



Memorandum

TO: HONORABLE MAYOR AND
CITY COUNCIL

FROM: Julia H. Cooper

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

DATE: January 31, 2021

Approved

Date

2-4-21

Transmitted herewith is the City's Investment Report for the quarter ended December 31, 2020. To meet the reporting requirements set forth in the City of San Jose Investment Policy, an electronic version of this report will be posted on the City's website at <https://www.sanjoseca.gov/your-government/departments/finance/reports/-folder-450> and a hard copy will be on file at the City Clerk's Office located at 200 East Santa Clara Street.

This report will be distributed to the Public Safety, Finance and Strategic Support Committee (PSFSS) for discussion during its meeting on February 18, 2021 and will be agendaized through the PSFSS Committee to the City Council meeting on March 9, 2021.

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

- Size of total portfolio: \$1,854,000,295
- Earned income yield: 1.74%
- Weighted average days to maturity: 723 days
- Fiscal year-to-date net interest earnings: \$18,292,631
- No exceptions to the City's Investment Policy during this quarter

If you have questions on this investment report, please do not hesitate to call me at (408) 535-7011, or via email at Julia.Cooper@sanjoseca.gov.

/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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**City of San José
California**

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



Prepared by
Finance Department
Debt and Treasury Management Division

Julia H. Cooper
Director of Finance

**Investment Report for
The Quarter Ended
December 31, 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 DECEMBER 31, 2020
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January 31, 2021

HONORABLE MAYOR and CITY COUNCIL

INVESTMENT REPORT FOR THE QUARTER ENDED DECEMBER 31, 2020

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

The information presented in the table below highlights the investment activity for the quarter ended December 31, 2020, as well as provides a comparison to the quarters ended September 30, 2020, and December 31, 2019.

INVESTMENT SUMMARY			
For the Quarter Ended	December 31, 2020	September 30, 2020	December 31, 2019
<u>Total Portfolio</u>			
Portfolio Value ⁽¹⁾ ⁽²⁾	\$1,854,000,295	\$1,960,107,295	\$1,900,695,333
Earned Interest Yield	1.740%	1.946%	2.286%
Dollar-weighted average yield			
Purchases	0.568%	0.370%	1.935%
Maturities	2.126%	1.427%	2.276%
Called Securities	2.421%	2.293%	2.647%
Weighted avg. yield at end of period	1.535%	1.691%	2.254%
Weighted avg. days to maturity	723	718	641
<u>Portfolio Fund 3</u>			
Portfolio Value ⁽¹⁾ ⁽²⁾ ⁽³⁾	\$1,832,944,880	\$1,939,052,376	\$1,879,750,962
Earned Interest Yield	1.759%	1.966%	2.292%
Dollar-weighted average yield			
Purchases	0.568%	0.370%	1.935%
Maturities	2.126%	1.427%	2.276%
Called Securities	2.421%	2.293%	2.647%
Weighted avg. yield at end of period	1.562%	1.710%	2.259%
Weighted avg. days to maturity	731	726	648

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 (\$487,741,890.80).

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

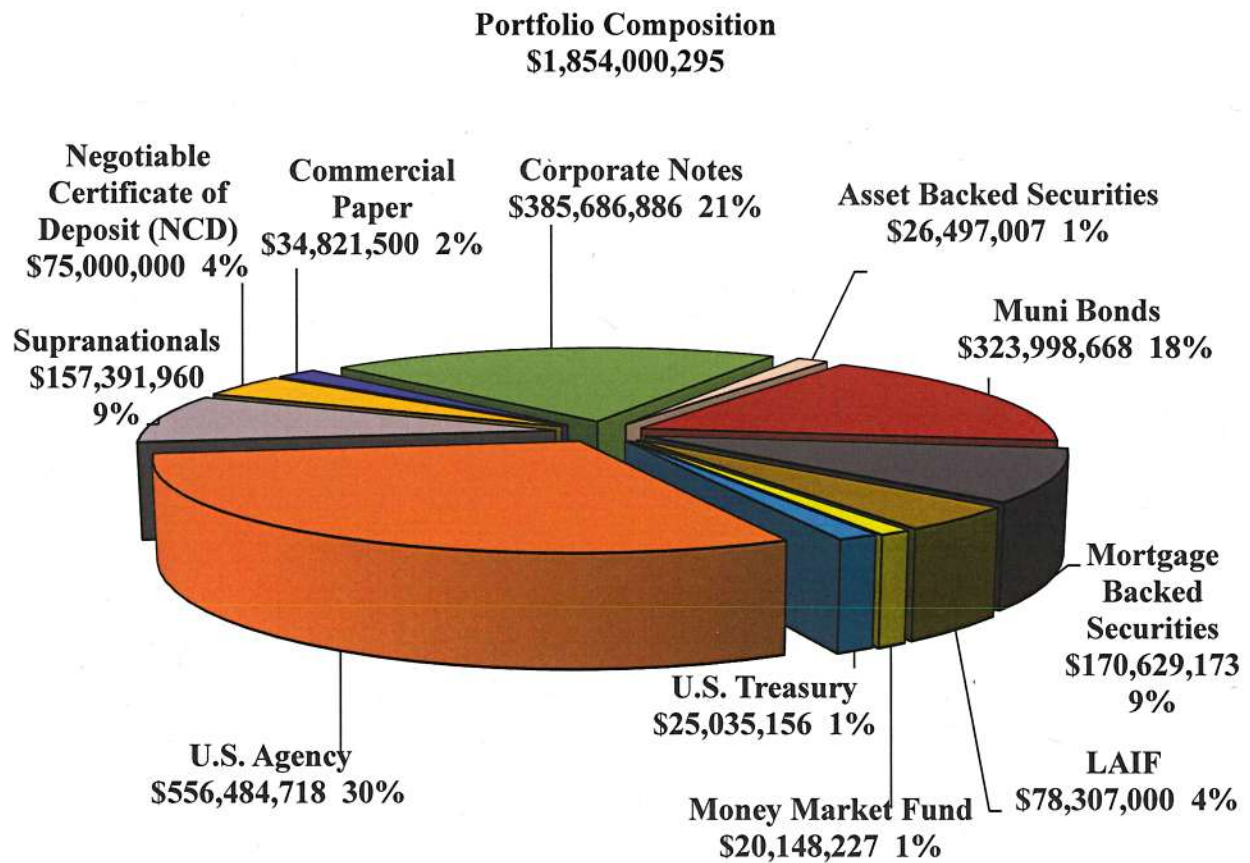
PORTFOLIO STATISTICS

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

Portfolio Composition

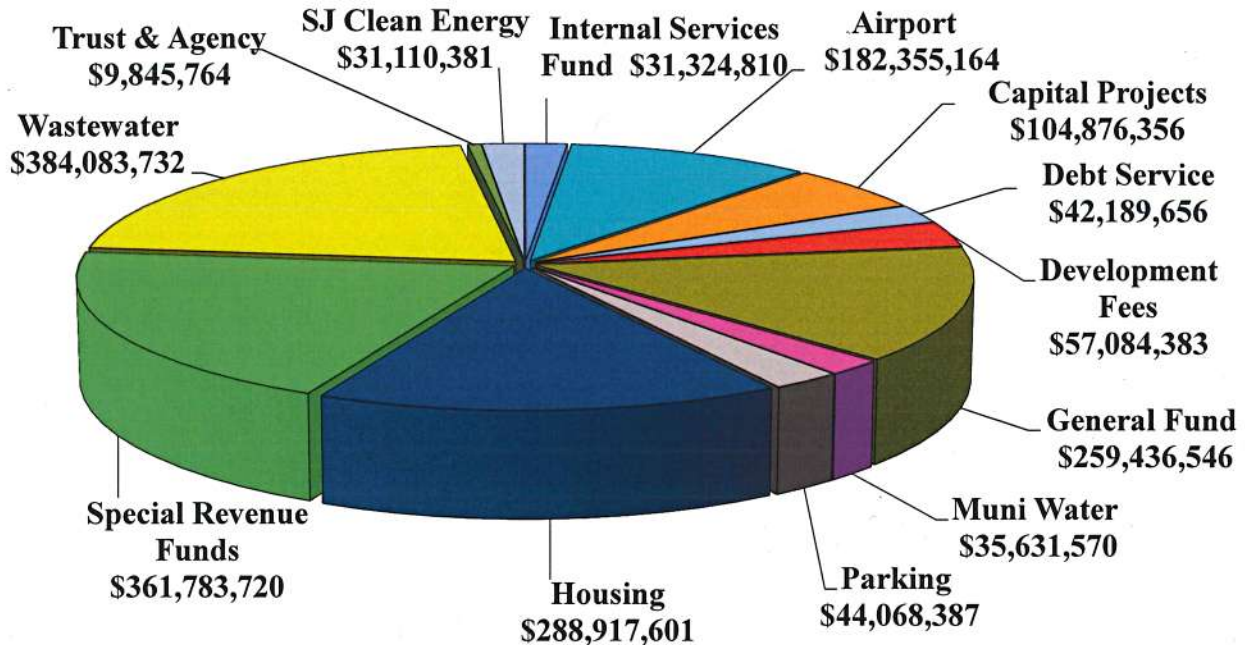
Within this section are snapshots of the City's total investment portfolio as of December 31, 2020.

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
\$1,832,708,071



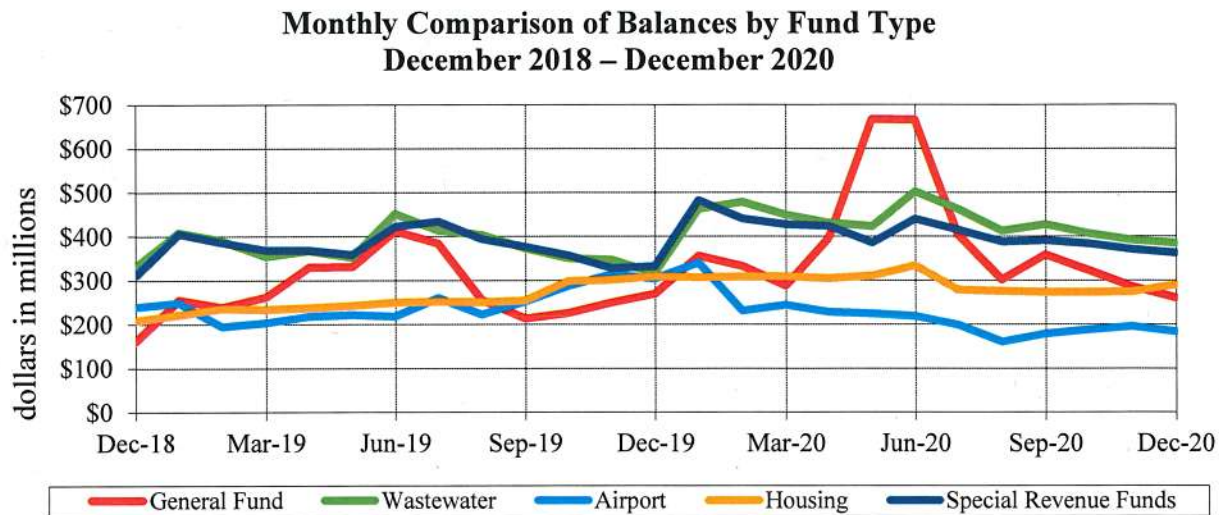
Portfolio Balance	\$1,854,000,295
General Banking Balance	2,149,609
Deposit-in-Transit, Outstanding Checks ¹	<u>(23,441,833)</u>
Total Balances per FMS	\$1,832,708,071

General Fund Balances

The General Fund balances decreased by \$98 million during the quarter and ended with a balance of \$259 million as of December 31, 2020. This decrease is attributed to operational expenditures. The General Fund balance typically declines during the summer and fall when revenues received are less than expenditures.

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.

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



Prefunding of Annual Retirement Contributions

The City opted to prefund 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 December 31, 2020, the City has repaid \$52 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 December 31, 2020, SARA reported cash balances as outlined in the table below:

SARA CASH SUMMARY	
	Pledged for Bond/Enforceable Obligations
LAIF	\$5,798,501
Wells Fargo:	
General Account	\$804,472
Total Wells Fargo Funds	\$804,472
Wilmington Trust:	
Total Wilmington Trust Funds	\$223,986 (A)
	\$223,986
TOTAL	\$6,826,959

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

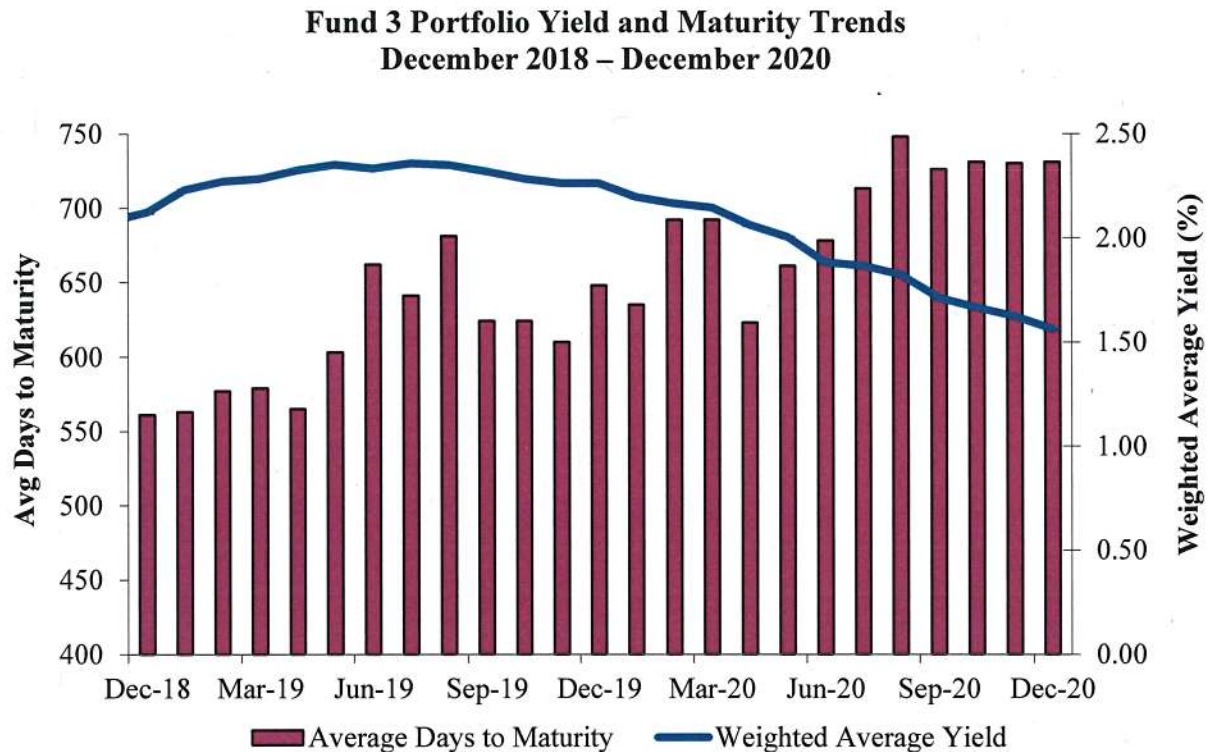
PORTFOLIO PERFORMANCE

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

TOTAL PORTFOLIO INCOME RECOGNIZED			
	Accrual Basis		
Total Portfolio	December 31, 2020	September 30, 2020	December 31, 2019
<i>Quarter-End</i>			
Total interest earnings	\$7,767,462	\$9,291,551	\$10,938,514
Realized gains (losses)	\$510,176	\$723,442	\$160,294
Total income recognized	\$8,277,638	\$10,014,993	\$11,098,808
<i>Fiscal Year-to-Date</i>			
Total interest earnings	\$17,059,013	\$9,291,551	\$22,826,586
Realized gains (losses)	\$1,233,618	\$723,442	\$288,367
Total income recognized	\$18,292,631	\$10,014,993	\$23,114,953

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 726 days as of September 30, 2020, to 731 days on December 30, 2020. The weighted average yield decreased from 1.710% as of September 30, 2020 to 1.562% on December 31, 2020.

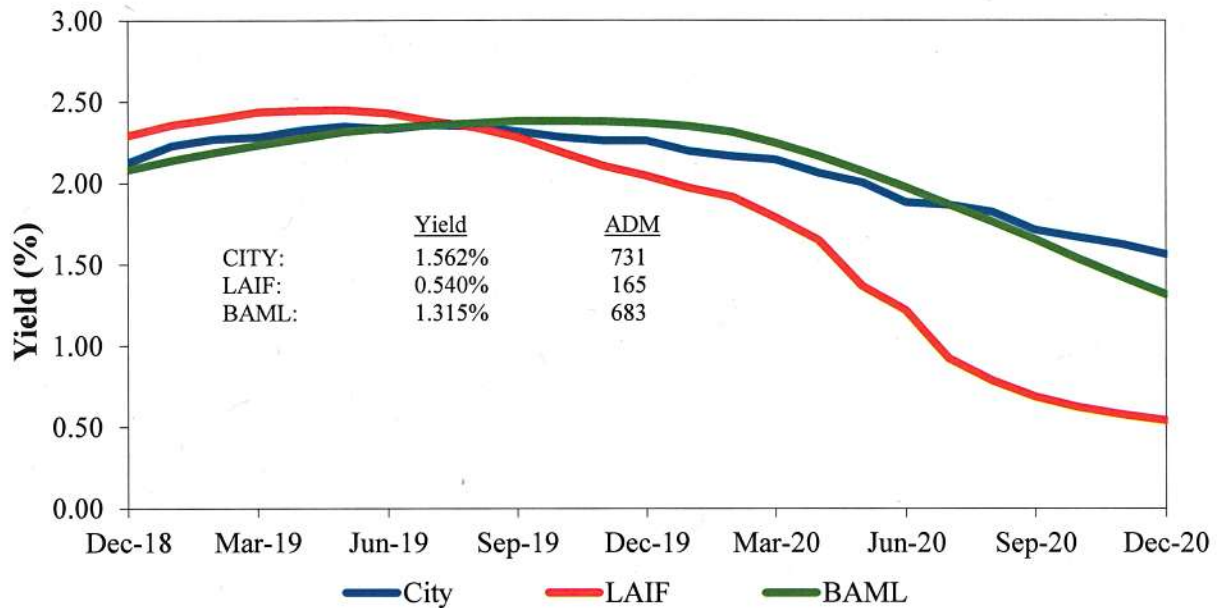
Compared with the previous quarter (the quarter ended September 30, 2020), the yield curve steepened moderately during this quarter and the front end slid even lower. Relative to LAIF, short-term investments available became less and less appealing to the City. After ensuring that the City’s liquidity needs were met, staff shifted focus towards longer-term (4-5 years) investments especially when the municipal market became active with new issuances, in an effort to capture as much yield as possible under the Investment Policy objectives. In total, staff purchased over \$58 million of municipal bonds during the quarter.

However, interest rates were still at historical lows and \$84 million of bonds were called before maturity during the quarter. New investments were purchased at much lower yields, compared with matured and called securities. As a result, the aggregate portfolio yield decreased while the ADM increased slightly.

Comparison with Benchmarks

The City’s Total Portfolio is not compared to benchmarks because it includes various funds which have separate cash flows and investment requirements. Only the City’s Fund 3 Portfolio is compared against benchmarks for performance purposes. The following graph demonstrates a yield comparison by month of the City’s Fund 3 Portfolio, the California LAIF, and the BAML Index for the period from December 2018 to December 2020.

**Portfolio vs. Benchmarks
 December 2018 – December 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 165 days as of December 31, 2020, much shorter than the City portfolio’s ADM (731 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. Although the City portfolio is mainly composed of investments shorter than 3 years, staff is making a conscious effort to place a portion of the portfolio in the 3- to 5-year maturity range to add incremental yield when appropriate and within Policy objectives. When the yield curve steepens and follows a normal shape, the City’s portfolio would be expected to outperform the BAML Index.

Unrealized Losses and Gains

As shown in the Investment Summary Table on page one of this report, the total portfolio size as of December 31, 2020, was approximately \$1.85 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	\$1,876,355,813	Market Value	\$1,876,355,813
Original Cost	<u>(1,854,000,295)</u>	Amortized Cost	<u>(1,852,442,660)</u>
Net Unrealized Gain	\$ 22,355,518	Net Unrealized Gain	\$ 23,913,153

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

Earned Interest Yield

The earned interest yield of the total investment portfolio for the quarter ended December 31, 2020 was 1.74%, 0.206% lower than the previous quarter and 0.546% lower than a year ago.

COMPLIANCE REPORTING REQUIREMENTS

Cash Management Projection

Based on the Finance Department’s cash flow projection as of December 31, 2020, total revenues and investment maturities for the next six months are anticipated to be approximately \$1.93 billion. This is sufficient to cover projected expenditures of approximately \$1.55 billion.

Statement of Compliance with the Policy

There were no exceptions or violations outstanding for the quarter ended December 31, 2020. The investment portfolio meets the requirements of the City’s Investment Policy and California Government Code section 53601.

S&P downgraded the Walt Disney Company from “A-” to “BBB+” on November 18, 2020, citing continued negative effects from the coronavirus pandemic. The outlook is negative. Disney was removed from the City’s approved credit list immediately after the downgrade was announced. The City decided not to liquidate any remaining investment in Disney at this time.

As of December 31, 2020, the City held \$16.4 million in Disney bonds with maturities in 2021 and 2022. Staff continues to exercise due diligence and monitor Disney's financial status.

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 December 31, 2020. The interest earning rates are less than the forecast for the quarter and for the fiscal year.

BUDGET COMPARISON	
<u>Net Investment Earnings</u>	<u>Yield</u>
<i>Quarter Ended</i>	
Budget ^(a)	1.75%
Actual ^(b)	<u>1.61%</u>
Variance	(0.14%)
<i>Fiscal Year to Date</i>	
Budget ^(a)	1.75%
Actual ^(b)	<u>1.72%</u>
Variance	(0.03%)

(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 holds all securities to maturity. On rare occasions, the City may liquidate holdings to raise cash. In October 2020, staff noticed an error in the cash flow forecast and identified a potential cash shortfall. To ensure sufficient liquidity, staff sold \$10 million Coca-Cola Company bonds on October 19, realizing a gain of \$998.

INVESTMENT STRATEGY AND MARKET UPDATE

The Investment Program continues to focus on its core mandates of safety, liquidity, and yield. Staff continues effort to matched known cash flow outlays in the next 24-month horizon with investment maturities. Beyond the 24-month horizon, staff selectively invests in various assets

classes and maturity buckets to diversify the portfolio structure and maximize the portfolio's earnings potential, as allowed by the Investment Policy.

Global economies continued to be negatively affected by the coronavirus pandemic. A surge in infection rates late in the year and mutations of the coronavirus restarted many shelter-in-place directives that had been eased around the country in previous months. The national unemployment rate declined to 6.7% in December 2020 from a high of 14.7% in April 2020. Equity markets continued to trade at record highs with fresh new optimism over the distribution of the Pfizer-BioNTech coronavirus vaccine and the election of Joe Biden as the new President of the United States. Interest rates hovered around historical lows. The Fed reaffirmed its commitment to support the U.S. economy with its asset purchase program until it sees "substantial further progress" in employment and inflation.

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

Future Commitments – As of December 31, 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 December 31, 2020 was \$1,854,000,295, a decrease of approximately \$106 million from the previous quarter. For the quarter ended December 31, 2020, the earned interest yield was 1.740%, a decrease from 1.946% reported for the previous quarter. The average days to maturity increased from 718 days on September 30, 2020, to 723 days on December 31, 2020. As of December 31, 2020, approximately 31% of the total portfolio was invested in U.S. Treasuries and agency securities.

/s/
JULIA H. COOPER
Director of Finance

SECTION A

PORTFOLIO STATISTICS

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

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

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

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

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

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

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

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

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City of San Jose
Portfolio Statistics
Funds: 003, 152, 501
10/01/20 THROUGH 12/31/20

	Fund 003	Fund 152	Fund 501	Consolidated
TOTAL INCOME RECEIVED IN THIS PERIOD:	9,514,638.77	565.53	502.20	9,515,706.50
TOTAL NET EARNINGS THIS PERIOD:	8,276,593.50	457.31	587.26	8,277,638.07
AVERAGE DAILY PORTFOLIO BALANCE:	1,866,228,709.05	914,318.33	20,140,927.33	1,887,283,954.71
EARNED INCOME YIELD THIS PERIOD	1.759	0.198	0.012	1.740
END OF PERIOD PORTFOLIO BALANCE:	1,832,944,879.70	914,318.33	20,141,096.61	1,854,000,294.64
CURRENT AMORTIZED BOOK VALUE:	1,831,265,296.50	914,687.73	20,141,096.61	1,852,321,080.84
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.562	0.200	0.010	1.535
WEIGHTED AVERAGE DAYS OF MATURITY:	731	165	1	723

City of San Jose
Portfolio Statistics
Funds: 003, 152, 501
7/01/20 THROUGH 12/31/20

	Fund 003	Fund 152	Fund 501	Consolidated
TOTAL INCOME RECEIVED IN THIS PERIOD:	23,819,506.43	565.53	2,550.88	23,822,622.84
TOTAL NET EARNINGS THIS PERIOD:	18,289,874.36	914.62	1,842.30	18,292,631.28
AVERAGE DAILY PORTFOLIO BALANCE:	1,942,668,238.86	914,318.33	20,140,518.63	1,963,723,075.82
EARNED INCOME YIELD THIS PERIOD	1.867	0.198	0.018	1.847
END OF PERIOD PORTFOLIO BALANCE:	1,832,944,879.70	914,318.33	20,141,096.61	1,854,000,294.64
CURRENT AMORTIZED BOOK VALUE:	1,831,265,296.50	914,687.73	20,141,096.61	1,852,321,080.84
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.562	0.200	0.010	1.535
WEIGHTED AVERAGE DAYS OF MATURITY:	731	165	1	723

SECTION B

TOTAL EARNINGS REPORT

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

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

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
CITY	32936	003	STPOOL	60,896,000.00	46,451,000.00	31,420,993.38	0.630	0.627	49,696.60	0.00	0.00	49,696.60
VP6000104	36512	003	WELLS	7,130.88	7,122.18	7,130.67	0.010	0.010	0.18	0.00	0.00	0.18
CSJFA	37042	003	STPOOL	17,411,000.00	42,747,000.00	30,934,062.85	0.630	0.632	49,240.67	0.00	0.00	49,240.67
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	0.00	10,350,000.00	4,387,500.00	2.125	1.300	22,430.56	-8,055.72	0.00	14,374.84
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
91412GUY9	37496	003	UNVHGR	2,070,000.00	2,161,866.60	2,161,866.60	3.154	2.045	16,321.95	-5,180.45	0.00	11,141.50
70922PAH5	37497	003	PASTRN	2,000,000.00	2,057,320.00	2,057,320.00	2.609	1.960	13,045.00	-2,883.62	0.00	10,161.38
544351KQ1	37505	003	LOS	10,000,000.00	9,990,900.00	9,990,900.00	2.150	2.154	53,750.00	484.61	0.00	54,234.61
544351KQ1	37510	003	LOS	3,250,000.00	3,227,055.00	3,227,055.00	2.150	2.299	17,468.75	1,228.46	0.00	18,697.21
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	31,782.24	7,347.21	0.00	39,129.45
912828R77	37530	003	USTR	10,000,000.00	9,790,234.38	9,790,234.38	1.375	1.898	34,628.89	12,214.20	0.00	46,843.09
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	-745.59	0.00	15,566.91
64990FGS7	37575	003	NYSPIT	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	-3,354.09	0.00	27,895.91
69371RN85	37583	003	PCAR	0.00	6,043,163.50	2,824,522.07	2.050	2.070	14,469.58	266.60	0.00	14,736.18
13063DDF2	37588	003	CAS	5,000,000.00	5,019,950.00	5,019,950.00	2.500	2.388	31,250.00	-1,035.47	0.00	30,214.53
3130ACZS6	37589	003	FHLB	10,000,000.00	9,982,270.00	9,982,270.00	2.100	2.125	52,500.00	978.36	0.00	53,478.36
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
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

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
69371RN85	37617	003	PCAR	0.00	6,920,349.48	3,234,511.17	2.050	2.907	16,904.30	6,792.25	0.00	23,696.55
13063DGA0	37620	003	CAS	6,000,000.00	5,993,460.00	5,993,460.00	2.800	2.818	42,000.00	568.69	0.00	42,568.69
713448BR8	37621	003	PEP	0.00	11,083,342.27	3,734,604.46	3.125	2.785	28,674.48	-2,457.83	0.00	26,216.65
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
931142EJ8	37632	003	WMT	5,000,000.00	4,999,750.00	4,999,750.00	3.125	3.101	39,062.50	20.91	0.00	39,083.41
4581X0CZ9	37634	003	IADB	20,000,000.00	19,089,200.00	19,089,200.00	1.750	2.938	87,500.00	53,858.08	0.00	141,358.08
3135G0U35	37636	003	FNMA	20,000,000.00	19,995,400.00	19,995,400.00	2.750	2.736	137,500.00	384.40	0.00	137,884.40
544351MN6	37638	003	LOS	4,815,000.00	4,816,203.75	4,816,203.75	2.900	2.870	34,908.75	-72.76	0.00	34,835.99
06406HDF3	40003	003	BK	0.00	3,648,348.00	1,031,054.87	2.450	3.863	6,546.94	1,621.92	1,871.45	10,040.31
46625HHZ6	40006	003	JPM	5,000,000.00	5,176,800.00	5,176,800.00	4.625	3.186	57,812.50	-16,236.74	0.00	41,575.76
3130AEWA4	40007	003	FHLB	0.00	9,978,500.00	0.00	2.625	0.00	0.00	0.00	0.00	0.00
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
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	5,567.72	0.00	13,485.72
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	32,398.31	0.00	74,898.31
45950VMV3	40025	003	IFC	0.00	5,000,000.00	4,076,086.96	3.000	3.001	30,833.33	0.00	0.00	30,833.33
14913Q2Q1	40029	003	CAT	0.00	6,014,520.00	4,380,139.57	3.350	3.217	36,850.00	-1,336.57	0.00	35,513.43
19416QDY3	40030	003	CL	0.00	4,904,900.00	4,158,502.17	2.450	15.693	26,201.39	6,940.95	131,345.49	164,487.83
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
13066YTZ2	40039	003	CASPWR	4,000,000.00	3,910,360.00	3,910,360.00	2.000	2.715	20,000.00	6,762.44	0.00	26,762.44
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	0.00	9,839,880.00	2,353,014.78	1.875	3.025	11,458.34	5,486.98	997.63	17,942.95
24422EUJ6	40048	003	DE	3,480,000.00	3,463,783.20	3,463,783.20	0.490	0.691	4,489.69	1,541.27	0.00	6,030.96
3133EJ5W5	40049	003	FFCB	20,000,000.00	19,980,880.00	19,980,880.00	2.650	2.651	132,500.00	1,006.32	0.00	133,506.32
90331HNP4	40054	003	USB	10,253,000.00	10,271,055.53	10,271,055.53	3.150	3.042	80,742.38	-1,998.77	0.00	78,743.61
594918BP8	40055	003	MSFT	10,000,000.00	9,717,000.00	9,717,000.00	1.550	2.719	38,750.00	27,836.06	0.00	66,586.06
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	0.447	0.521	6,058.20	507.71	0.00	6,565.91
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	9,088.38	0.00	41,596.38
459058GQ0	40079	003	IBRD	5,000,000.00	4,991,850.00	4,991,850.00	2.500	2.516	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	-2,120.83	0.00	35,379.17
594918BW3	40082	003	MSFT	4,500,000.00	4,488,750.00	4,488,750.00	2.400	2.474	27,000.00	991.68	0.00	27,991.68

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
478160CD4	40091	003	JNJ	5,280,000.00	5,236,492.80	5,236,492.80	2.250	2.539	29,700.00	3,805.30	0.00	33,505.30
931142EA7	40092	003	WMT	0.00	3,118,374.00	2,542,152.72	1.900	2.539	12,302.50	3,966.65	0.00	16,269.15
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	-4,851.18	0.00	44,146.32
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	-3,099.27	0.00	31,275.73
166764BG4	40108	003	CVX	10,000,000.00	9,923,000.00	9,923,000.00	2.100	2.482	52,500.00	9,585.07	0.00	62,085.07
574193NB0	40110	003	MDS	5,000,000.00	4,976,400.00	4,976,400.00	2.000	2.250	25,000.00	3,227.97	0.00	28,227.97
69371RP83	40111	003	PCAR	7,000,000.00	7,020,650.00	7,020,650.00	2.650	2.522	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	0.00	30,000,000.00	25,434,782.61	2.520	2.522	161,700.00	0.00	0.00	161,700.00
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	-3,647.32	0.00	45,924.35
13063DLY2	40116	003	CAS	2,235,000.00	2,248,521.75	2,248,521.75	2.350	2.105	13,130.63	-1,198.98	0.00	11,931.65
191216CF5	40117	003	KO	0.00	5,005,130.00	217,614.35	2.200	294.031	1,222.00	-19.19	160,075.46	161,278.27
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
88579YAU5	40123	003	MMM	0.00	4,732,128.00	4,269,202.43	1.625	9.127	17,766.67	6,820.47	73,628.94	98,216.08
56052AD52	40124	003	MES	2,000,000.00	2,014,960.00	2,014,960.00	2.500	2.080	12,500.00	-1,937.26	0.00	10,562.74
56052AD60	40125	003	MES	1,250,000.00	1,264,337.50	1,264,337.50	2.500	2.068	7,812.50	-1,223.11	0.00	6,589.39
459058GX5	40126	003	IBRD	10,000,000.00	9,989,600.00	9,989,600.00	1.875	1.887	46,875.00	650.00	0.00	47,525.00
3133EKRE8	40127	003	FFCB	17,000,000.00	16,973,820.00	16,973,820.00	1.850	1.894	78,625.00	2,396.95	0.00	81,021.95
478160CH5	40133	003	JNJ	0.00	20,026,360.00	8,707,113.04	1.950	1.831	42,250.00	-2,072.66	0.00	40,177.34
084670BF4	40138	003	BRK	8,513,000.00	8,806,017.46	8,806,017.46	3.400	1.985	72,360.50	-28,295.67	0.00	44,064.83
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	1,901.33	0.00	45,651.33
88579YAU5	40147	003	MMM	0.00	9,899,070.00	8,930,682.72	1.625	8.443	37,013.89	10,776.38	142,257.53	190,047.80
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
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	12,814.38	-5,114.93	0.00	7,699.45
91412GVB8	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
649902ZM8	40156	003	NYSHGR	2,700,000.00	2,972,376.00	2,972,376.00	5.092	2.049	34,371.00	-19,017.72	0.00	15,353.28
3130AGWK7	40157	003	FHLB	3,000,000.00	2,992,950.00	2,992,950.00	1.500	1.538	11,250.00	352.70	0.00	11,602.70
43815NAC8	40158	003	HAROT	4,750,000.00	4,749,960.58	4,749,960.58	1.780	1.766	21,137.49	2.48	0.00	21,139.97
3138LFC30	40160	003	FNMA	4,000,000.00	4,037,500.00	4,037,500.00	2.100	1.878	21,466.66	-2,356.55	0.00	19,110.11

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
438516BM7	40163	003	HON	5,000,000.00	5,006,050.00	5,006,050.00	1.850	1.777	23,125.00	-701.67	0.00	22,423.33
037833DL1	40164	003	AAPL	1,000,000.00	999,830.00	999,830.00	1.700	1.692	4,250.00	14.17	0.00	4,264.17
037833DL1	40166	003	AAPL	5,000,000.00	4,991,750.00	4,991,750.00	1.700	1.744	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	-5,316.52	0.00	5,298.48
3138LC5B7	40169	003	FNMA	1,000,000.00	1,019,843.75	1,019,843.75	2.710	2.118	6,925.55	-1,480.64	0.00	5,444.91
3140HUNV4	40171	003	FNMA	5,000,000.00	5,086,718.75	5,086,718.75	2.420	2.056	30,922.21	-4,566.75	0.00	26,355.46
30298LAA9	40173	003	FHLMC	8,602,851.40	8,635,489.80	8,623,175.48	1.990	1.972	42,855.45	0.00	0.00	42,855.45
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
14913Q2W8	40179	003	CAT	20,630,000.00	20,921,914.50	20,921,914.50	2.650	1.730	136,673.75	-45,453.82	0.00	91,219.93
30314KAS2	40180	003	FHLMC	3,152,561.31	3,249,127.50	3,256,293.82	2.090	1.989	16,788.21	-459.27	0.00	16,328.94
3135G0W66	40183	003	FNMA	10,000,000.00	9,983,000.00	9,983,000.00	1.625	1.648	40,625.00	853.31	0.00	41,478.31
649791PP9	40185	003	NYS	5,000,000.00	5,002,600.00	5,002,600.00	2.010	1.981	25,125.00	-151.46	0.00	24,973.54
89233MAD5	40186	003	TMCC	3,000,000.00	2,999,783.40	2,999,783.40	1.920	1.906	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	6,234,916.92	6,272,224.95	6,418,508.57	2.791	2.635	43,591.13	-958.93	0.00	42,632.20
43813VAC2	40190	003	HAROT	9,000,000.00	8,998,396.20	8,998,396.20	1.830	1.820	41,175.00	96.75	0.00	41,271.75
3138L1UV9	40194	003	FNMA	4,169,716.85	4,199,679.90	4,209,574.74	2.220	2.172	23,197.47	-154.50	0.00	23,042.97
912828W48	40196	003	USTR	15,000,000.00	15,244,921.88	15,244,921.88	2.125	1.725	81,008.29	-14,736.96	0.00	66,271.33
3134GUQ94	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
45818WCS3	40201	003	IADB	11,000,000.00	11,003,960.00	11,003,960.00	1.700	1.678	46,750.00	-204.01	0.00	46,545.99
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	22,915,631.26	23,076,677.43	23,517,216.65	2.610	2.469	149,875.44	-3,522.89	0.00	146,352.55
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
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	0.00	20,000,000.00	4,782,608.70	1.800	1.825	22,000.00	0.00	0.00	22,000.00
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	0.00	561,020.09	152,689.32	2.328	-2.278	0.00	-876.59	0.00	-876.59
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	1,125,858.29	1,132,167.99	1,131,115.45	2.050	2.025	5,780.82	-7.89	0.00	5,772.93
78012USU0	40216	003	RY	0.00	16,000,000.00	6,260,869.57	1.730	1.754	27,680.00	0.00	0.00	27,680.00
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	0.00	15,000,000.00	14,836,956.52	1.720	1.744	65,216.67	0.00	0.00	65,216.67
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	3,811,497.92	3,956,092.92	3,920,345.07	2.509	2.220	23,994.93	-2,055.96	0.00	21,938.97

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CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
24422ETZ2	40222	003	DE	7,703,000.00	7,750,219.39	7,750,219.39	2.350	1.684	45,255.13	-12,353.91	0.00	32,901.22
46625HJH4	40223	003	JPM	10,000,000.00	10,405,200.00	10,405,200.00	3.200	1.756	80,000.00	-33,955.30	0.00	46,044.70
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	8,413,523.88	8,451,454.03	8,497,286.67	2.275	2.225	47,923.97	-272.63	0.00	47,651.34
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	71,364.38	-26,449.00	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	1,010,835.04	1,014,670.06	1,025,888.41	1.990	1.929	5,035.51	-47.93	0.00	4,987.58
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	-20,617.35	0.00	48,757.65
254687FJ0	40237	003	DIS	1,412,000.00	1,405,490.68	1,405,490.68	1.650	1.831	5,824.50	662.71	0.00	6,487.21
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
79766DAE9	40241	003	SFOAPT	1,050,000.00	1,080,093.00	1,080,093.00	5.000	3.918	13,125.00	-2,457.69	0.00	10,667.31
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	0.00	4,945,750.00	2,687,907.61	1.800	1.845	0.00	12,500.00	0.00	12,500.00
79766DLQ0	40249	003	SFOAPT	2,000,000.00	2,021,820.00	2,021,820.00	2.927	1.830	14,635.00	-5,307.56	0.00	9,327.44
89239RAC0	40252	003	TMCC	1,500,000.00	1,499,700.00	1,499,700.00	1.360	1.354	5,100.00	17.46	0.00	5,117.46
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	-10,023.80	0.00	52,976.20
79766DAE9	40258	003	SFOAPT	7,885,000.00	8,127,306.05	8,127,306.05	5.000	3.828	98,562.50	-20,154.84	0.00	78,407.66
3134GVXPZ9	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
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
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	12,740.63	158.55	0.00	12,899.18
882722VK4	40264	003	TXS	3,425,000.00	3,705,815.75	3,705,815.75	3.823	0.910	32,734.44	-24,231.47	0.00	8,502.97

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
3134GVS9	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	-8,219.29	0.00	8,438.46
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	-71,810.52	0.00	13,189.48
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	2,508.33	0.00	8,758.33
3136AL7K1	40272	003	FNMA	3,487,672.63	3,500,324.27	3,783,405.55	2.967	2.607	25,900.98	-1,042.49	0.00	24,858.49
3134GVB49	40273	003	FHLMC	40,000,000.00	40,000,000.00	40,000,000.00	0.750	0.744	74,999.99	0.00	0.00	74,999.99
931142DH3	40274	003	WMT	26,018,000.00	27,403,406.46	27,403,406.46	2.550	0.649	165,864.75	-121,054.93	0.00	44,809.82
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	2,620.01	0.00	0.00	2,620.01
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
3138LGSXW1	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	26,250.00	0.00	0.00	26,250.00
459058GU1	40287	003	IBRD	7,500,000.00	7,779,030.00	7,779,030.00	2.125	0.285	39,843.75	-34,260.17	0.00	5,583.58
3135G04Z3	40288	003	FNMA	10,000,000.00	9,979,300.00	9,979,300.00	0.500	0.538	12,499.99	1,036.16	0.00	13,536.15
3136AGMB5	40289	003	FNMA	1,978,197.55	2,031,140.60	2,107,562.21	2.492	1.913	12,486.15	-2,322.46	0.00	10,163.69
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	2,495,809.47	2,513,742.93	2,596,141.49	2.430	1.814	12,509.01	-639.58	0.00	11,869.43
91412HFL2	40293	003	UNVHGR	1,000,000.00	1,000,000.00	1,000,000.00	0.833	0.826	2,082.50	0.00	0.00	2,082.50
91412HFL2	40294	003	UNVHGR	650,000.00	650,000.00	650,000.00	0.833	0.826	1,353.62	0.00	0.00	1,353.62
30315EAA4	40295	003	FHLMC	3,490,181.09	3,496,201.76	3,510,940.00	0.830	0.816	7,246.30	-29.44	0.00	7,216.86
89237VAB5	40296	003	TMCC	5,000,000.00	4,999,615.00	4,999,615.00	0.440	0.438	5,499.99	22.83	0.00	5,522.82
574193TR9	40297	003	MDS	5,000,000.00	5,006,100.00	5,006,100.00	0.660	0.630	8,250.00	-305.68	0.00	7,944.32
574193TQ1	40298	003	MDS	5,000,000.00	5,001,950.00	5,001,950.00	0.510	0.496	6,375.00	-122.22	0.00	6,252.78
31422BJ27	40299	003	FAMC	2,500,000.00	2,499,875.00	2,499,875.00	0.500	0.497	3,125.00	6.30	0.00	3,131.30
30288WAK5	40300	003	FHLMC	271,586.53	1,167,998.73	1,158,970.94	2.190	-7.053	4,748.72	-25,351.66	0.00	-20,602.94
3133ELX25	40301	003	FFCB	15,000,000.00	14,992,200.00	14,992,200.00	0.470	0.481	17,625.00	562.05	0.00	18,187.05
55380THE3	40302	003	MUFGBK	25,000,000.00	25,000,000.00	25,000,000.00	0.320	0.324	20,444.44	0.00	0.00	20,444.44

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
46625HRL6	40303	003	JPM	5,000,000.00	5,284,400.00	5,284,400.00	2.700	0.589	33,750.00	-25,906.89	0.00	7,843.11
373385FQ1	40304	003	GAS	14,615,000.00	14,615,000.00	14,615,000.00	0.520	0.516	18,999.50	0.00	0.00	18,999.50
373385FP3	40305	003	GAS	4,345,000.00	4,345,000.00	4,345,000.00	0.420	0.417	4,562.25	0.00	0.00	4,562.25
89233GQC3	40306	003	TMCC	25,000,000.00	24,971,500.00	24,971,500.00	0.240	0.244	0.00	15,333.33	0.00	15,333.33
89114NSX4	40307	003	TD	30,000,000.00	30,000,000.00	30,000,000.00	0.240	0.243	18,400.00	0.00	0.00	18,400.00
46625HJH4	40308	003	JPM	2,433,000.00	2,587,738.80	2,587,738.80	3.200	0.442	19,464.00	-16,579.15	0.00	2,884.85
3137EAEX3	40309	003	FHLMC	5,000,000.00	4,984,950.00	4,984,950.00	0.375	0.433	4,687.50	753.34	0.00	5,440.84
78012UYA7	40310	003	RY	20,000,000.00	20,000,000.00	20,000,000.00	0.240	0.243	12,266.67	0.00	0.00	12,266.67
34153QUD6	40311	003	FLSEDU	10,000,000.00	0.00	7,717,391.30	0.550	0.542	10,541.67	0.00	0.00	10,541.67
546417DQ6	40312	003	LAS	4,000,000.00	0.00	3,434,782.61	0.840	0.830	7,186.67	0.00	0.00	7,186.67
34153QUC8	40313	003	FLSEDU	5,000,000.00	0.00	3,855,492.93	0.390	0.407	3,737.50	220.44	0.00	3,957.94
3138L9QS4	40314	003	FNMA	2,500,000.00	0.00	2,276,214.33	2.810	2.619	15,025.70	0.00	0.00	15,025.70
544351MQ9	40315	003	LOS	3,670,000.00	0.00	3,491,103.86	3.320	0.484	26,061.08	-21,804.13	0.00	4,256.95
3137EAAY1	40316	003	FHLMC	4,000,000.00	0.00	3,335,338.70	0.125	0.247	1,041.67	1,036.11	0.00	2,077.78
419792ZM1	40317	003	HIS	5,000,000.00	0.00	3,488,626.09	0.852	0.775	7,336.67	-521.33	0.00	6,815.34
13077DML3	40318	003	CASHGR	10,000,000.00	0.00	6,547,239.13	0.885	0.801	14,504.17	-1,282.32	0.00	13,221.85
882724RA7	40319	003	TXS	1,600,000.00	0.00	1,331,962.43	5.000	0.497	13,555.56	-11,886.15	0.00	1,669.41
06406RAJ6	40320	003	BK	3,868,000.00	0.00	2,689,329.59	3.450	0.381	21,499.64	-18,918.63	0.00	2,581.01
45818WCW4	40321	003	IADB	10,000,000.00	0.00	5,432,244.57	0.340	0.350	4,627.78	161.95	0.00	4,789.73
57582RK88	40322	003	MAS	1,000,000.00	0.00	315,217.39	0.695	0.680	540.56	0.00	0.00	540.56
13034AL65	40323	003	CASDEV	1,385,000.00	0.00	225,815.22	0.765	0.724	412.04	0.00	0.00	412.04
91412HGE7	40324	003	UNVHGR	2,215,000.00	0.00	535,410.28	0.883	0.611	1,140.91	-315.84	0.00	825.07
91412HGE7	40325	003	UNVHGR	3,560,000.00	0.00	665,772.63	0.883	0.575	1,397.10	-432.75	0.00	964.35
91412HGE7	40326	003	UNVHGR	10,000,000.00	0.00	1,759,756.52	0.883	0.577	3,679.17	-1,119.57	0.00	2,559.60
3136AY6S7	40327	003	FNMA	4,958,775.46	0.00	579,249.65	2.624	2.228	3,252.96	0.00	0.00	3,252.96
3137BGK24	40328	003	FHLMC	4,500,000.00	0.00	214,689.13	3.062	2.122	1,148.25	0.00	0.00	1,148.25
3135G05X7	40329	003	FNMA	10,000,000.00	0.00	325,281.52	0.375	0.290	208.34	29.47	0.00	237.81
3133EMLR1	40330	003	FFCB	10,000,000.00	0.00	326,086.96	0.500	0.338	277.78	0.00	0.00	277.78
			Subtotal	1,821,096,170.09	1,936,036,445.44	1,866,228,709.05		1.759	8,469,200.58	-702,783.58	510,176.50	8,276,593.50
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	20,141,096.61	20,140,594.41	20,140,927.33	0.015	0.012	587.26	0.00	0.00	587.26

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				Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
			Subtotal	20,141,096.61	20,140,594.41	20,140,927.33		0.012	587.26	0.00	0.00	587.26
			Total	1,842,152,266.70	1,957,091,358.18	1,887,283,954.71		1.740	8,470,073.78	-702,612.21	510,176.50	8,277,638.07



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

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
CITY	32936	003	STPOOL	60,896,000.00	75,000,000.00	41,687,813.68	0.630	0.762	160,087.82	0.00	0.00	160,087.82
VP6000104	36512	003	WELLS	7,130.88	13,139,411.90	345,126.69	0.010	0.030	51.39	0.00	0.00	51.39
CSJFA	37042	003	STPOOL	17,411,000.00	75,000,000.00	35,182,839.58	0.630	0.750	133,022.97	0.00	0.00	133,022.97
912828VV9	37378	003	USTR	0.00	10,179,687.50	3,374,787.70	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	68,750.00	4,040.00	0.00	72,790.00
4581X0CD8	37404	003	IADB	0.00	10,350,000.00	7,368,750.00	2.125	1.303	75,555.56	-27,135.07	0.00	48,420.49
13063CP87	37408	003	CAS	10,000,000.00	10,000,000.00	10,000,000.00	1.500	1.488	75,000.00	0.00	0.00	75,000.00
13063CP87	37411	003	CAS	10,000,000.00	9,945,700.00	9,945,700.00	1.500	1.606	75,000.00	5,515.80	0.00	80,515.80
3130A8QS5	37449	003	FHLB	10,000,000.00	9,950,700.00	9,950,700.00	1.125	1.220	56,250.00	4,930.00	0.00	61,180.00
3137EAEC9	37466	003	FHLMC	10,000,000.00	9,949,200.00	9,949,200.00	1.125	1.223	56,250.00	5,080.00	0.00	61,330.00
20772J3E0	37468	003	CTS	0.00	12,826,698.80	3,136,964.38	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	32,643.90	-10,360.90	0.00	22,283.00
70922PAH5	37497	003	PASTRN	2,000,000.00	2,057,320.00	2,057,320.00	2.609	1.960	26,090.00	-5,767.25	0.00	20,322.75
544351KQ1	37505	003	LOS	10,000,000.00	9,990,900.00	9,990,900.00	2.150	2.154	107,500.00	969.23	0.00	108,469.23
544351KP3	37507	003	LOS	0.00	6,501,616.00	2,190,761.91	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	34,937.50	2,456.93	0.00	37,394.43
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	100,000.00	5,430.00	0.00	105,430.00
13066YTY5	37529	003	CASPWR	7,421,423.61	7,296,521.05	7,296,521.05	1.713	2.128	63,564.49	14,694.42	0.00	78,258.91
912828R77	37530	003	USTR	10,000,000.00	9,790,234.38	9,790,234.38	1.375	1.897	69,191.74	24,428.40	0.00	93,620.14
574193NC8	37534	003	MDS	5,000,000.00	5,000,000.00	5,000,000.00	2.250	2.232	56,250.00	0.00	0.00	56,250.00
13066YTZ2	37546	003	CASPWR	20,000,000.00	19,750,600.00	19,750,600.00	2.000	2.259	200,000.00	24,940.00	0.00	224,940.00
20772JL67	37560	003	CTS	3,000,000.00	3,007,500.00	3,007,500.00	2.570	2.482	38,550.00	-919.62	0.00	37,630.38
45905UC51	37564	003	IBRD	30,000,000.00	30,000,000.00	30,000,000.00	2.070	2.053	310,500.00	0.00	0.00	310,500.00
84247PHX2	37565	003	STNPWR	2,710,000.00	2,831,272.50	2,831,272.50	3.258	2.229	44,145.90	-12,332.80	0.00	31,813.10
3130ABQY5	37569	003	FHLB	3,625,000.00	3,636,672.50	3,636,672.50	1.800	1.698	32,625.00	-1,491.17	0.00	31,133.83
45950VLD6	37571	003	IFC	0.00	10,000,000.00	3,152,173.91	1.620	1.614	25,650.00	0.00	0.00	25,650.00
64990FGS7	37575	003	NYSPIT	7,660,000.00	7,660,000.00	7,660,000.00	1.950	1.934	74,685.00	0.00	0.00	74,685.00
13063DDF2	37579	003	CAS	5,000,000.00	5,066,150.00	5,066,150.00	2.500	2.185	62,500.00	-6,708.17	0.00	55,791.83
801546PE6	37580	003	SCR	0.00	10,781,433.00	1,816,437.08	2.125	1.851	18,974.48	-2,029.52	0.00	16,944.96

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

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
69371RN85	37583	003	PCAR	0.00	6,043,163.50	4,433,842.79	2.050	2.072	45,475.83	837.90	0.00	46,313.73
13063DDF2	37588	003	CAS	5,000,000.00	5,019,950.00	5,019,950.00	2.500	2.388	62,500.00	-2,070.93	0.00	60,429.07
3130ACZS6	37589	003	FHLB	10,000,000.00	9,982,270.00	9,982,270.00	2.100	2.125	105,000.00	1,956.71	0.00	106,956.71
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	271,250.00	0.00	0.00	271,250.00
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	16,677,265.63	5,528,876.11	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	115,000.00	23,415.78	0.00	138,415.78
69371RN93	37609	003	PCAR	9,980,000.00	9,958,243.60	9,958,243.60	2.800	2.858	139,720.00	3,758.30	0.00	143,478.30
69371RN85	37617	003	PCAR	0.00	6,920,349.48	5,077,430.33	2.050	2.910	53,127.80	21,347.06	0.00	74,474.86
46625HQJ2	37618	003	JPM	0.00	14,736,240.00	6,567,237.39	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	84,000.00	1,137.39	0.00	85,137.39
713448BR8	37621	003	PEP	0.00	11,083,342.27	7,408,973.37	3.125	2.808	114,697.92	-9,831.34	0.00	104,866.58
91412HBK8	37624	003	UNVHGR	4,000,000.00	4,000,000.00	4,000,000.00	3.297	3.270	65,940.00	0.00	0.00	65,940.00
13067WPE6	37625	003	CASPWR	1,000,000.00	983,530.00	983,530.00	2.518	2.908	12,590.00	1,830.00	0.00	14,420.00
06406HDD8	37627	003	BK	0.00	4,963,350.00	431,595.65	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	602,937.39	2.600	3.948	8,088.89	1,360.11	2,550.19	11,999.19
74005PBP8	37629	003	PX	0.00	2,586,504.96	1,194,852.83	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	78,125.00	41.82	0.00	78,166.82
4581XOCZ9	37634	003	IADB	20,000,000.00	19,089,200.00	19,089,200.00	1.750	2.938	175,000.00	107,716.16	0.00	282,716.16
3135G0U35	37636	003	FNMA	20,000,000.00	19,995,400.00	19,995,400.00	2.750	2.736	275,000.00	768.80	0.00	275,768.80
544351MN6	37638	003	LOS	4,815,000.00	4,816,203.75	4,816,203.75	2.900	2.870	69,817.50	-145.51	0.00	69,671.99
06406HDF3	40003	003	BK	0.00	3,648,348.00	2,339,701.43	2.450	3.249	29,209.44	7,236.27	1,871.45	38,317.16
46625HRT9	40005	003	JPM	0.00	6,853,840.00	3,054,428.70	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	115,625.00	-32,473.47	0.00	83,151.53
3130AEWA4	40007	003	FHLB	0.00	9,978,500.00	4,989,250.00	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	85,000.00	-7,757.56	0.00	77,242.44
3130AEY38	40011	003	FHLB	0.00	5,000,000.00	2,418,478.26	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	381,250.00	8,571.42	0.00	389,821.42
438516BM7	40015	003	HON	1,712,000.00	1,645,249.12	1,645,249.12	1.850	3.252	15,836.00	11,135.45	0.00	26,971.45
438516BM7	40016	003	HON	5,000,000.00	4,806,300.00	4,806,300.00	1.850	3.246	46,250.00	32,403.34	0.00	78,653.34
742718EQ8	40021	003	PG	10,000,000.00	9,617,700.00	9,617,700.00	1.700	3.090	85,000.00	64,796.61	0.00	149,796.61
45950VMW3	40025	003	IFC	0.00	5,000,000.00	4,538,043.48	3.000	2.987	68,333.33	0.00	0.00	68,333.33
14913Q2Q1	40029	003	CAT	0.00	6,014,520.00	5,197,329.78	3.350	3.204	87,100.00	-3,159.16	0.00	83,940.84
19416QDY3	40030	003	CL	0.00	4,904,900.00	4,531,701.09	2.450	8.896	56,826.39	15,053.75	131,345.49	203,225.63
544351MN6	40036	003	LOS	4,000,000.00	4,009,560.00	4,009,560.00	2.900	2.805	58,000.00	-1,303.64	0.00	56,696.36
13066YTZ2	40039	003	CASPWR	4,000,000.00	3,910,360.00	3,910,360.00	2.000	2.715	40,000.00	13,524.89	0.00	53,524.89

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

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
69371RM78	40041	003	PCAR	0.00	3,430,901.40	820,432.94	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	52,500.00	480.00	0.00	52,980.00
191216BT6	40044	003	KO	0.00	9,839,880.00	6,096,447.39	1.875	2.839	58,333.34	27,933.71	997.63	87,264.68
24422EUJ6	40048	003	DE	3,480,000.00	3,463,783.20	3,463,783.20	0.490	0.717	9,434.36	3,082.53	0.00	12,516.89
3133EJW5	40049	003	FFCB	20,000,000.00	19,980,880.00	19,980,880.00	2.650	2.651	265,000.00	2,012.63	0.00	267,012.63
90331HNP4	40054	003	USB	10,253,000.00	10,271,055.53	10,271,055.53	3.150	3.042	161,484.75	-3,997.53	0.00	157,487.22
594918BP8	40055	003	MSFT	10,000,000.00	9,717,000.00	9,717,000.00	1.550	2.719	77,500.00	55,672.13	0.00	133,172.13
191216BY5	40056	003	KO	0.00	14,540,487.20	6,479,999.73	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	188,000.00	48,122.56	0.00	236,122.56
3130AFRB5	40060	003	FHLB	5,000,000.00	4,995,000.00	4,995,000.00	2.875	2.874	71,875.00	500.00	0.00	72,375.00
191219AP9	40063	003	KO	10,524,000.00	12,179,004.24	12,179,004.24	8.500	2.792	447,270.00	-275,834.04	0.00	171,435.96
14913QZT1	40069	003	CAT	5,000,000.00	4,995,850.00	4,995,850.00	0.447	0.551	12,861.39	1,015.42	0.00	13,876.81
14913QZT5	40075	003	CAT	5,000,000.00	5,006,050.00	5,006,050.00	2.950	2.882	73,750.00	-1,015.86	0.00	72,734.14
166764BG4	40076	003	CVX	6,192,000.00	6,112,123.20	6,112,123.20	2.100	2.700	65,016.00	18,176.77	0.00	83,192.77
459058GQ0	40079	003	IBRD	5,000,000.00	4,991,850.00	4,991,850.00	2.500	2.516	62,500.00	815.00	0.00	63,315.00
91159HHC7	40080	003	USB	5,000,000.00	5,025,450.00	5,025,450.00	3.000	2.793	75,000.00	-4,241.67	0.00	70,758.33
594918BW3	40082	003	MSFT	4,500,000.00	4,488,750.00	4,488,750.00	2.400	2.474	54,000.00	1,983.35	0.00	55,983.35
478160CD4	40091	003	JNJ	5,280,000.00	5,236,492.80	5,236,492.80	2.250	2.539	59,400.00	7,610.59	0.00	67,010.59
931142EA7	40092	003	WMT	0.00	3,118,374.00	2,830,263.36	1.900	2.527	27,265.00	8,790.96	0.00	36,055.96
3134GTKG7	40095	003	FHLMC	5,000,000.00	5,000,000.00	5,000,000.00	2.600	2.579	65,000.00	0.00	0.00	65,000.00
69371RP75	40096	003	PCAR	6,068,000.00	6,110,415.32	6,110,415.32	2.850	2.565	86,469.00	-7,448.54	0.00	79,020.46
24422EUT4	40097	003	JD	14,000,000.00	14,129,780.00	14,129,780.00	2.950	2.588	206,500.00	-22,142.56	0.00	184,357.44
06406HBY4	40100	003	BK	8,342,000.00	8,515,763.86	8,515,763.86	3.550	2.603	148,070.50	-36,326.94	0.00	111,743.56
91159HHC7	40102	003	USB	6,533,000.00	6,588,465.17	6,588,465.17	3.000	2.658	97,995.00	-9,702.37	0.00	88,292.63
91159HHC7	40105	003	USB	10,000,000.00	10,090,200.00	10,090,200.00	3.000	2.638	150,000.00	-15,824.56	0.00	134,175.44
25468PCN4	40106	003	DIS	5,000,000.00	5,028,100.00	5,028,100.00	2.750	2.468	68,750.00	-6,198.53	0.00	62,551.47
166764BG4	40108	003	CVX	10,000,000.00	9,923,000.00	9,923,000.00	2.100	2.482	105,000.00	19,170.13	0.00	124,170.13
574193NB0	40110	003	MDS	5,000,000.00	4,976,400.00	4,976,400.00	2.000	2.250	50,000.00	6,455.93	0.00	56,455.93
69371RP83	40111	003	PCAR	7,000,000.00	7,020,650.00	7,020,650.00	2.650	2.522	92,750.00	-3,483.60	0.00	89,266.40
90331HPC1	40112	003	USB	10,000,000.00	9,989,400.00	9,989,400.00	2.650	2.666	132,500.00	1,766.66	0.00	134,266.66
3134GTRB1	40113	003	FHLMC	0.00	30,000,000.00	27,717,391.30	2.520	2.510	350,700.00	0.00	0.00	350,700.00
13066YTZ2	40114	003	CASPWR	15,000,000.00	15,008,850.00	15,008,850.00	2.000	1.962	150,000.00	-1,522.94	0.00	148,477.06
3137AWQH1	40115	003	FHLMC	8,595,000.00	8,640,996.68	8,640,996.68	2.307	2.109	99,143.34	-7,294.63	0.00	91,848.71
13063DLY2	40116	003	CAS	2,235,000.00	2,248,521.75	2,248,521.75	2.350	2.105	26,261.25	-2,397.95	0.00	23,863.30
191216CF5	40117	003	KO	0.00	5,005,130.00	2,611,372.17	2.200	14.307	28,722.00	-451.09	160,075.46	188,346.37
25468PDE3	40119	003	DIS	0.00	9,991,080.00	4,235,349.13	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	71,690.04	-5,296.50	0.00	66,393.54

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

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
88579YAU5	40123	003	MMM	0.00	4,732,128.00	4,500,665.22	1.625	5.518	37,266.67	14,306.35	73,628.94	125,201.96
56052AD52	40124	003	MES	2,000,000.00	2,014,960.00	2,014,960.00	2.500	2.080	25,000.00	-3,874.53	0.00	21,125.47
56052AD60	40125	003	MES	1,250,000.00	1,264,337.50	1,264,337.50	2.500	2.068	15,625.00	-2,446.21	0.00	13,178.79
459058GX5	40126	003	IBRD	10,000,000.00	9,989,600.00	9,989,600.00	1.875	1.887	93,750.00	1,300.00	0.00	95,050.00
3133EKRE8	40127	003	FFCB	17,000,000.00	16,973,820.00	16,973,820.00	1.850	1.894	157,250.00	4,793.90	0.00	162,043.90
88579YQA4	40131	003	MMM	0.00	19,963,380.00	4,014,375.33	2.000	2.137	40,000.00	3,247.09	0.00	43,247.09
478160CH5	40133	003	JNJ	0.00	20,026,360.00	14,366,736.52	1.950	1.835	139,750.00	-6,855.73	0.00	132,894.27
14913Q2A6	40134	003	CAT	0.00	9,968,100.00	3,521,339.67	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	3,626,954.29	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	9,597,291.44	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	144,721.00	-56,591.35	0.00	88,129.65
64990FLH5	40140	003	NYSPIT	23,430,000.00	23,370,253.50	23,370,253.50	1.800	1.939	210,870.00	17,515.26	0.00	228,385.26
3135GOV75	40142	003	FNMA	10,000,000.00	9,962,100.00	9,962,100.00	1.750	1.818	87,500.00	3,802.67	0.00	91,302.67
88579YQA4	40144	003	MMM	0.00	9,981,960.00	2,007,241.96	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	3,281,759.51	2.625	2.015	43,269.23	-9,932.17	0.00	33,337.06
88579YAU5	40147	003	MMM	0.00	9,899,070.00	9,414,876.36	1.625	5.109	77,638.89	22,604.11	142,257.53	242,500.53
3137B4WB8	40148	003	FHLMC	4,250,000.00	4,390,781.25	4,390,781.25	3.060	2.126	65,025.00	-17,972.08	0.00	47,052.92
3134GTT94	40149	003	FHLMC	0.00	10,000,000.00	2,010,869.57	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	33,171.10	-2,937.30	0.00	30,233.80
70922PAK8	40152	003	PASTRN	1,750,000.00	1,837,920.00	1,837,920.00	2.929	1.662	25,628.75	-10,229.86	0.00	15,398.89
91412GV8	40153	003	UNVHGR	1,000,000.00	1,081,870.00	1,081,870.00	3.638	1.756	18,190.00	-8,612.86	0.00	9,577.14
3133EKC61	40155	003	FFCB	0.00	10,000,000.00	2,717,391.30	2.100	2.087	28,583.33	0.00	0.00	28,583.33
649902ZM8	40156	003	NYSHGR	2,700,000.00	2,972,376.00	2,972,376.00	5.092	2.049	68,742.00	-38,035.44	0.00	30,706.56
3130AGWK7	40157	003	FHLB	3,000,000.00	2,992,950.00	2,992,950.00	1.500	1.538	22,500.00	705.39	0.00	23,205.39
43815NAC8	40158	003	HAROT	4,750,000.00	4,749,960.58	4,749,960.58	1.780	1.766	42,274.98	4.97	0.00	42,279.95
039483BP6	40159	003	ADM	0.00	2,847,130.00	1,408,091.47	3.375	10.815	22,945.17	-9,406.49	63,229.74	76,768.42
3138LFC30	40160	003	FNMA	4,000,000.00	4,037,500.00	4,037,500.00	2.100	1.878	42,933.32	-4,713.11	0.00	38,220.21
438516BM7	40163	003	HON	5,000,000.00	5,006,050.00	5,006,050.00	1.850	1.777	46,250.00	-1,403.35	0.00	44,846.65
037833DL1	40164	003	AAPL	1,000,000.00	999,830.00	999,830.00	1.700	1.692	8,500.00	28.33	0.00	8,528.33
037833DL1	40166	003	AAPL	5,000,000.00	4,991,750.00	4,991,750.00	1.700	1.744	42,500.00	1,375.00	0.00	43,875.00
3137B36J2	40167	003	FHLMC	5,000,000.00	5,212,500.00	5,212,500.00	3.320	1.961	82,999.98	-31,481.48	0.00	51,518.50
6499022A0	40168	003	NYSHGR	1,000,000.00	1,031,840.00	1,031,840.00	4.246	2.037	21,230.00	-10,633.03	0.00	10,596.97
3138LC5B7	40169	003	FNMA	1,000,000.00	1,019,843.75	1,019,843.75	2.710	2.118	13,851.10	-2,961.27	0.00	10,889.83
459058HG1	40170	003	IBRD	0.00	5,000,000.00	2,282,608.70	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	61,844.42	-9,133.51	0.00	52,710.91
30298LAA9	40173	003	FHLMC	8,602,851.40	8,665,486.70	8,638,252.02	1.990	1.972	85,865.15	0.00	0.00	85,865.15
97705MNM3	40177	003	WIS	500,000.00	500,000.00	500,000.00	1.857	1.842	4,642.50	0.00	0.00	4,642.50

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CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
14913Q2W8	40179	003	CAT	20,630,000.00	20,921,914.50	20,921,914.50	2.650	1.730	273,347.50	-90,907.63	0.00	182,439.87
30314KAS2	40180	003	FHLMC	3,152,561.31	3,260,006.43	3,263,737.67	2.090	2.022	33,783.78	-511.01	0.00	33,272.77
3134GUJV3	40181	003	FHLMC	0.00	5,000,000.00	380,434.78	2.000	2.028	3,888.89	0.00	0.00	3,888.89
3130AHDC4	40182	003	FHLB	0.00	5,000,000.00	434,782.61	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	81,250.00	1,706.63	0.00	82,956.63
459058HG1	40184	003	IBRD	0.00	10,018,000.00	4,573,434.78	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	50,250.00	-302.91	0.00	49,947.09
89233MAD5	40186	003	TMCC	3,000,000.00	2,999,783.40	2,999,783.40	1.920	1.906	28,800.00	25.94	0.00	28,825.94
677522T20	40188	003	OHS	1,950,000.00	1,950,000.00	1,950,000.00	1.800	1.785	17,550.00	0.00	0.00	17,550.00
3138ELJW4	40189	003	FNMA	6,234,916.92	6,308,310.49	6,437,055.16	2.791	2.636	87,437.86	-1,886.44	0.00	85,551.42
43813VAC2	40190	003	HAROT	9,000,000.00	8,998,396.20	8,998,396.20	1.830	1.820	82,350.00	193.49	0.00	82,543.49
3134GUA59	40192	003	FHLMC	0.00	30,000,000.00	2,608,695.65	2.000	2.028	26,666.66	0.00	0.00	26,666.66
3138L1UV9	40194	003	FNMA	4,169,716.85	4,228,945.30	4,224,294.74	2.220	2.172	46,559.16	-305.40	0.00	46,253.76
912828W48	40196	003	USTR	15,000,000.00	15,244,921.88	15,244,921.88	2.125	1.713	161,140.84	-29,473.92	0.00	131,666.92
3134GUQ94	40198	003	FHLMC	10,000,000.00	10,000,000.00	10,000,000.00	1.800	1.785	90,000.00	0.00	0.00	90,000.00
31422BRZ5	40199	003	FAMC	50,000,000.00	50,000,000.00	50,000,000.00	1.610	1.597	402,500.00	0.00	0.00	402,500.00
3130AHUM3	40200	003	FHLB	0.00	10,000,000.00	489,130.43	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	93,500.00	-408.01	0.00	93,091.99
3138L84Z4	40202	003	FNMA	7,747,000.00	7,747,000.00	7,899,519.06	2.390	2.325	92,576.64	0.00	0.00	92,576.64
3140HWYW6	40203	003	FNMA	7,450,000.00	7,450,000.00	7,531,484.38	2.240	2.198	83,440.02	0.00	0.00	83,440.02
3138L4EN9	40206	003	FNMA	22,915,631.26	23,234,078.22	23,597,690.10	2.610	2.470	300,788.88	-6,966.03	0.00	293,822.85
6500354U9	40207	003	NYSDEV	5,000,000.00	5,190,300.00	5,190,300.00	2.860	1.860	71,500.00	-22,836.00	0.00	48,664.00
3135G0X32	40208	003	FNMA	0.00	5,000,000.00	434,782.61	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	13,549.98	0.00	0.00	13,549.98
3134GU3P3	40210	003	FHLMC	0.00	20,000,000.00	12,391,304.35	1.800	1.793	112,000.00	0.00	0.00	112,000.00
31422BTC4	40211	003	FAMC	20,000,000.00	20,000,000.00	20,000,000.00	1.880	1.865	188,000.00	0.00	0.00	188,000.00
3137BMUD6	40212	003	FHLMC	0.00	2,122,859.17	593,549.56	2.328	0.043	3,446.17	-3,316.97	0.00	129.20
46625HJE1	40213	003	JPM	2,050,000.00	2,119,372.00	2,119,372.00	3.250	1.902	33,312.50	-12,993.72	0.00	20,318.78
30295NAE0	40214	003	FHLMC	1,125,858.29	1,942,199.78	1,510,026.44	2.050	1.749	14,336.32	-1,020.42	0.00	13,315.90
78012UST3	40215	003	RY	0.00	15,000,000.00	5,869,565.22	1.730	1.754	51,900.00	0.00	0.00	51,900.00
78012USU0	40216	003	RY	0.00	16,000,000.00	11,130,434.78	1.730	1.754	98,417.78	0.00	0.00	98,417.78
3130AHXL2	40217	003	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	1.940	1.924	97,000.00	0.00	0.00	97,000.00
89114NFR1	40218	003	TD	0.00	15,000,000.00	14,918,478.26	1.720	1.744	131,150.00	0.00	0.00	131,150.00
459058HV8	40220	003	IBRD	10,000,000.00	10,002,500.00	10,002,500.00	2.050	2.028	102,500.00	-250.00	0.00	102,250.00
3136ACGJ4	40221	003	FNMA	3,811,497.92	4,313,768.97	4,021,621.41	2.509	2.058	48,856.23	-7,141.67	0.00	41,714.56
24422ETZ2	40222	003	DE	7,703,000.00	7,750,219.39	7,750,219.39	2.350	1.684	90,510.25	-24,707.82	0.00	65,802.43
46625HJH4	40223	003	JPM	10,000,000.00	10,405,200.00	10,405,200.00	3.200	1.756	160,000.00	-67,910.61	0.00	92,089.39

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CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
3138L1CU1	40224	003	FNMA	10,000,000.00	10,171,875.00	10,171,875.00	2.390	1.766	122,155.58	-31,625.00	0.00	90,530.58
3138L8CE2	40225	003	FNMA	3,500,000.00	3,500,000.00	3,577,656.25	2.960	2.872	51,799.98	0.00	0.00	51,799.98
3138LDR21	40226	003	FNMA	8,413,523.88	8,488,145.39	8,515,791.65	2.275	2.225	96,059.64	-536.34	0.00	95,523.30
3136G4UP6	40227	003	FNMA	15,000,000.00	15,000,000.00	15,000,000.00	1.800	1.785	135,000.00	0.00	0.00	135,000.00
3134GVCC0	40228	003	FHLMC	4,050,000.00	4,050,000.00	4,050,000.00	1.750	1.736	35,437.50	0.00	0.00	35,437.50
478160CD4	40229	003	JNJ	12,687,000.00	12,900,649.08	12,900,649.08	2.250	1.381	142,728.75	-52,897.99	0.00	89,830.76
3136G4UH4	40230	003	FNMA	2,855,000.00	2,854,800.15	2,854,800.15	1.700	1.688	24,267.50	19.98	0.00	24,287.48
30298LAA9	40231	003	FHLMC	1,010,835.04	1,018,194.69	1,027,682.05	1.990	1.930	10,089.15	-91.99	0.00	9,997.16
06406FAB9	40232	003	BK	10,000,000.00	10,066,700.00	10,066,700.00	2.050	1.458	102,500.00	-28,517.82	0.00	73,982.18
574193SP4	40234	003	MDS	1,000,000.00	1,000,000.00	1,000,000.00	0.970	0.962	4,850.00	0.00	0.00	4,850.00
3133ELTC8	40235	003	FFCB	20,000,000.00	20,000,000.00	20,000,000.00	1.125	1.116	112,500.00	0.00	0.00	112,500.00
438516BM7	40236	003	HON	15,000,000.00	15,134,700.00	15,134,700.00	1.850	1.278	138,750.00	-41,234.69	0.00	97,515.31
254687FJ0	40237	003	DIS	1,412,000.00	1,405,490.68	1,405,490.68	1.650	1.831	11,649.00	1,325.43	0.00	12,974.43
69371RQ33	40238	003	PCAR	1,000,000.00	986,760.00	986,760.00	2.000	2.545	10,000.00	2,659.82	0.00	12,659.82
46623EKG3	40239	003	JPM	0.00	1,990,160.00	508,356.09	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	326,086.96	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	26,250.00	-4,915.37	0.00	21,334.63
06406RAE7	40242	003	BK	10,444,000.00	10,763,199.97	10,763,199.97	2.950	1.787	154,049.00	-57,113.32	0.00	96,935.68
13063DGB8	40243	003	CAS	5,000,000.00	5,372,000.00	5,372,000.00	3.375	1.733	84,375.00	-37,449.66	0.00	46,925.34
5444356X3	40244	003	LOSAPT	3,455,000.00	3,586,290.00	3,586,290.00	5.000	1.426	86,375.00	-60,595.38	0.00	25,779.62
60412AKS1	40245	003	MNS	3,500,000.00	3,579,380.00	3,579,380.00	2.020	1.065	35,350.00	-16,126.86	0.00	19,223.14
459058JB0	40246	003	IBRD	3,000,000.00	2,988,390.00	2,988,390.00	0.625	0.699	9,375.00	1,161.00	0.00	10,536.00
89233GNB8	40247	003	TMCC	10,000,000.00	9,850,000.00	9,850,000.00	2.000	2.059	0.00	102,222.22	0.00	102,222.22
2546R2LL8	40248	003	DIS	0.00	4,945,750.00	3,816,828.80	1.800	1.845	0.00	35,500.00	0.00	35,500.00
79766DLQ0	40249	003	SFOAPT	2,000,000.00	2,021,820.00	2,021,820.00	2.927	1.830	29,270.00	-10,615.13	0.00	18,654.87
89233GG18	40250	003	TMCC	0.00	44,881,200.00	0.00	1.320		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
89239RAC0	40252	003	TMCC	1,500,000.00	1,499,700.00	1,499,700.00	1.360	1.354	10,200.00	34.93	0.00	10,234.93
44891LAC7	40253	003	HART	1,250,000.00	1,249,708.75	1,249,708.75	1.410	1.404	8,812.50	32.04	0.00	8,844.54
06406FAB9	40254	003	BK	6,720,000.00	6,781,824.00	6,781,824.00	2.050	1.135	68,880.00	-30,076.54	0.00	38,803.46
76913CAX7	40255	003	RIV	1,655,000.00	1,655,000.00	1,655,000.00	2.363	2.344	19,553.82	0.00	0.00	19,553.82
76913CAZ2	40256	003	RIV	4,000,000.00	4,000,000.00	4,000,000.00	2.667	2.645	53,340.00	0.00	0.00	53,340.00
79766DAF6	40257	003	SFOAPT	5,040,000.00	5,200,826.40	5,200,826.40	5.000	4.041	126,000.00	-20,047.61	0.00	105,952.39
79766DAE9	40258	003	SFOAPT	7,885,000.00	8,127,306.05	8,127,306.05	5.000	3.828	197,125.00	-40,309.69	0.00	156,815.31
3134GVPZ5	40259	003	FHLMC	25,000,000.00	25,000,000.00	25,000,000.00	0.630	0.625	78,750.00	0.00	0.00	78,750.00
3133ELXV1	40260	003	FFCB	0.00	5,000,000.00	733,695.65	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	35,000.00	1,000.00	0.00	36,000.00

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CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
64990GZW5	40262	003	NYU	2,450,000.00	2,438,877.00	2,438,877.00	1.438	1.542	17,615.50	1,339.22	0.00	18,954.72
037833DV9	40263	003	AAPL	6,795,000.00	6,793,097.40	6,793,097.40	0.750	0.753	25,481.25	317.10	0.00	25,798.35
882722VK4	40264	003	TXS	3,425,000.00	3,705,815.75	3,705,815.75	3.823	0.910	65,468.88	-48,462.93	0.00	17,005.95
3134GVSU9	40265	003	FHLMC	10,000,000.00	10,000,000.00	10,000,000.00	0.700	0.694	35,000.00	0.00	0.00	35,000.00
3137BJQ71	40266	003	FHLMC	10,000,000.00	10,000,000.00	10,823,437.50	2.770	2.538	138,499.98	0.00	0.00	138,499.98
69371RN77	40267	003	PCAR	2,897,000.00	2,970,699.68	2,970,699.68	2.300	1.127	33,315.50	-16,438.59	0.00	16,876.91
3134GVQY7	40268	003	FHLMC	10,000,000.00	10,000,000.00	10,000,000.00	0.700	0.694	35,000.00	0.00	0.00	35,000.00
459058GU1	40269	003	IBRD	16,000,000.00	16,606,400.00	16,606,400.00	2.125	0.315	170,000.00	-143,621.05	0.00	26,378.95
43813DAC2	40270	003	HAROT	2,000,000.00	1,999,842.60	1,999,842.60	0.820	0.815	8,200.02	19.04	0.00	8,219.06
3135G04Q3	40271	003	FNMA	10,000,000.00	9,969,900.00	9,969,900.00	0.250	0.349	12,500.00	5,016.67	0.00	17,516.67
3136AL7K1	40272	003	FNMA	3,487,672.63	3,646,685.91	3,833,399.50	2.967	2.024	52,225.17	-13,102.69	0.00	39,122.48
3134GVB49	40273	003	FHLMC	40,000,000.00	40,000,000.00	40,000,000.00	0.750	0.744	149,999.99	0.00	0.00	149,999.99
931142DH3	40274	003	WMT	26,018,000.00	27,403,406.46	27,403,406.46	2.550	0.649	331,729.50	-242,109.87	0.00	89,619.63
69371RQ82	40275	003	PCAR	2,000,000.00	1,997,220.00	1,997,220.00	0.800	0.841	8,000.00	463.34	0.00	8,463.34
3137B04Y7	40276	003	FHLMC	5,450,000.00	5,450,000.00	5,727,609.38	2.615	2.468	71,258.76	0.00	0.00	71,258.76
923078CT4	40277	003	VNTCTF	1,000,000.00	1,000,000.00	1,000,000.00	1.048	1.039	5,240.01	0.00	0.00	5,240.01
923078CU1	40278	003	VNTCTF	900,000.00	900,000.00	900,000.00	1.223	1.213	5,503.50	0.00	0.00	5,503.50
24422EVG1	40279	003	JD	7,500,000.00	7,508,925.00	7,508,925.00	0.550	0.488	20,625.00	-2,150.60	0.00	18,474.40
56052AE77	40280	003	MES	1,000,000.00	1,009,720.00	1,009,720.00	1.250	0.735	6,250.00	-2,510.18	0.00	3,739.82
3136G4WU3	40281	003	FNMA	30,000,000.00	30,000,000.00	30,000,000.00	0.850	0.843	127,500.00	0.00	0.00	127,500.00
3133ELJ47	40282	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.580	0.575	29,000.00	0.00	0.00	29,000.00
3133ELG81	40283	003	FFCB	10,000,000.00	9,999,100.00	9,999,100.00	0.300	0.301	15,000.00	150.56	0.00	15,150.56
3138LGXW1	40284	003	FNMA	1,000,000.00	1,000,000.00	1,060,625.00	2.580	2.413	12,900.00	0.00	0.00	12,900.00
3134GVS41	40285	003	FHLMC	25,000,000.00	25,000,000.00	25,000,000.00	0.420	0.417	52,500.01	0.00	0.00	52,500.01
459058GU1	40287	003	IBRD	7,500,000.00	7,779,030.00	7,779,030.00	2.125	0.285	79,687.50	-68,520.33	0.00	11,167.17
3135G04Z3	40288	003	FNMA	10,000,000.00	9,979,300.00	9,979,300.00	0.500	0.538	24,999.99	2,072.31	0.00	27,072.30
3136AGMB5	40289	003	FNMA	1,978,197.55	2,070,072.11	2,121,991.26	2.492	1.976	25,169.12	-4,030.28	0.00	21,138.84
46625HJC5	40290	003	JPM	2,000,000.00	2,091,063.87	2,091,063.87	4.350	0.343	43,500.00	-39,881.98	0.00	3,618.02
3130AJS26	40291	003	FHLB	25,000,000.00	25,000,000.00	25,000,000.00	0.220	0.218	27,500.00	0.00	0.00	27,500.00
3138L1DP1	40292	003	FNMA	2,495,809.47	2,531,249.79	2,605,215.28	2.430	1.815	25,106.51	-1,263.95	0.00	23,842.56
91412HFL2	40293	003	UNVHGR	1,000,000.00	0.00	918,478.26	0.833	0.825	3,817.92	0.00	0.00	3,817.92
91412HFL2	40294	003	UNVHGR	650,000.00	0.00	597,010.87	0.833	0.825	2,481.64	0.00	0.00	2,481.64
30315EAA4	40295	003	FHLMC	3,490,181.09	0.00	3,073,943.97	0.830	0.813	12,648.89	-48.02	0.00	12,600.87
89237VAB5	40296	003	TMCC	5,000,000.00	0.00	4,293,147.66	0.440	0.437	9,411.10	39.06	0.00	9,450.16
574193TR9	40297	003	MDS	5,000,000.00	0.00	4,053,852.72	0.660	0.631	13,383.33	-495.88	0.00	12,887.45
574193TQ1	40298	003	MDS	5,000,000.00	0.00	4,050,492.12	0.510	0.497	10,341.67	-198.26	0.00	10,143.41
31422BJ27	40299	003	FAMC	2,500,000.00	0.00	2,133,045.52	0.500	0.495	5,312.50	10.71	0.00	5,323.21

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

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
30288WAK5	40300	003	FHLMC	271,586.53	0.00	984,969.63	2.190	-3.310	9,015.10	-25,450.16	0.00	-16,435.06
3133ELX25	40301	003	FFCB	15,000,000.00	0.00	12,303,381.52	0.470	0.482	28,983.33	924.26	0.00	29,907.59
55380THE3	40302	003	MUFGBK	25,000,000.00	0.00	19,157,608.70	0.320	0.324	31,333.33	0.00	0.00	31,333.33
46625HRL6	40303	003	JPM	5,000,000.00	0.00	3,848,421.74	2.700	0.588	49,125.00	-37,708.91	0.00	11,416.09
373385FQ1	40304	003	GAS	14,615,000.00	0.00	10,087,527.17	0.520	0.515	26,177.09	0.00	0.00	26,177.09
373385FP3	40305	003	GAS	4,345,000.00	0.00	2,998,994.57	0.420	0.416	6,285.77	0.00	0.00	6,285.77
89233GQC3	40306	003	TMCC	25,000,000.00	0.00	13,707,182.07	0.240	0.244	0.00	16,833.33	0.00	16,833.33
89114NSX4	40307	003	TD	30,000,000.00	0.00	16,304,347.83	0.240	0.243	20,000.00	0.00	0.00	20,000.00
46625HJH4	40308	003	JPM	2,433,000.00	0.00	1,378,252.19	3.200	0.443	20,761.60	-17,684.43	0.00	3,077.17
3137EAEX3	40309	003	FHLMC	5,000,000.00	0.00	2,655,027.72	0.375	0.434	5,000.00	803.56	0.00	5,803.56
78012UYA7	40310	003	RY	20,000,000.00	0.00	10,108,695.65	0.240	0.243	12,400.00	0.00	0.00	12,400.00
34153QUD6	40311	003	FLSEDU	10,000,000.00	0.00	3,858,695.65	0.550	0.542	10,541.67	0.00	0.00	10,541.67
546417DQ6	40312	003	LAS	4,000,000.00	0.00	1,717,391.30	0.840	0.830	7,186.67	0.00	0.00	7,186.67
34153QUC8	40313	003	FLSEDU	5,000,000.00	0.00	1,927,746.47	0.390	0.407	3,737.50	220.44	0.00	3,957.94
3138L9QS4	40314	003	FNMA	2,500,000.00	0.00	1,138,107.17	2.810	2.619	15,025.70	0.00	0.00	15,025.70
544351MQ9	40315	003	LOS	3,670,000.00	0.00	1,745,551.93	3.320	0.484	26,061.08	-21,804.13	0.00	4,256.95
3137EAAY1	40316	003	FHLMC	4,000,000.00	0.00	1,667,669.35	0.125	0.247	1,041.67	1,036.11	0.00	2,077.78
419792ZM1	40317	003	HIS	5,000,000.00	0.00	1,744,313.04	0.852	0.775	7,336.67	-521.33	0.00	6,815.34
13077DML3	40318	003	CASHGR	10,000,000.00	0.00	3,273,619.57	0.885	0.801	14,504.17	-1,282.32	0.00	13,221.85
882724RA7	40319	003	TXS	1,600,000.00	0.00	665,981.22	5.000	0.497	13,555.56	-11,886.15	0.00	1,669.41
06406RAJ6	40320	003	BK	3,868,000.00	0.00	1,344,664.79	3.450	0.381	21,499.64	-18,918.63	0.00	2,581.01
45818WCW4	40321	003	IADB	10,000,000.00	0.00	2,716,122.28	0.340	0.350	4,627.78	161.95	0.00	4,789.73
57582RK88	40322	003	MAS	1,000,000.00	0.00	157,608.70	0.695	0.680	540.56	0.00	0.00	540.56
13034AL65	40323	003	CASDEV	1,385,000.00	0.00	112,907.61	0.765	0.724	412.04	0.00	0.00	412.04
91412HGE7	40324	003	UNVHGR	2,215,000.00	0.00	267,705.14	0.883	0.611	1,140.91	-315.84	0.00	825.07
91412HGE7	40325	003	UNVHGR	3,560,000.00	0.00	332,886.31	0.883	0.575	1,397.10	-432.75	0.00	964.35
91412HGE7	40326	003	UNVHGR	10,000,000.00	0.00	879,878.26	0.883	0.577	3,679.17	-1,119.57	0.00	2,559.60
3136AY6S7	40327	003	FNMA	4,958,775.46	0.00	289,624.83	2.624	2.228	3,252.96	0.00	0.00	3,252.96
3137BGK24	40328	003	FHLMC	4,500,000.00	0.00	107,344.57	3.062	2.122	1,148.25	0.00	0.00	1,148.25
3135G05X7	40329	003	FNMA	10,000,000.00	0.00	162,640.76	0.375	0.290	208.34	29.47	0.00	237.81
3133EMLR1	40330	003	FFCB	10,000,000.00	0.00	163,043.48	0.500	0.338	277.78	0.00	0.00	277.78
Subtotal				1,821,096,170.09	2,368,235,848.52	1,942,668,238.86		1.867	18,271,055.88	-1,214,799.91	1,233,618.39	18,289,874.36
Fund: CSJ/CSC JP												
3130AJQ69	40286	152	FHLB	915,000.00	914,318.33	914,318.33	0.125	0.198	571.88	342.74	0.00	914.62
Subtotal				915,000.00	914,318.33	914,318.33		0.198	571.88	342.74	0.00	914.62

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

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			Adjusted Interest Earnings
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	
Fund: SJCE												
VP4560000	40162	501	WELLS	20,141,096.61	20,138,545.73	20,140,518.63	0.015	0.018	1,842.30	0.00	0.00	1,842.30
			Subtotal	20,141,096.61	20,138,545.73	20,140,518.63		0.018	1,842.30	0.00	0.00	1,842.30
			Total	1,842,152,266.70	2,389,288,712.58	1,963,723,075.82		1.847	18,273,470.06	-1,214,457.17	1,233,618.39	18,292,631.28

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SECTION C

PORTFOLIO HOLDINGS AT COST

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

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

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

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

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

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

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

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

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

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

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

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Money Markets												
VP6000104	36512	WELLS	7,130.88	0.010			0.010	0.010	08/01 - Monthly		7,130.88	7,130.88
VP6000104	37053	WELLS	0.00	1.582			1.582	1.582	08/01 - Monthly		0.00	0.00
VP4560000	40162	WELLS	20,141,096.61	0.015		08/27/2019	0.015	0.015	08/27 - Monthly		20,141,096.61	20,141,096.61
Money Markets Totals			20,148,227.49				0.015	0.015		0.00	20,148,227.49	20,148,227.49
State Pool												
CITY	32936	STPOOL	60,896,000.00	0.630			0.630	0.630	10/01 - Quarterly		60,896,000.00	60,896,000.00
CSJFA	37042	STPOOL	17,411,000.00	0.630			0.630	0.630	08/01 - Quarterly		17,411,000.00	17,411,000.00
SYS37370	37370	STPOOL	0.00	2.390			2.390	2.390	01/01 - Quarterly		0.00	0.00
State Pool Totals			78,307,000.00				0.630	0.630		0.00	78,307,000.00	78,307,000.00
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	999,903.98
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	4,995,340.28
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	6,793,502.58
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	8,394,875.88
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	10,019,328.74
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	10,681,337.55
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	6,740,385.21
06406RAJ6	40320	BK	3,868,000.00	3.450	08/11/2023	11/03/2020	0.394	0.394	02/11 - 08/11	30,396.03	4,193,530.88	4,174,612.25
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	8,635,300.21
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	5,002,342.12
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	20,698,685.76
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	6,178,367.42
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	9,985,622.41
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	15,998,128.57
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	7,703,960.86
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	9,994,666.41
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	5,007,748.16
254687FJ0	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	1,407,581.91
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	1,693,440.90
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	4,945,994.42
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	5,002,338.92
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	15,068,724.49
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	14,055,356.40

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

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM 365	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Corp Medium Term Notes												
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	7,506,499.60
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	5,262,157.40
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	12,811,016.38
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	5,023,272.65
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	2,094,900.50
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	10,280,697.21
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	2,049,630.92
46625HRL6	40303	JPM	5,000,000.00	2.700	05/18/2023	08/20/2020	0.607	0.607	11/18 - 05/18	Received	5,284,400.00	5,246,691.09
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	2,570,054.37
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	11,121,640.42
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	9,932,884.15
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	4,495,647.65
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	9,978,747.23
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	6,085,379.94
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	7,009,463.78
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	990,764.51
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	2,949,877.47
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	1,997,742.54
742718EQ8	40021	PG	10,000,000.00	1.700	11/03/2021	11/21/2018	3.065	3.065	05/03 - 11/03	Received	9,617,700.00	9,891,285.69
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	10,255,553.98
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	5,010,227.13
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	6,556,393.47
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	10,038,154.78
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	9,995,072.96
931142EJ8	37632	WMT	5,000,000.00	3.125	06/23/2021	06/27/2018	3.127	3.127	12/23 - 06/23		4,999,750.00	4,999,960.04
931142DH3	40274	WMT	26,018,000.00	2.550	04/11/2023	06/01/2020	0.668	0.668	10/11 - 04/11	Received	27,403,406.46	27,120,944.95
Corp Medium Term Notes Totals			372,054,000.00				2.085	2.085		43,830.36	377,183,422.01	375,452,206.24
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
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
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			75,000,000.00				0.267	0.270		0.00	75,000,000.00	75,000,000.00

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Commercial Paper Discounts												
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	9,994,444.44
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	24,988,333.33
Commercial Paper Discounts Totals			35,000,000.00				0.759	0.769		0.00	34,821,500.00	34,982,777.77
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	2,499,885.71
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	24,952,809.52
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	19,988,684.54
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	16,988,468.02
3133ELG81	40283	FFCB	10,000,000.00	0.300	06/08/2023	06/12/2020	0.303	0.303	12/08 - 06/08	Received	9,999,100.00	9,999,266.45
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	9,998,945.11
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	9,994,713.94
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	3,626,491.16
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	9,994,129.86
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	2,994,889.83
3130AJQ69	40286	FHLB	915,000.00	0.125	06/15/2021	06/17/2020	0.200	0.200	12/15 - 06/15	Received	914,318.33	914,687.73
3130AJS26	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	9,993,762.89
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
3137EAEX3	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	4,985,753.56
3137EAEY1	40316	FHLMC	4,000,000.00	0.125	10/16/2023	10/16/2020	0.250	0.250	04/16 - 10/16		3,985,080.00	3,986,116.11
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	19,999,269.64
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	3,999,013.33
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	9,973,360.14
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	9,987,067.48
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	9,976,003.61
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	9,981,510.46
3135G05X7	40329	FNMA	10,000,000.00	0.375	08/25/2025	12/29/2020	0.429	0.429	02/25 - 08/25	12,708.33	9,975,300.00	9,975,329.47
Federal Agency Coupon Securities Totals			305,040,000.00				1.504	1.504		13,194.44	304,586,535.83	304,810,158.56
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	9,980,085.54
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	15,184,852.75

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Treasury Coupon Securities Totals			25,000,000.00				1.784	1.784		0.00	25,035,156.26	25,164,938.29
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	2,154.17	14,992,200.00	14,993,124.26
3133EMLR1	40330	FFCB	10,000,000.00	0.500	12/23/2025	12/29/2020	0.500	0.500	06/23 - 12/23	833.33	10,000,000.00	10,000,000.00
3130AFRB5	40060	FHLB	5,000,000.00	2.875	01/29/2024	01/29/2019	2.897	2.897	07/29 - 01/29		4,995,000.00	4,996,922.22
3130AHXL2	40217	FHLB	10,000,000.00	1.940	01/28/2025	01/28/2020	1.940	1.940	07/28 - 01/28		10,000,000.00	10,000,000.00
3134GTKG7	40095	FHLMC	5,000,000.00	2.600	05/03/2024	05/03/2019	2.600	2.600	11/03 - 05/03		5,000,000.00	5,000,000.00
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
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	9,991,311.11
3134GVSU9	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	Received	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	2,854,834.01
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
Federal Agency Callables Totals			251,905,000.00				1.069	1.069		2,987.50	251,882,000.15	251,886,191.60
Supranational												
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	19,633,166.62
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	11,003,159.84
45818WCW4	40321	IADB	10,000,000.00	0.340	10/15/2024	11/12/2020	0.352	0.352	04/15 - 10/15		9,995,330.00	9,995,491.95
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	9,988,385.83
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	4,994,756.83
459058GX5	40126	IBRD	10,000,000.00	1.875	06/19/2023	06/19/2019	1.902	1.902	12/19 - 06/19		9,989,600.00	9,993,586.67
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	10,002,037.50
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	2,989,936.05
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	16,430,863.16
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	7,705,560.98

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Supranational Totals			157,500,000.00				1.765	1.765		0.00	157,391,960.00	157,737,005.43
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	8,618,099.65
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	6,231,772.25
3137B4WB8	40148	FHLMC	4,250,000.00	3.060	07/01/2023	08/01/2019	2.119	2.119	09/01 -		4,390,781.25	4,339,860.37
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	5,131,172.84
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	2,757,263.45
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	4,024,923.16
3138LC5B7	40169	FNMA	1,000,000.00	2.710	02/01/2023	09/17/2019	2.108	2.137	09/30 - Monthly	Received	1,019,843.75	1,012,247.44
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	5,063,388.58
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	10,114,984.37
MBS ZERO PSA Totals			46,810,000.00				1.978	1.991		0.00	47,573,934.43	47,293,712.11
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	4,749,973.94
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	8,998,820.80
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	1,999,865.24
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	1,249,751.83
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	2,999,842.20
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	1,499,746.96
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	4,999,654.06
Asset Backed Security Totals			26,500,000.00				1.455	1.455		0.00	26,497,006.53	26,497,655.03
Municipal Bonds												
13063CP87	37408	CAS	10,000,000.00	1.500	04/01/2021	04/28/2016	1.500	1.500	10/01 - 04/01		10,000,000.00	10,000,000.00
13063CP87	37411	CAS	10,000,000.00	1.500	04/01/2021	04/29/2016	1.615	1.615	10/01 - 04/01	Received	9,945,700.00	9,997,242.10
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	5,023,478.59
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	5,007,248.27
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	5,999,431.30
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	5,040,080.72
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	2,240,994.86
13063DGB8	40243	CAS	5,000,000.00	3.375	04/01/2025	04/13/2020	1.802	1.802	10/01 - 04/01	Received	5,372,000.00	5,318,322.15
13034AL65	40323	CASDEV	1,385,000.00	0.765	10/01/2025	12/17/2020	0.765	0.765	04/01 - 10/01		1,385,000.00	1,385,000.00
13077DML3	40318	CASHGR	10,000,000.00	0.885	11/01/2025	11/02/2020	0.805	0.805	05/01 - 11/01	11,062.50	10,039,100.00	10,037,817.68
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	7,411,627.33

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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
Municipal Bonds												
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	19,933,493.33
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	992,985.00
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	3,963,933.61
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	15,004,061.19
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	3,001,072.89
34153QUD6	40311	FLSEDU	10,000,000.00	0.550	06/01/2025	10/22/2020	0.550	0.550	06/01 - 12/01		10,000,000.00	10,000,000.00
34153QUC8	40313	FLSEDU	5,000,000.00	0.390	06/01/2024	10/22/2020	0.413	0.413	06/01 - 12/01		4,995,850.00	4,996,070.44
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
419792ZM1	40317	HIS	5,000,000.00	0.852	10/01/2025	10/29/2020	0.790	0.790	10/01 - 04/01		5,014,900.00	5,014,378.67
546417DQ6	40312	LAS	4,000,000.00	0.840	06/01/2025	10/14/2020	0.840	0.840	12/01 - 06/01		4,000,000.00	4,000,000.00
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	9,998,707.69
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	3,246,724.09
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	4,815,485.06
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	4,004,345.45
544351MQ9	40315	LOS	3,670,000.00	3.320	09/01/2024	10/14/2020	0.511	0.511	03/01 - 09/01	14,553.59	4,065,589.30	4,043,785.17
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	3,500,109.90
57582RK88	40322	MAS	1,000,000.00	0.695	11/01/2025	12/03/2020	0.695	0.695	05/01 - 11/01		1,000,000.00	1,000,000.00
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	4,997,345.90
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	5,005,604.12
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	5,001,751.74
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	2,003,228.78
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	1,256,930.92
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	1,007,112.20
60412AKS1	40245	MNS	3,500,000.00	2.020	10/01/2022	04/15/2020	1.084	1.084	10/01 - 04/01	Received	3,579,380.00	3,556,444.02
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	5,001,891.52
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	5,146,404.13
649902ZM8	40156	NYSHGR	2,700,000.00	5.092	03/15/2023	08/16/2019	2.149	2.149	09/15 - 03/15	Received	2,972,376.00	2,867,778.54
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	1,004,371.35
64990FGS7	37575	NYSPIT	7,660,000.00	1.950	02/15/2021	10/13/2017	1.950	1.950	02/15 - 08/15		7,660,000.00	7,660,000.00
64990FLH5	40140	NYSPIT	23,430,000.00	1.800	03/15/2021	07/01/2019	1.953	1.953	09/15 - 03/15	Received	23,370,253.50	23,422,799.28
64990GZW5	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	2,440,625.43
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

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CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM 365	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Municipal Bonds												
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	2,010,573.28
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	1,809,674.21
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	1,072,938.40
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	2,007,076.76
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	5,173,650.75
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	8,073,111.91
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	2,746,998.39
882722VK4	40264	TXS	3,425,000.00	3.823	04/01/2023	05/08/2020	0.947	0.947	10/01 - 04/01	Received	3,705,815.75	3,643,083.18
882724RA7	40319	TXS	1,600,000.00	5.000	10/01/2025	10/30/2020	0.550	0.550	04/01 - 10/01	6,444.44	1,945,088.00	1,933,201.85
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	2,077,713.11
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	1,058,088.94
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
91412HGE7	40324	UNVHGR	2,215,000.00	0.883	05/15/2025	12/10/2020	0.630	0.630	05/15 - 11/15	1,358.23	2,238,988.45	2,238,672.61
91412HGE7	40325	UNVHGR	3,560,000.00	0.883	05/15/2025	12/15/2020	0.605	0.605	05/15 - 11/15	2,619.57	3,603,004.80	3,602,572.05
91412HGE7	40326	UNVHGR	10,000,000.00	0.883	05/15/2025	12/16/2020	0.610	0.610	05/15 - 11/15	7,603.61	10,118,600.00	10,117,480.43
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
97705MNM3	40177	WIS	500,000.00	1.857	05/01/2024	10/30/2019	1.857	1.857	05/01 - 11/01		500,000.00	500,000.00
Municipal Bonds Totals			321,141,423.61				1.770	1.770		43,641.94	323,955,026.40	323,528,519.29
Corporate Floaters												
14913Q2H1	40069	CAT	5,000,000.00	0.447	03/15/2021	02/22/2019	1.749	1.774	03/15 - Quarterly	Received	4,995,850.00	4,999,597.14
24422EUJ6	40048	DE	3,480,000.00	0.490	09/10/2021	01/16/2019	1.651	1.674	03/11 - Quarterly	Received	3,463,783.20	3,475,778.27
Corporate Floaters Totals			8,480,000.00				1.709	1.733		0.00	8,459,633.20	8,475,375.41
Pass Through Securities												
30298LAA9	40173	FHLMC	8,602,851.40	1.990	05/25/2024	09/30/2019	1.962	1.962	10/25 - Monthly	Received	8,602,851.40	8,602,851.40
30314KAS2	40180	FHLMC	3,152,561.31	2.090	07/25/2024	10/18/2019	1.941	1.941	11/25 - Monthly	Received	3,167,554.89	3,167,554.89
30295NAE0	40214	FHLMC	1,125,858.29	2.050	10/25/2023	01/22/2020	1.973	1.973	02/25 - Monthly	Received	1,127,265.61	1,127,265.61
30298LAA9	40231	FHLMC	1,010,835.04	1.990	05/25/2024	02/27/2020	1.590	1.590	03/25 - Monthly	Received	1,023,470.48	1,023,470.48
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

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CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Pass Through Securities												
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	3,490,181.09	0.830	05/25/2025	07/24/2020	0.695	0.695	08/25 - Monthly	Received	3,507,251.57	3,507,251.57
30288WAK5	40300	FHLMC	271,586.53	2.190	03/25/2023	07/31/2020	0.919	0.919	08/25 - Monthly	Received	279,267.34	279,267.34
3137BGK24	40328	FHLMC	4,500,000.00	3.062	12/25/2024	12/28/2020	0.496	0.496	01/25 - Monthly	10,334.25	4,937,850.00	4,937,850.00
3138ELJW4	40189	FNMA	6,234,916.92	2.791	06/01/2023	11/12/2019	1.999	1.999	12/25 - Monthly	Received	6,395,173.77	6,395,173.77
3138L1UV9	40194	FNMA	4,169,716.85	2.220	12/01/2022	12/26/2019	2.023	2.023	01/25 - Monthly	Received	4,191,216.95	4,191,216.95
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	22,915,631.26	2.610	08/01/2023	01/22/2020	1.939	1.939	02/25 - Monthly	Received	23,416,910.70	23,416,910.70
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	3,811,497.92	2.509	11/25/2022	01/24/2020	1.900	1.900	02/25 - Monthly	Received	3,865,692.66	3,865,692.66
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	8,413,523.88	2.275	05/01/2023	02/18/2020	2.031	2.031	03/25 - Monthly	Received	8,473,996.08	8,473,996.08
3136AL7K1	40272	FNMA	3,487,672.63	2.967	03/25/2025	05/27/2020	1.008	1.008	06/25 - Monthly	Received	3,775,056.86	3,775,056.86
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	1,978,197.55	2.492	03/25/2023	06/22/2020	0.675	0.675	07/25 - Monthly	Received	2,064,975.51	2,064,975.51
3138L1DP1	40292	FNMA	2,495,809.47	2.430	10/01/2022	06/26/2020	0.797	0.797	07/25 - Monthly	Received	2,584,820.17	2,584,820.17
3138L9QS4	40314	FNMA	2,500,000.00	2.810	04/01/2025	10/14/2020	1.436	1.436	11/25 - Monthly	Received	2,650,781.25	2,650,781.25
3136AY6S7	40327	FNMA	4,958,775.46	2.624	11/25/2024	12/22/2020	0.543	0.543	01/25 - Monthly	7,590.23	5,329,096.81	5,329,096.81
Pass Through Securities Totals			119,266,615.60				1.584	1.584		17,924.48	123,037,313.62	123,037,313.62
Investment Totals			1,842,152,266.70				1.535	1.536		121,578.72	1,853,878,715.92	1,852,321,080.84

SECTION D

MARKET VALUE OF PORTFOLIO

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

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**City of San Jose
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Term	Days to Maturity	YTM	Maturity Date
Money Markets												
VP6000104	36512	Wells Fargo Bank			7,130.88	7,130.88	7,130.88	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	20,141,096.61	20,141,096.61	20,141,096.61	0.015	1	1	0.015	
Subtotal and Average			20,148,227.39		20,148,227.49	20,148,227.49	20,148,227.49		1	1	0.015	
State Pool												
CITY	32936	State Investment Pool			60,896,000.00	60,896,000.00	60,896,000.00	0.630	1	1	0.630	
CSJFA	37042	State Investment Pool			17,411,000.00	17,411,000.00	17,411,000.00	0.630	1	1	0.630	
SYS37370	37370	State Investment Pool			0.00	0.00	0.00	2.390	1	1	2.390	
Subtotal and Average			64,695,387.10		78,307,000.00	78,307,000.00	78,307,000.00		1	1	0.630	
Corp Medium Term Notes												
037833DL1	40164	Apple		09/11/2019	1,000,000.00	1,025,270.00	999,903.98	1.700	1,096	618	1.706	09/11/2022
037833DL1	40166	Apple		09/11/2019	5,000,000.00	5,126,350.00	4,995,340.28	1.700	1,096	618	1.757	09/11/2022
037833DV9	40263	Apple		05/11/2020	6,795,000.00	6,876,064.35	6,793,502.58	0.750	1,095	860	0.759	05/11/2023
06406HBY4	40100	Bank of New York Mellon		05/02/2019	8,342,000.00	8,518,600.14	8,394,875.88	3.550	875	265	2.645	09/23/2021
06406FAB9	40232	Bank of New York Mellon		03/02/2020	10,000,000.00	10,044,500.00	10,019,328.74	2.050	427	122	1.472	05/03/2021
06406RAE7	40242	Bank of New York Mellon		04/13/2020	10,444,000.00	10,985,730.28	10,681,337.55	2.950	1,021	758	1.823	01/29/2023
06406FAB9	40254	Bank of New York Mellon		04/23/2020	6,720,000.00	6,749,904.00	6,740,385.21	2.050	375	122	1.147	05/03/2021
06406RAJ6	40320	Bank of New York Mellon		11/03/2020	3,868,000.00	4,181,153.28	4,174,612.25	3.450	1,011	952	0.394	08/11/2023
084670BF4	40138	Berkshire Hathaway		06/28/2019	8,513,000.00	8,802,271.74	8,635,300.21	3.400	948	395	2.026	01/31/2022
14913Q2T5	40075	Catepillar Inc.		03/04/2019	5,000,000.00	5,154,700.00	5,002,342.12	2.950	1,090	421	2.907	02/26/2022
14913Q2W8	40179	Catepillar Inc.		10/09/2019	20,630,000.00	20,810,512.50	20,698,685.76	2.650	586	136	1.752	05/17/2021
166764BG4	40076	Chevron		03/05/2019	6,192,000.00	6,225,746.40	6,178,367.42	2.100	803	135	2.708	05/16/2021
166764BG4	40108	Chevron		05/13/2019	10,000,000.00	10,054,500.00	9,985,622.41	2.100	734	135	2.495	05/16/2021
24422ETZ2	40057	Deere Co.		01/23/2019	16,000,000.00	16,002,880.00	15,998,128.57	2.350	716	7	2.973	01/08/2021
24422ETZ2	40222	Deere Co.		01/24/2020	7,703,000.00	7,704,386.54	7,703,960.86	2.350	350	7	1.700	01/08/2021
25468PDJ2	37607	Walt Disney Company		04/05/2018	10,000,000.00	10,017,500.00	9,994,666.41	2.300	1,044	42	2.790	02/12/2021
25468PCN4	40106	Walt Disney Company		05/10/2019	5,000,000.00	5,076,250.00	5,007,748.16	2.750	829	227	2.492	08/16/2021
254687FJO	40237	Walt Disney Company		03/17/2020	1,412,000.00	1,444,504.24	1,407,581.91	1.650	898	608	1.843	09/01/2022
438516BM7	40015	Honeywell International		11/02/2018	1,712,000.00	1,732,270.08	1,693,440.90	1.850	1,095	304	3.225	11/01/2021
438516BM7	40016	Honeywell International		11/05/2018	5,000,000.00	5,059,200.00	4,945,994.42	1.850	1,092	304	3.220	11/01/2021
438516BM7	40163	Honeywell International		09/05/2019	5,000,000.00	5,059,200.00	5,002,338.92	1.850	788	304	1.792	11/01/2021
438516BM7	40236	Honeywell International		03/13/2020	15,000,000.00	15,177,600.00	15,068,724.49	1.850	598	304	1.292	11/01/2021
24422EUT4	40097	John Deere		04/26/2019	14,000,000.00	14,466,480.00	14,055,356.40	2.950	1,071	455	2.618	04/01/2022
24422EVG1	40279	John Deere		06/08/2020	7,500,000.00	7,536,450.00	7,506,499.60	0.550	757	550	0.492	07/05/2022

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Corp Medium Term Notes												
478160CD4	40091	Johnson & Johnson		04/24/2019	5,280,000.00	5,394,681.60	5,262,157.40	2.250	1,044	426	2.550	03/03/2022
478160CD4	40229	Johnson & Johnson		02/26/2020	12,687,000.00	12,962,561.64	12,811,016.38	2.250	736	426	1.401	03/03/2022
46625HHZ6	40006	JP Morgan		08/20/2018	5,000,000.00	5,076,800.00	5,023,272.65	4.625	994	129	3.255	05/10/2021
46625HJE1	40213	JP Morgan		01/22/2020	2,050,000.00	2,156,005.50	2,094,900.50	3.250	975	630	1.942	09/23/2022
46625HJH4	40223	JP Morgan		01/31/2020	10,000,000.00	10,586,100.00	10,280,697.21	3.200	1,090	754	1.799	01/25/2023
46625HJC5	40290	JP Morgan		06/24/2020	2,000,000.00	2,051,200.00	2,049,630.92	4.350	417	226	0.350	08/15/2021
46625HRL6	40303	JP Morgan		08/20/2020	5,000,000.00	5,256,750.00	5,246,691.09	2.700	1,001	867	0.607	05/18/2023
46625HJH4	40308	JP Morgan		09/25/2020	2,433,000.00	2,575,598.13	2,570,054.37	3.200	852	754	0.456	01/25/2023
191219AP9	40063	Coca Cola		02/01/2019	10,524,000.00	11,428,537.80	11,121,640.42	8.500	1,096	396	2.981	02/01/2022
594918BP8	40055	Microsoft Inc.		01/23/2019	10,000,000.00	10,068,800.00	9,932,884.15	1.550	928	219	2.710	08/08/2021
594918BW3	40082	Microsoft Inc.		04/05/2019	4,500,000.00	4,591,755.00	4,495,647.65	2.400	1,038	401	2.491	02/06/2022
69371RN93	37609	PACCAR Inc.		04/09/2018	9,980,000.00	10,014,131.60	9,978,747.23	2.800	1,057	59	2.878	03/01/2021
69371RP75	40096	PACCAR Inc.		04/26/2019	6,068,000.00	6,242,151.60	6,085,379.94	2.850	1,040	424	2.593	03/01/2022
69371RP83	40111	PACCAR Inc.		05/23/2019	7,000,000.00	7,225,470.00	7,009,463.78	2.650	1,083	494	2.546	05/10/2022
69371RQ33	40238	PACCAR Inc.		03/30/2020	1,000,000.00	1,029,600.00	990,764.51	2.000	910	633	2.552	09/26/2022
69371RN77	40267	PACCAR Inc.		05/13/2020	2,897,000.00	2,994,223.32	2,949,877.47	2.300	819	586	1.147	08/10/2022
69371RQ82	40275	PACCAR Inc.		06/08/2020	2,000,000.00	2,021,420.00	1,997,742.54	0.800	1,095	888	0.847	06/08/2023
742718EQ8	40021	Proctor & Gamble		11/21/2018	10,000,000.00	10,127,600.00	9,891,285.69	1.700	1,078	306	3.065	11/03/2021
90331HNP4	40054	US Bank		01/23/2019	10,253,000.00	10,321,182.45	10,255,553.98	3.150	824	115	3.067	04/26/2021
91159HHC7	40080	US Bank		03/15/2019	5,000,000.00	5,153,100.00	5,010,227.13	3.000	1,096	438	2.822	03/15/2022
91159HHC7	40102	US Bank		05/06/2019	6,533,000.00	6,733,040.46	6,556,393.47	3.000	1,044	438	2.689	03/15/2022
91159HHC7	40105	US Bank		05/09/2019	10,000,000.00	10,306,200.00	10,038,154.78	3.000	1,041	438	2.668	03/15/2022
90331HPC1	40112	US Bank		05/23/2019	10,000,000.00	10,314,800.00	9,995,072.96	2.650	1,096	507	2.687	05/23/2022
931142EJ8	37632	Wal-Mart		06/27/2018	5,000,000.00	5,068,550.00	4,999,960.04	3.125	1,092	173	3.127	06/23/2021
931142DH3	40274	Wal-Mart		06/01/2020	26,018,000.00	27,256,977.16	27,120,944.95	2.550	1,044	830	0.668	04/11/2023
Subtotal and Average			391,302,968.30		372,054,000.00	380,789,259.81	375,452,206.24		896	382	2.085	
Negotiable CDs												
55380THE3	40302	MUFG BANK LTD/NY		08/13/2020	25,000,000.00	25,007,750.00	25,000,000.00	0.320	365	224	0.320	08/13/2021
78012UYA7	40310	Royal Bank of Canada		09/30/2020	20,000,000.00	19,994,400.00	20,000,000.00	0.240	359	266	0.240	09/24/2021
89114NSX4	40307	Toronto Dominion Bank		09/23/2020	30,000,000.00	29,997,000.00	30,000,000.00	0.240	342	242	0.240	08/31/2021
Subtotal and Average			89,516,129.03		75,000,000.00	74,999,150.00	75,000,000.00		354	242	0.267	
Commercial Paper Discounts												
89233GNB8	40247	Toyota Motor Credit Corp		04/16/2020	10,000,000.00	9,999,800.00	9,994,444.44	2.000	270	10	2.056	01/11/2021
89233GQC3	40306	Toyota Motor Credit Corp		09/22/2020	25,000,000.00	24,993,000.00	24,988,333.33	0.240	171	70	0.240	03/12/2021

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Subtotal and Average			34,971,944.44		35,000,000.00	34,992,800.00	34,982,777.77		199	53	0.759	
Federal Agency Coupon Securities												
31422BRZ5	40199	Federal Agricultural Mtg Corp		01/22/2020	50,000,000.00	50,119,000.00	50,000,000.00	1.610	401	56	1.610	02/26/2021
31422BJ27	40299	Federal Agricultural Mtg Corp		07/28/2020	2,500,000.00	2,504,600.00	2,499,885.71	0.500	1,812	1,655	0.501	07/14/2025
3133EJD48	40013	Federal Farm Credit Bank		10/17/2018	25,000,000.00	26,925,750.00	24,952,809.52	3.050	1,811	1,004	3.124	10/02/2023
3133EJ5W5	40049	Federal Farm Credit Bank		01/23/2019	20,000,000.00	21,349,200.00	19,988,684.54	2.650	1,734	1,025	2.672	10/23/2023
3133EKRE8	40127	Federal Farm Credit Bank		06/21/2019	17,000,000.00	17,347,990.00	16,988,468.02	1.850	997	437	1.909	03/14/2022
3133ELG81	40283	Federal Farm Credit Bank		06/12/2020	10,000,000.00	10,029,300.00	9,999,266.45	0.300	1,091	888	0.303	06/08/2023
3130A7CV5	37398	Federal Home Loan Bank		02/18/2016	10,000,000.00	10,015,600.00	9,998,945.11	1.375	1,827	48	1.459	02/18/2021
3130A8QS5	37449	Federal Home Loan Bank		07/14/2016	10,000,000.00	10,053,700.00	9,994,713.94	1.125	1,826	194	1.227	07/14/2021
3130ABQY5	37569	Federal Home Loan Bank		08/02/2017	3,625,000.00	3,655,087.50	3,626,491.16	1.800	1,429	181	1.714	07/01/2021
3130ACZS6	37589	Federal Home Loan Bank		12/20/2017	10,000,000.00	10,292,500.00	9,994,129.86	2.100	1,654	546	2.141	07/01/2022
3130AGWK7	40157	Federal Home Loan Bank		08/16/2019	3,000,000.00	3,142,650.00	2,994,889.83	1.500	1,826	1,322	1.549	08/15/2024
3130AJQ69	40286	Federal Home Loan Bank		06/17/2020	915,000.00	915,329.40	914,687.73	0.125	363	165	0.200	06/15/2021
3130AJS26	40291	Federal Home Loan Bank		06/24/2020	25,000,000.00	25,051,750.00	25,000,000.00	0.220	751	560	0.220	07/15/2022
3137EAEC9	37466	Federal Home Loan Mtg Corp		08/12/2016	10,000,000.00	10,061,400.00	9,993,762.89	1.125	1,826	223	1.230	08/12/2021
3134GVPZ5	40259	Federal Home Loan Mtg Corp		05/04/2020	25,000,000.00	25,008,500.00	25,000,000.00	0.630	1,519	1,277	0.630	07/01/2024
3137EAEX3	40309	Federal Home Loan Mtg Corp		09/25/2020	5,000,000.00	4,991,700.00	4,985,753.56	0.375	1,824	1,726	0.436	09/23/2025
3137EAAY1	40316	Federal Home Loan Mtg Corp		10/16/2020	4,000,000.00	3,997,280.00	3,986,116.11	0.125	1,095	1,018	0.250	10/16/2023
3135G0U35	37636	Federal National Mtg Assn		06/25/2018	20,000,000.00	20,248,000.00	19,999,269.64	2.750	1,093	172	2.758	06/22/2021
3135G0U92	40043	Federal National Mtg Assn		01/11/2019	4,000,000.00	4,102,480.00	3,999,013.33	2.625	1,096	375	2.650	01/11/2022
3135G0V75	40142	Federal National Mtg Assn		07/08/2019	10,000,000.00	10,529,100.00	9,973,360.14	1.750	1,821	1,278	1.830	07/02/2024
3135G0W66	40183	Federal National Mtg Assn		10/22/2019	10,000,000.00	10,541,300.00	9,987,067.48	1.625	1,820	1,383	1.661	10/15/2024
3135G04Q3	40271	Federal National Mtg Assn		05/22/2020	10,000,000.00	10,023,600.00	9,976,003.61	0.250	1,095	871	0.351	05/22/2023
3135G04Z3	40288	Federal National Mtg Assn		06/19/2020	10,000,000.00	10,053,100.00	9,981,510.46	0.500	1,824	1,628	0.542	06/17/2025
3135G05X7	40329	Federal National Mtg Assn		12/29/2020	10,000,000.00	9,997,800.00	9,975,329.47	0.375	1,700	1,697	0.429	08/25/2025
Subtotal and Average			295,796,367.47		305,040,000.00	310,956,716.90	304,810,158.56		1,291	707	1.504	
Treasury Coupon Securities												
912828R77	37530	U.S. Treasury		02/01/2017	10,000,000.00	10,051,600.00	9,980,085.54	1.375	1,580	150	1.882	05/31/2021
912828W48	40196	U.S. Treasury		12/23/2019	15,000,000.00	15,919,950.00	15,184,852.75	2.125	1,529	1,154	1.719	02/29/2024
Subtotal and Average			25,165,349.61		25,000,000.00	25,971,550.00	25,164,938.29		1,549	756	1.784	
Federal Agency Callables												
31422BTC4	40211	Federal Agricultural Mtg Corp		02/12/2020	20,000,000.00	20,030,800.00	20,000,000.00	1.880	1,827	1,503	1.880	02/12/2025
3133ELTC8	40235	Federal Farm Credit Bank		03/17/2020	20,000,000.00	20,027,600.00	20,000,000.00	1.125	1,826	1,536	1.125	03/17/2025

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Federal Agency Callables											
3133ELJ47	40282	Federal Farm Credit Bank		06/17/2020	10,000,000.00	10,047,500.00	10,000,000.00	0.580	1,461 1,263	0.580	06/17/2024
3133ELX25	40301	Federal Farm Credit Bank		08/03/2020	15,000,000.00	14,997,450.00	14,993,124.26	0.470	1,267 1,116	0.485	01/22/2024
3133EMLR1	40330	Federal Farm Credit Bank		12/29/2020	10,000,000.00	9,997,000.00	10,000,000.00	0.500	1,820 1,817	0.500	12/23/2025
3130AFRB5	40060	Federal Home Loan Bank		01/29/2019	5,000,000.00	5,008,850.00	4,996,922.22	2.875	1,826 1,123	2.897	01/29/2024
3130AHL2	40217	Federal Home Loan Bank		01/28/2020	10,000,000.00	10,009,100.00	10,000,000.00	1.940	1,827 1,488	1.940	01/28/2025
3134GTKG7	40095	Federal Home Loan Mtg Corp		05/03/2019	5,000,000.00	5,035,600.00	5,000,000.00	2.600	1,827 1,218	2.600	05/03/2024
3134GUQ94	40198	Federal Home Loan Mtg Corp		01/10/2020	10,000,000.00	10,099,500.00	10,000,000.00	1.800	1,827 1,470	1.800	01/10/2025
3134GVCC0	40228	Federal Home Loan Mtg Corp		02/25/2020	4,050,000.00	4,056,844.50	4,050,000.00	1.750	1,820 1,509	1.750	02/18/2025
3134GVQX9	40261	Federal Home Loan Mtg Corp		05/05/2020	10,000,000.00	10,002,500.00	9,991,311.11	0.700	1,826 1,585	0.720	05/05/2025
3134GVSU9	40265	Federal Home Loan Mtg Corp		05/08/2020	10,000,000.00	9,990,500.00	10,000,000.00	0.700	1,789 1,551	0.700	04/01/2025
3134GVQY7	40268	Federal Home Loan Mtg Corp		05/14/2020	10,000,000.00	10,001,400.00	10,000,000.00	0.700	1,818 1,586	0.700	05/06/2025
3134GVB49	40273	Federal Home Loan Mtg Corp		06/23/2020	40,000,000.00	40,010,400.00	40,000,000.00	0.750	1,821 1,629	0.750	06/18/2025
3134GVS41	40285	Federal Home Loan Mtg Corp		06/23/2020	25,000,000.00	25,015,000.00	25,000,000.00	0.420	1,158 966	0.420	08/25/2023
3136G4UP6	40227	Federal National Mtg Assn		02/26/2020	15,000,000.00	15,026,850.00	15,000,000.00	1.800	1,827 1,517	1.800	02/26/2025
3136G4UH4	40230	Federal National Mtg Assn		02/26/2020	2,855,000.00	2,859,682.20	2,854,834.01	1.700	1,827 1,517	1.701	02/26/2025
3136G4WU3	40281	Federal National Mtg Assn		06/23/2020	30,000,000.00	30,033,300.00	30,000,000.00	0.850	1,826 1,634	0.850	06/23/2025
Subtotal and Average			259,305,340.32		251,905,000.00	252,249,876.70	251,886,191.60		1,709 1,462	1.069	
Supranational											
4581X0CZ9	37634	IADB		06/22/2018	20,000,000.00	20,535,000.00	19,633,166.62	1.750	1,545 621	2.902	09/14/2022
45818WCS3	40201	IADB		01/08/2020	11,000,000.00	11,549,340.00	11,003,159.84	1.700	1,773 1,414	1.692	11/15/2024
45818WCW4	40321	IADB		11/12/2020	10,000,000.00	10,009,100.00	9,995,491.95	0.340	1,433 1,383	0.352	10/15/2024
459058FY4	37523	IBRD		01/26/2017	10,000,000.00	10,191,200.00	9,988,385.83	2.000	1,826 390	2.115	01/26/2022
45905UC51	37564	IBRD		01/20/2017	30,000,000.00	30,232,200.00	30,000,000.00	2.070	1,623 181	2.070	07/01/2021
45905US21	37596	IBRD		01/19/2018	25,000,000.00	25,206,250.00	25,000,000.00	2.170	1,259 181	2.170	07/01/2021
459058GQ0	40079	IBRD		03/19/2019	5,000,000.00	5,355,900.00	4,994,756.83	2.500	1,827 1,173	2.535	03/19/2024
459058GX5	40126	IBRD		06/19/2019	10,000,000.00	10,406,800.00	9,993,586.67	1.875	1,461 899	1.902	06/19/2023
459058HV8	40220	IBRD		01/28/2020	10,000,000.00	10,009,400.00	10,002,037.50	2.050	1,827 1,488	2.045	01/28/2025
459058JB0	40246	IBRD		04/22/2020	3,000,000.00	3,028,980.00	2,989,996.05	0.625	1,826 1,572	0.704	04/22/2025
459058GU1	40269	IBRD		05/21/2020	16,000,000.00	16,463,520.00	16,430,863.16	2.125	771 546	0.322	07/01/2022
459058GU1	40287	IBRD		06/18/2020	7,500,000.00	7,717,275.00	7,705,560.98	2.125	743 546	0.291	07/01/2022
Subtotal and Average			160,002,536.85		157,500,000.00	160,704,965.00	157,737,005.43		1,448 653	1.765	
MBS ZERO PSA											
3137AWQH1	40115	Federal Home Loan Mtg Corp		06/06/2019	8,595,000.00	8,836,949.25	8,618,099.65	2.307	1,152 577	2.089	08/01/2022
3137AWQH1	40121	Federal Home Loan Mtg Corp		06/11/2019	6,215,000.00	6,389,952.25	6,231,772.25	2.307	1,147 577	2.088	08/01/2022

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MBS ZERO PSA												
3137B4WB8	40148	Federal Home Loan Mtg Corp		08/01/2019	4,250,000.00	4,513,925.00	4,339,860.37	3.060	1,430	911	2.119	07/01/2023
3137B36J2	40167	Federal Home Loan Mtg Corp		09/16/2019	5,000,000.00	5,287,550.00	5,131,172.84	3.320	1,234	761	1.948	02/01/2023
3138L9HU9	40151	Federal National Mtg Assn		08/06/2019	2,750,000.00	2,791,250.00	2,757,263.45	2.360	969	455	2.131	04/01/2022
3138LFC30	40160	Federal National Mtg Assn		08/29/2019	4,000,000.00	4,041,840.00	4,024,923.16	2.100	1,464	973	1.823	09/01/2023
3138LC5B7	40169	Federal National Mtg Assn		09/17/2019	1,000,000.00	1,032,760.00	1,012,247.44	2.710	1,233	761	2.108	02/01/2023
3140HUNV4	40171	Federal National Mtg Assn		09/19/2019	5,000,000.00	5,288,200.00	5,063,388.58	2.420	1,747	1,277	2.046	07/01/2024
3138L1CU1	40224	Federal National Mtg Assn		02/05/2020	10,000,000.00	10,163,900.00	10,114,984.37	2.390	1,000	669	1.743	11/01/2022
Subtotal and Average			47,302,736.71		46,810,000.00	48,346,326.50	47,293,712.11		1,235	753	1.978	
Asset Backed Security												
43815NAC8	40158	American Honda Finance Corp		08/27/2019	4,750,000.00	4,827,520.00	4,749,973.94	1.780	1,449	956	1.780	08/15/2023
43813VAC2	40190	American Honda Finance Corp		11/26/2019	9,000,000.00	9,183,150.00	8,998,820.80	1.830	1,514	1,112	1.845	01/18/2024
43813DAC2	40270	American Honda Finance Corp		05/27/2020	2,000,000.00	2,019,520.00	1,999,865.24	0.820	1,510	1,291	0.825	07/15/2024
44891LAC7	40253	Hyundai Auto Receivables Trust		04/29/2020	1,250,000.00	1,276,725.00	1,249,751.83	1.410	1,661	1,414	1.424	11/15/2024
89233MAD5	40186	Toyota Motor Credit Corp		11/13/2019	3,000,000.00	3,059,820.00	2,999,842.20	1.920	1,525	1,110	1.931	01/16/2024
89239RAC0	40252	Toyota Motor Credit Corp		04/29/2020	1,500,000.00	1,525,860.00	1,499,746.96	1.360	1,569	1,322	1.373	08/15/2024
89237VAB5	40296	Toyota Motor Credit Corp		07/27/2020	5,000,000.00	5,017,550.00	4,999,654.06	0.440	1,541	1,383	0.444	10/15/2024
Subtotal and Average			26,497,627.27		26,500,000.00	26,910,145.00	26,497,655.03		1,518	1,175	1.455	
Municipal Bonds												
13063CP87	37408	State of California GO		04/28/2016	10,000,000.00	10,031,100.00	10,000,000.00	1.500	1,799	90	1.500	04/01/2021
13063CP87	37411	State of California GO		04/29/2016	10,000,000.00	10,031,100.00	9,997,242.10	1.500	1,798	90	1.615	04/01/2021
13063DDF2	37579	State of California GO		10/26/2017	5,000,000.00	5,187,550.00	5,023,478.59	2.500	1,801	638	2.222	10/01/2022
13063DDF2	37588	State of California GO		12/07/2017	5,000,000.00	5,187,550.00	5,007,248.27	2.500	1,759	638	2.411	10/01/2022
13063DGA0	37620	State of California GO		05/16/2018	6,000,000.00	6,037,260.00	5,999,431.30	2.800	1,051	90	2.839	04/01/2021
13063DGN2	40008	State of California GO		09/18/2018	5,000,000.00	5,389,300.00	5,040,080.72	3.400	1,778	942	3.064	08/01/2023
13063DLY2	40116	State of California GO		06/06/2019	2,235,000.00	2,290,807.95	2,240,994.86	2.350	1,030	455	2.127	04/01/2022
13063DGB8	40243	State of California GO		04/13/2020	5,000,000.00	5,586,400.00	5,318,322.15	3.375	1,814	1,551	1.802	04/01/2025
13034AL65	40323	CALIFORNIA ST INFRASTRUCTURE &		12/17/2020	1,385,000.00	1,395,761.45	1,385,000.00	0.765	1,749	1,734	0.765	10/01/2025
13077DML3	40318	California State Univ Rev		11/02/2020	10,000,000.00	10,016,900.00	10,037,817.68	0.885	1,825	1,765	0.805	11/01/2025
13066YTY5	37529	CA Dept of Water Resource Powr		02/01/2017	7,421,423.61	7,457,269.09	7,411,627.33	1.713	1,550	120	2.129	05/01/2021
13066YTZ2	37546	CA Dept of Water Resource Powr		05/01/2017	20,000,000.00	20,461,800.00	19,933,493.33	2.000	1,826	485	2.265	05/01/2022
13067WPE6	37625	CA Dept of Water Resource Powr		06/01/2018	1,000,000.00	1,043,930.00	992,985.00	2.518	1,644	699	2.911	12/01/2022
13066YTZ2	40039	CA Dept of Water Resource Powr		01/08/2019	4,000,000.00	4,092,360.00	3,963,933.61	2.000	1,209	485	2.711	05/01/2022
13066YTZ2	40114	CA Dept of Water Resource Powr		06/05/2019	15,000,000.00	15,346,350.00	15,004,061.19	2.000	1,061	485	1.979	05/01/2022
20772JL67	37560	State of Connecticut GO		07/03/2017	3,000,000.00	3,036,240.00	3,001,072.89	2.570	1,490	212	2.505	08/01/2021

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**City of San Jose
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December 31, 2020**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term Maturity	YTM	Maturity Date
Municipal Bonds											
34153QUD6	40311	Florida State Brd of Edu GO		10/22/2020	10,000,000.00	10,039,700.00	10,000,000.00	0.550	1,683 1,612	0.550	06/01/2025
34153QUC8	40313	Florida State Brd of Edu GO		10/22/2020	5,000,000.00	5,002,500.00	4,996,070.44	0.390	1,318 1,247	0.413	06/01/2024
373385FQ1	40304	State of Georgia GO		08/27/2020	14,615,000.00	14,636,045.60	14,615,000.00	0.520	1,800 1,673	0.520	08/01/2025
373385FP3	40305	State of Georgia GO		08/27/2020	4,345,000.00	4,348,345.65	4,345,000.00	0.420	1,435 1,308	0.420	08/01/2024
419792ZM1	40317	State of Hawaii GO		10/29/2020	5,000,000.00	5,059,150.00	5,014,378.67	0.852	1,798 1,734	0.790	10/01/2025
546417DQ6	40312	State of Louisiana GO		10/14/2020	4,000,000.00	4,043,600.00	4,000,000.00	0.840	1,691 1,612	0.840	06/01/2025
544351KQ1	37505	City of Los Angeles		12/21/2016	10,000,000.00	10,119,900.00	9,998,707.69	2.150	1,715 243	2.170	09/01/2021
544351KQ1	37510	City of Los Angeles		12/30/2016	3,250,000.00	3,288,967.50	3,246,724.09	2.150	1,706 243	2.310	09/01/2021
544351MN6	37638	City of Los Angeles		07/12/2018	4,815,000.00	5,018,000.40	4,815,485.06	2.900	1,512 608	2.893	09/01/2022
544351MN6	40036	City of Los Angeles		12/31/2018	4,000,000.00	4,168,640.00	4,004,345.45	2.900	1,340 608	2.830	09/01/2022
544351MQ9	40315	City of Los Angeles		10/14/2020	3,670,000.00	4,052,083.70	4,043,785.17	3.320	1,418 1,339	0.511	09/01/2024
5444356X3	40244	Los Angeles Intl Airport		04/15/2020	3,455,000.00	3,512,525.75	3,500,109.90	5.000	395 134	1.451	05/15/2021
57582RK88	40322	State of Massachusetts GO		12/03/2020	1,000,000.00	1,015,560.00	1,000,000.00	0.695	1,794 1,765	0.695	11/01/2025
574193NC8	37534	Maryland State GO		03/22/2017	5,000,000.00	5,122,350.00	5,000,000.00	2.250	1,819 438	2.250	03/15/2022
574193NB0	40110	Maryland State GO		05/17/2019	5,000,000.00	5,018,100.00	4,997,345.90	2.000	668 73	2.264	03/15/2021
574193SP4	40234	Maryland State GO		03/18/2020	1,000,000.00	1,021,590.00	1,000,000.00	0.970	1,458 1,169	0.970	03/15/2024
574193TR9	40297	Maryland State GO		08/05/2020	5,000,000.00	5,052,450.00	5,005,604.12	0.660	1,822 1,673	0.635	08/01/2025
574193TQ1	40298	Maryland State GO		08/05/2020	5,000,000.00	5,026,900.00	5,001,751.74	0.510	1,457 1,308	0.500	08/01/2024
56052AD52	40124	State of Maine GO		06/26/2019	2,000,000.00	2,018,420.00	2,003,228.78	2.500	706 151	2.102	06/01/2021
56052AD60	40125	State of Maine GO		06/26/2019	1,250,000.00	1,284,950.00	1,256,930.92	2.500	1,071 516	2.094	06/01/2022
56052AE77	40280	State of Maine GO		06/24/2020	1,000,000.00	1,010,470.00	1,007,112.20	1.250	707 516	0.743	06/01/2022
60412AKS1	40245	State of Minnesota GO		04/15/2020	3,500,000.00	3,610,845.00	3,556,444.02	2.020	899 638	1.084	10/01/2022
649791PP9	40185	New York State GO		10/30/2019	5,000,000.00	5,190,950.00	5,001,891.52	2.010	1,569 1,140	1.998	02/15/2024
6500354U9	40207	NEW YORK ST URBAN DEV CORP REV		01/15/2020	5,000,000.00	5,338,850.00	5,146,404.13	2.860	1,521 1,169	1.905	03/15/2024
649902ZM8	40156	NYS Dormitory Authority		08/16/2019	2,700,000.00	2,973,780.00	2,867,778.54	5.092	1,307 803	2.149	03/15/2023
6499022A0	40168	NYS Dormitory Authority		09/16/2019	1,000,000.00	1,007,720.00	1,004,371.35	4.246	546 73	2.075	03/15/2021
64990FGS7	37575	NYS Personal Income Tax Rev		10/13/2017	7,660,000.00	7,674,400.80	7,660,000.00	1.950	1,221 45	1.950	02/15/2021
64990FLH5	40140	NYS Personal Income Tax Rev		07/01/2019	23,430,000.00	23,500,524.30	23,422,799.28	1.800	623 73	1.953	03/15/2021
64990GZW5	40262	New York University		05/06/2020	2,450,000.00	2,512,083.00	2,440,625.43	1.438	1,517 1,277	1.551	07/01/2024
677522T20	40188	State of Ohio GO		11/20/2019	1,950,000.00	1,989,351.00	1,950,000.00	1.800	893 485	1.800	05/01/2022
70922PAH5	37497	Pennsylvania Turnpike Comm		12/12/2016	2,000,000.00	2,041,940.00	2,010,573.28	2.609	1,815 334	2.000	12/01/2021
70922PAK8	40152	Pennsylvania Turnpike Comm		08/14/2019	1,750,000.00	1,876,525.00	1,809,674.21	2.929	1,570 1,064	1.711	12/01/2023
76913CAX7	40255	County of Riverside CA		05/06/2020	1,655,000.00	1,716,417.05	1,655,000.00	2.363	1,015 775	2.362	02/15/2023
76913CAZ2	40256	County of Riverside CA		05/06/2020	4,000,000.00	4,241,600.00	4,000,000.00	2.667	1,746 1,506	2.667	02/15/2025
79766DAE9	40241	San Francisco City & County		04/09/2020	1,050,000.00	1,066,254.00	1,072,938.40	5.000	1,117 850	3.995	05/01/2023
79766DLQ0	40249	San Francisco City & County		04/21/2020	2,000,000.00	2,016,440.00	2,007,076.76	2.927	375 120	1.850	05/01/2021

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term	Maturity	YTM	Maturity Date
Municipal Bonds												
79766DAF6	40257	San Francisco City & County		04/27/2020	5,040,000.00	5,114,692.80	5,173,650.75	5.000	1,465	1,216	4.128	05/01/2024
79766DAE9	40258	San Francisco City & County		04/29/2020	7,885,000.00	8,007,059.80	8,073,111.91	5.000	1,097	850	3.906	05/01/2023
84247PHX2	37565	Southern Cal Public Pwr Author		07/31/2017	2,710,000.00	2,829,727.80	2,746,998.39	3.258	1,796	546	2.290	07/01/2022
882722VK4	40264	State of Texas GO		05/08/2020	3,425,000.00	3,686,464.50	3,643,083.18	3.823	1,058	820	0.947	04/01/2023
882724RA7	40319	State of Texas GO		10/30/2020	1,600,000.00	1,936,064.00	1,933,201.85	5.000	1,797	1,734	0.550	10/01/2025
91412GUY9	37496	UC General Revenue Bonds		12/09/2016	2,070,000.00	2,091,735.00	2,077,713.11	3.154	1,618	134	2.100	05/15/2021
91412HBK8	37624	UC General Revenue Bonds		06/05/2018	4,000,000.00	4,276,080.00	4,000,000.00	3.297	1,805	864	3.297	05/15/2023
91412GVB8	40153	UC General Revenue Bonds		08/14/2019	1,000,000.00	1,106,150.00	1,058,088.94	3.638	1,736	1,230	1.831	05/15/2024
91412HFL2	40293	UC General Revenue Bonds		07/16/2020	1,000,000.00	1,012,690.00	1,000,000.00	0.833	1,399	1,230	0.833	05/15/2024
91412HFL2	40294	UC General Revenue Bonds		07/16/2020	650,000.00	658,248.50	650,000.00	0.833	1,399	1,230	0.833	05/15/2024
91412HGE7	40324	UC General Revenue Bonds		12/10/2020	2,215,000.00	2,246,696.65	2,238,672.61	0.883	1,617	1,595	0.630	05/15/2025
91412HGE7	40325	UC General Revenue Bonds		12/15/2020	3,560,000.00	3,610,943.60	3,602,572.05	0.883	1,612	1,595	0.605	05/15/2025
91412HGE7	40326	UC General Revenue Bonds		12/16/2020	10,000,000.00	10,143,100.00	10,117,480.43	0.883	1,611	1,595	0.610	05/15/2025
923078CT4	40277	Ventura Cnty Pub Fin Auth Leas		06/11/2020	1,000,000.00	1,014,820.00	1,000,000.00	1.048	1,238	1,034	1.048	11/01/2023
923078CU1	40278	Ventura Cnty Pub Fin Auth Leas		06/11/2020	900,000.00	918,747.00	900,000.00	1.223	1,604	1,400	1.223	11/01/2024
97705MNM3	40177	State of Wisconsin GO		10/30/2019	500,000.00	524,200.00	500,000.00	1.857	1,645	1,216	1.857	05/01/2024
Subtotal and Average			315,607,618.47		321,141,423.61	328,387,026.89	323,528,519.29		1,448	797	1.770	
Corporate Floaters												
14913Q2H1	40069	Catepillar Inc.		02/22/2019	5,000,000.00	5,001,600.00	4,999,597.14	0.447	752	73	1.749	03/15/2021
24422EUJ6	40048	Deere Co.		01/16/2019	3,480,000.00	3,486,090.00	3,475,778.27	0.490	968	252	1.651	09/10/2021
Subtotal and Average			8,475,041.34		8,480,000.00	8,487,690.00	8,475,375.41		841	146	1.709	
Pass Through Securities												
30298LAA9	40173	Federal Home Loan Mtg Corp		09/30/2019	8,602,851.40	8,995,485.54	8,602,851.40	1.990	1,699	1,240	1.962	05/25/2024
30314KAS2	40180	Federal Home Loan Mtg Corp		10/18/2019	3,152,561.31	3,244,899.83	3,167,554.89	2.090	1,742	1,301	1.941	07/25/2024
30295NAE0	40214	Federal Home Loan Mtg Corp		01/22/2020	1,125,858.29	1,141,057.38	1,127,265.61	2.050	1,372	1,027	1.973	10/25/2023
30298LAA9	40231	Federal Home Loan Mtg Corp		02/27/2020	1,010,835.04	1,056,969.55	1,023,470.48	1.990	1,549	1,240	1.590	05/25/2024
3137BJQ71	40266	Federal Home Loan Mtg Corp		05/26/2020	10,000,000.00	10,799,300.00	10,823,437.50	2.770	1,825	1,605	1.043	05/25/2025
3137B04Y7	40276	Federal Home Loan Mtg Corp		06/04/2020	5,450,000.00	5,698,193.00	5,727,609.38	2.615	965	754	0.605	01/25/2023
30315EAA4	40295	Federal Home Loan Mtg Corp		07/24/2020	3,490,181.09	3,520,266.45	3,507,251.57	0.830	1,766	1,605	0.695	05/25/2025
30288WAK5	40300	Federal Home Loan Mtg Corp		07/31/2020	271,586.53	278,199.66	279,267.34	2.190	967	813	0.919	03/25/2023
3137BGK24	40328	Federal Home Loan Mtg Corp		12/28/2020	4,500,000.00	4,947,930.00	4,937,850.00	3.062	1,458	1,454	0.496	12/25/2024
3138ELJW4	40189	Federal National Mtg Assn		11/12/2019	6,234,916.92	6,506,073.46	6,395,173.77	2.791	1,297	881	1.999	06/01/2023
3138L1UV9	40194	Federal National Mtg Assn		12/26/2019	4,169,716.85	4,268,789.32	4,191,216.95	2.220	1,071	699	2.023	12/01/2022
3138L84Z4	40202	Federal National Mtg Assn		02/03/2020	7,747,000.00	8,252,646.69	7,899,519.06	2.390	1,825	1,492	1.991	02/01/2025

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**City of San Jose
Portfolio Management
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December 31, 2020**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term	Maturity	YTM	Maturity Date
Pass Through Securities												
3140HWYW6	40203	Federal National Mtg Assn		01/22/2020	7,450,000.00	7,887,240.50	7,531,484.38	2.240	1,806	1,461	2.021	01/01/2025
3138L4EN9	40206	Federal National Mtg Assn		01/22/2020	22,915,631.26	24,018,331.44	23,416,910.70	2.610	1,287	942	1.939	08/01/2023
3138LL3J2	40209	Federal National Mtg Assn		01/17/2020	1,000,000.00	1,056,520.00	1,023,750.00	2.710	1,811	1,461	2.223	01/01/2025
3136ACGJ4	40221	Federal National Mtg Assn		01/24/2020	3,811,497.92	3,909,758.34	3,865,692.66	2.509	1,036	693	1.900	11/25/2022
3138L8CE2	40225	Federal National Mtg Assn		02/05/2020	3,500,000.00	3,575,145.00	3,577,656.25	2.960	1,731	1,400	2.482	11/01/2024
3138LDR21	40226	Federal National Mtg Assn		02/18/2020	8,413,523.88	8,464,005.02	8,473,996.08	2.275	1,168	850	2.031	05/01/2023
3136AL7K1	40272	Federal National Mtg Assn		05/27/2020	3,487,672.63	3,744,539.72	3,775,056.86	2.967	1,763	1,544	1.008	03/25/2025
3138LGXW1	40284	Federal National Mtg Assn		06/17/2020	1,000,000.00	1,056,020.00	1,060,625.00	2.580	1,293	1,095	0.847	01/01/2024
3136AGMB5	40289	Federal National Mtg Assn		06/22/2020	1,978,197.55	2,041,025.10	2,064,975.51	2.492	1,006	813	0.675	03/25/2023
3138L1DP1	40292	Federal National Mtg Assn		06/26/2020	2,495,809.47	2,555,434.36	2,584,820.17	2.430	827	638	0.797	10/01/2022
3138L9QS4	40314	Federal National Mtg Assn		10/14/2020	2,500,000.00	2,657,400.00	2,650,781.25	2.810	1,630	1,551	1.436	04/01/2025
3136AY6S7	40327	Federal National Mtg Assn		12/22/2020	4,958,775.46	5,308,269.95	5,329,096.81	2.624	1,434	1,424	0.543	11/25/2024
Subtotal and Average			116,143,845.55		119,266,615.60	124,983,500.31	123,037,313.62		1,457	1,168	1.584	
Total and Average			1,854,931,119.84		1,842,152,266.70	1,876,234,234.60	1,852,321,080.84		1,196	723	1.535	

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term Maturity	YTM	
		Average Balance	0.00	Accrued Interest at Purchase		121,578.72	121,578.72		0	0	
				Subtotal		121,578.72	121,578.72				
		Total Cash and Investments	1,854,931,119.84		1,842,152,266.70	1,876,355,813.32	1,852,442,659.56		1,196	723	1.535

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SECTION E

DETAIL OF INVESTMENT ACTIVITY

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

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

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

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City of San Jose
Transaction Activity Report
October 1, 2020 - December 31, 2020
Sorted by Fund - Investment Number
All Funds

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	AssetClass	New Principal	Principal Paydowns	Interest	Total Cash
32936	003	CITY	STPOOL 0.24%	Purchase	10/01/2020		Short	21,469,000.00			-21,469,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	10/15/2020		Short	110,391.22			-110,391.22
32936	003	CITY	STPOOL 0.24%	Purchase	10/20/2020		Short	12,655,000.00			-12,655,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	10/26/2020		Short	24,125,000.00			-24,125,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	10/30/2020		Short	6,964,000.00			-6,964,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	11/03/2020		Short	2,595,000.00			-2,595,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	11/05/2020		Short	2,732,000.00			-2,732,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	11/10/2020		Short	17,392,000.00			-17,392,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	11/17/2020		Short	173,000.00			-173,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	11/25/2020		Short	25,882,000.00			-25,882,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	11/30/2020		Short	16,875,000.00			-16,875,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	12/03/2020		Short	8,604,000.00			-8,604,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	12/07/2020		Short	17,134,000.00			-17,134,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	12/14/2020		Short	49,638,000.00			-49,638,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	12/23/2020		Short	36,822,000.00			-36,822,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	12/24/2020		Short	7,469,000.00			-7,469,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	12/28/2020		Short	2,362,000.00			-2,362,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	12/30/2020		Short	2,105,000.00			-2,105,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	10/02/2020		Short		10,720,000.00		10,720,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	10/07/2020		Short		13,581,000.00		13,581,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	10/13/2020		Short		3,658,000.00		3,658,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	10/14/2020		Short		15,693,000.00		15,693,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	10/16/2020		Short		110,391.22		110,391.22
32936	003	CITY	STPOOL 0.24%	Redemption	10/16/2020		Short		18,117,000.00		18,117,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	10/22/2020		Short		6,141,000.00		6,141,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	10/28/2020		Short		18,762,000.00		18,762,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	11/12/2020		Short		3,765,000.00		3,765,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	11/18/2020		Short		16,498,000.00		16,498,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	11/20/2020		Short		24,801,000.00		24,801,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	12/04/2020		Short		42,860,000.00		42,860,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	12/09/2020		Short		1,997,000.00		1,997,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	12/11/2020		Short		18,465,000.00		18,465,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	12/16/2020		Short		43,061,000.00		43,061,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	12/21/2020		Short		2,432,000.00		2,432,000.00
32936	003	CITY	STPOOL 0.24%	Interest	10/15/2020		Short			110,391.22	110,391.22

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								Principal	Paydowns		Cash
36512	003	VP6000104	WELLS 0.01%	Purchase	10/01/2020		Cash	8.40			-8.40
36512	003	VP6000104	WELLS 0.01%	Purchase	11/02/2020		Cash	0.06			-0.06
36512	003	VP6000104	WELLS 0.01%	Purchase	12/01/2020		Cash	0.06			-0.06
36512	003	VP6000104	WELLS 0.01%	Purchase	12/18/2020		Cash	0.17			-0.17
36512	003	VP6000104	WELLS 0.01%	Purchase	12/28/2020		Cash	0.01			-0.01
36512	003	VP6000104	WELLS 0.01%	Interest	10/01/2020		Cash			8.40	8.40
36512	003	VP6000104	WELLS 0.01%	Interest	11/02/2020		Cash			0.06	0.06
36512	003	VP6000104	WELLS 0.01%	Interest	12/01/2020		Cash			0.06	0.06
37042	003	CSJFA	STPOOL 0.22%	Purchase	10/05/2020		Cash	7,904,000.00			-7,904,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	10/06/2020		Cash	7,298,000.00			-7,298,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	10/08/2020		Cash	6,841,000.00			-6,841,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	10/15/2020		Cash	2,800,000.00			-2,800,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	10/15/2020		Cash	83,782.30			-83,782.30
37042	003	CSJFA	STPOOL 0.22%	Purchase	10/19/2020		Cash	2,869,000.00			-2,869,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	10/23/2020		Cash	16,405,000.00			-16,405,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	10/27/2020		Cash	3,563,000.00			-3,563,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	11/04/2020		Cash	6,856,000.00			-6,856,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	11/09/2020		Cash	33,456,000.00			-33,456,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	11/16/2020		Cash	16,050,000.00			-16,050,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	11/19/2020		Cash	3,502,000.00			-3,502,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	12/08/2020		Cash	2,545,000.00			-2,545,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	12/10/2020		Cash	795,000.00			-795,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	12/15/2020		Cash	10,868,000.00			-10,868,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	12/17/2020		Cash	1,957,000.00			-1,957,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	10/09/2020		Cash		49,607,000.00		49,607,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	10/16/2020		Cash		83,782.30		83,782.30
37042	003	CSJFA	STPOOL 0.22%	Redemption	10/21/2020		Cash		9,598,000.00		9,598,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	10/29/2020		Cash		2,841,000.00		2,841,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	11/02/2020		Cash		7,502,000.00		7,502,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	11/06/2020		Cash		24,717,000.00		24,717,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	11/13/2020		Cash		9,744,000.00		9,744,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	11/23/2020		Cash		1,863,000.00		1,863,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	11/24/2020		Cash		5,361,000.00		5,361,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	12/01/2020		Cash		9,200,000.00		9,200,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	12/02/2020		Cash		4,788,000.00		4,788,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	12/18/2020		Cash		818,000.00		818,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	12/22/2020		Cash		4,179,000.00		4,179,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	12/29/2020		Cash		18,277,000.00		18,277,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	12/31/2020		Cash		550,000.00		550,000.00
37042	003	CSJFA	STPOOL 0.22%	Interest	10/15/2020		Cash			83,782.30	83,782.30
37404	003	4581X0CD8	IADB 2.125% MAT	Redemption	11/09/2020	11/09/2020	Short		10,000,000.00		10,000,000.00

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37404	003	4581X0CD8	IADB 2.125% MAT	Interest	11/09/2020	11/09/2020	Short			106,250.00	106,250.00
37408	003	13063CP87	CAS 1.5% MAT	Interest	10/01/2020	04/01/2021	Long			75,000.00	75,000.00
37411	003	13063CP87	CAS 1.5% MAT	Interest	10/01/2020	04/01/2021	Long			75,000.00	75,000.00
37496	003	91412GUY9	UNVHGR 3.15% MAT	Interest	11/16/2020	05/15/2021	Short			32,643.90	32,643.90
37497	003	70922PAH5	PASTRN 2.61% MAT	Interest	12/01/2020	12/01/2021	Long			26,090.00	26,090.00
37529	003	13066TYT5	CASPWR 1.713%	Interest	11/05/2020	05/01/2021	Long			63,564.49	63,564.49
37530	003	912828R77	UNITED STATES	Interest	11/30/2020	05/31/2021	Long			68,750.00	68,750.00
37546	003	13066YTZ2	CALIFORNIA ST	Interest	11/02/2020	05/01/2022	Long			200,000.00	200,000.00
37579	003	13063DDF2	CAS 2.5% MAT	Redemption	10/01/2020	10/01/2022	Long			62,500.00	62,500.00
37583	003	69371RN85	PACCAR FINL CORP	Redemption	11/13/2020	11/13/2020	Long		6,050,000.00		6,050,000.00
37583	003	69371RN85	PACCAR FINL CORP	Interest	11/13/2020	11/13/2020	Long			62,012.50	62,012.50
37588	003	13063DDF2	CAS 2.5% MAT	Interest	10/01/2020	10/01/2022	Long			62,500.00	62,500.00
37617	003	69371RN85	PACCAR FINL CORP	Redemption	11/13/2020	11/13/2020	Long		7,068,000.00		7,068,000.00
37617	003	69371RN85	PACCAR FINL CORP	Interest	11/13/2020	11/13/2020	Long			72,447.00	72,447.00
37620	003	13063DGA0	CALIFORNIA ST,	Interest	10/01/2020	04/01/2021	Long			84,000.00	84,000.00
37621	003	713448BR8	PEPSICO INC, SR NTR	Redemption	11/02/2020	11/01/2020	Long		11,011,000.00		11,011,000.00
37621	003	713448BR8	PEPSICO INC, SR NT	Interest	11/02/2020	11/01/2020	Long			172,046.88	172,046.88
37624	003	91412HBK8	UNVHGR 3.297%	Interest	11/16/2020	05/15/2023	Long			65,940.00	65,940.00
37625	003	13067WPE6	CASWTR 2.518%	Interest	12/01/2020	12/01/2022	Long			12,590.00	12,590.00
37632	003	931142EJ8	WALMART INC,	Interest	12/23/2020	06/23/2021	Long			78,125.00	78,125.00
37636	003	3135G0U35	FEDERAL NATL MTG	Interest	12/22/2020	06/22/2021	Long			275,000.00	275,000.00
40003	003	06406HDF3	BK 2.45% MAT	Redemption	10/27/2020	11/27/2020	Long		3,648,348.00		3,648,348.00
40003	003	06406HDF3	BK 2.45% MAT	Cap G/L	10/27/2020	11/27/2020	Long		51,652.00		51,652.00
40003	003	06406HDF3	BK 2.45% MAT	Interest	10/27/2020	11/27/2020	Long			37,770.83	37,770.83
40006	003	46625HHZ6	JPM 4.625% MAT	Interest	11/10/2020	05/10/2021	Long			115,625.00	115,625.00
40007	003	3130AEWA4	FEDERAL HOME	Redemption	10/01/2020	10/01/2020	Long		10,000,000.00		10,000,000.00
40007	003	3130AEWA4	FEDERAL HOME	Interest	10/01/2020	10/01/2020	Long			131,250.00	131,250.00
40013	003	3133EJD48	FEDERAL FARM CR	Interest	10/02/2020	10/02/2023	Long			381,250.00	381,250.00
40015	003	438516BM7	HONEYWELL INTL	Interest	11/02/2020	11/01/2021	Long			15,836.00	15,836.00
40016	003	438516BM7	HONEYWELL INTL	Interest	11/02/2020	11/01/2021	Long			46,250.00	46,250.00
40021	003	742718EQ8	PROCTER AND	Interest	11/03/2020	11/03/2021	Long			85,000.00	85,000.00
40025	003	45950VMW3	IFC 3.% MAT	Redemption	12/15/2020	12/15/2023	Long		5,000,000.00		5,000,000.00
40025	003	45950VMW3	IFC 3.% MAT	Interest	12/15/2020	12/15/2023	Long			75,000.00	75,000.00
40029	003	14913QZQ1	CAT 3.35% MAT	Redemption	12/07/2020	12/07/2020	Long		6,000,000.00		6,000,000.00
40029	003	14913QZQ1	CAT 3.35% MAT	Interest	12/07/2020	12/07/2020	Long			100,500.00	100,500.00
40030	003	19416QDY3	CL 2.45% MAT	Redemption	12/18/2020	11/15/2021	Long		4,904,900.00		4,904,900.00
40030	003	19416QDY3	CL 2.45% MAT	Cap G/L	12/18/2020	11/15/2021	Long		196,969.00		196,969.00
40030	003	19416QDY3	CL 2.45% MAT	Interest	11/16/2020	11/15/2021	Long			61,250.00	61,250.00
40030	003	19416QDY3	CL 2.45% MAT	Interest	12/18/2020	11/15/2021	Long			11,229.17	11,229.17
40039	003	13066YTZ2	CALIFORNIA ST	Interest	11/02/2020	05/01/2022	Long			40,000.00	40,000.00
40044	003	191216BT6	COCA COLA CO, SR	Redemption	10/23/2020	10/27/2020	Long		9,839,880.00		9,839,880.00

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40044	003	191216BT6	COCA COLA CO, SR Cap	G/L	10/23/2020	10/27/2020	Long		160,120.00		160,120.00
40044	003	191216BT6	COCA COLA CO, SR	Interest	10/23/2020	10/27/2020	Long			91,666.67	91,666.67
40048	003	24422EUJ6	DE 3.02713% MAT	Interest	12/10/2020	09/10/2021	Long			4,481.90	4,481.90
40049	003	3133EJ5W5	FFCB 2.65% MAT	Interest	10/23/2020	10/23/2023	Long			265,000.00	265,000.00
40054	003	90331HNP4	US BANK ASSN	Interest	10/26/2020	04/26/2021	Long			161,484.75	161,484.75
40069	003	14913Q2H1	CAT 3.01819% MAT	Interest	12/15/2020	03/15/2021	Long			6,071.47	6,071.47
40076	003	166764BG4	CHEVRON CORP	Interest	11/16/2020	05/16/2021	Long			65,016.00	65,016.00
40092	003	931142EA7	WAL-MART STORES	Redemption	12/15/2020	12/15/2020	Long	3,150,000.00			3,150,000.00
40092	003	931142EA7	WAL-MART STORES	Interest	12/15/2020	12/15/2020	Long			29,925.00	29,925.00
40095	003	3134GTKG7	FEDERAL HOME LN	Interest	11/03/2020	05/03/2024	Long			65,000.00	65,000.00
40097	003	24422EUT4	DEERE JOHN CAP	Interest	10/01/2020	04/01/2022	Long			206,500.00	206,500.00
40108	003	166764BG4	CHEVRON CORP	Interest	11/16/2020	05/16/2021	Long			105,000.00	105,000.00
40111	003	69371RP83	PACCAR FINL CORP	Interest	11/10/2020	05/10/2022	Long			92,750.00	92,750.00
40112	003	90331HPC1	USB 2.65% MAT	Interest	11/23/2020	05/23/2022	Long			132,500.00	132,500.00
40113	003	3134GTRB1	FHLMC 2.52% MAT	Redemption	12/18/2020	06/18/2024	Long	30,000,000.00			30,000,000.00
40113	003	3134GTRB1	FHLMC 2.52% MAT	Interest	12/18/2020	06/18/2024	Long			378,000.00	378,000.00
40114	003	13066YTZ2	CALIFORNIA ST	Interest	11/02/2020	05/01/2022	Long			150,000.00	150,000.00
40115	003	3137AWQH1	FHMS K023 A2	Interest	10/26/2020	08/01/2022	Short			16,523.89	16,523.89
40115	003	3137AWQH1	FHMS K023 A2	Interest	11/25/2020	08/01/2022	Short			16,523.89	16,523.89
40115	003	3137AWQH1	FHMS K023 A2	Interest	12/28/2020	08/01/2022	Short			16,523.89	16,523.89
40116	003	13063DLY2	CALIFORNIA ST,	Interest	10/01/2020	04/01/2022	Long			26,261.25	26,261.25
40117	003	191216CF5	COCA COLA CO, SR	Redemption	10/05/2020	05/25/2022	Long	5,005,130.00			5,005,130.00
40117	003	191216CF5	COCA COLA CO, SR	Cap G/L	10/05/2020	05/25/2022	Long	157,776.80			157,776.80
40117	003	191216CF5	COCA COLA CO, SR	Interest	10/05/2020	05/25/2022	Long			39,722.00	39,722.00
40121	003	3137AWQH1	FHMS K023 A2	Interest	10/26/2020	08/01/2022	Long			11,948.34	11,948.34
40121	003	3137AWQH1	FHMS K023 A2	Interest	11/25/2020	08/01/2022	Long			11,948.34	11,948.34
40121	003	3137AWQH1	FHMS K023 A2	Interest	12/28/2020	08/01/2022	Long			11,948.34	11,948.34
40123	003	88579YAU5	3M CO, FR	Redemption	12/23/2020	09/19/2021	Long	4,732,128.00			4,732,128.00
40123	003	88579YAU5	3M CO, FR	Cap G/L	12/23/2020	09/19/2021	Long	119,376.00			119,376.00
40123	003	88579YAU5	3M CO, FR	Interest	12/23/2020	09/19/2021	Long			20,366.67	20,366.67
40124	003	56052AD52	MAINE ST, GO BDS	Interest	12/01/2020	06/01/2021	Long			25,000.00	25,000.00
40125	003	56052AD60	MAINE ST, GO BDS	Interest	12/01/2020	06/01/2022	Long			15,625.00	15,625.00
40126	003	459058GX5	IBRD 1.875% MAT	Interest	12/21/2020	06/19/2023	Long			93,800.00	93,800.00
40133	003	478160CH5	JOHNSON &	Redemption	11/10/2020	11/10/2020	Long	20,000,000.00			20,000,000.00
40133	003	478160CH5	JOHNSON &	Interest	11/10/2020	11/10/2020	Long			195,000.00	195,000.00
40147	003	88579YAU5	3M CO, FR	Redemption	12/23/2020	09/19/2021	Long	9,899,070.00			9,899,070.00
40147	003	88579YAU5	3M CO, FR	Cap G/L	12/23/2020	09/19/2021	Long	208,230.00			208,230.00
40147	003	88579YAU5	3M CO, FR	Interest	12/23/2020	09/19/2021	Long			42,430.56	42,430.56
40148	003	3137B4WB8	FHMS K033 A2	Interest	10/26/2020	07/01/2023	Long			10,837.50	10,837.50
40148	003	3137B4WB8	FHMS K033 A2	Interest	11/25/2020	07/01/2023	Long			10,837.50	10,837.50
40148	003	3137B4WB8	FHMS K033 A2	Interest	12/28/2020	07/01/2023	Long			10,837.50	10,837.50

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40151	003	3138L9HU9	FN AM8342 2.36%	Interest	10/26/2020	04/01/2022	Long			5,408.33	5,408.33
40151	003	3138L9HU9	FN AM8342 2.36%	Interest	11/25/2020	04/01/2022	Long			5,588.61	5,588.61
40151	003	3138L9HU9	FN AM8342 2.36%	Interest	12/28/2020	04/01/2022	Long			5,408.33	5,408.33
40152	003	70922PAK8	PENNSYLVANIA ST	Interest	12/01/2020	12/01/2023	Long			25,628.75	25,628.75
40153	003	91412GVB8	UNIVERSITY CALIF	Interest	11/16/2020	05/15/2024	Long			18,190.00	18,190.00
40158	003	43815NAC8	HAROT 2019-3 A3	Interest	10/15/2020	08/15/2023	Short			7,045.83	7,045.83
40158	003	43815NAC8	HAROT 2019-3 A3	Interest	11/16/2020	08/15/2023	Short			7,045.83	7,045.83
40158	003	43815NAC8	HAROT 2019-3 A3	Interest	12/15/2020	08/15/2023	Short			7,045.83	7,045.83
40160	003	3138LFC30	FN AN2789 2.1%	Interest	10/26/2020	09/01/2023	Long			7,000.00	7,000.00
40160	003	3138LFC30	FN AN2789 2.1%	Interest	11/25/2020	09/01/2023	Long			7,233.33	7,233.33
40160	003	3138LFC30	FN AN2789 2.1%	Interest	12/28/2020	09/01/2023	Long			7,000.00	7,000.00
40163	003	438516BM7	HONEYWELL INTL	Interest	11/02/2020	11/01/2021	Long			46,250.00	46,250.00
40167	003	3137B36J2	FHMS K029 A2	Interest	10/26/2020	02/01/2023	Long			13,817.97	13,817.97
40167	003	3137B36J2	FHMS K029 A2	Interest	11/25/2020	02/01/2023	Long			13,833.34	13,833.34
40167	003	3137B36J2	FHMS K029 A2	Interest	12/28/2020	02/01/2023	Long			13,817.88	13,817.88
40169	003	3138LC5B7	FN AN0841 2.71%	Interest	10/26/2020	02/01/2023	Long			2,258.33	2,258.33
40169	003	3138LC5B7	FN AN0841 2.71%	Interest	11/25/2020	02/01/2023	Long			2,333.61	2,333.61
40169	003	3138LC5B7	FN AN0841 2.71%	Interest	12/28/2020	02/01/2023	Long			2,258.33	2,258.33
40171	003	3140HUNV4	FN BL3103 2.42	Interest	10/26/2020	07/01/2024	Long			10,083.33	10,083.33
40171	003	3140HUNV4	FN BL3103 2.42	Interest	11/25/2020	07/01/2024	Long			10,419.44	10,419.44
40171	003	3140HUNV4	FN BL3103 2.42	Interest	12/28/2020	07/01/2024	Long			10,083.33	10,083.33
40173	003	30298LAA9	FRESB 2019-SB65	Interest	10/26/2020	05/25/2024	Long			14,320.52	14,320.52
40173	003	30298LAA9	FRESB 2019-SB65	Redemption	10/26/2020	05/25/2024	Long		10,778.20		10,778.20
40173	003	30298LAA9	FRESB 2019-SB65	Interest	11/25/2020	05/25/2024	Long			14,302.65	14,302.65
40173	003	30298LAA9	FRESB 2019-SB65	Redemption	11/25/2020	05/25/2024	Long		9,798.10		9,798.10
40173	003	30298LAA9	FRESB 2019-SB65	Interest	12/28/2020	05/25/2024	Long			14,286.40	14,286.40
40173	003	30298LAA9	FRESB 2019-SB65	Redemption	12/28/2020	05/25/2024	Long		12,062.10		12,062.10
40177	003	97705MNM3	WIS 1.857% MAT	Interest	11/02/2020	05/01/2024	Long			4,642.50	4,642.50
40179	003	14913Q2W8	CATERPILLAR FINL	Interest	11/17/2020	05/17/2021	Long			273,347.50	273,347.50
40180	003	30314KAS2	FRESB 2019-SB67	Interest	10/26/2020	07/25/2024	Long			5,639.86	5,639.86
40180	003	30314KAS2	FRESB 2019-SB67	Redemption	10/26/2020	07/25/2024	Long		4,020.25		4,020.25
40180	003	30314KAS2	FRESB 2019-SB67	Interest	11/25/2020	07/25/2024	Long			5,634.58	5,634.58
40180	003	30314KAS2	FRESB 2019-SB67	Redemption	11/25/2020	07/25/2024	Long		3,666.17		3,666.17
40180	003	30314KAS2	FRESB 2019-SB67	Interest	12/28/2020	07/25/2024	Long			5,222.68	5,222.68
40180	003	30314KAS2	FRESB 2019-SB67	Redemption	12/28/2020	07/25/2024	Long		89,339.04		89,339.04
40183	003	3135G0W66	FNMA 1.625% MAT	Interest	10/15/2020	10/15/2024	Long			81,250.00	81,250.00
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Interest	10/15/2020	01/16/2024	Long			4,800.00	4,800.00
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Interest	11/16/2020	01/16/2024	Long			4,800.00	4,800.00
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Interest	12/15/2020	01/16/2024	Long			4,800.00	4,800.00
40188	003	677522T20	OHIO ST, TAXABLE	Interest	11/02/2020	05/01/2022	Long			17,550.00	17,550.00
40189	003	3138ELJW4	FN AL3876 2.791%	Interest	10/26/2020	06/01/2023	Long			14,262.87	14,262.87

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40189	003	3138ELJW4	FN AL3876 2.791%	Redemption	10/26/2020	06/01/2023	Long		12,980.47		12,980.47
40189	003	3138ELJW4	FN AL3876 2.791%	Interest	11/25/2020	06/01/2023	Long			14,738.05	14,738.05
40189	003	3138ELJW4	FN AL3876 2.791%	Redemption	11/25/2020	06/01/2023	Long		12,209.72		12,209.72
40189	003	3138ELJW4	FN AL3876 2.791%	Interest	12/28/2020	06/01/2023	Long			14,203.34	14,203.34
40189	003	3138ELJW4	FN AL3876 2.791%	Redemption	12/28/2020	06/01/2023	Long		13,076.77		13,076.77
40190	003	43813VAC2	HAROT 2019-4 A3	Interest	10/19/2020	01/18/2024	Long			13,725.00	13,725.00
40190	003	43813VAC2	HAROT 2019-4 A3	Interest	11/18/2020	01/18/2024	Long			13,725.00	13,725.00
40190	003	43813VAC2	HAROT 2019-4 A3	Interest	12/18/2020	01/18/2024	Long			13,725.00	13,725.00
40194	003	3138L1UV9	FNMA FN AM1495	Interest	10/26/2020	12/01/2022	Long			7,717.34	7,717.34
40194	003	3138L1UV9	FNMA FN AM1495	Redemption	10/26/2020	12/01/2022	Long		10,151.02		10,151.02
40194	003	3138L1UV9	FNMA FN AM1495	Interest	11/25/2020	12/01/2022	Long			7,959.04	7,959.04
40194	003	3138L1UV9	FNMA FN AM1495	Redemption	11/25/2020	12/01/2022	Long		9,754.94		9,754.94
40194	003	3138L1UV9	FNMA FN AM1495	Interest	12/28/2020	12/01/2022	Long			7,680.39	7,680.39
40194	003	3138L1UV9	FNMA FN AM1495	Redemption	12/28/2020	12/01/2022	Long		10,211.58		10,211.58
40201	003	45818WCS3	IADB 1.7% MAT	Interest	11/16/2020	11/15/2024	Long			93,500.00	93,500.00
40202	003	3138L84Z4	FN AM8039 2.39%	Interest	10/26/2020	02/01/2025	Long			15,429.44	15,429.44
40202	003	3138L84Z4	FN AM8039 2.39%	Interest	11/25/2020	02/01/2025	Long			15,943.76	15,943.76
40202	003	3138L84Z4	FN AM8039 2.39%	Interest	12/28/2020	02/01/2025	Long			15,429.44	15,429.44
40203	003	3140HWYW6	FN BL5224 2.240	Interest	10/26/2020	01/01/2025	Long			13,906.67	13,906.67
40203	003	3140HWYW6	FN BL5224 2.240	Interest	11/25/2020	01/01/2025	Long			14,370.22	14,370.22
40203	003	3140HWYW6	FN BL5224 2.240	Interest	12/28/2020	01/01/2025	Long			13,906.67	13,906.67
40206	003	3138L4EN9	FN AM3740 2.610	Interest	10/26/2020	08/01/2023	Long			49,004.57	49,004.57
40206	003	3138L4EN9	FN AM3740 2.610	Redemption	10/26/2020	08/01/2023	Long		55,459.04		55,459.04
40206	003	3138L4EN9	FN AM3740 2.610	Interest	11/25/2020	08/01/2023	Long			50,601.16	50,601.16
40206	003	3138L4EN9	FN AM3740 2.610	Redemption	11/25/2020	08/01/2023	Long		53,333.64		53,333.64
40206	003	3138L4EN9	FN AM3740 2.610	Interest	12/28/2020	08/01/2023	Long			48,766.22	48,766.22
40206	003	3138L4EN9	FN AM3740 2.610	Redemption	12/28/2020	08/01/2023	Long		55,776.38		55,776.38
40209	003	3138LL3J2	FN AN8000 2.71%	Interest	10/26/2020	01/01/2025	Long			2,258.33	2,258.33
40209	003	3138LL3J2	FN AN8000 2.71%	Interest	11/25/2020	01/01/2025	Long			2,333.61	2,333.61
40209	003	3138LL3J2	FN AN8000 2.71%	Interest	12/28/2020	01/01/2025	Long			2,258.33	2,258.33
40210	003	3134GU3P3	FEDERAL HOME LN	Redemption	10/23/2020	10/23/2023	Long		20,000,000.00		20,000,000.00
40210	003	3134GU3P3	FEDERAL HOME LN	Interest	10/23/2020	10/23/2023	Long			90,000.00	90,000.00
40212	003	3137BMUD6	FHMS KJ03 A2	Interest	10/26/2020	06/25/2021	Long			543.65	543.65
40212	003	3137BMUD6	FHMS KJ03 A2	Redemption	10/26/2020	06/25/2021	Long		561,896.68		561,896.68
40214	003	30295NAE0	FRESB 2016-SB24	Interest	10/26/2020	10/25/2023	Long			1,931.44	1,931.44
40214	003	30295NAE0	FRESB 2016-SB24	Redemption	10/26/2020	10/25/2023	Long		2,146.63		2,146.63
40214	003	30295NAE0	FRESB 2016-SB24	Interest	11/25/2020	10/25/2023	Long			1,927.94	1,927.94
40214	003	30295NAE0	FRESB 2016-SB24	Redemption	11/25/2020	10/25/2023	Long		2,015.89		2,015.89
40214	003	30295NAE0	FRESB 2016-SB24	Interest	12/28/2020	10/25/2023	Long			1,924.33	1,924.33
40214	003	30295NAE0	FRESB 2016-SB24	Redemption	12/28/2020	10/25/2023	Long		2,155.07		2,155.07
40216	003	78012USU0	RY 1.73% MAT	Redemption	11/06/2020	11/06/2020	Short		16,000,000.00		16,000,000.00

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40216	003	78012USU0	RY 1.73% MAT	Interest	11/06/2020	11/06/2020	Short			222,208.90	222,208.90
40218	003	89114NFR1	TD 1.72% MAT	Redemption	12/31/2020	12/31/2020	Short		15,000,000.00		15,000,000.00
40218	003	89114NFR1	TD 1.72% MAT	Interest	12/31/2020	12/31/2020	Short			246,533.34	246,533.34
40221	003	3136ACGJ4	FNA 2013-M3 A2	Interest	10/26/2020	11/25/2022	Long			7,837.85	7,837.85
40221	003	3136ACGJ4	FNA 2013-M3 A2	Redemption	10/26/2020	11/25/2022	Long		110,673.93		110,673.93
40221	003	3136ACGJ4	FNA 2013-M3 A2	Interest	11/25/2020	11/25/2022	Long			7,869.34	7,869.34
40221	003	3136ACGJ4	FNA 2013-M3 A2	Redemption	11/25/2020	11/25/2022	Long		27,418.32		27,418.32
40221	003	3136ACGJ4	FNA 2013-M3 A2	Interest	12/28/2020	11/25/2022	Long			7,865.37	7,865.37
40221	003	3136ACGJ4	FNA 2013-M3 A2	Redemption	12/28/2020	11/25/2022	Long		8,558.71		8,558.71
40224	003	3138L1CU1	FN AM0982 2.39	Interest	10/26/2020	11/01/2022	Long			19,916.67	19,916.67
40224	003	3138L1CU1	FN AM0982 2.39	Interest	11/25/2020	11/01/2022	Long			20,580.56	20,580.56
40224	003	3138L1CU1	FN AM0982 2.39	Interest	12/28/2020	11/01/2022	Long			19,916.67	19,916.67
40225	003	3138L8CE2	FN AM7268 2.960%	Interest	10/26/2020	11/01/2024	Long			8,633.33	8,633.33
40225	003	3138L8CE2	FN AM7268 2.960%	Interest	11/25/2020	11/01/2024	Long			8,921.11	8,921.11
40225	003	3138L8CE2	FN AM7268 2.960%	Interest	12/28/2020	11/01/2024	Long			8,633.33	8,633.33
40226	003	3138LDR21	FN AN1404 2.275%	Interest	10/26/2020	05/01/2023	Long			15,929.84	15,929.84
40226	003	3138LDR21	FN AN1404 2.275%	Redemption	10/26/2020	05/01/2023	Long		12,991.38		12,991.38
40226	003	3138LDR21	FN AN1404 2.275%	Interest	11/25/2020	05/01/2023	Long			16,444.72	16,444.72
40226	003	3138LDR21	FN AN1404 2.275%	Redemption	11/25/2020	05/01/2023	Long		12,141.00		12,141.00
40226	003	3138LDR21	FN AN1404 2.275%	Interest	12/28/2020	05/01/2023	Long			15,881.97	15,881.97
40226	003	3138LDR21	FN AN1404 2.275%	Redemption	12/28/2020	05/01/2023	Long		13,070.39		13,070.39
40231	003	30298LAA9	FRESB 2019-SB65	Interest	10/26/2020	05/25/2024	Long			1,666.83	1,666.83
40231	003	30298LAA9	FRESB 2019-SB65	Redemption	10/26/2020	05/25/2024	Long		1,282.27		1,282.27
40231	003	30298LAA9	FRESB 2019-SB65	Interest	11/25/2020	05/25/2024	Long			1,666.17	1,666.17
40231	003	30298LAA9	FRESB 2019-SB65	Redemption	11/25/2020	05/25/2024	Long		1,165.67		1,165.67
40231	003	30298LAA9	FRESB 2019-SB65	Interest	12/28/2020	05/25/2024	Long			1,660.93	1,660.93
40231	003	30298LAA9	FRESB 2019-SB65	Redemption	12/28/2020	05/25/2024	Long		1,435.02		1,435.02
40232	003	06406FAB9	BK 2.05% MAT	Interest	11/03/2020	05/03/2021	Long			102,500.00	102,500.00
40236	003	438516BM7	HONEYWELL INTL	Interest	11/02/2020	11/01/2021	Long			138,750.00	138,750.00
40241	003	79766DAE9	SFOAPT 5.% MAT	Interest	11/02/2020	05/01/2023	Long			26,250.00	26,250.00
40243	003	13063DGB8	CALIFORNIA ST,	Interest	10/01/2020	04/01/2025	Long			84,375.00	84,375.00
40243	003	13063DGB8	CALIFORNIA ST,	Accr Int	10/01/2020	04/01/2025	Long		5,625.00	-5,625.00	0.00
40244	003	5444356X3	LOS ANGELES	Interest	11/16/2020	05/15/2021	Long			86,375.00	86,375.00
40245	003	60412AKS1	MNS 2.02% MAT	Interest	10/01/2020	10/01/2022	Long			35,350.00	35,350.00
40245	003	60412AKS1	MNS 2.02% MAT	Accr Int	10/01/2020	10/01/2022	Long		2,749.44	-2,749.44	0.00
40246	003	459058JB0	IBRD 0.625% MAT	Interest	10/22/2020	04/22/2025	Long			9,390.00	9,390.00
40248	003	2546R2LL8	WALTPP 0 11/20/20	Redemption	11/20/2020	11/20/2020	Short		5,000,000.00		5,000,000.00
40249	003	79766DLQ0	SFOAPT 2.927	Interest	11/02/2020	05/01/2021	Long			29,270.00	29,270.00
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Interest	10/15/2020	08/15/2024	Long			1,700.00	1,700.00
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Interest	11/16/2020	08/15/2024	Long			1,700.00	1,700.00
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Interest	12/15/2020	08/15/2024	Long			1,700.00	1,700.00

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40253	003	44891LAC7	HART 2020-A A3	Interest	10/15/2020	11/15/2024	Long			1,468.75	1,468.75
40253	003	44891LAC7	HART 2020-A A3	Interest	11/16/2020	11/15/2024	Long			1,468.75	1,468.75
40253	003	44891LAC7	HART 2020-A A3	Interest	12/15/2020	11/15/2024	Long			1,468.75	1,468.75
40254	003	06406FAB9	BK 2.05% MAT	Interest	11/03/2020	05/03/2021	Long			68,880.00	68,880.00
40257	003	79766DAF6	SFOAPT 5.% MAT	Interest	11/02/2020	05/01/2024	Long			126,000.00	126,000.00
40258	003	79766DAE9	SFOAPT 5.% MAT	Interest	11/02/2020	05/01/2023	Long			197,125.00	197,125.00
40261	003	3134GVQX9	FHLMC 0.7% MAT	Interest	11/05/2020	05/05/2025	Long			35,000.00	35,000.00
40263	003	037833DV9	APPLE INC, SR NT	Interest	11/12/2020	05/11/2023	Long			25,481.25	25,481.25
40264	003	882722VK4	TXS 3.823% MAT	Interest	10/01/2020	04/01/2023	Long			65,468.88	65,468.88
40264	003	882722VK4	TXS 3.823% MAT	Accr Int	10/01/2020	04/01/2023	Long		13,457.49	-13,457.49	0.00
40266	003	3137BJQ71	FHMS KPLB A	Interest	10/26/2020	05/25/2025	Long			23,083.33	23,083.33
40266	003	3137BJQ71	FHMS KPLB A	Interest	11/25/2020	05/25/2025	Long			23,083.33	23,083.33
40266	003	3137BJQ71	FHMS KPLB A	Interest	12/28/2020	05/25/2025	Long			23,083.33	23,083.33
40268	003	3134GVQY7	FEDERAL HOME LN	Interest	11/06/2020	05/06/2025	Long			35,000.00	35,000.00
40268	003	3134GVQY7	FEDERAL HOME LN	Accr Int	11/06/2020	05/06/2025	Long		1,555.56	-1,555.56	0.00
40270	003	43813DAC2	HAROT 2020-2 A3	Interest	10/15/2020	07/15/2024	Long			1,366.67	1,366.67
40270	003	43813DAC2	HAROT 2020-2 A3	Interest	11/16/2020	07/15/2024	Long			1,366.67	1,366.67
40270	003	43813DAC2	HAROT 2020-2 A3	Interest	12/15/2020	07/15/2024	Long			1,366.67	1,366.67
40271	003	3135G04Q3	FNMA 0.25% MAT	Interest	11/23/2020	05/22/2023	Long			12,500.00	12,500.00
40272	003	3136AL7K1	FNA 2015-M5 A1	Interest	10/26/2020	03/25/2025	Long			8,008.02	8,008.02
40272	003	3136AL7K1	FNA 2015-M5 A1	Redemption	10/26/2020	03/25/2025	Long		4,639.95		4,639.95
40272	003	3136AL7K1	FNA 2015-M5 A1	Interest	11/25/2020	03/25/2025	Long			8,295.37	8,295.37
40272	003	3136AL7K1	FNA 2015-M5 A1	Redemption	11/25/2020	03/25/2025	Long		4,384.46		4,384.46
40272	003	3136AL7K1	FNA 2015-M5 A1	Interest	12/28/2020	03/25/2025	Long			7,985.41	7,985.41
40272	003	3136AL7K1	FNA 2015-M5 A1	Redemption	12/28/2020	03/25/2025	Long		4,669.73		4,669.73
40273	003	3134GVB49	FHLMC 0.75% MAT	Interest	12/18/2020	06/18/2025	Long			145,833.32	145,833.32
40274	003	931142DH3	WALMART INC, SR	Interest	10/13/2020	04/11/2023	Long			331,729.50	331,729.50
40274	003	931142DH3	WALMART INC, SR	Accr Int	10/13/2020	04/11/2023	Long		92,147.08	-92,147.08	0.00
40275	003	69371RQ82	PACCAR FINL CORP	Interest	12/08/2020	06/08/2023	Long			8,000.00	8,000.00
40276	003	3137B04Y7	FHMS KSMC A2	Interest	10/26/2020	01/25/2023	Long			11,876.46	11,876.46
40276	003	3137B04Y7	FHMS KSMC A2	Interest	11/25/2020	01/25/2023	Long			11,876.46	11,876.46
40276	003	3137B04Y7	FHMS KSMC A2	Interest	12/28/2020	01/25/2023	Long			11,876.46	11,876.46
40277	003	923078CT4	VNTCTF 1.048% MAT	Interest	11/02/2020	11/01/2023	Long			4,075.56	4,075.56
40278	003	923078CU1	VENTURA CNTY	Interest	11/02/2020	11/01/2024	Long			4,280.50	4,280.50
40280	003	56052AE77	MAINE ST, TAXABLE	Interest	12/01/2020	06/01/2022	Long			5,451.39	5,451.39
40282	003	3133ELJ47	FFCB 0.58% MAT	Interest	12/17/2020	06/17/2024	Long			29,000.00	29,000.00
40283	003	3133ELG81	FEDERAL FARM CR	Interest	12/08/2020	06/08/2023	Long			15,000.00	15,000.00
40283	003	3133ELG81	FEDERAL FARM CR	Accr Int	12/08/2020	06/08/2023	Long		333.33	-333.33	0.00
40284	003	3138LGXW1	FN AN4292 MTGE	Interest	10/26/2020	01/01/2024	Long			2,150.00	2,150.00
40284	003	3138LGXW1	FN AN4292 MTGE	Interest	11/25/2020	01/01/2024	Long			2,221.67	2,221.67
40284	003	3138LGXW1	FN AN4292 MTGE	Interest	12/28/2020	01/01/2024	Long			2,150.00	2,150.00

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

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	AssetClass	New Principal	Principal Paydowns	Interest	Total Cash
40288	003	3135G04Z3	FNMA 0.5% MAT	Interest	12/17/2020	06/17/2025	Long			24,722.22	24,722.22
40289	003	3136AGMB5	FNMA FNA 2013-M12	Interest	10/26/2020	03/25/2023	Long			3,866.41	3,866.41
40289	003	3136AGMB5	FNMA FNA 2013-M12	Redemption	10/26/2020	03/25/2023	Long		5,096.81		5,096.81
40289	003	3136AGMB5	FNMA FNA 2013-M12	Interest	11/25/2020	03/25/2023	Long			3,984.18	3,984.18
40289	003	3136AGMB5	FNMA FNA 2013-M12	Redemption	11/25/2020	03/25/2023	Long		18,917.87		18,917.87
40289	003	3136AGMB5	FNMA FNA 2013-M12	Interest	12/28/2020	03/25/2023	Long			3,553.58	3,553.58
40289	003	3136AGMB5	FNMA FNA 2013-M12	Redemption	12/28/2020	03/25/2023	Long		31,250.84		31,250.84
40292	003	3138L1DP1	FNMA FN AM1009	Interest	10/26/2020	10/01/2022	Long			4,874.71	4,874.71
40292	003	3138L1DP1	FNMA FN AM1009	Redemption	10/26/2020	10/01/2022	Long		6,261.49		6,261.49
40292	003	3138L1DP1	FNMA FN AM1009	Interest	11/25/2020	10/01/2022	Long			5,040.33	5,040.33
40292	003	3138L1DP1	FNMA FN AM1009	Redemption	11/25/2020	10/01/2022	Long		6,011.91		6,011.91
40292	003	3138L1DP1	FNMA FN AM1009	Interest	12/28/2020	10/01/2022	Long			4,849.40	4,849.40
40292	003	3138L1DP1	FNMA FN AM1009	Redemption	12/28/2020	10/01/2022	Long		6,299.64		6,299.64
40293	003	91412HFL2	UNIVERSITY CALIF	Interest	11/16/2020	05/15/2024	Long			2,753.53	2,753.53
40294	003	91412HFL2	UNIVERSITY CALIF	Interest	11/16/2020	05/15/2024	Long			1,789.79	1,789.79
40295	003	30315EAA4	FRESB 2020-SB76	Interest	10/26/2020	05/25/2025	Long			2,408.20	2,408.20
40295	003	30315EAA4	FRESB 2020-SB76	Redemption	10/26/2020	05/25/2025	Long		2,056.71		2,056.71
40295	003	30315EAA4	FRESB 2020-SB76	Interest	11/25/2020	05/25/2025	Long			2,407.42	2,407.42
40295	003	30315EAA4	FRESB 2020-SB76	Redemption	11/25/2020	05/25/2025	Long		1,924.29		1,924.29
40295	003	30315EAA4	FRESB 2020-SB76	Interest	12/28/2020	05/25/2025	Long			2,405.39	2,405.39
40295	003	30315EAA4	FRESB 2020-SB76	Redemption	12/28/2020	05/25/2025	Long		2,069.12		2,069.12
40296	003	89237VAB5	TMCC 0.44% MAT	Interest	10/15/2020	10/15/2024	Long			1,833.33	1,833.33
40296	003	89237VAB5	TMCC 0.44% MAT	Interest	11/16/2020	10/15/2024	Long			1,833.34	1,833.34
40296	003	89237VAB5	TMCC 0.44% MAT	Interest	12/15/2020	10/15/2024	Long			1,833.34	1,833.34
40300	003	30288WAK5	FRESB 2016-SB15,	Interest	10/26/2020	03/25/2023	Long			2,077.99	2,077.99
40300	003	30288WAK5	FRESB 2016-SB15,	Redemption	10/26/2020	03/25/2023	Long		1,949.36		1,949.36
40300	003	30288WAK5	FRESB 2016-SB15,	Interest	11/25/2020	03/25/2023	Long			2,078.40	2,078.40
40300	003	30288WAK5	FRESB 2016-SB15,	Redemption	11/25/2020	03/25/2023	Long		1,808.44		1,808.44
40300	003	30288WAK5	FRESB 2016-SB15,	Interest	12/28/2020	03/25/2023	Long			-23,123.38	-23,123.38
40300	003	30288WAK5	FRESB 2016-SB15,	Redemption	12/28/2020	03/25/2023	Long		918,006.06		918,006.06
40303	003	46625HRL6	JPM 2.7 5/18/2023	Interest	11/18/2020	05/18/2023	Long			67,500.00	67,500.00
40303	003	46625HRL6	JPM 2.7 5/18/2023	Accr Int	11/18/2020	05/18/2023	Long		34,500.00	-34,500.00	0.00
40311	003	34153QUD6	FLORIDA ST BRD ED	Purchase	10/22/2020	06/01/2025	Long	10,000,000.00			-10,000,000.00
40312	003	546417DQ6	LAS 0.84% MAT	Purchase	10/14/2020	06/01/2025	Long	4,000,000.00			-4,000,000.00
40312	003	546417DQ6	LAS 0.84% MAT	Interest	12/01/2020	06/01/2025	Long			4,386.67	4,386.67
40313	003	34153QUC8	FLSEDU 0.39% MAT	Purchase	10/22/2020	06/01/2024	Long	4,995,850.00			-4,995,850.00
40314	003	3138L9QS4	FN MA 8564 2.81%	Purchase	10/14/2020	04/01/2025	Long	2,653,318.06			-2,653,318.06
40314	003	3138L9QS4	FN MA 8564 2.81%	Interest	11/25/2020	04/01/2025	Long			-2,536.81	-2,536.81
40314	003	3138L9QS4	FN MA 8564 2.81%	Interest	11/25/2020	04/01/2025	Long			6,049.31	6,049.31
40314	003	3138L9QS4	FN MA 8564 2.81%	Interest	12/28/2020	04/01/2025	Long			5,854.17	5,854.17
40315	003	544351MQ9	LOS ANGELES	Purchase	10/14/2020	09/01/2024	Long	4,080,142.89			-4,080,142.89

Portfolio CITY

AP

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
40316	003	3137EAEY1	FEDERAL HOME LN	Purchase	10/16/2020	10/16/2023	Long	3,985,080.00			-3,985,080.00
40317	003	419792ZM1	HAWAII ST,	Purchase	10/29/2020	10/01/2025	Long	5,014,900.00			-5,014,900.00
40318	003	13077DML3	CALIFORNIA ST	Purchase	11/02/2020	11/01/2025	Long	10,050,162.50			-10,050,162.50
40319	003	882724RA7	TEXAS ST, TAXABLE	Purchase	10/30/2020	10/01/2025	Long	1,951,532.44			-1,951,532.44
40320	003	06406RAJ6	BANK NEW YORK	Purchase	11/03/2020	08/11/2023	Long	4,223,926.91			-4,223,926.91
40321	003	45818WCW4	Inter-American	Purchase	11/12/2020	10/15/2024	Long	9,995,330.00			-9,995,330.00
40322	003	57582RK88	MAS 0.695	Purchase	12/03/2020	11/01/2025	Long	1,000,000.00			-1,000,000.00
40323	003	13034AL65	CALIFORNIA	Purchase	12/17/2020	10/01/2025	Long	1,385,000.00			-1,385,000.00
40324	003	91412HGE7	UNIVERSITY CALIF	Purchase	12/10/2020	05/15/2025	Long	2,240,346.68			-2,240,346.68
40325	003	91412HGE7	UNIVERSITY CALIF	Purchase	12/15/2020	05/15/2025	Long	3,605,624.37			-3,605,624.37
40326	003	91412HGE7	UNIVERSITY CALIF	Purchase	12/16/2020	05/15/2025	Long	10,126,203.61			-10,126,203.61
40327	003	3136AY6S7	FNA 2017-M15 AV2	Purchase	12/22/2020	11/25/2024	Long	5,336,687.04			-5,336,687.04
40328	003	3137BGK24	FHMS K043 A2 3.062	Purchase	12/28/2020	12/25/2024	Long	4,948,184.25			-4,948,184.25
40329	003	3135G05X7	FEDERAL NATL MTG	Purchase	12/29/2020	08/25/2025	Long	9,988,008.33			-9,988,008.33
40330	003	3133EMLR1	FEDERAL FARM CR	Purchase	12/29/2020	12/23/2025	Long	10,000,833.33			-10,000,833.33
Totals for General Pool								488,480,312.63	595,278,036.28	8,821,874.22	115,619,597.87
40286	152	3130AJQ69	FEDERAL HOME	Interest	12/15/2020	06/15/2021	Short			571.88	571.88
40286	152	3130AJQ69	FEDERAL HOME	Accr Int	12/15/2020	06/15/2021	Short		6.35	-6.35	0.00
Totals for CSJ/CSC JP									6.35	565.53	571.88
40162	501	VP4560000	WELLS 0.01%	Purchase	10/01/2020		Short	165.56			-165.56
40162	501	VP4560000	WELLS 0.01%	Purchase	11/02/2020		Short	171.08			-171.08
40162	501	VP4560000	WELLS 0.01%	Purchase	12/01/2020		Short	165.56			-165.56
40162	501	VP4560000	WELLS 0.01%	Interest	10/01/2020		Short			165.56	165.56
40162	501	VP4560000	WELLS 0.01%	Interest	11/02/2020		Short			171.08	171.08
40162	501	VP4560000	WELLS 0.01%	Interest	12/01/2020		Short			165.56	165.56
Totals for SJCE								502.20		502.20	0.00
Grand Total								488,480,814.83	595,278,042.63	8,822,941.95	115,620,169.75

CITY OF SAN JOSE
TREASURY DIVISION

RECONCILIATION OF INVESTMENT ACTIVITIES
10/1/20 THROUGH 12/31/20

	BALANCE 9/30/2020	SALES OR MATURITIES	ADDITIONS	BALANCE 12/31/2020
Asset Backed Securities	26,497,006.53			26,497,006.53
Commercial Paper/Discount	39,767,250.00	4,945,750.00		34,821,500.00
Corporate Medium Term Notes	472,825,170.99	91,362,212.33	4,223,926.91	385,686,885.57
Federal Agency Securities	592,491,191.50	60,001,561.91	23,995,088.33	556,484,717.92
Mortgage Backed Securities	159,828,435.03	2,134,915.06	12,935,652.56	170,629,172.53
Money Market Mutual Fund	20,147,716.59		510.90	20,148,227.49
Muni Bonds	265,570,737.78	21,831.93	58,449,762.49	323,998,668.34
Negotiable CD's	106,000,000.00	31,000,000.00		75,000,000.00
State Pool	89,198,000.00	389,790,173.52	378,899,173.52	78,307,000.00
Suprationals	162,746,630.00	15,350,000.00	9,995,330.00	157,391,960.00
UST Bills, Notes & Bonds	25,035,156.26			25,035,156.26
Total	<u>1,960,107,294.68</u>	<u>594,606,444.75</u>	<u>488,499,444.71</u>	<u>1,854,000,294.64</u>

NET PURCHASES/(SALES):

(106,107,000.04)

PORTFOLIO TURNOVER RATIO:

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

OCTOBER THROUGH DECEMBER 2020 TURNOVER RATIO:

0.57

AVERAGE DAILY PORTFOLIO BALANCE:

1,887,283,954.71

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

CUSIP	Investment #	Fund	Sec. Type	Issuer	Original Par Value	Purchase Date	Payment Periods	Principal Purchased	Accrued Interest at Purchase	Rate at Purchase	Maturity Date	YTM	Ending Book Value
Purchased from: Piper Jaffary & Co.													
3138L9QS4	40314	003	GN4	FNMA	2,500,000.00	10/14/2020	11/25 - Monthly	2,650,781.25	Received	2.810	04/01/2025	1.436	2,650,781.25
13034AL65	40323	003	MUN	CASDEV	1,385,000.00	12/17/2020	04/01 - 10/01	1,385,000.00		0.765	10/01/2025	0.765	1,385,000.00
3136AY6S7	40327	003	GN4	FNMA	4,958,775.46	12/22/2020	01/25 - Monthly	5,329,096.81	7,590.23	2.624	11/25/2024	0.543	5,329,096.81
3137BGK24	40328	003	GN4	FHLMC	4,500,000.00	12/28/2020	01/25 - Monthly	4,937,850.00	10,334.25	3.062	12/25/2024	0.496	4,937,850.00
Subtotal					13,343,775.46			14,302,728.06	17,924.48				14,302,728.06
Purchased from: RBC Capital Markets													
544351MQ9	40315	003	MUN	LOS	3,670,000.00	10/14/2020	03/01 - 09/01	4,065,589.30	14,553.59	3.320	09/01/2024	0.511	4,043,785.17
Subtotal					3,670,000.00			4,065,589.30	14,553.59				4,043,785.17
Purchased from: Raymond James & Associates													
546417DQ6	40312	003	MUN	LAS	4,000,000.00	10/14/2020	12/01 - 06/01	4,000,000.00		0.840	06/01/2025	0.840	4,000,000.00
882724RA7	40319	003	MUN	TXS	1,600,000.00	10/30/2020	04/01 - 10/01	1,945,088.00	6,444.44	5.000	10/01/2025	0.550	1,933,201.85
57582RK88	40322	003	MUN	MAS	1,000,000.00	12/03/2020	05/01 - 11/01	1,000,000.00		0.695	11/01/2025	0.695	1,000,000.00
Subtotal					6,600,000.00			6,945,088.00	6,444.44				6,933,201.85
Purchased from: UnioinBanc Investment													
13077DML3	40318	003	MUN	CASHGR	10,000,000.00	11/02/2020	05/01 - 11/01	10,039,100.00	11,062.50	0.885	11/01/2025	0.805	10,037,817.68
06406RAJ6	40320	003	MTN	BK	3,868,000.00	11/03/2020	02/11 - 08/11	4,193,530.88	30,396.03	3.450	08/11/2023	0.394	4,174,612.25
91412HGE7	40324	003	MUN	UNVHGR	2,215,000.00	12/10/2020	05/15 - 11/15	2,238,988.45	1,358.23	0.883	05/15/2025	0.630	2,238,672.61
91412HGE7	40325	003	MUN	UNVHGR	3,560,000.00	12/15/2020	05/15 - 11/15	3,603,004.80	2,619.57	0.883	05/15/2025	0.605	3,602,572.05
91412HGE7	40326	003	MUN	UNVHGR	10,000,000.00	12/16/2020	05/15 - 11/15	10,118,600.00	7,603.61	0.883	05/15/2025	0.610	10,117,480.43
Subtotal					29,643,000.00			30,193,224.13	53,039.94				30,171,155.02
Purchased from: Wedbush Securities													
3135G05X7	40329	003	FAC	FNMA	10,000,000.00	12/29/2020	02/25 - 08/25	9,975,300.00	12,708.33	0.375	08/25/2025	0.429	9,975,329.47
Subtotal					10,000,000.00			9,975,300.00	12,708.33				9,975,329.47
Purchased from: Wells Fargo Securities													
3137EAEY1	40316	003	FAC	FHLMC	4,000,000.00	10/16/2020	04/16 - 10/16	3,985,080.00		0.125	10/16/2023	0.250	3,986,116.11
34153QUUD6	40311	003	MUN	FLSEDU	10,000,000.00	10/22/2020	06/01 - 12/01	10,000,000.00		0.550	06/01/2025	0.550	10,000,000.00
34153QUC8	40313	003	MUN	FLSEDU	5,000,000.00	10/22/2020	06/01 - 12/01	4,995,850.00		0.390	06/01/2024	0.413	4,996,070.44
419792ZM1	40317	003	MUN	HIS	5,000,000.00	10/29/2020	10/01 - 04/01	5,014,900.00		0.852	10/01/2025	0.790	5,014,378.67

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

City of San Jose
Purchases Report
October 1, 2020 - December 31, 2020

CUSIP	Investment #	Fund	Sec. Type	Issuer	Original Par Value	Purchase Date	Payment Periods	Principal Purchased	Accrued Interest at Purchase	Rate at Purchase	Maturity Date	YTM	Ending Book Value
Purchased from: Wells Fargo Securities													
45818WCW4	40321	003	MC2	IADB	10,000,000.00	11/12/2020	04/15 - 10/15	9,995,330.00		0.340	10/15/2024	0.352	9,995,491.95
3133EMLR1	40330	003	MC1	FFCB	10,000,000.00	12/29/2020	06/23 - 12/23	10,000,000.00	833.33	0.500	12/23/2025	0.500	10,000,000.00
			Subtotal		44,000,000.00			43,991,160.00	833.33				43,992,057.17
Total Purchases					107,256,775.46			109,473,089.49	105,504.11				109,418,256.74