

Memorandum

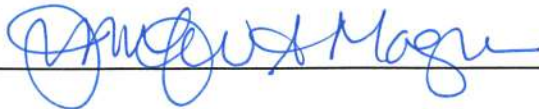
TO: HONORABLE MAYOR AND
CITY COUNCIL

FROM: Julia H. Cooper

**SUBJECT: INVESTMENT REPORT FOR
THE QUARTER ENDED
MARCH 31, 2021**

DATE: May 6, 2021

Approved



Date

5-11-21

Transmitted herewith is the City's Investment Report for the quarter ended March 31, 2021. To meet the reporting requirements set forth in the City of San José 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>; 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 May 20, 2021 and will be agendized through the PSFSS Committee for review by the full City Council.

Summary of portfolio performance and compliance for quarter ended March 31, 2021:

- **Size of total portfolio:** \$1,908,771,873
- **Earned income yield:** 1.407%
- **Weighted average days to maturity:** 756 days
- **Fiscal year-to-date net interest earnings:** \$25,214,506
- **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/

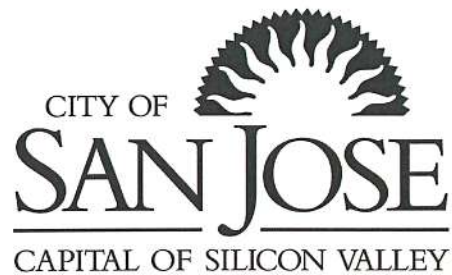
JULIA H. COOPER
Director of Finance

Attachment

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

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INVESTMENT REPORT FOR
THE QUARTER ENDED
MARCH 31, 2021



Prepared by
Finance Department
Debt and Treasury Management Division

Julia H. Cooper
Director of Finance

**Investment Report for
The Quarter Ended
March 31, 2021**

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

Julia H. Cooper
Director of Finance

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Assistant Director of Finance

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*Deputy Director of Finance,
Debt & Treasury Management Division*

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Frances Tao, *Accounting Technician*

Special Assistance by

Katie Su, *Accountant*
Rebecca Todd, *Administrative Assistant*

**CITY OF SAN JOSE
INVESTMENT REPORTS FOR
THE QUARTER ENDED MARCH 31, 2021
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May 6, 2021

HONORABLE MAYOR and CITY COUNCIL

INVESTMENT REPORT FOR THE QUARTER ENDED MARCH 31, 2021

I am pleased to present this report of investment activity for the quarter ended March 31, 2021 in compliance with the reporting requirements set forth in the City of San José Investment Policy. The report presents information in the following major categories: Portfolio Statistics, Portfolio Performance, Compliance Reporting Requirements, Investment Trading Activity, and Investment Strategy.

The information presented in the table below highlights the investment activity for the quarter ended March 31, 2021, as well as provides a comparison to the quarters ended December 31, 2020, and March 31, 2020.

INVESTMENT SUMMARY			
For the Quarter Ended	March 31, 2021	December 31, 2020	March 31, 2020
<u>Total Portfolio</u>			
Portfolio Value ^{(1) (2)}	\$1,908,771,873	\$1,854,000,295	\$2,023,910,192
Earned Interest Yield	1.407%	1.740%	2.320%
Dollar-weighted average yield			
Purchases	0.409%	0.568%	1.733%
Maturities	1.818%	2.126%	2.196%
Called Securities	1.715%	2.421%	2.579%
Weighted avg. yield at end of period	1.292%	1.535%	2.136%
Weighted avg. days to maturity	756	723	685
<u>Portfolio Fund 3</u>			
Portfolio Value ^{(1) (2) (3)}	\$1,887,715,882	\$1,832,944,880	\$2,002,894,746
Earned Interest Yield	1.421%	1.759%	2.331%
Dollar-weighted average yield			
Purchases	0.409%	0.568%	1.733%
Maturities	1.818%	2.126%	2.196%
Called Securities	1.715%	2.421%	2.579%
Weighted avg. yield at end of period	1.306%	1.562%	2.143%
Weighted avg. days to maturity	764	731	692

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 (\$446,509,347.60).

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

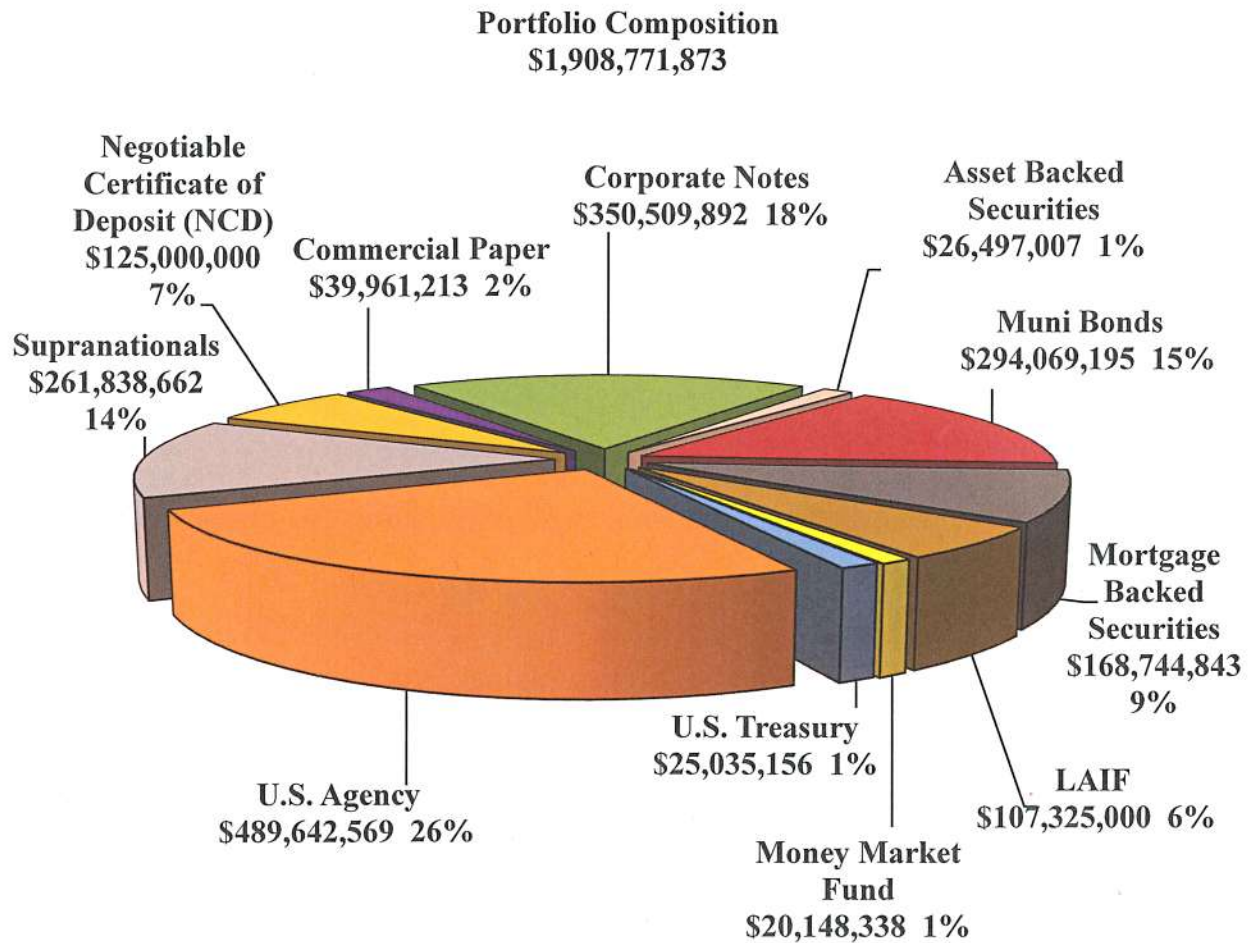
PORTFOLIO STATISTICS

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

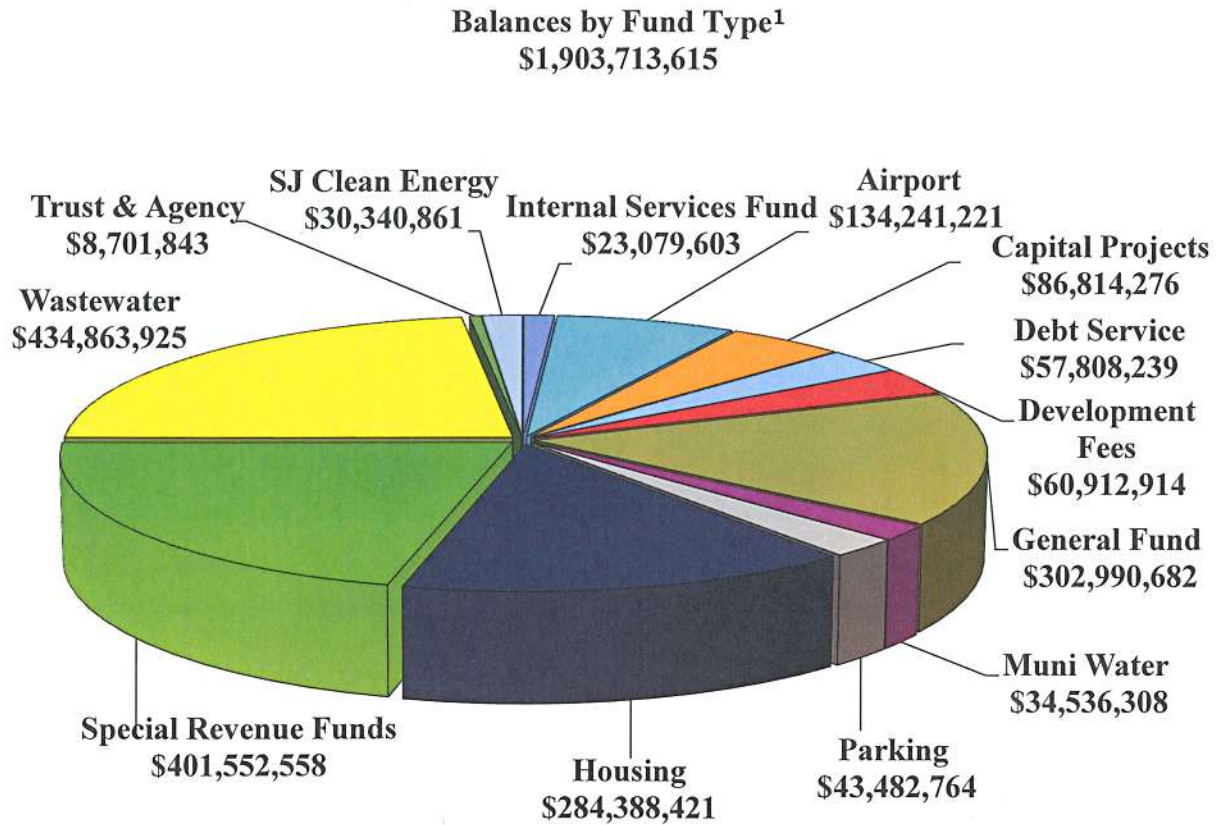
Portfolio Composition

Within this section are snapshots of the City’s total investment portfolio as of March 31, 2021.

The first graph shows the portfolio composition by investment type.



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



Portfolio Balance	\$1,908,771,873
General Banking Balance	19,566,661
Deposit-in-Transit, Outstanding Checks ²	<u>(24,624,919)</u>
Total Balances per FMS	<u>\$1,903,713,615</u>

¹ General Fund includes \$200,717,737 of General Fund (Fund 001) as well as \$102,272,946 of other General Fund funds which are separately tracked including the Emergency Reserve Fund, CARES Act, Developer Fees, Depositor Funds, and other smaller funds and reserves.

² Reflects timing difference between when deposits are made and accounted for in FMS or when checks are written and not yet cashed by the receiving party.

General Fund Balances

The General Fund balances increased by \$44 million during the quarter and ended with a balance of \$303 million as of March 31, 2021. The City received over \$311 million of property tax payments in January. This is a normal pattern based on the County’s disbursements of property taxes to the City. General Fund cash balances usually peak during the months of January and June when the bulk of property taxes are received and decline in the summer months due to retirement prefunding, debt service payments and operational expenditures. The pattern of cash flows has been somewhat altered due to the receipt of CARES Act funds in the prior year.

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

**Monthly Comparison of Balances by Fund Type
 March 2019 – March 2021**



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 March 31, 2021, the City has repaid \$104 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 March 31, 2021, SARA reported cash balances as outlined in the table below:

SARA CASH SUMMARY	
	Pledged for Bond/Enforceable Obligations
LAIF	\$6,407,670
Wells Fargo:	
General Account	\$226,566
Total Wells Fargo Funds	\$226,566
Wilmington Trust:	
Total Wilmington Trust Funds	\$48,195,215 (A)
	\$48,195,215
TOTAL	\$54,829,451
(A) Funds restricted for tax allocation bond debt service payments	

PORTFOLIO PERFORMANCE

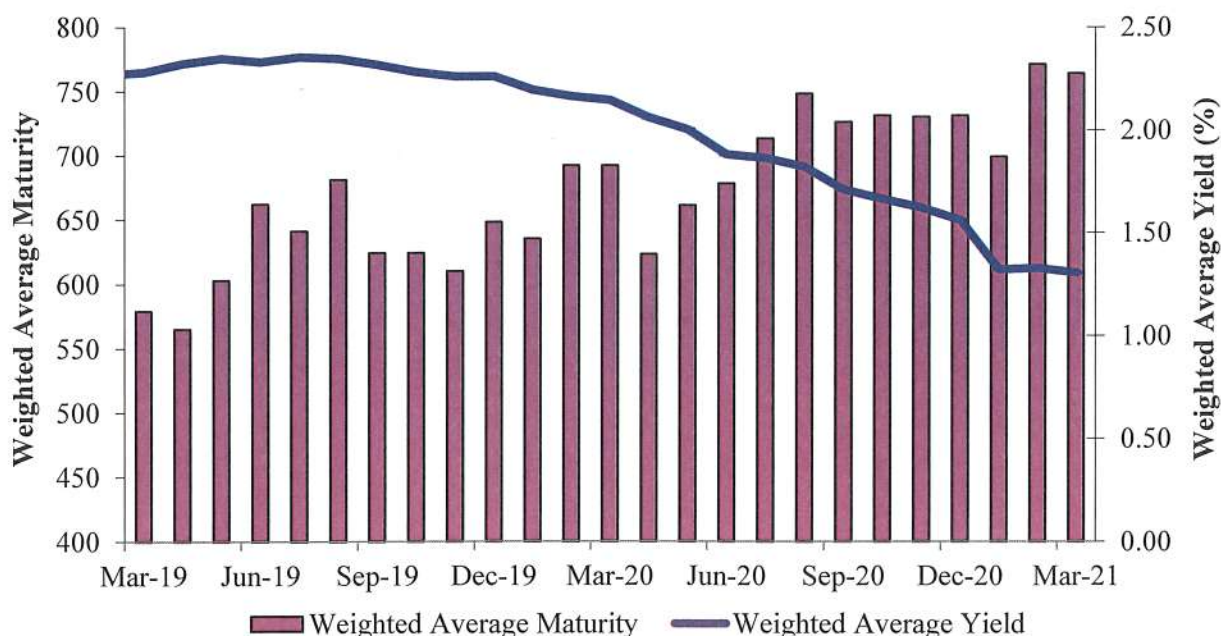
The following table illustrates the total portfolio income recognized for the last quarter as compared to the prior quarter and the same quarter one year ago.

TOTAL PORTFOLIO INCOME RECOGNIZED			
	Accrual Basis		
Total Portfolio	March 31, 2021	December 31, 2020	March 31, 2020
<u>Quarter-End</u>			
Total interest earnings	\$6,840,317	\$7,767,462	\$11,253,469
Realized gains (losses)	81,558	510,176	715,956
Total income recognized	\$6,921,875	\$8,277,638	\$11,969,425
<u>Fiscal Year-to-Date</u>			
Total interest earnings	\$23,899,330	\$17,059,013	\$34,080,055
Realized gains (losses)	1,315,176	1,233,618	1,004,323
Total income recognized	\$25,214,506	\$18,292,631	\$35,084,378

Yield and Maturity Trend

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

**Fund 3 Portfolio Yield and Maturity Trends
 March 2019 – March 2021**



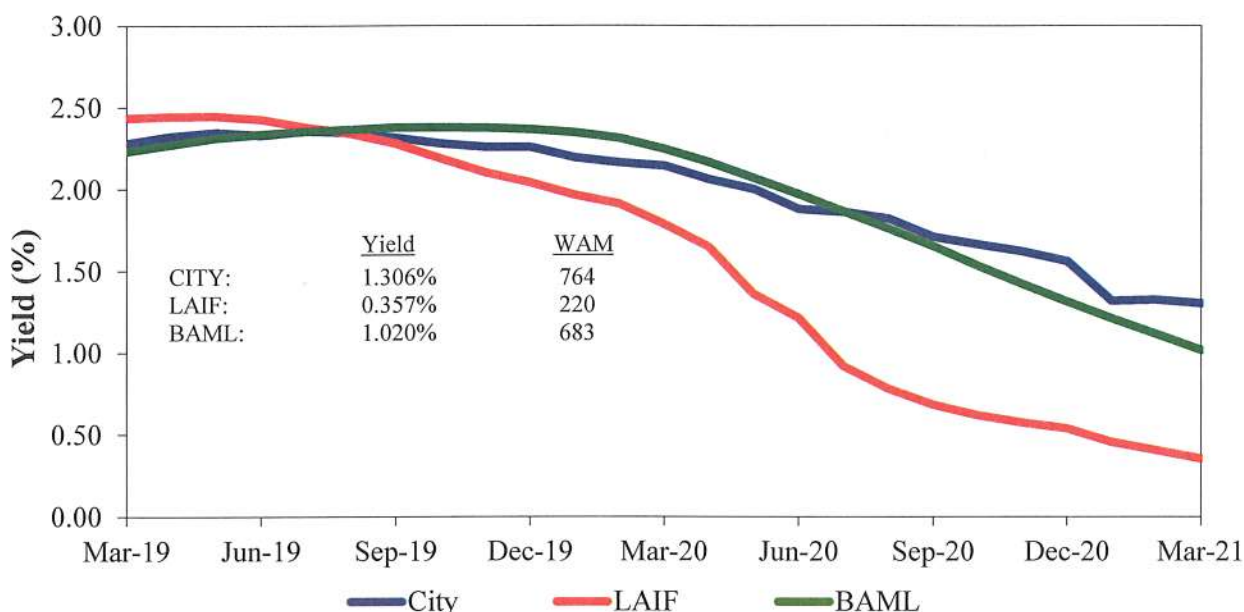
The Fund 3 Portfolio’s weighted average maturity (WAM) increased from 731 days as of December 31, 2020, to 764 days on March 31, 2021. The weighted average yield decreased from 1.562% as of December 31, 2020 to 1.306% on March 31, 2021.

Interest rates continued to remain at historical lows and \$122 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 continued to decrease while the WAM increased, although the steep decline in rates was partially arrested through some strategic longer (4-5 year) investments, the bulk of investment activity has been focused on maintaining shorter term liquidity in a changing interest rate environment.

Comparison with Benchmarks

The City’s Total Portfolio is not compared to benchmarks because it includes various funds which have separate cash flows and investment requirements. Only the City’s Fund 3 Portfolio is compared against benchmarks for performance purposes. The following graph demonstrates a yield comparison by month of the City’s Fund 3 Portfolio, the California LAIF, and the BAML Index for the period from March 2019 to March 2021.

Portfolio vs. Benchmarks March 2019 – March 2021



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 WAM was 220 days as of March 31, 2021, much shorter than the City portfolio's WAM (764 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, investment staff have made strategic investments in the 3- to 5-year maturity range to add incremental yield when appropriate and within Policy objectives.

Unrealized Losses and Gains

As shown in the Investment Summary Table on page one of this report, the total portfolio size as of March 31, 2021, was approximately \$1.90 billion. The following table illustrates the net unrealized gains or losses on the portfolio when comparing the portfolio's market value to both its original cost and amortized cost.

UNREALIZED GAINS & LOSSES			
Cash Basis			
Market Value	\$1,922,584,245	Market Value	\$1,922,584,245
Original Cost	(1,908,771,873)	Amortized Cost	(1,905,789,106)
Net Unrealized Gain	\$ 13,812,372	Net Unrealized Gain	\$ 16,795,139

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

Earned Interest Yield

The earned interest yield of the total investment portfolio for the quarter ended March 31, 2021 was 1.407%, 0.333% lower than the previous quarter and 0.913% lower than a year ago. The decline in earned interest yield for the quarter is attributable to new investments being purchased in a low interest rate environment, while older higher yielding investments have matured or been called early.

COMPLIANCE REPORTING REQUIREMENTS

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

MGO completed its evaluation for the six-month ended December 31, 2020 and found the City’s investment program to be in compliance with the City’s Investment Policy, internal controls and department procedures. The report noted no exceptions to the Investment Policy. A copy of the Independent Accountant’s Agreed-Upon Procedures Report is attached to this quarterly report (Section F).

Cash Management Projection

Based on the Finance Department’s cash flow projection as of March 31, 2021, total revenues and investment maturities for the next six months are anticipated to be approximately \$1.92 billion. This is sufficient to cover projected expenditures of approximately \$1.71 billion. As noted above, during the current fiscal year the City prefunded retirement plan contributions with a combination of cash and TRANs. The City is currently working with its retirement boards through its Office of Retirement Services to obtain prepayment projections for the new fiscal year and is anticipating prepayment of employer retirement costs for budgetary savings. These cash management projections are based on (higher) normal payments throughout the year, and do not reflect the savings attributable to prepayment or external financing used for a prepayment.

Statement of Compliance with the Policy

There were no exceptions or violations outstanding for the quarter ended March 31, 2021. The investment portfolio meets the requirements of the City’s Investment Policy and California Government Code section 53601.

Comparison of Portfolio Investment Earnings to FY 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 March 31, 2021. 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>1.27%</u>
Variance	(0.48%)
<i>Fiscal Year to Date</i>	
Budget ^(a)	1.75%
Actual ^(b)	<u>1.57%</u>
Variance	(0.18%)

(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.

INVESTMENT STRATEGY AND MARKET UPDATE

The Investment Program continues to focus on its core mandates of safety, liquidity, and yield. Staff continues effort to match 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.

Although the coronavirus pandemic continued to negatively affect economies worldwide, a rise in vaccinations and the easing of business restrictions around the country allowed economic activity to increase. The national unemployment rate declined to 6.0% in March 2021 from a high of 14.7% in April 2020. Equity markets continued to climb to record highs on optimism of an economic rebound and coronavirus stimulus aid from the Federal government. Interest rates began to rise on the longer end of the yield curve. However, the Fed saw the rise in rates as a reflection of the strengthening economy and reaffirmed its commitment to support the U.S. economy by maintaining the Fed funds target range at near zero and leaving the size of its asset purchases unchanged until it sees 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 March 31, 2021, the City had no obligations to sell securities and no commitments to participate in securities trading.

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

Restructuring – No restructuring activities took place during this quarter.

CONCLUSION

The total investment portfolio as of March 31, 2021 was \$1,908,771,873, an increase of approximately \$55 million from the previous quarter. For the quarter ended March 31, 2021, the earned interest yield was 1.407%, a decrease from 1.74% reported for the previous quarter. The average days to maturity increased from 723 days on December 31, 2020, to 756 days on March 31, 2021. As of March 31, 2021, approximately 27% 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
1/1/21 THROUGH 3/31/21

	Fund 003	Fund 152	Fund 501	Consolidated
TOTAL INCOME RECEIVED IN THIS PERIOD:	9,597,353.01	-	576.23	9,597,929.24
TOTAL NET EARNINGS THIS PERIOD:	6,920,921.25	457.31	496.69	6,921,875.25
AVERAGE DAILY PORTFOLIO BALANCE:	1,974,653,007.69	914,318.33	20,141,504.26	1,995,708,830.28
EARNED INCOME YIELD THIS PERIOD	1.421	0.203	0.010	1.407
END OF PERIOD PORTFOLIO BALANCE:	1,887,715,881.67	914,318.33	20,141,672.84	1,908,771,872.84
CURRENT AMORTIZED BOOK VALUE:	1,884,642,865.77	914,859.10	20,141,672.84	1,905,699,397.71
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.306	0.200	0.010	1.292
WEIGHTED AVERAGE DAYS OF MATURITY:	764	75	1	756

City of San Jose
Portfolio Statistics
Funds: 003, 152, 501
7/01/20 THROUGH 3/31/21

	Fund 003	Fund 152	Fund 501	Consolidated
TOTAL INCOME RECEIVED IN THIS PERIOD:	33,482,530.81	565.53	3,127.11	33,486,223.45
TOTAL NET EARNINGS THIS PERIOD:	25,210,795.61	1,371.93	2,338.99	25,214,506.53
AVERAGE DAILY PORTFOLIO BALANCE:	1,953,174,184.83	914,318.33	20,140,842.37	1,974,229,345.53
EARNED INCOME YIELD THIS PERIOD	1.719	0.200	0.015	1.701
END OF PERIOD PORTFOLIO BALANCE:	1,887,715,881.67	914,318.33	20,141,672.84	1,908,771,872.84
CURRENT AMORTIZED BOOK VALUE:	1,884,642,865.77	914,859.10	20,141,672.84	1,905,699,397.71
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.306	0.200	0.010	1.292
WEIGHTED AVERAGE DAYS OF MATURITY:	764	75	1	756

SECTION B

TOTAL EARNINGS REPORT

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

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**City of San Jose
Total Earnings
Sorted by Fund - Investment Number
January 1, 2021 - March 31, 2021**

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	59,433,000.00	60,896,000.00	52,332,819.85	0.440	0.443	57,187.11	0.00	0.00	57,187.11
VP6000104	36512	003	WELLS	6,664.71	7,130.88	15,891,515.97	0.010	0.010	392.02	0.00	0.00	392.02
CSJFA	37042	003	STPOOL	47,892,000.00	17,411,000.00	61,647,632.92	0.440	0.443	67,365.95	0.00	0.00	67,365.95
3130A7CV5	37398	003	FHLB	0.00	9,959,600.00	5,311,786.67	1.375	1.451	17,951.39	1,054.89	0.00	19,006.28
13063CP87	37408	003	CAS	10,000,000.00	10,000,000.00	10,000,000.00	1.500	1.521	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	1.642	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	1.247	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	1.250	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	2.090	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	2.003	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	2.202	53,750.00	484.62	0.00	54,234.62
544351KQ1	37510	003	LOS	3,250,000.00	3,227,055.00	3,227,055.00	2.150	2.350	17,468.75	1,228.47	0.00	18,697.22
459058FY4	37523	003	IBRD	10,000,000.00	9,945,700.00	9,945,700.00	2.000	2.150	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	2.175	31,782.25	7,347.21	0.00	39,129.46
912828R77	37530	003	USTR	10,000,000.00	9,790,234.38	9,790,234.38	1.375	1.903	33,997.25	11,948.68	0.00	45,945.93
574193NC8	37534	003	MDS	5,000,000.00	5,000,000.00	5,000,000.00	2.250	2.281	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	2.309	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	2.537	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	2.099	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	2.278	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	1.736	16,312.50	-745.58	0.00	15,566.92
64990FGS7	37575	003	NYSPIT	0.00	7,660,000.00	3,830,000.00	1.950	1.933	18,256.33	0.00	0.00	18,256.33
13063DDF2	37579	003	CAS	5,000,000.00	5,066,150.00	5,066,150.00	2.500	2.233	31,250.00	-3,354.08	0.00	27,895.92
13063DDF2	37588	003	CAS	5,000,000.00	5,019,950.00	5,019,950.00	2.500	2.441	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	2.173	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	2.200	135,625.00	0.00	0.00	135,625.00
25468PDJ2	37607	003	DIS	0.00	9,866,400.00	4,604,320.00	2.300	2.777	26,194.44	5,333.59	0.00	31,528.03
69371RN93	37609	003	PCAR	0.00	9,958,243.60	6,528,181.92	2.800	2.971	46,573.33	1,252.77	0.00	47,826.10
13063DGA0	37620	003	CAS	6,000,000.00	5,993,460.00	5,993,460.00	2.800	2.880	42,000.00	568.70	0.00	42,568.70
91412HBK8	37624	003	UNVHGR	4,000,000.00	4,000,000.00	4,000,000.00	3.297	3.343	32,970.00	0.00	0.00	32,970.00

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
13067WPE6	37625	003	CASPWR	1,000,000.00	983,530.00	983,530.00	2.518	2.973	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	3.170	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	3.003	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	2.797	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	2.933	34,908.75	-72.76	0.00	34,835.99
46625HHZ6	40006	003	JPM	5,000,000.00	5,176,800.00	5,176,800.00	4.625	3.257	57,812.50	-16,236.73	0.00	41,575.77
13063DGN2	40008	003	CAS	5,000,000.00	5,075,550.00	5,075,550.00	3.400	3.086	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	3.173	190,625.00	4,285.72	0.00	194,910.72
438516BM7	40015	003	HON	1,712,000.00	1,645,249.12	1,645,249.12	1.850	3.324	7,918.00	5,567.73	0.00	13,485.73
438516BM7	40016	003	HON	5,000,000.00	4,806,300.00	4,806,300.00	1.850	3.318	23,125.00	16,201.68	0.00	39,326.68
742718EQ8	40021	003	PG	10,000,000.00	9,617,700.00	9,617,700.00	1.700	3.158	42,500.00	32,398.30	0.00	74,898.30
544351MN6	40036	003	LOS	4,000,000.00	4,009,560.00	4,009,560.00	2.900	2.867	29,000.00	-651.81	0.00	28,348.19
13066YTZ2	40039	003	CASPWR	4,000,000.00	3,910,360.00	3,910,360.00	2.000	2.776	20,000.00	6,762.45	0.00	26,762.45
3135G0U92	40043	003	FNMA	4,000,000.00	3,997,120.00	3,997,120.00	2.625	2.688	26,250.00	240.00	0.00	26,490.00
24422EUJ6	40048	003	DE	3,480,000.00	3,463,783.20	3,463,783.20	0.443	0.664	4,161.98	1,507.76	0.00	5,669.74
3133EJ5W5	40049	003	FFCB	20,000,000.00	19,980,880.00	19,980,880.00	2.650	2.710	132,500.00	1,006.31	0.00	133,506.31
90331HNP4	40054	003	USB	0.00	10,271,055.53	9,586,318.49	3.150	3.118	76,256.69	-1,887.72	-666.26	73,702.71
594918BP8	40055	003	MSFT	10,000,000.00	9,717,000.00	9,717,000.00	1.550	2.779	38,750.00	27,836.07	0.00	66,586.07
24422ETZ2	40057	003	DE	0.00	15,811,520.00	1,229,784.89	2.350	3.028	7,311.11	1,871.43	0.00	9,182.54
3130AFRB5	40060	003	FHLB	0.00	4,995,000.00	1,554,000.00	2.875	3.721	11,180.56	77.78	3,000.00	14,258.34
191219AP9	40063	003	KO	10,524,000.00	12,179,004.24	12,179,004.24	8.500	2.854	223,635.00	-137,917.02	0.00	85,717.98
14913Q2H1	40069	003	CAT	0.00	4,995,850.00	4,052,189.44	3.018	0.493	4,527.01	402.86	0.00	4,929.87
14913Q2T5	40075	003	CAT	5,000,000.00	5,006,050.00	5,006,050.00	2.950	2.946	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	2.760	32,508.00	9,088.39	0.00	41,596.39
459058GQ0	40079	003	IBRD	5,000,000.00	4,991,850.00	4,991,850.00	2.500	2.572	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	2.855	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	2.529	27,000.00	991.67	0.00	27,991.67
478160CD4	40091	003	JNJ	5,280,000.00	5,236,492.80	5,236,492.80	2.250	2.595	29,700.00	3,805.29	0.00	33,505.29
3134GTKG7	40095	003	FHLMC	5,000,000.00	5,000,000.00	5,000,000.00	2.600	2.636	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	2.622	43,234.50	-3,724.28	0.00	39,510.22
24422EUT4	40097	003	JD	14,000,000.00	14,129,780.00	14,129,780.00	2.950	2.646	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	2.661	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	2.717	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	2.696	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	2.523	34,375.00	-3,099.26	0.00	31,275.74
166764BG4	40108	003	CVX	10,000,000.00	9,923,000.00	9,923,000.00	2.100	2.537	52,500.00	9,585.06	0.00	62,085.06
574193NB0	40110	003	MDS	0.00	4,976,400.00	4,036,413.33	2.000	2.332	20,555.56	2,654.10	0.00	23,209.66

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
69371RP83	40111	003	PCAR	7,000,000.00	7,020,650.00	7,020,650.00	2.650	2.578	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	2.726	66,250.00	883.34	0.00	67,133.34
13066YTZ2	40114	003	CASPWR	15,000,000.00	15,008,850.00	15,008,850.00	2.000	2.006	75,000.00	-761.48	0.00	74,238.52
3137AWQH1	40115	003	FHLMC	8,595,000.00	8,640,996.68	8,640,996.68	2.307	2.155	49,571.67	-3,647.31	0.00	45,924.36
13063DLY2	40116	003	CAS	2,235,000.00	2,248,521.75	2,248,521.75	2.350	2.152	13,130.62	-1,198.97	0.00	11,931.65
3137AWQH1	40121	003	FHLMC	6,215,000.00	6,248,250.25	6,248,250.25	2.307	2.155	35,845.02	-2,648.25	0.00	33,196.77
56052AD52	40124	003	MES	2,000,000.00	2,014,960.00	2,014,960.00	2.500	2.126	12,500.00	-1,937.27	0.00	10,562.73
56052AD60	40125	003	MES	1,250,000.00	1,264,337.50	1,264,337.50	2.500	2.114	7,812.50	-1,223.10	0.00	6,589.40
459058GX5	40126	003	IBRD	10,000,000.00	9,989,600.00	9,989,600.00	1.875	1.929	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	1.936	78,625.00	2,396.94	0.00	81,021.94
084670BF4	40138	003	BRK	8,513,000.00	8,806,017.46	8,806,017.46	3.400	2.029	72,360.50	-28,295.68	0.00	44,064.82
64990FLH5	40140	003	NYSPIT	0.00	23,370,253.50	18,955,872.28	1.800	2.009	86,691.00	7,200.72	0.00	93,891.72
3135G0V75	40142	003	FNMA	10,000,000.00	9,962,100.00	9,962,100.00	1.750	1.858	43,750.00	1,901.34	0.00	45,651.34
3137B4WB8	40148	003	FHLMC	4,250,000.00	4,390,781.25	4,390,781.25	3.060	2.173	32,512.50	-8,986.03	0.00	23,526.47
3138L9HU9	40151	003	FNMA	2,750,000.00	2,765,468.75	2,765,468.75	2.360	2.169	16,225.00	-1,436.73	0.00	14,788.27
70922PAK8	40152	003	PASTRN	1,750,000.00	1,837,920.00	1,837,920.00	2.929	1.699	12,814.37	-5,114.93	0.00	7,699.44
91412GV8	40153	003	UNVHGR	1,000,000.00	1,081,870.00	1,081,870.00	3.638	1.795	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	2.095	34,371.00	-19,017.71	0.00	15,353.29
3130AGWK7	40157	003	FHLB	3,000,000.00	2,992,950.00	2,992,950.00	1.500	1.572	11,250.00	352.69	0.00	11,602.69
43815NAC8	40158	003	HAROT	4,750,000.00	4,749,960.58	4,749,960.58	1.780	1.805	21,137.49	2.49	0.00	21,139.98
3138LFC30	40160	003	FNMA	4,000,000.00	4,037,500.00	4,037,500.00	2.100	1.878	20,999.99	-2,305.33	0.00	18,694.66
438516BM7	40163	003	HON	5,000,000.00	5,006,050.00	5,006,050.00	1.850	1.817	23,125.00	-701.68	0.00	22,423.32
037833DL1	40164	003	AAPL	1,000,000.00	999,830.00	999,830.00	1.700	1.730	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	1.782	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	2.004	41,499.99	-15,740.74	0.00	25,759.25
6499022A0	40168	003	NYSHGR	0.00	1,031,840.00	836,936.89	4.246	2.111	8,727.89	-4,371.35	0.00	4,356.54
3138LC5B7	40169	003	FNMA	1,000,000.00	1,019,843.75	1,019,843.75	2.710	2.118	6,775.00	-1,448.45	0.00	5,326.55
3140HUNV4	40171	003	FNMA	5,000,000.00	5,086,718.75	5,086,718.75	2.420	2.056	30,249.99	-4,467.48	0.00	25,782.51
30298LAA9	40173	003	FHLMC	8,570,039.80	8,602,851.40	8,590,976.39	1.990	2.016	42,695.66	0.00	0.00	42,695.66
97705MNM3	40177	003	WIS	500,000.00	500,000.00	500,000.00	1.857	1.883	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	1.768	136,673.75	-45,453.81	0.00	91,219.94
30314KAS2	40180	003	FHLMC	3,140,696.60	3,152,561.31	3,163,180.37	2.090	2.100	16,432.72	-56.43	0.00	16,376.29
3135G0W66	40183	003	FNMA	10,000,000.00	9,983,000.00	9,983,000.00	1.625	1.685	40,625.00	853.32	0.00	41,478.32
649791PP9	40185	003	NYS	5,000,000.00	5,002,600.00	5,002,600.00	2.010	2.025	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	1.949	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	1.825	8,775.00	0.00	0.00	8,775.00
3138ELJW4	40189	003	FNMA	6,196,390.79	6,234,916.92	6,380,186.00	2.791	2.691	43,330.68	-990.25	0.00	42,340.43

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
43813VAC2	40190	003	HAROT	9,000,000.00	8,998,396.20	8,998,396.20	1.830	1.860	41,175.00	96.74	0.00	41,271.74
3138L1UV9	40194	003	FNMA	4,139,060.35	4,169,716.85	4,179,320.24	2.220	2.220	23,030.95	-158.07	0.00	22,872.88
912828W48	40196	003	USTR	15,000,000.00	15,244,921.88	15,244,921.88	2.125	1.712	78,787.83	-14,416.60	0.00	64,371.23
3134GUQ94	40198	003	FHLMC	10,000,000.00	10,000,000.00	10,000,000.00	1.800	1.825	45,000.00	0.00	0.00	45,000.00
31422BRZ5	40199	003	FAMC	0.00	50,000,000.00	31,111,111.11	1.610	1.603	122,986.11	0.00	0.00	122,986.11
45818WCS3	40201	003	IADB	11,000,000.00	11,003,960.00	11,003,960.00	1.700	1.715	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	2.376	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	2.247	41,720.01	0.00	0.00	41,720.01
3138L4EN9	40206	003	FNMA	22,750,961.92	22,915,631.26	23,351,898.80	2.610	2.522	148,823.34	-3,602.14	0.00	145,221.20
6500354U9	40207	003	NYSDEV	5,000,000.00	5,190,300.00	5,190,300.00	2.860	1.901	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	2.684	6,774.99	0.00	0.00	6,774.99
31422BTC4	40211	003	FAMC	0.00	20,000,000.00	9,333,333.33	1.880	1.861	42,822.22	0.00	0.00	42,822.22
46625HJE1	40213	003	JPM	2,050,000.00	2,119,372.00	2,119,372.00	3.250	1.944	16,656.25	-6,496.85	0.00	10,159.40
30295NAE0	40214	003	FHLMC	744,010.82	1,125,858.29	1,095,589.81	2.050	1.714	5,107.31	-477.31	0.00	4,630.00
3130AHXL2	40217	003	FHLB	0.00	10,000,000.00	3,000,000.00	1.940	1.967	14,550.00	0.00	0.00	14,550.00
459058HV8	40220	003	IBRD	0.00	10,002,500.00	3,000,750.00	2.050	1.803	15,375.00	-37.50	-2,000.00	13,337.50
3136ACGJ4	40221	003	FNMA	3,733,567.02	3,811,497.92	3,821,591.12	2.509	2.376	23,500.71	-1,108.08	0.00	22,392.63
24422ETZ2	40222	003	DE	0.00	7,750,219.39	602,794.84	2.350	1.722	3,519.84	-960.86	0.00	2,558.98
46625HJH4	40223	003	JPM	10,000,000.00	10,405,200.00	10,405,200.00	3.200	1.795	80,000.00	-33,955.31	0.00	46,044.69
3138L1CU1	40224	003	FNMA	0.00	10,171,875.00	0.00	2.390	267.579	0.00	0.00	74,569.33	74,569.33
3138L8CE2	40225	003	FNMA	3,500,000.00	3,500,000.00	3,577,656.25	2.960	2.936	25,899.99	0.00	0.00	25,899.99
3138LDR21	40226	003	FNMA	8,374,359.18	8,413,523.88	8,459,100.18	2.275	2.274	47,708.57	-281.49	0.00	47,427.08
3136G4UP6	40227	003	FNMA	0.00	15,000,000.00	9,333,333.33	1.800	1.792	41,250.00	0.00	0.00	41,250.00
3134GVCC0	40228	003	FHLMC	0.00	4,050,000.00	2,160,000.00	1.750	1.737	9,253.12	0.00	0.00	9,253.12
478160CD4	40229	003	JNJ	12,687,000.00	12,900,649.08	12,900,649.08	2.250	1.412	71,364.37	-26,448.99	0.00	44,915.38
3136G4UH4	40230	003	FNMA	0.00	2,854,800.15	1,776,320.09	1.700	1.731	7,415.07	6.11	159.88	7,581.06
30298LAA9	40231	003	FHLMC	1,006,979.68	1,010,835.04	1,022,057.72	1.990	1.972	5,016.74	-48.20	0.00	4,968.54
06406FAB9	40232	003	BK	10,000,000.00	10,066,700.00	10,066,700.00	2.050	1.490	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	0.983	2,425.00	0.00	0.00	2,425.00
3133ELTC8	40235	003	FFCB	0.00	20,000,000.00	16,666,666.67	1.125	1.156	47,500.00	0.00	0.00	47,500.00
438516BM7	40236	003	HON	15,000,000.00	15,134,700.00	15,134,700.00	1.850	1.307	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	1.872	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	2.602	5,000.00	1,329.91	0.00	6,329.91
79766DAE7	40241	003	SFOAPT	1,050,000.00	1,080,093.00	1,080,093.00	5.000	4.005	13,125.00	-2,457.68	0.00	10,667.32
06406RAE7	40242	003	BK	10,444,000.00	10,763,199.97	10,763,199.97	2.950	1.826	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	1.771	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	1.458	43,187.50	-30,297.69	0.00	12,889.81

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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												
60412AKS1	40245	003	MNS	3,500,000.00	3,579,380.00	3,579,380.00	2.020	1.089	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	0.715	4,687.50	580.50	0.00	5,268.00
89233GNB8	40247	003	TMCC	0.00	9,850,000.00	1,094,444.44	2.000	2.059	0.00	5,555.56	0.00	5,555.56
79766DLQ0	40249	003	SFOAPT	2,000,000.00	2,021,820.00	2,021,820.00	2.927	1.871	14,635.00	-5,307.57	0.00	9,327.43
89239RAC0	40252	003	TMCC	1,500,000.00	1,499,700.00	1,499,700.00	1.360	1.384	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	1.435	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	1.160	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	2.396	9,776.92	0.00	0.00	9,776.92
76913CAZ2	40256	003	RIV	4,000,000.00	4,000,000.00	4,000,000.00	2.667	2.704	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	4.131	63,000.00	-10,023.81	0.00	52,976.19
79766DAE9	40258	003	SFOAPT	7,885,000.00	8,127,306.05	8,127,306.05	5.000	3.913	98,562.50	-20,154.85	0.00	78,407.65
3134GVPZ5	40259	003	FHLMC	25,000,000.00	25,000,000.00	25,000,000.00	0.630	0.639	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	0.731	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	1.576	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	0.770	12,740.62	158.55	0.00	12,899.17
882722VK4	40264	003	TXS	3,425,000.00	3,705,815.75	3,705,815.75	3.823	0.931	32,734.44	-24,231.46	0.00	8,502.98
3134GVS99	40265	003	FHLMC	10,000,000.00	10,000,000.00	10,000,000.00	0.700	0.710	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	2.595	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	1.152	16,657.75	-8,219.30	0.00	8,438.45
3134GVQY7	40268	003	FHLMC	10,000,000.00	10,000,000.00	10,000,000.00	0.700	0.710	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	0.322	85,000.00	-71,810.53	0.00	13,189.47
43813DAC2	40270	003	HAROT	2,000,000.00	1,999,842.60	1,999,842.60	0.820	0.833	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	0.356	6,250.00	2,508.33	0.00	8,758.33
3136AL7K1	40272	003	FNMA	3,474,648.11	3,487,672.63	3,769,687.53	2.967	2.661	25,807.15	-1,073.22	0.00	24,733.93
3134GVB49	40273	003	FHLMC	40,000,000.00	40,000,000.00	40,000,000.00	0.750	0.760	75,000.00	0.00	0.00	75,000.00
931142DH3	40274	003	WMT	26,018,000.00	27,403,406.46	27,403,406.46	2.550	0.663	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	0.859	4,000.00	231.66	0.00	4,231.66
3137B04Y7	40276	003	FHLMC	5,450,000.00	5,450,000.00	5,727,609.38	2.615	2.484	35,088.22	0.00	0.00	35,088.22
923078CT4	40277	003	VNTCTF	1,000,000.00	1,000,000.00	1,000,000.00	1.048	1.063	2,620.00	0.00	0.00	2,620.00
923078CU1	40278	003	VNTCTF	900,000.00	900,000.00	900,000.00	1.223	1.240	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	0.499	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	0.751	3,125.00	-1,255.10	0.00	1,869.90
3136G4WU3	40281	003	FNMA	30,000,000.00	30,000,000.00	30,000,000.00	0.850	0.862	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	0.588	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	0.307	7,500.00	75.28	0.00	7,575.28
3138LGXW1	40284	003	FNMA	0.00	1,000,000.00	978,131.94	2.580	-23.354	4,300.00	-60,625.00	0.00	-56,325.00
3134GVS41	40285	003	FHLMC	25,000,000.00	25,000,000.00	25,000,000.00	0.420	0.426	26,250.00	0.00	0.00	26,250.00

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	
Fund: General Pool												
459058GU1	40287	003	IBRD	7,500,000.00	7,779,030.00	7,779,030.00	2.125	0.291	39,843.75	-34,260.16	0.00	5,583.59
3135G04Z3	40288	003	FNMA	10,000,000.00	9,979,300.00	9,979,300.00	0.500	0.550	12,500.00	1,036.15	0.00	13,536.15
3136AGMB5	40289	003	FNMA	1,873,103.89	1,978,197.55	2,030,757.94	2.492	1.465	11,945.98	-4,610.16	0.00	7,335.82
46625HJC5	40290	003	JPM	2,000,000.00	2,091,063.87	2,091,063.87	4.350	0.351	21,750.00	-19,941.00	0.00	1,809.00
3130AJS26	40291	003	FHLB	25,000,000.00	25,000,000.00	25,000,000.00	0.220	0.223	13,750.00	0.00	0.00	13,750.00
3138L1DP1	40292	003	FNMA	2,477,451.84	2,495,809.47	2,577,485.67	2.430	1.851	12,419.20	-654.70	0.00	11,764.50
91412HFL2	40293	003	UNVHGR	1,000,000.00	1,000,000.00	1,000,000.00	0.833	0.845	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	0.845	1,353.63	0.00	0.00	1,353.63
30315EAA4	40295	003	FHLMC	3,483,967.18	3,490,181.09	3,504,912.90	0.830	0.834	7,233.82	-30.40	0.00	7,203.42
89237VAB5	40296	003	TMCC	5,000,000.00	4,999,615.00	4,999,615.00	0.440	0.448	5,499.99	22.82	0.00	5,522.81
574193TR9	40297	003	MDS	5,000,000.00	5,006,100.00	5,006,100.00	0.660	0.644	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	0.507	6,375.00	-122.21	0.00	6,252.79
31422BJ27	40299	003	FAMC	2,500,000.00	2,499,875.00	2,499,875.00	0.500	0.508	3,125.00	6.30	0.00	3,131.30
30288WAK5	40300	003	FHLMC	270,190.54	271,586.53	278,717.69	2.190	2.099	1,481.92	-39.48	0.00	1,442.44
3133ELX25	40301	003	FFCB	0.00	14,992,200.00	9,994,800.00	0.470	0.764	11,945.83	380.94	6,494.80	18,821.57
55380THE3	40302	003	MUFGBK	25,000,000.00	25,000,000.00	25,000,000.00	0.320	0.324	20,000.00	0.00	0.00	20,000.00
46625HRL6	40303	003	JPM	5,000,000.00	5,284,400.00	5,284,400.00	2.700	0.602	33,750.00	-25,906.88	0.00	7,843.12
373385FQ1	40304	003	GAS	14,615,000.00	14,615,000.00	14,615,000.00	0.520	0.527	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	0.426	4,562.25	0.00	0.00	4,562.25
89233GQC3	40306	003	TMCC	0.00	24,971,500.00	19,422,277.78	0.240	0.244	0.00	11,666.67	0.00	11,666.67
89114NSX4	40307	003	TD	30,000,000.00	30,000,000.00	30,000,000.00	0.240	0.243	18,000.00	0.00	0.00	18,000.00
46625HJH4	40308	003	JPM	2,433,000.00	2,587,738.80	2,587,738.80	3.200	0.452	19,464.00	-16,579.16	0.00	2,884.84
3137EAEX3	40309	003	FHLMC	5,000,000.00	4,984,950.00	4,984,950.00	0.375	0.443	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	12,000.00	0.00	0.00	12,000.00
34153QUD6	40311	003	FLSEDU	10,000,000.00	10,000,000.00	10,000,000.00	0.550	0.558	13,750.00	0.00	0.00	13,750.00
546417DQ6	40312	003	LAS	4,000,000.00	4,000,000.00	4,000,000.00	0.840	0.852	8,400.00	0.00	0.00	8,400.00
34153QUC8	40313	003	FLSEDU	5,000,000.00	4,995,850.00	4,995,850.00	0.390	0.419	4,875.00	287.53	0.00	5,162.53
3138L9QS4	40314	003	FNMA	2,500,000.00	2,500,000.00	2,650,781.25	2.810	2.687	17,562.51	0.00	0.00	17,562.51
544351MQ9	40315	003	LOS	3,670,000.00	4,065,589.30	4,065,589.30	3.320	0.496	30,461.00	-25,485.36	0.00	4,975.64
3137EAey1	40316	003	FHLMC	4,000,000.00	3,985,080.00	3,985,080.00	0.125	0.254	1,250.00	1,243.33	0.00	2,493.33
419792ZM1	40317	003	HIS	5,000,000.00	5,014,900.00	5,014,900.00	0.852	0.800	10,650.00	-756.77	0.00	9,893.23
13077DML3	40318	003	CASHGR	10,000,000.00	10,039,100.00	10,039,100.00	0.885	0.815	22,125.00	-1,956.09	0.00	20,168.91
882724RA7	40319	003	TXS	1,600,000.00	1,945,088.00	1,945,088.00	5.000	0.514	20,000.00	-17,536.94	0.00	2,463.06
06406RAJ6	40320	003	BK	3,868,000.00	4,193,530.88	4,193,530.88	3.450	0.387	33,361.50	-29,356.49	0.00	4,005.01
45818WCW4	40321	003	IADB	10,000,000.00	9,995,330.00	9,995,330.00	0.340	0.357	8,500.00	297.45	0.00	8,797.45
57582RK88	40322	003	MAS	1,000,000.00	1,000,000.00	1,000,000.00	0.695	0.705	1,737.50	0.00	0.00	1,737.50
13034AL65	40323	003	CASDEV	1,385,000.00	1,385,000.00	1,385,000.00	0.765	0.776	2,648.81	0.00	0.00	2,648.81

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
91412HGE7	40324	003	UNVHGR	2,215,000.00	2,238,988.45	2,238,988.45	0.883	0.640	4,889.61	-1,353.58	0.00	3,536.03
91412HGE7	40325	003	UNVHGR	3,560,000.00	3,603,004.80	3,603,004.80	0.883	0.611	7,858.70	-2,434.24	0.00	5,424.46
91412HGE7	40326	003	UNVHGR	10,000,000.00	10,118,600.00	10,118,600.00	0.883	0.616	22,075.00	-6,717.43	0.00	15,357.57
3136AY6S7	40327	003	FNMA	4,928,334.66	4,958,775.46	5,308,303.11	2.624	2.298	32,349.44	-2,273.32	0.00	30,076.12
3137BGK24	40328	003	FHLMC	4,500,000.00	4,500,000.00	4,937,850.00	3.062	2.806	34,159.37	0.00	0.00	34,159.37
3135G05X7	40329	003	FNMA	10,000,000.00	9,975,300.00	9,975,300.00	0.375	0.435	9,375.00	1,326.38	0.00	10,701.38
3133EMLR1	40330	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.500	0.507	12,500.00	0.00	0.00	12,500.00
3135G06R9	40331	003	FNMA	15,000,000.00	0.00	10,500,000.00	0.550	0.558	14,437.50	0.00	0.00	14,437.50
45905VPG5	40332	003	IFC	8,550,000.00	0.00	8,107,574.55	0.425	0.324	8,579.69	-2,104.60	0.00	6,475.09
3135G06G3	40333	003	FNMA	10,000,000.00	0.00	9,481,929.44	0.500	0.422	11,805.56	-1,937.77	0.00	9,867.79
31422B6K1	40334	003	FAMC	10,000,000.00	0.00	8,437,688.89	0.480	0.503	10,133.33	337.78	0.00	10,471.11
459058JA2	40335	003	IBRD	20,000,000.00	0.00	18,033,884.44	0.750	0.404	33,333.33	-15,366.40	0.00	17,966.93
459058JL8	40336	003	IBRD	10,000,000.00	0.00	8,885,653.33	0.500	0.515	11,111.11	168.62	0.00	11,279.73
31422B6K1	40337	003	FAMC	10,000,000.00	0.00	8,437,359.56	0.480	0.504	10,133.33	354.24	0.00	10,487.57
459058JL8	40338	003	IBRD	10,000,000.00	0.00	8,882,995.56	0.500	0.521	11,111.11	307.12	0.00	11,418.23
459058DX8	40339	003	IBRD	4,765,000.00	0.00	4,527,751.81	2.500	0.344	26,141.32	-22,299.11	0.00	3,842.21
3130AKPW0	40340	003	FHLB	10,000,000.00	0.00	7,000,000.00	0.500	0.507	8,750.00	0.00	0.00	8,750.00
459058JE4	40341	003	IBRD	10,000,000.00	0.00	8,609,449.33	0.375	0.531	8,125.00	3,149.58	0.00	11,274.58
30318CAA5	40342	003	FHLMC	4,996,548.15	0.00	3,851,374.35	0.670	0.674	6,418.04	-16.93	0.00	6,401.11
91412HGE7	40343	003	UNVHGR	7,000,000.00	0.00	5,452,587.00	0.883	0.511	11,846.91	-4,979.29	0.00	6,867.62
459056HV2	40344	003	IBRD	10,000,000.00	0.00	7,994,186.67	1.500	0.305	28,750.00	-22,744.44	0.00	6,005.56
89233GVX1	40345	003	TMCC	15,000,000.00	0.00	11,486,586.53	0.190	0.193	0.00	5,462.50	0.00	5,462.50
62478UAT3	40346	003	MUBCD	25,000,000.00	0.00	19,166,666.67	0.180	0.183	8,625.00	0.00	0.00	8,625.00
45905VPL4	40347	003	IFC	10,000,000.00	0.00	6,093,938.89	0.450	0.524	7,000.00	874.22	0.00	7,874.22
46625HJT8	40348	003	JPM	15,000,000.00	0.00	10,835,182.83	3.875	0.448	96,875.00	-84,902.50	0.00	11,972.50
69371RR24	40349	003	PCAR	7,000,000.00	0.00	4,505,878.22	0.350	0.401	4,015.28	443.59	0.00	4,458.87
3130AKXX9	40350	003	FHLB	10,000,000.00	0.00	3,888,888.89	0.500	0.521	5,000.00	0.00	0.00	5,000.00
78015CWA6	40351	003	RY	25,000,000.00	0.00	15,819,848.61	0.140	0.142	0.00	5,541.67	0.00	5,541.67
06367CAH0	40352	003	BMO	25,000,000.00	0.00	15,555,555.56	0.180	0.183	7,000.00	0.00	0.00	7,000.00
3130AKXX9	40353	003	FHLB	10,000,000.00	0.00	3,886,555.56	0.500	0.534	5,000.00	120.00	0.00	5,120.00
45905U5Y6	40354	003	IBRD	5,000,000.00	0.00	2,333,333.33	0.600	0.623	3,583.33	0.00	0.00	3,583.33
45905U5Y6	40355	003	IBRD	5,000,000.00	0.00	2,333,333.33	0.600	0.623	3,583.33	0.00	0.00	3,583.33
3137FQ3W1	40356	003	FHLMC	4,950,000.00	0.00	2,244,660.00	2.588	2.507	13,878.15	0.00	0.00	13,878.15
45818WCZ7	40357	003	IADB	10,000,000.00	0.00	4,000,000.00	0.650	0.655	6,464.09	0.00	0.00	6,464.09
3133EMSU7	40358	003	FFCB	10,000,000.00	0.00	2,555,555.56	0.800	0.776	4,888.89	0.00	0.00	4,888.89
459058JA2	40359	003	IBRD	10,000,000.00	0.00	2,234,400.00	0.750	0.587	3,958.34	-723.56	0.00	3,234.78
Subtotal				1,872,488,398.85	1,829,052,602.96	1,974,653,007.69		1.421	7,840,973.51	-1,001,610.01	81,557.75	6,920,921.25

City of San Jose
 Total Earnings
 January 1, 2021 - March 31, 2021

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: CSJ/CSC JP												
3130AJQ69	40286	152	FHLB	915,000.00	914,318.33	914,318.33	0.125	0.203	285.94	171.37	0.00	457.31
			Subtotal	915,000.00	914,318.33	914,318.33		0.203	285.94	171.37	0.00	457.31
Fund: SJCE												
VP4560000	40162	501	WELLS	20,141,672.84	20,141,096.61	20,141,504.26	0.010	0.010	496.69	0.00	0.00	496.69
			Subtotal	20,141,672.84	20,141,096.61	20,141,504.26		0.010	496.69	0.00	0.00	496.69
			Total	1,893,545,071.69	1,850,108,017.90	1,995,708,830.28		1.407	7,841,756.14	-1,001,438.64	81,557.75	6,921,875.25



**City of San Jose
Total Earnings
Sorted by Fund - Investment Number
July 1, 2020 - March 31, 2021**

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	59,433,000.00	75,000,000.00	45,184,348.55	0.440	0.641	217,274.93	0.00	0.00	217,274.93
VP6000104	36512	003	WELLS	6,664.71	13,139,411.90	5,451,604.92	0.010	0.011	443.41	0.00	0.00	443.41
CSJFA	37042	003	STPOOL	47,892,000.00	75,000,000.00	43,875,654.91	0.440	0.608	200,388.92	0.00	0.00	200,388.92
912828VV9	37378	003	USTR	0.00	10,179,687.50	2,266,280.79	2.125	1.693	35,224.18	-6,421.17	0.00	28,803.01
3130A7CV5	37398	003	FHLB	0.00	9,959,600.00	8,432,945.99	1.375	1.450	86,701.39	5,094.89	0.00	91,796.28
4581X0CD8	37404	003	IADB	0.00	10,350,000.00	4,948,357.66	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	1.499	112,500.00	0.00	0.00	112,500.00
13063CP87	37411	003	CAS	10,000,000.00	9,945,700.00	9,945,700.00	1.500	1.618	112,500.00	8,273.70	0.00	120,773.70
3130A8QS5	37449	003	FHLB	10,000,000.00	9,950,700.00	9,950,700.00	1.125	1.229	84,375.00	7,395.00	0.00	91,770.00
3137EAEC9	37466	003	FHLMC	10,000,000.00	9,949,200.00	9,949,200.00	1.125	1.232	84,375.00	7,620.00	0.00	91,995.00
20772J3E0	37468	003	CTS	0.00	12,826,698.80	2,106,574.62	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	2.060	48,965.85	-15,541.35	0.00	33,424.50
70922PAH5	37497	003	PASTRN	2,000,000.00	2,057,320.00	2,057,320.00	2.609	1.974	39,135.00	-8,650.87	0.00	30,484.13
544351KQ1	37505	003	LOS	10,000,000.00	9,990,900.00	9,990,900.00	2.150	2.169	161,250.00	1,453.85	0.00	162,703.85
544351KP3	37507	003	LOS	0.00	6,501,616.00	1,471,168.58	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	2.315	52,406.25	3,685.40	0.00	56,091.65
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	2.118	150,000.00	8,145.00	0.00	158,145.00
13066YTY5	37529	003	CASPWR	7,421,423.61	7,296,521.05	7,296,521.05	1.713	2.143	95,346.74	22,041.63	0.00	117,388.37
912828R77	37530	003	USTR	10,000,000.00	9,790,234.38	9,790,234.38	1.375	1.899	103,188.99	36,377.08	0.00	139,566.07
574193NC8	37534	003	MDS	5,000,000.00	5,000,000.00	5,000,000.00	2.250	2.248	84,375.00	0.00	0.00	84,375.00
13066YTZ2	37546	003	CASPWR	20,000,000.00	19,750,600.00	19,750,600.00	2.000	2.276	300,000.00	37,410.00	0.00	337,410.00
20772JL67	37560	003	CTS	3,000,000.00	3,007,500.00	3,007,500.00	2.570	2.500	57,825.00	-1,379.43	0.00	56,445.57
45905UC51	37564	003	IBRD	30,000,000.00	30,000,000.00	30,000,000.00	2.070	2.068	465,750.00	0.00	0.00	465,750.00
84247PHX2	37565	003	STNPWR	2,710,000.00	2,831,272.50	2,831,272.50	3.258	2.245	66,218.85	-18,499.20	0.00	47,719.65
3130ABQY5	37569	003	FHLB	3,625,000.00	3,636,672.50	3,636,672.50	1.800	1.711	48,937.50	-2,236.75	0.00	46,700.75
45950VLD6	37571	003	IFC	0.00	10,000,000.00	2,116,788.32	1.620	1.614	25,650.00	0.00	0.00	25,650.00
64990FGS7	37575	003	NYSPIT	0.00	7,660,000.00	6,401,970.80	1.950	1.934	92,941.33	0.00	0.00	92,941.33
13063DDF2	37579	003	CAS	5,000,000.00	5,066,150.00	5,066,150.00	2.500	2.201	93,750.00	-10,062.25	0.00	83,687.75
801546PE6	37580	003	SCR	0.00	10,781,433.00	1,219,797.16	2.125	1.851	18,974.48	-2,029.52	0.00	16,944.96

City of San Jose
Total Earnings
July 1, 2020 - March 31, 2021

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	2,977,471.07	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	2.405	93,750.00	-3,106.40	0.00	90,643.60
3130ACZS6	37589	003	FHLB	10,000,000.00	9,982,270.00	9,982,270.00	2.100	2.141	157,500.00	2,935.07	0.00	160,435.07
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	2.168	406,875.00	0.00	0.00	406,875.00
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	3,712,821.91	1.375	2.133	38,746.60	20,701.15	0.00	59,447.75
25468PDJ2	37607	003	DIS	0.00	9,866,400.00	8,137,979.56	2.300	2.782	141,194.44	28,749.37	0.00	169,943.81
69371RN93	37609	003	PCAR	0.00	9,958,243.60	8,831,581.00	2.800	2.886	186,293.33	5,011.07	0.00	191,304.40
69371RN85	37617	003	PCAR	0.00	6,920,349.48	3,409,661.24	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	4,410,115.62	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	2.838	126,000.00	1,706.09	0.00	127,706.09
713448BR8	37621	003	PEP	0.00	11,083,342.27	4,975,368.98	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	3.294	98,910.00	0.00	0.00	98,910.00
13067WPE6	37625	003	CASPWR	1,000,000.00	983,530.00	983,530.00	2.518	2.930	18,885.00	2,745.00	0.00	21,630.00
06406HDD8	37627	003	BK	0.00	4,963,350.00	289,830.66	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	404,892.26	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	802,382.93	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	3.124	117,187.50	62.73	0.00	117,250.23
4581XOCZ9	37634	003	IADB	20,000,000.00	19,089,200.00	19,089,200.00	1.750	2.959	262,500.00	161,574.24	0.00	424,074.24
3135G0U35	37636	003	FNMA	20,000,000.00	19,995,400.00	19,995,400.00	2.750	2.756	412,500.00	1,153.20	0.00	413,653.20
544351MN6	37638	003	LOS	4,815,000.00	4,816,203.75	4,816,203.75	2.900	2.891	104,726.25	-218.27	0.00	104,507.98
06406HDF3	40003	003	BK	0.00	3,648,348.00	1,571,186.36	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	2,051,149.20	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	3.210	173,437.50	-48,710.20	0.00	124,727.30
3130AEWA4	40007	003	FHLB	0.00	9,978,500.00	3,350,445.26	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	3.041	127,500.00	-11,636.34	0.00	115,863.66
3130AEY38	40011	003	FHLB	0.00	5,000,000.00	1,624,087.59	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	3.126	571,875.00	12,857.14	0.00	584,732.14
438516BM7	40015	003	HON	1,712,000.00	1,645,249.12	1,645,249.12	1.850	3.276	23,754.00	16,703.18	0.00	40,457.18
438516BM7	40016	003	HON	5,000,000.00	4,806,300.00	4,806,300.00	1.850	3.270	69,375.00	48,605.02	0.00	117,980.02
742718EQ8	40021	003	PG	10,000,000.00	9,617,700.00	9,617,700.00	1.700	3.112	127,500.00	97,194.91	0.00	224,694.91
45950VMW3	40025	003	IFC	0.00	5,000,000.00	3,047,445.26	3.000	2.987	68,333.33	0.00	0.00	68,333.33
14913Q2Q1	40029	003	CAT	0.00	6,014,520.00	3,490,177.66	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	3,043,186.13	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	2.825	87,000.00	-1,955.45	0.00	85,044.55
13066YTZ2	40039	003	CASPWR	4,000,000.00	3,910,360.00	3,910,360.00	2.000	2.735	60,000.00	20,287.34	0.00	80,287.34

City of San Jose
Total Earnings
July 1, 2020 - March 31, 2021

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	550,947.67	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	2.648	78,750.00	720.00	0.00	79,470.00
191216BT6	40044	003	KO	0.00	9,839,880.00	4,093,964.67	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	0.443	0.699	13,596.34	4,590.29	0.00	18,186.63
3133EJ5W5	40049	003	FFCB	20,000,000.00	19,980,880.00	19,980,880.00	2.650	2.670	397,500.00	3,018.94	0.00	400,518.94
90331HNP4	40054	003	USB	0.00	10,271,055.53	10,046,141.91	3.150	3.066	237,741.44	-5,885.25	-666.26	231,189.93
594918BP8	40055	003	MSFT	10,000,000.00	9,717,000.00	9,717,000.00	1.550	2.739	116,250.00	83,508.20	0.00	199,758.20
191216BY5	40056	003	KO	0.00	14,540,487.20	4,351,532.67	1.550	13.689	51,701.11	40,043.73	355,409.28	447,154.12
24422ETZ2	40057	003	DE	0.00	15,811,520.00	11,021,898.98	2.350	2.965	195,311.11	49,993.99	0.00	245,305.10
3130AFRB5	40060	003	FHLB	0.00	4,995,000.00	3,864,744.53	2.875	2.986	83,055.56	577.78	3,000.00	86,633.34
191219AP9	40063	003	KO	10,524,000.00	12,179,004.24	12,179,004.24	8.500	2.813	670,905.00	-413,751.06	0.00	257,153.94
14913Q2H1	40069	003	CAT	0.00	4,995,850.00	4,685,888.50	3.018	0.535	17,388.40	1,418.28	0.00	18,806.68
14913Q2T5	40075	003	CAT	5,000,000.00	5,006,050.00	5,006,050.00	2.950	2.903	110,625.00	-1,523.79	0.00	109,101.21
166764BG4	40076	003	CVX	6,192,000.00	6,112,123.20	6,112,123.20	2.100	2.720	97,524.00	27,265.16	0.00	124,789.16
459058GQ0	40079	003	IBRD	5,000,000.00	4,991,850.00	4,991,850.00	2.500	2.534	93,750.00	1,222.50	0.00	94,972.50
91159HHC7	40080	003	USB	5,000,000.00	5,025,450.00	5,025,450.00	3.000	2.813	112,500.00	-6,362.50	0.00	106,137.50
594918BW3	40082	003	MSFT	4,500,000.00	4,488,750.00	4,488,750.00	2.400	2.492	81,000.00	2,975.02	0.00	83,975.02
478160CD4	40091	003	JNJ	5,280,000.00	5,236,492.80	5,236,492.80	2.250	2.557	89,100.00	11,415.88	0.00	100,515.88
931142EA7	40092	003	WMT	0.00	3,118,374.00	1,900,614.81	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	2.598	97,500.00	0.00	0.00	97,500.00
69371RP75	40096	003	PCAR	6,068,000.00	6,110,415.32	6,110,415.32	2.850	2.584	129,703.50	-11,172.82	0.00	118,530.68
24422EUT4	40097	003	JD	14,000,000.00	14,129,780.00	14,129,780.00	2.950	2.607	309,750.00	-33,213.84	0.00	276,536.16
06406HBY4	40100	003	BK	8,342,000.00	8,515,763.86	8,515,763.86	3.550	2.622	222,105.75	-54,490.41	0.00	167,615.34
91159HHC7	40102	003	USB	6,533,000.00	6,588,465.17	6,588,465.17	3.000	2.678	146,992.50	-14,553.55	0.00	132,438.95
91159HHC7	40105	003	USB	10,000,000.00	10,090,200.00	10,090,200.00	3.000	2.657	225,000.00	-23,736.84	0.00	201,263.16
25468PCN4	40106	003	DIS	5,000,000.00	5,028,100.00	5,028,100.00	2.750	2.486	103,125.00	-9,297.79	0.00	93,827.21
166764BG4	40108	003	CVX	10,000,000.00	9,923,000.00	9,923,000.00	2.100	2.500	157,500.00	28,755.19	0.00	186,255.19
574193NB0	40110	003	MDS	0.00	4,976,400.00	4,667,645.26	2.000	2.274	70,555.56	9,110.03	0.00	79,665.59
69371RP83	40111	003	PCAR	7,000,000.00	7,020,650.00	7,020,650.00	2.650	2.541	139,125.00	-5,225.40	0.00	133,899.60
90331HPC1	40112	003	USB	10,000,000.00	9,989,400.00	9,989,400.00	2.650	2.686	198,750.00	2,650.00	0.00	201,400.00
3134GTRB1	40113	003	FHLMC	0.00	30,000,000.00	18,613,138.69	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	1.977	225,000.00	-2,284.42	0.00	222,715.58
3137AWQH1	40115	003	FHLMC	8,595,000.00	8,640,996.68	8,640,996.68	2.307	2.124	148,715.01	-10,941.94	0.00	137,773.07
13063DLY2	40116	003	CAS	2,235,000.00	2,248,521.75	2,248,521.75	2.350	2.121	39,391.87	-3,596.92	0.00	35,794.95
191216CF5	40117	003	KO	0.00	5,005,130.00	1,753,622.19	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	2,844,176.06	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	2.123	107,535.06	-7,944.75	0.00	99,590.31

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
88579YAU5	40123	003	MMM	0.00	4,732,128.00	3,022,344.53	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	2.095	37,500.00	-5,811.80	0.00	31,688.20
56052AD60	40125	003	MES	1,250,000.00	1,264,337.50	1,264,337.50	2.500	2.083	23,437.50	-3,669.31	0.00	19,768.19
459058GX5	40126	003	IBRD	10,000,000.00	9,989,600.00	9,989,600.00	1.875	1.901	140,625.00	1,950.00	0.00	142,575.00
3133EKRE8	40127	003	FFCB	17,000,000.00	16,973,820.00	16,973,820.00	1.850	1.908	235,875.00	7,190.84	0.00	243,065.84
88579YQA4	40131	003	MMM	0.00	19,963,380.00	2,695,784.89	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	9,647,735.47	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	2,364,695.26	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	2,435,618.94	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	6,444,896.44	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	2.000	217,081.50	-84,887.03	0.00	132,194.47
64990FLH5	40140	003	NYSPIT	0.00	23,370,253.50	21,920,274.27	1.800	1.959	297,561.00	24,715.98	0.00	322,276.98
3135GOV75	40142	003	FNMA	10,000,000.00	9,962,100.00	9,962,100.00	1.750	1.831	131,250.00	5,704.01	0.00	136,954.01
88579YQA4	40144	003	MMM	0.00	9,981,960.00	1,347,928.91	2.000	2.142	20,000.00	1,678.14	0.00	21,678.14
912828Y46	40145	003	USTR	0.00	20,128,125.00	2,203,809.31	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	6,322,398.72	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	2.141	97,537.50	-26,958.11	0.00	70,579.39
3134GTT94	40149	003	FHLMC	0.00	10,000,000.00	1,350,364.96	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	49,396.10	-4,374.03	0.00	45,022.07
70922PAK8	40152	003	PASTRN	1,750,000.00	1,837,920.00	1,837,920.00	2.929	1.674	38,443.12	-15,344.79	0.00	23,098.33
91412GVB8	40153	003	UNVHGR	1,000,000.00	1,081,870.00	1,081,870.00	3.638	1.769	27,285.00	-12,919.29	0.00	14,365.71
3133EKC61	40155	003	FFCB	0.00	10,000,000.00	1,824,817.52	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	2.064	103,113.00	-57,053.15	0.00	46,059.85
3130AGWK7	40157	003	FHLB	3,000,000.00	2,992,950.00	2,992,950.00	1.500	1.549	33,750.00	1,058.08	0.00	34,808.08
43815NAC8	40158	003	HAROT	4,750,000.00	4,749,960.58	4,749,960.58	1.780	1.779	63,412.47	7.46	0.00	63,419.93
039483BP6	40159	003	ADM	0.00	2,847,130.00	945,579.67	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	63,933.31	-7,018.44	0.00	56,914.87
438516BM7	40163	003	HON	5,000,000.00	5,006,050.00	5,006,050.00	1.850	1.790	69,375.00	-2,105.03	0.00	67,269.97
037833DL1	40164	003	AAPL	1,000,000.00	999,830.00	999,830.00	1.700	1.704	12,750.00	42.50	0.00	12,792.50
037833DL1	40166	003	AAPL	5,000,000.00	4,991,750.00	4,991,750.00	1.700	1.756	63,750.00	2,062.50	0.00	65,812.50
3137B36J2	40167	003	FHLMC	5,000,000.00	5,212,500.00	5,212,500.00	3.320	1.975	124,499.97	-47,222.22	0.00	77,277.75
6499022A0	40168	003	NYSHGR	0.00	1,031,840.00	967,820.73	4.246	2.058	29,957.89	-15,004.38	0.00	14,953.51
3138LC5B7	40169	003	FNMA	1,000,000.00	1,019,843.75	1,019,843.75	2.710	2.118	20,626.10	-4,409.72	0.00	16,216.38
459058HG1	40170	003	IBRD	0.00	5,000,000.00	1,532,846.72	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	92,094.41	-13,600.99	0.00	78,493.42
30298LAA9	40173	003	FHLMC	8,570,039.80	8,665,486.70	8,622,723.53	1.990	1.986	128,560.81	0.00	0.00	128,560.81
97705MNM3	40177	003	WIS	500,000.00	500,000.00	500,000.00	1.857	1.855	6,963.75	0.00	0.00	6,963.75

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									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	1.742	410,021.25	-136,361.44	0.00	273,659.81
30314KAS2	40180	003	FHLMC	3,140,696.60	3,260,006.43	3,230,707.90	2.090	2.047	50,216.50	-567.44	0.00	49,649.06
3134GUJV3	40181	003	FHLMC	0.00	5,000,000.00	255,474.45	2.000	2.028	3,888.89	0.00	0.00	3,888.89
3130AHDC4	40182	003	FHLB	0.00	5,000,000.00	291,970.80	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	1.660	121,875.00	2,559.95	0.00	124,434.95
459058HG1	40184	003	IBRD	0.00	10,018,000.00	3,071,211.68	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	1.995	75,375.00	-454.37	0.00	74,920.63
89233MAD5	40186	003	TMCC	3,000,000.00	2,999,783.40	2,999,783.40	1.920	1.920	43,200.00	38.91	0.00	43,238.91
677522T20	40188	003	OHS	1,950,000.00	1,950,000.00	1,950,000.00	1.800	1.798	26,325.00	0.00	0.00	26,325.00
3138ELJW4	40189	003	FNMA	6,196,390.79	6,308,310.49	6,418,375.51	2.791	2.654	130,768.54	-2,876.69	0.00	127,891.85
43813VAC2	40190	003	HAROT	9,000,000.00	8,998,396.20	8,998,396.20	1.830	1.833	123,525.00	290.23	0.00	123,815.23
3134GUA59	40192	003	FHLMC	0.00	30,000,000.00	1,751,824.82	2.000	2.028	26,666.66	0.00	0.00	26,666.66
3138L1UV9	40194	003	FNMA	4,139,060.35	4,228,945.30	4,209,522.09	2.220	2.188	69,590.11	-463.47	0.00	69,126.64
912828W48	40196	003	USTR	15,000,000.00	15,244,921.88	15,244,921.88	2.125	1.713	239,928.67	-43,890.52	0.00	196,038.15
3134GUQ94	40198	003	FHLMC	10,000,000.00	10,000,000.00	10,000,000.00	1.800	1.798	135,000.00	0.00	0.00	135,000.00
31422BRZ5	40199	003	FAMC	0.00	50,000,000.00	43,795,620.44	1.610	1.598	525,486.11	0.00	0.00	525,486.11
3130AHUM3	40200	003	FHLB	0.00	10,000,000.00	328,467.15	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	1.690	140,250.00	-612.02	0.00	139,637.98
3138L84Z4	40202	003	FNMA	7,747,000.00	7,747,000.00	7,899,519.06	2.390	2.342	138,864.96	0.00	0.00	138,864.96
3140HWYW6	40203	003	FNMA	7,450,000.00	7,450,000.00	7,531,484.38	2.240	2.214	125,160.03	0.00	0.00	125,160.03
3138L4EN9	40206	003	FNMA	22,750,961.92	23,234,078.22	23,516,955.73	2.610	2.487	449,612.22	-10,568.17	0.00	439,044.05
6500354U9	40207	003	NYSDEV	5,000,000.00	5,190,300.00	5,190,300.00	2.860	1.873	107,250.00	-34,254.00	0.00	72,996.00
3135G0X32	40208	003	FNMA	0.00	5,000,000.00	291,970.80	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	2.645	20,324.97	0.00	0.00	20,324.97
3134GU3P3	40210	003	FHLMC	0.00	20,000,000.00	8,321,167.88	1.800	1.793	112,000.00	0.00	0.00	112,000.00
31422BTC4	40211	003	FAMC	0.00	20,000,000.00	16,496,350.36	1.880	1.864	230,822.22	0.00	0.00	230,822.22
3137BMUD6	40212	003	FHLMC	0.00	2,122,859.17	398,588.02	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	1.916	49,968.75	-19,490.57	0.00	30,478.18
30295NAE0	40214	003	FHLMC	744,010.82	1,942,199.78	1,373,897.62	2.050	1.740	19,443.63	-1,497.73	0.00	17,945.90
78012UST3	40215	003	RY	0.00	15,000,000.00	3,941,605.84	1.730	1.754	51,900.00	0.00	0.00	51,900.00
78012USU0	40216	003	RY	0.00	16,000,000.00	7,474,452.55	1.730	1.754	98,417.78	0.00	0.00	98,417.78
3130AHXL2	40217	003	FHLB	0.00	10,000,000.00	7,700,729.93	1.940	1.930	111,550.00	0.00	0.00	111,550.00
89114NFR1	40218	003	TD	0.00	15,000,000.00	10,018,248.18	1.720	1.744	131,150.00	0.00	0.00	131,150.00
459058HV8	40220	003	IBRD	0.00	10,002,500.00	7,702,655.11	2.050	1.999	117,875.00	-287.50	-2,000.00	115,587.50
3136ACGJ4	40221	003	FNMA	3,733,567.02	4,313,768.97	3,955,918.03	2.509	2.159	72,356.94	-8,249.75	0.00	64,107.19
24422ETZ2	40222	003	DE	0.00	7,750,219.39	5,402,525.20	2.350	1.686	94,030.09	-25,668.68	0.00	68,361.41
46625HJH4	40223	003	JPM	10,000,000.00	10,405,200.00	10,405,200.00	3.200	1.768	240,000.00	-101,865.92	0.00	138,134.08

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
3138L1CU1	40224	003	FNMA	0.00	10,171,875.00	6,830,748.18	2.390	3.220	122,155.58	-31,625.00	74,569.33	165,099.91
3138L8CE2	40225	003	FNMA	3,500,000.00	3,500,000.00	3,577,656.25	2.960	2.893	77,699.97	0.00	0.00	77,699.97
3138LDR21	40226	003	FNMA	8,374,359.18	8,488,145.39	8,497,170.37	2.275	2.241	143,768.21	-817.83	0.00	142,950.38
3136G4UP6	40227	003	FNMA	0.00	15,000,000.00	13,138,686.13	1.800	1.787	176,250.00	0.00	0.00	176,250.00
3134GVCC0	40228	003	FHLMC	0.00	4,050,000.00	3,429,197.08	1.750	1.736	44,690.62	0.00	0.00	44,690.62
478160CD4	40229	003	JNJ	12,687,000.00	12,900,649.08	12,900,649.08	2.250	1.391	214,093.12	-79,346.98	0.00	134,746.14
3136G4UH4	40230	003	FNMA	0.00	2,854,800.15	2,500,554.88	1.700	1.698	31,682.57	26.09	159.88	31,868.54
30298LAA9	40231	003	FHLMC	1,006,979.68	1,018,194.69	1,025,834.64	1.990	1.943	15,105.89	-140.19	0.00	14,965.70
06406FAB9	40232	003	BK	10,000,000.00	10,066,700.00	10,066,700.00	2.050	1.468	153,750.00	-42,776.73	0.00	110,973.27
574193SP4	40234	003	MDS	1,000,000.00	1,000,000.00	1,000,000.00	0.970	0.969	7,275.00	0.00	0.00	7,275.00
3133ELTC8	40235	003	FFCB	0.00	20,000,000.00	18,905,109.49	1.125	1.127	160,000.00	0.00	0.00	160,000.00
438516BM7	40236	003	HON	15,000,000.00	15,134,700.00	15,134,700.00	1.850	1.287	208,125.00	-61,852.04	0.00	146,272.96
254687FJ0	40237	003	DIS	1,412,000.00	1,405,490.68	1,405,490.68	1.650	1.845	17,473.50	1,988.14	0.00	19,461.64
69371RQ33	40238	003	PCAR	1,000,000.00	986,760.00	986,760.00	2.000	2.564	15,000.00	3,989.73	0.00	18,989.73
46623EKG3	40239	003	JPM	0.00	1,990,160.00	341,377.81	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	218,978.10	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	3.947	39,375.00	-7,373.05	0.00	32,001.95
06406RAE7	40242	003	BK	10,444,000.00	10,763,199.97	10,763,199.97	2.950	1.800	231,073.50	-85,669.98	0.00	145,403.52
13063DGB8	40243	003	CAS	5,000,000.00	5,372,000.00	5,372,000.00	3.375	1.745	126,562.50	-56,174.49	0.00	70,388.01
5444356X3	40244	003	LOSAPT	3,455,000.00	3,586,290.00	3,586,290.00	5.000	1.436	129,562.50	-90,893.07	0.00	38,669.43
60412AKS1	40245	003	MNS	3,500,000.00	3,579,380.00	3,579,380.00	2.020	1.073	53,025.00	-24,190.29	0.00	28,834.71
459058JB0	40246	003	IBRD	3,000,000.00	2,988,390.00	2,988,390.00	0.625	0.704	14,062.50	1,741.50	0.00	15,804.00
89233GNB8	40247	003	TMCC	0.00	9,850,000.00	6,974,087.59	2.000	2.059	0.00	107,777.78	0.00	107,777.78
2546R2LL8	40248	003	DIS	0.00	4,945,750.00	2,563,125.91	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	1.844	43,905.00	-15,922.70	0.00	27,982.30
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	1.364	15,300.00	52.39	0.00	15,352.39
44891LAC7	40253	003	HART	1,250,000.00	1,249,708.75	1,249,708.75	1.410	1.414	13,218.75	48.06	0.00	13,266.81
06406FAB9	40254	003	BK	6,720,000.00	6,781,824.00	6,781,824.00	2.050	1.143	103,320.00	-45,114.81	0.00	58,205.19
76913CAX7	40255	003	RIV	1,655,000.00	1,655,000.00	1,655,000.00	2.363	2.361	29,330.74	0.00	0.00	29,330.74
76913CAZ2	40256	003	RIV	4,000,000.00	4,000,000.00	4,000,000.00	2.667	2.665	80,010.00	0.00	0.00	80,010.00
79766DAF6	40257	003	SFOAPT	5,040,000.00	5,200,826.40	5,200,826.40	5.000	4.071	189,000.00	-30,071.42	0.00	158,928.58
79766DAE9	40258	003	SFOAPT	7,885,000.00	8,127,306.05	8,127,306.05	5.000	3.855	295,687.50	-60,464.54	0.00	235,222.96
3134GVPZ5	40259	003	FHLMC	25,000,000.00	25,000,000.00	25,000,000.00	0.630	0.629	118,125.00	0.00	0.00	118,125.00
3133ELXV1	40260	003	FFCB	0.00	5,000,000.00	492,700.73	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	0.720	52,500.00	1,500.00	0.00	54,000.00

City of San Jose
Total Earnings
July 1, 2020 - March 31, 2021

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	1.553	26,423.25	2,008.83	0.00	28,432.08
037833DV9	40263	003	AAPL	6,795,000.00	6,793,097.40	6,793,097.40	0.750	0.759	38,221.87	475.65	0.00	38,697.52
882722VK4	40264	003	TXS	3,425,000.00	3,705,815.75	3,705,815.75	3.823	0.917	98,203.32	-72,694.39	0.00	25,508.93
3134GVSU9	40265	003	FHLMC	10,000,000.00	10,000,000.00	10,000,000.00	0.700	0.699	52,500.00	0.00	0.00	52,500.00
3137BJQ71	40266	003	FHLMC	10,000,000.00	10,000,000.00	10,823,437.50	2.770	2.557	207,749.97	0.00	0.00	207,749.97
69371RN77	40267	003	PCAR	2,897,000.00	2,970,699.68	2,970,699.68	2.300	1.135	49,973.25	-24,657.89	0.00	25,315.36
3134GVQY7	40268	003	FHLMC	10,000,000.00	10,000,000.00	10,000,000.00	0.700	0.699	52,500.00	0.00	0.00	52,500.00
459058GU1	40269	003	IBRD	16,000,000.00	16,606,400.00	16,606,400.00	2.125	0.317	255,000.00	-215,431.58	0.00	39,568.42
43813DAC2	40270	003	HAROT	2,000,000.00	1,999,842.60	1,999,842.60	0.820	0.821	12,300.03	28.56	0.00	12,328.59
3135G04Q3	40271	003	FNMA	10,000,000.00	9,969,900.00	9,969,900.00	0.250	0.351	18,750.00	7,525.00	0.00	26,275.00
3136AL7K1	40272	003	FNMA	3,474,648.11	3,646,685.91	3,812,472.21	2.967	2.231	78,032.32	-14,175.91	0.00	63,856.41
3134GVB49	40273	003	FHLMC	40,000,000.00	40,000,000.00	40,000,000.00	0.750	0.749	224,999.99	0.00	0.00	224,999.99
931142DH3	40274	003	WMT	26,018,000.00	27,403,406.46	27,403,406.46	2.550	0.653	497,594.25	-363,164.80	0.00	134,429.45
69371RQ82	40275	003	PCAR	2,000,000.00	1,997,220.00	1,997,220.00	0.800	0.847	12,000.00	695.00	0.00	12,695.00
3137B04Y7	40276	003	FHLMC	5,450,000.00	5,450,000.00	5,727,609.38	2.615	2.473	106,346.98	0.00	0.00	106,346.98
923078CT4	40277	003	VNTCTF	1,000,000.00	1,000,000.00	1,000,000.00	1.048	1.047	7,860.01	0.00	0.00	7,860.01
923078CU1	40278	003	VNTCTF	900,000.00	900,000.00	900,000.00	1.223	1.222	8,255.25	0.00	0.00	8,255.25
24422EVG1	40279	003	JD	7,500,000.00	7,508,925.00	7,508,925.00	0.550	0.492	30,937.50	-3,225.90	0.00	27,711.60
56052AE77	40280	003	MES	1,000,000.00	1,009,720.00	1,009,720.00	1.250	0.740	9,375.00	-3,765.28	0.00	5,609.72
3136G4WU3	40281	003	FNMA	30,000,000.00	30,000,000.00	30,000,000.00	0.850	0.849	191,250.00	0.00	0.00	191,250.00
3133ELJ47	40282	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.580	0.579	43,500.00	0.00	0.00	43,500.00
3133ELG81	40283	003	FFCB	10,000,000.00	9,999,100.00	9,999,100.00	0.300	0.303	22,500.00	225.84	0.00	22,725.84
3138LGXW1	40284	003	FNMA	0.00	1,000,000.00	1,033,528.74	2.580	-5.597	17,200.00	-60,625.00	0.00	-43,425.00
3134GVS41	40285	003	FHLMC	25,000,000.00	25,000,000.00	25,000,000.00	0.420	0.420	78,750.01	0.00	0.00	78,750.01
459058GU1	40287	003	IBRD	7,500,000.00	7,779,030.00	7,779,030.00	2.125	0.287	119,531.25	-102,780.49	0.00	16,750.76
3135G04Z3	40288	003	FNMA	10,000,000.00	9,979,300.00	9,979,300.00	0.500	0.542	37,499.99	3,108.46	0.00	40,608.45
3136AGMB5	40289	003	FNMA	1,873,103.89	2,070,072.11	2,092,024.12	2.492	1.813	37,115.10	-8,640.44	0.00	28,474.66
46625HJC5	40290	003	JPM	2,000,000.00	2,091,063.87	2,091,063.87	4.350	0.346	65,250.00	-59,822.98	0.00	5,427.02
3130AJS26	40291	003	FHLB	25,000,000.00	25,000,000.00	25,000,000.00	0.220	0.220	41,250.00	0.00	0.00	41,250.00
3138L1DP1	40292	003	FNMA	2,477,451.84	2,531,249.79	2,596,107.01	2.430	1.827	37,525.71	-1,918.65	0.00	35,607.06
91412HFL2	40293	003	UNVHGR	1,000,000.00	0.00	945,255.47	0.833	0.832	5,900.42	0.00	0.00	5,900.42
91412HFL2	40294	003	UNVHGR	650,000.00	0.00	614,416.06	0.833	0.832	3,835.27	0.00	0.00	3,835.27
30315EAA4	40295	003	FHLMC	3,483,967.18	0.00	3,215,503.11	0.830	0.820	19,882.71	-78.42	0.00	19,804.29
89237VAB5	40296	003	TMCC	5,000,000.00	0.00	4,525,198.98	0.440	0.441	14,911.09	61.88	0.00	14,972.97
574193TR9	40297	003	MDS	5,000,000.00	0.00	4,366,634.67	0.660	0.636	21,633.33	-801.56	0.00	20,831.77
574193TQ1	40298	003	MDS	5,000,000.00	0.00	4,363,014.78	0.510	0.501	16,716.67	-320.47	0.00	16,396.20
31422BJ27	40299	003	FAMC	2,500,000.00	0.00	2,253,536.95	0.500	0.500	8,437.50	17.01	0.00	8,454.51

City of San Jose
Total Earnings
July 1, 2020 - March 31, 2021

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	270,190.54	0.00	752,989.07	2.190	-2.652	10,497.02	-25,489.64	0.00	-14,992.62
3133ELX25	40301	003	FFCB	0.00	0.00	11,545,088.32	0.470	0.562	40,929.16	1,305.20	6,494.80	48,729.16
55380THE3	40302	003	MUFGBK	25,000,000.00	0.00	21,076,642.34	0.320	0.324	51,333.33	0.00	0.00	51,333.33
46625HRL6	40303	003	JPM	5,000,000.00	0.00	4,320,093.43	2.700	0.594	82,875.00	-63,615.79	0.00	19,259.21
373385FQ1	40304	003	GAS	14,615,000.00	0.00	11,574,653.28	0.520	0.520	45,176.59	0.00	0.00	45,176.59
373385FP3	40305	003	GAS	4,345,000.00	0.00	3,441,113.14	0.420	0.420	10,848.02	0.00	0.00	10,848.02
89233GQC3	40306	003	TMCC	0.00	0.00	15,584,403.28	0.240	0.244	0.00	28,500.00	0.00	28,500.00
89114NSX4	40307	003	TD	30,000,000.00	0.00	20,802,919.71	0.240	0.243	38,000.00	0.00	0.00	38,000.00
46625HJH4	40308	003	JPM	2,433,000.00	0.00	1,775,528.81	3.200	0.447	40,225.60	-34,263.59	0.00	5,962.01
3137EAEX3	40309	003	FHLMC	5,000,000.00	0.00	3,420,330.66	0.375	0.438	9,687.50	1,556.90	0.00	11,244.40
78012UYA7	40310	003	RY	20,000,000.00	0.00	13,357,664.23	0.240	0.243	24,400.00	0.00	0.00	24,400.00
34153QUD6	40311	003	FLSEDU	10,000,000.00	0.00	5,875,912.41	0.550	0.551	24,291.67	0.00	0.00	24,291.67
546417DQ6	40312	003	LAS	4,000,000.00	0.00	2,467,153.28	0.840	0.842	15,586.67	0.00	0.00	15,586.67
34153QUC8	40313	003	FLSEDU	5,000,000.00	0.00	2,935,517.70	0.390	0.414	8,612.50	507.97	0.00	9,120.47
3138L9QS4	40314	003	FNMA	2,500,000.00	0.00	1,634,970.92	2.810	2.655	32,588.21	0.00	0.00	32,588.21
544351MQ9	40315	003	LOS	3,670,000.00	0.00	2,507,608.00	3.320	0.490	56,522.08	-47,289.49	0.00	9,232.59
3137EAAY1	40316	003	FHLMC	4,000,000.00	0.00	2,428,862.63	0.125	0.251	2,291.67	2,279.44	0.00	4,571.11
419792ZM1	40317	003	HIS	5,000,000.00	0.00	2,818,593.43	0.852	0.790	17,986.67	-1,278.10	0.00	16,708.57
13077DML3	40318	003	CASHGR	10,000,000.00	0.00	5,495,857.66	0.885	0.809	36,629.17	-3,238.41	0.00	33,390.76
882724RA7	40319	003	TXS	1,600,000.00	0.00	1,086,125.78	5.000	0.507	33,555.56	-29,423.09	0.00	4,132.47
06406RAJ6	40320	003	BK	3,868,000.00	0.00	2,280,423.73	3.450	0.385	54,861.14	-48,275.12	0.00	6,586.02
45818WCW4	40321	003	IADB	10,000,000.00	0.00	5,107,102.92	0.340	0.354	13,127.78	459.40	0.00	13,587.18
57582RK88	40322	003	MAS	1,000,000.00	0.00	434,306.57	0.695	0.699	2,278.06	0.00	0.00	2,278.06
13034AL65	40323	003	CASDEV	1,385,000.00	0.00	530,748.18	0.765	0.768	3,060.85	0.00	0.00	3,060.85
91412HGE7	40324	003	UNVHGR	2,215,000.00	0.00	915,206.96	0.883	0.635	6,030.52	-1,669.42	0.00	4,361.10
91412HGE7	40325	003	UNVHGR	3,560,000.00	0.00	1,407,012.82	0.883	0.605	9,255.80	-2,866.99	0.00	6,388.81
91412HGE7	40326	003	UNVHGR	10,000,000.00	0.00	3,914,494.89	0.883	0.610	25,754.17	-7,837.00	0.00	17,917.17
3136AY6S7	40327	003	FNMA	4,928,334.66	0.00	1,938,095.80	2.624	2.291	35,602.40	-2,273.32	0.00	33,329.08
3137BGK24	40328	003	FHLMC	4,500,000.00	0.00	1,694,006.93	3.062	2.776	35,307.62	0.00	0.00	35,307.62
3135G05X7	40329	003	FNMA	10,000,000.00	0.00	3,385,777.01	0.375	0.430	9,583.34	1,355.85	0.00	10,939.19
3133EMLR1	40330	003	FFCB	10,000,000.00	0.00	3,394,160.58	0.500	0.501	12,777.78	0.00	0.00	12,777.78
3135G06R9	40331	003	FNMA	15,000,000.00	0.00	3,448,905.11	0.550	0.558	14,437.50	0.00	0.00	14,437.50
45950VPG5	40332	003	IFC	8,550,000.00	0.00	2,663,071.93	0.425	0.324	8,579.69	-2,104.60	0.00	6,475.09
3135G06G3	40333	003	FNMA	10,000,000.00	0.00	3,114,502.37	0.500	0.422	11,805.56	-1,937.77	0.00	9,867.79
31422B6K1	40334	003	FAMC	10,000,000.00	0.00	2,771,503.65	0.480	0.503	10,133.33	337.78	0.00	10,471.11
459058JA2	40335	003	IBRD	20,000,000.00	0.00	5,923,538.69	0.750	0.404	33,333.33	-15,366.40	0.00	17,966.93
459058JL8	40336	003	IBRD	10,000,000.00	0.00	2,918,645.26	0.500	0.515	11,111.11	168.62	0.00	11,279.73

City of San Jose
Total Earnings
July 1, 2020 - March 31, 2021

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												
31422B6K1	40337	003	FAMC	10,000,000.00	0.00	2,771,395.47	0.480	0.504	10,133.33	354.24	0.00	10,487.57
459058JL8	40338	003	IBRD	10,000,000.00	0.00	2,917,772.26	0.500	0.521	11,111.11	307.12	0.00	11,418.23
459058DX8	40339	003	IBRD	4,765,000.00	0.00	1,487,217.75	2.500	0.344	26,141.32	-22,299.11	0.00	3,842.21
3130AKPW0	40340	003	FHLB	10,000,000.00	0.00	2,299,270.07	0.500	0.507	8,750.00	0.00	0.00	8,750.00
459058JE4	40341	003	IBRD	10,000,000.00	0.00	2,827,921.31	0.375	0.531	8,125.00	3,149.58	0.00	11,274.58
30318CAA5	40342	003	FHLMC	4,996,548.15	0.00	1,265,049.97	0.670	0.674	6,418.04	-16.93	0.00	6,401.11
91412HGE7	40343	003	UNVHGR	7,000,000.00	0.00	1,790,995.73	0.883	0.511	11,846.91	-4,979.29	0.00	6,867.62
459056HV2	40344	003	IBRD	10,000,000.00	0.00	2,625,827.74	1.500	0.305	28,750.00	-22,744.44	0.00	6,005.56
89233GVX1	40345	003	TMCC	15,000,000.00	0.00	3,772,966.38	0.190	0.193	0.00	5,462.50	0.00	5,462.50
62478UAT3	40346	003	MUBCD	25,000,000.00	0.00	6,295,620.44	0.180	0.183	8,625.00	0.00	0.00	8,625.00
45950VPL4	40347	003	IFC	10,000,000.00	0.00	2,001,658.76	0.450	0.524	7,000.00	874.22	0.00	7,874.22
46625HJT8	40348	003	JPM	15,000,000.00	0.00	3,559,001.66	3.875	0.448	96,875.00	-84,902.50	0.00	11,972.50
69371RR24	40349	003	PCAR	7,000,000.00	0.00	1,480,032.99	0.350	0.401	4,015.28	443.59	0.00	4,458.87
3130AKXX9	40350	003	FHLB	10,000,000.00	0.00	1,277,372.26	0.500	0.521	5,000.00	0.00	0.00	5,000.00
78015CWA6	40351	003	RY	25,000,000.00	0.00	5,196,300.64	0.140	0.142	0.00	5,541.67	0.00	5,541.67
06367CAH0	40352	003	BMO	25,000,000.00	0.00	5,109,489.05	0.180	0.183	7,000.00	0.00	0.00	7,000.00
3130AKXX9	40353	003	FHLB	10,000,000.00	0.00	1,276,605.84	0.500	0.534	5,000.00	120.00	0.00	5,120.00
45905U5Y6	40354	003	IBRD	5,000,000.00	0.00	766,423.36	0.600	0.623	3,583.33	0.00	0.00	3,583.33
45905U5Y6	40355	003	IBRD	5,000,000.00	0.00	766,423.36	0.600	0.623	3,583.33	0.00	0.00	3,583.33
3137FQ3W1	40356	003	FHLMC	4,950,000.00	0.00	737,297.08	2.588	2.507	13,878.15	0.00	0.00	13,878.15
45818WCZ7	40357	003	IADB	10,000,000.00	0.00	1,313,868.61	0.650	0.655	6,464.09	0.00	0.00	6,464.09
3133EMSU7	40358	003	FFCB	10,000,000.00	0.00	839,416.06	0.800	0.776	4,888.89	0.00	0.00	4,888.89
459058JA2	40359	003	IBRD	10,000,000.00	0.00	733,927.01	0.750	0.587	3,958.34	-723.56	0.00	3,234.78
			Subtotal	1,872,488,398.85	2,368,235,848.52	1,953,174,184.83		1.719	26,112,029.39	-2,216,409.92	1,315,176.14	25,210,795.61
Fund: CSJ/CSC JP												
3130AJQ69	40286	152	FHLB	915,000.00	914,318.33	914,318.33	0.125	0.200	857.82	514.11	0.00	1,371.93
			Subtotal	915,000.00	914,318.33	914,318.33		0.200	857.82	514.11	0.00	1,371.93
Fund: SJCE												
VP4560000	40162	501	WELLS	20,141,672.84	20,138,545.73	20,140,842.37	0.010	0.015	2,338.99	0.00	0.00	2,338.99
			Subtotal	20,141,672.84	20,138,545.73	20,140,842.37		0.015	2,338.99	0.00	0.00	2,338.99
			Total	1,893,545,071.69	2,389,288,712.58	1,974,229,345.53		1.701	26,115,226.20	-2,215,895.81	1,315,176.14	25,214,506.53

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SECTION C

PORTFOLIO HOLDINGS AT COST

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

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

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

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

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

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

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

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

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

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

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City of San Jose
Portfolio Management
Investment Status Report - Investments
March 31, 2021

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	6,664.71	0.010			0.010	0.010	08/01 - Monthly		6,664.71	6,664.71
VP6000104	37053	WELLS	0.00	1.582			1.582	1.582	08/01 - Monthly		0.00	0.00
VP4560000	40162	WELLS	20,141,672.84	0.010		08/27/2019	0.010	0.010	08/27 - Monthly		20,141,672.84	20,141,672.84
Money Markets Totals			20,148,337.55				0.010	0.010		0.00	20,148,337.55	20,148,337.55
State Pool												
CITY	32936	STPOOL	59,433,000.00	0.630			0.630	0.630	10/01 - Quarterly		59,433,000.00	59,433,000.00
CSJFA	37042	STPOOL	47,892,000.00	0.630			0.630	0.630	08/01 - Quarterly		47,892,000.00	47,892,000.00
SYS37370	37370	STPOOL	0.00	2.390			2.390	2.390	01/01 - Quarterly		0.00	0.00
State Pool Totals			107,325,000.00				0.630	0.630		0.00	107,325,000.00	107,325,000.00
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	999,918.15
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	4,996,027.78
037833DV9	40263	AAPL	6,795,000.00	0.750	05/11/2023	05/11/2020	0.759	0.759	11/11 - 05/11		6,793,097.40	6,793,661.13
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	8,376,712.41
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	10,005,069.83
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	10,652,780.89
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	6,725,346.94
06406RAJ6	40320	BK	3,868,000.00	3.450	08/11/2023	11/03/2020	0.394	0.394	02/11 - 08/11	Received	4,193,530.88	4,145,255.76
084670BF4	40138	BRK	8,513,000.00	3.400	01/31/2022	06/28/2019	2.026	2.026	07/31 - 01/31	Received	8,806,017.46	8,607,004.53
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	5,001,834.19
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	20,653,231.95
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	6,187,455.81
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	9,995,207.47
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	5,004,648.90
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	1,408,244.62
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	1,699,008.63
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	4,962,196.10
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	5,001,637.24
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	15,048,107.14
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	14,044,285.12
24422EVG1	40279	JD	7,500,000.00	0.550	07/05/2022	06/08/2020	0.492	0.492	01/05 - 07/05	Received	7,508,925.00	7,505,424.30
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	5,265,962.69
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	12,784,567.39

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Corp Medium Term Notes												
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	5,007,035.92
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	2,088,403.65
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	10,246,741.90
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	2,029,689.92
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	5,220,784.21
46625HJH4	40308	JPM	2,433,000.00	3.200	01/25/2023	09/25/2020	0.456	0.456	01/25 - 07/25	Received	2,587,738.80	2,553,475.21
46625HJT8	40348	JPM	15,000,000.00	3.875	02/01/2024	02/01/2021	0.452	0.452	08/01 - 02/01		16,528,245.00	16,443,342.50
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	10,983,723.40
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	9,960,720.22
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	4,496,639.32
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	6,081,655.66
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	7,007,721.98
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	992,094.42
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	2,941,658.17
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	1,997,974.20
69371RR24	40349	PCAR	7,000,000.00	0.350	02/02/2024	02/02/2021	0.389	0.389	08/02 - 02/02		6,991,880.00	6,992,323.59
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	9,923,683.99
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	5,008,106.30
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	6,551,542.29
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	10,030,242.50
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	9,995,956.30
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	4,999,980.95
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	26,999,890.02
Corp Medium Term Notes Totals			340,118,000.00				1.868	1.868		0.00	347,046,108.49	344,416,975.59
Negotiable CDs												
06367CAH0	40352	BMO	25,000,000.00	0.180	02/04/2022	02/04/2021	0.180	0.183	02/04 - At Maturity		25,000,000.00	25,000,000.00
62478UAT3	40346	MUBCD	25,000,000.00	0.180	10/08/2021	01/22/2021	0.180	0.183	10/08 - At Maturity		25,000,000.00	25,000,000.00
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			125,000,000.00				0.232	0.235		0.00	125,000,000.00	125,000,000.00

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Commercial Paper Discounts												
78015CWA6	40351	RY	25,000,000.00	0.140	09/10/2021	02/03/2021	0.140	0.142	09/10 - At Maturity		24,978,708.33	24,984,250.00
89233GVX1	40345	TMCC	15,000,000.00	0.190	08/31/2021	01/22/2021	0.190	0.193	08/31 - At Maturity		14,982,504.17	14,987,966.67
Commercial Paper Discounts Totals			40,000,000.00				0.159	0.161		0.00	39,961,212.50	39,972,216.67
Federal Agency Coupon Securities												
31422BJ27	40299	FAMC	2,500,000.00	0.500	07/14/2025	07/28/2020	0.501	0.501	01/14 - 07/14	Received	2,499,875.00	2,499,892.01
31422B6K1	40334	FAMC	10,000,000.00	0.480	01/15/2026	01/15/2021	0.496	0.496	07/15 - 01/15		9,992,000.00	9,992,337.78
31422B6K1	40337	FAMC	10,000,000.00	0.480	01/15/2026	01/15/2021	0.497	0.497	07/15 - 01/15		9,991,610.00	9,991,964.24
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	24,957,095.24
3133EJ5W5	40049	FFCB	20,000,000.00	2.650	10/23/2023	01/23/2019	2.672	2.672	04/23 - 10/23		19,980,880.00	19,989,690.85
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	16,990,864.96
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	9,999,341.73
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	9,997,178.94
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	3,625,745.58
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	9,995,108.22
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	2,995,242.52
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	914,859.10
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	9,996,302.89
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	4,986,506.90
3137EAEX1	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	3,987,359.44
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	19,999,654.04
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	3,999,253.33
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	9,975,261.48
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	9,987,920.80
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	9,978,511.94
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	9,982,546.61
3135G05X7	40329	FNMA	10,000,000.00	0.375	08/25/2025	12/29/2020	0.429	0.429	02/25 - 08/25	Received	9,975,300.00	9,976,655.85
3135G06G3	40333	FNMA	10,000,000.00	0.500	11/07/2025	01/06/2021	0.417	0.417	05/07 - 11/07	7,500.00	10,039,690.00	10,037,752.23
Federal Agency Coupon Securities Totals			275,040,000.00				1.373	1.373		7,500.00	274,650,235.83	274,857,046.68
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	9,992,034.22
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	15,170,436.15

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Treasury Coupon Securities Totals			25,000,000.00				1.784	1.784		0.00	25,035,156.26	25,162,470.37
Federal Agency Callables												
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
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
3133EMSU7	40358	FFCB	10,000,000.00	0.800	03/09/2026	03/09/2021	0.800	0.800	09/09 - 03/09		10,000,000.00	10,000,000.00
3130AKPW0	40340	FHLB	10,000,000.00	0.500	01/28/2026	01/28/2021	0.500	0.500	07/28 - 01/28		10,000,000.00	10,000,000.00
3130AKXX9	40350	FHLB	10,000,000.00	0.500	02/25/2026	02/25/2021	0.500	0.500	08/25 - 02/25		10,000,000.00	10,000,000.00
3130AKXX9	40353	FHLB	10,000,000.00	0.500	02/25/2026	02/25/2021	0.500	0.500	08/25 - 02/25		9,994,000.00	9,994,120.00
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
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	9,991,811.11
3134GVS9	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
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
3135G06R9	40331	FNMA	15,000,000.00	0.550	01/28/2026	01/28/2021	0.550	0.550	07/28 - 01/28		15,000,000.00	15,000,000.00
Federal Agency Callables Totals			215,000,000.00				0.745	0.745		833.33	214,984,000.00	214,985,931.11
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	19,687,024.70
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	11,002,955.83
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	9,995,789.40
45818WCZ7	40357	IADB	10,000,000.00	0.650	02/20/2026	02/24/2021	0.650	0.650	08/20 - 02/20		10,000,000.00	10,000,000.00
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	9,991,100.83
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	4,995,164.33
459058GX5	40126	IBRD	10,000,000.00	1.875	06/19/2023	06/19/2019	1.902	1.902	12/19 - 06/19		9,989,600.00	9,994,236.67
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	2,990,576.55
459058GU1	40269	IBRD	16,000,000.00	2.125	07/01/2022	05/21/2020	0.322	0.322	07/01 - 01/01	Received	16,606,400.00	16,359,052.63
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	7,671,300.82
459058JA2	40335	IBRD	20,000,000.00	0.750	03/11/2025	01/11/2021	0.401	0.401	03/11 - 09/11	Received	20,288,120.00	20,272,753.60
459058JL8	40336	IBRD	10,000,000.00	0.500	10/28/2025	01/11/2021	0.508	0.508	04/28 - 10/28	10,138.89	9,996,360.00	9,996,528.62
459058JL8	40338	IBRD	10,000,000.00	0.500	10/28/2025	01/11/2021	0.514	0.514	04/28 - 10/28	10,138.89	9,993,370.00	9,993,677.12

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Supranational												
459058DX8	40339	IBRD	4,765,000.00	2.500	11/25/2024	01/12/2021	0.351	0.351	05/25 - 11/25	15,552.43	5,158,198.27	5,135,899.16
459058JE4	40341	IBRD	10,000,000.00	0.375	07/28/2025	01/13/2021	0.522	0.522	01/28 - 07/28	Received	9,933,980.00	9,937,129.58
459056HV2	40344	IBRD	10,000,000.00	1.500	08/28/2024	01/22/2021	0.306	0.306	02/28 - 08/28	Received	10,427,200.00	10,404,455.56
45905U5Y6	40354	IBRD	5,000,000.00	0.600	02/18/2026	02/18/2021	0.600	0.600	08/18 - 02/18		5,000,000.00	5,000,000.00
45905U5Y6	40355	IBRD	5,000,000.00	0.600	02/18/2026	02/18/2021	0.600	0.600	08/18 - 02/18		5,000,000.00	5,000,000.00
459058JA2	40359	IBRD	10,000,000.00	0.750	03/11/2025	03/12/2021	0.611	0.611	09/11 - 03/11	208.33	10,054,800.00	10,054,076.44
45950VPG5	40332	IFC	8,550,000.00	0.425	11/19/2024	01/06/2021	0.320	0.320	05/19 - 11/19	4,744.06	8,584,490.70	8,582,386.10
45950VPL4	40347	IFC	10,000,000.00	0.450	02/05/2026	02/05/2021	0.507	0.507	08/05 - 02/05		9,971,900.00	9,972,774.22
Supranational Totals			260,815,000.00				1.194	1.194		40,782.60	261,797,878.97	262,036,882.16
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	8,614,452.34
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	6,229,124.00
3137B4WB8	40148	FHLMC	4,250,000.00	3.060	07/01/2023	08/01/2019	2.119	2.119	09/01 -		4,390,781.25	4,330,874.34
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	5,115,432.10
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	2,755,826.72
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	4,022,617.83
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	1,010,798.99
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	5,058,921.10
MBS ZERO PSA Totals			36,810,000.00				2.042	2.051		0.00	37,402,059.43	37,138,047.42
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	4,749,976.43
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	8,998,917.54
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	1,999,874.76
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	1,249,767.85
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	2,999,855.17
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	1,499,764.42
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	4,999,676.88
Asset Backed Security Totals			26,500,000.00				1.455	1.455		0.00	26,497,006.53	26,497,833.05
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	10,000,000.00
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	5,020,124.51

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Municipal Bonds												
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	5,006,212.80
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	6,000,000.00
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	5,036,201.94
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	2,239,795.89
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	5,299,597.32
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	10,035,861.59
13066TY5	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	7,418,974.54
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	19,945,963.33
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	993,900.00
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	3,970,696.06
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	15,003,299.71
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	3,000,613.08
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	4,996,357.97
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	5,013,621.90
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	9,999,192.31
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	3,247,952.56
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	4,815,412.30
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	4,003,693.64
544351MQ9	40315	LOS	3,670,000.00	3.320	09/01/2024	10/14/2020	0.511	0.511	03/01 - 09/01	Received	4,065,589.30	4,018,299.81
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	3,469,812.21
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
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	5,005,298.44
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	5,001,629.53
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	2,001,291.51
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	1,255,707.82
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	1,005,857.10
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	3,548,380.59
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	5,001,740.06

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Municipal Bonds												
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	5,134,986.13
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	2,848,760.83
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	2,441,295.04
677522T20	40188	OHS	1,950,000.00	1.800	05/01/2022	11/20/2019	1.800	1.800	05/01 - 11/01		1,950,000.00	1,950,000.00
70922PAH5	37497	PASTRN	2,000,000.00	2.609	12/01/2021	12/12/2016	2.000	2.000	06/01 - 12/01	Received	2,057,320.00	2,007,689.66
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	1,804,559.28
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	1,070,480.72
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	2,001,769.19
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	5,163,626.94
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	8,052,957.06
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	2,740,831.99
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	3,618,851.72
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	1,915,664.91
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	2,072,532.66
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	1,053,782.51
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	2,237,319.03
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	3,600,137.81
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	10,110,763.00
91412HGE7	40343	UNVHGR	7,000,000.00	0.883	05/15/2025	01/22/2021	0.507	0.507	05/15 - 11/15	11,503.53	7,112,070.00	7,107,090.71
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			291,051,423.61				1.710	1.710		40,591.88	294,028,602.90	293,338,587.71
Corporate Floaters												
24422EUJ6	40048	DE	3,480,000.00	0.443	09/10/2021	01/16/2019	1.642	1.665	03/11 - Quarterly	Received	3,463,783.20	3,477,286.03
Corporate Floaters Totals			3,480,000.00				1.642	1.665		0.00	3,463,783.20	3,477,286.03

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Pass Through Securities												
30298LAA9	40173	FHLMC	8,570,039.80	1.990	05/25/2024	09/30/2019	1.962	1.962	10/25 - Monthly	Received	8,570,039.80	8,570,039.80
30314KAS2	40180	FHLMC	3,140,696.60	2.090	07/25/2024	10/18/2019	1.941	1.941	11/25 - Monthly	Received	3,155,633.75	3,155,633.75
30295NAE0	40214	FHLMC	744,010.82	2.050	10/25/2023	01/22/2020	1.973	1.973	02/25 - Monthly	Received	744,940.83	744,940.83
30298LAA9	40231	FHLMC	1,006,979.68	1.990	05/25/2024	02/27/2020	1.590	1.590	03/25 - Monthly	Received	1,019,566.92	1,019,566.92
3137BJQ71	40266	FHLMC	10,000,000.00	2.770	05/25/2025	05/26/2020	1.043	1.043	06/25 - Monthly	Received	10,823,437.50	10,823,437.50
3137B04Y7	40276	FHLMC	5,450,000.00	2.615	01/25/2023	06/04/2020	0.605	0.605	07/25 - Monthly	Received	5,727,609.38	5,727,609.38
30315EAA4	40295	FHLMC	3,483,967.18	0.830	05/25/2025	07/24/2020	0.695	0.695	08/25 - Monthly	Received	3,501,007.26	3,501,007.26
30288WAK5	40300	FHLMC	270,190.54	2.190	03/25/2023	07/31/2020	0.919	0.919	08/25 - Monthly	Received	277,831.87	277,831.87
3137BGK24	40328	FHLMC	4,500,000.00	3.062	12/25/2024	12/28/2020	0.496	0.496	01/25 - Monthly	Received	4,937,850.00	4,937,850.00
30318CAA5	40342	FHLMC	4,996,548.15	0.670	11/25/2025	01/22/2021	0.537	0.537	02/25 - Monthly	Received	5,021,051.22	5,021,051.22
3137FQ3W1	40356	FHLMC	4,950,000.00	2.588	03/25/2025	02/22/2021	0.554	0.554	03/25 - Monthly	Received	5,316,300.00	5,316,300.00
3138ELJW4	40189	FNMA	6,196,390.79	2.791	06/01/2023	11/12/2019	1.999	1.999	12/25 - Monthly	Received	6,355,657.39	6,355,657.39
3138L1UV9	40194	FNMA	4,139,060.35	2.220	12/01/2022	12/26/2019	2.023	2.023	01/25 - Monthly	Received	4,160,402.38	4,160,402.38
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	22,750,961.92	2.610	08/01/2023	01/22/2020	1.939	1.939	02/25 - Monthly	Received	23,248,639.22	23,248,639.22
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	3,733,567.02	2.509	11/25/2022	01/24/2020	1.900	1.900	02/25 - Monthly	Received	3,786,653.68	3,786,653.68
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	8,374,359.18	2.275	05/01/2023	02/18/2020	2.031	2.031	03/25 - Monthly	Received	8,434,549.89	8,434,549.89
3136AL7K1	40272	FNMA	3,474,648.11	2.967	03/25/2025	05/27/2020	1.008	1.008	06/25 - Monthly	Received	3,760,959.12	3,760,959.12
3136AGMB5	40289	FNMA	1,873,103.89	2.492	03/25/2023	06/22/2020	0.675	0.675	07/25 - Monthly	Received	1,955,271.69	1,955,271.69
3138L1DP1	40292	FNMA	2,477,451.84	2.430	10/01/2022	06/26/2020	0.797	0.797	07/25 - Monthly	Received	2,565,807.84	2,565,807.84
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	4,928,334.66	2.624	11/25/2024	12/22/2020	0.543	0.543	01/25 - Monthly	Received	5,296,382.69	5,296,382.69
Pass Through Securities Totals			127,257,310.53				1.508	1.508		0.00	131,342,783.37	131,342,783.37
Investment Totals			1,893,545,071.69				1.292	1.292		89,707.81	1,908,682,165.03	1,905,699,397.71

SECTION D

MARKET VALUE OF PORTFOLIO

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

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**City of San Jose
Portfolio Management
Portfolio Details - Investments
March 31, 2021**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term	YTM	Maturity Date
Money Markets											
VP6000104	36512	Wells Fargo Bank			6,664.71	6,664.71	6,664.71	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	20,141,672.84	20,141,672.84	20,141,672.84	0.010	1	1	0.010
Subtotal and Average			20,148,337.55		20,148,337.55	20,148,337.55	20,148,337.55		1	1	0.010
State Pool											
CITY	32936	State Investment Pool			59,433,000.00	59,433,000.00	59,433,000.00	0.630	1	1	0.630
CSJFA	37042	State Investment Pool			47,892,000.00	47,892,000.00	47,892,000.00	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			99,577,193.55		107,325,000.00	107,325,000.00	107,325,000.00		1	1	0.630
Corp Medium Term Notes											
037833DL1	40164	Apple		09/11/2019	1,000,000.00	1,022,510.00	999,918.15	1.700	1,096	528	1.706 09/11/2022
037833DL1	40166	Apple		09/11/2019	5,000,000.00	5,112,550.00	4,996,027.78	1.700	1,096	528	1.757 09/11/2022
037833DV9	40263	Apple		05/11/2020	6,795,000.00	6,853,504.95	6,793,661.13	0.750	1,095	770	0.759 05/11/2023
06406HBY4	40100	Bank of New York Mellon		05/02/2019	8,342,000.00	8,472,635.72	8,376,712.41	3.550	875	175	2.645 09/23/2021
06406FAB9	40232	Bank of New York Mellon		03/02/2020	10,000,000.00	10,016,100.00	10,005,069.83	2.050	427	32	1.472 05/03/2021
06406RAE7	40242	Bank of New York Mellon		04/13/2020	10,444,000.00	10,941,552.16	10,652,780.89	2.950	1,021	668	1.823 01/29/2023
06406FAB9	40254	Bank of New York Mellon		04/23/2020	6,720,000.00	6,730,819.20	6,725,346.94	2.050	375	32	1.147 05/03/2021
06406RAJ6	40320	Bank of New York Mellon		11/03/2020	3,868,000.00	4,161,968.00	4,145,255.76	3.450	1,011	862	0.394 08/11/2023
084670BF4	40138	Berkshire Hathaway		06/28/2019	8,513,000.00	8,761,749.86	8,607,004.53	3.400	948	305	2.026 01/31/2022
14913Q2T5	40075	Catepillar Inc.		03/04/2019	5,000,000.00	5,133,400.00	5,001,834.19	2.950	1,090	331	2.907 02/26/2022
14913Q2W8	40179	Catepillar Inc.		10/09/2019	20,630,000.00	20,735,625.60	20,653,231.95	2.650	586	46	1.752 05/17/2021
166764BG4	40076	Chevron		03/05/2019	6,192,000.00	6,205,993.92	6,187,455.81	2.100	803	45	2.708 05/16/2021
166764BG4	40108	Chevron		05/13/2019	10,000,000.00	10,022,600.00	9,995,207.47	2.100	734	45	2.495 05/16/2021
25468PCN4	40106	Walt Disney Company		05/10/2019	5,000,000.00	5,057,550.00	5,004,648.90	2.750	829	137	2.492 08/16/2021
254687FJ0	40237	Walt Disney Company		03/17/2020	1,412,000.00	1,440,141.16	1,408,244.62	1.650	898	518	1.843 09/01/2022
438516BM7	40015	Honeywell International		11/02/2018	1,712,000.00	1,728,948.80	1,699,008.63	1.850	1,095	214	3.225 11/01/2021
438516BM7	40016	Honeywell International		11/05/2018	5,000,000.00	5,049,500.00	4,962,196.10	1.850	1,092	214	3.220 11/01/2021
438516BM7	40163	Honeywell International		09/05/2019	5,000,000.00	5,049,500.00	5,001,637.24	1.850	788	214	1.792 11/01/2021
438516BM7	40236	Honeywell International		03/13/2020	15,000,000.00	15,148,500.00	15,048,107.14	1.850	598	214	1.292 11/01/2021
24422EUT4	40097	John Deere		04/26/2019	14,000,000.00	14,408,800.00	14,044,285.12	2.950	1,071	365	2.618 04/01/2022
24422EVG1	40279	John Deere		06/08/2020	7,500,000.00	7,531,800.00	7,505,424.30	0.550	757	460	0.492 07/05/2022
478160CD4	40091	Johnson & Johnson		04/24/2019	5,280,000.00	5,376,201.60	5,265,962.69	2.250	1,044	336	2.550 03/03/2022
478160CD4	40229	Johnson & Johnson		02/26/2020	12,687,000.00	12,918,157.14	12,784,567.39	2.250	736	336	1.401 03/03/2022
46625HHZ6	40006	JP Morgan		08/20/2018	5,000,000.00	5,042,200.00	5,007,035.92	4.625	994	39	3.255 05/10/2021

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Corp Medium Term Notes											
46625HJE1	40213	JP Morgan		01/22/2020	2,050,000.00	2,144,423.00	2,088,403.65	3.250	975	540	1.942 09/23/2022
46625HJH4	40223	JP Morgan		01/31/2020	10,000,000.00	10,544,300.00	10,246,741.90	3.200	1,090	664	1.799 01/25/2023
46625HJC5	40290	JP Morgan		06/24/2020	2,000,000.00	2,037,200.00	2,029,689.92	4.350	417	136	0.350 08/15/2021
46625HRL6	40303	JP Morgan		08/20/2020	5,000,000.00	5,240,150.00	5,220,784.21	2.700	1,001	777	0.607 05/18/2023
46625HJH4	40308	JP Morgan		09/25/2020	2,433,000.00	2,565,428.19	2,553,475.21	3.200	852	664	0.456 01/25/2023
46625HJT8	40348	JP Morgan		02/01/2021	15,000,000.00	16,431,000.00	16,443,342.50	3.875	1,095	1,036	0.452 02/01/2024
191219AP9	40063	Coca Cola		02/01/2019	10,524,000.00	11,289,094.80	10,983,723.40	8.500	1,096	306	2.981 02/01/2022
594918BP8	40055	Microsoft Inc.		01/23/2019	10,000,000.00	10,051,800.00	9,960,720.22	1.550	928	129	2.710 08/08/2021
594918BW3	40082	Microsoft Inc.		04/05/2019	4,500,000.00	4,582,530.00	4,496,639.32	2.400	1,038	311	2.491 02/06/2022
69371RP75	40096	PACCAR Inc.		04/26/2019	6,068,000.00	6,227,831.12	6,081,655.66	2.850	1,040	334	2.593 03/01/2022
69371RP83	40111	PACCAR Inc.		05/23/2019	7,000,000.00	7,198,240.00	7,007,721.98	2.650	1,083	404	2.546 05/10/2022
69371RQ33	40238	PACCAR Inc.		03/30/2020	1,000,000.00	1,026,890.00	992,094.42	2.000	910	543	2.552 09/26/2022
69371RN77	40267	PACCAR Inc.		05/13/2020	2,897,000.00	2,979,390.68	2,941,658.17	2.300	819	496	1.147 08/10/2022
69371RQ82	40275	PACCAR Inc.		06/08/2020	2,000,000.00	2,017,520.00	1,997,974.20	0.800	1,095	798	0.847 06/08/2023
69371RR24	40349	PACCAR Inc.		02/02/2021	7,000,000.00	6,979,490.00	6,992,323.59	0.350	1,095	1,037	0.389 02/02/2024
742718EQ8	40021	Proctor & Gamble		11/21/2018	10,000,000.00	10,104,400.00	9,923,683.99	1.700	1,078	216	3.065 11/03/2021
91159HHC7	40080	US Bank		03/15/2019	5,000,000.00	5,130,950.00	5,008,106.30	3.000	1,096	348	2.822 03/15/2022
91159HHC7	40102	US Bank		05/06/2019	6,533,000.00	6,704,099.27	6,551,542.29	3.000	1,044	348	2.689 03/15/2022
91159HHC7	40105	US Bank		05/09/2019	10,000,000.00	10,261,900.00	10,030,242.50	3.000	1,041	348	2.668 03/15/2022
90331HPC1	40112	US Bank		05/23/2019	10,000,000.00	10,276,300.00	9,995,956.30	2.650	1,096	417	2.687 05/23/2022
931142EJ8	37632	Wal-Mart		06/27/2018	5,000,000.00	5,045,700.00	4,999,980.95	3.125	1,092	83	3.127 06/23/2021
931142DH3	40274	Wal-Mart		06/01/2020	26,018,000.00	27,114,398.52	26,999,890.02	2.550	1,044	740	0.668 04/11/2023
Subtotal and Average			352,790,205.62		340,118,000.00	348,875,343.69	344,416,975.59		923	395	1.868
Negotiable CDs											
06367CAH0	40352	Bank of Montreal		02/04/2021	25,000,000.00	24,995,250.00	25,000,000.00	0.180	365	309	0.180 02/04/2022
62478UAT3	40346	MUBCD		01/22/2021	25,000,000.00	25,004,000.00	25,000,000.00	0.180	259	190	0.180 10/08/2021
55380THE3	40302	MUFG BANK LTD/NY		08/13/2020	25,000,000.00	25,016,250.00	25,000,000.00	0.320	365	134	0.320 08/13/2021
78012UYA7	40310	Royal Bank of Canada		09/30/2020	20,000,000.00	20,012,400.00	20,000,000.00	0.240	359	176	0.240 09/24/2021
89114NSX4	40307	Toronto Dominion Bank		09/23/2020	30,000,000.00	30,012,000.00	30,000,000.00	0.240	342	152	0.240 08/31/2021
Subtotal and Average			125,000,000.00		125,000,000.00	125,039,900.00	125,000,000.00		337	191	0.232
Commercial Paper Discounts											
78015CWA6	40351	Royal Bank of Canada		02/03/2021	25,000,000.00	24,978,500.00	24,984,250.00	0.140	219	162	0.140 09/10/2021
89233GVX1	40345	Toyota Motor Credit Corp		01/22/2021	15,000,000.00	14,987,850.00	14,987,966.67	0.190	221	152	0.190 08/31/2021

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Subtotal and Average			48,840,242.88		40,000,000.00	39,966,350.00	39,972,216.67		220	158	0.159	
Federal Agency Coupon Securities												
31422BJ27	40299	Federal Agricultural Mtg Corp		07/28/2020	2,500,000.00	2,486,025.00	2,499,892.01	0.500	1,812	1,565	0.501	07/14/2025
31422B6K1	40334	Federal Agricultural Mtg Corp		01/15/2021	10,000,000.00	9,857,100.00	9,992,337.78	0.480	1,826	1,750	0.496	01/15/2026
31422B6K1	40337	Federal Agricultural Mtg Corp		01/15/2021	10,000,000.00	9,857,100.00	9,991,964.24	0.480	1,826	1,750	0.497	01/15/2026
3133EJD48	40013	Federal Farm Credit Bank		10/17/2018	25,000,000.00	26,792,500.00	24,957,095.24	3.050	1,811	914	3.124	10/02/2023
3133EJ5W5	40049	Federal Farm Credit Bank		01/23/2019	20,000,000.00	21,248,400.00	19,989,690.85	2.650	1,734	935	2.672	10/23/2023
3133EKRE8	40127	Federal Farm Credit Bank		06/21/2019	17,000,000.00	17,307,700.00	16,990,864.96	1.850	997	347	1.909	03/14/2022
3133ELG81	40283	Federal Farm Credit Bank		06/12/2020	10,000,000.00	10,024,300.00	9,999,341.73	0.300	1,091	798	0.303	06/08/2023
3130A8QS5	37449	Federal Home Loan Bank		07/14/2016	10,000,000.00	10,039,400.00	9,997,178.94	1.125	1,826	104	1.227	07/14/2021
3130ABQY5	37569	Federal Home Loan Bank		08/02/2017	3,625,000.00	3,646,315.00	3,625,745.58	1.800	1,429	91	1.714	07/01/2021
3130ACZS6	37589	Federal Home Loan Bank		12/20/2017	10,000,000.00	10,256,100.00	9,995,108.22	2.100	1,654	456	2.141	07/01/2022
3130AGWK7	40157	Federal Home Loan Bank		08/16/2019	3,000,000.00	3,108,960.00	2,995,242.52	1.500	1,826	1,232	1.549	08/15/2024
3130AJQ69	40286	Federal Home Loan Bank		06/17/2020	915,000.00	915,237.90	914,859.10	0.125	363	75	0.200	06/15/2021
3130AJS26	40291	Federal Home Loan Bank		06/24/2020	25,000,000.00	25,033,250.00	25,000,000.00	0.220	751	470	0.220	07/15/2022
3137EAEC9	37466	Federal Home Loan Mtg Corp		08/12/2016	10,000,000.00	10,045,300.00	9,996,302.89	1.125	1,826	133	1.230	08/12/2021
3134GVPZ5	40259	Federal Home Loan Mtg Corp		05/04/2020	25,000,000.00	25,018,250.00	25,000,000.00	0.630	1,519	1,187	0.630	07/01/2024
3137EAEX3	40309	Federal Home Loan Mtg Corp		09/25/2020	5,000,000.00	4,911,600.00	4,986,506.90	0.375	1,824	1,636	0.436	09/23/2025
3137EAEX1	40316	Federal Home Loan Mtg Corp		10/16/2020	4,000,000.00	3,984,880.00	3,987,359.44	0.125	1,095	928	0.250	10/16/2023
3135G0U35	37636	Federal National Mtg Assn		06/25/2018	20,000,000.00	20,163,600.00	19,999,654.04	2.750	1,093	82	2.758	06/22/2021
3135G0U92	40043	Federal National Mtg Assn		01/11/2019	4,000,000.00	4,086,800.00	3,999,253.33	2.625	1,096	285	2.650	01/11/2022
3135G0V75	40142	Federal National Mtg Assn		07/08/2019	10,000,000.00	10,446,700.00	9,975,261.48	1.750	1,821	1,188	1.830	07/02/2024
3135G0W66	40183	Federal National Mtg Assn		10/22/2019	10,000,000.00	10,424,200.00	9,987,920.80	1.625	1,820	1,293	1.661	10/15/2024
3135G04Q3	40271	Federal National Mtg Assn		05/22/2020	10,000,000.00	10,012,700.00	9,978,511.94	0.250	1,095	781	0.351	05/22/2023
3135G04Z3	40288	Federal National Mtg Assn		06/19/2020	10,000,000.00	9,926,400.00	9,982,546.61	0.500	1,824	1,538	0.542	06/17/2025
3135G05X7	40329	Federal National Mtg Assn		12/29/2020	10,000,000.00	9,849,600.00	9,976,655.85	0.375	1,700	1,607	0.429	08/25/2025
3135G06G3	40333	Federal National Mtg Assn		01/06/2021	10,000,000.00	9,875,900.00	10,037,752.23	0.500	1,766	1,681	0.417	11/07/2025
Subtotal and Average			274,853,531.35		275,040,000.00	279,318,317.90	274,857,046.68		1,489	881	1.373	
Treasury Coupon Securities												
912828R77	37530	U.S. Treasury		02/01/2017	10,000,000.00	10,032,100.00	9,992,034.22	1.375	1,580	60	1.882	05/31/2021
912828W48	40196	U.S. Treasury		12/23/2019	15,000,000.00	15,806,850.00	15,170,436.15	2.125	1,529	1,064	1.719	02/29/2024
Subtotal and Average			25,162,881.69		25,000,000.00	25,838,950.00	25,162,470.37		1,549	665	1.784	
Federal Agency Callables												
3133ELJ47	40282	Federal Farm Credit Bank		06/17/2020	10,000,000.00	10,032,200.00	10,000,000.00	0.580	1,461	1,173	0.580	06/17/2024

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Federal Agency Callables												
3133EMLR1	40330	Federal Farm Credit Bank		12/29/2020	10,000,000.00	9,810,900.00	10,000,000.00	0.500	1,820	1,727	0.500	12/23/2025
3133EMSU7	40358	Federal Farm Credit Bank		03/09/2021	10,000,000.00	10,000,000.00	10,000,000.00	0.800	1,826	1,803	0.800	03/09/2026
3130AKPW0	40340	Federal Home Loan Bank		01/28/2021	10,000,000.00	9,903,600.00	10,000,000.00	0.500	1,826	1,763	0.500	01/28/2026
3130AKXX9	40350	Federal Home Loan Bank		02/25/2021	10,000,000.00	9,847,000.00	10,000,000.00	0.500	1,826	1,791	0.500	02/25/2026
3130AKXX9	40353	Federal Home Loan Bank		02/25/2021	10,000,000.00	9,847,000.00	9,994,120.00	0.500	1,826	1,791	0.500	02/25/2026
3134GTKG7	40095	Federal Home Loan Mtg Corp		05/03/2019	5,000,000.00	5,018,800.00	5,000,000.00	2.600	1,827	1,128	2.600	05/03/2024
3134GUQ94	40198	Federal Home Loan Mtg Corp		01/10/2020	10,000,000.00	10,105,500.00	10,000,000.00	1.800	1,827	1,380	1.800	01/10/2025
3134GVQX9	40261	Federal Home Loan Mtg Corp		05/05/2020	10,000,000.00	10,000,900.00	9,991,811.11	0.700	1,826	1,495	0.720	05/05/2025
3134GVSU9	40265	Federal Home Loan Mtg Corp		05/08/2020	10,000,000.00	10,001,600.00	10,000,000.00	0.700	1,789	1,461	0.700	04/01/2025
3134GVQY7	40268	Federal Home Loan Mtg Corp		05/14/2020	10,000,000.00	10,000,900.00	10,000,000.00	0.700	1,818	1,496	0.700	05/06/2025
3134GVB49	40273	Federal Home Loan Mtg Corp		06/23/2020	40,000,000.00	40,012,000.00	40,000,000.00	0.750	1,821	1,539	0.750	06/18/2025
3134GVS41	40285	Federal Home Loan Mtg Corp		06/23/2020	25,000,000.00	25,024,750.00	25,000,000.00	0.420	1,158	876	0.420	08/25/2023
3136G4WU3	40281	Federal National Mtg Assn		06/23/2020	30,000,000.00	30,016,200.00	30,000,000.00	0.850	1,826	1,544	0.850	06/23/2025
3135G06R9	40331	Federal National Mtg Assn		01/28/2021	15,000,000.00	14,784,000.00	15,000,000.00	0.550	1,826	1,763	0.550	01/28/2026
Subtotal and Average			223,211,403.32		215,000,000.00	214,405,350.00	214,985,931.11		1,728	1,491	0.745	
Supranational												
4581X0CZ9	37634	IADB		06/22/2018	20,000,000.00	20,477,800.00	19,687,024.70	1.750	1,545	531	2.902	09/14/2022
45818WCS3	40201	IADB		01/08/2020	11,000,000.00	11,474,320.00	11,002,955.83	1.700	1,773	1,324	1.692	11/15/2024
45818WCW4	40321	IADB		11/12/2020	10,000,000.00	9,963,000.00	9,995,789.40	0.340	1,433	1,293	0.352	10/15/2024
45818WCZ7	40357	IADB		02/24/2021	10,000,000.00	9,972,200.00	10,000,000.00	0.650	1,822	1,786	0.650	02/20/2026
459058FY4	37523	IBRD		01/26/2017	10,000,000.00	10,164,500.00	9,991,100.83	2.000	1,826	300	2.115	01/26/2022
45905UC51	37564	IBRD		01/20/2017	30,000,000.00	30,159,000.00	30,000,000.00	2.070	1,623	91	2.070	07/01/2021
45905US21	37596	IBRD		01/19/2018	25,000,000.00	25,142,500.00	25,000,000.00	2.170	1,259	91	2.170	07/01/2021
459058GQ0	40079	IBRD		03/19/2019	5,000,000.00	5,314,600.00	4,995,164.33	2.500	1,827	1,083	2.535	03/19/2024
459058GX5	40126	IBRD		06/19/2019	10,000,000.00	10,368,900.00	9,994,236.67	1.875	1,461	809	1.902	06/19/2023
459058JB0	40246	IBRD		04/22/2020	3,000,000.00	2,992,710.00	2,990,576.55	0.625	1,826	1,482	0.704	04/22/2025
459058GU1	40269	IBRD		05/21/2020	16,000,000.00	16,409,760.00	16,359,052.63	2.125	771	456	0.322	07/01/2022
459058GU1	40287	IBRD		06/18/2020	7,500,000.00	7,692,075.00	7,671,300.82	2.125	743	456	0.291	07/01/2022
459058JA2	40335	IBRD		01/11/2021	20,000,000.00	20,078,600.00	20,272,753.60	0.750	1,520	1,440	0.401	03/11/2025
459058JL8	40336	IBRD		01/11/2021	10,000,000.00	9,846,500.00	9,996,528.62	0.500	1,751	1,671	0.508	10/28/2025
459058JL8	40338	IBRD		01/11/2021	10,000,000.00	9,846,500.00	9,993,677.12	0.500	1,751	1,671	0.514	10/28/2025
459058DX8	40339	IBRD		01/12/2021	4,765,000.00	5,102,219.05	5,135,899.16	2.500	1,413	1,334	0.351	11/25/2024
459058JE4	40341	IBRD		01/13/2021	10,000,000.00	9,813,400.00	9,937,129.58	0.375	1,657	1,579	0.522	07/28/2025
459056HV2	40344	IBRD		01/22/2021	10,000,000.00	10,331,500.00	10,404,455.56	1.500	1,314	1,245	0.306	08/28/2024
45905U5Y6	40354	IBRD		02/18/2021	5,000,000.00	4,925,500.00	5,000,000.00	0.600	1,826	1,784	0.600	02/18/2026

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Supranational												
45905U5Y6	40355	IBRD		02/18/2021	5,000,000.00	4,925,500.00	5,000,000.00	0.600	1,826	1,784	0.600	02/18/2026
459058JA2	40359	IBRD		03/12/2021	10,000,000.00	10,054,076.44	10,054,076.44	0.750	1,460	1,440	0.611	03/11/2025
45950VPG5	40332	International Finance Corp		01/06/2021	8,550,000.00	8,512,465.50	8,582,386.10	0.425	1,413	1,328	0.320	11/19/2024
45950VPL4	40347	International Finance Corp		02/05/2021	10,000,000.00	9,766,700.00	9,972,774.22	0.450	1,826	1,771	0.507	02/05/2026
Subtotal and Average			258,487,734.69		260,815,000.00	263,334,325.99	262,036,882.16		1,507	962	1.194	
MBS ZERO PSA												
3137AWQH1	40115	Federal Home Loan Mtg Corp		06/06/2019	8,595,000.00	8,823,541.05	8,614,452.34	2.307	1,152	487	2.089	08/01/2022
3137AWQH1	40121	Federal Home Loan Mtg Corp		06/11/2019	6,215,000.00	6,380,256.85	6,229,124.00	2.307	1,147	487	2.088	08/01/2022
3137B4WB8	40148	Federal Home Loan Mtg Corp		08/01/2019	4,250,000.00	4,496,585.00	4,330,874.34	3.060	1,430	821	2.119	07/01/2023
3137B36J2	40167	Federal Home Loan Mtg Corp		09/16/2019	5,000,000.00	5,243,300.00	5,115,432.10	3.320	1,234	671	1.948	02/01/2023
3138L9HU9	40151	Federal National Mtg Assn		08/06/2019	2,750,000.00	2,785,530.00	2,755,826.72	2.360	969	365	2.131	04/01/2022
3138LFC30	40160	Federal National Mtg Assn		08/29/2019	4,000,000.00	4,033,800.00	4,022,617.83	2.100	1,464	883	1.823	09/01/2023
3138LC5B7	40169	Federal National Mtg Assn		09/17/2019	1,000,000.00	1,034,040.00	1,010,798.99	2.710	1,233	671	2.108	02/01/2023
3140HUNV4	40171	Federal National Mtg Assn		09/19/2019	5,000,000.00	5,271,550.00	5,058,921.10	2.420	1,747	1,187	2.046	07/01/2024
Subtotal and Average			37,144,493.89		36,810,000.00	38,068,602.90	37,138,047.42		1,298	685	2.042	
Asset Backed Security												
43815NAC8	40158	American Honda Finance Corp		08/27/2019	4,750,000.00	4,814,077.50	4,749,976.43	1.780	1,449	866	1.780	08/15/2023
43813VAC2	40190	American Honda Finance Corp		11/26/2019	9,000,000.00	9,165,960.00	8,998,917.54	1.830	1,514	1,022	1.845	01/18/2024
43813DAC2	40270	American Honda Finance Corp		05/27/2020	2,000,000.00	2,017,480.00	1,999,874.76	0.820	1,510	1,201	0.825	07/15/2024
44891LAC7	40253	Hyundai Auto Receivables Trust		04/29/2020	1,250,000.00	1,274,037.50	1,249,767.85	1.410	1,661	1,324	1.424	11/15/2024
89233MAD5	40186	Toyota Motor Credit Corp		11/13/2019	3,000,000.00	3,054,840.00	2,999,855.17	1.920	1,525	1,020	1.931	01/16/2024
89239RAC0	40252	Toyota Motor Credit Corp		04/29/2020	1,500,000.00	1,522,350.00	1,499,764.42	1.360	1,569	1,232	1.373	08/15/2024
89237VAB5	40296	Toyota Motor Credit Corp		07/27/2020	5,000,000.00	5,016,500.00	4,999,676.88	0.440	1,541	1,293	0.444	10/15/2024
Subtotal and Average			26,497,805.30		26,500,000.00	26,865,245.00	26,497,833.05		1,518	1,085	1.455	
Municipal Bonds												
13063CP87	37408	State of California GO		04/28/2016	10,000,000.00	10,011,000.00	10,000,000.00	1.500	1,799	0	1.500	04/01/2021
13063CP87	37411	State of California GO		04/29/2016	10,000,000.00	10,011,000.00	10,000,000.00	1.500	1,798	0	1.615	04/01/2021
13063DDF2	37579	State of California GO		10/26/2017	5,000,000.00	5,177,350.00	5,020,124.51	2.500	1,801	548	2.222	10/01/2022
13063DDF2	37588	State of California GO		12/07/2017	5,000,000.00	5,177,350.00	5,006,212.80	2.500	1,759	548	2.411	10/01/2022
13063DGA0	37620	State of California GO		05/16/2018	6,000,000.00	6,012,900.00	6,000,000.00	2.800	1,051	0	2.839	04/01/2021
13063DGN2	40008	State of California GO		09/18/2018	5,000,000.00	5,363,000.00	5,036,201.94	3.400	1,778	852	3.064	08/01/2023
13063DLY2	40116	State of California GO		06/06/2019	2,235,000.00	2,286,159.15	2,239,795.89	2.350	1,030	365	2.127	04/01/2022
13063DGB8	40243	State of California GO		04/13/2020	5,000,000.00	5,536,200.00	5,299,597.32	3.375	1,814	1,461	1.802	04/01/2025

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Municipal Bonds											
13034AL65	40323	CALIFORNIA ST INFRASTRUCTURE &		12/17/2020	1,385,000.00	1,380,166.35	1,385,000.00	0.765	1,749	1,644	0.765 10/01/2025
13077DML3	40318	California State Univ Rev		11/02/2020	10,000,000.00	9,973,600.00	10,035,861.59	0.885	1,825	1,675	0.805 11/01/2025
13066YTY5	37529	CA Dept of Water Resource Powr		02/01/2017	7,421,423.61	7,439,828.74	7,418,974.54	1.713	1,550	30	2.129 05/01/2021
13066YTZ2	37546	CA Dept of Water Resource Powr		05/01/2017	20,000,000.00	20,413,200.00	19,945,963.33	2.000	1,826	395	2.265 05/01/2022
13067WPE6	37625	CA Dept of Water Resource Powr		06/01/2018	1,000,000.00	1,038,100.00	993,900.00	2.518	1,644	609	2.911 12/01/2022
13066YTZ2	40039	CA Dept of Water Resource Powr		01/08/2019	4,000,000.00	4,082,640.00	3,970,696.06	2.000	1,209	395	2.711 05/01/2022
13066YTZ2	40114	CA Dept of Water Resource Powr		06/05/2019	15,000,000.00	15,309,900.00	15,003,299.71	2.000	1,061	395	1.979 05/01/2022
20772JL67	37560	State of Connecticut GO		07/03/2017	3,000,000.00	3,030,420.00	3,000,613.08	2.570	1,490	122	2.505 08/01/2021
34153QUD6	40311	Florida State Brd of Edu GO		10/22/2020	10,000,000.00	9,944,200.00	10,000,000.00	0.550	1,683	1,522	0.550 06/01/2025
34153QUC8	40313	Florida State Brd of Edu GO		10/22/2020	5,000,000.00	4,985,500.00	4,996,357.97	0.390	1,318	1,157	0.413 06/01/2024
373385FQ1	40304	State of Georgia GO		08/27/2020	14,615,000.00	14,683,252.05	14,615,000.00	0.520	1,800	1,583	0.520 08/01/2025
373385FP3	40305	State of Georgia GO		08/27/2020	4,345,000.00	4,356,079.75	4,345,000.00	0.420	1,435	1,218	0.420 08/01/2024
419792ZM1	40317	State of Hawaii GO		10/29/2020	5,000,000.00	5,022,250.00	5,013,621.90	0.852	1,798	1,644	0.790 10/01/2025
546417DQ6	40312	State of Louisiana GO		10/14/2020	4,000,000.00	4,011,080.00	4,000,000.00	0.840	1,691	1,522	0.840 06/01/2025
544351KQ1	37505	City of Los Angeles		12/21/2016	10,000,000.00	10,093,100.00	9,999,192.31	2.150	1,715	153	2.170 09/01/2021
544351KQ1	37510	City of Los Angeles		12/30/2016	3,250,000.00	3,280,257.50	3,247,952.56	2.150	1,706	153	2.310 09/01/2021
544351MN6	37638	City of Los Angeles		07/12/2018	4,815,000.00	4,999,944.15	4,815,412.30	2.900	1,512	518	2.893 09/01/2022
544351MN6	40036	City of Los Angeles		12/31/2018	4,000,000.00	4,153,640.00	4,003,693.64	2.900	1,340	518	2.830 09/01/2022
544351MQ9	40315	City of Los Angeles		10/14/2020	3,670,000.00	4,017,255.40	4,018,299.81	3.320	1,418	1,249	0.511 09/01/2024
5444356X3	40244	Los Angeles Intl Airport		04/15/2020	3,455,000.00	3,487,960.70	3,469,812.21	5.000	395	44	1.451 05/15/2021
57582RK88	40322	State of Massachusetts GO		12/03/2020	1,000,000.00	995,970.00	1,000,000.00	0.695	1,794	1,675	0.695 11/01/2025
574193NC8	37534	Maryland State GO		03/22/2017	5,000,000.00	5,106,800.00	5,000,000.00	2.250	1,819	348	2.250 03/15/2022
574193SP4	40234	Maryland State GO		03/18/2020	1,000,000.00	1,019,660.00	1,000,000.00	0.970	1,458	1,079	0.970 03/15/2024
574193TR9	40297	Maryland State GO		08/05/2020	5,000,000.00	4,986,300.00	5,005,298.44	0.660	1,822	1,583	0.635 08/01/2025
574193TQ1	40298	Maryland State GO		08/05/2020	5,000,000.00	5,029,750.00	5,001,629.53	0.510	1,457	1,218	0.500 08/01/2024
56052AD52	40124	State of Maine GO		06/26/2019	2,000,000.00	2,011,760.00	2,001,291.51	2.500	706	61	2.102 06/01/2021
56052AD60	40125	State of Maine GO		06/26/2019	1,250,000.00	1,282,225.00	1,255,707.82	2.500	1,071	426	2.094 06/01/2022
56052AE77	40280	State of Maine GO		06/24/2020	1,000,000.00	1,009,620.00	1,005,857.10	1.250	707	426	0.743 06/01/2022
60412AKS1	40245	State of Minnesota GO		04/15/2020	3,500,000.00	3,602,165.00	3,548,380.59	2.020	899	548	1.084 10/01/2022
649791PP9	40185	New York State GO		10/30/2019	5,000,000.00	5,237,050.00	5,001,740.06	2.010	1,569	1,050	1.998 02/15/2024
6500354U9	40207	NEW YORK ST URBAN DEV CORP REV		01/15/2020	5,000,000.00	5,334,950.00	5,134,986.13	2.860	1,521	1,079	1.905 03/15/2024
649902ZM8	40156	NYS Dormitory Authority		08/16/2019	2,700,000.00	2,954,205.00	2,848,760.83	5.092	1,307	713	2.149 03/15/2023
64990GZW5	40262	New York University		05/06/2020	2,450,000.00	2,504,782.00	2,441,295.04	1.438	1,517	1,187	1.551 07/01/2024
677522T20	40188	State of Ohio GO		11/20/2019	1,950,000.00	1,986,445.50	1,950,000.00	1.800	893	395	1.800 05/01/2022
70922PAH5	37497	Pennsylvania Turnpike Comm		12/12/2016	2,000,000.00	2,035,820.00	2,007,689.66	2.609	1,815	244	2.000 12/01/2021
70922PAK8	40152	Pennsylvania Turnpike Comm		08/14/2019	1,750,000.00	1,872,447.50	1,804,559.28	2.929	1,570	974	1.711 12/01/2023

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Municipal Bonds												
76913CAX7	40255	County of Riverside CA		05/06/2020	1,655,000.00	1,712,047.85	1,655,000.00	2.363	1,015	685	2.362	02/15/2023
76913CAZ2	40256	County of Riverside CA		05/06/2020	4,000,000.00	4,202,720.00	4,000,000.00	2.667	1,746	1,416	2.667	02/15/2025
79766DAE9	40241	San Francisco City & County		04/09/2020	1,050,000.00	1,058,232.00	1,070,480.72	5.000	1,117	760	3.995	05/01/2023
79766DLQ0	40249	San Francisco City & County		04/21/2020	2,000,000.00	2,008,920.00	2,001,769.19	2.927	375	30	1.850	05/01/2021
79766DAF6	40257	San Francisco City & County		04/27/2020	5,040,000.00	5,077,396.80	5,163,626.94	5.000	1,465	1,126	4.128	05/01/2024
79766DAE9	40258	San Francisco City & County		04/29/2020	7,885,000.00	7,946,818.40	8,052,957.06	5.000	1,097	760	3.906	05/01/2023
84247PHX2	37565	Southern Cal Public Pwr Author		07/31/2017	2,710,000.00	2,817,885.10	2,740,831.99	3.258	1,796	456	2.290	07/01/2022
882722VK4	40264	State of Texas GO		05/08/2020	3,425,000.00	3,678,347.25	3,618,851.72	3.823	1,058	730	0.947	04/01/2023
882724RA7	40319	State of Texas GO		10/30/2020	1,600,000.00	1,907,776.00	1,915,664.91	5.000	1,797	1,644	0.550	10/01/2025
91412GUY9	37496	UC General Revenue Bonds		12/09/2016	2,070,000.00	2,082,213.00	2,072,532.66	3.154	1,618	44	2.100	05/15/2021
91412HBK8	37624	UC General Revenue Bonds		06/05/2018	4,000,000.00	4,255,760.00	4,000,000.00	3.297	1,805	774	3.297	05/15/2023
91412GVB8	40153	UC General Revenue Bonds		08/14/2019	1,000,000.00	1,100,540.00	1,053,782.51	3.638	1,736	1,140	1.831	05/15/2024
91412HFL2	40293	UC General Revenue Bonds		07/16/2020	1,000,000.00	1,011,480.00	1,000,000.00	0.833	1,399	1,140	0.833	05/15/2024
91412HFL2	40294	UC General Revenue Bonds		07/16/2020	650,000.00	657,462.00	650,000.00	0.833	1,399	1,140	0.833	05/15/2024
91412HGE7	40324	UC General Revenue Bonds		12/10/2020	2,215,000.00	2,246,541.60	2,237,319.03	0.883	1,617	1,505	0.630	05/15/2025
91412HGE7	40325	UC General Revenue Bonds		12/15/2020	3,560,000.00	3,610,694.40	3,600,137.81	0.883	1,612	1,505	0.605	05/15/2025
91412HGE7	40326	UC General Revenue Bonds		12/16/2020	10,000,000.00	10,142,400.00	10,110,763.00	0.883	1,611	1,505	0.610	05/15/2025
91412HGE7	40343	UC General Revenue Bonds		01/22/2021	7,000,000.00	7,099,680.00	7,107,090.71	0.883	1,574	1,505	0.507	05/15/2025
923078CT4	40277	Ventura Cnty Pub Fin Auth Leas		06/11/2020	1,000,000.00	1,013,590.00	1,000,000.00	1.048	1,238	944	1.048	11/01/2023
923078CU1	40278	Ventura Cnty Pub Fin Auth Leas		06/11/2020	900,000.00	916,686.00	900,000.00	1.223	1,604	1,310	1.223	11/01/2024
97705MNM3	40177	State of Wisconsin GO		10/30/2019	500,000.00	522,830.00	500,000.00	1.857	1,645	1,126	1.857	05/01/2024
Subtotal and Average			306,663,483.16		291,051,423.61	297,317,304.19	293,338,587.71		1,540	819	1.710	
Corporate Floaters												
24422EUJ6	40048	Deere Co.		01/16/2019	3,480,000.00	3,484,384.80	3,477,286.03	0.443	968	162	1.642	09/10/2021
Subtotal and Average			5,735,083.05		3,480,000.00	3,484,384.80	3,477,286.03		968	162	1.642	
Pass Through Securities												
30298LAA9	40173	Federal Home Loan Mtg Corp		09/30/2019	8,570,039.80	8,906,585.26	8,570,039.80	1.990	1,699	1,150	1.962	05/25/2024
30314KAS2	40180	Federal Home Loan Mtg Corp		10/18/2019	3,140,696.60	3,211,582.12	3,155,633.75	2.090	1,742	1,211	1.941	07/25/2024
30295NAE0	40214	Federal Home Loan Mtg Corp		01/22/2020	744,010.82	752,239.58	744,940.83	2.050	1,372	937	1.973	10/25/2023
30298LAA9	40231	Federal Home Loan Mtg Corp		02/27/2020	1,006,979.68	1,046,523.77	1,019,566.92	1.990	1,549	1,150	1.590	05/25/2024
3137BJQ71	40266	Federal Home Loan Mtg Corp		05/26/2020	10,000,000.00	10,625,600.00	10,823,437.50	2.770	1,825	1,515	1.043	05/25/2025
3137B04Y7	40276	Federal Home Loan Mtg Corp		06/04/2020	5,450,000.00	5,675,030.50	5,727,609.38	2.615	965	664	0.605	01/25/2023
30315EAA4	40295	Federal Home Loan Mtg Corp		07/24/2020	3,483,967.18	3,479,786.42	3,501,007.26	0.830	1,766	1,515	0.695	05/25/2025
30288WAK5	40300	Federal Home Loan Mtg Corp		07/31/2020	270,190.54	276,034.76	277,831.87	2.190	967	723	0.919	03/25/2023

**City of San Jose
Portfolio Management
Portfolio Details - Investments
March 31, 2021**

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												
3137BGK24	40328	Federal Home Loan Mtg Corp		12/28/2020	4,500,000.00	4,880,970.00	4,937,850.00	3.062	1,458	1,364	0.496	12/25/2024
30318CAA5	40342	Federal Home Loan Mtg Corp		01/22/2021	4,996,548.15	4,975,162.92	5,021,051.22	0.670	1,768	1,699	0.537	11/25/2025
3137FQ3W1	40356	Federal Home Loan Mtg Corp		02/22/2021	4,950,000.00	5,272,641.00	5,316,300.00	2.588	1,492	1,454	0.554	03/25/2025
3138ELJW4	40189	Federal National Mtg Assn		11/12/2019	6,196,390.79	6,438,297.89	6,355,657.39	2.791	1,297	791	1.999	06/01/2023
3138L1UV9	40194	Federal National Mtg Assn		12/26/2019	4,139,060.35	4,231,940.86	4,160,402.38	2.220	1,071	609	2.023	12/01/2022
3138L84Z4	40202	Federal National Mtg Assn		02/03/2020	7,747,000.00	8,222,510.86	7,899,519.06	2.390	1,825	1,402	1.991	02/01/2025
3140HWYW6	40203	Federal National Mtg Assn		01/22/2020	7,450,000.00	7,848,277.00	7,531,484.38	2.240	1,806	1,371	2.021	01/01/2025
3138L4EN9	40206	Federal National Mtg Assn		01/22/2020	22,750,961.92	23,836,865.33	23,248,639.22	2.610	1,287	852	1.939	08/01/2023
3138LL3J2	40209	Federal National Mtg Assn		01/17/2020	1,000,000.00	1,034,840.00	1,023,750.00	2.710	1,811	1,371	2.223	01/01/2025
3136ACGJ4	40221	Federal National Mtg Assn		01/24/2020	3,733,567.02	3,819,961.76	3,786,653.68	2.509	1,036	603	1.900	11/25/2022
3138L8CE2	40225	Federal National Mtg Assn		02/05/2020	3,500,000.00	3,567,165.00	3,577,656.25	2.960	1,731	1,310	2.482	11/01/2024
3138LDR21	40226	Federal National Mtg Assn		02/18/2020	8,374,359.18	8,407,521.64	8,434,549.89	2.275	1,168	760	2.031	05/01/2023
3136AL7K1	40272	Federal National Mtg Assn		05/27/2020	3,474,648.11	3,681,771.88	3,760,959.12	2.967	1,763	1,454	1.008	03/25/2025
3136AGMB5	40289	Federal National Mtg Assn		06/22/2020	1,873,103.89	1,926,974.36	1,955,271.69	2.492	1,006	723	0.675	03/25/2023
3138L1DP1	40292	Federal National Mtg Assn		06/26/2020	2,477,451.84	2,532,401.72	2,565,807.84	2.430	827	548	0.797	10/01/2022
3138L9QS4	40314	Federal National Mtg Assn		10/14/2020	2,500,000.00	2,637,975.00	2,650,781.25	2.810	1,630	1,461	1.436	04/01/2025
3136AY6S7	40327	Federal National Mtg Assn		12/22/2020	4,928,334.66	5,218,465.72	5,296,382.69	2.624	1,434	1,334	0.543	11/25/2024
Subtotal and Average			132,617,608.06		127,257,310.53	132,507,125.35	131,342,783.37		1,473	1,119	1.508	
Total and Average			1,936,730,004.12		1,893,545,071.69	1,922,494,537.37	1,905,699,397.71		1,218	756	1.292	

**City of San Jose
Portfolio Management
Portfolio Details - Cash
March 31, 2021**

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		89,707.81	89,707.81		0	0	
				Subtotal		89,707.81	89,707.81				
		Total Cash and Investments	1,936,730,004.12		1,893,545,071.69	1,922,584,245.18	1,905,789,105.52		1,218	756	1.292

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SECTION E

DETAIL OF INVESTMENT ACTIVITY

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

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

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

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City of San Jose
Transaction Activity Report
January 1, 2021 - March 31, 2021
Sorted by Fund - Investment Number
All Funds

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	AssetClass	New Principal	Principal Paydowns	Interest	Total Cash
32936	003	CITY	STPOOL 0.24%	Purchase	01/05/2021		Short	2,146,000.00			-2,146,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	01/08/2021		Short	26,857,000.00			-26,857,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	01/15/2021		Short	49,696.60			-49,696.60
32936	003	CITY	STPOOL 0.24%	Purchase	01/22/2021		Short	33,622,000.00			-33,622,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	02/16/2021		Short	3,834,000.00			-3,834,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	02/23/2021		Short	3,535,000.00			-3,535,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	02/25/2021		Short	11,538,000.00			-11,538,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	03/02/2021		Short	18,843,000.00			-18,843,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	03/03/2021		Short	1,882,000.00			-1,882,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	03/04/2021		Short	7,208,000.00			-7,208,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	03/08/2021		Short	3,393,000.00			-3,393,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	03/11/2021		Short	1,372,000.00			-1,372,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	03/15/2021		Short	12,330,000.00			-12,330,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	03/17/2021		Short	9,544,000.00			-9,544,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	03/18/2021		Short	3,848,000.00			-3,848,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	03/24/2021		Short	16,846,000.00			-16,846,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	01/06/2021		Short		14,899,000.00		14,899,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	01/11/2021		Short		18,493,000.00		18,493,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	01/12/2021		Short		1,634,000.00		1,634,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	01/19/2021		Short		49,696.60		49,696.60
32936	003	CITY	STPOOL 0.24%	Redemption	01/19/2021		Short		6,149,000.00		6,149,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	01/20/2021		Short		7,346,000.00		7,346,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	02/12/2021		Short		7,574,000.00		7,574,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	02/17/2021		Short		4,382,000.00		4,382,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	02/18/2021		Short		141,000.00		141,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	02/19/2021		Short		12,887,000.00		12,887,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	02/22/2021		Short		9,946,000.00		9,946,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	02/24/2021		Short		19,859,000.00		19,859,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	02/26/2021		Short		29,501,000.00		29,501,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	03/01/2021		Short		5,302,000.00		5,302,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	03/05/2021		Short		8,522,000.00		8,522,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	03/09/2021		Short		9,521,000.00		9,521,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	03/10/2021		Short		2,105,000.00		2,105,000.00
32936	003	CITY	STPOOL 0.24%	Interest	01/15/2021		Short			49,696.60	49,696.60
36512	003	VP6000104	WELLS 0.01%	Purchase	01/04/2021		Cash	0.06			-0.06

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

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	AssetClass	New Principal	Principal Paydowns	Interest	Total Cash
36512	003	VP6000104	WELLS 0.01%	Purchase	01/08/2021		Cash	18,478,000.00			-18,478,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	01/22/2021		Cash	85,324,000.00			-85,324,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	01/25/2021		Cash	10,832,966.88			-10,832,966.88
36512	003	VP6000104	WELLS 0.01%	Purchase	01/26/2021		Cash	35,738,000.00			-35,738,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	01/26/2021		Cash	15,430.72			-15,430.72
36512	003	VP6000104	WELLS 0.01%	Purchase	02/01/2021		Cash	308.46			-308.46
36512	003	VP6000104	WELLS 0.01%	Purchase	02/08/2021		Cash	5,955,000.00			-5,955,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	02/09/2021		Cash	632,000.00			-632,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	02/11/2021		Cash	1,349,000.00			-1,349,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	03/01/2021		Cash	83.37			-83.37
36512	003	VP6000104	WELLS 0.01%	Redemption	01/11/2021		Cash		18,480,000.00		18,480,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	01/13/2021		Cash		255.66		255.66
36512	003	VP6000104	WELLS 0.01%	Redemption	01/27/2021		Cash		2,728,000.00		2,728,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	01/28/2021		Cash		1,779,000.00		1,779,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	01/29/2021		Cash		17,563,000.00		17,563,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	02/01/2021		Cash		33,023,000.00		33,023,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	02/02/2021		Cash		5,097,000.00		5,097,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	02/03/2021		Cash		23,328,000.00		23,328,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	02/04/2021		Cash		22,679,000.00		22,679,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	02/05/2021		Cash		17,880,000.00		17,880,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	02/10/2021		Cash		218,000.00		218,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	02/12/2021		Cash		15,550,000.00		15,550,000.00
36512	003	VP6000104	WELLS 0.01%	Interest	01/04/2021		Cash			0.06	0.06
36512	003	VP6000104	WELLS 0.01%	Interest	02/01/2021		Cash			308.46	308.46
36512	003	VP6000104	WELLS 0.01%	Interest	03/01/2021		Cash			83.37	83.37
37042	003	CSJFA	STPOOL 0.22%	Purchase	01/04/2021		Cash	7,304,000.00			-7,304,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	01/07/2021		Cash	15,145,000.00			-15,145,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	01/08/2021		Cash	35,140,000.00			-35,140,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	01/14/2021		Cash	3,242,000.00			-3,242,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	01/15/2021		Cash	49,240.67			-49,240.67
37042	003	CSJFA	STPOOL 0.22%	Purchase	01/21/2021		Cash	31,500,000.00			-31,500,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	01/22/2021		Cash	41,329,000.00			-41,329,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	03/15/2021		Cash	34,917,000.00			-34,917,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	03/23/2021		Cash	2,439,000.00			-2,439,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	03/25/2021		Cash	8,506,000.00			-8,506,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	03/29/2021		Cash	3,948,000.00			-3,948,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	01/13/2021		Cash		9,128,000.00		9,128,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	01/15/2021		Cash		66,943,000.00		66,943,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	01/19/2021		Cash		49,240.67		49,240.67
37042	003	CSJFA	STPOOL 0.22%	Redemption	03/12/2021		Cash		34,917,000.00		34,917,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	03/16/2021		Cash		3,574,000.00		3,574,000.00

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
37042	003	CSJFA	STPOOL 0.22%	Redemption	03/19/2021		Cash		10,885,000.00		10,885,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	03/22/2021		Cash		619,000.00		619,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	03/26/2021		Cash		19,923,000.00		19,923,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	03/30/2021		Cash		7,000,000.00		7,000,000.00
37042	003	CSJFA	STPOOL 0.22%	Interest	01/15/2021		Cash			49,240.67	49,240.67
37398	003	3130A7CV5	FEDERAL HOME	Redemption	02/18/2021	02/18/2021	Long		10,000,000.00		10,000,000.00
37398	003	3130A7CV5	FEDERAL HOME	Interest	02/18/2021	02/18/2021	Long			68,750.00	68,750.00
37449	003	3130A8QS5	FEDERAL HOME	Interest	01/14/2021	07/14/2021	Long			56,250.00	56,250.00
37466	003	3137EAEC9	FEDERAL HOME LN	Interest	02/12/2021	08/12/2021	Long			56,250.00	56,250.00
37505	003	544351KQ1	LOS 2.15% MAT	Interest	03/01/2021	09/01/2021	Long			107,500.00	107,500.00
37510	003	544351KQ1	LOS 2.15% MAT	Interest	03/01/2021	09/01/2021	Long			34,937.50	34,937.50
37523	003	459058FY4	IBRD 2.% MAT	Interest	01/26/2021	01/26/2022	Short			100,000.00	100,000.00
37534	003	574193NC8	MARYLAND ST, ST	Interest	03/15/2021	03/15/2022	Long			56,250.00	56,250.00
37560	003	20772JL67	CONNECTICUT ST,	Interest	02/01/2021	08/01/2021	Long			38,550.00	38,550.00
37564	003	45905UC51	IBRD 2.07% MAT	Interest	01/04/2021	07/01/2021	Short			310,500.00	310,500.00
37565	003	84247PHX2	STNPWR 3.258%	Interest	01/04/2021	07/01/2022	Long			44,145.90	44,145.90
37569	003	3130ABQY5	FHLB 1.8% MAT	Interest	01/04/2021	07/01/2021	Short			32,625.00	32,625.00
37575	003	64990FGS7	NYSHGR 1.95% MAT	Redemption	02/16/2021	02/15/2021	Long		7,660,000.00		7,660,000.00
37575	003	64990FGS7	NYSHGR 1.95% MAT	Interest	02/16/2021	02/15/2021	Long			74,685.00	74,685.00
37589	003	3130ACZS6	FHLB 2.1% MAT	Interest	01/04/2021	07/01/2022	Long			105,000.00	105,000.00
37596	003	45905US21	IBRD 2.17% MAT	Interest	01/04/2021	07/01/2021	Long			271,250.00	271,250.00
37607	003	25468PDJ2	DISNEY WALT CO	Redemption	02/12/2021	02/12/2021	Long		10,000,000.00		10,000,000.00
37607	003	25468PDJ2	DISNEY WALT CO	Interest	02/12/2021	02/12/2021	Long			115,000.00	115,000.00
37609	003	69371RN93	PACCAR FINL CORP	Redemption	03/01/2021	03/01/2021	Long		9,980,000.00		9,980,000.00
37609	003	69371RN93	PACCAR FINL CORP	Interest	03/01/2021	03/01/2021	Long			139,720.00	139,720.00
37634	003	4581X0CZ9	IADB 1.75% MAT	Interest	03/15/2021	09/14/2022	Short			175,000.00	175,000.00
37638	003	544351MN6	LOS 2.9 09/01/2022	Interest	03/01/2021	09/01/2022	Long			69,817.50	69,817.50
40008	003	13063DGN2	CALIFORNIA ST,	Interest	02/01/2021	08/01/2023	Long			85,000.00	85,000.00
40036	003	544351MN6	LOS 2.9 09/01/2022	Interest	03/01/2021	09/01/2022	Long			58,000.00	58,000.00
40043	003	3135G0U92	FEDERAL NATL MTG	Interest	01/11/2021	01/11/2022	Long			52,500.00	52,500.00
40048	003	24422EUJ6	DE 3.02713% MAT	Interest	03/10/2021	09/10/2021	Long			4,263.00	4,263.00
40054	003	90331HNP4	US BANK ASSN	Redemption	03/26/2021	04/26/2021	Long		10,271,055.53		10,271,055.53
40054	003	90331HNP4	US BANK ASSN	Cap G/L	03/26/2021	04/26/2021	Long		-18,055.53		-18,055.53
40054	003	90331HNP4	US BANK ASSN	Interest	03/26/2021	04/26/2021	Long			134,570.63	134,570.63
40055	003	594918BP8	MSFT 1.55% MAT	Interest	02/08/2021	08/08/2021	Short			77,500.00	77,500.00
40057	003	24422ETZ2	DEERE JOHN CAP	Redemption	01/08/2021	01/08/2021	Long		16,000,000.00		16,000,000.00
40057	003	24422ETZ2	DEERE JOHN CAP	Interest	01/08/2021	01/08/2021	Long			188,000.00	188,000.00
40060	003	3130AFRB5	FEDERAL HOME	Redemption	01/29/2021	01/29/2024	Long		4,995,000.00		4,995,000.00
40060	003	3130AFRB5	FEDERAL HOME	Cap G/L	01/29/2021	01/29/2024	Long		5,000.00		5,000.00
40060	003	3130AFRB5	FEDERAL HOME	Interest	01/29/2021	01/29/2024	Long			71,875.00	71,875.00
40063	003	191219AP9	KO 8.5% MAT	Interest	02/01/2021	02/01/2022	Long			447,270.00	447,270.00

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40069	003	14913Q2H1	CAT 3.01819% MAT	Redemption	03/15/2021	03/15/2021	Long		5,000,000.00		5,000,000.00
40069	003	14913Q2H1	CAT 3.01819% MAT	Interest	03/15/2021	03/15/2021	Long			5,581.25	5,581.25
40075	003	14913Q2T5	CAT 2.95% MAT	Interest	02/26/2021	02/26/2022	Long			73,750.00	73,750.00
40079	003	459058GQ0	IBRD 2.5% MAT	Interest	03/19/2021	03/19/2024	Long			62,500.00	62,500.00
40080	003	91159HHC7	USB 3.% MAT	Interest	03/15/2021	03/15/2022	Long			75,000.00	75,000.00
40082	003	594918BW3	MSFT 2.4% MAT	Interest	02/08/2021	02/06/2022	Long			54,000.00	54,000.00
40091	003	478160CD4	JOHNSON &	Interest	03/03/2021	03/03/2022	Long			59,400.00	59,400.00
40096	003	69371RP75	PACCAR FINL CORP	Interest	03/01/2021	03/01/2022	Long			86,469.00	86,469.00
40100	003	06406HBY4	BK 3.55% MAT	Interest	03/23/2021	09/23/2021	Long			148,070.50	148,070.50
40102	003	91159HHC7	USB 3.% MAT	Interest	03/15/2021	03/15/2022	Long			97,995.00	97,995.00
40105	003	91159HHC7	USB 3.% MAT	Interest	03/15/2021	03/15/2022	Long			150,000.00	150,000.00
40106	003	25468PCN4	DISNEY WALT CO	Interest	02/16/2021	08/16/2021	Long			68,750.00	68,750.00
40110	003	574193NB0	MARYLAND ST, ST	Redemption	03/15/2021	03/15/2021	Long		5,000,000.00		5,000,000.00
40110	003	574193NB0	MARYLAND ST, ST	Interest	03/15/2021	03/15/2021	Long			50,000.00	50,000.00
40115	003	3137AWQH1	FHMS K023 A2	Interest	01/26/2021	08/01/2022	Short			16,523.89	16,523.89
40115	003	3137AWQH1	FHMS K023 A2	Interest	02/25/2021	08/01/2022	Short			16,523.89	16,523.89
40115	003	3137AWQH1	FHMS K023 A2	Interest	03/25/2021	08/01/2022	Short			16,523.89	16,523.89
40121	003	3137AWQH1	FHMS K023 A2	Interest	01/26/2021	08/01/2022	Long			11,948.34	11,948.34
40121	003	3137AWQH1	FHMS K023 A2	Interest	02/25/2021	08/01/2022	Long			11,948.34	11,948.34
40121	003	3137AWQH1	FHMS K023 A2	Interest	03/25/2021	08/01/2022	Long			11,948.34	11,948.34
40127	003	3133EKRE8	FEDERAL FARM CR	Interest	03/15/2021	03/14/2022	Long			157,250.00	157,250.00
40138	003	084670BF4	BERKSHIRE	Interest	02/01/2021	01/31/2022	Long			144,721.00	144,721.00
40140	003	64990FLH5	NEW YORK ST	Redemption	03/15/2021	03/15/2021	Long		23,430,000.00		23,430,000.00
40140	003	64990FLH5	NEW YORK ST	Interest	03/15/2021	03/15/2021	Long			210,870.00	210,870.00
40142	003	3135G0V75	FNMA 1.75% MAT	Interest	01/04/2021	07/02/2024	Long			87,500.00	87,500.00
40148	003	3137B4WB8	FHMS K033 A2	Interest	01/25/2021	07/01/2023	Long			10,837.50	10,837.50
40148	003	3137B4WB8	FHMS K033 A2	Interest	02/25/2021	07/01/2023	Long			10,837.50	10,837.50
40148	003	3137B4WB8	FHMS K033 A2	Interest	03/25/2021	07/01/2023	Long			10,837.50	10,837.50
40151	003	3138L9HU9	FN AM8342 2.36%	Interest	01/25/2021	04/01/2022	Long			5,588.61	5,588.61
40151	003	3138L9HU9	FN AM8342 2.36%	Interest	02/25/2021	04/01/2022	Long			5,588.61	5,588.61
40151	003	3138L9HU9	FN AM8342 2.36%	Interest	03/25/2021	04/01/2022	Long			5,047.78	5,047.78
40156	003	649902ZM8	NYSHGR 5.092%	Interest	03/15/2021	03/15/2023	Long			68,742.00	68,742.00
40157	003	3130AGWK7	FEDERAL HOME	Interest	02/16/2021	08/15/2024	Long			22,500.00	22,500.00
40158	003	43815NAC8	HAROT 2019-3 A3	Interest	01/15/2021	08/15/2023	Short			7,045.83	7,045.83
40158	003	43815NAC8	HAROT 2019-3 A3	Interest	02/16/2021	08/15/2023	Short			7,045.83	7,045.83
40158	003	43815NAC8	HAROT 2019-3 A3	Interest	03/15/2021	08/15/2023	Short			7,045.83	7,045.83
40160	003	3138LFC30	FN AN2789 2.1%	Interest	01/25/2021	09/01/2023	Long			7,233.33	7,233.33
40160	003	3138LFC30	FN AN2789 2.1%	Interest	02/25/2021	09/01/2023	Long			7,233.33	7,233.33
40160	003	3138LFC30	FN AN2789 2.1%	Interest	03/25/2021	09/01/2023	Long			6,533.33	6,533.33
40164	003	037833DL1	AAPL 1.7% MAT	Interest	03/11/2021	09/11/2022	Long			8,500.00	8,500.00
40166	003	037833DL1	AAPL 1.7% MAT	Interest	03/11/2021	09/11/2022	Long			42,500.00	42,500.00

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40167	003	3137B36J2	FHMS K029 A2	Interest	01/25/2021	02/01/2023	Long			13,817.83	13,817.83
40167	003	3137B36J2	FHMS K029 A2	Interest	02/25/2021	02/01/2023	Long			13,817.78	13,817.78
40167	003	3137B36J2	FHMS K029 A2	Interest	03/25/2021	02/01/2023	Long			13,820.56	13,820.56
40168	003	6499022A0	NEW YORK ST	Redemption	03/15/2021	03/15/2021	Long	1,000,000.00			1,000,000.00
40168	003	6499022A0	NEW YORK ST	Interest	03/15/2021	03/15/2021	Long			21,230.00	21,230.00
40169	003	3138LC5B7	FN AN0841 2.71%	Interest	01/25/2021	02/01/2023	Long			2,333.61	2,333.61
40169	003	3138LC5B7	FN AN0841 2.71%	Interest	02/25/2021	02/01/2023	Long			2,333.61	2,333.61
40169	003	3138LC5B7	FN AN0841 2.71%	Interest	03/25/2021	02/01/2023	Long			2,107.78	2,107.78
40171	003	3140HUNV4	FN BL3103 2.42	Interest	01/25/2021	07/01/2024	Long			10,419.44	10,419.44
40171	003	3140HUNV4	FN BL3103 2.42	Interest	02/25/2021	07/01/2024	Long			10,419.44	10,419.44
40171	003	3140HUNV4	FN BL3103 2.42	Interest	03/25/2021	07/01/2024	Long			9,411.11	9,411.11
40173	003	30298LAA9	FRESB 2019-SB65	Interest	01/27/2021	05/25/2024	Long			14,266.40	14,266.40
40173	003	30298LAA9	FRESB 2019-SB65	Redemption	01/27/2021	05/25/2024	Long		9,857.90		9,857.90
40173	003	30298LAA9	FRESB 2019-SB65	Interest	02/25/2021	05/25/2024	Long			14,250.05	14,250.05
40173	003	30298LAA9	FRESB 2019-SB65	Redemption	02/25/2021	05/25/2024	Long		9,898.90		9,898.90
40173	003	30298LAA9	FRESB 2019-SB65	Interest	03/25/2021	05/25/2024	Long			14,233.63	14,233.63
40173	003	30298LAA9	FRESB 2019-SB65	Redemption	03/25/2021	05/25/2024	Long		13,054.80		13,054.80
40180	003	30314KAS2	FRESB 2019-SB67	Interest	01/26/2021	07/25/2024	Long			5,490.71	5,490.71
40180	003	30314KAS2	FRESB 2019-SB67	Redemption	01/26/2021	07/25/2024	Long		3,586.01		3,586.01
40180	003	30314KAS2	FRESB 2019-SB67	Interest	02/25/2021	07/25/2024	Long			5,484.47	5,484.47
40180	003	30314KAS2	FRESB 2019-SB67	Redemption	02/25/2021	07/25/2024	Long		3,600.06		3,600.06
40180	003	30314KAS2	FRESB 2019-SB67	Interest	03/25/2021	07/25/2024	Long			5,478.20	5,478.20
40180	003	30314KAS2	FRESB 2019-SB67	Redemption	03/25/2021	07/25/2024	Long		4,678.64		4,678.64
40185	003	649791PP9	NEW YORK ST,	Interest	02/16/2021	02/15/2024	Long			50,250.00	50,250.00
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Interest	01/15/2021	01/16/2024	Long			4,800.00	4,800.00
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Interest	02/16/2021	01/16/2024	Long			4,800.00	4,800.00
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Interest	03/15/2021	01/16/2024	Long			4,800.00	4,800.00
40189	003	3138ELJW4	FN AL3876 2.791%	Interest	01/25/2021	06/01/2023	Long			14,984.76	14,984.76
40189	003	3138ELJW4	FN AL3876 2.791%	Redemption	01/25/2021	06/01/2023	Long		12,000.99		12,000.99
40189	003	3138ELJW4	FN AL3876 2.791%	Interest	02/25/2021	06/01/2023	Long			14,955.91	14,955.91
40189	003	3138ELJW4	FN AL3876 2.791%	Redemption	02/25/2021	06/01/2023	Long		12,048.42		12,048.42
40189	003	3138ELJW4	FN AL3876 2.791%	Interest	03/25/2021	06/01/2023	Long			13,482.41	13,482.41
40189	003	3138ELJW4	FN AL3876 2.791%	Redemption	03/25/2021	06/01/2023	Long		14,476.72		14,476.72
40190	003	43813VAC2	HAROT 2019-4 A3	Interest	01/19/2021	01/18/2024	Long			13,725.00	13,725.00
40190	003	43813VAC2	HAROT 2019-4 A3	Interest	02/18/2021	01/18/2024	Long			13,725.00	13,725.00
40190	003	43813VAC2	HAROT 2019-4 A3	Interest	03/18/2021	01/18/2024	Long			13,725.00	13,725.00
40194	003	3138L1UV9	FNMA FN AM1495	Interest	01/25/2021	12/01/2022	Long			7,971.11	7,971.11
40194	003	3138L1UV9	FNMA FN AM1495	Redemption	01/25/2021	12/01/2022	Long		9,767.30		9,767.30
40194	003	3138L1UV9	FNMA FN AM1495	Interest	02/25/2021	12/01/2022	Long			7,952.44	7,952.44
40194	003	3138L1UV9	FNMA FN AM1495	Redemption	02/25/2021	12/01/2022	Long		9,798.05		9,798.05
40194	003	3138L1UV9	FNMA FN AM1495	Interest	03/25/2021	12/01/2022	Long			7,165.93	7,165.93

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40194	003	3138L1UV9	FNMA FN AM1495	Redemption	03/25/2021	12/01/2022	Long		11,091.15		11,091.15
40196	003	912828W48	UNITED STATES	Interest	03/01/2021	02/29/2024	Long			159,375.00	159,375.00
40198	003	3134GUQ94	FEDERAL HOME LN	Interest	01/11/2021	01/10/2025	Long			90,000.00	90,000.00
40199	003	31422BRZ5	FAMC 1.61% MAT	Redemption	02/26/2021	02/26/2021	Long	50,000,000.00			50,000,000.00
40199	003	31422BRZ5	FAMC 1.61% MAT	Interest	02/26/2021	02/26/2021	Long			402,500.00	402,500.00
40202	003	3138L84Z4	FN AM8039 2.39%	Interest	01/25/2021	02/01/2025	Long			15,943.76	15,943.76
40202	003	3138L84Z4	FN AM8039 2.39%	Interest	02/25/2021	02/01/2025	Long			15,943.76	15,943.76
40202	003	3138L84Z4	FN AM8039 2.39%	Interest	03/25/2021	02/01/2025	Long			14,400.81	14,400.81
40203	003	3140HWYW6	FN BL5224 2.240	Interest	01/25/2021	01/01/2025	Long			14,370.22	14,370.22
40203	003	3140HWYW6	FN BL5224 2.240	Interest	02/25/2021	01/01/2025	Long			14,370.22	14,370.22
40203	003	3140HWYW6	FN BL5224 2.240	Interest	03/25/2021	01/01/2025	Long			12,979.56	12,979.56
40206	003	3138L4EN9	FN AM3740 2.610	Interest	01/25/2021	08/01/2023	Long			51,502.88	51,502.88
40206	003	3138L4EN9	FN AM3740 2.610	Redemption	01/25/2021	08/01/2023	Long		52,513.86		52,513.86
40206	003	3138L4EN9	FN AM3740 2.610	Interest	02/25/2021	08/01/2023	Long			51,384.86	51,384.86
40206	003	3138L4EN9	FN AM3740 2.610	Redemption	02/25/2021	08/01/2023	Long		52,671.98		52,671.98
40206	003	3138L4EN9	FN AM3740 2.610	Interest	03/25/2021	08/01/2023	Long			46,305.20	46,305.20
40206	003	3138L4EN9	FN AM3740 2.610	Redemption	03/25/2021	08/01/2023	Long		59,483.50		59,483.50
40207	003	6500354U9	NEW YORK ST	Interest	03/15/2021	03/15/2024	Long			71,500.00	71,500.00
40209	003	3138LL3J2	FN AN8000 2.71%	Interest	01/25/2021	01/01/2025	Long			2,333.61	2,333.61
40209	003	3138LL3J2	FN AN8000 2.71%	Interest	02/25/2021	01/01/2025	Long			2,333.61	2,333.61
40209	003	3138LL3J2	FN AN8000 2.71%	Interest	03/25/2021	01/01/2025	Long			2,107.78	2,107.78
40211	003	31422BTC4	FEDERAL AGRIC	Redemption	02/12/2021	02/12/2025	Long	20,000,000.00			20,000,000.00
40211	003	31422BTC4	FEDERAL AGRIC	Interest	02/12/2021	02/12/2025	Long			188,000.00	188,000.00
40213	003	46625HJE1	JPM 3.25% MAT	Interest	03/23/2021	09/23/2022	Long			33,312.50	33,312.50
40214	003	30295NAE0	FRESB 2016-SB24	Interest	01/26/2021	10/25/2023	Long			1,923.34	1,923.34
40214	003	30295NAE0	FRESB 2016-SB24	Redemption	01/26/2021	10/25/2023	Long		2,024.88		2,024.88
40214	003	30295NAE0	FRESB 2016-SB24	Interest	02/25/2021	10/25/2023	Long			1,919.88	1,919.88
40214	003	30295NAE0	FRESB 2016-SB24	Redemption	02/25/2021	10/25/2023	Long		2,031.70		2,031.70
40214	003	30295NAE0	FRESB 2016-SB24	Interest	03/25/2021	10/25/2023	Long			1,916.41	1,916.41
40214	003	30295NAE0	FRESB 2016-SB24	Redemption	03/25/2021	10/25/2023	Long		377,790.89		377,790.89
40217	003	3130AHXL2	FHLB 1.94% MAT	Redemption	01/28/2021	01/28/2025	Long	10,000,000.00			10,000,000.00
40217	003	3130AHXL2	FHLB 1.94% MAT	Interest	01/28/2021	01/28/2025	Long			97,000.00	97,000.00
40220	003	459058HV8	IBRD 2.05% MAT	Redemption	01/28/2021	01/28/2025	Long	10,002,500.00			10,002,500.00
40220	003	459058HV8	IBRD 2.05% MAT	Cap G/L	01/28/2021	01/28/2025	Long		-2,500.00		-2,500.00
40220	003	459058HV8	IBRD 2.05% MAT	Interest	01/28/2021	01/28/2025	Long			102,500.00	102,500.00
40221	003	3136ACGJ4	FNA 2013-M3 A2	Interest	01/25/2021	11/25/2022	Long			8,388.01	8,388.01
40221	003	3136ACGJ4	FNA 2013-M3 A2	Redemption	01/25/2021	11/25/2022	Long		53,286.02		53,286.02
40221	003	3136ACGJ4	FNA 2013-M3 A2	Interest	02/25/2021	11/25/2022	Long			7,856.32	7,856.32
40221	003	3136ACGJ4	FNA 2013-M3 A2	Redemption	02/25/2021	11/25/2022	Long		8,003.63		8,003.63
40221	003	3136ACGJ4	FNA 2013-M3 A2	Interest	03/25/2021	11/25/2022	Long			7,905.84	7,905.84
40221	003	3136ACGJ4	FNA 2013-M3 A2	Redemption	03/25/2021	11/25/2022	Long		16,641.25		16,641.25

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40222	003	24422ETZ2	DEERE JOHN CAP	Redemption	01/08/2021	01/08/2021	Long		7,703,000.00		7,703,000.00
40222	003	24422ETZ2	DEERE JOHN CAP	Interest	01/08/2021	01/08/2021	Long			90,510.25	90,510.25
40223	003	46625HJH4	JPM 3.2% MAT	Interest	01/25/2021	01/25/2023	Long			160,000.00	160,000.00
40224	003	3138L1CU1	FN AM0982 2.39	Redemption	01/25/2021	11/01/2022	Long		10,171,875.00		10,171,875.00
40224	003	3138L1CU1	FN AM0982 2.39	Cap G/L	01/25/2021	11/01/2022	Long		17,678.70		17,678.70
40224	003	3138L1CU1	FN AM0982 2.39	Interest	01/25/2021	11/01/2022	Long			20,580.56	20,580.56
40225	003	3138L8CE2	FN AM7268 2.960%	Interest	01/25/2021	11/01/2024	Long			8,921.11	8,921.11
40225	003	3138L8CE2	FN AM7268 2.960%	Interest	02/25/2021	11/01/2024	Long			8,921.11	8,921.11
40225	003	3138L8CE2	FN AM7268 2.960%	Interest	03/25/2021	11/01/2024	Long			8,057.78	8,057.78
40226	003	3138LDR21	FN AN1404 2.275%	Interest	01/25/2021	05/01/2023	Long			16,482.33	16,482.33
40226	003	3138LDR21	FN AN1404 2.275%	Redemption	01/25/2021	05/01/2023	Long		12,135.71		12,135.71
40226	003	3138LDR21	FN AN1404 2.275%	Interest	02/25/2021	05/01/2023	Long			16,458.55	16,458.55
40226	003	3138LDR21	FN AN1404 2.275%	Redemption	02/25/2021	05/01/2023	Long		12,175.15		12,175.15
40226	003	3138LDR21	FN AN1404 2.275%	Interest	03/25/2021	05/01/2023	Long			14,844.25	14,844.25
40226	003	3138LDR21	FN AN1404 2.275%	Redemption	03/25/2021	05/01/2023	Long		14,853.84		14,853.84
40227	003	3136G4UP6	FNMA 1.8 02/26/2025	Redemption	02/26/2021	02/26/2025	Long	15,000,000.00			15,000,000.00
40227	003	3136G4UP6	FNMA 1.8 02/26/2025	Interest	02/26/2021	02/26/2025	Long			135,000.00	135,000.00
40228	003	3134GVCC0	FEDERAL HOME LN	Redemption	02/18/2021	02/18/2025	Long	4,050,000.00			4,050,000.00
40228	003	3134GVCC0	FEDERAL HOME LN	Interest	02/18/2021	02/18/2025	Long			35,437.50	35,437.50
40229	003	478160CD4	JOHNSON &	Interest	03/03/2021	03/03/2022	Long			142,728.75	142,728.75
40230	003	3136G4UH4	FEDERAL NATL MTG	Redemption	02/26/2021	02/26/2025	Long	2,854,800.15			2,854,800.15
40230	003	3136G4UH4	FEDERAL NATL MTG	Cap G/L	02/26/2021	02/26/2025	Long	199.85			199.85
40230	003	3136G4UH4	FEDERAL NATL MTG	Interest	02/26/2021	02/26/2025	Long			24,267.50	24,267.50
40231	003	30298LAA9	FRESB 2019-SB65	Interest	01/27/2021	05/25/2024	Long			1,676.30	1,676.30
40231	003	30298LAA9	FRESB 2019-SB65	Redemption	01/27/2021	05/25/2024	Long	1,158.30			1,158.30
40231	003	30298LAA9	FRESB 2019-SB65	Interest	02/25/2021	05/25/2024	Long			1,674.38	1,674.38
40231	003	30298LAA9	FRESB 2019-SB65	Redemption	02/25/2021	05/25/2024	Long	1,163.12			1,163.12
40231	003	30298LAA9	FRESB 2019-SB65	Interest	03/25/2021	05/25/2024	Long			1,672.45	1,672.45
40231	003	30298LAA9	FRESB 2019-SB65	Redemption	03/25/2021	05/25/2024	Long	1,533.94			1,533.94
40234	003	574193SP4	MARYLAND ST,	Interest	03/15/2021	03/15/2024	Long			4,850.00	4,850.00
40235	003	3133ELTC8	FEDERAL FARM CR	Redemption	03/17/2021	03/17/2025	Long	20,000,000.00			20,000,000.00
40235	003	3133ELTC8	FEDERAL FARM CR	Interest	03/17/2021	03/17/2025	Long			112,500.00	112,500.00
40237	003	254687FJ0	DIS 1.65% MAT	Interest	03/01/2021	09/01/2022	Long			11,649.00	11,649.00
40238	003	69371RQ33	PACCAR FINL CORP	Interest	03/26/2021	09/26/2022	Long			10,000.00	10,000.00
40242	003	06406RAE7	BK 2.95% MAT	Interest	01/29/2021	01/29/2023	Long			154,049.00	154,049.00
40247	003	89233GNB8	TMCC ZERO CPN	Redemption	01/11/2021	01/11/2021	Short	10,000,000.00			10,000,000.00
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Interest	01/15/2021	08/15/2024	Long			1,700.00	1,700.00
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Interest	02/16/2021	08/15/2024	Long			1,700.00	1,700.00
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Interest	03/15/2021	08/15/2024	Long			1,700.00	1,700.00
40253	003	44891LAC7	HART 2020-A A3	Interest	01/15/2021	11/15/2024	Long			1,468.75	1,468.75
40253	003	44891LAC7	HART 2020-A A3	Interest	02/16/2021	11/15/2024	Long			1,468.75	1,468.75

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40253	003	44891LAC7	HART 2020-A A3	Interest	03/15/2021	11/15/2024	Long			1,468.75	1,468.75
40255	003	76913CAX7	RIV 2.363% MAT	Interest	02/16/2021	02/15/2023	Long			19,553.83	19,553.83
40256	003	76913CAZ2	RIVERSIDE CNTY	Interest	02/16/2021	02/15/2025	Long			53,340.00	53,340.00
40259	003	3134GVPZ5	FEDERAL HOME LN	Interest	01/04/2021	07/01/2024	Long			78,750.00	78,750.00
40262	003	64990GZW5	NYSHGR 1.438%	Interest	01/04/2021	07/01/2024	Long			17,615.50	17,615.50
40265	003	3134GVSU9	FEDERAL HOME LN	Interest	01/04/2021	04/01/2025	Long			35,000.00	35,000.00
40266	003	3137BJQ71	FHMS KPLB A	Interest	01/27/2021	05/25/2025	Long			23,083.33	23,083.33
40266	003	3137BJQ71	FHMS KPLB A	Interest	02/25/2021	05/25/2025	Long			23,083.33	23,083.33
40266	003	3137BJQ71	FHMS KPLB A	Interest	03/25/2021	05/25/2025	Long			23,083.33	23,083.33
40267	003	69371RN77	PACCAR FINL CORP	Interest	02/10/2021	08/10/2022	Long			33,315.50	33,315.50
40269	003	459058GU1	IBRD 2.125% MAT	Interest	01/04/2021	07/01/2022	Long			170,080.00	170,080.00
40270	003	43813DAC2	HAROT 2020-2 A3	Interest	01/15/2021	07/15/2024	Long			1,366.67	1,366.67
40270	003	43813DAC2	HAROT 2020-2 A3	Interest	02/16/2021	07/15/2024	Long			1,366.67	1,366.67
40270	003	43813DAC2	HAROT 2020-2 A3	Interest	03/15/2021	07/15/2024	Long			1,366.67	1,366.67
40272	003	3136AL7K1	FNA 2015-M5 A1	Interest	01/25/2021	03/25/2025	Long			8,330.60	8,330.60
40272	003	3136AL7K1	FNA 2015-M5 A1	Redemption	01/25/2021	03/25/2025	Long		4,079.20		4,079.20
40272	003	3136AL7K1	FNA 2015-M5 A1	Interest	02/25/2021	03/25/2025	Long			8,320.85	8,320.85
40272	003	3136AL7K1	FNA 2015-M5 A1	Redemption	02/25/2021	03/25/2025	Long		4,093.12		4,093.12
40272	003	3136AL7K1	FNA 2015-M5 A1	Interest	03/25/2021	03/25/2025	Long			8,311.08	8,311.08
40272	003	3136AL7K1	FNA 2015-M5 A1	Redemption	03/25/2021	03/25/2025	Long		4,852.20		4,852.20
40276	003	3137B04Y7	FHMS KSMC A2	Interest	01/26/2021	01/25/2023	Long			11,876.46	11,876.46
40276	003	3137B04Y7	FHMS KSMC A2	Interest	02/25/2021	01/25/2023	Long			11,876.46	11,876.46
40276	003	3137B04Y7	FHMS KSMC A2	Interest	03/25/2021	01/25/2023	Long			-773.09	-773.09
40279	003	24422EVG1	DEERE JOHN CAP	Interest	01/05/2021	07/05/2022	Long			24,177.08	24,177.08
40279	003	24422EVG1	DEERE JOHN CAP	Accr Int	01/05/2021	07/05/2022	Long		458.33	-458.33	0.00
40281	003	3136G4WU3	FNMA 0.85% MAT	Interest	01/19/2021	06/23/2025	Long			143,791.68	143,791.68
40284	003	3138LGXW1	FN AN4292 MTGE	Interest	01/25/2021	01/01/2024	Long			2,221.67	2,221.67
40284	003	3138LGXW1	FN AN4292 MTGE	Interest	02/25/2021	01/01/2024	Long			2,221.67	2,221.67
40284	003	3138LGXW1	FN AN4292 MTGE	Interest	03/25/2021	01/01/2024	Long			58,565.23	58,565.23
40284	003	3138LGXW1	FN AN4292 MTGE	Redemption	03/25/2021	01/01/2024	Long		1,000,000.00		1,000,000.00
40285	003	3134GVS41	FHLMC 0.42% MAT	Interest	03/01/2021	08/25/2023	Long			52,500.00	52,500.00
40287	003	459058GU1	IBRD 2.125% MAT	Interest	01/04/2021	07/01/2022	Long			79,725.00	79,725.00
40289	003	3136AGMB5	FNMA FNA 2013-M12	Interest	01/25/2021	03/25/2023	Long			4,505.07	4,505.07
40289	003	3136AGMB5	FNMA FNA 2013-M12	Redemption	01/25/2021	03/25/2023	Long		19,326.83		19,326.83
40289	003	3136AGMB5	FNMA FNA 2013-M12	Interest	02/25/2021	03/25/2023	Long			5,105.39	5,105.39
40289	003	3136AGMB5	FNMA FNA 2013-M12	Redemption	02/25/2021	03/25/2023	Long		38,365.25		38,365.25
40289	003	3136AGMB5	FNMA FNA 2013-M12	Interest	03/25/2021	03/25/2023	Long			5,078.44	5,078.44
40289	003	3136AGMB5	FNMA FNA 2013-M12	Redemption	03/25/2021	03/25/2023	Long		47,401.58		47,401.58
40290	003	46625HJC5	JPM 4.35% MAT	Interest	02/16/2021	08/15/2021	Long			43,500.00	43,500.00
40291	003	3130AJS26	FHLB 0.22% MAT	Interest	01/15/2021	07/15/2022	Long			27,500.00	27,500.00
40292	003	3138L1DP1	FNMA FN AM1009	Interest	01/25/2021	10/01/2022	Long			5,222.48	5,222.48

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40292	003	3138L1DP1	FNMA FN AM1009	Redemption	01/25/2021	10/01/2022	Long		5,843.04		5,843.04
40292	003	3138L1DP1	FNMA FN AM1009	Interest	02/25/2021	10/01/2022	Long			5,210.25	5,210.25
40292	003	3138L1DP1	FNMA FN AM1009	Redemption	02/25/2021	10/01/2022	Long		5,861.82		5,861.82
40292	003	3138L1DP1	FNMA FN AM1009	Interest	03/25/2021	10/01/2022	Long			4,694.96	4,694.96
40292	003	3138L1DP1	FNMA FN AM1009	Redemption	03/25/2021	10/01/2022	Long		6,652.77		6,652.77
40295	003	30315EAA4	FRESB 2020-SB76	Interest	01/26/2021	05/25/2025	Long			2,414.04	2,414.04
40295	003	30315EAA4	FRESB 2020-SB76	Redemption	01/26/2021	05/25/2025	Long		1,927.73		1,927.73
40295	003	30315EAA4	FRESB 2020-SB76	Interest	02/25/2021	05/25/2025	Long			2,412.71	2,412.71
40295	003	30315EAA4	FRESB 2020-SB76	Redemption	02/25/2021	05/25/2025	Long		1,933.93		1,933.93
40295	003	30315EAA4	FRESB 2020-SB76	Interest	03/25/2021	05/25/2025	Long			2,411.37	2,411.37
40295	003	30315EAA4	FRESB 2020-SB76	Redemption	03/25/2021	05/25/2025	Long		2,352.25		2,352.25
40296	003	89237VAB5	TMCC 0.44% MAT	Interest	01/15/2021	10/15/2024	Long			1,833.34	1,833.34
40296	003	89237VAB5	TMCC 0.44% MAT	Interest	02/16/2021	10/15/2024	Long			1,833.34	1,833.34
40296	003	89237VAB5	TMCC 0.44% MAT	Interest	03/15/2021	10/15/2024	Long			1,833.34	1,833.34
40297	003	574193TR9	MARYLAND ST,	Interest	02/01/2021	08/01/2025	Long			16,133.33	16,133.33
40298	003	574193TQ1	MARYLAND ST,	Interest	02/01/2021	08/01/2024	Long			12,466.67	12,466.67
40299	003	31422BJ27	FEDERAL AGRIC	Interest	01/14/2021	07/14/2025	Long			6,250.00	6,250.00
40299	003	31422BJ27	FEDERAL AGRIC	Accr Int	01/14/2021	07/14/2025	Long		486.11	-486.11	0.00
40300	003	30288WAK5	FRESB 2016-SB15,	Interest	01/27/2021	03/25/2023	Long			495.65	495.65
40300	003	30288WAK5	FRESB 2016-SB15,	Redemption	01/27/2021	03/25/2023	Long		467.18		467.18
40300	003	30288WAK5	FRESB 2016-SB15,	Interest	02/25/2021	03/25/2023	Long			494.79	494.79
40300	003	30288WAK5	FRESB 2016-SB15,	Redemption	02/25/2021	03/25/2023	Long		418.08		418.08
40300	003	30288WAK5	FRESB 2016-SB15,	Interest	03/25/2021	03/25/2023	Long			494.03	494.03
40300	003	30288WAK5	FRESB 2016-SB15,	Redemption	03/25/2021	03/25/2023	Long		510.73		510.73
40301	003	3133ELX25	FEDERAL FARM CR	Redemption	03/02/2021	01/22/2024	Long		14,992,200.00		14,992,200.00
40301	003	3133ELX25	FEDERAL FARM CR	Cap G/L	03/02/2021	01/22/2024	Long		7,800.00		7,800.00
40301	003	3133ELX25	FEDERAL FARM CR	Interest	01/22/2021	01/22/2024	Long			35,250.00	35,250.00
40301	003	3133ELX25	FEDERAL FARM CR	Accr Int	01/22/2021	01/22/2024	Long		2,154.17	-2,154.17	0.00
40301	003	3133ELX25	FEDERAL FARM CR	Interest	03/02/2021	01/22/2024	Long			7,833.33	7,833.33
40304	003	373385FQ1	GEORGIA ST,	Interest	02/01/2021	08/01/2025	Long			32,510.26	32,510.26
40305	003	373385FP3	GAS 0.42% MAT	Interest	02/01/2021	08/01/2024	Long			7,806.52	7,806.52
40306	003	89233GQC3	TMCC DISC NOTE	Redemption	03/12/2021	03/12/2021	Short		25,000,000.00		25,000,000.00
40308	003	46625HJH4	JPM 3.2% MAT	Interest	01/25/2021	01/25/2023	Long			38,928.00	38,928.00
40308	003	46625HJH4	JPM 3.2% MAT	Accr Int	01/25/2021	01/25/2023	Long		12,976.00	-12,976.00	0.00
40309	003	3137EAX3	FEDERAL HOME LN	Interest	03/23/2021	09/23/2025	Long			9,270.84	9,270.84
40314	003	3138L9QS4	FN MA 8564 2.81%	Interest	01/25/2021	04/01/2025	Long			6,049.31	6,049.31
40314	003	3138L9QS4	FN MA 8564 2.81%	Interest	02/25/2021	04/01/2025	Long			6,049.31	6,049.31
40314	003	3138L9QS4	FN MA 8564 2.81%	Interest	03/25/2021	04/01/2025	Long			5,463.89	5,463.89
40315	003	544351MQ9	LOS ANGELES	Interest	03/01/2021	09/01/2024	Long			60,922.00	60,922.00
40315	003	544351MQ9	LOS ANGELES	Accr Int	03/01/2021	09/01/2024	Long		14,553.59	-14,553.59	0.00
40320	003	06406RAJ6	BANK NEW YORK	Interest	02/11/2021	08/11/2023	Long			66,723.00	66,723.00

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40320	003	06406RAJ6	BANK NEW YORK	Accr Int	02/11/2021	08/11/2023	Long		30,396.03	-30,396.03	0.00
40327	003	3136AY6S7	FNA 2017-M15 AV2	Interest	01/25/2021	11/25/2024	Long			-7,590.23	-7,590.23
40327	003	3136AY6S7	FNA 2017-M15 AV2	Interest	01/25/2021	11/25/2024	Long			12,816.08	12,816.08
40327	003	3136AY6S7	FNA 2017-M15 AV2	Redemption	01/25/2021	11/25/2024	Long		24,678.35		24,678.35
40327	003	3136AY6S7	FNA 2017-M15 AV2	Interest	02/25/2021	11/25/2024	Long			10,784.09	10,784.09
40327	003	3136AY6S7	FNA 2017-M15 AV2	Redemption	02/25/2021	11/25/2024	Long		2,581.35		2,581.35
40327	003	3136AY6S7	FNA 2017-M15 AV2	Interest	03/25/2021	11/25/2024	Long			10,780.70	10,780.70
40327	003	3136AY6S7	FNA 2017-M15 AV2	Redemption	03/25/2021	11/25/2024	Long		3,181.10		3,181.10
40328	003	3137BGK24	FHMS K043 A2 3.062	Interest	01/26/2021	12/25/2024	Long			11,482.50	11,482.50
40328	003	3137BGK24	FHMS K043 A2 3.062	Interest	01/26/2021	12/25/2024	Long			-10,334.25	-10,334.25
40328	003	3137BGK24	FHMS K043 A2 3.062	Interest	02/25/2021	12/25/2024	Long			11,482.50	11,482.50
40328	003	3137BGK24	FHMS K043 A2 3.062	Interest	03/25/2021	12/25/2024	Long			495.43	495.43
40329	003	3135G05X7	FEDERAL NATL MTG	Interest	02/25/2021	08/25/2025	Long			18,541.67	18,541.67
40329	003	3135G05X7	FEDERAL NATL MTG	Accr Int	02/25/2021	08/25/2025	Long		12,708.33	-12,708.33	0.00
40331	003	3135G06R9	FNMA 0.55% MAT	Purchase	01/28/2021	01/28/2026	Long	15,000,000.00			-15,000,000.00
40332	003	45950VPG5	IFC 0.425% MAT	Purchase	01/06/2021	11/19/2024	Long	8,589,234.76			-8,589,234.76
40333	003	3135G06G3	FEDERAL NATL MTG	Purchase	01/06/2021	11/07/2025	Long	10,047,190.00			-10,047,190.00
40334	003	31422B6K1	FEDERAL AGRIC	Purchase	01/15/2021	01/15/2026	Long	9,992,000.00			-9,992,000.00
40335	003	459058JA2	IBRD 0.75% MAT	Purchase	01/11/2021	03/11/2025	Long	20,338,120.00			-20,338,120.00
40335	003	459058JA2	IBRD 0.75% MAT	Interest	03/11/2021	03/11/2025	Long			75,000.00	75,000.00
40335	003	459058JA2	IBRD 0.75% MAT	Accr Int	03/11/2021	03/11/2025	Long		50,000.00	-50,000.00	0.00
40336	003	459058JL8	IBRD 0.5% MAT	Purchase	01/11/2021	10/28/2025	Long	10,006,498.89			-10,006,498.89
40337	003	31422B6K1	FEDERAL AGRIC	Purchase	01/15/2021	01/15/2026	Long	9,991,610.00			-9,991,610.00
40338	003	459058JL8	IBRD 0.5% MAT	Purchase	01/11/2021	10/28/2025	Long	10,003,508.89			-10,003,508.89
40339	003	459058DX8	IBRD 2.5% MAT	Purchase	01/12/2021	11/25/2024	Long	5,173,750.70			-5,173,750.70
40340	003	3130AKPW0	FEDERAL HOME	Purchase	01/28/2021	01/28/2026	Long	10,000,000.00			-10,000,000.00
40341	003	459058JE4	IBRD 0.375% MAT	Purchase	01/13/2021	07/28/2025	Long	9,951,167.50			-9,951,167.50
40341	003	459058JE4	IBRD 0.375% MAT	Interest	01/28/2021	07/28/2025	Long			18,800.00	18,800.00
40341	003	459058JE4	IBRD 0.375% MAT	Accr Int	01/28/2021	07/28/2025	Long		17,187.50	-17,187.50	0.00
40342	003	30318CAA5	FRESB 2021-SB82	Purchase	01/22/2021	11/25/2025	Long	5,026,474.17			-5,026,474.17
40342	003	30318CAA5	FRESB 2021-SB82	Interest	02/25/2021	11/25/2025	Long			2,791.67	2,791.67
40342	003	30318CAA5	FRESB 2021-SB82	Redemption	02/25/2021	11/25/2025	Long		1,560.45		1,560.45
40342	003	30318CAA5	FRESB 2021-SB82	Interest	02/25/2021	11/25/2025	Long			-1,954.17	-1,954.17
40342	003	30318CAA5	FRESB 2021-SB82	Interest	03/25/2021	11/25/2025	Long			2,790.79	2,790.79
40342	003	30318CAA5	FRESB 2021-SB82	Redemption	03/25/2021	11/25/2025	Long		1,891.40		1,891.40
40343	003	91412HGE7	UNIVERSITY CALIF	Purchase	01/22/2021	05/15/2025	Long	7,123,573.53			-7,123,573.53
40344	003	459056HV2	IBRD 1.5% MAT	Purchase	01/22/2021	08/28/2024	Long	10,487,200.00			-10,487,200.00
40344	003	459056HV2	IBRD 1.5% MAT	Interest	03/01/2021	08/28/2024	Long			75,000.00	75,000.00
40344	003	459056HV2	IBRD 1.5% MAT	Accr Int	02/28/2021	08/28/2024	Long		60,000.00	-60,000.00	0.00
40345	003	89233GVX1	TMCC ZERO CPN	Purchase	01/22/2021	08/31/2021	Short	14,982,504.17			-14,982,504.17
40346	003	62478UAT3	MUBCD 0.18% MAT	Purchase	01/22/2021	10/08/2021	Short	25,000,000.00			-25,000,000.00

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
40347	003	45950VPL4	IFC 0.45% MAT	Purchase	02/05/2021	02/05/2026	Long	9,971,900.00			-9,971,900.00
40348	003	46625HJT8	JPM 3.875% MAT	Purchase	02/01/2021	02/01/2024	Long	16,528,245.00			-16,528,245.00
40349	003	69371RR24	PACCAR FINANCIAL	Purchase	02/02/2021	02/02/2024	Long	6,991,880.00			-6,991,880.00
40350	003	3130AKXX9	FEDERAL HOME	Purchase	02/25/2021	02/25/2026	Long	10,000,000.00			-10,000,000.00
40351	003	78015CWA6	RY ZERO CPN MAT	Purchase	02/03/2021	09/10/2021	Short	24,978,708.33			-24,978,708.33
40352	003	06367CAH0	BMO 0.18% MAT	Purchase	02/04/2021	02/04/2022	Short	25,000,000.00			-25,000,000.00
40353	003	3130AKXX9	FEDERAL HOME	Purchase	02/25/2021	02/25/2026	Long	9,994,000.00			-9,994,000.00
40354	003	45905U5Y6	IBRD 0.6% MAT	Purchase	02/18/2021	02/18/2026	Long	5,000,000.00			-5,000,000.00
40355	003	45905U5Y6	IBRD 0.6% MAT	Purchase	02/18/2021	02/18/2026	Long	5,000,000.00			-5,000,000.00
40356	003	3137FQ3W1	FHMS KJ27 A2,	Purchase	02/22/2021	03/25/2025	Long	5,323,772.85			-5,323,772.85
40356	003	3137FQ3W1	FHMS KJ27 A2,	Interest	03/25/2021	03/25/2025	Long			10,675.50	10,675.50
40356	003	3137FQ3W1	FHMS KJ27 A2,	Interest	03/25/2021	03/25/2025	Long			-7,472.85	-7,472.85
40357	003	45818WCZ7	IADB 0.65% MAT	Purchase	02/24/2021	02/20/2026	Long	10,000,000.00			-10,000,000.00
40358	003	3133EMSU7	FEDERAL FARM CR	Purchase	03/09/2021	03/09/2026	Long	10,000,000.00			-10,000,000.00
40359	003	459058JA2	IBRD 0.75% MAT	Purchase	03/12/2021	03/11/2025	Long	10,055,008.33			-10,055,008.33
Totals for General Pool								829,248,073.88	774,954,971.76	9,016,056.48	-45,277,045.64
40162	501	VP4560000	WELLS 0.01%	Purchase	01/04/2021		Short	250.62			-250.62
40162	501	VP4560000	WELLS 0.01%	Purchase	02/01/2021		Short	171.08			-171.08
40162	501	VP4560000	WELLS 0.01%	Purchase	03/01/2021		Short	154.53			-154.53
40162	501	VP4560000	WELLS 0.01%	Interest	01/04/2021		Short			250.62	250.62
40162	501	VP4560000	WELLS 0.01%	Interest	02/01/2021		Short			171.08	171.08
40162	501	VP4560000	WELLS 0.01%	Interest	03/01/2021		Short			154.53	154.53
Totals for SJCE								576.23		576.23	0.00
Grand Total								829,248,650.11	774,954,971.76	9,016,632.71	-45,277,045.64

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CITY OF SAN JOSE
TREASURY DIVISION

RECONCILIATION OF INVESTMENT ACTIVITIES
1/1/21 THROUGH 3/31/21

	BALANCE 12/31/2020	SALES OR MATURITIES	ADDITIONS	BALANCE 3/31/2021
Asset Backed Securities	26,497,006.53			26,497,006.53
Commercial Paper/Discount	34,821,500.00	34,821,500.00	39,961,212.50	39,961,212.50
Corporate Medium Term Notes	385,686,885.57	58,697,118.88	23,520,125.00	350,509,891.69
Federal Agency Securities	556,484,717.92	151,920,348.61	85,078,199.85	489,642,569.16
Mortgage Backed Securities	170,629,172.53	12,234,576.75	10,350,247.02	168,744,842.80
Money Market Mutual Fund	20,148,227.49	158,325,255.66	158,325,365.72	20,148,337.55
Muni Bonds	323,998,668.34	37,053,047.09	7,123,573.53	294,069,194.78
Negotiable CD's	75,000,000.00		50,000,000.00	125,000,000.00
State Pool	78,307,000.00	311,348,937.27	340,366,937.27	107,325,000.00
Suprationals	157,391,960.00	10,129,687.50	114,576,389.07	261,838,661.57
UST Bills, Notes & Bonds	25,035,156.26			25,035,156.26
Total	1,854,000,294.64	774,530,471.76	829,302,049.96	1,908,771,872.84

NET PURCHASES/(SALES):

54,771,578.20

PORTFOLIO TURNOVER RATIO:

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

JANUARY THROUGH MARCH 2021 TURNOVER RATIO:

0.80

AVERAGE DAILY PORTFOLIO BALANCE:

1,995,708,830.28

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**City of San Jose
Purchases Report
Sorted by Dealer - Fund
January 1, 2021 - March 31, 2021**

CUSIP	Investment #	Fund	Sec. Type	Issuer	Original Par Value	Purchase Date	Payment Periods	Principal Purchased	Accrued Interest at Purchase	Rate at Purchase	Maturity Date	YTM	Ending Book Value
Purchased from: CastleOak Securities LP													
459058JL8	40336	003	MC2	IBRD	10,000,000.00	01/11/2021	04/28 - 10/28	9,996,360.00	10,138.89	0.500	10/28/2025	0.508	9,996,528.62
459058JE4	40341	003	MC2	IBRD	10,000,000.00	01/13/2021	01/28 - 07/28	9,933,980.00	Received	0.375	07/28/2025	0.522	9,937,129.58
06367CAH0	40352	003	NC2	BMO	25,000,000.00	02/04/2021	02/04 - At Maturity	25,000,000.00		0.180	02/04/2022	0.180	25,000,000.00
Subtotal					45,000,000.00			44,930,340.00	10,138.89				44,933,658.20
Purchased from: Piper Jaffary & Co.													
31422B6K1	40334	003	FAC	FAMC	10,000,000.00	01/15/2021	07/15 - 01/15	9,992,000.00		0.480	01/15/2026	0.496	9,992,337.78
30318CAA5	40342	003	GN4	FHLMC	5,000,000.00	01/22/2021	02/25 - Monthly	5,024,520.00	Received	0.670	11/25/2025	0.537	5,021,051.22
45950VPL4	40347	003	MC2	IFC	10,000,000.00	02/05/2021	08/05 - 02/05	9,971,900.00		0.450	02/05/2026	0.507	9,972,774.22
3137FQ3W1	40356	003	GN4	FHLMC	4,950,000.00	02/22/2021	03/25 - Monthly	5,316,300.00	Received	2.588	03/25/2025	0.554	5,316,300.00
Subtotal					29,950,000.00			30,304,720.00	0.00				30,302,463.22
Purchased from: RBC Capital Markets													
3130AKPW0	40340	003	MC1	FHLB	10,000,000.00	01/28/2021	07/28 - 01/28	10,000,000.00		0.500	01/28/2026	0.500	10,000,000.00
78015CWA6	40351	003	ACP	RY	25,000,000.00	02/03/2021	09/10 - At Maturity	24,978,708.33		0.140	09/10/2021	0.140	24,984,250.00
45905U5Y6	40354	003	MC2	IBRD	5,000,000.00	02/18/2021	08/18 - 02/18	5,000,000.00		0.600	02/18/2026	0.600	5,000,000.00
3130AKXX9	40350	003	MC1	FHLB	10,000,000.00	02/25/2021	08/25 - 02/25	10,000,000.00		0.500	02/25/2026	0.500	10,000,000.00
3130AKXX9	40353	003	MC1	FHLB	10,000,000.00	02/25/2021	08/25 - 02/25	9,994,000.00		0.500	02/25/2026	0.500	9,994,120.00
3133EMSU7	40358	003	MC1	FFCB	10,000,000.00	03/09/2021	09/09 - 03/09	10,000,000.00		0.800	03/09/2026	0.800	10,000,000.00
Subtotal					70,000,000.00			69,972,708.33	0.00				69,978,370.00
Purchased from: Raymond James & Associates													
459058DX8	40339	003	MC2	IBRD	4,765,000.00	01/12/2021	05/25 - 11/25	5,158,198.27	15,552.43	2.500	11/25/2024	0.351	5,135,899.16
91412HGE7	40343	003	MUN	UNVHGR	7,000,000.00	01/22/2021	05/15 - 11/15	7,112,070.00	11,503.53	0.883	05/15/2025	0.507	7,107,090.71
459058JA2	40359	003	MC2	IBRD	10,000,000.00	03/12/2021	09/11 - 03/11	10,054,800.00	208.33	0.750	03/11/2025	0.611	10,054,076.44
Subtotal					21,765,000.00			22,325,068.27	27,264.29				22,297,066.31
Purchased from: Toyota Financial Services													
89233GVX1	40345	003	ACP	TMCC	15,000,000.00	01/22/2021	08/31 - At Maturity	14,982,504.17		0.190	08/31/2021	0.190	14,987,966.67
Subtotal					15,000,000.00			14,982,504.17	0.00				14,987,966.67
Purchased from: Uniobanc Investment													
62478UAT3	40346	003	NC2	MUBCD	25,000,000.00	01/22/2021	10/08 - At Maturity	25,000,000.00		0.180	10/08/2021	0.180	25,000,000.00

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

City of San Jose
Purchases Report
January 1, 2021 - March 31, 2021

CUSIP	Investment #	Fund	Sec. Type	Issuer	Original Par Value	Purchase Date	Payment Periods	Principal Purchased	Accrued Interest at Purchase	Rate at Purchase	Maturity Date	YTM	Ending Book Value
Purchased from: UnioinBanc Investment													
3135G06R9	40331	003	MC1	FNMA	15,000,000.00	01/28/2021	07/28 - 01/28	15,000,000.00		0.550	01/28/2026	0.550	15,000,000.00
Subtotal					40,000,000.00			40,000,000.00	0.00				40,000,000.00
Purchased from: Wedbush Securities													
31422B6K1	40337	003	FAC	FAMC	10,000,000.00	01/15/2021	07/15 - 01/15	9,991,610.00		0.480	01/15/2026	0.497	9,991,964.24
45905U5Y6	40355	003	MC2	IBRD	5,000,000.00	02/18/2021	08/18 - 02/18	5,000,000.00		0.600	02/18/2026	0.600	5,000,000.00
Subtotal					15,000,000.00			14,991,610.00	0.00				14,991,964.24
Purchased from: Wells Fargo Securities													
3135G06G3	40333	003	FAC	FNMA	10,000,000.00	01/06/2021	05/07 - 11/07	10,039,690.00	7,500.00	0.500	11/07/2025	0.417	10,037,752.23
45950VPG5	40332	003	MC2	IFC	8,550,000.00	01/06/2021	05/19 - 11/19	8,584,490.70	4,744.06	0.425	11/19/2024	0.320	8,582,386.10
459058JA2	40335	003	MC2	IBRD	20,000,000.00	01/11/2021	03/11 - 09/11	20,288,120.00	Received	0.750	03/11/2025	0.401	20,272,753.60
459058JL8	40338	003	MC2	IBRD	10,000,000.00	01/11/2021	04/28 - 10/28	9,993,370.00	10,138.89	0.500	10/28/2025	0.514	9,993,677.12
459056HV2	40344	003	MC2	IBRD	10,000,000.00	01/22/2021	02/28 - 08/28	10,427,200.00	Received	1.500	08/28/2024	0.306	10,404,455.56
46625HJT8	40348	003	MTN	JPM	15,000,000.00	02/01/2021	08/01 - 02/01	16,528,245.00		3.875	02/01/2024	0.452	16,443,342.50
69371RR24	40349	003	MTN	PCAR	7,000,000.00	02/02/2021	08/02 - 02/02	6,991,880.00		0.350	02/02/2024	0.389	6,992,323.59
45818WCZ7	40357	003	MC2	IADB	10,000,000.00	02/24/2021	08/20 - 02/20	10,000,000.00		0.650	02/20/2026	0.650	10,000,000.00
Subtotal					90,550,000.00			92,852,995.70	22,382.95				92,726,690.70
Total Purchases					327,265,000.00			330,359,946.47	59,786.13				330,218,179.34

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

SECTION F

INDEPENDENT ACCOUNTANT'S REPORT

This is an Independent Accountant's Report on Applying Agreed-Upon Procedures as of December 31, 2020.

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CITY OF SAN JOSE

Independent Accountant's Report on
Applying Agreed-Upon Procedures

As of December 31, 2020



Certified
Public
Accountants



Independent Accountant's Report on Applying Agreed-Upon Procedures

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

We have performed the procedures enumerated below, which were agreed to by the City of San José (City) Finance Department and the Office of the City Auditor (City Auditor), solely to assist these specified parties in evaluating whether the investments within the City's pooled portfolio are in compliance with the City's Investment Policy dated September 15, 2020 (Investment Policy) and Finance Department procedures as of December 31, 2020. The City's management is responsible for the City's compliance with those requirements. The sufficiency of these procedures is solely the responsibility of those parties specified in the report. Consequently, we make no representation regarding the sufficiency of the procedures described below either for the purpose for which this report has been requested or for any other purpose.

The procedures and associated findings are as follows:

1. We obtained a copy of the FY 2020-21 Second Quarter Investment Report (Investment Report) as of December 31, 2020 and agreed individual investments, which includes investment description, maturity date, CUSIP number, book and market value, to supporting documentation such as custodian/bank statements obtained from the City.

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

2. We traced total investments listed on the Investment Report as of December 31, 2020 to the City's general ledger.

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

3. We verified the types of investments listed in the Investment Report as of December 31, 2020 were authorized by the City's Investment Policy.

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

4. We read the Investment Report as of December 31, 2020 to determine whether it contains the information/data required by the City's Investment Policy and whether it meets the timing requirements of the City's Investment Policy, as follows:

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

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

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

- 5. We verified the investments listed in the Investment Report as of December 31, 2020 were not prohibited investments listed in the City's Investment Policy.

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

- 6. We calculated the total investment amounts on a cost basis for the investment types listed in the Investment Report as of December 31, 2020, and compared those totals to the maximum portfolio limitations imposed by the City's Investment Policy for specified investment types.

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

- 7. We agreed individual investment maturity dates listed in the Investment Report as of December 31, 2020, to the custodian/bank statements and determined whether they conform to the maturity requirements of the City's Investment Policy.

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

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

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

- 9. We recomputed and reviewed supporting documentation relevant to the repurchase agreements and, if applicable, the reverse repurchase agreements held by the City on December 31, 2020, to ascertain whether the investments conform to the City's Investment Policy.

Finding: Not applicable. No repurchase or reverse repurchase agreements were held by the City on December 31, 2020.

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

This agreed-upon procedures engagement was conducted in accordance with attestation standards established by the American Institute of Certified Public Accountants. We were not engaged to and did not conduct an examination or review, the objective of which would be the expression of an opinion or conclusion, respectively, on whether the investments within the City’s pooled portfolio are in compliance with the City’s Investment Policy and Finance Department procedures as of December 31, 2020. Accordingly, we do not express such an opinion or conclusion. Had we performed additional procedures, other matters might have come to our attention that would have been reported to you.

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



Walnut Creek, California
April 23, 2021