

Memorandum

TO: HONORABLE MAYOR AND
CITY COUNCIL

FROM: Julia H. Cooper

**SUBJECT: INVESTMENT REPORT FOR
THE QUARTER ENDED
JUNE 30, 2021**

DATE: July 30, 2021

Approved



Date

8-8-21

Transmitted herewith is the City's Investment Report for the quarter ended June 30, 2021. To meet the reporting requirements set forth in the City of San Jose Investment Policy, an electronic version of this report will be posted on the City's website at <https://www.sanjoseca.gov/your-government/departments/finance/reports/-folder-450> and a hard copy will be on file at the City Clerk's Office located at 200 East Santa Clara Street.

This report will be distributed to the Public Safety, Finance and Strategic Support Committee (PSFSS) for discussion during its meeting on August 19, 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 June 30, 2021:

- **Size of total portfolio:** \$2,288,395,476
- **Earned income yield:** 1.076%
- **Weighted average days to maturity:** 565 days
- **Fiscal year-to-date net interest earnings:** \$30,599,022
- 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: Jennifer A. Maguire, Acting City Manager
Joe Rois, City Auditor
Nora Frimann, City Attorney

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**INVESTMENT REPORT FOR
THE QUARTER ENDED
JUNE 30, 2021**



Prepared by
Finance Department
Debt and Treasury Management Division

Julia H. Cooper
Director of Finance

**Investment Report for
The Quarter Ended
June 30, 2021**

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

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**CITY OF SAN JOSE
INVESTMENT REPORTS FOR
THE QUARTER ENDED JUNE 30, 2021
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July 30, 2021

HONORABLE MAYOR and CITY COUNCIL

INVESTMENT REPORT FOR THE QUARTER ENDED JUNE 30, 2021

I am pleased to present this report of investment activity for the quarter ended June 30, 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 June 30, 2021, as well as provides a comparison to the quarters ended March 31, 2021, and June 30, 2020.

INVESTMENT SUMMARY			
For the Quarter Ended	June 30, 2021	March 31, 2021	June 30, 2020
<u>Total Portfolio</u>			
Portfolio Value ^{(1) (2)}	\$2,288,395,476	\$1,908,771,873	\$2,392,587,214
Earned Interest Yield	1.076%	1.407%	1.974%
Dollar-weighted average yield			
Purchases	0.106%	0.409%	0.938%
Maturities	2.197%	1.818%	1.981%
Called Securities	2.121%	1.715%	2.433%
Weighted avg. yield at end of period	0.931%	1.292%	1.864%
Weighted avg. days to maturity	565	756	672
<u>Portfolio Fund 3</u>			
Portfolio Value ^{(1) (2) (3)}	\$2,267,337,216	\$1,887,715,882	\$2,371,534,344
Earned Interest Yield	1.087%	1.421%	1.991%
Dollar-weighted average yield			
Purchases	0.106%	0.409%	0.939%
Maturities	2.213%	1.818%	1.980%
Called Securities	2.121%	1.715%	2.433%
Weighted avg. yield at end of period	0.939%	1.306%	1.880%
Weighted avg. days to maturity	570	764	678

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 (\$454,409,951.96).

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

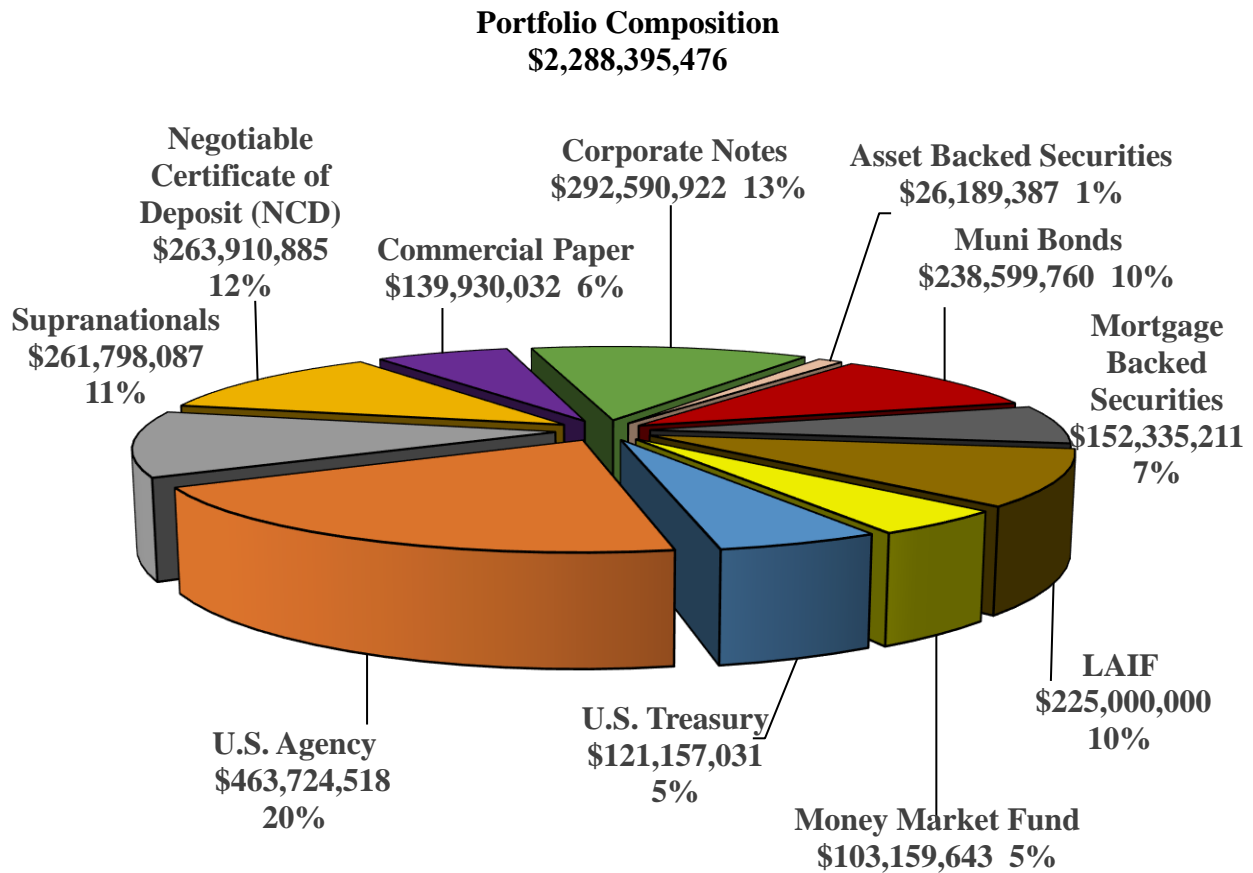
PORTFOLIO STATISTICS

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

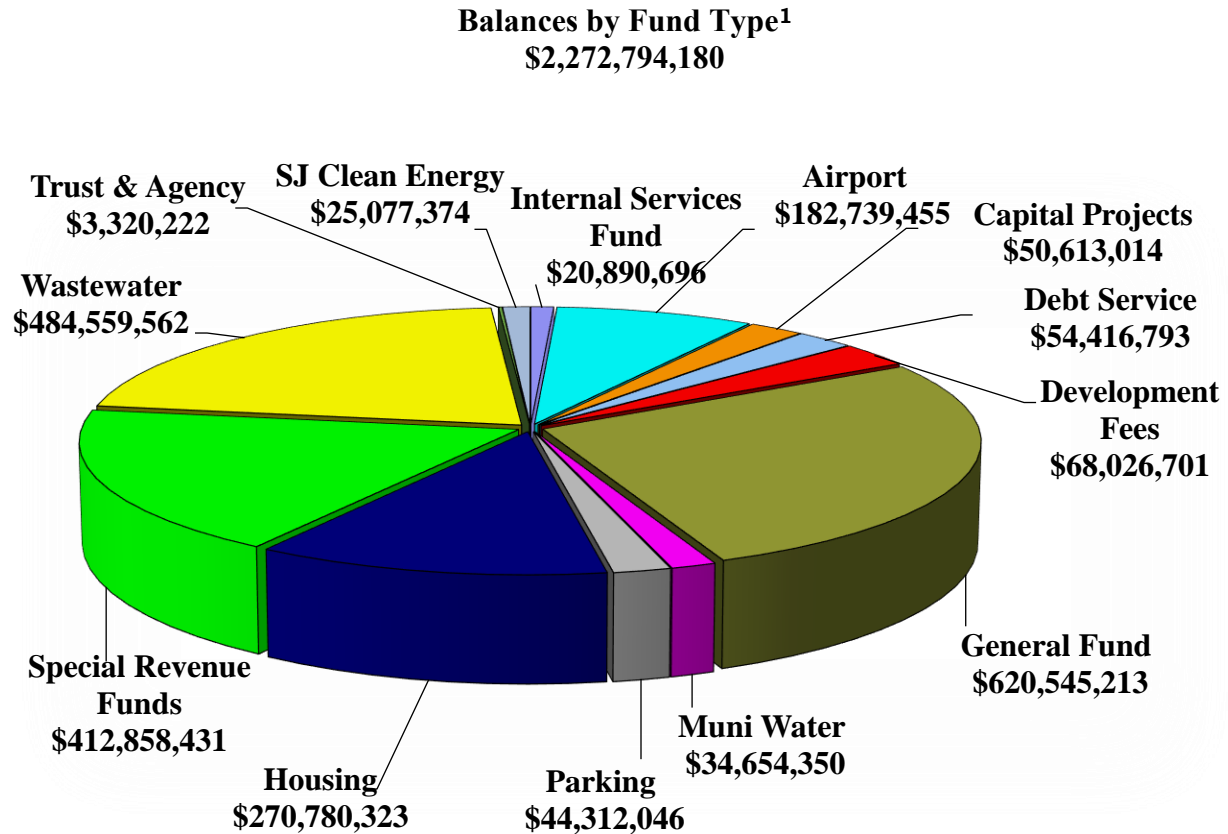
Portfolio Composition

Within this section are snapshots of the City's total investment portfolio as of June 30, 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	\$2,288,395,476
General Banking Balance	3,282,067
Deposit-in-Transit, Outstanding Checks ²	(18,883,363)
Total Balances per FMS	<u>\$2,272,794,180</u>

¹ General Fund includes \$365,121,590 of General Fund (Fund 001) as well as \$255,423,623 of other General Fund funds which are separately tracked including the Emergency Reserve Fund, Coronavirus Aid, Relief, and Economic Security Act (“CARES Act”), American Rescue Plan Act of 2021 (“ARPA”) including Emergency Rental Assistance funds established by ARPA, Developer Fees, Depositor Funds, and other smaller funds and reserves.

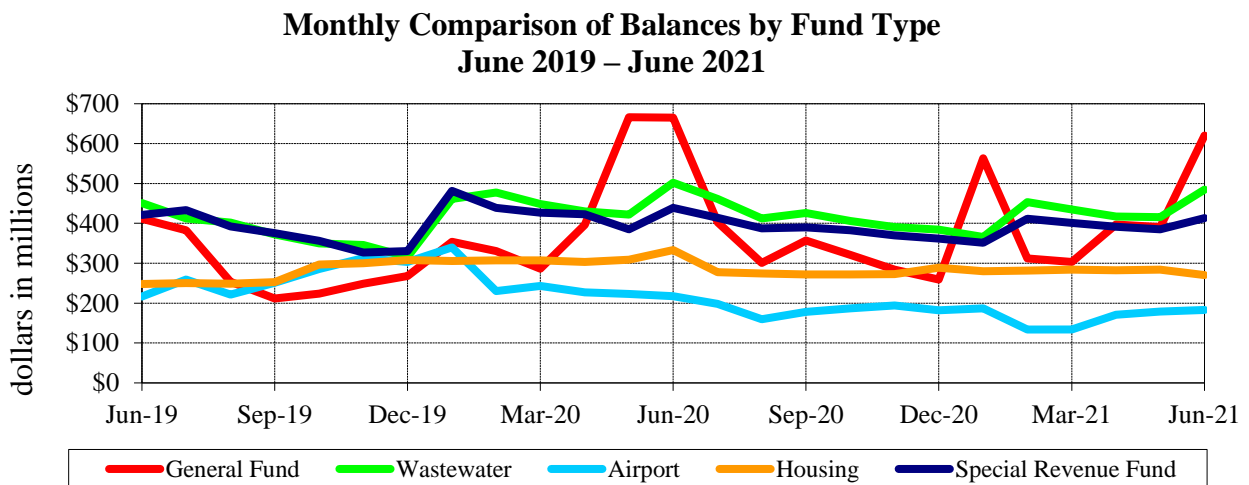
² Reflects timing difference between when deposits are made and accounted for in FMS or when checks are written and not yet cashed by the receiving party.

General Fund Balances

The General Fund balances increased by \$317 million during the quarter and ended with a balance of \$620.5 million as of June 30, 2021. While balances normally increase in the second half of the fiscal year due to the receipt of property tax disbursements from the County, particularly in January and June, general fund balances have grown even higher this quarter due to the receipt of federal relief and recovery assistance. The City received \$106 million of American Rescue Plan Act funds in May. 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.

As a result of the City’s receipt of federal relief and recovery assistance (e.g. CARES Act funds, ARPA³) over the past two fiscal years has altered the pattern of cash receipts. It is important to note that while the City budgets Coronavirus relief funds separate from the General Fund – relief funds are held within their own budgeted funds and interest earnings are proportionately allocated to each of these funds – they are classified as General Fund resources in this report in accordance with accounting standards.

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



Prefunding of Annual Retirement Contributions

The City opted to prefund Tier 1 the annual employer retirement contributions for Fiscal Year 2020-21. The prefunding amount was \$359 million. In anticipation of this cash outflow, the City set aside \$229 million in cash and matured investments and issued \$130 million Tax Revenue Anticipation Notes (TRANs) on July 1, 2020. The cash, matured investments and TRANs proceeds were sufficient to prefund the retirement contribution. As of June 30, 2021, the City has repaid the entire TRANs balance in full.

³ The City has received, or anticipates receiving, funding from Federal, State and local sources in response to the COVID-19 pandemic totaling approximately \$803 million, primarily from the Coronavirus Aid, Relief, and Economic Stabilization Act (the “CARES Act”) and the American Rescue Plan Act.

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 continue to manage SARA’s accounts until all assets are liquidated and bonds are redeemed.

As of June 30, 2021, SARA reported cash balances as outlined in the table below:

SARA CASH SUMMARY

	Pledged for Bond/Enforceable Obligations
LAIF	\$6,414,168
Wells Fargo:	
General Account	\$285,594
Total Wells Fargo Funds	\$285,594
Wilmington Trust:	
Total Wilmington Trust Funds	\$120,346,779 (A)
	\$120,346,779
TOTAL	\$127,046,541

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

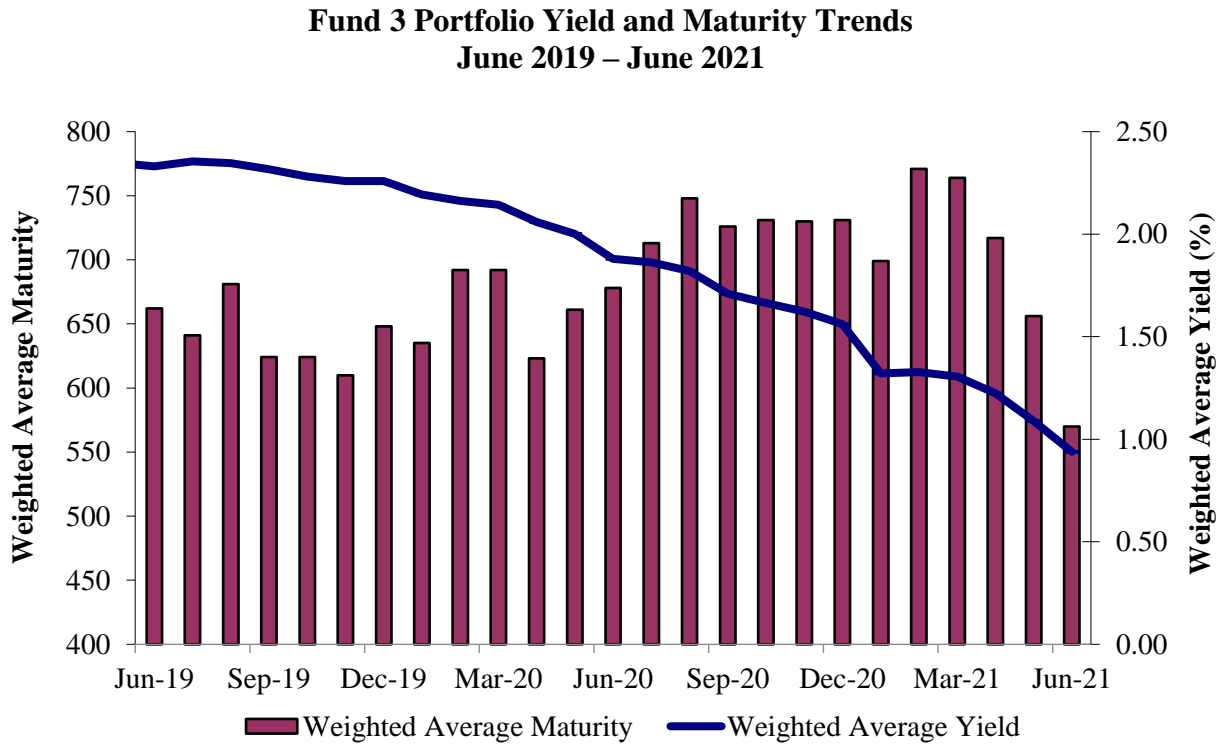
PORTFOLIO PERFORMANCE

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	June 30, 2021	March 31, 2021	June 30, 2020
<u>Quarter-End</u>			
Total interest earnings	\$5,707,671	\$6,841,147	\$10,940,721
Realized gains (losses)	(\$323,985)	\$81,558	(\$138,009)
Total income recognized	\$5,383,686	\$6,922,705	\$10,802,712
<u>Fiscal Year-to-Date</u>			
Total interest earnings	\$29,607,831	\$23,900,160	\$45,020,776
Realized gains (losses)	\$991,191	\$1,315,176	\$866,314
Total income recognized	\$30,599,022	\$25,215,336	\$45,887,090

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.



The Fund 3 Portfolio’s weighted average maturity (WAM) decreased from 764 days as of March 31, 2021, to 570 days on June 30, 2021. The weighted average yield decreased from 1.306% as of March 31, 2021 to 0.939% on June 30, 2021.

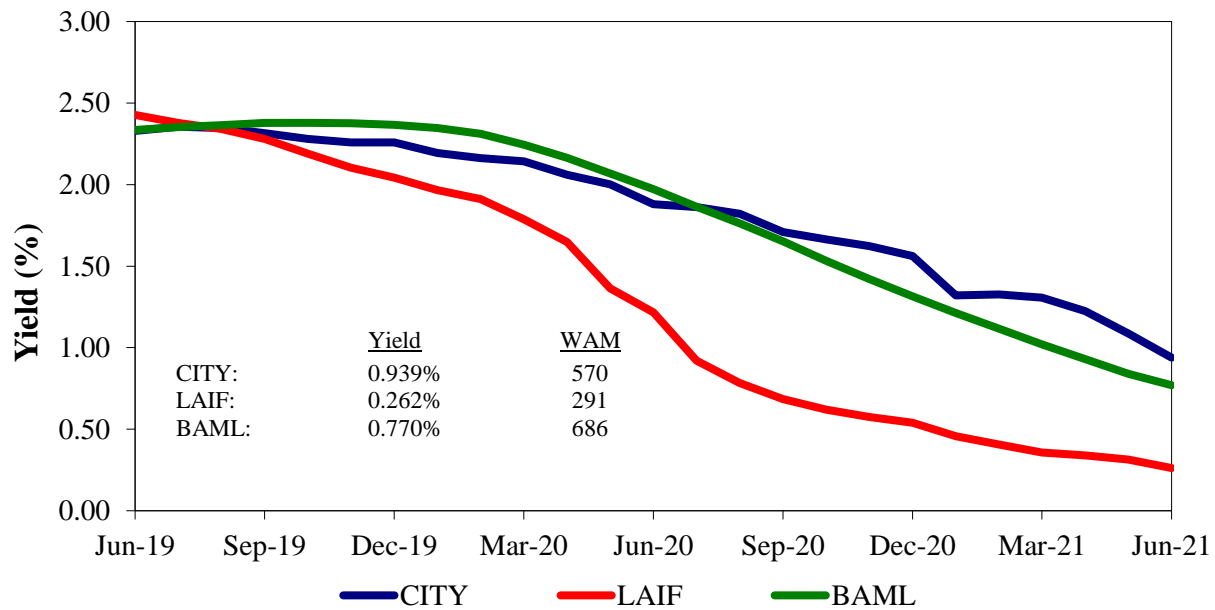
Interest rates continued to remain at historical lows and \$50 million of investments were called before maturity during the quarter. New investments were purchased at much lower yields, compared with matured and called securities. As a result, the aggregate portfolio yield continued to decrease. The WAM also decreased as the bulk of investment activity has been focused on maintaining shorter term liquidity to order to meet operational expenditures.

The receipt of federal relief and recovery assistance has provided the City significant additional cash but has the impact of further diluting yield and reducing WAM. The City and the Financing Authority each maintains a Local Agency Investment Fund (“LAIF”) pool investment accounts for general liquidity, and these are currently held to their maximum capacity of \$75 million due to the attractive yields compared to other available investment opportunities; but as shown in the table below, LAIF yields are also being affected by the low interest rate environment and have fallen as well during this low rate environment. During this Quarter the City opened a third LAIF account made available to the City specifically for the deposit of up to \$75 million of ARPA funds. This account has also been fully invested due to the relative yields on LAIF as compared to other market investment opportunities.

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 June 2019 to June 2021.

**Portfolio vs. Benchmarks
June 2019 – June 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 291 days as of June 30, 2021, much shorter than the City portfolio’s WAM (570 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.

Unrealized Losses and Gains

As shown in the Investment Summary Table on page one of this report, the total portfolio size as of June 30, 2021, was approximately \$2.28 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	\$2,295,052,416	Market Value	\$2,295,052,416
Original Cost	<u>(2,288,395,476)</u>	Amortized Cost	<u>(2,284,927,425)</u>
Net Unrealized Gain	\$ 6,656,940	Net Unrealized Gain	\$ 10,124,991

An inverse relationship exists between general changes in interest rates (Yield) and the value of fixed income investment securities (Price). 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 June 30, 2021 was 1.076%, 0.331% lower than the previous quarter and 0.898% 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

Cash Management Projection

Based on the Finance Department’s cash flow projection as of June 30, 2021, total revenues and investment maturities for the next six months are anticipated to be approximately \$2.21 billion. This is sufficient to cover projected expenditures of approximately \$2.16 billion. As noted above, during the Fiscal Year 2020-21 the City prefunded retirement plan contributions with a combination of Cash and TRANs. On July 1, 2021, the City issued additional Tax and Revenue Anticipation Notes in the original aggregate principal amount of \$285 million (the “2021 TRAN”). The City used the proceeds of the 2021 TRAN, together with cash on hand of approximately \$141.3 million, to prefund its employer retirement contributions for the City’s pension and healthcare plans for Tier 1 employees for 2021-2022.

Statement of Compliance with the Policy

There were no exceptions or violations outstanding for the quarter ended June 30, 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 June 30, 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>0.94%</u>
Variance	(0.81%)
<i>Fiscal Year to Date</i>	
Budget ^(a)	1.75%
Actual ^(b)	<u>1.41%</u>
Variance	(0.34%)

(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.

The increase in vaccinations and the easing of business restrictions in many cities and states around the country caused economic activity to improve during the fourth quarter. Consumer spending and travel expanded. The national unemployment rate declined to 5.9% in June 2021 from a high of 14.7% in April 2020. Equity markets preserved the gains achieved in the third quarter and continued to climb to record highs on optimism of a robust economic recovery that saw jobless claims drop to pandemic lows and employment increase. However, inflation rose more than expected due to the increase in economic activity and historic government monetary stimulus. The Fed saw the rise in consumer prices as transitory 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. The Fed also predicted future interest rate increases by the end of 2023.

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 June 30, 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 June 30, 2021 was \$2,288,395,476, an increase of approximately \$380 million from the previous quarter. For the quarter ended June 30, 2021, the earned interest yield was 1.076%, a decrease from 1.407% reported for the previous quarter. The weighted average days to maturity decreased from 756 days on March 31, 2021, to 565 days on June 30, 2021. As of June 30, 2021, approximately 25% 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
4/1/21 THROUGH 6/30/21

	Fund 003	Fund 152	Fund 501	Consolidated
TOTAL INCOME RECEIVED IN THIS PERIOD:	6,095,694.45	1,253.55	507.74	6,097,455.74
TOTAL NET EARNINGS THIS PERIOD:	5,382,783.64	400.89	502.23	5,383,686.76
AVERAGE DAILY PORTFOLIO BALANCE:	1,986,341,654.41	894,481.09	20,142,007.67	2,007,378,143.17
EARNED INCOME YIELD THIS PERIOD	1.087	0.180	0.010	1.076
END OF PERIOD PORTFOLIO BALANCE:	2,267,337,215.89	916,079.36	20,142,180.58	2,288,395,475.83
CURRENT AMORTIZED BOOK VALUE:	2,263,855,052.49	915,414.95	20,142,180.58	2,284,912,648.02
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	0.939	0.076	0.010	0.931
WEIGHTED AVERAGE DAYS OF MATURITY:	570	349	1	565

City of San Jose
Portfolio Statistics
Funds: 003, 152, 501
7/01/20 THROUGH 6/30/21

	Fund 003	Fund 152	Fund 501	Consolidated
TOTAL INCOME RECEIVED IN THIS PERIOD:	39,460,145.33	1,819.08	3,634.85	39,465,599.26
TOTAL NET EARNINGS THIS PERIOD:	30,594,408.54	1,772.82	2,841.22	30,599,022.58
AVERAGE DAILY PORTFOLIO BALANCE:	1,961,443,334.74	909,372.61	20,141,132.90	1,982,493,840.25
EARNED INCOME YIELD THIS PERIOD	1.559	0.195	0.014	1.543
END OF PERIOD PORTFOLIO BALANCE:	2,267,337,215.89	916,079.36	20,142,180.58	2,288,395,475.83
CURRENT AMORTIZED BOOK VALUE:	2,263,855,052.49	915,414.95	20,142,180.58	2,284,912,648.02
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	0.939	0.076	0.010	0.931
WEIGHTED AVERAGE DAYS OF MATURITY:	570	349	1	565

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
April 1, 2021 - June 30, 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	75,000,000.00	59,433,000.00	70,246,419.64	0.440	0.328	57,363.81	0.00	0.00	57,363.81
VP6000104	36512	003	WELLS	83,017,462.65	6,664.71	27,711,636.49	0.010	0.027	1,836.03	0.00	0.00	1,836.03
CSJFA	37042	003	STPOOL	75,000,000.00	47,892,000.00	72,914,322.70	0.440	0.328	59,542.44	0.00	0.00	59,542.44
13063CP87	37408	003	CAS	0.00	10,000,000.00	0.00	1.500		0.00	0.00	0.00	0.00
13063CP87	37411	003	CAS	0.00	9,945,700.00	0.00	1.500		0.00	0.00	0.00	0.00
3130A8QS5	37449	003	FHLB	10,000,000.00	9,950,700.00	9,950,700.00	1.125	1.233	28,125.00	2,465.00	0.00	30,590.00
3137EAEC9	37466	003	FHLMC	10,000,000.00	9,949,200.00	9,949,200.00	1.125	1.236	28,125.00	2,540.00	0.00	30,665.00
91412GUY9	37496	003	UNVHGR	0.00	2,161,866.60	1,045,298.14	3.154	2.090	7,979.62	-2,532.66	0.00	5,446.96
70922PAH5	37497	003	PASTRN	2,000,000.00	2,057,320.00	2,057,320.00	2.609	1.981	13,045.00	-2,883.62	0.00	10,161.38
544351KQ1	37505	003	LOS	10,000,000.00	9,990,900.00	9,990,900.00	2.150	2.177	53,750.00	484.61	0.00	54,234.61
544351KQ1	37510	003	LOS	3,250,000.00	3,227,055.00	3,227,055.00	2.150	2.324	17,468.75	1,228.46	0.00	18,697.21
459058FY4	37523	003	IBRD	10,000,000.00	9,945,700.00	9,945,700.00	2.000	2.126	50,000.00	2,715.00	0.00	52,715.00
13066YTY5	37529	003	CASPWR	0.00	7,296,521.05	2,405,446.50	1.713	2.175	10,594.08	2,449.07	0.00	13,043.15
912828R77	37530	003	USTR	0.00	9,790,234.38	6,455,099.59	1.375	1.903	22,664.84	7,965.78	0.00	30,630.62
574193NC8	37534	003	MDS	5,000,000.00	5,000,000.00	5,000,000.00	2.250	2.256	28,125.00	0.00	0.00	28,125.00
13066YTZ2	37546	003	CASPWR	20,000,000.00	19,750,600.00	19,750,600.00	2.000	2.284	100,000.00	12,470.00	0.00	112,470.00
20772JL67	37560	003	CTS	3,000,000.00	3,007,500.00	3,007,500.00	2.570	2.509	19,275.00	-459.81	0.00	18,815.19
45905UC51	37564	003	IBRD	30,000,000.00	30,000,000.00	30,000,000.00	2.070	2.076	155,250.00	0.00	0.00	155,250.00
84247PHX2	37565	003	STNPWR	2,710,000.00	2,831,272.50	2,831,272.50	3.258	2.253	22,072.95	-6,166.40	0.00	15,906.55
3130ABQY5	37569	003	FHLB	3,625,000.00	3,636,672.50	3,636,672.50	1.800	1.717	16,312.50	-745.58	0.00	15,566.92
13063DDF2	37579	003	CAS	5,000,000.00	5,066,150.00	5,066,150.00	2.500	2.209	31,250.00	-3,354.09	0.00	27,895.91
13063DDF2	37588	003	CAS	5,000,000.00	5,019,950.00	5,019,950.00	2.500	2.414	31,250.00	-1,035.46	0.00	30,214.54
3130ACZS6	37589	003	FHLB	10,000,000.00	9,982,270.00	9,982,270.00	2.100	2.149	52,500.00	978.35	0.00	53,478.35
45905US21	37596	003	IBRD	25,000,000.00	25,000,000.00	25,000,000.00	2.170	2.176	135,625.00	0.00	0.00	135,625.00
13063DGA0	37620	003	CAS	0.00	5,993,460.00	0.00	2.800		0.00	0.00	0.00	0.00
91412HBK8	37624	003	UNVHGR	4,000,000.00	4,000,000.00	4,000,000.00	3.297	3.306	32,970.00	0.00	0.00	32,970.00
13067WPE6	37625	003	CASPWR	1,000,000.00	983,530.00	983,530.00	2.518	2.940	6,295.00	915.00	0.00	7,210.00
931142EJ8	37632	003	WMT	0.00	4,999,750.00	4,560,211.54	3.125	3.132	35,590.28	19.05	0.00	35,609.33
4581X0CZ9	37634	003	IADB	20,000,000.00	19,089,200.00	19,089,200.00	1.750	2.970	87,500.00	53,858.09	0.00	141,358.09
3135G0U35	37636	003	FNMA	0.00	19,995,400.00	18,017,832.97	2.750	2.763	123,750.00	345.96	0.00	124,095.96

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
544351MN6	37638	003	LOS	4,815,000.00	4,816,203.75	4,816,203.75	2.900	2.901	34,908.75	-72.76	0.00	34,835.99
46625HHZ6	40006	003	JPM	0.00	5,176,800.00	2,218,628.57	4.625	3.257	25,052.08	-7,035.92	0.00	18,016.16
13063DGN2	40008	003	CAS	5,000,000.00	5,075,550.00	5,075,550.00	3.400	3.052	42,500.00	-3,878.78	0.00	38,621.22
3133EJD48	40013	003	FFCB	25,000,000.00	24,915,000.00	24,915,000.00	3.050	3.138	190,625.00	4,285.71	0.00	194,910.71
438516BM7	40015	003	HON	1,712,000.00	1,645,249.12	1,645,249.12	1.850	3.288	7,918.00	5,567.73	0.00	13,485.73
438516BM7	40016	003	HON	5,000,000.00	4,806,300.00	4,806,300.00	1.850	3.282	23,125.00	16,201.67	0.00	39,326.67
742718EQ8	40021	003	PG	10,000,000.00	9,617,700.00	9,617,700.00	1.700	3.124	42,500.00	32,398.31	0.00	74,898.31
544351MN6	40036	003	LOS	4,000,000.00	4,009,560.00	4,009,560.00	2.900	2.836	29,000.00	-651.82	0.00	28,348.18
13066YTZ2	40039	003	CASPWR	4,000,000.00	3,910,360.00	3,910,360.00	2.000	2.745	20,000.00	6,762.45	0.00	26,762.45
3135G0U92	40043	003	FNMA	4,000,000.00	3,997,120.00	3,997,120.00	2.625	2.658	26,250.00	240.00	0.00	26,490.00
24422EJ6	40048	003	DE	3,480,000.00	3,463,783.20	3,463,783.20	0.388	0.614	3,781.89	1,524.51	0.00	5,306.40
3133EJ5W5	40049	003	FFCB	20,000,000.00	19,980,880.00	19,980,880.00	2.650	2.680	132,500.00	1,006.32	0.00	133,506.32
594918BP8	40055	003	MSFT	10,000,000.00	9,717,000.00	9,717,000.00	1.550	2.749	38,750.00	27,836.06	0.00	66,586.06
191219AP9	40063	003	KO	10,524,000.00	12,179,004.24	12,179,004.24	8.500	2.823	223,635.00	-137,917.02	0.00	85,717.98
14913Q2T5	40075	003	CAT	5,000,000.00	5,006,050.00	5,006,050.00	2.950	2.914	36,875.00	-507.93	0.00	36,367.07
166764BG4	40076	003	CVX	0.00	6,112,123.20	3,022,478.51	2.100	2.760	16,254.00	4,544.19	0.00	20,798.19
459058GQ0	40079	003	IBRD	5,000,000.00	4,991,850.00	4,991,850.00	2.500	2.544	31,250.00	407.50	0.00	31,657.50
91159HHC7	40080	003	USB	5,000,000.00	5,025,450.00	5,025,450.00	3.000	2.824	37,500.00	-2,120.84	0.00	35,379.16
594918BW3	40082	003	MSFT	4,500,000.00	4,488,750.00	4,488,750.00	2.400	2.501	27,000.00	991.68	0.00	27,991.68
478160CD4	40091	003	JNJ	5,280,000.00	5,236,492.80	5,236,492.80	2.250	2.566	29,700.00	3,805.30	0.00	33,505.30
3134GTKG7	40095	003	FHLMC	0.00	5,000,000.00	1,758,241.76	2.600	2.636	11,555.56	0.00	0.00	11,555.56
69371RP75	40096	003	PCAR	6,068,000.00	6,110,415.32	6,110,415.32	2.850	2.594	43,234.50	-3,724.27	0.00	39,510.23
24422EUT4	40097	003	JD	14,000,000.00	14,129,780.00	14,129,780.00	2.950	2.617	103,250.00	-11,071.28	0.00	92,178.72
06406HBY4	40100	003	BK	8,342,000.00	8,515,763.86	8,515,763.86	3.550	2.632	74,035.25	-18,163.47	0.00	55,871.78
91159HHC7	40102	003	USB	6,533,000.00	6,588,465.17	6,588,465.17	3.000	2.688	48,997.50	-4,851.18	0.00	44,146.32
91159HHC7	40105	003	USB	10,000,000.00	10,090,200.00	10,090,200.00	3.000	2.667	75,000.00	-7,912.29	0.00	67,087.71
25468PCN4	40106	003	DIS	5,000,000.00	5,028,100.00	5,028,100.00	2.750	2.495	34,375.00	-3,099.27	0.00	31,275.73
166764BG4	40108	003	CVX	0.00	9,923,000.00	4,906,978.02	2.100	2.537	26,250.00	4,792.53	0.00	31,042.53
69371RP83	40111	003	PCAR	7,000,000.00	7,020,650.00	7,020,650.00	2.650	2.550	46,375.00	-1,741.80	0.00	44,633.20
90331HPC1	40112	003	USB	10,000,000.00	9,989,400.00	9,989,400.00	2.650	2.696	66,250.00	883.33	0.00	67,133.33
13066YTZ2	40114	003	CASPWR	15,000,000.00	15,008,850.00	15,008,850.00	2.000	1.984	75,000.00	-761.47	0.00	74,238.53
3137AWQH1	40115	003	FHLMC	8,595,000.00	8,640,996.68	8,640,996.68	2.307	2.132	49,571.67	-3,647.31	0.00	45,924.36
13063DLY2	40116	003	CAS	2,235,000.00	2,248,521.75	2,248,521.75	2.350	2.128	13,130.63	-1,198.97	0.00	11,931.66
3137AWQH1	40121	003	FHLMC	6,215,000.00	6,248,250.25	6,248,250.25	2.307	2.131	35,845.02	-2,648.25	0.00	33,196.77
56052AD52	40124	003	MES	0.00	2,014,960.00	1,350,687.47	2.500	2.091	8,333.33	-1,291.51	0.00	7,041.82
56052AD60	40125	003	MES	1,250,000.00	1,264,337.50	1,264,337.50	2.500	2.090	7,812.50	-1,223.10	0.00	6,589.40
459058GX5	40126	003	IBRD	10,000,000.00	9,989,600.00	9,989,600.00	1.875	1.908	46,875.00	650.00	0.00	47,525.00

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
3133EKRE8	40127	003	FFCB	17,000,000.00	16,973,820.00	16,973,820.00	1.850	1.915	78,625.00	2,396.95	0.00	81,021.95
084670BF4	40138	003	BRK	8,513,000.00	8,806,017.46	8,806,017.46	3.400	2.007	72,360.50	-28,295.68	0.00	44,064.82
3135G0V75	40142	003	FNMA	10,000,000.00	9,962,100.00	9,962,100.00	1.750	1.838	43,750.00	1,901.34	0.00	45,651.34
3137B4WB8	40148	003	FHLMC	4,250,000.00	4,390,781.25	4,390,781.25	3.060	2.149	32,512.50	-8,986.04	0.00	23,526.46
3138L9HU9	40151	003	FNMA	2,750,000.00	2,765,468.75	2,765,468.75	2.360	2.169	16,405.27	-1,452.69	0.00	14,952.58
70922PAK8	40152	003	PASTRN	1,750,000.00	1,837,920.00	1,837,920.00	2.929	1.680	12,814.38	-5,114.94	0.00	7,699.44
91412GV8	40153	003	UNVHGR	1,000,000.00	1,081,870.00	1,081,870.00	3.638	1.775	9,095.00	-4,306.43	0.00	4,788.57
649902ZM8	40156	003	NYSHGR	2,700,000.00	2,972,376.00	2,972,376.00	5.092	2.072	34,371.00	-19,017.72	0.00	15,353.28
3130AGWK7	40157	003	FHLB	3,000,000.00	2,992,950.00	2,992,950.00	1.500	1.555	11,250.00	352.70	0.00	11,602.70
43815NAC8	40158	003	HAROT	4,442,378.36	4,749,960.58	4,695,873.71	1.780	1.785	20,894.12	2.45	1.39	20,897.96
3138LFC30	40160	003	FNMA	0.00	4,037,500.00	3,771,291.21	2.100	-0.892	14,233.33	-2,177.26	-20,440.57	-8,384.50
438516BM7	40163	003	HON	5,000,000.00	5,006,050.00	5,006,050.00	1.850	1.797	23,125.00	-701.67	0.00	22,423.33
037833DL1	40164	003	AAPL	1,000,000.00	999,830.00	999,830.00	1.700	1.711	4,250.00	14.16	0.00	4,264.16
037833DL1	40166	003	AAPL	5,000,000.00	4,991,750.00	4,991,750.00	1.700	1.763	21,250.00	687.50	0.00	21,937.50
3137B36J2	40167	003	FHLMC	5,000,000.00	5,212,500.00	5,212,500.00	3.320	1.982	41,499.99	-15,740.74	0.00	25,759.25
3138LC5B7	40169	003	FNMA	1,000,000.00	1,019,843.75	1,019,843.75	2.710	2.118	6,850.27	-1,464.54	0.00	5,385.73
3140HUNV4	40171	003	FNMA	5,000,000.00	5,086,718.75	5,086,718.75	2.420	2.056	30,586.10	-4,517.12	0.00	26,068.98
30298LAA9	40173	003	FHLMC	7,840,469.00	8,570,039.80	8,407,892.55	1.990	1.950	40,869.84	0.00	0.00	40,869.84
97705MNM3	40177	003	WIS	500,000.00	500,000.00	500,000.00	1.857	1.862	2,321.25	0.00	0.00	2,321.25
14913Q2W8	40179	003	CAT	0.00	20,921,914.50	10,575,912.82	2.650	1.768	69,855.47	-23,231.95	0.00	46,623.52
30314KAS2	40180	003	FHLMC	3,129,400.55	3,140,696.60	3,151,109.79	2.090	2.077	16,370.84	-53.72	0.00	16,317.12
3135G0W66	40183	003	FNMA	10,000,000.00	9,983,000.00	9,983,000.00	1.625	1.667	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	2.002	25,125.00	-151.45	0.00	24,973.55
89233MAD5	40186	003	TMCC	3,000,000.00	2,999,783.40	2,999,783.40	1.920	1.927	14,400.00	12.97	0.00	14,412.97
677522T20	40188	003	OHS	1,950,000.00	1,950,000.00	1,950,000.00	1.800	1.805	8,775.00	0.00	0.00	8,775.00
3138ELJW4	40189	003	FNMA	6,158,994.05	6,196,390.79	6,340,369.95	2.791	2.663	43,061.59	-961.21	0.00	42,100.38
43813VAC2	40190	003	HAROT	9,000,000.00	8,998,396.20	8,998,396.20	1.830	1.840	41,175.00	96.75	0.00	41,271.75
3138L1UV9	40194	003	FNMA	4,108,956.25	4,139,060.35	4,148,338.77	2.220	2.195	22,860.51	-155.22	0.00	22,705.29
912828W48	40196	003	USTR	15,000,000.00	15,244,921.88	15,244,921.88	2.125	1.690	78,821.33	-14,576.77	0.00	64,244.56
3134GUQ94	40198	003	FHLMC	10,000,000.00	10,000,000.00	10,000,000.00	1.800	1.805	45,000.00	0.00	0.00	45,000.00
45818WCS3	40201	003	IADB	11,000,000.00	11,003,960.00	11,003,960.00	1.700	1.697	46,750.00	-204.00	0.00	46,546.00
3138L84Z4	40202	003	FNMA	7,747,000.00	7,747,000.00	7,899,519.06	2.390	2.350	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	2.222	41,720.01	0.00	0.00	41,720.01
3138L4EN9	40206	003	FNMA	22,589,238.61	22,750,961.92	23,182,749.39	2.610	2.495	147,747.24	-3,537.70	0.00	144,209.54
6500354U9	40207	003	NYSDEV	5,000,000.00	5,190,300.00	5,190,300.00	2.860	1.880	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	2.654	6,774.99	0.00	0.00	6,774.99
46625HJE1	40213	003	JPM	2,050,000.00	2,119,372.00	2,119,372.00	3.250	1.923	16,656.25	-6,496.86	0.00	10,159.39

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
30295NAE0	40214	003	FHLMC	739,668.04	744,010.82	743,206.48	2.050	2.047	3,798.23	-5.43	0.00	3,792.80
3136ACGJ4	40221	003	FNMA	3,607,515.78	3,733,567.02	3,737,688.64	2.509	2.265	22,900.19	-1,792.29	0.00	21,107.90
46625HJH4	40223	003	JPM	10,000,000.00	10,405,200.00	10,405,200.00	3.200	1.775	80,000.00	-33,955.31	0.00	46,044.69
3138L8CE2	40225	003	FNMA	3,500,000.00	3,500,000.00	3,577,656.25	2.960	2.904	25,899.99	0.00	0.00	25,899.99
3138LDR21	40226	003	FNMA	-0.11	8,374,359.18	5,001,181.38	2.275	-3.556	15,853.14	-60,190.71	0.00	-44,337.57
478160CD4	40229	003	JNJ	12,687,000.00	12,900,649.08	12,900,649.08	2.250	1.396	71,364.38	-26,448.99	0.00	44,915.39
30298LAA9	40231	003	FHLMC	921,255.11	1,006,979.68	1,000,276.47	1.990	1.496	4,802.21	-1,071.55	0.00	3,730.66
06406FAB9	40232	003	BK	0.00	10,066,700.00	442,492.31	2.050	-2.531	2,277.78	-633.73	-4,436.10	-2,792.05
574193SP4	40234	003	MDS	1,000,000.00	1,000,000.00	1,000,000.00	0.970	0.973	2,425.00	0.00	0.00	2,425.00
438516BM7	40236	003	HON	15,000,000.00	15,134,700.00	15,134,700.00	1.850	1.292	69,375.00	-20,617.34	0.00	48,757.66
254687FJ0	40237	003	DIS	1,412,000.00	1,405,490.68	1,405,490.68	1.650	1.851	5,824.50	662.72	0.00	6,487.22
69371RQ33	40238	003	PCAR	1,000,000.00	986,760.00	986,760.00	2.000	2.573	5,000.00	1,329.91	0.00	6,329.91
79766DAE9	40241	003	SFOAPT	0.00	1,080,093.00	356,074.62	5.000	-18.142	4,375.00	-1,529.23	-18,951.49	-16,105.72
06406RAE7	40242	003	BK	10,444,000.00	10,763,199.97	10,763,199.97	2.950	1.806	77,024.50	-28,556.65	0.00	48,467.85
13063DGB8	40243	003	CAS	5,000,000.00	5,372,000.00	5,372,000.00	3.375	1.752	42,187.50	-18,724.84	0.00	23,462.66
5444356X3	40244	003	LOSAPT	0.00	3,586,290.00	1,734,030.33	5.000	1.458	21,113.89	-14,812.21	0.00	6,301.68
60412AKS1	40245	003	MNS	3,500,000.00	3,579,380.00	3,579,380.00	2.020	1.077	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	0.707	4,687.50	580.50	0.00	5,268.00
79766DLQ0	40249	003	SFOAPT	0.00	2,021,820.00	666,534.07	2.927	1.871	4,878.33	-1,769.19	0.00	3,109.14
89239RAC0	40252	003	TMCC	1,500,000.00	1,499,700.00	1,499,700.00	1.360	1.369	5,100.00	17.47	0.00	5,117.47
44891LAC7	40253	003	HART	1,250,000.00	1,249,708.75	1,249,708.75	1.410	1.419	4,406.25	16.03	0.00	4,422.28
06406FAB9	40254	003	BK	0.00	6,781,824.00	298,102.15	2.050	-5.135	1,530.66	-668.37	-4,678.57	-3,816.28
76913CAX7	40255	003	RIV	1,655,000.00	1,655,000.00	1,655,000.00	2.363	2.369	9,776.91	0.00	0.00	9,776.91
76913CAZ2	40256	003	RIV	4,000,000.00	4,000,000.00	4,000,000.00	2.667	2.674	26,670.00	0.00	0.00	26,670.00
79766DAF6	40257	003	SFOAPT	0.00	5,200,826.40	1,714,558.15	5.000	-24.008	21,000.00	-3,564.02	-120,062.92	-102,626.94
79766DAE9	40258	003	SFOAPT	0.00	8,127,306.05	2,679,331.66	5.000	-20.225	32,854.17	-12,540.80	-155,416.26	-135,102.89
3134GVPZ5	40259	003	FHLMC	25,000,000.00	25,000,000.00	25,000,000.00	0.630	0.632	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	0.723	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	1.559	8,807.75	669.62	0.00	9,477.37
037833DV9	40263	003	AAPL	6,795,000.00	6,793,097.40	6,793,097.40	0.750	0.762	12,740.63	158.55	0.00	12,899.18
882722VK4	40264	003	TXS	3,425,000.00	3,705,815.75	3,705,815.75	3.823	0.920	32,734.44	-24,231.47	0.00	8,502.97
3134GVS9	40265	003	FHLMC	10,000,000.00	10,000,000.00	10,000,000.00	0.700	0.702	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	2.566	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	1.139	16,657.75	-8,219.29	0.00	8,438.46
3134GVQY7	40268	003	FHLMC	0.00	10,000,000.00	3,846,153.85	0.700	0.710	6,805.56	0.00	0.00	6,805.56
459058GU1	40269	003	IBRD	16,000,000.00	16,606,400.00	16,606,400.00	2.125	0.319	85,000.00	-71,810.52	0.00	13,189.48
43813DAC2	40270	003	HAROT	2,000,000.00	1,999,842.60	1,999,842.60	0.820	0.824	4,100.01	9.52	0.00	4,109.53

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
3135G04Q3	40271	003	FNMA	10,000,000.00	9,969,900.00	9,969,900.00	0.250	0.352	6,250.00	2,508.34	0.00	8,758.34
3136AL7K1	40272	003	FNMA	3,461,986.75	3,474,648.11	3,755,495.68	2.967	2.635	25,710.48	-1,043.30	0.00	24,667.18
3134GVB49	40273	003	FHLMC	40,000,000.00	40,000,000.00	40,000,000.00	0.750	0.752	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	0.656	165,864.75	-121,054.94	0.00	44,809.81
69371RQ82	40275	003	PCAR	2,000,000.00	1,997,220.00	1,997,220.00	0.800	0.850	4,000.00	231.67	0.00	4,231.67
3137B04Y7	40276	003	FHLMC	5,450,000.00	5,450,000.00	5,727,609.38	2.615	2.495	35,629.38	0.00	0.00	35,629.38
923078CT4	40277	003	VNTCTF	1,000,000.00	1,000,000.00	1,000,000.00	1.048	1.051	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	1.226	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	0.493	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	0.743	3,125.00	-1,255.09	0.00	1,869.91
3136G4WU3	40281	003	FNMA	30,000,000.00	30,000,000.00	30,000,000.00	0.850	0.852	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	0.582	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	0.304	7,500.00	75.28	0.00	7,575.28
3134GVS41	40285	003	FHLMC	25,000,000.00	25,000,000.00	25,000,000.00	0.420	0.421	26,250.00	0.00	0.00	26,250.00
459058GU1	40287	003	IBRD	7,500,000.00	7,779,030.00	7,779,030.00	2.125	0.288	39,843.75	-34,260.17	0.00	5,583.58
3135G04Z3	40288	003	FNMA	10,000,000.00	9,979,300.00	9,979,300.00	0.500	0.544	12,500.00	1,036.15	0.00	13,536.15
3136AGMB5	40289	003	FNMA	1,765,494.19	1,873,103.89	1,900,479.36	2.492	1.360	11,164.95	-4,720.54	0.00	6,444.41
46625HJC5	40290	003	JPM	2,000,000.00	2,091,063.87	2,091,063.87	4.350	0.347	21,750.00	-19,940.99	0.00	1,809.01
3130AJS26	40291	003	FHLB	25,000,000.00	25,000,000.00	25,000,000.00	0.220	0.221	13,750.00	0.00	0.00	13,750.00
3138L1DP1	40292	003	FNMA	0.00	2,477,451.84	1,520,619.34	2.430	-22.219	4,119.25	-88,356.00	0.00	-84,236.75
91412HFL2	40293	003	UNVHGR	1,000,000.00	1,000,000.00	1,000,000.00	0.833	0.835	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	0.835	1,353.62	0.00	0.00	1,353.62
30315EAA4	40295	003	FHLMC	3,472,724.06	3,483,967.18	3,496,807.15	0.830	0.821	7,214.33	-54.99	0.00	7,159.34
89237VAB5	40296	003	TMCC	5,000,000.00	4,999,615.00	4,999,615.00	0.440	0.443	5,499.99	22.83	0.00	5,522.82
574193TR9	40297	003	MDS	5,000,000.00	5,006,100.00	5,006,100.00	0.660	0.637	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	0.501	6,375.00	-122.22	0.00	6,252.78
31422BJ27	40299	003	FAMC	2,500,000.00	2,499,875.00	2,499,875.00	0.500	0.502	3,125.00	6.30	0.00	3,131.30
30288WAK5	40300	003	FHLMC	267,989.46	270,190.54	276,921.95	2.190	2.041	1,471.26	-62.25	0.00	1,409.01
55380THE3	40302	003	MUFGBK	25,000,000.00	25,000,000.00	25,000,000.00	0.320	0.324	20,222.22	0.00	0.00	20,222.22
46625HRL6	40303	003	JPM	5,000,000.00	5,284,400.00	5,284,400.00	2.700	0.595	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	0.521	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	0.421	4,562.25	0.00	0.00	4,562.25
89114NSX4	40307	003	TD	30,000,000.00	30,000,000.00	30,000,000.00	0.240	0.243	18,200.00	0.00	0.00	18,200.00
46625HJH4	40308	003	JPM	2,433,000.00	2,587,738.80	2,587,738.80	3.200	0.447	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	0.438	4,687.50	753.33	0.00	5,440.83
78012UYA7	40310	003	RY	20,000,000.00	20,000,000.00	20,000,000.00	0.240	0.243	12,133.34	0.00	0.00	12,133.34
34153QUAD6	40311	003	FLSEDU	10,000,000.00	10,000,000.00	10,000,000.00	0.550	0.552	13,749.99	0.00	0.00	13,749.99

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
546417DQ6	40312	003	LAS	4,000,000.00	4,000,000.00	4,000,000.00	0.840	0.842	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	0.414	4,875.00	287.53	0.00	5,162.53
3138LQSQ4	40314	003	FNMA	2,500,000.00	2,500,000.00	2,650,781.25	2.810	2.657	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	0.491	30,461.00	-25,485.35	0.00	4,975.65
3137EAEY1	40316	003	FHLMC	4,000,000.00	3,985,080.00	3,985,080.00	0.125	0.251	1,250.00	1,243.34	0.00	2,493.34
419792ZM1	40317	003	HIS	5,000,000.00	5,014,900.00	5,014,900.00	0.852	0.791	10,650.00	-756.78	0.00	9,893.22
13077DML3	40318	003	CASHGR	10,000,000.00	10,039,100.00	10,039,100.00	0.885	0.806	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	0.508	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	0.383	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	0.353	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	0.697	1,737.49	0.00	0.00	1,737.49
13034AL65	40323	003	CASDEV	1,385,000.00	1,385,000.00	1,385,000.00	0.765	0.767	2,648.81	0.00	0.00	2,648.81
91412HGE7	40324	003	UNVHGR	2,215,000.00	2,238,988.45	2,238,988.45	0.883	0.633	4,889.62	-1,353.58	0.00	3,536.04
91412HGE7	40325	003	UNVHGR	3,560,000.00	3,603,004.80	3,603,004.80	0.883	0.604	7,858.70	-2,434.23	0.00	5,424.47
91412HGE7	40326	003	UNVHGR	10,000,000.00	10,118,600.00	10,118,600.00	0.883	0.609	22,075.00	-6,717.44	0.00	15,357.56
3136AY6S7	40327	003	FNMA	4,897,291.16	4,928,334.66	5,274,972.09	2.624	2.268	32,143.62	-2,318.33	0.00	29,825.29
3137BGK24	40328	003	FHLMC	4,500,000.00	4,500,000.00	4,937,850.00	3.062	2.798	34,447.50	0.00	0.00	34,447.50
3135G05X7	40329	003	FNMA	10,000,000.00	9,975,300.00	9,975,300.00	0.375	0.430	9,375.00	1,326.37	0.00	10,701.37
3133EMLR1	40330	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.500	0.501	12,500.00	0.00	0.00	12,500.00
3135G06R9	40331	003	FNMA	15,000,000.00	15,000,000.00	15,000,000.00	0.550	0.552	20,625.00	0.00	0.00	20,625.00
45950VPG5	40332	003	IFC	8,550,000.00	8,584,490.70	8,584,490.70	0.425	0.320	9,084.38	-2,228.40	0.00	6,855.98
3135G06G3	40333	003	FNMA	10,000,000.00	10,039,690.00	10,039,690.00	0.500	0.417	12,500.00	-2,051.75	0.00	10,448.25
31422B6K1	40334	003	FAMC	10,000,000.00	9,992,000.00	9,992,000.00	0.480	0.498	12,000.00	400.00	0.00	12,400.00
459058JA2	40335	003	IBRD	20,000,000.00	20,288,120.00	20,288,120.00	0.750	0.400	37,500.00	-17,287.20	0.00	20,212.80
459058JL8	40336	003	IBRD	10,000,000.00	9,996,360.00	9,996,360.00	0.500	0.509	12,500.00	189.69	0.00	12,689.69
31422B6K1	40337	003	FAMC	10,000,000.00	9,991,610.00	9,991,610.00	0.480	0.499	12,000.00	419.50	0.00	12,419.50
459058JL8	40338	003	IBRD	10,000,000.00	9,993,370.00	9,993,370.00	0.500	0.516	12,500.00	345.51	0.00	12,845.51
459058DX8	40339	003	IBRD	4,765,000.00	5,158,198.27	5,158,198.27	2.500	0.340	29,781.25	-25,404.05	0.00	4,377.20
3130AKPW0	40340	003	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	0.500	0.501	12,500.00	0.00	0.00	12,500.00
459058JE4	40341	003	IBRD	10,000,000.00	9,933,980.00	9,933,980.00	0.375	0.525	9,375.00	3,634.13	0.00	13,009.13
30318CAA5	40342	003	FHLMC	4,991,543.75	4,996,548.15	5,019,101.94	0.670	0.666	8,363.73	-24.54	0.00	8,339.19
91412HGE7	40343	003	UNVHGR	7,000,000.00	7,112,070.00	7,112,070.00	0.883	0.505	15,452.50	-6,494.72	0.00	8,957.78
459056HV2	40344	003	IBRD	10,000,000.00	10,427,200.00	10,427,200.00	1.500	0.301	37,500.00	-29,666.67	0.00	7,833.33
89233GVX1	40345	003	TMCC	15,000,000.00	14,982,504.17	14,982,504.17	0.190	0.193	0.00	7,204.16	0.00	7,204.16
62478UAT3	40346	003	MUBCD	25,000,000.00	25,000,000.00	25,000,000.00	0.180	0.183	11,375.00	0.00	0.00	11,375.00
45950VPL4	40347	003	IFC	10,000,000.00	9,971,900.00	9,971,900.00	0.450	0.509	11,250.00	1,405.00	0.00	12,655.00
46625HJT8	40348	003	JPM	15,000,000.00	16,528,245.00	16,528,245.00	3.875	0.436	145,312.50	-127,353.75	0.00	17,958.75

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
69371RR24	40349	003	PCAR	7,000,000.00	6,991,880.00	6,991,880.00	0.350	0.390	6,125.00	676.67	0.00	6,801.67
3130AKXX9	40350	003	FHLB	10,000,000.00	10,000,000.00	10,000,000.00	0.500	0.501	12,500.00	0.00	0.00	12,500.00
78015CWA6	40351	003	RY	25,000,000.00	24,978,708.33	24,978,708.33	0.140	0.142	0.00	8,847.22	0.00	8,847.22
06367CAH0	40352	003	BMO	25,000,000.00	25,000,000.00	25,000,000.00	0.180	0.183	11,375.00	0.00	0.00	11,375.00
3130AKXX9	40353	003	FHLB	10,000,000.00	9,994,000.00	9,994,000.00	0.500	0.514	12,500.00	300.00	0.00	12,800.00
45905U5Y6	40354	003	IBRD	5,000,000.00	5,000,000.00	5,000,000.00	0.600	0.602	7,500.00	0.00	0.00	7,500.00
45905U5Y6	40355	003	IBRD	5,000,000.00	5,000,000.00	5,000,000.00	0.600	0.602	7,500.00	0.00	0.00	7,500.00
3137FQ3W1	40356	003	FHLMC	4,950,000.00	4,950,000.00	5,316,300.00	2.588	2.416	32,026.50	0.00	0.00	32,026.50
45818WCZ7	40357	003	IADB	10,000,000.00	10,000,000.00	10,000,000.00	0.650	0.655	16,339.78	0.00	0.00	16,339.78
3133EMSU7	40358	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.800	0.802	20,000.00	0.00	0.00	20,000.00
459058JA2	40359	003	IBRD	10,000,000.00	10,054,800.00	10,054,800.00	0.750	0.611	18,750.00	-3,427.38	0.00	15,322.62
31422XCX8	40360	003	FAMC	10,000,000.00	0.00	7,912,087.91	1.000	1.000	19,722.22	0.00	0.00	19,722.22
89233GU12	40361	003	TMCC	50,000,000.00	0.00	32,413,863.40	0.070	0.071	0.00	5,736.11	0.00	5,736.11
62478UC38	40362	003	UNIONB	35,000,000.00	0.00	21,923,076.92	0.060	0.061	3,325.00	0.00	0.00	3,325.00
COVID RELIEF	40363	003	STPOOL	75,000,000.00	0.00	35,967,869.59	0.330	0.328	29,371.66	0.00	0.00	29,371.66
46625HJC5	40364	003	JPM	1,000,000.00	0.00	421,570.33	4.350	0.103	4,470.83	-4,362.35	0.00	108.48
89233GZ33	40365	003	TMCC	20,000,000.00	0.00	8,345,827.72	0.130	0.132	0.00	2,744.44	0.00	2,744.44
62479LXR1	40366	003	MUFGBK	10,000,000.00	0.00	3,735,018.32	0.080	0.081	0.00	755.55	0.00	755.55
14913R2B2	40367	003	CAT	5,000,000.00	0.00	1,882,946.15	0.950	0.120	4,354.16	-3,792.61	0.00	561.55
89114WBP9	40368	003	TD	10,000,000.00	0.00	2,967,032.97	0.070	0.071	525.00	0.00	0.00	525.00
06367CGB7	40369	003	BMO	25,000,000.00	0.00	4,395,604.40	0.100	0.101	1,111.11	0.00	0.00	1,111.11
89114WBX2	40370	003	TD	25,000,000.00	0.00	5,494,505.49	0.040	0.041	555.56	0.00	0.00	555.56
64990FC93	40372	003	NYSPIT	2,000,000.00	0.00	175,824.18	0.167	0.169	74.22	0.00	0.00	74.22
89114WCA1	40373	003	TD	30,000,000.00	0.00	3,296,703.30	0.110	0.112	916.67	0.00	0.00	916.67
912796J26	40374	003	USTR	30,000,000.00	0.00	2,966,949.89	0.036	0.037	0.00	270.00	0.00	270.00
912796C56	40375	003	USTR	25,000,000.00	0.00	2,197,714.29	0.040	0.041	0.00	222.22	0.00	222.22
912796K24	40376	003	USTR	30,000,000.00	0.00	2,307,571.15	0.035	0.035	0.00	204.17	0.00	204.17
912796J26	40377	003	USTR	20,000,000.00	0.00	1,318,644.69	0.040	0.041	0.00	133.33	0.00	133.33
62479LZH1	40378	003	MUFGBK	10,000,000.00	0.00	329,560.07	0.070	0.071	0.00	58.33	0.00	58.33
89233GZ33	40379	003	TMCC	10,000,000.00	0.00	329,511.17	0.110	0.112	0.00	91.67	0.00	91.67
06417MQL2	40380	003	BNSHOU	13,910,000.00	0.00	152,860.92	0.200	-1.219	-463.66	-0.96	0.00	-464.62
Subtotal				2,253,105,367.66	1,883,540,701.02	1,986,341,654.41		1.087	6,801,958.81	-1,095,190.65	-323,984.52	5,382,783.64
Fund: CSJ/CSC JP												
3130AJQ69	40286	152	FHLB	0.00	914,318.33	753,559.06	0.125	0.200	235.11	140.90	0.00	376.01
9128286Y1	40371	152	USTR	901,000.00	0.00	140,922.03	1.750	0.071	603.13	-578.25	0.00	24.88

City of San Jose
Total Earnings
April 1, 2021 - June 30, 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
			Subtotal	901,000.00	914,318.33	894,481.09		0.180	838.24	-437.35	0.00	400.89
Fund: SJCE												
VP4560000	40162	501	WELLS	20,142,180.58	20,141,672.84	20,142,007.67	0.010	0.010	502.23	0.00	0.00	502.23
			Subtotal	20,142,180.58	20,141,672.84	20,142,007.67		0.010	502.23	0.00	0.00	502.23
			Total	2,274,148,548.24	1,904,596,692.19	2,007,378,143.17		1.076	6,803,299.28	-1,095,628.00	-323,984.52	5,383,686.76



**City of San Jose
Total Earnings
Sorted by Fund - Investment Number
July 1, 2020 - June 30, 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	75,000,000.00	75,000,000.00	51,432,700.52	0.440	0.534	274,638.74	0.00	0.00	274,638.74
VP6000104	36512	003	WELLS	83,017,462.65	13,139,411.90	11,001,366.22	0.010	0.021	2,279.44	0.00	0.00	2,279.44
CSJFA	37042	003	STPOOL	75,000,000.00	75,000,000.00	51,115,432.36	0.440	0.509	259,931.36	0.00	0.00	259,931.36
912828VV9	37378	003	USTR	0.00	10,179,687.50	1,701,262.84	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	6,330,485.48	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	3,714,657.53	2.125	1.303	75,555.56	-27,135.07	0.00	48,420.49
13063CP87	37408	003	CAS	0.00	10,000,000.00	7,506,849.32	1.500	1.499	112,500.00	0.00	0.00	112,500.00
13063CP87	37411	003	CAS	0.00	9,945,700.00	7,466,087.12	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	1.230	112,500.00	9,860.00	0.00	122,360.00
3137EAEC9	37466	003	FHLMC	10,000,000.00	9,949,200.00	9,949,200.00	1.125	1.233	112,500.00	10,160.00	0.00	122,660.00
20772J3E0	37468	003	CTS	0.00	12,826,698.80	1,581,373.82	1.550	1.420	24,192.06	-1,737.29	0.00	22,454.77
91412GUY9	37496	003	UNVHGR	0.00	2,161,866.60	1,883,489.26	3.154	2.064	56,945.47	-18,074.01	0.00	38,871.46
70922PAH5	37497	003	PASTRN	2,000,000.00	2,057,320.00	2,057,320.00	2.609	1.976	52,180.00	-11,534.49	0.00	40,645.51
544351KQ1	37505	003	LOS	10,000,000.00	9,990,900.00	9,990,900.00	2.150	2.171	215,000.00	1,938.46	0.00	216,938.46
544351KP3	37507	003	LOS	0.00	6,501,616.00	1,104,384.09	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	2.318	69,875.00	4,913.86	0.00	74,788.86
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	2.120	200,000.00	10,860.00	0.00	210,860.00
13066YTY5	37529	003	CASPWR	0.00	7,296,521.05	6,077,102.46	1.713	2.146	105,940.82	24,490.70	0.00	130,431.52
912828R77	37530	003	USTR	0.00	9,790,234.38	8,958,735.02	1.375	1.900	125,853.83	44,342.86	0.00	170,196.69
574193NC8	37534	003	MDS	5,000,000.00	5,000,000.00	5,000,000.00	2.250	2.250	112,500.00	0.00	0.00	112,500.00
13066YTZ2	37546	003	CASPWR	20,000,000.00	19,750,600.00	19,750,600.00	2.000	2.278	400,000.00	49,880.00	0.00	449,880.00
20772JL67	37560	003	CTS	3,000,000.00	3,007,500.00	3,007,500.00	2.570	2.502	77,100.00	-1,839.24	0.00	75,260.76
45905UC51	37564	003	IBRD	30,000,000.00	30,000,000.00	30,000,000.00	2.070	2.070	621,000.00	0.00	0.00	621,000.00
84247PHX2	37565	003	STNPWR	2,710,000.00	2,831,272.50	2,831,272.50	3.258	2.247	88,291.80	-24,665.60	0.00	63,626.20
3130ABQY5	37569	003	FHLB	3,625,000.00	3,636,672.50	3,636,672.50	1.800	1.712	65,250.00	-2,982.33	0.00	62,267.67
45950VLD6	37571	003	IFC	0.00	10,000,000.00	1,589,041.10	1.620	1.614	25,650.00	0.00	0.00	25,650.00
64990FGS7	37575	003	NYSPIT	0.00	7,660,000.00	4,805,863.01	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	2.203	125,000.00	-13,416.34	0.00	111,583.66
801546PE6	37580	003	SCR	0.00	10,781,433.00	915,683.35	2.125	1.851	18,974.48	-2,029.52	0.00	16,944.96

City of San Jose
Total Earnings
July 1, 2020 - June 30, 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	2,235,142.66	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	2.408	125,000.00	-4,141.86	0.00	120,858.14
3130ACZS6	37589	003	FHLB	10,000,000.00	9,982,270.00	9,982,270.00	2.100	2.143	210,000.00	3,913.42	0.00	213,913.42
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	2.170	542,500.00	0.00	0.00	542,500.00
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	2,787,159.46	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	6,109,058.63	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	6,629,734.78	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	2,559,581.31	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	3,310,607.34	2.550	8.372	85,000.00	20,809.47	171,368.93	277,178.40
13063DGA0	37620	003	CAS	0.00	5,993,460.00	4,499,200.11	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	3,734,934.52	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	3.297	131,880.00	0.00	0.00	131,880.00
13067WPE6	37625	003	CASPWR	1,000,000.00	983,530.00	983,530.00	2.518	2.932	25,180.00	3,660.00	0.00	28,840.00
06406HDD8	37627	003	BK	0.00	4,963,350.00	217,571.51	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	303,946.52	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	602,336.77	2.250	2.932	13,622.37	4,037.05	0.00	17,659.42
931142EJ8	37632	003	WMT	0.00	4,999,750.00	4,890,166.44	3.125	3.126	152,777.78	81.78	0.00	152,859.56
4581XOCZ9	37634	003	IADB	20,000,000.00	19,089,200.00	19,089,200.00	1.750	2.962	350,000.00	215,432.33	0.00	565,432.33
3135GOU35	37636	003	FNMA	0.00	19,995,400.00	19,502,362.74	2.750	2.757	536,250.00	1,499.16	0.00	537,749.16
544351MN6	37638	003	LOS	4,815,000.00	4,816,203.75	4,816,203.75	2.900	2.893	139,635.00	-291.03	0.00	139,343.97
06406HDF3	40003	003	BK	0.00	3,648,348.00	1,179,465.93	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	1,539,766.79	2.400	12.262	37,333.33	11,565.58	139,909.85	188,808.76
46625HHZ6	40006	003	JPM	0.00	5,176,800.00	4,439,283.29	4.625	3.215	198,489.58	-55,746.12	0.00	142,743.46
3130AEWA4	40007	003	FHLB	0.00	9,978,500.00	2,515,128.77	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	3.044	170,000.00	-15,515.12	0.00	154,484.88
3130AEY38	40011	003	FHLB	0.00	5,000,000.00	1,219,178.08	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	3.129	762,500.00	17,142.85	0.00	779,642.85
438516BM7	40015	003	HON	1,712,000.00	1,645,249.12	1,645,249.12	1.850	3.279	31,672.00	22,270.91	0.00	53,942.91
438516BM7	40016	003	HON	5,000,000.00	4,806,300.00	4,806,300.00	1.850	3.273	92,500.00	64,806.69	0.00	157,306.69
742718EQ8	40021	003	PG	10,000,000.00	9,617,700.00	9,617,700.00	1.700	3.115	170,000.00	129,593.22	0.00	299,593.22
45950VMW3	40025	003	IFC	0.00	5,000,000.00	2,287,671.23	3.250	2.987	68,333.33	0.00	0.00	68,333.33
14913Q2Q1	40029	003	CAT	0.00	6,014,520.00	2,620,023.78	3.350	3.204	87,100.00	-3,159.16	0.00	83,940.84
19416QDY3	40030	003	CL	0.00	4,904,900.00	2,284,473.97	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	2.828	116,000.00	-2,607.27	0.00	113,392.73
13066YTZ2	40039	003	CASPWR	4,000,000.00	3,910,360.00	3,910,360.00	2.000	2.738	80,000.00	27,049.79	0.00	107,049.79

City of San Jose
Total Earnings
July 1, 2020 - June 30, 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	413,588.11	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	2.651	105,000.00	960.00	0.00	105,960.00
191216BT6	40044	003	KO	0.00	9,839,880.00	3,073,277.59	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	0.388	0.678	17,378.23	6,114.80	0.00	23,493.03
3133EJW5	40049	003	FFCB	20,000,000.00	19,980,880.00	19,980,880.00	2.650	2.673	530,000.00	4,025.26	0.00	534,025.26
90331HNP4	40054	003	USB	0.00	10,271,055.53	7,541,487.35	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	2.741	155,000.00	111,344.26	0.00	266,344.26
191216BY5	40056	003	KO	0.00	14,540,487.20	3,266,630.00	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	8,273,973.48	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	2,901,205.48	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	2.815	894,540.00	-551,668.08	0.00	342,871.92
14913Q2H1	40069	003	CAT	0.00	4,995,850.00	3,517,625.89	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	2.906	147,500.00	-2,031.72	0.00	145,468.28
166764BG4	40076	003	CVX	0.00	6,112,123.20	5,341,828.22	2.100	2.725	113,778.00	31,809.35	0.00	145,587.35
459058GQ0	40079	003	IBRD	5,000,000.00	4,991,850.00	4,991,850.00	2.500	2.537	125,000.00	1,630.00	0.00	126,630.00
91159HHC7	40080	003	USB	5,000,000.00	5,025,450.00	5,025,450.00	3.000	2.816	150,000.00	-8,483.34	0.00	141,516.66
594918BW3	40082	003	MSFT	4,500,000.00	4,488,750.00	4,488,750.00	2.400	2.494	108,000.00	3,966.70	0.00	111,966.70
478160CD4	40091	003	JNJ	5,280,000.00	5,236,492.80	5,236,492.80	2.250	2.559	118,800.00	15,221.18	0.00	134,021.18
931142EA7	40092	003	WMT	0.00	3,118,374.00	1,426,762.90	1.900	2.527	27,265.00	8,790.96	0.00	36,055.96
3134GTKG7	40095	003	FHLMC	0.00	5,000,000.00	4,191,780.82	2.600	2.602	109,055.56	0.00	0.00	109,055.56
69371RP75	40096	003	PCAR	6,068,000.00	6,110,415.32	6,110,415.32	2.850	2.586	172,938.00	-14,897.09	0.00	158,040.91
24422EUT4	40097	003	JD	14,000,000.00	14,129,780.00	14,129,780.00	2.950	2.609	413,000.00	-44,285.12	0.00	368,714.88
06406HBY4	40100	003	BK	8,342,000.00	8,515,763.86	8,515,763.86	3.550	2.624	296,141.00	-72,653.88	0.00	223,487.12
91159HHC7	40102	003	USB	6,533,000.00	6,588,465.17	6,588,465.17	3.000	2.680	195,990.00	-19,404.73	0.00	176,585.27
91159HHC7	40105	003	USB	10,000,000.00	10,090,200.00	10,090,200.00	3.000	2.660	300,000.00	-31,649.13	0.00	268,350.87
25468PCN4	40106	003	DIS	5,000,000.00	5,028,100.00	5,028,100.00	2.750	2.488	137,500.00	-12,397.06	0.00	125,102.94
166764BG4	40108	003	CVX	0.00	9,923,000.00	8,672,430.14	2.100	2.506	183,750.00	33,547.72	0.00	217,297.72
574193NB0	40110	003	MDS	0.00	4,976,400.00	3,503,930.96	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	2.543	185,500.00	-6,967.20	0.00	178,532.80
90331HPC1	40112	003	USB	10,000,000.00	9,989,400.00	9,989,400.00	2.650	2.688	265,000.00	3,533.33	0.00	268,533.33
3134GTRB1	40113	003	FHLMC	0.00	30,000,000.00	13,972,602.74	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	1.979	300,000.00	-3,045.89	0.00	296,954.11
3137AWQH1	40115	003	FHLMC	8,595,000.00	8,640,996.68	8,640,996.68	2.307	2.126	198,286.68	-14,589.25	0.00	183,697.43
13063DLY2	40116	003	CAS	2,235,000.00	2,248,521.75	2,248,521.75	2.350	2.123	52,522.50	-4,795.89	0.00	47,726.61
191216CF5	40117	003	KO	0.00	5,005,130.00	1,316,417.75	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	2,135,080.11	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	2.125	143,380.08	-10,593.00	0.00	132,787.08

City of San Jose
Total Earnings
July 1, 2020 - June 30, 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												
88579YAU5	40123	003	MMM	0.00	4,732,128.00	2,268,828.49	1.625	5.518	37,266.67	14,306.35	73,628.94	125,201.96
56052AD52	40124	003	MES	0.00	2,014,960.00	1,849,346.85	2.500	2.094	45,833.33	-7,103.31	0.00	38,730.02
56052AD60	40125	003	MES	1,250,000.00	1,264,337.50	1,264,337.50	2.500	2.085	31,250.00	-4,892.41	0.00	26,357.59
459058GX5	40126	003	IBRD	10,000,000.00	9,989,600.00	9,989,600.00	1.875	1.903	187,500.00	2,600.00	0.00	190,100.00
3133EKRE8	40127	003	FFCB	17,000,000.00	16,973,820.00	16,973,820.00	1.850	1.909	314,500.00	9,587.79	0.00	324,087.79
88579YQA4	40131	003	MMM	0.00	19,963,380.00	2,023,685.10	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	7,242,409.64	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	1,775,141.10	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	1,828,382.44	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	4,838,086.64	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	2.002	289,442.00	-113,182.71	0.00	176,259.29
64990FLH5	40140	003	NYSPIT	0.00	23,370,253.50	16,455,219.59	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	1.833	175,000.00	7,605.35	0.00	182,605.35
88579YQA4	40144	003	MMM	0.00	9,981,960.00	1,011,869.92	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	1,654,366.44	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	4,746,129.45	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	2.143	130,050.00	-35,944.15	0.00	94,105.85
3134GTT94	40149	003	FHLMC	0.00	10,000,000.00	1,013,698.63	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	65,801.37	-5,826.72	0.00	59,974.65
70922PAK8	40152	003	PASTRN	1,750,000.00	1,837,920.00	1,837,920.00	2.929	1.676	51,257.50	-20,459.73	0.00	30,797.77
91412GVB8	40153	003	UNVHGR	1,000,000.00	1,081,870.00	1,081,870.00	3.638	1.770	36,380.00	-17,225.72	0.00	19,154.28
3133EKC61	40155	003	FFCB	0.00	10,000,000.00	1,369,863.01	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	2.066	137,484.00	-76,070.87	0.00	61,413.13
3130AGWK7	40157	003	FHLB	3,000,000.00	2,992,950.00	2,992,950.00	1.500	1.551	45,000.00	1,410.78	0.00	46,410.78
43815NAC8	40158	003	HAROT	4,442,378.36	4,749,960.58	4,736,475.91	1.780	1.780	84,306.59	9.91	1.39	84,317.89
039483BP6	40159	003	ADM	0.00	2,847,130.00	709,832.41	3.375	10.815	22,945.17	-9,406.49	63,229.74	76,768.42
3138LFC30	40160	003	FNMA	0.00	4,037,500.00	3,971,130.14	2.100	1.222	78,166.64	-9,195.70	-20,440.57	48,530.37
438516BM7	40163	003	HON	5,000,000.00	5,006,050.00	5,006,050.00	1.850	1.792	92,500.00	-2,806.70	0.00	89,693.30
037833DL1	40164	003	AAPL	1,000,000.00	999,830.00	999,830.00	1.700	1.706	17,000.00	56.66	0.00	17,056.66
037833DL1	40166	003	AAPL	5,000,000.00	4,991,750.00	4,991,750.00	1.700	1.758	85,000.00	2,750.00	0.00	87,750.00
3137B36J2	40167	003	FHLMC	5,000,000.00	5,212,500.00	5,212,500.00	3.320	1.977	165,999.96	-62,962.96	0.00	103,037.00
6499022A0	40168	003	NYSHGR	0.00	1,031,840.00	726,528.44	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	27,476.37	-5,874.26	0.00	21,602.11
459058HG1	40170	003	IBRD	0.00	5,000,000.00	1,150,684.93	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	122,680.51	-18,118.11	0.00	104,562.40
30298LAA9	40173	003	FHLMC	7,840,469.00	8,665,486.70	8,569,162.93	1.990	1.977	169,430.65	0.00	0.00	169,430.65
97705MNM3	40177	003	WIS	500,000.00	500,000.00	500,000.00	1.857	1.857	9,285.00	0.00	0.00	9,285.00

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CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
14913Q2W8	40179	003	CAT	0.00	20,921,914.50	18,342,500.38	2.650	1.746	479,876.72	-159,593.39	0.00	320,283.33
30314KAS2	40180	003	FHLMC	3,129,400.55	3,260,006.43	3,210,862.89	2.090	2.054	66,587.34	-621.16	0.00	65,966.18
3134GUJV3	40181	003	FHLMC	0.00	5,000,000.00	191,780.82	2.000	2.028	3,888.89	0.00	0.00	3,888.89
3130AHDC4	40182	003	FHLB	0.00	5,000,000.00	219,178.08	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	1.662	162,500.00	3,413.27	0.00	165,913.27
459058HG1	40184	003	IBRD	0.00	10,018,000.00	2,305,512.33	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	1.997	100,500.00	-605.82	0.00	99,894.18
89233MAD5	40186	003	TMCC	3,000,000.00	2,999,783.40	2,999,783.40	1.920	1.922	57,600.00	51.88	0.00	57,651.88
677522T20	40188	003	OHS	1,950,000.00	1,950,000.00	1,950,000.00	1.800	1.800	35,100.00	0.00	0.00	35,100.00
3138ELJW4	40189	003	FNMA	6,158,994.05	6,308,310.49	6,398,927.55	2.791	2.657	173,830.13	-3,837.90	0.00	169,992.23
43813VAC2	40190	003	HAROT	9,000,000.00	8,998,396.20	8,998,396.20	1.830	1.835	164,700.00	386.98	0.00	165,086.98
3134GUA59	40192	003	FHLMC	0.00	30,000,000.00	1,315,068.49	2.000	2.028	26,666.66	0.00	0.00	26,666.66
3138L1UV9	40194	003	FNMA	4,108,956.25	4,228,945.30	4,194,268.17	2.220	2.189	92,450.62	-618.69	0.00	91,831.93
912828W48	40196	003	USTR	15,000,000.00	15,244,921.88	15,244,921.88	2.125	1.707	318,750.00	-58,467.29	0.00	260,282.71
3134GUQ94	40198	003	FHLMC	10,000,000.00	10,000,000.00	10,000,000.00	1.800	1.800	180,000.00	0.00	0.00	180,000.00
31422BRZ5	40199	003	FAMC	0.00	50,000,000.00	32,876,712.33	1.610	1.598	525,486.11	0.00	0.00	525,486.11
3130AHUM3	40200	003	FHLB	0.00	10,000,000.00	246,575.34	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	1.692	187,000.00	-816.02	0.00	186,183.98
3138L84Z4	40202	003	FNMA	7,747,000.00	7,747,000.00	7,899,519.06	2.390	2.344	185,153.28	0.00	0.00	185,153.28
3140HWYW6	40203	003	FNMA	7,450,000.00	7,450,000.00	7,531,484.38	2.240	2.216	166,880.04	0.00	0.00	166,880.04
3138L4EN9	40206	003	FNMA	22,589,238.61	23,234,078.22	23,433,633.06	2.610	2.489	597,359.46	-14,105.87	0.00	583,253.59
6500354U9	40207	003	NYSDEV	5,000,000.00	5,190,300.00	5,190,300.00	2.860	1.875	143,000.00	-45,672.00	0.00	97,328.00
3135G0X32	40208	003	FNMA	0.00	5,000,000.00	219,178.08	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	2.647	27,099.96	0.00	0.00	27,099.96
3134GU3P3	40210	003	FHLMC	0.00	20,000,000.00	6,246,575.34	1.800	1.793	112,000.00	0.00	0.00	112,000.00
31422BTC4	40211	003	FAMC	0.00	20,000,000.00	12,383,561.64	1.880	1.864	230,822.22	0.00	0.00	230,822.22
3137BMUD6	40212	003	FHLMC	0.00	2,122,859.17	299,214.02	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	1.917	66,625.00	-25,987.43	0.00	40,637.57
30295NAE0	40214	003	FHLMC	739,668.04	1,942,199.78	1,216,656.82	2.050	1.787	23,241.86	-1,503.16	0.00	21,738.70
78012UST3	40215	003	RY	0.00	15,000,000.00	2,958,904.11	1.730	1.754	51,900.00	0.00	0.00	51,900.00
78012USU0	40216	003	RY	0.00	16,000,000.00	5,610,958.90	1.730	1.754	98,417.78	0.00	0.00	98,417.78
3130AHXL2	40217	003	FHLB	0.00	10,000,000.00	5,780,821.92	1.940	1.930	111,550.00	0.00	0.00	111,550.00
89114NFR1	40218	003	TD	0.00	15,000,000.00	7,520,547.95	1.720	1.744	131,150.00	0.00	0.00	131,150.00
459058HV8	40220	003	IBRD	0.00	10,002,500.00	5,782,267.12	2.050	1.999	117,875.00	-287.50	-2,000.00	115,587.50
3136ACGJ4	40221	003	FNMA	3,607,515.78	4,313,768.97	3,901,510.15	2.509	2.184	95,257.13	-10,042.04	0.00	85,215.09
24422ETZ2	40222	003	DE	0.00	7,750,219.39	4,055,594.26	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	1.770	320,000.00	-135,821.23	0.00	184,178.77

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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	5,127,739.73	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	2.896	103,599.96	0.00	0.00	103,599.96
3138LDR21	40226	003	FNMA	-0.11	8,488,145.39	7,625,567.63	2.275	1.293	159,621.35	-61,008.54	0.00	98,612.81
3136G4UP6	40227	003	FNMA	0.00	15,000,000.00	9,863,013.70	1.800	1.787	176,250.00	0.00	0.00	176,250.00
3134GVCC0	40228	003	FHLMC	0.00	4,050,000.00	2,574,246.58	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	1.393	285,457.50	-105,795.97	0.00	179,661.53
3136G4UH4	40230	003	FNMA	0.00	2,854,800.15	1,877,128.87	1.700	1.698	31,682.57	26.09	159.88	31,868.54
30298LAA9	40231	003	FHLMC	921,255.11	1,018,194.69	1,019,462.61	1.990	1.834	19,908.10	-1,211.74	0.00	18,696.36
06406FAB9	40232	003	BK	0.00	10,066,700.00	7,667,240.00	2.050	1.411	156,027.78	-43,410.46	-4,436.10	108,181.22
574193SP4	40234	003	MDS	1,000,000.00	1,000,000.00	1,000,000.00	0.970	0.970	9,700.00	0.00	0.00	9,700.00
3133ELTC8	40235	003	FFCB	0.00	20,000,000.00	14,191,780.82	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	1.289	277,500.00	-82,469.38	0.00	195,030.62
254687FJ0	40237	003	DIS	1,412,000.00	1,405,490.68	1,405,490.68	1.650	1.846	23,298.00	2,650.86	0.00	25,948.86
69371RQ33	40238	003	PCAR	1,000,000.00	986,760.00	986,760.00	2.000	2.566	20,000.00	5,319.64	0.00	25,319.64
46623EKG3	40239	003	JPM	0.00	1,990,160.00	256,267.18	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	164,383.56	1.050	1.065	1,750.00	0.00	0.00	1,750.00
79766DAE9	40241	003	SFOAPT	0.00	1,080,093.00	899,584.31	5.000	1.767	43,750.00	-8,902.28	-18,951.49	15,896.23
06406RAE7	40242	003	BK	10,444,000.00	10,763,199.97	10,763,199.97	2.950	1.801	308,098.00	-114,226.63	0.00	193,871.37
13063DGB8	40243	003	CAS	5,000,000.00	5,372,000.00	5,372,000.00	3.375	1.747	168,750.00	-74,899.33	0.00	93,850.67
5444356X3	40244	003	LOSAPT	0.00	3,586,290.00	3,124,493.75	5.000	1.439	150,676.39	-105,705.28	0.00	44,971.11
60412AKS1	40245	003	MNS	3,500,000.00	3,579,380.00	3,579,380.00	2.020	1.074	70,700.00	-32,253.72	0.00	38,446.28
459058JB0	40246	003	IBRD	3,000,000.00	2,988,390.00	2,988,390.00	0.625	0.705	18,750.00	2,322.00	0.00	21,072.00
89233GNB8	40247	003	TMCC	0.00	9,850,000.00	5,235,342.47	2.000	2.059	0.00	107,777.78	0.00	107,777.78
2546R2LL8	40248	003	DIS	0.00	4,945,750.00	1,924,100.00	1.800	1.845	0.00	35,500.00	0.00	35,500.00
79766DLQ0	40249	003	SFOAPT	0.00	2,021,820.00	1,683,926.79	2.927	1.846	48,783.33	-17,691.89	0.00	31,091.44
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	1.365	20,400.00	69.86	0.00	20,469.86
44891LAC7	40253	003	HART	1,250,000.00	1,249,708.75	1,249,708.75	1.410	1.415	17,625.00	64.09	0.00	17,689.09
06406FAB9	40254	003	BK	0.00	6,781,824.00	5,165,334.44	2.050	1.053	104,850.66	-45,783.18	-4,678.57	54,388.91
76913CAX7	40255	003	RIV	1,655,000.00	1,655,000.00	1,655,000.00	2.363	2.363	39,107.65	0.00	0.00	39,107.65
76913CAZ2	40256	003	RIV	4,000,000.00	4,000,000.00	4,000,000.00	2.667	2.667	106,680.00	0.00	0.00	106,680.00
79766DAF6	40257	003	SFOAPT	0.00	5,200,826.40	4,331,647.19	5.000	1.300	210,000.00	-33,635.44	-120,062.92	56,301.64
79766DAE9	40258	003	SFOAPT	0.00	8,127,306.05	6,769,043.94	5.000	1.479	328,541.67	-73,005.34	-155,416.26	100,120.07
3134GVPZ5	40259	003	FHLMC	25,000,000.00	25,000,000.00	25,000,000.00	0.630	0.630	157,500.00	0.00	0.00	157,500.00
3133ELXV1	40260	003	FFCB	0.00	5,000,000.00	369,863.01	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	0.721	70,000.00	2,000.00	0.00	72,000.00

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
64990GZW5	40262	003	NYU	2,450,000.00	2,438,877.00	2,438,877.00	1.438	1.554	35,231.00	2,678.45	0.00	37,909.45
037833DV9	40263	003	AAPL	6,795,000.00	6,793,097.40	6,793,097.40	0.750	0.760	50,962.50	634.20	0.00	51,596.70
882722VK4	40264	003	TXS	3,425,000.00	3,705,815.75	3,705,815.75	3.823	0.918	130,937.76	-96,925.86	0.00	34,011.90
3134GVSU9	40265	003	FHLMC	10,000,000.00	10,000,000.00	10,000,000.00	0.700	0.700	70,000.00	0.00	0.00	70,000.00
3137BJQ71	40266	003	FHLMC	10,000,000.00	10,000,000.00	10,823,437.50	2.770	2.559	276,999.96	0.00	0.00	276,999.96
69371RN77	40267	003	PCAR	2,897,000.00	2,970,699.68	2,970,699.68	2.300	1.136	66,631.00	-32,877.18	0.00	33,753.82
3134GVQY7	40268	003	FHLMC	0.00	10,000,000.00	8,465,753.42	0.700	0.701	59,305.56	0.00	0.00	59,305.56
459058GU1	40269	003	IBRD	16,000,000.00	16,606,400.00	16,606,400.00	2.125	0.318	340,000.00	-287,242.10	0.00	52,757.90
43813DAC2	40270	003	HAROT	2,000,000.00	1,999,842.60	1,999,842.60	0.820	0.822	16,400.04	38.08	0.00	16,438.12
3135G04Q3	40271	003	FNMA	10,000,000.00	9,969,900.00	9,969,900.00	0.250	0.351	25,000.00	10,033.34	0.00	35,033.34
3136AL7K1	40272	003	FNMA	3,461,986.75	3,646,685.91	3,798,267.11	2.967	2.331	103,742.80	-15,219.21	0.00	88,523.59
3134GVB49	40273	003	FHLMC	40,000,000.00	40,000,000.00	40,000,000.00	0.750	0.750	299,999.99	0.00	0.00	299,999.99
931142DH3	40274	003	WMT	26,018,000.00	27,403,406.46	27,403,406.46	2.550	0.654	663,459.00	-484,219.74	0.00	179,239.26
69371RQ82	40275	003	PCAR	2,000,000.00	1,997,220.00	1,997,220.00	0.800	0.848	16,000.00	926.67	0.00	16,926.67
3137B04Y7	40276	003	FHLMC	5,450,000.00	5,450,000.00	5,727,609.38	2.615	2.488	142,517.52	0.00	0.00	142,517.52
923078CT4	40277	003	VNTCTF	1,000,000.00	1,000,000.00	1,000,000.00	1.048	1.048	10,480.01	0.00	0.00	10,480.01
923078CU1	40278	003	VNTCTF	900,000.00	900,000.00	900,000.00	1.223	1.223	11,007.00	0.00	0.00	11,007.00
24422EVG1	40279	003	JD	7,500,000.00	7,508,925.00	7,508,925.00	0.550	0.492	41,250.00	-4,301.20	0.00	36,948.80
56052AE77	40280	003	MES	1,000,000.00	1,009,720.00	1,009,720.00	1.250	0.741	12,500.00	-5,020.37	0.00	7,479.63
3136G4WU3	40281	003	FNMA	30,000,000.00	30,000,000.00	30,000,000.00	0.850	0.850	255,000.00	0.00	0.00	255,000.00
3133ELJ47	40282	003	FFCB	10,000,000.00	10,000,000.00	10,000,000.00	0.580	0.580	58,000.00	0.00	0.00	58,000.00
3133ELG81	40283	003	FFCB	10,000,000.00	9,999,100.00	9,999,100.00	0.300	0.303	30,000.00	301.12	0.00	30,301.12
3138LGXW1	40284	003	FNMA	0.00	1,000,000.00	775,854.45	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	105,000.01	0.00	0.00	105,000.01
459058GU1	40287	003	IBRD	7,500,000.00	7,779,030.00	7,779,030.00	2.125	0.287	159,375.00	-137,040.66	0.00	22,334.34
3135G04Z3	40288	003	FNMA	10,000,000.00	9,979,300.00	9,979,300.00	0.500	0.543	49,999.99	4,144.61	0.00	54,144.60
3136AGMB5	40289	003	FNMA	1,765,494.19	2,070,072.11	2,044,269.12	2.492	1.708	48,280.05	-13,360.98	0.00	34,919.07
46625HJC5	40290	003	JPM	2,000,000.00	2,091,063.87	2,091,063.87	4.350	0.346	87,000.00	-79,763.97	0.00	7,236.03
3130AJS26	40291	003	FHLB	25,000,000.00	25,000,000.00	25,000,000.00	0.220	0.220	55,000.00	0.00	0.00	55,000.00
3138L1DP1	40292	003	FNMA	0.00	2,531,249.79	2,327,971.73	2.430	-2.089	41,644.96	-90,274.65	0.00	-48,629.69
91412HFL2	40293	003	UNVHGR	1,000,000.00	0.00	958,904.11	0.833	0.833	7,982.92	0.00	0.00	7,982.92
91412HFL2	40294	003	UNVHGR	650,000.00	0.00	623,287.67	0.833	0.833	5,188.89	0.00	0.00	5,188.89
30315EAA4	40295	003	FHLMC	3,472,724.06	0.00	3,285,636.44	0.830	0.821	27,097.04	-133.41	0.00	26,963.63
89237VAB5	40296	003	TMCC	5,000,000.00	0.00	4,643,478.04	0.440	0.441	20,411.08	84.71	0.00	20,495.79
574193TR9	40297	003	MDS	5,000,000.00	0.00	4,526,063.01	0.660	0.636	29,883.33	-1,107.24	0.00	28,776.09
574193TQ1	40298	003	MDS	5,000,000.00	0.00	4,522,310.96	0.510	0.501	23,091.67	-442.69	0.00	22,648.98
31422BJ27	40299	003	FAMC	2,500,000.00	0.00	2,314,952.74	0.500	0.500	11,562.50	23.31	0.00	11,585.81

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
30288WAK5	40300	003	FHLMC	267,989.46	0.00	634,298.36	2.190	-2.142	11,968.28	-25,551.89	0.00	-13,583.61
3133ELX25	40301	003	FFCB	0.00	0.00	8,666,723.84	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	22,054,794.52	0.320	0.324	71,555.55	0.00	0.00	71,555.55
46625HRL6	40303	003	JPM	5,000,000.00	0.00	4,560,509.59	2.700	0.594	116,625.00	-89,522.67	0.00	27,102.33
373385FQ1	40304	003	GAS	14,615,000.00	0.00	12,332,657.53	0.520	0.520	64,176.09	0.00	0.00	64,176.09
373385FP3	40305	003	GAS	4,345,000.00	0.00	3,666,465.75	0.420	0.420	15,410.27	0.00	0.00	15,410.27
89233GQC3	40306	003	TMCC	0.00	0.00	11,698,976.71	0.240	0.244	0.00	28,500.00	0.00	28,500.00
89114NSX4	40307	003	TD	30,000,000.00	0.00	23,095,890.41	0.240	0.243	56,200.00	0.00	0.00	56,200.00
46625HJH4	40308	003	JPM	2,433,000.00	0.00	1,978,025.00	3.200	0.447	59,689.60	-50,842.75	0.00	8,846.85
3137EAEX3	40309	003	FHLMC	5,000,000.00	0.00	3,810,413.84	0.375	0.438	14,375.00	2,310.23	0.00	16,685.23
78012UYA7	40310	003	RY	20,000,000.00	0.00	15,013,698.63	0.240	0.243	36,533.34	0.00	0.00	36,533.34
34153QUD6	40311	003	FLSEDU	10,000,000.00	0.00	6,904,109.59	0.550	0.551	38,041.66	0.00	0.00	38,041.66
546417DQ6	40312	003	LAS	4,000,000.00	0.00	2,849,315.07	0.840	0.842	23,986.67	0.00	0.00	23,986.67
34153QUC8	40313	003	FLSEDU	5,000,000.00	0.00	3,449,189.59	0.390	0.414	13,487.50	795.50	0.00	14,283.00
3138L9QS4	40314	003	FNMA	2,500,000.00	0.00	1,888,227.74	2.810	2.656	50,150.72	0.00	0.00	50,150.72
544351MQ9	40315	003	LOS	3,670,000.00	0.00	2,896,036.21	3.320	0.491	86,983.08	-72,774.84	0.00	14,208.24
3137EAAY1	40316	003	FHLMC	4,000,000.00	0.00	2,816,851.07	0.125	0.251	3,541.67	3,522.78	0.00	7,064.45
419792ZM1	40317	003	HIS	5,000,000.00	0.00	3,366,165.75	0.852	0.790	28,636.67	-2,034.88	0.00	26,601.79
13077DML3	40318	003	CASHGR	10,000,000.00	0.00	6,628,556.44	0.885	0.808	58,754.17	-5,194.50	0.00	53,559.67
882724RA7	40319	003	TXS	1,600,000.00	0.00	1,300,278.01	5.000	0.507	53,555.56	-46,960.03	0.00	6,595.53
06406RAJ6	40320	003	BK	3,868,000.00	0.00	2,757,390.17	3.450	0.384	88,222.64	-77,631.61	0.00	10,591.03
45818WCW4	40321	003	IADB	10,000,000.00	0.00	6,325,811.59	0.340	0.354	21,627.78	756.85	0.00	22,384.63
57582RK88	40322	003	MAS	1,000,000.00	0.00	575,342.47	0.695	0.698	4,015.55	0.00	0.00	4,015.55
13034AL65	40323	003	CASDEV	1,385,000.00	0.00	743,726.03	0.765	0.768	5,709.66	0.00	0.00	5,709.66
91412HGE7	40324	003	UNVHGR	2,215,000.00	0.00	1,245,245.63	0.883	0.634	10,920.14	-3,023.00	0.00	7,897.14
91412HGE7	40325	003	UNVHGR	3,560,000.00	0.00	1,954,506.71	0.883	0.604	17,114.50	-5,301.22	0.00	11,813.28
91412HGE7	40326	003	UNVHGR	10,000,000.00	0.00	5,461,271.78	0.883	0.609	47,829.17	-14,554.44	0.00	33,274.73
3136AY6S7	40327	003	FNMA	4,897,291.16	0.00	2,770,029.34	2.624	2.280	67,746.02	-4,591.65	0.00	63,154.37
3137BGK24	40328	003	FHLMC	4,500,000.00	0.00	2,502,745.89	3.062	2.799	70,043.25	0.00	0.00	70,043.25
3135G05X7	40329	003	FNMA	10,000,000.00	0.00	5,028,644.38	0.375	0.430	18,958.34	2,682.22	0.00	21,640.56
3133EMLR1	40330	003	FFCB	10,000,000.00	0.00	5,041,095.89	0.500	0.501	25,277.78	0.00	0.00	25,277.78
3135G06R9	40331	003	FNMA	15,000,000.00	0.00	6,328,767.12	0.550	0.554	35,062.50	0.00	0.00	35,062.50
45950VPG5	40332	003	IFC	8,550,000.00	0.00	4,139,370.86	0.425	0.322	17,664.07	-4,333.00	0.00	13,331.07
3135G06G3	40333	003	FNMA	10,000,000.00	0.00	4,841,056.00	0.500	0.420	24,305.56	-3,989.52	0.00	20,316.04
31422B6K1	40334	003	FAMC	10,000,000.00	0.00	4,571,682.19	0.480	0.500	22,133.33	737.78	0.00	22,871.11
459058JA2	40335	003	IBRD	20,000,000.00	0.00	9,504,845.26	0.750	0.402	70,833.33	-32,653.60	0.00	38,179.73
459058JL8	40336	003	IBRD	10,000,000.00	0.00	4,683,226.19	0.500	0.512	23,611.11	358.31	0.00	23,969.42

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
31422B6K1	40337	003	FAMC	10,000,000.00	0.00	4,571,503.75	0.480	0.501	22,133.33	773.74	0.00	22,907.07
459058JL8	40338	003	IBRD	10,000,000.00	0.00	4,681,825.40	0.500	0.518	23,611.11	652.63	0.00	24,263.74
459058DX8	40339	003	IBRD	4,765,000.00	0.00	2,402,448.51	2.500	0.342	55,922.57	-47,703.16	0.00	8,219.41
3130AKPW0	40340	003	FHLB	10,000,000.00	0.00	4,219,178.08	0.500	0.504	21,250.00	0.00	0.00	21,250.00
459058JE4	40341	003	IBRD	10,000,000.00	0.00	4,599,568.82	0.375	0.528	17,500.00	6,783.71	0.00	24,283.71
30318CAA5	40342	003	FHLMC	4,991,543.75	0.00	2,200,991.69	0.670	0.670	14,781.77	-41.47	0.00	14,740.30
91412HGE7	40343	003	UNVHGR	7,000,000.00	0.00	3,117,619.73	0.883	0.508	27,299.41	-11,474.01	0.00	15,825.40
459056HV2	40344	003	IBRD	10,000,000.00	0.00	4,570,827.40	1.500	0.303	66,250.00	-52,411.11	0.00	13,838.89
89233GVX1	40345	003	TMCC	15,000,000.00	0.00	6,567,673.06	0.190	0.193	0.00	12,666.66	0.00	12,666.66
62478UAT3	40346	003	MUBCD	25,000,000.00	0.00	10,958,904.11	0.180	0.183	20,000.00	0.00	0.00	20,000.00
45950VPL4	40347	003	IFC	10,000,000.00	0.00	3,988,760.00	0.450	0.515	18,250.00	2,279.22	0.00	20,529.22
46625HJT8	40348	003	JPM	15,000,000.00	0.00	6,792,429.45	3.875	0.441	242,187.50	-212,256.25	0.00	29,931.25
69371RR24	40349	003	PCAR	7,000,000.00	0.00	2,854,219.51	0.350	0.395	10,140.28	1,120.26	0.00	11,260.54
3130AKXX9	40350	003	FHLB	10,000,000.00	0.00	3,452,054.79	0.500	0.507	17,500.00	0.00	0.00	17,500.00
78015CWA6	40351	003	RY	25,000,000.00	0.00	10,128,352.97	0.140	0.142	0.00	14,388.89	0.00	14,388.89
06367CAH0	40352	003	BMO	25,000,000.00	0.00	10,068,493.15	0.180	0.183	18,375.00	0.00	0.00	18,375.00
3130AKXX9	40353	003	FHLB	10,000,000.00	0.00	3,449,983.56	0.500	0.519	17,500.00	420.00	0.00	17,920.00
45905U5Y6	40354	003	IBRD	5,000,000.00	0.00	1,821,917.81	0.600	0.608	11,083.33	0.00	0.00	11,083.33
45905U5Y6	40355	003	IBRD	5,000,000.00	0.00	1,821,917.81	0.600	0.608	11,083.33	0.00	0.00	11,083.33
3137FQ3W1	40356	003	FHLMC	4,950,000.00	0.00	1,878,911.51	2.588	2.443	45,904.65	0.00	0.00	45,904.65
45818WCZ7	40357	003	IADB	10,000,000.00	0.00	3,479,452.05	0.650	0.655	22,803.87	0.00	0.00	22,803.87
3133EMSU7	40358	003	FFCB	10,000,000.00	0.00	3,123,287.67	0.800	0.797	24,888.89	0.00	0.00	24,888.89
459058JA2	40359	003	IBRD	10,000,000.00	0.00	3,057,761.10	0.750	0.607	22,708.34	-4,150.94	0.00	18,557.40
31422XCX8	40360	003	FAMC	10,000,000.00	0.00	1,972,602.74	1.000	1.000	19,722.22	0.00	0.00	19,722.22
89233GU12	40361	003	TMCC	50,000,000.00	0.00	8,081,264.57	0.070	0.071	0.00	5,736.11	0.00	5,736.11
62478UC38	40362	003	UNIONB	35,000,000.00	0.00	5,465,753.42	0.060	0.061	3,325.00	0.00	0.00	3,325.00
COVID RELIEF	40363	003	STPOOL	75,000,000.00	0.00	8,967,331.87	0.330	0.328	29,371.66	0.00	0.00	29,371.66
46625HJC5	40364	003	JPM	1,000,000.00	0.00	105,103.84	4.350	0.103	4,470.83	-4,362.35	0.00	108.48
89233GZ33	40365	003	TMCC	20,000,000.00	0.00	2,080,740.61	0.130	0.132	0.00	2,744.44	0.00	2,744.44
62479LXR1	40366	003	MUFGBK	10,000,000.00	0.00	931,196.35	0.080	0.081	0.00	755.55	0.00	755.55
14913R2B2	40367	003	CAT	5,000,000.00	0.00	469,446.85	0.950	0.120	4,354.16	-3,792.61	0.00	561.55
89114WBP9	40368	003	TD	10,000,000.00	0.00	739,726.03	0.070	0.071	525.00	0.00	0.00	525.00
06367CGB7	40369	003	BMO	25,000,000.00	0.00	1,095,890.41	0.100	0.101	1,111.11	0.00	0.00	1,111.11
89114WBX3	40370	003	TD	25,000,000.00	0.00	1,369,863.01	0.040	0.041	555.56	0.00	0.00	555.56
64990FC93	40372	003	NYSPLIT	2,000,000.00	0.00	43,835.62	0.167	0.169	74.22	0.00	0.00	74.22
89114WCA1	40373	003	TD	30,000,000.00	0.00	821,917.81	0.110	0.112	916.67	0.00	0.00	916.67
912796J26	40374	003	USTR	30,000,000.00	0.00	739,705.32	0.036	0.037	0.00	270.00	0.00	270.00

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									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
912796C56	40375	003	USTR	25,000,000.00	0.00	547,923.29	0.040	0.041	0.00	222.22	0.00	222.22
912796K24	40376	003	USTR	30,000,000.00	0.00	575,312.26	0.035	0.035	0.00	204.17	0.00	204.17
912796J26	40377	003	USTR	20,000,000.00	0.00	328,757.99	0.040	0.041	0.00	133.33	0.00	133.33
62479LZH1	40378	003	MUFGBK	10,000,000.00	0.00	82,164.29	0.070	0.071	0.00	58.33	0.00	58.33
89233GZ33	40379	003	TMCC	10,000,000.00	0.00	82,152.10	0.110	0.112	0.00	91.67	0.00	91.67
06417MQL2	40380	003	BNSHOU	13,910,000.00	0.00	38,110.53	0.200	-1.219	-463.66	-0.96	0.00	-464.62
Subtotal				2,253,105,367.66	2,368,235,848.52	1,961,443,334.74		1.559	32,914,817.49	-3,311,600.57	991,191.62	30,594,408.54
Fund: CSJ/CSC JP												
3130AJQ69	40286	152	FHLB	0.00	914,318.33	874,238.62	0.125	0.200	1,092.93	655.01	0.00	1,747.94
9128286Y1	40371	152	USTR	901,000.00	0.00	35,133.99	1.750	0.071	603.13	-578.25	0.00	24.88
Subtotal				901,000.00	914,318.33	909,372.61		0.195	1,696.06	76.76	0.00	1,772.82
Fund: SJCE												
VP4560000	40162	501	WELLS	20,142,180.58	20,138,545.73	20,141,132.90	0.010	0.014	2,841.22	0.00	0.00	2,841.22
Subtotal				20,142,180.58	20,138,545.73	20,141,132.90		0.014	2,841.22	0.00	0.00	2,841.22
Total				2,274,148,548.24	2,389,288,712.58	1,982,493,840.25		1.543	32,919,354.77	-3,311,523.81	991,191.62	30,599,022.58

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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Money Markets												
VP6000104	36512	WELLS	83,017,462.65	0.010			0.010	0.010	08/01 - Monthly		83,017,462.65	83,017,462.65
VP6000104	37053	WELLS	0.00	1.582			1.582	1.582	08/01 - Monthly		0.00	0.00
VP4560000	40162	WELLS	20,142,180.58	0.010		08/27/2019	0.010	0.010	08/27 - Monthly		20,142,180.58	20,142,180.58
Money Markets Totals			103,159,643.23				0.010	0.010		0.00	103,159,643.23	103,159,643.23
State Pool												
CITY	32936	STPOOL	75,000,000.00	0.440			0.440	0.440	10/01 - Quarterly		75,000,000.00	75,000,000.00
CSJFA	37042	STPOOL	75,000,000.00	0.440			0.440	0.440	08/01 - Quarterly		75,000,000.00	75,000,000.00
SYS37370	37370	STPOOL	0.00	2.390			2.390	2.390	01/01 - Quarterly		0.00	0.00
COVID RELIEF	40363	STPOOL	75,000,000.00	0.330		05/14/2021	0.330	0.330	07/15 - Quarterly		75,000,000.00	75,000,000.00
State Pool Totals			225,000,000.00				0.403	0.403		0.00	225,000,000.00	225,000,000.00
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	999,932.31
037833DL1	40166	AAPL	5,000,000.00	1.700	09/11/2022	09/11/2019	1.757	1.757	03/11 - 09/11		4,991,750.00	4,996,715.28
037833DV9	40263	AAPL	6,795,000.00	0.750	05/11/2023	05/11/2020	0.759	0.759	11/11 - 05/11		6,793,097.40	6,793,819.68
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	8,358,548.94
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	10,624,224.24
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	4,115,899.27
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	8,578,708.85
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	5,001,326.26
14913R2B2	40367	CAT	5,000,000.00	0.950	05/13/2022	05/28/2021	0.122	0.122	11/13 - 05/13	1,979.17	5,039,650.00	5,035,857.39
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	5,001,549.63
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	1,408,907.34
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	1,704,576.36
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	4,978,397.77
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	5,000,935.57
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	15,027,489.80
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	14,033,213.84
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	7,504,349.00
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	5,269,767.99
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	12,758,118.40
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	2,081,906.79
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	10,212,786.59
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	2,009,748.93

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Corp Medium Term Notes												
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	5,194,877.33
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	2,536,896.05
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	16,315,988.75
46625HJC5	40364	JPM	1,000,000.00	4.350	08/15/2021	05/24/2021	0.103	0.103	08/15 - Final Pmt.	11,962.50	1,009,550.00	1,005,187.65
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	10,845,806.38
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	9,988,556.28
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	4,497,631.00
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	6,077,931.39
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	7,005,980.18
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	993,424.33
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	2,933,438.88
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	1,998,205.87
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	6,993,000.26
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	9,956,082.30
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	5,005,985.46
91159HHC7	40102	USB	6,533,000.00	3.000	03/15/2022	05/06/2019	2.689	2.689	09/15 - 03/15	Received	6,588,465.17	6,546,691.11
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	10,022,330.21
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	9,996,839.63
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	26,878,835.08
Corp Medium Term Notes Totals			282,576,000.00				1.786	1.786		13,941.67	289,113,196.79	286,290,468.37
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
06367CGB7	40369	BMO	25,000,000.00	0.100	12/30/2021	06/15/2021	0.100	0.101	12/30 - At Maturity		25,000,000.00	25,000,000.00
06417MQL2	40380	BNSHOU	13,910,000.00	0.200	06/23/2022	06/30/2021	0.198	0.200	06/23 - At Maturity	540.94	13,910,344.08	13,910,343.12
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
89114WBP9	40368	TD	10,000,000.00	0.070	12/20/2021	06/04/2021	0.070	0.071	12/20 - At Maturity		10,000,000.00	10,000,000.00
89114WBX2	40370	TD	25,000,000.00	0.040	09/15/2021	06/11/2021	0.040	0.041	09/15 - At Maturity		25,000,000.00	25,000,000.00
89114WCA1	40373	TD	30,000,000.00	0.110	11/19/2021	06/21/2021	0.110	0.112	11/19 - At Maturity		30,000,000.00	30,000,000.00
62478UC38	40362	UNIONB	35,000,000.00	0.060	07/01/2021	05/05/2021	0.060	0.061	07/01 - At Maturity		35,000,000.00	35,000,000.00
Negotiable CDs Totals			263,910,000.00				0.157	0.159		540.94	263,910,344.08	263,910,343.12

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Commercial Paper Discounts												
62479LXR1	40366	MUFGBK	10,000,000.00	0.080	10/25/2021	05/28/2021	0.080	0.081	10/25 - At Maturity		9,996,666.67	9,997,422.22
62479LZH1	40378	MUFGBK	10,000,000.00	0.070	12/17/2021	06/28/2021	0.070	0.071	12/17 - At Maturity		9,996,655.56	9,996,713.89
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	24,993,097.22
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	14,995,170.83
89233GU12	40361	TMCC	50,000,000.00	0.070	07/01/2021	05/03/2021	0.070	0.071	07/01 - At Maturity		49,994,263.89	50,000,000.00
89233GZ33	40365	TMCC	20,000,000.00	0.130	12/03/2021	05/24/2021	0.130	0.132	12/03 - At Maturity		19,986,061.11	19,988,805.55
89233GZ33	40379	TMCC	10,000,000.00	0.110	12/03/2021	06/28/2021	0.110	0.112	12/03 - At Maturity		9,995,172.22	9,995,263.89
Commercial Paper Discounts Totals			140,000,000.00				0.108	0.109		0.00	139,930,031.95	139,966,473.60
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	2,499,898.31
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	9,992,737.78
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	9,992,383.74
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	24,961,380.95
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	19,990,697.17
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	16,993,261.91
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	9,999,417.01
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	9,999,643.94
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	3,625,000.00
3130ACZS6	37589	FHLB	10,000,000.00	2.100	07/01/2022	12/20/2017	2.141	2.141	07/01 - 01/01		9,982,270.00	9,996,086.57
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	2,995,950.22
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	9,998,842.89
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	4,987,260.23
3137EAEY1	40316	FHLMC	4,000,000.00	0.125	10/16/2023	10/16/2020	0.250	0.250	04/16 - 10/16		3,985,080.00	3,988,602.78
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	3,999,493.33
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	9,977,162.82
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	9,988,774.12
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	9,981,020.28
3135G04Z3	40288	FNMA	10,000,000.00	0.500	06/17/2025	06/19/2020	0.542	0.542	12/17 - 06/17		9,979,300.00	9,983,582.76
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	9,977,982.22
3135G06G3	40333	FNMA	10,000,000.00	0.500	11/07/2025	01/06/2021	0.417	0.417	05/07 - 11/07	Received	10,039,690.00	10,035,700.48
Federal Agency Coupon Securities Totals			229,125,000.00				1.338	1.338		0.00	228,740,517.50	228,964,524.51

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Treasury Coupon Securities												
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	15,155,859.38
9128286Y1	40371	USTR	901,000.00	1.750	06/15/2022	06/17/2021	0.076	0.076	12/15 - 06/15	86.16	915,993.20	915,414.95
Treasury Coupon Securities Totals			15,901,000.00				1.625	1.625		86.16	16,160,915.08	16,071,274.33
Treasury Discounts												
912796J26	40374	USTR	30,000,000.00	0.036	07/20/2021	06/22/2021	0.037	0.037	07/20 - At Maturity		29,999,160.00	29,999,430.00
912796C56	40375	USTR	25,000,000.00	0.040	07/29/2021	06/23/2021	0.041	0.042	07/29 - At Maturity		24,999,000.00	24,999,222.22
912796K24	40376	USTR	30,000,000.00	0.035	08/17/2021	06/24/2021	0.035	0.035	08/17 - At Maturity		29,998,425.00	29,998,629.17
912796J26	40377	USTR	20,000,000.00	0.040	07/20/2021	06/25/2021	0.041	0.042	07/20 - At Maturity		19,999,444.44	19,999,577.77
Treasury Discounts Totals			105,000,000.00				0.038	0.039		0.00	104,996,029.44	104,996,859.16
Federal Agency Callables												
31422XCX8	40360	FAMC	10,000,000.00	1.000	04/20/2026	04/20/2021	1.000	1.000	10/20 - 04/20		10,000,000.00	10,000,000.00
3133ELJ47	40282	FFCB	10,000,000.00	0.580	06/17/2024	06/17/2020	0.580	0.580	12/17 - 06/17		10,000,000.00	10,000,000.00
3133EMLR1	40330	FFCB	10,000,000.00	0.500	12/23/2025	12/29/2020	0.500	0.500	06/23 - 12/23	Received	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	9,994,420.00
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
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
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	9,992,311.11
3134GVSU9	40265	FHLMC	10,000,000.00	0.700	04/01/2025	05/08/2020	0.700	0.700	07/01 - 01/01		10,000,000.00	10,000,000.00
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			235,000,000.00				0.706	0.706		0.00	234,984,000.00	234,986,731.11
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	19,740,882.79
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	11,002,751.83
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	9,996,086.85
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	9,993,815.83

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Supranational												
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	4,995,571.83
459058GX5	40126	IBRD	10,000,000.00	1.875	06/19/2023	06/19/2019	1.902	1.902	12/19 - 06/19		9,989,600.00	9,994,886.67
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	2,991,157.05
459058GU1	40269	IBRD	16,000,000.00	2.125	07/01/2022	05/21/2020	0.322	0.322	07/01 - 01/01	Received	16,606,400.00	16,287,242.11
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	7,637,040.65
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	20,255,466.40
459058JL8	40336	IBRD	10,000,000.00	0.500	10/28/2025	01/11/2021	0.508	0.508	04/28 - 10/28	Received	9,996,360.00	9,996,718.31
459058JL8	40338	IBRD	10,000,000.00	0.500	10/28/2025	01/11/2021	0.514	0.514	04/28 - 10/28	Received	9,993,370.00	9,994,022.63
459058DX8	40339	IBRD	4,765,000.00	2.500	11/25/2024	01/12/2021	0.351	0.351	05/25 - 11/25	Received	5,158,198.27	5,110,495.11
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	9,940,763.71
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	10,374,788.89
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	10,050,649.06
45950VPG5	40332	IFC	8,550,000.00	0.425	11/19/2024	01/06/2021	0.320	0.320	05/19 - 11/19	Received	8,584,490.70	8,580,157.70
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	9,974,179.22
Supranational Totals			260,815,000.00				1.195	1.195		208.33	261,797,878.97	261,916,676.64
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	8,610,805.03
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	6,226,475.75
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	4,321,888.30
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	5,099,691.36
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	2,754,374.03
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	1,009,334.45
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	5,054,403.98
MBS ZERO PSA Totals			32,810,000.00				2.068	2.076		0.00	33,364,559.43	33,076,972.90
Asset Backed Security												
43815NAC8	40158	HAROT	4,442,378.36	1.780	08/15/2023	08/27/2019	1.780	1.780	09/15 -		4,442,341.49	4,442,358.63
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	8,999,014.29
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	1,999,884.28
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	1,249,783.88

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Asset Backed Security												
89233MAD5	40186	TMCC	3,000,000.00	1.92	01/16/2024	11/13/2019	1.931	1.931	12/15 -		2,999,783.40	2,999,868.14
89239RAC0	40252	TMCC	1,500,000.00	1.36	08/15/2024	04/29/2020	1.373	1.373	05/15 -		1,499,700.00	1,499,781.89
89237VAB5	40296	TMCC	5,000,000.00	0.44	10/15/2024	07/27/2020	0.444	0.444	08/15 -		4,999,615.00	4,999,699.71
Asset Backed Security Totals			26,192,378.36				1.451	1.451		0.00	26,189,387.44	26,190,390.82
Municipal Bonds												
13063DDF2	37579	CAS	5,000,000.00	2.50	10/01/2022	10/26/2017	2.222	2.222	04/01 - 10/01		5,066,150.00	5,016,770.42
13063DDF2	37588	CAS	5,000,000.00	2.50	10/01/2022	12/07/2017	2.411	2.411	04/01 - 10/01	Received	5,019,950.00	5,005,177.34
13063DGN2	40008	CAS	5,000,000.00	3.40	08/01/2023	09/18/2018	3.064	3.064	02/01 - 08/01		5,075,550.00	5,032,323.16
13063DLY2	40116	CAS	2,235,000.00	2.35	04/01/2022	06/06/2019	2.127	2.127	10/01 - 04/01	Received	2,248,521.75	2,238,596.92
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	5,280,872.48
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	Received	10,039,100.00	10,033,905.50
13066YTZ2	37546	CASPWR	20,000,000.00	2.00	05/01/2022	05/01/2017	2.265	2.265	11/01 - 05/01		19,750,600.00	19,958,433.33
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	994,815.00
13066YTZ2	40039	CASPWR	4,000,000.00	2.00	05/01/2022	01/08/2019	2.711	2.711	05/01 - 11/01	Received	3,910,360.00	3,977,458.51
13066YTZ2	40114	CASPWR	15,000,000.00	2.00	05/01/2022	06/05/2019	1.979	1.979	11/01 - 05/01	Received	15,008,850.00	15,002,538.24
20772JL67	37560	CTS	3,000,000.00	2.57	08/01/2021	07/03/2017	2.505	2.505	08/01 - 02/01	Received	3,007,500.00	3,000,153.27
34153QUD6	40311	FLSEDU	10,000,000.00	0.55	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	0.39	06/01/2024	10/22/2020	0.413	0.413	06/01 - 12/01		4,995,850.00	4,996,645.50
373385FQ1	40304	GAS	14,615,000.00	0.52	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	0.42	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	0.85	10/01/2025	10/29/2020	0.790	0.790	10/01 - 04/01		5,014,900.00	5,012,865.12
546417DQ6	40312	LAS	4,000,000.00	0.84	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	2.15	09/01/2021	12/21/2016	2.170	2.170	09/01 - 03/01		9,990,900.00	9,999,676.92
544351KQ1	37510	LOS	3,250,000.00	2.15	09/01/2021	12/30/2016	2.310	2.310	09/01 - 03/01	Received	3,227,055.00	3,249,181.02
544351MN6	37638	LOS	4,815,000.00	2.90	09/01/2022	07/12/2018	2.893	2.893	03/01 - 09/01		4,816,203.75	4,815,339.54
544351MN6	40036	LOS	4,000,000.00	2.90	09/01/2022	12/31/2018	2.830	2.830	03/01 - 09/01	Received	4,009,560.00	4,003,041.82
544351MQ9	40315	LOS	3,670,000.00	3.32	09/01/2024	10/14/2020	0.511	0.511	03/01 - 09/01	Received	4,065,589.30	3,992,814.46
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	2.25	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	0.97	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	0.66	08/01/2025	08/05/2020	0.635	0.635	02/01 - 08/01		5,006,100.00	5,004,992.76
574193TQ1	40298	MDS	5,000,000.00	0.51	08/01/2024	08/05/2020	0.500	0.500	02/01 - 08/01		5,001,950.00	5,001,507.31
56052AD60	40125	MES	1,250,000.00	2.50	06/01/2022	06/26/2019	2.094	2.094	12/01 - 06/01		1,264,337.50	1,254,484.72

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Municipal Bonds												
56052AE77	40280	MES	1,000,000.00	1.2500	06/01/2022	06/24/2020	0.743	0.743	12/01 - 06/01		1,009,720.00	1,004,602.01
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	3,540,317.16
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	5,001,588.61
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	5,123,568.13
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	2,829,743.11
64990FC93	40372	NYSPIT	2,000,000.00	0.167	03/15/2022	06/23/2021	0.167	0.167	03/15 - Final Pmt.		2,000,000.00	2,000,000.00
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	2,441,964.66
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	2,004,806.04
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	1,799,444.34
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
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	2,734,665.59
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	3,594,620.25
882724RA7	40319	TXS	1,600,000.00	5.000	10/01/2025	10/30/2020	0.550	0.550	04/01 - 10/01	Received	1,945,088.00	1,898,127.97
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
91412GV8	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	1,049,476.08
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	Received	2,238,988.45	2,235,965.45
91412HGE7	40325	UNVHGR	3,560,000.00	0.883	05/15/2025	12/15/2020	0.605	0.605	05/15 - 11/15	Received	3,603,004.80	3,597,703.58
91412HGE7	40326	UNVHGR	10,000,000.00	0.883	05/15/2025	12/16/2020	0.610	0.610	05/15 - 11/15	Received	10,118,600.00	10,104,045.56
91412HGE7	40343	UNVHGR	7,000,000.00	0.883	05/15/2025	01/22/2021	0.507	0.507	05/15 - 11/15	Received	7,112,070.00	7,100,595.99
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			236,130,000.00				1.528	1.528		0.00	238,599,759.80	237,932,827.87
Corporate Floaters												
24422EUJ6	40048	DE	3,480,000.00	0.388	09/10/2021	01/16/2019	1.637	1.660	03/11 - Quarterly	Received	3,463,783.20	3,478,810.54
Corporate Floaters Totals			3,480,000.00				1.637	1.660		0.00	3,463,783.20	3,478,810.54
Pass Through Securities												
30298LAA9	40173	FHLMC	7,840,469.00	1.990	05/25/2024	09/30/2019	1.962	1.962	10/25 - Monthly	Received	7,840,469.00	7,840,469.00
30314KAS2	40180	FHLMC	3,129,400.55	2.090	07/25/2024	10/18/2019	1.941	1.941	11/25 - Monthly	Received	3,144,283.98	3,144,283.98

**City of San Jose
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CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Pass Through Securities												
30295NAE0	40214	FHLMC	739,668.04	2.050	10/25/2023	01/22/2020	1.973	1.973	02/25 - Monthly	Received	740,592.62	740,592.62
30298LAA9	40231	FHLMC	921,255.11	1.990	05/25/2024	02/27/2020	1.590	1.590	03/25 - Monthly	Received	932,770.80	932,770.80
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	3,472,724.06	0.830	05/25/2025	07/24/2020	0.695	0.695	08/25 - Monthly	Received	3,489,709.15	3,489,709.15
30288WAK5	40300	FHLMC	267,989.46	2.190	03/25/2023	07/31/2020	0.919	0.919	08/25 - Monthly	Received	275,568.54	275,568.54
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	4,991,543.75	0.670	11/25/2025	01/22/2021	0.537	0.537	02/25 - Monthly	Received	5,016,022.28	5,016,022.28
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	6,158,994.05	2.791	06/01/2023	11/12/2019	1.999	1.999	12/25 - Monthly	Received	6,317,299.44	6,317,299.44
3138L1UV9	40194	FNMA	4,108,956.25	2.220	12/01/2022	12/26/2019	2.023	2.023	01/25 - Monthly	Received	4,130,143.06	4,130,143.06
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	22,589,238.61	2.610	08/01/2023	01/22/2020	1.939	1.939	02/25 - Monthly	Received	23,083,378.21	23,083,378.21
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	3,607,515.78	2.509	11/25/2022	01/24/2020	1.900	1.900	02/25 - Monthly	Received	3,658,810.15	3,658,810.15
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
3136AL7K1	40272	FNMA	3,461,986.75	2.967	03/25/2025	05/27/2020	1.008	1.008	06/25 - Monthly	Received	3,747,254.46	3,747,254.46
3136AGMB5	40289	FNMA	1,765,494.19	2.492	03/25/2023	06/22/2020	0.675	0.675	07/25 - Monthly	Received	1,842,941.45	1,842,941.45
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	4,897,291.16	2.624	11/25/2024	12/22/2020	0.543	0.543	01/25 - Monthly	Received	5,263,020.86	5,263,020.86
Pass Through Securities Totals			115,049,526.76				1.483	1.483		0.00	118,970,651.82	118,970,651.71
Investment Totals			2,274,148,548.35				0.931	0.931		14,777.10	2,288,380,698.73	2,284,912,648.02

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
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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			83,017,462.65	83,017,462.65	83,017,462.65	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	20,142,180.58	20,142,180.58	20,142,180.58	0.010	1	1	0.010
Subtotal and Average			47,853,644.16		103,159,643.23	103,159,643.23	103,159,643.23		1	1	0.010
State Pool											
CITY	32936	State Investment Pool			75,000,000.00	75,000,000.00	75,000,000.00	0.440	1	1	0.440
CSJFA	37042	State Investment Pool			75,000,000.00	75,000,000.00	75,000,000.00	0.440	1	1	0.440
SYS37370	37370	State Investment Pool			0.00	0.00	0.00	2.390	1	1	2.390
COVID RELIEF	40363	State Investment Pool		05/14/2021	75,000,000.00	75,000,000.00	75,000,000.00	0.330	1	1	0.330
Subtotal and Average			179,128,611.93		225,000,000.00	225,000,000.00	225,000,000.00		1	1	0.403
Corp Medium Term Notes											
037833DL1	40164	Apple		09/11/2019	1,000,000.00	1,017,590.00	999,932.31	1.700	1,096	437	1.706 09/11/2022
037833DL1	40166	Apple		09/11/2019	5,000,000.00	5,087,950.00	4,996,715.28	1.700	1,096	437	1.757 09/11/2022
037833DV9	40263	Apple		05/11/2020	6,795,000.00	6,854,388.30	6,793,819.68	0.750	1,095	679	0.759 05/11/2023
06406HBY4	40100	Bank of New York Mellon		05/02/2019	8,342,000.00	8,381,958.18	8,358,548.94	3.550	875	84	2.645 09/23/2021
06406RAE7	40242	Bank of New York Mellon		04/13/2020	10,444,000.00	10,857,060.20	10,624,224.24	2.950	1,021	577	1.823 01/29/2023
06406RAJ6	40320	Bank of New York Mellon		11/03/2020	3,868,000.00	4,119,574.72	4,115,899.27	3.450	1,011	771	0.394 08/11/2023
084670BF4	40138	Berkshire Hathaway		06/28/2019	8,513,000.00	8,668,447.38	8,578,708.85	3.400	948	214	2.026 01/31/2022
14913Q2T5	40075	Catepillar Inc.		03/04/2019	5,000,000.00	5,090,300.00	5,001,326.26	2.950	1,090	240	2.907 02/26/2022
14913R2B2	40367	Catepillar Inc.		05/28/2021	5,000,000.00	5,034,750.00	5,035,857.39	0.950	350	316	0.122 05/13/2022
25468PCN4	40106	Walt Disney Company		05/10/2019	5,000,000.00	5,015,600.00	5,001,549.63	2.750	829	46	2.492 08/16/2021
254687FJ0	40237	Walt Disney Company		03/17/2020	1,412,000.00	1,434,253.12	1,408,907.34	1.650	898	427	1.843 09/01/2022
438516BM7	40015	Honeywell International		11/02/2018	1,712,000.00	1,719,139.04	1,704,576.36	1.850	1,095	123	3.225 11/01/2021
438516BM7	40016	Honeywell International		11/05/2018	5,000,000.00	5,020,850.00	4,978,397.77	1.850	1,092	123	3.220 11/01/2021
438516BM7	40163	Honeywell International		09/05/2019	5,000,000.00	5,020,850.00	5,000,935.57	1.850	788	123	1.792 11/01/2021
438516BM7	40236	Honeywell International		03/13/2020	15,000,000.00	15,062,550.00	15,027,489.80	1.850	598	123	1.292 11/01/2021
24422EUT4	40097	John Deere		04/26/2019	14,000,000.00	14,291,620.00	14,033,213.84	2.950	1,071	274	2.618 04/01/2022
24422EVG1	40279	John Deere		06/08/2020	7,500,000.00	7,529,025.00	7,504,349.00	0.550	757	369	0.492 07/05/2022
478160CD4	40091	Johnson & Johnson		04/24/2019	5,280,000.00	5,344,416.00	5,269,767.99	2.250	1,044	245	2.550 03/03/2022
478160CD4	40229	Johnson & Johnson		02/26/2020	12,687,000.00	12,841,781.40	12,758,118.40	2.250	736	245	1.401 03/03/2022
46625HJE1	40213	JP Morgan		01/22/2020	2,050,000.00	2,123,902.50	2,081,906.79	3.250	975	449	1.942 09/23/2022
46625HJH4	40223	JP Morgan		01/31/2020	10,000,000.00	10,445,600.00	10,212,786.59	3.200	1,090	573	1.799 01/25/2023
46625HJC5	40290	JP Morgan		06/24/2020	2,000,000.00	2,009,840.00	2,009,748.93	4.350	417	45	0.350 08/15/2021
46625HRL6	40303	JP Morgan		08/20/2020	5,000,000.00	5,198,650.00	5,194,877.33	2.700	1,001	686	0.607 05/18/2023

Portfolio CITY
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**City of San Jose
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term	Maturity	YTM	Maturity Date
Corp Medium Term Notes												
46625HJH4	40308	JP Morgan		09/25/2020	2,433,000.00	2,541,414.48	2,536,896.05	3.200	852	573	0.456	01/25/2023
46625HJT8	40348	JP Morgan		02/01/2021	15,000,000.00	16,246,950.00	16,315,988.75	3.875	1,095	945	0.452	02/01/2024
46625HJC5	40364	JP Morgan		05/24/2021	1,000,000.00	1,004,920.00	1,005,187.65	4.350	83	45	0.103	08/15/2021
191219AP9	40063	Coca Cola		02/01/2019	10,524,000.00	11,030,414.88	10,845,806.38	8.500	1,096	215	2.981	02/01/2022
594918BP8	40055	Microsoft Inc.		01/23/2019	10,000,000.00	10,002,400.00	9,988,556.28	1.550	928	38	2.710	08/08/2021
594918BW3	40082	Microsoft Inc.		04/05/2019	4,500,000.00	4,553,145.00	4,497,631.00	2.400	1,038	220	2.491	02/06/2022
69371RP75	40096	PACCAR Inc.		04/26/2019	6,068,000.00	6,176,192.44	6,077,931.39	2.850	1,040	243	2.593	03/01/2022
69371RP83	40111	PACCAR Inc.		05/23/2019	7,000,000.00	7,147,630.00	7,005,980.18	2.650	1,083	313	2.546	05/10/2022
69371RQ33	40238	PACCAR Inc.		03/30/2020	1,000,000.00	1,020,400.00	993,424.33	2.000	910	452	2.552	09/26/2022
69371RN77	40267	PACCAR Inc.		05/13/2020	2,897,000.00	2,962,617.05	2,933,438.88	2.300	819	405	1.147	08/10/2022
69371RQ82	40275	PACCAR Inc.		06/08/2020	2,000,000.00	2,016,580.00	1,998,205.87	0.800	1,095	707	0.847	06/08/2023
69371RR24	40349	PACCAR Inc.		02/02/2021	7,000,000.00	6,962,760.00	6,993,000.26	0.350	1,095	946	0.389	02/02/2024
742718EQ8	40021	Proctor & Gamble		11/21/2018	10,000,000.00	10,052,900.00	9,956,082.30	1.700	1,078	125	3.065	11/03/2021
91159HHC7	40080	US Bank		03/15/2019	5,000,000.00	5,086,750.00	5,005,985.46	3.000	1,096	257	2.822	03/15/2022
91159HHC7	40102	US Bank		05/06/2019	6,533,000.00	6,646,347.55	6,546,691.11	3.000	1,044	257	2.689	03/15/2022
91159HHC7	40105	US Bank		05/09/2019	10,000,000.00	10,173,500.00	10,022,330.21	3.000	1,041	257	2.668	03/15/2022
90331HPC1	40112	US Bank		05/23/2019	10,000,000.00	10,198,700.00	9,996,839.63	2.650	1,096	326	2.687	05/23/2022
931142DH3	40274	Wal-Mart		06/01/2020	26,018,000.00	26,978,844.74	26,878,835.08	2.550	1,044	649	0.668	04/11/2023
Subtotal and Average			308,724,065.40		282,576,000.00	288,972,561.98	286,290,468.37		970	380	1.786	
Negotiable CDs												
06367CAH0	40352	Bank of Montreal		02/04/2021	25,000,000.00	25,002,500.00	25,000,000.00	0.180	365	218	0.180	02/04/2022
06367CGB7	40369	Bank of Montreal		06/15/2021	25,000,000.00	24,993,500.00	25,000,000.00	0.100	198	182	0.100	12/30/2021
06417MQL2	40380	BNSHOU		06/30/2021	13,910,000.00	13,909,026.30	13,910,343.12	0.200	358	357	0.198	06/23/2022
62478UAT3	40346	MUBCD		01/22/2021	25,000,000.00	25,010,500.00	25,000,000.00	0.180	259	99	0.180	10/08/2021
55380THE3	40302	MUFG BANK LTD/NY		08/13/2020	25,000,000.00	25,008,000.00	25,000,000.00	0.320	365	43	0.320	08/13/2021
78012UYA7	40310	Royal Bank of Canada		09/30/2020	20,000,000.00	20,007,400.00	20,000,000.00	0.240	359	85	0.240	09/24/2021
89114NSX4	40307	Toronto Dominion Bank		09/23/2020	30,000,000.00	30,007,200.00	30,000,000.00	0.240	342	61	0.240	08/31/2021
89114WBP9	40368	Toronto Dominion Bank		06/04/2021	10,000,000.00	9,997,200.00	10,000,000.00	0.070	199	172	0.070	12/20/2021
89114WBX2	40370	Toronto Dominion Bank		06/11/2021	25,000,000.00	24,996,500.00	25,000,000.00	0.040	96	76	0.040	09/15/2021
89114WCA1	40373	Toronto Dominion Bank		06/21/2021	30,000,000.00	29,999,100.00	30,000,000.00	0.110	151	141	0.110	11/19/2021
62478UC38	40362	UnioinBanc Investment		05/05/2021	35,000,000.00	35,000,000.00	35,000,000.00	0.060	57	0	0.060	07/01/2021
Subtotal and Average			163,229,783.99		263,910,000.00	263,930,926.30	263,910,343.12		239	113	0.157	

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term	Maturity	YTM	Maturity Date
Commercial Paper Discounts												
62479LXR1	40366	MUFG BANK LTD/NY		05/28/2021	10,000,000.00	9,996,100.00	9,997,422.22	0.080	150	116	0.080	10/25/2021
62479LZH1	40378	MUFG BANK LTD/NY		06/28/2021	10,000,000.00	9,993,400.00	9,996,713.89	0.070	172	169	0.070	12/17/2021
78015CWA6	40351	Royal Bank of Canada		02/03/2021	25,000,000.00	24,994,500.00	24,993,097.22	0.140	219	71	0.140	09/10/2021
89233GVX1	40345	Toyota Motor Credit Corp		01/22/2021	15,000,000.00	14,997,150.00	14,995,170.83	0.190	221	61	0.190	08/31/2021
89233GU12	40361	Toyota Motor Credit Corp		05/03/2021	50,000,000.00	50,000,000.00	50,000,000.00	0.070	59	0	0.070	07/01/2021
89233GZ33	40365	Toyota Motor Credit Corp		05/24/2021	20,000,000.00	19,988,000.00	19,988,805.55	0.130	193	155	0.130	12/03/2021
89233GZ33	40379	Toyota Motor Credit Corp		06/28/2021	10,000,000.00	9,994,000.00	9,995,263.89	0.110	158	155	0.110	12/03/2021
Subtotal and Average			85,136,738.95		140,000,000.00	139,963,150.00	139,966,473.60		146	73	0.108	
Federal Agency Coupon Securities												
31422BJ27	40299	Federal Agricultural Mtg Corp		07/28/2020	2,500,000.00	2,477,100.00	2,499,898.31	0.500	1,812	1,474	0.501	07/14/2025
31422B6K1	40334	Federal Agricultural Mtg Corp		01/15/2021	10,000,000.00	9,844,600.00	9,992,737.78	0.480	1,826	1,659	0.496	01/15/2026
31422B6K1	40337	Federal Agricultural Mtg Corp		01/15/2021	10,000,000.00	9,844,600.00	9,992,383.74	0.480	1,826	1,659	0.497	01/15/2026
3133EJD48	40013	Federal Farm Credit Bank		10/17/2018	25,000,000.00	26,528,500.00	24,961,380.95	3.050	1,811	823	3.124	10/02/2023
3133EJ5W5	40049	Federal Farm Credit Bank		01/23/2019	20,000,000.00	21,065,200.00	19,990,697.17	2.650	1,734	844	2.672	10/23/2023
3133EKRE8	40127	Federal Farm Credit Bank		06/21/2019	17,000,000.00	17,214,200.00	16,993,261.91	1.850	997	256	1.909	03/14/2022
3133ELG81	40283	Federal Farm Credit Bank		06/12/2020	10,000,000.00	10,007,900.00	9,999,417.01	0.300	1,091	707	0.303	06/08/2023
3130A8QS5	37449	Federal Home Loan Bank		07/14/2016	10,000,000.00	10,004,000.00	9,999,643.94	1.125	1,826	13	1.227	07/14/2021
3130ABQY5	37569	Federal Home Loan Bank		08/02/2017	3,625,000.00	3,625,000.00	3,625,000.00	1.800	1,429	0	1.714	07/01/2021
3130ACZS6	37589	Federal Home Loan Bank		12/20/2017	10,000,000.00	10,194,000.00	9,996,086.57	2.100	1,654	365	2.141	07/01/2022
3130AGWK7	40157	Federal Home Loan Bank		08/16/2019	3,000,000.00	3,095,190.00	2,995,595.22	1.500	1,826	1,141	1.549	08/15/2024
3130AJS26	40291	Federal Home Loan Bank		06/24/2020	25,000,000.00	25,029,000.00	25,000,000.00	0.220	751	379	0.220	07/15/2022
3137EAEC9	37466	Federal Home Loan Mtg Corp		08/12/2016	10,000,000.00	10,012,500.00	9,998,842.89	1.125	1,826	42	1.230	08/12/2021
3137EAEX3	40309	Federal Home Loan Mtg Corp		09/25/2020	5,000,000.00	4,921,750.00	4,987,260.23	0.375	1,824	1,545	0.436	09/23/2025
3137EAEY1	40316	Federal Home Loan Mtg Corp		10/16/2020	4,000,000.00	3,984,800.00	3,988,602.78	0.125	1,095	837	0.250	10/16/2023
3135G0U92	40043	Federal National Mtg Assn		01/11/2019	4,000,000.00	4,053,720.00	3,999,493.33	2.625	1,096	194	2.650	01/11/2022
3135G0V75	40142	Federal National Mtg Assn		07/08/2019	10,000,000.00	10,396,400.00	9,977,162.82	1.750	1,821	1,097	1.830	07/02/2024
3135G0W66	40183	Federal National Mtg Assn		10/22/2019	10,000,000.00	10,358,100.00	9,988,774.12	1.625	1,820	1,202	1.661	10/15/2024
3135G04Q3	40271	Federal National Mtg Assn		05/22/2020	10,000,000.00	10,000,100.00	9,981,020.28	0.250	1,095	690	0.351	05/22/2023
3135G04Z3	40288	Federal National Mtg Assn		06/19/2020	10,000,000.00	9,937,400.00	9,983,582.76	0.500	1,824	1,447	0.542	06/17/2025
3135G05X7	40329	Federal National Mtg Assn		12/29/2020	10,000,000.00	9,851,900.00	9,977,982.22	0.375	1,700	1,516	0.429	08/25/2025
3135G06G3	40333	Federal National Mtg Assn		01/06/2021	10,000,000.00	9,881,300.00	10,035,700.48	0.500	1,766	1,590	0.417	11/07/2025
Subtotal and Average			247,729,579.19		229,125,000.00	232,327,260.00	228,964,524.51		1,525	830	1.338	

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Treasury Coupon Securities												
912828W48	40196	U.S. Treasury		12/23/2019	15,000,000.00	15,694,350.00	15,155,859.38	2.125	1,529	973	1.719	02/29/2024
9128286Y1	40371	U.S. Treasury		06/17/2021	901,000.00	915,181.74	915,414.95	1.750	363	349	0.076	06/15/2022
Subtotal and Average			21,894,766.33		15,901,000.00	16,609,531.74	16,071,274.33		1,463	937	1.625	
Treasury Discounts												
912796J26	40374	U.S. Treasury		06/22/2021	30,000,000.00	29,999,100.00	29,999,430.00	0.036	28	19	0.037	07/20/2021
912796C56	40375	U.S. Treasury		06/23/2021	25,000,000.00	24,999,000.00	24,999,222.22	0.040	36	28	0.041	07/29/2021
912796K24	40376	U.S. Treasury		06/24/2021	30,000,000.00	29,998,200.00	29,998,629.17	0.035	54	47	0.035	08/17/2021
912796J26	40377	U.S. Treasury		06/25/2021	20,000,000.00	19,999,400.00	19,999,577.77	0.040	25	19	0.041	07/20/2021
Subtotal and Average			8,790,919.94		105,000,000.00	104,995,700.00	104,996,859.16		37	29	0.038	
Federal Agency Callables												
31422XCX8	40360	Federal Agricultural Mtg Corp		04/20/2021	10,000,000.00	9,980,400.00	10,000,000.00	1.000	1,826	1,754	1.000	04/20/2026
3133ELJ47	40282	Federal Farm Credit Bank		06/17/2020	10,000,000.00	10,017,700.00	10,000,000.00	0.580	1,461	1,082	0.580	06/17/2024
3133EMLR1	40330	Federal Farm Credit Bank		12/29/2020	10,000,000.00	9,777,200.00	10,000,000.00	0.500	1,820	1,636	0.500	12/23/2025
3133EMSU7	40358	Federal Farm Credit Bank		03/09/2021	10,000,000.00	9,935,800.00	10,000,000.00	0.800	1,826	1,712	0.800	03/09/2026
3130AKPW0	40340	Federal Home Loan Bank		01/28/2021	10,000,000.00	9,901,200.00	10,000,000.00	0.500	1,826	1,672	0.500	01/28/2026
3130AKXX9	40350	Federal Home Loan Bank		02/25/2021	10,000,000.00	9,843,100.00	10,000,000.00	0.500	1,826	1,700	0.500	02/25/2026
3130AKXX9	40353	Federal Home Loan Bank		02/25/2021	10,000,000.00	9,843,100.00	9,994,420.00	0.500	1,826	1,700	0.500	02/25/2026
3134GUQ94	40198	Federal Home Loan Mtg Corp		01/10/2020	10,000,000.00	10,087,600.00	10,000,000.00	1.800	1,827	1,289	1.800	01/10/2025
3134GVPZ5	40259	Federal Home Loan Mtg Corp		05/04/2020	25,000,000.00	25,000,000.00	25,000,000.00	0.630	1,519	1,096	0.630	07/01/2024
3134GVQX9	40261	Federal Home Loan Mtg Corp		05/05/2020	10,000,000.00	9,954,400.00	9,992,311.11	0.700	1,826	1,404	0.720	05/05/2025
3134GVSU9	40265	Federal Home Loan Mtg Corp		05/08/2020	10,000,000.00	9,970,100.00	10,000,000.00	0.700	1,789	1,370	0.700	04/01/2025
3134GVB49	40273	Federal Home Loan Mtg Corp		06/23/2020	40,000,000.00	39,874,400.00	40,000,000.00	0.750	1,821	1,448	0.750	06/18/2025
3134GVS41	40285	Federal Home Loan Mtg Corp		06/23/2020	25,000,000.00	25,005,250.00	25,000,000.00	0.420	1,158	785	0.420	08/25/2023
3136G4WU3	40281	Federal National Mtg Assn		06/23/2020	30,000,000.00	30,001,500.00	30,000,000.00	0.850	1,826	1,453	0.850	06/23/2025
3135G06R9	40331	Federal National Mtg Assn		01/28/2021	15,000,000.00	14,778,900.00	15,000,000.00	0.550	1,826	1,672	0.550	01/28/2026
Subtotal and Average			238,502,820.49		235,000,000.00	233,970,650.00	234,986,731.11		1,704	1,391	0.706	
Supranational												
4581X0CZ9	37634	IADB		06/22/2018	20,000,000.00	20,375,600.00	19,740,882.79	1.750	1,545	440	2.902	09/14/2022
45818WCS3	40201	IADB		01/08/2020	11,000,000.00	11,405,460.00	11,002,751.83	1.700	1,773	1,233	1.692	11/15/2024
45818WCW4	40321	IADB		11/12/2020	10,000,000.00	9,920,400.00	9,996,086.85	0.340	1,433	1,202	0.352	10/15/2024
45818WCZ7	40357	IADB		02/24/2021	10,000,000.00	9,961,800.00	10,000,000.00	0.650	1,822	1,695	0.650	02/20/2026
459058FY4	37523	IBRD		01/26/2017	10,000,000.00	10,103,600.00	9,993,815.83	2.000	1,826	209	2.115	01/26/2022
45905UC51	37564	IBRD		01/20/2017	30,000,000.00	30,000,000.00	30,000,000.00	2.070	1,623	0	2.070	07/01/2021

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Supranational											
45905US21	37596	IBRD		01/19/2018	25,000,000.00	25,000,000.00	25,000,000.00	2.170	1,259	0	2.170 07/01/2021
459058GQ0	40079	IBRD		03/19/2019	5,000,000.00	5,274,750.00	4,995,571.83	2.500	1,827	992	2.535 03/19/2024
459058GX5	40126	IBRD		06/19/2019	10,000,000.00	10,309,300.00	9,994,886.67	1.875	1,461	718	1.902 06/19/2023
459058JB0	40246	IBRD		04/22/2020	3,000,000.00	2,989,230.00	2,991,157.05	0.625	1,826	1,391	0.704 04/22/2025
459058GU1	40269	IBRD		05/21/2020	16,000,000.00	16,304,800.00	16,287,242.11	2.125	771	365	0.322 07/01/2022
459058GU1	40287	IBRD		06/18/2020	7,500,000.00	7,642,875.00	7,637,040.65	2.125	743	365	0.291 07/01/2022
459058JA2	40335	IBRD		01/11/2021	20,000,000.00	20,032,400.00	20,255,466.40	0.750	1,520	1,349	0.401 03/11/2025
459058JL8	40336	IBRD		01/11/2021	10,000,000.00	9,876,900.00	9,996,718.31	0.500	1,751	1,580	0.508 10/28/2025
459058JL8	40338	IBRD		01/11/2021	10,000,000.00	9,876,900.00	9,994,022.63	0.500	1,751	1,580	0.514 10/28/2025
459058DX8	40339	IBRD		01/12/2021	4,765,000.00	5,067,815.75	5,110,495.11	2.500	1,413	1,243	0.351 11/25/2024
459058JE4	40341	IBRD		01/13/2021	10,000,000.00	9,854,100.00	9,940,763.71	0.375	1,657	1,488	0.522 07/28/2025
459056HV2	40344	IBRD		01/22/2021	10,000,000.00	10,292,500.00	10,374,788.89	1.500	1,314	1,154	0.306 08/28/2024
45905U5Y6	40354	IBRD		02/18/2021	5,000,000.00	4,923,150.00	5,000,000.00	0.600	1,826	1,693	0.600 02/18/2026
45905U5Y6	40355	IBRD		02/18/2021	5,000,000.00	4,923,150.00	5,000,000.00	0.600	1,826	1,693	0.600 02/18/2026
459058JA2	40359	IBRD		03/12/2021	10,000,000.00	10,016,200.00	10,050,649.06	0.750	1,460	1,349	0.611 03/11/2025
45950VPG5	40332	International Finance Corp		01/06/2021	8,550,000.00	8,497,332.00	8,580,157.70	0.425	1,413	1,237	0.320 11/19/2024
45950VPL4	40347	International Finance Corp		02/05/2021	10,000,000.00	9,753,800.00	9,974,179.22	0.450	1,826	1,680	0.507 02/05/2026
Subtotal and Average			261,975,902.39		260,815,000.00	262,402,062.75	261,916,676.64		1,507	871	1.195
MBS ZERO PSA											
3137AWQH1	40115	Federal Home Loan Mtg Corp		06/06/2019	8,595,000.00	8,750,483.55	8,610,805.03	2.307	1,152	396	2.089 08/01/2022
3137AWQH1	40121	Federal Home Loan Mtg Corp		06/11/2019	6,215,000.00	6,327,429.35	6,226,475.75	2.307	1,147	396	2.088 08/01/2022
3137B4WB8	40148	Federal Home Loan Mtg Corp		08/01/2019	4,250,000.00	4,457,102.50	4,321,888.30	3.060	1,430	730	2.119 07/01/2023
3137B36J2	40167	Federal Home Loan Mtg Corp		09/16/2019	5,000,000.00	5,216,750.00	5,099,691.36	3.320	1,234	580	1.948 02/01/2023
3138L9HU9	40151	Federal National Mtg Assn		08/06/2019	2,750,000.00	2,768,590.00	2,754,374.03	2.360	969	274	2.131 04/01/2022
3138LC5B7	40169	Federal National Mtg Assn		09/17/2019	1,000,000.00	1,026,520.00	1,009,334.45	2.710	1,233	580	2.108 02/01/2023
3140HUNV4	40171	Federal National Mtg Assn		09/19/2019	5,000,000.00	5,234,850.00	5,054,403.98	2.420	1,747	1,096	2.046 07/01/2024
Subtotal and Average			36,852,294.58		32,810,000.00	33,781,725.40	33,076,972.90		1,278	570	2.068
Asset Backed Security											
43815NAC8	40158	American Honda Finance Corp		08/27/2019	4,442,378.36	4,483,292.66	4,442,358.63	1.780	1,449	775	1.780 08/15/2023
43813VAC2	40190	American Honda Finance Corp		11/26/2019	9,000,000.00	9,105,840.00	8,999,014.29	1.830	1,514	931	1.845 01/18/2024
43813DAC2	40270	American Honda Finance Corp		05/27/2020	2,000,000.00	2,012,920.00	1,999,884.28	0.820	1,510	1,110	0.825 07/15/2024
44891LAC7	40253	Hyundai Auto Receivables Trust		04/29/2020	1,250,000.00	1,268,025.00	1,249,783.88	1.410	1,661	1,233	1.424 11/15/2024
89233MAD5	40186	Toyota Motor Credit Corp		11/13/2019	3,000,000.00	3,037,290.00	2,999,868.14	1.920	1,525	929	1.931 01/16/2024
89239RAC0	40252	Toyota Motor Credit Corp		04/29/2020	1,500,000.00	1,517,985.00	1,499,781.89	1.360	1,569	1,141	1.373 08/15/2024

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Asset Backed Security												
89237VAB5	40296	Toyota Motor Credit Corp		07/27/2020	5,000,000.00	5,012,300.00	4,999,699.71	0.440	1,541	1,202	0.444	10/15/2024
Subtotal and Average			26,443,836.30		26,192,378.36	26,437,652.66	26,190,390.82		1,519	996	1.451	
Municipal Bonds												
13063DDF2	37579	State of California GO		10/26/2017	5,000,000.00	5,143,500.00	5,016,770.42	2.500	1,801	457	2.222	10/01/2022
13063DDF2	37588	State of California GO		12/07/2017	5,000,000.00	5,143,500.00	5,005,177.34	2.500	1,759	457	2.411	10/01/2022
13063DGN2	40008	State of California GO		09/18/2018	5,000,000.00	5,313,300.00	5,032,323.16	3.400	1,778	761	3.064	08/01/2023
13063DLY2	40116	State of California GO		06/06/2019	2,235,000.00	2,271,564.60	2,238,596.92	2.350	1,030	274	2.127	04/01/2022
13063DGB8	40243	State of California GO		04/13/2020	5,000,000.00	5,474,400.00	5,280,872.48	3.375	1,814	1,370	1.802	04/01/2025
13034AL65	40323	CALIFORNIA ST INFRASTRUCTURE &		12/17/2020	1,385,000.00	1,376,399.15	1,385,000.00	0.765	1,749	1,553	0.765	10/01/2025
13077DML3	40318	California State Univ Rev		11/02/2020	10,000,000.00	9,933,700.00	10,033,905.50	0.885	1,825	1,584	0.805	11/01/2025
13066YTZ2	37546	CA Dept of Water Resource Powr		05/01/2017	20,000,000.00	20,301,800.00	19,958,433.33	2.000	1,826	304	2.265	05/01/2022
13067WPE6	37625	CA Dept of Water Resource Powr		06/01/2018	1,000,000.00	1,033,000.00	994,815.00	2.518	1,644	518	2.911	12/01/2022
13066YTZ2	40039	CA Dept of Water Resource Powr		01/08/2019	4,000,000.00	4,060,360.00	3,977,458.51	2.000	1,209	304	2.711	05/01/2022
13066YTZ2	40114	CA Dept of Water Resource Powr		06/05/2019	15,000,000.00	15,226,350.00	15,002,538.24	2.000	1,061	304	1.979	05/01/2022
20772JL67	37560	State of Connecticut GO		07/03/2017	3,000,000.00	3,005,700.00	3,000,153.27	2.570	1,490	31	2.505	08/01/2021
34153QUD6	40311	Florida State Brd of Edu GO		10/22/2020	10,000,000.00	9,932,600.00	10,000,000.00	0.550	1,683	1,431	0.550	06/01/2025
34153QUC8	40313	Florida State Brd of Edu GO		10/22/2020	5,000,000.00	4,982,750.00	4,996,645.50	0.390	1,318	1,066	0.413	06/01/2024
373385FQ1	40304	State of Georgia GO		08/27/2020	14,615,000.00	14,486,095.70	14,615,000.00	0.520	1,800	1,492	0.520	08/01/2025
373385FP3	40305	State of Georgia GO		08/27/2020	4,345,000.00	4,333,572.65	4,345,000.00	0.420	1,435	1,127	0.420	08/01/2024
419792ZM1	40317	State of Hawaii GO		10/29/2020	5,000,000.00	4,978,700.00	5,012,865.12	0.852	1,798	1,553	0.790	10/01/2025
546417DQ6	40312	State of Louisiana GO		10/14/2020	4,000,000.00	4,011,560.00	4,000,000.00	0.840	1,691	1,431	0.840	06/01/2025
544351KQ1	37505	City of Los Angeles		12/21/2016	10,000,000.00	10,030,700.00	9,999,676.92	2.150	1,715	62	2.170	09/01/2021
544351KQ1	37510	City of Los Angeles		12/30/2016	3,250,000.00	3,259,977.50	3,249,181.02	2.150	1,706	62	2.310	09/01/2021
544351MN6	37638	City of Los Angeles		07/12/2018	4,815,000.00	4,959,498.15	4,815,339.54	2.900	1,512	427	2.893	09/01/2022
544351MN6	40036	City of Los Angeles		12/31/2018	4,000,000.00	4,120,040.00	4,003,041.82	2.900	1,340	427	2.830	09/01/2022
544351MQ9	40315	City of Los Angeles		10/14/2020	3,670,000.00	3,969,765.60	3,992,814.46	3.320	1,418	1,158	0.511	09/01/2024
57582RK88	40322	State of Massachusetts GO		12/03/2020	1,000,000.00	995,880.00	1,000,000.00	0.695	1,794	1,584	0.695	11/01/2025
574193NC8	37534	Maryland State GO		03/22/2017	5,000,000.00	5,075,250.00	5,000,000.00	2.250	1,819	257	2.250	03/15/2022
574193SP4	40234	Maryland State GO		03/18/2020	1,000,000.00	1,013,620.00	1,000,000.00	0.970	1,458	988	0.970	03/15/2024
574193TR9	40297	Maryland State GO		08/05/2020	5,000,000.00	4,978,000.00	5,004,992.76	0.660	1,822	1,492	0.635	08/01/2025
574193TQ1	40298	Maryland State GO		08/05/2020	5,000,000.00	4,994,500.00	5,001,507.31	0.510	1,457	1,127	0.500	08/01/2024
56052AD60	40125	State of Maine GO		06/26/2019	1,250,000.00	1,277,125.00	1,254,484.72	2.500	1,071	335	2.094	06/01/2022
56052AE77	40280	State of Maine GO		06/24/2020	1,000,000.00	1,010,280.00	1,004,602.01	1.250	707	335	0.743	06/01/2022
60412AKS1	40245	State of Minnesota GO		04/15/2020	3,500,000.00	3,580,850.00	3,540,317.16	2.020	899	457	1.084	10/01/2022
649791PP9	40185	New York State GO		10/30/2019	5,000,000.00	5,194,250.00	5,001,588.61	2.010	1,569	959	1.998	02/15/2024

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Municipal Bonds												
6500354U9	40207	NEW YORK ST URBAN DEV CORP REV		01/15/2020	5,000,000.00	5,296,600.00	5,123,568.13	2.860	1,521	988	1.905	03/15/2024
649902ZM8	40156	NYS Dormitory Authority		08/16/2019	2,700,000.00	2,915,082.00	2,829,743.11	5.092	1,307	622	2.149	03/15/2023
64990FC93	40372	NYS Personal Income Tax Rev		06/23/2021	2,000,000.00	1,997,600.00	2,000,000.00	0.167	265	257	0.167	03/15/2022
64990GZW5	40262	New York University		05/06/2020	2,450,000.00	2,503,728.50	2,441,964.66	1.438	1,517	1,096	1.551	07/01/2024
677522T20	40188	State of Ohio GO		11/20/2019	1,950,000.00	1,976,851.50	1,950,000.00	1.800	893	304	1.800	05/01/2022
70922PAH5	37497	Pennsylvania Turnpike Comm		12/12/2016	2,000,000.00	2,020,580.00	2,004,806.04	2.609	1,815	153	2.000	12/01/2021
70922PAK8	40152	Pennsylvania Turnpike Comm		08/14/2019	1,750,000.00	1,853,267.50	1,799,444.34	2.929	1,570	883	1.711	12/01/2023
76913CAX7	40255	County of Riverside CA		05/06/2020	1,655,000.00	1,703,905.25	1,655,000.00	2.363	1,015	594	2.362	02/15/2023
76913CAZ2	40256	County of Riverside CA		05/06/2020	4,000,000.00	4,234,360.00	4,000,000.00	2.667	1,746	1,325	2.667	02/15/2025
84247PHX2	37565	Southern Cal Public Pwr Author		07/31/2017	2,710,000.00	2,790,893.50	2,734,665.59	3.258	1,796	365	2.290	07/01/2022
882722VK4	40264	State of Texas GO		05/08/2020	3,425,000.00	3,630,637.00	3,594,620.25	3.823	1,058	639	0.947	04/01/2023
882724RA7	40319	State of Texas GO		10/30/2020	1,600,000.00	1,878,256.00	1,898,127.97	5.000	1,797	1,553	0.550	10/01/2025
91412HBK8	37624	UC General Revenue Bonds		06/05/2018	4,000,000.00	4,214,960.00	4,000,000.00	3.297	1,805	683	3.297	05/15/2023
91412GVB8	40153	UC General Revenue Bonds		08/14/2019	1,000,000.00	1,084,820.00	1,049,476.08	3.638	1,736	1,049	1.831	05/15/2024
91412HFL2	40293	UC General Revenue Bonds		07/16/2020	1,000,000.00	1,005,210.00	1,000,000.00	0.833	1,399	1,049	0.833	05/15/2024
91412HFL2	40294	UC General Revenue Bonds		07/16/2020	650,000.00	653,386.50	650,000.00	0.833	1,399	1,049	0.833	05/15/2024
91412HGE7	40324	UC General Revenue Bonds		12/10/2020	2,215,000.00	2,222,198.75	2,235,965.45	0.883	1,617	1,414	0.630	05/15/2025
91412HGE7	40325	UC General Revenue Bonds		12/15/2020	3,560,000.00	3,571,570.00	3,597,703.58	0.883	1,612	1,414	0.605	05/15/2025
91412HGE7	40326	UC General Revenue Bonds		12/16/2020	10,000,000.00	10,032,500.00	10,104,045.56	0.883	1,611	1,414	0.610	05/15/2025
91412HGE7	40343	UC General Revenue Bonds		01/22/2021	7,000,000.00	7,022,750.00	7,100,595.99	0.883	1,574	1,414	0.507	05/15/2025
923078CT4	40277	Ventura Cnty Pub Fin Auth Leas		06/11/2020	1,000,000.00	1,008,500.00	1,000,000.00	1.048	1,238	853	1.048	11/01/2023
923078CU1	40278	Ventura Cnty Pub Fin Auth Leas		06/11/2020	900,000.00	908,595.00	900,000.00	1.223	1,604	1,219	1.223	11/01/2024
97705MNM3	40177	State of Wisconsin GO		10/30/2019	500,000.00	518,465.00	500,000.00	1.857	1,645	1,035	1.857	05/01/2024
Subtotal and Average			248,015,307.46		236,130,000.00	240,513,304.85	237,932,827.87		1,571	864	1.528	
Corporate Floaters												
24422EJ6	40048	Deere Co.		01/16/2019	3,480,000.00	3,481,496.40	3,478,810.54	0.388	968	71	1.637	09/10/2021
Subtotal and Average			3,478,056.66		3,480,000.00	3,481,496.40	3,478,810.54		968	71	1.637	
Pass Through Securities												
30298LAA9	40173	Federal Home Loan Mtg Corp		09/30/2019	7,840,469.00	8,104,536.00	7,840,469.00	1.990	1,699	1,059	1.962	05/25/2024
30314KAS2	40180	Federal Home Loan Mtg Corp		10/18/2019	3,129,400.55	3,199,843.36	3,144,283.98	2.090	1,742	1,120	1.941	07/25/2024
30295NAE0	40214	Federal Home Loan Mtg Corp		01/22/2020	739,668.04	746,295.47	740,592.62	2.050	1,372	846	1.973	10/25/2023
30298LAA9	40231	Federal Home Loan Mtg Corp		02/27/2020	921,255.11	952,282.98	932,770.80	1.990	1,549	1,059	1.590	05/25/2024
3137BJQ71	40266	Federal Home Loan Mtg Corp		05/26/2020	10,000,000.00	10,723,600.00	10,823,437.50	2.770	1,825	1,424	1.043	05/25/2025
3137B04Y7	40276	Federal Home Loan Mtg Corp		06/04/2020	5,450,000.00	5,639,551.00	5,727,609.38	2.615	965	573	0.605	01/25/2023

Portfolio CITY
AP

**City of San Jose
Portfolio Management
Portfolio Details - Investments
June 30, 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												
30315EAA4	40295	Federal Home Loan Mtg Corp		07/24/2020	3,472,724.06	3,460,083.34	3,489,709.15	0.830	1,766	1,424	0.695	05/25/2025
30288WAK5	40300	Federal Home Loan Mtg Corp		07/31/2020	267,989.46	272,853.47	275,568.54	2.190	967	632	0.919	03/25/2023
3137BGK24	40328	Federal Home Loan Mtg Corp		12/28/2020	4,500,000.00	4,836,060.00	4,937,850.00	3.062	1,458	1,273	0.496	12/25/2024
30318CAA5	40342	Federal Home Loan Mtg Corp		01/22/2021	4,991,543.75	4,957,900.75	5,016,022.28	0.670	1,768	1,608	0.537	11/25/2025
3137FQ3W1	40356	Federal Home Loan Mtg Corp		02/22/2021	4,950,000.00	5,235,714.00	5,316,300.00	2.588	1,492	1,363	0.554	03/25/2025
3138ELJW4	40189	Federal National Mtg Assn		11/12/2019	6,158,994.05	6,358,483.87	6,317,299.44	2.791	1,297	700	1.999	06/01/2023
3138L1UV9	40194	Federal National Mtg Assn		12/26/2019	4,108,956.25	4,181,191.70	4,130,143.06	2.220	1,071	518	2.023	12/01/2022
3138L84Z4	40202	Federal National Mtg Assn		02/03/2020	7,747,000.00	8,173,704.76	7,899,519.06	2.390	1,825	1,311	1.991	02/01/2025
3140HWYW6	40203	Federal National Mtg Assn		01/22/2020	7,450,000.00	7,800,299.00	7,531,484.38	2.240	1,806	1,280	2.021	01/01/2025
3138L4EN9	40206	Federal National Mtg Assn		01/22/2020	22,589,238.61	23,359,757.54	23,083,378.21	2.610	1,287	761	1.939	08/01/2023
3138LL3J2	40209	Federal National Mtg Assn		01/17/2020	1,000,000.00	1,028,500.00	1,023,750.00	2.710	1,811	1,280	2.223	01/01/2025
3136ACGJ4	40221	Federal National Mtg Assn		01/24/2020	3,607,515.78	3,676,419.33	3,658,810.15	2.509	1,036	512	1.900	11/25/2022
3138L8CE2	40225	Federal National Mtg Assn		02/05/2020	3,500,000.00	3,537,485.00	3,577,656.25	2.960	1,731	1,219	2.482	11/01/2024
3136AL7K1	40272	Federal National Mtg Assn		05/27/2020	3,461,986.75	3,651,357.43	3,747,254.46	2.967	1,763	1,363	1.008	03/25/2025
3136AGMB5	40289	Federal National Mtg Assn		06/22/2020	1,765,494.19	1,809,048.93	1,842,941.45	2.492	1,006	632	0.675	03/25/2023
3138L9QS4	40314	Federal National Mtg Assn		10/14/2020	2,500,000.00	2,630,550.00	2,650,781.25	2.810	1,630	1,370	1.436	04/01/2025
3136AY6S7	40327	Federal National Mtg Assn		12/22/2020	4,897,291.16	5,156,455.81	5,263,020.86	2.624	1,434	1,243	0.543	11/25/2024
Subtotal and Average			126,445,598.76		115,049,526.65	119,491,973.63	118,970,651.71		1,509	1,067	1.483	
Total and Average			2,004,201,926.53		2,274,148,548.24	2,295,037,638.94	2,284,912,647.91		950	565	0.931	

**City of San Jose
Portfolio Management
Portfolio Details - Cash
June 30, 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		14,777.10	14,777.10		0	0	
				Subtotal		14,777.10	14,777.10				
		Total Cash and Investments	2,004,201,926.53		2,274,148,548.24	2,295,052,416.04	2,284,927,425.01		950	565	0.931

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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
April 1, 2021 - June 30, 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	04/01/2021		Short	15,567,000.00			-15,567,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	04/13/2021		Short	270,000.00			-270,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	04/14/2021		Short	26,145,000.00			-26,145,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	04/15/2021		Short	5,437,000.00			-5,437,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	04/15/2021		Short	57,187.11			-57,187.11
32936	003	CITY	STPOOL 0.24%	Purchase	04/19/2021		Short	58,000.00			-58,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	05/10/2021		Short	137,000.00			-137,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	06/17/2021		Short	2,815,000.00			-2,815,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	06/23/2021		Short	49,823,000.00			-49,823,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	04/09/2021		Short		27,910,000.00		27,910,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	04/12/2021		Short		4,000,000.00		4,000,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	04/16/2021		Short		57,187.11		57,187.11
32936	003	CITY	STPOOL 0.24%	Redemption	05/07/2021		Short		137,000.00		137,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	06/15/2021		Short		3,609,000.00		3,609,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	06/16/2021		Short		11,044,000.00		11,044,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	06/18/2021		Short		37,985,000.00		37,985,000.00
32936	003	CITY	STPOOL 0.24%	Interest	04/15/2021		Short			57,187.11	57,187.11
36512	003	VP6000104	WELLS 0.01%	Purchase	04/01/2021		Cash	0.19			-0.19
36512	003	VP6000104	WELLS 0.01%	Purchase	04/05/2021		Cash	16,862,816.67			-16,862,816.67
36512	003	VP6000104	WELLS 0.01%	Purchase	04/07/2021		Cash	1,624,000.00			-1,624,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	04/08/2021		Cash	3,163,000.00			-3,163,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	04/15/2021		Cash	6,331,000.00			-6,331,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	04/19/2021		Cash	786,500.00			-786,500.00
36512	003	VP6000104	WELLS 0.01%	Purchase	04/20/2021		Cash	15,766,500.00			-15,766,500.00
36512	003	VP6000104	WELLS 0.01%	Purchase	04/22/2021		Cash	7,375,000.00			-7,375,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	04/27/2021		Cash	4,569,961.17			-4,569,961.17
36512	003	VP6000104	WELLS 0.01%	Purchase	04/29/2021		Cash	1,264,000.00			-1,264,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	04/30/2021		Cash	60,131,000.00			-60,131,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	05/03/2021		Cash	189.97			-189.97
36512	003	VP6000104	WELLS 0.01%	Purchase	05/04/2021		Cash	8,226,564.49			-8,226,564.49
36512	003	VP6000104	WELLS 0.01%	Purchase	05/06/2021		Cash	25,289,000.00			-25,289,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	05/10/2021		Cash	2,016,000.00			-2,016,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	05/11/2021		Cash	394,000.00			-394,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	05/12/2021		Cash	1,802,000.00			-1,802,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	05/13/2021		Cash	5,179,000.00			-5,179,000.00

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

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	AssetClass	New Principal	Principal Paydowns	Interest	Total Cash
36512	003	VP6000104	WELLS 0.01%	Purchase	05/17/2021		Cash	36,108,000.00			-36,108,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	05/18/2021		Cash	2,538,000.00			-2,538,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	05/19/2021		Cash	31,401,000.00			-31,401,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	05/20/2021		Cash	8,601,000.00			-8,601,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	05/25/2021		Cash	38,177,000.00			-38,177,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	05/26/2021		Cash	9,255,363.34			-9,255,363.34
36512	003	VP6000104	WELLS 0.01%	Purchase	05/27/2021		Cash	3,161,000.00			-3,161,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	06/01/2021		Cash	36,918,000.00			-36,918,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	06/01/2021		Cash	780.49			-780.49
36512	003	VP6000104	WELLS 0.01%	Purchase	06/02/2021		Cash	3,522,000.00			-3,522,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	06/03/2021		Cash	2,468,000.00			-2,468,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	06/07/2021		Cash	22,964,000.00			-22,964,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	06/08/2021		Cash	2,861,000.00			-2,861,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	06/10/2021		Cash	2,480,000.00			-2,480,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	06/14/2021		Cash	5,441,000.00			-5,441,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	06/15/2021		Cash	307,621.64			-307,621.64
36512	003	VP6000104	WELLS 0.01%	Purchase	06/23/2021		Cash	95,804,000.00			-95,804,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	06/29/2021		Cash	15,588,000.00			-15,588,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	04/05/2021		Cash		0.02		0.02
36512	003	VP6000104	WELLS 0.01%	Redemption	04/06/2021		Cash		2,864,000.00		2,864,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	04/09/2021		Cash		18,790,000.00		18,790,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	04/16/2021		Cash		1,831,000.00		1,831,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	04/21/2021		Cash		21,050,000.00		21,050,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	04/23/2021		Cash		7,380,000.00		7,380,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	04/28/2021		Cash		796,500.00		796,500.00
36512	003	VP6000104	WELLS 0.01%	Redemption	05/03/2021		Cash		26,765,000.00		26,765,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	05/05/2021		Cash		34,686,000.00		34,686,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	05/07/2021		Cash		37,233,000.00		37,233,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	05/14/2021		Cash		9,391,000.00		9,391,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	05/21/2021		Cash		27,245,000.00		27,245,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	05/24/2021		Cash		17,829,000.00		17,829,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	05/28/2021		Cash		50,166,000.00		50,166,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	06/04/2021		Cash		44,312,000.00		44,312,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	06/09/2021		Cash		6,900,000.00		6,900,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	06/11/2021		Cash		48,581,000.00		48,581,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	06/15/2021		Cash		10,860,000.00		10,860,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	06/17/2021		Cash		300,000.00		300,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	06/24/2021		Cash		5,800,000.00		5,800,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	06/25/2021		Cash		1,105,000.00		1,105,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	06/28/2021		Cash		19,431,000.00		19,431,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	06/30/2021		Cash		2,050,000.00		2,050,000.00

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

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	AssetClass	New Principal	Principal Paydowns	Interest	Total Cash
36512	003	VP6000104	WELLS 0.01%	Interest	04/01/2021		Cash			0.19	0.19
36512	003	VP6000104	WELLS 0.01%	Interest	05/03/2021		Cash			189.97	189.97
36512	003	VP6000104	WELLS 0.01%	Interest	06/01/2021		Cash			780.49	780.49
37042	003	CSJFA	STPOOL 0.22%	Purchase	04/01/2021		Cash	20,508,000.00			-20,508,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	04/05/2021		Cash	3,249,000.00			-3,249,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	04/06/2021		Cash	9,071,000.00			-9,071,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	04/15/2021		Cash	67,365.95			-67,365.95
37042	003	CSJFA	STPOOL 0.22%	Purchase	04/22/2021		Cash	431,000.00			-431,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	04/26/2021		Cash	21,430,000.00			-21,430,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	04/27/2021		Cash	579,000.00			-579,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	05/17/2021		Cash	6,851,000.00			-6,851,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	06/22/2021		Cash	16,347,000.00			-16,347,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	06/23/2021		Cash	16,648,000.00			-16,648,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	04/02/2021		Cash		5,720,000.00		5,720,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	04/16/2021		Cash		67,365.95		67,365.95
37042	003	CSJFA	STPOOL 0.22%	Redemption	04/21/2021		Cash		431,000.00		431,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	04/23/2021		Cash		22,009,000.00		22,009,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	05/14/2021		Cash		6,851,000.00		6,851,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	06/21/2021		Cash		32,995,000.00		32,995,000.00
37042	003	CSJFA	STPOOL 0.22%	Interest	04/15/2021		Cash			67,365.95	67,365.95
37408	003	13063CP87	CAS 1.5% MAT	Redemption	04/01/2021	04/01/2021	Long		10,000,000.00		10,000,000.00
37408	003	13063CP87	CAS 1.5% MAT	Interest	04/01/2021	04/01/2021	Long			75,000.00	75,000.00
37411	003	13063CP87	CAS 1.5% MAT	Redemption	04/01/2021	04/01/2021	Long		10,000,000.00		10,000,000.00
37411	003	13063CP87	CAS 1.5% MAT	Interest	04/01/2021	04/01/2021	Long			75,000.00	75,000.00
37496	003	91412GUY9	UNVHGR 3.15% MAT	Redemption	05/17/2021	05/15/2021	Short		2,070,000.00		2,070,000.00
37496	003	91412GUY9	UNVHGR 3.15% MAT	Interest	05/17/2021	05/15/2021	Short			32,643.90	32,643.90
37497	003	70922PAH5	PASTRN 2.61% MAT	Interest	06/01/2021	12/01/2021	Long			26,090.00	26,090.00
37529	003	13066YTY5	CASPWR 1.713%	Redemption	05/01/2021	05/01/2021	Long		7,421,423.61		7,421,423.61
37529	003	13066YTY5	CASPWR 1.713%	Interest	05/01/2021	05/01/2021	Long			63,564.49	63,564.49
37530	003	912828R77	UNITED STATES	Redemption	06/01/2021	05/31/2021	Long		10,000,000.00		10,000,000.00
37530	003	912828R77	UNITED STATES	Interest	06/01/2021	05/31/2021	Long			68,750.00	68,750.00
37546	003	13066YTZ2	CALIFORNIA ST	Interest	05/01/2021	05/01/2022	Long			200,000.00	200,000.00
37579	003	13063DDF2	CAS 2.5% MAT	Interest	04/01/2021	10/01/2022	Long			62,500.00	62,500.00
37588	003	13063DDF2	CAS 2.5% MAT	Interest	04/01/2021	10/01/2022	Long			62,500.00	62,500.00
37620	003	13063DGA0	CALIFORNIA ST,	Redemption	04/01/2021	04/01/2021	Long		6,000,000.00		6,000,000.00
37620	003	13063DGA0	CALIFORNIA ST,	Interest	04/01/2021	04/01/2021	Long			84,000.00	84,000.00
37624	003	91412HBK8	UNVHGR 3.297%	Interest	05/17/2021	05/15/2023	Long			65,940.00	65,940.00
37625	003	13067WPE6	CASWTR 2.518%	Interest	06/01/2021	12/01/2022	Long			12,590.00	12,590.00
37632	003	931142EJ8	WALMART INC,	Redemption	06/23/2021	06/23/2021	Long		5,000,000.00		5,000,000.00
37632	003	931142EJ8	WALMART INC,	Interest	06/23/2021	06/23/2021	Long			78,125.00	78,125.00
37636	003	3135G0U35	FEDERAL NATL MTG	Redemption	06/22/2021	06/22/2021	Long		20,000,000.00		20,000,000.00

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37636	003	3135G0U35	FEDERAL NATL MTG	Interest	06/22/2021	06/22/2021	Long			275,000.00	275,000.00
40006	003	46625HHZ6	JPM 4.625% MAT	Redemption	05/10/2021	05/10/2021	Long		5,000,000.00		5,000,000.00
40006	003	46625HHZ6	JPM 4.625% MAT	Interest	05/10/2021	05/10/2021	Long			115,625.00	115,625.00
40013	003	3133EJD48	FEDERAL FARM CR	Interest	04/02/2021	10/02/2023	Long			381,250.00	381,250.00
40015	003	438516BM7	HONEYWELL INTL	Interest	05/01/2021	11/01/2021	Long			15,836.00	15,836.00
40016	003	438516BM7	HONEYWELL INTL	Interest	05/01/2021	11/01/2021	Long			46,250.00	46,250.00
40021	003	742718EQ8	PROCTER AND	Interest	05/03/2021	11/03/2021	Long			85,000.00	85,000.00
40039	003	13066YTZ2	CALIFORNIA ST	Interest	05/01/2021	05/01/2022	Long			40,000.00	40,000.00
40048	003	24422EUJ6	DE 3.02713% MAT	Interest	06/10/2021	09/10/2021	Long			3,935.30	3,935.30
40049	003	3133EJ5W5	FFCB 2.65% MAT	Interest	04/23/2021	10/23/2023	Long			265,000.00	265,000.00
40076	003	166764BG4	CHEVRON CORP	Redemption	05/17/2021	05/16/2021	Long		6,192,000.00		6,192,000.00
40076	003	166764BG4	CHEVRON CORP	Interest	05/17/2021	05/16/2021	Long			65,016.00	65,016.00
40095	003	3134GTKG7	FEDERAL HOME LN	Redemption	05/03/2021	05/03/2024	Long		5,000,000.00		5,000,000.00
40095	003	3134GTKG7	FEDERAL HOME LN	Interest	05/03/2021	05/03/2024	Long			65,000.00	65,000.00
40097	003	24422EUT4	DEERE JOHN CAP	Interest	04/01/2021	04/01/2022	Long			206,500.00	206,500.00
40108	003	166764BG4	CHEVRON CORP	Redemption	05/17/2021	05/16/2021	Long		10,000,000.00		10,000,000.00
40108	003	166764BG4	CHEVRON CORP	Interest	05/17/2021	05/16/2021	Long			105,000.00	105,000.00
40111	003	69371RP83	PACCAR FINL CORP	Interest	05/10/2021	05/10/2022	Long			92,750.00	92,750.00
40112	003	90331HPC1	USB 2.65% MAT	Interest	05/24/2021	05/23/2022	Long			132,500.00	132,500.00
40114	003	13066YTZ2	CALIFORNIA ST	Interest	05/01/2021	05/01/2022	Long			150,000.00	150,000.00
40115	003	3137AWQH1	FHMS K023 A2	Interest	04/26/2021	08/01/2022	Short			16,523.89	16,523.89
40115	003	3137AWQH1	FHMS K023 A2	Interest	05/25/2021	08/01/2022	Short			16,523.89	16,523.89
40115	003	3137AWQH1	FHMS K023 A2	Interest	06/25/2021	08/01/2022	Short			16,523.89	16,523.89
40116	003	13063DLY2	CALIFORNIA ST,	Interest	04/01/2021	04/01/2022	Long			26,261.25	26,261.25
40121	003	3137AWQH1	FHMS K023 A2	Interest	04/26/2021	08/01/2022	Long			11,948.34	11,948.34
40121	003	3137AWQH1	FHMS K023 A2	Interest	05/25/2021	08/01/2022	Long			11,948.34	11,948.34
40121	003	3137AWQH1	FHMS K023 A2	Interest	06/25/2021	08/01/2022	Long			11,948.34	11,948.34
40124	003	56052AD52	MAINE ST, GO BDS	Redemption	06/01/2021	06/01/2021	Long		2,000,000.00		2,000,000.00
40124	003	56052AD52	MAINE ST, GO BDS	Interest	06/01/2021	06/01/2021	Long			25,000.00	25,000.00
40125	003	56052AD60	MAINE ST, GO BDS	Interest	06/01/2021	06/01/2022	Long			15,625.00	15,625.00
40126	003	459058GX5	IBRD 1.875% MAT	Interest	06/21/2021	06/19/2023	Long			93,800.00	93,800.00
40148	003	3137B4WB8	FHMS K033 A2	Interest	04/26/2021	07/01/2023	Long			10,837.50	10,837.50
40148	003	3137B4WB8	FHMS K033 A2	Interest	05/25/2021	07/01/2023	Long			10,837.50	10,837.50
40148	003	3137B4WB8	FHMS K033 A2	Interest	06/25/2021	07/01/2023	Long			10,837.50	10,837.50
40151	003	3138L9HU9	FN AM8342 2.36%	Interest	04/26/2021	04/01/2022	Long			5,588.61	5,588.61
40151	003	3138L9HU9	FN AM8342 2.36%	Interest	05/25/2021	04/01/2022	Long			5,408.33	5,408.33
40151	003	3138L9HU9	FN AM8342 2.36%	Interest	06/25/2021	04/01/2022	Long			5,588.61	5,588.61
40152	003	70922PAK8	PENNSYLVANIA ST	Interest	06/01/2021	12/01/2023	Long			25,628.75	25,628.75
40153	003	91412GV8	UNIVERSITY CALIF	Interest	05/17/2021	05/15/2024	Long			18,190.00	18,190.00
40158	003	43815NAC8	HAROT 2019-3 A3	Redemption	06/15/2021	08/15/2023	Short		307,619.09		307,619.09
40158	003	43815NAC8	HAROT 2019-3 A3	Cap G/L	06/15/2021	08/15/2023	Short		2.55		2.55

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40158	003	43815NAC8	HAROT 2019-3 A3	Interest	04/15/2021	08/15/2023	Short			7,045.83	7,045.83
40158	003	43815NAC8	HAROT 2019-3 A3	Interest	05/17/2021	08/15/2023	Short			7,045.83	7,045.83
40158	003	43815NAC8	HAROT 2019-3 A3	Interest	06/15/2021	08/15/2023	Short			7,045.83	7,045.83
40160	003	3138LFC30	FN AN2789 2.1%	Redemption	06/25/2021	09/01/2023	Long		4,037,500.00		4,037,500.00
40160	003	3138LFC30	FN AN2789 2.1%	Cap G/L	06/25/2021	09/01/2023	Long		-37,500.00		-37,500.00
40160	003	3138LFC30	FN AN2789 2.1%	Interest	04/26/2021	09/01/2023	Long			7,233.33	7,233.33
40160	003	3138LFC30	FN AN2789 2.1%	Interest	05/25/2021	09/01/2023	Long			7,000.00	7,000.00
40160	003	3138LFC30	FN AN2789 2.1%	Interest	06/25/2021	09/01/2023	Long			27,929.45	27,929.45
40163	003	438516BM7	HONEYWELL INTL	Interest	05/01/2021	11/01/2021	Long			46,250.00	46,250.00
40167	003	3137B36J2	FHMS K029 A2	Interest	04/26/2021	02/01/2023	Long			13,833.34	13,833.34
40167	003	3137B36J2	FHMS K029 A2	Interest	05/25/2021	02/01/2023	Long			13,817.63	13,817.63
40167	003	3137B36J2	FHMS K029 A2	Interest	06/25/2021	02/01/2023	Long			13,833.34	13,833.34
40169	003	3138LC5B7	FN AN0841 2.71%	Interest	04/26/2021	02/01/2023	Long			2,333.61	2,333.61
40169	003	3138LC5B7	FN AN0841 2.71%	Interest	05/25/2021	02/01/2023	Long			2,258.33	2,258.33
40169	003	3138LC5B7	FN AN0841 2.71%	Interest	06/25/2021	02/01/2023	Long			2,333.61	2,333.61
40171	003	3140HUNV4	FN BL3103 2.42	Interest	04/26/2021	07/01/2024	Long			10,419.44	10,419.44
40171	003	3140HUNV4	FN BL3103 2.42	Interest	05/25/2021	07/01/2024	Long			10,083.33	10,083.33
40171	003	3140HUNV4	FN BL3103 2.42	Interest	06/25/2021	07/01/2024	Long			10,419.44	10,419.44
40173	003	30298LAA9	FRESB 2019-SB65	Interest	04/26/2021	05/25/2024	Long			14,211.98	14,211.98
40173	003	30298LAA9	FRESB 2019-SB65	Redemption	04/26/2021	05/25/2024	Long		10,011.80		10,011.80
40173	003	30298LAA9	FRESB 2019-SB65	Interest	05/25/2021	05/25/2024	Long			14,195.38	14,195.38
40173	003	30298LAA9	FRESB 2019-SB65	Redemption	05/25/2021	05/25/2024	Long		315,395.70		315,395.70
40173	003	30298LAA9	FRESB 2019-SB65	Interest	06/25/2021	05/25/2024	Long			13,672.35	13,672.35
40173	003	30298LAA9	FRESB 2019-SB65	Redemption	06/25/2021	05/25/2024	Long		404,163.30		404,163.30
40177	003	97705MNM3	WIS 1.857% MAT	Interest	05/01/2021	05/01/2024	Long			4,642.50	4,642.50
40179	003	14913Q2W8	CATERPILLAR FINL	Redemption	05/17/2021	05/17/2021	Long		20,630,000.00		20,630,000.00
40179	003	14913Q2W8	CATERPILLAR FINL	Interest	05/17/2021	05/17/2021	Long			273,347.50	273,347.50
40180	003	30314KAS2	FRESB 2019-SB67	Interest	04/26/2021	07/25/2024	Long			5,470.05	5,470.05
40180	003	30314KAS2	FRESB 2019-SB67	Redemption	04/26/2021	07/25/2024	Long		3,632.40		3,632.40
40180	003	30314KAS2	FRESB 2019-SB67	Interest	05/25/2021	07/25/2024	Long			5,463.72	5,463.72
40180	003	30314KAS2	FRESB 2019-SB67	Redemption	05/25/2021	07/25/2024	Long		4,000.37		4,000.37
40180	003	30314KAS2	FRESB 2019-SB67	Interest	06/25/2021	07/25/2024	Long			5,456.75	5,456.75
40180	003	30314KAS2	FRESB 2019-SB67	Redemption	06/25/2021	07/25/2024	Long		3,663.28		3,663.28
40183	003	3135G0W66	FNMA 1.625% MAT	Interest	04/15/2021	10/15/2024	Long			81,250.00	81,250.00
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Interest	04/15/2021	01/16/2024	Long			4,800.00	4,800.00
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Interest	05/17/2021	01/16/2024	Long			4,800.00	4,800.00
40186	003	89233MAD5	TAOT 2019-D A3 1.92	Interest	06/15/2021	01/16/2024	Long			4,800.00	4,800.00
40188	003	677522T20	OHIO ST, TAXABLE	Interest	05/01/2021	05/01/2022	Long			17,550.00	17,550.00
40189	003	3138ELJW4	FN AL3876 2.791%	Interest	04/26/2021	06/01/2023	Long			14,892.16	14,892.16
40189	003	3138ELJW4	FN AL3876 2.791%	Redemption	04/26/2021	06/01/2023	Long		12,153.09		12,153.09
40189	003	3138ELJW4	FN AL3876 2.791%	Interest	05/25/2021	06/01/2023	Long			14,383.51	14,383.51

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40189	003	3138ELJW4	FN AL3876 2.791%	Redemption	05/25/2021	06/01/2023	Long		12,991.31		12,991.31
40189	003	3138ELJW4	FN AL3876 2.791%	Interest	06/25/2021	06/01/2023	Long			14,831.73	14,831.73
40189	003	3138ELJW4	FN AL3876 2.791%	Redemption	06/25/2021	06/01/2023	Long		12,252.34		12,252.34
40190	003	43813VAC2	HAROT 2019-4 A3	Interest	04/19/2021	01/18/2024	Long			13,725.00	13,725.00
40190	003	43813VAC2	HAROT 2019-4 A3	Interest	05/18/2021	01/18/2024	Long			13,725.00	13,725.00
40190	003	43813VAC2	HAROT 2019-4 A3	Interest	06/18/2021	01/18/2024	Long			13,725.00	13,725.00
40194	003	3138L1UV9	FNMA FN AM1495	Interest	04/26/2021	12/01/2022	Long			7,912.50	7,912.50
40194	003	3138L1UV9	FNMA FN AM1495	Redemption	04/26/2021	12/01/2022	Long		9,863.65		9,863.65
40194	003	3138L1UV9	FNMA FN AM1495	Interest	05/25/2021	12/01/2022	Long			7,639.01	7,639.01
40194	003	3138L1UV9	FNMA FN AM1495	Redemption	05/25/2021	12/01/2022	Long		10,313.35		10,313.35
40194	003	3138L1UV9	FNMA FN AM1495	Interest	06/25/2021	12/01/2022	Long			7,873.93	7,873.93
40194	003	3138L1UV9	FNMA FN AM1495	Redemption	06/25/2021	12/01/2022	Long		9,927.10		9,927.10
40201	003	45818WCS3	IADB 1.7% MAT	Interest	05/17/2021	11/15/2024	Long			93,500.00	93,500.00
40202	003	3138L84Z4	FN AM8039 2.39%	Interest	04/26/2021	02/01/2025	Long			15,943.76	15,943.76
40202	003	3138L84Z4	FN AM8039 2.39%	Interest	05/25/2021	02/01/2025	Long			15,429.44	15,429.44
40202	003	3138L84Z4	FN AM8039 2.39%	Interest	06/25/2021	02/01/2025	Long			15,943.76	15,943.76
40203	003	3140HWYW6	FN BL5224 2.240	Interest	04/26/2021	01/01/2025	Long			14,370.22	14,370.22
40203	003	3140HWYW6	FN BL5224 2.240	Interest	05/25/2021	01/01/2025	Long			13,906.67	13,906.67
40203	003	3140HWYW6	FN BL5224 2.240	Interest	06/25/2021	01/01/2025	Long			14,370.22	14,370.22
40206	003	3138L4EN9	FN AM3740 2.610	Interest	04/26/2021	08/01/2023	Long			51,132.79	51,132.79
40206	003	3138L4EN9	FN AM3740 2.610	Redemption	04/26/2021	08/01/2023	Long		53,010.14		53,010.14
40206	003	3138L4EN9	FN AM3740 2.610	Interest	05/25/2021	08/01/2023	Long			49,368.05	49,368.05
40206	003	3138L4EN9	FN AM3740 2.610	Redemption	05/25/2021	08/01/2023	Long		55,376.50		55,376.50
40206	003	3138L4EN9	FN AM3740 2.610	Interest	06/25/2021	08/01/2023	Long			50,889.19	50,889.19
40206	003	3138L4EN9	FN AM3740 2.610	Redemption	06/25/2021	08/01/2023	Long		53,336.67		53,336.67
40209	003	3138LL3J2	FN AN8000 2.71%	Interest	04/26/2021	01/01/2025	Long			2,333.61	2,333.61
40209	003	3138LL3J2	FN AN8000 2.71%	Interest	05/25/2021	01/01/2025	Long			2,258.33	2,258.33
40209	003	3138LL3J2	FN AN8000 2.71%	Interest	06/25/2021	01/01/2025	Long			2,333.61	2,333.61
40214	003	30295NAE0	FRESB 2016-SB24	Interest	04/26/2021	10/25/2023	Long			1,271.02	1,271.02
40214	003	30295NAE0	FRESB 2016-SB24	Redemption	04/26/2021	10/25/2023	Long		1,413.61		1,413.61
40214	003	30295NAE0	FRESB 2016-SB24	Interest	05/25/2021	10/25/2023	Long			1,268.60	1,268.60
40214	003	30295NAE0	FRESB 2016-SB24	Redemption	05/25/2021	10/25/2023	Long		1,508.25		1,508.25
40214	003	30295NAE0	FRESB 2016-SB24	Interest	06/25/2021	10/25/2023	Long			1,266.03	1,266.03
40214	003	30295NAE0	FRESB 2016-SB24	Redemption	06/25/2021	10/25/2023	Long		1,420.92		1,420.92
40221	003	3136ACGJ4	FNA 2013-M3 A2	Interest	04/26/2021	11/25/2022	Long			8,099.90	8,099.90
40221	003	3136ACGJ4	FNA 2013-M3 A2	Redemption	04/26/2021	11/25/2022	Long		40,461.67		40,461.67
40221	003	3136ACGJ4	FNA 2013-M3 A2	Interest	05/25/2021	11/25/2022	Long			7,942.38	7,942.38
40221	003	3136ACGJ4	FNA 2013-M3 A2	Redemption	05/25/2021	11/25/2022	Long		39,011.07		39,011.07
40221	003	3136ACGJ4	FNA 2013-M3 A2	Interest	06/25/2021	11/25/2022	Long			7,909.53	7,909.53
40221	003	3136ACGJ4	FNA 2013-M3 A2	Redemption	06/25/2021	11/25/2022	Long		46,578.50		46,578.50
40225	003	3138L8CE2	FN AM7268 2.960%	Interest	04/26/2021	11/01/2024	Long			8,921.11	8,921.11

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40225	003	3138L8CE2	FN AM7268 2.960%	Interest	05/25/2021	11/01/2024	Long			8,633.33	8,633.33
40225	003	3138L8CE2	FN AM7268 2.960%	Interest	06/25/2021	11/01/2024	Long			8,921.11	8,921.11
40226	003	3138LDR21	FN AN1404 2.275%	Interest	04/26/2021	05/01/2023	Long			16,405.60	16,405.60
40226	003	3138LDR21	FN AN1404 2.275%	Redemption	04/26/2021	05/01/2023	Long		12,263.04		12,263.04
40226	003	3138LDR21	FN AN1404 2.275%	Interest	05/25/2021	05/01/2023	Long			15,853.14	15,853.14
40226	003	3138LDR21	FN AN1404 2.275%	Redemption	05/25/2021	05/01/2023	Long		8,362,096.25		8,362,096.25
40231	003	30298LAA9	FRESB 2019-SB65	Interest	04/26/2021	05/25/2024	Long			1,669.91	1,669.91
40231	003	30298LAA9	FRESB 2019-SB65	Redemption	04/26/2021	05/25/2024	Long		1,176.39		1,176.39
40231	003	30298LAA9	FRESB 2019-SB65	Interest	05/25/2021	05/25/2024	Long			1,667.96	1,667.96
40231	003	30298LAA9	FRESB 2019-SB65	Redemption	05/25/2021	05/25/2024	Long		37,058.99		37,058.99
40231	003	30298LAA9	FRESB 2019-SB65	Interest	06/25/2021	05/25/2024	Long			1,606.50	1,606.50
40231	003	30298LAA9	FRESB 2019-SB65	Redemption	06/25/2021	05/25/2024	Long		47,489.19		47,489.19
40232	003	06406FAB9	BK 2.05% MAT	Redemption	04/05/2021	05/03/2021	Long		10,066,700.00		10,066,700.00
40232	003	06406FAB9	BK 2.05% MAT	Cap G/L	04/05/2021	05/03/2021	Long		-66,700.00		-66,700.00
40232	003	06406FAB9	BK 2.05% MAT	Interest	04/05/2021	05/03/2021	Long			85,416.67	85,416.67
40236	003	438516BM7	HONEYWELL INTL	Interest	05/01/2021	11/01/2021	Long			138,750.00	138,750.00
40241	003	79766DAE9	SFOAPT 5.% MAT	Redemption	05/01/2021	05/01/2023	Long		1,080,093.00		1,080,093.00
40241	003	79766DAE9	SFOAPT 5.% MAT	Cap G/L	05/01/2021	05/01/2023	Long		-30,093.00		-30,093.00
40241	003	79766DAE9	SFOAPT 5.% MAT	Interest	05/01/2021	05/01/2023	Long			26,250.00	26,250.00
40241	003	79766DAE9	SFOAPT 5.% MAT	Interest	05/27/2021	05/01/2023	Long			291.67	291.67
40243	003	13063DGB8	CALIFORNIA ST,	Interest	04/01/2021	04/01/2025	Long			84,375.00	84,375.00
40244	003	5444356X3	LOS ANGELES	Redemption	05/17/2021	05/15/2021	Long		3,455,000.00		3,455,000.00
40244	003	5444356X3	LOS ANGELES	Interest	05/17/2021	05/15/2021	Long			86,375.00	86,375.00
40245	003	60412AKS1	MNS 2.02% MAT	Interest	04/01/2021	10/01/2022	Long			35,350.00	35,350.00
40246	003	459058JB0	IBRD 0.625% MAT	Interest	04/22/2021	04/22/2025	Long			9,390.00	9,390.00
40249	003	79766DLQ0	SFOAPT 2.927	Redemption	05/01/2021	05/01/2021	Long		2,000,000.00		2,000,000.00
40249	003	79766DLQ0	SFOAPT 2.927	Interest	05/01/2021	05/01/2021	Long			29,270.00	29,270.00
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Interest	04/15/2021	08/15/2024	Long			1,700.00	1,700.00
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Interest	05/17/2021	08/15/2024	Long			1,700.00	1,700.00
40252	003	89239RAC0	TAOT 2020-B A3 1.36	Interest	06/15/2021	08/15/2024	Long			1,700.00	1,700.00
40253	003	44891LAC7	HART 2020-A A3	Interest	04/15/2021	11/15/2024	Long			1,468.75	1,468.75
40253	003	44891LAC7	HART 2020-A A3	Interest	05/17/2021	11/15/2024	Long			1,468.75	1,468.75
40253	003	44891LAC7	HART 2020-A A3	Interest	06/15/2021	11/15/2024	Long			1,468.75	1,468.75
40254	003	06406FAB9	BK 2.05% MAT	Redemption	04/05/2021	05/03/2021	Long		6,781,824.00		6,781,824.00
40254	003	06406FAB9	BK 2.05% MAT	Cap G/L	04/05/2021	05/03/2021	Long		-61,824.00		-61,824.00
40254	003	06406FAB9	BK 2.05% MAT	Interest	04/05/2021	05/03/2021	Long			57,400.00	57,400.00
40257	003	79766DAF6	SFOAPT 5.% MAT	Redemption	05/01/2021	05/01/2024	Long		5,200,826.40		5,200,826.40
40257	003	79766DAF6	SFOAPT 5.% MAT	Cap G/L	05/01/2021	05/01/2024	Long		-160,826.40		-160,826.40
40257	003	79766DAF6	SFOAPT 5.% MAT	Interest	05/01/2021	05/01/2024	Long			126,000.00	126,000.00
40257	003	79766DAF6	SFOAPT 5.% MAT	Interest	05/03/2021	05/01/2024	Long			1,399.61	1,399.61
40258	003	79766DAE9	SFOAPT 5.% MAT	Redemption	05/01/2021	05/01/2023	Long		8,127,306.05		8,127,306.05

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40258	003	79766DAE9	SFOAPT 5.% MAT	Cap G/L	05/01/2021	05/01/2023	Long		-242,306.05		-242,306.05
40258	003	79766DAE9	SFOAPT 5.% MAT	Interest	05/01/2021	05/01/2023	Long			197,125.00	197,125.00
40258	003	79766DAE9	SFOAPT 5.% MAT	Interest	05/27/2021	05/01/2023	Long			2,190.27	2,190.27
40261	003	3134GVQX9	FHLMC 0.7% MAT	Interest	05/05/2021	05/05/2025	Long			35,000.00	35,000.00
40263	003	037833DV9	APPLE INC, SR NT	Interest	05/11/2021	05/11/2023	Long			25,481.25	25,481.25
40264	003	882722VK4	TXS 3.823% MAT	Interest	04/01/2021	04/01/2023	Long			65,468.88	65,468.88
40266	003	3137BJQ71	FHMS KPLB A	Interest	04/26/2021	05/25/2025	Long			23,083.33	23,083.33
40266	003	3137BJQ71	FHMS KPLB A	Interest	05/25/2021	05/25/2025	Long			23,083.33	23,083.33
40266	003	3137BJQ71	FHMS KPLB A	Interest	06/25/2021	05/25/2025	Long			23,083.33	23,083.33
40268	003	3134GVQY7	FEDERAL HOME LN	Redemption	05/06/2021	05/06/2025	Long		10,000,000.00		10,000,000.00
40268	003	3134GVQY7	FEDERAL HOME LN	Interest	05/06/2021	05/06/2025	Long			35,000.00	35,000.00
40270	003	43813DAC2	HAROT 2020-2 A3	Interest	04/15/2021	07/15/2024	Long			1,366.67	1,366.67
40270	003	43813DAC2	HAROT 2020-2 A3	Interest	05/17/2021	07/15/2024	Long			1,366.67	1,366.67
40270	003	43813DAC2	HAROT 2020-2 A3	Interest	06/15/2021	07/15/2024	Long			1,366.67	1,366.67
40271	003	3135G04Q3	FNMA 0.25% MAT	Interest	05/24/2021	05/22/2023	Long			12,500.00	12,500.00
40272	003	3136AL7K1	FNA 2015-M5 A1	Interest	04/26/2021	03/25/2025	Long			8,575.23	8,575.23
40272	003	3136AL7K1	FNA 2015-M5 A1	Redemption	04/26/2021	03/25/2025	Long		4,123.64		4,123.64
40272	003	3136AL7K1	FNA 2015-M5 A1	Interest	05/25/2021	03/25/2025	Long			8,288.57	8,288.57
40272	003	3136AL7K1	FNA 2015-M5 A1	Redemption	05/25/2021	03/25/2025	Long		4,385.08		4,385.08
40272	003	3136AL7K1	FNA 2015-M5 A1	Interest	06/25/2021	03/25/2025	Long			8,553.80	8,553.80
40272	003	3136AL7K1	FNA 2015-M5 A1	Redemption	06/25/2021	03/25/2025	Long		4,152.64		4,152.64
40273	003	3134GVBA9	FHLMC 0.75% MAT	Interest	06/18/2021	06/18/2025	Long			150,000.00	150,000.00
40274	003	931142DH3	WALMART INC, SR	Interest	04/12/2021	04/11/2023	Long			331,729.50	331,729.50
40275	003	69371RQ82	PACCAR FINL CORP	Interest	06/08/2021	06/08/2023	Long			8,000.00	8,000.00
40276	003	3137B04Y7	FHMS KSMC A2	Interest	04/26/2021	01/25/2023	Long			11,876.46	11,876.46
40276	003	3137B04Y7	FHMS KSMC A2	Interest	05/25/2021	01/25/2023	Long			11,876.46	11,876.46
40276	003	3137B04Y7	FHMS KSMC A2	Interest	06/25/2021	01/25/2023	Long			11,876.46	11,876.46
40277	003	923078CT4	VNTCTF 1.048% MAT	Interest	05/01/2021	11/01/2023	Long			5,240.00	5,240.00
40278	003	923078CU1	VENTURA CNTY	Interest	05/01/2021	11/01/2024	Long			5,503.50	5,503.50
40280	003	56052AE77	MAINE ST, TAXABLE	Interest	06/01/2021	06/01/2022	Long			6,250.00	6,250.00
40282	003	3133ELJ47	FFCB 0.58% MAT	Interest	06/17/2021	06/17/2024	Long			29,000.00	29,000.00
40283	003	3133ELG81	FEDERAL FARM CR	Interest	06/08/2021	06/08/2023	Long			15,000.00	15,000.00
40288	003	3135G04Z3	FNMA 0.5% MAT	Interest	06/17/2021	06/17/2025	Long			25,000.00	25,000.00
40289	003	3136AGMB5	FNMA FNA 2013-M12	Interest	04/26/2021	03/25/2023	Long			4,806.21	4,806.21
40289	003	3136AGMB5	FNMA FNA 2013-M12	Redemption	04/26/2021	03/25/2023	Long		31,973.61		31,973.61
40289	003	3136AGMB5	FNMA FNA 2013-M12	Interest	05/25/2021	03/25/2023	Long			5,759.92	5,759.92
40289	003	3136AGMB5	FNMA FNA 2013-M12	Redemption	05/25/2021	03/25/2023	Long		71,370.72		71,370.72
40289	003	3136AGMB5	FNMA FNA 2013-M12	Interest	06/25/2021	03/25/2023	Long			3,669.23	3,669.23
40289	003	3136AGMB5	FNMA FNA 2013-M12	Redemption	06/25/2021	03/25/2023	Long		4,265.37		4,265.37
40292	003	3138L1DP1	FNMA FN AM1009	Interest	04/26/2021	10/01/2022	Long			5,184.07	5,184.07
40292	003	3138L1DP1	FNMA FN AM1009	Redemption	04/26/2021	10/01/2022	Long		5,902.02		5,902.02

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40292	003	3138L1DP1	FNMA FN AM1009	Interest	05/25/2021	10/01/2022	Long			58,089.68	58,089.68
40292	003	3138L1DP1	FNMA FN AM1009	Redemption	05/25/2021	10/01/2022	Long		2,471,549.82		2,471,549.82
40293	003	91412HFL2	UNIVERSITY CALIF	Interest	05/17/2021	05/15/2024	Long			4,165.00	4,165.00
40294	003	91412HFL2	UNIVERSITY CALIF	Interest	05/17/2021	05/15/2024	Long			2,707.25	2,707.25
40295	003	30315EAA4	FRESB 2020-SB76	Interest	04/26/2021	05/25/2025	Long			2,409.74	2,409.74
40295	003	30315EAA4	FRESB 2020-SB76	Redemption	04/26/2021	05/25/2025	Long		3,286.92		3,286.92
40295	003	30315EAA4	FRESB 2020-SB76	Interest	05/25/2021	05/25/2025	Long			2,407.47	2,407.47
40295	003	30315EAA4	FRESB 2020-SB76	Redemption	05/25/2021	05/25/2025	Long		3,731.49		3,731.49
40295	003	30315EAA4	FRESB 2020-SB76	Interest	06/25/2021	05/25/2025	Long			2,404.89	2,404.89
40295	003	30315EAA4	FRESB 2020-SB76	Redemption	06/25/2021	05/25/2025	Long		4,224.71		4,224.71
40296	003	89237VAB5	TMCC 0.44% MAT	Interest	04/15/2021	10/15/2024	Long			1,833.34	1,833.34
40296	003	89237VAB5	TMCC 0.44% MAT	Interest	05/17/2021	10/15/2024	Long			1,833.34	1,833.34
40296	003	89237VAB5	TMCC 0.44% MAT	Interest	06/15/2021	10/15/2024	Long			1,833.34	1,833.34
40300	003	30288WAK5	FRESB 2016-SB15,	Interest	04/26/2021	03/25/2023	Long			493.10	493.10
40300	003	30288WAK5	FRESB 2016-SB15,	Redemption	04/26/2021	03/25/2023	Long		421.38		421.38
40300	003	30288WAK5	FRESB 2016-SB15,	Interest	05/25/2021	03/25/2023	Long			492.33	492.33
40300	003	30288WAK5	FRESB 2016-SB15,	Redemption	05/25/2021	03/25/2023	Long		1,356.00		1,356.00
40300	003	30288WAK5	FRESB 2016-SB15,	Interest	06/25/2021	03/25/2023	Long			489.86	489.86
40300	003	30288WAK5	FRESB 2016-SB15,	Redemption	06/25/2021	03/25/2023	Long		423.70		423.70
40303	003	46625HRL6	JPM 2.7 5/18/2023	Interest	05/18/2021	05/18/2023	Long			67,500.00	67,500.00
40311	003	34153QUD6	FLORIDA ST BRD ED	Interest	06/01/2021	06/01/2025	Long			33,458.33	33,458.33
40312	003	546417DQ6	LAS 0.84% MAT	Interest	06/01/2021	06/01/2025	Long			16,800.00	16,800.00
40313	003	34153QUC8	FLSEDU 0.39% MAT	Interest	06/01/2021	06/01/2024	Long			11,862.50	11,862.50
40314	003	3138L9QS4	FN MA 8564 2.81%	Interest	04/26/2021	04/01/2025	Long			6,049.31	6,049.31
40314	003	3138L9QS4	FN MA 8564 2.81%	Interest	05/25/2021	04/01/2025	Long			5,854.17	5,854.17
40314	003	3138L9QS4	FN MA 8564 2.81%	Interest	06/25/2021	04/01/2025	Long			6,049.31	6,049.31
40316	003	3137EAEY1	FEDERAL HOME LN	Interest	04/16/2021	10/16/2023	Long			2,500.00	2,500.00
40318	003	13077DML3	CALIFORNIA ST	Interest	05/01/2021	11/01/2025	Long			55,066.67	55,066.67
40318	003	13077DML3	CALIFORNIA ST	Accr Int	05/01/2021	11/01/2025	Long		11,062.50	-11,062.50	0.00
40319	003	882724RA7	TEXAS ST, TAXABLE	Interest	04/01/2021	10/01/2025	Long			40,000.00	40,000.00
40319	003	882724RA7	TEXAS ST, TAXABLE	Accr Int	04/01/2021	10/01/2025	Long		6,444.44	-6,444.44	0.00
40321	003	45818WCW4	Inter-American	Interest	04/15/2021	10/15/2024	Long			14,450.00	14,450.00
40322	003	57582RK88	MAS 0.695	Interest	05/01/2021	11/01/2025	Long			2,857.22	2,857.22
40323	003	13034AL65	CALIFORNIA	Interest	04/01/2021	10/01/2025	Long			3,060.85	3,060.85
40324	003	91412HGE7	UNIVERSITY CALIF	Interest	05/17/2021	05/15/2025	Long			9,779.23	9,779.23
40324	003	91412HGE7	UNIVERSITY CALIF	Accr Int	05/17/2021	05/15/2025	Long		1,358.23	-1,358.23	0.00
40325	003	91412HGE7	UNIVERSITY CALIF	Interest	05/17/2021	05/15/2025	Long			15,717.40	15,717.40
40325	003	91412HGE7	UNIVERSITY CALIF	Accr Int	05/17/2021	05/15/2025	Long		2,619.57	-2,619.57	0.00
40326	003	91412HGE7	UNIVERSITY CALIF	Interest	05/17/2021	05/15/2025	Long			44,150.00	44,150.00
40326	003	91412HGE7	UNIVERSITY CALIF	Accr Int	05/17/2021	05/15/2025	Long		7,603.61	-7,603.61	0.00
40327	003	3136AY6S7	FNA 2017-M15 AV2	Interest	04/26/2021	11/25/2024	Long			12,884.93	12,884.93

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40327	003	3136AY6S7	FNA 2017-M15 AV2	Redemption	04/26/2021	11/25/2024	Long		25,678.75		25,678.75
40327	003	3136AY6S7	FNA 2017-M15 AV2	Interest	05/25/2021	11/25/2024	Long			10,708.95	10,708.95
40327	003	3136AY6S7	FNA 2017-M15 AV2	Redemption	05/25/2021	11/25/2024	Long	2,773.75			2,773.75
40327	003	3136AY6S7	FNA 2017-M15 AV2	Interest	06/25/2021	11/25/2024	Long			11,059.52	11,059.52
40327	003	3136AY6S7	FNA 2017-M15 AV2	Redemption	06/25/2021	11/25/2024	Long	2,591.00			2,591.00
40328	003	3137BGK24	FHMS K043 A2 3.062	Interest	04/26/2021	12/25/2024	Long			11,482.50	11,482.50
40328	003	3137BGK24	FHMS K043 A2 3.062	Interest	05/25/2021	12/25/2024	Long			11,482.50	11,482.50
40328	003	3137BGK24	FHMS K043 A2 3.062	Interest	06/25/2021	12/25/2024	Long			11,482.50	11,482.50
40330	003	3133EMLR1	FEDERAL FARM CR	Interest	06/23/2021	12/23/2025	Long			25,000.00	25,000.00
40330	003	3133EMLR1	FEDERAL FARM CR	Accr Int	06/23/2021	12/23/2025	Long	833.33		-833.33	0.00
40332	003	45950VPG5	IFC 0.425% MAT	Interest	05/19/2021	11/19/2024	Long			18,168.75	18,168.75
40332	003	45950VPG5	IFC 0.425% MAT	Accr Int	05/19/2021	11/19/2024	Long	4,744.06		-4,744.06	0.00
40333	003	3135G06G3	FEDERAL NATL MTG	Interest	05/07/2021	11/07/2025	Long			24,305.56	24,305.56
40333	003	3135G06G3	FEDERAL NATL MTG	Accr Int	05/07/2021	11/07/2025	Long	7,500.00		-7,500.00	0.00
40336	003	459058JL8	IBRD 0.5% MAT	Interest	04/28/2021	10/28/2025	Long			25,000.00	25,000.00
40336	003	459058JL8	IBRD 0.5% MAT	Accr Int	04/28/2021	10/28/2025	Long	10,138.89		-10,138.89	0.00
40338	003	459058JL8	IBRD 0.5% MAT	Interest	04/28/2021	10/28/2025	Long			25,000.00	25,000.00
40338	003	459058JL8	IBRD 0.5% MAT	Accr Int	04/28/2021	10/28/2025	Long	10,138.89		-10,138.89	0.00
40339	003	459058DX8	IBRD 2.5% MAT	Interest	05/25/2021	11/25/2024	Long			59,562.50	59,562.50
40339	003	459058DX8	IBRD 2.5% MAT	Accr Int	05/25/2021	11/25/2024	Long	15,552.43		-15,552.43	0.00
40342	003	30318CAA5	FRESB 2021-SB82	Interest	04/26/2021	11/25/2025	Long			2,789.74	2,789.74
40342	003	30318CAA5	FRESB 2021-SB82	Redemption	04/26/2021	11/25/2025	Long	1,571.25			1,571.25
40342	003	30318CAA5	FRESB 2021-SB82	Interest	05/25/2021	11/25/2025	Long			2,788.86	2,788.86
40342	003	30318CAA5	FRESB 2021-SB82	Redemption	05/25/2021	11/25/2025	Long	1,684.45			1,684.45
40342	003	30318CAA5	FRESB 2021-SB82	Interest	06/25/2021	11/25/2025	Long			2,787.92	2,787.92
40342	003	30318CAA5	FRESB 2021-SB82	Redemption	06/25/2021	11/25/2025	Long	1,748.70			1,748.70
40343	003	91412HGE7	UNIVERSITY CALIF	Interest	05/17/2021	05/15/2025	Long			30,905.00	30,905.00
40343	003	91412HGE7	UNIVERSITY CALIF	Accr Int	05/17/2021	05/15/2025	Long	11,503.53		-11,503.53	0.00
40356	003	3137FQ3W1	FHMS KJ27 A2,	Interest	04/26/2021	03/25/2025	Long			10,675.50	10,675.50
40356	003	3137FQ3W1	FHMS KJ27 A2,	Interest	05/25/2021	03/25/2025	Long			10,675.67	10,675.67
40356	003	3137FQ3W1	FHMS KJ27 A2,	Interest	06/25/2021	03/25/2025	Long			10,675.67	10,675.67
40360	003	31422XCX8	FEDERAL AGRIC	Purchase	04/20/2021	04/20/2026	Long	10,000,000.00			-10,000,000.00
40361	003	89233GU12	TMCC DISC NOTE	Purchase	05/03/2021	07/01/2021	Short	49,994,263.89			-49,994,263.89
40362	003	62478UC38	UNIONB 0.06% MAT	Purchase	05/05/2021	07/01/2021	Short	35,000,000.00			-35,000,000.00
40363	003	COVID RELIEF	STPOOL 0.33%	Purchase	05/14/2021		Short	9,615,226.52			-9,615,226.52
40363	003	COVID RELIEF	STPOOL 0.33%	Purchase	05/19/2021		Short	65,384,773.48			-65,384,773.48
40364	003	46625HJC5	JPM 4.35% MAT	Purchase	05/24/2021	08/15/2021	Short	1,021,512.50			-1,021,512.50
40365	003	89233GZ33	TMCC ZERO CPN	Purchase	05/24/2021	12/03/2021	Short	19,986,061.11			-19,986,061.11
40366	003	62479LXR1	MUFGBK DISC NOTE	Purchase	05/28/2021	10/25/2021	Short	9,996,666.67			-9,996,666.67
40367	003	14913R2B2	CAT 0.95% MAT	Purchase	05/28/2021	05/13/2022	Short	5,041,629.17			-5,041,629.17
40368	003	89114WBP9	TD 0.07 12/20/2021	Purchase	06/04/2021	12/20/2021	Long	10,000,000.00			-10,000,000.00

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

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	AssetClass	New Principal	Principal Paydowns	Interest	Total Cash
40369	003	06367CGB7	BMO 0.1% MAT	Purchase	06/15/2021	12/30/2021	Short	25,000,000.00			-25,000,000.00
40370	003	89114WBX2	TD 0.04% MAT	Purchase	06/11/2021	09/15/2021	Short	25,000,000.00			-25,000,000.00
40372	003	64990FC93	NEW YORK ST	Purchase	06/23/2021	03/15/2022	Short	2,000,000.00			-2,000,000.00
40373	003	89114WCA1	TD 0.11% MAT	Purchase	06/21/2021	11/19/2021	Short	30,000,000.00			-30,000,000.00
40374	003	912796J26	UNITED STATES	Purchase	06/22/2021	07/20/2021	Short	29,999,160.00			-29,999,160.00
40375	003	912796C56	UNITED STATES	Purchase	06/23/2021	07/29/2021	Short	24,999,000.00			-24,999,000.00
40376	003	912796K24	UNITED STATES	Purchase	06/24/2021	08/17/2021	Short	29,998,425.00			-29,998,425.00
40377	003	912796J26	UNITED STATES	Purchase	06/25/2021	07/20/2021	Short	19,999,444.44			-19,999,444.44
40378	003	62479LZH1	MUFG BK DISC NOTE	Purchase	06/28/2021	12/17/2021	Short	9,996,655.56			-9,996,655.56
40379	003	89233GZ33	TMCC ZERO CPN	Purchase	06/28/2021	12/03/2021	Short	9,995,172.22			-9,995,172.22
40380	003	06417MQL2	BNSHOU 0.2% MAT	Purchase	06/30/2021	06/23/2022	Short	13,910,885.02			-13,910,885.02
Totals for General Pool								1,110,805,726.6	730,249,381.69	7,030,705.25	-373,525,639.66
40286	152	3130AJQ69	FEDERAL HOME	Redemption	06/15/2021	06/15/2021	Short		915,000.00		915,000.00
40286	152	3130AJQ69	FEDERAL HOME	Interest	06/15/2021	06/15/2021	Short			571.88	571.88
40371	152	9128286Y1	UNITED STATES	Purchase	06/17/2021	06/15/2022	Short	916,079.36			-916,079.36
Totals for CSJ/CSC JP								916,079.36	915,000.00	571.88	-507.48
40162	501	VP4560000	WELLS 0.01%	Purchase	04/01/2021		Short	171.08			-171.08
40162	501	VP4560000	WELLS 0.01%	Purchase	05/03/2021		Short	165.57			-165.57
40162	501	VP4560000	WELLS 0.01%	Purchase	06/01/2021		Short	171.09			-171.09
40162	501	VP4560000	WELLS 0.01%	Interest	04/01/2021		Short			171.08	171.08
40162	501	VP4560000	WELLS 0.01%	Interest	05/03/2021		Short			165.57	165.57
40162	501	VP4560000	WELLS 0.01%	Interest	06/01/2021		Short			171.09	171.09
Totals for SJCE								507.74		507.74	0.00
Grand Total								1,111,722,313.7	731,164,381.69	7,031,784.87	-373,526,147.14

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CITY OF SAN JOSE
TREASURY DIVISION

RECONCILIATION OF INVESTMENT ACTIVITIES
4/1/21 THROUGH 6/30/21

	BALANCE 3/31/2020	SALES OR MATURITIES	ADDITIONS	BALANCE 6/30/2021
Asset Backed Securities	26,497,006.53	307,619.09		26,189,387.44
Commercial Paper/Discount	39,961,212.50		99,968,819.45	139,930,031.95
Corporate Medium Term Notes	350,509,891.69	63,982,111.70	6,063,141.67	292,590,921.66
Federal Agency Securities	489,642,569.16	35,918,051.66	10,000,000.00	463,724,517.50
Mortgage Backed Securities	168,744,842.80	16,409,631.55		152,335,211.25
Money Market Mutual Fund	20,148,337.55	395,365,500.02	478,376,805.70	103,159,643.23
Muni Bonds	294,069,194.78	57,469,434.98	2,000,000.00	238,599,759.80
Negotiable CD's	125,000,000.00		138,910,885.02	263,910,885.02
State Pool	107,325,000.00	152,815,553.06	270,490,553.06	225,000,000.00
Suprationals	261,838,661.57	40,574.27		261,798,087.30
UST Bills, Notes & Bonds	25,035,156.26	9,790,234.38	105,912,108.80	121,157,030.68
Total	<u>1,908,771,872.84</u>	<u>732,098,710.71</u>	<u>1,111,722,313.70</u>	<u>2,288,395,475.83</u>

NET PURCHASES/(SALES):

379,623,602.99

PORTFOLIO TURNOVER RATIO:

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

APRIL THROUGH JUNE 2021 TURNOVER RATIO:

0.92

AVERAGE DAILY PORTFOLIO BALANCE:

2,007,378,143.17

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**City of San Jose
Purchases Report
Sorted by Dealer - Fund
April 1, 2021 - June 30, 2021**

City of San Jose
, CA

CUSIP	Investment #	Fund	Sec. Type	Issuer	Original Par Value	Purchase Date	Payment Periods	Principal Purchased	Accrued Interest at Purchase	Rate at Purchase	Maturity Date	YTM	Ending Book Value
Purchased from: Undefined Dealer													
COVID RELIEF	40363	003	LA2	STPOOL	9,615,226.52	05/14/2021	07/15 - Quarterly	9,615,226.52		0.330		0.330	75,000,000.00
Subtotal					9,615,226.52			9,615,226.52	0.00				75,000,000.00
Purchased from: CastleOak Securities LP													
89114WBP9	40368	003	NC2	TD	10,000,000.00	06/04/2021	12/20 - At Maturity	10,000,000.00		0.070	12/20/2021	0.070	10,000,000.00
06367CGB7	40369	003	NC2	BMO	25,000,000.00	06/15/2021	12/30 - At Maturity	25,000,000.00		0.100	12/30/2021	0.100	25,000,000.00
89114WCA1	40373	003	NC2	TD	30,000,000.00	06/21/2021	11/19 - At Maturity	30,000,000.00		0.110	11/19/2021	0.110	30,000,000.00
Subtotal					65,000,000.00			65,000,000.00	0.00				65,000,000.00
Purchased from: RBC Capital Markets													
31422XCX8	40360	003	MC1	FAMC	10,000,000.00	04/20/2021	10/20 - 04/20	10,000,000.00		1.000	04/20/2026	1.000	10,000,000.00
Subtotal					10,000,000.00			10,000,000.00	0.00				10,000,000.00
Purchased from: Raymond James & Associates													
64990FC93	40372	003	MUN	NYSPIT	2,000,000.00	06/23/2021	03/15 - Final Pmt.	2,000,000.00		0.167	03/15/2022	0.167	2,000,000.00
Subtotal					2,000,000.00			2,000,000.00	0.00				2,000,000.00
Purchased from: Toyota Financial Services													
89233GU12	40361	003	ACP	TMCC	50,000,000.00	05/03/2021	07/01 - At Maturity	49,994,263.89		0.070	07/01/2021	0.070	50,000,000.00
89233GZ33	40365	003	ACP	TMCC	20,000,000.00	05/24/2021	12/03 - At Maturity	19,986,061.11		0.130	12/03/2021	0.130	19,988,805.55
89233GZ33	40379	003	ACP	TMCC	10,000,000.00	06/28/2021	12/03 - At Maturity	9,995,172.22		0.110	12/03/2021	0.110	9,995,263.89
Subtotal					80,000,000.00			79,975,497.22	0.00				79,984,069.44
Purchased from: UBS Financial Services													
46625HJC5	40364	003	MTN	JPM	1,000,000.00	05/24/2021	08/15 - Final Pmt.	1,009,550.00	11,962.50	4.350	08/15/2021	0.103	1,005,187.65
89114WBX2	40370	003	NC2	TD	25,000,000.00	06/11/2021	09/15 - At Maturity	25,000,000.00		0.040	09/15/2021	0.040	25,000,000.00
912796C56	40375	003	ATD	USTR	25,000,000.00	06/23/2021	07/29 - At Maturity	24,999,000.00		0.040	07/29/2021	0.041	24,999,222.22
912796K24	40376	003	ATD	USTR	30,000,000.00	06/24/2021	08/17 - At Maturity	29,998,425.00		0.035	08/17/2021	0.035	29,998,629.17
912796J26	40377	003	ATD	USTR	20,000,000.00	06/25/2021	07/20 - At Maturity	19,999,444.44		0.040	07/20/2021	0.041	19,999,577.77
Subtotal					101,000,000.00			101,006,419.44	11,962.50				101,002,616.81
Purchased from: UnionBanc Investment													
62478UC38	40362	003	NC2	UNIONB	35,000,000.00	05/05/2021	07/01 - At Maturity	35,000,000.00		0.060	07/01/2021	0.060	35,000,000.00

City of San Jose
Purchases Report
April 1, 2021 - June 30, 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													
14913R2B2	40367	003	MTN	CAT	5,000,000.00	05/28/2021	11/13 - 05/13	5,039,650.00	1,979.17	0.950	05/13/2022	0.122	5,035,857.39
62479LXR1	40366	003	ACP	MUFGBK	10,000,000.00	05/28/2021	10/25 - At Maturity	9,996,666.67		0.080	10/25/2021	0.080	9,997,422.22
62479LZH1	40378	003	ACP	MUFGBK	10,000,000.00	06/28/2021	12/17 - At Maturity	9,996,655.56		0.070	12/17/2021	0.070	9,996,713.89
Subtotal					60,000,000.00			60,032,972.23	1,979.17				60,029,993.50
Purchased from: Wedbush Securities													
912796J26	40374	003	ATD	USTR	30,000,000.00	06/22/2021	07/20 - At Maturity	29,999,160.00		0.036	07/20/2021	0.037	29,999,430.00
06417MQL2	40380	003	NC2	BNSHOU	13,910,000.00	06/30/2021	06/23 - At Maturity	13,910,344.08	540.94	0.200	06/23/2022	0.198	13,910,343.12
9128286Y1	40371	152	TRC	USTR	901,000.00	06/17/2021	12/15 - 06/15	915,993.20	86.16	1.750	06/15/2022	0.076	915,414.95
Subtotal					44,811,000.00			44,825,497.28	627.10				44,825,188.07
Total Purchases					372,426,226.52			372,455,612.69	14,568.77				437,841,867.82