

# Memorandum

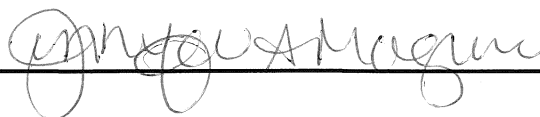
**TO:** HONORABLE MAYOR AND  
CITY COUNCIL

**FROM:** Julia H. Cooper

**SUBJECT: INVESTMENT REPORT FOR  
THE QUARTER ENDED  
SEPTEMBER 30, 2017**

**DATE:** October 31, 2017

Approved



Date

11-8-17

## INFORMATION

Transmitted herewith is the City's Investment Report for the quarter ended September 30, 2017. To meet the reporting requirements set forth in the City of San José Investment Policy, an electronic version of this report will be posted on the City's website at <http://www.sanjoseca.gov/index.aspx?NID=759> and a hard copy will be on file at the City Clerk's Office located at 200 East Santa Clara Street.

This report will be distributed to the Public Safety, Finance and Strategic Support Committee (PSFSS) for discussion during its meeting on November 16, 2017 and will be agendized through the PSFSS Committee to the City Council meeting on December 5, 2017.

Summary of portfolio performance and compliance for quarter ended September 30, 2017:

- Size of total portfolio: \$1,434,702,095
- Earned interest yield: 1.349%
- Weighted average days to maturity: 590 days
- Fiscal year-to-date net interest earnings: \$5,150,061
- No exceptions to the City's Investment Policy during this quarter

During the quarter, the City's external auditor, Grant Thornton LLP, evaluated the City's investment program for the year ended June 30, 2017. The Independent Accountant's Report on Applying Agreed-Upon Procedure is included herewith. The report noted no exceptions to the Investment Policy.

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

/s/

JULIA H. COOPER  
Director of Finance

cc: David Sykes, City Manager  
Sharon Erickson, City Auditor  
Richard Doyle, City Attorney

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**INVESTMENT REPORT FOR  
THE QUARTER ENDED  
SEPTEMBER 30, 2017**



Prepared by  
Finance Department  
Treasury Division

Julia H. Cooper  
Director of Finance

**Investment Report for  
The Quarter Ended  
September 30, 2017**

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

Julia H. Cooper  
Director of Finance

Lisa C. Taitano  
Assistant Director of Finance

Qianyu Sun  
Principal Investment Officer

**Investment Staff**

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Frances Tao, Accounting Technician

**Special Assistance by**

Chato Apor, Accountant I  
Andrew Andrade, Staff Technician

**CITY OF SAN JOSE  
INVESTMENT REPORTS FOR  
THE QUARTER ENDED SEPTEMBER 30, 2017  
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as of June 30, 2017

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October 31, 2017

HONORABLE MAYOR and CITY COUNCIL

**INVESTMENT REPORT FOR THE QUARTER ENDED SEPTEMBER 30, 2017**

I am pleased to present this report of investment activity for the quarter ended September 30, 2017 in compliance with the reporting requirements set forth in the City of San José Investment Policy. The report presents information in the following major categories: Portfolio Statistics, Portfolio Performance, Compliance Reporting Requirements, Investment Trading Activity, and Investment Strategy.

The information presented in the table below highlights the investment activity for the quarter ended September 30, 2017, as well as provides a comparison to the quarters ended June 30, 2017, and September 30, 2016.

<b>INVESTMENT SUMMARY</b>			
<b>For the Quarter Ended</b>	<b>September 30, 2017</b>	<b>June 30, 2017</b>	<b>September 30, 2016</b>
<b><u>Total Portfolio</u></b>			
Portfolio Value <sup>(1) (2)</sup>	\$1,434,702,095	\$1,763,089,548	\$1,439,066,532
Earned Interest Yield	1.349%	1.283%	0.993%
Dollar-weighted average yield			
Purchases	1.217%	1.193%	0.824%
Maturities	1.082%	1.038%	0.615%
Called Securities	N/A	1.176%	1.648%
Sold Securities	N/A	1.272%	N/A
Weighted avg. yield at end of period	1.373%	1.294%	1.033%
Weighted avg. days to maturity	590	513	513
<b><u>Portfolio Fund 1</u></b>			
Portfolio Value <sup>(1) (2) (3)</sup>	\$1,412,208,156	\$1,740,660,945	\$1,399,514,941
Earned Interest Yield	1.353%	1.289%	1.005%
Dollar-weighted average yield			
Purchases	1.218%	1.192%	0.831%
Maturities	1.082%	1.041%	0.615%
Called Securities	N/A	1.176%	1.648%
Sold Securities	N/A	1.272%	N/A
Weighted avg. yield at end of period	1.377%	1.298%	1.045%
Weighted avg. days to maturity	599	519	528

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

<sup>2</sup> Total excludes bond proceeds held by trustees for the City of San José (\$232,651,099).

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

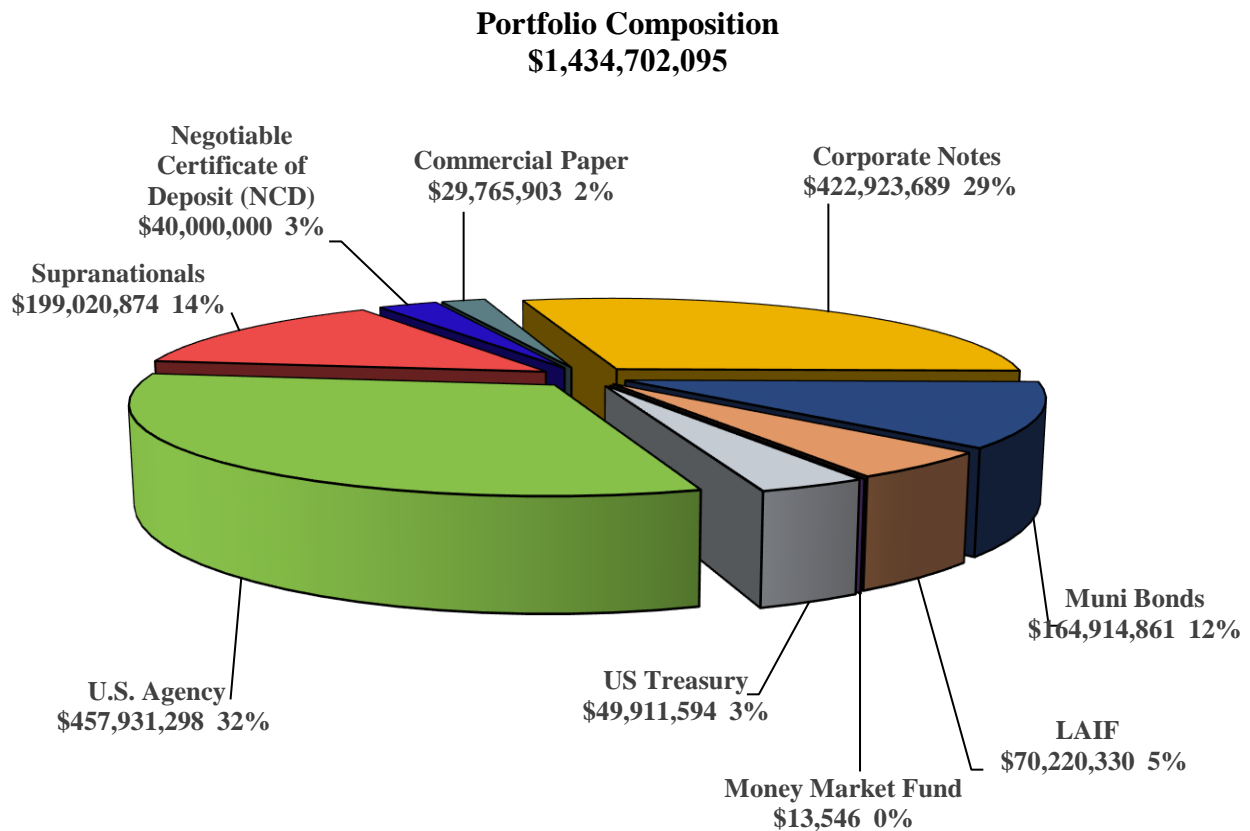
## **PORTFOLIO STATISTICS**

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

### **Portfolio Composition**

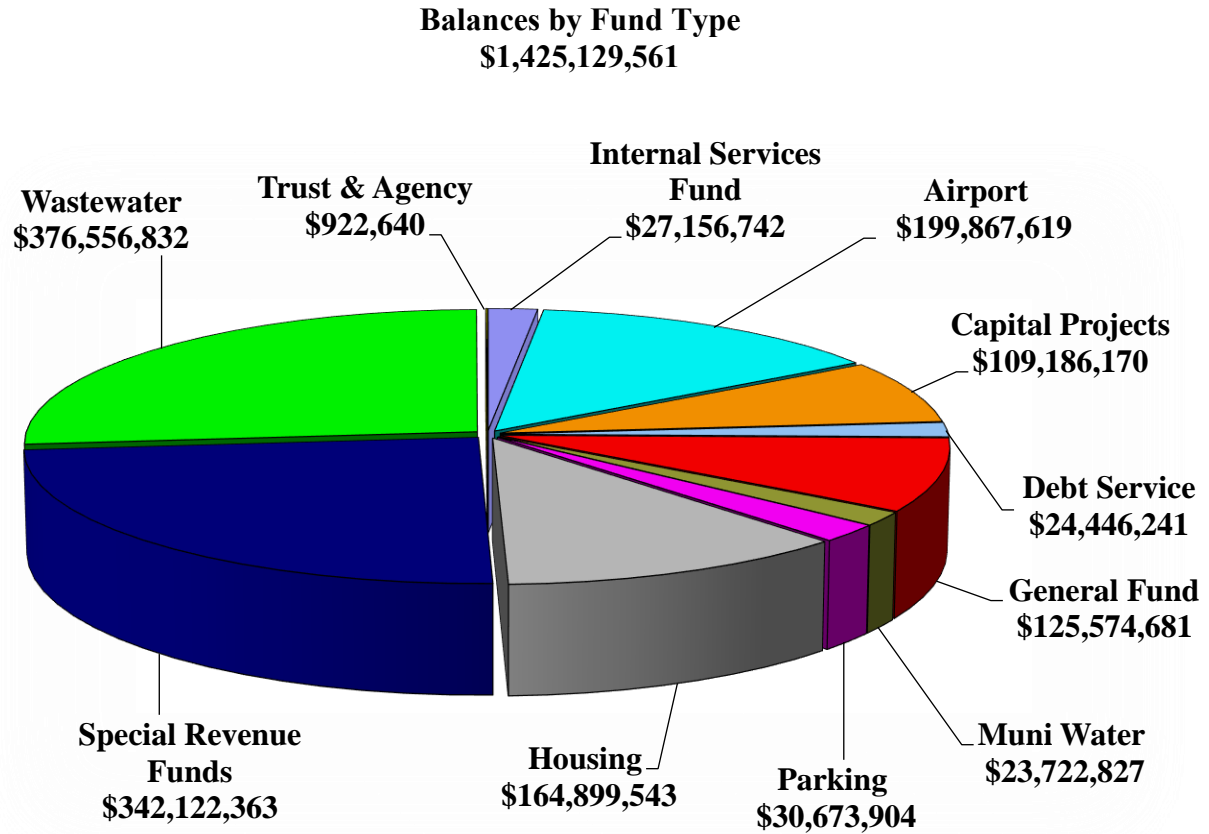
Within this section are snapshots of the City's total investment portfolio as of September 30, 2017.

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).



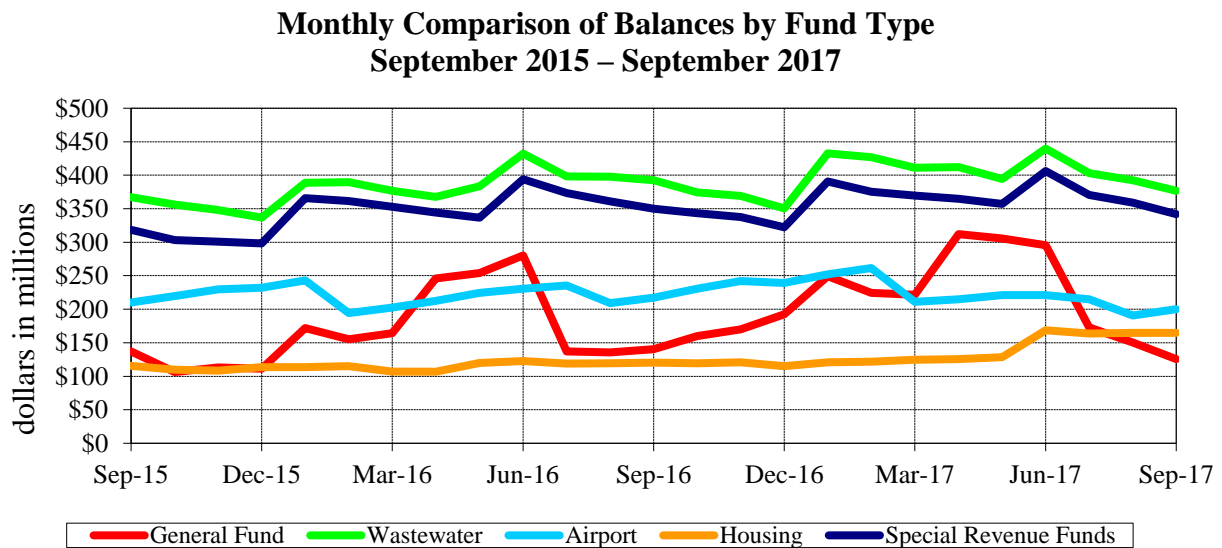
Total Balances per FMS	\$1,425,129,561
Deposit-in-Transit, Outstanding Checks <sup>1</sup>	<u>9,572,534</u>
Portfolio Balance Total	\$1,434,702,095

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

**General Fund Balances**

General Fund balances decreased by \$170.1 million during the quarter and ended with a balance of \$125.6 million as of September 30, 2017. Cash balances usually peak during the months of January and June when the bulk of property taxes are received. General Fund balances typically decline in the summer months due to retirement prefunding, debt service payments and operational expenditures.

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



**Prefunding of Annual Retirement Contributions and Issuance of Short-Term Notes**

At the beginning of every fiscal year, the City prefunds a significant portion of the annual retirement contribution by employer. For Fiscal Year 2017-18, the prefunding amount was \$342.1 million. In anticipation of this cash outflow, the City set aside \$192.1 million in cash and matured investments. Additional funding of \$150 million came from Tax Revenue Anticipation Notes (TRAN) issued on July 3, 2017. The TRAN issuance ensures that cash balances in the General Fund remain positive throughout Fiscal Year 2017-2018. Since issuance, the City has paid off \$30.6 million, including principal and interest. The TRAN will be redeemed in full by June 29, 2018.

**Successor Agency to the Redevelopment Agency of the City of San José Portfolio**

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”), began the administrative transition of funds out of the investment pool. The transition was completed in April 2012 and funds were

transferred to SARA's bank accounts. As of September 30, 2017, SARA reported cash balances as outlined in the table below:

<b>SARA CASH SUMMARY</b>			
	<u>Restricted/Reserved</u>	<u>Pledged</u>	<u>Totals</u>
LAIF	\$ 0	\$ 5,521	\$ 5,521
Wells Fargo			
General Account - 80% Funds	0	951,466	951,466
CET Toxic Escrow	22,595 <sup>(a)</sup>	0	22,595
Prop 1C Grant	21,630 <sup>(b)</sup>	0	21,630
Senior HSA Special Fund	0	47,986 <sup>(c)</sup>	47,986
Sub HSA Special Fund	0	1,274,857 <sup>(c)</sup>	1,274,857
Reserve Account 2010AB	10,170,595 <sup>(d)</sup>	0	10,170,595
Total Wells Fargo Funds	<u>10,214,820</u>	<u>2,274,309</u>	<u>12,489,129</u>
Union Bank			
1993 Special Fund	0	137,124 <sup>(c)</sup>	137,124
Reserve A/C 2003 & 2008AB	23,803,884 <sup>(d)</sup>	0	23,803,884
Total Union Bank Funds	<u>23,803,884</u>	<u>137,124</u>	<u>23,941,008</u>
US Bank			
1996AB/2003AB Special Fund	0	1,165,593 <sup>(c)</sup>	1,165,593
Total US Bank Funds	0	1,165,593	1,165,593
JP Morgan			
Reserve A/C 1996AB & 2003AB	4,009,939 <sup>(e)</sup>	0	4,009,939
Total JP Morgan Funds	<u>4,009,939</u>	<u>0</u>	<u>4,009,939</u>
Other Misc.			
Petty Cash	0	187	187
Total Misc. Funds	<u>0</u>	<u>187</u>	<u>187</u>
<b>TOTAL</b>	<b><u>\$ 38,028,643</u></b>	<b><u>\$ 3,582,734</u></b>	<b><u>\$ 41,611,377</u></b>

<sup>(a)</sup> CET Toxic escrow reserved for CET Building.

<sup>(b)</sup> Grant funds for North San Pedro Project.

<sup>(c)</sup> Funds restricted for tax allocation bond debt service.

<sup>(d)</sup> Reserve funds to meet reserve requirements per bond indentures.

<sup>(e)</sup> Reserve funds pledged for 1996A/B & 2003A/B LOC requirement.

**PORTFOLIO PERFORMANCE**

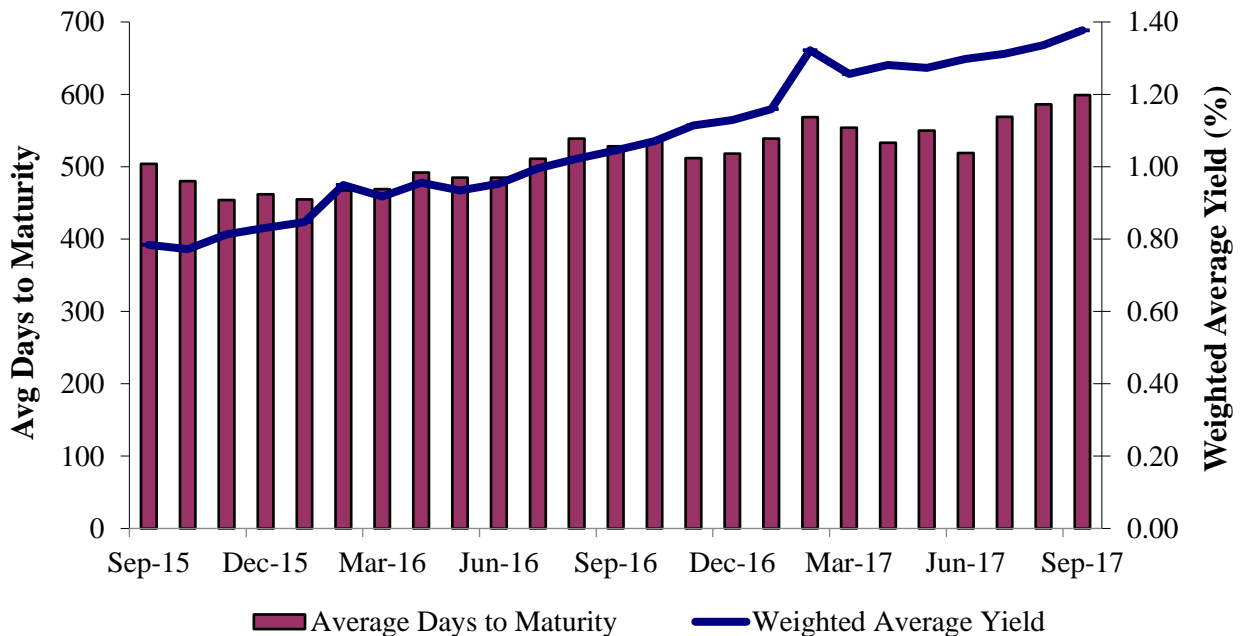
The following table illustrates the total portfolio income recognized for the last quarter as compared to the prior quarter and the same quarter one year ago.

<b>TOTAL PORTFOLIO INCOME RECOGNIZED</b>			
<b>Accrual Basis</b>			
<b>Total Portfolio</b>	<b>September 30, 2017</b>	<b>June 30, 2017</b>	<b>September 30, 2016</b>
<b><i>Quarter-End</i></b>			
Total interest earnings	\$ 5,150,061	\$ 5,250,286	\$ 3,674,758
Realized gains (losses) from sales	<u>0</u>	<u>1,950</u>	<u>0</u>
Total income recognized	\$ 5,150,061	\$ 5,252,236	\$ 3,674,758
<b><i>Fiscal Year-to-Date</i></b>			
Total interest earnings	\$ 5,150,061	\$ 17,629,521	\$ 3,674,758
Realized gains (losses) from sales	<u>0</u>	<u>1,950</u>	<u>0</u>
Total income recognized	\$ 5,150,061	\$ 17,631,471	\$ 3,674,758

**Yield and Maturity Trend**

The following graph illustrates monthly dollar-weighted average-days-to-maturity (“ADM”) of Fund 1 Portfolio (bar graph) along with the weighted average yield (line graph) for the past two years.

**Fund 1 Portfolio Yield and Maturity Trends  
September 2015 – September 2017**



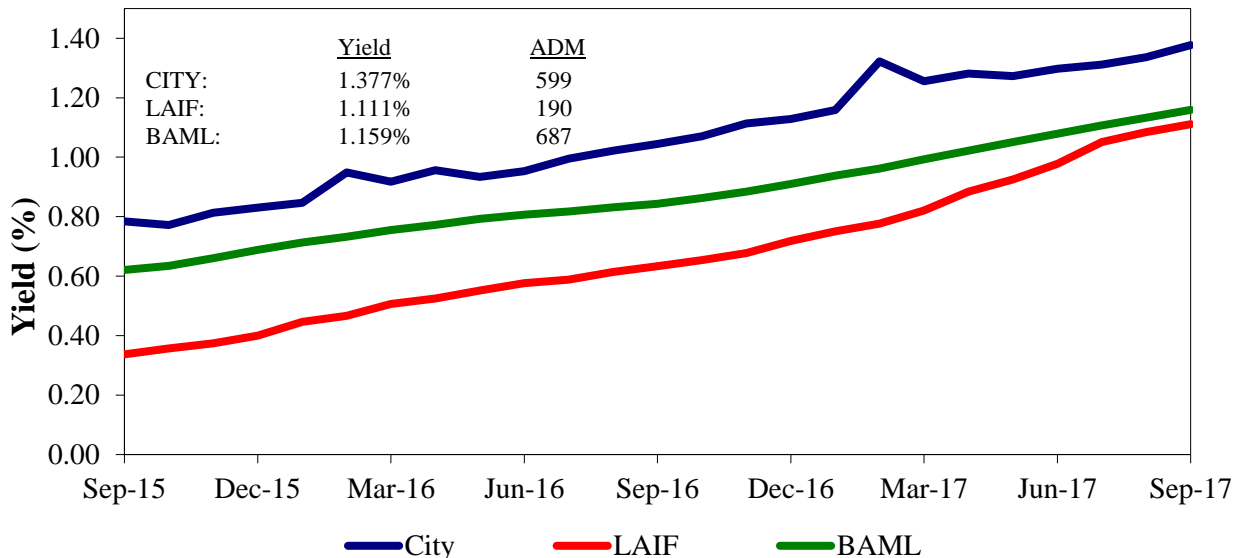
The Fund 1 Portfolio’s average days to maturity (ADM) increased from 519 days as of June 30, 2017, to 599 days on September 30, 2017. The weighted average yield increased from 1.298% as of June 30, 2017 to 1.377% on September 30, 2017. The increase of portfolio’s ADM was mainly due to maturities of \$192.1 million in investments (10.9% of the total portfolio) on July 3 to pay for retirement prefunding. As short investments matured, the aggregate portfolio maturity increased.

Because of retirement prefunding and major debt service payments, the City’s expenditures far exceeded revenues during the quarter. More than \$363 million investments matured throughout the quarter to provide for cash outflows. In comparison, staff was only able to reinvest about \$65 million. New investments were allocated across all asset types and maturity ranges permitted by the Investment Policy. The aggregate yield for new investments was higher than matured investments, which increased the overall portfolio yield by 8 bps.

**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 1 Portfolio is compared against benchmarks for performance purposes. The following graph demonstrates a yield comparison by month of the City’s Fund 1 Portfolio, the California LAIF, and the BAML Index for the period from September 2015 to September 2017.

**Portfolio vs. Benchmarks  
September 2015 – September 2017**



**Notes:**

1. **City** refers to City's Fund 1 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. The City invests most of its short-term funds in LAIF and often references LAIF as a floor benchmark when making investment decisions. The City portfolio’s ADM of 599 days is longer than LAIF’s 190 days, which accounts for most of the yield difference between the two.

The BAML Index is a broad market index and tracks dollar denominated investment-grade debt with a remaining maturity up to 3 years. The City’s Investment Policy allows investments, in a few sectors, up to a 5-year final maturity. Although the City portfolio is mainly composed of investments shorter than 3 years, staff is making a conscious effort to place a portion of the portfolio in the 3- to 5-year maturity range to add incremental yield when appropriate. As a result, the City’s portfolio outperformed the BAML Index during last two years, despite having a shorter ADM.

**Unrealized Losses and Gains**

As shown in the Investment Summary Table on page 1 of this report, the total portfolio size as of September 30, 2017, was approximately \$1.43 billion. The following table illustrates the net unrealized gains or losses on the portfolio when comparing the portfolio’s market value to both its original cost and amortized cost.

<b>UNREALIZED GAINS &amp; LOSSES</b>			
<b>Cash Basis</b>			
<b>Market Value</b>	\$1,429,849,917	<b>Market Value</b>	\$1,429,849,917
<b>Original Cost</b>	<u>(1,434,702,095)</u>	<b>Amortized Cost</b>	<u>(1,432,296,753)</u>
<b>Net Unrealized Loss</b>	\$ (4,852,178)	<b>Net Unrealized Loss</b>	\$ (2,446,836)

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

**Earned Interest Yield**

The earned interest yield of the total investment portfolio for the quarter ended September 30, 2017, was 1.349%, which is 0.066% higher than the previous quarter.

**COMPLIANCE REPORTING REQUIREMENTS**

Pursuant to Section 21.0 of the City’s Investment Policy, “No less than semi-annually each year, a compliance audit shall be conducted of the City’s investment program to determine whether the City’s investments within the City’s pooled portfolio are in compliance with the City’s Investment Policy, internal controls and department procedures.” These compliance audits per

the Investment Policy can be included in the City Auditor's work plan, or can be conducted by an external auditor at the request of the Director of Finance. During the past quarter, an external audit was included in the City Auditor's work plan, and the Auditor's Office engaged the services of Grant Thornton LLP ("GT") to audit the City's investments within the pooled portfolio. GT completed its evaluation for the year ended June 30, 2017 and found the City's investment program to be in compliance with the City's Investment Policy, internal controls and department procedures. A copy of the Independent Accountant's Agreed-Upon Procedures Report is attached to this quarterly report (Section E).

Additionally, as a part of the reporting process outlined in the Investment Policy, several compliance requirements shall be included in the quarterly report. These requirements include a statement of cash management projection, statement of compliance with the policy, and comparisons of budgeted investment earnings to actual investment earnings

### **Cash Management Projection**

Based on the Finance Department's cash flow projection as of September 30, 2017, total revenues and investment maturities for the next six months are anticipated to be approximately \$1.192 billion. This is sufficient to cover projected expenditures of approximately \$1.087 billion.

### **Statement of Compliance with the Policy**

There were no exceptions or violations outstanding for the quarter ended September 30, 2017. 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 2017-18 Budget**

The following is a comparison of actual General Fund investment earnings, on an accrual basis, to the fiscal year 2017-18 budget. The fiscal year 2017-18 budgeted interest earnings for the General Fund is \$2 million, and the forecasted net interest yield is 1.20%. The schedule below compares the unaudited actual net investment earnings to the General Fund budget for the quarter ended September 30, 2017. The interest yield is equal to the forecasted interest for the quarter and for the fiscal year.

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**BUDGET COMPARISON**

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<u>Net Investment Earnings</u>	<u>Yield</u>
<i>Quarter Ended September 30, 2017</i>	
Budget <sup>(a)</sup>	1.20%
Actual <sup>(b)</sup>	<u>1.20%</u>
Variance	0.00%
 <i>Fiscal Year to Date</i>	
Budget <sup>(a)</sup>	1.20%
Actual <sup>(b)</sup>	<u>1.20%</u>
Variance	0.00%

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(a) Reflects the 2018-2023 General Fund Forecast Information submitted by Finance on February 2, 2017.

(b) Reflects the earned interest yield less costs to administer the investment program, adjusted for funds with negative cash balances at month end.

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**INVESTMENT TRADING ACTIVITY**

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

**INVESTMENT STRATEGY**

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

Propelled by positive employment data and steady economic developments, US stocks strike new highs continuously and the Dow Jones Industrial Index reached above \$23,000. Although Inflation is still below the Fed's long-term target, officials maintain their anticipation for one more rate hike in late 2017 and three rate hikes in 2018. The Fed Reserve is set to start shrinking its \$4.5 trillion assets in October. This will likely drive down bond prices and move yields higher.

Going forward, staff will closely monitor market developments and make new investments with care, prudence and diligence, and seek opportunities to further diversity the portfolio ensuring policy compliance.

**Future Commitments** – As of September 30, 2017, 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 the quarter ended September 30, 2017.

## **CONCLUSION**

The total investment portfolio as of September 30, 2017 was \$1,434,702,095, decreased by approximately \$328 million from the previous quarter. For the quarter ended September 30, 2017, the earned interest yield was 1.349%, an increase from 1.283% reported for the previous quarter. The average days to maturity increased from 513 days on June 30, 2017, to 590 days on September 30, 2017. As of September 30, 2017, approximately 35% of the total portfolio was invested in U.S. Treasuries and agency securities.

/s/  
JULIA H. COOPER  
Director of Finance

## SECTION A

### PORTFOLIO STATISTICS

#### Section 1: All Funds Summary

Summarizes daily average investment balances for each portion of the portfolio, the daily uninvested average in the general account, and the average total holdings per day.

#### Section 2: Statistics

**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.

**WEIGHTED AVERAGE DAYS TO CALL:** The sum of all investment cost balances for securities active at the end of the report period, each multiplied by the days to the call date or if no call date, to the maturity date, then divided by total investment cost.

#### Section 3: Reconciliation to previous month's investment balances.

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CITY OF SAN JOSE  
TREASURY DIVISION

PORTFOLIO STATISTICS  
7/01/17 THROUGH 9/30/17

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	----- FIXED -----		----- EQUITIES -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	7,916,289.82	.00	.00	.00	7,916,289.82
TOTAL NET EARNINGS THIS PERIOD:	5,150,061.10	.00	.00	.00	5,150,061.10
AVERAGE DAILY PORTFOLIO BALANCE:	1,514,905,916.83	.00	.00	.00	1,514,905,916.83
EARNED INCOME YIELD THIS PERIOD:	1.349	.000	.000	.000	1.349
END OF PERIOD PORTFOLIO BALANCE:	1,434,702,094.73	.00	.00	.00	1,434,702,094.73
CURRENT AMORTIZED BOOK VALUE:	1,432,296,752.97	.00	.00	.00	1,432,296,752.97
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.373	.000	.000	.000	1.373
WEIGHTED AVERAGE DAYS TO MATURITY:	589.08	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	549.60	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					1.349

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CITY OF SAN JOSE  
TREASURY DIVISION

PORTFOLIO STATISTICS  
7/01/17 THROUGH 9/30/17

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FUND: 1 INVESTMENT FUNDS

	----- FIXED -----		----- EQUITIES -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	7,850,954.44	.00	.00	.00	7,850,954.44
TOTAL NET EARNINGS THIS PERIOD:	5,088,808.94	.00	.00	.00	5,088,808.94
AVERAGE DAILY PORTFOLIO BALANCE:	1,492,423,341.35	.00	.00	.00	1,492,423,341.35
EARNED INCOME YIELD THIS PERIOD:	1.353	.000	.000	.000	1.353
END OF PERIOD PORTFOLIO BALANCE:	1,412,208,155.63	.00	.00	.00	1,412,208,155.63
CURRENT AMORTIZED BOOK VALUE:	1,409,802,074.58	.00	.00	.00	1,409,802,074.58
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.377	.000	.000	.000	1.377
WEIGHTED AVERAGE DAYS TO MATURITY:	598.28	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	558.17	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					1.353

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CITY OF SAN JOSE  
TREASURY DIVISION

PORTFOLIO STATISTICS  
7/01/17 THROUGH 9/30/17

PAGE: 2  
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	----- FIXED -----		----- EQUITIES -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	.00	.00	.00	.00	.00
TOTAL NET EARNINGS THIS PERIOD:	2,719.96	.00	.00	.00	2,719.96
AVERAGE DAILY PORTFOLIO BALANCE:	865,219.51	.00	.00	.00	865,219.51
EARNED INCOME YIELD THIS PERIOD:	1.247	.000	.000	.000	1.247
END OF PERIOD PORTFOLIO BALANCE:	865,219.51	.00	.00	.00	865,219.51
CURRENT AMORTIZED BOOK VALUE:	865,958.80	.00	.00	.00	865,958.80
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.247	.000	.000	.000	1.247
WEIGHTED AVERAGE DAYS TO MATURITY:	269.00	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	269.00	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					1.247

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CITY OF SAN JOSE  
TREASURY DIVISION

PORTFOLIO STATISTICS  
7/01/17 THROUGH 9/30/17

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FUND: 57 AIRPORT 2007A AMT BOND PROCEEDS

	----- FIXED -----		----- EQUITIES -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	65,335.38	.00	.00	.00	65,335.38
TOTAL NET EARNINGS THIS PERIOD:	58,532.20	.00	.00	.00	58,532.20
AVERAGE DAILY PORTFOLIO BALANCE:	21,617,355.96	.00	.00	.00	21,617,355.96
EARNED INCOME YIELD THIS PERIOD:	1.074	.000	.000	.000	1.074
END OF PERIOD PORTFOLIO BALANCE:	21,628,719.59	.00	.00	.00	21,628,719.59
CURRENT AMORTIZED BOOK VALUE:	21,628,719.59	.00	.00	.00	21,628,719.59
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.074	.000	.000	.000	1.074
WEIGHTED AVERAGE DAYS TO MATURITY:	1.00	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	1.00	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					1.074



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## SECTION B

### EARNED INCOME REPORTS

The Earned Income reports summarize portfolio amortizations, income accruals and cash receipts for all investments active during any part of the report period. Types of investments are described as follows:

**TIME DEPOSITS:** A deposit with a California bank or savings and loan association for a specific amount and with a specific maturity date and interest rate. Deposits of up to \$250,000 are insured by FDIC or FSLIC. Deposits over \$250,000 are collateralized above the insurance with either government securities (at 110% of par value), first trust deeds (at 150% of par value), or letters of credit (at 105% of par value).

**GOVERNMENT SECURITIES:** An issue of the US Treasury. May include US T-Bills (up to 1 year maturity), US T-Notes (maturity of up to 10 years), and US T-Bonds (maturity of longer than 10 years from date of issue). "Stripped Coupons" are coupons that have been physically separated from the original bond before being sold. The purchaser of the coupons in effect is buying the interest that will be paid on the underlying bond on a certain date.

**FEDERAL AGENCIES:** Any issue of various Federal Agencies, such as Federal National Mortgage Association, Federal Home Loan Bank, Federal Home Loan Mortgage Corporation, Federal Farm Credit Banks and Government National Mortgage Association.

**MEDIUM-TERM NOTES (MTNs):** Continuously offered notes, having any or all of the features of corporate bonds and ranging in maturity from nine months out to 30 years. The difference between corporate bonds and MTNs is that corporate bonds are underwritten.

**REPURCHASE AGREEMENTS:** A holder of securities (e.g. a "dealer") sells the securities to an investor (e.g. the City) with an agreement to repurchase the securities at a fixed price on a fixed date.

**REVERSE REPURCHASE AGREEMENTS:** A dealer buys securities from a client (e.g. the City) with an agreement to sell them back to the client at a fixed price on a fixed date.

**MONEY MARKET INSTRUMENTS:** Negotiable Certificates of Deposit, Commercial Paper and Banker's Acceptances. Negotiable Certificates of Deposit are large denomination certificates of deposit with a fixed maturity date which can be sold in the money market. They are not collateralized. Commercial Paper is an unsecured promissory note issued by a corporation. It has a fixed maturity (may not be more than 270 days) and is usually sold in discount form. Banker's Acceptances are drafts or bills of exchange accepted by a bank or trust company evidencing a loan created by the accepting bank. The accepting institution guarantees payment of the bill.

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

The subtotal line for each category includes the weighted average days to maturity for that category and also what percentage of the total portfolio the individual investment category represents.

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CITY OF SAN JOSE  
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY  
07/01/17 THROUGH 09/30/17  
SORT KEYS ARE FUND  
FUND: 1 INVESTMENT FUNDS

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INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED ORIG. COST	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
32936	01/01/02	1.0742	STATE INVESTMT POOL-CTY	10/01/17	20,184,000.00	20,184,000.00	1.074		35,043.57	72,436.78
36512	07/01/10	.8942	FEDERATED GOVT OBLIGATIO	10/01/17	11,157.32	11,157.32	.843		15.27	23.70
37042	09/19/12	1.0742	SJ FINANCING AUTHORITY	10/01/17	28,410,000.00	28,410,000.00	1.074		69,615.34	89,024.44
37052	10/23/12	.7500	FHLB-WF	09/08/17	10,000,000.00	9,933,300.00	.881	MATURED	104,200.00	16,542.44
37061	11/28/12	.8500	FHLMC-CALL-WF	11/28/17	10,000,000.00	10,000,000.00	.843			21,250.00
37074	01/10/13	.7500	FHLB-WF	12/08/17	10,000,000.00	9,961,500.00	.825			20,725.46
37084	01/22/13	.7500	FHLB-WF	12/08/17	10,000,000.00	9,976,000.00	.795			19,989.75
37085	01/22/13	.7500	FHLMC-WF	01/12/18	5,000,000.00	4,975,700.00	.846		18,750.00	10,606.06
37115	06/27/13	1.2500	FHLMC-CALL-CITIG	06/27/18	4,000,000.00	3,994,000.00	1.272			12,802.30
37116	06/25/13	1.2500	FHLB-CITIG	06/08/18	10,000,000.00	10,023,500.00	1.190			30,054.86
37117	06/26/13	1.0500	FNMA-CALL-UBS	04/17/18	11,000,000.00	10,923,000.00	1.195			32,909.17
37118	06/13/13	.8750	FNMA-GILFD	08/28/17	10,000,000.00	9,899,500.00	1.122	MATURED	144,250.00	17,646.62
37131	08/05/13	1.0000	FHLMC-WF	09/29/17	10,000,000.00	9,911,200.00	1.216	MATURED	138,800.00	29,716.21
37136	09/06/13	1.4100	FFCB-WF	09/06/17	10,000,000.00	10,000,000.00	1.387	MATURED	70,500.00	25,458.33
37148	10/01/13	.8750	FHLMC-WF	03/07/18	10,000,000.00	9,775,000.00	1.407		43,750.00	34,668.57
37149	09/30/13	1.0000	FNMA-GILFD	09/20/17	5,000,000.00	4,950,700.00	1.249	MATURED	74,300.00	13,724.32
37163	12/04/13	.8750	FNMA-WF	05/21/18	10,000,000.00	9,794,800.00	1.355			33,463.95
37165	12/05/13	.8750	FNMA-WF	02/08/18	10,000,000.00	9,839,800.00	1.271		43,750.00	31,533.20
37175	01/08/14	.8750	FNMA-WF	10/26/17	10,000,000.00	9,864,800.00	1.240			30,842.85
37182	01/22/14	1.0000	FHLMC-WF	07/28/17	10,000,000.00	9,950,100.00	1.162	MATURED	99,900.00	8,550.12
37183	01/23/14	1.1600	FFCB-WF	10/23/17	10,000,000.00	9,968,900.00	1.237			31,089.99
37197	04/17/14	1.0000	FHLMC-GILFD	07/28/17	10,000,000.00	9,996,700.00	1.024	MATURED	53,300.00	7,574.37
37207	04/30/14	.8750	FNMA - UBS	08/28/17	10,000,000.00	9,927,000.00	1.099	MATURED	116,750.00	17,336.08
37222	06/25/14	1.4600	FFCB-GILFD	11/21/18	6,000,000.00	5,963,820.00	1.594			23,967.43
37271	12/15/14	.8800	FHLB-CASTLEOAK	07/03/17	20,000,000.00	20,000,000.00	.892	MATURED	8,800.00	977.78
37320	04/30/15	1.1250	FHLB-WFC	02/28/18	2,155,000.00	2,163,684.65	.970		12,121.88	5,288.98
37323	04/30/15	1.1300	FNMA-WFC	02/28/18	7,845,000.00	7,876,615.35	.975		44,324.25	19,351.87
37331	06/24/15	1.8000	FFCB - GILFD	06/15/20	20,000,000.00	20,026,400.00	1.757			88,664.02
37341	06/30/15	1.1250	IBM CORP-WFC	02/06/18	8,250,000.00	8,199,510.00	1.359		46,406.25	28,082.42
37345	07/02/15	1.9000	FFCB-WFC	07/02/18	7,000,000.00	7,153,510.00	1.129		66,500.00	20,364.12
37352	09/03/15	.6800	FFCB-WFC	07/03/17	15,000,000.00	15,000,000.00	.689	MATURED	51,000.00	566.67
37359	10/23/15	1.3650	CHEVRON Corp Note-Unionb	03/02/18	5,000,000.00	5,028,050.00	1.110		34,125.00	14,065.29
37360	10/26/15	1.3650	CHEVRON Corp Note-Unionb	03/02/18	5,000,000.00	5,028,450.00	1.106		34,125.00	14,011.91
37363	11/03/15	1.3000	MSFT Corp Note	11/03/18	5,000,000.00	4,995,000.00	1.324			16,669.71
37368	11/18/15	1.3650	CHEVRON Corp Note-Wedbus	03/02/18	5,000,000.00	4,999,250.00	1.361		34,125.00	17,145.14
37372	12/04/15	2.4500	CATERPILLAR CORP NOTE-WF	09/06/18	8,090,000.00	8,270,083.40	1.588		99,102.50	33,098.75
37374	12/14/15	1.7960	UC CA REV BOND-WFB	07/01/19	8,265,000.00	8,314,920.60	1.601		74,219.70	33,563.37
37375	12/14/15	1.7960	UC CA REV BOND-WFB	07/01/19	2,500,000.00	2,515,100.00	1.601		22,450.00	10,152.26
37377	12/28/15	1.7500	PCAR CORP - MUFG	08/14/18	6,400,000.00	6,400,000.00	1.736		56,000.00	28,000.00
37378	12/29/15	2.1250	TREASURY NOTE - PJC	08/31/20	10,000,000.00	10,179,687.50	1.705		106,250.00	43,737.30
37380	01/11/16	1.9500	DE CORP - MUFG	12/13/18	5,160,000.00	5,184,819.60	1.761			23,014.97
37382	01/08/16	2.0000	FNMA 1X - CASTLEOAK	08/24/18			N.D.			
37383	01/19/16	1.9500	USB CORP - WEDBUSH	11/15/18	14,000,000.00	14,171,780.00	1.482			52,921.42
37384	01/20/16	.8650	FHLB-Wells Fargo	07/03/17	20,000,000.00	20,000,000.00	.877	MATURED	86,500.00	961.11

CITY OF SAN JOSE  
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY  
07/01/17 THROUGH 09/30/17  
SORT KEYS ARE FUND  
FUND: 1 INVESTMENT FUNDS

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INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED ORIG. COST	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
37387	01/22/16	1.0950	IBRD-CASTLEOAK	07/02/18	30,000,000.00	30,000,000.00	1.086		164,400.00	82,125.00
37389	01/20/16	1.6500	JNJ CORP NOTE-UNIONBANC	12/05/18	8,235,000.00	8,344,031.40	1.161			24,416.14
37390	01/20/16	1.9500	DE CORP NOTE-RBC	12/13/18	5,000,000.00	5,042,200.00	1.629			20,705.43
37391	01/20/16	1.3000	MSFT CORP NOTE-RBC	11/03/18	10,000,000.00	10,004,000.00	1.275			32,138.51
37393	01/20/16	1.1040	CHEVRON CORP CONT CALL-W	12/05/17	9,294,000.00	9,251,712.30	1.344			31,330.96
37397	02/22/16	1.1500	FNMA 4X - CASTLEOAK	02/22/19	10,000,000.00	10,000,000.00	1.141		57,500.00	28,750.00
37398	02/18/16	1.3750	FHLB-CASTLEOAK	02/18/21	10,000,000.00	9,959,600.00	1.450		68,750.00	36,409.38
37399	03/03/16	1.0000	PEPSICO-CORP NOTE-UBS	10/13/17	9,575,000.00	9,580,362.00	.957			23,099.97
37402	04/01/16	1.8760	IBRD - RBC	03/15/19	20,000,000.00	20,407,200.00	1.148		187,600.00	59,048.25
37403	04/04/16	1.1500	FFCB-WFS	07/01/19	5,000,000.00	5,019,250.00	1.018		28,750.00	12,877.96
37404	04/08/16	2.1250	IADB-UBS	11/09/20	10,000,000.00	10,350,000.00	1.300			33,912.59
37405	04/20/16	1.4900	UNVHGR (UC REV BONDS)-WF	05/15/20	5,570,000.00	5,570,000.00	1.478			20,748.25
37407	04/21/16	1.6500	PCAR CORP NOTE -UNIONBAN	02/25/19	7,315,000.00	7,378,201.60	1.322		60,348.75	24,583.46
37408	04/28/16	1.5000	CA STATE GO REV BONDS-WF	04/01/21	10,000,000.00	10,000,000.00	1.488			37,500.00
37411	04/29/16	1.5000	CA STATE GO REV BONDS-WF	04/01/21	10,000,000.00	9,945,700.00	1.607			40,278.42
37412	04/29/16	1.2500	IBRD-SUPRA-RBC	04/26/19	9,415,000.00	9,400,877.50	1.292			30,611.69
37413	05/04/16	1.6500	JNJ CORP NOTE - CASTLEOA	12/05/18	10,000,000.00	10,179,100.00	.928			23,813.81
37414	05/04/16	1.9047	PEP-FLOAT CORP NOTE-CAST	02/22/19	10,000,000.00	10,083,700.00	1.538		45,021.73	39,090.70
37415	05/04/16	1.1500	FFCB-WFS	07/01/19	5,000,000.00	5,023,250.00	.989		28,750.00	12,519.84
37416	05/20/16	.7000	IBRD-SUPRA-PJC	07/03/17	25,000,000.00	25,000,000.00	.710	MATURED	87,500.00	972.22
37421	05/13/16	1.5000	DISNEY CORP NOTE - RBC	09/17/18	5,000,000.00	5,073,000.00	.853		37,500.00	10,913.37
37422	05/17/16	1.1250	JNJ CORP NOTE -WEDBUSH	03/01/19	10,000,000.00	10,032,000.00	.998		56,250.00	25,233.05
37425	05/27/16	.8750	FHLB-WFS	06/29/18	10,000,000.00	9,975,900.00	.986			24,780.90
37427	06/14/16	1.2030	NYSHGR MUNI BOND-WFS	07/01/18	4,600,000.00	4,600,000.00	1.193		27,669.00	13,834.50
37431	06/15/16	1.0300	FAMCA-WEDBUSH	05/10/19	10,000,000.00	10,022,570.00	.942			23,789.24
37432	06/17/16	1.0000	IADB-RBC	05/13/19	10,000,000.00	9,998,800.00	.996			25,104.15
37433	06/30/16	1.2100	FNMA-UBS	12/30/19	30,000,000.00	30,000,000.00	1.200			90,750.00
37434	06/20/16	1.7000	AAPL-RBC	02/22/19	5,332,000.00	5,408,780.80	1.132		45,322.00	15,430.87
37435	06/20/16	1.8750	IBM CORP NOT - RBC	05/15/19	4,600,000.00	4,692,000.00	1.147			13,570.06
37436	06/24/16	1.7000	AAPL - RBC	02/22/19	6,870,000.00	6,979,370.40	1.072		58,395.00	18,856.21
37437	06/24/16	1.7000	AAPL - RBC	02/22/19	3,130,000.00	3,179,829.60	1.072		26,605.00	8,590.97
37438	06/24/16	.8000	IBRD-SUPRA-PJC	07/02/18	25,000,000.00	25,000,000.00	.793			50,000.00
37439	06/24/16	1.7500	IADB-SUPRA-COS	08/24/18	20,000,000.00	20,381,000.00	.841		175,000.00	43,186.47
37441	06/24/16	2.1250	WFC-WFC	04/22/19	15,000,000.00	15,285,000.00	1.409			54,280.53
37443	06/24/16	1.9500	IBM CORP NOTE - RBC	02/12/19	7,948,000.00	8,127,386.36	1.055		77,493.00	21,608.87
37445	06/29/16	1.0500	FHLB-CALL-PJC	09/28/18	3,500,000.00	3,507,798.00	.940		18,375.00	8,313.67
37446	07/05/16	1.1000	BANK OF NOVA SCOTIA YCD-	07/03/17	15,000,000.00	15,000,000.00	1.115	MATURED	166,375.00	916.67
37449	07/14/16	1.1250	FHLB-CASTLEOAK	07/14/21	10,000,000.00	9,950,700.00	1.220		56,250.00	30,608.90
37450	07/20/16	1.1800	WFFB NCD-WFS	07/20/17	10,000,000.00	10,000,000.00	1.196	MATURED	119,638.89	6,227.78
37458	07/27/16	1.5000	WALT DISNEY CORP - RBC	09/17/18	8,760,000.00	8,870,726.40	.887		65,700.00	19,823.37
37459	07/27/16	2.2500	PEPSICO CORP-UNIONBANC	01/17/19	3,841,000.00	3,954,117.45	1.013		43,211.25	10,093.67
37461	07/29/16	1.2550	YCD TDNY - RBC	07/03/17	25,000,000.00	25,000,000.00	1.272	MATURED	295,447.92	1,743.06
37462	08/08/16	1.1000	MSFT CORP NOTE-WFS	08/08/19	10,000,000.00	10,004,400.00	1.076		55,000.00	27,130.31
37463	08/08/16	1.8500	WALT DISNEY CORP - RBC	05/30/19	5,037,000.00	5,150,836.20	1.007			13,078.63

CITY OF SAN JOSE  
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37464	08/08/16	1.1000	APPLE CORP - WEDBUSH	08/02/19	8,831,000.00	8,828,412.52	1.101		48,570.50	24,503.84
37465	08/11/16	1.2000	PCAR-WFC	08/12/19	2,000,000.00	2,000,000.00	1.190		12,000.00	6,000.00
37466	08/12/16	1.1250	FHLMC - COS	08/12/21	10,000,000.00	9,949,200.00	1.224		56,250.00	30,684.48
37467	08/15/16	0.0000	FARMER MAC DISC	07/03/17	10,000,000.00	9,943,650.00	.642	MATURED	56,350.00	350.00
37468	08/19/16	1.5500	CTS GO BONDS-WFC	08/15/20	12,770,000.00	12,826,698.80	1.420		98,967.50	45,903.59
37474	09/01/16	1.2500	CAT-WFC	08/18/17	5,000,000.00	5,018,250.00	.858	MATURED	13,000.00	5,663.99
37475	09/19/16	.8750	COCA COLA CORP NOTE-WFS	10/27/17	6,700,000.00	6,690,754.00	.994			16,767.00
37476	09/16/16	1.2500	FHLMC 1X - COS	08/15/19	7,560,000.00	7,560,756.00	1.236		47,250.00	23,559.56
37478	09/23/16	1.1100	WFFB NCD - WFC	07/03/17	25,000,000.00	25,000,000.00	1.125	MATURED	218,145.83	1,541.66
37479	10/04/16	1.2700	BNSHOU YCD - RBC	07/03/17	25,000,000.00	25,000,000.00	1.288	MATURED	239,888.89	1,763.89
37480	10/07/16	1.3500	PEP - BAC	10/04/19	5,000,000.00	5,002,350.00	1.323			16,677.02
37481	10/07/16	1.3500	PEP - MUFG	10/04/19	6,500,000.00	6,503,055.00	1.323			21,680.11
37482	10/11/16	5.6250	GE - MUFG	05/01/18	5,000,000.00	5,347,950.00	1.028			13,855.01
37483	10/26/16	4.0000	CTS GO - WFC	10/15/18	10,000,000.00	10,567,400.00	1.029			27,398.06
37485	10/27/16	1.1000	MSFT - Wedbush	08/08/19	5,000,000.00	4,984,035.00	1.210		27,500.00	15,197.07
37486	10/31/16	1.1800	RY YCD - RBC	08/31/17	30,000,000.00	30,000,000.00	1.196	MATURED	298,933.33	59,983.33
37487	10/28/16	1.4418	BRK FLOAT - COS	08/15/19	10,050,000.00	10,081,114.80	1.347		37,029.72	34,226.03
37489	10/31/16	1.4000	HON - UNIONBANC	10/30/19	10,000,000.00	10,000,000.00	1.389			35,000.00
37491	11/04/16	1.2700	IBRD-PJC	10/26/18	3,500,000.00	3,516,205.00	1.021			9,044.73
37493	10/28/16	1.6791	IBM FLOAT - COS	02/12/19	10,000,000.00	10,056,680.00	1.385		40,496.77	35,114.01
37494	12/06/16	2.0920	LOSAPT-RBC	05/15/20	2,000,000.00	2,000,000.00	2.075			10,460.00
37495	11/28/16	1.0000	IBRD-COS	11/15/17	10,000,000.00	9,996,500.00	1.029			25,914.78
37496	12/09/16	3.1540	UNVHGR-RBC	05/15/21	2,070,000.00	2,161,866.60	2.037			11,098.39
37497	12/12/16	2.6090	PASTRN-WFC	12/01/21	2,000,000.00	2,057,320.00	1.955			10,139.52
37505	12/21/16	2.1500	LOS-WFC	09/01/21	10,000,000.00	9,990,900.00	2.154		149,305.56	54,238.17
37507	12/21/16	1.9300	LOS-RBC	09/01/20	6,560,000.00	6,501,616.00	2.174		87,922.22	35,630.76
37508	12/22/16	1.3800	BMOCHG YCD - UBS	09/18/17	15,000,000.00	15,000,000.00	1.399	MATURED	155,250.00	45,425.00
37509	12/22/16	0.0000	TMCC CP	08/31/17	15,000,000.00	14,865,600.00	1.310	MATURED	134,400.00	32,533.33
37510	12/30/16	2.1500	LOS MUNI BONDS -WFC	09/01/21	3,250,000.00	3,227,055.00	2.299		46,777.43	18,706.12
37512	01/20/17	1.7400	FHLB-WEDBUSH	07/01/20	30,000,000.00	30,000,000.00	1.726		233,450.00	130,500.00
37513	01/04/17	1.1500	TORDNY YCD-CASTLEOAK	07/14/17	10,000,000.00	10,000,000.00	1.166	MATURED	61,013.89	4,152.78
37514	01/06/17	1.1000	NYSHGR 1.1 - RJA	02/15/20	4,975,000.00	4,867,589.75	1.825		27,362.50	22,387.63
37515	01/09/17	5.0000	WIS-WFC	05/01/19	7,135,000.00	7,488,396.55	2.679			50,574.10
37516	01/23/17	1.4200	FHLB - MUFG	07/01/19	20,000,000.00	20,000,000.00	1.408		124,644.44	71,000.00
37517	01/10/17	1.7500	PCAR-MUFG	08/14/18	2,450,000.00	2,461,686.50	1.429		21,437.50	8,868.23
37518	01/20/17	1.1500	FHLMC STEPUP - RBC	07/01/20	20,000,000.00	20,000,000.00	1.141		103,500.00	57,500.00
37519	01/13/17	1.6250	GE CORP - COS	04/02/18	10,000,000.00	10,038,400.00	1.291			32,668.25
37520	01/18/17	1.3750	KO CORP - RBC	05/30/19	9,000,000.00	8,982,000.00	1.451			32,858.62
37521	01/18/17	1.7000	BRK CORP - RBC	03/15/19	4,500,000.00	4,512,195.00	1.556		38,250.00	17,697.60
37522	01/17/17	1.5000	Treasury Note -UBS	05/31/20	15,000,000.00	14,946,093.75	1.608			60,589.38
37523	01/26/17	2.0000	IBRD-SUPRA-WFC	01/26/22	10,000,000.00	9,945,700.00	2.104		100,000.00	52,735.82
37524	01/23/17	1.7960	UC CA REV BONDS-RBC	07/01/19	3,000,000.00	3,017,580.00	1.532		23,647.33	11,650.70
37526	01/24/17	2.3000	BK 1X CORP-COS	09/11/19	4,300,000.00	4,340,936.00	1.901		49,450.00	20,801.97
37527	01/24/17	2.1000	BRK CORP-COS	08/14/19	4,861,000.00	4,906,985.06	1.696		51,040.50	20,980.95

CITY OF SAN JOSE  
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

07/01/17 THROUGH 09/30/17

SORT KEYS ARE FUND

FUND: 1 INVESTMENT FUNDS

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INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED ORIG. COST	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
37528	01/20/17	1.1900	BMO YCD-BAML	08/16/17	13,150,000.00	13,173,094.10	1.267	MATURED	95,139.01	21,040.36
37529	02/01/17	1.7130	CASPWR - RJA	05/01/21	9,844,534.90	9,678,851.38	2.131			51,993.34
37530	02/01/17	1.3750	T NOTE - MUFG	05/31/21	10,000,000.00	9,790,234.38	1.896			46,777.05
37531	02/07/17	2.2000	USB 1X - RBC	04/25/19	5,000,000.00	5,052,500.00	1.689			21,514.87
37532	02/09/17	1.9000	AAPL - COS	02/07/20	10,000,000.00	9,995,100.00	1.902		93,944.44	47,912.44
37533	03/06/17	1.6860	CVX-UNIONBANC	02/28/19	6,500,000.00	6,504,030.00	1.640		52,359.67	26,885.41
37534	03/22/17	2.2500	MDS GO MUNI - WFS	03/15/22	5,000,000.00	5,000,000.00	2.232		54,062.50	28,125.00
37535	10/25/16	0.0000	TMCC CP	07/07/17	10,000,000.00	9,917,833.33	1.186	MATURED	82,166.67	1,933.33
37536	04/19/17	1.6400	FAMCA - RJA	04/17/20	15,000,000.00	14,996,100.00	1.636			61,827.97
37537	04/13/17	1.7960	UNVHGR-RJA	07/01/19	5,875,000.00	5,910,132.50	1.503		22,861.58	22,383.46
37538	04/17/17	0.0000	TMCC CP -TOY	11/24/17	20,000,000.00	19,846,527.78	1.277			63,888.89
37541	04/20/17	1.3650	RY YCD-RBC	02/28/18	20,000,000.00	20,000,000.00	1.384			69,766.67
37542	04/25/17	1.3000	AAPL UNIONBANC	02/23/18	6,227,000.00	6,233,040.19	1.170		26,533.94	18,409.80
37543	04/25/17	7.2500	JPM-RBC	02/01/18	25,000,000.00	26,084,750.00	1.501		483,333.33	99,234.92
37544	04/28/17	1.1000	AAPL-COS	08/02/19	8,000,000.00	7,917,600.00	1.561		23,466.67	31,177.73
37546	05/01/17	2.0000	CASPWR-RJA	05/01/22	20,000,000.00	19,750,600.00	2.261			112,565.61
37547	05/03/17	1.3760	IBRD-COS	04/10/18	10,000,000.00	10,024,591.11	1.193			30,149.71
37548	05/03/17	1.2900	TD YCD UBS	02/28/18	10,000,000.00	10,000,000.00	1.308			32,966.66
37549	05/09/17	2.1500	BK 1X-RBC	02/24/20	7,666,000.00	7,721,425.18	1.856		48,072.21	36,210.51
37551	05/10/17	4.3750	FHLE-WEDBUSH	07/01/19	10,000,000.00	10,607,900.00	1.416		61,979.17	37,857.36
37552	05/17/17	4.3750	FHLE -WFC	07/01/19	10,000,000.00	10,614,100.00	1.363		53,472.22	36,475.39
37553	06/08/17	1.7960	UNVHGR-PJC	07/01/19	2,845,000.00	2,864,915.00	1.432		3,264.48	10,340.87
37554	06/23/17	1.2750	FRMDN FARMER MAC	07/02/18	50,000,000.00	50,000,000.00	1.265			159,375.00
37555	06/20/17	1.8000	DIS CORP - RBC	06/05/20	13,800,000.00	13,808,280.00	1.788			62,217.45
37557	06/23/17	5.5000	GE-RBC	01/08/20	10,000,000.00	10,923,700.00	1.669		22,916.67	46,024.88
37559	06/23/17	1.1090	FHLE FLOATER - UBS	07/01/19	30,000,000.00	30,000,000.00	1.124			85,023.34
37560	07/03/17	2.5700	CTS MUNI-WFS	08/01/21	3,000,000.00	3,007,500.00	2.472		5,996.67	18,393.65
37563	07/05/17	2.0000	MES MUNI-WFC	06/01/19	5,145,000.00	5,194,174.77	1.507			18,870.13
37564	01/20/17	2.0700	IBRD-SUPRA-PJC	07/01/21	30,000,000.00	30,000,000.00	2.053		277,725.00	155,250.00
37565	07/31/17	3.2580	STNPWR-RJA	07/01/22	2,710,000.00	2,838,630.15	2.184			10,528.83
37566	07/28/17	0.0000	GECTSY-CP DISC-GE	02/28/18	10,000,000.00	9,919,375.00	1.380			24,375.00
37567	08/03/17	1.8750	IBM-COS	05/15/19	5,000,000.00	5,049,012.50	1.531			12,499.09
37569	08/02/17	1.8000	FHLE-WFC	07/01/21	3,625,000.00	3,641,385.00	1.705			10,203.65
37570	08/02/17	4.3750	FHLE-WFC	07/01/19	3,735,000.00	3,956,539.14	1.376			8,946.54
37571	08/15/17	1.6200	IFC-COS	08/28/20	10,000,000.00	10,000,000.00	1.608			20,700.00
37572	08/18/17	4.6500	WIS GO MUNI CALL-RBC	05/01/22	4,600,000.00	5,017,913.83	2.723			16,468.87
37573	09/06/17	1.3700	TDNY YCD-UBS	02/28/18	10,000,000.00	10,000,000.00	1.389			9,513.89
37574	09/29/17	1.8750	US TREAURY - UBS	08/31/22	15,000,000.00	14,995,577.96	1.928			1,583.87
SUBTOTAL (FUND) 1 INVESTMENT FUNDS - ASSETS				598 DAYS	1404876692.22	1412208155.63			7,850,954.44	5,088,808.94
SUBTOTAL (FUND) 1 INVESTMENT FUNDS - NET					1404876692.22	1412208155.63			7,850,954.44	5,088,808.94

CITY OF SAN JOSE  
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY  
07/01/17 THROUGH 09/30/17  
SORT KEYS ARE FUND  
FUND: 1 INVESTMENT FUNDS

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INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED ORIG. COST	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
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FUND STATISTICS		ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE	:	1,492,423,341.35	
EARNED INTEREST YIELD THIS PERIOD	:	1.353	.000
WEIGHTED AVG YIELD AT END OF PERIOD	:	1.377	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:		3,615,869.76	



CITY OF SAN JOSE  
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY  
07/01/17 THROUGH 09/30/17  
SORT KEYS ARE FUND  
FUND: 34 CSJ/CSC Jt Pwr

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INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED ORIG. COST	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
37561	06/29/17	.9200	FNMA-WFS	06/26/18	868,000.00	865,219.51	1.247			2,719.96
SUBTOTAL (FUND) 34 CSJ/CSC Jt Pwr			- ASSETS	269 DAYS	868,000.00	865,219.51			.00	2,719.96
SUBTOTAL (FUND) 34 CSJ/CSC Jt Pwr			- NET		868,000.00	865,219.51			.00	2,719.96

FUND STATISTICS		ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE	:	865,219.51	
EARNED INTEREST YIELD THIS PERIOD	:	1.247	.000
WEIGHTED AVG YIELD AT END OF PERIOD	:	1.247	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:		2,846.60	

CITY OF SAN JOSE  
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

07/01/17 THROUGH 09/30/17

SORT KEYS ARE FUND

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FUND: 57 AIRPORT 2007A AMT BOND PROCEEDS

INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED ORIG. COST	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
37053	11/06/12	.8912	FEDERATED GOVT OBLIGATIO	10/01/17	2,389.13	2,389.13	.871		4.92	5.24
37370	11/20/15	1.0743	LAIF-2007A AIRPORT	10/01/17	21,626,330.46	21,626,330.46	1.074		65,330.46	58,526.96
SUBTOTAL (FUND) 57 AIRPORT 2007A AMT B- ASSETS 1 DAYS					21,628,719.59	21,628,719.59			65,335.38	58,532.20
SUBTOTAL (FUND) 57 AIRPORT 2007A AMT B- NET					21,628,719.59	21,628,719.59			65,335.38	58,532.20

FUND STATISTICS		ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE	:	21,617,355.96	
EARNED INTEREST YIELD THIS PERIOD	:	1.074	.000
WEIGHTED AVG YIELD AT END OF PERIOD	:	1.074	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:		58,528.26	

GRAND TOTAL 100.00%(C) 589 DAYS 1427373411.81 1434702094.73 1.349 7,916,289.82 5,150,061.10

CITY OF SAN JOSE  
TREASURY DIVISION  
EARNED INCOME DETAIL  
7/01/17 THROUGH 9/30/17  
SORT KEYS ARE FUND  
FUNDS: 000001, 000034, 000057

INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
32936	STATE INVESTMT POOL-CTY I 01/01/02 1.074 10/01/17	20,184,000.00	35,043.34		72,436.78		35,043.57	72,436.55		72,436.78	72,436.78
36512	FEDERATED GOVT OBLIGATI I 07/01/10 .894 10/01/17	11,157.32	6.94		23.70		15.27	15.37		23.70	23.70
37042	SJ FINANCING AUTHORITY I 09/19/12 1.074 10/01/17	28,410,000.00	69,614.39		89,024.44		69,615.34	89,023.49		89,024.44	89,024.44
37052	FHLB-WF I 10/23/12 .750 09/08/17D		23,541.67 64,115.89		13,958.33 2,584.11		37,500.00 66,700.00			13,958.33 2,584.11	16,542.44
37061	FHLMC-CALL-WF I 11/28/12 .850 11/28/17	10,000,000.00	7,791.67		21,250.00			29,041.67		21,250.00	21,250.00
37074	FHLB-WF I 01/10/13 .750 12/08/17D	10,000,000.00	4,791.67 35,064.42		18,750.00 1,975.46			23,541.67 37,039.88		18,750.00 1,975.46	20,725.46
37084	FHLB-WF I 01/22/13 .750 12/08/17D	10,000,000.00	4,791.67 21,843.91		18,750.00 1,239.75			23,541.67 23,083.66		18,750.00 1,239.75	19,989.75
37085	FHLMC-WF I 01/22/13 .750 01/12/18D	5,000,000.00	17,604.17 21,690.69		9,375.00 1,231.06		18,750.00	8,229.17 22,921.75		9,375.00 1,231.06	10,606.06
37115	FHLMC-CALL-CITIG I 06/27/13 1.250 06/27/18D	4,000,000.00	555.56 4,813.80		12,500.00 302.30			13,055.56 5,116.10		12,500.00 302.30	12,802.30
37116	FHLB-CITIG I 06/25/13 1.250 06/08/18P	10,000,000.00	7,986.11 -19,057.21		31,250.00 -1,195.14			39,236.11 -20,252.35		31,250.00 -1,195.14	30,054.86
37117	FNMA-CALL-UBS I 06/26/13 1.050 04/17/18D	11,000,000.00	23,741.67 64,283.60		28,875.00 4,034.17			52,616.67 68,317.77		28,875.00 4,034.17	32,909.17
37118	FNMA-GILFD I 06/13/13 .875 08/28/17D		29,895.83 96,707.55		13,854.17 3,792.45		43,750.00 100,500.00			13,854.17 3,792.45	17,646.62
37131	FHLMC-WF I 08/05/13 1.000 09/29/17D		25,555.56 83,528.23		24,444.44 5,271.77		50,000.00 88,800.00			24,444.44 5,271.77	29,716.21
37136	FFCB-WF I 09/06/13 1.410 09/06/17		45,041.67		25,458.33		70,500.00			25,458.33	25,458.33

CITY OF SAN JOSE  
 TREASURY DIVISION  
 EARNED INCOME DETAIL  
 7/01/17 THROUGH 9/30/17  
 SORT KEYS ARE FUND  
 FUNDS: 000001, 000034, 000057

INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
37148	FHLMC-WF 10/01/13 .875 03/07/18D	I 10,000,000.00	27,708.33 190,373.92		21,875.00 12,793.57		43,750.00	5,833.33 203,167.49		21,875.00 12,793.57	34,668.57
37149	FNMA-GILFD 09/30/13 1.000 09/20/17D	I	14,027.78 46,547.90		10,972.22 2,752.10		25,000.00 49,300.00			10,972.22 2,752.10	13,724.32
37163	FNMA-WF 12/04/13 .875 05/21/18D	I 10,000,000.00	9,722.22 164,386.74		21,875.00 11,588.95			31,597.22 175,975.69		21,875.00 11,588.95	33,463.95
37165	FNMA-WF 12/05/13 .875 02/08/18D	I 10,000,000.00	34,756.94 136,894.36		21,875.00 9,658.20		43,750.00	12,881.94 146,552.56		21,875.00 9,658.20	31,533.20
37175	FNMA-WF 01/08/14 .875 10/26/17D	I 10,000,000.00	15,798.61 123,795.24		21,875.00 8,967.85			37,673.61 132,763.09		21,875.00 8,967.85	30,842.85
37182	FHLMC-WF 01/22/14 1.000 07/28/17D	I	42,500.00 48,849.88		7,500.00 1,050.12		50,000.00 49,900.00			7,500.00 1,050.12	8,550.12
37183	FFCB-WF 01/23/14 1.160 10/23/17D	I 10,000,000.00	21,911.11 28,510.23		29,000.00 2,089.99			50,911.11 30,600.22		29,000.00 2,089.99	31,089.99
37197	FHLMC-GILFD 04/17/14 1.000 07/28/17D	I	42,500.00 3,225.63		7,500.00 74.37		50,000.00 3,300.00			7,500.00 74.37	7,574.37
37207	FNMA - UBS 04/30/14 .875 08/28/17D	I	30,381.94 69,518.09		13,854.17 3,481.91		43,750.00 73,000.00	486.11		13,854.17 3,481.91	17,336.08
37222	FFCB-GILFD 06/25/14 1.460 11/21/18D	I 6,000,000.00	9,733.33 24,764.20		21,900.00 2,067.43			31,633.33 26,831.63		21,900.00 2,067.43	23,967.43
37271	FHLB-CASTLEOAK 12/15/14 .880 07/03/17	I	7,822.22		977.78		8,800.00			977.78	977.78
37320	FHLB-WFC 04/30/15 1.125 02/28/18P	I 2,155,000.00	8,283.28 -6,654.04		6,060.94 -771.96		12,121.88	2,222.34 -7,426.00		6,060.94 -771.96	5,288.98
37323	FNMA-WFC 04/30/15 1.130 02/28/18P	I 7,845,000.00	30,780.73 -24,223.16		22,162.12 -2,810.25		44,324.25	8,618.60 -27,033.41		22,162.12 -2,810.25	19,351.87
37331	FFCB - GILFD 06/24/15 1.800 06/15/20P	I 20,000,000.00	16,000.00 -10,716.83		90,000.00 -1,335.98			106,000.00 -12,052.81		90,000.00 -1,335.98	88,664.02



CITY OF SAN JOSE  
TREASURY DIVISION  
EARNED INCOME DETAIL  
7/01/17 THROUGH 9/30/17  
SORT KEYS ARE FUND  
FUNDS: 000001, 000034, 000057

INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
37383	USB CORP - WEDBUSH 01/19/16 1.950 11/15/18P	14,000,000.00	34,883.33 -88,139.30		68,250.00 -15,328.58			103,133.33 -103,467.88		68,250.00 -15,328.58	52,921.42
37384	FHLB-Wells Fargo 01/20/16 .865 07/03/17		85,538.89		961.11		86,500.00			961.11	961.11
37387	IBRD-CASTLEOAK 01/22/16 1.095 07/02/18	30,000,000.00	163,187.50		82,125.00		164,400.00	80,912.50		82,125.00	82,125.00
37389	JNJ CORP NOTE-UNIONBANC 01/20/16 1.650 12/05/18P	8,235,000.00	9,813.38 -54,827.22		33,969.37 -9,553.23			43,782.75 -64,380.45		33,969.37 -9,553.23	24,416.14
37390	DE CORP NOTE-RBC 01/20/16 1.950 12/13/18P	5,000,000.00	4,875.00 -21,060.11		24,375.00 -3,669.57			29,250.00 -24,729.68		24,375.00 -3,669.57	20,705.43
37391	MSFT CORP NOTE-RBC 01/20/16 1.300 11/03/18P	10,000,000.00	20,944.44 -2,074.66		32,500.00 -361.49			53,444.44 -2,436.15		32,500.00 -361.49	32,138.51
37393	CHEVRON CORP CONT CALL- 01/20/16 1.104 12/05/17D	9,294,000.00	7,410.42 32,595.48		25,651.44 5,679.52			33,061.86 38,275.00		25,651.44 5,679.52	31,330.96
37397	FNMA 4X - CASTLEOAK 02/22/16 1.150 02/22/19	10,000,000.00	41,208.33		28,750.00		57,500.00	12,458.33		28,750.00	28,750.00
37398	FHLB-CASTLEOAK 02/18/16 1.375 02/18/21D	10,000,000.00	50,798.61 11,034.26		34,375.00 2,034.38		68,750.00	16,423.61 13,068.64		34,375.00 2,034.38	36,409.38
37399	PEPSICO-CORP NOTE-UBS 03/03/16 1.000 10/13/17P	9,575,000.00	20,745.83 -4,415.23		23,937.50 -837.53			44,683.33 -5,252.76		23,937.50 -837.53	23,099.97
37402	IBRD - RBC 04/01/16 1.876 03/15/19P	20,000,000.00	110,475.56 -172,247.87		93,800.00 -34,751.75		187,600.00	16,675.56 -206,999.62		93,800.00 -34,751.75	59,048.25
37403	FFCB-WFS 04/04/16 1.150 07/01/19P	5,000,000.00	28,750.00 -7,371.30		14,375.00 -1,497.04		28,750.00	14,375.00 -8,868.34		14,375.00 -1,497.04	12,877.96
37404	IADB-UBS 04/08/16 2.125 11/09/20P	10,000,000.00	30,694.44 -93,764.92		53,125.00 -19,212.41			83,819.44 -112,977.33		53,125.00 -19,212.41	33,912.59
37405	UNVHGR (UC REV BONDS)-W 04/20/16 1.490 05/15/20	5,570,000.00	10,604.66		20,748.25			31,352.91		20,748.25	20,748.25

CITY OF SAN JOSE  
 TREASURY DIVISION  
 EARNED INCOME DETAIL  
 7/01/17 THROUGH 9/30/17  
 SORT KEYS ARE FUND  
 FUNDS: 000001, 000034, 000057

INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
37407	PCAR CORP NOTE -UNIONBA I 04/21/16 1.650 02/25/19P	7,315,000.00	42,244.13 -26,496.06		30,174.37 -5,590.91		60,348.75	12,069.75 -32,086.97		30,174.37 -5,590.91	24,583.46
37408	CA STATE GO REV BONDS-W I 04/28/16 1.500 04/01/21	10,000,000.00	37,500.00		37,500.00			75,000.00		37,500.00	37,500.00
37411	CA STATE GO REV BONDS-W I 04/29/16 1.500 04/01/21D	10,000,000.00	37,500.00 12,925.70		37,500.00 2,778.42			75,000.00 15,704.12		37,500.00 2,778.42	40,278.42
37412	IBRD-SUPRA-RBC I 04/29/16 1.250 04/26/19D	9,415,000.00	21,249.13 5,535.19		29,421.88 1,189.81			50,671.01 6,725.00		29,421.88 1,189.81	30,611.69
37413	JNJ CORP NOTE - CASTLEO I 05/04/16 1.650 12/05/18P	10,000,000.00	11,916.67 -80,168.57		41,250.00 -17,436.19			53,166.67 -97,604.76		41,250.00 -17,436.19	23,813.81
37414	PEP-FLOAT CORP NOTE-CAS I 05/04/16 1.905 02/22/19P	10,000,000.00	19,574.67 -34,575.29		46,610.62 -7,519.92		45,021.73	21,163.56 -42,095.21		46,610.62 -7,519.92	39,090.70
37415	FFCB-WFS I 05/04/16 1.150 07/01/19P	5,000,000.00	28,750.00 -8,529.71		14,375.00 -1,855.16		28,750.00	14,375.00 -10,384.87		14,375.00 -1,855.16	12,519.84
37416	IBRD-SUPRA-PJC I 05/20/16 .700 07/03/17		86,527.78		972.22		87,500.00			972.22	972.22
37421	DISNEY CORP NOTE - RBC I 05/13/16 1.500 09/17/18P	5,000,000.00	21,666.67 -35,264.88		18,750.00 -7,836.63		37,500.00	2,916.67 -43,101.51		18,750.00 -7,836.63	10,913.37
37422	JNJ CORP NOTE -WEDBUSH I 05/17/16 1.125 03/01/19P	10,000,000.00	37,500.00 -12,888.02		28,125.00 -2,891.95		56,250.00	9,375.00 -15,779.97		28,125.00 -2,891.95	25,233.05
37425	FHLB-WFS I 05/27/16 .875 06/29/18D	10,000,000.00	486.11 12,634.34		21,875.00 2,905.90			22,361.11 15,540.24		21,875.00 2,905.90	24,780.90
37427	NYSHGR MUNI BOND-WFS I 06/14/16 1.203 07/01/18	4,600,000.00	27,669.00		13,834.50		27,669.00	13,834.50		13,834.50	13,834.50
37431	FAMCA-WEDBUSH I 06/15/16 1.030 05/10/19P	10,000,000.00	14,591.67 -8,120.08		25,750.00 -1,960.76			40,341.67 -10,080.84		25,750.00 -1,960.76	23,789.24
37432	IADB-RBC I 06/17/16 1.000 05/13/19D	10,000,000.00	13,344.45 429.06		25,000.00 104.15			38,344.45 533.21		25,000.00 104.15	25,104.15

CITY OF SAN JOSE  
TREASURY DIVISION  
EARNED INCOME DETAIL  
7/01/17 THROUGH 9/30/17  
SORT KEYS ARE FUND  
FUNDS: 000001, 000034, 000057

INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
37433	FNMA-UBS 06/30/16 1.210 12/30/19	I 30,000,000.00	1,008.33		90,750.00			91,758.33		90,750.00	90,750.00
37434	AAPL-RBC 06/20/16 1.700 02/22/19P	I 5,332,000.00	32,228.98 -29,549.21		22,661.00 -7,230.13	45,322.00		9,567.98 -36,779.34		22,661.00 -7,230.13	15,430.87
37435	IBM CORP NOT - RBC 06/20/16 1.875 05/15/19P	I 4,600,000.00	11,020.83 -32,664.78		21,562.50 -7,992.44			32,583.33 -40,657.22		21,562.50 -7,992.44	13,570.06
37436	AAPL - RBC 06/24/16 1.700 02/22/19P	I 6,870,000.00	41,525.33 -41,814.79		29,197.50 -10,341.29	58,395.00		12,327.83 -52,156.08		29,197.50 -10,341.29	18,856.21
37437	AAPL - RBC 06/24/16 1.700 02/22/19P	I 3,130,000.00	18,919.11 -19,050.99		13,302.50 -4,711.53	26,605.00		5,616.61 -23,762.52		13,302.50 -4,711.53	8,590.97
37438	IBRD-SUPRA-PJC 06/24/16 .800 07/02/18	I 25,000,000.00	3,888.89		50,000.00			53,888.89		50,000.00	50,000.00
37439	IADB-SUPRA-COS 06/24/16 1.750 08/24/18P	I 20,000,000.00	123,472.22 -179,180.78		87,500.00 -44,313.53	175,000.00		35,972.22 -223,494.31		87,500.00 -44,313.53	43,186.47
37441	WFC-WFC 06/24/16 2.125 04/22/19P	I 15,000,000.00	61,093.75 -102,732.56		79,687.50 -25,406.97			140,781.25 -128,139.53		79,687.50 -25,406.97	54,280.53
37443	IBM CORP NOTE - RBC 06/24/16 1.950 02/12/19P	I 7,948,000.00	59,841.82 -69,295.67		38,746.50 -17,137.63	77,493.00		21,095.32 -86,433.30		38,746.50 -17,137.63	21,608.87
37445	FHLB-CALL-PJC 06/29/16 1.050 09/28/18P	I 3,500,000.00	9,493.75 -3,485.83		9,187.50 -873.83	18,375.00		306.25 -4,359.66		9,187.50 -873.83	8,313.67
37446	BANK OF NOVA SCOTIA YCD 07/05/16 1.100 07/03/17	I	165,458.33		916.67	166,375.00				916.67	916.67
37449	FHLB-CASTLEOAK 07/14/16 1.125 07/14/21D	I 10,000,000.00	52,187.50 9,503.61		28,125.00 2,483.90	56,250.00		24,062.50 11,987.51		28,125.00 2,483.90	30,608.90
37450	WFFB NCD-WFS 07/20/16 1.180 07/20/17	I	113,411.11		6,227.78	119,638.89				6,227.78	6,227.78
37458	WALT DISNEY CORP - RBC 07/27/16 1.500 09/17/18P	I 8,760,000.00	37,960.00 -48,000.32		32,850.00 -13,026.63	65,700.00		5,110.00 -61,026.95		32,850.00 -13,026.63	19,823.37



CITY OF SAN JOSE  
TREASURY DIVISION  
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7/01/17 THROUGH 9/30/17  
SORT KEYS ARE FUND  
FUNDS: 000001, 000034, 000057

INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
37459	PEPSICO CORP-UNIONBANC I 07/27/16 2.250 01/17/19P	3,841,000.00	41,770.88 -42,419.04		21,605.62 -11,511.95		43,211.25	20,165.25 -53,930.99		21,605.62 -11,511.95	10,093.67
37461	YCD TDNY - RBC I 07/29/16 1.255 07/03/17		293,704.86		1,743.06		295,447.92			1,743.06	1,743.06
37462	MSFT CORP NOTE-WFS I 08/08/16 1.100 08/08/19P	10,000,000.00	43,694.44 -1,313.97		27,500.00 -369.69		55,000.00	16,194.44 -1,683.66		27,500.00 -369.69	27,130.31
37463	WALT DISNEY CORP - RBC I 08/08/16 1.850 05/30/19P	5,037,000.00	8,024.22 -36,316.52		23,296.13 -10,217.50			31,320.35 -46,534.02		23,296.13 -10,217.50	13,078.63
37464	APPLE CORP - WEDBUSH I 08/08/16 1.100 08/02/19D	8,831,000.00	39,665.91 776.96		24,285.25 218.59		48,570.50	15,380.66 995.55		24,285.25 218.59	24,503.84
37465	PCAR-WFC I 08/11/16 1.200 08/12/19	2,000,000.00	9,266.67		6,000.00		12,000.00	3,266.67		6,000.00	6,000.00
37466	FHLMC - COS I 08/12/16 1.125 08/12/21D	10,000,000.00	43,437.50 8,985.98		28,125.00 2,559.48		56,250.00	15,312.50 11,545.46		28,125.00 2,559.48	30,684.48
37467	FARMER MAC DISC I 08/15/16 .000 07/03/17D		56,000.00		350.00		56,350.00			350.00	350.00
37468	CTS GO BONDS-WFC I 08/19/16 1.550 08/15/20P	12,770,000.00	74,775.44 -12,297.06		49,483.75 -3,580.16		98,967.50	25,291.69 -15,877.22		49,483.75 -3,580.16	45,903.59
37474	CAT-WFC I 09/01/16 1.250 08/18/17P		23,090.28 -15,754.27		8,159.72 -2,495.73		31,250.00 -18,250.00			8,159.72 -2,495.73	5,663.99
37475	COCA COLA CORP NOTE-WFS I 09/19/16 .875 10/27/17D	6,700,000.00	10,422.22 6,538.73		14,656.25 2,110.75			25,078.47 8,649.48		14,656.25 2,110.75	16,767.00
37476	FHLMC 1X - COS I 09/16/16 1.250 08/15/19P	7,560,000.00	35,700.00 -204.82		23,625.00 -65.44		47,250.00	12,075.00 -270.26		23,625.00 -65.44	23,559.56
37478	WFFB NCD - WFC I 09/23/16 1.110 07/03/17		216,604.17		1,541.66		218,145.83			1,541.66	1,541.66
37479	BNSHOU YCD - RBC I 10/04/16 1.270 07/03/17		238,125.00		1,763.89		239,888.89			1,763.89	1,763.89

CITY OF SAN JOSE  
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INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
37480	PEP - BAC 10/07/16 1.350 10/04/19P	I 5,000,000.00	16,312.50 -574.59		16,875.00 -197.98			33,187.50 -772.57		16,875.00 -197.98	16,677.02
37481	PEP - MUFG 10/07/16 1.350 10/04/19P	I 6,500,000.00	21,206.25 -746.96		21,937.50 -257.39			43,143.75 -1,004.35		21,937.50 -257.39	21,680.11
37482	GE - MUFG 10/11/16 5.625 05/01/18P	I 5,000,000.00	46,875.00 -161,394.80		70,312.50 -56,457.49			117,187.50 -217,852.29		70,312.50 -56,457.49	13,855.01
37483	CTS GO - WFC 10/26/16 4.000 10/15/18P	I 10,000,000.00	84,444.44 -195,709.60		100,000.00 -72,601.94			184,444.44 -268,311.54		100,000.00 -72,601.94	27,398.06
37485	MSFT - Wedbush 10/27/16 1.100 08/08/19D	I 5,000,000.00	21,847.22 3,885.08		13,750.00 1,447.07		27,500.00	8,097.22 5,332.15		13,750.00 1,447.07	15,197.07
37486	RY YCD - RBC 10/31/16 1.180 08/31/17	I	238,950.00		59,983.33		298,933.33			59,983.33	59,983.33
37487	BRK FLOAT - COS 10/28/16 1.442 08/15/19P	I 10,050,000.00	18,917.37 -7,496.81		37,029.72 -2,803.69		37,029.72	18,917.37 -10,300.50		37,029.72 -2,803.69	34,226.03
37489	HON - UNIONBANC 10/31/16 1.400 10/30/19	I 10,000,000.00	23,722.22		35,000.00			58,722.22		35,000.00	35,000.00
37491	IBRD-PJC 11/04/16 1.270 10/26/18P	I 3,500,000.00	8,025.69 -5,371.70		11,112.50 -2,067.77			19,138.19 -7,439.47		11,112.50 -2,067.77	9,044.73
37493	IBM FLOAT - COS 10/28/16 1.679 02/12/19P	I 10,000,000.00	21,540.82 -16,658.64		41,344.07 -6,230.06		40,496.77	22,388.12 -22,888.70		41,344.07 -6,230.06	35,114.01
37494	LOSAPT-RBC 12/06/16 2.092 05/15/20	I 2,000,000.00	5,346.22		10,460.00			15,806.22		10,460.00	10,460.00
37495	IBRD-COS 11/28/16 1.000 11/15/17D	I 10,000,000.00	12,777.78 2,137.78		25,000.00 914.78			37,777.78 3,052.56		25,000.00 914.78	25,914.78
37496	UNVHGR-RBC 12/09/16 3.154 05/15/21P	I 2,070,000.00	8,342.33 -11,582.69		16,321.95 -5,223.56			24,664.28 -16,806.25		16,321.95 -5,223.56	11,098.39
37497	PASTRN-WFC 12/12/16 2.609 12/01/21P	I 2,000,000.00	4,348.33 -6,347.83		13,045.00 -2,905.48			17,393.33 -9,253.31		13,045.00 -2,905.48	10,139.52

CITY OF SAN JOSE  
TREASURY DIVISION  
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INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACCL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
37505	LOS-WFC 12/21/16 2.150 09/01/21D	I 10,000,000.00	113,472.22 1,018.78		53,750.01 488.16		149,305.56	17,916.67 1,506.94		53,750.01 488.16	54,238.17
37507	LOS-RBC 12/21/16 1.930 09/01/20D	I 6,560,000.00	66,820.89 8,303.50		31,652.00 3,978.76		87,922.22	10,550.67 12,282.26		31,652.00 3,978.76	35,630.76
37508	BMOCHG YCD - UBS 12/22/16 1.380 09/18/17	I		109,825.00	45,425.00		155,250.00			45,425.00	45,425.00
37509	TMCC CP 12/22/16 .000 08/31/17D	I		101,866.67	32,533.33		134,400.00			32,533.33	32,533.33
37510	LOS MUNI BONDS -WFC 12/30/16 2.150 09/01/21D	I 3,250,000.00	36,878.48 2,461.27		17,468.75 1,237.37		48,524.31	5,822.92 3,698.64		17,468.75 1,237.37	18,706.12
37512	FHLB-WEDBUSH 01/20/17 1.740 07/01/20	I 30,000,000.00		233,450.00	130,500.00		233,450.00	130,500.00		130,500.00	130,500.00
37513	TORDNY YCD-CASTLEOAK 01/04/17 1.150 07/14/17	I		56,861.11	4,152.78		61,013.89			4,152.78	4,152.78
37514	NYSHGR 1.1 - RJA 01/06/17 1.100 02/15/20D	I 4,975,000.00	20,673.89 16,655.69		13,681.25 8,706.38		27,362.50	6,992.64 25,362.07		13,681.25 8,706.38	22,387.63
37515	WIS-WFC 01/09/17 5.000 05/01/19P	I 7,135,000.00	59,458.33 -72,609.98		89,187.50 -38,613.40			148,645.83 -111,223.38		89,187.50 -38,613.40	50,574.10
37516	FHLB - MUFG 01/23/17 1.420 07/01/19	I 20,000,000.00		124,644.44	71,000.00		124,644.44	71,000.00		71,000.00	71,000.00
37517	PCAR-MUFG 01/10/17 1.750 08/14/18P	I 2,450,000.00	16,316.32 -3,459.69		10,718.75 -1,850.52		21,437.50	5,597.57 -5,310.21		10,718.75 -1,850.52	8,868.23
37518	FHLMC STEPUP - RBC 01/20/17 1.150 07/01/20	I 20,000,000.00		102,861.11	57,500.00		103,500.00	56,861.11		57,500.00	57,500.00
37519	GE CORP - COS 01/13/17 1.625 04/02/18P	I 10,000,000.00	40,173.61 -14,616.22		40,625.00 -7,956.75			80,798.61 -22,572.97		40,625.00 -7,956.75	32,668.25
37520	KO CORP - RBC 01/18/17 1.375 05/30/19D	I 9,000,000.00	10,656.25 3,424.59		30,937.50 1,921.12			41,593.75 5,345.71		30,937.50 1,921.12	32,858.62

CITY OF SAN JOSE  
TREASURY DIVISION  
EARNED INCOME DETAIL  
7/01/17 THROUGH 9/30/17  
SORT KEYS ARE FUND  
FUNDS: 000001, 000034, 000057

INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
37521	BRK CORP - RBC 01/18/17 1.700 03/15/19P	4,500,000.00	22,525.00 -2,544.50		19,125.00 -1,427.40		38,250.00	3,400.00 -3,971.90		19,125.00 -1,427.40	17,697.60
37522	Treasury Note -UBS 01/17/17 1.500 05/31/20D	15,000,000.00	19,057.38 7,231.33		56,557.37 4,032.01			75,614.75 11,263.34		56,557.37 4,032.01	60,589.38
37523	IBRD-SUPRA-WFC 01/26/17 2.000 01/26/22D	10,000,000.00	86,111.11 4,638.99		50,000.00 2,735.82		100,000.00	36,111.11 7,374.81		50,000.00 2,735.82	52,735.82
37524	UC CA REV BONDS-RBC 01/23/17 1.796 07/01/19P	3,000,000.00	26,940.00 -3,144.23		13,470.00 -1,819.30		26,940.00	13,470.00 -4,963.53		13,470.00 -1,819.30	11,650.70
37526	BK 1X CORP-COS 01/24/17 2.300 09/11/19P	4,300,000.00	30,219.44 -6,737.38		24,725.00 -3,923.03		49,450.00	5,494.44 -10,660.41		24,725.00 -3,923.03	20,801.97
37527	BRK CORP-COS 01/24/17 2.100 08/14/19P	4,861,000.00	38,847.49 -7,795.75		25,520.25 -4,539.30		51,040.50	13,327.24 -12,335.05		25,520.25 -4,539.30	20,980.95
37528	BMO YCD-BAML 01/20/17 1.190 08/16/17D		98,237.81 3,680.41		19,995.31 1,045.05		118,233.11 4,725.46	.01		19,995.31 1,045.05	21,040.36
37529	CASPWR - RJA 02/01/17 1.713 05/01/21D	9,844,534.90	28,106.15 16,033.89		42,159.22 9,834.12			70,265.37 25,868.01		42,159.22 9,834.12	51,993.34
37530	T NOTE - MUFG 02/01/17 1.375 05/31/21D	10,000,000.00	11,646.17 19,914.46		34,562.85 12,214.20			46,209.02 32,128.66		34,562.85 12,214.20	46,777.05
37531	USB 1X - RBC 02/07/17 2.200 04/25/19P	5,000,000.00	20,166.67 -9,368.03		27,500.00 -5,985.13			47,666.67 -15,353.16		27,500.00 -5,985.13	21,514.87
37532	AAPL - COS 02/09/17 1.900 02/07/20D	10,000,000.00	74,944.44 636.60		47,500.00 412.44		93,944.44	28,500.00 1,049.04		47,500.00 412.44	47,912.44
37533	CVX-UNIONBANC 03/06/17 1.686 02/28/19P	6,500,000.00	35,921.17 -651.26		27,397.50 -512.09		53,272.92	10,045.75 -1,163.35		27,397.50 -512.09	26,885.41
37534	MDS GO MUNI - WFS 03/22/17 2.250 03/15/22	5,000,000.00	30,937.50		28,125.00		54,062.50	5,000.00		28,125.00	28,125.00
37535	TMCC CP 10/25/16 .000 07/07/17D		80,233.34		1,933.33		82,166.67			1,933.33	1,933.33

CITY OF SAN JOSE  
 TREASURY DIVISION  
 EARNED INCOME DETAIL  
 7/01/17 THROUGH 9/30/17  
 SORT KEYS ARE FUND  
 FUNDS: 000001, 000034, 000057

INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
37536	FAMCA - RJA 04/19/17 1.640 04/17/20D	I 15,000,000.00	49,200.00 260.24		61,500.00 327.97			110,700.00 588.21		61,500.00 327.97	61,827.97
37537	UNVHGR-RJA 04/13/17 1.796 07/01/19P	I 5,875,000.00	52,757.50 -3,430.74		26,378.75 -3,995.29		52,757.50	26,378.75 -7,426.03		26,378.75 -3,995.29	22,383.46
37538	TMCC CP -TOY 04/17/17 .000 11/24/17D	I 20,000,000.00		52,083.33	63,888.89			115,972.22		63,888.89	63,888.89
37541	RY YCD-RBC 04/20/17 1.365 02/28/18	I 20,000,000.00		54,600.00	69,766.67			124,366.67		69,766.67	69,766.67
37542	AAPL UNIONBANC 04/25/17 1.300 02/23/18P	I 6,227,000.00	28,782.58 -1,331.23		20,237.75 -1,827.95		40,475.50	8,544.83 -3,159.18		20,237.75 -1,827.95	18,409.80
37543	JPM-RBC 04/25/17 7.250 02/01/18P	I 25,000,000.00	755,208.34 -257,724.29		453,124.99 -353,890.07		906,250.00	302,083.33 -611,614.36		453,124.99 -353,890.07	99,234.92
37544	AAPL-COS 04/28/17 1.100 08/02/19D	I 8,000,000.00	35,933.33 6,384.50		22,000.00 9,177.73		44,000.00	13,933.33 15,562.23		22,000.00 9,177.73	31,177.73
37546	CASPWR-RJA 05/01/17 2.000 05/01/22D	I 20,000,000.00	66,666.67 8,331.54		100,000.00 12,565.61			166,666.67 20,897.15		100,000.00 12,565.61	112,565.61
37547	IBRD-COS 05/03/17 1.376 04/10/18P	I 10,000,000.00	30,960.00 -2,725.73		34,400.00 -4,250.29			65,360.00 -6,976.02		34,400.00 -4,250.29	30,149.71
37548	TD YCD UBS 05/03/17 1.290 02/28/18	I 10,000,000.00		21,141.67	32,966.66			54,108.33		32,966.66	32,966.66
37549	BK 1X-RBC 05/09/17 2.150 02/24/20P	I 7,666,000.00	58,144.48 -2,877.12		41,204.75 -4,994.24		82,409.50	16,939.73 -7,871.36		41,204.75 -4,994.24	36,210.51
37551	FHLB-WEDBUSH 05/10/17 4.375 07/01/19P	I 10,000,000.00	218,750.00 -40,423.02		109,375.00 -71,517.64		218,750.00	109,375.00 -111,940.66		109,375.00 -71,517.64	37,857.36
37552	FHLB -WFC 05/17/17 4.375 07/01/19P	I 10,000,000.00	218,750.00 -35,657.42		109,375.00 -72,899.61		218,750.00	109,375.00 -108,557.03		109,375.00 -72,899.61	36,475.39
37553	UNVHGR-PJC 06/08/17 1.796 07/01/19P	I 2,845,000.00	25,548.10 -608.29		12,774.05 -2,433.18		25,548.10	12,774.05 -3,041.47		12,774.05 -2,433.18	10,340.87

CITY OF SAN JOSE  
 TREASURY DIVISION  
 EARNED INCOME DETAIL  
 7/01/17 THROUGH 9/30/17  
 SORT KEYS ARE FUND  
 FUNDS: 000001, 000034, 000057

INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
37554	FRMDN FARMER MAC 06/23/17 1.275 07/02/18	I 50,000,000.00	14,166.67		159,375.00			173,541.67		159,375.00	159,375.00
37555	DIS CORP - RBC 06/20/17 1.800 06/05/20D	I 13,800,000.00	17,250.00 14.04		62,100.00 117.45			79,350.00 131.49		62,100.00 117.45	62,217.45
37557	GE-RBC 06/23/17 5.500 01/08/20P	I 10,000,000.00	264,305.55 -7,954.36		137,500.01 -91,475.13		275,000.00	126,805.56 -99,429.49		137,500.01 -91,475.13	46,024.88
37559	FHLB FLOATER - UBS 06/23/17 1.109 07/01/19	I 30,000,000.00	7,393.33		85,023.34			92,416.67		85,023.34	85,023.34
37560	CTS MUNI-WFS 07/03/17 2.570 08/01/21P	I 3,000,000.00	32,553.33		18,846.67 -453.02		38,550.00	12,850.00 -453.02		18,846.67 -453.02	18,393.65
37563	MES MUNI-WFC 07/05/17 2.000 06/01/19P	I 5,145,000.00	4,001.67		24,581.67 -5,711.54			28,583.34 -5,711.54		24,581.67 -5,711.54	18,870.13
37564	IBRD-SUPRA-PJC 01/20/17 2.070 07/01/21	I 30,000,000.00	277,725.00		155,250.00		277,725.00	155,250.00		155,250.00	155,250.00
37565	STNPWR-RJA 07/31/17 3.258 07/01/22P	I 2,710,000.00	7,357.65		14,715.30 -4,186.47			22,072.95 -4,186.47		14,715.30 -4,186.47	10,528.83
37566	GECTSY-CP DISC-GE 07/28/17 .000 02/28/18D	I 10,000,000.00			24,375.00			24,375.00		24,375.00	24,375.00
37567	IBM-COS 08/03/17 1.875 05/15/19P	I 5,000,000.00	20,312.50		15,104.17 -2,605.08			35,416.67 -2,605.08		15,104.17 -2,605.08	12,499.09
37569	FHLB-WFC 08/02/17 1.800 07/01/21P	I 3,625,000.00	4,712.50		10,693.75 -490.10			15,406.25 -490.10		10,693.75 -490.10	10,203.65
37570	FHLB-WFC 08/02/17 4.375 07/01/19P	I 3,735,000.00	14,071.09		26,780.47 -17,833.93			40,851.56 -17,833.93		26,780.47 -17,833.93	8,946.54
37571	IFC-COS 08/15/17 1.620 08/28/20	I 10,000,000.00			20,700.00			20,700.00		20,700.00	20,700.00
37572	WIS GO MUNI CALL-RBC 08/18/17 4.650 05/01/22P	I 4,600,000.00	63,575.83		25,549.17 -9,080.30			89,125.00 -9,080.30		25,549.17 -9,080.30	16,468.87

CITY OF SAN JOSE  
TREASURY DIVISION  
EARNED INCOME DETAIL  
7/01/17 THROUGH 9/30/17  
SORT KEYS ARE FUND  
FUNDS: 000001, 000034, 000057

INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACCRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
37573	TDNY YCD-UBS 09/06/17 1.370 02/28/18	I 10,000,000.00			9,513.89			9,513.89		9,513.89	9,513.89
37574	US TREASURY - UBS 09/29/17 1.875 08/31/22D	I 15,000,000.00	22,531.08		1,553.87 30.00			24,084.95 30.00		1,553.87 30.00	1,583.87
SUBTOTAL (Fund) 1 INVESTMENT FUNDS											
	PAR VALUE	1404876692.22									
	SOLD				.00			.00		.00	
	MATURED/OUTSTANDING				6,002,677.09		8,344,428.33				
	INTEREST		8,363,702.05	.00	6,002,677.09	.00	8,344,428.33	6,021,950.81		6,002,677.09	5,088,808.94
										LESS CURRENT PERIOD ADJUSTMENTS	.00
										LESS PRIOR PERIOD ADJUSTMENTS	.00
										-----	6,002,677.09
	PRIOR PERIOD ACCRUED		7,024,322.60				5,850,393.58	1,173,929.02			
	PRIOR PERIOD PURCHASED		1,170,263.80				1,151,812.69	18,451.11			
	PURCHASED THIS PERIOD		169,115.65				32,553.33	136,562.32			
	ACCRUED THIS PERIOD		.00				1,309,668.73	4,693,008.36			
	PREMIUM		-2,568,507.97				-18,250.00	-3,760,794.81	.00	-1,210,536.84	
	DISCOUNT		1,767,187.20				709,142.13	1,354,713.76	.00	296,668.69	
	GAIN/LOSS								.00		

CITY OF SAN JOSE  
 TREASURY DIVISION  
 EARNED INCOME DETAIL  
 7/01/17 THROUGH 9/30/17  
 SORT KEYS ARE FUND  
 FUNDS: 000001, 000034, 000057

INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
37561	FNMA-WFS 06/29/17 .920 06/26/18D	I 868,000.00	110.91		1,996.40			2,107.31		1,996.40	2,719.96
			15.73		723.56			739.29		723.56	
SUBTOTAL (Fund) 34 CSJ/CSC Jt Pwr											
	PAR VALUE	868,000.00									
	SOLD				.00		.00		.00		
	MATURED/OUTSTANDING				1,996.40		.00				
	INTEREST		110.91	.00	1,996.40	.00	.00	2,107.31		1,996.40	2,719.96
										.00	
										.00	
										----- 1,996.40	
	PRIOR PERIOD ACCRUED		44.36				.00	44.36			
	PRIOR PERIOD PURCHASED		66.55				.00	66.55			
	PURCHASED THIS PERIOD		.00				.00	.00			
	ACCRUED THIS PERIOD		.00				.00	1,996.40			
	PREMIUM		.00				.00	.00	.00	.00	
	DISCOUNT		15.73				.00	739.29	.00	723.56	
	GAIN/LOSS								.00		



CITY OF SAN JOSE  
 TREASURY DIVISION  
 EARNED INCOME DETAIL  
 7/01/17 THROUGH 9/30/17  
 SORT KEYS ARE FUND  
 FUNDS: 000001, 000034, 000057

INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
37053	FEDERATED GOVT OBLIGATI I 11/06/12 .891 10/01/17	2,389.13	1.42		5.24		4.92	1.74		5.24	5.24
37370	LAIF-2007A AIRPORT I 11/20/15 1.074 10/01/17	21,626,330.46	65,330.02		58,526.96		65,330.46	58,526.52		58,526.96	58,526.96
SUBTOTAL (Fund) 57 AIRPORT 2007A AMT BOND PROCEEDS											
	PAR VALUE	21,628,719.59									
	SOLD				.00		.00		.00		
	MATURED/OUTSTANDING				58,532.20		65,335.38				
	INTEREST		65,331.44	.00	58,532.20	.00	65,335.38	58,528.26		58,532.20	58,532.20
										LESS CURRENT PERIOD ADJUSTMENTS	.00
										LESS PRIOR PERIOD ADJUSTMENTS	.00
										-----	58,532.20
	PRIOR PERIOD ACCRUED		65,331.44				65,331.44	.00			
	PRIOR PERIOD PURCHASED		.00				.00	.00			
	PURCHASED THIS PERIOD		.00				.00	.00			
	ACCRUED THIS PERIOD		.00				3.94	58,528.26			
	PREMIUM		.00				.00	.00	.00	.00	
	DISCOUNT		.00				.00	.00	.00	.00	
	GAIN/LOSS								.00	.00	

CITY OF SAN JOSE  
TREASURY DIVISION  
EARNED INCOME DETAIL  
7/01/17 THROUGH 9/30/17  
SORT KEYS ARE FUND  
FUNDS: 000001, 000034, 000057

INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
GRAND TOTAL											
	PAR VALUE	1427373411.81									
	SOLD MATURED/OUTSTANDING				6,063,205.69		8,409,763.71		.00		
	INTEREST CAPITALIZED INTEREST		8,429,144.40	.00	6,063,205.69	.00	8,409,763.71	6,082,586.38		6,063,205.69	5,150,061.10
	NET INTEREST AND RECEIPTS		8,429,144.40	.00	6,063,205.69	.00	8,409,763.71	6,082,586.38		6,063,205.69	
						LESS CURRENT PERIOD ADJUSTMENTS				.00	
						LESS PRIOR PERIOD ADJUSTMENTS				.00	
										6,063,205.69	
	PRIOR PERIOD ACCRUED		7,089,698.40				5,915,725.02	1,173,973.38			
	PRIOR PERIOD PURCHASED		1,170,330.35				1,151,812.69	18,517.66			
	PURCHASED THIS PERIOD		169,115.65				32,553.33	136,562.32			
	ACCRUED THIS PERIOD		.00				1,309,672.67	4,753,533.02			
	PREMIUM DISCOUNT		-2,568,507.97				-18,250.00	-3,760,794.81	.00	-1,210,536.84	
	GAIN/LOSS		1,767,202.93				709,142.13	1,355,453.05	.00	297,392.25	
									.00		

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## **SECTION C**

### **MARKET VALUE OF PORTFOLIO**

The Securities Inventory at Market Value is an inventory of each security investment outstanding as of a certain date, along with its current market value and accrued interest.

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# Inventory by Market Value

As Of Date: 09/30/2017

Date Basis: Settlement

Run: 10/16/2017 10:48:18 AM

Reporting Currency: Local

## City of San Jose

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
<b>Fund: 1 INVESTMENT FUNDS</b>								
37378	TREASURY NOTE - PJC	912828VV9	12/29/2015	2.125000	10,000,000.00	10,143,400.00	18,197.51	0.00
			08/31/2020	1.722690	10,179,687.50	101.434000	IDC-FIS	-36,287.50
37522	Treasury Note -UBS	912828XE5	01/17/2017	1.500000	15,000,000.00	14,967,150.00	75,614.75	21,056.25
			05/31/2020	1.610000	14,946,093.75	99.781000	IDC-FIS	0.00
37530	T NOTE - MUFG	912828R77	02/01/2017	1.375000	10,000,000.00	9,864,800.00	46,209.02	74,565.62
			05/31/2021	1.881897	9,790,234.38	98.648000	IDC-FIS	0.00
37574	US TREASURY - UBS	912828L24	09/29/2017	1.875000	15,000,000.00	14,961,300.00	24,084.95	0.00
			08/31/2022	1.913000	14,995,577.96	99.742000	IDC-FIS	-11,746.88
Inv Type: 12 TREASURY NOTES				1.715619	50,000,000.00	49,936,650.00	164,106.23	95,621.87
				1.777351	49,911,593.59	99.873300		-48,034.38
37074	FHLB-WF	313381B20	01/10/2013	.750000	10,000,000.00	9,993,700.00	23,541.67	32,200.00
			12/08/2017	.830000	9,961,500.00	99.937000	IDC-FIS	0.00
37084	FHLB-WF	313381B20	01/22/2013	.750000	10,000,000.00	9,993,700.00	23,541.67	17,700.00
			12/08/2017	.800000	9,976,000.00	99.937000	IDC-FIS	0.00
37116	FHLB-CITIG	313379DT3	06/25/2013	1.250000	10,000,000.00	9,997,500.00	39,236.11	0.00
			06/08/2018	1.201000	10,023,500.00	99.975000	IDC-FIS	-26,000.00
37320	FHLB-WFC	3130A4NM0	04/30/2015	1.125000	2,155,000.00	2,154,116.45	2,222.34	0.00
			02/28/2018	.980091	2,163,684.65	99.959000	IDC-FIS	-9,568.20
37398	FHLB-CASTLEOAK	3130A7CV5	02/18/2016	1.375000	10,000,000.00	9,896,700.00	16,423.61	0.00
			02/18/2021	1.459077	9,959,600.00	98.967000	IDC-FIS	-62,900.00
37425	FHLB-WFS	3130A8BD4	05/27/2016	.875000	10,000,000.00	9,972,100.00	22,361.11	0.00
			06/29/2018	.991934	9,975,900.00	99.721000	IDC-FIS	-3,800.00
37445	FHLB-CALL-PJC	3130A7GC3	06/29/2016	1.050000	3,500,000.00	3,493,665.00	306.25	0.00
			09/28/2018	.750104	3,507,798.00	99.819000	IDC-FIS	-14,133.00
37449	FHLB-CASTLEOAK	3130A8QS5	07/14/2016	1.125000	10,000,000.00	9,768,700.00	24,062.50	0.00
			07/14/2021	1.226957	9,950,700.00	97.687000	IDC-FIS	-182,000.00
37512	FHLB-WEDBUSH	3130AAJP4	01/20/2017	1.740000	30,000,000.00	29,987,100.00	130,500.00	0.00
			07/01/2020	1.740106	30,000,000.00	99.957000	IDC-FIS	-12,900.00
37516	FHLB - MUFG	3130AAKK3	01/23/2017	1.420000	20,000,000.00	19,994,800.00	71,000.00	0.00
			07/01/2019	1.420112	20,000,000.00	99.974000	IDC-FIS	-5,200.00
37551	FHLB-WEDBUSH	3133XU3G6	05/10/2017	4.375000	10,000,000.00	10,488,800.00	109,375.00	0.00
			07/01/2019	1.480063	10,607,900.00	104.888000	IDC-FIS	-119,100.00
37552	FHLB -WFC	3133XU3G6	05/17/2017	4.375000	10,000,000.00	10,488,800.00	109,375.00	0.00
			07/01/2019	1.426324	10,614,100.00	104.888000	IDC-FIS	-125,300.00



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Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain	
					Current Book	Market Price			Unrealized Loss	Unrealized Gain
37569	FHLB-WFC	3130ABQY5	08/02/2017	1.800000	3,625,000.00	3,617,061.25	15,406.25		0.00	
			07/01/2021	1.714500	3,641,385.00	99.781000	IDC-FIS		-19,611.25	
37570	FHLB-WFC	3133XU3G6	08/02/2017	4.375000	3,735,000.00	3,917,566.80	40,851.56		0.00	
			07/01/2019	1.422100	3,956,539.14	104.888000	IDC-FIS		-24,901.25	
Inv Type: 22 FEDERAL HOME LOAN BANKS				1.832693	143,015,000.00	143,764,309.50	628,203.07		49,900.00	
				1.337064	144,338,606.79	100.523938			-605,413.70	
37117	FNMA-CALL-UBS	3136G1JV2	06/26/2013	1.050000	11,000,000.00	10,985,920.00	52,616.67		62,920.00	
			04/17/2018	1.200000	10,923,000.00	99.872000	IDC-FIS		0.00	
37163	FNMA-WF	3135G0WJ8	12/04/2013	.875000	10,000,000.00	9,974,400.00	31,597.22		179,600.00	
			05/21/2018	1.350000	9,794,800.00	99.744000	IDC-FIS		0.00	
37165	FNMA-WF	3135G0TG8	12/05/2013	.875000	10,000,000.00	9,986,700.00	12,881.94		146,900.00	
			02/08/2018	1.270000	9,839,800.00	99.867000	IDC-FIS		0.00	
37175	FNMA-WF	3135G0PQ0	01/08/2014	.875000	10,000,000.00	9,998,900.00	37,673.61		134,100.00	
			10/26/2017	1.240000	9,864,800.00	99.989000	IDC-FIS		0.00	
37323	FNMA-WFC	3135G0VC4	04/30/2015	1.130000	7,845,000.00	7,841,940.45	8,618.60		0.00	
			02/28/2018	.985028	7,876,615.35	99.961000	IDC-FIS		-34,674.90	
37397	FNMA 4X - CASTLEOAK	3136G2Y84	02/22/2016	1.150000	10,000,000.00	9,943,700.00	12,458.33		0.00	
			02/22/2019	1.150000	10,000,000.00	99.437000	IDC-FIS		-56,300.00	
37433	FNMA-UBS	3136G3TN5	06/30/2016	1.210000	30,000,000.00	29,694,000.00	91,758.33		0.00	
			12/30/2019	1.210000	30,000,000.00	98.980000	IDC-FIS		-306,000.00	
Inv Type: 23 FEDERAL NAT MORTGAGE ASSOC				1.064357	88,845,000.00	88,425,560.45	247,604.70		523,520.00	
				1.207467	88,299,015.35	99.527897			-396,974.90	
37183	FFCB-WF	3133EDDV1	01/23/2014	1.160000	10,000,000.00	10,001,400.00	50,911.11		32,500.00	
			10/23/2017	1.245000	9,968,900.00	100.014000	IDC-FIS		0.00	
37222	FFCB-GILFD	3133EDM25	06/25/2014	1.460000	6,000,000.00	6,004,260.00	31,633.33		40,440.00	
			11/21/2018	1.602000	5,963,820.00	100.071000	IDC-FIS		0.00	
37331	FFCB - GILFD	3133EEW55	06/24/2015	1.800000	20,000,000.00	20,068,600.00	106,000.00		42,200.00	
			06/15/2020	1.772124	20,026,400.00	100.343000	IDC-FIS		0.00	
37345	FFCB-WFC	3133ECTM6	07/02/2015	1.900000	7,000,000.00	7,038,010.00	32,880.56		0.00	
			07/02/2018	1.154165	7,153,510.00	100.543000	IDC-FIS		-115,500.00	
37403	FFCB-WFS	3133EFW52	04/04/2016	1.150000	5,000,000.00	4,965,550.00	14,375.00		0.00	
			07/01/2019	1.029045	5,019,250.00	99.311000	IDC-FIS		-53,700.00	
37415	FFCB-WFS	3133EFW52	05/04/2016	1.150000	5,000,000.00	4,965,550.00	14,375.00		0.00	
			07/01/2019	1.000111	5,023,250.00	99.311000	IDC-FIS		-57,700.00	
Inv Type: 27 FEDERAL FARM CREDIT BANK BONDS				1.532480	53,000,000.00	53,043,370.00	250,175.00		115,140.00	



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				1.427891	53,155,130.00	100.081830		-226,900.00
37061	FHLMC-CALL-WF	3134G3Y53	11/28/2012	.850000	10,000,000.00	9,995,600.00	29,041.67	0.00
			11/28/2017	.850000	10,000,000.00	99.956000	IDC-FIS	-4,400.00
37085	FHLMC-WF	3137EADN6	01/22/2013	.750000	5,000,000.00	4,994,150.00	8,229.17	18,450.00
			01/12/2018	.850000	4,975,700.00	99.883000	IDC-FIS	0.00
37115	FHLMC-CALL-CITIG	3134G4A57	06/27/2013	1.250000	4,000,000.00	3,997,680.00	13,055.56	3,680.00
			06/27/2018	1.281000	3,994,000.00	99.942000	IDC-FIS	0.00
37148	FHLMC-WF	3137EADP1	10/01/2013	.875000	10,000,000.00	9,985,800.00	5,833.33	210,800.00
			03/07/2018	1.400000	9,775,000.00	99.858000	IDC-FIS	0.00
37466	FHLMC - COS	3137EAEC9	08/12/2016	1.125000	10,000,000.00	9,745,800.00	15,312.50	0.00
			08/12/2021	1.230068	9,949,200.00	97.458000	IDC-FIS	-203,400.00
37476	FHLMC 1X - COS	3134G93L9	09/16/2016	1.250000	7,560,000.00	7,516,530.00	12,075.00	0.00
			08/15/2019	1.246398	7,560,756.00	99.425000	IDC-FIS	-44,226.00
37518	FHLMC STEPUP - RBC	3134GAL77	01/20/2017	1.150000	20,000,000.00	19,990,400.00	56,861.11	0.00
			07/01/2020	1.150103	20,000,000.00	99.952000	IDC-FIS	-9,600.00
Inv Type: 30 FED HOME LOAN MORTGAGE CORP				1.047793	66,560,000.00	66,225,960.00	140,408.34	232,930.00
				1.150027	66,254,656.00	99.498137		-261,626.00
37431	FAMCA-WEDBUSH	3132X0HD6	06/15/2016	1.030000	10,000,000.00	9,912,100.00	40,341.67	0.00
			05/10/2019	.951028	10,022,570.00	99.121000	IDC-FIS	-110,470.00
37536	FAMCA - RJA	3132X0SA0	04/19/2017	1.640000	15,000,000.00	14,982,300.00	110,700.00	0.00
			04/17/2020	1.648947	14,996,100.00	99.882000	IDC-FIS	-13,800.00
37554	FRMDN FARMER MAC	3132X0TR2	06/23/2017	1.275000	50,000,000.00	49,972,000.00	173,541.67	0.00
			07/02/2018	1.274896	50,000,000.00	99.944000	IDC-FIS	-28,000.00
Inv Type: 36 FARMER MAC INT BEARING				1.315231	75,000,000.00	74,866,400.00	324,583.34	0.00
				1.306399	75,018,670.00	99.821867		-152,270.00
37387	IBRD-CASTLEOAK	45905UUW2	01/22/2016	1.095000	30,000,000.00	29,950,200.00	80,912.50	0.00
			07/02/2018	1.095061	30,000,000.00	99.834000	IDC-FIS	-49,800.00
37402	IBRD - RBC	459058DL4	04/01/2016	1.876000	20,000,000.00	20,098,000.00	16,675.56	0.00
			03/15/2019	1.173023	20,407,200.00	100.490000	IDC-FIS	-309,200.00
37404	IADB-UBS	4581X0CD8	04/08/2016	2.125000	10,000,000.00	10,084,100.00	83,819.44	0.00
			11/09/2020	1.335557	10,350,000.00	100.841000	IDC-FIS	-265,900.00
37412	IBRD-SUPRA-RBC	459058FC2	04/29/2016	1.250000	9,415,000.00	9,363,311.65	50,671.01	0.00
			04/26/2019	1.301273	9,400,877.50	99.451000	IDC-FIS	-37,565.85
37432	IADB-RBC	458182DX7	06/17/2016	1.000000	10,000,000.00	9,895,500.00	38,344.45	0.00
			05/13/2019	1.004012	9,998,800.00	98.955000	IDC-FIS	-103,300.00





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					Current Book				Unrealized Loss	
37438	IBRD-SUPRA-PJC	45905UXD1	06/24/2016	.800000	25,000,000.00		25,000,000.00	53,888.89		0.00
			07/02/2018	.799982	25,000,000.00		100.000000	BOOK		0.00
37439	IADB-SUPRA-COS	4581X0BR8	06/24/2016	1.750000	20,000,000.00		20,057,600.00	35,972.22		0.00
			08/24/2018	.860463	20,381,000.00		100.288000	IDC-FIS		-323,400.00
37491	IBRD-PJC	45905UUN2	11/04/2016	1.270000	3,500,000.00		3,516,205.00	19,138.19		0.00
			10/26/2018	1.032860	3,516,205.00		100.463000	BOOK		0.00
37495	IBRD-COS	459058EM1	11/28/2016	1.000000	10,000,000.00		9,998,500.00	37,777.78		2,000.00
			11/15/2017	1.036496	9,996,500.00		99.985000	IDC-FIS		0.00
37523	IBRD-SUPRA-WFC	459058FY4	01/26/2017	2.000000	10,000,000.00		9,991,400.00	36,111.11		45,700.00
			01/26/2022	2.115016	9,945,700.00		99.914000	IDC-FIS		0.00
37547	IBRD-COS	459058DN0	05/03/2017	1.376000	10,000,000.00		9,998,300.00	65,360.00		0.00
			04/10/2018	1.205506	10,024,591.11		99.983000	IDC-FIS		-17,500.00
37564	IBRD-SUPRA-PJC	45905UC51	01/20/2017	2.070000	30,000,000.00		30,000,000.00	155,250.00		0.00
			07/01/2021	2.070100	30,000,000.00		100.000000	BOOK		0.00
37571	IFC-COS	45950VLD6	08/15/2017	1.620000	10,000,000.00		9,949,500.00	20,700.00		0.00
			08/28/2020	1.619115	10,000,000.00		99.495000	IDC-FIS		-50,500.00
Inv Type: 46 SUPRANATIONAL				1.492264	197,915,000.00		197,902,616.65	694,621.15		47,700.00
				1.285437	199,020,873.61		99.993743			-1,157,165.85
37341	IBM CORP-WFC	459200HZ7	06/30/2015	1.125000	8,250,000.00		8,243,070.00	14,179.69		43,560.00
			02/06/2018	1.365269	8,199,510.00		99.916000	IDC-FIS		0.00
37359	CHEVRON Corp Note-U	166764AV2	10/23/2015	1.365000	5,000,000.00		4,999,450.00	5,497.92		0.00
			03/02/2018	1.123122	5,028,050.00		99.989000	IDC-FIS		-28,600.00
37360	CHEVRON Corp Note-U	166764AV2	10/26/2015	1.365000	5,000,000.00		4,999,450.00	5,497.92		0.00
			03/02/2018	1.118826	5,028,450.00		99.989000	IDC-FIS		-29,000.00
37363	MSFT Corp Note	594918BF0	11/03/2015	1.300000	5,000,000.00		4,991,950.00	26,722.22		0.00
			11/03/2018	1.334116	4,995,000.00		99.839000	IDC-FIS		-3,050.00
37368	CHEVRON Corp Note-W	166764AV2	11/18/2015	1.365000	5,000,000.00		4,999,450.00	5,497.92		200.00
			03/02/2018	1.371426	4,999,250.00		99.989000	IDC-FIS		0.00
37372	CATERPILLAR CORP NO	14912L5T4	12/04/2015	2.450000	8,090,000.00		8,150,351.40	13,764.24		0.00
			09/06/2018	1.620282	8,270,083.40		100.746000	IDC-FIS		-119,732.00
37377	PCAR CORP - MUFG	69371RM60	12/28/2015	1.750000	6,400,000.00		6,414,912.00	14,622.22		14,912.00
			08/14/2018	1.749716	6,400,000.00		100.233000	IDC-FIS		0.00
37380	DE CORP - MUFG	24422ESF7	01/11/2016	1.950000	5,160,000.00		5,178,782.40	30,186.00		0.00
			12/13/2018	1.780150	5,184,819.60		100.364000	IDC-FIS		-6,037.20
37383	USB CORP - WEDBUSH	91159HHE3	01/19/2016	1.950000	14,000,000.00		14,057,960.00	103,133.33		0.00
			11/15/2018	1.491002	14,171,780.00		100.414000	IDC-FIS		-113,820.00



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					Current Book	Market Price		Unrealized Loss	
37389	JNJ CORP NOTE-UNION	478160BG8	01/20/2016	1.650000	8,235,000.00	8,249,493.60	43,782.75		0.00
			12/05/2018	1.180103	8,344,031.40	100.176000	IDC-FIS	-94,537.80	
37390	DE CORP NOTE-RBC	24422ESF7	01/20/2016	1.950000	5,000,000.00	5,018,200.00	29,250.00		0.00
			12/13/2018	1.650235	5,042,200.00	100.364000	IDC-FIS	-24,000.00	
37391	MSFT CORP NOTE-RBC	594918BF0	01/20/2016	1.300000	10,000,000.00	9,983,900.00	53,444.44		0.00
			11/03/2018	1.285152	10,004,000.00	99.839000	IDC-FIS	-20,100.00	
37393	CHEVRON CORP CONT C	166764AA8	01/20/2016	1.104000	9,294,000.00	9,289,538.88	33,061.86		37,826.58
			12/05/2017	1.350381	9,251,712.30	99.952000	IDC-FIS	0.00	
37399	PEPSICO-CORP NOTE-U	713448DB1	03/03/2016	1.000000	9,575,000.00	9,574,425.50	44,683.33		0.00
			10/13/2017	.964758	9,580,362.00	99.994000	IDC-FIS	-5,936.50	
37407	PCAR CORP NOTE -UNI	69371RM86	04/21/2016	1.650000	7,315,000.00	7,305,271.05	12,069.75		0.00
			02/25/2019	1.339200	7,378,201.60	99.867000	IDC-FIS	-72,930.55	
37413	JNJ CORP NOTE - CAS	478160BG8	05/04/2016	1.650000	10,000,000.00	10,017,600.00	53,166.67		0.00
			12/05/2018	.947000	10,179,100.00	100.176000	IDC-FIS	-161,500.00	
37421	DISNEY CORP NOTE -	25468PDD5	05/13/2016	1.500000	5,000,000.00	5,001,900.00	2,916.67		0.00
			09/17/2018	.869380	5,073,000.00	100.038000	IDC-FIS	-71,100.00	
37422	JNJ CORP NOTE -WEDB	478160BR4	05/17/2016	1.125000	10,000,000.00	9,928,700.00	9,375.00		0.00
			03/01/2019	1.008223	10,032,000.00	99.287000	IDC-FIS	-103,300.00	
37434	AAPL-RBC	037833BQ2	06/20/2016	1.700000	5,332,000.00	5,344,796.80	9,567.98		0.00
			02/22/2019	1.151037	5,408,780.80	100.240000	IDC-FIS	-63,984.00	
37435	IBM CORP NOT - RBC	459200HE4	06/20/2016	1.875000	4,600,000.00	4,616,560.00	32,583.33		0.00
			05/15/2019	1.172050	4,692,000.00	100.360000	IDC-FIS	-75,440.00	
37436	AAPL - RBC	037833BQ2	06/24/2016	1.700000	6,870,000.00	6,886,488.00	12,327.83		0.00
			02/22/2019	1.091205	6,979,370.40	100.240000	IDC-FIS	-92,882.40	
37437	AAPL - RBC	037833BQ2	06/24/2016	1.700000	3,130,000.00	3,137,512.00	5,616.61		0.00
			02/22/2019	1.091205	3,179,829.60	100.240000	IDC-FIS	-42,317.60	
37441	WFC-WFC	94974BFU9	06/24/2016	2.125000	15,000,000.00	15,082,500.00	140,781.25		0.00
			04/22/2019	1.436633	15,285,000.00	100.550000	IDC-FIS	-202,500.00	
37443	IBM CORP NOTE - RBC	459200HT1	06/24/2016	1.950000	7,948,000.00	7,986,706.76	21,095.32		0.00
			02/12/2019	1.078180	8,127,386.36	100.487000	IDC-FIS	-140,679.60	
37458	WALT DISNEY CORP -	25468PDD5	07/27/2016	1.500000	8,760,000.00	8,763,328.80	5,110.00		0.00
			09/17/2018	.901830	8,870,726.40	100.038000	IDC-FIS	-107,397.60	
37459	PEPSICO CORP-UNIONB	713448CK2	07/27/2016	2.250000	3,841,000.00	3,871,651.18	20,165.25		0.00
			01/17/2019	.958119	3,954,117.45	100.798000	IDC-FIS	-82,466.27	
37462	MSFT CORP NOTE-WFS	594918BN3	08/08/2016	1.100000	10,000,000.00	9,910,800.00	16,194.44		0.00
			08/08/2019	1.085054	10,004,400.00	99.108000	IDC-FIS	-93,600.00	
37463	WALT DISNEY CORP -	25468PDA1	08/08/2016	1.850000	5,037,000.00	5,049,844.35	31,320.35		0.00



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Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
			05/30/2019	1.032054	5,150,836.20	100.255000	IDC-FIS	-100,991.85
37464	APPLE CORP - WEDBUS	037833CB4	08/08/2016	1.100000	8,831,000.00	8,754,700.16	15,380.66	0.00
			08/02/2019	1.110060	8,828,412.52	99.136000	IDC-FIS	-73,712.36
37465	PCAR-WFC	69371RN36	08/11/2016	1.200000	2,000,000.00	1,975,860.00	3,266.67	0.00
			08/12/2019	1.199997	2,000,000.00	98.793000	IDC-FIS	-24,140.00
37475	COCA COLA CORP NOTE	191216BR0	09/19/2016	.875000	6,700,000.00	6,698,124.00	25,078.47	7,370.00
			10/27/2017	1.000662	6,690,754.00	99.972000	IDC-FIS	0.00
37480	PEP - BAC	713448DJ4	10/07/2016	1.350000	5,000,000.00	4,985,100.00	33,187.50	0.00
			10/04/2019	1.333926	5,002,350.00	99.702000	IDC-FIS	-17,250.00
37481	PEP - MUFG	713448DJ4	10/07/2016	1.350000	6,500,000.00	6,480,630.00	43,143.75	0.00
			10/04/2019	1.333926	6,503,055.00	99.702000	IDC-FIS	-22,425.00
37482	GE - MUFG	36962G3U6	10/11/2016	5.625000	5,000,000.00	5,118,000.00	117,187.50	0.00
			05/01/2018	1.100179	5,347,950.00	102.360000	IDC-FIS	-229,950.00
37485	MSFT - Wedbush	594918BN3	10/27/2016	1.100000	5,000,000.00	4,955,400.00	8,097.22	0.00
			08/08/2019	1.216985	4,984,035.00	99.108000	IDC-FIS	-28,635.00
37489	HON - UNIONBANC	438516BJ4	10/31/2016	1.400000	10,000,000.00	9,937,900.00	58,722.22	0.00
			10/30/2019	1.400000	10,000,000.00	99.379000	IDC-FIS	-62,100.00
37517	PCAR-MUFG	69371RM60	01/10/2017	1.750000	2,450,000.00	2,455,708.50	5,597.57	0.00
			08/14/2018	1.445987	2,461,686.50	100.233000	IDC-FIS	-5,978.00
37519	GE CORP - COS	36962G6W9	01/13/2017	1.625000	10,000,000.00	10,007,400.00	80,798.61	0.00
			04/02/2018	1.306021	10,038,400.00	100.074000	IDC-FIS	-31,000.00
37520	KO CORP - RBC	191216BV1	01/18/2017	1.375000	9,000,000.00	8,970,840.00	41,593.75	0.00
			05/30/2019	1.460174	8,982,000.00	99.676000	IDC-FIS	-11,160.00
37521	BRK CORP - RBC	084664CG4	01/18/2017	1.700000	4,500,000.00	4,508,730.00	3,400.00	0.00
			03/15/2019	1.571465	4,512,195.00	100.194000	IDC-FIS	-3,465.00
37526	BK 1X CORP-COS	06406HCW7	01/24/2017	2.300000	4,300,000.00	4,333,368.00	5,494.44	0.00
			09/11/2019	1.915149	4,340,936.00	100.776000	IDC-FIS	-7,568.00
37527	BRK CORP-COS	084670BL1	01/24/2017	2.100000	4,861,000.00	4,908,200.31	13,327.24	1,215.25
			08/14/2019	1.719864	4,906,985.06	100.971000	IDC-FIS	0.00
37531	USB 1X - RBC	91159HHH6	02/07/2017	2.200000	5,000,000.00	5,030,750.00	47,666.67	0.00
			04/25/2019	1.696519	5,052,500.00	100.615000	IDC-FIS	-21,750.00
37532	AAPL - COS	037833CK4	02/09/2017	1.900000	10,000,000.00	10,034,500.00	28,500.00	39,400.00
			02/07/2020	1.916933	9,995,100.00	100.345000	IDC-FIS	0.00
37533	CVX-UNIONBANC	166764BS8	03/06/2017	1.686000	6,500,000.00	6,502,015.00	10,045.75	0.00
			02/28/2019	1.654025	6,504,030.00	100.031000	IDC-FIS	-2,015.00
37542	AAPL UNIONBANC	037833BN9	04/25/2017	1.300000	6,227,000.00	6,225,256.44	8,544.83	0.00
			02/23/2018	1.181373	6,233,040.19	99.972000	IDC-FIS	-7,783.75



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					Current Book	Market Price		Unrealized Loss	
37543	JPM-RBC	073902RU4	04/25/2017	7.250000	25,000,000.00	25,465,750.00	302,083.33		0.00
			02/01/2018	1.530991	26,084,750.00	101.863000	IDC-FIS		-619,000.00
37544	AAPL-COS	037833CB4	04/28/2017	1.100000	8,000,000.00	7,930,880.00	13,933.33		13,280.00
			08/02/2019	1.565186	7,917,600.00	99.136000	IDC-FIS		0.00
37549	BK 1X-RBC	06406HCZ0	05/09/2017	2.150000	7,666,000.00	7,702,796.80	16,939.73		0.00
			02/24/2020	1.874751	7,721,425.18	100.480000	IDC-FIS		-18,628.38
37555	DIS CORP - RBC	25468PDU7	06/20/2017	1.800000	13,800,000.00	13,782,474.00	79,350.00		0.00
			06/05/2020	1.803393	13,808,280.00	99.873000	IDC-FIS		-16,146.00
37557	GE-RBC	36962G4J0	06/23/2017	5.500000	10,000,000.00	10,790,400.00	126,805.56		0.00
			01/08/2020	1.767141	10,923,700.00	107.904000	IDC-FIS		-133,300.00
37567	IBM-COS	459200HE4	08/03/2017	1.875000	5,000,000.00	5,018,000.00	35,416.67		0.00
			05/15/2019	1.546922	5,049,012.50	100.360000	IDC-FIS		-10,700.00
Inv Type: 47 CORP MEDIUM TERM NOTE				2.134096	388,172,000.00	389,627,375.93	1,919,175.76		157,763.83
				1.369324	392,702,194.46	100.374931			-3,202,609.86
37414	PEP-FLOAT CORP NOTE	713448DG0	05/04/2016	1.904720	10,000,000.00	10,071,300.00	21,163.56		0.00
			02/22/2019	1.904720	10,083,700.00	100.713000	IDC-FIS		-12,400.00
37487	BRK FLOAT - COS	084664CL3	10/28/2016	1.441780	10,050,000.00	10,080,753.00	18,917.37		0.00
			08/15/2019	1.441780	10,081,114.80	100.306000	IDC-FIS		-361.80
37493	IBM FLOAT - COS	459200HW4	10/28/2016	1.679110	10,000,000.00	10,040,200.00	22,388.12		0.00
			02/12/2019	1.679110	10,056,680.00	100.402000	IDC-FIS		-16,480.00
Inv Type: 48 Corp Medium Term Note Actual				1.675220	30,050,000.00	30,192,253.00	62,469.05		0.00
				1.675220	30,221,494.80	100.473388			-29,241.80
37559	FHLB FLOATER - UBS	3130ABMF0	06/23/2017	1.136000	30,000,000.00	29,989,500.00	92,416.67		0.00
			07/01/2019	1.136000	30,000,000.00	99.965000	IDC-FIS		-10,500.00
Inv Type: 49 FHLB Floater act/360 qrtly				1.136000	30,000,000.00	29,989,500.00	92,416.67		0.00
				1.136000	30,000,000.00	99.965000			-10,500.00
37541	RY YCD-RBC	78009NT22	04/20/2017	1.365000	20,000,000.00	20,014,834.23	124,366.67		14,834.23
			02/28/2018	1.365000	20,000,000.00	100.074171	IDC-FIS		0.00
37548	TD YCD UBS	89113WR24	05/03/2017	1.290000	10,000,000.00	10,004,326.44	54,108.33		4,326.44
			02/28/2018	1.290000	10,000,000.00	100.043264	IDC-FIS		0.00
37573	TDNY YCD-UBS	89113XDQ4	09/06/2017	1.370000	10,000,000.00	10,007,885.21	9,513.89		7,885.21
			02/28/2018	1.370000	10,000,000.00	100.078852	IDC-FIS		0.00
Inv Type: 71 Negotiable Certificate of Depo				1.347500	40,000,000.00	40,027,045.88	187,988.89		27,045.88



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					Current Par	Current Book			
				1.347500	40,000,000.00		100.067615		0.00
37538	TMCC CP -TOY	89233GYQ3	04/17/2017	.000000	20,000,000.00		19,964,000.00	0.00	117,472.22
			11/24/2017	1.259666	19,846,527.78		99.820000	IDC-FIS	0.00
37566	GECTSY-CP DISC-GE	36164KBU4	07/28/2017	.000000	10,000,000.00		9,945,416.67	0.00	26,041.67
			02/28/2018	1.360973	9,919,375.00		99.454167	IDC-FIS	0.00
Inv Type: 82 COMMERCIAL PAPER, DISCOUNT				.000000	30,000,000.00		29,909,416.67	0.00	143,513.89
				1.293426	29,765,902.78		99.698056		0.00
37374	UC CA REV BOND-WFB	91412GSB2	12/14/2015	1.796000	8,265,000.00		8,314,920.60	37,109.85	0.00
			07/01/2019	1.620000	8,314,920.60		100.604000	BOOK	0.00
37375	UC CA REV BOND-WFB	91412GSB2	12/14/2015	1.796000	2,500,000.00		2,515,100.00	11,225.00	0.00
			07/01/2019	1.620000	2,515,100.00		100.604000	BOOK	0.00
37405	UNVHGR (UC REV BOND	91412GD44	04/20/2016	1.490000	5,570,000.00		5,570,000.00	31,352.91	0.00
			05/15/2020	1.490000	5,570,000.00		100.000000	BOOK	0.00
37408	CA STATE GO REV BON	13063CP87	04/28/2016	1.500000	10,000,000.00		10,000,000.00	75,000.00	0.00
			04/01/2021	1.500000	10,000,000.00		100.000000	BOOK	0.00
37411	CA STATE GO REV BON	13063CP87	04/29/2016	1.500000	10,000,000.00		9,945,700.00	75,000.00	0.00
			04/01/2021	1.615000	9,945,700.00		99.457000	BOOK	0.00
37427	NYSHGR MUNI BOND-WF	64990CEL1	06/14/2016	1.203000	4,600,000.00		4,600,000.00	13,834.50	0.00
			07/01/2018	1.203000	4,600,000.00		100.000000	BOOK	0.00
37468	CTS GO BONDS-WFC	20772J3E0	08/19/2016	1.550000	12,770,000.00		12,826,698.80	25,291.69	0.00
			08/15/2020	1.435000	12,826,698.80		100.444000	BOOK	0.00
37483	CTS GO - WFC	20772J4E9	10/26/2016	4.000000	10,000,000.00		10,567,400.00	184,444.44	0.00
			10/15/2018	1.080000	10,567,400.00		105.674000	BOOK	0.00
37494	LOSAPT-RBC	544445AZ2	12/06/2016	2.092000	2,000,000.00		2,000,000.00	15,806.22	0.00
			05/15/2020	2.092000	2,000,000.00		100.000000	BOOK	0.00
37496	UNVHGR-RBC	91412GUY9	12/09/2016	3.154000	2,070,000.00		2,161,866.60	24,664.28	0.00
			05/15/2021	2.100000	2,161,866.60		104.438000	BOOK	0.00
37497	PASTRN-WFC	70922PAH5	12/12/2016	2.609000	2,000,000.00		2,057,320.00	17,393.33	0.00
			12/01/2021	2.000000	2,057,320.00		102.866000	BOOK	0.00
37505	LOS-WFC	544351KQ1	12/21/2016	2.150000	10,000,000.00		9,990,900.00	17,916.67	0.00
			09/01/2021	2.170000	9,990,900.00		99.909000	BOOK	0.00
37507	LOS-RBC	544351KP3	12/21/2016	1.930000	6,560,000.00		6,501,616.00	10,550.67	0.00
			09/01/2020	2.182000	6,501,616.00		99.110000	BOOK	0.00
37510	LOS MUNI BONDS -WFC	544351KQ1	12/30/2016	2.150000	3,250,000.00		3,227,055.00	5,822.92	0.00
			09/01/2021	2.310000	3,227,055.00		99.294000	BOOK	0.00
37514	NYSHGR 1.1 - RJA	64990E4G9	01/06/2017	1.100000	4,975,000.00		4,867,589.75	6,992.64	0.00



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					Current Book	Market Price		Unrealized Loss	
			02/15/2020	1.817000	4,867,589.75	97.841000	BOOK		0.00
37515	WIS-WFC	97705LRJ8	01/09/2017	5.000000	7,135,000.00	7,488,396.55	148,645.83	BOOK	0.00
			05/01/2019	1.181000	7,488,396.55	104.953000	BOOK		0.00
37524	UC CA REV BONDS-RBC	91412GSB2	01/23/2017	1.796000	3,000,000.00	3,017,580.00	13,470.00	BOOK	0.00
			07/01/2019	1.550000	3,017,580.00	100.586000	BOOK		0.00
37529	CASPWR - RJA	13066YTY5	02/01/2017	1.713000	9,844,534.90	9,678,851.38	70,265.37	BOOK	0.00
			05/01/2021	2.167100	9,678,851.38	98.317000	BOOK		0.00
37534	MDS GO MUNI - WFS	574193NC8	03/22/2017	2.250000	5,000,000.00	5,000,000.00	5,000.00	BOOK	0.00
			03/15/2022	2.250000	5,000,000.00	100.000000	BOOK		0.00
37537	UNVHGR-RJA	91412GSB2	04/13/2017	1.796000	5,875,000.00	5,910,132.50	26,378.75	BOOK	0.00
			07/01/2019	1.520000	5,910,132.50	100.598000	BOOK		0.00
37546	CASPWR-RJA	13066YTZ2	05/01/2017	2.000000	20,000,000.00	19,750,600.00	166,666.67	BOOK	0.00
			05/01/2022	2.265000	19,750,600.00	98.753000	BOOK		0.00
37553	UNVHGR-PJC	91412GSB2	06/08/2017	1.796000	2,845,000.00	2,864,915.00	12,774.05	BOOK	0.00
			07/01/2019	1.450000	2,864,915.00	100.700000	BOOK		0.00
37560	CTS MUNI-WFS	20772JL67	07/03/2017	2.570000	3,000,000.00	3,007,500.00	12,850.00	BOOK	0.00
			08/01/2021	2.505000	3,007,500.00	100.250000	BOOK		0.00
37563	MES MUNI-WFC	56052AZB5	07/05/2017	2.000000	5,145,000.00	5,190,173.10	28,583.34	BOOK	0.00
			06/01/2019	1.530000	5,194,174.77	100.878000	BOOK		0.00
37565	STNPWR-RJA	84247PHX2	07/31/2017	3.258000	2,710,000.00	2,831,272.50	22,072.95	BOOK	0.00
			07/01/2022	2.290000	2,838,630.15	104.475000	BOOK		0.00
37572	WIS GO MUNI CALL-RB	97705LZG5	08/18/2017	4.650000	4,600,000.00	4,954,338.00	89,125.00	BOOK	0.00
			05/01/2022	1.720000	5,017,913.83	107.703000	BOOK		0.00
Inv Type: 91 MUNI BONDS 30/360 SemiAnnual				2.211422	163,714,534.90	164,839,925.78	1,148,237.08		0.00
				1.767544	164,914,860.93	100.687410			0.00
36512	FEDERATED GOVT OBLI	VP6000104	07/01/2010	.894181	11,157.32	11,157.32	15.37	BOOK	0.00
			10/01/2017	.894181	11,157.32	100.000000	BOOK		0.00
Inv Type: 97 MONEY MARKET FUND				.894181	11,157.32	11,157.32	15.37		0.00
				.894181	11,157.32	100.000000			0.00
32936	STATE INVESTMT POOL		01/01/2002	1.074193	20,184,000.00	20,184,000.00	72,436.55	BOOK	0.00
			10/01/2017	1.074193	20,184,000.00	100.000000	BOOK		0.00
37042	SJ FINANCING AUTHOR		09/19/2012	1.074221	28,410,000.00	28,410,000.00	89,023.49	BOOK	0.00
			10/01/2017	1.074221	28,410,000.00	100.000000	BOOK		0.00
Inv Type: 99 PASSBOOK & STATE POOL				1.074209	48,594,000.00	48,594,000.00	161,460.04		0.00



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				1.074209	48,594,000.00	100.000000		0.00
			<b>Subtotal</b>	1.688318	1,404,876,692.22	1,407,355,541.18	6,021,464.69	1,393,135.47
				1.382795	1,412,208,155.63	100.176446		-6,090,736.49
<b>Fund: 34 CSJ/CSC Jt Pwr</b>								
37561	FNMA-WFS	3136G15Q8	06/29/2017	.920000	868,000.00	865,656.40	2,107.31	503.44
			06/26/2018	1.253800	865,219.51	99.730000	IDC-FIS	0.00
Inv Type: 23 FEDERAL NAT MORTGAGE ASSOC				.920000	868,000.00	865,656.40	2,107.31	503.44
				1.253800	865,219.51	99.730000		0.00
<b>Subtotal</b>				.920000	868,000.00	865,656.40	2,107.31	503.44
				1.253800	865,219.51	99.730000		0.00
<b>Fund: 57 AIRPORT 2007A AMT BOND PROCEEDS</b>								
37053	FEDERATED GOVT OBLI	VP6000104	11/06/2012	.891189	2,389.13	2,389.13	1.74	0.00
			10/01/2017	.891189	2,389.13	100.000000	BOOK	0.00
Inv Type: 97 MONEY MARKET FUND				.891189	2,389.13	2,389.13	1.74	0.00
				.891189	2,389.13	100.000000		0.00
37370	LAIF-2007A AIRPORT		11/20/2015	1.074253	21,626,330.46	21,626,330.46	58,526.52	0.00
			10/01/2017	1.074253	21,626,330.46	100.000000	BOOK	0.00
Inv Type: 99 PASSBOOK & STATE POOL				1.074253	21,626,330.46	21,626,330.46	58,526.52	0.00
				1.074253	21,626,330.46	100.000000		0.00
<b>Subtotal</b>				1.074233	21,628,719.59	21,628,719.59	58,528.26	0.00
				1.074233	21,628,719.59	100.000000		0.00
<b>Grand Total</b>			Count 147	1.678597	1,427,373,411.81	1,429,849,917.17	6,082,100.26	1,393,638.91
				1.378066	1,434,702,094.73	100.173501		-6,090,736.49



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### Asset Allocation

Assets (000's)	Current Par	Current Book	Market	MKT/Book	Un Gain/Loss	Yield
TREASURY NOTES	50,000.00	49,911.59	49,936.65	100.05 %	47.59	1.78 %
FEDERAL HOME LOAN BANKS	143,015.00	144,338.61	143,764.31	99.60 %	-555.51	1.34 %
FEDERAL NAT MORTGAGE ASSOC	89,713.00	89,164.23	89,291.22	100.14 %	127.05	1.21 %
FEDERAL FARM CREDIT BANK BONDS	53,000.00	53,155.13	53,043.37	99.79 %	-111.76	1.43 %
FED HOME LOAN MORTGAGE CORP	66,560.00	66,254.66	66,225.96	99.96 %	-28.70	1.15 %
FARMER MAC INT BEARING	75,000.00	75,018.67	74,866.40	99.80 %	-152.27	1.31 %
SUPRANATIONAL	197,915.00	199,020.87	197,902.62	99.44 %	-1,109.47	1.29 %
CORP MEDIUM TERM NOTE	388,172.00	392,702.19	389,627.38	99.22 %	-3,044.85	1.37 %
Corp Medium Term Note Actual	30,050.00	30,221.49	30,192.25	99.90 %	-29.24	1.68 %
FHLB Floater act/360 qrtly	30,000.00	30,000.00	29,989.50	99.97 %	-10.50	1.14 %
Negotiable Certificate of Depo	40,000.00	40,000.00	40,027.05	100.07 %	27.05	1.35 %
COMMERCIAL PAPER, DISCOUNT	30,000.00	29,765.90	29,909.42	100.48 %	143.51	1.29 %
MUNI BONDS 30/360 SemiAnnual	163,714.53	164,914.86	164,839.93	99.95 %	0.00	1.77 %
MONEY MARKET FUND	13.55	13.55	13.55	100.00 %	0.00	0.89 %
PASSBOOK & STATE POOL	70,220.33	70,220.33	70,220.33	100.00 %	0.00	1.07 %
<b>Totals(000's)</b>	<b>1,427,373.41</b>	<b>1,434,702.09</b>	<b>1,429,849.92</b>	<b>99.66 %</b>	<b>-4,697.10</b>	<b>1.38 %</b>





# Inventory by Market Value

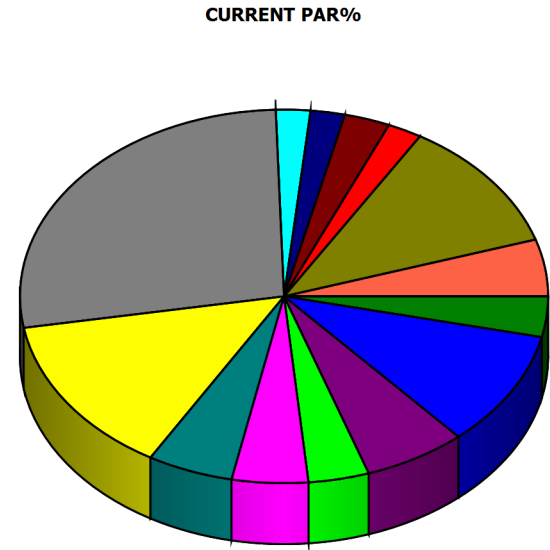
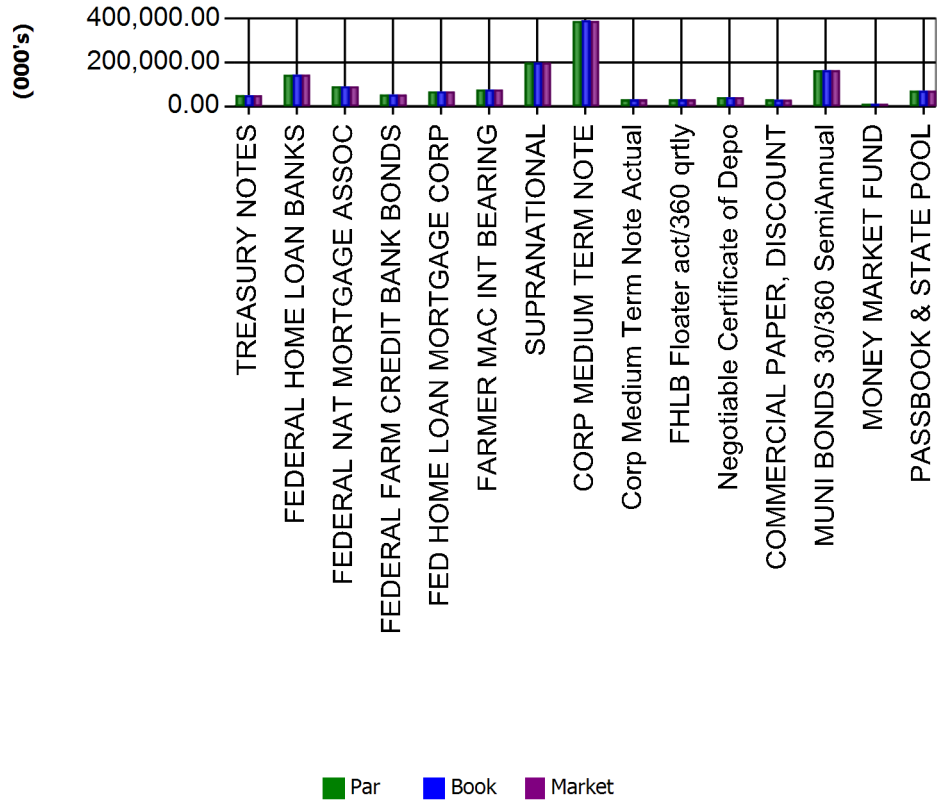
As Of Date: 09/30/2017

Date Basis: Settlement

Run: 10/16/2017 10:48:18 AM

Reporting Currency: Local

City of San Jose



- TREASURY NOTES - 4%
- FEDERAL HOME LOAN BANKS - 10%
- FEDERAL NAT MORTGAGE ASSOC - 6%
- FEDERAL FARM CREDIT BANK BONDS - 4%
- FED HOME LOAN MORTGAGE CORP - 5%
- FARMER MAC INT BEARING - 5%
- SUPRANATIONAL - 14%
- CORP MEDIUM TERM NOTE - 27%
- Corp Medium Term Note Actual - 2%
- FHLB Floater act/360 qrtly - 2%
- Negotiable Certificate of Depo - 3%
- COMMERCIAL PAPER, DISCOUNT - 2%
- MUNI BONDS 30/360 SemiAnnual - 11%
- MONEY MARKET FUND - 0%
- PASSBOOK & STATE POOL - 5%

## **SECTION D**

### **DETAIL OF INVESTMENT ACTIVITY**

This report summarizes investment activity during the report period by type of activity rather than by type of security. The report shows all interest received during the report period, and all maturities, purchases and sales. The report also shows all “paydowns” on securities on which principal is amortized rather than due at maturity (e.g. federal agency securities).

The last part of the report shows the number of transactions placed with each dealer and includes the total dollar amount of transactions per dealer.

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## DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 7/1/2017 To Date: 9/30/2017

Date Basis: Settlement

Run: 10/16/2017 10:40:53 AM

Reporting Currency: Local

City of San Jose

Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
<b>Fund: 1 INVESTMENT FUNDS</b>												
37378	TREASURY NOTE - PJC		912828VV9	08/31/2017	08/31/2017	08/31/2017	INTR	2.125	0.00	0.00	-106,250.00	0.00
			1	08/31/2020	LinhN	08/31/2017		1.723	0.00	0.00	0.00	106,250.00
INTR								2.125	0.00	0.00	-106,250.00	0.00
								1.723	0.00	0.00	0.00	106,250.00
37574	US TREASURY - UBS		912828L24		09/29/2017	09/29/2017	PURC	1.875	15,000,000.00	14,995,577.96	0.00	0.00
			1	08/31/2022	FrancesT	09/29/2017		1.913	0.00	-4,422.04	0.00	-14,995,577.96
PURC								1.875	15,000,000.00	14,995,577.96	0.00	0.00
								1.913	0.00	-4,422.04	0.00	-14,995,577.96
Inv Type: 12 TREASURY NOTES								1.975	15,000,000.00	14,995,577.96	-106,250.00	0.00
								1.837	0.00	-4,422.04	0.00	-14,889,327.96
37052	FHLB-WF		313380EC7		09/08/2017	09/08/2017	AMRT	.750	0.00	66,700.00	0.00	0.00
			1	09/08/2017	LinhN	09/08/2017		.890	0.00	0.00	-66,700.00	0.00
AMRT								.750	0.00	66,700.00	0.00	0.00
								.890	0.00	0.00	-66,700.00	0.00
37052	FHLB-WF		313380EC7		09/08/2017	09/08/2017	MAT	.750	-10,000,000.00	-10,000,000.00	-37,500.00	0.00
			1	09/08/2017	LinhN	09/08/2017		.890	0.00	0.00	0.00	10,037,500.00
37271	FHLB-CASTLEOAK		3130A3P24		07/03/2017	07/03/2017	MAT	.880	-20,000,000.00	-20,000,000.00	-8,800.00	0.00
			1	07/03/2017	UdayaR	07/03/2017		.880	0.00	0.00	0.00	20,008,800.00
37384	FHLB-Wells Fargo		3130A73Q6		07/03/2017	07/03/2017	MAT	.865	-20,000,000.00	-20,000,000.00	-86,500.00	0.00
			1	07/03/2017	UdayaR	07/03/2017		.865	0.00	0.00	0.00	20,086,500.00
MAT								.848	-50,000,000.00	-50,000,000.00	-132,800.00	0.00
								.876	0.00	0.00	0.00	50,132,800.00
37320	FHLB-WFC		3130A4NM0	08/28/2017	08/28/2017	08/28/2017	INTR	1.125	0.00	0.00	-12,121.88	0.00
			1	02/28/2018	LinhN	08/28/2017		.980	0.00	0.00	0.00	12,121.88
37398	FHLB-CASTLEOAK		3130A7CV5	08/18/2017	08/18/2017	08/18/2017	INTR	1.375	0.00	0.00	-68,750.00	0.00
			1	02/18/2021	LinhN	08/18/2017		1.459	0.00	0.00	0.00	68,750.00
37445	FHLB-CALL-PJC		3130A7GC3	09/28/2017	09/28/2017	09/28/2017	INTR	1.050	0.00	0.00	-18,375.00	0.00
			1	09/28/2018	FrancesT	09/28/2017		.750	0.00	0.00	0.00	18,375.00
37449	FHLB-CASTLEOAK		3130A8QS5	07/14/2017	07/14/2017	07/14/2017	INTR	1.125	0.00	0.00	-56,250.00	0.00
			1	07/14/2021	LinhN	07/14/2017		1.227	0.00	0.00	0.00	56,250.00
37512	FHLB-WEDBUSH		3130AAJP4	07/01/2017	07/03/2017	07/01/2017	INTR	1.740	0.00	0.00	-233,450.00	0.00
			1	07/01/2020	UdayaR	07/01/2017		1.740	0.00	0.00	0.00	233,450.00



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Run: 10/16/2017 10:40:53 AM

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City of San Jose

Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
37516	FHLB - MUFG		3130AAK3	07/01/2017	07/03/2017	07/01/2017	INTR	1.420	0.00	0.00	-124,644.44	0.00
			1	07/01/2019	UdayaR	07/01/2017		1.420	0.00	0.00	0.00	124,644.44
37551	FHLB-WEDBUSH		3133XU3G6	07/01/2017	07/03/2017	07/01/2017	INTR	4.375	0.00	-156,770.83	-61,979.17	0.00
			1	07/01/2019	UdayaR	07/01/2017		1.480	0.00	0.00	0.00	218,750.00
37552	FHLB -WFC		3133XU3G6	07/01/2017	07/03/2017	07/01/2017	INTR	4.375	0.00	-165,277.78	-53,472.22	0.00
			1	07/01/2019	UdayaR	07/01/2017		1.426	0.00	0.00	0.00	218,750.00
INTR								2.082	0.00	-322,048.61	-629,042.71	0.00
								1.477	0.00	0.00	0.00	951,091.32
37569	FHLB-WFC		3130ABQY5		08/01/2017	08/01/2017	PURC	1.800	3,625,000.00	3,641,385.00	0.00	0.00
			1	07/01/2021	LinhN	08/02/2017		1.715	0.00	16,385.00	0.00	-3,641,385.00
37570	FHLB-WFC		3133XU3G6		08/01/2017	08/01/2017	PURC	4.375	3,735,000.00	3,956,539.14	0.00	0.00
			1	07/01/2019	LinhN	08/02/2017		1.422	0.00	221,539.14	0.00	-3,956,539.14
PURC								3.107	7,360,000.00	7,597,924.14	0.00	0.00
								1.566	0.00	237,924.14	0.00	-7,597,924.14
Inv Type: 22 FEDERAL HOME LOAN BANKS								1.668	-42,640,000.00	-42,657,424.47	-761,842.71	0.00
								1.261	0.00	237,924.14	-66,700.00	43,485,967.18
37118	FNMA-GILFD		3135G0MZ3		08/28/2017	08/28/2017	AMRT	.875	0.00	100,500.00	0.00	0.00
			1	08/28/2017	LinhN	08/28/2017		1.120	0.00	0.00	-100,500.00	0.00
37149	FNMA-GILFD		3135G0PP2		09/20/2017	09/20/2017	AMRT	1.000	0.00	49,300.00	0.00	0.00
			1	09/20/2017	FrancesT	09/20/2017		1.255	0.00	0.00	-49,300.00	0.00
37207	FNMA - UBS		3135G0MZ3		08/28/2017	08/28/2017	AMRT	.875	0.00	73,000.00	0.00	0.00
			1	08/28/2017	LinhN	08/28/2017		1.099	0.00	0.00	-73,000.00	0.00
AMRT								.900	0.00	222,800.00	0.00	0.00
								1.139	0.00	0.00	-222,800.00	0.00
37118	FNMA-GILFD		3135G0MZ3		08/28/2017	08/28/2017	MAT	.875	-10,000,000.00	-10,000,000.00	-43,750.00	0.00
			1	08/28/2017	LinhN	08/28/2017		1.120	0.00	0.00	0.00	10,043,750.00
37149	FNMA-GILFD		3135G0PP2		09/20/2017	09/20/2017	MAT	1.000	-5,000,000.00	-5,000,000.00	-25,000.00	0.00
			1	09/20/2017	FrancesT	09/20/2017		1.255	0.00	0.00	0.00	5,025,000.00
37207	FNMA - UBS		3135G0MZ3		08/28/2017	08/28/2017	MAT	.875	-10,000,000.00	-10,000,000.00	-43,750.00	0.00
			1	08/28/2017	LinhN	08/28/2017		1.099	0.00	0.00	0.00	10,043,750.00
MAT								.900	-25,000,000.00	-25,000,000.00	-112,500.00	0.00
								1.139	0.00	0.00	0.00	25,112,500.00
37165	FNMA-WF		3135G0TG8	08/08/2017	08/08/2017	08/08/2017	INTR	.875	0.00	0.00	-43,750.00	0.00
			1	02/08/2018	LinhN	08/08/2017		1.270	0.00	0.00	0.00	43,750.00



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City of San Jose

Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
37323	FNMA-WFC		3135G0VC4	08/28/2017	08/28/2017	08/28/2017	INTR	1.130	0.00	0.00	-44,324.25	0.00
			1	02/28/2018	LinhN	08/28/2017		.985	0.00	0.00	0.00	44,324.25
37397	FNMA 4X - CASTLEOAK		3136G2Y84	08/22/2017	08/22/2017	08/22/2017	INTR	1.150	0.00	0.00	-57,500.00	0.00
	CANCEL PER LINH		1	02/22/2019	LinhN	08/22/2017		1.150	0.00	0.00	0.00	57,500.00
INTR								1.046	0.00	0.00	-145,574.25	0.00
								1.147	0.00	0.00	0.00	145,574.25
Inv Type: 23 FEDERAL NAT MORTGAGE ASSOC								.952	-25,000,000.00	-24,777,200.00	-258,074.25	0.00
								1.141	0.00	0.00	-222,800.00	25,258,074.25
37136	FFCB-WF		3133ECZ31	09/06/2017	09/06/2017	09/06/2017	MAT	1.410	-10,000,000.00	-10,000,000.00	-70,500.00	0.00
			1	09/06/2017	UdayaR	09/06/2017		1.410	0.00	0.00	0.00	10,070,500.00
37352	FFCB-WFC		3133EFBS5	07/03/2017	07/03/2017	07/03/2017	MAT	.680	-15,000,000.00	-15,000,000.00	-51,000.00	0.00
			1	07/03/2017	UdayaR	07/03/2017		.680	0.00	0.00	0.00	15,051,000.00
MAT								.972	-25,000,000.00	-25,000,000.00	-121,500.00	0.00
								.972	0.00	0.00	0.00	25,121,500.00
37345	FFCB-WFC		3133ECTM6	07/02/2017	07/03/2017	07/02/2017	INTR	1.900	0.00	0.00	-66,500.00	0.00
			1	07/02/2018	UdayaR	07/02/2017		1.154	0.00	0.00	0.00	66,500.00
37403	FFCB-WFS		3133EFW52	07/01/2017	07/03/2017	07/01/2017	INTR	1.150	0.00	0.00	-28,750.00	0.00
			1	07/01/2019	UdayaR	07/01/2017		1.029	0.00	0.00	0.00	28,750.00
37415	FFCB-WFS		3133EFW52	07/01/2017	07/03/2017	07/01/2017	INTR	1.150	0.00	0.00	-28,750.00	0.00
			1	07/01/2019	UdayaR	07/01/2017		1.000	0.00	0.00	0.00	28,750.00
INTR								1.459	0.00	0.00	-124,000.00	0.00
								1.072	0.00	0.00	0.00	124,000.00
Inv Type: 27 FEDERAL FARM CREDIT BANK BONDS								1.169	-25,000,000.00	-25,000,000.00	-245,500.00	0.00
								1.012	0.00	0.00	0.00	25,245,500.00
37085	FHLMC-WF		3137EADN6	07/12/2017	07/12/2017	07/12/2017	INTR	.750	0.00	0.00	-18,750.00	0.00
			1	01/12/2018	LinhN	07/12/2017		.850	0.00	0.00	0.00	18,750.00
37148	FHLMC-WF		3137EADP1	09/07/2017	09/07/2017	09/07/2017	INTR	.875	0.00	0.00	-43,750.00	0.00
			1	03/07/2018	UdayaR	09/07/2017		1.400	0.00	0.00	0.00	43,750.00
37466	FHLMC - COS		3137EAEC9	08/12/2017	08/14/2017	08/12/2017	INTR	1.125	0.00	0.00	-56,250.00	0.00
			1	08/12/2021	LinhN	08/12/2017		1.230	0.00	0.00	0.00	56,250.00
37476	FHLMC 1X - COS		3134G93L9	08/15/2017	08/15/2017	08/15/2017	INTR	1.250	0.00	0.00	-47,250.00	0.00
			1	08/15/2019	LinhN	08/15/2017		1.246	0.00	0.00	0.00	47,250.00
37518	FHLMC STEPUP - RBC		3134GAL77	07/02/2017	07/03/2017	07/02/2017	INTR	1.150	0.00	0.00	-103,500.00	0.00



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Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
			1	07/01/2020	UdayaR	07/02/2017		1.150	0.00	0.00	0.00	103,500.00
INTR								1.069	0.00	0.00	-269,500.00	0.00
								1.198	0.00	0.00	0.00	269,500.00
37131	FHLMC-WF		3137EADL0		09/29/2017	09/29/2017	AMRT	1.000	0.00	88,800.00	0.00	0.00
			1	09/29/2017	FrancesT	09/29/2017		1.220	0.00	0.00	-88,800.00	0.00
37182	FHLMC-WF		3137EADJ5		07/28/2017	07/28/2017	AMRT	1.000	0.00	49,900.00	0.00	0.00
			1	07/28/2017	LinhN	07/28/2017		1.145	0.00	0.00	-49,900.00	0.00
37197	FHLMC-GILFD		3137EADJ5		07/28/2017	07/28/2017	AMRT	1.000	0.00	3,300.00	0.00	0.00
			1	07/28/2017	LinhN	07/28/2017		1.010	0.00	0.00	-3,300.00	0.00
AMRT								1.000	0.00	142,000.00	0.00	0.00
								1.125	0.00	0.00	-142,000.00	0.00
37131	FHLMC-WF		3137EADL0		09/29/2017	09/29/2017	MAT	1.000	-10,000,000.00	-10,000,000.00	-50,000.00	0.00
			1	09/29/2017	FrancesT	09/29/2017		1.220	0.00	0.00	0.00	10,050,000.00
37182	FHLMC-WF		3137EADJ5		07/28/2017	07/28/2017	MAT	1.000	-10,000,000.00	-10,000,000.00	-50,000.00	0.00
			1	07/28/2017	LinhN	07/28/2017		1.145	0.00	0.00	0.00	10,050,000.00
37197	FHLMC-GILFD		3137EADJ5		07/28/2017	07/28/2017	MAT	1.000	-10,000,000.00	-10,000,000.00	-50,000.00	0.00
			1	07/28/2017	LinhN	07/28/2017		1.010	0.00	0.00	0.00	10,050,000.00
MAT								1.000	-30,000,000.00	-30,000,000.00	-150,000.00	0.00
								1.125	0.00	0.00	0.00	30,150,000.00
Inv Type: 30 FED HOME LOAN MORTGAGE CORP								1.032	-30,000,000.00	-29,858,000.00	-419,500.00	0.00
								1.159	0.00	0.00	-142,000.00	30,419,500.00
37467	FARMER MAC DISC		31315LHR2		07/03/2017	07/03/2017	AMRT	.000	0.00	56,350.00	0.00	0.00
			1	07/03/2017	UdayaR	07/03/2017		.641	0.00	0.00	-56,350.00	0.00
AMRT								.000	0.00	56,350.00	0.00	0.00
								.641	0.00	0.00	-56,350.00	0.00
37467	FARMER MAC DISC		31315LHR2		07/03/2017	07/03/2017	MAT	.000	-10,000,000.00	-10,000,000.00	0.00	0.00
			1	07/03/2017	UdayaR	07/03/2017		.641	0.00	0.00	0.00	10,000,000.00
MAT								.000	-10,000,000.00	-10,000,000.00	0.00	0.00
								.641	0.00	0.00	0.00	10,000,000.00
Inv Type: 35 FARMER MAC DISC NOTE								.000	-10,000,000.00	-9,943,650.00	0.00	0.00
								.641	0.00	0.00	-56,350.00	10,000,000.00
37387	IBRD-CASTLEOAK		45905UUW2	07/02/2017	07/03/2017	07/02/2017	INTR	1.095	0.00	0.00	-164,400.00	0.00
			1	07/02/2018	UdayaR	07/02/2017		1.095	0.00	0.00	0.00	164,400.00



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City of San Jose

Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
37402	IBRD - RBC		459058DL4	09/15/2017	09/15/2017	09/15/2017	INTR	1.876	0.00	0.00	-187,600.00	0.00
			1	03/15/2019	FrancesT	09/15/2017		1.173	0.00	0.00	0.00	187,600.00
37439	IADB-SUPRA-COS		4581X0BR8	08/24/2017	08/24/2017	08/24/2017	INTR	1.750	0.00	0.00	-175,000.00	0.00
			1	08/24/2018	LinhN	08/24/2017		.860	0.00	0.00	0.00	175,000.00
37523	IBRD-SUPRA-WFC		459058FY4	07/26/2017	07/27/2017	07/26/2017	INTR	2.000	0.00	0.00	-100,000.00	0.00
			1	01/26/2022	LinhN	07/26/2017		2.115	0.00	0.00	0.00	100,000.00
37564	IBRD-SUPRA-PJC		45905UC51	07/01/2017	07/03/2017	07/01/2017	INTR	2.070	0.00	0.00	-277,725.00	0.00
			1	07/01/2021	UdayaR	07/01/2017		2.070	0.00	0.00	0.00	277,725.00
INTR								1.704	0.00	0.00	-904,725.00	0.00
								1.425	0.00	0.00	0.00	904,725.00
37416	IBRD-SUPRA-PJC		45905UWJ9		07/03/2017	07/03/2017	MAT	.700	-25,000,000.00	-25,000,000.00	-87,500.00	0.00
			1	07/03/2017	UdayaR	07/03/2017		.700	0.00	0.00	0.00	25,087,500.00
MAT								.700	-25,000,000.00	-25,000,000.00	-87,500.00	0.00
								.700	0.00	0.00	0.00	25,087,500.00
37571	IFC-COS		45950VLD6		08/07/2017	08/04/2017	PURC	1.620	10,000,000.00	10,000,000.00	0.00	0.00
			1	08/28/2020	LinhN	08/15/2017		1.620	0.00	0.00	0.00	-10,000,000.00
PURC								1.620	10,000,000.00	10,000,000.00	0.00	0.00
								1.620	0.00	0.00	0.00	-10,000,000.00
Inv Type: 46 SUPRANATIONAL								1.525	-15,000,000.00	-15,000,000.00	-992,225.00	0.00
								1.314	0.00	0.00	0.00	15,992,225.00
37341	IBM CORP-WFC		459200HZ7	08/06/2017	08/07/2017	08/06/2017	INTR	1.125	0.00	0.00	-46,406.25	0.00
			1	02/06/2018	LinhN	08/06/2017		1.365	0.00	0.00	0.00	46,406.25
37359	CHEVRON Corp Note-U		166764AV2	09/02/2017	09/05/2017	09/02/2017	INTR	1.365	0.00	0.00	-34,125.00	0.00
			1	03/02/2018	UdayaR	09/02/2017		1.123	0.00	0.00	0.00	34,125.00
37360	CHEVRON Corp Note-U		166764AV2	09/02/2017	09/05/2017	09/02/2017	INTR	1.365	0.00	0.00	-34,125.00	0.00
			1	03/02/2018	UdayaR	09/02/2017		1.119	0.00	0.00	0.00	34,125.00
37368	CHEVRON Corp Note-W		166764AV2	09/02/2017	09/05/2017	09/02/2017	INTR	1.365	0.00	0.00	-34,125.00	0.00
			1	03/02/2018	UdayaR	09/02/2017		1.371	0.00	0.00	0.00	34,125.00
37372	CATERPILLAR CORP NO		14912L5T4	09/06/2017	09/06/2017	09/06/2017	INTR	2.450	0.00	0.00	-99,102.50	0.00
			1	09/06/2018	UdayaR	09/06/2017		1.620	0.00	0.00	0.00	99,102.50
37377	PCAR CORP - MUFG		69371RM60	08/14/2017	08/14/2017	08/14/2017	INTR	1.750	0.00	0.00	-56,000.00	0.00
			1	08/14/2018	LinhN	08/14/2017		1.750	0.00	0.00	0.00	56,000.00
37407	PCAR CORP NOTE -UNI		69371RM86	08/25/2017	08/25/2017	08/25/2017	INTR	1.650	0.00	0.00	-60,348.75	0.00
			1	02/25/2019	LinhN	08/25/2017		1.339	0.00	0.00	0.00	60,348.75
37421	DISNEY CORP NOTE -		25468PDD5	09/17/2017	09/18/2017	09/17/2017	INTR	1.500	0.00	0.00	-37,500.00	0.00





## DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 7/1/2017 To Date: 9/30/2017

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Run: 10/16/2017 10:40:53 AM

Reporting Currency: Local

City of San Jose

Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash	Entered	Traded	TXN Type	Coupon	Par Value	Book Value	(Interest)	(Gain) / Loss
				Maturity	User ID	Settled		Yield	Original Face	Prem / (Disc)	Amort / (Accret)	Settlement
			1	09/17/2018	FrancesT	09/17/2017		.869	0.00	0.00	0.00	37,500.00
37422	JNJ CORP NOTE -WEDB		478160BR4	09/01/2017	09/01/2017	09/01/2017	INTR	1.125	0.00	0.00	-56,250.00	0.00
			1	03/01/2019	UdayaR	09/01/2017		1.008	0.00	0.00	0.00	56,250.00
37434	AAPL-RBC		037833BQ2	08/23/2017	08/23/2017	08/23/2017	INTR	1.700	0.00	0.00	-45,322.00	0.00
			1	02/22/2019	LinhN	08/23/2017		1.151	0.00	0.00	0.00	45,322.00
37436	AAPL - RBC		037833BQ2	08/23/2017	08/23/2017	08/23/2017	INTR	1.700	0.00	0.00	-58,395.00	0.00
			1	02/22/2019	LinhN	08/23/2017		1.091	0.00	0.00	0.00	58,395.00
37437	AAPL - RBC		037833BQ2	08/23/2017	08/23/2017	08/23/2017	INTR	1.700	0.00	0.00	-26,605.00	0.00
			1	02/22/2019	LinhN	08/23/2017		1.091	0.00	0.00	0.00	26,605.00
37443	IBM CORP NOTE - RBC		459200HT1	08/12/2017	08/14/2017	08/12/2017	INTR	1.950	0.00	0.00	-77,493.00	0.00
			1	02/12/2019	LinhN	08/12/2017		1.078	0.00	0.00	0.00	77,493.00
37458	WALT DISNEY CORP -		25468PDD5	09/17/2017	09/18/2017	09/17/2017	INTR	1.500	0.00	0.00	-65,700.00	0.00
			1	09/17/2018	FrancesT	09/17/2017		.902	0.00	0.00	0.00	65,700.00
37459	PEPSICO CORP-UNIONB		713448CK2	07/07/2017	07/07/2017	07/07/2017	INTR	2.250	0.00	0.00	-43,211.25	0.00
			1	01/17/2019	LinhN	07/07/2017		.958	0.00	0.00	0.00	43,211.25
37462	MSFT CORP NOTE-WFS		594918BN3	08/08/2017	08/08/2017	08/08/2017	INTR	1.100	0.00	0.00	-55,000.00	0.00
			1	08/08/2019	LinhN	08/08/2017		1.085	0.00	0.00	0.00	55,000.00
37464	APPLE CORP - WEDBUS		037833CB4	08/04/2017	08/04/2017	08/04/2017	INTR	1.100	0.00	0.00	-48,570.50	0.00
			1	08/02/2019	LinhN	08/04/2017		1.110	0.00	0.00	0.00	48,570.50
37465	PCAR-WFC		69371RN36	08/12/2017	08/14/2017	08/12/2017	INTR	1.200	0.00	0.00	-12,000.00	0.00
			1	08/12/2019	LinhN	08/12/2017		1.200	0.00	0.00	0.00	12,000.00
37485	MSFT - Wedbush		594918BN3	08/08/2017	08/08/2017	08/08/2017	INTR	1.100	0.00	0.00	-27,500.00	0.00
			1	08/08/2019	LinhN	08/08/2017		1.217	0.00	0.00	0.00	27,500.00
37517	PCAR-MUFG		69371RM60	08/14/2017	08/14/2017	08/14/2017	INTR	1.750	0.00	0.00	-21,437.50	0.00
			1	08/14/2018	LinhN	08/14/2017		1.446	0.00	0.00	0.00	21,437.50
37521	BRK CORP - RBC		084664CG4	09/15/2017	09/15/2017	09/15/2017	INTR	1.700	0.00	0.00	-38,250.00	0.00
			1	03/15/2019	FrancesT	09/15/2017		1.571	0.00	0.00	0.00	38,250.00
37526	BK 1X CORP-COS		06406HCW7	09/11/2017	09/11/2017	09/11/2017	INTR	2.300	0.00	0.00	-49,450.00	0.00
			1	09/11/2019	FrancesT	09/11/2017		1.915	0.00	0.00	0.00	49,450.00
37527	BRK CORP-COS		084670BL1	08/14/2017	08/14/2017	08/14/2017	INTR	2.100	0.00	0.00	-51,040.50	0.00
			1	08/14/2019	LinhN	08/14/2017		1.720	0.00	0.00	0.00	51,040.50
37532	AAPL - COS		037833CK4	08/07/2017	08/07/2017	08/07/2017	INTR	1.900	0.00	0.00	-93,944.44	0.00
			1	02/07/2020	LinhN	08/07/2017		1.917	0.00	0.00	0.00	93,944.44
37533	CVX-UNIONBANC		166764BS8	08/28/2017	08/28/2017	08/28/2017	INTR	1.686	0.00	-913.25	-52,359.67	0.00
			1	02/28/2019	LinhN	08/28/2017		1.654	0.00	0.00	0.00	53,272.92
37542	AAPL UNIONBANC		037833BN9	08/23/2017	08/23/2017	08/23/2017	INTR	1.300	0.00	-13,941.56	-26,533.94	0.00
			1	02/23/2018	LinhN	08/23/2017		1.181	0.00	0.00	0.00	40,475.50



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Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
37543	JPM-RBC		073902RU4	08/01/2017	08/01/2017	08/01/2017	INTR	7.250	0.00	-422,916.67	-483,333.33	0.00
			1	02/01/2018	LinhN	08/01/2017		1.531	0.00	0.00	0.00	906,250.00
37544	AAPL-COS		037833CB4	08/04/2017	08/04/2017	08/04/2017	INTR	1.100	0.00	-20,533.33	-23,466.67	0.00
			1	08/02/2019	LinhN	08/04/2017		1.565	0.00	0.00	0.00	44,000.00
37549	BK 1X-RBC		06406HCZ0	08/24/2017	08/24/2017	08/24/2017	INTR	2.150	0.00	-34,337.29	-48,072.21	0.00
			1	02/24/2020	LinhN	08/24/2017		1.875	0.00	0.00	0.00	82,409.50
37557	GE-RBC		36962G4J0	07/08/2017	07/10/2017	07/08/2017	INTR	5.500	0.00	-252,083.33	-22,916.67	0.00
			1	01/08/2020	LinhN	07/08/2017		1.767	0.00	0.00	0.00	275,000.00
INTR								2.438	0.00	-744,725.43	-1,828,584.18	0.00
								1.380	0.00	0.00	0.00	2,573,309.61
37474	CAT-WFC		14912L6D8		08/18/2017	08/18/2017	AMRT	1.250	0.00	-18,250.00	0.00	0.00
			1	08/18/2017	LinhN	08/18/2017		.869	0.00	0.00	18,250.00	0.00
AMRT								1.250	0.00	-18,250.00	0.00	0.00
								.869	0.00	0.00	18,250.00	0.00
37474	CAT-WFC		14912L6D8		08/18/2017	08/18/2017	MAT	1.250	-5,000,000.00	-5,000,000.00	-31,250.00	0.00
			1	08/18/2017	LinhN	08/18/2017		.869	0.00	0.00	0.00	5,031,250.00
MAT								1.250	-5,000,000.00	-5,000,000.00	-31,250.00	0.00
								.869	0.00	0.00	0.00	5,031,250.00
37567	IBM-COS		459200HE4		07/31/2017	07/31/2017	PURC	1.875	5,000,000.00	5,049,012.50	0.00	0.00
			1	05/15/2019	LinhN	08/03/2017		1.547	0.00	49,012.50	0.00	-5,049,012.50
PURC								1.875	5,000,000.00	5,049,012.50	0.00	0.00
								1.547	0.00	49,012.50	0.00	-5,049,012.50
Inv Type: 47 CORP MEDIUM TERM NOTE								2.373	0.00	-713,962.93	-1,859,834.18	0.00
								1.361	0.00	49,012.50	18,250.00	2,555,547.11
37414	PEP-FLOAT CORP NOTE		713448DGO	08/22/2017	08/22/2017	08/22/2017	INTR	1.905	0.00	0.00	-45,021.73	0.00
			1	02/22/2019	LinhN	08/22/2017		1.905	0.00	0.00	0.00	45,021.73
37487	BRK FLOAT - COS		084664CL3	08/15/2017	08/15/2017	08/15/2017	INTR	1.442	0.00	0.00	-37,029.72	0.00
			1	08/15/2019	LinhN	08/15/2017		1.442	0.00	0.00	0.00	37,029.72
37493	IBM FLOAT - COS		459200HW4	08/14/2017	08/14/2017	08/14/2017	INTR	1.679	0.00	0.00	-40,496.77	0.00
			1	02/12/2019	snj109	08/14/2017		1.679	0.00	0.00	0.00	40,496.77
INTR								1.675	0.00	0.00	-122,548.22	0.00
								1.675	0.00	0.00	0.00	122,548.22
Inv Type: 48 Corp Medium Term Note Actual								1.675	0.00	0.00	-122,548.22	0.00



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								1.675	0.00	0.00	0.00	122,548.22
37446	BANK OF NOVA SCOTIA		06417GLA4		07/03/2017	07/03/2017	MAT	1.100	-15,000,000.00	-15,000,000.00	-166,375.00	0.00
			1	07/03/2017	UdayaR	07/03/2017		1.100	0.00	0.00	0.00	15,166,375.00
37450	WFFB NCD-WFS		94988EXV5		07/20/2017	07/20/2017	MAT	1.180	-10,000,000.00	-10,000,000.00	-119,638.89	0.00
			1	07/20/2017	LinhN	07/20/2017		1.180	0.00	0.00	0.00	10,119,638.89
37461	YCD TDNY - RBC		89113WFG6		07/03/2017	07/03/2017	MAT	1.255	-25,000,000.00	-25,000,000.00	-295,447.92	0.00
			1	07/03/2017	UdayaR	07/03/2017		1.255	0.00	0.00	0.00	25,295,447.92
37478	WFFB NCD - WFC		94988EZ76		07/03/2017	07/03/2017	MAT	1.110	-25,000,000.00	-25,000,000.00	-218,145.83	0.00
			1	07/03/2017	UdayaR	07/03/2017		1.110	0.00	0.00	0.00	25,218,145.83
37479	BNSHOU YCD - RBC		06417GQG6		07/03/2017	07/03/2017	MAT	1.270	-25,000,000.00	-25,000,000.00	-239,888.89	0.00
			1	07/03/2017	UdayaR	07/03/2017		1.270	0.00	0.00	0.00	25,239,888.89
37486	RY YCD - RBC		78009NL38		08/31/2017	08/31/2017	MAT	1.180	-30,000,000.00	-30,000,000.00	-298,933.33	0.00
			1	08/31/2017	LinhN	08/31/2017		1.180	0.00	0.00	0.00	30,298,933.33
37508	BMOCHG YCD - UBS		06427KMA2		09/18/2017	09/18/2017	MAT	1.380	-15,000,000.00	-15,000,000.00	-155,250.00	0.00
			1	09/18/2017	FrancesT	09/18/2017		1.380	0.00	0.00	0.00	15,155,250.00
37513	TORDNY YCD-CASTLEOA		89113WTF3		07/14/2017	07/14/2017	MAT	1.150	-10,000,000.00	-10,000,000.00	-61,013.89	0.00
			1	07/14/2017	LinhN	07/14/2017		1.150	0.00	0.00	0.00	10,061,013.89
37528	BMO YCD-BAML		06427KGR2		08/16/2017	08/16/2017	MAT	1.190	-13,150,000.00	-13,177,819.56	-90,413.55	0.00
			1	08/16/2017	LinhN	08/16/2017		1.250	0.00	0.00	0.00	13,268,233.11
MAT								1.204	-168,150,000.00	-168,177,819.56	-1,645,107.30	0.00
								1.209	0.00	0.00	0.00	169,822,926.86
37528	BMO YCD-BAML		06427KGR2		08/16/2017	08/16/2017	AMRT	1.190	0.00	4,725.46	0.00	0.00
			1	08/16/2017	LinhN	08/16/2017		1.250	0.00	0.00	-4,725.46	0.00
AMRT								1.190	0.00	4,725.46	0.00	0.00
								1.250	0.00	0.00	-4,725.46	0.00
37573	TDNY YCD-UBS		89113XDQ4		09/05/2017	09/05/2017	PURC	1.370	10,000,000.00	10,000,000.00	0.00	0.00
			1	02/28/2018	UdayaR	09/06/2017		1.370	0.00	0.00	0.00	-10,000,000.00
PURC								1.370	10,000,000.00	10,000,000.00	0.00	0.00
								1.370	0.00	0.00	0.00	-10,000,000.00
Inv Type: 71 Negotiable Certificate of Depo								1.212	-158,150,000.00	-158,173,094.10	-1,645,107.30	0.00
								1.220	0.00	0.00	-4,725.46	159,822,926.86
37509	TMCC CP		89233GVX1		08/31/2017	08/31/2017	AMRT	.000	0.00	134,400.00	0.00	0.00
			1	08/31/2017	LinhN	08/31/2017		1.292	0.00	0.00	-134,400.00	0.00
37535	TMCC CP		89233GU79		07/07/2017	07/07/2017	AMRT	.000	0.00	82,166.67	0.00	0.00



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			1	07/07/2017	LinhN	07/07/2017		1.170	0.00	0.00	-82,166.67	0.00
AMRT								.000	0.00	216,566.67	0.00	0.00
								1.243	0.00	0.00	-216,566.67	0.00
37509	TMCC CP		89233GVX1	08/31/2017	LinhN	08/31/2017	MAT	.000	-15,000,000.00	-15,000,000.00	0.00	0.00
			1	08/31/2017	LinhN	08/31/2017		1.292	0.00	0.00	0.00	15,000,000.00
37535	TMCC CP		89233GU79	07/07/2017	LinhN	07/07/2017	MAT	.000	-10,000,000.00	-10,000,000.00	0.00	0.00
			1	07/07/2017	LinhN	07/07/2017		1.170	0.00	0.00	0.00	10,000,000.00
MAT								.000	-25,000,000.00	-25,000,000.00	0.00	0.00
								1.243	0.00	0.00	0.00	25,000,000.00
37566	GECTSY-CP DISC-GE		36164KBU4	07/28/2017	LinhN	07/28/2017	PURC	.000	10,000,000.00	9,919,375.00	0.00	0.00
			1	02/28/2018	LinhN	07/28/2017		1.361	0.00	-80,625.00	0.00	-9,919,375.00
PURC								.000	10,000,000.00	9,919,375.00	0.00	0.00
								1.361	0.00	-80,625.00	0.00	-9,919,375.00
Inv Type: 82 COMMERCIAL PAPER, DISCOUNT								.000	-15,000,000.00	-14,864,058.33	0.00	0.00
								1.262	0.00	-80,625.00	-216,566.67	15,080,625.00
37374	UC CA REV BOND-WFB		91412GSB2	07/01/2017	UdayaR	07/01/2017	INTR	1.796	0.00	0.00	-74,219.70	0.00
			1	07/01/2019	UdayaR	07/01/2017		1.620	0.00	0.00	0.00	74,219.70
37375	UC CA REV BOND-WFB		91412GSB2	07/01/2017	UdayaR	07/01/2017	INTR	1.796	0.00	0.00	-22,450.00	0.00
			1	07/01/2019	UdayaR	07/01/2017		1.620	0.00	0.00	0.00	22,450.00
37427	NYSHGR MUNI BOND-WF		64990CEL1	07/01/2017	UdayaR	07/01/2017	INTR	1.203	0.00	0.00	-27,669.00	0.00
			1	07/01/2018	UdayaR	07/01/2017		1.203	0.00	0.00	0.00	27,669.00
37468	CTS GO BONDS-WFC		20772J3E0	08/15/2017	LinhN	08/15/2017	INTR	1.550	0.00	0.00	-98,967.50	0.00
			1	08/15/2020	LinhN	08/15/2017		1.435	0.00	0.00	0.00	98,967.50
37505	LOS-WFC		544351KQ1	09/01/2017	UdayaR	09/01/2017	INTR	2.150	0.00	0.00	-149,305.56	0.00
			1	09/01/2021	UdayaR	09/01/2017		2.170	0.00	0.00	0.00	149,305.56
37507	LOS-RBC		544351KP3	09/01/2017	UdayaR	09/01/2017	INTR	1.930	0.00	0.00	-87,922.22	0.00
			1	09/01/2020	UdayaR	09/01/2017		2.182	0.00	0.00	0.00	87,922.22
37510	LOS MUNI BONDS -WFC		544351KQ1	09/01/2017	UdayaR	09/01/2017	INTR	2.150	0.00	-1,746.88	-46,777.43	0.00
			1	09/01/2021	UdayaR	09/01/2017		2.310	0.00	0.00	0.00	48,524.31
37514	NYSHGR 1.1 - RJA		64990E4G9	08/15/2017	LinhN	08/15/2017	INTR	1.100	0.00	0.00	-27,362.50	0.00
			1	02/15/2020	LinhN	08/15/2017		1.817	0.00	0.00	0.00	27,362.50
37524	UC CA REV BONDS-RBC		91412GSB2	07/01/2017	UdayaR	07/01/2017	INTR	1.796	0.00	-3,292.67	-23,647.33	0.00
			1	07/01/2019	UdayaR	07/01/2017		1.550	0.00	0.00	0.00	26,940.00
37534	MDS GO MUNI - WFS		574193NC8	09/15/2017	FrancesT	09/15/2017	INTR	2.250	0.00	0.00	-54,062.50	0.00
			1	03/15/2022	FrancesT	09/15/2017		2.250	0.00	0.00	0.00	54,062.50



# DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 7/1/2017 To Date: 9/30/2017

Date Basis: Settlement

Run: 10/16/2017 10:40:53 AM

Reporting Currency: Local

City of San Jose

Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
37537	UNVHGR-RJA		91412GSB2	07/01/2017	07/03/2017	07/01/2017	INTR	1.796	0.00	-29,895.92	-22,861.58	0.00
			1	07/01/2019	UdayaR	07/01/2017		1.520	0.00	0.00	0.00	52,757.50
37553	UNVHGR-PJC		91412GSB2	07/01/2017	07/03/2017	07/01/2017	INTR	1.796	0.00	-22,283.62	-3,264.48	0.00
			1	07/01/2019	UdayaR	07/01/2017		1.450	0.00	0.00	0.00	25,548.10
37560	CTS MUNI-WFS		20772JL67	08/01/2017	08/01/2017	08/01/2017	INTR	2.570	0.00	-32,553.33	-5,996.67	0.00
			1	08/01/2021	LinhN	08/01/2017		2.505	0.00	0.00	0.00	38,550.00
INTR								1.807	0.00	-89,772.42	-644,506.47	0.00
								1.794	0.00	0.00	0.00	734,278.89
37560	CTS MUNI-WFS		20772JL67		06/28/2017	06/28/2017	PURC	2.570	3,000,000.00	3,040,053.33	0.00	0.00
			1	08/01/2021	LinhN	07/03/2017		2.505	0.00	40,053.33	0.00	-3,040,053.33
37563	MES MUNI-WFC		56052AZB5		06/29/2017	06/29/2017	PURC	2.000	5,145,000.00	5,194,174.77	0.00	0.00
			1	06/01/2019	LinhN	07/05/2017		1.530	0.00	49,174.77	0.00	-5,194,174.77
37565	STNPWR-RJA		84247PHX2		07/26/2017	07/26/2017	PURC	3.258	2,710,000.00	2,838,630.15	0.00	0.00
			1	07/01/2022	LinhN	07/31/2017		2.290	0.00	128,630.15	0.00	-2,838,630.15
37572	WIS GO MUNI CALL-RB		97705LZG5		08/15/2017	08/15/2017	PURC	4.650	4,600,000.00	5,017,913.83	0.00	0.00
			1	05/01/2022	LinhN	08/18/2017		1.720	0.00	417,913.83	0.00	-5,017,913.83
PURC								3.120	15,455,000.00	16,090,772.08	0.00	0.00
								1.909	0.00	635,772.08	0.00	-16,090,772.08
Inv Type: 91 MUNI BONDS 30/360 SemiAnnual								2.038	15,455,000.00	16,000,999.66	-644,506.47	0.00
								1.814	0.00	635,772.08	0.00	-15,356,493.19
36512	FEDERATED GOVT OBLI		VP6000104	07/03/2017	09/22/2017	07/03/2017	INTR	.758	0.00	0.00	-6.94	0.00
			1	10/01/2017	snj109	07/03/2017		.758	0.00	0.00	0.00	6.94
36512	FEDERATED GOVT OBLI		VP6000104	08/31/2017	09/22/2017	08/31/2017	INTR	.880	0.00	0.00	-8.33	0.00
			1	10/01/2017	support	08/31/2017		.880	0.00	0.00	0.00	8.33
INTR								.819	0.00	0.00	-15.27	0.00
								.819	0.00	0.00	0.00	15.27
36512	FEDERATED GOVT OBLI		VP6000104		09/22/2017	07/03/2017	PURC	.758	6.94	6.94	0.00	0.00
			1	10/01/2017	snj109	07/03/2017		.758	0.00	0.00	0.00	-6.94
36512	FEDERATED GOVT OBLI		VP6000104		09/22/2017	08/01/2017	PURC	.758	8.00	8.00	0.00	0.00
			1	10/01/2017	snj109	08/01/2017		.758	0.00	0.00	0.00	-8.00
36512	FEDERATED GOVT OBLI		VP6000104		09/22/2017	09/01/2017	PURC	.880	8.33	8.33	0.00	0.00
			1	10/01/2017	snj109	09/01/2017		.880	0.00	0.00	0.00	-8.33
PURC								.802	23.27	23.27	0.00	0.00
								.802	0.00	0.00	0.00	-23.27



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City of San Jose

Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
Inv Type: 97 MONEY MARKET FUND								.819	23.27	23.27	-15.27	0.00
								.819	0.00	0.00	0.00	-8.00
32936	STATE INVESTMT POOL				07/13/2017	07/13/2017	PURC	1.074	2,650,000.00	2,650,000.00	0.00	0.00
			1	10/01/2017	LinhN	07/13/2017		1.074	0.00	0.00	0.00	-2,650,000.00
32936	STATE INVESTMT POOL				07/17/2017	07/17/2017	PURC	1.074	35,043.57	35,043.57	0.00	0.00
			1	10/01/2017	LinhN	07/17/2017		1.074	0.00	0.00	0.00	-35,043.57
32936	STATE INVESTMT POOL				07/25/2017	07/25/2017	PURC	1.074	9,470,000.00	9,470,000.00	0.00	0.00
			1	10/01/2017	LinhN	07/25/2017		1.074	0.00	0.00	0.00	-9,470,000.00
32936	STATE INVESTMT POOL				07/27/2017	07/27/2017	PURC	1.074	1,980,000.00	1,980,000.00	0.00	0.00
			1	10/01/2017	LinhN	07/27/2017		1.074	0.00	0.00	0.00	-1,980,000.00
32936	STATE INVESTMT POOL				07/28/2017	07/28/2017	PURC	1.074	8,770,000.00	8,770,000.00	0.00	0.00
			1	10/01/2017	LinhN	07/28/2017		1.074	0.00	0.00	0.00	-8,770,000.00
32936	STATE INVESTMT POOL				07/31/2017	07/31/2017	PURC	1.074	12,380,000.00	12,380,000.00	0.00	0.00
			1	10/01/2017	LinhN	07/31/2017		1.074	0.00	0.00	0.00	-12,380,000.00
32936	STATE INVESTMT POOL				08/01/2017	08/01/2017	PURC	1.074	3,890,000.00	3,890,000.00	0.00	0.00
			1	10/01/2017	LinhN	08/01/2017		1.074	0.00	0.00	0.00	-3,890,000.00
32936	STATE INVESTMT POOL				08/03/2017	08/03/2017	PURC	1.074	5,200,000.00	5,200,000.00	0.00	0.00
			1	10/01/2017	LinhN	08/03/2017		1.074	0.00	0.00	0.00	-5,200,000.00
32936	STATE INVESTMT POOL				08/16/2017	08/16/2017	PURC	1.074	32,430,000.00	32,430,000.00	0.00	0.00
			1	10/01/2017	LinhN	08/16/2017		1.074	0.00	0.00	0.00	-32,430,000.00
32936	STATE INVESTMT POOL				08/24/2017	08/24/2017	PURC	1.074	1,796,000.00	1,796,000.00	0.00	0.00
			1	10/01/2017	LinhN	08/24/2017		1.074	0.00	0.00	0.00	-1,796,000.00
32936	STATE INVESTMT POOL				08/25/2017	08/25/2017	PURC	1.074	14,000,000.00	14,000,000.00	0.00	0.00
			1	10/01/2017	LinhN	08/25/2017		1.074	0.00	0.00	0.00	-14,000,000.00
32936	STATE INVESTMT POOL				09/05/2017	09/05/2017	PURC	1.074	6,040,000.00	6,040,000.00	0.00	0.00
			1	10/01/2017	UdayaR	09/05/2017		1.074	0.00	0.00	0.00	-6,040,000.00
32936	STATE INVESTMT POOL				09/08/2017	09/08/2017	PURC	1.074	10,890,000.00	10,890,000.00	0.00	0.00
			1	10/01/2017	LinhN	09/08/2017		1.074	0.00	0.00	0.00	-10,890,000.00
32936	STATE INVESTMT POOL				09/26/2017	09/26/2017	PURC	1.074	1,400,000.00	1,400,000.00	0.00	0.00
			1	10/01/2017	FrancesT	09/26/2017		1.074	0.00	0.00	0.00	-1,400,000.00
32936	STATE INVESTMT POOL				09/28/2017	09/28/2017	PURC	1.074	1,880,000.00	1,880,000.00	0.00	0.00
			1	10/01/2017	FrancesT	09/28/2017		1.074	0.00	0.00	0.00	-1,880,000.00
37042	SJ FINANCING AUTHOR				07/10/2017	07/10/2017	PURC	1.074	1,890,000.00	1,890,000.00	0.00	0.00
			1	10/01/2017	LinhN	07/10/2017		1.074	0.00	0.00	0.00	-1,890,000.00
37042	SJ FINANCING AUTHOR				07/11/2017	07/11/2017	PURC	1.074	1,020,000.00	1,020,000.00	0.00	0.00
			1	10/01/2017	LinhN	07/11/2017		1.074	0.00	0.00	0.00	-1,020,000.00
37042	SJ FINANCING AUTHOR				07/17/2017	07/17/2017	PURC	1.074	69,615.34	69,615.34	0.00	0.00



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City of San Jose

Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value	Book Value	(Interest)	(Gain) / Loss
									Original Face	Prem / (Disc)	Amort / (Accret)	Settlement
			1	10/01/2017	LinhN	07/17/2017		1.074	0.00	0.00	0.00	-69,615.34
37042	SJ FINANCING AUTHOR			07/19/2017	07/19/2017	07/19/2017	PURC	1.074	13,720,000.00	13,720,000.00	0.00	0.00
			1	10/01/2017	LinhN	07/19/2017		1.074	0.00	0.00	0.00	-13,720,000.00
37042	SJ FINANCING AUTHOR			07/20/2017	07/20/2017	07/20/2017	PURC	1.074	11,340,000.00	11,340,000.00	0.00	0.00
			1	10/01/2017	LinhN	07/20/2017		1.074	0.00	0.00	0.00	-11,340,000.00
37042	SJ FINANCING AUTHOR			08/08/2017	08/08/2017	08/08/2017	PURC	1.074	4,410,000.00	4,410,000.00	0.00	0.00
			1	10/01/2017	LinhN	08/08/2017		1.074	0.00	0.00	0.00	-4,410,000.00
37042	SJ FINANCING AUTHOR			08/09/2017	08/09/2017	08/09/2017	PURC	1.074	2,400,000.00	2,400,000.00	0.00	0.00
			1	10/01/2017	LinhN	08/09/2017		1.074	0.00	0.00	0.00	-2,400,000.00
37042	SJ FINANCING AUTHOR				08/10/2017	08/10/2017	PURC	1.074	1,700,000.00	1,700,000.00	0.00	0.00
			1	10/01/2017	UdayaR	08/10/2017		1.074	0.00	0.00	0.00	-1,700,000.00
37042	SJ FINANCING AUTHOR			08/14/2017	08/14/2017	08/14/2017	PURC	1.074	1,800,000.00	1,800,000.00	0.00	0.00
			1	10/01/2017	LinhN	08/14/2017		1.074	0.00	0.00	0.00	-1,800,000.00
37042	SJ FINANCING AUTHOR				08/28/2017	08/28/2017	PURC	1.074	22,012,000.00	22,012,000.00	0.00	0.00
			1	10/01/2017	LinhN	08/28/2017		1.074	0.00	0.00	0.00	-22,012,000.00
37042	SJ FINANCING AUTHOR				09/11/2017	09/11/2017	PURC	1.074	6,310,000.00	6,310,000.00	0.00	0.00
			1	10/01/2017	FrancesT	09/11/2017		1.074	0.00	0.00	0.00	-6,310,000.00
37042	SJ FINANCING AUTHOR				09/12/2017	09/12/2017	PURC	1.074	1,057,000.00	1,057,000.00	0.00	0.00
			1	10/01/2017	FrancesT	09/12/2017		1.074	0.00	0.00	0.00	-1,057,000.00
37042	SJ FINANCING AUTHOR				09/13/2017	09/13/2017	PURC	1.074	2,530,000.00	2,530,000.00	0.00	0.00
			1	10/01/2017	FrancesT	09/13/2017		1.074	0.00	0.00	0.00	-2,530,000.00
37042	SJ FINANCING AUTHOR				09/18/2017	09/18/2017	PURC	1.074	14,010,000.00	14,010,000.00	0.00	0.00
			1	10/01/2017	FrancesT	09/18/2017		1.074	0.00	0.00	0.00	-14,010,000.00
37042	SJ FINANCING AUTHOR				09/20/2017	09/20/2017	PURC	1.074	7,690,000.00	7,690,000.00	0.00	0.00
			1	10/01/2017	FrancesT	09/20/2017		1.074	0.00	0.00	0.00	-7,690,000.00
37042	SJ FINANCING AUTHOR				09/21/2017	09/21/2017	PURC	1.074	2,760,000.00	2,760,000.00	0.00	0.00
			1	10/01/2017	FrancesT	09/21/2017		1.074	0.00	0.00	0.00	-2,760,000.00
37042	SJ FINANCING AUTHOR				09/22/2017	09/22/2017	PURC	1.074	11,250,000.00	11,250,000.00	0.00	0.00
			1	10/01/2017	FrancesT	09/22/2017		1.074	0.00	0.00	0.00	-11,250,000.00
37042	SJ FINANCING AUTHOR				09/25/2017	09/25/2017	PURC	1.074	6,713,000.00	6,713,000.00	0.00	0.00
			1	10/01/2017	FrancesT	09/25/2017		1.074	0.00	0.00	0.00	-6,713,000.00
PURC								1.074	225,492,658.91	225,492,658.91	0.00	0.00
								1.074	0.00	0.00	0.00	-225,492,658.91
32936	STATE INVESTMT POOL			07/17/2017	07/17/2017	06/30/2017	INTR	1.074	0.00	0.00	-35,043.57	0.00
			1	10/01/2017	LinhN	07/17/2017		1.074	0.00	0.00	0.00	35,043.57
37042	SJ FINANCING AUTHOR			07/17/2017	07/17/2017	06/30/2017	INTR	1.074	0.00	0.00	-69,615.34	0.00



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Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
			1	10/01/2017	LinhN	07/17/2017		1.074	0.00	0.00	0.00	69,615.34
INTR								1.074	0.00	0.00	-104,658.91	0.00
								1.074	0.00	0.00	0.00	104,658.91
32936	STATE INVESTMT POOL				07/18/2017	07/18/2017	PSAL	1.074	-3,955,043.57	-3,955,043.57	0.00	0.00
			1	10/01/2017	LinhN	07/18/2017		1.074	0.00	0.00	0.00	3,955,043.57
32936	STATE INVESTMT POOL				07/24/2017	07/24/2017	PSAL	1.074	-1,250,000.00	-1,250,000.00	0.00	0.00
			1	10/01/2017	LinhN	07/24/2017		1.074	0.00	0.00	0.00	1,250,000.00
32936	STATE INVESTMT POOL				08/02/2017	08/02/2017	PSAL	1.074	-7,980,000.00	-7,980,000.00	0.00	0.00
			1	10/01/2017	LinhN	08/02/2017		1.074	0.00	0.00	0.00	7,980,000.00
32936	STATE INVESTMT POOL				08/04/2017	08/04/2017	PSAL	1.074	-29,424,000.00	-29,424,000.00	0.00	0.00
			1	10/01/2017	LinhN	08/04/2017		1.074	0.00	0.00	0.00	29,424,000.00
32936	STATE INVESTMT POOL				08/07/2017	08/07/2017	PSAL	1.074	-7,695,000.00	-7,695,000.00	0.00	0.00
			1	10/01/2017	LinhN	08/07/2017		1.074	0.00	0.00	0.00	7,695,000.00
32936	STATE INVESTMT POOL				08/18/2017	08/18/2017	PSAL	1.074	-17,770,000.00	-17,770,000.00	0.00	0.00
			1	10/01/2017	LinhN	08/18/2017		1.074	0.00	0.00	0.00	17,770,000.00
32936	STATE INVESTMT POOL				09/01/2017	09/01/2017	PSAL	1.074	-23,860,000.00	-23,860,000.00	0.00	0.00
			1	10/01/2017	UdayaR	09/01/2017		1.074	0.00	0.00	0.00	23,860,000.00
32936	STATE INVESTMT POOL				09/06/2017	09/06/2017	PSAL	1.074	-5,960,000.00	-5,960,000.00	0.00	0.00
			1	10/01/2017	UdayaR	09/06/2017		1.074	0.00	0.00	0.00	5,960,000.00
32936	STATE INVESTMT POOL				09/07/2017	09/07/2017	PSAL	1.074	-18,320,000.00	-18,320,000.00	0.00	0.00
			1	10/01/2017	UdayaR	09/07/2017		1.074	0.00	0.00	0.00	18,320,000.00
37042	SJ FINANCING AUTHOR				07/03/2017	07/03/2017	PSAL	1.074	-3,300,000.00	-3,300,000.00	0.00	0.00
			1	10/01/2017	UdayaR	07/03/2017		1.074	0.00	0.00	0.00	3,300,000.00
37042	SJ FINANCING AUTHOR				07/05/2017	07/05/2017	PSAL	1.074	-3,000,000.00	-3,000,000.00	0.00	0.00
			1	10/01/2017	LinhN	07/05/2017		1.074	0.00	0.00	0.00	3,000,000.00
37042	SJ FINANCING AUTHOR				07/07/2017	07/07/2017	PSAL	1.074	-15,840,000.00	-15,840,000.00	0.00	0.00
			1	10/01/2017	LinhN	07/07/2017		1.074	0.00	0.00	0.00	15,840,000.00
37042	SJ FINANCING AUTHOR				07/12/2017	07/12/2017	PSAL	1.074	-5,678,000.00	-5,678,000.00	0.00	0.00
			1	10/01/2017	LinhN	07/12/2017		1.074	0.00	0.00	0.00	5,678,000.00
37042	SJ FINANCING AUTHOR				07/14/2017	07/14/2017	PSAL	1.074	-8,900,000.00	-8,900,000.00	0.00	0.00
			1	10/01/2017	LinhN	07/14/2017		1.074	0.00	0.00	0.00	8,900,000.00
37042	SJ FINANCING AUTHOR				07/18/2017	07/18/2017	PSAL	1.074	-69,615.34	-69,615.34	0.00	0.00
			1	10/01/2017	LinhN	07/18/2017		1.074	0.00	0.00	0.00	69,615.34
37042	SJ FINANCING AUTHOR				07/21/2017	07/21/2017	PSAL	1.074	-19,400,000.00	-19,400,000.00	0.00	0.00
			1	10/01/2017	LinhN	07/21/2017		1.074	0.00	0.00	0.00	19,400,000.00
37042	SJ FINANCING AUTHOR				08/11/2017	08/11/2017	PSAL	1.074	-11,530,000.00	-11,530,000.00	0.00	0.00





## DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 7/1/2017 To Date: 9/30/2017

Date Basis: Settlement

Run: 10/16/2017 10:40:53 AM

Reporting Currency: Local

City of San Jose

Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement	
			1	10/01/2017	LinhN	08/11/2017		1.074	0.00	0.00	0.00	11,530,000.00	
37042	SJ FINANCING AUTHOR					08/15/2017	08/15/2017	PSAL	1.074	-18,770,000.00	-18,770,000.00	0.00	0.00
			1	10/01/2017	LinhN	08/15/2017		1.074	0.00	0.00	0.00	18,770,000.00	
37042	SJ FINANCING AUTHOR					08/17/2017	08/17/2017	PSAL	1.074	-1,253,000.00	-1,253,000.00	0.00	0.00
			1	10/01/2017	LinhN	08/17/2017		1.074	0.00	0.00	0.00	1,253,000.00	
37042	SJ FINANCING AUTHOR					08/23/2017	08/23/2017	PSAL	1.074	-1,350,000.00	-1,350,000.00	0.00	0.00
			1	10/01/2017	LinhN	08/23/2017		1.074	0.00	0.00	0.00	1,350,000.00	
37042	SJ FINANCING AUTHOR					08/29/2017	08/29/2017	PSAL	1.074	-1,280,000.00	-1,280,000.00	0.00	0.00
			1	10/01/2017	LinhN	08/29/2017		1.074	0.00	0.00	0.00	1,280,000.00	
37042	SJ FINANCING AUTHOR					08/31/2017	08/31/2017	PSAL	1.074	-4,440,000.00	-4,440,000.00	0.00	0.00
			1	10/01/2017	LinhN	08/31/2017		1.074	0.00	0.00	0.00	4,440,000.00	
37042	SJ FINANCING AUTHOR					09/15/2017	09/15/2017	PSAL	1.074	-32,220,000.00	-32,220,000.00	0.00	0.00
			1	10/01/2017	FrancesT	09/15/2017		1.074	0.00	0.00	0.00	32,220,000.00	
37042	SJ FINANCING AUTHOR					09/19/2017	09/19/2017	PSAL	1.074	-1,075,000.00	-1,075,000.00	0.00	0.00
			1	10/01/2017	FrancesT	09/19/2017		1.074	0.00	0.00	0.00	1,075,000.00	
37042	SJ FINANCING AUTHOR					09/27/2017	09/27/2017	PSAL	1.074	-2,140,000.00	-2,140,000.00	0.00	0.00
			1	10/01/2017	FrancesT	09/27/2017		1.074	0.00	0.00	0.00	2,140,000.00	
37042	SJ FINANCING AUTHOR					09/29/2017	09/29/2017	PSAL	1.074	-17,495,000.00	-17,495,000.00	0.00	0.00
			1	10/01/2017	FrancesT	09/29/2017		1.074	0.00	0.00	0.00	17,495,000.00	
PSAL								1.074	-263,954,658.91	-263,954,658.91	0.00	0.00	
								1.074	0.00	0.00	0.00	263,954,658.91	
Inv Type: 99 PASSBOOK & STATE POOL								1.074	-38,462,000.00	-38,462,000.00	-104,658.91	0.00	
								1.074	0.00	0.00	0.00	38,566,658.91	
								<b>Subtotal</b>	1.371	-328,796,976.73	-328,452,788.94	-7,160,062.31	0.00
								1.233	0.00	837,661.68	-690,892.13	336,303,743.38	
<b>Fund: 57 AIRPORT 2007A AMT BOND PROCEEDS</b>													
37053	FEDERATED GOVT OBLI		VP6000104	07/03/2017	07/03/2017	06/30/2017	INTR	.844	0.00	0.00	-1.43	0.00	
			57	10/01/2017	UdayaR	07/03/2017		.844	0.00	0.00	0.00	1.43	
37053	FEDERATED GOVT OBLI		VP6000104	08/01/2017	08/01/2017	07/31/2017	INTR	.844	0.00	0.00	-1.71	0.00	
			57	10/01/2017	LinhN	08/01/2017		.844	0.00	0.00	0.00	1.71	
37053	FEDERATED GOVT OBLI		VP6000104	09/01/2017	09/01/2017	08/31/2017	INTR	.878	0.00	0.00	-1.78	0.00	
			57	10/01/2017	UdayaR	09/01/2017		.878	0.00	0.00	0.00	1.78	
INTR								.855	0.00	0.00	-4.92	0.00	
								.855	0.00	0.00	0.00	4.92	



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 7/1/2017 To Date: 9/30/2017

Date Basis: Settlement

Run: 10/16/2017 10:40:53 AM

Reporting Currency: Local

City of San Jose

Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
37053	FEDERATED GOVT OBLI		VP6000104		07/03/2017	07/03/2017	PURC	.844	1.43	1.43	0.00	0.00
			57	10/01/2017	UdayaR	07/03/2017		.844	0.00	0.00	0.00	-1.43
37053	FEDERATED GOVT OBLI		VP6000104		08/01/2017	08/01/2017	PURC	.844	1.71	1.71	0.00	0.00
			57	10/01/2017	LinhN	08/01/2017		.844	0.00	0.00	0.00	-1.71
37053	FEDERATED GOVT OBLI		VP6000104		09/01/2017	09/01/2017	PURC	.878	1.78	1.78	0.00	0.00
			57	10/01/2017	UdayaR	09/01/2017		.878	0.00	0.00	0.00	-1.78
PURC								.856	4.92	4.92	0.00	0.00
								.856	0.00	0.00	0.00	-4.92
Inv Type: 97 MONEY MARKET FUND								.855	4.92	4.92	-4.92	0.00
								.855	0.00	0.00	0.00	0.00
37370	LAIF-2007A AIRPORT			07/17/2017	07/17/2017	06/30/2017	INTR	1.074	0.00	0.00	-65,330.46	0.00
			57	10/01/2017	LinhN	07/17/2017		1.074	0.00	0.00	0.00	65,330.46
INTR								1.074	0.00	0.00	-65,330.46	0.00
								1.074	0.00	0.00	0.00	65,330.46
37370	LAIF-2007A AIRPORT			07/17/2017	07/17/2017	07/17/2017	PURC	1.074	65,330.46	65,330.46	0.00	0.00
			57	10/01/2017	LinhN	07/17/2017		1.074	0.00	0.00	0.00	-65,330.46
PURC								1.074	65,330.46	65,330.46	0.00	0.00
								1.074	0.00	0.00	0.00	-65,330.46
Inv Type: 99 PASSBOOK & STATE POOL								1.074	65,330.46	65,330.46	-65,330.46	0.00
								1.074	0.00	0.00	0.00	0.00
<b>Subtotal</b>								1.074	65,335.38	65,335.38	-65,335.38	0.00
								1.074	0.00	0.00	0.00	0.00
Grand Total			Count 193					1.367	-328,731,641.35	-328,387,453.56	-7,225,397.69	0.00
								1.232	0.00	837,661.68	-690,892.13	336,303,743.38



# DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 7/1/2017 To Date: 9/30/2017

Date Basis: Settlement

Run: 10/16/2017 10:40:53 AM

Reporting Currency: Local

City of San Jose

## SUMMARY

Assets	Yield	Par Value	Original Face	Book Value	Prem / (Disc)	Amort / (Accret)	(Interest)	(Gain) / Loss	Settlement
AMRT	1.095	0.00	0.00	690,892.13	0.00	-690,892.13	0.00	0.00	0.00
INTR	1.396	0.00	0.00	-1,156,546.46	0.00	0.00	-4,944,740.39	0.00	6,101,286.85
MAT	1.082	-363,150,000.00	0.00	-363,177,819.56	0.00	0.00	-2,280,657.30	0.00	365,458,476.86
PSAL	1.074	-263,954,658.91	0.00	-263,954,658.91	0.00	0.00	0.00	0.00	263,954,658.91
PURC	1.217	298,373,017.56	0.00	299,210,679.24	837,661.68	0.00	0.00	0.00	-299,210,679.24
Totals :	1.232	-328,731,641.35	0.00	-328,387,453.56	837,661.68	-690,892.13	-7,225,397.69	0.00	336,303,743.38

CITY OF SAN JOSE  
TREASURY DIVISION

RECONCILIATION OF INVESTMENT ACTIVITIES  
7/1/17 THROUGH 9/30/17

	BALANCE 6/30/2017	SALES OR MATURITIES	ADDITIONS	BALANCE 9/30/2017
Commercial Paper/Discount	44,629,961.11	24,783,433.33	9,919,375.00	29,765,902.78
Corporate Medium Term Notes	423,637,652.19	5,762,975.43	5,049,012.50	422,923,689.26
Federal Agency Securities	590,167,572.12	139,834,198.61	7,597,924.14	457,931,297.65
Money Market Mutual Fund	13,518.26		28.19	13,546.45
Muni Bonds	148,913,861.27	57,219.09	16,058,218.75	164,914,860.93
Negotiable CD's	198,173,094.10	168,173,094.10	10,000,000.00	40,000,000.00
State Pool	108,617,000.00	263,954,658.91	225,557,989.37	70,220,330.46
Suprationals	214,020,873.61	25,000,000.00	10,000,000.00	199,020,873.61
UST Bills, Notes & Bonds	34,916,015.63		14,995,577.96	49,911,593.59
<b>Total</b>	<b>1,763,089,548.29</b>	<b>627,565,579.47</b>	<b>299,178,125.91</b>	<b>1,434,702,094.73</b>

**NET PURCHASES/SALES:** -328,387,453.56

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

**JULY THROUGH SEPTEMBER 2017 TURNOVER RATIO:** 0.61

**AVERAGE DAILY PORTFOLIO BALANCE:** 1,514,905,916.83

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CITY OF SAN JOSE  
 TREASURY DIVISION

BROKER PURCHASE DISTRIBUTION  
 07/01/17 THROUGH 09/30/17

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FUNDS: 0001, 0034, 0057					(ABSOLUTE)
CODE	BROKER NAME	TRANSACTIONS	ASSETS	LIABILITIES	TOTAL
122	CastleOak Securites, LP	2	15,049,012.50		15,049,012.50
187	GENERAL ELECTRIC CAPITAL CORP	1	9,919,375.00		9,919,375.00
362	RBC Capital Markets, LLC	1	5,017,913.83		5,017,913.83
363	RAYMOND JAMES & ASSOCIATES, INC.	1	2,838,630.15		2,838,630.15
415	STATE INVESTMENT POOL	34	225,557,989.37		225,557,989.37
441	UBS FINANCIAL SERVICES INC.	2	24,995,577.96		24,995,577.96
451	WELLS FARGO BANK - INVESTMENTS	3	4.92		4.92
452	WELLS FARGO SECURITIES, LLC	6	10,638,000.74		10,638,000.74
GRAND TOTALS		50	294,016,504.47		294,016,504.47

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## **SECTION E**

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

This is an Independent Accountant's Report on Applying Agreed-Upon Procedures as of June 30, 2017.



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September 29, 2017

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

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

This agreed-upon procedures engagement was conducted in accordance with attestation standards established by the American Institute of Certified Public Accountants. We have performed the procedures enumerated below, which were described within "Agreement for Audit Services between the City of San José and Grant Thornton LLP," solely to assist the City of San José (the "City") (the "Specified Party") in connection with evaluating whether the investments within the City's pooled portfolio are in compliance with the City's Investment Policy and Finance Department procedures as of June 30, 2017. The sufficiency of these procedures is solely the responsibility of the City. Consequently, we make no representation regarding the sufficiency of the procedures described below either for the purpose for which this report has been requested or for any other purpose.

Our procedures and findings are as follows:

1. We obtained a copy of the FY 2016-17 Fourth Quarter Investment Report ("Treasurer's Report"), as of June 30, 2017 to agree individual investments to supporting documentation such as custodian/bank statements obtained from the City and reconciled such to the Treasurer's Report.

Finding: We noted there was a difference of \$1.19 million from the Wells Fargo custodian statement to the Treasurer's Report. The difference is due to Wells Fargo and the City using different pricing sources.

2. We traced total investments listed on the Treasurer's Report to the City's general ledger.

Finding: No exceptions noted as a result of applying our procedures.

3. We compared the investments listed in the Treasurer's Report as of June 30, 2017 to the types of investments authorized for the City by the City's Investment Policy.

Finding: No exceptions noted as a result of applying our procedures.

4. We compared the fair value of the investments listed in the Treasurer's Report as of June 30, 2017 to custodian and bank statements.

Finding: We noted there was a difference of \$1.19 million from the Wells Fargo custodian statement to the Treasurer's Report. The difference is due to Wells Fargo and the City using different pricing sources.

5. We read the Treasurer's Report to determine whether it contains the information/data required by the City's Investment Policy and whether it meets the timing requirements of the City's Investment Policy as follows:
  - a. The Treasurer's fourth quarter report includes the type of investment, issuer, date of maturity, par and dollar amount invested on all securities, investments and monies held by the City.
  - b. The Treasurer's fourth quarter report includes market value (and source) as of the date of the report of all securities held by the City or under management of any outside party.
  - c. The Treasurer's fourth quarter report states the compliance of the portfolio to the City's Investment Policy.
  - d. The Treasurer's fourth quarter report includes a statement addressing the ability of the City to meet the pool's expenditure requirements for the next six months.

Finding: No exceptions noted as a result of applying our procedures.

6. We compared the investments listed in the Treasurer's Report as of June 30, 2017, to the prohibited investments listed in the City's Investment Policy to see that prohibited investments were not on the Treasurer's Report.

Finding: No exceptions noted as a result of applying our procedures.

7. We calculated the totals (cost basis) for the investment types listed in the Treasurer's Report as of June 30, 2017 and compared those totals to the limitations imposed by Section 9.0 to 9.19 of the City's Investment Policy for specified investment types.

Finding: No exceptions noted as a result of applying our procedures.

8. We agreed individual investment maturity dates listed in the Treasurer's Report as of June 30, 2017, to the custodian statements for accuracy and reviewed maturity dates to determine if they conformed to the maturity requirements of the City's Investment Policy.

Finding: No exceptions noted as a result of applying our procedures.

9. We obtained third party custodial agreement(s) and broker/dealer agreement(s) in effect at the date of the Treasurer's Report to determine if the agreements contained a clause

addressing delivery of securities and that the delivery method conformed to the City's Investment Policy.

Finding: No exceptions noted as a result of applying our procedures.

10. We recomputed and reviewed supporting documentation relevant to the repurchase agreements and, if applicable, the reverse repurchase agreements held by the City on June 30, 2017, to ascertain whether the investments conform to the City's Investment Policy.

Finding: Not applicable. No repurchase or reverse purchase agreements were held by the City on June 30, 2017.

11. We inquired whether the responsibilities for initiating, evaluating and approving investment transactions are separate from detail accounting and general ledger functions.

Finding: The Investments Narrative provided by the City outlines that the individuals who initiate, evaluate, and approve investment transactions are the Financial Analyst, Principal Investment Officer, Assistant Director of Finance, and Director of Finance. The individuals responsible for detail accounting and general ledger functions include the Deputy Director of Finance, Senior Accountant and Investment Accountant. We inquired with the Principal Investment Officer to confirm the information in the narrative was accurate and she confirmed affirmatively. No exceptions noted as a result of applying our procedures.

12. We inquired whether the responsibility of custody and investment of funds is restricted to authorized personnel and separate from personnel with accounting duties.

Finding: The Investments Narrative provided by the City outlines that the Director of Finance is charged with the responsibility of custody and investment of funds. We inquired of Principal Investment Officer who explained that the Director of Finance does not perform accounting duties in the general ledger. No exceptions noted as a result of applying our procedures.

13. We inquired whether responsibilities for detailed investment records in the investment system (SunGard) records are separate from general ledger functions.

Finding: The Investments Narrative provided by the City outlines that only the Senior Account Clerk and Financial Analyst are authorized to enter data into SunGard and neither performs general ledger functions based on discussions with Principal Investment Officer. No exceptions noted as a result of applying our procedures.

14. We inquired whether the City maintains authorized lists of signatures, security dealers, and counterparties and whether those lists are updated periodically.

Finding: We inquired of the Principal Investment Officer who noted the authorized signer list is updated following any personnel changes and the dealer/broker list is updated as needed but are reviewed annually. No exceptions noted as a result of applying our procedures.

15. We inquired whether the City periodically counts and/or confirms its investments.

Finding: We determined through inquiry and documentation inspection that the City reconciles its investments from SunGard to Wells Fargo on a monthly basis. No exceptions noted as a result of applying our procedures.

16. We inquired whether reconciliations between physical counts and/or investment confirmations and detailed subsidiary records are prepared and reviewed and by whom.

Finding: We determined through inquiry of the Principal Investment Officer and inspection of the June 2017 reconciliation between SunGard and Wells Fargo, the reconciliation was prepared by the Financial Analyst and reviewed by the Principal Investment Officer. No exceptions noted as a result of applying our procedures.

17. We inquired whether investment income is periodically reviewed for accuracy.

Finding: We determined through inquiry of Investment Accountant and inspection of the June 2017 interest income calculation the Investment Accountant reviews the investment income daily for accuracy. No exceptions noted as a result of applying our procedures.

18. We inquired whether reconciliations between detailed subsidiary records and general ledger control accounts are prepared and reviewed.

Finding: We determined through inquiry of the Senior Accountant and review of the June 2017 reconciliation, the reconciliation was prepared by the Investment Accountant and reviewed by the Senior Accountant. No exceptions noted as a result of applying our procedures.

19. We inquired about who has the responsibility to assess the classification and valuation of investments at acquisition and at the end of the quarter.

Finding: We determined through inquiry of the Principal Investment Officer that this individual assesses the classification and valuation of its investments at acquisition and at the end of the quarter. No exceptions noted as a result of applying our procedures.

We were not engaged to and did not conduct an examination, the objective of which would be the expression of an opinion on whether the City's investments within the City's pooled portfolio are in compliance with the City's Investment Policy and Finance Department procedures as of June 30, 2017. Accordingly, we do not express such an opinion. Had we performed additional procedures, other matters might have come to our attention that would have been reported to you.

This report is intended solely for the information and use of the Specified Party and is not intended to be, and should not be, used by anyone other than the Specified Party.

Very truly yours,

GRANT THORNTON LLP



San José, California  
September 29, 2017