



Memorandum

TO: HONORABLE MAYOR AND
CITY COUNCIL

FROM: Julia H. Cooper

**SUBJECT: INVESTMENT REPORT FOR
THE QUARTER ENDED
DECEMBER 31, 2017**

DATE: January 31, 2018

Approved

Date

2/7/18

Transmitted herewith is the City's Investment Report for the quarter ended December 31, 2017. To meet the reporting requirements set forth in the City of San Jose Investment Policy, an electronic version of this report will be posted on the City's website at <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 February 15, 2018 and will be agendized through the PSFSS Committee to the City Council meeting on March 6, 2018.

Summary of portfolio performance and compliance for quarter ended December 31, 2017:

- Size of total portfolio: \$1,482,612,432
- Earned interest yield: 1.417%
- Weighted average days to maturity: 562 days
- Fiscal year-to-date net interest earnings: \$10,360,199
- No exceptions to the City's Investment Policy during this quarter

If you have any question on this investment report, please do not hesitate to call me at 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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**City of San José
California**

**INVESTMENT REPORT FOR
THE QUARTER ENDED
December 31, 2017**



Prepared by
Finance Department
Treasury Division

Julia H. Cooper
Director of Finance

**Investment Report for
The Quarter Ended
December 31, 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

Kyle Huie, Temporary Staff
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Chato Apor, Accountant I
Andrew Andrade, Staff Technician

**CITY OF SAN JOSE
INVESTMENT REPORTS FOR
THE QUARTER ENDED DECEMBER 31, 2017
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January 31, 2018

HONORABLE MAYOR and CITY COUNCIL

INVESTMENT REPORT FOR THE QUARTER ENDED DECEMBER 31, 2017

I am pleased to present this report of investment activity for the quarter ended December 31, 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 December 31, 2017, as well as provides a comparison to the quarters ended September 30, 2017, and December 31, 2016.

INVESTMENT SUMMARY			
For the Quarter Ended	December 31, 2017	September 30, 2017	December 31, 2016
<i>Total Portfolio</i>			
Portfolio Value ^{(1) (2)}	\$1,482,612,432	\$1,434,702,095	\$1,449,124,045
Earned Interest Yield	1.417%	1.349%	1.073%
Dollar-weighted average yield			
Purchases	1.452%	1.217%	1.015%
Maturities	1.077%	1.082%	0.647%
Called Securities	N/A	N/A	0.970%
Sold Securities	N/A	N/A	N/A
Weighted avg. yield at end of period	1.458%	1.373%	1.116%
Weighted avg. days to maturity	562	590	504
<i>Portfolio Fund 1</i>			
Portfolio Value ^{(1) (2) (3)}	\$1,473,193,292	\$1,412,208,156	\$1,409,508,291
Earned Interest Yield	1.419%	1.353%	1.085%
Dollar-weighted average yield			
Purchases	1.452%	1.218%	1.015%
Maturities	1.077%	1.082%	0.647%
Called Securities	N/A	N/A	0.970%
Sold Securities	N/A	N/A	N/A
Weighted avg. yield at end of period	1.459%	1.378%	1.129%
Weighted avg. days to maturity	565	599	518

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

² Total excludes bond proceeds held by trustees for the City of San José (\$220,463,520).

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

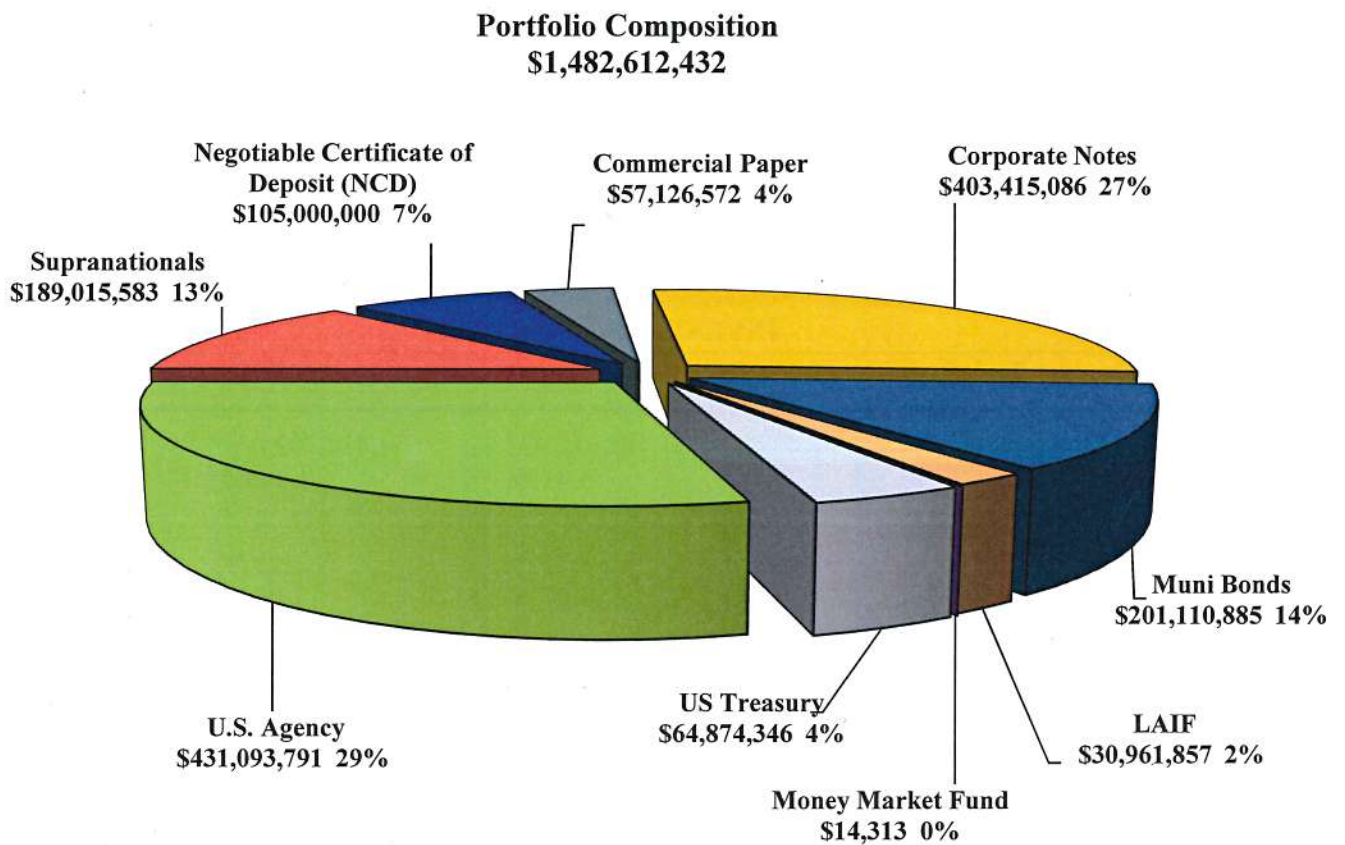
PORTFOLIO STATISTICS

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

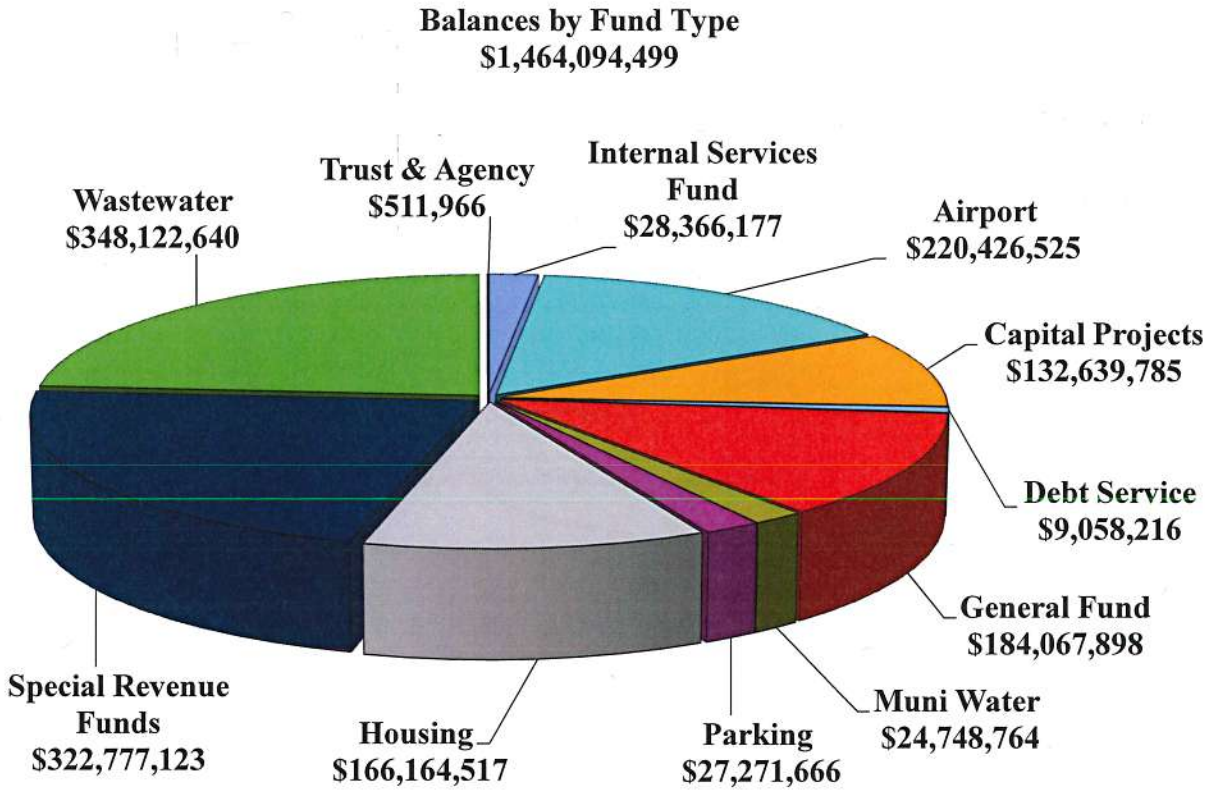
Portfolio Composition

Within this section are snapshots of the City's total investment portfolio as of December 31, 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	\$1,464,094,499
Deposit-in-Transit, Outstanding Checks ¹	<u>18,517,933</u>
Portfolio Balance Total	\$1,482,612,432

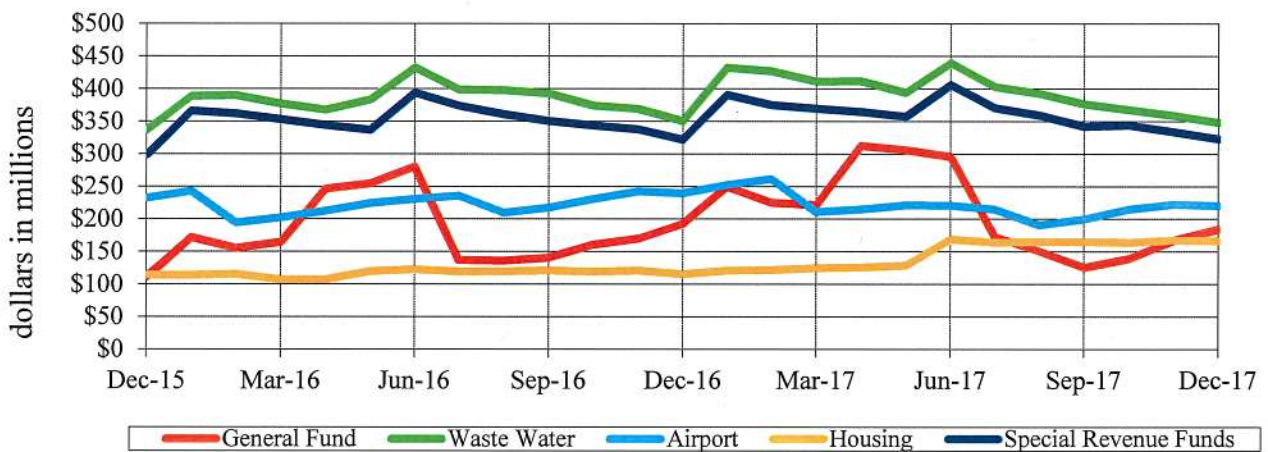
¹ Reflects timing difference between when deposits are made and accounted for in FMS or when checks are written and not yet cashed by the receiving party

General Fund Balances

General Fund balances increased by \$58.5 million during the quarter and ended with a balance of \$184.1 million as of December 31, 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.

**Monthly Comparison of Balances by Fund Type
December 2015 – December 2017**



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

Since Fiscal Year 2008-2009, the City has prefunded a significant portion of the employer’s annual retirement contribution. 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 \$86.1 million, including principal and interest. The TRAN will be redeemed in full by June 30, 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 December 31, 2017, SARA reported cash balances as outlined in the table below:

SARA CASH SUMMARY

	<u>Restricted/Reserved</u>	<u>Pledged</u>	<u>Totals</u>
LAIF	\$ 0	\$ 19,984	\$ 19,984
Wells Fargo			
General Account - 80% Funds	0	987,444	987,444
CET Toxic Escrow	22,595 ^(a)	0	22,595
Prop 1C Grant	21,630	0 ^(b)	21,630
Total Wells Fargo Funds	<u>44,225</u>	<u>987,444</u>	<u>1,031,669</u>
TOTAL	<u>\$ 44,225</u>	<u>\$ 1,007,428</u>	<u>\$ 1,051,653</u>

^(a) CET Toxic escrow reserved for CET Building.

^(b) Funds restricted for tax allocation bond debt service.

PORTFOLIO PERFORMANCE

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

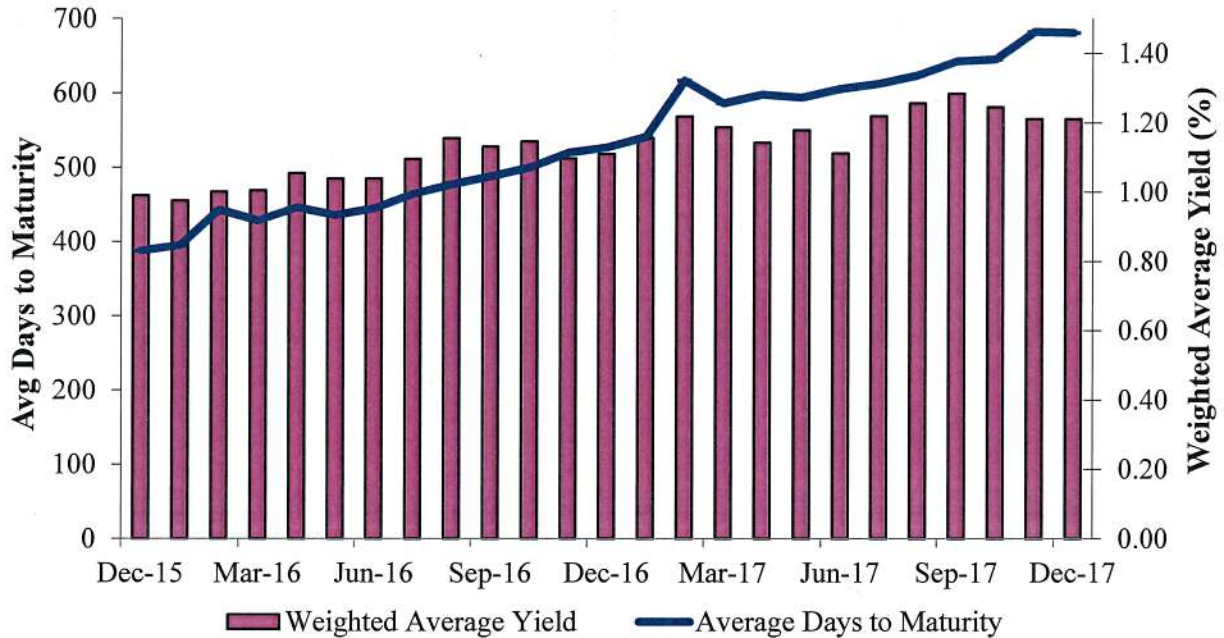
TOTAL PORTFOLIO INCOME RECOGNIZED
Accrual Basis

Total Portfolio	<u>December 31, 2017</u>	<u>September 30, 2017</u>	<u>December 31, 2016</u>
<i>Quarter-End</i>			
Total interest earnings	\$ 5,210,138	\$ 5,150,061	\$ 3,920,121
Realized gains (losses) from sales	<u>0</u>	<u>0</u>	<u>0</u>
Total income recognized	\$ 5,210,138	\$ 5,150,061	\$ 3,920,121
<i>Fiscal Year-to-Date</i>			
Total interest earnings	\$ 10,360,199	\$ 5,150,061	\$ 7,594,879
Realized gains (losses) from sales	<u>0</u>	<u>0</u>	<u>0</u>
Total income recognized	\$ 10,360,199	\$ 5,150,061	\$ 7,594,879

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
 December 2015 – December 2017**



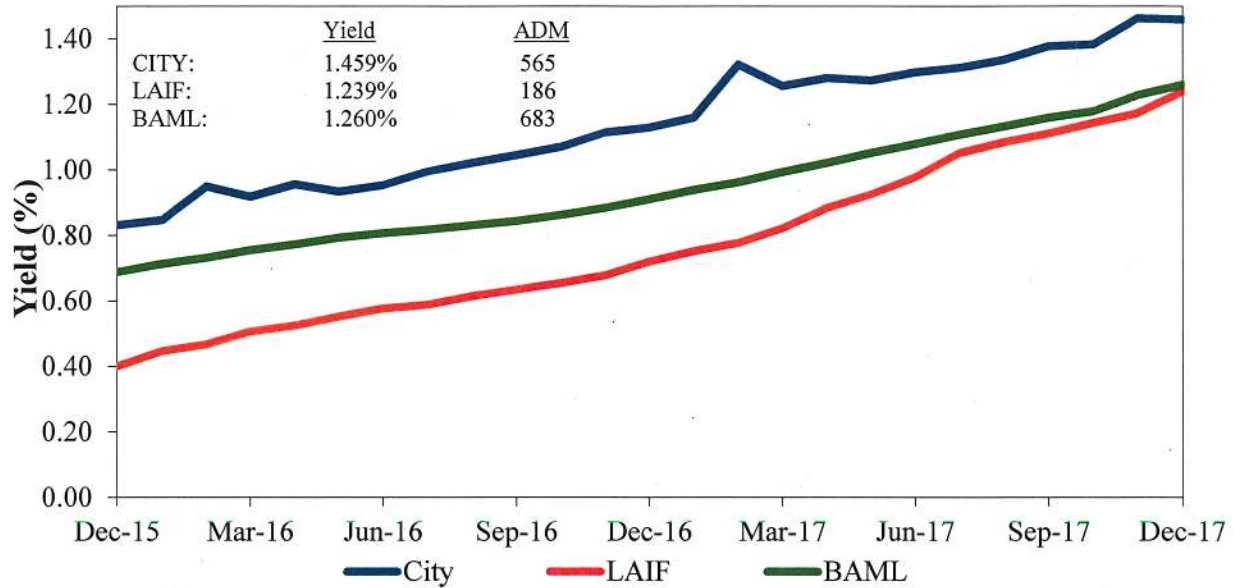
The Fund 1 Portfolio’s average days to maturity (ADM) decreased from 599 days as of September 30, 2017, to 565 days on December 31, 2017. The weighted average yield increased from 1.298% as of September 30, 2017 to 1.459% on December 31, 2017.

Interest rates moved up and the Treasury yield curve flattened during the quarter. The City’s investment activities deployed a slight bias towards the front end, which contributed to the decrease in the portfolio’s ADM. New investments were purchased at much higher yields than matured ones. As a result, the portfolio’s weighted average yield went up.

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 December 2015 to December 2017.

**Portfolio vs. Benchmarks
 December 2015 – December 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 565 days is longer than LAIF's 186 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 December 31, 2017, was approximately \$1.48 billion. The following table illustrates the net unrealized gains or losses on the portfolio when comparing the portfolio's market value to both its original cost and amortized cost.

UNREALIZED GAINS & LOSSES			
Cash Basis			
Market Value	\$1,472,724,412	Market Value	\$1,472,724,412
Original Cost	<u>(1,482,612,432)</u>	Amortized Cost	<u>(1,478,671,618)</u>
Net Unrealized Loss	\$ (9,888,020)	Net Unrealized Loss	\$ (5,947,206)

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 December 31, 2017 was 1.417%, which is 0.068% higher than the previous quarter.

COMPLIANCE REPORTING REQUIREMENTS

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 December 31, 2017, total revenues and investment maturities for the next six months are anticipated to be approximately \$1.319 billion. This is sufficient to cover projected expenditures of approximately \$1.280 billion.

Statement of Compliance with the Policy

There were no exceptions or violations outstanding for the quarter ended December 31, 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 December 31, 2017. The interest earnings are greater than the forecast for the quarter and for the fiscal year.

BUDGET COMPARISON

<u>Net Investment Earnings</u>	<u>Yield</u>
<i>Quarter Ended September 30, 2017</i>	
Budget ^(a)	1.20%
Actual ^(b)	<u>1.27%</u>
Variance	0.07%
 <i>Fiscal Year to Date</i>	
Budget ^(a)	1.20%
Actual ^(b)	<u>1.24%</u>
Variance	0.04%

(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.

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.

The Federal Reserve increased the Fed Funds Target Rate for a third time in 2017 to 1.50%. Three rate hikes are anticipated for 2018. Inflation stays low and the consumer confidence is high. The newly passed tax reform pushed equities to even higher levels. Investors are getting more concerned with high valuation levels, yet the markets have shown little sign of retreat.

With the current market condition in mind, the investment staff will focus on the overall quality of the portfolio and invest with care, prudence and diligence.

Future Commitments – As of December 31, 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 December 31, 2017.

CONCLUSION

The total investment portfolio as of December 31, 2017 was \$1,482,612,432, increased by approximately \$47 million from the previous quarter. For the quarter ended December 31, 2017, the earned interest yield was 1.417%, an increase from 1.349% reported for the previous quarter. The average days to maturity decreased from 590 days on September 30, 2017, to 562 days on December 31, 2017. As of December 31, 2017, approximately 33% 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
10/01/17 THROUGH 12/31/17

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	----- FIXED -----		----- EQUITIES -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	5,062,147.26	.00	.00	.00	5,062,147.26
TOTAL NET EARNINGS THIS PERIOD:	5,208,389.60	.00	.00	.00	5,208,389.60
AVERAGE DAILY PORTFOLIO BALANCE:	1,458,027,762.36	.00	.00	.00	1,458,027,762.36
EARNED INCOME YIELD THIS PERIOD:	1.417	.000	.000	.000	1.417
END OF PERIOD PORTFOLIO BALANCE:	1,482,612,432.37	.00	.00	.00	1,482,612,432.37
CURRENT AMORTIZED BOOK VALUE:	1,478,844,554.54	.00	.00	.00	1,478,844,554.54
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.458	.000	.000	.000	1.458
WEIGHTED AVERAGE DAYS TO MATURITY:	561.16	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	523.89	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					1.417

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CITY OF SAN JOSE
TREASURY DIVISION

PORTFOLIO STATISTICS
10/01/17 THROUGH 12/31/17

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FUND: 1 INVESTMENT FUNDS

	----- FIXED -----		----- EQUITIES -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	4,999,688.47	.00	.00	.00	4,999,688.47
TOTAL NET EARNINGS THIS PERIOD:	5,167,940.60	.00	.00	.00	5,167,940.60
AVERAGE DAILY PORTFOLIO BALANCE:	1,444,739,028.66	.00	.00	.00	1,444,739,028.66
EARNED INCOME YIELD THIS PERIOD:	1.419	.000	.000	.000	1.419
END OF PERIOD PORTFOLIO BALANCE:	1,473,193,291.85	.00	.00	.00	1,473,193,291.85
CURRENT AMORTIZED BOOK VALUE:	1,469,423,951.17	.00	.00	.00	1,469,423,951.17
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.459	.000	.000	.000	1.459
WEIGHTED AVERAGE DAYS TO MATURITY:	564.64	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	527.13	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					1.419

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CITY OF SAN JOSE
TREASURY DIVISION

PORTFOLIO STATISTICS
10/01/17 THROUGH 12/31/17

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FUND: 34 CSJ/CSC Jt Pwr

	----- FIXED -----		----- EQUITIES -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	3,926.25	.00	.00	.00	3,926.25
TOTAL NET EARNINGS THIS PERIOD:	2,719.96	.00	.00	.00	2,719.96
AVERAGE DAILY PORTFOLIO BALANCE:	865,215.17	.00	.00	.00	865,215.17
EARNED INCOME YIELD THIS PERIOD:	1.247	.000	.000	.000	1.247
END OF PERIOD PORTFOLIO BALANCE:	865,152.96	.00	.00	.00	865,152.96
CURRENT AMORTIZED BOOK VALUE:	866,615.81	.00	.00	.00	866,615.81
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.247	.000	.000	.000	1.247
WEIGHTED AVERAGE DAYS TO MATURITY:	177.00	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	177.00	.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
10/01/17 THROUGH 12/31/17

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FUND: 57 AIRPORT 2007A AMT BOND PROCEEDS

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	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	58,532.54	.00	.00	.00	58,532.54
TOTAL NET EARNINGS THIS PERIOD:	37,729.04	.00	.00	.00	37,729.04
AVERAGE DAILY PORTFOLIO BALANCE:	12,423,518.53	.00	.00	.00	12,423,518.53
EARNED INCOME YIELD THIS PERIOD:	1.205	.000	.000	.000	1.205
END OF PERIOD PORTFOLIO BALANCE:	8,553,987.56	.00	.00	.00	8,553,987.56
CURRENT AMORTIZED BOOK VALUE:	8,553,987.56	.00	.00	.00	8,553,987.56
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.205	.000	.000	.000	1.205
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:					1.205

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CITY OF SAN JOSE
TREASURY DIVISION

PORTFOLIO STATISTICS
7/01/17 THROUGH 12/31/17

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	----- FIXED -----		----- EQUITIES -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	12,978,445.41	.00	.00	.00	12,978,445.41
TOTAL NET EARNINGS THIS PERIOD:	10,360,198.60	.00	.00	.00	10,360,198.60
AVERAGE DAILY PORTFOLIO BALANCE:	1,486,466,839.59	.00	.00	.00	1,486,466,839.59
EARNED INCOME YIELD THIS PERIOD:	1.383	.000	.000	.000	1.383
END OF PERIOD PORTFOLIO BALANCE:	1,482,612,432.37	.00	.00	.00	1,482,612,432.37
CURRENT AMORTIZED BOOK VALUE:	1,478,844,554.54	.00	.00	.00	1,478,844,554.54
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.454	.000	.000	.000	1.454
WEIGHTED AVERAGE DAYS TO MATURITY:	561.16	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	523.89	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					1.383

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CITY OF SAN JOSE
TREASURY DIVISION

PORTFOLIO STATISTICS
7/01/17 THROUGH 12/31/17

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FUND: 1 INVESTMENT FUNDS

	----- FIXED -----		----- EQUITIES -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	12,850,651.24	.00	.00	.00	12,850,651.24
TOTAL NET EARNINGS THIS PERIOD:	10,258,497.44	.00	.00	.00	10,258,497.44
AVERAGE DAILY PORTFOLIO BALANCE:	1,468,581,185.01	.00	.00	.00	1,468,581,185.01
EARNED INCOME YIELD THIS PERIOD:	1.386	.000	.000	.000	1.386
END OF PERIOD PORTFOLIO BALANCE:	1,473,193,291.85	.00	.00	.00	1,473,193,291.85
CURRENT AMORTIZED BOOK VALUE:	1,469,423,951.17	.00	.00	.00	1,469,423,951.17
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.456	.000	.000	.000	1.456
WEIGHTED AVERAGE DAYS TO MATURITY:	564.64	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	527.13	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					1.386

(FS/ERNFS)

CITY OF SAN JOSE
TREASURY DIVISION

PORTFOLIO STATISTICS
7/01/17 THROUGH 12/31/17

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FUND: 34 CSJ/CSC Jt Pwr

	----- FIXED -----		----- EQUITIES -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	3,926.25	.00	.00	.00	3,926.25
TOTAL NET EARNINGS THIS PERIOD:	5,439.92	.00	.00	.00	5,439.92
AVERAGE DAILY PORTFOLIO BALANCE:	865,217.34	.00	.00	.00	865,217.34
EARNED INCOME YIELD THIS PERIOD:	1.247	.000	.000	.000	1.247
END OF PERIOD PORTFOLIO BALANCE:	865,152.96	.00	.00	.00	865,152.96
CURRENT AMORTIZED BOOK VALUE:	866,615.81	.00	.00	.00	866,615.81
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.247	.000	.000	.000	1.247
WEIGHTED AVERAGE DAYS TO MATURITY:	177.00	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	177.00	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					1.247

(FS/ERNFS)

CITY OF SAN JOSE
TREASURY DIVISION

PORTFOLIO STATISTICS
7/01/17 THROUGH 12/31/17

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FUND: 57 AIRPORT 2007A AMT BOND PROCEEDS

	----- FIXED -----		----- EQUITIES -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	123,867.92	.00	.00	.00	123,867.92
TOTAL NET EARNINGS THIS PERIOD:	96,261.24	.00	.00	.00	96,261.24
AVERAGE DAILY PORTFOLIO BALANCE:	17,020,437.25	.00	.00	.00	17,020,437.25
EARNED INCOME YIELD THIS PERIOD:	1.122	.000	.000	.000	1.122
END OF PERIOD PORTFOLIO BALANCE:	8,553,987.56	.00	.00	.00	8,553,987.56
CURRENT AMORTIZED BOOK VALUE:	8,553,987.56	.00	.00	.00	8,553,987.56
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.122	.000	.000	.000	1.122
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:					1.122

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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

10/01/17 THROUGH 12/31/17

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	1.2049	STATE INVESTMT POOL-CTY	01/01/18	1,095,000.00	1,095,000.00	1.205		72,436.78	74,311.75
36512	07/01/10	1.0518	FEDERATED GOVT OBLIGATIO	01/01/18	11,182.62	11,182.62	.962		25.30	27.09
37042	09/19/12	1.2049	SJ FINANCING AUTHORITY	01/01/18	21,316,000.00	21,316,000.00	1.205		89,024.46	63,446.86
37061	11/28/12	.8500	FHLMC-CALL-WF	11/28/17	10,000,000.00	10,000,000.00	.847	MATURED	42,500.00	13,458.33
37074	01/10/13	.7500	FHLB-WF	12/08/17	10,000,000.00	9,961,500.00	.831	MATURED	76,000.00	15,418.45
37084	01/22/13	.7500	FHLB-WF	12/08/17	10,000,000.00	9,976,000.00	.800	MATURED	61,500.00	14,874.67
37085	01/22/13	.7500	FHLMC-WF	01/12/18	5,000,000.00	4,975,700.00	.846			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		25,000.00	12,802.30
37116	06/25/13	1.2500	FHLE-CITIG	06/08/18	10,000,000.00	10,023,500.00	1.190		62,500.00	30,054.87
37117	06/26/13	1.0500	FNMA-CALL-UBS	04/17/18	11,000,000.00	10,923,000.00	1.195		57,750.00	32,909.16
37148	10/01/13	.8750	FHLMC-WF	03/07/18	10,000,000.00	9,775,000.00	1.407			34,668.57
37163	12/04/13	.8750	FNMA-WF	05/21/18	10,000,000.00	9,794,800.00	1.355		43,750.00	33,463.95
37165	12/05/13	.8750	FNMA-WF	02/08/18	10,000,000.00	9,839,800.00	1.271			31,533.19
37175	01/08/14	.8750	FNMA-WF	10/26/17	10,000,000.00	9,864,800.00	1.260	MATURED	178,950.00	8,513.30
37183	01/23/14	1.1600	FFCB-WF	10/23/17	10,000,000.00	9,968,900.00	1.263	MATURED	89,100.00	7,588.67
37222	06/25/14	1.4600	FFCB-GILFD	11/21/18	6,000,000.00	5,963,820.00	1.594		43,800.00	23,967.42
37320	04/30/15	1.1250	FHLB-WFC	02/28/18	2,155,000.00	2,163,684.65	.970			5,288.98
37323	04/30/15	1.1300	FNMA-WFC	02/28/18	7,845,000.00	7,876,615.35	.975			19,351.88
37331	06/24/15	1.8000	FFCB - GILFD	06/15/20	20,000,000.00	20,026,400.00	1.757		180,000.00	88,664.04
37341	06/30/15	1.1250	IBM CORP-WFC	02/06/18	8,250,000.00	8,199,510.00	1.359			28,082.40
37345	07/02/15	1.9000	FFCB-WFC	07/02/18	7,000,000.00	7,153,510.00	1.129			20,364.12
37359	10/23/15	1.3650	CHEVRON Corp Note-Unionb	03/02/18	5,000,000.00	5,028,050.00	1.110			14,065.28
37360	10/26/15	1.3650	CHEVRON Corp Note-Unionb	03/02/18	5,000,000.00	5,028,450.00	1.106			14,011.92
37363	11/03/15	1.3000	MSFT Corp Note	11/03/18	5,000,000.00	4,995,000.00	1.324		32,500.00	16,669.70
37368	11/18/15	1.3650	CHEVRON Corp Note-Wedbus	03/02/18	5,000,000.00	4,999,250.00	1.361			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			33,098.74
37374	12/14/15	1.7960	UC CA REV BOND-WFB	07/01/19	8,265,000.00	8,314,920.60	1.601			33,563.36
37375	12/14/15	1.7960	UC CA REV BOND-WFB	07/01/19	2,500,000.00	2,515,100.00	1.601			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			28,000.00
37378	12/29/15	2.1250	TREASURY NOTE - PJC	08/31/20	10,000,000.00	10,179,687.50	1.727			44,321.14
37380	01/11/16	1.9500	DE CORP - MUFG	12/13/18	5,160,000.00	5,184,819.60	1.761		50,310.00	23,014.98
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		136,500.00	52,921.43
37387	01/22/16	1.0950	IBRD-CASTLEOAK	07/02/18	30,000,000.00	30,000,000.00	1.086			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		67,938.75	24,416.16
37390	01/20/16	1.9500	DE CORP NOTE-RBC	12/13/18	5,000,000.00	5,042,200.00	1.629		48,750.00	20,705.44
37391	01/20/16	1.3000	MSFT CORP NOTE-RBC	11/03/18	10,000,000.00	10,004,000.00	1.275		65,000.00	32,138.50
37393	01/20/16	1.1040	CHEVRON CORP CONT CALL-W	12/05/17	9,294,000.00	9,251,712.30	1.351	MATURED	93,590.58	22,253.72
37397	02/22/16	1.1500	FNMA 4X - CASTLEOAK	02/22/19	10,000,000.00	10,000,000.00	1.141			28,750.00
37398	02/18/16	1.3750	FHLE-CASTLEOAK	02/18/21	10,000,000.00	9,959,600.00	1.450			36,409.37
37399	03/03/16	1.0000	PEPSICO-CORP NOTE-UBS	10/13/17	9,575,000.00	9,580,362.00	.979	MATURED	42,513.00	3,082.43
37402	04/01/16	1.8760	IBRD - RBC	03/15/19	20,000,000.00	20,407,200.00	1.148			59,048.24
37403	04/04/16	1.1500	FFCB-WFS	07/01/19	5,000,000.00	5,019,250.00	1.018			12,877.96
37404	04/08/16	2.1250	IADB-UBS	11/09/20	10,000,000.00	10,350,000.00	1.300		106,250.00	33,912.59

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
10/01/17 THROUGH 12/31/17
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
37405	04/20/16	1.4900	UNVHGR (UC REV BONDS)-WF	05/15/20	5,570,000.00	5,570,000.00	1.478		41,496.50	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			24,583.47
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		75,000.00	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		75,000.00	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		58,843.75	30,611.68
37413	05/04/16	1.6500	JNJ CORP NOTE - CASTLEOA	12/05/18	10,000,000.00	10,179,100.00	.928		82,500.00	23,813.81
37414	05/04/16	2.0359	PEP-FLOAT CORP NOTE-CAST	02/22/19	10,000,000.00	10,083,700.00	1.677		48,676.18	42,614.25
37415	05/04/16	1.1500	FFCB-WFS	07/01/19	5,000,000.00	5,023,250.00	.989			12,519.84
37421	05/13/16	1.5000	DISNEY CORP NOTE - RBC	09/17/18	5,000,000.00	5,073,000.00	.853			10,913.36
37422	05/17/16	1.1250	JNJ CORP NOTE -WEDBUSH	03/01/19	10,000,000.00	10,032,000.00	.998			25,233.05
37425	05/27/16	.8750	FHLB-WFS	06/29/18	10,000,000.00	9,975,900.00	.986		43,750.00	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			13,834.50
37431	06/15/16	1.0300	FAMCA-WEDBUSH	05/10/19	10,000,000.00	10,022,570.00	.942		51,500.00	23,789.25
37432	06/17/16	1.0000	IADB-RBC	05/13/19	10,000,000.00	9,998,800.00	.996		50,000.00	25,104.15
37433	06/30/16	1.2100	FNMA-UBS	12/30/19	30,000,000.00	30,000,000.00	1.200		181,500.00	90,750.00
37434	06/20/16	1.7000	AAPL-RBC	02/22/19	5,332,000.00	5,408,780.80	1.132			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		43,125.00	13,570.05
37436	06/24/16	1.7000	AAPL - RBC	02/22/19	6,870,000.00	6,979,370.40	1.072			18,856.21
37437	06/24/16	1.7000	AAPL - RBC	02/22/19	3,130,000.00	3,179,829.60	1.072			8,590.96
37438	06/24/16	.8000	IBRD-SUPRA-PJC	07/02/18	25,000,000.00	25,000,000.00	.793		100,000.00	50,000.00
37439	06/24/16	1.7500	IADB-SUPRA-COS	08/24/18	20,000,000.00	20,381,000.00	.841			43,186.47
37441	06/24/16	2.1250	WFC-WFC	04/22/19	15,000,000.00	15,285,000.00	1.409		159,375.00	54,280.52
37443	06/24/16	1.9500	IBM CORP NOTE - RBC	02/12/19	7,948,000.00	8,127,386.36	1.055			21,608.86
37445	06/29/16	1.0500	FHLB-CALL-PJC	09/28/18	3,500,000.00	3,507,798.00	.940			8,313.67
37449	07/14/16	1.1250	FHLB-CASTLEOAK	07/14/21	10,000,000.00	9,950,700.00	1.220			30,608.90
37458	07/27/16	1.5000	WALT DISNEY CORP - RBC	09/17/18	8,760,000.00	8,870,726.40	.887			19,823.36
37459	07/27/16	2.2500	PEPSICO CORP-UNIONBANC	01/17/19	3,841,000.00	3,954,117.45	1.013			10,093.68
37462	08/08/16	1.1000	MSFT CORP NOTE-WFS	08/08/19	10,000,000.00	10,004,400.00	1.076			27,130.32
37463	08/08/16	1.8500	WALT DISNEY CORP - RBC	05/30/19	5,037,000.00	5,150,836.20	1.007		46,592.25	13,078.63
37464	08/08/16	1.1000	APPLE CORP - WEDBUSH	08/02/19	8,831,000.00	8,828,412.52	1.101			24,503.84
37465	08/11/16	1.2000	PCAR-WFC	08/12/19	2,000,000.00	2,000,000.00	1.190			6,000.00
37466	08/12/16	1.1250	FHLMC - COS	08/12/21	10,000,000.00	9,949,200.00	1.224			30,684.48
37468	08/19/16	1.5500	CTS GO BONDS-WFC	08/15/20	12,770,000.00	12,826,698.80	1.420			45,903.59
37475	09/19/16	.8750	COCA COLA CORP NOTE-WFS	10/27/17	6,700,000.00	6,690,754.00	1.014	MATURED	38,558.50	4,830.55
37476	09/16/16	1.2500	FHLMC 1X - COS	08/15/19	7,560,000.00	7,560,756.00	1.236			23,559.57
37480	10/07/16	1.3500	PEP - BAC	10/04/19	5,000,000.00	5,002,350.00	1.323		33,750.00	16,677.01
37481	10/07/16	1.3500	PEP - MUFG	10/04/19	6,500,000.00	6,503,055.00	1.323		43,875.00	21,680.12
37482	10/11/16	5.6250	GE - MUFG	05/01/18	5,000,000.00	5,347,950.00	1.028		140,625.00	13,855.00
37483	10/26/16	4.0000	CTS GO - WFC	10/15/18	10,000,000.00	10,567,400.00	1.029		200,000.00	27,398.05
37485	10/27/16	1.1000	MSFT - Wedbush	08/08/19	5,000,000.00	4,984,035.00	1.210			15,197.08
37487	10/28/16	1.6759	BRK FLOAT - COS	08/15/19	10,050,000.00	10,081,114.80	1.534		40,451.25	38,970.93
37489	10/31/16	1.4000	HON - UNIONBANC	10/30/19	10,000,000.00	10,000,000.00	1.389		70,000.00	35,000.00
37491	11/04/16	1.2700	IBRD-PJC	10/26/18	3,500,000.00	3,516,205.00	1.021		22,225.00	9,044.74
37493	10/28/16	1.7829	IBM FLOAT - COS	02/12/19	10,000,000.00	10,056,680.00	1.503		42,444.17	38,093.10

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
10/01/17 THROUGH 12/31/17
SORT KEYS ARE FUND
FUND: 1 INVESTMENT FUNDS

PAGE: 3
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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
37494	12/06/16	2.0920	LOSAPT-RBC	05/15/20	2,000,000.00	2,000,000.00	2.075		20,920.00	10,460.00
37495	11/28/16	1.0000	IBRD-COS	11/15/17	10,000,000.00	9,996,500.00	1.028	MATURED	53,500.00	12,669.66
37496	12/09/16	3.1540	UNVHGR-RBC	05/15/21	2,070,000.00	2,161,866.60	2.037		32,643.90	11,098.38
37497	12/12/16	2.6090	PASTRN-WFC	12/01/21	2,000,000.00	2,057,320.00	1.955		26,090.00	10,139.52
37505	12/21/16	2.1500	LOS-WFC	09/01/21	10,000,000.00	9,990,900.00	2.154			54,238.16
37507	12/21/16	1.9300	LOS-RBC	09/01/20	6,560,000.00	6,501,616.00	2.174			35,630.77
37510	12/30/16	2.1500	LOS MUNI BONDS -WFC	09/01/21	3,250,000.00	3,227,055.00	2.300			18,706.11
37512	01/20/17	1.7400	FHLB-WEDBUSH	07/01/20	30,000,000.00	30,000,000.00	1.726			130,500.00
37514	01/06/17	1.1000	NYSHGR 1.1 - RJA	02/15/20	4,975,000.00	4,867,589.75	1.825			22,387.63
37515	01/09/17	5.0000	WIS-WFC	05/01/19	7,135,000.00	7,488,396.55	2.679		178,375.00	50,574.10
37516	01/23/17	1.4200	FHLE - MUFG	07/01/19	20,000,000.00	20,000,000.00	1.408			71,000.00
37517	01/10/17	1.7500	PCAR-MUFG	08/14/18	2,450,000.00	2,461,686.50	1.429			8,868.22
37518	01/20/17	1.1500	FHLMC STEPUP - RBC	07/01/20	20,000,000.00	20,000,000.00	1.141			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		81,250.00	32,668.24
37520	01/18/17	1.3750	KO CORP - RBC	05/30/19	9,000,000.00	8,982,000.00	1.451		61,875.00	32,858.61
37521	01/18/17	1.7000	BRK CORP - RBC	03/15/19	4,500,000.00	4,512,195.00	1.556			17,697.60
37522	01/17/17	1.5000	Treasury Note -UBS	05/31/20	15,000,000.00	14,946,093.75	1.611		112,500.00	60,697.48
37523	01/26/17	2.0000	IBRD-SUPRA-WFC	01/26/22	10,000,000.00	9,945,700.00	2.104			52,735.81
37524	01/23/17	1.7960	UC CA REV BONDS-RBC	07/01/19	3,000,000.00	3,017,580.00	1.532			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			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			20,980.95
37529	02/01/17	1.7130	CASPWR - RJA	05/01/21	9,844,534.90	9,678,851.38	2.131		84,318.44	51,993.34
37530	02/01/17	1.3750	T NOTE - MUFG	05/31/21	10,000,000.00	9,790,234.38	1.898		68,750.00	46,843.09
37531	02/07/17	2.2000	USB 1X - RBC	04/25/19	5,000,000.00	5,052,500.00	1.689		55,000.00	21,514.87
37532	02/09/17	1.9000	AAPL - COS	02/07/20	10,000,000.00	9,995,100.00	1.902			47,912.44
37533	03/06/17	1.6860	CVX-UNIONBANC	02/28/19	6,500,000.00	6,504,030.00	1.640			26,885.40
37534	03/22/17	2.2500	MDS GO MUNI - WFS	03/15/22	5,000,000.00	5,000,000.00	2.232			28,125.00
37536	04/19/17	1.6400	FAMCA - RJA	04/17/20	15,000,000.00	14,996,100.00	1.636		121,633.33	61,827.97
37537	04/13/17	1.7960	UNVHGR-RJA	07/01/19	5,875,000.00	5,910,132.50	1.503			22,383.46
37538	04/17/17	0.0000	TMCC CP -TOY	11/24/17	20,000,000.00	19,846,527.78	1.277	MATURED	153,472.22	37,500.00
37541	04/20/17	1.3650	RY YCD-RBC	02/28/18	20,000,000.00	20,000,000.00	1.384			69,766.66
37542	04/25/17	1.3000	AAPL UNIONBANC	02/23/18	6,227,000.00	6,233,040.19	1.172			18,409.80
37543	04/25/17	7.2500	JPM-RBC	02/01/18	25,000,000.00	26,084,750.00	1.509			99,234.93
37544	04/28/17	1.1000	AAPL-COS	08/02/19	8,000,000.00	7,917,600.00	1.562			31,177.72
37546	05/01/17	2.0000	CASPWR-RJA	05/01/22	20,000,000.00	19,750,600.00	2.261		200,000.00	112,565.61
37547	05/03/17	1.3760	IBRD-COS	04/10/18	10,000,000.00	10,015,800.00	1.194		60,008.89	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			32,966.67
37549	05/09/17	2.1500	BK 1X-RBC	02/24/20	7,666,000.00	7,721,425.18	1.861			36,210.51
37551	05/10/17	4.3750	FHLB-WEDBUSH	07/01/19	10,000,000.00	10,607,900.00	1.416			37,857.35
37552	05/17/17	4.3750	FHLE -WFC	07/01/19	10,000,000.00	10,614,100.00	1.363			36,475.38
37553	06/08/17	1.7960	UNVHGR-PJC	07/01/19	2,845,000.00	2,864,915.00	1.432			10,340.88
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	13,798,620.00	1.788		113,850.00	62,217.45
37557	06/23/17	5.5000	GE-RBC	01/08/20	10,000,000.00	10,923,700.00	1.672			46,024.86

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

10/01/17 THROUGH 12/31/17

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
37559	06/23/17	1.1360	FHLB FLOATER - UBS	07/01/19	30,000,000.00	30,000,000.00	1.152		92,416.67	87,093.33
37560	07/03/17	2.5700	CTS MUNI-WFS	08/01/21	3,000,000.00	3,007,500.00	2.482			18,811.91
37563	07/05/17	2.0000	MES MUNI-WFC	06/01/19	5,145,000.00	5,190,173.10	1.509		41,731.66	19,753.84
37564	01/20/17	2.0700	IBRD-SUPRA-PJC	07/01/21	30,000,000.00	30,000,000.00	2.053			155,250.00
37565	07/31/17	3.2580	STNPWR-RJA	07/01/22	2,710,000.00	2,838,630.15	2.217			15,860.78
37566	07/28/17	0.0000	GECTSY-CP DISC-GE	02/28/18	10,000,000.00	9,919,375.00	1.380			34,500.00
37567	08/03/17	1.8750	IBM-COS	05/15/19	5,000,000.00	5,028,700.00	1.526		26,562.50	19,375.35
37569	08/02/17	1.8000	FHLB-WFC	07/01/21	3,625,000.00	3,641,385.00	1.695			15,561.02
37570	08/02/17	4.3750	FHLB-WFC	07/01/19	3,735,000.00	3,956,539.14	1.354			13,506.20
37571	08/15/17	1.6200	IFC-COS	08/28/20	10,000,000.00	10,000,000.00	1.607			40,500.00
37572	08/18/17	4.6500	WIS GO MUNI CALL-RBC	05/01/22	4,600,000.00	4,954,338.00	2.750		43,374.17	34,488.92
37573	09/06/17	1.3700	TDNY YCD-UBS	02/28/18	10,000,000.00	10,000,000.00	1.389			35,011.11
37574	09/29/17	1.8750	US TREASURY - UBS	08/31/22	15,000,000.00	14,995,577.96	1.928			72,857.80
37575	10/13/17	1.9500	NYSHGR BOND-RBC	02/15/21	7,660,000.00	7,660,000.00	1.928			32,363.50
37576	10/31/17	1.9440	SFOAPT - RJA	05/01/20	1,000,000.00	1,000,000.00	1.939			3,294.00
37577	10/19/17	1.7960	UNVHGR - RJA	07/01/19	2,950,000.00	2,970,880.10	1.660			10,001.36
37578	10/19/17	0.0000	TOYCC	07/02/18	20,000,000.00	19,772,444.44	1.641			65,777.78
37579	10/26/17	2.5000	CAS GO BOND - WF	10/01/22	5,000,000.00	5,066,150.00	2.162			20,108.56
37580	11/09/17	2.1250	SCR GO - RJA	08/01/20	10,715,000.00	10,781,433.00	1.875			29,354.01
37581	11/03/17	1.5000	FHLB STEP-UP CALL - RBC	01/27/22	3,000,000.00	3,012,000.00	1.489			7,250.00
37582	11/07/17	1.5700	BMOCHG-RBC	05/25/18	25,000,000.00	25,000,000.00	1.592			59,965.28
37583	11/16/17	2.0500	PCAR -MUGF	11/13/20	6,050,000.00	6,044,197.04	2.073			15,790.85
37584	11/15/17	1.6500	BMOCHG-UBS	07/02/18	25,000,000.00	25,000,000.00	1.673			53,854.17
37585	11/17/17	1.3750	T Note-PJC	06/30/18	10,000,000.00	9,997,265.63	1.402		16,440.22	17,366.92
37586	11/30/17	1.8000	TDNY YCD-RBC	08/31/18	15,000,000.00	15,000,000.00	1.825			24,000.00
37587	12/05/17	1.8750	TREASURY NOTE-WEDBUSH	08/31/22	5,000,000.00	4,965,486.88	2.156			7,919.06
37588	12/07/17	2.5000	State of CA GO - WFC	10/01/22	5,000,000.00	5,034,186.11	2.335			8,049.79
37589	12/20/17	2.1000	FHLE - WFC	07/01/22	10,000,000.00	9,982,270.00	1.994			6,545.30
37590	12/13/17	0.0000	KOPP-BAC	07/11/18	7,700,000.00	7,623,641.67	1.741			6,908.61
37591	12/14/17	0.0000	TMCC - TOY	07/02/18	20,000,000.00	19,811,111.11	1.740			17,000.00
37592	12/18/17	1.7960	UNVHGR - PJC	07/01/19	2,405,000.00	2,420,876.47	1.792			1,663.80
37593	12/29/17	1.6400	FAMCA - PJC	04/17/20	10,000,000.00	9,939,490.00	1.523			1,244.36
37595	12/29/17	2.0920	LOSAPT - PJC	05/15/20	1,330,000.00	1,330,075.66	1.519			166.07
SUBTOTAL (FUND) 1 INVESTMENT FUNDS - ASSETS				564 DAYS	1465934717.52	1473193291.85			4,999,688.47	5,167,940.60
SUBTOTAL (FUND) 1 INVESTMENT FUNDS - NET					1465934717.52	1473193291.85			4,999,688.47	5,167,940.60

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
10/01/17 THROUGH 12/31/17
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	:	1,444,739,028.66	
EARNED INTEREST YIELD THIS PERIOD	:	1.419	.000
WEIGHTED AVG YIELD AT END OF PERIOD	:	1.459	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:		3,803,298.14	

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
10/01/17 THROUGH 12/31/17
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	865,152.96	1.247		3,926.25	2,719.96
SUBTOTAL (FUND) 34 CSJ/CSC Jt Pwr			- ASSETS	177 DAYS	868,000.00	865,152.96			3,926.25	2,719.96
SUBTOTAL (FUND) 34 CSJ/CSC Jt Pwr			- NET		868,000.00	865,152.96			3,926.25	2,719.96

FUND STATISTICS		ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE	:	865,215.17	
EARNED INTEREST YIELD THIS PERIOD	:	1.247	.000
WEIGHTED AVG YIELD AT END OF PERIOD	:	1.247	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:		1,573.76	

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

10/01/17 THROUGH 12/31/17

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	1.0555	FEDERATED GOVT OBLIGATIO	01/01/18	3,130.14	3,130.14	.968		5.58	6.45
37370	11/20/15	1.2049	LAIF-2007A AIRPORT	01/01/18	8,550,857.42	8,550,857.42	1.205		58,526.96	37,722.59
SUBTOTAL (FUND) 57 AIRPORT 2007A AMT B- ASSETS 1 DAYS					8,553,987.56	8,553,987.56			58,532.54	37,729.04
SUBTOTAL (FUND) 57 AIRPORT 2007A AMT B- NET					8,553,987.56	8,553,987.56			58,532.54	37,729.04

FUND STATISTICS		ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE	:	12,423,518.53	
EARNED INTEREST YIELD THIS PERIOD	:	1.205	.000
WEIGHTED AVG YIELD AT END OF PERIOD	:	1.205	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:		37,724.76	

GRAND TOTAL 100.00%(C) 561 DAYS 1475356705.08 1482612432.37 1.417 5,062,147.26 5,208,389.60

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CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
10/01/17 THROUGH 12/31/17
SORT KEYS ARE INV#
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 1.205 01/01/18	1,095,000.00	72,436.55		74,311.75		72,436.78	74,311.52		74,311.75	74,311.75
36512	FEDERATED GOVT OBLIGATI I 07/01/10 1.052 01/01/18	11,182.62	7.04		27.09		25.30	8.83		27.09	27.09
37042	SJ FINANCING AUTHORITY I 09/19/12 1.205 01/01/18	21,316,000.00	89,023.49		63,446.86		89,024.46	63,445.89		63,446.86	63,446.86
37053	FEDERATED GOVT OBLIGATI I 11/06/12 1.056 01/01/18	3,130.14	1.74		6.45		5.58	2.61		6.45	6.45
37061	FHLMC-CALL-WF I 11/28/12 .850 11/28/17		29,041.67		13,458.33		42,500.00			13,458.33	13,458.33
37074	FHLB-WF I 01/10/13 .750 12/08/17D		23,541.67 37,039.88		13,958.33 1,460.12		37,500.00 38,500.00			13,958.33 1,460.12	15,418.45
37084	FHLB-WF I 01/22/13 .750 12/08/17D		23,541.67 23,083.66		13,958.33 916.34		37,500.00 24,000.00			13,958.33 916.34	14,874.67
37085	FHLMC-WF I 01/22/13 .750 01/12/18D	5,000,000.00	8,229.17 22,921.75		9,375.00 1,231.06			17,604.17 24,152.81		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	13,055.56 5,116.10		12,500.00 302.30		25,000.00	555.56 5,418.40		12,500.00 302.30	12,802.30
37116	FHLB-CITIG I 06/25/13 1.250 06/08/18P	10,000,000.00	39,236.11 -20,252.35		31,250.00 -1,195.13		62,500.00	7,986.11 -21,447.48		31,250.00 -1,195.13	30,054.87
37117	FNMA-CALL-UBS I 06/26/13 1.050 04/17/18D	11,000,000.00	52,616.67 68,317.77		28,875.00 4,034.16		57,750.00	23,741.67 72,351.93		28,875.00 4,034.16	32,909.16
37148	FHLMC-WF I 10/01/13 .875 03/07/18D	10,000,000.00	5,833.33 203,167.49		21,875.00 12,793.57			27,708.33 215,961.06		21,875.00 12,793.57	34,668.57
37163	FNMA-WF I 12/04/13 .875 05/21/18D	10,000,000.00	31,597.22 175,975.69		21,875.00 11,588.95		43,750.00	9,722.22 187,564.64		21,875.00 11,588.95	33,463.95
37165	FNMA-WF I 12/05/13 .875 02/08/18D	10,000,000.00	12,881.94 146,552.56		21,875.00 9,658.19			34,756.94 156,210.75		21,875.00 9,658.19	31,533.19

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
10/01/17 THROUGH 12/31/17
SORT KEYS ARE INV#
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
37175	FNMA-WF 01/08/14 .875 10/26/17D	I	37,673.61 132,763.09		6,076.39 2,436.91		43,750.00 135,200.00			6,076.39 2,436.91	8,513.30
37183	FFCB-WF 01/23/14 1.160 10/23/17D	I	50,911.11 30,600.22		7,088.89 499.78		58,000.00 31,100.00			7,088.89 499.78	7,588.67
37222	FFCB-GILFD 06/25/14 1.460 11/21/18D	I	6,000,000.00 31,633.33 26,831.63		21,900.00 2,067.42		43,800.00 9,733.33 28,899.05			21,900.00 2,067.42	23,967.42
37320	FHLB-WFC 04/30/15 1.125 02/28/18P	I	2,155,000.00 2,222.34 -7,426.01		6,060.94 -771.96		8,283.28 -8,197.97			6,060.94 -771.96	5,288.98
37323	FNMA-WFC 04/30/15 1.130 02/28/18P	I	7,845,000.00 8,618.60 -27,033.42		22,162.13 -2,810.25		30,780.73 -29,843.67			22,162.13 -2,810.25	19,351.88
37331	FFCB - GILFD 06/24/15 1.800 06/15/20P	I	20,000,000.00 106,000.00 -12,052.81		90,000.00 -1,335.96		180,000.00 16,000.00 -13,388.77			90,000.00 -1,335.96	88,664.04
37341	IBM CORP-WFC 06/30/15 1.125 02/06/18D	I	8,250,000.00 14,179.69 43,701.43		23,203.12 4,879.28		37,382.81 48,580.71			23,203.12 4,879.28	28,082.40
37345	FFCB-WFC 07/02/15 1.900 07/02/18P	I	7,000,000.00 32,880.56 -115,132.50		33,250.00 -12,885.88		66,130.56 -128,018.38			33,250.00 -12,885.88	20,364.12
37359	CHEVRON Corp Note-Union 10/23/15 1.365 03/02/18P	I	5,000,000.00 5,497.92 -23,098.08		17,062.50 -2,997.22		22,560.42 -26,095.30			17,062.50 -2,997.22	14,065.28
37360	CHEVRON Corp Note-Union 10/26/15 1.365 03/02/18P	I	5,000,000.00 5,497.92 -23,409.91		17,062.50 -3,050.58		22,560.42 -26,460.49			17,062.50 -3,050.58	14,011.92
37363	MSFT Corp Note 11/03/15 1.300 11/03/18D	I	5,000,000.00 26,722.22 3,184.31		16,250.00 419.70		32,500.00 10,472.22 3,604.01			16,250.00 419.70	16,669.70
37368	CHEVRON Corp Note-Wedbu 11/18/15 1.365 03/02/18D	I	5,000,000.00 5,497.92 613.47		17,062.50 82.64		22,560.42 696.11			17,062.50 82.64	17,145.14
37370	LAIF-2007A AIRPORT 11/20/15 1.205 01/01/18	I	8,550,857.42 58,526.52		37,722.59		58,526.96 37,722.15			37,722.59	37,722.59
37372	CATERPILLAR CORP NOTE-W 12/04/15 2.450 09/06/18P	I	8,090,000.00 13,764.24 -119,280.66		49,551.25 -16,452.51		63,315.49 -135,733.17			49,551.25 -16,452.51	33,098.74

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 EARNED INCOME DETAIL
 10/01/17 THROUGH 12/31/17
 SORT KEYS ARE INV#
 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
37374	UC CA REV BOND-WFB 12/14/15 1.796 07/01/19P	I 8,265,000.00	37,109.85 -25,326.51		37,109.85 -3,546.49			74,219.70 -28,873.00		37,109.85 -3,546.49	33,563.36
37375	UC CA REV BOND-WFB 12/14/15 1.796 07/01/19P	I 2,500,000.00	11,225.00 -7,660.77		11,225.00 -1,072.74			22,450.00 -8,733.51		11,225.00 -1,072.74	10,152.26
37377	PCAR CORP - MUFG 12/28/15 1.750 08/14/18	I 6,400,000.00	14,622.22		28,000.00			42,622.22		28,000.00	28,000.00
37378	TREASURY NOTE - PJC 12/29/15 2.125 08/31/20P	I 10,000,000.00	18,197.51 -67,580.18		54,005.53 -9,684.39			72,203.04 -77,264.57		54,005.53 -9,684.39	44,321.14
37380	DE CORP - MUFG 01/11/16 1.950 12/13/18P	I 5,160,000.00	30,186.00 -14,631.24		25,155.00 -2,140.02		50,310.00	5,031.00 -16,771.26		25,155.00 -2,140.02	23,014.98
37382	FNMA 1X - CASTLEOAK 01/08/16 2.000 08/24/18P	I									
37383	USB CORP - WEDBUSH 01/19/16 1.950 11/15/18P	I 14,000,000.00	103,133.33 -103,467.88		68,250.00 -15,328.57		136,500.00	34,883.33 -118,796.45		68,250.00 -15,328.57	52,921.43
37387	IBRD-CASTLEOAK 01/22/16 1.095 07/02/18	I 30,000,000.00	80,912.50		82,125.00			163,037.50		82,125.00	82,125.00
37389	JNJ CORP NOTE-UNIONBANC 01/20/16 1.650 12/05/18P	I 8,235,000.00	43,782.75 -64,380.45		33,969.38 -9,553.22		67,938.75	9,813.38 -73,933.67		33,969.38 -9,553.22	24,416.16
37390	DE CORP NOTE-RBC 01/20/16 1.950 12/13/18P	I 5,000,000.00	29,250.00 -24,729.68		24,375.00 -3,669.56		48,750.00	4,875.00 -28,399.24		24,375.00 -3,669.56	20,705.44
37391	MSFT CORP NOTE-RBC 01/20/16 1.300 11/03/18P	I 10,000,000.00	53,444.44 -2,436.15		32,500.00 -361.50		65,000.00	20,944.44 -2,797.65		32,500.00 -361.50	32,138.50
37393	CHEVRON CORP CONT CALL- 01/20/16 1.104 12/05/17D	I	33,061.86 38,275.00		18,241.02 4,012.70		51,302.88 42,287.70			18,241.02 4,012.70	22,253.72
37397	FNMA 4X - CASTLEOAK 02/22/16 1.150 02/22/19	I 10,000,000.00	12,458.33		28,750.00			41,208.33		28,750.00	28,750.00
37398	FHLB-CASTLEOAK 02/18/16 1.375 02/18/21D	I 10,000,000.00	16,423.61 13,068.64		34,375.00 2,034.37			50,798.61 15,103.01		34,375.00 2,034.37	36,409.37

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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
37399	PEPSICO-CORP NOTE-UBS I 03/03/16 1.000 10/13/17P		44,683.33 -5,252.76		3,191.67 -109.24		47,875.00 -5,362.00			3,191.67 -109.24	3,082.43
37402	IBRD - RBC I 04/01/16 1.876 03/15/19P	20,000,000.00	16,675.56 -206,999.63		93,800.00 -34,751.76			110,475.56 -241,751.39		93,800.00 -34,751.76	59,048.24
37403	FFCB-WFS I 04/04/16 1.150 07/01/19P	5,000,000.00	14,375.00 -8,868.34		14,375.00 -1,497.04			28,750.00 -10,365.38		14,375.00 -1,497.04	12,877.96
37404	IADB-UBS I 04/08/16 2.125 11/09/20P	10,000,000.00	83,819.44 -112,977.33		53,125.00 -19,212.41		106,250.00	30,694.44 -132,189.74		53,125.00 -19,212.41	33,912.59
37405	UNVHGR (UC REV BONDS)-W I 04/20/16 1.490 05/15/20	5,570,000.00	31,352.91		20,748.25		41,496.50	10,604.66		20,748.25	20,748.25
37407	PCAR CORP NOTE -UNIONBA I 04/21/16 1.650 02/25/19P	7,315,000.00	12,069.75 -32,086.97		30,174.38 -5,590.91			42,244.13 -37,677.88		30,174.38 -5,590.91	24,583.47
37408	CA STATE GO REV BONDS-W I 04/28/16 1.500 04/01/21	10,000,000.00	75,000.00		37,500.00		75,000.00	37,500.00		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	75,000.00 15,704.12		37,500.00 2,778.42		75,000.00	37,500.00 18,482.54		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	50,671.01 6,725.00		29,421.87 1,189.81		58,843.75	21,249.13 7,914.81		29,421.87 1,189.81	30,611.68
37413	JNJ CORP NOTE - CASTLEO I 05/04/16 1.650 12/05/18P	10,000,000.00	53,166.67 -97,604.76		41,250.00 -17,436.19		82,500.00	11,916.67 -115,040.95		41,250.00 -17,436.19	23,813.81
37414	PEP-FLOAT CORP NOTE-CAS I 05/04/16 2.036 02/22/19P	10,000,000.00	21,163.56 -42,095.21		50,134.18 -7,519.93		48,676.18	22,621.56 -49,615.14		50,134.18 -7,519.93	42,614.25
37415	FFCB-WFS I 05/04/16 1.150 07/01/19P	5,000,000.00	14,375.00 -10,384.87		14,375.00 -1,855.16			28,750.00 -12,240.03		14,375.00 -1,855.16	12,519.84
37421	DISNEY CORP NOTE - RBC I 05/13/16 1.500 09/17/18P	5,000,000.00	2,916.67 -43,101.52		18,750.00 -7,836.64			21,666.67 -50,938.16		18,750.00 -7,836.64	10,913.36
37422	JNJ CORP NOTE -WEDBUSH I 05/17/16 1.125 03/01/19P	10,000,000.00	9,375.00 -15,779.96		28,125.00 -2,891.95			37,500.00 -18,671.91		28,125.00 -2,891.95	25,233.05

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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
37425	FHLB-WFS 05/27/16 .875 06/29/18D	I 10,000,000.00	22,361.11 15,540.24		21,875.00 2,905.90		43,750.00	486.11 18,446.14		21,875.00 2,905.90	24,780.90
37427	NYSHGR MUNI BOND-WFS 06/14/16 1.203 07/01/18	I 4,600,000.00	13,834.50		13,834.50			27,669.00		13,834.50	13,834.50
37431	FAMCA-WEDBUSH 06/15/16 1.030 05/10/19P	I 10,000,000.00	40,341.67 -10,080.84		25,750.00 -1,960.75		51,500.00	14,591.67 -12,041.59		25,750.00 -1,960.75	23,789.25
37432	IADB-RBC 06/17/16 1.000 05/13/19D	I 10,000,000.00	38,344.45 533.21		25,000.00 104.15		50,000.00	13,344.45 637.36		25,000.00 104.15	25,104.15
37433	FNMA-UBS 06/30/16 1.210 12/30/19	I 30,000,000.00	91,758.33		90,750.00		181,500.00	1,008.33		90,750.00	90,750.00
37434	AAPL-RBC 06/20/16 1.700 02/22/19P	I 5,332,000.00	9,567.98 -36,779.34		22,661.00 -7,230.13			32,228.98 -44,009.47		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	32,583.33 -40,657.22		21,562.50 -7,992.45		43,125.00	11,020.83 -48,649.67		21,562.50 -7,992.45	13,570.05
37436	AAPL - RBC 06/24/16 1.700 02/22/19P	I 6,870,000.00	12,327.83 -52,156.08		29,197.50 -10,341.29			41,525.33 -62,497.37		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	5,616.61 -23,762.52		13,302.50 -4,711.54			18,919.11 -28,474.06		13,302.50 -4,711.54	8,590.96
37438	IBRD-SUPRA-PJC 06/24/16 .800 07/02/18	I 25,000,000.00	53,888.89		50,000.00		100,000.00	3,888.89		50,000.00	50,000.00
37439	IADB-SUPRA-COS 06/24/16 1.750 08/24/18P	I 20,000,000.00	35,972.22 -223,494.31		87,500.00 -44,313.53			123,472.22 -267,807.84		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	140,781.25 -128,139.53		79,687.50 -25,406.98		159,375.00	61,093.75 -153,546.51		79,687.50 -25,406.98	54,280.52
37443	IBM CORP NOTE - RBC 06/24/16 1.950 02/12/19P	I 7,948,000.00	21,095.32 -86,433.30		38,746.50 -17,137.64			59,841.82 -103,570.94		38,746.50 -17,137.64	21,608.86
37445	FHLB-CALL-PJC 06/29/16 1.050 09/28/18P	I 3,500,000.00	306.25 -4,359.66		9,187.50 -873.83			9,493.75 -5,233.49		9,187.50 -873.83	8,313.67

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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
37449	FHLB-CASTLEOAK 07/14/16 1.125 07/14/21D	I 10,000,000.00	24,062.50 11,987.51		28,125.00 2,483.90			52,187.50 14,471.41		28,125.00 2,483.90	30,608.90
37458	WALT DISNEY CORP - RBC 07/27/16 1.500 09/17/18P	I 8,760,000.00	5,110.00 -61,026.95		32,850.00 -13,026.64			37,960.00 -74,053.59		32,850.00 -13,026.64	19,823.36
37459	PEPSICO CORP-UNIONBANC 07/27/16 2.250 01/17/19P	I 3,841,000.00	20,165.25 -53,931.00		21,605.63 -11,511.95			41,770.88 -65,442.95		21,605.63 -11,511.95	10,093.68
37462	MSFT CORP NOTE-WFS 08/08/16 1.100 08/08/19P	I 10,000,000.00	16,194.44 -1,683.65		27,500.00 -369.68			43,694.44 -2,053.33		27,500.00 -369.68	27,130.32
37463	WALT DISNEY CORP - RBC 08/08/16 1.850 05/30/19P	I 5,037,000.00	31,320.35 -46,534.02		23,296.12 -10,217.49		46,592.25	8,024.22 -56,751.51		23,296.12 -10,217.49	13,078.63
37464	APPLE CORP - WEDBUSH 08/08/16 1.100 08/02/19D	I 8,831,000.00	15,380.66 995.55		24,285.25 218.59			39,665.91 1,214.14		24,285.25 218.59	24,503.84
37465	PCAR-WFC 08/11/16 1.200 08/12/19	I 2,000,000.00	3,266.67		6,000.00			9,266.67		6,000.00	6,000.00
37466	FHLMC - COS 08/12/16 1.125 08/12/21D	I 10,000,000.00	15,312.50 11,545.45		28,125.00 2,559.48			43,437.50 14,104.93		28,125.00 2,559.48	30,684.48
37468	CTS GO BONDS-WFC 08/19/16 1.550 08/15/20P	I 12,770,000.00	25,291.69 -15,877.22		49,483.75 -3,580.16			74,775.44 -19,457.38		49,483.75 -3,580.16	45,903.59
37475	COCA COLA CORP NOTE-WFS 09/19/16 .875 10/27/17D	I 4,234.03 8,649.48	25,078.47 8,649.48		4,234.03 596.52		29,312.50 9,246.00			4,234.03 596.52	4,830.55
37476	FHLMC 1X - COS 09/16/16 1.250 08/15/19P	I 7,560,000.00	12,075.00 -270.25		23,625.00 -65.43			35,700.00 -335.68		23,625.00 -65.43	23,559.57
37480	PEP - BAC 10/07/16 1.350 10/04/19P	I 5,000,000.00	33,187.50 -772.57		16,875.00 -197.99		33,750.00	16,312.50 -970.56		16,875.00 -197.99	16,677.01
37481	PEP - MUFG 10/07/16 1.350 10/04/19P	I 6,500,000.00	43,143.75 -1,004.35		21,937.50 -257.38		43,875.00	21,206.25 -1,261.73		21,937.50 -257.38	21,680.12
37482	GE - MUFG 10/11/16 5.625 05/01/18P	I 5,000,000.00	117,187.50 -217,852.29		70,312.50 -56,457.50		140,625.00	46,875.00 -274,309.79		70,312.50 -56,457.50	13,855.00

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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
37483	CTS GO - WFC 10/26/16 4.000 10/15/18P	I 10,000,000.00	184,444.44 -268,311.54		100,000.00 -72,601.95		200,000.00	84,444.44 -340,913.49		100,000.00 -72,601.95	27,398.05
37485	MSFT - Wedbush 10/27/16 1.100 08/08/19D	I 5,000,000.00	8,097.22 5,332.15		13,750.00 1,447.08			21,847.22 6,779.23		13,750.00 1,447.08	15,197.08
37487	BRK FLOAT - COS 10/28/16 1.676 08/15/19P	I 10,050,000.00	20,665.32 -10,300.49		41,774.62 -2,803.69		40,451.25	21,988.69 -13,104.18		41,774.62 -2,803.69	38,970.93
37489	HON - UNIONBANC 10/31/16 1.400 10/30/19	I 10,000,000.00	58,722.22		35,000.00		70,000.00	23,722.22		35,000.00	35,000.00
37491	IBRD-PJC 11/04/16 1.270 10/26/18P	I 3,500,000.00	19,138.19 -7,439.47		11,112.50 -2,067.76		22,225.00	8,025.69 -9,507.23		11,112.50 -2,067.76	9,044.74
37493	IBM FLOAT - COS 10/28/16 1.783 02/12/19P	I 10,000,000.00	22,388.12 -22,888.70		44,323.15 -6,230.05		42,444.17	24,267.10 -29,118.75		44,323.15 -6,230.05	38,093.10
37494	LOSAPT-RBC 12/06/16 2.092 05/15/20	I 2,000,000.00	15,806.22		10,460.00		20,920.00	5,346.22		10,460.00	10,460.00
37495	IBRD-COS 11/28/16 1.000 11/15/17D	I	37,777.78 3,052.56		12,222.22 447.44		50,000.00 3,500.00			12,222.22 447.44	12,669.66
37496	UNVHGR-RBC 12/09/16 3.154 05/15/21P	I 2,070,000.00	24,664.28 -16,806.25		16,321.95 -5,223.57		32,643.90	8,342.33 -22,029.82		16,321.95 -5,223.57	11,098.38
37497	PASTRN-WFC 12/12/16 2.609 12/01/21P	I 2,000,000.00	17,393.33 -9,253.31		13,045.00 -2,905.48		26,090.00	4,348.33 -12,158.79		13,045.00 -2,905.48	10,139.52
37505	LOS-WFC 12/21/16 2.150 09/01/21D	I 10,000,000.00	17,916.67 1,506.94		53,750.00 488.16			71,666.67 1,995.10		53,750.00 488.16	54,238.16
37507	LOS-RBC 12/21/16 1.930 09/01/20D	I 6,560,000.00	10,550.67 12,282.26		31,652.00 3,978.77			42,202.67 16,261.03		31,652.00 3,978.77	35,630.77
37510	LOS MUNI BONDS -WFC 12/30/16 2.150 09/01/21D	I 3,250,000.00	5,822.92 3,698.64		17,468.75 1,237.36			23,291.67 4,936.00		17,468.75 1,237.36	18,706.11
37512	FHLB-WEDBUSH 01/20/17 1.740 07/01/20	I 30,000,000.00	130,500.00		130,500.00			261,000.00		130,500.00	130,500.00

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37514	NYSHGR 1.1 - RJA 01/06/17 1.100 02/15/20D	4,975,000.00	6,992.64 25,362.07		13,681.25 8,706.38			20,673.89 34,068.45		13,681.25 8,706.38	22,387.63
37515	WIS-WFC 01/09/17 5.000 05/01/19P	7,135,000.00	148,645.83 -111,223.38		89,187.50 -38,613.40		178,375.00	59,458.33 -149,836.78		89,187.50 -38,613.40	50,574.10
37516	FHLB - MUFG 01/23/17 1.420 07/01/19	20,000,000.00	71,000.00		71,000.00			142,000.00		71,000.00	71,000.00
37517	PCAR-MUFG 01/10/17 1.750 08/14/18P	2,450,000.00	5,597.57 -5,310.22		10,718.75 -1,850.53			16,316.32 -7,160.75		10,718.75 -1,850.53	8,868.22
37518	FHLMC STEPUP - RBC 01/20/17 1.150 07/01/20	20,000,000.00	56,861.11		57,500.00			114,361.11		57,500.00	57,500.00
37519	GE CORP - COS 01/13/17 1.625 04/02/18P	10,000,000.00	80,798.61 -22,572.97		40,625.00 -7,956.76		81,250.00	40,173.61 -30,529.73		40,625.00 -7,956.76	32,668.24
37520	KO CORP - RBC 01/18/17 1.375 05/30/19D	9,000,000.00	41,593.75 5,345.71		30,937.50 1,921.11		61,875.00	10,656.25 7,266.82		30,937.50 1,921.11	32,858.61
37521	BRK CORP - RBC 01/18/17 1.700 03/15/19P	4,500,000.00	3,400.00 -3,971.91		19,125.00 -1,427.40			22,525.00 -5,399.31		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	75,614.75 11,263.34		56,665.47 4,032.01		112,500.00	19,780.22 15,295.35		56,665.47 4,032.01	60,697.48
37523	IBRD-SUPRA-WFC 01/26/17 2.000 01/26/22D	10,000,000.00	36,111.11 7,374.81		50,000.00 2,735.81			86,111.11 10,110.62		50,000.00 2,735.81	52,735.81
37524	UC CA REV BONDS-RBC 01/23/17 1.796 07/01/19P	3,000,000.00	13,470.00 -4,963.53		13,470.00 -1,819.30			26,940.00 -6,782.83		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	5,494.44 -10,660.42		24,725.00 -3,923.03			30,219.44 -14,583.45		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	13,327.24 -12,335.05		25,520.25 -4,539.30			38,847.49 -16,874.35		25,520.25 -4,539.30	20,980.95
37529	CASPWR - RJA 02/01/17 1.713 05/01/21D	9,844,534.90	70,265.37 25,868.01		42,159.22 9,834.12		84,318.44	28,106.15 35,702.13		42,159.22 9,834.12	51,993.34

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
10/01/17 THROUGH 12/31/17
SORT KEYS ARE INV#
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
37530	T NOTE - MCFG 02/01/17 1.375 05/31/21D	10,000,000.00	46,209.02 32,128.66		34,628.89 12,214.20		68,750.00	12,087.91 44,342.86		34,628.89 12,214.20	46,843.09
37531	USB 1X - RBC 02/07/17 2.200 04/25/19P	5,000,000.00	47,666.67 -15,353.16		27,500.00 -5,985.13		55,000.00	20,166.67 -21,338.29		27,500.00 -5,985.13	21,514.87
37532	AAPL - COS 02/09/17 1.900 02/07/20D	10,000,000.00	28,500.00 1,049.04		47,500.00 412.44			76,000.00 1,461.48		47,500.00 412.44	47,912.44
37533	CVX-UNIONBANC 03/06/17 1.686 02/28/19P	6,500,000.00	10,045.75 -1,163.36		27,397.50 -512.10			37,443.25 -1,675.46		27,397.50 -512.10	26,885.40
37534	MDS GO MUNI - WFS 03/22/17 2.250 03/15/22	5,000,000.00	5,000.00		28,125.00			33,125.00		28,125.00	28,125.00
37536	FAMCA - RJA 04/19/17 1.640 04/17/20D	15,000,000.00	110,700.00 588.21		61,500.00 327.97		121,633.33	50,566.67 916.18		61,500.00 327.97	61,827.97
37537	UNVHGR-RJA 04/13/17 1.796 07/01/19P	5,875,000.00	26,378.75 -7,426.03		26,378.75 -3,995.29			52,757.50 -11,421.32		26,378.75 -3,995.29	22,383.46
37538	TMCC CP -TOY 04/17/17 .000 11/24/17D		115,972.22		37,500.00		153,472.22			37,500.00	37,500.00
37541	RY YCD-RBC 04/20/17 1.365 02/28/18	20,000,000.00	124,366.67		69,766.66			194,133.33		69,766.66	69,766.66
37542	AAPL UNIONBANC 04/25/17 1.300 02/23/18P	6,227,000.00	8,544.83 -3,159.18		20,237.75 -1,827.95			28,782.58 -4,987.13		20,237.75 -1,827.95	18,409.80
37543	JPM-RBC 04/25/17 7.250 02/01/18P	25,000,000.00	302,083.33 -611,614.36		453,125.00 -353,890.07			755,208.33 -965,504.43		453,125.00 -353,890.07	99,234.93
37544	AAPL-COS 04/28/17 1.100 08/02/19D	8,000,000.00	13,933.33 15,562.23		22,000.00 9,177.72			35,933.33 24,739.95		22,000.00 9,177.72	31,177.72
37546	CASPWR-RJA 05/01/17 2.000 05/01/22D	20,000,000.00	166,666.67 20,897.15		100,000.00 12,565.61		200,000.00	66,666.67 33,462.76		100,000.00 12,565.61	112,565.61
37547	IBRD-COS 05/03/17 1.376 04/10/18P	10,000,000.00	65,360.00 -6,976.02		34,400.00 -4,250.29		68,800.00	30,960.00 -11,226.31		34,400.00 -4,250.29	30,149.71

CITY OF SAN JOSE
 TREASURY DIVISION
 EARNED INCOME DETAIL
 10/01/17 THROUGH 12/31/17
 SORT KEYS ARE INV#
 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
37548	TD YCD UBS 05/03/17 1.290 02/28/18	I 10,000,000.00	54,108.33		32,966.67			87,075.00		32,966.67	32,966.67
37549	BK 1X-RBC 05/09/17 2.150 02/24/20P	I 7,666,000.00	16,939.73	-7,871.35	41,204.75	-4,994.24		58,144.48	-12,865.59	41,204.75	36,210.51
37551	FHLB-WEDBUSH 05/10/17 4.375 07/01/19P	I 10,000,000.00	109,375.00	-111,940.66	109,375.00	-71,517.65		218,750.00	-183,458.31	109,375.00	37,857.35
37552	FHLB -WFC 05/17/17 4.375 07/01/19P	I 10,000,000.00	109,375.00	-108,557.03	109,375.00	-72,899.62		218,750.00	-181,456.65	109,375.00	36,475.38
37553	UNVHGR-PJC 06/08/17 1.796 07/01/19P	I 2,845,000.00	12,774.05	-3,041.47	12,774.05	-2,433.17		25,548.10	-5,474.64	12,774.05	10,340.88
37554	FRMDN FARMER MAC 06/23/17 1.275 07/02/18	I 50,000,000.00	173,541.67		159,375.00			332,916.67		159,375.00	159,375.00
37555	DIS CORP - RBC 06/20/17 1.800 06/05/20D	I 13,800,000.00	79,350.00	131.49	62,100.00	117.45	123,510.00	17,940.00	248.94	62,100.00	62,217.45
37557	GE-RBC 06/23/17 5.500 01/08/20P	I 10,000,000.00	126,805.56	-99,429.49	137,500.00	-91,475.14		264,305.56	-190,904.63	137,500.00	46,024.86
37559	FHLB FLOATER - UBS 06/23/17 1.136 07/01/19	I 30,000,000.00	92,416.67		87,093.33		92,416.67	87,093.33		87,093.33	87,093.33
37560	CTS MUNI-WFS 07/03/17 2.570 08/01/21P	I 3,000,000.00	12,850.00	-453.02	19,275.00	-463.09		32,125.00	-916.11	19,275.00	18,811.91
37561	FNMA-WFS 06/29/17 .920 06/26/18D	I 868,000.00	2,107.31	739.29	1,996.40	723.56	3,992.80	110.91	1,462.85	1,996.40	2,719.96
37563	MES MUNI-WFC 07/05/17 2.000 06/01/19P	I 5,145,000.00	28,583.34	-5,711.54	25,725.00	-5,971.16	45,733.33	8,575.01	-11,682.70	25,725.00	19,753.84
37564	IBRD-SUPRA-PJC 01/20/17 2.070 07/01/21	I 30,000,000.00	155,250.00		155,250.00			310,500.00		155,250.00	155,250.00
37565	STNPWR-RJA 07/31/17 3.258 07/01/22P	I 2,710,000.00	22,072.95	-4,186.47	22,072.95	-6,212.17		44,145.90	-10,398.64	22,072.95	15,860.78

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
10/01/17 THROUGH 12/31/17
SORT KEYS ARE INV#
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
37566	GECTSY-CP DISC-GE 07/28/17 1.000 02/28/18D	10,000,000.00		24,375.00	34,500.00			58,875.00		34,500.00	34,500.00
37567	IBM-COS 08/03/17 1.875 05/15/19P	5,000,000.00		35,416.67 -2,605.08	23,437.50 -4,062.15		46,875.00	11,979.17 -6,667.23		23,437.50 -4,062.15	19,375.35
37569	FHLB-WFC 08/02/17 1.800 07/01/21P	3,625,000.00		15,406.25 -490.10	16,312.50 -751.48			31,718.75 -1,241.58		16,312.50 -751.48	15,561.02
37570	FHLB-WFC 08/02/17 4.375 07/01/19P	3,735,000.00		40,851.56 -17,833.93	40,851.56 -27,345.36			81,703.12 -45,179.29		40,851.56 -27,345.36	13,506.20
37571	IFC-COS 08/15/17 1.620 08/28/20	10,000,000.00		20,700.00	40,500.00			61,200.00		40,500.00	40,500.00
37572	WIS GO MUNI CALL-RBC 08/18/17 4.650 05/01/22P	4,600,000.00		89,125.00 -9,080.30	53,475.00 -18,986.08		106,950.00	35,650.00 -28,066.38		53,475.00 -18,986.08	34,488.92
37573	TDNY YCD-UBS 09/06/17 1.370 02/28/18	10,000,000.00		9,513.89	35,011.11			44,525.00		35,011.11	35,011.11
37574	US TREASURY - UBS 09/29/17 1.875 08/31/22D	15,000,000.00		24,084.95 30.00	71,477.90 1,379.90			95,562.85 1,409.90		71,477.90 1,379.90	72,857.80
37575	NYSHGR BOND-RBC 10/13/17 1.950 02/15/21	7,660,000.00			32,363.50			32,363.50		32,363.50	32,363.50
37576	SFOAPT - RJA 10/31/17 1.944 05/01/20	1,000,000.00			3,294.00			3,294.00		3,294.00	3,294.00
37577	UNVHGR - RJA 10/19/17 1.796 07/01/19P	2,950,000.00		15,894.60	10,596.40 -595.04			26,491.00 -595.04		10,596.40 -595.04	10,001.36
37578	TOYCC 10/19/17 1.000 07/02/18D	20,000,000.00			65,777.78			65,777.78		65,777.78	65,777.78
37579	CAS GO BOND - WF 10/26/17 2.500 10/01/22P	5,000,000.00			22,569.44 -2,460.88			22,569.44 -2,460.88		22,569.44 -2,460.88	20,108.56
37580	SCR GO - RJA 11/09/17 2.125 08/01/20P	10,715,000.00			32,889.10 -3,535.09			32,889.10 -3,535.09		32,889.10 -3,535.09	29,354.01

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
10/01/17 THROUGH 12/31/17
SORT KEYS ARE INV#
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
37581	FHLB STEP-UP CALL - RBC I 11/03/17 1.500 01/27/22	3,000,000.00	12,000.00		7,250.00			19,250.00		7,250.00	7,250.00
37582	BMOCHG-RBC I 11/07/17 1.570 05/25/18	25,000,000.00			59,965.28			59,965.28		59,965.28	59,965.28
37583	PCAR -MUGF I 11/16/17 2.050 11/13/20D	6,050,000.00	1,033.54		15,503.13 287.72			16,536.67 287.72		15,503.13 287.72	15,790.85
37584	BMOCHG-UBS I 11/15/17 1.650 07/02/18	25,000,000.00			53,854.17			53,854.17		53,854.17	53,854.17
37585	T Note-PJC I 11/17/17 1.375 06/30/18D	10,000,000.00	52,309.78		16,820.05 546.87		68,750.00	379.83 546.87		16,820.05 546.87	17,366.92
37586	TDNY YCD-RBC I 11/30/17 1.800 08/31/18	15,000,000.00			24,000.00			24,000.00		24,000.00	24,000.00
37587	TREASURY NOTE-WEDBUSH I 12/05/17 1.875 08/31/22D	5,000,000.00	24,861.88		6,992.40 926.66			31,854.28 926.66		6,992.40 926.66	7,919.06
37588	State of CA GO - WFC I 12/07/17 2.500 10/01/22P	5,000,000.00	14,236.11		8,333.33 -283.54			22,569.44 -283.54		8,333.33 -283.54	8,049.79
37589	FHLB - WFC I 12/20/17 2.100 07/01/22D	10,000,000.00			6,416.67 128.63			6,416.67 128.63		6,416.67 128.63	6,545.30
37590	KOPP-BAC I 12/13/17 .000 07/11/18D	7,700,000.00			6,908.61			6,908.61		6,908.61	6,908.61
37591	TMCC - TOY I 12/14/17 .000 07/02/18D	20,000,000.00			17,000.00			17,000.00		17,000.00	17,000.00
37592	UNVHGR - PJC I 12/18/17 1.796 07/01/19D	2,405,000.00	20,037.12		1,559.78 104.02			21,596.90 104.02		1,559.78 104.02	1,663.80
37593	FAMCA - PJC I 12/29/17 1.640 04/17/20D	10,000,000.00	32,800.00		911.11 333.25			33,711.11 333.25		911.11 333.25	1,244.36
37595	LOSAPT - PJC I 12/29/17 2.092 05/15/20D	1,330,000.00	3,400.66		154.58 11.49			3,555.24 11.49		154.58 11.49	166.07

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
10/01/17 THROUGH 12/31/17
SORT KEYS ARE INV#
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	1475356705.08									
	SOLD MATURED/OUTSTANDING				6,138,981.70		4,788,920.78		.00		
	INTEREST CAPITALIZED INTEREST		6,260,413.57	.00	6,138,981.70	.00	4,788,920.78	7,610,474.49		6,138,981.70	5,208,389.60
	NET INTEREST AND RECEIPTS		6,260,413.57	.00	6,138,981.70	.00	4,788,920.78	7,610,474.49		6,138,981.70	
						LESS CURRENT PERIOD ADJUSTMENTS				.00	
						LESS PRIOR PERIOD ADJUSTMENTS				.00	
										6,138,981.70	
	PRIOR PERIOD ACCRUED		5,928,759.90				3,558,367.01	2,370,392.89			
	PRIOR PERIOD PURCHASED		155,079.98				106,407.66	48,672.32			
	PURCHASED THIS PERIOD		176,573.69				52,309.78	124,263.91			
	ACCRUED THIS PERIOD		.00				1,071,836.33	5,067,145.37			
	PREMIUM		-3,760,794.84				-5,362.00	-4,993,051.32	.00	-1,237,618.48	
	DISCOUNT		1,355,453.03				437,305.92	1,225,173.49	.00	307,026.38	
	GAIN/LOSS								.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: 12/31/2017

Date Basis: Settlement

Run: 01/17/2018 11:28:25 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	
Fund: 1 INVESTMENT FUNDS									
37378	TREASURY NOTE - PJC	912828VV9	12/29/2015	2.125000	10,000,000.00	10,046,100.00	72,203.04	0.00	
			08/31/2020	1.722690	10,179,687.50	100.461000	IDC-FIS	-133,587.50	
37522	Treasury Note -UBS	912828XE5	01/17/2017	1.500000	15,000,000.00	14,852,400.00	19,780.22	0.00	
			05/31/2020	1.610000	14,946,093.75	99.016000	IDC-FIS	-93,693.75	
37530	T NOTE - MUFG	912828R77	02/01/2017	1.375000	10,000,000.00	9,775,000.00	12,087.91	0.00	
			05/31/2021	1.881897	9,790,234.38	97.750000	IDC-FIS	-15,234.38	
37574	US TREASURY - UBS	912828L24	09/29/2017	1.875000	15,000,000.00	14,789,100.00	95,562.85	0.00	
			08/31/2022	1.913000	14,995,577.96	98.594000	IDC-FIS	-183,946.88	
37585	T Note-PJC	912828VK3	11/17/2017	1.375000	10,000,000.00	9,993,800.00	379.83	0.00	
			06/30/2018	1.418765	9,997,265.63	99.938000	IDC-FIS	-3,465.63	
37587	TREASURY NOTE-WEDBU	912828L24	12/05/2017	1.875000	5,000,000.00	4,929,700.00	31,854.28	0.00	
			08/31/2022	2.139782	4,965,486.88	98.594000	IDC-FIS	-10,925.00	
Inv Type: 12 TREASURY NOTES					1.675328	65,000,000.00	64,386,100.00	231,868.13	0.00
					1.749833	64,874,346.10	99.055538	-440,853.14	
37116	FHLB-CITIG	313379DT3	06/25/2013	1.250000	10,000,000.00	9,985,900.00	7,986.11	0.00	
			06/08/2018	1.201000	10,023,500.00	99.859000	IDC-FIS	-37,600.00	
37320	FHLB-WFC	3130A4NM0	04/30/2015	1.125000	2,155,000.00	2,154,482.80	8,283.28	0.00	
			02/28/2018	.980091	2,163,684.65	99.976000	IDC-FIS	-9,201.85	
37398	FHLB-CASTLEOAK	3130A7CV5	02/18/2016	1.375000	10,000,000.00	9,776,300.00	50,798.61	0.00	
			02/18/2021	1.459077	9,959,600.00	97.763000	IDC-FIS	-183,300.00	
37425	FHLB-WFS	3130A8BD4	05/27/2016	.875000	10,000,000.00	9,963,000.00	486.11	0.00	
			06/29/2018	.991934	9,975,900.00	99.630000	IDC-FIS	-12,900.00	
37445	FHLB-CALL-PJC	3130A7GC3	06/29/2016	1.050000	3,500,000.00	3,485,720.00	9,493.75	0.00	
			09/28/2018	.750104	3,507,798.00	99.592000	IDC-FIS	-22,078.00	
37449	FHLB-CASTLEOAK	3130A8QS5	07/14/2016	1.125000	10,000,000.00	9,667,800.00	52,187.50	0.00	
			07/14/2021	1.226957	9,950,700.00	96.678000	IDC-FIS	-282,900.00	
37512	FHLB-WEDBUSH	3130AAJP4	01/20/2017	1.740000	30,000,000.00	29,774,400.00	261,000.00	0.00	
			07/01/2020	1.740106	30,000,000.00	99.248000	IDC-FIS	-225,600.00	
37516	FHLB - MUFG	3130AAKK3	01/23/2017	1.420000	20,000,000.00	19,886,200.00	142,000.00	0.00	
			07/01/2019	1.420112	20,000,000.00	99.431000	IDC-FIS	-113,800.00	
37551	FHLB-WEDBUSH	3133XU3G6	05/10/2017	4.375000	10,000,000.00	10,336,300.00	218,750.00	0.00	
			07/01/2019	1.480063	10,607,900.00	103.363000	IDC-FIS	-271,600.00	
37552	FHLB -WFC	3133XU3G6	05/17/2017	4.375000	10,000,000.00	10,336,300.00	218,750.00	0.00	
			07/01/2019	1.426324	10,614,100.00	103.363000	IDC-FIS	-277,800.00	



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37569	FHLB-WFC	3130ABQY5	08/02/2017	1.800000	3,625,000.00	3,588,206.25	31,718.75	0.00
			07/01/2021	1.714500	3,641,385.00	98.985000	IDC-FIS	-48,466.25
37570	FHLB-WFC	3133XU3G6	08/02/2017	4.375000	3,735,000.00	3,860,608.05	81,703.12	0.00
			07/01/2019	1.422100	3,956,539.14	103.363000	IDC-FIS	-81,860.00
37581	FHLB STEP-UP CALL -	3130A72V6	11/03/2017	1.500000	3,000,000.00	2,996,010.00	19,250.00	0.00
			01/27/2022	1.494024	3,012,000.00	99.867000	IDC-FIS	-3,990.00
37589	FHLB - WFC	3130ACZS6	12/20/2017	2.100000	10,000,000.00	9,949,800.00	6,416.67	0.00
			07/01/2022	2.141200	9,982,270.00	99.498000	IDC-FIS	-32,470.00
Inv Type: 22 FEDERAL HOME LOAN BANKS				2.001930	136,015,000.00	135,761,027.10	1,108,823.90	0.00
				1.474686	137,395,376.79	99.813276		-1,603,566.10
37117	FNMA-CALL-UBS	3136G1JV2	06/26/2013	1.050000	11,000,000.00	10,986,580.00	23,741.67	63,580.00
			04/17/2018	1.200000	10,923,000.00	99.878000	IDC-FIS	0.00
37163	FNMA-WF	3135G0WJ8	12/04/2013	.875000	10,000,000.00	9,973,800.00	9,722.22	179,000.00
			05/21/2018	1.350000	9,794,800.00	99.738000	IDC-FIS	0.00
37165	FNMA-WF	3135G0TG8	12/05/2013	.875000	10,000,000.00	9,995,200.00	34,756.94	155,400.00
			02/08/2018	1.270000	9,839,800.00	99.952000	IDC-FIS	0.00
37323	FNMA-WFC	3135G0VC4	04/30/2015	1.130000	7,845,000.00	7,842,018.90	30,780.73	0.00
			02/28/2018	.985028	7,876,615.35	99.962000	IDC-FIS	-34,596.45
37397	FNMA 4X - CASTLEOAK	3136G2Y84	02/22/2016	1.150000	10,000,000.00	9,911,300.00	41,208.33	0.00
			02/22/2019	1.150000	10,000,000.00	99.113000	IDC-FIS	-88,700.00
37433	FNMA-UBS	3136G3TN5	06/30/2016	1.210000	30,000,000.00	29,573,700.00	1,008.33	0.00
			12/30/2019	1.210000	30,000,000.00	98.579000	IDC-FIS	-426,300.00
Inv Type: 23 FEDERAL NAT MORTGAGE ASSOC				1.088173	78,845,000.00	78,282,598.90	141,218.22	397,980.00
				1.203375	78,434,215.35	99.286700		-549,596.45
37222	FFCB-GILFD	3133EDM25	06/25/2014	1.460000	6,000,000.00	5,986,140.00	9,733.33	22,320.00
			11/21/2018	1.602000	5,963,820.00	99.769000	IDC-FIS	0.00
37331	FFCB - GILFD	3133EEW55	06/24/2015	1.800000	20,000,000.00	19,889,800.00	16,000.00	0.00
			06/15/2020	1.772124	20,026,400.00	99.449000	IDC-FIS	-136,600.00
37345	FFCB-WFC	3133ECTM6	07/02/2015	1.900000	7,000,000.00	7,009,170.00	66,130.56	0.00
			07/02/2018	1.154165	7,153,510.00	100.131000	IDC-FIS	-144,340.00
37403	FFCB-WFS	3133EFW52	04/04/2016	1.150000	5,000,000.00	4,946,150.00	28,750.00	0.00
			07/01/2019	1.029045	5,019,250.00	98.923000	IDC-FIS	-73,100.00
37415	FFCB-WFS	3133EFW52	05/04/2016	1.150000	5,000,000.00	4,946,150.00	28,750.00	0.00
			07/01/2019	1.000111	5,023,250.00	98.923000	IDC-FIS	-77,100.00
Inv Type: 27 FEDERAL FARM CREDIT BANK BONDS				1.618461	43,000,000.00	42,777,410.00	149,363.89	22,320.00



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				1.470109	43,186,230.00	99.482349		-431,140.00
37085	FHLMC-WF	3137EADN6	01/22/2013	.750000	5,000,000.00	4,999,200.00	17,604.17	23,500.00
			01/12/2018	.850000	4,975,700.00	99.984000	IDC-FIS	0.00
37115	FHLMC-CALL-CITIG	3134G4A57	06/27/2013	1.250000	4,000,000.00	3,992,800.00	555.56	0.00
			06/27/2018	1.281000	3,994,000.00	99.820000	IDC-FIS	-1,200.00
37148	FHLMC-WF	3137EADP1	10/01/2013	.875000	10,000,000.00	9,991,400.00	27,708.33	216,400.00
			03/07/2018	1.400000	9,775,000.00	99.914000	IDC-FIS	0.00
37466	FHLMC - COS	3137EAEC9	08/12/2016	1.125000	10,000,000.00	9,652,900.00	43,437.50	0.00
			08/12/2021	1.230068	9,949,200.00	96.529000	IDC-FIS	-296,300.00
37476	FHLMC 1X - COS	3134G93L9	09/16/2016	1.250000	7,560,000.00	7,479,334.80	35,700.00	0.00
			08/15/2019	1.246398	7,560,756.00	98.933000	IDC-FIS	-81,421.20
37518	FHLMC STEPUP - RBC	3134GAL77	01/20/2017	1.150000	20,000,000.00	19,963,200.00	114,361.11	0.00
			07/01/2020	1.150103	20,000,000.00	99.816000	IDC-FIS	-36,800.00
Inv Type: 30 FED HOME LOAN MORTGAGE CORP				1.082954	56,560,000.00	56,078,834.80	239,366.67	239,900.00
				1.203360	56,254,656.00	99.149284		-415,721.20
37431	FAMCA-WEDBUSH	3132X0HD6	06/15/2016	1.030000	10,000,000.00	9,899,600.00	14,591.67	0.00
			05/10/2019	.951028	10,022,570.00	98.996000	IDC-FIS	-122,970.00
37536	FAMCA - RJA	3132X0SA0	04/19/2017	1.640000	15,000,000.00	14,849,700.00	50,566.67	0.00
			04/17/2020	1.648947	14,996,100.00	98.998000	IDC-FIS	-146,400.00
37554	FRMDN FARMER MAC	3132X0TR2	06/23/2017	1.275000	50,000,000.00	49,939,500.00	332,916.67	0.00
			07/02/2018	1.274896	50,000,000.00	99.879000	IDC-FIS	-60,500.00
37593	FAMCA - PJC	3132X0SA0	12/29/2017	1.640000	10,000,000.00	9,899,800.00	33,711.11	0.00
			04/17/2020	2.057000	9,939,490.00	98.998000	IDC-FIS	-6,890.00
Inv Type: 36 FARMER MAC INT BEARING				1.353226	85,000,000.00	84,588,600.00	431,786.12	0.00
				1.394214	84,958,160.00	99.516000		-336,760.00
37387	IBRD-CASTLEOAK	45905UUW2	01/22/2016	1.095000	30,000,000.00	29,913,000.00	163,037.50	0.00
			07/02/2018	1.095061	30,000,000.00	99.710000	IDC-FIS	-87,000.00
37402	IBRD - RBC	459058DL4	04/01/2016	1.876000	20,000,000.00	19,987,400.00	110,475.56	0.00
			03/15/2019	1.173023	20,407,200.00	99.937000	IDC-FIS	-419,800.00
37404	IADB-UBS	4581X0CD8	04/08/2016	2.125000	10,000,000.00	10,008,500.00	30,694.44	0.00
			11/09/2020	1.335557	10,350,000.00	100.085000	IDC-FIS	-341,500.00
37412	IBRD-SUPRA-RBC	459058FC2	04/29/2016	1.250000	9,415,000.00	9,331,394.80	21,249.13	0.00
			04/26/2019	1.301273	9,400,877.50	99.112000	IDC-FIS	-69,482.70
37432	IADB-RBC	458182DX7	06/17/2016	1.000000	10,000,000.00	9,873,300.00	13,344.45	0.00
			05/13/2019	1.004012	9,998,800.00	98.733000	IDC-FIS	-125,500.00



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					Current Book	Market Price		Unrealized Loss	
37438	IBRD-SUPRA-PJC	45905UXD1	06/24/2016	.800000	25,000,000.00	25,000,000.00	3,888.89	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	19,996,000.00	123,472.22	0.00	
			08/24/2018	.860463	20,381,000.00	99.980000	IDC-FIS	-385,000.00	
37491	IBRD-PJC	45905UUN2	11/04/2016	1.270000	3,500,000.00	3,516,205.00	8,025.69	0.00	
			10/26/2018	1.032860	3,516,205.00	100.463000	BOOK	0.00	
37523	IBRD-SUPRA-WFC	459058FY4	01/26/2017	2.000000	10,000,000.00	9,903,700.00	86,111.11	0.00	
			01/26/2022	2.115016	9,945,700.00	99.037000	IDC-FIS	-42,000.00	
37547	IBRD-COS	459058DNO	05/03/2017	1.376000	10,000,000.00	9,990,400.00	30,960.00	0.00	
			04/10/2018	1.205506	10,015,800.00	99.904000	IDC-FIS	-25,400.00	
37564	IBRD-SUPRA-PJC	45905UC51	01/20/2017	2.070000	30,000,000.00	30,000,000.00	310,500.00	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	9,875,500.00	61,200.00	0.00	
			08/28/2020	1.619115	10,000,000.00	98.755000	IDC-FIS	-124,500.00	
Inv Type: 46 SUPRANATIONAL				1.518304	187,915,000.00	187,395,399.80	962,958.99	0.00	
				1.298607	189,015,582.50	99.723492		-1,620,182.70	
37341	IBM CORP-WFC	459200HZ7	06/30/2015	1.125000	8,250,000.00	8,244,967.50	37,382.81	45,457.50	
			02/06/2018	1.365269	8,199,510.00	99.939000	IDC-FIS	0.00	
37359	CHEVRON Corp Note-U	166764AV2	10/23/2015	1.365000	5,000,000.00	4,996,650.00	22,560.42	0.00	
			03/02/2018	1.123122	5,028,050.00	99.933000	IDC-FIS	-31,400.00	
37360	CHEVRON Corp Note-U	166764AV2	10/26/2015	1.365000	5,000,000.00	4,996,650.00	22,560.42	0.00	
			03/02/2018	1.118826	5,028,450.00	99.933000	IDC-FIS	-31,800.00	
37363	MSFT Corp Note	594918BF0	11/03/2015	1.300000	5,000,000.00	4,982,200.00	10,472.22	0.00	
			11/03/2018	1.334116	4,995,000.00	99.644000	IDC-FIS	-12,800.00	
37368	CHEVRON Corp Note-W	166764AV2	11/18/2015	1.365000	5,000,000.00	4,996,650.00	22,560.42	0.00	
			03/02/2018	1.371426	4,999,250.00	99.933000	IDC-FIS	-2,600.00	
37372	CATERPILLAR CORP NO	14912L5T4	12/04/2015	2.450000	8,090,000.00	8,117,344.20	63,315.49	0.00	
			09/06/2018	1.620282	8,270,083.40	100.338000	IDC-FIS	-152,739.20	
37377	PCAR CORP - MUFG	69371RM60	12/28/2015	1.750000	6,400,000.00	6,397,248.00	42,622.22	0.00	
			08/14/2018	1.749716	6,400,000.00	99.957000	IDC-FIS	-2,752.00	
37380	DE CORP - MUFG	24422ESF7	01/11/2016	1.950000	5,160,000.00	5,157,729.60	5,031.00	0.00	
			12/13/2018	1.780150	5,184,819.60	99.956000	IDC-FIS	-27,090.00	
37383	USB CORP - WEDBUSH	91159HHE3	01/19/2016	1.950000	14,000,000.00	14,001,400.00	34,883.33	0.00	
			11/15/2018	1.491002	14,171,780.00	100.010000	IDC-FIS	-170,380.00	
37389	JNJ CORP NOTE-UNION	478160BG8	01/20/2016	1.650000	8,235,000.00	8,216,718.30	9,813.38	0.00	
			12/05/2018	1.180103	8,344,031.40	99.778000	IDC-FIS	-127,313.10	



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					Current Book	Market Price			Unrealized Gain	Unrealized Loss
37390	DE CORP NOTE-RBC	24422ESF7	01/20/2016	1.950000	5,000,000.00	4,997,800.00	4,875.00		0.00	
			12/13/2018	1.650235	5,042,200.00	99.956000	IDC-FIS		-44,400.00	
37391	MSFT CORP NOTE-RBC	594918BF0	01/20/2016	1.300000	10,000,000.00	9,964,400.00	20,944.44		0.00	
			11/03/2018	1.285152	10,004,000.00	99.644000	IDC-FIS		-39,600.00	
37407	PCAR CORP NOTE -UNI	69371RM86	04/21/2016	1.650000	7,315,000.00	7,282,594.55	42,244.13		0.00	
			02/25/2019	1.339200	7,378,201.60	99.557000	IDC-FIS		-95,607.05	
37413	JNJ CORP NOTE - CAS	478160BG8	05/04/2016	1.650000	10,000,000.00	9,977,800.00	11,916.67		0.00	
			12/05/2018	.947000	10,179,100.00	99.778000	IDC-FIS		-201,300.00	
37421	DISNEY CORP NOTE -	25468PDD5	05/13/2016	1.500000	5,000,000.00	4,987,000.00	21,666.67		0.00	
			09/17/2018	.869380	5,073,000.00	99.740000	IDC-FIS		-86,000.00	
37422	JNJ CORP NOTE -WEDB	478160BR4	05/17/2016	1.125000	10,000,000.00	9,899,600.00	37,500.00		0.00	
			03/01/2019	1.008223	10,032,000.00	98.996000	IDC-FIS		-132,400.00	
37434	AAPL-RBC	037833BQ2	06/20/2016	1.700000	5,332,000.00	5,319,469.80	32,228.98		0.00	
			02/22/2019	1.151037	5,408,780.80	99.765000	IDC-FIS		-89,311.00	
37435	IBM CORP NOT - RBC	459200HE4	06/20/2016	1.875000	4,600,000.00	4,589,742.00	11,020.83		0.00	
			05/15/2019	1.172050	4,692,000.00	99.777000	IDC-FIS		-102,258.00	
37436	AAPL - RBC	037833BQ2	06/24/2016	1.700000	6,870,000.00	6,853,855.50	41,525.33		0.00	
			02/22/2019	1.091205	6,979,370.40	99.765000	IDC-FIS		-125,514.90	
37437	AAPL - RBC	037833BQ2	06/24/2016	1.700000	3,130,000.00	3,122,644.50	18,919.11		0.00	
			02/22/2019	1.091205	3,179,829.60	99.765000	IDC-FIS		-57,185.10	
37441	WFC-WFC	94974BFU9	06/24/2016	2.125000	15,000,000.00	14,997,600.00	61,093.75		0.00	
			04/22/2019	1.436633	15,285,000.00	99.984000	IDC-FIS		-287,400.00	
37443	IBM CORP NOTE - RBC	459200HT1	06/24/2016	1.950000	7,948,000.00	7,957,696.56	59,841.82		0.00	
			02/12/2019	1.078180	8,127,386.36	100.122000	IDC-FIS		-169,689.80	
37458	WALT DISNEY CORP -	25468PDD5	07/27/2016	1.500000	8,760,000.00	8,737,224.00	37,960.00		0.00	
			09/17/2018	.901830	8,870,726.40	99.740000	IDC-FIS		-133,502.40	
37459	PEPSICO CORP-UNIONB	713448CK2	07/27/2016	2.250000	3,841,000.00	3,851,908.44	41,770.88		0.00	
			01/17/2019	.958119	3,954,117.45	100.284000	IDC-FIS		-102,209.01	
37462	MSFT CORP NOTE-WFS	594918BN3	08/08/2016	1.100000	10,000,000.00	9,866,300.00	43,694.44		0.00	
			08/08/2019	1.085054	10,004,400.00	98.663000	IDC-FIS		-138,100.00	
37463	WALT DISNEY CORP -	25468PDA1	08/08/2016	1.850000	5,037,000.00	5,027,782.29	8,024.22		0.00	
			05/30/2019	1.032054	5,150,836.20	99.817000	IDC-FIS		-123,053.91	
37464	APPLE CORP - WEDBUS	037833CB4	08/08/2016	1.100000	8,831,000.00	8,709,573.75	39,665.91		0.00	
			08/02/2019	1.110060	8,828,412.52	98.625000	IDC-FIS		-118,838.77	
37465	PCAR-WFC	69371RN36	08/11/2016	1.200000	2,000,000.00	1,969,880.00	9,266.67		0.00	
			08/12/2019	1.199997	2,000,000.00	98.494000	IDC-FIS		-30,120.00	
37480	PEP - BAC	713448DJ4	10/07/2016	1.350000	5,000,000.00	4,940,500.00	16,312.50		0.00	



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					Current Book	Market Price			Unrealized Loss	
			10/04/2019	1.333926	5,002,350.00	98.810000		IDC-FIS		-61,850.00
37481	PEP - MUFG	713448DJ4	10/07/2016	1.350000	6,500,000.00	6,422,650.00		21,206.25		0.00
			10/04/2019	1.333926	6,503,055.00	98.810000		IDC-FIS		-80,405.00
37482	GE - MUFG	36962G3U6	10/11/2016	5.625000	5,000,000.00	5,059,650.00		46,875.00		0.00
			05/01/2018	1.100179	5,347,950.00	101.193000		IDC-FIS		-288,300.00
37485	MSFT - Wedbush	594918BN3	10/27/2016	1.100000	5,000,000.00	4,933,150.00		21,847.22		0.00
			08/08/2019	1.216985	4,984,035.00	98.663000		IDC-FIS		-50,885.00
37489	HON - UNIONBANC	438516BJ4	10/31/2016	1.400000	10,000,000.00	9,891,700.00		23,722.22		0.00
			10/30/2019	1.400000	10,000,000.00	98.917000		IDC-FIS		-108,300.00
37517	PCAR-MUFG	69371RM60	01/10/2017	1.750000	2,450,000.00	2,448,946.50		16,316.32		0.00
			08/14/2018	1.445987	2,461,686.50	99.957000		IDC-FIS		-12,740.00
37519	GE CORP - COS	36962G6W9	01/13/2017	1.625000	10,000,000.00	9,995,200.00		40,173.61		0.00
			04/02/2018	1.306021	10,038,400.00	99.952000		IDC-FIS		-43,200.00
37520	KO CORP - RBC	191216BV1	01/18/2017	1.375000	9,000,000.00	8,924,580.00		10,656.25		0.00
			05/30/2019	1.460174	8,982,000.00	99.162000		IDC-FIS		-57,420.00
37521	BRK CORP - RBC	084664CG4	01/18/2017	1.700000	4,500,000.00	4,485,465.00		22,525.00		0.00
			03/15/2019	1.571465	4,512,195.00	99.677000		IDC-FIS		-26,730.00
37526	BK 1X CORP-COS	06406HCW7	01/24/2017	2.300000	4,300,000.00	4,311,223.00		30,219.44		0.00
			09/11/2019	1.915149	4,340,936.00	100.261000		IDC-FIS		-29,713.00
37527	BRK CORP-COS	084670BL1	01/24/2017	2.100000	4,861,000.00	4,863,333.28		38,847.49		0.00
			08/14/2019	1.719864	4,906,985.06	100.048000		IDC-FIS		-43,651.78
37531	USB 1X - RBC	91159HHH6	02/07/2017	2.200000	5,000,000.00	5,014,150.00		20,166.67		0.00
			04/25/2019	1.696519	5,052,500.00	100.283000		IDC-FIS		-38,350.00
37532	AAPL - COS	037833CK4	02/09/2017	1.900000	10,000,000.00	9,969,900.00		76,000.00		0.00
			02/07/2020	1.916933	9,995,100.00	99.699000		IDC-FIS		-25,200.00
37533	CVX-UNIONBANC	166764BS8	03/06/2017	1.686000	6,500,000.00	6,483,100.00		37,443.25		0.00
			02/28/2019	1.654025	6,504,030.00	99.740000		IDC-FIS		-20,930.00
37542	AAPL UNIONBANC	037833BN9	04/25/2017	1.300000	6,227,000.00	6,223,886.50		28,782.58		0.00
			02/23/2018	1.181373	6,233,040.19	99.950000		IDC-FIS		-9,153.69
37543	JPM-RBC	073902RU4	04/25/2017	7.250000	25,000,000.00	25,100,000.00		755,208.33		0.00
			02/01/2018	1.530991	26,084,750.00	100.400000		IDC-FIS		-984,750.00
37544	AAPL-COS	037833CB4	04/28/2017	1.100000	8,000,000.00	7,890,000.00		35,933.33		0.00
			08/02/2019	1.565186	7,917,600.00	98.625000		IDC-FIS		-27,600.00
37549	BK 1X-RBC	06406HCZ0	05/09/2017	2.150000	7,666,000.00	7,655,037.62		58,144.48		0.00
			02/24/2020	1.874751	7,721,425.18	99.857000		IDC-FIS		-66,387.56
37555	DIS CORP - RBC	25468PDU7	06/20/2017	1.800000	13,800,000.00	13,685,736.00		17,940.00		0.00
			06/05/2020	1.803393	13,798,620.00	99.172000		IDC-FIS		-112,884.00



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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
37557	GE-RBC	36962G4J0	06/23/2017	5.500000	10,000,000.00	10,617,800.00	264,305.56	0.00
			01/08/2020	1.767141	10,923,700.00	106.178000	IDC-FIS	-305,900.00
37567	IBM-COS	459200HE4	08/03/2017	1.875000	5,000,000.00	4,988,850.00	11,979.17	0.00
			05/15/2019	1.546922	5,028,700.00	99.777000	IDC-FIS	-39,850.00
37583	PCAR -MUGF	69371RN85	11/16/2017	2.050000	6,050,000.00	6,003,959.50	16,536.67	0.00
			11/13/2020	2.089131	6,044,197.04	99.239000	IDC-FIS	-39,204.00
Inv Type: 47 CORP MEDIUM TERM NOTE				2.209981	368,653,000.00	368,129,246.39	2,426,501.90	45,457.50
				1.398426	373,193,590.70	99.857928		-5,108,768.27
37414	PEP-FLOAT CORP NOTE	713448DG0	05/04/2016	2.035940	10,000,000.00	10,060,600.00	22,621.56	0.00
			02/22/2019	2.035940	10,083,700.00	100.606000	IDC-FIS	-23,100.00
37487	BRK FLOAT - COS	084664CL3	10/28/2016	1.675860	10,050,000.00	10,089,094.50	21,988.69	7,979.70
			08/15/2019	1.675860	10,081,114.80	100.389000	IDC-FIS	0.00
37493	IBM FLOAT - COS	459200HW4	10/28/2016	1.782890	10,000,000.00	10,033,600.00	24,267.10	0.00
			02/12/2019	1.782890	10,056,680.00	100.336000	IDC-FIS	-23,080.00
Inv Type: 48 Corp Medium Term Note Actual				1.831620	30,050,000.00	30,183,294.50	68,877.35	7,979.70
				1.831620	30,221,494.80	100.443576		-46,180.00
37559	FHLB FLOATER - UBS	3130ABMF0	06/23/2017	1.136000	30,000,000.00	29,991,000.00	87,093.33	0.00
			07/01/2019	1.136000	30,000,000.00	99.970000	IDC-FIS	-9,000.00
Inv Type: 49 FHLB Floater act/360 qrtly				1.136000	30,000,000.00	29,991,000.00	87,093.33	0.00
				1.136000	30,000,000.00	99.970000		-9,000.00
37541	RY YCD-RBC	78009NT22	04/20/2017	1.365000	20,000,000.00	19,998,082.57	194,133.33	0.00
			02/28/2018	1.365000	20,000,000.00	99.990413	IDC-FIS	-1,917.43
37548	TD YCD UBS	89113WR24	05/03/2017	1.290000	10,000,000.00	9,997,837.94	87,075.00	0.00
			02/28/2018	1.290000	10,000,000.00	99.978379	IDC-FIS	-2,162.06
37573	TDNY YCD-UBS	89113XDQ4	09/06/2017	1.370000	10,000,000.00	9,999,244.18	44,525.00	0.00
			02/28/2018	1.370000	10,000,000.00	99.992442	IDC-FIS	-755.82
37582	BMOCHG-RBC	06371ETV9	11/07/2017	1.570000	25,000,000.00	25,001,636.11	59,965.28	1,636.11
			05/25/2018	1.570000	25,000,000.00	100.006544	IDC-FIS	0.00
37584	BMOCHG-UBS	06371EUV7	11/15/2017	1.650000	25,000,000.00	24,991,986.49	53,854.17	0.00
			07/02/2018	1.650000	25,000,000.00	99.967946	IDC-FIS	-8,013.51
37586	TDNY YCD-RBC	89113XPV0	11/30/2017	1.800000	15,000,000.00	15,008,743.22	24,000.00	8,743.22
			08/31/2018	1.800000	15,000,000.00	100.058288	IDC-FIS	0.00
Inv Type: 71 Negotiable Certificate of Depo				1.537143	105,000,000.00	104,997,530.51	463,552.78	10,379.33



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				1.537143	105,000,000.00	99.997648		-12,848.82
37566	GECTSY-CP DISC-GE	36164KBU4	07/28/2017	.000000	10,000,000.00	9,975,350.00	0.00	55,975.00
			02/28/2018	1.360973	9,919,375.00	99.753500	IDC-FIS	0.00
37578	TOYCC	89233HG24	10/19/2017	.000000	20,000,000.00	19,828,111.11	0.00	55,666.67
			07/02/2018	1.618414	19,772,444.44	99.140556	IDC-FIS	0.00
37590	KOPP-BAC	19121BGB9	12/13/2017	.000000	7,700,000.00	7,630,550.28	0.00	6,908.61
			07/11/2018	1.717027	7,623,641.67	99.098056	IDC-FIS	0.00
37591	TMCC - TOY	89233HG24	12/14/2017	.000000	20,000,000.00	19,828,111.11	0.00	17,000.00
			07/02/2018	1.716209	19,811,111.11	99.140556	IDC-FIS	0.00
Inv Type: 82 COMMERCIAL PAPER, DISCOUNT				.000000	57,700,000.00	57,262,122.50	0.00	135,550.28
				1.620787	57,126,572.22	99.241114		0.00
37374	UC CA REV BOND-WFB	91412GSB2	12/14/2015	1.796000	8,265,000.00	8,314,920.60	74,219.70	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	22,450.00	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	10,604.66	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	37,500.00	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	37,500.00	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	27,669.00	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	74,775.44	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	84,444.44	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	5,346.22	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	8,342.33	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	4,348.33	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	71,666.67	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	42,202.67	0.00



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					Current Book	Market Price		Unrealized Loss	
			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	23,291.67		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	20,673.89		0.00
			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	59,458.33		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	26,940.00		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	28,106.15		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	33,125.00		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	52,757.50		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	66,666.67		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	25,548.10		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	32,125.00		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	8,575.01		0.00
			06/01/2019	1.530000	5,190,173.10	100.878000	BOOK		0.00
37565	STNPWR-RJA	84247PHX2	07/31/2017	3.258000	2,710,000.00	2,831,272.50	44,145.90		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	35,650.00		0.00
			05/01/2022	1.720000	4,954,338.00	107.703000	BOOK		0.00
37575	NYSHGR BOND-RBC	64990FGS7	10/13/2017	1.950000	7,660,000.00	7,660,000.00	32,363.50		0.00
			02/15/2021	1.950000	7,660,000.00	100.000000	BOOK		0.00
37576	SFOAPT - RJA	79766DKM0	10/31/2017	1.944000	1,000,000.00	1,000,000.00	3,294.00		0.00
			05/01/2020	1.944000	1,000,000.00	100.000000	BOOK		0.00
37577	UNVHGR - RJA	91412GSB2	10/19/2017	1.796000	2,950,000.00	2,954,985.50	26,491.00		0.00
			07/01/2019	1.694000	2,970,880.10	100.169000	BOOK		0.00
37579	CAS GO BOND - WF	13063DDF2	10/26/2017	2.500000	5,000,000.00	5,066,150.00	22,569.44		0.00
			10/01/2022	2.215000	5,066,150.00	101.323000	BOOK		0.00
37580	SCR GO - RJA	801546PE6	11/09/2017	2.125000	10,715,000.00	10,781,433.00	32,889.10		0.00
			08/01/2020	1.890000	10,781,433.00	100.620000	BOOK		0.00



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37588	State of CA GO - WF	13063DDF2	12/07/2017	2.500000	5,000,000.00	5,019,950.00	22,569.44	0.00
			10/01/2022	2.411000	5,034,186.11	100.399000	BOOK	0.00
37592	UNVHGR - PJC	91412GSB2	12/18/2017	1.796000	2,405,000.00	2,400,839.35	21,596.90	0.00
			07/01/2019	1.910000	2,420,876.47	99.827000	BOOK	0.00
37595	LOSAPT - PJC	544445AZ2	12/29/2017	2.092000	1,330,000.00	1,326,675.00	3,555.24	0.00
			05/15/2020	2.200000	1,330,075.66	99.750000	BOOK	0.00
Inv Type: 91 MUNI BONDS 30/360 SemiAnnual				2.197301	199,774,534.90	201,049,958.63	1,123,461.30	0.00
				1.812823	201,110,884.77	100.638432		0.00
36512	FEDERATED GOVT OBLI	VP6000104	07/01/2010	1.051848	11,182.62	11,182.62	8.83	0.00
			01/01/2018	1.051848	11,182.62	100.000000	BOOK	0.00
Inv Type: 97 MONEY MARKET FUND				1.051848	11,182.62	11,182.62	8.83	0.00
				1.051848	11,182.62	100.000000		0.00
32936	STATE INVESTMT POOL		01/01/2002	1.204909	1,095,000.00	1,095,000.00	74,311.52	0.00
			01/01/2018	1.204909	1,095,000.00	100.000000	BOOK	0.00
37042	SJ FINANCING AUTHOR		09/19/2012	1.204910	21,316,000.00	21,316,000.00	63,445.89	0.00
			01/01/2018	1.204910	21,316,000.00	100.000000	BOOK	0.00
Inv Type: 99 PASSBOOK & STATE POOL				1.204910	22,411,000.00	22,411,000.00	137,757.41	0.00
				1.204910	22,411,000.00	100.000000		0.00
			Subtotal	1.728463	1,465,934,717.52	1,463,305,305.75	7,572,638.82	859,566.81
				1.467907	1,473,193,291.85	99.820632		-10,574,616.68

Fund: 34 CSJ/CSC Jt Pwr

37561	FNMA-WFS	3136G15Q8	06/29/2017	.920000	868,000.00	865,118.24	110.91	0.00
			06/26/2018	1.253800	865,152.96	99.668000	IDC-FIS	-34.72
Inv Type: 23 FEDERAL NAT MORTGAGE ASSOC				.920000	868,000.00	865,118.24	110.91	0.00
				1.253800	865,152.96	99.668000		-34.72
			Subtotal	.920000	868,000.00	865,118.24	110.91	0.00
				1.253800	865,152.96	99.668000		-34.72

Fund: 57 AIRPORT 2007A AMT BOND PROCEEDS

37053	FEDERATED GOVT OBLI	VP6000104	11/06/2012	1.055511	3,130.14	3,130.14	2.61	0.00
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			01/01/2018	1.055511	3,130.14	100.000000	BOOK	0.00
Inv Type: 97 MONEY MARKET FUND				1.055511	3,130.14	3,130.14	2.61	0.00
				1.055511	3,130.14	100.000000		0.00
37370	LAIF-2007A AIRPORT		11/20/2015	1.204910	8,550,857.42	8,550,857.42	37,722.15	0.00
			01/01/2018	1.204910	8,550,857.42	100.000000	BOOK	0.00
Inv Type: 99 PASSBOOK & STATE POOL				1.204910	8,550,857.42	8,550,857.42	37,722.15	0.00
				1.204910	8,550,857.42	100.000000		0.00
			Subtotal	1.204855	8,553,987.56	8,553,987.56	37,724.76	0.00
				1.204855	8,553,987.56	100.000000		0.00
Grand Total			Count 157	1.724970	1,475,356,705.08	1,472,724,411.55	7,610,474.49	859,566.81
				1.466265	1,482,612,432.37	99.821583		-10,574,651.40



Inventory by Market Value

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Asset Allocation

Assets (000's)	Current Par	Current Book	Market	MKT/Book	Un Gain/Loss	Yield
TREASURY NOTES	65,000.00	64,874.35	64,386.10	99.25 %	-440.85	1.75 %
FEDERAL HOME LOAN BANKS	136,015.00	137,395.38	135,761.03	98.81 %	-1,603.57	1.47 %
FEDERAL NAT MORTGAGE ASSOC	79,713.00	79,299.37	79,147.72	99.81 %	-151.65	1.20 %
FEDERAL FARM CREDIT BANK BONDS	43,000.00	43,186.23	42,777.41	99.05 %	-408.82	1.47 %
FED HOME LOAN MORTGAGE CORP	56,560.00	56,254.66	56,078.83	99.69 %	-175.82	1.20 %
FARMER MAC INT BEARING	85,000.00	84,958.16	84,588.60	99.57 %	-336.76	1.39 %
SUPRANATIONAL	187,915.00	189,015.58	187,395.40	99.14 %	-1,620.18	1.30 %
CORP MEDIUM TERM NOTE	368,653.00	373,193.59	368,129.25	98.64 %	-5,063.31	1.40 %
Corp Medium Term Note Actual	30,050.00	30,221.49	30,183.29	99.87 %	-38.20	1.83 %
FHLB Floater act/360 qrtly	30,000.00	30,000.00	29,991.00	99.97 %	-9.00	1.14 %
Negotiable Certificate of Depo	105,000.00	105,000.00	104,997.53	100.00 %	-2.47	1.54 %
COMMERCIAL PAPER, DISCOUNT	57,700.00	57,126.57	57,262.12	100.24 %	135.55	1.62 %
MUNI BONDS 30/360 SemiAnnual	199,774.53	201,110.88	201,049.96	99.97 %	0.00	1.81 %
MONEY MARKET FUND	14.31	14.31	14.31	100.00 %	0.00	1.05 %
PASSBOOK & STATE POOL	30,961.86	30,961.86	30,961.86	100.00 %	0.00	1.20 %
Totals(000's)	1,475,356.71	1,482,612.43	1,472,724.41	99.33 %	-9,715.08	1.47 %



Inventory by Market Value

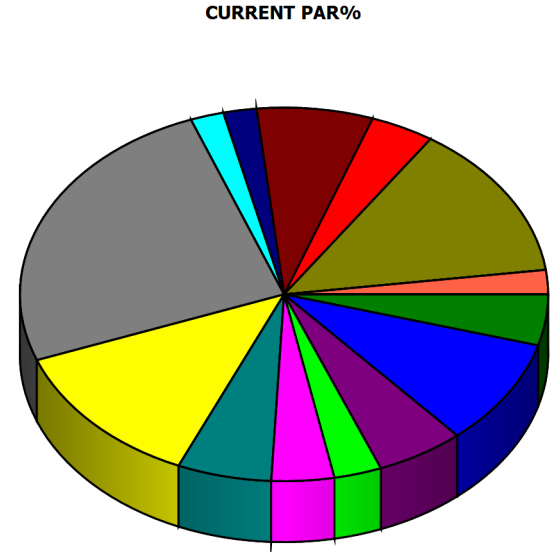
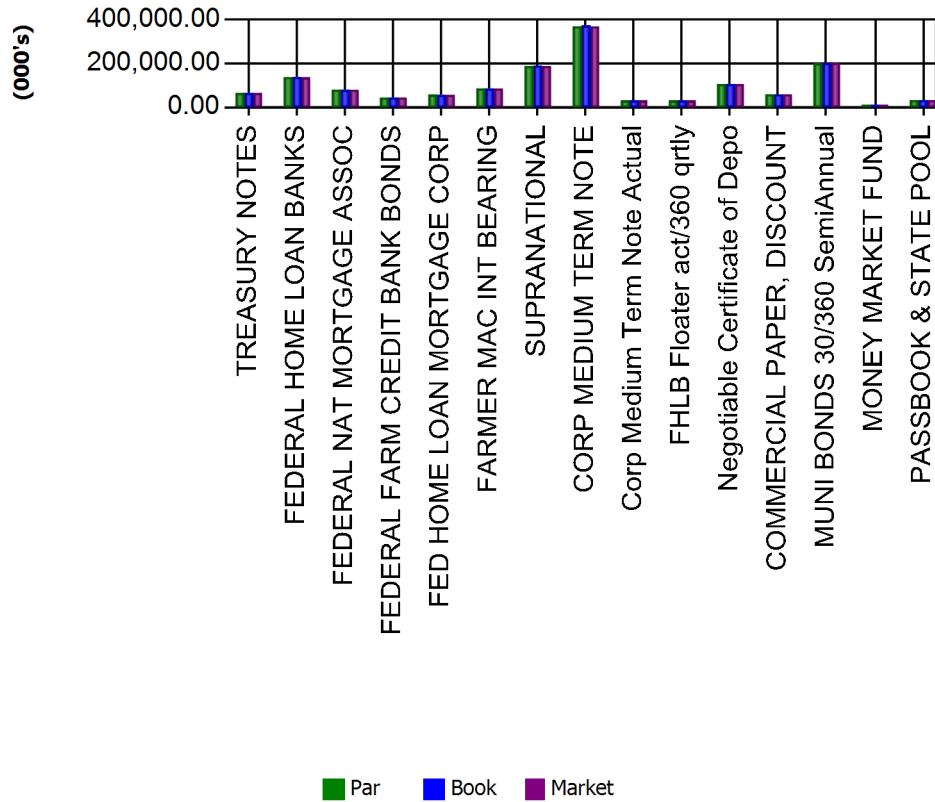
As Of Date: 12/31/2017

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City of San Jose



- TREASURY NOTES - 4%
- FEDERAL HOME LOAN BANKS - 9%
- FEDERAL NAT MORTGAGE ASSOC - 5%
- FEDERAL FARM CREDIT BANK BONDS - 3%
- FED HOME LOAN MORTGAGE CORP - 4%
- FARMER MAC INT BEARING - 6%
- SUPRANATIONAL - 13%
- CORP MEDIUM TERM NOTE - 25%
- Corp Medium Term Note Actual - 2%
- FHLB Floater act/360 qrtly - 2%
- Negotiable Certificate of Depo - 7%
- COMMERCIAL PAPER, DISCOUNT - 4%
- MUNI BONDS 30/360 SemiAnnual - 14%
- MONEY MARKET FUND - 0%
- PASSBOOK & STATE POOL - 2%

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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: 10/1/2017 To Date: 12/31/2017

Date Basis: Settlement

Run: 01/18/2018 03:18:30 PM

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
Fund: 1 INVESTMENT FUNDS												
37522	Treasury Note -UBS		912828XE5	11/30/2017	11/30/2017	11/30/2017	INTR	1.500	0.00	0.00	-112,500.00	0.00
			1	05/31/2020	FrancesT	11/30/2017		1.610	0.00	0.00	0.00	112,500.00
37530	T NOTE - MUFG		912828R77	11/30/2017	11/30/2017	11/30/2017	INTR	1.375	0.00	0.00	-68,750.00	0.00
			1	05/31/2021	FrancesT	11/30/2017		1.882	0.00	0.00	0.00	68,750.00
37585	T Note-PJC		912828VK3	12/31/2017	01/03/2018	12/31/2017	INTR	1.375	0.00	-52,309.78	-16,440.22	0.00
			1	06/30/2018	FrancesT	12/31/2017		1.419	0.00	0.00	0.00	68,750.00
INTR								1.429	0.00	-52,309.78	-197,690.22	0.00
								1.633	0.00	0.00	0.00	250,000.00
37585	T Note-PJC		912828VK3		11/16/2017	11/16/2017	PURC	1.375	10,000,000.00	10,049,575.41	0.00	0.00
			1	06/30/2018	FrancesT	11/17/2017		1.419	0.00	49,575.41	0.00	-10,049,575.41
37587	TREASURY NOTE-WEDBU		912828L24		12/04/2017	12/04/2017	PURC	1.875	5,000,000.00	4,965,486.88	0.00	0.00
			1	08/31/2022	FrancesT	12/05/2017		2.140	0.00	-34,513.12	0.00	-4,965,486.88
PURC								1.542	15,000,000.00	15,015,062.29	0.00	0.00
								1.659	0.00	15,062.29	0.00	-15,015,062.29
Inv Type: 12 TREASURY NOTES								1.463	15,000,000.00	14,962,752.51	-197,690.22	0.00
								1.641	0.00	15,062.29	0.00	-14,765,062.29
37074	FHLB-WF		313381B20		12/08/2017	12/08/2017	AMRT	.750	0.00	38,500.00	0.00	0.00
			1	12/08/2017	QiSun	12/08/2017		.830	0.00	0.00	-38,500.00	0.00
37084	FHLB-WF		313381B20		12/08/2017	12/08/2017	AMRT	.750	0.00	24,000.00	0.00	0.00
			1	12/08/2017	QiSun	12/08/2017		.800	0.00	0.00	-24,000.00	0.00
AMRT								.750	0.00	62,500.00	0.00	0.00
								.815	0.00	0.00	-62,500.00	0.00
37074	FHLB-WF		313381B20		12/08/2017	12/08/2017	MAT	.750	-10,000,000.00	-10,000,000.00	-37,500.00	0.00
			1	12/08/2017	QiSun	12/08/2017		.830	0.00	0.00	0.00	10,037,500.00
37084	FHLB-WF		313381B20		12/08/2017	12/08/2017	MAT	.750	-10,000,000.00	-10,000,000.00	-37,500.00	0.00
			1	12/08/2017	QiSun	12/08/2017		.800	0.00	0.00	0.00	10,037,500.00
MAT								.750	-20,000,000.00	-20,000,000.00	-75,000.00	0.00
								.815	0.00	0.00	0.00	20,075,000.00
37116	FHLB-CITIG		313379DT3	12/08/2017	12/08/2017	12/08/2017	INTR	1.250	0.00	0.00	-62,500.00	0.00
			1	06/08/2018	QiSun	12/08/2017		1.201	0.00	0.00	0.00	62,500.00
37425	FHLB-WFS		3130A8BD4	12/29/2017	12/29/2017	12/29/2017	INTR	.875	0.00	0.00	-43,750.00	0.00



DETAIL TRANSACTION REPORT - FIXED INCOME

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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	06/29/2018	FrancesT	12/29/2017		.992	0.00	0.00	0.00	43,750.00
INTR								1.063	0.00	0.00	-106,250.00	0.00
								1.096	0.00	0.00	0.00	106,250.00
37581	FHLB STEP-UP CALL -		3130A72V6		11/02/2017 FrancesT	11/01/2017	PURC	1.500	3,000,000.00	3,012,000.00	0.00	0.00
			1	01/27/2022	FrancesT	11/03/2017		1.494	0.00	12,000.00	0.00	-3,012,000.00
37589	FHLB - WFC		3130ACZS6		12/05/2017 FrancesT	12/05/2017	PURC	2.100	10,000,000.00	9,982,270.00	0.00	0.00
			1	07/01/2022	FrancesT	12/20/2017		2.141	0.00	-17,730.00	0.00	-9,982,270.00
PURC								1.962	13,000,000.00	12,994,270.00	0.00	0.00
								1.992	0.00	-5,730.00	0.00	-12,994,270.00
Inv Type: 22 FEDERAL HOME LOAN BANKS								1.051	-7,000,000.00	-6,943,230.00	-181,250.00	0.00
								1.102	0.00	-5,730.00	-62,500.00	7,186,980.00
37117	FNMA-CALL-UBS		3136G1JV2	10/17/2017	10/17/2017 FrancesT	10/17/2017	INTR	1.050	0.00	0.00	-57,750.00	0.00
			1	04/17/2018	FrancesT	10/17/2017		1.200	0.00	0.00	0.00	57,750.00
37163	FNMA-WF		3135G0WJ8	11/21/2017	11/21/2017 FrancesT	11/21/2017	INTR	.875	0.00	0.00	-43,750.00	0.00
			1	05/21/2018	FrancesT	11/21/2017		1.350	0.00	0.00	0.00	43,750.00
37433	FNMA-UBS		3136G3TN5	12/30/2017	01/03/2018 FrancesT	12/30/2017	INTR	1.210	0.00	0.00	-181,500.00	0.00
			1	12/30/2019	FrancesT	12/30/2017		1.210	0.00	0.00	0.00	181,500.00
INTR								1.110	0.00	0.00	-283,000.00	0.00
								1.235	0.00	0.00	0.00	283,000.00
37175	FNMA-WF		3135G0PQ0		10/26/2017 FrancesT	10/26/2017	AMRT	.875	0.00	135,200.00	0.00	0.00
			1	10/26/2017	FrancesT	10/26/2017		1.240	0.00	0.00	-135,200.00	0.00
AMRT								.875	0.00	135,200.00	0.00	0.00
								1.240	0.00	0.00	-135,200.00	0.00
37175	FNMA-WF		3135G0PQ0		10/26/2017 FrancesT	10/26/2017	MAT	.875	-10,000,000.00	-10,000,000.00	-43,750.00	0.00
			1	10/26/2017	FrancesT	10/26/2017		1.240	0.00	0.00	0.00	10,043,750.00
MAT								.875	-10,000,000.00	-10,000,000.00	-43,750.00	0.00
								1.240	0.00	0.00	0.00	10,043,750.00
Inv Type: 23 FEDERAL NAT MORTGAGE ASSOC								1.044	-10,000,000.00	-9,864,800.00	-326,750.00	0.00
								1.237	0.00	0.00	-135,200.00	10,326,750.00
37183	FFCB-WF		3133EDDV1		10/23/2017 FrancesT	10/23/2017	AMRT	1.160	0.00	31,100.00	0.00	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	10/23/2017	FrancesT	10/23/2017		1.245	0.00	0.00	-31,100.00	0.00
AMRT								1.160	0.00	31,100.00	0.00	0.00
								1.245	0.00	0.00	-31,100.00	0.00
37183	FFCB-WF		3133EDDV1		10/23/2017	10/23/2017	MAT	1.160	-10,000,000.00	-10,000,000.00	-58,000.00	0.00
			1	10/23/2017	FrancesT	10/23/2017		1.245	0.00	0.00	0.00	10,058,000.00
MAT								1.160	-10,000,000.00	-10,000,000.00	-58,000.00	0.00
								1.245	0.00	0.00	0.00	10,058,000.00
37222	FFCB-GILFD		3133EDM25	11/21/2017	11/21/2017	11/21/2017	INTR	1.460	0.00	0.00	-43,800.00	0.00
			1	11/21/2018	FrancesT	11/21/2017		1.602	0.00	0.00	0.00	43,800.00
37331	FFCB - GILFD		3133EEW55	12/15/2017	12/15/2017	12/15/2017	INTR	1.800	0.00	0.00	-180,000.00	0.00
			1	06/15/2020	FrancesT	12/15/2017		1.772	0.00	0.00	0.00	180,000.00
INTR								1.722	0.00	0.00	-223,800.00	0.00
								1.733	0.00	0.00	0.00	223,800.00
Inv Type: 27 FEDERAL FARM CREDIT BANK BONDS								1.477	-10,000,000.00	-9,968,900.00	-281,800.00	0.00
								1.521	0.00	0.00	-31,100.00	10,281,800.00
37061	FHLMC-CALL-WF		3134G3Y53		11/28/2017	11/28/2017	MAT	.850	-10,000,000.00	-10,000,000.00	-42,500.00	0.00
			1	11/28/2017	FrancesT	11/28/2017		.850	0.00	0.00	0.00	10,042,500.00
MAT								.850	-10,000,000.00	-10,000,000.00	-42,500.00	0.00
								.850	0.00	0.00	0.00	10,042,500.00
37115	FHLMC-CALL-CITIG		3134G4A57	12/27/2017	12/27/2017	12/27/2017	INTR	1.250	0.00	0.00	-25,000.00	0.00
			1	06/27/2018	FrancesT	12/27/2017		1.281	0.00	0.00	0.00	25,000.00
INTR								1.250	0.00	0.00	-25,000.00	0.00
								1.281	0.00	0.00	0.00	25,000.00
Inv Type: 30 FED HOME LOAN MORTGAGE CORP								.964	-10,000,000.00	-10,000,000.00	-67,500.00	0.00
								.973	0.00	0.00	0.00	10,067,500.00
37431	FAMCA-WEDBUSH		3132X0HD6	11/10/2017	12/14/2017	11/10/2017	INTR	1.030	0.00	0.00	-51,500.00	0.00
			1	05/10/2019	FrancesT	11/10/2017		.951	0.00	0.00	0.00	51,500.00
37536	FAMCA - RJA		3132X0SA0	10/17/2017	10/17/2017	10/17/2017	INTR	1.640	0.00	0.00	-121,633.33	0.00
			1	04/17/2020	FrancesT	10/17/2017		1.649	0.00	0.00	0.00	121,633.33
INTR								1.396	0.00	0.00	-173,133.33	0.00
								1.370	0.00	0.00	0.00	173,133.33
37593	FAMCA - PJC		3132X0SA0		12/19/2017	12/19/2017	PURC	1.640	10,000,000.00	9,939,490.00	0.00	0.00



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			1	04/17/2020	FrancesT	12/29/2017		2.057	0.00	-60,510.00	0.00	-9,939,490.00
PURC								1.640	10,000,000.00	9,939,490.00	0.00	0.00
								2.057	0.00	-60,510.00	0.00	-9,939,490.00
Inv Type: 36 FARMER MAC INT BEARING								1.466	10,000,000.00	9,939,490.00	-173,133.33	0.00
								1.566	0.00	-60,510.00	0.00	-9,766,356.67
37404	IADB-UBS		4581X0CD8	11/09/2017	11/09/2017	11/09/2017	INTR	2.125	0.00	0.00	-106,250.00	0.00
			1	11/09/2020	FrancesT	11/09/2017		1.336	0.00	0.00	0.00	106,250.00
37412	IBRD-SUPRA-RBC		459058FC2	10/26/2017	10/26/2017	10/26/2017	INTR	1.250	0.00	0.00	-58,843.75	0.00
			1	04/26/2019	FrancesT	10/26/2017		1.301	0.00	0.00	0.00	58,843.75
37432	IADB-RBC		458182DX7	11/13/2017	11/13/2017	11/13/2017	INTR	1.000	0.00	0.00	-50,000.00	0.00
			1	05/13/2019	FrancesT	11/13/2017		1.004	0.00	0.00	0.00	50,000.00
37438	IBRD-SUPRA-PJC		45905UXD1	12/24/2017	12/27/2017	12/24/2017	INTR	.800	0.00	0.00	-100,000.00	0.00
			1	07/02/2018	FrancesT	12/24/2017		.800	0.00	0.00	0.00	100,000.00
37491	IBRD-PJC		45905UUN2	10/26/2017	10/26/2017	10/26/2017	INTR	1.270	0.00	0.00	-22,225.00	0.00
			1	10/26/2018	FrancesT	10/26/2017		1.033	0.00	0.00	0.00	22,225.00
37547	IBRD-COS		459058DN0	10/10/2017	10/10/2017	10/10/2017	INTR	1.376	0.00	-8,791.11	-60,008.89	0.00
			1	04/10/2018	FrancesT	10/10/2017		1.206	0.00	0.00	0.00	68,800.00
INTR								1.196	0.00	-8,791.11	-397,327.64	0.00
								1.050	0.00	0.00	0.00	406,118.75
37495	IBRD-COS		459058EM1		11/15/2017	11/15/2017	AMRT	1.000	0.00	3,500.00	0.00	0.00
			1	11/15/2017	FrancesT	11/15/2017		1.036	0.00	0.00	-3,500.00	0.00
AMRT								1.000	0.00	3,500.00	0.00	0.00
								1.036	0.00	0.00	-3,500.00	0.00
37495	IBRD-COS		459058EM1		11/15/2017	11/15/2017	MAT	1.000	-10,000,000.00	-10,000,000.00	-50,000.00	0.00
			1	11/15/2017	FrancesT	11/15/2017		1.036	0.00	0.00	0.00	10,050,000.00
MAT								1.000	-10,000,000.00	-10,000,000.00	-50,000.00	0.00
								1.036	0.00	0.00	0.00	10,050,000.00
Inv Type: 46 SUPRANATIONAL								1.151	-10,000,000.00	-10,005,291.11	-447,327.64	0.00
								1.047	0.00	0.00	-3,500.00	10,456,118.75
37363	MSFT Corp Note		594918BF0	11/03/2017	11/03/2017	11/03/2017	INTR	1.300	0.00	0.00	-32,500.00	0.00
			1	11/03/2018	UdayaR	11/03/2017		1.334	0.00	0.00	0.00	32,500.00
37380	DE CORP - MUFG		24422ESF7	12/13/2017	12/13/2017	12/13/2017	INTR	1.950	0.00	0.00	-50,310.00	0.00
			1	12/13/2018	FrancesT	12/13/2017		1.780	0.00	0.00	0.00	50,310.00
37383	USB CORP - WEDBUSH		91159HHE3	11/15/2017	11/15/2017	11/15/2017	INTR	1.950	0.00	0.00	-136,500.00	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	11/15/2018	FrancesT	11/15/2017		1.491	0.00	0.00	0.00	136,500.00
37389	JNJ CORP NOTE-UNION		478160BG8	12/05/2017	12/05/2017	12/05/2017	INTR	1.650	0.00	0.00	-67,938.75	0.00
			1	12/05/2018	FrancesT	12/05/2017		1.180	0.00	0.00	0.00	67,938.75
37390	DE CORP NOTE-RBC		24422ESF7	12/13/2017	12/13/2017	12/13/2017	INTR	1.950	0.00	0.00	-48,750.00	0.00
			1	12/13/2018	FrancesT	12/13/2017		1.650	0.00	0.00	0.00	48,750.00
37391	MSFT CORP NOTE-RBC		594918BF0	11/03/2017	11/03/2017	11/03/2017	INTR	1.300	0.00	0.00	-65,000.00	0.00
			1	11/03/2018	UdayaR	11/03/2017		1.285	0.00	0.00	0.00	65,000.00
37413	JNJ CORP NOTE - CAS		478160BG8	12/05/2017	12/05/2017	12/05/2017	INTR	1.650	0.00	0.00	-82,500.00	0.00
			1	12/05/2018	FrancesT	12/05/2017		.947	0.00	0.00	0.00	82,500.00
37435	IBM CORP NOT - RBC		459200HE4	11/15/2017	11/15/2017	11/15/2017	INTR	1.875	0.00	0.00	-43,125.00	0.00
			1	05/15/2019	FrancesT	11/15/2017		1.172	0.00	0.00	0.00	43,125.00
37441	WFC-WFC		94974BFU9	10/22/2017	10/23/2017	10/22/2017	INTR	2.125	0.00	0.00	-159,375.00	0.00
			1	04/22/2019	FrancesT	10/22/2017		1.437	0.00	0.00	0.00	159,375.00
37463	WALT DISNEY CORP -		25468PDA1	11/30/2017	11/30/2017	11/30/2017	INTR	1.850	0.00	0.00	-46,592.25	0.00
			1	05/30/2019	FrancesT	11/30/2017		1.032	0.00	0.00	0.00	46,592.25
37480	PEP - BAC		713448DJ4	10/04/2017	10/04/2017	10/04/2017	INTR	1.350	0.00	0.00	-33,750.00	0.00
			1	10/04/2019	FrancesT	10/04/2017		1.334	0.00	0.00	0.00	33,750.00
37481	PEP - MUFG		713448DJ4	10/04/2017	10/04/2017	10/04/2017	INTR	1.350	0.00	0.00	-43,875.00	0.00
			1	10/04/2019	FrancesT	10/04/2017		1.334	0.00	0.00	0.00	43,875.00
37482	GE - MUFG		36962G3U6	11/01/2017	11/01/2017	11/01/2017	INTR	5.625	0.00	0.00	-140,625.00	0.00
			1	05/01/2018	FrancesT	11/01/2017		1.100	0.00	0.00	0.00	140,625.00
37489	HON - UNIONBANC		438516BJ4	10/30/2017	10/30/2017	10/30/2017	INTR	1.400	0.00	0.00	-70,000.00	0.00
			1	10/30/2019	FrancesT	10/30/2017		1.400	0.00	0.00	0.00	70,000.00
37519	GE CORP - COS		36962G6W9	10/02/2017	10/02/2017	10/02/2017	INTR	1.625	0.00	0.00	-81,250.00	0.00
			1	04/02/2018	FrancesT	10/02/2017		1.306	0.00	0.00	0.00	81,250.00
37520	KO CORP - RBC		191216BV1	11/30/2017	11/30/2017	11/30/2017	INTR	1.375	0.00	0.00	-61,875.00	0.00
			1	05/30/2019	FrancesT	11/30/2017		1.460	0.00	0.00	0.00	61,875.00
37531	USB 1X - RBC		91159HHH6	10/25/2017	10/25/2017	10/25/2017	INTR	2.200	0.00	0.00	-55,000.00	0.00
			1	04/25/2019	FrancesT	10/25/2017		1.697	0.00	0.00	0.00	55,000.00
37555	DIS CORP - RBC		25468PDU7	12/05/2017	12/05/2017	12/05/2017	INTR	1.800	0.00	-9,660.00	-113,850.00	0.00
			1	06/05/2020	FrancesT	12/05/2017		1.803	0.00	0.00	0.00	123,510.00
37567	IBM-COS		459200HE4	11/15/2017	11/15/2017	11/15/2017	INTR	1.875	0.00	-20,312.50	-26,562.50	0.00
			1	05/15/2019	FrancesT	11/15/2017		1.547	0.00	0.00	0.00	46,875.00
INTR								1.837	0.00	-29,972.50	-1,359,378.50	0.00
								1.396	0.00	0.00	0.00	1,389,351.00
37393	CHEVRON CORP CONT C		166764AA8		12/05/2017	12/05/2017	AMRT	1.104	0.00	42,287.70	0.00	0.00



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			1	12/05/2017	FrancesT	12/05/2017		1.350	0.00	0.00	-42,287.70	0.00	
37399	PEPSICO-CORP NOTE-U		713448DB1			10/13/2017	10/13/2017	AMRT	1.000	0.00	-5,362.00	0.00	
			1	10/13/2017	FrancesT	10/13/2017		.965	0.00	0.00	5,362.00	0.00	
37475	COCA COLA CORP NOTE		191216BRO			10/27/2017	10/27/2017	AMRT	.875	0.00	9,246.00	0.00	
			1	10/27/2017	FrancesT	10/27/2017		1.001	0.00	0.00	-9,246.00	0.00	
AMRT								1.005	0.00	46,171.70	0.00	0.00	
								1.114	0.00	0.00	-46,171.70	0.00	
37393	CHEVRON CORP CONT C		166764AA8			12/05/2017	12/05/2017	MAT	1.104	-9,294,000.00	-9,294,000.00	-51,302.88	0.00
			1	12/05/2017	FrancesT	12/05/2017		1.350	0.00	0.00	0.00	9,345,302.88	
37399	PEPSICO-CORP NOTE-U		713448DB1			10/13/2017	10/13/2017	MAT	1.000	-9,575,000.00	-9,575,000.00	-47,875.00	0.00
			1	10/13/2017	FrancesT	10/13/2017		.965	0.00	0.00	0.00	9,622,875.00	
37475	COCA COLA CORP NOTE		191216BRO			10/27/2017	10/27/2017	MAT	.875	-6,700,000.00	-6,700,000.00	-29,312.50	0.00
			1	10/27/2017	FrancesT	10/27/2017		1.001	0.00	0.00	0.00	6,729,312.50	
MAT								1.005	-25,569,000.00	-25,569,000.00	-128,490.38	0.00	
								1.114	0.00	0.00	0.00	25,697,490.38	
37583	PCAR -MUGF		69371RN85			11/14/2017	11/14/2017	PURC	2.050	6,050,000.00	6,044,197.04	0.00	0.00
			1	11/13/2020	UdayaR	11/16/2017		2.089	0.00	-5,802.96	0.00	-6,044,197.04	
PURC								2.050	6,050,000.00	6,044,197.04	0.00	0.00	
								2.089	0.00	-5,802.96	0.00	-6,044,197.04	
Inv Type: 47 CORP MEDIUM TERM NOTE								1.639	-19,519,000.00	-19,508,603.76	-1,487,868.88	0.00	
								1.347	0.00	-5,802.96	-46,171.70	21,042,644.34	
37414	PEP-FLOAT CORP NOTE		713448DGO	11/22/2017	11/22/2017	11/22/2017	INTR	2.036	0.00	0.00	-48,676.18	0.00	
			1	02/22/2019	FrancesT	11/22/2017		2.036	0.00	0.00	0.00	48,676.18	
37487	BRK FLOAT - COS		084664CL3	11/15/2017	11/15/2017	11/15/2017	INTR	1.676	0.00	0.00	-40,451.25	0.00	
			1	08/15/2019	FrancesT	11/15/2017		1.676	0.00	0.00	0.00	40,451.25	
37493	IBM FLOAT - COS		459200HW4	11/13/2017	11/13/2017	11/13/2017	INTR	1.783	0.00	0.00	-42,444.17	0.00	
			1	02/12/2019	snj109	11/13/2017		1.783	0.00	0.00	0.00	42,444.17	
INTR								1.831	0.00	0.00	-131,571.60	0.00	
								1.831	0.00	0.00	0.00	131,571.60	
Inv Type: 48 Corp Medium Term Note Actual								1.831	0.00	0.00	-131,571.60	0.00	
								1.831	0.00	0.00	0.00	131,571.60	
37559	FHLB FLOATER - UBS		3130ABMF0	10/01/2017	10/02/2017	10/01/2017	INTR	1.109	0.00	0.00	-92,416.67	0.00	



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			1	07/01/2019	UdayaR	10/01/2017		1.109	0.00	0.00	0.00	92,416.67
INTR								1.109	0.00	0.00	-92,416.67	0.00
								1.109	0.00	0.00	0.00	92,416.67
Inv Type: 49 FHLB Floater act/360 qrtly								1.109	0.00	0.00	-92,416.67	0.00
								1.109	0.00	0.00	0.00	92,416.67
37582	BMOCHG-RBC		06371ETV9		11/06/2017	11/06/2017	PURC	1.570	25,000,000.00	25,000,000.00	0.00	0.00
			1	05/25/2018	FrancesT	11/07/2017		1.570	0.00	0.00	0.00	-25,000,000.00
37584	BMOCHG-UBS		06371EUV7		11/14/2017	11/14/2017	PURC	1.650	25,000,000.00	25,000,000.00	0.00	0.00
			1	07/02/2018	UdayaR	11/15/2017		1.650	0.00	0.00	0.00	-25,000,000.00
37586	TDNY YCD-RBC		89113XPV0		11/30/2017	11/30/2017	PURC	1.800	15,000,000.00	15,000,000.00	0.00	0.00
			1	08/31/2018	FrancesT	11/30/2017		1.800	0.00	0.00	0.00	-15,000,000.00
PURC								1.654	65,000,000.00	65,000,000.00	0.00	0.00
								1.654	0.00	0.00	0.00	-65,000,000.00
Inv Type: 71 Negotiable Certificate of Depo								1.654	65,000,000.00	65,000,000.00	0.00	0.00
								1.654	0.00	0.00	0.00	-65,000,000.00
37538	TMCC CP -TOY		89233GYQ3		11/27/2017	11/24/2017	AMRT	.000	0.00	153,472.22	0.00	0.00
			1	11/24/2017	UdayaR	11/24/2017		1.260	0.00	0.00	-153,472.22	0.00
AMRT								.000	0.00	153,472.22	0.00	0.00
								1.260	0.00	0.00	-153,472.22	0.00
37538	TMCC CP -TOY		89233GYQ3		11/27/2017	11/24/2017	MAT	.000	-20,000,000.00	-20,000,000.00	0.00	0.00
			1	11/24/2017	UdayaR	11/24/2017		1.260	0.00	0.00	0.00	20,000,000.00
MAT								.000	-20,000,000.00	-20,000,000.00	0.00	0.00
								1.260	0.00	0.00	0.00	20,000,000.00
37578	TOYCC		89233HG24		10/18/2017	10/18/2017	PURC	.000	20,000,000.00	19,772,444.44	0.00	0.00
			1	07/02/2018	FrancesT	10/19/2017		1.618	0.00	-227,555.56	0.00	-19,772,444.44
37590	KOPP-BAC		19121BGB9		12/13/2017	12/13/2017	PURC	.000	7,700,000.00	7,623,641.67	0.00	0.00
			1	07/11/2018	FrancesT	12/13/2017		1.717	0.00	-76,358.33	0.00	-7,623,641.67
37591	TMCC - TOY		89233HG24		12/13/2017	12/13/2017	PURC	.000	20,000,000.00	19,811,111.11	0.00	0.00
			1	07/02/2018	FrancesT	12/14/2017		1.716	0.00	-188,888.89	0.00	-19,811,111.11
PURC								.000	47,700,000.00	47,207,197.22	0.00	0.00
								1.675	0.00	-492,802.78	0.00	-47,207,197.22
Inv Type: 82 COMMERCIAL PAPER, DISCOUNT								.000	27,700,000.00	27,360,669.44	0.00	0.00
								1.486	0.00	-492,802.78	-153,472.22	-27,207,197.22



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37405	UNVHGR (UC REV BOND		91412GD44	11/15/2017	11/15/2017	11/15/2017	INTR	1.490	0.00	0.00	-41,496.50	0.00
			1	05/15/2020	FrancesT	11/15/2017		1.490	0.00	0.00	0.00	41,496.50
37408	CA STATE GO REV BON		13063CP87	10/01/2017	10/02/2017	10/01/2017	INTR	1.500	0.00	0.00	-75,000.00	0.00
			1	04/01/2021	FrancesT	10/01/2017		1.500	0.00	0.00	0.00	75,000.00
37411	CA STATE GO REV BON		13063CP87	10/01/2017	10/02/2017	10/01/2017	INTR	1.500	0.00	0.00	-75,000.00	0.00
			1	04/01/2021	FrancesT	10/01/2017		1.615	0.00	0.00	0.00	75,000.00
37483	CTS GO - WFC		20772J4E9	10/15/2017	10/16/2017	10/15/2017	INTR	4.000	0.00	0.00	-200,000.00	0.00
			1	10/15/2018	FrancesT	10/15/2017		1.080	0.00	0.00	0.00	200,000.00
37494	LOSAPT-RBC		544445AZ2	11/15/2017	11/15/2017	11/15/2017	INTR	2.092	0.00	0.00	-20,920.00	0.00
			1	05/15/2020	FrancesT	11/15/2017		2.092	0.00	0.00	0.00	20,920.00
37496	UNVHGR-RBC		91412GUY9	11/15/2017	11/15/2017	11/15/2017	INTR	3.154	0.00	0.00	-32,643.90	0.00
			1	05/15/2021	FrancesT	11/15/2017		2.100	0.00	0.00	0.00	32,643.90
37497	PASTRN-WFC		70922PAH5	12/01/2017	12/01/2017	12/01/2017	INTR	2.609	0.00	0.00	-26,090.00	0.00
			1	12/01/2021	FrancesT	12/01/2017		2.000	0.00	0.00	0.00	26,090.00
37515	WIS-WFC		97705LRJ8	11/01/2017	11/01/2017	11/01/2017	INTR	5.000	0.00	0.00	-178,375.00	0.00
			1	05/01/2019	FrancesT	11/01/2017		1.181	0.00	0.00	0.00	178,375.00
37529	CASPWR - RJA		13066YTY5	11/01/2017	11/01/2017	11/01/2017	INTR	1.713	0.00	0.00	-84,318.44	0.00
			1	05/01/2021	FrancesT	11/01/2017		2.167	0.00	0.00	0.00	84,318.44
37546	CASPWR-RJA		13066YTZ2	11/01/2017	11/01/2017	11/01/2017	INTR	2.000	0.00	0.00	-200,000.00	0.00
			1	05/01/2022	FrancesT	11/01/2017		2.265	0.00	0.00	0.00	200,000.00
37563	MES MUNI-WFC		56052AZB5	12/01/2017	12/01/2017	12/01/2017	INTR	2.000	0.00	-4,001.67	-41,731.66	0.00
			1	06/01/2019	FrancesT	12/01/2017		1.530	0.00	0.00	0.00	45,733.33
37572	WIS GO MUNI CALL-RB		97705LZG5	11/01/2017	11/01/2017	11/01/2017	INTR	4.650	0.00	-63,575.83	-43,374.17	0.00
			1	05/01/2022	FrancesT	11/01/2017		1.720	0.00	0.00	0.00	106,950.00
INTR								2.472	0.00	-67,577.50	-1,018,949.67	0.00
								1.739	0.00	0.00	0.00	1,086,527.17
37575	NYSHGR BOND-RBC		64990FGS7		10/04/2017	10/04/2017	PURC	1.950	7,660,000.00	7,660,000.00	0.00	0.00
			1	02/15/2021	UdayaR	10/13/2017		1.950	0.00	0.00	0.00	-7,660,000.00
37576	SFOAPT - RJA		79766DKM0		10/13/2017	10/12/2017	PURC	1.944	1,000,000.00	1,000,000.00	0.00	0.00
			1	05/01/2020	FrancesT	10/31/2017		1.944	0.00	0.00	0.00	-1,000,000.00
37577	UNVHGR - RJA		91412GSB2		10/17/2017	10/17/2017	PURC	1.796	2,950,000.00	2,970,880.10	0.00	0.00
			1	07/01/2019	FrancesT	10/19/2017		1.694	0.00	20,880.10	0.00	-2,970,880.10
37579	CAS GO BOND - WF		13063DDF2		10/23/2017	10/23/2017	PURC	2.500	5,000,000.00	5,066,150.00	0.00	0.00
			1	10/01/2022	FrancesT	10/26/2017		2.215	0.00	66,150.00	0.00	-5,066,150.00
37580	SCR GO - RJA		801546PE6		10/27/2017	10/26/2017	PURC	2.125	10,715,000.00	10,781,433.00	0.00	0.00
			1	08/01/2020	FrancesT	11/09/2017		1.890	0.00	66,433.00	0.00	-10,781,433.00



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37588	State of CA GO - WF		13063DDF2		12/05/2017	12/05/2017	PURC	2.500	5,000,000.00	5,034,186.11	0.00	0.00
			1	10/01/2022	FrancesT	12/07/2017		2.411	0.00	34,186.11	0.00	-5,034,186.11
37592	UNVHGR - PJC		91412GSB2		12/14/2017	12/14/2017	PURC	1.796	2,405,000.00	2,420,876.47	0.00	0.00
			1	07/01/2019	FrancesT	12/18/2017		1.910	0.00	15,876.47	0.00	-2,420,876.47
37595	LOSAPT - PJC		544445AZ2		12/28/2017	12/28/2017	PURC	2.092	1,330,000.00	1,330,075.66	0.00	0.00
			1	05/15/2020	FrancesT	12/29/2017		2.200	0.00	75.66	0.00	-1,330,075.66
PURC								2.137	36,060,000.00	36,263,601.34	0.00	0.00
								2.018	0.00	203,601.34	0.00	-36,263,601.34
Inv Type: 91 MUNI BONDS 30/360 SemiAnnual								2.375	36,060,000.00	36,196,023.84	-1,018,949.67	0.00
								1.820	0.00	203,601.34	0.00	-35,177,074.17
36512	FEDERATED GOVT OBLI		VP6000104	10/02/2017	10/02/2017	09/30/2017	INTR	.904	0.00	0.00	-8.20	0.00
			1	01/01/2018	FrancesT	10/02/2017		.904	0.00	0.00	0.00	8.20
36512	FEDERATED GOVT OBLI		VP6000104	11/01/2017	11/01/2017	10/31/2017	INTR	.904	0.00	0.00	-8.57	0.00
			1	01/01/2018	FrancesT	11/01/2017		.904	0.00	0.00	0.00	8.57
36512	FEDERATED GOVT OBLI		VP6000104	12/01/2017	12/01/2017	11/30/2017	INTR	.929	0.00	0.00	-8.53	0.00
			1	01/01/2018	FrancesT	12/01/2017		.929	0.00	0.00	0.00	8.53
INTR								.912	0.00	0.00	-25.30	0.00
								.912	0.00	0.00	0.00	25.30
36512	FEDERATED GOVT OBLI		VP6000104		10/02/2017	10/02/2017	PURC	.904	8.20	8.20	0.00	0.00
			1	01/01/2018	FrancesT	10/02/2017		.904	0.00	0.00	0.00	-8.20
36512	FEDERATED GOVT OBLI		VP6000104		11/01/2017	11/01/2017	PURC	.904	8.57	8.57	0.00	0.00
			1	01/01/2018	FrancesT	11/01/2017		.904	0.00	0.00	0.00	-8.57
36512	FEDERATED GOVT OBLI		VP6000104		12/01/2017	12/01/2017	PURC	.929	8.53	8.53	0.00	0.00
			1	01/01/2018	FrancesT	12/01/2017		.929	0.00	0.00	0.00	-8.53
PURC								.912	25.30	25.30	0.00	0.00
								.912	0.00	0.00	0.00	-25.30
Inv Type: 97 MONEY MARKET FUND								.912	25.30	25.30	-25.30	0.00
								.912	0.00	0.00	0.00	0.00
32936	STATE INVESTMT POOL				10/03/2017	10/02/2017	PURC	1.205	4,674,000.00	4,674,000.00	0.00	0.00
			1	01/01/2018	FrancesT	10/02/2017		1.205	0.00	0.00	0.00	-4,674,000.00
32936	STATE INVESTMT POOL				10/03/2017	10/03/2017	PURC	1.205	16,000,000.00	16,000,000.00	0.00	0.00
			1	01/01/2018	FrancesT	10/03/2017		1.205	0.00	0.00	0.00	-16,000,000.00
32936	STATE INVESTMT POOL				10/04/2017	10/04/2017	PURC	1.205	2,481,000.00	2,481,000.00	0.00	0.00
			1	01/01/2018	FrancesT	10/04/2017		1.205	0.00	0.00	0.00	-2,481,000.00
32936	STATE INVESTMT POOL				10/05/2017	10/05/2017	PURC	1.205	4,700,000.00	4,700,000.00	0.00	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	01/01/2018	FrancesT	10/05/2017		1.205	0.00	0.00	0.00	-4,700,000.00
32936	STATE INVESTMT POOL					10/16/2017	10/13/2017	PURC	1.205	72,436.78	72,436.78	0.00
			1	01/01/2018	FrancesT	10/13/2017		1.205	0.00	0.00	0.00	-72,436.78
32936	STATE INVESTMT POOL					10/16/2017	10/16/2017	PURC	1.205	3,925,000.00	3,925,000.00	0.00
			1	01/01/2018	FrancesT	10/16/2017		1.205	0.00	0.00	0.00	-3,925,000.00
32936	STATE INVESTMT POOL					10/17/2017	10/17/2017	PURC	1.205	1,529,000.00	1,529,000.00	0.00
			1	01/01/2018	FrancesT	10/17/2017		1.205	0.00	0.00	0.00	-1,529,000.00
32936	STATE INVESTMT POOL					11/06/2017	11/06/2017	PURC	1.205	7,385,000.00	7,385,000.00	0.00
			1	01/01/2018	FrancesT	11/06/2017		1.205	0.00	0.00	0.00	-7,385,000.00
32936	STATE INVESTMT POOL					11/20/2017	11/20/2017	PURC	1.205	2,000,000.00	2,000,000.00	0.00
			1	01/01/2018	FrancesT	11/20/2017		1.205	0.00	0.00	0.00	-2,000,000.00
32936	STATE INVESTMT POOL					11/28/2017	11/28/2017	PURC	1.205	1,335,000.00	1,335,000.00	0.00
			1	01/01/2018	FrancesT	11/28/2017		1.205	0.00	0.00	0.00	-1,335,000.00
32936	STATE INVESTMT POOL					11/29/2017	11/29/2017	PURC	1.205	36,594,000.00	36,594,000.00	0.00
			1	01/01/2018	FrancesT	11/29/2017		1.205	0.00	0.00	0.00	-36,594,000.00
32936	STATE INVESTMT POOL					12/04/2017	12/04/2017	PURC	1.205	5,652,000.00	5,652,000.00	0.00
			1	01/01/2018	FrancesT	12/04/2017		1.205	0.00	0.00	0.00	-5,652,000.00
32936	STATE INVESTMT POOL					12/05/2017	12/05/2017	PURC	1.205	9,977,000.00	9,977,000.00	0.00
			1	01/01/2018	FrancesT	12/05/2017		1.205	0.00	0.00	0.00	-9,977,000.00
32936	STATE INVESTMT POOL					12/12/2017	12/12/2017	PURC	1.205	2,795,000.00	2,795,000.00	0.00
			1	01/01/2018	FrancesT	12/12/2017		1.205	0.00	0.00	0.00	-2,795,000.00
37042	SJ FINANCING AUTHOR					10/13/2017	10/13/2017	PURC	1.205	89,024.46	89,024.46	0.00
			1	01/01/2018	FrancesT	10/13/2017		1.205	0.00	0.00	0.00	-89,024.46
37042	SJ FINANCING AUTHOR					10/18/2017	10/18/2017	PURC	1.205	31,260,000.00	31,260,000.00	0.00
			1	01/01/2018	FrancesT	10/18/2017		1.205	0.00	0.00	0.00	-31,260,000.00
37042	SJ FINANCING AUTHOR					10/23/2017	10/23/2017	PURC	1.205	17,129,000.00	17,129,000.00	0.00
			1	01/01/2018	FrancesT	10/23/2017		1.205	0.00	0.00	0.00	-17,129,000.00
37042	SJ FINANCING AUTHOR					10/24/2017	10/24/2017	PURC	1.205	8,362,000.00	8,362,000.00	0.00
			1	01/01/2018	FrancesT	10/24/2017		1.205	0.00	0.00	0.00	-8,362,000.00
37042	SJ FINANCING AUTHOR					10/25/2017	10/25/2017	PURC	1.205	4,833,000.00	4,833,000.00	0.00
			1	01/01/2018	FrancesT	10/25/2017		1.205	0.00	0.00	0.00	-4,833,000.00
37042	SJ FINANCING AUTHOR					10/26/2017	10/26/2017	PURC	1.205	8,447,000.00	8,447,000.00	0.00
			1	01/01/2018	FrancesT	10/26/2017		1.205	0.00	0.00	0.00	-8,447,000.00
37042	SJ FINANCING AUTHOR					10/31/2017	10/31/2017	PURC	1.205	7,020,000.00	7,020,000.00	0.00
			1	01/01/2018	FrancesT	10/31/2017		1.205	0.00	0.00	0.00	-7,020,000.00
37042	SJ FINANCING AUTHOR					11/01/2017	11/01/2017	PURC	1.205	2,030,000.00	2,030,000.00	0.00
			1	01/01/2018	FrancesT	11/01/2017		1.205	0.00	0.00	0.00	-2,030,000.00



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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
37042	SJ FINANCING AUTHOR				11/02/2017 FrancesT	11/02/2017	PURC	1.205	15,400,000.00	15,400,000.00	0.00	0.00
			1	01/01/2018	FrancesT	11/02/2017		1.205	0.00	0.00	0.00	-15,400,000.00
37042	SJ FINANCING AUTHOR				11/14/2017 UdayaR	11/14/2017	PURC	1.205	25,739,000.00	25,739,000.00	0.00	0.00
			1	01/01/2018	UdayaR	11/14/2017		1.205	0.00	0.00	0.00	-25,739,000.00
37042	SJ FINANCING AUTHOR				12/06/2017 FrancesT	12/06/2017	PURC	1.205	7,423,000.00	7,423,000.00	0.00	0.00
			1	01/01/2018	FrancesT	12/06/2017		1.205	0.00	0.00	0.00	-7,423,000.00
37042	SJ FINANCING AUTHOR				12/14/2017 FrancesT	12/14/2017	PURC	1.205	20,285,000.00	20,285,000.00	0.00	0.00
			1	01/01/2018	FrancesT	12/14/2017		1.205	0.00	0.00	0.00	-20,285,000.00
37042	SJ FINANCING AUTHOR				12/18/2017 FrancesT	12/18/2017	PURC	1.205	4,235,000.00	4,235,000.00	0.00	0.00
			1	01/01/2018	FrancesT	12/18/2017		1.205	0.00	0.00	0.00	-4,235,000.00
37042	SJ FINANCING AUTHOR				12/21/2017 FrancesT	12/21/2017	PURC	1.205	2,514,000.00	2,514,000.00	0.00	0.00
			1	01/01/2018	FrancesT	12/21/2017		1.205	0.00	0.00	0.00	-2,514,000.00
37042	SJ FINANCING AUTHOR				12/22/2017 FrancesT	12/22/2017	PURC	1.205	1,402,000.00	1,402,000.00	0.00	0.00
			1	01/01/2018	FrancesT	12/22/2017		1.205	0.00	0.00	0.00	-1,402,000.00
37042	SJ FINANCING AUTHOR				12/27/2017 FrancesT	12/27/2017	PURC	1.205	5,117,000.00	5,117,000.00	0.00	0.00
			1	01/01/2018	FrancesT	12/27/2017		1.205	0.00	0.00	0.00	-5,117,000.00
PURC								1.205	260,404,461.24	260,404,461.24	0.00	0.00
								1.205	0.00	0.00	0.00	-260,404,461.24
32936	STATE INVESTMT POOL			10/13/2017	10/13/2017 FrancesT	09/30/2017	INTR	1.205	0.00	0.00	-72,436.78	0.00
			1	01/01/2018	FrancesT	10/13/2017		1.205	0.00	0.00	0.00	72,436.78
37042	SJ FINANCING AUTHOR			10/13/2017	10/13/2017 FrancesT	09/30/2017	INTR	1.205	0.00	0.00	-89,024.46	0.00
			1	01/01/2018	FrancesT	10/13/2017		1.205	0.00	0.00	0.00	89,024.46
INTR								1.205	0.00	0.00	-161,461.24	0.00
								1.205	0.00	0.00	0.00	161,461.24
32936	STATE INVESTMT POOL				10/13/2017 FrancesT	10/13/2017	PSAL	1.205	-31,040,000.00	-31,040,000.00	0.00	0.00
			1	01/01/2018	FrancesT	10/13/2017		1.205	0.00	0.00	0.00	31,040,000.00
32936	STATE INVESTMT POOL				10/16/2017 FrancesT	10/16/2017	PSAL	1.205	-72,436.78	-72,436.78	0.00	0.00
			1	01/01/2018	FrancesT	10/16/2017		1.205	0.00	0.00	0.00	72,436.78
32936	STATE INVESTMT POOL				10/18/2017 FrancesT	10/18/2017	PSAL	1.205	-1,352,000.00	-1,352,000.00	0.00	0.00
			1	01/01/2018	FrancesT	10/18/2017		1.205	0.00	0.00	0.00	1,352,000.00
32936	STATE INVESTMT POOL				10/30/2017 FrancesT	10/30/2017	PSAL	1.205	-2,210,000.00	-2,210,000.00	0.00	0.00
			1	01/01/2018	FrancesT	10/30/2017		1.205	0.00	0.00	0.00	2,210,000.00
32936	STATE INVESTMT POOL				11/21/2017 FrancesT	11/21/2017	PSAL	1.205	-2,710,000.00	-2,710,000.00	0.00	0.00
			1	01/01/2018	FrancesT	11/21/2017		1.205	0.00	0.00	0.00	2,710,000.00
32936	STATE INVESTMT POOL				11/22/2017 FrancesT	11/22/2017	PSAL	1.205	-2,030,000.00	-2,030,000.00	0.00	0.00
			1	01/01/2018	FrancesT	11/22/2017		1.205	0.00	0.00	0.00	2,030,000.00



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32936	STATE INVESTMT POOL				11/30/2017 FrancesT	11/30/2017	PSAL	1.205	-30,245,000.00	-30,245,000.00	0.00	0.00
			1	01/01/2018	FrancesT	11/30/2017		1.205	0.00	0.00	0.00	30,245,000.00
32936	STATE INVESTMT POOL				12/01/2017 FrancesT	12/01/2017	PSAL	1.205	-4,728,000.00	-4,728,000.00	0.00	0.00
			1	01/01/2018	FrancesT	12/01/2017		1.205	0.00	0.00	0.00	4,728,000.00
32936	STATE INVESTMT POOL				12/11/2017 FrancesT	12/11/2017	PSAL	1.205	-18,302,000.00	-18,302,000.00	0.00	0.00
			1	01/01/2018	FrancesT	12/11/2017		1.205	0.00	0.00	0.00	18,302,000.00
32936	STATE INVESTMT POOL				12/15/2017 FrancesT	12/15/2017	PSAL	1.205	-17,720,000.00	-17,720,000.00	0.00	0.00
			1	01/01/2018	FrancesT	12/15/2017		1.205	0.00	0.00	0.00	17,720,000.00
32936	STATE INVESTMT POOL				12/22/2017 FrancesT	12/22/2017	PSAL	1.205	-2,100,000.00	-2,100,000.00	0.00	0.00
			1	01/01/2018	FrancesT	12/22/2017		1.205	0.00	0.00	0.00	2,100,000.00
32936	STATE INVESTMT POOL				12/28/2017 FrancesT	12/28/2017	PSAL	1.205	-4,072,000.00	-4,072,000.00	0.00	0.00
			1	01/01/2018	FrancesT	12/28/2017		1.205	0.00	0.00	0.00	4,072,000.00
32936	STATE INVESTMT POOL				12/29/2017 FrancesT	12/29/2017	PSAL	1.205	-1,627,000.00	-1,627,000.00	0.00	0.00
			1	01/01/2018	FrancesT	12/29/2017		1.205	0.00	0.00	0.00	1,627,000.00
37042	SJ FINANCING AUTHOR				10/06/2017 FrancesT	10/06/2017	PSAL	1.205	-3,670,000.00	-3,670,000.00	0.00	0.00
			1	01/01/2018	FrancesT	10/06/2017		1.205	0.00	0.00	0.00	3,670,000.00
37042	SJ FINANCING AUTHOR				10/10/2017 FrancesT	10/10/2017	PSAL	1.205	-13,557,000.00	-13,557,000.00	0.00	0.00
			1	01/01/2018	FrancesT	10/10/2017		1.205	0.00	0.00	0.00	13,557,000.00
37042	SJ FINANCING AUTHOR				10/11/2017 FrancesT	10/11/2017	PSAL	1.205	-4,388,000.00	-4,388,000.00	0.00	0.00
			1	01/01/2018	FrancesT	10/11/2017		1.205	0.00	0.00	0.00	4,388,000.00
37042	SJ FINANCING AUTHOR				10/16/2017 FrancesT	10/16/2017	PSAL	1.205	-89,024.46	-89,024.46	0.00	0.00
			1	01/01/2018	FrancesT	10/16/2017		1.205	0.00	0.00	0.00	89,024.46
37042	SJ FINANCING AUTHOR				10/19/2017 FrancesT	10/19/2017	PSAL	1.205	-22,310,000.00	-22,310,000.00	0.00	0.00
			1	01/01/2018	FrancesT	10/19/2017		1.205	0.00	0.00	0.00	22,310,000.00
37042	SJ FINANCING AUTHOR				10/20/2017 FrancesT	10/20/2017	PSAL	1.205	-6,610,000.00	-6,610,000.00	0.00	0.00
			1	01/01/2018	FrancesT	10/20/2017		1.205	0.00	0.00	0.00	6,610,000.00
37042	SJ FINANCING AUTHOR				10/27/2017 FrancesT	10/27/2017	PSAL	1.205	-11,150,000.00	-11,150,000.00	0.00	0.00
			1	01/01/2018	FrancesT	10/27/2017		1.205	0.00	0.00	0.00	11,150,000.00
37042	SJ FINANCING AUTHOR				11/03/2017 UdayaR	11/03/2017	PSAL	1.205	-13,550,000.00	-13,550,000.00	0.00	0.00
			1	01/01/2018	UdayaR	11/03/2017		1.205	0.00	0.00	0.00	13,550,000.00
37042	SJ FINANCING AUTHOR				11/07/2017 FrancesT	11/07/2017	PSAL	1.205	-23,840,000.00	-23,840,000.00	0.00	0.00
			1	01/01/2018	FrancesT	11/07/2017		1.205	0.00	0.00	0.00	23,840,000.00
37042	SJ FINANCING AUTHOR				11/08/2017 FrancesT	11/08/2017	PSAL	1.205	-1,485,000.00	-1,485,000.00	0.00	0.00
			1	01/01/2018	FrancesT	11/08/2017		1.205	0.00	0.00	0.00	1,485,000.00
37042	SJ FINANCING AUTHOR				11/09/2017 FrancesT	11/09/2017	PSAL	1.205	-14,000,000.00	-14,000,000.00	0.00	0.00
			1	01/01/2018	FrancesT	11/09/2017		1.205	0.00	0.00	0.00	14,000,000.00
37042	SJ FINANCING AUTHOR				11/15/2017 FrancesT	11/15/2017	PSAL	1.205	-532,000.00	-532,000.00	0.00	0.00



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			1	01/01/2018	FrancesT	11/15/2017		1.205	0.00	0.00	0.00	532,000.00
37042	SJ FINANCING AUTHOR					11/16/2017	11/16/2017	PSAL	1.205	-4,097,000.00	-4,097,000.00	0.00
			1	01/01/2018	FrancesT	11/16/2017		1.205	0.00	0.00	0.00	4,097,000.00
37042	SJ FINANCING AUTHOR					11/17/2017	11/17/2017	PSAL	1.205	-18,225,000.00	-18,225,000.00	0.00
			1	01/01/2018	QiSun	11/17/2017		1.205	0.00	0.00	0.00	18,225,000.00
37042	SJ FINANCING AUTHOR					12/07/2017	12/07/2017	PSAL	1.205	-3,537,000.00	-3,537,000.00	0.00
			1	01/01/2018	FrancesT	12/07/2017		1.205	0.00	0.00	0.00	3,537,000.00
37042	SJ FINANCING AUTHOR					12/08/2017	12/08/2017	PSAL	1.205	-4,434,000.00	-4,434,000.00	0.00
			1	01/01/2018	QiSun	12/08/2017		1.205	0.00	0.00	0.00	4,434,000.00
37042	SJ FINANCING AUTHOR					12/13/2017	12/13/2017	PSAL	1.205	-6,070,000.00	-6,070,000.00	0.00
			1	01/01/2018	FrancesT	12/13/2017		1.205	0.00	0.00	0.00	6,070,000.00
37042	SJ FINANCING AUTHOR					12/20/2017	12/20/2017	PSAL	1.205	-9,835,000.00	-9,835,000.00	0.00
			1	01/01/2018	FrancesT	12/20/2017		1.205	0.00	0.00	0.00	9,835,000.00
37042	SJ FINANCING AUTHOR					12/27/2017	12/26/2017	PSAL	1.205	-7,000,000.00	-7,000,000.00	0.00
			1	01/01/2018	FrancesT	12/26/2017		1.205	0.00	0.00	0.00	7,000,000.00
PSAL								1.205	-286,587,461.24	-286,587,461.24	0.00	0.00
								1.205	0.00	0.00	0.00	286,587,461.24
Inv Type: 99 PASSBOOK & STATE POOL								1.205	-26,183,000.00	-26,183,000.00	-161,461.24	0.00
								1.205	0.00	0.00	0.00	26,344,461.24
							Subtotal	1.325	61,058,025.30	60,985,136.22	-4,567,744.55	0.00
								1.340	0.00	-346,182.11	-431,943.92	-55,985,447.75

Fund: 34 CSJ/CSC Jt Pwr

37561	FNMA-WFS		3136G15Q8	12/26/2017	12/27/2017	12/26/2017	INTR	.920	0.00	-66.55	-3,926.25	0.00
			34	06/26/2018	FrancesT	12/26/2017		1.254	0.00	0.00	0.00	3,992.80
INTR								.920	0.00	-66.55	-3,926.25	0.00
								1.254	0.00	0.00	0.00	3,992.80
Inv Type: 23 FEDERAL NAT MORTGAGE ASSOC								.920	0.00	-66.55	-3,926.25	0.00
								1.254	0.00	0.00	0.00	3,992.80
							Subtotal	.920	0.00	-66.55	-3,926.25	0.00
								1.254	0.00	0.00	0.00	3,992.80

Fund: 57 AIRPORT 2007A AMT BOND PROCEEDS

37053	FEDERATED GOVT OBLI		VP6000104	10/02/2017	10/02/2017	09/30/2017	INTR	.902	0.00	0.00	-1.75	0.00
			57	01/01/2018	FrancesT	10/02/2017		.902	0.00	0.00	0.00	1.75



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 10/1/2017 To Date: 12/31/2017

Date Basis: Settlement

Run: 01/18/2018 03:18:30 PM

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	11/01/2017	11/01/2017	10/31/2017	INTR	.902	0.00	0.00	-1.85	0.00
			57	01/01/2018	FrancesT	11/01/2017		.902	0.00	0.00	0.00	1.85
37053	FEDERATED GOVT OBLI		VP6000104	12/01/2017	12/01/2017	11/30/2017	INTR	.931	0.00	0.00	-1.98	0.00
			57	01/01/2018	FrancesT	12/01/2017		.931	0.00	0.00	0.00	1.98
INTR								.913	0.00	0.00	-5.58	0.00
								.912	0.00	0.00	0.00	5.58
37053	FEDERATED GOVT OBLI		VP6000104		10/02/2017	10/02/2017	PURC	.902	1.75	1.75	0.00	0.00
			57	01/01/2018	FrancesT	10/02/2017		.902	0.00	0.00	0.00	-1.75
37053	FEDERATED GOVT OBLI		VP6000104		10/18/2017	10/18/2017	PURC	.902	55.00	55.00	0.00	0.00
			57	01/01/2018	FrancesT	10/18/2017		.902	0.00	0.00	0.00	-55.00
37053	FEDERATED GOVT OBLI		VP6000104		11/01/2017	11/01/2017	PURC	.902	1.85	1.85	0.00	0.00
			57	01/01/2018	FrancesT	11/01/2017		.902	0.00	0.00	0.00	-1.85
37053	FEDERATED GOVT OBLI		VP6000104		11/17/2017	11/17/2017	PURC	.931	301.98	301.98	0.00	0.00
			57	01/01/2018	QiSun	11/17/2017		.931	0.00	0.00	0.00	-301.98
37053	FEDERATED GOVT OBLI		VP6000104		12/01/2017	12/01/2017	PURC	.931	1.98	1.98	0.00	0.00
			57	01/01/2018	FrancesT	12/01/2017		.931	0.00	0.00	0.00	-1.98
37053	FEDERATED GOVT OBLI		VP6000104		12/18/2017	12/18/2017	PURC	1.056	378.45	378.45	0.00	0.00
			57	01/01/2018	FrancesT	12/18/2017		1.056	0.00	0.00	0.00	-378.45
PURC								.993	741.01	741.01	0.00	0.00
								.992	0.00	0.00	0.00	-741.01
Inv Type: 97 MONEY MARKET FUND								.920	741.01	741.01	-5.58	0.00
								.919	0.00	0.00	0.00	-735.43
37370	LAIF-2007A AIRPORT			10/13/2017	10/13/2017	09/30/2017	INTR	1.205	0.00	0.00	-58,526.96	0.00
			57	01/01/2018	FrancesT	10/13/2017		1.205	0.00	0.00	0.00	58,526.96
INTR								1.205	0.00	0.00	-58,526.96	0.00
								1.205	0.00	0.00	0.00	58,526.96
37370	LAIF-2007A AIRPORT			10/13/2017	10/13/2017	10/13/2017	PURC	1.205	58,526.96	58,526.96	0.00	0.00
			57	01/01/2018	FrancesT	10/13/2017		1.205	0.00	0.00	0.00	-58,526.96
PURC								1.205	58,526.96	58,526.96	0.00	0.00
								1.205	0.00	0.00	0.00	-58,526.96
37370	LAIF-2007A AIRPORT			10/18/2017	10/18/2017	10/18/2017	PSAL	1.205	-10,882,000.00	-10,882,000.00	0.00	0.00
			57	01/01/2018	FrancesT	10/18/2017		1.205	0.00	0.00	0.00	10,882,000.00
37370	LAIF-2007A AIRPORT			11/17/2017	11/17/2017	11/17/2017	PSAL	1.205	-126,000.00	-126,000.00	0.00	0.00
			57	01/01/2018	QiSun	11/17/2017		1.205	0.00	0.00	0.00	126,000.00



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 10/1/2017 To Date: 12/31/2017

Date Basis: Settlement

Run: 01/18/2018 03:18:30 PM

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
37370	LAIF-2007A AIRPORT				12/18/2017	12/18/2017	PSAL	1.205	-2,126,000.00	-2,126,000.00	0.00	0.00
			57	01/01/2018	FrancesT	12/18/2017		1.205	0.00	0.00	0.00	2,126,000.00
PSAL								1.205	-13,134,000.00	-13,134,000.00	0.00	0.00
								1.205	0.00	0.00	0.00	13,134,000.00
Inv Type: 99 PASSBOOK & STATE POOL								1.205	-13,075,473.04	-13,075,473.04	-58,526.96	0.00
								1.205	0.00	0.00	0.00	13,134,000.00
Subtotal								1.205	-13,074,732.03	-13,074,732.03	-58,532.54	0.00
								1.205	0.00	0.00	0.00	13,133,264.57
Grand Total			Count 178					1.322	47,983,293.27	47,910,337.64	-4,630,203.34	0.00
								1.337	0.00	-346,182.11	-431,943.92	-42,848,190.38



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 10/1/2017 To Date: 12/31/2017

Date Basis: Settlement

Run: 01/18/2018 03:18:30 PM

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	1.101	0.00	0.00	431,943.92	0.00	-431,943.92	0.00	0.00	0.00
INTR	1.403	0.00	0.00	-158,717.44	0.00	0.00	-4,232,462.96	0.00	4,391,180.40
MAT	1.077	-105,569,000.00	0.00	-105,569,000.00	0.00	0.00	-397,740.38	0.00	105,966,740.38
PSAL	1.205	-299,721,461.24	0.00	-299,721,461.24	0.00	0.00	0.00	0.00	299,721,461.24
PURC	1.452	453,273,754.51	0.00	452,927,572.40	-346,182.11	0.00	0.00	0.00	-452,927,572.40
Totals :	1.337	47,983,293.27	0.00	47,910,337.64	-346,182.11	-431,943.92	-4,630,203.34	0.00	-42,848,190.38

CITY OF SAN JOSE
TREASURY DIVISION

RECONCILIATION OF INVESTMENT ACTIVITIES
10/1/17 THROUGH 12/31/17

	BALANCE 10/1/2017	SALES OR MATURITIES	ADDITIONS	BALANCE 12/31/2017
Commercial Paper/Discount	29,765,902.78	20,000,000.00	47,360,669.44	57,126,572.22
Corporate Medium Term Notes	422,923,689.26	25,598,972.50	6,090,368.74	403,415,085.50
Federal Agency Securities	457,931,297.65	50,000,066.55	23,162,560.00	431,093,791.10
Money Market Mutual Fund	13,546.45		766.31	14,312.76
Muni Bonds	164,914,860.93	67,577.50	36,263,601.34	201,110,884.77
Negotiable CD's	40,000,000.00		65,000,000.00	105,000,000.00
State Pool	70,220,330.46	299,721,461.24	260,462,988.20	30,961,857.42
Suprationals	199,020,873.61	10,008,791.11	3,500.00	189,015,582.50
UST Bills, Notes & Bonds	49,911,593.59		14,962,752.51	64,874,346.10
Total	1,434,702,094.73	405,396,868.90	453,307,206.54	1,482,612,432.37

NET PURCHASES/SALES: 47,910,337.64

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

OCTOBER THROUGH DECEMBER 2017 TURNOVER RATIO: 0.59

AVERAGE DAILY PORTFOLIO BALANCE: 1,458,027,762.36

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CITY OF SAN JOSE
 TREASURY DIVISION

BROKER PURCHASE DISTRIBUTION
 10/01/17 THROUGH 12/31/17

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FUNDS: 0001, 0034, 0057					(ABSOLUTE)
CODE	BROKER NAME	TRANSACTIONS	ASSETS	LIABILITIES	TOTAL
40	BANK OF AMERICA SECURITIES LLC	1	7,623,641.67		7,623,641.67
355	PIPER, JAFFRAY & Co	4	23,740,017.54		23,740,017.54
362	RBC Capital Markets, LLC	4	50,672,000.00		50,672,000.00
363	RAYMOND JAMES & ASSOCIATES, INC.	3	14,752,313.10		14,752,313.10
415	STATE INVESTMENT POOL	31	260,462,988.20		260,462,988.20
436	TOYOTA FINANCIAL SERVICES	2	39,583,555.55		39,583,555.55
441	UBS FINANCIAL SERVICES INC.	1	25,000,000.00		25,000,000.00
445	UNION BANK OF CALIFORNIA	1	6,044,197.04		6,044,197.04
448	Wedbush Securities	1	4,965,486.88		4,965,486.88
451	WELLS FARGO BANK - INVESTMENTS	6	741.01		741.01
452	WELLS FARGO SECURITIES, LLC	6	20,082,631.41		20,082,631.41
GRAND TOTALS		60	452,927,572.40		452,927,572.40