



Memorandum

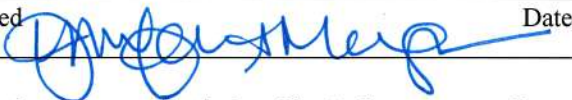
TO: HONORABLE MAYOR AND
CITY COUNCIL

FROM: Julia H. Cooper

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

DATE: July 31, 2017

Approved



Date

8-7-17

Transmitted herewith is the City's Investment Report for the quarter ended June 30, 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 August 17, 2017 and will be agendaized through the PSFSS Committee to the City Council meeting on September 12, 2017.

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

- Size of total portfolio: \$1,763,089,548
- Earned interest yield: 1.283%
- Weighted average days to maturity: 513 days
- Fiscal year-to-date net interest earnings: \$17,631,471
- Sale of \$5 million Praxair corporate note realizing a gain of \$1,950
- 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.



JULIA H. COOPER
Director of Finance

cc: Norberto L. Dueñas, City Manager
Sharon Erickson, City Auditor
Richard Doyle, City Attorney

THIS PAGE IS INTENTIONALLY LEFT BLANK

**City of San José
California**

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



Prepared by
Finance Department
Treasury Division

Julia H. Cooper
Director of Finance

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

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

Julia H. Cooper
Director of Finance

Lisa C. Taitano
Assistant Director of Finance

Qianyu Sun
Principal Investment Officer

Investment Staff

Udaya Rajbhandari, Financial Analyst
Linh Ngo, Senior Account Clerk (Temp)

Special Assistance by

Chato Apor, Accountant I
Andrew Andrade, Staff Technician

July 31, 2017

HONORABLE MAYOR and CITY COUNCIL

INVESTMENT REPORT FOR THE QUARTER ENDED JUNE 30, 2017

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

The information presented in the table below highlights the investment activity for the quarter ended June 30, 2017, as well as provides a comparison to the quarters ended March 31, 2017, and June 30, 2016.

INVESTMENT SUMMARY			
For the Quarter Ended	June 30, 2017	March 31, 2017	June 30, 2016
<u>Total Portfolio</u>			
Portfolio Value ⁽¹⁾⁽²⁾	\$1,763,089,548	\$1,589,120,156	\$1,674,472,517
Earned Interest Yield	1.283%	1.214%	0.940%
Dollar-weighted average yield			
Purchases	1.193%	1.161%	0.815%
Maturities	1.038%	0.886%	0.503%
Called Securities	1.176%	0.900%	1.419%
Sold Securities	1.272%	N/A	N/A
Weighted avg. yield at end of period	1.294%	1.246%	0.943%
Weighted avg. days to maturity	513	543	472
<u>Portfolio Fund 1</u>			
Portfolio Value ⁽¹⁾⁽²⁾⁽³⁾	\$1,740,660,945	\$1,556,085,413	\$1,630,710,583
Earned Interest Yield	1.289%	1.224%	0.952%
Dollar-weighted average yield			
Purchases	1.192%	1.161%	0.815%
Maturities	1.041%	0.886%	0.504%
Called Securities	1.176%	0.900%	1.419%
Sold Securities	1.272%	N/A	N/A
Weighted avg. yield at end of period	1.298%	1.256%	0.953%
Weighted avg. days to maturity	519	555	485

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 (\$233,428,042).

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

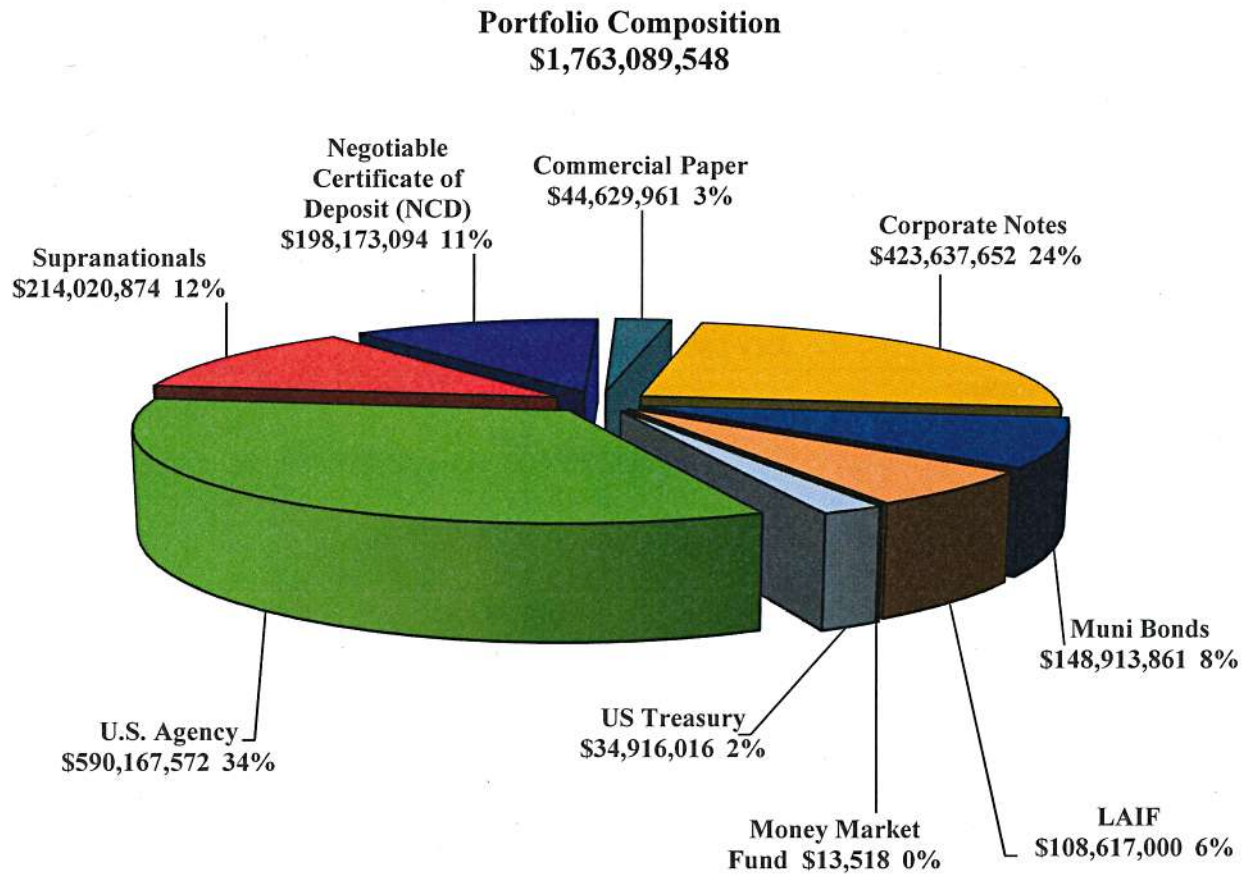
PORTFOLIO STATISTICS

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

Portfolio Composition

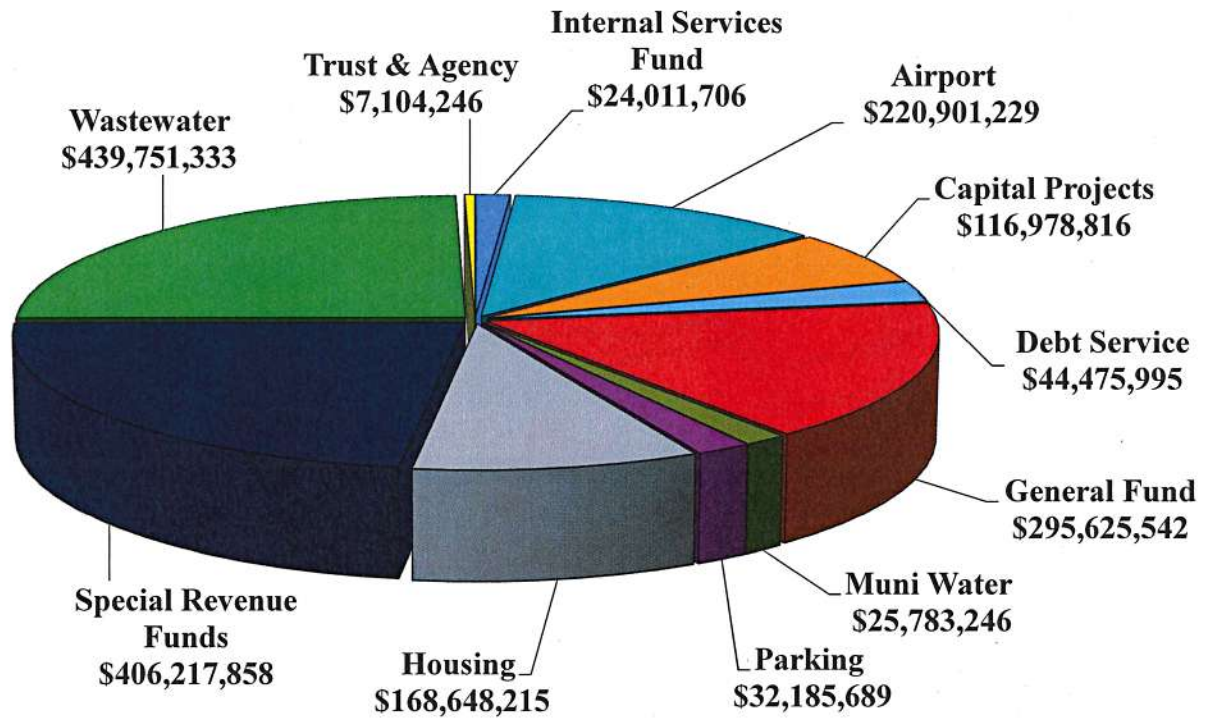
Within this section are snapshots of the City's total investment portfolio as of June 30, 2017.

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).

Balances by Fund Type
\$1,781,683,873



Total Balances per FMS	\$1,781,683,873
Deposit-in-Transit, Outstanding Checks ¹	<u>(18,594,325)</u>
Portfolio Balance Total	\$1,763,089,548

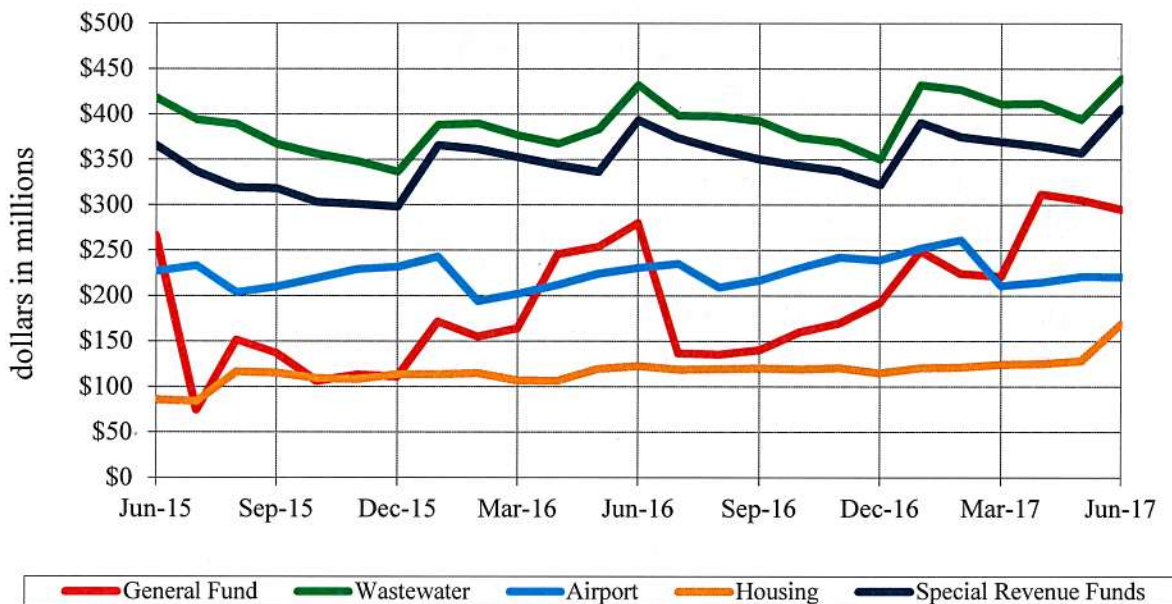
¹ Reflects timing difference between when deposits are made and accounted for in FMS or when checks are written and not yet cashed by the receiving party

General Fund Balances

General Fund balances increased by \$74.2 million during the quarter and ended with a balance of \$295.6 million as of June 30, 2017. Cash balances usually peak during the months of January and June when the bulk of property taxes are received. General Fund balances typically decline in the summer months due to retirement prefunding, debt service payments and operational expenditures.

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

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



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

At the beginning of every fiscal year, the City prefunds a significant portion of the annual retirement contribution by employer. For Fiscal Year 2017-18, the prefunding amount was \$342.1 million. In anticipation of this cash outflow, the City set aside \$192.1 million in cash and matured investments. Additional funding of \$150 million came from Tax Revenue Anticipation Notes (TRAN) issued on July 3, 2017. The TRAN issuance ensures that cash balances in the General Fund remain positive throughout Fiscal Year 2017-2018. 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 June 30, 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	\$ 10,910,963	\$ 10,910,963
Wells Fargo			
General Account - 80% Funds	0	5,311,556	5,311,556
CET Toxic Escrow	22,595 (a)	0	22,595
Prop 1C Grant	521,271 (b)	0	521,271
Senior HSA Special Fund	0	14,569,939 (c)	14,569,939
Sub HSA Special Fund	0	4,929,465 (c)	4,929,465
Reserve Account 2010AB	10,170,579 (d)	0	10,170,579
Total Wells Fargo Funds	<u>10,714,445</u>	<u>24,810,960</u>	<u>35,525,405</u>
Union Bank			
1993 Special Fund	0	99,462,570 (c)	99,462,570
Reserve A/C 2003 & 2008AB	23,755,976 (d)	0	23,755,976
Total Union Bank Funds	<u>23,755,976</u>	<u>99,462,570</u>	<u>123,218,546</u>
US Bank			
1996AB/2003AB Special Fund	0	5,310,045 (c)	5,310,045
Total US Bank Funds	<u>0</u>	<u>5,310,045</u>	<u>5,310,045</u>
JP Morgan			
Reserve A/C 1996AB & 2003AB	4,006,622 (e)	0	4,006,622
Total JP Morgan Funds	<u>4,006,622</u>	<u>0</u>	<u>4,006,622</u>
Other Misc.			
Petty Cash	0	187	187
Total Misc. Funds	<u>0</u>	<u>187</u>	<u>187</u>
TOTAL	<u>\$ 38,477,043</u>	<u>\$ 140,494,725</u>	<u>\$ 178,971,768</u>

(a) CET Toxic escrow reserved for CET Building.

(b) Grant funds for North San Pedro Project.

(c) Funds restricted for tax allocation bond debt service.

(d) Reserve funds to meet reserve requirements per bond indentures.

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

PORTFOLIO PERFORMANCE

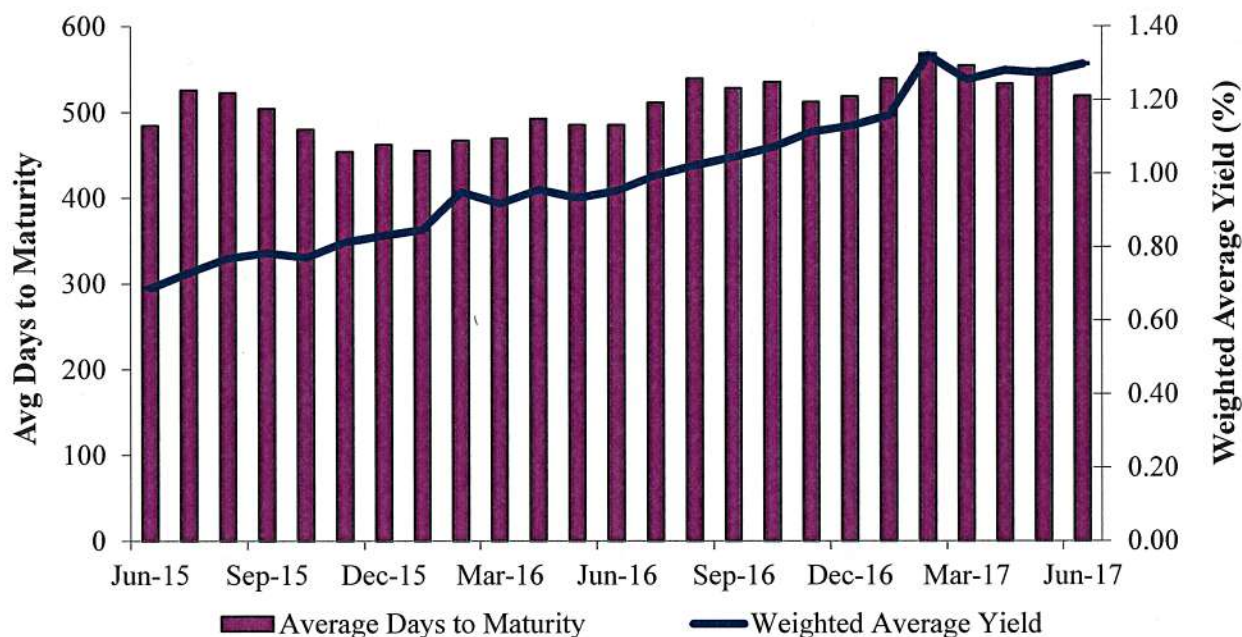
The following table illustrates the total portfolio income recognized for the last quarter as compared to the prior quarter and the same quarter one year ago.

TOTAL PORTFOLIO INCOME RECOGNIZED			
Accrual Basis			
Total Portfolio	June 30, 2017	March 31, 2017	June 30, 2016
<u>Quarter-End</u>			
Total interest earnings	\$ 5,250,286	\$ 4,784,334	\$ 3,520,442
Realized gains (losses) from sales	<u>1,950</u>	<u>0</u>	<u>0</u>
Total income recognized	\$ 5,252,236	\$ 4,784,334	\$ 3,520,442
<u>Fiscal Year-to-Date</u>			
Total interest earnings	\$ 17,629,521	\$ 12,379,235	\$ 11,825,774
Realized gains (losses) from sales	<u>1,950</u>	<u>0</u>	<u>0</u>
Total income recognized	\$ 17,631,471	\$ 12,379,235	\$ 11,825,774

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
June 2015 – June 2017**



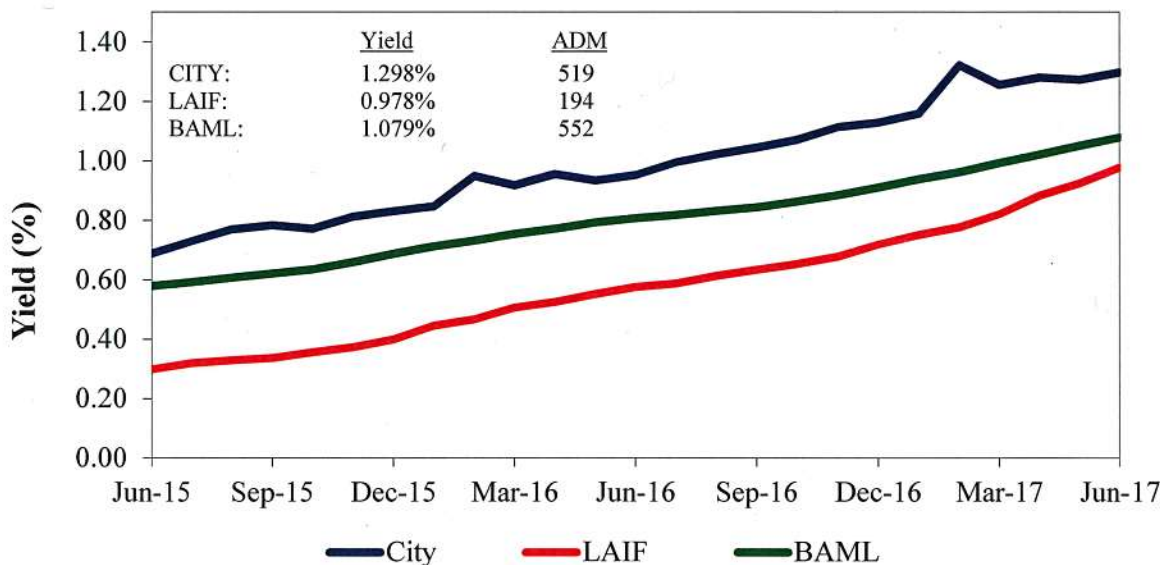
The Fund 1 Portfolio’s average days to maturity (ADM) decreased from 555 days as of March 31, 2017, to 519 days on June 30, 2017. The weighted average yield increased from 1.256% as of March 31, 2017 to 1.298% on June 30, 2017.

To meet liquidity needs for the retirement prefunding, staff invested over \$180 million to mature on July 3, 2017. As these investments approached maturity, the overall portfolio ADM dropped sharply. During the quarter, staff purchased approximately \$159 million of new investments in credit sectors, including CDs, CPs, corporate bonds, and municipal bonds, increasing the portfolio yield by picking up credit spread. The Federal Reserve increased the Fed Funds Target Rate from 1% to 1.25% in mid-June, just before the City received June property tax distributions, which also contributed to the increase of the City’s aggregate portfolio yield.

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 June 2015 to June 2017.

**Portfolio vs. Benchmarks
 June 2015 – June 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 519 days is longer than LAIF's 194 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 June 30, 2017, was approximately \$1.76 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	\$1,758,296,451	Market Value	\$1,758,296,451
Original Cost	<u>(1,763,089,548)</u>	Amortized Cost	<u>(1,762,278,730)</u>
Net Unrealized Loss	\$ (4,793,097)	Net Unrealized Loss	\$ (3,982,279)

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 June 30, 2017, was 1.283%, which is 0.069% higher than the previous quarter.

COMPLIANCE REPORTING REQUIREMENTS

As 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 June 30, 2017, total revenues, investment maturities, and liquid investment in LAIF for the next six months are anticipated to be approximately \$1.331 billion. This is sufficient to cover projected expenditures of approximately \$1.313 billion.

Statement of Compliance with the Policy

There were no exceptions or violations outstanding for the quarter ended June 30, 2017. The investment portfolio meets the requirements of the City’s Investment Policy and California Government Code section 53601.

Comparison of Portfolio Investment Earnings to FY 2016-17 Budget

The following is a comparison of actual General Fund investment earnings, on an accrual basis, to the fiscal year 2016-17 budget. Monthly budgeted apportionments for City funds are based upon historic cash balance averages and an assumed average return for the fiscal year. The fiscal year 2016-17 budgeted interest earnings for the General Fund is \$1,000,000, and is based on a projected net interest yield of 0.94%. The schedule below compares the unaudited actual net investment earnings to the General Fund budget for the quarter ended June 30, 2017. The interest yield is higher than the budget for the quarter and for the fiscal year.

BUDGET COMPARISON

<u>Net Investment Earnings</u>	<u>Yield</u>
<i>Quarter Ended June 30, 2017</i>	
Budget ^(a)	0.94%
Actual ^(b)	<u>1.14%</u>
Variance	0.20%
 <i>Fiscal Year to Date</i>	
Budget ^(a)	0.94%
Actual ^(b)	<u>1.01%</u>
Variance	0.07%

(a) Reflects the 2016-2021 General Fund Forecast Information submitted by Finance on October 30, 2015.
(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.

On April 18, 2017, staff bought and sold \$5 million Praxair corporate notes, realizing a gain of \$1,950, as pent-up market demand for these notes created an opportunity for profit. Staff obtained approval from the Finance Director and executed the trades successfully.

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.

US Treasury yield curve continued to flatten during this quarter. In her testimony to Congress on July 12, Federal Reserve Chair, Janet Yellen, stuck to the Fed's outlook for gradually rising inflation that would support additional interest rate hikes, even though the market outlook for another rate hike in 2017 is more ambiguous. Federal Reserve officials announced on July 26 that they would begin running off their \$4.5 trillion balance sheet "relatively soon". The start of balance sheet normalization – possibly as soon as September – is another policy milestone in an economic recovery now in its ninth year. As the Federal Reserve winds down its balance sheet, bond pricing will fall and yields are likely to move higher. Strong earnings and economic data has soothed worries that the world economy may be headed for another slow down. Equities are at record high valuations.

Going forward, staff will continue monitoring market developments, investing with prudence and diligence, and ensuring policy compliance.

Future Commitments – As of June 30, 2017, the City had no obligations to sell securities and no commitments to participate in securities trading.

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

Restructuring – No restructuring activities took place during the quarter ended June 30, 2017.

CONCLUSION

The total investment portfolio as of June 30, 2017 was \$1,763,089,548 increased by approximately \$173 million from the previous quarter. For the quarter ended June 30, 2017, the earned interest yield was 1.283%, an increase from 1.214% reported for previous quarter. The average days to maturity decreased from 543 days on March 31, 2017, to 519 days on June 30, 2017. As of June 30, 2017, approximately 36% of the total portfolio was invested in U.S. Treasuries and agency securities.


JULIA H. COOPER
Director of Finance

**CITY OF SAN JOSE
INVESTMENT REPORTS FOR
THE QUARTER ENDED JUNE 30, 2017
TABLE OF CONTENTS**

LETTER OF TRANSMITTAL

SECTION A. PORTFOLIO STATISTICS

Portfolio Statistics – Quarter-to-Date

Portfolio Statistics – Year-to-Date

SECTION B. EARNED INCOME REPORTS

Earned Income Summary – Quarter-to-Date

Earned Income Detail – Year-to-Date

SECTION C. MARKET VALUE OF PORTFOLIO

SECTION D. DETAIL OF INVESTMENT ACTIVITY

Detail Transaction Report

Reconciliation of Investment Activities

Broker Purchase Distribution

THIS PAGE IS INTENTIONALLY LEFT BLANK

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.

THIS PAGE IS INTENTIONALLY LEFT BLANK

(FS/ERNFS)

CITY OF SAN JOSE
TREASURY DIVISION

PORTFOLIO STATISTICS
4/01/17 THROUGH 6/30/17

PAGE: 1
RUN: 07/24/17 17:09:52

FUNDS: 000001, 000034, 000057, 000058

	----- FIXED -----		----- EQUITIES -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	4,688,450.87	.00	.00	.00	4,688,450.87
TOTAL NET EARNINGS THIS PERIOD:	5,252,236.12	.00	.00	.00	5,252,236.12
AVERAGE DAILY PORTFOLIO BALANCE:	1,642,233,677.42	.00	.00	.00	1,642,233,677.42
EARNED INCOME YIELD THIS PERIOD:	1.283	.000	.000	.000	1.283
END OF PERIOD PORTFOLIO BALANCE:	1,763,089,548.29	.00	.00	.00	1,763,089,548.29
CURRENT AMORTIZED BOOK VALUE:	1,762,278,729.78	.00	.00	.00	1,762,278,729.78
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.294	.000	.000	.000	1.294
WEIGHTED AVERAGE DAYS TO MATURITY:	512.19	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	475.58	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					1.283

(FS/ERNFS)

CITY OF SAN JOSE
TREASURY DIVISION
PORTFOLIO STATISTICS
4/01/17 THROUGH 6/30/17

PAGE: 1
RUN: 07/24/17 17:10:51

FUND: 1 INVESTMENT FUNDS

	----- FIXED -----		----- EQUITIES -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	4,617,572.13	.00	.00	.00	4,617,572.13
TOTAL NET EARNINGS THIS PERIOD:	5,185,536.69	.00	.00	.00	5,185,536.69
AVERAGE DAILY PORTFOLIO BALANCE:	1,613,007,450.22	.00	.00	.00	1,613,007,450.22
EARNED INCOME YIELD THIS PERIOD:	1.289	.000	.000	.000	1.289
END OF PERIOD PORTFOLIO BALANCE:	1,740,660,944.57	.00	.00	.00	1,740,660,944.57
CURRENT AMORTIZED BOOK VALUE:	1,739,850,110.33	.00	.00	.00	1,739,850,110.33
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.298	.000	.000	.000	1.298
WEIGHTED AVERAGE DAYS TO MATURITY:	518.59	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	481.52	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					1.289

(FS/ERNFS)

CITY OF SAN JOSE
TREASURY DIVISION
PORTFOLIO STATISTICS
4/01/17 THROUGH 6/30/17

PAGE: 2
RUN: 07/24/17 17:10:51

FUND: 34 CSJ/CSC Jt Pwr

	FIXED		EQUITIES		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	2,964.13	.00	.00	.00	2,964.13
TOTAL NET EARNINGS THIS PERIOD:	1,366.07	.00	.00	.00	1,366.07
AVERAGE DAILY PORTFOLIO BALANCE:	863,083.86	.00	.00	.00	863,083.86
EARNED INCOME YIELD THIS PERIOD:	.635	.000	.000	.000	.635
END OF PERIOD PORTFOLIO BALANCE:	865,219.51	.00	.00	.00	865,219.51
CURRENT AMORTIZED BOOK VALUE:	865,235.24	.00	.00	.00	865,235.24
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.267	.000	.000	.000	1.267
WEIGHTED AVERAGE DAYS TO MATURITY:	361.00	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	361.00	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					.635

(FS/ERNFS)

CITY OF SAN JOSE
TREASURY DIVISION

PORTFOLIO STATISTICS
4/01/17 THROUGH 6/30/17

PAGE: 3
RUN: 07/24/17 17:10:51

FUND: 57 AIRPORT 2007A AMT BOND PROCEEDS

	----- FIXED -----		----- EQUITIES -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	67,890.12	.00	.00	.00	67,890.12
TOTAL NET EARNINGS THIS PERIOD:	65,333.36	.00	.00	.00	65,333.36
AVERAGE DAILY PORTFOLIO BALANCE:	28,363,143.33	.00	.00	.00	28,363,143.33
EARNED INCOME YIELD THIS PERIOD:	.924	.000	.000	.000	.924
END OF PERIOD PORTFOLIO BALANCE:	21,563,384.21	.00	.00	.00	21,563,384.21
CURRENT AMORTIZED BOOK VALUE:	21,563,384.21	.00	.00	.00	21,563,384.21
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	.924	.000	.000	.000	.924
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:					.924

(FS/ERNFS)

CITY OF SAN JOSE
TREASURY DIVISION
PORTFOLIO STATISTICS
4/01/17 THROUGH 6/30/17

PAGE: 4
RUN: 07/24/17 17:10:51

FUND: 58 AIRPORT 2007B NON-AMT BOND PROCE

	----- FIXED -----		----- EQUITIES -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	24.49	.00	.00	.00	24.49
TOTAL NET EARNINGS THIS PERIOD:	.00	.00	.00	.00	.00
AVERAGE DAILY PORTFOLIO BALANCE:	0.00	.00	.00	.00	.00
EARNED INCOME YIELD THIS PERIOD:	.000	.000	.000	.000	.000
END OF PERIOD PORTFOLIO BALANCE:	.00	.00	.00	.00	.00
CURRENT AMORTIZED BOOK VALUE:	.00	.00	.00	.00	.00
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	.000	.000	.000	.000	.000
WEIGHTED AVERAGE DAYS TO MATURITY:	.00	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	.00	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					.000

THIS PAGE IS INTENTIONALLY LEFT BLANK

(FS/ERNFS)

CITY OF SAN JOSE
TREASURY DIVISION
PORTFOLIO STATISTICS
7/01/16 THROUGH 6/30/17

PAGE: 1
RUN: 07/25/17 10:07:54

FUNDS: 000001, 000034, 000057, 000058

	----- FIXED -----		----- EQUITIES -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	15,523,459.67	.00	.00	.00	15,523,459.67
TOTAL NET EARNINGS THIS PERIOD:	17,631,471.00	.00	.00	.00	17,631,471.00
AVERAGE DAILY PORTFOLIO BALANCE:	1,538,895,277.17	.00	.00	.00	1,538,895,277.17
EARNED INCOME YIELD THIS PERIOD:	1.146	.000	.000	.000	1.146
END OF PERIOD PORTFOLIO BALANCE:	1,763,089,548.29	.00	.00	.00	1,763,089,548.29
CURRENT AMORTIZED BOOK VALUE:	1,762,278,729.73	.00	.00	.00	1,762,278,729.73
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.280	.000	.000	.000	1.280
WEIGHTED AVERAGE DAYS TO MATURITY:	512.19	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	475.58	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					1.146

(FS/ERNFS)

CITY OF SAN JOSE
TREASURY DIVISION
PORTFOLIO STATISTICS
7/01/16 THROUGH 6/30/17

PAGE: 1
RUN: 07/25/17 10:09:34

FUND: 1 INVESTMENT FUNDS

	----- FIXED -----		----- EQUITIES -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	15,322,310.40	.00	.00	.00	15,322,310.40
TOTAL NET EARNINGS THIS PERIOD:	17,365,230.71	.00	.00	.00	17,365,230.71
AVERAGE DAILY PORTFOLIO BALANCE:	1,502,004,091.49	.00	.00	.00	1,502,004,091.49
EARNED INCOME YIELD THIS PERIOD:	1.156	.000	.000	.000	1.156
END OF PERIOD PORTFOLIO BALANCE:	1,740,660,944.57	.00	.00	.00	1,740,660,944.57
CURRENT AMORTIZED BOOK VALUE:	1,739,850,110.28	.00	.00	.00	1,739,850,110.28
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.286	.000	.000	.000	1.286
WEIGHTED AVERAGE DAYS TO MATURITY:	518.59	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	481.52	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					1.156

(FS/ERNFS)

CITY OF SAN JOSE
TREASURY DIVISION
PORTFOLIO STATISTICS
7/01/16 THROUGH 6/30/17

PAGE: 2
RUN: 07/25/17 10:09:34

FUND: 34 CSJ/CSC Jt Pwr

	FIXED		EQUITIES		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	5,101.97	.00	.00	.00	5,101.97
TOTAL NET EARNINGS THIS PERIOD:	4,915.39	.00	.00	.00	4,915.39
AVERAGE DAILY PORTFOLIO BALANCE:	862,089.02	.00	.00	.00	862,089.02
EARNED INCOME YIELD THIS PERIOD:	.570	.000	.000	.000	.570
END OF PERIOD PORTFOLIO BALANCE:	865,219.51	.00	.00	.00	865,219.51
CURRENT AMORTIZED BOOK VALUE:	865,235.24	.00	.00	.00	865,235.24
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.267	.000	.000	.000	1.267
WEIGHTED AVERAGE DAYS TO MATURITY:	361.00	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	361.00	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					.570

(FS/ERNFS)

CITY OF SAN JOSE
TREASURY DIVISION

PORTFOLIO STATISTICS
7/01/16 THROUGH 6/30/17

PAGE: 3
RUN: 07/25/17 10:09:34

FUND: 57 AIRPORT 2007A AMT BOND PROCEEDS

	----- FIXED -----		----- EQUITIES -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	192,298.34	.00	.00	.00	192,298.34
TOTAL NET EARNINGS THIS PERIOD:	257,579.46	.00	.00	.00	257,579.46
AVERAGE DAILY PORTFOLIO BALANCE:	35,358,575.80	.00	.00	.00	35,358,575.80
EARNED INCOME YIELD THIS PERIOD:	.728	.000	.000	.000	.728
END OF PERIOD PORTFOLIO BALANCE:	21,563,384.21	.00	.00	.00	21,563,384.21
CURRENT AMORTIZED BOOK VALUE:	21,563,384.21	.00	.00	.00	21,563,384.21
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	.731	.000	.000	.000	.731
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:					.728

(FS/ERNFS)

CITY OF SAN JOSE
TREASURY DIVISION

PORTFOLIO STATISTICS
7/01/16 THROUGH 6/30/17

PAGE: 4
RUN: 07/25/17 10:09:34

FUND: 58 AIRPORT 2007B NON-AMT BOND PROCE

	FIXED		EQUITIES		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	3,748.96	.00	.00	.00	3,748.96
TOTAL NET EARNINGS THIS PERIOD:	3,745.44	.00	.00	.00	3,745.44
AVERAGE DAILY PORTFOLIO BALANCE:	670,520.86	.00	.00	.00	670,520.86
EARNED INCOME YIELD THIS PERIOD:	.559	.000	.000	.000	.559
END OF PERIOD PORTFOLIO BALANCE:	.00	.00	.00	.00	.00
CURRENT AMORTIZED BOOK VALUE:	.00	.00	.00	.00	.00
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	.000	.000	.000	.000	.000
WEIGHTED AVERAGE DAYS TO MATURITY:	.00	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	.00	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					.559

THIS PAGE IS INTENTIONALLY LEFT BLANK

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.

THIS PAGE IS INTENTIONALLY LEFT BLANK

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
04/01/17 THROUGH 06/30/17
SORT KEYS ARE FUND
FUND: 1 INVESTMENT FUNDS

PAGE: 1
RUN: 07/24/17 17:13:10

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	.9239	STATE INVESTMT POOL-CTY	07/01/17	23,587,000.00	23,587,000.00	.924		48,980.98	35,043.59
36512	07/01/10	.7583	FEDERATED GOVT OBLIGATIO	07/01/17	11,134.05	11,134.05	1.328		734.69	1,075.38
37042	09/19/12	.9239	SJ FINANCING AUTHORITY	07/01/17	63,469,000.00	63,469,000.00	.924		51,089.51	69,615.33
37052	10/23/12	.7500	FHLB-WF	09/08/17	10,000,000.00	9,933,300.00	.895			22,158.03
37061	11/28/12	.8500	FHLMC-CALL-WF	11/28/17	10,000,000.00	10,000,000.00	.852		42,500.00	21,250.00
37074	01/10/13	.7500	FHLB-WF	12/08/17	10,000,000.00	9,961,500.00	.834		37,500.00	20,703.99
37076	01/30/13	1.0000	FHLMC-CALL-GILFD	01/30/18			N.D.			
37084	01/22/13	.7500	FHLB-WF	12/08/17	10,000,000.00	9,976,000.00	.803		37,500.00	19,976.28
37085	01/22/13	.7500	FHLMC-WF	01/12/18	5,000,000.00	4,975,700.00	.854			10,592.67
37101	04/30/13	1.0600	FHLMC-CALL-CS	04/30/18			N.D.			
37105	04/25/13	.6000	FFCB-GILFD	04/25/17	10,000,000.00	9,991,700.00	.630	MATURED	38,300.00	4,136.34
37115	06/27/13	1.2500	FHLMC-CALL-CITIG	06/27/18	4,000,000.00	3,994,000.00	1.285		25,000.00	12,799.01
37116	06/25/13	1.2500	FHLB-CITIG	06/08/18	10,000,000.00	10,023,500.00	1.203		62,500.00	30,067.86
37117	06/26/13	1.0500	FNMA-CALL-UBS	04/17/18	11,000,000.00	10,923,000.00	1.207		57,750.00	32,865.32
37118	06/13/13	.8750	FNMA-GILFD	08/28/17	10,000,000.00	9,899,500.00	1.127			27,825.23
37122	06/25/13	1.2500	FHLMC-UBS	05/12/17	10,000,000.00	10,001,400.00	1.264	MATURED	61,100.00	14,195.60
37123	06/25/13	1.2500	FHLMC-UBS	05/12/17	10,000,000.00	10,001,400.00	1.264	MATURED	61,100.00	14,195.60
37124	06/25/13	1.0000	FHLB-GILFD	06/09/17	20,000,000.00	19,731,200.00	1.357	MATURED	368,800.00	50,613.21
37131	08/05/13	1.0000	FHLMC-WF	09/29/17	10,000,000.00	9,911,200.00	1.227			30,330.34
37136	09/06/13	1.4100	FFCB-WF	09/06/17	10,000,000.00	10,000,000.00	1.414			35,250.00
37141	09/11/13	.7000	FHLMC-CALL-GILFD	05/08/17	5,000,000.00	4,866,750.00	1.478	MATURED	150,750.00	7,290.29
37148	10/01/13	.8750	FHLMC-WF	03/07/18	10,000,000.00	9,775,000.00	1.417			34,529.51
37149	09/30/13	1.0000	FNMA-GILFD	09/20/17	5,000,000.00	4,950,700.00	1.263			15,591.87
37150	10/02/13	.7000	FHLMC-CALL-UBC	05/08/17	5,000,000.00	4,929,000.00	1.120	MATURED	88,500.00	5,596.46
37163	12/04/13	.8750	FNMA-WF	05/21/18	10,000,000.00	9,794,800.00	1.365		43,750.00	33,337.98
37165	12/05/13	.8750	FNMA-WF	02/08/18	10,000,000.00	9,839,800.00	1.281			31,428.21
37175	01/08/14	.8750	FNMA-WF	10/26/17	10,000,000.00	9,864,800.00	1.250		43,750.00	30,745.37
37182	01/22/14	1.0000	FHLMC-WF	07/28/17	10,000,000.00	9,950,100.00	1.150			28,539.28
37183	01/23/14	1.1600	FFCB-WF	10/23/17	10,000,000.00	9,968,900.00	1.250		58,000.00	31,067.28
37197	04/17/14	1.0000	FHLMC-GILFD	07/28/17	10,000,000.00	9,996,700.00	1.013			25,250.67
37198	04/17/14	.8750	FHLB-UBS	05/24/17	10,000,000.00	9,984,500.00	.939	MATURED	59,250.00	13,607.01
37203	04/30/14	.8750	FHLB - GILFD	05/24/17	15,000,000.00	14,959,650.00	.977	MATURED	105,975.00	21,232.34
37207	04/30/14	.8750	FNMA - UBS	08/28/17	10,000,000.00	9,927,000.00	1.105			27,337.99
37222	06/25/14	1.4600	FFCB-GILFD	11/21/18	6,000,000.00	5,963,820.00	1.610		43,800.00	23,944.95
37271	12/15/14	.8800	FHLB-CASTLEOAK	07/03/17	20,000,000.00	20,000,000.00	.882		88,000.00	44,000.00
37320	04/30/15	1.1250	FHLB-WFC	02/28/18	2,155,000.00	2,163,684.65	.982			5,297.36
37323	04/30/15	1.1300	FNMA-WFC	02/28/18	7,845,000.00	7,876,615.35	.987			19,382.42
37331	06/24/15	1.8000	FFCB - GILFD	06/15/20	20,000,000.00	20,026,400.00	1.776		180,000.00	88,678.55
37341	06/30/15	1.1250	IBM CORP-WFC	02/06/18	8,250,000.00	8,199,510.00	1.371			28,029.37
37345	07/02/15	1.9000	FFCB-WFC	07/02/18	7,000,000.00	7,153,510.00	1.150			20,504.19
37352	09/03/15	.6800	FFCB-WFC	07/03/17	15,000,000.00	15,000,000.00	.682			25,500.00
37359	10/23/15	1.3650	CHEVRON Corp Note-Unionb	03/02/18	5,000,000.00	5,028,050.00	1.125			14,097.87
37360	10/26/15	1.3650	CHEVRON Corp Note-Unionb	03/02/18	5,000,000.00	5,028,450.00	1.120			14,045.08
37363	11/03/15	1.3000	MSFT Corp Note	11/03/18	5,000,000.00	4,995,000.00	1.338		32,500.00	16,665.15

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

04/01/17 THROUGH 06/30/17

SORT KEYS ARE FUND

FUND: 1 INVESTMENT FUNDS

PAGE: 2

RUN: 07/24/17 17:13:10

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
37368	11/18/15	1.3650	CHEVRON Corp Note-Wedbus	03/02/18	5,000,000.00	4,999,250.00	1.376			17,144.24
37372	12/04/15	2.4500	CATERPILLAR CORP NOTE-WF	09/06/18	8,090,000.00	8,270,083.40	1.614			33,277.57
37374	12/14/15	1.7960	UC CA REV BOND-WFB	07/01/19	8,265,000.00	8,314,920.60	1.621			33,601.92
37375	12/14/15	1.7960	UC CA REV BOND-WFB	07/01/19	2,500,000.00	2,515,100.00	1.621			10,163.92
37377	12/28/15	1.7500	PCAR CORP - MUFG	08/14/18	6,400,000.00	6,400,000.00	1.755			28,000.00
37378	12/29/15	2.1250	TREASURY NOTE - PJC	08/31/20	10,000,000.00	10,179,687.50	1.693			42,968.43
37380	01/11/16	1.9500	DE CORP - MUFG	12/13/18	5,160,000.00	5,184,819.60	1.782		50,310.00	23,038.24
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	1.503		136,500.00	53,088.04
37384	01/20/16	.8650	FHLB-Wells Fargo	07/03/17	20,000,000.00	20,000,000.00	.867			43,250.00
37387	01/22/16	1.0950	IBRD-CASTLEOAK	07/02/18	30,000,000.00	30,000,000.00	1.098			82,125.00
37388	01/20/16	1.6500	USB CORP NOTE-UBS	05/15/17	10,000,000.00	10,060,600.00	.226	04/15/17	8,150.00	873.22
37389	01/20/16	1.6500	JNJ CORP NOTE-UNIONBANC	12/05/18	8,235,000.00	8,344,031.40	1.179		67,938.75	24,519.99
37390	01/20/16	1.9500	DE CORP NOTE-RBC	12/13/18	5,000,000.00	5,042,200.00	1.650		48,750.00	20,745.31
37391	01/20/16	1.3000	MSFT CORP NOTE-RBC	11/03/18	10,000,000.00	10,004,000.00	1.289		65,000.00	32,142.43
37393	01/20/16	1.1040	CHEVRON CORP CONT CALL-W	12/05/17	9,294,000.00	9,251,712.30	1.356		51,302.88	31,269.22
37397	02/22/16	1.1500	FNMA 4X - CASTLEOAK	02/22/19	10,000,000.00	10,000,000.00	1.153			28,750.00
37398	02/18/16	1.3750	FHLB-CASTLEOAK	02/18/21	10,000,000.00	9,959,600.00	1.465			36,387.26
37399	03/03/16	1.0000	PEPSICO-CORP NOTE-UBS	10/13/17	9,575,000.00	9,580,362.00	.968		47,875.00	23,109.07
37402	04/01/16	1.8760	IBRD - RBC	03/15/19	20,000,000.00	20,407,200.00	1.168			59,425.97
37403	04/04/16	1.1500	FFCB-WFS	07/01/19	5,000,000.00	5,019,250.00	1.030			12,894.23
37404	04/08/16	2.1250	IADB-UBS	11/09/20	10,000,000.00	10,350,000.00	1.322		106,250.00	34,121.42
37405	04/20/16	1.4900	UNVHGR (UC REV BONDS)-WF	05/15/20	5,570,000.00	5,570,000.00	1.494		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	1.340			24,644.24
37408	04/28/16	1.5000	CA STATE GO REV BONDS-WF	04/01/21	10,000,000.00	10,000,000.00	1.504		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	1.623		75,000.00	40,248.23
37412	04/29/16	1.2500	IBRD-SUPRA-RBC	04/26/19	9,415,000.00	9,400,877.50	1.306		58,843.75	30,598.74
37413	05/04/16	1.6500	JNJ CORP NOTE - CASTLEOA	12/05/18	10,000,000.00	10,179,100.00	.946		82,500.00	24,003.33
37414	05/04/16	1.7617	PEP-FLOAT CORP NOTE-CAST	02/22/19	10,000,000.00	10,083,700.00	1.407		40,547.16	35,371.38
37415	05/04/16	1.1500	FFCB-WFS	07/01/19	5,000,000.00	5,023,250.00	1.001			12,540.00
37416	05/20/16	.7000	IBRD-SUPRA-PJC	07/03/17	25,000,000.00	25,000,000.00	.702			43,750.00
37421	05/13/16	1.5000	DISNEY CORP NOTE - RBC	09/17/18	5,000,000.00	5,073,600.00	.870			10,998.54
37422	05/17/16	1.1250	JNJ CORP NOTE -WEDBUSH	03/01/19	10,000,000.00	10,032,000.00	1.010			25,264.48
37425	05/27/16	.8750	FHLB-WFS	06/29/18	10,000,000.00	9,975,900.00	.995		43,750.00	24,749.31
37426	06/01/16	.6250	FHLB-WFS	05/30/17	10,000,000.00	9,985,920.00	.776	MATURED	45,330.00	12,531.54
37427	06/14/16	1.2030	NYSHGR MUNI BOND-WFS	07/01/18	4,600,000.00	4,600,000.00	1.206			13,834.50
37431	06/15/16	1.0300	FAMCA-WEDBUSH	05/10/19	10,000,000.00	10,022,570.00	.953		51,500.00	23,810.56
37432	06/17/16	1.0000	IADB-RBC	05/13/19	10,000,000.00	9,998,800.00	1.007		50,000.00	25,103.01
37433	06/30/16	1.2100	FNMA-UBS	12/30/19	30,000,000.00	30,000,000.00	1.213		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	1.150			15,509.46
37435	06/20/16	1.8750	IBM CORP NOT - RBC	05/15/19	4,600,000.00	4,692,000.00	1.167		43,125.00	13,656.93
37436	06/24/16	1.7000	AAPL - RBC	02/22/19	6,870,000.00	6,979,370.40	1.090			18,968.61
37437	06/24/16	1.7000	AAPL - RBC	02/22/19	3,130,000.00	3,179,829.60	1.090			8,642.18
37438	06/24/16	.8000	IBRD-SUPRA-PJC	07/02/18	25,000,000.00	25,000,000.00	.802		100,000.00	50,000.00

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
04/01/17 THROUGH 06/30/17
SORT KEYS ARE FUND
FUND: 1 INVESTMENT FUNDS

PAGE: 3
RUN: 07/24/17 17:13:10

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
37439	06/24/16	1.7500	IADB-SUPRA-COS	08/24/18	20,000,000.00	20,381,000.00	.859			43,668.15
37441	06/24/16	2.1250	WFC-WFC	04/22/19	15,000,000.00	15,285,000.00	1.432		159,375.00	54,556.68
37442	06/24/16	1.6000	BRK CORP NOTE-COS	05/15/17	7,105,000.00	7,154,123.97	.840	MATURED	7,716.03	7,243.59
37443	06/24/16	1.9500	IBM CORP NOTE - RBC	02/12/19	7,948,000.00	8,127,386.36	1.076			21,795.14
37445	06/29/16	1.0500	FHLB-CALL-PJC	09/28/18	3,500,000.00	3,507,798.00	.952			8,323.17
37446	07/05/16	1.1000	BANK OF NOVA SCOTIA YCD-	07/03/17	15,000,000.00	15,000,000.00	1.115			41,708.33
37449	07/14/16	1.1250	FHLB-CASTLEOAK	07/14/21	10,000,000.00	9,950,700.00	1.233			30,581.90
37450	07/20/16	1.1800	WFFB NCD-WFS	07/20/17	10,000,000.00	10,000,000.00	1.196			29,827.78
37458	07/27/16	1.5000	WALT DISNEY CORP - RBC	09/17/18	8,760,000.00	8,870,726.40	.903			19,964.96
37459	07/27/16	2.2500	PEPSICO CORP-UNIONBANC	01/17/19	3,841,000.00	3,954,117.45	1.037			10,218.81
37461	07/29/16	1.2550	YCD TDNY - RBC	07/03/17	25,000,000.00	25,000,000.00	1.272			79,309.03
37462	08/08/16	1.1000	MSFT CORP NOTE-WFS	08/08/19	10,000,000.00	10,004,400.00	1.088			27,134.34
37463	08/08/16	1.8500	WALT DISNEY CORP - RBC	05/30/19	5,037,000.00	5,150,836.20	1.027		46,592.25	13,189.69
37464	08/08/16	1.1000	APPLE CORP - WEDBUSH	08/02/19	8,831,000.00	8,828,412.52	1.113			24,501.47
37465	08/11/16	1.2000	PCAR-WFC	08/12/19	2,000,000.00	2,000,000.00	1.203			6,000.00
37466	08/12/16	1.1250	FHLMC - COS	08/12/21	10,000,000.00	9,949,200.00	1.236			30,656.65
37467	08/15/16	0.0000	FARMER MAC DISC	07/03/17	10,000,000.00	9,943,650.00	.642			15,925.00
37468	08/19/16	1.5500	CTS GO BONDS-WFC	08/15/20	12,770,000.00	12,826,698.80	1.437			45,942.51
37474	09/01/16	1.2500	CAT-WFC	08/18/17	5,000,000.00	5,018,250.00	.871			10,893.52
37475	09/19/16	.8750	COCA COLA CORP NOTE-WFS	10/27/17	6,700,000.00	6,690,754.00	1.004		29,312.50	16,744.05
37476	09/16/16	1.2500	FHLMC 1X - COS	08/15/19	7,560,000.00	7,560,756.00	1.250			23,560.29
37478	09/23/16	1.1100	WFFB NCD - WFC	07/03/17	25,000,000.00	25,000,000.00	1.125			70,145.84
37479	10/04/16	1.2700	BNSHOU YCD - RBC	07/03/17	25,000,000.00	25,000,000.00	1.288			80,256.94
37480	10/07/16	1.3500	PEP - BAC	10/04/19	5,000,000.00	5,002,350.00	1.337		33,187.50	16,679.16
37481	10/07/16	1.3500	PEP - MUFG	10/04/19	6,500,000.00	6,503,055.00	1.337		43,143.75	21,682.92
37482	10/11/16	5.6250	GE - MUFG	05/01/18	5,000,000.00	5,347,950.00	1.085		140,625.00	14,468.68
37483	10/26/16	4.0000	CTS GO - WFC	10/15/18	10,000,000.00	10,567,400.00	1.070		187,777.78	28,187.21
37485	10/27/16	1.1000	MSFT - Wedbush	08/08/19	5,000,000.00	4,984,035.00	1.222			15,181.35
37486	10/31/16	1.1800	RY YCD - RBC	08/31/17	30,000,000.00	30,000,000.00	1.196			89,483.33
37487	10/28/16	1.4418	BRK FLOAT - COS	08/15/19	10,050,000.00	10,081,114.80	1.277		32,274.74	32,100.20
37489	10/31/16	1.4000	HON - UNIONBANC	10/30/19	10,000,000.00	10,000,000.00	1.404		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	1.034		21,237.22	9,067.20
37492	11/03/16	0.0000	MSFT CP - BAML	04/13/17	10,000,000.00	9,961,538.89	.875	MATURED	38,461.11	2,866.67
37493	10/28/16	1.5509	IBM FLOAT - COS	02/12/19	10,000,000.00	10,056,680.00	1.251		34,313.16	31,365.31
37494	12/06/16	2.0920	LOSAPT-RBC	05/15/20	2,000,000.00	2,000,000.00	2.098		18,479.33	10,459.99
37495	11/28/16	1.0000	IBRD-COS	11/15/17	10,000,000.00	9,996,500.00	1.039		46,388.89	25,904.83
37496	12/09/16	3.1540	UNVHGR-RBC	05/15/21	2,070,000.00	2,161,866.60	2.068		28,291.38	11,155.16
37497	12/12/16	2.6090	PASTRN-WFC	12/01/21	2,000,000.00	2,057,320.00	1.982		24,495.61	10,171.10
37505	12/21/16	2.1500	LOS-WFC	09/01/21	10,000,000.00	9,990,900.00	2.177			54,232.86
37507	12/21/16	1.9300	LOS-RBC	09/01/20	6,560,000.00	6,501,616.00	2.195			35,587.51
37508	12/22/16	1.3800	BMOCHG YCD - UBS	09/18/17	15,000,000.00	15,000,000.00	1.399			52,325.00
37509	12/22/16	0.0000	TMCC CP	08/31/17	15,000,000.00	14,865,600.00	1.310			48,533.34
37510	12/30/16	2.1500	LOS MUNI BONDS -WFC	09/01/21	3,250,000.00	3,228,801.88	2.322			18,692.66
37512	01/20/17	1.7400	FHLB-WEDBUSH	07/01/20	30,000,000.00	30,000,000.00	1.745			130,500.00

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

04/01/17 THROUGH 06/30/17

SORT KEYS ARE FUND

FUND: 1 INVESTMENT FUNDS

PAGE: 4

RUN: 07/24/17 17:13:10

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
37513	01/04/17	1.1500	TORDNY YCD-CASTLEOAK	07/14/17	10,000,000.00	10,000,000.00	1.166			29,069.44
37514	01/06/17	1.1000	NYSHGR 1.1 - RJA	02/15/20	4,975,000.00	4,867,589.75	1.837			22,293.00
37515	01/09/17	5.0000	WIS-WFC	05/01/19	7,135,000.00	7,488,396.55	2.723		110,988.89	50,993.81
37516	01/23/17	1.4200	FHLB - MUFG	07/01/19	20,000,000.00	20,000,000.00	1.424			71,000.00
37517	01/10/17	1.7500	PCAR-MUFG	08/14/18	2,450,000.00	2,461,686.50	1.448			8,888.33
37518	01/20/17	1.1500	FHLMC STEPUP - RBC	07/01/20	20,000,000.00	20,000,000.00	1.153			57,500.00
37519	01/13/17	1.6250	GE CORP - COS	04/02/18	10,000,000.00	10,038,400.00	1.309		35,659.72	32,754.74
37520	01/18/17	1.3750	KO CORP - RBC	05/30/19	9,000,000.00	8,982,000.00	1.465		45,375.00	32,837.73
37521	01/18/17	1.7000	BRK CORP - RBC	03/15/19	4,500,000.00	4,512,195.00	1.575			17,713.11
37522	01/17/17	1.5000	Treasury Note -UBS	05/31/20	15,000,000.00	14,946,093.75	1.612		82,829.67	60,133.47
37523	01/26/17	2.0000	IBRD-SUPRA-WFC	01/26/22	10,000,000.00	9,945,700.00	2.126			52,706.08
37524	01/23/17	1.7960	UC CA REV BONDS-RBC	07/01/19	3,000,000.00	3,020,872.67	1.550			11,670.47
37526	01/24/17	2.3000	BK 1X CORP-COS	09/11/19	4,300,000.00	4,340,936.00	1.926			20,844.61
37527	01/24/17	2.1000	BRK CORP-COS	08/14/19	4,861,000.00	4,906,985.06	1.719			21,030.29
37528	01/20/17	1.1900	BMO YCD-BAML	08/16/17	13,150,000.00	13,173,094.10	1.267			41,623.32
37529	02/01/17	1.7130	CASPWR - RJA	05/01/21	10,000,000.00	9,831,700.00	2.460	05/01/17	45,441.48	19,998.66
37529	02/01/17	1.7130	CASPWR - RJA	05/01/21	9,844,534.90	9,678,851.38	2.141			34,626.60
37530	02/01/17	1.3750	T NOTE - MUFG	05/31/21	10,000,000.00	9,790,234.38	1.898		44,951.92	46,392.43
37531	02/07/17	2.2000	USB 1X - RBC	04/25/19	5,000,000.00	5,052,500.00	1.710		23,833.33	21,579.93
37532	02/09/17	1.9000	AAPL - COS	02/07/20	10,000,000.00	9,995,100.00	1.923			47,907.96
37533	03/06/17	1.6860	CVX-UNIONBANC	02/28/19	6,500,000.00	6,504,943.25	1.658			26,890.96
37534	03/22/17	2.2500	MDS GO MUNI - WFS	03/15/22	5,000,000.00	5,000,000.00	2.256			28,125.00
37535	10/25/16	0.0000	TMCC CP	07/07/17	10,000,000.00	9,917,833.33	1.186			29,322.23
37536	04/19/17	1.6400	FAMCA - RJA	04/17/20	15,000,000.00	14,996,100.00	1.649			49,460.24
37537	04/13/17	1.7960	UNVHGR-RJA	07/01/19	5,875,000.00	5,940,028.42	1.511			19,430.84
37538	04/17/17	0.0000	TMCC CP -TOY	11/24/17	20,000,000.00	19,846,527.78	1.277			52,083.33
37539	04/20/17	1.0000	IBRD STEP-UP CALL	12/30/21	2,750,000.00	2,757,027.78	1.253	06/30/17	6,722.22	6,722.22
37540	04/21/17	0.0000	PX- UNIONBANC	11/07/17	5,000,000.00	4,994,000.00	N.D.	04/21/17	1,950.00	1,950.00
37541	04/20/17	1.3650	RY YCD-RBC	02/28/18	20,000,000.00	20,000,000.00	1.384			54,600.00
37542	04/25/17	1.3000	AAPL UNIONBANC	02/23/18	6,227,000.00	6,246,981.75	1.178			13,509.79
37543	04/25/17	7.2500	JPM-RBC	02/01/18	25,000,000.00	26,507,666.67	1.532			74,567.38
37544	04/28/17	1.1000	AAPL-COS	08/02/19	8,000,000.00	7,938,133.33	1.565			21,784.50
37546	05/01/17	2.0000	CASPWR-RJA	05/01/22	20,000,000.00	19,750,600.00	2.272			74,998.21
37547	05/03/17	1.3760	IBRD-COS	04/10/18	10,000,000.00	10,024,591.11	1.200			19,443.16
37548	05/03/17	1.2900	TD YCD UBS	02/28/18	10,000,000.00	10,000,000.00	1.308			21,141.67
37549	05/09/17	2.1500	CORPORATE NOTES	02/24/20	7,666,000.00	7,755,762.47	1.859			20,930.07
37551	05/10/17	4.3750	FHLB-WEDBUSH	07/01/19	10,000,000.00	10,764,670.83	1.406			21,556.15
37552	05/17/17	4.3750	FHLB -WFC	07/01/19	10,000,000.00	10,779,377.78	1.341			17,814.80
37553	06/08/17	1.7960	UNVHGR-PJC	07/01/19	2,845,000.00	2,887,198.62	1.460			2,656.19
37554	06/23/17	1.2750	FRMDN FARMER MAC	07/02/18	50,000,000.00	50,000,000.00	1.293			14,166.67
37555	06/20/17	1.8000	DIS CORP - RBC	06/05/20	13,800,000.00	13,808,280.00	1.827			7,604.04
37557	06/23/17	5.5000	GE-RBC	01/08/20	10,000,000.00	11,175,783.33	1.742			4,267.86
37559	06/23/17	1.1090	FLB-FLOATER-UBS	07/01/19	30,000,000.00	30,000,000.00	1.124			7,393.33
37564	01/20/17	2.0700	IBRD-SUPRA-PJC	07/01/21	30,000,000.00	30,000,000.00	2.076			155,250.00

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
04/01/17 THROUGH 06/30/17
SORT KEYS ARE FUND
FUND: 1 INVESTMENT FUNDS

PAGE: 5
RUN: 07/24/17 17:13:10

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

SUBTOTAL (FUND) 1 INVESTMENT FUNDS				- ASSETS	518 DAYS	1733673668.95	1740660944.57		4,617,222.70	5,185,536.69
SUBTOTAL (FUND) 1 INVESTMENT FUNDS				- NET		1733673668.95	1740660944.57		4,617,222.70	5,185,536.69

FUND STATISTICS				ASSETS	LIABILITIES					

AVERAGE DAILY INVESTMENT BALANCE				:	1,613,007,450.22					
EARNED INTEREST YIELD THIS PERIOD				:	1.289		.000			
WEIGHTED AVG YIELD AT END OF PERIOD				:	1.298		.000			
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:				:	7,393,258.66					

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
04/01/17 THROUGH 06/30/17
SORT KEYS ARE FUND
FUND: 34 CSJ/CSC Jt Pwr

PAGE: 6
RUN: 07/24/17 17:13:10

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
37498	12/09/16	0.0000	PHLB DISC-UBS	06/29/17	866,000.00	863,035.87	.621	MATURED	2,964.13	1,305.98
37561	06/29/17	.9200	FNMA-WFS	06/26/18	868,000.00	865,219.51	1.267			60.09
SUBTOTAL (FUND) 34 CSJ/CSC Jt Pwr			- ASSETS	361 DAYS	868,000.00	865,219.51			2,964.13	1,366.07
SUBTOTAL (FUND) 34 CSJ/CSC Jt Pwr			- NET		868,000.00	865,219.51			2,964.13	1,366.07

FUND STATISTICS	ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE :	863,083.86	
EARNED INTEREST YIELD THIS PERIOD :	.635	.000
WEIGHTED AVG YIELD AT END OF PERIOD :	1.267	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:	126.64	

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

04/01/17 THROUGH 06/30/17

SORT KEYS ARE FUND

FUND: 57 AIRPORT 2007A AMT BOND PROCEEDS

PAGE: 7

RUN: 07/24/17 17:13:10

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	.7618	FEDERATED GOVT OBLIGATIO	07/01/17	2,384.21	2,384.21	.703		1.84	2.89
37370	11/20/15	.9239	LAIF-2007A AIRPORT	07/01/17	21,561,000.00	21,561,000.00	.924		67,888.28	65,330.47
SUBTOTAL (FUND) 57 AIRPORT 2007A AMT B- ASSETS				1 DAYS	21,563,384.21	21,563,384.21			67,890.12	65,333.36
SUBTOTAL (FUND) 57 AIRPORT 2007A AMT B- NET					21,563,384.21	21,563,384.21			67,890.12	65,333.36

FUND STATISTICS		ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE	:	28,363,143.33	
EARNED INTEREST YIELD THIS PERIOD	:	.924	.000
WEIGHTED AVG YIELD AT END OF PERIOD	:	.924	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:	:	65,331.44	

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
04/01/17 THROUGH 06/30/17
SORT KEYS ARE FUND

PAGE: 8

RUN: 07/24/17 17:13:10

FUND: 58 AIRPORT 2007B NON-AMT BOND PROCE

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
37054	11/06/12	.4563	FEDERATED GOVT OBLIGATIO	07/01/17			.000			
37358	10/20/15	.7762	LAIF-2007B AIRPORT	07/01/17			.000		24.49	
SUBTOTAL (FUND) 58 AIRPORT 2007B NON-A- ASSETS			0 DAYS		.00	.00			24.49	.00
SUBTOTAL (FUND) 58 AIRPORT 2007B NON-A- NET					.00	.00			24.49	.00
FUND STATISTICS				ASSETS	LIABILITIES					
AVERAGE DAILY INVESTMENT BALANCE :										
EARNED INTEREST YIELD THIS PERIOD :				.000						
WEIGHTED AVG YIELD AT END OF PERIOD :				.000						
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:				-.08						

GRAND TOTAL 100.00%(C) 512 DAYS 1756105053.16 1763089548.29 1.283 4,688,101.44 5,252,236.12

(EID / ERNEID)

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/16 THROUGH 6/30/17
SORT KEYS ARE FUND
FUNDS: 000001, 000034, 000057, 000058

PAGE: 1
RUN: 07/24/17 17:16:02

INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACCRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
32936	STATE INVESTMT POOL-CTY I 01/01/02 .924 07/01/17	23,587,000.00		-.26	170,779.70		135,736.10	35,043.34		170,779.70	170,779.70
36512	FEDERATED GOVT OBLIGATI I 07/01/10 .758 07/01/17	11,134.05		2.64	754.45	349.43	1,106.52			1,103.88	1,103.88
37042	SJ FINANCING AUTHORITY I 09/19/12 .924 07/01/17	63,469,000.00		30,602.09	188,578.72		149,566.42	69,614.39		188,578.72	188,578.72
37050	FHLMC-GILFD I 10/18/12 .625 11/01/16			10,416.67	20,833.33		31,250.00			20,833.33	20,833.33
37051	FHLMC-WF I 10/22/12 .625 11/01/16D			10,416.67 20,068.80	20,833.33 1,831.20		31,250.00 21,900.00			20,833.33 1,831.20	22,664.53
37052	FHLB-WF I 10/23/12 .750 09/08/17D	10,000,000.00		23,541.67 50,446.32	75,000.00 13,669.57		75,000.00	23,541.67 64,115.89		75,000.00 13,669.57	88,669.57
37061	FHLMC-CALL-WF I 11/28/12 .850 11/28/17	10,000,000.00		7,791.67	85,000.00		85,000.00	7,791.67		85,000.00	85,000.00
37074	FHLB-WF I 01/10/13 .750 12/08/17D	10,000,000.00		4,791.67 27,226.99	75,000.00 7,837.43		75,000.00	4,791.67 35,064.42		75,000.00 7,837.43	82,837.43
37076	FHLMC-CALL-GILFD I 01/30/13 1.000 01/30/18			83,888.89	66,111.11		150,000.00			66,111.11	66,111.11
37084	FHLB-WF I 01/22/13 .750 12/08/17D	10,000,000.00		4,791.67 16,925.32	75,000.00 4,918.59		75,000.00	4,791.67 21,843.91		75,000.00 4,918.59	79,918.59
37085	FHLMC-WF I 01/22/13 .750 01/12/18D	5,000,000.00		17,604.17 16,806.61	37,500.00 4,884.08		37,500.00	17,604.17 21,690.69		37,500.00 4,884.08	42,384.08
37101	FHLMC-CALL-CS I 04/30/13 1.060 04/30/18			17,961.11	35,038.89		53,000.00			35,038.89	35,038.89
37105	FFCB-GILFD I 04/25/13 .600 04/25/17D			11,000.00 6,607.05	49,000.00 1,692.95		60,000.00			49,000.00 1,692.95	50,692.95
37109	FNMA-CALL-CS I 05/14/13 .550 11/14/16D			7,180.56 1,787.50	20,319.44 212.50		27,500.00			20,319.44 212.50	20,531.94

(EID / ERNEID)

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/16 THROUGH 6/30/17
SORT KEYS ARE FUND
FUNDS: 000001, 000034, 000057, 000058

PAGE: 2
RUN: 07/24/17 17:16:02

INV NO.	DESCRIPTION	CURRENT PERIOD	PRIOR PERIOD	PRIOR PERIOD	SCHEDULED	POSTED ACCL.	POSTED	PERIOD END	GAIN/(LOSS)	EARNED	TOTAL/NET
	PURCH RATE MATURITY	ENDING PAR	STORED ACCRL.	CALC. ADJUST.	ACCRUALS	ADJUSTMENTS	RECEIPTS	ACCRUED	SALE/WRTDWN	THIS PERIOD	EARNINGS
37111	FNMA-CALL-CS 05/15/13 1.000 02/15/18D	I	37,777.78 987.05		12,222.22 -987.05		50,000.00		1,500.00	12,222.22 512.95	12,735.17
37115	FHLMC-CALL-CITIG 06/27/13 1.250 06/27/18D	I	4,000,000.00 555.56 3,614.46		50,000.00 1,199.34		50,000.00	555.56 4,813.80		50,000.00 1,199.34	51,199.34
37116	FHLB-CITIG 06/25/13 1.250 06/08/18P	I	10,000,000.00 7,986.11 -14,315.64		125,000.00 -4,741.57		125,000.00	7,986.11 -19,057.21		125,000.00 -4,741.57	120,258.43
37117	FNMA-CALL-UBS 06/26/13 1.050 04/17/18D	I	11,000,000.00 23,741.67 48,278.47		115,500.00 16,005.13		115,500.00	23,741.67 64,283.60		115,500.00 16,005.13	131,505.13
37118	FNMA-GILFD 06/13/13 .875 08/28/17D	I	10,000,000.00 29,895.83 72,841.25		87,500.00 23,866.30		87,500.00	29,895.83 96,707.55		87,500.00 23,866.30	111,366.30
37121	FNMA-MUBC 06/25/13 .375 07/05/16D	I	27,500.00 220,748.73		625.00 801.27		28,125.00 221,550.00			625.00 801.27	1,426.27
37122	FHLMC-UBS 06/25/13 1.250 05/12/17P	I	17,013.89 -1,088.78		107,986.11 -311.22		125,000.00 -1,400.00			107,986.11 -311.22	107,674.89
37123	FHLMC-UBS 06/25/13 1.250 05/12/17P	I	17,013.89 -1,088.78		107,986.11 -311.22		125,000.00 -1,400.00			107,986.11 -311.22	107,674.89
37124	FHLB-GILFD 06/25/13 1.000 06/09/17D	I	12,222.22 204,994.88		187,777.78 63,805.12		200,000.00 268,800.00			187,777.78 63,805.12	251,582.90
37131	FHLMC-WF 08/05/13 1.000 09/29/17D	I	10,000,000.00 25,555.56 62,148.28		100,000.00 21,379.95		100,000.00	25,555.56 83,528.23		100,000.00 21,379.95	121,379.95
37136	FFCB-WF 09/06/13 1.410 09/06/17	I	10,000,000.00 45,041.67		141,000.00		141,000.00	45,041.67		141,000.00	141,000.00
37138	FHLMC-GILFD 09/12/13 .875 10/14/16D	I	9,357.64 16,415.16		12,517.36 1,684.84		21,875.00 18,100.00			12,517.36 1,684.84	14,202.20
37139	FNMA-WF 09/13/13 .625 08/26/16D	I	10,850.69 37,922.08		4,774.31 2,077.92		15,625.00 40,000.00			4,774.31 2,077.92	6,852.23
37140	FNMA-CALL-GILFD 09/06/13 .625 09/26/16D	I	8,246.53 75,146.51		7,378.47 6,353.49		15,625.00 81,500.00			7,378.47 6,353.49	13,731.96

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/16 THROUGH 6/30/17
SORT KEYS ARE FUND
FUNDS: 000001, 000034, 000057, 000058

INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACCRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
37141	FHLMC-CALL-GILFD 09/11/13 .700 05/08/17D	I	5,152.78 102,208.24		29,847.22 31,041.76		35,000.00 133,250.00			29,847.22 31,041.76	60,888.98
37142	FFCB-WF 09/17/13 .875 12/07/16D	I	5,833.32 50,597.28		37,916.67 7,902.72		43,750.00 58,500.00	- .01		37,916.67 7,902.72	45,819.39
37148	FHLMC-WF 10/01/13 .875 03/07/18D	I	10,000,000.00 27,708.33 139,616.81		87,500.00 50,757.11		87,500.00 27,708.33 190,373.92			87,500.00 50,757.11	138,257.11
37149	FNMA-GILFD 09/30/13 1.000 09/20/17D	I	5,000,000.00 14,027.78 34,146.45		50,000.00 12,401.45		50,000.00 14,027.78 46,547.90			50,000.00 12,401.45	62,401.45
37150	FHLMC-CALL-UBC 10/02/13 .700 05/08/17D	I	5,152.78 54,195.59		29,847.22 16,804.41		35,000.00 71,000.00			29,847.22 16,804.41	46,651.63
37151	FNMA-GILFD 10/02/13 .625 08/26/16D	I	21,701.39 9,565.91		9,548.61 534.09		31,250.00 10,100.00			9,548.61 534.09	10,082.70
37163	FNMA-WF 12/04/13 .875 05/21/18D	I	10,000,000.00 9,722.22 118,408.84		87,500.00 45,977.90		87,500.00 9,722.22 164,386.74			87,500.00 45,977.90	133,477.90
37164	FNMA-WF 12/05/13 .375 07/05/16D	I	18,333.33 33,258.32		416.67 141.68		18,750.00 33,400.00			416.67 141.68	558.35
37165	FNMA-WF 12/05/13 .875 02/08/18D	I	10,000,000.00 34,756.94 98,576.54		87,500.00 38,317.82		87,500.00 34,756.94 136,894.36			87,500.00 38,317.82	125,817.82
37175	FNMA-WF 01/08/14 .875 10/26/17D	I	10,000,000.00 15,798.61 88,216.29		87,500.00 35,578.95		87,500.00 15,798.61 123,795.24			87,500.00 35,578.95	123,078.95
37181	FNMA-WF 01/22/14 .625 08/26/16D	I	21,701.39 9,690.92		9,548.61 609.08		31,250.00 10,300.00			9,548.61 609.08	10,157.69
37182	FHLMC-WF 01/22/14 1.000 07/28/17D	I	10,000,000.00 42,500.00 34,653.86		100,000.00 14,196.02		100,000.00 42,500.00 48,849.88			100,000.00 14,196.02	114,196.02
37183	FFCB-WF 01/23/14 1.160 10/23/17D	I	10,000,000.00 21,911.11 20,218.41		116,000.00 8,291.82		116,000.00 21,911.11 28,510.23			116,000.00 8,291.82	124,291.82
37197	FHLMC-GILFD 04/17/14 1.000 07/28/17D	I	10,000,000.00 42,500.00 2,220.20		100,000.00 1,005.43		100,000.00 42,500.00 3,225.63			100,000.00 1,005.43	101,005.43

CITY OF SAN JOSE
 TREASURY DIVISION
 EARNED INCOME DETAIL
 7/01/16 THROUGH 6/30/17
 SORT KEYS ARE FUND
 FUNDS: 000001, 000034, 000057, 000058

INV NO.	DESCRIPTION	CURRENT PERIOD	PRIOR PERIOD	PRIOR PERIOD	SCHEDULED	POSTED ACCRL.	POSTED	PERIOD END	GAIN/(LOSS)	EARNED	TOTAL/NET
	PURCH RATE MATURITY	ENDING PAR	STORED ACCRL.	CALC. ADJUST.	ACCRUALS	ADJUSTMENTS	RECEIPTS	ACCRUED	SALE/WRTDWN	THIS PERIOD	EARNINGS
37198	FHLB-UBS 04/17/14 .875 05/24/17D	I	8,993.06 11,026.48		78,506.94 4,473.52		87,500.00 15,500.00			78,506.94 4,473.52	82,980.46
37203	FHLB - GILFD 04/30/14 .875 05/24/17D	I	13,489.58 28,569.24		117,760.42 11,780.76		131,250.00 40,350.00			117,760.42 11,780.76	129,541.18
37207	FNMA - UBS 04/30/14 .875 08/28/17D	I	10,000,000.00 30,381.94 47,606.09		87,500.00 21,912.00		87,500.00	30,381.94 69,518.09		87,500.00 21,912.00	109,412.00
37222	FFCB-GILFD 06/25/14 1.460 11/21/18D	I	6,000,000.00 9,733.33 16,561.90		87,600.00 8,202.29		87,600.00	9,733.33 24,764.19		87,600.00 8,202.29	95,802.29
37223	FNMA-WF 06/25/14 .375 07/05/16D	I	18,333.33 30,136.44		416.67 163.56		18,750.00 30,300.00			416.67 163.56	580.23
37227	US TREASURY NOTES-BOFA 06/25/14 .625 12/15/16D	I	2,732.24 15,923.15		28,517.76 3,608.10		31,250.00 19,531.25			28,517.76 3,608.10	32,125.86
37260	US BANCPRP-CORP NOTE-WF 10/28/14 2.200 11/15/16P	I	28,111.11 -218,898.26		62,944.45 218,898.26		91,055.56		-267,900.00	62,944.45 -49,001.74	13,942.71
37261	GECC-CORP NOTE-RBC 10/28/14 5.375 10/20/16P	I	31,802.08 -230,452.28		48,822.92 -41,797.72		80,625.00 -272,250.00			48,822.92 -41,797.72	7,025.20
37271	FHLB-CASTLEOAK 12/15/14 .880 07/03/17	I	20,000,000.00 7,822.22		176,000.00		176,000.00	7,822.22		176,000.00	176,000.00
37272	FHLB-WF 12/05/14 .430 07/01/16	I	43,000.00				43,000.00				
37290	FNMA-MSTEP-CALL-RBC 01/21/15 1.000 01/17/19P	I	13,666.67 -2,126.81		16,333.33 2,126.81		30,000.00		-5,880.00	16,333.33 -3,753.19	12,580.14
37292	P&G-CORP NOTE-RBC 01/21/15 1.450 08/15/16P	I	27,388.89 -69,007.52		8,861.11 -5,892.48		36,250.00 -74,900.00			8,861.11 -5,892.48	2,968.63
37296	P&G-CORP NOTE-RBC 01/26/15 1.450 08/15/16P	I	13,283.61 -32,639.73		4,297.64 -2,813.77		17,581.25 -35,453.50			4,297.64 -2,813.77	1,483.87
37297	FHLB-WF-CALL 02/10/15 1.530 07/01/19	I	76,500.00				76,500.00				

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/16 THROUGH 6/30/17
SORT KEYS ARE FUND
FUNDS: 000001, 000034, 000057, 000058

INV NO.	DESCRIPTION	CURRENT PERIOD	PRIOR PERIOD	PRIOR PERIOD	SCHEDULED	POSTED ACCRL.	POSTED	PERIOD END	GAIN/(LOSS)	EARNED	TOTAL/NET
	PURCH RATE MATURITY	ENDING PAR	STORED ACCRL.	CALC. ADJUST.	ACCRUALS	ADJUSTMENTS	RECEIPTS	ACCRUED	SALE/WRTDWN	THIS PERIOD	EARNINGS
37312	JPM-UBS 04/20/15 1.350 02/15/17P	I	51,000.00 -40,122.64		84,000.00 -20,977.36		135,000.00 -61,100.00			84,000.00 -20,977.36	63,022.64
37318	FHLB-PJC 05/08/15 .345 07/01/16	I	51,750.00				51,750.00				
37320	FHLB-WFC 04/30/15 1.125 02/28/18P	I	2,155,000.00 8,283.28 -3,591.33		24,243.76 -3,062.71		24,243.76 -6,654.04	8,283.28		24,243.76 -3,062.71	21,181.05
37321	CAT-UBS 05/05/15 1.000 11/25/16P	I	2,800.00 -12,529.71		11,200.00 -4,354.29		14,000.00 -16,884.00			11,200.00 -4,354.29	6,845.71
37323	FNMA-WFC 04/30/15 1.130 02/28/18P	I	7,845,000.00 30,780.73 -13,073.79		88,648.50 -11,149.37		88,648.50 -24,223.16	30,780.73		88,648.50 -11,149.37	77,499.13
37325	FFCB 05/13/15 .450 09/16/16D	I	7,054.68 1,541.49		5,039.06 286.01		12,093.75 1,827.50	-.01		5,039.06 286.01	5,325.07
37327	FHLMC-WFC 05/22/15 .875 10/14/16P	I	11,229.17 -24,121.64		15,020.83 -6,238.36		26,250.00 -30,360.00			15,020.83 -6,238.36	8,782.47
37328	PG-RBC 06/04/15 1.450 08/15/16P	I	54,777.78 -100,493.15		17,722.22 -11,506.85		72,500.00 -112,000.00			17,722.22 -11,506.85	6,215.37
37329	FHLMC-PJC 06/05/15 .875 10/14/16P	I	18,715.28 -38,884.51		25,034.72 -10,415.49		43,750.00 -49,300.00			25,034.72 -10,415.49	14,619.23
37331	FFCB - GILFD 06/24/15 1.800 06/15/20P	I	20,000,000.00 16,000.00 -5,416.50		360,000.00 -5,300.32		360,000.00 -10,716.82	16,000.00		360,000.00 -5,300.32	354,699.68
37336	BRK CORP-UBS 06/24/15 2.200 08/15/16P	I	41,555.56 -78,347.85		13,444.44 -9,452.15		55,000.00 -87,800.00			13,444.44 -9,452.15	3,992.29
37341	IBM CORP-WFC 06/30/15 1.125 02/06/18D	I	8,250,000.00 37,382.81 19,464.11		92,812.50 19,358.03		92,812.50 38,822.14	37,382.81		92,812.50 19,358.03	112,170.53
37344	3M COMPANY CORP-UBS 07/02/15 1.375 09/29/16P	I	17,569.44 -36,620.33		16,805.56 -9,029.67		34,375.00 -45,650.00			16,805.56 -9,029.67	7,775.89
37345	FFCB-WFC 07/02/15 1.900 07/02/18P	I	7,000,000.00 66,130.56 -51,123.31		133,000.00 -51,123.32		133,000.00 -102,246.63	66,130.56		133,000.00 -51,123.32	81,876.68

(EID / ERNEID)

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/16 THROUGH 6/30/17
SORT KEYS ARE FUND
FUNDS: 000001, 000034, 000057, 000058

PAGE: 6
RUN: 07/24/17 17:16:02

INV NO.	DESCRIPTION	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACCRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
37349	WFC Corp-RBC 07/30/15 1.250 07/20/16P	I	89,444.44 -87,923.06		10,555.56 -4,957.09		100,000.00 -92,880.15			10,555.56 -4,957.09	5,598.47
37351	FNMA DISC NOTE - BAML 07/31/15 .000 07/01/16D	I	30,800.00				30,800.00				
37352	FPCB-WFC 09/03/15 .680 07/03/17	I 15,000,000.00	50,433.33		102,000.00		102,000.00	50,433.33		102,000.00	102,000.00
37353	FHLB DISC NOTE - CASTLE 09/01/15 .000 07/01/16D	I	31,666.67				31,666.67				
37356	BRK Corp Note - RBC 09/08/15 2.200 08/15/16P	I	83,111.11 -128,786.84		26,888.89 -19,513.16		110,000.00 -148,300.00			26,888.89 -19,513.16	7,375.73
37357	CP-DISC TMCC-TOY 10/05/15 .000 07/01/16D	I	40,500.00				40,500.00				
37359	CHEVRON Corp Note-Union 10/23/15 1.365 03/02/18P	I 5,000,000.00	22,560.42 -8,209.76		68,250.00 -11,891.11		68,250.00 -20,100.87	22,560.42 -20,100.87		68,250.00 -11,891.11	56,358.89
37360	CHEVRON Corp Note-Union 10/26/15 1.365 03/02/18P	I 5,000,000.00	22,560.42 -8,256.47		68,250.00 -12,102.85		68,250.00 -20,359.32	22,560.42 -20,359.32		68,250.00 -12,102.85	56,147.15
37361	FHLB-WFC 10/28/15 .400 10/28/16	I	12,600.00		23,400.00		36,000.00			23,400.00	23,400.00
37362	SDGSCD-WFC 10/30/15 .450 07/01/16P	I	48,187.50 -9,900.00				48,187.50 -9,900.00				
37363	MSFT Corp Note 11/03/15 1.300 11/03/18D	I 5,000,000.00	10,472.22 1,099.45		65,000.00 1,665.15		65,000.00 2,764.60	10,472.22 2,764.60		65,000.00 1,665.15	66,665.15
37364	Farmer Mac Disc Note 10/30/15 .000 08/05/16D	I	25,935.97		3,705.14		29,641.11			3,705.14	3,705.14
37365	PEPSICO Corp Note-Union 11/09/15 .950 02/22/17P	I	24,986.58 -8,386.46		44,743.42 -8,422.14		69,730.00 -16,808.60			44,743.42 -8,422.14	36,321.28
37366	JPM Corp Note - UBS 11/09/15 1.350 02/15/17P	I	51,000.00 -8,204.74		84,000.00 -7,995.26		135,000.00 -16,200.00			84,000.00 -7,995.26	76,004.74

(EID / ERNEID)

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/16 THROUGH 6/30/17
SORT KEYS ARE FUND
FUNDS: 000001, 000034, 000057, 000058

PAGE: 7
RUN: 07/24/17 17:16:02

INV NO.	DESCRIPTION	CURRENT PERIOD	PRIOR PERIOD	PRIOR PERIOD	SCHEDULED	POSTED ACCRL.	POSTED	PERIOD END	GAIN/(LOSS)	EARNED	TOTAL/NET
	PURCH RATE MATURITY	ENDING PAR	STORED ACCRL.	CALC. ADJUST.	ACCRUALS	ADJUSTMENTS	RECEIPTS	ACCRUED	SALE/WRTDWN	THIS PERIOD	EARNINGS
37368	CHEVRON Corp Note-Wedbu I 11/18/15 1.365 03/02/18D	5,000,000.00	22,560.42 202.99		68,250.00 327.85		68,250.00	22,560.42 530.84		68,250.00 327.85	68,577.85
37369	Caterpillar Corp Note-R I 11/23/15 1.000 11/25/16P		10,012.00 -19,240.45		40,048.00 -12,797.95		50,060.00 -32,038.40			40,048.00 -12,797.95	27,250.05
37371	FARMER MAC DISCOUNT NOT I 11/25/15 .000 07/01/16D		35,587.50				35,587.50				
37372	CATERPILLAR CORP NOTE-W I 12/04/15 2.450 09/06/18P	8,090,000.00	63,315.49 -37,554.63		198,205.00 -65,273.53		198,205.00	63,315.49 -102,828.16		198,205.00 -65,273.53	132,931.47
37373	CAT CORP NOTE-RBC I 12/07/15 1.000 11/25/16P		4,750.00 -7,193.83		19,000.00 -5,108.67		23,750.00 -12,302.50			19,000.00 -5,108.67	13,891.33
37374	UC CA REV BOND-WFB I 12/14/15 1.796 07/01/19P	8,265,000.00	74,219.70 -7,709.75		148,439.40 -14,070.28		148,439.40	74,219.70 -21,780.03		148,439.40 -14,070.28	134,369.12
37375	UC CA REV BOND-WFB I 12/14/15 1.796 07/01/19P	2,500,000.00	22,450.00 -2,332.05		44,900.00 -4,255.98		44,900.00	22,450.00 -6,588.03		44,900.00 -4,255.98	40,644.02
37377	PCAR CORP - MUFG I 12/28/15 1.750 08/14/18	6,400,000.00	42,622.22		112,000.00		112,000.00	42,622.22		112,000.00	112,000.00
37378	TREASURY NOTE - PJC I 12/29/15 2.125 08/31/20P	10,000,000.00	71,025.82 -19,474.04		212,500.00 -38,421.76		212,500.00	71,025.82 -57,895.80		212,500.00 -38,421.76	174,078.24
37379	RY YCD - RBC I 01/05/16 .825 07/01/16		89,741.67				89,741.67				
37380	DE CORP - MUFG I 01/11/16 1.950 12/13/18P	5,160,000.00	5,031.00 -4,000.91		100,620.00 -8,490.30		100,620.00	5,031.00 -12,491.21		100,620.00 -8,490.30	92,129.70
37381	TDNY YCD - BAC I 01/08/16 .830 07/01/16		100,868.06				100,868.06				
37382	FNMA 1X - CASTLEOAK I 01/08/16 2.000 08/24/18P		70,555.56 -14,826.64		29,444.44 14,826.64		100,000.00		-81,250.00	29,444.44 -66,423.36	-36,978.92
37383	USB CORP - WEDBUSH I 01/19/16 1.950 11/15/18P	14,000,000.00	34,883.33 -27,324.85		273,000.00 -60,814.45		273,000.00	34,883.33 -88,139.30		273,000.00 -60,814.45	212,185.55

(BID / ERNEID)

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/16 THROUGH 6/30/17
SORT KEYS ARE FUND
FUNDS: 000001, 000034, 000057, 000058

PAGE: 8
RUN: 07/24/17 17:16:02

INV NO.	DESCRIPTION	CURRENT PERIOD	PRIOR PERIOD	PRIOR PERIOD	SCHEDULED	POSTED ACCRL.	POSTED	PERIOD END	GAIN/(LOSS)	EARNED	TOTAL/NET
	PURCH RATE MATURITY	ENDING PAR	STORED ACCRL.	CALC. ADJUST.	ACCRUALS	ADJUSTMENTS	RECEIPTS	ACCRUED	SALE/WRTDWN	THIS PERIOD	EARNINGS
37384	FHLB-Wells Fargo 01/20/16 .865 07/03/17	I 20,000,000.00	77,369.44		173,000.01		164,830.56	85,538.89		173,000.01	173,000.01
37387	IBRD-CASTLEOAK 01/22/16 1.095 07/02/18	I 30,000,000.00	145,087.50		328,500.00		310,400.00	163,187.50		328,500.00	328,500.00
37388	USB CORP NOTE-UBS 01/20/16 1.650 05/15/17P	I	21,083.33 -20,535.97		130,166.67 20,535.97		151,250.00		-60,600.00	130,166.67 -40,064.03	90,102.64
37389	JNJ CORP NOTE-UNIONBANC 01/20/16 1.650 12/05/18P	I 8,235,000.00	9,813.38 -16,925.83		135,877.50 -37,901.39		135,877.50	9,813.38 -54,827.22		135,877.50 -37,901.39	97,976.11
37390	DE CORP NOTE-RBC 01/20/16 1.950 12/13/18P	I 5,000,000.00	4,875.00 -6,501.51		97,500.00 -14,558.61		97,500.00	4,875.00 -21,060.12		97,500.00 -14,558.61	82,941.39
37391	MSFT CORP NOTE-RBC 01/20/16 1.300 11/03/18P	I 10,000,000.00	20,944.44 -640.47		130,000.00 -1,434.19		130,000.00	20,944.44 -2,074.66		130,000.00 -1,434.19	128,565.81
37392	FHLMC-MULTISTEP CALL-PJ 01/20/16 .750 07/01/20D	I	46,875.00 627.31		-627.31		46,875.00		6,250.00	5,622.69	5,622.69
37393	CHEVRON CORP CONT CALL- 01/20/16 1.104 12/05/17D	I 9,294,000.00	7,410.42 10,062.62		102,605.76 22,532.86		102,605.76	7,410.42 32,595.48		102,605.76 22,532.86	125,138.62
37394	CP DISC-TMCC-TOY 01/20/16 .800 08/25/16D	I	54,333.34		18,333.33		72,666.67			18,333.33	18,333.33
37395	WFFB-NCD-WFS 01/20/16 .790 07/01/16	I	35,769.44				35,769.44				
37396	CP-DISC-KOPP-BAC 01/20/16 .000 09/16/16D	I	43,466.67		20,533.33		64,000.00			20,533.33	20,533.33
37397	FNMA 4X - CASTLEOAK 02/22/16 1.150 02/22/19	I 10,000,000.00	41,208.33		115,000.00		115,000.00	41,208.33		115,000.00	115,000.00
37398	FHLB-CASTLEOAK 02/18/16 1.375 02/18/21D	I 10,000,000.00	50,798.61 2,963.11		137,500.00 8,071.16		137,500.00	50,798.61 11,034.27		137,500.00 8,071.16	145,571.16
37399	PEPSICO-CORP NOTE-UBS 03/03/16 1.000 10/13/17P	I 9,575,000.00	20,745.83 -1,092.43		95,750.00 -3,322.80		95,750.00	20,745.83 -4,415.23		95,750.00 -3,322.80	92,427.20

CITY OF SAN JOSE
 TREASURY DIVISION
 EARNED INCOME DETAIL
 7/01/16 THROUGH 6/30/17
 SORT KEYS ARE FUND
 FUNDS: 000001, 000034, 000057, 000058

INV NO.	DESCRIPTION	CURRENT PERIOD	PRIOR PERIOD	PRIOR PERIOD	SCHEDULED	POSTED ACCRL.	POSTED	PERIOD END	GAIN/(LOSS)	EARNED	TOTAL/NET
	PURCH RATE MATURITY	ENDING PAR	STORED ACCRL.	CALC. ADJUST.	ACCRUALS	ADJUSTMENTS	RECEIPTS	ACCRUED	SALE/WRTDWN	THIS PERIOD	EARNINGS
37400	BANK OF NOVA SCOTIA YCD I 03/07/16 .840 09/02/16		54,133.33		29,400.00		83,533.33			29,400.00	29,400.00
37402	IBRD - RBC I 04/01/16 1.876 03/15/19P	20,000,000.00	110,475.56 -34,374.03		375,200.00 -137,873.84		375,200.00	110,475.56 -172,247.87		375,200.00 -137,873.84	237,326.16
37403	FFCB-WFS I 04/04/16 1.150 07/01/19P	5,000,000.00	14,375.00 -1,431.95		57,500.00 -5,939.36		43,125.00	28,750.00 -7,371.31		57,500.00 -5,939.36	51,560.64
37404	IADB-UBS I 04/08/16 2.125 11/09/20P	10,000,000.00	30,694.44 -17,541.77		212,500.00 -76,223.15		212,500.00	30,694.44 -93,764.92		212,500.00 -76,223.15	136,276.85
37405	UNVHGR (UC REV BONDS)-W I 04/20/16 1.490 05/15/20	5,570,000.00	16,368.06		82,993.00		88,756.40	10,604.66		82,993.00	82,993.00
37407	PCAR CORP NOTE -UNIONBA I 04/21/16 1.650 02/25/19P	7,315,000.00	42,244.13 -4,314.72		120,697.50 -22,181.34		120,697.50	42,244.13 -26,496.06		120,697.50 -22,181.34	98,516.16
37408	CA STATE GO REV BONDS-W I 04/28/16 1.500 04/01/21	10,000,000.00	26,250.00		150,000.00		138,750.00	37,500.00		150,000.00	150,000.00
37410	FARMER MAC DISCOUNT-UBS I 04/26/16 .000 02/03/17D		10,266.67		33,755.55		44,022.22			33,755.55	33,755.55
37411	CA STATE GO REV BONDS-W I 04/29/16 1.500 04/01/21D	10,000,000.00	26,250.00 1,902.61		150,000.00 11,023.08		138,750.00	37,500.00 12,925.69		150,000.00 11,023.08	161,023.08
37412	IBRD-SUPRA-RBC I 04/29/16 1.250 04/26/19D	9,415,000.00	21,249.13 814.76		117,687.50 4,720.43		117,687.50	21,249.13 5,535.19		117,687.50 4,720.43	122,407.93
37413	JNJ CORP NOTE - CASTLEO I 05/04/16 1.650 12/05/18P	10,000,000.00	11,916.67 -10,992.38		165,000.00 -69,176.19		165,000.00	11,916.67 -80,168.57		165,000.00 -69,176.19	95,823.81
37414	PEP-FLOAT CORP NOTE-CAS I 05/04/16 1.762 02/22/19P	10,000,000.00	13,821.11 -4,740.82		152,384.90 -29,834.47	-8.14	146,623.20	19,574.67 -34,575.29		152,376.76 -29,834.47	122,542.29
37415	FFCB-WFS I 05/04/16 1.150 07/01/19P	5,000,000.00	14,375.00 -1,169.56		57,500.00 -7,360.15		43,125.00	28,750.00 -8,529.71		57,500.00 -7,360.15	50,139.85
37416	IBRD-SUPRA-PJC I 05/20/16 .700 07/03/17	25,000,000.00	19,930.56		175,000.00		108,402.78	86,527.78		175,000.00	175,000.00

(EID / ERNEID)

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/16 THROUGH 6/30/17
SORT KEYS ARE FUND
FUNDS: 000001, 000034, 000057, 000058

PAGE: 10
RUN: 07/24/17 17:16:02

INV NO.	DESCRIPTION	CURRENT PERIOD	PRIOR PERIOD	PRIOR PERIOD	SCHEDULED	POSTED ACCL.	POSTED	PERIOD END	GAIN/(LOSS)	EARNED	TOTAL/NET
	PURCH RATE MATURITY	ENDING PAR	STORED ACCRL.	CALC. ADJUST.	ACCRUALS	ADJUSTMENTS	RECEIPTS	ACCRUED	SALE/WRTDWN	THIS PERIOD	EARNINGS
37417	TOY-TMCC CP DISCOUNT I 05/09/16 .970 02/03/17D		14,280.56		58,469.44		72,750.00			58,469.44	58,469.44
37419	CHEVRON CP DISCOUNT I 05/10/16 .000 01/06/17D		12,277.78		44,625.00		56,902.78			44,625.00	44,625.00
37420	JPM CORP NOTE - UBS I 05/13/16 1.350 02/15/17P		66,713.10 -9,660.65		109,880.40 -45,148.74		176,593.50 -54,809.39			109,880.40 -45,148.74	64,731.66
37421	DISNEY CORP NOTE - RBC I 05/13/16 1.500 09/17/18P	5,000,000.00	21,666.67 -4,173.86		75,000.00 -31,091.02		75,000.00	21,666.67 -35,264.88		75,000.00 -31,091.02	43,908.98
37422	JNJ CORP NOTE -WEDBUSH I 05/17/16 1.125 03/01/19P	10,000,000.00	37,500.00 -1,414.54		112,500.00 -11,473.48		112,500.00	37,500.00 -12,888.02		112,500.00 -11,473.48	101,026.52
37423	IADB SUPRA-WFC I 05/16/16 1.125 03/15/17P		35,688.88 -6,586.79		85,518.62 -36,800.11		121,207.50 -43,386.90			85,518.62 -36,800.11	48,718.51
37424	CP DISCOUNT KOPP-BAML I 05/25/16 .000 02/17/17D		9,250.00		57,750.00		67,000.00			57,750.00	57,750.00
37425	FHLB-WFS I 05/27/16 .875 06/29/18D	10,000,000.00	486.11 1,105.50		87,500.00 11,528.83		87,500.00	486.11 12,634.33		87,500.00 11,528.83	99,028.83
37426	FHLB-WFS I 06/01/16 .625 05/30/17D		5,381.94 1,163.64		57,118.06 12,916.36		62,500.00 14,080.00			57,118.06 12,916.36	70,034.42
37427	NYSHGR MUNI BOND-WFS I 06/14/16 1.203 07/01/18	4,600,000.00	2,613.18		55,338.00		30,282.18	27,669.00		55,338.00	55,338.00
37428	CVX CP-BAML I 06/03/16 .000 02/28/17D		7,544.44		65,205.56		72,750.00			65,205.56	65,205.56
37429	TOY-TMCC-TOY I 06/03/16 .000 02/28/17D		8,011.11		69,238.89		77,250.00			69,238.89	69,238.89
37431	FAMCA-WEDBUSH I 06/15/16 1.030 05/10/19P	10,000,000.00	6,294.45 -341.00		103,000.00 -7,779.08		94,702.78	14,591.67 -8,120.08		103,000.00 -7,779.08	95,220.92
37432	IADB-RBC I 06/17/16 1.000 05/13/19D	10,000,000.00	21,944.45 15.85		100,000.00 413.21	11.11	108,611.11	13,344.45 429.06		100,011.11 413.21	100,424.32

(EID / ERNEID)

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/16 THROUGH 6/30/17
SORT KEYS ARE FUND
FUNDS: 000001, 000034, 000057, 000058

PAGE: 11
RUN: 07/24/17 17:16:02

INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACCRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
37433	FNMA-UBS 06/30/16 1.210 12/30/19	I 30,000,000.00	1,008.33		363,000.00		363,000.00	1,008.33		363,000.00	363,000.00
37434	AAPL-RBC 06/20/16 1.700 02/22/19P	I 5,332,000.00	32,228.98 -864.47		90,644.00 -28,684.74		90,644.00	32,228.98 -29,549.21		90,644.00 -28,684.74	61,959.26
37435	IBM CORP NOT - RBC 06/20/16 1.875 05/15/19P	I 4,600,000.00	11,020.84 -955.62		86,249.99 -31,709.16		86,250.00	11,020.83 -32,664.78		86,249.99 -31,709.16	54,540.83
37436	AAPL - RBC 06/24/16 1.700 02/22/19P	I 6,870,000.00	41,525.34 -786.84		116,789.99 -41,027.94		116,790.00	41,525.33 -41,814.78		116,789.99 -41,027.94	75,762.05
37437	AAPL - RBC 06/24/16 1.700 02/22/19P	I 3,130,000.00	18,919.11 -358.49		53,210.00 -18,692.50		53,210.00	18,919.11 -19,050.99		53,210.00 -18,692.50	34,517.50
37438	IBRD-SUPRA-PJC 06/24/16 .800 07/02/18	I 25,000,000.00	3,888.89		200,000.00		200,000.00	3,888.89		200,000.00	200,000.00
37439	IADB-SUPRA-COS 06/24/16 1.750 08/24/18P	I 20,000,000.00	123,472.23 -3,371.68		349,999.99 -175,809.10		350,000.00	123,472.22 -179,180.78		349,999.99 -175,809.10	174,190.89
37440	MUBCD - MUPG 06/24/16 .890 03/03/17	I 4,326.39			151,423.61		155,750.00			151,423.61	151,423.61
37441	WFC-WFC 06/24/16 2.125 04/22/19P	I 15,000,000.00	61,093.75 -1,933.14		318,750.00 -100,799.42		318,750.00	61,093.75 -102,732.56		318,750.00 -100,799.42	217,950.58
37442	BRK CORP NOTE-COS 06/24/16 1.600 05/15/17P	I 14,525.77 -1,058.05			99,154.23 -48,065.92		113,680.00			99,154.23 -48,065.92	51,088.31
37443	IBM CORP NOTE - RBC 06/24/16 1.950 02/12/19P	I 7,948,000.00	59,841.82 -1,303.95		154,986.00 -67,991.72		154,986.00	59,841.82 -69,295.67		154,986.00 -67,991.72	86,994.28
37444	KOPP CP - BAML 06/24/16 .000 12/09/16D	I 1,925.00			44,275.00		46,200.00			44,275.00	44,275.00
37445	FHLB-CALL-PJC 06/29/16 1.050 09/28/18P	I 3,500,000.00	9,493.75 -19.00		36,750.00 -3,466.83		36,750.00	9,493.75 -3,485.83		36,750.00 -3,466.83	33,283.17
37446	BANK OF NOVA SCOTIA YCD I 07/05/16 1.100 07/03/17	I 15,000,000.00			165,458.33			165,458.33		165,458.33	165,458.33

(EID / ERNEID)

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/16 THROUGH 6/30/17
SORT KEYS ARE FUND
FUNDS: 000001, 000034, 000057, 000058

PAGE: 12
RUN: 07/24/17 17:16:02

INV NO.	DESCRIPTION	CURRENT PERIOD	PRIOR PERIOD	PRIOR PERIOD	SCHEDULED	POSTED ACRL.	POSTED	PERIOD END	GAIN/(LOSS)	EARNED	TOTAL/NET
	PURCH RATE MATURITY	ENDING PAR	STORED ACRL.	CALC. ADJUST.	ACCRUALS	ADJUSTMENTS	RECEIPTS	ACCRUED	SALE/WRTDWN	THIS PERIOD	EARNINGS
37449	FHLB-CASTLEOAK 07/14/16 1.125 07/14/21D	I 10,000,000.00			108,437.50 9,503.62		56,250.00	52,187.50 9,503.62		108,437.50 9,503.62	117,941.12
37450	WFFB NCD-WFS 07/20/16 1.180 07/20/17	I 10,000,000.00			113,411.11			113,411.11		113,411.11	113,411.11
37458	WALT DISNEY CORP - RBC 07/27/16 1.500 09/17/18P	I 8,760,000.00	47,450.00		121,910.00 -48,000.32		131,400.00	37,960.00 -48,000.32		121,910.00 -48,000.32	73,909.68
37459	PEPSICO CORP-UNIONBANC 07/27/16 2.250 01/17/19P	I 3,841,000.00	4,801.25		80,180.88 -42,419.05		43,211.25	41,770.88 -42,419.05		80,180.88 -42,419.05	37,761.83
37461	YCD TDNY - RBC 07/29/16 1.255 07/03/17	I 25,000,000.00			293,704.86			293,704.86		293,704.86	293,704.86
37462	MSPT CORP NOTE-WFS 08/08/16 1.100 08/08/19P	I 10,000,000.00			98,694.44 -1,313.97		55,000.00	43,694.44 -1,313.97		98,694.44 -1,313.97	97,380.47
37463	WALT DISNEY CORP - RBC 08/08/16 1.850 05/30/19P	I 5,037,000.00	17,601.52		83,607.20 -36,316.53		93,184.50	8,024.22 -36,316.53		83,607.20 -36,316.53	47,290.67
37464	APPLE CORP - WEDBUSH 08/08/16 1.100 08/02/19D	I 8,831,000.00	1,079.34		87,157.07 776.95		48,570.50	39,665.91 776.95		87,157.07 776.95	87,934.02
37465	PCAR-WFC 08/11/16 1.200 08/12/19	I 2,000,000.00			21,333.34		12,066.67	9,266.67		21,333.34	21,333.34
37466	FHLMC - COS 08/12/16 1.125 08/12/21D	I 10,000,000.00			99,687.50 8,985.98		56,250.00	43,437.50 8,985.98		99,687.50 8,985.98	108,673.48
37467	FARMER MAC DISC 08/15/16 .000 07/03/17D	I 10,000,000.00			56,000.00			56,000.00		56,000.00	56,000.00
37468	CTS GO BONDS-WFC 08/19/16 1.550 08/15/20P	I 12,770,000.00	1,099.64		171,543.66 -12,297.07		97,867.86	74,775.44 -12,297.07		171,543.66 -12,297.07	159,246.59
37474	CAT-WFC 09/01/16 1.250 08/18/17P	I 5,000,000.00	2,256.94		52,083.34 -15,754.27		31,250.00	23,090.28 -15,754.27		52,083.34 -15,754.27	36,329.07
37475	COCA COLA CORP NOTE-WFS 09/19/16 .875 10/27/17D	I 6,700,000.00	23,124.31		45,922.91 6,538.73		58,625.00	10,422.22 6,538.73		45,922.91 6,538.73	52,461.64

(EID / ERNEID)

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/16 THROUGH 6/30/17
SORT KEYS ARE FUND
FUNDS: 000001, 000034, 000057, 000058

PAGE: 13
RUN: 07/24/17 17:16:02

INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACCRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
37476	FHLMC 1X - COS 09/16/16 1.250 08/15/19P	I 7,560,000.00	8,137.50		74,812.50 -204.82		47,250.00	35,700.00 -204.82		74,812.50 -204.82	74,607.68
37478	WFFB NCD - WFC 09/23/16 1.110 07/03/17	I 25,000,000.00			216,604.17			216,604.17		216,604.17	216,604.17
37479	BNSHOU YCD - RBC 10/04/16 1.270 07/03/17	I 25,000,000.00			238,125.00			238,125.00		238,125.00	238,125.00
37480	PEP - BAC 10/07/16 1.350 10/04/19P	I 5,000,000.00	187.50		49,500.00 -574.59		33,375.00	16,312.50 -574.59		49,500.00 -574.59	48,925.41
37481	PEP - MUFG 10/07/16 1.350 10/04/19P	I 6,500,000.00	243.75		64,350.00 -746.96		43,387.50	21,206.25 -746.96		64,350.00 -746.96	63,603.04
37482	GE - MUFG 10/11/16 5.625 05/01/18P	I 5,000,000.00	125,000.00		203,125.00 -161,394.79		281,250.00	46,875.00 -161,394.79		203,125.00 -161,394.79	41,730.21
37483	CTS GO - WFC 10/26/16 4.000 10/15/18P	I 10,000,000.00			272,222.22 -195,709.59		187,777.78	84,444.44 -195,709.59		272,222.22 -195,709.59	76,512.63
37485	MSFT - Wedbush 10/27/16 1.100 08/08/19D	I 5,000,000.00	12,069.44		37,277.78 3,885.08		27,500.00	21,847.22 3,885.08		37,277.78 3,885.08	41,162.86
37486	RY YCD - RBC 10/31/16 1.180 08/31/17	I 30,000,000.00			238,950.00			238,950.00		238,950.00	238,950.00
37487	BRK FLOAT - COS 10/28/16 1.442 08/15/19P	I 10,050,000.00	22,249.03		86,542.32 -7,496.81		89,873.98	18,917.37 -7,496.81		86,542.32 -7,496.81	79,045.51
37489	HON - UNIONBANC 10/31/16 1.400 10/30/19	I 10,000,000.00			93,722.22		70,000.00	23,722.22		93,722.22	93,722.22
37491	IBRD-PJC 11/04/16 1.270 10/26/18P	I 3,500,000.00	987.78		29,262.91 -5,371.70		22,225.00	8,025.69 -5,371.70		29,262.91 -5,371.70	23,891.21
37492	MSFT CP - BAML 11/03/16 .000 04/13/17D	I 3,500,000.00			38,461.11		38,461.11			38,461.11	38,461.11
37493	IBM FLOAT - COS 10/28/16 1.551 02/12/19P	I 10,000,000.00	25,401.44		93,616.95 -16,658.64		97,477.57	21,540.82 -16,658.64		93,616.95 -16,658.64	76,958.31

(EID / ERNEID)

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/16 THROUGH 6/30/17
SORT KEYS ARE FUND
FUNDS: 000001, 000034, 000057, 000058

PAGE: 14
RUN: 07/24/17 17:16:02

INV NO.	DESCRIPTION	CURRENT PERIOD	PRIOR PERIOD	PRIOR PERIOD	SCHEDULED	POSTED ACCRL.	POSTED	PERIOD END	GAIN/(LOSS)	EARNED	TOTAL/NET
	PURCH RATE MATURITY	ENDING PAR	STORED ACCRL.	CALC. ADJUST.	ACCRUALS	ADJUSTMENTS	RECEIPTS	ACCRUED	SALE/WRTDWN	THIS PERIOD	EARNINGS
37494	LOSAPT-RBC 12/06/16 2.092 05/15/20	I 2,000,000.00			23,825.55		18,479.33	5,346.22		23,825.55	23,825.55
37495	IBRD-COS 11/28/16 1.000 11/15/17D	I 10,000,000.00	3,611.11		59,166.67 2,137.78		50,000.00	12,777.78 2,137.78		59,166.67 2,137.78	61,304.45
37496	UNVHGR-RBC 12/09/16 3.154 05/15/21P	I 2,070,000.00	4,352.52		36,633.71 -11,582.69		32,643.90	8,342.33 -11,582.69		36,633.71 -11,582.69	25,051.02
37497	PASTRN-WFC 12/12/16 2.609 12/01/21P	I 2,000,000.00	1,594.39		28,843.94 -6,347.84		26,090.00	4,348.33 -6,347.84		28,843.94 -6,347.84	22,496.10
37505	LOS-WFC 12/21/16 2.150 09/01/21D	I 10,000,000.00			113,472.22 1,018.78			113,472.22 1,018.78		113,472.22 1,018.78	114,491.00
37507	LOS-RBC 12/21/16 1.930 09/01/20D	I 6,560,000.00			66,820.89 8,303.50			66,820.89 8,303.50		66,820.89 8,303.50	75,124.39
37508	BMOCHG YCD - UBS 12/22/16 1.380 09/18/17	I 15,000,000.00			109,825.00			109,825.00		109,825.00	109,825.00
37509	TMCC CP 12/22/16 .000 08/31/17D	I 15,000,000.00			101,866.67			101,866.67		101,866.67	101,866.67
37510	LOS MUNI BONDS -WFC 12/30/16 2.150 09/01/21D	I 3,250,000.00	1,746.88		35,131.60 2,461.27			36,878.48 2,461.27		35,131.60 2,461.27	37,592.87
37512	FHLB-WEDBUSH 01/20/17 1.740 07/01/20	I 30,000,000.00			233,450.00			233,450.00		233,450.00	233,450.00
37513	TORDNY YCD-CASTLEOAK 01/04/17 1.150 07/14/17	I 10,000,000.00			56,861.11			56,861.11		56,861.11	56,861.11
37514	NYSHGR 1.1 - RJA 01/06/17 1.100 02/15/20D	I 4,975,000.00	16,721.53		26,602.43 16,655.68		22,650.07	20,673.89 16,655.68		26,602.43 16,655.68	43,258.11
37515	WIS-WFC 01/09/17 5.000 05/01/19P	I 7,135,000.00	67,386.11		170,447.22 -72,609.98		178,375.00	59,458.33 -72,609.98		170,447.22 -72,609.98	97,837.24
37516	FHLB - MUFG 01/23/17 1.420 07/01/19	I 20,000,000.00			124,644.44			124,644.44		124,644.44	124,644.44

(EID / ERNEID)

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/16 THROUGH 6/30/17
SORT KEYS ARE FUND
FUNDS: 000001, 000034, 000057, 000058

PAGE: 15
RUN: 07/24/17 17:16:02

INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACCRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
37517	PCAR-MUFG 01/10/17 1.750 08/14/18P	I 2,450,000.00	17,388.19		20,365.63 -3,459.69		21,437.50	16,316.32 -3,459.69		20,365.63 -3,459.69	16,905.94
37518	FHLMC STEPUP - RBC 01/20/17 1.150 07/01/20	I 20,000,000.00			102,861.11			102,861.11		102,861.11	102,861.11
37519	GE CORP - COS 01/13/17 1.625 04/02/18P	I 10,000,000.00	45,590.28		75,833.33 -14,616.21		81,250.00	40,173.61 -14,616.21		75,833.33 -14,616.21	61,217.12
37520	KO CORP - RBC 01/18/17 1.375 05/30/19D	I 9,000,000.00	16,500.00		56,031.25 3,424.59		61,875.00	10,656.25 3,424.59		56,031.25 3,424.59	59,455.84
37521	BRK CORP - RBC 01/18/17 1.700 03/15/19P	I 4,500,000.00	26,137.50		34,637.50 -2,544.50		38,250.00	22,525.00 -2,544.50		34,637.50 -2,544.50	32,093.00
37522	Treasury Note -UBS 01/17/17 1.500 05/31/20D	I 15,000,000.00	29,670.33		101,887.05 7,231.32		112,500.00	19,057.38 7,231.32		101,887.05 7,231.32	109,118.37
37523	IBRD-SUPRA-WFC 01/26/17 2.000 01/26/22D	I 10,000,000.00			86,111.11 4,638.99			86,111.11 4,638.99		86,111.11 4,638.99	90,750.10
37524	UC CA REV BONDS-RBC 01/23/17 1.796 07/01/19P	I 3,000,000.00	3,292.67		23,647.33 -3,144.23			26,940.00 -3,144.23		23,647.33 -3,144.23	20,503.10
37526	BK 1X CORP-COS 01/24/17 2.300 09/11/19P	I 4,300,000.00	36,538.06		43,131.38 -6,737.39		49,450.00	30,219.44 -6,737.39		43,131.38 -6,737.39	36,393.99
37527	BRK CORP-COS 01/24/17 2.100 08/14/19P	I 4,861,000.00	45,369.33		44,518.66 -7,795.75		51,040.50	38,847.49 -7,795.75		44,518.66 -7,795.75	36,722.91
37528	BMO YCD-BAML 01/20/17 1.190 08/16/17D	I 13,150,000.00	27,819.56		70,418.25 3,680.41			98,237.81 3,680.41		70,418.25 3,680.41	74,098.66
37529	CASPWR - RJA 02/01/17 1.713 05/01/21D	I 9,844,534.90	58,527.50		70,931.15 16,033.89		101,352.50	28,106.15 16,033.89	2,616.48	70,931.15 18,650.37	89,581.52
37530	T NOTE - MUFG 02/01/17 1.375 05/31/21D	I 10,000,000.00	23,798.08		56,598.09 19,914.45		68,750.00	11,646.17 19,914.45		56,598.09 19,914.45	76,512.54
37531	USB 1X - RBC 02/07/17 2.200 04/25/19P	I 5,000,000.00	31,166.67		44,000.00 -9,368.03		55,000.00	20,166.67 -9,368.03		44,000.00 -9,368.03	34,631.97

(EID / ERNEID)

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/16 THROUGH 6/30/17
SORT KEYS ARE FUND
FUNDS: 000001, 000034, 000057, 000058

PAGE: 16
RUN: 07/24/17 17:16:02

INV NO.	DESCRIPTION	CURRENT PERIOD	PRIOR PERIOD	PRIOR PERIOD	SCHEDULED	POSTED ACCL.	POSTED	PERIOD END	GAIN/(LOSS)	EARNED	TOTAL/NET
	PURCH RATE MATURITY	ENDING PAR	STORED ACCL.	CALC. ADJUST.	ACCRUALS	ADJUSTMENTS	RECEIPTS	ACCRUED	SALE/WRTDWN	THIS PERIOD	EARNINGS
37532	AAPL - COS 02/09/17 1.900 02/07/20D	I 10,000,000.00			74,944.44 636.60			74,944.44 636.60		74,944.44 636.60	75,581.04
37533	CVX-UNIONBANC 03/06/17 1.686 02/28/19P	I 6,500,000.00	913.25		35,007.92 -651.26			35,921.17 -651.26		35,007.92 -651.26	34,356.66
37534	MDS GO MUNI - WFS 03/22/17 2.250 03/15/22	I 5,000,000.00			30,937.50			30,937.50		30,937.50	30,937.50
37535	TMCC CP 10/25/16 .000 07/07/17D	I 10,000,000.00			80,233.34			80,233.34		80,233.34	80,233.34
37536	FAMCA - RJA 04/19/17 1.640 04/17/20D	I 15,000,000.00			49,200.00 260.24			49,200.00 260.24		49,200.00 260.24	49,460.24
37537	UNVHGR-RJA 04/13/17 1.796 07/01/19P	I 5,875,000.00	29,895.92		22,861.58 -3,430.74			52,757.50 -3,430.74		22,861.58 -3,430.74	19,430.84
37538	TMCC CP -TOY 04/17/17 .000 11/24/17D	I 20,000,000.00			52,083.33			52,083.33		52,083.33	52,083.33
37539	IBRD STEP-UP CALL 04/20/17 1.000 12/30/21D	I	8,402.78		5,347.22		13,750.00		1,375.00	5,347.22 1,375.00	6,722.22
37540	PX- UNIONBANC 04/21/17 .000 11/07/17D	I							1,950.00	1,950.00	1,950.00
37541	RY YCD-RBC 04/20/17 1.365 02/28/18	I 20,000,000.00			54,600.00			54,600.00		54,600.00	54,600.00
37542	AAPL UNIONBANC 04/25/17 1.300 02/23/18P	I 6,227,000.00	13,941.56		14,841.02 -1,331.23			28,782.58 -1,331.23		14,841.02 -1,331.23	13,509.79
37543	JPM-RBC 04/25/17 7.250 02/01/18P	I 25,000,000.00	422,916.67		332,291.67 -257,724.29			755,208.34 -257,724.29		332,291.67 -257,724.29	74,567.38
37544	AAPL-COS 04/28/17 1.100 08/02/19D	I 8,000,000.00	20,533.33		15,400.00 6,384.50			35,933.33 6,384.50		15,400.00 6,384.50	21,784.50
37546	CASPWR-RJA 05/01/17 2.000 05/01/22D	I 20,000,000.00			66,666.67 8,331.54			66,666.67 8,331.54		66,666.67 8,331.54	74,998.21

(EID / ERNEID)

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/16 THROUGH 6/30/17
SORT KEYS ARE FUND
FUNDS: 000001, 000034, 000057, 000058

PAGE: 17
RUN: 07/24/17 17:16:02

INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACCRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
37547	IBRD-COS 05/03/17 1.376 04/10/18P	I 10,000,000.00	8,791.11		22,168.89 -2,725.73			30,960.00 -2,725.73		22,168.89 -2,725.73	19,443.16
37548	TD YCD UBS 05/03/17 1.290 02/28/18	I 10,000,000.00			21,141.67			21,141.67		21,141.67	21,141.67
37549	CORPORATE NOTES 05/09/17 2.150 02/24/20P	I 7,666,000.00	34,337.29		23,807.19 -2,877.12			58,144.48 -2,877.12		23,807.19 -2,877.12	20,930.07
37551	FHLB-WEDBUSH 05/10/17 4.375 07/01/19P	I 10,000,000.00	156,770.83		61,979.17 -40,423.02			218,750.00 -40,423.02		61,979.17 -40,423.02	21,556.15
37552	FHLB -WFC 05/17/17 4.375 07/01/19P	I 10,000,000.00	165,277.78		53,472.22 -35,657.42			218,750.00 -35,657.42		53,472.22 -35,657.42	17,814.80
37553	UNVHGR-PJC 06/08/17 1.796 07/01/19P	I 2,845,000.00	22,283.62		3,264.48 -608.29			25,548.10 -608.29		3,264.48 -608.29	2,656.19
37554	FRMDN FARMER MAC 06/23/17 1.275 07/02/18	I 50,000,000.00			14,166.67			14,166.67		14,166.67	14,166.67
37555	DIS CORP - RBC 06/20/17 1.800 06/05/20D	I 13,800,000.00	9,660.00		7,590.00 14.04			17,250.00 14.04		7,590.00 14.04	7,604.04
37557	GE-RBC 06/23/17 5.500 01/08/20P	I 10,000,000.00	252,083.33		12,222.22 -7,954.36			264,305.55 -7,954.36		12,222.22 -7,954.36	4,267.86
37559	FLB-FLOATER-UBS 06/23/17 1.109 07/01/19	I 30,000,000.00			7,393.33			7,393.33		7,393.33	7,393.33
37564	IBRD-SUPRA-PJC 01/20/17 2.070 07/01/21	I 30,000,000.00			277,725.00			277,725.00		277,725.00	277,725.00

(EID / ERNEID)

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/16 THROUGH 6/30/17
SORT KEYS ARE FUND
FUNDS: 000001, 000034, 000057, 000058

PAGE: 18
RUN: 07/24/17 17:16:02

INV NO.	DESCRIPTION	CURRENT PERIOD	PRIOR PERIOD	PRIOR PERIOD	SCHEDULED	POSTED ACCRL.	POSTED	PERIOD END	GAIN/(LOSS)	EARNED	TOTAL/NET
	PURCH RATE MATURITY	ENDING PAR	STORED ACCRL.	CALC. ADJUST.	ACCRUALS	ADJUSTMENTS	RECEIPTS	ACCRUED	SALE/WRTDWN	THIS PERIOD	EARNINGS
SUBTOTAL (Fund) 1 INVESTMENT FUNDS											
	PAR VALUE	1733673668.95									
	SOLD				357,608.33		762,430.56		-401,938.52		
	MATURED/OUTSTANDING				18,263,104.96		15,579,667.88				
	INTEREST		5,915,612.19	.00	18,620,713.29	352.40	16,342,098.44	8,194,579.44		18,621,065.69	17,365,230.71
						LESS CURRENT PERIOD ADJUSTMENTS				.00	
						LESS PRIOR PERIOD ADJUSTMENTS				.00	

										18,621,065.69	
	PRIOR PERIOD ACCRUED		3,511,259.47				6,792,919.31	-3,281,659.84			
	PRIOR PERIOD PURCHASED		509,645.10				509,645.10	.00			
	PURCHASED THIS PERIOD		1,894,707.62				724,443.82	1,170,263.80			
	ACCRUED THIS PERIOD		.00				8,315,090.21	10,305,623.08			
	PREMIUM		-1,526,356.56				-1,264,247.41	-2,568,508.00	.00	-2,306,398.85	
	DISCOUNT		2,195,171.57				1,880,486.81	1,767,187.15	.00	1,452,502.39	
	GAIN/LOSS									-401,938.52	

(EID / ERNEID)

CITY OF SAN JOSE
 TREASURY DIVISION
 EARNED INCOME DETAIL
 7/01/16 THROUGH 6/30/17
 SORT KEYS ARE FUND
 FUNDS: 000001, 000034, 000057, 000058

PAGE: 19
 RUN: 07/24/17 17:16:02

INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACCRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
37430	FHLB DISC NOTE-WFS I 06/10/16 .000 12/09/16D		246.67		1,891.17		2,137.84			1,891.17	1,891.17
37498	FHLB DISC-UBS I 12/09/16 .000 06/29/17D				2,964.13		2,964.13			2,964.13	2,964.13
37561	FNMA-WFS I 06/29/17 .920 06/26/18D	868,000.00	66.55		44.36 15.73			110.91 15.73		44.36 15.73	60.09
SUBTOTAL (Fund) 34 CSJ/CSC Jt Pwr											
	PAR VALUE	868,000.00									
	SOLD				.00		.00		.00		
	MATURED/OUTSTANDING				44.36		.00				
	INTEREST		66.55	.00	44.36	.00	.00	110.91		44.36	4,915.39
					LESS CURRENT PERIOD ADJUSTMENTS					.00	
					LESS PRIOR PERIOD ADJUSTMENTS					.00	
										44.36	
	PRIOR PERIOD ACCRUED		.00				.00	.00			
	PRIOR PERIOD PURCHASED		.00				.00	.00			
	PURCHASED THIS PERIOD		66.55				.00	66.55			
	ACCRUED THIS PERIOD		.00				.00	44.36			
	PREMIUM		.00				.00	.00	.00	.00	
	DISCOUNT		246.67				5,101.97	15.73	.00	4,871.03	
	GAIN/LOSS								.00		

(EID / ERNEID)

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/16 THROUGH 6/30/17
SORT KEYS ARE FUND
FUNDS: 000001, 000034, 000057, 000058

PAGE: 20
RUN: 07/24/17 17:16:02

INV NO.	DESCRIPTION	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
37053	FEDERATED GOVT OBLIGATI I 11/06/12 .762 07/01/17	2,384.21	50.77		522.93		572.28	1.42		522.93	522.93
37370	LAIF-2007A AIRPORT I 11/20/15 .924 07/01/17	21,561,000.00	- .45		257,056.53		191,726.06	65,330.02		257,056.53	257,056.53
SUBTOTAL (Fund) 57 AIRPORT 2007A AMT BOND PROCEEDS											
	PAR VALUE	21,563,384.21									
	SOLD				.00		.00		.00		
	MATURED/OUTSTANDING				257,579.46		192,298.34				
	INTEREST		50.32	.00	257,579.46	.00	192,298.34	65,331.44		257,579.46	257,579.46
						LESS CURRENT PERIOD ADJUSTMENTS				.00	
						LESS PRIOR PERIOD ADJUSTMENTS				.00	
										----- 257,579.46	
	PRIOR PERIOD ACCRUED		50.32				50.32	.00			
	PRIOR PERIOD PURCHASED		.00				.00	.00			
	PURCHASED THIS PERIOD		.00				.00	.00			
	ACCRUED THIS PERIOD		.00				192,248.02	65,331.44			
	PREMIUM		.00				.00	.00	.00	.00	
	DISCOUNT		.00				.00	.00	.00	.00	
	GAIN/LOSS								.00		

(EID / ERNEID)

CITY OF SAN JOSE
 TREASURY DIVISION
 EARNED INCOME DETAIL
 7/01/16 THROUGH 6/30/17
 SORT KEYS ARE FUND
 FUNDS: 000001, 000034, 000057, 000058

PAGE: 21
 RUN: 07/24/17 17:16:02

INV NO.	DESCRIPTION	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACCRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
37054	FEDERATED GOVT OBLIGATI I 11/06/12 .456 07/01/17		3.53		208.61		212.12	.02		208.61	208.61
37358	LAIF-2007B AIRPORT I 10/20/15 .776 07/01/17		-.09		3,536.83		3,536.84	-.10		3,536.83	3,536.83
SUBTOTAL (Fund) 58 AIRPORT 2007B NON-AMT BOND PROCE											
	PAR VALUE	.00									
	SOLD				.00		.00		.00		
	MATURED/OUTSTANDING				3,745.44		3,748.96				
	INTEREST		3.44	.00	3,745.44	.00	3,748.96	-.08		3,745.44	3,745.44
										LESS CURRENT PERIOD ADJUSTMENTS	.00
										LESS PRIOR PERIOD ADJUSTMENTS	.00
										-----	3,745.44
	PRIOR PERIOD ACCRUED		3.44				3.54	-.10			
	PRIOR PERIOD PURCHASED		.00				.00	.00			
	PURCHASED THIS PERIOD		.00				.00	.00			
	ACCRUED THIS PERIOD		.00				3,745.42	.02			
	PREMIUM		.00				.00	.00	.00	.00	
	DISCOUNT		.00				.00	.00	.00	.00	
	GAIN/LOSS								.00		

(EID / ERNEID)

C I T Y O F S A N J O S E
 T R E A S U R Y D I V I S I O N
 E A R N E D I N C O M E D E T A I L
 7/01/16 THROUGH 6/30/17
 S O R T K E Y S A R E F U N D
 F U N D S : 0 0 0 0 0 1 , 0 0 0 0 3 4 , 0 0 0 0 5 7 , 0 0 0 0 5 8

PAGE: 22
 RUN: 07/24/17 17:16:02

INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACCRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
GRAND TOTAL											
	PAR VALUE	1756105053.16									
	SOLD				357,608.33		762,430.56		-401,938.52		
	MATURED/OUTSTANDING				18,524,474.22		15,775,715.18				
	INTEREST		5,915,732.50	.00	18,882,082.55	352.40	16,538,145.74	8,260,021.71		18,882,434.95	17,631,471.00
	CAPITALIZED INTEREST		.00	.00	.00	.00	.00	.00		.00	
	NET INTEREST AND RECEIPTS		5,915,732.50	.00	18,882,082.55	352.40	16,538,145.74	8,260,021.71		18,882,434.95	
					LESS CURRENT PERIOD ADJUSTMENTS					.00	
					LESS PRIOR PERIOD ADJUSTMENTS					.00	
										18,882,434.95	
	PRIOR PERIOD ACCRUED		3,511,313.23				6,792,973.17	-3,281,659.94			
	PRIOR PERIOD PURCHASED		509,645.10				509,645.10	.00			
	PURCHASED THIS PERIOD		1,894,774.17				724,443.82	1,170,330.35			
	ACCRUED THIS PERIOD		.00				8,511,083.65	10,370,998.90			
	PREMIUM		-1,526,356.56				-1,264,247.41	-2,568,508.00	.00	-2,306,398.85	
	DISCOUNT		2,195,418.24				1,885,588.78	1,767,202.88	.00	1,457,373.42	
	GAIN/LOSS								-401,938.52		

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.

THIS PAGE IS INTENTIONALLY LEFT BLANK



Inventory by Market Value

As Of Date: 06/30/2017

Date Basis: Settlement

Run: 07/24/2017 05:06:10 PM

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	10,160,900.00	71,025.82	0.00
			08/31/2020	1.722690	10,179,687.50	101.609000	IDC-FIS	-18,787.50
37522	Treasury Note -UBS	912828XE5	01/17/2017	1.500000	15,000,000.00	14,977,800.00	19,057.38	31,706.25
			05/31/2020	1.610000	14,946,093.75	99.852000	IDC-FIS	0.00
37530	T NOTE - MUFG	912828R77	02/01/2017	1.375000	10,000,000.00	9,861,300.00	11,646.17	71,065.62
			05/31/2021	1.881897	9,790,234.38	98.613000	IDC-FIS	0.00
				1.647168	35,000,000.00	35,000,000.00	101,729.37	102,771.87
				1.719093	34,916,015.63	100.000000		-18,787.50
Inv Type: 12 TREASURY NOTES								
37052	FHLB-WF	313380EC7	10/23/2012	.750000	10,000,000.00	9,994,100.00	23,541.67	60,800.00
			09/08/2017	.890000	9,933,300.00	99.941000	IDC-FIS	0.00
37074	FHLB-WF	313381B20	01/10/2013	.750000	10,000,000.00	9,979,800.00	4,791.67	18,300.00
			12/08/2017	.830000	9,961,500.00	99.798000	IDC-FIS	0.00
37084	FHLB-WF	313381B20	01/22/2013	.750000	10,000,000.00	9,979,800.00	4,791.67	3,800.00
			12/08/2017	.800000	9,976,000.00	99.798000	IDC-FIS	0.00
37116	FHLB-CITIG	313379DT3	06/25/2013	1.250000	10,000,000.00	9,996,300.00	7,986.11	0.00
			06/08/2018	1.201000	10,023,500.00	99.963000	IDC-FIS	-27,200.00
37271	FHLB-CASTLEOAK	3130A3P24	12/15/2014	.880000	20,000,000.00	20,000,000.00	7,822.22	0.00
			07/03/2017	.880034	20,000,000.00	100.000000	IDC-FIS	0.00
37320	FHLB-WFC	3130A4NM0	04/30/2015	1.125000	2,155,000.00	2,152,586.40	8,283.28	0.00
			02/28/2018	.980091	2,163,684.65	99.888000	IDC-FIS	-11,098.25
37384	FHLB-Wells Fargo	3130A73Q6	01/20/2016	.865000	20,000,000.00	20,000,000.00	85,538.89	0.00
			07/03/2017	.865055	20,000,000.00	100.000000	IDC-FIS	0.00
37398	FHLB-CASTLEOAK	3130A7CV5	02/18/2016	1.375000	10,000,000.00	9,892,300.00	50,798.61	0.00
			02/18/2021	1.459077	9,959,600.00	98.923000	IDC-FIS	-67,300.00
37425	FHLB-WFS	3130A8BD4	05/27/2016	.875000	10,000,000.00	9,958,200.00	486.11	0.00
			06/29/2018	.991934	9,975,900.00	99.582000	IDC-FIS	-17,700.00
37445	FHLB-CALL-PJC	3130A7GC3	06/29/2016	1.050000	3,500,000.00	3,492,160.00	9,493.75	0.00
			09/28/2018	.750104	3,507,798.00	99.776000	IDC-FIS	-15,638.00
37449	FHLB-CASTLEOAK	3130A8QS5	07/14/2016	1.125000	10,000,000.00	9,743,700.00	52,187.50	0.00
			07/14/2021	1.226957	9,950,700.00	97.437000	IDC-FIS	-207,000.00
37512	FHLB-WEDBUSH	3130AAJP4	01/20/2017	1.740000	30,000,000.00	30,004,500.00	233,450.00	4,500.00
			07/01/2020	1.740106	30,000,000.00	100.015000	IDC-FIS	0.00
37516	FHLB - MUFG	3130AAK3	01/23/2017	1.420000	20,000,000.00	20,022,200.00	124,644.44	22,200.00
			07/01/2019	1.420112	20,000,000.00	100.111000	IDC-FIS	0.00



Inventory by Market Value

As Of Date: 06/30/2017

Date Basis: Settlement

Run: 07/24/2017 05:06:10 PM

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	
37551	FHLB-WEDBUSH	3133XU3G6	05/10/2017	4.375000	10,000,000.00	10,569,500.00	218,750.00	0.00	
			07/01/2019	1.480063	10,764,670.83	105.695000	IDC-FIS	-38,400.00	
37552	FHLB -WFC	3133XU3G6	05/17/2017	4.375000	10,000,000.00	10,569,500.00	218,750.00	0.00	
			07/01/2019	1.426324	10,779,377.78	105.695000	IDC-FIS	-44,600.00	
37559	FLB-FLOATER-UBS	3130ABMF0	06/23/2017	1.109000	30,000,000.00	29,988,000.00	7,393.33	0.00	
			07/01/2019	1.109000	30,000,000.00	99.960000	IDC-FIS	-12,000.00	
Inv Type: 22 FEDERAL HOME LOAN BANKS					1.464049	215,655,000.00	216,342,646.40	1,058,709.25	109,600.00
				1.191728	216,996,031.26	100.318864		-440,936.25	
37117	FNMA-CALL-UBS	3136G1JV2	06/26/2013	1.050000	11,000,000.00	10,993,070.00	23,741.67	70,070.00	
			04/17/2018	1.200000	10,923,000.00	99.937000	IDC-FIS	0.00	
37118	FNMA-GILFD	3135G0MZ3	06/13/2013	.875000	10,000,000.00	9,996,700.00	29,895.83	97,200.00	
			08/28/2017	1.120000	9,899,500.00	99.967000	IDC-FIS	0.00	
37149	FNMA-GILFD	3135G0PP2	09/30/2013	1.000000	5,000,000.00	4,999,250.00	14,027.78	48,550.00	
			09/20/2017	1.255000	4,950,700.00	99.985000	IDC-FIS	0.00	
37163	FNMA-WF	3135G0WJ8	12/04/2013	.875000	10,000,000.00	9,965,800.00	9,722.22	171,000.00	
			05/21/2018	1.350000	9,794,800.00	99.658000	IDC-FIS	0.00	
37165	FNMA-WF	3135G0TG8	12/05/2013	.875000	10,000,000.00	9,980,500.00	34,756.94	140,700.00	
			02/08/2018	1.270000	9,839,800.00	99.805000	IDC-FIS	0.00	
37175	FNMA-WF	3135G0PQ0	01/08/2014	.875000	10,000,000.00	9,992,900.00	15,798.61	128,100.00	
			10/26/2017	1.240000	9,864,800.00	99.929000	IDC-FIS	0.00	
37207	FNMA - UBS	3135G0MZ3	04/30/2014	.875000	10,000,000.00	9,996,700.00	30,381.94	69,700.00	
			08/28/2017	1.098920	9,927,000.00	99.967000	IDC-FIS	0.00	
37323	FNMA-WFC	3135G0VC4	04/30/2015	1.130000	7,845,000.00	7,829,310.00	30,780.73	0.00	
			02/28/2018	.985028	7,876,615.35	99.800000	IDC-FIS	-47,305.35	
37397	FNMA 4X - CASTLEOAK	3136G2Y84	02/22/2016	1.150000	10,000,000.00	9,945,600.00	41,208.33	0.00	
			02/22/2019	1.150000	10,000,000.00	99.456000	IDC-FIS	-54,400.00	
37433	FNMA-UBS	3136G3TN5	06/30/2016	1.210000	30,000,000.00	29,611,200.00	1,008.33	0.00	
			12/30/2019	1.210000	30,000,000.00	98.704000	IDC-FIS	-388,800.00	
Inv Type: 23 FEDERAL NAT MORTGAGE ASSOC					1.028338	113,845,000.00	113,311,030.00	231,322.38	725,320.00
				1.192361	113,076,215.35	99.530968		-490,505.35	
37136	FFCB-WF	3133ECZ31	09/06/2013	1.410000	10,000,000.00	10,008,000.00	45,041.67	8,000.00	
			09/06/2017	1.410000	10,000,000.00	100.080000	IDC-FIS	0.00	
37183	FFCB-WF	3133EDDV1	01/23/2014	1.160000	10,000,000.00	10,002,300.00	21,911.11	33,400.00	
			10/23/2017	1.245000	9,968,900.00	100.023000	IDC-FIS	0.00	
37222	FFCB-GILFD	3133EDM25	06/25/2014	1.460000	6,000,000.00	6,010,980.00	9,733.33	47,160.00	



Inventory by Market Value

As Of Date: 06/30/2017

Date Basis: Settlement

Run: 07/24/2017 05:06:10 PM

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	
			11/21/2018	1.602000	5,963,820.00	100.183000	IDC-FIS	0.00	
37331	FFCB - GILFD	3133EEW55	06/24/2015	1.800000	20,000,000.00	20,072,400.00	16,000.00	46,000.00	
			06/15/2020	1.772124	20,026,400.00	100.362000	IDC-FIS	0.00	
37345	FFCB-WFC	3133ECTM6	07/02/2015	1.900000	7,000,000.00	7,048,650.00	66,130.56	0.00	
			07/02/2018	1.154165	7,153,510.00	100.695000	IDC-FIS	-104,860.00	
37352	FFCB-WFC	3133EFBS5	09/03/2015	.680000	15,000,000.00	15,000,000.00	50,433.33	0.00	
			07/03/2017	.680000	15,000,000.00	100.000000	IDC-FIS	0.00	
37403	FFCB-WFS	3133EFW52	04/04/2016	1.150000	5,000,000.00	4,967,900.00	28,750.00	0.00	
			07/01/2019	1.029045	5,019,250.00	99.358000	IDC-FIS	-51,350.00	
37415	FFCB-WFS	3133EFW52	05/04/2016	1.150000	5,000,000.00	4,967,900.00	28,750.00	0.00	
			07/01/2019	1.000111	5,023,250.00	99.358000	IDC-FIS	-55,350.00	
Inv Type: 27 FEDERAL FARM CREDIT BANK BONDS					1.353195	78,000,000.00	78,078,130.00	266,750.00	134,560.00
				1.282062	78,155,130.00	100.100167		-211,560.00	
37061	FHLMC-CALL-WF	3134G3Y53	11/28/2012	.850000	10,000,000.00	9,987,300.00	7,791.67	0.00	
			11/28/2017	.850000	10,000,000.00	99.873000	IDC-FIS	-12,700.00	
37085	FHLMC-WF	3137EADN6	01/22/2013	.750000	5,000,000.00	4,988,400.00	17,604.17	12,700.00	
			01/12/2018	.850000	4,975,700.00	99.768000	IDC-FIS	0.00	
37115	FHLMC-CALL-CITIG	3134G4A57	06/27/2013	1.250000	4,000,000.00	3,998,800.00	555.56	4,800.00	
			06/27/2018	1.281000	3,994,000.00	99.970000	IDC-FIS	0.00	
37131	FHLMC-WF	3137EADL0	08/05/2013	1.000000	10,000,000.00	9,997,700.00	25,555.56	86,500.00	
			09/29/2017	1.220000	9,911,200.00	99.977000	IDC-FIS	0.00	
37148	FHLMC-WF	3137EADP1	10/01/2013	.875000	10,000,000.00	9,974,100.00	27,708.33	199,100.00	
			03/07/2018	1.400000	9,775,000.00	99.741000	IDC-FIS	0.00	
37182	FHLMC-WF	3137EADJ5	01/22/2014	1.000000	10,000,000.00	9,999,700.00	42,500.00	49,600.00	
			07/28/2017	1.145000	9,950,100.00	99.997000	IDC-FIS	0.00	
37197	FHLMC-GILFD	3137EADJ5	04/17/2014	1.000000	10,000,000.00	9,999,700.00	42,500.00	3,000.00	
			07/28/2017	1.010000	9,996,700.00	99.997000	IDC-FIS	0.00	
37466	FHLMC - COS	3137EAEC9	08/12/2016	1.125000	10,000,000.00	9,726,900.00	43,437.50	0.00	
			08/12/2021	1.230068	9,949,200.00	97.269000	IDC-FIS	-222,300.00	
37476	FHLMC 1X - COS	3134G93L9	09/16/2016	1.250000	7,560,000.00	7,522,578.00	35,700.00	0.00	
			08/15/2019	1.246398	7,560,756.00	99.505000	IDC-FIS	-38,178.00	
37518	FHLMC STEPUP - RBC	3134GAL77	01/20/2017	1.150000	20,000,000.00	19,991,400.00	102,861.11	0.00	
			07/01/2020	1.150103	20,000,000.00	99.957000	IDC-FIS	-8,600.00	
Inv Type: 30 FED HOME LOAN MORTGAGE CORP					1.032946	96,560,000.00	96,186,578.00	346,213.90	355,700.00
				1.142158	96,112,656.00	99.613275		-281,778.00	



Inventory by Market Value

As Of Date: 06/30/2017

Date Basis: Settlement

Run: 07/24/2017 05:06:10 PM

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
37467	FARMER MAC DISC	31315LHR2	08/15/2016	.000000	10,000,000.00	10,000,000.00	0.00	56,350.00
			07/03/2017	.641478	9,943,650.00	100.000000	IDC-FIS	0.00
Inv Type: 35 FARMER MAC DISC NOTE				.000000	10,000,000.00	10,000,000.00	0.00	56,350.00
				.641478	9,943,650.00	100.000000		0.00
37431	FAMCA-WEDBUSH	3132X0HD6	06/15/2016	1.030000	10,000,000.00	9,912,100.00	14,591.67	0.00
			05/10/2019	.951028	10,022,570.00	99.121000	IDC-FIS	-110,470.00
37536	FAMCA - RJA	3132X0SA0	04/19/2017	1.640000	15,000,000.00	14,983,350.00	49,200.00	0.00
			04/17/2020	1.648947	14,996,100.00	99.889000	IDC-FIS	-12,750.00
37554	FRMDN FARMER MAC	3132X0TR2	06/23/2017	1.275000	50,000,000.00	49,927,000.00	14,166.67	0.00
			07/02/2018	1.274896	50,000,000.00	99.854000	IDC-FIS	-73,000.00
Inv Type: 36 FARMER MAC INT BEARING				1.315231	75,000,000.00	74,822,450.00	77,958.34	0.00
				1.306399	75,018,670.00	99.763267		-196,220.00
37387	IBRD-CASTLEOAK	45905UUW2	01/22/2016	1.095000	30,000,000.00	29,928,900.00	163,187.50	0.00
			07/02/2018	1.095061	30,000,000.00	99.763000	IDC-FIS	-71,100.00
37402	IBRD - RBC	459058DL4	04/01/2016	1.876000	20,000,000.00	20,116,800.00	110,475.56	0.00
			03/15/2019	1.173023	20,407,200.00	100.584000	IDC-FIS	-290,400.00
37404	IADB-UBS	4581X0CD8	04/08/2016	2.125000	10,000,000.00	10,079,000.00	30,694.44	0.00
			11/09/2020	1.335557	10,350,000.00	100.790000	IDC-FIS	-271,000.00
37412	IBRD-SUPRA-RBC	459058FC2	04/29/2016	1.250000	9,415,000.00	9,334,878.35	21,249.13	0.00
			04/26/2019	1.301273	9,400,877.50	99.149000	IDC-FIS	-65,999.15
37416	IBRD-SUPRA-PJC	45905UWJ9	05/20/2016	.700000	25,000,000.00	25,000,000.00	86,527.78	0.00
			07/03/2017	.700000	25,000,000.00	100.000000	IDC-FIS	0.00
37432	IADB-RBC	458182DX7	06/17/2016	1.000000	10,000,000.00	9,893,600.00	13,344.45	0.00
			05/13/2019	1.004012	9,998,800.00	98.936000	IDC-FIS	-105,200.00
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	20,069,600.00	123,472.22	0.00
			08/24/2018	.860463	20,381,000.00	100.348000	IDC-FIS	-311,400.00
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
37495	IBRD-COS	459058EM1	11/28/2016	1.000000	10,000,000.00	9,996,000.00	12,777.78	0.00
			11/15/2017	1.036496	9,996,500.00	99.960000	IDC-FIS	-500.00
37523	IBRD-SUPRA-WFC	459058FY4	01/26/2017	2.000000	10,000,000.00	9,999,800.00	86,111.11	54,100.00
			01/26/2022	2.115016	9,945,700.00	99.998000	IDC-FIS	0.00
37547	IBRD-COS	459058DN0	05/03/2017	1.376000	10,000,000.00	10,002,400.00	30,960.00	0.00



Inventory by Market Value

As Of Date: 06/30/2017

Date Basis: Settlement

Run: 07/24/2017 05:06:10 PM

Reporting Currency: Local

City of San Jose

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain	
					Current Book				Unrealized Loss	
			04/10/2018	1.205506		10,024,591.11	100.024000	IDC-FIS		-13,400.00
37564	IBRD-SUPRA-PJC	45905UC51	01/20/2017	2.070000		30,000,000.00	30,000,000.00	277,725.00		0.00
			07/01/2021	2.070100		30,000,000.00	100.000000	BOOK		0.00
Inv Type: 46 SUPRANATIONAL					1.393750	212,915,000.00	212,937,183.35	968,439.55		54,100.00
				1.201461	214,020,873.61	100.010419				-1,128,999.15
37341	IBM CORP-WFC	459200HZ7	06/30/2015	1.125000		8,250,000.00	8,237,625.00	37,382.81		38,115.00
			02/06/2018	1.365269		8,199,510.00	99.850000	IDC-FIS		0.00
37359	CHEVRON Corp Note-U	166764AV2	10/23/2015	1.365000		5,000,000.00	4,998,700.00	22,560.42		0.00
			03/02/2018	1.123122		5,028,050.00	99.974000	IDC-FIS		-29,350.00
37360	CHEVRON Corp Note-U	166764AV2	10/26/2015	1.365000		5,000,000.00	4,998,700.00	22,560.42		0.00
			03/02/2018	1.118826		5,028,450.00	99.974000	IDC-FIS		-29,750.00
37363	MSFT Corp Note	594918BF0	11/03/2015	1.300000		5,000,000.00	4,992,050.00	10,472.22		0.00
			11/03/2018	1.334116		4,995,000.00	99.841000	IDC-FIS		-2,950.00
37368	CHEVRON Corp Note-W	166764AV2	11/18/2015	1.365000		5,000,000.00	4,998,700.00	22,560.42		0.00
			03/02/2018	1.371426		4,999,250.00	99.974000	IDC-FIS		-550.00
37372	CATERPILLAR CORP NO	14912LST4	12/04/2015	2.450000		8,090,000.00	8,166,288.70	63,315.49		0.00
			09/06/2018	1.620282		8,270,083.40	100.943000	IDC-FIS		-103,794.70
37377	PCAR CORP - MUFG	69371RM60	12/28/2015	1.750000		6,400,000.00	6,419,968.00	42,622.22		19,968.00
			08/14/2018	1.749716		6,400,000.00	100.312000	IDC-FIS		0.00
37380	DE CORP - MUFG	24422ESF7	01/11/2016	1.950000		5,160,000.00	5,185,800.00	5,031.00		980.40
			12/13/2018	1.780150		5,184,819.60	100.500000	IDC-FIS		0.00
37383	USB CORP - WEDBUSH	91159HHE3	01/19/2016	1.950000		14,000,000.00	14,071,960.00	34,883.33		0.00
			11/15/2018	1.491002		14,171,780.00	100.514000	IDC-FIS		-99,820.00
37389	JNJ CORP NOTE-UNION	478160BG8	01/20/2016	1.650000		8,235,000.00	8,255,093.40	9,813.38		0.00
			12/05/2018	1.180103		8,344,031.40	100.244000	IDC-FIS		-88,938.00
37390	DE CORP NOTE-RBC	24422ESF7	01/20/2016	1.950000		5,000,000.00	5,025,000.00	4,875.00		0.00
			12/13/2018	1.650235		5,042,200.00	100.500000	IDC-FIS		-17,200.00
37391	MSFT CORP NOTE-RBC	594918BF0	01/20/2016	1.300000		10,000,000.00	9,984,100.00	20,944.44		0.00
			11/03/2018	1.285152		10,004,000.00	99.841000	IDC-FIS		-19,900.00
37393	CHEVRON CORP CONT C	166764AA8	01/20/2016	1.104000		9,294,000.00	9,288,609.48	7,410.42		36,897.18
			12/05/2017	1.350381		9,251,712.30	99.942000	IDC-FIS		0.00
37399	PEPSICO-CORP NOTE-U	713448DB1	03/03/2016	1.000000		9,575,000.00	9,564,754.75	20,745.83		0.00
			10/13/2017	.964758		9,580,362.00	99.893000	IDC-FIS		-15,607.25
37407	PCAR CORP NOTE -UNI	69371RM86	04/21/2016	1.650000		7,315,000.00	7,302,198.75	42,244.13		0.00
			02/25/2019	1.339200		7,378,201.60	99.825000	IDC-FIS		-76,002.85
37413	JNJ CORP NOTE - CAS	478160BG8	05/04/2016	1.650000		10,000,000.00	10,024,400.00	11,916.67		0.00



Inventory by Market Value

As Of Date: 06/30/2017

Date Basis: Settlement

Run: 07/24/2017 05:06:10 PM

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
			12/05/2018	.947000	10,179,100.00	100.244000	IDC-FIS	-154,700.00
37421	DISNEY CORP NOTE -	25468PDD5	05/13/2016	1.500000	5,000,000.00	4,999,450.00	21,666.67	0.00
			09/17/2018	.869380	5,073,000.00	99.989000	IDC-FIS	-73,550.00
37422	JNJ CORP NOTE -WEDB	478160BR4	05/17/2016	1.125000	10,000,000.00	9,947,400.00	37,500.00	0.00
			03/01/2019	1.008223	10,032,000.00	99.474000	IDC-FIS	-84,600.00
37434	AAPL-RBC	037833BQ2	06/20/2016	1.700000	5,332,000.00	5,346,663.00	32,228.98	0.00
			02/22/2019	1.151037	5,408,780.80	100.275000	IDC-FIS	-62,117.80
37435	IBM CORP NOT - RBC	459200HE4	06/20/2016	1.875000	4,600,000.00	4,613,248.00	11,020.83	0.00
			05/15/2019	1.172050	4,692,000.00	100.288000	IDC-FIS	-78,752.00
37436	AAPL - RBC	037833BQ2	06/24/2016	1.700000	6,870,000.00	6,888,892.50	41,525.33	0.00
			02/22/2019	1.091205	6,979,370.40	100.275000	IDC-FIS	-90,477.90
37437	AAPL - RBC	037833BQ2	06/24/2016	1.700000	3,130,000.00	3,138,607.50	18,919.11	0.00
			02/22/2019	1.091205	3,179,829.60	100.275000	IDC-FIS	-41,222.10
37441	WFC-WFC	94974BFU9	06/24/2016	2.125000	15,000,000.00	15,078,150.00	61,093.75	0.00
			04/22/2019	1.436633	15,285,000.00	100.521000	IDC-FIS	-206,850.00
37443	IBM CORP NOTE - RBC	459200HT1	06/24/2016	1.950000	7,948,000.00	7,996,562.28	59,841.82	0.00
			02/12/2019	1.078180	8,127,386.36	100.611000	IDC-FIS	-130,824.08
37458	WALT DISNEY CORP -	25468PDD5	07/27/2016	1.500000	8,760,000.00	8,759,036.40	37,960.00	0.00
			09/17/2018	.901830	8,870,726.40	99.989000	IDC-FIS	-111,690.00
37459	PEPSICO CORP-UNIONB	713448CK2	07/27/2016	2.250000	3,841,000.00	3,878,257.70	41,770.88	0.00
			01/17/2019	.958119	3,954,117.45	100.970000	IDC-FIS	-75,859.75
37462	MSFT CORP NOTE-WFS	594918BN3	08/08/2016	1.100000	10,000,000.00	9,881,500.00	43,694.44	0.00
			08/08/2019	1.085054	10,004,400.00	98.815000	IDC-FIS	-122,900.00
37463	WALT DISNEY CORP -	25468PDA1	08/08/2016	1.850000	5,037,000.00	5,060,976.12	8,024.22	0.00
			05/30/2019	1.032054	5,150,836.20	100.476000	IDC-FIS	-89,860.08
37464	APPLE CORP - WEDBUS	037833CB4	08/08/2016	1.100000	8,831,000.00	8,736,684.92	39,665.91	0.00
			08/02/2019	1.110060	8,828,412.52	98.932000	IDC-FIS	-91,727.60
37465	PCAR-WFC	69371RN36	08/11/2016	1.200000	2,000,000.00	1,970,380.00	9,266.67	0.00
			08/12/2019	1.199997	2,000,000.00	98.519000	IDC-FIS	-29,620.00
37474	CAT-WFC	14912L6D8	09/01/2016	1.250000	5,000,000.00	4,999,000.00	23,090.28	0.00
			08/18/2017	.868821	5,018,250.00	99.980000	IDC-FIS	-19,250.00
37475	COCA COLA CORP NOTE	191216BR0	09/19/2016	.875000	6,700,000.00	6,690,754.00	10,422.22	0.00
			10/27/2017	1.000662	6,690,754.00	99.862000	IDC-FIS	0.00
37480	PEP - BAC	713448DJ4	10/07/2016	1.350000	5,000,000.00	4,955,850.00	16,312.50	0.00
			10/04/2019	1.333926	5,002,350.00	99.117000	IDC-FIS	-46,500.00
37481	PEP - MUFG	713448DJ4	10/07/2016	1.350000	6,500,000.00	6,442,605.00	21,206.25	0.00
			10/04/2019	1.333926	6,503,055.00	99.117000	IDC-FIS	-60,450.00



Inventory by Market Value

As Of Date: 06/30/2017

Date Basis: Settlement

Run: 07/24/2017 05:06:10 PM

Reporting Currency: Local

City of San Jose

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain	
					Current Book				Unrealized Loss	
37482	GE - MUFG	36962G3U6	10/11/2016	5.625000	5,000,000.00		5,170,400.00	46,875.00		0.00
			05/01/2018	1.100179	5,347,950.00		103.408000	IDC-FIS		-177,550.00
37485	MSFT - Wedbush	594918BN3	10/27/2016	1.100000	5,000,000.00		4,940,750.00	21,847.22		0.00
			08/08/2019	1.216985	4,984,035.00		98.815000	IDC-FIS		-43,285.00
37489	HON - UNIONBANC	438516BJ4	10/31/2016	1.400000	10,000,000.00		9,932,200.00	23,722.22		0.00
			10/30/2019	1.400000	10,000,000.00		99.322000	IDC-FIS		-67,800.00
37517	PCAR-MUFG	69371RM60	01/10/2017	1.750000	2,450,000.00		2,457,644.00	16,316.32		0.00
			08/14/2018	1.445987	2,461,686.50		100.312000	IDC-FIS		-4,042.50
37519	GE CORP - COS	36962G6W9	01/13/2017	1.625000	10,000,000.00		10,015,500.00	40,173.61		0.00
			04/02/2018	1.306021	10,038,400.00		100.155000	IDC-FIS		-22,900.00
37520	KO CORP - RBC	191216BV1	01/18/2017	1.375000	9,000,000.00		8,964,540.00	10,656.25		0.00
			05/30/2019	1.460174	8,982,000.00		99.606000	IDC-FIS		-17,460.00
37521	BRK CORP - RBC	084664CG4	01/18/2017	1.700000	4,500,000.00		4,510,710.00	22,525.00		0.00
			03/15/2019	1.571465	4,512,195.00		100.238000	IDC-FIS		-1,485.00
37526	BK 1X CORP-COS	06406HCW7	01/24/2017	2.300000	4,300,000.00		4,342,398.00	30,219.44		1,462.00
			09/11/2019	1.915149	4,340,936.00		100.986000	IDC-FIS		0.00
37527	BRK CORP-COS	084670BL1	01/24/2017	2.100000	4,861,000.00		4,898,138.04	38,847.49		0.00
			08/14/2019	1.719864	4,906,985.06		100.764000	IDC-FIS		-8,847.02
37531	USB 1X - RBC	91159HHH6	02/07/2017	2.200000	5,000,000.00		5,041,650.00	20,166.67		0.00
			04/25/2019	1.696519	5,052,500.00		100.833000	IDC-FIS		-10,850.00
37532	AAPL - COS	037833CK4	02/09/2017	1.900000	10,000,000.00		10,025,100.00	74,944.44		30,000.00
			02/07/2020	1.916933	9,995,100.00		100.251000	IDC-FIS		0.00
37533	CVX-UNIONBANC	166764BS8	03/06/2017	1.686000	6,500,000.00		6,504,550.00	35,921.17		520.00
			02/28/2019	1.654025	6,504,943.25		100.070000	IDC-FIS		0.00
37542	AAPL UNIONBANC	037833BN9	04/25/2017	1.300000	6,227,000.00		6,224,758.28	28,782.58		0.00
			02/23/2018	1.181373	6,246,981.75		99.964000	IDC-FIS		-8,281.91
37543	JPM-RBC	073902RU4	04/25/2017	7.250000	25,000,000.00		25,784,250.00	755,208.34		0.00
			02/01/2018	1.530991	26,507,666.67		103.137000	IDC-FIS		-300,500.00
37544	AAPL-COS	037833CB4	04/28/2017	1.100000	8,000,000.00		7,914,560.00	35,933.33		0.00
			08/02/2019	1.565186	7,938,133.33		98.932000	IDC-FIS		-3,040.00
37549	CORPORATE NOTES	06406HCZ0	05/09/2017	2.150000	7,666,000.00		7,710,232.82	58,144.48		0.00
			02/24/2020	1.874751	7,755,762.47		100.577000	IDC-FIS		-11,192.36
37555	DIS CORP - RBC	25468PDU7	06/20/2017	1.800000	13,800,000.00		13,770,330.00	17,250.00		0.00
			06/05/2020	1.803393	13,808,280.00		99.785000	IDC-FIS		-28,290.00
37557	GE-RBC	36962G4J0	06/23/2017	5.500000	10,000,000.00		10,892,500.00	264,305.55		0.00
			01/08/2020	1.767141	11,175,783.33		108.925000	IDC-FIS		-31,200.00
Inv Type: 47 CORP MEDIUM TERM NOTE				2.133717	388,172,000.00		389,998,176.64	2,456,387.17		127,942.58



Inventory by Market Value

As Of Date: 06/30/2017

Date Basis: Settlement

Run: 07/24/2017 05:06:10 PM

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
				1.361138	393,416,157.39	100.470456		-2,791,537.90
37414	PEP-FLOAT CORP NOTE	713448DG0	05/04/2016	1.761720	10,000,000.00	10,089,300.00	19,574.67	5,600.00
			02/22/2019	1.761720	10,083,700.00	100.893000	IDC-FIS	0.00
37487	BRK FLOAT - COS	084664CL3	10/28/2016	1.441780	10,050,000.00	10,084,672.50	18,917.37	3,557.70
			08/15/2019	1.441780	10,081,114.80	100.345000	IDC-FIS	0.00
37493	IBM FLOAT - COS	459200HW4	10/28/2016	1.550940	10,000,000.00	10,050,800.00	21,540.82	0.00
			02/12/2019	1.550940	10,056,680.00	100.508000	IDC-FIS	-5,880.00
Inv Type: 48 Corp Medium Term Note Actual				1.584856	30,050,000.00	30,224,772.50	60,032.86	9,157.70
				1.584856	30,221,494.80	100.581606		-5,880.00
37446	BANK OF NOVA SCOTIA	06417GLA4	07/05/2016	1.100000	15,000,000.00	14,999,997.51	165,458.33	0.00
			07/03/2017	1.100000	15,000,000.00	99.999983	IDC-FIS	-2.49
37450	WFFB NCD-WFS	94988EXV5	07/20/2016	1.180000	10,000,000.00	10,000,431.26	113,411.11	431.26
			07/20/2017	1.180000	10,000,000.00	100.004313	IDC-FIS	0.00
37461	YCD TDNY - RBC	89113WFG6	07/29/2016	1.255000	25,000,000.00	25,000,317.12	293,704.86	317.12
			07/03/2017	1.255000	25,000,000.00	100.001268	IDC-FIS	0.00
37478	WFFB NCD - WFC	94988EZ76	09/23/2016	1.110000	25,000,000.00	25,000,022.06	216,604.17	22.06
			07/03/2017	1.110000	25,000,000.00	100.000088	IDC-FIS	0.00
37479	BNSHOU YCD - RBC	06417GQG6	10/04/2016	1.270000	25,000,000.00	25,000,353.42	238,125.00	353.42
			07/03/2017	1.270000	25,000,000.00	100.001414	IDC-FIS	0.00
37486	RY YCD - RBC	78009NL38	10/31/2016	1.180000	30,000,000.00	30,004,195.41	238,950.00	4,195.41
			08/31/2017	1.180000	30,000,000.00	100.013985	IDC-FIS	0.00
37508	BMOCHG YCD - UBS	06427KMA2	12/22/2016	1.380000	15,000,000.00	15,009,379.32	109,825.00	9,379.32
			09/18/2017	1.380000	15,000,000.00	100.062529	IDC-FIS	0.00
37513	TORDNY YCD-CASTLEOA	89113WTF3	01/04/2017	1.150000	10,000,000.00	10,000,209.28	56,861.11	209.28
			07/14/2017	1.150000	10,000,000.00	100.002093	IDC-FIS	0.00
37528	BMO YCD-BAML	06427KGR2	01/20/2017	1.190000	13,150,000.00	13,151,575.38	98,237.81	6,300.84
			08/16/2017	1.250000	13,173,094.10	100.011980	IDC-FIS	0.00
37541	RY YCD-RBC	78009NT22	04/20/2017	1.365000	20,000,000.00	20,010,915.50	54,600.00	10,915.50
			02/28/2018	1.365000	20,000,000.00	100.054577	IDC-FIS	0.00
37548	TD YCD UBS	89113WR24	05/03/2017	1.290000	10,000,000.00	10,000,491.19	21,141.67	491.19
			02/28/2018	1.290000	10,000,000.00	100.004912	IDC-FIS	0.00
Inv Type: 71 Negotiable Certificate of Depo				1.224440	198,150,000.00	198,177,887.45	1,606,919.06	32,615.40
				1.228428	198,173,094.10	100.014074		-2.49
37509	TMCC CP	89233GVX1	12/22/2016	.000000	15,000,000.00	14,969,754.17	0.00	104,154.17
			08/31/2017	1.291572	14,865,600.00	99.798361	IDC-FIS	0.00



Inventory by Market Value

As Of Date: 06/30/2017

Date Basis: Settlement

Run: 07/24/2017 05:06:10 PM

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
37535	TMCC CP	89233GU79	10/25/2016	.000000	10,000,000.00	9,998,050.00	0.00	80,216.67
			07/07/2017	1.169615	9,917,833.33	99,980500	IDC-FIS	0.00
37538	TMCC CP -TOY	89233GYQ3	04/17/2017	.000000	20,000,000.00	19,897,800.00	0.00	51,272.22
			11/24/2017	1.259666	19,846,527.78	99,489000	IDC-FIS	0.00
Inv Type: 82 COMMERCIAL PAPER, DISCOUNT				.000000	45,000,000.00	44,865,604.17	0.00	235,643.06
				1.250282	44,629,961.11	99,701343		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	113,472.22	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	66,820.89	0.00
			09/01/2020	2.182000	6,501,616.00	99.110000	BOOK	0.00
37510	LOS MUNI BONDS -WFC	544351KQ1	12/30/2016	2.150000	3,250,000.00	3,227,055.00	36,878.48	0.00
			09/01/2021	2.310000	3,228,801.88	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



Inventory by Market Value

As Of Date: 06/30/2017

Date Basis: Settlement

Run: 07/24/2017 05:06:10 PM

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
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	3,020,872.67	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	30,937.50	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	5,940,028.42	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	2,887,198.62	100.700000	BOOK	0.00
Inv Type: 91 MUNI BONDS 30/360 SemiAnnual								
				2.109276	148,259,534.90	148,856,642.18	915,459.85	0.00
				1.752483	148,913,861.27	100.402745		0.00
36512	FEDERATED GOVT OBLI	VP6000104	07/01/2010	.758349	11,134.05	11,134.05	0.00	0.00
			07/01/2017	.758349	11,134.05	100.000000	BOOK	0.00
Inv Type: 97 MONEY MARKET FUND								
				.758349	11,134.05	11,134.05	0.00	0.00
				.758349	11,134.05	100.000000		0.00
32936	STATE INVESTMT POOL		01/01/2002	.923928	23,587,000.00	23,587,000.00	35,043.34	0.00
			07/01/2017	.923928	23,587,000.00	100.000000	BOOK	0.00
37042	SJ FINANCING AUTHOR		09/19/2012	.923928	63,469,000.00	63,469,000.00	69,614.39	0.00
			07/01/2017	.923928	63,469,000.00	100.000000	BOOK	0.00
Inv Type: 99 PASSBOOK & STATE POOL								
				.923928	87,056,000.00	87,056,000.00	104,657.73	0.00
				.923928	87,056,000.00	100.000000		0.00
Subtotal				1.504033	1,733,673,668.95	1,735,868,234.74	8,194,579.46	1,943,760.61
				1.292033	1,740,660,944.57	100.126585		-5,566,206.64

Fund: 34 CSJ/CSC Jt Pwr

37561	FNMA-WFS	3136G15Q8	06/29/2017	.920000	868,000.00	864,831.80	110.91	0.00
			06/26/2018	1.253800	865,219.51	99.635000	IDC-FIS	-321.16



Inventory by Market Value

As Of Date: 06/30/2017

Date Basis: Settlement

Run: 07/24/2017 05:06:10 PM

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
Inv Type: 23 FEDERAL NAT MORTGAGE ASSOC				.920000	868,000.00	864,831.80	110.91	0.00
				1.253800	865,219.51	99.635000		-321.16
			Subtotal	.920000	868,000.00	864,831.80	110.91	0.00
				1.253800	865,219.51	99.635000		-321.16
<hr/>								
Fund: 57 AIRPORT 2007A AMT BOND PROCEEDS								
37053	FEDERATED GOVT OBLI	VP6000104	11/06/2012	.761815	2,384.21	2,384.21	1.42	0.00
			07/01/2017	.761815	2,384.21	100.000000	BOOK	0.00
Inv Type: 97 MONEY MARKET FUND				.761815	2,384.21	2,384.21	1.42	0.00
				.761815	2,384.21	100.000000		0.00
37370	LAIF-2007A AIRPORT		11/20/2015	.923928	21,561,000.00	21,561,000.00	65,330.02	0.00
			07/01/2017	.923928	21,561,000.00	100.000000	BOOK	0.00
Inv Type: 99 PASSBOOK & STATE POOL				.923928	21,561,000.00	21,561,000.00	65,330.02	0.00
				.923928	21,561,000.00	100.000000		0.00
			Subtotal	.923910	21,563,384.21	21,563,384.21	65,331.44	0.00
				.923910	21,563,384.21	100.000000		0.00
<hr/>								
Fund: 58 AIRPORT 2007B NON-AMT BOND PROCE								
37054	FEDERATED GOVT OBLI	VP6000104	11/06/2012	.456255	0.00	0.00	0.02	0.00
			07/01/2017	.456255	0.00	.000000	BOOK	0.00
Inv Type: 97 MONEY MARKET FUND				.000000	0.00	0.00	0.02	0.00
				.000000	0.00	.000000		0.00
37358	LAIF-2007B AIRPORT		10/20/2015	.776218	0.00	0.00	-0.10	0.00
			07/01/2017	.776218	0.00	.000000	BOOK	0.00
Inv Type: 99 PASSBOOK & STATE POOL				.000000	0.00	0.00	-0.10	0.00
				.000000	0.00	.000000		0.00
			Subtotal	.000000	0.00	0.00	-0.08	0.00
				.000000	0.00	.000000		0.00
<hr/>								
Grand Total			Count 163	1.496651	1,756,105,053.16	1,758,296,450.75	8,260,021.73	1,943,760.61



Inventory by Market Value

As Of Date: 06/30/2017

Date Basis: Settlement

Run: 07/24/2017 05:06:10 PM

Reporting Currency: Local

City of San Jose

1.287512	1,763,089,548.29	100.124787		-5,566,527.80
----------	------------------	------------	--	---------------



Inventory by Market Value

As Of Date: 06/30/2017

Date Basis: Settlement

Run: 07/24/2017 05:06:10 PM

Reporting Currency: Local

City of San Jose

Asset Allocation

Assets (000's)	Current Par	Current Book	Market	MKT/Book	Un Gain/Loss	Yield
TREASURY NOTES	35,000.00	34,916.02	35,000.00	100.24 %	83.98	1.72 %
FEDERAL HOME LOAN BANKS	215,655.00	216,996.03	216,342.65	99.70 %	-331.34	1.19 %
FEDERAL NAT MORTGAGE ASSOC	114,713.00	113,941.43	114,175.86	100.21 %	234.49	1.19 %
FEDERAL FARM CREDIT BANK BONDS	78,000.00	78,155.13	78,078.13	99.90 %	-77.00	1.28 %
FED HOME LOAN MORTGAGE CORP	96,560.00	96,112.66	96,186.58	100.08 %	73.92	1.14 %
FARMER MAC DISC NOTE	10,000.00	9,943.65	10,000.00	100.57 %	56.35	0.64 %
FARMER MAC INT BEARING	75,000.00	75,018.67	74,822.45	99.74 %	-196.22	1.31 %
SUPRANATIONAL	212,915.00	214,020.87	212,937.18	99.49 %	-1,074.90	1.20 %
CORP MEDIUM TERM NOTE	388,172.00	393,416.16	389,998.18	99.13 %	-2,663.60	1.36 %
Corp Medium Term Note Actual	30,050.00	30,221.49	30,224.77	100.01 %	3.28	1.58 %
Negotiable Certificate of Depo	198,150.00	198,173.09	198,177.89	100.00 %	32.61	1.23 %
COMMERCIAL PAPER, DISCOUNT	45,000.00	44,629.96	44,865.60	100.53 %	235.64	1.25 %
MUNI BONDS 30/360 SemiAnnual	148,259.53	148,913.86	148,856.64	99.96 %	0.00	1.75 %
MONEY MARKET FUND	13.52	13.52	13.52	100.00 %	0.00	0.76 %
PASSBOOK & STATE POOL	108,617.00	108,617.00	108,617.00	100.00 %	0.00	0.92 %
Totals(000's)	1,756,105.05	1,763,089.55	1,758,296.45	99.73 %	-3,622.77	1.29 %



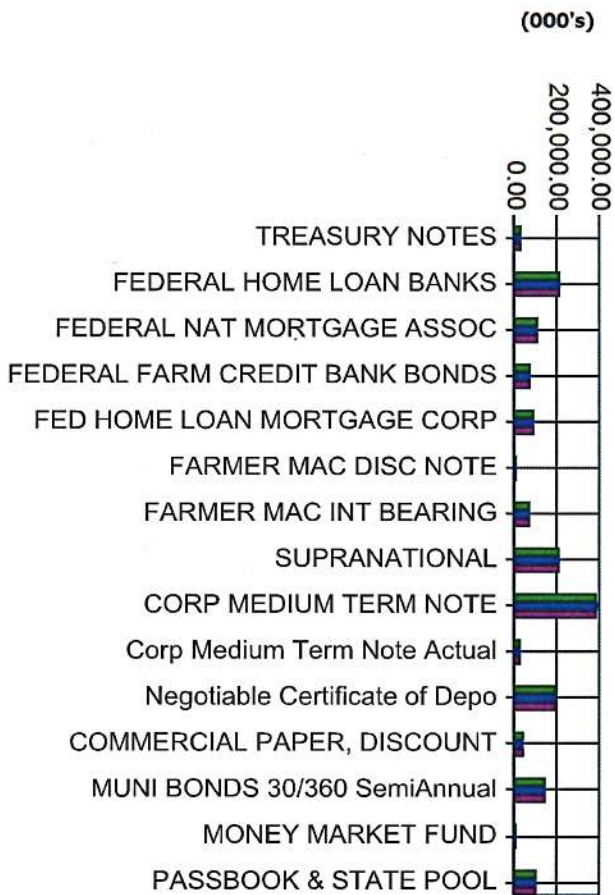
City of San Jose

Inventory by Market Value

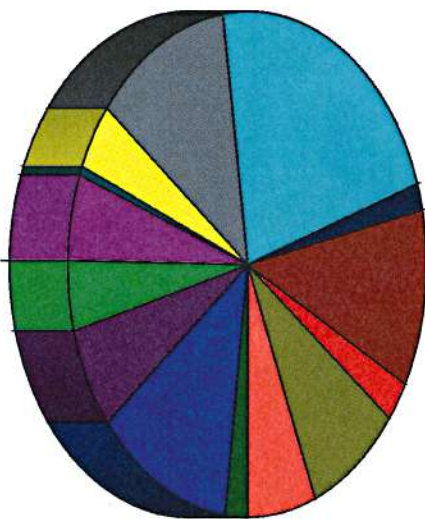
As Of Date: 06/30/2017

Date Basis: Settlement

Run: 07/24/2017 05:06:10 PM
Reporting Currency: Local



■ Par ■ Book ■ Market



CURRENT PAR%

■	TREASURY NOTES - 2%	■	CORP MEDIUM TERM NOTE - 22%
■	FEDERAL HOME LOAN BANKS - 12%	■	Corp Medium Term Note Actual - 2%
■	FEDERAL NAT MORTGAGE ASSOC - 7%	■	Negotiable Certificate of Depo - 11%
■	FEDERAL FARM CREDIT BANK BONDS - 4%	■	COMMERCIAL PAPER, DISCOUNT - 3%
■	FED HOME LOAN MORTGAGE CORP - 5%	■	MUNI BONDS 30/360 SemiAnnual - 8%
■	FARMER MAC DISC NOTE - 1%	■	MONEY MARKET FUND - 0%
■	FARMER MAC INT BEARING - 4%	■	PASSBOOK & STATE POOL - 6%
■	SUPRANATIONAL - 12%		

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.

THIS PAGE IS INTENTIONALLY LEFT BLANK



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 4/1/2017 To Date: 6/30/2017

Date Basis: Settlement

Run: 07/24/2017 05:02:49 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	05/31/2017	05/31/2017	05/31/2017	INTR	1.500	0.00	-29,670.33	-82,829.67	0.00
			1	05/31/2020	LinhN	05/31/2017		1.610	0.00	0.00	0.00	112,500.00
37530	T NOTE - MUFJ		912828R77	05/31/2017	05/31/2017	05/31/2017	INTR	1.375	0.00	-23,798.08	-44,951.92	0.00
			1	05/31/2021	LinhN	05/31/2017		1.882	0.00	0.00	0.00	68,750.00
INTR								1.450	0.00	-53,468.41	-127,781.59	0.00
								1.719	0.00	0.00	0.00	181,250.00
								1.450	0.00	-53,468.41	-127,781.59	0.00
								1.719	0.00	0.00	0.00	181,250.00
Inv Type: 12 TREASURY NOTES												
37074	FHLB-WF		313381B20	06/08/2017	06/08/2017	06/08/2017	INTR	.750	0.00	0.00	-37,500.00	0.00
			1	12/08/2017	LinhN	06/08/2017		.830	0.00	0.00	0.00	37,500.00
37084	FHLB-WF		313381B20	06/08/2017	06/08/2017	06/08/2017	INTR	.750	0.00	0.00	-37,500.00	0.00
			1	12/08/2017	LinhN	06/08/2017		.800	0.00	0.00	0.00	37,500.00
37116	FHLB-CITIG		313379DT3	06/08/2017	06/08/2017	06/08/2017	INTR	1.250	0.00	0.00	-62,500.00	0.00
			1	06/08/2018	LinhN	06/08/2017		1.201	0.00	0.00	0.00	62,500.00
37271	FHLB-CASTLEOAK		3130A3P24	06/15/2017	06/15/2017	06/15/2017	INTR	.880	0.00	0.00	-88,000.00	0.00
			1	07/03/2017	UdayaR	06/15/2017		.880	0.00	0.00	0.00	88,000.00
37425	FHLB-WFS		3130A8BD4	06/29/2017	06/29/2017	06/29/2017	INTR	.875	0.00	0.00	-43,750.00	0.00
			1	06/29/2018	LinhN	06/29/2017		.992	0.00	0.00	0.00	43,750.00
INTR								.898	0.00	0.00	-269,250.00	0.00
								.931	0.00	0.00	0.00	269,250.00
37124	FHLB-GILFD		313379FW4		06/09/2017	06/09/2017	AMRT	1.000	0.00	268,800.00	0.00	0.00
			1	06/09/2017	LinhN	06/09/2017		1.350	0.00	0.00	-268,800.00	0.00
37198	FHLB-UBS		3130A1NN4		05/24/2017	05/24/2017	AMRT	.875	0.00	15,500.00	0.00	0.00
			1	05/24/2017	LinhN	05/24/2017		.926	0.00	0.00	-15,500.00	0.00
37203	FHLB - GILFD		3130A1NN4		05/24/2017	05/24/2017	AMRT	.875	0.00	40,350.00	0.00	0.00
			1	05/24/2017	LinhN	05/24/2017		.964	0.00	0.00	-40,350.00	0.00
37426	FHLB-WFS		3130A5EP0		05/30/2017	05/30/2017	AMRT	.625	0.00	14,080.00	0.00	0.00
			1	05/30/2017	LinhN	05/30/2017		.767	0.00	0.00	-14,080.00	0.00
AMRT								.875	0.00	338,730.00	0.00	0.00
								1.062	0.00	0.00	-338,730.00	0.00
37124	FHLB-GILFD		313379FW4		06/09/2017	06/09/2017	MAT	1.000	-20,000,000.00	-20,000,000.00	-100,000.00	0.00
			1	06/09/2017	LinhN	06/09/2017		1.350	0.00	0.00	0.00	20,100,000.00
37198	FHLB-UBS		3130A1NN4		05/24/2017	05/24/2017	MAT	.875	-10,000,000.00	-10,000,000.00	-43,750.00	0.00



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 4/1/2017 To Date: 6/30/2017

Date Basis: Settlement

Run: 07/24/2017 05:02:49 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
37203	FHLB - GILFD		3130A1NN4	1 05/24/2017	LinhN	05/24/2017	MAT	.926	0.00	0.00	0.00	10,043,750.00
						05/24/2017		.875	-15,000,000.00	-15,000,000.00	-65,625.00	0.00
37426	FHLB-WFS		3130A5EP0	1 05/24/2017	LinhN	05/24/2017	MAT	.964	0.00	0.00	0.00	15,065,625.00
						05/30/2017		.625	-10,000,000.00	-10,000,000.00	-31,250.00	0.00
						05/30/2017		.767	0.00	0.00	0.00	10,031,250.00
MAT								.875	-55,000,000.00	-55,000,000.00	-240,625.00	0.00
								1.062	0.00	0.00	0.00	55,240,625.00
37551	FHLB-WEDBUSH		3133XU3G6			05/09/2017	PURC	4.375	10,000,000.00	10,764,670.83	0.00	0.00
						05/10/2017		1.480	0.00	764,670.83	0.00	-10,764,670.83
37552	FHLB -WFC		3133XU3G6	1 07/01/2019	LinhN	05/16/2017	PURC	4.375	10,000,000.00	10,779,377.78	0.00	0.00
						05/17/2017		1.426	0.00	779,377.78	0.00	-10,779,377.78
37559	FLB-FLOATER-UBS		3130ABMF0	1 07/01/2019	UdayaR	06/23/2017	PURC	1.109	30,000,000.00	30,000,000.00	0.00	0.00
						06/15/2017		1.109	0.00	0.00	0.00	-30,000,000.00
PURC								2.415	50,000,000.00	51,544,048.61	0.00	0.00
								1.247	0.00	1,544,048.61	0.00	-51,544,048.61
Inv Type: 22 FEDERAL HOME LOAN BANKS								1.231	-5,000,000.00	-3,117,221.39	-509,875.00	0.00
								1.068	0.00	1,544,048.61	-338,730.00	3,965,826.39
37117	FNMA-CALL-UBS		3136G1JV2	04/17/2017		04/17/2017	INTR	1.050	0.00	0.00	-57,750.00	0.00
						04/17/2018		1.200	0.00	0.00	0.00	57,750.00
37163	FNMA-WF		3135G0WJ8	05/21/2017		05/21/2017	INTR	.875	0.00	0.00	-43,750.00	0.00
						05/21/2018		1.350	0.00	0.00	0.00	43,750.00
37175	FNMA-WF		3135G0PQ0	04/26/2017		04/26/2017	INTR	.875	0.00	0.00	-43,750.00	0.00
						10/26/2017		1.240	0.00	0.00	0.00	43,750.00
37433	FNMA-UBS		3136G3TN5	06/30/2017		06/30/2017	INTR	1.210	0.00	0.00	-181,500.00	0.00
						12/30/2019		1.210	0.00	0.00	0.00	181,500.00
INTR								1.071	0.00	0.00	-326,750.00	0.00
								1.236	0.00	0.00	0.00	326,750.00
Inv Type: 23 FEDERAL NAT MORTGAGE ASSOC								1.071	0.00	0.00	-326,750.00	0.00
								1.236	0.00	0.00	0.00	326,750.00
37105	FFCB-GILFD		3133ECMM3			04/25/2017	AMRT	.600	0.00	8,300.00	0.00	0.00
						04/25/2017		.621	0.00	0.00	-8,300.00	0.00
AMRT								.600	0.00	8,300.00	0.00	0.00
								.621	0.00	0.00	-8,300.00	0.00
37105	FFCB-GILFD		3133ECMM3			04/25/2017	MAT	.600	-10,000,000.00	-10,000,000.00	-30,000.00	0.00



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 4/1/2017 To Date: 6/30/2017

Date Basis: Settlement

Run: 07/24/2017 05:02:49 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
			1	04/25/2017	LinhN	04/25/2017		.621	0.00	0.00	0.00	10,030,000.00
MAT								.600	-10,000,000.00	-10,000,000.00	-30,000.00	0.00
								.621	0.00	0.00	0.00	10,030,000.00
37183	FFCB-WF		3133EDDV1	04/23/2017	06/19/2017	04/23/2017	INTR	1.160	0.00	0.00	-58,000.00	0.00
			1	10/23/2017	LinhN	04/23/2017		1.245	0.00	0.00	0.00	58,000.00
37222	FFCB-GILFD		3133EDM25	05/21/2017	06/19/2017	05/21/2017	INTR	1.460	0.00	0.00	-43,800.00	0.00
			1	11/21/2018	LinhN	05/21/2017		1.602	0.00	0.00	0.00	43,800.00
37331	FFCB - GILFD		3133EEW55	06/15/2017	06/15/2017	06/15/2017	INTR	1.800	0.00	0.00	-180,000.00	0.00
			1	06/15/2020	UdayaR	06/15/2017		1.772	0.00	0.00	0.00	180,000.00
INTR								1.566	0.00	0.00	-281,800.00	0.00
								1.597	0.00	0.00	0.00	281,800.00
Inv Type: 27 FEDERAL FARM CREDIT BANK BONDS								1.221	-10,000,000.00	-9,991,700.00	-311,800.00	0.00
								1.249	0.00	0.00	-8,300.00	10,311,800.00
37061	FHLMC-CALL-WF		3134G3Y53	05/28/2017	05/30/2017	05/28/2017	INTR	.850	0.00	0.00	-42,500.00	0.00
			1	11/28/2017	LinhN	05/28/2017		.850	0.00	0.00	0.00	42,500.00
37115	FHLMC-CALL-CITIG		3134G4A57	06/27/2017	06/27/2017	06/27/2017	INTR	1.250	0.00	0.00	-25,000.00	0.00
			1	06/27/2018	LinhN	06/27/2017		1.281	0.00	0.00	0.00	25,000.00
INTR								.964	0.00	0.00	-67,500.00	0.00
								.973	0.00	0.00	0.00	67,500.00
37122	FHLMC-UBS		3137EADF3		05/12/2017	05/12/2017	AMRT	1.250	0.00	-1,400.00	0.00	0.00
			1	05/12/2017	LinhN	05/12/2017		1.246	0.00	0.00	1,400.00	0.00
37123	FHLMC-UBS		3137EADF3		05/12/2017	05/12/2017	AMRT	1.250	0.00	-1,400.00	0.00	0.00
			1	05/12/2017	LinhN	05/12/2017		1.246	0.00	0.00	1,400.00	0.00
37141	FHLMC-CALL-GILFD		3134G43Y2		05/08/2017	05/08/2017	AMRT	.700	0.00	133,250.00	0.00	0.00
			1	05/08/2017	LinhN	05/08/2017		1.451	0.00	0.00	-133,250.00	0.00
37150	FHLMC-CALL-UBC		3134G43Y2		05/08/2017	05/08/2017	AMRT	.700	0.00	71,000.00	0.00	0.00
			1	05/08/2017	LinhN	05/08/2017		1.103	0.00	0.00	-71,000.00	0.00
AMRT								1.067	0.00	201,450.00	0.00	0.00
								1.256	0.00	0.00	-201,450.00	0.00
37122	FHLMC-UBS		3137EADF3		05/12/2017	05/12/2017	MAT	1.250	-10,000,000.00	-10,000,000.00	-62,500.00	0.00
			1	05/12/2017	LinhN	05/12/2017		1.246	0.00	0.00	0.00	10,062,500.00
37123	FHLMC-UBS		3137EADF3		05/12/2017	05/12/2017	MAT	1.250	-10,000,000.00	-10,000,000.00	-62,500.00	0.00
			1	05/12/2017	LinhN	05/12/2017		1.246	0.00	0.00	0.00	10,062,500.00
37141	FHLMC-CALL-GILFD		3134G43Y2		05/08/2017	05/08/2017	MAT	.700	-5,000,000.00	-5,000,000.00	-17,500.00	0.00



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 4/1/2017 To Date: 6/30/2017

Date Basis: Settlement

Run: 07/24/2017 05:02:49 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
37150	FHLMC-CALL-UBC		3134G43Y2	05/08/2017	LinhN	05/08/2017		1.451	0.00	0.00	0.00	5,017,500.00
					05/08/2017	05/08/2017	MAT	.700	-5,000,000.00	-5,000,000.00	-17,500.00	0.00
				05/08/2017	LinhN	05/08/2017		1.103	0.00	0.00	0.00	5,017,500.00
MAT												
								1.067	-30,000,000.00	-30,000,000.00	-160,000.00	0.00
								1.256	0.00	0.00	0.00	30,160,000.00
Inv Type: 30 FED HOME LOAN MORTGAGE CORP												
								1.047	-30,000,000.00	-29,798,550.00	-227,500.00	0.00
								1.203	0.00	0.00	-201,450.00	30,227,500.00
37431	FAMCA-WEDBUSH		3132X0HD6	05/10/2017	05/10/2017	05/10/2017	INTR	1.030	0.00	0.00	-51,500.00	0.00
				05/10/2019	LinhN	05/10/2017		.951	0.00	0.00	0.00	51,500.00
INTR												
								1.030	0.00	0.00	-51,500.00	0.00
								.951	0.00	0.00	0.00	51,500.00
37536	FAMCA - RJA		3132X0SA0		04/10/2017	04/10/2017	PURC	1.640	15,000,000.00	14,996,100.00	0.00	0.00
				04/17/2020	UdayaR	04/19/2017		1.649	0.00	-3,900.00	0.00	-14,996,100.00
37554	FRMDN FARMER MAC		3132X0TR2		06/13/2017	06/13/2017	PURC	1.275	50,000,000.00	50,000,000.00	0.00	0.00
				07/02/2018	LinhN	06/23/2017		1.275	0.00	0.00	0.00	-50,000,000.00
PURC												
								1.359	65,000,000.00	64,996,100.00	0.00	0.00
								1.361	0.00	-3,900.00	0.00	-64,996,100.00
Inv Type: 36 FARMER MAC INT BEARING												
								1.315	65,000,000.00	64,996,100.00	-51,500.00	0.00
								1.307	0.00	-3,900.00	0.00	-64,944,600.00
37404	IADB-UBS		4581X0CD8	05/09/2017	05/09/2017	05/09/2017	INTR	2.125	0.00	0.00	-106,250.00	0.00
				11/09/2020	LinhN	05/09/2017		1.336	0.00	0.00	0.00	106,250.00
37412	IBRD-SUPRA-RBC		459058FC2	04/26/2017	04/26/2017	04/26/2017	INTR	1.250	0.00	0.00	-58,843.75	0.00
				04/26/2019	LinhN	04/26/2017		1.301	0.00	0.00	0.00	58,843.75
37432	IADB-RBC		458182DX7	05/13/2017	05/15/2017	05/13/2017	INTR	1.000	0.00	0.00	-50,000.00	0.00
				05/13/2019	LinhN	05/13/2017		1.004	0.00	0.00	0.00	50,000.00
37438	IBRD-SUPRA-PJC		45905UXD1	06/24/2017	06/27/2017	06/24/2017	INTR	.800	0.00	0.00	-100,000.00	0.00
				07/02/2018	LinhN	06/24/2017		.800	0.00	0.00	0.00	100,000.00
37491	IBRD-PJC		45905UUN2	04/26/2017	04/26/2017	04/26/2017	INTR	1.270	0.00	-987.78	-21,237.22	0.00
				10/26/2018	LinhN	04/26/2017		1.033	0.00	0.00	0.00	22,225.00
37495	IBRD-COS		459058EM1	05/15/2017	05/15/2017	05/15/2017	INTR	1.000	0.00	-3,611.11	-46,388.89	0.00
				11/15/2017	LinhN	05/15/2017		1.036	0.00	0.00	0.00	50,000.00
37539	IBRD STEP-UP CALL		45905UB78	06/30/2017	06/30/2017	06/30/2017	INTR	1.000	0.00	-8,402.78	-5,347.22	0.00



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 4/1/2017 To Date: 6/30/2017

Date Basis: Settlement

Run: 07/24/2017 05:02:49 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
			1	12/30/2021	LinhN	06/30/2017		1.254	0.00	0.00	0.00	13,750.00
INTR								1.135	0.00	-13,001.67	-388,067.08	0.00
								1.034	0.00	0.00	0.00	401,068.75
37539	IBRD STEP-UP CALL		45905UB78		04/18/2017	04/17/2017	PURC	1.000	2,750,000.00	2,757,027.78	0.00	0.00
			1	12/30/2021	snj109	04/20/2017		1.254	0.00	7,027.78	0.00	-2,757,027.78
37547	IBRD-COS		459058DNO		04/28/2017	04/28/2017	PURC	1.376	10,000,000.00	10,024,591.11	0.00	0.00
			1	04/10/2018	LinhN	05/03/2017		1.206	0.00	24,591.11	0.00	-10,024,591.11
PURC								1.295	12,750,000.00	12,781,618.89	0.00	0.00
								1.216	0.00	31,618.89	0.00	-12,781,618.89
37539	IBRD STEP-UP CALL		45905UB78		06/30/2017	06/30/2017	CALL	1.000	-2,750,000.00	-2,748,625.00	0.00	-1,375.00
			1	12/30/2021	LinhN	06/30/2017		1.254	0.00	1,375.00	0.00	2,750,000.00
CALL								1.000	-2,750,000.00	-2,748,625.00	0.00	-1,375.00
								1.254	0.00	1,375.00	0.00	2,750,000.00
Inv Type: 46 SUPRANATIONAL								1.154	10,000,000.00	10,019,992.22	-388,067.08	-1,375.00
								1.068	0.00	32,993.89	0.00	-9,630,550.14
37363	MSFT Corp Note		594918BF0	05/03/2017	05/03/2017	05/03/2017	INTR	1.300	0.00	0.00	-32,500.00	0.00
			1	11/03/2018	LinhN	05/03/2017		1.334	0.00	0.00	0.00	32,500.00
37380	DE CORP - MUG		24422ESF7	06/13/2017	06/20/2017	06/13/2017	INTR	1.950	0.00	0.00	-50,310.00	0.00
			1	12/13/2018	LinhN	06/13/2017		1.780	0.00	0.00	0.00	50,310.00
37383	USB CORP - WEDBUSH		91159HHE3	05/15/2017	05/15/2017	05/15/2017	INTR	1.950	0.00	0.00	-136,500.00	0.00
			1	11/15/2018	LinhN	05/15/2017		1.491	0.00	0.00	0.00	136,500.00
37389	JNJ CORP NOTE-UNION		478160BG8	06/05/2017	06/05/2017	06/05/2017	INTR	1.650	0.00	0.00	-67,938.75	0.00
			1	12/05/2018	LinhN	06/05/2017		1.180	0.00	0.00	0.00	67,938.75
37390	DE CORP NOTE-RBC		24422ESF7	06/13/2017	06/20/2017	06/13/2017	INTR	1.950	0.00	0.00	-48,750.00	0.00
			1	12/13/2018	LinhN	06/13/2017		1.650	0.00	0.00	0.00	48,750.00
37391	MSFT CORP NOTE-RBC		594918BF0	05/03/2017	05/03/2017	05/03/2017	INTR	1.300	0.00	0.00	-65,000.00	0.00
			1	11/03/2018	LinhN	05/03/2017		1.285	0.00	0.00	0.00	65,000.00
37393	CHEVRON CORP CONT C		166764AA8	06/05/2017	06/05/2017	06/05/2017	INTR	1.104	0.00	0.00	-51,302.88	0.00
			1	12/05/2017	LinhN	06/05/2017		1.350	0.00	0.00	0.00	51,302.88
37399	PEPSICO-CORP NOTE-U		713448DB1	04/13/2017	04/13/2017	04/13/2017	INTR	1.000	0.00	0.00	-47,875.00	0.00
			1	10/13/2017	LinhN	04/13/2017		.965	0.00	0.00	0.00	47,875.00
37413	JNJ CORP NOTE - CAS		478160BG8	06/05/2017	06/05/2017	06/05/2017	INTR	1.650	0.00	0.00	-82,500.00	0.00
			1	12/05/2018	LinhN	06/05/2017		.947	0.00	0.00	0.00	82,500.00
37435	IBM CORP NOT - RBC		459200HE4	05/15/2017	05/15/2017	05/15/2017	INTR	1.875	0.00	0.00	-43,125.00	0.00
			1	05/15/2019	LinhN	05/15/2017		1.172	0.00	0.00	0.00	43,125.00



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 4/1/2017 To Date: 6/30/2017

Date Basis: Settlement

Run: 07/24/2017 05:02:49 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
37441	WFC-WFC		94974BFU9	04/22/2017	06/19/2017	04/22/2017	INTR	2.125	0.00	0.00	-159,375.00	0.00
			1	04/22/2019	LinhN	04/22/2017		1.437	0.00	0.00	0.00	159,375.00
37463	WALT DISNEY CORP -		25468PDA1	05/30/2017	05/30/2017	05/30/2017	INTR	1.850	0.00	0.00	-46,592.25	0.00
			1	05/30/2019	LinhN	05/30/2017		1.032	0.00	0.00	0.00	46,592.25
37475	COCA COLA CORP NOTE		191216BR0	04/27/2017	04/27/2017	04/27/2017	INTR	.875	0.00	0.00	-29,312.50	0.00
			1	10/27/2017	LinhN	04/27/2017		1.001	0.00	0.00	0.00	29,312.50
37480	PEP - BAC		713448DJ4	04/04/2017	04/04/2017	04/04/2017	INTR	1.350	0.00	-187.50	-33,187.50	0.00
			1	10/04/2019	FrancesT	04/04/2017		1.334	0.00	0.00	0.00	33,375.00
37481	PEP - MUFG		713448DJ4	04/04/2017	04/04/2017	04/04/2017	INTR	1.350	0.00	-243.75	-43,143.75	0.00
			1	10/04/2019	FrancesT	04/04/2017		1.334	0.00	0.00	0.00	43,387.50
37482	GE - MUFG		36962G3U6	05/01/2017	05/01/2017	05/01/2017	INTR	5.625	0.00	0.00	-140,625.00	0.00
			1	05/01/2018	LinhN	05/01/2017		1.100	0.00	0.00	0.00	140,625.00
37489	HON - UNIONBANC		438516BJ4	04/30/2017	05/01/2017	04/30/2017	INTR	1.400	0.00	0.00	-70,000.00	0.00
			1	10/30/2019	LinhN	04/30/2017		1.400	0.00	0.00	0.00	70,000.00
37519	GE CORP - COS		36962G6W9	04/02/2017	04/03/2017	04/02/2017	INTR	1.625	0.00	-45,590.28	-35,659.72	0.00
			1	04/02/2018	FrancesT	04/02/2017		1.306	0.00	0.00	0.00	81,250.00
37520	KO CORP - RBC		191216BV1	05/30/2017	05/30/2017	05/30/2017	INTR	1.375	0.00	-16,500.00	-45,375.00	0.00
			1	05/30/2019	LinhN	05/30/2017		1.460	0.00	0.00	0.00	61,875.00
37531	USB 1X - RBC		91159HHH6	04/25/2017	04/25/2017	04/25/2017	INTR	2.200	0.00	-31,166.67	-23,833.33	0.00
			1	04/25/2019	LinhN	04/25/2017		1.697	0.00	0.00	0.00	55,000.00
INTR								1.705	0.00	-93,688.20	-1,252,905.68	0.00
								1.310	0.00	0.00	0.00	1,346,593.88
37388	USB CORP NOTE-UBS		91159HHD5		04/17/2017	04/15/2017	CALL	1.650	-10,000,000.00	-10,060,600.00	-68,750.00	60,600.00
			1	05/15/2017	LinhN	04/15/2017		1.155	0.00	-60,600.00	0.00	10,068,750.00
CALL								1.650	-10,000,000.00	-10,060,600.00	-68,750.00	60,600.00
								1.155	0.00	-60,600.00	0.00	10,068,750.00
37442	BRK CORP NOTE-COS		084664BS9		05/15/2017	05/15/2017	AMRT	1.600	0.00	-49,123.97	0.00	0.00
			1	05/15/2017	LinhN	05/15/2017		.820	0.00	0.00	49,123.97	0.00
AMRT								1.600	0.00	-49,123.97	0.00	0.00
								.820	0.00	0.00	49,123.97	0.00
37442	BRK CORP NOTE-COS		084664BS9		05/15/2017	05/15/2017	MAT	1.600	-7,105,000.00	-7,105,000.00	-56,840.00	0.00
			1	05/15/2017	LinhN	05/15/2017		.820	0.00	0.00	0.00	7,161,840.00
MAT								1.600	-7,105,000.00	-7,105,000.00	-56,840.00	0.00
								.820	0.00	0.00	0.00	7,161,840.00



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 4/1/2017 To Date: 6/30/2017

Date Basis: Settlement

Run: 07/24/2017 05:02:49 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
37540	PX- UNIONBANC		74005PBC7		04/18/2017	04/18/2017	PURC	.000	5,000,000.00	4,994,000.00	0.00	0.00
			1	11/07/2017	LinhN	04/21/2017		1.272	0.00	-6,000.00	0.00	-4,994,000.00
37542	AAPL UNIONBANC		037833BN9		04/20/2017	04/20/2017	PURC	1.300	6,227,000.00	6,246,981.75	0.00	0.00
			1	02/23/2018	LinhN	04/25/2017		1.181	0.00	19,981.75	0.00	-6,246,981.75
37543	JPM-RBC		073902RU4		04/20/2017	04/20/2017	PURC	7.250	25,000,000.00	26,507,666.67	0.00	0.00
			1	02/01/2018	LinhN	04/25/2017		1.531	0.00	1,507,666.67	0.00	-26,507,666.67
37544	AAPL-COS		037833CB4		04/25/2017	04/25/2017	PURC	1.100	8,000,000.00	7,938,133.33	0.00	0.00
			1	08/02/2019	LinhN	04/28/2017		1.565	0.00	-61,866.67	0.00	-7,938,133.33
37549	CORPORATE NOTES		06406HCZ0		05/04/2017	05/04/2017	PURC	2.150	7,666,000.00	7,755,762.47	0.00	0.00
			1	02/24/2020	LinhN	05/09/2017		1.875	0.00	89,762.47	0.00	-7,755,762.47
37555	DIS CORP - RBC		25468PDU7		06/16/2017	06/15/2017	PURC	1.800	13,800,000.00	13,808,280.00	0.00	0.00
			1	06/05/2020	UdayaR	06/20/2017		1.803	0.00	8,280.00	0.00	-13,808,280.00
37557	GE-RBC		36962G4J0		06/21/2017	06/21/2017	PURC	5.500	10,000,000.00	11,175,783.33	0.00	0.00
			1	01/08/2020	LinhN	06/23/2017		1.767	0.00	1,175,783.33	0.00	-11,175,783.33
PURC								3.890	75,693,000.00	78,426,607.55	0.00	0.00
								1.604	0.00	2,733,607.55	0.00	-78,426,607.55
37540	PX- UNIONBANC		74005PBC7		04/18/2017	04/18/2017	SALE	.000	-5,000,000.00	-4,994,000.00	0.00	-1,950.00
			1	11/07/2017	UdayaR	04/21/2017		1.272	0.00	6,000.00	0.00	4,995,950.00
SALE								.000	-5,000,000.00	-4,994,000.00	0.00	-1,950.00
								1.272	0.00	6,000.00	0.00	4,995,950.00
Inv Type: 47 CORP MEDIUM TERM NOTE								2.293	53,588,000.00	56,124,195.38	-1,378,495.68	58,650.00
								1.362	0.00	2,679,007.55	49,123.97	-54,853,473.67
37414	PEP-FLOAT CORP NOTE		713448DG0	05/22/2017	06/19/2017	05/22/2017	INTR	1.762	0.00	0.00	-40,547.16	0.00
			1	02/22/2019	LinhN	05/22/2017		1.762	0.00	0.00	0.00	40,547.16
37487	BRK FLOAT - COS		084664CL3	05/15/2017	05/15/2017	05/15/2017	INTR	1.442	0.00	0.00	-32,274.74	0.00
			1	08/15/2019	LinhN	05/15/2017		1.442	0.00	0.00	0.00	32,274.74
37493	IBM FLOAT - COS		459200HW4	05/12/2017	05/12/2017	05/12/2017	INTR	1.551	0.00	0.00	-34,313.16	0.00
			1	02/12/2019	LinhN	05/12/2017		1.551	0.00	0.00	0.00	34,313.16
INTR								1.585	0.00	0.00	-107,135.06	0.00
								1.585	0.00	0.00	0.00	107,135.06
Inv Type: 48 Corp Medium Term Note Actual								1.585	0.00	0.00	-107,135.06	0.00
								1.585	0.00	0.00	0.00	107,135.06
37541	RY YCD-RBC		78009NT22		04/20/2017	04/20/2017	PURC	1.365	20,000,000.00	20,000,000.00	0.00	0.00
			1	02/28/2018	LinhN	04/20/2017		1.365	0.00	0.00	0.00	-20,000,000.00
37548	TD YCD UBS		89113WR24		05/02/2017	05/02/2017	PURC	1.290	10,000,000.00	10,000,000.00	0.00	0.00



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 4/1/2017 To Date: 6/30/2017

Date Basis: Settlement

Run: 07/24/2017 05:02:49 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
			1	02/28/2018	LinhN	05/03/2017		1.290	0.00	0.00	0.00	-10,000,000.00
PURC								1.340	30,000,000.00	30,000,000.00	0.00	0.00
								1.340	0.00	0.00	0.00	-30,000,000.00
								1.340	30,000,000.00	30,000,000.00	0.00	0.00
								1.340	0.00	0.00	0.00	-30,000,000.00
								.000	0.00	38,461.11	0.00	0.00
AMRT			1	04/13/2017	LinhN	04/13/2017		.863	0.00	0.00	-38,461.11	0.00
								.000	0.00	38,461.11	0.00	0.00
								.863	0.00	0.00	-38,461.11	0.00
								.000	-10,000,000.00	-10,000,000.00	0.00	0.00
MAT			1	04/13/2017	LinhN	04/13/2017		.863	0.00	0.00	0.00	10,000,000.00
								.000	-10,000,000.00	-10,000,000.00	0.00	0.00
								.863	0.00	0.00	0.00	10,000,000.00
								.000	20,000,000.00	19,846,527.78	0.00	0.00
PURC			1	11/24/2017	LinhN	04/17/2017		1.260	0.00	-153,472.22	0.00	-19,846,527.78
								.000	20,000,000.00	19,846,527.78	0.00	0.00
								1.260	0.00	-153,472.22	0.00	-19,846,527.78
								.000	10,000,000.00	9,884,988.89	0.00	0.00
								1.061	0.00	-153,472.22	-38,461.11	-9,846,527.78
								1.490	0.00	0.00	-41,496.50	0.00
			1	05/15/2020	LinhN	05/15/2017		1.490	0.00	0.00	0.00	41,496.50
								1.500	0.00	0.00	-75,000.00	0.00
			1	04/01/2021	FrancesT	04/01/2017		1.500	0.00	0.00	0.00	75,000.00
								1.500	0.00	0.00	-75,000.00	0.00
			1	04/01/2021	FrancesT	04/01/2017		1.615	0.00	0.00	0.00	75,000.00
								4.000	0.00	0.00	-187,777.78	0.00
			1	10/15/2018	LinhN	04/15/2017		1.080	0.00	0.00	0.00	187,777.78
								2.092	0.00	0.00	-18,479.33	0.00
			1	05/15/2020	LinhN	05/15/2017		2.092	0.00	0.00	0.00	18,479.33
								3.154	0.00	-4,352.52	-28,291.38	0.00
			1	05/15/2021	LinhN	05/15/2017		2.100	0.00	0.00	0.00	32,643.90
								2.609	0.00	-1,594.39	-24,495.61	0.00
			1	12/01/2021	LinhN	06/01/2017		2.000	0.00	0.00	0.00	26,090.00
								5.000	0.00	-67,386.11	-110,988.89	0.00



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 4/1/2017 To Date: 6/30/2017

Date Basis: Settlement

Run: 07/24/2017 05:02:49 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
			1	05/01/2019	LinhN	05/01/2017		1.181	0.00	0.00	0.00	178,375.00
37529	CASPWR - RJA remove pcall		13066YTY5	05/01/2017	05/01/2017	05/01/2017	INTR	1.713	0.00	-58,527.50	-42,825.00	0.00
			1	05/01/2021	LinhN	05/01/2017		2.167	0.00	0.00	0.00	101,352.50
INTR								2.502	0.00	-131,860.52	-604,354.49	0.00
								1.580	0.00	0.00	0.00	736,215.01
37529	CASPWR - RJA		13066YTY5		05/03/2017	05/01/2017	PCAL	1.713	-155,465.10	-152,848.62	0.00	-2,616.48
			1	05/01/2021	support	05/01/2017		2.167	0.00	2,616.48	0.00	155,465.10
PCAL								1.713	-155,465.10	-152,848.62	0.00	-2,616.48
								2.167	0.00	2,616.48	0.00	155,465.10
37537	UNVHGR-RJA		91412GSB2		04/10/2017	04/10/2017	PURC	1.796	5,875,000.00	5,940,028.42	0.00	0.00
			1	07/01/2019	UdayaR	04/13/2017		1.520	0.00	65,028.42	0.00	-5,940,028.42
37546	CASPWR-RJA		13066YTZ2		04/25/2017	04/25/2017	PURC	2.000	20,000,000.00	19,750,600.00	0.00	0.00
			1	05/01/2022	LinhN	05/01/2017		2.265	0.00	-249,400.00	0.00	-19,750,600.00
37553	UNVHGR-PJC		91412GSB2		06/05/2017	06/05/2017	PURC	1.796	2,845,000.00	2,887,198.62	0.00	0.00
			1	07/01/2019	LinhN	06/08/2017		1.450	0.00	42,198.62	0.00	-2,887,198.62
PURC								1.938	28,720,000.00	28,577,827.04	0.00	0.00
								2.032	0.00	-142,172.96	0.00	-28,577,827.04
Inv Type: 91 MUNI BONDS 30/360 SemiAnnual								2.316	28,564,534.90	28,293,117.90	-604,354.49	-2,616.48
								1.729	0.00	-139,556.48	0.00	-27,686,146.93
36512	FEDERATED GOVT OBLI		VP6000104	04/03/2017	06/01/2017	03/31/2017	INTR	.603	0.00	0.00	-7.96	0.00
			1	07/01/2017	LinhN	04/03/2017		.603	0.00	0.00	0.00	7.96
36512	FEDERATED GOVT OBLI		VP6000104	04/03/2017	07/06/2017	04/03/2017	INTR	.603	0.00	0.00	-350.22	0.00
			1	07/01/2017	snj109	04/03/2017		.603	0.00	0.00	0.00	350.22
36512	FEDERATED GOVT OBLI		VP6000104	05/01/2017	07/06/2017	04/30/2017	INTR	.603	0.00	0.00	-712.79	0.00
			1	07/01/2017	snj109	05/01/2017		.603	0.00	0.00	0.00	712.79
36512	FEDERATED GOVT OBLI		VP6000104	06/01/2017	07/06/2017	05/31/2017	INTR	.658	0.00	0.00	-6.21	0.00
			1	07/01/2017	snj109	06/01/2017		.658	0.00	0.00	0.00	6.21
36512	FEDERATED GOVT OBLI		VP6000104	06/30/2017	07/24/2017	06/30/2017	INTR	.758	0.00	0.00	-6.94	0.00
	Adjust for past errors		1	07/01/2017	snj109	06/30/2017		.758	0.00	0.00	0.00	6.94
INTR								.646	0.00	0.00	-1,084.12	0.00
								.647	0.00	0.00	0.00	1,084.12
36512	FEDERATED GOVT OBLI		VP6000104		07/06/2017	04/03/2017	PSAL	.603	-21,400,000.00	-21,400,000.00	0.00	0.00



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 4/1/2017 To Date: 6/30/2017

Date Basis: Settlement

Run: 07/24/2017 05:02:49 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
			1	07/01/2017	snj109	04/03/2017		.603	0.00	0.00	0.00	21,400,000.00
PSAL								.603	-21,400,000.00	-21,400,000.00	0.00	0.00
								.603	0.00	0.00	0.00	21,400,000.00
36512	FEDERATED GOVT OBLI		VP6000104		07/06/2017	04/03/2017	PURC	.603	350.22	350.22	0.00	0.00
			1	07/01/2017	snj109	04/03/2017		.603	0.00	0.00	0.00	-350.22
36512	FEDERATED GOVT OBLI		VP6000104		07/06/2017	04/03/2017	PURC	.603	7.96	7.96	0.00	0.00
			1	07/01/2017	snj109	04/03/2017		.603	0.00	0.00	0.00	-7.96
36512	FEDERATED GOVT OBLI		VP6000104		07/06/2017	05/01/2017	PURC	.603	712.79	712.79	0.00	0.00
			1	07/01/2017	snj109	05/01/2017		.603	0.00	0.00	0.00	-712.79
36512	FEDERATED GOVT OBLI		VP6000104		07/24/2017	06/01/2017	PURC	.658	6.21	6.21	0.00	0.00
			1	07/01/2017	snj109	06/01/2017		.658	0.00	0.00	0.00	-6.21
PURC								.603	1,077.18	1,077.18	0.00	0.00
								.604	0.00	0.00	0.00	-1,077.18
36512	FEDERATED GOVT OBLI		VP6000104		07/24/2017	06/30/2017	ADJ	.758	0.00	0.00	343.22	0.00
	Adjust for past errors		1	07/01/2017	snj109	06/30/2017		.758	0.00	0.00	0.00	0.00
36512	FEDERATED GOVT OBLI		VP6000104		07/24/2017	06/30/2017	ADJ	.758	0.00	0.00	6.21	0.00
	final adj		1	07/01/2017	snj109	06/30/2017		.758	0.00	0.00	0.00	0.00
ADJ								.000	0.00	0.00	349.43	0.00
								.000	0.00	0.00	0.00	0.00
Inv Type: 97 MONEY MARKET FUND								.603	-21,398,922.82	-21,398,922.82	-734.69	0.00
								.604	0.00	0.00	0.00	21,400,006.94
32936	STATE INVESTMT POOL				04/05/2017	04/05/2017	PURC	.924	1,330,000.00	1,330,000.00	0.00	0.00
			1	07/01/2017	FrancesT	04/05/2017		.924	0.00	0.00	0.00	-1,330,000.00
32936	STATE INVESTMT POOL				04/06/2017	04/06/2017	PURC	.924	2,557,000.00	2,557,000.00	0.00	0.00
			1	07/01/2017	FrancesT	04/06/2017		.924	0.00	0.00	0.00	-2,557,000.00
32936	STATE INVESTMT POOL				04/14/2017	04/14/2017	PURC	.924	48,980.98	48,980.98	0.00	0.00
			1	07/01/2017	LinhN	04/14/2017		.924	0.00	0.00	0.00	-48,980.98
32936	STATE INVESTMT POOL				04/18/2017	04/18/2017	PURC	.924	11,740,000.00	11,740,000.00	0.00	0.00
			1	07/01/2017	UdayaR	04/18/2017		.924	0.00	0.00	0.00	-11,740,000.00
32936	STATE INVESTMT POOL				04/26/2017	04/26/2017	PURC	.924	5,320,000.00	5,320,000.00	0.00	0.00
			1	07/01/2017	LinhN	04/26/2017		.924	0.00	0.00	0.00	-5,320,000.00
32936	STATE INVESTMT POOL				05/11/2017	05/11/2017	PURC	.924	2,970,000.00	2,970,000.00	0.00	0.00
			1	07/01/2017	LinhN	05/11/2017		.924	0.00	0.00	0.00	-2,970,000.00
32936	STATE INVESTMT POOL				05/15/2017	05/15/2017	PURC	.924	3,035,000.00	3,035,000.00	0.00	0.00
			1	07/01/2017	LinhN	05/15/2017		.924	0.00	0.00	0.00	-3,035,000.00



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 4/1/2017 To Date: 6/30/2017

Date Basis: Settlement

Run: 07/24/2017 05:02:49 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
32936	STATE INVESTMT POOL				05/17/2017	05/17/2017	PURC	.924	9,870,000.00	9,870,000.00	0.00	0.00
			1	07/01/2017	LinhN	05/17/2017		.924	0.00	0.00	0.00	-9,870,000.00
32936	STATE INVESTMT POOL				05/18/2017	05/18/2017	PURC	.924	1,090,000.00	1,090,000.00	0.00	0.00
			1	07/01/2017	LinhN	05/18/2017		.924	0.00	0.00	0.00	-1,090,000.00
32936	STATE INVESTMT POOL				05/24/2017	05/24/2017	PURC	.924	24,970,000.00	24,970,000.00	0.00	0.00
			1	07/01/2017	LinhN	05/24/2017		.924	0.00	0.00	0.00	-24,970,000.00
32936	STATE INVESTMT POOL				05/25/2017	05/25/2017	PURC	.924	3,923,000.00	3,923,000.00	0.00	0.00
			1	07/01/2017	LinhN	05/25/2017		.924	0.00	0.00	0.00	-3,923,000.00
32936	STATE INVESTMT POOL				06/05/2017	06/05/2017	PURC	.924	1,120,000.00	1,120,000.00	0.00	0.00
			1	07/01/2017	LinhN	06/05/2017		.924	0.00	0.00	0.00	-1,120,000.00
32936	STATE INVESTMT POOL				06/09/2017	06/09/2017	PURC	.924	1,994,000.00	1,994,000.00	0.00	0.00
			1	07/01/2017	LinhN	06/09/2017		.924	0.00	0.00	0.00	-1,994,000.00
32936	STATE INVESTMT POOL				06/14/2017	06/14/2017	PURC	.924	2,029,000.00	2,029,000.00	0.00	0.00
			1	07/01/2017	LinhN	06/14/2017		.924	0.00	0.00	0.00	-2,029,000.00
32936	STATE INVESTMT POOL				06/19/2017	06/19/2017	PURC	.924	7,650,000.00	7,650,000.00	0.00	0.00
			1	07/01/2017	LinhN	06/19/2017		.924	0.00	0.00	0.00	-7,650,000.00
32936	STATE INVESTMT POOL				06/22/2017	06/22/2017	PURC	.924	1,430,000.00	1,430,000.00	0.00	0.00
			1	07/01/2017	LinhN	06/22/2017		.924	0.00	0.00	0.00	-1,430,000.00
32936	STATE INVESTMT POOL				06/23/2017	06/23/2017	PURC	.924	24,200,000.00	24,200,000.00	0.00	0.00
			1	07/01/2017	LinhN	06/23/2017		.924	0.00	0.00	0.00	-24,200,000.00
32936	STATE INVESTMT POOL				06/28/2017	06/28/2017	PURC	.924	5,260,000.00	5,260,000.00	0.00	0.00
			1	07/01/2017	LinhN	06/28/2017		.924	0.00	0.00	0.00	-5,260,000.00
37042	SJ FINANCING AUTHOR				04/03/2017	04/03/2017	PURC	.924	30,690,000.00	30,690,000.00	0.00	0.00
			1	07/01/2017	FrancesT	04/03/2017		.924	0.00	0.00	0.00	-30,690,000.00
37042	SJ FINANCING AUTHOR				04/12/2017	04/12/2017	PURC	.924	1,331,000.00	1,331,000.00	0.00	0.00
			1	07/01/2017	UdayaR	04/12/2017		.924	0.00	0.00	0.00	-1,331,000.00
37042	SJ FINANCING AUTHOR				04/13/2017	04/13/2017	PURC	.924	4,766,000.00	4,766,000.00	0.00	0.00
			1	07/01/2017	LinhN	04/13/2017		.924	0.00	0.00	0.00	-4,766,000.00
37042	SJ FINANCING AUTHOR				04/14/2017	04/14/2017	PURC	.924	51,089.51	51,089.51	0.00	0.00
			1	07/01/2017	LinhN	04/14/2017		.924	0.00	0.00	0.00	-51,089.51
37042	SJ FINANCING AUTHOR				04/24/2017	04/24/2017	PURC	.924	1,270,000.00	1,270,000.00	0.00	0.00
			1	07/01/2017	LinhN	04/24/2017		.924	0.00	0.00	0.00	-1,270,000.00
37042	SJ FINANCING AUTHOR				04/28/2017	04/28/2017	PURC	.924	34,890,000.00	34,890,000.00	0.00	0.00
			1	07/01/2017	LinhN	04/28/2017		.924	0.00	0.00	0.00	-34,890,000.00
37042	SJ FINANCING AUTHOR				05/02/2017	05/02/2017	PURC	.924	11,173,000.00	11,173,000.00	0.00	0.00
			1	07/01/2017	LinhN	05/02/2017		.924	0.00	0.00	0.00	-11,173,000.00
37042	SJ FINANCING AUTHOR				05/04/2017	05/04/2017	PURC	.924	3,000,000.00	3,000,000.00	0.00	0.00



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 4/1/2017 To Date: 6/30/2017

Date Basis: Settlement

Run: 07/24/2017 05:02:49 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
			1	07/01/2017	LinhN	05/04/2017		.924	0.00	0.00	0.00	-3,000,000.00
37042	SJ FINANCING AUTHOR				05/08/2017	05/08/2017	PURC	.924	7,620,000.00	7,620,000.00	0.00	0.00
			1	07/01/2017	LinhN	05/08/2017		.924	0.00	0.00	0.00	-7,620,000.00
37042	SJ FINANCING AUTHOR				05/30/2017	05/30/2017	PURC	.924	14,415,000.00	14,415,000.00	0.00	0.00
			1	07/01/2017	LinhN	05/30/2017		.924	0.00	0.00	0.00	-14,415,000.00
37042	SJ FINANCING AUTHOR				05/31/2017	05/31/2017	PURC	.924	10,660,000.00	10,660,000.00	0.00	0.00
			1	07/01/2017	LinhN	05/31/2017		.924	0.00	0.00	0.00	-10,660,000.00
37042	SJ FINANCING AUTHOR				06/02/2017	06/02/2017	PURC	.924	3,280,000.00	3,280,000.00	0.00	0.00
			1	07/01/2017	LinhN	06/02/2017		.924	0.00	0.00	0.00	-3,280,000.00
37042	SJ FINANCING AUTHOR				06/23/2017	06/23/2017	PURC	.924	40,000,000.00	40,000,000.00	0.00	0.00
			1	07/01/2017	LinhN	06/23/2017		.924	0.00	0.00	0.00	-40,000,000.00
37042	SJ FINANCING AUTHOR				06/30/2017	06/30/2017	PURC	.924	5,800,000.00	5,800,000.00	0.00	0.00
			1	07/01/2017	LinhN	06/30/2017		.924	0.00	0.00	0.00	-5,800,000.00
PURC								.924	279,483,070.49	279,483,070.49	0.00	0.00
								.924	0.00	0.00	0.00	-279,483,070.49
32936	STATE INVESTMT POOL				04/07/2017	04/07/2017	PSAL	.924	-3,320,000.00	-3,320,000.00	0.00	0.00
			1	07/01/2017	FrancesT	04/07/2017		.924	0.00	0.00	0.00	3,320,000.00
32936	STATE INVESTMT POOL				04/17/2017	04/17/2017	PSAL	.924	-4,108,980.98	-4,108,980.98	0.00	0.00
			1	07/01/2017	LinhN	04/17/2017		.924	0.00	0.00	0.00	4,108,980.98
32936	STATE INVESTMT POOL				04/19/2017	04/19/2017	PSAL	.924	-1,600,000.00	-1,600,000.00	0.00	0.00
			1	07/01/2017	LinhN	04/19/2017		.924	0.00	0.00	0.00	1,600,000.00
32936	STATE INVESTMT POOL				04/20/2017	04/20/2017	PSAL	.924	-7,170,000.00	-7,170,000.00	0.00	0.00
			1	07/01/2017	LinhN	04/20/2017		.924	0.00	0.00	0.00	7,170,000.00
32936	STATE INVESTMT POOL				04/21/2017	04/21/2017	PSAL	.924	-957,000.00	-957,000.00	0.00	0.00
			1	07/01/2017	LinhN	04/21/2017		.924	0.00	0.00	0.00	957,000.00
32936	STATE INVESTMT POOL				05/12/2017	05/12/2017	PSAL	.924	-10,510,000.00	-10,510,000.00	0.00	0.00
			1	07/01/2017	LinhN	05/12/2017		.924	0.00	0.00	0.00	10,510,000.00
32936	STATE INVESTMT POOL				05/22/2017	05/22/2017	PSAL	.924	-3,470,000.00	-3,470,000.00	0.00	0.00
			1	07/01/2017	LinhN	05/22/2017		.924	0.00	0.00	0.00	3,470,000.00
32936	STATE INVESTMT POOL				05/26/2017	05/26/2017	PSAL	.924	-45,084,000.00	-45,084,000.00	0.00	0.00
			1	07/01/2017	LinhN	05/26/2017		.924	0.00	0.00	0.00	45,084,000.00
32936	STATE INVESTMT POOL				06/20/2017	06/20/2017	PSAL	.924	-10,270,000.00	-10,270,000.00	0.00	0.00
			1	07/01/2017	LinhN	06/20/2017		.924	0.00	0.00	0.00	10,270,000.00
32936	STATE INVESTMT POOL				06/21/2017	06/21/2017	PSAL	.924	-2,500,000.00	-2,500,000.00	0.00	0.00
			1	07/01/2017	LinhN	06/21/2017		.924	0.00	0.00	0.00	2,500,000.00
32936	STATE INVESTMT POOL				06/26/2017	06/26/2017	PSAL	.924	-10,975,000.00	-10,975,000.00	0.00	0.00



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 4/1/2017 To Date: 6/30/2017

Date Basis: Settlement

Run: 07/24/2017 05:02:49 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
			1	07/01/2017	LinhN	06/26/2017		.924	0.00	0.00	0.00	10,975,000.00
32936	STATE INVESTMT POOL				06/27/2017	06/27/2017	PSAL	.924	-1,270,000.00	-1,270,000.00	0.00	0.00
			1	07/01/2017	LinhN	06/27/2017		.924	0.00	0.00	0.00	1,270,000.00
37042	SJ FINANCING AUTHOR				04/10/2017	04/10/2017	PSAL	.924	-22,560,000.00	-22,560,000.00	0.00	0.00
			1	07/01/2017	UdayaR	04/10/2017		.924	0.00	0.00	0.00	22,560,000.00
37042	SJ FINANCING AUTHOR				04/11/2017	04/11/2017	PSAL	.924	-1,750,000.00	-1,750,000.00	0.00	0.00
			1	07/01/2017	LinhN	04/11/2017		.924	0.00	0.00	0.00	1,750,000.00
37042	SJ FINANCING AUTHOR				04/14/2017	04/14/2017	PSAL	.924	-2,620,000.00	-2,620,000.00	0.00	0.00
			1	07/01/2017	LinhN	04/14/2017		.924	0.00	0.00	0.00	2,620,000.00
37042	SJ FINANCING AUTHOR				04/17/2017	04/17/2017	PSAL	.924	-9,051,089.51	-9,051,089.51	0.00	0.00
			1	07/01/2017	LinhN	04/17/2017		.924	0.00	0.00	0.00	9,051,089.51
37042	SJ FINANCING AUTHOR				04/25/2017	04/25/2017	PSAL	.924	-16,440,000.00	-16,440,000.00	0.00	0.00
			1	07/01/2017	LinhN	04/25/2017		.924	0.00	0.00	0.00	16,440,000.00
37042	SJ FINANCING AUTHOR				05/01/2017	05/01/2017	PSAL	.924	-17,720,000.00	-17,720,000.00	0.00	0.00
			1	07/01/2017	LinhN	05/01/2017		.924	0.00	0.00	0.00	17,720,000.00
37042	SJ FINANCING AUTHOR				05/03/2017	05/03/2017	PSAL	.924	-17,920,000.00	-17,920,000.00	0.00	0.00
			1	07/01/2017	LinhN	05/03/2017		.924	0.00	0.00	0.00	17,920,000.00
37042	SJ FINANCING AUTHOR				05/09/2017	05/09/2017	PSAL	.924	-3,160,000.00	-3,160,000.00	0.00	0.00
			1	07/01/2017	LinhN	05/09/2017		.924	0.00	0.00	0.00	3,160,000.00
37042	SJ FINANCING AUTHOR				05/10/2017	05/10/2017	PSAL	.924	-9,400,000.00	-9,400,000.00	0.00	0.00
			1	07/01/2017	LinhN	05/10/2017		.924	0.00	0.00	0.00	9,400,000.00
37042	SJ FINANCING AUTHOR				05/23/2017	05/23/2017	PSAL	.924	-2,710,000.00	-2,710,000.00	0.00	0.00
			1	07/01/2017	LinhN	05/23/2017		.924	0.00	0.00	0.00	2,710,000.00
37042	SJ FINANCING AUTHOR				06/01/2017	06/01/2017	PSAL	.924	-3,100,000.00	-3,100,000.00	0.00	0.00
			1	07/01/2017	LinhN	06/01/2017		.924	0.00	0.00	0.00	3,100,000.00
37042	SJ FINANCING AUTHOR				06/07/2017	06/07/2017	PSAL	.924	-4,270,000.00	-4,270,000.00	0.00	0.00
			1	07/01/2017	LinhN	06/07/2017		.924	0.00	0.00	0.00	4,270,000.00
37042	SJ FINANCING AUTHOR				06/08/2017	06/08/2017	PSAL	.924	-1,200,000.00	-1,200,000.00	0.00	0.00
			1	07/01/2017	LinhN	06/08/2017		.924	0.00	0.00	0.00	1,200,000.00
37042	SJ FINANCING AUTHOR				06/12/2017	06/12/2017	PSAL	.924	-1,090,000.00	-1,090,000.00	0.00	0.00
			1	07/01/2017	LinhN	06/12/2017		.924	0.00	0.00	0.00	1,090,000.00
37042	SJ FINANCING AUTHOR				06/13/2017	06/13/2017	PSAL	.924	-1,290,000.00	-1,290,000.00	0.00	0.00
			1	07/01/2017	LinhN	06/13/2017		.924	0.00	0.00	0.00	1,290,000.00
37042	SJ FINANCING AUTHOR				06/15/2017	06/15/2017	PSAL	.924	-4,300,000.00	-4,300,000.00	0.00	0.00
			1	07/01/2017	UdayaR	06/15/2017		.924	0.00	0.00	0.00	4,300,000.00
37042	SJ FINANCING AUTHOR				06/16/2017	06/16/2017	PSAL	.924	-10,050,000.00	-10,050,000.00	0.00	0.00



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 4/1/2017 To Date: 6/30/2017

Date Basis: Settlement

Run: 07/24/2017 05:02:49 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
			1	07/01/2017	UdayaR	06/16/2017		.924	0.00	0.00	0.00	10,050,000.00
PSAL												
								.924	-229,866,070.49	-229,866,070.49	0.00	0.00
								.924	0.00	0.00	0.00	229,866,070.49
32936	STATE INVESTMT POOL			04/14/2017	04/14/2017	03/31/2017	INTR	.924	0.00	0.00	-48,980.98	0.00
			1	07/01/2017	LinhN	04/14/2017		.924	0.00	0.00	0.00	48,980.98
37042	SJ FINANCING AUTHOR			04/14/2017	04/14/2017	03/31/2017	INTR	.924	0.00	0.00	-51,089.51	0.00
			1	07/01/2017	LinhN	04/14/2017		.924	0.00	0.00	0.00	51,089.51
INTR												
								.924	0.00	0.00	-100,070.49	0.00
								.924	0.00	0.00	0.00	100,070.49
Inv Type: 99 PASSBOOK & STATE POOL												
								.924	49,617,000.00	49,617,000.00	-100,070.49	0.00
								.924	0.00	0.00	0.00	-49,516,929.51
Subtotal								1.315	180,370,612.08	184,575,531.77	-4,134,064.08	54,658.52
								1.150	0.00	3,959,121.35	-537,817.14	-179,957,959.64
Fund: 34 CSJ/CSC Jt Pwr												
37561	FNMA-WFS		3136G15Q8		06/28/2017	06/28/2017	PURC	.920	868,000.00	865,219.51	0.00	0.00
			34	06/26/2018	LinhN	06/29/2017		1.254	0.00	-2,780.49	0.00	-865,219.51
PURC												
								.920	868,000.00	865,219.51	0.00	0.00
								1.254	0.00	-2,780.49	0.00	-865,219.51
Inv Type: 23 FEDERAL NAT MORTGAGE ASSOC												
								.920	868,000.00	865,219.51	0.00	0.00
								1.254	0.00	-2,780.49	0.00	-865,219.51
37498	FHLB DISC-UBS		313385HM1		06/29/2017	06/29/2017	AMRT	.000	0.00	2,964.13	0.00	0.00
			34	06/29/2017	LinhN	06/29/2017		.612	0.00	0.00	-2,964.13	0.00
AMRT												
								.000	0.00	2,964.13	0.00	0.00
								.612	0.00	0.00	-2,964.13	0.00
37498	FHLB DISC-UBS		313385HM1		06/29/2017	06/29/2017	MAT	.000	-866,000.00	-866,000.00	0.00	0.00
			34	06/29/2017	LinhN	06/29/2017		.612	0.00	0.00	0.00	866,000.00
MAT												
								.000	-866,000.00	-866,000.00	0.00	0.00
								.612	0.00	0.00	0.00	866,000.00
Inv Type: 43 FHLB DISCOUNT NOTES												
								.000	-866,000.00	-863,035.87	0.00	0.00
								.612	0.00	0.00	-2,964.13	866,000.00
Subtotal								.307	2,000.00	2,183.64	0.00	0.00



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 4/1/2017 To Date: 6/30/2017

Date Basis: Settlement

Run: 07/24/2017 05:02:49 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
								.826	0.00	-2,780.49	-2,964.13	780.49
Fund: 57 AIRPORT 2007A AMT BOND PROCEEDS												
37053	FEDERATED GOVT OBLI		VP6000104	04/03/2017	04/03/2017	03/31/2017	INTR	.642	0.00	0.00	-0.38	0.00
		57		07/01/2017	FrancesT	04/03/2017		.642	0.00	0.00	0.00	0.38
37053	FEDERATED GOVT OBLI		VP6000104	05/01/2017	05/01/2017	04/30/2017	INTR	.642	0.00	0.00	-0.53	0.00
		57		07/01/2017	LinhN	05/01/2017		.642	0.00	0.00	0.00	0.53
37053	FEDERATED GOVT OBLI		VP6000104	06/01/2017	06/01/2017	05/31/2017	INTR	.661	0.00	0.00	-0.93	0.00
		57		07/01/2017	LinhN	06/01/2017		.661	0.00	0.00	0.00	0.93
INTR								.652	0.00	0.00	-1.84	0.00
								.652	0.00	0.00	0.00	1.84
37053	FEDERATED GOVT OBLI		VP6000104		04/03/2017	04/03/2017	PURC	.642	0.38	0.38	0.00	0.00
		57		07/01/2017	FrancesT	04/03/2017		.642	0.00	0.00	0.00	-0.38
37053	FEDERATED GOVT OBLI		VP6000104		04/19/2017	04/19/2017	PURC	.642	410.96	410.96	0.00	0.00
		57		07/01/2017	LinhN	04/19/2017		.642	0.00	0.00	0.00	-410.96
37053	FEDERATED GOVT OBLI		VP6000104		05/01/2017	05/01/2017	PURC	.642	0.53	0.53	0.00	0.00
		57		07/01/2017	LinhN	05/01/2017		.642	0.00	0.00	0.00	-0.53
37053	FEDERATED GOVT OBLI		VP6000104		05/19/2017	05/19/2017	PURC	.661	964.03	964.03	0.00	0.00
		57		07/01/2017	LinhN	05/19/2017		.661	0.00	0.00	0.00	-964.03
37053	FEDERATED GOVT OBLI		VP6000104		06/01/2017	06/01/2017	PURC	.661	0.93	0.93	0.00	0.00
		57		07/01/2017	LinhN	06/01/2017		.661	0.00	0.00	0.00	-0.93
37053	FEDERATED GOVT OBLI		VP6000104		06/19/2017	06/19/2017	PURC	.762	167.35	167.35	0.00	0.00
		57		07/01/2017	LinhN	06/19/2017		.762	0.00	0.00	0.00	-167.35
PURC								.667	1,544.18	1,544.18	0.00	0.00
								.667	0.00	0.00	0.00	-1,544.18
Inv Type: 97 MONEY MARKET FUND								.656	1,544.18	1,544.18	-1.84	0.00
								.656	0.00	0.00	0.00	-1,542.34
37370	LAIF-2007A AIRPORT			04/14/2017	04/14/2017	03/31/2017	INTR	.924	0.00	0.00	-67,888.28	0.00
		57		07/01/2017	LinhN	04/14/2017		.924	0.00	0.00	0.00	67,888.28
INTR								.924	0.00	0.00	-67,888.28	0.00
								.924	0.00	0.00	0.00	67,888.28
37370	LAIF-2007A AIRPORT				04/14/2017	04/14/2017	PURC	.924	67,888.28	67,888.28	0.00	0.00



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 4/1/2017 To Date: 6/30/2017

Date Basis: Settlement

Run: 07/24/2017 05:02:49 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
			57	07/01/2017	LinhN	04/14/2017		.924	0.00	0.00	0.00	-67,888.28
PURC								.924	67,888.28	67,888.28	0.00	0.00
								.924	0.00	0.00	0.00	-67,888.28
37370	LAIF-2007A AIRPORT				04/19/2017	04/19/2017	PSAL	.924	-2,624,755.14	-2,624,755.14	0.00	0.00
			57	07/01/2017	LinhN	04/19/2017		.924	0.00	0.00	0.00	2,624,755.14
37370	LAIF-2007A AIRPORT				05/19/2017	05/19/2017	PSAL	.924	-2,055,000.00	-2,055,000.00	0.00	0.00
			57	07/01/2017	LinhN	05/19/2017		.924	0.00	0.00	0.00	2,055,000.00
37370	LAIF-2007A AIRPORT				06/19/2017	06/19/2017	PSAL	.924	-5,998,000.00	-5,998,000.00	0.00	0.00
			57	07/01/2017	LinhN	06/19/2017		.924	0.00	0.00	0.00	5,998,000.00
PSAL								.924	-10,677,755.14	-10,677,755.14	0.00	0.00
								.924	0.00	0.00	0.00	10,677,755.14
Inv Type: 99 PASSBOOK & STATE POOL								.924	-10,609,866.86	-10,609,866.86	-67,888.28	0.00
								.924	0.00	0.00	0.00	10,677,755.14
						Subtotal		.924	-10,608,322.68	-10,608,322.68	-67,890.12	0.00
								.924	0.00	0.00	0.00	10,676,212.80
Fund: 58 AIRPORT 2007B NON-AMT BOND PROCE												
37358	LAIF-2007B AIRPORT			04/14/2017	04/14/2017	03/31/2017	INTR	.776	0.00	0.00	-24.49	0.00
			58	07/01/2017	LinhN	04/14/2017		.776	0.00	0.00	0.00	24.49
INTR								.000	0.00	0.00	-24.49	0.00
								.000	0.00	0.00	0.00	24.49
Inv Type: 99 PASSBOOK & STATE POOL								.000	0.00	0.00	-24.49	0.00
								.000	0.00	0.00	0.00	24.49
						Subtotal		.000	0.00	0.00	-24.49	0.00
								.000	0.00	0.00	0.00	24.49
Grand Total			Count 195					1.303	169,764,289.40	173,969,392.73	-4,201,978.69	54,658.52
								1.143	0.00	3,956,340.86	-540,781.27	-169,280,941.86



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 4/1/2017 To Date: 6/30/2017

Date Basis: Settlement

Run: 07/24/2017 05:02:49 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
ADJ	.000	0.00	0.00	0.00	0.00	0.00	349.43	0.00	0.00
AMRT	1.038	0.00	0.00	540,781.27	0.00	-540,781.27	0.00	0.00	0.00
CALL	1.176	-12,750,000.00	0.00	-12,809,225.00	-59,225.00	0.00	-68,750.00	59,225.00	12,818,750.00
INTR	1.242	0.00	0.00	-292,018.80	0.00	0.00	-3,646,113.12	0.00	3,938,131.92
MAT	1.038	-112,971,000.00	0.00	-112,971,000.00	0.00	0.00	-487,465.00	0.00	113,458,465.00
PCAL	2.167	-155,465.10	0.00	-152,848.62	2,616.48	0.00	0.00	-2,616.48	155,465.10
PSAL	.898	-261,943,825.63	0.00	-261,943,825.63	0.00	0.00	0.00	0.00	261,943,825.63
PURC	1.193	562,584,580.13	0.00	566,591,529.51	4,006,949.38	0.00	0.00	0.00	-566,591,529.51
SALE	1.272	-5,000,000.00	0.00	-4,994,000.00	6,000.00	0.00	0.00	-1,950.00	4,995,950.00
Totals :	1.143	169,764,289.40	0.00	173,969,392.73	3,956,340.86	-540,781.27	-4,201,978.69	54,658.52	-169,280,941.86

THIS PAGE IS INTENTIONALLY LEFT BLANK

CITY OF SAN JOSE
TREASURY DIVISION

BROKER PURCHASE DISTRIBUTION
04/01/17 THROUGH 06/30/17

PAGE: 1
RUN: 07/24/17 17:23:46

FUNDS: 0001, 0034, 0057, 0058				(ABSOLUTE)
CODE	BROKER NAME	TRANSACTIONS	ASSETS	LIABILITIES
				TOTAL
122	CastleOak Securites, LP	3	67,962,724.44	67,962,724.44
355	PIPER, JAFFRAY & Co	2	5,644,226.40	5,644,226.40
362	RBC Capital Markets, LLC	5	79,247,492.47	79,247,492.47
363	RAYMOND JAMES & ASSOCIATES, INC.	3	40,686,728.42	40,686,728.42
415	STATE INVESTMENT POOL	33	279,550,958.77	279,550,958.77
436	TOYOTA FINANCIAL SERVICES	1	19,846,527.78	19,846,527.78
441	UBS FINANCIAL SERVICES INC.	2	40,000,000.00	40,000,000.00
445	UNION BANK OF CALIFORNIA	2	11,240,981.75	11,240,981.75
448	Wedbush Securities	1	10,764,670.83	10,764,670.83
451	WELLS FARGO BANK - INVESTMENTS	7	10,780,921.96	10,780,921.96
452	WELLS FARGO SECURITIES, LLC	5	866,296.69	866,296.69
	GRAND TOTALS	64	566,591,529.51	566,591,529.51

THIS PAGE IS INTENTIONALLY LEFT BLANK

CITY OF SAN JOSE
TREASURY DIVISION

RECONCILIATION OF INVESTMENT ACTIVITIES
4/1/17 THROUGH 6/30/17

	BALANCE 3/31/2017	SALES OR MATURITIES	ADDITIONS	BALANCE 6/30/2017
Commercial Paper/Discount	34,744,972.22	9,961,538.89	19,846,527.78	44,629,961.11
Corporate Medium Term Notes	367,513,456.81	22,326,686.94	78,450,882.32	423,637,652.19
Federal Agency Securities	568,076,759.87	95,314,555.87	117,405,368.12	590,167,572.12
Money Market Mutual Fund	21,410,896.90	21,400,000.00	2,621.36	13,518.26
Muni Bonds	120,620,743.37	287,325.62	28,580,443.52	148,913,861.27
Negotiable CD's	168,173,094.10		30,000,000.00	198,173,094.10
State Pool	69,609,866.86	240,543,825.63	279,550,958.77	108,617,000.00
Suprationals	204,000,881.39	2,761,626.67	12,781,618.89	214,020,873.61
UST Bills, Notes & Bonds	34,969,484.04	53,468.41		34,916,015.63
Total	1,589,120,155.56	392,649,028.03	566,618,420.76	1,763,089,548.29

NET PURCHASES/SALES:

173,969,392.73

PORTFOLIO TURNOVER RATIO:

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

APRIL THROUGH JUNE 2017 TURNOVER RATIO:

0.58

AVERAGE DAILY PORTFOLIO BALANCE:

1,642,233,677.42