



# 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 agendized 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.

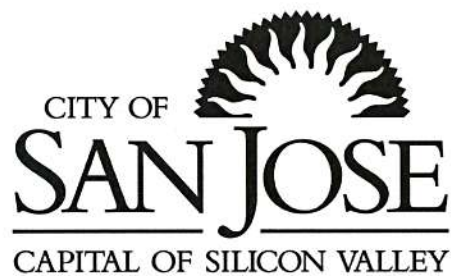


JULIA H. COOPER  
Director of Finance

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

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**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.

| <b>INVESTMENT SUMMARY</b>              |                      |                       |                      |
|----------------------------------------|----------------------|-----------------------|----------------------|
| <b>For the Quarter Ended</b>           | <b>June 30, 2017</b> | <b>March 31, 2017</b> | <b>June 30, 2016</b> |
| <b><u>Total Portfolio</u></b>          |                      |                       |                      |
| Portfolio Value <sup>(1) (2)</sup>     | \$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                  |
| <b><u>Portfolio Fund 1</u></b>         |                      |                       |                      |
| Portfolio Value <sup>(1) (2) (3)</sup> | \$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                  |

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

<sup>2</sup> Total excludes bond proceeds held by trustees for the City of San José (\$233,428,042).

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

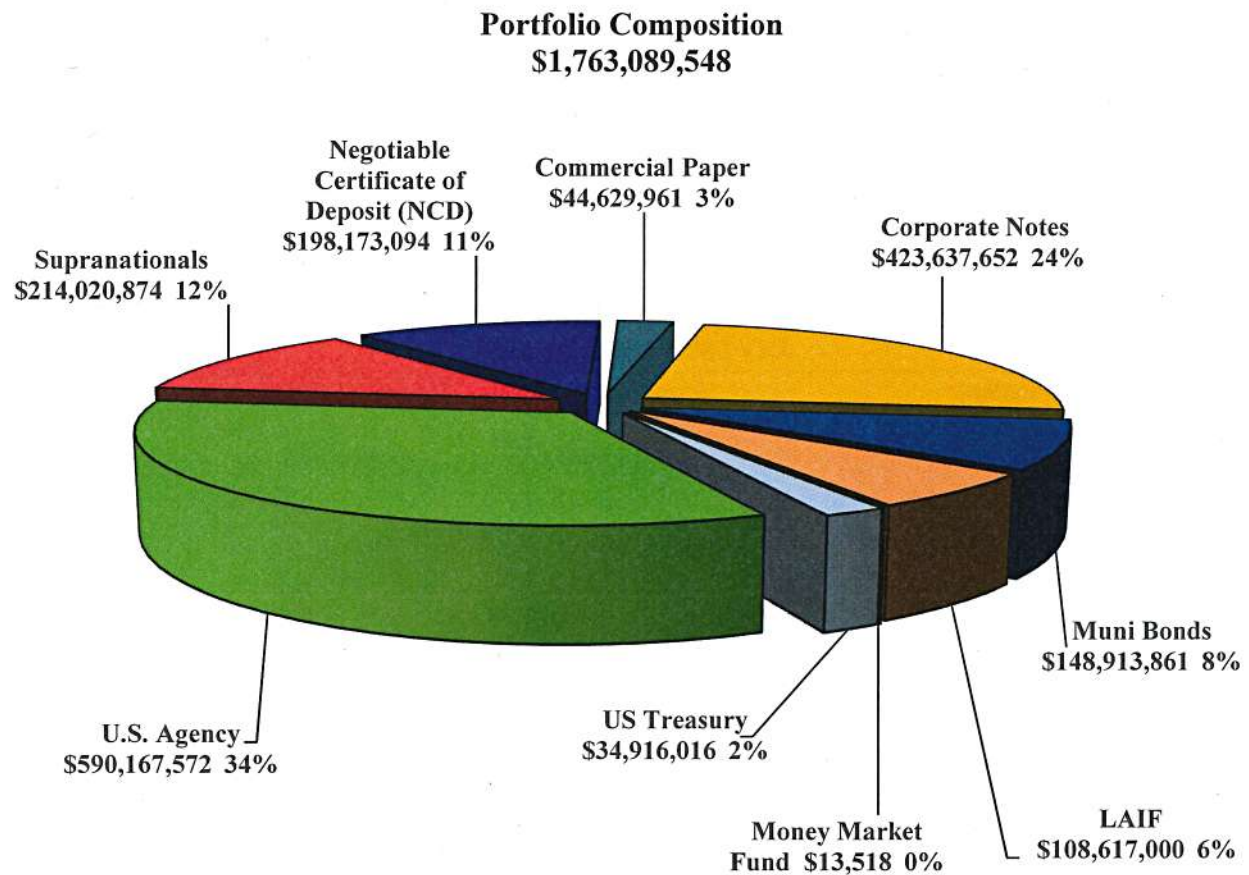
## **PORTFOLIO STATISTICS**

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

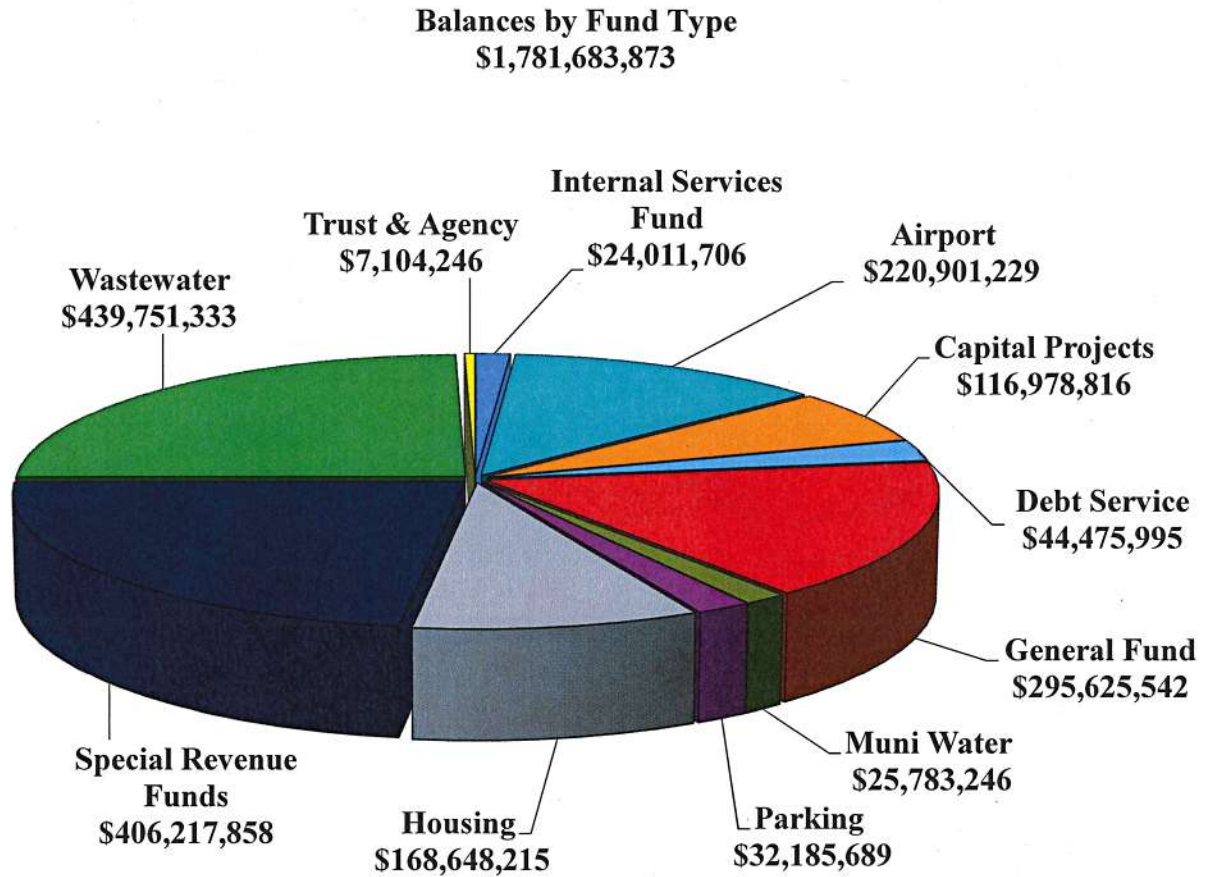
### **Portfolio Composition**

Within this section are snapshots of the City's total investment portfolio as of 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).



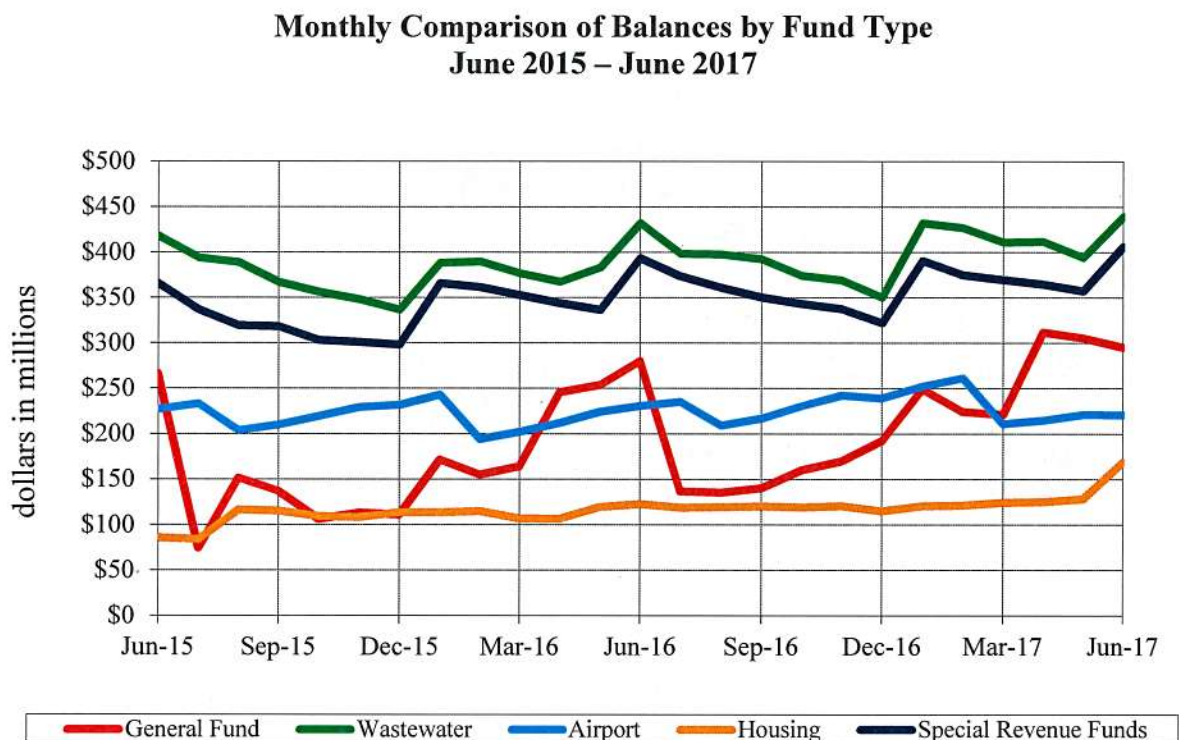
|                                                     |                 |
|-----------------------------------------------------|-----------------|
| Total Balances per FMS                              | \$1,781,683,873 |
| Deposit-in-Transit, Outstanding Checks <sup>1</sup> | (18,594,325)    |
| Portfolio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

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

### **General Fund Balances**

General Fund balances 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.



### **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:

| <b>SARA CASH SUMMARY</b>    |                            |                       |                       |
|-----------------------------|----------------------------|-----------------------|-----------------------|
|                             | <b>Restricted/Reserved</b> | <b>Pledged</b>        | <b>Totals</b>         |
| 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     | 10,714,445                 | 24,810,960            | 35,525,405            |
| 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      | 23,755,976                 | 99,462,570            | 123,218,546           |
| US Bank                     |                            |                       |                       |
| 1996AB/2003AB Special Fund  | 0                          | 5,310,045 (c)         | 5,310,045             |
| Total US Bank Funds         | 0                          | 5,310,045             | 5,310,045             |
| JP Morgan                   |                            |                       |                       |
| Reserve A/C 1996AB & 2003AB | 4,006,622 (e)              | 0                     | 4,006,622             |
| Total JP Morgan Funds       | 4,006,622                  | 0                     | 4,006,622             |
| Other Misc.                 |                            |                       |                       |
| Petty Cash                  | 0                          | 187                   | 187                   |
| Total Misc. Funds           | 0                          | 187                   | 187                   |
| <b>TOTAL</b>                | <b>\$ 38,477,043</b>       | <b>\$ 140,494,725</b> | <b>\$ 178,971,768</b> |

(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**

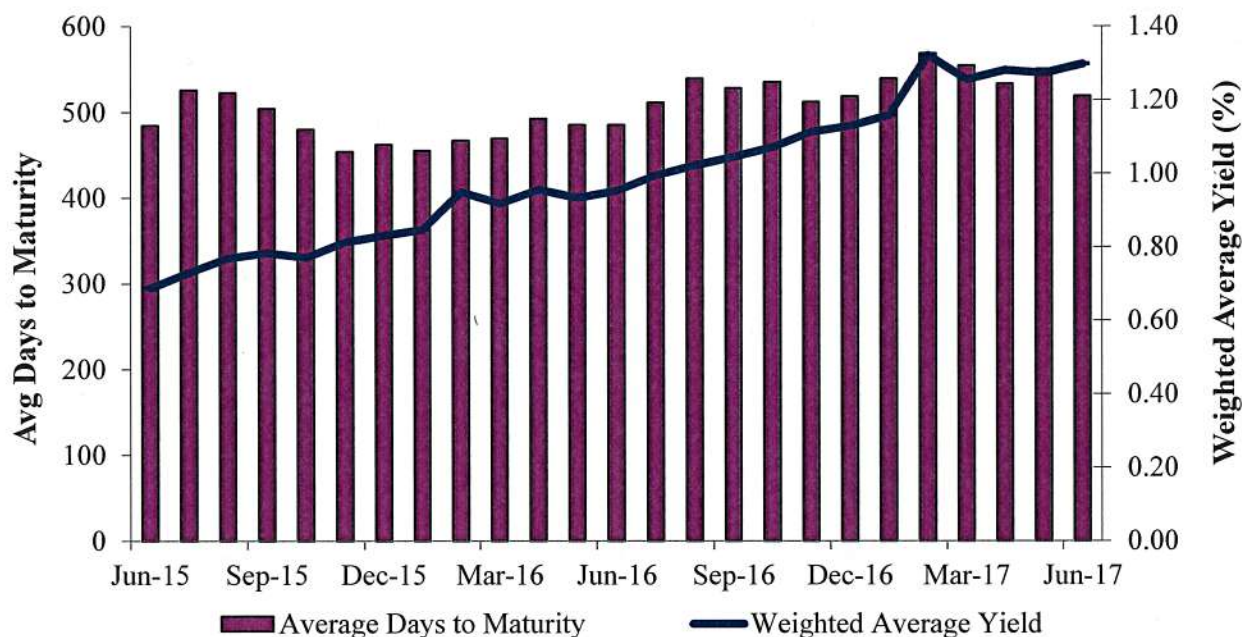
The following table illustrates the total portfolio income recognized for the last quarter as compared to the prior quarter and the same quarter one year ago.

| <b>TOTAL PORTFOLIO INCOME RECOGNIZED</b> |                      |                       |                      |
|------------------------------------------|----------------------|-----------------------|----------------------|
| <b>Accrual Basis</b>                     |                      |                       |                      |
| <b>Total Portfolio</b>                   | <b>June 30, 2017</b> | <b>March 31, 2017</b> | <b>June 30, 2016</b> |
| <b><u>Quarter-End</u></b>                |                      |                       |                      |
| 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         |
| <b><u>Fiscal Year-to-Date</u></b>        |                      |                       |                      |
| 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**

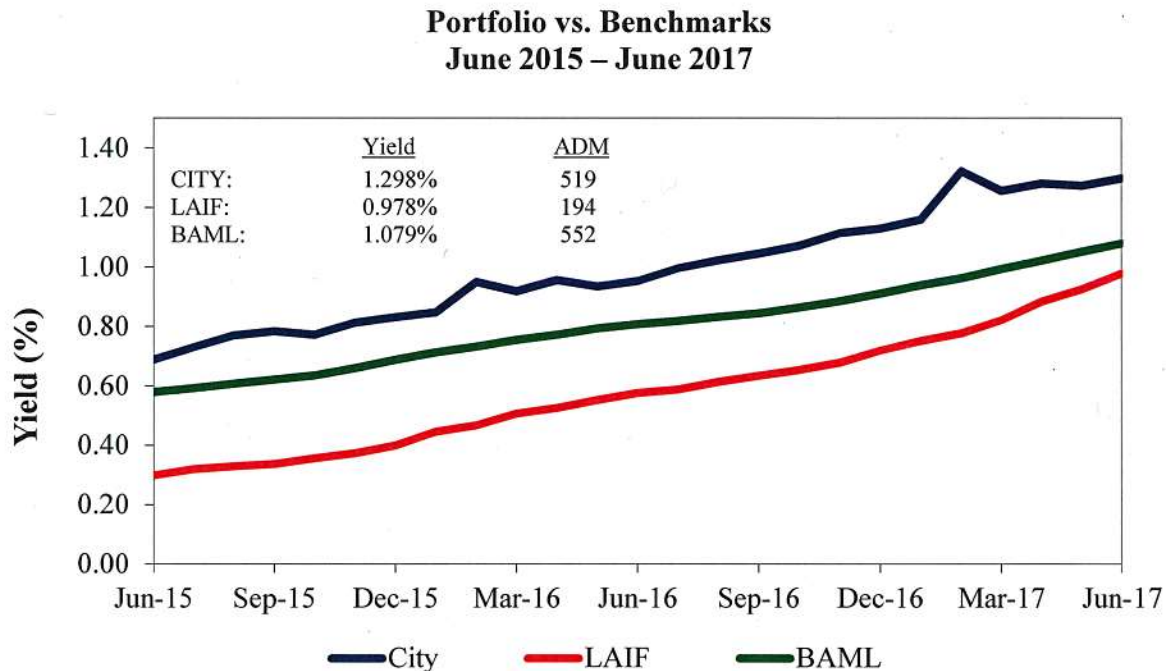


The Fund 1 Portfolio's average days to maturity (ADM) decreased from 555 days as of March 31, 2017, to 519 days on June 30, 2017. The weighted average yield increased from 1.256% as of March 31, 2017 to 1.298% on June 30, 2017.

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.



**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.

| <b>UNREALIZED GAINS &amp; LOSSES</b> |                        |                            |                        |
|--------------------------------------|------------------------|----------------------------|------------------------|
| <b>Cash Basis</b>                    |                        |                            |                        |
| <b>Market Value</b>                  | \$1,758,296,451        | <b>Market Value</b>        | \$1,758,296,451        |
| <b>Original Cost</b>                 | <u>(1,763,089,548)</u> | <b>Amortized Cost</b>      | <u>(1,762,278,730)</u> |
| <b>Net Unrealized Loss</b>           | \$ (4,793,097)         | <b>Net Unrealized Loss</b> | \$ (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.

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**BUDGET COMPARISON**

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

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(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.

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## **INVESTMENT TRADING ACTIVITY**

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

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  
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Earned Income Detail – Year-to-Date

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Detail Transaction Report

Reconciliation of Investment Activities

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## SECTION A

### PORTFOLIO STATISTICS

#### Section 1: All Funds Summary

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

#### Section 2: Statistics

**TOTAL INTEREST RECEIVED IN THIS PERIOD:** Represents the cash basis receipts for the report period. Includes the total actual interest receipts less accrued interest purchased (if not offset by prior coupon payment) and further modified by the gain or loss amounts incurred through sales during the period.

**TOTAL NET EARNINGS THIS PERIOD:** Represents the accrued net earnings for the period. Encompasses the net of interest accrual, premium amortization, discount accretion, and gains/losses from sales.

**AVERAGE DAILY PORTFOLIO BALANCE:** The sum of daily investment balances (cost-adjusted by amortization/accretion postings) during the actual period, including weekends and holidays, divided by the number of days in the reporting period.

**EARNED INTEREST YIELD THIS PERIOD:** The total net accrued earnings this period, divided by the number of days within the report period, then multiplied by 365 days, and divided by the average daily investment balance.

**END OF PERIOD PORTFOLIO BALANCE:** The sum of all investment balances (adjusted cost basis) which are active at the end of the report.

**WEIGHTED AVERAGE YIELD AT END OF PERIOD:** The sum of all end of period investment balances, each multiplied by its ending sub-period yield, then divided by the sum of the end of period investment balances (current book value or adjusted costs basis).

**WEIGHTED AVERAGE DAYS TO MATURITY:** The sum of all investment cost balances for securities active at the end of the report period, each multiplied by the days to maturity, then divided by total investment costs.

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

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

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CITY OF SAN JOSE  
TREASURY DIVISION

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

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|                                          | ----- 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            |

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

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|------------------------------------------|-------------------|-------------|----------------------|-------------|------------------|
|                                          | 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

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|                                          | ----- FIXED ----- |             | ----- EQUITIES ----- |             |            |
|------------------------------------------|-------------------|-------------|----------------------|-------------|------------|
|                                          | ASSETS            | LIABILITIES | ASSETS               | LIABILITIES |            |
|                                          | -----             | -----       | -----                | -----       |            |
| 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

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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          |

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CITY OF SAN JOSE  
TREASURY DIVISION

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

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FUND: 58 AIRPORT 2007B NON-AMT BOND PROCE

|                                          | ----- FIXED ----- |             | ----- EQUITIES ----- |             |       |
|------------------------------------------|-------------------|-------------|----------------------|-------------|-------|
|                                          | ASSETS            | LIABILITIES | ASSETS               | LIABILITIES |       |
|                                          | -----             | -----       | -----                | -----       |       |
| 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  |

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

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

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FUND: 1 INVESTMENT FUNDS

|                                          | ----- FIXED ----- |             | ----- EQUITIES ----- |                  |
|------------------------------------------|-------------------|-------------|----------------------|------------------|
|                                          | ASSETS            | LIABILITIES | ASSETS               | LIABILITIES      |
|                                          | -----             | -----       | -----                | -----            |
| 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            |

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CITY OF SAN JOSE  
TREASURY DIVISION

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

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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

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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       |

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## SECTION B

### EARNED INCOME REPORTS

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

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

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

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

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

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

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

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

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

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

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CITY OF SAN JOSE  
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY  
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<br>NO. | PURCHASE<br>DATE | COUPON<br>RATE | DESCRIPTION              | TICKER /<br>MATURITY<br>DATE | SHARES /<br>SCHEDULED<br>PAR VALUE | SCHEDULED<br>ORIG. COST | YIELD/<br>365 | DATE<br>SOLD/MAT | INCOME<br>RECEIVED<br>THIS PER | TOTAL/NET<br>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

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| INV NO. | PURCHASE DATE | COUPON RATE | DESCRIPTION              | TICKER / MATURITY DATE | SHARES / SCHEDULED PAR VALUE | SCHEDULED ORIG. COST | YIELD/ 365 | DATE SOLD/MAT | INCOME RECEIVED THIS PER | TOTAL/NET EARNINGS |
|---------|---------------|-------------|--------------------------|------------------------|------------------------------|----------------------|------------|---------------|--------------------------|--------------------|
| 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 - MUF          | 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 - MUF            | 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                 | 5,073,000.00         | .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

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| INV<br>NO. | PURCHASE<br>DATE | COUPON<br>RATE | DESCRIPTION              | TICKER /<br>MATURITY<br>DATE | SHARES /<br>SCHEDULED<br>PAR VALUE | SCHEDULED<br>ORIG. COST | YIELD/<br>365 | DATE<br>SOLD/MAT | INCOME<br>RECEIVED<br>THIS PER | TOTAL/NET<br>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  
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EARNED INCOME SUMMARY

04/01/17 THROUGH 06/30/17

SORT KEYS ARE FUND

FUND: 1 INVESTMENT FUNDS

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| INV<br>NO. | PURCHASE<br>DATE | COUPON<br>RATE | DESCRIPTION          | TICKER /<br>MATURITY<br>DATE | SHARES /<br>SCHEDULED<br>PAR VALUE | SCHEDULED<br>ORIG. COST | YIELD/<br>365 | DATE<br>SOLD/MAT | INCOME<br>RECEIVED<br>THIS PER | TOTAL/NET<br>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 - MUF           | 07/01/19                     | 20,000,000.00                      | 20,000,000.00           | 1.424         |                  |                                | 71,000.00             |
| 37517      | 01/10/17         | 1.7500         | PCAR-MUF             | 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 - MUF         | 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

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| INV<br>NO.                                | PURCHASE<br>DATE | COUPON<br>RATE | DESCRIPTION | TICKER /<br>MATURITY<br>DATE | SHARES /<br>SCHEDULED<br>PAR VALUE | SCHEDULED<br>ORIG. COST | YIELD/<br>365 | DATE<br>SOLD/MAT | INCOME<br>RECEIVED<br>THIS PER | TOTAL/NET<br>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

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| INV<br>NO.                                          | PURCHASE<br>DATE | COUPON<br>RATE | DESCRIPTION   | TICKER /<br>MATURITY<br>DATE | SHARES /<br>SCHEDULED<br>PAR VALUE | SCHEDULED<br>ORIG. COST | YIELD/<br>365 | DATE<br>SOLD/MAT | INCOME<br>RECEIVED<br>THIS PER | TOTAL/NET<br>EARNINGS |
|-----------------------------------------------------|------------------|----------------|---------------|------------------------------|------------------------------------|-------------------------|---------------|------------------|--------------------------------|-----------------------|
| 37498                                               | 12/09/16         | 0.0000         | FHLB 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                         |                                    |                         |               |                  |                                |                       |
| WEIGHTED AVG YIELD AT END OF PERIOD :               |                  |                |               | 1.267                        |                                    |                         |               |                  |                                |                       |
| 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

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| INV<br>NO.                                            | PURCHASE<br>DATE | COUPON<br>RATE | DESCRIPTION              | TICKER /<br>MATURITY<br>DATE | SHARES /<br>SCHEDULED<br>PAR VALUE | SCHEDULED<br>ORIG. COST | YIELD/<br>365 | DATE<br>SOLD/MAT | INCOME<br>RECEIVED<br>THIS PER | TOTAL/NET<br>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

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FUND: 58 AIRPORT 2007B NON-AMT BOND PROCE

| INV<br>NO.                                     | PURCHASE<br>DATE | COUPON<br>RATE | DESCRIPTION              | TICKER /<br>MATURITY<br>DATE | SHARES /<br>SCHEDULED<br>PAR VALUE | SCHEDULED<br>ORIG. COST | YIELD/<br>365 | DATE<br>SOLD/MAT | INCOME<br>RECEIVED<br>THIS PER | TOTAL/NET<br>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                         |                                    | .000                    |               |                  |                                |                       |
| WEIGHTED AVG YIELD AT END OF PERIOD :          |                  |                |                          | .000                         |                                    | .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

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

| INV<br>NO. | DESCRIPTION<br>PURCH RATE MATURITY                  | CURRENT PERIOD<br>ENDING PAR | PRIOR PERIOD<br>STORED ACCRL. | PRIOR PERIOD<br>CALC. ADJUST. | SCHEDULED<br>ACCRUALS  | POSTED ACCRL.<br>ADJUSTMENTS | POSTED<br>RECEIPTS     | PERIOD END<br>ACCRUED | GAIN/(LOSS)<br>SALE/WRTDWN | EARNED<br>THIS PERIOD  | TOTAL/NET<br>EARNINGS |
|------------|-----------------------------------------------------|------------------------------|-------------------------------|-------------------------------|------------------------|------------------------------|------------------------|-----------------------|----------------------------|------------------------|-----------------------|
| 32936      | STATE INVESTMT POOL-CTY I<br>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<br>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<br>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<br>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<br>10/22/12 .625 11/01/16D               |                              |                               | 10,416.67<br>20,068.80        | 20,833.33<br>1,831.20  |                              | 31,250.00<br>21,900.00 |                       |                            | 20,833.33<br>1,831.20  | 22,664.53             |
| 37052      | FHLB-WF I<br>10/23/12 .750 09/08/17D                | 10,000,000.00                |                               | 23,541.67<br>50,446.32        | 75,000.00<br>13,669.57 |                              | 75,000.00<br>64,115.89 | 23,541.67             |                            | 75,000.00<br>13,669.57 | 88,669.57             |
| 37061      | FHLMC-CALL-WF I<br>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<br>01/10/13 .750 12/08/17D                | 10,000,000.00                |                               | 4,791.67<br>27,226.99         | 75,000.00<br>7,837.43  |                              | 75,000.00<br>35,064.42 | 4,791.67              |                            | 75,000.00<br>7,837.43  | 82,837.43             |
| 37076      | FHLMC-CALL-GILFD I<br>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<br>01/22/13 .750 12/08/17D                | 10,000,000.00                |                               | 4,791.67<br>16,925.32         | 75,000.00<br>4,918.59  |                              | 75,000.00<br>21,843.91 | 4,791.67              |                            | 75,000.00<br>4,918.59  | 79,918.59             |
| 37085      | FHLMC-WF I<br>01/22/13 .750 01/12/18D               | 5,000,000.00                 |                               | 17,604.17<br>16,806.61        | 37,500.00<br>4,884.08  |                              | 37,500.00<br>21,690.69 | 17,604.17             |                            | 37,500.00<br>4,884.08  | 42,384.08             |
| 37101      | FHLMC-CALL-CS I<br>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<br>04/25/13 .600 04/25/17D             |                              |                               | 11,000.00<br>6,607.05         | 49,000.00<br>1,692.95  |                              | 60,000.00<br>8,300.00  |                       |                            | 49,000.00<br>1,692.95  | 50,692.95             |
| 37109      | FNMA-CALL-CS I<br>05/14/13 .550 11/14/16D           |                              |                               | 7,180.56<br>1,787.50          | 20,319.44<br>212.50    |                              | 27,500.00<br>2,000.00  |                       |                            | 20,319.44<br>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<br>NO. | DESCRIPTION<br>PURCH RATE MATURITY           | CURRENT PERIOD<br>ENDING PAR | PRIOR PERIOD<br>STORED ACCRL.           | PRIOR PERIOD<br>CALC. ADJUST. | SCHEDULED<br>ACCRUALS   | POSTED ACCRL.<br>ADJUSTMENTS | POSTED<br>RECEIPTS       | PERIOD END<br>ACCRUED  | GAIN/(LOSS)<br>SALE/WRTDWN | EARNED<br>THIS PERIOD   | TOTAL/NET<br>EARNINGS |
|------------|----------------------------------------------|------------------------------|-----------------------------------------|-------------------------------|-------------------------|------------------------------|--------------------------|------------------------|----------------------------|-------------------------|-----------------------|
| 37111      | FNMA-CALL-CS<br>05/15/13 1.000 02/15/18D     | I                            | 37,777.78<br>987.05                     |                               | 12,222.22<br>-987.05    |                              | 50,000.00                |                        | 1,500.00                   | 12,222.22<br>512.95     | 12,735.17             |
| 37115      | FHLMC-CALL-CITIG<br>06/27/13 1.250 06/27/18D | I                            | 4,000,000.00<br>555.56<br>3,614.46      |                               | 50,000.00<br>1,199.34   |                              | 50,000.00                | 555.56<br>4,813.80     |                            | 50,000.00<br>1,199.34   | 51,199.34             |
| 37116      | FHLB-CITIG<br>06/25/13 1.250 06/08/18P       | I                            | 10,000,000.00<br>7,986.11<br>-14,315.64 |                               | 125,000.00<br>-4,741.57 |                              | 125,000.00               | 7,986.11<br>-19,057.21 |                            | 125,000.00<br>-4,741.57 | 120,258.43            |
| 37117      | FNMA-CALL-UBS<br>06/26/13 1.050 04/17/18D    | I                            | 11,000,000.00<br>23,741.67<br>48,278.47 |                               | 115,500.00<br>16,005.13 |                              | 115,500.00               | 23,741.67<br>64,283.60 |                            | 115,500.00<br>16,005.13 | 131,505.13            |
| 37118      | FNMA-GILFD<br>06/13/13 .875 08/28/17D        | I                            | 10,000,000.00<br>29,895.83<br>72,841.25 |                               | 87,500.00<br>23,866.30  |                              | 87,500.00                | 29,895.83<br>96,707.55 |                            | 87,500.00<br>23,866.30  | 111,366.30            |
| 37121      | FNMA-MUBC<br>06/25/13 .375 07/05/16D         | I                            | 27,500.00<br>220,748.73                 |                               | 625.00<br>801.27        |                              | 28,125.00<br>221,550.00  |                        |                            | 625.00<br>801.27        | 1,426.27              |
| 37122      | FHLMC-UBS<br>06/25/13 1.250 05/12/17P        | I                            | 17,013.89<br>-1,088.78                  |                               | 107,986.11<br>-311.22   |                              | 125,000.00<br>-1,400.00  |                        |                            | 107,986.11<br>-311.22   | 107,674.89            |
| 37123      | FHLMC-UBS<br>06/25/13 1.250 05/12/17P        | I                            | 17,013.89<br>-1,088.78                  |                               | 107,986.11<br>-311.22   |                              | 125,000.00<br>-1,400.00  |                        |                            | 107,986.11<br>-311.22   | 107,674.89            |
| 37124      | FHLB-GILFD<br>06/25/13 1.000 06/09/17D       | I                            | 12,222.22<br>204,994.88                 |                               | 187,777.78<br>63,805.12 |                              | 200,000.00<br>268,800.00 |                        |                            | 187,777.78<br>63,805.12 | 251,582.90            |
| 37131      | FHLMC-WF<br>08/05/13 1.000 09/29/17D         | I                            | 10,000,000.00<br>25,555.56<br>62,148.28 |                               | 100,000.00<br>21,379.95 |                              | 100,000.00               | 25,555.56<br>83,528.23 |                            | 100,000.00<br>21,379.95 | 121,379.95            |
| 37136      | FFCB-WF<br>09/06/13 1.410 09/06/17           | I                            | 10,000,000.00<br>45,041.67              |                               | 141,000.00              |                              | 141,000.00               | 45,041.67              |                            | 141,000.00              | 141,000.00            |
| 37138      | FHLMC-GILFD<br>09/12/13 .875 10/14/16D       | I                            | 9,357.64<br>16,415.16                   |                               | 12,517.36<br>1,684.84   |                              | 21,875.00<br>18,100.00   |                        |                            | 12,517.36<br>1,684.84   | 14,202.20             |
| 37139      | FNMA-WF<br>09/13/13 .625 08/26/16D           | I                            | 10,850.69<br>37,922.08                  |                               | 4,774.31<br>2,077.92    |                              | 15,625.00<br>40,000.00   |                        |                            | 4,774.31<br>2,077.92    | 6,852.23              |
| 37140      | FNMA-CALL-GILFD<br>09/06/13 .625 09/26/16D   | I                            | 8,246.53<br>75,146.51                   |                               | 7,378.47<br>6,353.49    |                              | 15,625.00<br>81,500.00   |                        |                            | 7,378.47<br>6,353.49    | 13,731.96             |

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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

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| 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   |
| 37141   | FHLMC-CALL-GILFD<br>09/11/13 .700 05/08/17D | I               | 5,152.78<br>102,208.24  |               | 29,847.22<br>31,041.76  |               | 35,000.00<br>133,250.00 |                         |             | 29,847.22<br>31,041.76  | 60,888.98  |
| 37142   | FFCB-WF<br>09/17/13 .875 12/07/16D          | I               | 5,833.32<br>50,597.28   |               | 37,916.67<br>7,902.72   |               | 43,750.00<br>58,500.00  | - .01                   |             | 37,916.67<br>7,902.72   | 45,819.39  |
| 37148   | FHLMC-WF<br>10/01/13 .875 03/07/18D         | I 10,000,000.00 | 27,708.33<br>139,616.81 |               | 87,500.00<br>50,757.11  |               | 87,500.00               | 27,708.33<br>190,373.92 |             | 87,500.00<br>50,757.11  | 138,257.11 |
| 37149   | FNMA-GILFD<br>09/30/13 1.000 09/20/17D      | I 5,000,000.00  | 14,027.78<br>34,146.45  |               | 50,000.00<br>12,401.45  |               | 50,000.00               | 14,027.78<br>46,547.90  |             | 50,000.00<br>12,401.45  | 62,401.45  |
| 37150   | FHLMC-CALL-UBC<br>10/02/13 .700 05/08/17D   | I               | 5,152.78<br>54,195.59   |               | 29,847.22<br>16,804.41  |               | 35,000.00<br>71,000.00  |                         |             | 29,847.22<br>16,804.41  | 46,651.63  |
| 37151   | FNMA-GILFD<br>10/02/13 .625 08/26/16D       | I               | 21,701.39<br>9,565.91   |               | 9,548.61<br>534.09      |               | 31,250.00<br>10,100.00  |                         |             | 9,548.61<br>534.09      | 10,082.70  |
| 37163   | FNMA-WF<br>12/04/13 .875 05/21/18D          | I 10,000,000.00 | 9,722.22<br>118,408.84  |               | 87,500.00<br>45,977.90  |               | 87,500.00               | 9,722.22<br>164,386.74  |             | 87,500.00<br>45,977.90  | 133,477.90 |
| 37164   | FNMA-WF<br>12/05/13 .375 07/05/16D          | I               | 18,333.33<br>33,258.32  |               | 416.67<br>141.68        |               | 18,750.00<br>33,400.00  |                         |             | 416.67<br>141.68        | 558.35     |
| 37165   | FNMA-WF<br>12/05/13 .875 02/08/18D          | I 10,000,000.00 | 34,756.94<br>98,576.54  |               | 87,500.00<br>38,317.82  |               | 87,500.00               | 34,756.94<br>136,894.36 |             | 87,500.00<br>38,317.82  | 125,817.82 |
| 37175   | FNMA-WF<br>01/08/14 .875 10/26/17D          | I 10,000,000.00 | 15,798.61<br>88,216.29  |               | 87,500.00<br>35,578.95  |               | 87,500.00               | 15,798.61<br>123,795.24 |             | 87,500.00<br>35,578.95  | 123,078.95 |
| 37181   | FNMA-WF<br>01/22/14 .625 08/26/16D          | I               | 21,701.39<br>9,690.92   |               | 9,548.61<br>609.08      |               | 31,250.00<br>10,300.00  |                         |             | 9,548.61<br>609.08      | 10,157.69  |
| 37182   | FHLMC-WF<br>01/22/14 1.000 07/28/17D        | I 10,000,000.00 | 42,500.00<br>34,653.86  |               | 100,000.00<br>14,196.02 |               | 100,000.00              | 42,500.00<br>48,849.88  |             | 100,000.00<br>14,196.02 | 114,196.02 |
| 37183   | FFCB-WF<br>01/23/14 1.160 10/23/17D         | I 10,000,000.00 | 21,911.11<br>20,218.41  |               | 116,000.00<br>8,291.82  |               | 116,000.00              | 21,911.11<br>28,510.23  |             | 116,000.00<br>8,291.82  | 124,291.82 |
| 37197   | FHLMC-GILFD<br>04/17/14 1.000 07/28/17D     | I 10,000,000.00 | 42,500.00<br>2,220.20   |               | 100,000.00<br>1,005.43  |               | 100,000.00              | 42,500.00<br>3,225.63   |             | 100,000.00<br>1,005.43  | 101,005.43 |

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

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

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

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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   |
| 37312   | JPM-UBS<br>04/20/15 1.350 02/15/17P             | I              | 51,000.00<br>-40,122.64                 |               | 84,000.00<br>-20,977.36  |               | 135,000.00<br>-61,100.00  |            |             | 84,000.00<br>-20,977.36  | 63,022.64  |
| 37318   | FHLB-PJC<br>05/08/15 .345 07/01/16              | I              | 51,750.00                               |               |                          |               | 51,750.00                 |            |             |                          |            |
| 37320   | FHLB-WFC<br>04/30/15 1.125 02/28/18P            | I              | 2,155,000.00<br>8,283.28<br>-3,591.33   |               | 24,243.76<br>-3,062.71   |               | 24,243.76<br>-6,654.04    | 8,283.28   |             | 24,243.76<br>-3,062.71   | 21,181.05  |
| 37321   | CAT-UBS<br>05/05/15 1.000 11/25/16P             | I              | 2,800.00<br>-12,529.71                  |               | 11,200.00<br>-4,354.29   |               | 14,000.00<br>-16,884.00   |            |             | 11,200.00<br>-4,354.29   | 6,845.71   |
| 37323   | FNMA-WFC<br>04/30/15 1.130 02/28/18P            | I              | 7,845,000.00<br>30,780.73<br>-13,073.79 |               | 88,648.50<br>-11,149.37  |               | 88,648.50<br>-24,223.16   | 30,780.73  |             | 88,648.50<br>-11,149.37  | 77,499.13  |
| 37325   | FFCB<br>05/13/15 .450 09/16/16D                 | I              | 7,054.68<br>1,541.49                    |               | 5,039.06<br>286.01       |               | 12,093.75<br>1,827.50     | -.01       |             | 5,039.06<br>286.01       | 5,325.07   |
| 37327   | FHLMC-WFC<br>05/22/15 .875 10/14/16P            | I              | 11,229.17<br>-24,121.64                 |               | 15,020.83<br>-6,238.36   |               | 26,250.00<br>-30,360.00   |            |             | 15,020.83<br>-6,238.36   | 8,782.47   |
| 37328   | PG-RBC<br>06/04/15 1.450 08/15/16P              | I              | 54,777.78<br>-100,493.15                |               | 17,722.22<br>-11,506.85  |               | 72,500.00<br>-112,000.00  |            |             | 17,722.22<br>-11,506.85  | 6,215.37   |
| 37329   | FHLMC-PJC<br>06/05/15 .875 10/14/16P            | I              | 18,715.28<br>-38,884.51                 |               | 25,034.72<br>-10,415.49  |               | 43,750.00<br>-49,300.00   |            |             | 25,034.72<br>-10,415.49  | 14,619.23  |
| 37331   | FFCB - GILFD<br>06/24/15 1.800 06/15/20P        | I              | 20,000,000.00<br>16,000.00<br>-5,416.50 |               | 360,000.00<br>-5,300.32  |               | 360,000.00<br>-10,716.82  | 16,000.00  |             | 360,000.00<br>-5,300.32  | 354,699.68 |
| 37336   | BRK CORP-UBS<br>06/24/15 2.200 08/15/16P        | I              | 41,555.56<br>-78,347.85                 |               | 13,444.44<br>-9,452.15   |               | 55,000.00<br>-87,800.00   |            |             | 13,444.44<br>-9,452.15   | 3,992.29   |
| 37341   | IBM CORP-WFC<br>06/30/15 1.125 02/06/18D        | I              | 8,250,000.00<br>37,382.81<br>19,464.11  |               | 92,812.50<br>19,358.03   |               | 92,812.50<br>38,822.14    | 37,382.81  |             | 92,812.50<br>19,358.03   | 112,170.53 |
| 37344   | 3M COMPANY CORP-UBS<br>07/02/15 1.375 09/29/16P | I              | 17,569.44<br>-36,620.33                 |               | 16,805.56<br>-9,029.67   |               | 34,375.00<br>-45,650.00   |            |             | 16,805.56<br>-9,029.67   | 7,775.89   |
| 37345   | FFCB-WFC<br>07/02/15 1.900 07/02/18P            | I              | 7,000,000.00<br>66,130.56<br>-51,123.31 |               | 133,000.00<br>-51,123.32 |               | 133,000.00<br>-102,246.63 | 66,130.56  |             | 133,000.00<br>-51,123.32 | 81,876.68  |

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

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CITY OF SAN JOSE  
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EARNED INCOME DETAIL  
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SORT KEYS ARE FUND  
FUNDS: 000001, 000034, 000057, 000058

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

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FUNDS: 000001, 000034, 000057, 000058

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| INV<br>NO. | DESCRIPTION<br>PURCH RATE MATURITY                  | CURRENT PERIOD<br>ENDING PAR | PRIOR PERIOD<br>STORED ACCRL. | PRIOR PERIOD<br>CALC. ADJUST. | SCHEDULED<br>ACCRUALS    | POSTED ACCRL.<br>ADJUSTMENTS | POSTED<br>RECEIPTS | PERIOD END<br>ACCRUED  | GAIN/(LOSS)<br>SALE/WRTDWN | EARNED<br>THIS PERIOD    | TOTAL/NET<br>EARNINGS |
|------------|-----------------------------------------------------|------------------------------|-------------------------------|-------------------------------|--------------------------|------------------------------|--------------------|------------------------|----------------------------|--------------------------|-----------------------|
| 37384      | FHLB-Wells Fargo<br>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<br>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<br>01/20/16 1.650 05/15/17P       | I                            | 21,083.33<br>-20,535.97       |                               | 130,166.67<br>20,535.97  |                              | 151,250.00         |                        | -60,600.00                 | 130,166.67<br>-40,064.03 | 90,102.64             |
| 37389      | JNJ CORP NOTE-UNIONBANC<br>01/20/16 1.650 12/05/18P | I 8,235,000.00               | 9,813.38<br>-16,925.83        |                               | 135,877.50<br>-37,901.39 |                              | 135,877.50         | 9,813.38<br>-54,827.22 |                            | 135,877.50<br>-37,901.39 | 97,976.11             |
| 37390      | DE CORP NOTE-RBC<br>01/20/16 1.950 12/13/18P        | I 5,000,000.00               | 4,875.00<br>-6,501.51         |                               | 97,500.00<br>-14,558.61  |                              | 97,500.00          | 4,875.00<br>-21,060.12 |                            | 97,500.00<br>-14,558.61  | 82,941.39             |
| 37391      | MSFT CORP NOTE-RBC<br>01/20/16 1.300 11/03/18P      | I 10,000,000.00              | 20,944.44<br>-640.47          |                               | 130,000.00<br>-1,434.19  |                              | 130,000.00         | 20,944.44<br>-2,074.66 |                            | 130,000.00<br>-1,434.19  | 128,565.81            |
| 37392      | FHLMC-MULTISTEP CALL-PJ<br>01/20/16 .750 07/01/20D  | I                            | 46,875.00<br>627.31           |                               | -627.31                  |                              | 46,875.00          |                        | 6,250.00                   | 5,622.69                 | 5,622.69              |
| 37393      | CHEVRON CORP CONT CALL-<br>01/20/16 1.104 12/05/17D | I 9,294,000.00               | 7,410.42<br>10,062.62         |                               | 102,605.76<br>22,532.86  |                              | 102,605.76         | 7,410.42<br>32,595.48  |                            | 102,605.76<br>22,532.86  | 125,138.62            |
| 37394      | CP DISC-TMCC-TOY<br>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<br>01/20/16 .790 07/01/16              | I                            | 35,769.44                     |                               |                          |                              | 35,769.44          |                        |                            |                          |                       |
| 37396      | CP-DISC-KOPP-BAC<br>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<br>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<br>02/18/16 1.375 02/18/21D          | I 10,000,000.00              | 50,798.61<br>2,963.11         |                               | 137,500.00<br>8,071.16   |                              | 137,500.00         | 50,798.61<br>11,034.27 |                            | 137,500.00<br>8,071.16   | 145,571.16            |
| 37399      | PEPSICO-CORP NOTE-UBS<br>03/03/16 1.000 10/13/17P   | I 9,575,000.00               | 20,745.83<br>-1,092.43        |                               | 95,750.00<br>-3,322.80   |                              | 95,750.00          | 20,745.83<br>-4,415.23 |                            | 95,750.00<br>-3,322.80   | 92,427.20             |

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

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FUNDS: 000001, 000034, 000057, 000058

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

| INV<br>NO. | DESCRIPTION<br>PURCH RATE MATURITY                   | CURRENT PERIOD<br>ENDING PAR | PRIOR PERIOD<br>STORED ACCRL. | PRIOR PERIOD<br>CALC. ADJUST. | SCHEDULED<br>ACCRUALS    | POSTED ACCRL.<br>ADJUSTMENTS | POSTED<br>RECEIPTS       | PERIOD END<br>ACCRUED   | GAIN/(LOSS)<br>SALE/WRTDWN | EARNED<br>THIS PERIOD    | TOTAL/NET<br>EARNINGS |
|------------|------------------------------------------------------|------------------------------|-------------------------------|-------------------------------|--------------------------|------------------------------|--------------------------|-------------------------|----------------------------|--------------------------|-----------------------|
| 37417      | TOY-TMCC CP DISCOUNT I<br>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<br>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<br>05/13/16 1.350 02/15/17P    |                              | 66,713.10<br>-9,660.65        |                               | 109,880.40<br>-45,148.74 |                              | 176,593.50<br>-54,809.39 |                         |                            | 109,880.40<br>-45,148.74 | 64,731.66             |
| 37421      | DISNEY CORP NOTE - RBC I<br>05/13/16 1.500 09/17/18P | 5,000,000.00                 | 21,666.67<br>-4,173.86        |                               | 75,000.00<br>-31,091.02  |                              | 75,000.00                | 21,666.67<br>-35,264.88 |                            | 75,000.00<br>-31,091.02  | 43,908.98             |
| 37422      | JNJ CORP NOTE -WEDBUSH I<br>05/17/16 1.125 03/01/19P | 10,000,000.00                | 37,500.00<br>-1,414.54        |                               | 112,500.00<br>-11,473.48 |                              | 112,500.00               | 37,500.00<br>-12,888.02 |                            | 112,500.00<br>-11,473.48 | 101,026.52            |
| 37423      | IADB SUPRA-WFC I<br>05/16/16 1.125 03/15/17P         |                              | 35,688.88<br>-6,586.79        |                               | 85,518.62<br>-36,800.11  |                              | 121,207.50<br>-43,386.90 |                         |                            | 85,518.62<br>-36,800.11  | 48,718.51             |
| 37424      | CP DISCOUNT KOPF-BAML I<br>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<br>05/27/16 .875 06/29/18D                | 10,000,000.00                | 486.11<br>1,105.50            |                               | 87,500.00<br>11,528.83   |                              | 87,500.00                | 486.11<br>12,634.33     |                            | 87,500.00<br>11,528.83   | 99,028.83             |
| 37426      | FHLB-WFS I<br>06/01/16 .625 05/30/17D                |                              | 5,381.94<br>1,163.64          |                               | 57,118.06<br>12,916.36   |                              | 62,500.00<br>14,080.00   |                         |                            | 57,118.06<br>12,916.36   | 70,034.42             |
| 37427      | NYSHGR MUNI BOND-WFS I<br>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<br>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<br>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<br>06/15/16 1.030 05/10/19P          | 10,000,000.00                | 6,294.45<br>-341.00           |                               | 103,000.00<br>-7,779.08  |                              | 94,702.78                | 14,591.67<br>-8,120.08  |                            | 103,000.00<br>-7,779.08  | 95,220.92             |
| 37432      | IADB-RBC I<br>06/17/16 1.000 05/13/19D               | 10,000,000.00                | 21,944.45<br>15.85            |                               | 100,000.00<br>413.21     | 11.11                        | 108,611.11               | 13,344.45<br>429.06     |                            | 100,011.11<br>413.21     | 100,424.32            |

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

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SORT KEYS ARE FUND  
FUNDS: 000001, 000034, 000057, 000058

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

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

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FUNDS: 000001, 000034, 000057, 000058

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

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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<br>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<br>11/28/16 1.000 11/15/17D            | I 10,000,000.00 | 3,611.11      |               | 59,166.67<br>2,137.78    |               | 50,000.00  | 12,777.78<br>2,137.78   |             | 59,166.67<br>2,137.78    | 61,304.45  |
| 37496   | UNVHGR-RBC<br>12/09/16 3.154 05/15/21P          | I 2,070,000.00  | 4,352.52      |               | 36,633.71<br>-11,582.69  |               | 32,643.90  | 8,342.33<br>-11,582.69  |             | 36,633.71<br>-11,582.69  | 25,051.02  |
| 37497   | PASTRN-WFC<br>12/12/16 2.609 12/01/21P          | I 2,000,000.00  | 1,594.39      |               | 28,843.94<br>-6,347.84   |               | 26,090.00  | 4,348.33<br>-6,347.84   |             | 28,843.94<br>-6,347.84   | 22,496.10  |
| 37505   | LOS-WFC<br>12/21/16 2.150 09/01/21D             | I 10,000,000.00 |               |               | 113,472.22<br>1,018.78   |               |            | 113,472.22<br>1,018.78  |             | 113,472.22<br>1,018.78   | 114,491.00 |
| 37507   | LOS-RBC<br>12/21/16 1.930 09/01/20D             | I 6,560,000.00  |               |               | 66,820.89<br>8,303.50    |               |            | 66,820.89<br>8,303.50   |             | 66,820.89<br>8,303.50    | 75,124.39  |
| 37508   | BMOCHG YCD - UBS<br>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<br>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<br>12/30/16 2.150 09/01/21D | I 3,250,000.00  | 1,746.88      |               | 35,131.60<br>2,461.27    |               |            | 36,878.48<br>2,461.27   |             | 35,131.60<br>2,461.27    | 37,592.87  |
| 37512   | FHLB-WEDBUSH<br>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<br>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<br>01/06/17 1.100 02/15/20D    | I 4,975,000.00  | 16,721.53     |               | 26,602.43<br>16,655.68   |               | 22,650.07  | 20,673.89<br>16,655.68  |             | 26,602.43<br>16,655.68   | 43,258.11  |
| 37515   | WIS-WFC<br>01/09/17 5.000 05/01/19P             | I 7,135,000.00  | 67,386.11     |               | 170,447.22<br>-72,609.98 |               | 178,375.00 | 59,458.33<br>-72,609.98 |             | 170,447.22<br>-72,609.98 | 97,837.24  |
| 37516   | FHLB - MUFU<br>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 |

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FUNDS: 000001, 000034, 000057, 000058

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

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

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

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| INV<br>NO.                         | DESCRIPTION<br>PURCH RATE MATURITY | CURRENT PERIOD<br>ENDING PAR | PRIOR PERIOD<br>STORED ACCRL. | PRIOR PERIOD<br>CALC. ADJUST. | SCHEDULED<br>ACCRUALS | POSTED ACCRL.<br>ADJUSTMENTS    | POSTED<br>RECEIPTS | PERIOD END<br>ACCRUED | GAIN/(LOSS)<br>SALE/WRTDWN | EARNED<br>THIS PERIOD | TOTAL/NET<br>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                |                       |                       |

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| INV<br>NO.                        | DESCRIPTION<br>PURCH RATE MATURITY              | CURRENT PERIOD<br>ENDING PAR | PRIOR PERIOD<br>STORED ACCRL. | PRIOR PERIOD<br>CALC. ADJUST. | SCHEDULED<br>ACCRUALS           | POSTED ACCRL.<br>ADJUSTMENTS | POSTED<br>RECEIPTS | PERIOD END<br>ACCRUED | GAIN/(LOSS)<br>SALE/WRTDWN | EARNED<br>THIS PERIOD | TOTAL/NET<br>EARNINGS |
|-----------------------------------|-------------------------------------------------|------------------------------|-------------------------------|-------------------------------|---------------------------------|------------------------------|--------------------|-----------------------|----------------------------|-----------------------|-----------------------|
| 37430                             | FHLB DISC NOTE-WFS I<br>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<br>12/09/16 .000 06/29/17D      |                              |                               |                               | 2,964.13                        |                              | 2,964.13           |                       |                            | 2,964.13              | 2,964.13              |
| 37561                             | FNMA-WFS I<br>06/29/17 .920 06/26/18D           | 868,000.00                   | 66.55                         |                               | 44.36<br>15.73                  |                              |                    | 110.91<br>15.73       |                            | 44.36<br>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                        |                       |                       |

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7/01/16 THROUGH 6/30/17  
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SORT KEYS ARE FUND  
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| INV<br>NO.                                          | DESCRIPTION<br>PURCH RATE MATURITY                  | CURRENT PERIOD<br>ENDING PAR | PRIOR PERIOD<br>STORED ACCRL. | PRIOR PERIOD<br>CALC. ADJUST. | SCHEDULED<br>ACCRUALS           | POSTED ACCRL.<br>ADJUSTMENTS | POSTED<br>RECEIPTS | PERIOD END<br>ACCRUED | GAIN/(LOSS)<br>SALE/WRTDWN | EARNED<br>THIS PERIOD | TOTAL/NET<br>EARNINGS |
|-----------------------------------------------------|-----------------------------------------------------|------------------------------|-------------------------------|-------------------------------|---------------------------------|------------------------------|--------------------|-----------------------|----------------------------|-----------------------|-----------------------|
| 37054                                               | FEDERATED GOVT OBLIGATI I<br>11/06/12 .456 07/01/17 |                              | 3.53                          |                               | 208.61                          |                              | 212.12             | .02                   |                            | 208.61                | 208.61                |
| 37358                                               | LAIF-2007B AIRPORT I<br>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                   |                       |
|                                                     |                                                     |                              |                               |                               |                                 |                              |                    |                       |                            | -----<br>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                        |                       |                       |

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| INV<br>NO.  | DESCRIPTION<br>PURCH RATE MATURITY | CURRENT PERIOD<br>ENDING PAR | PRIOR PERIOD<br>STORED ACCRL. | PRIOR PERIOD<br>CALC. ADJUST. | SCHEDULED<br>ACCRUALS | POSTED ACCRL.<br>ADJUSTMENTS    | POSTED<br>RECEIPTS | PERIOD END<br>ACCRUED | GAIN/(LOSS)<br>SALE/WRTDWN | EARNED<br>THIS PERIOD | TOTAL/NET<br>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.

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## 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<br>Current Book | Market Value<br>Market Price | Curr Accr Int<br>Price Source | Unrealized Gain<br>Unrealized Loss |
|---------------------------------|---------------------|-----------|-------------------|---------------|------------------------------------|------------------------------|-------------------------------|------------------------------------|
| <b>Fund: 1 INVESTMENT FUNDS</b> |                     |           |                   |               |                                    |                              |                               |                                    |
| 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                         |
| 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         | 3130AAKK3 | 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<br>Current Book | Market Value<br>Market Price | Curr Accr Int<br>Price Source | Unrealized Gain<br>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                         |
| <b>Inv Type: 22 FEDERAL HOME LOAN BANKS</b>    |                     |           |                   | 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                        |
| <b>Inv Type: 23 FEDERAL NAT MORTGAGE ASSOC</b> |                     |           |                   | 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

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### City of San Jose

| Inv. No.                                           | Description        | CUSIP     | Purchase Maturity | Coupon YTM TR | Current Par / Share<br>Current Book | Market Value<br>Market Price | Curr Accr Int<br>Price Source | Unrealized Gain<br>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                         |
| <b>Inv Type: 27 FEDERAL FARM CREDIT BANK BONDS</b> |                    |           |                   | 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                          |
| <b>Inv Type: 30 FED HOME LOAN MORTGAGE CORP</b>    |                    |           |                   | 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

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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<br>Current Book | Market Value<br>Market Price | Curr Accr Int<br>Price Source | Unrealized Gain<br>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                               |
| <b>Inv Type: 35 FARMER MAC DISC NOTE</b>   |                  |           |                   | .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                         |
| <b>Inv Type: 36 FARMER MAC INT BEARING</b> |                  |           |                   | 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                               |



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| Inv. No.                   | Description         | CUSIP     | Purchase Maturity | Coupon YTM TR | Current Par / Share<br>Current Book | Market Value<br>Market Price | Curr Accr Int<br>Price Source | Unrealized Gain<br>Unrealized Loss |
|----------------------------|---------------------|-----------|-------------------|---------------|-------------------------------------|------------------------------|-------------------------------|------------------------------------|
| 37564                      | IBRD-SUPRA-PJC      | 45905UC51 | 04/10/2018        | 1.205506      | 10,024,591.11                       | 100.024000                   | IDC-FIS                       | -13,400.00                         |
|                            |                     |           | 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 | 14912L5T4 | 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                               |



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|----------|---------------------|-----------|-------------------|---------------|------------------------------------|------------------------------|-------------------------------|------------------------------------|
|          |                     |           | 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                         |



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|-------------------------------------------|-----------------|-----------|-------------------|---------------|------------------------------------|------------------------------|-------------------------------|------------------------------------|
| 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                         |
| <b>Inv Type: 47 CORP MEDIUM TERM NOTE</b> |                 |           |                   | 2.133717      | 388,172,000.00                     | 389,998,176.64               | 2,456,387.17                  | 127,942.58                         |



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| Inv. No.                                           | Description         | CUSIP     | Purchase Maturity | Coupon YTM TR | Current Par /Share<br>Current Book | Market Value<br>Market Price | Curr Accr Int<br>Price Source | Unrealized Gain<br>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                          |
| <b>Inv Type: 48 Corp Medium Term Note Actual</b>   |                     |           |                   | 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    | 06417QG66 | 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                               |
| <b>Inv Type: 71 Negotiable Certificate of Depo</b> |                     |           |                   | 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                               |



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|------------------------------------------------|---------------------|-----------|-------------------|---------------|-------------------------------------|------------------------------|-------------------------------|------------------------------------|
| 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                               |
| <b>Inv Type: 82 COMMERCIAL PAPER, DISCOUNT</b> |                     |           |                   | .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                               |



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|--------------------------------------------------|---------------------|-----------|-------------------|-----------------|------------------------------------|------------------------------|-------------------------------|------------------------------------|
| 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                               |
| <b>Inv Type: 91 MUNI BONDS 30/360 SemiAnnual</b> |                     |           |                   | 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                               |
| <b>Inv Type: 97 MONEY MARKET FUND</b>            |                     |           |                   | .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                               |
| <b>Inv Type: 99 PASSBOOK &amp; STATE POOL</b>    |                     |           |                   | .923928         | 87,056,000.00                      | 87,056,000.00                | 104,657.73                    | 0.00                               |
|                                                  |                     |           |                   | .923928         | 87,056,000.00                      | 100.000000                   |                               | 0.00                               |
| <b>Subtotal</b>                                  |                     |           |                   | <b>1.504033</b> | <b>1,733,673,668.95</b>            | <b>1,735,868,234.74</b>      | <b>8,194,579.46</b>           | <b>1,943,760.61</b>                |
|                                                  |                     |           |                   | <b>1.292033</b> | <b>1,740,660,944.57</b>            | <b>100.126585</b>            |                               | <b>-5,566,206.64</b>               |

### 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 |



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|--------------------------------------------------|---------------------|-----------|-------------------|-----------------|------------------------------------|------------------------------|-------------------------------|------------------------------------|
| <b>Inv Type: 23 FEDERAL NAT MORTGAGE ASSOC</b>   |                     |           |                   | .920000         | 868,000.00                         | 864,831.80                   | 110.91                        | 0.00                               |
|                                                  |                     |           |                   | 1.253800        | 865,219.51                         | 99.635000                    |                               | -321.16                            |
|                                                  |                     |           | <b>Subtotal</b>   | <b>.920000</b>  | <b>868,000.00</b>                  | <b>864,831.80</b>            | <b>110.91</b>                 | <b>0.00</b>                        |
|                                                  |                     |           |                   | <b>1.253800</b> | <b>865,219.51</b>                  | <b>99.635000</b>             |                               | <b>-321.16</b>                     |
| <b>Fund: 57 AIRPORT 2007A AMT BOND PROCEEDS</b>  |                     |           |                   |                 |                                    |                              |                               |                                    |
| 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                               |
| <b>Inv Type: 97 MONEY MARKET FUND</b>            |                     |           |                   | .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                               |
| <b>Inv Type: 99 PASSBOOK &amp; STATE POOL</b>    |                     |           |                   | .923928         | 21,561,000.00                      | 21,561,000.00                | 65,330.02                     | 0.00                               |
|                                                  |                     |           |                   | .923928         | 21,561,000.00                      | 100.000000                   |                               | 0.00                               |
|                                                  |                     |           | <b>Subtotal</b>   | <b>.923910</b>  | <b>21,563,384.21</b>               | <b>21,563,384.21</b>         | <b>65,331.44</b>              | <b>0.00</b>                        |
|                                                  |                     |           |                   | <b>.923910</b>  | <b>21,563,384.21</b>               | <b>100.000000</b>            |                               | <b>0.00</b>                        |
| <b>Fund: 58 AIRPORT 2007B NON-AMT BOND PROCE</b> |                     |           |                   |                 |                                    |                              |                               |                                    |
| 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                               |
| <b>Inv Type: 97 MONEY MARKET FUND</b>            |                     |           |                   | .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                               |
| <b>Inv Type: 99 PASSBOOK &amp; STATE POOL</b>    |                     |           |                   | .000000         | 0.00                               | 0.00                         | -0.10                         | 0.00                               |
|                                                  |                     |           |                   | .000000         | 0.00                               | .000000                      |                               | 0.00                               |
|                                                  |                     |           | <b>Subtotal</b>   | <b>.000000</b>  | <b>0.00</b>                        | <b>0.00</b>                  | <b>-0.08</b>                  | <b>0.00</b>                        |
|                                                  |                     |           |                   | <b>.000000</b>  | <b>0.00</b>                        | <b>.000000</b>               |                               | <b>0.00</b>                        |
| <b>Grand Total</b>                               |                     |           | <b>Count 163</b>  | <b>1.496651</b> | <b>1,756,105,053.16</b>            | <b>1,758,296,450.75</b>      | <b>8,260,021.73</b>           | <b>1,943,760.61</b>                |



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

|          |                  |            |  |               |
|----------|------------------|------------|--|---------------|
| 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

| 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 % |

### Asset Allocation



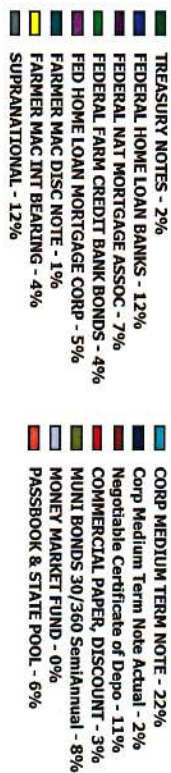
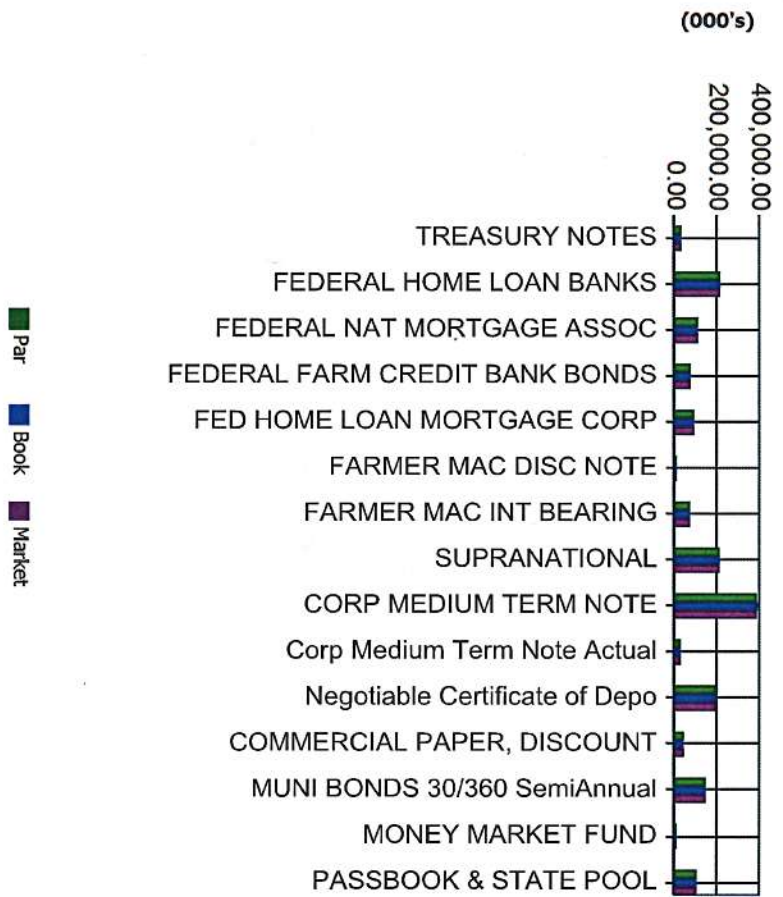
City of San Jose

Inventory by Market Value

As Of Date: 06/30/2017

Date Basis: Settlement

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



## **SECTION D**

### **DETAIL OF INVESTMENT ACTIVITY**

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

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

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## DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 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 |
|------------------------------------|--------------------|-------|------------|---------------|-----------------|----------------|----------|--------------|-------------------------|--------------------------|-----------------------------|--------------------------|
| <b>Fund: 1 INVESTMENT FUNDS</b>    |                    |       |            |               |                 |                |          |              |                         |                          |                             |                          |
| 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 - MUFG      |       | 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                |
| <b>INTR</b>                        |                    |       |            |               |                 |                |          | 1.450        | 0.00                    | -53,468.41               | -127,781.59                 | 0.00                     |
|                                    |                    |       |            |               |                 |                |          | 1.719        | 0.00                    | 0.00                     | 0.00                        | 181,250.00               |
| <b>Inv Type: 12 TREASURY NOTES</b> |                    |       |            |               |                 |                |          | 1.450        | 0.00                    | -53,468.41               | -127,781.59                 | 0.00                     |
|                                    |                    |       |            |               |                 |                |          | 1.719        | 0.00                    | 0.00                     | 0.00                        | 181,250.00               |
| 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                |
| <b>INTR</b>                        |                    |       |            |               |                 |                |          | .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                     |
| <b>AMRT</b>                        |                    |       |            |               |                 |                |          | .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 |
|------------------------------------------------|------------------|-------|------------|---------------|-----------------|----------------|----------|--------------|-------------------------|--------------------------|-----------------------------|--------------------------|
|                                                |                  |       |            | 1 05/24/2017  | LinhN           | 05/24/2017     |          | .926         | 0.00                    | 0.00                     | 0.00                        | 10,043,750.00            |
| 37203                                          | FHLB - GILFD     |       | 3130A1NN4  |               | 05/24/2017      | 05/24/2017     | MAT      | .875         | -15,000,000.00          | -15,000,000.00           | -65,625.00                  | 0.00                     |
|                                                |                  |       |            | 1 05/24/2017  | LinhN           | 05/24/2017     |          | .964         | 0.00                    | 0.00                     | 0.00                        | 15,065,625.00            |
| 37426                                          | FHLB-WFS         |       | 3130A5EP0  |               | 05/30/2017      | 05/30/2017     | MAT      | .625         | -10,000,000.00          | -10,000,000.00           | -31,250.00                  | 0.00                     |
|                                                |                  |       |            | 1 05/30/2017  | LinhN           | 05/30/2017     |          | .767         | 0.00                    | 0.00                     | 0.00                        | 10,031,250.00            |
| <b>MAT</b>                                     |                  |       |            |               |                 |                |          | .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      | 05/09/2017     | PURC     | 4.375        | 10,000,000.00           | 10,764,670.83            | 0.00                        | 0.00                     |
|                                                |                  |       |            | 1 07/01/2019  | LinhN           | 05/10/2017     |          | 1.480        | 0.00                    | 764,670.83               | 0.00                        | -10,764,670.83           |
| 37552                                          | FHLB -WFC        |       | 3133XU3G6  |               | 05/16/2017      | 05/16/2017     | PURC     | 4.375        | 10,000,000.00           | 10,779,377.78            | 0.00                        | 0.00                     |
|                                                |                  |       |            | 1 07/01/2019  | UdayaR          | 05/17/2017     |          | 1.426        | 0.00                    | 779,377.78               | 0.00                        | -10,779,377.78           |
| 37559                                          | FLB-FLOATER-UBS  |       | 3130ABMF0  |               | 06/23/2017      | 06/15/2017     | PURC     | 1.109        | 30,000,000.00           | 30,000,000.00            | 0.00                        | 0.00                     |
|                                                |                  |       |            | 1 07/01/2019  | LinhN           | 06/23/2017     |          | 1.109        | 0.00                    | 0.00                     | 0.00                        | -30,000,000.00           |
| <b>PURC</b>                                    |                  |       |            |               |                 |                |          | 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           |
| <b>Inv Type: 22 FEDERAL HOME LOAN BANKS</b>    |                  |       |            |               |                 |                |          | 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      | 04/17/2017     | INTR     | 1.050        | 0.00                    | 0.00                     | -57,750.00                  | 0.00                     |
|                                                |                  |       |            | 1 04/17/2018  | LinhN           | 04/17/2017     |          | 1.200        | 0.00                    | 0.00                     | 0.00                        | 57,750.00                |
| 37163                                          | FNMA-WF          |       | 3135G0WJ8  | 05/21/2017    | 06/19/2017      | 05/21/2017     | INTR     | .875         | 0.00                    | 0.00                     | -43,750.00                  | 0.00                     |
|                                                |                  |       |            | 1 05/21/2018  | LinhN           | 05/21/2017     |          | 1.350        | 0.00                    | 0.00                     | 0.00                        | 43,750.00                |
| 37175                                          | FNMA-WF          |       | 3135G0PQ0  | 04/26/2017    | 04/26/2017      | 04/26/2017     | INTR     | .875         | 0.00                    | 0.00                     | -43,750.00                  | 0.00                     |
|                                                |                  |       |            | 1 10/26/2017  | LinhN           | 04/26/2017     |          | 1.240        | 0.00                    | 0.00                     | 0.00                        | 43,750.00                |
| 37433                                          | FNMA-UBS         |       | 3136G3TN5  | 06/30/2017    | 06/30/2017      | 06/30/2017     | INTR     | 1.210        | 0.00                    | 0.00                     | -181,500.00                 | 0.00                     |
|                                                |                  |       |            | 1 12/30/2019  | LinhN           | 06/30/2017     |          | 1.210        | 0.00                    | 0.00                     | 0.00                        | 181,500.00               |
| <b>INTR</b>                                    |                  |       |            |               |                 |                |          | 1.071        | 0.00                    | 0.00                     | -326,750.00                 | 0.00                     |
|                                                |                  |       |            |               |                 |                |          | 1.236        | 0.00                    | 0.00                     | 0.00                        | 326,750.00               |
| <b>Inv Type: 23 FEDERAL NAT MORTGAGE ASSOC</b> |                  |       |            |               |                 |                |          | 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      | 04/25/2017     | AMRT     | .600         | 0.00                    | 8,300.00                 | 0.00                        | 0.00                     |
|                                                |                  |       |            | 1 04/25/2017  | LinhN           | 04/25/2017     |          | .621         | 0.00                    | 0.00                     | -8,300.00                   | 0.00                     |
| <b>AMRT</b>                                    |                  |       |            |               |                 |                |          | .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      | 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            |
| <b>MAT</b>                                         |                  |       |            |               |                 |                |          | .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               |
| <b>INTR</b>                                        |                  |       |            |               |                 |                |          | 1.566        | 0.00                    | 0.00                     | -281,800.00                 | 0.00                     |
|                                                    |                  |       |            |               |                 |                |          | 1.597        | 0.00                    | 0.00                     | 0.00                        | 281,800.00               |
| <b>Inv Type: 27 FEDERAL FARM CREDIT BANK BONDS</b> |                  |       |            |               |                 |                |          | 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                |
| <b>INTR</b>                                        |                  |       |            |               |                 |                |          | .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                     |
| <b>AMRT</b>                                        |                  |       |            |               |                 |                |          | 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 |
|-------------------------------------------------|-------------------|-------|------------|---------------|-----------------|----------------|----------|--------------|-------------------------|--------------------------|-----------------------------|--------------------------|
|                                                 |                   |       | 1          | 05/08/2017    | LinhN           | 05/08/2017     |          | 1.451        | 0.00                    | 0.00                     | 0.00                        | 5,017,500.00             |
| 37150                                           | FHLMC-CALL-UBC    |       | 3134G43Y2  |               | 05/08/2017      | 05/08/2017     | MAT      | .700         | -5,000,000.00           | -5,000,000.00            | -17,500.00                  | 0.00                     |
|                                                 |                   |       | 1          | 05/08/2017    | LinhN           | 05/08/2017     |          | 1.103        | 0.00                    | 0.00                     | 0.00                        | 5,017,500.00             |
| <b>MAT</b>                                      |                   |       |            |               |                 |                |          | 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            |
| <b>Inv Type: 30 FED HOME LOAN MORTGAGE CORP</b> |                   |       |            |               |                 |                |          | 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                     |
|                                                 |                   |       | 1          | 05/10/2019    | LinhN           | 05/10/2017     |          | .951         | 0.00                    | 0.00                     | 0.00                        | 51,500.00                |
| <b>INTR</b>                                     |                   |       |            |               |                 |                |          | 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                     |
|                                                 |                   |       | 1          | 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                     |
|                                                 |                   |       | 1          | 07/02/2018    | LinhN           | 06/23/2017     |          | 1.275        | 0.00                    | 0.00                     | 0.00                        | -50,000,000.00           |
| <b>PURC</b>                                     |                   |       |            |               |                 |                |          | 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           |
| <b>Inv Type: 36 FARMER MAC INT BEARING</b>      |                   |       |            |               |                 |                |          | 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                     |
|                                                 |                   |       | 1          | 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                     |
|                                                 |                   |       | 1          | 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                     |
|                                                 |                   |       | 1          | 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                     |
|                                                 |                   |       | 1          | 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                     |
|                                                 |                   |       | 1          | 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                     |
|                                                 |                   |       | 1          | 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                |
| <b>INTR</b>                       |                     |       |            |               |                 |                |          | 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           |
| <b>PURC</b>                       |                     |       |            |               |                 |                |          | 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             |
| <b>CALL</b>                       |                     |       |            |               |                 |                |          | 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             |
| <b>Inv Type: 46 SUPRANATIONAL</b> |                     |       |            |               |                 |                |          | 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 - MUFG      |       | 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                |



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

Date Basis: Settlement

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City of San Jose

| Inv. No.    | Description Memo    | Pool# | CUSIP Fund | Cash Maturity | Entered User ID | Traded Settled | TXN Type | Coupon Yield | Par Value Original Face | Book Value Prem / (Disc) | (Interest) Amort / (Accret) | (Gain) / Loss Settlement |
|-------------|---------------------|-------|------------|---------------|-----------------|----------------|----------|--------------|-------------------------|--------------------------|-----------------------------|--------------------------|
| 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                |
| <b>INTR</b> |                     |       |            |               |                 |                |          | 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            |
| <b>CALL</b> |                     |       |            |               |                 |                |          | 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                     |
| <b>AMRT</b> |                     |       |            |               |                 |                |          | 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             |
| <b>MAT</b>  |                     |       |            |               |                 |                |          | 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           |
| <b>PURC</b>                                      |                     |       |            |               |                 |                |          | 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             |
| <b>SALE</b>                                      |                     |       |            |               |                 |                |          | .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             |
| <b>Inv Type: 47 CORP MEDIUM TERM NOTE</b>        |                     |       |            |               |                 |                |          | 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                |
| <b>INTR</b>                                      |                     |       |            |               |                 |                |          | 1.585        | 0.00                    | 0.00                     | -107,135.06                 | 0.00                     |
|                                                  |                     |       |            |               |                 |                |          | 1.585        | 0.00                    | 0.00                     | 0.00                        | 107,135.06               |
| <b>Inv Type: 48 Corp Medium Term Note Actual</b> |                     |       |            |               |                 |                |          | 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                     |



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

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City of San Jose

| Inv. No.                                           | Description Memo    | Pool# | CUSIP Fund | Cash Maturity | Entered User ID | Traded Settled | TXN Type | Coupon Yield | Par Value Original Face | Book Value Prem / (Disc) | (Interest) Amort / (Accret) | (Gain) / Loss Settlement |
|----------------------------------------------------|---------------------|-------|------------|---------------|-----------------|----------------|----------|--------------|-------------------------|--------------------------|-----------------------------|--------------------------|
|                                                    |                     |       | 1          | 02/28/2018    | LinhN           | 05/03/2017     |          | 1.290        | 0.00                    | 0.00                     | 0.00                        | -10,000,000.00           |
| <b>PURC</b>                                        |                     |       |            |               |                 |                |          | 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           |
| <b>Inv Type: 71 Negotiable Certificate of Depo</b> |                     |       |            |               |                 |                |          |              |                         |                          |                             |                          |
|                                                    |                     |       |            |               |                 |                |          | 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           |
| 37492                                              | MSFT CP - BAML      |       | 59515MRD9  |               | 04/13/2017      | 04/13/2017     | AMRT     | .000         | 0.00                    | 38,461.11                | 0.00                        | 0.00                     |
|                                                    |                     |       | 1          | 04/13/2017    | LinhN           | 04/13/2017     |          | .863         | 0.00                    | 0.00                     | -38,461.11                  | 0.00                     |
| <b>AMRT</b>                                        |                     |       |            |               |                 |                |          | .000         | 0.00                    | 38,461.11                | 0.00                        | 0.00                     |
|                                                    |                     |       |            |               |                 |                |          | .863         | 0.00                    | 0.00                     | -38,461.11                  | 0.00                     |
| 37492                                              | MSFT CP - BAML      |       | 59515MRD9  |               | 04/13/2017      | 04/13/2017     | MAT      | .000         | -10,000,000.00          | -10,000,000.00           | 0.00                        | 0.00                     |
|                                                    |                     |       | 1          | 04/13/2017    | LinhN           | 04/13/2017     |          | .863         | 0.00                    | 0.00                     | 0.00                        | 10,000,000.00            |
| <b>MAT</b>                                         |                     |       |            |               |                 |                |          | .000         | -10,000,000.00          | -10,000,000.00           | 0.00                        | 0.00                     |
|                                                    |                     |       |            |               |                 |                |          | .863         | 0.00                    | 0.00                     | 0.00                        | 10,000,000.00            |
| 37538                                              | TMCC CP -TOY        |       | 89233GYQ3  |               | 04/17/2017      | 04/17/2017     | PURC     | .000         | 20,000,000.00           | 19,846,527.78            | 0.00                        | 0.00                     |
|                                                    |                     |       | 1          | 11/24/2017    | LinhN           | 04/17/2017     |          | 1.260        | 0.00                    | -153,472.22              | 0.00                        | -19,846,527.78           |
| <b>PURC</b>                                        |                     |       |            |               |                 |                |          | .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           |
| <b>Inv Type: 82 COMMERCIAL PAPER, DISCOUNT</b>     |                     |       |            |               |                 |                |          |              |                         |                          |                             |                          |
|                                                    |                     |       |            |               |                 |                |          | .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            |
| 37405                                              | UNVHGR (UC REV BOND |       | 91412GD44  | 05/15/2017    | 05/15/2017      | 05/15/2017     | INTR     | 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                |
| 37408                                              | CA STATE GO REV BON |       | 13063CP87  | 04/01/2017    | 04/03/2017      | 04/01/2017     | INTR     | 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                |
| 37411                                              | CA STATE GO REV BON |       | 13063CP87  | 04/01/2017    | 04/03/2017      | 04/01/2017     | INTR     | 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                |
| 37483                                              | CTS GO - WFC        |       | 20772J4E9  | 04/15/2017    | 04/17/2017      | 04/15/2017     | INTR     | 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               |
| 37494                                              | LOSAPT-RBC          |       | 544445AZ2  | 05/15/2017    | 05/15/2017      | 05/15/2017     | INTR     | 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                |
| 37496                                              | UNVHGR-RBC          |       | 91412GUY9  | 05/15/2017    | 05/15/2017      | 05/15/2017     | INTR     | 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                |
| 37497                                              | PASTRN-WFC          |       | 70922PAH5  | 06/01/2017    | 06/01/2017      | 06/01/2017     | INTR     | 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                |
| 37515                                              | WIS-WFC             |       | 97705LRJ8  | 05/01/2017    | 05/01/2017      | 05/01/2017     | INTR     | 5.000        | 0.00                    | -67,386.11               | -110,988.89                 | 0.00                     |



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City of San Jose

| Inv. No.                                  | Description Memo             | Pool# | CUSIP Fund | Cash Maturity | Entered User ID | Traded Settled | TXN Type | Coupon Yield | Par Value 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<br>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           |
|                                           |                              |       |            |               |                 |                |          | 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           |
| Inv Type: 91 MUNI BONDS 30/360 SemiAnnual |                              |       |            |               |                 |                |          |              |                         |                          |                             |                          |
| 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                     |



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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            |
| <b>PSAL</b>                           |                        |           |            |               |                 |                |          | .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                    |
| <b>PURC</b>                           |                        |           |            |               |                 |                |          | .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                     |
| <b>ADJ</b>                            |                        |           |            |               |                 |                |          | .000         | 0.00                    | 0.00                     | 349.43                      | 0.00                     |
|                                       |                        |           |            |               |                 |                |          | .000         | 0.00                    | 0.00                     | 0.00                        | 0.00                     |
| <b>Inv Type: 97 MONEY MARKET FUND</b> |                        |           |            |               |                 |                |          | .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

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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

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City of San Jose

| Inv. No.    | Description Memo    | Pool# | CUSIP Fund | Cash Maturity | Entered User ID | Traded Settled | TXN Type | Coupon Yield | Par Value Original Face | Book Value Prem / (Disc) | (Interest) Amort / (Accret) | (Gain) / Loss Settlement |
|-------------|---------------------|-------|------------|---------------|-----------------|----------------|----------|--------------|-------------------------|--------------------------|-----------------------------|--------------------------|
|             |                     |       | 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            |
| <b>PURC</b> |                     |       |            |               |                 |                |          | .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                     |



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Run: 07/24/2017 05:02:49 PM

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City of San Jose

| Inv. No. | Description Memo    | Pool# | CUSIP Fund | Cash Maturity | Entered User ID | Traded Settled | TXN Type | Coupon Yield | Par Value Original Face | Book Value Prem / (Disc) | (Interest) Amort / (Accret) | (Gain) / Loss Settlement |
|----------|---------------------|-------|------------|---------------|-----------------|----------------|----------|--------------|-------------------------|--------------------------|-----------------------------|--------------------------|
|          |                     |       | 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            |
| <b>PSAL</b>                                    |                     |       |            |               |                 |                |          |              |                         |                          |                             |                          |
|                                                |                     |       |            |               |                 |                |          | .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                |
| <b>INTR</b>                                    |                     |       |            |               |                 |                |          |              |                         |                          |                             |                          |
|                                                |                     |       |            |               |                 |                |          | .924         | 0.00                    | 0.00                     | -100,070.49                 | 0.00                     |
|                                                |                     |       |            |               |                 |                |          | .924         | 0.00                    | 0.00                     | 0.00                        | 100,070.49               |
| <b>Inv Type: 99 PASSBOOK &amp; STATE POOL</b>  |                     |       |            |               |                 |                |          |              |                         |                          |                             |                          |
|                                                |                     |       |            |               |                 |                |          | .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           |
| <b>Subtotal</b>                                |                     |       |            |               |                 |                |          | <b>1.315</b> | <b>180,370,612.08</b>   | <b>184,575,531.77</b>    | <b>-4,134,064.08</b>        | <b>54,658.52</b>         |
|                                                |                     |       |            |               |                 |                |          | <b>1.150</b> | <b>0.00</b>             | <b>3,959,121.35</b>      | <b>-537,817.14</b>          | <b>-179,957,959.64</b>   |
| <b>Fund: 34 CSJ/CSC Jt Pwr</b>                 |                     |       |            |               |                 |                |          |              |                         |                          |                             |                          |
| 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              |
| <b>PURC</b>                                    |                     |       |            |               |                 |                |          |              |                         |                          |                             |                          |
|                                                |                     |       |            |               |                 |                |          | .920         | 868,000.00              | 865,219.51               | 0.00                        | 0.00                     |
|                                                |                     |       |            |               |                 |                |          | 1.254        | 0.00                    | -2,780.49                | 0.00                        | -865,219.51              |
| <b>Inv Type: 23 FEDERAL NAT MORTGAGE ASSOC</b> |                     |       |            |               |                 |                |          |              |                         |                          |                             |                          |
|                                                |                     |       |            |               |                 |                |          | .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                     |
| <b>AMRT</b>                                    |                     |       |            |               |                 |                |          |              |                         |                          |                             |                          |
|                                                |                     |       |            |               |                 |                |          | .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               |
| <b>MAT</b>                                     |                     |       |            |               |                 |                |          |              |                         |                          |                             |                          |
|                                                |                     |       |            |               |                 |                |          | .000         | -866,000.00             | -866,000.00              | 0.00                        | 0.00                     |
|                                                |                     |       |            |               |                 |                |          | .612         | 0.00                    | 0.00                     | 0.00                        | 866,000.00               |
| <b>Inv Type: 43 FHLB DISCOUNT NOTES</b>        |                     |       |            |               |                 |                |          |              |                         |                          |                             |                          |
|                                                |                     |       |            |               |                 |                |          | .000         | -866,000.00             | -863,035.87              | 0.00                        | 0.00                     |
|                                                |                     |       |            |               |                 |                |          | .612         | 0.00                    | 0.00                     | -2,964.13                   | 866,000.00               |
| <b>Subtotal</b>                                |                     |       |            |               |                 |                |          | <b>.307</b>  | <b>2,000.00</b>         | <b>2,183.64</b>          | <b>0.00</b>                 | <b>0.00</b>              |



# 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                   |
| <b>Fund: 57 AIRPORT 2007A AMT BOND PROCEEDS</b> |                     |       |            |               |                 |                |          |              |                         |                          |                             |                          |
| 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                     |
| <b>INTR</b>                                     |                     |       |            |               |                 |                |          | .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                  |
| <b>PURC</b>                                     |                     |       |            |               |                 |                |          | .667         | 1,544.18                | 1,544.18                 | 0.00                        | 0.00                     |
|                                                 |                     |       |            |               |                 |                |          | .667         | 0.00                    | 0.00                     | 0.00                        | -1,544.18                |
| <b>Inv Type: 97 MONEY MARKET FUND</b>           |                     |       |            |               |                 |                |          | .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                |
| <b>INTR</b>                                     |                     |       |            |               |                 |                |          | .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               |
| <b>PURC</b>                                      |                    |                  |            |               |                 |                |          |              |                         |                          |                             |                          |
|                                                  |                    |                  |            |               |                 |                |          | .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             |
| <b>PSAL</b>                                      |                    |                  |            |               |                 |                |          |              |                         |                          |                             |                          |
|                                                  |                    |                  |            |               |                 |                |          | .924         | -10,677,755.14          | -10,677,755.14           | 0.00                        | 0.00                     |
|                                                  |                    |                  |            |               |                 |                |          | .924         | 0.00                    | 0.00                     | 0.00                        | 10,677,755.14            |
| <b>Inv Type: 99 PASSBOOK &amp; STATE POOL</b>    |                    |                  |            |               |                 |                |          |              |                         |                          |                             |                          |
|                                                  |                    |                  |            |               |                 |                |          | .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            |
| <b>Subtotal</b>                                  |                    |                  |            |               |                 |                |          | .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            |
| <b>Fund: 58 AIRPORT 2007B NON-AMT BOND PROCE</b> |                    |                  |            |               |                 |                |          |              |                         |                          |                             |                          |
| 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                    |
| <b>INTR</b>                                      |                    |                  |            |               |                 |                |          |              |                         |                          |                             |                          |
|                                                  |                    |                  |            |               |                 |                |          | .000         | 0.00                    | 0.00                     | -24.49                      | 0.00                     |
|                                                  |                    |                  |            |               |                 |                |          | .000         | 0.00                    | 0.00                     | 0.00                        | 24.49                    |
| <b>Inv Type: 99 PASSBOOK &amp; STATE POOL</b>    |                    |                  |            |               |                 |                |          |              |                         |                          |                             |                          |
|                                                  |                    |                  |            |               |                 |                |          | .000         | 0.00                    | 0.00                     | -24.49                      | 0.00                     |
|                                                  |                    |                  |            |               |                 |                |          | .000         | 0.00                    | 0.00                     | 0.00                        | 24.49                    |
| <b>Subtotal</b>                                  |                    |                  |            |               |                 |                |          | .000         | 0.00                    | 0.00                     | -24.49                      | 0.00                     |
|                                                  |                    |                  |            |               |                 |                |          | .000         | 0.00                    | 0.00                     | 0.00                        | 24.49                    |
| <b>Grand Total</b>                               |                    |                  |            |               |                 |                |          | 1.303        | 169,764,289.40          | 173,969,392.73           | -4,201,978.69               | 54,658.52                |
|                                                  |                    | <b>Count 195</b> |            |               |                 |                |          | 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           |
| <b>Totals :</b> | <b>1.143</b> | <b>169,764,289.40</b> | <b>0.00</b>   | <b>173,969,392.73</b> | <b>3,956,340.86</b> | <b>-540,781.27</b> | <b>-4,201,978.69</b> | <b>54,658.52</b> | <b>-169,280,941.86</b> |

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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 |

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CITY OF SAN JOSE  
TREASURY DIVISION

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

|                             | BALANCE<br>3/31/2017 | SALES OR<br>MATURITIES | ADDITIONS      | BALANCE<br>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