



# Memorandum

**TO:** HONORABLE MAYOR AND  
CITY COUNCIL

**FROM:** Julia H. Cooper

**SUBJECT: INVESTMENT REPORT FOR  
THE QUARTER ENDED  
June 30, 2018**

**DATE:** July 31, 2018

Approved

Date

8-9-18

Transmitted herewith is the City's Investment Report for the quarter ended June 30, 2018. 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 16, 2018 and will be agendaized through the PSFSS Committee to the City Council meeting on September 11, 2018.

Summary of portfolio performance and compliance for quarter ended June 30, 2018:

- Size of total portfolio: \$1,805,812,065
- Earned income yield: 1.659%
- Weighted average days to maturity: 520 days
- Fiscal year-to-date net interest earnings: \$23,392,668
- 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: David Sykes, City Manager  
Sharon Erickson, City Auditor  
Richard Doyle, City Attorney

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**City of San José  
California**

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**INVESTMENT REPORT FOR  
THE QUARTER ENDED  
June 30, 2018**



Prepared by  
Finance Department  
Treasury Division

Julia H. Cooper  
Director of Finance

**Investment Report for  
The Quarter Ended  
June 30, 2018**

**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**

Denise Lo, Financial Analyst  
Frances Tao, Accounting Technician

**Special Assistance by**

Katie Su, Accountant  
Courtney Brown, Staff Technician

**CITY OF SAN JOSE  
INVESTMENT REPORTS FOR  
THE QUARTER ENDED June 30, 2018  
TABLE OF CONTENTS**

LETTER OF TRANSMITTAL

SECTION A. PORTFOLIO STATISTICS

Portfolio Statistics – Quarter-to-Date

Portfolio Statistics – Year-to-Date

SECTION B. EARNED INCOME REPORTS

Total Earnings – Quarter-to-Date

SECTION C. MARKET VALUE OF PORTFOLIO

Portfolio Details - Investments

SECTION D. DETAIL OF INVESTMENT ACTIVITY

Transaction Activity Report

Reconciliation of Investment Activities

Purchase Report

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July 31, 2018

HONORABLE MAYOR and CITY COUNCIL

**INVESTMENT REPORT FOR THE QUARTER ENDED June 30, 2018**

I am pleased to present this report of investment activity for the quarter ended June 30, 2018 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, 2018, as well as provides a comparison to the quarters ended March 31, 2018, and June 30, 2017.

<b>INVESTMENT SUMMARY</b>			
<b>For the Quarter Ended</b>	<b>June 30, 2018</b>	<b>March 31, 2018</b>	<b>June 30, 2017</b>
<b><i>Total Portfolio</i></b>			
Portfolio Value <sup>(1)(2)</sup>	\$1,805,812,065	\$1,565,162,468	\$1,763,089,548
Earned Interest Yield	1.659%	1.566%	1.283%
Weighted avg. yield at end of period	1.812%	1.573%	1.294%
Weighted avg. days to maturity	520	524	513
<b><i>Portfolio Fund 3</i></b>			
Portfolio Value <sup>(1)(2)(3)</sup>	\$1,797,178,013	\$1,556,385,495	\$1,740,660,945
Earned Interest Yield	1.658%	1.567%	1.289%
Weighted avg. yield at end of period	1.811%	1.573%	1.298%
Weighted avg. days to maturity	522	527	519

<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 (\$206,472,079.45).  
<sup>3</sup> Total excludes other restricted funds required to be invested separately.

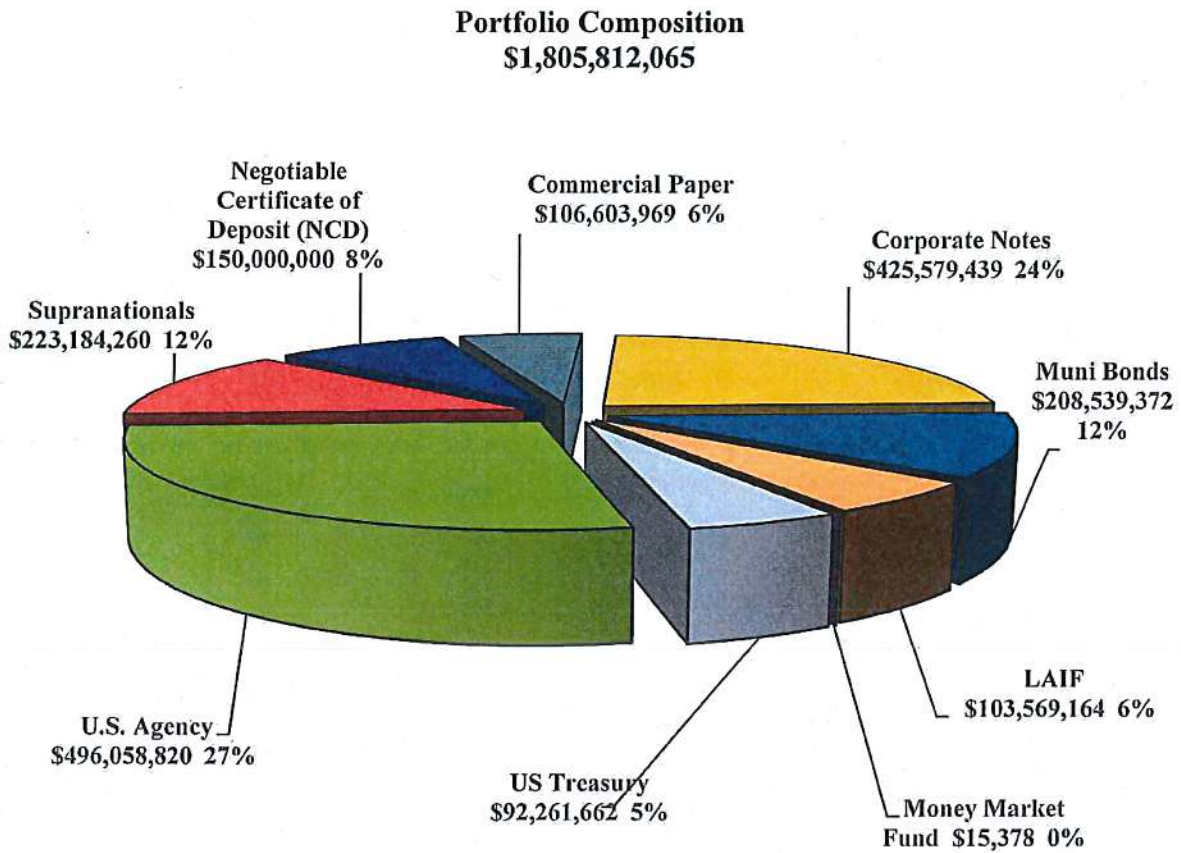
## **PORTFOLIO STATISTICS**

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, 2018.

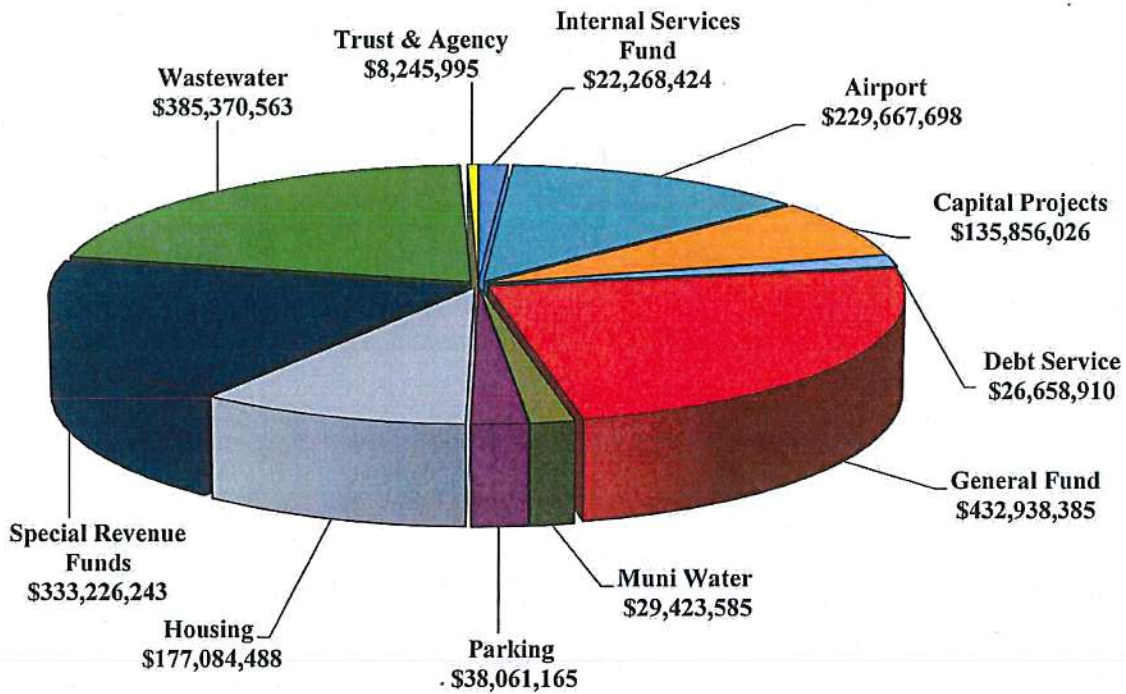
The first graph shows the portfolio composition by investment type.





The graph below reflects the reconciliation of total balances reported by the investment program's record-keeping system to the City's Financial Management System (FMS).

**Balances by Fund Type**  
**\$1,818,099,430**



Total Balances per FMS	\$1,818,099,430
Deposit-in-Transit, Outstanding Checks <sup>1</sup>	(12,287,365)
Portfolio Balance Total	\$1,805,812,065

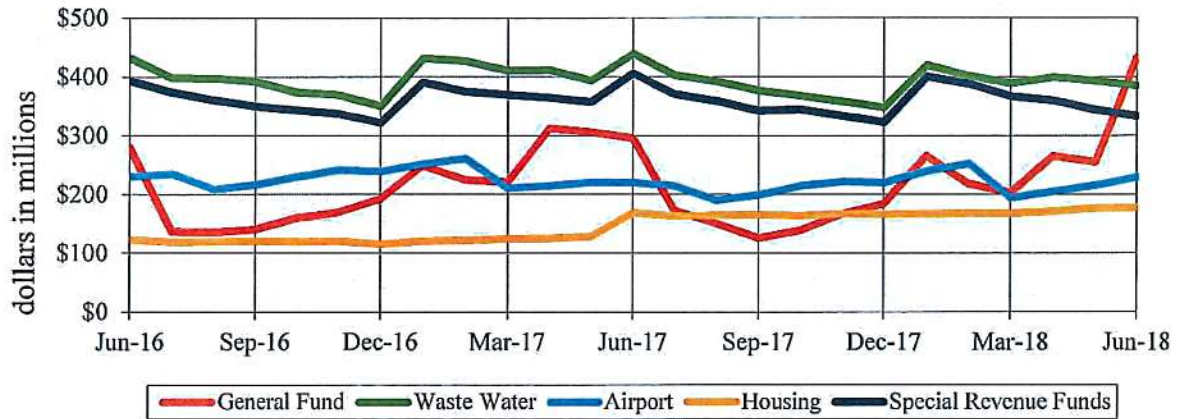
<sup>1</sup> Reflects timing difference between when deposits are made and accounted for in FMS or when checks are written and not yet cashed by the receiving party

**General Fund Balances**

General Fund balances increased by \$229.98 million during the quarter and ended with a balance of \$433 million as of June 30, 2018. The receipt of property tax in June contributed to the majority of the increase. Cash balances usually peak during the months of January and June when the bulk of property taxes are received. General Fund balances typically decline in the summer months due to retirement prefunding, debt service payments and operational expenditures.

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

**Monthly Comparison of Balances by Fund Type  
June 2016 – June 2018**



**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 2018-19, the prefunding amount was \$358.5 million. In anticipation of this cash outflow, the City set aside \$208.5 million in cash and matured investments. Additional funding of \$150 million came from Tax Revenue Anticipation Notes (TRAN) issued on July 2, 2018. The TRAN issuance ensures that cash balances in the General Fund remain positive throughout Fiscal Year 2018-2019.

**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, 2018, SARA reported cash balances as outlined in the table below:

<b>SARA CASH SUMMARY</b>			
	<u>Restricted/Reserved</u>	<u>Pledged</u>	<u>Totals</u>
LAIF	\$ 0	\$ 14,004,850	\$ 14,004,850
Wells Fargo			
General Account	0	484,318	484,318
CET Toxic Escrow	22,595 <sup>(a)</sup>	0	22,595
Prop 1C Grant	11,130 <sup>(b)</sup>	0	11,130
Total Wells Fargo Funds	<u>33,725</u>	<u>484,318</u>	<u>518,043</u>
Wilmington Trust:			
Debt Service Fund	0	138,254,930 <sup>(c)</sup>	138,254,930
Total Wilmington Trust Funds	<u>0</u>	<u>138,254,930</u>	<u>138,254,930</u>
<b>TOTAL</b>	<b><u>\$ 33,725</u></b>	<b><u>\$ 152,744,098</u></b>	<b><u>\$ 152,777,823</u></b>

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

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

<sup>(c)</sup> Funds restricted for tax allocation bond debt service; new trustee for 2017 Refunding Bonds

## **PORTFOLIO PERFORMANCE**

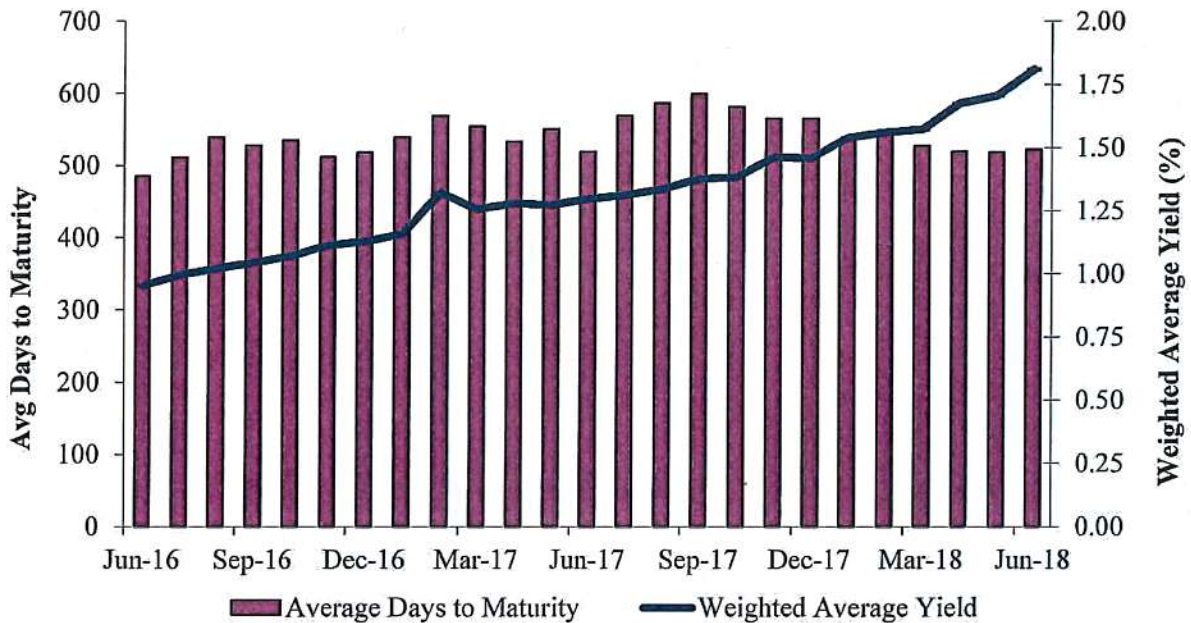
The following table illustrates the total portfolio income recognized for the last quarter as compared to the prior quarter and the same quarter one year ago.

<b>TOTAL PORTFOLIO INCOME RECOGNIZED</b>			
<b>Accrual Basis</b>			
<b>Total Portfolio</b>	<u>June 30, 2018</u>	<u>March 31, 2018</u>	<u>June 30, 2017</u>
<b><u>Quarter-End</u></b>			
Total interest earnings	\$ 6,837,329	\$ 6,195,140	\$ 5,250,286
Realized gains (losses)	<u>0</u>	<u>0</u>	<u>1,950</u>
Total income recognized	\$ 6,837,329	\$ 6,195,140	\$ 5,252,236
<b><u>Fiscal Year-to-Date</u></b>			
Total interest earnings	\$ 23,392,668	\$ 16,555,339	\$ 17,629,521
Realized gains (losses)	<u>0</u>	<u>0</u>	<u>1,950</u>
Total income recognized	\$ 23,392,668	\$ 16,555,339	\$ 17,631,471

**Yield and Maturity Trend**

The following graph illustrates monthly dollar-weighted average-days-to-maturity (“ADM”) of Fund 3 Portfolio (bar graph) along with the weighted average yield (line graph) for the past two years.

**Fund 3 Portfolio Yield and Maturity Trends  
June 2016 – June 2018**



The Fund 3 Portfolio’s average days to maturity (ADM) decreased from 527 days as of March 31, 2018, to 522 days on June 30, 2018. The weighted average yield increased from 1.573% as of March 31, 2018 to 1.811% on June 30, 2018.

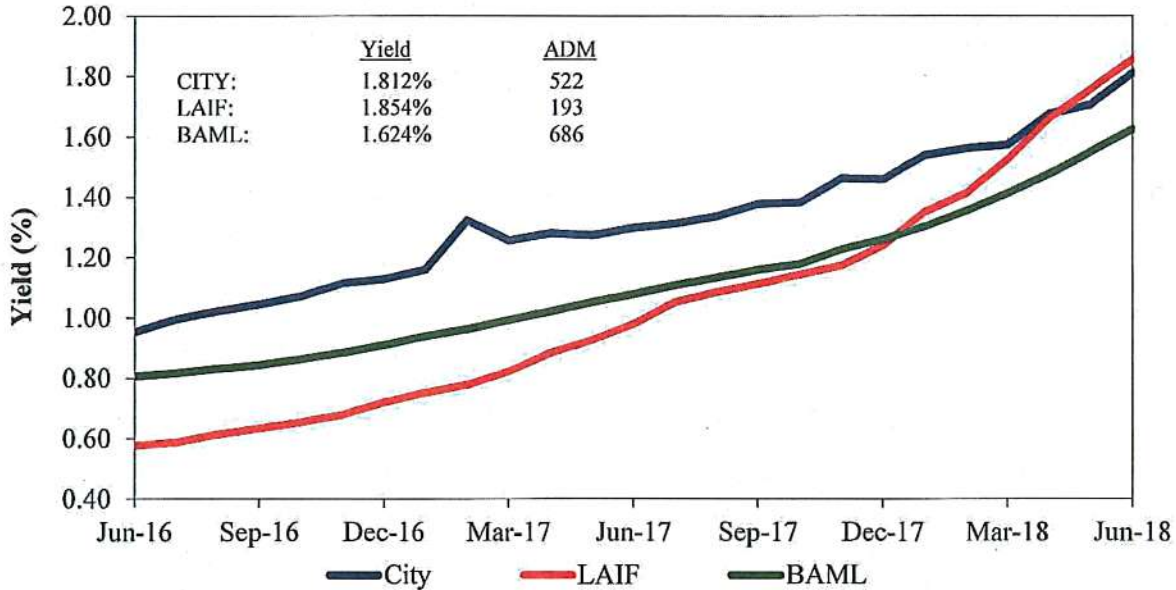
Interest rates continued to rise rapidly throughout of the quarter, especially in the front end of the yield curve. The City was able to make new investment purchases at much higher yields, therefore increasing the aggregate portfolio yield by 24 bps.

Because of retirement prefunding, the City had set aside over \$200 million in investments scheduled to mature on or before July 2, 2018. Since these securities had only a day or two in remainder terms at the end of the quarter, the entire portfolio’s ADM decreased.

**Comparison with Benchmarks**

The City’s Total Portfolio is not compared to benchmarks because it includes various funds which have separate cash flows and investment requirements. Only the City’s Fund 3 Portfolio is compared against benchmarks for performance purposes. The following graph demonstrates a yield comparison by month of the City’s Fund 3 Portfolio, the California LAIF, and the BAML Index for the period from June 2016 to June 2018.

**Portfolio vs. Benchmarks  
June 2016 – June 2018**



**Notes:**

1. **City** refers to City's Fund 3 Portfolio, and the yield data are month end weighted average yields.
2. **LAIF** refers to the State of CA Local Agency Investment Fund and yield data are average monthly effective yields.
3. **BAML** refers to Bank of America Merrill Lynch 1-3 Year AAA-A US Corporate & Government Index and yield data are rolling 2-year effective yield.

LAIF is a short-term investment option available to local agencies in California. The City invests most of its short-term funds in LAIF and often references LAIF as a floor benchmark when making investment decisions. LAIF has a high turnover ratio and its ADM was 193 days as of June 30, 2018. With the June 2018 Federal Reserve rate hike in sight, short-term interest rates rose quickly during the quarter and the yield curve flattened. The City generally follows a buy-and-hold strategy and purchased \$301.9 million new investments during the quarter, about 16.7% of the total portfolio. Although the City's portfolio has a much longer ADM at 522 days, the majority of the holdings were purchased at earlier time when interest rates were lower. Therefore, the longer term investments provide very little increase in yield and the City's portfolio had a lower yield than LAIF at the quarter end. Staff expects that the City portfolio will perform better when interest rates stabilize.

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, 2018, was approximately \$1.81 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>	\$1,788,841,812	<b>Market Value</b>	\$1,788,841,812
<b>Original Cost</b>	<u>(1,805,812,065)</u>	<b>Amortized Cost</b>	<u>(1,802,022,367)</u>
<b>Net Unrealized Loss</b>	\$ (16,970,253)	<b>Net Unrealized Loss</b>	\$ (13,180,555)

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, 2018 was 1.659%, which is 0.093% higher than the previous quarter.

**COMPLIANCE REPORTING REQUIREMENTS**

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

**Cash Management Projection**

Based on the Finance Department's cash flow projection as of June 30, 2018, total revenues and investment maturities for the next six months are anticipated to be approximately \$1.597 billion. This is sufficient to cover projected expenditures of approximately \$1.593 billion.

**Statement of Compliance with the Policy**

There were no exceptions or violations outstanding for the quarter ended June 30, 2018. The investment portfolio meets the requirements of the City's Investment Policy and California Government Code section 53601.

**Comparison of Portfolio Investment Earnings to FY 2017-18 Budget**

The following is a comparison of actual General Fund investment earnings, on an accrual basis, to the fiscal year 2017-18 budget. The fiscal year 2017-18 budgeted interest earnings for the General Fund is \$2 million, and the forecasted net interest yield is 1.20%. The schedule below compares the unaudited actual net investment earnings to the General Fund budget for the quarter ended June 30, 2018. The interest earnings are greater than the forecast for the quarter and for the fiscal year.

<b>BUDGET COMPARISON</b>	
<b><u>Net Investment Earnings</u></b>	<b><u>Yield</u></b>
<i>Quarter Ended June 30, 2018</i>	
Budget <sup>(a)</sup>	1.20%
Actual <sup>(b)</sup>	<u>1.51%</u>
Variance	0.31%
<i>Fiscal Year to Date</i>	
Budget <sup>(a)</sup>	1.20%
Actual <sup>(b)</sup>	<u>1.35%</u>
Variance	0.15%

(a) Reflects the 2018-2023 General Fund Forecast Information submitted by Finance on February 2, 2017.  
(b) Reflects the earned interest yield less costs to administer the investment program, adjusted for funds with negative cash balances at month end.

**INVESTMENT TRADING ACTIVITY**

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

**INVESTMENT STRATEGY**

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

The Federal Reserve increased the Fed Funds Target Rate in June 2018 to 2%. Inflation has moved up higher than the Fed's target and the unemployment rate remained low at 4%. It is widely expected that the Federal Reserve will make two more rate hikes in 2018. The US economic activity has been rising at a solid rate; however, problems are ahead as trade wars between the US and the rest of the world intensify.

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

**Future Commitments** – As of June 30, 2018, 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, 2018.

### **CONCLUSION**

The total investment portfolio as of June 30, 2018 was \$1,805,812,065, increased by approximately \$240.65 million from the previous quarter. For the quarter ended June 30, 2018, the earned interest yield was 1.659%, an increase from 1.566% reported for the previous quarter. The average days to maturity decreased from 524 days on March 31, 2018, to 520 days on June 30, 2018. As of June 30, 2018, approximately 32% of the total portfolio was invested in U.S. Treasuries and agency securities.

  
JULIA H. COOPER  
Director of Finance



## SECTION A

### PORTFOLIO STATISTICS

Portfolio Statistics summarizes information such as interest received, net earnings received, average daily and ending portfolio balance, yield and days to maturity of the portfolio. Please see statistic definitions as below:

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

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

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

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

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

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

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

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City of San Jose  
Portfolio Statistics  
Funds: 003, 152, 554  
04/01/18 THROUGH 06/30/18

	Fund 003	Fund 152	Fund 554	Consolidated
TOTAL INCOME RECEIVED IN THIS PERIOD:	4,757,847.32	6,839.84	31,597.69	4,796,284.85
TOTAL NET EARNINGS THIS PERIOD:	6,797,513.31	2,845.71	36,969.25	6,837,328.27
AVERAGE DAILY PORTFOLIO BALANCE:	1,644,292,863.68	865,778.24	7,787,887.08	1,652,946,529.00
EARNED INCOME YIELD THIS PERIOD	1.658	1.318	1.904	1.659
END OF PERIOD PORTFOLIO BALANCE:	1,797,178,012.50	876,766.96	7,757,285.31	1,805,812,064.77
CURRENT AMORTIZED BOOK VALUE:	1,793,388,372.70	876,709.26	7,757,285.31	1,802,022,367.27
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.811	2.346	1.904	1.812
WEIGHTED AVERAGE DAYS OF MATURITY:	522.00	349.00	1.00	520.00

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City of San Jose  
Portfolio Statistics  
Funds: 003, 152, 554  
07/01/17 THROUGH 06/30/18

	<u>Fund 003</u>	<u>Fund 152</u>	<u>Fund 554</u>	<u>Consolidated</u>
TOTAL INCOME RECEIVED IN THIS PERIOD:	24,405,486.82	10,766.09	193,196.86	24,609,449.77
TOTAL NET EARNINGS THIS PERIOD:	23,216,855.47	10,988.13	164,824.07	23,392,667.67
AVERAGE DAILY PORTFOLIO BALANCE:	1,542,679,087.68	865,308.85	12,614,956.07	1,556,159,352.60
EARNED INCOME YIELD THIS PERIOD	1.505	1.270	1.307	1.503
END OF PERIOD PORTFOLIO BALANCE:	1,797,178,012.50	876,766.96	7,757,285.31	1,805,812,064.77
CURRENT AMORTIZED BOOK VALUE:	1,793,388,372.70	876,709.26	7,757,285.31	1,802,022,367.27
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.811	2.346	1.904	1.812
WEIGHTED AVERAGE DAYS OF MATURITY:	522.00	349.00	1.00	520.00

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## **SECTION B**

### **TOTAL EARNINGS REPORT**

Total Earnings Report summarizes portfolio remaining cost, annualized yield, interest earned, amortization of premium and discount, and realized gain/loss for all investments active during the report period.

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**City of San Jose  
Total Earnings  
Sorted by Fund - Investment Number  
April 1, 2018 - June 30, 2018**

City of San Jose  
, CA

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
<b>Fund: General Pool</b>												
CITY	32936	003	STPOOL	60,920,000.00	26,066,000.00	31,584,966.90	1.904	1.904	149,946.36	0.00	0.00	149,946.36
VP6000104	36512	003	WELLS	11,256.80	11,214.15	11,241.80	1.583	1.604	44.95	0.00	0.00	44.95
CSJFA	37042	003	STPOOL	34,896,000.00	16,886,000.00	21,943,090.41	1.904	1.904	104,172.55	0.00	0.00	104,172.55
3134G4A57	37115	003	FHLMC	0.00	3,994,000.00	3,818,439.56	1.250	1.285	11,944.44	286.67	0.00	12,231.11
313379DT3	37116	003	FHLB	0.00	10,023,500.00	7,490,087.91	1.250	1.199	23,263.89	-883.06	0.00	22,380.83
3136G1JV2	37117	003	FNMA	0.00	10,923,000.00	1,920,527.47	1.050	1.221	5,133.33	711.73	0.00	5,845.06
3135G0WJ8	37163	003	FNMA	0.00	9,794,800.00	5,381,758.24	0.875	1.382	12,152.78	6,384.57	0.00	18,537.35
3133EDM25	37222	003	FFCB	6,000,000.00	5,963,820.00	5,963,820.00	1.460	1.611	21,900.00	2,053.09	0.00	23,953.09
3133EEW55	37331	003	FFCB	20,000,000.00	20,026,400.00	20,026,400.00	1.800	1.776	90,000.00	-1,326.63	0.00	88,673.37
3133ECTM6	37345	003	FFCB	7,000,000.00	7,153,510.00	7,153,510.00	1.900	1.147	33,250.00	-12,792.50	0.00	20,457.50
594918BF0	37363	003	MSFT	5,000,000.00	4,995,000.00	4,995,000.00	1.300	1.338	16,250.00	416.67	0.00	16,666.67
14912L5T4	37372	003	CAT	8,090,000.00	8,270,083.40	8,270,083.40	2.450	1.611	49,551.25	-16,338.21	0.00	33,213.04
91412GSB2	37374	003	UNVHGR	8,265,000.00	8,314,920.60	8,314,920.60	1.796	1.620	37,109.85	-3,518.29	0.00	33,591.56
91412GSB2	37375	003	UNVHGR	2,500,000.00	2,515,100.00	2,515,100.00	1.796	1.620	11,225.00	-1,064.21	0.00	10,160.79
69371RM60	37377	003	PCAR	6,400,000.00	6,400,000.00	6,400,000.00	1.750	1.755	28,000.00	0.00	0.00	28,000.00
912828VV9	37378	003	USTR	10,000,000.00	10,179,687.50	10,179,687.50	2.125	1.693	52,547.56	-9,579.12	0.00	42,968.44
24422ESF7	37380	003	DE	5,160,000.00	5,184,819.60	5,184,819.60	1.950	1.782	25,155.00	-2,123.35	0.00	23,031.65
91159HHE3	37383	003	USB	14,000,000.00	14,171,780.00	14,171,780.00	1.950	1.501	68,250.00	-15,231.73	0.00	53,018.27
45905UUW2	37387	003	IBRD	30,000,000.00	30,000,000.00	30,000,000.00	1.095	1.098	82,125.00	0.00	0.00	82,125.00
478160B8	37389	003	JNJ	8,235,000.00	8,344,031.40	8,344,031.40	1.650	1.177	33,969.38	-9,480.99	0.00	24,488.39
24422ESF7	37390	003	DE	5,000,000.00	5,042,200.00	5,042,200.00	1.950	1.649	24,375.00	-3,641.42	0.00	20,733.58
594918BF0	37391	003	MSFT	10,000,000.00	10,004,000.00	10,004,000.00	1.300	1.289	32,500.00	-358.92	0.00	32,141.08
3136G2Y84	37397	003	FNMA	10,000,000.00	10,000,000.00	10,000,000.00	1.150	1.153	28,750.00	0.00	0.00	28,750.00
3130A7CV5	37398	003	FHLB	10,000,000.00	9,959,600.00	9,959,600.00	1.375	1.466	34,375.00	2,020.00	0.00	36,395.00
459058DL4	37402	003	IBRD	20,000,000.00	20,407,200.00	20,407,200.00	1.876	1.167	93,800.00	-34,443.61	0.00	59,356.39
3133EFW52	37403	003	FFCB	5,000,000.00	5,019,250.00	5,019,250.00	1.150	1.030	14,375.00	-1,484.58	0.00	12,890.42
4581X0CD8	37404	003	USB	10,000,000.00	10,350,000.00	10,350,000.00	2.125	1.319	53,125.00	-19,079.34	0.00	34,045.66
91412GD44	37405	003	UNVHGR	5,570,000.00	5,570,000.00	5,570,000.00	1.490	1.494	20,748.25	0.00	0.00	20,748.25
69371RM86	37407	003	PCAR	7,315,000.00	7,378,201.60	7,378,201.60	1.650	1.338	30,174.38	-5,554.83	0.00	24,619.55
13063CP87	37408	003	CAS	10,000,000.00	10,000,000.00	10,000,000.00	1.500	1.504	37,500.00	0.00	0.00	37,500.00
13063CP87	37411	003	CAS	10,000,000.00	9,945,700.00	9,945,700.00	1.500	1.624	37,500.00	2,757.90	0.00	40,257.90
459058FC2	37412	003	IBRD	9,415,000.00	9,400,877.50	9,400,877.50	1.250	1.306	29,421.87	1,180.15	0.00	30,602.02

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City of San Jose  
 Total Earnings  
 April 1, 2018 - June 30, 2018

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
478160BG8	37413	003	JNJ	10,000,000.00	10,179,100.00	10,179,100.00	1.650	0.943	41,250.00	-17,313.65	0.00	23,936.35
713448DG0	37414	003	PEP	10,000,000.00	10,063,700.00	10,063,700.00	1.215	1.646	48,826.38	-7,438.19	0.00	41,388.19
3133EFW52	37415	003	FFCB	5,000,000.00	5,023,250.00	5,023,250.00	1.150	1.001	14,375.00	-1,840.37	0.00	12,534.63
25468PDD5	37421	003	DIS	5,000,000.00	5,073,000.00	5,073,000.00	1.500	0.867	18,750.00	-7,784.36	0.00	10,965.64
478160BR4	37422	003	JNJ	10,000,000.00	10,032,000.00	10,032,000.00	1.125	1.010	28,125.00	-2,868.53	0.00	25,256.47
3130A8BD4	37425	003	FHLB	0.00	9,975,900.00	9,756,649.45	0.875	0.995	21,388.89	2,820.21	0.00	24,209.10
64990CEL1	37427	003	NYSHGR	4,600,000.00	4,600,000.00	4,600,000.00	1.203	1.206	13,834.50	0.00	0.00	13,834.50
3132X0HD6	37431	003	FAMC	10,000,000.00	10,022,570.00	10,022,570.00	1.030	0.953	25,750.00	-1,943.83	0.00	23,806.17
458182DX7	37432	003	IADB	10,000,000.00	9,998,800.00	9,998,800.00	1.000	1.007	25,000.00	103.26	0.00	25,103.26
3136G3TN5	37433	003	FNMA	30,000,000.00	30,000,000.00	30,000,000.00	1.210	1.213	90,750.00	0.00	0.00	90,750.00
037833BQ2	37434	003	AAPL	5,332,000.00	5,408,780.80	5,408,780.80	1.700	1.148	22,661.00	-7,183.23	0.00	15,477.77
459200HE4	37435	003	IBM	4,600,000.00	4,692,000.00	4,692,000.00	1.875	1.166	21,562.50	-7,923.44	0.00	13,639.06
037833BQ2	37436	003	AAPL	6,870,000.00	6,979,370.40	6,979,370.40	1.700	1.087	29,197.50	-10,274.89	0.00	18,922.61
037833BQ2	37437	003	AAPL	3,130,000.00	3,179,829.60	3,179,829.60	1.700	1.087	13,302.50	-4,681.28	0.00	8,621.22
45905UXD1	37438	003	IBRD	25,000,000.00	25,000,000.00	25,000,000.00	0.800	0.740	46,111.11	0.00	0.00	46,111.11
4581X0BR8	37439	003	IADB	20,000,000.00	20,381,000.00	20,381,000.00	1.750	0.857	87,500.00	-43,961.54	0.00	43,538.46
94974BFU9	37441	003	WFC	15,000,000.00	15,285,000.00	15,285,000.00	2.125	1.430	79,687.50	-25,196.46	0.00	54,491.04
459200HT1	37443	003	IBM	7,948,000.00	8,127,386.36	8,127,386.36	1.950	1.072	38,746.50	-17,030.35	0.00	21,716.15
3130A7GC3	37445	003	FHLB	3,500,000.00	3,507,798.00	3,507,798.00	1.050	0.951	9,187.50	-867.51	0.00	8,319.99
3130A8QS5	37449	003	FHLB	10,000,000.00	9,950,700.00	9,950,700.00	1.125	1.233	28,125.00	2,465.00	0.00	30,590.00
25468PDD5	37458	003	DIS	8,760,000.00	8,870,726.40	8,870,726.40	1.500	0.900	32,850.00	-12,942.05	0.00	19,907.95
713448CK2	37459	003	PEP	3,841,000.00	3,954,117.45	3,954,117.45	2.250	1.018	21,605.63	-11,568.83	0.00	10,036.80
594918BN3	37462	003	MSFT	10,000,000.00	10,004,400.00	10,004,400.00	1.100	1.088	27,500.00	-366.66	0.00	27,133.34
25468PDA1	37463	003	DIS	5,037,000.00	5,150,836.20	5,150,836.20	1.850	1.026	23,296.12	-10,123.78	0.00	13,172.34
037833CB4	37464	003	AAPL	8,831,000.00	8,828,412.52	8,828,412.52	1.100	1.113	24,285.25	216.82	0.00	24,502.07
69371RN36	37465	003	PCAR	2,000,000.00	2,000,000.00	2,000,000.00	1.200	1.203	6,000.00	0.00	0.00	6,000.00
3137EAEC9	37466	003	FHLMC	10,000,000.00	9,949,200.00	9,949,200.00	1.125	1.236	28,125.00	2,540.00	0.00	30,665.00
20772J3E0	37468	003	CTS	12,770,000.00	12,826,698.80	12,826,698.80	1.550	1.436	49,483.75	-3,553.54	0.00	45,930.21
3134G93L9	37476	003	FHLMC	7,560,000.00	7,560,756.00	7,560,756.00	1.250	1.250	23,625.00	-64.86	0.00	23,560.14
713448DJ4	37480	003	PEP	5,000,000.00	5,002,350.00	5,002,350.00	1.350	1.337	16,875.00	-196.38	0.00	16,678.62
713448DJ4	37481	003	PEP	6,500,000.00	6,503,055.00	6,503,055.00	1.350	1.337	21,937.50	-255.29	0.00	21,682.21
36962G3U6	37482	003	GE	0.00	5,347,950.00	1,763,060.44	5.625	1.091	23,437.50	-18,640.18	0.00	4,797.32
20772J4E9	37483	003	CTS	10,000,000.00	10,567,400.00	10,567,400.00	4.000	1.062	100,000.00	-72,025.38	0.00	27,974.62
594918BN3	37485	003	MSFT	5,000,000.00	4,984,035.00	4,984,035.00	1.100	1.222	13,750.00	1,435.42	0.00	15,185.42
084664CL3	37487	003	BRK	10,050,000.00	10,081,114.80	10,081,114.80	1.077	1.478	39,910.78	-2,773.21	0.00	37,137.57
438516BJ4	37489	003	HON	10,000,000.00	10,000,000.00	10,000,000.00	1.400	1.404	35,000.00	0.00	0.00	35,000.00
45905UUN2	37491	003	IBRD	3,500,000.00	3,516,205.00	3,516,205.00	1.270	1.034	11,112.50	-2,048.39	0.00	9,064.11
459200HW4	37493	003	IBM	10,000,000.00	10,056,680.00	10,056,680.00	1.188	1.425	41,879.53	-6,162.34	0.00	35,717.19
544445AZ2	37494	003	LOSAPT	2,000,000.00	2,000,000.00	2,000,000.00	2.092	2.098	10,460.00	0.00	0.00	10,460.00
91412GUY9	37496	003	UNVHGR	2,070,000.00	2,161,866.60	2,161,866.60	3.154	2.067	16,321.95	-5,180.45	0.00	11,141.50

City of San Jose  
Total Earnings  
April 1, 2018 - June 30, 2018

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
<b>Fund: General Pool</b>												
70922PAH5	37497	003	PASTRN	2,000,000.00	2,057,320.00	2,057,320.00	2.609	1.981	13,045.00	-2,883.62	0.00	10,161.38
544351KQ1	37505	003	LOSAPT	10,000,000.00	9,990,900.00	9,990,900.00	2.150	2.177	53,750.00	484.62	0.00	54,234.62
544351KP3	37507	003	LOSAPT	6,560,000.00	6,501,616.00	6,501,616.00	1.930	2.196	31,652.00	3,950.80	0.00	35,602.80
544351KQ1	37510	003	LOSAPT	3,250,000.00	3,227,055.00	3,227,055.00	2.150	2.324	17,468.75	1,228.46	0.00	18,697.21
3130AAJP4	37512	003	FHLB	30,000,000.00	30,000,000.00	30,000,000.00	1.740	1.745	130,500.00	0.00	0.00	130,500.00
64990E4G9	37514	003	NYSPIT	4,975,000.00	4,867,589.75	4,867,589.75	1.100	1.839	13,681.25	8,638.90	0.00	22,320.15
97705LRJ8	37515	003	WIS	0.00	7,488,396.55	2,468,702.16	5.000	2.760	29,729.17	-12,742.66	-152,911.97	-135,925.46
3130AAKK3	37516	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	1.420	1.424	71,000.00	0.00	0.00	71,000.00
69371RM60	37517	003	PCAR	2,450,000.00	2,461,686.50	2,461,686.50	1.750	1.448	10,718.75	-1,832.38	0.00	8,886.37
3134GAL77	37518	003	FHLMC	20,000,000.00	20,000,000.00	20,000,000.00	1.150	1.153	57,500.00	0.00	0.00	57,500.00
36962G6W9	37519	003	GE	0.00	10,038,400.00	110,312.09	1.625	1.323	451.39	-87.47	0.00	363.92
191216BV1	37520	003	KO	9,000,000.00	8,982,000.00	8,982,000.00	1.375	1.466	30,937.50	1,901.41	0.00	32,838.91
084664CG4	37521	003	BRK	4,500,000.00	4,512,195.00	4,512,195.00	1.700	1.574	19,125.00	-1,412.54	0.00	17,712.46
912828XE5	37522	003	USTR	15,000,000.00	14,946,093.75	14,946,093.75	1.500	1.614	56,145.29	3,988.19	0.00	60,133.48
459058FY4	37523	003	IBRD	10,000,000.00	9,945,700.00	9,945,700.00	2.000	2.126	50,000.00	2,715.00	0.00	52,715.00
91412GSB2	37524	003	UNVHGR	3,000,000.00	3,017,580.00	3,017,580.00	1.796	1.551	13,470.00	-1,802.05	0.00	11,667.95
06406HCW7	37526	003	BK	4,300,000.00	4,340,936.00	4,340,936.00	2.300	1.925	24,725.00	-3,890.44	0.00	20,834.56
084670BL1	37527	003	AAPL	4,861,000.00	4,906,985.06	4,906,985.06	2.100	1.718	25,520.25	-4,498.53	0.00	21,021.72
13066YTY5	37529	003	CASPWR	9,647,374.17	9,678,851.38	9,548,912.99	1.713	2.151	41,596.32	9,615.97	2,462.57	53,674.86
912828R77	37530	003	USTR	10,000,000.00	9,790,234.38	9,790,234.38	1.375	1.901	34,311.01	12,081.44	0.00	46,392.45
91159HHH6	37531	003	USB	5,000,000.00	5,052,500.00	5,052,500.00	2.200	1.713	27,500.00	-5,921.05	0.00	21,578.95
037833CK4	37532	003	AAPL	10,000,000.00	9,995,100.00	9,995,100.00	1.900	1.923	47,500.00	409.09	0.00	47,909.09
166764BS8	37533	003	CVX	6,500,000.00	6,504,030.00	6,504,030.00	1.686	1.658	27,397.50	-509.41	0.00	26,888.09
574193NC8	37534	003	MDS	5,000,000.00	5,000,000.00	5,000,000.00	2.250	2.256	28,125.00	0.00	0.00	28,125.00
3132X0SA0	37536	003	FAMC	15,000,000.00	14,996,100.00	14,996,100.00	1.640	1.654	61,500.00	325.60	0.00	61,825.60
91412GSB2	37537	003	UNVHGR	5,875,000.00	5,910,132.50	5,910,132.50	1.796	1.521	26,378.75	-3,962.31	0.00	22,416.44
037833CB4	37544	003	AAPL	8,000,000.00	7,917,600.00	7,917,600.00	1.100	1.576	22,000.00	9,110.57	0.00	31,110.57
13066YTZ2	37546	003	CASPWR	20,000,000.00	19,750,600.00	19,750,600.00	2.000	2.284	100,000.00	12,470.00	0.00	112,470.00
459058DNO	37547	003	IBRD	0.00	10,015,800.00	990,573.63	1.376	1.222	3,440.00	-421.96	0.00	3,018.04
06406HCZ0	37549	003	BK	7,666,000.00	7,721,425.18	7,721,425.18	2.150	1.883	41,204.75	-4,963.45	0.00	36,241.30
3133XU3G6	37551	003	FHLB	10,000,000.00	10,607,900.00	10,607,900.00	4.375	1.452	109,375.00	-70,961.09	0.00	38,413.91
3133XU3G6	37552	003	FHLB	10,000,000.00	10,614,100.00	10,614,100.00	4.375	1.399	109,375.00	-72,341.63	0.00	37,033.37
91412GSB2	37553	003	UNVHGR	2,845,000.00	2,864,915.00	2,864,915.00	1.796	1.451	12,774.05	-2,412.31	0.00	10,361.74
3132X0TR2	37554	003	FAMC	50,000,000.00	50,000,000.00	50,000,000.00	1.275	1.279	159,375.00	0.00	0.00	159,375.00
25468PDU7	37555	003	DIS	13,800,000.00	13,798,620.00	13,798,620.00	1.800	1.809	62,100.00	116.62	0.00	62,216.62
36962G4J0	37557	003	GE	10,000,000.00	10,923,700.00	10,923,700.00	5.500	1.713	137,500.00	-90,855.74	0.00	46,644.26
3130ABMF0	37559	003	FHLB	30,000,000.00	30,000,000.00	30,000,000.00	2.128	2.158	161,373.33	0.00	0.00	161,373.33
20772JL67	37560	003	CTS	3,000,000.00	3,007,500.00	3,007,500.00	2.570	2.509	19,275.00	-459.81	0.00	18,815.19
56052AZB5	37563	003	MES	5,145,000.00	5,190,173.10	5,190,173.10	2.000	1.530	25,725.00	-5,926.50	0.00	19,798.50
45905UC51	37564	003	IBRD	30,000,000.00	30,000,000.00	30,000,000.00	2.070	2.076	155,250.00	0.00	0.00	155,250.00

City of San Jose  
Total Earnings  
April 1, 2018 - June 30, 2018

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
<b>Fund: General Pool</b>												
84247PHX2	37565	003	STNPWR	2,710,000.00	2,831,272.50	2,831,272.50	3.258	2.253	22,072.95	-6,166.40	0.00	15,906.55
459200HE4	37567	003	IBM	5,000,000.00	5,028,700.00	5,028,700.00	1.875	1.549	23,437.50	-4,023.37	0.00	19,414.13
3130ABQY5	37569	003	FHLB	3,625,000.00	3,636,672.50	3,636,672.50	1.800	1.717	16,312.50	-745.59	0.00	15,566.91
3133XU3G6	37570	003	FHLB	3,735,000.00	3,942,468.05	3,942,468.05	4.375	1.399	40,851.57	-27,100.33	0.00	13,751.24
45950VLD6	37571	003	IFC	10,000,000.00	10,000,000.00	10,000,000.00	1.620	1.624	40,500.00	0.00	0.00	40,500.00
97705LZG5	37572	003	WIS	4,600,000.00	4,954,338.00	4,954,338.00	4.650	2.804	53,475.00	-18,836.63	0.00	34,638.37
912828L24	37574	003	USTR	15,000,000.00	14,973,046.88	14,973,046.88	1.875	1.900	69,548.24	1,364.90	0.00	70,913.14
64990FGS7	37575	003	NYSPIT	7,660,000.00	7,660,000.00	7,660,000.00	1.950	1.955	37,342.50	0.00	0.00	37,342.50
79766DKM0	37576	003	SFOAPT	1,000,000.00	1,000,000.00	1,000,000.00	1.944	1.949	4,860.00	0.00	0.00	4,860.00
91412GSB2	37577	003	UNVHGR	2,950,000.00	2,954,985.50	2,954,985.50	1.796	1.698	13,245.50	-733.16	0.00	12,512.34
89233HG24	37578	003	TMCC	20,000,000.00	19,772,444.44	19,772,444.44	1.641	1.641	0.00	80,888.89	0.00	80,888.89
13063DDF2	37579	003	CAS	5,000,000.00	5,066,150.00	5,066,150.00	2.500	2.209	31,250.00	-3,354.08	0.00	27,895.92
801546PE6	37580	003	SCR	10,715,000.00	10,781,433.00	10,781,433.00	2.125	1.891	56,923.44	-6,088.57	0.00	50,834.87
3130A7ZV6	37581	003	FHLB	3,000,000.00	3,000,000.00	3,000,000.00	2.000	2.005	15,000.00	0.00	0.00	15,000.00
06371ETV9	37582	003	BMO	0.00	25,000,000.00	14,835,164.84	1.570	1.592	58,875.00	0.00	0.00	58,875.00
69371RN85	37583	003	PCAR	6,050,000.00	6,043,163.50	6,043,163.50	2.050	2.096	31,006.25	571.30	0.00	31,577.55
06371EUV7	37584	003	BMO	25,000,000.00	25,000,000.00	25,000,000.00	1.650	1.673	104,270.84	0.00	0.00	104,270.84
912828VK3	37585	003	USTR	0.00	9,997,265.63	9,887,405.57	1.375	1.431	34,185.08	1,093.75	0.00	35,278.83
89113XPV0	37586	003	TD	15,000,000.00	15,000,000.00	15,000,000.00	1.800	1.825	68,250.00	0.00	0.00	68,250.00
912828L24	37587	003	USTR	5,000,000.00	4,940,625.00	4,940,625.00	1.875	2.136	23,182.75	3,123.20	0.00	26,305.95
13063DDF2	37588	003	CAS	5,000,000.00	5,019,950.00	5,019,950.00	2.500	2.414	31,250.00	-1,035.47	0.00	30,214.53
3130ACZS6	37589	003	FHLB	10,000,000.00	9,982,270.00	9,982,270.00	2.100	2.149	52,500.00	978.36	0.00	53,478.36
19121BGB9	37590	003	KO	7,700,000.00	7,623,641.67	7,623,641.67	0.220	1.756	0.00	33,373.32	0.00	33,373.32
89233HG24	37591	003	TMCC	20,000,000.00	19,811,111.11	19,811,111.11	1.740	1.740	0.00	85,944.45	0.00	85,944.45
91412GSB2	37592	003	UNVHGR	2,405,000.00	2,400,839.35	2,400,839.35	1.796	1.917	10,798.45	677.14	0.00	11,475.59
3132X0SA0	37593	003	FAMC	10,000,000.00	9,906,690.00	9,906,690.00	1.640	2.071	41,000.00	10,142.39	0.00	51,142.39
3132X0B91	37594	003	FAMC	50,000,000.00	50,000,000.00	50,000,000.00	2.000	2.005	250,000.00	0.00	0.00	250,000.00
544445AZ2	37595	003	LOSAPT	1,330,000.00	1,326,675.00	1,326,675.00	2.092	2.209	6,955.90	349.59	0.00	7,305.49
45905US21	37596	003	IBRD	25,000,000.00	25,000,000.00	25,000,000.00	2.170	2.176	135,625.00	0.00	0.00	135,625.00
3133EDKQ4	37597	003	FFCB	2,250,000.00	2,252,245.50	2,252,245.50	2.120	2.084	11,925.00	-225.55	0.00	11,699.45
94989RWH7	37598	003	WELLS	25,000,000.00	25,000,000.00	25,000,000.00	2.010	2.038	127,020.84	0.00	0.00	127,020.84
912828WS5	37599	003	USTR	10,000,000.00	9,960,156.25	9,960,156.25	1.625	1.917	40,842.13	6,751.92	0.00	47,594.05
78009N6S0	37600	003	RY	25,000,000.00	25,000,000.00	25,000,000.00	1.920	1.947	121,333.34	0.00	0.00	121,333.34
912828L32	37601	003	USTR	17,000,000.00	16,677,265.63	16,677,265.63	1.375	2.133	57,802.31	30,882.04	0.00	88,684.35
19121BHH5	37602	003	KO	20,000,000.00	19,795,872.22	19,795,872.22	1.810	1.854	0.00	91,505.56	0.00	91,505.56
90331HNJ8	37603	003	USB	4,300,000.00	4,296,947.00	4,296,947.00	2.350	2.395	25,262.50	389.74	0.00	25,652.24
3130ADN32	37604	003	FHLB	5,000,000.00	4,990,850.00	4,990,850.00	2.125	2.226	26,562.50	1,140.58	0.00	27,703.08
78012UBN4	37605	003	RY	10,000,000.00	10,000,000.00	10,000,000.00	2.350	2.383	59,402.78	0.00	0.00	59,402.78
912796PW3	37606	003	USTR	10,000,000.00	9,913,745.83	9,913,745.83	1.905	1.948	0.00	48,154.17	0.00	48,154.17
25468PDJ2	37607	003	DIS	10,000,000.00	0.00	9,432,712.09	2.300	2.812	54,944.45	11,187.54	0.00	66,131.99

City of San Jose  
Total Earnings  
April 1, 2018 - June 30, 2018

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			Adjusted Interest Earnings
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	
<b>Fund: General Pool</b>												
3130ADV58	37608	003	FHLB	5,000,000.00	0.00	4,395,604.40	2.000	2.002	21,944.44	0.00	0.00	21,944.44
69371RN93	37609	003	PCAR	9,980,000.00	0.00	9,082,793.61	2.800	2.886	63,650.23	1,712.12	0.00	65,362.35
3130ADV58	37610	003	FHLB	5,000,000.00	0.00	4,394,285.71	2.000	2.013	21,944.44	109.72	0.00	22,054.16
69371RM52	37611	003	PCAR	0.00	0.00	444,783.46	1.400	2.039	1,575.00	686.25	0.00	2,261.25
79766DKM0	37612	003	SFOAPT	1,500,000.00	0.00	1,187,377.09	1.944	2.593	5,751.00	1,924.86	0.00	7,675.86
3137EAEM7	37613	003	FHLMC	8,000,000.00	0.00	6,416,170.55	2.500	2.511	40,000.00	175.03	0.00	40,175.03
36960MJE4	37614	003	GE	30,000,000.00	0.00	23,506,556.04	2.370	2.426	0.00	142,200.00	0.00	142,200.00
19121BKC4	37615	003	KO	10,000,000.00	0.00	7,391,245.05	2.290	2.347	0.00	43,255.56	0.00	43,255.56
3134GSLG8	37616	003	FHLMC	20,000,000.00	0.00	14,285,714.29	3.060	3.055	108,800.00	0.00	0.00	108,800.00
69371RN85	37617	003	PCAR	7,068,000.00	0.00	4,714,963.38	2.050	2.928	24,551.48	9,864.93	0.00	34,416.41
46625HQJ2	37618	003	JPM	15,000,000.00	0.00	8,906,518.68	2.550	3.216	57,375.00	14,046.39	0.00	71,421.39
90331HMY6	37619	003	USB	10,000,000.00	0.00	5,653,200.00	1.400	2.525	19,833.34	15,756.94	0.00	35,590.28
13063DGA0	37620	003	CAS	6,000,000.00	0.00	3,029,661.10	2.800	2.818	21,000.00	284.35	0.00	21,284.35
713448BR8	37621	003	PEP	11,011,000.00	0.00	5,358,978.68	3.125	2.813	41,100.09	-3,522.90	0.00	37,577.19
3134GSMZ5	37622	003	FHLMC	5,000,000.00	0.00	2,142,857.14	3.000	2.964	15,833.33	0.00	0.00	15,833.33
438516BJ4	37623	003	HON	6,722,000.00	0.00	2,684,498.66	1.400	2.655	9,410.80	8,359.30	0.00	17,770.10
91412HBK8	37624	003	UNVHGR	4,000,000.00	0.00	1,142,857.14	3.297	3.343	9,524.67	0.00	0.00	9,524.67
13067WPE6	37625	003	CASPWR	3,750,000.00	0.00	1,215,902.47	2.518	2.973	7,868.75	1,143.75	0.00	9,012.50
06371E7K7	37626	003	BMO	20,000,000.00	0.00	5,714,285.71	2.400	2.433	34,666.67	0.00	0.00	34,666.67
06406HDD8	37627	003	BK	5,000,000.00	0.00	1,309,015.38	2.600	2.997	8,666.67	1,113.42	0.00	9,780.09
06406HDD8	37628	003	BK	7,000,000.00	0.00	990,540.00	2.600	3.109	6,572.22	1,105.08	0.00	7,677.30
74005PBP8	37629	003	PX	2,626,000.00	0.00	255,808.18	2.250	3.002	1,477.13	437.75	0.00	1,914.88
06417GW20	37630	003	BNS	30,000,000.00	0.00	2,967,032.97	2.670	2.707	20,025.00	0.00	0.00	20,025.00
3134GSQW8	37631	003	FHLMC	25,000,000.00	0.00	1,648,351.65	3.000	3.042	12,500.00	0.00	0.00	12,500.00
931142EJ8	37632	003	WMT	5,000,000.00	0.00	219,769.23	3.125	3.170	1,736.11	0.93	0.00	1,737.04
4581XDCZ9	37634	003	IADB	20,000,000.00	0.00	1,887,942.86	1.750	3.003	8,750.00	5,385.81	0.00	14,135.81
3135G0U35	37636	003	FNMA	20,000,000.00	0.00	1,318,378.02	2.750	2.797	9,166.67	25.63	0.00	9,192.30
<b>Subtotal</b>				<b>1,793,737,630.97</b>	<b>1,556,325,244.39</b>	<b>1,644,292,863.68</b>		<b>1.658</b>	<b>6,998,254.65</b>	<b>-50,291.94</b>	<b>-150,449.40</b>	<b>6,797,513.31</b>
<b>Fund: CSJ/CSC JP</b>												
3136G15Q8	37561	152	FNMA	0.00	865,152.96	817,617.08	0.920	1.258	1,885.49	677.87	0.00	2,563.36
912828R85	37637	152	USTR	889,000.00	0.00	48,161.16	0.875	2.351	106.26	176.09	0.00	282.35
<b>Subtotal</b>				<b>889,000.00</b>	<b>865,152.96</b>	<b>865,778.24</b>		<b>1.318</b>	<b>1,991.75</b>	<b>853.96</b>	<b>0.00</b>	<b>2,845.71</b>
<b>Fund: Airport 2007A</b>												
VP6000104	37053	554	WELLS	4,121.50	3,239.73	3,954.10	1.582	1.606	15.83	0.00	0.00	15.83
SY337370	37370	554	STPOOL	7,753,163.81	7,908,580.02	7,783,932.98	1.904	1.904	36,953.42	0.00	0.00	36,953.42
<b>Subtotal</b>				<b>7,757,285.31</b>	<b>7,911,819.75</b>	<b>7,787,887.08</b>		<b>1.904</b>	<b>36,969.25</b>	<b>0.00</b>	<b>0.00</b>	<b>36,969.25</b>

City of San Jose  
 Total Earnings  
 April 1, 2018 - June 30, 2018

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Adjusted Interest Earnings			
									Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
			Total	1,802,383,916.28	1,565,102,217.10	1,652,946,529.00		1.659	7,037,215.65	-49,437.98	-150,449.40	6,837,328.27

## SECTION C

### MARKET VALUE OF PORTFOLIO

Portfolio Management Report shows portfolio details including market value, book value, days to maturity and yield to maturity information of the portfolio by investment type. Types of investments are described as follows:

**MONEY MARKET MUTUAL FUND:** An entity that pools funds and invests in a variety of short-term debt instruments. The City only invests in money market mutual funds that are invested in US Treasuries, federal agency securities, and repurchase agreements backed US Treasury and federal agency securities.

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

**CORPORATE NOTES:** Debt instruments which are issued by private corporations.

**NEGOTIABLE CERTIFICATE OF DEPOSIT:** A time deposit in large denomination with a specific maturity evidenced by a certificate. It is typically negotiated between the investor and the issuing bank.

**COMMERCIAL PAPER:** Short-term, unsecured, negotiable promissory notes of corporations.

**FEDERAL AGENCY SECURITIES:** Securities issued by US federal government agencies, including the Federal Agricultural Mortgage Corporation, the Federal Farm Credit Banks, the Federal Home Loan Banks, Federal Home Loan Mortgage Corporation and the Federal National Mortgage Association.

**U.S. TREASURY OBLIGATIONS:** Securities issued by the U.S. Treasury and backed by the full faith and credit of the United States.

**SUPRANATIONALS:** Debt obligations issued by international development institutions that provide development financing, advisory services, and other financial services to member countries to promote improved living standards through sustainable local economic growth.

**MUNICIPAL BONDS:** Debt obligations issued by states and local governments and their agencies, including cities, counties, government retirement plans, school districts, state universities, sewer districts, municipally owned utilities and authorities running bridges, airports and other transportation facilities.

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**City of San Jose  
Portfolio Management  
Portfolio Details - Investments  
June 30, 2018**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term	YTM	Maturity Date
<b>Money Markets</b>											
VP6000104	36512	Wells Fargo Bank			11,256.80	11,256.80	11,256.80	1.583	1	1	1.583
VP6000104	37053	Wells Fargo Bank			4,121.50	4,121.50	4,121.50	1.582	1	1	1.582
<b>Subtotal and Average</b>			<b>15,378.30</b>		<b>15,378.30</b>	<b>15,378.30</b>	<b>15,378.30</b>		<b>1</b>	<b>1</b>	<b>1.583</b>
<b>State Pool</b>											
CITY	32936	State Investment Pool			60,920,000.00	60,920,000.00	60,920,000.00	1.904	1	1	1.904
CSJFA	37042	State Investment Pool			34,896,000.00	34,896,000.00	34,896,000.00	1.904	1	1	1.904
SYS37370	37370	State Investment Pool			7,753,163.81	7,753,163.81	7,753,163.81	1.904	1	1	1.904
<b>Subtotal and Average</b>			<b>62,903,663.81</b>		<b>103,569,163.81</b>	<b>103,569,163.81</b>	<b>103,569,163.81</b>		<b>1</b>	<b>1</b>	<b>1.904</b>
<b>Corp Medium Term Notes</b>											
037833BQ2	37434	Apple		06/20/2016	5,332,000.00	5,310,458.72	5,350,436.97	1.700	977	236	1.151 02/22/2019
037833BQ2	37436	Apple		06/24/2016	6,870,000.00	6,842,245.20	6,896,372.19	1.700	973	236	1.091 02/22/2019
037833BQ2	37437	Apple		06/24/2016	3,130,000.00	3,117,354.80	3,142,015.28	1.700	973	236	1.091 02/22/2019
037833CB4	37464	Apple		08/08/2016	8,831,000.00	8,697,916.83	8,830,058.00	1.100	1,089	397	1.110 08/02/2019
084670BL1	37527	Apple		01/24/2017	4,861,000.00	4,840,972.68	4,881,143.46	2.100	932	409	1.720 08/14/2019
037833CK4	37532	Apple		02/09/2017	10,000,000.00	9,997,200.00	9,997,381.82	1.900	1,093	586	1.917 02/07/2020
037833CB4	37544	Apple		04/28/2017	8,000,000.00	7,879,440.00	7,960,419.66	1.100	826	397	1.565 08/02/2019
06406HCW7	37526	Bank of New York Mellon		01/24/2017	4,300,000.00	4,280,392.00	4,318,587.62	2.300	960	437	1.927 09/11/2019
06406HCZ0	37549	Bank of New York Mellon		05/09/2017	7,666,000.00	7,583,667.16	7,698,703.61	2.150	1,021	603	1.882 02/24/2020
06406HDD8	37627	Bank of New York Mellon		06/07/2018	5,000,000.00	4,964,463.42	4,964,463.42	2.600	802	778	2.946 08/17/2020
06406HDD8	37628	Bank of New York Mellon		06/18/2018	7,000,000.00	6,934,885.08	6,934,885.08	2.600	791	778	3.054 08/17/2020
084664CG4	37521	Berkshire Hathaway		01/18/2017	4,500,000.00	4,477,320.00	4,503,986.53	1.700	786	257	1.571 03/15/2019
14912L5T4	37372	Catepillar Inc.		12/04/2015	8,090,000.00	8,090,161.80	8,101,799.82	2.450	1,007	67	1.620 09/06/2018
166764BS8	37533	Chevron		03/06/2017	6,500,000.00	6,461,260.00	6,501,341.45	1.686	724	242	1.654 02/28/2019
24422ESF7	37380	Deere Co.		01/11/2016	5,160,000.00	5,152,518.00	5,163,822.03	1.950	1,067	165	1.780 12/13/2018
24422ESF7	37390	Deere Co.		01/20/2016	5,000,000.00	4,992,750.00	5,006,554.55	1.950	1,058	165	1.650 12/13/2018
25468PDD5	37421	Walt Disney Company		05/13/2016	5,000,000.00	4,987,750.00	5,006,573.46	1.500	857	78	0.869 09/17/2018
25468PDD5	37458	Walt Disney Company		07/27/2016	8,760,000.00	8,738,538.00	8,770,928.84	1.500	782	78	0.902 09/17/2018
25468PDA1	37463	Walt Disney Company		08/08/2016	5,037,000.00	5,004,712.83	5,074,008.01	1.850	1,025	333	1.032 05/30/2019
25468PDU7	37555	Walt Disney Company		06/20/2017	13,800,000.00	13,535,454.00	13,799,100.73	1.800	1,081	705	1.803 06/05/2020
25468PDJ2	37607	Walt Disney Company		04/05/2018	10,000,000.00	9,865,900.00	9,877,587.54	2.300	1,044	957	2.790 02/12/2021
35962G4J0	37557	General Electric		06/23/2017	10,000,000.00	10,397,100.00	10,552,200.98	5.500	929	556	1.767 01/08/2020
438516BJ4	37489	Honeywell International		10/31/2016	10,000,000.00	9,841,700.00	10,000,000.00	1.400	1,094	486	1.400 10/30/2019
438516BJ4	37623	Honeywell International		05/25/2018	6,722,000.00	6,615,590.74	6,610,774.92	1.400	523	486	2.675 10/30/2019
459200HE4	37435	IBM		06/20/2016	4,600,000.00	4,571,020.00	4,627,644.02	1.875	1,059	318	1.172 05/15/2019
459200HT1	37443	IBM		06/24/2016	7,948,000.00	7,926,619.88	7,989,818.97	1.950	963	226	1.078 02/12/2019
459200HE4	37567	IBM		08/03/2017	5,000,000.00	4,968,500.00	5,014,037.07	1.875	650	318	1.547 05/15/2019

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**City of San Jose  
Portfolio Management  
Portfolio Details - Investments  
June 30, 2018**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term Maturity	YTM	Maturity Date
<b>Corp Medium Term Notes</b>											
478160BG8	37389	Johnson & Johnson		01/20/2016	8,235,000.00	8,209,389.15	8,251,223.03	1.650	1,050	157	1.180 12/05/2018
478160BG8	37413	Johnson & Johnson		05/04/2016	10,000,000.00	9,968,900.00	10,029,625.56	1.650	945	157	0.947 12/05/2018
478160BR4	37422	Johnson & Johnson		05/17/2016	10,000,000.00	9,908,500.00	10,007,649.40	1.125	1,018	243	1.008 03/01/2019
46625HQJ2	37618	JP Morgan		05/07/2018	15,000,000.00	14,745,450.00	14,750,286.39	2.550	1,029	974	3.207 03/01/2021
191216BV1	37520	Coca Cola		01/18/2017	9,000,000.00	8,894,970.00	8,993,049.30	1.375	862	333	1.461 05/30/2019
594918BF0	37363	Microsoft Inc.		11/03/2015	5,000,000.00	4,979,400.00	4,999,435.19	1.300	1,096	125	1.334 11/03/2018
594918BF0	37391	Microsoft Inc.		01/20/2016	10,000,000.00	9,958,800.00	10,000,486.54	1.300	1,018	125	1.285 11/03/2018
594918BN3	37462	Microsoft Inc.		08/08/2016	10,000,000.00	9,846,600.00	10,001,617.41	1.100	1,095	403	1.085 08/08/2019
594918BN3	37485	Microsoft Inc.		10/27/2016	5,000,000.00	4,923,300.00	4,993,668.23	1.100	1,015	403	1.217 08/08/2019
69371RM60	37377	PACCAR Inc.		12/28/2015	6,400,000.00	6,392,448.00	6,400,000.00	1.750	960	44	1.750 08/14/2018
69371RM86	37407	PACCAR Inc.		04/21/2016	7,315,000.00	7,270,012.75	7,329,442.55	1.650	1,040	239	1.339 02/25/2019
69371RN36	37465	PACCAR Inc.		08/11/2016	2,000,000.00	1,966,880.00	2,000,000.00	1.200	1,096	407	1.200 08/12/2019
69371RM60	37517	PACCAR Inc.		01/10/2017	2,450,000.00	2,447,109.00	2,450,875.47	1.750	581	44	1.446 08/14/2018
69371RN85	37583	PACCAR Inc.		11/16/2017	6,050,000.00	5,933,900.50	6,044,591.74	2.050	1,093	866	2.089 11/13/2020
69371RN93	37609	PACCAR Inc.		04/09/2018	9,980,000.00	9,923,712.80	9,959,955.72	2.800	1,057	974	2.878 03/01/2021
69371RN85	37617	PACCAR Inc.		04/30/2018	7,068,000.00	6,932,365.08	6,930,214.41	2.050	928	866	2.910 11/13/2020
713448CK2	37459	Pepsi Co		07/27/2016	3,841,000.00	3,834,278.25	3,864,908.92	2.250	894	190	1.027 01/07/2019
713448DJ4	37480	Pepsi Co		10/07/2016	5,000,000.00	4,920,350.00	5,000,988.44	1.350	1,092	460	1.334 10/04/2019
713448DJ4	37481	Pepsi Co		10/07/2016	6,500,000.00	6,396,455.00	6,501,284.97	1.350	1,092	460	1.334 10/04/2019
713448BR8	37621	Pepsi Co		05/18/2018	11,011,000.00	11,113,842.74	11,079,819.37	3.125	898	854	2.845 11/01/2020
74005PBP8	37629	Praxair		06/22/2018	2,626,000.00	2,586,942.71	2,586,942.71	2.250	825	816	2.943 09/24/2020
91159HHE3	37383	US Bank		01/20/2016	14,000,000.00	13,969,620.00	14,022,678.34	1.950	1,030	137	1.504 11/15/2018
91159HHH6	37531	US Bank		02/07/2017	5,000,000.00	4,984,000.00	5,019,342.11	2.200	807	298	1.715 04/25/2019
90331HNJ8	37603	US Bank		02/08/2018	4,300,000.00	4,268,223.00	4,297,566.26	2.350	714	571	2.387 01/23/2020
90331HMY6	37619	US Bank		05/10/2018	10,000,000.00	9,898,100.00	9,908,856.94	1.400	351	299	2.533 04/26/2019
94974BFU9	37441	Wells Fargo		06/24/2016	15,000,000.00	14,916,900.00	15,081,468.57	2.125	1,032	295	1.437 04/22/2019
931142EJ8	37632	Wal-Mart		06/27/2018	5,000,000.00	4,999,750.93	4,999,750.93	3.125	1,092	1,088	3.127 06/23/2021
<b>Subtotal and Average</b>			<b>382,045,074.10</b>		<b>392,883,000.00</b>	<b>390,166,091.05</b>	<b>393,080,374.53</b>		<b>954</b>	<b>434</b>	<b>1.759</b>
<b>Negotiable CDs</b>											
06371EUV7	37584	Bank of Montreal		11/15/2017	25,000,000.00	24,994,250.00	25,000,000.00	1.650	229	1	1.650 07/02/2018
06371E7K7	37626	Bank of Montreal		06/05/2018	20,000,000.00	20,000,000.00	20,000,000.00	2.400	241	215	2.400 02/01/2019
06417GW20	37630	Bank of Nova Scotia		06/22/2018	30,000,000.00	30,000,000.00	30,000,000.00	2.670	341	332	2.670 05/29/2019
78009N6S0	37600	Royal Bank of Canada		01/19/2018	25,000,000.00	25,000,000.00	25,000,000.00	1.920	224	61	1.920 08/31/2018
78012UBN4	37605	Royal Bank of Canada		03/19/2018	10,000,000.00	10,002,100.00	10,000,000.00	2.350	165	61	2.350 08/31/2018
89113XPV0	37586	Toronto Dominion Bank		11/30/2017	15,000,000.00	14,982,000.00	15,000,000.00	1.800	274	61	1.800 08/31/2018
94989RWH7	37598	Wells Fargo Bank		01/09/2018	25,000,000.00	24,953,750.00	25,000,000.00	2.010	318	145	2.010 11/23/2018
<b>Subtotal and Average</b>			<b>126,333,333.33</b>		<b>150,000,000.00</b>	<b>149,932,100.00</b>	<b>150,000,000.00</b>		<b>267</b>	<b>140</b>	<b>2.121</b>

**City of San Jose  
Portfolio Management  
Portfolio Details - Investments  
June 30, 2018**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term	YTM	Maturity Date
<b>Commercial Paper Discounts</b>											
36960MJE4	37614	General Electric		04/20/2018	30,000,000.00	29,800,500.00	29,851,875.00	2.370	147	75	2.393 09/14/2018
19121BGB9	37590	Coca Cola		12/13/2017	7,700,000.00	7,682,906.00	7,696,323.75	0.220	210	10	1.736 07/11/2018
19121BHH5	37602	Coca Cola		01/26/2018	20,000,000.00	19,905,800.00	19,952,738.89	1.810	203	47	1.841 08/17/2018
19121BKC2	37615	Coca Cola		04/24/2018	10,000,000.00	9,913,600.00	9,934,480.56	2.290	171	103	2.315 10/12/2018
89233HG24	37578	Toyota Motor Credit Corp		10/19/2017	20,000,000.00	19,965,600.00	19,999,111.11		256	1	1.636 07/02/2018
89233HG24	37591	Toyota Motor Credit Corp		12/14/2017	20,000,000.00	19,965,600.00	19,999,055.56		200	1	1.735 07/02/2018
<b>Subtotal and Average</b>			<b>107,349,233.07</b>		<b>107,700,000.00</b>	<b>107,234,006.00</b>	<b>107,433,584.87</b>		<b>194</b>	<b>40</b>	<b>1.973</b>
<b>Federal Agency Coupon Securities</b>											
3132X0HD6	37431	Federal Agricultural Mtg Corp		06/15/2016	10,000,000.00	9,885,500.00	10,006,673.81	1.030	1,059	313	0.951 05/10/2019
3132X0SA0	37536	Federal Agricultural Mtg Corp		04/19/2017	15,000,000.00	14,773,050.00	14,997,662.89	1.640	1,094	656	1.649 04/17/2020
3132X0TR2	37554	Federal Agricultural Mtg Corp		06/23/2017	50,000,000.00	49,983,000.00	50,000,000.00	1.275	374	1	1.275 07/02/2018
3132X0SA0	37593	Federal Agricultural Mtg Corp		12/29/2017	10,000,000.00	9,848,700.00	9,927,200.17	1.640	840	656	2.057 04/17/2020
3132X0B91	37594	Federal Agricultural Mtg Corp		01/19/2018	50,000,000.00	49,399,000.00	50,000,000.00	2.000	894	731	2.000 07/01/2020
3133EDM25	37222	Federal Farm Credit Bank		06/25/2014	6,000,000.00	5,982,840.00	5,996,806.31	1.460	1,610	143	1.602 11/21/2018
3133EEW55	37331	Federal Farm Credit Bank		06/24/2015	20,000,000.00	19,700,400.00	20,010,377.22	1.800	1,818	715	1.772 06/15/2020
3133ECTM6	37345	Federal Farm Credit Bank		07/02/2015	7,000,000.00	7,000,560.00	7,000,142.14	1.900	1,096	1	1.154 07/02/2018
3133EFW52	37403	Federal Farm Credit Bank		04/04/2016	5,000,000.00	4,942,150.00	5,005,938.30	1.150	1,183	365	1.029 07/01/2019
3133EFW52	37415	Federal Farm Credit Bank		05/04/2016	5,000,000.00	4,942,150.00	5,007,361.48	1.150	1,153	365	1.000 07/01/2019
3133EDKQ4	37597	Federal Farm Credit Bank		01/05/2018	2,250,000.00	2,229,907.50	2,251,804.42	2.120	908	731	2.079 07/01/2020
3130A7CV5	37398	Federal Home Loan Bank		02/18/2016	10,000,000.00	9,701,400.00	9,978,745.11	1.375	1,827	963	1.459 02/18/2021
3130A7GC3	37445	Federal Home Loan Bank		06/29/2016	3,500,000.00	3,488,415.00	3,500,838.60	1.050	821	89	0.949 09/28/2018
3130A8QS5	37449	Federal Home Loan Bank		07/14/2016	10,000,000.00	9,575,500.00	9,970,063.94	1.125	1,826	1,109	1.227 07/14/2021
3130AAJP4	37512	Federal Home Loan Bank		01/20/2017	30,000,000.00	29,547,900.00	30,000,000.00	1.740	1,258	731	1.740 07/01/2020
3130AAKK3	37516	Federal Home Loan Bank		01/23/2017	20,000,000.00	19,812,600.00	20,000,000.00	1.420	889	365	1.420 07/01/2019
3133XU3G6	37551	Federal Home Loan Bank		05/10/2017	10,000,000.00	10,217,100.00	10,283,844.36	4.375	782	365	1.480 07/01/2019
3133XU3G6	37552	Federal Home Loan Bank		05/17/2017	10,000,000.00	10,217,100.00	10,289,366.49	4.375	775	365	1.426 07/01/2019
3130ABQY5	37569	Federal Home Loan Bank		08/02/2017	3,625,000.00	3,544,053.75	3,633,946.98	1.800	1,429	1,096	1.714 07/01/2021
3133XU3G6	37570	Federal Home Loan Bank		08/02/2017	3,735,000.00	3,816,086.85	3,843,401.30	4.375	698	365	1.422 07/01/2019
3130A72V6	37581	Federal Home Loan Bank		11/03/2017	3,000,000.00	2,978,610.00	3,000,000.00	2.000	1,546	1,306	1.750 01/27/2022
3130ACZS6	37589	Federal Home Loan Bank		12/20/2017	10,000,000.00	9,794,200.00	9,984,346.29	2.100	1,654	1,461	2.141 07/01/2022
3130ADN32	37604	Federal Home Loan Bank		02/09/2018	5,000,000.00	4,975,250.00	4,992,649.58	2.125	732	590	2.219 02/11/2020
3137EAEC9	37466	Federal Home Loan Mtg Corp		08/12/2016	10,000,000.00	9,550,000.00	9,968,362.89	1.125	1,826	1,138	1.230 08/12/2021
3137EAEM7	37613	Federal Home Loan Mtg Corp		04/19/2018	8,000,000.00	8,003,760.00	7,998,415.03	2.500	735	662	2.511 04/23/2020
3134GSLG8	37616	Federal Home Loan Mtg Corp		04/27/2018	20,000,000.00	20,003,800.00	20,000,000.00	3.060	1,768	1,703	3.060 02/28/2023
3134GSMZ5	37622	Federal Home Loan Mtg Corp		05/23/2018	5,000,000.00	4,999,000.00	5,000,000.00	3.000	1,372	1,333	3.001 02/23/2022
3134GSQW8	37631	Federal Home Loan Mtg Corp		06/25/2018	25,000,000.00	25,000,000.00	25,000,000.00	3.000	1,523	1,517	3.277 08/26/2022
3135G0U35	37636	Federal National Mtg Assn		06/25/2018	20,000,000.00	19,995,425.63	19,995,425.63	2.750	1,093	1,087	2.758 06/22/2021

**City of San Jose  
Portfolio Management  
Portfolio Details - Investments  
June 30, 2018**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term Maturity	YTM	Maturity Date
<b>Subtotal and Average</b>			<b>366,807,280.89</b>		<b>387,110,000.00</b>	<b>383,907,458.73</b>	<b>387,643,372.94</b>		<b>1,125 717</b>	<b>1.863</b>	
<b>Treasury Coupon Securities</b>											
912828VV9	37378	U.S. Treasury		12/29/2015	10,000,000.00	9,926,600.00	10,083,369.95	2.125	1,707 792	1.723	08/31/2020
912828XE5	37522	U.S. Treasury		01/17/2017	15,000,000.00	14,731,650.00	14,969,321.65	1.500	1,230 700	1.610	05/31/2020
912828R77	37530	U.S. Treasury		02/01/2017	10,000,000.00	9,663,700.00	9,858,607.35	1.375	1,580 1,065	1.882	05/31/2021
912828L24	37574	U.S. Treasury		09/29/2017	15,000,000.00	14,540,700.00	14,977,171.59	1.875	1,797 1,522	1.913	08/31/2022
912828L24	37587	U.S. Treasury		12/05/2017	5,000,000.00	4,846,900.00	4,947,763.73	1.875	1,730 1,522	2.140	08/31/2022
912828VWS5	37599	U.S. Treasury		01/09/2018	10,000,000.00	9,929,300.00	9,972,992.32	1.625	537 364	1.900	06/30/2019
912828L32	37601	U.S. Treasury		01/23/2018	17,000,000.00	16,597,610.00	16,731,224.37	1.375	951 792	2.129	08/31/2020
912828R85	37637	U.S. Treasury		06/26/2018	889,000.00	876,709.26	876,709.26	0.875	354 349	2.346	06/15/2019
<b>Subtotal and Average</b>			<b>91,345,313.67</b>		<b>82,889,000.00</b>	<b>81,113,169.26</b>	<b>82,417,160.22</b>		<b>1,313 928</b>	<b>1.892</b>	
<b>Treasury Discounts</b>											
912796PW3	37606	U.S. Treasury		03/20/2018	10,000,000.00	9,952,800.00	9,968,250.00	1.905	163 60	1.948	08/30/2018
<b>Subtotal and Average</b>			<b>9,960,577.08</b>		<b>10,000,000.00</b>	<b>9,952,800.00</b>	<b>9,968,250.00</b>		<b>163 60</b>	<b>1.948</b>	
<b>Federal Agency Callables</b>											
3130ADV58	37608	Federal Home Loan Bank		04/12/2018	5,000,000.00	4,998,200.00	5,000,000.00	2.000	1,096 1,016	3.370	04/12/2021
3130ADV58	37610	Federal Home Loan Bank		04/12/2018	5,000,000.00	4,998,200.00	4,998,609.72	2.000	1,096 1,016	3.380	04/12/2021
3134G93L9	37476	Federal Home Loan Mtg Corp		09/16/2016	7,560,000.00	7,461,190.80	7,560,291.16	1.250	1,063 410	1.246	08/15/2019
3134GAL77	37518	Federal Home Loan Mtg Corp		01/20/2017	20,000,000.00	19,986,000.00	20,000,000.00	1.150	1,258 731	1.094	07/01/2020
3136G2Y84	37397	Federal National Mtg Assn		02/22/2016	10,000,000.00	9,920,900.00	10,000,000.00	1.150	1,096 236	1.150	02/22/2019
3136G3TN5	37433	Federal National Mtg Assn		06/30/2016	30,000,000.00	29,462,700.00	30,000,000.00	1.210	1,278 547	1.210	12/30/2019
<b>Subtotal and Average</b>			<b>78,282,144.78</b>		<b>77,560,000.00</b>	<b>76,827,190.80</b>	<b>77,558,900.88</b>		<b>1,205 601</b>	<b>1.455</b>	
<b>Supranational</b>											
458182DX7	37432	IADB		06/17/2016	10,000,000.00	9,864,300.00	9,999,642.07	1.000	1,060 316	1.004	05/13/2019
4581X0BR8	37439	IADB		06/24/2016	20,000,000.00	19,987,200.00	20,025,888.46	1.750	791 54	0.860	08/24/2018
4581X0CZ9	37634	IADB		06/22/2018	20,000,000.00	19,094,585.81	19,094,585.81	1.750	1,545 1,536	2.902	09/14/2022
45905UUV2	37387	IBRD		01/22/2016	30,000,000.00	29,979,000.00	30,000,000.00	1.095	892 1	1.095	07/02/2018
459058DL4	37402	IBRD		04/01/2016	20,000,000.00	19,943,200.00	20,097,207.52	1.876	1,078 257	1.173	03/15/2019
459058FC2	37412	IBRD		04/29/2016	9,415,000.00	9,323,956.95	9,411,131.72	1.250	1,092 299	1.301	04/26/2019
45905UXD1	37438	IBRD		06/24/2016	25,000,000.00	24,946,350.00	25,000,000.00	0.800	738 1	0.800	07/02/2018
45905UUN2	37491	IBRD		11/04/2016	3,500,000.00	3,482,969.00	3,502,617.38	1.270	721 117	1.033	10/26/2018
459058FY4	37523	IBRD		01/26/2017	10,000,000.00	9,734,600.00	9,961,235.83	2.000	1,826 1,305	2.115	01/26/2022
45905UC51	37564	IBRD		01/20/2017	30,000,000.00	30,000,000.00	30,000,000.00	2.070	1,623 1,096	2.070	07/01/2021
45905US21	37596	IBRD		01/19/2018	25,000,000.00	25,000,000.00	25,000,000.00	2.170	1,259 1,096	2.170	07/01/2021
45950VLD6	37571	International Finance Corp		08/15/2017	10,000,000.00	9,784,200.00	10,000,000.00	1.620	1,109 789	1.620	08/28/2020

**City of San Jose  
Portfolio Management  
Portfolio Details - Investments  
June 30, 2018**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term Maturity	YTM	Maturity Date
<b>Supranational</b>											
4581X0CD8	37404	US Bank		04/08/2016	10,000,000.00	9,888,800.00	10,179,769.84	2.125	1,676	862	1.336 11/09/2020
<b>Subtotal and Average</b>			<b>208,920,542.12</b>		<b>222,915,000.00</b>	<b>221,029,161.76</b>	<b>222,272,078.63</b>		<b>1,179</b>	<b>594</b>	<b>1.540</b>
<b>Municipal Bonds</b>											
13063CP87	37408	State of California GO		04/28/2016	10,000,000.00	9,639,700.00	10,000,000.00	1.500	1,799	1,005	1.500 04/01/2021
13063CP87	37411	State of California GO		04/29/2016	10,000,000.00	9,639,700.00	9,969,663.09	1.500	1,798	1,005	1.615 04/01/2021
13063DDF2	37579	State of California GO		10/26/2017	5,000,000.00	4,889,700.00	5,057,019.44	2.500	1,801	1,553	2.222 10/01/2022
13063DDF2	37588	State of California GO		12/07/2017	5,000,000.00	4,889,700.00	5,017,602.94	2.500	1,759	1,553	2.411 10/01/2022
13063DGA0	37620	State of California GO		05/16/2018	6,000,000.00	5,994,060.00	5,993,744.35	2.800	1,051	1,005	2.839 04/01/2021
13066YTY5	37529	CA Dept of Water Resource Powr		02/01/2017	9,647,374.17	9,338,561.72	9,539,130.63	1.713	1,550	1,035	2.129 05/01/2021
13066YTY2	37546	CA Dept of Water Resource Powr		05/01/2017	20,000,000.00	19,230,400.00	19,808,793.33	2.000	1,826	1,400	2.265 05/01/2022
13067WPE6	37625	CA Dept of Water Resource Powr		06/01/2018	3,750,000.00	3,689,381.25	3,689,381.25	2.518	1,644	1,614	2.911 12/01/2022
20772J3E0	37488	State of Connecticut GO		08/19/2016	12,770,000.00	12,336,458.50	12,800,165.66	1.550	1,457	776	1.435 08/15/2020
20772J4E9	37483	State of Connecticut GO		10/26/2016	10,000,000.00	10,082,500.00	10,083,229.34	4.000	719	106	1.081 10/15/2018
20772JL67	37560	State of Connecticut GO		07/03/2017	3,000,000.00	2,933,310.00	3,005,670.98	2.570	1,490	1,127	2.505 08/01/2021
544445AZ2	37494	Los Angeles Intl Airport		12/06/2016	2,000,000.00	1,980,440.00	2,000,000.00	2.092	1,256	684	2.092 05/15/2020
544351KQ1	37505	Los Angeles Intl Airport		12/21/2016	10,000,000.00	9,783,400.00	9,993,861.54	2.150	1,715	1,158	2.170 09/01/2021
544351KP3	37507	Los Angeles Intl Airport		12/21/2016	6,560,000.00	6,460,944.00	6,525,759.76	1.930	1,350	793	2.181 09/01/2020
544351KQ1	37510	Los Angeles Intl Airport		12/30/2016	3,250,000.00	3,179,605.00	3,234,439.44	2.150	1,706	1,158	2.310 09/01/2021
544445AZ2	37595	Los Angeles Intl Airport		12/29/2017	1,330,000.00	1,316,992.60	1,327,381.95	2.092	868	684	2.200 05/15/2020
574193NC8	37534	Maryland State GO		03/22/2017	5,000,000.00	4,910,100.00	5,000,000.00	2.250	1,819	1,353	2.250 03/15/2022
56052AZB5	37563	State of Maine GO		07/05/2017	5,145,000.00	5,121,333.00	5,166,730.50	2.000	696	335	1.531 06/01/2019
64990CEL1	37427	New York University/NYDORM		06/14/2016	4,600,000.00	4,596,596.00	4,600,000.00	1.203	747	0	1.203 07/01/2018
64990E4G9	37514	NYS Personal Income Tax Rev		01/06/2017	4,975,000.00	4,844,257.00	4,918,943.18	1.100	1,135	594	1.817 02/15/2020
64990FGS7	37575	NYS Personal Income Tax Rev		10/13/2017	7,660,000.00	7,479,453.80	7,660,000.00	1.950	1,221	960	1.950 02/15/2021
70922PAH5	37497	Pennsylvania Turnpike Comm		12/12/2016	2,000,000.00	1,979,940.00	2,039,409.50	2.609	1,815	1,249	2.000 12/01/2021
801546PE6	37580	COUNTY OF SANTA CLARA CA		11/09/2017	10,715,000.00	10,605,385.55	10,765,738.03	2.125	996	762	1.891 08/01/2020
79766DKM0	37576	San Francisco City & County		10/31/2017	1,000,000.00	986,150.00	1,000,000.00	1.944	913	670	1.942 05/01/2020
79766DKM0	37612	San Francisco City & County		04/19/2018	1,500,000.00	1,479,225.00	1,482,079.86	1.944	743	670	2.613 05/01/2020
84247PHX2	37565	Southern Cal Public Pwr Author		07/31/2017	2,710,000.00	2,736,341.20	2,808,662.37	3.258	1,796	1,461	2.290 07/01/2022
91412GSB2	37374	UC General Revenue Bonds		12/14/2015	8,265,000.00	8,226,402.45	8,279,073.15	1.796	1,295	365	1.620 07/01/2019
91412GSB2	37375	UC General Revenue Bonds		12/14/2015	2,500,000.00	2,488,325.00	2,504,256.85	1.796	1,295	365	1.620 07/01/2019
91412GD44	37405	UC General Revenue Bonds		04/20/2016	5,570,000.00	5,448,128.40	5,570,000.00	1.490	1,486	684	1.490 05/15/2020
91412GUY9	37496	UC General Revenue Bonds		12/09/2016	-2,070,000.00	2,084,303.70	2,129,517.58	3.154	1,618	1,049	2.100 05/15/2021
91412GSB2	37524	UC General Revenue Bonds		01/23/2017	3,000,000.00	2,985,990.00	3,007,208.20	1.796	889	365	1.550 07/01/2019
91412GSB2	37537	UC General Revenue Bonds		04/13/2017	5,875,000.00	5,847,563.75	5,890,849.25	1.796	809	365	1.520 07/01/2019
91412GSB2	37553	UC General Revenue Bonds		06/08/2017	2,845,000.00	2,831,713.85	2,854,649.26	1.796	753	365	1.450 07/01/2019
91412GSB2	37577	UC General Revenue Bonds		10/19/2017	2,950,000.00	2,936,223.50	2,952,932.65	1.796	620	365	1.694 07/01/2019

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**City of San Jose  
Portfolio Management  
Portfolio Details - Investments  
June 30, 2018**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term	Days to Maturity	YTM	Maturity Date
<b>Municipal Bonds</b>												
91412GSB2	37592	UC General Revenue Bonds		12/16/2017	2,405,000.00	2,393,768.65	2,402,291.44	1.796	560	365	1.910	07/01/2019
91412HBK8	37624	UC General Revenue Bonds		06/05/2018	4,000,000.00	4,000,000.00	4,000,000.00	3.297	1,805	1,779	3.297	05/15/2023
97705LZG5	37572	State of Wisconsin GO		08/18/2017	4,600,000.00	4,766,244.00	4,888,828.38	4.650	1,717	1,400	2.886	05/01/2022
<b>Subtotal and Average</b>			<b>207,448,576.03</b>		<b>207,692,374.17</b>	<b>204,132,297.92</b>	<b>207,967,013.90</b>		<b>1,391</b>	<b>904</b>	<b>1.946</b>	
<b>Agency Floaters</b>												
3130ABMF0	37559	Federal Home Loan Bank		06/23/2017	30,000,000.00	30,036,000.00	30,000,000.00	2.128	738	365	1.792	07/01/2019
<b>Subtotal and Average</b>			<b>30,000,000.00</b>		<b>30,000,000.00</b>	<b>30,036,000.00</b>	<b>30,000,000.00</b>		<b>738</b>	<b>365</b>	<b>1.792</b>	
<b>Corporate Floaters</b>												
084664CL3	37487	Berkshire Hathaway		10/28/2016	10,050,000.00	10,070,703.00	10,062,494.68	1.077	1,021	410	1.125	08/15/2019
459200HV4	37493	IBM		10/28/2016	10,000,000.00	10,027,700.00	10,015,304.28	1.188	837	226	1.158	02/12/2019
713448DG0	37414	Pepsi Co		05/04/2016	10,000,000.00	10,040,100.00	10,019,290.23	1.215	1,024	236	1.182	02/22/2019
<b>Subtotal and Average</b>			<b>30,099,698.19</b>		<b>30,050,000.00</b>	<b>30,138,503.00</b>	<b>30,097,089.19</b>		<b>961</b>	<b>291</b>	<b>1.155</b>	
<b>Total and Average</b>			<b>1,701,510,815.36</b>		<b>1,802,383,916.28</b>	<b>1,788,053,320.63</b>	<b>1,802,022,367.27</b>		<b>931</b>	<b>520</b>	<b>1.812</b>	

**City of San Jose  
Portfolio Management  
Portfolio Details - Cash  
June 30, 2018**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Term	Days to Maturity	YTM
		<b>Average Balance</b>	<b>0.00</b>								
				Accrued Interest at Purchase		788,491.04	788,491.04			0	0
				Subtotal		788,491.04	788,491.04				
		<b>Total Cash and Investments</b>	<b>1,701,510,815.36</b>		<b>1,802,383,916.28</b>	<b>1,788,841,811.67</b>	<b>1,802,810,858.31</b>		<b>931</b>	<b>520</b>	<b>1.812</b>





## **SECTION D**

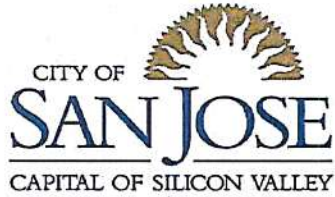
### **DETAIL OF INVESTMENT ACTIVITY**

Transaction Activity Report summarizes investment activity during the report period by type of activity. The report shows all interest received during the report period, and all maturities, purchases and sales.

Reconciliation of Investment Activities summarizes investment activity during the report period by type of investment. The report shows sale/maturity and purchase dollar amounts that are reflected in portfolio balance of each investment type.

Purchase Report shows the number of purchases placed with each dealer and includes the total dollar amount of purchases per dealer.

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**City of San Jose**  
**Transaction Activity Report**  
**April 1, 2018 - June 30, 2018**  
**Sorted by Transaction Type - Fund**  
**All Funds**

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
37583	003	69371RN85	PACCAR FINL CORP	Accr Int	05/13/2018	11/13/2020	PACCAR Inc.		1,033.54	-1,033.54	0.00
37588	003	13063DDF2	CAS 2.5% MAT	Accr Int	04/01/2018	10/01/2022	State of California G		14,236.11	-14,236.11	0.00
37593	003	3132X0SA0	FAMC 1.64% MAT	Accr Int	04/17/2018	04/17/2020	Federal Agricultural		32,800.00	-32,800.00	0.00
37595	003	544445AZ2	LOSAPT 2.09% MAT	Accr Int	05/15/2018	05/15/2020	Los Angeles Intl Air		3,400.66	-3,400.66	0.00
37599	003	912828VW5	UNITED STATES	Accr Int	07/02/2018	06/30/2019	U.S. Treasury		4,040.06	-4,040.06	0.00
37611	003	69371RM52	PACCAR FINL CORP	Accr Int	05/18/2018	05/18/2018	PACCAR Inc.		6,300.00	-6,300.00	0.00
37612	003	79766DKM0	SFOAPT 1.944%	Accr Int	05/01/2018	05/01/2020	San Francisco City &		13,689.00	-13,689.00	0.00
37617	003	69371RN85	PACCAR FINL CORP	Accr Int	05/13/2018	11/13/2020	PACCAR Inc.		67,214.72	-67,214.72	0.00
<b>Totals for Accr Int</b>									<b>142,714.09</b>	<b>-142,714.09</b>	<b>0.00</b>
37515	003	97705LRJ8	WIS 5.0% MAT	Cap G/L	05/01/2018	05/01/2019	State of Wisconsin G		-353,396.55		-353,396.55
37529	003	13066YTY5	CASPWR 1.713%	Cap G/L	05/03/2018	05/01/2021	CA Dept of Water Res		3,318.22		3,318.22
<b>Totals for Cap G/L</b>									<b>-350,078.33</b>		<b>-350,078.33</b>
37115	003	3134G4A57	FEDERAL HOME LN	Interest	06/27/2018	06/27/2018	Federal Home Loan			25,000.00	25,000.00
37116	003	313379DT3	FEDERAL HOME	Interest	06/08/2018	06/08/2018	Federal Home Loan			62,500.00	62,500.00
37117	003	3136G1JV2	FEDERAL NATL MTG	Interest	04/17/2018	04/17/2018	Federal National Mtg			57,750.00	57,750.00
37163	003	3135G0VW8	FEDERAL NATL MTG	Interest	05/21/2018	05/21/2018	Federal National Mtg			43,750.00	43,750.00
37222	003	3133EDM25	FEDERAL FARM CR	Interest	05/21/2018	11/21/2018	Federal Farm Credit			43,800.00	43,800.00
37331	003	3133EEW55	FEDERAL FARM CR	Interest	06/15/2018	06/15/2020	Federal Farm Credit			180,000.00	180,000.00
37363	003	594918BF0	MSFT 1.3% MAT	Interest	05/03/2018	11/03/2018	Microsoft Inc.			32,500.00	32,500.00
37380	003	24422ESF7	DEERE JOHN CAP	Interest	06/13/2018	12/13/2018	Deere Co.			50,310.00	50,310.00
37383	003	91159HHE3	USB 1.95% MAT	Interest	05/15/2018	11/15/2018	US Bank			136,500.00	136,500.00
37389	003	478160BG8	JOHNSON &	Interest	06/05/2018	12/05/2018	Johnson & Johnson			67,938.75	67,938.75
37390	003	24422ESF7	DEERE JOHN CAP	Interest	06/13/2018	12/13/2018	Deere Co.			48,750.00	48,750.00
37391	003	594918BF0	MSFT 1.3% MAT	Interest	05/03/2018	11/03/2018	Microsoft Inc.			65,000.00	65,000.00
37404	003	4581X0CD8	USB 2.125% MAT	Interest	05/09/2018	11/09/2020	US Bank			106,250.00	106,250.00
37405	003	91412GD44	UNVHGR 1.49% MAT	Interest	05/15/2018	05/15/2020	UC General Revenue			41,496.50	41,496.50
37408	003	13063CP87	CAS 1.5% MAT	Interest	04/01/2018	04/01/2021	State of California G			75,000.00	75,000.00
37411	003	13063CP87	CAS 1.5% MAT	Interest	04/01/2018	04/01/2021	State of California G			75,000.00	75,000.00
37412	003	459058FC2	WELLS 1.25% MAT	Interest	04/26/2018	04/26/2019	IBRD			58,843.75	58,843.75
37413	003	478160BG8	JOHNSON &	Interest	06/05/2018	12/05/2018	Johnson & Johnson			82,500.00	82,500.00
37414	003	713448DG0	PEP 1.2045181%	Interest	05/22/2018	02/22/2019	Pepsi Co			61,655.74	61,655.74
37425	003	3130A8BD4	FEDERAL HOME	Interest	06/29/2018	06/29/2018	Federal Home Loan			43,750.00	43,750.00
37431	003	3132X0HD6	FEDERAL AGRIC	Interest	05/10/2018	05/10/2019	Federal Agricultural			51,500.00	51,500.00
37432	003	458182DX7	IADB 1.0% MAT	Interest	05/13/2018	05/13/2019	IADB			50,000.00	50,000.00
37433	003	3136G3TN5	FEDERAL NATL MTG	Interest	07/02/2018	12/30/2019	Federal National Mtg			181,500.00	181,500.00
37435	003	459200HE4	INTERNATIONAL	Interest	05/15/2018	05/15/2019	IBM			43,125.00	43,125.00

City of San Jose  
Transaction Activity Report  
Sorted by Transaction Type - Fund

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
37441	003	94974BFU9	WELLS FARGO CO	Interest	04/22/2018	04/22/2019	Wells Fargo			159,375.00	159,375.00
37463	003	25468PDA1	DISNEY WALT CO	Interest	05/30/2018	05/30/2019	Walt Disney Company			46,592.25	46,592.25
37480	003	713448DJ4	PEPSICO INC, SR	Interest	04/04/2018	10/04/2019	Pepsi Co			33,750.00	33,750.00
37481	003	713448DJ4	PEPSICO INC, SR	Interest	04/04/2018	10/04/2019	Pepsi Co			43,875.00	43,875.00
37482	003	36962G3U6	GENERAL ELEC CAP	Interest	05/01/2018	05/01/2018	General Electric			140,625.00	140,625.00
37483	003	20772J4E9	CONNECTICUT ST,	Interest	04/15/2018	10/15/2018	State of Connecticut			200,000.00	200,000.00
37487	003	084664CL3	BRK 1.077% MAT	Interest	05/15/2018	08/15/2019	Berkshire Hathaway			52,145.19	52,145.19
37489	003	438516BJ4	HON 1.4% MAT	Interest	04/30/2018	10/30/2019	Honeywell Internatio			70,000.00	70,000.00
37491	003	45905UUN2	IBRD 1.27% MAT	Interest	04/26/2018	10/26/2018	IBRD			22,225.00	22,225.00
37493	003	459200HW4	IBM 1.1876% MAT	Interest	05/14/2018	02/12/2019	IBM			55,118.19	55,118.19
37494	003	544445AZ2	LOSAPT 2.09% MAT	Interest	05/15/2018	05/15/2020	Los Angeles Intl Air			20,920.00	20,920.00
37496	003	91412GUY9	UNVHGR 3.15% MAT	Interest	05/15/2018	05/15/2021	UC General Revenue			32,643.90	32,643.90
37497	003	70922PAH5	PASTRN 2.61% MAT	Interest	06/01/2018	12/01/2021	Pennsylvania Turnpik			26,090.00	26,090.00
37515	003	97705LRJ8	WIS 5% MAT	Interest	05/01/2018	05/01/2019	State of Wisconsin G			178,375.00	178,375.00
37519	003	36962G6W9	GENERAL ELEC CAP	Interest	04/02/2018	04/02/2018	General Electric			81,250.00	81,250.00
37520	003	191216BV1	COCA COLA CO, SR	Interest	05/30/2018	05/30/2019	Coca Cola			61,875.00	61,875.00
37522	003	912828XE5	UNITED STATES	Interest	05/31/2018	05/31/2020	U.S. Treasury			112,500.00	112,500.00
37529	003	13066YTY5	CASPWR 1.713%	Interest	05/01/2018	05/01/2021	CA Dept of Water Res			84,328.28	84,328.28
37530	003	912828R77	UNITED STATES	Interest	05/31/2018	05/31/2021	U.S. Treasury			68,750.00	68,750.00
37531	003	91159HHH6	USB 2.2% MAT	Interest	04/25/2018	04/25/2019	US Bank			55,000.00	55,000.00
37536	003	3132X0SA0	FAMC 1.64% MAT	Interest	04/17/2018	04/17/2020	Federal Agricultural			123,000.00	123,000.00
37546	003	13066YTZ2	CALIFORNIA ST	Interest	05/01/2018	05/01/2022	CA Dept of Water Res			200,000.00	200,000.00
37547	003	459058DN0	IBRD 1.38% MAT	Interest	04/10/2018	04/10/2018	IBRD			68,800.00	68,800.00
37555	003	25468PDU7	DISNEY WALT CO	Interest	06/05/2018	06/05/2020	Walt Disney Company			124,200.00	124,200.00
37559	003	3130ABMF0	FHLB 1.109% MAT	Interest	04/01/2018	07/01/2019	Federal Home Loan			113,625.00	113,625.00
37563	003	56052AZB5	MES 2% MAT	Interest	06/01/2018	06/01/2019	State of Maine GO			51,450.00	51,450.00
37567	003	459200HE4	INTERNATIONAL	Interest	05/15/2018	05/15/2019	IBM			46,875.00	46,875.00
37572	003	97705LZG5	WISCONSIN ST, GO	Interest	05/01/2018	05/01/2022	State of Wisconsin G			106,950.00	106,950.00
37576	003	79766DKM0	SFOAPT 1.944%	Interest	05/01/2018	05/01/2020	San Francisco City &			9,774.00	9,774.00
37579	003	13063DDF2	CAS 2.5% MAT	Interest	04/01/2018	10/01/2022	State of California G			53,819.45	53,819.45
37582	003	06371ETV9	BMO 1.57% MAT	Interest	05/25/2018	05/25/2018	Bank of Montreal			216,965.28	216,965.28
37583	003	69371RN85	PACCAR FINL CORP	Interest	05/13/2018	11/13/2020	PACCAR Inc.			62,012.50	62,012.50
37585	003	912828VK3	UNITED STATES	Interest	07/02/2018	06/30/2018	U.S. Treasury			68,750.00	68,750.00
37588	003	13063DDF2	CAS 2.5% MAT	Interest	04/01/2018	10/01/2022	State of California G			53,819.44	53,819.44
37593	003	3132X0SA0	FAMC 1.64% MAT	Interest	04/17/2018	04/17/2020	Federal Agricultural			82,000.00	82,000.00
37595	003	544445AZ2	LOSAPT 2.09% MAT	Interest	05/15/2018	05/15/2020	Los Angeles Intl Air			13,911.80	13,911.80
37599	003	912828VWS5	UNITED STATES	Interest	07/02/2018	06/30/2019	U.S. Treasury			81,250.00	81,250.00
37611	003	69371RM52	PACCAR FINL CORP	Interest	05/18/2018	05/18/2018	PACCAR Inc.			7,875.00	7,875.00
37612	003	79766DKM0	SFOAPT 1.944%	Interest	05/01/2018	05/01/2020	San Francisco City &			14,661.00	14,661.00
37617	003	69371RN85	PACCAR FINL CORP	Interest	05/13/2018	11/13/2020	PACCAR Inc.			72,447.00	72,447.00
36512	003	VP6000104	WELLS 0.01%	Interest	04/02/2018		Wells Fargo Bank			13.21	13.21
32936	003	CITY	STPOOL 0.24%	Interest	04/13/2018		State Investment Poo			118,996.10	118,996.10
37042	003	CSJFA	STPOOL 0.22%	Interest	04/13/2018		State Investment Poo			89,409.02	89,409.02

City of San Jose  
Transaction Activity Report  
Sorted by Transaction Type - Fund

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
36512	003	VP6000104	WELLS 0.01%	Interest	05/01/2018		Wells Fargo Bank			14.33	14.33
36512	003	VP6000104	WELLS 0.01%	Interest	06/01/2018		Wells Fargo Bank			15.11	15.11
37561	152	3136G15Q8	FEDERAL NATL MTG	Interest	06/26/2018	06/26/2018	Federal National Mtg			3,992.80	3,992.80
37053	554	VP6000104	WELLS 0.01%	Interest	04/02/2018		Wells Fargo Bank			3.75	3.75
37370	554	SYS37370	LAIF-2007A Airport	Interest	04/13/2018		State Investment Poo			31,583.79	31,583.79
37053	554	VP6000104	WELLS 0.01%	Interest	05/01/2018		Wells Fargo Bank			4.62	4.62
37053	554	VP6000104	WELLS 0.01%	Interest	06/01/2018		Wells Fargo Bank			5.53	5.53
<b>Totals for Interest</b>										<b>5,046,081.28</b>	<b>5,046,081.28</b>
37607	003	25468PDJ2	DISNEY WALT CO	Purchase	04/05/2018	02/12/2021	Walt Disney Company	9,900,261.11			-9,900,261.11
37609	003	69371RN93	PACCAR FINL CORP	Purchase	04/09/2018	03/01/2021	PACCAR Inc.	9,990,844.93			-9,990,844.93
37608	003	3130ADV58	FEDERAL HOME	Purchase	04/12/2018	04/12/2021	Federal Home Loan	5,000,000.00			-5,000,000.00
37610	003	3130ADV58	FEDERAL HOME	Purchase	04/12/2018	04/12/2021	Federal Home Loan	4,998,500.00			-4,998,500.00
37611	003	69371RM52	PACCAR FINL CORP	Purchase	04/12/2018	05/18/2018	PACCAR Inc.	1,130,613.75			-1,130,613.75
37613	003	3137EAEM7	FEDERAL HOME LN	Purchase	04/19/2018	04/23/2020	Federal Home Loan	7,998,240.00			-7,998,240.00
37612	003	79766DKM0	SFOAPT 1.944%	Purchase	04/19/2018	05/01/2020	San Francisco City &	1,493,844.00			-1,493,844.00
37614	003	36960MJE4	GE DISC NOTE MAT	Purchase	04/20/2018	09/14/2018	General Electric	29,709,675.00			-29,709,675.00
37615	003	19121BKC2	COCA DISC NOTE	Purchase	04/24/2018	10/12/2018	Coca Cola	9,891,225.00			-9,891,225.00
37616	003	3134GSLG8	FHLMC 3.06% MAT	Purchase	04/27/2018	02/28/2023	Federal Home Loan	20,000,000.00			-20,000,000.00
37617	003	69371RN85	PACCAR FINL CORP	Purchase	04/30/2018	11/13/2020	PACCAR Inc.	6,987,564.20			-6,987,564.20
37618	003	46625HQJ2		Purchase	05/07/2018	03/01/2021	JP Morgan	14,806,365.00			-14,806,365.00
37619	003	90331HMY6	USB 1.4% MAT	Purchase	05/10/2018	04/26/2019	US Bank	9,898,544.44			-9,898,544.44
37620	003	13063DGA0	CALIFORNIA ST,	Purchase	05/16/2018	04/01/2021	State of California G	6,003,260.00			-6,003,260.00
37621	003	713448BR8	PEPSICO INC, SR NTP	Purchase	05/18/2018	11/01/2020	Pepsi Co	11,099,591.14			-11,099,591.14
37622	003	3134GSMZ5	FEDERAL HOME LN	Purchase	05/23/2018	02/23/2022	Federal Home Loan	5,000,000.00			-5,000,000.00
37623	003	438516BJ4	HON 1.4% MAT	Purchase	05/25/2018	10/30/2019	Honeywell Internatio	6,608,950.90			-6,608,950.90
37625	003	13067WPE6	CASWTR 2.518%	Purchase	06/01/2018	12/01/2022	CA Dept of Water Res	3,688,237.50			-3,688,237.50
37626	003	06371E7K7	BMOCHG 2.4% MAT	Purchase	06/05/2018	02/01/2019	Bank of Montreal	20,000,000.00			-20,000,000.00
37624	003	91412HBK8	UNVHGR 3.297%	Purchase	06/05/2018	05/15/2023	UC General Revenue	4,000,000.00			-4,000,000.00
37627	003	06406HDD8	BK 2.6% MAT	Purchase	06/07/2018	08/17/2020	Bank of New York Mel	5,003,072.22			-5,003,072.22
37628	003	06406HDD8	BK 2.6% MAT	Purchase	06/18/2018	08/17/2020	Bank of New York Mel	6,994,952.22			-6,994,952.22
37630	003	06417GW20	BNS 2.67% MAT	Purchase	06/22/2018	05/29/2019	Bank of Nova Scotia	30,000,000.00			-30,000,000.00
37634	003	4581X0CZ9	IADB 1.75% MAT	Purchase	06/22/2018	09/14/2022	IADB	19,184,477.78			-19,184,477.78
37629	003	74005PBP8	PRAXAIR INC, SR	Purchase	06/22/2018	09/24/2020	Praxair	2,600,947.96			-2,600,947.96
37631	003	3134GSQW8	FHLMC 3.3% MAT	Purchase	06/25/2018	08/26/2022	Federal Home Loan	25,000,000.00			-25,000,000.00
37636	003	3135G0U35	FEDERAL NATL MTGP	Purchase	06/25/2018	06/22/2021	Federal National Mtg	19,995,400.00			-19,995,400.00
37632	003	931142EJ8	WALMART INC,	Purchase	06/27/2018	06/23/2021	Wal-Mart	4,999,750.00			-4,999,750.00
32936	003	CITY	STPOOL 0.24%	Purchase	04/02/2018		State Investment Poo	15,803,000.00			-15,803,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	04/13/2018		State Investment Poo	118,996.10			-118,996.10
32936	003	CITY	STPOOL 0.24%	Purchase	04/17/2018		State Investment Poo	15,105,000.00			-15,105,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	04/18/2018		State Investment Poo	12,455,000.00			-12,455,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	04/23/2018		State Investment Poo	15,626,000.00			-15,626,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	04/30/2018		State Investment Poo	52,294,000.00			-52,294,000.00

City of San Jose  
Transaction Activity Report  
Sorted by Transaction Type - Fund

Investment #	Fund	CUSIP	Inv Descrpt	TransactionType	TransactionDate	MaturityDate	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
32936	003	CITY	STPOOL 0.24%	Purchase	05/21/2018		State Investment Poo	13,788,000.00			-13,788,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	05/22/2018		State Investment Poo	1,348,000.00			-1,348,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	05/24/2018		State Investment Poo	1,420,000.00			-1,420,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	05/30/2018		State Investment Poo	3,432,000.00			-3,432,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	06/13/2018		State Investment Poo	2,255,000.00			-2,255,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	06/14/2018		State Investment Poo	1,495,000.00			-1,495,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	06/19/2018		State Investment Poo	1,627,000.00			-1,627,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	06/21/2018		State Investment Poo	2,458,000.00			-2,458,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	06/22/2018		State Investment Poo	45,668,000.00			-45,668,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	04/02/2018		Wells Fargo Bank	13.21			-13.21
36512	003	VP6000104	WELLS 0.01%	Purchase	05/01/2018		Wells Fargo Bank	14.33			-14.33
36512	003	VP6000104	WELLS 0.01%	Purchase	06/01/2018		Wells Fargo Bank	15.11			-15.11
37042	003	CSJFA	STPOOL 0.22%	Purchase	04/03/2018		State Investment Poo	2,460,000.00			-2,460,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	04/04/2018		State Investment Poo	2,286,000.00			-2,286,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	04/10/2018		State Investment Poo	15,100,000.00			-15,100,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	04/13/2018		State Investment Poo	89,409.02			-89,409.02
37042	003	CSJFA	STPOOL 0.22%	Purchase	04/26/2018		State Investment Poo	2,038,000.00			-2,038,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	05/01/2018		State Investment Poo	11,120,000.00			-11,120,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	05/03/2018		State Investment Poo	5,754,000.00			-5,754,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	05/08/2018		State Investment Poo	3,582,000.00			-3,582,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	05/09/2018		State Investment Poo	7,393,000.00			-7,393,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	05/16/2018		State Investment Poo	4,516,000.00			-4,516,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	05/17/2018		State Investment Poo	1,172,000.00			-1,172,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	05/23/2018		State Investment Poo	24,639,000.00			-24,639,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	05/31/2018		State Investment Poo	7,171,000.00			-7,171,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	06/01/2018		State Investment Poo	8,149,000.00			-8,149,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	06/04/2018		State Investment Poo	2,463,000.00			-2,463,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	06/06/2018		State Investment Poo	9,670,000.00			-9,670,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	06/22/2018		State Investment Poo	60,000,000.00			-60,000,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	06/27/2018		State Investment Poo	6,995,000.00			-6,995,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	06/28/2018		State Investment Poo	2,264,000.00			-2,264,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	06/29/2018		State Investment Poo	21,000,000.00			-21,000,000.00
37637	152	912828R85	UNITED STATES	Purchase	06/26/2018	06/15/2019	U.S. Treasury	876,766.96			-876,766.96
37053	554	VP6000104	WELLS 0.01%	Purchase	04/02/2018		Wells Fargo Bank	3.75			-3.75
37053	554	VP6000104	WELLS 0.01%	Purchase	04/18/2018		Wells Fargo Bank	867.87			-867.87
37053	554	VP6000104	WELLS 0.01%	Purchase	05/01/2018		Wells Fargo Bank	4.62			-4.62
37053	554	VP6000104	WELLS 0.01%	Purchase	06/01/2018		Wells Fargo Bank	5.53			-5.53
37370	554	SYS37370	LAIF-2007A Airport	Purchase	04/13/2018		State Investment Poo	31,583.79			-31,583.79
<b>Totals for Purchase</b>								<b>685,647,997.44</b>			<b>-685,647,997.44</b>
37115	003	3134G4A57	FEDERAL HOME LN	Redemption	06/27/2018	06/27/2018	Federal Home Loan		4,000,000.00		4,000,000.00
37116	003	313379DT3	FEDERAL HOME	Redemption	06/08/2018	06/08/2018	Federal Home Loan		10,000,000.00		10,000,000.00
37117	003	3136G1JV2	FEDERAL NATL MTG	Redemption	04/17/2018	04/17/2018	Federal National Mtg		11,000,000.00		11,000,000.00

City of San Jose  
Transaction Activity Report  
Sorted by Transaction Type - Fund

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
37163	003	3135G0WJ8	FEDERAL NATL MTG	Redemption	05/21/2018	05/21/2018	Federal National Mtg		10,000,000.00		10,000,000.00
37425	003	3130A8BD4	FEDERAL HOME	Redemption	06/29/2018	06/29/2018	Federal Home Loan		10,000,000.00		10,000,000.00
37482	003	36962G3U6	GENERAL ELEC CAP	Redemption	05/01/2018	05/01/2018	General Electric		5,000,000.00		5,000,000.00
37515	003	97705LRJ8	WIS 5.0% MAT	Redemption	05/01/2018	05/01/2019	State of Wisconsin G		7,488,396.55		7,488,396.55
37519	003	36962G6W9	GENERAL ELEC CAP	Redemption	04/02/2018	04/02/2018	General Electric		10,000,000.00		10,000,000.00
37529	003	13066YTY5	CASPWR 1.713%	Redemption	05/03/2018	05/01/2021	CA Dept of Water Res		193,842.51		193,842.51
37547	003	459058DN0	IBRD 1.38% MAT	Redemption	04/10/2018	04/10/2018	IBRD		10,000,000.00		10,000,000.00
37582	003	06371ETV9	BMO 1.57% MAT	Redemption	05/25/2018	05/25/2018	Bank of Montreal		25,000,000.00		25,000,000.00
37585	003	912828VK3	UNITED STATES	Redemption	07/02/2018	06/30/2018	U.S. Treasury		10,000,000.00		10,000,000.00
37611	003	69371RM52	PACCAR FINL CORP	Redemption	05/18/2018	05/18/2018	PACCAR Inc.		1,125,000.00		1,125,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	04/12/2018		State Investment Poo		21,800,000.00		21,800,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	04/16/2018		State Investment Poo		5,285,996.10		5,285,996.10
32936	003	CITY	STPOOL 0.24%	Redemption	04/20/2018		State Investment Poo		19,808,000.00		19,808,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	04/27/2018		State Investment Poo		36,200,000.00		36,200,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	05/07/2018		State Investment Poo		6,855,000.00		6,855,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	05/10/2018		State Investment Poo		10,926,000.00		10,926,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	05/14/2018		State Investment Poo		10,795,000.00		10,795,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	05/15/2018		State Investment Poo		1,445,000.00		1,445,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	05/18/2018		State Investment Poo		10,200,000.00		10,200,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	05/25/2018		State Investment Poo		2,217,000.00		2,217,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	06/05/2018		State Investment Poo		21,662,000.00		21,662,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	06/07/2018		State Investment Poo		670,000.00		670,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	06/11/2018		State Investment Poo		935,000.00		935,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	06/12/2018		State Investment Poo		1,240,000.00		1,240,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	04/05/2018		State Investment Poo		7,820,000.00		7,820,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	04/06/2018		State Investment Poo		5,679,000.00		5,679,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	04/09/2018		State Investment Poo		4,472,000.00		4,472,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	04/11/2018		State Investment Poo		1,305,000.00		1,305,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	04/16/2018		State Investment Poo		89,409.02		89,409.02
37042	003	CSJFA	STPOOL 0.22%	Redemption	04/19/2018		State Investment Poo		3,554,000.00		3,554,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	04/24/2018		State Investment Poo		1,044,000.00		1,044,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	05/04/2018		State Investment Poo		4,525,000.00		4,525,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	05/11/2018		State Investment Poo		28,102,000.00		28,102,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	05/29/2018		State Investment Poo		25,565,000.00		25,565,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	06/08/2018		State Investment Poo		13,582,000.00		13,582,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	06/15/2018		State Investment Poo		17,982,000.00		17,982,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	06/18/2018		State Investment Poo		3,806,000.00		3,806,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	06/20/2018		State Investment Poo		2,053,000.00		2,053,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	06/25/2018		State Investment Poo		60,273,000.00		60,273,000.00
37561	152	3136G15Q8	FEDERAL NATL MTG	Redemption	06/26/2018	06/26/2018	Federal National Mtg		868,000.00		868,000.00
37370	554	SYS37370	LAIF-2007A Airport	Redemption	04/18/2018		State Investment Poo		187,000.00		187,000.00
<b>Totals for Redemption</b>								<b>444,752,644.18</b>		<b>444,752,644.18</b>	

City of San Jose  
Transaction Activity Report  
Sorted by Transaction Type - Fund

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
Grand Total								685,647,997.44	444,545,279.94	4,903,367.19	-236,199,350.31



CITY OF SAN JOSE  
TREASURY DIVISION

RECONCILIATION OF INVESTMENT ACTIVITIES  
04/1/18 THROUGH 06/30/18

	BALANCE 3/31/2018	SALES OR MATURITIES	ADDITIONS	BALANCE 6/30/2018
Commercial Paper/Discount	67,003,069.44		39,600,900.00	106,603,969.44
Corporate Medium Term Notes	352,143,192.73	16,585,212.01	90,021,457.87	425,579,438.59
Federal Agency Securities	453,675,833.01	45,609,152.97	87,992,140.00	496,058,820.04
Money Market Mutual Fund	14,453.88		924.42	15,378.30
Muni Bonds	201,067,595.40	7,713,564.83	15,185,341.50	208,539,372.07
Negotiable CD's	125,000,000.00	25,000,000.00	50,000,000.00	150,000,000.00
State Pool	50,860,580.02	330,077,405.12	382,785,988.91	103,569,163.81
Suprationals	214,015,582.50	10,015,800.00	19,184,477.78	223,184,260.28
UST Bills, Notes & Bonds	101,382,160.91	9,997,265.63	876,766.96	92,261,662.24
<b>Total</b>	<u>1,565,162,467.89</u>	<u>444,998,400.56</u>	<u>685,647,997.44</u>	<u>1,805,812,064.77</u>

**NET PURCHASES/SALES:** 240,649,596.88

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

**APRIL THROUGH JUNE 2018 TURNOVER RATIO:** 0.68

**AVERAGE DAILY PORTFOLIO BALANCE:** 1,652,946,529.00

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**City of San Jose  
Purchases Report  
Sorted by Dealer - Fund  
April 1, 2018 - June 30, 2018**

City of San Jose  
, CA

CUSIP	Investment #	Fund	Sec. Type	Issuer	Original Par Value	Purchase Date	Payment Periods	Principal Purchased	Accrued Interest at Purchase	Rate at Purchase	Maturity Date	YTM	Ending Book Value
<b>Purchased from: Bank of America Merrill Lynch</b>													
19121BKC2	37615	003	ACP	KO	10,000,000.00	04/24/2018	10/12 - At Maturity	9,891,225.00		2.290	10/12/2018	2.315	9,934,480.56
			<b>Subtotal</b>		<b>10,000,000.00</b>			<b>9,891,225.00</b>	<b>0.00</b>				<b>9,934,480.56</b>
<b>Purchased from: CastleOak Securities LP</b>													
3137EAEM7	37613	003	FAC	FHLMC	8,000,000.00	04/19/2018	10/23 - 04/23	7,998,240.00		2.500	04/23/2020	2.511	7,998,415.03
69371RN85	37617	003	MTN	PCAR	7,068,000.00	04/30/2018	05/13 - 11/13	6,920,349.48	Received	2.050	11/13/2020	2.910	6,930,214.41
713448BR8	37621	003	MTN	PEP	11,011,000.00	05/18/2018	11/01 - 05/01	11,083,342.27	16,248.87	3.125	11/01/2020	2.845	11,079,819.37
06417GW20	37630	003	NC2	BNS	30,000,000.00	06/22/2018	05/29 - At Maturity	30,000,000.00		2.670	05/29/2019	2.670	30,000,000.00
931142EJ8	37632	003	MTN	WMT	5,000,000.00	06/27/2018	12/23 - 06/23	4,999,750.00		3.125	06/23/2021	3.127	4,999,750.93
			<b>Subtotal</b>		<b>61,079,000.00</b>			<b>61,001,681.75</b>	<b>16,248.87</b>				<b>61,008,199.74</b>
<b>Purchased from: GE Capital US Holdings Inc.</b>													
36960MJE4	37614	003	ACP	GE	30,000,000.00	04/20/2018	09/14 - At Maturity	29,709,675.00		2.370	09/14/2018	2.393	29,851,875.00
			<b>Subtotal</b>		<b>30,000,000.00</b>			<b>29,709,675.00</b>	<b>0.00</b>				<b>29,851,875.00</b>
<b>Purchased from: Piper Jaffary &amp; Co.</b>													
3130ADV58	37608	003	MC1	FHLB	5,000,000.00	04/12/2018	07/12 - Quarterly	5,000,000.00		2.000	04/12/2021	3.370	5,000,000.00
3130ADV58	37610	003	MC1	FHLB	5,000,000.00	04/12/2018	07/12 - Quarterly	4,998,500.00		2.000	04/12/2021	3.380	4,998,609.72
13063DGA0	37620	003	MUN	CAS	6,000,000.00	05/16/2018	10/01 - 04/01	5,993,460.00	9,800.00	2.800	04/01/2021	2.839	5,993,744.35
3134GSMZ5	37622	003	FAC	FHLMC	5,000,000.00	05/23/2018	08/23 - 02/23	5,000,000.00		3.000	02/23/2022	3.001	5,000,000.00
4581X0CZ9	37634	003	MC2	IADB	20,000,000.00	06/22/2018	09/14 - 03/14	19,089,200.00	95,277.78	1.750	09/14/2022	2.902	19,094,585.81
912828R85	37637	152	TRC	USTR	889,000.00	06/26/2018	12/15 - 06/15	876,533.17	233.79	0.875	06/15/2019	2.346	876,709.26
			<b>Subtotal</b>		<b>41,889,000.00</b>			<b>40,957,693.17</b>	<b>105,311.57</b>				<b>40,963,649.14</b>
<b>Purchased from: RBC Capital Markets</b>													
69371RN93	37609	003	MTN	PCAR	9,980,000.00	04/09/2018	09/01 - 03/01	9,958,243.60	32,601.33	2.800	03/01/2021	2.878	9,959,955.72
69371RM52	37611	003	MTN	PCAR	1,125,000.00	04/12/2018	05/18 - Final Pmt.	1,124,313.75	Received	1.400	05/18/2018	2.000	0.00
438516BJ4	37623	003	MTN	HON	6,722,000.00	05/25/2018	10/30 - 04/30	6,602,415.62	6,535.28	1.400	10/30/2019	2.675	6,610,774.92
06406HDD8	37627	003	MTN	BK	5,000,000.00	06/07/2018	08/17 - 02/17	4,963,350.00	39,722.22	2.600	08/17/2020	2.946	4,964,463.42
06406HDD8	37628	003	MTN	BK	7,000,000.00	06/18/2018	08/17 - 02/17	6,933,780.00	61,172.22	2.600	08/17/2020	3.054	6,934,885.08
74005PBP8	37629	003	MTN	PX	2,626,000.00	06/22/2018	09/24 - 03/24	2,586,504.96	14,443.00	2.250	09/24/2020	2.943	2,586,942.71
			<b>Subtotal</b>		<b>32,453,000.00</b>			<b>32,168,607.93</b>	<b>154,474.05</b>				<b>31,057,021.85</b>
<b>Purchased from: Raymond James &amp; Associates</b>													
79766DKM0	37612	003	MUN	SFOAPT	1,500,000.00	04/19/2018	05/01 - 11/01	1,480,155.00	Received	1.944	05/01/2020	2.613	1,482,079.86

Received = Accrued Interest at Purchase was received by report ending date.

City of San Jose  
Purchases Report  
April 1, 2018 - June 30, 2018

CUSIP	Investment #	Fund	Sec. Type	Issuer	Original Par Value	Purchase Date	Payment Periods	Principal Purchased	Accrued Interest at Purchase	Rate at Purchase	Maturity Date	YTM	Ending Book Value
<b>Purchased from: Raymond James &amp; Associates</b>													
3134GSLG8	37616	003	FAC	FHLMC	20,000,000.00	04/27/2018	10/27 - 04/27	20,000,000.00		3.060	02/28/2023	3.060	20,000,000.00
91412HBK8	37624	003	MUN	UNVHGR	4,000,000.00	06/05/2018	11/15 - 05/15	4,000,000.00		3.297	05/15/2023	3.297	4,000,000.00
				<b>Subtotal</b>	<b>25,500,000.00</b>			<b>25,480,155.00</b>	<b>0.00</b>				<b>25,482,079.86</b>
<b>Purchased from: UBS Financial Services</b>													
06371E7K7	37626	003	NC2	BMO	20,000,000.00	06/05/2018	02/01 - At Maturity	20,000,000.00		2.400	02/01/2019	2.400	20,000,000.00
				<b>Subtotal</b>	<b>20,000,000.00</b>			<b>20,000,000.00</b>	<b>0.00</b>				<b>20,000,000.00</b>
<b>Purchased from: UnioinBanc Investment</b>													
25468PDJ2	37607	003	MTN	DIS	10,000,000.00	04/05/2018	08/12 - 02/12	9,866,400.00	33,861.11	2.300	02/12/2021	2.790	9,877,587.54
90331HMY6	37619	003	MTN	USB	10,000,000.00	05/10/2018	10/26 - 04/26	9,893,100.00	5,444.44	1.400	04/26/2019	2.533	9,908,856.94
				<b>Subtotal</b>	<b>20,000,000.00</b>			<b>19,759,500.00</b>	<b>39,305.55</b>				<b>19,786,444.48</b>
<b>Purchased from: Wedbush Securities</b>													
46625HQJ2	37618	003	MTN	JPM	15,000,000.00	05/07/2018	09/01 - 03/01	14,736,240.00	70,125.00	2.550	03/01/2021	3.207	14,750,286.39
3134GSQW8	37631	003	FAC	FHLMC	25,000,000.00	06/25/2018	08/26 - 02/26	25,000,000.00		3.000	08/26/2022	3.277	25,000,000.00
				<b>Subtotal</b>	<b>40,000,000.00</b>			<b>39,736,240.00</b>	<b>70,125.00</b>				<b>39,750,286.39</b>
<b>Purchased from: Wells Fargo Bank</b>													
13067WPE6	37625	003	MUN	CASPWR	3,750,000.00	06/01/2018	12/01 - 06/01	3,688,237.50		2.518	12/01/2022	2.911	3,689,381.25
3135G0U35	37636	003	FAC	FNMA	20,000,000.00	06/25/2018	12/22 - 06/22	19,995,400.00		2.750	06/22/2021	2.758	19,995,425.63
				<b>Subtotal</b>	<b>23,750,000.00</b>			<b>23,683,637.50</b>	<b>0.00</b>				<b>23,684,806.88</b>
				<b>Total Purchases</b>	<b>304,671,000.00</b>			<b>302,388,415.35</b>	<b>385,465.04</b>				<b>301,518,843.90</b>