



Memorandum

TO: HONORABLE MAYOR AND
CITY COUNCIL

FROM: Julia H. Cooper

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

DATE: October 31, 2018

Approved _____ Date _____

Nov 1 2018

Transmitted herewith is the City's Investment Report for the quarter ended September 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 November 15, 2018 and will be agendized through the PSFSS Committee to the City Council meeting on December 4, 2018.

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

- Size of total portfolio: \$1,475,387,992
- Earned income yield: 1.936%
- Weighted average days to maturity: 581 days
- Fiscal year-to-date net interest earnings: \$7,621,752
- No exceptions to the City's Investment Policy during this quarter

During the quarter, the City's external auditor, Macias, Gini, & O'Connell LLP, evaluated the City's investment program for the year ended June 30, 2018. The Independent Accountant's Report on Applying Agreed-Upon Procedure is included herewith. The report noted two findings and no exceptions to the Investment Policy. The findings are routine to investment operations and do not require a response from management.

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

THIS PAGE IS INTENTIONALLY LEFT BLANK

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



Prepared by
Finance Department
Treasury Division

Julia H. Cooper
Director of Finance

**Investment Report for
The Quarter Ended
September 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 SEPTEMBER 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

Total Earnings – Year-to-Date

SECTION C. PORTFOLIO HOLDINGS AT COST

Investment Status Report

SECTION D. MARKET VALUE OF PORTFOLIO

Portfolio Details - Investments

SECTION E. DETAIL OF INVESTMENT ACTIVITY

Transaction Activity Report

Reconciliation of Investment Activities

Purchase Report

SECTION F. INDEPENDENT ACCOUNTANT'S REPORT

Independent Accountant's Report on Applying Agreed-Upon
Procedures as of June 30, 2018

THIS PAGE IS INTENTIONALLY LEFT BLANK

October 31, 2018

HONORABLE MAYOR and CITY COUNCIL

INVESTMENT REPORT FOR THE QUARTER ENDED SEPTEMBER 30, 2018

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

INVESTMENT SUMMARY			
For the Quarter Ended	September 30, 2018	June 30, 2018	September 30, 2017
<i>Total Portfolio</i>			
Portfolio Value ^{(1) (2)}	\$1,475,387,992	\$1,805,812,065	\$1,434,702,095
Earned Interest Yield	1.936%	1.659%	1.349%
Weighted avg. yield at end of period	1.941%	1.812%	1.373%
Weighted avg. days to maturity	581	520	590
<i>Portfolio Fund 3</i>			
Portfolio Value ^{(1) (2) (3)}	\$1,467,600,521	\$1,797,178,013	\$1,412,208,156
Earned Interest Yield	1.935%	1.658%	1.353%
Weighted avg. yield at end of period	1.939%	1.811%	1.377%
Weighted avg. days to maturity	584	522	599
¹ Reflects book value (principal plus any purchased interest) of investments.			
² Total excludes bond proceeds held by trustees for the City of San José (\$262,786,738.12).			
³ Total excludes other restricted funds required to be invested separately.			

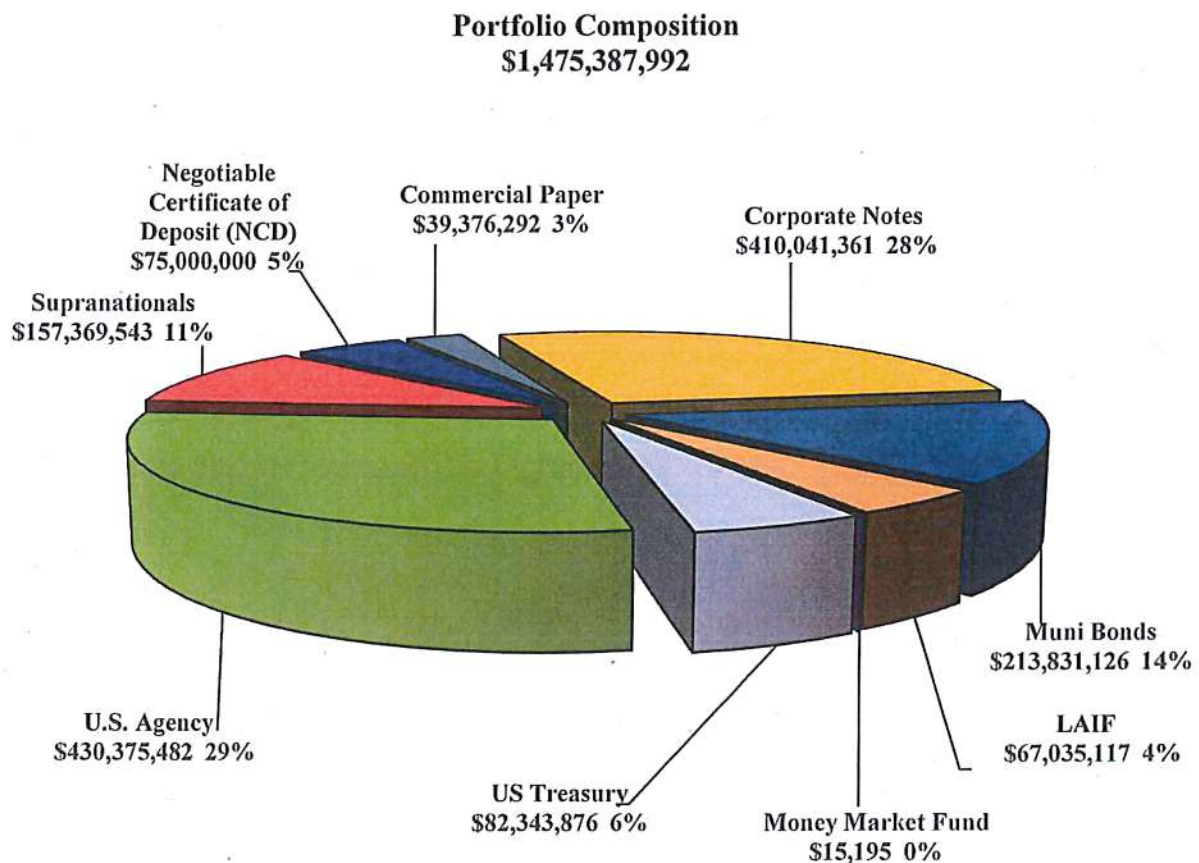
PORTFOLIO STATISTICS

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

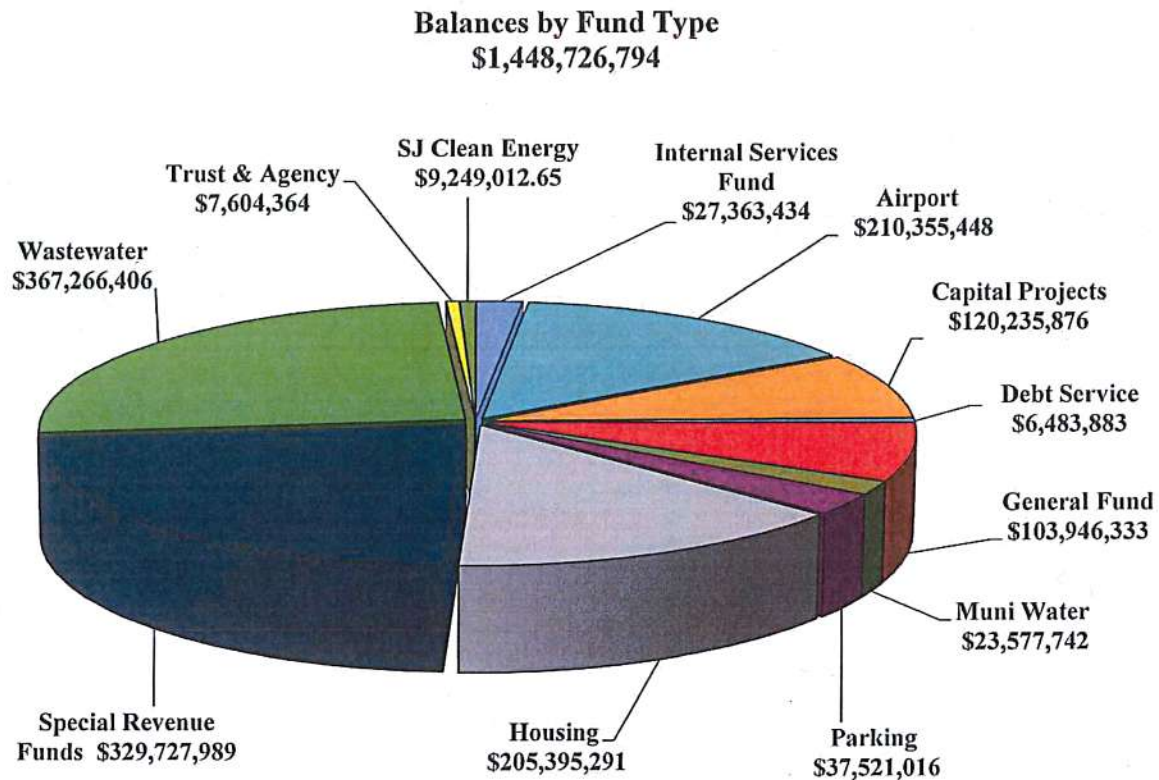
Portfolio Composition

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



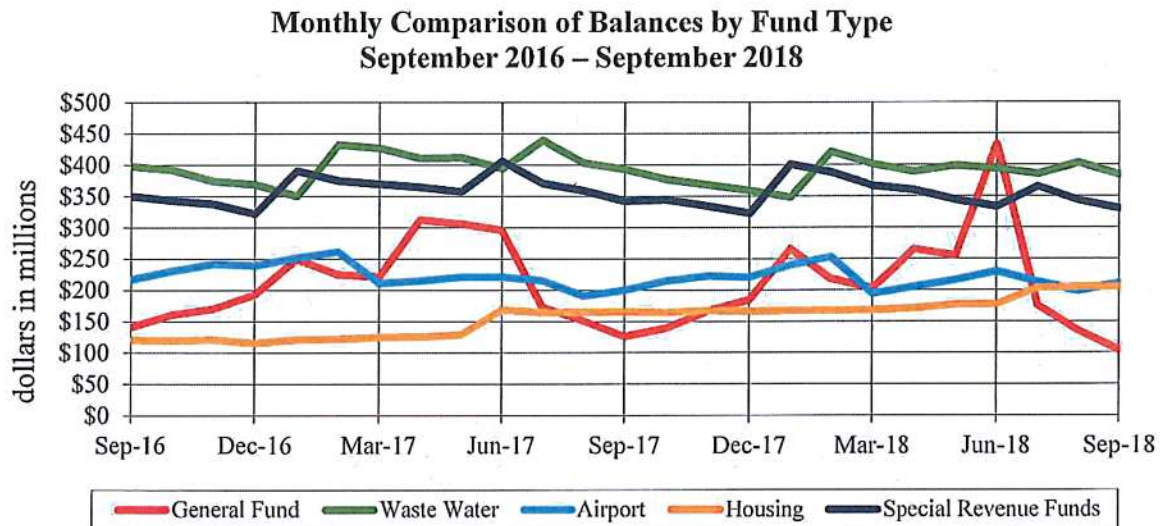
Total Balances per FMS	\$1,448,726,794
Deposit-in-Transit, Outstanding Checks ¹	26,661,198
Portfolio Balance Total	<u>\$1,475,387,992</u>

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

General Fund Balances

General Fund balances decreased by \$328.99 million during the quarter and ended with a balance of \$103.95 million as of September 30, 2018. General Fund cash balances usually peak during the months of January and June when the bulk of property taxes are received, and decline in the summer months due to retirement prefunding, debt service payments and operational expenditures.

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



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

At the beginning of every fiscal year, the City prefunds a significant portion of the annual employer retirement contributions. 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 and 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. Since issuance, the City has paid \$30.89 million in principal and interest on the TRANs. The TRAN will be redeemed in full by June 30, 2019.

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

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"), transferred Redevelopment Agency's funds from the investment pool to SARA's own bank accounts. In July 2018, the City entered into the

final stage of dissolution and absorbed the entire SARA operations into City operations. City staff will manage SARA's accounts until all assets are liquidated and bonds are redeemed.

As of September 30, 2018, SARA reported cash balances as outlined in the table below:

SARA CASH SUMMARY			
	<u>Restricted/Reserved</u>	<u>Pledged</u>	<u>Totals</u>
LAIF	\$ -	\$ 10,704,355	\$ 10,704,355
Wells Fargo			
General Account-80% Funds		708,451	708,451
CET Toxic Escrow	22,595 ^(a)	-	22,595
Prop 1C Grant	1,520,223 ^(b)	-	1,520,223
Total Wells Fargo Funds	1,542,818	708,451	2,251,269
Wilmington Trust:			
Debt Service Fund	-	538,284 ^(c)	538,284
Total Wilmington Trust Funds	0	538,284	538,284
TOTAL	\$ 1,542,818	\$ 11,951,090	\$ 13,493,908

^(a) CET Toxic escrow reserved for CET Building.
^(b) Grant funds for N. San Pedro Project
^(c) Funds restricted for tax allocation bond debt service; new trustee for 2017 Refunding Bonds

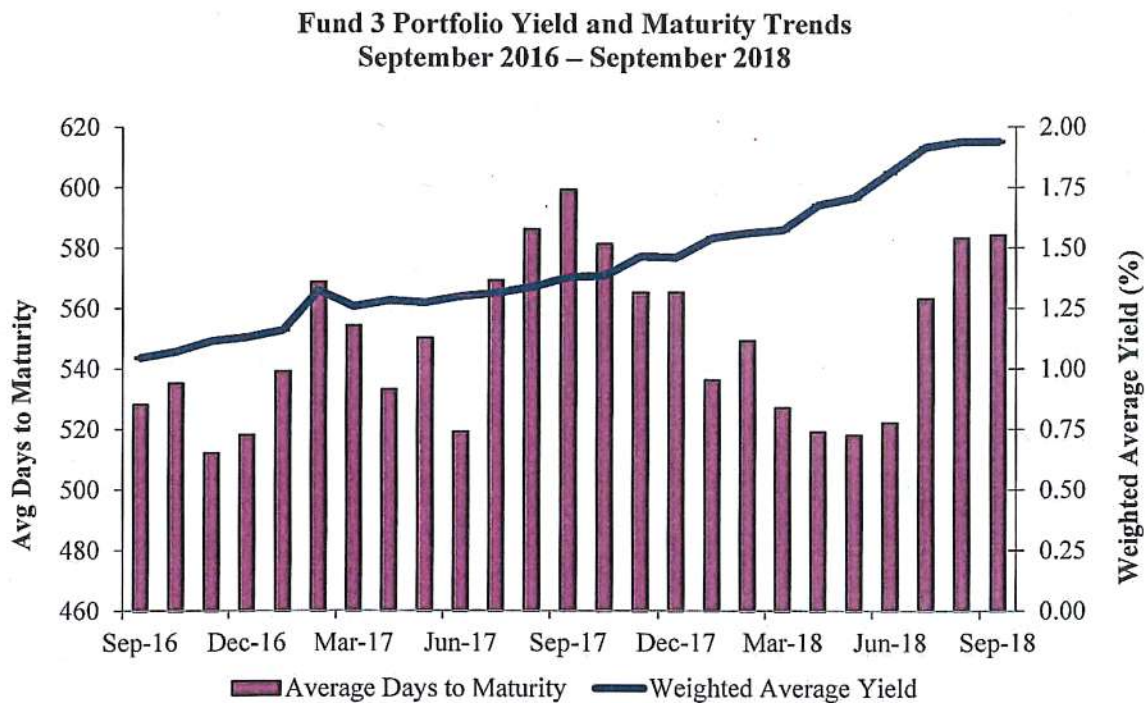
PORTFOLIO PERFORMANCE

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.

TOTAL PORTFOLIO INCOME RECOGNIZED			
	Accrual Basis		
Total Portfolio	September 30, 2018	June 30, 2018	September 30, 2017
<u>Quarter-End</u>			
Total interest earnings	\$ 7,621,752	\$ 6,837,329	\$ 5,150,061
Realized gains (losses)	0	0	0
Total income recognized	\$ 7,621,752	\$ 6,837,329	\$ 5,150,061
<u>Fiscal Year-to-Date</u>			
Total interest earnings	\$ 7,621,752	\$ 23,392,668	\$ 5,150,061
Realized gains (losses)	0	0	0
Total income recognized	\$ 7,621,752	\$ 23,392,668	\$ 5,150,061

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.



The Fund 3 Portfolio’s average days to maturity (ADM) increased from 522 days as of June 30, 2018, to 584 days on September 30, 2018. The weighted average yield increased from 1.811% as of June 30, 2018 to 1.939% on September 30, 2018.

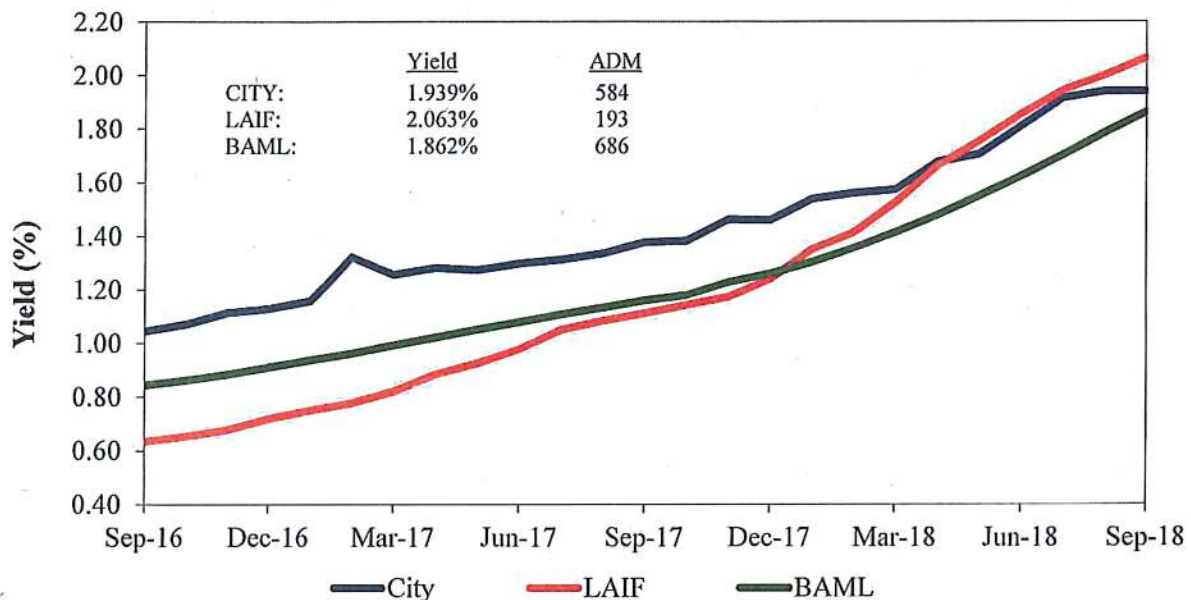
The increase of portfolio’s ADM was mainly due to maturities of more than \$200 million in investments (11.1% of the total portfolio) around July 2 to pay for retirement prefunding. As short investments matured, the aggregate portfolio maturity increased.

Because of retirement prefunding and major debt service payments, the City’s expenditures far exceeded revenues during the quarter. More than \$355 million investments matured throughout the quarter to provide for cash outflows. In comparison, staff was only able to reinvest about \$80 million. New investments were allocated in various asset types and maturity ranges permitted by the Investment Policy. Interest rates continued to rise throughout the quarter and staff was able to purchase new investments at higher yields. As a result, the overall portfolio yield increased by almost 13 basis points (bps).

Comparison with Benchmarks

The City's Total Portfolio is not compared to benchmarks because it includes various funds which have separate cash flows and investment requirements. Only the City's Fund 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 September 2016 to September 2018.

Portfolio vs. Benchmarks
September 2016 – September 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 September 30, 2018. The City generally follows a buy-and-hold strategy and maintains a longer ADM, 584 days as of September 30, 2018. The majority of the City's holdings were purchased when interest rates were lower. The City investment activities during summer months tend to be lower and for the first quarter staff purchased a total of \$80 million in new investments. Although the new investments were purchased at current market rates, the quantity was insufficient to keep the City's portfolio yield on par with LAIF. The yield gap between the City's portfolio and LAIF widened. The Federal Reserve is expected to approve more rate hikes into 2019 and short-term rates are likely to increase faster than longer-term rates, which will provide more advantage for a short-term portfolio, like LAIF. Staff expects that the City portfolio performance will continue to lag behind LAIF until new investment activity increases for the City portfolio and 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 September 30, 2018, was approximately \$1.48 billion. The following table illustrates the net unrealized gains or losses on the portfolio when comparing the portfolio's market value to both its original cost and amortized cost.

UNREALIZED GAINS & LOSSES			
Cash Basis			
Market Value	\$1,456,427,747	Market Value	\$1,456,427,747
Original Cost	(1,475,387,992)	Amortized Cost	(1,471,774,413)
Net Unrealized Loss	\$ (18,960,245)	Net Unrealized Loss	\$ (15,346,666)

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

Earned Interest Yield

The earned interest yield of the total investment portfolio for the quarter ended September 30, 2018 was 1.936%, 0.277% higher than the previous quarter.

COMPLIANCE REPORTING REQUIREMENTS

Pursuant to Section 21.0 of the City's Investment Policy, "No less than semi-annually each year, a compliance audit shall be conducted of the City's investment program to determine whether the City's investments within the City's pooled portfolio are in compliance with the City's Investment Policy, internal controls and department procedures." These compliance audits per the Investment Policy can be included in the City Auditor's work plan, or can be conducted by an external auditor at the request of the Director of Finance. During the quarter, the City Auditor's Office engaged the services of Macias, Gini, & O'Connell LLP ("MGO") to audit the City's investments within the pooled portfolio. MGO completed its evaluation for the year ended June 30, 2018 and found the City's investment program to be in compliance with the City's Investment Policy, internal controls and department procedures. Two findings were noted in the auditor's report: market value variances and posting of a matured investment. Both were normal to investment operations and neither can be considered as an exception and do not require a response from management. A copy of the Independent Accountant's Agreed-Upon Procedures Report is attached to this quarterly report (Section F).

Cash Management Projection

Based on the Finance Department's cash flow projection as of September 30, 2018, total revenues and investment maturities for the next six months are anticipated to be approximately \$1.539 billion. This is sufficient to cover projected expenditures of approximately \$1.482 billion.

Statement of Compliance with the Policy

There were no exceptions or violations outstanding for the quarter ended September 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 2018-19 Budget

The following is a comparison of actual General Fund investment earnings, on an accrual basis, to the fiscal year 2018-19 budget. The fiscal year 2018-19 budgeted interest earnings for the General Fund is \$3 million, and the forecasted net interest yield is 1.66%. The schedule below compares the unaudited actual net investment earnings to the General Fund budget for the quarter ended September 30, 2018. The interest earnings are greater than the forecast for the quarter and for the fiscal year.

BUDGET COMPARISON

<u>Net Investment Earnings</u>	<u>Yield</u>
<i>Quarter Ended September 30, 2018</i>	
Budget ^(a)	1.66%
Actual ^(b)	<u>1.79%</u>
Variance	0.13%
<i>Fiscal Year to Date</i>	
Budget ^(a)	1.66%
Actual ^(b)	<u>1.79%</u>
Variance	0.13%

(a) Reflects the 2019-2023 General Fund Forecast Information submitted by Finance on February 13, 2018.

(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 E 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 September 2018 to 2.25%. Inflation, although eased off a little in September, stays above the Fed's target and the national unemployment rate remained low at below 4%. It is widely expected that the Federal Reserve will make one more rate hike in 2018 and continue rate increases in 2019. Looking ahead, it is difficult to say whether the United States can maintain the economic growth at the current pace. Rising costs and increasing tariffs are negatively impacting US industrial companies' bottom lines. Internationally, Brexit and Italy's rule-defying budget are two major concerns of the global market. The disappearance of Washington Post columnist, Jamal Khashoggi, has further strained the relationship between Saudi Arabia and the United States.

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 September 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 September 30, 2018.

CONCLUSION

The total investment portfolio as of September 30, 2018 was \$1,475,387,992, decreased by approximately \$330.42 million from the previous quarter. For the quarter ended September 30, 2018, the earned interest yield was 1.936%, an increase from 1.659% reported for the previous quarter. The average days to maturity increased from 520 days on June 30, 2018, to 581 days on September 30, 2018. As of September 30, 2018, approximately 35% of the total portfolio was invested in U.S. Treasuries and agency securities.



JULIA H. COOPER
Director of Finance

THIS PAGE IS INTENTIONALLY LEFT BLANK

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.

THIS PAGE IS INTENTIONALLY LEFT BLANK

City of San Jose
Portfolio Statistics
Funds: 003, 152, 554
07/01/18 THROUGH 09/30/18

	Fund 003	Fund 152	Fund 554	Consolidated
TOTAL INCOME RECEIVED IN THIS PERIOD:	9,391,762.44	-	36,972.62	9,428,735.06
TOTAL NET EARNINGS THIS PERIOD:	7,578,127.47	5,195.28	38,428.91	7,621,751.66
AVERAGE DAILY PORTFOLIO BALANCE:	1,553,950,826.67	876,766.96	7,069,141.74	1,561,896,735.37
EARNED INCOME YIELD THIS PERIOD	1.935	2.351	2.157	1.936
END OF PERIOD PORTFOLIO BALANCE:	1,467,600,521.09	876,766.96	6,910,703.46	1,475,387,991.51
CURRENT AMORTIZED BOOK VALUE:	1,463,983,760.24	879,949.22	6,910,703.46	1,471,774,412.92
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.939	2.346	2.160	1.941
WEIGHTED AVERAGE DAYS OF MATURITY:	584.00	257.00	1.00	581.00

THIS PAGE IS INTENTIONALLY LEFT BLANK

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.

THIS PAGE IS INTENTIONALLY LEFT BLANK



City of San Jose
Total Earnings
Sorted by Fund - Investment Number
July 1, 2018 - September 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
Fund: General Pool												
CITY	32936	003	STPOOL	30,873,000.00	60,920,000.00	32,851,835.21	2.160	2.157	178,605.70	0.00	0.00	178,605.70
VP6000104	36512	003	WELLS	10,608.57	11,256.80	76,902.18	1.583	1.818	352.48	0.00	0.00	352.48
CSJFA	37042	003	STPOOL	29,256,000.00	34,896,000.00	25,021,820.84	2.160	2.157	136,036.23	0.00	0.00	136,036.23
3133EDM25	37222	003	FFCB	6,000,000.00	5,963,820.00	5,963,820.00	1.460	1.593	21,900.00	2,053.08	0.00	23,953.08
3133EEW55	37331	003	FFCB	20,000,000.00	20,026,400.00	20,026,400.00	1.800	1.757	90,000.00	-1,326.63	0.00	88,673.37
3133ECTM6	37345	003	FFCB	0.00	7,153,510.00	77,755.54	1.900	1.160	369.44	-142.14	0.00	227.30
594918BF0	37363	003	MSFT	5,000,000.00	4,995,000.00	4,995,000.00	1.300	1.324	16,250.00	416.66	0.00	16,666.66
14912L5T4	37372	003	CAT	0.00	8,270,083.40	6,022,778.13	2.450	1.580	35,787.01	-11,799.82	0.00	23,987.19
91412GSB2	37374	003	UNVHGR	8,265,000.00	8,314,920.60	8,314,920.60	1.796	1.603	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	1.603	11,225.00	-1,064.21	0.00	10,160.79
69371RM60	37377	003	PCAR	0.00	6,400,000.00	3,060,869.57	1.750	1.734	13,377.78	0.00	0.00	13,377.78
912828VV9	37378	003	USTR	10,000,000.00	10,179,687.50	10,179,687.50	2.125	1.705	53,421.69	-9,684.39	0.00	43,737.30
24422ESF7	37380	003	DE	5,160,000.00	5,184,819.60	5,184,819.60	1.950	1.762	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	1.484	68,250.00	-15,231.72	0.00	53,018.28
45905UUW2	37387	003	IBRD	0.00	30,000,000.00	326,086.96	1.095	1.110	912.50	0.00	0.00	912.50
478160BG8	37389	003	JNJ	8,235,000.00	8,344,031.40	8,344,031.40	1.650	1.164	33,969.37	-9,480.99	0.00	24,488.38
24422ESF7	37390	003	DE	5,000,000.00	5,042,200.00	5,042,200.00	1.950	1.631	24,375.00	-3,641.41	0.00	20,733.59
594918BF0	37391	003	MSFT	10,000,000.00	10,004,000.00	10,004,000.00	1.300	1.275	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	1.141	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	1.450	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	1.154	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	1.019	14,375.00	-1,484.57	0.00	12,890.43
4581X0CD8	37404	003	USB	10,000,000.00	10,350,000.00	10,350,000.00	2.125	1.305	53,125.00	-19,079.35	0.00	34,045.65
91412GD44	37405	003	UNVHGR	5,570,000.00	5,570,000.00	5,570,000.00	1.490	1.478	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	1.324	30,174.37	-5,554.82	0.00	24,619.55
13063CP87	37408	003	CAS	10,000,000.00	10,000,000.00	10,000,000.00	1.500	1.488	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	1.606	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	1.291	29,421.88	1,180.15	0.00	30,602.03
478160BG8	37413	003	JNJ	10,000,000.00	10,179,100.00	10,179,100.00	1.650	0.933	41,250.00	-17,313.64	0.00	23,936.36
713448DG0	37414	003	PEP	10,000,000.00	10,083,700.00	10,083,700.00	2.900	2.631	74,386.93	-7,519.92	0.00	66,867.01
3133EFW52	37415	003	FFCB	5,000,000.00	5,023,250.00	5,023,250.00	1.150	0.990	14,375.00	-1,840.37	0.00	12,534.63
25468PDD5	37421	003	DIS	0.00	5,073,000.00	4,301,021.74	1.500	0.854	15,833.33	-6,573.46	0.00	9,259.87

Portfolio CITY
AP
TE (PRF_TE) 7.3.6
Report Ver. 7.3.7

City of San Jose
Total Earnings
July 1, 2018 - September 30, 2018

Page 2

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												
478160BR4	37422	003	JNJ	10,000,000.00	10,032,000.00	10,032,000.00	1.125	0.999	28,125.00	-2,868.52	0.00	25,256.48
64990CEL1	37427	003	NYSHGR	0.00	4,600,000.00	0.00	1.203		0.00	0.00	0.00	0.00
3132X0HD6	37431	003	FAMC	10,000,000.00	10,022,570.00	10,022,570.00	1.030	0.942	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	0.996	25,000.00	103.25	0.00	25,103.25
3136G3TN5	37433	003	FNMA	30,000,000.00	30,000,000.00	30,000,000.00	1.210	1.200	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	1.135	22,661.00	-7,183.24	0.00	15,477.76
459200HE4	37435	003	IBM	4,600,000.00	4,692,000.00	4,692,000.00	1.875	1.153	21,562.50	-7,923.45	0.00	13,639.05
037833BQ2	37436	003	AAPL	6,870,000.00	6,979,370.40	6,979,370.40	1.700	1.076	29,197.50	-10,274.88	0.00	18,922.62
037833BQ2	37437	003	AAPL	3,130,000.00	3,179,829.60	3,179,829.60	1.700	1.076	13,302.50	-4,681.28	0.00	8,621.22
45905UXD1	37438	003	IBRD	0.00	25,000,000.00	271,739.13	0.800	6.489	4,444.44	0.00	0.00	4,444.44
4581X0BR8	37439	003	IADB	0.00	20,381,000.00	11,962,760.87	1.750	0.850	51,527.78	-25,888.46	0.00	25,639.32
94974BFU9	37441	003	WFC	15,000,000.00	15,285,000.00	15,285,000.00	2.125	1.414	79,687.50	-25,196.47	0.00	54,491.03
459200HT1	37443	003	IBM	7,948,000.00	8,127,386.36	8,127,386.36	1.950	1.060	38,746.50	-17,030.35	0.00	21,716.15
3130A7GC3	37445	003	FHLB	0.00	3,507,798.00	3,393,413.28	1.050	0.940	8,881.25	-838.60	0.00	8,042.65
3130A8QS5	37449	003	FHLB	10,000,000.00	9,950,700.00	9,950,700.00	1.125	1.220	28,125.00	2,465.00	0.00	30,590.00
25468PDD5	37458	003	DIS	0.00	8,870,726.40	7,520,833.25	1.500	0.887	27,740.00	-10,928.84	0.00	16,811.16
713448CK2	37459	003	PEP	3,841,000.00	3,954,117.45	3,954,117.45	2.250	1.007	21,605.62	-11,568.83	0.00	10,036.79
594918BN3	37462	003	MSFT	10,000,000.00	10,004,400.00	10,004,400.00	1.100	1.076	27,500.00	-366.67	0.00	27,133.33
25468PDA1	37463	003	DIS	5,037,000.00	5,150,836.20	5,150,836.20	1.850	1.015	23,296.13	-10,123.77	0.00	13,172.36
037833CB4	37464	003	AAPL	8,831,000.00	8,828,412.52	8,828,412.52	1.100	1.101	24,285.25	216.83	0.00	24,502.08
69371RN36	37465	003	PCAR	2,000,000.00	2,000,000.00	2,000,000.00	1.200	1.190	6,000.00	0.00	0.00	6,000.00
3137EAE9	37466	003	FHLMC	10,000,000.00	9,949,200.00	9,949,200.00	1.125	1.223	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	1.421	49,483.75	-3,553.55	0.00	45,930.20
3134G93L9	37476	003	FHLMC	7,560,000.00	7,560,756.00	7,560,756.00	1.250	1.236	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	1.323	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	1.323	21,937.50	-255.29	0.00	21,682.21
20772J4E9	37483	003	CTS	10,000,000.00	10,567,400.00	10,567,400.00	4.000	1.050	100,000.00	-72,025.39	0.00	27,974.61
594918BN3	37485	003	MSFT	5,000,000.00	4,984,035.00	4,984,035.00	1.100	1.209	13,750.00	1,435.41	0.00	15,185.41
084664CL3	37487	003	BRK	10,050,000.00	10,081,114.80	10,081,114.80	2.574	2.505	66,463.66	-2,803.68	0.00	63,659.98
438516BJ4	37489	003	HON	10,000,000.00	10,000,000.00	10,000,000.00	1.400	1.389	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	1.023	11,112.50	-2,048.38	0.00	9,064.12
459200HW4	37493	003	IBM	10,000,000.00	10,056,680.00	10,056,680.00	2.708	2.492	69,407.50	-6,230.06	0.00	63,177.44
544445AZ2	37494	003	LOSAPT	2,000,000.00	2,000,000.00	2,000,000.00	2.092	2.075	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	2.045	16,321.95	-5,180.44	0.00	11,141.51
70922PAH5	37497	003	PASTRN	2,000,000.00	2,057,320.00	2,057,320.00	2.609	1.960	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	2.154	53,750.00	484.61	0.00	54,234.61
544351KP3	37507	003	LOSAPT	6,560,000.00	6,501,616.00	6,501,616.00	1.930	2.173	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	2.299	17,468.75	1,228.47	0.00	18,697.22
3130AAJP4	37512	003	FHLB	30,000,000.00	30,000,000.00	30,000,000.00	1.740	1.726	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	1.819	13,681.25	8,638.89	0.00	22,320.14

Portfolio CITY
AP
TE (PRF_TE) 7.3.6
Report Ver. 7.3.7

City of San Jose
Total Earnings
July 1, 2018 - September 30, 2018

Page 3

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												
3130AAKK3	37516	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	1.420	1.408	71,000.00	0.00	0.00	71,000.00
69371RM60	37517	003	PCAR	0.00	2,461,686.50	1,177,328.33	1.750	1.431	5,121.18	-875.47	0.00	4,245.71
3134GAL77	37518	003	FHLMC	0.00	20,000,000.00	217,391.30	2.900	1.166	638.89	0.00	0.00	638.89
191216BV1	37520	003	KO	9,000,000.00	8,982,000.00	8,982,000.00	1.375	1.451	30,937.50	1,901.40	0.00	32,838.90
084664CG4	37521	003	BRK	4,500,000.00	4,512,195.00	4,512,195.00	1.700	1.557	19,125.00	-1,412.55	0.00	17,712.45
912828XE5	37522	003	USTR	15,000,000.00	14,946,093.75	14,946,093.75	1.500	1.608	56,557.37	4,032.01	0.00	60,589.38
459058FY4	37523	003	IBRD	10,000,000.00	9,945,700.00	9,945,700.00	2.000	2.103	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	1.534	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	1.904	24,725.00	-3,890.43	0.00	20,834.57
084670BL1	37527	003	AAPL	4,861,000.00	4,906,985.06	4,906,985.06	2.100	1.700	25,520.25	-4,498.54	0.00	21,021.71
13066YTY5	37529	003	CASPWR	9,647,374.17	9,485,008.86	9,485,008.86	1.713	2.128	41,314.88	9,550.90	0.00	50,865.78
912828R77	37530	003	USTR	10,000,000.00	9,790,234.38	9,790,234.38	1.375	1.896	34,562.85	12,214.20	0.00	46,777.05
91159HHH6	37531	003	USB	5,000,000.00	5,052,500.00	5,052,500.00	2.200	1.694	27,500.00	-5,921.06	0.00	21,578.94
037833CK4	37532	003	AAPL	10,000,000.00	9,995,100.00	9,995,100.00	1.900	1.902	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	1.640	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	2.232	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	1.636	61,500.00	325.61	0.00	61,825.61
91412GSB2	37537	003	UNVHGR	5,875,000.00	5,910,132.50	5,910,132.50	1.796	1.505	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	1.559	22,000.00	9,110.56	0.00	31,110.56
13066YTT2	37546	003	CASPWR	20,000,000.00	19,750,600.00	19,750,600.00	2.000	2.259	100,000.00	12,470.00	0.00	112,470.00
06406HCZ0	37549	003	BK	7,666,000.00	7,721,425.18	7,721,425.18	2.150	1.862	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	1.437	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	1.384	109,375.00	-72,341.62	0.00	37,033.38
91412GSB2	37553	003	UNVHGR	2,845,000.00	2,864,915.00	2,864,915.00	1.796	1.435	12,774.05	-2,412.32	0.00	10,361.73
3132X0TR2	37554	003	FAMC	0.00	50,000,000.00	543,478.26	1.275	1.293	1,770.83	0.00	0.00	1,770.83
25468PDU7	37555	003	DIS	13,800,000.00	13,798,620.00	13,798,620.00	1.800	1.789	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	1.694	137,500.00	-90,855.73	0.00	46,644.27
3130ABMF0	37559	003	FHLB	30,000,000.00	30,000,000.00	30,000,000.00	2.157	2.187	165,370.00	0.00	0.00	165,370.00
20772JL67	37560	003	CTS	3,000,000.00	3,007,500.00	3,007,500.00	2.570	2.482	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	1.513	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	2.053	155,250.00	0.00	0.00	155,250.00
84247PHX2	37565	003	STNPWR	2,710,000.00	2,831,272.50	2,831,272.50	3.258	2.229	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	1.532	23,437.50	-4,023.36	0.00	19,414.14
3130ABQY5	37569	003	FHLB	3,625,000.00	3,636,672.50	3,636,672.50	1.800	1.698	16,312.50	-745.58	0.00	15,566.92
3133XU3G6	37570	003	FHLB	3,735,000.00	3,942,468.05	3,942,468.05	4.375	1.384	40,851.56	-27,100.32	0.00	13,751.24
45950VLD6	37571	003	IFC	10,000,000.00	10,000,000.00	10,000,000.00	1.620	1.607	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	2.774	53,475.00	-18,836.64	0.00	34,638.36
912828L24	37574	003	USTR	15,000,000.00	14,973,046.88	14,973,046.88	1.875	1.910	70,705.18	1,379.91	0.00	72,085.09
64990FGS7	37575	003	NYSPT	7,660,000.00	7,660,000.00	7,660,000.00	1.950	1.934	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	1.928	4,860.00	0.00	0.00	4,860.00

Portfolio CITY
AP
TE (PRF_TE) 7.3.6
Report Ver. 7.3.7

City of San Jose
Total Earnings
July 1, 2018 - September 30, 2018

Page 4

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												
91412GSB2	37577	003	UNVHGR	2,950,000.00	2,954,985.50	2,954,985.50	1.796	1.680	13,245.50	-733.16	0.00	12,512.34
89233HG24	37578	003	TMCC	0.00	19,772,444.44	214,917.87		1.641	0.00	888.89	0.00	888.89
13063DDF2	37579	003	CAS	5,000,000.00	5,066,150.00	5,066,150.00	2.500	2.185	31,250.00	-3,354.09	0.00	27,895.91
801546PE6	37580	003	SCR	10,715,000.00	10,781,433.00	10,781,433.00	2.125	1.871	56,923.44	-6,088.56	0.00	50,834.88
3130A72V6	37581	003	FHLB	3,000,000.00	3,000,000.00	3,000,000.00	2.000	1.984	15,000.00	0.00	0.00	15,000.00
69371RN85	37583	003	PCAR	6,050,000.00	6,043,163.50	6,043,163.50	2.050	2.073	31,006.25	571.29	0.00	31,577.54
06371EUV7	37584	003	BMO	0.00	25,000,000.00	271,739.13	1.650	1.673	1,145.83	0.00	0.00	1,145.83
89113XPV0	37586	003	TD	0.00	15,000,000.00	9,945,652.17	1.800	1.825	45,750.00	0.00	0.00	45,750.00
912828L24	37587	003	USTR	5,000,000.00	4,940,625.00	4,940,625.00	1.875	2.146	23,568.39	3,157.51	0.00	26,725.90
13063DDF2	37588	003	CAS	5,000,000.00	5,019,950.00	5,019,950.00	2.500	2.388	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	2.125	52,500.00	978.36	0.00	53,478.36
19121BGB9	37590	003	KO	0.00	7,623,641.67	828,656.70	0.220	1.760	0.00	3,676.25	0.00	3,676.25
89233HG24	37591	003	TMCC	0.00	19,811,111.11	215,338.16		1.740	0.00	944.44	0.00	944.44
91412GSB2	37592	003	UNVHGR	2,405,000.00	2,400,839.35	2,400,839.35	1.796	1.896	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	2.048	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	1.984	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	2.185	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	2.152	135,625.00	0.00	0.00	135,625.00
3133EDKQ4	37597	003	FFCB	2,250,000.00	2,252,775.50	2,252,245.50	2.120	2.061	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	128,416.66	0.00	0.00	128,416.66
912828WS5	37599	003	USTR	10,000,000.00	9,960,156.25	9,960,156.25	1.625	1.890	40,625.00	6,826.12	0.00	47,451.12
78009N6S0	37600	003	RY	0.00	25,000,000.00	16,576,086.96	1.920	1.947	81,333.33	0.00	0.00	81,333.33
912828L32	37601	003	USTR	17,000,000.00	16,677,265.63	16,677,265.63	1.375	2.141	58,763.87	31,221.41	0.00	89,985.28
19121BHH5	37602	003	KO	0.00	19,795,872.22	10,113,108.63	1.810	1.854	0.00	47,261.11	0.00	47,261.11
90331HNJ8	37603	003	USB	4,300,000.00	4,301,157.42	4,297,953.84	2.350	2.368	25,262.50	389.75	0.00	25,652.25
3130ADN32	37604	003	FHLB	5,000,000.00	4,990,850.00	4,990,850.00	2.125	2.202	26,562.50	1,140.59	0.00	27,703.09
78012UBN4	37605	003	RY	0.00	10,000,000.00	6,630,434.78	2.350	2.383	39,819.44	0.00	0.00	39,819.44
912796PW3	37606	003	USTR	0.00	9,913,745.83	6,465,486.41	1.905	1.948	0.00	31,750.00	0.00	31,750.00
25468PDJ2	37607	003	DIS	10,000,000.00	9,900,261.11	9,881,858.33	2.300	2.779	57,500.00	11,707.88	0.00	69,207.88
3130ADV58	37608	003	FHLB	5,000,000.00	5,000,000.00	5,000,000.00	2.250	2.201	27,743.06	0.00	0.00	27,743.06
69371RN93	37609	003	PCAR	9,980,000.00	9,990,844.93	9,980,214.06	2.800	2.852	69,860.00	1,879.15	0.00	71,739.15
3130ADV58	37610	003	FHLB	5,000,000.00	4,998,500.00	4,998,500.00	2.250	2.212	27,743.06	125.00	0.00	27,868.06
79766DKM0	37612	003	SFOAPT	1,500,000.00	1,480,155.00	1,480,155.00	1.944	2.608	7,290.00	2,439.96	0.00	9,729.96
3137EAEM7	37613	003	FHLMC	8,000,000.00	7,998,240.00	7,998,240.00	2.500	2.491	50,000.00	218.78	0.00	50,218.78
36960MJE4	37614	003	GE	0.00	29,709,675.00	24,219,843.75	2.370	2.426	0.00	148,125.00	0.00	148,125.00
19121BKC2	37615	003	KO	10,000,000.00	9,891,225.00	9,891,225.00	2.290	2.347	0.00	58,522.22	0.00	58,522.22
3134GSLG8	37616	003	FHLMC	20,000,000.00	20,000,000.00	20,000,000.00	3.060	3.035	153,000.00	0.00	0.00	153,000.00
69371RN85	37617	003	PCAR	7,068,000.00	6,920,349.48	6,920,349.48	2.050	2.911	36,223.50	14,554.82	0.00	50,778.32
46625HQJ2	37618	003	JPM	15,000,000.00	14,806,365.00	14,783,498.15	2.550	3.195	95,625.00	23,410.65	0.00	119,035.65
90331HMY6	37619	003	USB	10,000,000.00	9,898,544.44	9,898,544.44	1.400	2.517	35,000.00	27,806.35	0.00	62,806.35

Portfolio CITY
AP
TE (PRF_TE) 7.3.6
Report Ver. 7.3.7

City of San Jose
Total Earnings
July 1, 2018 - September 30, 2018

Page 5

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												
13063DGA0	37620	003	CAS	6,000,000.00	6,003,260.00	6,003,260.00	2.800	2.813	42,000.00	568.69	0.00	42,568.69
713448BR8	37621	003	PEP	11,011,000.00	11,099,591.14	11,099,591.14	3.125	2.811	86,023.44	-7,373.50	0.00	78,649.94
3134GSMZ5	37622	003	FHLMC	5,000,000.00	5,000,000.00	5,000,000.00	3.000	2.976	37,500.00	0.00	0.00	37,500.00
438516BJ4	37623	003	HON	6,722,000.00	6,608,950.90	6,608,950.90	1.400	2.667	23,527.00	20,898.24	0.00	44,425.24
91412HBK8	37624	003	UNVHGR	4,000,000.00	4,000,000.00	4,000,000.00	3.297	3.270	32,970.00	0.00	0.00	32,970.00
13067WPE6	37625	003	CASPWR	3,750,000.00	3,688,237.50	3,688,237.50	2.518	2.908	23,606.25	3,431.25	0.00	27,037.50
06371E7K7	37626	003	BMO	20,000,000.00	20,000,000.00	20,000,000.00	2.400	2.433	122,666.66	0.00	0.00	122,666.66
06406HDD8	37627	003	BK	5,000,000.00	5,003,072.22	4,983,642.87	2.600	2.920	32,500.00	4,175.31	0.00	36,675.31
06406HDD8	37628	003	BK	7,000,000.00	6,994,952.22	6,965,031.03	2.600	3.028	45,500.00	7,650.58	0.00	53,150.58
74005PBP8	37629	003	PX	2,626,000.00	2,600,947.96	2,599,849.04	2.250	2.922	14,771.25	4,377.53	0.00	19,148.78
06417GW20	37630	003	BNS	30,000,000.00	30,000,000.00	30,000,000.00	2.670	2.707	204,700.00	0.00	0.00	204,700.00
3134GSQW8	37631	003	FHLMC	25,000,000.00	25,000,000.00	25,000,000.00	3.000	2.976	187,500.00	0.00	0.00	187,500.00
931142EJ8	37632	003	WMT	5,000,000.00	4,999,750.00	4,999,750.00	3.125	3.101	39,062.50	20.91	0.00	39,083.41
4581X0CZ9	37634	003	IADB	20,000,000.00	19,184,477.78	19,166,872.10	1.750	2.926	87,500.00	53,858.08	0.00	141,358.08
3135G0U35	37636	003	FNMA	20,000,000.00	19,995,400.00	19,995,400.00	2.750	2.736	137,500.00	384.40	0.00	137,884.40
544351MN6	37638	003	LOSAPT	4,815,000.00	0.00	4,240,353.30	2.900	2.861	30,642.13	-63.87	0.00	30,578.26
45905UK37	37639	003	IBRD	10,000,000.00	0.00	9,249,170.62	2.100	3.015	50,166.66	20,114.61	0.00	70,281.27
89233HPE8	40001	003	TMCC	15,000,000.00	0.00	14,445,456.53	2.480	2.554	0.00	93,000.00	0.00	93,000.00
89233HQU1	40002	003	TMCC	15,000,000.00	0.00	14,398,630.43	2.520	2.604	0.00	94,500.00	0.00	94,500.00
06406HDF3	40003	003	BK	3,700,000.00	0.00	2,112,210.15	2.450	3.069	13,093.89	3,243.85	0.00	16,337.74
46625HRT9	40005	003	JPM	7,000,000.00	0.00	3,443,020.00	2.400	3.169	21,000.00	6,505.64	0.00	27,505.64
46625HHZ6	40006	003	JPM	5,000,000.00	0.00	2,392,646.92	4.625	3.141	26,336.81	-7,396.73	0.00	18,940.08
3130AEWA4	40007	003	FHLB	10,000,000.00	0.00	2,603,086.96	2.625	2.773	17,500.00	693.55	0.00	18,193.55
13063DGN2	40008	003	CAS	5,000,000.00	0.00	717,197.28	3.400	3.086	6,138.89	-560.27	0.00	5,578.62
3130AEY38	40011	003	FHLB	5,000,000.00	0.00	163,043.48	3.200	3.244	1,333.33	0.00	0.00	1,333.33
Subtotal				1,465,064,982.74	1,797,173,972.44	1,553,950,828.67		1.935	7,490,960.12	87,167.35	0.00	7,578,127.47
Fund: CSJ/CSC JP												
912828R85	37637	152	USTR	889,000.00	876,766.96	876,766.96	0.875	2.351	1,955.32	3,239.96	0.00	5,195.28
Subtotal				889,000.00	876,766.96	876,766.96		2.351	1,955.32	3,239.96	0.00	5,195.28
Fund: Airport 2007A												
VP6000104	37053	554	WELLS	4,586.23	4,121.50	4,496.70	1.582	1.811	20.53	0.00	0.00	20.53
SYS37370	37370	554	STPOOL	6,906,117.23	7,753,163.81	7,064,645.04	2.160	2.157	38,408.38	0.00	0.00	38,408.38
Subtotal				6,910,703.46	7,757,285.31	7,069,141.74		2.157	38,428.91	0.00	0.00	38,428.91
Total				1,472,864,686.20	1,805,808,024.71	1,561,896,735.37		1.936	7,531,344.35	90,407.31	0.00	7,621,751.66

THIS PAGE IS INTENTIONALLY LEFT BLANK

SECTION C

PORTFOLIO HOLDINGS AT COST

Investment Status Report shows cost information of portfolio holdings including yield to maturity, accrued interest at purchase, current principal and amortized book value 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.

THIS PAGE IS INTENTIONALLY LEFT BLANK

City of San Jose
Portfolio Management
Investment Status Report - Investments
September 30, 2018

Page 1

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Money Markets												
VP6000104	36512	WELLS	10,608.57	1.583			1.583	1.583	08/01 - Monthly		10,608.57	10,608.57
VP6000104	37053	WELLS	4,586.23	1.582			1.582	1.582	08/01 - Monthly		4,586.23	4,586.23
Money Markets Totals			15,194.80				1.583	1.583		0.00	15,194.80	15,194.80
State Pool												
CITY	32936	STPOOL	30,873,000.00	2.160			2.160	2.160	10/01 - Quarterly		30,873,000.00	30,873,000.00
CSJFA	37042	STPOOL	29,256,000.00	2.160			2.160	2.160	08/01 - Quarterly		29,256,000.00	29,256,000.00
SYS37370	37370	STPOOL	6,906,117.23	2.160			2.160	2.160	01/01 - Quarterly		6,906,117.23	6,906,117.23
State Pool Totals			67,035,117.23				2.160	2.160		0.00	67,035,117.23	67,035,117.23
Corp Medium Term Notes												
037833BQ2	37434	AAPL	5,332,000.00	1.700	02/22/2019	06/20/2016	1.151	1.151	08/23 - 02/23	Received	5,408,780.80	5,343,253.73
037833BQ2	37436	AAPL	6,870,000.00	1.700	02/22/2019	06/24/2016	1.091	1.091	08/23 - 02/23	Received	6,979,370.40	6,886,097.31
037833BQ2	37437	AAPL	3,130,000.00	1.700	02/22/2019	06/24/2016	1.091	1.091	08/23 - 02/23	Received	3,179,829.60	3,137,334.00
037833CB4	37464	AAPL	8,831,000.00	1.100	08/02/2019	08/08/2016	1.110	1.110	02/04 - 08/04	Received	8,828,412.52	8,830,274.83
084670BL1	37527	AAPL	4,861,000.00	2.100	08/14/2019	01/24/2017	1.720	1.720	02/14 - 08/14	Received	4,906,985.06	4,876,644.92
037833CK4	37532	AAPL	10,000,000.00	1.900	02/07/2020	02/09/2017	1.917	1.917	08/07 - 02/07		9,995,100.00	9,997,790.91
037833CB4	37544	AAPL	8,000,000.00	1.100	08/02/2019	04/28/2017	1.565	1.565	08/04 - 02/04	Received	7,917,600.00	7,969,530.22
06406HCW7	37526	BK	4,300,000.00	2.300	09/11/2019	01/24/2017	1.927	1.927	03/11 - 09/11	Received	4,340,936.00	4,314,697.19
06406HCZ0	37549	BK	7,666,000.00	2.150	02/24/2020	05/09/2017	1.882	1.882	08/24 - 02/24	Received	7,721,425.18	7,693,740.16
06406HDD8	37627	BK	5,000,000.00	2.600	08/17/2020	06/07/2018	2.946	2.946	08/17 - 02/17	Received	4,963,350.00	4,968,638.73
06406HDD8	37628	BK	7,000,000.00	2.600	08/17/2020	06/18/2018	3.054	3.054	08/17 - 02/17	Received	6,933,780.00	6,942,535.66
06406HDF3	40003	BK	3,700,000.00	2.450	11/27/2020	08/09/2018	3.082	3.082	11/27 - 05/27	18,130.00	3,648,348.00	3,651,591.85
084664CG4	37521	BRK	4,500,000.00	1.700	03/15/2019	01/18/2017	1.571	1.571	03/15 - 09/15	Received	4,512,195.00	4,502,573.98
166764BS8	37533	CVX	6,500,000.00	1.686	02/28/2019	03/06/2017	1.654	1.654	08/28 - 02/28	Received	6,504,030.00	6,500,832.04
24422ESF7	37380	DE	5,160,000.00	1.950	12/13/2018	01/11/2016	1.780	1.780	06/13 - 12/13	Received	5,184,819.60	5,161,698.68
24422ESF7	37390	DE	5,000,000.00	1.950	12/13/2018	01/20/2016	1.650	1.650	06/13 - 12/13	Received	5,042,200.00	5,002,913.14
25468PDA1	37463	DIS	5,037,000.00	1.850	05/30/2019	08/08/2016	1.032	1.032	11/30 - 05/30	Received	5,150,836.20	5,063,884.24
25468PDU7	37555	DIS	13,800,000.00	1.800	06/05/2020	06/20/2017	1.803	1.803	12/05 - 06/05	Received	13,798,620.00	13,799,217.35
25468PDJ2	37607	DIS	10,000,000.00	2.300	02/12/2021	04/05/2018	2.790	2.790	08/12 - 02/12	Received	9,866,400.00	9,889,295.42
36962G4J0	37557	GE	10,000,000.00	5.500	01/08/2020	06/23/2017	1.767	1.767	07/08 - 01/08	Received	10,923,700.00	10,461,345.25
438516BJ4	37489	HON	10,000,000.00	1.400	10/30/2019	10/31/2016	1.400	1.400	04/30 - 10/30		10,000,000.00	10,000,000.00
438516BJ4	37623	HON	6,722,000.00	1.400	10/30/2019	05/25/2018	2.675	2.675	10/30 - 04/30	6,535.28	6,602,415.62	6,631,673.16
459200HE4	37435	IBM	4,600,000.00	1.875	05/15/2019	06/20/2016	1.172	1.172	11/15 - 05/15	Received	4,692,000.00	4,619,720.57
459200HT1	37443	IBM	7,948,000.00	1.950	02/12/2019	06/24/2016	1.078	1.078	08/12 - 02/12	Received	8,127,386.36	7,972,788.62
459200HE4	37567	IBM	5,000,000.00	1.875	05/15/2019	08/03/2017	1.547	1.547	11/15 - 05/15	Received	5,028,700.00	5,010,013.71
478160BG8	37389	JNJ	8,235,000.00	1.650	12/05/2018	01/20/2016	1.180	1.180	06/05 - 12/05	Received	8,344,031.40	8,241,742.04

Portfolio CITY
AP
PM (PRF_PMS) 7.3.0
Report Ver. 7.3.7

City of San Jose
Portfolio Management
Investment Status Report - Investments
September 30, 2018

Page 2

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Corp Medium Term Notes												
478160BG8	37413	JNJ	10,000,000.00	1.650	12/05/2018	05/04/2016	0.947	0.947	06/05 - 12/05	Received	10,179,100.00	10,012,311.92
478160BR4	37422	JNJ	10,000,000.00	1.125	03/01/2019	05/17/2016	1.008	1.008	09/01 - 03/01	Received	10,032,000.00	10,004,780.88
46625HQJ2	37618	JPM	15,000,000.00	2.550	03/01/2021	05/07/2018	3.207	3.207	09/01 - 03/01	Received	14,736,240.00	14,773,697.04
46625HRT9	40005	JPM	7,000,000.00	2.400	06/07/2021	08/16/2018	3.182	3.182	12/07 - 06/07	32,200.00	6,853,840.00	6,860,345.64
46625HHZ6	40006	JPM	5,000,000.00	4.625	05/10/2021	08/20/2018	3.255	3.255	11/10 - 05/10	64,236.11	5,176,800.00	5,169,403.27
191216BV1	37520	KO	9,000,000.00	1.375	05/30/2019	01/18/2017	1.461	1.461	05/30 - 11/30	Received	8,982,000.00	8,994,950.70
594918BF0	37363	MSFT	5,000,000.00	1.300	11/03/2018	11/03/2015	1.334	1.334	05/03 - 11/03		4,995,000.00	4,999,851.85
594918BF0	37391	MSFT	10,000,000.00	1.300	11/03/2018	01/20/2016	1.285	1.285	05/03 - 11/03	Received	10,004,000.00	10,000,127.62
594918BN3	37462	MSFT	10,000,000.00	1.100	08/08/2019	08/08/2016	1.085	1.085	02/08 - 08/08		10,004,400.00	10,001,250.74
594918BN3	37485	MSFT	5,000,000.00	1.100	08/08/2019	10/27/2016	1.217	1.217	02/08 - 08/08	Received	4,984,035.00	4,995,103.64
69371RM86	37407	PCAR	7,315,000.00	1.650	02/25/2019	04/21/2016	1.339	1.339	08/25 - 02/25	Received	7,378,201.60	7,323,887.73
69371RN36	37465	PCAR	2,000,000.00	1.200	08/12/2019	08/11/2016	1.200	1.200	02/12 - 08/12		2,000,000.00	2,000,000.00
69371RN85	37583	PCAR	6,050,000.00	2.050	11/13/2020	11/16/2017	2.089	2.089	05/13 - 11/13	Received	6,043,163.50	6,045,163.03
69371RN93	37609	PCAR	9,980,000.00	2.800	03/01/2021	04/09/2018	2.878	2.878	09/01 - 03/01	Received	9,958,243.60	9,961,834.87
69371RN85	37617	PCAR	7,068,000.00	2.050	11/13/2020	04/30/2018	2.910	2.910	05/13 - 11/13	Received	6,920,349.48	6,944,769.23
713448CK2	37459	PEP	3,841,000.00	2.250	01/07/2019	07/27/2016	1.027	1.027	01/07 - 07/07	Received	3,954,117.45	3,853,340.09
713448DJ4	37480	PEP	5,000,000.00	1.350	10/04/2019	10/07/2016	1.334	1.334	04/04 - 10/04	Received	5,002,350.00	5,000,792.06
713448DJ4	37481	PEP	6,500,000.00	1.350	10/04/2019	10/07/2016	1.334	1.334	04/04 - 10/04	Received	6,503,055.00	6,501,029.68
713448BR8	37621	PEP	11,011,000.00	3.125	11/01/2020	05/18/2018	2.845	2.845	11/01 - 05/01	16,248.87	11,083,342.27	11,072,445.87
74005PBP8	37629	PX	2,626,000.00	2.250	09/24/2020	06/22/2018	2.943	2.943	09/24 - 03/24	Received	2,586,504.96	2,591,320.24
91159HHE3	37383	USB	14,000,000.00	1.950	11/15/2018	01/20/2016	1.504	1.504	05/15 - 11/15	Received	14,171,780.00	14,007,446.62
91159HHH6	37531	USB	5,000,000.00	2.200	04/25/2019	02/07/2017	1.715	1.715	04/25 - 10/25	Received	5,052,500.00	5,013,421.05
90331HNJ8	37603	USB	4,300,000.00	2.350	01/23/2020	02/08/2018	2.387	2.387	07/23 - 01/23	Received	4,296,947.00	4,297,956.01
90331HMY6	37619	USB	10,000,000.00	1.400	04/26/2019	05/10/2018	2.533	2.533	10/26 - 04/26	5,444.44	9,893,100.00	9,936,663.29
94974BFU9	37441	WFC	15,000,000.00	2.125	04/22/2019	06/24/2016	1.437	1.437	10/22 - 04/22	Received	15,285,000.00	15,056,272.10
931142EJ8	37632	WMT	5,000,000.00	3.125	06/23/2021	06/27/2018	3.127	3.127	12/23 - 06/23		4,999,750.00	4,999,771.84
Corp Medium Term Notes Totals			377,883,000.00				1.856	1.856		142,794.70	379,877,071.60	377,887,764.72
Negotiable CDs												
06371E7K7	37626	BMO	20,000,000.00	2.400	02/01/2019	06/05/2018	2.400	2.433	02/01 - At Maturity		20,000,000.00	20,000,000.00
06417GW20	37630	BNS	30,000,000.00	2.670	05/29/2019	06/22/2018	2.670	2.707	05/29 - At Maturity		30,000,000.00	30,000,000.00
94989RWH7	37598	WELLS	25,000,000.00	2.010	11/23/2018	01/09/2018	2.010	2.038	11/23 - At Maturity		25,000,000.00	25,000,000.00
Negotiable CDs Totals			75,000,000.00				2.378	2.411		0.00	75,000,000.00	75,000,000.00
Commercial Paper Discounts												
19121BKC2	37615	KO	10,000,000.00	2.290	10/12/2018	04/24/2018	2.315	2.347	10/12 - At Maturity		9,891,225.00	9,993,002.78
89233HPE8	40001	TMCC	15,000,000.00		02/14/2019	07/03/2018	2.563	2.599	02/14 - At Maturity		14,766,466.67	14,859,466.67

Portfolio CITY
AP
PM (PRF_PMS) 7.3.0

City of San Jose
Portfolio Management
Investment Status Report - Investments
September 30, 2018

Page 3

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Commercial Paper Discounts												
89233HQU1	40002	TMCC	15,000,000.00	2.520	03/28/2019	07/03/2018	2.604	2.640	03/28 - At Maturity		14,718,600.00	14,813,100.00
Commercial Paper Discounts Totals			40,000,000.00				2.516	2.551		0.00	39,376,291.67	39,665,569.45
Federal Agency Coupon Securities												
3132X0HD6	37431	FAMC	10,000,000.00	1.030	05/10/2019	06/15/2016	0.951	0.951	11/10 - 05/10	Received	10,022,570.00	10,004,729.98
3132X0SA0	37536	FAMC	15,000,000.00	1.640	04/17/2020	04/19/2017	1.649	1.649	10/17 - 04/17		14,996,100.00	14,997,988.50
3132X0SA0	37593	FAMC	10,000,000.00	1.640	04/17/2020	12/29/2017	2.057	2.057	04/17 - 10/17	Received	9,906,690.00	9,937,342.56
3132X0B91	37594	FAMC	50,000,000.00	2.000	07/01/2020	01/19/2018	2.000	2.000	07/01 - 01/01		50,000,000.00	50,000,000.00
3133EDM25	37222	FFCB	6,000,000.00	1.460	11/21/2018	06/25/2014	1.602	1.602	11/21 - 05/21	Received	5,963,820.00	5,998,859.39
3133EEW55	37331	FFCB	20,000,000.00	1.800	06/15/2020	06/24/2015	1.772	1.772	12/15 - 06/15	Received	20,026,400.00	20,009,050.59
3133EFW52	37403	FFCB	5,000,000.00	1.150	07/01/2019	04/04/2016	1.029	1.029	07/01 - 01/01	Received	5,019,250.00	5,004,453.73
3133EFW52	37415	FFCB	5,000,000.00	1.150	07/01/2019	05/04/2016	1.000	1.000	07/01 - 01/01	Received	5,023,250.00	5,005,521.11
3133EDKQ4	37597	FFCB	2,250,000.00	2.120	07/01/2020	01/05/2018	2.079	2.079	07/01 - 01/01	Received	2,252,245.50	2,251,578.87
3130A7CV5	37398	FHLB	10,000,000.00	1.375	02/18/2021	02/18/2016	1.459	1.459	08/18 - 02/18		9,959,600.00	9,980,765.11
3130A8QS5	37449	FHLB	10,000,000.00	1.125	07/14/2021	07/14/2016	1.227	1.227	01/14 - 07/14		9,950,700.00	9,972,528.94
3130AAJP4	37512	FHLB	30,000,000.00	1.740	07/01/2020	01/20/2017	1.740	1.740	07/01 - 01/01		30,000,000.00	30,000,000.00
3130AAKK3	37516	FHLB	20,000,000.00	1.420	07/01/2019	01/23/2017	1.420	1.420	07/01 - 01/01		20,000,000.00	20,000,000.00
3133XU3G6	37551	FHLB	10,000,000.00	4.375	07/01/2019	05/10/2017	1.480	1.480	07/01 - 01/01	Received	10,607,900.00	10,212,883.27
3133XU3G6	37552	FHLB	10,000,000.00	4.375	07/01/2019	05/17/2017	1.426	1.426	07/01 - 01/01	Received	10,614,100.00	10,217,024.87
3130ABQY5	37569	FHLB	3,625,000.00	1.800	07/01/2021	08/02/2017	1.714	1.714	01/01 - 07/01	Received	3,636,672.50	3,633,201.40
3133XU3G6	37570	FHLB	3,735,000.00	4.375	07/01/2019	08/02/2017	1.422	1.422	01/01 - 07/01	Received	3,942,468.05	3,816,300.98
3130A72V6	37581	FHLB	3,000,000.00	2.000	01/27/2022	11/03/2017	1.750	1.750	01/27 - 07/27	Received	3,000,000.00	3,000,000.00
3130ACZS6	37589	FHLB	10,000,000.00	2.100	07/01/2022	12/20/2017	2.141	2.141	07/01 - 01/01		9,982,270.00	9,985,324.65
3130ADN32	37604	FHLB	5,000,000.00	2.125	02/11/2020	02/09/2018	2.219	2.219	08/11 - 02/11		4,990,850.00	4,993,790.17
3130AEWA4	40007	FHLB	10,000,000.00	2.625	10/01/2020	09/07/2018	0.000	0.000	10/01 - 04/01		9,978,500.00	9,979,193.55
3130AEY38	40011	FHLB	5,000,000.00	3.200	09/28/2023	09/28/2018	3.200	3.200	03/28 - 09/28		5,000,000.00	5,000,000.00
3137EAEC9	37466	FHLMC	10,000,000.00	1.125	08/12/2021	08/12/2016	1.230	1.230	02/12 - 08/12		9,949,200.00	9,970,902.89
3137EAEM7	37613	FHLMC	8,000,000.00	2.500	04/23/2020	04/19/2018	2.511	2.511	10/23 - 04/23		7,998,240.00	7,998,633.81
3134GSLG8	37616	FHLMC	20,000,000.00	3.060	02/28/2023	04/27/2018	3.060	3.060	10/27 - 04/27		20,000,000.00	20,000,000.00
3134GSMZ5	37622	FHLMC	5,000,000.00	3.000	02/23/2022	05/23/2018	3.001	3.001	08/23 - 02/23		5,000,000.00	5,000,000.00
3134GSQW8	37631	FHLMC	25,000,000.00	3.000	08/26/2022	06/25/2018	3.277	3.277	08/26 - 02/26		25,000,000.00	25,000,000.00
3135GOU35	37636	FNMA	20,000,000.00	2.750	06/22/2021	06/25/2018	2.758	2.758	12/22 - 06/22		19,995,400.00	19,995,810.03
Federal Agency Coupon Securities Totals			341,610,000.00				1.938	1.938		0.00	342,816,228.05	341,965,884.40
Treasury Coupon Securities												
912828VV9	37378	USTR	10,000,000.00	2.125	08/31/2020	12/29/2015	1.723	1.723	02/29 - 08/31	Received	10,179,687.50	10,073,685.56
912828XE5	37522	USTR	15,000,000.00	1.500	05/31/2020	01/17/2017	1.610	1.610	05/31 - 11/30	Received	14,946,093.75	14,973,353.66

Portfolio CITY
AP
PM (PRF_PMS) 7.3.0

City of San Jose
Portfolio Management
Investment Status Report - Investments
September 30, 2018

Page 4

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM	YTM 365	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Treasury Coupon Securities												
912828R77	37530	USTR	10,000,000.00	1.375	05/31/2021	02/01/2017	1.882	1.882	05/31 - 11/30	Received	9,790,234.38	9,870,821.55
912828L24	37574	USTR	15,000,000.00	1.875	08/31/2022	09/29/2017	1.913	1.913	02/28 - 08/31	Received	14,973,046.88	14,978,551.50
912828L24	37587	USTR	5,000,000.00	1.875	08/31/2022	12/05/2017	2.140	2.140	02/28 - 08/31	Received	4,940,625.00	4,950,921.24
912828WS5	37599	USTR	10,000,000.00	1.625	06/30/2019	01/09/2018	1.900	1.900	06/30 - 12/31	Received	9,960,156.25	9,979,818.44
912828L32	37601	USTR	17,000,000.00	1.375	08/31/2020	01/23/2018	2.129	2.129	02/28 - 08/31	Received	16,677,265.63	16,762,445.78
912828R85	37637	USTR	889,000.00	0.875	06/15/2019	06/26/2018	2.346	2.346	12/15 - 06/15	233.79	876,533.17	879,949.22
Treasury Coupon Securities Totals			82,889,000.00				1.892	1.892		233.79	82,343,642.56	82,469,546.95
Federal Agency Callables												
3130ADV58	37608	FHLB	5,000,000.00	2.250	04/12/2021	04/12/2018	2.229	2.229	07/12 - Quarterly		5,000,000.00	5,000,000.00
3130ADV58	37610	FHLB	5,000,000.00	2.250	04/12/2021	04/12/2018	2.240	2.240	07/12 - Quarterly		4,998,500.00	4,998,734.72
3134G93L9	37476	FHLMC	7,560,000.00	1.250	08/15/2019	09/16/2016	1.246	1.246	02/15 - 08/15	Received	7,560,756.00	7,560,226.30
3136G2Y84	37397	FNMA	10,000,000.00	1.150	02/22/2019	02/22/2016	1.150	1.150	08/22 - 02/22		10,000,000.00	10,000,000.00
3136G3TN5	37433	FNMA	30,000,000.00	1.210	12/30/2019	06/30/2016	1.210	1.210	12/30 - 06/30		30,000,000.00	30,000,000.00
Federal Agency Callables Totals			57,560,000.00				1.382	1.382		0.00	57,559,256.00	57,558,961.02
Supranational												
458182DX7	37432	IADB	10,000,000.00	1.000	05/13/2019	06/17/2016	1.004	1.004	11/13 - 05/13	Received	9,998,800.00	9,999,745.32
4581X0CZ9	37634	IADB	20,000,000.00	1.750	09/14/2022	06/22/2018	2.902	2.902	09/14 - 03/14	Received	19,089,200.00	19,148,443.89
459058DL4	37402	IBRD	20,000,000.00	1.876	03/15/2019	04/01/2016	1.173	1.173	09/15 - 03/15	Received	20,407,200.00	20,062,763.91
459058FC2	37412	IBRD	9,415,000.00	1.250	04/26/2019	04/29/2016	1.301	1.301	10/26 - 04/26	Received	9,400,877.50	9,412,311.87
45905UUN2	37491	IBRD	3,500,000.00	1.270	10/26/2018	11/04/2016	1.033	1.033	04/26 - 10/26	Received	3,516,205.00	3,500,569.00
459058FY4	37523	IBRD	10,000,000.00	2.000	01/26/2022	01/26/2017	2.115	2.115	07/26 - 01/26		9,945,700.00	9,963,950.83
45905UC51	37564	IBRD	30,000,000.00	2.070	07/01/2021	01/20/2017	2.070	2.070	07/01 - 01/01		30,000,000.00	30,000,000.00
45905US21	37596	IBRD	25,000,000.00	2.170	07/01/2021	01/19/2018	2.170	2.170	07/01 - 01/01		25,000,000.00	25,000,000.00
45905UK37	37639	IBRD	10,000,000.00	2.100	07/12/2022	07/05/2018	3.000	3.000	07/12 - 01/12	Received	9,661,560.00	9,681,674.61
45950VLD6	37571	IFC	10,000,000.00	1.620	08/28/2020	08/15/2017	1.620	1.620	02/28 - 08/28		10,000,000.00	10,000,000.00
4581X0CD8	37404	USB	10,000,000.00	2.125	11/09/2020	04/08/2016	1.336	1.336	05/09 - 11/09	Received	10,350,000.00	10,160,690.49
Supranational Totals			157,915,000.00				1.920	1.920		0.00	157,369,542.50	158,930,149.92
Municipal Bonds												
13063CP87	37408	CAS	10,000,000.00	1.500	04/01/2021	04/28/2016	1.500	1.500	10/01 - 04/01		10,000,000.00	10,000,000.00
13063CP87	37411	CAS	10,000,000.00	1.500	04/01/2021	04/29/2016	1.615	1.615	10/01 - 04/01	Received	9,945,700.00	9,972,420.99
13063DDF2	37579	CAS	5,000,000.00	2.500	10/01/2022	10/26/2017	2.222	2.222	04/01 - 10/01		5,066,150.00	5,053,665.35
13063DDF2	37588	CAS	5,000,000.00	2.500	10/01/2022	12/07/2017	2.411	2.411	04/01 - 10/01	Received	5,019,950.00	5,016,567.47
13063DGA0	37620	CAS	6,000,000.00	2.800	04/01/2021	05/16/2018	2.839	2.839	10/01 - 04/01	9,800.00	5,993,460.00	5,994,313.04
13063DGN2	40008	CAS	5,000,000.00	3.400	08/01/2023	09/18/2018	3.064	3.064	02/01 - 08/01		5,075,550.00	5,074,989.73

City of San Jose
Portfolio Management
Investment Status Report - Investments
September 30, 2018

Page 5

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM 365	YTM	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Municipal Bonds												
13066YTY5	37529	CASPWR	9,647,374.17	1.713	05/01/2021	02/01/2017	2.129	2.129	05/01 - 11/01	Received	9,485,008.86	9,548,681.53
13066YTZ2	37546	CASPWR	20,000,000.00	2.000	05/01/2022	05/01/2017	2.265	2.265	11/01 - 05/01		19,750,600.00	19,821,263.33
13067WPE6	37625	CASPWR	3,750,000.00	2.518	12/01/2022	06/01/2018	2.911	2.911	12/01 - 06/01		3,688,237.50	3,692,812.50
20772J3E0	37468	CTS	12,770,000.00	1.550	08/15/2020	08/19/2016	1.435	1.435	02/15 - 08/15	Received	12,826,698.80	12,796,612.11
20772J4E9	37483	CTS	10,000,000.00	4.000	10/15/2018	10/26/2016	1.081	1.081	04/15 - 10/15		10,567,400.00	10,011,203.95
20772JL67	37560	CTS	3,000,000.00	2.570	08/01/2021	07/03/2017	2.505	2.505	08/01 - 02/01	Received	3,007,500.00	3,005,211.17
544445AZ2	37494	LOSAPT	2,000,000.00	2.092	05/15/2020	12/06/2016	2.092	2.092	05/15 - 11/15		2,000,000.00	2,000,000.00
544351KQ1	37505	LOSAPT	10,000,000.00	2.150	09/01/2021	12/21/2016	2.170	2.170	09/01 - 03/01		9,990,900.00	9,994,346.15
544351KP3	37507	LOSAPT	6,560,000.00	1.930	09/01/2020	12/21/2016	2.181	2.181	09/01 - 03/01		6,501,616.00	6,529,710.56
544351KQ1	37510	LOSAPT	3,250,000.00	2.150	09/01/2021	12/30/2016	2.310	2.310	09/01 - 03/01	Received	3,227,055.00	3,235,667.91
544445AZ2	37595	LOSAPT	1,330,000.00	2.092	05/15/2020	12/29/2017	2.200	2.200	05/15 - 11/15	Received	1,326,675.00	1,327,731.54
544351MN6	37638	LOSAPT	4,815,000.00	2.900	09/01/2022	07/12/2018	2.893	2.893	03/01 - 09/01		4,816,203.75	4,816,139.88
574193NC8	37534	MDS	5,000,000.00	2.250	03/15/2022	03/22/2017	2.250	2.250	09/15 - 03/15		5,000,000.00	5,000,000.00
56052AZB5	37563	MES	5,145,000.00	2.000	06/01/2019	07/05/2017	1.531	1.531	12/01 - 06/01	Received	5,190,173.10	5,160,804.00
64990E4G9	37514	NYSPIT	4,975,000.00	1.100	02/15/2020	01/06/2017	1.817	1.817	02/15 - 08/15	Received	4,867,589.75	4,927,582.07
64990FGS7	37575	NYSPIT	7,660,000.00	1.950	02/15/2021	10/13/2017	1.950	1.950	02/15 - 08/15		7,660,000.00	7,660,000.00
70922PAH5	37497	PASTRN	2,000,000.00	2.609	12/01/2021	12/12/2016	2.000	2.000	06/01 - 12/01	Received	2,057,320.00	2,036,525.88
801546PE6	37580	SCR	10,715,000.00	2.125	08/01/2020	11/09/2017	1.891	1.891	02/01 - 08/01		10,781,433.00	10,759,649.47
79766DKM0	37576	SFOAPT	1,000,000.00	1.944	05/01/2020	10/31/2017	1.942	1.942	05/01 - 11/01		1,000,000.00	1,000,000.00
79766DKM0	37612	SFOAPT	1,500,000.00	1.944	05/01/2020	04/19/2018	2.613	2.613	05/01 - 11/01	Received	1,480,155.00	1,484,519.82
84247PHX2	37565	STNPWR	2,710,000.00	3.258	07/01/2022	07/31/2017	2.290	2.290	01/01 - 07/01	Received	2,831,272.50	2,802,495.97
91412GSB2	37374	UNVHGR	8,265,000.00	1.796	07/01/2019	12/14/2015	1.620	1.620	01/01 - 07/01	Received	8,314,920.60	8,275,554.86
91412GSB2	37375	UNVHGR	2,500,000.00	1.796	07/01/2019	12/14/2015	1.620	1.620	01/01 - 07/01	Received	2,515,100.00	2,503,192.64
91412GD44	37405	UNVHGR	5,570,000.00	1.490	05/15/2020	04/20/2016	1.490	1.490	11/15 - 05/15		5,570,000.00	5,570,000.00
91412GUY9	37496	UNVHGR	2,070,000.00	3.154	05/15/2021	12/09/2016	2.100	2.100	05/15 - 11/15	Received	2,161,866.60	2,124,337.14
91412GSB2	37524	UNVHGR	3,000,000.00	1.796	07/01/2019	01/23/2017	1.550	1.550	07/01 - 01/01	Received	3,017,580.00	3,005,406.15
91412GSB2	37537	UNVHGR	5,875,000.00	1.796	07/01/2019	04/13/2017	1.520	1.520	07/01 - 01/01	Received	5,910,132.50	5,886,886.94
91412GSB2	37553	UNVHGR	2,845,000.00	1.796	07/01/2019	06/08/2017	1.450	1.450	07/01 - 01/01	Received	2,864,915.00	2,852,236.94
91412GSB2	37577	UNVHGR	2,950,000.00	1.796	07/01/2019	10/19/2017	1.694	1.694	01/01 - 07/01	Received	2,954,985.50	2,952,199.49
91412GSB2	37592	UNVHGR	2,405,000.00	1.796	07/01/2019	12/18/2017	1.910	1.910	01/01 - 07/01	Received	2,400,839.35	2,402,968.58
91412HBK8	37624	UNVHGR	4,000,000.00	3.297	05/15/2023	06/05/2018	3.297	3.297	11/15 - 05/15		4,000,000.00	4,000,000.00
97705LZG5	37572	WIS	4,600,000.00	4.650	05/01/2022	08/18/2017	2.886	2.886	11/01 - 05/01	Received	4,954,338.00	4,869,991.74
Municipal Bonds Totals			212,907,374.17				2.011	2.011		9,800.00	213,821,325.81	213,165,688.90
Agency Floaters												
3130ABMF0	37559	FHLB	30,000,000.00	2.157	07/01/2019	06/23/2017	1.806	1.831	10/01 - Quarterly		30,000,000.00	30,000,000.00
Agency Floaters Totals			30,000,000.00				1.806	1.831		0.00	30,000,000.00	30,000,000.00

Portfolio CITY
AP
PM (PRF_PMS) 7.3.0

**City of San Jose
Portfolio Management
Investment Status Report - Investments
September 30, 2018**

Page 6

CUSIP	Investment #	Issuer	Par Value	Stated Rate	Maturity Date	Purchase Date	YTM 365	YTM	Payment Dates	Accrued Interest At Purchase	Current Principal	Book Value
Corporate Floaters												
084664CL3	37487	BRK	10,050,000.00	2.574	08/15/2019	10/28/2016	1.748	1.772	11/15 - Quarterly	Received	10,081,114.80	10,059,691.00
459200HW4	37493	IBM	10,000,000.00	2.708	02/12/2019	10/28/2016	1.450	1.470	11/14 - Quarterly	Received	10,056,680.00	10,009,074.22
713448DG0	37414	PEP	10,000,000.00	2.900	02/22/2019	05/04/2016	1.747	1.772	05/23 - Quarterly	Received	10,083,700.00	10,011,770.31
Corporate Floaters Totals			30,050,000.00				1.649	1.672		0.00	30,221,494.80	30,080,535.53
Investment Totals			1,472,864,686.20				1.941	1.944		152,828.49	1,475,235,163.02	1,471,774,412.92

SECTION D

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.

THIS PAGE IS INTENTIONALLY LEFT BLANK

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

Page 1

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Term	Days to Maturity	YTM	Maturity Date
Money Markets												
VP6000104	36512	Wells Fargo Bank			10,608.57	10,608.57	10,608.57	1.583	1	1	1.583	
VP6000104	37053	Wells Fargo Bank			4,586.23	4,586.23	4,586.23	1.582	1	1	1.582	
Subtotal and Average			15,192.49		15,194.80	15,194.80	15,194.80		1	1	1.583	
State Pool												
CITY	32936	State Investment Pool			30,873,000.00	30,873,000.00	30,873,000.00	2.160	1	1	2.160	
CSJFA	37042	State Investment Pool			29,256,000.00	29,256,000.00	29,256,000.00	2.160	1	1	2.160	
SYS37370	37370	State Investment Pool			6,906,117.23	6,906,117.23	6,906,117.23	2.160	1	1	2.160	
Subtotal and Average			61,796,917.23		67,035,117.23	67,035,117.23	67,035,117.23		1	1	2.160	
Corp Medium Term Notes												
037833BQ2	37434	Apple		06/20/2016	5,332,000.00	5,317,710.24	5,343,253.73	1.700	977	144	1.151	02/22/2019
037833BQ2	37436	Apple		06/24/2016	6,870,000.00	6,851,588.40	6,886,097.31	1.700	973	144	1.091	02/22/2019
037833BQ2	37437	Apple		06/24/2016	3,130,000.00	3,121,611.60	3,137,334.00	1.700	973	144	1.091	02/22/2019
037833CB4	37464	Apple		08/08/2016	8,831,000.00	8,716,903.48	8,830,274.83	1.100	1,089	305	1.110	08/02/2019
084670BL1	37527	Apple		01/24/2017	4,861,000.00	4,836,208.90	4,876,644.92	2.100	932	317	1.720	08/14/2019
037833CK4	37532	Apple		02/09/2017	10,000,000.00	9,882,100.00	9,997,790.91	1.900	1,093	494	1.917	02/07/2020
037833CB4	37544	Apple		04/28/2017	8,000,000.00	7,896,640.00	7,969,530.22	1.100	826	305	1.565	08/02/2019
06406HCW7	37526	Bank of New York Mellon		01/24/2017	4,300,000.00	4,279,188.00	4,314,697.19	2.300	960	345	1.927	09/11/2019
06406HCZ0	37549	Bank of New York Mellon		05/09/2017	7,666,000.00	7,580,600.76	7,693,740.16	2.150	1,021	511	1.882	02/24/2020
06406HDD8	37627	Bank of New York Mellon		06/07/2018	5,000,000.00	4,960,550.00	4,968,638.73	2.600	802	686	2.946	08/17/2020
06406HDD8	37628	Bank of New York Mellon		06/18/2018	7,000,000.00	6,944,770.00	6,942,535.66	2.600	791	686	3.054	08/17/2020
06406HDF3	40003	Bank of New York Mellon		08/09/2018	3,700,000.00	3,645,277.00	3,651,591.85	2.450	841	788	3.082	11/27/2020
084664CG4	37521	Berkshire Hathaway		01/18/2017	4,500,000.00	4,484,520.00	4,502,573.98	1.700	786	165	1.571	03/15/2019
166764BS8	37533	Chevron		03/06/2017	6,500,000.00	6,475,820.00	6,500,832.04	1.686	724	150	1.654	02/28/2019
24422ESF7	37380	Deere Co.		01/11/2016	5,160,000.00	5,154,685.20	5,161,698.68	1.950	1,067	73	1.780	12/13/2018
24422ESF7	37390	Deere Co.		01/20/2016	5,000,000.00	4,994,850.00	5,002,913.14	1.950	1,058	73	1.650	12/13/2018
25468PDA1	37463	Walt Disney Company		08/08/2016	5,037,000.00	5,011,462.41	5,063,884.24	1.850	1,025	241	1.032	05/30/2019
25468PDU7	37555	Walt Disney Company		06/20/2017	13,800,000.00	13,539,042.00	13,799,217.35	1.800	1,081	613	1.803	06/05/2020
25468PDJ2	37607	Walt Disney Company		04/05/2018	10,000,000.00	9,820,200.00	9,889,295.42	2.300	1,044	865	2.790	02/12/2021
36962G4J0	37557	General Electric		06/23/2017	10,000,000.00	10,288,900.00	10,461,345.25	5.500	929	464	1.767	01/08/2020
438516BJ4	37489	Honeywell International		10/31/2016	10,000,000.00	9,855,700.00	10,000,000.00	1.400	1,094	394	1.400	10/30/2019
438516BJ4	37623	Honeywell International		05/25/2018	6,722,000.00	6,625,001.54	6,631,673.16	1.400	523	394	2.675	10/30/2019
459200HE4	37435	IBM		06/20/2016	4,600,000.00	4,577,690.00	4,619,720.57	1.875	1,059	226	1.172	05/15/2019
459200HT1	37443	IBM		06/24/2016	7,948,000.00	7,933,057.76	7,972,788.62	1.950	963	134	1.078	02/12/2019
459200HE4	37567	IBM		08/03/2017	5,000,000.00	4,975,750.00	5,010,013.71	1.875	650	226	1.547	05/15/2019
478160BG8	37389	Johnson & Johnson		01/20/2016	8,235,000.00	8,222,729.85	8,241,742.04	1.650	1,050	65	1.180	12/05/2018
478160BG8	37413	Johnson & Johnson		05/04/2016	10,000,000.00	9,985,100.00	10,012,311.92	1.650	945	65	0.947	12/05/2018

Portfolio CITY
AP
PM (PRF_PM2) 7.3.0

Run Date: 10/19/2018 - 15:12

Report Ver. 7.3.7

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

Page 2

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term Maturity	YTM	Maturity Date
Corp Medium Term Notes											
478160BR4	37422	Johnson & Johnson		05/17/2016	10,000,000.00	9,946,100.00	10,004,780.88	1.125	1,018	151	1.008 03/01/2019
46625HQJ2	37618	JP Morgan		05/07/2018	15,000,000.00	14,730,750.00	14,773,697.04	2.550	1,029	882	3.207 03/01/2021
46625HRT9	40005	JP Morgan		08/16/2018	7,000,000.00	6,825,000.00	6,860,345.64	2.400	1,026	980	3.182 06/07/2021
46625HHZ6	40006	JP Morgan		08/20/2018	5,000,000.00	5,157,500.00	5,169,403.27	4.625	994	952	3.255 05/10/2021
191216BV1	37520	Coca Cola		01/18/2017	9,000,000.00	8,929,980.00	8,994,950.70	1.375	862	241	1.461 05/30/2019
594918BF0	37363	Microsoft Inc.		11/03/2015	5,000,000.00	4,994,400.00	4,999,851.85	1.300	1,096	33	1.334 11/03/2018
594918BF0	37391	Microsoft Inc.		01/20/2016	10,000,000.00	9,988,800.00	10,000,127.62	1.300	1,018	33	1.285 11/03/2018
594918BN3	37462	Microsoft Inc.		08/08/2016	10,000,000.00	9,871,800.00	10,001,250.74	1.100	1,095	311	1.085 08/08/2019
594918BN3	37485	Microsoft Inc.		10/27/2016	5,000,000.00	4,935,900.00	4,995,103.64	1.100	1,015	311	1.217 08/08/2019
69371RM86	37407	PACCAR Inc.		04/21/2016	7,315,000.00	7,287,422.45	7,323,887.73	1.650	1,040	147	1.339 02/25/2019
69371RN36	37465	PACCAR Inc.		08/11/2016	2,000,000.00	1,970,980.00	2,000,000.00	1.200	1,096	315	1.200 08/12/2019
69371RN85	37583	PACCAR Inc.		11/16/2017	6,050,000.00	5,907,462.00	6,045,163.03	2.050	1,093	774	2.089 11/13/2020
69371RN93	37609	PACCAR Inc.		04/09/2018	9,980,000.00	9,876,307.80	9,961,834.87	2.800	1,057	882	2.878 03/01/2021
69371RN85	37617	PACCAR Inc.		04/30/2018	7,068,000.00	6,901,477.92	6,944,769.23	2.050	928	774	2.910 11/13/2020
713448CK2	37459	Pepsi Co		07/27/2016	3,841,000.00	3,838,849.04	3,853,340.09	2.250	894	98	1.027 01/07/2019
713448DJ4	37480	Pepsi Co		10/07/2016	5,000,000.00	4,931,250.00	5,000,792.06	1.350	1,092	368	1.334 10/04/2019
713448DJ4	37481	Pepsi Co		10/07/2016	6,500,000.00	6,410,625.00	6,501,029.68	1.350	1,092	368	1.334 10/04/2019
713448BR8	37621	Pepsi Co		05/18/2018	11,011,000.00	11,040,949.92	11,072,445.87	3.125	898	762	2.845 11/01/2020
74005PBP8	37629	Praxair		06/22/2018	2,626,000.00	2,581,909.46	2,591,320.24	2.250	825	724	2.943 09/24/2020
91159HHE3	37383	US Bank		01/20/2016	14,000,000.00	13,991,460.00	14,007,446.62	1.950	1,030	45	1.504 11/15/2018
91159HHH6	37531	US Bank		02/07/2017	5,000,000.00	4,987,550.00	5,013,421.05	2.200	807	206	1.715 04/25/2019
90331HNJ8	37603	US Bank		02/08/2018	4,300,000.00	4,264,525.00	4,297,956.01	2.350	714	479	2.387 01/23/2020
90331HMY6	37619	US Bank		05/10/2018	10,000,000.00	9,931,400.00	9,936,663.29	1.400	351	207	2.533 04/26/2019
94974BFU9	37441	Wells Fargo		06/24/2016	15,000,000.00	14,952,450.00	15,056,272.10	2.125	1,032	203	1.437 04/22/2019
931142EJ8	37632	Wal-Mart		06/27/2018	5,000,000.00	5,010,050.00	4,999,771.84	3.125	1,092	996	3.127 06/23/2021
Subtotal and Average			386,598,524.95		377,883,000.00	375,242,555.73	377,887,764.72		981	396	1.856
Negotiable CDs											
06371E7K7	37626	Bank of Montreal		06/05/2018	20,000,000.00	19,990,600.00	20,000,000.00	2.400	241	123	2.400 02/01/2019
06417GW20	37630	Bank of Nova Scotia		06/22/2018	30,000,000.00	29,994,900.00	30,000,000.00	2.670	341	240	2.670 05/29/2019
94989RWH7	37598	Wells Fargo Bank		01/09/2018	25,000,000.00	24,990,000.00	25,000,000.00	2.010	318	53	2.010 11/23/2018
Subtotal and Average			75,000,000.00		75,000,000.00	74,975,500.00	75,000,000.00		307	146	2.378
Commercial Paper Discounts											
19121BKC2	37615	Coca Cola		04/24/2018	10,000,000.00	9,993,300.00	9,993,002.78	2.290	171	11	2.315 10/12/2018
89233HPE8	40001	Toyota Motor Credit Corp		07/03/2018	15,000,000.00	14,860,050.00	14,859,466.67	2.480	226	136	2.563 02/14/2019
89233HQU1	40002	Toyota Motor Credit Corp		07/03/2018	15,000,000.00	14,812,350.00	14,813,100.00	2.520	268	178	2.604 03/28/2019
Subtotal and Average			52,621,002.50		40,000,000.00	39,665,700.00	39,665,569.45		228	120	2.516

Portfolio CITY
AP
PM (PRF_PM2) 7.3.0

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

Page 3

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term Maturity	YTM	Maturity Date
Federal Agency Coupon Securities											
3132X0HD6	37431	Federal Agricultural Mtg Corp		06/15/2016	10,000,000.00	9,913,200.00	10,004,729.98	1.030	1,059	221	0.951 05/10/2019
3132X0SA0	37536	Federal Agricultural Mtg Corp		04/19/2017	15,000,000.00	14,769,450.00	14,997,988.50	1.640	1,094	564	1.649 04/17/2020
3132X0SA0	37593	Federal Agricultural Mtg Corp		12/29/2017	10,000,000.00	9,846,300.00	9,937,342.56	1.640	840	564	2.057 04/17/2020
3132X0B91	37594	Federal Agricultural Mtg Corp		01/19/2018	50,000,000.00	49,406,000.00	50,000,000.00	2.000	894	639	2.000 07/01/2020
3133EDM25	37222	Federal Farm Credit Bank		06/25/2014	6,000,000.00	5,994,180.00	5,998,859.39	1.460	1,610	51	1.602 11/21/2018
3133EEW55	37331	Federal Farm Credit Bank		06/24/2015	20,000,000.00	19,664,400.00	20,009,050.59	1.800	1,818	623	1.772 06/15/2020
3133EFW52	37403	Federal Farm Credit Bank		04/04/2016	5,000,000.00	4,946,250.00	5,004,453.73	1.150	1,183	273	1.029 07/01/2019
3133EFW52	37415	Federal Farm Credit Bank		05/04/2016	5,000,000.00	4,946,250.00	5,005,521.11	1.150	1,153	273	1.000 07/01/2019
3133EDKQ4	37597	Federal Farm Credit Bank		01/05/2018	2,250,000.00	2,223,337.50	2,251,578.87	2.120	908	639	2.079 07/01/2020
3130A7CV5	37398	Federal Home Loan Bank		02/18/2016	10,000,000.00	9,657,500.00	9,980,765.11	1.375	1,827	871	1.459 02/18/2021
3130A8QS5	37449	Federal Home Loan Bank		07/14/2016	10,000,000.00	9,535,500.00	9,972,528.94	1.125	1,826	1,017	1.227 07/14/2021
3130AAJP4	37512	Federal Home Loan Bank		01/20/2017	30,000,000.00	29,446,200.00	30,000,000.00	1.740	1,258	639	1.740 07/01/2020
3130AAKK3	37516	Federal Home Loan Bank		01/23/2017	20,000,000.00	19,829,800.00	20,000,000.00	1.420	889	273	1.420 07/01/2019
3133XU3G6	37551	Federal Home Loan Bank		05/10/2017	10,000,000.00	10,122,600.00	10,212,883.27	4.375	782	273	1.480 07/01/2019
3133XU3G6	37552	Federal Home Loan Bank		05/17/2017	10,000,000.00	10,122,600.00	10,217,024.87	4.375	775	273	1.426 07/01/2019
3130ABQY5	37569	Federal Home Loan Bank		08/02/2017	3,625,000.00	3,521,180.00	3,633,201.40	1.800	1,429	1,004	1.714 07/01/2021
3133XU3G6	37570	Federal Home Loan Bank		08/02/2017	3,735,000.00	3,780,791.10	3,816,300.98	4.375	698	273	1.422 07/01/2019
3130A7ZV6	37581	Federal Home Loan Bank		11/03/2017	3,000,000.00	2,964,390.00	3,000,000.00	2.000	1,546	1,214	1.750 01/27/2022
3130ACZS6	37589	Federal Home Loan Bank		12/20/2017	10,000,000.00	9,695,000.00	9,985,324.65	2.100	1,654	1,369	2.141 07/01/2022
3130ADN32	37604	Federal Home Loan Bank		02/09/2018	5,000,000.00	4,958,200.00	4,993,790.17	2.125	732	498	2.219 02/11/2020
3130AEWA4	40007	Federal Home Loan Bank		09/07/2018	10,000,000.00	9,952,900.00	9,979,193.55	2.625	755	731	0.000 10/01/2020
3130AEY38	40011	Federal Home Loan Bank		09/28/2018	5,000,000.00	4,999,450.00	5,000,000.00	3.200	1,826	1,823	3.200 09/28/2023
3137EAEC9	37466	Federal Home Loan Mtg Corp		08/12/2016	10,000,000.00	9,516,500.00	9,970,902.89	1.125	1,826	1,046	1.230 08/12/2021
3137EAEM7	37613	Federal Home Loan Mtg Corp		04/19/2018	8,000,000.00	7,962,880.00	7,998,633.81	2.500	735	570	2.511 04/23/2020
3134GSLG8	37616	Federal Home Loan Mtg Corp		04/27/2018	20,000,000.00	19,892,200.00	20,000,000.00	3.060	1,768	1,611	3.060 02/28/2023
3134GSMZ5	37622	Federal Home Loan Mtg Corp		05/23/2018	5,000,000.00	4,992,400.00	5,000,000.00	3.000	1,372	1,241	3.001 02/23/2022
3134GSQW8	37631	Federal Home Loan Mtg Corp		06/25/2018	25,000,000.00	24,845,500.00	25,000,000.00	3.000	1,523	1,425	3.277 08/26/2022
3135G0U35	37636	Federal National Mtg Assn		06/25/2018	20,000,000.00	19,903,400.00	19,995,810.03	2.750	1,093	995	2.758 06/22/2021
Subtotal and Average			338,644,977.82		341,610,000.00	337,408,358.60	341,965,884.40		1,238	772	1.938
Treasury Coupon Securities											
912828VV9	37378	U.S. Treasury		12/29/2015	10,000,000.00	9,869,900.00	10,073,685.56	2.125	1,707	700	1.723 08/31/2020
912828XE5	37522	U.S. Treasury		01/17/2017	15,000,000.00	14,685,900.00	14,973,353.66	1.500	1,230	608	1.610 05/31/2020
912828R77	37530	U.S. Treasury		02/01/2017	10,000,000.00	9,617,200.00	9,870,821.55	1.375	1,580	973	1.882 05/31/2021
912828L24	37574	U.S. Treasury		09/29/2017	15,000,000.00	14,416,950.00	14,978,551.50	1.875	1,797	1,430	1.913 08/31/2022
912828L24	37587	U.S. Treasury		12/05/2017	5,000,000.00	4,805,650.00	4,950,921.24	1.875	1,730	1,430	2.140 08/31/2022
912828WS5	37599	U.S. Treasury		01/09/2018	10,000,000.00	9,932,800.00	9,979,818.44	1.625	537	272	1.900 06/30/2019
912828L32	37601	U.S. Treasury		01/23/2018	17,000,000.00	16,544,400.00	16,762,445.78	1.375	951	700	2.129 08/31/2020

Portfolio CITY

AP

Run Date: 10/19/2018 - 15:12

PM (PRF_PM2) 7.3.0

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

Page 4

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term Maturity	YTM	Maturity Date
Treasury Coupon Securities											
912828R85	37637	U.S. Treasury		06/26/2018	889,000.00	878,794.28	879,949.22	0.875	354 257	2.346	06/15/2019
Subtotal and Average			82,461,290.35		82,889,000.00	80,751,594.28	82,469,546.95		1,313 836	1.892	
Federal Agency Callables											
3130ADV58	37608	Federal Home Loan Bank		04/12/2018	5,000,000.00	4,998,150.00	5,000,000.00	2.250	1,096 924	2.229	04/12/2021
3130ADV58	37610	Federal Home Loan Bank		04/12/2018	5,000,000.00	4,998,150.00	4,998,734.72	2.250	1,096 924	2.240	04/12/2021
3134G93L9	37476	Federal Home Loan Mtg Corp		09/16/2016	7,560,000.00	7,471,926.00	7,560,226.30	1.250	1,063 318	1.246	08/15/2019
3136G2Y84	37397	Federal National Mtg Assn		02/22/2016	10,000,000.00	9,955,300.00	10,000,000.00	1.150	1,096 144	1.150	02/22/2019
3136G3TN5	37433	Federal National Mtg Assn		06/30/2016	30,000,000.00	29,448,300.00	30,000,000.00	1.210	1,278 455	1.210	12/30/2019
Subtotal and Average			57,558,951.33		57,560,000.00	56,871,826.00	57,558,961.02		1,187 464	1.382	
Supranational											
458182DX7	37432	IADB		06/17/2016	10,000,000.00	9,901,200.00	9,999,745.32	1.000	1,060 224	1.004	05/13/2019
4581X0CZ9	37634	IADB		06/22/2018	20,000,000.00	19,036,800.00	19,148,443.89	1.750	1,545 1,444	2.902	09/14/2022
459058DL4	37402	IBRD		04/01/2016	20,000,000.00	19,949,600.00	20,062,763.91	1.876	1,078 165	1.173	03/15/2019
459058FC2	37412	IBRD		04/29/2016	9,415,000.00	9,344,764.10	9,412,311.87	1.250	1,092 207	1.301	04/26/2019
45905UUN2	37491	IBRD		11/04/2016	3,500,000.00	3,495,271.50	3,500,569.00	1.270	721 25	1.033	10/26/2018
459058FY4	37523	IBRD		01/26/2017	10,000,000.00	9,674,100.00	9,963,950.83	2.000	1,826 1,213	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 1,004	2.070	07/01/2021
45905US21	37596	IBRD		01/19/2018	25,000,000.00	24,493,500.00	25,000,000.00	2.170	1,259 1,004	2.170	07/01/2021
45905UK37	37639	IBRD		07/05/2018	10,000,000.00	9,681,674.61	9,681,674.61	2.100	1,468 1,380	3.000	07/12/2022
45950VLD6	37571	International Finance Corp		08/15/2017	10,000,000.00	9,757,100.00	10,000,000.00	1.620	1,109 697	1.620	08/28/2020
4581X0CD8	37404	US Bank		04/08/2016	10,000,000.00	9,836,300.00	10,160,690.49	2.125	1,676 770	1.336	11/09/2020
Subtotal and Average			156,926,390.34		157,915,000.00	155,170,310.21	156,930,149.92		1,372 833	1.920	
Municipal Bonds											
13063CP87	37408	State of California GO		04/28/2016	10,000,000.00	9,656,000.00	10,000,000.00	1.500	1,799 913	1.500	04/01/2021
13063CP87	37411	State of California GO		04/29/2016	10,000,000.00	9,656,000.00	9,972,420.99	1.500	1,798 913	1.615	04/01/2021
13063DDF2	37579	State of California GO		10/26/2017	5,000,000.00	4,884,200.00	5,053,665.35	2.500	1,801 1,461	2.222	10/01/2022
13063DDF2	37588	State of California GO		12/07/2017	5,000,000.00	4,884,200.00	5,016,567.47	2.500	1,759 1,461	2.411	10/01/2022
13063DGA0	37620	State of California GO		05/16/2018	6,000,000.00	5,980,080.00	5,994,313.04	2.800	1,051 913	2.839	04/01/2021
13063DGN2	40008	State of California GO		09/18/2018	5,000,000.00	5,049,300.00	5,074,989.73	3.400	1,778 1,765	3.064	08/01/2023
13066YTY5	37529	CA Dept of Water Resource Powr		02/01/2017	9,647,374.17	9,352,357.47	9,548,681.53	1.713	1,550 943	2.129	05/01/2021
13066YTZ2	37546	CA Dept of Water Resource Powr		05/01/2017	20,000,000.00	19,273,600.00	19,821,263.33	2.000	1,826 1,308	2.265	05/01/2022
13067WPE6	37625	CA Dept of Water Resource Powr		06/01/2018	3,750,000.00	3,657,300.00	3,692,812.50	2.518	1,644 1,522	2.911	12/01/2022
20772J3E0	37468	State of Connecticut GO		08/19/2016	12,770,000.00	12,327,519.50	12,796,612.11	1.550	1,457 684	1.435	08/15/2020
20772J4E9	37483	State of Connecticut GO		10/26/2016	10,000,000.00	10,007,200.00	10,011,203.95	4.000	719 14	1.081	10/15/2018
20772JL67	37560	State of Connecticut GO		07/03/2017	3,000,000.00	2,921,400.00	3,005,211.17	2.570	1,490 1,035	2.505	08/01/2021

Portfolio CITY
AP

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

Page 5

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term Maturity	YTM	Maturity Date
Municipal Bonds											
544445AZ2	37494	Los Angeles Intl Airport		12/06/2016	2,000,000.00	1,972,940.00	2,000,000.00	2.092	1,256	592	2.092 05/15/2020
544351KQ1	37505	Los Angeles Intl Airport		12/21/2016	10,000,000.00	9,744,700.00	9,994,346.15	2.150	1,715	1,066	2.170 09/01/2021
544351KP3	37507	Los Angeles Intl Airport		12/21/2016	6,560,000.00	6,440,280.00	6,529,710.56	1.930	1,350	701	2.181 09/01/2020
544351KQ1	37510	Los Angeles Intl Airport		12/30/2016	3,250,000.00	3,167,027.50	3,235,667.91	2.150	1,706	1,066	2.310 09/01/2021
544445AZ2	37595	Los Angeles Intl Airport		12/29/2017	1,330,000.00	1,312,005.10	1,327,731.54	2.092	868	592	2.200 05/15/2020
544351MN6	37638	Los Angeles Intl Airport		07/12/2018	4,815,000.00	4,767,716.70	4,816,139.88	2.900	1,512	1,431	2.893 09/01/2022
574193NC8	37534	Maryland State GO		03/22/2017	5,000,000.00	4,816,400.00	5,000,000.00	2.250	1,819	1,261	2.250 03/15/2022
56052AZB5	37563	State of Maine GO		07/05/2017	5,145,000.00	5,121,487.35	5,160,804.00	2.000	696	243	1.531 06/01/2019
64990E4G9	37514	NYS Personal Income Tax Rev		01/06/2017	4,975,000.00	4,854,704.50	4,927,582.07	1.100	1,135	502	1.817 02/15/2020
64990FGS7	37575	NYS Personal Income Tax Rev		10/13/2017	7,660,000.00	7,446,132.80	7,660,000.00	1.950	1,221	868	1.950 02/15/2021
70922PAH5	37497	Pennsylvania Turnpike Comm		12/12/2016	2,000,000.00	1,964,180.00	2,036,525.88	2.609	1,815	1,157	2.000 12/01/2021
801546PE6	37580	COUNTY OF SANTA CLARA CA		11/09/2017	10,715,000.00	10,565,311.45	10,759,649.47	2.125	996	670	1.891 08/01/2020
79766DKM0	37576	San Francisco City & County		10/31/2017	1,000,000.00	983,740.00	1,000,000.00	1.944	913	578	1.942 05/01/2020
79766DKM0	37612	San Francisco City & County		04/19/2018	1,500,000.00	1,475,610.00	1,484,519.82	1.944	743	578	2.613 05/01/2020
84247PHX2	37565	Southern Cal Public Pwr Author		07/31/2017	2,710,000.00	2,701,815.80	2,802,495.97	3.258	1,796	1,369	2.290 07/01/2022
91412GSB2	37374	UC General Revenue Bonds		12/14/2015	8,265,000.00	8,209,789.80	8,275,554.86	1.796	1,295	273	1.620 07/01/2019
91412GSB2	37375	UC General Revenue Bonds		12/14/2015	2,500,000.00	2,483,300.00	2,503,192.64	1.796	1,295	273	1.620 07/01/2019
91412GD44	37405	UC General Revenue Bonds		04/20/2016	5,570,000.00	5,449,743.70	5,570,000.00	1.490	1,486	592	1.490 05/15/2020
91412GUY9	37496	UC General Revenue Bonds		12/09/2016	2,070,000.00	2,076,189.30	2,124,337.14	3.154	1,618	957	2.100 05/15/2021
91412GSB2	37524	UC General Revenue Bonds		01/23/2017	3,000,000.00	2,979,960.00	3,005,406.15	1.796	889	273	1.550 07/01/2019
91412GSB2	37537	UC General Revenue Bonds		04/13/2017	5,875,000.00	5,835,755.00	5,886,886.94	1.796	809	273	1.520 07/01/2019
91412GSB2	37553	UC General Revenue Bonds		06/08/2017	2,845,000.00	2,825,995.40	2,852,236.94	1.796	753	273	1.450 07/01/2019
91412GSB2	37577	UC General Revenue Bonds		10/19/2017	2,950,000.00	2,930,294.00	2,952,199.49	1.796	620	273	1.694 07/01/2019
91412GSB2	37592	UC General Revenue Bonds		12/18/2017	2,405,000.00	2,388,934.60	2,402,968.58	1.796	560	273	1.910 07/01/2019
91412HBK8	37624	UC General Revenue Bonds		06/05/2018	4,000,000.00	4,004,440.00	4,000,000.00	3.297	1,805	1,687	3.297 05/15/2023
97705LZG5	37572	State of Wisconsin GO		08/18/2017	4,600,000.00	4,708,008.00	4,869,991.74	4.650	1,717	1,308	2.886 05/01/2022
Subtotal and Average			210,304,880.65		212,907,374.17	208,875,617.97	213,165,688.90		1,417	868	2.011
Agency Floaters											
3130ABMF0	37559	Federal Home Loan Bank		06/23/2017	30,000,000.00	29,997,300.00	30,000,000.00	2.157	738	273	1.806 07/01/2019
Subtotal and Average			30,000,000.00		30,000,000.00	29,997,300.00	30,000,000.00		738	273	1.806
Corporate Floaters											
084664CL3	37487	Berkshire Hathaway		10/28/2016	10,050,000.00	10,073,215.50	10,059,691.00	2.574	1,021	318	1.748 08/15/2019
459200HW4	37493	IBM		10/28/2016	10,000,000.00	10,017,600.00	10,009,074.22	2.708	837	134	1.450 02/12/2019
713448DG0	37414	Pepsi Co		05/04/2016	10,000,000.00	10,022,200.00	10,011,770.31	2.900	1,024	144	1.747 02/22/2019
Subtotal and Average			30,083,144.53		30,050,000.00	30,113,015.50	30,080,535.53		961	199	1.649

Portfolio CITY
AP
PM (PRF_PM2) 7.3.0

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

Page 6

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term Maturity	YTM
Total and Average			1,482,011,272.17		1,472,864,686.20	1,456,122,090.32	1,471,774,412.92		1,062 581	1.941

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

Page 7

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term Maturity	YTM
Average Balance			0.00	Accrued Interest at Purchase		305,656.98	305,656.98		0	0
				Subtotal		305,656.98	305,656.98			
Total Cash and Investments			1,482,011,272.17		1,472,864,886.20	1,456,427,747.30	1,472,080,069.90		1,062	581
									1.941	

THIS PAGE IS INTENTIONALLY LEFT BLANK

SECTION E

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.

THIS PAGE IS INTENTIONALLY LEFT BLANK



City of San Jose
Transaction Activity Report
July 1, 2018 - September 30, 2018
Sorted by Fund - Investment Number
All Funds

City of San Jose
, CA

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	AssetClass	New Principal	Principal Paydowns	Interest	Total Cash
32936	003	CITY	STPOOL 0.24%	Purchase	07/02/2018		Short	4,080,000.00			-4,080,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	07/11/2018		Short	10,012,000.00			-10,012,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	07/13/2018		Short	149,946.36			-149,946.36
32936	003	CITY	STPOOL 0.24%	Purchase	07/24/2018		Short	19,281,000.00			-19,281,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	07/30/2018		Short	7,191,000.00			-7,191,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	08/21/2018		Short	379,000.00			-379,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	08/23/2018		Short	10,723,000.00			-10,723,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	08/24/2018		Short	38,943,000.00			-38,943,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	08/28/2018		Short	2,166,000.00			-2,166,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	09/05/2018		Short	7,597,000.00			-7,597,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	09/06/2018		Short	10,168,000.00			-10,168,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	09/10/2018		Short	1,265,000.00			-1,265,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	09/11/2018		Short	1,606,000.00			-1,606,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	09/13/2018		Short	826,000.00			-826,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	09/24/2018		Short	21,174,000.00			-21,174,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	07/05/2018		Short		17,865,000.00		17,865,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	07/06/2018		Short		14,087,000.00		14,087,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	07/16/2018		Short		149,946.36		149,946.36
32936	003	CITY	STPOOL 0.24%	Redemption	07/20/2018		Short		22,135,000.00		22,135,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	07/27/2018		Short		5,624,000.00		5,624,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	08/16/2018		Short		12,604,000.00		12,604,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	08/17/2018		Short		15,434,000.00		15,434,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	08/20/2018		Short		6,135,000.00		6,135,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	08/22/2018		Short		6,080,000.00		6,080,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	08/29/2018		Short		2,216,000.00		2,216,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	08/31/2018		Short		26,420,000.00		26,420,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	09/04/2018		Short		14,601,000.00		14,601,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	09/07/2018		Short		11,141,000.00		11,141,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	09/12/2018		Short		1,357,000.00		1,357,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	09/21/2018		Short		6,173,000.00		6,173,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	09/26/2018		Short		3,586,000.00		3,586,000.00
32936	003	CITY	STPOOL 0.24%	Interest	07/13/2018		Short			149,946.36	149,946.36
36512	003	VP6000104	WELLS 0.01%	Purchase	07/02/2018		Cash	6,108,000.00			-6,108,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	07/02/2018		Cash	15.51			-15.51
36512	003	VP6000104	WELLS 0.01%	Purchase	08/01/2018		Cash	320.13			-320.13
36512	003	VP6000104	WELLS 0.01%	Purchase	09/04/2018		Cash	16.13			-16.13
36512	003	VP6000104	WELLS 0.01%	Redemption	07/03/2018		Cash		6,109,000.00		6,109,000.00

Portfolio CITY
AP
TA (PRF_TA) 7.1.1
Report Ver. 7.3.7

City of San Jose
Transaction Activity Report
Sorted by Fund - Investment Number

Page 2

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	AssetClass	New Principal	Principal Paydowns	Interest	Total Cash
36512	003	VP6000104	WELLS 0.01%	Interest	07/02/2018		Cash			15.51	15.51
36512	003	VP6000104	WELLS 0.01%	Interest	08/01/2018		Cash			320.13	320.13
36512	003	VP6000104	WELLS 0.01%	Interest	09/04/2018		Cash			16.13	16.13
37042	003	CSJFA	STPOOL 0.22%	Purchase	07/02/2018		Cash	30,104,000.00			-30,104,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	07/13/2018		Cash	104,172.55			-104,172.55
37042	003	CSJFA	STPOOL 0.22%	Purchase	07/16/2018		Cash	1,971,000.00			-1,971,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	07/19/2018		Cash	764,000.00			-764,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	07/25/2018		Cash	3,664,000.00			-3,664,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	07/26/2018		Cash	4,919,000.00			-4,919,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	07/31/2018		Cash	13,629,000.00			-13,629,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	08/02/2018		Cash	10,685,000.00			-10,685,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	08/08/2018		Cash	1,639,000.00			-1,639,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	08/13/2018		Cash	2,056,000.00			-2,056,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	08/14/2018		Cash	9,702,000.00			-9,702,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	08/30/2018		Cash	17,334,000.00			-17,334,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	09/17/2018		Cash	6,103,000.00			-6,103,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	09/19/2018		Cash	718,000.00			-718,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	09/20/2018		Cash	3,977,000.00			-3,977,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	09/25/2018		Cash	3,079,000.00			-3,079,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	09/27/2018		Cash	4,174,000.00			-4,174,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	07/03/2018		Cash		25,330,000.00		25,330,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	07/09/2018		Cash		2,169,000.00		2,169,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	07/12/2018		Cash		3,564,000.00		3,564,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	07/13/2018		Cash		18,860,000.00		18,860,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	07/16/2018		Cash		104,172.55		104,172.55
37042	003	CSJFA	STPOOL 0.22%	Redemption	07/17/2018		Cash		5,592,000.00		5,592,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	07/23/2018		Cash		2,905,000.00		2,905,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	08/01/2018		Cash		902,000.00		902,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	08/03/2018		Cash		25,892,000.00		25,892,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	08/06/2018		Cash		1,486,000.00		1,486,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	08/09/2018		Cash		2,750,000.00		2,750,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	08/10/2018		Cash		3,494,000.00		3,494,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	08/15/2018		Cash		4,445,000.00		4,445,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	08/27/2018		Cash		1,847,000.00		1,847,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	09/14/2018		Cash		4,921,000.00		4,921,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	09/18/2018		Cash		1,769,000.00		1,769,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	09/28/2018		Cash		14,232,000.00		14,232,000.00
37042	003	CSJFA	STPOOL 0.22%	Interest	07/13/2018		Cash			104,172.55	104,172.55
37345	003	3133ECTM6	FEDERAL FARM CR	Redemption	07/02/2018	07/02/2018	Long		7,000,000.00		7,000,000.00
37345	003	3133ECTM6	FEDERAL FARM CR	Interest	07/02/2018	07/02/2018	Long			66,500.00	66,500.00
37372	003	14912L5T4	CATERPILLAR FINL	Redemption	09/06/2018	09/06/2018	Long		8,090,000.00		8,090,000.00
37372	003	14912L5T4	CATERPILLAR FINL	Interest	09/06/2018	09/06/2018	Long			99,102.50	99,102.50
37374	003	91412GSB2		Interest	07/02/2018	07/01/2019	Long			74,219.70	74,219.70

Portfolio CITY
AP
TA (PRF_TA) 7.1.1
Report Ver. 7.3.7

City of San Jose
Transaction Activity Report
Sorted by Fund - Investment Number

Page 3

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	AssetClass	New Principal	Principal Paydowns	Interest	Total Cash
37375	003	91412GSB2		Interest	07/02/2018	07/01/2019	Long			22,450.00	22,450.00
37377	003	69371RM60	PCAR 1.75% MAT	Redemption	08/14/2018	08/14/2018	Long		6,400,000.00		6,400,000.00
37377	003	69371RM60	PCAR 1.75% MAT	Interest	08/14/2018	08/14/2018	Long			56,000.00	56,000.00
37378	003	912828VV9	UNITED STATES	Interest	08/31/2018	08/31/2020	Long			106,250.00	106,250.00
37387	003	45905UUW2	WELLS 1.095% MAT	Redemption	07/02/2018	07/02/2018	Long		30,000,000.00		30,000,000.00
37387	003	45905UUW2	WELLS 1.095% MAT	Interest	07/02/2018	07/02/2018	Long			164,400.00	164,400.00
37397	003	3136G2Y84	FEDERAL NATL MTG	Interest	08/22/2018	02/22/2019	Long			57,500.00	57,500.00
37398	003	3130A7CV5	FEDERAL HOME	Interest	08/18/2018	02/18/2021	Long			68,750.00	68,750.00
37402	003	459058DL4	WELLS 1.88% MAT	Interest	09/15/2018	03/15/2019	Long			187,600.00	187,600.00
37403	003	3133EFW52	FEDERAL FARM CR	Interest	07/02/2018	07/01/2019	Long			28,750.00	28,750.00
37407	003	69371RM86	PACCAR FINL CORP	Interest	08/27/2018	02/25/2019	Long			60,348.75	60,348.75
37414	003	713448DG0	PEP 1.2045181%	Interest	08/22/2018	02/22/2019	Long			74,606.38	74,606.38
37415	003	3133EFW52	FEDERAL FARM CR	Interest	07/02/2018	07/01/2019	Long			28,750.00	28,750.00
37421	003	25468PDD5	DIS 1.5% MAT	Redemption	09/17/2018	09/17/2018	Long		5,000,000.00		5,000,000.00
37421	003	25468PDD5	DIS 1.5% MAT	Interest	09/17/2018	09/17/2018	Long			37,500.00	37,500.00
37422	003	478160BR4	JOHNSON &	Interest	09/01/2018	03/01/2019	Long			56,250.00	56,250.00
37427	003	64990CEL1	NYSHGR 1.203%	Redemption	07/02/2018	07/01/2018	Long		4,600,000.00		4,600,000.00
37427	003	64990CEL1	NYSHGR 1.203%	Interest	07/02/2018	07/01/2018	Long			27,669.00	27,669.00
37433	003	3136G3TN5	FEDERAL NATL MTG	Interest	07/02/2018	12/30/2019	Long			181,500.00	181,500.00
37434	003	037833BQ2	APPLE INC, SR GLBL	Interest	08/23/2018	02/22/2019	Long			45,322.00	45,322.00
37436	003	037833BQ2	APPLE INC, SR GLBL	Interest	08/23/2018	02/22/2019	Long			58,395.00	58,395.00
37437	003	037833BQ2	APPLE INC, SR GLBL	Interest	08/23/2018	02/22/2019	Long			26,605.00	26,605.00
37438	003	45905UXD1	IBRD 0.8% MAT	Redemption	07/02/2018	07/02/2018	Short		25,000,000.00		25,000,000.00
37438	003	45905UXD1	IBRD 0.8% MAT	Interest	07/02/2018	07/02/2018	Short			104,500.00	104,500.00
37439	003	4581X0BR8	IADB 1.75% MAT	Redemption	08/24/2018	08/24/2018	Short		20,000,000.00		20,000,000.00
37439	003	4581X0BR8	IADB 1.75% MAT	Interest	08/24/2018	08/24/2018	Short			175,000.00	175,000.00
37443	003	459200HT1	INTERNATIONAL	Interest	08/13/2018	02/12/2019	Long			77,493.00	77,493.00
37445	003	3130A7GC3	FEDERAL HOME	Redemption	09/28/2018	09/28/2018	Long		3,500,000.00		3,500,000.00
37445	003	3130A7GC3	FEDERAL HOME	Interest	09/28/2018	09/28/2018	Long			18,375.00	18,375.00
37449	003	3130A8QS5	FEDERAL HOME	Interest	07/14/2018	07/14/2021	Long			56,250.00	56,250.00
37458	003	25468PDD5	DIS 1.5% MAT	Redemption	09/17/2018	09/17/2018	Long		8,760,000.00		8,760,000.00
37458	003	25468PDD5	DIS 1.5% MAT	Interest	09/17/2018	09/17/2018	Long			65,700.00	65,700.00
37459	003	713448CK2	PEPSICO INC, SR NT	Interest	07/07/2018	01/07/2019	Long			43,211.25	43,211.25
37462	003	594918BN3	MICROSOFT CORP,	Interest	08/08/2018	08/08/2019	Long			55,000.00	55,000.00
37464	003	037833CB4	AAPL 1.1% MAT	Interest	08/04/2018	08/02/2019	Long			48,570.50	48,570.50
37465	003	69371RN36	PACCAR FINL CORP	Interest	08/13/2018	08/12/2019	Long			12,000.00	12,000.00
37466	003	3137EAEC9	FEDERAL HOME LN	Interest	08/13/2018	08/12/2021	Long			56,250.00	56,250.00
37468	003	20772J3E0	CTS 1.55% MAT	Interest	08/15/2018	08/15/2020	Long			98,967.50	98,967.50
37476	003	3134G93L9	FEDERAL HOME LN	Interest	08/15/2018	08/15/2019	Long			47,250.00	47,250.00
37485	003	594918BN3	MICROSOFT CORP,	Interest	08/08/2018	08/08/2019	Long			27,500.00	27,500.00
37487	003	084664CL3	BRK 1.077% MAT	Interest	08/15/2018	08/15/2019	Long			66,840.87	66,840.87
37493	003	459200HW4	IBM 1.1876% MAT	Interest	08/13/2018	02/12/2019	Long			68,881.94	68,881.94
37505	003	544351KQ1	LOSAPT 2.15% MAT	Interest	09/01/2018	09/01/2021	Long			107,500.00	107,500.00

Portfolio CITY
AP
TA (PRF_TA) 7.1.1
Report Ver. 7.3.7

City of San Jose
Transaction Activity Report
Sorted by Fund - Investment Number

Page 4

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	AssetClass	New Principal	Principal Paydowns	Interest	Total Cash
37507	003	544351KP3	LOS ANGELES	Interest	09/01/2018	09/01/2020	Long			63,304.00	63,304.00
37510	003	544351KQ1	LOSAPT 2.15% MAT	Interest	09/01/2018	09/01/2021	Long			34,937.50	34,937.50
37512	003	3130AAJP4	FEDERAL HOME	Interest	07/02/2018	07/01/2020	Long			261,000.00	261,000.00
37514	003	64990E4G9	NYSHGR 1.1% MAT	Interest	08/15/2018	02/15/2020	Long			27,362.50	27,362.50
37516	003	3130AAKK3	FEDERAL HOME	Interest	07/02/2018	07/01/2019	Long			142,000.00	142,000.00
37517	003	69371RM60	PCAR 1.75% MAT	Redemption	08/14/2018	08/14/2018	Long		2,450,000.00		2,450,000.00
37517	003	69371RM60	PCAR 1.75% MAT	Interest	08/14/2018	08/14/2018	Long			21,437.50	21,437.50
37518	003	3134GAL77	FEDERAL HOME LN	Redemption	07/02/2018	07/01/2020	Long		20,000,000.00		20,000,000.00
37518	003	3134GAL77	FEDERAL HOME LN	Interest	07/02/2018	07/01/2020	Long			115,000.00	115,000.00
37521	003	084664CG4	BRK 1.7% MAT	Interest	09/15/2018	03/15/2019	Long			38,250.00	38,250.00
37523	003	459058FY4	IBRD 2% MAT	Interest	07/26/2018	01/26/2022	Short			100,000.00	100,000.00
37524	003	91412GSB2		Interest	07/02/2018	07/01/2019	Long			26,940.00	26,940.00
37526	003	06406HCW7	BK 2.3% MAT	Interest	09/11/2018	09/11/2019	Short			49,450.00	49,450.00
37527	003	084670BL1	BERKSHIRE	Interest	08/14/2018	08/14/2019	Long			51,040.50	51,040.50
37532	003	037833CK4	APPLE INC, SR NT	Interest	08/07/2018	02/07/2020	Long			95,000.00	95,000.00
37533	003	166764BS8	CHEVRON CORP	Interest	08/28/2018	02/28/2019	Long			54,795.00	54,795.00
37534	003	574193NC8	MARYLAND ST, ST	Interest	09/15/2018	03/15/2022	Long			56,250.00	56,250.00
37537	003	91412GSB2		Interest	07/02/2018	07/01/2019	Long			52,757.50	52,757.50
37544	003	037833CB4	AAPL 1.1% MAT	Interest	08/04/2018	08/02/2019	Long			44,000.00	44,000.00
37549	003	06406HCZ0	BK 2.15% MAT	Interest	08/24/2018	02/24/2020	Short			82,409.50	82,409.50
37551	003	3133XU3G6	FEDERAL HOME	Interest	07/02/2018	07/01/2019	Long			218,750.00	218,750.00
37552	003	3133XU3G6	FEDERAL HOME	Interest	07/02/2018	07/01/2019	Long			218,750.00	218,750.00
37553	003	91412GSB2		Interest	07/02/2018	07/01/2019	Long			25,548.10	25,548.10
37554	003	3132X0TR2	FEDERAL AGRIC	Redemption	07/02/2018	07/02/2018	Long		50,000,000.00		50,000,000.00
37554	003	3132X0TR2	FEDERAL AGRIC	Interest	07/02/2018	07/02/2018	Long			318,750.00	318,750.00
37557	003	36962G4J0	GENERAL ELEC CAP	Interest	07/08/2018	01/08/2020	Long			275,000.00	275,000.00
37559	003	3130ABMF0	FHLB 1.109% MAT	Interest	07/02/2018	07/01/2019	Long			161,373.33	161,373.33
37560	003	20772JL67	CONNECTICUT ST,	Interest	08/01/2018	08/01/2021	Long			38,550.00	38,550.00
37564	003	45905UC51	IBRD 2.07% MAT	Interest	07/02/2018	07/01/2021	Short			310,500.00	310,500.00
37565	003	84247PHX2	STNPWR 3.258%	Interest	07/02/2018	07/01/2022	Long			44,145.90	44,145.90
37569	003	3130ABQY5	FHLB 1.8% MAT	Interest	07/02/2018	07/01/2021	Short			32,625.00	32,625.00
37570	003	3133XU3G6	FEDERAL HOME	Interest	07/02/2018	07/01/2019	Long			81,703.13	81,703.13
37571	003	45950VLD6	IFC 1.62% MAT	Interest	08/28/2018	08/28/2020	Short			81,000.00	81,000.00
37574	003	912828L24	UNITED STATES	Interest	08/31/2018	08/31/2022	Long			140,625.00	140,625.00
37575	003	64990FGS7	NYSHGR 1.95% MAT	Interest	08/15/2018	02/15/2021	Long			74,685.00	74,685.00
37577	003	91412GSB2		Interest	07/02/2018	07/01/2019	Long			26,491.00	26,491.00
37578	003	89233HG24	TMCC ZERO CPN	Redemption	07/02/2018	07/02/2018	Short		20,000,000.00		20,000,000.00
37580	003	801546PE6	SCR 2.13% MAT	Interest	08/01/2018	08/01/2020	Long			113,846.88	113,846.88
37581	003	3130A72V6	FEDERAL HOME	Interest	07/27/2018	01/27/2022	Long			30,000.00	30,000.00
37584	003	06371EUV7	BMO 1.65% MAT	Redemption	07/02/2018	07/02/2018	Short		25,000,000.00		25,000,000.00
37584	003	06371EUV7	BMO 1.65% MAT	Interest	07/02/2018	07/02/2018	Short			262,395.83	262,395.83
37585	003	912828VK3	UNITED STATES	Redemption	07/02/2018	06/30/2018	Long		10,000,000.00		10,000,000.00
37585	003	912828VK3	UNITED STATES	Interest	07/02/2018	06/30/2018	Long			68,750.00	68,750.00

Portfolio CITY
AP
TA (PRF_TA) 7.1.1
Report Ver. 7.3.7

City of San Jose
Transaction Activity Report
Sorted by Fund - Investment Number

Page 5

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	AssetClass	New Principal	Principal Paydowns	Interest	Total Cash
37586	003	89113XPV0	TD 1.8% MAT	Redemption	08/31/2018	08/31/2018	Short		15,000,000.00		15,000,000.00
37586	003	89113XPV0	TD 1.8% MAT	Interest	08/31/2018	08/31/2018	Short			205,500.00	205,500.00
37587	003	912828L24	UNITED STATES	Interest	08/31/2018	08/31/2022	Long			46,875.00	46,875.00
37589	003	3130ACZS6	FHLB 2.1% MAT	Interest	07/02/2018	07/01/2022	Long			111,416.67	111,416.67
37590	003	19121BGB9	COCA ZERO CPN	Redemption	07/11/2018	07/11/2018	Short	7,700,000.00			7,700,000.00
37591	003	89233HG24	TMCC ZERO CPN	Redemption	07/02/2018	07/02/2018	Short	20,000,000.00			20,000,000.00
37592	003	91412GSB2		Interest	07/02/2018	07/01/2019	Long			21,596.90	21,596.90
37594	003	3132X0B91	FAMC 2% MAT	Interest	07/02/2018	07/01/2020	Long			450,000.00	450,000.00
37596	003	45905US21	IBRD 2.17% MAT	Interest	07/02/2018	07/01/2021	Long			244,125.00	244,125.00
37597	003	3133EDKQ4	FEDERAL FARM CR	Interest	07/02/2018	07/01/2020	Long			23,850.00	23,850.00
37597	003	3133EDKQ4	FEDERAL FARM CR	Accr Int	07/02/2018	07/01/2020	Long	530.00		-530.00	0.00
37599	003	912828WS5	UNITED STATES	Interest	07/02/2018	06/30/2019	Long			81,250.00	81,250.00
37599	003	912828WS5	UNITED STATES	Accr Int	07/02/2018	06/30/2019	Long	4,040.06		-4,040.06	0.00
37600	003	78009N6S0	RY 1.92% MAT	Redemption	08/31/2018	08/31/2018	Short	25,000,000.00			25,000,000.00
37600	003	78009N6S0	RY 1.92% MAT	Interest	08/31/2018	08/31/2018	Short			298,666.68	298,666.68
37601	003	912828L32	UNITED STATES	Interest	08/31/2018	08/31/2020	Long			116,875.00	116,875.00
37602	003	19121BHH5	COCA ZERO CPN	Redemption	08/17/2018	08/17/2018	Short	20,000,000.00			20,000,000.00
37603	003	90331HNJ8	USB 2.35% MAT	Interest	07/23/2018	01/23/2020	Long			50,525.00	50,525.00
37603	003	90331HNJ8	USB 2.35% MAT	Accr Int	07/23/2018	01/23/2020	Long	4,210.42		-4,210.42	0.00
37604	003	3130ADN32	FHLB 2.125% MAT	Interest	08/13/2018	02/11/2020	Long			53,715.28	53,715.28
37605	003	78012UBN4	RY 2.35 8/31/18 YCD	Redemption	08/31/2018	08/31/2018	Long	10,000,000.00			10,000,000.00
37605	003	78012UBN4	RY 2.35 8/31/18 YCD	Interest	08/31/2018	08/31/2018	Long			107,708.33	107,708.33
37606	003	912796PW3	USTR DISC NOTE	Redemption	08/30/2018	08/30/2018	Short	10,000,000.00			10,000,000.00
37607	003	25468PDJ2	DISNEY WALT CO	Interest	08/13/2018	02/12/2021	Long			115,000.00	115,000.00
37607	003	25468PDJ2	DISNEY WALT CO	Accr Int	08/12/2018	02/12/2021	Long	33,861.11		-33,861.11	0.00
37608	003	3130ADV58	FEDERAL HOME	Interest	07/12/2018	04/12/2021	Long			25,000.00	25,000.00
37609	003	69371RN93	PACCAR FINL CORP	Interest	09/01/2018	03/01/2021	Long			142,824.89	142,824.89
37609	003	69371RN93	PACCAR FINL CORP	Accr Int	09/01/2018	03/01/2021	Long	32,601.33		-32,601.33	0.00
37610	003	3130ADV58	FEDERAL HOME	Interest	07/12/2018	04/12/2021	Long			25,000.00	25,000.00
37614	003	36960MJE4	GE DISC NOTE MAT	Redemption	09/14/2018	09/14/2018	Short	30,000,000.00			30,000,000.00
37618	003	46625HQJ2		Interest	09/01/2018	03/01/2021	Long			191,250.00	191,250.00
37618	003	46625HQJ2		Accr Int	09/01/2018	03/01/2021	Long	70,125.00		-70,125.00	0.00
37622	003	3134GSMZ5	FEDERAL HOME LN	Interest	08/23/2018	02/23/2022	Long			37,500.00	37,500.00
37627	003	06406HDD8	BK 2.6% MAT	Interest	08/17/2018	08/17/2020	Short			65,000.00	65,000.00
37627	003	06406HDD8	BK 2.6% MAT	Accr Int	08/17/2018	08/17/2020	Short	39,722.22		-39,722.22	0.00
37628	003	06406HDD8	BK 2.6% MAT	Interest	08/17/2018	08/17/2020	Long			91,000.00	91,000.00
37628	003	06406HDD8	BK 2.6% MAT	Accr Int	08/17/2018	08/17/2020	Long	61,172.22		-61,172.22	0.00
37629	003	74005PBP8	PRAXAIR INC, SR	Interest	09/24/2018	09/24/2020	Long			29,542.50	29,542.50
37629	003	74005PBP8	PRAXAIR INC, SR	Accr Int	09/24/2018	09/24/2020	Long	14,443.00		-14,443.00	0.00
37631	003	3134GSQW8	FHLMC 3% MAT	Interest	08/27/2018	08/26/2022	Long			127,083.33	127,083.33
37634	003	4581XOCZ9	IADB 1.75% MAT	Interest	09/14/2018	09/14/2022	Short			175,000.00	175,000.00
37634	003	4581XOCZ9	IADB 1.75% MAT	Accr Int	09/14/2018	09/14/2022	Short		95,277.78	-95,277.78	0.00
37638	003	544351MN6	LOS ANGELES	Purchase	07/12/2018	09/01/2022	Long	4,816,203.75			-4,816,203.75

Portfolio CITY
AP
TA (PRF_TA) 7.1.1
Report Ver. 7.3.7

City of San Jose
Transaction Activity Report
Sorted by Fund - Investment Number

Page 6

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	AssetClass	New Principal	Principal Paydowns	Interest	Total Cash
37639	003	45905UK37	IBRD 2.1% MAT	Purchase	07/05/2018	07/12/2022	Short	9,762,476.67			-9,762,476.67
37639	003	45905UK37	IBRD 2.1% MAT	Interest	07/12/2018	07/12/2022	Short			105,000.00	105,000.00
37639	003	45905UK37	IBRD 2.1% MAT	Accr Int	07/12/2018	07/12/2022	Short		100,916.67	-100,916.67	0.00
40001	003	89233HPE8	TMCC ZERO CPN	Purchase	07/03/2018	02/14/2019	Short	14,766,466.67			-14,766,466.67
40002	003	89233HQU1	TMCC ZERO CPN	Purchase	07/03/2018	03/28/2019	Short	14,718,600.00			-14,718,600.00
40003	003	06406HDF3	BK 2.45% MAT	Purchase	08/09/2018	11/27/2020	Long	3,666,478.00			-3,666,478.00
40005	003	46625HRT9	JPM 2.4% MAT	Purchase	08/16/2018	06/07/2021	Long	6,886,040.00			-6,886,040.00
40006	003	46625HHZ6	JPM 4.625% MAT	Purchase	08/20/2018	05/10/2021	Long	5,241,036.11			-5,241,036.11
40007	003	3130AEWA4	FEDERAL HOME	Purchase	09/07/2018	10/01/2020	Long	9,978,500.00			-9,978,500.00
40008	003	13063DGN2	CALIFORNIA ST,	Purchase	09/18/2018	08/01/2023	Long	5,075,550.00			-5,075,550.00
40011	003	3130AEY38	FEDERAL HOME	Purchase	09/28/2018	09/28/2023	Long	5,000,000.00			-5,000,000.00
Totals for General Pool								336,202,821.88	675,936,018.72	9,236,057.01	348,989,253.85
37053	554	VP6000104	WELLS 0.01%	Purchase	07/02/2018		Short	5.68			-5.68
37053	554	VP6000104	WELLS 0.01%	Purchase	07/18/2018		Short	445.53			-445.53
37053	554	VP6000104	WELLS 0.01%	Purchase	08/01/2018		Short	6.52			-6.52
37053	554	VP6000104	WELLS 0.01%	Purchase	09/04/2018		Short	7.00			-7.00
37053	554	VP6000104	WELLS 0.01%	Interest	07/02/2018		Short			5.68	5.68
37053	554	VP6000104	WELLS 0.01%	Interest	08/01/2018		Short			6.52	6.52
37053	554	VP6000104	WELLS 0.01%	Interest	09/04/2018		Short			7.00	7.00
37370	554	SYS37370	LAIF-2007A Airport	Purchase	07/13/2018		Short	36,953.42			-36,953.42
37370	554	SYS37370	LAIF-2007A Airport	Redemption	07/18/2018		Short		884,000.00		884,000.00
37370	554	SYS37370	LAIF-2007A Airport	Interest	07/13/2018		Short			36,953.42	36,953.42
Totals for Airport 2007A								37,418.15	884,000.00	36,972.62	883,554.47
Grand Total								336,240,240.03	676,820,018.72	9,273,029.63	349,852,808.32

CITY OF SAN JOSE
TREASURY DIVISION

RECONCILIATION OF INVESTMENT ACTIVITIES
07/1/18 THROUGH 09/30/18

	BALANCE 6/30/2018	SALES OR MATURITIES	ADDITIONS	BALANCE 9/30/2018
Commercial Paper/Discount	106,603,969.44	96,712,744.44	29,485,066.67	39,376,291.67
Corporate Medium Term Notes	425,579,438.59	31,331,631.60	15,793,554.11	410,041,361.10
Federal Agency Securities	496,058,820.04	80,661,838.00	14,978,500.00	430,375,482.04
Money Market Mutual Fund	15,378.30	6,109,000.00	6,108,816.50	15,194.80
Muni Bonds	208,539,372.07	4,600,000.00	9,891,753.75	213,831,125.82
Negotiable CD's	150,000,000.00	75,000,000.00		75,000,000.00
State Pool	103,569,163.81	286,754,118.91	250,220,072.33	67,035,117.23
Suprationals	223,184,260.28	75,577,194.45	9,762,476.67	157,369,542.50
UST Bills, Notes & Bonds	92,261,662.24	9,917,785.89		82,343,876.35
Total	<u>1,805,812,064.77</u>	<u>666,664,313.29</u>	<u>336,240,240.03</u>	<u>1,475,387,991.51</u>

NET PURCHASES/SALES: -330,424,073.26

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

APRIL THROUGH JUNE 2018 TURNOVER RATIO: 0.64

AVERAGE DAILY PORTFOLIO BALANCE: 1,561,896,735.37

THIS PAGE IS INTENTIONALLY LEFT BLANK



**City of San Jose
Purchases Report
Sorted by Dealer - Fund
July 1, 2018 - September 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
Purchased from: Piper Jaffray & Co.													
45905UK37	37639	003	MC2	IBRD	10,000,000.00	07/05/2018	07/12 - 01/12	9,661,560.00	Received	2.100	07/12/2022	3.000	9,681,674.61
3130AEY38	40011	003	FAC	FHLB	5,000,000.00	09/28/2018	03/28 - 09/28	5,000,000.00		3.200	09/28/2023	3.200	5,000,000.00
Subtotal					15,000,000.00			14,661,560.00	0.00				14,681,674.61
Purchased from: RBC Capital Markets													
06406HDF3	40003	003	MTN	BK	3,700,000.00	08/09/2018	11/27 - 05/27	3,648,348.00	18,130.00	2.450	11/27/2020	3.082	3,651,591.85
46625HRT9	40005	003	MTN	JPM	7,000,000.00	08/16/2018	12/07 - 06/07	6,853,840.00	32,200.00	2.400	06/07/2021	3.182	6,860,345.64
46625HHZ6	40006	003	MTN	JPM	5,000,000.00	08/20/2018	11/10 - 05/10	5,176,800.00	64,236.11	4.625	05/10/2021	3.255	5,169,403.27
Subtotal					15,700,000.00			15,678,988.00	114,566.11				15,681,340.76
Purchased from: Toyota Financial Services													
89233HPE8	40001	003	ACP	TMCC	15,000,000.00	07/03/2018	02/14 - At Maturity	14,766,466.67		2.480	02/14/2019	2.563	14,859,466.67
89233HQU1	40002	003	ACP	TMCC	15,000,000.00	07/03/2018	03/28 - At Maturity	14,718,600.00		2.520	03/28/2019	2.604	14,813,100.00
Subtotal					30,000,000.00			29,485,066.67	0.00				29,672,566.67
Purchased from: UnionBanc Investment													
544351MN6	37638	003	MUN	LOSAPT	4,815,000.00	07/12/2018	03/01 - 09/01	4,816,203.75		2.900	09/01/2022	2.893	4,816,139.88
Subtotal					4,815,000.00			4,816,203.75	0.00				4,816,139.88
Purchased from: Wells Fargo Securities													
3130AEWA4	40007	003	FAC	FHLB	10,000,000.00	09/07/2018	10/01 - 04/01	9,978,500.00		2.625	10/01/2020		9,979,193.55
13063DGN2	40008	003	MUN	CAS	5,000,000.00	09/18/2018	02/01 - 08/01	5,075,550.00		3.400	08/01/2023	3.064	5,074,989.73
Subtotal					15,000,000.00			15,054,050.00	0.00				15,054,183.28
Total Purchases					80,515,000.00			79,695,868.42	114,566.11				79,905,905.20

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

THIS PAGE IS INTENTIONALLY LEFT BLANK

SECTION F

INDEPENDENT ACCOUNTANT'S REPORT

This is an Independent Accountant's Report on Applying Agreed-Upon Procedures as of June 30, 2018.

THIS PAGE IS INTENTIONALLY LEFT BLANK

CITY OF SAN JOSE

Independent Accountant's Report on
Applying Agreed-Upon Procedures

As of June 30, 2018



Certified
Public
Accountants



Certified
Public
Accountants

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

Independent Accountant's Report on Applying Agreed-Upon Procedures

We have performed the procedures enumerated below, which were agreed to by the City of San José (City) Finance Department and the Office of the City Auditor (City Auditor), solely to assist these specified parties in evaluating whether the investments within the City's pooled portfolio are in compliance with the City's Investment Policy and Finance Department procedures as of June 30, 2018. The City's management is responsible for the City's compliance with those requirements. The sufficiency of these procedures is solely the responsibility of those parties specified in the report. Consequently, we make no representation regarding the sufficiency of the procedures described below, either for the purpose for which this report has been requested or for any other purpose.

The procedures and associated findings are as follows:

1. We obtained a copy of the FY 2017-18 Fourth Quarter Investment Report (Investment Report) as of June 30, 2018 and agreed individual investments, which includes investment description, maturity date, CUSIP number, book and market value, to supporting documentation such as custodian/bank statements obtained from the City.

Finding: We noted there was a difference of \$9.1 million in market value representing 0.51% of the portfolio, where the custodian's statement reported a higher balance compared to the Investment Report as of June 30, 2018. The variance represents two timing differences, whereas 1) the settlement of Investment #37585 amounting to \$10.0 million was posted on the settlement date by the custodian versus the City's maturity date, and 2) the timing of when market values are extracted by the City and the custodian amounting to a difference of \$0.9 million.

2. We traced total investments listed on the Investment Report as of June 30, 2018 to the City's general ledger.

Finding: We noted a net variance of \$10.0 million between the Investment Report and the City's general ledger (FMS) as of June 30, 2018. The variance represents the settlement of Investment #37585 where the City's general ledger reported a higher balance compared to the Investment Report as of June 30, 2018. The variance was resolved when the Investment was settled through the City's custodian on the next business day and the Investment staff posted the cash journal in early July.

3. We verified the types of investments listed in the Investment Report as of June 30, 2018 were authorized by the City's Investment Policy dated March 6, 2018.

Finding: No exceptions were found as a result of applying the procedure.

4. We read the Investment Report as of June 30, 2018 to determine whether it contains the information/data required by the City's Investment Policy and whether it meets the timing requirements of the City's Investment Policy, as follows:
 - a. The investment quarterly report includes the type of investment, issuer, date of maturity, par and dollar amount invested on all securities, investments and monies held by the City.
 - b. The investment quarterly report includes market value (and source) as of the date of the report of all securities held by the City or under management of any outside party.
 - c. The investment quarterly report states the compliance of the portfolio to the City's Investment Policy.
 - d. The investment quarterly report includes a statement addressing the ability of the City to meet the pool's expenditure requirements for the next six months.

Finding: No exceptions were found as a result of applying the procedure.

5. We verified the investments listed in the Investment Report as of June 30, 2018 were not prohibited investments listed in the City's Investment Policy.

Finding: No exceptions were found as a result of applying the procedure.

6. We calculated the total investment amounts on a cost basis for the investment types listed in the Investment Report as of June 30, 2018, and compared those totals to the maximum portfolio limitations imposed by the City's Investment Policy for specified investment types.

Finding: No exceptions were found as a result of applying the procedure.

7. We agreed individual investment maturity dates listed in the Investment Report as of June 30, 2018, to the custodian/bank statements and determine if they conform to the maturity requirements of the City's Investment Policy.

Finding: No exceptions were found as a result of applying the procedure.

8. We obtained and read the third party custodial agreement(s) and broker/dealer agreement(s) in effect at the date of the Investment Report to determine if the agreements contained a clause addressing delivery of securities and that the delivery method conformed to the City's Investment Policy.

Finding: No exceptions were found as a result of applying the procedure.

9. We recomputed and reviewed supporting documentation relevant to the repurchase agreements and, if applicable, the reverse repurchase agreements held by the City on June 30, 2018, to ascertain whether the investments conform to the City's Investment Policy.

Finding: Not applicable. No repurchase or reverse repurchase agreements were held by the City on June 30, 2018.

10. We determined through inquiry and observation whether the responsibilities for initiating, evaluating, and approving transactions are separate from detail accounting and general ledger functions.

Finding: No exceptions were found as a result of applying the procedure.

11. We determined through inquiry and observation whether custodial responsibility for investments is restricted to authorized personnel and separate from personnel with accounting duties.

Finding: No exceptions were found as a result of applying the procedure.

12. We determined through inquiry and observation whether responsibilities for detail investment records in the investment system (SunGard) are separate from general ledger functions.

Finding: No exceptions were found as a result of applying the procedure.

13. We determined through inquiry and document inspection whether the City maintains authorized lists of signatures, security dealers, and counter parties and whether those lists are updated periodically.

Finding: No exceptions were found as a result of applying the procedure.

14. We determined through inquiry and document inspection whether the City periodically counts and/or confirms its investments.

Finding: No exceptions were found as a result of applying the procedure.

15. We determined through inquiry and document inspection whether counts and/or investment confirmations and detailed subsidiary records are prepared by Accounting Technician and reviewed by Assistant Director of Finance and Deputy Director of Accounting.

Finding: No exceptions were found as a result of applying the procedure.

16. We determined through inquiry and document inspection whether investment income is periodically reviewed for accuracy by the Assistant Director of Finance and Deputy Director of Accounting.

Finding: No exceptions were found as a result of applying the procedure.

17. We determined through inquiry and document inspection whether reconciliations between detailed subsidiary records and general ledger control accounts are prepared by Accountant I and reviewed by Supervising Accountant.

Finding: No exceptions were found as a result of applying the procedure.

18. We determined through inquiry and document inspection whether an appropriate person assesses the classification and valuation of its investments at acquisition and at the end of the quarter.

Finding: No exceptions were found as a result of applying the procedure.

This agreed-upon procedures engagement was conducted in accordance with attestation standards established by the American Institute of Certified Public Accountants. We were not engaged to and did not conduct an examination or review, the objective of which would be the expression of an opinion or conclusion, respectively, on whether the City's investments within the City's pooled portfolio are in compliance with the City's Investment Policy and Finance Department procedures as of June 30, 2018. Accordingly, we do not express such an opinion or conclusion. Had we performed additional procedures, other matters might have come to our attention that would have been reported to you.

This report is intended solely for the information and use of the City Council, the Public Safety, Finance & Strategic Support Committee, the City Auditor, and Finance Department and is not intended to be and should not be used by anyone other than these specified parties.

Macias Gini & O'Connell LLP

Walnut Creek, California
September 27, 2018