

SECTION A

PORTFOLIO STATISTICS

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

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

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

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

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

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

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

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

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City of San Jose
Portfolio Statistics
Funds: 003, 152, 554
1/01/19 THROUGH 3/31/19

	Fund 003	Fund 152	Fund 554	Consolidated
TOTAL INCOME RECEIVED IN THIS PERIOD:	8,002,499.58	-	41,988.92	8,044,488.50
TOTAL NET EARNINGS THIS PERIOD:	9,522,934.24	5,092.85	67,578.25	9,595,605.34
AVERAGE DAILY PORTFOLIO BALANCE:	1,693,393,187.25	876,533.17	6,125,932.60	1,700,395,653.02
EARNED INCOME YIELD THIS PERIOD	2.281	2.356	4.474	2.289
END OF PERIOD PORTFOLIO BALANCE:	1,702,265,133.73	876,533.17	1,471,200.06	1,704,612,866.96
CURRENT AMORTIZED BOOK VALUE:	1,700,351,112.85	886,358.72	1,471,200.06	1,702,708,671.63
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.281	2.346	2.397	2.281
WEIGHTED AVERAGE DAYS OF MATURITY:	579.00	75.00	1.00	579.00

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City of San Jose
Portfolio Statistics
Funds: 003, 152, 554
7/01/18 THROUGH 3/31/19

	Fund 003	Fund 152	Fund 554	Consolidated
TOTAL INCOME RECEIVED IN THIS PERIOD:	22,326,798.94	3,655.59	117,392.60	22,447,847.13
TOTAL NET EARNINGS THIS PERIOD:	24,800,273.33	15,485.40	147,994.82	24,963,753.55
AVERAGE DAILY PORTFOLIO BALANCE:	1,573,930,367.65	876,675.66	6,717,068.97	1,581,524,112.28
EARNED INCOME YIELD THIS PERIOD	2.099	2.353	2.935	2.103
END OF PERIOD PORTFOLIO BALANCE:	1,702,265,133.73	876,533.17	1,471,200.06	1,704,612,866.96
CURRENT AMORTIZED BOOK VALUE:	1,700,351,112.85	886,358.72	1,471,200.06	1,702,708,671.63
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.281	2.346	2.397	2.281
WEIGHTED AVERAGE DAYS OF MATURITY:	579.00	75.00	1.00	579.00

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SECTION B

TOTAL EARNINGS REPORT

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

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City of San Jose
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City of San Jose
Total Earnings
Sorted by Fund - Investment Number
January 1, 2019 - March 31, 2019

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	41,941,000.00	20,078,000.00	36,686,859.73	2.400	2.546	230,345.42	0.00	0.00	230,345.42
VP6000104	36512	003	WELLS	25,011,030.99	10,661.03	899,807.43	1.583	2.356	5,228.30	0.00	0.00	5,228.30
CSJFA	37042	003	STPOOL	11,953,000.00	30,070,000.00	29,313,291.02	2.400	2.546	184,049.07	0.00	0.00	184,049.07
3133EEW55	37331	003	FFCB	20,000,000.00	20,026,400.00	20,026,400.00	1.800	1.796	90,000.00	-1,326.63	0.00	88,673.37
91412GSB2	37374	003	UNVHGR	8,265,000.00	8,314,920.60	8,314,920.60	1.796	1.638	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	1.638	11,225.00	-1,064.22	0.00	10,160.78
912828VV9	37378	003	USTR	10,000,000.00	10,179,687.50	10,179,687.50	2.125	1.715	52,525.22	-9,473.86	0.00	43,051.36
3136G2Y84	37397	003	FNMA	0.00	10,000,000.00	5,777,777.78	1.150	1.144	16,291.67	0.00	0.00	16,291.67
3130A7CV5	37398	003	FHLB	10,000,000.00	9,959,600.00	9,959,600.00	1.375	1.482	34,375.00	2,020.00	0.00	36,395.00
459058DL4	37402	003	IBRD	0.00	20,407,200.00	16,552,506.67	1.876	1.196	77,124.44	-28,320.30	0.00	48,804.14
3133EFW52	37403	003	FFCB	5,000,000.00	5,019,250.00	5,019,250.00	1.150	1.042	14,375.00	-1,484.57	0.00	12,890.43
4581X0CD8	37404	003	IADB	10,000,000.00	10,350,000.00	10,350,000.00	2.125	1.334	53,125.00	-19,079.34	0.00	34,045.66
91412GD44	37405	003	UNVHGR	5,570,000.00	5,570,000.00	5,570,000.00	1.490	1.511	20,748.25	0.00	0.00	20,748.25
69371RM86	37407	003	PCAR	0.00	7,378,201.60	4,508,900.98	1.650	1.329	18,104.62	-3,332.90	0.00	14,771.72
13063CP87	37408	003	CAS	10,000,000.00	10,000,000.00	10,000,000.00	1.500	1.521	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	1.642	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	1.320	29,421.88	1,180.15	0.00	30,602.03
713448DG0	37414	003	PEP	0.00	10,083,700.00	5,826,137.78	1.215	2.989	47,189.13	-4,250.39	0.00	42,938.74
3133EFW52	37415	003	FFCB	5,000,000.00	5,023,250.00	5,023,250.00	1.150	1.012	14,375.00	-1,840.37	0.00	12,534.63
478160BR4	37422	003	JNJ	0.00	10,032,000.00	6,576,533.33	1.125	1.038	18,750.00	-1,912.35	0.00	16,837.65
3132X0HD6	37431	003	FAMC	10,000,000.00	10,022,570.00	10,022,570.00	1.030	0.963	25,750.00	-1,943.82	0.00	23,806.18
458182DX7	37432	003	IADB	10,000,000.00	9,998,800.00	9,998,800.00	1.000	1.018	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	1.227	90,750.00	0.00	0.00	90,750.00
037833BQ2	37434	003	AAPL	0.00	5,408,780.80	3,125,073.35	1.700	1.138	12,841.23	-4,070.50	0.00	8,770.73
459200HE4	37435	003	IBM	4,600,000.00	4,692,000.00	4,692,000.00	1.875	1.179	21,562.50	-7,923.45	0.00	13,639.05
037833BQ2	37436	003	AAPL	0.00	6,979,370.40	4,032,525.12	1.700	1.078	16,545.25	-5,822.43	0.00	10,722.82
037833BQ2	37437	003	AAPL	0.00	3,179,829.60	1,837,234.88	1.700	1.078	7,538.08	-2,652.72	0.00	4,885.36
94974BFU9	37441	003	WFC	15,000,000.00	15,285,000.00	15,285,000.00	2.125	1.446	79,687.50	-25,196.47	0.00	54,491.03
459200HT1	37443	003	IBM	0.00	8,127,386.36	3,792,780.30	1.950	1.058	17,651.18	-7,758.27	0.00	9,892.91
3130A8QS5	37449	003	FHLB	10,000,000.00	9,950,700.00	9,950,700.00	1.125	1.247	28,125.00	2,465.00	0.00	30,590.00

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City of San Jose
Total Earnings
January 1, 2019 - March 31, 2019

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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												
713448CK2	37459	003	PEP	0.00	3,954,117.45	263,607.83	2.250	1.029	1,440.37	-771.26	0.00	669.11
594918BN3	37462	003	MSFT	10,000,000.00	10,004,400.00	10,004,400.00	1.100	1.100	27,500.00	-366.66	0.00	27,133.34
25468PDA1	37463	003	DIS	5,037,000.00	5,150,836.20	5,150,836.20	1.850	1.037	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	1.126	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	1.217	6,000.00	0.00	0.00	6,000.00
3137EAEC9	37466	003	FHLMC	10,000,000.00	9,949,200.00	9,949,200.00	1.125	1.250	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	1.452	49,483.75	-3,553.54	0.00	45,930.21
3134G93L9	37476	003	FHLMC	7,560,000.00	7,560,756.00	7,560,756.00	1.250	1.264	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	1.352	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	1.352	21,937.50	-255.30	0.00	21,682.20
594918BN3	37485	003	MSFT	5,000,000.00	4,984,035.00	4,984,035.00	1.100	1.236	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	2.944	2.831	73,112.25	-2,742.73	0.00	70,369.52
438516BJ4	37489	003	HON	10,000,000.00	10,000,000.00	10,000,000.00	1.400	1.419	35,000.00	0.00	0.00	35,000.00
459200HW4	37493	003	IBM	0.00	10,056,680.00	4,693,117.33	1.188	2.767	34,861.52	-2,844.16	0.00	32,017.36
544445AZ2	37494	003	LOSAPT	2,000,000.00	2,000,000.00	2,000,000.00	2.092	2.121	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	2.090	16,321.95	-5,180.45	0.00	11,141.50
70922PAH5	37497	003	PASTRN	2,000,000.00	2,057,320.00	2,057,320.00	2.609	2.003	13,045.00	-2,883.62	0.00	10,161.38
544351KQ1	37505	003	LOS	10,000,000.00	9,990,900.00	9,990,900.00	2.150	2.202	53,750.00	484.61	0.00	54,234.61
544351KP3	37507	003	LOS	6,560,000.00	6,501,616.00	6,501,616.00	1.930	2.221	31,652.00	3,950.80	0.00	35,602.80
544351KQ1	37510	003	LOS	3,250,000.00	3,227,055.00	3,227,055.00	2.150	2.350	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	1.764	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	1.860	13,681.25	8,638.90	0.00	22,320.15
3130AAKK3	37516	003	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	1.420	1.440	71,000.00	0.00	0.00	71,000.00
191216BV1	37520	003	KO	9,000,000.00	8,982,000.00	8,982,000.00	1.375	1.483	30,937.50	1,901.41	0.00	32,838.91
084664CG4	37521	003	BRK	0.00	4,512,195.00	3,659,891.50	1.700	1.614	15,725.00	-1,161.43	0.00	14,563.57
912828XE5	37522	003	USTR	15,000,000.00	14,946,093.75	14,946,093.75	1.500	1.617	55,631.87	3,944.36	0.00	59,576.23
459058FY4	37523	003	IBRD	10,000,000.00	9,945,700.00	9,945,700.00	2.000	2.150	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	1.568	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	1.946	24,725.00	-3,890.43	0.00	20,834.57
084670BL1	37527	003	BRK	4,861,000.00	4,906,985.06	4,906,985.06	2.100	1.737	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	2.175	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	1.903	33,997.25	11,948.68	0.00	45,945.93
91159HHH6	37531	003	USB	0.00	5,052,500.00	4,659,527.78	2.200	1.753	25,666.66	-5,526.32	-1,973.68	18,166.66
037833CK4	37532	003	AAPL	10,000,000.00	9,995,100.00	9,995,100.00	1.900	1.944	47,500.00	409.09	0.00	47,909.09
166764BS8	37533	003	CVX	0.00	6,504,030.00	4,191,486.00	1.686	1.648	17,351.75	-322.63	0.00	17,029.12
574193NC8	37534	003	MDS	5,000,000.00	5,000,000.00	5,000,000.00	2.250	2.281	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	1.672	61,500.00	325.60	0.00	61,825.60

City of San Jose
Total Earnings
January 1, 2019 - March 31, 2019

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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	37537	003	UNVHGR	5,875,000.00	5,910,132.50	5,910,132.50	1.796	1.538	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	1.594	22,000.00	9,110.56	0.00	31,110.56
13066YTZ2	37546	003	CASPWR	20,000,000.00	19,750,600.00	19,750,600.00	2.000	2.309	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	1.904	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	1.469	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	1.415	109,375.00	-72,341.63	0.00	37,033.37
91412GSB2	37553	003	UNVHGR	2,845,000.00	2,864,915.00	2,864,915.00	1.796	1.467	12,774.05	-2,412.32	0.00	10,361.73
25468PDU7	37555	003	DIS	13,800,000.00	13,798,620.00	13,798,620.00	1.800	1.829	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	1.732	137,500.00	-90,855.74	0.00	46,644.26
3130ABMF0	37559	003	FHLB	30,000,000.00	30,000,000.00	30,000,000.00	2.617	2.653	196,275.00	0.00	0.00	196,275.00
20772JL67	37560	003	CTS	3,000,000.00	3,007,500.00	3,007,500.00	2.570	2.537	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	1.547	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	2.099	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	2.278	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	1.566	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	1.736	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	1.415	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	1.643	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	2.835	53,475.00	-18,836.63	0.00	34,638.37
912828L24	37574	003	USTR	15,000,000.00	14,973,046.88	14,973,046.88	1.875	1.920	69,518.67	1,349.91	0.00	70,868.58
64990FGS7	37575	003	NYSPIT	7,660,000.00	7,660,000.00	7,660,000.00	1.950	1.977	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	1.971	4,860.00	0.00	0.00	4,860.00
91412GSB2	37577	003	UNVHGR	2,950,000.00	2,954,985.50	2,954,985.50	1.796	1.717	13,245.50	-733.16	0.00	12,512.34
13063DDF2	37579	003	CAS	5,000,000.00	5,066,150.00	5,066,150.00	2.500	2.233	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	1.912	56,923.44	-6,088.57	0.00	50,834.87
3130A72V6	37581	003	FHLB	3,000,000.00	3,000,000.00	3,000,000.00	2.500	2.388	17,666.66	0.00	0.00	17,666.66
69371RN85	37583	003	PCAR	6,050,000.00	6,043,163.50	6,043,163.50	2.050	2.119	31,006.25	571.29	0.00	31,577.54
912828L24	37587	003	USTR	5,000,000.00	4,940,625.00	4,940,625.00	1.875	2.156	23,172.89	3,088.87	0.00	26,261.76
13063DDF2	37588	003	CAS	5,000,000.00	5,019,950.00	5,019,950.00	2.500	2.441	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	2.173	52,500.00	978.36	0.00	53,478.36
91412GSB2	37592	003	UNVHGR	2,405,000.00	2,400,839.35	2,400,839.35	1.796	1.938	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	2.094	41,000.00	10,142.39	0.00	51,142.39
3132X0B91	37594	003	FAMC	50,000,000.00	50,000,000.00	50,000,000.00	2.000	2.028	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	2.233	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	2.200	135,625.00	0.00	0.00	135,625.00
3133EDKQ4	37597	003	FFCB	2,250,000.00	2,252,245.50	2,252,245.50	2.120	2.107	11,925.00	-225.55	0.00	11,699.45
912828WS5	37599	003	USTR	10,000,000.00	9,960,156.25	9,960,156.25	1.625	1.917	40,400.55	6,677.73	0.00	47,078.28

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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												
912828L32	37601	003	USTR	17,000,000.00	16,677,265.63	16,677,265.63	1.375	2.148	57,777.75	30,542.68	0.00	88,320.43
90331HNJ8	37603	003	USB	4,300,000.00	4,296,947.00	4,296,947.00	2.350	2.421	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	2.251	26,562.50	1,140.58	0.00	27,703.08
25468PDJ2	37607	003	DIS	10,000,000.00	9,866,400.00	9,866,400.00	2.300	2.845	57,500.00	11,707.89	0.00	69,207.89
69371RN93	37609	003	PCAR	9,980,000.00	9,958,243.60	9,958,243.60	2.800	2.922	69,860.00	1,879.15	0.00	71,739.15
79766DKM0	37612	003	SFOAPT	1,500,000.00	1,480,155.00	1,480,155.00	1.944	2.666	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	2.546	50,000.00	218.78	0.00	50,218.78
3134GSLG8	37616	003	FHLMC	20,000,000.00	20,000,000.00	20,000,000.00	3.060	3.103	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	2.976	36,223.50	14,554.82	0.00	50,778.32
46625HJQ2	37618	003	JPM	15,000,000.00	14,736,240.00	14,736,240.00	2.550	3.276	95,625.00	23,410.65	0.00	119,035.65
90331HMY6	37619	003	USB	10,000,000.00	9,893,100.00	9,893,100.00	1.400	2.575	35,000.00	27,806.36	0.00	62,806.36
13063DGA0	37620	003	CAS	6,000,000.00	5,993,460.00	5,993,460.00	2.800	2.880	42,000.00	568.69	0.00	42,568.69
713448BR8	37621	003	PEP	11,011,000.00	11,083,342.27	11,083,342.27	3.125	2.878	86,023.44	-7,373.50	0.00	78,649.94
3134GSMZ5	37622	003	FHLMC	0.00	5,000,000.00	2,944,444.44	3.000	2.984	21,666.67	0.00	0.00	21,666.67
438516BJ4	37623	003	HON	6,722,000.00	6,602,415.62	6,602,415.62	1.400	2.729	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	3.343	32,970.00	0.00	0.00	32,970.00
13067WPE6	37625	003	CASPWR	1,000,000.00	983,530.00	983,530.00	2.518	2.973	6,295.00	915.00	0.00	7,210.00
06371E7K7	37626	003	BMO	0.00	20,000,000.00	6,888,888.89	2.400	2.433	41,333.33	0.00	0.00	41,333.33
06406HDD8	37627	003	BK	5,000,000.00	4,963,350.00	4,963,350.00	2.600	2.997	32,500.00	4,175.32	0.00	36,675.32
06406HDD8	37628	003	BK	7,000,000.00	6,933,780.00	6,933,780.00	2.600	3.109	45,500.00	7,650.58	0.00	53,150.58
74005PBP8	37629	003	PX	2,626,000.00	2,586,504.96	2,586,504.96	2.250	3.002	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	200,250.00	0.00	0.00	200,250.00
3134GSQW8	37631	003	FHLMC	25,000,000.00	25,000,000.00	25,000,000.00	3.000	3.042	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	3.170	39,062.50	20.91	0.00	39,083.41
4581X0CZ9	37634	003	IADB	20,000,000.00	19,089,200.00	19,089,200.00	1.750	3.003	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	2.797	137,500.00	384.40	0.00	137,884.40
544351MN6	37638	003	LOS	4,815,000.00	4,816,203.75	4,816,203.75	2.900	2.933	34,908.75	-72.76	0.00	34,835.99
45905UK37	37639	003	IBRD	10,000,000.00	9,661,560.00	9,661,560.00	2.100	3.087	52,500.00	21,050.18	0.00	73,550.18
89233HPE8	40001	003	TMCC	0.00	14,766,466.67	7,219,161.48	2.480	2.554	0.00	45,466.67	0.00	45,466.67
89233HQU1	40002	003	TMCC	0.00	14,718,600.00	14,064,440.00	2.520	2.604	0.00	90,300.00	0.00	90,300.00
06406HDF3	40003	003	BK	3,700,000.00	3,648,348.00	3,648,348.00	2.450	3.143	22,662.50	5,614.35	0.00	28,276.85
46625HRT9	40005	003	JPM	7,000,000.00	6,853,840.00	6,853,840.00	2.400	3.255	42,000.00	13,011.28	0.00	55,011.28
46625HHZ6	40006	003	JPM	5,000,000.00	5,176,800.00	5,176,800.00	4.625	3.257	57,812.50	-16,236.73	0.00	41,575.77
3130AEWA4	40007	003	FHLB	10,000,000.00	9,978,500.00	9,978,500.00	2.625	2.773	65,625.00	2,600.81	0.00	68,225.81
13063DGN2	40008	003	CAS	5,000,000.00	5,075,550.00	5,075,550.00	3.400	3.086	42,500.00	-3,878.78	0.00	38,621.22
3130AEY38	40011	003	FHLB	5,000,000.00	5,000,000.00	5,000,000.00	3.200	3.244	40,000.00	0.00	0.00	40,000.00
78012UJG1	40012	003	RY	30,000,000.00	30,000,000.00	30,000,000.00	2.820	2.859	211,500.00	0.00	0.00	211,500.00

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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												
3133EJD48	40013	003	FFCB	25,000,000.00	24,946,770.83	24,946,770.83	3.050	3.169	190,625.00	4,285.71	0.00	194,910.71
3134GSA96	40014	003	FHLMC	10,000,000.00	10,000,000.00	10,000,000.00	3.150	3.194	78,750.00	0.00	0.00	78,750.00
438516BM7	40015	003	HON	1,712,000.00	1,645,337.10	1,645,337.10	1.850	3.324	7,918.00	5,567.72	0.00	13,485.72
438516BM7	40016	003	HON	5,000,000.00	4,807,327.78	4,807,327.78	1.850	3.318	23,125.00	16,201.67	0.00	39,326.67
45905UZJ6	40017	003	IBRD	2,000,000.00	1,972,274.44	1,972,274.44	1.300	2.849	6,500.00	7,354.72	0.00	13,854.72
3130AFDJ3	40018	003	FHLB	0.00	5,000,000.00	3,166,666.67	3.000	2.988	23,333.33	0.00	0.00	23,333.33
48127HAA7	40020	003	JPM	10,000,000.00	9,944,711.11	9,944,711.11	2.200	3.043	55,000.00	19,626.51	0.00	74,626.51
742718EQ8	40021	003	PG	10,000,000.00	9,626,200.00	9,626,200.00	1.700	3.155	42,500.00	32,398.30	0.00	74,898.30
89114MMR5	40022	003	TD	25,000,000.00	25,000,000.00	25,000,000.00	3.100	3.143	193,750.00	0.00	0.00	193,750.00
06406HCZ0	40023	003	BK	10,000,000.00	9,952,533.33	9,929,600.00	2.150	3.063	53,750.00	21,243.24	0.00	74,993.24
45950VMW3	40025	003	IFC	5,000,000.00	5,004,583.33	5,004,583.33	3.000	3.039	37,500.00	0.00	0.00	37,500.00
31422BAG5	40028	003	FAMC	12,000,000.00	12,000,000.00	12,000,000.00	2.800	2.839	84,000.00	0.00	0.00	84,000.00
14913Q2Q1	40029	003	CAT	6,000,000.00	6,016,195.00	6,016,195.00	3.350	3.265	50,250.00	-1,822.60	0.00	48,427.40
19416QDY3	40030	003	CL	5,000,000.00	4,913,406.94	4,913,406.94	2.450	3.197	30,625.00	8,112.79	0.00	38,737.79
69371RN69	40031	003	PCAR	3,555,000.00	3,532,662.75	3,524,754.85	1.950	3.056	17,330.63	9,232.20	0.00	26,562.83
89114MRG4	40035	003	TD	15,000,000.00	15,000,000.00	15,000,000.00	2.980	3.021	111,750.00	0.00	0.00	111,750.00
544351MN6	40036	003	LOS	4,000,000.00	4,064,015.56	4,045,258.64	2.900	2.842	29,000.00	-651.82	0.00	28,348.18
4581X0CH9	40037	003	IADB	16,732,000.00	0.00	15,571,965.48	1.750	2.680	68,322.33	34,581.07	0.00	102,903.40
13066YTTZ2	40039	003	CASPWR	4,000,000.00	0.00	3,619,951.75	2.000	2.765	18,444.44	6,236.48	0.00	24,680.92
62478TS67	40040	003	MUBCD	30,000,000.00	0.00	27,666,666.67	2.630	2.667	181,908.33	0.00	0.00	181,908.33
69371RM78	40041	003	PCAR	3,460,000.00	0.00	3,101,453.70	2.500	3.082	19,462.50	4,106.25	0.00	23,568.75
3130A8YA5	40042	003	FHLB	1,100,000.00	0.00	980,579.72	1.500	2.262	3,758.33	1,710.69	0.00	5,469.02
3135G0U92	40043	003	FNMA	4,000,000.00	0.00	3,552,995.56	2.625	2.688	23,333.33	213.33	0.00	23,546.66
191216BT6	40044	003	KO	10,000,000.00	0.00	8,343,537.56	1.875	2.845	39,583.33	18,955.02	0.00	58,538.35
24422EUJ6	40048	003	DE	3,480,000.00	0.00	2,892,982.22	2.861	3.205	21,608.70	1,256.47	0.00	22,865.17
3133EJ5W5	40049	003	FFCB	20,000,000.00	0.00	15,096,664.89	2.650	2.710	100,111.11	760.33	0.00	100,871.44
3130AFQS9	40050	003	FHLB	10,000,000.00	0.00	6,777,777.78	2.850	2.890	48,291.67	0.00	0.00	48,291.67
3134GSQ32	40051	003	FHLMC	10,000,000.00	0.00	6,777,438.89	3.200	3.246	54,222.22	16.94	0.00	54,239.16
3130AFQZ3	40052	003	FHLB	30,000,000.00	0.00	22,666,666.67	2.571	2.607	145,690.00	0.00	0.00	145,690.00
3134GSU86	40053	003	FHLMC	25,000,000.00	0.00	18,888,888.89	3.000	3.042	141,666.66	0.00	0.00	141,666.66
90331HNP4	40054	003	USB	10,253,000.00	0.00	7,819,324.90	3.150	3.086	61,005.35	-1,510.18	0.00	59,495.17
594918BP8	40055	003	MSFT	10,000,000.00	0.00	7,354,362.96	1.550	2.774	29,277.77	21,031.69	0.00	50,309.46
191216BY5	40056	003	KO	15,010,000.00	0.00	11,023,873.33	1.550	2.869	43,945.95	34,037.18	0.00	77,983.13
24422ETZ2	40057	003	DE	16,000,000.00	0.00	11,958,318.82	2.350	3.025	71,022.22	18,179.63	0.00	89,201.85
912796QR3	40058	003	USTR	10,000,000.00	0.00	7,356,778.35	2.423	2.485	0.00	45,085.42	0.00	45,085.42
3130AFRB5	40060	003	FHLB	5,000,000.00	0.00	3,441,000.00	2.875	2.938	24,756.94	172.22	0.00	24,929.16
191219AP9	40063	003	KO	10,524,000.00	0.00	7,984,013.89	8.500	2.903	149,090.00	-91,944.68	0.00	57,145.32

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									Adjusted Interest Earnings			
CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Remaining Cost	Average Remaining Cost	Current Rate	Annualized Yield	Interest Earned	Amortization/ Accretion	Realized Gain/Loss	Adjusted Interest Earnings
Fund: General Pool												
3130AEYH7	40064	003	FHLB	0.00	0.00	5,975,219.56	3.420	3.456	51,334.20	-416.63	-11,841.01	39,076.56
62478TU98	40066	003	MUBCD	10,000,000.00	0.00	5,777,777.78	2.640	2.677	38,133.33	0.00	0.00	38,133.33
45905UZJ6	40067	003	IBRD	5,000,000.00	0.00	2,542,231.18	1.300	2.720	8,486.11	8,566.73	0.00	17,052.84
45905UZ56	40068	003	IBRD	5,000,000.00	0.00	2,558,387.96	2.850	2.949	18,604.16	0.00	0.00	18,604.16
14913Q2H1	40069	003	CAT	5,000,000.00	0.00	2,115,912.27	2.841	3.013	15,510.69	209.71	0.00	15,720.40
3134GS3H6	40070	003	FHLMC	5,000,000.00	0.00	1,777,777.78	2.900	3.032	13,291.67	0.00	0.00	13,291.67
89233HWT7	40071	003	TMCC	10,000,000.00	0.00	4,156,814.14	2.570	2.647	0.00	27,127.78	0.00	27,127.78
89233HWT7	40072	003	TMCC	10,000,000.00	0.00	3,829,939.82	2.550	2.625	0.00	24,791.67	0.00	24,791.67
14913Q2T5	40075	003	CAT	5,000,000.00	0.00	1,558,457.53	2.950	2.839	11,062.50	-152.38	0.00	10,910.12
166764BG4	40076	003	CVX	6,192,000.00	0.00	1,845,448.20	2.100	2.641	9,391.20	2,625.53	0.00	12,016.73
45905UZ56	40077	003	IBRD	3,400,000.00	0.00	795,908.36	2.850	2.743	5,383.34	0.00	0.00	5,383.34
3133EKDL7	40078	003	FFCB	7,000,000.00	0.00	1,088,888.89	2.940	2.768	7,431.67	0.00	0.00	7,431.67
459058GQ0	40079	003	IBRD	5,000,000.00	0.00	721,045.00	2.500	2.374	4,166.67	54.33	0.00	4,221.00
91159HHC7	40080	003	USB	5,000,000.00	0.00	949,251.67	3.000	2.687	6,666.67	-377.04	0.00	6,289.63
3134GTAZ6	40081	003	FHLMC	3,300,000.00	0.00	183,333.33	2.750	2.231	1,008.33	0.00	0.00	1,008.33
Subtotal				1,702,467,405.16	1,515,330,208.52	1,693,393,187.25		2.281	9,296,460.21	240,288.72	-13,814.69	9,522,934.24
Fund: CSJ/CSC JP												
912828R85	37637	152	USTR	889,000.00	876,533.17	876,533.17	0.875	2.356	1,923.32	3,169.53	0.00	5,092.85
Subtotal				889,000.00	876,533.17	876,533.17		2.356	1,923.32	3,169.53	0.00	5,092.85
Fund: Airport 2007A												
VP6000104	37053	554	WELLS	4,710.90	4,608.91	4,637.77	1.582	2.273	25.99	0.00	0.00	25.99
SYS37370	37370	554	STPOOL	1,466,489.16	6,944,525.61	6,121,294.83	2.400	4.476	67,552.26	0.00	0.00	67,552.26
Subtotal				1,471,200.06	6,949,134.52	6,125,932.60		4.474	67,578.25	0.00	0.00	67,578.25
Total				1,704,827,605.22	1,523,155,876.21	1,700,395,653.02		2.289	9,365,961.78	243,458.25	-13,814.69	9,595,605.34

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.

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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	25,011,030.99	1.583			1.583	1.583	08/01 - Monthly		25,011,030.99	25,011,030.99
VP6000104	37053	WELLS	4,710.90	1.582			1.582	1.582	08/01 - Monthly		4,710.90	4,710.90
Money Markets Totals			25,015,741.89				1.583	1.583		0.00	25,015,741.89	25,015,741.89
State Pool												
CITY	32936	STPOOL	41,941,000.00	2.400			2.400	2.400	10/01 - Quarterly		41,941,000.00	41,941,000.00
CSJFA	37042	STPOOL	11,953,000.00	2.400			2.400	2.400	08/01 - Quarterly		11,953,000.00	11,953,000.00
SYS37370	37370	STPOOL	1,466,489.16	2.400			2.400	2.400	01/01 - Quarterly		1,466,489.16	1,466,489.16
State Pool Totals			55,360,489.16				2.400	2.400		0.00	55,360,489.16	55,360,489.16
Corp Medium Term Notes												
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	8,830,708.49
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	9,998,609.09
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	7,987,751.35
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	4,306,916.33
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	7,683,813.27
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	4,976,989.37
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	6,957,836.82
06406HDF3	40003	BK	3,700,000.00	2.450	11/27/2020	08/09/2018	3.082	3.082	11/27 - 05/27	Received	3,648,348.00	3,662,820.54
06406HCZ0	40023	BK	10,000,000.00	2.150	02/24/2020	11/30/2018	3.020	3.020	02/24 - 08/24	Received	9,895,200.00	9,923,760.36
084670BL1	37527	BRK	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	4,867,647.84
14913Q2Q1	40029	CAT	6,000,000.00	3.350	12/07/2020	12/10/2018	3.223	3.223	06/07 - 12/07	1,675.00	6,014,520.00	6,012,272.13
14913Q2T5	40075	CAT	5,000,000.00	2.950	02/26/2022	03/04/2019	2.907	2.907	08/26 - 02/26	3,277.78	5,006,050.00	5,005,897.62
19416QDY3	40030	CL	5,000,000.00	2.450	11/15/2021	12/10/2018	3.134	3.134	05/15 - 11/15	8,506.94	4,904,900.00	4,914,905.78
166764BG4	40076	CVX	6,192,000.00	2.100	05/16/2021	03/05/2019	2.708	2.708	05/16 - 11/16	39,370.80	6,112,123.20	6,114,748.73
24422ETZ2	40057	DE	16,000,000.00	2.350	01/08/2021	01/23/2019	2.973	2.973	07/08 - 01/08	15,666.67	15,811,520.00	15,829,699.63
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	5,043,636.70
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	13,799,450.59
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	9,912,711.20
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	10,279,633.77
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	Received	6,602,415.62	6,673,469.64
438516BM7	40015	HON	1,712,000.00	1.850	11/01/2021	11/02/2018	3.225	3.225	05/01 - 11/01	87.98	1,645,249.12	1,654,466.80
438516BM7	40016	HON	5,000,000.00	1.850	11/01/2021	11/05/2018	3.220	3.220	05/01 - 11/01	1,027.78	4,806,300.00	4,832,582.71
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	4,603,873.68

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Corp Medium Term Notes												
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	5,001,966.98
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	14,820,518.34
46625HRT9	40005	JPM	7,000,000.00	2.400	06/07/2021	08/16/2018	3.182	3.182	12/07 - 06/07	Received	6,853,840.00	6,886,368.19
46625HHZ6	40006	JPM	5,000,000.00	4.625	05/10/2021	08/20/2018	3.255	3.255	11/10 - 05/10	Received	5,176,800.00	5,136,929.80
48127HAA7	40020	JPM	10,000,000.00	2.200	10/22/2019	11/20/2018	3.001	3.001	04/22 - 10/22	17,111.11	9,927,600.00	9,956,167.47
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	8,998,753.52
191216BT6	40044	KO	10,000,000.00	1.875	10/27/2020	01/15/2019	2.801	2.801	04/27 - 10/27	40,625.00	9,839,880.00	9,858,835.02
191216BY5	40056	KO	15,010,000.00	1.550	09/01/2021	01/23/2019	2.803	2.803	03/01 - 09/01	Received	14,540,487.20	14,574,524.38
191219AP9	40063	KO	10,524,000.00	8.500	02/01/2022	02/01/2019	2.981	2.981	08/01 - 02/01		12,179,004.24	12,087,059.56
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	10,000,517.41
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	4,997,974.47
594918BP8	40055	MSFT	10,000,000.00	1.550	08/08/2021	01/23/2019	2.710	2.710	02/08 - 08/08	Received	9,717,000.00	9,738,031.69
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	6,046,305.62
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	9,965,593.17
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	6,973,878.86
69371RN69	40031	PCAR	3,555,000.00	1.950	02/27/2020	12/19/2018	3.014	3.014	02/27 - 08/27	Received	3,511,095.75	3,521,558.91
69371RM78	40041	PCAR	3,460,000.00	2.500	08/14/2020	01/10/2019	3.043	3.043	02/14 - 08/14	Received	3,430,901.40	3,435,007.65
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	5,000,399.30
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	6,500,519.09
713448BR8	37621	PEP	11,011,000.00	3.125	11/01/2020	05/18/2018	2.845	2.845	11/01 - 05/01	Received	11,083,342.27	11,057,698.86
742718EQ8	40021	PG	10,000,000.00	1.700	11/03/2021	11/21/2018	3.065	3.065	05/03 - 11/03	8,500.00	9,617,700.00	9,664,497.55
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	2,600,075.30
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	4,298,735.50
90331HMY6	37619	USB	10,000,000.00	1.400	04/26/2019	05/10/2018	2.533	2.533	10/26 - 04/26	Received	9,893,100.00	9,992,276.01
90331HNP4	40054	USB	10,253,000.00	3.150	04/26/2021	01/23/2019	3.067	3.067	04/26 - 10/26	78,050.96	10,271,055.53	10,269,545.35
91159HHC7	40080	USB	5,000,000.00	3.000	03/15/2022	03/15/2019	2.822	2.822	09/15 - 03/15		5,025,450.00	5,025,072.96
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	15,005,879.17
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	4,999,813.66
Corp Medium Term Notes Totals			402,758,000.00				2.409	2.409		213,900.02	402,883,765.83	402,288,706.23
Negotiable CDs												
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
62478TS67	40040	MUBCD	30,000,000.00	2.630	09/13/2019	01/08/2019	2.630	2.667	09/13 - At Maturity		30,000,000.00	30,000,000.00
62478TU98	40066	MUBCD	10,000,000.00	2.640	10/11/2019	02/08/2019	2.640	2.677	10/11 - At Maturity		10,000,000.00	10,000,000.00

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Negotiable CDs												
78012UJG1	40012	RY	30,000,000.00	2.820	08/30/2019	10/05/2018	2.820	2.859	08/30 - At Maturity		30,000,000.00	30,000,000.00
89114MMR5	40022	TD	25,000,000.00	3.100	11/22/2019	11/26/2018	3.100	3.143	11/22 - At Maturity		25,000,000.00	25,000,000.00
89114MRG4	40035	TD	15,000,000.00	2.980	08/30/2019	12/21/2018	2.980	3.021	08/30 - At Maturity		15,000,000.00	15,000,000.00
Negotiable CDs Totals			140,000,000.00				2.801	2.840		0.00	140,000,000.00	140,000,000.00
Commercial Paper Discounts												
89233HWT7	40071	TMCC	10,000,000.00	2.570	09/27/2019	02/22/2019	2.629	2.665	09/27 - At Maturity		9,845,086.11	9,872,213.89
89233HWT7	40072	TMCC	10,000,000.00	2.550	09/27/2019	02/25/2019	2.607	2.643	09/27 - At Maturity		9,848,416.67	9,873,208.34
Commercial Paper Discounts Totals			20,000,000.00				2.618	2.654		0.00	19,693,502.78	19,745,422.23
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	10,000,842.33
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	14,998,639.70
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	9,957,627.34
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
31422BAG5	40028	FAMC	12,000,000.00	2.800	02/28/2020	12/10/2018	2.802	2.802	02/28 - 08/28		12,000,000.00	12,000,000.00
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	20,006,397.32
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	5,001,484.58
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	5,001,840.37
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	2,251,127.76
3133EJD48	40013	FFCB	25,000,000.00	3.050	10/02/2023	10/17/2018	3.124	3.124	04/02 - 10/02	31,770.83	24,915,000.00	24,922,809.52
3133EJ5W5	40049	FFCB	20,000,000.00	2.650	10/23/2023	01/23/2019	2.672	2.672	04/23 - 10/23		19,980,880.00	19,981,640.33
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	9,984,805.11
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	9,977,458.94
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	10,070,961.09
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	10,072,341.62
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	3,631,710.24
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	3,762,100.33
3130A72V6	37581	FHLB	3,000,000.00	2.500	01/27/2022	11/03/2017	2.000	2.000	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	9,987,281.36
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	4,996,071.33
3130AEWA4	40007	FHLB	10,000,000.00	2.625	10/01/2020	09/07/2018	2.733	2.733	10/01 - 04/01		9,978,500.00	9,984,395.16
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

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Federal Agency Coupon Securities												
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	9,975,982.89
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	7,999,071.38
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
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
3134GSA96	40014	FHLMC	10,000,000.00	3.150	11/15/2021	11/15/2018	3.150	3.150	05/15 - 11/15		10,000,000.00	10,000,000.00
3135G0U35	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	19,996,578.83
3135G0U92	40043	FNMA	4,000,000.00	2.625	01/11/2022	01/11/2019	2.650	2.650	07/11 - 01/11		3,997,120.00	3,997,333.33
Federal Agency Coupon Securities Totals			401,610,000.00				2.173	2.173		31,770.83	402,745,406.05	401,558,500.86
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	10,054,527.31
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	14,981,330.03
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	9,894,984.43
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	14,981,281.31
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	4,957,167.63
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	9,993,322.28
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	16,824,209.88
912828R85	37637	USTR	889,000.00	0.875	06/15/2019	06/26/2018	2.346	2.346	12/15 - 06/15	Received	876,533.17	886,358.72
Treasury Coupon Securities Totals			82,889,000.00				1.892	1.892		0.00	82,343,642.56	82,573,181.59
Treasury Discounts												
912796QR3	40058	USTR	10,000,000.00	2.423	07/18/2019	01/24/2019	2.485	2.520	07/18 - At Maturity		9,882,239.58	9,927,325.00
Treasury Discounts Totals			10,000,000.00				2.485	2.520		0.00	9,882,239.58	9,927,325.00
Federal Agency Callables												
3133EKDL7	40078	FFCB	7,000,000.00	2.940	03/18/2024	03/18/2019	2.940	2.940	09/18 - 03/18		7,000,000.00	7,000,000.00
3130A8YA5	40042	FHLB	1,100,000.00	1.500	08/24/2022	01/09/2019	2.149	2.149	02/24 - 08/24	Received	1,072,775.00	1,074,485.69
3130AFQS9	40050	FHLB	10,000,000.00	2.850	01/30/2024	01/30/2019	2.850	2.850	07/30 - 01/30		10,000,000.00	10,000,000.00
3130AFRB5	40060	FHLB	5,000,000.00	2.875	01/29/2024	01/29/2019	2.897	2.897	07/29 - 01/29		4,995,000.00	4,995,172.22
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	7,560,096.57
3134GSQ32	40051	FHLMC	10,000,000.00	3.200	01/30/2024	01/30/2019	3.201	3.201	07/30 - 01/30		9,999,500.00	9,999,516.94
3134GSU86	40053	FHLMC	25,000,000.00	3.000	08/15/2022	01/23/2019	3.000	3.000	02/15 - 08/15		25,000,000.00	25,000,000.00
3134GS3H6	40070	FHLMC	5,000,000.00	2.900	11/28/2023	02/28/2019	2.900	2.900	05/28 - 11/28		5,000,000.00	5,000,000.00
3134GTAZ6	40081	FHLMC	3,300,000.00	2.750	03/27/2024	03/27/2019	2.750	2.750	09/27 - 03/27		3,300,000.00	3,300,000.00
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

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Federal Agency Callables Totals			103,960,000.00				2.330	2.330		0.00	103,928,031.00	103,929,271.42
Supranational												
4581X0CD8	37404	IADB	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	10,122,531.80
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	9,999,951.82
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	19,256,160.05
4581X0CH9	40037	IADB	16,732,000.00	1.750	10/15/2019	01/07/2019	2.649	2.649	04/15 - 10/15	66,695.61	16,617,553.12	16,652,134.19
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	9,414,672.18
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	9,969,380.83
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	9,723,774.96
45905UZJ6	40017	IBRD	2,000,000.00	1.300	10/25/2019	11/06/2018	2.801	2.801	04/25 - 10/25	794.44	1,971,480.00	1,983,329.28
45905UZJ6	40067	IBRD	5,000,000.00	1.300	10/25/2019	02/14/2019	2.632	2.632	04/25 - 10/25	19,680.56	4,954,250.00	4,962,816.73
45905UZ56	40068	IBRD	5,000,000.00	2.850	01/29/2021	02/14/2019	2.850	2.850	04/29 - Final Pmt.	5,541.67	5,000,000.00	5,000,000.00
45905UZ56	40077	IBRD	3,400,000.00	2.850	01/29/2021	03/11/2019	2.849	2.849	04/29 - Final Pmt.	11,035.83	3,400,000.00	3,400,000.00
459058GQ0	40079	IBRD	5,000,000.00	2.500	03/19/2024	03/19/2019	2.535	2.535	09/19 - 03/19		4,991,850.00	4,991,904.33
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
45950VMW3	40025	IFC	5,000,000.00	3.000	12/15/2023	12/17/2018	3.377	3.377	06/15 - 12/15	4,583.33	5,000,000.00	5,000,000.00
Supranational Totals			176,547,000.00				2.227	2.227		108,331.44	175,381,270.62	175,476,656.17
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	9,977,936.79
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	5,046,957.18
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	5,014,496.54
13063DGA0	37620	CAS	6,000,000.00	2.800	04/01/2021	05/16/2018	2.839	2.839	10/01 - 04/01	Received	5,993,460.00	5,995,450.43
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	5,067,232.17
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	9,567,783.33
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	19,846,203.33
13067WPE6	37625	CASPWR	1,000,000.00	2.518	12/01/2022	06/01/2018	2.911	2.911	12/01 - 06/01		983,530.00	986,580.00
13066YTZ2	40039	CASPWR	4,000,000.00	2.000	05/01/2022	01/08/2019	2.711	2.711	05/01 - 11/01	14,888.89	3,910,360.00	3,916,596.48
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	12,789,505.02
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	3,004,291.55
544351KQ1	37505	LOS	10,000,000.00	2.150	09/01/2021	12/21/2016	2.170	2.170	09/01 - 03/01		9,990,900.00	9,995,315.38
544351KP3	37507	LOS	6,560,000.00	1.930	09/01/2020	12/21/2016	2.181	2.181	09/01 - 03/01		6,501,616.00	6,537,612.15

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Municipal Bonds												
544351KQ1	37510	LOS	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	3,238,124.84
544351MN6	37638	LOS	4,815,000.00	2.900	09/01/2022	07/12/2018	2.893	2.893	03/01 - 09/01		4,816,203.75	4,815,994.37
544351MN6	40036	LOS	4,000,000.00	2.900	09/01/2022	12/31/2018	2.830	2.830	03/01 - 09/01	Received	4,009,560.00	4,008,908.18
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
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	1,328,430.72
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	5,148,951.00
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	4,944,859.86
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	2,030,758.64
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	10,747,472.34
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	1,489,399.73
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	2,790,163.18
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	8,268,518.29
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	2,501,064.21
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	2,113,976.24
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	3,001,802.05
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	5,878,962.31
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	2,847,412.31
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	2,950,733.16
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	2,404,322.86
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	4,832,318.48
Municipal Bonds Totals			208,157,374.17				2.073	2.073		14,888.89	208,469,138.31	208,318,133.12
Agency Floaters												
3130ABMF0	37559	FHLB	30,000,000.00	2.617	07/01/2019	06/23/2017	1.926	1.953	10/01 - Quarterly		30,000,000.00	30,000,000.00
3130AFQZ3	40052	FHLB	30,000,000.00	2.571	05/22/2020	01/23/2019	2.571	2.607	05/22 - Quarterly		30,000,000.00	30,000,000.00
Agency Floaters Totals			60,000,000.00				2.249	2.280		0.00	60,000,000.00	60,000,000.00
Corporate Floaters												
084664CL3	37487	BRK	10,050,000.00	2.944	08/15/2019	10/28/2016	1.978	2.005	11/15 - Quarterly	Received	10,081,114.80	10,054,144.58
14913Q2H1	40069	CAT	5,000,000.00	2.841	03/15/2021	02/22/2019	2.898	2.938	03/15 - Quarterly	Received	4,995,850.00	4,996,059.71

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Corporate Floaters												
24422EJ6	40048	DE	3,480,000.00	2.86	09/10/2021	01/16/2019	3.052	3.094	03/11 - Quarterly	Received	3,463,783.20	3,465,039.67
Corporate Floaters Totals			18,530,000.00				2.427	2.461		0.00	18,540,748.00	18,515,243.96
Investment Totals			1,704,827,605.22				2.281	2.286		368,891.18	1,704,243,975.78	1,702,708,671.63

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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.

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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			25,011,030.99	25,011,030.99	25,011,030.99	1.583	1	1	1.583	
VP6000104	37053	Wells Fargo Bank			4,710.90	4,710.90	4,710.90	1.582	1	1	1.582	
Subtotal and Average			2,435,054.71		25,015,741.89	25,015,741.89	25,015,741.89		1	1	1.583	
State Pool												
CITY	32936	State Investment Pool			41,941,000.00	41,941,000.00	41,941,000.00	2.400	1	1	2.400	
CSJFA	37042	State Investment Pool			11,953,000.00	11,953,000.00	11,953,000.00	2.400	1	1	2.400	
SYS37370	37370	State Investment Pool			1,466,489.16	1,466,489.16	1,466,489.16	2.400	1	1	2.400	
Subtotal and Average			54,839,134.32		55,360,489.16	55,360,489.16	55,360,489.16		1	1	2.400	
Corp Medium Term Notes												
037833CB4	37464	Apple		08/08/2016	8,831,000.00	8,786,315.14	8,830,708.49	1.100	1,089	123	1.110	08/02/2019
037833CK4	37532	Apple		02/09/2017	10,000,000.00	9,953,300.00	9,998,609.09	1.900	1,093	312	1.917	02/07/2020
037833CB4	37544	Apple		04/28/2017	8,000,000.00	7,959,520.00	7,987,751.35	1.100	826	123	1.565	08/02/2019
06406HCW7	37526	Bank of New York Mellon		01/24/2017	4,300,000.00	4,293,550.00	4,306,916.33	2.300	960	163	1.927	09/11/2019
06406HCZ0	37549	Bank of New York Mellon		05/09/2017	7,666,000.00	7,631,962.96	7,683,813.27	2.150	1,021	329	1.882	02/24/2020
06406HDD8	37627	Bank of New York Mellon		06/07/2018	5,000,000.00	4,999,450.00	4,976,989.37	2.600	802	504	2.946	08/17/2020
06406HDD8	37628	Bank of New York Mellon		06/18/2018	7,000,000.00	6,999,230.00	6,957,836.82	2.600	791	504	3.054	08/17/2020
06406HDF3	40003	Bank of New York Mellon		08/09/2018	3,700,000.00	3,683,276.00	3,662,820.54	2.450	841	606	3.082	11/27/2020
06406HCZ0	40023	Bank of New York Mellon		11/30/2018	10,000,000.00	9,955,600.00	9,923,760.36	2.150	451	329	3.020	02/24/2020
084670BL1	37527	Berkshire Hathaway		01/24/2017	4,861,000.00	4,850,743.29	4,867,647.84	2.100	932	135	1.720	08/14/2019
14913Q2Q1	40029	Catepillar Inc.		12/10/2018	6,000,000.00	6,077,760.00	6,012,272.13	3.350	728	616	3.223	12/07/2020
14913Q2T5	40075	Catepillar Inc.		03/04/2019	5,000,000.00	5,047,250.00	5,005,897.62	2.950	1,090	1,062	2.907	02/26/2022
19416QDY3	40030	Colgate-Palmolive		12/10/2018	5,000,000.00	4,994,700.00	4,914,905.78	2.450	1,071	959	3.134	11/15/2021
166764BG4	40076	Chevron		03/05/2019	6,192,000.00	6,147,603.36	6,114,748.73	2.100	803	776	2.708	05/16/2021
24422ETZ2	40057	Deere Co.		01/23/2019	16,000,000.00	15,930,560.00	15,829,699.63	2.350	716	648	2.973	01/08/2021
25468PDA1	37463	Walt Disney Company		08/08/2016	5,037,000.00	5,030,703.75	5,043,636.70	1.850	1,025	59	1.032	05/30/2019
25468PDU7	37555	Walt Disney Company		06/20/2017	13,800,000.00	13,671,246.00	13,799,450.59	1.800	1,081	431	1.803	06/05/2020
25468PDJ2	37607	Walt Disney Company		04/05/2018	10,000,000.00	9,952,500.00	9,912,711.20	2.300	1,044	683	2.790	02/12/2021
36962G4J0	37557	General Electric		06/23/2017	10,000,000.00	10,216,900.00	10,279,633.77	5.500	929	282	1.767	01/08/2020
438516BJ4	37489	Honeywell International		10/31/2016	10,000,000.00	9,923,100.00	10,000,000.00	1.400	1,094	212	1.400	10/30/2019
438516BJ4	37623	Honeywell International		05/25/2018	6,722,000.00	6,670,307.82	6,673,469.64	1.400	523	212	2.675	10/30/2019
438516BM7	40015	Honeywell International		11/02/2018	1,712,000.00	1,681,338.08	1,654,466.80	1.850	1,095	945	3.225	11/01/2021
438516BM7	40016	Honeywell International		11/05/2018	5,000,000.00	4,910,450.00	4,832,582.71	1.850	1,092	945	3.220	11/01/2021
459200HE4	37435	IBM		06/20/2016	4,600,000.00	4,596,044.00	4,603,873.68	1.875	1,059	44	1.172	05/15/2019
459200HE4	37567	IBM		08/03/2017	5,000,000.00	4,995,700.00	5,001,966.98	1.875	650	44	1.547	05/15/2019

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Corp Medium Term Notes											
46625HQJ2	37618	JP Morgan		05/07/2018	15,000,000.00	14,950,200.00	14,820,518.34	2.550	1,029	700	3.207 03/01/2021
46625HRT9	40005	JP Morgan		08/16/2018	7,000,000.00	6,948,410.00	6,886,368.19	2.400	1,026	798	3.182 06/07/2021
46625HHZ6	40006	JP Morgan		08/20/2018	5,000,000.00	5,186,950.00	5,136,929.80	4.625	994	770	3.255 05/10/2021
48127HAA7	40020	JP Morgan		11/20/2018	10,000,000.00	9,971,700.00	9,956,167.47	2.200	336	204	3.001 10/22/2019
191216BV1	37520	Coca Cola		01/18/2017	9,000,000.00	8,977,410.00	8,998,753.52	1.375	862	59	1.461 05/30/2019
191216BT6	40044	Coca Cola		01/15/2019	10,000,000.00	9,910,200.00	9,858,835.02	1.875	651	575	2.801 10/27/2020
191216BY5	40056	Coca Cola		01/23/2019	15,010,000.00	14,665,670.60	14,574,524.38	1.550	952	884	2.803 09/01/2021
191219AP9	40063	Coca Cola		02/01/2019	10,524,000.00	12,167,638.32	12,087,059.56	8.500	1,096	1,037	2.981 02/01/2022
594918BN3	37462	Microsoft Inc.		08/08/2016	10,000,000.00	9,948,400.00	10,000,517.41	1.100	1,095	129	1.085 08/08/2019
594918BN3	37485	Microsoft Inc.		10/27/2016	5,000,000.00	4,974,200.00	4,997,974.47	1.100	1,015	129	1.217 08/08/2019
594918BP8	40055	Microsoft Inc.		01/23/2019	10,000,000.00	9,761,100.00	9,738,031.69	1.550	928	860	2.710 08/08/2021
69371RN36	37465	PACCAR Inc.		08/11/2016	2,000,000.00	1,989,220.00	2,000,000.00	1.200	1,096	133	1.200 08/12/2019
69371RN85	37583	PACCAR Inc.		11/16/2017	6,050,000.00	5,997,183.50	6,046,305.62	2.050	1,093	592	2.089 11/13/2020
69371RN93	37609	PACCAR Inc.		04/09/2018	9,980,000.00	10,012,435.00	9,965,593.17	2.800	1,057	700	2.878 03/01/2021
69371RN85	37617	PACCAR Inc.		04/30/2018	7,068,000.00	7,006,296.36	6,973,878.86	2.050	928	592	2.910 11/13/2020
69371RN69	40031	PACCAR Inc.		12/19/2018	3,555,000.00	3,532,852.35	3,521,558.91	1.950	435	332	3.014 02/27/2020
69371RM78	40041	PACCAR Inc.		01/10/2019	3,460,000.00	3,459,965.40	3,435,007.65	2.500	582	501	3.043 08/14/2020
713448DJ4	37480	Pepsi Co		10/07/2016	5,000,000.00	4,969,700.00	5,000,399.30	1.350	1,092	186	1.334 10/04/2019
713448DJ4	37481	Pepsi Co		10/07/2016	6,500,000.00	6,460,610.00	6,500,519.09	1.350	1,092	186	1.334 10/04/2019
713448BR8	37621	Pepsi Co		05/18/2018	11,011,000.00	11,118,247.14	11,057,698.86	3.125	898	580	2.845 11/01/2020
742718EQ8	40021	Proctor & Gamble		11/21/2018	10,000,000.00	9,816,900.00	9,664,497.55	1.700	1,078	947	3.065 11/03/2021
74005PBP8	37629	Praxair		06/22/2018	2,626,000.00	2,613,001.30	2,600,075.30	2.250	825	542	2.943 09/24/2020
90331HNJ8	37603	US Bank		02/08/2018	4,300,000.00	4,289,594.00	4,298,735.50	2.350	714	297	2.387 01/23/2020
90331HMY6	37619	US Bank		05/10/2018	10,000,000.00	9,991,900.00	9,992,276.01	1.400	351	25	2.533 04/26/2019
90331HNP4	40054	US Bank		01/23/2019	10,253,000.00	10,349,275.67	10,269,545.35	3.150	824	756	3.067 04/26/2021
91159HHC7	40080	US Bank		03/15/2019	5,000,000.00	5,050,000.00	5,025,072.96	3.000	1,096	1,079	2.822 03/15/2022
94974BFU9	37441	Wells Fargo		06/24/2016	15,000,000.00	14,995,500.00	15,005,879.17	2.125	1,032	21	1.437 04/22/2019
931142EJ8	37632	Wal-Mart		06/27/2018	5,000,000.00	5,068,600.00	4,999,813.66	3.125	1,092	814	3.127 06/23/2021
Subtotal and Average			404,639,759.44		402,758,000.00	403,142,270.04	402,288,706.23		907	485	2.409
Negotiable CDs											
06417GW20	37630	Bank of Nova Scotia		06/22/2018	30,000,000.00	30,006,000.00	30,000,000.00	2.670	341	58	2.670 05/29/2019
62478TS67	40040	MUBCD		01/08/2019	30,000,000.00	30,002,100.00	30,000,000.00	2.630	248	165	2.630 09/13/2019
62478TU98	40066	MUBCD		02/08/2019	10,000,000.00	10,001,500.00	10,000,000.00	2.640	245	193	2.640 10/11/2019
78012UJG1	40012	Royal Bank of Canada		10/05/2018	30,000,000.00	30,033,900.00	30,000,000.00	2.820	329	151	2.820 08/30/2019
89114MMR5	40022	Toronto Dominion Bank		11/26/2018	25,000,000.00	25,074,750.00	25,000,000.00	3.100	361	235	3.100 11/22/2019

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Negotiable CDs												
89114MRG4	40035	Toronto Dominion Bank		12/21/2018	15,000,000.00	15,023,400.00	15,000,000.00	2.980	252	151	2.980	08/30/2019
Subtotal and Average			140,000,000.00		140,000,000.00	140,141,650.00	140,000,000.00		306	152	2.801	
Commercial Paper Discounts												
89233HWT7	40071	Toyota Motor Credit Corp		02/22/2019	10,000,000.00	9,872,700.00	9,872,213.89	2.570	217	179	2.629	09/27/2019
89233HWT7	40072	Toyota Motor Credit Corp		02/25/2019	10,000,000.00	9,872,700.00	9,873,208.34	2.550	214	179	2.607	09/27/2019
Subtotal and Average			32,776,716.31		20,000,000.00	19,745,400.00	19,745,422.23		215	179	2.618	
Federal Agency Coupon Securities												
3132X0HD6	37431	Federal Agricultural Mtg Corp		06/15/2016	10,000,000.00	9,985,300.00	10,000,842.33	1.030	1,059	39	0.951	05/10/2019
3132X0SA0	37536	Federal Agricultural Mtg Corp		04/19/2017	15,000,000.00	14,886,000.00	14,998,639.70	1.640	1,094	382	1.649	04/17/2020
3132X0SA0	37593	Federal Agricultural Mtg Corp		12/29/2017	10,000,000.00	9,924,000.00	9,957,627.34	1.640	840	382	2.057	04/17/2020
3132X0B91	37594	Federal Agricultural Mtg Corp		01/19/2018	50,000,000.00	49,775,000.00	50,000,000.00	2.000	894	457	2.000	07/01/2020
31422BAG5	40028	Federal Agricultural Mtg Corp		12/10/2018	12,000,000.00	12,039,480.00	12,000,000.00	2.800	445	333	2.802	02/28/2020
3133EEW55	37331	Federal Farm Credit Bank		06/24/2015	20,000,000.00	19,861,000.00	20,006,397.32	1.800	1,818	441	1.772	06/15/2020
3133EFW52	37403	Federal Farm Credit Bank		04/04/2016	5,000,000.00	4,985,100.00	5,001,484.58	1.150	1,183	91	1.029	07/01/2019
3133EFW52	37415	Federal Farm Credit Bank		05/04/2016	5,000,000.00	4,985,100.00	5,001,840.37	1.150	1,153	91	1.000	07/01/2019
3133EDKQ4	37597	Federal Farm Credit Bank		01/05/2018	2,250,000.00	2,243,655.00	2,251,127.76	2.120	908	457	2.079	07/01/2020
3133EJD48	40013	Federal Farm Credit Bank		10/17/2018	25,000,000.00	25,755,750.00	24,922,809.52	3.050	1,811	1,645	3.124	10/02/2023
3133EJ5W5	40049	Federal Farm Credit Bank		01/23/2019	20,000,000.00	20,267,000.00	19,981,640.33	2.650	1,734	1,666	2.672	10/23/2023
3130A7CV5	37398	Federal Home Loan Bank		02/18/2016	10,000,000.00	9,824,700.00	9,984,805.11	1.375	1,827	689	1.459	02/18/2021
3130A8QS5	37449	Federal Home Loan Bank		07/14/2016	10,000,000.00	9,736,600.00	9,977,458.94	1.125	1,826	835	1.227	07/14/2021
3130AAJP4	37512	Federal Home Loan Bank		01/20/2017	30,000,000.00	29,743,200.00	30,000,000.00	1.740	1,258	457	1.740	07/01/2020
3130AAKK3	37516	Federal Home Loan Bank		01/23/2017	20,000,000.00	19,950,000.00	20,000,000.00	1.420	889	91	1.420	07/01/2019
3133XU3G6	37551	Federal Home Loan Bank		05/10/2017	10,000,000.00	10,048,400.00	10,070,961.09	4.375	782	91	1.480	07/01/2019
3133XU3G6	37552	Federal Home Loan Bank		05/17/2017	10,000,000.00	10,048,400.00	10,072,341.62	4.375	775	91	1.426	07/01/2019
3130ABQY5	37569	Federal Home Loan Bank		08/02/2017	3,625,000.00	3,585,632.50	3,631,710.24	1.800	1,429	822	1.714	07/01/2021
3133XU3G6	37570	Federal Home Loan Bank		08/02/2017	3,735,000.00	3,753,077.40	3,762,100.33	4.375	698	91	1.422	07/01/2019
3130A72V6	37581	Federal Home Loan Bank		11/03/2017	3,000,000.00	2,999,460.00	3,000,000.00	2.500	1,546	1,032	2.000	01/27/2022
3130ACZS6	37589	Federal Home Loan Bank		12/20/2017	10,000,000.00	9,940,400.00	9,987,281.36	2.100	1,654	1,187	2.141	07/01/2022
3130ADN32	37604	Federal Home Loan Bank		02/09/2018	5,000,000.00	4,986,050.00	4,996,071.33	2.125	732	316	2.219	02/11/2020
3130AEWA4	40007	Federal Home Loan Bank		09/07/2018	10,000,000.00	10,041,700.00	9,984,395.16	2.625	755	549	2.733	10/01/2020
3130AEY38	40011	Federal Home Loan Bank		09/28/2018	5,000,000.00	5,045,350.00	5,000,000.00	3.200	1,826	1,641	3.200	09/28/2023
3137EAEC9	37466	Federal Home Loan Mtg Corp		08/12/2016	10,000,000.00	9,728,300.00	9,975,982.89	1.125	1,826	864	1.230	08/12/2021
3137EAEM7	37613	Federal Home Loan Mtg Corp		04/19/2018	8,000,000.00	8,004,320.00	7,999,071.38	2.500	735	388	2.511	04/23/2020
3134GSLG8	37616	Federal Home Loan Mtg Corp		04/27/2018	20,000,000.00	20,008,600.00	20,000,000.00	3.060	1,768	1,429	3.060	02/28/2023

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Federal Agency Coupon Securities												
3134GSQW8	37631	Federal Home Loan Mtg Corp		06/25/2018	25,000,000.00	25,049,500.00	25,000,000.00	3.000	1,523	1,243	3.277	08/26/2022
3134GSA96	40014	Federal Home Loan Mtg Corp		11/15/2018	10,000,000.00	10,041,900.00	10,000,000.00	3.150	1,096	959	3.150	11/15/2021
3135G0U35	37636	Federal National Mtg Assn		06/25/2018	20,000,000.00	20,190,000.00	19,996,578.83	2.750	1,093	813	2.758	06/22/2021
3135G0U92	40043	Federal National Mtg Assn		01/11/2019	4,000,000.00	4,036,200.00	3,997,333.33	2.625	1,096	1,016	2.650	01/11/2022
Subtotal and Average			401,581,828.97		401,610,000.00	401,469,174.90	401,558,500.86		1,263	720	2.173	
Treasury Coupon Securities												
912828VV9	37378	U.S. Treasury		12/29/2015	10,000,000.00	9,967,200.00	10,054,527.31	2.125	1,707	518	1.723	08/31/2020
912828XE5	37522	U.S. Treasury		01/17/2017	15,000,000.00	14,844,150.00	14,981,330.03	1.500	1,230	426	1.610	05/31/2020
912828R77	37530	U.S. Treasury		02/01/2017	10,000,000.00	9,810,600.00	9,894,984.43	1.375	1,580	791	1.882	05/31/2021
912828L24	37574	U.S. Treasury		09/29/2017	15,000,000.00	14,821,950.00	14,981,281.31	1.875	1,797	1,248	1.913	08/31/2022
912828L24	37587	U.S. Treasury		12/05/2017	5,000,000.00	4,940,650.00	4,957,167.63	1.875	1,730	1,248	2.140	08/31/2022
912828WS5	37599	U.S. Treasury		01/09/2018	10,000,000.00	9,977,700.00	9,993,322.28	1.625	537	90	1.900	06/30/2019
912828L32	37601	U.S. Treasury		01/23/2018	17,000,000.00	16,760,980.00	16,824,209.88	1.375	951	518	2.129	08/31/2020
912828R85	37637	U.S. Treasury		06/26/2018	889,000.00	886,084.08	886,358.72	0.875	354	75	2.346	06/15/2019
Subtotal and Average			82,564,640.27		82,889,000.00	82,009,314.08	82,573,181.59		1,313	654	1.892	
Treasury Discounts												
912796QR3	40058	U.S. Treasury		01/24/2019	10,000,000.00	9,929,200.00	9,927,325.00	2.423	175	108	2.485	07/18/2019
Subtotal and Average			9,917,231.25		10,000,000.00	9,929,200.00	9,927,325.00		175	108	2.485	
Federal Agency Callables												
3133EKDL7	40078	Federal Farm Credit Bank		03/18/2019	7,000,000.00	6,968,220.00	7,000,000.00	2.940	1,827	1,813	2.940	03/18/2024
3130A8YA5	40042	Federal Home Loan Bank		01/09/2019	1,100,000.00	1,082,499.00	1,074,485.69	1.500	1,323	1,241	2.149	08/24/2022
3130AFQS9	40050	Federal Home Loan Bank		01/30/2019	10,000,000.00	10,020,900.00	10,000,000.00	2.850	1,826	1,765	2.850	01/30/2024
3130AFRB5	40060	Federal Home Loan Bank		01/29/2019	5,000,000.00	5,025,850.00	4,995,172.22	2.875	1,826	1,764	2.897	01/29/2024
3134G93L9	37476	Federal Home Loan Mtg Corp		09/16/2016	7,560,000.00	7,524,241.20	7,560,096.57	1.250	1,063	136	1.246	08/15/2019
3134GSQ32	40051	Federal Home Loan Mtg Corp		01/30/2019	10,000,000.00	10,002,100.00	9,999,516.94	3.200	1,826	1,765	3.201	01/30/2024
3134GSU86	40053	Federal Home Loan Mtg Corp		01/23/2019	25,000,000.00	25,007,750.00	25,000,000.00	3.000	1,300	1,232	3.000	08/15/2022
3134GS3H6	40070	Federal Home Loan Mtg Corp		02/28/2019	5,000,000.00	5,001,900.00	5,000,000.00	2.900	1,734	1,702	2.900	11/28/2023
3134GTAZ6	40081	Federal Home Loan Mtg Corp		03/27/2019	3,300,000.00	3,300,339.90	3,300,000.00	2.750	1,827	1,822	2.750	03/27/2024
3136G3TN5	37433	Federal National Mtg Assn		06/30/2016	30,000,000.00	29,724,600.00	30,000,000.00	1.210	1,278	273	1.210	12/30/2019
Subtotal and Average			105,589,664.39		103,960,000.00	103,658,400.10	103,929,271.42		1,476	1,084	2.330	

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Supranational												
4581X0CD8	37404	IADB		04/08/2016	10,000,000.00	9,951,400.00	10,122,531.80	2.125	1,676	588	1.336	11/09/2020
458182DX7	37432	IADB		06/17/2016	10,000,000.00	9,980,800.00	9,999,951.82	1.000	1,060	42	1.004	05/13/2019
4581X0CZ9	37634	IADB		06/22/2018	20,000,000.00	19,619,200.00	19,256,160.05	1.750	1,545	1,262	2.902	09/14/2022
4581X0CH9	40037	IADB		01/07/2019	16,732,000.00	16,666,745.20	16,652,134.19	1.750	281	197	2.649	10/15/2019
459058FC2	37412	IBRD		04/29/2016	9,415,000.00	9,406,244.05	9,414,672.18	1.250	1,092	25	1.301	04/26/2019
459058FY4	37523	IBRD		01/26/2017	10,000,000.00	9,919,400.00	9,969,380.83	2.000	1,826	1,031	2.115	01/26/2022
45905UC51	37564	IBRD		01/20/2017	30,000,000.00	29,488,200.00	30,000,000.00	2.070	1,623	822	2.070	07/01/2021
45905US21	37596	IBRD		01/19/2018	25,000,000.00	24,736,500.00	25,000,000.00	2.170	1,259	822	2.170	07/01/2021
45905UK37	37639	IBRD		07/05/2018	10,000,000.00	9,781,600.00	9,723,774.96	2.100	1,468	1,198	3.000	07/12/2022
45905UZJ6	40017	IBRD		11/06/2018	2,000,000.00	1,984,660.00	1,983,329.28	1.300	353	207	2.801	10/25/2019
45905UZJ6	40067	IBRD		02/14/2019	5,000,000.00	4,961,650.00	4,962,816.73	1.300	253	207	2.632	10/25/2019
45905UZ56	40068	IBRD		02/14/2019	5,000,000.00	5,000,950.00	5,000,000.00	2.850	715	669	2.850	01/29/2021
45905UZ56	40077	IBRD		03/11/2019	3,400,000.00	3,400,646.00	3,400,000.00	2.850	690	669	2.849	01/29/2021
459058GQ0	40079	IBRD		03/19/2019	5,000,000.00	5,038,100.00	4,991,904.33	2.500	1,827	1,814	2.535	03/19/2024
45950VLD6	37571	International Finance Corp		08/15/2017	10,000,000.00	9,858,100.00	10,000,000.00	1.620	1,109	515	1.620	08/28/2020
45950VMW3	40025	International Finance Corp		12/17/2018	5,000,000.00	5,010,750.00	5,000,000.00	3.000	1,824	1,719	3.377	12/15/2023
Subtotal and Average			180,495,919.66		176,547,000.00	174,804,945.25	175,476,656.17		1,266	748	2.227	
Municipal Bonds												
13063CP87	37408	State of California GO		04/28/2016	10,000,000.00	9,838,100.00	10,000,000.00	1.500	1,799	731	1.500	04/01/2021
13063CP87	37411	State of California GO		04/29/2016	10,000,000.00	9,838,100.00	9,977,936.79	1.500	1,798	731	1.615	04/01/2021
13063DDF2	37579	State of California GO		10/26/2017	5,000,000.00	5,020,500.00	5,046,957.18	2.500	1,801	1,279	2.222	10/01/2022
13063DDF2	37588	State of California GO		12/07/2017	5,000,000.00	5,020,500.00	5,014,496.54	2.500	1,759	1,279	2.411	10/01/2022
13063DGA0	37620	State of California GO		05/16/2018	6,000,000.00	6,054,180.00	5,995,450.43	2.800	1,051	731	2.839	04/01/2021
13063DGN2	40008	State of California GO		09/18/2018	5,000,000.00	5,203,550.00	5,067,232.17	3.400	1,778	1,583	3.064	08/01/2023
13066YTY5	37529	CA Dept of Water Resource Powr		02/01/2017	9,647,374.17	9,517,906.41	9,567,783.33	1.713	1,550	761	2.129	05/01/2021
13066YTZ2	37546	CA Dept of Water Resource Powr		05/01/2017	20,000,000.00	19,731,200.00	19,846,203.33	2.000	1,826	1,126	2.265	05/01/2022
13067WPE6	37625	CA Dept of Water Resource Powr		06/01/2018	1,000,000.00	1,000,400.00	986,580.00	2.518	1,644	1,340	2.911	12/01/2022
13066YTZ2	40039	CA Dept of Water Resource Powr		01/08/2019	4,000,000.00	3,946,240.00	3,916,596.48	2.000	1,209	1,126	2.711	05/01/2022
20772J3E0	37468	State of Connecticut GO		08/19/2016	12,770,000.00	12,579,727.00	12,789,505.02	1.550	1,457	502	1.435	08/15/2020
20772JL67	37560	State of Connecticut GO		07/03/2017	3,000,000.00	2,990,790.00	3,004,291.55	2.570	1,490	853	2.505	08/01/2021
544351KQ1	37505	City of Los Angeles		12/21/2016	10,000,000.00	9,918,500.00	9,995,315.38	2.150	1,715	884	2.170	09/01/2021
544351KP3	37507	City of Los Angeles		12/21/2016	6,560,000.00	6,508,372.80	6,537,612.15	1.930	1,350	519	2.181	09/01/2020
544351KQ1	37510	City of Los Angeles		12/30/2016	3,250,000.00	3,223,512.50	3,238,124.84	2.150	1,706	884	2.310	09/01/2021
544351MN6	37638	City of Los Angeles		07/12/2018	4,815,000.00	4,870,035.45	4,815,994.37	2.900	1,512	1,249	2.893	09/01/2022
544351MN6	40036	City of Los Angeles		12/31/2018	4,000,000.00	4,045,720.00	4,008,908.18	2.900	1,340	1,249	2.830	09/01/2022

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Term	Days to Maturity	YTM	Maturity Date
Municipal Bonds												
544445AZ2	37494	Los Angeles Intl Airport		12/06/2016	2,000,000.00	1,989,360.00	2,000,000.00	2.092	1,256	410	2.092	05/15/2020
544445AZ2	37595	Los Angeles Intl Airport		12/29/2017	1,330,000.00	1,322,924.40	1,328,430.72	2.092	868	410	2.200	05/15/2020
574193NC8	37534	Maryland State GO		03/22/2017	5,000,000.00	4,958,950.00	5,000,000.00	2.250	1,819	1,079	2.250	03/15/2022
56052AZB5	37563	State of Maine GO		07/05/2017	5,145,000.00	5,139,597.75	5,148,951.00	2.000	696	61	1.531	06/01/2019
64990E4G9	37514	NYS Personal Income Tax Rev		01/06/2017	4,975,000.00	4,914,703.00	4,944,859.86	1.100	1,135	320	1.817	02/15/2020
64990FGS7	37575	NYS Personal Income Tax Rev		10/13/2017	7,660,000.00	7,570,071.60	7,660,000.00	1.950	1,221	686	1.950	02/15/2021
70922PAH5	37497	Pennsylvania Turnpike Comm		12/12/2016	2,000,000.00	2,004,860.00	2,030,758.64	2.609	1,815	975	2.000	12/01/2021
801546PE6	37580	COUNTY OF SANTA CLARA CA		11/09/2017	10,715,000.00	10,661,210.70	10,747,472.34	2.125	996	488	1.891	08/01/2020
79766DKM0	37576	San Francisco City & County		10/31/2017	1,000,000.00	993,450.00	1,000,000.00	1.944	913	396	1.942	05/01/2020
79766DKM0	37612	San Francisco City & County		04/19/2018	1,500,000.00	1,490,175.00	1,489,399.73	1.944	743	396	2.613	05/01/2020
84247PHX2	37565	Southern Cal Public Pwr Author		07/31/2017	2,710,000.00	2,773,522.40	2,790,163.18	3.258	1,796	1,187	2.290	07/01/2022
91412GSB2	37374	UC General Revenue Bonds		12/14/2015	8,265,000.00	8,250,536.25	8,268,518.29	1.796	1,295	91	1.620	07/01/2019
91412GSB2	37375	UC General Revenue Bonds		12/14/2015	2,500,000.00	2,495,625.00	2,501,064.21	1.796	1,295	91	1.620	07/01/2019
91412GD44	37405	UC General Revenue Bonds		04/20/2016	5,570,000.00	5,510,902.30	5,570,000.00	1.490	1,486	410	1.490	05/15/2020
91412GUY9	37496	UC General Revenue Bonds		12/09/2016	2,070,000.00	2,099,311.20	2,113,976.24	3.154	1,618	775	2.100	05/15/2021
91412GSB2	37524	UC General Revenue Bonds		01/23/2017	3,000,000.00	2,994,750.00	3,001,802.05	1.796	889	91	1.550	07/01/2019
91412GSB2	37537	UC General Revenue Bonds		04/13/2017	5,875,000.00	5,864,718.75	5,878,962.31	1.796	809	91	1.520	07/01/2019
91412GSB2	37553	UC General Revenue Bonds		06/08/2017	2,845,000.00	2,840,021.25	2,847,412.31	1.796	753	91	1.450	07/01/2019
91412GSB2	37577	UC General Revenue Bonds		10/19/2017	2,950,000.00	2,944,837.50	2,950,733.16	1.796	620	91	1.694	07/01/2019
91412GSB2	37592	UC General Revenue Bonds		12/18/2017	2,405,000.00	2,400,791.25	2,404,322.86	1.796	560	91	1.910	07/01/2019
91412HBK8	37624	UC General Revenue Bonds		06/05/2018	4,000,000.00	4,116,120.00	4,000,000.00	3.297	1,805	1,505	3.297	05/15/2023
97705LZG5	37572	State of Wisconsin GO		08/18/2017	4,600,000.00	4,687,814.00	4,832,318.48	4.650	1,717	1,126	2.886	05/01/2022
Subtotal and Average			208,321,374.04		208,157,374.17	207,331,586.51	208,318,133.12		1,442	738	2.073	
Agency Floaters												
3130ABMF0	37559	Federal Home Loan Bank		06/23/2017	30,000,000.00	30,003,300.00	30,000,000.00	2.617	738	91	1.926	07/01/2019
3130AFQZ3	40052	Federal Home Loan Bank		01/23/2019	30,000,000.00	29,985,900.00	30,000,000.00	2.571	485	417	2.571	05/22/2020
Subtotal and Average			60,000,000.00		60,000,000.00	59,989,200.00	60,000,000.00		612	254	2.249	
Corporate Floaters												
084664CL3	37487	Berkshire Hathaway		10/28/2016	10,050,000.00	10,060,954.50	10,054,144.58	2.944	1,021	136	1.978	08/15/2019
14913Q2H1	40069	Catepillar Inc.		02/22/2019	5,000,000.00	5,003,450.00	4,996,059.71	2.841	752	714	2.898	03/15/2021
24422EUJ6	40048	Deere Co.		01/16/2019	3,480,000.00	3,472,692.00	3,465,039.67	2.861	968	893	3.052	09/10/2021
Subtotal and Average			18,515,367.00		18,530,000.00	18,537,096.50	18,515,243.96		938	434	2.427	

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Days to Term Maturity	YTM
Total and Average			1,701,676,690.36		1,704,827,605.22	1,701,134,468.43	1,702,708,671.63		1,033 579	2.281

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Term	Days to Maturity	YTM
Average Balance			0.00	Accrued Interest at Purchase		737,782.36	737,782.36		0	0	
				Subtotal		737,782.36	737,782.36				
Total Cash and Investments			1,701,676,690.36		1,704,827,605.22	1,701,872,250.79	1,703,446,453.99		1,033	579	2.281

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.

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City of San Jose
Transaction Activity Report
January 1, 2019 - March 31, 2019
Sorted by Fund - Investment Number
All Funds

Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	AssetClass	New Principal	Principal Paydowns	Interest	Total Cash
32936	003	CITY	STPOOL 0.24%	Purchase	01/03/2019		Short	3,641,000.00			-3,641,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	01/04/2019		Short	1,131,000.00			-1,131,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	01/08/2019		Short	22,594,000.00			-22,594,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	01/09/2019		Short	4,017,000.00			-4,017,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	01/15/2019		Short	145,375.95			-145,375.95
32936	003	CITY	STPOOL 0.24%	Purchase	01/23/2019		Short	55,000,000.00			-55,000,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	01/31/2019		Short	13,790,000.00			-13,790,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	02/06/2019		Short	8,613,000.00			-8,613,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	02/25/2019		Short	40,494,000.00			-40,494,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	03/12/2019		Short	1,000,000.00			-1,000,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	03/13/2019		Short	7,091,000.00			-7,091,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	03/14/2019		Short	825,000.00			-825,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	03/18/2019		Short	1,279,000.00			-1,279,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	03/25/2019		Short	31,861,000.00			-31,861,000.00
32936	003	CITY	STPOOL 0.24%	Purchase	03/26/2019		Short	1,411,000.00			-1,411,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	01/07/2019		Short		14,424,000.00		14,424,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	01/10/2019		Short		2,503,000.00		2,503,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	01/16/2019		Short		145,375.95		145,375.95
32936	003	CITY	STPOOL 0.24%	Redemption	01/18/2019		Short		26,701,000.00		26,701,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	01/29/2019		Short		1,032,000.00		1,032,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	01/30/2019		Short		17,325,000.00		17,325,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	02/05/2019		Short		2,041,000.00		2,041,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	02/13/2019		Short		1,898,000.00		1,898,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	02/15/2019		Short		36,138,000.00		36,138,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	02/19/2019		Short		3,758,000.00		3,758,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	02/28/2019		Short		32,959,000.00		32,959,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	03/15/2019		Short		17,329,000.00		17,329,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	03/19/2019		Short		4,936,000.00		4,936,000.00
32936	003	CITY	STPOOL 0.24%	Redemption	03/20/2019		Short		9,840,000.00		9,840,000.00
32936	003	CITY	STPOOL 0.24%	Interest	01/15/2019		Short			145,375.95	145,375.95
36512	003	VP6000104	WELLS 0.01%	Purchase	01/02/2019		Cash	19.52			-19.52
36512	003	VP6000104	WELLS 0.01%	Purchase	02/01/2019		Cash	20.55			-20.55
36512	003	VP6000104	WELLS 0.01%	Purchase	02/27/2019		Cash	5,010,000.00			-5,010,000.00
36512	003	VP6000104	WELLS 0.01%	Purchase	03/01/2019		Cash	329.89			-329.89
36512	003	VP6000104	WELLS 0.01%	Purchase	03/04/2019		Cash	6.51			-6.51

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Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	AssetClass	New Principal	Principal Paydowns	Interest	Total Cash
36512	003	VP6000104	WELLS 0.01%	Purchase	03/29/2019		Cash	25,000,000.00			-25,000,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	02/28/2019		Cash		5,010,000.00		5,010,000.00
36512	003	VP6000104	WELLS 0.01%	Redemption	03/04/2019		Cash		6.51		6.51
36512	003	VP6000104	WELLS 0.01%	Interest	01/02/2019		Cash			19.52	19.52
36512	003	VP6000104	WELLS 0.01%	Interest	02/01/2019		Cash			20.55	20.55
36512	003	VP6000104	WELLS 0.01%	Interest	03/01/2019		Cash			329.89	329.89
36512	003	VP6000104	WELLS 0.01%	Interest	03/04/2019		Cash			6.51	6.51
37042	003	CSJFA	STPOOL 0.22%	Purchase	01/14/2019		Cash	4,261,000.00			-4,261,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	01/15/2019		Cash	163,191.52			-163,191.52
37042	003	CSJFA	STPOOL 0.22%	Purchase	01/17/2019		Cash	8,710,000.00			-8,710,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	01/23/2019		Cash	25,820,000.00			-25,820,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	01/24/2019		Cash	12,080,000.00			-12,080,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	01/25/2019		Cash	2,147,000.00			-2,147,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	01/28/2019		Cash	5,849,000.00			-5,849,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	02/11/2019		Cash	2,132,000.00			-2,132,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	02/12/2019		Cash	20,892,000.00			-20,892,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	02/14/2019		Cash	2,108,000.00			-2,108,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	02/20/2019		Cash	4,976,000.00			-4,976,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	02/21/2019		Cash	8,487,000.00			-8,487,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	02/22/2019		Cash	11,166,000.00			-11,166,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	02/26/2019		Cash	2,779,000.00			-2,779,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	03/07/2019		Cash	7,137,000.00			-7,137,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	03/11/2019		Cash	4,426,000.00			-4,426,000.00
37042	003	CSJFA	STPOOL 0.22%	Purchase	03/28/2019		Cash	36,672,000.00			-36,672,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	01/11/2019		Cash		12,845,000.00		12,845,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	01/15/2019		Cash		13,075,000.00		13,075,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	01/16/2019		Cash		163,191.52		163,191.52
37042	003	CSJFA	STPOOL 0.22%	Redemption	01/22/2019		Cash		2,961,000.00		2,961,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	02/01/2019		Cash		35,804,000.00		35,804,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	02/08/2019		Cash		15,301,000.00		15,301,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	03/01/2019		Cash		29,859,000.00		29,859,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	03/04/2019		Cash		2,518,000.00		2,518,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	03/05/2019		Cash		5,219,000.00		5,219,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	03/06/2019		Cash		2,194,000.00		2,194,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	03/08/2019		Cash		10,237,000.00		10,237,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	03/21/2019		Cash		2,416,000.00		2,416,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	03/22/2019		Cash		7,330,000.00		7,330,000.00
37042	003	CSJFA	STPOOL 0.22%	Redemption	03/29/2019		Cash		38,000,000.00		38,000,000.00
37042	003	CSJFA	STPOOL 0.22%	Interest	01/15/2019		Cash			163,191.52	163,191.52
37374	003	91412GSB2		Interest	01/02/2019	07/01/2019	Long			74,219.70	74,219.70
37375	003	91412GSB2		Interest	01/02/2019	07/01/2019	Long			22,450.00	22,450.00

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Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	AssetClass	New Principal	Principal Paydowns	Interest	Total Cash
37378	003	91282VV9	UNITED STATES	Interest	02/28/2019	08/31/2020	Long			106,250.00	106,250.00
37397	003	3136G2Y84	FEDERAL NATL MTG	Redemption	02/22/2019	02/22/2019	Long	10,000,000.00			10,000,000.00
37397	003	3136G2Y84	FEDERAL NATL MTG	Interest	02/22/2019	02/22/2019	Long			57,500.00	57,500.00
37398	003	3130A7CV5	FEDERAL HOME	Interest	02/19/2019	02/18/2021	Long			68,750.00	68,750.00
37402	003	459058DL4	WELLS 1.88% MAT	Redemption	03/15/2019	03/15/2019	Long	20,000,000.00			20,000,000.00
37402	003	459058DL4	WELLS 1.88% MAT	Interest	03/15/2019	03/15/2019	Long			187,600.00	187,600.00
37403	003	3133EFW52	FEDERAL FARM CR	Interest	01/02/2019	07/01/2019	Long			28,750.00	28,750.00
37407	003	69371RM86	PACCAR FINL CORP	Redemption	02/25/2019	02/25/2019	Long	7,315,000.00			7,315,000.00
37407	003	69371RM86	PACCAR FINL CORP	Interest	02/25/2019	02/25/2019	Long			60,348.75	60,348.75
37414	003	713448DG0	PEP 1.2045181%	Redemption	02/22/2019	02/22/2019	Long	10,000,000.00			10,000,000.00
37414	003	713448DG0	PEP 1.2045181%	Interest	02/22/2019	02/22/2019	Long			82,580.98	82,580.98
37415	003	3133EFW52	FEDERAL FARM CR	Interest	01/02/2019	07/01/2019	Long			28,750.00	28,750.00
37422	003	478160BR4	JOHNSON &	Redemption	03/01/2019	03/01/2019	Long	10,000,000.00			10,000,000.00
37422	003	478160BR4	JOHNSON &	Interest	03/01/2019	03/01/2019	Long			56,250.00	56,250.00
37433	003	3136G3TN5	FEDERAL NATL MTG	Interest	01/02/2019	12/30/2019	Long			181,500.00	181,500.00
37434	003	037833BQ2	APPLE INC, SR GLBL	Redemption	02/22/2019	02/22/2019	Long	5,332,000.00			5,332,000.00
37434	003	037833BQ2	APPLE INC, SR GLBL	Interest	02/22/2019	02/22/2019	Long			45,070.21	45,070.21
37436	003	037833BQ2	APPLE INC, SR GLBL	Redemption	02/22/2019	02/22/2019	Long	6,870,000.00			6,870,000.00
37436	003	037833BQ2	APPLE INC, SR GLBL	Interest	02/22/2019	02/22/2019	Long			58,070.58	58,070.58
37437	003	037833BQ2	APPLE INC, SR GLBL	Redemption	02/22/2019	02/22/2019	Long	3,130,000.00			3,130,000.00
37437	003	037833BQ2	APPLE INC, SR GLBL	Interest	02/22/2019	02/22/2019	Long			26,457.19	26,457.19
37443	003	459200HT1	INTERNATIONAL	Redemption	02/12/2019	02/12/2019	Long	7,948,000.00			7,948,000.00
37443	003	459200HT1	INTERNATIONAL	Interest	02/12/2019	02/12/2019	Long			77,493.00	77,493.00
37449	003	3130A8QS5	FEDERAL HOME	Interest	01/14/2019	07/14/2021	Long			56,250.00	56,250.00
37459	003	713448CK2	PEPSICO INC, SR NT	Redemption	01/07/2019	01/07/2019	Long	3,841,000.00			3,841,000.00
37459	003	713448CK2	PEPSICO INC, SR NT	Interest	01/07/2019	01/07/2019	Long			43,211.25	43,211.25
37462	003	594918BN3	MICROSOFT CORP,	Interest	02/08/2019	08/08/2019	Long			55,000.00	55,000.00
37464	003	037833CB4	AAPL 1.1% MAT	Interest	02/04/2019	08/02/2019	Long			48,570.50	48,570.50
37465	003	69371RN36	PACCAR FINL CORP	Interest	02/12/2019	08/12/2019	Long			12,000.00	12,000.00
37466	003	3137EAEC9	FEDERAL HOME LN	Interest	02/12/2019	08/12/2021	Long			56,250.00	56,250.00
37468	003	20772J3E0	CTS 1.55% MAT	Interest	02/15/2019	08/15/2020	Long			98,967.50	98,967.50
37476	003	3134G93L9	FEDERAL HOME LN	Interest	02/15/2019	08/15/2019	Long			47,250.00	47,250.00
37485	003	594918BN3	MICROSOFT CORP,	Interest	02/08/2019	08/08/2019	Long			27,500.00	27,500.00
37487	003	084664CL3	BRK 1.077% MAT	Interest	02/15/2019	08/15/2019	Long			73,868.61	73,868.61
37493	003	459200HW4	IBM 1.1876% MAT	Redemption	02/12/2019	02/12/2019	Long	10,000,000.00			10,000,000.00
37493	003	459200HW4	IBM 1.1876% MAT	Interest	02/12/2019	02/12/2019	Long			75,533.29	75,533.29
37505	003	544351KQ1	LOS 2.15% MAT	Interest	03/01/2019	09/01/2021	Long			107,500.00	107,500.00
37507	003	544351KP3	LOS 1.93 09/01/2020	Interest	03/01/2019	09/01/2020	Long			63,304.00	63,304.00
37510	003	544351KQ1	LOS 2.15% MAT	Interest	03/01/2019	09/01/2021	Long			34,937.50	34,937.50
37512	003	3130AAJP4	FEDERAL HOME	Interest	01/02/2019	07/01/2020	Long			261,000.00	261,000.00
37514	003	64990E4G9	NYSHGR 1.1% MAT	Interest	02/15/2019	02/15/2020	Long			27,362.50	27,362.50

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37516	003	3130AAKK3	FEDERAL HOME	Interest	01/02/2019	07/01/2019	Long			142,000.00	142,000.00
37521	003	084664CG4	BRK 1.7% MAT	Redemption	03/15/2019	03/15/2019	Long		4,500,000.00		4,500,000.00
37521	003	084664CG4	BRK 1.7% MAT	Interest	03/15/2019	03/15/2019	Long			38,250.00	38,250.00
37523	003	459058FY4	IBRD 2.0% MAT	Interest	01/28/2019	01/26/2022	Short			100,000.00	100,000.00
37524	003	91412GSB2		Interest	01/02/2019	07/01/2019	Long			26,940.00	26,940.00
37526	003	06406HCW7	BK 2.3% MAT	Interest	03/11/2019	09/11/2019	Short			49,450.00	49,450.00
37527	003	084670BL1	BERKSHIRE	Interest	02/14/2019	08/14/2019	Long			51,040.50	51,040.50
37531	003	91159HHH6	USB 2.2% MAT	Redemption	03/25/2019	04/25/2019	Short	5,052,500.00			5,052,500.00
37531	003	91159HHH6	USB 2.2% MAT	Cap G/L	03/25/2019	04/25/2019	Short	-52,500.00			-52,500.00
37531	003	91159HHH6	USB 2.2% MAT	Interest	03/25/2019	04/25/2019	Short			45,833.33	45,833.33
37532	003	037833CK4	APPLE INC, SR NT	Interest	02/08/2019	02/07/2020	Long			95,000.00	95,000.00
37533	003	166764BS8	CHEVRON CORP	Redemption	02/28/2019	02/28/2019	Long	6,500,000.00			6,500,000.00
37533	003	166764BS8	CHEVRON CORP	Interest	02/28/2019	02/28/2019	Long			54,795.00	54,795.00
37534	003	574193NC8	MARYLAND ST, ST	Interest	03/15/2019	03/15/2022	Long			56,250.00	56,250.00
37537	003	91412GSB2		Interest	01/02/2019	07/01/2019	Long			52,757.50	52,757.50
37544	003	037833CB4	AAPL 1.1% MAT	Interest	02/04/2019	08/02/2019	Long			44,000.00	44,000.00
37549	003	06406HCZ0	BK 2.15% MAT	Interest	02/25/2019	02/24/2020	Short			82,409.50	82,409.50
37551	003	3133XU3G6	FEDERAL HOME	Interest	01/02/2019	07/01/2019	Long			218,750.00	218,750.00
37552	003	3133XU3G6	FEDERAL HOME	Interest	01/02/2019	07/01/2019	Long			218,750.00	218,750.00
37553	003	91412GSB2		Interest	01/02/2019	07/01/2019	Long			25,548.10	25,548.10
37557	003	36962G4J0	GENERAL ELEC CAP	Interest	01/08/2019	01/08/2020	Long			275,000.00	275,000.00
37559	003	3130ABMF0	FHLB 1.109% MAT	Interest	01/02/2019	07/01/2019	Long			169,893.33	169,893.33
37560	003	20772JL67	CONNECTICUT ST,	Interest	02/01/2019	08/01/2021	Long			38,550.00	38,550.00
37564	003	45905UC51	IBRD 2.07% MAT	Interest	01/02/2019	07/01/2021	Short			310,500.00	310,500.00
37565	003	84247PHX2	STNPWR 3.258%	Interest	01/02/2019	07/01/2022	Long			44,145.90	44,145.90
37569	003	3130ABQY5	FHLB 1.8% MAT	Interest	01/02/2019	07/01/2021	Short			32,625.00	32,625.00
37570	003	3133XU3G6	FEDERAL HOME	Interest	01/02/2019	07/01/2019	Long			81,703.13	81,703.13
37571	003	45950VLD6	IFC 1.62% MAT	Interest	02/28/2019	08/28/2020	Short			81,000.00	81,000.00
37574	003	912828L24	UNITED STATES	Interest	02/28/2019	08/31/2022	Long			140,625.00	140,625.00
37575	003	64990FGS7	NYSHGR 1.95% MAT	Interest	02/15/2019	02/15/2021	Long			74,685.00	74,685.00
37577	003	91412GSB2		Interest	01/02/2019	07/01/2019	Long			26,491.00	26,491.00
37580	003	801546PE6	SCR 2.13% MAT	Interest	02/01/2019	08/01/2020	Long			113,846.88	113,846.88
37581	003	3130A72V6	FEDERAL HOME	Interest	01/28/2019	01/27/2022	Long			30,000.00	30,000.00
37587	003	912828L24	UNITED STATES	Interest	02/28/2019	08/31/2022	Long			46,875.00	46,875.00
37589	003	3130ACZS6	FHLB 2.1% MAT	Interest	01/02/2019	07/01/2022	Long			105,000.00	105,000.00
37592	003	91412GSB2		Interest	01/02/2019	07/01/2019	Long			21,596.90	21,596.90
37594	003	3132X0B91	FAMC 2.0% MAT	Interest	01/02/2019	07/01/2020	Long			500,000.00	500,000.00
37596	003	45905US21	IBRD 2.17% MAT	Interest	01/02/2019	07/01/2021	Long			271,250.00	271,250.00
37597	003	3133EDKQ4	FEDERAL FARM CR	Interest	01/02/2019	07/01/2020	Long			23,850.00	23,850.00
37601	003	912828L32	UNITED STATES	Interest	02/28/2019	08/31/2020	Long			116,875.00	116,875.00
37603	003	90331HNJ8	USB 2.35% MAT	Interest	01/23/2019	01/23/2020	Long			50,525.00	50,525.00

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37604	003	3130ADN32	FHLB 2.125% MAT	Interest	02/11/2019	02/11/2020	Long			53,125.00	53,125.00
37607	003	25468PDJ2	DISNEY WALT CO	Interest	02/12/2019	02/12/2021	Long			115,000.00	115,000.00
37609	003	69371RN93	PACCAR FINL CORP	Interest	03/01/2019	03/01/2021	Long			139,720.00	139,720.00
37618	003	46625HQJ2		Interest	03/01/2019	03/01/2021	Long			191,250.00	191,250.00
37622	003	3134GSMZ5	FEDERAL HOME LN	Redemption	02/23/2019	02/23/2022	Long		5,000,000.00		5,000,000.00
37622	003	3134GSMZ5	FEDERAL HOME LN	Interest	02/25/2019	02/23/2022	Long			75,000.00	75,000.00
37626	003	06371E7K7	BMOCHG 2.4% MAT	Redemption	02/01/2019	02/01/2019	Short		20,000,000.00		20,000,000.00
37626	003	06371E7K7	BMOCHG 2.4% MAT	Interest	02/01/2019	02/01/2019	Short			321,333.34	321,333.34
37627	003	06406HDD8	BK 2.6% MAT	Interest	02/19/2019	08/17/2020	Short			65,000.00	65,000.00
37628	003	06406HDD8	BK 2.6% MAT	Interest	02/19/2019	08/17/2020	Long			91,000.00	91,000.00
37629	003	74005PBP8	PRAXAIR INC, SR	Interest	03/25/2019	09/24/2020	Long			29,542.50	29,542.50
37631	003	3134GSQW8	FHLMC 3% MAT	Interest	02/26/2019	08/26/2022	Long			375,000.00	375,000.00
37634	003	4581X0CZ9	IADB 1.75% MAT	Interest	03/14/2019	09/14/2022	Short			175,000.00	175,000.00
37638	003	544351MN6	LOS 2.9 09/01/2022	Interest	03/01/2019	09/01/2022	Long			88,823.38	88,823.38
37639	003	45905UK37	IBRD 2.1% MAT	Interest	01/14/2019	07/12/2022	Short			105,000.00	105,000.00
40001	003	89233HPE8	TMCC ZERO CPN	Redemption	02/14/2019	02/14/2019	Short		15,000,000.00		15,000,000.00
40002	003	89233HQU1	TMCC ZERO CPN	Redemption	03/28/2019	03/28/2019	Short		15,000,000.00		15,000,000.00
40008	003	13063DGN2	CALIFORNIA ST,	Interest	02/01/2019	08/01/2023	Long			62,805.56	62,805.56
40011	003	3130AEY38	FEDERAL HOME	Interest	03/28/2019	09/28/2023	Long			80,000.00	80,000.00
40018	003	3130AFDJ3	FEDERAL HOME	Redemption	02/27/2019	08/27/2020	Long		5,000,000.00		5,000,000.00
40018	003	3130AFDJ3	FEDERAL HOME	Interest	02/27/2019	08/27/2020	Long			37,500.00	37,500.00
40023	003	06406HCZ0	BK 2.15% MAT	Interest	02/25/2019	02/24/2020	Long			107,500.00	107,500.00
40023	003	06406HCZ0	BK 2.15% MAT	Accr Int	02/25/2019	02/24/2020	Long		57,333.33	-57,333.33	0.00
40028	003	31422BAG5	FAMC 2.8% MAT	Interest	02/28/2019	02/28/2020	Long			72,800.00	72,800.00
40031	003	69371RN69	PACCAR FINL CORP	Interest	02/27/2019	02/27/2020	Long			34,661.25	34,661.25
40031	003	69371RN69	PACCAR FINL CORP	Accr Int	02/27/2019	02/27/2020	Long		21,567.00	-21,567.00	0.00
40036	003	544351MN6	LOS 2.9 09/01/2022	Interest	03/01/2019	09/01/2022	Long			73,788.88	73,788.88
40036	003	544351MN6	LOS 2.9 09/01/2022	Accr Int	03/01/2019	09/01/2022	Long		54,455.56	-54,455.56	0.00
40037	003	4581X0CH9	IADB 1.75% MAT	Purchase	01/07/2019	10/15/2019	Short	16,684,248.73			-16,684,248.73
40039	003	13066YTZ2	CALIFORNIA ST	Purchase	01/08/2019	05/01/2022	Long	3,925,248.89			-3,925,248.89
40040	003	62478TS67	MUBCD 2.63% MAT	Purchase	01/08/2019	09/13/2019	Short	30,000,000.00			-30,000,000.00
40041	003	69371RM78	PACCAR FINL CORP	Purchase	01/10/2019	08/14/2020	Long	3,465,981.96			-3,465,981.96
40041	003	69371RM78	PACCAR FINL CORP	Interest	02/14/2019	08/14/2020	Long			43,250.00	43,250.00
40041	003	69371RM78	PACCAR FINL CORP	Accr Int	02/14/2019	08/14/2020	Long		35,080.56	-35,080.56	0.00
40042	003	3130A8YA5	FHLB 1.5% MAT	Purchase	01/09/2019	08/24/2022	Long	1,078,962.50			-1,078,962.50
40042	003	3130A8YA5	FHLB 1.5% MAT	Interest	02/25/2019	08/24/2022	Long			8,250.00	8,250.00
40042	003	3130A8YA5	FHLB 1.5% MAT	Accr Int	02/25/2019	08/24/2022	Long		6,187.50	-6,187.50	0.00
40043	003	3135G0U92	FEDERAL NATL MTG	Purchase	01/11/2019	01/11/2022	Long	3,997,120.00			-3,997,120.00
40044	003	191216BT6	COCA COLA CO, SR	Purchase	01/15/2019	10/27/2020	Long	9,880,505.00			-9,880,505.00
40048	003	24422EUJ6	DE 3.02713% MAT	Purchase	01/16/2019	09/10/2021	Long	3,474,610.23			-3,474,610.23
40048	003	24422EUJ6	DE 3.02713% MAT	Interest	03/11/2019	09/10/2021	Long			26,628.65	26,628.65

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40048	003	24422EUJ6	DE 3.02713% MAT	Accr Int	03/11/2019	09/10/2021	Long		10,827.03	-10,827.03	0.00
40049	003	3133EJ5W5	FFCB 2.65% MAT	Purchase	01/23/2019	10/23/2023	Long	19,980,880.00			-19,980,880.00
40050	003	3130AFQS9	FEDERAL HOME	Purchase	01/30/2019	01/30/2024	Long	10,000,000.00			-10,000,000.00
40051	003	3134GSQ32	FEDERAL HOME LN	Purchase	01/30/2019	01/30/2024	Long	9,999,500.00			-9,999,500.00
40052	003	3130AFQZ3	FHLB FLOAT 5/22/20	Purchase	01/23/2019	05/22/2020	Long	30,000,000.00			-30,000,000.00
40053	003	3134GSU86	FHLMC 3.% MAT	Purchase	01/23/2019	08/15/2022	Long	25,000,000.00			-25,000,000.00
40053	003	3134GSU86	FHLMC 3.% MAT	Interest	02/15/2019	08/15/2022	Long			45,833.33	45,833.33
40054	003	90331HNP4	US BANK ASSN	Purchase	01/23/2019	04/26/2021	Long	10,349,106.49			-10,349,106.49
40055	003	594918BP8	MSFT 1.55% MAT	Purchase	01/23/2019	08/08/2021	Short	9,788,041.67			-9,788,041.67
40055	003	594918BP8	MSFT 1.55% MAT	Interest	02/08/2019	08/08/2021	Short			77,500.00	77,500.00
40055	003	594918BP8	MSFT 1.55% MAT	Accr Int	02/08/2019	08/08/2021	Short		71,041.67	-71,041.67	0.00
40056	003	191216BY5	COCA COLA CO, SR	Purchase	01/23/2019	09/01/2021	Long	14,632,256.67			-14,632,256.67
40056	003	191216BY5	COCA COLA CO, SR	Interest	03/01/2019	09/01/2021	Long			116,327.50	116,327.50
40056	003	191216BY5	COCA COLA CO, SR	Accr Int	03/01/2019	09/01/2021	Long		91,769.47	-91,769.47	0.00
40057	003	24422ETZ2	DEERE JOHN CAP	Purchase	01/23/2019	01/08/2021	Long	15,827,186.67			-15,827,186.67
40058	003	912796QR3	UNITED STATES	Purchase	01/24/2019	07/18/2019	Short	9,882,239.58			-9,882,239.58
40060	003	3130AFRB5	FEDERAL HOME	Purchase	01/29/2019	01/29/2024	Long	4,995,000.00			-4,995,000.00
40063	003	191219AP9	KO 8.5% MAT	Purchase	02/01/2019	02/01/2022	Long	12,179,004.24			-12,179,004.24
40064	003	3130AEYH7	FEDERAL HOME	Purchase	01/31/2019	09/28/2023	Long	9,603,031.44			-9,603,031.44
40064	003	3130AEYH7	FEDERAL HOME	Redemption	03/28/2019	09/28/2023	Long		9,492,257.64		9,492,257.64
40064	003	3130AEYH7	FEDERAL HOME	Cap G/L	03/28/2019	09/28/2023	Long		-12,257.64		-12,257.64
40064	003	3130AEYH7	FEDERAL HOME	Interest	03/28/2019	09/28/2023	Long			162,108.00	162,108.00
40064	003	3130AEYH7	FEDERAL HOME	Accr Int	03/28/2019	09/28/2023	Long		110,773.80	-110,773.80	0.00
40066	003	62478TU98	MUBCD 2.64% MAT	Purchase	02/08/2019	10/11/2019	Short	10,000,000.00			-10,000,000.00
40067	003	45905UZJ6	IBRD 1.3% MAT	Purchase	02/14/2019	10/25/2019	Short	4,973,930.56			-4,973,930.56
40068	003	45905UZ56	IBRD 2.85% MAT	Purchase	02/14/2019	01/29/2021	Long	5,005,541.67			-5,005,541.67
40069	003	14913Q2H1	CAT 3.01819% MAT	Purchase	02/22/2019	03/15/2021	Long	5,023,935.93			-5,023,935.93
40069	003	14913Q2H1	CAT 3.01819% MAT	Interest	03/15/2019	03/15/2021	Long			36,888.99	36,888.99
40069	003	14913Q2H1	CAT 3.01819% MAT	Accr Int	03/15/2019	03/15/2021	Long		28,085.93	-28,085.93	0.00
40070	003	3134GS3H6	FHLMC 2.9% MAT	Purchase	02/28/2019	11/28/2023	Long	5,000,000.00			-5,000,000.00
40071	003	89233HWT7	TMCC ZERO CPN	Purchase	02/22/2019	09/27/2019	Short	9,845,086.11			-9,845,086.11
40072	003	89233HWT7	TMCC ZERO CPN	Purchase	02/25/2019	09/27/2019	Short	9,848,416.67			-9,848,416.67
40075	003	14913Q2T5	CAT 2.95% MAT	Purchase	03/04/2019	02/26/2022	Long	5,009,327.78			-5,009,327.78
40076	003	166764BG4	CHEVRON CORP	Purchase	03/05/2019	05/16/2021	Long	6,151,494.00			-6,151,494.00
40077	003	45905UZ56	IBRD 2.85% MAT	Purchase	03/11/2019	01/29/2021	Long	3,411,035.83			-3,411,035.83
40078	003	3133EKDL7	FEDERAL FARM CR	Purchase	03/18/2019	03/18/2024	Long	7,000,000.00			-7,000,000.00
40079	003	459058GQ0	IBRD 2.5% MAT	Purchase	03/19/2019	03/19/2024	Long	4,991,850.00			-4,991,850.00
40080	003	91159HHC7	USB 3.% MAT	Purchase	03/15/2019	03/15/2022	Long	5,025,450.00			-5,025,450.00
40081	003	3134GTAZ6	FHLMC 2.75% MAT	Purchase	03/27/2019	03/27/2024	Long	3,300,000.00			-3,300,000.00
Totals for General Pool								722,036,936.56	534,364,695.83	8,739,815.10	-178,932,425.63

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

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Investment #	Fund	CUSIP	Inv Descrip	TransactionType	TransactionDate	MaturityDate	AssetClass	New Principal	Principal Paydowns	Interest	Total Cash
37053	554	VP6000104	WELLS 0.01%	Purchase	01/02/2019		Short	8.44			-8.44
37053	554	VP6000104	WELLS 0.01%	Purchase	02/01/2019		Short	8.88			-8.88
37053	554	VP6000104	WELLS 0.01%	Purchase	03/01/2019		Short	8.05			-8.05
37053	554	VP6000104	WELLS 0.01%	Purchase	03/18/2019		Short	76.62			-76.62
37053	554	VP6000104	WELLS 0.01%	Interest	01/02/2019		Short			8.44	8.44
37053	554	VP6000104	WELLS 0.01%	Interest	02/01/2019		Short			8.88	8.88
37053	554	VP6000104	WELLS 0.01%	Interest	03/01/2019		Short			8.05	8.05
37370	554	SYS37370	LAIF-2007A Airport	Purchase	01/15/2019		Short	41,963.55			-41,963.55
37370	554	SYS37370	LAIF-2007A Airport	Redemption	03/18/2019		Short		5,520,000.00		5,520,000.00
37370	554	SYS37370	LAIF-2007A Airport	Interest	01/15/2019		Short			41,963.55	41,963.55
Totals for Airport 2007A								42,065.54	5,520,000.00	41,988.92	5,519,923.38
Grand Total								722,079,002.10	539,884,695.83	8,781,804.02	-173,412,502.25

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CITY OF SAN JOSE
TREASURY DIVISION

RECONCILIATION OF INVESTMENT ACTIVITIES
1/1/19 THROUGH 3/31/19

	BALANCE 12/31/2018	SALES OR MATURITIES	ADDITIONS	BALANCE 3/31/2019
Commercial Paper/Discount	29,485,066.67	29,485,066.67	19,693,502.78	19,693,502.78
Corporate Medium Term Notes	402,416,009.41	81,584,496.20	100,806,900.64	421,638,413.85
Federal Agency Securities	466,359,932.89	29,609,218.94	129,954,493.93	566,705,207.88
Money Market Mutual Fund	15,269.94	5,010,006.51	30,010,478.46	25,015,741.89
Muni Bonds	204,613,233.87	54,455.56	3,925,248.89	208,484,027.20
Negotiable CD's	120,000,000.00	20,000,000.00	40,000,000.00	140,000,000.00
State Pool	57,092,525.60	354,471,567.47	352,739,531.03	55,360,489.16
Suprationals	160,830,195.27	20,407,200.00	35,066,606.79	175,489,602.06
UST Bills, Notes & Bonds	82,343,642.56		9,882,239.58	92,225,882.14
Total	<u>1,523,155,876.21</u>	<u>540,622,011.35</u>	<u>722,079,002.10</u>	<u>1,704,612,866.96</u>

NET PURCHASES/SALES: 181,456,990.75

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

JANUARY THROUGH MARCH 2019 TURNOVER RATIO: 0.74

AVERAGE DAILY PORTFOLIO BALANCE: 1,700,395,653.02

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**Bond Portfolio BNY
Purchases Report
Sorted by Dealer - Fund
January 1, 2019 - March 31, 2019**

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: CastleOak Securities LP													
3135G0U92	40043	003	FAC	FNMA	4,000,000.00	01/11/2019	07/11 - 01/11	3,997,120.00		2.625	01/11/2022	2.650	3,997,333.33
3130AFQZ3	40052	003	VR1	FHLB	30,000,000.00	01/23/2019	05/22 - Quarterly	30,000,000.00		2.571	05/22/2020	2.571	30,000,000.00
Subtotal					34,000,000.00			33,997,120.00	0.00				33,997,333.33
Purchased from: FTN FINANCIAL													
3130AFRB5	40060	003	MC1	FHLB	5,000,000.00	01/29/2019	07/29 - 01/29	4,995,000.00		2.875	01/29/2024	2.897	4,995,172.22
3134GS3H6	40070	003	MC1	FHLMC	5,000,000.00	02/28/2019	05/28 - 11/28	5,000,000.00		2.900	11/28/2023	2.900	5,000,000.00
3133EKDL7	40078	003	MC1	FFCB	7,000,000.00	03/18/2019	09/18 - 03/18	7,000,000.00		2.940	03/18/2024	2.940	7,000,000.00
Subtotal					17,000,000.00			16,995,000.00	0.00				16,995,172.22
Purchased from: Piper Jaffary & Co.													
3130A8YA5	40042	003	MC1	FHLB	1,100,000.00	01/09/2019	02/24 - 08/24	1,072,775.00	Received	1.500	08/24/2022	3.296	1,074,485.69
3134GSU86	40053	003	MC1	FHLMC	25,000,000.00	01/23/2019	02/15 - 08/15	25,000,000.00		3.000	08/15/2022	3.000	25,000,000.00
594918BP8	40055	003	MTN	MSFT	10,000,000.00	01/23/2019	02/08 - 08/08	9,717,000.00	Received	1.550	08/08/2021	2.710	9,738,031.69
3130AEYH7	40064	003	MC1	FHLB	9,480,000.00	01/31/2019	03/28 - Final Pmt.	9,492,257.64	Received	3.420	09/28/2023	3.389	0.00
45905UZ56	40068	003	MC2	IBRD	5,000,000.00	02/14/2019	04/29 - Final Pmt.	5,000,000.00	5,541.67	2.850	01/29/2021	2.850	5,000,000.00
45905UZ56	40077	003	MC2	IBRD	3,400,000.00	03/11/2019	04/29 - Final Pmt.	3,400,000.00	11,035.83	2.850	01/29/2021	2.849	3,400,000.00
Subtotal					53,980,000.00			53,682,032.64	16,577.50				44,212,517.38
Purchased from: RBC Capital Markets													
69371RM78	40041	003	MTN	PCAR	3,460,000.00	01/10/2019	02/14 - 08/14	3,430,901.40	Received	2.500	08/14/2020	3.043	3,435,007.65
24422EUJ6	40048	003	VR2	DE	3,480,000.00	01/16/2019	03/11 - Quarterly	3,463,783.20	Received	3.027	09/10/2021	3.266	3,465,039.67
24422ETZ2	40057	003	MTN	DE	16,000,000.00	01/23/2019	07/08 - 01/08	15,811,520.00	15,666.67	2.350	01/08/2021	2.973	15,829,699.63
191216BY5	40056	003	MTN	KO	15,010,000.00	01/23/2019	03/01 - 09/01	14,540,487.20	Received	1.550	09/01/2021	2.803	14,574,524.38
14913Q2H1	40069	003	VR2	CAT	5,000,000.00	02/22/2019	03/15 - Quarterly	4,995,850.00	Received	3.018	03/15/2021	3.099	4,996,059.71
14913Q2T5	40075	003	MTN	CAT	5,000,000.00	03/04/2019	08/26 - 02/26	5,006,050.00	3,277.78	2.950	02/26/2022	2.907	5,005,897.62
Subtotal					47,950,000.00			47,248,591.80	18,944.45				47,306,228.66
Purchased from: Raymond James & Associates													
3130AFQS9	40050	003	MC1	FHLB	10,000,000.00	01/30/2019	07/30 - 01/30	10,000,000.00		2.850	01/30/2024	2.850	10,000,000.00
3134GTAZ6	40081	003	MC1	FHLMC	3,300,000.00	03/27/2019	09/27 - 03/27	3,300,000.00		2.750	03/27/2024	2.750	3,300,000.00
Subtotal					13,300,000.00			13,300,000.00	0.00				13,300,000.00

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

Bond Portfolio BNY
Purchases Report
January 1, 2019 - March 31, 2019

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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: Suntrust Robinson Humphrey Inc													
91159HHC7	40080	003	MTN	USB	5,000,000.00	03/15/2019	09/15 - 03/15	5,025,450.00		3.000	03/15/2022	2.822	5,025,072.96
Subtotal					5,000,000.00			5,025,450.00	0.00				5,025,072.96
Purchased from: Toyota Financial Services													
89233HWT7	40071	003	ACP	TMCC	10,000,000.00	02/22/2019	09/27 - At Maturity	9,845,086.11		2.570	09/27/2019	2.629	9,872,213.89
89233HWT7	40072	003	ACP	TMCC	10,000,000.00	02/25/2019	09/27 - At Maturity	9,848,416.67		2.550	09/27/2019	2.607	9,873,208.34
Subtotal					20,000,000.00			19,693,502.78	0.00				19,745,422.23
Purchased from: UBS Financial Services													
912796QR3	40058	003	ATD	USTR	10,000,000.00	01/24/2019	07/18 - At Maturity	9,882,239.58		2.423	07/18/2019	2.485	9,927,325.00
Subtotal					10,000,000.00			9,882,239.58	0.00				9,927,325.00
Purchased from: UnioinBanc Investment													
62478TS67	40040	003	NC2	MUBCD	30,000,000.00	01/08/2019	09/13 - At Maturity	30,000,000.00		2.630	09/13/2019	2.630	30,000,000.00
191219AP9	40063	003	MTN	KO	10,524,000.00	02/01/2019	08/01 - 02/01	12,179,004.24		8.500	02/01/2022	2.981	12,087,059.56
62478TU98	40066	003	NC2	MUBCD	10,000,000.00	02/08/2019	10/11 - At Maturity	10,000,000.00		2.640	10/11/2019	2.640	10,000,000.00
166764BG4	40076	003	MTN	CVX	6,192,000.00	03/05/2019	05/16 - 11/16	6,112,123.20	39,370.80	2.100	05/16/2021	2.708	6,114,748.73
Subtotal					56,716,000.00			58,291,127.44	39,370.80				58,201,808.29
Purchased from: Wedbush Securities													
90331HNP4	40054	003	MTN	USB	10,253,000.00	01/23/2019	04/26 - 10/26	10,271,055.53	78,050.96	3.150	04/26/2021	3.067	10,269,545.35
Subtotal					10,253,000.00			10,271,055.53	78,050.96				10,269,545.35
Purchased from: Wells Fargo Securities													
4581X0CH9	40037	003	MC2	IADB	16,732,000.00	01/07/2019	04/15 - 10/15	16,617,553.12	66,695.61	1.750	10/15/2019	2.649	16,652,134.19
13066YTZ2	40039	003	MUN	CASPWR	4,000,000.00	01/08/2019	05/01 - 11/01	3,910,360.00	14,888.89	2.000	05/01/2022	2.711	3,916,596.48
191216BT6	40044	003	MTN	KO	10,000,000.00	01/15/2019	04/27 - 10/27	9,839,880.00	40,625.00	1.875	10/27/2020	2.801	9,858,835.02
3133EJ5W5	40049	003	FAC	FFCB	20,000,000.00	01/23/2019	04/23 - 10/23	19,980,880.00		2.650	10/23/2023	2.672	19,981,640.33
3134GSQ32	40051	003	MC1	FHLMC	10,000,000.00	01/30/2019	07/30 - 01/30	9,999,500.00		3.200	01/30/2024	3.201	9,999,516.94
45905UZJ6	40067	003	MC2	IBRD	5,000,000.00	02/14/2019	04/25 - 10/25	4,954,250.00	19,680.56	1.300	10/25/2019	2.632	4,962,816.73
459058GQ0	40079	003	MC2	IBRD	5,000,000.00	03/19/2019	09/19 - 03/19	4,991,850.00		2.500	03/19/2024	2.535	4,991,904.33
Subtotal					70,732,000.00			70,294,273.12	141,890.06				70,363,444.02
Total Purchases					338,931,000.00			338,680,392.89	294,833.77				329,343,869.44

SECTION F

INDEPENDENT ACCOUNTANT'S REPORT

This is an Independent Accountant's Report on Applying Agreed-Upon Procedures as of December 31, 2018.

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CITY OF SAN JOSE

Independent Accountant's Report on
Applying Agreed-Upon Procedures

As of December 31, 2018



Certified
Public
Accountants



Independent Accountant's Report on Applying Agreed-Upon Procedures

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

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 December 31, 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 2018-19 Second Quarter Investment Report (Investment Report) as of December 31, 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: No exceptions were found as a result of applying the procedure.

2. We traced total investments listed on the Investment Report as of December 31, 2018 to the City's general ledger.

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

3. We verified the types of investments listed in the Investment Report as of December 31, 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 December 31, 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 December 31, 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 December 31, 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 December 31, 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 December 31, 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 December 31, 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.

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 (Sympro) 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 counterparties 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 counts and/or confirms its investments as transaction occurs.

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.

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 an Accountant I and reviewed by a Supervising Accountant.

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

18. We determined through inquiry and document inspection whether the Assistant Director of Finance 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 December 31, 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
April 19, 2019