



Memorandum

TO: PUBLIC SAFETY, FINANCE AND
STRATEGIC SUPPORT COMMITTEE

FROM: Julia H. Cooper

SUBJECT: FY 2013-14 THIRD QUARTER
INVESTMENT REPORT

DATE: April 30, 2014

Approved

Date

5-7-14

COUNCIL DISTRICT: City-Wide

RECOMMENDATIONS

Accept the FY 2013-14 Third Quarter Investment Report.

DISCUSSION

The FY 2013-14 Third Quarter Investment Report for the quarter ended March 31, 2014 has been transmitted electronically to the City Council to meet the reporting requirements set forth in the City of San Jose Investment Policy. The electronic version of this report can also be found on the City's website at www2.csjfinance.org and a hard copy has been filed in the City Clerk's Office located at 200 East Santa Clara Street.

Attached is a copy of the FY 2013-14 Third Quarter Investment Report focusing on:

- Quarterly Portfolio Statistics and Performance
- Policy Reporting Requirements
- Investment Strategy
- Significant Developments

Additionally, included in the report is the City's external auditor, Macias, Gini & O'Connell's Independent Accountant's Report on Applying Agreed-Upon Procedure to evaluate the City's investment program for the six-month period ended December 31, 2013. This semi-annual report is required by the Investment Policy.

Consistent with the Investment Policy requirements, staff from the Finance Department will be available to answer questions at the Public Safety, Finance and Strategic Support Committee meeting on May 15, 2014. In addition, this report will be agendaized on the Consent Calendar for a future City Council meeting.

JULIA H. COOPER
Director of Finance

Attachment



Memorandum

TO: HONORABLE MAYOR AND
CITY COUNCIL

FROM: Julia H. Cooper

**SUBJECT: INVESTMENT REPORT FOR
THE QUARTER ENDED
MARCH 31, 2014**

DATE: April 30, 2014

Approved

Date

5-7-14

Transmitted herewith is the City's investment report for the quarter ended March 31, 2014. To meet the reporting requirements set forth in the City of San Jose Investment Policy, an electronic version of this report will be posted on the City's website at www.csjfinance.org and a hard copy will be on file at the City Clerk's Office located at 200 East Santa Clara Street.

This report will be distributed to the Public Safety, Finance and Strategic Support Committee (PSFSS) for discussion during its meeting on May 15, 2014 and will be agendized through the PSFSS Committee to a subsequent City Council meeting.

Summary of portfolio performance and compliance for quarter ended March 31, 2014:

- Size of total portfolio – \$1,302,565,583
- Earned interest yield – 0.585%
- Weighted average days to maturity – 578 days
- Fiscal year-to-date net interest earnings – \$5,791,622
- No sale of securities prior to maturity dates, therefore no realized gains/losses from sales
- No exceptions to the City's Investment Policy during this quarter
- Included in this report is the City's external auditor, Macias, Gini & O'Connell's Independent Accountant's Report on Applying Agreed-Upon Procedure to evaluate the City's investment program for the six-month period ended December 31, 2013. No exceptions were noted.

If you have any questions on this investment report, please do not hesitate to call me at 535-7011.

JULIA H. COOPER
Director of Finance

cc: Ed Shikada, City Manager
Sharon Erickson, City Auditor
Richard Doyle, City Attorney

**City of San José
California**

**INVESTMENT REPORT FOR
THE QUARTER ENDED
MARCH 31, 2014**



Prepared by
Finance Department
Treasury Division

Julia H. Cooper
Director of Finance

**Investment Report for
The Quarter Ended
March 31, 2014**

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

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Special Assistance by

Justine Nguyen, Accountant II

**CITY OF SAN JOSE
INVESTMENT REPORT FOR
THE QUARTER ENDED MARCH 31, 2014
TABLE OF CONTENTS**

INVESTMENT REPORT	1
A. PORTFOLIO STATISTICS	A-1
B. EARNED INTEREST SUMMARY	B-1
Quarterly Portfolio Statistics	
Quarterly Portfolio Interest Earnings	
Year-to-Date Portfolio Statistics	
Year-to-Date Portfolio Earned Income	
C. TIME DEPOSIT BANK DISTRIBUTION REPORT	C-1
D. MARKET VALUE OF PORTFOLIO	D-1
E. DETAIL OF INVESTMENT ACTIVITY	E-1
Amortization, Maturities, Sales, Purchases, Interest per Investment Type	
Portfolio Activity Summary	
Broker Purchase Distribution	

April 30, 2014

HONORABLE MAYOR and CITY COUNCIL

INVESTMENT REPORT FOR THE QUARTER ENDED MARCH 31, 2014

I am pleased to present this report of investment activity for the quarter ended March 31, 2014 in compliance with the reporting requirements set forth in the City of San José Investment Policy. The report presents information in the following major categories: Portfolio Statistics, Portfolio Performance, Compliance Reporting Requirements, Investment Trading Activity, and Investment Strategy.

The information presented in the table below highlights the investment activity for the quarter ended March 31, 2014 as well as provides a comparison to the quarters ended December 31, 2013 and March 31, 2013.

Investment Summary			
For the Quarter Ended	March 31, 2014	December 31, 2013	March 31, 2013
<u>Total Portfolio</u>			
Portfolio Value ^{(1) (2)}	\$1,302,565,583	\$1,188,674,576	\$1,143,153,282
Earned Interest Yield	0.585%	0.656%	0.545%
Dollar-weighted average yield			
Purchases	0.305%	0.312%	0.320%
Maturities	0.321%	0.575%	0.210%
Called Securities	0.927%	0.779%	0.549%
Sold Securities	N/A	N/A	N/A
Weighted avg. yield at end of period	0.585%	0.607%	0.559%
Weighted avg. days to maturity	578	640	448
<u>Portfolio Fund 1</u>			
Portfolio Value ^{(1) (2)}	\$1,225,434,456	\$1,101,577,967	\$1,048,742,738
Earned Interest Yield	0.620%	0.703%	0.585%
Dollar-weighted average yield			
Purchases	0.305%	0.341%	0.323%
Maturities	0.321%	0.707%	0.213%
Called Securities	0.927%	0.779%	0.549%
Sold Securities	N/A	N/A	N/A
Weighted avg. yield at end of period	0.617%	0.650%	0.599%
Weighted avg. days to maturity	607	679	479

¹ Reflects book value (principal plus any purchased interest) of investments.

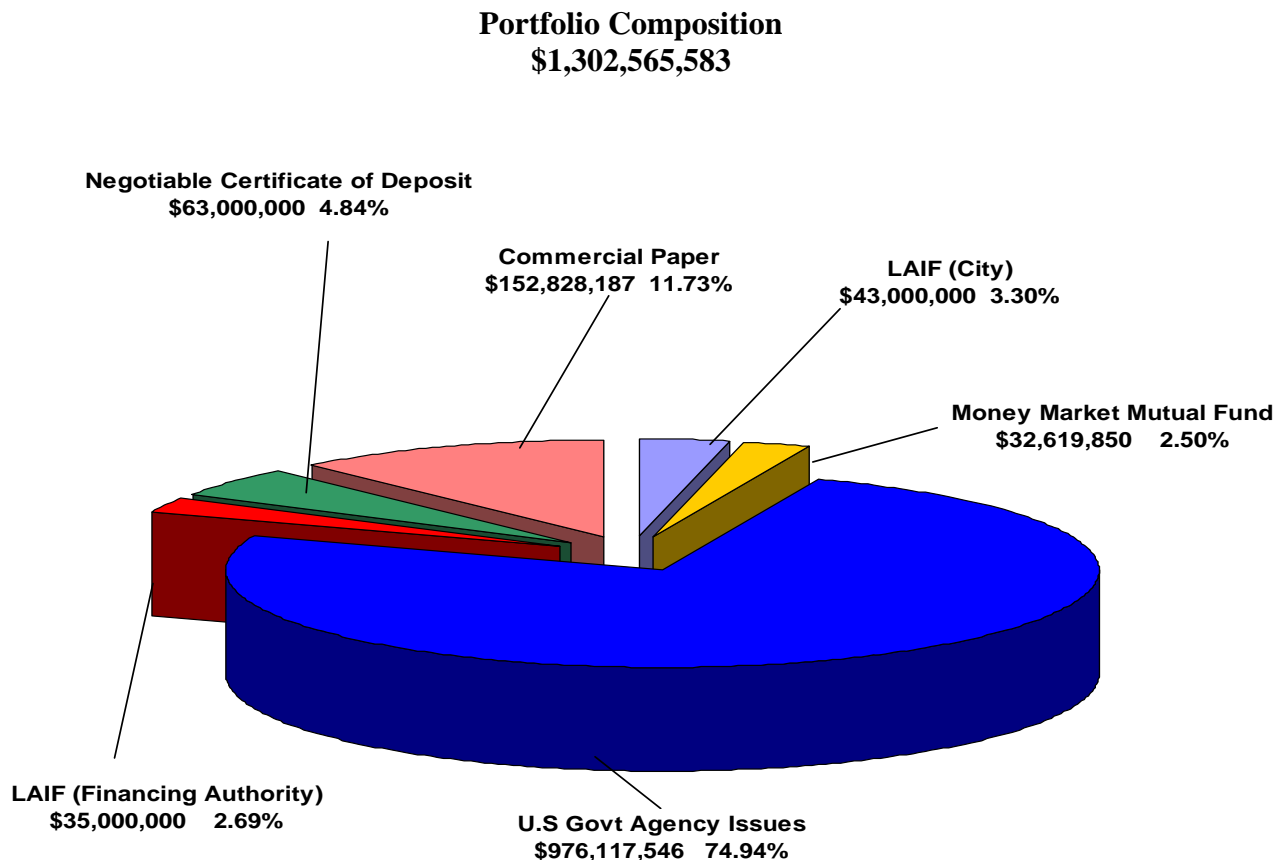
² Total excludes bond proceeds held by trustees for the City of San José (\$270,049,675).

PORTFOLIO STATISTICS

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

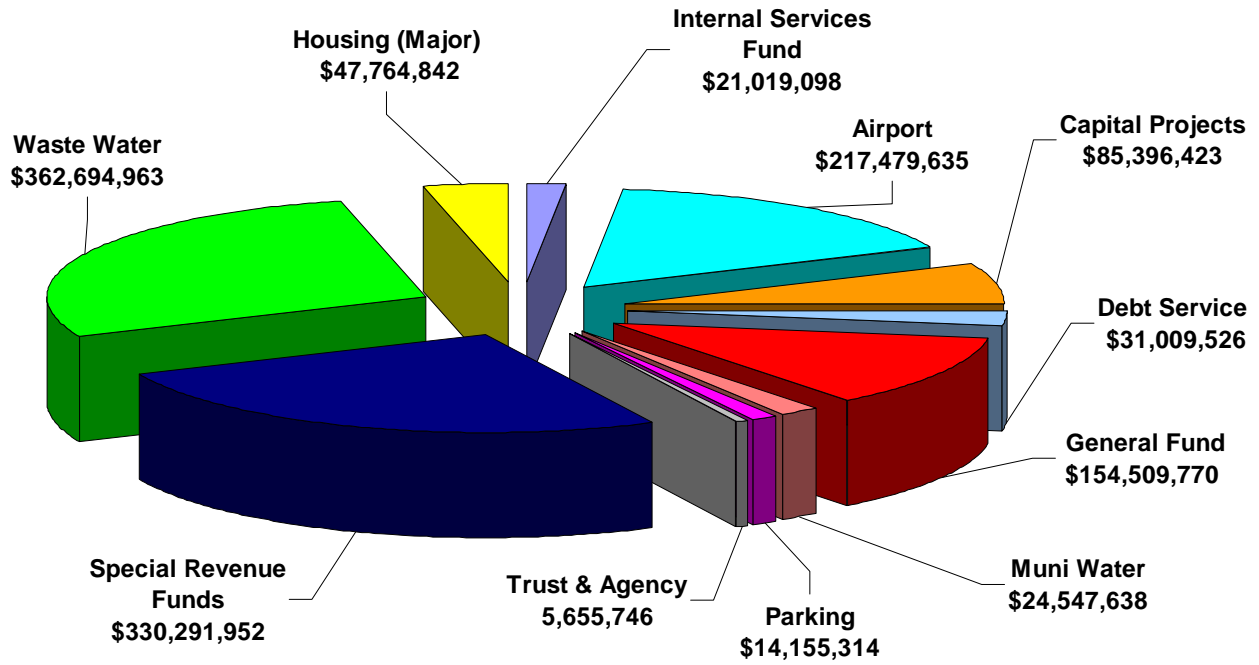
Portfolio Composition

The graphs below provide snapshots of the City's total investment portfolio as of March 31, 2014. The first graph shows the portfolio composition by investment type and the following two graphs show the portfolio composition by fund type.



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

Balances by Fund Type
\$1,294,524,907

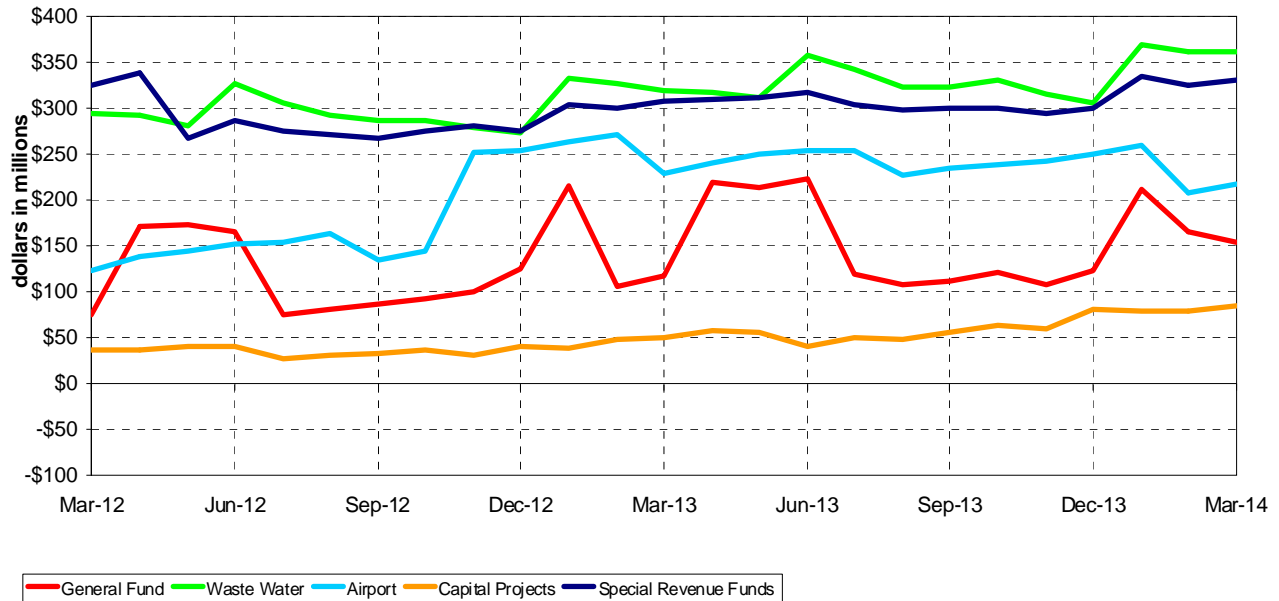


Total Balances per FMS	\$1,294,524,907
Deposit-in-Transit, Outstanding Checks ¹	<u>8,040,676</u>
Portfolio Balance Total	\$1,302,565,583

The next graph compares the monthly total balances of select City funds as reported by FMS.

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

**Monthly Comparison of Balances by Fund Type
As of March 31, 2014**



General Fund Balances

General Fund balances increased approximately \$31 million from the December 31, 2013 ending balance of \$124 million to the March 31, 2014 ending balance of \$155 million. Cash balances usually peak during the months of January and June when the bulk of property taxes are received. The portfolio size and the General Fund balance typically experience a decline in the summer months due to the retirement prefunding, debt service payments, and operational expenditures. These are also months when no property tax revenue is received.

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

On February 10, 2014, the City repaid \$50 million principal, plus interest, for the 2013 Tax Revenue Anticipation Notes (“TRAN”) issue. This was the final payment of \$100 million in TRAN issued by the City on July 1, 2013 to smooth cash flows and to facilitate prefunding of employer retirement contributions.

To ensure that the General Fund cash balance remains positive throughout fiscal year 2014-2015 and to provide sufficient funding for the retirement prefunding, the City anticipates issuing a new TRAN or other form of short-term financing in July 2014.

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

Historically, the Redevelopment Agency has participated in the City’s investment pool both with restricted bond proceeds and with operating cash balances. As of February 1, 2012, redevelopment agencies in California were dissolved by legislative action and the City, acting as the Successor Agency to the Redevelopment Agency (“SARA”), began the administrative transition of funds out of the investment pool. The transition was completed in April 2012 at which time the former Redevelopment Agency’s participation in the City’s investment portfolio ceased and its funds were transferred to SARA accounts held at Bank of America, and a separate LAIF account was established to provide an investment vehicle for SARA funds.

As of March 31, 2014, SARA reported cash balances as outlined in the table below.

SARA Cash Summary			
SARA 80% Funds	<u>Restricted/Reserved</u>	<u>Pledged for Enforceable Obligations</u>	<u>Account Totals</u>
Bank of America	\$ 813,964.20 ^(a)	0.00	\$ 813,964.20
LAIF	471,104.42 ^(b)	0.00	471,104.42
Total 80% Funds	\$ <u>1,285,068.62</u>	<u>0.00</u>	<u>\$ 1,285,068.62</u>
Housing 20% Set-aside Funds ^(c)	\$ 863, 000.00 ^(c)	\$ 11,583,072.03^(d)	\$ 12,446,072.03
TOTAL SARA Funds	\$ 2,148,068.62	\$ 11,583,072.03^(e)	\$ 13,731,140.65

^(a)Reserved for variable bonds debt service, callable commercial paper, remarketing and fiscal agent fees; and \$49,910.29 for checks issued for enforceable obligations but not yet paid.

^(b) Restricted for expenditure on qualified capital expenditure (i.e. North San Pedro Housing Project).

^(c) 20% Housing funds reserved for debt service on senior and subordinate bonds, and commercial paper.

^(d) Funds to be transferred to SARA 80% Fund account in April 2014.

^(e) Available cash balance to be reserved for Intra-year reimbursement to the City’s General Fund.

PORTFOLIO PERFORMANCE

The following table illustrates the total portfolio income recognized for the last quarter as compared to the prior quarter and the same quarter one year ago. Other graphs in this section include yield and maturity trends over the last two years.

TOTAL PORTFOLIO INCOME RECOGNIZED

Accrual Basis

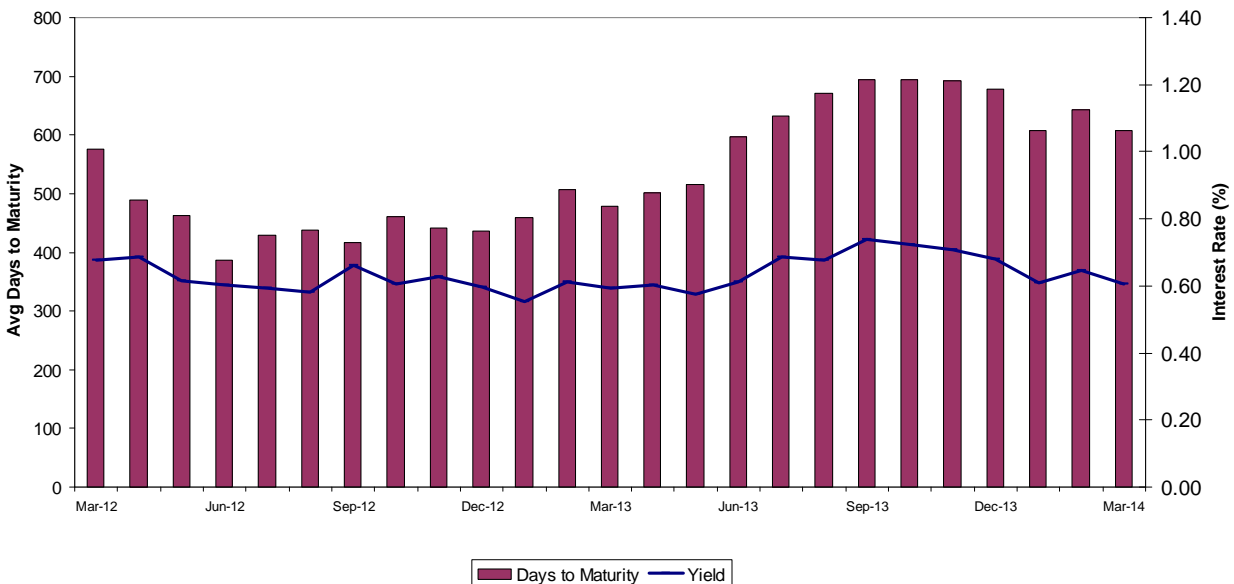
Total Portfolio <u>Quarter-End</u>	<u>March 31, 2014</u>	<u>December 31, 2013</u>	<u>March 31, 2013</u>
Total interest earnings	\$ 1,899,124	\$ 1,929,691	\$1,575,640
Realized gains (losses) from sales	<u>0</u>	<u>0</u>	<u>0</u>
Total income recognized	\$ 1,899,124	\$ 1,929,691	\$1,575,640
<u>Fiscal Year-to-Date</u>			
Total interest earnings	\$ 5,791,622	\$ 3,892,498	\$4,518,769
Realized gains (losses) from sales	<u>0</u>	<u>0</u>	<u>0</u>
Total income recognized	\$ 5,791,622	\$ 3,892,498	\$4,518,769

Yield and Maturity Trend

The following graph illustrates monthly dollar-weighted average-days-to-maturity (“ADM”) of Portfolio Fund 1 (bar graph) along with the weighted average yield trend (line graph) for the past two years. While the table on page 1 of this report summarizes portfolio data on a quarter-to-quarter basis, the following tables summarize the data on a month-to-month basis.

**Yield and Maturity Trends Portfolio Fund 1
As of March 31, 2014**

City Portfolio Fund 1



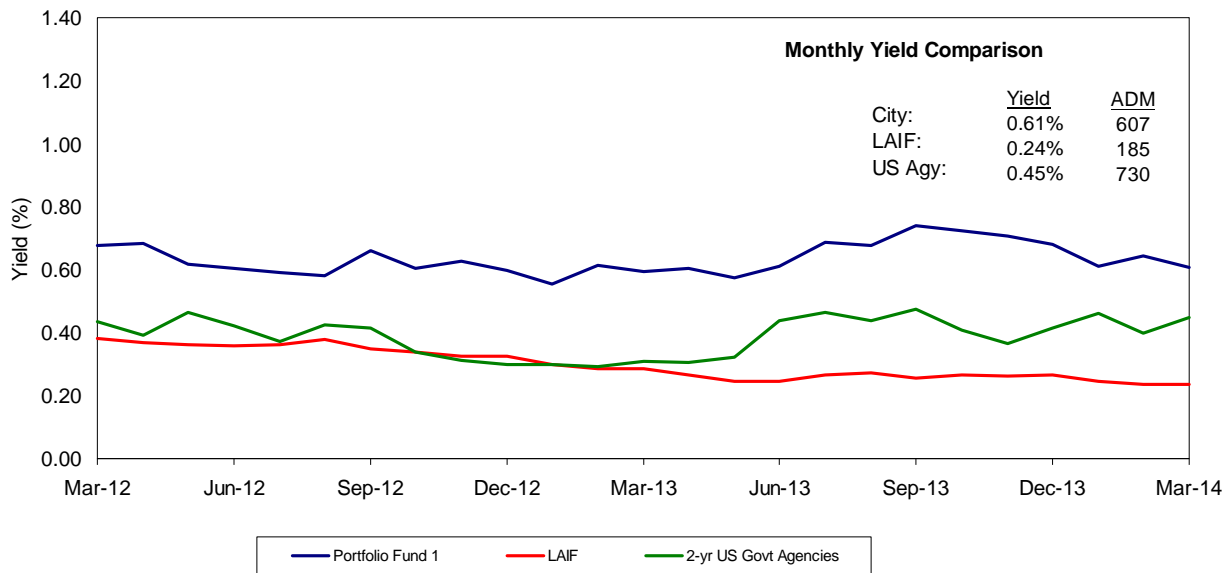
The previous graph shows that the weighted average days to maturity (ADM) decreased from 679 days on December 31, 2013 to 607 days on March 31, 2014. The yield on a month-to-month basis also decreased from 0.680% in December 31, 2013 to 0.607% in March 31, 2014. This is mainly a result of staff purchasing short-term securities to position the portfolio for the prefunding of employer retirement contributions on July 1, 2014.

Benchmark Comparison

Only the City’s Portfolio Fund 1 is used for benchmarking purposes. The City’s Total Portfolio is not used for benchmarking comparisons since it includes various funds which are required to be invested apart from the pool and have their own separate cash flow needs. The closest suitable benchmarks for the City’s Portfolio Fund 1 are the two-year US government agency securities and the State of California Local Agency Investment Fund (LAIF).

The following graph compares the monthly earned interest yield of the City’s Portfolio Fund 1 with the monthly average yields of the State of California Local Agency Investment Fund (LAIF) and the two-year U.S. government agency securities for the period March 2012 through March 2014.

**Monthly Benchmark Comparisons
As of March 31, 2014**



LAIF is a short-term investment option available to local agencies in California. Its ADM is usually in the range of 180-280 days. Because it is a short-term investment vehicle, it has been used as a benchmark for the City’s Portfolio Fund 1 since 2008 when the City’s investment portfolio was primarily composed of investments with maturities of less than a year. As the City’s investment strategy has shifted to provide more structure and income, LAIF will become less of a suitable benchmark for the portfolio, but until the portfolio has reached its desired duration (2.5 years), LAIF will still be used together with the two-year government agency benchmark. The two-year government agency benchmark has historically been a suitable benchmark for the City’s portfolio as

it closely mimics the City’s desired duration. This benchmark maintains a constant ADM of 730 days while the City’s ADM varies depending on cash flow needs.

As illustrated in the graph above, despite market yields remaining at historic lows, the City’s yield has stayed above its two benchmarks for the period evaluated (two years). The City’s ADM of 607 days is longer than the ADM of LAIF (185 days), which accounts for some of the yield difference between the two. While its ADM is shorter than that of the two-year government agency benchmark, the City’s yield remained above this benchmark because investment staff have purchased securities with longer maturities as well as callable securities that provide a yield advantage over non-callable securities.

Unrealized Losses and Gains

As shown in the Investment Summary Table on page 1 of this report, the total portfolio size as of March 31, 2014 was approximately \$1.3 billion. The following table illustrates the net unrealized gains or losses on the portfolio when comparing the portfolio’s market value to both its original cost and amortized cost.

<u>UNREALIZED GAINS & LOSSES</u>			
<u>Cash Basis</u>			
Market Value	\$ 1,301,305,076	Market Value	\$1,301,305,076
Original Cost	<u>1,302,565,583</u>	Amortized Cost	<u>1,303,185,003</u>
Net Unrealized Gain (Loss)	\$ (1,260,507)	Net Unrealized Gain (Loss)	\$ (1,876,927)

An inverse relationship exists between general changes in market interest rates and the value of investment securities. As general market interest rates decrease, the value of the City’s investments increase as a result of the higher interest yields that these investments hold compared to market interest rates. Conversely, as market rates increase, the value of the City’s investments decline as a result of the lower interest yields that these investments hold compared to market interest rates. The City’s investment practice, per the Investment Policy, is generally to hold securities to maturity, with exceptions as noted in the Policy. The net unrealized losses noted above are “paper losses” and can only be realized by selling securities.

Earned Interest Yield

The earned interest yield of the total investment portfolio for the quarter ended March 31, 2014 was 0.585%. This is a decrease from the 0.656% reported for the quarter ended December 31, 2013. This is a result of reinvestment in a lower interest rate environment and of maturing of securities purchased in periods of higher interest rates.

The Federal Funds target range remained unchanged between 0.00% and 0.25%. The Federal Open Market Committee (“FOMC”) statement released on March 19, 2014 reiterated that economic conditions are likely to warrant exceptionally low rates even after the asset purchase program ends, especially if inflation is below its target rate of 2%. Most economists believe these low rates will last through at least mid-2015.

COMPLIANCE REPORTING REQUIREMENTS

Pursuant to Section 21.0 of the City's Investment Policy, "*No less than semi-annually each year, a compliance audit shall be conducted of the City's investment program to determine whether the City's investments within the City's pooled portfolio are in compliance with the City's Investment Policy, internal controls and department procedures.*" These compliance audits per the Investment Policy can either be included in the City Auditor's work plan or the Director of Finance can cause the audits to be conducted by an external auditor. The work was included in the City Auditor's work plan and the Auditor's Office engaged the services of the City's external auditors, Macias, Gini & O'Connell LLP ("MGO"), to conduct the evaluation of the City's investments within the pooled portfolio. MGO completed its evaluation for the six-month period ended December 31, 2013 and found that the City's investment program is in compliance with the City's Investment Policy, internal controls and department procedures. A copy of the Independent Accountant's Agreed-Upon Procedures Report is attached to this quarterly report.

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

Cash Management Projection

Based on the Finance Department's cash flow projection as of March 31, 2014, total revenues and investment maturities for the next six months are anticipated to be \$1 billion approximately. This is sufficient to cover projected expenditures of approximately \$914 million.

Statement of Compliance with the Policy

There were no exceptions or violations outstanding for the quarter ended March 31, 2014. The investment portfolio meets the requirements of the City's Investment Policy and the California Government Code section 53601.

Comparison of Portfolio Investment Earnings to FY 2013-14 Budget

The following is a comparison of actual investment earnings, on an accrual basis, to the fiscal year 2013-14 budget. Monthly budgeted earnings apportionments for City funds are based upon historic cash balance averages and an assumed average return for the fiscal year. The 2013-14 budgeted interest earnings for the General Fund were \$175,000 and based on a projected net interest yield of 0.33%. The schedule below compares the unaudited actual net investment earnings to budgeted amounts for the General Fund for the quarter ended March 31, 2014. Both the investment yield and the interest earnings have exceeded budgeted projections for the quarter and fiscal year-to-date.

BUDGET COMPARISON		
(in thousands)		
<u>Net Investment Earnings</u>	<u>Yield</u>	<u>General Fund</u>
<i>Quarter Ended March 31 2014</i>		
Budget ^(a)	0.33%	\$ 43,750
Actual ^(b)	<u>0.42%</u>	<u>139,907</u>
Variance	0.09%	\$ 96,157
<i>Fiscal Year to Date</i>		
Budget ^(a)	0.33%	\$ 131,250
Actual ^(b)	<u>0.47%</u>	<u>313,967</u>
Variance	0.14%	\$ 182,717
(a)Reflects the FY 13/14 Adopted Budget as approved by the Council on June 11, 2013.		
(b)Reflects net investment yield which is the earned interest yield less costs to administer the investment program, adjusted for funds with negative cash balances at month-end.		

INVESTMENT TRADING ACTIVITY

Attachment E provides a detailed summary of the Investment Activities during the quarter, including any realized gains or losses from interest received on trading activity. Since the City is currently not involved in active trading, this report is only relevant when a security is sold prior to maturity as defined in Section 4.0 (2) of the Investment Policy.

INVESTMENT STRATEGY

The Investment Program continues to focus on its core mandates of safety, liquidity, and yield. Prior to 2011, the City’s investment strategy was to invest short-term (18 months or less) in order to cover liquidity needs. In early 2011, staff began to extend maturities in order to provide income and structure to the portfolio. Investments have been matched to known cash flow outlays in the 18-36 month horizon. This strategy is expected to continue throughout FY 2013-14 given a forecast of continued slow economic growth.

Future Commitments – As of March 31, 2014 the City had no obligations to sell securities and no commitments to participate in securities trading.

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

Restructuring – No restructuring activities took place during the quarter ended March 31, 2014.

Municipal Bonds – No municipal bonds were purchased during the quarter ended March 31, 2014.

CONCLUSION

The total investment portfolio as of March 31, 2014 was \$1,302,565,583. This represented an increase of approximately \$114 million from December 31, 2013, for the quarter ended March 31, 2014, and the yield was 0.585%, a decrease from 0.656% reported for the quarter ended December 31, 2013. The average days to maturity decreased from 640 days on December 31, 2013 to 576 days on March 31, 2014. As of March 31, 2014 approximately 75% of the total portfolio consisted of U.S. government agency securities.

Respectfully submitted,


JULIA H. COOPER
Director of Finance

Attachment: Semi-annual Independent Auditors Report period ended December 31, 2013

SECTION A

PORTFOLIO STATISTICS

Section 1: All Funds Summary

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

Section 2: Statistics

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

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

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

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

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

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

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

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

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



(PS/ERNFS)

CITY OF SAN JOSE
TREASURY DIVISION
PORTFOLIO STATISTICS
1/01/14 THROUGH 3/31/14

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ALL FUNDS

	FIXED		EQUITIES		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	1,406,726.31	.00	.00	.00	1,406,726.31
TOTAL NET EARNINGS THIS PERIOD:	1,899,124.27	.00	.00	.00	1,899,124.27
AVERAGE DAILY PORTFOLIO BALANCE:	1,315,834,591.54	.00	.00	.00	1,315,834,591.54
EARNED INCOME YIELD THIS PERIOD:	.585	.000	.000	.000	.585
END OF PERIOD PORTFOLIO BALANCE:	1,302,565,582.87	.00	.00	.00	1,302,565,582.87
CURRENT AMORTIZED BOOK VALUE:	1,303,185,002.46	.00	.00	.00	1,303,185,002.46
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	.585	.000	.000	.000	.585
WEIGHTED AVERAGE DAYS TO MATURITY:	577.68	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	405.68	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					.585

SAN JOSE CITY SUMMARY				
	BALANCE 1/1/2014	SALES OR MATURITIES	ADDITIONS	BALANCE 3/31/2014
Time Deposits	0.00	0.00	0.00	0.00
UST Bills, Notes & Bonds	0.00	0.00	0.00	0.00
TB/N Stripped Coupon	0.00	0.00	0.00	0.00
Federal Agency Securities	944,553,939.95	80,052,210.41	111,615,816.11	976,117,545.65
Bankers Acceptance	0.00	0.00	0.00	0.00
Repurchase Agreements	0.00	0.00	0.00	0.00
Negotiable CD's	51,000,000.00	51,000,000.00	63,000,000.00	63,000,000.00
Commercial Paper/Discount	89,535,303.90	62,564,998.90	125,857,881.67	152,828,186.67
Corporate Medium Term Notes	0.00	0.00	0.00	0.00
Money Market Mutual Fund	42,585,331.94	9,966,497.76	1,016.37	32,619,850.55
State Pool	61,000,000.00	166,044,901.21	183,044,901.21	78,000,000.00
Total	1,188,674,575.79	369,628,608.28	483,519,615.36	1,302,565,582.87
		Net Change =	113,891,007.08	
Portfolio Turnover Ratio:		Purchase + Sales/Maturities (at cost)		
		Average Daily Portfolio Balance		
MARCH 2014 TURNOVER RATIO:		0.6609678914	times	
AVERAGE DAILY PORTFOLIO BALANCE (FS)		1,290,755,927.48		

**CITY OF SAN JOSE
TREASURY DIVISION
SERIES II PORTFOLIO STATISTICS**

07/01/13 - 03/31/14

Fund & Description		Total Income Received	Total Net Earnings	Average Daily Portfolio Balance	Earned Income Yield This Period	End of Period Portfolio Balance	Current Amortized Book Value	Weighted Average Yield at End of Period	Weighted Average Days to Maturity
1	Investment Fund	5,818,901.84	5,735,087.87	1,136,107,838.56	0.672	1,225,434,455.49	1,226,025,072.52	0.612	607
34	CSJ/CSC Jt Pwr	224.44	350.25	855,152.75	0.088	855,455.49	855,816.91	0.101	78
57	Airport 2007A Amt Bond Proceeds	51,698.15	333,586.68	52,966,864.70	0.840	49,888,478.32	49,905,930.82	0.076	101
58	Airport 2007B Non-Amt Bond Proceeds	39,175.69	22,382.88	33,600,735.09	0.089	26,387,193.57	26,398,182.18	0.088	120
	TOTAL	5,910,000.12 *	6,091,407.68 *	1,223,530,591.10	0.631	1,302,565,582.87	1,303,185,002.43	0.581	578

* Reconciled to Page A-1 Cash Management Program, Page A-2 Consolidated Portfolio Statistics



SECTION B

EARNED INTEREST SUMMARY

The Earned Interest Summary summarizes portfolio investment activity, cash interest receipts, and accrual-based earnings for all investments active during any part of the report period. Types of investments are described as follows:

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

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

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

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

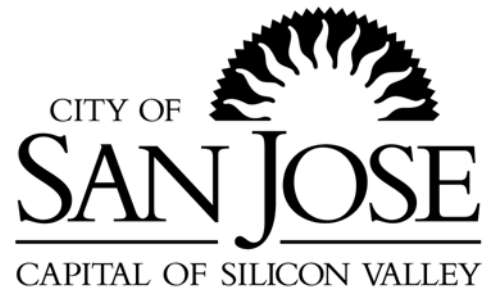
REPURCHASE AGREEMENTS: A holder of securities (e.g. a "dealer") sells the securities to an investor (e.g. the City) with an agreement to repurchase the securities at a fixed price on a fixed date.

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

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

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

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



(FS/ERNFS)

CITY OF SAN JOSE
TREASURY DIVISION

PORTFOLIO STATISTICS
1/01/14 THROUGH 3/31/14

PAGE: 1
RUN: 04/15/14 10:09:06

ALL FUNDS

	----- FIXED -----		----- EQUITIES -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	1,406,726.31	.00	.00	.00	1,406,726.31
TOTAL NET EARNINGS THIS PERIOD:	1,899,124.27	.00	.00	.00	1,899,124.27
AVERAGE DAILY PORTFOLIO BALANCE:	1,315,834,591.54	.00	.00	.00	1,315,834,591.54
EARNED INCOME YIELD THIS PERIOD:	.585	.000	.000	.000	.585
END OF PERIOD PORTFOLIO BALANCE:	1,302,565,582.87	.00	.00	.00	1,302,565,582.87
CURRENT AMORTIZED BOOK VALUE:	1,303,185,002.46	.00	.00	.00	1,303,185,002.46
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	.585	.000	.000	.000	.585
WEIGHTED AVERAGE DAYS TO MATURITY:	577.68	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	405.68	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					.585

(FS/ERNFS)

CITY OF SAN JOSE
TREASURY DIVISION

PORTFOLIO STATISTICS
1/01/14 THROUGH 3/31/14

PAGE: 1
RUN: 04/15/14 10:07:57

FUND: 1 INVESTMENT FUNDS

	----- FIXED -----		----- EQUITIES -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	1,405,709.94	.00	.00	.00	1,405,709.94
TOTAL NET EARNINGS THIS PERIOD:	1,883,646.49	.00	.00	.00	1,883,646.49
AVERAGE DAILY PORTFOLIO BALANCE:	1,231,954,001.01	.00	.00	.00	1,231,954,001.01
EARNED INCOME YIELD THIS PERIOD:	.620	.000	.000	.000	.620
END OF PERIOD PORTFOLIO BALANCE:	1,225,434,455.49	.00	.00	.00	1,225,434,455.49
CURRENT AMORTIZED BOOK VALUE:	1,226,025,072.55	.00	.00	.00	1,226,025,072.55
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	.617	.000	.000	.000	.617
WEIGHTED AVERAGE DAYS TO MATURITY:	607.29	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	424.46	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					.620

(FS/ERNFS)

CITY OF SAN JOSE
TREASURY DIVISION

PORTFOLIO STATISTICS
1/01/14 THROUGH 3/31/14

PAGE: 2
RUN: 04/15/14 10:07:57

FUND: 34 CSJ/CSC Jt Pwr

	----- FIXED -----		----- EQUITIES -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	.00	.00	.00	.00	.00
TOTAL NET EARNINGS THIS PERIOD:	214.00	.00	.00	.00	214.00
AVERAGE DAILY PORTFOLIO BALANCE:	855,455.49	.00	.00	.00	855,455.49
EARNED INCOME YIELD THIS PERIOD:	.101	.000	.000	.000	.101
END OF PERIOD PORTFOLIO BALANCE:	855,455.49	.00	.00	.00	855,455.49
CURRENT AMORTIZED BOOK VALUE:	855,816.91	.00	.00	.00	855,816.91
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	.101	.000	.000	.000	.101
WEIGHTED AVERAGE DAYS TO MATURITY:	78.00	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	78.00	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					.101

(FS/ERNFS)

CITY OF SAN JOSE
TREASURY DIVISION

PORTFOLIO STATISTICS
1/01/14 THROUGH 3/31/14

PAGE: 3
RUN: 04/15/14 10:07:57

FUND: 57 AIRPORT 2007A AMT BOND PROCEEDS

	----- FIXED -----		----- EQUITIES -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	620.02	.00	.00	.00	620.02
TOTAL NET EARNINGS THIS PERIOD:	9,367.99	.00	.00	.00	9,367.99
AVERAGE DAILY PORTFOLIO BALANCE:	51,010,936.34	.00	.00	.00	51,010,936.34
EARNED INCOME YIELD THIS PERIOD:	.074	.000	.000	.000	.074
END OF PERIOD PORTFOLIO BALANCE:	49,888,478.32	.00	.00	.00	49,888,478.32
CURRENT AMORTIZED BOOK VALUE:	49,905,930.82	.00	.00	.00	49,905,930.82
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	.076	.000	.000	.000	.076
WEIGHTED AVERAGE DAYS TO MATURITY:	100.99	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	100.99	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					.074

(FS/ERNFS)

CITY OF SAN JOSE
TREASURY DIVISION

PORTFOLIO STATISTICS
1/01/14 THROUGH 3/31/14

PAGE: 4
RUN: 04/15/14 10:07:57

FUND: 58 AIRPORT 2007B NON-AMT BOND PROCE

	----- FIXED -----		----- EQUITIES -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	396.35	.00	.00	.00	396.35
TOTAL NET EARNINGS THIS PERIOD:	5,895.79	.00	.00	.00	5,895.79
AVERAGE DAILY PORTFOLIO BALANCE:	32,014,198.70	.00	.00	.00	32,014,198.70
EARNED INCOME YIELD THIS PERIOD:	.075	.000	.000	.000	.075
END OF PERIOD PORTFOLIO BALANCE:	26,387,193.57	.00	.00	.00	26,387,193.57
CURRENT AMORTIZED BOOK VALUE:	26,398,182.18	.00	.00	.00	26,398,182.18
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	.088	.000	.000	.000	.088
WEIGHTED AVERAGE DAYS TO MATURITY:	120.03	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	120.03	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					.075

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

01/01/14 THROUGH 03/31/14

SORT KEYS ARE FUND

FUND: 1 INVESTMENT FUNDS

PAGE: 1
RUN: 04/15/14 10:06:56

INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED ORIG. COST	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
32936	01/01/02	.2306	STATE INVESTMT POOL-CTY	04/01/14	43,000,000.00	43,000,000.00	.231		22,676.05	22,676.20
36510	07/01/10	.0110	BLACKROCK LIQUIDITY FEDF	04/01/14	100,000.00	100,000.00	.011		3.00	2.70
36511	07/01/10	.0402	MORGAN STANLEY INST LIQ	04/01/14	100,000.00	100,000.00	.040		9.90	9.90
36512	07/01/10	.0100	FEDERATED GOVT OBLIGATIO	04/01/14	86,343.10	86,343.10	.010		2.14	2.14
36761	03/07/11	1.3750	FHLMC-UBS	02/25/14	10,000,000.00	9,996,400.00	1.381	MATURED	72,350.00	20,807.32
36829	04/29/11	1.5000	FNMA-GILFD	09/08/14	10,000,000.00	9,996,500.00	1.532		75,000.00	37,756.51
36844	05/12/11	1.1500	FFCB-CITIG	05/12/14	5,000,000.00	5,000,000.00	1.166			14,375.00
36864	06/30/11	1.0300	FHLB-WF	10/23/14	10,000,000.00	10,000,000.00	1.044			25,750.00
36865	06/23/11	.7000	FHLB-WF	01/30/14	10,000,000.00	9,989,600.00	.750	MATURED	45,400.00	5,955.70
36866	06/23/11	.8750	FFCB-WF	06/23/14	10,000,000.00	9,992,600.00	.912			22,482.67
36867	06/30/11	.8500	FHLB-GILFD	04/30/14	5,000,000.00	5,000,000.00	.862			10,625.00
36879	06/30/11	1.0000	FHLB-GILF	10/17/14	5,100,000.00	5,100,000.00	1.014			12,750.00
36880	06/30/11	1.0000	FHLB-GILFD	10/17/14	4,900,000.00	4,900,000.00	1.014			12,250.00
36882	06/30/11	1.1250	FHLB-GILFD	12/29/14	4,500,000.00	4,493,070.00	1.186			13,144.28
36896	08/26/11	.5000	FHLMC-WF	09/19/14	10,000,000.00	9,969,600.00	.608		25,000.00	14,942.86
36910	09/29/11	.5300	FFCB-UBC	09/29/14	5,000,000.00	5,000,000.00	.537		13,250.00	6,625.00
36915	09/28/11	.5000	FHLMC-GILFD	09/19/14	5,000,000.00	4,977,200.00	.663		12,500.00	8,137.77
36918	10/04/11	.6250	FNMA-GILFD	10/30/14	5,000,000.00	4,996,200.00	.659			8,117.32
36920	10/11/11	.7500	FHLMC-WF	11/25/14	10,000,000.00	9,996,900.00	.771			18,994.52
36935	11/21/11	.6250	FNMA-UBS	10/30/14	5,000,000.00	4,984,000.00	.745			9,153.28
36941	11/29/11	.7500	FNMA-UBC	12/19/14	5,000,000.00	5,000,000.00	.760			9,375.00
36944	12/19/11	1.5000	FHLMC-CALL-GILFD	12/19/16	5,000,000.00	5,000,000.00	1.521			18,750.00
36955	12/16/11	.6250	FHLMC-GILFD	12/29/14	5,000,000.00	4,990,750.00	.696			8,563.18
36956	01/13/12	1.0000	FHLMC-CALL-GILFD	10/13/15	4,950,000.00	4,950,000.00	1.014	01/13/14	24,750.00	1,650.00
36957	01/06/12	1.0600	FHLMC-CALL-WF	01/06/16	5,000,000.00	5,000,000.00	1.075	01/06/14	26,500.00	736.11
36961	01/30/12	.6500	FHLMC-CALL-UBC	01/30/15	10,000,000.00	10,000,000.00	.659	01/30/14	32,500.00	5,236.11
36962	01/13/12	.4000	FFCB-GILFD	02/13/14	5,000,000.00	4,998,950.00	.406	MATURED	11,050.00	2,392.58
36963	01/19/12	.8500	FFCB-UBC	01/19/16	10,000,000.00	10,000,000.00	.862		42,500.00	21,250.00
36965	01/20/12	.5500	FFCB-CITIG	01/20/15	5,000,000.00	5,000,000.00	.558		13,750.00	6,875.00
36971	01/27/12	1.1000	FHLMC-CALL-WF	07/27/16	10,000,000.00	10,000,000.00	1.115	01/27/14	55,000.00	7,944.44
36977	01/23/12	.3500	FFCB-GILFD	01/23/14	10,000,000.00	10,000,000.00	.355	MATURED	17,500.00	2,138.89
36985	01/23/12	.3750	FHLMC-GILFD	02/27/14	5,000,000.00	4,997,350.00	.399	MATURED	12,025.00	3,113.86
36986	01/23/12	.3750	FHLMC-UBS	02/27/14	10,000,000.00	9,994,700.00	.399	MATURED	24,050.00	6,227.72
36989	01/30/12	.6700	FHLB-WF	07/30/15	5,000,000.00	5,000,000.00	.679		16,750.00	8,375.00
36990	01/23/12	.5200	FHLB-UBC	01/23/15	5,000,000.00	5,000,000.00	.527		13,000.00	6,500.00
37014	05/29/12	.5000	FHLB-WF	06/12/15	5,000,000.00	4,987,200.00	.593			7,288.78
37039	09/27/12	.7000	FHLMC-CALL-WF	09/27/16	10,000,000.00	10,000,000.00	.710		35,000.00	17,500.00
37040	10/04/12	.6000	FHLMC-CALL-WF	04/04/16	10,000,000.00	10,000,000.00	.608			15,000.00
37042	09/19/12	.2306	SJ FINANCING AUTHORITY	04/01/14	35,000,000.00	35,000,000.00	.231		16,277.47	16,277.57
37047	10/05/12	.7500	FHLMC-CALL-CITIG	10/05/16	10,000,000.00	10,000,000.00	.760			18,750.00
37050	10/18/12	.6250	FHLMC-GILFD	11/01/16	10,000,000.00	10,000,000.00	.634			15,625.00
37051	10/22/12	.6250	FHLMC-WF	11/01/16	10,000,000.00	9,978,100.00	.690			16,964.91
37052	10/23/12	.7500	FHLB-WF	09/08/17	10,000,000.00	9,933,300.00	.903		37,500.00	22,120.58
37060	11/16/12	.3750	FNMA-GILD	12/21/15	10,000,000.00	9,987,700.00	.420			10,354.64

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

01/01/14 THROUGH 03/31/14

SORT KEYS ARE FUND

FUND: 1 INVESTMENT FUNDS

PAGE: 2
RUN: 04/15/14 10:06:56

INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED ORIG. COST	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
37061	11/28/12	.8500	FHLMC-CALL-WF	11/28/17	10,000,000.00	10,000,000.00	.862			21,250.00
37073	01/10/13	.2500	FFCB-WF	11/26/14	15,000,000.00	14,997,150.00	.264			9,749.45
37074	01/10/13	.7500	FHLB-WF	12/08/17	10,000,000.00	9,961,500.00	.842			20,682.52
37075	01/10/13	.4000	FFCB-GILD	09/15/15	15,000,000.00	15,012,300.00	.375		30,000.00	13,868.10
37076	01/30/13	1.0000	FHLMC-CALL-GILFD	01/30/18	20,000,000.00	20,000,000.00	1.014		100,000.00	50,000.00
37079	01/22/13	.1800	FFCB-UBC	04/17/14	10,000,000.00	10,000,000.00	.183			4,500.00
37080	01/22/13	.2500	FFCB-WF	11/14/14	10,000,000.00	9,998,100.00	.264			6,508.70
37081	01/22/13	.3000	FFCB-GILFD	04/14/15	20,000,000.00	20,000,000.00	.304			15,000.00
37082	01/22/13	.3500	FFCB-GILFD	07/14/15	15,000,000.00	15,004,500.00	.343		26,250.00	12,676.50
37083	01/22/13	.3700	FFCB-UBS	10/14/15	10,000,000.00	10,000,800.00	.372			9,177.64
37084	01/22/13	.7500	FHLB-WF	12/08/17	10,000,000.00	9,976,000.00	.812			19,962.80
37085	01/22/13	.7500	FHLMC-WF	01/12/18	5,000,000.00	4,975,700.00	.862		18,750.00	10,579.30
37095	04/02/13	1.1250	FHLMC-CALL-UBS	04/02/18	10,000,000.00	10,000,000.00	1.141			28,125.00
37099	04/02/13	1.1250	FHLMC-CALL-UBC	04/02/18	10,000,000.00	10,000,000.00	1.141			28,125.00
37101	04/30/13	1.0600	FHLMC-CALL-CS	04/30/18	10,000,000.00	10,000,000.00	1.075			26,500.00
37102	04/18/13	.3500	FNMA-GILFD	08/28/15	10,000,000.00	10,007,750.00	.322		17,500.00	7,940.84
37103	04/25/13	.6250	FNMA-CALL-CITIG	10/25/16	15,000,000.00	15,003,000.00	.628			23,226.40
37104	04/25/13	.3500	FFCB-GILFD	03/18/16	15,000,000.00	14,989,500.00	.379		26,250.00	14,018.19
37105	04/25/13	.6000	FFCB-GILFD	04/25/17	10,000,000.00	9,991,700.00	.630			15,511.29
37109	05/14/13	.5500	FNMA-CALL-CS	11/14/16	10,000,000.00	9,998,000.00	.563			13,890.63
37111	05/15/13	1.0000	FNMA-CALL-CS	02/15/18	10,000,000.00	9,998,500.00	1.017		50,000.00	25,077.72
37112	05/13/13	.3750	FFCB-UBC	05/13/16	10,000,000.00	10,000,000.00	.380			9,375.00
37113	06/20/13	1.1250	FHLB-CALL-WF	06/20/18	10,000,000.00	10,000,000.00	1.141			28,125.00
37114	06/26/13	1.5000	FHLMC-CALL-UBC	06/26/18	15,000,000.00	14,997,800.00	1.525			56,397.87
37115	06/27/13	1.2500	FHLMC-CALL-CITIG	06/27/18	4,000,000.00	3,994,000.00	1.299			12,795.73
37116	06/25/13	1.2500	FHLB-CITIG	06/08/18	10,000,000.00	10,023,500.00	1.217			30,080.84
37117	06/26/13	1.0500	FNMA-CALL-UBS	04/17/18	11,000,000.00	10,923,000.00	1.219			32,821.46
37118	06/13/13	.8750	FNMA-GILFD	08/28/17	10,000,000.00	9,899,500.00	1.137		43,750.00	27,759.84
37120	06/26/13	.8500	FNMA-CALL-WF	08/07/17	10,000,000.00	9,927,500.00	1.045		42,500.00	25,591.31
37121	06/25/13	.3750	FNMA-UBC	07/05/16	15,000,000.00	14,778,450.00	.881		28,125.00	32,090.98
37122	06/25/13	1.2500	FHLMC-UBS	05/12/17	10,000,000.00	10,001,400.00	1.264			31,161.08
37123	06/25/13	1.2500	FHLMC-UBS	05/12/17	10,000,000.00	10,001,400.00	1.264			31,161.08
37124	06/25/13	1.0000	FHLB-GILFD	06/09/17	20,000,000.00	19,731,200.00	1.372			66,741.87
37131	08/05/13	1.0000	FHLMC-WF	09/29/17	10,000,000.00	9,911,200.00	1.239		50,000.00	30,271.78
37134	08/21/13	.1300	FNMA-DISC-CITIG	07/01/14	12,000,000.00	11,986,393.32	.132			3,900.00
37135	08/23/13	.1200	FNMA-DISC-UBS	07/01/14	8,600,000.00	8,591,056.00	.122			2,580.00
37136	09/06/13	1.4100	FFCB-WF	09/06/17	10,000,000.00	10,000,000.00	1.430		70,500.00	35,250.00
37137	09/11/13	.5000	FNMA-GILFD	03/30/16	10,000,000.00	9,949,200.00	.710		25,000.00	17,410.85
37138	09/12/13	.8750	FHLMC-GILFD	10/14/16	5,000,000.00	4,981,900.00	1.008			12,381.65
37139	09/13/13	.6250	FNMA-WF	08/26/16	5,000,000.00	4,960,000.00	.912		14,149.31	11,152.02
37140	09/06/13	.6250	FNMA-CALL-GILFD	09/26/16	5,000,000.00	4,918,500.00	1.186		15,625.00	14,385.08
37141	09/11/13	.7000	FHLMC-CALL-GILFD	05/08/17	5,000,000.00	4,866,750.00	1.478			17,733.14
37142	09/17/13	.8750	FFCB-WF	12/07/16	10,000,000.00	9,941,500.00	1.075			26,348.24
37144	09/24/13	.1850	CP-DISC-UBS FIN DEL-UBS	02/07/14	10,000,000.00	9,993,011.11	.188	MATURED	6,988.89	1,901.39

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

01/01/14 THROUGH 03/31/14

SORT KEYS ARE FUND

FUND: 1 INVESTMENT FUNDS

PAGE: 3
RUN: 04/15/14 10:06:56

INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED ORIG. COST	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
37145	09/25/13	.2000	NCD-UBOC-UBC	02/21/14	16,000,000.00	16,000,000.00	.203	MATURED	13,244.44	4,533.33
37147	09/30/13	.1900	NCD-UBOC-UBC	02/24/14	10,000,000.00	10,000,000.00	.193	MATURED	7,758.33	2,850.00
37148	10/01/13	.8750	FHLMC-WF	03/07/18	10,000,000.00	9,775,000.00	1.426		37,916.67	34,390.45
37149	09/30/13	1.0000	FNMA-GILFD	09/20/17	5,000,000.00	4,950,700.00	1.274		23,611.11	15,557.89
37150	10/02/13	.7000	FHLMC-CALL-UBC	05/08/17	5,000,000.00	4,929,000.00	1.120			13,613.01
37151	10/02/13	.6250	FNMA-GILFD	08/26/16	10,000,000.00	9,989,900.00	.669		25,000.00	16,483.36
37155	10/22/13	.1600	CP-DISC-UBS FIN DEL-UBS	02/24/14	7,600,000.00	7,595,777.78	.162	MATURED	4,222.22	1,824.00
37156	10/25/13	.1500	CP-DISC-TOYOTA-TOY	02/24/14	16,000,000.00	15,991,866.67	.152	MATURED	8,133.33	3,600.00
37157	10/28/13	.1800	NCD-UBOC-UBC	02/24/14	25,000,000.00	25,000,000.00	.183	MATURED	14,875.00	6,750.00
37159	10/31/13	.1600	CP-DISC-TOYOTA-TOY	03/07/14	10,000,000.00	9,994,355.56	.162	MATURED	5,644.44	2,888.89
37160	11/12/13	.4000	FFCB-WF	02/12/16	10,000,000.00	9,992,100.00	.441		10,000.00	10,864.95
37161	11/21/13	.2000	CP-DISC-TOYOTA-TOY	05/16/14	9,000,000.00	8,991,200.00	.203			4,500.00
37162	12/02/13	.1300	CP-DISC-GE CAPITAL CORP-	03/21/14	12,000,000.00	11,995,276.67	.132	MATURED	4,723.33	3,423.33
37163	12/04/13	.8750	FNMA-WF	05/21/18	10,000,000.00	9,797,959.72	1.375			33,212.02
37164	12/05/13	.3750	FNMA-WF	07/05/16	10,000,000.00	9,966,600.00	.511		3,125.00	12,562.70
37165	12/05/13	.8750	FNMA-WF	02/08/18	10,000,000.00	9,839,800.00	1.289		15,312.50	31,323.23
37166	12/10/13	.2100	CP-DISC-WFB-WF	06/27/14	18,000,000.00	17,979,105.00	.213			9,450.00
37167	12/13/13	.2200	FFCB-WF	07/09/15	15,000,000.00	14,985,000.00	.287		2,383.33	10,606.03
37168	12/16/13	.1100	FNMA-DISC-UBS	07/01/14	20,000,000.00	19,987,961.11	.112			5,500.00
37169	12/16/13	.1100	FNMA-DISC-CITIG	07/01/14	10,000,000.00	9,993,980.56	.112			2,750.00
37170	12/16/13	.1100	FHLE-DISC-CITIG	07/01/14	10,000,000.00	9,993,980.56	.112			2,750.00
37171	12/18/13	.1100	FNMA-DISC-UBS	07/01/14	22,000,000.00	21,986,891.67	.112			6,050.00
37172	10/11/13	.2000	CP-DISC-TOYOTA-TOY	02/24/14	7,000,000.00	6,994,711.11	.203	MATURED	5,288.89	2,100.00
37173	01/03/14	.1800	CP-DISC-GE CAPITAL CORP-	07/01/14	20,000,000.00	19,982,100.00	.183			8,800.00
37174	01/08/14	.5000	FHLMC-WF	05/13/16	5,000,000.00	5,003,769.44	.507			5,768.74
37175	01/08/14	.8750	FNMA-WF	10/26/17	10,000,000.00	9,882,300.00	1.258			28,264.17
37177	01/08/14	.2000	CP-DISC-GE CAPITAL CORP-	08/25/14	18,000,000.00	17,977,100.00	.203			8,300.00
37178	01/10/14	.2000	CP-DISC-GE CAPITAL CORP-	08/29/14	11,000,000.00	10,985,883.33	.203			4,950.00
37179	01/10/14	.0700	FNMA-DISC-CITIG	08/29/14	20,000,000.00	19,991,016.67	.071			3,150.00
37180	01/10/14	.0800	FHLE-DISC-UBC	07/11/14	12,000,000.00	11,995,146.67	.081			2,160.00
37181	01/22/14	.6250	FNMA-WF	08/26/16	10,000,000.00	9,989,700.00	.673		5,902.78	12,729.65
37182	01/22/14	1.0000	FHLMC-WF	07/28/17	10,000,000.00	9,950,100.00	1.161		1,666.67	21,850.30
37183	01/23/14	1.1600	FFCB-WF	10/23/17	10,000,000.00	9,968,900.00	1.263			23,455.89
37184	01/22/14	.8750	FNMA-WF	02/08/18	10,000,000.00	9,784,500.00	1.449		3,888.89	26,831.39
37185	01/24/14	.1000	FHLE-WF	07/24/14	10,000,000.00	10,000,000.00	.101			1,861.11
37186	01/17/14	.2300	CP-DISC-UBS FIN DEL-UBS	08/15/14	12,000,000.00	11,983,900.00	.234			5,673.33
37187	01/17/14	.2300	CP-DISC-UBS FIN DEL-UBS	08/25/14	20,000,000.00	19,971,888.89	.234			9,455.56
37188	01/21/14	.2000	CP-DISC-TOYOTA-TOY	08/08/14	15,000,000.00	14,983,416.67	.203			5,833.33
37189	01/22/14	.1100	CP-DISC-TOYOTA-TOY	04/04/14	7,000,000.00	6,998,460.00	.112			1,475.83
37190	01/22/14	.2000	NCD-UBOC-UBC	07/01/14	13,000,000.00	13,000,000.00	.203			4,983.33
37191	01/28/14	.3750	FHLE-GILD	02/19/16	15,000,000.00	14,984,550.00	.431		3,281.25	11,138.09
37192	01/30/14	.2250	CP-DISC-UBS FIN DEL-UBS	08/22/14	15,000,000.00	14,980,875.00	.228			5,718.75
37193	01/30/14	.1700	CP-DISC-GE CAPITAL CORP-	07/01/14	8,000,000.00	7,994,257.78	.172			2,304.44
37194	02/25/14	.1700	NCD-UBOC-UBC	07/01/14	20,000,000.00	20,000,000.00	.172			3,305.56

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
01/01/14 THROUGH 03/31/14
SORT KEYS ARE FUND
FUND: 1 INVESTMENT FUNDS

PAGE: 4
RUN: 04/15/14 10:06:56

INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED ORIG. COST	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
37195	03/26/14	.1400	NCD-UBOC-UBC	07/01/14	30,000,000.00	30,000,000.00	.142			700.00
SUBTOTAL (FUND) 1 INVESTMENT FUNDS - ASSETS 607 DAYS					1228386343.10	1225434455.49			1,405,709.94	1,883,646.49
SUBTOTAL (FUND) 1 INVESTMENT FUNDS - NET					1228386343.10	1225434455.49			1,405,709.94	1,883,646.49

FUND STATISTICS		ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE		:1,231,954,001.01	
EARNED INTEREST YIELD THIS PERIOD		:	.620
WEIGHTED AVG YIELD AT END OF PERIOD		:	.617
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:		2,213,007.82	.000

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
01/01/14 THROUGH 03/31/14
SORT KEYS ARE FUND
FUND: 34 CSJ/CSC Jt Pwr

PAGE: 5
RUN: 04/15/14 10:06:56

INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED ORIG. COST	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
37158	10/31/13	.1000	FHLMC-DISC-WF	06/17/14	856,000.00	855,455.49	.101			214.00
SUBTOTAL (FUND) 34 CSJ/CSC Jt Pwr			- ASSETS	78 DAYS	856,000.00	855,455.49			.00	214.00
SUBTOTAL (FUND) 34 CSJ/CSC Jt Pwr			- NET		856,000.00	855,455.49			.00	214.00

FUND STATISTICS		ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE	:	855,455.49	
EARNED INTEREST YIELD THIS PERIOD	:	.101	.000
WEIGHTED AVG YIELD AT END OF PERIOD	:	.101	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:		361.42	

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

01/01/14 THROUGH 03/31/14

SORT KEYS ARE FUND

PAGE: 6
RUN: 04/15/14 10:06:56

FUND: 57 AIRPORT 2007A AMT BOND PROCEEDS

INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED ORIG. COST	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
37053	11/06/12	.0100	FEDERATED GOVT OBLIGATIO	04/01/14	22,923,968.32	22,923,968.32	.010		620.02	592.99
37152	10/04/13	.1300	FHLMC-DISC-CITIG	10/03/14	27,000,000.00	26,964,510.00	.132			8,775.00
SUBTOTAL (FUND) 57 AIRPORT 2007A AMT B- ASSETS 100 DAYS									620.02	9,367.99
SUBTOTAL (FUND) 57 AIRPORT 2007A AMT B- NET									620.02	9,367.99

FUND STATISTICS		ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE	:	51,010,936.34	
EARNED INTEREST YIELD THIS PERIOD	:	.074	.000
WEIGHTED AVG YIELD AT END OF PERIOD	:	.076	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:		17,648.24	

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

01/01/14 THROUGH 03/31/14

SORT KEYS ARE FUND

PAGE: 7
RUN: 04/15/14 10:06:56

FUND: 58 AIRPORT 2007B NON-AMT BOND PROCE

INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED ORIG. COST	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
37054	11/06/12	.0100	FEDERATED GOVT OBLIGATIO	04/01/14	9,409,539.13	9,409,539.13	.010		396.35	370.79
37153	10/04/13	.1300	FHLMC-DISC-CITIG	10/03/14	17,000,000.00	16,977,654.44	.132			5,525.00
SUBTOTAL (FUND) 58 AIRPORT 2007B NON-A- ASSETS 120 DAYS									396.35	5,895.79
SUBTOTAL (FUND) 58 AIRPORT 2007B NON-A- NET									396.35	5,895.79

FUND STATISTICS		ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE	:	32,014,198.70	
EARNED INTEREST YIELD THIS PERIOD	:	.075	.000
WEIGHTED AVG YIELD AT END OF PERIOD	:	.088	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:		11,099.57	

GRAND TOTAL 100.00%(C) 577 DAYS 1305575850.55 1302565582.87 .585 1,406,726.31 1,899,124.27

(FS/ERNFS)

CITY OF SAN JOSE
TREASURY DIVISION

PORTFOLIO STATISTICS
7/01/13 THROUGH 3/31/14

PAGE: 1
RUN: 04/15/14 09:49:48

ALL FUNDS

	----- FIXED -----		----- EQUITIES -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	5,910,000.12	.00	.00	.00	5,910,000.12
TOTAL NET EARNINGS THIS PERIOD:	5,791,621.68	.00	.00	.00	5,791,621.68
AVERAGE DAILY PORTFOLIO BALANCE:	1,223,530,591.10	.00	.00	.00	1,223,530,591.10
EARNED INCOME YIELD THIS PERIOD:	.631	.000	.000	.000	.631
END OF PERIOD PORTFOLIO BALANCE:	1,302,565,582.87	.00	.00	.00	1,302,565,582.87
CURRENT AMORTIZED BOOK VALUE:	1,303,185,002.43	.00	.00	.00	1,303,185,002.43
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	.581	.000	.000	.000	.581
WEIGHTED AVERAGE DAYS TO MATURITY:	577.68	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	405.68	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					.631

(FS/ERNFS)

CITY OF SAN JOSE
TREASURY DIVISION

PORTFOLIO STATISTICS
7/01/13 THROUGH 3/31/14

PAGE: 1
RUN: 04/15/14 09:50:36

FUND: 1 INVESTMENT FUNDS

	----- FIXED -----		----- EQUITIES -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	5,818,901.84	.00	.00	.00	5,818,901.84
TOTAL NET EARNINGS THIS PERIOD:	5,735,087.87	.00	.00	.00	5,735,087.87
AVERAGE DAILY PORTFOLIO BALANCE:	1,136,107,838.56	.00	.00	.00	1,136,107,838.56
EARNED INCOME YIELD THIS PERIOD:	.672	.000	.000	.000	.672
END OF PERIOD PORTFOLIO BALANCE:	1,225,434,455.49	.00	.00	.00	1,225,434,455.49
CURRENT AMORTIZED BOOK VALUE:	1,226,025,072.52	.00	.00	.00	1,226,025,072.52
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	.612	.000	.000	.000	.612
WEIGHTED AVERAGE DAYS TO MATURITY:	607.29	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	424.46	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					.672

(FS/ERNFS)

CITY OF SAN JOSE
TREASURY DIVISION

PORTFOLIO STATISTICS
7/01/13 THROUGH 3/31/14

PAGE: 2
RUN: 04/15/14 09:50:36

FUND: 34 CSJ/CSC Jt Pwr

	----- FIXED -----		----- EQUITIES -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	224.44	.00	.00	.00	224.44
TOTAL NET EARNINGS THIS PERIOD:	564.25	.00	.00	.00	564.25
AVERAGE DAILY PORTFOLIO BALANCE:	855,152.75	.00	.00	.00	855,152.75
EARNED INCOME YIELD THIS PERIOD:	.088	.000	.000	.000	.088
END OF PERIOD PORTFOLIO BALANCE:	855,455.49	.00	.00	.00	855,455.49
CURRENT AMORTIZED BOOK VALUE:	855,816.91	.00	.00	.00	855,816.91
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	.101	.000	.000	.000	.101
WEIGHTED AVERAGE DAYS TO MATURITY:	78.00	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	78.00	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					.088

(FS/ERNFS)

CITY OF SAN JOSE
TREASURY DIVISION

PORTFOLIO STATISTICS
7/01/13 THROUGH 3/31/14

PAGE: 3
RUN: 04/15/14 09:50:36

FUND: 57 AIRPORT 2007A AMT BOND PROCEEDS

	----- FIXED -----		----- EQUITIES -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	51,698.15	.00	.00	.00	51,698.15
TOTAL NET EARNINGS THIS PERIOD:	33,586.68	.00	.00	.00	33,586.68
AVERAGE DAILY PORTFOLIO BALANCE:	52,966,864.70	.00	.00	.00	52,966,864.70
EARNED INCOME YIELD THIS PERIOD:	.084	.000	.000	.000	.084
END OF PERIOD PORTFOLIO BALANCE:	49,888,478.32	.00	.00	.00	49,888,478.32
CURRENT AMORTIZED BOOK VALUE:	49,905,930.82	.00	.00	.00	49,905,930.82
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	.076	.000	.000	.000	.076
WEIGHTED AVERAGE DAYS TO MATURITY:	100.99	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	100.99	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					.084

(FS/ERNFS)

CITY OF SAN JOSE
TREASURY DIVISION

PORTFOLIO STATISTICS
7/01/13 THROUGH 3/31/14

PAGE: 4
RUN: 04/15/14 09:50:36

FUND: 58 AIRPORT 2007B NON-AMT BOND PROCE

	----- FIXED -----		----- EQUITIES -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	39,175.69	.00	.00	.00	39,175.69
TOTAL NET EARNINGS THIS PERIOD:	22,382.88	.00	.00	.00	22,382.88
AVERAGE DAILY PORTFOLIO BALANCE:	33,600,735.09	.00	.00	.00	33,600,735.09
EARNED INCOME YIELD THIS PERIOD:	.089	.000	.000	.000	.089
END OF PERIOD PORTFOLIO BALANCE:	26,387,193.57	.00	.00	.00	26,387,193.57
CURRENT AMORTIZED BOOK VALUE:	26,398,182.18	.00	.00	.00	26,398,182.18
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	.088	.000	.000	.000	.088
WEIGHTED AVERAGE DAYS TO MATURITY:	120.03	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	120.03	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					.089

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/13 THROUGH 3/31/14
SORT KEYS ARE FUND
ALL FUNDS

INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
32936	STATE INVESTMT POOL-CTY I 01/01/02 .231 04/01/14	43,000,000.00	-2.56		83,051.17	2.56	83,051.02	.15		83,053.73	83,053.73
36510	BLACKROCK LIQUIDITY FED I 07/01/10 .011 04/01/14	100,000.00	.90		8.80		8.77	.93		8.80	8.80
36511	MORGAN STANLEY INST LIQ I 07/01/10 .040 04/01/14	100,000.00	4.15		30.59		31.33	3.41		30.59	30.59
36512	FEDERATED GOVT OBLIGATI I 07/01/10 .010 04/01/14	86,343.10	.82		6.53		6.62	.73		6.53	6.53
36720	FNMA-WF I 01/27/11 .750 12/18/13D		1,354.17 45,264.87		17,395.83 8,685.13		18,750.00 53,950.00			17,395.83 8,685.13	26,080.96
36727	FFCB-WF I 02/03/11 .920 11/26/13D		4,472.22 28,372.78		18,527.78 4,777.22		23,000.00 33,150.00			18,527.78 4,777.22	23,305.00
36728	FHLMC-WF I 02/03/11 .875 10/28/13D		7,656.25 31,399.15		14,218.75 4,250.85		21,875.00 35,650.00			14,218.75 4,250.85	18,469.60
36730	FNMA-WF I 02/04/11 .750 12/18/13D		1,354.17 64,760.88		17,395.83 12,539.12		18,750.00 77,300.00			17,395.83 12,539.12	29,934.95
36735	FHLMC-WF I 02/09/11 .875 10/28/13D		7,656.24 54,518.50		14,218.75 7,431.50		21,875.00 61,950.00	-.01		14,218.75 7,431.50	21,650.25
36736	FFCB-WF I 02/09/11 .700 11/04/13D		11,083.33 156,772.97		23,916.67 22,627.03		35,000.00 179,400.00			23,916.67 22,627.03	46,543.70
36739	FFCB-WF I 02/10/11 1.300 12/23/13D		2,888.89 37,395.22		62,111.11 7,504.78		65,000.00 44,900.00			62,111.11 7,504.78	69,615.89
36740	FNMA-WF I 02/10/11 1.125 09/30/13D		14,218.75 25,173.00		13,906.25 2,627.00		28,125.00 27,800.00			13,906.25 2,627.00	16,533.25
36760	FNMA-CITIG I 03/07/11 1.000 09/23/13D		13,611.11 16,466.92		11,388.89 1,633.08		25,000.00 18,100.00			11,388.89 1,633.08	13,021.97
36761	FHLMC-UBS I 03/07/11 1.375 02/25/14D		48,125.00 2,807.73		89,375.00 792.27		137,500.00 3,600.00			89,375.00 792.27	90,167.27

CITY OF SAN JOSE
 TREASURY DIVISION
 EARNED INCOME DETAIL
 7/01/13 THROUGH 3/31/14
 SORT KEYS ARE FUND
 ALL FUNDS

INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36763	FNMA-GILFD 03/08/11 1.125 09/30/13D	I	14,218.75 1,715.47		13,906.25 184.53		28,125.00 1,900.00			13,906.25 184.53	14,090.78
36777	FNMA-CALL-GILF 03/18/11 .800 11/18/13D	I	4,777.78 30,793.24		15,222.22 5,156.76		20,000.00 35,950.00			15,222.22 5,156.76	20,378.98
36788	FHLB-WF 03/30/11 .875 12/27/13D	I	486.11 41,405.38		21,388.89 8,994.62		21,875.00 50,400.00			21,388.89 8,994.62	30,383.51
36801	FNMA-CITIG 04/05/11 1.000 09/23/13D	I	13,611.11 5,531.93		11,388.89 568.07		25,000.00 6,100.00			11,388.89 568.07	11,956.96
36803	FFCB-UBC 04/06/11 .980 09/23/13D	I	13,338.89 11,017.26		11,161.11 1,132.74		24,500.00 12,150.00			11,161.11 1,132.74	12,293.85
36805	FHLB-WF 04/08/11 1.170 11/08/13	I	8,612.50		20,637.50		29,250.00			20,637.50	20,637.50
36807	FHLB-CITIG 04/15/11 1.000 08/15/13	I	18,888.89		6,111.11		25,000.00			6,111.11	6,111.11
36810	FHLB-GILFD 04/28/11 1.200 10/28/13	I	10,500.00		19,500.00		30,000.00			19,500.00	19,500.00
36829	FNMA-GILFD 04/29/11 1.500 09/08/14D	I	10,000,000.00 47,083.33 2,263.03		112,500.00 780.94		150,000.00 3,043.97	9,583.33		112,500.00 780.94	113,280.94
36842	FHLB-WF 05/16/11 .750 07/30/13P	I	4,218.75 -1,865.38		2,718.75 -69.62		6,937.50 -1,935.00			2,718.75 -69.62	2,649.13
36843	FHLB-WF 05/16/11 .750 08/28/13	I	4,687.50		5,937.50		10,625.00			5,937.50	5,937.50
36844	FFCB-CITIG 05/12/11 1.150 05/12/14	I	5,000,000.00 7,826.39		43,125.00		28,750.00	22,201.39		43,125.00	43,125.00
36848	FNMA-UBC 05/12/11 .800 11/18/13D	I	4,777.78 5,808.74		15,222.22 1,041.26		20,000.00 6,850.00			15,222.22 1,041.26	16,263.48
36861	FFCB-UBC 06/20/11 .625 11/20/13	I	3,559.03		12,065.97		15,625.00			12,065.97	12,065.97

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/13 THROUGH 3/31/14
SORT KEYS ARE FUND
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36864	FHLB-WF 06/30/11 1.030 10/23/14	I 10,000,000.00	19,455.56		77,250.00		51,500.00	45,205.56		77,250.00	77,250.00
36865	FHLB-WF 06/23/11 .700 01/30/14D	I	29,361.10	8,073.11	40,638.89		70,000.00	-.01		40,638.89	42,965.78
					2,326.89		10,400.00			2,326.89	
36866	FFCB-WF 06/23/11 .875 06/23/14D	I 10,000,000.00	1,944.44	4,989.60	65,625.00		43,750.00	23,819.44		65,625.00	67,475.00
					1,850.00			6,839.60		1,850.00	
36867	FHLB-GILFD 06/30/11 .850 04/30/14	I 5,000,000.00	7,201.39		31,875.00		21,250.00	17,826.39		31,875.00	31,875.00
36872	FNMA-WF 06/23/11 .500 08/09/13D	I	19,722.22	4,084.45	5,277.78		25,000.00			5,277.78	5,493.33
					215.55		4,300.00			215.55	
36879	FHLB-GILF 06/30/11 1.000 10/17/14	I 5,100,000.00	10,483.33		38,250.00		25,500.00	23,233.33		38,250.00	38,250.00
36880	FHLB-GILFD 06/30/11 1.000 10/17/14	I 4,900,000.00	10,072.22		36,750.00		24,500.00	22,322.22		36,750.00	36,750.00
36882	FHLB-GILFD 06/30/11 1.125 12/29/14D	I 4,500,000.00	281.26	3,969.30	37,968.75		25,312.50	12,937.51		37,968.75	39,454.52
					1,485.77			5,455.07		1,485.77	
36883	FNMA-CALL-GILFD 07/19/11 2.125 07/19/16	I	47,812.50		5,312.50		53,125.00			5,312.50	5,312.50
36884	FNMA-CALL-GILFD 07/19/11 2.125 07/19/16	I	47,812.50		5,312.50		53,125.00			5,312.50	5,312.50
36885	FNMA-GILFD 07/13/11 .500 08/09/13D	I	9,861.12	3,936.48	2,638.89		12,500.00	.01		2,638.89	2,852.41
					213.52		4,150.00			213.52	
36892	FNMA-CALL-GILFD 09/12/11 .625 09/12/14	I	9,461.81		6,163.19		15,625.00			6,163.19	6,163.19
36896	FHLMC-WF 08/26/11 .500 09/19/14D	I 10,000,000.00	14,166.66	18,321.43	37,500.00		50,000.00	1,666.66		37,500.00	44,937.15
					7,437.15			25,758.58		7,437.15	
36906	FFCB-GILFD 09/23/11 .250 08/19/13D	I	9,166.67	17,662.36	3,333.33		12,500.00			3,333.33	4,670.97
					1,337.64		19,000.00			1,337.64	

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/13 THROUGH 3/31/14
SORT KEYS ARE FUND
ALL FUNDS

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36907	FHLMC-CITIG 09/23/11 .375 10/30/13P	I	3,177.07 -968.82		6,197.92 -181.18		9,375.00 -1,150.00	- .01		6,197.92 -181.18	6,016.74
36909	FFCB-GILFD 09/23/11 .350 09/23/13D	I	4,763.89 2,655.27		3,986.11 344.73		8,750.00 3,000.00			3,986.11 344.73	4,330.84
36910	FFCB-UBC 09/29/11 .530 09/29/14	I	5,000,000.00	6,772.22	19,875.00		26,500.00	147.22		19,875.00	19,875.00
36911	FFCB-UBS 09/23/11 .350 09/23/13D	I	4,763.89 2,655.27		3,986.11 344.73		8,750.00 3,000.00			3,986.11 344.73	4,330.84
36914	FHLMC-WF 09/28/11 .375 10/30/13D	I	3,177.08 3,954.65		6,197.92 745.35		9,375.00 4,700.00			6,197.92 745.35	6,943.27
36915	FHLMC-GILFD 09/28/11 .500 09/19/14D	I	5,000,000.00	7,083.33 13,466.05	18,750.00 5,747.20		25,000.00	833.33 19,213.25		18,750.00 5,747.20	24,497.20
36918	FNMA-GILFD 10/04/11 .625 10/30/14D	I	5,000,000.00	5,295.14 2,154.01	23,437.50 927.98		15,625.00	13,107.64 3,081.99		23,437.50 927.98	24,365.48
36920	FHLMC-WF 10/11/11 .750 11/25/14D	I	10,000,000.00	7,500.01 1,708.94	56,250.00 744.44		37,500.00	26,250.01 2,453.38		56,250.00 744.44	56,994.44
36924	FNMA-CALL-GILFD 10/28/11 1.500 10/28/16	I		13,125.00	24,375.00		37,500.00			24,375.00	24,375.00
36926	FHLB-UBS 10/14/11 .375 11/27/13D	I	1,770.83 8,965.94		7,604.17 2,134.06		9,375.00 11,100.00			7,604.17 2,134.06	9,738.23
36930	FHLMC-CALL-WF 11/25/11 1.000 11/25/15	I	5,000.00		20,000.00		25,000.00			20,000.00	20,000.00
36934	FHLMC-WF 11/21/11 .375 10/30/13D	I	3,177.08 14,015.80		6,197.92 2,884.20		9,375.00 16,900.00			6,197.92 2,884.20	9,082.12
36935	FNMA-UBS 11/21/11 .625 10/30/14D	I	5,000,000.00	5,295.14 8,759.78	23,437.50 4,081.93		15,625.00	13,107.64 12,841.71		23,437.50 4,081.93	27,519.43
36936	FHLB-UBC 11/30/11 .330 07/01/13D	I	2,841.67 3,300.00				2,841.67 3,300.00				

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/13 THROUGH 3/31/14
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36938	FFCB-WF 11/29/11 .375 09/06/13D	I	11,979.17 5,557.96		6,770.83 642.04		18,750.00 6,200.00			6,770.83 642.04	7,412.87
36941	FNMA-UBC 11/29/11 .750 12/19/14	I	5,000,000.00	1,249.99	28,125.00		18,750.00	10,624.99		28,125.00	28,125.00
36943	FHLMC-CALL-GILFD 12/16/11 1.000 06/16/15D	I		2,083.33 1,519.84	22,916.67 -1,519.84		25,000.00		3,450.00	22,916.67 1,930.16	24,846.83
36944	FHLMC-CALL-GILFD 12/19/11 1.500 12/19/16	I	5,000,000.00	2,500.00	56,250.00		37,500.00	21,250.00		56,250.00	56,250.00
36951	FHLMC-CALL-UBS 12/30/11 1.000 09/30/15	I		138.89	24,861.11		25,000.00			24,861.11	24,861.11
36955	FHLMC-GILFD 12/16/11 .625 12/29/14D	I	5,000,000.00	173.61 4,695.90	23,437.50 2,285.39		15,625.00	7,986.11 6,981.29		23,437.50 2,285.39	25,722.89
36956	FHLMC-CALL-GILFD 01/13/12 1.000 10/13/15	I		23,100.00	26,400.00		49,500.00			26,400.00	26,400.00
36957	FHLMC-CALL-WF 01/06/12 1.060 01/06/16	I		25,763.89	27,236.11		53,000.00			27,236.11	27,236.11
36961	FHLMC-CALL-UBC 01/30/12 .650 01/30/15	I		27,263.89	37,736.11		65,000.00			37,736.11	37,736.11
36962	FFCB-GILFD 01/13/12 .400 02/13/14D	I		17,666.67 737.20	12,333.33 312.80		20,000.00 1,050.00	10,000.00		12,333.33 312.80	12,646.13
36963	FFCB-UBC 01/19/12 .850 01/19/16	I	10,000,000.00	38,250.00	63,750.00		85,000.00	17,000.00		63,750.00	63,750.00
36965	FFCB-CITIG 01/20/12 .550 01/20/15	I	5,000,000.00	12,298.61	20,625.00		27,500.00	5,423.61		20,625.00	20,625.00
36971	FHLMC-CALL-WF 01/27/12 1.100 07/27/16	I		47,055.56	62,944.44		110,000.00			62,944.44	62,944.44
36977	FFCB-GILFD 01/23/12 .350 01/23/14	I		15,361.11	19,638.89		35,000.00			19,638.89	19,638.89

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/13 THROUGH 3/31/14
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36978	FHLB-GILFD 02/03/12 .250 08/05/13	I	5,069.44		1,180.56		6,250.00			1,180.56	1,180.56
36979	FHLB-UBC 02/03/12 .250 08/05/13	I	5,069.44		1,180.56		6,250.00			1,180.56	1,180.56
36984	FHLB-CS 02/03/12 .250 07/30/13	I	10,486.11		2,013.89		12,500.00			2,013.89	2,013.89
36985	FHLMC-GILFD 01/23/12 .375 02/27/14D	I	6,458.33 1,816.25		12,291.67 833.75		18,750.00 2,650.00			12,291.67 833.75	13,125.42
36986	FHLMC-UBS 01/23/12 .375 02/27/14D	I	12,916.67 3,632.51		24,583.33 1,667.49		37,500.00 5,300.00			24,583.33 1,667.49	26,250.82
36989	FHLB-WF 01/30/12 .670 07/30/15	I	5,000,000.00	14,051.39	25,125.00		33,500.00	5,676.39		25,125.00	25,125.00
36990	FHLB-UBC 01/23/12 .520 01/23/15	I	5,000,000.00	11,411.11	19,500.00		26,000.00	4,911.11		19,500.00	19,500.00
37014	FHLB-WF 05/29/12 .500 06/12/15D	I	5,000,000.00	1,319.44 4,593.69	18,750.00 3,162.48		12,500.00	7,569.44 7,756.17		18,750.00 3,162.48	21,912.48
37035	FHLB-WF 08/16/12 .125 07/25/13D	I		2,708.33 3,394.61	416.67 255.39		3,125.00 3,650.00			416.67 255.39	672.06
37038	FHLB-WF 09/12/12 .125 08/23/13D	I		6,666.67 8,049.04	2,708.33 1,460.96		9,375.00 9,510.00			2,708.33 1,460.96	4,169.29
37039	FHLMC-CALL-WF 09/27/12 .700 09/27/16	I	10,000,000.00	18,277.78	52,500.00		70,000.00	777.78		52,500.00	52,500.00
37040	FHLMC-CALL-WF 10/04/12 .600 04/04/16	I	10,000,000.00	14,500.00	45,000.00		30,000.00	29,500.00		45,000.00	45,000.00
37041	FHLB-WF 09/19/12 .125 09/18/13D	I		3,576.39 5,308.52	2,673.61 1,471.48		6,250.00 6,780.00			2,673.61 1,471.48	4,145.09
37042	SJ FINANCING AUTHORITY 09/19/12 .231 04/01/14	I	35,000,000.00	-82.93	57,191.86	82.96	57,191.77	.12		57,274.82	57,274.82

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/13 THROUGH 3/31/14
SORT KEYS ARE FUND
ALL FUNDS

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37044	FNMA-DISC-UBC I 09/20/12 .150 07/01/13D		18,933.33				18,933.33				
37046	FHLB-DISC-CITIG I 09/26/12 .150 07/01/13D		11,583.30				11,583.30				
37047	FHLMC-CALL-CITIG I 10/05/12 .750 10/05/16	10,000,000.00	17,916.67		56,250.00		37,500.00	36,666.67		56,250.00	56,250.00
37049	FHLB-WF I 10/17/12 .170 07/17/13D		5,997.22 428.33		377.78 26.67		6,375.00 455.00			377.78 26.67	404.45
37050	FHLMC-GILFD I 10/18/12 .625 11/01/16	10,000,000.00	10,416.67		46,875.00		31,250.00	26,041.67		46,875.00	46,875.00
37051	FHLMC-WF I 10/22/12 .625 11/01/16D	10,000,000.00	10,416.67 3,751.73		46,875.00 4,079.27		31,250.00	26,041.67 7,831.00		46,875.00 4,079.27	50,954.27
37052	FHLB-WF I 10/23/12 .750 09/08/17D	10,000,000.00	23,541.67 9,400.17		56,250.00 10,261.54		75,000.00	4,791.67 19,661.71		56,250.00 10,261.54	66,511.54
37060	FNMA-GILD I 11/16/12 .375 12/21/15D	10,000,000.00	1,041.67 2,470.88		28,125.00 2,982.48		18,750.00	10,416.67 5,453.36		28,125.00 2,982.48	31,107.48
37061	FHLMC-CALL-WF I 11/28/12 .850 11/28/17	10,000,000.00	7,791.67		63,750.00		42,500.00	29,041.67		63,750.00	63,750.00
37064	FNMA-CALL-GILFD I 12/05/12 .420 06/05/15		3,033.33		17,966.67		21,000.00			17,966.67	17,966.67
37066	FNMA-DISC-WF I 12/03/12 .150 07/01/13D		7,875.00				7,875.00				
37068	FHLB-DISC-UBC I 12/14/12 .130 07/01/13D		15,090.83				15,090.83				
37070	CP-DISC-TOYOTA-TOY I 01/03/13 .220 07/01/13D		7,657.22				7,657.22				
37071	FHLMC-DISC-WF I 01/04/13 .125 07/01/13D		9,270.83				9,270.83				

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
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37072	CP-DISC-UBS FIN DEL-UBS I 01/08/13 .280 07/01/13D		27,066.67				27,066.67				
37073	FFCB-WF I 01/10/13 .250 11/26/14D	15,000,000.00	3,645.83 715.62		28,125.00 1,140.00		18,750.00	13,020.83 1,855.62		28,125.00 1,140.00	29,265.00
37074	FHLB-WF I 01/10/13 .750 12/08/17D	10,000,000.00	4,791.67 3,693.25		56,250.00 5,883.43		37,500.00	23,541.67 9,576.68		56,250.00 5,883.43	62,133.43
37075	FFCB-GILD I 01/10/13 .400 09/15/15P	15,000,000.00	17,666.67 -2,163.19		45,000.00 -3,446.01		60,000.00	2,666.67 -5,609.20		45,000.00 -3,446.01	41,553.99
37076	FHLMC-CALL-GILFD I 01/30/13 1.000 01/30/18	20,000,000.00	83,888.89		150,000.00		200,000.00	33,888.89		150,000.00	150,000.00
37077	CP-DISC-GE CAPITAL CORP I 01/15/13 .200 07/12/13D		4,638.88		305.56		4,944.44			305.56	305.56
37078	CP-DISC-UBS FIN DEL-UBS I 01/15/13 .270 07/01/13D		12,525.00				12,525.00				
37079	FFCB-UBC I 01/22/13 .180 04/17/14	10,000,000.00	3,700.00		13,500.00		9,000.00	8,200.00		13,500.00	13,500.00
37080	FFCB-WF I 01/22/13 .250 11/14/14D	10,000,000.00	3,263.90 459.91		18,750.00 787.59		12,500.00	9,513.90 1,247.50		18,750.00 787.59	19,537.59
37081	FFCB-GILFD I 01/22/13 .300 04/14/15	20,000,000.00	12,833.33		45,000.00		30,000.00	27,833.33		45,000.00	45,000.00
37082	FFCB-GILFD I 01/22/13 .350 07/14/15P	15,000,000.00	24,354.17 -797.34		39,375.00 -1,365.45		52,500.00	11,229.17 -2,162.79		39,375.00 -1,365.45	38,009.55
37083	FFCB-UBS I 01/22/13 .370 10/14/15P	10,000,000.00	7,913.89 -128.64		27,750.00 -220.31		18,500.00	17,163.89 -348.95		27,750.00 -220.31	27,529.69
37084	FHLB-WF I 01/22/13 .750 12/08/17D	10,000,000.00	4,791.67 2,156.09		56,250.00 3,692.31		37,500.00	23,541.67 5,848.40		56,250.00 3,692.31	59,942.31
37085	FHLMC-WF I 01/22/13 .750 01/12/18D	5,000,000.00	17,604.17 2,140.97		28,125.00 3,666.40		37,500.00	8,229.17 5,807.37		28,125.00 3,666.40	31,791.40

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/13 THROUGH 3/31/14
SORT KEYS ARE FUND
ALL FUNDS

INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
37089	CP-DISC-UBS FIN DEL-UBS I 02/01/13 .265 07/01/13D		11,041.67				11,041.67				
37090	CP-DISC-UBS FIN DEL-UBS I 02/01/13 .300 08/01/13D		10,991.25		2,271.52		13,262.77			2,271.52	2,271.52
37091	CP-DISC-WFB-WF I 02/14/13 .170 08/13/13D		6,469.44		2,030.56		8,500.00			2,030.56	2,030.56
37093	CP-DISC-GE CAPITAL CORP I 02/21/13 .200 07/01/13D		7,222.22				7,222.22				
37094	FHLMC-CALL-WF I 03/21/13 .400 12/18/15D		1,378.72 485.82		17,711.28 -485.82		19,090.00		4,772.50	17,711.28 4,286.68	21,997.96
37095	FHLMC-CALL-UBS I 04/02/13 1.125 04/02/18	10,000,000.00	27,812.50		84,375.00		56,250.00	55,937.50		84,375.00	84,375.00
37098	NCD-UBOC-UBC I 03/27/13 .150 07/01/13		4,000.00				4,000.00				
37099	FHLMC-CALL-UBC I 04/02/13 1.125 04/02/18	10,000,000.00	27,812.50		84,375.00		56,250.00	55,937.50		84,375.00	84,375.00
37100	CP-DISC-TOYOTA-TOY I 04/03/13 .180 07/12/13D		5,340.00		660.00		6,000.00			660.00	660.00
37101	FHLMC-CALL-CS I 04/30/13 1.060 04/30/18	10,000,000.00	17,961.11		79,500.00		53,000.00	44,461.11		79,500.00	79,500.00
37102	FNMA-GILFD I 04/18/13 .350 08/28/15P	10,000,000.00	13,416.66 -665.31		26,250.00 -2,463.45		36,458.33	3,208.33 -3,128.76		26,250.00 -2,463.45	23,786.55
37103	FNMA-CALL-CITIG I 04/25/13 .625 10/25/16P	15,000,000.00	17,187.50 -157.15		70,312.50 -642.69		46,875.00	40,625.00 -799.84		70,312.50 -642.69	69,669.81
37104	FFCB-GILFD I 04/25/13 .350 03/18/16D	15,000,000.00	10,645.83 664.93		39,375.00 2,719.28		48,125.00	1,895.83 3,384.21		39,375.00 2,719.28	42,094.28
37105	FFCB-GILFD I 04/25/13 .600 04/25/17D	10,000,000.00	11,000.00 380.63		45,000.00 1,556.60		30,000.00	26,000.00 1,937.23		45,000.00 1,556.60	46,556.60

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/13 THROUGH 3/31/14
SORT KEYS ARE FUND
ALL FUNDS

INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACCL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
37106	CP-DISC-TOYOTA-TOY 04/29/13 .160 08/16/13D	I		3,444.00	2,514.67		5,958.67			2,514.67	2,514.67
37107	NCD-UBOC-UBC 04/30/13 .160 08/26/13	I		8,266.67	7,466.66		15,733.33			7,466.66	7,466.66
37108	CP-DISC-GE CAPITAL CORP 05/01/13 .180 08/30/13D	I		4,575.00	4,500.00		9,075.00			4,500.00	4,500.00
37109	FNMA-CALL-CS 05/14/13 .550 11/14/16D	I	10,000,000.00	7,180.56 75.00	41,250.00 428.13		27,500.00	20,930.56 503.13		41,250.00 428.13	41,678.13
37111	FNMA-CALL-CS 05/15/13 1.000 02/15/18D	I	10,000,000.00	12,777.78 40.59	75,000.00 236.61		75,000.00	12,777.78 277.20		75,000.00 236.61	75,236.61
37112	FFCB-UBC 05/13/13 .375 05/13/16	I	10,000,000.00	5,000.00	28,125.00		18,750.00	14,375.00		28,125.00	28,125.00
37113	FHLB-CALL-WF 06/20/13 1.125 06/20/18	I	10,000,000.00	3,437.50	84,375.00		56,250.00	31,562.50		84,375.00	84,375.00
37114	FHLMC-CALL-UBC 06/26/13 1.500 06/26/18D	I	15,000,000.00	3,125.00 8.21	168,750.00 450.17		112,500.00	59,375.00 458.38		168,750.00 450.17	169,200.17
37115	FHLMC-CALL-CITIG 06/27/13 1.250 06/27/18D	I	4,000,000.00	555.56 13.14	37,500.00 900.33		25,000.00	13,055.56 913.47		37,500.00 900.33	38,400.33
37116	FHLB-CITIG 06/25/13 1.250 06/08/18P	I	10,000,000.00	7,986.11 -77.94	93,750.00 -3,559.43		62,500.00	39,236.11 -3,637.37		93,750.00 -3,559.43	90,190.57
37117	FNMA-CALL-UBS 06/26/13 1.050 04/17/18D	I	11,000,000.00	23,741.67 219.25	86,625.00 12,014.80		57,750.00	52,616.67 12,234.05		86,625.00 12,014.80	98,639.80
37118	FNMA-GILFD 06/13/13 .875 08/28/17D	I	10,000,000.00	29,895.83 1,176.97	65,625.00 17,916.07		87,500.00	8,020.83 19,093.04		65,625.00 17,916.07	83,541.07
37120	FNMA-CALL-WF 06/26/13 .850 08/07/17D	I	10,000,000.00	34,000.00 241.18	63,750.00 13,216.90		85,000.00	12,750.00 13,458.08		63,750.00 13,216.90	76,966.90
37121	FNMA-UBC 06/25/13 .375 07/05/16D	I	15,000,000.00	6,875.00 1,201.90	42,187.50 54,886.71		35,625.00	13,437.50 56,088.61		42,187.50 54,886.71	97,074.21

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/13 THROUGH 3/31/14
SORT KEYS ARE FUND
ALL FUNDS

INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
37122	FHLMC-UBS 06/25/13 1.250 05/12/17P	I 10,000,000.00	17,013.89	-5.93	93,750.00	-270.71	62,500.00	48,263.89	-276.64	93,750.00	93,479.29
37123	FHLMC-UBS 06/25/13 1.250 05/12/17P	I 10,000,000.00	17,013.89	-5.93	93,750.00	-270.71	62,500.00	48,263.89	-276.64	93,750.00	93,479.29
37124	FHLB-GILFD 06/25/13 1.000 06/09/17D	I 20,000,000.00	12,222.22	1,116.12	150,000.00	50,969.70	100,000.00	62,222.22	52,085.82	150,000.00	200,969.70
37125	CP-DISC-TOTOTA-TOY 07/22/13 .140 10/18/13D	I			2,464.00		2,464.00			2,464.00	2,464.00
37126	CP-DISC-TOYOTA-TOY 07/23/13 .150 10/18/13D	I			1,812.50		1,812.50			1,812.50	1,812.50
37127	CP-DISC-UBS FIN DEL-UBS 07/29/13 .180 11/29/13D	I			5,535.00		5,535.00			5,535.00	5,535.00
37128	CP-DISC-TOYOTA-TOY 07/30/13 .060 08/29/13D	I			800.00		800.00			800.00	800.00
37129	CP-DISC-GE CAPITAL CORP 07/31/13 .040 09/13/13D	I			391.11		391.11			391.11	391.11
37130	CP-DISC-TOYOTA-TOY 08/01/13 .070 09/20/13D	I			875.00		875.00			875.00	875.00
37131	FHLMC-WF 08/05/13 1.000 09/29/17D	I 10,000,000.00	35,000.00		65,555.56	13,999.48	100,000.00	555.56	13,999.48	65,555.56	79,555.04
37132	CP-DISC-WFB-WF 08/09/13 .130 11/15/13D	I			3,538.89		3,538.89			3,538.89	3,538.89
37133	CP-DISC-GE CAPITAL CORP 08/19/13 .060 10/04/13D	I			843.33		843.33			843.33	843.33
37134	FNMA-DISC-CITIG 08/21/13 .130 07/01/14D	I 12,000,000.00			9,663.34			9,663.34		9,663.34	9,663.34
37135	FNMA-DISC-UBS 08/23/13 .120 07/01/14D	I 8,600,000.00			6,335.33			6,335.33		6,335.33	6,335.33

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/13 THROUGH 3/31/14
SORT KEYS ARE FUND
ALL FUNDS

INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
37136	FFCB-WF 09/06/13 1.410 09/06/17	I 10,000,000.00			80,291.67		70,500.00	9,791.67		80,291.67	80,291.67
37137	FNMA-GILFD 09/11/13 .500 03/30/16D	I 10,000,000.00	22,361.11		27,777.78 11,022.12		50,000.00	138.89 11,022.12		27,777.78 11,022.12	38,799.90
37138	FHLMC-GILFD 09/12/13 .875 10/14/16D	I 5,000,000.00	3,159.72		24,184.03 3,225.27		7,048.61	20,295.14 3,225.27		24,184.03 3,225.27	27,409.30
37139	FNMA-WF 09/13/13 .625 08/26/16D	I 5,000,000.00	1,475.69		17,187.50 7,421.15		15,625.00	3,038.19 7,421.15		17,187.50 7,421.15	24,608.65
37140	FNMA-CALL-GILFD 09/06/13 .625 09/26/16D	I 5,000,000.00	13,888.89		17,795.14 15,116.93		31,250.00	434.03 15,116.93		17,795.14 15,116.93	32,912.07
37141	FHLMC-CALL-GILFD 09/11/13 .700 05/08/17D	I 5,000,000.00	11,958.33		19,444.45 20,162.17		17,500.00	13,902.78 20,162.17		19,444.45 20,162.17	39,606.62
37142	FFCB-WF 09/17/13 .875 12/07/16D	I 10,000,000.00	9,722.22		47,152.77 9,741.71		29,166.67	27,708.32 9,741.71		47,152.77 9,741.71	56,894.48
37143	CP-DISC-TOYOTA-TOY 09/23/13 .120 12/13/13D	I			3,240.00		3,240.00			3,240.00	3,240.00
37144	CP-DISC-UBS FIN DEL-UBS 09/24/13 .185 02/07/14D	I			6,988.89		6,988.89			6,988.89	6,988.89
37145	NCD-UBOC-UBC 09/25/13 .200 02/21/14	I			13,244.44		13,244.44			13,244.44	13,244.44
37147	NCD-UBOC-UBC 09/30/13 .190 02/24/14	I			7,758.33		7,758.33			7,758.33	7,758.33
37148	FHLMC-WF 10/01/13 .875 03/07/18D	I 10,000,000.00	5,833.33		43,750.00 25,309.02		43,750.00	5,833.33 25,309.02		43,750.00 25,309.02	69,059.02
37149	FNMA-GILFD 09/30/13 1.000 09/20/17D	I 5,000,000.00	1,388.89		25,138.89 6,217.71		25,000.00	1,527.78 6,217.71		25,138.89 6,217.71	31,356.60
37150	FHLMC-CALL-UBC 10/02/13 .700 05/08/17D	I 5,000,000.00	14,000.00		17,402.78 9,780.06		17,500.00	13,902.78 9,780.06		17,402.78 9,780.06	27,182.84

CITY OF SAN JOSE
 TREASURY DIVISION
 EARNED INCOME DETAIL
 7/01/13 THROUGH 3/31/14
 SORT KEYS ARE FUND
 ALL FUNDS

INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
37151	FNMA-GILFD 10/02/13 .625 08/26/16D	I 10,000,000.00	6,250.00		31,076.39 1,726.25		31,250.00	6,076.39 1,726.25		31,076.39 1,726.25	32,802.64
37155	CP-DISC-UBS FIN DEL-UBS I 10/22/13 .160 02/24/14D				4,222.22		4,222.22			4,222.22	4,222.22
37156	CP-DISC-TOYOTA-TOY I 10/25/13 .150 02/24/14D				8,133.33		8,133.33			8,133.33	8,133.33
37157	NCD-UBOC-UBC I 10/28/13 .180 02/24/14				14,875.00		14,875.00			14,875.00	14,875.00
37159	CP-DISC-TOYOTA-TOY I 10/31/13 .160 03/07/14D				5,644.44		5,644.44			5,644.44	5,644.44
37160	FFCB-WF I 11/12/13 .400 02/12/16D	10,000,000.00			15,444.44 1,345.49		10,000.00	5,444.44 1,345.49		15,444.44 1,345.49	16,789.93
37161	CP-DISC-TOYOTA-TOY I 11/21/13 .200 05/16/14D	9,000,000.00			6,550.00			6,550.00		6,550.00	6,550.00
37162	CP-DISC-GE CAPITAL CORP I 12/02/13 .130 03/21/14D				4,723.33		4,723.33			4,723.33	4,723.33
37163	FNMA-WF I 12/04/13 .875 05/21/18D	10,000,000.00	3,159.72		28,437.50 14,864.09			31,597.22 14,864.09		28,437.50 14,864.09	43,301.59
37164	FNMA-WF I 12/05/13 .375 07/05/16D	10,000,000.00	15,625.00		12,083.33 4,144.01		18,750.00	8,958.33 4,144.01		12,083.33 4,144.01	16,227.34
37165	FNMA-WF I 12/05/13 .875 02/08/18D	10,000,000.00	28,437.50		28,194.44 12,282.70		43,750.00	12,881.94 12,282.70		28,194.44 12,282.70	40,477.14
37166	CP-DISC-WFB-WF I 12/10/13 .210 06/27/14D	18,000,000.00			11,760.00			11,760.00		11,760.00	11,760.00
37167	FFCB-WF I 12/13/13 .220 07/09/15D	15,000,000.00	366.67		9,900.00 2,853.41		2,750.00	7,516.67 2,853.41		9,900.00 2,853.41	12,753.41
37168	FNMA-DISC-UBS I 12/16/13 .110 07/01/14D	20,000,000.00			6,477.78			6,477.78		6,477.78	6,477.78

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/13 THROUGH 3/31/14
SORT KEYS ARE FUND
ALL FUNDS

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37169	FNMA-DISC-CITIG 12/16/13 .110 07/01/14D	I 10,000,000.00			3,238.89			3,238.89		3,238.89	3,238.89
37170	FHLB-DISC-CITIG 12/16/13 .110 07/01/14D	I 10,000,000.00			3,238.89			3,238.89		3,238.89	3,238.89
37171	FNMA-DISC-UBS 12/18/13 .110 07/01/14D	I 22,000,000.00			6,991.11			6,991.11		6,991.11	6,991.11
37172	CP-DISC-TOYOTA-TOY 10/11/13 .200 02/24/14D	I 10,000,000.00			5,288.89		5,288.89			5,288.89	5,288.89
37173	CP-DISC-GE CAPITAL CORP 01/03/14 .180 07/01/14D	I 20,000,000.00			8,800.00			8,800.00		8,800.00	8,800.00
37174	FHLMC-WF 01/08/14 .500 05/13/16D	I 5,000,000.00	3,819.44		5,763.89 4.85			9,583.33 4.85		5,763.89 4.85	5,768.74
37175	FNMA-WF 01/08/14 .875 10/26/17D	I 10,000,000.00	17,500.00		20,173.61 8,090.56			37,673.61 8,090.56		20,173.61 8,090.56	28,264.17
37177	CP-DISC-GE CAPITAL CORP 01/08/14 .200 08/25/14D	I 18,000,000.00			8,300.00			8,300.00		8,300.00	8,300.00
37178	CP-DISC-GE CAPITAL CORP 01/10/14 .200 08/29/14D	I 11,000,000.00			4,950.00			4,950.00		4,950.00	4,950.00
37179	FNMA-DISC-CITIG 01/10/14 .070 08/29/14D	I 20,000,000.00			3,150.00			3,150.00		3,150.00	3,150.00
37180	FHLB-DISC-UBC 01/10/14 .080 07/11/14D	I 12,000,000.00			2,160.00			2,160.00		2,160.00	2,160.00
37181	FNMA-WF 01/22/14 .625 08/26/16D	I 10,000,000.00	25,347.22		11,979.17 750.48		31,250.00	6,076.39 750.48		11,979.17 750.48	12,729.65
37182	FHLMC-WF 01/22/14 1.000 07/28/17D	I 10,000,000.00	48,333.33		19,166.67 2,683.63		50,000.00	17,500.00 2,683.63		19,166.67 2,683.63	21,850.30
37183	FFCB-WF 01/23/14 1.160 10/23/17D	I 10,000,000.00			21,911.11 1,544.78			21,911.11 1,544.78		21,911.11 1,544.78	23,455.89

CITY OF SAN JOSE
 TREASURY DIVISION
 EARNED INCOME DETAIL
 7/01/13 THROUGH 3/31/14
 SORT KEYS ARE FUND
 ALL FUNDS

INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
37184	FNMA-WF 01/22/14 .875 02/08/18D	I 10,000,000.00	39,861.11		16,770.83 10,060.56		43,750.00	12,881.94 10,060.56		16,770.83 10,060.56	26,831.39
37185	FHLB-WF 01/24/14 .100 07/24/14	I 10,000,000.00			1,861.11			1,861.11		1,861.11	1,861.11
37186	CP-DISC-UBS FIN DEL-UBS I 01/17/14 .230 08/15/14D	12,000,000.00			5,673.33			5,673.33		5,673.33	5,673.33
37187	CP-DISC-UBS FIN DEL-UBS I 01/17/14 .230 08/25/14D	20,000,000.00			9,455.56			9,455.56		9,455.56	9,455.56
37188	CP-DISC-TOYOTA-TOY I 01/21/14 .200 08/08/14D	15,000,000.00			5,833.33			5,833.33		5,833.33	5,833.33
37189	CP-DISC-TOYOTA-TOY I 01/22/14 .110 04/04/14D	7,000,000.00			1,475.83			1,475.83		1,475.83	1,475.83
37190	NCD-UBOC-UBC I 01/22/14 .200 07/01/14	13,000,000.00			4,983.33			4,983.33		4,983.33	4,983.33
37191	FHLB-GILD I 01/28/14 .375 02/19/16D	15,000,000.00	625.00		9,843.75 1,294.34		3,906.25	6,562.50 1,294.34		9,843.75 1,294.34	11,138.09
37192	CP-DISC-UBS FIN DEL-UBS I 01/30/14 .225 08/22/14D	15,000,000.00			5,718.75			5,718.75		5,718.75	5,718.75
37193	CP-DISC-GE CAPITAL CORP I 01/30/14 .170 07/01/14D	8,000,000.00			2,304.44			2,304.44		2,304.44	2,304.44
37194	NCD-UBOC-UBC I 02/25/14 .170 07/01/14	20,000,000.00			3,305.56			3,305.56		3,305.56	3,305.56
37195	NCD-UBOC-UBC I 03/26/14 .140 07/01/14	30,000,000.00			700.00			700.00		700.00	700.00

CITY OF SAN JOSE
 TREASURY DIVISION
 EARNED INCOME DETAIL
 7/01/13 THROUGH 3/31/14
 SORT KEYS ARE FUND
 ALL FUNDS

INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACCL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
SUBTOTAL (Fund) 1 INVESTMENT FUNDS											
	PAR VALUE	1228386343.10									
	SOLD MATURED/OUTSTANDING				298,935.58		551,965.00		8,222.50		
					4,756,384.09		4,690,947.14				
	INTEREST		1,809,897.70	.00	5,055,319.67	85.52	5,242,912.14	1,622,390.75		5,055,405.19	5,735,087.87
						LESS CURRENT PERIOD ADJUSTMENTS				.00	
						LESS PRIOR PERIOD ADJUSTMENTS				.00	

										5,055,405.19	
	PRIOR PERIOD ACCRUED		1,361,167.86				2,161,372.55	-800,204.69			
	PRIOR PERIOD PURCHASED		140,616.67				140,616.67	.00			
	PURCHASED THIS PERIOD		308,113.17				283,634.01	24,479.16			
	ACCRUED THIS PERIOD		.00				2,657,288.91	2,398,030.76			
	PREMIUM		-6,835.63				-3,085.00	-16,240.19	.00	-12,489.56	
	DISCOUNT		918,010.36				995,102.88	606,857.22	.00	683,949.74	
	GAIN/LOSS								8,222.50		

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL

7/01/13 THROUGH 3/31/14

SORT KEYS ARE FUND

ALL FUNDS

INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
37119	FNMA-DISC-WF 06/18/13 .070 10/31/13D	I		21.61	202.83		224.44			202.83	202.83
37158	FHLMC-DISC-WF 10/31/13 .100 06/17/14D	I	856,000.00		361.42			361.42		361.42	361.42
SUBTOTAL (Fund) 34 CSJ/CSC Jt Pwr											
	PAR VALUE		856,000.00								
	SOLD				.00		.00		.00		
	MATURED/OUTSTANDING				.00		.00				
	INTEREST			.00	.00		.00	.00		.00	564.25
										.00	
										.00	
										.00	
	PRIOR PERIOD ACCRUED			.00			.00	.00		.00	
	PRIOR PERIOD PURCHASED			.00			.00	.00		.00	
	PURCHASED THIS PERIOD			.00			.00	.00		.00	
	ACCRUED THIS PERIOD			.00			.00	.00		.00	
	PREMIUM		.00				.00	.00	.00	.00	
	DISCOUNT		21.61				224.44	361.42	.00	564.25	
	GAIN/LOSS								.00		

CITY OF SAN JOSE
 TREASURY DIVISION
 EARNED INCOME DETAIL
 7/01/13 THROUGH 3/31/14
 SORT KEYS ARE FUND
 ALL FUNDS

INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACCRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
37053	FEDERATED GOVT OBLIGATI I 11/06/12 .010 04/01/14	22,923,968.32	209.71		1,884.18		1,898.15	195.74		1,884.18	1,884.18
37055	FHLMC-DISC-UBS I 11/06/12 .180 10/04/13D		35,550.00		14,250.00		49,800.00			14,250.00	14,250.00
37152	FHLMC-DISC-CITIG I 10/04/13 .130 10/03/14D	27,000,000.00			17,452.50			17,452.50		17,452.50	17,452.50
SUBTOTAL (Fund) 57 AIRPORT 2007A AMT BOND PROCEEDS											
	PAR VALUE	49,923,968.32									
	SOLD MATURED/OUTSTANDING				.00		.00		.00		
	INTEREST		209.71	.00	1,884.18	.00	1,898.15	195.74		1,884.18	33,586.68
					LESS CURRENT PERIOD ADJUSTMENTS					.00	
					LESS PRIOR PERIOD ADJUSTMENTS					.00	
										----- 1,884.18	
	PRIOR PERIOD ACCRUED		209.71			209.71		.00			
	PRIOR PERIOD PURCHASED		.00			.00		.00			
	PURCHASED THIS PERIOD		.00			.00		.00			
	ACCRUED THIS PERIOD		.00			1,688.44		195.74			
	PREMIUM		.00			.00		.00	.00	.00	
	DISCOUNT		35,550.00			49,800.00		17,452.50	.00	31,702.50	
	GAIN/LOSS								.00		

CITY OF SAN JOSE
 TREASURY DIVISION
 EARNED INCOME DETAIL
 7/01/13 THROUGH 3/31/14
 SORT KEYS ARE FUND
 ALL FUNDS

INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACCRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
37054	FEDERATED GOVT OBLIGATI I 11/06/12 .010 04/01/14	9,409,539.13	110.71		1,124.83		1,124.58	110.96		1,124.83	1,124.83
37056	FHLMC-DISC-UBC I 11/06/12 .180 10/04/13D		22,515.00		9,025.00		31,540.00			9,025.00	9,025.00
37058	FNMA-DISC-CS I 11/06/12 .160 08/26/13D		5,266.67		1,244.44		6,511.11			1,244.44	1,244.44
37153	FHLMC-DISC-CITIG I 10/04/13 .130 10/03/14D	17,000,000.00			10,988.61			10,988.61		10,988.61	10,988.61
SUBTOTAL (Fund) 58 AIRPORT 2007B NON-AMT BOND PROCE											
	PAR VALUE	26,409,539.13									
	SOLD MATURED/OUTSTANDING				.00 1,124.83		.00 1,124.58		.00		
	INTEREST		110.71	.00	1,124.83	.00	1,124.58	110.96		1,124.83	22,382.88
						LESS CURRENT PERIOD ADJUSTMENTS				.00	
						LESS PRIOR PERIOD ADJUSTMENTS				.00	
										----- 1,124.83	
	PRIOR PERIOD ACCRUED		110.71				110.71	.00			
	PRIOR PERIOD PURCHASED		.00				.00	.00			
	PURCHASED THIS PERIOD		.00				.00	.00			
	ACCRUED THIS PERIOD		.00				1,013.87	110.96			
	PREMIUM		.00				.00	.00	.00	.00	
	DISCOUNT		27,781.67				38,051.11	10,988.61	.00	21,258.05	
	GAIN/LOSS								.00		

CITY OF SAN JOSE
 TREASURY DIVISION
 EARNED INCOME DETAIL
 7/01/13 THROUGH 3/31/14
 SORT KEYS ARE FUND
 ALL FUNDS

INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
GRAND TOTAL											
	PAR VALUE	1305575850.55									
	SOLD MATURED/OUTSTANDING				298,935.58 4,759,393.10		551,965.00 4,693,969.87		8,222.50		
	INTEREST CAPITALIZED INTEREST		1,810,218.12 .00	.00 .00	5,058,328.68 .00	85.52 .00	5,245,934.87 .00	1,622,697.45 .00		5,058,414.20 .00	5,791,621.68
	NET INTEREST AND RECEIPTS		1,810,218.12	.00	5,058,328.68	85.52	5,245,934.87	1,622,697.45		5,058,414.20	
					LESS CURRENT PERIOD ADJUSTMENTS					.00	
					LESS PRIOR PERIOD ADJUSTMENTS					.00	
										5,058,414.20	
	PRIOR PERIOD ACCRUED		1,361,488.28				2,161,692.97	-800,204.69			
	PRIOR PERIOD PURCHASED		140,616.67				140,616.67	.00			
	PURCHASED THIS PERIOD		308,113.17				283,634.01	24,479.16			
	ACCRUED THIS PERIOD		.00				2,659,991.22	2,398,337.46			
	PREMIUM		-6,835.63				-3,085.00	-16,240.19	.00	-12,489.56	
	DISCOUNT		981,363.64				1,083,178.43	635,659.75	.00	737,474.54	
	GAIN/LOSS								8,222.50		



SECTION C

TIME DEPOSIT BANK DISTRIBUTION REPORT

The Time Deposit Bank Distribution Report lists each bank with which time deposit investments are outstanding as of the specified report date. For each bank listed, the bank code, bank name, total time deposit dollar amount, and percentage of all time deposits are displayed.

**CITY OF SAN JOSE: TIME DEPOSIT BANK DISTRIBUTION
AS OF March 31, 2014**

There were no time deposits outstanding as of March 31, 2014.



SECTION D

MARKET VALUE OF PORTFOLIO

The Securities Inventory at Market Value is an inventory of each security investment outstanding as of a certain date, along with its current market value and accrued interest.





Inventory by Market Value

As Of Date: 03/31/2014

Date Basis: Settlement

Run: 04/15/2014 09:43:44 AM

Reporting Currency: Local

City of San Jose

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
Fund: 1 INVESTMENT FUNDS								
36864	FHLB-WF	313374GK0	06/30/2011	1.030000	10,000,000.00	10,051,400.00	45,205.56	51,400.00
			10/23/2014	1.030000	10,000,000.00	100.514000	SUNGARD	0.00
36867	FHLB-GILFD	313374H37	06/30/2011	.850000	5,000,000.00	5,003,150.00	17,826.39	3,150.00
			04/30/2014	.850000	5,000,000.00	100.063000	SUNGARD	0.00
36879	FHLB-GILF	313374CH1	06/30/2011	1.000000	5,100,000.00	5,124,735.00	23,233.33	24,735.00
			10/17/2014	1.000000	5,100,000.00	100.485000	SUNGARD	0.00
36880	FHLB-GILFD	313374CH1	06/30/2011	1.000000	4,900,000.00	4,923,765.00	22,322.22	23,765.00
			10/17/2014	1.000000	4,900,000.00	100.485000	SUNGARD	0.00
36882	FHLB-GILFD	313374GA2	06/30/2011	1.125000	4,500,000.00	4,532,580.00	12,937.51	39,510.00
			12/29/2014	1.170000	4,493,070.00	100.724000	SUNGARD	0.00
36989	FHLB-WF	313376VX0	01/30/2012	.670000	5,000,000.00	5,021,900.00	5,676.39	21,900.00
			07/30/2015	.670000	5,000,000.00	100.438000	SUNGARD	0.00
36990	FHLB-UBC	313376V77	01/23/2012	.520000	5,000,000.00	5,014,300.00	4,911.11	14,300.00
			01/23/2015	.520000	5,000,000.00	100.286000	SUNGARD	0.00
37014	FHLB-WF	313379ER6	05/29/2012	.500000	5,000,000.00	5,014,200.00	7,569.44	27,000.00
			06/12/2015	.585000	4,987,200.00	100.284000	SUNGARD	0.00
37052	FHLB-WF	313380EC7	10/23/2012	.750000	10,000,000.00	9,826,400.00	4,791.67	0.00
			09/08/2017	.890000	9,933,300.00	98.264000	SUNGARD	-106,900.00
37074	FHLB-WF	313381B20	01/10/2013	.750000	10,000,000.00	9,818,200.00	23,541.67	0.00
			12/08/2017	.830000	9,961,500.00	98.182000	SUNGARD	-143,300.00
37084	FHLB-WF	313381B20	01/22/2013	.750000	10,000,000.00	9,818,200.00	23,541.67	0.00
			12/08/2017	.800000	9,976,000.00	98.182000	SUNGARD	-157,800.00
37113	FHLB-CALL-WF	313383CR0	06/20/2013	1.125000	10,000,000.00	9,787,700.00	31,562.50	0.00
			06/20/2018	1.125000	10,000,000.00	97.877000	SUNGARD	-212,300.00
37116	FHLB-CITIG	313379DT3	06/25/2013	1.250000	10,000,000.00	9,858,100.00	39,236.11	0.00
			06/08/2018	1.201000	10,023,500.00	98.581000	SUNGARD	-165,400.00
37124	FHLB-GILFD	313379FW4	06/25/2013	1.000000	20,000,000.00	19,938,400.00	62,222.22	207,200.00
			06/09/2017	1.350000	19,731,200.00	99.692000	SUNGARD	0.00
37185	FHLB-WF	3130A0N48	01/24/2014	.100000	10,000,000.00	10,000,900.00	1,861.11	900.00
			07/24/2014	.100000	10,000,000.00	100.009000	SUNGARD	0.00
37191	FHLB-GILD	3130A0SD3	01/28/2014	.375000	15,000,000.00	14,992,200.00	6,562.50	7,650.00
			02/19/2016	.425000	14,984,550.00	99.948000	SUNGARD	0.00
Inv Type: 22 FEDERAL HOME LOAN BANKS				.795031	139,500,000.00	138,726,130.00	333,001.40	421,510.00
				.870353	139,090,320.00	99.445254		-785,700.00



Inventory by Market Value

As Of Date: 03/31/2014

Date Basis: Settlement

Run: 04/15/2014 09:43:44 AM

Reporting Currency: Local

City of San Jose

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Curr Accr Int Price Source	Unrealized Gain	
					Current Book	Market Price		Unrealized Loss	
36829	FNMA-GILFD	31398A3G5	04/29/2011	1.500000	10,000,000.00	10,061,800.00	9,583.33		65,300.00
			09/08/2014	1.511000	9,996,500.00	100.618000	SUNGARD		0.00
36918	FNMA-GILFD	3135G0DW0	10/04/2011	.625000	5,000,000.00	5,013,700.00	13,107.64		17,500.00
			10/30/2014	.650000	4,996,200.00	100.274000	SUNGARD		0.00
36935	FNMA-UBS	3135G0DW0	11/21/2011	.625000	5,000,000.00	5,013,700.00	13,107.64		29,700.00
			10/30/2014	.735000	4,984,000.00	100.274000	SUNGARD		0.00
36941	FNMA-UBC	3135G0FY4	11/29/2011	.750000	5,000,000.00	5,022,300.00	10,624.99		22,300.00
			12/19/2014	.750000	5,000,000.00	100.446000	SUNGARD		0.00
37060	FNMA-GILD	3135G0SB0	11/16/2012	.375000	10,000,000.00	10,005,800.00	10,416.67		18,100.00
			12/21/2015	.415000	9,987,700.00	100.058000	SUNGARD		0.00
37102	FNMA-GILFD	3135G0UW1	04/18/2013	.350000	10,000,000.00	10,017,800.00	3,208.33		10,050.00
			08/28/2015	.317000	10,007,750.00	100.178000	SUNGARD		0.00
37103	FNMA-CALL-CITIG	3135G0WL3	04/25/2013	.625000	15,000,000.00	14,926,200.00	40,625.00		0.00
			10/25/2016	.584000	15,003,000.00	99.508000	SUNGARD		-76,800.00
37109	FNMA-CALL-CS	3135G0WY5	05/14/2013	.550000	10,000,000.00	9,936,200.00	20,930.56		0.00
			11/14/2016	.556000	9,998,000.00	99.362000	SUNGARD		-61,800.00
37111	FNMA-CALL-CS	3135G0WX7	05/15/2013	1.000000	10,000,000.00	9,784,700.00	12,777.78		0.00
			02/15/2018	1.003000	9,998,500.00	97.847000	SUNGARD		-213,800.00
37117	FNMA-CALL-UBS	3136G1JV2	06/26/2013	1.050000	11,000,000.00	10,837,530.00	52,616.67		0.00
			04/17/2018	1.200000	10,923,000.00	98.523000	SUNGARD		-85,470.00
37118	FNMA-GILFD	3135G0MZ3	06/13/2013	.875000	10,000,000.00	9,891,100.00	8,020.83		0.00
			08/28/2017	1.120000	9,899,500.00	98.911000	SUNGARD		-8,400.00
37120	FNMA-CALL-WF	3136G1BT5	06/26/2013	.850000	10,000,000.00	9,888,100.00	12,750.00		0.00
			08/07/2017	1.030000	9,927,500.00	98.881000	SUNGARD		-39,400.00
37121	FNMA-UBC	3135G0XP3	06/25/2013	.375000	15,000,000.00	14,941,800.00	13,437.50		163,350.00
			07/05/2016	.870000	14,778,450.00	99.612000	SUNGARD		0.00
37137	FNMA-GILFD	3135G0VA8	09/11/2013	.500000	10,000,000.00	10,006,700.00	138.89		57,500.00
			03/30/2016	.701000	9,949,200.00	100.067000	SUNGARD		0.00
37139	FNMA-WF	3135G0YE7	09/13/2013	.625000	5,000,000.00	4,997,050.00	3,038.19		37,050.00
			08/26/2016	.900000	4,960,000.00	99.941000	SUNGARD		0.00
37140	FNMA-CALL-GILFD	3135G0VX8	09/06/2013	.625000	5,000,000.00	4,988,100.00	434.03		69,600.00
			09/26/2016	1.170000	4,918,500.00	99.762000	SUNGARD		0.00
37149	FNMA-GILFD	3135G0PP2	09/30/2013	1.000000	5,000,000.00	4,967,650.00	1,527.78		16,950.00
			09/20/2017	1.255000	4,950,700.00	99.353000	SUNGARD		0.00
37151	FNMA-GILFD	3135G0YE7	10/02/2013	.625000	10,000,000.00	9,994,100.00	6,076.39		4,200.00
			08/26/2016	.660000	9,989,900.00	99.941000	SUNGARD		0.00
37163	FNMA-WF	3135G0WJ8	12/04/2013	.875000	10,000,000.00	9,729,400.00	31,597.22		0.00



Inventory by Market Value

As Of Date: 03/31/2014

Date Basis: Settlement

Run: 04/15/2014 09:43:44 AM

Reporting Currency: Local

City of San Jose

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
			05/21/2018	1.350000	9,797,959.72	97.294000	SUNGARD	-65,400.00
37164	FNMA-WF	3135G0XP3	12/05/2013	.375000	10,000,000.00	9,961,200.00	8,958.33	0.00
			07/05/2016	.505000	9,966,600.00	99.612000	SUNGARD	-5,400.00
37165	FNMA-WF	3135G0TG8	12/05/2013	.875000	10,000,000.00	9,788,800.00	12,881.94	0.00
			02/08/2018	1.270000	9,839,800.00	97.888000	SUNGARD	-51,000.00
37175	FNMA-WF	3135G0PQ0	01/08/2014	.875000	10,000,000.00	9,857,700.00	37,673.61	0.00
			10/26/2017	1.240000	9,882,300.00	98.577000	SUNGARD	-7,100.00
37181	FNMA-WF	3135G0YE7	01/22/2014	.625000	10,000,000.00	9,994,100.00	6,076.39	4,400.00
			08/26/2016	.665000	9,989,700.00	99.941000	SUNGARD	0.00
37184	FNMA-WF	3135G0TG8	01/22/2014	.875000	10,000,000.00	9,788,800.00	12,881.94	4,300.00
			02/08/2018	1.425000	9,784,500.00	97.888000	SUNGARD	0.00
Inv Type: 23 FEDERAL NAT MORTGAGE ASSOC				.719411	221,000,000.00	219,414,330.00	342,491.65	520,300.00
				.903324	219,529,259.72	99.282502		-614,570.00
36844	FFCB-CITIG	31331KKQ2	05/12/2011	1.150000	5,000,000.00	5,005,800.00	22,201.39	5,800.00
			05/12/2014	1.150000	5,000,000.00	100.116000	SUNGARD	0.00
36866	FFCB-WF	31331KPS3	06/23/2011	.875000	10,000,000.00	10,018,100.00	23,819.44	25,500.00
			06/23/2014	.900000	9,992,600.00	100.181000	SUNGARD	0.00
36910	FFCB-UBC	31331KA42	09/29/2011	.530000	5,000,000.00	5,011,200.00	147.22	11,200.00
			09/29/2014	.530000	5,000,000.00	100.224000	SUNGARD	0.00
36963	FFCB-UBC	31331K6P0	01/19/2012	.850000	10,000,000.00	10,081,300.00	17,000.00	81,300.00
			01/19/2016	.850000	10,000,000.00	100.813000	SUNGARD	0.00
36965	FFCB-CITIG	31331K6K1	01/20/2012	.550000	5,000,000.00	5,016,400.00	5,423.61	16,400.00
			01/20/2015	.550000	5,000,000.00	100.328000	SUNGARD	0.00
37073	FFCB-WF	3133EC5G5	01/10/2013	.250000	15,000,000.00	15,012,150.00	13,020.83	15,000.00
			11/26/2014	.260000	14,997,150.00	100.081000	SUNGARD	0.00
37075	FFCB-GILD	3133ECBB9	01/10/2013	.400000	15,000,000.00	15,020,550.00	2,666.67	8,250.00
			09/15/2015	.369000	15,012,300.00	100.137000	SUNGARD	0.00
37079	FFCB-UBC	3133ECD92	01/22/2013	.180000	10,000,000.00	10,000,500.00	8,200.00	500.00
			04/17/2014	.180000	10,000,000.00	100.005000	SUNGARD	0.00
37080	FFCB-WF	3133ECCM4	01/22/2013	.250000	10,000,000.00	10,007,900.00	9,513.90	9,800.00
			11/14/2014	.261000	9,998,100.00	100.079000	SUNGARD	0.00
37081	FFCB-GILFD	3133ECCN2	01/22/2013	.300000	20,000,000.00	20,019,600.00	27,833.33	19,600.00
			04/14/2015	.300000	20,000,000.00	100.098000	SUNGARD	0.00
37082	FFCB-GILFD	3133ECCP7	01/22/2013	.350000	15,000,000.00	15,020,550.00	11,229.17	16,050.00
			07/14/2015	.338000	15,004,500.00	100.137000	SUNGARD	0.00
37083	FFCB-UBS	3133ECCR3	01/22/2013	.370000	10,000,000.00	10,006,600.00	17,163.89	5,800.00



Inventory by Market Value

As Of Date: 03/31/2014

Date Basis: Settlement

Run: 04/15/2014 09:43:44 AM

Reporting Currency: Local

City of San Jose

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain/Loss	
					Current	Book			Unrealized Gain	Unrealized Loss
			10/14/2015	.367000	10,000,800.00		100.066000	SUNGARD		0.00
37104	FFCB-GILFD	3133ECLQ5	04/25/2013	.350000	15,000,000.00		14,973,300.00	1,895.83		0.00
			03/18/2016	.374000	14,989,500.00		99.822000	SUNGARD		-16,200.00
37105	FFCB-GILFD	3133ECMM3	04/25/2013	.600000	10,000,000.00		9,872,800.00	26,000.00		0.00
			04/25/2017	.621000	9,991,700.00		98.728000	SUNGARD		-118,900.00
37112	FFCB-UBC	3133ECP99	05/13/2013	.375000	10,000,000.00		9,970,000.00	14,375.00		0.00
			05/13/2016	.375000	10,000,000.00		99.700000	SUNGARD		-30,000.00
37136	FFCB-WF	3133ECZ31	09/06/2013	1.410000	10,000,000.00		10,034,200.00	9,791.67		34,200.00
			09/06/2017	1.410000	10,000,000.00		100.342000	SUNGARD		0.00
37142	FFCB-WF	3133ECWV2	09/17/2013	.875000	10,000,000.00		10,009,300.00	27,708.32		67,800.00
			12/07/2016	1.060000	9,941,500.00		100.093000	SUNGARD		0.00
37160	FFCB-WF	3133ED7A4	11/12/2013	.400000	10,000,000.00		9,997,300.00	5,444.44		5,200.00
			02/12/2016	.435000	9,992,100.00		99.973000	SUNGARD		0.00
37167	FFCB-WF	3133EDBE1	12/13/2013	.220000	15,000,000.00		14,994,300.00	7,516.67		9,300.00
			07/09/2015	.284000	14,985,000.00		99.962000	SUNGARD		0.00
37183	FFCB-WF	3133EDDV1	01/23/2014	1.160000	10,000,000.00		9,980,300.00	21,911.11		11,400.00
			10/23/2017	1.245000	9,968,900.00		99.803000	SUNGARD		0.00
Inv Type: 27 FEDERAL FARM CREDIT BANK BONDS				.518691	220,000,000.00		220,052,150.00	272,862.49		343,100.00
				.538699	219,874,150.00		100.023705			-165,100.00
36896	FHLMC-WF	3134G2YJ5	08/26/2011	.500000	10,000,000.00		10,005,500.00	1,666.66		35,900.00
			09/19/2014	.600296	9,969,600.00		100.055000	SUNGARD		0.00
36915	FHLMC-GILFD	3134G2YJ5	09/28/2011	.500000	5,000,000.00		5,002,750.00	833.33		25,550.00
			09/19/2014	.655000	4,977,200.00		100.055000	SUNGARD		0.00
36920	FHLMC-WF	3137EACY3	10/11/2011	.750000	10,000,000.00		10,027,700.00	26,250.01		30,800.00
			11/25/2014	.760000	9,996,900.00		100.277000	SUNGARD		0.00
36944	FHLMC-CALL-GILFD	3134G3CY4	12/19/2011	1.500000	5,000,000.00		5,035,250.00	21,250.00		35,250.00
			12/19/2016	1.500000	5,000,000.00		100.705000	SUNGARD		0.00
36955	FHLMC-GILFD	3137EADA4	12/16/2011	.625000	5,000,000.00		5,012,500.00	7,986.11		21,750.00
			12/29/2014	.687000	4,990,750.00		100.250000	SUNGARD		0.00
37039	FHLMC-CALL-WF	3134G3K33	09/27/2012	.700000	10,000,000.00		9,988,200.00	777.78		0.00
			09/27/2016	.700000	10,000,000.00		99.882000	SUNGARD		-11,800.00
37040	FHLMC-CALL-WF	3134G3L40	10/04/2012	.600000	10,000,000.00		9,982,300.00	29,500.00		0.00
			04/04/2016	.600000	10,000,000.00		99.823000	SUNGARD		-17,700.00
37047	FHLMC-CALL-CITIG	3134G3P38	10/05/2012	.750000	10,000,000.00		9,989,400.00	36,666.67		0.00
			10/05/2016	.750000	10,000,000.00		99.894000	SUNGARD		-10,600.00
37050	FHLMC-GILFD	3134G3S50	10/18/2012	.625000	10,000,000.00		9,974,700.00	26,041.67		0.00



Inventory by Market Value

As Of Date: 03/31/2014

Date Basis: Settlement

Run: 04/15/2014 09:43:44 AM

Reporting Currency: Local

City of San Jose

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share		Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain	
					Current Book	Market Price			Unrealized Loss	Unrealized Gain
			11/01/2016	.625000	10,000,000.00		99.747000	SUNGARD		-25,300.00
37051	FHLMC-WF	3134G3S50	10/22/2012	.625000	10,000,000.00		9,974,700.00	26,041.67		0.00
			11/01/2016	.680000			9,978,100.00	SUNGARD		-3,400.00
37061	FHLMC-CALL-WF	3134G3Y53	11/28/2012	.850000	10,000,000.00		9,800,200.00	29,041.67		0.00
			11/28/2017	.850000	10,000,000.00		98.002000	SUNGARD		-199,800.00
37076	FHLMC-CALL-GILFD	3134G34K3	01/30/2013	1.000000	20,000,000.00		19,572,200.00	33,888.89		0.00
			01/30/2018	1.000000	20,000,000.00		97.861000	SUNGARD		-427,800.00
37085	FHLMC-WF	3137EADN6	01/22/2013	.750000	5,000,000.00		4,885,600.00	8,229.17		0.00
			01/12/2018	.850000			4,975,700.00	SUNGARD		-90,100.00
37095	FHLMC-CALL-UBS	3134G37A2	04/02/2013	1.125000	10,000,000.00		9,811,800.00	55,937.50		0.00
			04/02/2018	1.125000	10,000,000.00		98.118000	SUNGARD		-188,200.00
37099	FHLMC-CALL-UBC	3134G37A2	04/02/2013	1.125000	10,000,000.00		9,811,800.00	55,937.50		0.00
			04/02/2018	1.125000	10,000,000.00		98.118000	SUNGARD		-188,200.00
37101	FHLMC-CALL-CS	3134G43H9	04/30/2013	1.060000	10,000,000.00		9,760,400.00	44,461.11		0.00
			04/30/2018	1.060000	10,000,000.00		97.604000	SUNGARD		-239,600.00
37114	FHLMC-CALL-UBC	3134G47M4	06/26/2013	1.500000	15,000,000.00		14,884,650.00	59,375.00		0.00
			06/26/2018	1.504000	14,997,000.00		99.231000	SUNGARD		-112,350.00
37115	FHLMC-CALL-CITIG	3134G4A57	06/27/2013	1.250000	4,000,000.00		3,935,560.00	13,055.56		0.00
			06/27/2018	1.281000	3,994,000.00		98.389000	SUNGARD		-58,440.00
37122	FHLMC-UBS	3137EADF3	06/25/2013	1.250000	10,000,000.00		10,077,400.00	48,263.89		76,000.00
			05/12/2017	1.246000	10,001,400.00		100.774000	SUNGARD		0.00
37123	FHLMC-UBS	3137EADF3	06/25/2013	1.250000	10,000,000.00		10,077,400.00	48,263.89		76,000.00
			05/12/2017	1.246000	10,001,400.00		100.774000	SUNGARD		0.00
37131	FHLMC-WF	3137EADL0	08/05/2013	1.000000	10,000,000.00		9,919,500.00	555.56		8,300.00
			09/29/2017	1.220000	9,911,200.00		99.195000	SUNGARD		0.00
37138	FHLMC-GILFD	3137EADS5	09/12/2013	.875000	5,000,000.00		5,015,100.00	20,295.14		33,200.00
			10/14/2016	.994000	4,981,900.00		100.302000	SUNGARD		0.00
37141	FHLMC-CALL-GILFD	3134G43Y2	09/11/2013	.700000	5,000,000.00		4,937,200.00	13,902.78		70,450.00
			05/08/2017	1.451000	4,866,750.00		98.744000	SUNGARD		0.00
37148	FHLMC-WF	3137EADP1	10/01/2013	.875000	10,000,000.00		9,794,800.00	5,833.33		19,800.00
			03/07/2018	1.400000	9,775,000.00		97.948000	SUNGARD		0.00
37150	FHLMC-CALL-UBC	3134G43Y2	10/02/2013	.700000	5,000,000.00		4,937,200.00	13,902.78		8,200.00
			05/08/2017	1.103000	4,929,000.00		98.744000	SUNGARD		0.00
37174	FHLMC-WF	3137EADQ9	01/08/2014	.500000	5,000,000.00		4,999,300.00	9,583.33		0.00
			05/13/2016	.500000	5,003,769.44		99.986000	SUNGARD		-650.00
37182	FHLMC-WF	3137EADJ5	01/22/2014	1.000000	10,000,000.00		9,955,000.00	17,500.00		4,900.00
			07/28/2017	1.145000	9,950,100.00		99.550000	SUNGARD		0.00



Inventory by Market Value

As Of Date: 03/31/2014

Date Basis: Settlement

Run: 04/15/2014 09:43:44 AM

Reporting Currency: Local

City of San Jose

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
Inv Type: 30 FED HOME LOAN MORTGAGE CORP				.917048	239,000,000.00	237,168,110.00	655,041.00	446,100.00
				.993927	238,299,769.44	99.233519		-1,573,940.00
37134	FNMA-DISC-CITIG	313589YU1	08/21/2013	.130000	12,000,000.00	11,998,800.00	0.00	12,406.68
			07/01/2014	.132000	11,986,393.32	99.990000	SUNGARD	0.00
37135	FNMA-DISC-UBS	313589YU1	08/23/2013	.120000	8,600,000.00	8,599,140.00	0.00	8,084.00
			07/01/2014	.122000	8,591,056.00	99.990000	SUNGARD	0.00
37168	FNMA-DISC-UBS	313589YU1	12/16/2013	.110000	20,000,000.00	19,998,000.00	0.00	10,038.89
			07/01/2014	.112000	19,987,961.11	99.990000	SUNGARD	0.00
37169	FNMA-DISC-CITIG	313589YU1	12/16/2013	.110000	10,000,000.00	9,999,000.00	0.00	5,019.44
			07/01/2014	.112000	9,993,980.56	99.990000	SUNGARD	0.00
37171	FNMA-DISC-UBS	313589YU1	12/18/2013	.110000	22,000,000.00	21,997,800.00	0.00	10,908.33
			07/01/2014	.112000	21,986,891.67	99.990000	SUNGARD	0.00
37179	FNMA-DISC-CITIG	313589D75	01/10/2014	.070000	20,000,000.00	19,995,800.00	0.00	4,783.33
			08/29/2014	.071000	19,991,016.67	99.979000	SUNGARD	0.00
Inv Type: 41 FNMA DISCOUNT NOTES				.104878	92,600,000.00	92,588,540.00	0.00	51,240.67
				.106662	92,537,299.33	99.987624		0.00
37170	FHLB-DISC-CITIG	313385YU4	12/16/2013	.110000	10,000,000.00	9,999,000.00	0.00	5,019.44
			07/01/2014	.112000	9,993,980.56	99.990000	SUNGARD	0.00
37180	FHLB-DISC-UBC	313385ZE9	01/10/2014	.080000	12,000,000.00	11,998,680.00	0.00	3,533.33
			07/11/2014	.081000	11,995,146.67	99.989000	SUNGARD	0.00
Inv Type: 43 FHLB DISCOUNT NOTES				.093635	22,000,000.00	21,997,680.00	0.00	8,552.77
				.095089	21,989,127.23	99.989455		0.00
37190	NCD-UBOC-UBC	905269KF2	01/22/2014	.200000	13,000,000.00	13,002,323.15	4,983.33	2,323.15
			07/01/2014	.200000	13,000,000.00	100.017870	SUNGARD	0.00
37194	NCD-UBOC-UBC	905269KT2	02/25/2014	.170000	20,000,000.00	20,002,042.70	3,305.56	2,042.70
			07/01/2014	.170000	20,000,000.00	100.010213	SUNGARD	0.00
37195	NCD-UBOC-UBC	905269LL8	03/26/2014	.140000	30,000,000.00	30,000,766.22	700.00	766.22
			07/01/2014	.140000	30,000,000.00	100.002554	SUNGARD	0.00
Inv Type: 71 Negotiable Certificate of Depo				.161905	63,000,000.00	63,005,132.07	8,988.89	5,132.07
				.161905	63,000,000.00	100.008146		0.00
37161	CP-DISC-TOYOTA-TOY	89233HEG5	11/21/2013	.200000	9,000,000.00	8,998,537.50	0.00	7,337.50
			05/16/2014	.203000	8,991,200.00	99.983750	SUNGARD	0.00
37166	CP-DISC-WFB-WF	9497F1FT2	12/10/2013	.210000	18,000,000.00	17,992,605.00	0.00	13,500.00



Inventory by Market Value

As Of Date: 03/31/2014

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City of San Jose

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			06/27/2014	.213000	17,979,105.00	99.958917	SUNGARD	0.00
37173	CP-DISC-GE CAPITAL	36959JG15	01/03/2014	.180000	20,000,000.00	19,989,888.89	0.00	7,788.89
			07/01/2014	.183000	19,982,100.00	99.949444	SUNGARD	0.00
37177	CP-DISC-GE CAPITAL	36959JHR7	01/08/2014	.200000	18,000,000.00	17,982,480.00	0.00	5,380.00
			08/25/2014	.203000	17,977,100.00	99.902667	SUNGARD	0.00
37178	CP-DISC-GE CAPITAL	36959JHV8	01/10/2014	.200000	11,000,000.00	10,989,000.00	0.00	3,116.67
			08/29/2014	.203000	10,985,883.33	99.900000	SUNGARD	0.00
37186	CP-DISC-UBS FIN DEL	90262DHF5	01/17/2014	.230000	12,000,000.00	11,989,120.00	0.00	5,220.00
			08/15/2014	.233000	11,983,900.00	99.909333	SUNGARD	0.00
37187	CP-DISC-UBS FIN DEL	90262DHR9	01/17/2014	.230000	20,000,000.00	19,980,533.33	0.00	8,644.44
			08/25/2014	.233000	19,971,888.89	99.902667	SUNGARD	0.00
37188	CP-DISC-TOYOTA-TOY	89233HH80	01/21/2014	.200000	15,000,000.00	14,987,100.00	0.00	3,683.33
			08/08/2014	.200000	14,983,416.67	99.914000	SUNGARD	0.00
37189	CP-DISC-TOYOTA-TOY	89233HD43	01/22/2014	.110000	7,000,000.00	6,999,924.17	0.00	1,464.17
			04/04/2014	.112000	6,998,460.00	99.998917	SUNGARD	0.00
37192	CP-DISC-UBS FIN DEL	90262DHN8	01/30/2014	.225000	15,000,000.00	14,985,700.00	0.00	4,825.00
			08/22/2014	.228000	14,980,875.00	99.904667	SUNGARD	0.00
37193	CP-DISC-GE CAPITAL	36959JG15	01/30/2014	.170000	8,000,000.00	7,995,955.56	0.00	1,697.78
			07/01/2014	.172000	7,994,257.78	99.949444	SUNGARD	0.00
Inv Type: 82 COMMERCIAL PAPER, DISCOUNT				.201594	153,000,000.00	152,890,844.45	0.00	62,657.78
				.204202	152,828,186.67	99.928657		0.00
36510	BLACKROCK LIQUIDITY	09248U700	07/01/2010	.010950	100,000.00	100,000.00	0.93	0.00
			04/01/2014	.010950	100,000.00	100.000000	BOOK	0.00
36511	MORGAN STANLEY INST	61747C707	07/01/2010	.040150	100,000.00	100,000.00	3.41	0.00
			04/01/2014	.040150	100,000.00	100.000000	BOOK	0.00
36512	FEDERATED GOVT OBLI	VP6000104	07/01/2010	.009955	86,343.10	86,343.10	0.73	0.00
			04/01/2014	.009955	86,343.10	100.000000	BOOK	0.00
Inv Type: 97 WFB MONEY MARKET FUND				.020848	286,343.10	286,343.10	5.07	0.00
				.020848	286,343.10	100.000000		0.00
32936	STATE INVESTMT POOL		01/01/2002	.230550	43,000,000.00	43,000,000.00	0.15	0.00
			04/01/2014	.230550	43,000,000.00	100.000000	BOOK	0.00
37042	SJ FINANCING AUTHOR		09/19/2012	.230550	35,000,000.00	35,000,000.00	0.12	0.00
			04/01/2014	.230550	35,000,000.00	100.000000	BOOK	0.00
Inv Type: 99 PASSBOOK & STATE POOL				.230550	78,000,000.00	78,000,000.00	0.27	0.00



Inventory by Market Value

As Of Date: 03/31/2014

Date Basis: Settlement

Run: 04/15/2014 09:43:44 AM

Reporting Currency: Local

City of San Jose

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
				.230550	78,000,000.00	100.000000		0.00
	Subtotal			.548258	1,228,386,343.10	1,224,129,259.62	1,612,390.77	1,858,593.29
				.608780	1,225,434,455.49	99.653441		-3,139,310.00

Fund: 34 CSJ/CSC Jt Pwr

37158	FHLMC-DISC-WF	313397YE5	10/31/2013	.100000	856,000.00	855,948.64	0.00	493.15
			06/17/2014	.101000	855,455.49	99.994000	SUNGARD	0.00
Inv Type: 44	FHLMC DISCOUNT NOTES			.100000	856,000.00	855,948.64	0.00	493.15
				.101000	855,455.49	99.994000		0.00
	Subtotal			.100000	856,000.00	855,948.64	0.00	493.15
				.101000	855,455.49	99.994000		0.00

Fund: 57 AIRPORT 2007A AMT BOND PROCEEDS

37152	FHLMC-DISC-CITIG	313397J28	10/04/2013	.130000	27,000,000.00	26,991,630.00	0.00	27,120.00
			10/03/2014	.132000	26,964,510.00	99.969000	SUNGARD	0.00
Inv Type: 44	FHLMC DISCOUNT NOTES			.130000	27,000,000.00	26,991,630.00	0.00	27,120.00
				.132000	26,964,510.00	99.969000		0.00
37053	FEDERATED GOVT OBLI	VP6000104	11/06/2012	.010001	22,923,968.32	22,923,968.32	195.74	0.00
			04/01/2014	.010001	22,923,968.32	100.000000	BOOK	0.00
Inv Type: 97	WFB MONEY MARKET FUND			.010001	22,923,968.32	22,923,968.32	195.74	0.00
				.010001	22,923,968.32	100.000000		0.00
	Subtotal			.074860	49,923,968.32	49,915,598.32	195.74	27,120.00
				.075941	49,888,478.32	99.983235		0.00

Fund: 58 AIRPORT 2007B NON-AMT BOND PROCE

37153	FHLMC-DISC-CITIG	313397J28	10/04/2013	.130000	17,000,000.00	16,994,730.00	0.00	17,075.56
			10/03/2014	.132000	16,977,654.44	99.969000	SUNGARD	0.00
Inv Type: 44	FHLMC DISCOUNT NOTES			.130000	17,000,000.00	16,994,730.00	0.00	17,075.56
				.132000	16,977,654.44	99.969000		0.00



Inventory by Market Value

As Of Date: 03/31/2014

Date Basis: Settlement

Run: 04/15/2014 09:43:44 AM

Reporting Currency: Local

City of San Jose

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
37054	FEDERATED GOVT OBLI	VP6000104	11/06/2012	.010001	9,409,539.13	9,409,539.13	110.96	0.00
			04/01/2014	.010001	9,409,539.13	100.000000	BOOK	0.00
Inv Type: 97 WFB MONEY MARKET FUND				.010001	9,409,539.13	9,409,539.13	110.96	0.00
				.010001	9,409,539.13	100.000000		0.00
Subtotal				.087209	26,409,539.13	26,404,269.13	110.96	17,075.56
				.088496	26,387,193.57	99.980045		0.00
Grand Total			Count 119	.520493	1,305,575,850.55	1,301,305,075.71	1,612,697.47	1,903,282.00
				.577499	1,302,565,582.87	99.672882		-3,139,310.00



Inventory by Market Value

As Of Date: 03/31/2014

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Run: 04/15/2014 09:43:44 AM

Reporting Currency: Local

City of San Jose

Asset Allocation

Assets (000's)	Current Par	Current Book	Market	MKT/Book	Un Gain/Loss	Yield
FEDERAL HOME LOAN BANKS	139,500.00	139,090.32	138,726.13	99.74 %	-364.19	0.87 %
FEDERAL NAT MORTGAGE ASSOC	221,000.00	219,529.26	219,414.33	99.95 %	-94.27	0.90 %
FEDERAL FARM CREDIT BANK BONDS	220,000.00	219,874.15	220,052.15	100.08 %	178.00	0.54 %
FED HOME LOAN MORTGAGE CORP	239,000.00	238,299.77	237,168.11	99.53 %	-1,127.84	0.99 %
FNMA DISCOUNT NOTES	92,600.00	92,537.30	92,588.54	100.06 %	51.24	0.11 %
FHLB DISCOUNT NOTES	22,000.00	21,989.13	21,997.68	100.04 %	8.55	0.10 %
FHLMC DISCOUNT NOTES	44,856.00	44,797.62	44,842.31	100.10 %	44.69	0.13 %
Negotiable Certificate of Depo	63,000.00	63,000.00	63,005.13	100.01 %	5.13	0.16 %
COMMERCIAL PAPER, DISCOUNT	153,000.00	152,828.19	152,890.84	100.04 %	62.66	0.20 %
WFB MONEY MARKET FUND	32,619.85	32,619.85	32,619.85	100.00 %	0.00	0.01 %
PASSBOOK & STATE POOL	78,000.00	78,000.00	78,000.00	100.00 %	0.00	0.23 %
Totals(000's)	1,305,575.85	1,302,565.58	1,301,305.08	99.90 %	-1,236.03	0.58 %



Inventory by Market Value

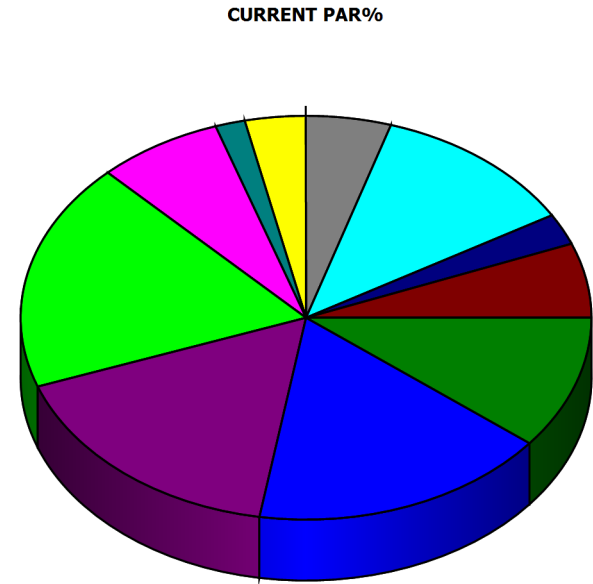
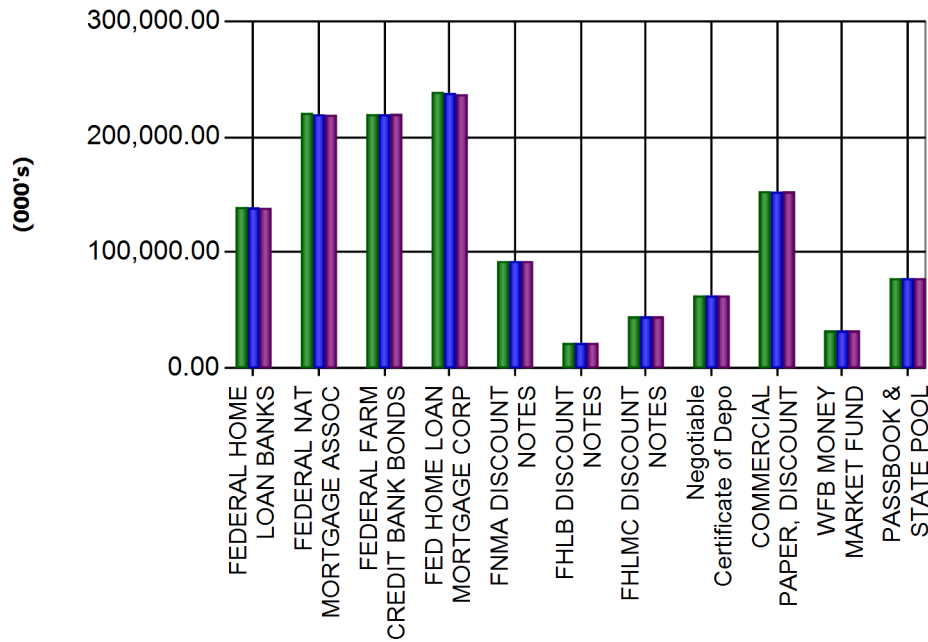
As Of Date: 03/31/2014

Date Basis: Settlement

Run: 04/15/2014 09:43:44 AM

Reporting Currency: Local

City of San Jose



■ Par ■ Book ■ Market

- FEDERAL HOME LOAN BANKS - 11%
- FEDERAL NAT MORTGAGE ASSOC - 17%
- FEDERAL FARM CREDIT BANK BONDS - 17%
- FED HOME LOAN MORTGAGE CORP - 18%
- FNMA DISCOUNT NOTES - 7%
- FHLB DISCOUNT NOTES - 2%
- FHLMC DISCOUNT NOTES - 3%
- Negotiable Certificate of Depo - 5%
- COMMERCIAL PAPER, DISCOUNT - 12%
- WFB MONEY MARKET FUND - 2%
- PASSBOOK & STATE POOL - 6%



SECTION E

DETAIL OF INVESTMENT ACTIVITY

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

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





DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 1/1/2014 To Date: 3/31/2014

Date Basis: Settlement

Run: 04/15/2014 10:02:10 AM

Reporting Currency: Local

City of San Jose

Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
Fund: 1 INVESTMENT FUNDS												
36865	FHLB-WF		313374B41		01/31/2014	01/30/2014	AMRT	.700	0.00	10,400.00	0.00	0.00
			1	01/30/2014	UyenL	01/30/2014		.740	0.00	0.00	-10,400.00	0.00
AMRT								.700	0.00	10,400.00	0.00	0.00
								.740	0.00	0.00	-10,400.00	0.00
36865	FHLB-WF		313374B41		01/31/2014	01/30/2014	MAT	.700	-10,000,000.00	-10,000,000.00	-35,000.00	0.00
			1	01/30/2014	UyenL	01/30/2014		.740	0.00	0.00	0.00	10,035,000.00
MAT								.700	-10,000,000.00	-10,000,000.00	-35,000.00	0.00
								.740	0.00	0.00	0.00	10,035,000.00
36989	FHLB-WF		313376VX0	01/30/2014	01/31/2014	01/30/2014	INTR	.670	0.00	0.00	-16,750.00	0.00
			1	07/30/2015	UyenL	01/30/2014		.670	0.00	0.00	0.00	16,750.00
36990	FHLB-UBC		313376V77	01/23/2014	01/24/2014	01/23/2014	INTR	.520	0.00	0.00	-13,000.00	0.00
			1	01/23/2015	UdayaR	01/23/2014		.520	0.00	0.00	0.00	13,000.00
37052	FHLB-WF		313380EC7	03/08/2014	03/11/2014	03/08/2014	INTR	.750	0.00	0.00	-37,500.00	0.00
			1	09/08/2017	UyenL	03/08/2014		.890	0.00	0.00	0.00	37,500.00
37191	FHLB-GILD		3130A0SD3	02/19/2014	02/20/2014	02/19/2014	INTR	.375	0.00	-625.00	-3,281.25	0.00
			1	02/19/2016	UyenL	02/19/2014		.425	0.00	0.00	0.00	3,906.25
INTR								.545	0.00	-625.00	-70,531.25	0.00
								.606	0.00	0.00	0.00	71,156.25
37185	FHLB-WF		3130A0N48		01/16/2014	01/16/2014	PURC	.100	10,000,000.00	10,000,000.00	0.00	0.00
			1	07/24/2014	UyenL	01/24/2014		.100	0.00	0.00	0.00	-10,000,000.00
37191	FHLB-GILD		3130A0SD3		01/27/2014	01/27/2014	PURC	.375	15,000,000.00	14,985,175.00	0.00	0.00
			1	02/19/2016	UyenL	01/28/2014		.425	0.00	-14,825.00	0.00	-14,985,175.00
PURC								.265	25,000,000.00	24,985,175.00	0.00	0.00
								.295	0.00	-14,825.00	0.00	-24,985,175.00
Inv Type: 22 FEDERAL HOME LOAN BANKS								.496	15,000,000.00	14,994,950.00	-105,531.25	0.00
								.543	0.00	-14,825.00	-10,400.00	-14,879,018.75
36829	FNMA-GILFD		31398A3G5	03/08/2014	03/11/2014	03/08/2014	INTR	1.500	0.00	0.00	-75,000.00	0.00
			1	09/08/2014	UyenL	03/08/2014		1.511	0.00	0.00	0.00	75,000.00
37102	FNMA-GILFD		3135G0UW1	02/28/2014	03/03/2014	02/28/2014	INTR	.350	0.00	0.00	-17,500.00	0.00
			1	08/28/2015	UyenL	02/28/2014		.317	0.00	0.00	0.00	17,500.00
37111	FNMA-CALL-CS		3135G0WX7	02/15/2014	02/19/2014	02/15/2014	INTR	1.000	0.00	0.00	-50,000.00	0.00
			1	02/15/2018	UyenL	02/15/2014		1.003	0.00	0.00	0.00	50,000.00



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 1/1/2014 To Date: 3/31/2014

Date Basis: Settlement

Run: 04/15/2014 10:02:10 AM

Reporting Currency: Local

City of San Jose

Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
37118	FNMA-GILFD		3135G0MZ3	02/28/2014	03/03/2014	02/28/2014	INTR	.875	0.00	0.00	-43,750.00	0.00
			1	08/28/2017	UyenL	02/28/2014		1.120	0.00	0.00	0.00	43,750.00
37120	FNMA-CALL-WF		3136G1BT5	02/07/2014	02/10/2014	02/07/2014	INTR	.850	0.00	0.00	-42,500.00	0.00
			1	08/07/2017	UdayaR	02/07/2014		1.030	0.00	0.00	0.00	42,500.00
37121	FNMA-UBC		3135G0XP3	01/05/2014	01/07/2014	01/05/2014	INTR	.375	0.00	0.00	-28,125.00	0.00
			1	07/05/2016	UyenL	01/05/2014		.870	0.00	0.00	0.00	28,125.00
37137	FNMA-GILFD		3135G0VA8	03/30/2014	04/01/2014	03/30/2014	INTR	.500	0.00	0.00	-25,000.00	0.00
			1	03/30/2016	UdayaR	03/30/2014		.701	0.00	0.00	0.00	25,000.00
37139	FNMA-WF		3135G0YE7	02/26/2014	02/27/2014	02/26/2014	INTR	.625	0.00	-1,475.69	-14,149.31	0.00
			1	08/26/2016	UyenL	02/26/2014		.900	0.00	0.00	0.00	15,625.00
37140	FNMA-CALL-GILFD		3135G0VX8	03/26/2014	03/26/2014	03/26/2014	INTR	.625	0.00	0.00	-15,625.00	0.00
			1	09/26/2016	FrancesT	03/26/2014		1.170	0.00	0.00	0.00	15,625.00
37149	FNMA-GILFD		3135G0PP2	03/20/2014	03/21/2014	03/20/2014	INTR	1.000	0.00	-1,388.89	-23,611.11	0.00
			1	09/20/2017	FrancesT	03/20/2014		1.255	0.00	0.00	0.00	25,000.00
37151	FNMA-GILFD		3135G0YE7	02/26/2014	02/27/2014	02/26/2014	INTR	.625	0.00	-6,250.00	-25,000.00	0.00
			1	08/26/2016	UyenL	02/26/2014		.660	0.00	0.00	0.00	31,250.00
37164	FNMA-WF		3135G0XP3	01/05/2014	01/07/2014	01/05/2014	INTR	.375	0.00	-15,625.00	-3,125.00	0.00
			1	07/05/2016	UyenL	01/05/2014		.505	0.00	0.00	0.00	18,750.00
37165	FNMA-WF		3135G0TG8	02/08/2014	02/10/2014	02/08/2014	INTR	.875	0.00	-28,437.50	-15,312.50	0.00
			1	02/08/2018	UdayaR	02/08/2014		1.270	0.00	0.00	0.00	43,750.00
37181	FNMA-WF		3135G0YE7	02/26/2014	02/27/2014	02/26/2014	INTR	.625	0.00	-25,347.22	-5,902.78	0.00
			1	08/26/2016	UyenL	02/26/2014		.665	0.00	0.00	0.00	31,250.00
37184	FNMA-WF		3135G0TG8	02/08/2014	02/10/2014	02/08/2014	INTR	.875	0.00	-39,861.11	-3,888.89	0.00
			1	02/08/2018	UdayaR	02/08/2014		1.425	0.00	0.00	0.00	43,750.00
INTR								.724	0.00	-118,385.41	-388,489.59	0.00
								.941	0.00	0.00	0.00	506,875.00
37175	FNMA-WF		3135G0PQ0		01/07/2014	01/07/2014	PURC	.875	10,000,000.00	9,882,300.00	0.00	0.00
			1	10/26/2017	UyenL	01/08/2014		1.240	0.00	-117,700.00	0.00	-9,882,300.00
37181	FNMA-WF		3135G0YE7		01/15/2014	01/15/2014	PURC	.625	10,000,000.00	10,015,047.22	0.00	0.00
			1	08/26/2016	UyenL	01/22/2014		.665	0.00	15,047.22	0.00	-10,015,047.22
37184	FNMA-WF		3135G0TG8		01/15/2014	01/15/2014	PURC	.875	10,000,000.00	9,824,361.11	0.00	0.00
			1	02/08/2018	UyenL	01/22/2014		1.425	0.00	-175,638.89	0.00	-9,824,361.11
PURC								.792	30,000,000.00	29,721,708.33	0.00	0.00
								1.110	0.00	-278,291.67	0.00	-29,721,708.33
Inv Type: 23 FEDERAL NAT MORTGAGE ASSOC								.736	30,000,000.00	29,603,322.92	-388,489.59	0.00
								.971	0.00	-278,291.67	0.00	-29,214,833.33



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 1/1/2014 To Date: 3/31/2014

Date Basis: Settlement

Run: 04/15/2014 10:02:10 AM

Reporting Currency: Local

City of San Jose

Inv. No.	Description	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
36910	FFCB-UBC		31331KA42	03/29/2014	04/01/2014	03/29/2014	INTR	.530	0.00	0.00	-13,250.00	0.00
			1	09/29/2014	UdayaR	03/29/2014		.530	0.00	0.00	0.00	13,250.00
36963	FFCB-UBC		31331K6P0	01/19/2014	01/21/2014	01/19/2014	INTR	.850	0.00	0.00	-42,500.00	0.00
			1	01/19/2016	UdayaR	01/19/2014		.850	0.00	0.00	0.00	42,500.00
36965	FFCB-CITIG		31331K6K1	01/20/2014	01/21/2014	01/20/2014	INTR	.550	0.00	0.00	-13,750.00	0.00
			1	01/20/2015	UdayaR	01/20/2014		.550	0.00	0.00	0.00	13,750.00
37075	FFCB-GILD		3133ECBB9	03/15/2014	03/19/2014	03/15/2014	INTR	.400	0.00	0.00	-30,000.00	0.00
			1	09/15/2015	UyenL	03/15/2014		.369	0.00	0.00	0.00	30,000.00
37082	FFCB-GILFD		3133ECCP7	01/14/2014	01/27/2014	01/14/2014	INTR	.350	0.00	0.00	-26,250.00	0.00
			1	07/14/2015	UyenL	01/14/2014		.338	0.00	0.00	0.00	26,250.00
37104	FFCB-GILFD		3133ECLQ5	03/18/2014	03/19/2014	03/18/2014	INTR	.350	0.00	0.00	-26,250.00	0.00
			1	03/18/2016	UyenL	03/18/2014		.374	0.00	0.00	0.00	26,250.00
37136	FFCB-WF		3133ECZ31	03/06/2014	03/17/2014	03/06/2014	INTR	1.410	0.00	0.00	-70,500.00	0.00
			1	09/06/2017	UyenL	03/06/2014		1.410	0.00	0.00	0.00	70,500.00
37160	FFCB-WF		3133ED7A4	02/12/2014	02/13/2014	02/12/2014	INTR	.400	0.00	0.00	-10,000.00	0.00
			1	02/12/2016	UdayaR	02/12/2014		.435	0.00	0.00	0.00	10,000.00
37167	FFCB-WF		3133EDBE1	01/09/2014	01/10/2014	01/09/2014	INTR	.220	0.00	-366.67	-2,383.33	0.00
			1	07/09/2015	UyenL	01/09/2014		.284	0.00	0.00	0.00	2,750.00
INTR								.518	0.00	-366.67	-234,883.33	0.00
								.528	0.00	0.00	0.00	235,250.00
36962	FFCB-GILFD		31331K6J4		02/13/2014	02/13/2014	AMRT	.400	0.00	1,050.00	0.00	0.00
	Full interest received matured toda		1	02/13/2014	UdayaR	02/13/2014		.410	0.00	0.00	-1,050.00	0.00
AMRT								.400	0.00	1,050.00	0.00	0.00
								.410	0.00	0.00	-1,050.00	0.00
36962	FFCB-GILFD		31331K6J4		02/13/2014	02/13/2014	MAT	.400	-5,000,000.00	-5,000,000.00	-10,000.00	0.00
	Full interest received matured toda		1	02/13/2014	UdayaR	02/13/2014		.410	0.00	0.00	0.00	5,010,000.00
36977	FFCB-GILFD		31331K7J3		01/24/2014	01/23/2014	MAT	.350	-10,000,000.00	-10,000,000.00	-17,500.00	0.00
			1	01/23/2014	UdayaR	01/23/2014		.350	0.00	0.00	0.00	10,017,500.00
MAT								.367	-15,000,000.00	-15,000,000.00	-27,500.00	0.00
								.370	0.00	0.00	0.00	15,027,500.00
37183	FFCB-WF		3133EDDV1		01/15/2014	01/15/2014	PURC	1.160	10,000,000.00	9,968,900.00	0.00	0.00



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 1/1/2014 To Date: 3/31/2014

Date Basis: Settlement

Run: 04/15/2014 10:02:10 AM

Reporting Currency: Local

City of San Jose

Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
			1	10/23/2017	UyenL	01/23/2014		1.245	0.00	-31,100.00	0.00	-9,968,900.00
PURC								1.160	10,000,000.00	9,968,900.00	0.00	0.00
								1.245	0.00	-31,100.00	0.00	-9,968,900.00
Inv Type: 27 FEDERAL FARM CREDIT BANK BONDS								.545	-5,000,000.00	-5,030,416.67	-262,383.33	0.00
								.561	0.00	-31,100.00	-1,050.00	5,293,850.00
36761	FHLMC-UBS		3137EACR8		02/26/2014	02/25/2014	AMRT	1.375	0.00	3,600.00	0.00	0.00
			1	02/25/2014	UyenL	02/25/2014		1.387	0.00	0.00	-3,600.00	0.00
36985	FHLMC-GILFD		3134G3LA6		03/03/2014	02/27/2014	AMRT	.375	0.00	2,650.00	0.00	0.00
			1	02/27/2014	UyenL	02/27/2014		.400	0.00	0.00	-2,650.00	0.00
36986	FHLMC-UBS		3134G3LA6		03/03/2014	02/27/2014	AMRT	.375	0.00	5,300.00	0.00	0.00
			1	02/27/2014	UyenL	02/27/2014		.400	0.00	0.00	-5,300.00	0.00
AMRT								.775	0.00	11,550.00	0.00	0.00
								.795	0.00	0.00	-11,550.00	0.00
36761	FHLMC-UBS		3137EACR8		02/26/2014	02/25/2014	MAT	1.375	-10,000,000.00	-10,000,000.00	-68,750.00	0.00
			1	02/25/2014	UyenL	02/25/2014		1.387	0.00	0.00	0.00	10,068,750.00
36985	FHLMC-GILFD		3134G3LA6		03/03/2014	02/27/2014	MAT	.375	-5,000,000.00	-5,000,000.00	-9,375.00	0.00
			1	02/27/2014	UyenL	02/27/2014		.400	0.00	0.00	0.00	5,009,375.00
36986	FHLMC-UBS		3134G3LA6		03/03/2014	02/27/2014	MAT	.375	-10,000,000.00	-10,000,000.00	-18,750.00	0.00
			1	02/27/2014	UyenL	02/27/2014		.400	0.00	0.00	0.00	10,018,750.00
MAT								.775	-25,000,000.00	-25,000,000.00	-96,875.00	0.00
								.795	0.00	0.00	0.00	25,096,875.00
36896	FHLMC-WF		3134G2YJ5	03/19/2014	03/20/2014	03/19/2014	INTR	.500	0.00	0.00	-25,000.00	0.00
			1	09/19/2014	UyenL	03/19/2014		.600	0.00	0.00	0.00	25,000.00
36915	FHLMC-GILFD		3134G2YJ5	03/19/2014	03/20/2014	03/19/2014	INTR	.500	0.00	0.00	-12,500.00	0.00
			1	09/19/2014	UyenL	03/19/2014		.655	0.00	0.00	0.00	12,500.00
36956	FHLMC-CALL-GILFD		3134G3GL8	01/13/2014	01/14/2014	01/13/2014	INTR	1.000	0.00	0.00	-24,750.00	0.00
			1	10/13/2015	UyenL	01/13/2014		1.000	0.00	0.00	0.00	24,750.00
36957	FHLMC-CALL-WF		3134G3GC8	01/06/2014	01/07/2014	01/06/2014	INTR	1.060	0.00	0.00	-26,500.00	0.00
			1	01/06/2016	UyenL	01/06/2014		1.060	0.00	0.00	0.00	26,500.00
36961	FHLMC-CALL-UBC		3134G3JX9	01/30/2014	01/31/2014	01/30/2014	INTR	.650	0.00	0.00	-32,500.00	0.00
			1	01/30/2015	UyenL	01/30/2014		.650	0.00	0.00	0.00	32,500.00
36971	FHLMC-CALL-WF		3134G3KK5	01/27/2014	01/28/2014	01/27/2014	INTR	1.100	0.00	0.00	-55,000.00	0.00
			1	07/27/2016	UyenL	01/27/2014		1.100	0.00	0.00	0.00	55,000.00
37039	FHLMC-CALL-WF		3134G3K33	03/27/2014	03/28/2014	03/27/2014	INTR	.700	0.00	0.00	-35,000.00	0.00
			1	09/27/2016	FrancesT	03/27/2014		.700	0.00	0.00	0.00	35,000.00



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37076	FHLMC-CALL-GILFD		3134G34K3	01/30/2014	01/31/2014	01/30/2014	INTR	1.000	0.00	0.00	-100,000.00	0.00
			1	01/30/2018	UyenL	01/30/2014		1.000	0.00	0.00	0.00	100,000.00
37085	FHLMC-WF		3137EADN6	01/12/2014	01/14/2014	01/12/2014	INTR	.750	0.00	0.00	-18,750.00	0.00
			1	01/12/2018	UyenL	01/12/2014		.850	0.00	0.00	0.00	18,750.00
37131	FHLMC-WF		3137EADL0	03/29/2014	04/01/2014	03/29/2014	INTR	1.000	0.00	0.00	-50,000.00	0.00
			1	09/29/2017	UdayaR	03/29/2014		1.220	0.00	0.00	0.00	50,000.00
37148	FHLMC-WF		3137EADP1	03/07/2014	03/10/2014	03/07/2014	INTR	.875	0.00	-5,833.33	-37,916.67	0.00
			1	03/07/2018	UyenL	03/07/2014		1.400	0.00	0.00	0.00	43,750.00
37182	FHLMC-WF		3137EADJ5	01/28/2014	01/29/2014	01/28/2014	INTR	1.000	0.00	-48,333.33	-1,666.67	0.00
			1	07/28/2017	UyenL	01/28/2014		1.145	0.00	0.00	0.00	50,000.00
INTR								.862	0.00	-54,166.66	-419,583.34	0.00
								.963	0.00	0.00	0.00	473,750.00
36956	FHLMC-CALL-GILFD		3134G3GL8		01/14/2014	01/13/2014	CALL	1.000	-4,950,000.00	-4,950,000.00	0.00	0.00
			1	10/13/2015	UyenL	01/13/2014		1.000	0.00	0.00	0.00	4,950,000.00
36957	FHLMC-CALL-WF		3134G3GC8		01/07/2014	01/06/2014	CALL	1.060	-5,000,000.00	-5,000,000.00	0.00	0.00
			1	01/06/2016	UyenL	01/06/2014		1.060	0.00	0.00	0.00	5,000,000.00
36961	FHLMC-CALL-UBC		3134G3JX9		01/31/2014	01/30/2014	CALL	.650	-10,000,000.00	-10,000,000.00	0.00	0.00
			1	01/30/2015	UyenL	01/30/2014		.650	0.00	0.00	0.00	10,000,000.00
36971	FHLMC-CALL-WF		3134G3KK5		01/28/2014	01/27/2014	CALL	1.100	-10,000,000.00	-10,000,000.00	0.00	0.00
			1	07/27/2016	UyenL	01/27/2014		1.100	0.00	0.00	0.00	10,000,000.00
CALL								.927	-29,950,000.00	-29,950,000.00	0.00	0.00
								.927	0.00	0.00	0.00	29,950,000.00
37174	FHLMC-WF		3137EADO9		01/07/2014	01/07/2014	PURC	.500	5,000,000.00	5,003,769.44	0.00	0.00
			1	05/13/2016	UyenL	01/08/2014		.500	0.00	3,769.44	0.00	-5,003,769.44
37182	FHLMC-WF		3137EADJ5		01/15/2014	01/15/2014	PURC	1.000	10,000,000.00	9,998,433.33	0.00	0.00
			1	07/28/2017	UyenL	01/22/2014		1.145	0.00	-1,566.67	0.00	-9,998,433.33
PURC								.833	15,000,000.00	15,002,202.77	0.00	0.00
								.930	0.00	2,202.77	0.00	-15,002,202.77
Inv Type: 30 FED HOME LOAN MORTGAGE CORP								.848	-39,950,000.00	-39,990,413.89	-516,458.34	0.00
								.914	0.00	2,202.77	-11,550.00	40,518,422.23
37179	FNMA-DISC-CITIG		313589D75		01/10/2014	01/10/2014	PURC	.070	20,000,000.00	19,991,016.67	0.00	0.00
			1	08/29/2014	UyenL	01/10/2014		.071	0.00	-8,983.33	0.00	-19,991,016.67
PURC								.070	20,000,000.00	19,991,016.67	0.00	0.00
								.071	0.00	-8,983.33	0.00	-19,991,016.67



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Inv Type: 41 FNMA DISCOUNT NOTES								.070	20,000,000.00	19,991,016.67	0.00	0.00
								.071	0.00	-8,983.33	0.00	-19,991,016.67
37180	FHLB-DISC-UBC		313385ZE9		01/10/2014	01/10/2014	PURC	.080	12,000,000.00	11,995,146.67	0.00	0.00
			1	07/11/2014	UyenL	01/10/2014		.081	0.00	-4,853.33	0.00	-11,995,146.67
PURC								.080	12,000,000.00	11,995,146.67	0.00	0.00
								.081	0.00	-4,853.33	0.00	-11,995,146.67
Inv Type: 43 FHLB DISCOUNT NOTES								.080	12,000,000.00	11,995,146.67	0.00	0.00
								.081	0.00	-4,853.33	0.00	-11,995,146.67
37145	NCD-UBOC-UBC		905269FT8		02/24/2014	02/21/2014	MAT	.200	-16,000,000.00	-16,000,000.00	-13,244.44	0.00
			1	02/21/2014	UyenL	02/21/2014		.200	0.00	0.00	0.00	16,013,244.44
37147	NCD-UBOC-UBC		905269FX9		02/25/2014	02/24/2014	MAT	.190	-10,000,000.00	-10,000,000.00	-7,758.33	0.00
			1	02/24/2014	UyenL	02/24/2014		.190	0.00	0.00	0.00	10,007,758.33
37157	NCD-UBOC-UBC		905269GQ3		02/25/2014	02/24/2014	MAT	.180	-25,000,000.00	-25,000,000.00	-14,875.00	0.00
			1	02/24/2014	UyenL	02/24/2014		.180	0.00	0.00	0.00	25,014,875.00
MAT								.188	-51,000,000.00	-51,000,000.00	-35,877.77	0.00
								.188	0.00	0.00	0.00	51,035,877.77
37190	NCD-UBOC-UBC		905269KF2		01/22/2014	01/22/2014	PURC	.200	13,000,000.00	13,000,000.00	0.00	0.00
			1	07/01/2014	UdayaR	01/22/2014		.200	0.00	0.00	0.00	-13,000,000.00
37194	NCD-UBOC-UBC		905269KT2		02/24/2014	02/24/2014	PURC	.170	20,000,000.00	20,000,000.00	0.00	0.00
			1	07/01/2014	UyenL	02/25/2014		.170	0.00	0.00	0.00	-20,000,000.00
37195	NCD-UBOC-UBC		905269LL8		03/26/2014	03/26/2014	PURC	.140	30,000,000.00	30,000,000.00	0.00	0.00
			1	07/01/2014	FrancesT	03/26/2014		.140	0.00	0.00	0.00	-30,000,000.00
PURC								.162	63,000,000.00	63,000,000.00	0.00	0.00
								.162	0.00	0.00	0.00	-63,000,000.00
Inv Type: 71 Negotiable Certificate of Depo								.174	12,000,000.00	12,000,000.00	-35,877.77	0.00
								.174	0.00	0.00	0.00	-11,964,122.23
37144	CP-DISC-UBS FIN DEL		90262DB79		02/10/2014	02/07/2014	AMRT	.185	0.00	6,988.89	0.00	0.00
			1	02/07/2014	UdayaR	02/07/2014		.188	0.00	0.00	-6,988.89	0.00
37155	CP-DISC-UBS FIN DEL		90262DBQ7		02/25/2014	02/24/2014	AMRT	.160	0.00	4,222.22	0.00	0.00
			1	02/24/2014	UyenL	02/24/2014		.162	0.00	0.00	-4,222.22	0.00
37156	CP-DISC-TOYOTA-TOY		89233HBQ6		02/25/2014	02/24/2014	AMRT	.150	0.00	8,133.33	0.00	0.00
			1	02/24/2014	UyenL	02/24/2014		.152	0.00	0.00	-8,133.33	0.00
37159	CP-DISC-TOYOTA-TOY		89233HC77		03/10/2014	03/07/2014	AMRT	.160	0.00	5,644.44	0.00	0.00
			1	03/07/2014	UyenL	03/07/2014		.162	0.00	0.00	-5,644.44	0.00
37162	CP-DISC-GE CAPITAL		36959JCM3		03/24/2014	03/21/2014	AMRT	.130	0.00	4,723.33	0.00	0.00



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			1	03/21/2014	UyenL	03/21/2014		.132	0.00	0.00	-4,723.33	0.00
37172	CP-DISC-TOYOTA-TOY		89233HBQ6		02/25/2014	02/24/2014	AMRT	.200	0.00	5,288.89	0.00	0.00
			1	02/24/2014	UyenL	02/24/2014		.203	0.00	0.00	-5,288.89	0.00
AMRT								.160	0.00	35,001.10	0.00	0.00
								.162	0.00	0.00	-35,001.10	0.00
37144	CP-DISC-UBS FIN DEL		90262DB79		02/10/2014	02/07/2014	MAT	.185	-10,000,000.00	-10,000,000.00	0.00	0.00
			1	02/07/2014	UdayaR	02/07/2014		.188	0.00	0.00	0.00	10,000,000.00
37155	CP-DISC-UBS FIN DEL		90262DBQ7		02/25/2014	02/24/2014	MAT	.160	-7,600,000.00	-7,600,000.00	0.00	0.00
			1	02/24/2014	UyenL	02/24/2014		.162	0.00	0.00	0.00	7,600,000.00
37156	CP-DISC-TOYOTA-TOY		89233HBQ6		02/25/2014	02/24/2014	MAT	.150	-16,000,000.00	-16,000,000.00	0.00	0.00
			1	02/24/2014	UyenL	02/24/2014		.152	0.00	0.00	0.00	16,000,000.00
37159	CP-DISC-TOYOTA-TOY		89233HC77		03/10/2014	03/07/2014	MAT	.160	-10,000,000.00	-10,000,000.00	0.00	0.00
			1	03/07/2014	UyenL	03/07/2014		.162	0.00	0.00	0.00	10,000,000.00
37162	CP-DISC-GE CAPITAL		36959JCM3		03/24/2014	03/21/2014	MAT	.130	-12,000,000.00	-12,000,000.00	0.00	0.00
			1	03/21/2014	UyenL	03/21/2014		.132	0.00	0.00	0.00	12,000,000.00
37172	CP-DISC-TOYOTA-TOY		89233HBQ6		02/25/2014	02/24/2014	MAT	.200	-7,000,000.00	-7,000,000.00	0.00	0.00
			1	02/24/2014	UyenL	02/24/2014		.203	0.00	0.00	0.00	7,000,000.00
MAT								.160	-62,600,000.00	-62,600,000.00	0.00	0.00
								.162	0.00	0.00	0.00	62,600,000.00
37173	CP-DISC-GE CAPITAL		36959JG15		01/03/2014	01/03/2014	PURC	.180	20,000,000.00	19,982,100.00	0.00	0.00
			1	07/01/2014	UyenL	01/03/2014		.183	0.00	-17,900.00	0.00	-19,982,100.00
37177	CP-DISC-GE CAPITAL		36959JHR7		01/08/2014	01/08/2014	PURC	.200	18,000,000.00	17,977,100.00	0.00	0.00
			1	08/25/2014	UyenL	01/08/2014		.203	0.00	-22,900.00	0.00	-17,977,100.00
37178	CP-DISC-GE CAPITAL		36959JHV8		01/10/2014	01/10/2014	PURC	.200	11,000,000.00	10,985,883.33	0.00	0.00
			1	08/29/2014	UyenL	01/10/2014		.203	0.00	-14,116.67	0.00	-10,985,883.33
37186	CP-DISC-UBS FIN DEL		90262DHF5		01/17/2014	01/17/2014	PURC	.230	12,000,000.00	11,983,900.00	0.00	0.00
			1	08/15/2014	UyenL	01/17/2014		.233	0.00	-16,100.00	0.00	-11,983,900.00
37187	CP-DISC-UBS FIN DEL		90262DHR9		01/17/2014	01/17/2014	PURC	.230	20,000,000.00	19,971,888.89	0.00	0.00
			1	08/25/2014	UyenL	01/17/2014		.233	0.00	-28,111.11	0.00	-19,971,888.89
37188	CP-DISC-TOYOTA-TOY		89233HH80		01/21/2014	01/21/2014	PURC	.200	15,000,000.00	14,983,416.67	0.00	0.00
			1	08/08/2014	UdayaR	01/21/2014		.200	0.00	-16,583.33	0.00	-14,983,416.67
37189	CP-DISC-TOYOTA-TOY		89233HD43		01/22/2014	01/22/2014	PURC	.110	7,000,000.00	6,998,460.00	0.00	0.00
			1	04/04/2014	UdayaR	01/22/2014		.112	0.00	-1,540.00	0.00	-6,998,460.00
37192	CP-DISC-UBS FIN DEL		90262DHN8		01/30/2014	01/30/2014	PURC	.225	15,000,000.00	14,980,875.00	0.00	0.00
			1	08/22/2014	UyenL	01/30/2014		.228	0.00	-19,125.00	0.00	-14,980,875.00
37193	CP-DISC-GE CAPITAL		36959JG15		01/30/2014	01/30/2014	PURC	.170	8,000,000.00	7,994,257.78	0.00	0.00



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			1	07/01/2014	UyenL	01/30/2014		.172	0.00	-5,742.22	0.00	-7,994,257.78
PURC								.201	126,000,000.00	125,857,881.67	0.00	0.00
								.203	0.00	-142,118.33	0.00	-125,857,881.67
Inv Type: 82 COMMERCIAL PAPER, DISCOUNT								.180	63,400,000.00	63,292,882.77	0.00	0.00
								.183	0.00	-142,118.33	-35,001.10	-63,257,881.67
36510	BLACKROCK LIQUIDITY		09248U700	01/01/2014	01/07/2014	12/31/2013	INTR	.014	0.00	0.00	-1.23	0.00
			1	04/01/2014	UyenL	01/01/2014		.014	0.00	0.00	0.00	1.23
36510	BLACKROCK LIQUIDITY		09248U700	02/01/2014	02/04/2014	01/31/2014	INTR	.011	0.00	0.00	-0.93	0.00
			1	04/01/2014	UyenL	02/01/2014		.011	0.00	0.00	0.00	0.93
36510	BLACKROCK LIQUIDITY		09248U700	03/03/2014	03/06/2014	02/28/2014	INTR	.011	0.00	0.00	-0.84	0.00
			1	04/01/2014	UyenL	03/03/2014		.011	0.00	0.00	0.00	0.84
36511	MORGAN STANLEY INST		61747C707	01/01/2014	01/07/2014	12/31/2013	INTR	.040	0.00	0.00	-3.41	0.00
			1	04/01/2014	UyenL	01/01/2014		.040	0.00	0.00	0.00	3.41
36511	MORGAN STANLEY INST		61747C707	02/01/2014	02/04/2014	01/31/2014	INTR	.040	0.00	0.00	-3.41	0.00
			1	04/01/2014	UyenL	02/01/2014		.040	0.00	0.00	0.00	3.41
36511	MORGAN STANLEY INST		61747C707	03/03/2014	03/06/2014	02/28/2014	INTR	.040	0.00	0.00	-3.08	0.00
			1	04/01/2014	UyenL	03/03/2014		.040	0.00	0.00	0.00	3.08
36512	FEDERATED GOVT OBLI		VP6000104	01/01/2014	01/07/2014	12/31/2013	INTR	.010	0.00	0.00	-0.73	0.00
			1	04/01/2014	UyenL	01/01/2014		.010	0.00	0.00	0.00	0.73
36512	FEDERATED GOVT OBLI		VP6000104	02/01/2014	02/04/2014	01/31/2014	INTR	.010	0.00	0.00	-0.75	0.00
			1	04/01/2014	UyenL	02/01/2014		.010	0.00	0.00	0.00	0.75
36512	FEDERATED GOVT OBLI		VP6000104	03/03/2014	03/06/2014	02/28/2014	INTR	.010	0.00	0.00	-0.66	0.00
			1	04/01/2014	UyenL	03/03/2014		.010	0.00	0.00	0.00	0.66
INTR								.021	0.00	0.00	-15.04	0.00
								.021	0.00	0.00	0.00	15.04
Inv Type: 97 WFB MONEY MARKET FUND								.021	0.00	0.00	-15.04	0.00
								.021	0.00	0.00	0.00	15.04
32936	STATE INVESTMT POOL				01/08/2014	01/08/2014	PSAL	.231	-10,000,000.00	-10,000,000.00	0.00	0.00
			1	04/01/2014	UyenL	01/08/2014		.231	0.00	0.00	0.00	10,000,000.00
32936	STATE INVESTMT POOL				01/16/2014	01/16/2014	PSAL	.231	-28,409.51	-28,409.51	0.00	0.00
			1	04/01/2014	UyenL	01/16/2014		.231	0.00	0.00	0.00	28,409.51
32936	STATE INVESTMT POOL				01/17/2014	01/17/2014	PSAL	.231	-9,000,000.00	-9,000,000.00	0.00	0.00
			1	04/01/2014	UyenL	01/17/2014		.231	0.00	0.00	0.00	9,000,000.00
32936	STATE INVESTMT POOL				01/21/2014	01/21/2014	PSAL	.231	-5,000,000.00	-5,000,000.00	0.00	0.00
			1	04/01/2014	UdayaR	01/21/2014		.231	0.00	0.00	0.00	5,000,000.00
32936	STATE INVESTMT POOL				02/10/2014	02/10/2014	PSAL	.231	-18,000,000.00	-18,000,000.00	0.00	0.00



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 1/1/2014 To Date: 3/31/2014

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City of San Jose

Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value	Book Value	(Interest)	(Gain) / Loss	
									Original Face	Prem / (Disc)	Amort / (Accret)	Settlement	
			1	04/01/2014	UdayaR	02/10/2014		.231	0.00	0.00	0.00	18,000,000.00	
32936	STATE INVESTMT POOL					02/25/2014	02/25/2014	PSAL	.231	-2,000,000.00	-2,000,000.00	0.00	0.00
			1	04/01/2014	UyenL	02/25/2014		.231	0.00	0.00	0.00	2,000,000.00	
32936	STATE INVESTMT POOL					03/26/2014	03/26/2014	PSAL	.231	-9,000,000.00	-9,000,000.00	0.00	0.00
			1	04/01/2014	FrancesT	03/26/2014		.231	0.00	0.00	0.00	9,000,000.00	
37042	SJ FINANCING AUTHOR					01/08/2014	01/08/2014	PSAL	.231	-10,000,000.00	-10,000,000.00	0.00	0.00
			1	04/01/2014	UyenL	01/08/2014		.231	0.00	0.00	0.00	10,000,000.00	
37042	SJ FINANCING AUTHOR					01/16/2014	01/16/2014	PSAL	.231	-1,016,491.70	-1,016,491.70	0.00	0.00
			1	04/01/2014	UyenL	01/16/2014		.231	0.00	0.00	0.00	1,016,491.70	
37042	SJ FINANCING AUTHOR					01/17/2014	01/17/2014	PSAL	.231	-20,000,000.00	-20,000,000.00	0.00	0.00
			1	04/01/2014	UyenL	01/17/2014		.231	0.00	0.00	0.00	20,000,000.00	
37042	SJ FINANCING AUTHOR					01/21/2014	01/21/2014	PSAL	.231	-5,000,000.00	-5,000,000.00	0.00	0.00
			1	04/01/2014	UdayaR	01/21/2014		.231	0.00	0.00	0.00	5,000,000.00	
37042	SJ FINANCING AUTHOR					01/24/2014	01/24/2014	PSAL	.231	-11,000,000.00	-11,000,000.00	0.00	0.00
			1	04/01/2014	UdayaR	01/24/2014		.231	0.00	0.00	0.00	11,000,000.00	
37042	SJ FINANCING AUTHOR					01/28/2014	01/28/2014	PSAL	.231	-2,000,000.00	-2,000,000.00	0.00	0.00
			1	04/01/2014	UyenL	01/28/2014		.231	0.00	0.00	0.00	2,000,000.00	
37042	SJ FINANCING AUTHOR					01/30/2014	01/30/2014	PSAL	.231	-6,000,000.00	-6,000,000.00	0.00	0.00
			1	04/01/2014	UyenL	01/30/2014		.231	0.00	0.00	0.00	6,000,000.00	
37042	SJ FINANCING AUTHOR					02/07/2014	02/07/2014	PSAL	.231	-4,000,000.00	-4,000,000.00	0.00	0.00
			1	04/01/2014	UyenL	02/07/2014		.231	0.00	0.00	0.00	4,000,000.00	
37042	SJ FINANCING AUTHOR					02/10/2014	02/10/2014	PSAL	.231	-31,000,000.00	-31,000,000.00	0.00	0.00
			1	04/01/2014	UdayaR	02/10/2014		.231	0.00	0.00	0.00	31,000,000.00	
37042	SJ FINANCING AUTHOR					02/14/2014	02/14/2014	PSAL	.231	-4,000,000.00	-4,000,000.00	0.00	0.00
			1	04/01/2014	UdayaR	02/14/2014		.231	0.00	0.00	0.00	4,000,000.00	
37042	SJ FINANCING AUTHOR					03/07/2014	03/07/2014	PSAL	.231	-2,000,000.00	-2,000,000.00	0.00	0.00
			1	04/01/2014	UyenL	03/07/2014		.231	0.00	0.00	0.00	2,000,000.00	
37042	SJ FINANCING AUTHOR					03/13/2014	03/13/2014	PSAL	.231	-6,000,000.00	-6,000,000.00	0.00	0.00
			1	04/01/2014	UyenL	03/13/2014		.231	0.00	0.00	0.00	6,000,000.00	
37042	SJ FINANCING AUTHOR					03/17/2014	03/17/2014	PSAL	.231	-2,000,000.00	-2,000,000.00	0.00	0.00
			1	04/01/2014	UyenL	03/17/2014		.231	0.00	0.00	0.00	2,000,000.00	
37042	SJ FINANCING AUTHOR					03/26/2014	03/26/2014	PSAL	.231	-9,000,000.00	-9,000,000.00	0.00	0.00
			1	04/01/2014	FrancesT	03/26/2014		.231	0.00	0.00	0.00	9,000,000.00	
PSAL								.231	-166,044,901.21	-166,044,901.21	0.00	0.00	
								.231	0.00	0.00	0.00	166,044,901.21	
32936	STATE INVESTMT POOL					01/15/2014	01/15/2014	PURC	.231	28,409.51	28,409.51	0.00	0.00



DETAIL TRANSACTION REPORT - FIXED INCOME

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Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value	Book Value	(Interest)	(Gain) / Loss	
									Original Face	Prem / (Disc)	Amort / (Accret)	Settlement	
			1	04/01/2014	UyenL	01/15/2014		.231	0.00	0.00	0.00	-28,409.51	
32936	STATE INVESTMT POOL					01/22/2014	01/22/2014	PURC	.231	28,000,000.00	28,000,000.00	0.00	0.00
			1	04/01/2014	UdayaR	01/22/2014		.231	0.00	0.00	0.00	-28,000,000.00	
32936	STATE INVESTMT POOL					03/04/2014	03/04/2014	PURC	.231	10,000,000.00	10,000,000.00	0.00	0.00
			1	04/01/2014	UyenL	03/04/2014		.231	0.00	0.00	0.00	-10,000,000.00	
32936	STATE INVESTMT POOL					03/18/2014	03/18/2014	PURC	.231	6,000,000.00	6,000,000.00	0.00	0.00
			1	04/01/2014	FrancesT	03/18/2014		.231	0.00	0.00	0.00	-6,000,000.00	
32936	STATE INVESTMT POOL					03/28/2014	03/28/2014	PURC	.231	6,000,000.00	6,000,000.00	0.00	0.00
			1	04/01/2014	UdayaR	03/28/2014		.231	0.00	0.00	0.00	-6,000,000.00	
37042	SJ FINANCING AUTHOR					01/02/2014	01/02/2014	PURC	.231	9,500,000.00	9,500,000.00	0.00	0.00
			1	04/01/2014	UyenL	01/02/2014		.231	0.00	0.00	0.00	-9,500,000.00	
37042	SJ FINANCING AUTHOR					01/14/2014	01/14/2014	PURC	.231	16,000,000.00	16,000,000.00	0.00	0.00
			1	04/01/2014	UyenL	01/14/2014		.231	0.00	0.00	0.00	-16,000,000.00	
37042	SJ FINANCING AUTHOR					01/15/2014	01/15/2014	PURC	.231	16,491.70	16,491.70	0.00	0.00
			1	04/01/2014	UyenL	01/15/2014		.231	0.00	0.00	0.00	-16,491.70	
37042	SJ FINANCING AUTHOR					01/22/2014	01/22/2014	PURC	.231	45,500,000.00	45,500,000.00	0.00	0.00
			1	04/01/2014	UdayaR	01/22/2014		.231	0.00	0.00	0.00	-45,500,000.00	
37042	SJ FINANCING AUTHOR					01/31/2014	01/31/2014	PURC	.231	7,000,000.00	7,000,000.00	0.00	0.00
			1	04/01/2014	UyenL	01/31/2014		.231	0.00	0.00	0.00	-7,000,000.00	
37042	SJ FINANCING AUTHOR					02/03/2014	02/03/2014	PURC	.231	7,000,000.00	7,000,000.00	0.00	0.00
			1	04/01/2014	UyenL	02/03/2014		.231	0.00	0.00	0.00	-7,000,000.00	
37042	SJ FINANCING AUTHOR					02/19/2014	02/19/2014	PURC	.231	10,000,000.00	10,000,000.00	0.00	0.00
			1	04/01/2014	UyenL	02/19/2014		.231	0.00	0.00	0.00	-10,000,000.00	
37042	SJ FINANCING AUTHOR					02/21/2014	02/21/2014	PURC	.231	4,000,000.00	4,000,000.00	0.00	0.00
			1	04/01/2014	UyenL	02/21/2014		.231	0.00	0.00	0.00	-4,000,000.00	
37042	SJ FINANCING AUTHOR					02/27/2014	02/27/2014	PURC	.231	15,000,000.00	15,000,000.00	0.00	0.00
			1	04/01/2014	UyenL	02/27/2014		.231	0.00	0.00	0.00	-15,000,000.00	
37042	SJ FINANCING AUTHOR					02/28/2014	02/28/2014	PURC	.231	4,000,000.00	4,000,000.00	0.00	0.00
			1	04/01/2014	UyenL	02/28/2014		.231	0.00	0.00	0.00	-4,000,000.00	
37042	SJ FINANCING AUTHOR					03/14/2014	03/14/2014	PURC	.231	5,000,000.00	5,000,000.00	0.00	0.00
			1	04/01/2014	UyenL	03/14/2014		.231	0.00	0.00	0.00	-5,000,000.00	
37042	SJ FINANCING AUTHOR					03/25/2014	03/25/2014	PURC	.231	10,000,000.00	10,000,000.00	0.00	0.00
			1	04/01/2014	FrancesT	03/25/2014		.231	0.00	0.00	0.00	-10,000,000.00	
PURC									.231	183,044,901.21	183,044,901.21	0.00	0.00
									.231	0.00	0.00	0.00	-183,044,901.21
32936	STATE INVESTMT POOL			03/31/2014	04/15/2014	03/31/2014		INTR	.231	0.00	0.00	-22,676.05	0.00



DETAIL TRANSACTION REPORT - FIXED INCOME

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			1	04/01/2014	UyenL	03/31/2014		.231	0.00	0.00	0.00	22,676.05
37042	SJ FINANCING AUTHOR			03/31/2014	04/15/2014	03/31/2014	INTR	.231	0.00	0.00	-16,277.47	0.00
			1	04/01/2014	UyenL	03/31/2014		.231	0.00	0.00	0.00	16,277.47
INTR								.231	0.00	0.00	-38,953.52	0.00
								.231	0.00	0.00	0.00	38,953.52
Inv Type: 99 PASSBOOK & STATE POOL								.231	17,000,000.00	17,000,000.00	-38,953.52	0.00
								.231	0.00	0.00	0.00	-16,961,046.48
							Subtotal	.408	124,450,000.00	123,856,488.47	-1,347,708.84	0.00
								.450	0.00	-477,968.89	-58,001.10	-122,450,778.53
Fund: 57 AIRPORT 2007A AMT BOND PROCEEDS												
37053	FEDERATED GOVT OBLI		VP6000104	01/01/2014	01/02/2014	12/31/2013	INTR	.010	0.00	0.00	-222.76	0.00
			57	04/01/2014	UyenL	01/01/2014		.010	0.00	0.00	0.00	222.76
37053	FEDERATED GOVT OBLI		VP6000104	02/01/2014	02/03/2014	01/31/2014	INTR	.010	0.00	0.00	-215.57	0.00
			57	04/01/2014	UyenL	02/01/2014		.010	0.00	0.00	0.00	215.57
37053	FEDERATED GOVT OBLI		VP6000104	03/03/2014	03/06/2014	02/28/2014	INTR	.010	0.00	0.00	-181.69	0.00
			57	04/01/2014	UyenL	03/03/2014		.010	0.00	0.00	0.00	181.69
INTR								.010	0.00	0.00	-620.02	0.00
								.010	0.00	0.00	0.00	620.02
37053	FEDERATED GOVT OBLI		VP6000104		01/02/2014	01/02/2014	PURC	.010	222.76	222.76	0.00	0.00
			57	04/01/2014	UyenL	01/02/2014		.010	0.00	0.00	0.00	-222.76
37053	FEDERATED GOVT OBLI		VP6000104		02/03/2014	02/03/2014	PURC	.010	215.57	215.57	0.00	0.00
			57	04/01/2014	UyenL	02/03/2014		.010	0.00	0.00	0.00	-215.57
37053	FEDERATED GOVT OBLI		VP6000104		03/06/2014	03/03/2014	PURC	.010	181.69	181.69	0.00	0.00
			57	04/01/2014	UyenL	03/03/2014		.010	0.00	0.00	0.00	-181.69
PURC								.010	620.02	620.02	0.00	0.00
								.010	0.00	0.00	0.00	-620.02
37053	FEDERATED GOVT OBLI		VP6000104		01/08/2014	01/08/2014	PSAL	.010	-537,348.31	-537,348.31	0.00	0.00
			57	04/01/2014	UyenL	01/08/2014		.010	0.00	0.00	0.00	537,348.31
37053	FEDERATED GOVT OBLI		VP6000104		01/15/2014	01/15/2014	PSAL	.010	-786,431.03	-786,431.03	0.00	0.00
			57	04/01/2014	UyenL	01/15/2014		.010	0.00	0.00	0.00	786,431.03
37053	FEDERATED GOVT OBLI		VP6000104		02/05/2014	02/05/2014	PSAL	.010	-1,405,953.25	-1,405,953.25	0.00	0.00
			57	04/01/2014	UyenL	02/05/2014		.010	0.00	0.00	0.00	1,405,953.25
37053	FEDERATED GOVT OBLI		VP6000104		02/13/2014	02/13/2014	PSAL	.010	-27,184.50	-27,184.50	0.00	0.00
			57	04/01/2014	UdayaR	02/13/2014		.010	0.00	0.00	0.00	27,184.50



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37053	FEDERATED GOVT OBLI		VP6000104		03/06/2014	03/06/2014	PSAL	.010	-466,219.51	-466,219.51	0.00	0.00
			57	04/01/2014	UyenL	03/06/2014		.010	0.00	0.00	0.00	466,219.51
37053	FEDERATED GOVT OBLI		VP6000104		03/18/2014	03/18/2014	PSAL	.010	-79,642.41	-79,642.41	0.00	0.00
			57	04/01/2014	FrancesT	03/18/2014		.010	0.00	0.00	0.00	79,642.41
PSAL								.010	-3,302,779.01	-3,302,779.01	0.00	0.00
								.010	0.00	0.00	0.00	3,302,779.01
Inv Type: 97 WFB MONEY MARKET FUND								.010	-3,302,158.99	-3,302,158.99	-620.02	0.00
								.010	0.00	0.00	0.00	3,302,779.01
							Subtotal	.010	-3,302,158.99	-3,302,158.99	-620.02	0.00
								.010	0.00	0.00	0.00	3,302,779.01
Fund: 58 AIRPORT 2007B NON-AMT BOND PROCE												
37054	FEDERATED GOVT OBLI		VP6000104	01/01/2014	01/02/2014	12/31/2013	INTR	.010	0.00	0.00	-136.52	0.00
			58	04/01/2014	UyenL	01/01/2014		.010	0.00	0.00	0.00	136.52
37054	FEDERATED GOVT OBLI		VP6000104	02/01/2014	02/03/2014	01/31/2014	INTR	.010	0.00	0.00	-136.52	0.00
			58	04/01/2014	UyenL	02/01/2014		.010	0.00	0.00	0.00	136.52
37054	FEDERATED GOVT OBLI		VP6000104	03/03/2014	03/06/2014	02/28/2014	INTR	.010	0.00	0.00	-123.31	0.00
			58	04/01/2014	UyenL	03/03/2014		.010	0.00	0.00	0.00	123.31
INTR								.010	0.00	0.00	-396.35	0.00
								.010	0.00	0.00	0.00	396.35
37054	FEDERATED GOVT OBLI		VP6000104		01/02/2014	01/02/2014	PURC	.010	136.52	136.52	0.00	0.00
			58	04/01/2014	UyenL	01/02/2014		.010	0.00	0.00	0.00	-136.52
37054	FEDERATED GOVT OBLI		VP6000104		02/03/2014	02/03/2014	PURC	.010	136.52	136.52	0.00	0.00
			58	04/01/2014	UyenL	02/03/2014		.010	0.00	0.00	0.00	-136.52
37054	FEDERATED GOVT OBLI		VP6000104		03/06/2014	03/03/2014	PURC	.010	123.31	123.31	0.00	0.00
			58	04/01/2014	UyenL	03/03/2014		.010	0.00	0.00	0.00	-123.31
PURC								.010	396.35	396.35	0.00	0.00
								.010	0.00	0.00	0.00	-396.35
37054	FEDERATED GOVT OBLI		VP6000104		03/18/2014	03/18/2014	PSAL	.010	-6,663,718.75	-6,663,718.75	0.00	0.00
			58	04/01/2014	FrancesT	03/18/2014		.010	0.00	0.00	0.00	6,663,718.75
PSAL								.010	-6,663,718.75	-6,663,718.75	0.00	0.00
								.010	0.00	0.00	0.00	6,663,718.75
Inv Type: 97 WFB MONEY MARKET FUND								.010	-6,663,322.40	-6,663,322.40	-396.35	0.00
								.010	0.00	0.00	0.00	6,663,718.75



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 1/1/2014 To Date: 3/31/2014

Date Basis: Settlement

Run: 04/15/2014 10:02:10 AM

Reporting Currency: Local

City of San Jose

Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
Subtotal								.010	-6,663,322.40	-6,663,322.40	-396.35	0.00
								.010	0.00	0.00	0.00	6,663,718.75
Grand Total			Count 160					.374	114,484,518.61	113,891,007.08	-1,348,725.21	0.00
								.413	0.00	-477,968.89	-58,001.10	-112,484,280.77



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 1/1/2014 To Date: 3/31/2014

Date Basis: Settlement

Run: 04/15/2014 10:02:10 AM

Reporting Currency: Local

City of San Jose

SUMMARY

Assets	Yield	Par Value	Original Face	Book Value	Prem / (Disc)	Amort / (Accret)	(Interest)	(Gain) / Loss	Settlement
AMRT	.385	0.00	0.00	58,001.10	0.00	-58,001.10	0.00	0.00	0.00
CALL	.927	-29,950,000.00	0.00	-29,950,000.00	0.00	0.00	0.00	0.00	29,950,000.00
INTR	.564	0.00	0.00	-173,543.74	0.00	0.00	-1,153,472.44	0.00	1,327,016.18
MAT	.321	-163,600,000.00	0.00	-163,600,000.00	0.00	0.00	-195,252.77	0.00	163,795,252.77
PSAL	.218	-176,011,398.97	0.00	-176,011,398.97	0.00	0.00	0.00	0.00	176,011,398.97
PURC	.305	484,045,917.58	0.00	483,567,948.69	-477,968.89	0.00	0.00	0.00	-483,567,948.69
Totals :	.413	114,484,518.61	0.00	113,891,007.08	-477,968.89	-58,001.10	-1,348,725.21	0.00	-112,484,280.77

CITY OF SAN JOSE
 TREASURY DIVISION

BROKER PURCHASE DISTRIBUTION
 01/01/14 THROUGH 03/31/14

PAGE: 1
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ALL FUNDS					(ABSOLUTE)
CODE	BROKER NAME	TRANSACTIONS	ASSETS	LIABILITIES	TOTAL
132	CITIGROUP GLOBAL MARKETS INC.	1	19,991,016.67		19,991,016.67
186	GILFORD SECURITIES INC.	1	14,985,175.00		14,985,175.00
187	GENERAL ELECTRIC CAPITAL CORP	4	56,939,341.11		56,939,341.11
415	STATE INVESTMENT POOL	17	183,044,901.21		183,044,901.21
436	TOYOTA FINANCIAL SERVICES	2	21,981,876.67		21,981,876.67
441	UBS FINANCIAL SERVICES INC.	3	46,936,663.89		46,936,663.89
445	UNION BANK OF CALIFORNIA	4	74,995,146.67		74,995,146.67
451	WELLS FARGO BANK - INVESTMENTS	13	64,693,827.47		64,693,827.47
	GRAND TOTALS	45	483,567,948.69		483,567,948.69



CITY OF SAN JOSE
Public Safety, Finance &
Strategic Support Committee

Independent Accountant's Report on
Applying Agreed-Upon Procedures

As of December 31, 2013

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

**Independent Accountant's Report on
Applying Agreed-Upon Procedures**

We have performed the procedures enumerated below, which were agreed to by the Finance Department of the City of San José (Finance Department) and the Office of the City Auditor of the City of San José (City Auditor), solely to assist you in evaluating whether the investments of the City of San José (City) within the City's pooled portfolio are in compliance with the City's Investment Policy and Finance Department procedures as of December 31, 2013. The City's management is responsible for the City's compliance with those requirements. This agreed-upon procedures engagement was conducted in accordance with attestation standards established by the American Institute of Certified Public Accountants. 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.

Our procedures and findings are as follows:

1. We obtained a copy of the FY 2013-14 Second Quarter Investment Report (Treasurer's Report), as of December 31, 2013 and agreed individual investments to supporting documentation such as custodian/bank statements obtained from the City and reconciled such to the Treasurer's Report.

Finding: No exceptions were noted as a result of applying our procedures.

2. We traced total investments listed on the Treasurer's Report to the City's general ledger.

Finding: No exceptions were noted as a result of applying our procedures.

3. We compared the investments listed in the Treasurer's Report as of December 31, 2013 to the types of investments authorized by the City's Investment Policy, dated September 10, 2013.

Finding: No exceptions were noted as a result of applying our procedures.

4. We compared the fair value of the investments listed in the Treasurer's Report as of December 31, 2013, to supporting documentation such as custodian/bank statements.

Finding: No exceptions were noted as a result of applying our procedures.

5. We read the Treasurer's Report 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 Treasurer's 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 Treasurer's 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 Treasurer's quarterly report states the compliance of the portfolio to the City's Investment Policy.
 - d. The Treasurer's 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 noted as a result of applying our procedures.

6. We compared the investments listed in the Treasurer's Report as of December 31, 2013, to the prohibited investments listed in the City's Investment Policy.

Finding: No exceptions were noted as a result of applying our procedures.

7. We calculated the totals (cost basis) for the investment types listed in the Treasurer's Report as of December 31, 2013, and compared those totals to the limitations imposed by the City's Investment Policy for specified investment types.

Finding: No exceptions were noted as a result of applying our procedures.

8. We agreed individual investment maturity dates listed in the Treasurer's Report as of December 31, 2013, to the custodian/bank statements and determine if they conform to the maturity requirements of the City's Investment Policy.

Finding: No exceptions were noted as a result of applying our procedures.

9. We obtained and read the third party custodial agreement(s) and broker/dealer agreement(s) in effect at the date of the Treasurer's 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 noted as a result of applying our procedures.

10. 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, 2013, 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, 2013.

11. 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 noted as a result of applying our procedures.

12. 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 noted as a result of applying our procedures.

13. We determined through inquiry and observation whether responsibilities for detail accounting records are separate from general ledger functions.

Finding: No exceptions were noted as a result of applying our procedures.

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

Finding: No exceptions were noted as a result of applying our procedures.

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

Finding: No exceptions were noted as a result of applying our procedures.

16. We determined through inquiry and document inspection whether reconciliations between physical counts and/or investment confirmations and detailed subsidiary records are prepared and reviewed by appropriate persons.

Finding: No exceptions were noted as a result of applying our procedures.

17. We determined through inquiry and document inspection whether investment income is periodically reviewed for accuracy by appropriate persons.

Finding: No exceptions were noted as a result of applying our procedures.

18. We determined through inquiry and document inspection whether reconciliations between detailed subsidiary records and general ledger control accounts are prepared and reviewed by appropriate persons.

Finding: No exceptions were noted as a result of applying our procedures.

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

Finding: No exceptions were noted as a result of applying our procedures.

We were not engaged to and did not conduct an audit, the objective of which would be the expression of an opinion 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, 2013. Accordingly, we do not express such an opinion. 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 City Management and is not intended to be and should not be used by anyone other than these specified parties.

Macias Gini & Connell LLP

Walnut Creek, California

March 26, 2014