



Memorandum

TO: HONORABLE MAYOR AND
CITY COUNCIL

FROM: Julia H. Cooper

**SUBJECT: INVESTMENT REPORT FOR
THE QUARTER ENDED
SEPTEMBER 30, 2016**

DATE: November 1, 2016

Approved

Date

November 2, 2016

Transmitted herewith is the City's Investment Report for the quarter ended September 30, 2016. To meet the reporting requirements set forth in the City of San Jose Investment Policy, an electronic version of this report will be posted on the City's website at <http://www.sanjoseca.gov/index.aspx?NID=759> and a hard copy will be on file at the City Clerk's Office located at 200 East Santa Clara Street.

This report will be distributed to the Public Safety, Finance and Strategic Support Committee (PSFSS) for discussion during its meeting on November 17, 2016 and will be agendaized through the PSFSS Committee to the City Council meeting on December 6, 2016.

Summary of portfolio performance and compliance for quarter ended September 30, 2016:

- Size of total portfolio: \$1,439,066,532
- Earned interest yield: 0.993%
- Weighted average days to maturity: 513 days
- Fiscal year-to-date net interest earnings: \$3,674,758
- No exceptions to the City's Investment Policy during this quarter

During the quarter, the City's external auditor, Grant Thornton LLP, evaluated the City's investment program for the year ended June 30, 2016. The Independent Accountant's Report on Applying Agreed-Upon Procedure is included herewith. The report noted no exceptions.

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

JULIA H. COOPER
Director of Finance

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

THIS PAGE IS INTENTIONALLY LEFT BLANK

**INVESTMENT REPORT FOR
THE QUARTER ENDED
SEPTEMBER 30, 2016**



Prepared by
Finance Department
Treasury Division

Julia H. Cooper
Director of Finance

**Investment Report for
The Quarter Ended
September 30, 2016**

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

Julia H. Cooper
Director of Finance

Derek Hansel
Assistant Director of Finance

Qianyu Sun
Principal Investment Officer

Investment Staff

Udaya Rajbhandari, Financial Analyst
Frances Tao, Senior Account Clerk

Special Assistance by

Chato Apor, Accountant I
Andrew Andrade, Administrative Assistant

**CITY OF SAN JOSE
INVESTMENT REPORTS FOR
THE QUARTER ENDED SEPTEMBER 30, 2016
TABLE OF CONTENTS**

LETTER OF TRANSMITTAL

SECTION A. PORTFOLIO STATISTICS

Portfolio Statistics – Quarter-to-Date

Portfolio Statistics – Year-to-Date

SECTION B. EARNED INCOME REPORTS

Earned Income Summary – Quarter-to-Date

Earned Income Detail – Year-to-Date

SECTION C. MARKET VALUE OF PORTFOLIO

SECTION D. DETAIL OF INVESTMENT ACTIVITY

Detail Transaction Report

Reconciliation of Investment Activities

Broker Purchase Distribution

SECTION E. INDEPENDENT ACCOUNTANT’S REPORT

Independent Accountant’s Report on Applying Agreed-Upon Procedures
as of June 30, 2016

THIS PAGE IS INTENTIONALLY LEFT BLANK

November 1, 2016

HONORABLE MAYOR and CITY COUNCIL

INVESTMENT REPORT FOR THE QUARTER ENDED SEPTEMBER 30, 2016

I am pleased to present this report of investment activity for the quarter ended September 30, 2016 in compliance with the reporting requirements set forth in the City of San José Investment Policy. The report presents information in the following major categories: Portfolio Statistics, Portfolio Performance, Compliance Reporting Requirements, Investment Trading Activity and Investment Strategy.

The information presented in the table below highlights the investment activity for the quarter ended September 30, 2016 as well as provides a comparison to the quarters ended June 30, 2016 and September 30, 2015.

INVESTMENT SUMMARY			
For the Quarter Ended	September 30, 2016	June 30, 2016	September 30, 2015
<u>Total Portfolio</u>			
Portfolio Value ^{(1) (2)}	\$1,439,066,532	\$1,674,472,517	\$1,347,293,617
Earned Interest Yield	0.993%	0.940%	0.738%
Dollar-weighted average yield			
Purchases	0.824%	0.815%	0.389%
Maturities	0.615%	0.503%	0.279%
Called Securities	1.648%	1.419%	0.508%
Sold Securities	N/A	N/A	N/A
Weighted avg. yield at end of period	1.033%	0.943%	0.758%
Weighted avg. days to maturity	513	472	484
<u>Portfolio Fund 1</u>			
Portfolio Value ^{(1) (2) (3)}	\$1,399,514,941	\$1,630,710,583	\$1,293,325,720
Earned Interest Yield	1.005%	0.952%	0.764%
Dollar-weighted average yield			
Purchases	0.831%	0.815%	0.399%
Maturities	0.615%	0.504%	0.282%
Called Securities	1.648%	1.419%	0.508%
Sold Securities	N/A	N/A	N/A
Weighted avg. yield at end of period	1.045%	0.953%	0.784%
Weighted avg. days to maturity	528	485	504

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 (\$235,451,613).

³ Total excludes other restricted funds required to be invested separately.

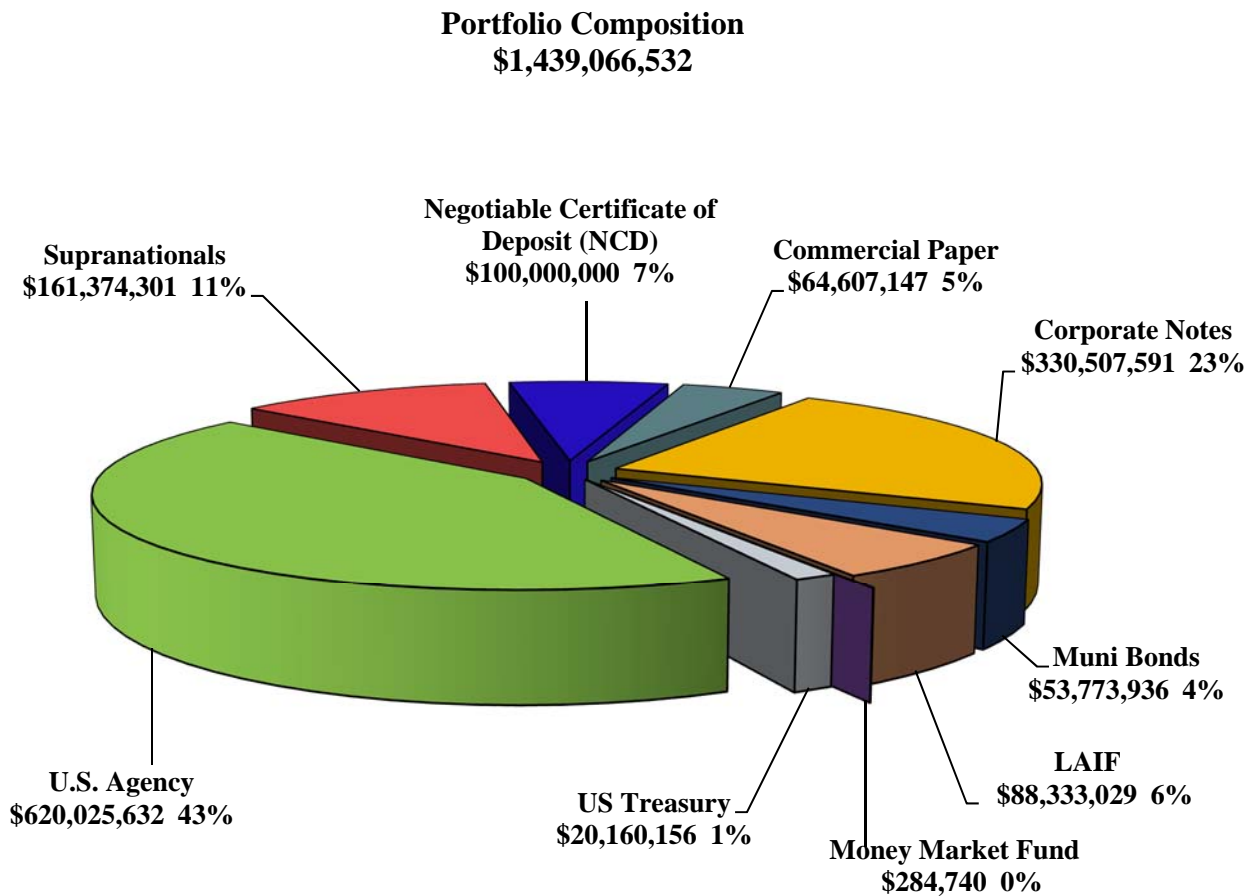
PORTFOLIO STATISTICS

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

Portfolio Composition

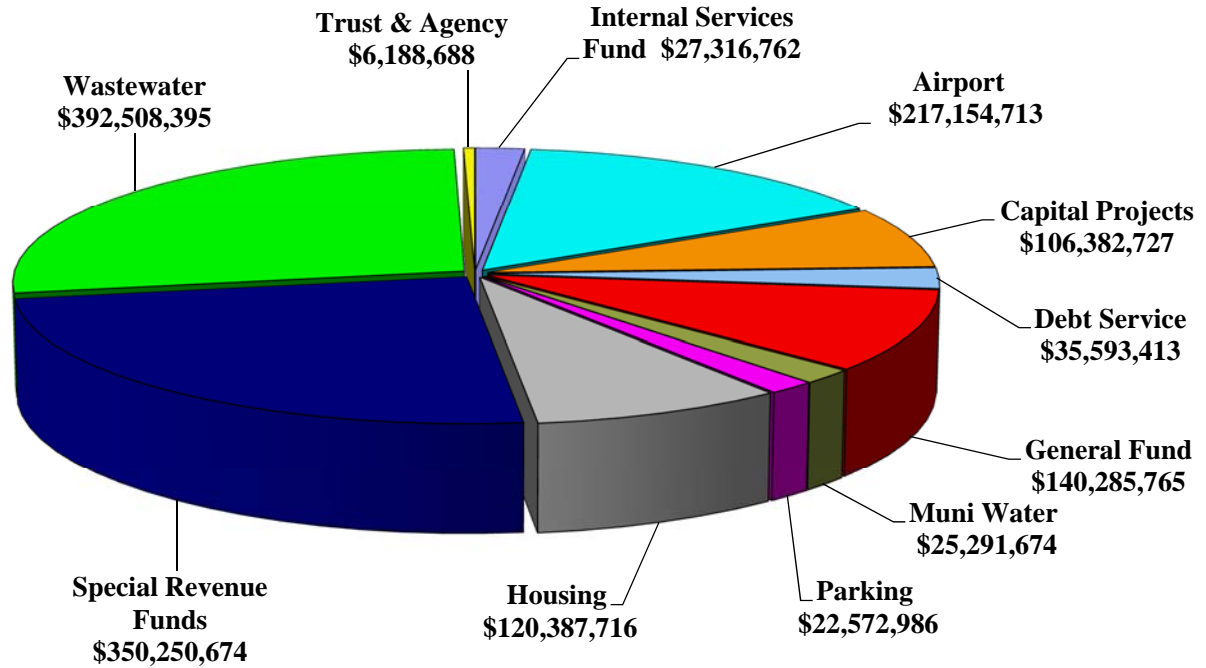
Within this section are snapshots of the City's total investment portfolio as of September 30, 2016.

The first graph shows the portfolio composition by investment type.



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

Balances by Fund Type
\$1,439,066,532

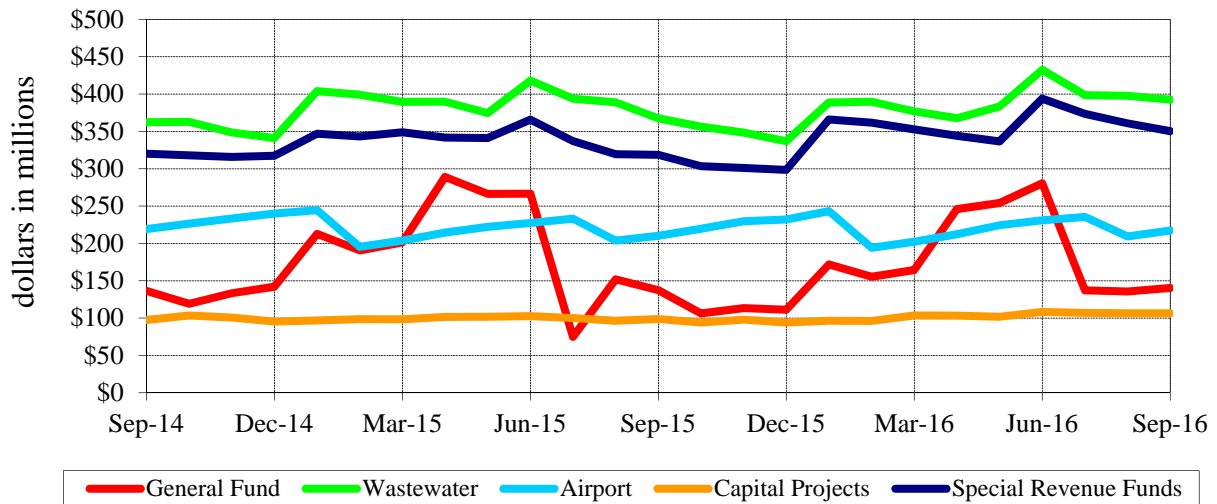


Total Balances per FMS	\$1,443,933,513
Deposit-in-Transit, Outstanding Checks ¹	<u>(4,866,981)</u>
Portfolio Balance Total	\$1,439,066,532

The following graph compares monthly balances of five largest 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
September 2014 – September 2016**



General Fund Balances

General Fund balances decreased by \$140 million during the quarter and ended with a balance of \$140 million as of September 30, 2016. Cash balances usually peak during the months of January and June when the bulk of property taxes are received. General Fund balances typically decline in the summer months due to retirement prefunding, debt service payments and operational expenditures.

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

The 2016 prefunding of retirement contributions totaled \$295.1 million. The City previously purchased investments which provided \$195.1 million towards this obligation. Additional funding of \$100 million came from a Tax Revenue Anticipation Note (TRAN) issued on July 1, 2016. TRAN issuance ensures that cash balances in the General Fund remain positive throughout Fiscal Year 2016-2017. Since issuance, the City has paid off \$20.1 million, including principal and interest. The TRAN will be redeemed in full by June 30, 2017.

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

Historically, the Redevelopment Agency participated in the City’s investment pool with both restricted bond proceeds and operating cash balances. As of February 1, 2012, redevelopment agencies in California were dissolved by legislative action and the City, acting as the Successor Agency to the Redevelopment Agency (“SARA”), began the administrative transition of funds out of the investment pool. The transition was completed in April 2012 and funds were transferred to SARA’s bank accounts. As of September 30, 2016, SARA reported cash balances as outlined in the table below:

SARA CASH SUMMARY

	<u>Restricted/Reserved</u>	<u>Pledged</u>	<u>Totals</u>
LAIF	\$ 0	\$ 5,168	\$ 5,168
Wells Fargo			
General Account - 80% Funds	100,000 ^(a)	4,307,223	4,407,223
Bond Proceeds	7,249 ^(b)	0	7,249
HUD Escrow	0	90,141 ^(c)	90,141
CET Toxic Escrow	22,595 ^(d)	0	22,595
Prop IC Grant	925,689 ^(e)	0	925,689
Senior HSA Special Fund	0	23,779 ^(f)	23,779
Sub HSA Special Fund	0	325,321 ^(f)	325,321
Reserve Account 2010AB	10,118,557 ^(g)	0	10,118,557
Total Wells Fargo Funds	<u>11,174,090</u>	<u>4,746,464</u>	<u>15,920,554</u>
Union Bank			
1993 Special Fund	0	43,090 ^(f)	43,090
Reserve A/C 2003 & 2008AB	23,667,655 ^(g)	0	23,667,655
Total Union Bank Funds	<u>23,667,655</u>	<u>43,090</u>	<u>23,710,745</u>
US Bank			
1996AB/2003AB Special Fund	0	128,805 ^(f)	128,805
Total US Bank Funds	<u>0</u>	<u>128,805</u>	<u>128,805</u>
JP Morgan			
Reserve A/C 1996AB & 2003AB	4,003,175 ^(h)	0	4,003,175
Total JP Morgan Funds	<u>4,003,175</u>	<u>0</u>	<u>4,003,175</u>
Other Misc.			
Petty Cash	0	187	187
Total Misc. Funds	<u>0</u>	<u>187</u>	<u>187</u>
TOTAL	<u><u>\$ 38,844,920</u></u>	<u><u>\$ 4,923,714</u></u>	<u><u>\$ 43,768,634</u></u>

^(a) Restricted per the Athletics Investment Group (AIG) Option and Purchase and Sale Agreement.

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

^(c) HUD escrow loan deposits reserved for HUD loan payments.

^(d) CET Toxic escrow reserved for CET Building.

^(e) Grant funds for North San Pedro Project.

^(f) Funds restricted for tax allocation bond debt service.

^(g) Reserve funds to meet reserve requirements per bond indentures.

^(h) Reserve funds pledged for 1996A/B & 2003A/B LOC requirement.

PORTFOLIO PERFORMANCE

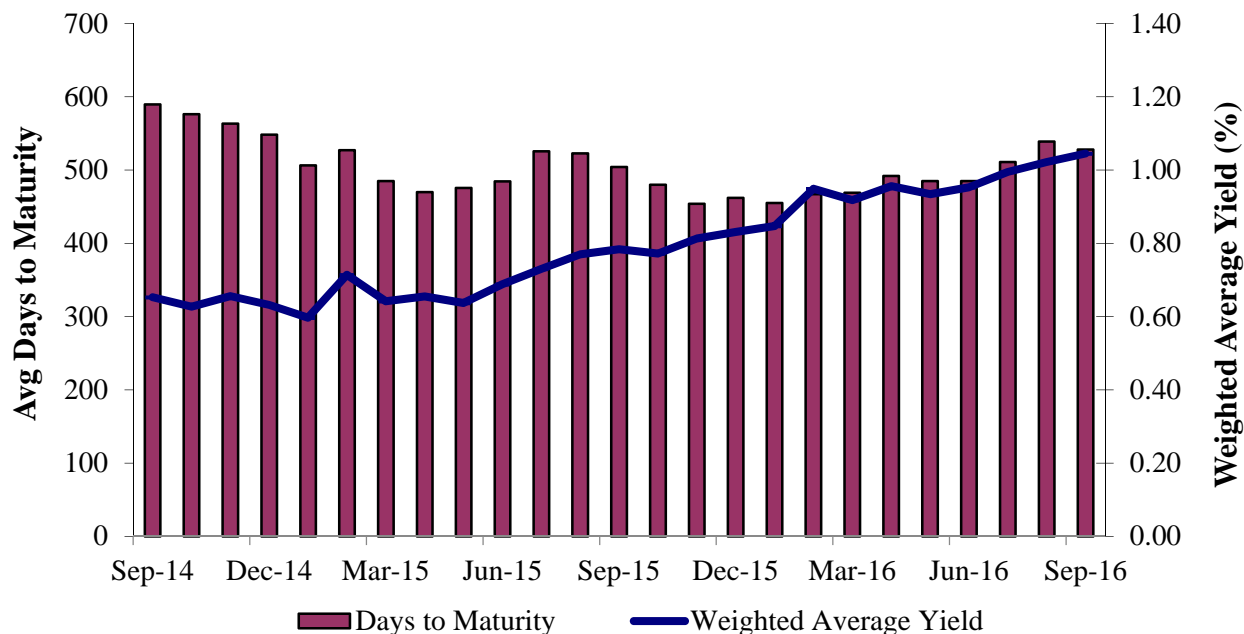
The following table illustrates the total portfolio income recognized for the last quarter as compared to the prior quarter and the same quarter one year ago.

TOTAL PORTFOLIO INCOME RECOGNIZED			
Accrual Basis			
Total Portfolio	September 30, 2016	June 30, 2016	September 30, 2015
<i>Quarter-End</i>			
Total interest earnings	\$ 3,674,758	\$ 3,520,442	\$ 2,577,540
Realized gains (losses) from sales	<u>0</u>	<u>0</u>	<u>0</u>
Total income recognized	\$ 3,674,758	\$ 3,520,442	\$ 2,577,540
<i>Fiscal Year-to-Date</i>			
Total interest earnings	\$ 3,674,758	\$ 11,825,774	\$ 2,577,540
Realized gains (losses) from sales	<u>0</u>	<u>97,576</u>	<u>0</u>
Total income recognized	\$ 3,674,758	\$ 11,923,350	\$ 2,577,540

Yield and Maturity Trend

The following graph illustrates monthly dollar-weighted average-days-to-maturity (“ADM”) of Fund 1 Portfolio (bar graph) along with the weighted average yield (line graph) for the past two years.

**Fund 1 Portfolio Yield and Maturity Trends
September 2014 – September 2016**

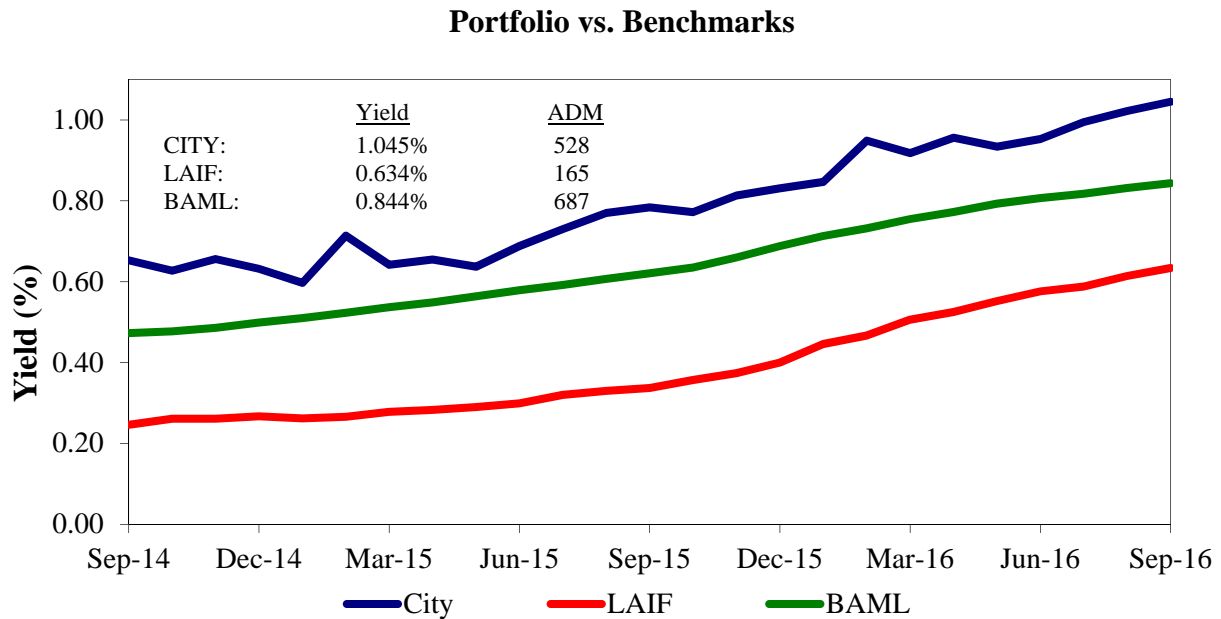


The Portfolio Fund 1’s average days to maturity (ADM) increased from 485 days as of June 30, 2016 to 528 days on September 30, 2016. The weighted average yield increased from 0.953% as of June 30, 2016 to 1.045% on September 30, 2016. The increase of portfolio’s ADM was mainly due to maturities of \$195.1 million investments (11.65% of the total portfolio) on July 1 to pay for retirement prefunding. As short investments matured, the aggregate portfolio maturity increased.

Because of Brexit¹ and global economic uncertainties, interest rates stayed low most of the quarter and the City experienced multiple calls of higher yielding securities. When making new investments, staff adopted an overweight in credit sectors, and purchased more investments in credit sectors (including CDs, CP, corporate and municipal bonds) than government securities. These actions achieved a higher aggregate yield for purchases than maturities. The portfolio’s weighted average yield increased by 9 basis points from the previous quarter, and is now over 1% for the first time since October 2010.

Comparison with Benchmarks

The City’s Total Portfolio is not compared to benchmarks because it includes various funds which have separate cash flows and investment requirements. Only the City’s Fund 1 Portfolio is compared against benchmarks for performance purposes. The following graph demonstrates a yield comparison by month of the City’s Fund 1 Portfolio, the California LAIF and the BAML Index for the period from September 2014 to September 2016.



Notes:

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

¹ Great Britain voted to exit the European Union on June 23, 2016. This event is commonly known as Brexit.

LAIF is a short-term investment option available to local agencies in California. The City invests much of its short-term funds in LAIF and often references LAIF as a floor benchmark when making investment decisions. The City portfolio’s ADM of 528 days is longer than LAIF’s 165 days, which accounts for most of the yield difference between the two.

The BAML Index is a broad market index and tracks dollar denominated investment grade debt with a remaining maturity up to 3 years. The City’s Investment Policy allows investments in a few sectors up to 5 years. Although the City portfolio is mainly composed of investments shorter than 3 years, staff is making conscious efforts to place a portion of the portfolio in the 3 to 5 year maturity range to add incremental yields when appropriate. As a result, the City’s portfolio outperformed the Index during last two years despite having a shorter ADM.

Unrealized Losses and Gains

As shown in the Investment Summary Table on page 1 of this report, the total portfolio size as of September 30, 2016 was approximately \$1.44 billion. The following table illustrates the net unrealized gains or losses on the portfolio when comparing the portfolio’s market value to both its original cost and amortized cost.

UNREALIZED GAINS & LOSSES			
Cash Basis			
Market Value	\$1,441,830,220	Market Value	\$1, 441,830,220
Original Cost	<u>(1,439,066,532)</u>	Amortized Cost	<u>(1,439,436,852)</u>
Net Unrealized Gain	\$ 2,763,688	Net Unrealized Gain	\$ 2,393,368

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

Earned Interest Yield

The earned interest yield of the total investment portfolio for the quarter ended September 30, 2016 was 0.993%. This is an increase from 0.940% as reported for the quarter ended June 30, 2016.

COMPLIANCE REPORTING REQUIREMENTS

Pursuant to Section 21.0 of the City’s Investment Policy, “No less than semi-annually each year, a compliance audit shall be conducted of the City’s investment program to determine whether the City’s investments within the City’s pooled portfolio are in compliance with the City’s

Investment Policy, internal controls and department procedures.” These compliance audits per the Investment Policy can be included in the City Auditor’s work plan, or can be conducted by an external auditor at the request of the Director of Finance. During the past quarter, an external audit was included in the City Auditor’s work plan, and the Auditor’s Office engaged the services of Grant Thornton LLP (“GT”) to audit the City’s investments within the pooled portfolio. GT completed its evaluation for the year ended June 30, 2016 and found the City’s investment program to be 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 (Section E).

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

Cash Management Projection

Based on the Finance Department’s cash flow projection as of September 30, 2016, total revenues and investment maturities for the next six months are anticipated to be approximately \$1.055 billion. This is sufficient to cover projected expenditures of approximately \$0.959 billion.

Statement of Compliance with the Policy

There were no exceptions or violations outstanding for the quarter ended September 30, 2016. The investment portfolio meets the requirements of the City’s Investment Policy and California Government Code section 53601.

Comparison of Portfolio Investment Earnings to FY 2016-17 Budget

The following is a comparison of actual General Fund investment earnings, on an accrual basis, to the fiscal year 2016-17 budget. Monthly budgeted apportionments for City funds are based upon historic cash balance averages and an assumed average return for the fiscal year. The fiscal year 2016-17 budgeted interest earnings for the General Fund is \$1,000,000, and is based on a projected net interest yield of 0.94%. The schedule below compares the unaudited actual net investment earnings to the General Fund budget for the quarter ended September 30, 2016. The interest yield is below the budget for the quarter.

BUDGET COMPARISON

<u>Net Investment Earnings</u>	<u>Yield</u>
<i>Quarter Ended September 30, 2016</i>	
Budget ^(a)	0.94%
Actual ^(b)	<u>0.86%</u>
Variance	(0.08%)
 <i>Fiscal Year to Date</i>	
Budget ^(a)	0.94%
Actual ^(b)	<u>0.86%</u>
Variance	(0.08%)

(a) Reflects the 2016-2021 General fund Forecast Information submitted by Finance on October 30, 2015.

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

During the most recent Investment Policy update on June 7, 2016, the City Council authorized an increase of the corporate bond sector weight from 20% to 30%. Staff adopted an overweight in corporate bonds for new investments in this quarter and increased the overall weight of corporate bonds in the portfolio to 23%. (As of June 30, 2016, the City held 20% of the portfolio in corporate bonds.)

INVESTMENT STRATEGY

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

The Federal Reserve is likely to raise the Fed Fund Target Rate in December. Staff expects the yield curve to flatten with short-term rates increasing while long-term rates maintain the status quo. Staff will closely monitor market developments and make new investments with care, prudence and diligence, and seek opportunities to further diversify the portfolio.

Future Commitments – As of September 30, 2016, the City had no obligations to sell securities and no commitments to participate in securities trading.

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

Restructuring – No restructuring activities took place during the quarter ended September 30, 2016.

CONCLUSION

The total investment portfolio as of September 30, 2016 was \$1,439,066,532. This represented a decrease of approximately \$235 million from June 2016, primarily due to retirement prefunding. For the quarter ended September 30, 2016, the earned interest yield was 0.993%, an increase from 0.940% reported for the quarter ended June 30, 2016. The average days to maturity increased to 513 days on September 30, 2016 from 472 days on June 30, 2016. As of September 30, 2016 approximately 44% of the total portfolio consisted of U.S. Treasuries and agency securities.

JULIA H. COOPER
Director of Finance

THIS PAGE IS INTENTIONALLY LEFT BLANK

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.

THIS PAGE IS INTENTIONALLY LEFT BLANK

(FS/ERNFS)

CITY OF SAN JOSE
TREASURY DIVISION

PORTFOLIO STATISTICS
7/01/16 THROUGH 9/30/16

PAGE: 1
RUN: 10/17/16 11:15:48

FUNDS: 000001, 000034, 000057, 000058

	----- FIXED -----		----- EQUITIES -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	3,779,542.15	.00	.00	.00	3,779,542.15
TOTAL NET EARNINGS THIS PERIOD:	3,674,758.35	.00	.00	.00	3,674,758.35
AVERAGE DAILY PORTFOLIO BALANCE:	1,468,162,018.20	.00	.00	.00	1,468,162,018.20
EARNED INCOME YIELD THIS PERIOD:	.993	.000	.000	.000	.993
END OF PERIOD PORTFOLIO BALANCE:	1,439,066,531.67	.00	.00	.00	1,439,066,531.67
CURRENT AMORTIZED BOOK VALUE:	1,439,436,851.69	.00	.00	.00	1,439,436,851.69
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.033	.000	.000	.000	1.033
WEIGHTED AVERAGE DAYS TO MATURITY:	512.72	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	459.26	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					.993

(FS/ERNFS)

CITY OF SAN JOSE
TREASURY DIVISION

PORTFOLIO STATISTICS
7/01/16 THROUGH 9/30/16

PAGE: 1
RUN: 10/17/16 11:20:35

FUND: 1 INVESTMENT FUNDS

	----- FIXED -----		----- EQUITIES -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	3,779,176.18	.00	.00	.00	3,779,176.18
TOTAL NET EARNINGS THIS PERIOD:	3,611,495.79	.00	.00	.00	3,611,495.79
AVERAGE DAILY PORTFOLIO BALANCE:	1,426,020,767.47	.00	.00	.00	1,426,020,767.47
EARNED INCOME YIELD THIS PERIOD:	1.005	.000	.000	.000	1.005
END OF PERIOD PORTFOLIO BALANCE:	1,399,514,940.98	.00	.00	.00	1,399,514,940.98
CURRENT AMORTIZED BOOK VALUE:	1,399,883,933.66	.00	.00	.00	1,399,883,933.66
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.045	.000	.000	.000	1.045
WEIGHTED AVERAGE DAYS TO MATURITY:	527.13	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	472.17	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					1.005

(FS/ERNFS)

CITY OF SAN JOSE
TREASURY DIVISION

PORTFOLIO STATISTICS
7/01/16 THROUGH 9/30/16

PAGE: 2
RUN: 10/17/16 11:20:35

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:	1,080.67	.00	.00	.00	1,080.67
AVERAGE DAILY PORTFOLIO BALANCE:	860,862.16	.00	.00	.00	860,862.16
EARNED INCOME YIELD THIS PERIOD:	.498	.000	.000	.000	.498
END OF PERIOD PORTFOLIO BALANCE:	860,862.16	.00	.00	.00	860,862.16
CURRENT AMORTIZED BOOK VALUE:	862,189.50	.00	.00	.00	862,189.50
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	.498	.000	.000	.000	.498
WEIGHTED AVERAGE DAYS TO MATURITY:	70.00	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	70.00	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					.498

(FS/ERNFS)

CITY OF SAN JOSE
TREASURY DIVISION

PORTFOLIO STATISTICS
7/01/16 THROUGH 9/30/16

PAGE: 3
RUN: 10/17/16 11:20:35

FUND: 57 AIRPORT 2007A AMT BOND PROCEEDS

	----- FIXED -----		----- EQUITIES -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	158.49	.00	.00	.00	158.49
TOTAL NET EARNINGS THIS PERIOD:	58,506.26	.00	.00	.00	58,506.26
AVERAGE DAILY PORTFOLIO BALANCE:	38,660,851.93	.00	.00	.00	38,660,851.93
EARNED INCOME YIELD THIS PERIOD:	.600	.000	.000	.000	.600
END OF PERIOD PORTFOLIO BALANCE:	38,668,960.61	.00	.00	.00	38,668,960.61
CURRENT AMORTIZED BOOK VALUE:	38,668,960.61	.00	.00	.00	38,668,960.61
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	.600	.000	.000	.000	.600
WEIGHTED AVERAGE DAYS TO MATURITY:	1.00	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	1.00	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					.600

(FS/ERNFS)

CITY OF SAN JOSE
TREASURY DIVISION

PORTFOLIO STATISTICS
7/01/16 THROUGH 9/30/16

PAGE: 4
RUN: 10/17/16 11:20:35

FUND: 58 AIRPORT 2007B NON-AMT BOND PROCE

	----- FIXED -----		----- EQUITIES -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	207.48	.00	.00	.00	207.48
TOTAL NET EARNINGS THIS PERIOD:	3,675.63	.00	.00	.00	3,675.63
AVERAGE DAILY PORTFOLIO BALANCE:	2,619,536.64	.00	.00	.00	2,619,536.64
EARNED INCOME YIELD THIS PERIOD:	.557	.000	.000	.000	.557
END OF PERIOD PORTFOLIO BALANCE:	21,767.92	.00	.00	.00	21,767.92
CURRENT AMORTIZED BOOK VALUE:	21,767.92	.00	.00	.00	21,767.92
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	.590	.000	.000	.000	.590
WEIGHTED AVERAGE DAYS TO MATURITY:	1.00	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	1.00	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					.557

THIS PAGE IS INTENTIONALLY LEFT BLANK

SECTION B

EARNED INCOME REPORTS

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

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

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

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

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

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

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

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

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

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

THIS PAGE IS INTENTIONALLY LEFT BLANK

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

07/01/16 THROUGH 09/30/16

SORT KEYS ARE FUND

FUND: 1 INVESTMENT FUNDS

PAGE: 1
RUN: 10/17/16 11:28:07

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	.6029	STATE INVESTMT POOL-CTY	10/01/16	42,119,000.00	42,119,000.00	.603			44,154.46
36512	07/01/10	.2654	FEDERATED GOVT OBLIGATIO	10/01/16	10,040.72	10,040.72	.242		5.80	6.13
37042	09/19/12	.6029	SJ FINANCING AUTHORITY	10/01/16	7,798,000.00	7,798,000.00	.603		30,602.27	46,165.86
37050	10/18/12	.6250	FHLMC-GILFD	11/01/16	10,000,000.00	10,000,000.00	.620			15,625.00
37051	10/22/12	.6250	FHLMC-WF	11/01/16	10,000,000.00	9,978,100.00	.676			16,994.68
37052	10/23/12	.7500	FHLB-WF	09/08/17	10,000,000.00	9,933,300.00	.886		37,500.00	22,195.48
37061	11/28/12	.8500	FHLMC-CALL-WF	11/28/17	10,000,000.00	10,000,000.00	.843			21,250.00
37074	01/10/13	.7500	FHLB-WF	12/08/17	10,000,000.00	9,961,500.00	.825			20,725.46
37076	01/30/13	1.0000	FHLMC-CALL-GILFD	01/30/18	20,000,000.00	20,000,000.00	.992		100,000.00	50,000.00
37084	01/22/13	.7500	FHLB-WF	12/08/17	10,000,000.00	9,976,000.00	.795			19,989.76
37085	01/22/13	.7500	FHLMC-WF	01/12/18	5,000,000.00	4,975,700.00	.846		18,750.00	10,606.06
37101	04/30/13	1.0600	FHLMC-CALL-CS	04/30/18	10,000,000.00	10,000,000.00	1.051			26,500.00
37105	04/25/13	.6000	FFCB-GILFD	04/25/17	10,000,000.00	9,991,700.00	.616			15,522.66
37109	05/14/13	.5500	FNMA-CALL-CS	11/14/16	10,000,000.00	9,998,000.00	.551			13,893.75
37111	05/15/13	1.0000	FNMA-CALL-CS	02/15/18	10,000,000.00	9,998,500.00	1.033	08/15/16	51,500.00	12,735.17
37115	06/27/13	1.2500	FHLMC-CALL-CITIG	06/27/18	4,000,000.00	3,994,000.00	1.272			12,802.30
37116	06/25/13	1.2500	FHLB-CITIG	06/08/18	10,000,000.00	10,023,500.00	1.190			30,054.86
37117	06/26/13	1.0500	FNMA-CALL-UBS	04/17/18	11,000,000.00	10,923,000.00	1.195			32,909.17
37118	06/13/13	.8750	FNMA-GILFD	08/28/17	10,000,000.00	9,899,500.00	1.118		43,750.00	27,890.61
37121	06/25/13	.3750	FNMA-MUBC	07/05/16	15,000,000.00	14,778,450.00	.881	MATURED	249,675.00	1,426.27
37122	06/25/13	1.2500	FHLMC-UBS	05/12/17	10,000,000.00	10,001,400.00	1.236			31,159.10
37123	06/25/13	1.2500	FHLMC-UBS	05/12/17	10,000,000.00	10,001,400.00	1.236			31,159.10
37124	06/25/13	1.0000	FHLB-GILFD	06/09/17	20,000,000.00	19,731,200.00	1.349			67,113.91
37131	08/05/13	1.0000	FHLMC-WF	09/29/17	10,000,000.00	9,911,200.00	1.216		50,000.00	30,388.92
37136	09/06/13	1.4100	FFCB-WF	09/06/17	10,000,000.00	10,000,000.00	1.399		70,500.00	35,250.00
37138	09/12/13	.8750	FHLMC-GILFD	10/14/16	5,000,000.00	4,981,900.00	.989			12,413.74
37139	09/13/13	.6250	FNMA-WF	08/26/16	5,000,000.00	4,960,000.00	.900	MATURED	55,625.00	6,852.23
37140	09/06/13	.6250	FNMA-CALL-GILFD	09/26/16	5,000,000.00	4,918,500.00	1.171	MATURED	97,125.00	13,731.96
37141	09/11/13	.7000	FHLMC-CALL-GILFD	05/08/17	5,000,000.00	4,866,750.00	1.462			17,932.77
37142	09/17/13	.8750	FFCB-WF	12/07/16	10,000,000.00	9,941,500.00	1.055			26,447.64
37148	10/01/13	.8750	FHLMC-WF	03/07/18	10,000,000.00	9,775,000.00	1.407		43,750.00	34,668.57
37149	09/30/13	1.0000	FNMA-GILFD	09/20/17	5,000,000.00	4,950,700.00	1.252		25,000.00	15,625.84
37150	10/02/13	.7000	FHLMC-CALL-UBC	05/08/17	5,000,000.00	4,929,000.00	1.104			13,721.08
37151	10/02/13	.6250	FNMA-GILFD	08/26/16	10,000,000.00	9,989,900.00	.658	MATURED	41,350.00	10,082.70
37163	12/04/13	.8750	FNMA-WF	05/21/18	10,000,000.00	9,794,800.00	1.355			33,463.95
37164	12/05/13	.3750	FNMA-WF	07/05/16	10,000,000.00	9,966,600.00	.511	MATURED	52,150.00	558.35
37165	12/05/13	.8750	FNMA-WF	02/08/18	10,000,000.00	9,839,800.00	1.271		43,750.00	31,533.19
37175	01/08/14	.8750	FNMA-WF	10/26/17	10,000,000.00	9,864,800.00	1.240			30,842.85
37181	01/22/14	.6250	FNMA-WF	08/26/16	10,000,000.00	9,989,700.00	.663	MATURED	41,550.00	10,157.69
37182	01/22/14	1.0000	FHLMC-WF	07/28/17	10,000,000.00	9,950,100.00	1.139		50,000.00	28,578.18
37183	01/23/14	1.1600	FFCB-WF	10/23/17	10,000,000.00	9,968,900.00	1.237			31,089.99
37197	04/17/14	1.0000	FHLMC-GILFD	07/28/17	10,000,000.00	9,996,700.00	1.002		50,000.00	25,253.42
37198	04/17/14	.8750	FHLB-UBS	05/24/17	10,000,000.00	9,984,500.00	.919			23,133.60
37203	04/30/14	.8750	FHLB - GILFD	05/24/17	15,000,000.00	14,959,650.00	.958			36,126.97

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

07/01/16 THROUGH 09/30/16

SORT KEYS ARE FUND

FUND: 1 INVESTMENT FUNDS

PAGE: 2
RUN: 10/17/16 11:28:07

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
37207	04/30/14	.8750	FNMA - UBS	08/28/17	10,000,000.00	9,927,000.00	1.095		43,750.00	27,398.02
37222	06/25/14	1.4600	FFCB-GILFD	11/21/18	6,000,000.00	5,963,820.00	1.594			23,967.43
37223	06/25/14	.3750	FNMA-WF	07/05/16	10,000,000.00	9,969,700.00	.531	MATURED	49,050.00	580.23
37227	06/25/14	.6250	US TREASURY NOTES-BOFA	12/15/16	10,000,000.00	9,980,468.75	.704			17,698.08
37260	10/28/14	2.2000	US BANCPRP-CORP NOTE-WF	11/15/16	10,000,000.00	10,267,900.00	.854			22,093.72
37261	10/28/14	5.3750	GECC-CORP NOTE-RBC	10/20/16	3,000,000.00	3,272,250.00	.687			5,669.34
37271	12/15/14	.8800	FHLB-CASTLEOAK	07/03/17	20,000,000.00	20,000,000.00	.873			44,000.00
37272	12/05/14	.4300	FHLB-WF	07/01/16	20,000,000.00	20,000,000.00	N.D.	MATURED	43,000.00	
37290	01/21/15	1.0000	FNMA-MSTEP-CALL-RBC	01/17/19	3,000,000.00	3,005,880.00	.941		15,000.00	7,128.72
37292	01/21/15	1.4500	P&G-CORP NOTE-RBC	08/15/16	5,000,000.00	5,074,900.00	.474	MATURED	-38,650.00	2,968.63
37296	01/26/15	1.4500	P&G-CORP NOTE-RBC	08/15/16	2,425,000.00	2,460,453.50	.489	MATURED	-17,872.25	1,483.87
37297	02/10/15	1.5300	FHLB-WF-CALL	07/01/19	10,000,000.00	10,000,000.00	N.D.	07/01/16	76,500.00	
37312	04/20/15	1.3500	JPM-UBS	02/15/17	10,000,000.00	10,061,100.00	.999		67,500.00	25,322.41
37318	05/08/15	.3450	FHLB-PJC	07/01/16	30,000,000.00	30,000,000.00	N.D.	MATURED	51,750.00	
37320	04/30/15	1.1250	FHLB-WFC	02/28/18	2,155,000.00	2,163,684.65	.970		12,121.88	5,288.97
37321	05/05/15	1.0000	CAT-UBS	11/25/16	2,800,000.00	2,816,884.00	.602			4,274.87
37323	04/30/15	1.1300	FNMA-WFC	02/28/18	7,845,000.00	7,876,615.35	.975		44,324.25	19,351.87
37325	05/13/15	.4500	FFCB	09/16/16	5,375,000.00	5,373,172.50	.470	MATURED	13,921.25	5,325.07
37327	05/22/15	.8750	FHLMC-WFC	10/14/16	6,000,000.00	6,030,360.00	.504			7,659.01
37328	06/04/15	1.4500	PG-RBC	08/15/16	10,000,000.00	10,112,000.00	.499	MATURED	-39,500.00	6,215.37
37329	06/05/15	.8750	FHLMC-PJC	10/14/16	10,000,000.00	10,049,300.00	.503			12,749.05
37331	06/24/15	1.8000	FFCB - GILFD	06/15/20	20,000,000.00	20,026,400.00	1.757			88,664.02
37336	06/24/15	2.2000	BRK CORP-UBS	08/15/16	5,000,000.00	5,087,800.00	.636	MATURED	-32,800.00	3,992.29
37341	06/30/15	1.1250	IBM CORP-WFC	02/06/18	8,250,000.00	8,199,510.00	1.359		46,406.25	28,082.41
37344	07/02/15	1.3750	3M COMPANY CORP-UBS	09/29/16	5,000,000.00	5,045,650.00	.625	MATURED	-11,275.00	7,775.89
37345	07/02/15	1.9000	FFCB-WFC	07/02/18	7,000,000.00	7,153,510.00	1.129		66,500.00	20,364.12
37349	07/30/15	1.2500	WFC Corp-RBC	07/20/16	16,000,000.00	16,092,880.15	.668	MATURED	7,119.85	5,598.47
37351	07/31/15	0.0000	FNMA DISC NOTE - BAML	07/01/16	10,000,000.00	9,969,200.00	N.D.	MATURED	30,800.00	
37352	09/03/15	.6800	FFCB-WFC	07/03/17	15,000,000.00	15,000,000.00	.674		51,000.00	25,500.00
37353	09/01/15	0.0000	FHLB DISC NOTE - CASTLEO	07/01/16	10,000,000.00	9,968,333.33	N.D.	MATURED	31,666.67	
37356	09/08/15	2.2000	BRK Corp Note - RBC	08/15/16	10,000,000.00	10,148,300.00	.590	MATURED	-38,300.00	7,375.73
37357	10/05/15	0.0000	CP-DISC TMCC-TOY	07/01/16	10,000,000.00	9,959,500.00	N.D.	MATURED	40,500.00	
37359	10/23/15	1.3650	CHEVRON Corp Note-Unionb	03/02/18	5,000,000.00	5,028,050.00	1.110		34,125.00	14,065.29
37360	10/26/15	1.3650	CHEVRON Corp Note-Unionb	03/02/18	5,000,000.00	5,028,450.00	1.106		34,125.00	14,011.92
37361	10/28/15	.4000	FHLB-WFC	10/28/16	18,000,000.00	18,000,000.00	.397			18,000.00
37362	10/30/15	.4500	SDGSCD-WFC	07/01/16	15,000,000.00	15,012,900.00	N.D.	MATURED	35,287.50	
37363	11/03/15	1.3000	MSFT Corp Note	11/03/18	5,000,000.00	4,995,000.00	1.324			16,669.71
37364	10/30/15	0.0000	Farmer Mac Disc Note	08/05/16	10,300,000.00	10,270,358.89	.376	MATURED	29,641.11	3,705.14
37365	11/09/15	.9500	PEPSICO Corp Note-Unionb	02/22/17	7,340,000.00	7,356,808.60	.763		34,865.00	14,149.30
37366	11/09/15	1.3500	JPM Corp Note - UBS	02/15/17	10,000,000.00	10,016,200.00	1.210		67,500.00	30,537.93
37368	11/18/15	1.3650	CHEVRON Corp Note-Wedbus	03/02/18	5,000,000.00	4,999,250.00	1.361		34,125.00	17,145.14
37369	11/23/15	1.0000	Caterpillar Corp Note-RB	11/25/16	10,012,000.00	10,044,038.40	.672			17,020.40
37371	11/25/15	0.0000	FARMER MAC DISCOUNT NOTE	07/01/16	13,000,000.00	12,964,412.50	N.D.	MATURED	35,587.50	
37372	12/04/15	2.4500	CATERPILLAR CORP NOTE-WF	09/06/18	8,090,000.00	8,270,083.40	1.588		99,102.50	33,098.74

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

07/01/16 THROUGH 09/30/16

SORT KEYS ARE FUND

FUND: 1 INVESTMENT FUNDS

PAGE: 3

RUN: 10/17/16 11:28:07

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
37373	12/07/15	1.0000	CAT CORP NOTE-RBC	11/25/16	4,750,000.00	4,762,302.50	.723			8,677.74
37374	12/14/15	1.7960	UC CA REV BOND-WFB	07/01/19	8,265,000.00	8,314,920.60	1.601		74,219.70	33,563.37
37375	12/14/15	1.7960	UC CA REV BOND-WFB	07/01/19	2,500,000.00	2,515,100.00	1.601		22,450.00	10,152.26
37377	12/28/15	1.7500	PCAR CORP - MUFG	08/14/18	6,400,000.00	6,400,000.00	1.736		56,000.00	28,000.00
37378	12/29/15	2.1250	TREASURY NOTE - PJC	08/31/20	10,000,000.00	10,179,687.50	1.705		106,250.00	43,737.30
37379	01/05/16	.8250	RY YCD - RBC	07/01/16	22,000,000.00	22,000,000.00	N.D.	MATURED	89,741.67	
37380	01/11/16	1.9500	DE CORP - MUFG	12/13/18	5,160,000.00	5,184,819.60	1.761			23,014.98
37381	01/08/16	.8300	TDNY YCD - BAC	07/01/16	25,000,000.00	25,000,000.00	N.D.	MATURED	100,868.06	
37382	01/08/16	2.0000	FNMA 1X - CASTLEOAK	08/24/18	10,000,000.00	10,081,250.00	-2.479	08/24/16	18,750.00	-36,978.92
37383	01/19/16	1.9500	USB CORP - WEDBUSH	11/15/18	14,000,000.00	14,171,780.00	1.482			52,921.43
37384	01/20/16	.8650	FHLB-Wells Fargo	07/03/17	20,000,000.00	20,000,000.00	.858		78,330.56	43,250.01
37387	01/22/16	1.0950	IBRD-CASTLEOAK	07/02/18	30,000,000.00	30,000,000.00	1.086		146,000.00	82,125.00
37388	01/20/16	1.6500	USB CORP NOTE-UBS	05/15/17	10,000,000.00	10,060,600.00	1.170			29,659.15
37389	01/20/16	1.6500	JNJ CORP NOTE-UNIONBANC	12/05/18	8,235,000.00	8,344,031.40	1.161			24,416.15
37390	01/20/16	1.9500	DE CORP NOTE-RBC	12/13/18	5,000,000.00	5,042,200.00	1.629			20,705.43
37391	01/20/16	1.3000	MSFT CORP NOTE-RBC	11/03/18	10,000,000.00	10,004,000.00	1.275			32,138.51
37392	01/20/16	.7500	FHLMC-MULTISTEP CALL-PJC	07/01/20	25,000,000.00	24,993,750.00	N.D.	07/01/16	53,125.00	5,622.69
37393	01/20/16	1.1040	CHEVRON CORP CONT CALL-W	12/05/17	9,294,000.00	9,251,712.30	1.344			31,330.96
37394	01/20/16	.8000	CP DISC-TMCC-TOY	08/25/16	15,000,000.00	14,927,333.33	.815	MATURED	72,666.67	18,333.33
37395	01/20/16	.7900	WFFB-NCD-WFS	07/01/16	10,000,000.00	10,000,000.00	N.D.	MATURED	35,769.44	
37396	01/20/16	0.0000	CP-DISC-KOPP-BAC	09/16/16	12,000,000.00	11,936,000.00	.815	MATURED	64,000.00	20,533.33
37397	02/22/16	1.1500	FNMA 4X - CASTLEOAK	02/22/19	10,000,000.00	10,000,000.00	1.141		57,500.00	28,750.00
37398	02/18/16	1.3750	FHLB-CASTLEOAK	02/18/21	10,000,000.00	9,959,600.00	1.450		68,750.00	36,409.37
37399	03/03/16	1.0000	PEPSICO-CORP NOTE-UBS	10/13/17	9,575,000.00	9,580,362.00	.957			23,099.97
37400	03/07/16	.8400	BANK OF NOVA SCOTIA YCD-	09/02/16	20,000,000.00	20,000,000.00	.852	MATURED	83,533.33	29,400.00
37402	04/01/16	1.8760	IBRD - RBC	03/15/19	20,000,000.00	20,407,200.00	1.147		170,924.44	59,048.25
37403	04/04/16	1.1500	FFCB-WFS	07/01/19	5,000,000.00	5,019,250.00	1.018		13,895.83	12,877.96
37404	04/08/16	2.1250	IADB-UBS	11/09/20	10,000,000.00	10,350,000.00	1.300			33,912.59
37405	04/20/16	1.4900	UNVHGR (UC REV BONDS)-WF	05/15/20	5,570,000.00	5,570,000.00	1.478			20,748.25
37407	04/21/16	1.6500	PCAR CORP NOTE -UNIONBAN	02/25/19	7,315,000.00	7,378,201.60	1.320		41,573.58	24,583.45
37408	04/28/16	1.5000	CA STATE GO REV BONDS-WF	04/01/21	10,000,000.00	10,000,000.00	1.488			37,500.00
37410	04/26/16	0.0000	FARMER MAC DISCOUNT-UBS	02/03/17	10,000,000.00	9,955,977.78	.570			14,311.11
37411	04/29/16	1.5000	CA STATE GO REV BONDS-WF	04/01/21	10,000,000.00	9,946,116.67	1.607			40,278.42
37412	04/29/16	1.2500	IBRD-SUPRA-RBC	04/26/19	9,415,000.00	9,401,858.23	1.292			30,611.69
37413	05/04/16	1.6500	JNJ CORP NOTE - CASTLEOA	12/05/18	10,000,000.00	10,179,100.00	.928			23,813.81
37414	05/04/16	1.4010	PEP-FLOAT CORP NOTE-CAST	02/22/19	10,000,000.00	10,083,700.00	1.023		31,788.56	26,006.06
37415	05/04/16	1.1500	FFCB-WFS	07/01/19	5,000,000.00	5,023,250.00	.989		9,104.17	12,519.84
37416	05/20/16	.7000	IBRD-SUPRA-PJC	07/03/17	25,000,000.00	25,000,000.00	.694		20,902.78	43,750.00
37417	05/09/16	.9700	TOY-TMCC CP DISCOUNT	02/03/17	10,000,000.00	9,927,250.00	.991			24,788.88
37419	05/10/16	0.0000	CHEVRON CP DISCOUNT	01/06/17	10,000,000.00	9,943,097.22	.867			21,722.22
37420	05/13/16	1.3500	JPM CORP NOTE - UBS	02/15/17	13,081,000.00	13,135,809.39	.784		45,129.45	26,010.02
37421	05/13/16	1.5000	DISNEY CORP NOTE - RBC	09/17/18	5,000,000.00	5,073,000.00	.852		25,833.33	10,913.36
37422	05/17/16	1.1250	JNJ CORP NOTE -WEDBUSH	03/01/19	10,000,000.00	10,032,000.00	.996		32,500.00	25,233.05
37423	05/16/16	1.1250	IADB SUPRA-WFC	03/15/17	10,774,000.00	10,817,386.90	.627		40,065.81	17,128.29

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

07/01/16 THROUGH 09/30/16

SORT KEYS ARE FUND

FUND: 1 INVESTMENT FUNDS

PAGE: 4

RUN: 10/17/16 11:28:07

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
37424	05/25/16	0.0000	CP DISCOUNT KOPP-BAML	02/17/17	10,000,000.00	9,933,000.00	.919			23,000.00
37425	05/27/16	.8750	FHLE-WFS	06/29/18	10,000,000.00	9,975,900.00	.986			24,780.90
37426	06/01/16	.6250	FHLE-WFS	05/30/17	10,000,000.00	9,986,093.61	.763			19,193.48
37427	06/14/16	1.2030	NYSHGR MUNI BOND-WFS	07/01/18	4,600,000.00	4,600,000.00	1.193			13,834.50
37428	06/03/16	0.0000	CVX CP-BAML	02/28/17	10,000,000.00	9,927,250.00	.991			24,788.89
37429	06/03/16	0.0000	TOY-TMCC-TOY	02/28/17	10,000,000.00	9,922,750.00	1.052			26,322.22
37431	06/15/16	1.0300	FAMCA-WEDBUSH	05/10/19	10,000,000.00	10,024,286.67	.942			23,789.24
37432	06/17/16	1.0000	IADB-RBC	05/13/19	10,000,000.00	10,016,855.56	.994			25,104.15
37433	06/30/16	1.2100	FNMA-UBS	12/30/19	30,000,000.00	30,000,000.00	1.200			90,750.00
37434	06/20/16	1.7000	AAPL-RBC	02/22/19	5,332,000.00	5,408,780.80	1.128		15,862.70	15,430.87
37435	06/20/16	1.8750	IBM CORP NOT - RBC	05/15/19	4,600,000.00	4,700,385.42	1.145			13,570.06
37436	06/24/16	1.7000	AAPL - RBC	02/22/19	6,870,000.00	6,979,370.40	1.068		19,140.58	18,856.20
37437	06/24/16	1.7000	AAPL - RBC	02/22/19	3,130,000.00	3,179,829.60	1.068		8,720.53	8,590.97
37438	06/24/16	.8000	IBRD-SUPRA-PJC	07/02/18	25,000,000.00	25,000,000.00	.793			50,000.00
37439	06/24/16	1.7500	IADB-SUPRA-COS	08/24/18	20,000,000.00	20,381,000.00	.838		58,333.33	43,186.46
37440	06/24/16	.8900	MUBCD - MUFG	03/03/17	25,000,000.00	25,000,000.00	.902			56,861.11
37441	06/24/16	2.1250	WFC-WFC	04/22/19	15,000,000.00	15,339,895.83	1.404			54,280.52
37442	06/24/16	1.6000	BRK CORP NOTE-COS	05/15/17	7,105,000.00	7,166,439.30	.804			14,514.13
37443	06/24/16	1.9500	IBM CORP NOTE - RBC	02/12/19	7,948,000.00	8,127,386.36	1.051		20,664.80	21,608.87
37444	06/24/16	0.0000	KOPP CP - BAML	12/09/16	15,000,000.00	14,953,800.00	.671			25,300.00
37445	06/29/16	1.0500	FHLE-CALL-PJC	09/28/18	3,500,000.00	3,507,798.00	.938		9,085.42	8,313.68
37446	07/05/16	1.1000	BANK OF NOVA SCOTIA YCD-	07/03/17	15,000,000.00	15,000,000.00	1.115			40,333.33
37449	07/14/16	1.1250	FHLE-CASTLEOAK	07/14/21	10,000,000.00	9,950,700.00	1.216			26,195.41
37450	07/20/16	1.1800	WFFB NCD-WFS	07/20/17	10,000,000.00	10,000,000.00	1.196			23,927.78
37458	07/27/16	1.5000	WALT DISNEY CORP - RBC	09/17/18	8,760,000.00	8,870,726.40	.870		18,250.00	14,014.81
37459	07/27/16	2.2500	PEPSICO CORP-UNIONBANC	01/17/19	3,841,000.00	3,958,918.70	.993			7,105.43
37461	07/29/16	1.2550	YCD TDNY - RBC	07/03/17	25,000,000.00	25,000,000.00	1.272			55,777.78
37462	08/08/16	1.1000	MSFT CORP NOTE-WFS	08/08/19	10,000,000.00	10,004,400.00	1.079			15,977.45
37463	08/08/16	1.8500	WALT DISNEY CORP - RBC	05/30/19	5,037,000.00	5,168,437.72	1.010			7,721.61
37464	08/08/16	1.1000	APPLE CORP - WEDBUSH	08/02/19	8,831,000.00	8,829,491.86	1.105			14,429.61
37465	08/11/16	1.2000	PCAR-WFC	08/12/19	2,000,000.00	2,000,000.00	1.193			3,333.33
37466	08/12/16	1.1250	FHLMC - COS	08/12/21	10,000,000.00	9,949,200.00	1.226			16,703.52
37467	08/15/16	0.0000	FARMER MAC DISC	07/03/17	10,000,000.00	9,943,650.00	.642			8,225.00
37468	08/19/16	1.5500	CTS GO BONDS-WFC	08/15/20	12,770,000.00	12,827,798.44	1.417			21,419.09
37474	09/01/16	1.2500	CAT-WFC	08/18/17	5,000,000.00	5,020,506.94	.884			3,648.50
37475	09/19/16	.8750	COCA COLA CORP NOTE-WFS	10/27/17	6,700,000.00	6,713,878.31	1.010			2,229.49
37476	09/16/16	1.2500	FHLMC 1X - COS	08/15/19	7,560,000.00	7,568,893.50	1.262			3,926.83
37478	09/23/16	1.1100	WFFB NCD - WFC	07/03/17	25,000,000.00	25,000,000.00	1.125			6,166.67
SUBTOTAL (FUND) 1 INVESTMENT FUNDS - ASSETS				527 DAYS	1397337040.72	1399514940.98			3,779,184.32	3,611,495.79
SUBTOTAL (FUND) 1 INVESTMENT FUNDS - NET					1397337040.72	1399514940.98			3,779,184.32	3,611,495.79

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
07/01/16 THROUGH 09/30/16
SORT KEYS ARE FUND
FUND: 1 INVESTMENT FUNDS

PAGE: 5
RUN: 10/17/16 11:28:07

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
---------	---------------	-------------	-------------	------------------------	------------------------------	----------------------	------------	---------------	--------------------------	--------------------

FUND STATISTICS		ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE		:1,426,020,767.47	
EARNED INTEREST YIELD THIS PERIOD		: 1.005	.000
WEIGHTED AVG YIELD AT END OF PERIOD		: 1.045	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:		4,167,434.41	

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
07/01/16 THROUGH 09/30/16
SORT KEYS ARE FUND
FUND: 34 CSJ/CSC Jt Pwr

PAGE: 6
RUN: 10/17/16 11:28:07

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
37430	06/10/16	0.0000	FHLB DISC NOTE-WFS	12/09/16	863,000.00	860,862.16	.498			1,080.67
SUBTOTAL (FUND) 34 CSJ/CSC Jt Pwr			- ASSETS	70 DAYS	863,000.00	860,862.16			.00	1,080.67
SUBTOTAL (FUND) 34 CSJ/CSC Jt Pwr			- NET		863,000.00	860,862.16			.00	1,080.67

FUND STATISTICS		ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE	:	860,862.16	
EARNED INTEREST YIELD THIS PERIOD	:	.498	.000
WEIGHTED AVG YIELD AT END OF PERIOD	:	.498	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:		1,327.34	

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

07/01/16 THROUGH 09/30/16

SORT KEYS ARE FUND

PAGE: 7
RUN: 10/17/16 11:28:07

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	.2653	FEDERATED GOVT OBLIGATIO	10/01/16	273,931.53	273,931.53	.243		158.49	167.45
37370	11/20/15	.6029	LAIF-2007A AIRPORT	10/01/16	38,395,029.08	38,395,029.08	.603			58,338.81
SUBTOTAL (FUND) 57 AIRPORT 2007A AMT B- ASSETS				1 DAYS	38,668,960.61	38,668,960.61			158.49	58,506.26
SUBTOTAL (FUND) 57 AIRPORT 2007A AMT B- NET					38,668,960.61	38,668,960.61			158.49	58,506.26

FUND STATISTICS		ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE	:	38,660,851.93	
EARNED INTEREST YIELD THIS PERIOD	:	.600	.000
WEIGHTED AVG YIELD AT END OF PERIOD	:	.600	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:		58,398.09	

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

07/01/16 THROUGH 09/30/16

SORT KEYS ARE FUND

PAGE: 8
RUN: 10/17/16 11:28:07

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	.2693	FEDERATED GOVT OBLIGATIO	10/01/16	767.92	767.92	.242		207.48	204.14
37358	10/20/15	.6029	LAIF-2007B AIRPORT	10/01/16	21,000.00	21,000.00	.603			3,471.49
SUBTOTAL (FUND) 58 AIRPORT 2007B NON-A- ASSETS				1 DAYS	21,767.92	21,767.92			207.48	3,675.63
SUBTOTAL (FUND) 58 AIRPORT 2007B NON-A- NET					21,767.92	21,767.92			207.48	3,675.63

FUND STATISTICS		ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE	:	2,619,536.64	
EARNED INTEREST YIELD THIS PERIOD	:	.557	.000
WEIGHTED AVG YIELD AT END OF PERIOD	:	.590	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:		3,471.59	

GRAND TOTAL 100.00%(C) 512 DAYS 1436890769.25 1439066531.67 .993 3,779,550.29 3,674,758.35

CITY OF SAN JOSE
 TREASURY DIVISION
 EARNED INCOME DETAIL
 7/01/16 THROUGH 9/30/16
 SORT KEYS ARE FUND
 FUNDS: 000001, 000034, 000057, 000058

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
32936	STATE INVESTMT POOL-CTY I 01/01/02 .603 10/01/16	42,119,000.00		-.26	44,154.46			44,154.20		44,154.46	44,154.46
36512	FEDERATED GOVT OBLIGATI I 07/01/10 .265 10/01/16	10,040.72		2.64	6.13		5.80	2.97		6.13	6.13
37042	SJ FINANCING AUTHORITY I 09/19/12 .603 10/01/16	7,798,000.00		30,602.09	46,165.86		30,602.27	46,165.68		46,165.86	46,165.86
37050	FHLMC-GILFD I 10/18/12 .625 11/01/16	10,000,000.00		10,416.67	15,625.00			26,041.67		15,625.00	15,625.00
37051	FHLMC-WF I 10/22/12 .625 11/01/16D	10,000,000.00		10,416.67 20,068.80	15,625.00 1,369.68			26,041.67 21,438.48		15,625.00 1,369.68	16,994.68
37052	FHLB-WF I 10/23/12 .750 09/08/17D	10,000,000.00		23,541.67 50,446.32	18,750.00 3,445.48		37,500.00	4,791.67 53,891.80		18,750.00 3,445.48	22,195.48
37061	FHLMC-CALL-WF I 11/28/12 .850 11/28/17	10,000,000.00		7,791.67	21,250.00			29,041.67		21,250.00	21,250.00
37074	FHLB-WF I 01/10/13 .750 12/08/17D	10,000,000.00		4,791.67 27,226.99	18,750.00 1,975.46			23,541.67 29,202.45		18,750.00 1,975.46	20,725.46
37076	FHLMC-CALL-GILFD I 01/30/13 1.000 01/30/18	20,000,000.00		83,888.89	50,000.00		100,000.00	33,888.89		50,000.00	50,000.00
37084	FHLB-WF I 01/22/13 .750 12/08/17D	10,000,000.00		4,791.67 16,925.32	18,750.00 1,239.76			23,541.67 18,165.08		18,750.00 1,239.76	19,989.76
37085	FHLMC-WF I 01/22/13 .750 01/12/18D	5,000,000.00		17,604.17 16,806.61	9,375.00 1,231.06		18,750.00	8,229.17 18,037.67		9,375.00 1,231.06	10,606.06
37101	FHLMC-CALL-CS I 04/30/13 1.060 04/30/18	10,000,000.00		17,961.11	26,500.00			44,461.11		26,500.00	26,500.00
37105	FFCB-GILFD I 04/25/13 .600 04/25/17D	10,000,000.00		11,000.00 6,607.05	15,000.00 522.66			26,000.00 7,129.71		15,000.00 522.66	15,522.66
37109	FNMA-CALL-CS I 05/14/13 .550 11/14/16D	10,000,000.00		7,180.56 1,787.50	13,750.00 143.75			20,930.56 1,931.25		13,750.00 143.75	13,893.75

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/16 THROUGH 9/30/16
SORT KEYS ARE FUND
FUNDS: 000001, 000034, 000057, 000058

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
37111	FNMA-CALL-CS 05/15/13 1.000 02/15/18D	I	37,777.78 987.05		12,222.22 -987.05		50,000.00		1,500.00	12,222.22 512.95	12,735.17
37115	FHLMC-CALL-CITIG 06/27/13 1.250 06/27/18D	I	4,000,000.00 555.56 3,614.46		12,500.00 302.30			13,055.56 3,916.76		12,500.00 302.30	12,802.30
37116	FHLB-CITIG 06/25/13 1.250 06/08/18P	I	10,000,000.00 7,986.11 -14,315.64		31,250.00 -1,195.14			39,236.11 -15,510.78		31,250.00 -1,195.14	30,054.86
37117	FNMA-CALL-UBS 06/26/13 1.050 04/17/18D	I	11,000,000.00 23,741.67 48,278.47		28,875.00 4,034.17			52,616.67 52,312.64		28,875.00 4,034.17	32,909.17
37118	FNMA-GILFD 06/13/13 .875 08/28/17D	I	10,000,000.00 29,895.83 72,841.25		21,875.00 6,015.61		43,750.00	8,020.83 78,856.86		21,875.00 6,015.61	27,890.61
37121	FNMA-MUBC 06/25/13 .375 07/05/16D	I	27,500.00 220,748.73		625.00 801.27		28,125.00 221,550.00			625.00 801.27	1,426.27
37122	FHLMC-UBS 06/25/13 1.250 05/12/17P	I	10,000,000.00 17,013.89 -1,088.78		31,250.00 -90.90			48,263.89 -1,179.68		31,250.00 -90.90	31,159.10
37123	FHLMC-UBS 06/25/13 1.250 05/12/17P	I	10,000,000.00 17,013.89 -1,088.78		31,250.00 -90.90			48,263.89 -1,179.68		31,250.00 -90.90	31,159.10
37124	FHLB-GILFD 06/25/13 1.000 06/09/17D	I	20,000,000.00 12,222.22 204,994.88		50,000.00 17,113.91			62,222.22 222,108.79		50,000.00 17,113.91	67,113.91
37131	FHLMC-WF 08/05/13 1.000 09/29/17D	I	10,000,000.00 25,555.56 62,148.28		25,000.00 5,388.92		50,000.00	555.56 67,537.20		25,000.00 5,388.92	30,388.92
37136	FFCB-WF 09/06/13 1.410 09/06/17	I	10,000,000.00 45,041.67		35,250.00		70,500.00	9,791.67		35,250.00	35,250.00
37138	FHLMC-GILFD 09/12/13 .875 10/14/16D	I	5,000,000.00 9,357.64 16,415.16		10,937.50 1,476.24			20,295.14 17,891.40		10,937.50 1,476.24	12,413.74
37139	FNMA-WF 09/13/13 .625 08/26/16D	I	10,850.69 37,922.08		4,774.31 2,077.92		15,625.00 40,000.00			4,774.31 2,077.92	6,852.23
37140	FNMA-CALL-GILFD 09/06/13 .625 09/26/16D	I	8,246.53 75,146.51		7,378.47 6,353.49		15,625.00 81,500.00			7,378.47 6,353.49	13,731.96

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/16 THROUGH 9/30/16
SORT KEYS ARE FUND
FUNDS: 000001, 000034, 000057, 000058

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
37141	FHLMC-CALL-GILFD 09/11/13 .700 05/08/17D	I 5,000,000.00	5,152.78 102,208.24		8,750.00 9,182.77			13,902.78 111,391.01		8,750.00 9,182.77	17,932.77
37142	FFCB-WF 09/17/13 .875 12/07/16D	I 10,000,000.00	5,833.32 50,597.28		21,875.00 4,572.64			27,708.32 55,169.92		21,875.00 4,572.64	26,447.64
37148	FHLMC-WF 10/01/13 .875 03/07/18D	I 10,000,000.00	27,708.33 139,616.81		21,875.00 12,793.57		43,750.00	5,833.33 152,410.38		21,875.00 12,793.57	34,668.57
37149	FNMA-GILFD 09/30/13 1.000 09/20/17D	I 5,000,000.00	14,027.78 34,146.45		12,500.00 3,125.84		25,000.00	1,527.78 37,272.29		12,500.00 3,125.84	15,625.84
37150	FHLMC-CALL-UBC 10/02/13 .700 05/08/17D	I 5,000,000.00	5,152.78 54,195.59		8,750.00 4,971.08			13,902.78 59,166.67		8,750.00 4,971.08	13,721.08
37151	FNMA-GILFD 10/02/13 .625 08/26/16D	I	21,701.39 9,565.91		9,548.61 534.09		31,250.00 10,100.00			9,548.61 534.09	10,082.70
37163	FNMA-WF 12/04/13 .875 05/21/18D	I 10,000,000.00	9,722.22 118,408.84		21,875.00 11,588.95			31,597.22 129,997.79		21,875.00 11,588.95	33,463.95
37164	FNMA-WF 12/05/13 .375 07/05/16D	I	18,333.33 33,258.32		416.67 141.68		18,750.00 33,400.00			416.67 141.68	558.35
37165	FNMA-WF 12/05/13 .875 02/08/18D	I 10,000,000.00	34,756.94 98,576.54		21,875.00 9,658.19		43,750.00	12,881.94 108,234.73		21,875.00 9,658.19	31,533.19
37175	FNMA-WF 01/08/14 .875 10/26/17D	I 10,000,000.00	15,798.61 88,216.29		21,875.00 8,967.85			37,673.61 97,184.14		21,875.00 8,967.85	30,842.85
37181	FNMA-WF 01/22/14 .625 08/26/16D	I	21,701.39 9,690.92		9,548.61 609.08		31,250.00 10,300.00			9,548.61 609.08	10,157.69
37182	FHLMC-WF 01/22/14 1.000 07/28/17D	I 10,000,000.00	42,500.00 34,653.86		25,000.00 3,578.18		50,000.00	17,500.00 38,232.04		25,000.00 3,578.18	28,578.18
37183	FFCB-WF 01/23/14 1.160 10/23/17D	I 10,000,000.00	21,911.11 20,218.41		29,000.00 2,089.99			50,911.11 22,308.40		29,000.00 2,089.99	31,089.99
37197	FHLMC-GILFD 04/17/14 1.000 07/28/17D	I 10,000,000.00	42,500.00 2,220.20		25,000.00 253.42		50,000.00	17,500.00 2,473.62		25,000.00 253.42	25,253.42

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/16 THROUGH 9/30/16
SORT KEYS ARE FUND
FUNDS: 000001, 000034, 000057, 000058

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
37198	FHLB-UBS 04/17/14 .875 05/24/17D	I 10,000,000.00	8,993.06 11,026.48		21,875.00 1,258.60			30,868.06 12,285.08		21,875.00 1,258.60	23,133.60
37203	FHLB - GILFD 04/30/14 .875 05/24/17D	I 15,000,000.00	13,489.58 28,569.24		32,812.50 3,314.47			46,302.08 31,883.71		32,812.50 3,314.47	36,126.97
37207	FNMA - UBS 04/30/14 .875 08/28/17D	I 10,000,000.00	30,381.94 47,606.09		21,875.00 5,523.02		43,750.00	8,506.94 53,129.11		21,875.00 5,523.02	27,398.02
37222	FFCB-GILFD 06/25/14 1.460 11/21/18D	I 6,000,000.00	9,733.33 16,561.90		21,900.00 2,067.43			31,633.33 18,629.33		21,900.00 2,067.43	23,967.43
37223	FNMA-WF 06/25/14 .375 07/05/16D	I	18,333.33 30,136.44		416.67 163.56		18,750.00 30,300.00			416.67 163.56	580.23
37227	US TREASURY NOTES-BOFA 06/25/14 .625 12/15/16D	I 10,000,000.00	2,732.24 15,923.15		15,710.38 1,987.70			18,442.62 17,910.85		15,710.38 1,987.70	17,698.08
37260	US BANCPRP-CORP NOTE-WF 10/28/14 2.200 11/15/16P	I 10,000,000.00	28,111.11 -218,898.26		55,000.00 -32,906.28			83,111.11 -251,804.54		55,000.00 -32,906.28	22,093.72
37261	GECC-CORP NOTE-RBC 10/28/14 5.375 10/20/16P	I 3,000,000.00	31,802.08 -230,452.28		40,312.50 -34,643.16			72,114.58 -265,095.44		40,312.50 -34,643.16	5,669.34
37271	FHLB-CASTLEOAK 12/15/14 .880 07/03/17	I 20,000,000.00	7,822.22		44,000.00			51,822.22		44,000.00	44,000.00
37272	FHLB-WF 12/05/14 .430 07/01/16	I	43,000.00				43,000.00				
37290	FNMA-MSTEP-CALL-RBC 01/21/15 1.000 01/17/19P	I 3,000,000.00	13,666.67 -2,126.81		7,500.00 -371.28		15,000.00	6,166.67 -2,498.09		7,500.00 -371.28	7,128.72
37292	P&G-CORP NOTE-RBC 01/21/15 1.450 08/15/16P	I	27,388.89 -69,007.52		8,861.11 -5,892.48		36,250.00 -74,900.00			8,861.11 -5,892.48	2,968.63
37296	P&G-CORP NOTE-RBC 01/26/15 1.450 08/15/16P	I	13,283.61 -32,639.73		4,297.64 -2,813.77		17,581.25 -35,453.50			4,297.64 -2,813.77	1,483.87
37297	FHLB-WF-CALL 02/10/15 1.530 07/01/19	I	76,500.00				76,500.00				

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/16 THROUGH 9/30/16
SORT KEYS ARE FUND
FUNDS: 000001, 000034, 000057, 000058

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
37312	JPM-UBS 04/20/15 1.350 02/15/17P	I 10,000,000.00	51,000.00	-40,122.64	33,750.00	-8,427.59	67,500.00	17,250.00	-48,550.23	33,750.00	25,322.41
37318	FHLB-PJC 05/08/15 .345 07/01/16	I	51,750.00				51,750.00				
37320	FHLB-WFC 04/30/15 1.125 02/28/18P	I 2,155,000.00	8,283.28	-3,591.33	6,060.94	-771.97	12,121.88	2,222.34	-4,363.30	6,060.94	5,288.97
37321	CAT-UBS 05/05/15 1.000 11/25/16P	I 2,800,000.00	2,800.00	-12,529.71	7,000.00	-2,725.13		9,800.00	-15,254.84	7,000.00	4,274.87
37323	FNMA-WFC 04/30/15 1.130 02/28/18P	I 7,845,000.00	30,780.73	-13,073.79	22,162.12	-2,810.25	44,324.25	8,618.60	-15,884.04	22,162.12	19,351.87
37325	FFCB 05/13/15 .450 09/16/16D	I	7,054.68	1,541.49	5,039.06	286.01	12,093.75	- .01	1,827.50	5,039.06	5,325.07
37327	FHLMC-WFC 05/22/15 .875 10/14/16P	I 6,000,000.00	11,229.17	-24,121.64	13,125.00	-5,465.99		24,354.17	-29,587.63	13,125.00	7,659.01
37328	PG-RBC 06/04/15 1.450 08/15/16P	I	54,777.78	-100,493.15	17,722.22	-11,506.85	72,500.00		-112,000.00	17,722.22	6,215.37
37329	FHLMC-PJC 06/05/15 .875 10/14/16P	I 10,000,000.00	18,715.28	-38,884.51	21,875.00	-9,125.95		40,590.28	-48,010.46	21,875.00	12,749.05
37331	FFCB - GILFD 06/24/15 1.800 06/15/20P	I 20,000,000.00	16,000.00	-5,416.50	90,000.00	-1,335.98		106,000.00	-6,752.48	90,000.00	88,664.02
37336	BRK CORP-UBS 06/24/15 2.200 08/15/16P	I	41,555.56	-78,347.85	13,444.44	-9,452.15	55,000.00		-87,800.00	13,444.44	3,992.29
37341	IBM CORP-WFC 06/30/15 1.125 02/06/18D	I 8,250,000.00	37,382.81	19,464.11	23,203.13	4,879.28	46,406.25	14,179.69	24,343.39	23,203.13	28,082.41
37344	3M COMPANY CORP-UBS 07/02/15 1.375 09/29/16P	I	17,569.44	-36,620.33	16,805.56	-9,029.67	34,375.00		-45,650.00	16,805.56	7,775.89
37345	FFCB-WFC 07/02/15 1.900 07/02/18P	I 7,000,000.00	66,130.56	-51,123.31	33,250.00	-12,885.88	66,500.00	32,880.56	-64,009.19	33,250.00	20,364.12

CITY OF SAN JOSE
 TREASURY DIVISION
 EARNED INCOME DETAIL
 7/01/16 THROUGH 9/30/16
 SORT KEYS ARE FUND
 FUNDS: 000001, 000034, 000057, 000058

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
37349	WFC Corp-RBC 07/30/15 1.250 07/20/16P	I	89,444.44 -87,923.06		10,555.56 -4,957.09		100,000.00 -92,880.15			10,555.56 -4,957.09	5,598.47
37351	FNMA DISC NOTE - BAML 07/31/15 .000 07/01/16D	I		30,800.00			30,800.00				
37352	FFCB-WFC 09/03/15 .680 07/03/17	I	15,000,000.00	50,433.33	25,500.00		51,000.00	24,933.33		25,500.00	25,500.00
37353	FHLB DISC NOTE - CASTLE 09/01/15 .000 07/01/16D	I		31,666.67			31,666.67				
37356	BRK Corp Note - RBC 09/08/15 2.200 08/15/16P	I		83,111.11 -128,786.84	26,888.89 -19,513.16		110,000.00 -148,300.00			26,888.89 -19,513.16	7,375.73
37357	CP-DISC TMCC-TOY 10/05/15 .000 07/01/16D	I		40,500.00			40,500.00				
37359	CHEVRON Corp Note-Union 10/23/15 1.365 03/02/18P	I	5,000,000.00	22,560.42 -8,209.76	17,062.50 -2,997.21		34,125.00	5,497.92 -11,206.97		17,062.50 -2,997.21	14,065.29
37360	CHEVRON Corp Note-Union 10/26/15 1.365 03/02/18P	I	5,000,000.00	22,560.42 -8,256.47	17,062.50 -3,050.58		34,125.00	5,497.92 -11,307.05		17,062.50 -3,050.58	14,011.92
37361	FHLB-WFC 10/28/15 .400 10/28/16	I	18,000,000.00	12,600.00	18,000.00			30,600.00		18,000.00	18,000.00
37362	SDGSCD-WFC 10/30/15 .450 07/01/16P	I		48,187.50 -9,900.00			48,187.50 -9,900.00				
37363	MSFT Corp Note 11/03/15 1.300 11/03/18D	I	5,000,000.00	10,472.22 1,099.45	16,250.00 419.71			26,722.22 1,519.16		16,250.00 419.71	16,669.71
37364	Farmer Mac Disc Note 10/30/15 .000 08/05/16D	I		25,935.97	3,705.14		29,641.11			3,705.14	3,705.14
37365	PEPSICO Corp Note-Union 11/09/15 .950 02/22/17P	I	7,340,000.00	24,986.58 -8,386.46	17,432.50 -3,283.20		34,865.00	7,554.08 -11,669.66		17,432.50 -3,283.20	14,149.30
37366	JPM Corp Note - UBS 11/09/15 1.350 02/15/17P	I	10,000,000.00	51,000.00 -8,204.74	33,750.00 -3,212.07		67,500.00	17,250.00 -11,416.81		33,750.00 -3,212.07	30,537.93

CITY OF SAN JOSE
 TREASURY DIVISION
 EARNED INCOME DETAIL
 7/01/16 THROUGH 9/30/16
 SORT KEYS ARE FUND
 FUNDS: 000001, 000034, 000057, 000058

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
37368	CHEVRON Corp Note-Wedbu I 11/18/15 1.365 03/02/18D	5,000,000.00	22,560.42 202.99		17,062.50 82.64		34,125.00	5,497.92 285.63		17,062.50 82.64	17,145.14
37369	Caterpillar Corp Note-R I 11/23/15 1.000 11/25/16P	10,012,000.00	10,012.00 -19,240.45		25,030.00 -8,009.60			35,042.00 -27,250.05		25,030.00 -8,009.60	17,020.40
37371	FARMER MAC DISCOUNT NOT I 11/25/15 .000 07/01/16D			35,587.50			35,587.50				
37372	CATERPILLAR CORP NOTE-W I 12/04/15 2.450 09/06/18P	8,090,000.00	63,315.49 -37,554.63		49,551.25 -16,452.51		99,102.50	13,764.24 -54,007.14		49,551.25 -16,452.51	33,098.74
37373	CAT CORP NOTE-RBC I 12/07/15 1.000 11/25/16P	4,750,000.00	4,750.00 -7,193.83		11,875.00 -3,197.26			16,625.00 -10,391.09		11,875.00 -3,197.26	8,677.74
37374	UC CA REV BOND-WFB I 12/14/15 1.796 07/01/19P	8,265,000.00	74,219.70 -7,709.75		37,109.85 -3,546.48		74,219.70	37,109.85 -11,256.23		37,109.85 -3,546.48	33,563.37
37375	UC CA REV BOND-WFB I 12/14/15 1.796 07/01/19P	2,500,000.00	22,450.00 -2,332.05		11,225.00 -1,072.74		22,450.00	11,225.00 -3,404.79		11,225.00 -1,072.74	10,152.26
37377	PCAR CORP - MUFG I 12/28/15 1.750 08/14/18	6,400,000.00	42,622.22		28,000.00		56,000.00	14,622.22		28,000.00	28,000.00
37378	TREASURY NOTE - PJC I 12/29/15 2.125 08/31/20P	10,000,000.00	71,025.82 -19,474.04		53,421.69 -9,684.39		106,250.00	18,197.51 -29,158.43		53,421.69 -9,684.39	43,737.30
37379	RY YCD - RBC I 01/05/16 .825 07/01/16			89,741.67			89,741.67				
37380	DE CORP - MUFG I 01/11/16 1.950 12/13/18P	5,160,000.00	5,031.00 -4,000.91		25,155.00 -2,140.02			30,186.00 -6,140.93		25,155.00 -2,140.02	23,014.98
37381	TDNY YCD - BAC I 01/08/16 .830 07/01/16			100,868.06			100,868.06				
37382	FNMA 1X - CASTLEOAK I 01/08/16 2.000 08/24/18P		70,555.56 -14,826.64		29,444.44 14,826.64		100,000.00		-81,250.00	29,444.44 -66,423.36	-36,978.92
37383	USB CORP - WEDBUSH I 01/19/16 1.950 11/15/18P	14,000,000.00	34,883.33 -27,324.85		68,250.00 -15,328.57			103,133.33 -42,653.42		68,250.00 -15,328.57	52,921.43

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/16 THROUGH 9/30/16
SORT KEYS ARE FUND
FUNDS: 000001, 000034, 000057, 000058

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
37384	FHLB-Wells Fargo 01/20/16 .865 07/03/17	I 20,000,000.00	77,369.44		43,250.01		78,330.56	42,288.89		43,250.01	43,250.01
37387	IBRD-CASTLEOAK 01/22/16 1.095 07/02/18	I 30,000,000.00	145,087.50		82,125.00		146,000.00	81,212.50		82,125.00	82,125.00
37388	USB CORP NOTE-UBS 01/20/16 1.650 05/15/17P	I 10,000,000.00	21,083.33 -20,535.97		41,250.00 -11,590.85			62,333.33 -32,126.82		41,250.00 -11,590.85	29,659.15
37389	JNJ CORP NOTE-UNIONBANC 01/20/16 1.650 12/05/18P	I 8,235,000.00	9,813.33 -16,925.83		33,969.37 -9,553.22			43,782.75 -26,479.05		33,969.37 -9,553.22	24,416.15
37390	DE CORP NOTE-RBC 01/20/16 1.950 12/13/18P	I 5,000,000.00	4,875.00 -6,501.51		24,375.00 -3,669.57			29,250.00 -10,171.08		24,375.00 -3,669.57	20,705.43
37391	MSFT CORP NOTE-RBC 01/20/16 1.300 11/03/18P	I 10,000,000.00	20,944.44 -640.47		32,500.00 -361.49			53,444.44 -1,001.96		32,500.00 -361.49	32,138.51
37392	FHLMC-MULTISTEP CALL-PJ 01/20/16 .750 07/01/20D	I 10,000,000.00	46,875.00 627.31				46,875.00		6,250.00	5,622.69	5,622.69
37393	CHEVRON CORP CONT CALL- 01/20/16 1.104 12/05/17D	I 9,294,000.00	7,410.42 10,062.62		25,651.44 5,679.52			33,061.86 15,742.14		25,651.44 5,679.52	31,330.96
37394	CP DISC-TMCC-TOY 01/20/16 .800 08/25/16D	I 10,000,000.00	54,333.34		18,333.33		72,666.67			18,333.33	18,333.33
37395	WFFB-NCD-WFS 01/20/16 .790 07/01/16	I 10,000,000.00	35,769.44				35,769.44				
37396	CP-DISC-KOPP-BAC 01/20/16 .000 09/16/16D	I 10,000,000.00	43,466.67		20,533.33		64,000.00			20,533.33	20,533.33
37397	FNMA 4X - CASTLEOAK 02/22/16 1.150 02/22/19	I 10,000,000.00	41,208.33		28,750.00		57,500.00	12,458.33		28,750.00	28,750.00
37398	FHLB-CASTLEOAK 02/18/16 1.375 02/18/21D	I 10,000,000.00	50,798.61 2,963.11		34,375.00 2,034.37		68,750.00	16,423.61 4,997.48		34,375.00 2,034.37	36,409.37
37399	PEPSICO-CORP NOTE-UBS 03/03/16 1.000 10/13/17P	I 9,575,000.00	20,745.83 -1,092.43		23,937.50 -837.53			44,683.33 -1,929.96		23,937.50 -837.53	23,099.97

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/16 THROUGH 9/30/16
SORT KEYS ARE FUND
FUNDS: 000001, 000034, 000057, 000058

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
37400	BANK OF NOVA SCOTIA YCD I 03/07/16 .840 09/02/16		54,133.33		29,400.00		83,533.33			29,400.00	29,400.00
37402	IBRD - RBC 04/01/16 1.876 03/15/19P	20,000,000.00	110,475.56 -34,374.03		93,800.00 -34,751.75		187,600.00	16,675.56 -69,125.78		93,800.00 -34,751.75	59,048.25
37403	FFCB-WFS 04/04/16 1.150 07/01/19P	5,000,000.00	14,375.00 -1,431.95		14,375.00 -1,497.04		14,375.00	14,375.00 -2,928.99		14,375.00 -1,497.04	12,877.96
37404	IADB-UBS 04/08/16 2.125 11/09/20P	10,000,000.00	30,694.44 -17,541.77		53,125.00 -19,212.41			83,819.44 -36,754.18		53,125.00 -19,212.41	33,912.59
37405	UNVHGR (UC REV BONDS)-W I 04/20/16 1.490 05/15/20	5,570,000.00	16,368.06		20,748.25			37,116.31		20,748.25	20,748.25
37407	PCAR CORP NOTE -UNIONBA I 04/21/16 1.650 02/25/19P	7,315,000.00	42,244.13 -4,314.72		30,174.37 -5,590.92		60,348.75	12,069.75 -9,905.64		30,174.37 -5,590.92	24,583.45
37408	CA STATE GO REV BONDS-W I 04/28/16 1.500 04/01/21	10,000,000.00	26,250.00		37,500.00			63,750.00		37,500.00	37,500.00
37410	FARMER MAC DISCOUNT-UBS I 04/26/16 .000 02/03/17D	10,000,000.00	10,266.67		14,311.11			24,577.78		14,311.11	14,311.11
37411	CA STATE GO REV BONDS-W I 04/29/16 1.500 04/01/21D	10,000,000.00	26,250.00 1,902.61		37,500.00 2,778.42			63,750.00 4,681.03		37,500.00 2,778.42	40,278.42
37412	IBRD-SUPRA-RBC 04/29/16 1.250 04/26/19D	9,415,000.00	21,249.13 814.76		29,421.88 1,189.81			50,671.01 2,004.57		29,421.88 1,189.81	30,611.69
37413	JNJ CORP NOTE - CASTLEO I 05/04/16 1.650 12/05/18P	10,000,000.00	11,916.67 -10,992.38		41,250.00 -17,436.19			53,166.67 -28,428.57		41,250.00 -17,436.19	23,813.81
37414	PEP-FLOAT CORP NOTE-CAS I 05/04/16 1.401 02/22/19P	10,000,000.00	13,821.11 -4,740.82		33,534.12 -7,519.92	-8.14	31,780.42	15,566.67 -12,260.74		33,525.98 -7,519.92	26,006.06
37415	FFCB-WFS 05/04/16 1.150 07/01/19P	5,000,000.00	14,375.00 -1,169.56		14,375.00 -1,855.16		14,375.00	14,375.00 -3,024.72		14,375.00 -1,855.16	12,519.84
37416	IBRD-SUPRA-PJC 05/20/16 .700 07/03/17	25,000,000.00	19,930.56		43,750.00		20,902.78	42,777.78		43,750.00	43,750.00

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/16 THROUGH 9/30/16
SORT KEYS ARE FUND
FUNDS: 000001, 000034, 000057, 000058

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
37417	TOY-TMCC CP DISCOUNT 05/09/16 .970 02/03/17D	10,000,000.00		14,280.56	24,788.88			39,069.44		24,788.88	24,788.88
37419	CHEVRON CP DISCOUNT 05/10/16 .000 01/06/17D	10,000,000.00		12,277.78	21,722.22			34,000.00		21,722.22	21,722.22
37420	JPM CORP NOTE - UBS 05/13/16 1.350 02/15/17P	13,081,000.00	66,713.10	-9,660.65	44,148.38		88,296.75	22,564.73	-27,799.01	44,148.38	26,010.02
37421	DISNEY CORP NOTE - RBC 05/13/16 1.500 09/17/18P	5,000,000.00	21,666.67	-4,173.86	18,750.00		37,500.00	2,916.67	-12,010.50	18,750.00	10,913.36
37422	JNJ CORP NOTE -WEDBUSH 05/17/16 1.125 03/01/19P	10,000,000.00	37,500.00	-1,414.54	28,125.00		56,250.00	9,375.00	-4,306.49	28,125.00	25,233.05
37423	IADB SUPRA-WFC 05/16/16 1.125 03/15/17P	10,774,000.00	35,688.88	-6,586.79	30,301.87		60,603.75	5,387.00	-19,760.37	30,301.87	17,128.29
37424	CP DISCOUNT KOPP-BAML 05/25/16 .000 02/17/17D	10,000,000.00		9,250.00	23,000.00			32,250.00		23,000.00	23,000.00
37425	FHLB-WFS 05/27/16 .875 06/29/18D	10,000,000.00	486.11	1,105.50	21,875.00			22,361.11		21,875.00	24,780.90
37426	FHLB-WFS 06/01/16 .625 05/30/17D	10,000,000.00	5,381.94	1,163.64	15,625.00			21,006.94		15,625.00	19,193.48
37427	NYSHGR MUNI BOND-WFS 06/14/16 1.203 07/01/18	4,600,000.00	2,613.18		13,834.50			16,447.68		13,834.50	13,834.50
37428	CVX CP-BAML 06/03/16 .000 02/28/17D	10,000,000.00		7,544.44	24,788.89			32,333.33		24,788.89	24,788.89
37429	TOY-TMCC-TOY 06/03/16 .000 02/28/17D	10,000,000.00		8,011.11	26,322.22			34,333.33		26,322.22	26,322.22
37431	FAMCA-WEDBUSH 06/15/16 1.030 05/10/19P	10,000,000.00	6,294.45	-341.00	25,750.00			32,044.45	-2,301.76	25,750.00	23,789.24
37432	IADB-RBC 06/17/16 1.000 05/13/19D	10,000,000.00	21,944.45	15.85	25,000.00			46,944.45	120.00	25,000.00	25,104.15

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/16 THROUGH 9/30/16
SORT KEYS ARE FUND
FUNDS: 000001, 000034, 000057, 000058

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
37433	FNMA-UBS 06/30/16 1.210 12/30/19	I 30,000,000.00	1,008.33		90,750.00			91,758.33		90,750.00	90,750.00
37434	AAPL-RBC 06/20/16 1.700 02/22/19P	I 5,332,000.00	32,228.98	-864.47	22,661.00 -7,230.13	45,322.00		9,567.98 -8,094.60		22,661.00 -7,230.13	15,430.87
37435	IBM CORP NOT - RBC 06/20/16 1.875 05/15/19P	I 4,600,000.00	11,020.84	-955.62	21,562.50 -7,992.44			32,583.34 -8,948.06		21,562.50 -7,992.44	13,570.06
37436	AAPL - RBC 06/24/16 1.700 02/22/19P	I 6,870,000.00	41,525.34	-786.84	29,197.49 -10,341.29	58,395.00		12,327.83 -11,128.13		29,197.49 -10,341.29	18,856.20
37437	AAPL - RBC 06/24/16 1.700 02/22/19P	I 3,130,000.00	18,919.11	-358.49	13,302.50 -4,711.53	26,605.00		5,616.61 -5,070.02		13,302.50 -4,711.53	8,590.97
37438	IBRD-SUPRA-PJC 06/24/16 .800 07/02/18	I 25,000,000.00	3,888.89		50,000.00			53,888.89		50,000.00	50,000.00
37439	IADB-SUPRA-COS 06/24/16 1.750 08/24/18P	I 20,000,000.00	123,472.23	-3,371.68	87,499.99 -44,313.53	175,000.00		35,972.22 -47,685.21		87,499.99 -44,313.53	43,186.46
37440	MUBCD - MUGF 06/24/16 .890 03/03/17	I 25,000,000.00	4,326.39		56,861.11			61,187.50		56,861.11	56,861.11
37441	WFC-WFC 06/24/16 2.125 04/22/19P	I 15,000,000.00	61,093.75	-1,933.14	79,687.50 -25,406.98			140,781.25 -27,340.12		79,687.50 -25,406.98	54,280.52
37442	BRK CORP NOTE-COS 06/24/16 1.600 05/15/17P	I 7,105,000.00	14,525.77	-1,058.05	28,420.00 -13,905.87			42,945.77 -14,963.92		28,420.00 -13,905.87	14,514.13
37443	IBM CORP NOTE - RBC 06/24/16 1.950 02/12/19P	I 7,948,000.00	59,841.82	-1,303.95	38,746.50 -17,137.63	77,493.00		21,095.32 -18,441.58		38,746.50 -17,137.63	21,608.87
37444	KOPP CP - BAML 06/24/16 .000 12/09/16D	I 15,000,000.00	1,925.00		25,300.00			27,225.00		25,300.00	25,300.00
37445	FHLB-CALL-PJC 06/29/16 1.050 09/28/18P	I 3,500,000.00	9,493.75	-19.00	9,187.50 -873.82	18,375.00		306.25 -892.82		9,187.50 -873.82	8,313.68
37446	BANK OF NOVA SCOTIA YCD 07/05/16 1.100 07/03/17	I 15,000,000.00			40,333.33			40,333.33		40,333.33	40,333.33

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/16 THROUGH 9/30/16
SORT KEYS ARE FUND
FUNDS: 000001, 000034, 000057, 000058

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
37449	FHLB-CASTLEOAK 07/14/16 1.125 07/14/21D	I 10,000,000.00			24,062.50 2,132.91			24,062.50 2,132.91		24,062.50 2,132.91	26,195.41
37450	WFFB NCD-WFS 07/20/16 1.180 07/20/17	I 10,000,000.00			23,927.78			23,927.78		23,927.78	23,927.78
37458	WALT DISNEY CORP - RBC 07/27/16 1.500 09/17/18P	I 8,760,000.00	47,450.00		23,360.00 -9,345.19		65,700.00	5,110.00 -9,345.19		23,360.00 -9,345.19	14,014.81
37459	PEPSICO CORP-UNIONBANC 07/27/16 2.250 01/17/19P	I 3,841,000.00	4,801.25		15,364.00 -8,258.57			20,165.25 -8,258.57		15,364.00 -8,258.57	7,105.43
37461	YCD TDNY - RBC 07/29/16 1.255 07/03/17	I 25,000,000.00			55,777.78			55,777.78		55,777.78	55,777.78
37462	MSFT CORP NOTE-WFS 08/08/16 1.100 08/08/19P	I 10,000,000.00			16,194.44 -216.99			16,194.44 -216.99		16,194.44 -216.99	15,977.45
37463	WALT DISNEY CORP - RBC 08/08/16 1.850 05/30/19P	I 5,037,000.00	17,601.52		13,718.83 -5,997.22			31,320.35 -5,997.22		13,718.83 -5,997.22	7,721.61
37464	APPLE CORP - WEDBUSH 08/08/16 1.100 08/02/19D	I 8,831,000.00	1,079.34		14,301.31 128.30			15,380.65 128.30		14,301.31 128.30	14,429.61
37465	PCAR-WFC 08/11/16 1.200 08/12/19	I 2,000,000.00			3,333.33			3,333.33		3,333.33	3,333.33
37466	FHLMC - COS 08/12/16 1.125 08/12/21D	I 10,000,000.00			15,312.50 1,391.02			15,312.50 1,391.02		15,312.50 1,391.02	16,703.52
37467	FARMER MAC DISC 08/15/16 .000 07/03/17D	I 10,000,000.00			8,225.00			8,225.00		8,225.00	8,225.00
37468	CTS GO BONDS-WFC 08/19/16 1.550 08/15/20P	I 12,770,000.00	1,099.64		23,092.42 -1,673.33			24,192.06 -1,673.33		23,092.42 -1,673.33	21,419.09
37474	CAT-WFC 09/01/16 1.250 08/18/17P	I 5,000,000.00	2,256.94		5,208.33 -1,559.83			7,465.27 -1,559.83		5,208.33 -1,559.83	3,648.50
37475	COCA COLA CORP NOTE-WFS 09/19/16 .875 10/27/17D	I 6,700,000.00	23,124.31		1,954.17 275.32			25,078.48 275.32		1,954.17 275.32	2,229.49

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/16 THROUGH 9/30/16
SORT KEYS ARE FUND
FUNDS: 000001, 000034, 000057, 000058

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
37476	FHLMC 1X - COS 09/16/16 1.250 08/15/19P	I 7,560,000.00	8,137.50		3,937.50 -10.67			12,075.00 -10.67		3,937.50 -10.67	3,926.83
37478	WFFB NCD - WFC 09/23/16 1.110 07/03/17	I 25,000,000.00			6,166.67			6,166.67		6,166.67	6,166.67
SUBTOTAL (Fund) 1 INVESTMENT FUNDS											
	PAR VALUE	1397337040.72									
	SOLD MATURED/OUTSTANDING				41,666.66		273,375.00		-73,500.00		
	INTEREST		4,126,455.07	.00	3,857,870.46	-8.14	4,185,875.66	3,798,441.73		3,857,862.32	3,611,495.79
						LESS CURRENT PERIOD ADJUSTMENTS				.00	
						LESS PRIOR PERIOD ADJUSTMENTS				.00	
										----- 3,857,862.32	
	PRIOR PERIOD ACCRUED		3,511,259.47				2,803,026.05	708,233.42			
	PRIOR PERIOD PURCHASED		509,645.10				412,705.28	96,939.82			
	PURCHASED THIS PERIOD		105,550.50				47,450.00	58,100.50			
	ACCRUED THIS PERIOD		.00				922,694.33	2,935,176.13			
	PREMIUM		-1,526,356.56				-606,883.65	-1,469,484.83	.00	-550,011.92	
	DISCOUNT		2,195,171.57				733,839.45	1,838,477.51	.00	377,145.39	
	GAIN/LOSS								-73,500.00		

CITY OF SAN JOSE
 TREASURY DIVISION
 EARNED INCOME DETAIL
 7/01/16 THROUGH 9/30/16
 SORT KEYS ARE FUND
 FUNDS: 000001, 000034, 000057, 000058

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
37053	FEDERATED GOVT OBLIGATI I 11/06/12 .265 10/01/16	273,931.53	50.77		167.45		158.49	59.73		167.45	167.45
37370	LAIF-2007A AIRPORT I 11/20/15 .603 10/01/16	38,395,029.08		-.45	58,338.81			58,338.36		58,338.81	58,338.81
SUBTOTAL (Fund) 57 AIRPORT 2007A AMT BOND PROCEEDS											
	PAR VALUE	38,668,960.61									
	SOLD				.00		.00		.00		
	MATURED/OUTSTANDING				58,506.26		158.49				
	INTEREST		50.32	.00	58,506.26	.00	158.49	58,398.09		58,506.26	58,506.26
					LESS CURRENT PERIOD ADJUSTMENTS					.00	
					LESS PRIOR PERIOD ADJUSTMENTS					.00	
										----- 58,506.26	
	PRIOR PERIOD ACCRUED		50.32				50.32	.00			
	PRIOR PERIOD PURCHASED		.00				.00	.00			
	PURCHASED THIS PERIOD		.00				.00	.00			
	ACCRUED THIS PERIOD		.00				108.17	58,398.09			
	PREMIUM		.00				.00	.00	.00	.00	
	DISCOUNT		.00				.00	.00	.00	.00	
	GAIN/LOSS								.00	.00	

CITY OF SAN JOSE
 TREASURY DIVISION
 EARNED INCOME DETAIL
 7/01/16 THROUGH 9/30/16
 SORT KEYS ARE FUND
 FUNDS: 000001, 000034, 000057, 000058

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
37054	FEDERATED GOVT OBLIGATI I 11/06/12 .269 10/01/16	767.92	3.53		204.14		207.48	.19		204.14	204.14
37358	LAIF-2007B AIRPORT I 10/20/15 .603 10/01/16	21,000.00	- .09		3,471.49			3,471.40		3,471.49	3,471.49
SUBTOTAL (Fund) 58 AIRPORT 2007B NON-AMT BOND PROCE											
	PAR VALUE	21,767.92									
	SOLD MATURED/OUTSTANDING				.00 3,675.63		.00 207.48		.00		
	INTEREST		3.44	.00	3,675.63	.00	207.48	3,471.59		3,675.63	3,675.63
					LESS CURRENT PERIOD ADJUSTMENTS					.00	
					LESS PRIOR PERIOD ADJUSTMENTS					.00	
										----- 3,675.63	
	PRIOR PERIOD ACCRUED		3.44				3.44	.00			
	PRIOR PERIOD PURCHASED		.00				.00	.00			
	PURCHASED THIS PERIOD		.00				.00	.00			
	ACCRUED THIS PERIOD		.00				204.04	3,471.59			
	PREMIUM		.00				.00	.00	.00	.00	
	DISCOUNT		.00				.00	.00	.00	.00	
	GAIN/LOSS								.00	.00	

CITY OF SAN JOSE
 TREASURY DIVISION
 EARNED INCOME DETAIL
 7/01/16 THROUGH 9/30/16
 SORT KEYS ARE FUND
 FUNDS: 000001, 000034, 000057, 000058

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	1436890769.25									
	SOLD MATURED/OUTSTANDING				41,666.66 3,878,385.69		273,375.00 3,912,866.63		-73,500.00		
	INTEREST CAPITALIZED INTEREST		4,126,508.83 .00	.00 .00	3,920,052.35 .00	-8.14 .00	4,186,241.63 .00	3,860,311.41 .00		3,920,044.21 .00	3,674,758.35
	NET INTEREST AND RECEIPTS		4,126,508.83	.00	3,920,052.35	-8.14	4,186,241.63	3,860,311.41		3,920,044.21	
						LESS CURRENT PERIOD ADJUSTMENTS				.00	
						LESS PRIOR PERIOD ADJUSTMENTS				.00	
										3,920,044.21	
	PRIOR PERIOD ACCRUED		3,511,313.23				2,803,079.81	708,233.42			
	PRIOR PERIOD PURCHASED		509,645.10				412,705.28	96,939.82			
	PURCHASED THIS PERIOD		105,550.50				47,450.00	58,100.50			
	ACCRUED THIS PERIOD		.00				923,006.54	2,997,045.81			
	PREMIUM		-1,526,356.56				-606,883.65	-1,469,484.83	.00	-550,011.92	
	DISCOUNT		2,195,418.24				733,839.45	1,839,804.85	.00	378,226.06	
	GAIN/LOSS								-73,500.00		

THIS PAGE IS INTENTIONALLY LEFT BLANK

SECTION C

MARKET VALUE OF PORTFOLIO

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

THIS PAGE IS INTENTIONALLY LEFT BLANK



Inventory by Market Value

As Of Date: 09/30/2016

Date Basis: Settlement

Run: 10/17/2016 11:11:50 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								
37227	US TREASURY NOTES-B	912828A59	06/25/2014	.625000	10,000,000.00	10,007,100.00	18,442.62	26,631.25
			12/15/2016	.705000	9,980,468.75	100.071000	IDC-FIS	0.00
37378	TREASURY NOTE - PJC	912828VV9	12/29/2015	2.125000	10,000,000.00	10,404,300.00	18,197.51	224,612.50
			08/31/2020	1.722690	10,179,687.50	104.043000	IDC-FIS	0.00
Inv Type: 12 TREASURY NOTES				1.382411	20,000,000.00	20,411,400.00	36,640.13	251,243.75
				1.218873	20,160,156.25	102.057000		0.00
37052	FHLB-WF	313380EC7	10/23/2012	.750000	10,000,000.00	9,999,800.00	4,791.67	66,500.00
			09/08/2017	.890000	9,933,300.00	99.998000	IDC-FIS	0.00
37074	FHLB-WF	313381B20	01/10/2013	.750000	10,000,000.00	10,002,200.00	23,541.67	40,700.00
			12/08/2017	.830000	9,961,500.00	100.022000	IDC-FIS	0.00
37084	FHLB-WF	313381B20	01/22/2013	.750000	10,000,000.00	10,002,200.00	23,541.67	26,200.00
			12/08/2017	.800000	9,976,000.00	100.022000	IDC-FIS	0.00
37116	FHLB-CITIG	313379DT3	06/25/2013	1.250000	10,000,000.00	10,067,900.00	39,236.11	44,400.00
			06/08/2018	1.201000	10,023,500.00	100.679000	IDC-FIS	0.00
37124	FHLB-GILFD	313379FW4	06/25/2013	1.000000	20,000,000.00	20,052,800.00	62,222.22	321,600.00
			06/09/2017	1.350000	19,731,200.00	100.264000	IDC-FIS	0.00
37198	FHLB-UBS	3130A1NN4	04/17/2014	.875000	10,000,000.00	10,022,600.00	30,868.06	38,100.00
			05/24/2017	.926000	9,984,500.00	100.226000	IDC-FIS	0.00
37203	FHLB - GILFD	3130A1NN4	04/30/2014	.875000	15,000,000.00	15,033,900.00	46,302.08	74,250.00
			05/24/2017	.964262	14,959,650.00	100.226000	IDC-FIS	0.00
37271	FHLB-CASTLEOAK	3130A3P24	12/15/2014	.880000	20,000,000.00	20,038,400.00	51,822.22	38,400.00
			07/03/2017	.880034	20,000,000.00	100.192000	IDC-FIS	0.00
37320	FHLB-WFC	3130A4NM0	04/30/2015	1.125000	2,155,000.00	2,163,684.65	2,222.34	0.00
			02/28/2018	.980091	2,163,684.65	100.403000	IDC-FIS	0.00
37361	FHLB-WFC	3130A6PZ4	10/28/2015	.400000	18,000,000.00	18,002,700.00	30,600.00	2,700.00
			10/28/2016	.400000	18,000,000.00	100.015000	IDC-FIS	0.00
37384	FHLB-Wells Fargo	3130A73Q6	01/20/2016	.865000	20,000,000.00	20,046,000.00	42,288.89	46,000.00
			07/03/2017	.865055	20,000,000.00	100.230000	IDC-FIS	0.00
37398	FHLB-CASTLEOAK	3130A7CV5	02/18/2016	1.375000	10,000,000.00	10,060,700.00	16,423.61	101,100.00
			02/18/2021	1.459077	9,959,600.00	100.607000	IDC-FIS	0.00
37425	FHLB-WFS	3130A8BD4	05/27/2016	.875000	10,000,000.00	10,038,400.00	22,361.11	62,500.00
			06/29/2018	.991934	9,975,900.00	100.384000	IDC-FIS	0.00
37426	FHLB-WFS	3130A5EP0	06/01/2016	.625000	10,000,000.00	10,001,700.00	21,006.94	15,780.00
			05/30/2017	.767000	9,986,093.61	100.017000	IDC-FIS	0.00



Inventory by Market Value

As Of Date: 09/30/2016

Date Basis: Settlement

Run: 10/17/2016 11:11:50 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	
37445	FHLB-CALL-PJC	3130A7GC3	06/29/2016	1.050000	3,500,000.00	3,504,935.00	306.25		0.00
			09/28/2018	.750104	3,507,798.00	100.141000	IDC-FIS		-2,863.00
37449	FHLB-CASTLEOAK	3130A8QS5	07/14/2016	1.125000	10,000,000.00	9,926,500.00	24,062.50		0.00
			07/14/2021	1.226957	9,950,700.00	99.265000	IDC-FIS		-24,200.00
Inv Type: 22 FEDERAL HOME LOAN BANKS				.874825	188,655,000.00	188,964,419.65	441,597.34		878,230.00
				.949346	188,113,426.26	100.164013			-27,063.00
37109	FNMA-CALL-CS	3135G0WY5	05/14/2013	.550000	10,000,000.00	10,002,900.00	20,930.56		4,900.00
			11/14/2016	.556000	9,998,000.00	100.029000	IDC-FIS		0.00
37117	FNMA-CALL-UBS	3136G1JV2	06/26/2013	1.050000	11,000,000.00	11,038,060.00	52,616.67		115,060.00
			04/17/2018	1.200000	10,923,000.00	100.346000	IDC-FIS		0.00
37118	FNMA-GILFD	3135G0MZ3	06/13/2013	.875000	10,000,000.00	10,019,000.00	8,020.83		119,500.00
			08/28/2017	1.120000	9,899,500.00	100.190000	IDC-FIS		0.00
37149	FNMA-GILFD	3135G0PP2	09/30/2013	1.000000	5,000,000.00	5,012,950.00	1,527.78		62,250.00
			09/20/2017	1.255000	4,950,700.00	100.259000	IDC-FIS		0.00
37163	FNMA-WF	3135G0WJ8	12/04/2013	.875000	10,000,000.00	10,008,900.00	31,597.22		214,100.00
			05/21/2018	1.350000	9,794,800.00	100.089000	IDC-FIS		0.00
37165	FNMA-WF	3135G0TG8	12/05/2013	.875000	10,000,000.00	10,013,400.00	12,881.94		173,600.00
			02/08/2018	1.270000	9,839,800.00	100.134000	IDC-FIS		0.00
37175	FNMA-WF	3135G0PQ0	01/08/2014	.875000	10,000,000.00	10,016,400.00	37,673.61		151,600.00
			10/26/2017	1.240000	9,864,800.00	100.164000	IDC-FIS		0.00
37207	FNMA - UBS	3135G0MZ3	04/30/2014	.875000	10,000,000.00	10,019,000.00	8,506.94		92,000.00
			08/28/2017	1.098920	9,927,000.00	100.190000	IDC-FIS		0.00
37290	FNMA-MSTEP-CALL-RBC	3136G1AH2	01/21/2015	1.000000	3,000,000.00	3,003,210.00	6,166.67		0.00
			01/17/2019	.900333	3,005,880.00	100.107000	IDC-FIS		-2,670.00
37323	FNMA-WFC	3135G0VC4	04/30/2015	1.130000	7,845,000.00	7,873,555.80	8,618.60		0.00
			02/28/2018	.985028	7,876,615.35	100.364000	IDC-FIS		-3,059.55
37397	FNMA 4X - CASTLEOAK	3136G2Y84	02/22/2016	1.150000	10,000,000.00	10,006,100.00	12,458.33		6,100.00
			02/22/2019	1.150000	10,000,000.00	100.061000	IDC-FIS		0.00
37433	FNMA-UBS	3136G3TN5	06/30/2016	1.210000	30,000,000.00	30,018,000.00	91,758.33		18,000.00
			12/30/2019	1.210000	30,000,000.00	100.060000	IDC-FIS		0.00
Inv Type: 23 FEDERAL NAT MORTGAGE ASSOC				.989731	126,845,000.00	127,031,475.80	292,757.48		957,110.00
				1.134936	126,080,095.35	100.147011			-5,729.55
37105	FFCB-GILFD	3133ECMM3	04/25/2013	.600000	10,000,000.00	10,001,900.00	26,000.00		10,200.00
			04/25/2017	.621000	9,991,700.00	100.019000	IDC-FIS		0.00
37136	FFCB-WF	3133ECZ31	09/06/2013	1.410000	10,000,000.00	10,067,300.00	9,791.67		67,300.00



Inventory by Market Value

As Of Date: 09/30/2016

Date Basis: Settlement

Run: 10/17/2016 11:11:50 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
			09/06/2017	1.410000		10,000,000.00	100.673000	IDC-FIS		0.00
37142	FFCB-WF	3133ECWV2	09/17/2013	.875000		10,000,000.00	10,011,200.00	27,708.32		69,700.00
			12/07/2016	1.060000		9,941,500.00	100.112000	IDC-FIS		0.00
37183	FFCB-WF	3133EDDV1	01/23/2014	1.160000		10,000,000.00	10,049,500.00	50,911.11		80,600.00
			10/23/2017	1.245000		9,968,900.00	100.495000	IDC-FIS		0.00
37222	FFCB-GILFD	3133EDM25	06/25/2014	1.460000		6,000,000.00	6,070,080.00	31,633.33		106,260.00
			11/21/2018	1.602000		5,963,820.00	101.168000	IDC-FIS		0.00
37331	FFCB - GILFD	3133EEW55	06/24/2015	1.800000		20,000,000.00	20,479,600.00	106,000.00		453,200.00
			06/15/2020	1.772124		20,026,400.00	102.398000	IDC-FIS		0.00
37345	FFCB-WFC	3133ECTM6	07/02/2015	1.900000		7,000,000.00	7,128,100.00	32,880.56		0.00
			07/02/2018	1.154165		7,153,510.00	101.830000	IDC-FIS		-25,410.00
37352	FFCB-WFC	3133EFBS5	09/03/2015	.680000		15,000,000.00	15,006,600.00	24,933.33		6,600.00
			07/03/2017	.680000		15,000,000.00	100.044000	IDC-FIS		0.00
37403	FFCB-WFS	3133EFW52	04/04/2016	1.150000		5,000,000.00	5,017,700.00	14,375.00		0.00
			07/01/2019	1.029045		5,019,250.00	100.354000	IDC-FIS		-1,550.00
37415	FFCB-WFS	3133EFW52	05/04/2016	1.150000		5,000,000.00	5,017,700.00	14,375.00		0.00
			07/01/2019	1.000111		5,023,250.00	100.354000	IDC-FIS		-5,550.00
Inv Type: 27 FEDERAL FARM CREDIT BANK BONDS				1.228005		98,000,000.00	98,849,680.00	338,608.32		793,860.00
				1.192217		98,088,330.00	100.867020			-32,510.00
37050	FHLMC-GILFD	3134G3S50	10/18/2012	.625000		10,000,000.00	10,002,400.00	26,041.67		2,400.00
			11/01/2016	.625000		10,000,000.00	100.024000	IDC-FIS		0.00
37051	FHLMC-WF	3134G3S50	10/22/2012	.625000		10,000,000.00	10,002,400.00	26,041.67		24,300.00
			11/01/2016	.680000		9,978,100.00	100.024000	IDC-FIS		0.00
37061	FHLMC-CALL-WF	3134G3Y53	11/28/2012	.850000		10,000,000.00	10,002,300.00	29,041.67		2,300.00
			11/28/2017	.850000		10,000,000.00	100.023000	IDC-FIS		0.00
37076	FHLMC-CALL-GILFD	3134G34K3	01/30/2013	1.000000		20,000,000.00	20,000,200.00	33,888.89		200.00
			01/30/2018	1.000000		20,000,000.00	100.001000	IDC-FIS		0.00
37085	FHLMC-WF	3137EADN6	01/22/2013	.750000		5,000,000.00	4,998,550.00	8,229.17		22,850.00
			01/12/2018	.850000		4,975,700.00	99.971000	IDC-FIS		0.00
37101	FHLMC-CALL-CS	3134G43H9	04/30/2013	1.060000		10,000,000.00	10,000,100.00	44,461.11		100.00
			04/30/2018	1.060000		10,000,000.00	100.001000	IDC-FIS		0.00
37115	FHLMC-CALL-CITIG	3134G4A57	06/27/2013	1.250000		4,000,000.00	4,023,360.00	13,055.56		29,360.00
			06/27/2018	1.281000		3,994,000.00	100.584000	IDC-FIS		0.00
37122	FHLMC-UBS	3137EADF3	06/25/2013	1.250000		10,000,000.00	10,041,400.00	48,263.89		40,000.00
			05/12/2017	1.246000		10,001,400.00	100.414000	IDC-FIS		0.00
37123	FHLMC-UBS	3137EADF3	06/25/2013	1.250000		10,000,000.00	10,041,400.00	48,263.89		40,000.00



Inventory by Market Value

As Of Date: 09/30/2016

Date Basis: Settlement

Run: 10/17/2016 11:11:50 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
			05/12/2017	1.246000	10,001,400.00		100.414000	IDC-FIS		0.00
37131	FHLMC-WF	3137EADL0	08/05/2013	1.000000	10,000,000.00		10,031,200.00	555.56		120,000.00
			09/29/2017	1.220000	9,911,200.00		100.312000	IDC-FIS		0.00
37138	FHLMC-GILFD	3137EADS5	09/12/2013	.875000	5,000,000.00		5,000,850.00	20,295.14		18,950.00
			10/14/2016	.994000	4,981,900.00		100.017000	IDC-FIS		0.00
37141	FHLMC-CALL-GILFD	3134G43Y2	09/11/2013	.700000	5,000,000.00		5,003,350.00	13,902.78		136,600.00
			05/08/2017	1.451000	4,866,750.00		100.067000	IDC-FIS		0.00
37148	FHLMC-WF	3137EADP1	10/01/2013	.875000	10,000,000.00		10,007,800.00	5,833.33		232,800.00
			03/07/2018	1.400000	9,775,000.00		100.078000	IDC-FIS		0.00
37150	FHLMC-CALL-UBC	3134G43Y2	10/02/2013	.700000	5,000,000.00		5,003,350.00	13,902.78		74,350.00
			05/08/2017	1.103000	4,929,000.00		100.067000	IDC-FIS		0.00
37182	FHLMC-WF	3137EADJ5	01/22/2014	1.000000	10,000,000.00		10,031,000.00	17,500.00		80,900.00
			07/28/2017	1.145000	9,950,100.00		100.310000	IDC-FIS		0.00
37197	FHLMC-GILFD	3137EADJ5	04/17/2014	1.000000	10,000,000.00		10,031,000.00	17,500.00		34,300.00
			07/28/2017	1.010000	9,996,700.00		100.310000	IDC-FIS		0.00
37327	FHLMC-WFC	3137EADS5	05/22/2015	.875000	6,000,000.00		6,001,020.00	24,354.17		0.00
			10/14/2016	.510309	6,030,360.00		100.017000	IDC-FIS		-29,340.00
37329	FHLMC-PJC	3137EADS5	06/05/2015	.875000	10,000,000.00		10,001,700.00	40,590.28		0.00
			10/14/2016	.510250	10,049,300.00		100.017000	IDC-FIS		-47,600.00
37466	FHLMC - COS	3137EAEC9	08/12/2016	1.125000	10,000,000.00		9,909,800.00	15,312.50		0.00
			08/12/2021	1.230068	9,949,200.00		99.098000	IDC-FIS		-39,400.00
37476	FHLMC 1X - COS	3134G93L9	09/16/2016	1.250000	7,560,000.00		7,560,075.60	12,075.00		0.00
			08/15/2019	1.246398	7,568,893.50		100.001000	IDC-FIS		-680.40
Inv Type: 30 FED HOME LOAN MORTGAGE CORP				.958782	177,560,000.00		177,693,255.60	459,109.06		859,410.00
				1.022824	176,959,003.50		100.075048			-117,020.40
37410	FARMER MAC DISCOUNT	31315LBK3	04/26/2016	.000000	10,000,000.00		9,988,700.00	0.00		32,722.22
			02/03/2017	.571274	9,955,977.78		99.887000	IDC-FIS		0.00
37467	FARMER MAC DISC	31315LHR2	08/15/2016	.000000	10,000,000.00		9,960,600.00	0.00		16,950.00
			07/03/2017	.641478	9,943,650.00		99.606000	IDC-FIS		0.00
Inv Type: 35 FARMER MAC DISC NOTE				.000000	20,000,000.00		19,949,300.00	0.00		49,672.22
				.606354	19,899,627.78		99.746500			0.00
37431	FAMCA-WEDBUSH	3132X0HD6	06/15/2016	1.030000	10,000,000.00		10,004,000.00	32,044.45		0.00
			05/10/2019	.951028	10,024,286.67		100.040000	IDC-FIS		-18,570.00
Inv Type: 36 FARMER MAC INT BEARING				1.030000	10,000,000.00		10,004,000.00	32,044.45		0.00



Inventory by Market Value

As Of Date: 09/30/2016

Date Basis: Settlement

Run: 10/17/2016 11:11:50 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
				.951028	10,024,286.67	100.040000		-18,570.00
37387	IBRD-CASTLEOAK	45905UUW2	01/22/2016	1.095000	30,000,000.00	30,108,300.00	81,212.50	108,300.00
			07/02/2018	1.095061	30,000,000.00	100.361000	IDC-FIS	0.00
37402	IBRD - RBC	459058DL4	04/01/2016	1.876000	20,000,000.00	20,431,200.00	16,675.56	24,000.00
			03/15/2019	1.173023	20,407,200.00	102.156000	IDC-FIS	0.00
37404	IADB-UBS	4581X0CD8	04/08/2016	2.125000	10,000,000.00	10,340,900.00	83,819.44	0.00
			11/09/2020	1.335557	10,350,000.00	103.409000	IDC-FIS	-9,100.00
37412	IBRD-SUPRA-RBC	459058FC2	04/29/2016	1.250000	9,415,000.00	9,412,175.50	50,671.01	11,298.00
			04/26/2019	1.301273	9,401,858.23	99.970000	IDC-FIS	0.00
37416	IBRD-SUPRA-PJC	45905UWJ9	05/20/2016	.700000	25,000,000.00	25,022,750.00	42,777.78	22,750.00
			07/03/2017	.700000	25,000,000.00	100.091000	IDC-FIS	0.00
37423	IADB SUPRA-WFC	4581X0BV9	05/16/2016	1.125000	10,774,000.00	10,788,868.12	5,387.00	0.00
			03/15/2017	.637843	10,817,386.90	100.138000	IDC-FIS	-28,518.78
37432	IADB-RBC	458182DX7	06/17/2016	1.000000	10,000,000.00	9,999,000.00	46,944.45	200.00
			05/13/2019	1.004012	10,016,855.56	99.990000	IDC-FIS	0.00
37438	IBRD-SUPRA-PJC	45905UXD1	06/24/2016	.800000	25,000,000.00	25,000,000.00	53,888.89	0.00
			07/02/2018	.799982	25,000,000.00	100.000000	BOOK	0.00
37439	IADB-SUPRA-COS	4581X0BR8	06/24/2016	1.750000	20,000,000.00	20,351,200.00	35,972.22	0.00
			08/24/2018	.860463	20,381,000.00	101.756000	IDC-FIS	-29,800.00
Inv Type: 46 SUPRANATIONAL				1.240799	160,189,000.00	161,454,393.62	417,348.85	166,548.00
				.959514	161,374,300.69	100.789938		-67,418.78
37260	US BANCPRP-CORP NOT	91159HHB9	10/28/2014	2.200000	10,000,000.00	10,003,600.00	83,111.11	0.00
			11/15/2016	.820186	10,267,900.00	100.036000	IDC-FIS	-264,300.00
37261	GECC-CORP NOTE-RBC	36962GY40	10/28/2014	5.375000	3,000,000.00	3,005,340.00	72,114.58	0.00
			10/20/2016	.744036	3,272,250.00	100.178000	IDC-FIS	-266,910.00
37312	JPM-UBS	46623EJY6	04/20/2015	1.350000	10,000,000.00	10,004,800.00	17,250.00	0.00
			02/15/2017	1.010023	10,061,100.00	100.048000	IDC-FIS	-56,300.00
37321	CAT-UBS	14912L5W7	05/05/2015	1.000000	2,800,000.00	2,800,588.00	9,800.00	0.00
			11/25/2016	.609876	2,816,884.00	100.021000	IDC-FIS	-16,296.00
37341	IBM CORP-WFC	459200HZ7	06/30/2015	1.125000	8,250,000.00	8,248,927.50	14,179.69	49,417.50
			02/06/2018	1.365269	8,199,510.00	99.987000	IDC-FIS	0.00
37359	CHEVRON Corp Note-U	166764AV2	10/23/2015	1.365000	5,000,000.00	5,008,800.00	5,497.92	0.00
			03/02/2018	1.123122	5,028,050.00	100.176000	IDC-FIS	-19,250.00
37360	CHEVRON Corp Note-U	166764AV2	10/26/2015	1.365000	5,000,000.00	5,008,800.00	5,497.92	0.00
			03/02/2018	1.118826	5,028,450.00	100.176000	IDC-FIS	-19,650.00
37363	MSFT Corp Note	594918BF0	11/03/2015	1.300000	5,000,000.00	5,024,400.00	26,722.22	29,400.00



Inventory by Market Value

As Of Date: 09/30/2016

Date Basis: Settlement

Run: 10/17/2016 11:11:50 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				Unrealized Loss
			11/03/2018	1.334116		4,995,000.00	100.488000	IDC-FIS		0.00
37365	PEPSICO Corp Note-U	713448CL0	11/09/2015	.950000		7,340,000.00	7,342,642.40	7,554.08		0.00
			02/22/2017	.770542		7,356,808.60	100.036000	IDC-FIS		-14,166.20
37366	JPM Corp Note - UBS	46623EJY6	11/09/2015	1.350000		10,000,000.00	10,004,800.00	17,250.00		0.00
			02/15/2017	1.220317		10,016,200.00	100.048000	IDC-FIS		-11,400.00
37368	CHEVRON Corp Note-W	166764AV2	11/18/2015	1.365000		5,000,000.00	5,008,800.00	5,497.92		9,550.00
			03/02/2018	1.371426		4,999,250.00	100.176000	IDC-FIS		0.00
37369	Caterpillar Corp No	14912L5W7	11/23/2015	1.000000		10,012,000.00	10,014,102.52	35,042.00		0.00
			11/25/2016	.680128		10,044,038.40	100.021000	IDC-FIS		-29,935.88
37372	CATERPILLAR CORP NO	14912L5T4	12/04/2015	2.450000		8,090,000.00	8,261,184.40	13,764.24		0.00
			09/06/2018	1.620282		8,270,083.40	102.116000	IDC-FIS		-8,899.00
37373	CAT CORP NOTE-RBC	14912L5W7	12/07/2015	1.000000		4,750,000.00	4,750,997.50	16,625.00		0.00
			11/25/2016	.730574		4,762,302.50	100.021000	IDC-FIS		-11,305.00
37377	PCAR CORP - MUFG	69371RM60	12/28/2015	1.750000		6,400,000.00	6,471,232.00	14,622.22		71,232.00
			08/14/2018	1.749716		6,400,000.00	101.113000	IDC-FIS		0.00
37380	DE CORP - MUFG	24422ESF7	01/11/2016	1.950000		5,160,000.00	5,247,462.00	30,186.00		62,642.40
			12/13/2018	1.780150		5,184,819.60	101.695000	IDC-FIS		0.00
37383	USB CORP - WEDBUSH	91159HHE3	01/19/2016	1.950000		14,000,000.00	14,177,800.00	103,133.33		6,020.00
			11/15/2018	1.491002		14,171,780.00	101.270000	IDC-FIS		0.00
37388	USB CORP NOTE-UBS	91159HHD5	01/20/2016	1.650000		10,000,000.00	10,029,100.00	62,333.33		0.00
			05/15/2017	1.154650		10,060,600.00	100.291000	IDC-FIS		-31,500.00
37389	JNJ CORP NOTE-UNION	478160BG8	01/20/2016	1.650000		8,235,000.00	8,329,455.45	43,782.75		0.00
			12/05/2018	1.180103		8,344,031.40	101.147000	IDC-FIS		-14,575.95
37390	DE CORP NOTE-RBC	24422ESF7	01/20/2016	1.950000		5,000,000.00	5,084,750.00	29,250.00		42,550.00
			12/13/2018	1.650235		5,042,200.00	101.695000	IDC-FIS		0.00
37391	MSFT CORP NOTE-RBC	594918BF0	01/20/2016	1.300000		10,000,000.00	10,048,800.00	53,444.44		44,800.00
			11/03/2018	1.285152		10,004,000.00	100.488000	IDC-FIS		0.00
37393	CHEVRON CORP CONT C	166764AA8	01/20/2016	1.104000		9,294,000.00	9,287,215.38	33,061.86		35,503.08
			12/05/2017	1.350381		9,251,712.30	99.927000	IDC-FIS		0.00
37399	PEPSICO-CORP NOTE-U	713448DB1	03/03/2016	1.000000		9,575,000.00	9,576,723.50	44,683.33		0.00
			10/13/2017	.964758		9,580,362.00	100.018000	IDC-FIS		-3,638.50
37407	PCAR CORP NOTE -UNI	69371RM86	04/21/2016	1.650000		7,315,000.00	7,388,588.90	12,069.75		10,387.30
			02/25/2019	1.339200		7,378,201.60	101.006000	IDC-FIS		0.00
37413	JNJ CORP NOTE - CAS	478160BG8	05/04/2016	1.650000		10,000,000.00	10,114,700.00	53,166.67		0.00
			12/05/2018	.947000		10,179,100.00	101.147000	IDC-FIS		-64,400.00
37420	JPM CORP NOTE - UBS	46623EJY6	05/13/2016	1.350000		13,081,000.00	13,087,278.88	22,564.73		0.00
			02/15/2017	.792239		13,135,809.39	100.048000	IDC-FIS		-48,530.51



Inventory by Market Value

As Of Date: 09/30/2016

Date Basis: Settlement

Run: 10/17/2016 11:11:50 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	
37421	DISNEY CORP NOTE -	25468PDD5	05/13/2016	1.500000	5,000,000.00	5,039,050.00	2,916.67		0.00
			09/17/2018	.869380	5,073,000.00	100.781000	IDC-FIS		-33,950.00
37422	JNJ CORP NOTE -WEDB	478160BR4	05/17/2016	1.125000	10,000,000.00	10,034,000.00	9,375.00		2,000.00
			03/01/2019	1.008223	10,032,000.00	100.340000	IDC-FIS		0.00
37434	AAPL-RBC	037833BQ2	06/20/2016	1.700000	5,332,000.00	5,392,411.56	9,567.98		0.00
			02/22/2019	1.151037	5,408,780.80	101.133000	IDC-FIS		-16,369.24
37435	IBM CORP NOT - RBC	459200HE4	06/20/2016	1.875000	4,600,000.00	4,669,966.00	32,583.34		0.00
			05/15/2019	1.172050	4,700,385.42	101.521000	IDC-FIS		-22,034.00
37436	AAPL - RBC	037833BQ2	06/24/2016	1.700000	6,870,000.00	6,947,837.10	12,327.83		0.00
			02/22/2019	1.091205	6,979,370.40	101.133000	IDC-FIS		-31,533.30
37437	AAPL - RBC	037833BQ2	06/24/2016	1.700000	3,130,000.00	3,165,462.90	5,616.61		0.00
			02/22/2019	1.091205	3,179,829.60	101.133000	IDC-FIS		-14,366.70
37441	WFC-WFC	94974BFU9	06/24/2016	2.125000	15,000,000.00	15,207,750.00	140,781.25		0.00
			04/22/2019	1.436633	15,339,895.83	101.385000	IDC-FIS		-77,250.00
37442	BRK CORP NOTE-COS	084664BS9	06/24/2016	1.600000	7,105,000.00	7,129,228.05	42,945.77		0.00
			05/15/2017	.819859	7,166,439.30	100.341000	IDC-FIS		-24,895.92
37443	IBM CORP NOTE - RBC	459200HT1	06/24/2016	1.950000	7,948,000.00	8,072,704.12	21,095.32		0.00
			02/12/2019	1.078180	8,127,386.36	101.569000	IDC-FIS		-54,682.24
37458	WALT DISNEY CORP -	25468PDD5	07/27/2016	1.500000	8,760,000.00	8,828,415.60	5,110.00		0.00
			09/17/2018	.901830	8,870,726.40	100.781000	IDC-FIS		-42,310.80
37459	PEPSICO CORP-UNIONB	713448CK2	07/27/2016	2.250000	3,841,000.00	3,930,111.20	20,165.25		0.00
			01/17/2019	.958119	3,958,918.70	102.320000	IDC-FIS		-24,006.25
37462	MSFT CORP NOTE-WFS	594918BN3	08/08/2016	1.100000	10,000,000.00	9,968,100.00	16,194.44		0.00
			08/08/2019	1.085054	10,004,400.00	99.681000	IDC-FIS		-36,300.00
37463	WALT DISNEY CORP -	25468PDA1	08/08/2016	1.850000	5,037,000.00	5,121,722.34	31,320.35		0.00
			05/30/2019	1.032054	5,168,437.72	101.682000	IDC-FIS		-29,113.86
37464	APPLE CORP - WEDBUS	037833CB4	08/08/2016	1.100000	8,831,000.00	8,796,294.17	15,380.65		0.00
			08/02/2019	1.110060	8,829,491.86	99.607000	IDC-FIS		-32,118.35
37465	PCAR-WFC	69371RN36	08/11/2016	1.200000	2,000,000.00	1,994,120.00	3,333.33		0.00
			08/12/2019	1.199997	2,000,000.00	99.706000	IDC-FIS		-5,880.00
37474	CAT-WFC	14912L6D8	09/01/2016	1.250000	5,000,000.00	5,007,150.00	7,465.27		0.00
			08/18/2017	.868821	5,020,506.94	100.143000	IDC-FIS		-11,100.00
37475	COCA COLA CORP NOTE	191216BR0	09/19/2016	.875000	6,700,000.00	6,685,863.00	25,078.48		0.00
			10/27/2017	1.000662	6,713,878.31	99.789000	IDC-FIS		-4,891.00
Inv Type: 47 CORP MEDIUM TERM NOTE				1.554821	317,456,000.00	319,321,074.47	1,233,462.63		363,502.28
				1.128110	320,423,890.83	100.587506			-1,341,858.70



Inventory by Market Value

As Of Date: 09/30/2016

Date Basis: Settlement

Run: 10/17/2016 11:11:50 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
37414	PEP-FLOAT CORP NOTE	713448DG0	05/04/2016	1.401000	10,000,000.00	10,061,400.00	10,061,400.00	15,566.67		0.00
			02/22/2019	1.401000	10,083,700.00	100.614000	100.614000	IDC-FIS		-22,300.00
Inv Type: 48 Corp Medium Term Note Actual				1.401000	10,000,000.00	10,061,400.00		15,566.67		0.00
				1.401000	10,083,700.00	100.614000				-22,300.00
37440	MUBCD - MUFG	62478TRR2	06/24/2016	.890000	25,000,000.00	25,013,661.44	25,013,661.44	61,187.50		13,661.44
			03/03/2017	.890000	25,000,000.00	100.054646	100.054646	IDC-FIS		0.00
37446	BANK OF NOVA SCOTIA	06417GLA4	07/05/2016	1.100000	15,000,000.00	14,987,099.76	14,987,099.76	40,333.33		0.00
			07/03/2017	1.100000	15,000,000.00	99.913998	99.913998	IDC-FIS		-12,900.24
37450	WFFB NCD-WFS	94988EXV5	07/20/2016	1.180000	10,000,000.00	9,997,352.00	9,997,352.00	23,927.78		0.00
			07/20/2017	1.180000	10,000,000.00	99.973520	99.973520	IDC-FIS		-2,648.00
37461	YCD TDNY - RBC	89113WFG6	07/29/2016	1.255000	25,000,000.00	25,008,041.06	25,008,041.06	55,777.78		8,041.06
			07/03/2017	1.255000	25,000,000.00	100.032164	100.032164	IDC-FIS		0.00
37478	WFFB NCD - WFC	94988EZ76	09/23/2016	1.110000	25,000,000.00	24,980,959.91	24,980,959.91	6,166.67		0.00
			07/03/2017	1.110000	25,000,000.00	99.923840	99.923840	IDC-FIS		-19,040.09
Inv Type: 71 Negotiable Certificate of Depo				1.096750	100,000,000.00	99,987,114.17		187,393.06		21,702.50
				1.096750	100,000,000.00	99.987114				-34,588.33
37417	TOY-TMCC CP DISCOUN	89233GP34	05/09/2016	.970000	10,000,000.00	9,974,305.56	9,974,305.56	0.00		47,055.56
			02/03/2017	.977108	9,927,250.00	99.743056	99.743056	IDC-FIS		0.00
37419	CHEVRON CP DISCOUNT	16677JN69	05/10/2016	.000000	10,000,000.00	9,981,677.78	9,981,677.78	0.00		38,580.56
			01/06/2017	.854864	9,943,097.22	99.816778	99.816778	IDC-FIS		0.00
37424	CP DISCOUNT KOPP-BA	19121APH8	05/25/2016	.000000	10,000,000.00	9,971,427.78	9,971,427.78	0.00		38,427.78
			02/17/2017	.906070	9,933,000.00	99.714278	99.714278	IDC-FIS		0.00
37428	CVX CP-BAML	16677JPU4	06/03/2016	.000000	10,000,000.00	9,969,166.67	9,969,166.67	0.00		41,916.67
			02/28/2017	.977108	9,927,250.00	99.691667	99.691667	IDC-FIS		0.00
37429	TOY-TMCC-TOY	89233GPU4	06/03/2016	.000000	10,000,000.00	9,969,166.67	9,969,166.67	0.00		46,416.67
			02/28/2017	1.038019	9,922,750.00	99.691667	99.691667	IDC-FIS		0.00
37444	KOPP CP - BAML	19121AM99	06/24/2016	.000000	15,000,000.00	14,984,187.50	14,984,187.50	0.00		30,387.50
			12/09/2016	.662039	14,953,800.00	99.894583	99.894583	IDC-FIS		0.00
Inv Type: 82 COMMERCIAL PAPER, DISCOUNT				.149046	65,000,000.00	64,849,931.96		0.00		242,784.74
				.883803	64,607,147.22	99.769126				0.00
37374	UC CA REV BOND-WFB	91412GSB2	12/14/2015	1.796000	8,265,000.00	8,314,920.60	8,314,920.60	37,109.85		0.00
			07/01/2019	1.620000	8,314,920.60	100.604000	100.604000	BOOK		0.00
37375	UC CA REV BOND-WFB	91412GSB2	12/14/2015	1.796000	2,500,000.00	2,515,100.00	2,515,100.00	11,225.00		0.00
			07/01/2019	1.620000	2,515,100.00	100.604000	100.604000	BOOK		0.00



Inventory by Market Value

As Of Date: 09/30/2016

Date Basis: Settlement

Run: 10/17/2016 11:11:50 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	
37405	UNVHGR (UC REV BOND	91412GD44	04/20/2016	1.490000	5,570,000.00	5,570,000.00	37,116.31	0.00	
			05/15/2020	1.490000	5,570,000.00	100.000000	BOOK	0.00	
37408	CA STATE GO REV BON	13063CP87	04/28/2016	1.500000	10,000,000.00	10,000,000.00	63,750.00	0.00	
			04/01/2021	1.500000	10,000,000.00	100.000000	BOOK	0.00	
37411	CA STATE GO REV BON	13063CP87	04/29/2016	1.500000	10,000,000.00	9,945,700.00	63,750.00	0.00	
			04/01/2021	1.615000	9,946,116.67	99.457000	BOOK	0.00	
37427	NYSHGR MUNI BOND-WF	64990CEL1	06/14/2016	1.203000	4,600,000.00	4,600,000.00	16,447.68	0.00	
			07/01/2018	1.203000	4,600,000.00	100.000000	BOOK	0.00	
37468	CTS GO BONDS-WFC	20772J3E0	08/19/2016	1.550000	12,770,000.00	12,826,698.80	24,192.06	0.00	
			08/15/2020	1.435000	12,827,798.44	100.444000	BOOK	0.00	
Inv Type: 91 MUNI BONDS 30/360 SemiAnnual					1.545099	53,705,000.00	53,772,419.40	253,590.90	0.00
					1.503491	53,773,935.71	100.125537	0.00	
36512	FEDERATED GOVT OBLI	VP6000104	07/01/2010	.265369	10,040.72	10,040.72	2.97	0.00	
			10/01/2016	.265369	10,040.72	100.000000	BOOK	0.00	
Inv Type: 97 WFB MONEY MARKET FUND					.265369	10,040.72	10,040.72	2.97	0.00
					.265369	10,040.72	100.000000	0.00	
32936	STATE INVESTMT POOL		01/01/2002	.602947	42,119,000.00	42,119,000.00	44,154.20	0.00	
			10/01/2016	.602947	42,119,000.00	100.000000	BOOK	0.00	
37042	SJ FINANCING AUTHOR		09/19/2012	.602946	7,798,000.00	7,798,000.00	46,165.68	0.00	
			10/01/2016	.602946	7,798,000.00	100.000000	BOOK	0.00	
Inv Type: 99 PASSBOOK & STATE POOL					.602947	49,917,000.00	49,917,000.00	90,319.88	0.00
					.602947	49,917,000.00	100.000000	0.00	
			Subtotal	1.116613	1,397,337,040.72	1,402,276,905.39	3,798,441.74	4,584,063.49	
				1.053190	1,399,514,940.98	100.353520		-1,667,058.76	
Fund: 34 CSJ/CSC Jt Pwr									
37430	FHLB DISC NOTE-WFS	313384S67	06/10/2016	.000000	863,000.00	862,585.76	0.00	1,723.60	
			12/09/2016	.499404	860,862.16	99.952000	IDC-FIS	0.00	
Inv Type: 43 FHLB DISCOUNT NOTES					.000000	863,000.00	862,585.76	0.00	1,723.60
					.499404	860,862.16	99.952000	0.00	
			Subtotal	.000000	863,000.00	862,585.76	0.00	1,723.60	



Inventory by Market Value

As Of Date: 09/30/2016

Date Basis: Settlement

Run: 10/17/2016 11:11:50 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
				.499404	860,862.16	99.952000		0.00
Fund: 57 AIRPORT 2007A AMT BOND PROCEEDS								
37053	FEDERATED GOVT OBLI	VP6000104	11/06/2012	.265291	273,931.53	273,931.53	59.73	0.00
			10/01/2016	.265291	273,931.53	100.000000	BOOK	0.00
Inv Type: 97 WFB MONEY MARKET FUND				.265291	273,931.53	273,931.53	59.73	0.00
				.265291	273,931.53	100.000000		0.00
37370	LAIF-2007A AIRPORT		11/20/2015	.602946	38,395,029.08	38,395,029.08	58,338.36	0.00
			10/01/2016	.602946	38,395,029.08	100.000000	BOOK	0.00
Inv Type: 99 PASSBOOK & STATE POOL				.602946	38,395,029.08	38,395,029.08	58,338.36	0.00
				.602946	38,395,029.08	100.000000		0.00
Subtotal				.600554	38,668,960.61	38,668,960.61	58,398.09	0.00
				.600554	38,668,960.61	100.000000		0.00
Fund: 58 AIRPORT 2007B NON-AMT BOND PROCE								
37054	FEDERATED GOVT OBLI	VP6000104	11/06/2012	.269342	767.92	767.92	0.19	0.00
			10/01/2016	.269342	767.92	100.000000	BOOK	0.00
Inv Type: 97 WFB MONEY MARKET FUND				.269342	767.92	767.92	0.19	0.00
				.269342	767.92	100.000000		0.00
37358	LAIF-2007B AIRPORT		10/20/2015	.602947	21,000.00	21,000.00	3,471.40	0.00
			10/01/2016	.602947	21,000.00	100.000000	BOOK	0.00
Inv Type: 99 PASSBOOK & STATE POOL				.602947	21,000.00	21,000.00	3,471.40	0.00
				.602947	21,000.00	100.000000		0.00
Subtotal				.591178	21,767.92	21,767.92	3,471.59	0.00
				.591178	21,767.92	100.000000		0.00
Grand Total			Count 142	1.102070	1,436,890,769.25	1,441,830,219.68	3,860,311.42	4,585,787.09
				1.040689	1,439,066,531.67	100.343760		-1,667,058.76



Inventory by Market Value

As Of Date: 09/30/2016

Date Basis: Settlement

Run: 10/17/2016 11:11:50 AM

Reporting Currency: Local

City of San Jose

Asset Allocation

Assets (000's)	Current Par	Current Book	Market	MKT/Book	Un Gain/Loss	Yield
TREASURY NOTES	20,000.00	20,160.16	20,411.40	101.25 %	251.24	1.22 %
FEDERAL HOME LOAN BANKS	188,655.00	188,113.43	188,964.42	100.45 %	851.17	0.95 %
FEDERAL NAT MORTGAGE ASSOC	126,845.00	126,080.10	127,031.48	100.75 %	951.38	1.13 %
FEDERAL FARM CREDIT BANK BONDS	98,000.00	98,088.33	98,849.68	100.78 %	761.35	1.19 %
FED HOME LOAN MORTGAGE CORP	177,560.00	176,959.00	177,693.26	100.41 %	742.39	1.02 %
FARMER MAC DISC NOTE	20,000.00	19,899.63	19,949.30	100.25 %	49.67	0.61 %
FARMER MAC INT BEARING	10,000.00	10,024.29	10,004.00	99.80 %	-18.57	0.95 %
FHLB DISCOUNT NOTES	863.00	860.86	862.59	100.20 %	1.72	0.50 %
SUPRANATIONAL	160,189.00	161,374.30	161,454.39	100.05 %	99.13	0.96 %
CORP MEDIUM TERM NOTE	317,456.00	320,423.89	319,321.07	99.66 %	-978.36	1.13 %
Corp Medium Term Note Actual	10,000.00	10,083.70	10,061.40	99.78 %	-22.30	1.40 %
Negotiable Certificate of Depo	100,000.00	100,000.00	99,987.11	99.99 %	-12.89	1.10 %
COMMERCIAL PAPER, DISCOUNT	65,000.00	64,607.15	64,849.93	100.38 %	242.78	0.88 %
MUNI BONDS 30/360 SemiAnnual	53,705.00	53,773.94	53,772.42	100.00 %	0.00	1.50 %
WFB MONEY MARKET FUND	284.74	284.74	284.74	100.00 %	0.00	0.27 %
PASSBOOK & STATE POOL	88,333.03	88,333.03	88,333.03	100.00 %	0.00	0.60 %
Totals(000's)	1,436,890.77	1,439,066.53	1,441,830.22	100.19 %	2,918.73	1.04 %



Inventory by Market Value

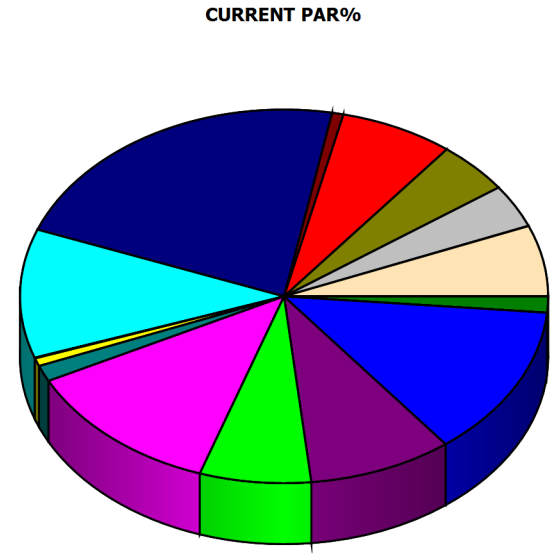
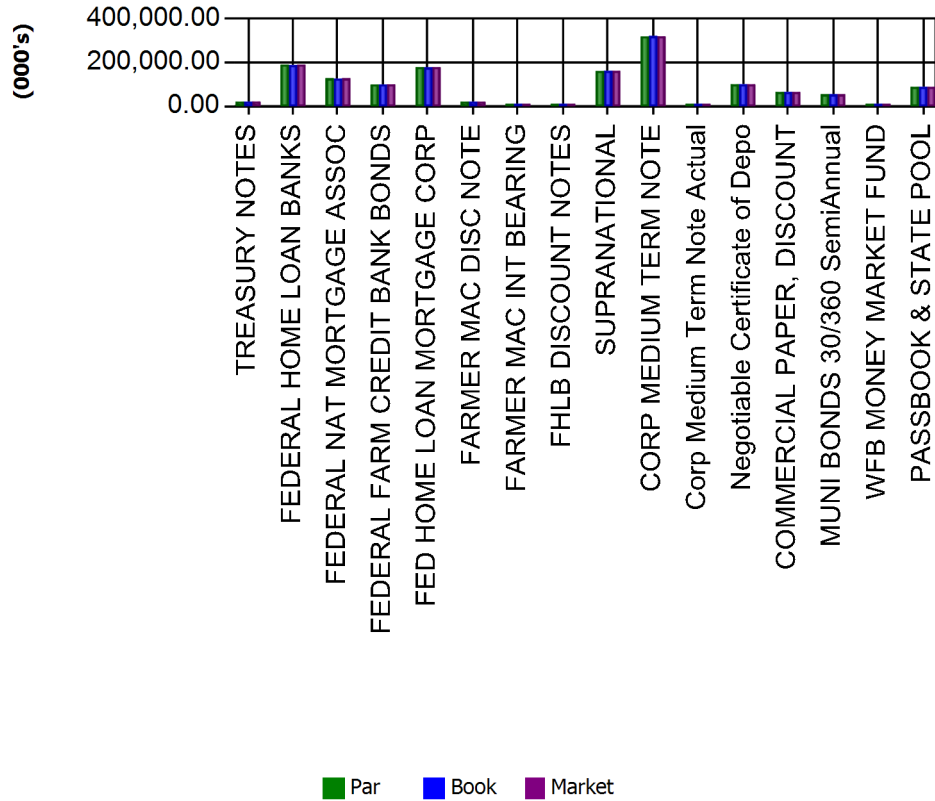
As Of Date: 09/30/2016

Date Basis: Settlement

Run: 10/17/2016 11:11:50 AM

Reporting Currency: Local

City of San Jose



- TREASURY NOTES - 1%
- FEDERAL HOME LOAN BANKS - 13%
- FEDERAL NAT MORTGAGE ASSOC - 9%
- FEDERAL FARM CREDIT BANK BONDS - 7%
- FED HOME LOAN MORTGAGE CORP - 12%
- FARMER MAC DISC NOTE - 1%
- FARMER MAC INT BEARING - 1%
- FHLB DISCOUNT NOTES - 0%
- SUPRANATIONAL - 11%
- CORP MEDIUM TERM NOTE - 22%
- Corp Medium Term Note Actual - 1%
- Negotiable Certificate of Depo - 7%
- COMMERCIAL PAPER, DISCOUNT - 5%
- MUNI BONDS 30/360 SemiAnnual - 4%
- WFB MONEY MARKET FUND - 0%
- PASSBOOK & STATE POOL - 6%

SECTION D

DETAIL OF INVESTMENT ACTIVITY

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

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

THIS PAGE IS INTENTIONALLY LEFT BLANK



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 7/1/2016 To Date: 9/30/2016

Date Basis: Settlement

Run: 10/17/2016 11:09:27 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												
37378	TREASURY NOTE - PJC		912828VV9	08/31/2016	08/31/2016	08/31/2016	INTR	2.125	0.00	0.00	-106,250.00	0.00
			1	08/31/2020	FrancesT	08/31/2016		1.723	0.00	0.00	0.00	106,250.00
INTR								2.125	0.00	0.00	-106,250.00	0.00
								1.723	0.00	0.00	0.00	106,250.00
Inv Type: 12 TREASURY NOTES								2.125	0.00	0.00	-106,250.00	0.00
								1.723	0.00	0.00	0.00	106,250.00
37052	FHLB-WF		313380EC7	09/08/2016	09/08/2016	09/08/2016	INTR	.750	0.00	0.00	-37,500.00	0.00
			1	09/08/2017	FrancesT	09/08/2016		.890	0.00	0.00	0.00	37,500.00
37297	FHLB-WF-CALL		3130A43F7	07/01/2016	07/01/2016	07/01/2016	INTR	1.530	0.00	0.00	-76,500.00	0.00
			1	07/01/2019	UdayaR	07/01/2016		1.530	0.00	0.00	0.00	76,500.00
37320	FHLB-WFC		3130A4NM0	08/28/2016	08/29/2016	08/28/2016	INTR	1.125	0.00	0.00	-12,121.88	0.00
			1	02/28/2018	FrancesT	08/28/2016		.980	0.00	0.00	0.00	12,121.88
37384	FHLB-Wells Fargo		3130A73Q6	07/03/2016	07/05/2016	07/03/2016	INTR	.865	0.00	0.00	-78,330.56	0.00
			1	07/03/2017	FrancesT	07/03/2016		.865	0.00	0.00	0.00	78,330.56
37398	FHLB-CASTLEOAK		3130A7CV5	08/18/2016	08/18/2016	08/18/2016	INTR	1.375	0.00	0.00	-68,750.00	0.00
			1	02/18/2021	FrancesT	08/18/2016		1.459	0.00	0.00	0.00	68,750.00
37445	FHLB-CALL-PJC		3130A7GC3	09/28/2016	09/28/2016	09/28/2016	INTR	1.050	0.00	-9,289.58	-9,085.42	0.00
			1	09/28/2018	FrancesT	09/28/2016		.750	0.00	0.00	0.00	18,375.00
INTR								1.077	0.00	-9,289.58	-282,287.86	0.00
								1.093	0.00	0.00	0.00	291,577.44
37272	FHLB-WF		3130A3P32		07/01/2016	07/01/2016	MAT	.430	-20,000,000.00	-20,000,000.00	-43,000.00	0.00
			1	07/01/2016	UdayaR	07/01/2016		.430	0.00	0.00	0.00	20,043,000.00
37318	FHLB-PJC		3130A5AX7		07/01/2016	07/01/2016	MAT	.345	-30,000,000.00	-30,000,000.00	-51,750.00	0.00
			1	07/01/2016	UdayaR	07/01/2016		.345	0.00	0.00	0.00	30,051,750.00
MAT								.379	-50,000,000.00	-50,000,000.00	-94,750.00	0.00
								.379	0.00	0.00	0.00	50,094,750.00
37297	FHLB-WF-CALL		3130A43F7		07/01/2016	07/01/2016	CALL	1.530	-10,000,000.00	-10,000,000.00	0.00	0.00
			1	07/01/2019	UdayaR	07/01/2016		1.530	0.00	0.00	0.00	10,000,000.00
CALL								1.530	-10,000,000.00	-10,000,000.00	0.00	0.00
								1.530	0.00	0.00	0.00	10,000,000.00
37449	FHLB-CASTLEOAK		3130A8QS5		07/13/2016	07/13/2016	PURC	1.125	10,000,000.00	9,950,700.00	0.00	0.00



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 7/1/2016 To Date: 9/30/2016

Date Basis: Settlement

Run: 10/17/2016 11:09:27 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	07/14/2021	FrancesT	07/14/2016		1.227	0.00	-49,300.00	0.00	-9,950,700.00
PURC								1.125	10,000,000.00	9,950,700.00	0.00	0.00
								1.227	0.00	-49,300.00	0.00	-9,950,700.00
Inv Type: 22 FEDERAL HOME LOAN BANKS								.839	-50,000,000.00	-50,058,589.58	-377,037.86	0.00
								.854	0.00	-49,300.00	0.00	50,435,627.44
37111	FNMA-CALL-CS TO CORRECT STATUS		3135G0WX7 1	08/15/2016 02/15/2018	08/15/2016 FrancesT	08/15/2016 08/15/2016	INTR	1.000 1.003	0.00 0.00	0.00 0.00	-50,000.00 0.00	0.00 50,000.00
37118	FNMA-GILFD		3135G0MZ3 1	08/28/2016 08/28/2017	08/29/2016 FrancesT	08/28/2016 08/28/2016	INTR	.875 1.120	0.00 0.00	0.00 0.00	-43,750.00 0.00	0.00 43,750.00
37149	FNMA-GILFD		3135G0PP2 1	09/20/2016 09/20/2017	09/20/2016 FrancesT	09/20/2016 09/20/2016	INTR	1.000 1.255	0.00 0.00	0.00 0.00	-25,000.00 0.00	0.00 25,000.00
37165	FNMA-WF		3135G0TG8 1	08/08/2016 02/08/2018	08/08/2016 FrancesT	08/08/2016 08/08/2016	INTR	.875 1.270	0.00 0.00	0.00 0.00	-43,750.00 0.00	0.00 43,750.00
37207	FNMA - UBS		3135G0MZ3 1	08/28/2016 08/28/2017	08/29/2016 FrancesT	08/28/2016 08/28/2016	INTR	.875 1.099	0.00 0.00	0.00 0.00	-43,750.00 0.00	0.00 43,750.00
37290	FNMA-MSTEP-CALL-RBC		3136G1AH2 1	07/17/2016 01/17/2019	07/18/2016 FrancesT	07/17/2016 07/17/2016	INTR	1.000 .900	0.00 0.00	0.00 0.00	-15,000.00 0.00	0.00 15,000.00
37323	FNMA-WFC		3135G0VC4 1	08/28/2016 02/28/2018	08/29/2016 FrancesT	08/28/2016 08/28/2016	INTR	1.130 .985	0.00 0.00	0.00 0.00	-44,324.25 0.00	0.00 44,324.25
37382	FNMA 1X - CASTLEOAK		3136G2LC9 1	08/24/2016 08/24/2018	08/24/2016 FrancesT	08/24/2016 08/24/2016	INTR	2.000 .700	0.00 0.00	0.00 0.00	-100,000.00 0.00	0.00 100,000.00
37397	FNMA 4X - CASTLEOAK		3136G2Y84 1	08/22/2016 02/22/2019	08/22/2016 FrancesT	08/22/2016 08/22/2016	INTR	1.150 1.150	0.00 0.00	0.00 0.00	-57,500.00 0.00	0.00 57,500.00
INTR								1.116	0.00	0.00	-423,074.25	0.00
								1.056	0.00	0.00	0.00	423,074.25
37111	FNMA-CALL-CS TO CORRECT STATUS		3135G0WX7 1	08/15/2016 02/15/2018	08/15/2016 FrancesT	08/15/2016 08/15/2016	CALL	1.000 1.003	-10,000,000.00 0.00	-9,998,500.00 1,500.00	0.00 0.00	-1,500.00 10,000,000.00
37382	FNMA 1X - CASTLEOAK		3136G2LC9 1	08/24/2016 08/24/2018	08/24/2016 FrancesT	08/24/2016 08/24/2016	CALL	2.000 .700	-10,000,000.00 0.00	-10,081,250.00 -81,250.00	0.00 0.00	81,250.00 10,000,000.00
CALL								1.500	-20,000,000.00	-20,079,750.00	0.00	79,750.00
								.852	0.00	-79,750.00	0.00	20,000,000.00
37121	FNMA-MUBC TO CORRECT STATUS		3135G0XP3 1	07/05/2016 07/05/2016	07/05/2016 FrancesT	07/05/2016 07/05/2016	AMRT	.375 .870	0.00 0.00	221,550.00 0.00	0.00 -221,550.00	0.00 0.00
37139	FNMA-WF TO CORRECT STATUS		3135G0YE7 1	08/26/2016 08/26/2016	08/26/2016 FrancesT	08/26/2016 08/26/2016	AMRT	.625 .900	0.00 0.00	40,000.00 0.00	0.00 -40,000.00	0.00 0.00



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 7/1/2016 To Date: 9/30/2016

Date Basis: Settlement

Run: 10/17/2016 11:09:27 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
37140	FNMA-CALL-GILFD		3135G0VX8		09/26/2016	09/26/2016	AMRT	.625	0.00	81,500.00	0.00	0.00
	TO CORRECT STATUS		1	09/26/2016	FrancesT	09/26/2016		1.170	0.00	0.00	-81,500.00	0.00
37151	FNMA-GILFD		3135G0YE7		08/26/2016	08/26/2016	AMRT	.625	0.00	10,100.00	0.00	0.00
	TO CORRECT STATUS		1	08/26/2016	FrancesT	08/26/2016		.660	0.00	0.00	-10,100.00	0.00
37164	FNMA-WF		3135G0XP3		07/05/2016	07/05/2016	AMRT	.375	0.00	33,400.00	0.00	0.00
	TO CORRECT STATUS		1	07/05/2016	FrancesT	07/05/2016		.505	0.00	0.00	-33,400.00	0.00
37181	FNMA-WF		3135G0YE7		08/26/2016	08/26/2016	AMRT	.625	0.00	10,300.00	0.00	0.00
	TO CORRECT STATUS		1	08/26/2016	FrancesT	08/26/2016		.665	0.00	0.00	-10,300.00	0.00
37223	FNMA-WF		3135G0XP3		07/05/2016	07/05/2016	AMRT	.375	0.00	30,300.00	0.00	0.00
	TO CORRECT STATUS		1	07/05/2016	FrancesT	07/05/2016		.525	0.00	0.00	-30,300.00	0.00
AMRT								.490	0.00	427,150.00	0.00	0.00
								.722	0.00	0.00	-427,150.00	0.00
37121	FNMA-MUBC		3135G0XP3		07/05/2016	07/05/2016	MAT	.375	-15,000,000.00	-15,000,000.00	-28,125.00	0.00
	TO CORRECT STATUS		1	07/05/2016	FrancesT	07/05/2016		.870	0.00	0.00	0.00	15,028,125.00
37139	FNMA-WF		3135G0YE7		08/26/2016	08/26/2016	MAT	.625	-5,000,000.00	-5,000,000.00	-15,625.00	0.00
	TO CORRECT STATUS		1	08/26/2016	FrancesT	08/26/2016		.900	0.00	0.00	0.00	5,015,625.00
37140	FNMA-CALL-GILFD		3135G0VX8		09/26/2016	09/26/2016	MAT	.625	-5,000,000.00	-5,000,000.00	-15,625.00	0.00
	TO CORRECT STATUS		1	09/26/2016	FrancesT	09/26/2016		1.170	0.00	0.00	0.00	5,015,625.00
37151	FNMA-GILFD		3135G0YE7		08/26/2016	08/26/2016	MAT	.625	-10,000,000.00	-10,000,000.00	-31,250.00	0.00
	TO CORRECT STATUS		1	08/26/2016	FrancesT	08/26/2016		.660	0.00	0.00	0.00	10,031,250.00
37164	FNMA-WF		3135G0XP3		07/05/2016	07/05/2016	MAT	.375	-10,000,000.00	-10,000,000.00	-18,750.00	0.00
	TO CORRECT STATUS		1	07/05/2016	FrancesT	07/05/2016		.505	0.00	0.00	0.00	10,018,750.00
37181	FNMA-WF		3135G0YE7		08/26/2016	08/26/2016	MAT	.625	-10,000,000.00	-10,000,000.00	-31,250.00	0.00
	TO CORRECT STATUS		1	08/26/2016	FrancesT	08/26/2016		.665	0.00	0.00	0.00	10,031,250.00
37223	FNMA-WF		3135G0XP3		07/05/2016	07/05/2016	MAT	.375	-10,000,000.00	-10,000,000.00	-18,750.00	0.00
	TO CORRECT STATUS		1	07/05/2016	FrancesT	07/05/2016		.525	0.00	0.00	0.00	10,018,750.00
MAT								.490	-65,000,000.00	-65,000,000.00	-159,375.00	0.00
								.722	0.00	0.00	0.00	65,159,375.00
Inv Type: 23 FEDERAL NAT MORTGAGE ASSOC								.790	-85,000,000.00	-84,652,600.00	-582,449.25	79,750.00
								.846	0.00	-79,750.00	-427,150.00	85,582,449.25
37136	FFCB-WF		3133ECZ31	09/06/2016	09/06/2016	09/06/2016	INTR	1.410	0.00	0.00	-70,500.00	0.00
			1	09/06/2017	FrancesT	09/06/2016		1.410	0.00	0.00	0.00	70,500.00
37345	FFCB-WFC		3133ECTM6	07/02/2016	07/05/2016	07/02/2016	INTR	1.900	0.00	0.00	-66,500.00	0.00
			1	07/02/2018	FrancesT	07/02/2016		1.154	0.00	0.00	0.00	66,500.00
37352	FFCB-WFC		3133EFBS5	07/03/2016	07/05/2016	07/03/2016	INTR	.680	0.00	0.00	-51,000.00	0.00
			1	07/03/2017	FrancesT	07/03/2016		.680	0.00	0.00	0.00	51,000.00



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 7/1/2016 To Date: 9/30/2016

Date Basis: Settlement

Run: 10/17/2016 11:09:27 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
37403	FFCB-WFS		3133EFW52	07/01/2016	07/01/2016	07/01/2016	INTR	1.150	0.00	-479.17	-13,895.83	0.00
			1	07/01/2019	UdayaR	07/01/2016		1.029	0.00	0.00	0.00	14,375.00
37415	FFCB-WFS		3133EFW52	07/01/2016	07/01/2016	07/01/2016	INTR	1.150	0.00	-5,270.83	-9,104.17	0.00
			1	07/01/2019	UdayaR	07/01/2016		1.000	0.00	0.00	0.00	14,375.00
INTR								1.169	0.00	-5,750.00	-211,000.00	0.00
								1.012	0.00	0.00	0.00	216,750.00
37325	FFCB		3133EEZB9		09/16/2016	09/16/2016	AMRT	.450	0.00	1,827.50	0.00	0.00
			1	09/16/2016	UdayaR	09/16/2016		.475	0.00	0.00	-1,827.50	0.00
AMRT								.450	0.00	1,827.50	0.00	0.00
								.475	0.00	0.00	-1,827.50	0.00
37325	FFCB		3133EEZB9		09/16/2016	09/16/2016	MAT	.450	-5,375,000.00	-5,375,000.00	-12,093.75	0.00
			1	09/16/2016	UdayaR	09/16/2016		.475	0.00	0.00	0.00	5,387,093.75
MAT								.450	-5,375,000.00	-5,375,000.00	-12,093.75	0.00
								.475	0.00	0.00	0.00	5,387,093.75
Inv Type: 27 FEDERAL FARM CREDIT BANK BONDS								1.023	-5,375,000.00	-5,378,922.50	-223,093.75	0.00
								.903	0.00	0.00	-1,827.50	5,603,843.75
37076	FHLMC-CALL-GILFD		3134G34K3	07/30/2016	08/01/2016	07/30/2016	INTR	1.000	0.00	0.00	-100,000.00	0.00
			1	01/30/2018	FrancesT	07/30/2016		1.000	0.00	0.00	0.00	100,000.00
37085	FHLMC-WF		3137EADN6	07/12/2016	07/12/2016	07/12/2016	INTR	.750	0.00	0.00	-18,750.00	0.00
			1	01/12/2018	FrancesT	07/12/2016		.850	0.00	0.00	0.00	18,750.00
37131	FHLMC-WF		3137EADL0	09/29/2016	09/29/2016	09/29/2016	INTR	1.000	0.00	0.00	-50,000.00	0.00
			1	09/29/2017	FrancesT	09/29/2016		1.220	0.00	0.00	0.00	50,000.00
37148	FHLMC-WF		3137EADP1	09/07/2016	09/07/2016	09/07/2016	INTR	.875	0.00	0.00	-43,750.00	0.00
			1	03/07/2018	FrancesT	09/07/2016		1.400	0.00	0.00	0.00	43,750.00
37182	FHLMC-WF		3137EADJ5	07/28/2016	07/28/2016	07/28/2016	INTR	1.000	0.00	0.00	-50,000.00	0.00
			1	07/28/2017	FrancesT	07/28/2016		1.145	0.00	0.00	0.00	50,000.00
37197	FHLMC-GILFD		3137EADJ5	07/28/2016	07/28/2016	07/28/2016	INTR	1.000	0.00	0.00	-50,000.00	0.00
			1	07/28/2017	FrancesT	07/28/2016		1.010	0.00	0.00	0.00	50,000.00
INTR								.962	0.00	0.00	-312,500.00	0.00
								1.108	0.00	0.00	0.00	312,500.00
37466	FHLMC - COS		3137EAEC9		08/11/2016	08/11/2016	PURC	1.125	10,000,000.00	9,949,200.00	0.00	0.00
			1	08/12/2021	FrancesT	08/12/2016		1.230	0.00	-50,800.00	0.00	-9,949,200.00
37476	FHLMC 1X - COS		3134G93L9		09/14/2016	09/14/2016	PURC	1.250	7,560,000.00	7,568,893.50	0.00	0.00



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 7/1/2016 To Date: 9/30/2016

Date Basis: Settlement

Run: 10/17/2016 11:09:27 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	08/15/2019	FrancesT	09/16/2016		1.246	0.00	8,893.50	0.00	-7,568,893.50
PURC								1.179	17,560,000.00	17,518,093.50	0.00	0.00
								1.237	0.00	-41,906.50	0.00	-17,518,093.50
Inv Type: 30 FED HOME LOAN MORTGAGE CORP								1.008	17,560,000.00	17,518,093.50	-312,500.00	0.00
								1.135	0.00	-41,906.50	0.00	-17,205,593.50
37364	Farmer Mac Disc Not		31315KA83		08/05/2016	08/05/2016	AMRT	.000	0.00	29,641.11	0.00	0.00
			1	08/05/2016	FrancesT	08/05/2016		.371	0.00	0.00	-29,641.11	0.00
37371	FARMER MAC DISCOUNT		31315KYV6		07/01/2016	07/01/2016	AMRT	.000	0.00	35,587.50	0.00	0.00
			1	07/01/2016	UdayaR	07/01/2016		.451	0.00	0.00	-35,587.50	0.00
AMRT								.000	0.00	65,228.61	0.00	0.00
								.416	0.00	0.00	-65,228.61	0.00
37364	Farmer Mac Disc Not		31315KA83		08/05/2016	08/05/2016	MAT	.000	-10,300,000.00	-10,300,000.00	0.00	0.00
			1	08/05/2016	FrancesT	08/05/2016		.371	0.00	0.00	0.00	10,300,000.00
37371	FARMER MAC DISCOUNT		31315KYV6		07/01/2016	07/01/2016	MAT	.000	-13,000,000.00	-13,000,000.00	0.00	0.00
			1	07/01/2016	UdayaR	07/01/2016		.451	0.00	0.00	0.00	13,000,000.00
MAT								.000	-23,300,000.00	-23,300,000.00	0.00	0.00
								.416	0.00	0.00	0.00	23,300,000.00
37467	FARMER MAC DISC		31315LHR2		08/15/2016	08/15/2016	PURC	.000	10,000,000.00	9,943,650.00	0.00	0.00
			1	07/03/2017	FrancesT	08/15/2016		.641	0.00	-56,350.00	0.00	-9,943,650.00
PURC								.000	10,000,000.00	9,943,650.00	0.00	0.00
								.641	0.00	-56,350.00	0.00	-9,943,650.00
Inv Type: 35 FARMER MAC DISC NOTE								.000	-13,300,000.00	-13,291,121.39	0.00	0.00
								.456	0.00	-56,350.00	-65,228.61	13,356,350.00
37392	FHLMC-MULTISTEP CAL		3134G8HU6	07/01/2016	07/01/2016	07/01/2016	INTR	.750	0.00	0.00	-46,875.00	0.00
			1	07/01/2020	UdayaR	07/01/2016		2.332	0.00	0.00	0.00	46,875.00
INTR								.750	0.00	0.00	-46,875.00	0.00
								2.332	0.00	0.00	0.00	46,875.00
37392	FHLMC-MULTISTEP CAL		3134G8HU6		07/01/2016	07/01/2016	CALL	.750	-25,000,000.00	-24,993,750.00	0.00	-6,250.00
			1	07/01/2020	UdayaR	07/01/2016		2.332	0.00	6,250.00	0.00	25,000,000.00
CALL								.750	-25,000,000.00	-24,993,750.00	0.00	-6,250.00
								2.332	0.00	6,250.00	0.00	25,000,000.00
Inv Type: 37 FED HOME LOAN MORT CORP QTRLY								.750	-25,000,000.00	-24,993,750.00	-46,875.00	-6,250.00



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 7/1/2016 To Date: 9/30/2016

Date Basis: Settlement

Run: 10/17/2016 11:09:27 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
								2.332	0.00	6,250.00	0.00	25,046,875.00
37351	FNMA DISC NOTE - BA		313588YV1		07/01/2016	07/01/2016	AMRT	.000	0.00	30,800.00	0.00	0.00
			1	07/01/2016	UdayaR	07/01/2016		.331	0.00	0.00	-30,800.00	0.00
AMRT								.000	0.00	30,800.00	0.00	0.00
								.331	0.00	0.00	-30,800.00	0.00
37351	FNMA DISC NOTE - BA		313588YV1		07/01/2016	07/01/2016	MAT	.000	-10,000,000.00	-10,000,000.00	0.00	0.00
			1	07/01/2016	UdayaR	07/01/2016		.331	0.00	0.00	0.00	10,000,000.00
MAT								.000	-10,000,000.00	-10,000,000.00	0.00	0.00
								.331	0.00	0.00	0.00	10,000,000.00
Inv Type: 41 FNMA DISCOUNT NOTES								.000	-10,000,000.00	-9,969,200.00	0.00	0.00
								.331	0.00	0.00	-30,800.00	10,000,000.00
37353	FHLB DISC NOTE - CA		313384YV5		07/01/2016	07/01/2016	AMRT	.000	0.00	31,666.67	0.00	0.00
			1	07/01/2016	UdayaR	07/01/2016		.376	0.00	0.00	-31,666.67	0.00
AMRT								.000	0.00	31,666.67	0.00	0.00
								.376	0.00	0.00	-31,666.67	0.00
37353	FHLB DISC NOTE - CA		313384YV5		07/01/2016	07/01/2016	MAT	.000	-10,000,000.00	-10,000,000.00	0.00	0.00
			1	07/01/2016	UdayaR	07/01/2016		.376	0.00	0.00	0.00	10,000,000.00
MAT								.000	-10,000,000.00	-10,000,000.00	0.00	0.00
								.376	0.00	0.00	0.00	10,000,000.00
Inv Type: 43 FHLB DISCOUNT NOTES								.000	-10,000,000.00	-9,968,333.33	0.00	0.00
								.376	0.00	0.00	-31,666.67	10,000,000.00
37387	IBRD-CASTLEOAK		45905UUW2	07/02/2016	07/05/2016	07/02/2016	INTR	1.095	0.00	0.00	-146,000.00	0.00
			1	07/02/2018	FrancesT	07/02/2016		1.095	0.00	0.00	0.00	146,000.00
37402	IBRD - RBC		459058DL4	09/15/2016	09/15/2016	09/15/2016	INTR	1.876	0.00	-16,675.56	-170,924.44	0.00
			1	03/15/2019	FrancesT	09/15/2016		1.173	0.00	0.00	0.00	187,600.00
37416	IBRD-SUPRA-PJC		45905UWJ9	07/03/2016	07/05/2016	07/03/2016	INTR	.700	0.00	0.00	-20,902.78	0.00
			1	07/03/2017	FrancesT	07/03/2016		.700	0.00	0.00	0.00	20,902.78
37423	IADB SUPRA-WFC		4581X0BV9	09/15/2016	09/15/2016	09/15/2016	INTR	1.125	0.00	-20,537.94	-40,065.81	0.00
			1	03/15/2017	FrancesT	09/15/2016		.638	0.00	0.00	0.00	60,603.75
37439	IADB-SUPRA-COS		4581X0BR8	08/24/2016	08/24/2016	08/24/2016	INTR	1.750	0.00	-116,666.67	-58,333.33	0.00
			1	08/24/2018	FrancesT	08/24/2016		.860	0.00	0.00	0.00	175,000.00
INTR								1.276	0.00	-153,880.17	-436,226.36	0.00
								.925	0.00	0.00	0.00	590,106.53



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 7/1/2016 To Date: 9/30/2016

Date Basis: Settlement

Run: 10/17/2016 11:09:27 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
Inv Type: 46 SUPRANATIONAL								1.276	0.00	-153,880.17	-436,226.36	0.00
								.925	0.00	0.00	0.00	590,106.53
37292	P&G-CORP NOTE-RBC		742718DV8		08/15/2016	08/15/2016	AMRT	1.450	0.00	-74,900.00	0.00	0.00
	TO CORRECT STATUS		1	08/15/2016	FrancesT	08/15/2016		.489	0.00	0.00	74,900.00	0.00
37296	P&G-CORP NOTE-RBC		742718DV8		08/15/2016	08/15/2016	AMRT	1.450	0.00	-35,453.50	0.00	0.00
	TO CORRECT STATUS		1	08/15/2016	FrancesT	08/15/2016		.504	0.00	0.00	35,453.50	0.00
37328	PG-RBC		742718DV8		08/15/2016	08/15/2016	AMRT	1.450	0.00	-112,000.00	0.00	0.00
	TO CORRECT STATUS		1	08/15/2016	FrancesT	08/15/2016		.510	0.00	0.00	112,000.00	0.00
37336	BRK CORP-UBS		084670BB3		08/15/2016	08/15/2016	AMRT	2.200	0.00	-87,800.00	0.00	0.00
	TO CORRECT STATUS		1	08/15/2016	FrancesT	08/15/2016		.653	0.00	0.00	87,800.00	0.00
37344	3M COMPANY CORP-UBS		88579YAD3		09/29/2016	09/29/2016	AMRT	1.375	0.00	-45,650.00	0.00	0.00
	TO CORRECT STATUS		1	09/29/2016	FrancesT	09/29/2016		.635	0.00	0.00	45,650.00	0.00
37349	WFC Corp-RBC		94974BFL9		08/04/2016	07/20/2016	AMRT	1.250	0.00	-92,880.15	0.00	0.00
	Force status		1	07/20/2016	snj109	07/20/2016		.650	0.00	0.00	92,880.15	0.00
37356	BRK Corp Note - RBC		084670BB3		08/15/2016	08/15/2016	AMRT	2.200	0.00	-148,300.00	0.00	0.00
	TO CORRECT STATUS		1	08/15/2016	FrancesT	08/15/2016		.609	0.00	0.00	148,300.00	0.00
AMRT								1.594	0.00	-596,983.65	0.00	0.00
								.593	0.00	0.00	596,983.65	0.00
37292	P&G-CORP NOTE-RBC		742718DV8		08/15/2016	08/15/2016	MAT	1.450	-5,000,000.00	-5,000,000.00	-36,250.00	0.00
	TO CORRECT STATUS		1	08/15/2016	FrancesT	08/15/2016		.489	0.00	0.00	0.00	5,036,250.00
37296	P&G-CORP NOTE-RBC		742718DV8		08/15/2016	08/15/2016	MAT	1.450	-2,425,000.00	-2,425,000.00	-17,581.25	0.00
	TO CORRECT STATUS		1	08/15/2016	FrancesT	08/15/2016		.504	0.00	0.00	0.00	2,442,581.25
37328	PG-RBC		742718DV8		08/15/2016	08/15/2016	MAT	1.450	-10,000,000.00	-10,000,000.00	-72,500.00	0.00
	TO CORRECT STATUS		1	08/15/2016	FrancesT	08/15/2016		.510	0.00	0.00	0.00	10,072,500.00
37336	BRK CORP-UBS		084670BB3		08/15/2016	08/15/2016	MAT	2.200	-5,000,000.00	-5,000,000.00	-55,000.00	0.00
	TO CORRECT STATUS		1	08/15/2016	FrancesT	08/15/2016		.653	0.00	0.00	0.00	5,055,000.00
37344	3M COMPANY CORP-UBS		88579YAD3		09/29/2016	09/29/2016	MAT	1.375	-5,000,000.00	-5,000,000.00	-34,375.00	0.00
	TO CORRECT STATUS		1	09/29/2016	FrancesT	09/29/2016		.635	0.00	0.00	0.00	5,034,375.00
37349	WFC Corp-RBC		94974BFL9		08/04/2016	07/20/2016	MAT	1.250	-16,000,000.00	-16,000,000.00	-100,000.00	0.00
	Force status		1	07/20/2016	snj109	07/20/2016		.650	0.00	0.00	0.00	16,100,000.00
37356	BRK Corp Note - RBC		084670BB3		08/15/2016	08/15/2016	MAT	2.200	-10,000,000.00	-10,000,000.00	-110,000.00	0.00
	TO CORRECT STATUS		1	08/15/2016	FrancesT	08/15/2016		.609	0.00	0.00	0.00	10,110,000.00
MAT								1.594	-53,425,000.00	-53,425,000.00	-425,706.25	0.00
								.593	0.00	0.00	0.00	53,850,706.25
37312	JPM-UBS		46623EJY6		08/15/2016	08/15/2016	INTR	1.350	0.00	0.00	-67,500.00	0.00
			1	02/15/2017	FrancesT	08/15/2016		1.010	0.00	0.00	0.00	67,500.00



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 7/1/2016 To Date: 9/30/2016

Date Basis: Settlement

Run: 10/17/2016 11:09:27 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
37341	IBM CORP-WFC		459200HZ7	08/06/2016	08/08/2016	08/06/2016	INTR	1.125	0.00	0.00	-46,406.25	0.00
			1	02/06/2018	FrancesT	08/06/2016		1.365	0.00	0.00	0.00	46,406.25
37359	CHEVRON Corp Note-U		166764AV2	09/02/2016	09/02/2016	09/02/2016	INTR	1.365	0.00	0.00	-34,125.00	0.00
			1	03/02/2018	FrancesT	09/02/2016		1.123	0.00	0.00	0.00	34,125.00
37360	CHEVRON Corp Note-U		166764AV2	09/02/2016	09/02/2016	09/02/2016	INTR	1.365	0.00	0.00	-34,125.00	0.00
			1	03/02/2018	FrancesT	09/02/2016		1.119	0.00	0.00	0.00	34,125.00
37365	PEPSICO Corp Note-U		713448CL0	08/22/2016	08/22/2016	08/22/2016	INTR	.950	0.00	0.00	-34,865.00	0.00
			1	02/22/2017	FrancesT	08/22/2016		.771	0.00	0.00	0.00	34,865.00
37366	JPM Corp Note - UBS		46623EJY6	08/15/2016	08/15/2016	08/15/2016	INTR	1.350	0.00	0.00	-67,500.00	0.00
			1	02/15/2017	FrancesT	08/15/2016		1.220	0.00	0.00	0.00	67,500.00
37368	CHEVRON Corp Note-W		166764AV2	09/02/2016	09/02/2016	09/02/2016	INTR	1.365	0.00	0.00	-34,125.00	0.00
			1	03/02/2018	FrancesT	09/02/2016		1.371	0.00	0.00	0.00	34,125.00
37372	CATERPILLAR CORP NO		14912L5T4	09/06/2016	09/06/2016	09/06/2016	INTR	2.450	0.00	0.00	-99,102.50	0.00
			1	09/06/2018	FrancesT	09/06/2016		1.620	0.00	0.00	0.00	99,102.50
37377	PCAR CORP - MUFG		69371RM60	08/14/2016	08/15/2016	08/14/2016	INTR	1.750	0.00	0.00	-56,000.00	0.00
			1	08/14/2018	FrancesT	08/14/2016		1.750	0.00	0.00	0.00	56,000.00
37407	PCAR CORP NOTE -UNI		69371RM86	08/25/2016	08/25/2016	08/25/2016	INTR	1.650	0.00	-18,775.17	-41,573.58	0.00
			1	02/25/2019	FrancesT	08/25/2016		1.339	0.00	0.00	0.00	60,348.75
37420	JPM CORP NOTE - UBS		46623EJY6	08/15/2016	08/15/2016	08/15/2016	INTR	1.350	0.00	-43,167.30	-45,129.45	0.00
			1	02/15/2017	FrancesT	08/15/2016		.792	0.00	0.00	0.00	88,296.75
37421	DISNEY CORP NOTE -		25468PDD5	09/17/2016	09/19/2016	09/17/2016	INTR	1.500	0.00	-11,666.67	-25,833.33	0.00
			1	09/17/2018	FrancesT	09/17/2016		.869	0.00	0.00	0.00	37,500.00
37422	JNJ CORP NOTE -WEDB		478160BR4	09/01/2016	09/01/2016	09/01/2016	INTR	1.125	0.00	-23,750.00	-32,500.00	0.00
			1	03/01/2019	FrancesT	09/01/2016		1.008	0.00	0.00	0.00	56,250.00
37434	AAPL-RBC		037833BQ2	08/23/2016	08/23/2016	08/23/2016	INTR	1.700	0.00	-29,459.30	-15,862.70	0.00
			1	02/22/2019	FrancesT	08/23/2016		1.151	0.00	0.00	0.00	45,322.00
37436	AAPL - RBC		037833BQ2	08/23/2016	08/23/2016	08/23/2016	INTR	1.700	0.00	-39,254.42	-19,140.58	0.00
			1	02/22/2019	FrancesT	08/23/2016		1.091	0.00	0.00	0.00	58,395.00
37437	AAPL - RBC		037833BQ2	08/23/2016	08/23/2016	08/23/2016	INTR	1.700	0.00	-17,884.47	-8,720.53	0.00
			1	02/22/2019	FrancesT	08/23/2016		1.091	0.00	0.00	0.00	26,605.00
37443	IBM CORP NOTE - RBC		459200HT1	08/12/2016	08/12/2016	08/12/2016	INTR	1.950	0.00	-56,828.20	-20,664.80	0.00
			1	02/12/2019	FrancesT	08/12/2016		1.078	0.00	0.00	0.00	77,493.00
37458	WALT DISNEY CORP -		25468PDD5	09/17/2016	09/19/2016	09/17/2016	INTR	1.500	0.00	-47,450.00	-18,250.00	0.00
			1	09/17/2018	FrancesT	09/17/2016		.902	0.00	0.00	0.00	65,700.00
INTR								1.494	0.00	-288,235.53	-701,423.72	0.00
								1.130	0.00	0.00	0.00	989,659.25



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 7/1/2016 To Date: 9/30/2016

Date Basis: Settlement

Run: 10/17/2016 11:09:27 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
37458	WALT DISNEY CORP -		25468PDD5		07/22/2016	07/22/2016	PURC	1.500	8,760,000.00	8,918,176.40	0.00	0.00
			1	09/17/2018	FrancesT	07/27/2016		.902	0.00	158,176.40	0.00	-8,918,176.40
37459	PEPSICO CORP-UNIONB		713448CK2		07/22/2016	07/22/2016	PURC	2.250	3,841,000.00	3,958,918.70	0.00	0.00
			1	01/17/2019	FrancesT	07/27/2016		.958	0.00	117,918.70	0.00	-3,958,918.70
37462	MSFT CORP NOTE-WFS		594918BN3		08/02/2016	08/02/2016	PURC	1.100	10,000,000.00	10,004,400.00	0.00	0.00
			1	08/08/2019	FrancesT	08/08/2016		1.085	0.00	4,400.00	0.00	-10,004,400.00
37463	WALT DISNEY CORP -		25468PDA1		08/03/2016	08/03/2016	PURC	1.850	5,037,000.00	5,168,437.72	0.00	0.00
			1	05/30/2019	FrancesT	08/08/2016		1.032	0.00	131,437.72	0.00	-5,168,437.72
37464	APPLE CORP - WEDBUS		037833CB4		08/03/2016	08/03/2016	PURC	1.100	8,831,000.00	8,829,491.86	0.00	0.00
			1	08/02/2019	FrancesT	08/08/2016		1.110	0.00	-1,508.14	0.00	-8,829,491.86
37465	PCAR-WFC		69371RN36		08/05/2016	08/05/2016	PURC	1.200	2,000,000.00	2,000,000.00	0.00	0.00
			1	08/12/2019	FrancesT	08/11/2016		1.200	0.00	0.00	0.00	-2,000,000.00
37474	CAT-WFC		14912L6D8		08/29/2016	08/29/2016	PURC	1.250	5,000,000.00	5,020,506.94	0.00	0.00
			1	08/18/2017	FrancesT	09/01/2016		.869	0.00	20,506.94	0.00	-5,020,506.94
37475	COCA COLA CORP NOTE		191216BRO		09/14/2016	09/14/2016	PURC	.875	6,700,000.00	6,713,878.31	0.00	0.00
			1	10/27/2017	FrancesT	09/19/2016		1.001	0.00	13,878.31	0.00	-6,713,878.31
PURC								1.322	50,169,000.00	50,613,809.93	0.00	0.00
								1.014	0.00	444,809.93	0.00	-50,613,809.93
Inv Type: 47 CORP MEDIUM TERM NOTE								1.501	-3,256,000.00	-3,696,409.25	-1,127,129.97	0.00
								.912	0.00	444,809.93	596,983.65	4,226,555.57
37414	PEP-FLOAT CORP NOTE		713448DG0	08/22/2016	09/02/2016	08/22/2016	INTR	1.401	0.00	0.00	-31,780.42	0.00
	eliminate accrual		1	02/22/2019	QiSun	08/22/2016		1.401	0.00	0.00	0.00	31,780.42
INTR								1.401	0.00	0.00	-31,780.42	0.00
								1.401	0.00	0.00	0.00	31,780.42
37414	PEP-FLOAT CORP NOTE		713448DG0		09/08/2016	08/22/2016	ADJ	1.401	0.00	0.00	-8.14	0.00
	eliminate accrual		1	02/22/2019	support	08/22/2016		1.401	0.00	0.00	0.00	0.00
ADJ								.000	0.00	0.00	-8.14	0.00
								.000	0.00	0.00	0.00	0.00
Inv Type: 48 Corp Medium Term Note Actual								1.401	0.00	0.00	-31,788.56	0.00
								1.401	0.00	0.00	0.00	31,780.42
37379	RY YCD - RBC		78009NYW0		07/01/2016	07/01/2016	MAT	.825	-22,000,000.00	-22,000,000.00	-89,741.67	0.00
			1	07/01/2016	UdayaR	07/01/2016		.825	0.00	0.00	0.00	22,089,741.67
37381	TDNY YCD - BAC		89113E2F2		07/01/2016	07/01/2016	MAT	.830	-25,000,000.00	-25,000,000.00	-100,868.06	0.00
			1	07/01/2016	UdayaR	07/01/2016		.830	0.00	0.00	0.00	25,100,868.06
37395	WFFB-NCD-WFS		94988EP28		07/01/2016	07/01/2016	MAT	.790	-10,000,000.00	-10,000,000.00	-35,769.44	0.00



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 7/1/2016 To Date: 9/30/2016

Date Basis: Settlement

Run: 10/17/2016 11:09:27 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	07/01/2016	UdayaR	07/01/2016		.790	0.00	0.00	0.00	10,035,769.44
37400	BANK OF NOVA SCOTIA		06417GFG8		09/02/2016	09/02/2016	MAT	.840	-20,000,000.00	-20,000,000.00	-83,533.33	0.00
			1	09/02/2016	FrancesT	09/02/2016		.840	0.00	0.00	0.00	20,083,533.33
MAT								.826	-77,000,000.00	-77,000,000.00	-309,912.50	0.00
								.826	0.00	0.00	0.00	77,309,912.50
37446	BANK OF NOVA SCOTIA		06417GLA4		06/29/2016	06/29/2016	PURC	1.100	15,000,000.00	15,000,000.00	0.00	0.00
			1	07/03/2017	FrancesT	07/05/2016		1.100	0.00	0.00	0.00	-15,000,000.00
37450	WFFB NCD-WFS		94988EXV5		07/13/2016	07/13/2016	PURC	1.180	10,000,000.00	10,000,000.00	0.00	0.00
			1	07/20/2017	FrancesT	07/20/2016		1.180	0.00	0.00	0.00	-10,000,000.00
37461	YCD TDNY - RBC		89113WFG6		07/28/2016	07/28/2016	PURC	1.255	25,000,000.00	25,000,000.00	0.00	0.00
			1	07/03/2017	FrancesT	07/29/2016		1.255	0.00	0.00	0.00	-25,000,000.00
37478	WFFB NCD - WFC		94988EZ76		09/22/2016	09/22/2016	PURC	1.110	25,000,000.00	25,000,000.00	0.00	0.00
			1	07/03/2017	FrancesT	09/23/2016		1.110	0.00	0.00	0.00	-25,000,000.00
PURC								1.166	75,000,000.00	75,000,000.00	0.00	0.00
								1.166	0.00	0.00	0.00	-75,000,000.00
Inv Type: 71 Negotiable Certificate of Depo								.994	-2,000,000.00	-2,000,000.00	-309,912.50	0.00
								.994	0.00	0.00	0.00	2,309,912.50
37357	CP-DISC TMCC-TOY		89233GG18		07/01/2016	07/01/2016	AMRT	.000	0.00	40,500.00	0.00	0.00
			1	07/01/2016	UdayaR	07/01/2016		.542	0.00	0.00	-40,500.00	0.00
37394	CP DISC-TMCC-TOY		89233GHR0		08/25/2016	08/25/2016	AMRT	.800	0.00	72,666.67	0.00	0.00
			1	08/25/2016	FrancesT	08/25/2016		.804	0.00	0.00	-72,666.67	0.00
37396	CP-DISC-KOPP-BAC		19121AJG7		09/16/2016	09/16/2016	AMRT	.000	0.00	64,000.00	0.00	0.00
			1	09/16/2016	UdayaR	09/16/2016		.804	0.00	0.00	-64,000.00	0.00
AMRT								.324	0.00	177,166.67	0.00	0.00
								.733	0.00	0.00	-177,166.67	0.00
37357	CP-DISC TMCC-TOY		89233GG18		07/01/2016	07/01/2016	MAT	.000	-10,000,000.00	-10,000,000.00	0.00	0.00
			1	07/01/2016	UdayaR	07/01/2016		.542	0.00	0.00	0.00	10,000,000.00
37394	CP DISC-TMCC-TOY		89233GHR0		08/25/2016	08/25/2016	MAT	.800	-15,000,000.00	-15,000,000.00	0.00	0.00
			1	08/25/2016	FrancesT	08/25/2016		.804	0.00	0.00	0.00	15,000,000.00
37396	CP-DISC-KOPP-BAC		19121AJG7		09/16/2016	09/16/2016	MAT	.000	-12,000,000.00	-12,000,000.00	0.00	0.00
			1	09/16/2016	UdayaR	09/16/2016		.804	0.00	0.00	0.00	12,000,000.00
MAT								.324	-37,000,000.00	-37,000,000.00	0.00	0.00
								.733	0.00	0.00	0.00	37,000,000.00
Inv Type: 82 COMMERCIAL PAPER, DISCOUNT								.324	-37,000,000.00	-36,822,833.33	0.00	0.00



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 7/1/2016 To Date: 9/30/2016

Date Basis: Settlement

Run: 10/17/2016 11:09:27 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
								.733	0.00	0.00	-177,166.67	37,000,000.00
37362	SDGSCD-WFC		7973552R4		07/01/2016	07/01/2016	AMRT	.450	0.00	-9,900.00	0.00	0.00
			1	07/01/2016	UdayaR	07/01/2016		.350	0.00	0.00	9,900.00	0.00
AMRT								.450	0.00	-9,900.00	0.00	0.00
								.350	0.00	0.00	9,900.00	0.00
37362	SDGSCD-WFC		7973552R4		07/01/2016	07/01/2016	MAT	.450	-15,000,000.00	-15,003,000.00	-45,187.50	0.00
			1	07/01/2016	UdayaR	07/01/2016		.350	0.00	0.00	0.00	15,048,187.50
MAT								.450	-15,000,000.00	-15,003,000.00	-45,187.50	0.00
								.350	0.00	0.00	0.00	15,048,187.50
Inv Type: 90 MUNI BONDS 30/360 ANNUALLY								.450	-15,000,000.00	-15,012,900.00	-45,187.50	0.00
								.350	0.00	0.00	9,900.00	15,048,187.50
37374	UC CA REV BOND-WFB		91412GSB2	07/01/2016	07/01/2016	07/01/2016	INTR	1.796	0.00	0.00	-74,219.70	0.00
			1	07/01/2019	UdayaR	07/01/2016		1.620	0.00	0.00	0.00	74,219.70
37375	UC CA REV BOND-WFB		91412GSB2	07/01/2016	07/01/2016	07/01/2016	INTR	1.796	0.00	0.00	-22,450.00	0.00
			1	07/01/2019	UdayaR	07/01/2016		1.620	0.00	0.00	0.00	22,450.00
INTR								1.796	0.00	0.00	-96,669.70	0.00
								1.620	0.00	0.00	0.00	96,669.70
37468	CTS GO BONDS-WFC		20772J3E0		08/16/2016	08/16/2016	PURC	1.550	12,770,000.00	12,827,798.44	0.00	0.00
			1	08/15/2020	FrancesT	08/19/2016		1.435	0.00	57,798.44	0.00	-12,827,798.44
PURC								1.550	12,770,000.00	12,827,798.44	0.00	0.00
								1.435	0.00	57,798.44	0.00	-12,827,798.44
Inv Type: 91 MUNI BONDS 30/360 SemiAnnual								1.663	12,770,000.00	12,827,798.44	-96,669.70	0.00
								1.520	0.00	57,798.44	0.00	-12,731,128.74
36512	FEDERATED GOVT OBLI		VP6000104	07/01/2016	07/01/2016	06/30/2016	INTR	.226	0.00	0.00	-1.86	0.00
			1	10/01/2016	FrancesT	07/01/2016		.226	0.00	0.00	0.00	1.86
36512	FEDERATED GOVT OBLI		VP6000104	08/01/2016	09/02/2016	07/31/2016	INTR	.225	0.00	0.00	-1.92	0.00
			1	10/01/2016	snj109	08/01/2016		.225	0.00	0.00	0.00	1.92
36512	FEDERATED GOVT OBLI		VP6000104	09/01/2016	09/02/2016	08/31/2016	INTR	.237	0.00	0.00	-2.02	0.00
			1	10/01/2016	support	09/01/2016		.237	0.00	0.00	0.00	2.02
INTR								.229	0.00	0.00	-5.80	0.00
								.229	0.00	0.00	0.00	5.80
36512	FEDERATED GOVT OBLI		VP6000104		07/01/2016	07/01/2016	PURC	.226	1.86	1.86	0.00	0.00
			1	10/01/2016	FrancesT	07/01/2016		.226	0.00	0.00	0.00	-1.86



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 7/1/2016 To Date: 9/30/2016

Date Basis: Settlement

Run: 10/17/2016 11:09:27 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
36512	FEDERATED GOVT OBLI		VP6000104		09/02/2016	08/01/2016	PURC	.225	1.92	1.92	0.00	0.00
			1	10/01/2016	snj109	08/01/2016		.225	0.00	0.00	0.00	-1.92
36512	FEDERATED GOVT OBLI		VP6000104		09/02/2016	09/01/2016	PURC	.237	2.02	2.02	0.00	0.00
			1	10/01/2016	support	09/01/2016		.237	0.00	0.00	0.00	-2.02
PURC								.230	5.80	5.80	0.00	0.00
								.229	0.00	0.00	0.00	-5.80
Inv Type: 97 WFB MONEY MARKET FUND								.229	5.80	5.80	-5.80	0.00
								.229	0.00	0.00	0.00	0.00
32936	STATE INVESTMT POOL				10/14/2016	07/01/2016	PURC	.546	11,870,000.00	11,870,000.00	0.00	0.00
			1	10/01/2016	snj109	07/01/2016		.546	0.00	0.00	0.00	-11,870,000.00
32936	STATE INVESTMT POOL				10/14/2016	07/05/2016	PURC	.603	23,860,000.00	23,860,000.00	0.00	0.00
			1	10/01/2016	snj109	07/05/2016		.603	0.00	0.00	0.00	-23,860,000.00
32936	STATE INVESTMT POOL				10/14/2016	07/07/2016	PURC	.603	4,750,000.00	4,750,000.00	0.00	0.00
			1	10/01/2016	snj109	07/07/2016		.603	0.00	0.00	0.00	-4,750,000.00
32936	STATE INVESTMT POOL				10/14/2016	07/11/2016	PURC	.603	3,550,000.00	3,550,000.00	0.00	0.00
			1	10/01/2016	snj109	07/11/2016		.603	0.00	0.00	0.00	-3,550,000.00
32936	STATE INVESTMT POOL				10/14/2016	07/15/2016	PURC	.603	38,540.78	38,540.78	0.00	0.00
			1	10/01/2016	snj109	07/15/2016		.603	0.00	0.00	0.00	-38,540.78
32936	STATE INVESTMT POOL				10/14/2016	08/10/2016	PURC	.603	2,560,000.00	2,560,000.00	0.00	0.00
			1	10/01/2016	snj109	08/10/2016		.603	0.00	0.00	0.00	-2,560,000.00
32936	STATE INVESTMT POOL				10/14/2016	08/17/2016	PURC	.603	15,500,000.00	15,500,000.00	0.00	0.00
			1	10/01/2016	snj109	08/17/2016		.603	0.00	0.00	0.00	-15,500,000.00
32936	STATE INVESTMT POOL				10/14/2016	08/18/2016	PURC	.603	4,150,000.00	4,150,000.00	0.00	0.00
			1	10/01/2016	snj109	08/18/2016		.603	0.00	0.00	0.00	-4,150,000.00
32936	STATE INVESTMT POOL				10/14/2016	08/24/2016	PURC	.603	10,350,000.00	10,350,000.00	0.00	0.00
			1	10/01/2016	snj109	08/24/2016		.603	0.00	0.00	0.00	-10,350,000.00
32936	STATE INVESTMT POOL				10/14/2016	08/29/2016	PURC	.603	3,090,000.00	3,090,000.00	0.00	0.00
			1	10/01/2016	snj109	08/29/2016		.603	0.00	0.00	0.00	-3,090,000.00
32936	STATE INVESTMT POOL				10/14/2016	08/30/2016	PURC	.603	1,406,000.00	1,406,000.00	0.00	0.00
			1	10/01/2016	snj109	08/30/2016		.603	0.00	0.00	0.00	-1,406,000.00
32936	STATE INVESTMT POOL				10/14/2016	09/12/2016	PURC	.603	5,900,000.00	5,900,000.00	0.00	0.00
			1	10/01/2016	snj109	09/12/2016		.603	0.00	0.00	0.00	-5,900,000.00
32936	STATE INVESTMT POOL				10/14/2016	09/13/2016	PURC	.603	2,290,000.00	2,290,000.00	0.00	0.00
			1	10/01/2016	snj109	09/13/2016		.603	0.00	0.00	0.00	-2,290,000.00
32936	STATE INVESTMT POOL				10/14/2016	09/16/2016	PURC	.603	16,570,000.00	16,570,000.00	0.00	0.00
			1	10/01/2016	snj109	09/16/2016		.603	0.00	0.00	0.00	-16,570,000.00



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 7/1/2016 To Date: 9/30/2016

Date Basis: Settlement

Run: 10/17/2016 11:09:27 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	Book Value	(Interest)	(Gain) / Loss
									Original Face	Prem / (Disc)	Amort / (Accret)	Settlement
32936	STATE INVESTMT POOL				10/14/2016	09/26/2016	PURC	.603	6,625,000.00	6,625,000.00	0.00	0.00
			1	10/01/2016	snj109	09/26/2016		.603	0.00	0.00	0.00	-6,625,000.00
32936	STATE INVESTMT POOL				10/14/2016	09/29/2016	PURC	.603	7,624,000.00	7,624,000.00	0.00	0.00
			1	10/01/2016	snj109	09/29/2016		.603	0.00	0.00	0.00	-7,624,000.00
37042	SJ FINANCING AUTHOR				10/14/2016	07/15/2016	PURC	.603	30,602.27	30,602.27	0.00	0.00
			1	10/01/2016	snj109	07/15/2016		.603	0.00	0.00	0.00	-30,602.27
37042	SJ FINANCING AUTHOR				10/14/2016	07/19/2016	PURC	.603	1,560,000.00	1,560,000.00	0.00	0.00
			1	10/01/2016	snj109	07/19/2016		.603	0.00	0.00	0.00	-1,560,000.00
37042	SJ FINANCING AUTHOR				10/14/2016	07/20/2016	PURC	.603	16,320,000.00	16,320,000.00	0.00	0.00
			1	10/01/2016	snj109	07/20/2016		.603	0.00	0.00	0.00	-16,320,000.00
37042	SJ FINANCING AUTHOR				10/14/2016	07/21/2016	PURC	.603	1,390,000.00	1,390,000.00	0.00	0.00
			1	10/01/2016	snj109	07/21/2016		.603	0.00	0.00	0.00	-1,390,000.00
37042	SJ FINANCING AUTHOR				10/14/2016	07/25/2016	PURC	.603	6,480,000.00	6,480,000.00	0.00	0.00
			1	10/01/2016	snj109	07/25/2016		.603	0.00	0.00	0.00	-6,480,000.00
37042	SJ FINANCING AUTHOR				10/14/2016	07/26/2016	PURC	.603	1,030,000.00	1,030,000.00	0.00	0.00
			1	10/01/2016	snj109	07/26/2016		.603	0.00	0.00	0.00	-1,030,000.00
37042	SJ FINANCING AUTHOR				10/14/2016	07/28/2016	PURC	.603	2,360,000.00	2,360,000.00	0.00	0.00
			1	10/01/2016	snj109	07/28/2016		.603	0.00	0.00	0.00	-2,360,000.00
37042	SJ FINANCING AUTHOR				10/14/2016	07/29/2016	PURC	.603	6,370,000.00	6,370,000.00	0.00	0.00
			1	10/01/2016	snj109	07/29/2016		.603	0.00	0.00	0.00	-6,370,000.00
37042	SJ FINANCING AUTHOR				10/14/2016	08/01/2016	PURC	.603	3,500,000.00	3,500,000.00	0.00	0.00
			1	10/01/2016	snj109	08/01/2016		.603	0.00	0.00	0.00	-3,500,000.00
37042	SJ FINANCING AUTHOR				10/14/2016	08/02/2016	PURC	.603	13,510,000.00	13,510,000.00	0.00	0.00
			1	10/01/2016	snj109	08/02/2016		.603	0.00	0.00	0.00	-13,510,000.00
37042	SJ FINANCING AUTHOR				10/14/2016	08/15/2016	PURC	.603	28,160,000.00	28,160,000.00	0.00	0.00
			1	10/01/2016	snj109	08/15/2016		.603	0.00	0.00	0.00	-28,160,000.00
37042	SJ FINANCING AUTHOR				10/14/2016	08/25/2016	PURC	.603	17,800,000.00	17,800,000.00	0.00	0.00
			1	10/01/2016	snj109	08/25/2016		.603	0.00	0.00	0.00	-17,800,000.00
37042	SJ FINANCING AUTHOR				10/14/2016	09/20/2016	PURC	.603	1,432,000.00	1,432,000.00	0.00	0.00
			1	10/01/2016	snj109	09/20/2016		.603	0.00	0.00	0.00	-1,432,000.00
37042	SJ FINANCING AUTHOR				10/14/2016	09/22/2016	PURC	.603	1,964,000.00	1,964,000.00	0.00	0.00
			1	10/01/2016	snj109	09/22/2016		.603	0.00	0.00	0.00	-1,964,000.00
PURC								.600	222,040,143.05	222,040,143.05	0.00	0.00
								.600	0.00	0.00	0.00	-222,040,143.05
32936	STATE INVESTMT POOL				10/14/2016	07/06/2016	PSAL	.603	-1,006,000.00	-1,006,000.00	0.00	0.00
			1	10/01/2016	snj109	07/06/2016		.603	0.00	0.00	0.00	1,006,000.00



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 7/1/2016 To Date: 9/30/2016

Date Basis: Settlement

Run: 10/17/2016 11:09:27 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	Book Value	(Interest)	(Gain) / Loss
									Original Face	Prem / (Disc)	Amort / (Accret)	Settlement
32936	STATE INVESTMT POOL				10/14/2016	07/08/2016	PSAL	.603	-17,655,000.00	-17,655,000.00	0.00	0.00
			1	10/01/2016	snj109	07/08/2016		.603	0.00	0.00	0.00	17,655,000.00
32936	STATE INVESTMT POOL				10/14/2016	07/13/2016	PSAL	.603	-3,200,000.00	-3,200,000.00	0.00	0.00
			1	10/01/2016	snj109	07/13/2016		.603	0.00	0.00	0.00	3,200,000.00
32936	STATE INVESTMT POOL				10/14/2016	07/18/2016	PSAL	.603	-38,540.78	-38,540.78	0.00	0.00
			1	10/01/2016	snj109	07/18/2016		.603	0.00	0.00	0.00	38,540.78
32936	STATE INVESTMT POOL				10/14/2016	08/16/2016	PSAL	.603	-1,330,000.00	-1,330,000.00	0.00	0.00
			1	10/01/2016	snj109	08/16/2016		.603	0.00	0.00	0.00	1,330,000.00
32936	STATE INVESTMT POOL				10/14/2016	08/19/2016	PSAL	.603	-31,160,000.00	-31,160,000.00	0.00	0.00
			1	10/01/2016	snj109	08/19/2016		.603	0.00	0.00	0.00	31,160,000.00
32936	STATE INVESTMT POOL				10/14/2016	08/26/2016	PSAL	.603	-8,430,000.00	-8,430,000.00	0.00	0.00
			1	10/01/2016	snj109	08/26/2016		.603	0.00	0.00	0.00	8,430,000.00
32936	STATE INVESTMT POOL				10/14/2016	09/14/2016	PSAL	.603	-615,000.00	-615,000.00	0.00	0.00
			1	10/01/2016	snj109	09/14/2016		.603	0.00	0.00	0.00	615,000.00
32936	STATE INVESTMT POOL				10/14/2016	09/15/2016	PSAL	.603	-4,910,000.00	-4,910,000.00	0.00	0.00
			1	10/01/2016	snj109	09/15/2016		.603	0.00	0.00	0.00	4,910,000.00
32936	STATE INVESTMT POOL				10/14/2016	09/19/2016	PSAL	.603	-7,160,000.00	-7,160,000.00	0.00	0.00
			1	10/01/2016	snj109	09/19/2016		.603	0.00	0.00	0.00	7,160,000.00
32936	STATE INVESTMT POOL				10/14/2016	09/30/2016	PSAL	.603	-8,048,000.00	-8,048,000.00	0.00	0.00
			1	10/01/2016	snj109	09/30/2016		.603	0.00	0.00	0.00	8,048,000.00
37042	SJ FINANCING AUTHOR				10/14/2016	07/14/2016	PSAL	.603	-7,335,000.00	-7,335,000.00	0.00	0.00
			1	10/01/2016	snj109	07/14/2016		.603	0.00	0.00	0.00	7,335,000.00
37042	SJ FINANCING AUTHOR				10/14/2016	07/15/2016	PSAL	.603	-15,130,000.00	-15,130,000.00	0.00	0.00
			1	10/01/2016	snj109	07/15/2016		.603	0.00	0.00	0.00	15,130,000.00
37042	SJ FINANCING AUTHOR				10/14/2016	07/18/2016	PSAL	.603	-1,260,602.27	-1,260,602.27	0.00	0.00
			1	10/01/2016	snj109	07/18/2016		.603	0.00	0.00	0.00	1,260,602.27
37042	SJ FINANCING AUTHOR				10/14/2016	07/22/2016	PSAL	.603	-13,720,000.00	-13,720,000.00	0.00	0.00
			1	10/01/2016	snj109	07/22/2016		.603	0.00	0.00	0.00	13,720,000.00
37042	SJ FINANCING AUTHOR				10/14/2016	07/27/2016	PSAL	.603	-10,980,000.00	-10,980,000.00	0.00	0.00
			1	10/01/2016	snj109	07/27/2016		.603	0.00	0.00	0.00	10,980,000.00
37042	SJ FINANCING AUTHOR				10/14/2016	08/03/2016	PSAL	.603	-2,480,000.00	-2,480,000.00	0.00	0.00
			1	10/01/2016	snj109	08/03/2016		.603	0.00	0.00	0.00	2,480,000.00
37042	SJ FINANCING AUTHOR				10/14/2016	08/05/2016	PSAL	.603	-14,320,000.00	-14,320,000.00	0.00	0.00
			1	10/01/2016	snj109	08/05/2016		.603	0.00	0.00	0.00	14,320,000.00
37042	SJ FINANCING AUTHOR				10/14/2016	08/08/2016	PSAL	.603	-16,300,000.00	-16,300,000.00	0.00	0.00
			1	10/01/2016	snj109	08/08/2016		.603	0.00	0.00	0.00	16,300,000.00
37042	SJ FINANCING AUTHOR				10/14/2016	08/11/2016	PSAL	.603	-1,160,000.00	-1,160,000.00	0.00	0.00



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 7/1/2016 To Date: 9/30/2016

Date Basis: Settlement

Run: 10/17/2016 11:09:27 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	10/01/2016	snj109	08/11/2016		.603	0.00	0.00	0.00	1,160,000.00
37042	SJ FINANCING AUTHOR					10/14/2016	08/12/2016	PSAL	.603	-11,550,000.00	-11,550,000.00	0.00
			1	10/01/2016	snj109	08/12/2016		.603	0.00	0.00	0.00	11,550,000.00
37042	SJ FINANCING AUTHOR					10/14/2016	08/31/2016	PSAL	.603	-21,639,000.00	-21,639,000.00	0.00
			1	10/01/2016	snj109	08/31/2016		.603	0.00	0.00	0.00	21,639,000.00
37042	SJ FINANCING AUTHOR					10/14/2016	09/01/2016	PSAL	.603	-1,284,000.00	-1,284,000.00	0.00
			1	10/01/2016	snj109	09/01/2016		.603	0.00	0.00	0.00	1,284,000.00
37042	SJ FINANCING AUTHOR					10/14/2016	09/02/2016	PSAL	.603	-12,378,000.00	-12,378,000.00	0.00
			1	10/01/2016	snj109	09/02/2016		.603	0.00	0.00	0.00	12,378,000.00
37042	SJ FINANCING AUTHOR					10/14/2016	09/06/2016	PSAL	.603	-3,434,000.00	-3,434,000.00	0.00
			1	10/01/2016	snj109	09/06/2016		.603	0.00	0.00	0.00	3,434,000.00
37042	SJ FINANCING AUTHOR					10/14/2016	09/07/2016	PSAL	.603	-2,540,000.00	-2,540,000.00	0.00
			1	10/01/2016	snj109	09/07/2016		.603	0.00	0.00	0.00	2,540,000.00
37042	SJ FINANCING AUTHOR					10/14/2016	09/21/2016	PSAL	.603	-5,070,000.00	-5,070,000.00	0.00
			1	10/01/2016	snj109	09/21/2016		.603	0.00	0.00	0.00	5,070,000.00
37042	SJ FINANCING AUTHOR					10/14/2016	09/23/2016	PSAL	.603	-1,850,000.00	-1,850,000.00	0.00
			1	10/01/2016	snj109	09/23/2016		.603	0.00	0.00	0.00	1,850,000.00
37042	SJ FINANCING AUTHOR					10/14/2016	09/28/2016	PSAL	.603	-1,600,000.00	-1,600,000.00	0.00
			1	10/01/2016	snj109	09/28/2016		.603	0.00	0.00	0.00	1,600,000.00
PSAL								.603	-227,583,143.05	-227,583,143.05	0.00	0.00
								.603	0.00	0.00	0.00	227,583,143.05
37042	SJ FINANCING AUTHOR			07/30/2016	10/14/2016	07/30/2016	INTR	.603	0.00	0.00	-30,602.27	0.00
			1	10/01/2016	snj109	07/30/2016		.603	0.00	0.00	0.00	30,602.27
INTR								.603	0.00	0.00	-30,602.27	0.00
								.603	0.00	0.00	0.00	30,602.27
Inv Type: 99 PASSBOOK & STATE POOL								.602	-5,543,000.00	-5,543,000.00	-30,602.27	0.00
								.602	0.00	0.00	0.00	5,573,602.27
								.873	-231,143,994.20	-231,195,641.81	-3,725,728.52	73,500.00
								.845	0.00	281,551.87	-126,955.80	234,974,817.99

Fund: 57 AIRPORT 2007A AMT BOND PROCEEDS

37053	FEDERATED GOVT OBLI		VP6000104	07/01/2016	07/01/2016	06/30/2016	INTR	.226	0.00	0.00	-50.77	0.00
			57	10/01/2016	FrancesT	07/01/2016		.226	0.00	0.00	0.00	50.77
37053	FEDERATED GOVT OBLI		VP6000104	08/01/2016	08/01/2016	07/31/2016	INTR	.226	0.00	0.00	-52.48	0.00
			57	10/01/2016	FrancesT	08/01/2016		.226	0.00	0.00	0.00	52.48



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 7/1/2016 To Date: 9/30/2016

Date Basis: Settlement

Run: 10/17/2016 11:09:27 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
37053	FEDERATED GOVT OBLI		VP6000104	09/01/2016	09/02/2016	08/31/2016	INTR	.237	0.00	0.00	-55.24	0.00
			57	10/01/2016	FrancesT	09/01/2016		.237	0.00	0.00	0.00	55.24
INTR								.230	0.00	0.00	-158.49	0.00
								.230	0.00	0.00	0.00	158.49
37053	FEDERATED GOVT OBLI		VP6000104		07/01/2016	07/01/2016	PURC	.226	50.77	50.77	0.00	0.00
			57	10/01/2016	FrancesT	07/01/2016		.226	0.00	0.00	0.00	-50.77
37053	FEDERATED GOVT OBLI		VP6000104		08/01/2016	08/01/2016	PURC	.226	52.48	52.48	0.00	0.00
			57	10/01/2016	FrancesT	08/01/2016		.226	0.00	0.00	0.00	-52.48
37053	FEDERATED GOVT OBLI		VP6000104		09/02/2016	09/01/2016	PURC	.237	55.24	55.24	0.00	0.00
			57	10/01/2016	FrancesT	09/01/2016		.237	0.00	0.00	0.00	-55.24
PURC								.230	158.49	158.49	0.00	0.00
								.230	0.00	0.00	0.00	-158.49
Inv Type: 97 WFB MONEY MARKET FUND								.230	158.49	158.49	-158.49	0.00
								.230	0.00	0.00	0.00	0.00
37370	LAIF-2007A AIRPORT				10/14/2016	07/15/2016	PURC	.603	52,924.80	52,924.80	0.00	0.00
			57	10/01/2016	snj109	07/15/2016		.603	0.00	0.00	0.00	-52,924.80
PURC								.603	52,924.80	52,924.80	0.00	0.00
								.603	0.00	0.00	0.00	-52,924.80
Inv Type: 99 PASSBOOK & STATE POOL								.603	52,924.80	52,924.80	0.00	0.00
								.603	0.00	0.00	0.00	-52,924.80
Subtotal								.252	53,083.29	53,083.29	-158.49	0.00
								.252	0.00	0.00	0.00	-52,924.80
Fund: 58 AIRPORT 2007B NON-AMT BOND PROCE												
37054	FEDERATED GOVT OBLI		VP6000104	07/01/2016	07/01/2016	06/30/2016	INTR	.226	0.00	0.00	-3.52	0.00
			58	10/01/2016	FrancesT	07/01/2016		.226	0.00	0.00	0.00	3.52
37054	FEDERATED GOVT OBLI		VP6000104	08/01/2016	08/01/2016	07/31/2016	INTR	.226	0.00	0.00	-3.64	0.00
			58	10/01/2016	FrancesT	08/01/2016		.226	0.00	0.00	0.00	3.64
37054	FEDERATED GOVT OBLI		VP6000104	09/01/2016	09/02/2016	08/31/2016	INTR	.242	0.00	0.00	-200.32	0.00
			58	10/01/2016	FrancesT	09/01/2016		.242	0.00	0.00	0.00	200.32
INTR								.226	0.00	0.00	-207.48	0.00
								.226	0.00	0.00	0.00	207.48
37054	FEDERATED GOVT OBLI		VP6000104		07/01/2016	07/01/2016	PURC	.226	3.52	3.52	0.00	0.00
			58	10/01/2016	FrancesT	07/01/2016		.226	0.00	0.00	0.00	-3.52



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 7/1/2016 To Date: 9/30/2016

Date Basis: Settlement

Run: 10/17/2016 11:09:27 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
37054	FEDERATED GOVT OBLI		VP6000104		08/02/2016	08/01/2016	PURC	.226	3.64	3.64	0.00	0.00
			58	10/01/2016	FrancesT	08/01/2016		.226	0.00	0.00	0.00	-3.64
37054	FEDERATED GOVT OBLI		VP6000104		08/19/2016	08/19/2016	PURC	.242	4,251,007.43	4,251,007.43	0.00	0.00
			58	10/01/2016	FrancesT	08/19/2016		.242	0.00	0.00	0.00	-4,251,007.43
37054	FEDERATED GOVT OBLI		VP6000104		09/02/2016	09/01/2016	PURC	.242	200.32	200.32	0.00	0.00
			58	10/01/2016	FrancesT	09/01/2016		.242	0.00	0.00	0.00	-200.32
PURC								.242	4,251,214.91	4,251,214.91	0.00	0.00
								.242	0.00	0.00	0.00	-4,251,214.91
37054	FEDERATED GOVT OBLI		VP6000104		08/26/2016	08/26/2016	PSAL	.242	-4,269,437.50	-4,269,437.50	0.00	0.00
			58	10/01/2016	FrancesT	08/26/2016		.242	0.00	0.00	0.00	4,269,437.50
PSAL								.242	-4,269,437.50	-4,269,437.50	0.00	0.00
								.242	0.00	0.00	0.00	4,269,437.50
Inv Type: 97 WFB MONEY MARKET FUND								.242	-18,222.59	-18,222.59	-207.48	0.00
								.242	0.00	0.00	0.00	18,430.07
37358	LAIF-2007B AIRPORT				10/14/2016	07/15/2016	PURC	.603	5,803.20	5,803.20	0.00	0.00
			58	10/01/2016	snj109	07/15/2016		.603	0.00	0.00	0.00	-5,803.20
PURC								.603	5,803.20	5,803.20	0.00	0.00
								.603	0.00	0.00	0.00	-5,803.20
37358	LAIF-2007B AIRPORT				10/14/2016	08/19/2016	PSAL	.603	-4,251,007.43	-4,251,007.43	0.00	0.00
			58	10/01/2016	snj109	08/19/2016		.603	0.00	0.00	0.00	4,251,007.43
PSAL								.603	-4,251,007.43	-4,251,007.43	0.00	0.00
								.603	0.00	0.00	0.00	4,251,007.43
Inv Type: 99 PASSBOOK & STATE POOL								.603	-4,245,204.23	-4,245,204.23	0.00	0.00
								.603	0.00	0.00	0.00	4,245,204.23
Subtotal								.362	-4,263,426.82	-4,263,426.82	-207.48	0.00
								.362	0.00	0.00	0.00	4,263,634.30
Grand Total			Count 211					.869	-235,354,337.73	-235,405,985.34	-3,726,094.49	73,500.00
								.841	0.00	281,551.87	-126,955.80	239,185,527.49



DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 7/1/2016 To Date: 9/30/2016

Date Basis: Settlement

Run: 10/17/2016 11:09:27 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
ADJ	.000	0.00	0.00	0.00	0.00	0.00	-8.14	0.00	0.00
AMRT	.595	0.00	0.00	126,955.80	0.00	-126,955.80	0.00	0.00	0.00
CALL	1.648	-55,000,000.00	0.00	-55,073,500.00	-73,500.00	0.00	0.00	73,500.00	55,000,000.00
INTR	1.109	0.00	0.00	-457,155.28	0.00	0.00	-2,679,061.35	0.00	3,136,216.63
MAT	.615	-346,100,000.00	0.00	-346,103,000.00	0.00	0.00	-1,047,025.00	0.00	347,150,025.00
PSAL	.596	-236,103,587.98	0.00	-236,103,587.98	0.00	0.00	0.00	0.00	236,103,587.98
PURC	.824	401,849,250.25	0.00	402,204,302.12	355,051.87	0.00	0.00	0.00	-402,204,302.12
Totals :	.841	-235,354,337.73	0.00	-235,405,985.34	281,551.87	-126,955.80	-3,726,094.49	73,500.00	239,185,527.49

CITY OF SAN JOSE
TREASURY DIVISION

RECONCILIATION OF INVESTMENT ACTIVITIES
7/1/16 THROUGH 9/30/16

	BALANCE 4/1/2016	SALES OR MATURITIES	ADDITIONS	BALANCE 6/30/2016
UST Bills, Notes & Bonds	20,160,156.25			20,160,156.25
Federal Agency Securities	800,820,055.02	218,206,866.80	37,412,443.50	620,025,631.72
Supranational	161,528,180.86	153,880.17		161,374,300.69
Negotiable CD's	102,000,000.00	77,000,000.00	75,000,000.00	100,000,000.00
Commercial Paper/Discount	101,429,980.55	36,822,833.33		64,607,147.22
Corporate Medium Term Notes	334,204,000.08	54,262,769.18	50,566,359.93	330,507,590.83
Muni Bonds	55,959,037.27	15,012,900.00	12,827,798.44	53,773,935.71
State Pool	98,068,308.51	231,834,150.48	222,098,871.05	88,333,029.08
Money Market Mutual Fund	302,798.47	4,269,437.50	4,251,379.20	284,740.17
Total	1,674,472,517.01	637,562,837.46	402,156,852.12	1,439,066,531.67

NET PURCHASES/SALES: (235,405,985.34)

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

APRIL THROUGH SEPT 2016 TURNOVER RATIO: 0.71

AVERAGE DAILY PORTFOLIO BALANCE: 1,468,162,018.20

CITY OF SAN JOSE
 TREASURY DIVISION

BROKER PURCHASE DISTRIBUTION
 07/01/16 THROUGH 09/30/16

PAGE: 1
 RUN: 10/17/16 11:59:40

CODE	FUNDS: 0001, 0034, 0057, 0058 BROKER NAME	TRANSACTIONS	ASSETS	LIABILITIES	(ABSOLUTE) TOTAL
122	CastleOak Securites, LP	3	27,468,793.50		27,468,793.50
362	RBC Capital Markets, LLC	3	39,086,614.12		39,086,614.12
415	STATE INVESTMENT POOL	32	222,098,871.05		222,098,871.05
441	UBS FINANCIAL SERVICES INC.	1	9,943,650.00		9,943,650.00
445	UNION BANK OF CALIFORNIA	1	3,958,918.70		3,958,918.70
448	Wedbush Securities	1	8,829,491.86		8,829,491.86
451	WELLS FARGO BANK - INVESTMENTS	14	75,817,957.09		75,817,957.09
452	WELLS FARGO - CUSTODIAN	3	5.80		5.80
	GRAND TOTALS	58	387,204,302.12		387,204,302.12

SECTION E

DETAIL OF INVESTMENT ACTIVITY

This is an Independent Accountant's Report on Applying Agreed-Upon Procedures as of June 30, 2016.

THIS PAGE IS INTENTIONALLY LEFT BLANK

CITY OF SAN JOSE INVESTMENT POLICY

Independent Accountant's Report on
Agreed-Upon Procedures

For the Year Ended June 30, 2016



INDEPENDENT ACCOUNTANT'S REPORT ON AGREED-UPON PROCEDURES

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

Grant Thornton LLP
150 Almaden Boulevard, Suite 600
San José, CA 95113-2015
T 408.275.9000
F 408.274.0582
www.GrantThornton.com

We have performed the procedures enumerated below, which were described within "Agreement for Audit Services between the City of San José and Grant Thornton LLP", solely to assist the City of San José (the "City" and the "Specified Party") in connection with evaluating whether the investments within the City's pooled portfolio are in compliance with the City's Investment Policy and Finance Department procedures as of June 30, 2016. 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 the City. 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 2015-16 Fourth Quarter Investment Report ("Treasurer's Report") as of June 30, 2016 to agree 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 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 noted as a result of applying our procedures.

3. We compared the investments listed in the Treasurer's Report as of June 30, 2016 to the types of investments authorized for the City by the City's Investment Policy.

Finding: No exceptions 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 June 30, 2016 to custodian and bank statements.

Finding: No exceptions 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 fourth quarter 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 fourth quarter 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 fourth quarter report states the compliance of the portfolio to the City's Investment Policy.
 - d. The Treasurer's fourth quarter 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 noted as a result of applying our procedures.

6. We compared the investments listed in the Treasurer's Report as of June 30, 2016, to the prohibited investments listed in the City's Investment Policy to see that prohibited investments were not on the Treasurer's Report.

Finding: No exceptions 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 June 30, 2016 and compared those totals to the limitations imposed by Section 9.0 to 9.16 of the City's Investment Policy for specified investment types.

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

8. We agreed individual investment maturity dates listed in the Treasurer's Report as of June 30, 2016, to the custodian statements for accuracy and reviewed maturity dates to determine if they conformed to the maturity requirements of the City's Investment Policy.

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

9. We obtained 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 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 June 30, 2016, to ascertain whether the investments conform to the City's Investment Policy.

Finding: Not applicable. No repurchase or reverse purchase agreements were held by the City on June 30, 2016.

11. We inquired whether the responsibilities for initiating, evaluating and approving investment transactions are separate from detail accounting and general ledger functions.

Finding: The Investments Narrative provided by the City outlines that the individuals who initiate, evaluate, and approve investment transactions are the Financial Analyst, Principal Investment Officer, Deputy Director of Finance, Treasury, Director of Finance, and the Assistant Finance Director. The individuals responsible for detail accounting and general ledger functions include the Accounting Deputy Director, Senior Accountant and Investment Accountant. We inquired with Principal Investment Officer to confirm the information in the narrative was accurate and he confirmed affirmatively. No exceptions noted as a result of applying our procedures.

12. We inquired whether the responsibility of custody and investment of funds is restricted to authorized personnel and separate from personnel with accounting duties.

Finding: The Investments Narrative provided by the City outlines that the Director of Finance is charged with the responsibility of custody and investment of funds. We inquired of Principal Investment Officer who explained that the Director of Finance does not perform accounting duties in the general ledger. No exceptions noted as a result of applying our procedures.

13. We inquired whether responsibilities for detailed investment records in the investment system (SunGard) records are separate from general ledger functions.

Finding: The Investments Narrative provided by the City outlines that only the Senior Account Clerk and Financial Analyst are authorized to access SunGard and neither perform general ledger functions based on discussions with Principal Investment Officer. No exceptions noted as a result of applying our procedures.

14. We inquired whether the City maintains authorized lists of signatures, security dealers, and counterparties and whether those lists are updated periodically.

Finding: We inquired of the Principal Investment Officer who noted the authorized signer list is updated following any personnel changes and the dealer/broker list is updated as needed but are reviewed annually. No exceptions noted as a result of applying our procedures.

15. We inquired whether the City periodically counts and/ or confirms its investments.

Finding: We determined through inquiry and documentation inspection that the City reconciles its investments from SunGard to Wells Fargo on a monthly basis. No exceptions noted as a result of applying our procedures.

16. We inquired whether reconciliations between physical counts and/or investment confirmations and detailed subsidiary records are prepared and reviewed and by whom.

Finding: We determined through inquiry of the Principal Investment Officer and inspection of June 2016 Reconciliation between SunGard and Wells Fargo, such reconciliation was prepared by the Investment Accountant and reviewed by the Senior Accountant. No exceptions noted as a result of applying our procedures.

17. We inquired whether investment income is periodically reviewed for accuracy.

Finding: We determined through inquiry of Investment Accountant and inspection of June Interest Income calculation the Investment Accountant periodically reviews investment income for accuracy. No exceptions noted as a result of applying our procedures.

18. We inquired whether reconciliations between detailed subsidiary records and general ledger control accounts are prepared and reviewed.

Finding: We determined through inquiry of the Senior Accountant and review of the June 2016 reconciliation, such reconciliation was prepared by the Investment Accountant and reviewed by the Senior Accountant. No exceptions noted as a result of applying our procedures.

19. We inquired about who has the responsibility to assesses the classification and valuation of investments at acquisition and at the end of the quarter.

Finding: We determined through inquiry of the Principal Investment Officer that this individual assesses the classification and valuation of its investments at acquisition and at the end of the quarter. No exceptions noted as a result of applying our procedures.

We were not engaged to and did not conduct an examination, 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 June 30, 2016. 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 Specified Party and is not intended to be, and should not be, used by anyone other than the Specified Party.

Grant Thornton LLP

San José, California
October 13, 2016