



SENT TO COUNCIL: \_\_\_\_\_

# Memorandum

**TO:** HONORABLE MAYOR AND  
CITY COUNCIL

**FROM:** Scott P. Johnson

**SUBJECT: INVESTMENT REPORT FOR  
THE QUARTER ENDED  
DECEMBER 31, 2005**

**DATE:** 01-30-06

Approved

*Kay Winer*

Date

*2/1/06*

## INFORMATION

Transmitted herewith is the City's investment report for the quarter ended December 31, 2005. As a means to meet the reporting requirements as set forth in the California Government Code Sections 53600 et seq. and the City of San Jose Investment Policy, an electronic version of this report will be posted on the City's website at [www2.csjfinance.org](http://www2.csjfinance.org) and a hard copy will be on file at the City Clerk's Office located at 200 East Santa Clara Street.

This report is being distributed to the Making Government Work Better Council Committee (MGWB) for discussion during their next meeting and will be agendized through the MGWB Committee to a subsequent City Council meeting.

The total investment portfolio as of December 31, 2005 was \$1.088 billion. This is a decrease of approximately \$5.5 million from September 30, 2005, primarily due to the accounts payable and payroll related disbursements including transfers to trustees and escrow agents. For the quarter ended December 31, 2005, the earned interest yield was 3.295% which was an increase of 0.128% from the quarter ended September 30, 2005, reflecting the continued overall increase in market yields. The weighted average days to maturity as of December 31, 2005 was 365 days, representing a decrease of 35 days from 400 days as of September 30, 2005.

If you have any questions on this investment report, please do not hesitate to call me at (408) 535-7001.

  
SCOTT P. JOHNSON  
Director, Finance Department

### Attachment

cc: Mark Linder, Assistant City Manager  
Gerald Silva, City Auditor  
Richard Doyle, City Attorney  
Kay Winer, Deputy City Manager



# CITY OF SAN JOSÉ

INVESTMENT REPORT  
QUARTER ENDED DECEMBER 31, 2005



PREPARED BY  
**FINANCE DEPARTMENT**  
TREASURY AND RISK MANAGEMENT DIVISION



**INVESTMENT REPORT FOR  
THE QUARTER ENDED  
DECEMBER 31, 2005**



Quarter Ended December 31, 2005

Prepared by  
Finance Department  
Treasury and Risk Management Division

Scott P. Johnson  
Director of Finance

**Investment Report for  
the quarter ended  
December 31, 2005  
City of San José  
Department of Finance  
Treasury and Risk Management Division**

**SCOTT P. JOHNSON**  
Director of Finance

**JULIA COOPER**  
Deputy Director of Finance,  
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**CITY OF SAN JOSE  
INVESTMENT REPORT FOR  
THE QUARTER ENDED DECEMBER 31, 2005  
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January 30, 2006

HONORABLE MAYOR and CITY COUNCIL

**INVESTMENT REPORT FOR THE  
QUARTER ENDED DECEMBER 31, 2005**

I am pleased to present this report of investment activity for the quarter ending December 31, 2005 in compliance with the reporting requirements as set forth in the California Government Code Sections 53600 et seq. and the City of San José Investment Policy.

The report consists of a Table of Contents listing the five sections of the report (A through E) and the page numbers for each followed by a Letter of Transmittal. Each section begins with a brief description of the nature of the data to be found therein.

INVESTMENT SUMMARY

<u>For the quarter ended</u>	<u>December 2005</u>	<u>September 2005</u>	<u>December 2004</u>
<i>Total Portfolio:</i>			
Portfolio value <sup>(1) (2)</sup>			
as of end of the quarter	\$1,087,539,758.20	\$1,093,010,774.93	\$1,093,963,392.27
Percent of total funds invested	99.71%	99.76%	99.71%
Earned interest yield:			
Sales <sup>(3)</sup>	NA	NA	NA
Total	3.295%	3.167%	2.580%
Dollar-weighted average yield:			
Purchases	4.017%	3.690%	2.079%
Maturities	3.807%	3.654%	1.852%
Sales <sup>(3)</sup>	NA	NA	NA
Portfolio effective yield			
as of end of the quarter	3.442%	3.166%	2.656%
Dollar-weighted average days to maturity as of end of quarter	365	400	480

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

(2) Total excludes \$574,390,557 in bond proceeds held by trustees for the City of San Jose (\$533,508,064) and the Redevelopment Agency (\$40,882,493).

(3) No sales of investments during the reporting period.

## MAYOR AND CITY COUNCIL

January 30, 2006

Investment Report for the Quarter Ended December 31, 2005

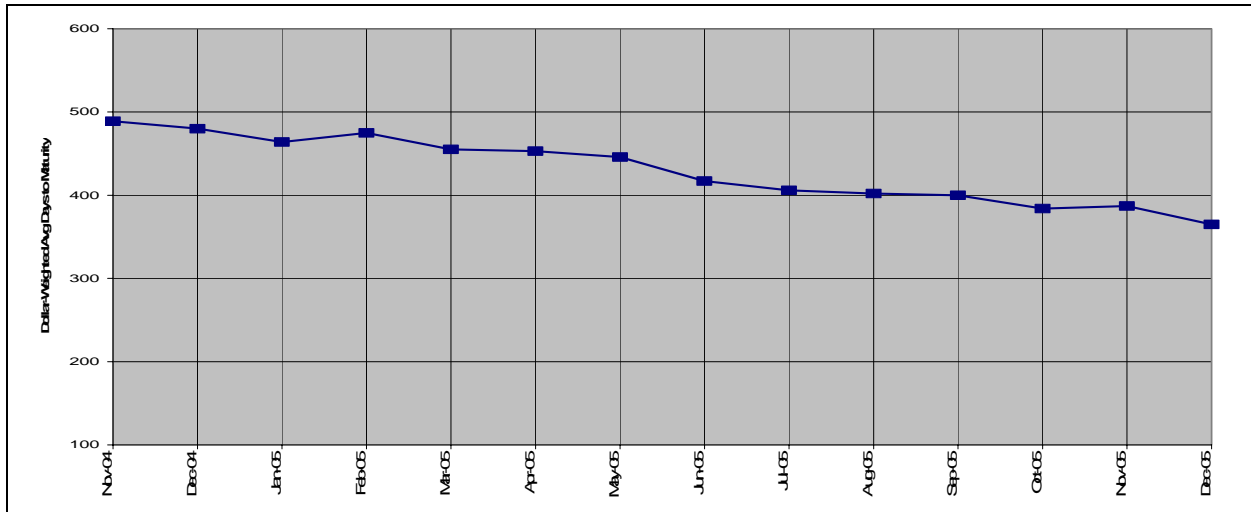
<u>For the quarter ended</u>	<u>December 2005</u>	<u>September 2005</u>	<u>December 2004</u>
<i>Portfolio Fund 1:</i>			
Portfolio value <sup>(1)</sup>			
as of end of quarter	\$1,036,640,179.12	\$1,004,385,812.55	\$989,477,442.72
Earned interest yield			
Sales <sup>(3)</sup>	NA	NA	NA
Total	3.262%	3.125%	2.651%
Dollar-weighted average yield:			
Purchases	4.066%	3.629%	2.114%
Maturities	3.799%	3.573%	1.899%
Sales <sup>(3)</sup>	NA	NA	NA
Portfolio effective yield			
as of end of quarter	3.402%	3.128%	2.725%
Dollar-weighted average days to maturity as of end of quarter	382	435	527
<u><i>Total Portfolio Income Recognized: Accrual Basis</i></u>			
Net interest earnings	\$ 8,987,105.48	\$ 9,446,482.84	\$7,318,820.97
Net gains (losses) from sales	<u>0.00</u>	<u>0.00</u>	<u>0.00</u>
Net total income recognized	\$ 8,987,105.48	\$ 9,446,482.84	\$7,318,820.97
Fiscal year to date			
interest earnings	\$18,433,588.32	\$ 9,446,482.84	\$15,127,190.61
Fiscal year to date net gains (losses) from sales	0.00	0.00	0.00
Fiscal year to date total income recognized	<u>\$18,433,588.32</u>	<u>\$ 9,446,482.84</u>	<u>\$15,127,190.61</u>

MAYOR AND CITY COUNCIL

January 30, 2006

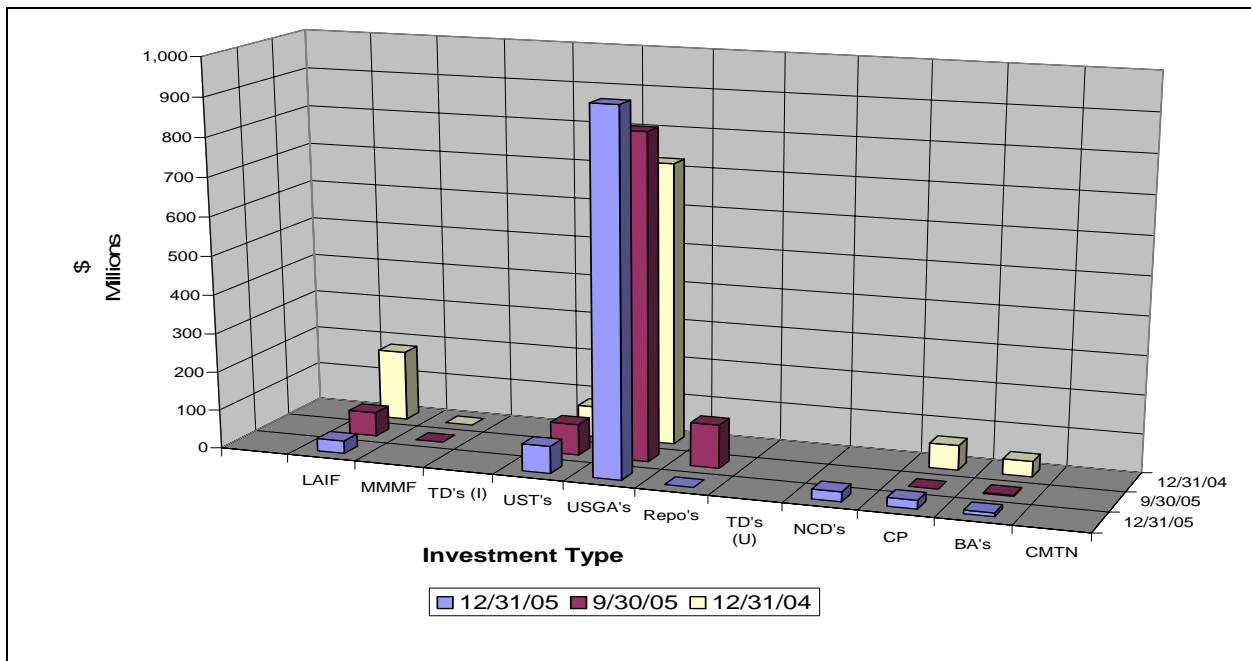
Investment Report for the Quarter Ended December 31, 2005

PORTFOLIO MATURITY TREND



This graph provides the historical monthly dollar-weighted average days to maturity of the portfolio for each month of the current quarter as compared to the past twelve months' activity.

PORTFOLIO MIX

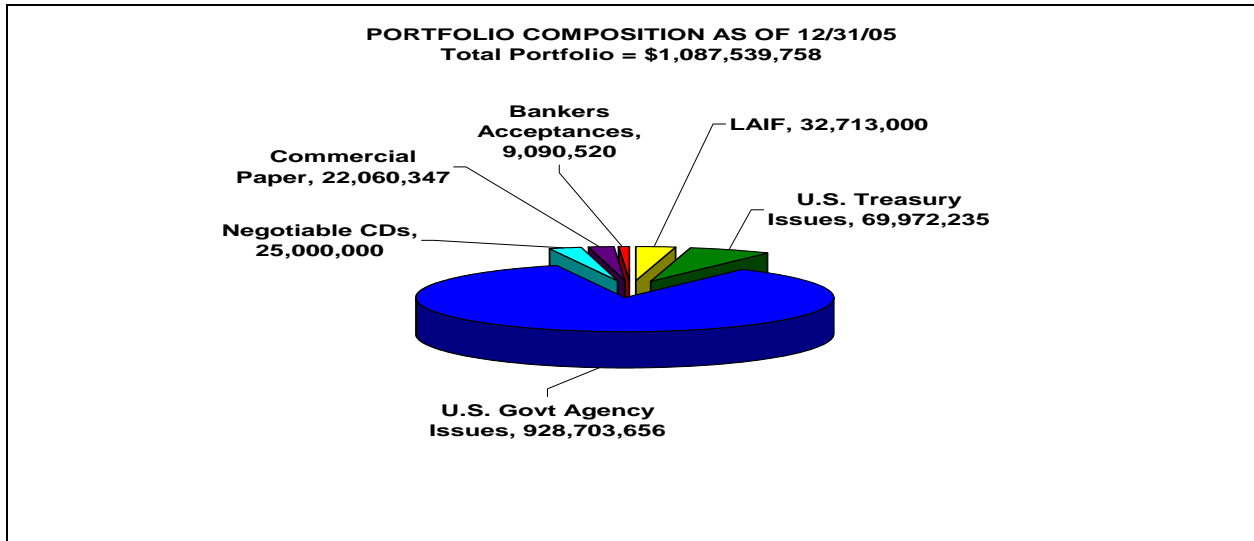


This graph compares the types of investments in the portfolio at the end of the current quarter to the previous quarter and to the previous year's corresponding quarter.

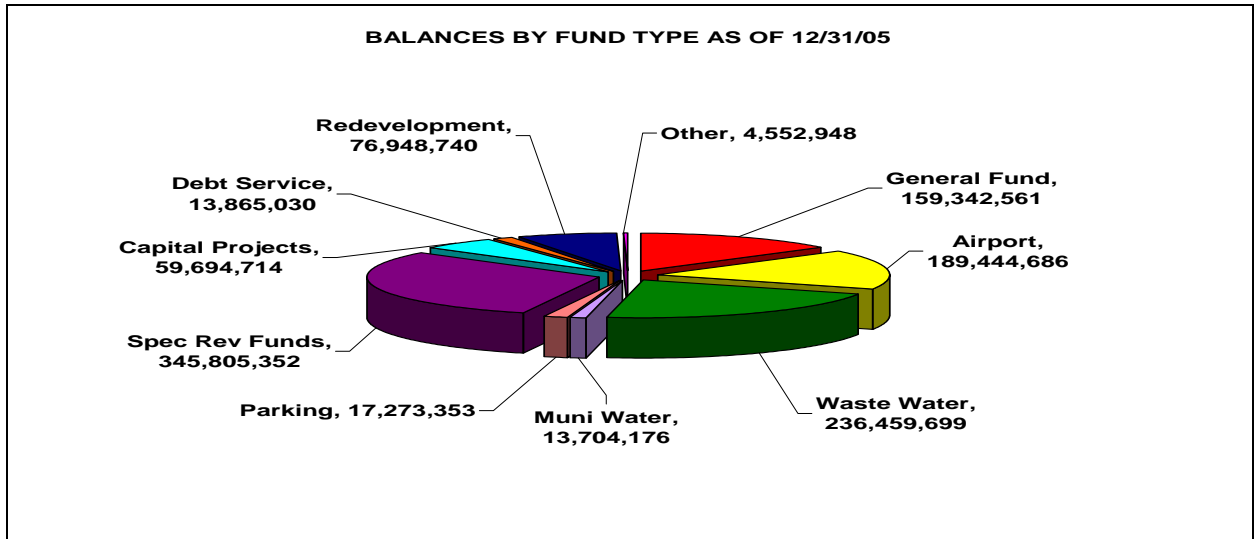
MAYOR AND CITY COUNCIL

January 30, 2006

Investment Report for the Quarter Ended December 31, 2005



The above graph depicts the portfolio composition as of the end of the reporting quarter, displaying the dollar value of the investment types to the total portfolio.



The above graph reflects the reconciliation of total balances reported by the investment program's investment accounting system compared to the City's Financial Management System (FMS):

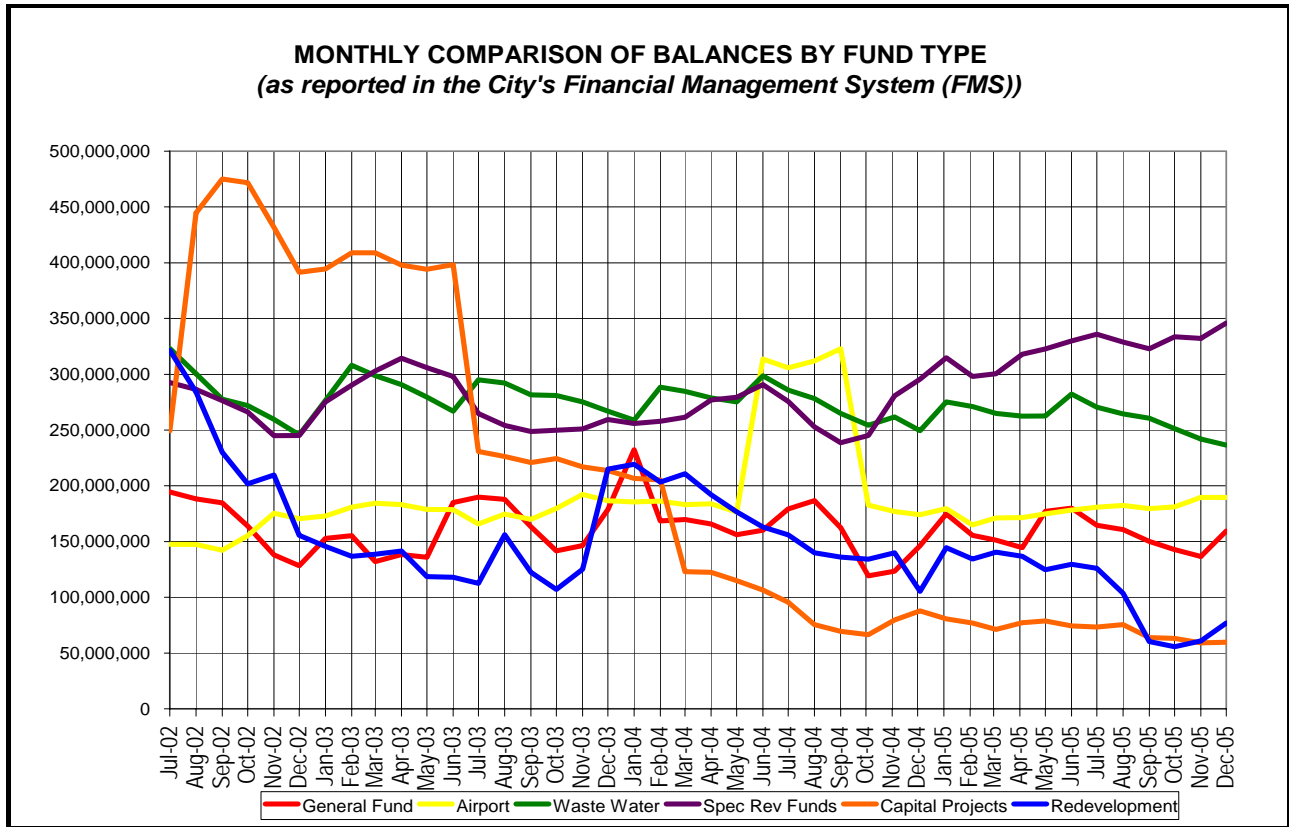
Total Investment Portfolio	\$1,087,539,758
Deposit-in-Transit, Outstanding Checks*	<u>29,551,501</u>
Total per FMS	\$1,117,091,259

\*Reflects timing differences between when deposits are made and accounting for the proceeds in FMS or when checks are written and not yet cashed by the receiving party.

MAYOR AND CITY COUNCIL

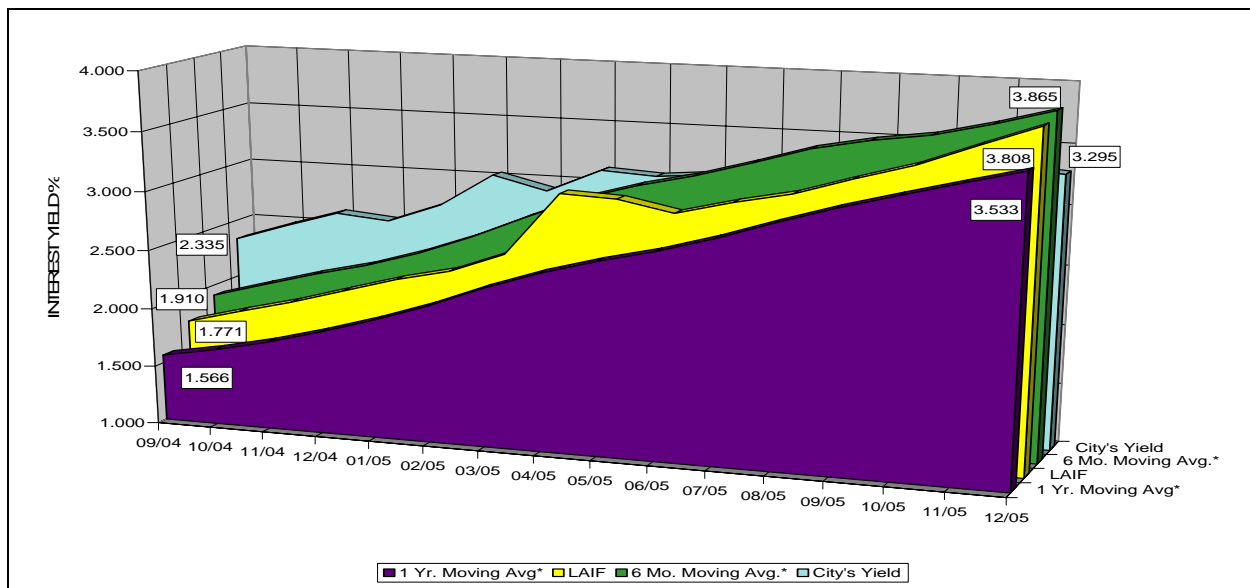
January 30, 2006

Investment Report for the Quarter Ended December 31, 2005



The above graph compares the monthly total balances reported by the City's FMS.

YIELD TREND



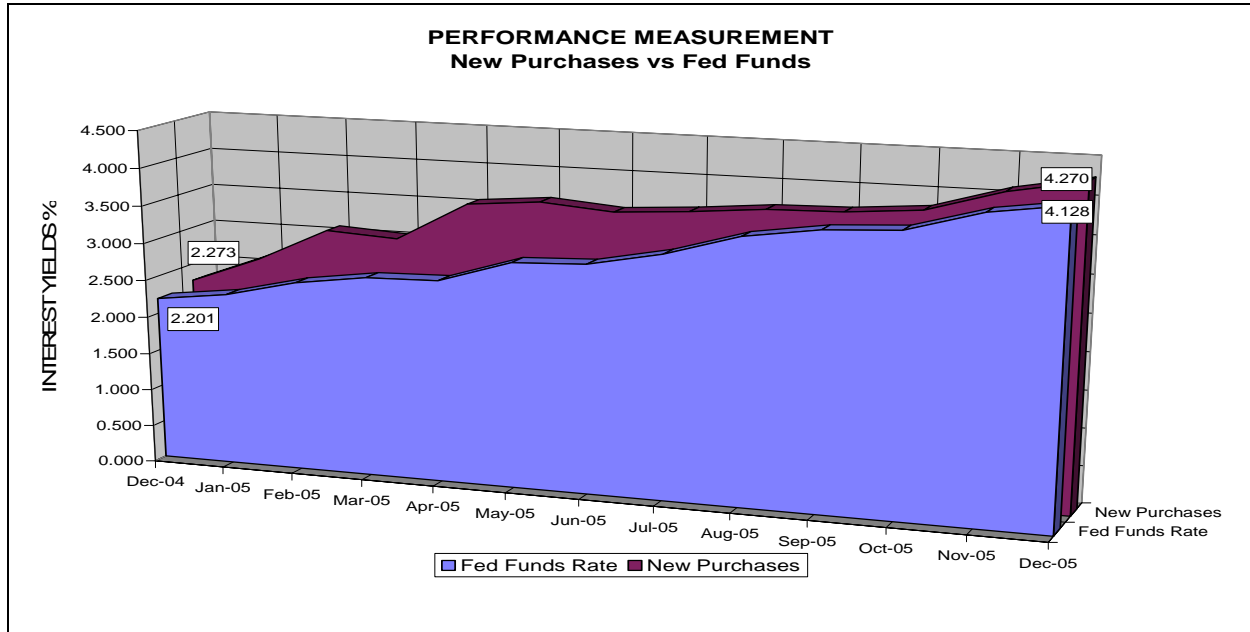
\*Moving Average Yields of 1-Year Treasury Securities

MAYOR AND CITY COUNCIL

January 30, 2006

Investment Report for the Quarter Ended December 31, 2005

This graph compares the earned interest yield on the portfolio with the monthly average yield on the State of California Local Agency Investment Fund (LAIF) for the same period and with the six-month and one-year moving average yields on one-year U.S. Treasury securities.



This graph compares the weighted average yield on new purchases made during the month for the total portfolio with the average federal funds rate for the same period. Funds on deposit in a bank’s reserve account are referred to as federal funds, and the rate of interest paid on overnight loans of federal funds is called the federal funds rate. This is the main interest rate in the money market. All other short-term rates key off of it. The rate on overnight repurchase agreements is usually slightly below the federal funds rate, while longer term investments will normally be higher yields than the federal funds rate.

**SIGNIFICANT DEVELOPMENTS**

As of December 31, 2005, the size of the total portfolio was \$1.088 billion representing a net decrease of approximately \$5.5 million compared to the amount reported as of September 30, 2005. This net decrease was primarily due to accounts payable and payroll disbursements; transfers to the City’s and Redevelopment Agency’s trustees for debt service and to escrow agents for housing projects.

On December 13, 2005, the City Council approved the annual City of San Jose Investment Policy. In addition, Council approved the proposed change to the Policy to clarify that the distribution of the quarterly investment reports will be accomplished electronically with the reports being posted on the City’s internet site.

## MAYOR AND CITY COUNCIL

January 30, 2006

Investment Report for the Quarter Ended December 31, 2005

### REDEVELOPMENT AGENCY

As of December 31, 2005, the Redevelopment Agency portion of the total portfolio was \$76,948,740.17 which represents a net decrease of \$16.7 million compared to the amount reported as of September 30, 2005. This decrease was primarily due to accounts payable and payroll related disbursements; transfers to the City in capital transfers, reimbursement for support services, transfers to the Housing Department; and transfers to the trustee for debt service. Total interest earnings during the quarter ended December 31, 2005 for the Redevelopment Agency were \$636,634.98.

### EXCEPTIONS AND VIOLATIONS

There were no exceptions or violations outstanding for the quarter ended December 31, 2005.

### EARNED INTEREST YIELD

The total investment portfolio earned interest yield for the quarter ended December 31, 2005 was 3.295% which was an increase of 0.128% from 3.167% reported for the quarter ended September 30, 2005. This increase in portfolio yield reflects the continued overall increase in market interest rates.

From the quarter ended December 31, 2004 to the quarter ended December 31, 2005, the investment portfolio earned interest yield increased 0.715%. The increase in the investment portfolio's yield is reflective of the maturity of investments purchased in prior periods of lower market yields and the subsequent replacement by investments purchased in the current market of rising yields. On December 13, 2005, the Federal Open Market Committee (FOMC) raised the federal funds rate to 4.25% which was the thirteenth consecutive quarter-point increase since June 30, 2004. Although economic growth continues and longer-term inflation is expected to remain stable, higher energy prices may pose a threat to contain low inflationary levels. Most market analysts expect the Federal Reserve to raise interest rates to 4.50% at its January 31, 2006 meeting to maintain the balance of sustainable economic growth and low and stable inflation.

### UNREALIZED LOSSES AND GAINS

Section D of the report reveals a portfolio of securities which cost the City \$1,087,539,758.20 to purchase (\$1,086,889,990.55 principal cost plus \$649,767.65 purchased interest cost). Comparing the portfolio's principal cost as of December 31, 2005 with its market value of \$1,075,364,326.60, results in an unrealized cash-basis loss of \$11,525,663.95. Comparing the portfolio's market value to its amortized cost value of \$1,089,360,872.22 as of December 31, 2005 results in an unrealized loss of \$13,996,545.62.

MAYOR AND CITY COUNCIL

January 30, 2006

Investment Report for the Quarter Ended December 31, 2005

The City's investment practice per the Investment Policy is generally to hold securities to the maturity dates with exceptions as noted in the Policy. The unrealized losses noted above are "paper losses" whereas there is an inverse relationship between the general changes in interest rates in the market to the value of investment securities. As the general market interest rates increase, the value of the City's investments decline as a result of the lower interest yields these investments hold compared to market interest rates.

COMPARISON OF PORTFOLIO INVESTMENT EARNINGS TO THE FY 2005-06 BUDGET

Below is a comparison of actual investment earnings to the fiscal year 2005-06 budget. Quarterly budgeted earnings apportionments for the City funds are based upon historical cash balance averages. As reported in the Notes to the General Purpose Financial Statements in the City's Comprehensive Annual Financial Report (CAFR), annual budgets are not prepared for some funds (for example, Nonexpendable Trust Funds, Repair and Demolition Fund, etc). The City's budgets for the General Fund, Special Funds and Capital Improvement Programs reflect annualized investment income earnings of \$13.3 million. The following schedule reflects the investment earnings of only the budgeted City funds participating in investment portfolio fund 1.

The Redevelopment Agency projects annualized investment income earnings of \$3.9 million for Fiscal Year 2005-06. \$3.4 million of the total investment earnings are of funds participating in the City's investment program. The amounts shown for the Redevelopment Agency's quarterly and fiscal year to date budgeted investment earnings are based on the Agency's annual budget, apportioned on a pro-rata basis for the quarter and year-to-date, respectively.

Quarter ended December 31, 2005

Investment Earnings	<u>General Fund</u>	<u>Other City Funds</u>	<u>Redevelopment Agency</u>
Budget	\$ 861,194	\$ 2,318,887	\$ 835,157
Actual	<u>1,297,430</u>	<u>3,326,750</u>	<u>636,635</u>
Variance	\$ 436,236	\$ 1,007,863	(\$ 198,522 )

Fiscal Year to Date Investment Earnings	<u>General Fund</u>	<u>Other City Funds</u>	<u>Redevelopment Agency</u>
Budget	\$1,765,430	\$4,691,946	\$1,801,042
Actual	<u>2,614,690</u>	<u>6,843,571</u>	<u>1,666,429</u>
Variance	\$ 849,260	\$2,151,625	(\$ 134,613 )

FUTURE COMMITMENTS

The City has no obligations to buy or sell securities, no outstanding debt to security brokers, and no commitments to participate in securities trading.



RESTRUCTURING TRANSACTIONS

No restructuring transactions were executed during the quarter ended December 31, 2005.

MUNICIPAL BONDS

No municipal bonds were purchased during the quarter ended December 31, 2005.

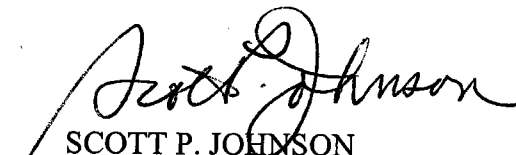
CASH MANAGEMENT PROJECTION

Based on the Finance Department's cash flow projection of December 31, 2005, the total portfolio is expected to have approximately \$314 million in maturities and interest during the next six months (\$313 million in investment portfolio 1), plus approximately \$898 million in revenues. These amounts are more than sufficient to cover the projected expenditures during the next six months consisting of City expenditures of approximately \$678 million, the Redevelopment Agency expenditures of approximately \$152 million, and miscellaneous bond proceeds disbursements of approximately \$1 million.

CONCLUSION

The total investment portfolio as of December 31, 2005 was \$1.088 billion. This is a decrease of approximately \$5.5 million from September 30, 2005, primarily due to the accounts payable and payroll related disbursements including transfers to trustees and escrow agents. For the quarter ended December 31, 2005, the earned interest yield was 3.295% which was an increase of 0.128% from the quarter ended September 30, 2005, reflecting the continued overall increase in market yields. The weighted average days to maturity as of December 31, 2005 was 365 days, representing a decrease of 35 days from 400 days as of September 30, 2005. As of December 31, 2005, approximately 92% of the portfolio consists of U.S. Treasury and Federal Agency securities.

Respectfully submitted,

  
SCOTT P. JOHNSON  
Director, Department of Finance



## 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.

CITY OF SAN JOSE, CALIFORNIA  
CASH MANAGEMENT PROGRAM REPORT TO THE CITY COUNCIL  
FOR THE PERIOD 10/01/05 THROUGH 12/31/05

ON A DAILY AVERAGE BASIS FOR THIS PERIOD, THE TEMPORARILY IDLE CASH BALANCES OF ALL OF THE FUNDS OF THE CITY OF SAN JOSE WERE PLACED AS FOLLOWS:

ALL FUNDS SUMMARY

INVESTMENT TYPE -----	DAILY AVERAGE -----	INVESTMENT EARNINGS AND RECEIPTS		
		PERCENT -----	AMOUNT -----	INTEREST RECEIVED -----
BANKERS ACCEPTANCES	1,525,280.88	4.25	16,349.30	39,175.75
FEDERAL AGENCY SECURITIES	886,489,448.48	3.27	7,310,173.20	6,510,247.05
CERTIFICATES OF DEPOSIT	.00	.00	.00	.00
U.S. TREASURY BILLS, BONDS AND NOTES	79,868,261.06	2.77	557,320.70	885,793.16
REPURCHASE AGREEMENTS	37,587,886.09	3.77	357,335.51	368,908.76
STATE POOL, PASSBOOK & MONEY MKT ACCTS	34,685,110.88	3.63	317,192.79	317,193.02
COMMERCIAL PAPER	30,744,901.60	4.02	311,254.82	256,720.80
NEGOTIABLE CD'S	11,141,304.35	4.18	117,479.16	66,833.33
MEDIUM TERM CORPORATE NOTES	.00	.00	.00	.00
INVESTMENTS SUB-TOTAL	1,082,042,193.33	3.30	8,987,105.48	8,444,871.87
ACTIVE BANK BALANCES	3,123,250.20*			
TOTAL CASH AND INVESTMENTS	1,085,165,443.53	3.29	8,987,105.48	8,444,871.87
PERCENT OF CASH INVESTED	99.71%			

THE PAGES WHICH FOLLOW PROVIDE INFORMATION IN GREATER DETAIL UPON WHICH THE ALL FUNDS SUMMARY, ABOVE, HAS BEEN DEVELOPED. THIS REPORT PROVIDES A DETAILED LISTING OF INVESTMENTS BY INVESTMENT TYPE, AS WELL AS THE AMOUNTS EARNED AND/OR RECEIVED FROM EACH INVESTMENT.

*CITY	\$ 725,843.37
REDEVELOPMENT	\$2,397,406.83
	<u>\$3,123,250.20</u>

CITY OF SAN JOSE  
 TREASURY DIVISION  
 PORTFOLIO STATISTICS  
 10/01/05 THROUGH 12/31/05

	ALL FUNDS		EQUITIES		TOTAL
	FIXED ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	8,444,871.87	.00	.00	.00	8,444,871.87
TOTAL NET EARNINGS THIS PERIOD:	8,987,105.48	.00	.00	.00	8,987,105.48
AVERAGE DAILY PORTFOLIO BALANCE:	1,082,042,193.33	.00	.00	.00	1,082,042,193.33
EARNED INCOME YIELD THIS PERIOD:	3.295	.000	.000	.000	3.295
END OF PERIOD PORTFOLIO BALANCE:	1,087,539,758.20	.00	.00	.00	1,087,539,758.20
CURRENT AMORTIZED BOOK VALUE:	1,089,360,872.22	.00	.00	.00	1,089,360,872.22
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	3.442	.000	.000	.000	3.442
WEIGHTED AVERAGE DAYS TO MATURITY:	365.16	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	241.74	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					3.295

CITY SUMMARY

	BALANCE 9/30/2005	SALES OR MATURITIES	ADDITIONS	BALANCE 12/31/2005
Time Deposits	0	0.00	0.00	0.00
UST Bills, Notes & Bonds	79,977,051.00	10,109,781.85	104,965.73	69,972,234.88
Federal Agency Securities	836,374,992.88	238,217,534.21	330,546,197.42	928,703,656.09
Bankers Acceptance	2,469,636.25	2,469,636.25	9,090,519.74	9,090,519.74
Repurchase Agreements	111,999,147.51	498,248,931.56	386,249,784.05	0.00
Negotiable CD's	0	25,000,000.00	50,000,000.00	25,000,000.00
Commercial Paper	0.00	496,919,279.20	518,979,626.69	22,060,347.49
Corporate Medium Term Notes	0	0.00	0.00	0.00
Money Market Mutual Fund	0	0.00	0.00	0.00
State Pool	62,189,947.29	47,680,679.61	18,203,732.32	32,713,000.00
Total	1,093,010,774.93	1,318,645,842.68	1,313,174,825.95	1,087,539,758.20

[ ]

Net Change = -5,471,016.73

Portfolio Turnover Ratio:

Purchase + Sales/Maturities (at cost)

Average Daily Portfolio Balance

DECEMBER 2005 TURNOVER RATIO:

2.22420 times

**CITY OF SAN JOSE**  
**TREASURY DIVISION**  
**SERIES II PORTFOLIO STATISTICS**  
**10/01/05 thru 12/31/05**

<b>FUND # &amp; DESCRIPTION</b>	<b>TOTAL INTEREST RECEIVED IN THIS PERIOD</b>	<b>TOTAL NET EARNINGS THIS PERIOD</b>	<b>AVERAGE DAILY PORTFOLIO BALANCE</b>	<b>EARNED INTEREST YIELD THIS PERIOD</b>	<b>END OF PERIOD PORTFOLIO BALANCE</b>	<b>CURRENT AMORTIZED BOOK VALUE</b>	<b>WEIGHTED AVERAGE YIELD AT END OF PERIOD</b>	<b>WEIGHTED AVERAGE DAYS TO MATURITY</b>
<b>1 INVESTMENT FUND</b>	8,011,674.79	8,449,716.43	1,027,750,851.50	3.262	1,036,640,179.12	1,038,347,609.34	3.402	382
<b>5 TENTH &amp; SENTER IMP DIST</b>	.00	.00	.00	.000	.00	.00	.000	0
<b>6 NO IST &amp; E TASMAN</b>	.00	.00	.00	.000	.00	.00	.000	0
<b>8 EVERGREEN CREEK</b>	755.28	799.46	87,541.84	3.623	87,339.41	87,632.58	3.952	61
<b>33 Reassessment Revenue Bonds, 94A</b>	150.37	159.97	17,509.17	3.625	17,626.32	17,685.49	3.952	61
<b>34 CSJ/CSC Jt Pwr</b>	5,268.40	7,218.72	736,338.38	3.889	739,737.45	742,626.61	4.056	31
<b>40 97 Community Facility Dist.1</b>	6,387.04	5,259.66	538,884.03	3.872	540,919.07	541,639.52	4.070	38
<b>47 RDA 2003 A&amp;B Rev Bonds</b>	27,609.79	27,609.77	3,019,135.00	3.628	.00	.00	.000	0
<b>49 RDA TABs Series 2003</b>	393,026.20	496,341.47	49,891,933.41	3.947	49,513,956.83	49,623,678.68	4.256	29
<b>51 RDA-Repo</b>	.00	.00	.00	.000	.00	.00	.000	0
<b>Total</b>	8,444,871.87 *	8,987,105.48 *	1,082,042,193.33	3.295	1,087,539,758.20	1,089,360,872.22	3.442	365

\*Reconciled to Page A-1 Cash Management Program; Page A-2 Consolidated Portfolio Statistics; and Page E-32 Detailed Transaction Report

## SECTION B

### EARNED INTEREST SUMMARY

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

**TIME DEPOSITS:** A deposit with a California bank or savings and loan association for a specific amount and with a specific maturity date and interest rate. Deposits of up to \$100,000 are insured by FDIC or FSLIC. Deposits over \$100,000 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 U.S. Treasury. May include U.S.T. Bills (up to 1 year maturity), U.S.T. Notes (maturity of up to 10 years), and U.S.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, Government National Mortgage Association, and Student Loan Marketing 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.





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CITY OF SAN JOSE  
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

10/01/05 THROUGH 12/31/05

SORT KEYS ARE FUND ICC# MATD

FUND: 1 INVESTMENT FUNDS

PAGE: 1  
RUN: 01/19/06 08:59:50

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
33754	12/31/03	1.8750	USTN-UBS	12/31/05	10,000,000.00	10,004,687.50	1.835	MATURED	89,062.50	45,781.96
33869	04/14/04	1.5000	USTN-CSFB	03/31/06	4,815,000.00	4,762,335.94	2.084			25,021.56
32605	05/15/01	4.6250	USTN-SSB	05/15/06	5,000,000.00	4,932,812.50	4.961		115,625.00	61,687.15
32608	05/16/01	4.6250	USTN-BA	05/15/06	2,995,000.00	2,947,618.16	5.022		69,259.38	37,311.48
32619	05/17/01	4.6250	USTN-BA	05/15/06	5,000,000.00	4,912,695.31	5.064		115,625.00	62,705.55
32629	05/29/01	4.6250	USTN-UBC	05/15/06	2,037,000.00	2,001,670.78	5.063		47,105.63	25,546.01
33732	12/12/03	2.0000	USTN-MISCH	05/15/06	10,000,000.00	9,961,328.13	2.168		100,000.00	54,443.50
33733	12/12/03	2.3750	USTN-UBC	08/15/06	5,000,000.00	5,007,226.56	2.298			29,007.00
33734	12/15/03	2.3750	USTN-UBS	08/15/06	5,000,000.00	5,021,093.75	2.188			27,695.07
33738	12/16/03	2.3750	USTN-BOCM	08/15/06	5,000,000.00	5,020,703.13	2.191			27,729.95
33735	12/15/03	2.6250	USTN-GILFD	11/15/06	10,000,000.00	10,076,562.50	2.346		131,250.00	59,573.02
33748	12/18/03	2.6250	USTN-CSFB	11/15/06	5,000,000.00	5,040,234.38	2.331		65,625.00	29,608.16
33747	12/18/03	3.0000	USTN-MISCH	11/15/07	5,000,000.00	5,046,875.00	2.735		75,000.00	34,797.58
33750	12/19/03	3.0000	USTN-BOCM	11/15/07	5,089,000.00	5,136,113.01	2.739		76,335.00	35,453.28
SUBTOTAL (ICC#) 12 TREASURY NOTES			6.42%(C)	271 DAYS	69,936,000.00	69,867,269.15	2.767		884,887.51	556,361.27
34043	10/26/04	2.2500	FHLB-GILFD	10/18/05	5,060,000.00	5,055,132.28	2.382	MATURED	61,792.72	5,608.05
33339	01/08/03	2.5000	FHLB-WF	11/15/05	3,000,000.00	3,010,620.00	2.346	MATURED	26,880.00	8,708.03
33348	01/15/03	2.5000	FHLB-WF	11/15/05	3,235,000.00	3,241,973.88	2.397	MATURED	33,463.62	9,581.51
33350	01/17/03	2.5000	FHLB-UBC	11/15/05	3,930,000.00	3,943,794.30	2.346	MATURED	35,330.70	11,407.42
33396	02/25/03	2.5000	FHLB-BOCM	11/15/05	5,235,000.00	5,290,438.65	2.068	MATURED	9,998.85	13,486.03
33834	03/05/04	2.1250	FHLB-UBS	11/15/05	3,000,000.00	3,020,790.00	1.687	MATURED	11,085.00	6,282.72
33844	03/16/04	2.1250	FHLB-GILFD	11/15/05	5,000,000.00	5,044,359.10	1.561	MATURED	8,765.90	9,708.34
33876	04/20/04	2.1250	FHLB-UBC	11/15/05	5,000,000.00	5,013,550.00	1.929	MATURED	39,575.00	11,923.83
34428	07/20/05	2.1500	FHLB-CALL-UBC	11/25/05	5,000,000.00	4,975,250.00	3.569	MATURED	51,625.00	26,759.77
33397	02/26/03	2.5000	FHLB-SSB	12/15/05	5,000,000.00	5,058,150.00	2.062	MATURED	4,350.00	21,431.24
33871	04/15/04	2.2500	FHLB-BOCM	12/15/05	5,000,000.00	5,017,300.00	2.036	MATURED	38,950.00	20,994.46
33875	04/19/04	2.2500	FHLB-GILFD	12/15/05	6,680,000.00	6,710,666.07	1.965	MATURED	44,483.93	27,093.42
34164	01/26/05	2.5000	FHLB-UBC	12/15/05	5,000,000.00	4,976,900.00	3.037	MATURED	85,600.00	31,058.22
34165	01/25/05	2.2500	FHLB-CSFB	12/15/05	5,000,000.00	4,965,150.00	3.057	MATURED	91,100.00	31,192.13
34169	01/26/05	1.7000	FHLB-GILFD	01/06/06	5,000,000.00	4,934,723.00	3.108		42,500.00	38,657.20
33845	03/16/04	2.0000	FHLB-CITIG	02/13/06	3,830,000.00	3,852,711.90	1.664			16,160.74
32611	05/16/01	5.3750	FHLB-FTB	02/15/06	5,000,000.00	4,962,968.18	5.528			69,150.01
32680	06/19/01	5.3750	FHLB-SSB	02/15/06	5,000,000.00	4,998,550.00	5.339			67,265.88
33703	11/21/03	2.3750	FHLB-WF	02/15/06	5,000,000.00	5,023,250.00	2.138			27,069.39
33872	04/15/04	2.3750	FHLB-GILFD	02/15/06	5,000,000.00	5,016,820.45	2.165			27,381.27
33888	04/29/04	2.3750	FHLB-GILFD	02/15/06	5,580,000.00	5,580,100.35	2.355			33,117.19
34168	01/25/05	2.5000	FHLB-GILFD	02/24/06	4,250,000.00	4,220,193.05	3.150			33,504.88
34166	01/25/05	2.5000	FHLB-UBC	03/13/06	10,000,000.00	9,924,917.22	3.169			79,266.06
33633	09/16/03	2.5000	FHLB-BOCM	03/15/06	5,000,000.00	5,041,500.00	2.129			27,059.00
33634	09/16/03	2.5000	FHLB-UBC	03/15/06	5,000,000.00	5,042,200.00	2.124			26,988.31
33652	10/15/03	2.5000	FHLB-BOCM	03/15/06	2,855,000.00	2,870,329.07	2.245			16,244.80
33832	03/23/04	2.0200	FHLB-BOCM	03/23/06	3,000,000.00	2,994,843.75	2.093			15,799.83

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CITY OF SAN JOSE  
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

10/01/05 THROUGH 12/31/05

SORT KEYS ARE FUND ICC# MATD

FUND: 1 INVESTMENT FUNDS

PAGE: 2

RUN: 01/19/06 08:59:50

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
33864	04/27/04	2.1000	FHLB-CALL-BOCM	04/27/06	5,000,000.00	4,975,000.00	2.345		52,500.00	29,400.69
32657	06/11/01	5.3750	FHLB-SSB	05/15/06	5,000,000.00	4,977,150.00	5.449		134,375.00	68,356.04
33723	12/05/03	2.1250	FHLB-MISCH	05/15/06	5,000,000.00	4,947,200.00	2.567		53,125.00	32,008.24
33873	04/15/04	2.0500	FHLB-MISCH	05/15/06	6,000,000.00	5,972,340.00	2.265		61,500.00	34,098.31
34084	11/30/04	2.8750	FHLB-FTB	05/23/06	3,310,000.00	3,299,772.10	3.070		47,581.25	25,536.38
34206	02/25/05	3.0150	FHLB-MISCH	05/23/06	5,000,000.00	4,972,050.00	3.461			43,376.44
34530	10/19/05	2.8750	FHLB-CITIG	05/23/06	2,400,000.00	2,380,680.00	4.207		6,516.67	20,418.89
34421	07/15/05	3.6250	FHLB-FTB	06/08/06	5,000,000.00	4,987,450.00	3.874		71,996.53	48,832.62
33704	11/21/03	2.2200	FHLB-WF	06/09/06	2,375,000.00	2,366,521.25	2.350		26,362.50	14,019.10
33837	03/10/04	1.8750	FHLB-MISCH	06/15/06	2,645,000.00	2,650,263.55	1.768		24,796.88	11,812.90
34120	01/06/05	2.0600	FHLB-GILFD	06/16/06	5,000,000.00	4,917,075.00	3.248		51,500.00	40,253.99
33861	04/02/04	2.0100	FHLB-BOCM	06/30/06	5,000,000.00	4,994,050.00	2.049			25,793.38
34513	10/06/05	3.2500	FHLB-MISCH	07/21/06	5,000,000.00	4,992,854.17	4.265			50,753.48
34062	11/16/04	2.4300	FHLB-WF	08/11/06	5,000,000.00	4,951,600.00	2.997			37,409.44
33850	03/22/04	2.3750	FHLB-UBC	08/15/06	920,000.00	929,890.00	1.887			4,423.82
33862	04/01/04	2.3750	FHLB-MISCH	08/15/06	2,250,000.00	2,267,916.03	2.004			11,456.05
34122	01/07/05	3.5000	FHLB-FTB	08/15/06	5,000,000.00	5,015,750.00	3.265			41,273.08
33795	02/17/04	2.5000	FHLB-CALL-WF	08/17/06	5,000,000.00	4,999,218.75	2.486			31,328.81
34438	07/28/05	4.0000	FHLB-WF	08/18/06	3,000,000.00	2,999,680.00	4.009			30,314.61
34550	11/03/05	4.0000	FHLB-WF	08/18/06	16,370,000.00	16,480,086.43	4.484			119,459.85
34326	05/11/05	3.3700	FHLB-CITIG	08/28/06	5,000,000.00	4,978,400.00	3.691			46,317.40
34554	11/07/05	3.5000	FHLB-UBS	09/08/06	4,745,000.00	4,728,753.65	4.596			32,749.06
34556	11/07/05	4.3500	FHLB-BA	09/12/06	5,000,000.00	5,000,933.33	4.593			34,609.63
33836	03/15/04	2.0000	FHLB-CALL-BOCM	09/15/06	5,000,000.00	4,989,000.00	2.076			26,107.22
33898	05/14/04	2.8750	FHLB-UBC	09/15/06	5,000,000.00	4,974,713.70	3.083			38,661.55
34034	10/21/04	2.8750	FHLB-WF	09/15/06	5,000,000.00	5,023,200.00	2.595			32,861.99
34047	10/28/04	2.8750	FHLB-MISCH	09/15/06	5,000,000.00	5,017,850.00	2.652			33,547.11
34123	01/07/05	3.1250	FHLB-MISCH	09/15/06	5,000,000.00	4,984,900.00	3.288			41,317.69
34135	01/10/05	3.1250	FHLB-GILFD	09/15/06	6,100,000.00	6,079,688.87	3.308			50,689.57
34367	06/16/05	3.7500	FHLB-GILFD	09/29/06	5,000,000.00	4,992,553.50	3.841			48,332.61
34098	12/15/04	2.6250	FHLB-GILFD	10/16/06	5,000,000.00	4,958,343.99	3.083		65,625.00	38,532.43
34137	01/12/05	2.6250	FHLB-CITIG	10/16/06	5,000,000.00	4,938,550.00	3.343		65,625.00	41,618.41
34366	06/16/05	3.8750	FHLB-JPM	10/23/06	5,000,000.00	4,999,525.15	3.849		59,739.58	48,525.93
33644	10/30/03	2.5650	FHLB-BOCM	10/30/06	5,000,000.00	5,000,000.00	2.544		64,125.00	32,062.50
34548	11/03/05	4.5000	FHLB-GILFD	11/01/06	5,000,000.00	4,997,350.00	4.566			36,883.88
33769	01/15/04	2.7500	FHLB-GILFD	11/15/06	5,000,000.00	5,047,948.97	2.367		68,750.00	30,112.87
33783	01/21/04	2.7500	FHLB-CSFB	11/15/06	5,000,000.00	5,047,650.00	2.367		68,750.00	30,114.75
33899	05/14/04	2.7500	FHLB-UBC	11/15/06	5,000,000.00	4,939,776.15	3.247		68,750.00	40,430.30
34099	12/15/04	3.1250	FHLB-CSFB	11/15/06	3,060,000.00	3,056,634.00	3.160		47,812.50	24,348.63
34345	05/27/05	4.1250	FHLB-ZFNB	11/15/06	5,000,000.00	5,021,633.40	3.778		96,250.00	47,856.22
34194	02/18/05	3.0000	FHLB-UBS	11/16/06	5,000,000.00	4,954,200.00	3.534		75,000.00	44,125.16
34328	05/12/05	4.5000	FHLB-CITIG	11/28/06	5,000,000.00	5,048,700.00	3.797		112,500.00	48,320.09
34370	06/17/05	3.7500	FHLB-GILFD	11/30/06	5,000,000.00	4,992,309.50	3.823		84,895.84	48,207.45
33768	01/15/04	2.3100	FHLB-WF	12/22/06	5,000,000.00	4,983,030.00	2.415		28,875.00	30,331.38

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CITY OF SAN JOSE  
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

10/01/05 THROUGH 12/31/05

SORT KEYS ARE FUND ICC# MATD

FUND: 1 INVESTMENT FUNDS

PAGE: 3

RUN: 01/19/06 08:59:50

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
33774	01/15/04	2.3100	FHLB-FTB	12/22/06	5,000,000.00	4,982,623.85	2.418		28,875.00	30,366.24
33539	07/09/03	2.0000	FHLB-BOCM	01/09/07	5,000,000.00	5,000,000.00	1.984			25,000.00
33770	01/16/04	2.0000	FHLB-FTB	01/09/07	5,000,000.00	4,929,600.00	2.491			30,947.48
34275	04/19/05	2.1250	FHLB-FTB	01/16/07	4,000,000.00	3,891,880.00	3.758			36,865.44
34564	11/15/05	4.0000	FHLB-CSFB	01/23/07	5,000,000.00	5,025,766.67	4.633			29,984.82
33775	01/16/04	2.6500	FHLB-FTB	02/06/07	5,000,000.00	5,022,750.00	2.468			31,251.23
33824	02/20/04	2.8750	FHLB-WF	02/15/07	2,550,000.00	2,579,019.00	2.443			15,881.06
34233	03/24/05	3.3750	FHLB-GILFD	02/15/07	4,420,000.00	4,363,930.97	4.067			44,737.26
34251	04/06/05	4.8750	FHLB-UBC	02/15/07	5,340,000.00	5,426,561.40	3.902			53,370.00
34263	04/13/05	3.3750	FHLB-GILFD	02/15/07	2,000,000.00	1,980,129.40	3.925			19,591.34
34323	05/10/05	3.3750	FHLB-UBC	02/15/07	3,000,000.00	2,972,730.00	3.897			29,196.15
34567	11/15/05	5.3750	FHLB-UBC	02/15/07	5,000,000.00	5,107,837.50	4.585			30,159.65
33827	02/27/04	2.8350	FHLB-BOCM	02/28/07	5,540,000.00	5,558,226.60	2.694			37,736.17
33838	03/11/04	2.4000	FHLB-GILFD	03/16/07	1,390,000.00	1,399,235.52	2.146			7,567.57
34050	11/03/04	2.4500	FHLB-GILFD	03/23/07	5,385,000.00	5,323,251.81	2.945			39,512.82
34272	04/19/05	2.4500	FHLB-MISCH	03/23/07	5,000,000.00	4,878,300.00	3.786			46,551.60
34278	04/20/05	2.4500	FHLB-MISCH	03/23/07	5,000,000.00	4,873,850.00	3.839			47,157.48
34305	05/02/05	2.2150	FHLB-GILFD	04/16/07	3,925,000.00	3,800,333.76	3.946			37,798.13
34324	05/10/05	2.7800	FHLB-MISCH	04/16/07	5,000,000.00	4,893,418.36	3.942	60,233.33		48,638.81
34247	04/04/05	2.4200	FHLB-MISCH	04/23/07	2,000,000.00	1,938,480.00	4.023	24,200.00		19,656.53
33788	01/22/04	2.6250	FHLB-MISCH	05/15/07	5,000,000.00	4,994,650.00	2.639	65,625.00		33,219.61
33896	05/13/04	3.1250	FHLB-UBC	05/15/07	5,000,000.00	4,943,070.30	3.518	78,125.00		43,836.91
34124	01/07/05	3.5000	FHLB-WF	05/15/07	3,790,000.00	3,791,497.05	3.453	66,325.00		33,001.98
34248	04/04/05	4.8750	FHLB-WF	05/15/07	2,080,000.00	2,116,664.16	3.931	50,700.00		20,975.03
34304	05/02/05	3.5000	FHLB-JPM	05/15/07	5,000,000.00	4,960,400.00	3.891	87,500.00		48,653.37
34619	12/29/05	3.2500	FHLB-CITIG	05/17/07	3,525,000.00	3,471,355.38	3.629			1,035.33
34350	06/02/05	3.8750	FHLB-GILFD	06/08/07	5,000,000.00	5,012,968.50	3.697	100,104.17		46,816.43
34382	06/23/05	3.8750	FHLB-ZFNB	06/08/07	10,000,000.00	10,005,400.00	3.799	177,604.16		96,180.16
33840	03/12/04	2.4000	FHLB-MISCH	06/19/07	2,500,000.00	2,510,536.14	2.242	30,000.00		14,188.17
34597	12/27/05	5.0000	FHLB-CALL-JPM	06/27/07	5,000,000.00	5,000,000.00	4.056			2,777.78
33778	01/20/04	2.9700	FHLB-MISCH	08/06/07	5,000,000.00	5,034,150.00	2.734			34,697.02
33651	10/15/03	3.7500	FHLB-WF	08/15/07	5,000,000.00	5,107,300.00	3.094			39,823.86
33670	11/04/03	3.1250	FHLB-WF	08/15/07	5,000,000.00	4,977,700.00	3.232			40,549.16
33694	11/20/03	3.1250	FHLB-BOCM	08/15/07	5,850,000.00	5,862,694.50	3.035			44,846.89
33700	11/21/03	3.1250	FHLB-WF	08/15/07	5,000,000.00	5,002,450.00	3.085			38,897.13
33776	01/16/04	3.1250	FHLB-WF	08/15/07	1,500,000.00	1,518,975.00	2.712			10,383.10
34581	11/29/05	4.2500	FHLB-GILFD	08/15/07	5,000,000.00	5,027,788.89	4.546			20,665.81
34580	11/29/05	4.2500	FHLB-GILFD	09/14/07	10,000,000.00	10,065,834.44	4.545			41,365.90
33696	12/17/03	3.2500	FHLB-WF	09/17/07	5,000,000.00	5,000,000.00	3.224	81,250.00		40,625.00
34579	11/29/05	2.7700	FHLB-UBC	10/15/07	5,000,000.00	4,848,277.78	4.662			20,435.85
33695	11/20/03	3.5000	FHLB-CITIG	11/15/07	5,000,000.00	5,063,200.00	3.115	87,500.00		39,756.59
34153	01/21/05	3.5000	FHLB-JPM	11/15/07	10,000,000.00	9,983,164.79	3.537	175,000.00		89,006.65
33819	03/18/04	3.3000	FHLB-CALL-WF	12/18/07	5,000,000.00	5,000,000.00	3.273			41,250.00
33841	03/29/04	2.7500	FHLB-WF	12/28/07	2,000,000.00	2,000,000.00	2.728	27,500.00		13,750.00

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CITY OF SAN JOSE  
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

10/01/05 THROUGH 12/31/05

SORT KEYS ARE FUND ICC# MATD

FUND: 1 INVESTMENT FUNDS

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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
33854	03/29/04	3.0000	FHLB-CALL-WF	12/28/07	5,000,000.00	5,000,000.00	2.976			37,500.00
34127	01/14/05	4.0000	FHLB-CALL-JPM	01/14/08	5,000,000.00	5,000,000.00	3.967			50,000.00
34180	02/02/05	4.0000	FHLB-CALL-JPM	01/28/08	5,000,000.00	4,997,550.00	3.986			50,206.79
33789	01/22/04	2.6250	FHLB-GILFD	05/15/08	5,000,000.00	4,902,886.35	3.114		65,625.00	38,485.16
33790	01/22/04	2.6250	FHLB-WF	05/15/08	1,000,000.00	980,339.00	3.121		13,125.00	7,710.95
33549	07/22/03	3.1000	FHLB-CALL-WF	07/22/08	15,000,000.00	15,000,000.00	3.075			116,250.00
33564	07/23/03	3.2000	FHLB-CALL-WF	07/23/08	10,000,000.00	10,000,000.00	3.174			80,000.00
33894	05/10/04	3.7500	FHLB-GILFD	08/15/08	5,000,000.00	4,916,389.56	4.181			51,812.20
33801	01/29/04	3.6250	FHLB-CSFB	11/14/08	5,200,000.00	5,215,184.00	3.524		94,250.00	46,327.21
33675	11/28/03	4.1000	FHLB-CALL-FTB	11/28/08	5,000,000.00	5,000,000.00	4.067		102,500.00	51,250.00
33717	12/16/03	4.0000	FHLB-CALL-CITIG	12/16/08	5,000,000.00	5,000,000.00	3.967		100,000.00	50,000.00
34207	02/25/05	3.8750	FHLB-WF	02/13/09	5,000,000.00	4,975,390.28	4.047			50,751.79
33796	02/27/04	4.0000	FHLB-CALL-CITIG	02/27/09	5,000,000.00	5,000,000.00	3.967			50,000.00
33987	09/10/04	4.0000	FHLB-CALL-MISCH	02/27/09	5,000,000.00	4,989,050.00	4.025		100,000.00	50,617.66
33865	04/30/04	4.1250	FHLB-CALL-WF	04/30/09	3,005,000.00	3,005,000.00	4.091		61,978.13	30,989.07
33866	04/30/04	4.1500	FHLB-CALL-WF	04/30/09	2,000,000.00	2,000,000.00	4.116		41,500.00	20,750.00
SUBTOTAL (ICC#) 22 FEDERAL HOME LOA 52.28%(C) 431 DAYS 569,690,000.00 568,523,189.42 3.244 3,741,972.26 4,661,248.02										
33637	09/16/03	2.4100	FNMA-UBC	03/17/06	5,000,000.00	5,032,970.10	2.113			26,802.71
33870	04/15/04	2.1250	FNMA-BOCM	04/15/06	5,000,000.00	4,989,700.00	2.215		53,125.00	27,860.58
33663	10/28/03	2.7500	FNMA-WF	10/24/06	5,000,000.00	5,000,000.00	2.728		68,750.00	34,375.00
33859	03/30/04	2.5000	FNMA-MISCH	11/28/06	2,965,000.00	2,995,266.68	2.076		37,062.50	15,669.45
33847	03/18/04	2.2500	FNMA-GILFD	12/12/06	5,000,000.00	5,021,405.20	2.066		56,250.00	26,153.75
33711	12/15/03	3.0700	FNMA-CALL-CITIG	12/15/06	5,000,000.00	5,000,000.00	3.045		76,750.00	38,375.00
33715	12/15/03	3.0700	FNMA-CALL-UBC	12/15/06	5,000,000.00	5,000,000.00	3.045		76,750.00	38,375.00
33772	01/16/04	2.4500	FNMA-UBS	12/19/06	5,000,000.00	4,999,100.00	2.437		61,250.00	30,702.53
33767	01/15/04	2.1000	FNMA-GILFD	12/26/06	5,000,000.00	4,954,150.00	2.416		52,500.00	30,170.26
33849	03/22/04	2.1250	FNMA-UBC	12/29/06	650,000.00	650,266.50	2.092		6,906.25	3,428.90
33677	11/10/03	3.2000	FNMA-UBC	01/24/07	5,000,000.00	5,000,000.00	3.174			40,000.00
34002	09/28/04	3.3750	FNMA-CALL-GILFD	09/07/07	5,000,000.00	4,996,875.00	3.371			42,455.19
33785	01/22/04	2.6200	FNMA-UBS	01/02/08	5,000,000.00	4,929,750.00	2.997			37,235.08
33665	10/29/03	3.2500	FNMA-WF	03/17/08	5,500,000.00	5,469,640.00	3.368			46,432.11
33786	01/22/04	3.2500	FNMA-GILFD	03/17/08	5,000,000.00	5,032,377.11	3.048			38,660.16
33545	06/30/03	2.7500	FNMA-UBC	06/30/08	15,000,000.00	15,000,000.00	2.728		206,250.00	103,125.00
33797	01/29/04	3.2500	FNMA-BOCM	08/15/08	5,000,000.00	5,019,150.00	3.127			39,563.67
33798	01/29/04	3.3750	FNMA-MISCH	12/15/08	5,000,000.00	5,018,400.00	3.260		84,375.00	41,237.56
33800	01/29/04	3.3750	FNMA-CITIG	12/15/08	5,000,000.00	4,955,900.00	3.560		84,375.00	44,464.27
33877	04/29/04	4.0000	FNMA-WF	04/29/09	5,000,000.00	5,000,000.00	3.967		100,000.00	50,000.00
33983	09/30/04	4.5000	FNMA-CALL-GILFD	09/30/09	4,795,000.00	4,794,250.78	4.467			53,981.50
SUBTOTAL (ICC#) 23 FEDERAL NAT MORT 10.01%(C) 655 DAYS 108,910,000.00 108,859,201.37 2.949 964,343.75 809,067.72										
32684	06/20/01	5.2500	FFCB-UBC	12/28/05	5,000,000.00	4,995,949.70	5.285	MATURED	135,300.30	63,653.25

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CITY OF SAN JOSE  
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

10/01/05 THROUGH 12/31/05

SORT KEYS ARE FUND ICC# MATD

FUND: 1 INVESTMENT FUNDS

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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	
33880	04/20/04	1.7000	FFCB-MISCH	04/05/06	5,000,000.00	4,946,922.25	2.252		42,500.00	28,079.59	
33881	04/20/04	2.0000	FFCB-GILFD	04/19/06	6,635,000.00	6,603,807.17	2.230		66,350.00	37,111.54	
32683	06/20/01	5.5000	FFCB-CSFB	06/15/06	5,000,000.00	5,021,270.00	5.347		137,500.00	67,675.40	
34138	01/12/05	2.3750	FFCB-UBC	10/02/06	5,000,000.00	4,923,556.15	3.295		59,375.00	40,886.28	
34035	10/21/04	2.6250	FFCB-GILFD	10/20/06	5,000,000.00	4,992,657.34	2.681		65,625.00	33,739.14	
33730	12/11/03	2.9000	FFCB-MISCH	12/11/06	5,000,000.00	5,018,700.00	2.742		72,500.00	34,680.30	
33782	01/21/04	2.7500	FFCB-WF	12/18/06	4,315,000.00	4,354,698.00	2.389		59,331.25	26,226.62	
34151	01/21/05	3.3750	FFCB-GILFD	01/05/07	5,000,000.00	5,002,525.00	3.320			41,862.15	
33851	03/23/04	2.2500	FFCB-UBC	01/16/07	1,550,000.00	1,558,416.50	2.028			7,966.25	
34566	11/15/05	3.8000	FFCB-UBC	03/22/07	2,000,000.00	1,986,748.89	4.709			12,045.83	
34277	04/20/05	4.0000	FFCB-MISCH	03/28/07	5,000,000.00	5,018,750.00	3.760			47,560.11	
34322	05/10/05	4.0000	FFCB-GILFD	03/28/07	5,000,000.00	5,010,164.50	3.852			48,638.81	
34565	11/15/05	4.0000	FFCB-UBC	03/28/07	2,030,000.00	2,020,808.61	4.705			12,243.53	
34279	04/20/05	3.9000	FFCB-GILFD	04/13/07	5,000,000.00	5,007,147.50	3.790		93,708.33	47,840.50	
34281	04/26/05	3.7500	FFCB-WF	04/26/07	5,000,000.00	4,989,500.00	3.832		93,750.00	48,198.29	
34157	01/21/05	2.7000	FFCB-WF	09/04/07	2,500,000.00	2,452,325.00	3.472			21,462.97	
33853	03/26/04	2.6250	FFCB-CSFB	09/17/07	5,000,000.00	5,042,550.00	2.339			29,730.14	
33773	02/09/04	3.0000	FFCB-WF	11/09/07	5,000,000.00	5,000,000.00	2.976			37,500.00	
33787	01/22/04	3.1000	FFCB-MISCH	12/18/07	5,000,000.00	5,026,800.00	2.922		77,500.00	37,020.98	
33856	03/29/04	3.2400	FFCB-CALL-GILFD	03/17/08	3,000,000.00	2,999,062.50	3.222			24,359.52	
34126	01/10/05	4.1500	FFCB-CALL-WF	11/30/09	2,150,000.00	2,143,953.13	4.185		44,612.50	22,617.90	
SUBTOTAL (ICC#) 27 FEDERAL FARM CRE				8.19%(C)	434 DAYS	89,180,000.00	89,120,362.54	3.327		948,052.38	771,099.10
32666	06/12/01	5.9000	FHLMC-FTB	02/14/06	9,275,000.00	9,453,865.03	5.337			127,171.83	
33503	06/04/03	2.2500	FHLMC-WF	12/04/06	10,000,000.00	10,000,000.00	2.232		112,500.00	56,250.00	
33517	06/11/03	2.4000	FHLMC-UBC	06/11/07	5,000,000.00	5,000,000.00	2.380		60,000.00	30,000.00	
33508	05/30/03	2.6500	FHLMC-CALL-WF	05/30/08	5,000,000.00	5,000,000.00	2.628		66,250.00	33,125.00	
SUBTOTAL (ICC#) 30 FED HOME LOAN MO				2.71%(C)	368 DAYS	29,275,000.00	29,453,865.03	3.321		238,750.00	246,546.83
34202	02/23/05	3.0000	FFCB-DISC-WF	10/26/05	2,000,000.00	1,959,166.67	3.105	MATURED	40,833.33	4,166.67	
34077	11/19/04	2.6400	FFCB-DISC-BA	11/18/05	1,171,000.00	1,139,742.11	2.750	MATURED	31,257.89	4,121.92	
34083	11/30/04	2.7600	FFCB-DISC-UBS	11/18/05	4,790,000.00	4,660,366.63	2.876	MATURED	129,633.37	17,627.20	
34203	02/23/05	3.1600	FFCB-DISC-BA	02/15/06	1,081,000.00	1,047,125.06	3.308			8,729.68	
34363	06/14/05	3.4600	FFCB-DISC-UBS	03/01/06	2,480,000.00	2,418,027.56	3.598			21,928.71	
34563	11/14/05	4.2500	FFCB-DISC-UBS	05/26/06	7,625,000.00	7,451,266.49	4.409			43,208.33	
34349	06/02/05	3.4100	FFCB-DISC-CSFB	06/01/06	5,148,000.00	4,970,502.68	3.581			44,861.96	
34507	10/03/05	4.0300	FFCB-DISC-BA	07/17/06	760,000.00	735,582.68	4.222			7,657.00	
34591	12/05/05	4.4000	FFCB-DISC-BA	08/29/06	6,888,000.00	6,663,221.60	4.612			22,730.40	
SUBTOTAL (ICC#) 42 FFCB DISCOUNT NO				2.14%(C)	162 DAYS	23,982,000.00	23,285,726.07	3.742		201,724.59	175,031.87
34440	08/04/05	3.3600	FHLB-DISC-BA	10/03/05	3,409,000.00	3,389,909.60	3.426	MATURED	19,090.40	636.35	

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CITY OF SAN JOSE  
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

10/01/05 THROUGH 12/31/05

SORT KEYS ARE FUND ICC# MATD

FUND: 1 INVESTMENT FUNDS

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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
34044	10/26/04	2.2400	FHLB-DISC-FTB	10/12/05	1,715,000.00	1,677,544.40	2.322	MATURED	37,455.60	1,173.82
34040	10/22/04	2.2400	FHLB-DISC-UBC	10/13/05	3,073,000.00	3,004,929.64	2.323	MATURED	68,070.36	2,294.51
34100	12/16/04	2.7200	FHLB-DISC-BA	11/28/05	600,000.00	584,269.33	2.832	MATURED	15,730.67	2,629.33
34569	11/16/05	3.8700	FHLB-DISC-CITIG	11/28/05	6,207,000.00	6,198,992.97	3.929	MATURED	8,007.03	8,007.03
34582	11/29/05	3.9000	FHLB-DISC-CSFB	11/30/05	8,544,000.00	8,543,074.40	3.955	MATURED	925.60	925.60
34571	11/17/05	3.8800	FHLB-DISC-CITIG	12/07/05	10,028,000.00	10,006,384.09	3.942	MATURED	21,615.91	21,615.91
34570	11/17/05	3.9100	FHLB-DISC-CITIG	12/15/05	11,089,000.00	11,055,277.12	3.976	MATURED	33,722.88	33,722.88
34374	06/22/05	3.4450	FHLB-DISC-UBS	12/21/05	772,000.00	758,554.55	3.555	MATURED	13,445.45	5,983.96
34613	12/22/05	3.9900	FHLB-DISC-CITIG	12/23/05	11,356,000.00	11,354,741.38	4.046	MATURED	1,258.62	1,258.62
34614	12/23/05	3.9500	FHLB-DISC-CITIG	12/27/05	2,678,000.00	2,676,824.66	4.007	MATURED	1,175.34	1,175.34
34152	01/21/05	2.9600	FHLB-DISC-BA	01/04/06	10,000,000.00	9,713,866.67	3.090			75,644.44
34144	01/19/05	2.9500	FHLB-DISC-BA	01/10/06	1,170,000.00	1,135,868.50	3.081			8,820.50
34175	01/28/05	2.9800	FHLB-DISC-ZFNB	01/20/06	842,000.00	817,117.50	3.113			6,412.30
34181	02/08/05	3.0400	FHLB-DISC-WF	01/27/06	108,000.00	104,780.64	3.177			839.04
34610	12/19/05	4.1300	FHLB-DISC-CITIG	01/30/06	28,600,000.00	28,462,195.67	4.208			42,653.72
34253	04/08/05	3.4600	FHLB-DISC-BA	03/27/06	2,816,000.00	2,720,460.94	3.631			24,899.69
34252	04/07/05	3.4400	FHLB-DISC-BA	03/31/06	1,149,000.00	1,109,693.99	3.611			10,100.98
34258	04/11/05	3.4900	FHLB-DISC-BA	03/31/06	5,000,000.00	4,828,408.33	3.664			44,594.44
34306	05/02/05	3.4000	FHLB-DISC-BA	04/26/06	2,663,000.00	2,573,212.52	3.548			23,009.60
34357	06/08/05	3.4300	FHLB-DISC-FTB	06/02/06	816,000.00	788,088.95	3.601			7,152.69
34369	06/17/05	3.5400	FHLB-DISC-CSFB	06/09/06	417,000.00	402,361.22	3.720			3,772.46
34606	12/15/05	4.4500	FHLB-DISC-BA	12/01/06	500,000.00	478,306.25	4.716			1,050.69
34601	12/13/05	4.4700	FHLB-DISC-WF	12/07/06	5,000,000.00	4,777,120.83	4.744			11,795.83
34607	12/16/05	4.4400	FHLB-DISC-WF	12/08/06	790,000.00	755,216.30	4.709			1,558.93
SUBTOTAL (ICC#) 43 FHLB DISCOUNT NO 5.39%(C) 71 DAYS 59,871,000.00 58,666,698.31 3.586 220,497.86 341,728.66										
34259	04/11/05	3.1900	BA-BANKAMERICA-BA	10/03/05	1,253,000.00	1,233,569.80	3.285	MATURED	19,430.20	222.06
34284	04/22/05	3.1800	BA-BANKAMERICA-BA	10/17/05	1,255,812.00	1,236,066.45	3.276	MATURED	19,745.55	1,774.88
34531	10/21/05	4.1550	BA-JP MORGAN-JPM	04/05/06	857,000.00	840,580.59	4.295			7,121.67
34604	12/14/05	4.4200	BA-BANKAMERICA-BA	06/05/06	2,234,803.00	2,187,334.54	4.579			4,938.91
34620	12/29/05	4.4400	BA-BANKAMERICA-BA	06/19/06	6,194,000.00	6,062,604.61	4.599			2,291.78
SUBTOTAL (ICC#) 52 BA, DOMESTIC .84%(C) 159 DAYS 9,285,803.00 9,090,519.74 4.253 39,175.75 16,349.30										
34505	09/30/05	3.7200	REPO-BW	10/05/05	50,000,000.00	50,000,000.00	3.772	MATURED	25,833.33	20,666.66
34514	10/05/05	3.7200	REPO-BW	10/13/05	45,000,000.00	45,000,000.00	3.772	MATURED	37,200.00	37,200.00
34522	10/13/05	3.7200	REPO-BW	10/21/05	45,000,000.00	45,000,000.00	3.772	MATURED	37,200.00	37,200.00
34532	10/21/05	3.7200	REPO-BW	10/31/05	45,000,000.00	45,000,000.00	3.772	MATURED	46,500.00	46,500.00
34542	10/31/05	3.7200	REPO-BW	11/04/05	30,000,000.00	30,000,000.00	3.772	MATURED	12,400.00	12,400.00
SUBTOTAL (ICC#) 61 REPURCHASE AGREE 0 DAYS .00 .00 3.772 159,133.33 153,966.66										
34549	11/04/05	4.0100	NCD-WFB-WF	11/28/05	25,000,000.00	25,000,000.00	4.066	MATURED	66,833.33	66,833.33

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CITY OF SAN JOSE  
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

10/01/05 THROUGH 12/31/05

SORT KEYS ARE FUND ICC# MATD

FUND: 1 INVESTMENT FUNDS

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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
34605	12/15/05	4.2900	NCD-WFB-WF	01/10/06	25,000,000.00	25,000,000.00	4.350			50,645.83
SUBTOTAL (ICC#) 71			NEGOTIABLE CERT 2.30%(C)	10 DAYS	25,000,000.00	25,000,000.00	4.183		66,833.33	117,479.16
34510	10/05/05	3.7400	CP-DISC-UBS AMERICAS-JPM	10/06/05	5,460,000.00	5,459,432.77	3.792	MATURED	567.23	567.23
34511	10/05/05	3.7400	CP-DISC-UBS AMERICA-BA	10/06/05	3,966,000.00	3,965,587.98	3.792	MATURED	412.02	412.02
34516	10/05/05	3.7200	CP-DISC-BOSTON EDISON-CI	10/06/05	4,000,000.00	3,999,586.67	3.772	MATURED	413.33	413.33
34519	10/07/05	3.7400	CP-DISC-UBS AMERICAS-JPM	10/11/05	4,489,000.00	4,487,134.57	3.794	MATURED	1,865.43	1,865.43
34520	10/11/05	3.7600	CP-DISC-UBS AMERICAS-BA	10/12/05	9,571,000.00	9,570,000.36	3.813	MATURED	999.64	999.64
34521	10/12/05	3.7100	CP-DISC-UBS AMERICAS-UBS	10/13/05	32,552,000.00	32,548,645.34	3.762	MATURED	3,354.66	3,354.66
34524	10/13/05	3.7500	CP-DISC-UBS AMERICA-BA	10/14/05	23,000,000.00	22,997,604.17	3.802	MATURED	2,395.83	2,395.83
34526	10/13/05	3.7300	CP-DISC-WFB-WF	10/17/05	4,682,000.00	4,680,059.57	3.783	MATURED	1,940.43	1,940.43
34525	10/13/05	3.7400	CP-DISC-UBS FIN DEL-JPM	10/27/05	5,000,000.00	4,992,727.78	3.797	MATURED	7,272.22	7,272.22
34527	10/17/05	3.7400	CP-DISC-WFB-WF	10/28/05	4,695,000.00	4,689,634.66	3.796	MATURED	5,365.34	5,365.34
34529	10/19/05	3.7200	CP-DISC-WFB-WF	10/28/05	8,000,000.00	7,992,560.00	3.775	MATURED	7,440.00	7,440.00
34537	10/27/05	3.8500	CP-DISC-UBS AMERICAS-JPM	10/28/05	4,784,000.00	4,783,488.38	3.904	MATURED	511.62	511.62
34509	10/05/05	3.7400	CP-DISC-WFB-WF	10/31/05	21,000,000.00	20,943,276.67	3.802	MATURED	56,723.33	56,723.33
34538	10/24/05	3.8300	CP-DISC-UBS FIN DEL-JPM	10/31/05	1,162,000.00	1,161,134.63	3.886	MATURED	865.37	865.37
34540	10/31/05	4.0000	CP-DISC-UBS AMERICAS-BA	11/01/05	20,000,000.00	19,997,777.78	4.056	MATURED	2,222.22	2,222.22
34541	10/31/05	4.0000	CP-DISC-FIRST DATA-JPM	11/01/05	14,142,000.00	14,140,428.67	4.056	MATURED	1,571.33	1,571.33
34546	11/01/05	4.0000	CP-DISC-UBS AMERICAS-BA	11/02/05	13,253,000.00	13,251,527.44	4.056	MATURED	1,472.56	1,472.56
34547	11/02/05	3.9700	CP-DISC-UBS FIN DEL-UBS	11/03/05	18,931,000.00	18,928,912.33	4.026	MATURED	2,087.67	2,087.67
34544	11/01/05	3.9900	CP-DISC-FIRST DATA-JPM	11/07/05	3,000,000.00	2,998,005.00	4.048	MATURED	1,995.00	1,995.00
34555	11/04/05	3.9700	CP-DISC-UBS FIN DEL-BA	11/07/05	6,603,000.00	6,600,815.51	4.026	MATURED	2,184.49	2,184.49
34545	11/01/05	4.0000	CP-DISC-UBS FIN DEL-UBS	11/08/05	17,000,000.00	16,986,777.78	4.059	MATURED	13,222.22	13,222.22
34557	11/07/05	3.9800	CP-DISC-UBS AMERICAS-JPM	11/08/05	1,384,000.00	1,383,846.99	4.036	MATURED	153.01	153.01
34558	11/08/05	3.9700	CP-DISC-UBS AMERICAS-BA	11/09/05	14,515,000.00	14,513,399.32	4.026	MATURED	1,600.68	1,600.68
34559	11/09/05	3.9500	CP-DISC-UBS AMERICAS-BA	11/10/05	13,128,000.00	13,126,559.57	4.005	MATURED	1,440.43	1,440.43
34517	10/06/05	3.8000	CP-DISC-WFB-WF	11/14/05	5,000,000.00	4,979,416.67	3.869	MATURED	20,583.33	20,583.33
34568	11/15/05	4.0600	CP-DISC-UBS AMERICAS-JPM	11/16/05	9,780,000.00	9,778,897.03	4.117	MATURED	1,102.97	1,102.97
34572	11/18/05	3.9600	CP-DISC-UBS AMERICAS-JPM	11/21/05	10,933,000.00	10,929,392.11	4.016	MATURED	3,607.89	3,607.89
34573	11/21/05	3.9900	CP-DISC-UBS AMERICAS-BA	11/22/05	6,552,000.00	6,551,273.82	4.046	MATURED	726.18	726.18
34574	11/22/05	3.9800	CP-DISC-UBS AMERICAS-BA	11/23/05	5,450,000.00	5,449,397.47	4.036	MATURED	602.53	602.53
34518	10/06/05	3.8000	CP-DISC-WFB-WF	11/25/05	5,189,000.00	5,161,613.61	3.873	MATURED	27,386.39	27,386.39
34528	10/18/05	3.9000	CP-DISC-JP MORGAN-JPM	11/25/05	2,521,000.00	2,510,621.88	3.971	MATURED	10,378.12	10,378.12
34539	10/31/05	4.0000	CP-DISC-WFB-WF	11/25/05	5,000,000.00	4,986,111.11	4.067	MATURED	13,888.89	13,888.89
34575	11/23/05	3.9800	CP-DISC-WFB-WF	11/25/05	2,080,000.00	2,079,540.09	4.036	MATURED	459.91	459.91
34577	11/28/05	4.0000	CP-DISC-UBS AMERICAS-BA	11/29/05	30,446,000.00	30,442,617.11	4.056	MATURED	3,382.89	3,382.89
34583	11/30/05	4.0200	CP-DISC-UBS AMERICAS-UBS	12/01/05	15,667,000.00	15,665,250.52	4.076	MATURED	1,749.48	1,749.48
34592	12/07/05	4.0000	CP-DISC-UBS AMERICAS-BA	12/08/05	14,808,000.00	14,806,354.67	4.056	MATURED	1,645.33	1,645.33
34576	11/23/05	4.0000	CP-DISC-WFB-WF	12/09/05	4,383,000.00	4,375,208.00	4.063	MATURED	7,792.00	7,792.00
34584	12/01/05	4.0300	CP-DISC-WFB-WF	12/09/05	5,000,000.00	4,995,522.22	4.090	MATURED	4,477.78	4,477.78
34593	12/08/05	4.0700	CP-DISC-UBS AMERICAS-BA	12/09/05	17,215,000.00	17,213,053.75	4.127	MATURED	1,946.25	1,946.25
34594	12/09/05	4.1600	CP-DISC-UBS AMERICAS-BA	12/12/05	7,611,000.00	7,608,361.52	4.219	MATURED	2,638.48	2,638.48

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CITY OF SAN JOSE  
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

10/01/05 THROUGH 12/31/05

SORT KEYS ARE FUND ICC# MATD

FUND: 1 INVESTMENT FUNDS

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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
34595	12/09/05	4.1600	CP-DISC-UBS FIN DEL-JPM	12/12/05	2,797,000.00	2,796,030.97	4.217	MATURED	969.03	969.03
34600	12/12/05	4.2100	CP-DISC-FIRST DATA-CITIG	12/13/05	1,886,000.00	1,885,779.44	4.269	MATURED	220.56	220.56
34602	12/13/05	4.2300	CP-DISC-UBS FIN DEL-BA	12/14/05	2,811,000.00	2,810,669.71	4.289	MATURED	330.29	330.29
34590	12/05/05	4.1100	CP-DISC-WFB-WF	12/15/05	7,000,000.00	6,992,008.33	4.172	MATURED	7,991.67	7,991.67
34608	12/19/05	4.2400	CP-DISC-UBS FIN DEL-UBS	12/20/05	16,944,000.00	16,942,004.37	4.299	MATURED	1,995.63	1,995.63
34611	12/20/05	4.2300	CP-DISC-UBS FIN DEL-JPM	12/21/05	12,151,000.00	12,149,572.26	4.289	MATURED	1,427.74	1,427.74
34612	12/21/05	4.2500	CP-DISC-UBS FIN DEL-BA	12/22/05	12,469,000.00	12,467,527.97	4.310	MATURED	1,472.03	1,472.03
34599	12/12/05	4.2300	CP-DISC-FIRST DATA-CITIG	12/27/05	5,000,000.00	4,991,187.50	4.296	MATURED	8,812.50	8,812.50
34609	12/19/05	4.2200	CP-DISC-UBS FIN DEL-UBS	12/27/05	11,000,000.00	10,989,684.44	4.283	MATURED	10,315.56	10,315.56
34623	12/27/05	4.2600	CP-DISC-UBS FIN DEL-UBS	12/28/05	11,284,000.00	11,282,664.73	4.320	MATURED	1,335.27	1,335.27
34624	12/28/05	4.2600	CP-DISC-UBS FIN DEL-UBS	12/29/05	11,882,000.00	11,880,593.96	4.320	MATURED	1,406.04	1,406.04
34585	12/01/05	4.1900	CP-DISC-UBS FIN DEL-BA	01/03/06	9,957,000.00	9,918,756.82	4.265			35,925.41
34621	12/30/05	4.2800	CP-DISC-UBS FIND DEL-UBS	01/05/06	7,641,000.00	7,635,549.42	4.343			1,816.86
34588	12/02/05	4.3900	CP-DISC-UBS FIN DEL-UBS	05/01/06	4,590,000.00	4,506,041.25	4.534			16,791.75
SUBTOTAL (ICC#) 82 COMMERCIAL PAPER 2.03%(C)			27 DAYS		22,188,000.00	22,060,347.49	4.017		256,720.80	311,254.82
33141	07/02/02	2.4198	WFB MONEY MARKET FUND-01	01/01/06			.000			
SUBTOTAL (ICC#) 97 WFB MONEY MARKET			0 DAYS		.00	.00	.000		.00	.00
32936	01/01/02	3.6282	STATE INVESTMT POOL-CTY	01/01/06	17,700,000.00	17,700,000.00	3.628		151,624.11	151,624.00
33658	10/01/03	3.6282	STATE INVESTMT POOL-RDA	01/17/06	15,013,000.00	15,013,000.00	3.628		137,959.12	137,959.02
SUBTOTAL (ICC#) 99 PASSBOOK & STATE 3.01%(C)			8 DAYS		32,713,000.00	32,713,000.00	3.628		289,583.23	289,583.02
SUBTOTAL (FUND) 1 INVESTMENT FUNDS - ASSETS			381 DAYS		1040030803.00	1036640179.12			8,011,674.79	8,449,716.43
SUBTOTAL (FUND) 1 INVESTMENT FUNDS - NET					1040030803.00	1036640179.12			8,011,674.79	8,449,716.43

FUND STATISTICS		ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE		:1,027,750,851.50	
EARNED INTEREST YIELD THIS PERIOD		: 3.262	.000
WEIGHTED AVG YIELD AT END OF PERIOD		: 3.402	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:		8,480,797.61	



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CITY OF SAN JOSE  
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

10/01/05 THROUGH 12/31/05

SORT KEYS ARE FUND ICC# MATD

FUND: 8 EVERGREEN CREEK

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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
34472	09/01/05	3.3800	UST-BILLS-CSFB	12/01/05	88,400.00	87,644.72	3.457	MATURED	755.28	506.29
34586	12/01/05	3.8600	UST-BILLS-JPM	03/02/06	88,200.00	87,339.41	3.952			293.17
SUBTOTAL (ICC#) 11 TREASURY BILLS			.01%(C)	60 DAYS	88,200.00	87,339.41	3.623		755.28	799.46
SUBTOTAL (FUND) 8 EVERGREEN CREEK			- ASSETS	60 DAYS	88,200.00	87,339.41			755.28	799.46
SUBTOTAL (FUND) 8 EVERGREEN CREEK			- NET		88,200.00	87,339.41			755.28	799.46

FUND STATISTICS		ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE	:	87,541.84	
EARNED INTEREST YIELD THIS PERIOD	:	3.623	.000
WEIGHTED AVG YIELD AT END OF PERIOD	:	3.952	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:		293.17	

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CITY OF SAN JOSE  
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

10/01/05 THROUGH 12/31/05

SORT KEYS ARE FUND ICC# MATD

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FUND: 33 Reassessment Revenue Bonds, 94A

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
34473	09/01/05	3.3800	UST-BILLS-CSFB	12/01/05	17,600.00	17,449.63	3.457	MATURED	150.37	100.80
34587	12/01/05	3.8600	UST-BILLS-JPM	03/02/06	17,800.00	17,626.32	3.952			59.17
SUBTOTAL (ICC#) 11 TREASURY BILLS			.00%(C)	61 DAYS	17,800.00	17,626.32	3.625		150.37	159.97
SUBTOTAL (FUND) 33 Reassessment Revenu-			ASSETS	61 DAYS	17,800.00	17,626.32			150.37	159.97
SUBTOTAL (FUND) 33 Reassessment Revenu-			NET		17,800.00	17,626.32			150.37	159.97

FUND STATISTICS	ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE	: 17,509.17	
EARNED INTEREST YIELD THIS PERIOD	: 3.625	.000
WEIGHTED AVG YIELD AT END OF PERIOD	: 3.952	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:	59.17	

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CITY OF SAN JOSE  
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

10/01/05 THROUGH 12/31/05

SORT KEYS ARE FUND ICC# MATD

FUND: 34 CSJ/CSC Jt Pwr

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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
34459	08/24/05	3.5500	FHLB-DISC-CITIG	10/26/05	208,000.00	206,707.80	3.622	MATURED	1,292.20	512.78
34494	09/28/05	3.6300	FHLB-DISC-JPM	11/14/05	527,000.00	524,502.46	3.698	MATURED	2,497.54	2,338.12
34535	10/26/05	3.9300	FHLB-DISC-BA	12/28/05	215,000.00	213,521.34	4.012	MATURED	1,478.66	1,478.66
34561	11/14/05	3.9600	FHLB-DISC-CITIG	01/27/06	529,000.00	524,693.94	4.048			2,793.12
34616	12/28/05	4.0000	FHLB-DISC-CITIG	02/10/06	216,100.00	215,043.51	4.075			96.04
SUBTOTAL (ICC#) 43 FHLB DISCOUNT NO			.07%(C)	31 DAYS	745,100.00	739,737.45	3.889		5,268.40	7,218.72
SUBTOTAL (FUND) 34 CSJ/CSC Jt Pwr			- ASSETS	31 DAYS	745,100.00	739,737.45			5,268.40	7,218.72
SUBTOTAL (FUND) 34 CSJ/CSC Jt Pwr			- NET		745,100.00	739,737.45			5,268.40	7,218.72
FUND STATISTICS				ASSETS	LIABILITIES					
AVERAGE DAILY INVESTMENT BALANCE				:	736,338.38					
EARNED INTEREST YIELD THIS PERIOD				:	3.889	.000				
WEIGHTED AVG YIELD AT END OF PERIOD				:	4.056	.000				
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:				:	2,889.16					

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CITY OF SAN JOSE  
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

10/01/05 THROUGH 12/31/05

SORT KEYS ARE FUND ICC# MATD

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FUND: 40 '97 Community Facility Dist.1

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
34457	08/19/05	3.4500	FHLB-DISC-CITIG	10/28/05	441,000.00	438,041.63	3.522	MATURED	2,958.37	1,141.09
34495	09/28/05	3.6300	FHLB-DISC-JPM	11/14/05	101,000.00	100,521.34	3.698	MATURED	478.66	448.11
34536	10/28/05	3.9300	FHLB-DISC-BA	12/28/05	443,000.00	440,049.99	4.011	MATURED	2,950.01	2,950.01
34562	11/14/05	3.9600	FHLB-DISC-CITIG	01/27/06	99,000.00	98,194.14	4.048			522.72
34617	12/28/05	4.0000	FHLB-DISC-CITIG	02/10/06	444,900.00	442,724.93	4.075			197.73
SUBTOTAL (ICC#) 43 FHLB DISCOUNT NO			.05%(C)	38 DAYS	543,900.00	540,919.07	3.872		6,387.04	5,259.66
SUBTOTAL (FUND) 40 '97 Community Facil- ASSETS				38 DAYS	543,900.00	540,919.07			6,387.04	5,259.66
SUBTOTAL (FUND) 40 '97 Community Facil- NET					543,900.00	540,919.07			6,387.04	5,259.66

FUND STATISTICS		ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE	:	538,884.03	
EARNED INTEREST YIELD THIS PERIOD	:	3.872	.000
WEIGHTED AVG YIELD AT END OF PERIOD	:	4.070	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:		720.45	

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CITY OF SAN JOSE  
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY  
10/01/05 THROUGH 12/31/05  
SORT KEYS ARE FUND ICC# MATD  
FUND: 47 RDA 2003 A & B REV BDS

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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
33642	09/25/03	2.2200	WFB MONEY MARKET FUND-47	01/01/06			.000			
SUBTOTAL (ICC#) 97 WFB MONEY MARKET				0 DAYS	.00	.00	.000		.00	.00
33682	11/13/03	3.6282	STATE INVESTMT POOL-47A	01/13/06			3.628		27,609.79	27,609.77
33683	11/13/03	3.5500	STATE INVESTMT POOL-47B	01/30/06			.000			
SUBTOTAL (ICC#) 99 PASSBOOK & STATE				0 DAYS	.00	.00	3.628		27,609.79	27,609.77
SUBTOTAL (FUND) 47 RDA 2003 A & B REV - ASSETS				0 DAYS	.00	.00			27,609.79	27,609.77
SUBTOTAL (FUND) 47 RDA 2003 A & B REV - NET					.00	.00			27,609.79	27,609.77

FUND STATISTICS		ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE	:	3,019,135.00	
EARNED INTEREST YIELD THIS PERIOD	:	3.628	.000
WEIGHTED AVG YIELD AT END OF PERIOD	:	.000	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:		-1.16	

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CITY OF SAN JOSE  
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY  
10/01/05 THROUGH 12/31/05  
SORT KEYS ARE FUND ICC# MATD  
FUND: 49 RDA TABS SERIES 2003

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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
34560	11/14/05	3.8700	FHLB-DISC-CITIG	11/29/05	24,446,000.00	24,406,580.83	3.930	MATURED	39,419.17	39,419.17
34551	11/04/05	3.9000	FHLB-DISC-CITIG	12/02/05	25,000,000.00	24,924,166.67	3.966	MATURED	75,833.33	75,833.33
34589	12/02/05	3.9400	FHLB-DISC-CITIG	12/12/05	25,027,000.00	24,999,609.34	3.999	MATURED	27,390.66	27,390.66
34578	11/29/05	3.9800	FHLB-DISC-BA	12/14/05	24,487,000.00	24,446,392.39	4.042	MATURED	40,607.61	40,607.61
34598	12/12/05	4.1500	FHLB-DISC-CITIG	01/19/06	25,137,000.00	25,026,885.98	4.226		57,954.75	57,954.75
34603	12/14/05	4.2000	FHLB-DISC-BA	02/09/06	24,651,000.00	24,487,070.85	4.287		51,767.10	51,767.10
SUBTOTAL (ICC#) 43 FHLB DISCOUNT NO 4.55%(C)			29 DAYS	49,788,000.00	49,513,956.83	4.078		183,250.77	292,972.62	
34506	09/30/05	3.7200	REPO-BW	10/05/05	61,999,147.51	61,999,147.51	3.772	MATURED	32,032.89	25,626.31
34515	10/05/05	3.7200	REPO-BW	10/13/05	49,153,458.40	49,153,458.40	3.772	MATURED	40,633.53	40,633.53
34523	10/13/05	3.7200	REPO-BW	10/21/05	49,194,091.93	49,194,091.93	3.772	MATURED	40,667.12	40,667.12
34533	10/21/05	3.7200	REPO-BW	10/31/05	49,234,759.05	49,234,759.05	3.772	MATURED	50,875.92	50,875.92
34543	10/31/05	3.7200	REPO-BW	11/04/05	49,285,634.97	49,285,634.97	3.772	MATURED	20,371.40	20,371.40
34553	11/04/05	3.7200	REPO-BW	11/14/05	24,381,839.70	24,381,839.70	3.772	MATURED	25,194.57	25,194.57
SUBTOTAL (ICC#) 61 REPURCHASE AGREE			0 DAYS	.00	.00	3.772		209,775.43	203,368.85	
33752	12/22/03	2.2200	WFB MONEY MARKET FUND-49	01/01/06			.000			
SUBTOTAL (ICC#) 97 WFB MONEY MARKET			0 DAYS	.00	.00	.000		.00	.00	
SUBTOTAL (FUND) 49 RDA TABS SERIES 200- ASSETS			29 DAYS	49,788,000.00	49,513,956.83			393,026.20	496,341.47	
SUBTOTAL (FUND) 49 RDA TABS SERIES 200- NET				49,788,000.00	49,513,956.83			393,026.20	496,341.47	
FUND STATISTICS				ASSETS	LIABILITIES					
AVERAGE DAILY INVESTMENT BALANCE				:	49,891,933.41					
EARNED INTEREST YIELD THIS PERIOD				:	3.947	.000				
WEIGHTED AVG YIELD AT END OF PERIOD				:	4.256	.000				
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:				:	109,721.85					
GRAND TOTAL			100.00%(C)	365 DAYS	1091213803.00	1087539758.20	3.295	8,444,871.87	8,987,105.48	

## **SECTION C**

### **TIME DEPOSIT BANK DISTRIBUTION REPORT**

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





**CITY OF SAN JOSE: TIME DEPOSIT BANK DISTRIBUTION  
AS OF 12-31-05**

**There are no time deposits outstanding as of 12-31-05.**



## **SECTION D**

### **MARKET VALUE OF PORTFOLIO**

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



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CITY OF SAN JOSE  
TREASURY DIVISION  
INVESTMENT INVENTORY WITH MARKET VALUE

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(RPTMKT)

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INVESTMENTS OUTSTANDING AS OF 12/31/05  
MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR PRICE	INT SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 33869	USTN-CSFB 04/14/04 03/31/06	912828CD0	1365	1	1.5000	4,815,000.00	4,784,906.25	18,453.09		22,570.31
			180	100	2.0720	4,762,335.94	99.37500000000		SUNGARD	
A 32605	USTN-SSB 05/15/01 05/15/06	9128276X5	1365	1	4.6250	5,000,000.00	5,004,687.50	30,024.17		71,875.00
			400	100	4.9320	4,932,812.50	100.0937500000		SUNGARD	
A 32608	USTN-BA 05/16/01 05/15/06	9128276X5	1365	1	4.6250	2,995,000.00	2,997,807.81	17,984.48		50,189.65
			40	100	4.9870	2,947,618.16	100.0937500000		SUNGARD	
A 32619	USTN-BA 05/17/01 05/15/06	9128276X5	1365	1	4.6250	5,000,000.00	5,004,687.50	30,024.17		91,992.19
			40	100	5.0250	4,912,695.31	100.0937500000		SUNGARD	
A 32629	USTN-UBC 05/29/01 05/15/06	9128276X5	1365	1	4.6250	2,037,000.00	2,038,909.69	12,231.85		37,238.91
			445	100	5.0240	2,001,670.78	100.0937500000		SUNGARD	
A 33732	USTN-MISCH 12/12/03 05/15/06	912828AY6	1365	1	2.0000	10,000,000.00	9,915,625.00	25,966.85		
			320	100	2.1640	9,961,328.13	99.15625000000		SUNGARD	-45,703.13
A 33733	USTN-UBC 12/12/03 08/15/06	912828BF6	1365	1	2.3750	5,000,000.00	4,939,062.50	44,853.94		
			445	100	2.3180	5,007,226.56	98.78125000000		SUNGARD	-68,164.06
A 33734	USTN-UBS 12/15/03 08/15/06	912828BF6	1365	1	2.3750	5,000,000.00	4,939,062.50	44,853.94		
			441	100	2.2110	5,021,093.75	98.78125000000		SUNGARD	-82,031.25
A 33738	USTN-BOCM 12/16/03 08/15/06	912828BF6	1365	1	2.3750	5,000,000.00	4,939,062.50	44,853.94		
			42	100	2.2140	5,020,703.13	98.78125000000		SUNGARD	-81,640.63
A 33735	USTN-GILFD 12/15/03 11/15/06	912828BP4	1365	1	2.6250	10,000,000.00	9,846,875.00	34,081.49		
			186	100	2.3520	10,076,562.50	98.46875000000		SUNGARD	-229,687.50
A 33748	USTN-CSFB 12/18/03 11/15/06	912828BP4	1365	1	2.6250	5,000,000.00	4,923,437.50	17,040.75		
			180	100	2.3370	5,040,234.38	98.46875000000		SUNGARD	-116,796.88
A 33747	USTN-MISCH 12/18/03 11/15/07	912828AN0	1365	1	3.0000	5,000,000.00	4,875,000.00	19,475.14		
			320	100	2.7450	5,046,875.00	97.50000000000		SUNGARD	-171,875.00
A 33750	USTN-BOCM 12/19/03 11/15/07	912828AN0	1365	1	3.0000	5,089,000.00	4,961,775.00	19,821.80		
			42	100	2.7480	5,136,113.01	97.50000000000		SUNGARD	-174,338.01
SUBTOTAL (Inv Type) 12 TREASURY NOTES			6.75%(M)		2.8835	69,936,000.00	69,170,898.75	359,665.61		273,866.06
					2.8979	69,867,269.15	98.90599800000			-970,236.46
A 34169	FHLB-GILFD 01/26/05 01/06/06	3133X5BJ6	1365	1	1.7000	5,000,000.00	4,998,437.50	20,069.44		63,714.50
			186	100	3.1140	4,934,723.00	99.96875000000		SUNGARD	
A 33845	FHLB-CITIG 03/16/04 02/13/06	3133X3DS9	1365	1	2.0000	3,830,000.00	3,818,031.25	29,363.33		
			132	100	1.6820	3,852,711.90	99.68750000000		SUNGARD	-34,680.65
A 32611	FHLB-FTB 05/16/01 02/15/06	3133MD6L2	1365	1	5.3750	5,000,000.00	5,003,125.00	101,527.78		40,156.82
			184	100	5.5520	4,962,968.18	100.0625000000		SUNGARD	
A 32680	FHLB-SSB 06/19/01 02/15/06	3133MD6L2	1365	1	5.3750	5,000,000.00	5,003,125.00	101,527.78		4,575.00
			400	100	5.3800	4,998,550.00	100.0625000000		SUNGARD	
A 33703	FHLB-WF 11/21/03 02/15/06	3133MW2M2	1365	1	2.3750	5,000,000.00	4,987,500.00	44,861.11		
			451	100	2.1600	5,023,250.00	99.75000000000		SUNGARD	-35,750.00
A 33872	FHLB-GILFD 04/15/04 02/15/06	3133MW2M2	1365	1	2.3750	5,000,000.00	4,987,500.00	44,861.11		
			186	100	2.1860	5,016,820.45	99.75000000000		SUNGARD	-29,320.45
A 33888	FHLB-GILFD 04/29/04 02/15/06	3133MW2M2	1365	1	2.3750	5,580,000.00	5,566,050.00	50,065.00		
			186	100	2.3730	5,580,100.35	99.75000000000		SUNGARD	-14,050.35
A 34168	FHLB-GILFD 01/25/05 02/24/06	3133X8AK8	1365	1	2.5000	4,250,000.00	4,236,718.75	37,482.64		16,525.70
			186	100	3.1640	4,220,193.05	99.68750000000		SUNGARD	

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CITY OF SAN JOSE  
TREASURY DIVISION  
INVESTMENT INVENTORY WITH MARKET VALUE

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INVESTMENTS OUTSTANDING AS OF 12/31/05  
MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR PRICE	INT SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 34166	FHLB-UBC 01/25/05 03/13/06	3133X8H70	1365	1	2.5000	10,000,000.00	9,959,375.00	75,000.00		34,457.78
A 33633	FHLB-BOCM 09/16/03 03/15/06	3133MVHK2	1365	1	2.5000	5,000,000.00	4,978,125.00	36,805.56	SUNGARD	
A 33634	FHLB-UBC 09/16/03 03/15/06	3133MVHK2	1365	1	2.5000	5,000,000.00	4,978,125.00	36,805.56	SUNGARD	-63,375.00
A 33652	FHLB-BOCM 10/15/03 03/15/06	3133MVHK2	1365	1	2.5000	2,855,000.00	2,842,509.38	21,015.97	SUNGARD	
A 33832	FHLB-BOCM 03/23/04 03/23/06	3133X4M24	1365	1	2.0200	3,000,000.00	2,983,125.00	16,496.67	SUNGARD	
A 33864	FHLB-CALL-BOCM 04/27/04 04/27/06	3133X5XT0	1365	1	2.1000	5,000,000.00	4,960,937.50	18,666.67	SUNGARD	
A 32657	FHLB-SSB 06/11/01 05/15/06	3133MEU66	1365	1	5.3750	5,000,000.00	5,014,062.50	34,340.28	SUNGARD	
A 33723	FHLB-MISCH 12/05/03 05/15/06	3133MYRT6	1365	1	2.1250	5,000,000.00	4,953,125.00	13,576.39	SUNGARD	5,925.00
A 33873	FHLB-MISCH 04/15/04 05/15/06	3133X6DW3	1365	1	2.0500	6,000,000.00	5,943,750.00	15,716.67	SUNGARD	
A 34084	FHLB-FTB 11/30/04 05/23/06	3133X9J43	1365	1	2.8750	3,310,000.00	3,288,278.13	10,044.93	SUNGARD	
A 34206	FHLB-MISCH 02/25/05 05/23/06	3133X85P3	1365	1	3.0150	5,000,000.00	4,970,312.50	53,600.00	SUNGARD	
A 34530	FHLB-CITIG 10/19/05 05/23/06	3133X9J43	1365	1	2.8750	2,400,000.00	2,384,250.00	7,283.33	SUNGARD	
A 34421	FHLB-FTB 07/15/05 06/08/06	3133XC3V3	1365	1	3.6250	5,000,000.00	4,979,687.50	11,579.86	SUNGARD	
A 33704	FHLB-WF 11/21/03 06/09/06	31339X2X1	1365	1	2.2200	2,375,000.00	2,351,250.00	3,222.08	SUNGARD	
A 33837	FHLB-MISCH 03/10/04 06/15/06	31339XAZ7	1365	1	1.8750	2,645,000.00	2,612,764.06	2,204.17	SUNGARD	
A 34120	FHLB-GILFD 01/06/05 06/16/06	31339XCB8	1365	1	2.0600	5,000,000.00	4,943,750.00	4,291.67	SUNGARD	
A 33861	FHLB-BOCM 04/02/04 06/30/06	3133X53L0	1365	1	2.0100	5,000,000.00	4,937,500.00	25,404.17	SUNGARD	
A 34513	FHLB-MISCH 10/06/05 07/21/06	3133XACS4	1365	1	3.2500	5,000,000.00	4,962,500.00	72,222.23	SUNGARD	
A 34062	FHLB-WF 11/16/04 08/11/06	3133X3GA5	1365	1	2.4300	5,000,000.00	4,934,375.00	47,250.00	SUNGARD	
A 33850	FHLB-UBC 03/22/04 08/15/06	3133X06K0	1365	1	2.3750	920,000.00	907,350.00	8,254.44	SUNGARD	
A 33862	FHLB-MISCH 04/01/04 08/15/06	3133X06K0	1365	1	2.3750	2,250,000.00	2,219,062.50	20,187.50	SUNGARD	
A 34122	FHLB-FTB 01/07/05 08/15/06	3133MQSS4	1365	1	3.5000	5,000,000.00	4,965,625.00	66,111.11	SUNGARD	
A 33795	FHLB-CALL-WF 02/17/04 08/17/06	3133X3NY5	1365	1	2.5000	5,000,000.00	4,934,375.00	46,527.78	SUNGARD	
A 34438	FHLB-WF 07/28/05 08/18/06	3133XCME0	1365	1	4.0000	3,000,000.00	2,987,812.50	52,000.00	SUNGARD	
				100	4.0400	2,999,680.00	99.5937500000			-10,867.50

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CITY OF SAN JOSE  
TREASURY DIVISION  
INVESTMENT INVENTORY WITH MARKET VALUE

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INVESTMENTS OUTSTANDING AS OF 12/31/05  
MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 34550	FHLB-WF 11/03/05 08/18/06	3133XCME0	1365	1	4.0000	16,370,000.00	16,303,496.88	283,746.67	1,661.56
			451	100	4.5300	16,480,086.43	99.59375000000	SUNGARD	
A 34326	FHLB-CITIG 05/11/05 08/28/06	3133XAQL4	1365	1	3.3700	5,000,000.00	4,959,375.00	57,570.83	
			132	100	3.7110	4,978,400.00	99.18750000000	SUNGARD	-19,025.00
A 34554	FHLB-UBS 11/07/05 09/08/06	3133XAUD7	1365	1	3.5000	4,745,000.00	4,707,929.69	52,129.10	6,393.89
			441	100	4.6240	4,728,753.65	99.21875000000	SUNGARD	
A 34556	FHLB-BA 11/07/05 09/12/06	3133XDMB4	1365	1	4.3500	5,000,000.00	4,989,062.50	44,708.33	212.50
			40	100	4.6230	5,000,933.33	99.78125000000	SUNGARD	
A 33836	FHLB-CALL-BOCM 03/15/04 09/15/06	3133X55A2	1365	1	2.0000	5,000,000.00	4,909,375.00	29,444.44	
			42	100	2.0910	4,989,000.00	98.18750000000	SUNGARD	-79,625.00
A 33898	FHLB-UBC 05/14/04 09/15/06	3133X14N4	1365	1	2.8750	5,000,000.00	4,939,062.50	42,326.39	
			445	100	3.1000	4,974,713.70	98.78125000000	SUNGARD	-35,651.20
A 34034	FHLB-WF 10/21/04 09/15/06	3133X14N4	1365	1	2.8750	5,000,000.00	4,939,062.50	42,326.39	
			451	100	2.6220	5,023,200.00	98.78125000000	SUNGARD	-84,137.50
A 34047	FHLB-MISCH 10/28/04 09/15/06	3133X14N4	1365	1	2.8750	5,000,000.00	4,939,062.50	42,326.39	
			320	100	2.6780	5,017,850.00	98.78125000000	SUNGARD	-78,787.50
A 34123	FHLB-MISCH 01/07/05 09/15/06	3133X9UG3	1365	1	3.1250	5,000,000.00	4,946,875.00	46,006.94	
			320	100	3.3110	4,984,900.00	98.93750000000	SUNGARD	-38,025.00
A 34135	FHLB-GILFD 01/10/05 09/15/06	3133X9UG3	1365	1	3.1250	6,100,000.00	6,035,187.50	56,128.47	
			186	100	3.3300	6,079,788.87	98.93750000000	SUNGARD	-44,601.37
A 34367	FHLB-GILFD 06/16/05 09/29/06	3133XBBQ7	1365	1	3.7500	5,000,000.00	4,965,625.00	47,916.67	
			186	100	3.8650	4,992,553.50	99.31250000000	SUNGARD	-26,928.50
A 34098	FHLB-GILFD 12/15/04 10/16/06	3133X8NZ1	1365	1	2.6250	5,000,000.00	4,920,312.50	27,343.75	
			186	100	3.0940	4,958,343.99	98.40625000000	SUNGARD	-38,031.49
A 34137	FHLB-CITIG 01/12/05 10/16/06	3133X8NZ1	1365	1	2.6250	5,000,000.00	4,920,312.50	27,343.75	
			132	100	3.3480	4,938,550.00	98.40625000000	SUNGARD	-18,237.50
A 34366	FHLB-JPM 06/16/05 10/23/06	3133XBKL8	1365	1	3.8750	5,000,000.00	4,967,187.50	45,208.33	
			325	100	3.8800	4,999,525.15	99.34375000000	SUNGARD	-32,337.65
A 33644	FHLB-BOCM 10/30/03 10/30/06	3133X1L96	1365	1	2.5650	5,000,000.00	4,914,062.50	21,731.25	
			42	100	2.5650	5,000,000.00	98.28125000000	SUNGARD	-85,937.50
A 34548	FHLB-GILFD 11/03/05 11/01/06	3133XDR86	1365	1	4.5000	5,000,000.00	4,990,625.00	37,500.00	
			186	100	4.5810	4,997,350.00	99.81250000000	SUNGARD	-5,475.00
A 33769	FHLB-GILFD 01/15/04 11/15/06	3133X2B46	1365	1	2.7500	5,000,000.00	4,915,625.00	17,569.44	
			186	100	2.3970	5,047,948.97	98.31250000000	SUNGARD	-132,323.97
A 33783	FHLB-CSFB 01/21/04 11/15/06	3133X2B46	1365	1	2.7500	5,000,000.00	4,915,625.00	17,569.44	
			180	100	2.3970	5,047,650.00	98.31250000000	SUNGARD	-132,025.00
A 33899	FHLB-UBC 05/14/04 11/15/06	3133X2B46	1365	1	2.7500	5,000,000.00	4,915,625.00	17,569.44	
			445	100	3.2550	4,939,776.15	98.31250000000	SUNGARD	-24,151.15
A 34099	FHLB-CSFB 12/15/04 11/15/06	3133X9R69	1365	1	3.1250	3,060,000.00	3,017,925.00	12,218.75	
			180	100	3.1840	3,056,634.00	98.62500000000	SUNGARD	-38,709.00
A 34345	FHLB-ZFNB 05/27/05 11/15/06	3133MJUR9	1365	1	4.1250	5,000,000.00	4,973,437.50	26,354.17	
			500	100	3.8180	5,021,633.40	99.46875000000	SUNGARD	-48,195.90
A 34194	FHLB-UBS 02/18/05 11/16/06	3133MTRJ9	1365	1	3.0000	5,000,000.00	4,926,562.50	19,166.67	
			441	100	3.5450	4,954,200.00	98.53125000000	SUNGARD	-27,637.50
A 34328	FHLB-CITIG 05/12/05 11/28/06	3133MJNCO	1365	1	4.5000	5,000,000.00	4,984,375.00	20,625.00	
			132	100	3.8430	5,048,700.00	99.68750000000	SUNGARD	-64,325.00
A 34370	FHLB-GILFD 06/17/05 11/30/06	3133XBVC6	1365	1	3.7500	5,000,000.00	4,956,250.00	16,145.83	
			186	100	3.8570	4,992,309.50	99.12500000000	SUNGARD	-36,059.50

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INVESTMENTS OUTSTANDING AS OF 12/31/05  
MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR PRICE	INT SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 33768	FHLB-WF 01/15/04 12/22/06	31339XQY3	1365	451	1 2.3100	5,000,000.00	4,884,375.00		2,566.67	
A 33774	FHLB-FTB 01/15/04 12/22/06	31339XQY3	1365	184	1 2.3100	5,000,000.00	4,884,375.00		2,566.67	-98,655.00
A 33539	FHLB-BOCM 07/09/03 01/09/07	31339XYP3	1365	42	1 2.0000	5,000,000.00	4,864,062.50	47,777.78	SUNGARD	-98,248.85
A 33770	FHLB-FTB 01/16/04 01/09/07	31339XYP3	1365	184	1 2.0000	5,000,000.00	4,864,062.50	47,777.78	SUNGARD	-135,937.50
A 34275	FHLB-FTB 04/19/05 01/16/07	31339Y3H3	1365	184	1 2.1250	4,000,000.00	3,893,750.00	38,958.33	SUNGARD	-65,537.50
A 34564	FHLB-CSFB 11/15/05 01/23/07	3133XCKF9	1365	180	1 4.0000	5,000,000.00	4,960,937.50	92,222.23	SUNGARD	1,837.50
A 33775	FHLB-FTB 01/16/04 02/06/07	31339YZ47	1365	184	1 2.6500	5,000,000.00	4,887,500.00	53,368.06	SUNGARD	-135,250.00
A 33824	FHLB-WF 02/20/04 02/15/07	3133MW2K6	1365	451	1 2.8750	2,550,000.00	2,497,406.25	27,695.83	SUNGARD	-81,612.75
A 34233	FHLB-GILFD 03/24/05 02/15/07	3133XAN60	1365	186	1 3.3750	4,420,000.00	4,353,700.00	56,355.00	SUNGARD	-10,230.97
A 34251	FHLB-UBC 04/06/05 02/15/07	3133MLRJ6	1365	445	1 4.8750	5,340,000.00	5,345,006.25	98,345.00	SUNGARD	-81,555.15
A 34263	FHLB-GILFD 04/13/05 02/15/07	3133XAN60	1365	186	1 3.3750	2,000,000.00	1,970,000.00	25,500.00	SUNGARD	-10,129.40
A 34323	FHLB-UBC 05/10/05 02/15/07	3133XAN60	1365	445	1 3.3750	3,000,000.00	2,955,000.00	38,250.00	SUNGARD	-17,730.00
A 34567	FHLB-UBC 11/15/05 02/15/07	3133MMXX6	1365	445	1 5.3750	5,000,000.00	5,032,812.50	101,527.78	SUNGARD	-7,837.50
A 33827	FHLB-BOCM 02/27/04 02/28/07	3133X42R1	1365	42	1 2.8350	5,540,000.00	5,420,543.75	53,661.83	SUNGARD	-137,682.85
A 33838	FHLB-GILFD 03/11/04 03/16/07	31339XCA0	1365	186	1 2.4000	1,390,000.00	1,351,775.00	9,730.00	SUNGARD	-47,460.52
A 34050	FHLB-GILFD 11/03/04 03/23/07	3133X5L30	1365	186	1 2.4500	5,385,000.00	5,240,278.13	35,548.48	SUNGARD	-82,973.68
A 34272	FHLB-MISCH 04/19/05 03/23/07	3133X5L30	1365	320	1 2.4500	5,000,000.00	4,865,625.00	33,006.94	SUNGARD	-12,675.00
A 34278	FHLB-MISCH 04/20/05 03/23/07	3133X5L30	1365	320	1 2.4500	5,000,000.00	4,865,625.00	33,006.94	SUNGARD	-8,225.00
A 34305	FHLB-GILFD 05/02/05 04/16/07	31339Y3A8	1365	186	1 2.2150	3,925,000.00	3,802,343.75	39,846.93	SUNGARD	2,009.99
A 34324	FHLB-MISCH 05/10/05 04/16/07	3133MYD61	1365	320	1 2.7800	5,000,000.00	4,878,125.00	28,958.33	SUNGARD	-15,293.36
A 34247	FHLB-MISCH 04/04/05 04/23/07	31339YJS2	1365	320	1 2.4200	2,000,000.00	1,941,250.00	9,142.22	SUNGARD	2,770.00
A 33788	FHLB-MISCH 01/22/04 05/15/07	3133MYRR0	1365	320	1 2.6250	5,000,000.00	4,860,937.50	16,770.83	SUNGARD	-133,712.50
A 33896	FHLB-UBC 05/13/04 05/15/07	3133X6ZJ8	1365	445	1 3.1250	5,000,000.00	4,893,750.00	19,965.28	SUNGARD	-49,320.30
A 34124	FHLB-WF 01/07/05 05/15/07	3133X7C51	1365	451	1 3.5000	3,790,000.00	3,727,228.13	16,949.72	SUNGARD	-64,268.92



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MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE DATE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR PRICE	INT SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 34248	FHLB-WF 04/04/05 05/15/07	3133MNPQ8	1365	451	1 4.8750	2,080,000.00	2,082,600.00	12,956.67	SUNGARD	-34,064.16
A 34304	FHLB-JPM 05/02/05 05/15/07	3133X7C51	1365	325	1 3.5000	5,000,000.00	4,917,187.50	22,361.11	SUNGARD	-43,212.50
A 34619	FHLB-CITIG 12/29/05 05/17/07	3133X6V37	1365	132	1 3.2500	3,525,000.00	3,455,601.56	14,002.09	SUNGARD	-2,388.19
A 34350	FHLB-GILFD 06/02/05 06/08/07	3133XBSU0	1365	186	1 3.8750	5,000,000.00	4,939,062.50	12,378.47	SUNGARD	-73,906.00
A 34382	FHLB-ZFNB 06/23/05 06/08/07	3133XBSU0	1365	500	1 3.8750	10,000,000.00	9,878,125.00	24,756.94	SUNGARD	-127,275.00
A 33840	FHLB-MISCH 03/12/04 06/19/07	31339XKZ6	1365	320	1 2.4000	2,500,000.00	2,417,968.75	2,000.00	SUNGARD	-92,567.39
A 34597	FHLB-CALL-JPM 12/27/05 06/27/07	3133XE4V8	1365	325	1 5.0000	5,000,000.00	4,987,500.00	2,777.78	SUNGARD	-12,500.00
A 33778	FHLB-MISCH 01/20/04 08/06/07	3133MYFS1	1365	320	1 2.9700	5,000,000.00	4,865,625.00	59,812.50	SUNGARD	-168,525.00
A 33651	FHLB-WF 10/15/03 08/15/07	3133MQUV4	1365	451	1 3.7500	5,000,000.00	4,923,437.50	70,833.33	SUNGARD	-183,862.50
A 33670	FHLB-WF 11/04/03 08/15/07	3133X0E88	1365	451	1 3.1250	5,000,000.00	4,875,000.00	59,027.78	SUNGARD	-102,700.00
A 33694	FHLB-BOCM 11/20/03 08/15/07	3133X0E88	1365	42	1 3.1250	5,850,000.00	5,703,750.00	69,062.50	SUNGARD	-158,944.50
A 33700	FHLB-WF 11/21/03 08/15/07	3133X0E88	1365	451	1 3.1250	5,000,000.00	4,875,000.00	59,027.78	SUNGARD	-127,450.00
A 33776	FHLB-WF 01/16/04 08/15/07	3133X0E88	1365	451	1 3.1250	1,500,000.00	1,462,500.00	17,708.33	SUNGARD	-56,475.00
A 34581	FHLB-GILFD 11/29/05 08/15/07	3133XCWV0	1365	186	1 4.2500	5,000,000.00	4,962,500.00	80,277.78	SUNGARD	-3,900.00
A 34580	FHLB-GILFD 11/29/05 09/14/07	3133XCS95	1365	186	1 4.2500	10,000,000.00	9,915,625.00	174,722.22	SUNGARD	-13,265.00
A 33696	FHLB-WF 12/17/03 09/17/07	3133X2KP9	1365	451	1 3.2500	5,000,000.00	4,879,687.50	6,319.44	SUNGARD	-120,312.50
A 34579	FHLB-UBC 11/29/05 10/15/07	3133X5TF5	1365	445	1 2.7700	5,000,000.00	4,834,375.00	29,238.89	SUNGARD	3,025.00
A 33695	FHLB-CITIG 11/20/03 11/15/07	3133MTQB7	1365	132	1 3.5000	5,000,000.00	4,887,500.00	22,361.11	SUNGARD	-175,700.00
A 34153	FHLB-JPM 01/21/05 11/15/07	3133MTQB7	1365	325	1 3.5000	10,000,000.00	9,775,000.00	44,722.22	SUNGARD	-208,164.79
A 33819	FHLB-CALL-WF 03/18/04 12/18/07	3133X4EJ6	1365	451	1 3.3000	5,000,000.00	4,868,750.00	47,208.33	SUNGARD	-131,250.00
A 33841	FHLB-WF 03/29/04 12/28/07	3133X5BH0	1365	451	1 2.7500	2,000,000.00	1,926,250.00	458.33	SUNGARD	-73,750.00
A 33854	FHLB-CALL-WF 03/29/04 12/28/07	3133X5M21	1365	451	1 3.0000	5,000,000.00	4,839,062.50	38,750.00	SUNGARD	-160,937.50
A 34127	FHLB-CALL-JPM 01/14/05 01/14/08	3133XACC9	1365	325	1 4.0000	5,000,000.00	4,928,125.00	92,777.78	SUNGARD	-71,875.00
A 34180	FHLB-CALL-JPM 02/02/05 01/28/08	3133XAGT8	1365	325	1 4.0000	5,000,000.00	4,925,000.00	85,000.00	SUNGARD	-72,550.00

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INVESTMENTS OUTSTANDING AS OF 12/31/05  
MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE DATE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR PRICE	INT SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 33789	FHLB-GILFD 01/22/04 05/15/08	31339X5V2	1365	1	2.6250	5,000,000.00	4,767,187.50	16,770.83		
A 33790	FHLB-WF 01/22/04 05/15/08	31339X5V2	1365	100	3.1090	4,902,886.35	95.34375000000	SUNGARD		-135,698.85
A 33549	FHLB-CALL-WF 07/22/03 07/22/08	31339YD33	1365	100	3.1150	980,339.00	95.34375000000	SUNGARD		-26,901.50
A 33564	FHLB-CALL-WF 07/23/03 07/23/08	31339YFF4	1365	100	3.1000	15,000,000.00	14,418,750.00	205,375.00		
A 33894	FHLB-GILFD 05/10/04 08/15/08	3133X0LJ6	1365	100	3.1000	15,000,000.00	96.12500000000	SUNGARD		-581,250.00
A 33801	FHLB-CSFB 01/29/04 11/14/08	3133X2BZ7	1365	100	3.2000	10,000,000.00	9,634,375.00	140,444.44		
A 33675	FHLB-CALL-FTB 11/28/03 11/28/08	3133X2E92	1365	100	3.2000	10,000,000.00	96.34375000000	SUNGARD		-365,625.00
A 33717	FHLB-CALL-CITIG 12/16/03 12/16/08	3133X2R56	1365	100	3.7500	5,000,000.00	4,881,250.00	70,833.33		
A 34207	FHLB-WF 02/25/05 02/13/09	3133XAN52	1365	100	4.1810	4,916,389.56	97.62500000000	SUNGARD		-35,139.56
A 33796	FHLB-CALL-CITIG 02/27/04 02/27/09	3133X3S61	1365	100	3.6250	5,200,000.00	5,044,000.00	24,086.11		
A 33987	FHLB-CALL-MISCH 09/10/04 02/27/09	3133MYNV5	1365	100	3.5570	5,215,184.00	97.00000000000	SUNGARD		-171,184.00
A 33865	FHLB-CALL-WF 04/30/04 04/30/09	3133X65L6	1365	100	4.1000	5,000,000.00	4,917,187.50	18,791.67		
A 33866	FHLB-CALL-WF 04/30/04 04/30/09	3133X6AW6	1365	100	4.1000	5,000,000.00	98.34375000000	SUNGARD		-82,812.50
			451	100	4.0000	5,000,000.00	4,903,125.00	8,333.33		
			132	100	4.0000	5,000,000.00	98.06250000000	SUNGARD		-96,875.00
			451	100	3.8750	5,000,000.00	4,879,687.50	176,527.79		
			451	100	3.8750	4,975,390.28	97.59375000000	SUNGARD		-83,862.50
			132	100	4.0000	5,000,000.00	4,884,375.00	68,888.89		
			320	100	4.0000	5,000,000.00	97.68750000000	SUNGARD		-115,625.00
			320	100	4.0000	5,000,000.00	4,884,375.00	18,888.89		
			320	100	4.0540	4,989,050.00	97.68750000000	SUNGARD		-104,675.00
			451	100	4.1250	3,005,000.00	2,940,204.69	21,003.70		
			451	100	4.1250	3,005,000.00	97.84375000000	SUNGARD		-64,795.31
			451	100	4.1500	2,000,000.00	1,958,125.00	14,063.89		
			451	100	4.1500	2,000,000.00	97.90625000000	SUNGARD		-41,875.00
SUBTOTAL (Inv Type) 22 FEDERAL HOME LOAN BANKS 54.76%(M)					3.2141	569,690,000.00	560,976,334.40	4,944,743.72		255,792.74
					3.4218	568,523,189.42	98.47045500000			-7,174,670.11
A 33637	FNMA-UBC 09/16/03 03/17/06	3136F3CR5	1365	100	2.4100	5,000,000.00	4,978,125.00	34,811.11		
A 33870	FNMA-BOCM 04/15/04 04/15/06	31359MQZ9	1365	100	2.1380	5,032,970.10	99.56250000000	SUNGARD		-54,845.10
A 33663	FNMA-WF 10/28/03 10/24/06	3136F4PP3	1365	100	2.1250	5,000,000.00	4,965,625.00	22,430.56		
A 33859	FNMA-MISCH 03/30/04 11/28/06	3136F3UD6	1365	100	2.2310	4,989,700.00	99.31250000000	SUNGARD		-24,075.00
A 33847	FNMA-GILFD 03/18/04 12/12/06	3136F3VL7	1365	100	2.7500	5,000,000.00	4,921,875.00	25,590.28		
A 33711	FNMA-CALL-CITIG 12/15/03 12/15/06	3136F4A79	1365	100	2.7500	5,000,000.00	98.43750000000	SUNGARD		-78,125.00
A 33715	FNMA-CALL-UBC 12/15/03 12/15/06	3136F4A79	1365	100	2.5000	2,965,000.00	2,906,626.56	6,794.79		
A 33772	FNMA-UBS 01/16/04 12/19/06	3136F3WB8	1365	100	2.1030	2,995,266.68	98.03125000000	SUNGARD		-88,640.12
			186	100	2.2500	5,000,000.00	4,885,937.50	5,937.50		
			186	100	2.0880	5,021,405.20	97.71875000000	SUNGARD		-135,467.70
			132	100	3.0700	5,000,000.00	4,906,250.00	6,822.22		
			132	100	3.0700	5,000,000.00	98.12500000000	SUNGARD		-93,750.00
			445	100	3.0700	5,000,000.00	4,906,250.00	6,822.22		
			445	100	3.0700	5,000,000.00	98.12500000000	SUNGARD		-93,750.00
			441	100	2.4500	5,000,000.00	4,892,187.50	4,083.33		
			441	100	2.4560	4,999,100.00	97.84375000000	SUNGARD		-106,912.50

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CITY OF SAN JOSE  
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INVESTMENTS OUTSTANDING AS OF 12/31/05  
MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE DATE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 33767	FNMA-GILFD 01/15/04 12/26/06	3136F3YX8	1365	1	2.1000	5,000,000.00	4,873,437.50	1,458.33	
A 33849	FNMA-UBC 03/22/04 12/29/06	3136F3G91	1365	1	2.1250	650,000.00	633,546.88	SUNGARD 76.74	-80,712.50
A 33677	FNMA-UBC 11/10/03 01/24/07	3136F2G44	1365	1	3.2000	5,000,000.00	4,918,750.00	69,777.78	
A 34002	FNMA-CALL-GILFD 09/28/04 09/07/07	3136F6BF5	1365	1	3.3750	5,000,000.00	4,890,625.00	SUNGARD 53,437.50	-81,250.00
A 33785	FNMA-UBS 01/22/04 01/02/08	3136F3J56	1365	1	2.6200	5,000,000.00	4,800,000.00	SUNGARD 65,136.11	-106,250.00
A 33665	FNMA-WF 10/29/03 03/17/08	3136F3CT1	1365	1	3.2500	5,500,000.00	5,329,843.75	SUNGARD 51,638.89	-129,750.00
A 33786	FNMA-GILFD 01/22/04 03/17/08	3136F3CT1	1365	1	3.2500	5,000,000.00	4,845,312.50	SUNGARD 46,944.44	-139,796.25
A 33545	FNMA-UBC 06/30/03 06/30/08	3136F3C87	1365	1	2.7500	15,000,000.00	14,310,937.50	SUNGARD 1,145.83	-689,062.50
A 33797	FNMA-BOCM 01/29/04 08/15/08	31359MSQ7	1365	1	3.2500	5,000,000.00	4,820,312.50	SUNGARD 61,388.89	-198,837.50
A 33798	FNMA-MISCH 01/29/04 12/15/08	31359MTR4	1365	1	3.3750	5,000,000.00	4,818,750.00	SUNGARD 7,500.00	-199,650.00
A 33800	FNMA-CITIG 01/29/04 12/15/08	31359MTR4	1365	1	3.3750	5,000,000.00	4,818,750.00	SUNGARD 7,500.00	-137,150.00
A 33877	FNMA-WF 04/29/04 04/29/09	3136F5UT6	1365	1	4.0000	5,000,000.00	4,889,062.50	SUNGARD 34,444.44	-110,937.50
A 33983	FNMA-CALL-GILFD 09/30/04 09/30/09	3136F6DQ9	1365	1	4.5000	4,795,000.00	4,721,576.56	SUNGARD 54,543.13	-72,674.22
SUBTOTAL (Inv Type) 23 FEDERAL NAT MORTGAGE AS 10.35%(M)					2.9645	108,910,000.00	106,033,781.25	568,284.09	.00
					2.9717	108,859,201.37	97.35908700000		-2,825,420.12
A 33880	FFCB-MISCH 04/20/04 04/05/06	31331TY1	1365	1	1.7000	5,000,000.00	4,962,500.00	SUNGARD 20,305.56	15,577.75
A 33881	FFCB-GILFD 04/20/04 04/19/06	31331TC33	1365	1	2.0000	6,635,000.00	6,585,237.50	SUNGARD 26,540.00	-18,569.67
A 32683	FFCB-CSFB 06/20/01 06/15/06	31331LKB3	1365	1	5.5000	5,000,000.00	5,018,750.00	SUNGARD 12,222.22	-2,520.00
A 34138	FFCB-UBC 01/12/05 10/02/06	31331TGN5	1365	1	2.3750	5,000,000.00	4,915,625.00	SUNGARD 29,357.64	-7,931.15
A 34035	FFCB-GILFD 10/21/04 10/20/06	31331SDE0	1365	1	2.6250	5,000,000.00	4,918,750.00	SUNGARD 25,885.42	-73,907.34
A 33730	FFCB-MISCH 12/11/03 12/11/06	31331TML2	1365	1	2.9000	5,000,000.00	4,910,937.50	SUNGARD 8,055.56	-107,762.50
A 33782	FFCB-WF 01/21/04 12/18/06	31331TNG2	1365	1	2.7500	4,315,000.00	4,232,745.31	SUNGARD 4,285.03	-121,952.69
A 34151	FFCB-GILFD 01/21/05 01/05/07	31331SLD3	1365	1	3.3750	5,000,000.00	4,931,250.00	SUNGARD 82,500.00	-71,275.00

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MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE DATE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 33851	FFCB-UBC 03/23/04 01/16/07	31331QZ75	1365	445	1 2.2500	1,550,000.00	1,510,765.63	15,984.38	
				100	2.0500	1,558,416.50	97.46875000000	SUNGARD	-47,650.87
A 34566	FFCB-UBC 11/15/05 03/22/07	31331SVC4	1365	445	1 3.8000	2,000,000.00	1,977,500.00	20,900.00	1,940.00
				100	4.7400	1,986,748.89	98.87500000000	SUNGARD	
A 34277	FFCB-MISCH 04/20/05 03/28/07	31331SUS0	1365	320	1 4.0000	5,000,000.00	4,954,687.50	51,666.67	
				100	3.7990	5,018,750.00	99.09375000000	SUNGARD	-64,062.50
A 34322	FFCB-GILFD 05/10/05 03/28/07	31331SUS0	1365	186	1 4.0000	5,000,000.00	4,954,687.50	51,666.67	
				100	3.8870	5,010,164.50	99.09375000000	SUNGARD	-55,477.00
A 34565	FFCB-UBC 11/15/05 03/28/07	31331SUS0	1365	445	1 4.0000	2,030,000.00	2,011,603.13	20,976.67	1,395.63
				100	4.7400	2,020,808.61	99.09375000000	SUNGARD	
A 34279	FFCB-GILFD 04/20/05 04/13/07	31331SUC5	1365	186	1 3.9000	5,000,000.00	4,946,875.00	42,250.00	
				100	3.8240	5,007,147.50	98.93750000000	SUNGARD	-60,272.50
A 34281	FFCB-WF 04/26/05 04/26/07	31331SVK6	1365	451	1 3.7500	5,000,000.00	4,935,937.50	33,854.17	
				100	3.8600	4,989,500.00	98.71875000000	SUNGARD	-53,562.50
A 34157	FFCB-WF 01/21/05 09/04/07	31331TVJ7	1365	451	1 2.7000	2,500,000.00	2,418,750.00	21,937.50	
				100	3.4670	2,452,325.00	96.75000000000	SUNGARD	-33,575.00
A 33853	FFCB-CSFB 03/26/04 09/17/07	31331TYF2	1365	180	1 2.6250	5,000,000.00	4,832,812.50	37,916.67	
				100	2.3680	5,042,550.00	96.65625000000	SUNGARD	-209,737.50
A 33773	FFCB-WF 02/09/04 11/09/07	31331TQP9	1365	451	1 3.0000	5,000,000.00	4,848,437.50	59,166.67	
				100	3.0000	5,000,000.00	96.96875000000	SUNGARD	-151,562.50
A 33787	FFCB-MISCH 01/22/04 12/18/07	31331TNT4	1365	320	1 3.1000	5,000,000.00	4,850,000.00	5,597.22	
				100	2.9530	5,026,800.00	97.00000000000	SUNGARD	-176,800.00
A 33856	FFCB-CALL-GILFD 03/29/04 03/17/08	31331TWH0	1365	186	1 3.2400	3,000,000.00	2,907,187.50	28,080.00	
				100	3.2480	2,999,062.50	96.90625000000	SUNGARD	-91,875.00
A 34126	FFCB-CALL-WF 01/10/05 11/30/09	31331SHJ5	1365	451	1 4.1500	2,150,000.00	2,096,250.00	7,683.26	
				100	4.2130	2,143,953.13	97.50000000000	SUNGARD	-47,703.13
SUBTOTAL (Inv Type) 27 FEDERAL FARM CREDIT BAN 8.56%(M)					3.1865	89,180,000.00	87,721,289.07	606,831.31	18,913.38
					3.2781	89,120,362.54	98.36430700000		-1,396,196.85
A 32666	FHLMC-FTB 06/12/01 02/14/06	3134A0VB5	1365	184	1 5.9000	9,275,000.00	9,286,593.75	208,249.51	
				100	5.4250	9,453,865.03	100.12500000000	SUNGARD	-167,271.28
A 33503	FHLMC-WF 06/04/03 12/04/06	3128X1GF8	1365	451	1 2.2500	10,000,000.00	9,778,125.00	16,875.00	
				100	2.2500	10,000,000.00	97.78125000000	SUNGARD	-221,875.00
A 33517	FHLMC-UBC 06/11/03 06/11/07	3128X1JN8	1365	445	1 2.4000	5,000,000.00	4,837,500.00	6,666.67	
				100	2.4000	5,000,000.00	96.75000000000	SUNGARD	-162,500.00
A 33508	FHLMC-CALL-WF 05/30/03 05/30/08	3128X1HM2	1365	451	1 2.6500	5,000,000.00	4,764,062.50	11,409.72	
				100	2.6500	5,000,000.00	95.28125000000	SUNGARD	-235,937.50
SUBTOTAL (Inv Type) 30 FED HOME LOAN MORTGAGE 2.80%(M)					3.5149	29,275,000.00	28,666,281.25	243,200.90	.00
					3.3625	29,453,865.03	97.92068700000		-787,583.78
A 34203	FFCB-DISC-BA 02/23/05 02/15/06	313313TC2	1365	40	1 3.1600	1,081,000.00	1,075,405.83	.00	28,280.77
				100	3.2810	1,047,125.06	99.48250000000	SUNGARD	
A 34363	FFCB-DISC-UBS 06/14/05 03/01/06	313313TS7	1365	441	1 3.4600	2,480,000.00	2,463,173.20	.00	45,145.64
				100	3.5790	2,418,027.56	99.32150000000	SUNGARD	

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INVEST NUMBER	DESCRIPTION PURCHASE DATE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS	
A 34563	FFCB-DISC-UBS 11/14/05 05/26/06	313313XG8	1365 441	100	4.2500 4.4040	7,625,000.00 7,451,266.49	7,489,560.94 98.22375000000	.00 SUNGARD	38,294.45	
A 34349	FFCB-DISC-CSFB 06/02/05 06/01/06	313313XN3	1365 180	100	3.4100 3.5490	5,148,000.00 4,970,502.68	5,051,479.29 98.12508333333	.00 SUNGARD	80,976.61	
A 34507	FFCB-DISC-BA 10/03/05 07/17/06	313313ZL5	1365 40	100	4.0300 4.1900	760,000.00 735,582.68	740,993.88 97.49919444444	.00 SUNGARD	5,411.20	
A 34591	FFCB-DISC-BA 12/05/05 08/29/06	313313D70	1365 40	100	4.4000 4.5780	6,888,000.00 6,663,221.60	6,675,390.40 96.91333333333	.00 SUNGARD	12,168.80	
SUBTOTAL (Inv Type) 42 FFCB DISCOUNT NOTES					2.29%(M)	3.9756 4.1284	23,982,000.00 23,285,726.07	23,496,003.54 97.97349500000	.00	210,277.47
A 34152	FHLB-DISC-BA 01/21/05 01/04/06	313385RJ7	1365 40	100	2.9600 3.0670	10,000,000.00 9,713,866.67	10,000,000.00 100.000000000	.00 SUNGARD	286,133.33	
A 34144	FHLB-DISC-BA 01/19/05 01/10/06	313385RQ1	1365 40	100	2.9500 3.0580	1,170,000.00 1,135,868.50	1,168,903.13 99.90625000000	.00 SUNGARD	33,034.63	
A 34175	FHLB-DISC-ZFNB 01/28/05 01/20/06	313385SA5	1365 500	100	2.9800 3.0900	842,000.00 817,117.50	840,421.25 99.81250000000	.00 SUNGARD	23,303.75	
A 34181	FHLB-DISC-WF 02/08/05 01/27/06	313385SH0	1365 451	100	3.0400 3.1530	108,000.00 104,780.64	107,696.25 99.71875000000	.00 SUNGARD	2,915.61	
A 34610	FHLB-DISC-CITIG 12/19/05 01/30/06	313385SL1	1365 132	100	4.1300 4.2080	28,600,000.00 28,462,195.67	28,510,625.00 99.68750000000	.00 SUNGARD	48,429.33	
A 34253	FHLB-DISC-BA 04/08/05 03/27/06	313385UU8	1365 40	100	3.4600 3.6000	2,816,000.00 2,720,460.94	2,788,720.00 99.03125000000	.00 SUNGARD	68,259.06	
A 34252	FHLB-DISC-BA 04/07/05 03/31/06	313385UY0	1365 40	100	3.4400 3.5800	1,149,000.00 1,109,693.99	1,137,150.94 98.96875000000	.00 SUNGARD	27,456.95	
A 34258	FHLB-DISC-BA 04/11/05 03/31/06	313385UY0	1365 40	100	3.4900 3.6320	5,000,000.00 4,828,408.33	4,948,437.50 98.96875000000	.00 SUNGARD	120,029.17	
A 34306	FHLB-DISC-BA 05/02/05 04/26/06	313385VY9	1365 40	100	3.4000 3.5370	2,663,000.00 2,573,212.52	2,627,215.94 98.65625000000	.00 SUNGARD	54,003.42	
A 34357	FHLB-DISC-FTB 06/08/05 06/02/06	313385XP6	1365 184	100	3.4300 3.5690	816,000.00 788,088.95	800,700.00 98.12500000000	.00 SUNGARD	12,611.05	
A 34369	FHLB-DISC-CSFB 06/17/05 06/09/06	313385XW1	1365 180	100	3.5400 3.6870	417,000.00 402,361.22	408,920.63 98.06250000000	.00 SUNGARD	6,559.41	
A 34606	FHLB-DISC-BA 12/15/05 12/01/06	313385R57	1365 40	100	4.4500 4.6640	500,000.00 478,306.25	478,593.75 95.71875000000	.00 SUNGARD	287.50	
A 34601	FHLB-DISC-WF 12/13/05 12/07/06	313385S31	1365 451	100	4.4700 4.6890	5,000,000.00 4,777,120.83	4,781,250.00 95.62500000000	.00 SUNGARD	4,129.17	
A 34607	FHLB-DISC-WF 12/16/05 12/08/06	313385S49	1365 451	100	4.4400 4.6560	790,000.00 755,216.30	755,437.50 95.62500000000	.00 SUNGARD	221.20	
SUBTOTAL (Inv Type) 43 FHLB DISCOUNT NOTES					5.79%(M)	3.7875 3.8989	59,871,000.00 58,666,698.31	59,354,071.89 99.13659700000	.00	687,373.58
A 34531	BA-JP MORGAN-JPM 10/21/05 04/05/06	4662C1D53	1365 325	100	4.1550 4.2950	857,000.00 840,580.59	847,019.76 98.83544444444	.00 SUNGARD	6,439.17	

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A 34604	BA-BANKAMERICA-BA 12/14/05 06/05/06	06422TF57	1365	1	4.4200	2,234,803.00	2,190,349.04	.00	3,014.50
A 34620	BA-BANKAMERICA-BA 12/29/05 06/19/06	06422TFK4	1365	1	4.4400	6,194,000.00	6,059,662.46	.00	
			40	100	4.5790	2,187,334.54	98.01083333333	SUNGARD	
			40	100	4.5990	6,062,604.61	97.83116666667	SUNGARD	-2,942.15
SUBTOTAL (Inv Type) 52 BA, DOMESTIC			.89%(M)		4.4088	9,285,803.00	9,097,031.26	.00	9,453.67
					4.5661	9,090,519.74	97.96709300000		-2,942.15
A 34605	NCD-WFB-WF 12/15/05 01/10/06	9497P4QB2	1365	1	4.2900	25,000,000.00	24,999,665.29	50,645.83	
			451	100	4.3770	25,000,000.00	99.99866116957	SUNGARD	-334.71
SUBTOTAL (Inv Type) 71 NEGOTIABLE CERT OF DEPO			2.44%(M)		4.2900	25,000,000.00	24,999,665.29	50,645.83	.00
					4.3770	25,000,000.00	99.99866100000		-334.71
A 34585	CP-DISC-UBS FIN DEL-BA 12/01/05 01/03/06	90262DA39	1365	1	4.1900	9,957,000.00	9,954,615.85	.00	35,859.03
A 34621	CP-DISC-UBS FIND DEL-UBS 12/30/05 01/05/06	90262DA54	1365	1	4.2800	7,641,000.00	7,637,340.81	.00	1,791.39
A 34588	CP-DISC-UBS FIN DEL-UBS 12/02/05 05/01/06	90262DE19	1365	1	4.3900	4,590,000.00	4,521,303.00	.00	15,261.75
			441	100	4.3430	7,635,549.42	99.95211111111	SUNGARD	
			441	100	4.5340	4,506,041.25	98.50333333333	SUNGARD	
SUBTOTAL (Inv Type) 82 COMMERCIAL PAPER, DISCO			2.16%(M)		4.2620	22,188,000.00	22,113,259.66	.00	52,912.17
					4.3469	22,060,347.49	99.66315000000		
A 32936	STATE INVESTMT POOL-CTY 01/01/02 01/01/06		1235	1	3.6282	17,700,000.00	17,700,000.00*	-2.19	0.00
A 33658	STATE INVESTMT POOL-RDA 10/01/03 01/17/06		1365	1	3.6282	15,013,000.00	15,013,000.00*	-1.88	0.00
			415	000	3.6282	17,700,000.00	100.0000000000	BOOK	
			415	100	3.6282	15,013,000.00	100.0000000000	BOOK	
SUBTOTAL (Inv Type) 99 PASSBOOK & STATE POOL			3.19%(M)		3.6282	32,713,000.00	32,713,000.00	-4.07	.00
					3.6282	32,713,000.00	100.0000000000		
SUBTOTAL (Fund) 1 INVESTMENT FUNDS			95.26%(M)		3.2932	1040030803.00	1024341616.36	6,773,367.39	1,508,589.07
					3.4273	1036640179.12	98.49146900000		-13,157,384.18

\* MARKET = BOOK LESS PURCHASE INTEREST

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A 34586	UST-BILLS-JPM 12/01/05 03/02/06	912795WR8	1365 325	8 100	3.8600 3.9520	88,200.00 87,339.41	87,657.79 99.38524590164	.00 SUNGARD	318.38
SUBTOTAL (Inv Type) 11 TREASURY BILLS		100.00%(M)			3.8600 3.9520	88,200.00 87,339.41	87,657.79 99.38524600000	.00	318.38
SUBTOTAL (Fund) 8 EVERGREEN CREEK		.01%(M)			3.8600 3.9520	88,200.00 87,339.41	87,657.79 99.38524600000	.00	318.38

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A 34587	UST-BILLS-JPM 12/01/05 03/02/06	912795WR8	1365 325	33 100	3.8600 3.9520	17,800.00 17,626.32	17,690.57 99.38524590164	.00 SUNGARD	64.25	
SUBTOTAL (Inv Type) 11 TREASURY BILLS					100.00%(M)	3.8600 3.9520	17,800.00 17,626.32	17,690.57 99.38524600000	.00	64.25
SUBTOTAL (Fund) 33 Reassessment Revenue Bonds,					.00%(M)	3.8600 3.9520	17,800.00 17,626.32	17,690.57 99.38524600000	.00	64.25



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A 34561	FHLB-DISC-CITIG 11/14/05 01/27/06	313385SH0	1365 132	34 100	3.9600 4.0480	529,000.00 524,693.94	527,512.19 99.71875000000	.00 SUNGARD	2,818.25
A 34616	FHLB-DISC-CITIG 12/28/05 02/10/06	313385SX5	1365 132	34 100	4.0000 4.0750	216,100.00 215,043.51	215,154.56 99.56250000000	.00 SUNGARD	111.05
SUBTOTAL (Inv Type) 43 FHLB DISCOUNT NOTES		100.00%(M)			3.9716 4.0558	745,100.00 739,737.45	742,666.75 99.67343300000	.00	2,929.30
SUBTOTAL (Fund) 34 CSJ/CSC Jt Pwr				.07%(M)	3.9716 4.0558	745,100.00 739,737.45	742,666.75 99.67343300000	.00	2,929.30

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A 34562	FHLB-DISC-CITIG 11/14/05 01/27/06	313385SH0	1365 132	40 100	3.9600 4.0480	99,000.00 98,194.14	98,721.56 99.71875000000	.00 SUNGARD	527.42
A 34617	FHLB-DISC-CITIG 12/28/05 02/10/06	313385SX5	1365 132	40 100	4.0000 4.0750	444,900.00 442,724.93	442,953.56 99.56250000000	.00 SUNGARD	228.63
SUBTOTAL (Inv Type) 43 FHLB DISCOUNT NOTES 100.00%(M)					3.9927 4.0701	543,900.00 540,919.07	541,675.12 99.59094000000	.00	756.05
SUBTOTAL (Fund) 40 '97 Community Facility Dist .05%(M)					3.9927 4.0701	543,900.00 540,919.07	541,675.12 99.59094000000	.00	756.05

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A 33682	STATE INVESTMT POOL-47A 11/13/03 01/13/06		1365 415	47 100	3.6282 3.6282	.00 .00	.00* .000000000000	-1.16 BOOK	0.00
SUBTOTAL (Inv Type) 99 PASSBOOK & STATE POOL					0.0000 .0000	.00 .00	.00 .000000000000	-1.16	.00
SUBTOTAL (Fund) 47 RDA 2003 A & B REV BDS					0.0000 .0000	.00 .00	.00 .000000000000	-1.16	.00

\* MARKET = BOOK LESS PURCHASE INTEREST

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INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 34598	FHLB-DISC-CITIG 12/12/05 01/19/06	313385RZ1	1365 132	49 100	4.1500 4.2260	25,137,000.00 25,026,885.98	25,089,868.13 99.81250000000	.00 SUNGARD	62,982.15
A 34603	FHLB-DISC-BA 12/14/05 02/09/06	313385SW7	1365 40	49 100	4.2000 4.2870	24,651,000.00 24,487,070.85	24,543,151.88 99.56250000000	.00 SUNGARD	56,081.03
SUBTOTAL (Inv Type) 43 FHLB DISCOUNT NOTES					100.00%(M)				
						4.1747 4.2562	49,788,000.00 49,513,956.83	.00	119,063.18
SUBTOTAL (Fund) 49 RDA TABs SERIES 2003					4.62%(M)				
						4.1747 4.2562	49,788,000.00 49,513,956.83	.00	119,063.18
GRAND TOTAL						3.3342 3.4659	1091213803.00 1087539758.20	6,773,366.23	1,631,720.23 -13,157,384.18

## **SECTION E**

### **DETAIL OF INVESTMENT ACTIVITY**

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



\* ACTIVE TRANSACTIONS \*

C I T Y O F S A N J O S E  
T R E A S U R Y D I V I S I O N  
D E T A I L T R A N S A C T I O N R E P O R T - F I X E D I N C O M E  
10/01/05 TO 12/31/05  
S E T T L E M E N T D A T E B A S I S  
F U N D : 1 I N V E S T M E N T F U N D S

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INV #	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TXN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH DATE	/ENTRY	SETTLE	TYP YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
32605	USTN-SSB	1365	05/15/06	11/15/05	INTR	4.625		-115,625.00	
snj101		11/15/05	11/16/05	11/15/05		4.932			115,625.00
32608	USTN-BA	1365	05/15/06	11/15/05	INTR	4.625		-69,259.38	
snj101		11/15/05	11/16/05	11/15/05		4.987			69,259.38
32619	USTN-BA	1365	05/15/06	11/15/05	INTR	4.625		-115,625.00	
snj101		11/15/05	11/16/05	11/15/05		5.025			115,625.00
32629	USTN-UBC	1365	05/15/06	11/15/05	INTR	4.625		-47,105.63	
snj101		11/15/05	11/16/05	11/15/05		5.024			47,105.63
32657	FHLB-SSB	1365	05/15/06	11/15/05	INTR	5.375		-134,375.00	
snj101		11/15/05	11/16/05	11/15/05		5.480			134,375.00
32683	FFCB-CSFB	1365	06/15/06	12/15/05	INTR	5.500		-137,500.00	
snj101		12/15/05	12/16/05	12/15/05		5.401			137,500.00
32936	STATE INVESTMT POOL-CT	1235	01/01/06	12/31/05	INTR	3.628		-151,624.11	
gabriel		12/31/05	01/17/06	12/31/05		3.628			151,624.11
33503	FHLMC-WF	1365	12/04/06	12/04/05	INTR	2.250		-112,500.00	
snj101		12/04/05	12/06/05	12/04/05		2.250			112,500.00
33508	FHLMC-CALL-WF	1365	05/30/08	11/30/05	INTR	2.650		-66,250.00	
snj101		11/30/05	12/01/05	11/30/05		2.650			66,250.00
33517	FHLMC-UBC	1365	06/11/07	12/11/05	INTR	2.400		-60,000.00	
snj101		12/11/05	12/13/05	12/11/05		2.400			60,000.00
33545	FNMA-UBC	1365	06/30/08	12/30/05	INTR	2.750		-206,250.00	
snj101		12/30/05	01/03/06	12/30/05		2.750			206,250.00
33644	FHLB-BOCM	1365	10/30/06	10/30/05	INTR	2.565		-64,125.00	
snj101		10/30/05	11/01/05	10/30/05		2.565			64,125.00
33658	STATE INVESTMT POOL-RD	1365	01/17/06	12/31/05	INTR	3.628		-137,959.12	
gabriel		12/31/05	01/17/06	12/31/05		3.628			137,959.12
33663	FNMA-WF	1365	10/24/06	10/24/05	INTR	2.750		-68,750.00	
snj101		10/24/05	10/25/05	10/24/05		2.750			68,750.00
33675	FHLB-CALL-FTB	1365	11/28/08	11/28/05	INTR	4.100		-102,500.00	
snj101		11/28/05	11/29/05	11/28/05		4.100			102,500.00
33695	FHLB-CITIG	1365	11/15/07	11/15/05	INTR	3.500		-87,500.00	
snj101		11/15/05	11/16/05	11/15/05		3.160			87,500.00
33696	FHLB-WF	1365	09/17/07	12/17/05	INTR	3.250		-81,250.00	
snj101		12/17/05	12/20/05	12/17/05		3.251			81,250.00
33704	FHLB-WF	1365	06/09/06	12/09/05	INTR	2.220		-26,362.50	
snj101		12/09/05	12/12/05	12/09/05		2.365			26,362.50
33711	FNMA-CALL-CITIG	1365	12/15/06	12/15/05	INTR	3.070		-76,750.00	
snj101		12/15/05	12/16/05	12/15/05		3.070			76,750.00
33715	FNMA-CALL-UBC	1365	12/15/06	12/15/05	INTR	3.070		-76,750.00	
snj101		12/15/05	12/16/05	12/15/05		3.070			76,750.00
33717	FHLB-CALL-CITIG	1365	12/16/08	12/16/05	INTR	4.000		-100,000.00	
snj101		12/16/05	12/19/05	12/16/05		4.000			100,000.00
33723	FHLB-MISCH	1365	05/15/06	11/15/05	INTR	2.125		-53,125.00	
snj101		11/15/05	11/16/05	11/15/05		2.573			53,125.00

\* ACTIVE TRANSACTIONS \*

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INV # USER	DESCRIPTION/POOL# MEMO	BANK CASH	BROK DATE	MATURITY /ENTRY	TRADE/ SETTLE	TXN TYP	COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
33730	FFCB-MISCH	1365	12/11/06	12/11/05	INTR	2.900				-72,500.00	
snj101			12/11/05	12/13/05	12/11/05	2.769					72,500.00
33732	USTN-MISCH	1365	05/15/06	11/15/05	INTR	2.000				-100,000.00	
snj101			11/15/05	11/16/05	11/15/05	2.164					100,000.00
33735	USTN-GILFD	1365	11/15/06	11/15/05	INTR	2.625				-131,250.00	
snj101			11/15/05	11/16/05	11/15/05	2.352					131,250.00
33747	USTN-MISCH	1365	11/15/07	11/15/05	INTR	3.000				-75,000.00	
snj101			11/15/05	11/16/05	11/15/05	2.745					75,000.00
33748	USTN-CSFB	1365	11/15/06	11/15/05	INTR	2.625				-65,625.00	
snj101			11/15/05	11/16/05	11/15/05	2.337					65,625.00
33750	USTN-BOCM	1365	11/15/07	11/15/05	INTR	3.000				-76,335.00	
snj101			11/15/05	11/16/05	11/15/05	2.748					76,335.00
33767	FNMA-GILFD	1365	12/26/06	12/26/05	INTR	2.100				-52,500.00	
snj101			12/26/05	01/03/06	12/26/05	2.424					52,500.00
33768	FHLB-WF	1365	12/22/06	12/23/05	INTR	2.310				-28,875.00	
snj101			12/23/05	01/03/06	12/23/05	2.430					28,875.00
33769	FHLB-GILFD	1365	11/15/06	11/15/05	INTR	2.750				-68,750.00	
snj101			11/15/05	11/16/05	11/15/05	2.397					68,750.00
33772	FNMA-UBS	1365	12/19/06	12/19/05	INTR	2.450				-61,250.00	
snj101			12/19/05	12/20/05	12/19/05	2.456					61,250.00
33774	FHLB-FTB	1365	12/22/06	12/23/05	INTR	2.310				-28,875.00	
snj101			12/23/05	01/03/06	12/23/05	2.433					28,875.00
33782	FFCB-WF	1365	12/18/06	12/18/05	INTR	2.750				-59,331.25	
snj101			12/18/05	12/20/05	12/18/05	2.420					59,331.25
33783	FHLB-CSFB	1365	11/15/06	11/15/05	INTR	2.750				-68,750.00	
snj101			11/15/05	11/16/05	11/15/05	2.397					68,750.00
33787	FFCB-MISCH	1365	12/18/07	12/18/05	INTR	3.100				-77,500.00	
snj101			12/18/05	12/20/05	12/18/05	2.953					77,500.00
33788	FHLB-MISCH	1365	05/15/07	11/15/05	INTR	2.625				-65,625.00	
snj101			11/15/05	11/16/05	11/15/05	2.658					65,625.00
33789	FHLB-GILFD	1365	05/15/08	11/15/05	INTR	2.625				-65,625.00	
snj101			11/15/05	11/16/05	11/15/05	3.109					65,625.00
33790	FHLB-WF	1365	05/15/08	11/15/05	INTR	2.625				-13,125.00	
snj101			11/15/05	11/16/05	11/15/05	3.115					13,125.00
33798	FNMA-MISCH	1365	12/15/08	12/15/05	INTR	3.375				-84,375.00	
snj101			12/15/05	12/16/05	12/15/05	3.292					84,375.00
33800	FNMA-CITIG	1365	12/15/08	12/15/05	INTR	3.375				-84,375.00	
snj101			12/15/05	12/16/05	12/15/05	3.573					84,375.00
33801	FHLB-CSFB	1365	11/14/08	11/15/05	INTR	3.625				-94,250.00	
snj101			11/15/05	11/16/05	11/15/05	3.557					94,250.00
33837	FHLB-MISCH	1365	06/15/06	12/15/05	INTR	1.875				-24,796.88	
snj101			12/15/05	12/16/05	12/15/05	1.784					24,796.88
33840	FHLB-MISCH	1365	06/19/07	12/19/05	INTR	2.400				-30,000.00	
snj101			12/19/05	12/20/05	12/19/05	2.265					30,000.00



C I T Y O F S A N J O S E  
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INV # USER	DESCRIPTION/POOL# MEMO	BANK CASH	BROK DATE	MATURITY /ENTRY	TRADE/ SETTLE	TXN TYP	COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
33841	FHLB-WF	1365	12/28/07	12/28/05	INTR	2.750				-27,500.00	
snj101			12/28/05	01/03/06	12/28/05	2.750					27,500.00
33847	FNMA-GILFD	1365	12/12/06	12/12/05	INTR	2.250				-56,250.00	
snj101			12/12/05	12/13/05	12/12/05	2.088					56,250.00
33849	FNMA-UBC	1365	12/29/06	12/29/05	INTR	2.125				-6,906.25	
snj101			12/29/05	01/03/06	12/29/05	2.109					6,906.25
33859	FNMA-MISCH	1365	11/28/06	11/28/05	INTR	2.500				-37,062.50	
snj101			11/28/05	11/29/05	11/28/05	2.103					37,062.50
33864	FHLB-CALL-BOCM	1365	04/27/06	10/27/05	INTR	2.100				-52,500.00	
snj101			10/27/05	10/28/05	10/27/05	2.357					52,500.00
33865	FHLB-CALL-WF	1365	04/30/09	10/30/05	INTR	4.125				-61,978.13	
snj101			10/30/05	11/01/05	10/30/05	4.125					61,978.13
33866	FHLB-CALL-WF	1365	04/30/09	10/30/05	INTR	4.150				-41,500.00	
snj101			10/30/05	11/01/05	10/30/05	4.150					41,500.00
33870	FNMA-BOCM	1365	04/15/06	10/15/05	INTR	2.125				-53,125.00	
snj101			10/15/05	10/18/05	10/15/05	2.231					53,125.00
33873	FHLB-MISCH	1365	05/15/06	11/15/05	INTR	2.050				-61,500.00	
snj101			11/15/05	11/16/05	11/15/05	2.277					61,500.00
33877	FNMA-WF	1365	04/29/09	10/29/05	INTR	4.000				-100,000.00	
snj101			10/29/05	11/01/05	10/29/05	4.000					100,000.00
33880	FFCB-MISCH	1365	04/05/06	10/05/05	INTR	1.700				-42,500.00	
snj101			10/05/05	10/06/05	10/05/05	2.257					42,500.00
33881	FFCB-GILFD	1365	04/19/06	10/19/05	INTR	2.000				-66,350.00	
snj101			10/19/05	10/20/05	10/19/05	2.242					66,350.00
33896	FHLB-UBC	1365	05/15/07	11/15/05	INTR	3.125				-78,125.00	
snj101			11/15/05	11/16/05	11/15/05	3.527					78,125.00
33899	FHLB-UBC	1365	11/15/06	11/15/05	INTR	2.750				-68,750.00	
snj101			11/15/05	11/16/05	11/15/05	3.255					68,750.00
33987	FHLB-CALL-MISCH	1365	02/27/09	11/27/05	INTR	4.000				-100,000.00	
snj101			11/27/05	11/29/05	11/27/05	4.054					100,000.00
34035	FFCB-GILFD	1365	10/20/06	10/20/05	INTR	2.625				-65,625.00	
snj101			10/20/05	10/21/05	10/20/05	2.701					65,625.00
34084	FHLB-FTB	1365	05/23/06	11/23/05	INTR	2.875				-47,581.25	
snj101			11/23/05	11/28/05	11/23/05	3.089					47,581.25
34098	FHLB-GILFD	1365	10/16/06	10/16/05	INTR	2.625				-65,625.00	
snj101			10/16/05	10/18/05	10/16/05	3.094					65,625.00
34099	FHLB-CSFB	1365	11/15/06	11/15/05	INTR	3.125				-47,812.50	
snj101			11/15/05	11/16/05	11/15/05	3.184					47,812.50
34120	FHLB-GILFD	1365	06/16/06	12/16/05	INTR	2.060				-51,500.00	
snj101			12/16/05	12/19/05	12/16/05	3.244					51,500.00
34124	FHLB-WF	1365	05/15/07	11/15/05	INTR	3.500				-66,325.00	
snj101			11/15/05	11/16/05	11/15/05	3.481					66,325.00
34126	FFCB-CALL-WF	1365	11/30/09	11/30/05	INTR	4.150				-44,612.50	
snj101			11/30/05	12/01/05	11/30/05	4.213					44,612.50

\* ACTIVE TRANSACTIONS \*

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INV # USER	DESCRIPTION/POOL# MEMO	BANK CASH	BROK DATE	MATURITY /ENTRY	TRADE/ SETTLE	TXN TYP	COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
34137	FHLB-CITIG	1365	10/16/06	10/16/05	INTR	2.625				-65,625.00	
snj101			10/16/05	10/18/05	10/16/05	3.348					65,625.00
34138	FFCB-UBC	1365	10/02/06	10/02/05	INTR	2.375				-59,375.00	
snj101			10/02/05	10/04/05	10/02/05	3.294					59,375.00
34153	FHLB-JPM	1365	11/15/07	11/15/05	INTR	3.500				-175,000.00	
snj101			11/15/05	11/16/05	11/15/05	3.562					175,000.00
34169	FHLB-GILFD	1365	01/06/06	10/06/05	INTR	1.700				-42,500.00	
snj101			10/06/05	10/07/05	10/06/05	3.114					42,500.00
34194	FHLB-UBS	1365	11/16/06	11/15/05	INTR	3.000				-75,000.00	
snj101			11/15/05	11/16/05	11/15/05	3.545					75,000.00
34247	FHLB-MISCH	1365	04/23/07	10/23/05	INTR	2.420				-24,200.00	
snj101			10/23/05	10/25/05	10/23/05	3.995					24,200.00
34248	FHLB-WF	1365	05/15/07	11/15/05	INTR	4.875				-50,700.00	
snj101			11/15/05	11/16/05	11/15/05	3.995					50,700.00
34279	FFCB-GILFD	1365	04/13/07	10/13/05	INTR	3.900		-3,791.67		-93,708.33	
snj101			10/13/05	10/14/05	10/13/05	3.824					97,500.00
34281	FFCB-WF	1365	04/26/07	10/26/05	INTR	3.750				-93,750.00	
snj101			10/26/05	10/27/05	10/26/05	3.860					93,750.00
34304	FHLB-JPM	1365	05/15/07	11/15/05	INTR	3.500				-87,500.00	
snj101			11/15/05	11/16/05	11/15/05	3.908					87,500.00
34324	FHLB-MISCH	1365	04/16/07	10/16/05	INTR	2.780		-9,266.67		-60,233.33	
snj101			10/16/05	10/18/05	10/16/05	3.935					69,500.00
34328	FHLB-CITIG	1365	11/28/06	11/28/05	INTR	4.500				-112,500.00	
snj101			11/28/05	11/29/05	11/28/05	3.843					112,500.00
34345	FHLB-ZFNB	1365	11/15/06	11/15/05	INTR	4.125		-6,875.00		-96,250.00	
snj101			11/15/05	11/16/05	11/15/05	3.818					103,125.00
34350	FHLB-GILFD	1365	06/08/07	12/08/05	INTR	3.875		-15,069.44		-100,104.17	
snj101			12/08/05	12/09/05	12/08/05	3.737					115,173.61
34366	FHLB-JPM	1365	10/23/06	10/07/05	INTR	3.875		-37,135.42		-59,739.58	
snj101			10/07/05	10/11/05	10/07/05	3.880					96,875.00
34370	FHLB-GILFD	1365	11/30/06	11/30/05	INTR	3.750		-16,145.83		-84,895.84	
snj101			11/30/05	12/01/05	11/30/05	3.857					101,041.67
34382	FHLB-ZFNB	1365	06/08/07	12/08/05	INTR	3.875		-52,743.06		-177,604.16	
snj101			12/08/05	12/09/05	12/08/05	3.842					230,347.22
34421	FHLB-FTB	1365	06/08/06	12/08/05	INTR	3.625		-18,628.47		-71,996.53	
snj101			12/08/05	12/09/05	12/08/05	3.909					90,625.00
34530	FHLB-CITIG	1365	05/23/06	11/23/05	INTR	2.875		-27,983.33		-6,516.67	
snj101			11/23/05	11/28/05	11/23/05	4.257					34,500.00
SUBTOTAL (Txn Typ) INTR						ASSETS	3.100		-187,638.89	-6,300,225.61	
							3.209				6,487,864.50
32936	STATE INVESTMT POOL-CT	1235	415	01/01/06	10/04/05	PSAL	3.628	-8,000,000.00	-8,000,000.00		
gabriel				10/04/05	10/04/05		3.628				8,000,000.00

\* ACTIVE TRANSACTIONS \*

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INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
32936	STATE INVESTMT POOL-CT	1235	415	01/01/06	10/19/05	PSAL	3.628	-155,453.89	-155,453.89		
gabriel				10/19/05	10/19/05		3.628				155,453.89
			415		10/26/05	PSAL	3.628	-1,649,000.00	-1,649,000.00		
gabriel				10/26/05	10/26/05		3.628				1,649,000.00
			415		11/10/05	PSAL	3.628	-8,292,000.00	-8,292,000.00		
maria				11/10/05	11/10/05		3.628				8,292,000.00
			415		12/06/05	PSAL	3.628	-1,190,000.00	-1,190,000.00		
gabriel				12/06/05	12/06/05		3.628				1,190,000.00
			415		12/23/05	PSAL	3.628	-795,000.00	-795,000.00		
gabriel				12/22/05	12/23/05		3.628				795,000.00
33658	STATE INVESTMT POOL-RD	1365	415	01/17/06	10/04/05	PSAL	3.628	-2,014,000.00	-2,014,000.00		
gabriel				10/04/05	10/04/05		3.628				2,014,000.00
			415		10/19/05	PSAL	3.628	-132,102.28	-132,102.28		
gabriel				10/19/05	10/19/05		3.628				132,102.28
SUBTOTAL (Txn Typ) PSAL						ASSETS	3.628	-22,227,556.17	-22,227,556.17		
							3.628				22,227,556.17
32684	FFCB-UBC	1365	445	12/28/05	12/28/05	MAT	5.250	-5,000,000.00	-5,000,000.00	-131,250.00	
snj101				01/03/06	12/28/05		5.270				5,131,250.00
33339	FHLB-WF	1365	451	11/15/05	11/15/05	MAT	2.500	-3,000,000.00	-3,000,000.00	-37,500.00	
snj101				11/16/05	11/15/05		2.370				3,037,500.00
33348	FHLB-WF	1365	451	11/15/05	11/15/05	MAT	2.500	-3,235,000.00	-3,235,000.00	-40,437.50	
snj101				11/16/05	11/15/05		2.420				3,275,437.50
33350	FHLB-UBC	1365	445	11/15/05	11/15/05	MAT	2.500	-3,930,000.00	-3,930,000.00	-49,125.00	
snj101				11/16/05	11/15/05		2.370				3,979,125.00
33396	FHLB-BOCM	1365	42	11/15/05	11/15/05	MAT	2.500	-5,235,000.00	-5,235,000.00	-65,437.50	
snj101				11/16/05	11/15/05		2.097				5,300,437.50
33397	FHLB-SSB	1365	400	12/15/05	12/15/05	MAT	2.500	-5,000,000.00	-5,000,000.00	-62,500.00	
snj101				12/16/05	12/15/05		2.070				5,062,500.00
33754	USTN-UBS	1365	441	12/31/05	12/31/05	MAT	1.875	-10,000,000.00	-10,000,000.00	-93,750.00	
snj101				01/03/06	12/31/05		1.851				10,093,750.00
33834	FHLB-UBS	1365	441	11/15/05	11/15/05	MAT	2.125	-3,000,000.00	-3,000,000.00	-31,875.00	
snj101				11/16/05	11/15/05		1.708				3,031,875.00
33844	FHLB-GILFD	1365	186	11/15/05	11/15/05	MAT	2.125	-5,000,000.00	-5,000,000.00	-53,125.00	
snj101				11/16/05	11/15/05		1.582				5,053,125.00
33871	FHLB-BOCM	1365	42	12/15/05	12/15/05	MAT	2.250	-5,000,000.00	-5,000,000.00	-56,250.00	
snj101				12/16/05	12/15/05		2.037				5,056,250.00
33875	FHLB-GILFD	1365	186	12/15/05	12/15/05	MAT	2.250	-6,680,000.00	-6,680,000.00	-75,150.00	
snj101				12/16/05	12/15/05		1.966				6,755,150.00
33876	FHLB-UBC	1365	445	11/15/05	11/15/05	MAT	2.125	-5,000,000.00	-5,000,000.00	-53,125.00	
snj101				11/16/05	11/15/05		1.948				5,053,125.00
34040	FHLB-DISC-UBC	1365	445	10/13/05	10/13/05	MAT	2.240	-3,073,000.00	-3,073,000.00		
snj101				10/14/05	10/13/05		2.310				3,073,000.00

\* ACTIVE TRANSACTIONS \*

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INV # USER	DESCRIPTION/POOL# MEMO	BANK CASH	BROK DATE	MATURITY /ENTRY	TRADE/ SETTLE	TXN TYP	COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
34043 snj101	FHLB-GILFD	1365	186	10/18/05	10/18/05	MAT	2.250	-5,060,000.00	-5,060,000.00	-56,925.00	
34044 snj101	FHLB-DISC-FTB	1365	184	10/12/05	10/12/05	MAT	2.240	-1,715,000.00	-1,715,000.00		5,116,925.00
34077 snj101	FFCB-DISC-BA	1365	40	11/18/05	11/18/05	MAT	2.640	-1,171,000.00	-1,171,000.00		1,715,000.00
34083 snj101	FFCB-DISC-UBS	1365	441	11/18/05	11/18/05	MAT	2.760	-4,790,000.00	-4,790,000.00		1,171,000.00
34100 snj101	FHLB-DISC-BA	1365	40	11/28/05	11/28/05	MAT	2.720	-600,000.00	-600,000.00		4,790,000.00
34164 snj101	FHLB-UBC	1365	445	12/15/05	12/15/05	MAT	2.500	-5,000,000.00	-5,000,000.00	-62,500.00	600,000.00
34165 snj101	FHLB-CSFB	1365	180	12/15/05	12/15/05	MAT	2.250	-5,000,000.00	-5,000,000.00	-56,250.00	5,062,500.00
34202 snj101	FFCB-DISC-WF	1365	451	10/26/05	10/26/05	MAT	3.000	-2,000,000.00	-2,000,000.00		5,056,250.00
34259 snj101	BA-BANKAMERICA-BA	1365	40	10/03/05	10/03/05	MAT	3.190	-1,253,000.00	-1,253,000.00		2,000,000.00
34284 snj101	BA-BANKAMERICA-BA	1365	40	10/17/05	10/17/05	MAT	3.180	-1,255,812.00	-1,255,812.00		1,253,000.00
34374 snj101	FHLB-DISC-UBS	1365	441	12/21/05	12/21/05	MAT	3.445	-772,000.00	-772,000.00		1,255,812.00
34428 snj101	FHLB-CALL-UBC	1365	445	11/25/05	11/25/05	MAT	2.150	-5,000,000.00	-5,000,000.00	-26,875.00	772,000.00
34440 snj101	FHLB-DISC-BA	1365	40	10/03/05	10/03/05	MAT	3.360	-3,409,000.00	-3,409,000.00		5,026,875.00
34505 snj101	REPO-BW	1365	50	10/05/05	10/05/05	MAT	3.720	-50,000,000.00	-50,000,000.00	-25,833.33	3,409,000.00
34509 snj101	CP-DISC-WFB-WF	1365	451	10/31/05	10/31/05	MAT	3.740	-21,000,000.00	-21,000,000.00		50,025,833.33
34510 snj101	CP-DISC-UBS AMERICAS-J	1365	325	10/06/05	10/06/05	MAT	3.740	-5,460,000.00	-5,460,000.00		21,000,000.00
34511 snj101	CP-DISC-UBS AMERICA-BA	1365	40	10/06/05	10/06/05	MAT	3.740	-3,966,000.00	-3,966,000.00		5,460,000.00
34514 snj101	REPO-BW	1365	50	10/13/05	10/13/05	MAT	3.720	-45,000,000.00	-45,000,000.00	-37,200.00	3,966,000.00
34516 snj101	CP-DISC-BOSTON EDISON-	1365	132	10/06/05	10/06/05	MAT	3.720	-4,000,000.00	-4,000,000.00		45,037,200.00
34517 snj101	CP-DISC-WFB-WF	1365	451	11/14/05	11/14/05	MAT	3.800	-5,000,000.00	-5,000,000.00		4,000,000.00
34518 snj101	CP-DISC-WFB-WF	1365	451	11/25/05	11/25/05	MAT	3.800	-5,189,000.00	-5,189,000.00		5,000,000.00
34519 snj101	CP-DISC-UBS AMERICAS-J	1365	325	10/11/05	10/11/05	MAT	3.740	-4,489,000.00	-4,489,000.00		5,189,000.00
				10/12/05	10/11/05		3.794				4,489,000.00

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34520 snj101	CP-DISC-UBS AMERICAS-B	1365	40	10/12/05	10/12/05	MAT	3.760	-9,571,000.00	-9,571,000.00		
34521 snj101	CP-DISC-UBS AMERICAS-U	1365	441	10/13/05	10/13/05	MAT	3.710	-32,552,000.00	-32,552,000.00		9,571,000.00
34522 snj101	REPO-BW	1365	50	10/21/05	10/21/05	MAT	3.720	-45,000,000.00	-45,000,000.00	-37,200.00	32,552,000.00
34524 snj101	CP-DISC-UBS AMERICA-BA	1365	40	10/14/05	10/14/05	MAT	3.750	-23,000,000.00	-23,000,000.00		45,037,200.00
34525 snj101	CP-DISC-UBS FIN DEL-JP	1365	325	10/27/05	10/27/05	MAT	3.740	-5,000,000.00	-5,000,000.00		23,000,000.00
34526 snj101	CP-DISC-WFB-WF	1365	451	10/17/05	10/17/05	MAT	3.730	-4,682,000.00	-4,682,000.00		5,000,000.00
34527 snj101	CP-DISC-WFB-WF	1365	451	10/18/05	10/17/05	MAT	3.783	-4,695,000.00	-4,695,000.00		4,682,000.00
34528 snj101	CP-DISC-JP MORGAN-JPM	1365	325	10/28/05	10/28/05	MAT	3.796	-4,695,000.00	-4,695,000.00		4,695,000.00
34529 snj101	CP-DISC-WFB-WF	1365	451	11/25/05	11/25/05	MAT	3.900	-2,521,000.00	-2,521,000.00		2,521,000.00
34532 snj101	REPO-BW	1365	50	11/29/05	11/25/05	MAT	3.971	-8,000,000.00	-8,000,000.00		8,000,000.00
34537 snj101	CP-DISC-UBS AMERICAS-J	1365	325	10/28/05	10/28/05	MAT	3.720	-45,000,000.00	-45,000,000.00	-46,500.00	45,046,500.00
34538 snj101	CP-DISC-UBS AMERICAS-J	1365	325	11/01/05	10/31/05	MAT	3.772	-4,784,000.00	-4,784,000.00		4,784,000.00
34539 snj101	CP-DISC-UBS FIN DEL-JP	1365	325	10/31/05	10/28/05	MAT	3.850	-4,784,000.00	-4,784,000.00		4,784,000.00
34542 snj101	REPO-BW	1365	50	11/01/05	10/31/05	MAT	3.830	-1,162,000.00	-1,162,000.00		1,162,000.00
34544 snj101	CP-DISC-FIRST DATA-JPM	1365	325	11/01/05	10/31/05	MAT	3.886	-5,000,000.00	-5,000,000.00		5,000,000.00
34545 snj101	CP-DISC-UBS AMERICAS-B	1365	40	11/25/05	11/25/05	MAT	4.000	-5,000,000.00	-5,000,000.00		5,000,000.00
34547 snj101	CP-DISC-UBS AMERICAS-B	1365	40	11/29/05	11/25/05	MAT	4.067	-20,000,000.00	-20,000,000.00		20,000,000.00
34549 snj101	NCD-WFB-WF	1365	451	11/01/05	11/01/05	MAT	4.056	-20,000,000.00	-20,000,000.00		20,000,000.00
34555 snj101	CP-DISC-UBS AMERICAS-B	1365	40	11/01/05	11/01/05	MAT	4.000	-14,142,000.00	-14,142,000.00		14,142,000.00
34555 snj101	CP-DISC-UBS AMERICAS-B	1365	40	11/02/05	11/01/05	MAT	4.056	-14,142,000.00	-14,142,000.00		14,142,000.00
34555 snj101	CP-DISC-UBS AMERICAS-B	1365	40	11/02/05	11/01/05	MAT	4.056	-30,000,000.00	-30,000,000.00	-12,400.00	30,012,400.00
34555 snj101	CP-DISC-UBS AMERICAS-B	1365	40	11/07/05	11/04/05	MAT	3.720	-30,000,000.00	-30,000,000.00		30,012,400.00
34555 snj101	CP-DISC-UBS AMERICAS-B	1365	40	11/07/05	11/07/05	MAT	3.990	-3,000,000.00	-3,000,000.00		3,000,000.00
34555 snj101	CP-DISC-UBS AMERICAS-B	1365	40	11/08/05	11/07/05	MAT	4.048	-3,000,000.00	-3,000,000.00		3,000,000.00
34555 snj101	CP-DISC-UBS AMERICAS-B	1365	40	11/08/05	11/08/05	MAT	4.000	-17,000,000.00	-17,000,000.00		17,000,000.00
34555 snj101	CP-DISC-UBS AMERICAS-B	1365	40	11/09/05	11/08/05	MAT	4.059	-17,000,000.00	-17,000,000.00		17,000,000.00
34555 snj101	CP-DISC-UBS AMERICAS-B	1365	40	11/02/05	11/02/05	MAT	4.000	-13,253,000.00	-13,253,000.00		13,253,000.00
34555 snj101	CP-DISC-UBS AMERICAS-B	1365	40	11/03/05	11/02/05	MAT	4.056	-13,253,000.00	-13,253,000.00		13,253,000.00
34555 snj101	CP-DISC-UBS AMERICAS-B	1365	40	11/03/05	11/03/05	MAT	3.970	-18,931,000.00	-18,931,000.00		18,931,000.00
34555 snj101	CP-DISC-UBS AMERICAS-B	1365	40	11/04/05	11/03/05	MAT	4.026	-18,931,000.00	-18,931,000.00		18,931,000.00
34555 snj101	CP-DISC-UBS AMERICAS-B	1365	40	11/28/05	11/28/05	MAT	4.010	-25,000,000.00	-25,000,000.00	-66,833.33	25,066,833.33
34555 snj101	CP-DISC-UBS AMERICAS-B	1365	40	11/29/05	11/28/05	MAT	4.099	-25,000,000.00	-25,000,000.00		25,066,833.33
34555 snj101	CP-DISC-UBS AMERICAS-B	1365	40	11/07/05	11/07/05	MAT	3.970	-6,603,000.00	-6,603,000.00		6,603,000.00
34555 snj101	CP-DISC-UBS AMERICAS-B	1365	40	11/08/05	11/07/05	MAT	4.026	-6,603,000.00	-6,603,000.00		6,603,000.00

C I T Y O F S A N J O S E  
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INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
34557	CP-DISC-UBS AMERICAS-J	1365	325	11/08/05	11/08/05	MAT	3.980	-1,384,000.00	-1,384,000.00		
snj101				11/09/05	11/08/05		4.036				1,384,000.00
34558	CP-DISC-UBS AMERICAS-B	1365	40	11/09/05	11/09/05	MAT	3.970	-14,515,000.00	-14,515,000.00		
snj101				11/10/05	11/09/05		4.026				14,515,000.00
34559	CP-DISC-UBS AMERICAS-B	1365	40	11/10/05	11/10/05	MAT	3.950	-13,128,000.00	-13,128,000.00		
snj101				11/14/05	11/10/05		4.005				13,128,000.00
34568	CP-DISC-UBS AMERICAS-J	1365	325	11/16/05	11/16/05	MAT	4.060	-9,780,000.00	-9,780,000.00		
snj101				11/17/05	11/16/05		4.117				9,780,000.00
34569	FHLB-DISC-CITIG	1365	132	11/28/05	11/28/05	MAT	3.870	-6,207,000.00	-6,207,000.00		
snj101				11/29/05	11/28/05		3.929				6,207,000.00
34570	FHLB-DISC-CITIG	1365	132	12/15/05	12/15/05	MAT	3.910	-11,089,000.00	-11,089,000.00		
snj101				12/16/05	12/15/05		3.976				11,089,000.00
34571	FHLB-DISC-CITIG	1365	132	12/07/05	12/07/05	MAT	3.880	-10,028,000.00	-10,028,000.00		
snj101				12/08/05	12/07/05		3.942				10,028,000.00
34572	CP-DISC-UBS AMERICAS-J	1365	325	11/21/05	11/21/05	MAT	3.960	-10,933,000.00	-10,933,000.00		
snj101				11/22/05	11/21/05		4.016				10,933,000.00
34573	CP-DISC-UBS AMERICAS-B	1365	40	11/22/05	11/22/05	MAT	3.990	-6,552,000.00	-6,552,000.00		
snj101				11/23/05	11/22/05		4.046				6,552,000.00
34574	CP-DISC-UBS AMERICAS-B	1365	40	11/23/05	11/23/05	MAT	3.980	-5,450,000.00	-5,450,000.00		
snj101				11/28/05	11/23/05		4.036				5,450,000.00
34575	CP-DISC-WFB-WF	1365	451	11/25/05	11/25/05	MAT	3.980	-2,080,000.00	-2,080,000.00		
snj101				11/29/05	11/25/05		4.036				2,080,000.00
34576	CP-DISC-WFB-WF	1365	451	12/09/05	12/09/05	MAT	4.000	-4,383,000.00	-4,383,000.00		
snj101				12/12/05	12/09/05		4.063				4,383,000.00
34577	CP-DISC-UBS AMERICAS-B	1365	40	11/29/05	11/29/05	MAT	4.000	-30,446,000.00	-30,446,000.00		
snj101				11/30/05	11/29/05		4.056				30,446,000.00
34582	FHLB-DISC-CSFB	1365	180	11/30/05	11/30/05	MAT	3.900	-8,544,000.00	-8,544,000.00		
snj101				12/01/05	11/30/05		3.955				8,544,000.00
34583	CP-DISC-UBS AMERICAS-U	1365	441	12/01/05	12/01/05	MAT	4.020	-15,667,000.00	-15,667,000.00		
snj101				12/02/05	12/01/05		4.076				15,667,000.00
34584	CP-DISC-WFB-WF	1365	451	12/09/05	12/09/05	MAT	4.030	-5,000,000.00	-5,000,000.00		
snj101				12/12/05	12/09/05		4.090				5,000,000.00
34590	CP-DISC-WFB-WF	1365	451	12/15/05	12/15/05	MAT	4.110	-7,000,000.00	-7,000,000.00		
snj101				12/16/05	12/15/05		4.172				7,000,000.00
34592	CP-DISC-UBS AMERICAS-B	1365	40	12/08/05	12/08/05	MAT	4.000	-14,808,000.00	-14,808,000.00		
snj101				12/09/05	12/08/05		4.056				14,808,000.00
34593	CP-DISC-UBS AMERICAS-B	1365	40	12/09/05	12/09/05	MAT	4.070	-17,215,000.00	-17,215,000.00		
snj101				12/12/05	12/09/05		4.127				17,215,000.00
34594	CP-DISC-UBS AMERICAS-B	1365	40	12/12/05	12/12/05	MAT	4.160	-7,611,000.00	-7,611,000.00		
snj101				12/13/05	12/12/05		4.219				7,611,000.00
34595	CP-DISC-UBS FIN DEL-JP	1365	325	12/12/05	12/12/05	MAT	4.160	-2,797,000.00	-2,797,000.00		
snj101				12/13/05	12/12/05		4.219				2,797,000.00
34599	CP-DISC-FIRST DATA-CIT	1365	132	12/27/05	12/27/05	MAT	4.230	-5,000,000.00	-5,000,000.00		
snj101				01/03/06	12/27/05		4.296				5,000,000.00

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INV # USER	DESCRIPTION/POOL# MEMO	BANK CASH	BROK DATE	MATURITY /ENTRY	TRADE/ SETTLE	TXN TYP	COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
34600 snj101	CP-DISC-FIRST DATA-CIT	1365	132	12/13/05	12/13/05	MAT	4.210	-1,886,000.00	-1,886,000.00		
34602 snj101	CP-DISC-UBS FIN DEL-BA	1365	40	12/14/05	12/14/05	MAT	4.230	-2,811,000.00	-2,811,000.00		1,886,000.00
34608 snj101	CP-DISC-UBS FIN DEL-UB	1365	441	12/20/05	12/20/05	MAT	4.240	-16,944,000.00	-16,944,000.00		2,811,000.00
34609 snj101	CP-DISC-UBS FIN DEL-UB	1365	441	12/21/05	12/20/05	MAT	4.220	-11,000,000.00	-11,000,000.00		16,944,000.00
34611 snj101	CP-DISC-UBS FIN DEL-UB	1365	441	12/27/05	12/27/05	MAT	4.220	-11,000,000.00	-11,000,000.00		11,000,000.00
34612 snj101	CP-DISC-UBS FIN DEL-UB	1365	325	12/21/05	12/21/05	MAT	4.230	-12,151,000.00	-12,151,000.00		12,151,000.00
34613 snj101	CP-DISC-UBS FIN DEL-UB	1365	40	12/22/05	12/21/05	MAT	4.340	-12,469,000.00	-12,469,000.00		12,469,000.00
34614 snj101	FHLB-DISC-CITIG	1365	132	12/22/05	12/22/05	MAT	4.310	-11,356,000.00	-11,356,000.00		11,356,000.00
34623 snj101	FHLB-DISC-CITIG	1365	132	12/23/05	12/23/05	MAT	3.990	-11,356,000.00	-11,356,000.00		11,356,000.00
34624 snj101	FHLB-DISC-CITIG	1365	132	12/27/05	12/27/05	MAT	3.950	-2,678,000.00	-2,678,000.00		2,678,000.00
34623 snj101	CP-DISC-UBS FIN DEL-UB	1365	441	12/28/05	12/28/05	MAT	4.260	-11,284,000.00	-11,284,000.00		11,284,000.00
34624 snj101	CP-DISC-UBS FIN DEL-UB	1365	441	12/29/05	12/28/05	MAT	4.320	-11,882,000.00	-11,882,000.00		11,882,000.00
34624 snj101	CP-DISC-UBS FIN DEL-UB	1365	441	12/29/05	12/29/05	MAT	4.260	-11,882,000.00	-11,882,000.00		11,882,000.00
34624 snj101	CP-DISC-UBS FIN DEL-UB	1365	441	01/04/06	12/29/05	MAT	4.320				11,882,000.00
SUBTOTAL (Txn Typ) MAT						ASSETS	3.745	-887256812.00	-887256812.00	-1,178,041.66	888,434,853.66
							3.799				
32684 snj101	FHCB-UBC	1365		12/28/05	12/28/05	AMRT	5.250		4,050.30		
33339 snj101	FHLB-WF	1365		01/03/06	12/28/05	AMRT	5.270			-4,050.30	
33348 snj101	FHLB-WF	1365		11/15/05	11/15/05	AMRT	2.500		-10,620.00		
33350 snj101	FHLB-WF	1365		11/16/05	11/15/05	AMRT	2.370			10,620.00	
33350 snj101	FHLB-UBC	1365		11/15/05	11/15/05	AMRT	2.500		-6,973.88		
33396 snj101	FHLB-UBC	1365		11/16/05	11/15/05	AMRT	2.420			6,973.88	
33397 snj101	FHLB-BOCM	1365		11/15/05	11/15/05	AMRT	2.500		-13,794.30		
33754 snj101	FHLB-BOCM	1365		11/16/05	11/15/05	AMRT	2.370			13,794.30	
33834 snj101	FHLB-SSB	1365		11/15/05	11/15/05	AMRT	2.500		-55,438.65		
33844 snj101	FHLB-SSB	1365		11/16/05	11/15/05	AMRT	2.097			55,438.65	
33871 snj101	FHLB-SSB	1365		12/15/05	12/15/05	AMRT	2.500		-58,150.00		
33871 snj101	USTN-UBS	1365		12/16/05	12/15/05	AMRT	2.070			58,150.00	
33871 snj101	USTN-UBS	1365		12/31/05	12/31/05	AMRT	1.875		-4,687.50		
33871 snj101	FHLB-UBS	1365		01/03/06	12/31/05	AMRT	1.851			4,687.50	
33871 snj101	FHLB-UBS	1365		11/15/05	11/15/05	AMRT	2.125		-20,790.00		
33871 snj101	FHLB-UBS	1365		11/16/05	11/15/05	AMRT	1.708			20,790.00	
33871 snj101	FHLB-GILFD	1365		11/15/05	11/15/05	AMRT	2.125		-44,359.10		
33871 snj101	FHLB-GILFD	1365		11/16/05	11/15/05	AMRT	1.582			44,359.10	
33871 snj101	FHLB-BOCM	1365		12/15/05	12/15/05	AMRT	2.250		-17,300.00		
33871 snj101	FHLB-BOCM	1365		12/16/05	12/15/05	AMRT	2.037			17,300.00	

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33875 snj101	FHLB-GILFD	1365		12/15/05	12/15/05	AMRT	2.250		-30,666.07		
33876 snj101	FHLB-UBC	1365		11/15/05	11/15/05	AMRT	2.125		-13,550.00		30,666.07
34040 snj101	FHLB-DISC-UBC	1365		10/13/05	10/13/05	AMRT	2.240		68,070.36		13,550.00
34043 snj101	FHLB-GILFD	1365		10/18/05	10/18/05	AMRT	2.250		4,867.72		-68,070.36
34044 snj101	FHLB-DISC-FTB	1365		10/12/05	10/12/05	AMRT	2.240		37,455.60		-4,867.72
34077 snj101	FFCB-DISC-BA	1365		11/18/05	11/18/05	AMRT	2.640		31,257.89		-37,455.60
34083 snj101	FFCB-DISC-UBS	1365		11/18/05	11/18/05	AMRT	2.760		129,633.37		-31,257.89
34100 snj101	FHLB-DISC-BA	1365		11/28/05	11/28/05	AMRT	2.720		15,730.67		-129,633.37
34164 snj101	FHLB-UBC	1365		12/15/05	12/15/05	AMRT	2.500		23,100.00		-15,730.67
34165 snj101	FHLB-CSFB	1365		12/15/05	12/15/05	AMRT	2.250		34,850.00		-23,100.00
34202 snj101	FFCB-DISC-WF	1365		10/26/05	10/26/05	AMRT	3.000		40,833.33		-34,850.00
34259 snj101	BA-BANKAMERICA-BA	1365		10/03/05	10/03/05	AMRT	3.190		19,430.20		-40,833.33
34284 snj101	BA-BANKAMERICA-BA	1365		10/17/05	10/17/05	AMRT	3.180		19,745.55		-19,430.20
34374 snj101	FHLB-DISC-UBS	1365		12/21/05	12/21/05	AMRT	3.445		13,445.45		-19,745.55
34428 snj101	FHLB-CALL-UBC	1365		11/25/05	11/25/05	AMRT	2.150		24,750.00		-13,445.45
34440 snj101	FHLB-DISC-BA	1365		10/03/05	10/03/05	AMRT	3.360		19,090.40		-24,750.00
34509 snj101	CP-DISC-WFB-WF	1365		10/31/05	10/31/05	AMRT	3.740		56,723.33		-19,090.40
34510 snj101	CP-DISC-UBS AMERICAS-J	1365		10/06/05	10/06/05	AMRT	3.740		567.23		-56,723.33
34511 snj101	CP-DISC-UBS AMERICA-BA	1365		10/06/05	10/06/05	AMRT	3.740		412.02		-567.23
34516 snj101	CP-DISC-BOSTON EDISON-	1365		10/06/05	10/06/05	AMRT	3.720		413.33		-412.02
34517 snj101	CP-DISC-WFB-WF	1365		11/14/05	11/14/05	AMRT	3.800		20,583.33		-413.33
34518 snj101	CP-DISC-WFB-WF	1365		11/25/05	11/25/05	AMRT	3.800		27,386.39		-20,583.33
				11/29/05	11/25/05		3.873				-27,386.39



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USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
34519	CP-DISC-UBS AMERICAS-J	1365		10/11/05	10/11/05	AMRT	3.740		1,865.43		
snj101				10/12/05	10/11/05		3.794			-1,865.43	
34520	CP-DISC-UBS AMERICAS-B	1365		10/12/05	10/12/05	AMRT	3.760		999.64		
snj101				10/13/05	10/12/05		3.813			-999.64	
34521	CP-DISC-UBS AMERICAS-U	1365		10/13/05	10/13/05	AMRT	3.710		3,354.66		
snj101				10/14/05	10/13/05		3.762			-3,354.66	
34524	CP-DISC-UBS AMERICA-BA	1365		10/14/05	10/14/05	AMRT	3.750		2,395.83		
snj101				10/17/05	10/14/05		3.802			-2,395.83	
34525	CP-DISC-UBS FIN DEL-JP	1365		10/27/05	10/27/05	AMRT	3.740		7,272.22		
snj101				10/28/05	10/27/05		3.797			-7,272.22	
34526	CP-DISC-WFB-WF	1365		10/17/05	10/17/05	AMRT	3.730		1,940.43		
snj101				10/18/05	10/17/05		3.783			-1,940.43	
34527	CP-DISC-WFB-WF	1365		10/28/05	10/28/05	AMRT	3.740		5,365.34		
snj101				10/31/05	10/28/05		3.796			-5,365.34	
34528	CP-DISC-JP MORGAN-JPM	1365		11/25/05	11/25/05	AMRT	3.900		10,378.12		
snj101				11/29/05	11/25/05		3.971			-10,378.12	
34529	CP-DISC-WFB-WF	1365		10/28/05	10/28/05	AMRT	3.720		7,440.00		
snj101				10/31/05	10/28/05		3.775			-7,440.00	
34537	CP-DISC-UBS AMERICAS-J	1365		10/28/05	10/28/05	AMRT	3.850		511.62		
snj101				10/31/05	10/28/05		3.904			-511.62	
34538	CP-DISC-UBS FIN DEL-JP	1365		10/31/05	10/31/05	AMRT	3.830		865.37		
snj101				11/01/05	10/31/05		3.886			-865.37	
34539	CP-DISC-WFB-WF	1365		11/25/05	11/25/05	AMRT	4.000		13,888.89		
snj101				11/29/05	11/25/05		4.067			-13,888.89	
34540	CP-DISC-UBS AMERICAS-B	1365		11/01/05	11/01/05	AMRT	4.000		2,222.22		
snj101				11/02/05	11/01/05		4.056			-2,222.22	
34541	CP-DISC-FIRST DATA-JPM	1365		11/01/05	11/01/05	AMRT	4.000		1,571.33		
snj101				11/02/05	11/01/05		4.056			-1,571.33	
34544	CP-DISC-FIRST DATA-JPM	1365		11/07/05	11/07/05	AMRT	3.990		1,995.00		
snj101				11/08/05	11/07/05		4.048			-1,995.00	
34545	CP-DISC-UBS FIN DEL-UB	1365		11/08/05	11/08/05	AMRT	4.000		13,222.22		
snj101				11/09/05	11/08/05		4.059			-13,222.22	
34546	CP-DISC-UBS AMERICAS-B	1365		11/02/05	11/02/05	AMRT	4.000		1,472.56		
snj101				11/03/05	11/02/05		4.056			-1,472.56	
34547	CP-DISC-UBS FIN DEL-UB	1365		11/03/05	11/03/05	AMRT	3.970		2,087.67		
snj101				11/04/05	11/03/05		4.026			-2,087.67	
34555	CP-DISC-UBS FIN DEL-BA	1365		11/07/05	11/07/05	AMRT	3.970		2,184.49		
snj101				11/08/05	11/07/05		4.026			-2,184.49	
34557	CP-DISC-UBS AMERICAS-J	1365		11/08/05	11/08/05	AMRT	3.980		153.01		
snj101				11/09/05	11/08/05		4.036			-153.01	
34558	CP-DISC-UBS AMERICAS-B	1365		11/09/05	11/09/05	AMRT	3.970		1,600.68		
snj101				11/10/05	11/09/05		4.026			-1,600.68	
34559	CP-DISC-UBS AMERICAS-B	1365		11/10/05	11/10/05	AMRT	3.950		1,440.43		
snj101				11/14/05	11/10/05		4.005			-1,440.43	

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USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
34568	CP-DISC-UBS AMERICAS-J	1365		11/16/05	11/16/05	AMRT	4.060		1,102.97		
snj101				11/17/05	11/16/05		4.117			-1,102.97	
34569	FHLB-DISC-CITIG	1365		11/28/05	11/28/05	AMRT	3.870		8,007.03		
snj101				11/29/05	11/28/05		3.929			-8,007.03	
34570	FHLB-DISC-CITIG	1365		12/15/05	12/15/05	AMRT	3.910		33,722.88		
snj101				12/16/05	12/15/05		3.976			-33,722.88	
34571	FHLB-DISC-CITIG	1365		12/07/05	12/07/05	AMRT	3.880		21,615.91		
snj101				12/08/05	12/07/05		3.942			-21,615.91	
34572	CP-DISC-UBS AMERICAS-J	1365		11/21/05	11/21/05	AMRT	3.960		3,607.89		
snj101				11/22/05	11/21/05		4.016			-3,607.89	
34573	CP-DISC-UBS AMERICAS-B	1365		11/22/05	11/22/05	AMRT	3.990		726.18		
snj101				11/23/05	11/22/05		4.046			-726.18	
34574	CP-DISC-UBS AMERICAS-B	1365		11/23/05	11/23/05	AMRT	3.980		602.53		
snj101				11/28/05	11/23/05		4.036			-602.53	
34575	CP-DISC-WFB-WF	1365		11/25/05	11/25/05	AMRT	3.980		459.91		
snj101				11/29/05	11/25/05		4.036			-459.91	
34576	CP-DISC-WFB-WF	1365		12/09/05	12/09/05	AMRT	4.000		7,792.00		
snj101				12/12/05	12/09/05		4.063			-7,792.00	
34577	CP-DISC-UBS AMERICAS-B	1365		11/29/05	11/29/05	AMRT	4.000		3,382.89		
snj101				11/30/05	11/29/05		4.056			-3,382.89	
34582	FHLB-DISC-CSFB	1365		11/30/05	11/30/05	AMRT	3.900		925.60		
snj101				12/01/05	11/30/05		3.955			-925.60	
34583	CP-DISC-UBS AMERICAS-U	1365		12/01/05	12/01/05	AMRT	4.020		1,749.48		
snj101				12/02/05	12/01/05		4.076			-1,749.48	
34584	CP-DISC-WFB-WF	1365		12/09/05	12/09/05	AMRT	4.030		4,477.78		
snj101				12/12/05	12/09/05		4.090			-4,477.78	
34590	CP-DISC-WFB-WF	1365		12/15/05	12/15/05	AMRT	4.110		7,991.67		
snj101				12/16/05	12/15/05		4.172			-7,991.67	
34592	CP-DISC-UBS AMERICAS-B	1365		12/08/05	12/08/05	AMRT	4.000		1,645.33		
snj101				12/09/05	12/08/05		4.056			-1,645.33	
34593	CP-DISC-UBS AMERICAS-B	1365		12/09/05	12/09/05	AMRT	4.070		1,946.25		
snj101				12/12/05	12/09/05		4.127			-1,946.25	
34594	CP-DISC-UBS AMERICAS-B	1365		12/12/05	12/12/05	AMRT	4.160		2,638.48		
snj101				12/13/05	12/12/05		4.219			-2,638.48	
34595	CP-DISC-UBS FIN DEL-JP	1365		12/12/05	12/12/05	AMRT	4.160		969.03		
snj101				12/13/05	12/12/05		4.219			-969.03	
34599	CP-DISC-FIRST DATA-CIT	1365		12/27/05	12/27/05	AMRT	4.230		8,812.50		
snj101				01/03/06	12/27/05		4.296			-8,812.50	
34600	CP-DISC-FIRST DATA-CIT	1365		12/13/05	12/13/05	AMRT	4.210		220.56		
snj101				12/14/05	12/13/05		4.269			-220.56	
34602	CP-DISC-UBS FIN DEL-BA	1365		12/14/05	12/14/05	AMRT	4.230		330.29		
snj101				12/15/05	12/14/05		4.289			-330.29	
34608	CP-DISC-UBS FIN DEL-UB	1365		12/20/05	12/20/05	AMRT	4.240		1,995.63		
snj101				12/21/05	12/20/05		4.299			-1,995.63	

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34609 snj101	CP-DISC-UBS FIN DEL-UB	1365		12/27/05	12/27/05	AMRT	4.220		10,315.56		
34611 snj101	CP-DISC-UBS FIN DEL-JP	1365		12/21/05	12/21/05	AMRT	4.230		1,427.74		-10,315.56
34612 snj101	CP-DIS-UBS FIN DEL-BA	1365		12/22/05	12/21/05	AMRT	4.340				-1,427.74
34613 snj101	FHLB-DISC-CITIG	1365		12/22/05	12/22/05	AMRT	4.250		1,472.03		-1,472.03
34614 snj101	FHLB-DISC-CITIG	1365		12/23/05	12/23/05	AMRT	4.310		1,258.62		-1,472.03
34623 snj101	CP-DISC-UBS FIN DEL-UB	1365		12/27/05	12/27/05	AMRT	3.990		1,175.34		-1,258.62
34624 snj101	CP-DISC-UBS FIN DEL-UB	1365		12/27/05	12/27/05	AMRT	3.950		1,175.34		-1,175.34
				12/28/05	12/28/05	AMRT	4.260		1,335.27		-1,175.34
				01/04/06	12/28/05		4.007				-1,335.27
				12/29/05	12/29/05	AMRT	4.260		1,406.04		-1,406.04
				01/04/06	12/29/05		4.320				-1,406.04
SUBTOTAL (Txn Typ) AMRT						ASSETS	3.743		533,407.52		
							3.797				-533,407.52
32936 gabriel	STATE INVESTMT POOL-CT	1235	415	01/01/06	10/05/05	PURC	3.628	2,744,000.00	2,744,000.00		
				10/05/05	10/05/05		3.628				-2,744,000.00
			415		10/14/05	PURC	3.628	155,453.89	155,453.89		
				10/17/05	10/14/05		3.628				-155,453.89
			415		10/28/05	PURC	3.628	963,000.00	963,000.00		
				10/28/05	10/28/05		3.628				-963,000.00
			415		11/07/05	PURC	3.628	4,007,000.00	4,007,000.00		
				11/07/05	11/07/05		3.628				-4,007,000.00
			415		11/16/05	PURC	3.628	10,000,000.00	10,000,000.00		
				11/16/05	11/16/05		3.628				-10,000,000.00
33658 gabriel	STATE INVESTMT POOL-RD	1365	415	01/17/06	10/14/05	PURC	3.628	132,102.28	132,102.28		
				10/17/05	10/14/05		3.628				-132,102.28
34507 gabriel	FFCB-DISC-BA	1365	40	07/17/06	10/03/05	PURC	4.030	760,000.00	735,582.68		
				10/03/05	10/03/05		4.190		-24,417.32		-735,582.68
34509 gabriel	CP-DISC-WFB-WF	1365	451	10/31/05	10/05/05	PURC	3.740	21,000,000.00	20,943,276.67		
				10/05/05	10/05/05		3.802		-56,723.33		-20,943,276.67
34510 gabriel	CP-DISC-UBS AMERICAS-J	1365	325	10/06/05	10/05/05	PURC	3.740	5,460,000.00	5,459,432.77		
				10/05/05	10/05/05		3.792		-567.23		-5,459,432.77
34511 gabriel	CP-DISC-UBS AMERICA-BA	1365	40	10/06/05	10/05/05	PURC	3.740	3,966,000.00	3,965,587.98		
				10/05/05	10/05/05		3.792		-412.02		-3,965,587.98
34513 gabriel	FHLB-MISCH	1365	320	07/21/06	10/06/05	PURC	3.250	5,000,000.00	4,992,854.17		
				10/05/05	10/06/05		4.309		-7,145.83		-4,992,854.17
34514 gabriel	REPO-BW	1365	50	10/13/05	10/05/05	PURC	3.720	45,000,000.00	45,000,000.00		
				10/05/05	10/05/05		3.772				-45,000,000.00
34516 gabriel	CP-DISC-BOSTON EDISON-	1365	132	10/06/05	10/05/05	PURC	3.720	4,000,000.00	3,999,586.67		
				10/06/05	10/05/05		3.772		-413.33		-3,999,586.67

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INV # USER	DESCRIPTION/POOL# MEMO	BANK CASH	BROK DATE	MATURITY /ENTRY	TRADE/ SETTLE	TXN TYP	COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
34517 gabriel	CP-DISC-WFB-WF	1365	451	11/14/05	10/06/05	PURC	3.800	5,000,000.00	4,979,416.67		
				10/06/05	10/06/05		3.869		-20,583.33		-4,979,416.67
34518 gabriel	CP-DISC-WFB-WF	1365	451	11/25/05	10/06/05	PURC	3.800	5,189,000.00	5,161,613.61		
				10/06/05	10/06/05		3.873		-27,386.39		-5,161,613.61
34519 gabriel	CP-DISC-UBS AMERICAS-J	1365	325	10/11/05	10/07/05	PURC	3.740	4,489,000.00	4,487,134.57		
				10/07/05	10/07/05		3.794		-1,865.43		-4,487,134.57
34520 gabriel	CP-DISC-UBS AMERICAS-B	1365	40	10/12/05	10/11/05	PURC	3.760	9,571,000.00	9,570,000.36		
				10/11/05	10/11/05		3.813		-999.64		-9,570,000.36
34521 gabriel	CP-DISC-UBS AMERICAS-U	1365	441	10/13/05	10/12/05	PURC	3.710	32,552,000.00	32,548,645.34		
				10/12/05	10/12/05		3.762		-3,354.66		-32,548,645.34
34522 gabriel	REPO-BW	1365	50	10/21/05	10/13/05	PURC	3.720	45,000,000.00	45,000,000.00		
				10/13/05	10/13/05		3.772				-45,000,000.00
34524 gabriel	CP-DISC-UBS AMERICA-BA	1365	40	10/14/05	10/13/05	PURC	3.750	23,000,000.00	22,997,604.17		
				10/13/05	10/13/05		3.802		-2,395.83		-22,997,604.17
34525 gabriel	CP-DISC-UBS FIN DEL-JP	1365	325	10/27/05	10/13/05	PURC	3.740	5,000,000.00	4,992,727.78		
				10/13/05	10/13/05		3.797		-7,272.22		-4,992,727.78
34526 gabriel	CP-DISC-WFB-WF	1365	451	10/17/05	10/13/05	PURC	3.730	4,682,000.00	4,680,059.57		
				10/13/05	10/13/05		3.783		-1,940.43		-4,680,059.57
34527 gabriel	CP-DISC-WFB-WF	1365	451	10/28/05	10/17/05	PURC	3.740	4,695,000.00	4,689,634.66		
				10/17/05	10/17/05		3.796		-5,365.34		-4,689,634.66
34528 gabriel	CP-DISC-JP MORGAN-JPM	1365	325	11/25/05	10/18/05	PURC	3.900	2,521,000.00	2,510,621.88		
				10/18/05	10/18/05		3.971		-10,378.12		-2,510,621.88
34529 gabriel	CP-DISC-WFB-WF	1365	451	10/28/05	10/19/05	PURC	3.720	8,000,000.00	7,992,560.00		
				10/19/05	10/19/05		3.775		-7,440.00		-7,992,560.00
34530 gabriel	FHLB-CITIG	1365	132	05/23/06	10/19/05	PURC	2.875	2,400,000.00	2,408,663.33		
				10/19/05	10/19/05		4.257		8,663.33		-2,408,663.33
34531 gabriel	BA-JP MORGAN-JPM	1365	325	04/05/06	10/21/05	PURC	4.155	857,000.00	840,580.59		
				10/21/05	10/21/05		4.295		-16,419.41		-840,580.59
34532 gabriel	REPO-BW	1365	50	10/31/05	10/21/05	PURC	3.720	45,000,000.00	45,000,000.00		
				10/21/05	10/21/05		3.772				-45,000,000.00
34537 gabriel	CP-DISC-UBS AMERICAS-J	1365	325	10/28/05	10/27/05	PURC	3.850	4,784,000.00	4,783,488.38		
				10/27/05	10/27/05		3.904		-511.62		-4,783,488.38
34538 gabriel	CP-DISC-UBS FIN DEL-JP	1365	325	10/31/05	10/24/05	PURC	3.830	1,162,000.00	1,161,134.63		
				10/28/05	10/24/05		3.886		-865.37		-1,161,134.63
34539 gabriel	CP-DISC-WFB-WF	1365	451	11/25/05	10/31/05	PURC	4.000	5,000,000.00	4,986,111.11		
				10/28/05	10/31/05		4.067		-13,888.89		-4,986,111.11
34540 gabriel	CP-DISC-UBS AMERICAS-B	1365	40	11/01/05	10/31/05	PURC	4.000	20,000,000.00	19,997,777.78		
				10/31/05	10/31/05		4.056		-2,222.22		-19,997,777.78
34541 gabriel	CP-DISC-FIRST DATA-JPM	1365	325	11/01/05	10/31/05	PURC	4.000	14,142,000.00	14,140,428.67		
				10/31/05	10/31/05		4.056		-1,571.33		-14,140,428.67
34542 gabriel	REPO-BW	1365	50	11/04/05	10/31/05	PURC	3.720	30,000,000.00	30,000,000.00		
				10/31/05	10/31/05		3.772				-30,000,000.00
34544 gabriel	CP-DISC-FIRST DATA-JPM	1365	325	11/07/05	11/01/05	PURC	3.990	3,000,000.00	2,998,005.00		
				11/01/05	11/01/05		4.048		-1,995.00		-2,998,005.00

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34545	CP-DISC-UBS FIN DEL-UB	1365	441	11/08/05	11/01/05	PURC	4.000	17,000,000.00	16,986,777.78		
gabriel				11/01/05	11/01/05		4.059		-13,222.22		-16,986,777.78
34546	CP-DISC-UBS AMERICAS-B	1365	40	11/02/05	11/01/05	PURC	4.000	13,253,000.00	13,251,527.44		
gabriel				11/01/05	11/01/05		4.056		-1,472.56		-13,251,527.44
34547	CP-DISC-UBS FIN DEL-UB	1365	441	11/03/05	11/02/05	PURC	3.970	18,931,000.00	18,928,912.33		
maria				11/02/05	11/02/05		4.026		-2,087.67		-18,928,912.33
34548	FHLB-GILFD	1365	186	11/01/06	11/03/05	PURC	4.500	5,000,000.00	4,997,350.00		
maria				11/02/05	11/03/05		4.581		-2,650.00		-4,997,350.00
34549	NCD-WFB-WF	1365	451	11/28/05	11/04/05	PURC	4.010	25,000,000.00	25,000,000.00		
gabriel				11/03/05	11/04/05		4.099				-25,000,000.00
34550	FHLB-WF	1365	451	08/18/06	11/03/05	PURC	4.000	16,370,000.00	16,480,086.43		
gabriel				11/03/05	11/03/05		4.530		110,086.43		-16,480,086.43
34554	FHLB-UBS	1365	441	09/08/06	11/07/05	PURC	3.500	4,745,000.00	4,728,753.65		
gabriel				11/04/05	11/07/05		4.624		-16,246.35		-4,728,753.65
34555	CP-DISC-UBS FIN DEL-BA	1365	40	11/07/05	11/04/05	PURC	3.970	6,603,000.00	6,600,815.51		
gabriel				11/07/05	11/04/05		4.026		-2,184.49		-6,600,815.51
34556	FHLB-BA	1365	40	09/12/06	11/07/05	PURC	4.350	5,000,000.00	5,000,933.33		
maria				11/07/05	11/07/05		4.623		933.33		-5,000,933.33
34557	CP-DISC-UBS AMERICAS-J	1365	325	11/08/05	11/07/05	PURC	3.980	1,384,000.00	1,383,846.99		
maria				11/07/05	11/07/05		4.036		-153.01		-1,383,846.99
34558	CP-DISC-UBS AMERICAS-B	1365	40	11/09/05	11/08/05	PURC	3.970	14,515,000.00	14,513,399.32		
gabriel				11/08/05	11/08/05		4.026		-1,600.68		-14,513,399.32
34559	CP-DISC-UBS AMERICAS-B	1365	40	11/10/05	11/09/05	PURC	3.950	13,128,000.00	13,126,559.57		
gabriel				11/09/05	11/09/05		4.005		-1,440.43		-13,126,559.57
34563	FFCB-DISC-UBS	1365	441	05/26/06	11/14/05	PURC	4.250	7,625,000.00	7,451,266.49		
maria				11/14/05	11/14/05		4.404		-173,733.51		-7,451,266.49
34564	FHLB-CSFB	1365	180	01/23/07	11/15/05	PURC	4.000	5,000,000.00	5,025,766.67		
gabriel				11/15/05	11/15/05		4.710		25,766.67		-5,025,766.67
34565	FFCB-UBC	1365	445	03/28/07	11/15/05	PURC	4.000	2,030,000.00	2,020,808.61		
gabriel				11/15/05	11/15/05		4.740		-9,191.39		-2,020,808.61
34566	FFCB-UBC	1365	445	03/22/07	11/15/05	PURC	3.800	2,000,000.00	1,986,748.89		
gabriel				11/15/05	11/15/05		4.740		-13,251.11		-1,986,748.89
34567	FHLB-UBC	1365	445	02/15/07	11/15/05	PURC	5.375	5,000,000.00	5,107,837.50		
gabriel				11/15/05	11/15/05		4.691		107,837.50		-5,107,837.50
34568	CP-DISC-UBS AMERICAS-J	1365	325	11/16/05	11/15/05	PURC	4.060	9,780,000.00	9,778,897.03		
gabriel				11/15/05	11/15/05		4.117		-1,102.97		-9,778,897.03
34569	FHLB-DISC-CITIG	1365	132	11/28/05	11/16/05	PURC	3.870	6,207,000.00	6,198,992.97		
gabriel				11/16/05	11/16/05		3.929		-8,007.03		-6,198,992.97
34570	FHLB-DISC-CITIG	1365	132	12/15/05	11/17/05	PURC	3.910	11,089,000.00	11,055,277.12		
gabriel				11/17/05	11/17/05		3.976		-33,722.88		-11,055,277.12
34571	FHLB-DISC-CITIG	1365	132	12/07/05	11/17/05	PURC	3.880	10,028,000.00	10,006,384.09		
gabriel				11/17/05	11/17/05		3.942		-21,615.91		-10,006,384.09
34572	CP-DISC-UBS AMERICAS-J	1365	325	11/21/05	11/18/05	PURC	3.960	10,933,000.00	10,929,392.11		
gabriel				11/18/05	11/18/05		4.016		-3,607.89		-10,929,392.11



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34601	FHLB-DISC-WF	1365	451	12/07/06	12/13/05	PURC	4.470	5,000,000.00	4,777,120.83		
maria				12/13/05	12/13/05		4.689		-222,879.17		-4,777,120.83
34602	CP-DISC-UBS FIN DEL-BA	1365	40	12/14/05	12/13/05	PURC	4.230	2,811,000.00	2,810,669.71		
maria				12/13/05	12/13/05		4.289		-330.29		-2,810,669.71
34604	BA-BANKAMERICA-BA	1365	40	06/05/06	12/14/05	PURC	4.420	2,234,803.00	2,187,334.54		
gabriel				12/14/05	12/14/05		4.579		-47,468.46		-2,187,334.54
34605	NCD-WFB-WF	1365	451	01/10/06	12/15/05	PURC	4.290	25,000,000.00	25,000,000.00		
michele				12/15/05	12/15/05		4.377				-25,000,000.00
34606	FHLB-DISC-BA	1365	40	12/01/06	12/15/05	PURC	4.450	500,000.00	478,306.25		
michele				12/15/05	12/15/05		4.664		-21,693.75		-478,306.25
34607	FHLB-DISC-WF	1365	451	12/08/06	12/16/05	PURC	4.440	790,000.00	755,216.30		
michele				12/16/05	12/16/05		4.656		-34,783.70		-755,216.30
34608	CP-DISC-UBS FIN DEL-UB	1365	441	12/20/05	12/19/05	PURC	4.240	16,944,000.00	16,942,004.37		
gabriel				12/19/05	12/19/05		4.299		-1,995.63		-16,942,004.37
34609	CP-DISC-UBS FIN DEL-UB	1365	441	12/27/05	12/19/05	PURC	4.220	11,000,000.00	10,989,684.44		
gabriel				12/19/05	12/19/05		4.283		-10,315.56		-10,989,684.44
34610	FHLB-DISC-CITIG	1365	132	01/30/06	12/19/05	PURC	4.130	28,600,000.00	28,462,195.67		
gabriel				12/19/05	12/19/05		4.208		-137,804.33		-28,462,195.67
34611	CP-DISC-UBS FIN DEL-JP	1365	325	12/21/05	12/20/05	PURC	4.230	12,151,000.00	12,149,572.26		
michele				12/20/05	12/20/05		4.340		-1,427.74		-12,149,572.26
34612	CP-DIS-UBS FIN DEL-BA	1365	40	12/22/05	12/21/05	PURC	4.250	12,469,000.00	12,467,527.97		
michele				12/21/05	12/21/05		4.310		-1,472.03		-12,467,527.97
34613	FHLB-DISC-CITIG	1365	132	12/23/05	12/22/05	PURC	3.990	11,356,000.00	11,354,741.38		
michele				12/22/05	12/22/05		4.046		-1,258.62		-11,354,741.38
34614	FHLB-DISC-CITIG	1365	132	12/27/05	12/23/05	PURC	3.950	2,678,000.00	2,676,824.66		
michele				12/22/05	12/23/05		4.007		-1,175.34		-2,676,824.66
34619	FHLB-CITIG	1365	132	05/17/07	12/29/05	PURC	3.250	3,525,000.00	3,471,355.38		
maria				01/03/06	12/29/05		4.683		-53,644.62		-3,471,355.38
34620	BA-BANKAMERICA-BA	1365	40	06/19/06	12/29/05	PURC	4.440	6,194,000.00	6,062,604.61		
maria				01/03/06	12/29/05		4.599		-131,395.39		-6,062,604.61
34621	CP-DISC-UBS FIND DEL-U	1365	441	01/05/06	12/30/05	PURC	4.280	7,641,000.00	7,635,549.42		
maria				01/03/06	12/30/05		4.343		-5,450.58		-7,635,549.42
34623	CP-DISC-UBS FIN DEL-UB	1365	441	12/28/05	12/27/05	PURC	4.260	11,284,000.00	11,282,664.73		
gabriel				01/04/06	12/27/05		4.320		-1,335.27		-11,282,664.73
34624	CP-DISC-UBS FIN DEL-UB	1365	441	12/29/05	12/28/05	PURC	4.260	11,882,000.00	11,880,593.96		
gabriel				01/04/06	12/28/05		4.320		-1,406.04		-11,880,593.96
SUBTOTAL (Txn Typ) PURC						ASSETS	3.957	942,786,359.17	941,392,966.11		
							4.066		-1,393,393.06		-941392966.11
SUBTOTAL (Fund) 1 INVESTMENT FUNDS						ASSETS		33,301,991.00	32,254,366.57	-7,478,267.27	
									-1,393,393.06	-533,407.52	-24,242,691.78

\* ACTIVE TRANSACTIONS \*

CITY OF SAN JOSE  
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 DETAIL TRANSACTION REPORT - FIXED INCOME  
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 FUND: 1 GRAND TOTALS  
 ASSETS

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TYPE/ TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
PURC ( 97)	4.066	942,786,359.17		941,392,966.11	-1,393,393.06				-941392966.11
PSAL ( 8)	3.628	-22,227,556.17		-22,227,556.17					22,227,556.17
INTR ( 85)	3.209			-187,638.89			-6,300,225.61		
MAT ( 89)	3.799	-887256812.00		-887256812.00			-1,178,041.66		888,434,853.66
AMRT ( 11)	2.000			-276,329.50		276,329.50			
ACR ( 72)	3.964			809,737.02		-809,737.02			



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FUND: 8 EVERGREEN CREEK

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INV # USER	DESCRIPTION/POOL# MEMO	BANK CASH	BROK DATE	MATURITY /ENTRY	TRADE/ SETTLE	TXN TYP	COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
34472 snj101	UST-BILLS-CSFB	1365	180	12/01/05 12/02/05	12/01/05 12/01/05	MAT	3.380 3.456	-88,400.00	-88,400.00		88,400.00
SUBTOTAL (Txn Typ) MAT						ASSETS	3.380 3.456	-88,400.00	-88,400.00		88,400.00
34472 snj101	UST-BILLS-CSFB	1365		12/01/05 12/02/05	12/01/05 12/01/05	AMRT	3.380 3.456		755.28	-755.28	
SUBTOTAL (Txn Typ) AMRT						ASSETS	3.380 3.456		755.28	-755.28	
34586 michele	UST-BILLS-JPM	1365	325	03/02/06 12/01/05	12/01/05 12/01/05	PURC	3.860 3.952	88,200.00	87,339.41 -860.59		-87,339.41
SUBTOTAL (Txn Typ) PURC						ASSETS	3.860 3.952	88,200.00	87,339.41 -860.59		-87,339.41
SUBTOTAL (Fund) 8 EVERGREEN CREEK						ASSETS		-200.00	-305.31 -860.59	-755.28	1,060.59

\* ACTIVE TRANSACTIONS \*

CITY OF SAN JOSE  
 TREASURY DIVISION  
 DETAIL TRANSACTION REPORT - FIXED INCOME  
 10/01/05 TO 12/31/05  
 FUND: 8 GRAND TOTALS  
 ASSETS

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TYPE/ TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(GAIN)/ LOSS	SETTLEMENT
PURC ( 1)	3.952	88,200.00		87,339.41	-860.59			-87,339.41
MAT ( 1)	3.456	-88,400.00		-88,400.00				88,400.00
ACR ( 1)	3.456			755.28		-755.28		

\* ACTIVE TRANSACTIONS \*

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FUND: 33 Reassessment Revenue Bonds, 94A

INV # USER	DESCRIPTION/POOL# MEMO	BANK CASH	BROK DATE	MATURITY /ENTRY	TRADE/ SETTLE	TXN TYP	COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
34473 snj101	UST-BILLS-CSFB	1365	180	12/01/05 12/02/05	12/01/05 12/01/05	MAT	3.380 3.456	-17,600.00	-17,600.00		17,600.00
SUBTOTAL (Txn Typ) MAT						ASSETS	3.380 3.456	-17,600.00	-17,600.00		17,600.00
34473 snj101	UST-BILLS-CSFB	1365		12/01/05 12/02/05	12/01/05 12/01/05	AMRT	3.380 3.456		150.37	-150.37	
SUBTOTAL (Txn Typ) AMRT						ASSETS	3.380 3.456		150.37	-150.37	
34587 michele	UST-BILLS-JPM	1365	325	03/02/06 12/01/05	12/01/05 12/01/05	PURC	3.860 3.952	17,800.00	17,626.32 -173.68		-17,626.32
SUBTOTAL (Txn Typ) PURC						ASSETS	3.860 3.952	17,800.00	17,626.32 -173.68		-17,626.32
SUBTOTAL (Fund) 33 Reassessment Revenue						ASSETS		200.00	176.69 -173.68	-150.37	-26.32

\* ACTIVE TRANSACTIONS \*

CITY OF SAN JOSE  
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 FUND: 33 GRAND TOTALS  
 ASSETS

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TYPE/ TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(GAIN)/ LOSS	SETTLEMENT
PURC ( 1)	3.952	17,800.00		17,626.32	-173.68			-17,626.32
MAT ( 1)	3.456	-17,600.00		-17,600.00				17,600.00
ACR ( 1)	3.456			150.37		-150.37		

\* ACTIVE TRANSACTIONS \*

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10/01/05 TO 12/31/05  
SETTLEMENT DATE BASIS  
FUND: 34 CSJ/CSC Jt Pwr

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INV # USER	DESCRIPTION/POOL# MEMO	BANK CASH	BROK DATE	MATURITY /ENTRY	TRADE/ SETTLE	TXN TYP	COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT	
34459 snj101	FHLB-DISC-CITIG	1365	132	10/26/05	10/26/05	MAT	3.550	-208,000.00	-208,000.00			
				10/27/05	10/26/05		3.622				208,000.00	
34494 snj101	FHLB-DISC-JPM	1365	325	11/14/05	11/14/05	MAT	3.630	-527,000.00	-527,000.00			
				11/15/05	11/14/05		3.698				527,000.00	
34535 snj101	FHLB-DISC-BA	1365	40	12/28/05	12/28/05	MAT	3.930	-215,000.00	-215,000.00			
				01/03/06	12/28/05		4.012				215,000.00	
SUBTOTAL (Txn Typ) MAT						ASSETS	3.680 3.752	-950,000.00	-950,000.00		950,000.00	
34459 snj101	FHLB-DISC-CITIG	1365		10/26/05	10/26/05	AMRT	3.550		1,292.20			
				10/27/05	10/26/05		3.622			-1,292.20		
34494 snj101	FHLB-DISC-JPM	1365		11/14/05	11/14/05	AMRT	3.630		2,497.54			
				11/15/05	11/14/05		3.698			-2,497.54		
34535 snj101	FHLB-DISC-BA	1365		12/28/05	12/28/05	AMRT	3.930		1,478.66			
				01/03/06	12/28/05		4.012			-1,478.66		
SUBTOTAL (Txn Typ) AMRT						ASSETS	3.680 3.752		5,268.40	-5,268.40		
34535 gabriel	FHLB-DISC-BA	1365	40	12/28/05	10/26/05	PURC	3.930	215,000.00	213,521.34			
				10/26/05	10/26/05		4.012		-1,478.66		-213,521.34	
34561 maria	FHLB-DISC-CITIG	1365	132	01/27/06	11/14/05	PURC	3.960	529,000.00	524,693.94			
				11/14/05	11/14/05		4.048		-4,306.06		-524,693.94	
34616 maria	FHLB-DISC-CITIG	1365	132	02/10/06	12/28/05	PURC	4.000	216,100.00	215,043.51			
				01/03/06	12/28/05		4.075		-1,056.49		-215,043.51	
SUBTOTAL (Txn Typ) PURC						ASSETS	3.962 4.046	960,100.00	953,258.79	-6,841.21	-953,258.79	
SUBTOTAL (Fund) 34 CSJ/CSC Jt Pwr						ASSETS		10,100.00	8,527.19	-6,841.21	-5,268.40	-3,258.79

\* ACTIVE TRANSACTIONS \*

CITY OF SAN JOSE  
 TREASURY DIVISION  
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 FUND: 34 GRAND TOTALS  
 ASSETS

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TYPE/ TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
PURC ( 3)	4.046	960,100.00		953,258.79	-6,841.21				-953,258.79
MAT ( 3)	3.752	-950,000.00		-950,000.00					950,000.00
ACR ( 3)	3.752			5,268.40		-5,268.40			

\* ACTIVE TRANSACTIONS \*

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FUND: 40 '97 Community Facility Dist.1

INV # USER	DESCRIPTION/POOL# MEMO	BANK CASH	BROK DATE	MATURITY /ENTRY	TRADE/ SETTLE	TXN TYP	COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
34457 snj101	FHLB-DISC-CITIG	1365	132	10/28/05	10/28/05	MAT	3.450	-441,000.00	-441,000.00		
34495 snj101	FHLB-DISC-JPM	1365	325	11/14/05	11/14/05	MAT	3.630	-101,000.00	-101,000.00		441,000.00
34536 snj101	FHLB-DISC-BA	1365	40	12/28/05	12/28/05	MAT	3.930	-443,000.00	-443,000.00		101,000.00
				01/03/06	12/28/05		4.011				443,000.00
SUBTOTAL (Txn Typ) MAT						ASSETS	3.684 3.760	-985,000.00	-985,000.00		985,000.00
34457 snj101	FHLB-DISC-CITIG	1365		10/28/05	10/28/05	AMRT	3.450		2,958.37		
34495 snj101	FHLB-DISC-JPM	1365		11/14/05	11/14/05	AMRT	3.630		478.66		-2,958.37
34536 snj101	FHLB-DISC-BA	1365		12/28/05	12/28/05	AMRT	3.930		2,950.01		-478.66
				01/03/06	12/28/05		4.011				-2,950.01
SUBTOTAL (Txn Typ) AMRT						ASSETS	3.684 3.760		6,387.04		-6,387.04
34536 gabriel	FHLB-DISC-BA	1365	40	12/28/05	10/28/05	PURC	3.930	443,000.00	440,049.99		
34562 maria	FHLB-DISC-CITIG	1365	132	01/27/06	11/14/05	PURC	3.960	99,000.00	98,194.14		-440,049.99
34617 maria	FHLB-DISC-CITIG	1365	132	02/10/06	12/28/05	PURC	4.000	444,900.00	442,724.93		-98,194.14
				01/03/06	12/28/05		4.075		-2,175.07		-442,724.93
SUBTOTAL (Txn Typ) PURC						ASSETS	3.965 4.044	986,900.00	980,969.06 -5,930.94		-980,969.06
SUBTOTAL (Fund) 40 '97 Community Facilit						ASSETS		1,900.00	2,356.10 -5,930.94	-6,387.04	4,030.94

\* ACTIVE TRANSACTIONS \*

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 ASSETS

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TYPE/ TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(GAIN)/ LOSS	SETTLEMENT
PURC ( 3)	4.044	986,900.00		980,969.06	-5,930.94			-980,969.06
MAT ( 3)	3.760	-985,000.00		-985,000.00				985,000.00
ACR ( 3)	3.760			6,387.04		-6,387.04		



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FUND: 47      RDA 2003 A & B REV BDS

INV #	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TXN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH DATE	/ENTRY	SETTLE	TYP YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
33682	STATE INVESTMT POOL-47	1365	01/13/06	12/31/05	INTR	3.628		-27,609.79	
gabriel		12/31/05	01/17/06	12/31/05		3.628			27,609.79
SUBTOTAL (Txn Typ) INTR				ASSETS				-27,609.79	27,609.79
33682	STATE INVESTMT POOL-47	1365	415	01/13/06	10/12/05	PSAL	3.628	-25,250,947.29	-25,250,947.29
gabriel				10/19/05	10/12/05		3.628		25,250,947.29
			415		10/14/05	PSAL	3.628	-202,176.15	-202,176.15
gabriel				10/17/05	10/14/05		3.628		202,176.15
SUBTOTAL (Txn Typ) PSAL				ASSETS		3.628	-25,453,123.44	-25,453,123.44	25,453,123.44
33682	STATE INVESTMT POOL-47	1365	415	01/13/06	10/14/05	PURC	3.628	202,176.15	202,176.15
gabriel				10/17/05	10/14/05		3.628		-202,176.15
SUBTOTAL (Txn Typ) PURC				ASSETS		3.628	202,176.15	202,176.15	-202,176.15
SUBTOTAL (Fund) 47 RDA 2003 A & B REV BD				ASSETS			-25,250,947.29	-25,250,947.29	-27,609.79
									25,278,557.08



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INV # USER	DESCRIPTION/POOL# MEMO	BANK CASH	BROK DATE	MATURITY /ENTRY	TRADE/ SETTLE	TXN TYP	COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
34506 snj101	REPO-BW	1365	50	10/05/05	10/05/05	MAT	3.720	-61,999,147.51	-61,999,147.51	-32,032.89	
34515 snj101	REPO-BW	1365	50	10/13/05	10/13/05	MAT	3.720	-49,153,458.40	-49,153,458.40	-40,633.53	62,031,180.40
34523 snj101	REPO-BW	1365	50	10/21/05	10/13/05	MAT	3.772	-49,194,091.93	-49,194,091.93	-40,667.12	49,194,091.93
34533 snj101	REPO-BW	1365	50	10/21/05	10/21/05	MAT	3.720	-49,194,091.93	-49,194,091.93	-40,667.12	49,234,759.05
34543 snj101	REPO-BW	1365	50	10/31/05	10/31/05	MAT	3.720	-49,234,759.05	-49,234,759.05	-50,875.92	49,285,634.97
34551 snj101	REPO-BW	1365	50	11/04/05	11/04/05	MAT	3.720	-49,285,634.97	-49,285,634.97	-20,371.40	49,306,006.37
34553 snj101	FHLB-DISC-CITIG	1365	132	12/02/05	12/02/05	MAT	3.900	-25,000,000.00	-25,000,000.00		25,000,000.00
34560 snj101	REPO-BW	1365	50	11/14/05	11/14/05	MAT	3.720	-24,381,839.70	-24,381,839.70	-25,194.57	24,407,034.27
34578 snj101	FHLB-DISC-CITIG	1365	132	11/29/05	11/29/05	MAT	3.870	-24,446,000.00	-24,446,000.00		24,446,000.00
34589 snj101	FHLB-DISC-BA	1365	40	12/14/05	12/14/05	MAT	3.980	-24,487,000.00	-24,487,000.00		24,487,000.00
				12/15/05	12/14/05		4.042				24,487,000.00
				12/12/05	12/12/05	MAT	3.940	-25,027,000.00	-25,027,000.00		25,027,000.00
				12/13/05	12/12/05		3.999				25,027,000.00
SUBTOTAL (Txn Typ) MAT						ASSETS	3.772	-382208931.56	-382208931.56	-209,775.43	382,418,706.99
							3.827				
34551 snj101	FHLB-DISC-CITIG	1365		12/02/05	12/02/05	AMRT	3.900		75,833.33		
34560 snj101	FHLB-DISC-CITIG	1365		12/05/05	12/02/05	AMRT	3.966			-75,833.33	
34578 snj101	FHLB-DISC-BA	1365		11/29/05	11/29/05	AMRT	3.870		39,419.17		
34589 snj101	FHLB-DISC-CITIG	1365		11/30/05	11/29/05	AMRT	3.930			-39,419.17	
				12/14/05	12/14/05	AMRT	3.980		40,607.61		
				12/15/05	12/14/05		4.042			-40,607.61	
				12/12/05	12/12/05	AMRT	3.940		27,390.66		
				12/13/05	12/12/05		3.999			-27,390.66	
SUBTOTAL (Txn Typ) AMRT						ASSETS	3.923		183,250.77		
							3.984			-183,250.77	
34515 gabriel	REPO-BW	1365	50	10/13/05	10/05/05	PURC	3.720	49,153,458.40	49,153,458.40		
34523 gabriel	REPO-BW	1365	50	10/05/05	10/05/05	PURC	3.772				-49,153,458.40
34533 gabriel	REPO-BW	1365	50	10/21/05	10/13/05	PURC	3.720	49,194,091.93	49,194,091.93		
				10/13/05	10/13/05		3.772				-49,194,091.93
				10/31/05	10/21/05	PURC	3.720	49,234,759.05	49,234,759.05		
				10/21/05	10/21/05		3.772				-49,234,759.05

\* ACTIVE TRANSACTIONS \*

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INV # USER	DESCRIPTION/POOL# MEMO	BANK CASH	BROK DATE	MATURITY /ENTRY	TRADE/ SETTLE	TXN TYP	COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
34543	REPO-BW	1365	50	11/04/05	10/31/05	PURC	3.720	49,285,634.97	49,285,634.97		
gabriel				10/31/05	10/31/05		3.772				-49,285,634.97
34551	FHLB-DISC-CITIG	1365	132	12/02/05	11/04/05	PURC	3.900	25,000,000.00	24,924,166.67		
gabriel				11/03/05	11/04/05		3.966		-75,833.33		-24,924,166.67
34553	REPO-BW	1365	50	11/14/05	11/04/05	PURC	3.720	24,381,839.70	24,381,839.70		
gabriel				11/04/05	11/04/05		3.772				-24,381,839.70
34560	FHLB-DISC-CITIG	1365	132	11/29/05	11/14/05	PURC	3.870	24,446,000.00	24,406,580.83		
maria				11/10/05	11/14/05		3.930		-39,419.17		-24,406,580.83
34578	FHLB-DISC-BA	1365	40	12/14/05	11/29/05	PURC	3.980	24,487,000.00	24,446,392.39		
gabriel				11/29/05	11/29/05		4.042		-40,607.61		-24,446,392.39
34589	FHLB-DISC-CITIG	1365	132	12/12/05	12/02/05	PURC	3.940	25,027,000.00	24,999,609.34		
gabriel				12/02/05	12/02/05		3.999		-27,390.66		-24,999,609.34
34598	FHLB-DISC-CITIG	1365	132	01/19/06	12/12/05	PURC	4.150	25,137,000.00	25,026,885.98		
gabriel				12/12/05	12/12/05		4.226		-110,114.02		-25,026,885.98
34603	FHLB-DISC-BA	1365	40	02/09/06	12/14/05	PURC	4.200	24,651,000.00	24,487,070.85		
gabriel				12/14/05	12/14/05		4.287		-163,929.15		-24,487,070.85
SUBTOTAL (Txn Typ) PURC						ASSETS	3.835	369,997,784.05	369,540,490.11		
							3.894		-457,293.94		-369540490.11
SUBTOTAL (Fund) 49 RDA TABs SERIES 2003						ASSETS		-12,211,147.51	-12,485,190.68	-209,775.43	
									-457,293.94	-183,250.77	12,878,216.88

\* ACTIVE TRANSACTIONS \*

CITY OF SAN JOSE  
 TREASURY DIVISION  
 DETAIL TRANSACTION REPORT - FIXED INCOME  
 10/01/05 TO 12/31/05  
 FUND: 49 GRAND TOTALS  
 ASSETS

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TYPE/ TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
PURC ( 11)	3.894	369,997,784.05		369,540,490.11	-457,293.94				-369540490.11
MAT ( 10)	3.827	-382208931.56		-382208931.56			-209,775.43		382,418,706.99
ACR ( 4)	3.984			183,250.77		-183,250.77			

\* ACTIVE TRANSACTIONS \*

C I T Y O F S A N J O S E  
T R E A S U R Y D I V I S I O N  
DETAIL TRANSACTION REPORT - FIXED INCOME  
10/01/05 TO 12/31/05  
REPORT GRAND TOTALS  
ASSETS

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TYPE/ TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
PURC ( 117)	4.017	1315039319.37		1313174825.95	-1,864,493.42				-1313174825.95
PSAL ( 10)	3.628	-47,680,679.61		-47,680,679.61					47,680,679.61
INTR ( 86)	3.209			-187,638.89			-6,327,835.40		
MAT ( 107)	3.807	-1271506743.56		-1271506743.56			-1,387,817.09		1272894560.65
AMRT ( 11)	2.000			-276,329.50		276,329.50			
ACR ( 84)	3.966			1,005,548.88		-1,005,548.88			

Reconciliation of Page A-2, Portfolio Statistics

Purchases:	Principal	\$1,313,174,825.95
	Purchased Interest	<u>0.00</u>
	Total	\$1,313,174,825.95
Sales and	Maturity Value	\$1,271,506,743.56
Maturities:	Discount Accretion	-1,005,548.88
	Premium Amortization	276,329.50
	LAF and Money Market Account Withdrawals	47,680,679.61
	Called Securities	0.00
	Purch'd Interest Reimbursed	<u>187,638.89</u>
	Total	\$1,318,645,842.68
Interest:	Interim Interest Receipts	\$6,327,835.40
	Interest Receipts at Maturity	1,387,817.09
	Discount Accretion	1,005,548.88
	Premium Amortization	-276,329.50
	Premium on Called Security	<u>0.00</u>
	Total	\$8,444,871.87

CITY OF SAN JOSE  
TREASURY DIVISION

BROKER PURCHASE DISTRIBUTION  
10/01/05 THROUGH 12/31/05

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ALL FUNDS					(ABSOLUTE)
CODE	BROKER NAME	TRANSACTIONS	ASSETS	LIABILITIES	TOTAL
40	BANK OF AMERICA SECURITIES LLC	27	282,006,302.55		282,006,302.55
50	BANK OF THE WEST	9	386,249,784.05		386,249,784.05
132	CITIGROUP GLOBAL MARKETS INC.	19	187,148,887.55		187,148,887.55
180	CS FIRST BOSTON CORPORATION	2	13,568,841.07		13,568,841.07
186	GILFORD SECURITES INC.	3	20,090,973.33		20,090,973.33
320	MISCHLER FINANCIAL GROUP	1	4,992,854.17		4,992,854.17
325	J P MORGAN SECURITIES INC	17	83,516,259.36		83,516,259.36
415	STATE INVESTMENT POOL	7	18,203,732.32		18,203,732.32
441	UBS FINANCIAL SERVICES INC.	12	159,546,144.28		159,546,144.28
445	UNION BANK OF CALIFORNIA	4	13,963,672.78		13,963,672.78
451	WELLS FARGO BANK - INVESTMENTS	16	143,887,374.49		143,887,374.49
	GRAND TOTALS	117	1,313,174,825.95		1,313,174,825.95

