

SENT TO COUNCIL: _____



Memorandum

TO: HONORABLE MAYOR AND
CITY COUNCIL

FROM: Scott P. Johnson

**SUBJECT: INVESTMENT REPORT FOR
THE QUARTER ENDED
MARCH 31, 2007**

DATE: April 30, 2007

Approved

Kay Winer

Date

4/30/07

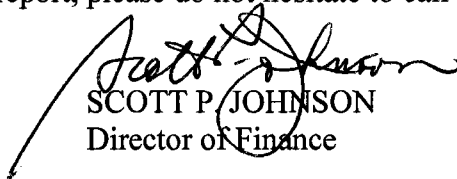
INFORMATION

Transmitted herewith is the City's investment report for the quarter ended March 31, 2007. To meet the reporting requirements 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 and a hard copy will be on file at the City Clerk's Office located at 200 East Santa Clara Street.

This report will be distributed to the Public Safety, Finance and Strategic Support Committee (PSF&SSC) for discussion during its meeting on May 17, 2007 and will be agendaized through the PSF&SS Committee to a subsequent City Council meeting.

The total investment portfolio as of March 31, 2007 was \$1.145 billion. This is an increase of approximately \$44 million from December 31, 2006, primarily due to the receipt of property taxes and triple flip/vehicle license fee payments from the County. For the quarter ended March 31, 2007, the earned interest yield was 4.671%, an increase from the 4.344% reported for the quarter ended December 31, 2006, reflecting the reinvestment, in a higher interest rate environment, of maturing securities purchased in periods of lower interest rates. The weighted average days to maturity as of March 31, 2007 was 526 days, an increase of 154 days from 372 days as of December 31, 2006 due to staff placing investments in the 36-48 month range. As of March 31, 2007, approximately 93.2% of the portfolio consists of U.S. Treasury and Federal Agency securities

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


SCOTT P. JOHNSON
Director of Finance

Attachment

cc: Les White, City Manager
Gerald Silva, City Auditor
Richard Doyle, City Attorney
Kay Winer, Chief Deputy City Manager

**INVESTMENT REPORT FOR
THE QUARTER ENDED
MARCH 31, 2007**



Prepared by
Finance Department
Treasury Division

Scott P. Johnson
Director of Finance

**Investment Report for
the quarter ended
March 31, 2007
City of San José
Department of Finance
Treasury Division**

SCOTT P. JOHNSON
Director of Finance

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Treasury Division

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**CITY OF SAN JOSE
INVESTMENT REPORT FOR
THE QUARTER ENDED MARCH 31, 2007
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April 30, 2007

HONORABLE MAYOR and CITY COUNCIL

**INVESTMENT REPORT FOR THE
QUARTER ENDED MARCH 31, 2007**

I am pleased to present this report of investment activity for the quarter ended March 31, 2007 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 information presented in the table below highlights the investment activity for the quarter ended March 31, 2007 as well as provides a comparison to the quarters ended December 31, 2006 and March 31, 2006.

INVESTMENT SUMMARY

For the Quarter Ended	<u>March 31, 2007</u>	<u>December 31, 2006</u>	<u>March 31, 2006</u>
<u>Total Portfolio</u>			
Portfolio Value ⁽¹⁾⁽²⁾	\$1,145,274,940.76	\$1,100,940,813.75	\$1,124,906,878.83
Percent of total funds invested	99.82%	99.84%	99.72%
Earned Interest Yield	4.671%	4.344%	3.628%
Dollar-weighted average yield			
Purchases	5.229%	5.223%	4.528%
Maturities	5.109%	4.835%	4.278%
Sales			
Portfolio Effective Yield	4.692%	4.480%	3.731%
Dollar-weighted ave. days to maturity	526	372	326
<u>Portfolio Fund 1</u>			
Portfolio Value ⁽¹⁾	\$1,098,709,682.56	\$1,049,100,120.21	\$1,083,858,614.95
Earned Interest Yield	4.644%	4.315%	3.592%
Dollar-weighted average yield			
Purchases	5.227%	5.220%	4.533%
Maturities	5.097%	4.757%	4.267%
Sales			
Portfolio Effective Yield	4.669%	4.441%	3.698%
Dollar-weighted ave. days to maturity	546	389	337

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

²Total excludes \$594,602,604 in bond proceeds held by trustees for the City of San José (\$512,238,381) and the Redevelopment Agency (\$82,364,223).

TOTAL PORTFOLIO INCOME RECOGNIZED

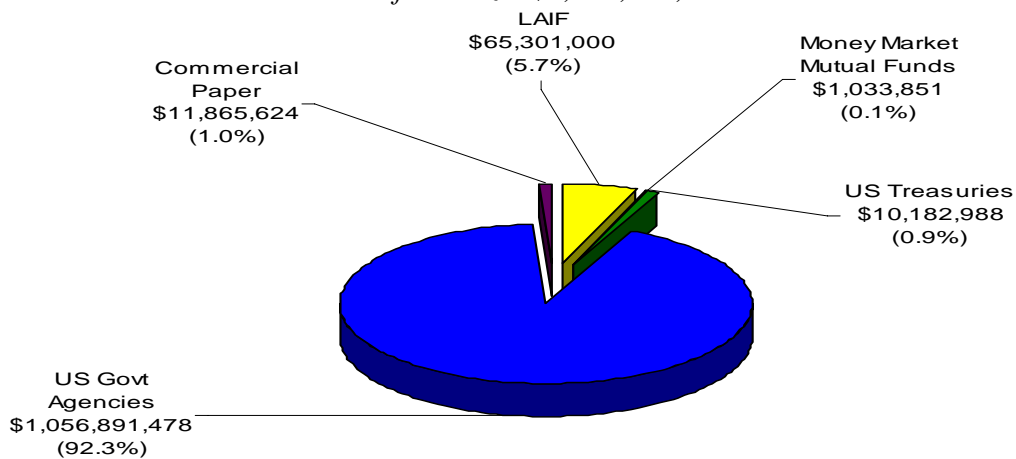
Accrual Basis

Total Portfolio	<u>March 31, 2007</u>	<u>December 31, 2006</u>	<u>March 31, 2006</u>
<u>Quarter-End</u>			
Net interest earnings	\$13,385,178.53	\$12,145,627.29	\$10,106,794.46
Net gains (losses) from sales	<u>1,650.00</u>	<u>0</u>	<u>0</u>
Net total income recognized	\$13,386,828.53	\$12,145,627.29	\$10,106,794.46
<u>Fiscal Year-to-Date</u>			
Net interest earnings	\$37,791,276.37	\$24,406,097.86	\$28,540,640.59
Net gains (losses) from sales	<u>1,650.00</u>	<u>0</u>	<u>0</u>
Net total income recognized	\$37,792,926.37	\$24,406,097.86	\$28,540,640.59

PORTFOLIO COMPOSITION

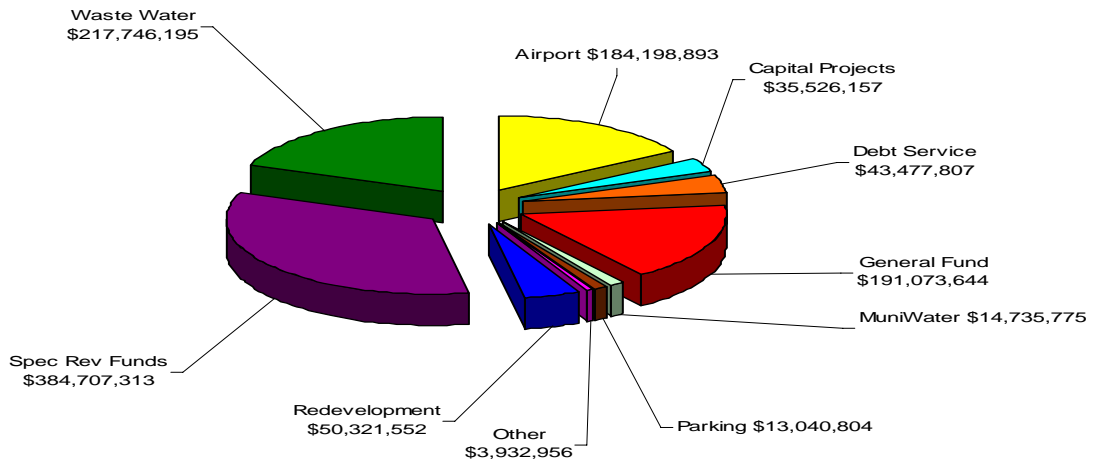
Portfolio Composition as of March 31, 2007

Portfolio Size: \$1,145,274,941



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.

Cash Balances by Fund Type as of March 31, 2007

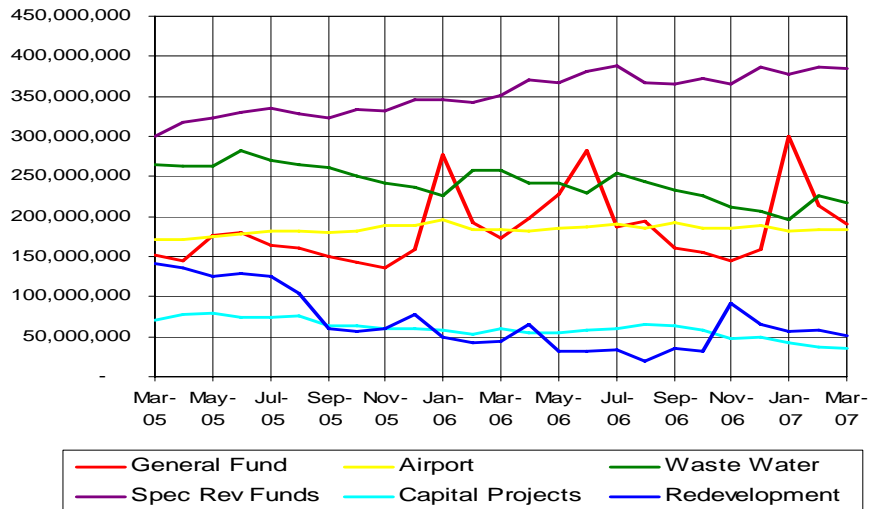


The above graph reflects the reconciliation of total balances reported by the investment program's investment accounting system compared to the City's Financial Management System (FMS):

Total Investment Portfolio	\$1,145,274,941
Deposit-in-Transit, Outstanding Checks*	<u>6,513,845</u>
Total per FMS	\$1,138,761,096

*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.

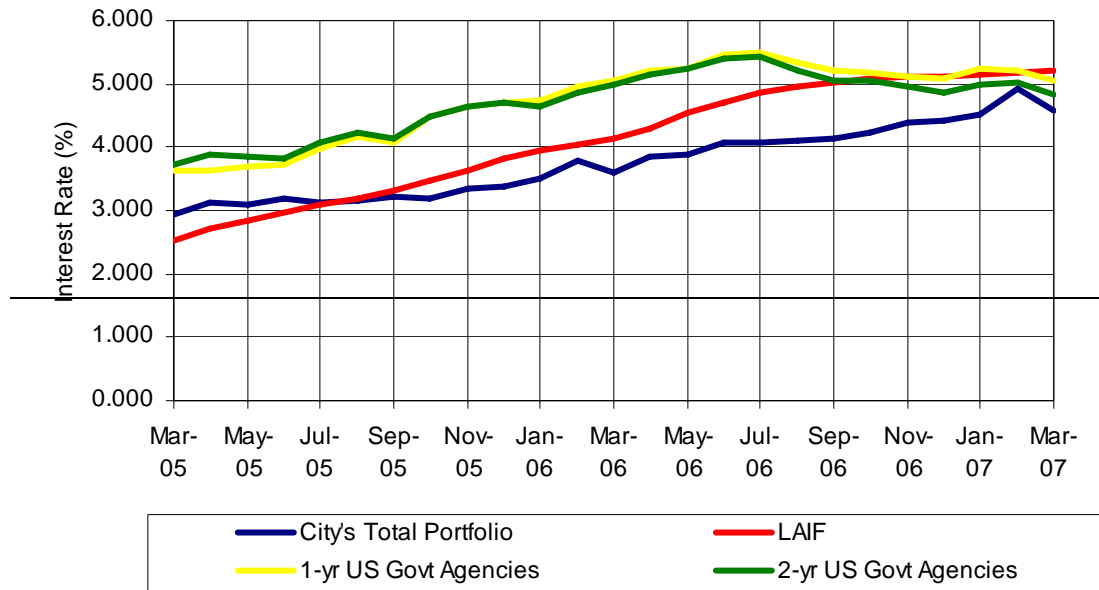
Monthly Comparison of Balances by Fund Type March 2005 through March 2007



The above graph compares the monthly total balances reported by the City's Financial Management System (FMS).

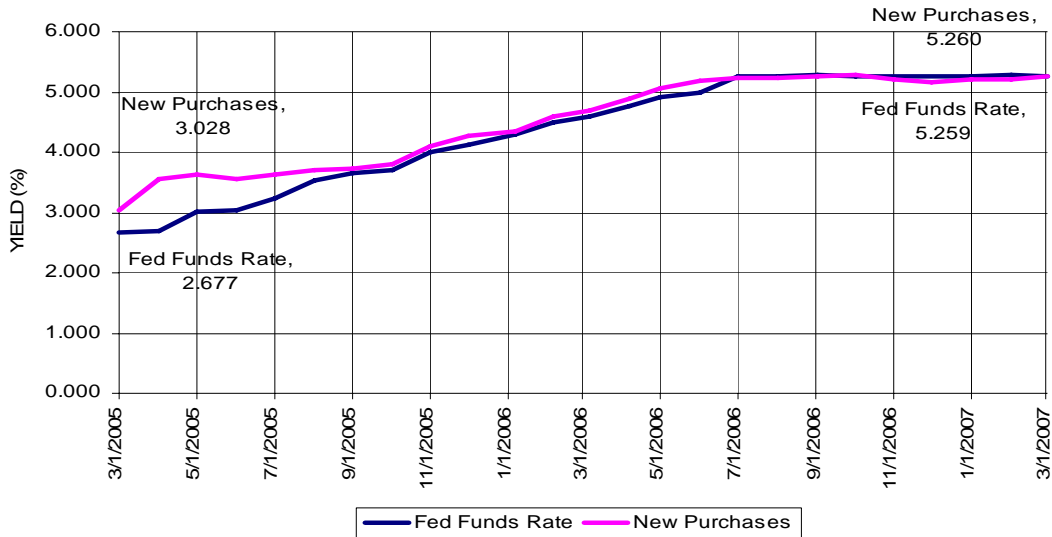
YIELD TREND

Average Yield Trend Comparison
March 2005 through March 2007



This graph compares the earned interest yield of the City’s total investment portfolio with the monthly average yields for the same period of the State of California Local Agency Investment Fund (LAIF) and of the one-year and two- year U.S. Government Agency securities. The City’s earned interest yield has trailed these benchmarks for the past 18 months because the portfolio has a longer weighted-average days to maturity than the benchmarks do. The longer the weighted-average days to maturity, the longer it takes it to react to changes in market interest rates. In a market with rising interest yields, a portfolio or index with short duration can take advantage of higher yields quicker than a portfolio or index with longer duration. This is because in the shorter portfolio investments mature quicker and can be reinvested at higher interest yields. On the other hand, in a market with falling interest rate, the portfolio with shorter duration will see its yield drop faster than the portfolio with longer duration. This is again because the shorter portfolio’s investments mature quicker and must be reinvested at lower interest yields.

Performance Measurement – New Purchases vs. Fed Funds
March 2005 through March 2007

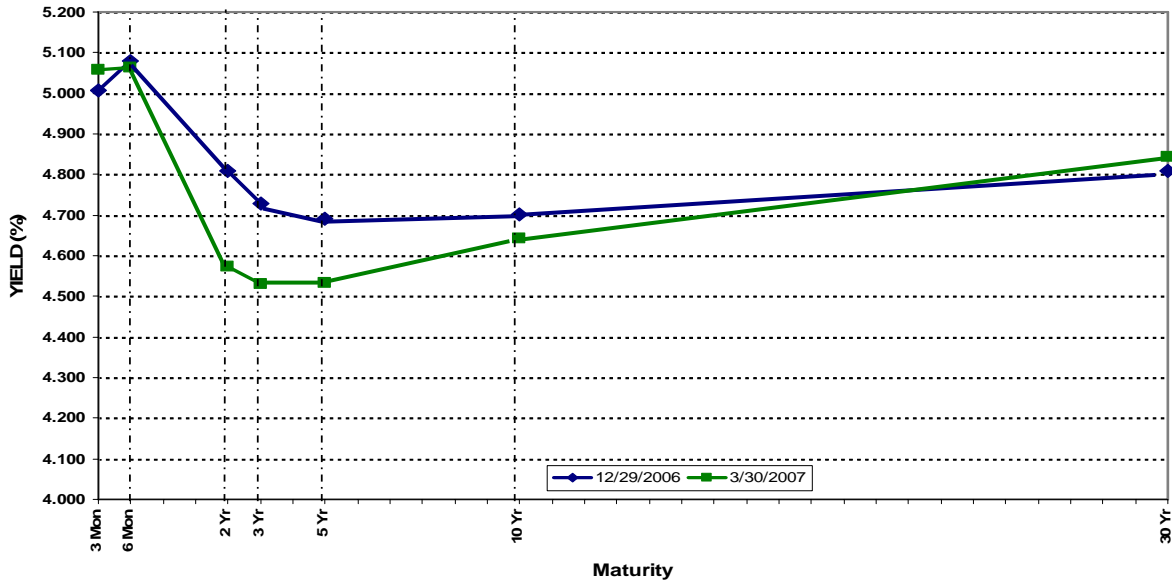


This graph compares the weighted average yield on new purchases made during each month for the total portfolio for the past two years to the average monthly federal funds rate for the same period. Funds on deposit in a bank’s reserve account are referred to as federal funds, and the rate of interest paid on overnight loans of federal funds is called the federal funds rate. This is the rate at which all money market interest rates are anchored. The rate on overnight repurchase agreements is usually slightly below the federal funds rate, while longer term investments will normally be at higher yields than the federal funds rate.

INVESTMENT STRATEGY

The following is a chart of the interest rate yield curve as of March 30, 2007 compared to yields as of December 29, 2006. The yield curve has been inverted since the end of December 2005, which means that short-term investment yields are higher than long-term yields. As a result of previous strategies, the current portfolio has a high number of investments maturing in the next 12 months. During the quarter ended March 31, 2007, our investment strategy has been to invest in the 36-48-month horizon. Extending maturities will help “ladder” the portfolio and provide liquidity in later years, while allowing us to take advantage of the relatively high interest yields in the current market. The laddering strategy will help mitigate market risk, incrementally increase the portfolio’s average interest yield, and extend the weighted average days to maturity while concurrently ensuring sufficient liquidity to meet expenditure needs. Given current market conditions and the City’s investment policy guidelines, new investments in the portfolio during the quarter yielded 4.719% to 5.399%.

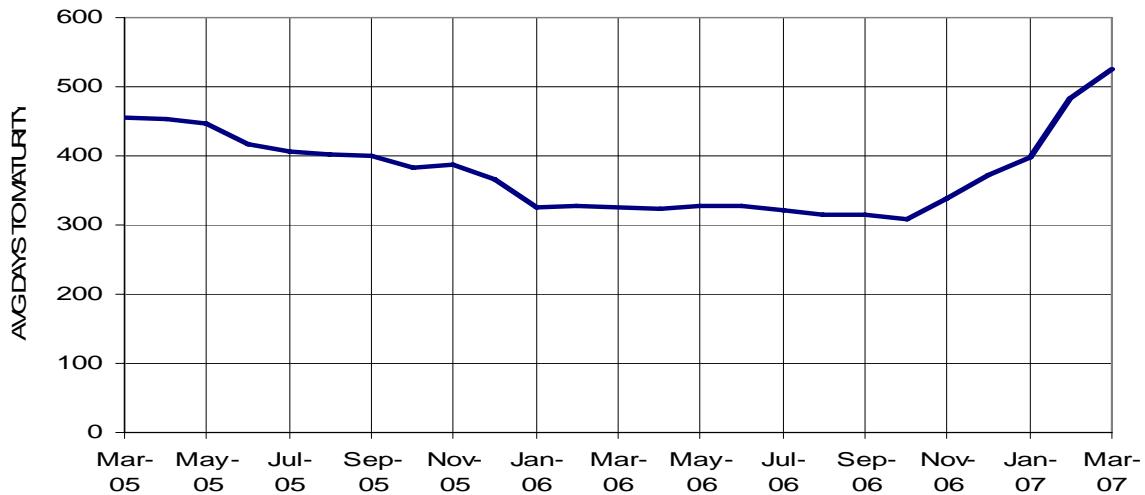
Historical Yield Curve Comparison
December 29, 2006 vs. March 30, 2007



Source: Bloomberg

PORTFOLIO MATURITY TREND

Dollar-Weighted Average Days to Maturity
March 2005 through March 2007



The graph above provides the historical dollar-weighted average days to maturity of the portfolio for the past 24 months. From December 2004 through October 2006, the average maturity shortened due to a combination of liquidity needs and the interest rate environment which favored short-term investments. As discussed in the previous section, the yield curve has been

flat to inverted for the 15 months. During the quarter ended December 2006, we invested in the 24-36 month horizon to help mitigate market risk while meeting liquidity needs. Over the past quarter, however, we have taken advantage of opportunities to extend maturities in the 36-48 month range, resulting in a significant increase in average days to maturity.

REDEVELOPMENT AGENCY

As of March 31, 2007, the Redevelopment Agency portion of the total portfolio was \$51.1 million, which represents a decrease of \$14.2 million compared to the amount reported as of December 31, 2006. This net decrease was primarily due to the payments for capital projects, operating expenditures, support services reimbursements and transfers to trustees. Total interest earnings during the quarter ended March 31, 2007 for the Redevelopment Agency were \$780,569.

EXCEPTIONS AND VIOLATIONS

There were no exceptions or violations outstanding for the quarter ended March 31, 2007. The investment portfolio meets the requirements of the City's investment policy and the California Government Code section 53601.

EARNED INTEREST YIELD

The total investment portfolio earned interest yield for the quarter ended March 31, 2007 was 4.671%, an increase of 0.327% from 4.344% reported for the quarter ended December 31, 2006. This increase is reflective of the maturity of investments purchased in periods of lower market yields and the subsequent replacement by investments purchased in the current market of rising yields.

From the quarter ended March 31, 2006 to the quarter ended March 31, 2007, the earned interest yield increased 1.043%, which reflects the continued overall increase in market rates. As anticipated, at its meeting on January 31, 2007, the Federal Open Market Committee (FOMC) decided to leave the federal funds rate at 5.25% while indicating that future interest rate changes would be "data dependent".

UNREALIZED LOSSES AND GAINS

As shown in the Investment Summary table on page 1 of this report, the portfolio size as of March 31, 2007 was \$1.145 billion, comprised of \$1.144 billion of principal cost and \$1.4 million of purchased interest. The table below illustrates the unrealized gains or losses on the portfolio when comparing the portfolio's market value to both its principal cost and amortized cost.

UNREALIZED GAINS & LOSSES

Cash Basis

Market Value	\$ 1,146,424,319.81	Market Value	\$ 1,146,424,319.81
Principal Cost	(1,143,873,879.15)	Amortized Cost	(1,150,785,921.10)
Unrealized Gain (Loss)	\$2,550,440.66	Unrealized Gain (Loss)	(\$4,361,601.29)

The City’s investment practice per the Investment Policy is to hold securities to the maturity dates with exceptions as noted in the Policy. The unrealized losses noted above are “paper losses” where there is an inverse relationship between the general changes in market interest rates 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 that these investments hold compared to market interest rates.

COMPARISON OF PORTFOLIO INVESTMENT EARNINGS TO FY 2006-07 BUDGET

Below is a comparison of actual investment earnings on an accrual basis to the fiscal year 2006-07 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 \$17.7 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 \$1.4 million for Fiscal Year 2006-07. This represents interest earned on the Agency’s funds participating in the City’s investment program and is exclusive of interest earned on loans to developers and on funds held in escrow or by fiscal agents¹. 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 for its participation in the City’s investment program, apportioned on a pro-rata basis for the quarter and year-to-date, respectively.

¹ For the Agency’s total budgeted investment income earnings for Fiscal Year 2006-07, please refer to its adopted budget at <http://www.sjredevelopment.org/Finance/AdoptedCIP0608Budget.pdf>

BUDGET COMPARISON				
<u>Net Investment Earnings</u>	<u>Yield</u>	<u>General Fund</u>	<u>Other City Funds</u>	<u>Redev. Agency</u>
<i>Quarter-end Mar. 2007</i>				
Budget	3.500%	1,724,865	884,928	553,000
Actual ⁽¹⁾	<u>4.033%</u>	<u>2,883,782</u>	<u>1,260,442</u>	<u>780,569</u>
Variance	0.533%	1,158,917	375,514	227,569
<i>Fiscal Year to Date</i>				
Budget	3.500%	4,911,079	8,157,102	1,176,000
Actual ⁽¹⁾	<u>3.835%</u>	<u>7,074,872</u>	<u>12,904,624</u>	<u>2,020,066</u>
Variance	0.335%	2,163,793	4,747,521	844,066
(1) Note: Reflects net investment yield; earned interest yield less costs to administer the investment program.				

FUTURE COMMITMENTS

As of quarter-end March 31, 2007, the City had seven outstanding obligations to buy securities. On March 27 and 28 staff purchased seven different securities with a settlement date of April 3, 2007 as listed below:

- \$10 million of FHLB 5.125% of 9/29/10
- \$5 million of FFCB 4.8% of 10/26/10
- \$9.705 million of FHLMC 5.0% of 10/18/10
- \$10 million of FHLB 5.125% of 9/10/10
- \$5 million FFCB 4.875% of 8/6/10
- \$5 million of FFCB 4.8% of 10/26/10
- \$5 million of FFCB 4.8% of 10/26/10 (the last two were split between two traders)

The trades settled as planned on April 3, 2007 and the City currently 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 March 31, 2007.

SALE OF SECURITY

On February 14, staff purchased Federal Home Loan Bank 4.5% of August 14, 2009, yielding 5.007 % for settlement on February 15, 2007. On February 16, staff was notified by the broker (UBS Financial Services) that they had failed to deliver the security to the City's custodian bank (Wells Fargo). Staff arranged to sell the security back to UBS Financial Services. To replace it,

staff purchased Federal Home Loan Bank 5.25% of August 5, 2009, yielding 5.010%. The net gain on the transaction was \$1,650.00.

MUNICIPAL BONDS

No municipal bonds were purchased during the quarter ended March 31, 2007.

CASH MANAGEMENT PROJECTION

Based on the Finance Department's cash flow projection of March 31, 2007, the total portfolio is expected to have approximately \$314 million in maturities and interest during the next six months (\$267 million in investment portfolio 1), plus approximately \$887 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 \$797 million, Redevelopment Agency expenditures of approximately \$141 million and miscellaneous bond proceeds disbursements of approximately \$2 million.

SIGNIFICANT DEVELOPMENTS

Investment Policy Review

The Investment Policy Review for 2007 has been completed pursuant to Section 17.0 of the Investment Policy. The review of the Policy this year was undertaken with the following objectives:

- Examine the feasibility of disbanding the Investment Committee and replacing the oversight function with the appropriate Council committee
- Incorporation of changes recommended by Macias Consulting as part of their review of the City's Investment Program
- Clarification of ambiguous language and conformance with current practices and procedures
- Clarification of means of reporting and information included in the Investment Reports

The proposed revisions are scheduled for review by the PSF&SS Committee at its May 17, 2007 meeting, with subsequent transmission to the City Council for review and approval by resolution pursuant to the Investment Policy requirements.

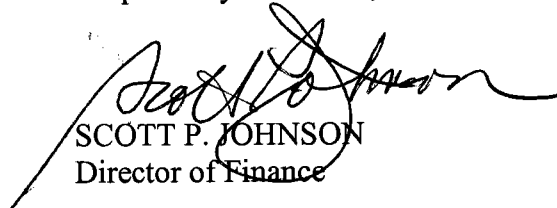
Investment Audit

Macias Consulting has concluded its audit of the City's Investment Program. The report has been delivered to the Finance Department. The report along with the Finance Department's response is scheduled for review by the PSF&SS Committee on May 17, 2007.

CONCLUSION

The total investment portfolio as of March 31, 2007 was \$1.145 billion. This is an increase of approximately \$44 million from December 31, 2006, primarily due to the receipt of property taxes and triple flip/vehicle license fee payments from the County. For the quarter ended March 31, 2007, the earned interest yield was 4.671%, an increase from the 4.344% reported for the quarter ended December 31, 2006, reflecting the reinvestment, in a higher interest rate environment, of maturing securities purchased in periods of lower interest rates. The weighted average days to maturity as of March 31, 2007 was 526 days, an increase of 154 days from 372 days as of December 31, 2006 due to staff placing investments in the 36-48 month range. As of March 31, 2007, approximately 93.2% of the portfolio consists of U.S. Treasury and Federal Agency securities.

Respectfully submitted,



SCOTT P. JOHNSON
Director 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 01/01/07 THROUGH 03/31/07

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	.00	.00	.00	.00
FEDERAL AGENCY SECURITIES	1,104,431,397.57	4.67	12,706,046.76	13,268,538.91
CERTIFICATES OF DEPOSIT	.00	.00	.00	.00
U.S. TREASURY BILLS, BONDS AND NOTES	10,253,482.92	2.78	70,212.10	2,989.58
REPURCHASE AGREEMENTS	.00	.00	.00	.00
STATE POOL, PASSBOOK & MONEY MKT ACCTS	36,300,301.38	5.17	462,871.61	462,817.72
COMMERCIAL PAPER	11,254,349.32	5.32	147,698.06	160,245.62
NEGOTIABLE CD'S	.00	.00	.00	.00
MEDIUM TERM CORPORATE NOTES	.00	.00	.00	.00
INVESTMENTS SUB-TOTAL	1,162,239,531.19	4.67	13,386,828.53	13,894,591.83
ACTIVE BANK BALANCES	2,101,681.83*			
TEMPORARILY IDLE CASH TOTAL	1,164,341,213.02	4.66	13,386,828.53	13,894,591.83
PERCENT OF TOTAL FUNDS INVESTED	99.82			

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	\$1,647,018.34
REDEVELOPMENT	\$ 454,663.49
	<u>\$2,101,681.83</u>

CITY OF SAN JOSE
TREASURY DIVISION

PORTFOLIO STATISTICS
1/01/07 THROUGH 3/31/07

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ALL FUNDS

	FIXED		EQUITIES		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	13,894,591.83	.00	.00	.00	13,894,591.83
TOTAL NET EARNINGS THIS PERIOD:	13,386,828.53	.00	.00	.00	13,386,828.53
AVERAGE DAILY PORTFOLIO BALANCE:	1,162,239,531.19	.00	.00	.00	1,162,239,531.19
EARNED INCOME YIELD THIS PERIOD:	4.671	.000	.000	.000	4.671
END OF PERIOD PORTFOLIO BALANCE:	1,145,274,940.76	.00	.00	.00	1,145,274,940.76
CURRENT AMORTIZED BOOK VALUE:	1,150,785,921.10	.00	.00	.00	1,150,785,921.10
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	4.692	.000	.000	.000	4.692
WEIGHTED AVERAGE DAYS TO MATURITY:	526.23	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	409.68	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					4.671

CITY SUMMARY

	BALANCE	SALES OR	ADDITIONS	BALANCE
	12/31/2007	MATURITIES		3/31/2007
Time Deposits	0	0.00	0.00	0.00
UST Bills, Notes & Bonds	10,304,998.43	122,010.42	0.00	10,182,988.01
Federal Agency Securities	1,036,732,160.21	381,448,351.10	401,607,668.56	1,056,891,477.67
Bankers Acceptance	0.00	0.00	0.00	0.00
Repurchase Agreements	0.00	0.00	0.00	0.00
Negotiable CD's	0	0.00	0.00	0.00
Commercial Paper	17,962,561.89	644,705,754.38	638,608,816.47	11,865,623.98
Corporate Medium Term Notes	0	0.00	0.00	0.00
Money Market Mutual Fund	1,021,093.22	0.00	12,757.88	1,033,851.10
State Pool	34,920,000.00	30,084,140.76	60,465,140.76	65,301,000.00
Total	1,100,940,813.75	1,056,360,256.66	1,100,694,383.67	1,145,274,940.76

[]
Net Change = 44,334,127.01

Portfolio Turnover Ratio:

Purchase + Sales/Maturities (at cost)
Average Daily Portfolio Balance

TURNOVER RATIO for quarter ended 3/31/07

1.83981 times

**CITY OF SAN JOSE
TREASURY DIVISION
SERIES II PORTFOLIO STATISTICS
1/1/07-3/31/07**

Fund & Description		Total Interest Received	Total Net Earnings	Average Daily Portfolio Balance	Earned Income Yield This Period	End of Period Portfolio Balance	Current Amortized Book Value	Weighted Average Yield at End of Period	Weighted Average Days to Maturity
1	Investment Fund	13,187,120.12	12,724,881.90	1,111,226,738.86	4.644	1,098,709,682.56	1,103,915,323.91	4.669	546
8	Evergreen Creek	1,492.40	913.24	71,184.27	5.203	85,247.08	85,716.86	5.293	51
33	Reassessment Revenue Bonds 94A	1,497.18	791.31	61,845.90	5.189	62,862.75	63,209.18	5.293	51
34	CSJ/CSC Jt Pwr	11,468.08	10,104.56	781,280.58	5.245	786,206.30	789,028.12	5.268	38
40	97 Community Facility Dist 1	3,627.70	5,060.89	390,503.17	5.256	392,587.54	394,951.63	5.264	16
46	Airport C/P Series B	12,757.88	12,811.79	1,029,728.46	5.046	1,033,851.10	1,033,851.10	5.046	1
52	RDA TABs Series 2006A-T	193,276.28	165,175.74	12,720,840.90	5.266	9,615,125.50	9,680,244.00	5.259	73
53	RDA TABs Series 2006B	483,352.19	467,089.10	39,957,409.05	5.268	34,589,377.93	34,823,596.30	5.259	69
	TOTAL	13,894,591.83 *	13,386,828.53 *	1,162,239,531.19	4.671	1,145,274,940.76	1,150,785,921.10	4.692	526

* Reconciled to Page A-1 Cash Management Program, Page A-2 Consolidated Portfolio Statistics, and Page E-31 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.



CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
01/01/07 THROUGH 03/31/07
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
33747	12/18/03	3.0000	USTN-MISCH	11/15/07	5,000,000.00	5,046,875.00	2.759			34,338.51
33750	12/19/03	3.0000	USTN-BOCM	11/15/07	5,089,000.00	5,136,113.01	2.762			34,985.25
SUBTOTAL (ICC#) 12 TREASURY NOTES			.89%(C)	229 DAYS	10,089,000.00	10,182,988.01	2.761		.00	69,323.76
33539	07/09/03	2.0000	FHLB-BOCM	01/09/07	5,000,000.00	5,000,000.00	2.028	MATURED	50,000.00	2,222.22
33770	01/16/04	2.0000	FHLB-FTB	01/09/07	5,000,000.00	4,929,600.00	2.535	MATURED	120,400.00	2,739.39
34684	02/16/06	3.4500	FHLB-BA	01/10/07	4,200,000.00	4,145,736.00	5.000	MATURED	126,714.00	5,111.45
34275	04/19/05	2.1250	FHLB-FTB	01/16/07	4,000,000.00	3,891,880.00	3.806	MATURED	150,620.00	6,087.67
34564	11/15/05	4.0000	FHLB-CSFB	01/23/07	5,000,000.00	4,959,100.00	4.783	MATURED	140,900.00	14,295.49
34654	01/24/06	4.6250	FHLB-GILFD	01/23/07	10,000,000.00	9,993,750.00	4.755	MATURED	237,500.00	28,641.64
33775	01/16/04	2.6500	FHLB-FTB	02/06/07	5,000,000.00	5,022,750.00	2.452	MATURED	43,500.00	12,148.73
33824	02/20/04	2.8750	FHLB-WF	02/15/07	2,550,000.00	2,579,019.00	2.442	MATURED	7,637.25	7,763.49
34233	03/24/05	3.3750	FHLB-GILFD	02/15/07	4,420,000.00	4,363,930.97	4.066	MATURED	130,656.53	21,873.35
34251	04/06/05	4.8750	FHLB-UBC	02/15/07	5,340,000.00	5,426,561.40	3.900	MATURED	43,601.10	26,089.17
34263	04/13/05	3.3750	FHLB-GILFD	02/15/07	2,000,000.00	1,980,129.40	3.924	MATURED	53,620.60	9,578.64
34323	05/10/05	3.3750	FHLB-UBC	02/15/07	3,000,000.00	2,972,730.00	3.895	MATURED	77,895.00	14,274.61
34567	11/15/05	5.3750	FHLB-UBC	02/15/07	5,000,000.00	5,040,650.00	4.641	MATURED	93,725.00	28,844.48
34631	01/05/06	2.8750	FHLB-GILFD	02/15/07	4,000,000.00	3,925,080.00	4.621	MATURED	132,420.00	22,359.50
34689	02/23/06	4.8000	FHLB-BA	02/15/07	1,830,000.00	1,827,072.00	4.930	MATURED	46,848.00	11,105.08
34784	05/05/06	2.8750	FHLB-BA	02/15/07	10,000,000.00	9,818,400.00	5.263	MATURED	325,350.00	63,712.32
34797	05/16/06	3.6250	FHLB-LB	02/15/07	8,321,000.00	8,221,980.10	5.235	MATURED	249,838.03	53,069.92
34785	05/05/06	2.6250	FHLB-LB	02/16/07	10,000,000.00	9,799,000.00	5.266	MATURED	331,520.83	65,028.53
34707	03/08/06	3.3750	FHLB-BA	02/23/07	570,000.00	561,051.00	5.065	MATURED	18,567.75	4,126.18
34711	03/14/06	3.3750	FHLB-BA	02/23/07	220,000.00	216,634.00	5.049	MATURED	7,078.50	1,588.10
34781	05/04/06	3.3750	FHLB-BA	02/23/07	205,000.00	201,949.60	5.277	MATURED	6,509.78	1,547.42
34691	02/27/06	4.8750	FHLB-BA	02/27/07	17,255,000.00	17,238,090.10	4.959	MATURED	437,500.53	133,491.14
34706	03/07/06	4.8750	FHLB-BA	02/27/07	3,430,000.00	3,424,031.80	5.043	MATURED	89,574.45	26,963.74
33827	02/27/04	2.8350	FHLB-BOCM	02/28/07	5,540,000.00	5,558,226.60	2.706	MATURED	60,302.90	23,904.00
34699	03/02/06	4.8750	FHLB-MISCH	03/01/07	5,000,000.00	4,994,595.80	5.140	MATURED	127,279.20	41,500.96
34696	03/02/06	5.0000	FHLB-CALL-WF	03/02/07	5,000,000.00	5,000,000.00	5.154	MATURED	125,000.00	42,361.11
33838	03/11/04	2.4000	FHLB-GILFD	03/16/07	1,390,000.00	1,399,235.52	2.231	MATURED	7,444.48	6,328.70
34050	11/03/04	2.4500	FHLB-GILFD	03/23/07	5,385,000.00	5,323,251.81	3.031	MATURED	127,347.96	35,800.26
34272	04/19/05	2.4500	FHLB-MISCH	03/23/07	5,000,000.00	4,878,300.00	3.873	MATURED	182,609.72	41,925.11
34278	04/20/05	2.4500	FHLB-MISCH	03/23/07	5,000,000.00	4,873,850.00	3.926	MATURED	187,059.72	42,458.55
34305	05/02/05	2.2150	FHLB-GILFD	04/16/07	3,925,000.00	3,800,333.76	3.996		43,469.38	37,448.92
34324	05/10/05	2.7800	FHLB-MISCH	04/16/07	5,000,000.00	4,893,418.36	4.006			48,336.90
34701	03/03/06	4.2500	FHLB-WF	04/16/07	5,000,000.00	4,958,800.00	5.086			62,191.02
34730	03/30/06	4.2500	FHLB-GILFD	04/16/07	5,000,000.00	4,956,600.00	5.183			63,350.13
34247	04/04/05	2.4200	FHLB-MISCH	04/23/07	2,000,000.00	1,938,480.00	4.078			19,492.25
34796	05/16/06	4.0000	FHLB-GILFD	04/25/07	10,000,000.00	9,885,800.00	5.328			129,877.91
34728	03/28/06	4.5000	FHLB-CITIG	05/11/07	5,000,000.00	4,969,750.00	5.133			62,906.47
33788	01/22/04	2.6250	FHLB-MISCH	05/15/07	5,000,000.00	4,994,650.00	2.697			33,210.76
33896	05/13/04	3.1250	FHLB-UBC	05/15/07	5,000,000.00	4,943,070.30	3.588			43,733.12

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
01/01/07 THROUGH 03/31/07
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
34124	01/07/05	3.5000	FHLB-WF	05/15/07	3,790,000.00	3,791,497.05	3.530			33,005.46
34248	04/04/05	4.8750	FHLB-WF	05/15/07	2,080,000.00	2,116,664.16	4.037			21,070.14
34304	05/02/05	3.5000	FHLB-JPM	05/15/07	5,000,000.00	4,960,400.00	3.969			48,546.77
34770	04/24/06	3.5000	FHLB-BA	05/15/07	1,870,000.00	1,837,966.90	5.258			23,831.36
34619	12/29/05	3.2500	FHLB-CITIG	05/17/07	3,525,000.00	3,457,989.75	4.762			40,606.75
34934	09/26/06	4.6250	FHLB-CITIG	05/18/07	2,740,000.00	2,730,464.80	5.250			35,348.63
34350	06/02/05	3.8750	FHLB-GILFD	06/08/07	5,000,000.00	5,012,968.50	3.790			46,851.68
34382	06/23/05	3.8750	FHLB-ZFNB	06/08/07	10,000,000.00	10,005,400.00	3.899			96,195.28
33840	03/12/04	2.4000	FHLB-MISCH	06/19/07	2,500,000.00	2,510,536.14	2.295			14,205.81
33778	01/20/04	2.9700	FHLB-MISCH	08/06/07	5,000,000.00	5,034,150.00	2.799		74,250.00	34,749.81
34823	06/02/06	4.7500	FHLB-GILFD	08/08/07	5,000,000.00	4,965,550.00	5.436		118,750.00	66,552.09
34834	06/08/06	4.7500	FHLB-GILFD	08/08/07	5,000,000.00	4,967,250.00	5.413		118,750.00	66,294.01
34839	06/16/06	4.7500	FHLB-GILFD	08/08/07	5,000,000.00	4,959,350.00	5.571		118,750.00	68,127.40
33651	10/15/03	3.7500	FHLB-WF	08/15/07	5,000,000.00	5,107,300.00	3.174		93,750.00	39,977.14
33670	11/04/03	3.1250	FHLB-WF	08/15/07	5,000,000.00	4,977,700.00	3.301		78,125.00	40,516.85
33694	11/20/03	3.1250	FHLB-BOCM	08/15/07	5,850,000.00	5,862,694.50	3.104		91,406.25	44,865.51
33700	11/21/03	3.1250	FHLB-WF	08/15/07	5,000,000.00	5,002,450.00	3.154		78,125.00	38,900.72
33776	01/16/04	3.1250	FHLB-WF	08/15/07	1,500,000.00	1,518,975.00	2.780		23,437.50	10,412.13
34581	11/29/05	4.2500	FHLB-GILFD	08/15/07	5,000,000.00	4,966,400.00	4.734		106,250.00	57,971.16
34580	11/29/05	4.2500	FHLB-GILFD	09/14/07	10,000,000.00	9,928,890.00	4.740		212,500.00	116,035.79
33696	12/17/03	3.2500	FHLB-WF	09/17/07	5,000,000.00	5,000,000.00	3.295			40,625.00
34825	06/02/06	3.3750	FHLB-LB	10/05/07	5,000,000.00	4,874,500.00	5.428			65,238.52
34579	11/29/05	2.7700	FHLB-UBC	10/15/07	5,000,000.00	4,831,350.00	4.767			56,783.40
33695	11/20/03	3.5000	FHLB-CITIG	11/15/07	5,000,000.00	5,063,200.00	3.191			39,843.40
34153	01/21/05	3.5000	FHLB-JPM	11/15/07	10,000,000.00	9,983,164.79	3.614			88,973.90
33819	03/18/04	3.3000	FHLB-CALL-WF	12/18/07	5,000,000.00	5,000,000.00	3.346		82,500.00	41,250.00
34832	06/06/06	3.1000	FHLB-GILFD	12/24/07	1,000,000.00	967,480.00	5.416			12,921.02
33841	03/29/04	2.7500	FHLB-WF	12/28/07	2,000,000.00	2,000,000.00	2.788			13,750.00
33854	03/29/04	3.0000	FHLB-CALL-WF	12/28/07	5,000,000.00	5,000,000.00	3.042		75,000.00	37,500.00
34127	01/14/05	4.0000	FHLB-CALL-JPM	01/14/08	5,000,000.00	5,000,000.00	4.056		100,000.00	50,000.00
34180	02/02/05	4.0000	FHLB-CALL-JPM	01/28/08	5,000,000.00	4,997,550.00	4.074		100,000.00	50,202.30
34884	07/28/06	4.6250	FHLB-UBC	02/01/08	3,450,000.00	3,414,051.00	5.434		79,781.25	45,741.27
34840	06/16/06	3.8750	FHLB-GILFD	02/15/08	10,525,000.00	10,263,769.50	5.554		203,921.88	140,566.44
34869	07/06/06	3.8750	FHLB-GILFD	02/15/08	2,785,000.00	2,712,283.65	5.696		53,959.38	38,090.85
34907	08/29/06	3.8750	FHLB-CITIG	02/15/08	5,000,000.00	4,902,650.00	5.357		89,340.28	64,814.13
34866	07/06/06	3.2700	FHLB-WF	02/22/08	1,000,000.00	964,153.00	5.716		16,350.00	13,588.14
34870	07/06/06	4.0000	FHLB-GILFD	03/10/08	5,000,000.00	4,873,850.00	5.702		100,000.00	68,521.21
34924	09/13/06	4.0000	FHLB-GILFD	03/10/08	5,000,000.00	4,918,700.00	5.230		98,333.33	63,450.37
34928	09/13/06	4.4800	FHLB-CITIG	04/18/08	2,940,000.00	2,910,835.20	5.215			37,430.29
34923	09/13/06	5.0000	FHLB-GILFD	04/28/08	5,000,000.00	4,989,250.00	5.213			64,131.53
34927	09/13/06	4.8000	FHLB-CITIG	05/02/08	1,830,000.00	1,821,033.00	5.192			23,311.81
34837	06/15/06	4.3000	FHLB-LB	05/12/08	3,800,000.00	3,720,830.80	5.567			51,072.71
33789	01/22/04	2.6250	FHLB-GILFD	05/15/08	5,000,000.00	4,902,886.35	3.173			38,361.85
33790	01/22/04	2.6250	FHLB-WF	05/15/08	1,000,000.00	980,339.00	3.180			7,685.99

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

01/01/07 THROUGH 03/31/07

SORT KEYS ARE FUND ICC# MATD

FUND: 1 INVESTMENT FUNDS

PAGE: 3

RUN: 04/23/07 11:15:18

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
34926	09/13/06	4.1000	FHLB-GILFD	06/13/08	5,000,000.00	4,916,800.00	5.194			62,968.31
34943	10/04/06	4.1000	FHLB-GILFD	06/13/08	4,950,000.00	4,884,412.50	5.006			60,289.08
33549	07/22/03	3.1000	FHLB-CALL-WF	07/22/08	15,000,000.00	15,000,000.00	3.143		232,500.00	116,250.00
33564	07/23/03	3.2000	FHLB-CALL-WF	07/23/08	10,000,000.00	10,000,000.00	3.244		160,000.00	80,000.00
33894	05/10/04	3.7500	FHLB-GILFD	08/15/08	5,000,000.00	4,916,389.56	4.265		93,750.00	51,704.88
34925	09/13/06	4.2500	FHLB-CITIG	09/12/08	5,000,000.00	4,921,900.00	5.170		105,659.72	62,753.77
34942	10/04/06	5.0000	FHLB-BA	09/12/08	5,000,000.00	5,004,300.00	5.009		109,722.22	61,954.14
34980	11/15/06	5.0000	FHLB-GILFD	09/12/08	10,000,000.00	10,000,400.00	5.052		162,500.00	124,946.04
35003	11/27/06	4.6250	FHLB-UBC	09/12/08	4,600,000.00	4,574,741.40	4.985		62,052.08	56,658.13
35009	11/30/06	4.2500	FHLB-GILFD	09/26/08	10,000,000.00	9,894,680.00	4.903		136,944.44	120,482.43
35002	11/27/06	4.5000	FHLB-GILFD	10/14/08	4,000,000.00	3,988,011.20	5.022			49,387.17
33801	01/29/04	3.6250	FHLB-CSFB	11/14/08	5,200,000.00	5,215,184.00	3.604			46,344.56
33675	11/28/03	4.1000	FHLB-CALL-FTB	11/28/08	5,000,000.00	5,000,000.00	4.157			51,250.00
35017	12/05/06	5.0000	FHLB-GILFD	12/12/08	5,000,000.00	5,044,145.00	4.776			59,403.05
33717	12/16/03	4.0000	FHLB-CALL-CITIG	12/16/08	5,000,000.00	5,000,000.00	4.056			50,000.00
34207	02/25/05	3.8750	FHLB-WF	02/13/09	5,000,000.00	4,963,550.00	4.143		96,875.00	50,701.48
33796	02/27/04	4.0000	FHLB-CALL-CITIG	02/27/09	5,000,000.00	5,000,000.00	4.056		100,000.00	50,000.00
33987	09/10/04	4.0000	FHLB-CALL-MISCH	02/27/09	5,000,000.00	4,989,050.00	4.114			50,604.23
35039	12/19/06	4.7500	FHLB-GILFD	03/13/09	10,000,000.00	9,971,150.00	4.910		110,833.33	121,935.90
33865	04/30/04	4.1250	FHLB-CALL-WF	04/30/09	3,005,000.00	3,005,000.00	4.182			30,989.06
33866	04/30/04	4.1500	FHLB-CALL-WF	04/30/09	2,000,000.00	2,000,000.00	4.208			20,750.00
35061	01/11/07	5.2500	FHLB-LB	08/05/09	5,000,000.00	5,033,850.00	4.989		17,500.00	55,443.25
35065	01/12/07	5.2500	FHLB-GILFD	08/05/09	5,000,000.00	5,027,750.00	5.043		16,770.83	55,262.01
35073	01/23/07	5.2500	FHLB-GILFD	08/05/09	5,000,000.00	5,025,750.00	5.069		8,750.00	47,690.36
35104	02/07/07	5.2500	FHLB-GILFD	08/05/09	5,000,000.00	5,027,913.33	5.182			37,834.21
35128	02/21/07	5.2500	FHLB-UBS	08/05/09	5,000,000.00	5,038,916.67	5.197			27,980.57
35072	01/23/07	4.5000	FHLB-UBS	08/14/09	5,000,000.00	4,936,000.00	5.094		13,750.00	47,159.53
35086	01/26/07	4.5000	FHLB-UBS	08/14/09	5,000,000.00	4,926,850.00	5.180		11,875.00	45,732.14
35124	02/15/07	4.5000	FHLB-UBS	08/14/09	5,000,000.00	4,941,200.00	6.648	02/21/07	5,400.00	5,400.00
35062	01/11/07	4.3750	FHLB-GILFD	09/11/09	5,000,000.00	4,926,600.00	5.006		36,458.33	54,639.86
35076	01/23/07	4.3750	FHLB-GILFD	09/11/09	10,000,000.00	9,831,300.00	5.105		58,333.33	94,563.63
35087	01/26/07	5.2500	FHLB-UBC	09/11/09	5,000,000.00	5,013,600.00	5.120		32,812.50	46,474.04
35094	02/01/07	5.2500	FHLB-CITIG	09/11/09	5,000,000.00	5,019,750.00	5.157		29,166.67	42,527.29
35053	01/05/07	5.0000	FHLB-CALL-GILFD	10/16/09	5,000,000.00	5,043,923.61	5.103			60,648.94
35089	01/26/07	5.2500	FHLB-CALL-GILFD	11/03/09	5,000,000.00	5,054,970.83	5.305			47,752.30
35118	02/16/07	3.8600	FHLB-GILFD	11/10/09	5,000,000.00	4,904,981.67	5.172			30,583.26
35102	02/05/07	4.0000	FHLB-GILFD	11/13/09	5,000,000.00	4,906,824.44	5.219			38,590.46
35106	02/08/07	4.0000	FHLB-GILFD	11/13/09	5,000,000.00	4,917,846.11	5.146			36,054.73
34958	11/15/06	5.6000	FHLB-CALL-UBC	11/18/09	5,000,000.00	5,000,000.00	5.678			70,000.00
35059	01/11/07	5.0000	FHLB-CS	12/11/09	5,000,000.00	5,023,283.33	5.029			55,371.52
35064	01/12/07	5.0000	FHLB-GILFD	12/11/09	5,000,000.00	5,021,437.78	5.048			54,867.79
35071	01/23/07	5.0000	FHLB-UBS	12/11/09	10,000,000.00	10,045,533.33	5.091			95,271.03
35108	02/09/07	3.8750	FHLB-GILFD	02/12/10	5,250,000.00	5,085,402.00	5.199		3,390.62	37,023.71
35121	02/15/07	3.8750	FHLB-UBC	02/12/10	5,000,000.00	4,844,550.00	5.217			31,156.99

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
01/01/07 THROUGH 03/31/07
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
34865	07/13/06	6.0000	FHLB-CALL-UBC	07/13/10	5,000,000.00	5,000,000.00	6.083		150,000.00	75,000.00
35119	02/15/07	4.7500	FHLB-GILFD	08/04/10	5,000,000.00	4,964,656.94	5.205			31,861.44
35120	02/15/07	4.7000	FHLB-GILFD	08/10/10	10,000,000.00	9,903,127.78	5.218			63,713.58
35160	03/15/07	4.5160	FHLB-GILFD	08/10/10	10,000,000.00	9,958,805.56	4.578			21,234.05
35171	03/27/07	4.1250	FHLB-GILFD	08/13/10	5,000,000.00	4,926,672.50	3.980			2,685.96
35122	02/15/07	5.1250	FHLB-JPM	09/10/10	10,000,000.00	10,036,000.00	5.124		35,590.28	64,242.82
35159	03/15/07	4.7000	FHLB-UBC	09/21/10	9,500,000.00	9,473,153.00	4.542		7,441.67	20,199.35
34824	06/20/06	6.0000	FHLB-CALL-GILFD	06/20/11	5,000,000.00	5,000,000.00	6.083			75,000.00
34941	10/26/06	5.4000	FHLB-CALL-WF	10/26/11	5,000,000.00	5,000,000.00	5.475			67,500.00
35117	02/15/07	5.3000	FHLB-CALL-GILFD	10/27/11	5,000,000.00	5,078,650.00	5.412			33,883.41
SUBTOTAL (ICC#) 22 FEDERAL HOME LOA 48.93%(C) 567 DAYS 563,615,000.00 560,435,188.05 4.533 7,693,846.60 6,348,127.51										
33677	11/10/03	3.2000	FNMA-UBC	01/24/07	5,000,000.00	5,000,000.00	3.244	MATURED	80,000.00	10,222.22
34002	09/28/04	3.3750	FNMA-GILFD	09/07/07	5,000,000.00	4,996,875.00	3.445		84,375.00	42,449.37
33785	01/22/04	2.6200	FNMA-UBS	01/02/08	5,000,000.00	4,929,750.00	3.055		65,500.00	37,137.58
33665	10/29/03	3.2500	FNMA-WF	03/17/08	5,500,000.00	5,469,640.00	3.440		89,375.00	46,394.19
33786	01/22/04	3.2500	FNMA-GILFD	03/17/08	5,000,000.00	5,032,377.11	3.119		81,250.00	38,702.88
33545	06/30/03	2.7500	FNMA-UBC	06/30/08	15,000,000.00	15,000,000.00	2.788			103,125.00
33797	01/29/04	3.2500	FNMA-BOCM	08/15/08	5,000,000.00	5,019,150.00	3.199		81,250.00	39,586.74
33798	01/29/04	3.3750	FNMA-MISCH	12/15/08	5,000,000.00	5,018,400.00	3.334			41,258.21
33800	01/29/04	3.3750	FNMA-CITIG	12/15/08	5,000,000.00	4,955,900.00	3.635			44,414.78
33877	04/29/04	4.0000	FNMA-WF	04/29/09	5,000,000.00	5,000,000.00	4.056			50,000.00
33983	09/30/04	4.5000	FNMA-CALL-GILFD	09/30/09	4,795,000.00	4,794,250.78	4.566		107,887.50	53,980.68
SUBTOTAL (ICC#) 23 FEDERAL NAT MORT 5.26%(C) 492 DAYS 60,295,000.00 60,216,342.89 3.345 589,637.50 507,271.65										
34151	01/21/05	3.3750	FFCB-GILFD	01/05/07	5,000,000.00	5,002,525.00	3.394	MATURED	81,850.00	1,860.85
33851	03/23/04	2.2500	FFCB-UBC	01/16/07	1,550,000.00	1,558,416.50	2.077	MATURED	9,021.00	1,330.43
34566	11/15/05	3.8000	FFCB-UBC	03/22/07	2,000,000.00	1,975,560.00	4.867	MATURED	62,440.00	21,073.98
34277	04/20/05	4.0000	FFCB-MISCH	03/28/07	5,000,000.00	5,018,750.00	3.895	MATURED	81,250.00	46,052.57
34322	05/10/05	4.0000	FFCB-GILFD	03/28/07	5,000,000.00	5,010,164.50	3.987	MATURED	89,835.50	47,060.92
34565	11/15/05	4.0000	FFCB-UBC	03/28/07	2,030,000.00	2,010,207.50	4.865	MATURED	60,392.50	23,041.31
34279	04/20/05	3.9000	FFCB-GILFD	04/13/07	5,000,000.00	5,007,147.50	3.876			47,860.27
34281	04/26/05	3.7500	FFCB-WF	04/26/07	5,000,000.00	4,989,500.00	3.915			48,169.52
34157	01/21/05	2.7000	FFCB-WF	09/04/07	2,500,000.00	2,452,325.00	3.533		33,750.00	21,363.23
33853	03/26/04	2.6250	FFCB-CSFB	09/17/07	5,000,000.00	5,042,550.00	2.396		65,625.00	29,797.14
34829	06/06/06	3.1250	FFCB-GILFD	09/17/07	2,752,000.00	2,680,668.16	5.328		43,000.00	35,217.66
33773	02/09/04	3.0000	FFCB-WF	11/09/07	5,000,000.00	5,000,000.00	3.042		75,000.00	37,500.00
33787	01/22/04	3.1000	FFCB-MISCH	12/18/07	5,000,000.00	5,026,800.00	2.990			37,058.56
33856	03/29/04	3.2400	FFCB-CALL-GILFD	03/17/08	3,000,000.00	2,999,062.50	3.294		48,600.00	24,358.23
35001	11/27/06	5.1500	FFCB-GILFD	09/08/08	9,500,000.00	9,531,350.00	4.979		137,261.81	117,978.41
34979	11/15/06	4.5800	FFCB-CITIG	10/20/08	10,000,000.00	9,956,505.56	5.055			124,112.77
35014	12/05/06	3.6250	FFCB-UBC	10/24/08	10,000,000.00	9,841,984.72	4.807			116,658.39

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
01/01/07 THROUGH 03/31/07
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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
35037	12/19/06	5.0000	FFCB-LB	12/29/08	5,000,000.00	5,007,050.00	4.993			61,643.72
35038	12/19/06	5.1000	FFCB-JPM	01/05/09	10,000,000.00	10,042,230.00	4.942		22,666.67	122,418.85
35040	12/19/06	4.9000	FFCB-GILFD	03/24/09	5,000,000.00	5,002,585.00	4.927		64,652.78	60,968.33
35051	01/05/07	4.9000	FFCB-GILFD	03/24/09	5,000,000.00	4,994,560.00	4.997		53,763.89	59,106.07
35079	01/23/07	5.0000	FFCB-BA	10/23/09	3,750,000.00	3,791,291.67	5.063			35,759.55
35095	02/01/07	5.0000	FFCB-LB	10/23/09	5,000,000.00	5,057,811.11	5.166			42,232.95
35098	02/05/07	5.0000	FFCB-UBS	10/23/09	5,000,000.00	5,063,738.89	5.143			39,244.09
35066	01/12/07	4.8200	FFCB-GILFD	10/27/09	5,000,000.00	4,988,481.67	5.053			54,557.59
35088	01/26/07	4.8200	FFCB-GILFD	10/27/09	5,000,000.00	4,981,313.89	5.183			45,978.07
35097	02/02/07	4.8200	FFCB-GILFD	10/27/09	5,000,000.00	4,988,430.56	5.239			41,531.29
35077	01/23/07	4.8500	FFCB-WF	11/20/09	5,000,000.00	5,017,337.50	5.077			47,459.44
34126	01/10/05	4.1500	FFCB-CALL-WF	11/30/09	2,150,000.00	2,143,953.13	4.277			22,611.14
35074	01/23/07	5.0800	FFCB-JPM	12/02/09	5,000,000.00	5,038,818.33	5.091			47,793.12
35099	02/05/07	4.9200	FFCB-WF	01/11/10	5,000,000.00	4,998,000.00	5.207			39,211.58
35100	02/05/07	4.9200	FFCB-GILFD	01/11/10	5,000,000.00	4,997,360.00	5.212			39,244.45
SUBTOTAL (ICC#) 27 FEDERAL FARM CRE 12.11%(C) 633 DAYS 138,652,000.00 138,640,855.19 4.542 929,109.15 1,540,254.48										
34703	03/06/06	2.3750	FHLMC-BA	02/15/07	5,000,000.00	4,878,550.00	5.039	MATURED	180,825.00	30,309.41
34765	04/19/06	2.3750	FHLMC-GILFD	02/15/07	5,470,000.00	5,347,143.80	5.185	MATURED	187,812.45	34,184.58
34708	03/09/06	4.8750	FHLMC-BA	03/15/07	2,125,000.00	2,121,515.00	5.180	MATURED	55,281.88	21,980.01
34720	03/21/06	4.8750	FHLMC-CITIG	03/15/07	10,000,000.00	9,984,100.00	5.180	MATURED	259,650.00	103,441.48
34722	03/21/06	4.8750	FHLMC-BA	03/15/07	560,000.00	558,964.00	5.208	MATURED	14,686.00	5,822.33
34725	03/27/06	3.7500	FHLMC-BA	03/15/07	5,000,000.00	4,941,200.00	5.130	MATURED	152,550.00	50,701.44
34731	03/30/06	3.7500	FHLMC-GILFD	03/15/07	5,000,000.00	4,937,200.00	5.230	MATURED	156,550.00	51,639.96
34763	04/19/06	3.7500	FHLMC-BA	03/15/07	10,000,000.00	9,875,700.00	5.295	MATURED	311,800.00	104,580.00
34773	04/27/06	4.8750	FHLMC-JPM	03/15/07	6,368,000.00	6,351,124.80	5.325	MATURED	172,095.20	67,638.41
34732	03/30/06	2.7000	FHLMC-CS	03/16/07	5,000,000.00	4,888,800.00	5.203	MATURED	178,700.00	51,568.87
34721	03/21/06	4.1250	FHLMC-CITIG	04/02/07	5,000,000.00	4,954,800.00	5.104		103,125.00	62,352.95
34733	03/30/06	4.1250	FHLMC-CITIG	04/02/07	3,184,000.00	3,152,637.60	5.211		65,670.00	40,505.16
34788	05/05/06	4.2500	FHLMC-CITIG	04/05/07	5,000,000.00	4,956,200.00	5.310			64,892.16
34715	03/17/06	3.0000	FHLMC-GILFD	04/27/07	3,000,000.00	2,935,710.00	5.077			36,751.48
33517	06/11/03	2.4000	FHLMC-UBC	06/11/07	5,000,000.00	5,000,000.00	2.433			30,000.00
34830	06/06/06	3.3750	FHLMC-LB	08/23/07	5,000,000.00	4,886,284.57	5.419		84,375.00	65,289.96
34838	06/16/06	5.0000	FHLMC-GILFD	09/17/07	5,000,000.00	4,971,050.00	5.563		125,000.00	68,188.86
34828	06/06/06	3.2500	FHLMC-GILFD	11/02/07	4,785,000.00	4,657,719.00	5.326			61,164.68
34859	06/28/06	3.2500	FHLMC-GILFD	11/02/07	5,372,000.00	5,210,463.96	5.697			73,196.77
34835	06/08/06	4.5000	FHLMC-GILFD	11/15/07	2,610,000.00	2,580,768.00	5.402		58,725.00	34,373.70
34883	07/28/06	4.5000	FHLMC-BA	11/15/07	3,065,000.00	3,031,591.50	5.460		68,962.50	40,811.28
34831	06/06/06	4.2000	FHLMC-GILFD	11/26/07	2,750,000.00	2,707,045.00	5.402			36,060.78
34860	06/29/06	4.2000	FHLMC-GILFD	12/28/07	5,770,000.00	5,654,484.60	5.709			79,591.19
34868	07/06/06	4.2000	FHLMC-UBC	12/28/07	5,000,000.00	4,901,100.00	5.708			68,983.33
34906	08/29/06	4.5000	FHLMC-WF	02/15/08	5,000,000.00	4,947,100.00	5.336		103,750.00	65,149.07
34867	07/06/06	3.2500	FHLMC-GILFD	02/25/08	1,890,000.00	1,821,468.60	5.712		30,712.50	25,653.13

CITY OF SAN JOSE
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(EIS / ERNEIS)

EARNED INCOME SUMMARY
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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
34885	07/28/06	4.7000	FHLMC-BA	04/25/08	1,500,000.00	1,484,115.00	5.430			19,869.35
33508	05/30/03	2.6500	FHLMC-CALL-WF	05/30/08	5,000,000.00	5,000,000.00	2.687			33,125.00
34972	11/07/06	4.5000	FHLMC-UBC	08/04/08	5,000,000.00	4,957,870.00	5.067		54,375.00	62,211.79
34981	11/15/06	4.5000	FHLMC-GILFD	08/04/08	10,000,000.00	9,917,200.00	5.062		98,750.00	124,366.24
34970	11/02/06	4.6250	FHLMC-GILFD	08/15/08	4,770,000.00	4,747,738.41	4.949		63,119.69	58,226.05
35016	12/05/06	4.6250	FHLMC-GILFD	08/22/08	5,000,000.00	4,987,450.00	4.811		49,461.81	59,616.82
35015	12/05/06	4.9000	FHLMC-UBC	11/03/08	5,000,000.00	5,037,472.78	4.768			59,229.18
35027	12/13/06	3.6250	FHLMC-GILFD	02/03/09	9,835,000.00	9,596,265.21	4.902		49,516.50	116,570.47
35078	01/23/07	4.6250	FHLMC-WF	09/28/09	4,700,000.00	4,651,308.00	5.058		39,248.26	44,441.80
34995	11/22/06	5.2500	FHLMC-CALL-GILFD	11/20/09	5,000,000.00	5,001,358.33	5.322			65,633.22
35031	12/15/06	5.2500	FHLMC-CALL-GILFD	11/20/09	5,000,000.00	5,017,447.67	5.310			65,690.68
35032	12/18/06	5.0500	FHLMC-CALL-CITIG	12/18/09	5,000,000.00	5,000,000.00	5.120			63,125.00
35153	03/15/07	4.8750	FHLMC-GILFD	08/16/10	9,900,000.00	9,969,469.13	4.530			21,033.96
35155	03/14/07	4.7500	FHLMC-BA	09/22/10	2,679,000.00	2,674,847.55	4.553		2,827.83	6,067.17
35169	03/26/07	4.7500	FHLMC-UBS	10/04/10	10,475,000.00	10,694,183.56	3.980			6,996.96
35154	03/15/07	4.1600	FHLMC-GILFD	10/13/10	4,000,000.00	3,989,737.78	4.543			8,442.07
34974	11/15/06	5.5000	FHLMC-CALL-UBC	11/15/10	5,000,000.00	5,000,000.00	5.576			68,750.00
34914	09/07/06	5.2500	FHLMC-CALL-CITIG	02/24/11	5,000,000.00	4,997,500.00	5.331		121,770.83	65,762.95
34821	06/01/06	5.7500	FHLMC-CALL-UBC	05/23/11	5,000,000.00	4,996,250.00	5.849			72,060.75
34957	10/25/06	5.4500	FHLMC-CALL-CITIG	09/02/11	5,000,000.00	4,987,500.00	5.560		96,131.95	68,759.54
34940	10/06/06	5.2500	FHLMC-CALL-UBC	10/06/11	5,000,000.00	4,997,500.00	5.336			65,748.22
34969	11/02/06	5.2500	FHLMC-CALL-WF	10/06/11	5,000,000.00	5,018,958.33	5.303			65,625.00
34994	11/28/06	5.5000	FHLMC-CALL-CITIG	11/28/11	5,000,000.00	5,000,000.00	5.576			68,750.00
35047	12/27/06	5.4000	FHLMC-CALL-CITIG	12/27/11	5,000,000.00	5,000,000.00	5.475			67,500.00
35141	03/26/07	5.0000	FHLMC-CALL-UBC	03/26/12	5,000,000.00	5,000,000.00	4.225			3,472.22
SUBTOTAL (ICC#) 30 FED HOME LOAN MO 17.82%(C)				789 DAYS	205,285,000.00	204,092,594.58	5.144		2,885,472.40	2,735,905.43
35044	12/19/06	5.1500	FFCB-DISC-UBS	01/04/07	326,000.00	325,253.82	5.234	MATURED	746.18	139.91
SUBTOTAL (ICC#) 42 FFCB DISCOUNT NO				0 DAYS	.00	.00	5.234		746.18	139.91
35055	01/09/07	5.1200	FHLB-DISC-CITIG	01/19/07	8,000,000.00	7,988,622.22	5.199	MATURED	11,377.78	11,377.78
35081	01/23/07	5.1000	FHLB-DISC-CITIG	01/29/07	15,000,000.00	14,987,250.00	5.175	MATURED	12,750.00	12,750.00
SUBTOTAL (ICC#) 43 FHLB DISCOUNT NO				0 DAYS	.00	.00	5.186		24,127.78	24,127.78
35082	01/23/07	5.1000	FHLMC-DISC-CITIG	02/02/07	15,000,000.00	14,978,750.00	5.178	MATURED	21,250.00	21,250.00
35080	01/23/07	5.1000	FHLMC-DISC-CITIG	02/05/07	25,000,000.00	24,953,958.33	5.180	MATURED	46,041.67	46,041.67
35021	12/06/06	5.1300	FHLMC-DISC-UBS	02/13/07	426,282.00	422,090.58	5.253	MATURED	4,191.42	2,612.04
34709	03/09/06	4.7900	FHLMC-DISC-UBS	03/06/07	3,176,000.00	3,023,024.43	5.102	MATURED	152,975.57	27,045.40
34738	03/30/06	4.8700	FHLMC-DISC-UBS	03/06/07	3,218,000.00	3,069,554.55	5.176	MATURED	148,445.45	27,860.73
34747	04/07/06	4.9150	FHLMC-DISC-UBC	03/06/07	1,781,000.00	1,700,029.06	5.221	MATURED	80,970.94	15,561.98
34743	04/06/06	4.8750	FHLMC-DISC-UBS	04/03/07	10,000,000.00	9,509,791.67	5.197			121,875.00

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
01/01/07 THROUGH 03/31/07
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
34745	04/06/06	4.8900	FHLMC-DISC-UBS	04/03/07	5,656,000.00	5,377,885.05	5.214			69,144.60
34748	04/11/06	4.9300	FHLMC-DISC-UBS	04/03/07	6,504,000.00	6,186,024.86	5.255			80,161.80
34749	04/12/06	4.9250	FHLMC-DISC-UBS	04/03/07	1,282,000.00	1,219,563.04	5.249			15,784.62
34750	04/13/06	4.9550	FHLMC-DISC-UBS	04/03/07	8,314,000.00	7,907,762.95	5.282			102,989.67
34756	04/18/06	4.9550	FHLMC-DISC-UBS	04/03/07	5,000,000.00	4,759,131.94	5.278			61,937.50
34757	04/18/06	4.9150	FHLMC-DISC-UBS	04/03/07	6,587,000.00	6,272,242.03	5.233			80,937.76
34766	04/19/06	4.9200	FHLMC-DISC-UBS	04/03/07	10,000,000.00	9,523,033.33	5.238			123,000.00
34777	05/01/06	4.9500	FHLMC-DISC-UBS	04/17/07	2,908,000.00	2,767,652.65	5.273			35,986.50
34792	05/12/06	4.9900	FHLMC-DISC-UBS	04/17/07	1,686,000.00	1,606,542.57	5.310			21,032.85
34789	05/09/06	4.9900	FHLMC-DISC-CS	05/01/07	2,224,000.00	2,113,947.21	5.323			27,744.40
35114	02/13/07	5.1000	FHLMC-DISC-CITIG	06/12/07	2,019,000.00	1,984,963.02	5.260			13,443.18
35018	12/05/06	4.7200	FHLMC-DISC-CITIG	11/13/07	641,000.00	612,173.52	5.011			7,563.80
SUBTOTAL (ICC#) 44 FHLMC DISCOUNT N 5.23%(C) 9 DAYS 62,821,000.00 59,840,713.84 5.233 453,875.05 901,973.50										
35048	12/29/06	5.2500	CP-DISC-UBS FIN DEL-LB	01/05/07	4,177,000.00	4,172,735.98	5.328	MATURED	4,264.02	2,436.58
35049	01/04/07	5.2500	CP-DISC-UBS AMERICAS-UBS	01/05/07	4,373,000.00	4,372,362.27	5.324	MATURED	637.73	637.73
35050	01/05/07	5.2400	CP-DISC-UBS FIN DEL-LB	01/08/07	12,200,000.00	12,194,672.67	5.315	MATURED	5,327.33	5,327.33
35054	01/08/07	5.2500	CP-DISC-UBS FIN DEL-LB	01/09/07	15,051,000.00	15,048,805.06	5.324	MATURED	2,194.94	2,194.94
35056	01/09/07	5.2400	CP-DISC-UBS AMERICAS-LB	01/10/07	7,159,000.00	7,157,957.97	5.314	MATURED	1,042.03	1,042.03
35057	01/10/07	5.1400	CP-DISC-BANKAMERICA-BA	01/11/07	13,517,000.00	13,515,070.07	5.212	MATURED	1,929.93	1,929.93
35063	01/11/07	5.2200	CP-DISC-BANKAMERICA-BA	01/12/07	15,783,000.00	15,780,711.47	5.293	MATURED	2,288.53	2,288.53
35067	01/16/07	5.2700	CP-DISC-UBS FIN DEL-LB	01/17/07	4,876,000.00	4,875,286.21	5.344	MATURED	713.79	713.79
35070	01/17/07	5.2400	CP-DISC-UBS FIN DEL-LB	01/18/07	8,343,000.00	8,341,785.63	5.314	MATURED	1,214.37	1,214.37
34996	11/24/06	5.2350	CP-DISC-INTL LSE FIN-LB	01/19/07	1,940,000.00	1,924,201.93	5.351	MATURED	15,798.07	5,077.95
35075	01/18/07	5.2400	CP-DISC-UBS FIN DEL-BA	01/19/07	7,296,000.00	7,294,938.03	5.314	MATURED	1,061.97	1,061.97
35083	01/23/07	5.2150	CP-DISC-UBS FIN DEL-BA	01/24/07	25,791,000.00	25,787,263.89	5.288	MATURED	3,736.11	3,736.11
35084	01/24/07	5.2100	CP-DISC-BANKAMERICA-BA	01/25/07	30,366,000.00	30,361,605.37	5.283	MATURED	4,394.63	4,394.63
35085	01/25/07	5.2300	CP-DISC-UBS AMERICAS-BA	01/26/07	19,082,000.00	19,079,227.81	5.303	MATURED	2,772.19	2,772.19
35091	01/29/07	5.2450	CP-DISC-UBS FIN DEL-BA	01/30/07	10,657,000.00	10,655,447.33	5.319	MATURED	1,552.67	1,552.67
35092	01/30/07	5.2300	CP-DISC-UBS FIN DEL-UBS	01/31/07	8,092,000.00	8,090,824.41	5.303	MATURED	1,175.59	1,175.59
35093	01/31/07	5.2600	CP-DISC-UBS FIN DEL-LB	02/01/07	13,210,000.00	13,208,069.87	5.334	MATURED	1,930.13	1,930.13
35090	01/26/07	5.2200	CP-DISC-UBS FIN DEL-BA	02/02/07	5,915,000.00	5,908,996.28	5.298	MATURED	6,003.72	6,003.72
35096	02/01/07	5.2300	CP-DISC-FIRST DATA CITIG	02/02/07	4,416,000.00	4,415,358.45	5.303	MATURED	641.55	641.55
35101	02/05/07	5.2500	CP-DISC-UBS AMERICAS-UBS	02/06/07	2,061,000.00	2,060,699.44	5.324	MATURED	300.56	300.56
35103	02/06/07	5.2300	CP-DISC-UBS AMERICAS-LB	02/07/07	1,927,000.00	1,926,720.05	5.303	MATURED	279.95	279.95
35105	02/07/07	5.2200	CP-DISC-UBS AMERICAS-UBS	02/08/07	11,460,000.00	11,458,338.30	5.293	MATURED	1,661.70	1,661.70
35107	02/08/07	5.2300	CP-DISC-UBS AMERICAS-LB	02/09/07	8,328,000.00	8,326,790.13	5.303	MATURED	1,209.87	1,209.87
35110	02/09/07	5.1900	CP-DISC-BANKAMERICA-BA	02/12/07	1,462,000.00	1,461,367.69	5.264	MATURED	632.31	632.31
35109	02/09/07	5.2600	CP-DISC-CIT-BA	02/14/07	2,575,000.00	2,573,118.82	5.337	MATURED	1,881.18	1,881.18
35125	02/15/07	5.3200	CP-DISC-UBS AMERICAS-UBS	02/16/07	16,546,000.00	16,543,554.87	5.395	MATURED	2,445.13	2,445.13
35129	02/21/07	5.2400	CP-DISC-BANKAMERICA-BA	02/22/07	7,600,000.00	7,598,893.78	5.314	MATURED	1,106.22	1,106.22
35132	02/22/07	5.2350	CP-DISC-UBS FIN DEL-BA	02/23/07	3,944,000.00	3,943,426.48	5.308	MATURED	573.52	573.52
35133	02/23/07	5.2300	CP-DISC-UBS FIN DEL-LB	02/26/07	5,786,000.00	5,783,478.27	5.305	MATURED	2,521.73	2,521.73

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
01/01/07 THROUGH 03/31/07
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
35134	02/26/07	5.2500	CP-DISC-UBS FIN DEL-UBS	02/27/07	700,000.00	699,897.92	5.324	MATURED	102.08	102.08
35135	02/27/07	5.2700	CP-DISC-UBS FIN DEL-LB	02/28/07	11,234,000.00	11,232,355.47	5.344	MATURED	1,644.53	1,644.53
35136	02/28/07	5.3050	CP-DISC-UBS FIN DEL-BA	03/01/07	23,670,000.00	23,666,511.96	5.379	MATURED	3,488.04	3,488.04
35137	03/01/07	5.3050	CP-DISC-UBS FIN DEL-BA	03/02/07	30,460,000.00	30,455,511.38	5.379	MATURED	4,488.62	4,488.62
35138	03/02/07	5.2800	CP-DISC-UBS AMERICAS-LB	03/05/07	17,699,000.00	17,691,212.44	5.356	MATURED	7,787.56	7,787.56
35139	03/05/07	5.2600	CP-DISC-UBS FIN DEL-UBS	03/06/07	8,937,000.00	8,935,694.21	5.334	MATURED	1,305.79	1,305.79
35140	03/06/07	5.2500	CP-DISC-UBS FIN DEL-UBS	03/07/07	8,572,000.00	8,570,749.92	5.324	MATURED	1,250.08	1,250.08
35142	03/07/07	5.2500	CP-DISC-UBS FIN DEL-LB	03/08/07	7,690,000.00	7,688,878.54	5.324	MATURED	1,121.46	1,121.46
35143	03/08/07	5.2500	CP-DISC-UBS FIN DEL-LB	03/09/07	9,566,000.00	9,564,604.96	5.324	MATURED	1,395.04	1,395.04
35146	03/09/07	5.2400	CP-DISC-UBS FIN DEL-LB	03/12/07	9,180,000.00	9,175,991.40	5.315	MATURED	4,008.60	4,008.60
35149	03/12/07	5.2550	CP-DISC-UBS FIN DEL-BA	03/13/07	10,535,000.00	10,533,462.18	5.329	MATURED	1,537.82	1,537.82
35150	03/13/07	5.2400	CP-DISC-UBS FIN DEL-UBS	03/14/07	13,087,000.00	13,085,095.11	5.314	MATURED	1,904.89	1,904.89
35156	03/14/07	5.2700	CP-DISC-UBS FIN DEL-LB	03/15/07	11,185,000.00	11,183,362.64	5.344	MATURED	1,637.36	1,637.36
35161	03/15/07	5.3100	CP-DISC-UBS FIN DEL-LB	03/16/07	44,370,000.00	44,363,455.43	5.385	MATURED	6,544.57	6,544.57
35162	03/16/07	5.2300	CP-DISC-BANKAMERICA-BA	03/19/07	30,168,000.00	30,154,851.78	5.305	MATURED	13,148.22	13,148.22
35163	03/19/07	5.2500	CP-DISC-UBS FIN DEL-BA	03/20/07	24,843,000.00	24,839,377.06	5.324	MATURED	3,622.94	3,622.94
35164	03/20/07	5.2400	CP-DISC-UBS AMERICAS-LB	03/21/07	11,766,000.00	11,764,287.39	5.314	MATURED	1,712.61	1,712.61
35165	03/21/07	5.2500	CP-DISC-UBS AMERICAS-LB	03/22/07	12,548,000.00	12,546,170.08	5.324	MATURED	1,829.92	1,829.92
35166	03/22/07	5.2400	CP-DISC-UBS AMERICAS-UBS	03/23/07	17,072,000.00	17,069,515.08	5.314	MATURED	2,484.92	2,484.92
35168	03/23/07	5.2350	CP-DISC-UBS FIN DEL-BA	03/26/07	23,193,000.00	23,182,882.05	5.310	MATURED	10,117.95	10,117.95
35170	03/26/07	5.2450	CP-DISC-UBS FIN DEL-BA	03/27/07	9,970,000.00	9,968,547.43	5.319	MATURED	1,452.57	1,452.57
35172	03/27/07	5.2500	CP-DISC-UBS AMERICAS-LB	03/28/07	418,000.00	417,939.04	5.324	MATURED	60.96	60.96
35175	03/28/07	5.2750	CP-DISC-UBS FIN DEL-BA	03/29/07	21,070,000.00	21,066,912.66	5.349	MATURED	3,087.34	3,087.34
35167	03/23/07	5.2300	CP-DISC-UBS FIN DEL-UBS	03/30/07	13,000,000.00	12,986,779.72	5.308	MATURED	13,220.28	13,220.28
SUBTOTAL (ICC#) 82 COMMERCIAL PAPER				0 DAYS	.00	.00	5.322		160,245.62	147,698.06
33141	07/02/02	2.4198	WFB MONEY MARKET FUND-01	04/01/07			.000			
SUBTOTAL (ICC#) 97 WFB MONEY MARKET				0 DAYS	.00	.00	.000		.00	.00
32936	01/01/02	5.1750	STATE INVESTMT POOL-CTY	04/01/07	25,301,000.00	25,301,000.00	5.175		234,895.89	234,895.87
33658	10/01/03	5.1750	STATE INVESTMT POOL-RDA	04/01/07	40,000,000.00	40,000,000.00	5.175		215,163.95	215,163.95
SUBTOTAL (ICC#) 99 PASSBOOK & STATE 5.70%(C)				1 DAYS	65,301,000.00	65,301,000.00	5.175		450,059.84	450,059.82
SUBTOTAL (FUND) 1 INVESTMENT FUNDS - ASSETS				545 DAYS	1106058000.00	1098709682.56			13,187,120.12	12,724,881.90
SUBTOTAL (FUND) 1 INVESTMENT FUNDS - NET					1106058000.00	1098709682.56			13,187,120.12	12,724,881.90

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
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FUND STATISTICS		ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE	:	1,111,226,738.86	
EARNED INTEREST YIELD THIS PERIOD	:	4.644	.000
WEIGHTED AVG YIELD AT END OF PERIOD	:	4.669	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:		14,843,068.63	

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
01/01/07 THROUGH 03/31/07
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
34909	08/31/06	4.9200	UST-BILLS-WF	02/22/07	62,400.00	60,907.60	5.111	MATURED	1,492.40	443.46
SUBTOTAL (ICC#) 11			TREASURY BILLS	0 DAYS	.00	.00	5.111		1,492.40	443.46
35130	02/22/07	5.1550	FHLMC-DISC-UBS	05/21/07	86,335.00	85,247.08	5.293			469.78
SUBTOTAL (ICC#) 44			FHLMC DISCOUNT N .01%(C)	51 DAYS	86,335.00	85,247.08	5.293		.00	469.78
SUBTOTAL (FUND) 8			EVERGREEN CREEK - ASSETS	51 DAYS	86,335.00	85,247.08			1,492.40	913.24
SUBTOTAL (FUND) 8			EVERGREEN CREEK - NET		86,335.00	85,247.08			1,492.40	913.24

FUND STATISTICS		ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE	:	71,184.27	
EARNED INTEREST YIELD THIS PERIOD	:	5.203	.000
WEIGHTED AVG YIELD AT END OF PERIOD	:	5.293	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:		469.78	

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

01/01/07 THROUGH 03/31/07

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
34910	08/31/06	4.9200	UST-BILLS-WF	02/22/07	62,600.00	61,102.82	5.111	MATURED	1,497.18	444.88
SUBTOTAL (ICC#) 11 TREASURY BILLS				0 DAYS	.00	.00	5.111		1,497.18	444.88
35131	02/22/07	5.1550	FHLMC-DISC-UBS	05/21/07	63,665.00	62,862.75	5.293			346.43
SUBTOTAL (ICC#) 44 FHLMC DISCOUNT N .01%(C)				51 DAYS	63,665.00	62,862.75	5.293		.00	346.43
SUBTOTAL (FUND) 33 Reassessment Revenu- ASSETS				51 DAYS	63,665.00	62,862.75			1,497.18	791.31
SUBTOTAL (FUND) 33 Reassessment Revenu- NET					63,665.00	62,862.75			1,497.18	791.31

FUND STATISTICS	ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE :	61,845.90	
EARNED INTEREST YIELD THIS PERIOD :	5.189	.000
WEIGHTED AVG YIELD AT END OF PERIOD :	5.293	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:	346.43	

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

(EIS / ERNEIS)

E A R N E D I N C O M E S U M M A R Y
01/01/07 THROUGH 03/31/07
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
34985	11/15/06	5.1500	FHLB-DISC-UBS	01/17/07	554,665.00	549,666.08	5.269	MATURED	4,998.92	1,269.57
35035	12/18/06	5.1350	FHLB-DISC-CITIG	02/16/07	228,342.00	226,387.77	5.251	MATURED	1,954.23	1,498.24
35126	02/16/07	5.1500	FHLB-DISC-UBS	04/13/07	231,144.00	229,292.28	5.264			1,454.92
35157	03/15/07	5.1500	FHLB-DISC-UBS	05/18/07	562,060.00	556,914.02	5.270			1,366.90
SUBTOTAL (ICC#) 43 FHLB DISCOUNT NO .07%(C) 37 DAYS					793,204.00	786,206.30	5.263		6,953.15	5,589.63
35068	01/17/07	5.1100	FHLMC-DISC-CITIG	03/15/07	558,030.00	553,515.07	5.223	MATURED	4,514.93	4,514.93
SUBTOTAL (ICC#) 44 FHLMC DISCOUNT N 0 DAYS					.00	.00	5.223		4,514.93	4,514.93
SUBTOTAL (FUND) 34 CSJ/CSC Jt Pwr - ASSETS 37 DAYS					793,204.00	786,206.30			11,468.08	10,104.56
SUBTOTAL (FUND) 34 CSJ/CSC Jt Pwr - NET					793,204.00	786,206.30			11,468.08	10,104.56
FUND STATISTICS				ASSETS	LIABILITIES					
AVERAGE DAILY INVESTMENT BALANCE :				781,280.58						
EARNED INTEREST YIELD THIS PERIOD :				5.245	.000					
WEIGHTED AVG YIELD AT END OF PERIOD :				5.268	.000					
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:				2,821.82						

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

(EIS / ERNEIS)

E A R N E D I N C O M E S U M M A R Y

01/01/07 THROUGH 03/31/07

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
34986	11/15/06	5.1500	FHLB-DISC-UBS	01/17/07	31,335.00	31,052.59	5.269	MATURED	282.41	71.72
35036	12/18/06	5.1350	FHLB-DISC-CITIG	02/16/07	360,658.00	357,571.37	5.251	MATURED	3,086.63	2,366.42
35127	02/16/07	5.1500	FHLB-DISC-UBS	04/13/07	362,856.00	359,949.12	5.264			2,283.98
35158	03/15/07	5.1500	FHLB-DISC-UBS	05/18/07	32,940.00	32,638.42	5.270			80.11
SUBTOTAL (ICC#) 43 FHLB DISCOUNT NO .03%(C) 15 DAYS					395,796.00	392,587.54	5.258		3,369.04	4,802.23
35069	01/17/07	5.1100	FHLMC-DISC-CITIG	03/15/07	31,970.00	31,711.34	5.223	MATURED	258.66	258.66
SUBTOTAL (ICC#) 44 FHLMC DISCOUNT N 0 DAYS					.00	.00	5.223		258.66	258.66
SUBTOTAL (FUND) 40 '97 Community Facil- ASSETS 15 DAYS					395,796.00	392,587.54			3,627.70	5,060.89
SUBTOTAL (FUND) 40 '97 Community Facil- NET					395,796.00	392,587.54			3,627.70	5,060.89

FUND STATISTICS	ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE :	390,503.17	
EARNED INTEREST YIELD THIS PERIOD :	5.256	.000
WEIGHTED AVG YIELD AT END OF PERIOD :	5.264	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:	2,364.09	

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
01/01/07 THROUGH 03/31/07
SORT KEYS ARE FUND ICC# MATD
FUND: 46 AIRPORT C/P SER B

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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
34862	07/03/06	5.0556	DREYFUS MMF-WF-46	04/01/07	1,033,851.10	1,033,851.10	5.046		12,757.88	12,811.79
SUBTOTAL (ICC#) 97 WFB MONEY MARKET .09%(C)			1 DAYS	1,033,851.10	1,033,851.10	5.046		12,757.88	12,811.79	
SUBTOTAL (FUND) 46 AIRPORT C/P SER B - ASSETS			1 DAYS	1,033,851.10	1,033,851.10			12,757.88	12,811.79	
SUBTOTAL (FUND) 46 AIRPORT C/P SER B - NET				1,033,851.10	1,033,851.10			12,757.88	12,811.79	

FUND STATISTICS	ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE :	1,029,728.46	
EARNED INTEREST YIELD THIS PERIOD :	5.046	.000
WEIGHTED AVG YIELD AT END OF PERIOD :	5.046	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:	4,583.32	

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
01/01/07 THROUGH 03/31/07
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	04/01/07			.000			
SUBTOTAL (ICC#) 97 WFB MONEY MARKET				0 DAYS	.00	.00	.000		.00	.00
33683	11/13/03	3.5500	STATE INVESTMT POOL-47B	04/30/07			.000			
SUBTOTAL (ICC#) 99 PASSBOOK & STATE				0 DAYS	.00	.00	.000		.00	.00
SUBTOTAL (FUND) 47 RDA 2003 A & B REV - NET					.00	.00			.00	.00

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

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
01/01/07 THROUGH 03/31/07
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
33752	12/22/03	2.2200	WFB MONEY MARKET FUND-49	04/01/07			.000			
SUBTOTAL (ICC#) 97 WFB MONEY MARKET					0 DAYS	.00	.00	.000	.00	.00
SUBTOTAL (FUND) 49 RDA TABS SERIES 200- NET						.00	.00		.00	.00
FUND STATISTICS				ASSETS		LIABILITIES				

AVERAGE DAILY INVESTMENT BALANCE				:						
EARNED INTEREST YIELD THIS PERIOD				:	.000	.000				
WEIGHTED AVG YIELD AT END OF PERIOD				:	.000	.000				
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:										

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

(EIS / ERNEIS)

E A R N E D I N C O M E S U M M A R Y

01/01/07 THROUGH 03/31/07

SORT KEYS ARE FUND ICC# MATD

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FUND: 52 RDA TAB's SERIES 2006A-T

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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
35115	02/13/07	5.1350	FHLB-DISC-UBS	03/09/07	4,000,000.00	3,986,306.67	5.224	MATURED	13,693.33	13,693.33
35144	03/09/07	5.1400	FHLB-DISC-UBS	03/12/07	4,002,000.00	4,000,285.81	5.214	MATURED	1,714.19	1,714.19
35147	03/12/07	5.1300	FHLB-DISC-UBS	03/13/07	4,003,000.00	4,002,429.57	5.202	MATURED	570.43	570.43
35151	03/13/07	5.1300	FHLB-DISC-UBS	03/14/07	4,004,000.00	4,003,429.43	5.202	MATURED	570.57	570.57
SUBTOTAL (ICC#) 43 FHLB DISCOUNT NO				0 DAYS	.00	.00	5.222		16,548.52	16,548.52
34984	11/14/06	5.1400	FHLMC-DISC-BA	02/13/07	13,602,000.00	13,425,272.24	5.280	MATURED	176,727.76	83,508.72
35116	02/13/07	5.1000	FHLMC-DISC-CITIG	06/12/07	9,780,000.00	9,615,125.50	5.259			65,118.50
SUBTOTAL (ICC#) 44 FHLMC DISCOUNT N .84%(C)				73 DAYS	9,780,000.00	9,615,125.50	5.271		176,727.76	148,627.22
SUBTOTAL (FUND) 52 RDA TAB's SERIES 20- ASSETS				73 DAYS	9,780,000.00	9,615,125.50			193,276.28	165,175.74
SUBTOTAL (FUND) 52 RDA TAB's SERIES 20- NET					9,780,000.00	9,615,125.50			193,276.28	165,175.74

FUND STATISTICS	ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE	: 12,720,840.90	
EARNED INTEREST YIELD THIS PERIOD	: 5.266	.000
WEIGHTED AVG YIELD AT END OF PERIOD	: 5.259	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:	65,118.50	

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
01/01/07 THROUGH 03/31/07
SORT KEYS ARE FUND ICC# MATD
FUND: 53 RDA TAB'S SERIES 2006B

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RUN: 04/23/07 11:15:18

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
35111	02/13/07	5.1350	FHLB-DISC-UBS	03/09/07	2,000,000.00	1,993,153.33	5.224	MATURED	6,846.67	6,846.67
35145	03/09/07	5.1400	FHLB-DISC-UBS	03/12/07	2,001,000.00	2,000,142.91	5.214	MATURED	857.09	857.09
35148	03/12/07	5.1300	FHLB-DISC-UBS	03/13/07	2,001,000.00	2,000,714.86	5.202	MATURED	285.14	285.14
35152	03/13/07	5.1300	FHLB-DISC-UBS	03/14/07	2,001,000.00	2,000,714.86	5.202	MATURED	285.14	285.14
SUBTOTAL (ICC#) 43 FHLB DISCOUNT NO				0 DAYS	.00	.00	5.222		8,274.04	8,274.04
34983	11/14/06	5.1400	FHLMC-DISC-UBS	02/13/07	36,509,000.00	36,034,646.68	5.280	MATURED	474,353.32	224,144.98
35022	12/06/06	5.1300	FHLMC-DISC-UBS	02/13/07	73,718.00	72,993.17	5.253	MATURED	724.83	451.71
35112	02/13/07	5.1350	FHLMC-DISC-UBS	04/05/07	2,000,000.00	1,985,450.83	5.244			13,408.06
35113	02/13/07	5.1000	FHLMC-DISC-CITIG	06/12/07	33,163,000.00	32,603,927.10	5.259			220,810.31
SUBTOTAL (ICC#) 44 FHLMC DISCOUNT N 3.02%(C)				69 DAYS	35,163,000.00	34,589,377.93	5.269		475,078.15	458,815.06
SUBTOTAL (FUND) 53 RDA TAB'S SERIES 20- ASSETS				69 DAYS	35,163,000.00	34,589,377.93			483,352.19	467,089.10
SUBTOTAL (FUND) 53 RDA TAB'S SERIES 20- NET					35,163,000.00	34,589,377.93			483,352.19	467,089.10
FUND STATISTICS				ASSETS	LIABILITIES					
AVERAGE DAILY INVESTMENT BALANCE				:	35,957,409.05					
EARNED INTEREST YIELD THIS PERIOD				:	5.268	.000				
WEIGHTED AVG YIELD AT END OF PERIOD				:	5.259	.000				
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:					234,218.37					
GRAND TOTAL				100.00%(C)	526 DAYS	1153373851.10	1145274940.76	4.671	13,894,591.83	13,386,828.53

SECTION C

TIME DEPOSIT BANK DISTRIBUTION REPORT

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



**CITY OF SAN JOSE: TIME DEPOSIT BANK DISTRIBUTION
AS OF MARCH 31, 2007**

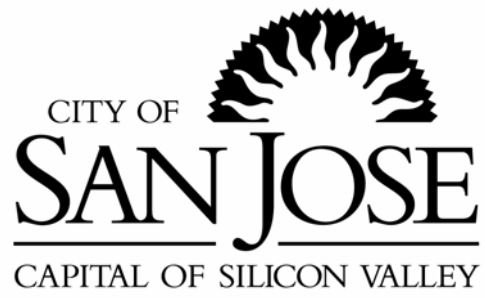
There were no time deposits outstanding as of March 31, 2007.



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.



CITY OF SAN JOSE
 TREASURY DIVISION
 INVESTMENT INVENTORY WITH MARKET VALUE

PAGE: 1

(RPTMKT)

RUN: 04/20/07 11:45:40

INVESTMENTS OUTSTANDING AS OF 03/31/07
 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 PRICE	ACCR INT SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 33747	USTN-MISCH 12/18/03 11/15/07	912828AN0	1365	1	3.0000	5,000,000.00	4,939,062.50	56,767.96		
			320	100	2.7450	5,046,875.00	98.78125000000		SUNGARD	-107,812.50
A 33750	USTN-BOCM 12/19/03 11/15/07	912828AN0	1365	1	3.0000	5,089,000.00	5,026,977.81	57,778.43		
			42	100	2.7480	5,136,113.01	98.78125000000		SUNGARD	-109,135.20
SUBTOTAL (Inv Type) 12 TREASURY NOTES			.91%(M)		3.0000	10,089,000.00	9,966,040.31	114,546.39		.00
					2.7465	10,182,988.01	98.78125000000			-216,947.70
A 34305	FHLB-GILFD 05/02/05 04/16/07	31339Y3A8	1365	1	2.2150	3,925,000.00	3,920,093.75	18,112.24		119,759.99
			186	100	3.9180	3,800,333.76	99.87500000000		SUNGARD	
A 34324	FHLB-MISCH 05/10/05 04/16/07	3133MYD61	1365	1	2.7800	5,000,000.00	4,995,312.50	63,708.33		101,894.14
			320	100	3.9350	4,893,418.36	99.90625000000		SUNGARD	
A 34701	FHLB-WF 03/03/06 04/16/07	3133XDGL9	1365	1	4.2500	5,000,000.00	4,998,437.50	97,395.83		39,637.50
			451	100	5.0110	4,958,800.00	99.96875000000		SUNGARD	
A 34730	FHLB-GILFD 03/30/06 04/16/07	3133XDGL9	1365	1	4.2500	5,000,000.00	4,998,437.50	97,395.83		41,837.50
			186	100	5.1120	4,956,600.00	99.96875000000		SUNGARD	
A 34247	FHLB-MISCH 04/04/05 04/23/07	31339YJS2	1365	1	2.4200	2,000,000.00	1,996,875.00	21,242.22		58,395.00
			320	100	3.9950	1,938,480.00	99.84375000000		SUNGARD	
A 34796	FHLB-GILFD 05/16/06 04/25/07	3133XBNF8	1365	1	4.0000	10,000,000.00	9,990,625.00	173,333.33		104,825.00
			186	100	5.2560	9,885,800.00	99.90625000000		SUNGARD	
A 34728	FHLB-CITIG 03/28/06 05/11/07	3133XDN72	1365	1	4.5000	5,000,000.00	4,995,312.50	87,500.00		25,562.50
			132	100	5.0570	4,969,750.00	99.90625000000		SUNGARD	
A 33788	FHLB-MISCH 01/22/04 05/15/07	3133MYRR0	1365	1	2.6250	5,000,000.00	4,984,375.00	49,583.33		
			320	100	2.6580	4,994,650.00	99.68750000000		SUNGARD	-10,275.00
A 33896	FHLB-UBC 05/13/04 05/15/07	3133X6ZJ8	1365	1	3.1250	5,000,000.00	4,987,500.00	59,027.78		44,429.70
			445	100	3.5270	4,943,070.30	99.75000000000		SUNGARD	
A 34124	FHLB-WF 01/07/05 05/15/07	3133X7C51	1365	1	3.5000	3,790,000.00	3,781,709.38	50,112.22		
			451	100	3.4810	3,791,497.05	99.78125000000		SUNGARD	-9,787.67
A 34248	FHLB-WF 04/04/05 05/15/07	3133MNPQ8	1365	1	4.8750	2,080,000.00	2,078,700.00	38,306.67		
			451	100	3.9950	2,116,664.16	99.93750000000		SUNGARD	-37,964.16
A 34304	FHLB-JPM 05/02/05 05/15/07	3133X7C51	1365	1	3.5000	5,000,000.00	4,989,062.50	66,111.11		28,662.50
			325	100	3.9080	4,960,400.00	99.78125000000		SUNGARD	
A 34770	FHLB-BA 04/24/06 05/15/07	3133X7C51	1365	1	3.5000	1,870,000.00	1,865,909.38	24,725.56		27,942.48
			40	100	5.1820	1,837,966.90	99.78125000000		SUNGARD	
A 34619	FHLB-CITIG 12/29/05 05/17/07	3133X6V37	1365	1	3.2500	3,525,000.00	3,516,187.50	42,642.71		58,197.75
			132	100	4.6830	3,457,989.75	99.75000000000		SUNGARD	
A 34934	FHLB-CITIG 09/26/06 05/18/07	3133XDXH9	1365	1	4.6250	2,740,000.00	2,737,431.25	46,817.85		6,966.45
			132	100	5.1710	2,730,464.80	99.90625000000		SUNGARD	
A 34350	FHLB-GILFD 06/02/05 06/08/07	3133XBSU0	1365	1	3.8750	5,000,000.00	4,987,500.00	60,815.97		
			186	100	3.7370	5,012,968.50	99.75000000000		SUNGARD	-25,468.50
A 34382	FHLB-ZFNB 06/23/05 06/08/07	3133XBSU0	1365	1	3.8750	10,000,000.00	9,975,000.00	121,631.94		
			500	100	3.8420	10,005,400.00	99.75000000000		SUNGARD	-30,400.00
A 33840	FHLB-MISCH 03/12/04 06/19/07	31339XKZ6	1365	1	2.4000	2,500,000.00	2,485,156.25	17,000.00		
			320	100	2.2650	2,510,536.14	99.40625000000		SUNGARD	-25,379.89
A 33778	FHLB-MISCH 01/20/04 08/06/07	3133MYFS1	1365	1	2.9700	5,000,000.00	4,960,937.50	22,687.50		
			320	100	2.7660	5,034,150.00	99.21875000000		SUNGARD	-73,212.50

CITY OF SAN JOSE
 TREASURY DIVISION
 INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

RUN: 04/20/07 11:45:40

INVESTMENTS OUTSTANDING AS OF 03/31/07
 MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN YTM	RATE TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR PRICE	ACCR INT SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 34823	FHLB-GILFD 06/02/06 08/08/07	3133XENK1	1365	1	4.7500		5,000,000.00	4,990,625.00	34,965.28		25,075.00
			186	100	5.3520		4,965,550.00	99.81250000000		SUNGARD	
A 34834	FHLB-GILFD 06/08/06 08/08/07	3133XENK1	1365	1	4.7500		5,000,000.00	4,990,625.00	34,965.28		23,375.00
			186	100	5.3300		4,967,250.00	99.81250000000		SUNGARD	
A 34839	FHLB-GILFD 06/16/06 08/08/07	3133XENK1	1365	1	4.7500		5,000,000.00	4,990,625.00	34,965.28		31,275.00
			186	100	5.4860		4,959,350.00	99.81250000000		SUNGARD	
A 33651	FHLB-WF 10/15/03 08/15/07	3133MQUV4	1365	1	3.7500		5,000,000.00	4,971,875.00	23,958.33		
			451	100	3.1500		5,107,300.00	99.43750000000		SUNGARD	-135,425.00
A 33670	FHLB-WF 11/04/03 08/15/07	3133X0E88	1365	1	3.1250		5,000,000.00	4,960,937.50	19,965.28		
			451	100	3.2500		4,977,700.00	99.21875000000		SUNGARD	-16,762.50
A 33694	FHLB-BOCM 11/20/03 08/15/07	3133X0E88	1365	1	3.1250		5,850,000.00	5,804,296.88	23,359.38		
			42	100	3.0620		5,862,694.50	99.21875000000		SUNGARD	-58,397.62
A 33700	FHLB-WF 11/21/03 08/15/07	3133X0E88	1365	1	3.1250		5,000,000.00	4,960,937.50	19,965.28		
			451	100	3.1100		5,002,450.00	99.21875000000		SUNGARD	-41,512.50
A 33776	FHLB-WF 01/16/04 08/15/07	3133X0E88	1365	1	3.1250		1,500,000.00	1,488,281.25	5,989.58		
			451	100	2.7510		1,518,975.00	99.21875000000		SUNGARD	-30,693.75
A 34581	FHLB-GILFD 11/29/05 08/15/07	3133XCVW0	1365	1	4.2500		5,000,000.00	4,981,250.00	27,152.78		14,850.00
			186	100	4.6590		4,966,400.00	99.62500000000		SUNGARD	
A 34580	FHLB-GILFD 11/29/05 09/14/07	3133XCS95	1365	1	4.2500		10,000,000.00	9,956,250.00	20,069.44		27,360.00
			186	100	4.6610		9,928,890.00	99.56250000000		SUNGARD	
A 33696	FHLB-WF 12/17/03 09/17/07	3133X2KP9	1365	1	3.2500		5,000,000.00	4,954,687.50	46,944.44		
			451	100	3.2510		5,000,000.00	99.09375000000		SUNGARD	-45,312.50
A 34825	FHLB-LB 06/02/06 10/05/07	3133X8X56	1365	1	3.3750		5,000,000.00	4,953,125.00	81,093.75		78,625.00
			260	100	5.3350		4,874,500.00	99.06250000000		SUNGARD	
A 34579	FHLB-UBC 11/29/05 10/15/07	3133X5TF5	1365	1	2.7700		5,000,000.00	4,935,937.50	63,863.89		104,587.50
			445	100	4.6650		4,831,350.00	98.71875000000		SUNGARD	
A 33695	FHLB-CITIG 11/20/03 11/15/07	3133MTQB7	1365	1	3.5000		5,000,000.00	4,948,437.50	66,111.11		
			132	100	3.1600		5,063,200.00	98.96875000000		SUNGARD	-114,762.50
A 34153	FHLB-JPM 01/21/05 11/15/07	3133MTQB7	1365	1	3.5000		10,000,000.00	9,896,875.00	132,222.22		
			325	100	3.5620		9,983,164.79	98.96875000000		SUNGARD	-86,289.79
A 33819	FHLB-CALL-WF 03/18/04 12/18/07	3133X4EJ6	1365	1	3.3000		5,000,000.00	4,935,937.50	5,958.33		
			451	100	3.3000		5,000,000.00	98.71875000000		SUNGARD	-64,062.50
A 34832	FHLB-GILFD 06/06/06 12/24/07	3133X4Q38	1365	1	3.1000		1,000,000.00	985,312.50	8,352.78		17,832.50
			186	100	5.3120		967,480.00	98.53125000000		SUNGARD	
A 33841	FHLB-WF 03/29/04 12/28/07	3133X5BH0	1365	1	2.7500		2,000,000.00	1,965,000.00	14,208.33		
			451	100	2.7500		2,000,000.00	98.25000000000		SUNGARD	-35,000.00
A 33854	FHLB-CALL-WF 03/29/04 12/28/07	3133X5M21	1365	1	3.0000		5,000,000.00	4,921,875.00	1,250.00		
			451	100	3.0010		5,000,000.00	98.43750000000		SUNGARD	-78,125.00
A 34127	FHLB-CALL-JPM 01/14/05 01/14/08	3133XACC9	1365	1	4.0000		5,000,000.00	4,956,250.00	42,777.78		
			325	100	4.0000		5,000,000.00	99.12500000000		SUNGARD	-43,750.00
A 34180	FHLB-CALL-JPM 02/02/05 01/28/08	3133XAGT8	1365	1	4.0000		5,000,000.00	4,954,687.50	35,000.00		
			325	100	4.0170		4,997,550.00	99.09375000000		SUNGARD	-42,862.50
A 34884	FHLB-UBC 07/28/06 02/01/08	3133XED97	1365	1	4.6250		3,450,000.00	3,435,984.38	26,593.75		21,933.38
			445	100	5.3530		3,414,051.00	99.59375000000		SUNGARD	
A 34840	FHLB-GILFD 06/16/06 02/15/08	3133XAMT1	1365	1	3.8750		10,525,000.00	10,416,460.94	52,113.37		152,691.44
			186	100	5.4520		10,263,769.50	98.96875000000		SUNGARD	
A 34869	FHLB-GILFD 07/06/06 02/15/08	3133XAMT1	1365	1	3.8750		2,785,000.00	2,756,279.69	13,789.62		43,996.04
			186	100	5.5920		2,712,283.65	98.96875000000		SUNGARD	

CITY OF SAN JOSE
 TREASURY DIVISION
 INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

RUN: 04/20/07 11:45:40

INVESTMENTS OUTSTANDING AS OF 03/31/07
 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 34907	FHLB-CITIG 08/29/06 02/15/08	3133XAMT1	1365	1	3.8750	5,000,000.00	4,948,437.50	24,756.94	45,787.50
			132	100	5.2760	4,902,650.00	98.96875000000	SUNGARD	
A 34866	FHLB-WF 07/06/06 02/22/08	3133X3TK9	1365	1	3.2700	1,000,000.00	984,062.50	3,451.67	19,909.50
			451	100	5.6020	964,153.00	98.40625000000	SUNGARD	
A 34870	FHLB-GILFD 07/06/06 03/10/08	3133XAT56	1365	1	4.0000	5,000,000.00	4,950,000.00	11,666.67	76,150.00
			186	100	5.5920	4,873,850.00	99.00000000000	SUNGARD	
A 34924	FHLB-GILFD 09/13/06 03/10/08	3133XAT56	1365	1	4.0000	5,000,000.00	4,950,000.00	11,666.67	31,300.00
			186	100	5.1460	4,918,700.00	99.00000000000	SUNGARD	
A 34928	FHLB-CITIG 09/13/06 04/18/08	3133XBJN6	1365	1	4.4800	2,940,000.00	2,923,462.50	59,636.27	12,627.30
			132	100	5.1320	2,910,835.20	99.43750000000	SUNGARD	
A 34923	FHLB-GILFD 09/13/06 04/28/08	3133XDHT1	1365	1	5.0000	5,000,000.00	4,998,437.50	106,250.00	9,187.50
			186	100	5.1360	4,989,250.00	99.96875000000	SUNGARD	
A 34927	FHLB-CITIG 09/13/06 05/02/08	3133XDPD7	1365	1	4.8000	1,830,000.00	1,825,425.00	36,356.00	4,392.00
			132	100	5.1120	1,821,033.00	99.75000000000	SUNGARD	
A 34837	FHLB-LB 06/15/06 05/12/08	3133XBRV9	1365	1	4.3000	3,800,000.00	3,770,312.50	63,090.56	49,481.70
			260	100	5.4620	3,720,830.80	99.21875000000	SUNGARD	
A 33789	FHLB-GILFD 01/22/04 05/15/08	31339X5V2	1365	1	2.6250	5,000,000.00	4,870,312.50	49,583.33	
			186	100	3.1090	4,902,886.35	97.40625000000	SUNGARD	-32,573.85
A 33790	FHLB-WF 01/22/04 05/15/08	31339X5V2	1365	1	2.6250	1,000,000.00	974,062.50	9,916.67	
			451	100	3.1150	980,339.00	97.40625000000	SUNGARD	-6,276.50
A 34926	FHLB-GILFD 09/13/06 06/13/08	3133XC4D2	1365	1	4.1000	5,000,000.00	4,948,437.50	61,500.00	31,637.50
			186	100	5.1020	4,916,800.00	98.96875000000	SUNGARD	
A 34943	FHLB-GILFD 10/04/06 06/13/08	3133XC4D2	1365	1	4.1000	4,950,000.00	4,898,953.13	60,885.00	14,540.63
			186	100	4.9220	4,884,412.50	98.96875000000	SUNGARD	
A 33549	FHLB-CALL-WF 07/22/03 07/22/08	31339YD33	1365	1	3.1000	15,000,000.00	14,648,437.50	89,125.00	
			451	100	3.1000	15,000,000.00	97.65625000000	SUNGARD	-351,562.50
A 33564	FHLB-CALL-WF 07/23/03 07/23/08	31339YFF4	1365	1	3.2000	10,000,000.00	9,778,125.00	60,444.44	
			451	100	3.2000	10,000,000.00	97.78125000000	SUNGARD	-221,875.00
A 33894	FHLB-GILFD 05/10/04 08/15/08	3133X0LJ6	1365	1	3.7500	5,000,000.00	4,921,875.00	23,958.33	5,485.44
			186	100	4.1810	4,916,389.56	98.43750000000	SUNGARD	
A 34925	FHLB-CITIG 09/13/06 09/12/08	3133XC5A2	1365	1	4.2500	5,000,000.00	4,953,125.00	11,215.28	31,225.00
			132	100	5.0820	4,921,900.00	99.06250000000	SUNGARD	
A 34942	FHLB-BA 10/04/06 09/12/08	3133XEZP7	1365	1	5.0000	5,000,000.00	5,004,687.50	13,194.44	387.50
			40	100	4.9510	5,004,300.00	100.09375000000	SUNGARD	
A 34980	FHLB-GILFD 11/15/06 09/12/08	3133XHJG8	1365	1	5.0000	10,000,000.00	10,009,375.00	26,388.89	8,975.00
			186	100	4.9980	10,000,400.00	100.09375000000	SUNGARD	
A 35003	FHLB-UBC 11/27/06 09/12/08	3133XEFZ7	1365	1	4.6250	4,600,000.00	4,581,312.50	11,228.47	6,571.10
			445	100	4.9450	4,574,741.40	99.59375000000	SUNGARD	
A 35009	FHLB-GILFD 11/30/06 09/26/08	3133XCZS5	1365	1	4.2500	10,000,000.00	9,906,250.00	5,902.78	11,570.00
			186	100	4.8580	9,894,680.00	99.06250000000	SUNGARD	
A 35002	FHLB-GILFD 11/27/06 10/14/08	3133XDJG7	1365	1	4.5000	4,000,000.00	3,976,250.00	83,500.00	9,738.80
			186	100	4.9690	3,988,011.20	99.40625000000	SUNGARD	
A 33801	FHLB-CSFB 01/29/04 11/14/08	3133X2BZ7	1365	1	3.6250	5,200,000.00	5,097,625.00	71,211.11	
			180	100	3.5570	5,215,184.00	98.03125000000	SUNGARD	-117,559.00
A 33675	FHLB-CALL-FTB 11/28/03 11/28/08	3133X2E92	1365	1	4.1000	5,000,000.00	4,937,500.00	70,041.67	
			184	100	4.1000	5,000,000.00	98.75000000000	SUNGARD	-62,500.00
A 35017	FHLB-GILFD 12/05/06 12/12/08	3133XHTU6	1365	1	5.0000	5,000,000.00	5,007,812.50	99,305.56	
			186	100	4.7280	5,044,145.00	100.15625000000	SUNGARD	-17,582.50

CITY OF SAN JOSE
TREASURY DIVISION
INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

RUN: 04/20/07 11:45:40

INVESTMENTS OUTSTANDING AS OF 03/31/07
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 PRICE	ACCR INT SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 33717	FHLB-CALL-CITIG 12/16/03 12/16/08	3133X2R56	1365	1	4.0000	5,000,000.00	4,926,562.50	58,333.33		
			132	100	4.0000	5,000,000.00	98.53125000000		SUNGARD	-73,437.50
A 34207	FHLB-WF 02/25/05 02/13/09	3133XAN52	1365	1	3.8750	5,000,000.00	4,910,937.50	24,756.94		
			451	100	4.0750	4,963,550.00	98.21875000000		SUNGARD	-52,612.50
A 33796	FHLB-CALL-CITIG 02/27/04 02/27/09	3133X3S61	1365	1	4.0000	5,000,000.00	4,915,625.00	18,888.89		
			132	100	4.0000	5,000,000.00	98.31250000000		SUNGARD	-84,375.00
A 33987	FHLB-CALL-MISCH 09/10/04 02/27/09	3133MYNV5	1365	1	4.0000	5,000,000.00	4,915,625.00	68,888.89		
			320	100	4.0540	4,989,050.00	98.31250000000		SUNGARD	-73,425.00
A 35039	FHLB-GILFD 12/19/06 03/13/09	3133XEN96	1365	1	4.7500	10,000,000.00	9,975,000.00	23,750.00		3,850.00
			186	100	4.8850	9,971,150.00	99.75000000000		SUNGARD	
A 33865	FHLB-CALL-WF 04/30/04 04/30/09	3133X65L6	1365	1	4.1250	3,005,000.00	2,957,107.81	51,992.76		
			451	100	4.1250	3,005,000.00	98.40625000000		SUNGARD	-47,892.19
A 33866	FHLB-CALL-WF 04/30/04 04/30/09	3133X6AW6	1365	1	4.1500	2,000,000.00	1,968,750.00	34,813.89		
			451	100	4.1500	2,000,000.00	98.43750000000		SUNGARD	-31,250.00
A 35061	FHLB-LB 01/11/07 08/05/09	3133XGEQ3	1365	1	5.2500	5,000,000.00	5,043,750.00	40,833.33		9,900.00
			260	100	4.9640	5,033,850.00	100.87500000000		SUNGARD	
A 35065	FHLB-GILFD 01/12/07 08/05/09	3133XGEQ3	1365	1	5.2500	5,000,000.00	5,043,750.00	40,833.33		16,000.00
			186	100	5.0150	5,027,750.00	100.87500000000		SUNGARD	
A 35073	FHLB-GILFD 01/23/07 08/05/09	3133XGEQ3	1365	1	5.2500	5,000,000.00	5,043,750.00	40,833.33		18,000.00
			186	100	5.0300	5,025,750.00	100.87500000000		SUNGARD	
A 35104	FHLB-GILFD 02/07/07 08/05/09	3133XGEQ3	1365	1	5.2500	5,000,000.00	5,043,750.00	40,833.33		17,295.00
			186	100	5.0220	5,027,913.33	100.87500000000		SUNGARD	
A 35128	FHLB-UBS 02/21/07 08/05/09	3133XGEQ3	1365	1	5.2500	5,000,000.00	5,043,750.00	40,833.34		16,500.00
			441	100	5.0100	5,038,916.67	100.87500000000		SUNGARD	
A 35072	FHLB-UBS 01/23/07 08/14/09	3133MQSR6	1365	1	4.5000	5,000,000.00	4,960,937.50	28,750.00		24,937.50
			441	100	5.0380	4,936,000.00	99.21875000000		SUNGARD	
A 35086	FHLB-UBS 01/26/07 08/14/09	3133MQSR6	1365	1	4.5000	5,000,000.00	4,960,937.50	28,750.00		34,087.50
			441	100	5.1180	4,926,850.00	99.21875000000		SUNGARD	
A 35062	FHLB-GILFD 01/11/07 09/11/09	3133XCTF0	1365	1	4.3750	5,000,000.00	4,946,875.00	12,152.78		20,275.00
			186	100	4.9670	4,926,600.00	98.93750000000		SUNGARD	
A 35076	FHLB-GILFD 01/23/07 09/11/09	3133XCTF0	1365	1	4.3750	10,000,000.00	9,893,750.00	24,305.56		62,450.00
			186	100	5.0650	9,831,300.00	98.93750000000		SUNGARD	
A 35087	FHLB-UBC 01/26/07 09/11/09	3133XGJ88	1365	1	5.2500	5,000,000.00	5,045,312.50	14,583.33		31,712.50
			445	100	5.1340	5,013,600.00	100.90625000000		SUNGARD	
A 35094	FHLB-CITIG 02/01/07 09/11/09	3133XGJ88	1365	1	5.2500	5,000,000.00	5,045,312.50	14,583.33		25,562.50
			132	100	5.0830	5,019,750.00	100.90625000000		SUNGARD	
A 35053	FHLB-CALL-GILFD 01/05/07 10/16/09	3133XHFA5	1365	1	5.0000	5,000,000.00	4,989,062.50	114,583.33		0.00
			186	100	5.0820	5,043,923.61	99.78125000000		SUNGARD	
A 35089	FHLB-CALL-GILFD 01/26/07 11/03/09	3133XHNL2	1365	1	5.2500	5,000,000.00	5,010,937.50	107,916.66		16,487.50
			186	100	5.2900	5,054,970.83	100.21875000000		SUNGARD	
A 35118	FHLB-GILFD 02/16/07 11/10/09	3133X9C24	1365	1	3.8600	5,000,000.00	4,882,812.50	75,591.67		29,297.50
			186	100	5.0180	4,904,981.67	97.65625000000		SUNGARD	
A 35102	FHLB-GILFD 02/05/07 11/13/09	3133MTRK6	1365	1	4.0000	5,000,000.00	4,898,437.50	75,555.55		36,057.50
			186	100	5.0750	4,906,824.44	97.96875000000		SUNGARD	
A 35106	FHLB-GILFD 02/08/07 11/13/09	3133MTRK6	1365	1	4.0000	5,000,000.00	4,898,437.50	75,555.55		26,702.50
			186	100	5.0030	4,917,846.11	97.96875000000		SUNGARD	
A 34958	FHLB-CALL-UBC 11/15/06 11/18/09	3133XHNX6	1365	1	5.6000	5,000,000.00	5,001,562.50	105,777.78		1,562.50
			445	100	5.6000	5,000,000.00	100.03125000000		SUNGARD	

CITY OF SAN JOSE
 TREASURY DIVISION
 INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

RUN: 04/20/07 11:45:40

INVESTMENTS OUTSTANDING AS OF 03/31/07
 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 PRICE	ACCR INT SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 35059	FHLB-CS 01/11/07 12/11/09	3133XGYT5	1365	1	5.0000	5,000,000.00	5,021,875.00	76,388.89		19,425.00
			179	100	4.9800	5,023,283.33	100.4375000000		SUNGARD	
A 35064	FHLB-GILFD 01/12/07 12/11/09	3133XGYT5	1365	1	5.0000	5,000,000.00	5,021,875.00	76,388.89		21,965.00
			186	100	4.9990	5,021,437.78	100.4375000000		SUNGARD	
A 35071	FHLB-UBS 01/23/07 12/11/09	3133XGYT5	1365	1	5.0000	10,000,000.00	10,043,750.00	152,777.77		56,550.00
			441	100	5.0460	10,045,533.33	100.4375000000		SUNGARD	
A 35108	FHLB-GILFD 02/09/07 02/12/10	3133MWB2	1365	1	3.8750	5,250,000.00	5,120,390.63	25,994.79		34,988.63
			186	100	5.0110	5,085,402.00	97.5312500000		SUNGARD	
A 35121	FHLB-UBC 02/15/07 02/12/10	3133MWB2	1365	1	3.8750	5,000,000.00	4,876,562.50	24,756.94		32,012.50
			445	100	5.0070	4,844,550.00	97.5312500000		SUNGARD	
A 34865	FHLB-CALL-UBC 07/13/06 07/13/10	3133XG2K9	1365	1	6.0000	5,000,000.00	5,009,375.00	65,000.00		9,375.00
			445	100	6.0000	5,000,000.00	100.1875000000		SUNGARD	
A 35119	FHLB-GILFD 02/15/07 08/04/10	3133XC66	1365	1	4.7500	5,000,000.00	4,990,625.00	37,604.16		33,225.00
			186	100	5.0200	4,964,656.94	99.8125000000		SUNGARD	
A 35120	FHLB-GILFD 02/15/07 08/10/10	3133XCJ38	1365	1	4.7000	10,000,000.00	9,965,625.00	66,583.34		69,025.00
			186	100	5.0270	9,903,127.78	99.6562500000		SUNGARD	
A 35160	FHLB-GILFD 03/15/07 08/10/10	3133X85H1	1365	1	4.5160	10,000,000.00	9,909,375.00	63,976.67		-5,525.00
			186	100	4.7890	9,958,805.56	99.0937500000		SUNGARD	
A 35171	FHLB-GILFD 03/27/07 08/13/10	3133X06Q7	1365	1	4.1250	5,000,000.00	4,893,750.00	26,354.17		-8,860.00
			186	100	4.7550	4,926,672.50	97.8750000000		SUNGARD	
A 35122	FHLB-JPM 02/15/07 09/10/10	3133XGLE2	1365	1	5.1250	10,000,000.00	10,096,875.00	29,895.83		60,875.00
			325	100	5.0120	10,036,000.00	100.9687500000		SUNGARD	
A 35159	FHLB-UBC 03/15/07 09/21/10	3133XD6V8	1365	1	4.7000	9,500,000.00	9,464,375.00	12,402.78		-8,778.00
			445	100	4.7880	9,473,153.00	99.6250000000		SUNGARD	
A 34824	FHLB-CALL-GILFD 06/20/06 06/20/11	3133XFT48	1365	1	6.0000	5,000,000.00	5,004,687.50	84,166.67		4,687.50
			186	100	6.0000	5,000,000.00	100.0937500000		SUNGARD	
A 34941	FHLB-CALL-WF 10/26/06 10/26/11	3133XHC59	1365	1	5.4000	5,000,000.00	4,998,437.50	116,250.00		-1,562.50
			451	100	5.4000	5,000,000.00	99.9687500000		SUNGARD	
A 35117	FHLB-CALL-GILFD 02/15/07 10/27/11	3133XHXY7	1365	1	5.3000	5,000,000.00	5,034,375.00	113,361.11		35,225.00
			186	100	5.3020	5,078,650.00	100.6875000000		SUNGARD	
SUBTOTAL (Inv Type) 22 FEDERAL HOME LOAN BANKS 50.93%(M)					4.1810	563,615,000.00	559,996,079.72	5,193,660.36		2,336,708.97
					4.5508	560,435,188.05	99.3579090000			-2,203,090.92
A 34002	FNMA-GILFD 09/28/04 09/07/07	3136F6BF5	1365	1	3.3750	5,000,000.00	4,960,937.50	11,250.00		-35,937.50
			186	100	3.3970	4,996,875.00	99.2187500000		SUNGARD	
A 33785	FNMA-UBS 01/22/04 01/02/08	3136F3J56	1365	1	2.6200	5,000,000.00	4,907,812.50	32,386.11		-21,937.50
			441	100	3.0000	4,929,750.00	98.1562500000		SUNGARD	
A 33665	FNMA-WF 10/29/03 03/17/08	3136F3CT1	1365	1	3.2500	5,500,000.00	5,407,187.50	6,951.39		-62,452.50
			451	100	3.3860	5,469,640.00	98.3125000000		SUNGARD	
A 33786	FNMA-GILFD 01/22/04 03/17/08	3136F3CT1	1365	1	3.2500	5,000,000.00	4,915,625.00	6,319.44		-116,752.11
			186	100	3.0820	5,032,377.11	98.3125000000		SUNGARD	
A 33545	FNMA-UBC 06/30/03 06/30/08	3136F3C87	1365	1	2.7500	15,000,000.00	14,596,875.00	104,270.83		-403,125.00
			445	100	2.7500	15,000,000.00	97.3125000000		SUNGARD	
A 33797	FNMA-BOCM 01/29/04 08/15/08	31359MSQ7	1365	1	3.2500	5,000,000.00	4,889,062.50	20,763.89		-130,087.50
			42	100	3.1590	5,019,150.00	97.7812500000		SUNGARD	

CITY OF SAN JOSE
TREASURY DIVISION
INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

RUN: 04/20/07 11:45:40

INVESTMENTS OUTSTANDING AS OF 03/31/07
MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN YTM	RATE TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR PRICE	ACCR INT SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 33798	FNMA-MISCH 01/29/04 12/15/08	31359MTR4	1365	1	3.3750		5,000,000.00	4,876,562.50	49,687.50		
			320	100	3.2920		5,018,400.00	97.53125000000		SUNGARD	-141,837.50
A 33800	FNMA-CITIG 01/29/04 12/15/08	31359MTR4	1365	1	3.3750		5,000,000.00	4,876,562.50	49,687.50		
			132	100	3.5730		4,955,900.00	97.53125000000		SUNGARD	-79,337.50
A 33877	FNMA-WF 04/29/04 04/29/09	3136F5UT6	1365	1	4.0000		5,000,000.00	4,914,062.50	84,444.44		
			451	100	4.0000		5,000,000.00	98.28125000000		SUNGARD	-85,937.50
A 33983	FNMA-CALL-GILFD 09/30/04 09/30/09	3136F6DQ9	1365	1	4.5000		4,795,000.00	4,736,560.94	599.38		
			186	100	4.5040		4,794,250.78	98.78125000000		SUNGARD	-57,689.84
SUBTOTAL (Inv Type) 23 FEDERAL NAT MORTGAGE AS 5.37%(M)					3.2667		60,295,000.00	59,081,248.44	366,360.48		.00
					3.3001		60,216,342.89	97.98697800000			-1,135,094.45
A 34279	FFCB-GILFD 04/20/05 04/13/07	31331SUC5	1365	1	3.9000		5,000,000.00	4,998,437.50	91,000.00		
			186	100	3.8240		5,007,147.50	99.96875000000		SUNGARD	-8,710.00
A 34281	FFCB-WF 04/26/05 04/26/07	31331SVK6	1365	1	3.7500		5,000,000.00	4,995,312.50	80,729.17		5,812.50
			451	100	3.8600		4,989,500.00	99.90625000000		SUNGARD	
A 34157	FFCB-WF 01/21/05 09/04/07	31331TVJ7	1365	1	2.7000		2,500,000.00	2,473,437.50	5,062.50		21,112.50
			451	100	3.4670		2,452,325.00	98.93750000000		SUNGARD	
A 33853	FFCB-CSFB 03/26/04 09/17/07	31331TYF2	1365	1	2.6250		5,000,000.00	4,942,187.50	5,104.17		
			180	100	2.3680		5,042,550.00	98.84375000000		SUNGARD	-100,362.50
A 34829	FFCB-GILFD 06/06/06 09/17/07	31331QUM7	1365	1	3.1250		2,752,000.00	2,725,340.00	3,344.44		44,671.84
			186	100	5.2400		2,680,668.16	99.03125000000		SUNGARD	
A 33773	FFCB-WF 02/09/04 11/09/07	31331TQP9	1365	1	3.0000		5,000,000.00	4,934,375.00	21,666.67		
			451	100	3.0000		5,000,000.00	98.68750000000		SUNGARD	-65,625.00
A 33787	FFCB-MISCH 01/22/04 12/18/07	31331TNT4	1365	1	3.1000		5,000,000.00	4,928,125.00	44,347.22		
			320	100	2.9530		5,026,800.00	98.56250000000		SUNGARD	-98,675.00
A 33856	FFCB-CALL-GILFD 03/29/04 03/17/08	31331TWH0	1365	1	3.2400		3,000,000.00	2,948,437.50	3,780.00		
			186	100	3.2480		2,999,062.50	98.28125000000		SUNGARD	-50,625.00
A 35001	FFCB-GILFD 11/27/06 09/08/08	31331V3H7	1365	1	5.1500		9,500,000.00	9,526,718.75	31,257.64		
			186	100	4.9490		9,531,350.00	100.28125000000		SUNGARD	-4,631.25
A 34979	FFCB-CITIG 11/15/06 10/20/08	31331VDG8	1365	1	4.5800		10,000,000.00	9,950,000.00	204,827.78		25,300.00
			132	100	4.9920		9,956,505.56	99.50000000000		SUNGARD	
A 35014	FFCB-UBC 12/05/06 10/24/08	31331THX2	1365	1	3.6250		10,000,000.00	9,809,375.00	158,090.28		8,675.00
			445	100	4.7400		9,841,984.72	98.09375000000		SUNGARD	
A 35037	FFCB-LB 12/19/06 12/29/08	31331V6A9	1365	1	5.0000		5,000,000.00	5,007,812.50	63,888.89		762.50
			260	100	4.9260		5,007,050.00	100.15625000000		SUNGARD	
A 35038	FFCB-JPM 12/19/06 01/05/09	31331XCF7	1365	1	5.1000		10,000,000.00	10,034,375.00	121,833.33		
			325	100	4.8810		10,042,230.00	100.34375000000		SUNGARD	-7,855.00
A 35040	FFCB-GILFD 12/19/06 03/24/09	31331XEM0	1365	1	4.9000		5,000,000.00	4,996,875.00	4,763.89		
			186	100	4.8770		5,002,585.00	99.93750000000		SUNGARD	-5,710.00
A 35051	FFCB-GILFD 01/05/07 03/24/09	31331XEM0	1365	1	4.9000		5,000,000.00	4,996,875.00	4,763.89		2,315.00
			186	100	4.9530		4,994,560.00	99.93750000000		SUNGARD	
A 35079	FFCB-BA 01/23/07 10/23/09	31331XBQ4	1365	1	5.0000		3,750,000.00	3,764,062.50	81,770.84		19,125.00
			40	100	5.0500		3,791,291.67	100.37500000000		SUNGARD	
A 35095	FFCB-LB 02/01/07 10/23/09	31331XBQ4	1365	1	5.0000		5,000,000.00	5,018,750.00	109,027.78		28,300.00
			260	100	5.0730		5,057,811.11	100.37500000000		SUNGARD	

CITY OF SAN JOSE
TREASURY DIVISION
INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

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INVESTMENTS OUTSTANDING AS OF 03/31/07
MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN YTM	RATE TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 35098	FFCB-UBS 02/05/07 10/23/09	31331XBQ4	1365	441	100	5.0000 5.0480	5,000,000.00 5,063,738.89	5,018,750.00 100.3750000000	109,027.78 SUNGARD	25,150.00
A 35066	FFCB-GILFD 01/12/07 10/27/09	31331XJQ6	1365	186	100	4.8200 4.9890	5,000,000.00 4,988,481.67	4,998,437.50 99.9687500000	62,927.78 SUNGARD	19,997.50
A 35088	FFCB-GILFD 01/26/07 10/27/09	31331XJQ6	1365	186	100	4.8200 5.1210	5,000,000.00 4,981,313.89	4,998,437.50 99.9687500000	62,927.78 SUNGARD	36,537.50
A 35097	FFCB-GILFD 02/02/07 10/27/09	31331XJQ6	1365	186	100	4.8200 5.0980	5,000,000.00 4,988,430.56	4,998,437.50 99.9687500000	62,927.78 SUNGARD	33,437.50
A 35077	FFCB-WF 01/23/07 11/20/09	31331XEE8	1365	451	100	4.8500 5.0400	5,000,000.00 5,017,337.50	4,996,875.00 99.9375000000	88,243.06 SUNGARD	21,975.00
A 34126	FFCB-CALL-WF 01/10/05 11/30/09	31331SHJ5	1365	451	100	4.1500 4.2130	2,150,000.00 2,143,953.13	2,109,687.50 98.1250000000	29,989.51 SUNGARD	-34,265.63
A 35074	FFCB-JPM 01/23/07 12/02/09	31331XCG5	1365	325	100	5.0800 5.0560	5,000,000.00 5,038,818.33	5,031,250.00 100.6250000000	83,961.11 SUNGARD	28,415.00
A 35099	FFCB-WF 02/05/07 01/11/10	31331XLF7	1365	451	100	4.9200 5.0550	5,000,000.00 4,998,000.00	5,012,500.00 100.2500000000	54,666.67 SUNGARD	30,900.00
A 35100	FFCB-GILFD 02/05/07 01/11/10	31331XLF7	1365	186	100	4.9200 5.0600	5,000,000.00 4,997,360.00	5,012,500.00 100.2500000000	54,666.67 SUNGARD	31,540.00
SUBTOTAL (Inv Type) 27 FEDERAL FARM CREDIT BAN 12.57%(M)					4.4134	138,652,000.00	138,227,371.25	1,644,596.63	384,026.84	
					4.5815	138,640,855.19	99.69374500000		-376,459.38	
A 34721	FHLMC-CITIG 03/21/06 04/02/07	3128X4JX0	1365	132	100	4.1250 5.0370	5,000,000.00 4,954,800.00	5,000,000.00 100.0000000000	17,187.50 SUNGARD	45,200.00
A 34733	FHLMC-CITIG 03/30/06 04/02/07	3128X4JX0	1365	132	100	4.1250 5.1430	3,184,000.00 3,152,637.60	3,184,000.00 100.0000000000	10,945.00 SUNGARD	31,362.40
A 34788	FHLMC-CITIG 05/05/06 04/05/07	3128X4QC8	1365	132	100	4.2500 5.2370	5,000,000.00 4,956,200.00	5,000,000.00 100.0000000000	103,888.89 SUNGARD	43,800.00
A 34715	FHLMC-GILFD 03/17/06 04/27/07	3128X3BP7	1365	186	100	3.0000 5.0040	3,000,000.00 2,935,710.00	2,995,312.50 99.8437500000	38,500.00 SUNGARD	59,602.50
A 33517	FHLMC-UBC 06/11/03 06/11/07	3128X1JN8	1365	445	100	2.4000 2.4000	5,000,000.00 5,000,000.00	4,971,875.00 99.4375000000	36,666.67 SUNGARD	-28,125.00
A 34830	FHLMC-LB 06/06/06 08/23/07	3128X3TM5	1365	260	100	3.3750 5.3300	5,000,000.00 4,886,284.57	4,964,062.50 99.2812500000	17,812.50 SUNGARD	77,777.93
A 34838	FHLMC-GILFD 06/16/06 09/17/07	3128X4T43	1365	186	100	5.0000 5.4770	5,000,000.00 4,971,050.00	4,993,750.00 99.8750000000	9,722.22 SUNGARD	22,700.00
A 34828	FHLMC-GILFD 06/06/06 11/02/07	3128X3H55	1365	186	100	3.2500 5.2350	4,785,000.00 4,657,719.00	4,731,168.75 98.8750000000	64,364.90 SUNGARD	73,449.75
A 34859	FHLMC-GILFD 06/28/06 11/02/07	3128X3H55	1365	186	100	3.2500 5.5990	5,372,000.00 5,210,463.96	5,311,565.00 98.8750000000	72,260.86 SUNGARD	101,101.04
A 34835	FHLMC-GILFD 06/08/06 11/15/07	3128X4GY1	1365	186	100	4.5000 5.3200	2,610,000.00 2,580,768.00	2,599,396.88 99.5937500000	15,007.50 SUNGARD	18,628.88
A 34883	FHLMC-BA 07/28/06 11/15/07	3128X4GY1	1365	40	100	4.5000 5.3850	3,065,000.00 3,031,591.50	3,052,548.44 99.5937500000	17,623.75 SUNGARD	20,956.94
A 34831	FHLMC-GILFD 06/06/06 11/26/07	3128X4BB6	1365	186	100	4.2000 5.3160	2,750,000.00 2,707,045.00	2,732,812.50 99.3750000000	40,104.17 SUNGARD	25,767.50

CITY OF SAN JOSE
TREASURY DIVISION
INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

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INVESTMENTS OUTSTANDING AS OF 03/31/07
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 PRICE	ACCR INT SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 34860	FHLMC-GILFD 06/29/06 12/28/07	3128X4DF5	1365	1	4.2000	5,770,000.00	5,730,331.25	62,604.50		75,846.65
			186	100	5.6130	5,654,484.60	99.31250000000		SUNGARD	
A 34868	FHLMC-UBC 07/06/06 12/28/07	3128X4DF5	1365	1	4.2000	5,000,000.00	4,965,625.00	54,250.00		64,525.00
			445	100	5.6130	4,901,100.00	99.31250000000		SUNGARD	
A 34906	FHLMC-WF 08/29/06 02/15/08	3128X4GR6	1365	1	4.5000	5,000,000.00	4,970,312.50	28,750.00		23,212.50
			451	100	5.2600	4,947,100.00	99.40625000000		SUNGARD	
A 34867	FHLMC-GILFD 07/06/06 02/25/08	3128X0L31	1365	1	3.2500	1,890,000.00	1,859,878.13	6,142.50		38,409.53
			186	100	5.5970	1,821,468.60	98.40625000000		SUNGARD	
A 34885	FHLMC-BA 07/28/06 04/25/08	3128X4SH5	1365	1	4.7000	1,500,000.00	1,493,906.25	30,550.00		9,791.25
			40	100	5.3400	1,484,115.00	99.59375000000		SUNGARD	
A 33508	FHLMC-CALL-WF 05/30/03 05/30/08	3128X1HM2	1365	1	2.6500	5,000,000.00	4,868,750.00	44,534.72		
			451	100	2.6500	5,000,000.00	97.37500000000		SUNGARD	-131,250.00
A 34972	FHLMC-UBC 11/07/06 08/04/08	3128X4FF3	1365	1	4.5000	5,000,000.00	4,971,875.00	35,625.00		14,005.00
			445	100	5.0070	4,957,870.00	99.43750000000		SUNGARD	
A 34981	FHLMC-GILFD 11/15/06 08/04/08	3128X4FF3	1365	1	4.5000	10,000,000.00	9,937,750.00	71,250.00		26,550.00
			186	100	5.0040	9,917,200.00	99.43750000000		SUNGARD	
A 34970	FHLMC-GILFD 11/02/06 08/15/08	3128X4HK0	1365	1	4.6250	4,770,000.00	4,750,621.88	28,189.38		2,883.47
			186	100	4.8970	4,747,738.41	99.59375000000		SUNGARD	
A 35016	FHLMC-GILFD 12/05/06 08/22/08	3128X4HA2	1365	1	4.6250	5,000,000.00	4,979,687.50	25,052.08		
			186	100	4.7750	4,987,450.00	99.59375000000		SUNGARD	-7,762.50
A 35015	FHLMC-UBC 12/05/06 11/03/08	3128X4ST9	1365	1	4.9000	5,000,000.00	4,996,875.00	100,722.22		
			445	100	4.7240	5,037,472.78	99.93750000000		SUNGARD	-18,820.00
A 35027	FHLMC-GILFD 12/13/06 02/03/09	3128X2QF5	1365	1	3.6250	9,835,000.00	9,619,859.38	57,439.13		23,594.17
			186	100	4.8310	9,596,265.21	97.81250000000		SUNGARD	
A 35078	FHLMC-WF 01/23/07 09/28/09	3128X4PB1	1365	1	4.6250	4,700,000.00	4,675,031.25	1,811.46		23,723.25
			451	100	5.0400	4,651,308.00	99.46875000000		SUNGARD	
A 34995	FHLMC-CALL-GILFD 11/22/06 11/20/09	3128X5PT9	1365	1	5.2500	5,000,000.00	4,993,750.00	95,520.83		
			186	100	5.2510	5,001,358.33	99.87500000000		SUNGARD	-6,150.00
A 35031	FHLMC-CALL-GILFD 12/15/06 11/20/09	3128X5PT9	1365	1	5.2500	5,000,000.00	4,993,750.00	95,520.84		
			186	100	5.2540	5,017,447.67	99.87500000000		SUNGARD	-5,468.50
A 35032	FHLMC-CALL-CITIG 12/18/06 12/18/09	3128X5TU2	1365	1	5.0500	5,000,000.00	4,981,250.00	72,243.06		
			132	100	5.0500	5,000,000.00	99.62500000000		SUNGARD	-18,750.00
A 35153	FHLMC-GILFD 03/15/07 08/16/10	3128X4GV7	1365	1	4.8750	9,900,000.00	9,918,562.50	60,328.13		
			186	100	4.7750	9,969,469.13	100.18750000000		SUNGARD	-12,028.50
A 35155	FHLMC-BA 03/14/07 09/22/10	3128X4KF7	1365	1	4.7500	2,679,000.00	2,673,976.88	3,181.31		
			40	100	4.7980	2,674,847.55	99.81250000000		SUNGARD	-870.67
A 35169	FHLMC-UBS 03/26/07 10/04/10	3128X4MP3	1365	1	4.7500	10,475,000.00	10,455,359.38	244,634.90		
			441	100	4.8050	10,694,183.56	99.81250000000		SUNGARD	-1,099.87
A 35154	FHLMC-GILFD 03/15/07 10/13/10	3128X3YF4	1365	1	4.1600	4,000,000.00	3,907,500.00	77,653.34		
			186	100	4.7780	3,989,737.78	97.68750000000		SUNGARD	-11,980.00
A 34974	FHLMC-CALL-UBC 11/15/06 11/15/10	3128X5PD4	1365	1	5.5000	5,000,000.00	4,961,905.10	103,888.89		
			445	100	5.5000	5,000,000.00	99.23810200000		SUNGARD	-38,094.90
A 34914	FHLMC-CALL-CITIG 09/07/06 02/24/11	3128X4N56	1365	1	5.2500	5,000,000.00	5,010,937.50	26,979.17		13,437.50
			132	100	5.2620	4,997,500.00	100.21875000000		SUNGARD	
A 34821	FHLMC-CALL-UBC 06/01/06 05/23/11	3128X5AD0	1365	1	5.7500	5,000,000.00	5,021,875.00	102,222.22		25,625.00
			445	100	5.7670	4,996,250.00	100.43750000000		SUNGARD	
A 34957	FHLMC-CALL-CITIG 10/25/06 09/02/11	3128X5JJ8	1365	1	5.4500	5,000,000.00	5,007,812.50	21,951.39		20,312.50
			132	100	5.5070	4,987,500.00	100.15625000000		SUNGARD	

CITY OF SAN JOSE
 TREASURY DIVISION
 INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 03/31/07
 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 34940	FHLMC-CALL-UBC 10/06/06 10/06/11	3128X5LP1	1365	1	5.2500	5,000,000.00	4,992,187.50	127,604.17	
			445	100	5.2620	4,997,500.00	99.84375000000	SUNGARD	-5,312.50
A 34969	FHLMC-CALL-WF 11/02/06 10/06/11	3128X5LP1	1365	1	5.2500	5,000,000.00	4,992,187.50	127,604.16	
			451	100	5.2490	5,018,958.33	99.84375000000	SUNGARD	-7,812.50
A 34994	FHLMC-CALL-CITIG 11/28/06 11/28/11	3128X5QK7	1365	1	5.5000	5,000,000.00	4,961,905.10	93,958.33	
			132	100	5.5000	5,000,000.00	99.23810200000	SUNGARD	-38,094.90
A 35047	FHLMC-CALL-CITIG 12/27/06 12/27/11	3128X5VF2	1365	1	5.4000	5,000,000.00	4,989,062.50	70,500.00	
			132	100	5.4000	5,000,000.00	99.78125000000	SUNGARD	-10,937.50
A 35141	FHLMC-CALL-UBC 03/26/07 03/26/12	3128X5N61	1365	1	5.0000	5,000,000.00	4,985,937.50	3,472.22	
			445	100	5.0000	5,000,000.00	99.71875000000	SUNGARD	-14,062.50
SUBTOTAL (Inv Type) 30 FED HOME LOAN MORTGAGE 18.57%(M)					4.5040	205,285,000.00	204,210,953.67	2,318,267.91	882,262.76
					5.0365	204,092,594.58	99.47680200000		-356,619.84
A 34743	FHLMC-DISC-UBS 04/06/06 04/03/07	313396DW0	1365	1	4.8750	10,000,000.00	10,000,000.00	.00	490,208.33
			441	100	5.1320	9,509,791.67	100.00000000000	SUNGARD	
A 34745	FHLMC-DISC-UBS 04/06/06 04/03/07	313396DW0	1365	1	4.8900	5,656,000.00	5,656,000.00	.00	278,114.95
			441	100	5.1490	5,377,885.05	100.00000000000	SUNGARD	
A 34748	FHLMC-DISC-UBS 04/11/06 04/03/07	313396DW0	1365	1	4.9300	6,504,000.00	6,504,000.00	.00	317,975.14
			441	100	5.2040	6,186,024.86	100.00000000000	SUNGARD	
A 34749	FHLMC-DISC-UBS 04/12/06 04/03/07	313396DW0	1365	1	4.9250	1,282,000.00	1,282,000.00	.00	62,436.96
			441	100	5.1980	1,219,563.04	100.00000000000	SUNGARD	
A 34750	FHLMC-DISC-UBS 04/13/06 04/03/07	313396DW0	1365	1	4.9550	8,314,000.00	8,314,000.00	.00	406,237.05
			441	100	5.2300	7,907,762.95	100.00000000000	SUNGARD	
A 34756	FHLMC-DISC-UBS 04/18/06 04/03/07	313396DW0	1365	1	4.9550	5,000,000.00	5,000,000.00	.00	240,868.06
			441	100	5.2270	4,759,131.94	100.00000000000	SUNGARD	
A 34757	FHLMC-DISC-UBS 04/18/06 04/03/07	313396DW0	1365	1	4.9150	6,587,000.00	6,587,000.00	.00	314,757.97
			441	100	5.1840	6,272,242.03	100.00000000000	SUNGARD	
A 34766	FHLMC-DISC-UBS 04/19/06 04/03/07	313396DW0	1365	1	4.9200	10,000,000.00	10,000,000.00	.00	476,966.67
			441	100	5.1890	9,523,033.33	100.00000000000	SUNGARD	
A 34777	FHLMC-DISC-UBS 05/01/06 04/17/07	313396EL3	1365	1	4.9500	2,908,000.00	2,901,638.75	.00	133,986.10
			441	100	5.2220	2,767,652.65	99.78125000000	SUNGARD	
A 34792	FHLMC-DISC-UBS 05/12/06 04/17/07	313396EL3	1365	1	4.9900	1,686,000.00	1,682,311.88	.00	75,769.31
			441	100	5.2600	1,606,542.57	99.78125000000	SUNGARD	
A 34789	FHLMC-DISC-CS 05/09/06 05/01/07	313396FA6	1365	1	4.9900	2,224,000.00	2,214,965.00	.00	101,017.79
			179	100	5.2700	2,113,947.21	99.59375000000	SUNGARD	
A 35114	FHLMC-DISC-CITIG 02/13/07 06/12/07	313396GU1	1365	1	5.1000	2,019,000.00	1,998,810.00	.00	13,846.98
			132	100	5.2590	1,984,963.02	99.00000000000	SUNGARD	
A 35018	FHLMC-DISC-CITIG 12/05/06 11/13/07	313396PE7	1365	1	4.7200	641,000.00	620,968.75	.00	8,795.23
			132	100	4.9530	612,173.52	96.87500000000	SUNGARD	
SUBTOTAL (Inv Type) 44 FHLMC DISCOUNT NOTES 5.71%(M)					4.9278	62,821,000.00	62,761,694.38	.00	2,920,980.54
					5.1922	59,840,713.84	99.90559600000		
A 32936	STATE INVESTMT POOL-CTY 01/01/02 04/01/07		1235	1	5.1750	25,301,000.00	25,301,000.00*	-2.37	0.00
			415	000	5.1750	25,301,000.00	100.00000000000	BOOK	

* MARKET = BOOK LESS PURCHASE INTEREST

CITY OF SAN JOSE
 TREASURY DIVISION
 INVESTMENT INVENTORY WITH MARKET VALUE

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(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 03/31/07
 MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN YTM	RATE TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR PRICE	INT SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 33658	STATE INVESTMT POOL-RDA 10/01/03 04/01/07		1365 415	1 100	5.1750 5.1750		40,000,000.00 40,000,000.00	40,000,000.00* 100.0000000000		-2.12 BOOK	0.00
SUBTOTAL (Inv Type) 99 PASSBOOK & STATE POOL					5.94%(M)		5.1750 5.1750	65,301,000.00 100.0000000000		-4.49	.00
SUBTOTAL (Fund) 1 INVESTMENT FUNDS					95.91%(M)		4.3090 4.6316	1106058000.00 1098709682.56	1099544387.77 99.41109700000	9,637,427.28	6,523,979.11 -4,288,212.29

* MARKET = BOOK LESS PURCHASE INTEREST

A 35130	FHLMC-DISC-UBS 02/22/07 05/21/07	313396FW8	1365 441	8 100	5.1550 5.2930		86,335.00 85,247.08	85,741.45 99.31250000000		.00 SUNGARD	494.37
SUBTOTAL (Inv Type) 44 FHLMC DISCOUNT NOTES					100.00%(M)		5.1550 5.2930	86,335.00 85,247.08	85,741.45 99.31250000000	.00	494.37
SUBTOTAL (Fund) 8 EVERGREEN CREEK					.01%(M)		5.1550 5.2930	86,335.00 85,247.08	85,741.45 99.31250000000	.00	494.37
A 35131	FHLMC-DISC-UBS 02/22/07 05/21/07	313396FW8	1365 441	33 100	5.1550 5.2930		63,665.00 62,862.75	63,227.30 99.31250000000		.00 SUNGARD	364.55
SUBTOTAL (Inv Type) 44 FHLMC DISCOUNT NOTES					100.00%(M)		5.1550 5.2930	63,665.00 62,862.75	63,227.30 99.31250000000	.00	364.55
SUBTOTAL (Fund) 33 Reassessment Revenue Bonds,					.01%(M)		5.1550 5.2930	63,665.00 62,862.75	63,227.30 99.31250000000	.00	364.55

CITY OF SAN JOSE
 TREASURY DIVISION
 INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 03/31/07
 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 35126	FHLB-DISC-UBS 02/16/07 04/13/07	313384EG0	1365 441	34 100	5.1500 5.2640	231,144.00 229,292.28	230,782.84 99.84375000000	.00 SUNGARD	1,490.56
A 35157	FHLB-DISC-UBS 03/15/07 05/18/07	313384FT1	1365 441	34 100	5.1500 5.2840	562,060.00 556,914.02	558,371.48 99.34375000000	.00 SUNGARD	1,457.46
SUBTOTAL (Inv Type) 43 FHLB DISCOUNT NOTES 100.00%(M)					5.1500 5.2782	793,204.00 786,206.30	789,154.32 99.48945300000	.00	2,948.02
SUBTOTAL (Fund) 34 CSJ/CSC Jt Pwr .07%(M)					5.1500 5.2782	793,204.00 786,206.30	789,154.32 99.48945300000	.00	2,948.02
A 35127	FHLB-DISC-UBS 02/16/07 04/13/07	313384EG0	1365 441	40 100	5.1500 5.2640	362,856.00 359,949.12	362,289.04 99.84375000000	.00 SUNGARD	2,339.92
A 35158	FHLB-DISC-UBS 03/15/07 05/18/07	313384FT1	1365 441	40 100	5.1500 5.2840	32,940.00 32,638.42	32,723.83 99.34375000000	.00 SUNGARD	85.41
SUBTOTAL (Inv Type) 43 FHLB DISCOUNT NOTES 100.00%(M)					5.1500 5.2657	395,796.00 392,587.54	395,012.87 99.80213800000	.00	2,425.33
SUBTOTAL (Fund) 40 '97 Community Facility Dist .03%(M)					5.1500 5.2657	395,796.00 392,587.54	395,012.87 99.80213800000	.00	2,425.33
A 34862	DREYFUS MMF-WF-46 07/03/06 04/01/07		1365 451	46 100	5.0556 5.0556	1,033,851.10 1,033,851.10	1,033,851.10* 100.00000000000	4,583.32 BOOK	0.00
SUBTOTAL (Inv Type) 97 WFB MONEY MARKET FUND 100.00%(M)					5.0556 5.0556	1,033,851.10 1,033,851.10	1,033,851.10 100.00000000000	4,583.32	.00
SUBTOTAL (Fund) 46 AIRPORT C/P SER B .09%(M)					5.0556 5.0556	1,033,851.10 1,033,851.10	1,033,851.10 100.00000000000	4,583.32	.00

* MARKET = BOOK LESS PURCHASE INTEREST

CITY OF SAN JOSE
 TREASURY DIVISION
 INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 03/31/07
 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 35116	FHLMC-DISC-CITIG 02/13/07 06/12/07	313396GU1	1365 132	52 100	5.1000 5.2590	9,780,000.00 9,615,125.50	9,682,200.00 99.000000000000	.00 SUNGARD	67,074.50
SUBTOTAL (Inv Type) 44 FHLMC DISCOUNT NOTES 100.00%(M)					5.1000 5.2590	9,780,000.00 9,615,125.50	9,682,200.00 99.000000000000	.00	67,074.50
SUBTOTAL (Fund) 52 RDA TAB's SERIES 2006A-T .84%(M)					5.1000 5.2590	9,780,000.00 9,615,125.50	9,682,200.00 99.000000000000	.00	67,074.50
A 35112	FHLMC-DISC-UBS 02/13/07 04/05/07	313396DY6	1365 441	53 100	5.1350 5.2440	2,000,000.00 1,985,450.83	1,999,375.00 99.968750000000	.00 SUNGARD	13,924.17
A 35113	FHLMC-DISC-CITIG 02/13/07 06/12/07	313396GU1	1365 132	53 100	5.1000 5.2590	33,163,000.00 32,603,927.10	32,831,370.00 99.000000000000	.00 SUNGARD	227,442.90
SUBTOTAL (Inv Type) 44 FHLMC DISCOUNT NOTES 100.00%(M)					5.1020 5.2581	35,163,000.00 34,589,377.93	34,830,745.00 99.055101000000	.00	241,367.07
SUBTOTAL (Fund) 53 RDA TAB's SERIES 2006B 3.04%(M)					5.1020 5.2581	35,163,000.00 34,589,377.93	34,830,745.00 99.055101000000	.00	241,367.07
GRAND TOTAL					4.3413 4.6569	1153373851.10 1145274940.76	1146424319.81 99.397461000000	9,642,010.60	6,838,652.95 -4,288,212.29

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.



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
01/01/07 TO 03/31/07
SETTLEMENT DATE BASIS
FUND: 1 INVESTMENT FUNDS

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* ACTIVE TRANSACTIONS *

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	04/01/07	03/31/07	INTR	5.175		-234,895.89	
gabriel		03/31/07	04/16/07	03/31/07		5.175			234,895.89
33549	FHLB-CALL-WF	1365	07/22/08	01/22/07	INTR	3.100		-232,500.00	
snj101		01/22/07	01/23/07	01/22/07		3.100			232,500.00
33564	FHLB-CALL-WF	1365	07/23/08	01/23/07	INTR	3.200		-160,000.00	
snj101		01/23/07	01/24/07	01/23/07		3.200			160,000.00
33651	FHLB-WF	1365	08/15/07	02/15/07	INTR	3.750		-93,750.00	
snj101		02/15/07	02/16/07	02/15/07		3.150			93,750.00
33658	STATE INVESTMT POOL-RD	1365	04/01/07	03/31/07	INTR	5.175		-215,163.95	
gabriel		03/31/07	04/16/07	03/31/07		5.175			215,163.95
33665	FNMA-WF	1365	03/17/08	03/17/07	INTR	3.250		-89,375.00	
snj101		03/17/07	03/20/07	03/17/07		3.386			89,375.00
33670	FHLB-WF	1365	08/15/07	02/15/07	INTR	3.125		-78,125.00	
snj101		02/15/07	02/16/07	02/15/07		3.250			78,125.00
33694	FHLB-BOCM	1365	08/15/07	02/15/07	INTR	3.125		-91,406.25	
snj101		02/15/07	02/16/07	02/15/07		3.062			91,406.25
33700	FHLB-WF	1365	08/15/07	02/15/07	INTR	3.125		-78,125.00	
snj101		02/15/07	02/16/07	02/15/07		3.110			78,125.00
33773	FFCB-WF	1365	11/09/07	02/09/07	INTR	3.000		-75,000.00	
snj101		02/09/07	02/12/07	02/09/07		3.000			75,000.00
33776	FHLB-WF	1365	08/15/07	02/15/07	INTR	3.125		-23,437.50	
snj101		02/15/07	02/16/07	02/15/07		2.751			23,437.50
33778	FHLB-MISCH	1365	08/06/07	02/06/07	INTR	2.970		-74,250.00	
snj101		02/06/07	02/07/07	02/06/07		2.766			74,250.00
33785	FNMA-UBS	1365	01/02/08	01/02/07	INTR	2.620		-65,500.00	
snj101		01/02/07	01/03/07	01/02/07		3.000			65,500.00
33786	FNMA-GILFD	1365	03/17/08	03/17/07	INTR	3.250		-81,250.00	
snj101		03/17/07	03/20/07	03/17/07		3.082			81,250.00
33796	FHLB-CALL-CITIG	1365	02/27/09	02/27/07	INTR	4.000		-100,000.00	
snj101		02/27/07	02/28/07	02/27/07		4.000			100,000.00
33797	FNMA-BOCM	1365	08/15/08	02/15/07	INTR	3.250		-81,250.00	
snj101		02/15/07	02/16/07	02/15/07		3.159			81,250.00
33819	FHLB-CALL-WF	1365	12/18/07	03/18/07	INTR	3.300		-82,500.00	
snj101		03/18/07	03/20/07	03/18/07		3.300			82,500.00
33853	FFCB-CSFB	1365	09/17/07	03/17/07	INTR	2.625		-65,625.00	
snj101		03/17/07	03/20/07	03/17/07		2.368			65,625.00
33854	FHLB-CALL-WF	1365	12/28/07	03/28/07	INTR	3.000		-75,000.00	
snj101		03/28/07	03/29/07	03/28/07		3.001			75,000.00
33856	FFCB-CALL-GILFD	1365	03/17/08	03/17/07	INTR	3.240		-48,600.00	
snj101		03/17/07	03/20/07	03/17/07		3.248			48,600.00
33894	FHLB-GILFD	1365	08/15/08	02/15/07	INTR	3.750		-93,750.00	
snj101		02/15/07	02/16/07	02/15/07		4.181			93,750.00
33983	FNMA-CALL-GILFD	1365	09/30/09	03/30/07	INTR	4.500		-107,887.50	
snj101		03/30/07	04/02/07	03/30/07		4.504			107,887.50

* 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
01/01/07 TO 03/31/07
SETTLEMENT DATE BASIS
FUND: 1 INVESTMENT FUNDS

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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
34002	FNMA-GILFD	1365	09/07/07	03/07/07	INTR 3.375			-84,375.00	
snj101		03/07/07	03/07/07	03/07/07					84,375.00
34127	FHLB-CALL-JPM	1365	01/14/08	01/14/07	INTR 4.000			-100,000.00	
snj101		01/14/07	01/17/07	01/14/07					100,000.00
34157	FFCB-WF	1365	09/04/07	03/04/07	INTR 2.700			-33,750.00	
snj101		03/04/07	03/06/07	03/04/07					33,750.00
34180	FHLB-CALL-JPM	1365	01/28/08	01/28/07	INTR 4.000			-100,000.00	
snj101		01/28/07	01/30/07	01/28/07					100,000.00
34207	FHLB-WF	1365	02/13/09	02/15/07	INTR 3.875			-96,875.00	
snj101		02/15/07	02/16/07	02/15/07					96,875.00
34305	FHLB-GILFD	1365	04/16/07	01/16/07	INTR 2.215			-43,469.38	
snj101		01/16/07	01/17/07	01/16/07					43,469.38
34580	FHLB-GILFD	1365	09/14/07	03/14/07	INTR 4.250			-212,500.00	
snj101		03/14/07	03/15/07	03/14/07					212,500.00
34581	FHLB-GILFD	1365	08/15/07	02/15/07	INTR 4.250			-106,250.00	
snj101		02/15/07	02/16/07	02/15/07					106,250.00
34721	FHLMC-CITIG	1365	04/02/07	03/01/07	INTR 4.125			-103,125.00	
snj101		03/01/07	03/02/07	03/01/07					103,125.00
34733	FHLMC-CITIG	1365	04/02/07	03/01/07	INTR 4.125			-65,670.00	
snj101		03/01/07	03/02/07	03/01/07					65,670.00
34823	FHLB-GILFD	1365	08/08/07	02/08/07	INTR 4.750			-118,750.00	
snj101		02/08/07	02/09/07	02/08/07					118,750.00
34829	FFCB-GILFD	1365	09/17/07	03/17/07	INTR 3.125			-43,000.00	
snj101		03/17/07	03/20/07	03/17/07					43,000.00
34830	FHLMC-LB	1365	08/23/07	02/23/07	INTR 3.375			-84,375.00	
snj101		02/23/07	02/26/07	02/23/07					84,375.00
34834	FHLB-GILFD	1365	08/08/07	02/08/07	INTR 4.750			-118,750.00	
snj101		02/08/07	02/09/07	02/08/07					118,750.00
34835	FHLMC-GILFD	1365	11/15/07	02/15/07	INTR 4.500			-58,725.00	
snj101		02/15/07	02/16/07	02/15/07					58,725.00
34838	FHLMC-GILFD	1365	09/17/07	03/17/07	INTR 5.000			-125,000.00	
snj101		03/17/07	03/20/07	03/17/07					125,000.00
34839	FHLB-GILFD	1365	08/08/07	02/08/07	INTR 4.750			-118,750.00	
snj101		02/08/07	02/09/07	02/08/07					118,750.00
34840	FHLB-GILFD	1365	02/15/08	02/15/07	INTR 3.875			-203,921.88	
snj101		02/15/07	02/16/07	02/15/07					203,921.88
34865	FHLB-CALL-UBC	1365	07/13/10	01/13/07	INTR 6.000			-150,000.00	
snj101		01/13/07	01/17/07	01/13/07					150,000.00
34866	FHLB-WF	1365	02/22/08	02/23/07	INTR 3.270			-16,350.00	
snj101		02/23/07	02/26/07	02/23/07					16,350.00
34867	FHLMC-GILFD	1365	02/25/08	02/25/07	INTR 3.250			-30,712.50	
snj101		02/25/07	02/27/07	02/25/07					30,712.50
34869	FHLB-GILFD	1365	02/15/08	02/15/07	INTR 3.875			-53,959.38	
snj101		02/15/07	02/16/07	02/15/07					53,959.38

* ACTIVE TRANSACTIONS *

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DETAIL TRANSACTION REPORT - FIXED INCOME
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SETTLEMENT DATE BASIS
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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
34870	FHLB-GILFD	1365	03/10/08	03/10/07	INTR 4.000			-100,000.00	
snj101		03/10/07	03/13/07	03/10/07	5.592				100,000.00
34883	FHLB-BA	1365	11/15/07	02/15/07	INTR 4.500			-68,962.50	
snj101		02/15/07	02/16/07	02/15/07	5.385				68,962.50
34884	FHLB-UBC	1365	02/01/08	02/01/07	INTR 4.625			-79,781.25	
snj101		02/01/07	02/02/07	02/01/07	5.353				79,781.25
34906	FHLB-WF	1365	02/15/08	02/15/07	INTR 4.500		-8,750.00	-103,750.00	
snj101		02/15/07	02/16/07	02/15/07	5.260				112,500.00
34907	FHLB-CITIG	1365	02/15/08	02/15/07	INTR 3.875		-7,534.72	-89,340.28	
snj101		02/15/07	02/16/07	02/15/07	5.276				96,875.00
34914	FHLB-CALL-CITIG	1365	02/24/11	02/24/07	INTR 5.250		-9,479.17	-121,770.83	
snj101		02/24/07	02/27/07	02/24/07	5.262				131,250.00
34924	FHLB-GILFD	1365	03/10/08	03/10/07	INTR 4.000		-1,666.67	-98,333.33	
snj101		03/10/07	03/13/07	03/10/07	5.146				100,000.00
34925	FHLB-CITIG	1365	09/12/08	03/12/07	INTR 4.250		-590.28	-105,659.72	
snj101		03/12/07	03/13/07	03/12/07	5.082				106,250.00
34942	FHLB-BA	1365	09/12/08	03/12/07	INTR 5.000		-15,277.78	-109,722.22	
snj101		03/12/07	03/13/07	03/12/07	4.951				125,000.00
34957	FHLB-CALL-CITIG	1365	09/02/11	03/02/07	INTR 5.450		-41,631.94	-96,131.95	
snj101		03/02/07	03/05/07	03/02/07	5.507				137,763.89
34970	FHLB-GILFD	1365	08/15/08	02/15/07	INTR 4.625		-47,186.56	-63,119.69	
snj101		02/15/07	02/16/07	02/15/07	4.897				110,306.25
34972	FHLB-UBC	1365	08/04/08	02/04/07	INTR 4.500		-58,125.00	-54,375.00	
snj101		02/04/07	02/06/07	02/04/07	5.007				112,500.00
34980	FHLB-GILFD	1365	09/12/08	03/12/07	INTR 5.000		-38,888.89	-162,500.00	
snj101		03/12/07	03/13/07	03/12/07	4.998				201,388.89
34981	FHLB-GILFD	1365	08/04/08	02/04/07	INTR 4.500		-126,250.00	-98,750.00	
snj101		02/04/07	02/06/07	02/04/07	5.004				225,000.00
35001	FFCB-GILFD	1365	09/08/08	03/08/07	INTR 5.150		-107,363.19	-137,261.81	
snj101		03/08/07	03/09/07	03/08/07	4.949				244,625.00
35003	FHLB-UBC	1365	09/12/08	03/12/07	INTR 4.625		-44,322.92	-62,052.08	
snj101		03/12/07	03/13/07	03/12/07	4.945				106,375.00
35009	FHLB-GILFD	1365	09/26/08	03/26/07	INTR 4.250		-75,555.56	-136,944.44	
snj101		03/26/07	03/27/07	03/26/07	4.858				212,500.00
35016	FHLB-GILFD	1365	08/22/08	02/22/07	INTR 4.625		-66,163.19	-49,461.81	
snj101		02/22/07	02/23/07	02/22/07	4.775				115,625.00
35027	FHLB-GILFD	1365	02/03/09	02/03/07	INTR 3.625		-128,742.88	-49,516.50	
snj101		02/03/07	02/06/07	02/03/07	4.831				178,259.38
35038	FFCB-JPM	1365	01/05/09	01/05/07	INTR 5.100		-66,583.33	-22,666.67	
snj101		01/05/07	01/08/07	01/05/07	4.881				89,250.00
35039	FHLB-GILFD	1365	03/13/09	03/13/07	INTR 4.750		-126,666.67	-110,833.33	
snj101		03/13/07	03/14/07	03/13/07	4.885				237,500.00
35040	FFCB-GILFD	1365	03/24/09	03/24/07	INTR 4.900		-17,013.89	-64,652.78	
snj101		03/24/07	03/27/07	03/24/07	4.877				81,666.67

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INV # USER	DESCRIPTION/POOL# MEMO	BANK BROK CASH DATE	MATURITY /ENTRY	TRADE/ SETTLE	TXN COUPON TYP YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
35051 snj101	FFCB-GILFD	1365 03/24/07	03/24/09 03/27/07	03/24/07 03/24/07	INTR 4.900		-27,902.78	-53,763.89	
35061 snj101	FHLB-LB	1365 02/05/07	08/05/09 02/06/07	02/05/07 02/05/07	INTR 5.250		-115,937.50	-17,500.00	81,666.67
35062 snj101	FHLB-GILFD	1365 03/11/07	09/11/09 03/13/07	03/11/07 03/11/07	INTR 4.375		-72,916.67	-36,458.33	133,437.50
35065 snj101	FHLB-GILFD	1365 02/05/07	08/05/09 02/06/07	02/05/07 02/05/07	INTR 5.250		-116,666.67	-16,770.83	109,375.00
35072 snj101	FHLB-UBS	1365 02/15/07	08/14/09 02/16/07	02/15/07 02/15/07	INTR 4.500		-98,750.00	-13,750.00	133,437.50
35073 snj101	FHLB-GILFD	1365 02/05/07	08/05/09 02/06/07	02/05/07 02/05/07	INTR 5.250		-124,687.50	-8,750.00	112,500.00
35076 snj101	FHLB-GILFD	1365 03/11/07	09/11/09 03/13/07	03/11/07 03/11/07	INTR 4.375		-160,416.67	-58,333.33	133,437.50
35078 snj101	FHLB-WF	1365 03/28/07	09/28/09 03/29/07	03/28/07 03/28/07	INTR 4.625		-69,439.24	-39,248.26	218,750.00
35086 snj101	FHLB-UBS	1365 02/15/07	08/14/09 02/16/07	02/15/07 02/15/07	INTR 5.118		-100,625.00	-11,875.00	108,687.50
35087 snj101	FHLB-UBC	1365 03/11/07	09/11/09 03/13/07	03/11/07 03/11/07	INTR 5.250		-123,229.17	-32,812.50	112,500.00
35094 snj101	FHLB-CITIG	1365 03/11/07	09/11/09 03/13/07	03/11/07 03/11/07	INTR 5.250		-126,875.00	-29,166.67	156,041.67
35108 snj101	FHLB-GILFD	1365 02/15/07	02/12/10 02/16/07	02/15/07 02/15/07	INTR 3.875		-98,328.13	-3,390.62	156,041.67
35122 snj101	FHLB-JPM	1365 03/10/07	09/10/10 03/10/07	03/10/07 03/10/07	INTR 5.125		-261,944.44	-35,590.28	101,718.75
35155 snj101	FHLB-BA	1365 03/22/07	09/22/10 03/22/07	03/22/07 03/22/07	INTR 4.750		-60,798.42	-2,827.83	297,534.72
35159 snj101	FHLB-UBC	1365 03/21/07	09/21/10 03/21/07	03/21/07 03/21/07	INTR 4.700		-215,808.33	-7,441.67	63,626.25
					4.788				223,250.00
SUBTOTAL (Txn Typ) INTR					ASSETS	4.311 4.623	-2,762,118.16	-6,668,964.63	9,431,082.79
35124 gabriel	FHLB-UBS	1365 441	08/14/09 02/20/07	02/21/07 02/21/07	SALE 4.500	-5,000,000.00	-4,941,200.00	-3,750.00	-1,650.00
					5.007		58,800.00		4,946,600.00
SUBTOTAL (Txn Typ) SALE					ASSETS	4.500 5.007	-5,000,000.00	-4,941,200.00	-1,650.00 4,946,600.00
32936 maria	STATE INVESTMT POOL-CT	1235 415	04/01/07 12/29/06	01/02/07 01/02/07	PSAL 5.175	-2,650,000.00	-2,650,000.00		2,650,000.00

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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	TYT	YIELD	ORIGINAL	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT	
32936	STATE INVESTMT POOL-CT	1235	415	04/01/07	01/12/07	PSAL	5.175	-2,697,000.00	-2,697,000.00			
gabriel				01/12/07	01/12/07		5.175				2,697,000.00	
			415		01/16/07	PSAL	5.175	-215,794.86	-215,794.86			
gabriel				01/16/07	01/16/07		5.175				215,794.86	
			415		01/19/07	PSAL	5.175	-3,927,000.00	-3,927,000.00			
gabriel				01/19/07	01/19/07		5.175				3,927,000.00	
			415		01/22/07	PSAL	5.175	-5,452,000.00	-5,452,000.00			
gabriel				01/22/07	01/22/07		5.175				5,452,000.00	
			415		02/13/07	PSAL	5.175	-682,000.00	-682,000.00			
gabriel				02/13/07	02/13/07		5.175				682,000.00	
			415		02/16/07	PSAL	5.175	-764,000.00	-764,000.00			
gabriel				02/16/07	02/16/07		5.175				764,000.00	
			415		02/20/07	PSAL	5.175	-6,703,000.00	-6,703,000.00			
gabriel				02/20/07	02/20/07		5.175				6,703,000.00	
			415		03/14/07	PSAL	5.175	-2,700,000.00	-2,700,000.00			
gabriel				03/14/07	03/14/07		5.175				2,700,000.00	
33658	STATE INVESTMT POOL-RD	1365	415	04/01/07	01/16/07	PSAL	5.175	-199,345.90	-199,345.90			
gabriel				01/16/07	01/16/07		5.175				199,345.90	
			415		02/09/07	PSAL	5.175	-182,000.00	-182,000.00			
gabriel				02/09/07	02/09/07		5.175				182,000.00	
			415		02/14/07	PSAL	5.175	-3,699,000.00	-3,699,000.00			
gabriel				02/14/07	02/14/07		5.175				3,699,000.00	
			415		02/20/07	PSAL	5.175	-213,000.00	-213,000.00			
gabriel				02/20/07	02/20/07		5.175				213,000.00	
SUBTOTAL (Txn Typ) PSAL							ASSETS	5.175	-30,084,140.76	-30,084,140.76		
								5.175				30,084,140.76
33539	FHLB-BOCM	1365	42	01/09/07	01/09/07	MAT	2.000	-5,000,000.00	-5,000,000.00	-50,000.00		
snj101				01/10/07	01/09/07		2.000				5,050,000.00	
33677	FNMA-UBC	1365	445	01/24/07	01/24/07	MAT	3.200	-5,000,000.00	-5,000,000.00	-80,000.00		
snj101				01/25/07	01/24/07		3.199				5,080,000.00	
33770	FHLB-FTB	1365	184	01/09/07	01/09/07	MAT	2.000	-5,000,000.00	-5,000,000.00	-50,000.00		
snj101				01/10/07	01/09/07		2.493				5,050,000.00	
33775	FHLB-FTB	1365	184	02/06/07	02/06/07	MAT	2.650	-5,000,000.00	-5,000,000.00	-66,250.00		
snj101				02/07/07	02/06/07		2.494				5,066,250.00	
33824	FHLB-WF	1365	451	02/15/07	02/15/07	MAT	2.875	-2,550,000.00	-2,550,000.00	-36,656.25		
snj101				02/16/07	02/15/07		2.477				2,586,656.25	
33827	FHLB-BOCM	1365	42	02/28/07	02/28/07	MAT	2.835	-5,540,000.00	-5,540,000.00	-78,529.50		
snj101				03/01/07	02/28/07		2.720				5,618,529.50	
33838	FHLB-GILFD	1365	186	03/16/07	03/16/07	MAT	2.400	-1,390,000.00	-1,390,000.00	-16,680.00		
snj101				03/19/07	03/16/07		2.171				1,406,680.00	
33851	FFCB-UBC	1365	445	01/16/07	01/16/07	MAT	2.250	-1,550,000.00	-1,550,000.00	-17,437.50		
snj101				01/17/07	01/16/07		2.050				1,567,437.50	

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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
0 1 / 0 1 / 0 7 T O 0 3 / 3 1 / 0 7
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

P A G E : 6
R U N : 0 4 / 2 0 / 0 7 1 1 : 4 4 : 3 8

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
34050	FHLB-GILFD	1365	186	03/23/07	03/23/07	MAT	2.450	-5,385,000.00	-5,385,000.00	-65,599.77	
snj101				03/26/07	03/23/07		2.950				5,450,599.77
34151	FFCB-GILFD	1365	186	01/05/07	01/05/07	MAT	3.375	-5,000,000.00	-5,000,000.00	-84,375.00	
snj101				01/08/07	01/05/07		3.348				5,084,375.00
34233	FHLB-GILFD	1365	186	02/15/07	02/15/07	MAT	3.375	-4,420,000.00	-4,420,000.00	-74,587.50	
snj101				02/16/07	02/15/07		4.076				4,494,587.50
34251	FHLB-UBC	1365	445	02/15/07	02/15/07	MAT	4.875	-5,340,000.00	-5,340,000.00	-130,162.50	
snj101				02/16/07	02/15/07		3.959				5,470,162.50
34263	FHLB-GILFD	1365	186	02/15/07	02/15/07	MAT	3.375	-2,000,000.00	-2,000,000.00	-33,750.00	
snj101				02/16/07	02/15/07		3.938				2,033,750.00
34272	FHLB-MISCH	1365	320	03/23/07	03/23/07	MAT	2.450	-5,000,000.00	-5,000,000.00	-60,909.72	
snj101				03/26/07	03/23/07		3.770				5,060,909.72
34275	FHLB-FTB	1365	184	01/16/07	01/16/07	MAT	2.125	-4,000,000.00	-4,000,000.00	-42,500.00	
snj101				01/17/07	01/16/07		3.741				4,042,500.00
34277	FFCB-MISCH	1365	320	03/28/07	03/28/07	MAT	4.000	-5,000,000.00	-5,000,000.00	-100,000.00	
snj101				03/29/07	03/28/07		3.799				5,100,000.00
34278	FHLB-MISCH	1365	320	03/23/07	03/23/07	MAT	2.450	-5,000,000.00	-5,000,000.00	-60,909.72	
snj101				03/26/07	03/23/07		3.821				5,060,909.72
34322	FFCB-GILFD	1365	186	03/28/07	03/28/07	MAT	4.000	-5,000,000.00	-5,000,000.00	-100,000.00	
snj101				03/29/07	03/28/07		3.887				5,100,000.00
34323	FHLB-UBC	1365	445	02/15/07	02/15/07	MAT	3.375	-3,000,000.00	-3,000,000.00	-50,625.00	
snj101				02/16/07	02/15/07		3.910				3,050,625.00
34564	FHLB-CSFB	1365	180	01/23/07	01/23/07	MAT	4.000	-5,000,000.00	-5,000,000.00	-100,000.00	
snj101				01/24/07	01/23/07		4.710				5,100,000.00
34565	FFCB-UBC	1365	445	03/28/07	03/28/07	MAT	4.000	-2,030,000.00	-2,030,000.00	-40,600.00	
snj101				03/29/07	03/28/07		4.740				2,070,600.00
34566	FFCB-UBC	1365	445	03/22/07	03/22/07	MAT	3.800	-2,000,000.00	-2,000,000.00	-38,000.00	
snj101				03/23/07	03/22/07		4.740				2,038,000.00
34567	FHLB-UBC	1365	445	02/15/07	02/15/07	MAT	5.375	-5,000,000.00	-5,000,000.00	-134,375.00	
snj101				02/16/07	02/15/07		4.691				5,134,375.00
34631	FHLB-GILFD	1365	186	02/15/07	02/15/07	MAT	2.875	-4,000,000.00	-4,000,000.00	-57,500.00	
snj101				02/16/07	02/15/07		4.621				4,057,500.00
34654	FHLB-GILFD	1365	186	01/23/07	01/23/07	MAT	4.625	-10,000,000.00	-10,000,000.00	-231,250.00	
snj101				01/24/07	01/23/07		4.690				10,231,250.00
34684	FHLB-BA	1365	40	01/10/07	01/10/07	MAT	3.450	-4,200,000.00	-4,200,000.00	-72,450.00	
snj101				01/11/07	01/10/07		4.931				4,272,450.00
34689	FHLB-BA	1365	40	02/15/07	02/15/07	MAT	4.800	-1,830,000.00	-1,830,000.00	-43,920.00	
snj101				02/16/07	02/15/07		4.970				1,873,920.00
34691	FHLB-BA	1365	40	02/27/07	02/27/07	MAT	4.875	-17,255,000.00	-17,255,000.00	-420,590.63	
snj101				02/28/07	02/27/07		4.977				17,675,590.63
34696	FHLB-CALL-WF	1365	451	03/02/07	03/02/07	MAT	5.000	-5,000,000.00	-5,000,000.00	-125,000.00	
snj101				03/05/07	03/02/07		5.000				5,125,000.00
34699	FHLB-MISCH	1365	320	03/01/07	03/01/07	MAT	4.875	-5,000,000.00	-5,000,000.00	-121,875.00	
snj101				03/02/07	03/01/07		4.987				5,121,875.00

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
0 1 / 0 1 / 0 7 T O 0 3 / 3 1 / 0 7
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

* A C T I V E T R A N S A C T I O N S *

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
34703	FHLMC-BA	1365	40	02/15/07	02/15/07	MAT	2.375	-5,000,000.00	-5,000,000.00	-59,375.00	
snj101				02/16/07	02/15/07		5.047				5,059,375.00
34706	FHLB-BA	1365	40	02/27/07	02/27/07	MAT	4.875	-3,430,000.00	-3,430,000.00	-83,606.25	
snj101				02/28/07	02/27/07		5.059				3,513,606.25
34707	FHLB-BA	1365	40	02/23/07	02/23/07	MAT	3.375	-570,000.00	-570,000.00	-9,618.75	
snj101				02/26/07	02/23/07		5.072				579,618.75
34708	FHLMC-BA	1365	40	03/15/07	03/15/07	MAT	4.875	-2,125,000.00	-2,125,000.00	-51,796.88	
snj101				03/16/07	03/15/07		5.042				2,176,796.88
34709	FHLMC-DISC-UBS	1365	441	03/06/07	03/06/07	MAT	4.790	-3,176,000.00	-3,176,000.00		
snj101				03/08/07	03/06/07		5.039				3,176,000.00
34711	FHLB-BA	1365	40	02/23/07	02/23/07	MAT	3.375	-220,000.00	-220,000.00	-3,712.50	
snj101				02/26/07	02/23/07		5.057				223,712.50
34720	FHLMC-CITIG	1365	132	03/15/07	03/15/07	MAT	4.875	-10,000,000.00	-10,000,000.00	-243,750.00	
snj101				03/16/07	03/15/07		5.042				10,243,750.00
34722	FHLMC-BA	1365	40	03/15/07	03/15/07	MAT	4.875	-560,000.00	-560,000.00	-13,650.00	
snj101				03/16/07	03/15/07		5.069				573,650.00
34725	FHLMC-BA	1365	40	03/15/07	03/15/07	MAT	3.750	-5,000,000.00	-5,000,000.00	-93,750.00	
snj101				03/16/07	03/15/07		5.010				5,093,750.00
34731	FHLMC-GILFD	1365	186	03/15/07	03/15/07	MAT	3.750	-5,000,000.00	-5,000,000.00	-93,750.00	
snj101				03/16/07	03/15/07		5.108				5,093,750.00
34732	FHLMC-CS	1365	179	03/16/07	03/16/07	MAT	2.700	-5,000,000.00	-5,000,000.00	-67,500.00	
snj101				03/19/07	03/16/07		5.099				5,067,500.00
34738	FHLMC-DISC-UBS	1365	441	03/06/07	03/06/07	MAT	4.870	-3,218,000.00	-3,218,000.00		
snj101				03/08/07	03/06/07		5.130				3,218,000.00
34747	FHLMC-DISC-UBC	1365	445	03/06/07	03/06/07	MAT	4.915	-1,781,000.00	-1,781,000.00		
snj101				03/08/07	03/06/07		5.160				1,781,000.00
34763	FHLMC-BA	1365	40	03/15/07	03/15/07	MAT	3.750	-10,000,000.00	-10,000,000.00	-187,500.00	
snj101				03/16/07	03/15/07		5.168				10,187,500.00
34765	FHLMC-GILFD	1365	186	02/15/07	02/15/07	MAT	2.375	-5,470,000.00	-5,470,000.00	-64,956.25	
snj101				02/16/07	02/15/07		5.196				5,534,956.25
34773	FHLMC-JPM	1365	325	03/15/07	03/15/07	MAT	4.875	-6,368,000.00	-6,368,000.00	-155,220.00	
snj101				03/16/07	03/15/07		5.179				6,523,220.00
34781	FHLB-BA	1365	40	02/23/07	02/23/07	MAT	3.375	-205,000.00	-205,000.00	-3,459.38	
snj101				02/26/07	02/23/07		5.286				208,459.38
34784	FHLB-BA	1365	40	02/15/07	02/15/07	MAT	2.875	-10,000,000.00	-10,000,000.00	-143,750.00	
snj101				02/16/07	02/15/07		5.283				10,143,750.00
34785	FHLB-LB	1365	260	02/16/07	02/16/07	MAT	2.625	-10,000,000.00	-10,000,000.00	-130,520.83	
snj101				02/20/07	02/16/07		5.282				10,130,520.83
34797	FHLB-LB	1365	260	02/15/07	02/15/07	MAT	3.625	-8,321,000.00	-8,321,000.00	-150,818.13	
snj101				02/16/07	02/15/07		5.262				8,471,818.13
34996	CP-DISC-INTL LSE FIN-L	1365	260	01/19/07	01/19/07	MAT	5.235	-1,940,000.00	-1,940,000.00		
snj101				01/22/07	01/19/07		5.351				1,940,000.00
35021	FHLMC-DISC-UBS	1365	441	02/13/07	02/13/07	MAT	5.130	-426,282.00	-426,282.00		
snj101				02/14/07	02/13/07		5.253				426,282.00

* 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
0 1 / 0 1 / 0 7 T O 0 3 / 3 1 / 0 7
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

P A G E : 8
R U N : 0 4 / 2 0 / 0 7 1 1 : 4 4 : 3 8

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
35044	FFCB-DISC-UBS	1365	441	01/04/07	01/04/07	MAT	5.150	-326,000.00	-326,000.00		
snj101				01/05/07	01/04/07		5.234				326,000.00
35048	CP-DISC-UBS FIN DEL-LB	1365	260	01/05/07	01/05/07	MAT	5.250	-4,177,000.00	-4,177,000.00		
snj101				01/08/07	01/05/07		5.328				4,177,000.00
35049	CP-DISC-UBS AMERICAS-U	1365	441	01/05/07	01/05/07	MAT	5.250	-4,373,000.00	-4,373,000.00		
snj101				01/08/07	01/05/07		5.324				4,373,000.00
35050	CP-DISC-UBS FIN DEL-LB	1365	260	01/08/07	01/08/07	MAT	5.240	-12,200,000.00	-12,200,000.00		
snj101				01/09/07	01/08/07		5.315				12,200,000.00
35054	CP-DISC-UBS FIN DEL-LB	1365	260	01/09/07	01/09/07	MAT	5.250	-15,051,000.00	-15,051,000.00		
snj101				01/10/07	01/09/07		5.324				15,051,000.00
35055	FHLB-DISC-CITIG	1365	132	01/19/07	01/19/07	MAT	5.120	-8,000,000.00	-8,000,000.00		
snj101				01/22/07	01/19/07		5.199				8,000,000.00
35056	CP-DISC-UBS AMERICAS-L	1365	260	01/10/07	01/10/07	MAT	5.240	-7,159,000.00	-7,159,000.00		
snj101				01/11/07	01/10/07		5.314				7,159,000.00
35057	CP-DISC-BANKAMERICA-BA	1365	40	01/11/07	01/11/07	MAT	5.140	-13,517,000.00	-13,517,000.00		
snj101				01/12/07	01/11/07		5.212				13,517,000.00
35063	CP-DISC-BANKAMERICA-BA	1365	40	01/12/07	01/12/07	MAT	5.220	-15,783,000.00	-15,783,000.00		
snj101				01/16/07	01/12/07		5.293				15,783,000.00
35067	CP-DISC-UBS FIN DEL-LB	1365	260	01/17/07	01/17/07	MAT	5.270	-4,876,000.00	-4,876,000.00		
snj101				01/18/07	01/17/07		5.344				4,876,000.00
35070	CP-DISC-UBS FIN DEL-LB	1365	260	01/18/07	01/18/07	MAT	5.240	-8,343,000.00	-8,343,000.00		
snj101				01/19/07	01/18/07		5.314				8,343,000.00
35075	CP-DISC-UBS FIN DEL-BA	1365	40	01/19/07	01/19/07	MAT	5.240	-7,296,000.00	-7,296,000.00		
snj101				01/22/07	01/19/07		5.314				7,296,000.00
35080	FHLMC-DISC-CITIG	1365	132	02/05/07	02/05/07	MAT	5.100	-25,000,000.00	-25,000,000.00		
snj101				02/06/07	02/05/07		5.180				25,000,000.00
35081	FHLB-DISC-CITIG	1365	132	01/29/07	01/29/07	MAT	5.100	-15,000,000.00	-15,000,000.00		
snj101				01/30/07	01/29/07		5.175				15,000,000.00
35082	FHLMC-DISC-CITIG	1365	132	02/02/07	02/02/07	MAT	5.100	-15,000,000.00	-15,000,000.00		
snj101				02/05/07	02/02/07		5.178				15,000,000.00
35083	CP-DISC-UBS FIN DEL-BA	1365	40	01/24/07	01/24/07	MAT	5.215	-25,791,000.00	-25,791,000.00		
snj101				01/25/07	01/24/07		5.288				25,791,000.00
35084	CP-DISC-BANKAMERICA-BA	1365	40	01/25/07	01/25/07	MAT	5.210	-30,366,000.00	-30,366,000.00		
snj101				01/26/07	01/25/07		5.283				30,366,000.00
35085	CP-DISC-UBS AMERICAS-B	1365	40	01/26/07	01/26/07	MAT	5.230	-19,082,000.00	-19,082,000.00		
snj101				01/29/07	01/26/07		5.303				19,082,000.00
35090	CP-DISC-UBS FIN DEL-BA	1365	40	02/02/07	02/02/07	MAT	5.220	-5,915,000.00	-5,915,000.00		
snj101				02/05/07	02/02/07		5.298				5,915,000.00
35091	CP-DISC-UBS FIN DEL-BA	1365	40	01/30/07	01/30/07	MAT	5.245	-10,657,000.00	-10,657,000.00		
snj101				01/31/07	01/30/07		5.319				10,657,000.00
35092	CP-DISC-UBS FIN DEL-UB	1365	441	01/31/07	01/31/07	MAT	5.230	-8,092,000.00	-8,092,000.00		
snj101				02/01/07	01/31/07		5.303				8,092,000.00
35093	CP-DISC-UBS FIN DEL-LB	1365	260	02/01/07	02/01/07	MAT	5.260	-13,210,000.00	-13,210,000.00		
snj101				02/02/07	02/01/07		5.334				13,210,000.00

* 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
01/01/07 TO 03/31/07
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

P A G E : 9
R U N : 04/20/07 11:44:38

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	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
35096	CP-DISC-FIRST DATA CIT	1365	132	02/02/07	02/02/07	MAT	5.230	-4,416,000.00	-4,416,000.00		
snj101				02/05/07	02/02/07		5.303				4,416,000.00
35101	CP-DISC-UBS AMERICAS-U	1365	441	02/06/07	02/06/07	MAT	5.250	-2,061,000.00	-2,061,000.00		
snj101				02/07/07	02/06/07		5.324				2,061,000.00
35103	CP-DISC-UBS AMERICAS-L	1365	260	02/07/07	02/07/07	MAT	5.230	-1,927,000.00	-1,927,000.00		
snj101				02/08/07	02/07/07		5.303				1,927,000.00
35105	CP-DISC-UBS AMERICAS-U	1365	441	02/08/07	02/08/07	MAT	5.220	-11,460,000.00	-11,460,000.00		
snj101				02/09/07	02/08/07		5.293				11,460,000.00
35107	CP-DISC-UBS AMERICAS-L	1365	260	02/09/07	02/09/07	MAT	5.230	-8,328,000.00	-8,328,000.00		
snj101				02/12/07	02/09/07		5.303				8,328,000.00
35109	CP-DISC-CIT-BA	1365	40	02/14/07	02/14/07	MAT	5.260	-2,575,000.00	-2,575,000.00		
snj101				02/15/07	02/14/07		5.337				2,575,000.00
35110	CP-DISC-BANKAMERICA-BA	1365	40	02/12/07	02/12/07	MAT	5.190	-1,462,000.00	-1,462,000.00		
snj101				02/13/07	02/12/07		5.264				1,462,000.00
35125	CP-DISC-UBS AMERICAS-U	1365	441	02/16/07	02/16/07	MAT	5.320	-16,546,000.00	-16,546,000.00		
snj101				02/20/07	02/16/07		5.395				16,546,000.00
35129	CP-DISC-BANKAMERICA-BA	1365	40	02/22/07	02/22/07	MAT	5.240	-7,600,000.00	-7,600,000.00		
snj101				02/23/07	02/22/07		5.314				7,600,000.00
35132	CP-DISC-UBS FIN DEL-BA	1365	40	02/23/07	02/23/07	MAT	5.235	-3,944,000.00	-3,944,000.00		
snj101				02/26/07	02/23/07		5.308				3,944,000.00
35133	CP-DISC-UBS FIN DEL-LB	1365	260	02/26/07	02/26/07	MAT	5.230	-5,786,000.00	-5,786,000.00		
snj101				02/27/07	02/26/07		5.305				5,786,000.00
35134	CP-DISC-UBS FIN DEL-UB	1365	441	02/27/07	02/27/07	MAT	5.250	-700,000.00	-700,000.00		
snj101				02/28/07	02/27/07		5.324				700,000.00
35135	CP-DISC-UBS FIN DEL-LB	1365	260	02/28/07	02/28/07	MAT	5.270	-11,234,000.00	-11,234,000.00		
snj101				03/01/07	02/28/07		5.344				11,234,000.00
35136	CP-DISC-UBS FIN DEL-BA	1365	40	03/01/07	03/01/07	MAT	5.305	-23,670,000.00	-23,670,000.00		
snj101				03/02/07	03/01/07		5.379				23,670,000.00
35137	CP-DISC-UBS FIN DEL-BA	1365	40	03/02/07	03/02/07	MAT	5.305	-30,460,000.00	-30,460,000.00		
snj101				03/05/07	03/02/07		5.394				30,460,000.00
35138	CP-DISC-UBS AMERICAS-L	1365	260	03/05/07	03/05/07	MAT	5.280	-17,699,000.00	-17,699,000.00		
snj101				03/06/07	03/05/07		5.370				17,699,000.00
35139	CP-DISC-UBS FIN DEL-UB	1365	441	03/06/07	03/06/07	MAT	5.260	-8,937,000.00	-8,937,000.00		
snj101				03/08/07	03/06/07		5.348				8,937,000.00
35140	CP-DISC-UBS FIN DEL-UB	1365	441	03/07/07	03/07/07	MAT	5.250	-8,572,000.00	-8,572,000.00		
snj101				03/07/07	03/07/07		5.338				8,572,000.00
35142	CP-DISC-UBS FIN DEL-LB	1365	260	03/08/07	03/08/07	MAT	5.250	-7,690,000.00	-7,690,000.00		
snj101				03/09/07	03/08/07		5.338				7,690,000.00
35143	CP-DISC-UBS FIN DEL-LB	1365	260	03/09/07	03/09/07	MAT	5.250	-9,566,000.00	-9,566,000.00		
snj101				03/12/07	03/09/07		5.338				9,566,000.00
35146	CP-DISC-UBS FIN DEL-LB	1365	260	03/12/07	03/12/07	MAT	5.240	-9,180,000.00	-9,180,000.00		
snj101				03/13/07	03/12/07		5.330				9,180,000.00
35149	CP-DISC-UBS FIN DEL-BA	1365	40	03/13/07	03/13/07	MAT	5.255	-10,535,000.00	-10,535,000.00		
snj101				03/14/07	03/13/07		5.343				10,535,000.00

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
01/01/07 TO 03/31/07
SETTLEMENT DATE BASIS
FUND: 1 INVESTMENT FUNDS

PAGE: 10
RUN: 04/20/07 11:44:38

* ACTIVE TRANSACTIONS *

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
35150	CP-DISC-UBS FIN DEL-UB	1365	441	03/14/07	03/14/07	MAT	5.240	-13,087,000.00	-13,087,000.00		
snj101				03/15/07	03/14/07		5.328				13,087,000.00
35156	CP-DISC-UBS FIN DEL-LB	1365	260	03/15/07	03/15/07	MAT	5.270	-11,185,000.00	-11,185,000.00		
snj101				03/16/07	03/15/07		5.359				11,185,000.00
35161	CP-DISC-UBS FIN DEL-LB	1365	260	03/16/07	03/16/07	MAT	5.310	-44,370,000.00	-44,370,000.00		
snj101				03/19/07	03/16/07		5.399				44,370,000.00
35162	CP-DISC-BANKAMERICA-BA	1365	40	03/19/07	03/19/07	MAT	5.230	-30,168,000.00	-30,168,000.00		
snj101				03/20/07	03/19/07		5.319				30,168,000.00
35163	CP-DISC-UBS FIN DEL-BA	1365	40	03/20/07	03/20/07	MAT	5.250	-24,843,000.00	-24,843,000.00		
snj101				03/21/07	03/20/07		5.338				24,843,000.00
35164	CP-DISC-UBS AMERICAS-L	1365	260	03/21/07	03/21/07	MAT	5.240	-11,766,000.00	-11,766,000.00		
snj101				03/22/07	03/21/07		5.328				11,766,000.00
35165	CP-DISC-UBS AMERICAS-L	1365	260	03/22/07	03/22/07	MAT	5.250	-12,548,000.00	-12,548,000.00		
snj101				03/23/07	03/22/07		5.338				12,548,000.00
35166	CP-DISC-UBS AMERICAS-U	1365	441	03/23/07	03/23/07	MAT	5.240	-17,072,000.00	-17,072,000.00		
snj101				03/26/07	03/23/07		5.328				17,072,000.00
35167	CP-DISC-UBS FIN DEL-UB	1365	441	03/30/07	03/30/07	MAT	5.230	-13,000,000.00	-13,000,000.00		
snj101				04/02/07	03/30/07		5.323				13,000,000.00
35168	CP-DISC-UBS FIN DEL-BA	1365	40	03/26/07	03/26/07	MAT	5.235	-23,193,000.00	-23,193,000.00		
snj101				03/27/07	03/26/07		5.325				23,193,000.00
35170	CP-DISC-UBS FIN DEL-BA	1365	40	03/27/07	03/27/07	MAT	5.245	-9,970,000.00	-9,970,000.00		
snj101				03/28/07	03/27/07		5.333				9,970,000.00
35172	CP-DISC-UBS AMERICAS-L	1365	260	03/28/07	03/28/07	MAT	5.250	-418,000.00	-418,000.00		
snj101				03/29/07	03/28/07		5.338				418,000.00
35175	CP-DISC-UBS FIN DEL-BA	1365	40	03/29/07	03/29/07	MAT	5.275	-21,070,000.00	-21,070,000.00		
snj101				04/02/07	03/29/07		5.364				21,070,000.00
SUBTOTAL (Txn Typ) MAT							ASSETS	4.844	-945552282.00	-945552282.00	-4,141,267.06
								5.097			949,693,549.06
33770	FHLB-FTB	1365		01/09/07	01/09/07	AMRT	2.000		70,400.00		
snj101				01/10/07	01/09/07		2.493			-70,400.00	
33775	FHLB-FTB	1365		02/06/07	02/06/07	AMRT	2.650		-22,750.00		
snj101				02/07/07	02/06/07		2.494			22,750.00	
33824	FHLB-WF	1365		02/15/07	02/15/07	AMRT	2.875		-29,019.00		
snj101				02/16/07	02/15/07		2.477			29,019.00	
33827	FHLB-BOCM	1365		02/28/07	02/28/07	AMRT	2.835		-18,226.60		
snj101				03/01/07	02/28/07		2.720			18,226.60	
33838	FHLB-GILFD	1365		03/16/07	03/16/07	AMRT	2.400		-9,235.52		
snj101				03/19/07	03/16/07		2.171			9,235.52	
33851	FFCB-UBC	1365		01/16/07	01/16/07	AMRT	2.250		-8,416.50		
snj101				01/17/07	01/16/07		2.050			8,416.50	
34050	FHLB-GILFD	1365		03/23/07	03/23/07	AMRT	2.450		61,748.19		
snj101				03/26/07	03/23/07		2.950			-61,748.19	

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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
34151	FFCB-GILFD	1365		01/05/07	01/05/07	AMRT	3.375		-2,525.00		
snj101				01/08/07	01/05/07		3.348			2,525.00	
34233	FHLB-GILFD	1365		02/15/07	02/15/07	AMRT	3.375		56,069.03		
snj101				02/16/07	02/15/07		4.076			-56,069.03	
34251	FHLB-UBC	1365		02/15/07	02/15/07	AMRT	4.875		-86,561.40		
snj101				02/16/07	02/15/07		3.959			86,561.40	
34263	FHLB-GILFD	1365		02/15/07	02/15/07	AMRT	3.375		19,870.60		
snj101				02/16/07	02/15/07		3.938			-19,870.60	
34272	FHLB-MISCH	1365		03/23/07	03/23/07	AMRT	2.450		121,700.00		
snj101				03/26/07	03/23/07		3.770			-121,700.00	
34275	FHLB-FTB	1365		01/16/07	01/16/07	AMRT	2.125		108,120.00		
snj101				01/17/07	01/16/07		3.741			-108,120.00	
34277	FFCB-MISCH	1365		03/28/07	03/28/07	AMRT	4.000		-18,750.00		
snj101				03/29/07	03/28/07		3.799			18,750.00	
34278	FHLB-MISCH	1365		03/23/07	03/23/07	AMRT	2.450		126,150.00		
snj101				03/26/07	03/23/07		3.821			-126,150.00	
34322	FFCB-GILFD	1365		03/28/07	03/28/07	AMRT	4.000		-10,164.50		
snj101				03/29/07	03/28/07		3.887			10,164.50	
34323	FHLB-UBC	1365		02/15/07	02/15/07	AMRT	3.375		27,270.00		
snj101				02/16/07	02/15/07		3.910			-27,270.00	
34564	FHLB-CSFB	1365		01/23/07	01/23/07	AMRT	4.000		40,900.00		
snj101				01/24/07	01/23/07		4.710			-40,900.00	
34565	FFCB-UBC	1365		03/28/07	03/28/07	AMRT	4.000		19,792.50		
snj101				03/29/07	03/28/07		4.740			-19,792.50	
34566	FFCB-UBC	1365		03/22/07	03/22/07	AMRT	3.800		24,440.00		
snj101				03/23/07	03/22/07		4.740			-24,440.00	
34567	FHLB-UBC	1365		02/15/07	02/15/07	AMRT	5.375		-40,650.00		
snj101				02/16/07	02/15/07		4.691			40,650.00	
34631	FHLB-GILFD	1365		02/15/07	02/15/07	AMRT	2.875		74,920.00		
snj101				02/16/07	02/15/07		4.621			-74,920.00	
34654	FHLB-GILFD	1365		01/23/07	01/23/07	AMRT	4.625		6,250.00		
snj101				01/24/07	01/23/07		4.690			-6,250.00	
34684	FHLB-BA	1365		01/10/07	01/10/07	AMRT	3.450		54,264.00		
snj101				01/11/07	01/10/07		4.931			-54,264.00	
34689	FHLB-BA	1365		02/15/07	02/15/07	AMRT	4.800		2,928.00		
snj101				02/16/07	02/15/07		4.970			-2,928.00	
34691	FHLB-BA	1365		02/27/07	02/27/07	AMRT	4.875		16,909.90		
snj101				02/28/07	02/27/07		4.977			-16,909.90	
34699	FHLB-MISCH	1365		03/01/07	03/01/07	AMRT	4.875		5,404.20		
snj101				03/02/07	03/01/07		4.987			-5,404.20	
34703	FHLMC-BA	1365		02/15/07	02/15/07	AMRT	2.375		121,450.00		
snj101				02/16/07	02/15/07		5.047			-121,450.00	
34706	FHLB-BA	1365		02/27/07	02/27/07	AMRT	4.875		5,968.20		
snj101				02/28/07	02/27/07		5.059			-5,968.20	

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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
34707	FHLB-BA	1365		02/23/07	02/23/07	AMRT	3.375		8,949.00		
snj101				02/26/07	02/23/07		5.072			-8,949.00	
34708	FHLMC-BA	1365		03/15/07	03/15/07	AMRT	4.875		3,485.00		
snj101				03/16/07	03/15/07		5.042			-3,485.00	
34709	FHLMC-DISC-UBS	1365		03/06/07	03/06/07	AMRT	4.790		152,975.57		
snj101				03/08/07	03/06/07		5.039			-152,975.57	
34711	FHLB-BA	1365		02/23/07	02/23/07	AMRT	3.375		3,366.00		
snj101				02/26/07	02/23/07		5.057			-3,366.00	
34720	FHLMC-CITIG	1365		03/15/07	03/15/07	AMRT	4.875		15,900.00		
snj101				03/16/07	03/15/07		5.042			-15,900.00	
34722	FHLMC-BA	1365		03/15/07	03/15/07	AMRT	4.875		1,036.00		
snj101				03/16/07	03/15/07		5.069			-1,036.00	
34725	FHLMC-BA	1365		03/15/07	03/15/07	AMRT	3.750		58,800.00		
snj101				03/16/07	03/15/07		5.010			-58,800.00	
34731	FHLMC-GILFD	1365		03/15/07	03/15/07	AMRT	3.750		62,800.00		
snj101				03/16/07	03/15/07		5.108			-62,800.00	
34732	FHLMC-CS	1365		03/16/07	03/16/07	AMRT	2.700		111,200.00		
snj101				03/19/07	03/16/07		5.099			-111,200.00	
34738	FHLMC-DISC-UBS	1365		03/06/07	03/06/07	AMRT	4.870		148,445.45		
snj101				03/08/07	03/06/07		5.130			-148,445.45	
34747	FHLMC-DISC-UBC	1365		03/06/07	03/06/07	AMRT	4.915		80,970.94		
snj101				03/08/07	03/06/07		5.160			-80,970.94	
34763	FHLMC-BA	1365		03/15/07	03/15/07	AMRT	3.750		124,300.00		
snj101				03/16/07	03/15/07		5.168			-124,300.00	
34765	FHLMC-GILFD	1365		02/15/07	02/15/07	AMRT	2.375		122,856.20		
snj101				02/16/07	02/15/07		5.196			-122,856.20	
34773	FHLMC-JPM	1365		03/15/07	03/15/07	AMRT	4.875		16,875.20		
snj101				03/16/07	03/15/07		5.179			-16,875.20	
34781	FHLB-BA	1365		02/23/07	02/23/07	AMRT	3.375		3,050.40		
snj101				02/26/07	02/23/07		5.286			-3,050.40	
34784	FHLB-BA	1365		02/15/07	02/15/07	AMRT	2.875		181,600.00		
snj101				02/16/07	02/15/07		5.283			-181,600.00	
34785	FHLB-LB	1365		02/16/07	02/16/07	AMRT	2.625		201,000.00		
snj101				02/20/07	02/16/07		5.282			-201,000.00	
34797	FHLB-LB	1365		02/15/07	02/15/07	AMRT	3.625		99,019.90		
snj101				02/16/07	02/15/07		5.262			-99,019.90	
34996	CP-DISC-INTL LSE FIN-L	1365		01/19/07	01/19/07	AMRT	5.235		15,798.07		
snj101				01/22/07	01/19/07		5.351			-15,798.07	
35021	FHLMC-DISC-UBS	1365		02/13/07	02/13/07	AMRT	5.130		4,191.42		
snj101				02/14/07	02/13/07		5.253			-4,191.42	
35044	FFCB-DISC-UBS	1365		01/04/07	01/04/07	AMRT	5.150		746.18		
snj101				01/05/07	01/04/07		5.234			-746.18	
35048	CP-DISC-UBS FIN DEL-LB	1365		01/05/07	01/05/07	AMRT	5.250		4,264.02		
snj101				01/08/07	01/05/07		5.328			-4,264.02	

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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
35049	CP-DISC-UBS AMERICAS-U	1365	01/05/07	01/05/07	AMRT 5.250		637.73		
snj101			01/08/07	01/05/07	5.324			-637.73	
35050	CP-DISC-UBS FIN DEL-LB	1365	01/08/07	01/08/07	AMRT 5.240		5,327.33		
snj101			01/09/07	01/08/07	5.315			-5,327.33	
35054	CP-DISC-UBS FIN DEL-LB	1365	01/09/07	01/09/07	AMRT 5.250		2,194.94		
snj101			01/10/07	01/09/07	5.324			-2,194.94	
35055	FHLB-DISC-CITIG	1365	01/19/07	01/19/07	AMRT 5.120		11,377.78		
snj101			01/22/07	01/19/07	5.199			-11,377.78	
35056	CP-DISC-UBS AMERICAS-L	1365	01/10/07	01/10/07	AMRT 5.240		1,042.03		
snj101			01/11/07	01/10/07	5.314			-1,042.03	
35057	CP-DISC-BANKAMERICA-BA	1365	01/11/07	01/11/07	AMRT 5.140		1,929.93		
snj101			01/12/07	01/11/07	5.212			-1,929.93	
35063	CP-DISC-BANKAMERICA-BA	1365	01/12/07	01/12/07	AMRT 5.220		2,288.53		
snj101			01/16/07	01/12/07	5.293			-2,288.53	
35067	CP-DISC-UBS FIN DEL-LB	1365	01/17/07	01/17/07	AMRT 5.270		713.79		
snj101			01/18/07	01/17/07	5.344			-713.79	
35070	CP-DISC-UBS FIN DEL-LB	1365	01/18/07	01/18/07	AMRT 5.240		1,214.37		
snj101			01/19/07	01/18/07	5.314			-1,214.37	
35075	CP-DISC-UBS FIN DEL-BA	1365	01/19/07	01/19/07	AMRT 5.240		1,061.97		
snj101			01/22/07	01/19/07	5.314			-1,061.97	
35080	FHLMC-DISC-CITIG	1365	02/05/07	02/05/07	AMRT 5.100		46,041.67		
snj101			02/06/07	02/05/07	5.180			-46,041.67	
35081	FHLB-DISC-CITIG	1365	01/29/07	01/29/07	AMRT 5.100		12,750.00		
snj101			01/30/07	01/29/07	5.175			-12,750.00	
35082	FHLMC-DISC-CITIG	1365	02/02/07	02/02/07	AMRT 5.100		21,250.00		
snj101			02/05/07	02/02/07	5.178			-21,250.00	
35083	CP-DISC-UBS FIN DEL-BA	1365	01/24/07	01/24/07	AMRT 5.215		3,736.11		
snj101			01/25/07	01/24/07	5.288			-3,736.11	
35084	CP-DISC-BANKAMERICA-BA	1365	01/25/07	01/25/07	AMRT 5.210		4,394.63		
snj101			01/26/07	01/25/07	5.283			-4,394.63	
35085	CP-DISC-UBS AMERICAS-B	1365	01/26/07	01/26/07	AMRT 5.230		2,772.19		
snj101			01/29/07	01/26/07	5.303			-2,772.19	
35090	CP-DISC-UBS FIN DEL-BA	1365	02/02/07	02/02/07	AMRT 5.220		6,003.72		
snj101			02/05/07	02/02/07	5.298			-6,003.72	
35091	CP-DISC-UBS FIN DEL-BA	1365	01/30/07	01/30/07	AMRT 5.245		1,552.67		
snj101			01/31/07	01/30/07	5.319			-1,552.67	
35092	CP-DISC-UBS FIN DEL-UB	1365	01/31/07	01/31/07	AMRT 5.230		1,175.59		
snj101			02/01/07	01/31/07	5.303			-1,175.59	
35093	CP-DISC-UBS FIN DEL-LB	1365	02/01/07	02/01/07	AMRT 5.260		1,930.13		
snj101			02/02/07	02/01/07	5.334			-1,930.13	
35096	CP-DISC-FIRST DATA CIT	1365	02/02/07	02/02/07	AMRT 5.230		641.55		
snj101			02/05/07	02/02/07	5.303			-641.55	
35101	CP-DISC-UBS AMERICAS-U	1365	02/06/07	02/06/07	AMRT 5.250		300.56		
snj101			02/07/07	02/06/07	5.324			-300.56	

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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
35103	CP-DISC-UBS AMERICAS-L	1365	02/07/07	02/07/07	AMRT 5.230		279.95		
snj101			02/08/07	02/07/07	5.303			-279.95	
35105	CP-DISC-UBS AMERICAS-U	1365	02/08/07	02/08/07	AMRT 5.220		1,661.70		
snj101			02/09/07	02/08/07	5.293			-1,661.70	
35107	CP-DISC-UBS AMERICAS-L	1365	02/09/07	02/09/07	AMRT 5.230		1,209.87		
snj101			02/12/07	02/09/07	5.303			-1,209.87	
35109	CP-DISC-CIT-BA	1365	02/14/07	02/14/07	AMRT 5.260		1,881.18		
snj101			02/15/07	02/14/07	5.337			-1,881.18	
35110	CP-DISC-BANKAMERICA-BA	1365	02/12/07	02/12/07	AMRT 5.190		632.31		
snj101			02/13/07	02/12/07	5.264			-632.31	
35125	CP-DISC-UBS AMERICAS-U	1365	02/16/07	02/16/07	AMRT 5.320		2,445.13		
snj101			02/20/07	02/16/07	5.395			-2,445.13	
35129	CP-DISC-BANKAMERICA-BA	1365	02/22/07	02/22/07	AMRT 5.240		1,106.22		
snj101			02/23/07	02/22/07	5.314			-1,106.22	
35132	CP-DISC-UBS FIN DEL-BA	1365	02/23/07	02/23/07	AMRT 5.235		573.52		
snj101			02/26/07	02/23/07	5.308			-573.52	
35133	CP-DISC-UBS FIN DEL-LB	1365	02/26/07	02/26/07	AMRT 5.230		2,521.73		
snj101			02/27/07	02/26/07	5.305			-2,521.73	
35134	CP-DISC-UBS FIN DEL-UB	1365	02/27/07	02/27/07	AMRT 5.250		102.08		
snj101			02/28/07	02/27/07	5.324			-102.08	
35135	CP-DISC-UBS FIN DEL-LB	1365	02/28/07	02/28/07	AMRT 5.270		1,644.53		
snj101			03/01/07	02/28/07	5.344			-1,644.53	
35136	CP-DISC-UBS FIN DEL-BA	1365	03/01/07	03/01/07	AMRT 5.305		3,488.04		
snj101			03/02/07	03/01/07	5.379			-3,488.04	
35137	CP-DISC-UBS FIN DEL-BA	1365	03/02/07	03/02/07	AMRT 5.305		4,488.62		
snj101			03/05/07	03/02/07	5.394			-4,488.62	
35138	CP-DISC-UBS AMERICAS-L	1365	03/05/07	03/05/07	AMRT 5.280		7,787.56		
snj101			03/06/07	03/05/07	5.370			-7,787.56	
35139	CP-DISC-UBS FIN DEL-UB	1365	03/06/07	03/06/07	AMRT 5.260		1,305.79		
snj101			03/08/07	03/06/07	5.348			-1,305.79	
35140	CP-DISC-UBS FIN DEL-UB	1365	03/07/07	03/07/07	AMRT 5.250		1,250.08		
snj101			03/07/07	03/07/07	5.338			-1,250.08	
35142	CP-DISC-UBS FIN DEL-LB	1365	03/08/07	03/08/07	AMRT 5.250		1,121.46		
snj101			03/09/07	03/08/07	5.338			-1,121.46	
35143	CP-DISC-UBS FIN DEL-LB	1365	03/09/07	03/09/07	AMRT 5.250		1,395.04		
snj101			03/12/07	03/09/07	5.338			-1,395.04	
35146	CP-DISC-UBS FIN DEL-LB	1365	03/12/07	03/12/07	AMRT 5.240		4,008.60		
snj101			03/13/07	03/12/07	5.330			-4,008.60	
35149	CP-DISC-UBS FIN DEL-BA	1365	03/13/07	03/13/07	AMRT 5.255		1,537.82		
snj101			03/14/07	03/13/07	5.343			-1,537.82	
35150	CP-DISC-UBS FIN DEL-UB	1365	03/14/07	03/14/07	AMRT 5.240		1,904.89		
snj101			03/15/07	03/14/07	5.328			-1,904.89	
35156	CP-DISC-UBS FIN DEL-LB	1365	03/15/07	03/15/07	AMRT 5.270		1,637.36		
snj101			03/16/07	03/15/07	5.359			-1,637.36	

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
01/01/07 TO 03/31/07
SETTLEMENT DATE BASIS
FUND: 1 INVESTMENT FUNDS

* ACTIVE TRANSACTIONS *

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
35161	CP-DISC-UBS FIN DEL-LB	1365		03/16/07	03/16/07	AMRT	5.310		6,544.57		
snj101				03/19/07	03/16/07		5.399			-6,544.57	
35162	CP-DISC-BANKAMERICA-BA	1365		03/19/07	03/19/07	AMRT	5.230		13,148.22		
snj101				03/20/07	03/19/07		5.319			-13,148.22	
35163	CP-DISC-UBS FIN DEL-BA	1365		03/20/07	03/20/07	AMRT	5.250		3,622.94		
snj101				03/21/07	03/20/07		5.338			-3,622.94	
35164	CP-DISC-UBS AMERICAS-L	1365		03/21/07	03/21/07	AMRT	5.240		1,712.61		
snj101				03/22/07	03/21/07		5.328			-1,712.61	
35165	CP-DISC-UBS AMERICAS-L	1365		03/22/07	03/22/07	AMRT	5.250		1,829.92		
snj101				03/23/07	03/22/07		5.338			-1,829.92	
35166	CP-DISC-UBS AMERICAS-U	1365		03/23/07	03/23/07	AMRT	5.240		2,484.92		
snj101				03/26/07	03/23/07		5.328			-2,484.92	
35167	CP-DISC-UBS FIN DEL-UB	1365		03/30/07	03/30/07	AMRT	5.230		13,220.28		
snj101				04/02/07	03/30/07		5.323			-13,220.28	
35168	CP-DISC-UBS FIN DEL-BA	1365		03/26/07	03/26/07	AMRT	5.235		10,117.95		
snj101				03/27/07	03/26/07		5.325			-10,117.95	
35170	CP-DISC-UBS FIN DEL-BA	1365		03/27/07	03/27/07	AMRT	5.245		1,452.57		
snj101				03/28/07	03/27/07		5.333			-1,452.57	
35172	CP-DISC-UBS AMERICAS-L	1365		03/28/07	03/28/07	AMRT	5.250		60.96		
snj101				03/29/07	03/28/07		5.338			-60.96	
35175	CP-DISC-UBS FIN DEL-BA	1365		03/29/07	03/29/07	AMRT	5.275		3,087.34		
snj101				04/02/07	03/29/07		5.364			-3,087.34	
SUBTOTAL (Txn Typ) AMRT							ASSETS	4.867	2,371,488.43		
								5.125		-2,371,488.43	
32936	STATE INVESTMT POOL-CT	1235	415	04/01/07	01/03/07	PURC	5.175	4,718,000.00	4,718,000.00		
gabriel				01/03/07	01/03/07		5.175				-4,718,000.00
			415		01/12/07	PURC	5.175	215,794.86	215,794.86		
gabriel				01/16/07	01/12/07		5.175				-215,794.86
			415		01/23/07	PURC	5.175	10,999,000.00	10,999,000.00		
gabriel				01/23/07	01/23/07		5.175				-10,999,000.00
			415		03/01/07	PURC	5.175	3,735,000.00	3,735,000.00		
gabriel				03/01/07	03/01/07		5.175				-3,735,000.00
			415		03/02/07	PURC	5.175	4,414,000.00	4,414,000.00		
gabriel				03/02/07	03/02/07		5.175				-4,414,000.00
			415		03/29/07	PURC	5.175	8,001,000.00	8,001,000.00		
gabriel				03/29/07	03/29/07		5.175				-8,001,000.00
33658	STATE INVESTMT POOL-RD	1365	415	04/01/07	01/12/07	PURC	5.175	199,345.90	199,345.90		
gabriel				01/16/07	01/12/07		5.175				-199,345.90
			415		03/06/07	PURC	5.175	8,183,000.00	8,183,000.00		
gabriel				03/06/07	03/06/07		5.175				-8,183,000.00
			415		03/29/07	PURC	5.175	20,000,000.00	20,000,000.00		
gabriel				03/29/07	03/29/07		5.175				-20,000,000.00

* 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
01/01/07 TO 03/31/07
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

P A G E : 16
R U N : 04/20/07 11:44:38

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
35049	CP-DISC-UBS AMERICAS-U	1365	441	01/05/07	01/04/07	PURC	5.250	4,373,000.00	4,372,362.27		
gabriel				01/04/07	01/04/07		5.324		-637.73		-4,372,362.27
35050	CP-DISC-UBS FIN DEL-LB	1365	260	01/08/07	01/05/07	PURC	5.240	12,200,000.00	12,194,672.67		
gabriel				01/05/07	01/05/07		5.315		-5,327.33		-12,194,672.67
35051	FFCB-GILFD	1365	186	03/24/09	01/05/07	PURC	4.900	5,000,000.00	5,022,462.78		
gabriel				01/05/07	01/05/07		4.953		22,462.78		-5,022,462.78
35053	FHLB-CALL-GILFD	1365	186	10/16/09	01/05/07	PURC	5.000	5,000,000.00	5,043,923.61		
gabriel				01/08/07	01/05/07		5.082		43,923.61		-5,043,923.61
35054	CP-DISC-UBS FIN DEL-LB	1365	260	01/09/07	01/08/07	PURC	5.250	15,051,000.00	15,048,805.06		
gabriel				01/08/07	01/08/07		5.324		-2,194.94		-15,048,805.06
35055	FHLB-DISC-CITIG	1365	132	01/19/07	01/09/07	PURC	5.120	8,000,000.00	7,988,622.22		
gabriel				01/09/07	01/09/07		5.199		-11,377.78		-7,988,622.22
35056	CP-DISC-UBS AMERICAS-L	1365	260	01/10/07	01/09/07	PURC	5.240	7,159,000.00	7,157,957.97		
gabriel				01/09/07	01/09/07		5.314		-1,042.03		-7,157,957.97
35057	CP-DISC-BANKAMERICA-BA	1365	40	01/11/07	01/10/07	PURC	5.140	13,517,000.00	13,515,070.07		
gabriel				01/10/07	01/10/07		5.212		-1,929.93		-13,515,070.07
35059	FHLB-CS	1365	179	12/11/09	01/11/07	PURC	5.000	5,000,000.00	5,023,283.33		
gabriel				01/10/07	01/11/07		4.980		23,283.33		-5,023,283.33
35061	FHLB-LB	1365	260	08/05/09	01/11/07	PURC	5.250	5,000,000.00	5,149,787.50		
gabriel				01/11/07	01/11/07		4.964		149,787.50		-5,149,787.50
35062	FHLB-GILFD	1365	186	09/11/09	01/11/07	PURC	4.375	5,000,000.00	4,999,516.67		
gabriel				01/11/07	01/11/07		4.967		-483.33		-4,999,516.67
35063	CP-DISC-BANKAMERICA-BA	1365	40	01/12/07	01/11/07	PURC	5.220	15,783,000.00	15,780,711.47		
gabriel				01/11/07	01/11/07		5.293		-2,288.53		-15,780,711.47
35064	FHLB-GILFD	1365	186	12/11/09	01/12/07	PURC	5.000	5,000,000.00	5,021,437.78		
gabriel				01/11/07	01/12/07		4.999		21,437.78		-5,021,437.78
35065	FHLB-GILFD	1365	186	08/05/09	01/12/07	PURC	5.250	5,000,000.00	5,144,416.67		
gabriel				01/11/07	01/12/07		5.015		144,416.67		-5,144,416.67
35066	FFCB-GILFD	1365	186	10/27/09	01/12/07	PURC	4.820	5,000,000.00	4,988,481.67		
gabriel				01/11/07	01/12/07		4.989		-11,518.33		-4,988,481.67
35067	CP-DISC-UBS FIN DEL-LB	1365	260	01/17/07	01/16/07	PURC	5.270	4,876,000.00	4,875,286.21		
gabriel				01/16/07	01/16/07		5.344		-713.79		-4,875,286.21
35070	CP-DISC-UBS FIN DEL-LB	1365	260	01/18/07	01/17/07	PURC	5.240	8,343,000.00	8,341,785.63		
gabriel				01/17/07	01/17/07		5.314		-1,214.37		-8,341,785.63
35071	FHLB-UBS	1365	441	12/11/09	01/23/07	PURC	5.000	10,000,000.00	10,045,533.33		
gabriel				01/17/07	01/23/07		5.046		45,533.33		-10,045,533.33
35072	FHLB-UBS	1365	441	08/14/09	01/23/07	PURC	4.500	5,000,000.00	5,034,750.00		
gabriel				01/17/07	01/23/07		5.038		34,750.00		-5,034,750.00
35073	FHLB-GILFD	1365	186	08/05/09	01/23/07	PURC	5.250	5,000,000.00	5,150,437.50		
gabriel				01/17/07	01/23/07		5.030		150,437.50		-5,150,437.50
35074	FFCB-JPM	1365	325	12/02/09	01/23/07	PURC	5.080	5,000,000.00	5,038,818.33		
gabriel				01/17/07	01/23/07		5.056		38,818.33		-5,038,818.33
35075	CP-DISC-UBS FIN DEL-BA	1365	40	01/19/07	01/18/07	PURC	5.240	7,296,000.00	7,294,938.03		
gabriel				01/18/07	01/18/07		5.314		-1,061.97		-7,294,938.03

* 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
01/01/07 TO 03/31/07
SETTLEMENT DATE BASIS
FUND: 1 INVESTMENT FUNDS

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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
35076	FHLB-GILFD	1365	186	09/11/09	01/23/07	PURC	4.375	10,000,000.00	9,991,716.67		
gabriel				01/18/07	01/23/07		5.065		-8,283.33		-9,991,716.67
35077	FFCB-WF	1365	451	11/20/09	01/23/07	PURC	4.850	5,000,000.00	5,017,337.50		
gabriel				01/18/07	01/23/07		5.040		17,337.50		-5,017,337.50
35078	FHLMC-WF	1365	451	09/28/09	01/23/07	PURC	4.625	4,700,000.00	4,720,747.24		
gabriel				01/18/07	01/23/07		5.040		20,747.24		-4,720,747.24
35079	FFCB-BA	1365	40	10/23/09	01/23/07	PURC	5.000	3,750,000.00	3,791,291.67		
gabriel				01/18/07	01/23/07		5.050		41,291.67		-3,791,291.67
35080	FHLMC-DISC-CITIG	1365	132	02/05/07	01/23/07	PURC	5.100	25,000,000.00	24,953,958.33		
gabriel				01/23/07	01/23/07		5.180		-46,041.67		-24,953,958.33
35081	FHLB-DISC-CITIG	1365	132	01/29/07	01/23/07	PURC	5.100	15,000,000.00	14,987,250.00		
gabriel				01/23/07	01/23/07		5.175		-12,750.00		-14,987,250.00
35082	FHLMC-DISC-CITIG	1365	132	02/02/07	01/23/07	PURC	5.100	15,000,000.00	14,978,750.00		
gabriel				01/23/07	01/23/07		5.178		-21,250.00		-14,978,750.00
35083	CP-DISC-UBS FIN DEL-BA	1365	40	01/24/07	01/23/07	PURC	5.215	25,791,000.00	25,787,263.89		
gabriel				01/23/07	01/23/07		5.288		-3,736.11		-25,787,263.89
35084	CP-DISC-BANKAMERICA-BA	1365	40	01/25/07	01/24/07	PURC	5.210	30,366,000.00	30,361,605.37		
gabriel				01/24/07	01/24/07		5.283		-4,394.63		-30,361,605.37
35085	CP-DISC-UBS AMERICAS-B	1365	40	01/26/07	01/25/07	PURC	5.230	19,082,000.00	19,079,227.81		
maria				01/25/07	01/25/07		5.303		-2,772.19		-19,079,227.81
35086	FHLB-UBS	1365	441	08/14/09	01/26/07	PURC	4.500	5,000,000.00	5,027,475.00		
maria				01/25/07	01/26/07		5.118		27,475.00		-5,027,475.00
35087	FHLB-UBC	1365	445	09/11/09	01/26/07	PURC	5.250	5,000,000.00	5,136,829.17		
maria				01/25/07	01/26/07		5.134		136,829.17		-5,136,829.17
35088	FFCB-GILFD	1365	186	10/27/09	01/26/07	PURC	4.820	5,000,000.00	4,981,313.89		
maria				01/25/07	01/26/07		5.121		-18,686.11		-4,981,313.89
35089	FHLB-CALL-GILFD	1365	186	11/03/09	01/26/07	PURC	5.250	5,000,000.00	5,054,970.83		
maria				01/25/07	01/26/07		5.290		54,970.83		-5,054,970.83
35090	CP-DISC-UBS FIN DEL-BA	1365	40	02/02/07	01/26/07	PURC	5.220	5,915,000.00	5,908,996.28		
gabriel				01/26/07	01/26/07		5.298		-6,003.72		-5,908,996.28
35091	CP-DISC-UBS FIN DEL-BA	1365	40	01/30/07	01/29/07	PURC	5.245	10,657,000.00	10,655,447.33		
gabriel				01/29/07	01/29/07		5.319		-1,552.67		-10,655,447.33
35092	CP-DISC-UBS FIN DEL-UB	1365	441	01/31/07	01/30/07	PURC	5.230	8,092,000.00	8,090,824.41		
gabriel				01/30/07	01/30/07		5.303		-1,175.59		-8,090,824.41
35093	CP-DISC-UBS FIN DEL-LB	1365	260	02/01/07	01/31/07	PURC	5.260	13,210,000.00	13,208,069.87		
gabriel				01/31/07	01/31/07		5.334		-1,930.13		-13,208,069.87
35094	FHLB-CITIG	1365	132	09/11/09	02/01/07	PURC	5.250	5,000,000.00	5,146,625.00		
gabriel				02/01/07	02/01/07		5.083		146,625.00		-5,146,625.00
35095	FFCB-LB	1365	260	10/23/09	02/01/07	PURC	5.000	5,000,000.00	5,057,811.11		
gabriel				02/01/07	02/01/07		5.073		57,811.11		-5,057,811.11
35096	CP-DISC-FIRST DATA CIT	1365	132	02/02/07	02/01/07	PURC	5.230	4,416,000.00	4,415,358.45		
gabriel				02/01/07	02/01/07		5.303		-641.55		-4,415,358.45
35097	FFCB-GILFD	1365	186	10/27/09	02/02/07	PURC	4.820	5,000,000.00	4,988,430.56		
gabriel				02/01/07	02/02/07		5.098		-11,569.44		-4,988,430.56

* 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
01/01/07 TO 03/31/07
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

P A G E : 1 8
R U N : 0 4 / 2 0 / 0 7 1 1 : 4 4 : 3 8

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
35098	FFCB-UBS	1365	441	10/23/09	02/05/07	PURC	5.000	5,000,000.00	5,063,738.89		
gabriel				02/05/07	02/05/07		5.048		63,738.89		-5,063,738.89
35099	FFCB-WF	1365	451	01/11/10	02/05/07	PURC	4.920	5,000,000.00	4,998,000.00		
gabriel				02/05/07	02/05/07		5.055		-2,000.00		-4,998,000.00
35100	FFCB-GILFD	1365	186	01/11/10	02/05/07	PURC	4.920	5,000,000.00	4,997,360.00		
gabriel				02/05/07	02/05/07		5.060		-2,640.00		-4,997,360.00
35101	CP-DISC-UBS AMERICAS-U	1365	441	02/06/07	02/05/07	PURC	5.250	2,061,000.00	2,060,699.44		
gabriel				02/05/07	02/05/07		5.324		-300.56		-2,060,699.44
35102	FHLB-GILFD	1365	186	11/13/09	02/05/07	PURC	4.000	5,000,000.00	4,906,824.44		
gabriel				02/05/07	02/05/07		5.075		-93,175.56		-4,906,824.44
35103	CP-DISC-UBS AMERICAS-L	1365	260	02/07/07	02/06/07	PURC	5.230	1,927,000.00	1,926,720.05		
gabriel				02/06/07	02/06/07		5.303		-279.95		-1,926,720.05
35104	FHLB-GILFD	1365	186	08/05/09	02/07/07	PURC	5.250	5,000,000.00	5,027,913.33		
gabriel				02/07/07	02/07/07		5.022		27,913.33		-5,027,913.33
35105	CP-DISC-UBS AMERICAS-U	1365	441	02/08/07	02/07/07	PURC	5.220	11,460,000.00	11,458,338.30		
gabriel				02/07/07	02/07/07		5.293		-1,661.70		-11,458,338.30
35106	FHLB-GILFD	1365	186	11/13/09	02/08/07	PURC	4.000	5,000,000.00	4,917,846.11		
gabriel				02/07/07	02/08/07		5.003		-82,153.89		-4,917,846.11
35107	CP-DISC-UBS AMERICAS-L	1365	260	02/09/07	02/08/07	PURC	5.230	8,328,000.00	8,326,790.13		
gabriel				02/08/07	02/08/07		5.303		-1,209.87		-8,326,790.13
35108	FHLB-GILFD	1365	186	02/12/10	02/09/07	PURC	3.875	5,250,000.00	5,183,730.13		
gabriel				02/08/07	02/09/07		5.011		-66,269.87		-5,183,730.13
35109	CP-DISC-CIT-BA	1365	40	02/14/07	02/09/07	PURC	5.260	2,575,000.00	2,573,118.82		
gabriel				02/09/07	02/09/07		5.337		-1,881.18		-2,573,118.82
35110	CP-DISC-BANKAMERICA-BA	1365	40	02/12/07	02/09/07	PURC	5.190	1,462,000.00	1,461,367.69		
gabriel				02/09/07	02/09/07		5.264		-632.31		-1,461,367.69
35114	FHLB-GILFD	1365	132	06/12/07	02/13/07	PURC	5.100	2,019,000.00	1,984,963.02		
gabriel				02/13/07	02/13/07		5.259		-34,036.98		-1,984,963.02
35117	FHLB-CALL-GILFD	1365	186	10/27/11	02/15/07	PURC	5.300	5,000,000.00	5,078,650.00		
gabriel				02/13/07	02/15/07		5.302		78,650.00		-5,078,650.00
35118	FHLB-GILFD	1365	186	11/10/09	02/16/07	PURC	3.860	5,000,000.00	4,904,981.67		
gabriel				02/14/07	02/16/07		5.018		-95,018.33		-4,904,981.67
35119	FHLB-GILFD	1365	186	08/04/10	02/15/07	PURC	4.750	5,000,000.00	4,964,656.94		
gabriel				02/14/07	02/15/07		5.020		-35,343.06		-4,964,656.94
35120	FHLB-GILFD	1365	186	08/10/10	02/15/07	PURC	4.700	10,000,000.00	9,903,127.78		
gabriel				02/14/07	02/15/07		5.027		-96,872.22		-9,903,127.78
35121	FHLB-UBC	1365	445	02/12/10	02/15/07	PURC	3.875	5,000,000.00	4,844,550.00		
gabriel				02/14/07	02/15/07		5.007		-155,450.00		-4,844,550.00
35122	FHLB-JPM	1365	325	09/10/10	02/15/07	PURC	5.125	10,000,000.00	10,297,944.44		
gabriel				02/14/07	02/15/07		5.012		297,944.44		-10,297,944.44
35124	FHLB-UBS	1365	441	08/14/09	02/15/07	PURC	4.500	5,000,000.00	4,941,200.00		
gabriel				02/15/07	02/15/07		5.007		-58,800.00		-4,941,200.00
35125	CP-DISC-UBS AMERICAS-U	1365	441	02/16/07	02/15/07	PURC	5.320	16,546,000.00	16,543,554.87		
michele				02/15/07	02/15/07		5.390		-2,445.13		-16,543,554.87

* 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
0 1 / 0 1 / 0 7 T O 0 3 / 3 1 / 0 7
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

P A G E : 1 9
R U N : 0 4 / 2 0 / 0 7 1 1 : 4 4 : 3 8

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
35128	FHLB-UBS	1365	441	08/05/09	02/21/07	PURC	5.250	5,000,000.00	5,038,916.67		
gabriel				02/20/07	02/21/07		5.010		38,916.67		-5,038,916.67
35129	CP-DISC-BANKAMERICA-BA	1365	40	02/22/07	02/21/07	PURC	5.240	7,600,000.00	7,598,893.78		
gabriel				02/21/07	02/21/07		5.314		-1,106.22		-7,598,893.78
35132	CP-DISC-UBS FIN DEL-BA	1365	40	02/23/07	02/22/07	PURC	5.235	3,944,000.00	3,943,426.48		
maria				02/22/07	02/22/07		5.308		-573.52		-3,943,426.48
35133	CP-DISC-UBS FIN DEL-LB	1365	260	02/26/07	02/23/07	PURC	5.230	5,786,000.00	5,783,478.27		
maria				02/23/07	02/23/07		5.305		-2,521.73		-5,783,478.27
35134	CP-DISC-UBS FIN DEL-UB	1365	441	02/27/07	02/26/07	PURC	5.250	700,000.00	699,897.92		
gabriel				02/26/07	02/26/07		5.324		-102.08		-699,897.92
35135	CP-DISC-UBS FIN DEL-LB	1365	260	02/28/07	02/27/07	PURC	5.270	11,234,000.00	11,232,355.47		
gabriel				02/27/07	02/27/07		5.344		-1,644.53		-11,232,355.47
35136	CP-DISC-UBS FIN DEL-BA	1365	40	03/01/07	02/28/07	PURC	5.305	23,670,000.00	23,666,511.96		
michele				02/28/07	02/28/07		5.379		-3,488.04		-23,666,511.96
35137	CP-DISC-UBS FIN DEL-BA	1365	40	03/02/07	03/01/07	PURC	5.305	30,460,000.00	30,455,511.38		
gabriel				03/01/07	03/01/07		5.394		-4,488.62		-30,455,511.38
35138	CP-DISC-UBS AMERICAS-L	1365	260	03/05/07	03/02/07	PURC	5.280	17,699,000.00	17,691,212.44		
gabriel				03/02/07	03/02/07		5.370		-7,787.56		-17,691,212.44
35139	CP-DISC-UBS FIN DEL-UB	1365	441	03/06/07	03/05/07	PURC	5.260	8,937,000.00	8,935,694.21		
gabriel				03/05/07	03/05/07		5.348		-1,305.79		-8,935,694.21
35140	CP-DISC-UBS FIN DEL-UB	1365	441	03/07/07	03/06/07	PURC	5.250	8,572,000.00	8,570,749.92		
gabriel				03/06/07	03/06/07		5.338		-1,250.08		-8,570,749.92
35141	FHLMC-CALL-UBC	1365	445	03/26/12	03/26/07	PURC	5.000	5,000,000.00	5,000,000.00		
gabriel				03/07/07	03/26/07		5.000				-5,000,000.00
35142	CP-DISC-UBS FIN DEL-LB	1365	260	03/08/07	03/07/07	PURC	5.250	7,690,000.00	7,688,878.54		
gabriel				03/07/07	03/07/07		5.338		-1,121.46		-7,688,878.54
35143	CP-DISC-UBS FIN DEL-LB	1365	260	03/09/07	03/08/07	PURC	5.250	9,566,000.00	9,564,604.96		
gabriel				03/08/07	03/08/07		5.338		-1,395.04		-9,564,604.96
35146	CP-DISC-UBS FIN DEL-LB	1365	260	03/12/07	03/09/07	PURC	5.240	9,180,000.00	9,175,991.40		
gabriel				03/09/07	03/09/07		5.330		-4,008.60		-9,175,991.40
35149	CP-DISC-UBS FIN DEL-BA	1365	40	03/13/07	03/12/07	PURC	5.255	10,535,000.00	10,533,462.18		
gabriel				03/12/07	03/12/07		5.343		-1,537.82		-10,533,462.18
35150	CP-DISC-UBS FIN DEL-UB	1365	441	03/14/07	03/13/07	PURC	5.240	13,087,000.00	13,085,095.11		
gabriel				03/13/07	03/13/07		5.328		-1,904.89		-13,085,095.11
35153	FHLMC-GILFD	1365	186	08/16/10	03/15/07	PURC	4.875	9,900,000.00	9,969,469.13		
gabriel				03/13/07	03/15/07		4.775		69,469.13		-9,969,469.13
35154	FHLMC-GILFD	1365	186	10/13/10	03/15/07	PURC	4.160	4,000,000.00	3,989,737.78		
gabriel				03/13/07	03/15/07		4.778		-10,262.22		-3,989,737.78
35155	FHLMC-BA	1365	40	09/22/10	03/14/07	PURC	4.750	2,679,000.00	2,735,645.97		
gabriel				03/13/07	03/14/07		4.798		56,645.97		-2,735,645.97
35156	CP-DISC-UBS FIN DEL-LB	1365	260	03/15/07	03/14/07	PURC	5.270	11,185,000.00	11,183,362.64		
gabriel				03/14/07	03/14/07		5.359		-1,637.36		-11,183,362.64
35159	FHLB-UBC	1365	445	09/21/10	03/15/07	PURC	4.700	9,500,000.00	9,688,961.33		
gabriel				03/15/07	03/15/07		4.788		188,961.33		-9,688,961.33

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
01/01/07 TO 03/31/07
SETTLEMENT DATE BASIS
FUND: 1 INVESTMENT FUNDS

* ACTIVE TRANSACTIONS *

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	
35160	FHLB-GILFD	1365	186	08/10/10	03/15/07	PURC	4.516	10,000,000.00	9,958,805.56			
gabriel				03/15/07	03/15/07		4.789		-41,194.44		-9,958,805.56	
35161	CP-DISC-UBS FIN DEL-LB	1365	260	03/16/07	03/15/07	PURC	5.310	44,370,000.00	44,363,455.43			
gabriel				03/15/07	03/15/07		5.399		-6,544.57		-44,363,455.43	
35162	CP-DISC-BANKAMERICA-BA	1365	40	03/19/07	03/16/07	PURC	5.230	30,168,000.00	30,154,851.78			
gabriel				03/16/07	03/16/07		5.319		-13,148.22		-30,154,851.78	
35163	CP-DISC-UBS FIN DEL-BA	1365	40	03/20/07	03/19/07	PURC	5.250	24,843,000.00	24,839,377.06			
gabriel				03/19/07	03/19/07		5.338		-3,622.94		-24,839,377.06	
35164	CP-DISC-UBS AMERICAS-L	1365	260	03/21/07	03/20/07	PURC	5.240	11,766,000.00	11,764,287.39			
maria				03/20/07	03/20/07		5.328		-1,712.61		-11,764,287.39	
35165	CP-DISC-UBS AMERICAS-L	1365	260	03/22/07	03/21/07	PURC	5.250	12,548,000.00	12,546,170.08			
gabriel				03/21/07	03/21/07		5.338		-1,829.92		-12,546,170.08	
35166	CP-DISC-UBS AMERICAS-U	1365	441	03/23/07	03/22/07	PURC	5.240	17,072,000.00	17,069,515.08			
maria				03/22/07	03/22/07		5.328		-2,484.92		-17,069,515.08	
35167	CP-DISC-UBS FIN DEL-UB	1365	441	03/30/07	03/23/07	PURC	5.230	13,000,000.00	12,986,779.72			
gabriel				03/23/07	03/23/07		5.323		-13,220.28		-12,986,779.72	
35168	CP-DISC-UBS FIN DEL-BA	1365	40	03/26/07	03/23/07	PURC	5.235	23,193,000.00	23,182,882.05			
gabriel				03/23/07	03/23/07		5.325		-10,117.95		-23,182,882.05	
35169	FHLMC-UBS	1365	441	10/04/10	03/26/07	PURC	4.750	10,475,000.00	10,694,183.56			
gabriel				03/23/07	03/26/07		4.805		219,183.56		-10,694,183.56	
35170	CP-DISC-UBS FIN DEL-BA	1365	40	03/27/07	03/26/07	PURC	5.245	9,970,000.00	9,968,547.43			
gabriel				03/26/07	03/26/07		5.333		-1,452.57		-9,968,547.43	
35171	FHLB-GILFD	1365	186	08/13/10	03/27/07	PURC	4.125	5,000,000.00	4,926,672.50			
gabriel				03/26/07	03/27/07		4.755		-73,327.50		-4,926,672.50	
35172	CP-DISC-UBS AMERICAS-L	1365	260	03/28/07	03/27/07	PURC	5.250	418,000.00	417,939.04			
gabriel				03/27/07	03/27/07		5.338		-60.96		-417,939.04	
35175	CP-DISC-UBS FIN DEL-BA	1365	40	03/29/07	03/28/07	PURC	5.275	21,070,000.00	21,066,912.66			
gabriel				03/28/07	03/28/07		5.364		-3,087.34		-21,066,912.66	
SUBTOTAL (Txn Typ) PURC							ASSETS	5.113	1029487140.76	1030577814.84		
								5.227		1,090,674.08		-1030577814.84
SUBTOTAL (Fund) 1 INVESTMENT FUNDS							ASSETS		48,850,718.00	49,609,562.35	-10,813,981.69	-1,650.00
										1,149,474.08	-2,371,488.43	-36,422,442.23

* 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
01/01/07 TO 03/31/07
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 (111)	5.227	1029487140.76		1030577814.84	1,090,674.08				-1030577814.84
SALE (1)	5.007	-5,000,000.00		-4,941,200.00	58,800.00		-3,750.00	-1,650.00	4,946,600.00
PSAL (13)	5.175	-30,084,140.76		-30,084,140.76					30,084,140.76
INTR (81)	4.623			-2,762,118.16			-6,668,964.63		
MAT (109)	5.097	-945552282.00		-945552282.00			-4,141,267.06		949,693,549.06
AMRT (10)	3.380			-246,298.52		246,298.52			
ACR (96)	5.206			2,617,786.95		-2,617,786.95			

* 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
0 1 / 0 1 / 0 7 T O 0 3 / 3 1 / 0 7
S E T T L E M E N T D A T E B A S I S
F U N D : 8 E V E R G R E E N C R E E K

P A G E : 2 2
R U N : 0 4 / 2 0 / 0 7 1 1 : 4 4 : 3 8

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
34909 snj101	UST-BILLS-WF	1365	451	02/22/07 02/23/07	02/22/07 02/22/07	MAT	4.920 5.111	-62,400.00	-62,400.00		62,400.00
SUBTOTAL (Txn Typ) MAT						ASSETS	4.920 5.111	-62,400.00	-62,400.00		62,400.00
34909 snj101	UST-BILLS-WF	1365		02/22/07 02/23/07	02/22/07 02/22/07	AMRT	4.920 5.111		1,492.40	-1,492.40	
SUBTOTAL (Txn Typ) AMRT						ASSETS	4.920 5.111		1,492.40	-1,492.40	
35130 maria	FHLMC-DISC-UBS	1365	441	05/21/07 02/22/07	02/22/07 02/22/07	PURC	5.155 5.293	86,335.00	85,247.08 -1,087.92		-85,247.08
SUBTOTAL (Txn Typ) PURC						ASSETS	5.155 5.293	86,335.00	85,247.08 -1,087.92		-85,247.08
SUBTOTAL (Fund) 8 EVERGREEN CREEK						ASSETS		23,935.00	24,339.48 -1,087.92	-1,492.40	-22,847.08

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

* ACTIVE TRANSACTIONS *

DETAIL TRANSACTION REPORT - FIXED INCOME

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01/01/07 TO 03/31/07

RUN: 04/20/07 11:44:38

FUND: 8 GRAND TOTALS

ASSETS

TYPE/ TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
PURC (1)	5.293	86,335.00		85,247.08	-1,087.92				-85,247.08
MAT (1)	5.111	-62,400.00		-62,400.00					62,400.00
ACR (1)	5.111			1,492.40		-1,492.40			

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

* ACTIVE TRANSACTIONS *

DETAIL TRANSACTION REPORT - FIXED INCOME

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RUN: 04/20/07 11:44:38

SETTLEMENT DATE BASIS

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
34910 snj101	UST-BILLS-WF	1365	451	02/22/07 02/23/07	02/22/07 02/22/07	MAT	4.920 5.111	-62,600.00	-62,600.00		62,600.00
SUBTOTAL (Txn Typ) MAT						ASSETS	4.920 5.111	-62,600.00	-62,600.00		62,600.00
34910 snj101	UST-BILLS-WF	1365		02/22/07 02/23/07	02/22/07 02/22/07	AMRT	4.920 5.111		1,497.18	-1,497.18	
SUBTOTAL (Txn Typ) AMRT						ASSETS	4.920 5.111		1,497.18	-1,497.18	
35131 maria	FHLMC-DISC-UBS	1365	441	05/21/07 02/22/07	02/22/07 02/22/07	PURC	5.155 5.293	63,665.00	62,862.75 -802.25		-62,862.75
SUBTOTAL (Txn Typ) PURC						ASSETS	5.155 5.293	63,665.00	62,862.75 -802.25		-62,862.75
SUBTOTAL (Fund) 33 Reassessment Revenue						ASSETS		1,065.00	1,759.93 -802.25	-1,497.18	-262.75

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

* ACTIVE TRANSACTIONS *

DETAIL TRANSACTION REPORT - FIXED INCOME

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01/01/07 TO 03/31/07

RUN: 04/20/07 11:44:38

FUND: 33 GRAND TOTALS

ASSETS

TYPE/ TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
PURC (1)	5.293	63,665.00		62,862.75	-802.25				-62,862.75
MAT (1)	5.111	-62,600.00		-62,600.00					62,600.00
ACR (1)	5.111			1,497.18		-1,497.18			

* 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
01/01/07 TO 03/31/07
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
34985 snj101	FHLB-DISC-UBS	1365	441	01/17/07 01/18/07	01/17/07 01/17/07	MAT	5.150 5.269	-554,665.00	-554,665.00		554,665.00
35035 snj101	FHLB-DISC-CITIG	1365	132	02/16/07 02/20/07	02/16/07 02/16/07	MAT	5.135 5.251	-228,342.00	-228,342.00		228,342.00
35068 snj101	FHLMC-DISC-CITIG	1365	132	03/15/07 03/16/07	03/15/07 03/15/07	MAT	5.110 5.223	-558,030.00	-558,030.00		558,030.00
SUBTOTAL (Txn Typ) MAT						ASSETS	5.131 5.247	-1,341,037.00	-1,341,037.00		1,341,037.00
34985 snj101	FHLB-DISC-UBS	1365		01/17/07 01/18/07	01/17/07 01/17/07	AMRT	5.150 5.269		4,998.92		
35035 snj101	FHLB-DISC-CITIG	1365		02/16/07 02/20/07	02/16/07 02/16/07	AMRT	5.135 5.251		1,954.23		-4,998.92
35068 snj101	FHLMC-DISC-CITIG	1365		03/15/07 03/16/07	03/15/07 03/15/07	AMRT	5.110 5.223		4,514.93		-1,954.23
SUBTOTAL (Txn Typ) AMRT						ASSETS	5.131 5.247		11,468.08		-4,514.93
35068 gabriel	FHLMC-DISC-CITIG	1365	132	03/15/07 01/17/07	01/17/07 01/17/07	PURC	5.110 5.223	558,030.00	553,515.07		-553,515.07
35126 gabriel	FHLB-DISC-UBS	1365	441	04/13/07 02/16/07	02/16/07 02/16/07	PURC	5.150 5.264	231,144.00	229,292.28		-229,292.28
35157 gabriel	FHLB-DISC-UBS	1365	441	05/18/07 03/15/07	03/15/07 03/15/07	PURC	5.150 5.284	562,060.00	556,914.02		-556,914.02
SUBTOTAL (Txn Typ) PURC						ASSETS	5.133 5.255	1,351,234.00	1,339,721.37		-1,339,721.37
SUBTOTAL (Fund) 34 CSJ/CSC Jt Pwr						ASSETS		10,197.00	10,152.45	-11,468.08	1,315.63

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

* ACTIVE TRANSACTIONS *

DETAIL TRANSACTION REPORT - FIXED INCOME

PAGE: 27

01/01/07 TO 03/31/07

RUN: 04/20/07 11:44:38

FUND: 34 GRAND TOTALS

ASSETS

TYPE/ TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
PURC (3)	5.255	1,351,234.00		1,339,721.37	-11,512.63				-1,339,721.37
MAT (3)	5.247	-1,341,037.00		-1,341,037.00					1,341,037.00
ACR (3)	5.247			11,468.08		-11,468.08			

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

* ACTIVE TRANSACTIONS *

DETAIL TRANSACTION REPORT - FIXED INCOME

PAGE: 28

01/01/07 TO 03/31/07

RUN: 04/20/07 11:44:38

SETTLEMENT DATE BASIS

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
34986 snj101	FHLB-DISC-UBS	1365	441	01/17/07 01/18/07	01/17/07 01/17/07	MAT	5.150 5.269	-31,335.00	-31,335.00		31,335.00
35036 snj101	FHLB-DISC-CITIG	1365	132	02/16/07 02/20/07	02/16/07 02/16/07	MAT	5.135 5.251	-360,658.00	-360,658.00		360,658.00
35069 snj101	FHLMC-DISC-CITIG	1365	132	03/15/07 03/16/07	03/15/07 03/15/07	MAT	5.110 5.223	-31,970.00	-31,970.00		31,970.00
SUBTOTAL (Txn Typ) MAT						ASSETS	5.134 5.250	-423,963.00	-423,963.00		423,963.00
34986 snj101	FHLB-DISC-UBS	1365		01/17/07 01/18/07	01/17/07 01/17/07	AMRT	5.150 5.269		282.41	-282.41	
35036 snj101	FHLB-DISC-CITIG	1365		02/16/07 02/20/07	02/16/07 02/16/07	AMRT	5.135 5.251		3,086.63	-3,086.63	
35069 snj101	FHLMC-DISC-CITIG	1365		03/15/07 03/16/07	03/15/07 03/15/07	AMRT	5.110 5.223		258.66	-258.66	
SUBTOTAL (Txn Typ) AMRT						ASSETS	5.134 5.250		3,627.70	-3,627.70	
35069 gabriel	FHLMC-DISC-CITIG	1365	132	03/15/07 01/17/07	01/17/07 01/17/07	PURC	5.110 5.223	31,970.00	31,711.34		-31,711.34
35127 gabriel	FHLB-DISC-UBS	1365	441	04/13/07 02/16/07	02/16/07 02/16/07	PURC	5.150 5.264	362,856.00	359,949.12		-359,949.12
35158 gabriel	FHLB-DISC-UBS	1365	441	05/18/07 03/15/07	03/15/07 03/15/07	PURC	5.150 5.284	32,940.00	32,638.42		-32,638.42
SUBTOTAL (Txn Typ) PURC						ASSETS	5.147 5.262	427,766.00	424,298.88		-424,298.88
SUBTOTAL (Fund) 40 '97 Community Facilit						ASSETS		3,803.00	3,963.58 -3,467.12	-3,627.70	-335.88

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
 01/01/07 TO 03/31/07
 FUND: 40 GRAND TOTALS
 A S S E T S

* ACTIVE TRANSACTIONS *

TYPE/ TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
PURC (3)	5.262	427,766.00		424,298.88	-3,467.12				-424,298.88
MAT (3)	5.250	-423,963.00		-423,963.00					423,963.00
ACR (3)	5.250			3,627.70		-3,627.70			

* 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
01/01/07 TO 03/31/07
S E T T L E M E N T D A T E B A S I S
F U N D : 46 AIRPORT C/P SER B

P A G E : 30
R U N : 04/20/07 11:44:38

INV # USER	DESCRIPTION/POOL# MEMO	BANK BROK CASH DATE	MATURITY /ENTRY	TRADE/ SETTLE	TXN COUPON TYP YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
34862 gabriel	DREYFUS MMF-WF-46	1365	04/01/07	01/01/07	INTR 5.057			-4,385.22	
		01/01/07	01/09/07	01/01/07	5.057				4,385.22
gabriel				02/01/07	INTR 5.042			-4,391.04	
		02/01/07	02/08/07	02/01/07	5.042				4,391.04
gabriel				03/01/07	INTR 5.040			-3,981.62	
		03/01/07	03/07/07	03/01/07	5.040				3,981.62
SUBTOTAL (Txn Typ) INTR					ASSETS	5.046		-12,757.88	
						5.046			12,757.88
34862 gabriel	DREYFUS MMF-WF-46	1365	451	04/01/07	01/01/07 PURC 5.057	4,385.22	4,385.22		
				01/09/07	01/01/07				-4,385.22
gabriel			451	02/01/07	PURC 5.042	4,391.04	4,391.04		
				02/08/07	02/01/07				-4,391.04
gabriel			451	03/01/07	PURC 5.040	3,981.62	3,981.62		
				03/07/07	03/01/07				-3,981.62
SUBTOTAL (Txn Typ) PURC					ASSETS	5.047	12,757.88	12,757.88	
						5.046			-12,757.88
SUBTOTAL (Fund) 46 AIRPORT C/P SER B					ASSETS		12,757.88	12,757.88	-12,757.88

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
 0 1 / 0 1 / 0 7 T O 0 3 / 3 1 / 0 7
 F U N D : 4 6 G R A N D T O T A L S
 A S S E T S

* ACTIVE TRANSACTIONS *

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 RUN: 04/20/07 11:44:38

TYPE/ TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
PURC (3)	5.046	12,757.88		12,757.88					-12,757.88
INTR (3)	5.046						-12,757.88		

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
0 1 / 0 1 / 0 7 T O 0 3 / 3 1 / 0 7
S E T T L E M E N T D A T E B A S I S
F U N D : 5 2 R D A T A B ' s S E R I E S 2 0 0 6 A - T

* ACTIVE TRANSACTIONS *

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
34984 snj101	FHLMC-DISC-BA	1365	40	02/13/07	02/13/07	MAT	5.140	-13,602,000.00	-13,602,000.00		
				02/14/07	02/13/07		5.280				13,602,000.00
35115 snj101	FHLB-DISC-UBS	1365	441	03/09/07	03/09/07	MAT	5.135	-4,000,000.00	-4,000,000.00		
				03/12/07	03/09/07		5.224				4,000,000.00
35144 snj101	FHLB-DISC-UBS	1365	441	03/12/07	03/12/07	MAT	5.140	-4,002,000.00	-4,002,000.00		
				03/13/07	03/12/07		5.228				4,002,000.00
35147 snj101	FHLB-DISC-UBS	1365	441	03/13/07	03/13/07	MAT	5.130	-4,003,000.00	-4,003,000.00		
				03/14/07	03/13/07		5.202				4,003,000.00
35151 snj101	FHLB-DISC-UBS	1365	441	03/14/07	03/14/07	MAT	5.130	-4,004,000.00	-4,004,000.00		
				03/15/07	03/14/07		5.202				4,004,000.00
SUBTOTAL (Txn Typ) MAT						ASSETS	5.137	-29,611,000.00	-29,611,000.00		
							5.244				29,611,000.00
34984 snj101	FHLMC-DISC-BA	1365		02/13/07	02/13/07	AMRT	5.140		176,727.76		
				02/14/07	02/13/07		5.280			-176,727.76	
35115 snj101	FHLB-DISC-UBS	1365		03/09/07	03/09/07	AMRT	5.135		13,693.33		
				03/12/07	03/09/07		5.224			-13,693.33	
35144 snj101	FHLB-DISC-UBS	1365		03/12/07	03/12/07	AMRT	5.140		1,714.19		
				03/13/07	03/12/07		5.228			-1,714.19	
35147 snj101	FHLB-DISC-UBS	1365		03/13/07	03/13/07	AMRT	5.130		570.43		
				03/14/07	03/13/07		5.202			-570.43	
35151 snj101	FHLB-DISC-UBS	1365		03/14/07	03/14/07	AMRT	5.130		570.57		
				03/15/07	03/14/07		5.202			-570.57	
SUBTOTAL (Txn Typ) AMRT						ASSETS	5.137		193,276.28		
							5.244			-193,276.28	
35115 gabriel	FHLB-DISC-UBS	1365	441	03/09/07	02/13/07	PURC	5.135	4,000,000.00	3,986,306.67		
				02/13/07	02/13/07		5.224		-13,693.33		-3,986,306.67
35116 gabriel	FHLMC-DISC-CITIG	1365	132	06/12/07	02/13/07	PURC	5.100	9,780,000.00	9,615,125.50		
				02/13/07	02/13/07		5.259		-164,874.50		-9,615,125.50
35144 gabriel	FHLB-DISC-UBS	1365	441	03/09/07	03/09/07	PURC	5.140	4,002,000.00	4,000,285.81		
				03/09/07	03/09/07		5.228		-1,714.19		-4,000,285.81
35147 gabriel	FHLB-DISC-UBS	1365	441	03/13/07	03/12/07	PURC	5.130	4,003,000.00	4,002,429.57		
				03/12/07	03/12/07		5.202		-570.43		-4,002,429.57
35151 gabriel	FHLB-DISC-UBS	1365	441	03/14/07	03/13/07	PURC	5.130	4,004,000.00	4,003,429.43		
				03/13/07	03/13/07		5.202		-570.57		-4,003,429.43
SUBTOTAL (Txn Typ) PURC						ASSETS	5.121	25,789,000.00	25,607,576.98		
							5.231		-181,423.02		-25,607,576.98

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
 * ACTIVE TRANSACTIONS *
 DETAIL TRANSACTION REPORT - FIXED INCOME
 01/01/07 TO 03/31/07
 SETTLEMENT DATE BASIS
 FUND: 52 RDA TAB's SERIES 2006A-T

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 RUN: 04/20/07 11:44:38

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
SUBTOTAL (Fund) 52 RDA TAB's SERIES 2006						ASSETS	-3,822,000.00	-3,810,146.74	
							-181,423.02	-193,276.28	4,003,423.02

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
 01/01/07 TO 03/31/07
 FUND: 52 GRAND TOTALS
 A S S E T S

* ACTIVE TRANSACTIONS *

PAGE: 34
 RUN: 04/20/07 11:44:38

TYPE/ TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
PURC (5)	5.231	25,789,000.00		25,607,576.98	-181,423.02				-25,607,576.98
MAT (5)	5.244	-29,611,000.00		-29,611,000.00					29,611,000.00
ACR (5)	5.244			193,276.28		-193,276.28			

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
0 1 / 0 1 / 0 7 T O 0 3 / 3 1 / 0 7
S E T T L E M E N T D A T E B A S I S
F U N D : 5 3 R D A T A B ' s S E R I E S 2 0 0 6 B

* ACTIVE TRANSACTIONS *

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
34983 snj101	FHLMC-DISC-UBS	1365	441	02/13/07	02/13/07	MAT	5.140	-36,509,000.00	-36,509,000.00		
				02/14/07	02/13/07		5.280				36,509,000.00
35022 snj101	FHLMC-DISC-UBS	1365	441	02/13/07	02/13/07	MAT	5.130	-73,718.00	-73,718.00		
				02/14/07	02/13/07		5.253				73,718.00
35111 snj101	FHLB-DISC-UBS	1365	441	03/09/07	03/09/07	MAT	5.135	-2,000,000.00	-2,000,000.00		
				03/12/07	03/09/07		5.224				2,000,000.00
35145 snj101	FHLB-DISC-UBS	1365	441	03/12/07	03/12/07	MAT	5.140	-2,001,000.00	-2,001,000.00		
				03/13/07	03/12/07		5.228				2,001,000.00
35148 snj101	FHLB-DISC-UBS	1365	441	03/13/07	03/13/07	MAT	5.130	-2,001,000.00	-2,001,000.00		
				03/14/07	03/13/07		5.202				2,001,000.00
35152 snj101	FHLB-DISC-UBS	1365	441	03/14/07	03/14/07	MAT	5.130	-2,001,000.00	-2,001,000.00		
				03/15/07	03/14/07		5.202				2,001,000.00
SUBTOTAL (Txn Typ) MAT						ASSETS	5.139	-44,585,718.00	-44,585,718.00		44,585,718.00
							5.268				
34983 snj101	FHLMC-DISC-UBS	1365		02/13/07	02/13/07	AMRT	5.140		474,353.32		
				02/14/07	02/13/07		5.280			-474,353.32	
35022 snj101	FHLMC-DISC-UBS	1365		02/13/07	02/13/07	AMRT	5.130		724.83		
				02/14/07	02/13/07		5.253			-724.83	
35111 snj101	FHLB-DISC-UBS	1365		03/09/07	03/09/07	AMRT	5.135		6,846.67		
				03/12/07	03/09/07		5.224			-6,846.67	
35145 snj101	FHLB-DISC-UBS	1365		03/12/07	03/12/07	AMRT	5.140		857.09		
				03/13/07	03/12/07		5.228			-857.09	
35148 snj101	FHLB-DISC-UBS	1365		03/13/07	03/13/07	AMRT	5.130		285.14		
				03/14/07	03/13/07		5.202			-285.14	
35152 snj101	FHLB-DISC-UBS	1365		03/14/07	03/14/07	AMRT	5.130		285.14		
				03/15/07	03/14/07		5.202			-285.14	
SUBTOTAL (Txn Typ) AMRT						ASSETS	5.139		483,352.19		
							5.268			-483,352.19	
35111 gabriel	FHLB-DISC-UBS	1365	441	03/09/07	02/13/07	PURC	5.135	2,000,000.00	1,993,153.33		
				02/13/07	02/13/07		5.224		-6,846.67		-1,993,153.33
35112 gabriel	FHLMC-DISC-UBS	1365	441	04/05/07	02/13/07	PURC	5.135	2,000,000.00	1,985,450.83		
				02/13/07	02/13/07		5.244		-14,549.17		-1,985,450.83
35113 gabriel	FHLMC-DISC-CITIG	1365	132	06/12/07	02/13/07	PURC	5.100	33,163,000.00	32,603,927.10		
				02/13/07	02/13/07		5.259		-559,072.90		-32,603,927.10
35145 gabriel	FHLB-DISC-UBS	1365	441	03/12/07	03/09/07	PURC	5.140	2,001,000.00	2,000,142.91		
				03/09/07	03/09/07		5.228		-857.09		-2,000,142.91
35148 gabriel	FHLB-DISC-UBS	1365	441	03/13/07	03/12/07	PURC	5.130	2,001,000.00	2,000,714.86		
				03/12/07	03/12/07		5.202		-285.14		-2,000,714.86

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

* ACTIVE TRANSACTIONS *

DETAIL TRANSACTION REPORT - FIXED INCOME

PAGE: 36

01/01/07 TO 03/31/07

RUN: 04/20/07 11:44:38

SETTLEMENT DATE BASIS

FUND: 53 RDA TAB's SERIES 2006B

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
35152	FHLB-DISC-UBS	1365	441	03/14/07	03/13/07	PURC	5.130	2,001,000.00	2,000,714.86
gabriel				03/13/07	03/13/07		5.202		-285.14
SUBTOTAL (Txn Typ) PURC						ASSETS	5.108	43,166,000.00	42,584,103.89
							5.250		-581,896.11
SUBTOTAL (Fund) 53 RDA TAB's SERIES 2006						ASSETS		-1,419,718.00	-1,518,261.92
									-581,896.11
								-483,352.19	2,001,614.11

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

* ACTIVE TRANSACTIONS *

DETAIL TRANSACTION REPORT - FIXED INCOME

PAGE: 37

01/01/07 TO 03/31/07

RUN: 04/20/07 11:44:38

FUND: 53 GRAND TOTALS

ASSETS

TYPE/ TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
PURC (6)	5.250	43,166,000.00		42,584,103.89	-581,896.11				-42,584,103.89
MAT (6)	5.268	-44,585,718.00		-44,585,718.00					44,585,718.00
ACR (6)	5.268			483,352.19		-483,352.19			

* 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
01/01/07 TO 03/31/07
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 (133)	5.229	1100383898.64		1100694383.67	310,485.03				-1100694383.67
SALE (1)	5.007	-5,000,000.00		-4,941,200.00	58,800.00		-3,750.00	-1,650.00	4,946,600.00
PSAL (13)	5.175	-30,084,140.76		-30,084,140.76					30,084,140.76
INTR (84)	4.626			-2,762,118.16			-6,681,722.51		
MAT (128)	5.109	-1021639000.00		-1021639000.00			-4,141,267.06		1025780267.06
AMRT (10)	3.380			-246,298.52		246,298.52			
ACR (115)	5.210			3,312,500.78		-3,312,500.78			

Reconciliation of Page A-2, Portfolio Statistics

Purchases:	Principal	\$1,100,694,383.67
	Purchased Interest	0.00
	Total	<u>\$1,100,694,383.67</u>
Sales and Maturities:	Maturity Value	\$1,021,639,000.00
	Discount Accretion	-3,312,500.78
	Premium Amortization	246,298.52
	LAIF and Money Market Account Withdrawals	30,084,140.76
	Sold Securities	4,941,200.00
	Purch'd Interest Reimbursed	2,762,118.16
	Total	<u>\$1,056,360,256.66</u>
Interest:	Interim Interest Receipts	\$6,681,722.51
	Interest Receipts at Maturity	4,141,267.06
	Interest on Sold Security	3,750.00
	Gain on Sold Security	1,650.00
	Discount Accretion	3,312,500.78
	Premium Amortization	<u>-246,298.52</u>
	Total	<u>\$13,894,591.83</u>

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

BROKER PURCHASE DISTRIBUTION
01/01/07 THROUGH 03/31/07

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ALL FUNDS					(ABSOLUTE)
CODE	BROKER NAME	TRANSACTIONS	ASSETS	LIABILITIES	TOTAL
40	BANK OF AMERICA SECURITIES LLC	22	324,355,061.16		324,355,061.16
132	CITIGROUP GLOBAL MARKETS INC.	11	117,259,806.03		117,259,806.03
179	CREDIT SUISSE	1	5,023,283.33		5,023,283.33
186	GILFORD SECURITIES INC.	24	139,116,884.00		139,116,884.00
260	LEHMAN BROS	21	222,699,421.86		222,699,421.86
325	J P MORGAN SECURITIES INC	2	15,336,762.77		15,336,762.77
415	STATE INVESTMENT POOL	9	60,465,140.76		60,465,140.76
441	UBS FINANCIAL SERVICES INC.	33	177,018,840.64		177,018,840.64
445	UNION BANK OF CALIFORNIA	4	24,670,340.50		24,670,340.50
451	WELLS FARGO BANK - INVESTMENTS	6	14,748,842.62		14,748,842.62
GRAND TOTALS		133	1,100,694,383.67		1,100,694,383.67

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