

SENT TO COUNCIL: _____

Memorandum

TO: HONORABLE MAYOR AND
CITY COUNCIL

FROM: Scott P. Johnson

**SUBJECT: INVESTMENT REPORT FOR
THE QUARTER ENDED
SEPTEMBER 30, 2005**

DATE: 10-28-05

Approved

Kay Winer

Date

10/28/05

INFORMATION

Transmitted herewith is the City's investment report for the quarter ended September 30, 2005. As a means to meet the reporting requirements as set forth in the California Government Code Sections 53600 et seq. and the City of San Jose Investment Policy, an electronic version of this report will be posted on the City's website at www2.csjfinance.org and a hard copy will be on file at the City Clerk's Office located at 200 East Santa Clara Street.

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

The total investment portfolio as of September 30, 2005 was \$1.093 billion. This is a decrease of approximately \$162.5 million from June 30, 2005, primarily due to the accounts payable and payroll related disbursements including transfers to trustees and escrow agents and litigation settlement payments. For the quarter ended September 30, 2005, the earned interest yield was 3.167% which was an increase of 0.026% from the quarter ended June 30, 2005, reflecting the continued overall increase in market yields and purchases of repurchase agreements. The weighted average days to maturity as of September 30, 2005 was 400 days, representing a decrease of 17 days from 417 days as of June 30, 2005.

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


SCOTT P. JOHNSON
Director, Finance Department

Attachment

c: Del Borgsdorf, City Manager
Gerald Silva, City Auditor
Richard Doyle, City Attorney
Kay Winer, Deputy City Manager

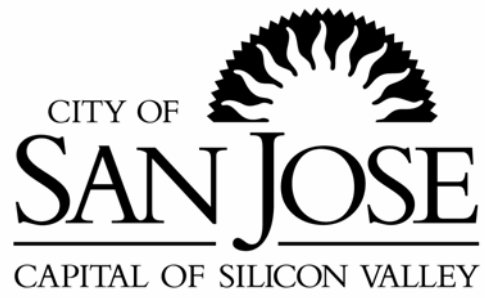


CITY OF SAN JOSÉ

INVESTMENT REPORT
QUARTER ENDED SEPTEMBER 30, 2005



PREPARED BY
FINANCE DEPARTMENT
TREASURY AND RISK MANAGEMENT DIVISION



**INVESTMENT REPORT FOR
THE QUARTER ENDED
SEPTEMBER 30, 2005**



Quarter Ended September 30, 2005

Prepared by
Finance Department
Treasury and Risk Management Division

Scott P. Johnson
Director of Finance

**Investment Report for
the quarter ended
September 30, 2005
City of San José
Department of Finance
Treasury and Risk Management Division**

SCOTT P. JOHNSON
Director of Finance

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**CITY OF SAN JOSE
INVESTMENT REPORT FOR
THE QUARTER ENDED SEPTEMBER 30, 2005
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October 28, 2005

HONORABLE MAYOR and CITY COUNCIL

**INVESTMENT REPORT FOR THE
QUARTER ENDED SEPTEMBER 30, 2005**

I am pleased to present this report for investment activity during the quarter ending September 30, 2005 in compliance with the reporting requirements as set forth in the California Government Code Sections 53600 et seq. and the City of San José Investment Policy.

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

INVESTMENT SUMMARY

<u>For the quarter ended</u>	<u>September 2005</u>	<u>June 2005</u>	<u>September 2004</u>
<i>Total Portfolio:</i>			
Portfolio value ^{(1) (2)}			
as of end of the quarter	\$1,093,010,774.93	\$1,255,508,050.56	\$1,283,592,576.10
Percent of total funds invested	99.76%	99.81%	99.80%
Earned interest yield:			
Sales ⁽³⁾	NA	NA	NA
Total	3.167%	3.141%	2.335%
Dollar-weighted average yield:			
Purchases	3.690%	3.574%	1.725%
Maturities	3.654%	3.567%	1.611%
Sales ⁽³⁾	NA	NA	NA
Portfolio effective yield			
as of end of the quarter	3.166%	3.164%	2.381%
Dollar-weighted average days to maturity as of end of quarter	400	417	441

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

⁽²⁾ Total excludes \$660,952,969 in bond proceeds held by trustees for the City of San Jose (\$602,340,254) and the Redevelopment Agency (\$58,612,715).

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



MAYOR AND CITY COUNCIL

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Investment Report for the Quarter Ended September 30, 2005

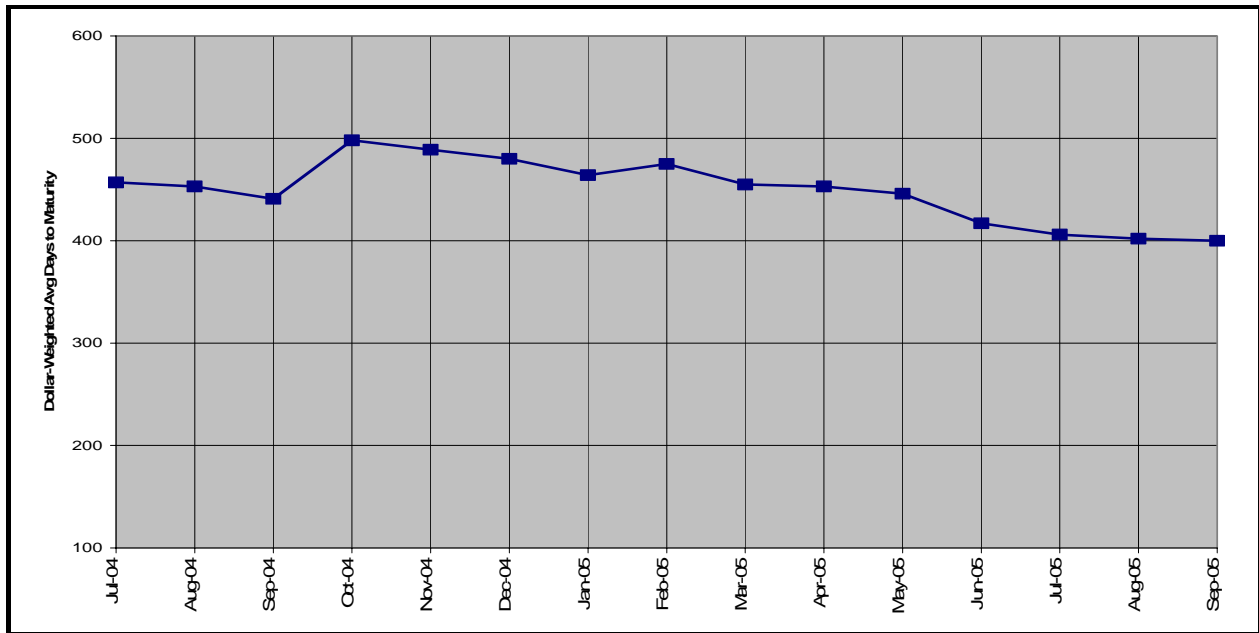
<u>For the quarter ended</u>	<u>September 2005</u>	<u>June 2005</u>	<u>September 2004</u>
<i>Portfolio Fund 1:</i>			
Portfolio value ⁽¹⁾			
as of end of quarter	\$1,004,385,812.55	\$1,147,336,909.83	\$1,018,563,015.59
Earned interest yield			
Sales ⁽³⁾	NA	NA	NA
Total	3.125%	3.096%	2.519%
Dollar-weighted average yield:			
Purchases	3.629%	3.411%	1.732%
Maturities	3.573%	3.368%	1.609%
Sales ⁽³⁾	NA	NA	NA
Portfolio effective yield			
as of end of quarter	3.128%	3.128%	2.558%
Dollar-weighted average days to maturity as of end of quarter	435	455	551
<u><i>Total Portfolio Income Recognized: Accrual Basis</i></u>			
Net interest earnings	\$ 9,446,482.84	\$ 9,287,038.51	\$7,808,369.64
Net gains (losses) from sales	<u>0.00</u>	<u>0.00</u>	<u>0.00</u>
Net total income recognized	\$ 9,446,482.84	\$ 9,287,038.51	\$7,808,369.64
Fiscal year to date			
interest earnings	\$ 9,446,482.84	\$32,758,644.48	\$7,808,369.64
Fiscal year to date net gains (losses) from sales	0.00	0.00	0.00
Fiscal year to date total income recognized	<u>\$ 9,446,482.84</u>	<u>\$32,758,644.48</u>	<u>\$7,808,369.64</u>

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October 28, 2005

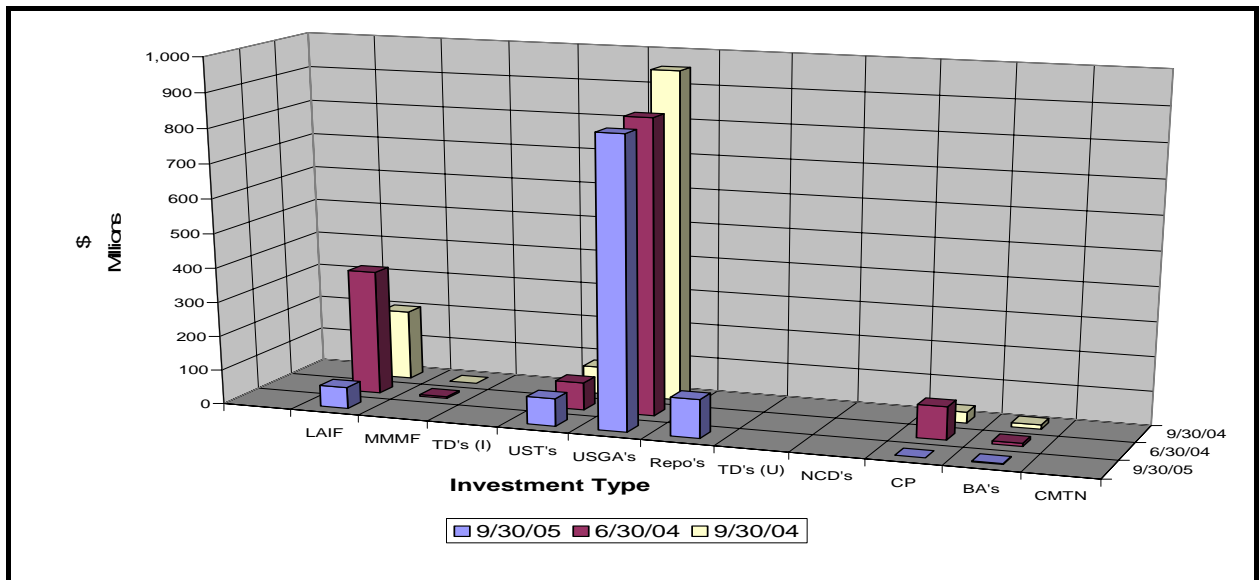
Investment Report for the Quarter Ended September 30, 2005

PORTFOLIO MATURITY TREND



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

PORTFOLIO MIX

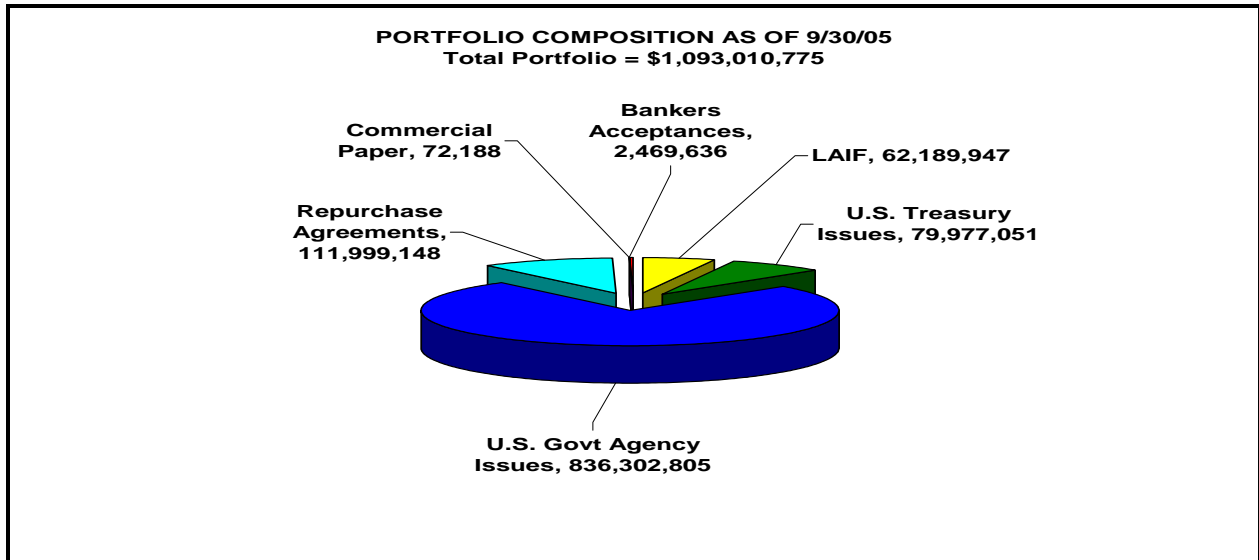


This graph compares the types of investments in the portfolio at the end of the current quarter to the previous quarter and to the previous year's corresponding quarter.

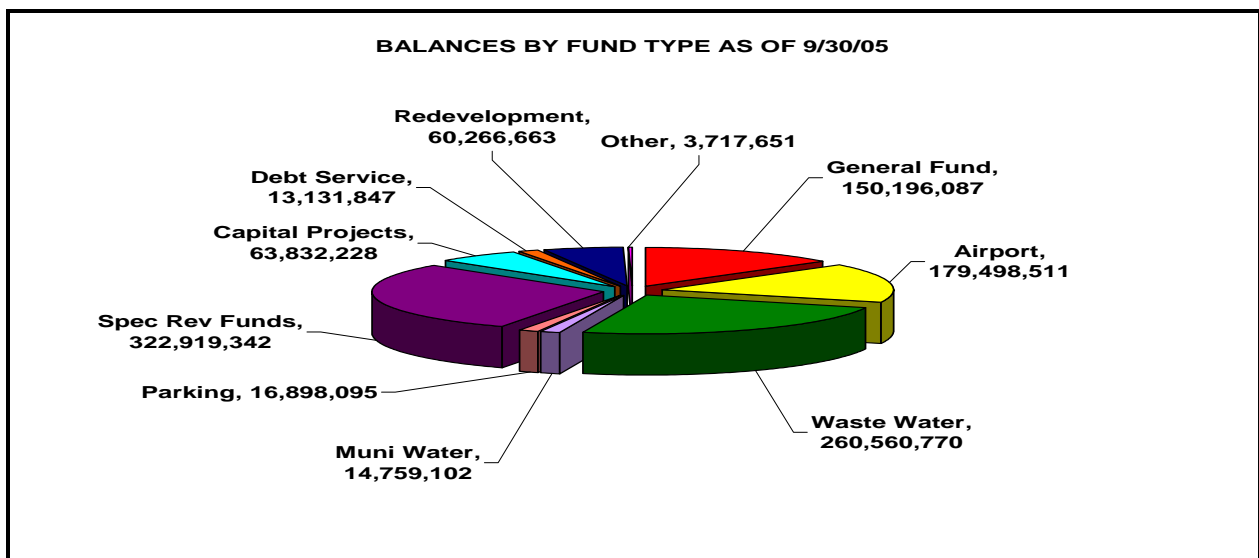
MAYOR AND CITY COUNCIL

October 28, 2005

Investment Report for the Quarter Ended September 30, 2005



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



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

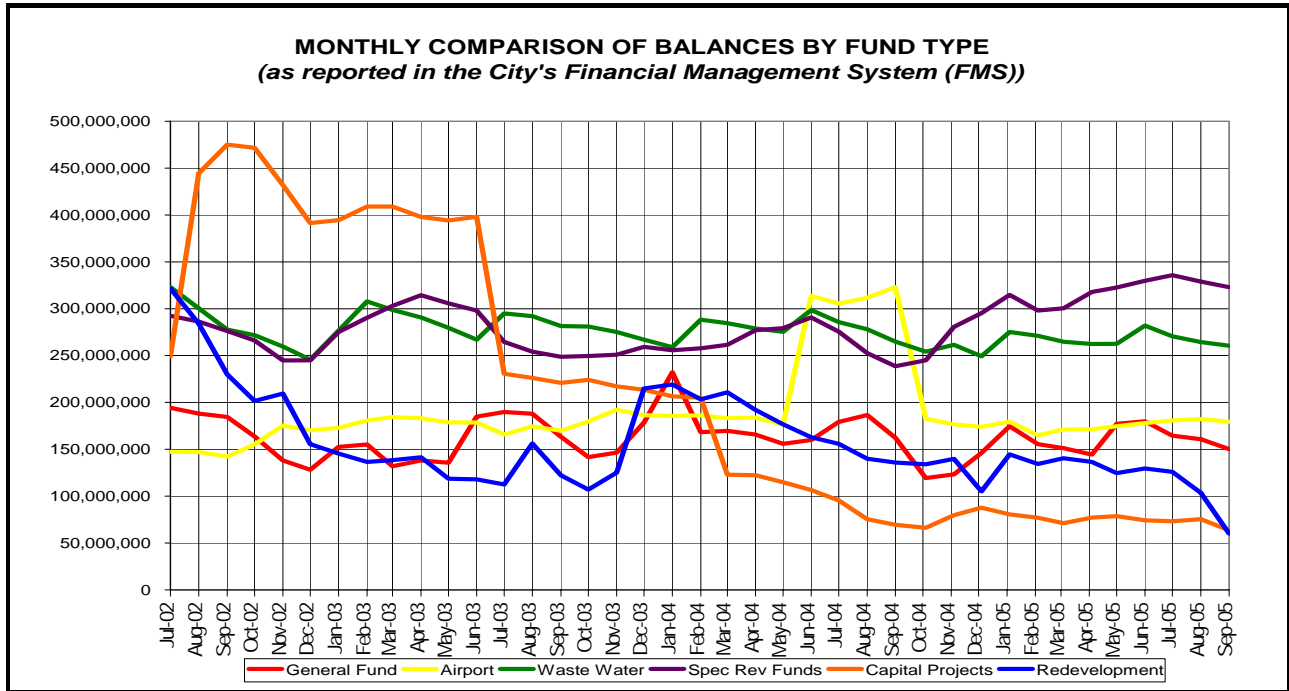
Total Investment Portfolio	\$1,093,010,775
Deposit-in-Transit, Outstanding Checks*	<u>7,230,479</u>
Total per FMS	\$1,085,780,296

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

MAYOR AND CITY COUNCIL

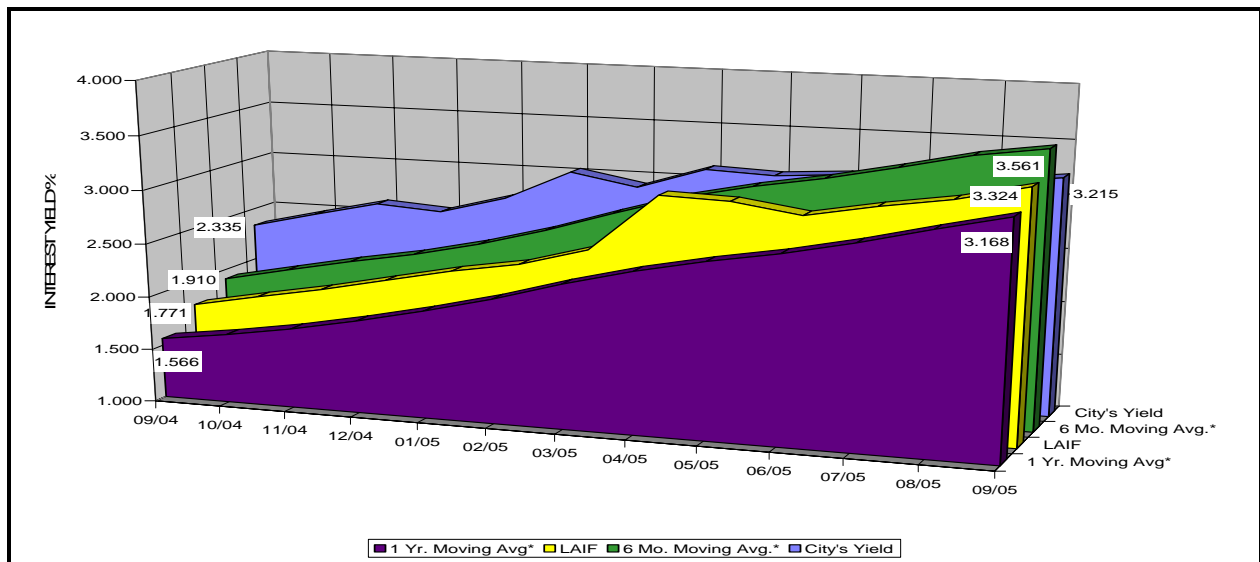
October 28, 2005

Investment Report for the Quarter Ended September 30, 2005



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

YIELD TREND



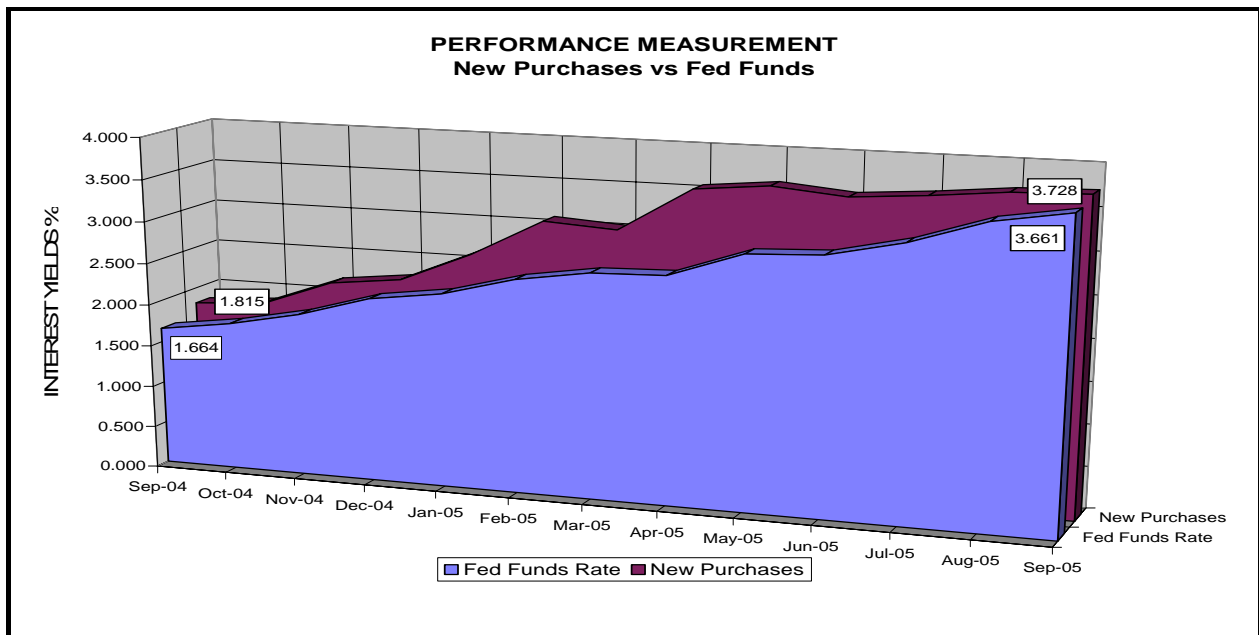
*Moving Average Yields of 1-Year Treasury Securities

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

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Investment Report for the Quarter Ended September 30, 2005



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

SIGNIFICANT DEVELOPMENTS

As of September 30, 2005, the size of the total portfolio was \$1.093 billion representing a net decrease of approximately \$162.5 million compared to the amount reported as of June 30, 2005. This net decrease was primarily due to accounts payable and payroll disbursements; transfers to the City’s and Redevelopment Agency’s trustees for debt service and to escrow agents for housing and redevelopment projects; and litigation settlement payments.

REDEVELOPMENT AGENCY

As of September 30, 2005, the Redevelopment Agency portion of the total portfolio was \$60,266,663.41 which represents a net decrease of \$69.3 million compared to the amount reported as of June 30, 2005. This decrease was primarily due to accounts payable and payroll related disbursements; transfers to the City in capital transfers, reimbursement for support services, transfers to the Housing Department; transfers to the trustee for debt service and to escrow agents for redevelopment projects; and litigation settlement payments. Total interest

MAYOR AND CITY COUNCIL

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Investment Report for the Quarter Ended September 30, 2005

earnings during the quarter ended September 30, 2005 for the Redevelopment Agency were \$1,029,794.53.

EXCEPTIONS AND VIOLATIONS

There were no exceptions or violations outstanding for the quarter ended September 2005.

EARNED INTEREST YIELD

The total investment portfolio earned interest yield for the quarter ended September 2005 was 3.167% which was an increase of 0.026% from 3.141% reported for the quarter ended June 2005. This increase in portfolio yield reflects the continued overall increase in market interest rates and purchases of repurchase agreements.

From the quarter ended September 2004 to the quarter ended September 2005, the investment portfolio earned interest yield increased 0.832%. The increase in the investment portfolio's yield is reflective of the maturity of investments purchased in prior periods of lower market yields and the subsequent replacement by investments purchased in the current market of rising yields. On September 20, 2005, the Federal Open Market Committee (FOMC) raised the federal funds rate to 3.75%. The Fed action was the eleventh consecutive quarter-point increase since June 30, 2004. The Federal Reserve expects the impact of Hurricane Katrina to be only temporary and will not pose a more persistent threat to long-run economic growth and productivity. Most market analysts expect the Federal Reserve to continue raising interest rates to slow the economy and maintain low and stable inflation. Some economists expect the federal funds will be at 4.25% by year-end and increasing to 4.75% in 2006.

UNREALIZED LOSSES AND GAINS

Section D of the report reveals a portfolio of securities which cost the City \$1,093,010,774.93 to purchase (\$1,092,838,279.09 principal cost plus \$172,495.84 purchased interest cost). Comparing the portfolio's principal cost as of September 30, 2005 with its market value of \$1,081,065,734.97, results in an unrealized cash-basis loss of \$11,772,544.12. Comparing the portfolio's market value to its amortized cost value of \$1,094,151,819.94 as of September 30, 2005 results in an unrealized loss of \$13,086,084.97.

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

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Investment Report for the Quarter Ended September 30, 2005

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

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

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

Quarter ended September 2005

Investment Earnings	<u>General</u> <u>Fund</u>	<u>Other City</u> <u>Funds</u>	<u>Redevelopment</u> <u>Agency</u>
Budget	\$904,236	\$ 2,373,059	\$ 965,884
Actual	<u>1,317,261</u>	<u>3,516,820</u>	<u>1,029,795</u>
Variance	\$ 413,025	\$ 1,143,761	\$ 63,911

Fiscal Year to Date Investment Earnings	<u>General</u> <u>Fund</u>	<u>Other City</u> <u>Funds</u>	<u>Redevelopment</u> <u>Agency</u>
Budget	\$ 904,236	\$ 2,373,059	\$ 965,884
Actual	<u>1,317,261</u>	<u>3,516,820</u>	<u>1,029,795</u>
Variance	\$ 413,025	\$ 1,143,761	\$ 63,911

FUTURE COMMITMENTS

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

RESTRUCTURING TRANSACTIONS

No restructuring transactions were executed during the quarter ended September 2005.

MAYOR AND CITY COUNCIL

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Investment Report for the Quarter Ended September 30, 2005

MUNICIPAL BONDS

No municipal bonds were purchased during the quarter ended September 2005.

CASH MANAGEMENT PROJECTION

Based on the Finance Department's cash flow projection of September 30, 2005, the total portfolio is expected to have approximately \$274 million in maturities and interest during the next six months (\$273 million in investment portfolio 1), plus approximately \$765 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 \$681 million, the Redevelopment Agency expenditures of approximately \$141 million, and miscellaneous bond proceeds disbursements of approximately \$1 million.

CONCLUSION

The total investment portfolio as of September 30, 2005 was \$1.093 billion. This is a decrease of approximately \$162.5 million from June 30, 2005, primarily due to the accounts payable and payroll related disbursements including transfers to trustees and escrow agents and litigation settlement payments. For the quarter ended September 30, 2005, the earned interest yield was 3.167% which was an increase of 0.026% from the quarter ended June 30, 2005, reflecting the continued overall increase in market yields and purchases of repurchase agreements. The weighted average days to maturity as of September 30, 2005 was 400 days, representing a decrease of 17 days from 417 days as of June 30, 2005. As of September 30, 2005, approximately 84% of the portfolio consists of U.S. Treasury and Federal Agency securities.

Respectfully submitted,


SCOTT P. JOHNSON
Director, Department of Finance

(s:\treasury\investmt rpts\monthly rpts\qtrly 0705 thru 0905 transmittal)

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.

1

CITY OF SAN JOSE, CALIFORNIA
 CASH MANAGEMENT PROGRAM REPORT TO THE CITY COUNCIL
 FOR THE PERIOD 07/01/05 THROUGH 09/30/05

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

ALL FUNDS SUMMARY

INVESTMENT TYPE	INVESTMENT EARNINGS AND RECEIPTS			
	DAILY AVERAGE	ACCRUED INTEREST		INTEREST RECEIVED
		PERCENT	AMOUNT	
BANKERS ACCEPTANCES	6,399,952.35	3.25	52,445.26	64,234.37
FEDERAL AGENCY SECURITIES	878,801,937.12	3.11	6,890,749.12	5,962,130.37
CERTIFICATES OF DEPOSIT	.00	.00	.00	.00
U.S. TREASURY BILLS, BONDS AND NOTES	80,035,001.38	2.75	555,380.98	215,326.12
REPURCHASE AGREEMENTS	125,139,319.35	3.77	1,189,657.81	1,205,241.89
STATE POOL, PASSBOOK & MONEY MKT ACCTS	61,099,937.49	3.18	489,732.30	489,732.32
COMMERCIAL PAPER	31,788,325.95	3.35	268,517.37	310,200.27
NEGOTIABLE CD'S	.00	.00	.00	.00
MEDIUM TERM CORPORATE NOTES	.00	.00	.00	.00
INVESTMENTS SUB-TOTAL	1,183,264,473.65	3.17	9,446,482.84	8,246,865.34
ACTIVE BANK BALANCES	2,810,079.25*			
TEMPORARILY IDLE CASH TOTAL	1,186,074,552.90	3.16	9,446,482.84	8,246,865.34
PERCENT OF TOTAL FUNDS INVESTED		99.76%		

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 \$ 570,402.90
 Redevelopment Agency 2,239,676.35
 \$2,810,079.25

(FS/ERNFS)

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
P O R T F O L I O S T A T I S T I C S
7/01/05 THROUGH 9/30/05

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ALL FUNDS

	FIXED		EQUITIES		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	8,246,865.34	.00	.00	.00	8,246,865.34
TOTAL NET EARNINGS THIS PERIOD:	9,446,482.84	.00	.00	.00	9,446,482.84
AVERAGE DAILY PORTFOLIO BALANCE:	1,183,264,473.65	.00	.00	.00	1,183,264,473.65
EARNED INCOME YIELD THIS PERIOD:	3.167	.000	.000	.000	3.167
END OF PERIOD PORTFOLIO BALANCE:	1,093,010,774.93	.00	.00	.00	1,093,010,774.93
CURRENT AMORTIZED BOOK VALUE:	1,094,151,819.94	.00	.00	.00	1,094,151,819.94
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	3.166	.000	.000	.000	3.166
WEIGHTED AVERAGE DAYS TO MATURITY:	400.49	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	266.35	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					3.167

CITY SUMMARY

	BALANCE 6/30/05	SALES OR MATURITIES	ADDITIONS	BALANCE 9/30/05
Time Deposits	0	0.00	0.00	0.00
UST Bills, Notes & Bonds	80,064,975.50	368,911.38	280,986.88	79,977,051.00
Federal Agency Securities	947,842,459.59	174,899,826.85	63,360,172.64	836,302,805.38
Bankers Acceptance	9,553,975.86	10,124,962.63	3,040,623.02	2,469,636.25
Repurchase Agreements	131,406,465.63	1,380,480,133.83	1,361,072,815.71	111,999,147.51
Negotiable CD's	0	0.00	0.00	0.00
Commercial Paper	22,133,085.95	465,111,799.73	443,050,901.28	72,187.50
Corporate Medium Term Notes	0	0.00	0.00	0.00
Money Market Mutual Fund	0	0.00	0.00	0.00
State Pool	64,507,088.03	41,071,366.70	38,754,225.96	62,189,947.29
Total	1,255,508,050.56	2,072,057,001.12	1,909,559,725.49	1,093,010,774.93

[
Net Change = -162,497,275.63

Portfolio Turnover Ratio:

Purchase + Sales/Maturities (at cost)

Average Daily Portfolio Balance
3.36494 times

SEPTEMBER 2005 TURNOVER RATIO:

**CITY OF SAN JOSE
TREASURY DIVISION
PORTFOLIO STATISTICS SUMMARY
07/01/05 thru 09/30/05**

FUND # & DESCRIPTION	TOTAL INTEREST RECEIVED IN THIS PERIOD	TOTAL NET EARNINGS THIS PERIOD	AVERAGE DAILY PORTFOLIO BALANCE	EARNED INTEREST 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	7,303,430.37	8,516,762.51	1,081,309,827.75	3.125	1,004,385,812.55	1,005,523,772.33	3.128	435
5 TENTH & SENTER IMP DIST	1,466.05	1,379.20	165,056.50	3.315	.00	.00	.00	0
6 NO IST & E TASMAN	415.43	368.29	49,163.84	2.972	.00	.00	.00	0
8 EVERGREEN CREEK	576.34	758.80	96,725.63	3.112	87,644.72	87,893.71	3.456	62
33 Reassessment Revenue Bonds, 94A	96.85	135.50	17,155.26	3.134	17,449.63	17,499.20	3.456	62
34 CSJ/CSC Jt Pwr	6,963.91	6,181.18	729,423.36	3.362	731,210.26	732,149.10	3.676	40
40 97 Community Facility Dist.1	6,998.36	4,396.76	533,920.20	3.267	538,562.97	540,410.80	3.554	31
47 RDA 2003 A&B Rev Bonds	202,176.15	202,176.14	25,223,881.75	3.180	5,250,947.29	25,250,947.29	3.180	30
49 RDA TABs Series 2003	592,681.88	586,397.79	61,682,797.62	3.772	61,999,147.51	61,999,147.51	3.772	5
51 RDA-Repo	132,060.00	127,926.67	13,456,521.74	3.772	.00	.00	.00	0
Total	8,246,865.34 *	9,446,482.84 *	1,183,264,473.65	3.167	1,093,010,774.93	1,094,151,819.94	3.166	400

*Reconciled to Page A-1 Cash Management Program; Page A-2 Consolidated Portfolio Statistics; and Page E-39 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

07/01/05 THROUGH 09/30/05

SORT KEYS ARE FUND ICC# MATD

FUND: 1 INVESTMENT FUNDS

PAGE: 1

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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
33754	12/31/03	1.8750	USTN-UBS	12/31/05	10,000,000.00	10,004,687.50	1.835			46,285.05
33869	04/14/04	1.5000	USTN-CSFB	03/31/06	4,815,000.00	4,762,335.94	2.076		36,112.50	24,922.89
32605	05/15/01	4.6250	USTN-SSB	05/15/06	5,000,000.00	4,932,812.50	4.922			61,197.63
32608	05/16/01	4.6250	USTN-BA	05/15/06	2,995,000.00	2,947,618.16	4.983			37,018.25
32619	05/17/01	4.6250	USTN-BA	05/15/06	5,000,000.00	4,912,695.31	5.024			62,216.02
32629	05/29/01	4.6250	USTN-UBC	05/15/06	2,037,000.00	2,001,670.78	5.024			25,346.57
33732	12/12/03	2.0000	USTN-MISCH	05/15/06	10,000,000.00	9,961,328.13	2.152			54,020.12
33733	12/12/03	2.3750	USTN-UBC	08/15/06	5,000,000.00	5,007,226.56	2.317		59,375.00	29,247.69
33734	12/15/03	2.3750	USTN-UBS	08/15/06	5,000,000.00	5,021,093.75	2.207		59,375.00	27,935.75
33738	12/16/03	2.3750	USTN-BOCM	08/15/06	5,000,000.00	5,020,703.13	2.210		59,375.00	27,970.63
33735	12/15/03	2.6250	USTN-GILFD	11/15/06	10,000,000.00	10,076,562.50	2.324			59,017.36
33748	12/18/03	2.6250	USTN-CSFB	11/15/06	5,000,000.00	5,040,234.38	2.309			29,330.31
33747	12/18/03	3.0000	USTN-MISCH	11/15/07	5,000,000.00	5,046,875.00	2.711			34,480.04
33750	12/19/03	3.0000	USTN-BOCM	11/15/07	5,089,000.00	5,136,113.01	2.714			35,130.08
SUBTOTAL (ICC#) 12 TREASURY NOTES				7.31%(C)	329 DAYS	79,936,000.00	79,871,956.65	2.752	214,237.50	554,118.39
32665	06/12/01	5.7800	FHLB-FTB	08/24/05	5,000,000.00	5,085,853.91	5.253	MATURED	58,646.09	39,524.98
34043	10/26/04	2.2500	FHLB-GILFD	10/18/05	5,060,000.00	5,055,132.28	2.332			29,716.92
33339	01/08/03	2.5000	FHLB-WF	11/15/05	3,000,000.00	3,010,620.00	2.347			17,812.34
33348	01/15/03	2.5000	FHLB-WF	11/15/05	3,235,000.00	3,241,973.88	2.398			19,598.85
33350	01/17/03	2.5000	FHLB-UBC	11/15/05	3,930,000.00	3,943,794.30	2.347			23,333.96
33396	02/25/03	2.5000	FHLB-BOCM	11/15/05	5,235,000.00	5,290,438.65	2.069			27,587.61
33834	03/05/04	2.1250	FHLB-UBS	11/15/05	3,000,000.00	3,020,790.00	1.688			12,852.53
33844	03/16/04	2.1250	FHLB-GILFD	11/15/05	5,000,000.00	5,044,359.10	1.562			19,861.29
33876	04/20/04	2.1250	FHLB-UBC	11/15/05	5,000,000.00	5,013,550.00	1.930			24,390.72
34428	07/20/05	2.1500	FHLB-CALL-UBC	11/25/05	5,000,000.00	4,975,250.00	3.534		10,451.39	35,316.63
33397	02/26/03	2.5000	FHLB-SSB	12/15/05	5,000,000.00	5,058,150.00	2.041			26,020.48
33871	04/15/04	2.2500	FHLB-BOCM	12/15/05	5,000,000.00	5,017,300.00	2.017			25,511.53
33875	04/19/04	2.2500	FHLB-GILFD	12/15/05	6,680,000.00	6,710,666.07	1.946			32,911.73
34164	01/26/05	2.5000	FHLB-UBC	12/15/05	5,000,000.00	4,976,900.00	3.016			37,829.56
34165	01/25/05	2.2500	FHLB-CSFB	12/15/05	5,000,000.00	4,965,150.00	3.038			38,020.68
34169	01/26/05	1.7000	FHLB-GILFD	01/06/06	5,000,000.00	4,934,723.00	3.108			38,657.20
33845	03/16/04	2.0000	FHLB-CITIG	02/13/06	3,830,000.00	3,852,711.90	1.664		38,300.00	16,160.74
32611	05/16/01	5.3750	FHLB-FTB	02/15/06	5,000,000.00	4,962,968.18	5.528		134,375.00	69,150.02
32680	06/19/01	5.3750	FHLB-SSB	02/15/06	5,000,000.00	4,998,550.00	5.339		134,375.00	67,265.87
33703	11/21/03	2.3750	FHLB-WF	02/15/06	5,000,000.00	5,023,250.00	2.138		59,375.00	27,069.38
33872	04/15/04	2.3750	FHLB-GILFD	02/15/06	5,000,000.00	5,016,820.45	2.165		59,375.00	27,381.27
33888	04/29/04	2.3750	FHLB-GILFD	02/15/06	5,580,000.00	5,580,100.35	2.355		66,262.50	33,117.19
34168	01/25/05	2.5000	FHLB-GILFD	02/24/06	4,250,000.00	4,220,193.05	3.150		53,125.00	33,504.87
34166	01/25/05	2.5000	FHLB-UBC	03/13/06	10,000,000.00	9,924,917.22	3.169		125,000.00	79,266.06
33633	09/16/03	2.5000	FHLB-BOCM	03/15/06	5,000,000.00	5,041,500.00	2.129		62,500.00	27,059.00
33634	09/16/03	2.5000	FHLB-UBC	03/15/06	5,000,000.00	5,042,200.00	2.124		62,500.00	26,988.31
33652	10/15/03	2.5000	FHLB-BOCM	03/15/06	2,855,000.00	2,870,329.07	2.245		35,687.50	16,244.80

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CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

07/01/05 THROUGH 09/30/05

SORT KEYS ARE FUND ICC# MATD

FUND: 1 INVESTMENT FUNDS

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INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED ORIG. COST	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
33832	03/23/04	2.0200	FHLB-BOCM	03/23/06	3,000,000.00	2,994,843.75	2.093		30,300.00	15,799.83
33864	04/27/04	2.1000	FHLB-CALL-BOCM	04/27/06	5,000,000.00	4,975,000.00	2.345			29,400.68
32657	06/11/01	5.3750	FHLB-SSB	05/15/06	5,000,000.00	4,977,150.00	5.449			68,356.04
33723	12/05/03	2.1250	FHLB-MISCH	05/15/06	5,000,000.00	4,947,200.00	2.567			32,008.24
33873	04/15/04	2.0500	FHLB-MISCH	05/15/06	6,000,000.00	5,972,340.00	2.265			34,098.32
34084	11/30/04	2.8750	FHLB-FTB	05/23/06	3,310,000.00	3,299,772.10	3.070			25,536.40
34206	02/25/05	3.0150	FHLB-MISCH	05/23/06	5,000,000.00	4,972,050.00	3.461		74,537.50	43,376.44
34421	07/15/05	3.6250	FHLB-FTB	06/08/06	5,000,000.00	5,006,078.47	3.856			41,248.34
33704	11/21/03	2.2200	FHLB-WF	06/09/06	2,375,000.00	2,366,521.25	2.350			14,019.11
33837	03/10/04	1.8750	FHLB-MISCH	06/15/06	2,645,000.00	2,650,263.55	1.768			11,812.88
34120	01/06/05	2.0600	FHLB-GILFD	06/16/06	5,000,000.00	4,917,075.00	3.248			40,253.99
33861	04/02/04	2.0100	FHLB-BOCM	06/30/06	5,000,000.00	4,994,050.00	2.049		50,250.00	25,793.37
34062	11/16/04	2.4300	FHLB-WF	08/11/06	5,000,000.00	4,951,600.00	2.997		60,750.00	37,409.45
33850	03/22/04	2.3750	FHLB-UBC	08/15/06	920,000.00	929,890.00	1.887		10,925.00	4,423.82
33862	04/01/04	2.3750	FHLB-MISCH	08/15/06	2,250,000.00	2,267,916.03	2.004		26,718.75	11,456.05
34122	01/07/05	3.5000	FHLB-FTB	08/15/06	5,000,000.00	5,015,750.00	3.265		87,500.00	41,273.08
33795	02/17/04	2.5000	FHLB-CALL-WF	08/17/06	5,000,000.00	4,999,218.75	2.486		62,500.00	31,328.81
34438	07/28/05	4.0000	FHLB-WF	08/18/06	3,000,000.00	2,999,680.00	3.973			21,222.28
34326	05/11/05	3.3700	FHLB-CITIG	08/28/06	5,000,000.00	4,978,400.00	3.675		50,081.94	46,317.40
33836	03/15/04	2.0000	FHLB-CALL-BOCM	09/15/06	5,000,000.00	4,989,000.00	2.076		50,000.00	26,107.22
33898	05/14/04	2.8750	FHLB-UBC	09/15/06	5,000,000.00	4,974,713.70	3.083		71,875.00	38,661.55
34034	10/21/04	2.8750	FHLB-WF	09/15/06	5,000,000.00	5,023,200.00	2.595		71,875.00	32,862.00
34047	10/28/04	2.8750	FHLB-MISCH	09/15/06	5,000,000.00	5,017,850.00	2.652		71,875.00	33,547.10
34123	01/07/05	3.1250	FHLB-MISCH	09/15/06	5,000,000.00	4,984,900.00	3.288		78,125.00	41,317.70
34135	01/10/05	3.1250	FHLB-GILFD	09/15/06	6,100,000.00	6,079,788.87	3.308		95,312.50	50,689.56
34367	06/16/05	3.7500	FHLB-GILFD	09/29/06	5,000,000.00	4,992,553.50	3.805		53,645.84	48,332.63
34098	12/15/04	2.6250	FHLB-GILFD	10/16/06	5,000,000.00	4,958,343.99	3.083			38,532.43
34137	01/12/05	2.6250	FHLB-CITIG	10/16/06	5,000,000.00	4,938,550.00	3.343			41,618.42
34366	06/16/05	3.8750	FHLB-JPM	10/23/06	5,000,000.00	5,036,660.57	3.822			48,525.93
33644	10/30/03	2.5650	FHLB-BOCM	10/30/06	5,000,000.00	5,000,000.00	2.544			32,062.50
33769	01/15/04	2.7500	FHLB-GILFD	11/15/06	5,000,000.00	5,047,948.97	2.367			30,112.87
33783	01/21/04	2.7500	FHLB-CSFB	11/15/06	5,000,000.00	5,047,650.00	2.367			30,114.75
33899	05/14/04	2.7500	FHLB-UBC	11/15/06	5,000,000.00	4,939,776.15	3.247			40,430.29
34099	12/15/04	3.1250	FHLB-CSFB	11/15/06	3,060,000.00	3,056,634.00	3.160			24,348.64
34345	05/27/05	4.1250	FHLB-ZFNB	11/15/06	5,000,000.00	5,028,508.40	3.776			47,856.22
34194	02/18/05	3.0000	FHLB-UBS	11/16/06	5,000,000.00	4,954,200.00	3.534			44,125.16
34328	05/12/05	4.5000	FHLB-CITIG	11/28/06	5,000,000.00	5,048,700.00	3.797			48,320.08
34370	06/17/05	3.7500	FHLB-GILFD	11/30/06	5,000,000.00	5,008,455.33	3.819			48,207.44
33768	01/15/04	2.3100	FHLB-WF	12/22/06	5,000,000.00	4,983,030.00	2.415		28,875.00	30,331.38
33774	01/15/04	2.3100	FHLB-FTB	12/22/06	5,000,000.00	4,982,623.85	2.418		28,875.00	30,366.23
33539	07/09/03	2.0000	FHLB-BOCM	01/09/07	5,000,000.00	5,000,000.00	1.984		50,000.00	25,000.00
33770	01/16/04	2.0000	FHLB-FTB	01/09/07	5,000,000.00	4,929,600.00	2.491		50,000.00	30,947.47
34275	04/19/05	2.1250	FHLB-FTB	01/16/07	4,000,000.00	3,891,880.00	3.755		20,541.67	36,865.44
33775	01/16/04	2.6500	FHLB-FTB	02/06/07	5,000,000.00	5,022,750.00	2.468		66,250.00	31,251.23

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CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

07/01/05 THROUGH 09/30/05

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SORT KEYS ARE FUND ICC# MATD

RUN: 10/19/05 15:19:53

FUND: 1 INVESTMENT FUNDS

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
33824	02/20/04	2.8750	FHLB-WF	02/15/07	2,550,000.00	2,579,019.00	2.443		36,656.25	15,881.06
34233	03/24/05	3.3750	FHLB-GILFD	02/15/07	4,420,000.00	4,363,930.97	4.058		58,426.87	44,737.25
34251	04/06/05	4.8750	FHLB-UBC	02/15/07	5,340,000.00	5,426,561.40	3.889		93,283.12	53,369.99
34263	04/13/05	3.3750	FHLB-GILFD	02/15/07	2,000,000.00	1,980,129.40	3.913		22,875.00	19,591.33
34323	05/10/05	3.3750	FHLB-UBC	02/15/07	3,000,000.00	2,972,730.00	3.879		26,718.75	29,196.15
33827	02/27/04	2.8350	FHLB-BOCM	02/28/07	5,540,000.00	5,558,226.60	2.694		78,529.50	37,736.18
33838	03/11/04	2.4000	FHLB-GILFD	03/16/07	1,390,000.00	1,399,235.52	2.146		16,680.00	7,567.58
34050	11/03/04	2.4500	FHLB-GILFD	03/23/07	5,385,000.00	5,323,251.81	2.945		65,966.25	39,512.81
34272	04/19/05	2.4500	FHLB-MISCH	03/23/07	5,000,000.00	4,878,300.00	3.780		52,743.06	46,551.60
34278	04/20/05	2.4500	FHLB-MISCH	03/23/07	5,000,000.00	4,873,850.00	3.832		52,402.78	47,157.48
34305	05/02/05	2.2150	FHLB-GILFD	04/16/07	3,925,000.00	3,800,333.76	3.942		17,870.75	37,798.13
34324	05/10/05	2.7800	FHLB-MISCH	04/16/07	5,000,000.00	4,902,685.03	3.936			48,638.82
34247	04/04/05	2.4200	FHLB-MISCH	04/23/07	2,000,000.00	1,938,480.00	4.023			19,656.53
33788	01/22/04	2.6250	FHLB-MISCH	05/15/07	5,000,000.00	4,994,650.00	2.639			33,219.61
33896	05/13/04	3.1250	FHLB-UBC	05/15/07	5,000,000.00	4,943,070.30	3.518			43,836.92
34124	01/07/05	3.5000	FHLB-WF	05/15/07	3,790,000.00	3,791,497.05	3.453			33,001.97
34248	04/04/05	4.8750	FHLB-WF	05/15/07	2,080,000.00	2,116,664.16	3.931			20,975.02
34304	05/02/05	3.5000	FHLB-JPM	05/15/07	5,000,000.00	4,960,400.00	3.891			48,653.36
34350	06/02/05	3.8750	FHLB-GILFD	06/08/07	5,000,000.00	5,028,037.94	3.694			46,816.44
34382	06/23/05	3.8750	FHLB-ZFNB	06/08/07	10,000,000.00	10,058,143.06	3.794			96,180.18
33840	03/12/04	2.4000	FHLB-MISCH	06/19/07	2,500,000.00	2,510,536.14	2.242			14,188.17
33778	01/20/04	2.9700	FHLB-MISCH	08/06/07	5,000,000.00	5,034,150.00	2.734		74,250.00	34,697.03
33651	10/15/03	3.7500	FHLB-WF	08/15/07	5,000,000.00	5,107,300.00	3.094		93,750.00	39,823.87
33670	11/04/03	3.1250	FHLB-WF	08/15/07	5,000,000.00	4,977,700.00	3.232		78,125.00	40,549.16
33694	11/20/03	3.1250	FHLB-BOCM	08/15/07	5,850,000.00	5,862,694.50	3.035		91,406.25	44,846.91
33700	11/21/03	3.1250	FHLB-WF	08/15/07	5,000,000.00	5,002,450.00	3.085		78,125.00	38,897.13
33776	01/16/04	3.1250	FHLB-WF	08/15/07	1,500,000.00	1,518,975.00	2.712		23,437.50	10,383.10
33696	12/17/03	3.2500	FHLB-WF	09/17/07	5,000,000.00	5,000,000.00	3.224			40,625.00
33695	11/20/03	3.5000	FHLB-CITIG	11/15/07	5,000,000.00	5,063,200.00	3.115			39,756.59
34153	01/21/05	3.5000	FHLB-JPM	11/15/07	10,000,000.00	9,983,164.79	3.537			89,006.66
33819	03/18/04	3.3000	FHLB-CALL-WF	12/18/07	5,000,000.00	5,000,000.00	3.273		82,500.00	41,250.00
33841	03/29/04	2.7500	FHLB-WF	12/28/07	2,000,000.00	2,000,000.00	2.728			13,750.00
33854	03/29/04	3.0000	FHLB-CALL-WF	12/28/07	5,000,000.00	5,000,000.00	2.976		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	3.967		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	3.985		97,777.78	50,206.79
33789	01/22/04	2.6250	FHLB-GILFD	05/15/08	5,000,000.00	4,902,886.35	3.114			38,485.17
33790	01/22/04	2.6250	FHLB-WF	05/15/08	1,000,000.00	980,339.00	3.121			7,710.95
33549	07/22/03	3.1000	FHLB-CALL-WF	07/22/08	15,000,000.00	15,000,000.00	3.075		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	3.174		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	4.181		93,750.00	51,812.21
33801	01/29/04	3.6250	FHLB-CSFB	11/14/08	5,200,000.00	5,215,184.00	3.524			46,327.21
33675	11/28/03	4.1000	FHLB-CALL-FTB	11/28/08	5,000,000.00	5,000,000.00	4.067			51,250.00
33717	12/16/03	4.0000	FHLB-CALL-CITIG	12/16/08	5,000,000.00	5,000,000.00	3.967			50,000.00
34207	02/25/05	3.8750	FHLB-WF	02/13/09	5,000,000.00	4,975,390.28	4.047			50,751.79

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CITY OF SAN JOSE
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SORT KEYS ARE FUND ICC# MATD

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FUND: 1 INVESTMENT FUNDS

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
33796	02/27/04	4.0000	FHLB-CALL-CITIG	02/27/09	5,000,000.00	5,000,000.00	3.967		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	4.025			50,617.66
33865	04/30/04	4.1250	FHLB-CALL-WF	04/30/09	3,005,000.00	3,005,000.00	4.091			30,989.06
33866	04/30/04	4.1500	FHLB-CALL-WF	04/30/09	2,000,000.00	2,000,000.00	4.116			20,750.00
SUBTOTAL (ICC#) 22 FEDERAL HOME LOA 50.95%(C) 474 DAYS 557,790,000.00 556,875,609.35 3.117 3,993,559.54 4,378,326.16										
33835	03/05/04	1.5000	FNMA-MISCH	09/21/05	1,945,000.00	1,947,022.80	1.415	MATURED	12,564.70	6,189.76
33637	09/16/03	2.4100	FNMA-UBC	03/17/06	5,000,000.00	5,032,970.10	2.113		60,250.00	26,802.71
33870	04/15/04	2.1250	FNMA-BOCM	04/15/06	5,000,000.00	4,989,700.00	2.215			27,860.58
33663	10/28/03	2.7500	FNMA-CALL-WF	10/24/06	5,000,000.00	5,000,000.00	2.728			34,375.00
33859	03/30/04	2.5000	FNMA-MISCH	11/28/06	2,965,000.00	2,995,266.68	2.076			15,669.44
33847	03/18/04	2.2500	FNMA-GILFD	12/12/06	5,000,000.00	5,021,405.20	2.066			26,153.75
33711	12/15/03	3.0700	FNMA-CALL-CITIG	12/15/06	5,000,000.00	5,000,000.00	3.045			38,375.00
33715	12/15/03	3.0700	FNMA-CALL-UBC	12/15/06	5,000,000.00	5,000,000.00	3.045			38,375.00
33772	01/16/04	2.4500	FNMA-UBS	12/19/06	5,000,000.00	4,999,100.00	2.437			30,702.53
33767	01/15/04	2.1000	FNMA-GILFD	12/26/06	5,000,000.00	4,954,150.00	2.416			30,170.26
33849	03/22/04	2.1250	FNMA-UBC	12/29/06	650,000.00	650,266.50	2.092			3,428.90
33677	11/10/03	3.2000	FNMA-UBC	01/24/07	5,000,000.00	5,000,000.00	3.174		80,000.00	40,000.00
34002	09/28/04	3.3750	FNMA-CALL-GILFD	09/07/07	5,000,000.00	4,996,875.00	3.371		84,375.00	42,455.19
33785	01/22/04	2.6200	FNMA-UBS	01/02/08	5,000,000.00	4,929,750.00	2.997		65,500.00	37,235.08
33665	10/29/03	3.2500	FNMA-WF	03/17/08	5,500,000.00	5,469,640.00	3.368		89,375.00	46,432.11
33786	01/22/04	3.2500	FNMA-GILFD	03/17/08	5,000,000.00	5,032,377.11	3.048		81,250.00	38,660.16
33545	06/30/03	2.7500	FNMA-UBC	06/30/08	15,000,000.00	15,000,000.00	2.728			103,125.00
33797	01/29/04	3.2500	FNMA-BOCM	08/15/08	5,000,000.00	5,019,150.00	3.127		81,250.00	39,563.67
33798	01/29/04	3.3750	FNMA-MISCH	12/15/08	5,000,000.00	5,018,400.00	3.260			41,237.55
33800	01/29/04	3.3750	FNMA-CITIG	12/15/08	5,000,000.00	4,955,900.00	3.560			44,464.27
33877	04/29/04	4.0000	FNMA-WF	04/29/09	5,000,000.00	5,000,000.00	3.967			50,000.00
33983	09/30/04	4.5000	FNMA-CALL-GILFD	09/30/09	4,795,000.00	4,794,250.78	4.467		107,887.50	53,981.50
SUBTOTAL (ICC#) 23 FEDERAL NAT MORT 9.96%(C) 747 DAYS 108,910,000.00 108,859,201.37 2.925 662,452.20 815,257.46										
32684	06/20/01	5.2500	FFCB-UBC	12/28/05	5,000,000.00	4,995,949.70	5.229			65,850.57
33880	04/20/04	1.7000	FFCB-MISCH	04/05/06	5,000,000.00	4,946,922.25	2.252			28,079.58
33881	04/20/04	2.0000	FFCB-GILFD	04/19/06	6,635,000.00	6,603,807.17	2.230			37,111.55
32683	06/20/01	5.5000	FFCB-CSFB	06/15/06	5,000,000.00	5,021,270.00	5.347			67,675.40
34138	01/12/05	2.3750	FFCB-UBC	10/02/06	5,000,000.00	4,923,556.15	3.295			40,886.28
34035	10/21/04	2.6250	FFCB-GILFD	10/20/06	5,000,000.00	4,992,657.34	2.681			33,739.14
33730	12/11/03	2.9000	FFCB-MISCH	12/11/06	5,000,000.00	5,018,700.00	2.742			34,680.29
33782	01/21/04	2.7500	FFCB-WF	12/18/06	4,315,000.00	4,354,698.00	2.389			26,226.63
34151	01/21/05	3.3750	FFCB-GILFD	01/05/07	5,000,000.00	5,002,525.00	3.320		76,875.00	41,862.15
33851	03/23/04	2.2500	FFCB-UBC	01/16/07	1,550,000.00	1,558,416.50	2.028		17,437.50	7,966.25
34277	04/20/05	4.0000	FFCB-MISCH	03/28/07	5,000,000.00	5,018,750.00	3.759		87,777.78	47,560.13
34322	05/10/05	4.0000	FFCB-GILFD	03/28/07	5,000,000.00	5,010,164.50	3.843		76,666.66	48,638.82

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CITY OF SAN JOSE
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EARNED INCOME SUMMARY

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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
34279	04/20/05	3.9000	FFCB-GILFD	04/13/07	5,000,000.00	5,010,939.17	3.788			47,840.49
34281	04/26/05	3.7500	FFCB-WF	04/26/07	5,000,000.00	4,989,500.00	3.832			48,198.28
34157	01/21/05	2.7000	FFCB-WF	09/04/07	2,500,000.00	2,452,325.00	3.472		33,750.00	21,462.97
33853	03/26/04	2.6250	FFCB-CSFB	09/17/07	5,000,000.00	5,042,550.00	2.339		65,625.00	29,730.13
33773	02/09/04	3.0000	FFCB-WF	11/09/07	5,000,000.00	5,000,000.00	2.976		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	2.922			37,020.96
33856	03/29/04	3.2400	FFCB-CALL-GILFD	03/17/08	3,000,000.00	2,999,062.50	3.222		48,600.00	24,359.53
34126	01/10/05	4.1500	FFCB-CALL-WF	11/30/09	2,150,000.00	2,143,953.13	4.185			22,617.91
SUBTOTAL (ICC#) 27 FEDERAL FARM CRE			8.24%(C)	501 DAYS	90,150,000.00	90,112,546.41	3.297		481,731.94	749,007.06
33342	01/10/03	2.8750	FHLMC-UBC	09/15/05	5,000,000.00	5,068,050.00	2.300	MATURED	3,825.00	24,265.87
33343	01/10/03	2.8750	FHLMC-SSB	09/15/05	5,000,000.00	5,064,400.00	2.328	MATURED	7,475.00	24,549.22
32666	06/12/01	5.9000	FHLMC-FTB	02/14/06	9,275,000.00	9,453,865.03	5.337		273,612.50	127,171.83
33503	06/04/03	2.2500	FHLMC-WF	12/04/06	10,000,000.00	10,000,000.00	2.232			56,250.00
33517	06/11/03	2.4000	FHLMC-UBC	06/11/07	5,000,000.00	5,000,000.00	2.380			30,000.00
33508	05/30/03	2.6500	FHLMC-CALL-WF	05/30/08	5,000,000.00	5,000,000.00	2.628			33,125.00
SUBTOTAL (ICC#) 30 FED HOME LOAN MO			2.69%(C)	460 DAYS	29,275,000.00	29,453,865.03	3.098		284,912.50	295,361.92
33998	09/24/04	2.2500	FNMA-DISC-UBS	08/19/05	2,994,000.00	2,932,435.88	2.329	MATURED	61,564.12	9,169.12
34003	09/24/04	2.2800	FNMA-DISC-UBS	09/16/05	3,931,000.00	3,842,120.09	2.365	MATURED	88,879.91	19,170.18
34010	09/29/04	2.2850	FNMA-DISC-UBS	09/16/05	6,030,000.00	5,895,276.40	2.370	MATURED	134,723.60	29,470.79
SUBTOTAL (ICC#) 41 FNMA DISCOUNT NO				0 DAYS	.00	.00	2.362		285,167.63	57,810.09
34386	06/24/05	3.0300	FFCB-DISC-BA	07/05/05	7,000,000.00	6,993,519.17	3.075	MATURED	6,480.83	2,356.67
34403	06/30/05	3.1000	FFCB-DISC-BA	07/13/05	20,000,000.00	19,977,611.11	3.147	MATURED	22,388.89	20,666.67
34202	02/23/05	3.0000	FFCB-DISC-WF	10/26/05	2,000,000.00	1,959,166.67	3.105			15,333.33
34077	11/19/04	2.6400	FFCB-DISC-BA	11/18/05	1,171,000.00	1,139,742.11	2.750			7,900.35
34083	11/30/04	2.7600	FFCB-DISC-UBS	11/18/05	4,790,000.00	4,660,366.63	2.876			33,785.47
34203	02/23/05	3.1600	FFCB-DISC-BA	02/15/06	1,081,000.00	1,047,125.06	3.308			8,729.67
34363	06/14/05	3.4600	FFCB-DISC-UBS	03/01/06	2,480,000.00	2,418,027.56	3.598			21,928.71
34349	06/02/05	3.4100	FFCB-DISC-CSFB	06/01/06	5,148,000.00	4,970,502.68	3.581			44,861.96
SUBTOTAL (ICC#) 42 FFCB DISCOUNT NO			1.48%(C)	127 DAYS	16,670,000.00	16,194,930.71	3.230		28,869.72	155,562.83
34385	06/24/05	3.0900	FHLB-DISC-CITIG	07/07/05	18,000,000.00	17,979,915.00	3.136	MATURED	20,085.00	9,270.00
34387	06/24/05	3.0900	FHLB-DISC-UBS	07/11/05	5,000,000.00	4,992,704.17	3.137	MATURED	7,295.83	4,291.66
34388	06/24/05	3.1200	FHLB-DISC-FTB	07/13/05	2,000,000.00	1,996,706.67	3.169	MATURED	3,293.33	2,080.00
34404	06/30/05	3.1000	FHLB-DISC-CSFB	07/13/05	15,105,000.00	15,088,090.79	3.147	MATURED	16,909.21	15,608.50
34416	07/13/05	3.0700	FHLB-DISC-CITIG	07/15/05	21,425,000.00	21,421,345.85	3.113	MATURED	3,654.15	3,654.15
34420	07/14/05	3.1100	FHLB-DISC-CITIG	07/15/05	3,067,000.00	3,066,735.05	3.153	MATURED	264.95	264.95
34373	06/22/05	3.1500	FHLB-DISC-FTB	07/27/05	2,000.00	1,993.87	3.204	MATURED	6.13	4.55

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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
34392	06/27/05	3.2000	FHLB-DISC-JPM	08/05/05	7,100,000.00	7,075,386.67	3.256	MATURED	24,613.33	22,088.89
34446	08/09/05	3.2500	FHLB-DISC-CITIG	08/10/05	6,923,000.00	6,922,375.01	3.295	MATURED	624.99	624.99
34393	06/27/05	3.2300	FHLB-DISC-CITIG	08/19/05	1,662,000.00	1,654,096.73	3.291	MATURED	7,903.27	7,306.80
34394	06/27/05	3.2200	FHLB-DISC-UBS	08/19/05	6,000,000.00	5,971,556.67	3.280	MATURED	28,443.33	26,296.66
34401	06/29/05	3.2300	FHLB-DISC-UBS	08/19/05	7,593,000.00	7,558,255.70	3.290	MATURED	34,744.30	33,381.78
34346	05/31/05	3.1350	FHLB-DISC-CSFB	08/24/05	5,000,000.00	4,962,989.58	3.202	MATURED	37,010.42	23,512.50
34355	06/03/05	3.1300	FHLB-DISC-BA	08/24/05	3,350,000.00	3,326,116.36	3.196	MATURED	23,883.64	15,728.25
34489	09/14/05	3.4000	FHLB-DISC-UBS	09/15/05	11,440,000.00	11,438,919.56	3.448	MATURED	1,080.44	1,080.44
34504	09/29/05	3.6000	FHLB-DISC-BA	09/30/05	1,962,000.00	1,961,803.80	3.650	MATURED	196.20	196.20
34440	08/04/05	3.3600	FHLB-DISC-BA	10/03/05	3,409,000.00	3,389,909.60	3.426			18,454.05
34044	10/26/04	2.2400	FHLB-DISC-FTB	10/12/05	1,715,000.00	1,677,544.40	2.322			9,817.42
34040	10/22/04	2.2400	FHLB-DISC-UBC	10/13/05	3,073,000.00	3,004,929.64	2.323			17,591.21
34100	12/16/04	2.7200	FHLB-DISC-BA	11/28/05	600,000.00	584,269.33	2.832			4,170.67
34374	06/22/05	3.4450	FHLB-DISC-UBS	12/21/05	772,000.00	758,554.55	3.555			6,796.61
34152	01/21/05	2.9600	FHLB-DISC-BA	01/04/06	10,000,000.00	9,713,866.67	3.090			75,644.44
34144	01/19/05	2.9500	FHLB-DISC-BA	01/10/06	1,170,000.00	1,135,868.50	3.081			8,820.50
34175	01/28/05	2.9800	FHLB-DISC-ZFNB	01/20/06	842,000.00	817,117.50	3.113			6,412.29
34181	02/08/05	3.0400	FHLB-DISC-WF	01/27/06	108,000.00	104,780.64	3.177			839.04
34253	04/08/05	3.4600	FHLB-DISC-BA	03/27/06	2,816,000.00	2,720,460.94	3.631			24,899.70
34252	04/07/05	3.4400	FHLB-DISC-BA	03/31/06	1,149,000.00	1,109,693.99	3.611			10,100.99
34258	04/11/05	3.4900	FHLB-DISC-BA	03/31/06	5,000,000.00	4,828,408.33	3.664			44,594.45
34306	05/02/05	3.4000	FHLB-DISC-BA	04/26/06	2,663,000.00	2,573,212.52	3.548			23,009.61
34357	06/08/05	3.4300	FHLB-DISC-FTB	06/02/06	816,000.00	788,088.95	3.601			7,152.70
34369	06/17/05	3.5400	FHLB-DISC-CSFB	06/09/06	417,000.00	402,361.22	3.720			3,772.46
SUBTOTAL (ICC#) 43 FHLB DISCOUNT NO				3.07%(C)	110 DAYS	34,550,000.00	33,609,066.78	3.220	210,008.52	427,466.46
34292	04/27/05	3.0500	BA-UBOC-UBC	07/25/05	5,000,000.00	4,962,298.61	3.116	MATURED	37,701.39	10,166.67
34418	07/14/05	3.3000	BA-BANKAMERICA-BA	08/22/05	1,245,736.00	1,241,282.49	3.358	MATURED	4,453.51	4,453.51
34356	06/06/05	3.1500	BA-BANKAMERICA-BA	08/25/05	2,137,000.00	2,122,041.00	3.216	MATURED	14,959.00	10,284.31
34419	07/14/05	3.3000	BA-BANKAMERICA-BA	08/26/05	1,806,461.00	1,799,340.53	3.359	MATURED	7,120.47	7,120.47
34259	04/11/05	3.1900	BA-BANKAMERICA-BA	10/03/05	1,253,000.00	1,233,569.80	3.285			10,214.73
34284	04/22/05	3.1800	BA-BANKAMERICA-BA	10/17/05	1,255,812.00	1,236,066.45	3.276			10,205.57
SUBTOTAL (ICC#) 52 BA, DOMESTIC				.23%(C)	10 DAYS	2,508,812.00	2,469,636.25	3.251	64,234.37	52,445.26
34397	06/29/05	3.7200	REPO-BW	07/08/05	20,000,000.00	20,000,000.00	3.772	MATURED	18,600.00	14,466.67
34398	06/29/05	3.7200	REPO-BW	07/08/05	30,000,000.00	30,000,000.00	3.772	MATURED	27,900.00	21,700.00
34409	07/08/05	3.7200	REPO-BW	07/18/05	50,000,000.00	50,000,000.00	3.772	MATURED	51,666.67	51,666.67
34427	07/18/05	3.7200	REPO-BW	07/28/05	50,000,000.00	50,000,000.00	3.772	MATURED	51,666.67	51,666.67
34435	07/28/05	3.7200	REPO-BW	08/05/05	50,000,000.00	50,000,000.00	3.772	MATURED	41,333.33	41,333.33
34442	08/05/05	3.7200	REPO-BW	08/15/05	50,000,000.00	50,000,000.00	3.772	MATURED	51,666.67	51,666.67
34448	08/15/05	3.7200	REPO-BW	08/17/05	50,000,000.00	50,000,000.00	3.772	MATURED	10,333.33	10,333.33
34451	08/17/05	3.7200	REPO-BW	08/26/05	50,000,000.00	50,000,000.00	3.772	MATURED	46,500.00	46,500.00

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CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

07/01/05 THROUGH 09/30/05

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SORT KEYS ARE FUND ICC# MATD

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FUND: 1 INVESTMENT FUNDS

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
34466	08/26/05	3.7200	REPO-BW	09/02/05	50,000,000.00	50,000,000.00	3.772	MATURED	36,166.67	36,166.67
34475	09/02/05	3.7200	REPO-BW	09/12/05	50,000,000.00	50,000,000.00	3.772	MATURED	51,666.67	51,666.67
34484	09/12/05	3.7200	REPO-BW	09/22/05	50,000,000.00	50,000,000.00	3.772	MATURED	51,666.67	51,666.67
34496	09/22/05	3.7200	REPO-BW	09/30/05	50,000,000.00	50,000,000.00	3.772	MATURED	41,333.33	41,333.33
34505	09/30/05	3.7200	REPO-BW	10/05/05	50,000,000.00	50,000,000.00	3.772			5,166.67
SUBTOTAL (ICC#) 61			REPURCHASE AGREE	4.57%(C)	5 DAYS	50,000,000.00	50,000,000.00	3.772	480,500.01	475,333.35
34406	07/07/05	3.2300	CP-DISC-UBS AMERICAS-UBS	07/08/05	19,008,000.00	19,006,294.56	3.275	MATURED	1,705.44	1,705.44
34410	07/08/05	3.1900	CP-DISC-UBS AMERICAS-BA	07/11/05	7,920,000.00	7,917,894.60	3.235	MATURED	2,105.40	2,105.40
34412	07/11/05	3.2300	CP-DISC-UBS AMERICAS-BA	07/12/05	7,286,000.00	7,285,346.28	3.275	MATURED	653.72	653.72
34415	07/13/05	3.2300	CP-DISC-UBS AMERICAS-JPM	07/14/05	15,000,000.00	14,998,654.17	3.275	MATURED	1,345.83	1,345.83
34411	07/11/05	3.2300	CP-DISC-BANKAMERICA-BA	07/18/05	2,000,000.00	1,998,743.89	3.277	MATURED	1,256.11	1,256.11
34423	07/15/05	3.3000	CP-DISC-UBS AMERICAS-JPM	07/18/05	7,280,000.00	7,277,998.00	3.347	MATURED	2,002.00	2,002.00
34424	07/18/05	3.2300	CP-DISC-UBS AMERICAS-BA	07/19/05	2,518,000.00	2,517,774.08	3.275	MATURED	225.92	225.92
34429	07/20/05	3.1600	CP-DISC-UBS AMERICAS-JPM	07/21/05	8,247,000.00	8,246,276.10	3.204	MATURED	723.90	723.90
34391	06/27/05	3.1800	CP-DISC-DUPONT-CSFB	07/22/05	11,000,000.00	10,975,708.33	3.231	MATURED	24,291.67	20,405.00
34430	07/21/05	3.2300	CP-DISC-UBS AMERICAS-UBS	07/22/05	5,300,000.00	5,299,524.47	3.275	MATURED	475.53	475.53
34334	05/18/05	3.0800	CP-DISC-CITIGROUP GLOBAL	07/25/05	4,786,000.00	4,758,156.12	3.141	MATURED	27,843.88	9,827.25
34339	05/26/05	3.1100	CP-DISC-CITIGROUP GLOBAL	07/25/05	6,360,000.00	6,327,034.00	3.170	MATURED	32,966.00	13,186.40
34431	07/22/05	3.2100	CP-DISC-UBS AMERICAS-BA	07/25/05	2,852,000.00	2,851,237.09	3.255	MATURED	762.91	762.91
34439	08/01/05	3.2600	CP-DISC-UBS AMERICAS-BA	08/02/05	1,769,000.00	1,768,839.81	3.306	MATURED	160.19	160.19
34405	07/05/05	3.2500	CP-DISC-FIRST DATA-JPM	08/05/05	5,689,000.00	5,673,078.70	3.304	MATURED	15,921.30	15,921.30
34413	07/12/05	3.2200	CP-DISC-IBM-BA	08/05/05	5,000,000.00	4,989,266.67	3.272	MATURED	10,733.33	10,733.33
34414	07/12/05	3.2400	CP-DISC-WFB-WF	08/08/05	6,734,000.00	6,717,636.38	3.293	MATURED	16,363.62	16,363.62
34441	08/05/05	3.3900	CP-DISC-UBS AMERICAS-BA	08/08/05	1,024,000.00	1,023,710.72	3.438	MATURED	289.28	289.28
34445	08/08/05	3.4600	CP-DISC-UBS AMERICAS-BA	08/09/05	6,540,000.00	6,539,371.43	3.508	MATURED	628.57	628.57
34417	07/14/05	3.2400	CP-DISC-DU PONT-CSFB	08/15/05	8,000,000.00	7,976,960.00	3.294	MATURED	23,040.00	23,040.00
34454	08/17/05	3.4500	CP-DISC-UBS AMERICAS-PW	08/18/05	9,989,000.00	9,988,042.72	3.498	MATURED	957.28	957.28
34455	08/18/05	3.4900	CP-DISC-UBS AMERICAS-PW	08/19/05	6,032,000.00	6,031,415.23	3.539	MATURED	584.77	584.77
34458	08/19/05	3.4600	CP-UBS AMERICAS-BA	08/22/05	11,090,000.00	11,086,802.38	3.509	MATURED	3,197.62	3,197.62
34460	08/24/05	3.4900	CP-DISC-UBS AMERICAS-JPM	08/25/05	12,797,000.00	12,795,759.40	3.539	MATURED	1,240.60	1,240.60
34464	08/25/05	3.5000	CP-DISC-UBS AMERICAS-BA	08/26/05	14,210,000.00	14,208,618.47	3.549	MATURED	1,381.53	1,381.53
34465	08/26/05	3.5300	CP-DISC-UBS AMERICAS-JPM	08/29/05	19,436,000.00	19,430,282.58	3.580	MATURED	5,717.42	5,717.42
34469	08/29/05	3.5600	CP-DISC-UBS AMERICAS-JPM	08/30/05	5,270,000.00	5,269,478.86	3.610	MATURED	521.14	521.14
34470	08/29/05	3.5500	CP-DISC-FIRST DATA-CITIG	08/30/05	16,873,000.00	16,871,336.13	3.600	MATURED	1,663.87	1,663.87
34422	07/15/05	3.2700	CP-DISC-WFB-WF	09/01/05	10,000,000.00	9,956,400.00	3.330	MATURED	43,600.00	43,600.00
34434	07/27/05	3.2300	CP-DISC-UPS-CSFB	09/02/05	7,437,000.00	7,412,311.23	3.286	MATURED	24,688.77	24,688.77
34471	08/30/05	3.4900	CP-DISC-WFB-WF	09/02/05	6,143,000.00	6,141,213.41	3.540	MATURED	1,786.59	1,786.59
34474	09/01/05	3.5400	CP-DISC-UBS AMERICAS-JPM	09/02/05	13,859,000.00	13,857,637.20	3.590	MATURED	1,362.80	1,362.80
34478	09/02/05	3.4700	CP-DISC-UBS AMERICAS-JPM	09/06/05	9,155,000.00	9,151,470.24	3.520	MATURED	3,529.76	3,529.76
34508	09/06/05	3.4800	CP-DISC-UBS AMERICAS-JPM	09/07/05	2,392,000.00	2,391,768.77	3.529	MATURED	231.23	231.23
34480	09/07/05	3.4900	CP-DISC-UBS AMERICAS-UBS	09/08/05	7,834,000.00	7,833,240.54	3.539	MATURED	759.46	759.46
34481	09/08/05	3.4600	CP-DISC-UBS AMERICAS-JPM	09/09/05	7,553,000.00	7,552,274.07	3.508	MATURED	725.93	725.93

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CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
07/01/05 THROUGH 09/30/05
SORT KEYS ARE FUND ICC# MATD
FUND: 1 INVESTMENT FUNDS

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INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED ORIG. COST	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
34482	09/09/05	3.4600	CP-DISC-UBS AMERICAS-JPM	09/12/05	4,225,000.00	4,223,781.79	3.509	MATURED	1,218.21	1,218.21
34483	09/12/05	3.4900	CP-DISC-UBS AMERICAS-UBS	09/13/05	20,795,000.00	20,792,984.04	3.539	MATURED	2,015.96	2,015.96
34487	09/13/05	3.4700	CP-DISC-UBS AMERICAS-JPM	09/14/05	14,132,000.00	14,130,637.83	3.519	MATURED	1,362.17	1,362.17
34490	09/15/05	3.6600	CP-DISC-JP MORGAN-JPM	09/16/05	18,008,000.00	18,006,169.19	3.711	MATURED	1,830.81	1,830.81
34488	09/14/05	3.4400	CP-DISC-IBM-CSFB	09/19/05	5,000,000.00	4,997,611.11	3.489	MATURED	2,388.89	2,388.89
34491	09/16/05	3.6300	CP-DISC-JP MORGAN-JPM	09/19/05	13,530,000.00	13,525,907.18	3.682	MATURED	4,092.82	4,092.82
34492	09/19/05	3.6500	CP-DISC-UBS AMERICAS-JPM	09/20/05	13,537,000.00	13,535,627.50	3.701	MATURED	1,372.50	1,372.50
34493	09/22/05	3.7000	CP-DISC-UBS AMERICAS-UBS	09/23/05	3,513,000.00	3,512,638.94	3.752	MATURED	361.06	361.06
34500	09/23/05	3.7000	CP-DISC-UBS AMERICAS-JPM	09/26/05	15,621,000.00	15,616,183.53	3.753	MATURED	4,816.47	4,816.47
34501	09/26/05	3.7300	CP-DISC-UBS AMERICAS-JPM	09/27/05	18,274,000.00	18,272,106.61	3.782	MATURED	1,893.39	1,893.39
34502	09/27/05	3.7800	CP-DISC-UBS AMERICAS-JPM	09/28/05	17,718,000.00	17,716,139.61	3.833	MATURED	1,860.39	1,860.39
34503	09/28/05	3.7400	CP-DISC-UBS AMERICAS-JPM	09/29/05	20,544,000.00	20,541,865.71	3.792	MATURED	2,134.29	2,134.29
34447	08/10/05	3.3800	CP-DISC-UPS-CSFB	09/30/05	6,142,000.00	6,112,590.06	3.443	MATURED	29,409.94	29,409.94
SUBTOTAL (ICC#) 82 COMMERCIAL PAPER				0 DAYS	.00	.00	3.351		310,200.27	268,517.37
33141	07/02/02	2.4198	WFB MONEY MARKET FUND-01	10/01/05			.000			
SUBTOTAL (ICC#) 97 WFB MONEY MARKET				0 DAYS	.00	.00	.000		.00	.00
32936	01/01/02	3.1800	STATE INVESTMT POOL-CTY	10/01/05	19,912,000.00	19,912,000.00	3.180		155,453.89	155,453.88
33658	10/01/03	3.1800	STATE INVESTMT POOL-RDA	10/01/05	17,027,000.00	17,027,000.00	3.180		132,102.28	132,102.28
SUBTOTAL (ICC#) 99 PASSBOOK & STATE 3.38%(C)				1 DAYS	36,939,000.00	36,939,000.00	3.180		287,556.17	287,556.16
SUBTOTAL (FUND) 1 INVESTMENT FUNDS - ASSETS				434 DAYS	1006728812.00	1004385812.55			7,303,430.37	8,516,762.51
SUBTOTAL (FUND) 1 INVESTMENT FUNDS - NET					1006728812.00	1004385812.55			7,303,430.37	8,516,762.51

FUND STATISTICS		ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE		:1,081,309,827.75	
EARNED INTEREST YIELD THIS PERIOD		: 3.125	.000
WEIGHTED AVG YIELD AT END OF PERIOD		: 3.128	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:		7,565,484.06	

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CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

07/01/05 THROUGH 09/30/05

SORT KEYS ARE FUND ICC# MATD

FUND: 5 TENTH & SENTER IMP. DIST.

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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
34390	06/27/05	3.2300	FHLB-DISC-CITIG	08/19/05	242,000.00	240,849.22	3.291	MATURED	1,150.78	1,063.93
34456	08/19/05	3.3500	FHLB-DISC-JPM	09/02/05	242,000.00	241,684.73	3.401	MATURED	315.27	315.27
SUBTOTAL (ICC#) 43 FHLB DISCOUNT NO				0 DAYS	.00	.00	3.315		1,466.05	1,379.20
SUBTOTAL (FUND) 5 TENTH & SENTER IMP. - ASSETS				0 DAYS	.00	.00			1,466.05	1,379.20
SUBTOTAL (FUND) 5 TENTH & SENTER IMP. - NET					.00	.00			1,466.05	1,379.20

FUND STATISTICS		ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE	:	165,056.50	
EARNED INTEREST YIELD THIS PERIOD	:	3.315	.000
WEIGHTED AVG YIELD AT END OF PERIOD	:	.000	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:			

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CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
07/01/05 THROUGH 09/30/05
SORT KEYS ARE FUND ICC# MATD
FUND: 6 NO 1ST & E. TASMAN

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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
34379	06/23/05	2.8900	UST-BILLS-CSFB	08/25/05	73,400.00	73,028.78	2.945	MATURED	371.22	324.08
34461	08/25/05	3.1400	UST-BILLS-CSFB	09/01/05	72,400.00	72,355.79	3.186	MATURED	44.21	44.21
SUBTOTAL (ICC#) 11 TREASURY BILLS				0 DAYS	.00	.00	2.972		415.43	368.29
SUBTOTAL (FUND) 6 NO 1ST & E. TASMAN - ASSETS				0 DAYS	.00	.00			415.43	368.29
SUBTOTAL (FUND) 6 NO 1ST & E. TASMAN - NET					.00	.00			415.43	368.29

FUND STATISTICS		ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE	:	49,163.84	
EARNED INTEREST YIELD THIS PERIOD	:	2.972	.000
WEIGHTED AVG YIELD AT END OF PERIOD	:	.000	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:			

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CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

07/01/05 THROUGH 09/30/05

SORT KEYS ARE FUND ICC# MATD

FUND: 8 EVERGREEN CREEK

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INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED ORIG. COST	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
34380	06/23/05	2.8900	UST-BILLS-CSFB	08/25/05	103,600.00	103,076.05	2.945	MATURED	523.95	457.42
34462	08/25/05	3.1400	UST-BILLS-CSFB	09/01/05	85,800.00	85,747.61	3.186	MATURED	52.39	52.39
34472	09/01/05	3.3800	UST-BILLS-CSFB	12/01/05	88,400.00	87,644.72	3.456			248.99
SUBTOTAL (ICC#) 11			TREASURY BILLS	.01%(C) 61 DAYS	88,400.00	87,644.72	3.112		576.34	758.80
SUBTOTAL (FUND) 8			EVERGREEN CREEK	- ASSETS 61 DAYS	88,400.00	87,644.72			576.34	758.80
SUBTOTAL (FUND) 8			EVERGREEN CREEK	- NET	88,400.00	87,644.72			576.34	758.80

FUND STATISTICS		ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE	:	96,725.63	
EARNED INTEREST YIELD THIS PERIOD	:	3.112	.000
WEIGHTED AVG YIELD AT END OF PERIOD	:	3.456	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:		248.99	

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CITY OF SAN JOSE
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(EIS / ERNEIS)

EARNED INCOME SUMMARY
07/01/05 THROUGH 09/30/05
SORT KEYS ARE FUND ICC# MATD

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FUND: 33 Reassessment Revenue Bonds, 94A

INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED ORIG. COST	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
34381	06/23/05	2.8900	UST-BILLS-CSFB	08/25/05	17,000.00	16,914.02	2.945	MATURED	85.98	75.06
34463	08/25/05	3.1400	UST-BILLS-CSFB	09/01/05	17,800.00	17,789.13	3.186	MATURED	10.87	10.87
34473	09/01/05	3.3800	UST-BILLS-CSFB	12/01/05	17,600.00	17,449.63	3.456			49.57
SUBTOTAL (ICC#)		11	TREASURY BILLS	.00%(C)	62 DAYS	17,600.00	17,449.63	3.134	96.85	135.50
SUBTOTAL (FUND)		33	Reassessment Revenu-	ASSETS	62 DAYS	17,600.00	17,449.63		96.85	135.50
SUBTOTAL (FUND)		33	Reassessment Revenu-	NET		17,600.00	17,449.63		96.85	135.50

FUND STATISTICS	ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE :	17,155.26	
EARNED INTEREST YIELD THIS PERIOD :	3.134	.000
WEIGHTED AVG YIELD AT END OF PERIOD :	3.456	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:	49.57	

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CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
07/01/05 THROUGH 09/30/05
SORT KEYS ARE FUND ICC# MATD
FUND: 34 CSJ/CSC Jt Pwr

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INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED ORIG. COST	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
34340	05/27/05	3.0500	FHLB-DISC-FTB	07/27/05	525,000.00	522,286.77	3.108	MATURED	2,713.23	1,156.46
34371	06/22/05	3.2000	FHLB-DISC-CITIG	08/24/05	206,000.00	204,846.40	3.263	MATURED	1,153.60	988.80
34432	07/27/05	3.3550	FHLB-DISC-CITIG	09/28/05	527,500.00	524,402.92	3.422	MATURED	3,097.08	3,097.08
34459	08/24/05	3.5500	FHLB-DISC-CITIG	10/26/05	208,000.00	206,707.80	3.622			779.42
34494	09/28/05	3.6300	FHLB-DISC-JPM	11/14/05	527,000.00	524,502.46	3.698			159.42
SUBTOTAL (ICC#) 43 FHLB DISCOUNT NO			.07%(C)	39 DAYS	735,000.00	731,210.26	3.362		6,963.91	6,181.18
SUBTOTAL (FUND) 34 CSJ/CSC Jt Pwr			- ASSETS	39 DAYS	735,000.00	731,210.26			6,963.91	6,181.18
SUBTOTAL (FUND) 34 CSJ/CSC Jt Pwr			- NET		735,000.00	731,210.26			6,963.91	6,181.18
FUND STATISTICS				ASSETS	LIABILITIES					
AVERAGE DAILY INVESTMENT BALANCE				:	729,423.36					
EARNED INTEREST YIELD THIS PERIOD				:	3.362	.000				
WEIGHTED AVG YIELD AT END OF PERIOD				:	3.676	.000				
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:					938.84					

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CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

07/01/05 THROUGH 09/30/05

SORT KEYS ARE FUND ICC# MATD

FUND: 40 '97 Community Facility Dist.1

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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
34372	06/22/05	3.1500	FHLB-DISC-FTB	07/27/05	98,000.00	97,699.88	3.204	MATURED	300.12	222.95
34205	02/28/05	2.9150	FHLB-DISC-FTB	08/19/05	439,000.00	432,885.95	2.997	MATURED	6,114.05	1,741.79
34433	07/27/05	3.3550	FHLB-DISC-CITIG	09/28/05	99,500.00	98,915.81	3.422	MATURED	584.19	584.19
34457	08/19/05	3.4500	FHLB-DISC-CITIG	10/28/05	441,000.00	438,041.63	3.522			1,817.28
34495	09/28/05	3.6300	FHLB-DISC-JPM	11/14/05	101,000.00	100,521.34	3.698			30.55
SUBTOTAL (ICC#) 43 FHLB DISCOUNT NO			.05%(C)	31 DAYS	542,000.00	538,562.97	3.267		6,998.36	4,396.76
SUBTOTAL (FUND) 40 '97 Community Facil- ASSETS				31 DAYS	542,000.00	538,562.97			6,998.36	4,396.76
SUBTOTAL (FUND) 40 '97 Community Facil- NET					542,000.00	538,562.97			6,998.36	4,396.76

FUND STATISTICS		ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE	:	533,920.20	
EARNED INTEREST YIELD THIS PERIOD	:	3.267	.000
WEIGHTED AVG YIELD AT END OF PERIOD	:	3.554	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:		1,847.83	

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CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
07/01/05 THROUGH 09/30/05
SORT KEYS ARE FUND ICC# MATD
FUND: 47 RDA 2003 A & B REV BDS

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RUN: 10/19/05 15:19:53

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	10/01/05			.000			
SUBTOTAL (ICC#) 97 WFB MONEY MARKET				0 DAYS	.00	.00	.000		.00	.00
33682	11/13/03	3.1800	STATE INVESTMT POOL-47A	10/30/05	25,250,947.29	25,250,947.29	3.180		202,176.15	202,176.14
33683	11/13/03	3.1300	STATE INVESTMT POOL-47B	10/30/05			.000			
SUBTOTAL (ICC#) 99 PASSBOOK & STATE 2.31%(C)				30 DAYS	25,250,947.29	25,250,947.29	3.180		202,176.15	202,176.14
SUBTOTAL (FUND) 47 RDA 2003 A & B REV - ASSETS				30 DAYS	25,250,947.29	25,250,947.29			202,176.15	202,176.14
SUBTOTAL (FUND) 47 RDA 2003 A & B REV - NET					25,250,947.29	25,250,947.29			202,176.15	202,176.14

FUND STATISTICS	ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE	: 25,223,881.75	
EARNED INTEREST YIELD THIS PERIOD	: 3.180	.000
WEIGHTED AVG YIELD AT END OF PERIOD	: 3.180	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:	-1.14	

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CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
07/01/05 THROUGH 09/30/05
SORT KEYS ARE FUND ICC# MATD
FUND: 49 RDA TABS SERIES 2003

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INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED ORIG. COST	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
34399	06/29/05	3.7200	REPO-BW	07/08/05	61,406,465.63	61,406,465.63	3.772	MATURED	57,108.01	44,417.34
34407	07/08/05	3.7200	REPO-BW	07/18/05	61,463,573.64	61,463,573.64	3.772	MATURED	63,512.36	63,512.36
34425	07/18/05	3.7200	REPO-BW	07/28/05	61,527,086.00	61,527,086.00	3.772	MATURED	63,577.99	63,577.99
34437	07/28/05	3.7200	REPO-BW	08/05/05	61,590,663.99	61,590,663.99	3.772	MATURED	50,914.95	50,914.95
34444	08/05/05	3.7200	REPO-BW	08/15/05	61,641,578.94	61,641,578.94	3.772	MATURED	63,696.30	63,696.30
34449	08/15/05	3.7200	REPO-BW	08/17/05	61,705,275.24	61,705,275.24	3.772	MATURED	12,752.42	12,752.42
34452	08/17/05	3.7200	REPO-BW	08/26/05	61,718,027.66	61,718,027.66	3.772	MATURED	57,397.77	57,397.77
34468	08/26/05	3.7200	REPO-BW	09/02/05	61,775,425.43	61,775,425.43	3.772	MATURED	44,684.22	44,684.22
34476	09/02/05	3.7200	REPO-BW	09/12/05	61,820,109.65	61,820,109.65	3.772	MATURED	63,880.78	63,880.78
34485	09/12/05	3.7200	REPO-BW	09/22/05	61,883,990.43	61,883,990.43	3.772	MATURED	63,946.79	63,946.79
34499	09/22/05	3.7200	REPO-BW	09/30/05	61,947,937.22	61,947,937.22	3.772	MATURED	51,210.29	51,210.29
34506	09/30/05	3.7200	REPO-BW	10/05/05	61,999,147.51	61,999,147.51	3.772			6,406.58
SUBTOTAL (ICC#)		61	REPURCHASE AGREE	5.67%(C)	5 DAYS	61,999,147.51	61,999,147.51	3.772	592,681.88	586,397.79
33752	12/22/03	2.2200	WFB MONEY MARKET FUND-49	10/01/05			.000			
SUBTOTAL (ICC#)		97	WFB MONEY MARKET		0 DAYS	.00	.00	.000	.00	.00
33751	12/22/03	2.7200	STATE INVESTMNT POOL-49	06/30/05			.000			
SUBTOTAL (ICC#)		99	PASSBOOK & STATE		0 DAYS	.00	.00	.000	.00	.00
SUBTOTAL (FUND)		49	RDA TABS SERIES 200- ASSETS		5 DAYS	61,999,147.51	61,999,147.51		592,681.88	586,397.79
SUBTOTAL (FUND)		49	RDA TABS SERIES 200- NET			61,999,147.51	61,999,147.51		592,681.88	586,397.79
FUND STATISTICS			ASSETS	LIABILITIES						
AVERAGE DAILY INVESTMENT BALANCE			:	61,682,797.62						
EARNED INTEREST YIELD THIS PERIOD			:	3.772				.000		
WEIGHTED AVG YIELD AT END OF PERIOD			:	3.772				.000		
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:			:	6,403.29						

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CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
07/01/05 THROUGH 09/30/05
SORT KEYS ARE FUND ICC# MATD
FUND: 51 RDA-REPO

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RUN: 10/19/05 15:19:53

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
34400	06/29/05	3.7200	REPO-BW	07/08/05	20,000,000.00	20,000,000.00	3.772	MATURED	18,600.00	14,466.67
34408	07/08/05	3.7200	REPO-BW	07/18/05	15,000,000.00	15,000,000.00	3.772	MATURED	15,500.00	15,500.00
34426	07/18/05	3.7200	REPO-BW	07/28/05	15,000,000.00	15,000,000.00	3.772	MATURED	15,500.00	15,500.00
34436	07/28/05	3.7200	REPO-BW	08/05/05	15,000,000.00	15,000,000.00	3.772	MATURED	12,400.00	12,400.00
34443	08/05/05	3.7200	REPO-BW	08/15/05	15,000,000.00	15,000,000.00	3.772	MATURED	15,500.00	15,500.00
34450	08/15/05	3.7200	REPO-BW	08/17/05	15,000,000.00	15,000,000.00	3.772	MATURED	3,100.00	3,100.00
34453	08/17/05	3.7200	REPO-BW	08/26/05	15,000,000.00	15,000,000.00	3.772	MATURED	13,950.00	13,950.00
34467	08/26/05	3.7200	REPO-BW	09/02/05	15,000,000.00	15,000,000.00	3.772	MATURED	10,850.00	10,850.00
34477	09/02/05	3.7200	REPO-BW	09/12/05	15,000,000.00	15,000,000.00	3.772	MATURED	15,500.00	15,500.00
34486	09/12/05	3.7200	REPO-BW	09/22/05	6,000,000.00	6,000,000.00	3.772	MATURED	6,200.00	6,200.00
34498	09/22/05	3.7200	REPO-BW	09/30/05	6,000,000.00	6,000,000.00	3.772	MATURED	4,960.00	4,960.00
SUBTOTAL (ICC#) 61 REPURCHASE AGREE				0 DAYS	.00	.00	3.772		132,060.00	127,926.67
SUBTOTAL (FUND) 51 RDA-REPO				- ASSETS 0 DAYS	.00	.00			132,060.00	127,926.67
SUBTOTAL (FUND) 51 RDA-REPO				- NET	.00	.00			132,060.00	127,926.67
FUND STATISTICS			ASSETS	LIABILITIES						
AVERAGE DAILY INVESTMENT BALANCE			:	13,456,521.74						
EARNED INTEREST YIELD THIS PERIOD			:	3.772	.000					
WEIGHTED AVG YIELD AT END OF PERIOD			:	.000	.000					
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:										
GRAND TOTAL			100.00%(C)	400 DAYS	1095361906.80	1093010774.93	3.167		8,246,865.34	9,446,482.84

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 9-30-05**

There are no time deposits outstanding as of 9-30-05.

SECTION D

MARKET VALUE OF PORTFOLIO

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

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CITY OF SAN JOSE
TREASURY DIVISION
INVESTMENT INVENTORY WITH MARKET VALUE

PAGE: 1

(RPTMKT)

RUN: 10/19/05 14:55:40

INVESTMENTS OUTSTANDING AS OF 09/30/05
MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 33754	USTN-UBS 12/31/03 12/31/05	912828BU3	1365 441	1 100	1.8750 1.8510	10,000,000.00 10,004,687.50	9,956,250.00 99.56250000000	47,384.51 SUNGARD	-48,437.50
A 33869	USTN-CSFB 04/14/04 03/31/06	912828CD0	1365 180	1 100	1.5000 2.0720	4,815,000.00 4,762,335.94	4,757,821.88 98.81250000000	198.42 SUNGARD	-4,514.06
A 32605	USTN-SSB 05/15/01 05/15/06	9128276X5	1365 400	1 100	4.6250 4.9320	5,000,000.00 4,932,812.50	5,017,187.50 100.34375000000	87,347.15 SUNGARD	84,375.00
A 32608	USTN-BA 05/16/01 05/15/06	9128276X5	1365 40	1 100	4.6250 4.9870	2,995,000.00 2,947,618.16	3,005,295.31 100.34375000000	52,320.94 SUNGARD	57,677.15
A 32619	USTN-BA 05/17/01 05/15/06	9128276X5	1365 40	1 100	4.6250 5.0250	5,000,000.00 4,912,695.31	5,017,187.50 100.34375000000	87,347.15 SUNGARD	104,492.19
A 32629	USTN-UBC 05/29/01 05/15/06	9128276X5	1365 445	1 100	4.6250 5.0240	2,037,000.00 2,001,670.78	2,044,002.19 100.34375000000	35,585.23 SUNGARD	42,331.41
A 33732	USTN-MISCH 12/12/03 05/15/06	912828AY6	1365 320	1 100	2.0000 2.1640	10,000,000.00 9,961,328.13	9,878,125.00 98.78125000000	75,543.48 SUNGARD	-83,203.13
A 33733	USTN-UBC 12/12/03 08/15/06	912828BF6	1365 445	1 100	2.3750 2.3180	5,000,000.00 5,007,226.56	4,928,125.00 98.56250000000	15,166.44 SUNGARD	-79,101.56
A 33734	USTN-UBS 12/15/03 08/15/06	912828BF6	1365 441	1 100	2.3750 2.2110	5,000,000.00 5,021,093.75	4,928,125.00 98.56250000000	15,166.44 SUNGARD	-92,968.75
A 33738	USTN-BOCM 12/16/03 08/15/06	912828BF6	1365 42	1 100	2.3750 2.2140	5,000,000.00 5,020,703.13	4,928,125.00 98.56250000000	15,166.44 SUNGARD	-92,578.13
A 33735	USTN-GILFD 12/15/03 11/15/06	912828BP4	1365 186	1 100	2.6250 2.3520	10,000,000.00 10,076,562.50	9,837,500.00 98.37500000000	99,150.82 SUNGARD	-239,062.50
A 33748	USTN-CSFB 12/18/03 11/15/06	912828BP4	1365 180	1 100	2.6250 2.3370	5,000,000.00 5,040,234.38	4,918,750.00 98.37500000000	49,575.41 SUNGARD	-121,484.38
A 33747	USTN-MISCH 12/18/03 11/15/07	912828AN0	1365 320	1 100	3.0000 2.7450	5,000,000.00 5,046,875.00	4,882,812.50 97.65625000000	56,657.61 SUNGARD	-164,062.50
A 33750	USTN-BOCM 12/19/03 11/15/07	912828AN0	1365 42	1 100	3.0000 2.7480	5,089,000.00 5,136,113.01	4,969,726.56 97.65625000000	57,666.11 SUNGARD	-166,386.45
SUBTOTAL (Inv Type) 12 TREASURY NOTES			7.97%(M)		2.7572 2.7667	79,936,000.00 79,871,956.65	79,069,033.44 98.91542400000	694,276.15	288,875.75 -1,091,798.96
A 34043	FHLB-GILFD 10/26/04 10/18/05	3133X92X7	1365 186	1 100	2.2500 2.3500	5,060,000.00 5,055,132.28	5,056,837.50 99.93750000000	51,548.75 SUNGARD	1,705.22
A 33339	FHLB-WF 01/08/03 11/15/05	3133MTL89	1365 451	1 100	2.5000 2.3700	3,000,000.00 3,010,620.00	2,994,375.00 99.81250000000	28,333.33 SUNGARD	-16,245.00
A 33348	FHLB-WF 01/15/03 11/15/05	3133MTL89	1365 451	1 100	2.5000 2.4200	3,235,000.00 3,241,973.88	3,228,934.38 99.81250000000	30,552.78 SUNGARD	-13,039.50
A 33350	FHLB-UBC 01/17/03 11/15/05	3133MTL89	1365 445	1 100	2.5000 2.3700	3,930,000.00 3,943,794.30	3,922,631.25 99.81250000000	37,116.67 SUNGARD	-21,163.05
A 33396	FHLB-BOCM 02/25/03 11/15/05	3133MTL89	1365 42	1 100	2.5000 2.0970	5,235,000.00 5,290,438.65	5,225,184.38 99.81250000000	49,441.67 SUNGARD	-65,254.27
A 33834	FHLB-UBS 03/05/04 11/15/05	3133X2BY0	1365 441	1 100	2.1250 1.7080	3,000,000.00 3,020,790.00	2,993,437.50 99.78125000000	24,083.33 SUNGARD	-27,352.50
A 33844	FHLB-GILFD 03/16/04 11/15/05	3133X2BY0	1365 186	1 100	2.1250 1.5820	5,000,000.00 5,044,359.10	4,989,062.50 99.78125000000	40,138.89 SUNGARD	-55,296.60

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CITY OF SAN JOSE
TREASURY DIVISION
INVESTMENT INVENTORY WITH MARKET VALUE

PAGE: 2

(RPTMKT)

RUN: 10/19/05 14:55:40

INVESTMENTS OUTSTANDING AS OF 09/30/05
MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN YTM TR	RATE	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 33876	FHLB-UBC 04/20/04 11/15/05	3133X2BY0	1365 445	100	1	2.1250 1.9480	5,000,000.00 5,013,550.00	4,989,062.50 99.78125000000	40,138.89 SUNGARD	-24,487.50
A 34428	FHLB-CALL-UBC 07/20/05 11/25/05	3133X3VH3	1365 445	100	1	2.1500 3.6000	5,000,000.00 4,975,250.00	4,987,500.00 99.75000000000	10,750.00 SUNGARD	12,250.00
A 33397	FHLB-SSB 02/26/03 12/15/05	3133MUMU6	1365 400	100	1	2.5000 2.0700	5,000,000.00 5,058,150.00	4,984,375.00 99.68750000000	36,805.56 SUNGARD	-73,775.00
A 33871	FHLB-BOCM 04/15/04 12/15/05	3133X2UX1	1365 42	100	1	2.2500 2.0370	5,000,000.00 5,017,300.00	4,982,812.50 99.65625000000	33,125.00 SUNGARD	-34,487.50
A 33875	FHLB-GILFD 04/19/04 12/15/05	3133X2UX1	1365 186	100	1	2.2500 1.9660	6,680,000.00 6,710,666.07	4,984,375.00 99.65625000000	44,255.00 SUNGARD	-53,628.57
A 34164	FHLB-UBC 01/26/05 12/15/05	3133MUMU6	1365 445	100	1	2.5000 3.0300	5,000,000.00 4,976,900.00	4,984,375.00 99.68750000000	36,805.56 SUNGARD	7,475.00
A 34165	FHLB-CSFB 01/25/05 12/15/05	3133X2UX1	1365 180	100	1	2.2500 3.0490	5,000,000.00 4,965,150.00	4,982,812.50 99.65625000000	33,125.00 SUNGARD	17,662.50
A 34169	FHLB-GILFD 01/26/05 01/06/06	3133X5BJ6	1365 186	100	1	1.7000 3.1140	5,000,000.00 4,934,723.00	4,971,875.00 99.43750000000	41,319.44 SUNGARD	37,152.00
A 33845	FHLB-CITIG 03/16/04 02/13/06	3133X3DS9	1365 132	100	1	2.0000 1.6820	3,830,000.00 3,852,711.90	3,801,275.00 99.25000000000	10,213.33 SUNGARD	-51,436.90
A 32611	FHLB-FTB 05/16/01 02/15/06	3133MD6L2	1365 184	100	1	5.3750 5.5520	5,000,000.00 4,962,968.18	5,021,875.00 100.43750000000	34,340.28 SUNGARD	58,906.82
A 32680	FHLB-SSB 06/19/01 02/15/06	3133MD6L2	1365 400	100	1	5.3750 5.3800	5,000,000.00 4,998,550.00	5,021,875.00 100.43750000000	34,340.28 SUNGARD	23,325.00
A 33703	FHLB-WF 11/21/03 02/15/06	3133MW2M2	1365 451	100	1	2.3750 2.1600	5,000,000.00 5,023,250.00	4,970,312.50 99.40625000000	15,173.61 SUNGARD	-52,937.50
A 33872	FHLB-GILFD 04/15/04 02/15/06	3133MW2M2	1365 186	100	1	2.3750 2.1860	5,000,000.00 5,016,820.45	4,970,312.50 99.40625000000	15,173.61 SUNGARD	-46,507.95
A 33888	FHLB-GILFD 04/29/04 02/15/06	3133MW2M2	1365 186	100	1	2.3750 2.3730	5,580,000.00 5,580,100.35	5,546,868.75 99.40625000000	16,933.75 SUNGARD	-33,231.60
A 34168	FHLB-GILFD 01/25/05 02/24/06	3133X8AK8	1365 186	100	1	2.5000 3.1640	4,250,000.00 4,220,193.05	4,226,093.75 99.43750000000	10,920.14 SUNGARD	5,900.70
A 34166	FHLB-UBC 01/25/05 03/13/06	3133X8H70	1365 445	100	1	2.5000 3.1780	10,000,000.00 9,924,917.22	9,931,250.00 99.31250000000	12,500.00 SUNGARD	6,332.78
A 33633	FHLB-BOCM 09/16/03 03/15/06	3133MVHK2	1365 42	100	1	2.5000 2.1570	5,000,000.00 5,041,500.00	4,964,062.50 99.28125000000	5,555.56 SUNGARD	-77,437.50
A 33634	FHLB-UBC 09/16/03 03/15/06	3133MVHK2	1365 445	100	1	2.5000 2.1510	5,000,000.00 5,042,200.00	4,964,062.50 99.28125000000	5,555.56 SUNGARD	-78,137.50
A 33652	FHLB-BOCM 10/15/03 03/15/06	3133MVHK2	1365 42	100	1	2.5000 2.2700	2,855,000.00 2,870,329.07	2,834,479.69 99.28125000000	3,172.22 SUNGARD	-35,849.38
A 33832	FHLB-BOCM 03/23/04 03/23/06	3133X4M24	1365 42	100	1	2.0200 2.1080	3,000,000.00 2,994,843.75	2,970,000.00 99.00000000000	1,346.67 SUNGARD	-24,843.75
A 33864	FHLB-CALL-BOCM 04/27/04 04/27/06	3133X5XT0	1365 42	100	1	2.1000 2.3570	5,000,000.00 4,975,000.00	4,940,625.00 98.81250000000	44,916.67 SUNGARD	-34,375.00
A 32657	FHLB-SSB 06/11/01 05/15/06	3133MEU66	1365 400	100	1	5.3750 5.4800	5,000,000.00 4,977,150.00	5,031,250.00 100.62500000000	101,527.78 SUNGARD	54,100.00
A 33723	FHLB-MISCH 12/05/03 05/15/06	3133MYRT6	1365 320	100	1	2.1250 2.5730	5,000,000.00 4,947,200.00	4,934,375.00 98.68750000000	40,138.89 SUNGARD	-12,825.00
A 33873	FHLB-MISCH 04/15/04 05/15/06	3133X6DW3	1365 320	100	1	2.0500 2.2770	6,000,000.00 5,972,340.00	5,919,375.00 98.65625000000	46,466.67 SUNGARD	-52,965.00

CITY OF SAN JOSE
TREASURY DIVISION
INVESTMENT INVENTORY WITH MARKET VALUE

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INVESTMENTS OUTSTANDING AS OF 09/30/05
MAJOR SORT KEY IS FUND

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(RPTMKT)

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN YTM TR	RATE	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 34084	FHLB-FTB 11/30/04 05/23/06	3133X9J43	1365 184	100	1	2.8750 3.0890	3,310,000.00 3,299,772.10	3,281,037.50 99.12500000000	33,835.56 SUNGARD	-18,734.60
A 34206	FHLB-MISCH 02/25/05 05/23/06	3133X85P3	1365 320	100	1	3.0150 3.4800	5,000,000.00 4,972,050.00	4,960,937.50 99.21875000000	15,912.50 SUNGARD	-11,112.50
A 34421	FHLB-FTB 07/15/05 06/08/06	3133XC3V3	1365 184	100	1	3.6250 3.9090	5,000,000.00 5,006,078.47	4,978,125.00 99.56250000000	56,892.36 SUNGARD	-9,325.00
A 33704	FHLB-WF 11/21/03 06/09/06	31339X2X1	1365 451	100	1	2.2200 2.3650	2,375,000.00 2,366,521.25	2,342,343.75 98.62500000000	16,403.33 SUNGARD	-24,177.50
A 33837	FHLB-MISCH 03/10/04 06/15/06	31339XAZ7	1365 320	100	1	1.8750 1.7840	2,645,000.00 2,650,263.55	2,601,192.19 98.34375000000	14,602.60 SUNGARD	-49,071.36
A 34120	FHLB-GILFD 01/06/05 06/16/06	31339XCB8	1365 186	100	1	2.0600 3.2440	5,000,000.00 4,917,075.00	4,923,437.50 98.46875000000	30,041.67 SUNGARD	6,362.50
A 33861	FHLB-BOCM 04/02/04 06/30/06	3133X53L0	1365 42	100	1	2.0100 2.0650	5,000,000.00 4,994,050.00	4,917,187.50 98.34375000000	279.17 SUNGARD	-76,862.50
A 34062	FHLB-WF 11/16/04 08/11/06	3133X3GA5	1365 451	100	1	2.4300 3.0050	5,000,000.00 4,951,600.00	4,920,312.50 98.40625000000	16,875.00 SUNGARD	-31,287.50
A 33850	FHLB-UBC 03/22/04 08/15/06	3133X06K0	1365 445	100	1	2.3750 1.9140	920,000.00 929,890.00	904,762.50 98.34375000000	2,791.94 SUNGARD	-25,127.50
A 33862	FHLB-MISCH 04/01/04 08/15/06	3133X06K0	1365 320	100	1	2.3750 2.0290	2,250,000.00 2,267,916.03	2,212,734.38 98.34375000000	6,828.13 SUNGARD	-55,181.65
A 34122	FHLB-FTB 01/07/05 08/15/06	3133MQSS4	1365 184	100	1	3.5000 3.2950	5,000,000.00 5,015,750.00	4,964,062.50 99.28125000000	22,361.11 SUNGARD	-51,687.50
A 33795	FHLB-CALL-WF 02/17/04 08/17/06	3133X3NY5	1365 451	100	1	2.5000 2.5060	5,000,000.00 4,999,218.75	4,920,312.50 98.40625000000	15,277.78 SUNGARD	-78,906.25
A 34438	FHLB-WF 07/28/05 08/18/06	3133XCME0	1365 451	100	1	4.0000 4.0400	3,000,000.00 2,999,680.00	2,990,625.00 99.68750000000	22,000.00 SUNGARD	-8,055.00
A 34326	FHLB-CITIG 05/11/05 08/28/06	3133XAQL4	1365 132	100	1	3.3700 3.7110	5,000,000.00 4,978,400.00	4,956,250.00 99.12500000000	15,445.83 SUNGARD	-22,150.00
A 33836	FHLB-CALL-BOCM 03/15/04 09/15/06	3133X55A2	1365 42	100	1	2.0000 2.0910	5,000,000.00 4,989,000.00	4,889,062.50 97.78125000000	4,444.44 SUNGARD	-99,937.50
A 33898	FHLB-UBC 05/14/04 09/15/06	3133X14N4	1365 445	100	1	2.8750 3.1000	5,000,000.00 4,974,713.70	4,931,250.00 98.62500000000	6,388.89 SUNGARD	-43,463.70
A 34034	FHLB-WF 10/21/04 09/15/06	3133X14N4	1365 451	100	1	2.8750 2.6220	5,000,000.00 5,023,200.00	4,931,250.00 98.62500000000	6,388.89 SUNGARD	-91,950.00
A 34047	FHLB-MISCH 10/28/04 09/15/06	3133X14N4	1365 320	100	1	2.8750 2.6780	5,000,000.00 5,017,850.00	4,931,250.00 98.62500000000	6,388.89 SUNGARD	-86,600.00
A 34123	FHLB-MISCH 01/07/05 09/15/06	3133X9UG3	1365 320	100	1	3.1250 3.3110	5,000,000.00 4,984,900.00	4,943,750.00 98.87500000000	6,944.44 SUNGARD	-41,150.00
A 34135	FHLB-GILFD 01/10/05 09/15/06	3133X9UG3	1365 186	100	1	3.1250 3.3300	6,100,000.00 6,079,788.87	6,031,375.00 98.87500000000	8,472.22 SUNGARD	-48,413.87
A 34367	FHLB-GILFD 06/16/05 09/29/06	3133XBBQ7	1365 186	100	1	3.7500 3.8650	5,000,000.00 4,992,553.50	4,970,312.50 99.40625000000	1,041.67 SUNGARD	-22,241.00
A 34098	FHLB-GILFD 12/15/04 10/16/06	3133X8NZ1	1365 186	100	1	2.6250 3.0940	5,000,000.00 4,958,343.99	4,912,500.00 98.25000000000	60,156.25 SUNGARD	-45,843.99
A 34137	FHLB-CITIG 01/12/05 10/16/06	3133X8NZ1	1365 132	100	1	2.6250 3.3480	5,000,000.00 4,938,550.00	4,912,500.00 98.25000000000	60,156.25 SUNGARD	-26,050.00
A 34366	FHLB-JPM 06/16/05 10/23/06	3133XBKL8	1365 325	100	1	3.8750 3.8800	5,000,000.00 5,036,660.57	4,975,000.00 99.50000000000	93,645.84 SUNGARD	-24,525.15

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CITY OF SAN JOSE
TREASURY DIVISION
INVESTMENT INVENTORY WITH MARKET VALUE

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INVESTMENTS OUTSTANDING AS OF 09/30/05
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 33644	FHLB-BOCM 10/30/03 10/30/06	3133X1L96	1365 42	1 100	2.5650 2.5650		5,000,000.00 5,000,000.00	4,890,625.00 97.81250000000		53,793.75 SUNGARD	-109,375.00
A 33769	FHLB-GILFD 01/15/04 11/15/06	3133X2B46	1365 186	1 100	2.7500 2.3970		5,000,000.00 5,047,948.97	4,910,937.50 98.21875000000		51,944.44 SUNGARD	-137,011.47
A 33783	FHLB-CSFB 01/21/04 11/15/06	3133X2B46	1365 180	1 100	2.7500 2.3970		5,000,000.00 5,047,650.00	4,910,937.50 98.21875000000		51,944.44 SUNGARD	-136,712.50
A 33899	FHLB-UBC 05/14/04 11/15/06	3133X2B46	1365 445	1 100	2.7500 3.2550		5,000,000.00 4,939,776.15	4,910,937.50 98.21875000000		51,944.44 SUNGARD	-28,838.65
A 34099	FHLB-CSFB 12/15/04 11/15/06	3133X9R69	1365 180	1 100	3.1250 3.1840		3,060,000.00 3,056,634.00	3,016,968.75 98.59375000000		36,125.00 SUNGARD	-39,665.25
A 34345	FHLB-ZFNB 05/27/05 11/15/06	3133MJUR9	1365 500	1 100	4.1250 3.8180		5,000,000.00 5,028,508.40	4,985,937.50 99.71875000000		77,916.67 SUNGARD	-35,695.90
A 34194	FHLB-UBS 02/18/05 11/16/06	3133MTRJ9	1365 441	1 100	3.0000 3.5450		5,000,000.00 4,954,200.00	4,925,000.00 98.50000000000		56,666.67 SUNGARD	-29,200.00
A 34328	FHLB-CITIG 05/12/05 11/28/06	3133MJNC0	1365 132	1 100	4.5000 3.8430		5,000,000.00 5,048,700.00	5,000,000.00 100.00000000000		76,875.00 SUNGARD	-48,700.00
A 34370	FHLB-GILFD 06/17/05 11/30/06	3133XBVC6	1365 186	1 100	3.7500 3.8570		5,000,000.00 5,008,455.33	4,956,250.00 99.12500000000		70,312.50 SUNGARD	-36,059.50
A 33768	FHLB-WF 01/15/04 12/22/06	31339XQY3	1365 451	1 100	2.3100 2.4300		5,000,000.00 4,983,030.00	4,878,125.00 97.56250000000		2,566.67 SUNGARD	-104,905.00
A 33774	FHLB-FTB 01/15/04 12/22/06	31339XQY3	1365 184	1 100	2.3100 2.4330		5,000,000.00 4,982,623.85	4,878,125.00 97.56250000000		2,566.67 SUNGARD	-104,498.85
A 33539	FHLB-BOCM 07/09/03 01/09/07	31339XYP3	1365 42	1 100	2.0000 2.0000		5,000,000.00 5,000,000.00	4,854,687.50 97.09375000000		22,777.78 SUNGARD	-145,312.50
A 33770	FHLB-FTB 01/16/04 01/09/07	31339XYP3	1365 184	1 100	2.0000 2.4930		5,000,000.00 4,929,600.00	4,854,687.50 97.09375000000		22,777.78 SUNGARD	-74,912.50
A 34275	FHLB-FTB 04/19/05 01/16/07	31339Y3H3	1365 184	1 100	2.1250 3.7410		4,000,000.00 3,891,880.00	3,888,750.00 97.21875000000		17,708.33 SUNGARD	-3,130.00
A 33775	FHLB-FTB 01/16/04 02/06/07	31339YZ47	1365 184	1 100	2.6500 2.4940		5,000,000.00 5,022,750.00	4,887,500.00 97.75000000000		20,243.06 SUNGARD	-135,250.00
A 33824	FHLB-WF 02/20/04 02/15/07	3133MW2K6	1365 451	1 100	2.8750 2.4770		2,550,000.00 2,579,019.00	2,497,406.25 97.93750000000		9,367.71 SUNGARD	-81,612.75
A 34233	FHLB-GILFD 03/24/05 02/15/07	3133XAN60	1365 186	1 100	3.3750 4.0760		4,420,000.00 4,363,930.97	4,360,606.25 98.65625000000		19,061.25 SUNGARD	-3,324.72
A 34251	FHLB-UBC 04/06/05 02/15/07	3133MLRJ6	1365 445	1 100	4.8750 3.9590		5,340,000.00 5,426,561.40	5,373,375.00 100.62500000000		33,263.75 SUNGARD	-53,186.40
A 34263	FHLB-GILFD 04/13/05 02/15/07	3133XAN60	1365 186	1 100	3.3750 3.9380		2,000,000.00 1,980,129.40	1,973,125.00 98.65625000000		8,625.00 SUNGARD	-7,004.40
A 34323	FHLB-UBC 05/10/05 02/15/07	3133XAN60	1365 445	1 100	3.3750 3.9100		3,000,000.00 2,972,730.00	2,959,687.50 98.65625000000		12,937.50 SUNGARD	-13,042.50
A 33827	FHLB-BOCM 02/27/04 02/28/07	3133X42R1	1365 42	1 100	2.8350 2.7200		5,540,000.00 5,558,226.60	5,424,006.25 97.90625000000		14,397.08 SUNGARD	-134,220.35
A 33838	FHLB-GILFD 03/11/04 03/16/07	31339XCA0	1365 186	1 100	2.4000 2.1710		1,390,000.00 1,399,235.52	1,351,340.63 97.21875000000		1,390.00 SUNGARD	-47,894.89
A 34050	FHLB-GILFD 11/03/04 03/23/07	3133X5L30	1365 186	1 100	2.4500 2.9500		5,385,000.00 5,323,251.81	5,238,595.31 97.28125000000		2,565.35 SUNGARD	-84,656.50
A 34272	FHLB-MISCH 04/19/05 03/23/07	3133X5L30	1365 320	1 100	2.4500 3.7700		5,000,000.00 4,878,300.00	4,864,062.50 97.28125000000		2,381.94 SUNGARD	-14,237.50

CITY OF SAN JOSE
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INVESTMENT INVENTORY WITH MARKET VALUE

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INVESTMENTS OUTSTANDING AS OF 09/30/05
MAJOR SORT KEY IS FUND

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(RPTMKT)

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN YTM TR	RATE	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 34278	FHLB-MISCH 04/20/05 03/23/07	3133X5L30	1365 320	100	2.4500 3.8210	5,000,000.00 4,873,850.00	4,864,062.50 97.28125000000	2,381.94 SUNGARD	-9,787.50	
A 34305	FHLB-GILFD 05/02/05 04/16/07	31339Y3A8	1365 186	100	2.2150 3.9180	3,925,000.00 3,800,333.76	3,799,890.63 96.81250000000	18,112.24 SUNGARD	-443.13	
A 34324	FHLB-MISCH 05/10/05 04/16/07	3133MYD61	1365 320	100	2.7800 3.9350	5,000,000.00 4,902,685.03	4,881,250.00 97.62500000000	63,708.34 SUNGARD	-12,168.36	
A 34247	FHLB-MISCH 04/04/05 04/23/07	31339YJS2	1365 320	100	2.4200 3.9950	2,000,000.00 1,938,480.00	1,941,250.00 97.06250000000	21,242.22 SUNGARD	2,770.00	
A 33788	FHLB-MISCH 01/22/04 05/15/07	3133MYRR0	1365 320	100	2.6250 2.6580	5,000,000.00 4,994,650.00	4,864,062.50 97.28125000000	49,583.33 SUNGARD	-130,587.50	
A 33896	FHLB-UBC 05/13/04 05/15/07	3133X6ZJ8	1365 445	100	3.1250 3.5270	5,000,000.00 4,943,070.30	4,901,562.50 98.03125000000	59,027.78 SUNGARD	-41,507.80	
A 34124	FHLB-WF 01/07/05 05/15/07	3133X7C51	1365 451	100	3.5000 3.4810	3,790,000.00 3,791,497.05	3,736,703.13 98.59375000000	50,112.22 SUNGARD	-54,793.92	
A 34248	FHLB-WF 04/04/05 05/15/07	3133MNPQ8	1365 451	100	4.8750 3.9950	2,080,000.00 2,116,664.16	2,094,950.00 100.71875000000	38,306.67 SUNGARD	-21,714.16	
A 34304	FHLB-JPM 05/02/05 05/15/07	3133X7C51	1365 325	100	3.5000 3.9080	5,000,000.00 4,960,400.00	4,929,687.50 98.59375000000	66,111.11 SUNGARD	-30,712.50	
A 34350	FHLB-GILFD 06/02/05 06/08/07	3133XBSU0	1365 186	100	3.8750 3.7370	5,000,000.00 5,028,037.94	4,957,812.50 99.15625000000	79,114.58 SUNGARD	-55,156.00	
A 34382	FHLB-ZFNB 06/23/05 06/08/07	3133XBSU0	1365 500	100	3.8750 3.8420	10,000,000.00 10,058,143.06	9,915,625.00 99.15625000000	158,229.17 SUNGARD	-89,775.00	
A 33840	FHLB-MISCH 03/12/04 06/19/07	31339XKZ6	1365 320	100	2.4000 2.2650	2,500,000.00 2,510,536.14	2,418,750.00 96.75000000000	17,000.00 SUNGARD	-91,786.14	
A 33778	FHLB-MISCH 01/20/04 08/06/07	3133MYFS1	1365 320	100	2.9700 2.7660	5,000,000.00 5,034,150.00	4,875,000.00 97.50000000000	22,687.50 SUNGARD	-159,150.00	
A 33651	FHLB-WF 10/15/03 08/15/07	3133MQUV4	1365 451	100	3.7500 3.1500	5,000,000.00 5,107,300.00	4,943,750.00 98.87500000000	23,958.33 SUNGARD	-163,550.00	
A 33670	FHLB-WF 11/04/03 08/15/07	3133X0E88	1365 451	100	3.1250 3.2500	5,000,000.00 4,977,700.00	4,887,500.00 97.75000000000	19,965.28 SUNGARD	-90,200.00	
A 33694	FHLB-BOCM 11/20/03 08/15/07	3133X0E88	1365 42	100	3.1250 3.0620	5,850,000.00 5,862,694.50	5,718,375.00 97.75000000000	23,359.38 SUNGARD	-144,319.50	
A 33700	FHLB-WF 11/21/03 08/15/07	3133X0E88	1365 451	100	3.1250 3.1100	5,000,000.00 5,002,450.00	4,887,500.00 97.75000000000	19,965.28 SUNGARD	-114,950.00	
A 33776	FHLB-WF 01/16/04 08/15/07	3133X0E88	1365 451	100	3.1250 2.7510	1,500,000.00 1,518,975.00	1,466,250.00 97.75000000000	5,989.58 SUNGARD	-52,725.00	
A 33696	FHLB-WF 12/17/03 09/17/07	3133X2KP9	1365 451	100	3.2500 3.2510	5,000,000.00 5,000,000.00	4,876,562.50 97.53125000000	46,944.44 SUNGARD	-123,437.50	
A 33695	FHLB-CITIG 11/20/03 11/15/07	3133MTQB7	1365 132	100	3.5000 3.1600	5,000,000.00 5,063,200.00	4,907,812.50 98.15625000000	66,111.11 SUNGARD	-155,387.50	
A 34153	FHLB-JPM 01/21/05 11/15/07	3133MTQB7	1365 325	100	3.5000 3.5620	10,000,000.00 9,983,164.79	9,815,625.00 98.15625000000	132,222.22 SUNGARD	-167,539.79	
A 33819	FHLB-CALL-WF 03/18/04 12/18/07	3133X4EJ6	1365 451	100	3.3000 3.3000	5,000,000.00 5,000,000.00	4,882,812.50 97.65625000000	5,958.33 SUNGARD	-117,187.50	
A 33841	FHLB-WF 03/29/04 12/28/07	3133X5BH0	1365 451	100	2.7500 2.7500	2,000,000.00 2,000,000.00	1,930,000.00 96.50000000000	14,208.33 SUNGARD	-70,000.00	
A 33854	FHLB-CALL-WF 03/29/04 12/28/07	3133X5M21	1365 451	100	3.0000 3.0010	5,000,000.00 5,000,000.00	4,850,000.00 97.00000000000	1,250.00 SUNGARD	-150,000.00	

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INVESTMENTS OUTSTANDING AS OF 09/30/05
MAJOR SORT KEY IS FUND

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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 34127	FHLB-CALL-JPM 01/14/05 01/14/08	3133XACC9	1365 325	1 100	4.0000 4.0000		5,000,000.00 5,000,000.00	4,946,875.00 98.93750000000		42,777.78 SUNGARD		-53,125.00
A 34180	FHLB-CALL-JPM 02/02/05 01/28/08	3133XAGT8	1365 325	1 100	4.0000 4.0170		5,000,000.00 4,997,550.00	4,948,437.50 98.96875000000		35,000.00 SUNGARD		-49,112.50
A 33789	FHLB-GILFD 01/22/04 05/15/08	31339X5V2	1365 186	1 100	2.6250 3.1090		5,000,000.00 4,902,886.35	4,778,125.00 95.56250000000		49,583.33 SUNGARD		-124,761.35
A 33790	FHLB-WF 01/22/04 05/15/08	31339X5V2	1365 451	1 100	2.6250 3.1150		1,000,000.00 980,339.00	955,625.00 95.56250000000		9,916.67 SUNGARD		-24,714.00
A 33549	FHLB-CALL-WF 07/22/03 07/22/08	31339YD33	1365 451	1 100	3.1000 3.1000		15,000,000.00 15,000,000.00	14,470,312.50 96.46875000000		89,125.00 SUNGARD		-529,687.50
A 33564	FHLB-CALL-WF 07/23/03 07/23/08	31339YFF4	1365 451	1 100	3.2000 3.2000		10,000,000.00 10,000,000.00	9,671,875.00 96.71875000000		60,444.44 SUNGARD		-328,125.00
A 33894	FHLB-GILFD 05/10/04 08/15/08	3133X0LJ6	1365 186	1 100	3.7500 4.1810		5,000,000.00 4,916,389.56	4,903,125.00 98.06250000000		23,958.33 SUNGARD		-13,264.56
A 33801	FHLB-CSFB 01/29/04 11/14/08	3133X2BZ7	1365 180	1 100	3.6250 3.5570		5,200,000.00 5,215,184.00	5,074,875.00 97.59375000000		71,211.11 SUNGARD		-140,309.00
A 33675	FHLB-CALL-FTB 11/28/03 11/28/08	3133X2E92	1365 184	1 100	4.1000 4.1000		5,000,000.00 5,000,000.00	4,946,875.00 98.93750000000		70,041.67 SUNGARD		-53,125.00
A 33717	FHLB-CALL-CITIG 12/16/03 12/16/08	3133X2R56	1365 132	1 100	4.0000 4.0000		5,000,000.00 5,000,000.00	4,931,250.00 98.62500000000		58,333.33 SUNGARD		-68,750.00
A 34207	FHLB-WF 02/25/05 02/13/09	3133XAN52	1365 451	1 100	3.8750 3.8750		5,000,000.00 4,975,390.28	4,907,812.50 98.15625000000		128,090.29 SUNGARD		-55,737.50
A 33796	FHLB-CALL-CITIG 02/27/04 02/27/09	3133X3S61	1365 132	1 100	4.0000 4.0000		5,000,000.00 5,000,000.00	4,914,062.50 98.28125000000		18,888.89 SUNGARD		-85,937.50
A 33987	FHLB-CALL-MISCH 09/10/04 02/27/09	3133MYNV5	1365 320	1 100	4.0000 4.0540		5,000,000.00 4,989,050.00	4,915,625.00 98.31250000000		68,888.89 SUNGARD		-73,425.00
A 33865	FHLB-CALL-WF 04/30/04 04/30/09	3133X65L6	1365 451	1 100	4.1250 4.1250		3,005,000.00 3,005,000.00	2,960,864.06 98.53125000000		51,992.76 SUNGARD		-44,135.94
A 33866	FHLB-CALL-WF 04/30/04 04/30/09	3133X6AW6	1365 451	1 100	4.1500 4.1500		2,000,000.00 2,000,000.00	1,971,875.00 98.59375000000		34,813.89 SUNGARD		-28,125.00
SUBTOTAL (Inv Type) 22 FEDERAL HOME LOAN BANKS 55.39%(M)					2.9959 3.1295		557,790,000.00 556,875,609.35	549,736,056.28 98.55609800000		3,998,158.19		233,942.52 -7,204,791.42
A 33637	FNMA-UBC 09/16/03 03/17/06	3136F3CR5	1365 445	1 100	2.4100 2.1380		5,000,000.00 5,032,970.10	4,960,937.50 99.21875000000		4,686.11 SUNGARD		-72,032.60
A 33870	FNMA-BOCM 04/15/04 04/15/06	31359MQZ9	1365 42	1 100	2.1250 2.2310		5,000,000.00 4,989,700.00	4,943,750.00 98.87500000000		48,993.06 SUNGARD		-45,950.00
A 33663	FNMA-CALL-WF 10/28/03 10/24/06	3136F4PP3	1365 451	1 100	2.7500 2.7500		5,000,000.00 5,000,000.00	4,915,625.00 98.31250000000		59,965.28 SUNGARD		-84,375.00
A 33859	FNMA-MISCH 03/30/04 11/28/06	3136F3UD6	1365 320	1 100	2.5000 2.1030		2,965,000.00 2,995,266.68	2,902,920.31 97.90625000000		25,326.04 SUNGARD		-92,346.37
A 33847	FNMA-GILFD 03/18/04 12/12/06	3136F3VL7	1365 186	1 100	2.2500 2.0880		5,000,000.00 5,021,405.20	4,878,125.00 97.56250000000		34,062.50 SUNGARD		-143,280.20
A 33711	FNMA-CALL-CITIG 12/15/03 12/15/06	3136F4A79	1365 132	1 100	3.0700 3.0700		5,000,000.00 5,000,000.00	4,904,687.50 98.09375000000		45,197.22 SUNGARD		-95,312.50

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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 33715	FNMA-CALL-UBC 12/15/03 12/15/06	3136F4A79	1365 445	1 100	3.0700 3.0700		5,000,000.00 5,000,000.00	4,904,687.50 98.09375000000	45,197.22 SUNGARD	-95,312.50
A 33772	FNMA-UBS 01/16/04 12/19/06	3136F3WB8	1365 441	1 100	2.4500 2.4560		5,000,000.00 4,999,100.00	4,887,500.00 97.75000000000	34,708.33 SUNGARD	-111,600.00
A 33767	FNMA-GILFD 01/15/04 12/26/06	3136F3YX8	1365 186	1 100	2.1000 2.4240		5,000,000.00 4,954,150.00	4,864,062.50 97.28125000000	27,708.33 SUNGARD	-90,087.50
A 33849	FNMA-UBC 03/22/04 12/29/06	3136F3G91	1365 445	1 100	2.1250 2.1090		650,000.00 650,266.50	632,531.25 97.31250000000	3,529.86 SUNGARD	-17,735.25
A 33677	FNMA-UBC 11/10/03 01/24/07	3136F2G44	1365 445	1 100	3.2000 3.1990		5,000,000.00 5,000,000.00	4,925,000.00 98.50000000000	29,777.78 SUNGARD	-75,000.00
A 34002	FNMA-CALL-GILFD 09/28/04 09/07/07	3136F6BF5	1365 186	1 100	3.3750 3.3970		5,000,000.00 4,996,875.00	4,879,687.50 97.59375000000	11,250.00 SUNGARD	-117,187.50
A 33785	FNMA-UBS 01/22/04 01/02/08	3136F3J56	1365 441	1 100	2.6200 3.0000		5,000,000.00 4,929,750.00	4,807,812.50 96.15625000000	32,386.11 SUNGARD	-121,937.50
A 33665	FNMA-WF 10/29/03 03/17/08	3136F3CT1	1365 451	1 100	3.2500 3.3860		5,500,000.00 5,469,640.00	5,347,031.25 97.21875000000	6,951.39 SUNGARD	-122,608.75
A 33786	FNMA-GILFD 01/22/04 03/17/08	3136F3CT1	1365 186	1 100	3.2500 3.0820		5,000,000.00 5,032,377.11	4,860,937.50 97.21875000000	6,319.44 SUNGARD	-171,439.61
A 33545	FNMA-UBC 06/30/03 06/30/08	3136F3C87	1365 445	1 100	2.7500 2.7500		15,000,000.00 15,000,000.00	14,339,062.50 95.59375000000	104,270.83 SUNGARD	-660,937.50
A 33797	FNMA-BOCM 01/29/04 08/15/08	31359MSQ7	1365 42	1 100	3.2500 3.1590		5,000,000.00 5,019,150.00	4,840,625.00 96.81250000000	20,763.89 SUNGARD	-178,525.00
A 33798	FNMA-MISCH 01/29/04 12/15/08	31359MTR4	1365 320	1 100	3.3750 3.2920		5,000,000.00 5,018,400.00	4,840,625.00 96.81250000000	49,687.50 SUNGARD	-177,775.00
A 33800	FNMA-CITIG 01/29/04 12/15/08	31359MTR4	1365 132	1 100	3.3750 3.5730		5,000,000.00 4,955,900.00	4,840,625.00 96.81250000000	49,687.50 SUNGARD	-115,275.00
A 33877	FNMA-WF 04/29/04 04/29/09	3136F5UT6	1365 451	1 100	4.0000 4.0000		5,000,000.00 5,000,000.00	4,912,500.00 98.25000000000	84,444.44 SUNGARD	-87,500.00
A 33983	FNMA-CALL-GILFD 09/30/04 09/30/09	3136F6DQ9	1365 186	1 100	4.5000 4.5040		4,795,000.00 4,794,250.78	4,751,545.31 99.09375000000	599.38 SUNGARD	-42,705.47
SUBTOTAL (Inv Type) 23 FEDERAL NAT MORTGAGE AS 10.69%(M)					2.9645		108,910,000.00	106,140,278.12	725,512.21	.00
					2.9717		108,859,201.37	97.45687100000		-2,718,923.25
A 32684	FFCB-UBC 06/20/01 12/28/05	31331RS97	1365 445	1 100	5.2500 5.2700		5,000,000.00 4,995,949.70	5,014,062.50 100.28125000000	67,812.50 SUNGARD	18,112.80
A 33880	FFCB-MISCH 04/20/04 04/05/06	31331TY11	1365 320	1 100	1.7000 2.2570		5,000,000.00 4,946,922.25	4,935,937.50 98.71875000000	41,555.56 SUNGARD	-10,984.75
A 33881	FFCB-GILFD 04/20/04 04/19/06	31331TC33	1365 186	1 100	2.0000 2.2420		6,635,000.00 6,603,807.17	6,554,135.94 98.78125000000	59,715.00 SUNGARD	-49,671.23
A 32683	FFCB-CSFB 06/20/01 06/15/06	31331LKB3	1365 180	1 100	5.5000 5.4010		5,000,000.00 5,021,270.00	5,040,625.00 100.81250000000	80,972.22 SUNGARD	19,355.00
A 34138	FFCB-UBC 01/12/05 10/02/06	31331TGN5	1365 445	1 100	2.3750 3.2940		5,000,000.00 4,923,556.15	4,903,125.00 98.06250000000	59,045.14 SUNGARD	-20,431.15
A 34035	FFCB-GILFD 10/21/04 10/20/06	31331SDE0	1365 186	1 100	2.6250 2.7010		5,000,000.00 4,992,657.34	4,910,937.50 98.21875000000	58,697.92 SUNGARD	-81,719.84

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INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 33730	FFCB-MISCH 12/11/03 12/11/06	31331TML2	1365	1	2.9000	5,000,000.00	4,909,375.00	44,305.56	
			320	100	2.7690	5,018,700.00	98.18750000000	SUNGARD	-109,325.00
A 33782	FFCB-WF 01/21/04 12/18/06	31331TNG2	1365	1	2.7500	4,315,000.00	4,230,048.44	33,950.66	
			451	100	2.4200	4,354,698.00	98.03125000000	SUNGARD	-124,649.56
A 34151	FFCB-GILFD 01/21/05 01/05/07	31331SLD3	1365	1	3.3750	5,000,000.00	4,939,062.50	40,312.50	
			186	100	3.3480	5,002,525.00	98.78125000000	SUNGARD	-63,462.50
A 33851	FFCB-UBC 03/23/04 01/16/07	31331QZ75	1365	1	2.2500	1,550,000.00	1,508,828.13	7,265.63	
			445	100	2.0500	1,558,416.50	97.34375000000	SUNGARD	-49,588.37
A 34277	FFCB-MISCH 04/20/05 03/28/07	31331SUS0	1365	1	4.0000	5,000,000.00	4,971,875.00	1,666.67	
			320	100	3.7990	5,018,750.00	99.43750000000	SUNGARD	-46,875.00
A 34322	FFCB-GILFD 05/10/05 03/28/07	31331SUS0	1365	1	4.0000	5,000,000.00	4,971,875.00	1,666.67	
			186	100	3.8870	5,010,164.50	99.43750000000	SUNGARD	-38,289.50
A 34279	FFCB-GILFD 04/20/05 04/13/07	31331SUC5	1365	1	3.9000	5,000,000.00	4,964,062.50	91,000.00	
			186	100	3.8240	5,010,939.17	99.28125000000	SUNGARD	-43,085.00
A 34281	FFCB-WF 04/26/05 04/26/07	31331SVK6	1365	1	3.7500	5,000,000.00	4,951,562.50	80,729.17	
			451	100	3.8600	4,989,500.00	99.03125000000	SUNGARD	-37,937.50
A 34157	FFCB-WF 01/21/05 09/04/07	31331TVJ7	1365	1	2.7000	2,500,000.00	2,422,656.25	5,062.50	
			451	100	3.4670	2,452,325.00	96.90625000000	SUNGARD	-29,668.75
A 33853	FFCB-CSFB 03/26/04 09/17/07	31331TYF2	1365	1	2.6250	5,000,000.00	4,840,625.00	5,104.17	
			180	100	2.3680	5,042,550.00	96.81250000000	SUNGARD	-201,925.00
A 33773	FFCB-WF 02/09/04 11/09/07	31331TQP9	1365	1	3.0000	5,000,000.00	4,860,937.50	21,666.67	
			451	100	3.0000	5,000,000.00	97.21875000000	SUNGARD	-139,062.50
A 33787	FFCB-MISCH 01/22/04 12/18/07	31331TNT4	1365	1	3.1000	5,000,000.00	4,864,062.50	44,347.22	
			320	100	2.9530	5,026,800.00	97.28125000000	SUNGARD	-162,737.50
A 33856	FFCB-CALL-GILFD 03/29/04 03/17/08	31331TWHO	1365	1	3.2400	3,000,000.00	2,880,000.00	3,780.00	
			186	100	3.2480	2,999,062.50	96.00000000000	SUNGARD	-119,062.50
A 34126	FFCB-CALL-WF 01/10/05 11/30/09	31331SHJ5	1365	1	4.1500	2,150,000.00	2,113,718.75	29,989.51	
			451	100	4.2130	2,143,953.13	98.31250000000	SUNGARD	-30,234.38
SUBTOTAL (Inv Type) 27 FEDERAL FARM CREDIT BAN 8.95%(M)					3.2693	90,150,000.00	88,787,512.51	778,645.27	37,467.80
					3.3239	90,112,546.41	98.48864400000		-1,358,710.03
A 32666	FHLMC-FTB 06/12/01 02/14/06	3134A0VB5	1365	1	5.9000	9,275,000.00	9,338,765.63	71,443.26	
			184	100	5.4250	9,453,865.03	100.68750000000	SUNGARD	-115,099.40
A 33503	FHLMC-WF 06/04/03 12/04/06	3128X1GF8	1365	1	2.2500	10,000,000.00	9,762,500.00	73,125.00	
			451	100	2.2500	10,000,000.00	97.62500000000	SUNGARD	-237,500.00
A 33517	FHLMC-UBC 06/11/03 06/11/07	3128X1JN8	1365	1	2.4000	5,000,000.00	4,843,750.00	36,666.67	
			445	100	2.4000	5,000,000.00	96.87500000000	SUNGARD	-156,250.00
A 33508	FHLMC-CALL-WF 05/30/03 05/30/08	3128X1HM2	1365	1	2.6500	5,000,000.00	4,782,812.50	44,534.72	
			451	100	2.6500	5,000,000.00	95.65625000000	SUNGARD	-217,187.50
SUBTOTAL (Inv Type) 30 FED HOME LOAN MORTGAGE 2.89%(M)					3.5149	29,275,000.00	28,727,828.13	225,769.65	.00
					3.3625	29,453,865.03	98.13092400000		-726,036.90
A 34202	FFCB-DISC-WF 02/23/05 10/26/05	313313NL8	1365	1	3.0000	2,000,000.00	1,994,888.89	.00	35,722.22
			451	100	3.0930	1,959,166.67	99.74444444444	SUNGARD	

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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 34077	FFCB-DISC-BA 11/19/04 11/18/05	313313PK8	1365	1	2.6400		1,171,000.00	1,165,254.29		.00	25,512.18
			40	100	2.7310		1,139,742.11	99.509333333333		SUNGARD	
A 34083	FFCB-DISC-UBS 11/30/04 11/18/05	313313PK8	1365	1	2.7600		4,790,000.00	4,766,497.07		.00	106,130.44
			441	100	2.8560		4,660,366.63	99.509333333333		SUNGARD	
A 34203	FFCB-DISC-BA 02/23/05 02/15/06	313313TC2	1365	1	3.1600		1,081,000.00	1,064,956.16		.00	17,831.10
			40	100	3.2810		1,047,125.06	98.515833333333		SUNGARD	
A 34363	FFCB-DISC-UBS 06/14/05 03/01/06	313313TS7	1365	1	3.4600		2,480,000.00	2,438,807.20		.00	20,779.64
			441	100	3.5790		2,418,027.56	98.339000000000		SUNGARD	
A 34349	FFCB-DISC-CSFB 06/02/05 06/01/06	313313XN3	1365	1	3.4100		5,148,000.00	5,004,834.12		.00	34,331.44
			180	100	3.5490		4,970,502.68	97.219000000000		SUNGARD	
SUBTOTAL (Inv Type) 42 FFCB DISCOUNT NOTES				1.66%(M)	3.1105		16,670,000.00	16,435,237.73		.00	240,307.02
					3.2240		16,194,930.71	98.591708000000			
A 34440	FHLB-DISC-BA 08/04/05 10/03/05	313385MM5	1365	1	3.3600		3,409,000.00	3,409,000.00		.00	19,090.40
			40	100	3.4260		3,389,909.60	100.000000000000		SUNGARD	
A 34044	FHLB-DISC-FTB 10/26/04 10/12/05	313385MW3	1365	1	2.2400		1,715,000.00	1,713,392.19		.00	35,847.79
			184	100	2.3090		1,677,544.40	99.906250000000		SUNGARD	
A 34040	FHLB-DISC-UBC 10/22/04 10/13/05	313385MX1	1365	1	2.2400		3,073,000.00	3,070,119.06		.00	65,189.42
			445	100	2.3100		3,004,929.64	99.906250000000		SUNGARD	
A 34100	FHLB-DISC-BA 12/16/04 11/28/05	313385PV2	1365	1	2.7200		600,000.00	596,625.00		.00	12,355.67
			40	100	2.8130		584,269.33	99.437500000000		SUNGARD	
A 34374	FHLB-DISC-UBS 06/22/05 12/21/05	313385QU3	1365	1	3.4450		772,000.00	765,486.25		.00	6,931.70
			441	100	3.5550		758,554.55	99.156250000000		SUNGARD	
A 34152	FHLB-DISC-BA 01/21/05 01/04/06	313385RJ7	1365	1	2.9600		10,000,000.00	9,900,000.00		.00	186,133.33
			40	100	3.0670		9,713,866.67	99.000000000000		SUNGARD	
A 34144	FHLB-DISC-BA 01/19/05 01/10/06	313385RQ1	1365	1	2.9500		1,170,000.00	1,157,568.75		.00	21,700.25
			40	100	3.0580		1,135,868.50	98.937500000000		SUNGARD	
A 34175	FHLB-DISC-ZFNB 01/28/05 01/20/06	313385SA5	1365	1	2.9800		842,000.00	832,264.38		.00	15,146.88
			500	100	3.0900		817,117.50	98.843750000000		SUNGARD	
A 34181	FHLB-DISC-WF 02/08/05 01/27/06	313385SH0	1365	1	3.0400		108,000.00	106,650.00		.00	1,869.36
			451	100	3.1530		104,780.64	98.750000000000		SUNGARD	
A 34253	FHLB-DISC-BA 04/08/05 03/27/06	313385UU8	1365	1	3.4600		2,816,000.00	2,761,440.00		.00	40,979.06
			40	100	3.6000		2,720,460.94	98.062500000000		SUNGARD	
A 34252	FHLB-DISC-BA 04/07/05 03/31/06	313385UY0	1365	1	3.4400		1,149,000.00	1,126,379.06		.00	16,685.07
			40	100	3.5800		1,109,693.99	98.031250000000		SUNGARD	
A 34258	FHLB-DISC-BA 04/11/05 03/31/06	313385UY0	1365	1	3.4900		5,000,000.00	4,901,562.50		.00	73,154.17
			40	100	3.6320		4,828,408.33	98.031250000000		SUNGARD	
A 34306	FHLB-DISC-BA 05/02/05 04/26/06	313385VY9	1365	1	3.4000		2,663,000.00	2,602,250.31		.00	29,037.79
			40	100	3.5370		2,573,212.52	97.718750000000		SUNGARD	
A 34357	FHLB-DISC-FTB 06/08/05 06/02/06	313385XP6	1365	1	3.4300		816,000.00	793,305.00		.00	5,216.05
			184	100	3.5690		788,088.95	97.218750000000		SUNGARD	
A 34369	FHLB-DISC-CSFB 06/17/05 06/09/06	313385XW1	1365	1	3.5400		417,000.00	405,141.56		.00	2,780.34
			180	100	3.6870		402,361.22	97.156250000000		SUNGARD	
SUBTOTAL (Inv Type) 43 FHLB DISCOUNT NOTES				3.44%(M)	3.0913		34,550,000.00	34,141,184.06		.00	532,117.28
					3.2012		33,609,066.78	98.816741000000			

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CITY OF SAN JOSE
TREASURY DIVISION
INVESTMENT INVENTORY WITH MARKET VALUE

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(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 09/30/05
MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 34259	BA-BANKAMERICA-BA 04/11/05 10/03/05	06422RX36	1365 40	1 100	3.1900 3.2850	1,253,000.00 1,233,569.80	1,252,735.48 99.97888888889	.00 SUNGARD	19,165.68
A 34284	BA-BANKAMERICA-BA 04/22/05 10/17/05	06422RXH5	1365 40	1 100	3.1800 3.2760	1,255,812.00 1,236,066.45	1,253,691.07 99.831111111111	.00 SUNGARD	17,624.62
SUBTOTAL (Inv Type) 52 BA, DOMESTIC			.25%(M)		3.1850 3.2805	2,508,812.00 2,469,636.25	2,506,426.55 99.90491700000	.00	36,790.30
A 34505	REPO-BW 09/30/05 10/05/05		1365 50	1 100	3.7200 3.7720	50,000,000.00 50,000,000.00	49,979,888.89 99.95977777778	5,166.67 SUNGARD	-20,111.11
SUBTOTAL (Inv Type) 61 REPURCHASE AGREEMENTS			5.04%(M)		3.7200 3.7720	50,000,000.00 50,000,000.00	49,979,888.89 99.95977800000	5,166.67	.00 -20,111.11
A 33141	WFB MONEY MARKET FUND-01 07/02/02 10/01/05		1365 451	1 100	2.4198 2.4198	.00 .00	.00* .00000000000	.00 BOOK	0.00
SUBTOTAL (Inv Type) 97 WFB MONEY MARKET FUND					0.0000 .0000	.00 .00	.00 .00000000000	.00	.00
A 32936	STATE INVESTMT POOL-CTY 01/01/02 10/01/05		1235 415	1 000	3.1800 3.1800	19,912,000.00 19,912,000.00	19,912,000.00* 100.0000000000	-2.08 BOOK	0.00
A 33658	STATE INVESTMT POOL-RDA 10/01/03 10/01/05		1365 415	1 100	3.1800 3.1800	17,027,000.00 17,027,000.00	17,027,000.00* 100.0000000000	-1.78 BOOK	0.00
SUBTOTAL (Inv Type) 99 PASSBOOK & STATE POOL			3.72%(M)		3.1800 3.1800	36,939,000.00 36,939,000.00	36,939,000.00 100.0000000000	-3.86	.00
SUBTOTAL (Fund) 1 INVESTMENT FUNDS			91.80%(M)		3.0616 3.1460	1006728812.00 1004385812.55	992,462,445.71 98.58289900000	6,427,524.28	1,369,500.67 -13,120,371.67

* MARKET = BOOK LESS PURCHASE INTEREST

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CITY OF SAN JOSE
 TREASURY DIVISION
 INVESTMENT INVENTORY WITH MARKET VALUE

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INVESTMENTS OUTSTANDING AS OF 09/30/05
 MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS	
A 34472	UST-BILLS-CSFB 09/01/05 12/01/05	912795WC1	1365 180	8 100	3.3800 3.4560	88,400.00 87,644.72	87,930.38 99.46875000000	.00 SUNGARD	285.66	
SUBTOTAL (Inv Type) 11 TREASURY BILLS					100.00%(M)	3.3800 3.4560	88,400.00 87,644.72	87,930.38 99.46875000000	.00	285.66
SUBTOTAL (Fund) 8 EVERGREEN CREEK					.01%(M)	3.3800 3.4560	88,400.00 87,644.72	87,930.38 99.46875000000	.00	285.66

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CITY OF SAN JOSE
 TREASURY DIVISION
 INVESTMENT INVENTORY WITH MARKET VALUE

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INVESTMENTS OUTSTANDING AS OF 09/30/05
 MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS	
A 34473	UST-BILLS-CSFB 09/01/05 12/01/05	912795WC1	1365 180	33 100	3.3800 3.4560	17,600.00 17,449.63	17,506.50 99.46875000000	.00 SUNGARD	56.87	
SUBTOTAL (Inv Type) 11 TREASURY BILLS					100.00%(M)	3.3800 3.4560	17,600.00 17,449.63	17,506.50 99.46875000000	.00	56.87
SUBTOTAL (Fund) 33 Reassessment Revenue Bonds,					.00%(M)	3.3800 3.4560	17,600.00 17,449.63	17,506.50 99.46875000000	.00	56.87

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CITY OF SAN JOSE
 TREASURY DIVISION
 INVESTMENT INVENTORY WITH MARKET VALUE

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INVESTMENTS OUTSTANDING AS OF 09/30/05
 MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 34459	FHLB-DISC-CITIG 08/24/05 10/26/05	313385NL6	1365	34	3.5500	208,000.00	207,545.00	.00	837.20
			132	100	3.6220	206,707.80	99.78125000000	SUNGARD	
A 34494	FHLB-DISC-JPM 09/28/05 11/14/05	313385PF7	1365	34	3.6300	527,000.00	524,694.38	.00	191.92
			325	100	3.6980	524,502.46	99.56250000000	SUNGARD	
SUBTOTAL (Inv Type) 43 FHLB DISCOUNT NOTES			100.00%(M)		3.6074	735,000.00	732,239.38	.00	1,029.12
					3.6765	731,210.26	99.62440500000		
SUBTOTAL (Fund) 34 CSJ/CSC Jt Pwr			.07%(M)		3.6074	735,000.00	732,239.38	.00	1,029.12
					3.6765	731,210.26	99.62440500000		

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CITY OF SAN JOSE
 TREASURY DIVISION
 INVESTMENT INVENTORY WITH MARKET VALUE

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INVESTMENTS OUTSTANDING AS OF 09/30/05
 MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 34457	FHLB-DISC-CITIG 08/19/05 10/28/05	313385NN2	1365	40	3.4500	441,000.00	439,897.50	.00	1,855.87
A 34495	FHLB-DISC-JPM 09/28/05 11/14/05	313385PF7	1365	40	3.6300	101,000.00	100,558.13	.00	36.79
			325	100	3.6980	100,521.34	99.56250000000	SUNGARD	
SUBTOTAL (Inv Type) 43 FHLB DISCOUNT NOTES 100.00%(M)					3.4836	542,000.00	540,455.63	.00	1,892.66
					3.5548	538,562.97	99.71506000000		
SUBTOTAL (Fund) 40 '97 Community Facility Dist .05%(M)					3.4836	542,000.00	540,455.63	.00	1,892.66
					3.5548	538,562.97	99.71506000000		

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CITY OF SAN JOSE
 TREASURY DIVISION
 INVESTMENT INVENTORY WITH MARKET VALUE

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INVESTMENTS OUTSTANDING AS OF 09/30/05
 MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 33642	WFB MONEY MARKET FUND-47 09/25/03 10/01/05		1365 451	47 100	2.2200 2.2200	.00 .00	.00* .000000000000	.00 BOOK	0.00
SUBTOTAL (Inv Type) 97 WFB MONEY MARKET FUND					0.0000 .0000	.00 .00	.00 .000000000000	.00	.00
A 33682	STATE INVESTMT POOL-47A 11/13/03 10/30/05		1365 415	47 100	3.1800 3.1800	25,250,947.29 25,250,947.29	25,250,947.29* 100.0000000000	-1.14 BOOK	0.00
A 33683	STATE INVESTMT POOL-47B 11/13/03 10/30/05		1365 415	47 100	3.1300 3.1300	.00 .00	.00* .000000000000	.00 BOOK	0.00
SUBTOTAL (Inv Type) 99 PASSBOOK & STATE POOL 100.00%(M)					3.1800 3.1800	25,250,947.29 25,250,947.29	25,250,947.29 100.0000000000	-1.14	.00
SUBTOTAL (Fund) 47 RDA 2003 A & B REV BDS 2.34%(M)					3.1800 3.1800	25,250,947.29 25,250,947.29	25,250,947.29 100.0000000000	-1.14	.00

* MARKET = BOOK LESS PURCHASE INTEREST

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CITY OF SAN JOSE
 TREASURY DIVISION
 INVESTMENT INVENTORY WITH MARKET VALUE

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INVESTMENTS OUTSTANDING AS OF 09/30/05
 MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 34506	REPO-BW 09/30/05 10/05/05		1365 50	49 100	3.7200 3.7720	61,999,147.51 61,999,147.51	61,974,210.08 99.95977777778	6,406.58 SUNGARD	-24,937.43
SUBTOTAL (Inv Type) 61 REPURCHASE AGREEMENTS 100.00%(M)					3.7200 3.7720	61,999,147.51 61,999,147.51	61,974,210.08 99.95977800000	6,406.58	.00 -24,937.43
A 33752	WFB MONEY MARKET FUND-49 12/22/03 10/01/05		1365 451	49 100	2.2200 2.2200	.00 .00	.00* .00000000000	.00 BOOK	0.00
SUBTOTAL (Inv Type) 97 WFB MONEY MARKET FUND					0.0000 .0000	.00 .00	.00 .00000000000	.00	.00
SUBTOTAL (Fund) 49 RDA TABs SERIES 2003 5.73%(M)					3.7200 3.7720	61,999,147.51 61,999,147.51	61,974,210.08 99.95977800000	6,406.58	.00 -24,937.43
GRAND TOTAL					3.1023 3.1829	1095361906.80 1093010774.93	1081065734.97 98.69484500000	6,433,929.72	1,372,764.98 -13,145,309.10

* MARKET = BOOK LESS PURCHASE INTEREST

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
07/01/05 TO 09/30/05
SETTLEMENT DATE BASIS
FUND: 1 INVESTMENT FUNDS

* ACTIVE TRANSACTIONS *

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INV # USER	DESCRIPTION/POOL# MEMO	BANK CASH	BROK DATE	MATURITY /ENTRY	TRADE/ SETTLE	TXN TYP	COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
32611	FHLB-FTB	1365	02/15/06	08/15/05	INTR	5.375				-134,375.00	
snj101		08/15/05	08/16/05	08/15/05		5.552					134,375.00
32666	FHLMC-FTB	1365	02/14/06	08/14/05	INTR	5.900				-273,612.50	
snj101		08/14/05	08/16/05	08/14/05		5.425					273,612.50
32680	FHLB-SSB	1365	02/15/06	08/15/05	INTR	5.375				-134,375.00	
snj101		08/15/05	08/16/05	08/15/05		5.380					134,375.00
32936	STATE INVESTMT POOL-CT	1235	10/01/05	09/30/05	INTR	3.180				-155,453.89	
gabriel		09/30/05	10/17/05	09/30/05		3.180					155,453.89
33539	FHLB-BOCM	1365	01/09/07	07/09/05	INTR	2.000				-50,000.00	
snj101		07/09/05	07/12/05	07/09/05		2.000					50,000.00
33549	FHLB-CALL-WF	1365	07/22/08	07/22/05	INTR	3.100				-232,500.00	
snj101		07/22/05	07/25/05	07/22/05		3.100					232,500.00
33564	FHLB-CALL-WF	1365	07/23/08	07/23/05	INTR	3.200				-160,000.00	
snj101		07/23/05	07/26/05	07/23/05		3.200					160,000.00
33633	FHLB-BOCM	1365	03/15/06	09/15/05	INTR	2.500				-62,500.00	
snj101		09/15/05	09/16/05	09/15/05		2.157					62,500.00
33634	FHLB-UBC	1365	03/15/06	09/15/05	INTR	2.500				-62,500.00	
snj101		09/15/05	09/16/05	09/15/05		2.151					62,500.00
33637	FNMA-UBC	1365	03/17/06	09/17/05	INTR	2.410				-60,250.00	
snj101		09/17/05	09/20/05	09/17/05		2.138					60,250.00
33651	FHLB-WF	1365	08/15/07	08/15/05	INTR	3.750				-93,750.00	
snj101		08/15/05	08/16/05	08/15/05		3.150					93,750.00
33652	FHLB-BOCM	1365	03/15/06	09/15/05	INTR	2.500				-35,687.50	
snj101		09/15/05	09/16/05	09/15/05		2.270					35,687.50
33658	STATE INVESTMT POOL-RD	1365	10/01/05	09/30/05	INTR	3.180				-132,102.28	
gabriel		09/30/05	10/17/05	09/30/05		3.180					132,102.28
33665	FNMA-WF	1365	03/17/08	09/17/05	INTR	3.250				-89,375.00	
snj101		09/17/05	09/20/05	09/17/05		3.386					89,375.00
33670	FHLB-WF	1365	08/15/07	08/15/05	INTR	3.125				-78,125.00	
snj101		08/15/05	08/16/05	08/15/05		3.250					78,125.00
33677	FNMA-UBC	1365	01/24/07	07/24/05	INTR	3.200				-80,000.00	
snj101		07/24/05	07/26/05	07/24/05		3.199					80,000.00
33694	FHLB-BOCM	1365	08/15/07	08/15/05	INTR	3.125				-91,406.25	
snj101		08/15/05	08/16/05	08/15/05		3.062					91,406.25
33700	FHLB-WF	1365	08/15/07	08/15/05	INTR	3.125				-78,125.00	
snj101		08/15/05	08/16/05	08/15/05		3.110					78,125.00
33703	FHLB-WF	1365	02/15/06	08/15/05	INTR	2.375				-59,375.00	
snj101		08/15/05	08/16/05	08/15/05		2.160					59,375.00
33733	USTN-UBC	1365	08/15/06	08/15/05	INTR	2.375				-59,375.00	
snj101		08/15/05	08/16/05	08/15/05		2.318					59,375.00
33734	USTN-UBS	1365	08/15/06	08/15/05	INTR	2.375				-59,375.00	
snj101		08/15/05	08/16/05	08/15/05		2.211					59,375.00
33738	USTN-BOCM	1365	08/15/06	08/15/05	INTR	2.375				-59,375.00	
snj101		08/15/05	08/16/05	08/15/05		2.214					59,375.00

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
* ACTIVE TRANSACTIONS *
DETAIL TRANSACTION REPORT - FIXED INCOME
07/01/05 TO 09/30/05
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
33768	FHLB-WF	1365	12/22/06	09/23/05	INTR	2.310				-28,875.00	
snj101		09/23/05	09/26/05	09/23/05		2.430					28,875.00
33770	FHLB-FTB	1365	01/09/07	07/09/05	INTR	2.000				-50,000.00	
snj101		07/09/05	07/12/05	07/09/05		2.493					50,000.00
33773	FFCB-WF	1365	11/09/07	08/09/05	INTR	3.000				-75,000.00	
snj101		08/09/05	08/10/05	08/09/05		3.000					75,000.00
33774	FHLB-FTB	1365	12/22/06	09/23/05	INTR	2.310				-28,875.00	
snj101		09/23/05	09/26/05	09/23/05		2.433					28,875.00
33775	FHLB-FTB	1365	02/06/07	08/06/05	INTR	2.650				-66,250.00	
snj101		08/06/05	08/09/05	08/06/05		2.494					66,250.00
33776	FHLB-WF	1365	08/15/07	08/15/05	INTR	3.125				-23,437.50	
snj101		08/15/05	08/16/05	08/15/05		2.751					23,437.50
33778	FHLB-MISCH	1365	08/06/07	08/06/05	INTR	2.970				-74,250.00	
snj101		08/06/05	08/09/05	08/06/05		2.766					74,250.00
33785	FNMA-UBS	1365	01/02/08	07/02/05	INTR	2.620				-65,500.00	
snj101		07/02/05	07/06/05	07/02/05		3.000					65,500.00
33786	FNMA-GILFD	1365	03/17/08	09/17/05	INTR	3.250				-81,250.00	
snj101		09/17/05	09/20/05	09/17/05		3.082					81,250.00
33795	FHLB-CALL-WF	1365	08/17/06	08/17/05	INTR	2.500				-62,500.00	
snj101		08/17/05	08/18/05	08/17/05		2.506					62,500.00
33796	FHLB-CALL-CITIG	1365	02/27/09	08/27/05	INTR	4.000				-100,000.00	
snj101		08/27/05	08/30/05	08/27/05		4.000					100,000.00
33797	FNMA-BOCM	1365	08/15/08	08/15/05	INTR	3.250				-81,250.00	
snj101		08/15/05	08/16/05	08/15/05		3.159					81,250.00
33819	FHLB-CALL-WF	1365	12/18/07	09/18/05	INTR	3.300				-82,500.00	
snj101		09/18/05	09/20/05	09/18/05		3.300					82,500.00
33824	FHLB-WF	1365	02/15/07	08/15/05	INTR	2.875				-36,656.25	
snj101		08/15/05	08/16/05	08/15/05		2.477					36,656.25
33827	FHLB-BOCM	1365	02/28/07	08/28/05	INTR	2.835				-78,529.50	
snj101		08/28/05	08/30/05	08/28/05		2.720					78,529.50
33832	FHLB-BOCM	1365	03/23/06	09/23/05	INTR	2.020				-30,300.00	
snj101		09/23/05	09/26/05	09/23/05		2.108					30,300.00
33836	FHLB-CALL-BOCM	1365	09/15/06	09/15/05	INTR	2.000				-50,000.00	
snj101		09/15/05	09/16/05	09/15/05		2.091					50,000.00
33838	FHLB-GILFD	1365	03/16/07	09/16/05	INTR	2.400				-16,680.00	
snj101		09/16/05	09/19/05	09/16/05		2.171					16,680.00
33845	FHLB-CITIG	1365	02/13/06	08/13/05	INTR	2.000				-38,300.00	
snj101		08/13/05	08/16/05	08/13/05		1.682					38,300.00
33850	FHLB-UBC	1365	08/15/06	08/15/05	INTR	2.375				-10,925.00	
snj101		08/15/05	08/16/05	08/15/05		1.914					10,925.00
33851	FFCB-UBC	1365	01/16/07	07/16/05	INTR	2.250				-17,437.50	
snj101		07/16/05	07/19/05	07/16/05		2.050					17,437.50
33853	FFCB-CSFB	1365	09/17/07	09/17/05	INTR	2.625				-65,625.00	
snj101		09/17/05	09/20/05	09/17/05		2.368					65,625.00

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
07/01/05 TO 09/30/05
SETTLEMENT DATE BASIS
FUND: 1 INVESTMENT FUNDS

* ACTIVE TRANSACTIONS *

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INV # USER	DESCRIPTION/POOL# MEMO	BANK CASH	BROK DATE	MATURITY /ENTRY	TRADE/ SETTLE	TXN TYP	COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
33854 snj101	FHLB-CALL-WF	1365	09/28/05	12/28/07 09/29/05	09/28/05	INTR	3.000 3.001			-75,000.00	75,000.00
33856 snj101	FFCB-CALL-GILFD	1365	09/17/05	03/17/08 09/20/05	09/17/05	INTR	3.240 3.248			-48,600.00	48,600.00
33861 snj101	FHLB-BOCM	1365	09/30/05	06/30/06 10/03/05	09/30/05	INTR	2.010 2.065			-50,250.00	50,250.00
33862 snj101	FHLB-MISCH	1365	08/15/05	08/15/06 08/16/05	08/15/05	INTR	2.375 2.029			-26,718.75	26,718.75
33869 snj101	USTN-CSFB	1365	09/30/05	03/31/06 10/03/05	09/30/05	INTR	1.500 2.072			-36,112.50	36,112.50
33872 snj101	FHLB-GILFD	1365	08/15/05	02/15/06 08/16/05	08/15/05	INTR	2.375 2.186			-59,375.00	59,375.00
33888 snj101	FHLB-GILFD	1365	08/15/05	02/15/06 08/16/05	08/15/05	INTR	2.375 2.373			-66,262.50	66,262.50
33894 snj101	FHLB-GILFD	1365	08/15/05	08/15/08 08/16/05	08/15/05	INTR	3.750 4.181			-93,750.00	93,750.00
33898 snj101	FHLB-UBC	1365	09/15/05	09/15/06 09/16/05	09/15/05	INTR	2.875 3.100			-71,875.00	71,875.00
33983 snj101	FNMA-CALL-GILFD	1365	09/30/05	09/30/09 10/03/05	09/30/05	INTR	4.500 4.504			-107,887.50	107,887.50
34002 snj101	FNMA-CALL-GILFD	1365	09/07/05	09/07/07 09/08/05	09/07/05	INTR	3.375 3.397			-84,375.00	84,375.00
34034 snj101	FHLB-WF	1365	09/15/05	09/15/06 09/16/05	09/15/05	INTR	2.875 2.622			-71,875.00	71,875.00
34047 snj101	FHLB-MISCH	1365	09/15/05	09/15/06 09/16/05	09/15/05	INTR	2.875 2.678			-71,875.00	71,875.00
34050 snj101	FHLB-GILFD	1365	09/24/05	03/23/07 09/27/05	09/24/05	INTR	2.450 2.950			-65,966.25	65,966.25
34062 snj101	FHLB-WF	1365	08/11/05	08/11/06 08/16/05	08/11/05	INTR	2.430 3.005			-60,750.00	60,750.00
34122 snj101	FHLB-FTB	1365	08/15/05	08/15/06 08/16/05	08/15/05	INTR	3.500 3.295			-87,500.00	87,500.00
34123 snj101	FHLB-MISCH	1365	09/15/05	09/15/06 09/16/05	09/15/05	INTR	3.125 3.311			-78,125.00	78,125.00
34127 snj101	FHLB-CALL-JPM	1365	07/14/05	01/14/08 07/15/05	07/14/05	INTR	4.000 4.000			-100,000.00	100,000.00
34135 snj101	FHLB-GILFD	1365	09/15/05	09/15/06 09/16/05	09/15/05	INTR	3.125 3.330			-95,312.50	95,312.50
34151 snj101	FFCB-GILFD	1365	07/05/05	01/05/07 07/06/05	07/05/05	INTR	3.375 3.348	-7,500.00		-76,875.00	84,375.00
34157 snj101	FFCB-WF	1365	09/04/05	09/04/07 09/07/05	09/04/05	INTR	2.700 3.467			-33,750.00	33,750.00
34166 snj101	FHLB-UBC	1365	09/13/05	03/13/06 09/13/05	09/13/05	INTR	2.500 3.178			-125,000.00	125,000.00

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
* ACTIVE TRANSACTIONS *
DETAIL TRANSACTION REPORT - FIXED INCOME
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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
34168	FHLB-GILFD	1365	02/24/06	08/24/05	INTR	2.500				-53,125.00	
snj101			08/24/05	08/25/05	08/24/05		3.164				53,125.00
34180	FHLB-CALL-JPM	1365	01/28/08	07/28/05	INTR	4.000		-2,222.22		-97,777.78	
snj101			07/28/05	07/29/05	07/28/05		4.017				100,000.00
34206	FHLB-MISCH	1365	05/23/06	08/23/05	INTR	3.015		-837.50		-74,537.50	
snj101			08/23/05	08/24/05	08/23/05		3.480				75,375.00
34233	FHLB-GILFD	1365	02/15/07	08/15/05	INTR	3.375		-21,133.13		-58,426.87	
snj101			08/15/05	08/16/05	08/15/05		4.076				79,560.00
34251	FHLB-UBC	1365	02/15/07	08/15/05	INTR	4.875		-36,879.38		-93,283.12	
snj101			08/15/05	08/16/05	08/15/05		3.959				130,162.50
34263	FHLB-GILFD	1365	02/15/07	08/15/05	INTR	3.375		-13,125.00		-22,875.00	
snj101			08/15/05	08/16/05	08/15/05		3.938				36,000.00
34272	FHLB-MISCH	1365	03/23/07	09/24/05	INTR	2.450		-8,506.94		-52,743.06	
snj101			09/24/05	09/27/05	09/24/05		3.770				61,250.00
34275	FHLB-FTB	1365	01/16/07	07/16/05	INTR	2.125		-21,958.33		-20,541.67	
snj101			07/16/05	07/19/05	07/16/05		3.741				42,500.00
34277	FFCB-MISCH	1365	03/28/07	09/28/05	INTR	4.000		-555.56		-87,777.78	
snj101			09/28/05	09/29/05	09/28/05		3.799				88,333.34
34278	FHLB-MISCH	1365	03/23/07	09/24/05	INTR	2.450		-8,847.22		-52,402.78	
snj101			09/24/05	09/27/05	09/24/05		3.821				61,250.00
34305	FHLB-GILFD	1365	04/16/07	07/16/05	INTR	2.215		-25,598.63		-17,870.75	
snj101			07/16/05	07/19/05	07/16/05		3.918				43,469.38
34322	FFCB-GILFD	1365	03/28/07	09/28/05	INTR	4.000		-11,666.67		-76,666.66	
snj101			09/28/05	09/29/05	09/28/05		3.887				88,333.33
34323	FHLB-UBC	1365	02/15/07	08/15/05	INTR	3.375		-27,281.25		-26,718.75	
snj101			08/15/05	08/16/05	08/15/05		3.910				54,000.00
34326	FHLB-CITIG	1365	08/28/06	08/28/05	INTR	3.370		-34,168.06		-50,081.94	
snj101			08/28/05	08/30/05	08/28/05		3.711				84,250.00
34367	FHLB-GILFD	1365	09/29/06	09/29/05	INTR	3.750		-47,395.83		-53,645.84	
snj101			09/29/05	09/30/05	09/29/05		3.865				101,041.67
34428	FHLB-CALL-UBC	1365	11/25/05	08/25/05	INTR	2.150		-43,298.61		-10,451.39	
snj101			08/25/05	08/26/05	08/25/05		3.600				53,750.00
SUBTOTAL (Txn Typ) INTR						ASSETS	3.049		-310,974.33	-5,841,939.06	
							3.149				6,152,913.39
32936	STATE INVESTMT POOL-CT	1235	10/01/05	07/06/05	PSAL	3.180	-1,148,000.00	-1,148,000.00			
gabriel			07/06/05	07/06/05		3.180					1,148,000.00
			415	07/18/05	PSAL	3.180	-116,850.95	-116,850.95			
gabriel			07/18/05	07/18/05		3.180					116,850.95
			415	07/19/05	PSAL	3.180	-3,324,000.00	-3,324,000.00			
gabriel			07/19/05	07/19/05		3.180					3,324,000.00
			415	07/26/05	PSAL	3.180	-1,293,000.00	-1,293,000.00			
gabriel			07/28/05	07/26/05		3.180					1,293,000.00

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INV # USER	DESCRIPTION/POOL# MEMO	BANK CASH	BROK DATE	MATURITY /ENTRY	TRADE/ SETTLE	TXN TYP	COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
32936 gabriel	STATE INVESTMT POOL-CT	1235	415	10/01/05 08/02/05	08/02/05	PSAL	3.180	-4,730,000.00	-4,730,000.00		4,730,000.00
maria			415	08/03/05	08/03/05	PSAL	3.180	-1,916,000.00	-1,916,000.00		1,916,000.00
gabriel			415	08/16/05	08/16/05	PSAL	3.180	-1,537,000.00	-1,537,000.00		1,537,000.00
gabriel			415	08/23/05	08/23/05	PSAL	3.180	-4,760,000.00	-4,760,000.00		4,760,000.00
gabriel			415	09/20/05	09/20/05	PSAL	3.180	-6,383,000.00	-6,383,000.00		6,383,000.00
gabriel			415	09/21/05	09/21/05	PSAL	3.180	-215,000.00	-215,000.00		215,000.00
33658 gabriel	STATE INVESTMT POOL-RD	1365	415	10/01/05 07/18/05	07/18/05	PSAL	3.180	-175,525.08	-175,525.08		175,525.08
gabriel			415	08/02/05	08/02/05	PSAL	3.180	-2,220,000.00	-2,220,000.00		2,220,000.00
gabriel			415	08/11/05	08/11/05	PSAL	3.180	-3,121,000.00	-3,121,000.00		3,121,000.00
gabriel			415	08/12/05	08/12/05	PSAL	3.180	-9,243,000.00	-9,243,000.00		9,243,000.00
gabriel			415	09/12/05	09/12/05	PSAL	3.180	-615,000.00	-615,000.00		615,000.00
gabriel			415	09/27/05	09/27/05	PSAL	3.180	-187,000.00	-187,000.00		187,000.00
SUBTOTAL (Txn Typ) PSAL						ASSETS	3.180	-40,984,376.03	-40,984,376.03		40,984,376.03
							3.180				
32665 snj101	FHLB-FTB	1365	184	08/24/05 08/25/05	08/24/05	MAT	5.780	-5,000,000.00	-5,000,000.00	-144,500.00	5,144,500.00
33342 snj101	FHLMC-UBC	1365	445	09/15/05 09/16/05	09/15/05	MAT	2.875	-5,000,000.00	-5,000,000.00	-71,875.00	5,071,875.00
33343 snj101	FHLMC-SSB	1365	400	09/15/05 09/16/05	09/15/05	MAT	2.875	-5,000,000.00	-5,000,000.00	-71,875.00	5,071,875.00
33835 snj101	FNMA-MISCH	1365	320	09/21/05 09/22/05	09/21/05	MAT	1.500	-1,945,000.00	-1,945,000.00	-14,587.50	1,959,587.50
33998 snj101	FNMA-DISC-UBS	1365	441	08/19/05 08/22/05	08/19/05	MAT	2.250	-2,994,000.00	-2,994,000.00		2,994,000.00
34003 snj101	FNMA-DISC-UBS	1365	441	09/16/05 09/19/05	09/16/05	MAT	2.280	-3,931,000.00	-3,931,000.00		3,931,000.00
34010 snj101	FNMA-DISC-UBS	1365	441	09/16/05 09/19/05	09/16/05	MAT	2.285	-6,030,000.00	-6,030,000.00		6,030,000.00
34292 snj101	BA-UBOC-UBC	1365	445	07/25/05 07/26/05	07/25/05	MAT	3.050	-5,000,000.00	-5,000,000.00		5,000,000.00

* ACTIVE TRANSACTIONS *

CITY OF SAN JOSE
 TREASURY DIVISION
 DETAIL TRANSACTION REPORT - FIXED INCOME
 07/01/05 TO 09/30/05
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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
34334 snj101	CP-DISC-CITIGROUP	GLOB	1365	132	07/25/05 07/26/05	07/25/05	MAT 3.080 3.141	-4,786,000.00	-4,786,000.00		4,786,000.00
34339 snj101	CP-DISC-CITIGROUP	GLOB	1365	132	07/25/05 07/26/05	07/25/05	MAT 3.110 3.170	-6,360,000.00	-6,360,000.00		6,360,000.00
34346 snj101	FHLB-DISC-CSFB		1365	180	08/24/05 08/25/05	08/24/05	MAT 3.135 3.202	-5,000,000.00	-5,000,000.00		5,000,000.00
34355 snj101	FHLB-DISC-BA		1365	40	08/24/05 08/25/05	08/24/05	MAT 3.130 3.196	-3,350,000.00	-3,350,000.00		3,350,000.00
34356 snj101	BA-BANKAMERICA-BA		1365	40	08/25/05 08/26/05	08/25/05	MAT 3.150 3.216	-2,137,000.00	-2,137,000.00		2,137,000.00
34373 snj101	FHLB-DISC-FTB		1365	184	07/27/05 07/28/05	07/27/05	MAT 3.150 3.204	-2,000.00	-2,000.00		2,000.00
34385 snj101	FHLB-DISC-CITIG		1365	132	07/07/05 07/08/05	07/07/05	MAT 3.090 3.136	-18,000,000.00	-18,000,000.00		18,000,000.00
34386 snj101	FFCB-DISC-BA		1365	40	07/05/05 07/06/05	07/05/05	MAT 3.030 3.075	-7,000,000.00	-7,000,000.00		7,000,000.00
34387 snj101	FHLB-DISC-UBS		1365	441	07/11/05 07/12/05	07/11/05	MAT 3.090 3.137	-5,000,000.00	-5,000,000.00		5,000,000.00
34388 snj101	FHLB-DISC-FTB		1365	184	07/13/05 07/14/05	07/13/05	MAT 3.120 3.169	-2,000,000.00	-2,000,000.00		2,000,000.00
34391 snj101	CP-DISC-DUPONT-CSFB		1365	180	07/22/05 07/25/05	07/22/05	MAT 3.180 3.231	-11,000,000.00	-11,000,000.00		11,000,000.00
34392 snj101	FHLB-DISC-JPM		1365	325	08/05/05 08/08/05	08/05/05	MAT 3.200 3.256	-7,100,000.00	-7,100,000.00		7,100,000.00
34393 snj101	FHLB-DISC-CITIG		1365	132	08/19/05 08/22/05	08/19/05	MAT 3.230 3.291	-1,662,000.00	-1,662,000.00		1,662,000.00
34394 snj101	FHLB-DISC-UBS		1365	441	08/19/05 08/22/05	08/19/05	MAT 3.220 3.280	-6,000,000.00	-6,000,000.00		6,000,000.00
34397 snj101	REPO-BW		1365	50	07/08/05 07/11/05	07/08/05	MAT 3.720 3.772	-20,000,000.00	-20,000,000.00	-18,600.00	20,018,600.00
34398 snj101	REPO-BW		1365	50	07/08/05 07/11/05	07/08/05	MAT 3.720 3.772	-30,000,000.00	-30,000,000.00	-27,900.00	30,027,900.00
34401 snj101	FHLB-DISC-UBS		1365	441	08/19/05 08/22/05	08/19/05	MAT 3.230 3.290	-7,593,000.00	-7,593,000.00		7,593,000.00
34403 snj101	FFCB-DISC-BA		1365	40	07/13/05 07/14/05	07/13/05	MAT 3.100 3.147	-20,000,000.00	-20,000,000.00		20,000,000.00
34404 snj101	FHLB-DISC-CSFB		1365	180	07/13/05 07/14/05	07/13/05	MAT 3.100 3.147	-15,105,000.00	-15,105,000.00		15,105,000.00
34405 snj101	CP-DISC-FIRST DATA-JPM		1365	325	08/05/05 08/08/05	08/05/05	MAT 3.250 3.304	-5,689,000.00	-5,689,000.00		5,689,000.00
34406 snj101	CP-DISC-UBS AMERICAS-U		1365	441	07/08/05 07/11/05	07/08/05	MAT 3.230 3.275	-19,008,000.00	-19,008,000.00		19,008,000.00
34409 snj101	REPO-BW		1365	50	07/18/05 07/19/05	07/18/05	MAT 3.720 3.772	-50,000,000.00	-50,000,000.00	-51,666.67	50,051,666.67

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T R E A S U R Y D I V I S I O N

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SETTLEMENT DATE BASIS

FUND: 1 INVESTMENT FUNDS

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
34410 snj101	CP-DISC-UBS AMERICAS-B	1365	40	07/11/05	07/11/05	MAT	3.190	-7,920,000.00	-7,920,000.00		
				07/12/05	07/11/05		3.235				7,920,000.00
34411 snj101	CP-DISC-BANKAMERICA-BA	1365	40	07/18/05	07/18/05	MAT	3.230	-2,000,000.00	-2,000,000.00		
				07/19/05	07/18/05		3.277				2,000,000.00
34412 snj101	CP-DISC-UBS AMERICAS-B	1365	40	07/12/05	07/12/05	MAT	3.230	-7,286,000.00	-7,286,000.00		
				07/13/05	07/12/05		3.275				7,286,000.00
34413 snj101	CP-DISC-IBM-BA	1365	40	08/05/05	08/05/05	MAT	3.220	-5,000,000.00	-5,000,000.00		
				08/08/05	08/05/05		3.272				5,000,000.00
34414 snj101	CP-DISC-WFB-WF	1365	451	08/08/05	08/08/05	MAT	3.240	-6,734,000.00	-6,734,000.00		
				08/09/05	08/08/05		3.293				6,734,000.00
34415 snj101	CP-DISC-UBS AMERICAS-J	1365	325	07/14/05	07/14/05	MAT	3.230	-15,000,000.00	-15,000,000.00		
				07/15/05	07/14/05		3.275				15,000,000.00
34416 snj101	FHLB-DISC-CITIG	1365	132	07/15/05	07/15/05	MAT	3.070	-21,425,000.00	-21,425,000.00		
				07/18/05	07/15/05		3.113				21,425,000.00
34417 snj101	CP-DISC-DU PONT-CSFB	1365	180	08/15/05	08/15/05	MAT	3.240	-8,000,000.00	-8,000,000.00		
				08/16/05	08/15/05		3.294				8,000,000.00
34418 snj101	BA-BANKAMERICA-BA	1365	40	08/22/05	08/22/05	MAT	3.300	-1,245,736.00	-1,245,736.00		
				08/23/05	08/22/05		3.358				1,245,736.00
34419 snj101	BA-BANKAMERICA-BA	1365	40	08/26/05	08/26/05	MAT	3.300	-1,806,461.00	-1,806,461.00		
				08/29/05	08/26/05		3.359				1,806,461.00
34420 snj101	FHLB-DISC-CITIG	1365	132	07/15/05	07/15/05	MAT	3.110	-3,067,000.00	-3,067,000.00		
				07/18/05	07/15/05		3.153				3,067,000.00
34422 snj101	CP-DISC-WFB-WF	1365	451	09/01/05	09/01/05	MAT	3.270	-10,000,000.00	-10,000,000.00		
				09/02/05	09/01/05		3.330				10,000,000.00
34423 snj101	CP-DISC-UBS AMERICAS-J	1365	325	07/18/05	07/18/05	MAT	3.300	-7,280,000.00	-7,280,000.00		
				07/19/05	07/18/05		3.347				7,280,000.00
34424 snj101	CP-DISC-UBS AMERICAS-B	1365	40	07/19/05	07/19/05	MAT	3.230	-2,518,000.00	-2,518,000.00		
				07/20/05	07/19/05		3.275				2,518,000.00
34427 snj101	REPO-BW	1365	50	07/28/05	07/28/05	MAT	3.720	-50,000,000.00	-50,000,000.00	-51,666.67	
				07/29/05	07/28/05		3.772				50,051,666.67
34429 snj101	CP-DISC-UBS AMERICAS-J	1365	325	07/21/05	07/21/05	MAT	3.160	-8,247,000.00	-8,247,000.00		
				07/22/05	07/21/05		3.204				8,247,000.00
34430 snj101	CP-DISC-UBS AMERICAS-U	1365	441	07/22/05	07/22/05	MAT	3.230	-5,300,000.00	-5,300,000.00		
				07/25/05	07/22/05		3.275				5,300,000.00
34431 snj101	CP-DISC-UBS AMERICAS-B	1365	40	07/25/05	07/25/05	MAT	3.210	-2,852,000.00	-2,852,000.00		
				07/26/05	07/25/05		3.255				2,852,000.00
34434 snj101	CP-DISC-UPS-CSFB	1365	180	09/02/05	09/02/05	MAT	3.230	-7,437,000.00	-7,437,000.00		
				09/06/05	09/02/05		3.286				7,437,000.00
34435 snj101	REPO-BW	1365	50	08/05/05	08/05/05	MAT	3.720	-50,000,000.00	-50,000,000.00	-41,333.33	
				08/08/05	08/05/05		3.772				50,041,333.33
34439 snj101	CP-DISC-UBS AMERICAS-B	1365	40	08/02/05	08/02/05	MAT	3.260	-1,769,000.00	-1,769,000.00		
				08/03/05	08/02/05		3.306				1,769,000.00
34441 snj101	CP-DISC-UBS AMERICAS-B	1365	40	08/08/05	08/08/05	MAT	3.390	-1,024,000.00	-1,024,000.00		
				08/09/05	08/08/05		3.438				1,024,000.00

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34442	REPO-BW	1365	50	08/15/05	08/15/05	MAT	3.720	-50,000,000.00	-50,000,000.00	-51,666.67	
snj101				08/16/05	08/15/05		3.772				50,051,666.67
34445	CP-DISC-UBS AMERICAS-B	1365	40	08/09/05	08/09/05	MAT	3.460	-6,540,000.00	-6,540,000.00		
snj101				08/10/05	08/09/05		3.508				6,540,000.00
34446	FHLB-DISC-CITIG	1365	132	08/10/05	08/10/05	MAT	3.250	-6,923,000.00	-6,923,000.00		
snj101				08/11/05	08/10/05		3.295				6,923,000.00
34447	CP-DISC-UPS-CSFB	1365	180	09/30/05	09/30/05	MAT	3.380	-6,142,000.00	-6,142,000.00		
snj101				10/03/05	09/30/05		3.443				6,142,000.00
34448	REPO-BW	1365	50	08/17/05	08/17/05	MAT	3.720	-50,000,000.00	-50,000,000.00	-10,333.33	
snj101				08/18/05	08/17/05		3.772				50,010,333.33
34451	REPO-BW	1365	50	08/26/05	08/26/05	MAT	3.720	-50,000,000.00	-50,000,000.00	-46,500.00	
snj101				08/29/05	08/26/05		3.772				50,046,500.00
34454	CP-DISC-UBS AMERICAS-P	1365	350	08/18/05	08/18/05	MAT	3.450	-9,989,000.00	-9,989,000.00		
snj101				08/19/05	08/18/05		3.498				9,989,000.00
34455	CP-DISC-UBS AMERICAS-P	1365	350	08/19/05	08/19/05	MAT	3.490	-6,032,000.00	-6,032,000.00		
snj101				08/22/05	08/19/05		3.539				6,032,000.00
34458	CP-UBS AMERICAS-BA	1365	40	08/22/05	08/22/05	MAT	3.460	-11,090,000.00	-11,090,000.00		
snj101				08/23/05	08/22/05		3.509				11,090,000.00
34460	CP-DISC-UBS AMERICAS-J	1365	325	08/25/05	08/25/05	MAT	3.490	-12,797,000.00	-12,797,000.00		
snj101				08/26/05	08/25/05		3.539				12,797,000.00
34464	CP-DISC-UBS AMERICAS-B	1365	40	08/26/05	08/26/05	MAT	3.500	-14,210,000.00	-14,210,000.00		
snj101				08/29/05	08/26/05		3.549				14,210,000.00
34465	CP-DISC-UBS AMERICAS-J	1365	325	08/29/05	08/29/05	MAT	3.530	-19,436,000.00	-19,436,000.00		
snj101				08/30/05	08/29/05		3.580				19,436,000.00
34466	REPO-BW	1365	50	09/02/05	09/02/05	MAT	3.720	-50,000,000.00	-50,000,000.00	-36,166.67	
snj101				09/06/05	09/02/05		3.772				50,036,166.67
34469	CP-DISC-UBS AMERICAS-J	1365	325	08/30/05	08/30/05	MAT	3.560	-5,270,000.00	-5,270,000.00		
snj101				08/31/05	08/30/05		3.610				5,270,000.00
34470	CP-DISC-FIRST DATA-CIT	1365	132	08/30/05	08/30/05	MAT	3.550	-16,873,000.00	-16,873,000.00		
snj101				08/31/05	08/30/05		3.600				16,873,000.00
34471	CP-DISC-WFB-WF	1365	451	09/02/05	09/02/05	MAT	3.490	-6,143,000.00	-6,143,000.00		
snj101				09/06/05	09/02/05		3.540				6,143,000.00
34474	CP-DISC-UBS AMERICAS-J	1365	325	09/02/05	09/02/05	MAT	3.540	-13,859,000.00	-13,859,000.00		
snj101				09/06/05	09/02/05		3.590				13,859,000.00
34475	REPO-BW	1365	50	09/12/05	09/12/05	MAT	3.720	-50,000,000.00	-50,000,000.00	-51,666.67	
snj101				09/13/05	09/12/05		3.772				50,051,666.67
34478	CP-DISC-UBS AMERICAS-J	1365	325	09/06/05	09/06/05	MAT	3.470	-9,155,000.00	-9,155,000.00		
snj101				09/07/05	09/06/05		3.520				9,155,000.00
34480	CP-DISC-UBS AMERICAS-U	1365	441	09/08/05	09/08/05	MAT	3.490	-7,834,000.00	-7,834,000.00		
snj101				09/09/05	09/08/05		3.539				7,834,000.00
34481	CP-DISC-UBS AMERICAS-J	1365	325	09/09/05	09/09/05	MAT	3.460	-7,553,000.00	-7,553,000.00		
snj101				09/12/05	09/09/05		3.508				7,553,000.00
34482	CP-DISC-UBS AMERICAS-J	1365	325	09/12/05	09/12/05	MAT	3.460	-4,225,000.00	-4,225,000.00		
snj101				09/13/05	09/12/05		3.509				4,225,000.00

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34483 snj101	CP-DISC-UBS AMERICAS-U	1365	441	09/13/05	09/13/05	MAT	3.490	-20,795,000.00	-20,795,000.00		
				09/14/05	09/13/05		3.539				20,795,000.00
34484 snj101	REPO-BW	1365	50	09/22/05	09/22/05	MAT	3.720	-50,000,000.00	-50,000,000.00	-51,666.67	
				09/23/05	09/22/05		3.772				50,051,666.67
34487 snj101	CP-DISC-UBS AMERICAS-J	1365	325	09/14/05	09/14/05	MAT	3.470	-14,132,000.00	-14,132,000.00		
				09/15/05	09/14/05		3.519				14,132,000.00
34488 snj101	CP-DISC-IBM-CSFB	1365	180	09/19/05	09/19/05	MAT	3.440	-5,000,000.00	-5,000,000.00		
				09/20/05	09/19/05		3.489				5,000,000.00
34489 snj101	FHLB-DISC-UBS	1365	441	09/15/05	09/15/05	MAT	3.400	-11,440,000.00	-11,440,000.00		
				09/16/05	09/15/05		3.448				11,440,000.00
34490 snj101	CP-DISC-JP MORGAN-JPM	1365	325	09/16/05	09/16/05	MAT	3.660	-18,008,000.00	-18,008,000.00		
				09/19/05	09/16/05		3.711				18,008,000.00
34491 snj101	CP-DISC-JP MORGAN-JPM	1365	325	09/19/05	09/19/05	MAT	3.630	-13,530,000.00	-13,530,000.00		
				09/20/05	09/19/05		3.682				13,530,000.00
34492 snj101	CP-DISC-UBS AMERICAS-J	1365	325	09/20/05	09/20/05	MAT	3.650	-13,537,000.00	-13,537,000.00		
				09/21/05	09/20/05		3.701				13,537,000.00
34493 snj101	CP-DISC-UBS AMERICAS-U	1365	441	09/23/05	09/23/05	MAT	3.700	-3,513,000.00	-3,513,000.00		
				09/26/05	09/23/05		3.752				3,513,000.00
34496 snj101	REPO-BW	1365	50	09/30/05	09/30/05	MAT	3.720	-50,000,000.00	-50,000,000.00	-41,333.33	
				10/03/05	09/30/05		3.772				50,041,333.33
34500 snj101	CP-DISC-UBS AMERICAS-J	1365	325	09/26/05	09/26/05	MAT	3.700	-15,621,000.00	-15,621,000.00		
				09/27/05	09/26/05		3.753				15,621,000.00
34501 snj101	CP-DISC-UBS AMERICAS-J	1365	325	09/27/05	09/27/05	MAT	3.730	-18,274,000.00	-18,274,000.00		
				09/28/05	09/27/05		3.782				18,274,000.00
34502 snj101	CP-DISC-UBS AMERICAS-J	1365	325	09/28/05	09/28/05	MAT	3.780	-17,718,000.00	-17,718,000.00		
				09/29/05	09/28/05		3.833				17,718,000.00
34503 snj101	CP-DISC-UBS AMERICAS-J	1365	325	09/29/05	09/29/05	MAT	3.740	-20,544,000.00	-20,544,000.00		
				09/30/05	09/29/05		3.792				20,544,000.00
34504 snj101	FHLB-DISC-BA	1365	40	09/30/05	09/30/05	MAT	3.600	-1,962,000.00	-1,962,000.00		
				10/03/05	09/30/05		3.650				1,962,000.00
34508 snj101	CP-DISC-UBS AMERICAS-J	1365	325	09/07/05	09/07/05	MAT	3.480	-2,392,000.00	-2,392,000.00		
				10/04/05	09/07/05		3.529				2,392,000.00
SUBTOTAL (Txn Typ) MAT						ASSETS	3.529	-1198140197.00	-1198140197.00	-783,337.51	
							3.573				1198923534.51
32665 snj101	FHLB-FTB	1365		08/24/05	08/24/05	AMRT	5.780		-85,853.91		
				08/25/05	08/24/05		5.316			85,853.91	
33342 snj101	FHLMC-UBC	1365		09/15/05	09/15/05	AMRT	2.875		-68,050.00		
				09/16/05	09/15/05		2.347			68,050.00	
33343 snj101	FHLMC-SSB	1365		09/15/05	09/15/05	AMRT	2.875		-64,400.00		
				09/16/05	09/15/05		2.375			64,400.00	
33835 snj101	FNMA-MISCH	1365		09/21/05	09/21/05	AMRT	1.500		-2,022.80		
				09/22/05	09/21/05		1.431			2,022.80	

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33998 snj101	FNMA-DISC-UBS	1365		08/19/05	08/19/05	AMRT	2.250		61,564.12		
34003 snj101	FNMA-DISC-UBS	1365		08/22/05	08/19/05	AMRT	2.317			-61,564.12	
34010 snj101	FNMA-DISC-UBS	1365		09/16/05	09/16/05	AMRT	2.280		88,879.91		
34292 snj101	BA-UBOC-UBC	1365		09/19/05	09/16/05	AMRT	2.352			-88,879.91	
34334 snj101	BA-UBOC-UBC	1365		09/16/05	09/16/05	AMRT	2.285		134,723.60		
34339 snj101	CP-DISC-CITIGROUP GLOB	1365		09/19/05	09/16/05	AMRT	2.356			-134,723.60	
34346 snj101	CP-DISC-CITIGROUP GLOB	1365		07/25/05	07/25/05	AMRT	3.050		37,701.39		
34355 snj101	FHLB-DISC-CSFB	1365		07/26/05	07/25/05	AMRT	3.116			-37,701.39	
34356 snj101	FHLB-DISC-CSFB	1365		07/25/05	07/25/05	AMRT	3.080		27,843.88		
34373 snj101	FHLB-DISC-CSFB	1365		07/26/05	07/25/05	AMRT	3.141			-27,843.88	
34385 snj101	FHLB-DISC-CSFB	1365		07/25/05	07/25/05	AMRT	3.110		32,966.00		
34386 snj101	FHLB-DISC-CSFB	1365		07/26/05	07/25/05	AMRT	3.170			-32,966.00	
34387 snj101	FHLB-DISC-CSFB	1365		08/24/05	08/24/05	AMRT	3.135		37,010.42		
34388 snj101	FHLB-DISC-CSFB	1365		08/25/05	08/24/05	AMRT	3.202			-37,010.42	
34391 snj101	BA-BANKAMERICA-BA	1365		08/24/05	08/24/05	AMRT	3.130		23,883.64		
34392 snj101	BA-BANKAMERICA-BA	1365		08/25/05	08/24/05	AMRT	3.196			-23,883.64	
34393 snj101	FHLB-DISC-FTB	1365		08/25/05	08/25/05	AMRT	3.150		14,959.00		
34394 snj101	FHLB-DISC-FTB	1365		07/27/05	07/27/05	AMRT	3.150			-14,959.00	
34395 snj101	FHLB-DISC-FTB	1365		07/28/05	07/27/05	AMRT	3.204		6.13		
34396 snj101	FHLB-DISC-CITIG	1365		07/07/05	07/07/05	AMRT	3.090			-6.13	
34397 snj101	FHLB-DISC-CITIG	1365		07/08/05	07/07/05	AMRT	3.136		20,085.00		
34398 snj101	FHLB-DISC-CITIG	1365		07/05/05	07/05/05	AMRT	3.030			-20,085.00	
34399 snj101	FHLB-DISC-CITIG	1365		07/06/05	07/05/05	AMRT	3.075		6,480.83		
34400 snj101	FHLB-DISC-UBS	1365		07/11/05	07/11/05	AMRT	3.090			-6,480.83	
34401 snj101	FHLB-DISC-UBS	1365		07/12/05	07/11/05	AMRT	3.137		7,295.83		
34402 snj101	FHLB-DISC-UBS	1365		07/13/05	07/13/05	AMRT	3.120			-7,295.83	
34403 snj101	FHLB-DISC-UBS	1365		07/14/05	07/13/05	AMRT	3.169		3,293.33		
34404 snj101	FHLB-DISC-UBS	1365		07/14/05	07/13/05	AMRT	3.169			-3,293.33	
34405 snj101	CP-DISC-DUPONT-CSFB	1365		07/22/05	07/22/05	AMRT	3.180		24,291.67		
34406 snj101	CP-DISC-DUPONT-CSFB	1365		07/25/05	07/22/05	AMRT	3.231			-24,291.67	
34407 snj101	FHLB-DISC-JPM	1365		08/05/05	08/05/05	AMRT	3.200		24,613.33		
34408 snj101	FHLB-DISC-JPM	1365		08/08/05	08/05/05	AMRT	3.256			-24,613.33	
34409 snj101	FHLB-DISC-CITIG	1365		08/19/05	08/19/05	AMRT	3.230		7,903.27		
34410 snj101	FHLB-DISC-CITIG	1365		08/22/05	08/19/05	AMRT	3.291			-7,903.27	
34411 snj101	FHLB-DISC-UBS	1365		08/19/05	08/19/05	AMRT	3.220		28,443.33		
34412 snj101	FHLB-DISC-UBS	1365		08/22/05	08/19/05	AMRT	3.280			-28,443.33	
34413 snj101	FHLB-DISC-UBS	1365		08/19/05	08/19/05	AMRT	3.230		34,744.30		
34414 snj101	FHLB-DISC-UBS	1365		08/22/05	08/19/05	AMRT	3.290			-34,744.30	
34415 snj101	FFCB-DISC-BA	1365		07/13/05	07/13/05	AMRT	3.100		22,388.89		
34416 snj101	FFCB-DISC-BA	1365		07/14/05	07/13/05	AMRT	3.147			-22,388.89	
34417 snj101	FHLB-DISC-CSFB	1365		07/13/05	07/13/05	AMRT	3.100		16,909.21		
34418 snj101	FHLB-DISC-CSFB	1365		07/14/05	07/13/05	AMRT	3.147			-16,909.21	
34419 snj101	CP-DISC-FIRST DATA-JPM	1365		08/05/05	08/05/05	AMRT	3.250		15,921.30		
34420 snj101	CP-DISC-FIRST DATA-JPM	1365		08/08/05	08/05/05	AMRT	3.304			-15,921.30	

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34406 snj101	CP-DISC-UBS AMERICAS-U	1365		07/08/05	07/08/05	AMRT	3.230		1,705.44		
				07/11/05	07/08/05		3.275				-1,705.44
34410 snj101	CP-DISC-UBS AMERICAS-B	1365		07/11/05	07/11/05	AMRT	3.190		2,105.40		
				07/12/05	07/11/05		3.235				-2,105.40
34411 snj101	CP-DISC-BANKAMERICA-BA	1365		07/18/05	07/18/05	AMRT	3.230		1,256.11		
				07/19/05	07/18/05		3.277				-1,256.11
34412 snj101	CP-DISC-UBS AMERICAS-B	1365		07/12/05	07/12/05	AMRT	3.230		653.72		
				07/13/05	07/12/05		3.275				-653.72
34413 snj101	CP-DISC-IBM-BA	1365		08/05/05	08/05/05	AMRT	3.220		10,733.33		
				08/08/05	08/05/05		3.272				-10,733.33
34414 snj101	CP-DISC-WFB-WF	1365		08/08/05	08/08/05	AMRT	3.240		16,363.62		
				08/09/05	08/08/05		3.293				-16,363.62
34415 snj101	CP-DISC-UBS AMERICAS-J	1365		07/14/05	07/14/05	AMRT	3.230		1,345.83		
				07/15/05	07/14/05		3.275				-1,345.83
34416 snj101	FHLB-DISC-CITIG	1365		07/15/05	07/15/05	AMRT	3.070		3,654.15		
				07/18/05	07/15/05		3.113				-3,654.15
34417 snj101	CP-DISC-DU PONT-CSFB	1365		08/15/05	08/15/05	AMRT	3.240		23,040.00		
				08/16/05	08/15/05		3.294				-23,040.00
34418 snj101	BA-BANKAMERICA-BA	1365		08/22/05	08/22/05	AMRT	3.300		4,453.51		
				08/23/05	08/22/05		3.358				-4,453.51
34419 snj101	BA-BANKAMERICA-BA	1365		08/26/05	08/26/05	AMRT	3.300		7,120.47		
				08/29/05	08/26/05		3.359				-7,120.47
34420 snj101	FHLB-DISC-CITIG	1365		07/15/05	07/15/05	AMRT	3.110		264.95		
				07/18/05	07/15/05		3.153				-264.95
34422 snj101	CP-DISC-WFB-WF	1365		09/01/05	09/01/05	AMRT	3.270		43,600.00		
				09/02/05	09/01/05		3.330				-43,600.00
34423 snj101	CP-DISC-UBS AMERICAS-J	1365		07/18/05	07/18/05	AMRT	3.300		2,002.00		
				07/19/05	07/18/05		3.347				-2,002.00
34424 snj101	CP-DISC-UBS AMERICAS-B	1365		07/19/05	07/19/05	AMRT	3.230		225.92		
				07/20/05	07/19/05		3.275				-225.92
34429 snj101	CP-DISC-UBS AMERICAS-J	1365		07/21/05	07/21/05	AMRT	3.160		723.90		
				07/22/05	07/21/05		3.204				-723.90
34430 snj101	CP-DISC-UBS AMERICAS-U	1365		07/22/05	07/22/05	AMRT	3.230		475.53		
				07/25/05	07/22/05		3.275				-475.53
34431 snj101	CP-DISC-UBS AMERICAS-B	1365		07/25/05	07/25/05	AMRT	3.210		762.91		
				07/26/05	07/25/05		3.255				-762.91
34434 snj101	CP-DISC-UPS-CSFB	1365		09/02/05	09/02/05	AMRT	3.230		24,688.77		
				09/06/05	09/02/05		3.286				-24,688.77
34439 snj101	CP-DISC-UBS AMERICAS-B	1365		08/02/05	08/02/05	AMRT	3.260		160.19		
				08/03/05	08/02/05		3.306				-160.19
34441 snj101	CP-DISC-UBS AMERICAS-B	1365		08/08/05	08/08/05	AMRT	3.390		289.28		
				08/09/05	08/08/05		3.438				-289.28
34445 snj101	CP-DISC-UBS AMERICAS-B	1365		08/09/05	08/09/05	AMRT	3.460		628.57		
				08/10/05	08/09/05		3.508				-628.57

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34446	FHLB-DISC-CITIG	1365		08/10/05	08/10/05	AMRT	3.250		624.99		
snj101				08/11/05	08/10/05		3.295			-624.99	
34447	CP-DISC-UPS-CSFB	1365		09/30/05	09/30/05	AMRT	3.380		29,409.94		
snj101				10/03/05	09/30/05		3.443			-29,409.94	
34454	CP-DISC-UBS AMERICAS-P	1365		08/18/05	08/18/05	AMRT	3.450		957.28		
snj101				08/19/05	08/18/05		3.498			-957.28	
34455	CP-DISC-UBS AMERICAS-P	1365		08/19/05	08/19/05	AMRT	3.490		584.77		
snj101				08/22/05	08/19/05		3.539			-584.77	
34458	CP-UBS AMERICAS-BA	1365		08/22/05	08/22/05	AMRT	3.460		3,197.62		
snj101				08/23/05	08/22/05		3.509			-3,197.62	
34460	CP-DISC-UBS AMERICAS-J	1365		08/25/05	08/25/05	AMRT	3.490		1,240.60		
snj101				08/26/05	08/25/05		3.539			-1,240.60	
34464	CP-DISC-UBS AMERICAS-B	1365		08/26/05	08/26/05	AMRT	3.500		1,381.53		
snj101				08/29/05	08/26/05		3.549			-1,381.53	
34465	CP-DISC-UBS AMERICAS-J	1365		08/29/05	08/29/05	AMRT	3.530		5,717.42		
snj101				08/30/05	08/29/05		3.580			-5,717.42	
34469	CP-DISC-UBS AMERICAS-J	1365		08/30/05	08/30/05	AMRT	3.560		521.14		
snj101				08/31/05	08/30/05		3.610			-521.14	
34470	CP-DISC-FIRST DATA-CIT	1365		08/30/05	08/30/05	AMRT	3.550		1,663.87		
snj101				08/31/05	08/30/05		3.600			-1,663.87	
34471	CP-DISC-WFB-WF	1365		09/02/05	09/02/05	AMRT	3.490		1,786.59		
snj101				09/06/05	09/02/05		3.540			-1,786.59	
34474	CP-DISC-UBS AMERICAS-J	1365		09/02/05	09/02/05	AMRT	3.540		1,362.80		
snj101				09/06/05	09/02/05		3.590			-1,362.80	
34478	CP-DISC-UBS AMERICAS-J	1365		09/06/05	09/06/05	AMRT	3.470		3,529.76		
snj101				09/07/05	09/06/05		3.520			-3,529.76	
34480	CP-DISC-UBS AMERICAS-U	1365		09/08/05	09/08/05	AMRT	3.490		759.46		
snj101				09/09/05	09/08/05		3.539			-759.46	
34481	CP-DISC-UBS AMERICAS-J	1365		09/09/05	09/09/05	AMRT	3.460		725.93		
snj101				09/12/05	09/09/05		3.508			-725.93	
34482	CP-DISC-UBS AMERICAS-J	1365		09/12/05	09/12/05	AMRT	3.460		1,218.21		
snj101				09/13/05	09/12/05		3.509			-1,218.21	
34483	CP-DISC-UBS AMERICAS-U	1365		09/13/05	09/13/05	AMRT	3.490		2,015.96		
snj101				09/14/05	09/13/05		3.539			-2,015.96	
34487	CP-DISC-UBS AMERICAS-J	1365		09/14/05	09/14/05	AMRT	3.470		1,362.17		
snj101				09/15/05	09/14/05		3.519			-1,362.17	
34488	CP-DISC-IBM-CSFB	1365		09/19/05	09/19/05	AMRT	3.440		2,388.89		
snj101				09/20/05	09/19/05		3.489			-2,388.89	
34489	FHLB-DISC-UBS	1365		09/15/05	09/15/05	AMRT	3.400		1,080.44		
snj101				09/16/05	09/15/05		3.448			-1,080.44	
34490	CP-DISC-JP MORGAN-JPM	1365		09/16/05	09/16/05	AMRT	3.660		1,830.81		
snj101				09/19/05	09/16/05		3.711			-1,830.81	
34491	CP-DISC-JP MORGAN-JPM	1365		09/19/05	09/19/05	AMRT	3.630		4,092.82		
snj101				09/20/05	09/19/05		3.682			-4,092.82	

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34492 snj101	CP-DISC-UBS AMERICAS-J	1365		09/20/05	09/20/05	AMRT	3.650		1,372.50		
				09/21/05	09/20/05		3.701			-1,372.50	
34493 snj101	CP-DISC-UBS AMERICAS-U	1365		09/23/05	09/23/05	AMRT	3.700		361.06		
				09/26/05	09/23/05		3.752			-361.06	
34500 snj101	CP-DISC-UBS AMERICAS-J	1365		09/26/05	09/26/05	AMRT	3.700		4,816.47		
				09/27/05	09/26/05		3.753			-4,816.47	
34501 snj101	CP-DISC-UBS AMERICAS-J	1365		09/27/05	09/27/05	AMRT	3.730		1,893.39		
				09/28/05	09/27/05		3.782			-1,893.39	
34502 snj101	CP-DISC-UBS AMERICAS-J	1365		09/28/05	09/28/05	AMRT	3.780		1,860.39		
				09/29/05	09/28/05		3.833			-1,860.39	
34503 snj101	CP-DISC-UBS AMERICAS-J	1365		09/29/05	09/29/05	AMRT	3.740		2,134.29		
				09/30/05	09/29/05		3.792			-2,134.29	
34504 snj101	FHLB-DISC-BA	1365		09/30/05	09/30/05	AMRT	3.600		196.20		
				10/03/05	09/30/05		3.650			-196.20	
34508 snj101	CP-DISC-UBS AMERICAS-J	1365		09/07/05	09/07/05	AMRT	3.480		231.23		
				10/04/05	09/07/05		3.529			-231.23	
SUBTOTAL (Txn Typ) AMRT						ASSETS	3.367		678,153.80		
							3.405			-678,153.80	
32936 gabriel	STATE INVESTMT POOL-CT	1235	415	10/01/05	07/15/05	PURC	3.180	116,850.95	116,850.95		
				07/18/05	07/15/05		3.180				-116,850.95
			415		07/25/05	PURC	3.180	3,855,000.00	3,855,000.00		
gabriel				07/25/05	07/25/05		3.180				-3,855,000.00
			415		07/29/05	PURC	3.180	7,871,000.00	7,871,000.00		
gabriel				07/29/05	07/29/05		3.180				-7,871,000.00
			415		08/12/05	PURC	3.180	3,963,000.00	3,963,000.00		
gabriel				08/16/05	08/12/05		3.180				-3,963,000.00
			415		08/15/05	PURC	3.180	10,294,000.00	10,294,000.00		
gabriel				08/16/05	08/15/05		3.180				-10,294,000.00
			415		08/31/05	PURC	3.180	4,516,000.00	4,516,000.00		
gabriel				08/31/05	08/31/05		3.180				-4,516,000.00
33658 gabriel	STATE INVESTMT POOL-RD	1365	415	10/01/05	07/15/05	PURC	3.180	175,525.08	175,525.08		
				07/18/05	07/15/05		3.180				-175,525.08
			415		09/23/05	PURC	3.180	176,000.00	176,000.00		
gabriel				09/23/05	09/23/05		3.180				-176,000.00
			415		09/30/05	PURC	3.180	7,522,000.00	7,522,000.00		
gabriel				10/03/05	09/30/05		3.180				-7,522,000.00
34405 gabriel	CP-DISC-FIRST DATA-JPM	1365	325	08/05/05	07/05/05	PURC	3.250	5,689,000.00	5,673,078.70		
				07/05/05	07/05/05		3.304		-15,921.30		-5,673,078.70
34406 gabriel	CP-DISC-UBS AMERICAS-U	1365	441	07/08/05	07/07/05	PURC	3.230	19,008,000.00	19,006,294.56		
				07/07/05	07/07/05		3.275		-1,705.44		-19,006,294.56
34409 gabriel	REPO-BW	1365	50	07/18/05	07/08/05	PURC	3.720	50,000,000.00	50,000,000.00		
				07/08/05	07/08/05		3.772				-50,000,000.00

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34410	CP-DISC-UBS AMERICAS-B	1365	40	07/11/05	07/08/05	PURC	3.190	7,920,000.00	7,917,894.60		
gabriel				07/08/05	07/08/05		3.235		-2,105.40		-7,917,894.60
34411	CP-DISC-BANKAMERICA-BA	1365	40	07/18/05	07/11/05	PURC	3.230	2,000,000.00	1,998,743.89		
gabriel				07/08/05	07/11/05		3.277		-1,256.11		-1,998,743.89
34412	CP-DISC-UBS AMERICAS-B	1365	40	07/12/05	07/11/05	PURC	3.230	7,286,000.00	7,285,346.28		
gabriel				07/11/05	07/11/05		3.275		-653.72		-7,285,346.28
34413	CP-DISC-IBM-BA	1365	40	08/05/05	07/12/05	PURC	3.220	5,000,000.00	4,989,266.67		
gabriel				07/12/05	07/12/05		3.272		-10,733.33		-4,989,266.67
34414	CP-DISC-WFB-WF	1365	451	08/08/05	07/12/05	PURC	3.240	6,734,000.00	6,717,636.38		
gabriel				07/12/05	07/12/05		3.293		-16,363.62		-6,717,636.38
34415	CP-DISC-UBS AMERICAS-J	1365	325	07/14/05	07/13/05	PURC	3.230	15,000,000.00	14,998,654.17		
gabriel				07/13/05	07/13/05		3.275		-1,345.83		-14,998,654.17
34416	FHLB-DISC-CITIG	1365	132	07/15/05	07/13/05	PURC	3.070	21,425,000.00	21,421,345.85		
gabriel				07/13/05	07/13/05		3.113		-3,654.15		-21,421,345.85
34417	CP-DISC-DU PONT-CSFB	1365	180	08/15/05	07/14/05	PURC	3.240	8,000,000.00	7,976,960.00		
gabriel				07/14/05	07/14/05		3.294		-23,040.00		-7,976,960.00
34418	BA-BANKAMERICA-BA	1365	40	08/22/05	07/14/05	PURC	3.300	1,245,736.00	1,241,282.49		
gabriel				07/14/05	07/14/05		3.358		-4,453.51		-1,241,282.49
34419	BA-BANKAMERICA-BA	1365	40	08/26/05	07/14/05	PURC	3.300	1,806,461.00	1,799,340.53		
gabriel				07/14/05	07/14/05		3.359		-7,120.47		-1,799,340.53
34420	FHLB-DISC-CITIG	1365	132	07/15/05	07/14/05	PURC	3.110	3,067,000.00	3,066,735.05		
gabriel				07/14/05	07/14/05		3.153		-264.95		-3,066,735.05
34421	FHLB-FTB	1365	184	06/08/06	07/15/05	PURC	3.625	5,000,000.00	5,006,078.47		
gabriel				07/14/05	07/15/05		3.909		6,078.47		-5,006,078.47
34422	CP-DISC-WFB-WF	1365	451	09/01/05	07/15/05	PURC	3.270	10,000,000.00	9,956,400.00		
gabriel				07/14/05	07/15/05		3.330		-43,600.00		-9,956,400.00
34423	CP-DISC-UBS AMERICAS-J	1365	325	07/18/05	07/15/05	PURC	3.300	7,280,000.00	7,277,998.00		
gabriel				07/15/05	07/15/05		3.347		-2,002.00		-7,277,998.00
34424	CP-DISC-UBS AMERICAS-B	1365	40	07/19/05	07/18/05	PURC	3.230	2,518,000.00	2,517,774.08		
gabriel				07/18/05	07/18/05		3.275		-225.92		-2,517,774.08
34427	REPO-BW	1365	50	07/28/05	07/18/05	PURC	3.720	50,000,000.00	50,000,000.00		
gabriel				07/18/05	07/18/05		3.772				-50,000,000.00
34428	FHLB-CALL-UBC	1365	445	11/25/05	07/20/05	PURC	2.150	5,000,000.00	5,018,548.61		
gabriel				07/19/05	07/20/05		3.600		18,548.61		-5,018,548.61
34429	CP-DISC-UBS AMERICAS-J	1365	325	07/21/05	07/20/05	PURC	3.160	8,247,000.00	8,246,276.10		
gabriel				07/20/05	07/20/05		3.204		-723.90		-8,246,276.10
34430	CP-DISC-UBS AMERICAS-U	1365	441	07/22/05	07/21/05	PURC	3.230	5,300,000.00	5,299,524.47		
gabriel				07/21/05	07/21/05		3.275		-475.53		-5,299,524.47
34431	CP-DISC-UBS AMERICAS-B	1365	40	07/25/05	07/22/05	PURC	3.210	2,852,000.00	2,851,237.09		
gabriel				07/22/05	07/22/05		3.255		-762.91		-2,851,237.09
34434	CP-DISC-UPS-CSFB	1365	180	09/02/05	07/27/05	PURC	3.230	7,437,000.00	7,412,311.23		
gabriel				07/27/05	07/27/05		3.286		-24,688.77		-7,412,311.23
34435	REPO-BW	1365	50	08/05/05	07/28/05	PURC	3.720	50,000,000.00	50,000,000.00		
gabriel	Per Gabriela			07/28/05	07/28/05		3.772				-50,000,000.00

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34438	FHLB-WF	1365	451	08/18/06	07/28/05	PURC	4.000	3,000,000.00	2,999,680.00		
gabriel				07/28/05	07/28/05		4.040		-320.00		-2,999,680.00
34439	CP-DISC-UBS AMERICAS-B	1365	40	08/02/05	08/01/05	PURC	3.260	1,769,000.00	1,768,839.81		
gabriel				08/01/05	08/01/05		3.306		-160.19		-1,768,839.81
34440	FHLB-DISC-BA	1365	40	10/03/05	08/04/05	PURC	3.360	3,409,000.00	3,389,909.60		
gabriel				08/04/05	08/04/05		3.426		-19,090.40		-3,389,909.60
34441	CP-DISC-UBS AMERICAS-B	1365	40	08/08/05	08/05/05	PURC	3.390	1,024,000.00	1,023,710.72		
gabriel				08/05/05	08/05/05		3.438		-289.28		-1,023,710.72
34442	REPO-BW	1365	50	08/15/05	08/05/05	PURC	3.720	50,000,000.00	50,000,000.00		
gabriel				08/05/05	08/05/05		3.772				-50,000,000.00
34445	CP-DISC-UBS AMERICAS-B	1365	40	08/09/05	08/08/05	PURC	3.460	6,540,000.00	6,539,371.43		
gabriel				08/08/05	08/08/05		3.508		-628.57		-6,539,371.43
34446	FHLB-DISC-CITIG	1365	132	08/10/05	08/09/05	PURC	3.250	6,923,000.00	6,922,375.01		
maria				08/09/05	08/09/05		3.295		-624.99		-6,922,375.01
34447	CP-DISC-UPS-CSFB	1365	180	09/30/05	08/10/05	PURC	3.380	6,142,000.00	6,112,590.06		
gabriel				08/10/05	08/10/05		3.443		-29,409.94		-6,112,590.06
34448	REPO-BW	1365	50	08/17/05	08/15/05	PURC	3.720	50,000,000.00	50,000,000.00		
gabriel				08/16/05	08/15/05		3.772				-50,000,000.00
34451	REPO-BW	1365	50	08/26/05	08/17/05	PURC	3.720	50,000,000.00	50,000,000.00		
gabriel				08/17/05	08/17/05		3.772				-50,000,000.00
34454	CP-DISC-UBS AMERICAS-P	1365	350	08/18/05	08/17/05	PURC	3.450	9,989,000.00	9,988,042.72		
gabriel				08/17/05	08/17/05		3.498		-957.28		-9,988,042.72
34455	CP-DISC-UBS AMERICAS-P	1365	350	08/19/05	08/18/05	PURC	3.490	6,032,000.00	6,031,415.23		
gabriel				08/18/05	08/18/05		3.539		-584.77		-6,031,415.23
34458	CP-UBS AMERICAS-BA	1365	40	08/22/05	08/19/05	PURC	3.460	11,090,000.00	11,086,802.38		
gabriel				08/19/05	08/19/05		3.509		-3,197.62		-11,086,802.38
34460	CP-DISC-UBS AMERICAS-J	1365	325	08/25/05	08/24/05	PURC	3.490	12,797,000.00	12,795,759.40		
gabriel				08/24/05	08/24/05		3.539		-1,240.60		-12,795,759.40
34464	CP-DISC-UBS AMERICAS-B	1365	40	08/26/05	08/25/05	PURC	3.500	14,210,000.00	14,208,618.47		
gabriel				08/25/05	08/25/05		3.549		-1,381.53		-14,208,618.47
34465	CP-DISC-UBS AMERICAS-J	1365	325	08/29/05	08/26/05	PURC	3.530	19,436,000.00	19,430,282.58		
gabriel				08/26/05	08/26/05		3.580		-5,717.42		-19,430,282.58
34466	REPO-BW	1365	50	09/02/05	08/26/05	PURC	3.720	50,000,000.00	50,000,000.00		
gabriel				08/26/05	08/26/05		3.772				-50,000,000.00
34469	CP-DISC-UBS AMERICAS-J	1365	325	08/30/05	08/29/05	PURC	3.560	5,270,000.00	5,269,478.86		
gabriel				08/29/05	08/29/05		3.610		-521.14		-5,269,478.86
34470	CP-DISC-FIRST DATA-CIT	1365	132	08/30/05	08/29/05	PURC	3.550	16,873,000.00	16,871,336.13		
gabriel				08/29/05	08/29/05		3.600		-1,663.87		-16,871,336.13
34471	CP-DISC-WFB-WF	1365	451	09/02/05	08/30/05	PURC	3.490	6,143,000.00	6,141,213.41		
gabriel				08/30/05	08/30/05		3.540		-1,786.59		-6,141,213.41
34474	CP-DISC-UBS AMERICAS-J	1365	325	09/02/05	09/01/05	PURC	3.540	13,859,000.00	13,857,637.20		
gabriel				09/01/05	09/01/05		3.590		-1,362.80		-13,857,637.20
34475	REPO-BW	1365	50	09/12/05	09/02/05	PURC	3.720	50,000,000.00	50,000,000.00		
gabriel				09/02/05	09/02/05		3.772				-50,000,000.00

* ACTIVE TRANSACTIONS *

CITY OF SAN JOSE
 TREASURY DIVISION
 DETAIL TRANSACTION REPORT - FIXED INCOME
 07/01/05 TO 09/30/05
 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
34478	CP-DISC-UBS AMERICAS-J	1365	325	09/06/05	09/02/05	PURC	3.470	9,155,000.00	9,151,470.24		
gabriel				09/02/05	09/02/05		3.520		-3,529.76		-9,151,470.24
34480	CP-DISC-UBS AMERICAS-U	1365	441	09/08/05	09/07/05	PURC	3.490	7,834,000.00	7,833,240.54		
maria				09/07/05	09/07/05		3.539		-759.46		-7,833,240.54
34481	CP-DISC-UBS AMERICAS-J	1365	325	09/09/05	09/08/05	PURC	3.460	7,553,000.00	7,552,274.07		
gabriel				09/08/05	09/08/05		3.508		-725.93		-7,552,274.07
34482	CP-DISC-UBS AMERICAS-J	1365	325	09/12/05	09/09/05	PURC	3.460	4,225,000.00	4,223,781.79		
gabriel				09/09/05	09/09/05		3.509		-1,218.21		-4,223,781.79
34483	CP-DISC-UBS AMERICAS-U	1365	441	09/13/05	09/12/05	PURC	3.490	20,795,000.00	20,792,984.04		
gabriel				09/12/05	09/12/05		3.539		-2,015.96		-20,792,984.04
34484	REPO-BW	1365	50	09/22/05	09/12/05	PURC	3.720	50,000,000.00	50,000,000.00		
gabriel				09/12/05	09/12/05		3.772				-50,000,000.00
34487	CP-DISC-UBS AMERICAS-J	1365	325	09/14/05	09/13/05	PURC	3.470	14,132,000.00	14,130,637.83		
gabriel				09/13/05	09/13/05		3.519		-1,362.17		-14,130,637.83
34488	CP-DISC-IBM-CSFB	1365	180	09/19/05	09/14/05	PURC	3.440	5,000,000.00	4,997,611.11		
gabriel				09/14/05	09/14/05		3.489		-2,388.89		-4,997,611.11
34489	FHLB-DISC-UBS	1365	441	09/15/05	09/14/05	PURC	3.400	11,440,000.00	11,438,919.56		
gabriel				09/14/05	09/14/05		3.448		-1,080.44		-11,438,919.56
34490	CP-DISC-JP MORGAN-JPM	1365	325	09/16/05	09/15/05	PURC	3.660	18,008,000.00	18,006,169.19		
gabriel				09/15/05	09/15/05		3.711		-1,830.81		-18,006,169.19
34491	CP-DISC-JP MORGAN-JPM	1365	325	09/19/05	09/16/05	PURC	3.630	13,530,000.00	13,525,907.18		
gabriel				09/16/05	09/16/05		3.682		-4,092.82		-13,525,907.18
34492	CP-DISC-UBS AMERICAS-J	1365	325	09/20/05	09/19/05	PURC	3.650	13,537,000.00	13,535,627.50		
gabriel				09/19/05	09/19/05		3.701		-1,372.50		-13,535,627.50
34493	CP-DISC-UBS AMERICAS-U	1365	441	09/23/05	09/22/05	PURC	3.700	3,513,000.00	3,512,638.94		
gabriel				09/22/05	09/22/05		3.752		-361.06		-3,512,638.94
34496	REPO-BW	1365	50	09/30/05	09/22/05	PURC	3.720	50,000,000.00	50,000,000.00		
gabriel				09/22/05	09/22/05		3.772				-50,000,000.00
34500	CP-DISC-UBS AMERICAS-J	1365	325	09/26/05	09/23/05	PURC	3.700	15,621,000.00	15,616,183.53		
gabriel				09/23/05	09/23/05		3.753		-4,816.47		-15,616,183.53
34501	CP-DISC-UBS AMERICAS-J	1365	325	09/27/05	09/26/05	PURC	3.730	18,274,000.00	18,272,106.61		
gabriel				09/26/05	09/26/05		3.782		-1,893.39		-18,272,106.61
34502	CP-DISC-UBS AMERICAS-J	1365	325	09/28/05	09/27/05	PURC	3.780	17,718,000.00	17,716,139.61		
gabriel				09/27/05	09/27/05		3.833		-1,860.39		-17,716,139.61
34503	CP-DISC-UBS AMERICAS-J	1365	325	09/29/05	09/28/05	PURC	3.740	20,544,000.00	20,541,865.71		
gabriel				09/28/05	09/28/05		3.792		-2,134.29		-20,541,865.71
34504	FHLB-DISC-BA	1365	40	09/30/05	09/29/05	PURC	3.600	1,962,000.00	1,961,803.80		
gabriel				09/29/05	09/29/05		3.650		-196.20		-1,961,803.80
34505	REPO-BW	1365	50	10/05/05	09/30/05	PURC	3.720	50,000,000.00	50,000,000.00		
gabriel				09/30/05	09/30/05		3.772				-50,000,000.00
34508	CP-DISC-UBS AMERICAS-J	1365	325	09/07/05	09/06/05	PURC	3.480	2,392,000.00	2,391,768.77		
gabriel				10/04/05	09/06/05		3.529		-231.23		-2,391,768.77
SUBTOTAL (Txn Typ) PURC						ASSETS	3.573	1096043573.03	1095806296.28		
							3.629		-237,276.75		-1095806296.28

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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
 07/01/05 TO 09/30/05
 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
SUBTOTAL (Fund) 1 INVESTMENT FUNDS					ASSETS			-143081000.00	-142951097.28	-6,625,276.57	150,254,527.65
									-237,276.75	-678,153.80	

C I T Y O F S A N J O S E
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DETAIL TRANSACTION REPORT - FIXED INCOME
07/01/05 TO 09/30/05
FUND: 1 GRAND TOTALS
ASSETS

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* ACTIVE TRANSACTIONS *

TYPE/ TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
PURC (77)	3.629	1096043573.03		1095806296.28	-237,276.75				-1095806296.28
PSAL (16)	3.180	-40,984,376.03		-40,984,376.03					40,984,376.03
INTR (82)	3.149			-310,974.33			-5,841,939.06		
MAT (90)	3.573	-1198140197.00		-1198140197.00			-783,337.51		1198923534.51
AMRT (4)	3.126			-220,326.71		220,326.71			
ACR (74)	3.412			898,480.51		-898,480.51			

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T R E A S U R Y D I V I S I O N
DETAIL TRANSACTION REPORT - FIXED INCOME
07/01/05 TO 09/30/05
SETTLEMENT DATE BASIS
FUND: 5 TENTH & SENTER IMP. DIST.

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* 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
34390 snj101	FHLB-DISC-CITIG	1365	132	08/19/05 08/22/05	08/19/05 08/19/05	MAT	3.230 3.291	-242,000.00	-242,000.00		242,000.00
34456 snj101	FHLB-DISC-JPM	1365	325	09/02/05 09/06/05	09/02/05 09/02/05	MAT	3.350 3.401	-242,000.00	-242,000.00		242,000.00
SUBTOTAL (Txn Typ) MAT						ASSETS	3.290 3.346	-484,000.00	-484,000.00		484,000.00
34390 snj101	FHLB-DISC-CITIG	1365		08/19/05 08/22/05	08/19/05 08/19/05	AMRT	3.230 3.291		1,150.78		
34456 snj101	FHLB-DISC-JPM	1365		09/02/05 09/06/05	09/02/05 09/02/05	AMRT	3.350 3.401		315.27		
SUBTOTAL (Txn Typ) AMRT						ASSETS	3.290 3.346		1,466.05		-1,466.05
34456 gabriel	FHLB-DISC-JPM	1365	325	09/02/05 08/19/05	08/19/05 08/19/05	PURC	3.350 3.401	242,000.00	241,684.73 -315.27		-241,684.73
SUBTOTAL (Txn Typ) PURC						ASSETS	3.350 3.401	242,000.00	241,684.73 -315.27		-241,684.73
SUBTOTAL (Fund) 5 TENTH & SENTER IMP. DI						ASSETS		-242,000.00	-240,849.22 -315.27	-1,466.05	242,315.27

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
 07/01/05 TO 09/30/05
 FUND: 5 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 (1)	3.401	242,000.00		241,684.73	-315.27				-241,684.73
MAT (2)	3.346	-484,000.00		-484,000.00					484,000.00
ACR (2)	3.346			1,466.05		-1,466.05			

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: 21
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FUND: 6 NO 1ST & E. TASMAN

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
34379 snj101	UST-BILLS-CSFB	1365	180	08/25/05 08/26/05	08/25/05 08/25/05	MAT	2.890 2.945	-73,400.00	-73,400.00		73,400.00
34461 snj101	UST-BILLS-CSFB	1365	180	09/01/05 09/02/05	09/01/05 09/01/05	MAT	3.140 3.186	-72,400.00	-72,400.00		72,400.00
SUBTOTAL (Txn Typ) MAT						ASSETS	3.014 3.065	-145,800.00	-145,800.00		145,800.00
34379 snj101	UST-BILLS-CSFB	1365		08/25/05 08/26/05	08/25/05 08/25/05	AMRT	2.890 2.945		371.22	-371.22	
34461 snj101	UST-BILLS-CSFB	1365		09/01/05 09/02/05	09/01/05 09/01/05	AMRT	3.140 3.186		44.21	-44.21	
SUBTOTAL (Txn Typ) AMRT						ASSETS	3.014 3.065		415.43	-415.43	
34461 gabriel	UST-BILLS-CSFB	1365	180	09/01/05 08/25/05	08/25/05 08/25/05	PURC	3.140 3.186	72,400.00	72,355.79 -44.21		-72,355.79
SUBTOTAL (Txn Typ) PURC						ASSETS	3.140 3.186	72,400.00	72,355.79 -44.21		-72,355.79
SUBTOTAL (Fund) 6 NO 1ST & E. TASMAN						ASSETS		-73,400.00	-73,028.78 -44.21	-415.43	73,444.21

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
 07/01/05 TO 09/30/05
 FUND: 6 GRAND TOTALS
 ASSETS

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TYPE/ TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(GAIN)/ LOSS	SETTLEMENT
PURC (1)	3.186	72,400.00		72,355.79	-44.21			-72,355.79
MAT (2)	3.065	-145,800.00		-145,800.00				145,800.00
ACR (2)	3.065			415.43		-415.43		

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

* ACTIVE TRANSACTIONS * DETAIL TRANSACTION REPORT - FIXED INCOME PAGE: 23
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FUND: 8 EVERGREEN CREEK

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
34380 snj101	UST-BILLS-CSFB	1365	180	08/25/05	08/25/05	MAT	2.890	-103,600.00	-103,600.00		
				08/26/05	08/25/05		2.945				103,600.00
34462 snj101	UST-BILLS-CSFB	1365	180	09/01/05	09/01/05	MAT	3.140	-85,800.00	-85,800.00		
				09/02/05	09/01/05		3.186				85,800.00
SUBTOTAL (Txn Typ) MAT						ASSETS	3.003 3.054	-189,400.00	-189,400.00		189,400.00
34380 snj101	UST-BILLS-CSFB	1365		08/25/05	08/25/05	AMRT	2.890		523.95		
				08/26/05	08/25/05		2.945			-523.95	
34462 snj101	UST-BILLS-CSFB	1365		09/01/05	09/01/05	AMRT	3.140		52.39		
				09/02/05	09/01/05		3.186			-52.39	
SUBTOTAL (Txn Typ) AMRT						ASSETS	3.003 3.054		576.34	-576.34	
34462 gabriel	UST-BILLS-CSFB	1365	180	09/01/05	08/25/05	PURC	3.140	85,800.00	85,747.61		
				08/25/05	08/25/05		3.186		-52.39		-85,747.61
34472 gabriel	UST-BILLS-CSFB	1365	180	12/01/05	09/01/05	PURC	3.380	88,400.00	87,644.72		
				09/01/05	09/01/05		3.456		-755.28		-87,644.72
SUBTOTAL (Txn Typ) PURC						ASSETS	3.262 3.323	174,200.00	173,392.33 -807.67		-173,392.33
SUBTOTAL (Fund) 8 EVERGREEN CREEK						ASSETS		-15,200.00	-15,431.33 -807.67	-576.34	16,007.67

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
 07/01/05 TO 09/30/05
 FUND: 8 GRAND TOTALS
 ASSETS

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TYPE/ TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(GAIN)/ LOSS	SETTLEMENT
PURC (2)	3.323	174,200.00		173,392.33	-807.67			-173,392.33
MAT (2)	3.054	-189,400.00		-189,400.00				189,400.00
ACR (2)	3.054			576.34		-576.34		

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
07/01/05 TO 09/30/05
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* ACTIVE TRANSACTIONS *

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FUND: 33 Reassessment Revenue Bonds, 94A

INV # USER	DESCRIPTION/POOL# MEMO	BANK CASH	BROK DATE	MATURITY /ENTRY	TRADE/ SETTLE	TXN TYP	COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
34381 snj101	UST-BILLS-CSFB	1365	180	08/25/05	08/25/05	MAT	2.890	-17,000.00	-17,000.00		
				08/26/05	08/25/05		2.945				17,000.00
34463 snj101	UST-BILLS-CSFB	1365	180	09/01/05	09/01/05	MAT	3.140	-17,800.00	-17,800.00		
				09/02/05	09/01/05		3.186				17,800.00
SUBTOTAL (Txn Typ) MAT						ASSETS	3.018 3.068	-34,800.00	-34,800.00		34,800.00
34381 snj101	UST-BILLS-CSFB	1365		08/25/05	08/25/05	AMRT	2.890		85.98		
				08/26/05	08/25/05		2.945			-85.98	
34463 snj101	UST-BILLS-CSFB	1365		09/01/05	09/01/05	AMRT	3.140		10.87		
				09/02/05	09/01/05		3.186			-10.87	
SUBTOTAL (Txn Typ) AMRT						ASSETS	3.018 3.068		96.85	-96.85	
34463 gabriel	UST-BILLS-CSFB	1365	180	09/01/05	08/25/05	PURC	3.140	17,800.00	17,789.13		
				08/25/05	08/25/05		3.186		-10.87		-17,789.13
34473 gabriel	UST-BILLS-CSFB	1365	180	12/01/05	09/01/05	PURC	3.380	17,600.00	17,449.63		
				09/01/05	09/01/05		3.456		-150.37		-17,449.63
SUBTOTAL (Txn Typ) PURC						ASSETS	3.259 3.320	35,400.00	35,238.76 -161.24		-35,238.76
SUBTOTAL (Fund) 33 Reassessment Revenue						ASSETS		600.00	535.61 -161.24	-96.85	-438.76

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 T R E A S U R Y D I V I S I O N
 * ACTIVE TRANSACTIONS *
 DETAIL TRANSACTION REPORT - FIXED INCOME
 07/01/05 TO 09/30/05
 FUND: 33 GRAND TOTALS
 ASSETS

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TYPE/ TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(GAIN)/ LOSS	SETTLEMENT
PURC (2)	3.320	35,400.00		35,238.76	-161.24			-35,238.76
MAT (2)	3.068	-34,800.00		-34,800.00				34,800.00
ACR (2)	3.068			96.85		-96.85		

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
07/01/05 TO 09/30/05
SETTLEMENT DATE BASIS
FUND: 34 CSJ/CSC Jt Pwr

* ACTIVE TRANSACTIONS *

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INV # USER	DESCRIPTION/POOL# MEMO	BANK CASH	BROK DATE	MATURITY /ENTRY	TRADE/ SETTLE	TXN TYP	COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
34340 snj101	FHLB-DISC-FTB	1365	184	07/27/05 07/28/05	07/27/05	MAT	3.050 3.108	-525,000.00	-525,000.00		525,000.00
34371 snj101	FHLB-DISC-CITIG	1365	132	08/24/05 08/25/05	08/24/05	MAT	3.200 3.263	-206,000.00	-206,000.00		206,000.00
34432 snj101	FHLB-DISC-CITIG	1365	132	09/28/05 09/29/05	09/28/05	MAT	3.355 3.422	-527,500.00	-527,500.00		527,500.00
SUBTOTAL (Txn Typ) MAT						ASSETS	3.202 3.265	-1,258,500.00	-1,258,500.00		1,258,500.00
34340 snj101	FHLB-DISC-FTB	1365		07/27/05 07/28/05	07/27/05	AMRT	3.050 3.108		2,713.23		-2,713.23
34371 snj101	FHLB-DISC-CITIG	1365		08/24/05 08/25/05	08/24/05	AMRT	3.200 3.263		1,153.60		-1,153.60
34432 snj101	FHLB-DISC-CITIG	1365		09/28/05 09/29/05	09/28/05	AMRT	3.355 3.422		3,097.08		-3,097.08
SUBTOTAL (Txn Typ) AMRT						ASSETS	3.202 3.265		6,963.91		-6,963.91
34432 gabriel	FHLB-DISC-CITIG	1365	132	09/28/05 07/26/05	07/27/05	PURC	3.355 3.422	527,500.00	524,402.92		-524,402.92
34459 gabriel	FHLB-DISC-CITIG	1365	132	10/26/05 08/24/05	08/24/05	PURC	3.550 3.622	208,000.00	206,707.80		-206,707.80
34494 gabriel	FHLB-DISC-JPM	1365	325	11/14/05 09/22/05	09/28/05	PURC	3.630 3.698	527,000.00	524,502.46		-524,502.46
SUBTOTAL (Txn Typ) PURC						ASSETS	3.502 3.570	1,262,500.00	1,255,613.18		-1,255,613.18
SUBTOTAL (Fund) 34 CSJ/CSC Jt Pwr						ASSETS		4,000.00	4,077.09	-6,963.91	2,886.82

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
 * ACTIVE TRANSACTIONS *
 DETAIL TRANSACTION REPORT - FIXED INCOME
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 FUND: 34 GRAND TOTALS
 ASSETS

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TYPE/ TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
PURC (3)	3.570	1,262,500.00		1,255,613.18	-6,886.82				-1,255,613.18
MAT (3)	3.265	-1,258,500.00		-1,258,500.00					1,258,500.00
ACR (3)	3.265			6,963.91		-6,963.91			

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 07/01/05 TO 09/30/05 SETTLEMENT DATE BASIS										PAGE: 29	
FUND: 40 '97 Community Facility Dist.1										RUN: 10/19/05 14:55:08	
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
34205 snj101	FHLB-DISC-FTB	1365	184	08/19/05	08/19/05	MAT	2.915	-439,000.00	-439,000.00		
				08/22/05	08/19/05		2.997				439,000.00
34372 snj101	FHLB-DISC-FTB	1365	184	07/27/05	07/27/05	MAT	3.150	-98,000.00	-98,000.00		
				07/28/05	07/27/05		3.204				98,000.00
34433 snj101	FHLB-DISC-CITIG	1365	132	09/28/05	09/28/05	MAT	3.355	-99,500.00	-99,500.00		
				09/29/05	09/28/05		3.422				99,500.00
SUBTOTAL (Txn Typ) MAT						ASSETS	3.020	-636,500.00	-636,500.00		
							3.095				636,500.00
34205 snj101	FHLB-DISC-FTB	1365		08/19/05	08/19/05	AMRT	2.915		6,114.05		
				08/22/05	08/19/05		2.997			-6,114.05	
34372 snj101	FHLB-DISC-FTB	1365		07/27/05	07/27/05	AMRT	3.150		300.12		
				07/28/05	07/27/05		3.204			-300.12	
34433 snj101	FHLB-DISC-CITIG	1365		09/28/05	09/28/05	AMRT	3.355		584.19		
				09/29/05	09/28/05		3.422			-584.19	
SUBTOTAL (Txn Typ) AMRT						ASSETS	3.020		6,998.36		
							3.095			-6,998.36	
34433 gabriel	FHLB-DISC-CITIG	1365	132	09/28/05	07/27/05	PURC	3.355	99,500.00	98,915.81		
				07/26/05	07/27/05		3.422		-584.19		-98,915.81
34457 gabriel	FHLB-DISC-CITIG	1365	132	10/28/05	08/19/05	PURC	3.450	441,000.00	438,041.63		
				08/19/05	08/19/05		3.522		-2,958.37		-438,041.63
34495 gabriel	FHLB-DISC-JPM	1365	325	11/14/05	09/28/05	PURC	3.630	101,000.00	100,521.34		
				09/22/05	09/28/05		3.698		-478.66		-100,521.34
SUBTOTAL (Txn Typ) PURC						ASSETS	3.464	641,500.00	637,478.78		
							3.534		-4,021.22		-637,478.78
SUBTOTAL (Fund) 40 '97 Community Facilit						ASSETS		5,000.00	7,977.14		
									-4,021.22	-6,998.36	-978.78

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 T R E A S U R Y D I V I S I O N
 * ACTIVE TRANSACTIONS *
 DETAIL TRANSACTION REPORT - FIXED INCOME
 07/01/05 TO 09/30/05
 FUND: 40 GRAND TOTALS
 ASSETS

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TYPE/ TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(GAIN)/ LOSS	SETTLEMENT
PURC (3)	3.534	641,500.00		637,478.78	-4,021.22			-637,478.78
MAT (3)	3.095	-636,500.00		-636,500.00				636,500.00
ACR (3)	3.095			6,998.36		-6,998.36		

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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
07/01/05 TO 09/30/05
SETTLEMENT DATE BASIS
FUND: 47 RDA 2003 A & B REV BDS

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* 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
33682 gabriel	STATE INVESTMT POOL-47	1365		10/30/05	09/30/05	INTR	3.180			-202,176.15	
			09/30/05	10/17/05	09/30/05		3.180				202,176.15
SUBTOTAL (Txn Typ) INTR						ASSETS	3.180			-202,176.15	202,176.15
							3.180				
33683 gabriel	STATE INVESTMT POOL-47	1365	415	10/30/05	07/15/05	PSAL	3.130	-86,990.67	-86,990.67		
				07/18/05	07/15/05		3.130				86,990.67
SUBTOTAL (Txn Typ) PSAL						ASSETS	3.130	-86,990.67	-86,990.67		86,990.67
							3.130				86,990.67
33682 gabriel	STATE INVESTMT POOL-47	1365	415	10/30/05	07/15/05	PURC	3.180	177,859.26	177,859.26		
				07/18/05	07/15/05		3.180				-177,859.26
33683 gabriel	STATE INVESTMT POOL-47	1365	415	10/30/05	07/15/05	PURC	3.130	86,990.67	86,990.67		
				07/18/05	07/15/05		3.130				-86,990.67
SUBTOTAL (Txn Typ) PURC						ASSETS	3.164	264,849.93	264,849.93		-264,849.93
							3.164				
SUBTOTAL (Fund) 47 RDA 2003 A & B REV BD						ASSETS		177,859.26	177,859.26	-202,176.15	24,316.89

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
 07/01/05 TO 09/30/05
 FUND: 47 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 (2)	3.164	264,849.93		264,849.93					-264,849.93
PSAL (1)	3.130	-86,990.67		-86,990.67					86,990.67
INTR (1)	3.180						-202,176.15		

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: 33
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SETTLEMENT DATE BASIS
FUND: 49 RDA TABs SERIES 2003

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
34399	REPO-BW	1365	50	07/08/05	07/08/05	MAT	3.720	-61,406,465.63	-61,406,465.63	-57,108.01	
snj101				07/11/05	07/08/05		3.772				61,463,573.64
34407	REPO-BW	1365	50	07/18/05	07/18/05	MAT	3.720	-61,463,573.64	-61,463,573.64	-63,512.36	
snj101				07/19/05	07/18/05		3.772				61,527,086.00
34425	REPO-BW	1365	50	07/28/05	07/28/05	MAT	3.720	-61,527,086.00	-61,527,086.00	-63,577.99	
snj101				07/29/05	07/28/05		3.772				61,590,663.99
34437	REPO-BW	1365	50	08/05/05	08/05/05	MAT	3.720	-61,590,663.99	-61,590,663.99	-50,914.95	
snj101				08/08/05	08/05/05		3.772				61,641,578.94
34444	REPO-BW	1365	50	08/15/05	08/15/05	MAT	3.720	-61,641,578.94	-61,641,578.94	-63,696.30	
snj101				08/16/05	08/15/05		3.772				61,705,275.24
34449	REPO-BW	1365	50	08/17/05	08/17/05	MAT	3.720	-61,705,275.24	-61,705,275.24	-12,752.42	
snj101				08/18/05	08/17/05		3.772				61,718,027.66
34452	REPO-BW	1365	50	08/26/05	08/26/05	MAT	3.720	-61,718,027.66	-61,718,027.66	-57,397.77	
snj101				08/29/05	08/26/05		3.772				61,775,425.43
34468	REPO-BW	1365	50	09/02/05	09/02/05	MAT	3.720	-61,775,425.43	-61,775,425.43	-44,684.22	
snj101				09/06/05	09/02/05		3.772				61,820,109.65
34476	REPO-BW	1365	50	09/12/05	09/12/05	MAT	3.720	-61,820,109.65	-61,820,109.65	-63,880.78	
snj101				09/13/05	09/12/05		3.772				61,883,990.43
34485	REPO-BW	1365	50	09/22/05	09/22/05	MAT	3.720	-61,883,990.43	-61,883,990.43	-63,946.79	
snj101				09/23/05	09/22/05		3.772				61,947,937.22
34499	REPO-BW	1365	50	09/30/05	09/30/05	MAT	3.720	-61,947,937.22	-61,947,937.22	-51,210.29	
snj101				10/03/05	09/30/05		3.772				61,999,147.51
SUBTOTAL (Txn Typ) MAT						ASSETS	3.720	-678480133.83	-678480133.83	-592,681.88	
							3.772				679,072,815.71
34407	REPO-BW	1365	50	07/18/05	07/08/05	PURC	3.720	61,463,573.64	61,463,573.64		-61,463,573.64
gabriel				07/08/05	07/08/05		3.772				
34425	REPO-BW	1365	50	07/28/05	07/18/05	PURC	3.720	61,527,086.00	61,527,086.00		-61,527,086.00
gabriel				07/18/05	07/18/05		3.772				
34437	REPO-BW	1365	50	08/05/05	07/28/05	PURC	3.720	61,590,663.99	61,590,663.99		-61,590,663.99
gabriel				07/28/05	07/28/05		3.772				
34444	REPO-BW	1365	50	08/15/05	08/05/05	PURC	3.720	61,641,578.94	61,641,578.94		-61,641,578.94
gabriel				08/05/05	08/05/05		3.772				
34449	REPO-BW	1365	50	08/17/05	08/15/05	PURC	3.720	61,705,275.24	61,705,275.24		-61,705,275.24
gabriel				08/16/05	08/15/05		3.772				
34452	REPO-BW	1365	50	08/26/05	08/17/05	PURC	3.720	61,718,027.66	61,718,027.66		-61,718,027.66
gabriel				08/17/05	08/17/05		3.772				
34468	REPO-BW	1365	50	09/02/05	08/26/05	PURC	3.720	61,775,425.43	61,775,425.43		-61,775,425.43
gabriel				08/26/05	08/26/05		3.772				
34476	REPO-BW	1365	50	09/12/05	09/02/05	PURC	3.720	61,820,109.65	61,820,109.65		-61,820,109.65
gabriel				09/02/05	09/02/05		3.772				
34485	REPO-BW	1365	50	09/22/05	09/12/05	PURC	3.720	61,883,990.43	61,883,990.43		-61,883,990.43
gabriel				09/12/05	09/12/05		3.772				

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 T R E A S U R Y D I V I S I O N
 * ACTIVE TRANSACTIONS *
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 SETTLEMENT DATE BASIS
 FUND: 49 RDA TABs SERIES 2003

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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
34499 gabriel	REPO-BW	1365	50	09/30/05	09/22/05	PURC	3.720	61,947,937.22	61,947,937.22		
				09/23/05	09/22/05		3.772				-61,947,937.22
34506 gabriel	REPO-BW	1365	50	10/05/05	09/30/05	PURC	3.720	61,999,147.51	61,999,147.51		
				09/30/05	09/30/05		3.772				-61,999,147.51
SUBTOTAL (Txn Typ) PURC						ASSETS	3.720 3.772	679,072,815.71	679,072,815.71		-679072815.71
SUBTOTAL (Fund) 49 RDA TABs SERIES 2003						ASSETS		592,681.88	592,681.88	-592,681.88	

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 T R E A S U R Y D I V I S I O N
 DETAIL TRANSACTION REPORT - FIXED INCOME
 07/01/05 TO 09/30/05
 FUND: 49 GRAND TOTALS
 ASSETS

* ACTIVE TRANSACTIONS *

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TYPE/ TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
PURC (11)	3.772	679,072,815.71		679,072,815.71					-679072815.71
MAT (11)	3.772	-678480133.83		-678480133.83			-592,681.88		679,072,815.71

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T R E A S U R Y D I V I S I O N

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SETTLEMENT DATE BASIS

FUND: 51 RDA-REPO

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
34400	REPO-BW	1365	50	07/08/05	07/08/05	MAT	3.720	-20,000,000.00	-20,000,000.00	-18,600.00	
snj101				07/11/05	07/08/05		3.772				20,018,600.00
34408	REPO-BW	1365	50	07/18/05	07/18/05	MAT	3.720	-15,000,000.00	-15,000,000.00	-15,500.00	
snj101				07/19/05	07/18/05		3.772				15,015,500.00
34426	REPO-BW	1365	50	07/28/05	07/28/05	MAT	3.720	-15,000,000.00	-15,000,000.00	-15,500.00	
snj101				07/29/05	07/28/05		3.772				15,015,500.00
34436	REPO-BW	1365	50	08/05/05	08/05/05	MAT	3.720	-15,000,000.00	-15,000,000.00	-12,400.00	
snj101				08/08/05	08/05/05		3.772				15,012,400.00
34443	REPO-BW	1365	50	08/15/05	08/15/05	MAT	3.720	-15,000,000.00	-15,000,000.00	-15,500.00	
snj101				08/16/05	08/15/05		3.772				15,015,500.00
34450	REPO-BW	1365	50	08/17/05	08/17/05	MAT	3.720	-15,000,000.00	-15,000,000.00	-3,100.00	
snj101				08/18/05	08/17/05		3.772				15,003,100.00
34453	REPO-BW	1365	50	08/26/05	08/26/05	MAT	3.720	-15,000,000.00	-15,000,000.00	-13,950.00	
snj101				08/29/05	08/26/05		3.772				15,013,950.00
34467	REPO-BW	1365	50	09/02/05	09/02/05	MAT	3.720	-15,000,000.00	-15,000,000.00	-10,850.00	
snj101				09/06/05	09/02/05		3.772				15,010,850.00
34477	REPO-BW	1365	50	09/12/05	09/12/05	MAT	3.720	-15,000,000.00	-15,000,000.00	-15,500.00	
snj101				09/13/05	09/12/05		3.772				15,015,500.00
34486	REPO-BW	1365	50	09/22/05	09/22/05	MAT	3.720	-6,000,000.00	-6,000,000.00	-6,200.00	
snj101				09/23/05	09/22/05		3.772				6,006,200.00
34498	REPO-BW	1365	50	09/30/05	09/30/05	MAT	3.720	-6,000,000.00	-6,000,000.00	-4,960.00	
snj101				10/03/05	09/30/05		3.772				6,004,960.00
SUBTOTAL (Txn Typ) MAT						ASSETS	3.720	-152000000.00	-152000000.00	-132,060.00	
							3.772				152,132,060.00
34408	REPO-BW	1365	50	07/18/05	07/08/05	PURC	3.720	15,000,000.00	15,000,000.00		
gabriel				07/08/05	07/08/05		3.772				-15,000,000.00
34426	REPO-BW	1365	50	07/28/05	07/18/05	PURC	3.720	15,000,000.00	15,000,000.00		
gabriel				07/18/05	07/18/05		3.772				-15,000,000.00
34436	REPO-BW	1365	50	08/05/05	07/28/05	PURC	3.720	15,000,000.00	15,000,000.00		
gabriel				07/28/05	07/28/05		3.772				-15,000,000.00
34443	REPO-BW	1365	50	08/15/05	08/05/05	PURC	3.720	15,000,000.00	15,000,000.00		
gabriel				08/05/05	08/05/05		3.772				-15,000,000.00
34450	REPO-BW	1365	50	08/17/05	08/15/05	PURC	3.720	15,000,000.00	15,000,000.00		
gabriel				08/16/05	08/15/05		3.772				-15,000,000.00
34453	REPO-BW	1365	50	08/26/05	08/17/05	PURC	3.720	15,000,000.00	15,000,000.00		
gabriel				08/17/05	08/17/05		3.772				-15,000,000.00
34467	REPO-BW	1365	50	09/02/05	08/26/05	PURC	3.720	15,000,000.00	15,000,000.00		
gabriel				08/26/05	08/26/05		3.772				-15,000,000.00
34477	REPO-BW	1365	50	09/12/05	09/02/05	PURC	3.720	15,000,000.00	15,000,000.00		
gabriel				09/02/05	09/02/05		3.772				-15,000,000.00
34486	REPO-BW	1365	50	09/22/05	09/12/05	PURC	3.720	6,000,000.00	6,000,000.00		
gabriel				09/12/05	09/12/05		3.772				-6,000,000.00

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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
 07/01/05 TO 09/30/05 RUN: 10/19/05 14:55:08
 SETTLEMENT DATE BASIS
 FUND: 51 RDA-REPO

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
34498 gabriel	REPO-BW	1365	50	09/30/05 09/22/05	09/22/05	PURC	3.720 3.772	6,000,000.00	6,000,000.00		-6,000,000.00
SUBTOTAL (Txn Typ) PURC						ASSETS	3.720 3.772	132,000,000.00	132,000,000.00		-132000000.00
SUBTOTAL (Fund) 51 RDA-REPO						ASSETS		-20,000,000.00	-20,000,000.00	-132,060.00	20,132,060.00

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
 * ACTIVE TRANSACTIONS *
 DETAIL TRANSACTION REPORT - FIXED INCOME
 07/01/05 TO 09/30/05
 FUND: 51 GRAND TOTALS
 ASSETS

PAGE: 38
 RUN: 10/19/05 14:55:08

TYPE/ TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
PURC (10)	3.772	132,000,000.00		132,000,000.00					-132000000.00
MAT (11)	3.772	-152000000.00		-152000000.00			-132,060.00		152,132,060.00

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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
07/01/05 TO 09/30/05
REPORT GRAND TOTALS
ASSETS

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* ACTIVE TRANSACTIONS *

TYPE/ TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN) / LOSS	SETTLEMENT
PURC (112)	3.690	1909809238.67		1909559725.49	-249,513.18				-1909559725.49
PSAL (17)	3.180	-41,071,366.70		-41,071,366.70					41,071,366.70
INTR (83)	3.151			-310,974.33			-6,044,115.21		
MAT (126)	3.654	-2031369330.83		-2031369330.83			-1,508,079.39		2032877410.22
AMRT (4)	3.126			-220,326.71		220,326.71			
ACR (3.411			914,997.45		-914,997.45			

Reconciliation of Page A-2, Portfolio Statistics

Purchases:	Principal	\$1,909,559,725.49
	Purchased Interest	0.00
	Total	\$1,909,559,725.49
Sales and Maturities:	Maturity Value	\$2,031,369,330.83
	Discount Accretion	-914,997.45
	Premium Amortization	220,326.71
	LAIF and Money Market Account Withdrawals	41,071,366.70
	Called Securities	0.00
	Purch'd Interest Reimbursed	310,974.33
	Total	\$2,072,057,001.12
Interest:	Interim Interest Receipts	\$6,044,115.21
	Interest Receipts at Maturity	1,508,079.39
	Discount Accretion	914,997.45
	Premium Amortization	-220,326.71
	Premium on Called Security	0.00
	Total	\$8,246,865.34

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CITY OF SAN JOSE
TREASURY DIVISION

BROKER PURCHASE DISTRIBUTION
07/01/05 THROUGH 09/30/05

PAGE: 1
RUN: 10/19/05 14:59:23

ALL FUNDS					(ABSOLUTE)
CODE	BROKER NAME	TRANSACTIONS	ASSETS	LIABILITIES	TOTAL
40	BANK OF AMERICA SECURITIES LLC	15	70,579,941.84		70,579,941.84
50	BANK OF THE WEST	32	1,361,072,815.71		1,361,072,815.71
132	CITIGROUP GLOBAL MARKETS INC.	8	49,549,860.20		49,549,860.20
180	CS FIRST BOSTON CORPORATION	9	26,780,459.28		26,780,459.28
184	FIRST TENNESSEE BANK	1	5,006,078.47		5,006,078.47
325	J P MORGAN SECURITIES INC	23	243,079,805.57		243,079,805.57
350	PAIN WEBBER	2	16,019,457.95		16,019,457.95
415	STATE INVESTMENT POOL	11	38,754,225.96		38,754,225.96
441	UBS FINANCIAL SERVICES INC.	6	67,883,602.11		67,883,602.11
445	UNION BANK OF CALIFORNIA	1	5,018,548.61		5,018,548.61
451	WELLS FARGO BANK - INVESTMENTS	4	25,814,929.79		25,814,929.79
GRAND TOTALS		112	1,909,559,725.49		1,909,559,725.49

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