



Memorandum

TO: HONORABLE MAYOR AND
CITY COUNCIL

FROM: Julia H. Cooper

SUBJECT: INVESTMENT REPORT FOR
THE QUARTER ENDED
JUNE 30, 2012

DATE: July 31, 2012

Approved

Date

8-8-12

Transmitted herewith is the City's investment report for the quarter ended June 30, 2012. To meet the reporting requirements set forth in the City of San Jose Investment Policy, an electronic version of this report will be posted on the City's website at www.csjfinance.org and a hard copy will be on file at the City Clerk's Office located at 200 East Santa Clara Street.

This report will be distributed to the Public Safety, Finance and Strategic Support Committee (PSFSS) for discussion during its meeting on August 16, 2012 and will be agendaized through the PSFSS Committee to a subsequent City Council meeting.

Summary of portfolio performance and compliance for quarter ended June 30, 2012:

- Size of total portfolio – \$1,140,875,296
- Earned interest yield – 0.632%
- Weighted average days to maturity – 387 days
- Fiscal year-to-date net interest earnings – \$6,397,044
- No sale of securities prior to maturity dates, therefore no realized gains/losses from sales
- No exceptions to the City's Investment Policy during this quarter

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

/s/
JULIA H. COOPER
Acting Director of Finance

cc: Debra Figone, City Manager
Sharon Erickson, City Auditor
Richard Doyle, City Attorney

City of San José
California

INVESTMENT REPORT FOR
THE QUARTER ENDED
JUNE 30, 2012



Prepared by
Finance Department
Treasury Division

Julia H. Cooper
Acting Director of Finance

**Investment Report for
The Quarter Ended
June 30, 2012
City of San Jose
Department of Finance
Treasury Division**

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**CITY OF SAN JOSE
INVESTMENT REPORT FOR
THE QUARTER ENDED JUNE 30, 2012
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July 31, 2012

HONORABLE MAYOR and CITY COUNCIL

INVESTMENT REPORT FOR THE QUARTER ENDED JUNE 30, 2012

I am pleased to present this report of investment activity for the quarter ended June 30, 2012 in compliance with the reporting requirements as set forth in the City of San José Investment Policy. The information presented in the table below highlights the investment activity for the quarter ended June 30, 2012 as well as provides a comparison to the quarters ended March 31, 2012 and June 30, 2011.

The report presents information in the following major categories: Portfolio Statistics, Portfolio Performance, Compliance Reporting Requirements, Investment Trading Activity, and Investment Strategy.

INVESTMENT SUMMARY			
For the Quarter Ended	June 30, 2012	March 31, 2012	June 30, 2011
<i>Total Portfolio</i>			
Portfolio Value ⁽¹⁾⁽²⁾	\$1,140,875,296	\$911,051,599	\$1,093,679,636
Earned Interest Yield	0.632%	0.655%	0.698%
Dollar-weighted average yield			
Purchases	0.199%	0.351%	0.346%
Maturities	0.255%	0.245%	0.205%
Called Securities	1.343%	N/A	1.090%
Sold Securities	N/A	0.122%	N/A
Weighted avg. yield at end of period	0.541%	0.689%	0.659%
Weighted avg. days to maturity	387	575	376
<i>Portfolio Fund I</i>			
Portfolio Value ⁽¹⁾⁽²⁾	\$1,140,020,938	\$910,197,791	\$1,080,178,355
Earned Interest Yield	0.633%	0.659%	0.701%
Dollar-weighted average yield			
Purchases	0.199%	0.352%	0.346%
Maturities	0.256%	0.246%	0.205%
Called Securities	1.343%	N/A	1.090%
Sold Securities	N/A	0.122%	N/A
Weighted avg. yield at end of period	0.541%	0.690%	0.662%
Weighted avg. days to maturity	387	575	376

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

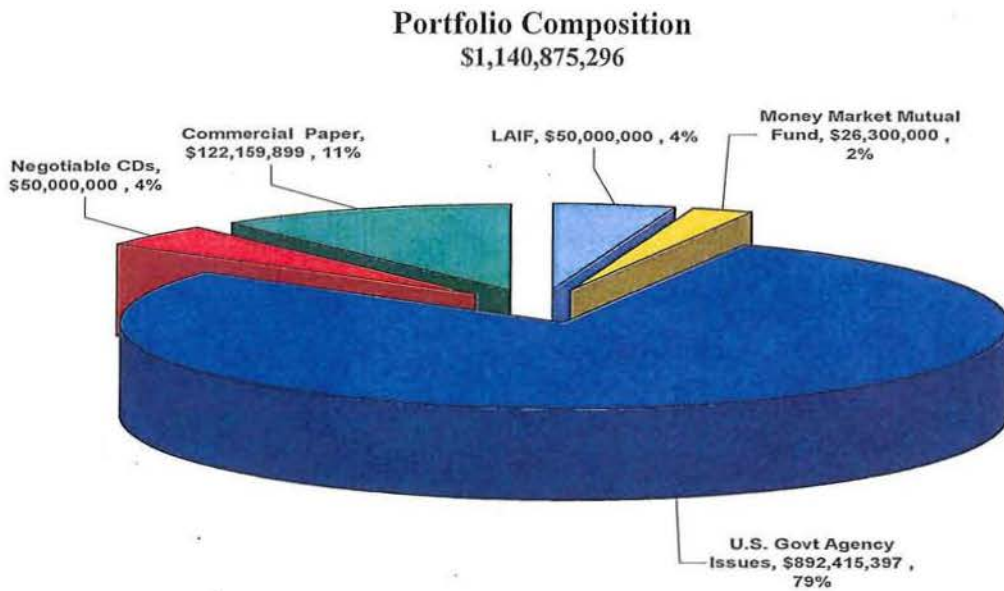
² Total excludes bond proceeds held by trustees for the City of San José (\$498,272,235).

PORTFOLIO STATISTICS

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

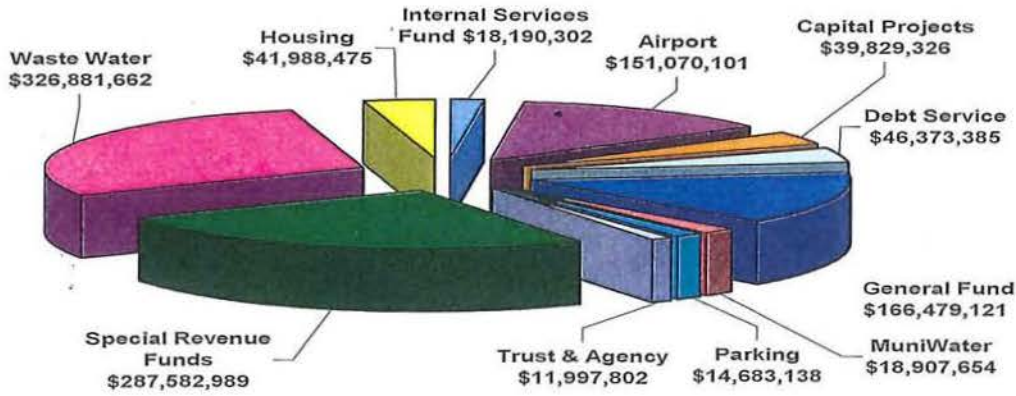
Portfolio Composition

The graphs below provide snapshots of the City’s total investment portfolio as of June 30, 2012. The first graph shows the portfolio composition by investment type and the following two graphs show the portfolio composition by fund type.



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

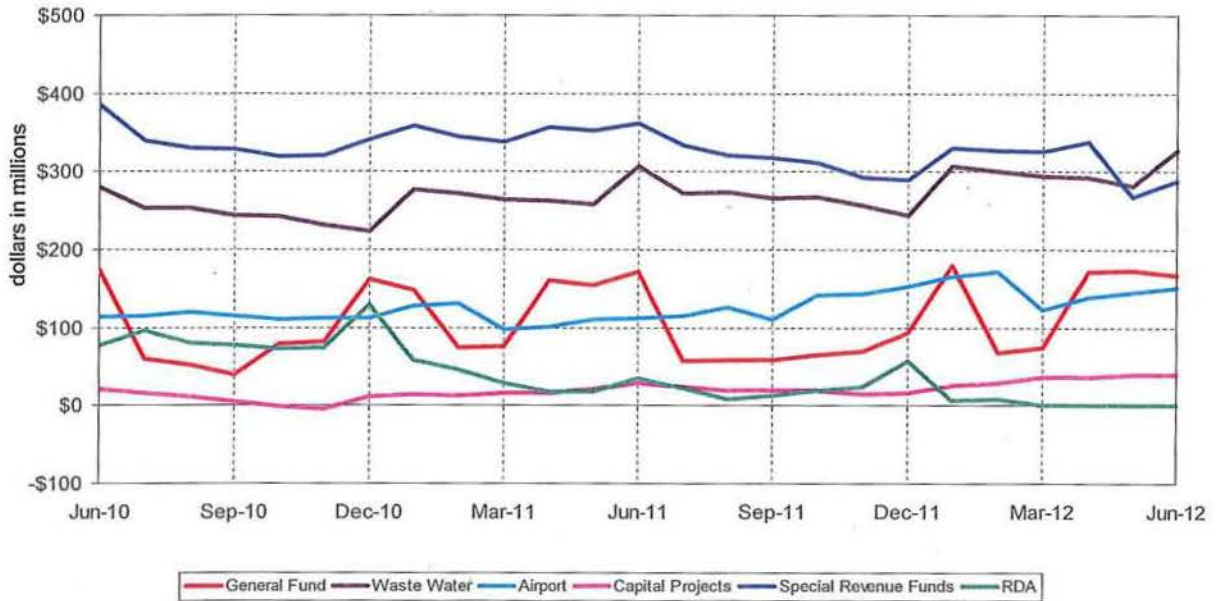
Balances by Fund Type
\$1,123,983,957



Total Balances per FMS	\$1,123,983,957
Deposit-in-Transit, Outstanding Checks ¹	<u>16,891,339</u>
Portfolio Balance Total	\$1,140,875,296

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

Monthly Comparison of Balances by Fund Type
 As of June 30, 2012



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

General Fund Balances

General Fund balances increased approximately \$92 million from the March 31, 2012 ending balance of \$74 million to the June 30, 2012 ending balance of \$166 million. This increase is primarily due to the receipt of property tax distributions during the months of April and June. As depicted above, cash balances usually peak during the months of January and June when the bulk of property taxes are received. Traditionally, the summer months experience a decline in the portfolio and the General Fund balance due to the retirement prefunding, debt service payments, and operational expenditures during months when no property tax revenue is received.

Pre-funding of Annual Retirement Contributions and Issuance of Short-Term Notes

On August 1, 2008, the City made its first prepayment of employer retirement contributions in order to recognize General Fund budgetary savings. The City Manager's 2012-13 Budget anticipates the continuation of prepaying employer retirement contributions.

The practice of pre-funding the City's employer retirement contribution coincides with the seasonal reduction in General Fund balances. In order to ensure that the General Fund balances remain positive throughout the fiscal year 2012-13, and to smooth out cash flow timing issues, the City issued Tax Revenue Anticipation Notes ("TRAN") in the amount of \$125 million, with an initial draw of \$100 million, on July 2, 2012. The TRAN proceeds were used to fund part of the \$241.3 million prefunding amount (the remainder was paid from maturing securities). The City will repay the principal amount and interest on February 14, 2013, after the January 2013 property tax distribution proceeds have been received.

Redevelopment Agency Portion of Portfolio

Historically, the Redevelopment Agency has participated in the City's investment pool both with restricted bond proceeds and with operating cash balances. During the third quarter of fiscal year 2011-12, redevelopment agencies in California were dissolved by legislative action, and the City acting as the Successor Agency to the Redevelopment Agency ("SARA") began the administrative transition. During the last quarter, as part of this transition, the Redevelopment Agency funds in the City's investment portfolio were transferred to the SARA accounts held at Bank of America, and a separate LAIF account was also established to provide an investment vehicle for SARA funds. The transition was completed in April 2012 at which time the Redevelopment Agency's participation in the City's investment portfolio ceased.

During the fourth quarter of fiscal year 2011-12, SARA received approximately \$77.5 million in property tax distributions from the County of Santa Clara Auditor-Controller's Office. This property tax revenue distribution, in conjunction with previously trustee-held tax revenues and existing cash on hand, was sufficient for SARA to meet its August payments of senior and subordinate debt service of approximately \$95.6 million. After debt service payments, SARA had approximately \$1.7 million of unrestricted cash balances and \$900,000 of restricted cash balances remaining. Going forward, City staff will report in the quarterly investment reports the amount of SARA funds held in its Bank of America and LAIF accounts.

Negative Fund Balances

Over the last several years, Finance staff has worked closely with departments to shorten the time frame between when payments are made through the investment pool and when funds are received from trustees for the related reimbursements for these capital costs. This cooperative approach has been successful and the Capital Project funds have not experienced negative fund balances since November 2010. Investment staff will continue to monitor bond reimbursements and fund balances, but going forward will only include the “Negative Fund Balances” section in the investment reports if negative balances occur.

PORTFOLIO PERFORMANCE

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

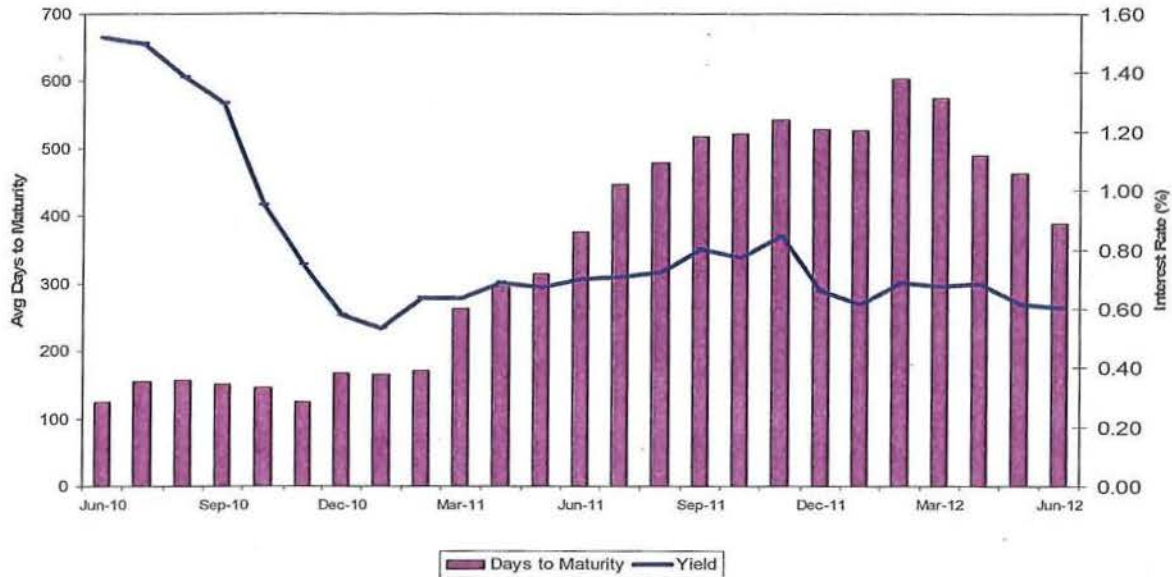
<u>TOTAL PORTFOLIO INCOME RECOGNIZED</u>			
	<u>Accrual Basis</u>		
<u>Total Portfolio</u>	<u>June 30, 2012</u>	<u>March 31, 2012</u>	<u>June 30, 2011</u>
<u>Quarter-End</u>			
Total interest earnings	\$1,580,564	\$1,564,228	\$1,671,714
Realized gains (losses) from sales ^(a)	<u>0</u>	<u>5,154</u>	<u>0</u>
Total income recognized	\$1,580,564	\$1,569,382	\$1,671,714
<u>Fiscal Year-to-Date</u>			
Total interest earnings	\$6,397,044	\$4,816,479	\$8,044,037
Realized gains (losses) from sales ^(a)	<u>0</u>	<u>5,154</u>	<u>0</u>
Total income recognized	\$6,397,044	\$4,821,633	\$8,044,037

^(a) Please see discussion in Investment Trading Activity section of the March 31, 2012 investment report.

Yield and Maturity Trend

The following graph illustrates the dollar-weighted average-days-to-maturity (“ADM”) of Portfolio Fund 1 (bar graph) along with the yield trend (line graph) for each month for the past two years. The ADM decreased from 575 days on March 31, 2012 to 387 days on June 30, 2012 while the yield decreased from 0.678% to 0.603%. This is attributable to the need during the fourth quarter to place significant funds in short-term investments to help cover the retirement prefunding on July 2, 2012. Because of the shift in investment strategy to purchase longer-dated investments, the ADM for June 2012 was still higher than that of June 2011. While the table on page 1 of this report summarizes portfolio data on a quarter-to-quarter basis, the following tables summarize the data on a month-to-month basis.

Yield and Maturity Trends Portfolio Fund 1
 As of June 30, 2012

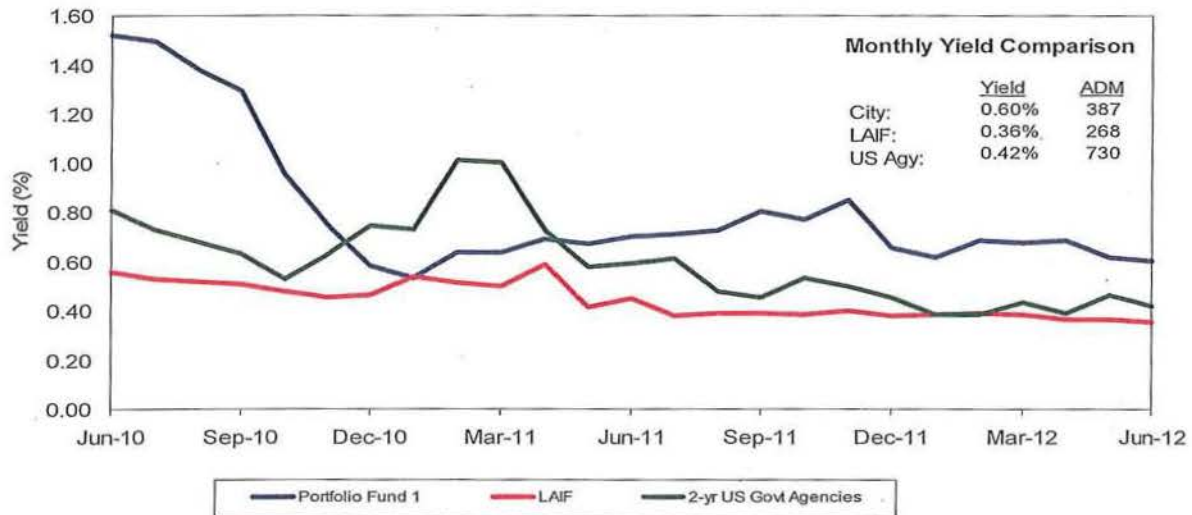


Benchmark Comparison

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

The following graph compares the monthly earned interest yield of the City’s Portfolio Fund 1 with the monthly average yields of the State of California Local Agency Investment Fund (LAIF) and of the two-year U.S. government agency securities from June 2010 through June 2012.

Monthly Benchmark Comparisons
As of June 30, 2012



LAIF is a short-term investment option available to local agencies in California. Its ADM is usually around 180-280 days. Because it is a short-term investment vehicle, it has been used as a benchmark for the City’s Portfolio Fund 1 since 2008 when the City’s investment portfolio was primarily composed of very short-term investments. As the City’s investment strategy has shifted to provide more structure and income, LAIF will become less of a suitable benchmark for the portfolio.

The two-year government agency benchmark has historically been a suitable benchmark for the City’s portfolio as it closely mimics the City’s desired duration. This benchmark maintains a constant ADM of 730 days while the City’s ADM will vary depending on cash flow needs.

As illustrated in the graph above, despite market yields remaining at historically low levels, the City’s yield has stayed above its two benchmarks. The City’s ADM of 387 days is longer than the ADM of LAIF (268 days), which accounts for some of the yield difference between them. While its ADM is still shorter than that of the two-year government agency benchmark, the City’s yield has remained above the latter because staff has purchased longer-dated securities (out to three years) as well as a few callable securities that provide a yield advantage over non-callable securities.

Unrealized Losses and Gains

As shown in the Investment Summary Table on page 1 of this report, the total portfolio size as of June 30, 2012 was \$1,140,875,296. The following table illustrates the net unrealized gains or losses on the portfolio when comparing the portfolio’s market value to both its original cost and amortized cost.

UNREALIZED GAINS & LOSSES

Cash Basis

Market Value	\$ 1,145,326,444	Market Value	\$ 1,145,326,444
Original Cost	<u>(1,140,875,296)</u>	Amortized Cost	<u>(1,141,582,994)</u>
Net Unrealized Gain (Loss)	\$ 4,451,148	Net Unrealized Gain (Loss)	\$ 3,743,450

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 net unrealized gains noted above are “paper gains” where there is an inverse relationship between the general changes in market interest rates to the value of investment securities. As general market interest rates decrease, the value of the City’s investments increase as a result of the higher interest yields that these investments hold compared to market interest rates. Conversely, as market interest rates increase, the value of the City’s investments decline as a result of the lower interest yields that these investments hold compared to market interest rates.

Earned Interest Yield

The total investment portfolio earned interest yield for the quarter ended June 30, 2012 was 0.632%. The portfolio yield decreased slightly from the last quarter. This is mainly due to current market conditions with historically low yield and the City’s liquidity restraints.

The Federal Funds target range remained unchanged between 0.00% (zero percent) and 0.25%. The Federal Open Market Committee (“FOMC”) statement released on June 20, 2012, reiterated that economic conditions are likely to warrant exceptionally low rates through 2014.

COMPLIANCE REPORTING REQUIREMENTS

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

Cash Management Projection

Based on the Finance Department’s cash flow projection as of June 30, 2012, total revenues and investment maturities for the next six months are anticipated to be \$900 million. This is sufficient to cover projected expenditures of approximately \$887 million.

Statement of Compliance with the Policy

There were no exceptions or violations outstanding for the quarter ended June 30, 2012. The investment portfolio meets the requirements of the City’s Investment Policy and the California Government Code section 53601.

Comparison of Portfolio Investment Earnings to FY 2011-12 Budget

The following is a comparison of actual investment earnings, on an accrual basis, to the fiscal year 2011-12 budget. Monthly budgeted earnings apportionments for the City funds are based upon historical cash balance averages and an assumed average interest yield for the fiscal year. The 2011-12 budgeted interest earnings for the General Fund were \$110,000 based on a projected net interest yield of 0.22%. The schedule below compares the unaudited actual net investment earnings for the General Fund for the quarter ended June 30, 2012 to the budgeted amounts.

BUDGET COMPARISON		
<u>Net Investment Earnings</u>	<u>Yield</u>	<u>General Fund</u>
<i>Quarter Ended June 2012</i>		
Budget ^(a)	0.22%	\$ 27,500
Actual ^(b)	<u>0.33%</u>	<u>71,207</u>
Variance	0.11%	\$ 43,707
<i>Fiscal Year to Date</i>		
Budget ^(a)	0.22%	\$ 110,000
Actual ^(b)	<u>0.39%</u>	<u>187,744</u>
Variance	0.17%	\$ 77,744

(a) Reflects the FY 11/12 Adopted Budget as approved by the Council on June 21, 2011.
(b) Reflects net investment yield which is the earned interest yield less costs to administer the investment program, adjusted for funds with negative cash balances at month-end.

INVESTMENT TRADING ACTIVITY

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

INVESTMENT STRATEGY

The Investment Program continues to focus on its core mandates of safety, liquidity and yield. Prior to 2011, the City’s investment strategy was to invest short-term (18 months or less) in order to cover liquidity needs. In early 2011, staff began to extend maturities in order to provide income and

structure to the portfolio. Investments have been matched to known cash flow outlays in the 18-36 month horizon. This strategy is expected to continue throughout FY 2012-13 given a forecast of continued slow economic growth. Because of the continued low market interest rates, staff will not actively seek to extend maturities beyond 36 months.

Future Commitments – As of quarter-end June 30, 2012, the City had no obligations to buy or sell securities, and no commitments to participate in securities trading.

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

Restructuring – No restructuring activities took place during the quarter ended June 30, 2012.

Municipal Bonds – No municipal bonds were purchased during the quarter ended June 30, 2012.

CONCLUSION

The total investment portfolio as of June 30, 2012 was \$1,140,875,296. This is an increase of approximately \$230 million from the March 31, 2012 balance of \$911,051,599, primarily due to the receipt of property tax distributions in April and June. The average days to maturity decreased from 575 days on March 31, 2012 to 387 days on June 30, 2012 while the yield decreased from 0.655% to 0.632%. This is attributable to the need during the fourth quarter to place significant funds in short-term investments to help cover the retirement prefunding on July 2, 2012. As of June 30, 2012, approximately 78% of the total portfolio consisted of U.S. government agency securities.

Respectfully submitted,

/s/
JULIA H.COOPER
Acting Director of Finance

SECTION A

PORTFOLIO STATISTICS

Section 1: All Funds Summary

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

Section 2: Statistics

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

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

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

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

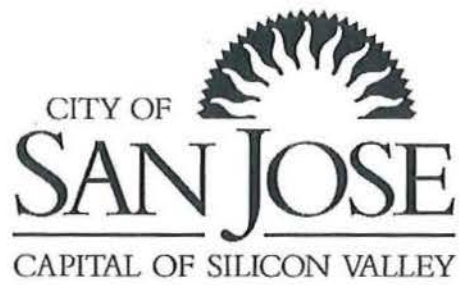
END OF PERIOD PORTFOLIO BALANCE: The sum of all investment balances (adjusted cost basis) which are active at the end of the report.

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

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

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

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



CITY OF SAN JOSE, CALIFORNIA
 CASH MANAGEMENT PROGRAM REPORT TO THE CITY COUNCIL
 FOR THE PERIOD 04/01/12 THROUGH 06/30/12

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	.00	.00	.00	.00
FEDERAL AGENCY SECURITIES	809,708,807.93	.72	1,452,572.63	1,405,484.38
CERTIFICATES OF DEPOSIT	.00	.00	.00	.00
U.S. TREASURY BILLS, BONDS AND NOTES	.00	.00	.00	.00
REPURCHASE AGREEMENTS	.00	.00	.00	.00
STATE POOL, PASSBOOK & MONEY MKT ACCTS	35,351,568.45	.34	30,238.43	29,361.47
COMMERCIAL PAPER	118,565,560.97	.25	73,897.76	34,951.15
NEGOTIABLE CD'S	39,175,824.18	.24	23,855.56	.00
MEDIUM TERM CORPORATE NOTES	.00	.00	.00	.00
INVESTMENTS SUB-TOTAL	1,002,801,761.52	.63	1,580,564.38	1,469,797.00
ACTIVE BANK BALANCES	4,925,372.69			
TEMPORARILY IDLE CASH TOTAL	1,007,727,134.21	.63	1,580,564.38	1,469,797.00

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.

(FS/ERNFS)

CITY OF SAN JOSE
TREASURY DIVISION

PORTFOLIO STATISTICS
7/01/11 THROUGH 6/30/12

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ALL FUNDS

	FIXED		EQUITIES		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	6,105,133.45	.00	.00	.00	6,105,133.45
TOTAL NET EARNINGS THIS PERIOD:	6,397,043.65	.00	.00	.00	6,397,043.65
AVERAGE DAILY PORTFOLIO BALANCE:	923,630,968.09	.00	.00	.00	923,630,968.09
EARNED INCOME YIELD THIS PERIOD:	.691	.000	.000	.000	.691
END OF PERIOD PORTFOLIO BALANCE:	1,140,875,295.88	.00	.00	.00	1,140,875,295.88
CURRENT AMORTIZED BOOK VALUE:	1,141,582,994.18	.00	.00	.00	1,141,582,994.18
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	.538	.000	.000	.000	.538
WEIGHTED AVERAGE DAYS TO MATURITY:	387.20	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	300.28	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					.691

SAN JOSE CITY SUMMARY

	BALANCE 4/1/2012	SALES OR MATURITIES	ADDITIONS	BALANCE 6/30/2012
Time Deposits	0.00	0.00	0.00	0.00
UST Bills, Notes & Bonds	0.00	0.00	0.00	0.00
TB/N Stripped Coupon	0.00	0.00	0.00	0.00
Federal Agency Securities	805,861,276.33	74,749,217.70	161,303,338.66	892,415,397.29
Bankers Acceptance	0.00	0.00	0.00	0.00
Repurchase Agreements	0.00	0.00	0.00	0.00
Negotiable CD's	0.00	0.00	50,000,000.00	50,000,000.00
Commercial Paper/Discount Corporate Medium Term Notes	74,840,322.72	59,634,048.85	106,953,624.72	122,159,898.59
Money Market Mutual Fund	300,000.00	14,000,000.00	40,000,000.00	26,300,000.00
State Pool	30,050,000.00	77,617,443.95	97,567,443.95	50,000,000.00
Total	911,051,599.05	226,000,710.50	455,824,407.33	1,140,875,295.88
		Net Change =	229,823,696.83	

Portfolio Turnover Ratio:

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

JUNE 2012 TURNOVER
RATIO:

0.6556698197 times

AVERAGE DAILY PORTFOLIO BALANCE (FS)

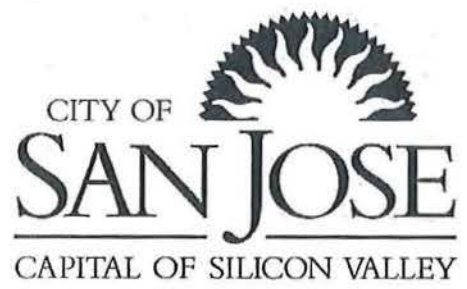
1,039,890,959.32

CITY OF SAN JOSE
TREASURY DIVISION
SERIES II PORTFOLIO STATISTICS

07/01/11 - 6/30/12

Fund & Description		Total Income Received	Total Net Earnings	Average Daily Portfolio Balance	Earned Income Yield This Period	End of Period Portfolio Balance	Current Amortized Book Value	Weighted Average Yield at End of Period	Weighted Average Days to Maturity
1	Investment Fund	6,066,497.55	6,359,541.03	913,358,986.15	0.694	1,140,020,937.61	1,140,728,509.56	0.539	387
34	CSJ/CSC Jt Pwr	2,793.87	1,660.57	852,329.86	0.194	854,358.27	854,484.62	0.142	156
55	RDA Series 2008B	35,842.03	35,842.05	9,419,652.08	0.379	0.00	0.00	0.000	0
TOTAL		6,105,133.45 *	6,397,043.65 *	923,630,968.09	0.691	1,140,875,295.88	1,141,582,994.18	0.538	387

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



SECTION B

EARNED INTEREST SUMMARY

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

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

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

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

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

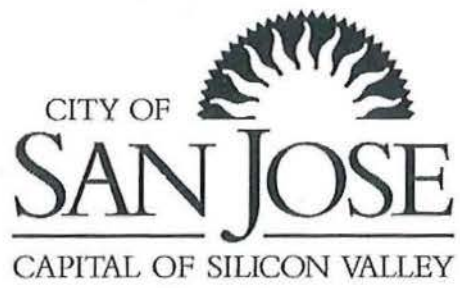
REPURCHASE AGREEMENTS: A holder of securities (e.g. a "dealer") sells the securities to an investor (e.g. the City) with an agreement to repurchase the securities at a fixed price on a fixed date.

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

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

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

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



(FS/ERNFS)

CITY OF SAN JOSE
TREASURY DIVISION
PORTFOLIO STATISTICS
4/01/12 THROUGH 6/30/12

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ALL FUNDS

	----- FIXED -----		----- EQUITIES -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	1,469,797.00	.00	.00	.00	1,469,797.00
TOTAL NET EARNINGS THIS PERIOD:	1,580,564.38	.00	.00	.00	1,580,564.38
AVERAGE DAILY PORTFOLIO BALANCE:	1,002,801,761.52	.00	.00	.00	1,002,801,761.52
EARNED INCOME YIELD THIS PERIOD:	.632	.000	.000	.000	.632
END OF PERIOD PORTFOLIO BALANCE:	1,140,875,295.88	.00	.00	.00	1,140,875,295.88
CURRENT AMORTIZED BOOK VALUE:	1,141,582,994.18	.00	.00	.00	1,141,582,994.18
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	.541	.000	.000	.000	.541
WEIGHTED AVERAGE DAYS TO MATURITY:	387.20	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	300.28	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					.632

(FS/ERNFS)

CITY OF SAN JOSE
TREASURY DIVISION
PORTFOLIO STATISTICS
4/01/12 THROUGH 6/30/12

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FUND: 1 INVESTMENT FUNDS

	----- FIXED -----		----- EQUITIES -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	1,469,605.32	.00	.00	.00	1,469,605.32
TOTAL NET EARNINGS THIS PERIOD:	1,580,337.45	.00	.00	.00	1,580,337.45
AVERAGE DAILY PORTFOLIO BALANCE:	1,001,947,723.56	.00	.00	.00	1,001,947,723.56
EARNED INCOME YIELD THIS PERIOD:	.633	.000	.000	.000	.633
END OF PERIOD PORTFOLIO BALANCE:	1,140,020,937.61	.00	.00	.00	1,140,020,937.61
CURRENT AMORTIZED BOOK VALUE:	1,140,728,509.56	.00	.00	.00	1,140,728,509.56
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	.541	.000	.000	.000	.541
WEIGHTED AVERAGE DAYS TO MATURITY:	387.37	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	300.39	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					.633

(FS/ERNFS)

CITY OF SAN JOSE
TREASURY DIVISION
PORTFOLIO STATISTICS
4/01/12 THROUGH 6/30/12

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FUND: 34 CSJ/CSC Jt Pwr

	FIXED		EQUITIES		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	191.68	.00	.00	.00	191.68
TOTAL NET EARNINGS THIS PERIOD:	226.93	.00	.00	.00	226.93
AVERAGE DAILY PORTFOLIO BALANCE:	854,037.97	.00	.00	.00	854,037.97
EARNED INCOME YIELD THIS PERIOD:	.107	.000	.000	.000	.107
END OF PERIOD PORTFOLIO BALANCE:	854,358.27	.00	.00	.00	854,358.27
CURRENT AMORTIZED BOOK VALUE:	854,484.62	.00	.00	.00	854,484.62
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	.142	.000	.000	.000	.142
WEIGHTED AVERAGE DAYS TO MATURITY:	156.00	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	156.00	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					.107

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
04/01/12 THROUGH 06/30/12
SORT KEYS ARE FUND
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
32936	01/01/02	.3563	STATE INVESTMT POOL-CTY	07/01/12	50,000,000.00	50,000,000.00	.356		29,340.03	29,340.03
33658	10/01/03	0.0000	STATE INVESTMT POOL-RDA	07/01/12			.003	04/26/12		.01
36510	07/01/10	.1703	BLACKROCK LIQUIDITY FEDF	07/01/12	100,000.00	100,000.00	.131		3.01	32.58
36511	07/01/10	.7889	MORGAN STANLEY INST LIQ	07/01/12	100,000.00	100,000.00	.541		11.98	134.77
36512	07/01/10	.1266	FEDERATED GOVT OBLIGATION	07/01/12	26,100,000.00	26,100,000.00	.138		6.45	731.04
36662	12/10/10	1.7500	PHLMC-WF	06/15/12	10,000,000.00	10,170,700.00	.613	MATURED	-83,200.00	12,821.23
36665	12/13/10	.5000	PHLB-GILFD	06/26/13	10,000,000.00	9,893,900.00	.929		25,000.00	22,926.67
36686	12/23/10	.4000	FFCB-WF	11/02/12	10,000,000.00	9,942,800.00	.712		20,000.00	17,654.70
36720	01/27/11	.7500	FNMA-WF	12/18/13	5,000,000.00	4,946,050.00	1.137		18,750.00	14,024.10
36727	02/03/11	.9200	FFCB-WF	11/26/13	5,000,000.00	4,966,850.00	1.166		23,000.00	14,437.34
36728	02/03/11	.8750	PHLMC-WF	10/28/13	5,000,000.00	4,964,350.00	1.146		21,875.00	14,188.15
36730	02/04/11	.7500	FNMA-WF	12/18/13	5,000,000.00	4,922,700.00	1.311		18,750.00	16,087.11
36735	02/09/11	.8750	PHLMC-WF	10/28/13	5,000,000.00	4,938,050.00	1.350		21,875.00	16,620.41
36736	02/09/11	.7000	FFCB-WF	11/04/13	10,000,000.00	9,820,600.00	1.382		35,000.00	33,841.75
36737	02/16/11	1.0000	PHLB-WF	05/16/13	5,000,000.00	5,000,000.00	1.003		25,000.00	12,500.00
36739	02/10/11	1.3000	FFCB-WF	12/23/13	10,000,000.00	9,955,100.00	1.467		65,000.00	36,402.49
36740	02/10/11	1.1250	FNMA-WF	09/30/13	5,000,000.00	4,972,200.00	1.346			16,689.50
36760	03/07/11	1.0000	FNMA-CITIG	09/23/13	5,000,000.00	4,981,900.00	1.149			14,269.17
36761	03/07/11	1.3750	PHLMC-UBS	02/25/14	10,000,000.00	9,996,400.00	1.391			34,676.66
36763	03/08/11	1.1250	FNMA-GILFD	09/30/13	5,000,000.00	4,998,100.00	1.143			14,247.03
36764	03/08/11	.7500	PHLMC-WF	03/28/13	10,000,000.00	9,987,700.00	.813			20,240.42
36777	03/18/11	.8000	FNMA-CALL-GILF	11/18/13	5,000,000.00	4,964,050.00	1.079		20,000.00	13,351.90
36781	03/22/11	.3750	PHLMC-UBS	11/30/12	5,000,000.00	4,981,950.00	.591		9,375.00	7,341.05
36788	03/30/11	.8750	PHLB-WF	12/27/13	5,000,000.00	4,949,600.00	1.257		21,875.00	15,510.19
36789	03/30/11	.5150	PHLMC-WF	11/26/12	5,000,000.00	4,986,400.00	.682		12,875.00	8,476.38
36790	03/30/11	.3750	PHLMC-UBS	11/30/12	5,000,000.00	4,972,250.00	.712		9,375.00	8,820.48
36792	03/30/11	1.0000	FNMA-CALL-GILF	09/20/13	10,000,000.00	9,945,000.00	1.231			30,530.39
36793	03/30/11	.5700	PHLB-UBC	08/28/12	5,000,000.00	4,999,950.00	.572			7,133.80
36800	04/05/11	.5000	FNMA-UBC	10/30/12	10,000,000.00	9,987,800.00	.580		25,000.00	14,434.14
36801	04/05/11	1.0000	FNMA-CITIG	09/23/13	5,000,000.00	4,993,900.00	1.053			13,115.41
36803	04/06/11	.9800	FFCB-UBC	09/23/13	5,000,000.00	4,987,850.00	1.084			13,477.14
36804	04/06/11	.7500	FNMA-WF	02/26/13	5,000,000.00	4,997,150.00	.783			9,749.78
36805	04/08/11	1.1700	PHLB-WF	11/08/13	5,000,000.00	5,000,000.00	1.173		29,250.00	14,625.00
36807	04/15/11	1.0000	PHLB-CITIG	08/15/13	5,000,000.00	5,000,000.00	1.003			12,500.00
36810	04/28/11	1.2000	PHLB-GILFD	10/28/13	5,000,000.00	5,000,000.00	1.203		30,000.00	15,000.00
36829	04/29/11	1.5000	FNMA-GILFD	09/08/14	10,000,000.00	9,996,500.00	1.515			37,759.36
36830	04/29/11	.3750	PHLMC-WF	11/30/12	5,000,000.00	4,991,700.00	.481		9,375.00	5,987.50
36831	05/09/11	1.3750	PHLMC-CALL-CITIG	05/09/14	10,000,000.00	10,000,000.00	1.394	05/09/12	68,750.00	14,513.89
36842	05/16/11	.7500	PHLB-WF	07/30/13	4,500,000.00	4,501,935.00	.732		16,875.00	8,219.04
36843	05/16/11	.7500	PHLB-WF	08/28/13	5,000,000.00	5,000,000.00	.752		18,750.00	9,375.00
36844	05/12/11	1.1500	FFCB-CITIG	05/12/14	5,000,000.00	5,000,000.00	1.153		28,750.00	14,375.00
36846	05/06/11	.3750	FNMA-WF	12/28/12	10,000,000.00	9,989,300.00	.441		18,750.00	10,992.44
36847	05/06/11	.3750	PHLMC-UBC	11/30/12	5,000,000.00	4,996,800.00	.417		9,375.00	5,194.82
36848	05/12/11	.8000	FNMA-UBC	11/18/13	5,000,000.00	4,993,150.00	.858		20,000.00	10,676.82

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
04/01/12 THROUGH 06/30/12
SORT KEYS ARE FUND
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
36853	06/15/11	2.2000	FNMA-WF	06/15/16	5,000,000.00	5,000,000.00	2.201	06/15/12	55,000.00	22,611.11
36854	06/13/11	1.6000	FHLMC-GILFD	03/13/15	5,000,000.00	5,000,000.00	1.600	06/13/12	20,000.00	16,000.00
36858	06/08/11	1.7700	FHLB-GILFD	06/08/15	3,000,000.00	3,000,000.00	1.768	06/08/12	26,550.00	9,882.50
36860	06/21/11	.5000	FHLB-WF	06/21/13	10,000,000.00	10,000,000.00	.501		25,000.00	12,500.00
36861	06/20/11	.6250	FFCB-UBC	11/20/13	5,000,000.00	5,000,000.00	.627		15,625.00	7,812.50
36863	06/27/11	.7000	FHLB-CALL-CITIG	09/27/13	10,000,000.00	10,000,000.00	.702	06/27/12	35,000.00	16,722.22
36864	06/30/11	1.0300	FHLB-WF	10/23/14	10,000,000.00	10,000,000.00	1.033		51,500.00	25,750.00
36865	06/23/11	.7000	FHLB-WF	01/30/14	10,000,000.00	9,989,600.00	.743			18,494.11
36866	06/23/11	.8750	FFCB-WF	06/23/14	10,000,000.00	9,992,600.00	.903		43,750.00	22,489.41
36867	06/30/11	.8500	FHLB-GILFD	04/30/14	5,000,000.00	5,000,000.00	.852		21,250.00	10,625.00
36868	06/29/11	.4000	FFCB-UBS	04/29/13	10,000,000.00	10,000,000.00	.401		20,000.00	10,000.00
36871	06/23/11	.4000	FHLB-WF	04/30/13	10,000,000.00	9,998,100.00	.411		20,000.00	10,255.39
36872	06/23/11	.5000	FNMA-WF	08/09/13	10,000,000.00	9,995,700.00	.522			13,002.96
36879	06/30/11	1.0000	FHLB-GILF	10/17/14	5,100,000.00	5,100,000.00	1.003		25,500.00	12,750.00
36880	06/30/11	1.0000	FHLB-GILFD	10/17/14	4,900,000.00	4,900,000.00	1.003		24,500.00	12,250.00
36882	06/30/11	1.1250	FHLB-GILFD	12/29/14	4,500,000.00	4,493,070.00	1.174		25,312.50	13,149.71
36883	07/19/11	2.1250	FNMA-CALL-GILFD	07/19/16	5,000,000.00	5,000,000.00	2.131			26,562.50
36884	07/19/11	2.1250	FNMA-CALL-GILFD	07/19/16	5,000,000.00	5,000,000.00	2.131			26,562.50
36885	07/13/11	.5000	FNMA-GILFD	08/09/13	5,000,000.00	4,995,850.00	.542			6,748.22
36887	07/25/11	.1700	FHLB-DISC-CITIG	06/01/12	20,000,000.00	19,970,533.33	.173	MATURED	29,466.67	5,761.11
36892	09/12/11	.6250	FNMA-CALL-GILFD	09/12/14	5,000,000.00	5,000,000.00	.627			7,812.50
36893	09/12/11	.7500	FNMA-CALL-WF	09/12/14	5,000,000.00	5,000,000.00	.752			9,375.00
36894	09/12/11	.8000	FNMA-CALL-WF	03/12/15	5,000,000.00	4,993,750.00	.839			10,445.38
36896	08/26/11	.5000	FHLMC-WF	09/19/14	10,000,000.00	9,969,600.00	.602			14,970.00
36898	09/19/11	.5000	FNMA-CALL-UBS	09/19/13	10,000,000.00	10,000,000.00	.501			12,500.00
36901	09/02/11	.1250	FHLB-WF	08/15/12	10,000,000.00	9,992,500.00	.204			5,086.20
36902	09/07/11	.1500	FHLB-WF	06/07/12	5,000,000.00	4,999,150.00	.172	MATURED	6,475.00	1,582.85
36903	09/02/11	.1400	FHLB-WF	06/18/12	5,000,000.00	4,999,372.22	.163	MATURED	6,461.11	1,739.29
36904	09/19/11	.7000	FNMA-CALL-WF	09/19/14	5,000,000.00	5,000,000.00	.702			8,750.00
36905	09/09/11	.1500	FNMA-DISC-CITIG	07/02/12	9,512,000.00	9,500,228.90	.152			3,606.64
36906	09/23/11	.2500	FFCB-GILFD	08/19/13	10,000,000.00	9,981,000.00	.351			8,734.20
36907	09/23/11	.3750	FHLMC-CITIG	10/30/13	5,000,000.00	5,001,150.00	.365		9,375.00	4,551.23
36909	09/23/11	.3500	FFCB-GILFD	09/23/13	5,000,000.00	4,997,000.00	.381			4,748.46
36910	09/29/11	.5300	FFCB-UBC	09/29/14	5,000,000.00	5,000,000.00	.531			6,625.00
36911	09/23/11	.3500	FFCB-UBS	09/23/13	5,000,000.00	4,997,000.00	.381			4,748.46
36912	09/23/11	.1300	FNMA-DISC-UBS	07/02/12	5,010,000.00	5,004,880.06	.132			1,646.34
36914	09/28/11	.3750	FHLMC-WF	10/30/13	5,000,000.00	4,995,300.00	.421		9,375.00	5,248.05
36915	09/28/11	.5000	FHLMC-GILFD	09/19/14	5,000,000.00	4,977,200.00	.657			8,158.74
36916	09/28/11	.3000	FHLB-UBC	03/19/13	5,000,000.00	4,997,150.00	.340			4,232.06
36918	10/04/11	.6250	FNMA-GILFD	10/30/14	5,000,000.00	4,996,200.00	.652		15,625.00	8,120.69
36920	10/11/11	.7500	FHLMC-WF	11/25/14	10,000,000.00	9,996,900.00	.762		37,500.00	18,997.24
36923	10/18/11	.5000	FHLMC-CALL-GILFD	10/18/13	5,000,000.00	4,994,750.00	.554		12,500.00	6,903.56
36924	10/28/11	1.5000	FNMA-CALL-GILFD	10/28/16	5,000,000.00	5,000,000.00	1.504		37,500.00	18,750.00
36925	10/12/11	.1000	FNMA-DISC-UBS	07/02/12	10,000,000.00	9,992,666.67	.101			2,527.77

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
04/01/12 THROUGH 06/30/12
SORT KEYS ARE FUND
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
36926	10/14/11	.3750	FHLB-UBS	11/27/13	5,000,000.00	4,988,900.00	.482		9,375.00	5,990.85
36927	10/20/11	.1200	FNMA-DISC-CITIG	07/02/12	9,225,000.00	9,217,128.00	.122			2,798.25
36930	11/25/11	1.0000	FHLMC-CALL-WF	11/25/15	5,000,000.00	5,000,000.00	1.003		25,000.00	12,500.00
36934	11/21/11	.3750	FHLMC-WF	10/30/13	5,000,000.00	4,983,100.00	.552		8,281.25	6,856.62
36935	11/21/11	.6250	FNMA-UBS	10/30/14	5,000,000.00	4,984,000.00	.738		13,802.08	9,168.18
36936	11/30/11	.3300	FHLB-UBC	07/01/13	10,000,000.00	9,996,700.00	.352		16,500.00	8,768.65
36937	11/23/11	.8750	FHLMC-CALL-UBC	11/14/14	5,000,000.00	4,998,700.00	.886		20,781.25	11,046.34
36938	11/29/11	.3750	FFCB-WF	09/06/13	10,000,000.00	9,993,800.00	.411			10,247.03
36939	11/29/11	.3000	FHLB-WF	05/16/13	5,000,000.00	4,998,500.00	.321		6,958.33	4,005.62
36941	11/29/11	.7500	FNMA-UBC	12/19/14	5,000,000.00	5,000,000.00	.752		18,750.00	9,375.00
36942	11/30/11	.3500	FHLB-UBC	05/30/13	5,000,000.00	5,000,000.00	.351		8,750.00	4,375.00
36943	12/16/11	1.0000	FHLMC-CALL-GILFD	06/16/15	5,000,000.00	4,996,550.00	1.023		25,000.00	12,745.65
36944	12/19/11	1.5000	FHLMC-CALL-GILFD	12/19/16	5,000,000.00	5,000,000.00	1.504		37,500.00	18,750.00
36945	11/29/11	.3500	FHLB-CALL-CITIG	08/10/12	750,000.00	750,226.04	.355	04/28/12	1,086.46	196.87
36951	12/30/11	1.0000	FHLMC-CALL-UBS	09/30/15	5,000,000.00	5,000,000.00	1.003		25,000.00	12,500.00
36952	12/27/11	.6500	FHLMC-CALL-GILFD	06/27/14	5,000,000.00	4,999,250.00	.658		16,250.00	8,199.76
36953	12/19/11	.7500	FNMA-CALL-WF	12/19/14	10,000,000.00	10,000,000.00	.752		37,500.00	18,750.00
36955	12/16/11	.6250	FHLMC-GILFD	12/29/14	5,000,000.00	4,990,750.00	.689		16,753.47	8,571.52
36956	01/13/12	1.0000	FHLMC-CALL-GILFD	10/13/15	4,950,000.00	4,950,000.00	1.003			12,375.00
36957	01/06/12	1.0600	FHLMC-CALL-WF	01/06/16	5,000,000.00	5,000,000.00	1.063			13,250.00
36961	01/30/12	.6500	FHLMC-CALL-UBC	01/30/15	10,000,000.00	10,000,000.00	.652			16,250.00
36962	01/13/12	.4000	FFCB-GILFD	02/13/14	5,000,000.00	4,998,950.00	.411			5,125.39
36963	01/19/12	.8500	FFCB-UBC	01/19/16	10,000,000.00	10,000,000.00	.852			21,250.00
36965	01/20/12	.5500	FFCB-CITIG	01/20/15	5,000,000.00	5,000,000.00	.552			6,875.00
36969	01/10/12	.2000	CP-DISC-GE CAPITAL CORP-	05/18/12	15,000,000.00	14,989,250.00	.203	MATURED	10,750.00	3,916.67
36970	01/30/12	.2800	FHLB-CALL-UBC	07/30/13	5,000,000.00	5,000,000.00	.281			3,500.00
36971	01/27/12	1.1000	FHLMC-CALL-WF	07/27/16	10,000,000.00	10,000,000.00	1.103			27,500.00
36973	01/18/12	.2000	FFCB-UBC	05/13/13	4,650,000.00	4,650,000.00	.201		2,970.83	2,325.00
36974	01/18/12	.1250	FHLB-UBC	12/03/12	5,000,000.00	4,999,500.00	.137		2,343.75	1,704.68
36976	01/18/12	.1800	CP-DISC-TOYOTA-TOY	05/04/12	7,277,000.00	7,273,106.81	.183	MATURED	3,893.19	1,200.70
36977	01/23/12	.3500	FFCB-GILFD	01/23/14	10,000,000.00	10,000,000.00	.351			8,750.00
36978	02/03/12	.2500	FHLB-GILFD	08/05/13	5,000,000.00	5,000,000.00	.251			3,125.00
36979	02/03/12	.2500	FHLB-UBC	08/05/13	5,000,000.00	5,000,000.00	.251			3,125.00
36981	01/30/12	.8400	FHLMC-CALL-UBS	07/30/15	5,000,000.00	5,000,000.00	.842			10,500.00
36983	01/30/12	.6250	FNMA-CALL-UBS	01/30/15	5,000,000.00	5,000,000.00	.627			7,812.50
36984	02/03/12	.2500	FHLB-CS	07/30/13	10,000,000.00	10,000,000.00	.251			6,250.00
36985	01/23/12	.3750	FHLMC-GILFD	02/27/14	5,000,000.00	4,997,350.00	.401			5,002.31
36986	01/23/12	.3750	FHLMC-UBS	02/27/14	10,000,000.00	9,994,700.00	.401			10,004.63
36988	01/23/12	.1200	CP-DISC-GE CAPITAL CORP-	05/04/12	8,000,000.00	7,997,280.00	.122	MATURED	2,720.00	880.00
36989	01/30/12	.6700	FHLB-WF	07/30/15	5,000,000.00	5,000,000.00	.672			8,375.00
36990	01/23/12	.5200	FHLB-UBC	01/23/15	5,000,000.00	5,000,000.00	.521			6,500.00
36992	02/06/12	.1700	FHLB-WF	02/06/13	5,000,000.00	5,000,000.00	.170			2,125.00
36994	02/21/12	.4500	FHLMC-CALL-WF	02/21/14	5,000,000.00	5,000,000.00	.451			5,625.00
36997	03/13/12	.2000	CP-DISC-HSBC FIN CORP-JP	04/05/12	15,000,000.00	14,998,083.33	.203	MATURED	1,916.67	333.33

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
04/01/12 THROUGH 06/30/12
SORT KEYS ARE FUND
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
36998	03/23/12	.4000	CP-DISC-HSBC FIN CORP-JP	06/29/12	14,392,000.00	14,376,328.71	.406	MATURED	15,671.29	14,232.09
36999	03/29/12	.4400	CP-DISC-UBS FIN DEL-UBS	07/13/12	15,226,000.00	15,206,273.87	.447			16,934.69
37000	04/02/12	.4100	CP-DISC-UBS FIN DEL-UBS	07/02/12	10,000,000.00	9,989,636.11	.416			10,250.00
37001	04/11/12	.3200	NCD-UBOC-UBC	07/25/12	15,000,000.00	15,000,000.00	.324			10,800.00
37002	04/18/12	.2000	NCD-UBOC-UBC	07/02/12	15,000,000.00	15,000,000.00	.203			6,166.67
37003	04/18/12	.1800	CP-DISC-TOYOTA-TOY	07/27/12	15,000,000.00	14,992,500.00	.183			5,550.00
37004	04/18/12	.1700	CP-DISC-GE CAPITAL CORP-	07/30/12	5,000,000.00	4,997,568.06	.172			1,747.22
37005	04/24/12	.1900	CP-DISC-TOYOTA-TOY	08/10/12	14,000,000.00	13,992,020.00	.193			5,024.44
37006	04/26/12	.1500	CP-DISC-GE CAPITAL CORP-	08/17/12	8,000,000.00	7,996,233.33	.152			2,200.00
37007	04/30/12	.2000	NCD-UBOC-UBC	07/02/12	20,000,000.00	20,000,000.00	.203			6,888.89
37008	04/30/12	.1400	CP-DISC-TOYOTA-TOY	07/02/12	15,000,000.00	14,996,325.00	.142			3,616.67
37009	04/30/12	.1400	CP-DISC-GE CAPITAL CORP-	07/02/12	15,000,000.00	14,996,325.00	.142			3,616.67
37010	05/07/12	.1300	CP-DISC-GE-CAPITAL CORP-	07/02/12	8,000,000.00	7,998,382.22	.132			1,588.89
37011	05/09/12	.1300	CP-DISC-TOYOTA-TOY	07/02/12	7,000,000.00	6,998,635.00	.132			1,339.72
37012	05/17/12	.1000	FNMA-DISC-WF	08/24/12	12,000,000.00	11,996,700.00	.101			1,500.00
37014	05/29/12	.5000	FHLB-WF	06/12/15	5,000,000.00	4,988,658.33	.577			2,603.10
37015	05/29/12	.1600	CP-DISC-GE CAPITAL CORP-	08/27/12	10,000,000.00	9,996,000.00	.162			1,466.67
37016	06/01/12	.0800	FHLMC-DISC-WF	08/27/12	13,000,000.00	12,997,486.67	.081			866.67
37017	06/07/12	.0600	FNMA-DISC-CITIG	08/27/12	12,002,000.00	12,000,379.73	.061			480.08
37018	06/19/12	.1100	FHLMC-DISC-UBS	08/31/12	14,500,000.00	14,496,765.69	.112			531.67
37019	06/20/12	.0900	FHLMC-DISC-WF	08/31/12	13,000,000.00	12,997,660.00	.091			357.50
37020	06/22/12	.0900	FHLMC-DISC-CITIG	09/07/12	14,000,000.00	13,997,305.00	.091			315.00
37021	06/25/12	.0900	FHLB-DISC-UBS	09/21/12	15,000,000.00	14,996,700.00	.091			225.00
37022	06/25/12	.1000	FNMA-DISC-CITIG	10/05/12	15,000,000.00	14,995,750.05	.101			250.00
37023	06/26/12	.0800	FHLB-DISC-CITIG	09/14/12	6,000,000.00	5,998,933.32	.081			66.67
37024	06/27/12	.1100	FHLMC-DISC-WF	10/19/12	15,000,000.00	14,994,775.00	.112			183.33
37025	06/28/12	.1200	FHLMC-DISC-UBS	11/15/12	7,000,000.00	6,996,733.33	.122			70.00
37026	06/29/12	.1200	FHLMC-DISC-CITIG	11/16/12	19,000,000.00	18,991,133.27	.122			126.67
SUBTOTAL (FUND) 1 INVESTMENT FUNDS - ASSETS				387 DAYS	1141375000.00	1140020937.61			1,469,605.32	1,580,337.45
SUBTOTAL (FUND) 1 INVESTMENT FUNDS - NET					1141375000.00	1140020937.61			1,469,605.32	1,580,337.45

FUND STATISTICS	ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE	:1,001,947,723.56	
EARNED INTEREST YIELD THIS PERIOD	: .633	.000
WEIGHTED AVG YIELD AT END OF PERIOD	: .541	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:	1,840,803.94	

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
04/01/12 THROUGH 06/30/12
SORT KEYS ARE FUND
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
36996	02/13/12	.0800	FHLMC-DISC-CITIG	05/24/12	854,000.00	853,808.32	.081	MATURED	191.68	100.58
37013	05/24/12	.1400	FHLMC-DISC-CITIG	12/03/12	855,000.00	854,358.27	.142			126.35
SUBTOTAL (FUND) 34 CSJ/CSC Jt Pwr				- ASSETS	156 DAYS	855,000.00	854,358.27		191.68	226.93
SUBTOTAL (FUND) 34 CSJ/CSC Jt Pwr				- NET		855,000.00	854,358.27		191.68	226.93

FUND STATISTICS		ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE	:	854,037.97	
EARNED INTEREST YIELD THIS PERIOD	:	.107	.000
WEIGHTED AVG YIELD AT END OF PERIOD	:	.142	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:		126.35	

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

04/01/12 THROUGH 06/30/12

SORT KEYS ARE FUND

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FUND: 55 Series 2008B-RDA Tax Allocation

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
35894	11/14/08	.3771	Series 2008 B-RDA Tax Al	07/01/12			.000	04/13/12		
SUBTOTAL (FUND) 55 Series 2008B-RDA Ta- NET					.00	.00			.00	.00

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

GRAND TOTAL 100.00%(C) 387 DAYS 1142230000.00 1140875295.88 .632 1,469,797.00 1,580,564.38

(FS/ERNFS)

CITY OF SAN JOSE
TREASURY DIVISION
PORTFOLIO STATISTICS
7/01/11 THROUGH 6/30/12

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ALL FUNDS

	----- FIXED -----		----- EQUITIES -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	6,105,133.45	.00	.00	.00	6,105,133.45
TOTAL NET EARNINGS THIS PERIOD:	6,397,043.65	.00	.00	.00	6,397,043.65
AVERAGE DAILY PORTFOLIO BALANCE:	923,630,968.09	.00	.00	.00	923,630,968.09
EARNED INCOME YIELD THIS PERIOD:	.691	.000	.000	.000	.691
END OF PERIOD PORTFOLIO BALANCE:	1,140,875,295.88	.00	.00	.00	1,140,875,295.88
CURRENT AMORTIZED BOOK VALUE:	1,141,582,994.18	.00	.00	.00	1,141,582,994.18
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	.538	.000	.000	.000	.538
WEIGHTED AVERAGE DAYS TO MATURITY:	387.20	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	300.28	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					.691

(FS/ERNFS)

CITY OF SAN JOSE
TREASURY DIVISION
PORTFOLIO STATISTICS
7/01/11 THROUGH 6/30/12

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FUND: 1 INVESTMENT FUNDS

	FIXED		EQUITIES		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	6,066,497.55	.00	.00	.00	6,066,497.55
TOTAL NET EARNINGS THIS PERIOD:	6,359,541.03	.00	.00	.00	6,359,541.03
AVERAGE DAILY PORTFOLIO BALANCE:	913,358,986.15	.00	.00	.00	913,358,986.15
EARNED INCOME YIELD THIS PERIOD:	.694	.000	.000	.000	.694
END OF PERIOD PORTFOLIO BALANCE:	1,140,020,937.61	.00	.00	.00	1,140,020,937.61
CURRENT AMORTIZED BOOK VALUE:	1,140,728,509.56	.00	.00	.00	1,140,728,509.56
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	.539	.000	.000	.000	.539
WEIGHTED AVERAGE DAYS TO MATURITY:	387.37	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	300.39	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					.694

(FS/ERNFS)

CITY OF SAN JOSE
TREASURY DIVISION
PORTFOLIO STATISTICS
7/01/11 THROUGH 6/30/12

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FUND: 34 CSJ/CSC Jt Pwr

	----- FIXED -----		----- EQUITIES -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	2,793.87	.00	.00	.00	2,793.87
TOTAL NET EARNINGS THIS PERIOD:	1,660.57	.00	.00	.00	1,660.57
AVERAGE DAILY PORTFOLIO BALANCE:	852,329.86	.00	.00	.00	852,329.86
EARNED INCOME YIELD THIS PERIOD:	.194	.000	.000	.000	.194
END OF PERIOD PORTFOLIO BALANCE:	854,358.27	.00	.00	.00	854,358.27
CURRENT AMORTIZED BOOK VALUE:	854,484.62	.00	.00	.00	854,484.62
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	.142	.000	.000	.000	.142
WEIGHTED AVERAGE DAYS TO MATURITY:	156.00	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	156.00	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					.194

(FS/ERNFS)

CITY OF SAN JOSE
TREASURY DIVISION

PORTFOLIO STATISTICS
7/01/11 THROUGH 6/30/12

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FUND: 55 Series 2008B-RDA Tax Allocation

	----- FIXED -----		----- EQUITIES -----		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	35,842.03	.00	.00	.00	35,842.03
TOTAL NET EARNINGS THIS PERIOD:	35,842.05	.00	.00	.00	35,842.05
AVERAGE DAILY PORTFOLIO BALANCE:	9,419,652.08	.00	.00	.00	9,419,652.08
EARNED INCOME YIELD THIS PERIOD:	.379	.000	.000	.000	.379
END OF PERIOD PORTFOLIO BALANCE:	.00	.00	.00	.00	.00
CURRENT AMORTIZED BOOK VALUE:	.00	.00	.00	.00	.00
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	.000	.000	.000	.000	.000
WEIGHTED AVERAGE DAYS TO MATURITY:	.00	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	.00	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					.379

(EID / ERNEID)

CITY OF SAN JOSE
 TREASURY DIVISION
 EARNED INCOME DETAIL
 7/01/11 THROUGH 6/30/12
 SORT KEYS ARE FUND
 ALL FUNDS

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INV NO.	DESCRIPTION	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACCRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
32936	STATE INVESTMT POOL-CTY I 01/01/02 .356 07/01/12	50,000,000.00	-2.40		139,502.98		139,503.11	-2.53		139,502.98	139,502.98
33658	STATE INVESTMT POOL-RDA I 10/01/03 .000 07/01/12		-2.11		34,925.01	2.18	34,925.07			34,927.18	34,927.19
35860	FFCB-WF I 10/14/08 3.600 10/14/11		77,000.00		103,000.00		180,000.00			103,000.00	103,000.00
35895	FFCB-UBS I 11/21/08 3.200 11/21/11		35,555.56		124,444.44		160,000.00			124,444.44	124,444.44
35913	MTN-GE CAPITAL CORP-BA I 12/09/08 3.000 12/09/11D		45,833.33 61,200.46		329,166.67 10,549.54		375,000.00 71,750.00			329,166.67 10,549.54	339,716.21
36510	BLACKROCK LIQUIDITY FED I 07/01/10 .170 07/01/12	100,000.00	8.10		100.70		78.26	30.54		100.70	100.70
36511	MORGAN STANLEY INST LIQ I 07/01/10 .789 07/01/12	100,000.00	5.36		388.76	.01	267.84	126.29		388.77	388.77
36512	FEDERATED GOVT OBLIGATI I 07/01/10 .127 07/01/12	26,100,000.00	4.51		783.02	.01	58.18	729.36		783.03	783.03
36515	FNMA-DISC-UBS I 07/07/10 .430 07/01/11D		107,201.39				107,201.39				
36522	FNMA-DISC-UBS I 07/13/10 .390 07/01/11D		76,483.33				76,483.33				
36523	FNMA-DISC-BA I 07/13/10 .390 07/01/11D		73,691.69				73,691.69				
36526	FNMA-DISC-WF I 07/14/10 .390 07/01/11D		114,400.00				114,400.00				
36550	FNMA-DISC-UBS I 08/06/10 .310 07/01/11D		56,661.11				56,661.11				

* INCLUDES INCOME DUE IN PERIOD BUT NOT YET POSTED

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/11 THROUGH 6/30/12
SORT KEYS ARE FUND
ALL FUNDS

INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACCRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36563	FHLB-DISC-UBS I 08/20/10 .230 07/01/11D		26,162.50				26,162.50				
36600	FNMA-DISC-WF I 10/01/10 .200 07/01/11D		45,500.00				45,500.00				
36637	CP-DISC-TOYOTA-TOY I 11/16/10 .400 07/15/11D		63,055.55		3,888.89		66,944.44			3,888.89	3,888.89
36659	FFCB-CALL-WF I 12/16/10 1.350 12/16/13		2,812.50		30,937.50		33,750.00			30,937.50	30,937.50
36662	FHLMC-WF I 12/10/10 1.750 06/15/12P		7,777.78 -62,662.03		167,222.22 -108,037.97		175,000.00 -170,700.00			167,222.22 -108,037.97	59,184.25
36663	FHLMC-DISC-UBC I 12/10/10 .230 07/29/11D		12,969.44		1,788.89		14,758.33			1,788.89	1,788.89
36665	FHLB-GILFD I 12/13/10 .500 06/26/13D	10,000,000.00	694.44 22,915.77		50,000.00 41,935.85		50,000.00	694.44 64,851.62		50,000.00 41,935.85	91,935.85
36670	FHLMC-DISC-CITIG I 12/15/10 .230 07/29/11D		6,618.48		935.95		7,554.43			935.95	935.95
36675	FHLMC-DISC-CITIG I 12/16/10 .270 10/21/11D		29,617.96		16,838.64		46,456.60			16,838.64	16,838.64
36676	FHLMC-DISC-UBC I 12/16/10 .280 11/04/11D		30,644.44		19,600.00		50,244.44			19,600.00	19,600.00
36685	FHLB-WF I 12/23/10 .300 11/23/11D		3,166.67 1,814.93		11,833.33 1,385.07		15,000.00 3,200.00			11,833.33 1,385.07	13,218.40
36686	FFCB-WF I 12/23/10 .400 11/02/12D	10,000,000.00	6,555.56 15,982.35		40,000.00 30,787.06		40,000.00	6,555.56 46,769.41		40,000.00 30,787.06	70,787.06
36689	FHLMC-DISC-UBS I 12/27/10 .220 08/26/11D		22,766.30		6,854.37		29,620.67			6,854.37	6,854.37

* INCLUDES INCOME DUE IN PERIOD BUT NOT YET POSTED

CITY OF SAN JOSE
 TREASURY DIVISION
 EARNED INCOME DETAIL
 7/01/11 THROUGH 6/30/12
 SORT KEYS ARE FUND
 ALL FUNDS

INV NO.	DESCRIPTION	CURRENT PERIOD	PRIOR PERIOD	PRIOR PERIOD	SCHEDULED	POSTED ACCRL.	POSTED	PERIOD END	GAIN/(LOSS)	EARNED	TOTAL/NET
	PURCH RATE MATURITY	ENDING PAR	STORED ACCRL.	CALC. ADJUST.	ACCRUALS	ADJUSTMENTS	RECEIPTS	ACCRUED	SALE/WRTDWN	THIS PERIOD	EARNINGS
36690	FHLMC-DISC-CITIG 12/28/10 .210 08/12/11D	I	19,085.06		4,332.83		23,417.89			4,332.83	4,332.83
36697	FHLMC-CALL-GILFD 01/25/11 1.250 07/25/13	I	54,166.67		8,333.33		62,500.00			8,333.33	8,333.33
36703	FHLMC-DISC-CITIG 01/10/11 .220 08/24/11D	I	15,787.69		4,956.60		20,744.29			4,956.60	4,956.60
36720	FNMA-WF 01/27/11 .750 12/18/13D	I	5,000,000.00 1,354.17 7,918.80		37,500.00 18,698.58		37,500.00	1,354.17 26,617.38		37,500.00 18,698.58	56,198.58
36727	FFCB-WF 02/03/11 .920 11/26/13D	I	5,000,000.00 4,472.22 4,777.22		46,000.00 11,813.92		46,000.00	4,472.22 16,591.14		46,000.00 11,813.92	57,813.92
36728	FHLMC-WF 02/03/11 .875 10/28/13D	I	5,000,000.00 7,656.25 5,286.77		43,750.00 13,074.05		43,750.00	7,656.25 18,360.82		43,750.00 13,074.05	56,824.05
36730	FNMA-WF 02/04/11 .750 12/18/13D	I	5,000,000.00 1,354.17 10,842.65		37,500.00 26,995.99		37,500.00	1,354.17 37,838.64		37,500.00 26,995.99	64,495.99
36735	FHLMC-WF 02/09/11 .875 10/28/13D	I	5,000,000.00 7,656.24 8,867.84		43,750.00 22,856.55		43,750.00	7,656.24 31,724.39		43,750.00 22,856.55	66,606.55
36736	FFCB-WF 02/09/11 .700 11/04/13D	I	10,000,000.00 11,083.33 25,500.30		70,000.00 65,726.13		70,000.00	11,083.33 91,226.43		70,000.00 65,726.13	135,726.13
36737	FHLB-WF 02/16/11 1.000 05/16/13	I	5,000,000.00 6,250.00		50,000.00		50,000.00	6,250.00		50,000.00	50,000.00
36739	FFCB-WF 02/10/11 1.300 12/23/13D	I	10,000,000.00 2,888.89 6,046.70		130,000.00 15,695.71		130,000.00	2,888.89 21,742.41		130,000.00 15,695.71	145,695.71
36740	FNMA-WF 02/10/11 1.125 09/30/13D	I	5,000,000.00 14,218.75 4,070.40		56,250.00 10,565.74		56,250.00	14,218.75 14,636.14		56,250.00 10,565.74	66,815.74
36760	FNMA-CITIG 03/07/11 1.000 09/23/13D	I	5,000,000.00 13,611.11 2,255.21		50,000.00 7,115.58		50,000.00	13,611.11 9,370.79		50,000.00 7,115.58	57,115.58

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CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/11 THROUGH 6/30/12
SORT KEYS ARE FUND
ALL FUNDS

INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACCL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36761	FHLMC-UBS 03/07/11 1.375 02/25/14D	I 10,000,000.00	66,840.28 384.53		137,500.00 1,213.26		156,215.28	48,125.00 1,597.79		137,500.00 1,213.26	138,713.26
36763	FNMA-GILFD 03/08/11 1.125 09/30/13D	I 5,000,000.00	14,218.75 233.19		56,250.00 742.16		56,250.00	14,218.75 975.35		56,250.00 742.16	56,992.16
36764	FHLMC-WF 03/08/11 .750 03/28/13D	I 10,000,000.00	19,375.00 1,883.49		75,000.00 5,994.41		75,000.00	19,375.00 7,877.90		75,000.00 5,994.41	80,994.41
36771	FHLB-WF 03/15/11 .250 03/07/12D	I	3,958.34 15.08		8,541.66 34.92		12,500.00 50.00			8,541.66 34.92	8,576.58
36772	FNMA-CALL-GILF 03/15/11 .875 11/08/13D	I	3,226.93 1,837.10		7,732.45 -1,837.10		10,959.38		16,482.90	7,732.45 14,645.80	22,378.25
36777	FNMA-CALL-GILF 03/18/11 .800 11/18/13D	I 5,000,000.00	4,777.78 3,867.57		40,000.00 13,481.25		40,000.00	4,777.78 17,348.82		40,000.00 13,481.25	53,481.25
36781	FHLMC-UBS 03/22/11 .375 11/30/12D	I 5,000,000.00	1,614.59 2,945.15		18,750.00 10,672.54		18,750.00	1,614.59 13,617.69		18,750.00 10,672.54	29,422.54
36788	FHLB-WF 03/30/11 .875 12/27/13D	I 5,000,000.00	486.11 4,673.18		43,750.00 18,391.23		43,750.00	486.11 23,064.41		43,750.00 18,391.23	62,141.23
36789	FHLMC-WF 03/30/11 .515 11/26/12D	I 5,000,000.00	2,503.47 2,083.69		25,750.00 8,200.33		25,750.00	2,503.47 10,284.02		25,750.00 8,200.33	33,950.33
36790	FHLMC-UBS 03/30/11 .375 11/30/12D	I 5,000,000.00	1,614.58 4,223.81		18,750.00 16,622.75		18,750.00	1,614.58 20,846.56		18,750.00 16,622.75	35,372.75
36791	FHLMC-CALL-GILF 03/30/11 1.150 10/07/13D	I	13,416.67 1,361.71		15,333.33 -1,361.71		28,750.00		13,500.00	15,333.33 12,138.29	27,471.62
36792	FNMA-CALL-GILF 03/30/11 1.000 09/20/13D	I 10,000,000.00	28,055.56 5,651.93		100,000.00 22,243.10		100,000.00	28,055.56 27,895.03		100,000.00 22,243.10	122,243.10
36793	FHLB-UBC 03/30/11 .570 08/28/12D	I 5,000,000.00	9,500.00 8.99		28,500.00 35.40		28,500.00	9,500.00 44.39		28,500.00 35.40	28,535.40

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CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/11 THROUGH 6/30/12
SORT KEYS ARE FUND
ALL FUNDS

INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACCRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36795	FNMA-DISC-WF I 03/30/11 .220 02/01/12D		5,770.86		13,341.22		19,112.08			13,341.22	13,341.22
36796	FHLMC-DISC-WF I 04/01/11 .280 03/13/12D		10,140.33		28,526.65		38,666.98			28,526.65	28,526.65
36798	FHLMC-DISC-CITIG I 04/04/11 .230 03/16/12D		5,313.00		15,637.12		20,950.12			15,637.12	15,637.12
36799	FNMA-CALL-WF I 04/05/11 .800 11/29/13D		3,555.56 4,713.62		16,444.44 -4,713.62		20,000.00		52,500.00	16,444.44 47,786.38	64,230.82
36800	FNMA-UBC I 04/05/11 .500 10/30/12D	10,000,000.00	8,472.22 1,849.13		50,000.00 7,779.10		50,000.00	8,472.22 9,628.23		50,000.00 7,779.10	57,779.10
36801	FNMA-CITIG I 04/05/11 1.000 09/23/13D	5,000,000.00	13,611.11 588.36		50,000.00 2,475.17		50,000.00	13,611.11 3,063.53		50,000.00 2,475.17	52,475.17
36803	FFCB-UBC I 04/06/11 .980 09/23/13D	5,000,000.00	13,338.88 1,159.71		49,000.01 4,935.51		49,000.00	13,338.89 6,095.22		49,000.01 4,935.51	53,935.52
36804	FNMA-WF I 04/06/11 .750 02/26/13D	5,000,000.00	13,020.84 354.19		37,499.99 1,507.37		37,500.00	13,020.83 1,861.56		37,499.99 1,507.37	39,007.36
36805	FHLB-WF I 04/08/11 1.170 11/08/13	5,000,000.00	8,612.50		58,500.00		58,500.00	8,612.50		58,500.00	58,500.00
36807	FHLB-CITIG I 04/15/11 1.000 08/15/13	5,000,000.00	10,555.56		50,000.00		41,666.67	18,888.89		50,000.00	50,000.00
36809	FHLMC-CALL-UBS I 04/29/11 1.625 04/29/14		13,993.06		6,319.44		20,312.50			6,319.44	6,319.44
36810	FHLB-GILFD I 04/28/11 1.200 10/28/13	5,000,000.00	10,500.00		60,000.00		60,000.00	10,500.00		60,000.00	60,000.00
36815	CP-DISC-TOYOTA-TOY I 04/13/11 .270 07/13/11D		5,787.54		879.12		6,666.66			879.12	879.12

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CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/11 THROUGH 6/30/12
SORT KEYS ARE FUND
ALL FUNDS

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INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACCRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36817	CP-DISC-BANKAMERICA-BA I 04/15/11 .270 08/15/11D		5,080.26		2,968.99		8,049.25			2,968.99	2,968.99
36820	FNMA-DISC-CITIG I 04/18/11 .110 09/09/11D		4,522.22		4,277.78		8,800.00			4,277.78	4,277.78
36821	FNMA-DISC-WF I 04/18/11 .120 09/23/11D		4,933.33		5,600.00		10,533.33			5,600.00	5,600.00
36822	FHLMC-DISC-UBC I 04/18/11 .140 11/18/11D		5,310.36		10,046.64		15,357.00			10,046.64	10,046.64
36829	FNMA-GILFD I 04/29/11 1.500 09/08/14D	10,000,000.00	47,083.33 179.56		150,000.00 1,043.16		150,000.00 1,222.72	47,083.33		150,000.00 1,043.16	151,043.16
36830	FHLMC-WF I 04/29/11 .375 11/30/12D	5,000,000.00	1,614.57 900.00		18,750.00 5,228.57		18,750.00 6,128.57	1,614.57		18,750.00 5,228.57	23,978.57
36831	FHLMC-CALL-CITIG I 05/09/11 1.375 05/09/14		19,861.11		117,638.89		137,500.00			117,638.89	117,638.89
36834	NCD-UBOC-UBC I 04/29/11 .310 10/07/11		10,850.00		16,877.78		27,727.78			16,877.78	16,877.78
36838	CP-DISC-UBS FIN DEL-UBS I 05/03/11 .175 08/03/11D		2,868.05		1,604.17		4,472.22			1,604.17	1,604.17
36841	CP-DISC-UBS FIN DEL-UBS I 05/04/11 .115 07/05/11D		1,090.91		75.24		1,166.15			75.24	75.24
36842	FHLB-WF I 05/16/11 .750 07/30/13P	4,500,000.00	4,218.75 -110.43		33,750.00 -878.67		33,750.00 -989.10	4,218.75		33,750.00 -878.67	32,871.33
36843	FHLB-WF I 05/16/11 .750 08/28/13	5,000,000.00	4,687.50		37,500.00		37,500.00	4,687.50		37,500.00	37,500.00
36844	FFCB-CITIG I 05/12/11 1.150 05/12/14	5,000,000.00	7,826.39		57,500.00		57,500.00	7,826.39		57,500.00	57,500.00

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(EID / ERNEID)

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/11 THROUGH 6/30/12
SORT KEYS ARE FUND
ALL FUNDS

PAGE: 7
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INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACCR. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36846	FNMA-WF 05/06/11 .375 12/28/12D	I 10,000,000.00	312.50 995.35		37,500.00 6,505.31		37,500.00	312.50 7,500.66		37,500.00 6,505.31	44,005.31
36847	FHLMC-UBC 05/06/11 .375 11/30/12D	I 5,000,000.00	1,614.59 312.20		18,750.00 2,040.42		18,750.00	1,614.59 2,352.62		18,750.00 2,040.42	20,790.42
36848	FNMA-UBC 05/12/11 .800 11/18/13D	I 5,000,000.00	4,777.78 371.88		40,000.00 2,722.15		40,000.00	4,777.78 3,094.03		40,000.00 2,722.15	42,722.15
36853	FNMA-WF 06/15/11 2.200 06/15/16	I	4,888.89		105,111.11		110,000.00			105,111.11	105,111.11
36854	FHLMC-GILFD 06/13/11 1.600 03/13/15	I	4,000.00		76,000.00		80,000.00			76,000.00	76,000.00
36858	FHLB-GILFD 06/08/11 1.770 06/08/15	I	3,392.50		49,707.50		53,100.00			49,707.50	49,707.50
36860	FHLB-WF 06/21/11 .500 06/21/13	I 10,000,000.00	1,388.89		50,000.00		50,000.00	1,388.89		50,000.00	50,000.00
36861	FFCB-UBC 06/20/11 .625 11/20/13	I 5,000,000.00	954.86		31,250.00		28,645.83	3,559.03		31,250.00	31,250.00
36863	FHLB-CALL-CITIG 06/27/11 .700 09/27/13	I	777.78		69,222.22		70,000.00			69,222.22	69,222.22
36864	FHLB-WF 06/30/11 1.030 10/23/14	I 10,000,000.00	286.11		103,000.01		83,830.56	19,455.56		103,000.01	103,000.01
36865	FHLB-WF 06/23/11 .700 01/30/14D	I 10,000,000.00	2,138.89 87.39		69,999.99 3,998.32		42,777.78	29,361.10 4,085.71		69,999.99 3,998.32	73,998.31
36866	FFCB-WF 06/23/11 .875 06/23/14D	I 10,000,000.00	1,944.44 54.01		87,500.00 2,471.16		87,500.00	1,944.44 2,525.17		87,500.00 2,471.16	89,971.16
36867	FHLB-GILFD 06/30/11 .850 04/30/14	I 5,000,000.00	118.06		42,500.00		35,416.67	7,201.39		42,500.00	42,500.00

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CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/11 THROUGH 6/30/12
SORT KEYS ARE FUND
ALL FUNDS

PAGE: 8
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INV NO.	DESCRIPTION	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACCRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36868	FFCB-UBS 06/29/11 .400 04/29/13	I 10,000,000.00	222.22		40,000.00		33,333.33	6,888.89		40,000.00	40,000.00
36869	CP-DISC-TOYOTA-TOY 06/22/11 .180 08/25/11D	I		189.95	1,160.77		1,350.72			1,160.77	1,160.77
36870	NCD-UBOC-UBC 06/23/11 .230 12/02/11	I	1,022.22		19,677.78		20,700.00			19,677.78	19,677.78
36871	FHLB-WF 06/23/11 .400 04/30/13D	I 10,000,000.00	1,555.56	22.45	40,000.00	1,027.18	34,777.78	6,777.78	1,049.63	40,000.00	41,027.18
36872	FNMA-WF 06/23/11 .500 08/09/13D	I 10,000,000.00	1,944.44	44.22	50,000.00	2,022.88	32,222.22	19,722.22	2,067.10	50,000.00	52,022.88
36873	CP-DISC-UBS FIN DEL-UBS I 06/23/11 .070 07/25/11D			311.11	933.33		1,244.44			933.33	933.33
36874	CP-DISC-TOYOTA-TOY 06/23/11 .140 08/01/11D	I		155.55	602.78		758.33			602.78	602.78
36875	CP-DISC-GE CAPITAL CORP I 06/23/11 .100 08/25/11D			466.67	3,208.33		3,675.00			3,208.33	3,208.33
36876	CP-DISC-GE CAPITAL CORP I 06/23/11 .100 08/29/11D			164.00	1,209.50		1,373.50			1,209.50	1,209.50
36878	FNMA-DISC-WF 06/24/11 .100 02/01/12D	I		281.63	8,650.17		8,931.80			8,650.17	8,650.17
36879	FHLB-GILF 06/30/11 1.000 10/17/14	I 5,100,000.00	1,983.34		50,999.99		42,500.00	10,483.33		50,999.99	50,999.99
36880	FHLB-GILFD 06/30/11 1.000 10/17/14	I 4,900,000.00	1,905.55		49,000.00		40,833.33	10,072.22		49,000.00	49,000.00
36881	CP-DISC-UBS FIN DEL-UBS I 06/29/11 .090 07/29/11D			75.00	1,050.00		1,125.00			1,050.00	1,050.00

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 TREASURY DIVISION
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 7/01/11 THROUGH 6/30/12
 SORT KEYS ARE FUND
 ALL FUNDS

INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACCR. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36882	FHLB-GILFD 06/30/11 1.125 12/29/14D	I 4,500,000.00	281.26		50,625.00		50,625.00	281.26		50,625.00	52,609.65
			5.42		1,984.65			1,990.07		1,984.65	
36883	FNMA-CALL-GILFD 07/19/11 2.125 07/19/16	I 5,000,000.00			100,937.50		53,125.00	47,812.50		100,937.50	100,937.50
36884	FNMA-CALL-GILFD 07/19/11 2.125 07/19/16	I 5,000,000.00			100,937.50		53,125.00	47,812.50		100,937.50	100,937.50
36885	FNMA-GILFD 07/13/11 .500 08/09/13D	I 5,000,000.00	1,805.56		24,166.67		16,111.11	9,861.12		24,166.67	26,104.80
					1,938.13			1,938.13		1,938.13	
36886	CP-DISC-TOYOTA-TOY 07/13/11 .150 08/25/11D	I			895.83		895.83			895.83	895.83
36887	FHLB-DISC-CITIG 07/25/11 .170 06/01/12D	I			29,466.67		29,466.67			29,466.67	29,466.67
36888	FHLB-DISC-WF 07/29/11 .120 08/31/11D	I			3,124.33		3,124.33			3,124.33	3,124.33
36889	CP-DISC-TOYOTA-TOY 08/02/11 .200 09/12/11D	I			1,359.15		1,359.15			1,359.15	1,359.15
36890	CP-DISC-TOYOTA-TOY 08/03/11 .210 10/12/11D	I			2,450.00		2,450.00			2,450.00	2,450.00
36891	FHLMC-DISC-WF 08/03/11 .150 02/24/12D	I			4,949.90		4,949.90			4,949.90	4,949.90
36892	FNMA-CALL-GILFD 09/12/11 .625 09/12/14	I 5,000,000.00			25,086.81		15,625.00	9,461.81		25,086.81	25,086.81
36893	FNMA-CALL-WF 09/12/11 .750 09/12/14	I 5,000,000.00			30,104.17		18,750.00	11,354.17		30,104.17	30,104.17
36894	FNMA-CALL-WF 09/12/11 .800 03/12/15D	I 5,000,000.00			32,111.11		20,000.00	12,111.11		32,111.11	33,545.14
					1,434.03			1,434.03		1,434.03	

* INCLUDES INCOME DUE IN PERIOD BUT NOT YET POSTED

(EID / ERNEID)

CITY OF SAN JOSE
 TREASURY DIVISION
 EARNED INCOME DETAIL
 7/01/11 THROUGH 6/30/12
 SORT KEYS ARE FUND
 ALL FUNDS

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INV NO.	DESCRIPTION	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACCRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36895	CP-DISC-UBS FIN DEL-UBS I 08/25/11 .140 09/15/11D				816.67		816.67			816.67	816.67
36896	FHLMC-WF I 08/26/11 .500 09/19/14D	10,000,000.00	1,944.44		42,361.11 8,414.29		30,138.89	14,166.66 8,414.29		42,361.11 8,414.29	50,775.40
36897	CP-DISC-TOYOTA-TOY I 08/30/11 .290 12/16/11D				8,707.83		8,707.83			8,707.83	8,707.83
36898	FNMA-CALL-UBS I 09/19/11 .500 09/19/13	10,000,000.00			39,166.67		25,000.00	14,166.67		39,166.67	39,166.67
36899	CP-DISC-UBS FIN DEL-UBS I 09/01/11 .150 10/03/11D				800.00		800.00			800.00	800.00
36900	CP-DISC-TOYOTA-TOY I 09/01/11 .200 10/24/11D				1,767.26		1,767.26			1,767.26	1,767.26
36901	FHLB-WF I 09/02/11 .125 08/15/12D	10,000,000.00	590.28		10,381.94 6,530.17		6,250.00	4,722.22 6,530.17		10,381.94 6,530.17	16,912.11
36902	FHLB-WF I 09/07/11 .150 06/07/12D				5,625.00 850.00		5,625.00 850.00			5,625.00 850.00	6,475.00
36903	FHLB-WF I 09/02/11 .140 06/18/12D			272.22	5,561.11 900.00		5,833.33 900.00			5,561.11 900.00	6,461.11
36904	FNMA-CALL-WF I 09/19/11 .700 09/19/14	5,000,000.00			27,416.67		17,500.00	9,916.67		27,416.67	27,416.67
36905	FNMA-DISC-CITIG I 09/09/11 .150 07/02/12D	9,512,000.00			11,731.47			11,731.47		11,731.47	11,731.47
36906	FFCB-GILFD I 09/23/11 .250 08/19/13D	10,000,000.00	2,361.11		19,305.56 7,698.28		12,500.00	9,166.67 7,698.28		19,305.56 7,698.28	27,003.84
36907	FHLMC-CITIG I 09/23/11 .375 10/30/13P	5,000,000.00		208.33	14,479.16 -422.26		11,510.42	3,177.07 -422.26		14,479.16 -422.26	14,056.90

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CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/11 THROUGH 6/30/12
SORT KEYS ARE FUND
ALL FUNDS

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INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACCRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36909	FFCB-GILFD 09/23/11 .350 09/23/13D	I 5,000,000.00			13,513.89 1,157.32		8,750.00	4,763.89 1,157.32		13,513.89 1,157.32	14,671.21
36910	FFCB-UBC 09/29/11 .530 09/29/14	I 5,000,000.00			20,022.22		13,250.00	6,772.22		20,022.22	20,022.22
36911	FFCB-UBS 09/23/11 .350 09/23/13D	I 5,000,000.00			13,513.89 1,157.32		8,750.00	4,763.89 1,157.32		13,513.89 1,157.32	14,671.21
36912	FNMA-DISC-UBS 09/23/11 .130 07/02/12D	I 5,010,000.00			5,101.85			5,101.85		5,101.85	5,101.85
36914	FHLMC-WF 09/28/11 .375 10/30/13D	I 5,000,000.00	468.75		14,218.75 1,706.29		11,510.42	3,177.08 1,706.29		14,218.75 1,706.29	15,925.04
36915	FHLMC-GILFD 09/28/11 .500 09/19/14D	I 5,000,000.00	625.00		18,958.33 5,810.12		12,500.00	7,083.33 5,810.12		18,958.33 5,810.12	24,768.45
36916	FHLB-UBC 09/28/11 .300 03/19/13D	I 5,000,000.00	375.00		11,375.00 1,467.38		7,500.00	4,250.00 1,467.38		11,375.00 1,467.38	12,842.38
36917	CP-DISC-TOYOTA-TOY 09/28/11 .120 11/07/11D	I			720.00		720.00			720.00	720.00
36918	FNMA-GILFD 10/04/11 .625 10/30/14D	I 5,000,000.00	607.64		23,177.08 917.83		18,489.58	5,295.14 917.83		23,177.08 917.83	24,094.91
36919	FHLB-DISC-CITIG 10/07/11 .120 07/02/12D	I							5,153.76	5,153.76	5,153.76
36920	FHLMC-WF 10/11/11 .750 11/25/14D	I 10,000,000.00	1,041.67		54,166.67 717.27		47,708.33	7,500.01 717.27		54,166.67 717.27	54,883.94
36921	NCD-UBOC-UBC 10/11/11 .270 02/01/12	I			8,475.00		8,475.00			8,475.00	8,475.00
36923	FHLMC-CALL-GILFD 10/18/11 .500 10/18/13D	I 5,000,000.00			17,569.44 1,845.76		12,500.00	5,069.44 1,845.76		17,569.44 1,845.76	19,415.20

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CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/11 THROUGH 6/30/12
SORT KEYS ARE FUND
ALL FUNDS

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INV NO.	DESCRIPTION	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACCRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36924	FNMA-CALL-GILFD 10/28/11 1.500 10/28/16	I 5,000,000.00			50,625.00		37,500.00	13,125.00		50,625.00	50,625.00
36925	FNMA-DISC-UBS 10/12/11 .100 07/02/12D	I 10,000,000.00			7,305.55			7,305.55		7,305.55	7,305.55
36926	FHLB-UBS 10/14/11 .375 11/27/13D	I 5,000,000.00			13,385.41 3,738.19		11,614.58	1,770.83 3,738.19		13,385.41 3,738.19	17,123.60
36927	FNMA-DISC-CITIG 10/20/11 .120 07/02/12D	I 9,225,000.00			7,841.25			7,841.25		7,841.25	7,841.25
36928	CP-DISC-TOYOTA-TOY 10/21/11 .260 02/01/12D	I			4,644.10		4,644.10			4,644.10	4,644.10
36929	CP-DISC-HSBC FIN CORP-J 10/31/11 .390 02/01/12D	I			8,288.70		8,288.70			8,288.70	8,288.70
36930	FHLMC-CALL-WF 11/25/11 1.000 11/25/15	I 5,000,000.00			30,000.00		25,000.00	5,000.00		30,000.00	30,000.00
36931	CP-DISC-UBS FIN DEL-UBS 11/15/11 .070 11/21/11D	I			186.67		186.67			186.67	186.67
36932	CP-DISC-UBS FIN DEL-UBS 11/18/11 .300 01/18/12D	I			3,340.77		3,340.77			3,340.77	3,340.77
36934	FHLMC-WF 11/21/11 .375 10/30/13D	I 5,000,000.00	1,093.75		11,458.33 5,315.52		9,375.00	3,177.08 5,315.52		11,458.33 5,315.52	16,773.85
36935	FNMA-UBS 11/21/11 .625 10/30/14D	I 5,000,000.00	1,822.92		19,097.22 3,322.16		15,625.00	5,295.14 3,322.16		19,097.22 3,322.16	22,419.38
36936	FHLB-UBC 11/30/11 .330 07/01/13D	I 10,000,000.00			19,341.67 1,219.69		16,500.00	2,841.67 1,219.69		19,341.67 1,219.69	20,561.36
36937	FHLMC-CALL-UBC 11/23/11 .875 11/14/14D	I 5,000,000.00	1,093.75		26,493.06 264.31		21,875.00	5,711.81 264.31		26,493.06 264.31	26,757.37

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CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/11 THROUGH 6/30/12
SORT KEYS ARE FUND
ALL FUNDS

INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACCRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/ (LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36938	FFCB-WF 11/29/11 .375 09/06/13D	I 10,000,000.00	8,645.83		22,083.34 2,060.28		18,750.00	11,979.17 2,060.28		22,083.34 2,060.28	24,143.62
36939	FHLB-WF 11/29/11 .300 05/16/13D	I 5,000,000.00		541.67	8,833.33 603.93		7,500.00	1,875.00 603.93		8,833.33 603.93	9,437.26
36941	FNMA-UBC 11/29/11 .750 12/19/14	I 5,000,000.00		1,250.00	22,083.33		22,083.34	1,249.99		22,083.33	22,083.33
36942	FHLB-UBC 11/30/11 .350 05/30/13	I 5,000,000.00			10,256.94		8,750.00	1,506.94		10,256.94	10,256.94
36943	FHLMC-CALL-GILFD 12/16/11 1.000 06/16/15D	I 5,000,000.00			27,083.33 534.50		25,000.00	2,083.33 534.50		27,083.33 534.50	27,617.83
36944	FHLMC-CALL-GILFD 12/19/11 1.500 12/19/16	I 5,000,000.00			40,000.00		37,500.00	2,500.00		40,000.00	40,000.00
36945	FHLB-CALL-CITIG 11/29/11 .350 08/10/12	I		1,808.33	4,097.92		5,906.25			4,097.92	4,097.92
36947	CP-DISC-HSBC FIN CORP-J I 12/08/11 .120 12/30/11D				447.33		447.33			447.33	447.33
36948	NCD-UBOC-UBC 12/09/11 .250 02/01/12	I			5,625.00		5,625.00			5,625.00	5,625.00
36949	CP-DISC-HSBC FIN CORP-P I 12/09/11 .360 02/22/12D				9,641.25		9,641.25			9,641.25	9,641.25
36950	CP-DISC-HSBC FIN CORP-J I 12/14/11 .280 02/01/12D				4,545.13		4,545.13			4,545.13	4,545.13
36951	FHLMC-CALL-UBS 12/30/11 1.000 09/30/15	I 5,000,000.00			25,138.89		25,000.00	138.89		25,138.89	25,138.89
36952	FHLMC-CALL-GILFD 12/27/11 .650 06/27/14D	I 5,000,000.00			16,611.11 153.62		16,250.00	361.11 153.62		16,611.11 153.62	16,764.73

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CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/11 THROUGH 6/30/12
SORT KEYS ARE FUND
ALL FUNDS

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INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACCRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36953	FNMA-CALL-WF 12/19/11 .750 12/19/14	I 10,000,000.00			40,000.00		37,500.00	2,500.00		40,000.00	40,000.00
36954	NCD-UBOC-UBC 12/16/11 .250 02/01/12	I			4,895.83		4,895.83			4,895.83	4,895.83
36955	FHLMC-GILFD 12/16/11 .625 12/29/14D	I 5,000,000.00			16,927.08 1,651.49		16,753.47	173.61 1,651.49		16,927.08 1,651.49	18,578.57
36956	FHLMC-CALL-GILFD 01/13/12 1.000 10/13/15	I 4,950,000.00			23,100.00			23,100.00		23,100.00	23,100.00
36957	FHLMC-CALL-WF 01/06/12 1.060 01/06/16	I 5,000,000.00			25,763.89			25,763.89		25,763.89	25,763.89
36958	CP-DISC-UBS FIN DEL-UBS I 01/04/12 .060 01/13/12D				189.60		189.60			189.60	189.60
36960	CP-DISC-UBS FIN DEL-UBS I 01/09/12 .250 02/22/12D				1,834.25		1,834.25			1,834.25	1,834.25
36961	FHLMC-CALL-UBC 01/30/12 .650 01/30/15	I 10,000,000.00			27,263.89			27,263.89		27,263.89	27,263.89
36962	FFCB-GILFD 01/13/12 .400 02/13/14D	I 5,000,000.00			9,333.34 234.25		1,666.67	7,666.67 234.25		9,333.34 234.25	9,567.59
36963	FFCB-UBC 01/19/12 .850 01/19/16	I 10,000,000.00			38,250.00			38,250.00		38,250.00	38,250.00
36965	FFCB-CITIG 01/20/12 .550 01/20/15	I 5,000,000.00			12,298.61			12,298.61		12,298.61	12,298.61
36966	CP-DISC-UBS FIN DEL-UBS I 01/10/12 .210 02/22/12D				1,254.17		1,254.17			1,254.17	1,254.17
36967	CP-DISC-UBS FIN DEL-UBS I 01/10/12 .360 03/09/12D				8,850.00		8,850.00			8,850.00	8,850.00

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CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/11 THROUGH 6/30/12
SORT KEYS ARE FUND
ALL FUNDS

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INV NO.	DESCRIPTION	CURRENT PERIOD	PRIOR PERIOD	PRIOR PERIOD	SCHEDULED	POSTED ACCRL.	POSTED	PERIOD END	GAIN/(LOSS)	EARNED	TOTAL/NET
	PURCH RATE MATURITY	ENDING PAR	STORED ACCRL.	CALC. ADJUST.	ACCRUALS	ADJUSTMENTS	RECEIPTS	ACCRUED	SALE/WRTDWN	THIS PERIOD	EARNINGS
36968	CP-DISC-HSEC FIN CORP-J I 01/10/12 .260 02/24/12D				3,250.00		3,250.00			3,250.00	3,250.00
36969	CP-DISC-GE CAPITAL CORP I 01/10/12 .200 05/18/12D				10,750.00		10,750.00			10,750.00	10,750.00
36970	FHLB-CALL-UBC I 01/30/12 .280 07/30/13	5,000,000.00			5,872.22			5,872.22		5,872.22	5,872.22
36971	FHLMC-CALL-WF I 01/27/12 1.100 07/27/16	10,000,000.00			47,055.56			47,055.56		47,055.56	47,055.56
36973	FFCB-UBC I 01/18/12 .200 05/13/13	4,650,000.00	129.17		4,210.83		3,100.00	1,240.00		4,210.83	4,210.83
36974	FHLB-UBC I 01/18/12 .125 12/03/12D	5,000,000.00	746.53		2,829.86 257.81		3,090.28	486.11 257.81		2,829.86 257.81	3,087.67
36975	CP-DISC-UBS FIN DEL-UBS I 01/18/12 .175 02/22/12D				2,552.08		2,552.08			2,552.08	2,552.08
36976	CP-DISC-TOYOTA-TOY I 01/18/12 .180 05/04/12D				3,893.19		3,893.19			3,893.19	3,893.19
36977	FFCB-GILFD I 01/23/12 .350 01/23/14	10,000,000.00			15,361.11			15,361.11		15,361.11	15,361.11
36978	FHLB-GILFD I 02/03/12 .250 08/05/13	5,000,000.00			5,138.89			5,138.89		5,138.89	5,138.89
36979	FHLB-UBC I 02/03/12 .250 08/05/13	5,000,000.00			5,138.89			5,138.89		5,138.89	5,138.89
36981	FHLMC-CALL-UBS I 01/30/12 .840 07/30/15	5,000,000.00			17,616.67			17,616.67		17,616.67	17,616.67
36982	CP-DISC-HSEC FIN CORP-J I 01/19/12 .150 02/03/12D				312.50		312.50			312.50	312.50

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CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/11 THROUGH 6/30/12
SORT KEYS ARE FUND
ALL FUNDS

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INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACCRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36983	FNMA-CALL-UBS 01/30/12 .625 01/30/15	I 5,000,000.00			13,107.64			13,107.64		13,107.64	13,107.64
36984	FHLB-CS 02/03/12 .250 07/30/13	I 10,000,000.00			10,277.78			10,277.78		10,277.78	10,277.78
36985	FHLMC-GILFD 01/23/12 .375 02/27/14D	I 5,000,000.00			8,229.17 553.52			8,229.17 553.52		8,229.17 553.52	8,782.69
36986	FHLMC-UBS 01/23/12 .375 02/27/14D	I 10,000,000.00			16,458.33 1,107.05			16,458.33 1,107.05		16,458.33 1,107.05	17,565.38
36987	CP-DISC-UBS FIN DEL-UBS I 01/20/12 .170 02/22/12D				1,059.67		1,059.67			1,059.67	1,059.67
36988	CP-DISC-GE CAPITAL CORP I 01/23/12 .120 05/04/12D				2,720.00		2,720.00			2,720.00	2,720.00
36989	FHLB-WF 01/30/12 .670 07/30/15	I 5,000,000.00			14,051.39			14,051.39		14,051.39	14,051.39
36990	FHLB-UBC 01/23/12 .520 01/23/15	I 5,000,000.00			11,411.11			11,411.11		11,411.11	11,411.11
36991	CP-DISC-UBS FIN DEL-UBS I 01/25/12 .345 03/26/12D				2,922.92		2,922.92			2,922.92	2,922.92
36992	FHLB-WF 02/06/12 .170 02/06/13	I 5,000,000.00			3,423.61			3,423.61		3,423.61	3,423.61
36994	FHLMC-CALL-WF 02/21/12 .450 02/21/14	I 5,000,000.00			8,125.00			8,125.00		8,125.00	8,125.00
36995	CP-DISC-HSBC FIN CORP-J I 01/26/12 .270 03/23/12D				2,565.00		2,565.00			2,565.00	2,565.00
36997	CP-DISC-HSBC FIN CORP-J I 03/13/12 .200 04/05/12D				1,916.67		1,916.67			1,916.67	1,916.67

* INCLUDES INCOME DUE IN PERIOD BUT NOT YET POSTED

(EID / ERNEID)

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/11 THROUGH 6/30/12
SORT KEYS ARE FUND
ALL FUNDS

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RUN: 07/17/12 14:57:16

INV NO.	DESCRIPTION	CURRENT PERIOD	PRIOR PERIOD	PRIOR PERIOD	SCHEDULED	POSTED ACCRL.	POSTED	PERIOD END	GAIN/(LOSS)	EARNED	TOTAL/NET
	PURCH RATE MATURITY	ENDING PAR	STORED ACCRL.	CALC. ADJUST.	ACCRUALS	ADJUSTMENTS	RECEIPTS	ACCRUED	SALE/WRTDWN	THIS PERIOD	EARNINGS
36998	CP-DISC-HSEC FIN CORP-J I 03/23/12 .400 06/29/12D				15,671.29		15,671.29			15,671.29	15,671.29
36999	CP-DISC-UBS FIN DEL-UBS I 03/29/12 .440 07/13/12D	15,226,000.00			17,492.98			17,492.98		17,492.98	17,492.98
37000	CP-DISC-UBS FIN DEL-UBS I 04/02/12 .410 07/02/12D	10,000,000.00			10,250.00			10,250.00		10,250.00	10,250.00
37001	NCD-UBOC-UBC I 04/11/12 .320 07/25/12	15,000,000.00			10,800.00			10,800.00		10,800.00	10,800.00
37002	NCD-UBOC-UBC I 04/18/12 .200 07/02/12	15,000,000.00			6,166.67			6,166.67		6,166.67	6,166.67
37003	CP-DISC-TOYOTA-TOY I 04/18/12 .180 07/27/12D	15,000,000.00			5,550.00			5,550.00		5,550.00	5,550.00
37004	CP-DISC-GE CAPITAL CORP I 04/18/12 .170 07/30/12D	5,000,000.00			1,747.22			1,747.22		1,747.22	1,747.22
37005	CP-DISC-TOYOTA-TOY I 04/24/12 .190 08/10/12D	14,000,000.00			5,024.44			5,024.44		5,024.44	5,024.44
37006	CP-DISC-GE CAPITAL CORP I 04/26/12 .150 08/17/12D	8,000,000.00			2,200.00			2,200.00		2,200.00	2,200.00
37007	NCD-UBOC-UBC I 04/30/12 .200 07/02/12	20,000,000.00			6,888.89			6,888.89		6,888.89	6,888.89
37008	CP-DISC-TOYOTA-TOY I 04/30/12 .140 07/02/12D	15,000,000.00			3,616.67			3,616.67		3,616.67	3,616.67
37009	CP-DISC-GE CAPITAL CORP I 04/30/12 .140 07/02/12D	15,000,000.00			3,616.67			3,616.67		3,616.67	3,616.67
37010	CP-DISC-GE-CAPITAL CORP I 05/07/12 .130 07/02/12D	8,000,000.00			1,588.89			1,588.89		1,588.89	1,588.89

* INCLUDES INCOME DUE IN PERIOD BUT NOT YET POSTED

(EID / ERNEID)

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/11 THROUGH 6/30/12
SORT KEYS ARE FUND
ALL FUNDS

PAGE: 18
RUN: 07/17/12 14:57:16

INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACCRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
37011	CP-DISC-TOYOTA-TOY 05/09/12 .130 07/02/12D	I 7,000,000.00			1,339.72			1,339.72		1,339.72	1,339.72
37012	FNMA-DISC-WF 05/17/12 .100 08/24/12D	I 12,000,000.00			1,500.00			1,500.00		1,500.00	1,500.00
37014	FHLB-WF 05/29/12 .500 06/12/15D	I 5,000,000.00	1,458.33		2,222.22 380.88			3,680.55 380.88		2,222.22 380.88	2,603.10
37015	CP-DISC-GE CAPITAL CORP 05/29/12 .160 08/27/12D	I 10,000,000.00			1,466.67			1,466.67		1,466.67	1,466.67
37016	FHLMC-DISC-WF 06/01/12 .080 08/27/12D	I 13,000,000.00			866.67			866.67		866.67	866.67
37017	FNMA-DISC-CITIG 06/07/12 .060 08/27/12D	I 12,002,000.00			480.08			480.08		480.08	480.08
37018	FHLMC-DISC-UBS 06/19/12 .110 08/31/12D	I 14,500,000.00			531.67			531.67		531.67	531.67
37019	FHLMC-DISC-WF 06/20/12 .090 08/31/12D	I 13,000,000.00			357.50			357.50		357.50	357.50
37020	FHLMC-DISC-CITIG 06/22/12 .090 09/07/12D	I 14,000,000.00			315.00			315.00		315.00	315.00
37021	FHLB-DISC-UBS 06/25/12 .090 09/21/12D	I 15,000,000.00			225.00			225.00		225.00	225.00
37022	FNMA-DISC-CITIG 06/25/12 .100 10/05/12D	I 15,000,000.00			250.00			250.00		250.00	250.00
37023	FHLB-DISC-CITIG 06/26/12 .080 09/14/12D	I 6,000,000.00			66.67			66.67		66.67	66.67
37024	FHLMC-DISC-WF 06/27/12 .110 10/19/12D	I 15,000,000.00			183.33			183.33		183.33	183.33

* INCLUDES INCOME DUE IN PERIOD BUT NOT YET POSTED

(EID / ERNEID)

CITY OF SAN JOSE
 TREASURY DIVISION
 EARNED INCOME DETAIL
 7/01/11 THROUGH 6/30/12
 SORT KEYS ARE FUND
 ALL FUNDS

PAGE: 19
 RUN: 07/17/12 14:57:16

INV NO.	DESCRIPTION	CURRENT PERIOD	PRIOR PERIOD	PRIOR PERIOD	SCHEDULED	POSTED ACCRL.	POSTED	PERIOD END	GAIN/(LOSS)	EARNED	TOTAL/NET
	PURCH RATE MATURITY	ENDING PAR	STORED ACCRL.	CALC. ADJUST.	ACCRUALS	ADJUSTMENTS	RECEIPTS	ACCRUED	SALE/WRTDWN	THIS PERIOD	EARNINGS
37025	FHLMC-DISC-UBS 06/28/12 .120 11/15/12D	I 7,000,000.00			70.00			70.00		70.00	70.00
37026	FHLMC-DISC-CITIG 06/29/12 .120 11/16/12D	I 19,000,000.00			126.67			126.67		126.67	126.67
SUBTOTAL (Fund) 1 INVESTMENT FUNDS											
	PAR VALUE	1141375000.00									
	SOLD				506,878.13		632,778.13		87,636.66		
	MATURED/OUTSTANDING				5,002,055.03		4,472,835.94				
	INTEREST		729,910.70	.00	5,508,933.16	2.20	5,105,614.07	1,133,231.98		5,508,935.35	6,359,541.03
						LESS CURRENT PERIOD ADJUSTMENTS				.00	
						LESS PRIOR PERIOD ADJUSTMENTS				.00	
										5,508,935.35	
	PRIOR PERIOD ACCRUED		637,682.57				1,767,020.61	-1,129,338.04			
	PRIOR PERIOD PURCHASED		63,337.85				63,337.85	.00			
	PURCHASED THIS PERIOD		28,890.28				27,431.95	1,458.33			
	ACCRUED THIS PERIOD		.00				3,247,823.66	2,261,109.50			
	PREMIUM		-62,772.46				-170,700.00	-1,411.36	.00	-109,338.90	
	DISCOUNT		971,392.02				1,134,716.62	708,983.31	.00	872,307.91	
	GAIN/LOSS								87,636.66		

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(EID / ERNEID)

CITY OF SAN JOSE
 TREASURY DIVISION
 EARNED INCOME DETAIL
 7/01/11 THROUGH 6/30/12
 SORT KEYS ARE FUND
 ALL FUNDS

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INV NO.	DESCRIPTION	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACCRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
35894	Series 2008 B-RDA Tax A I 11/14/08 .377 07/01/12		-.02		35,842.00	.05	35,842.03			35,842.05	35,842.05
SUBTOTAL (Fund) 55 Series 2008B-RDA Tax Allocation											
	PAR VALUE	.00									
	SOLD				.00		.00		.00		
	MATURED/OUTSTANDING				35,842.00		35,842.03				
	INTEREST		-.02	.00	35,842.00	.05	35,842.03	.00		35,842.05	35,842.05
										LESS CURRENT PERIOD ADJUSTMENTS	.00
										LESS PRIOR PERIOD ADJUSTMENTS	.00
										-----	35,842.05
	PRIOR PERIOD ACCRUED		-.02				.03	-.05			
	PRIOR PERIOD PURCHASED		.00				.00	.00			
	PURCHASED THIS PERIOD		.00				.00	.00			
	ACCRUED THIS PERIOD		.00				35,842.00	.00			
	PREMIUM		.00				.00	.00	.00	.00	
	DISCOUNT		.00				.00	.00	.00	.00	
	GAIN/LOSS								.00		

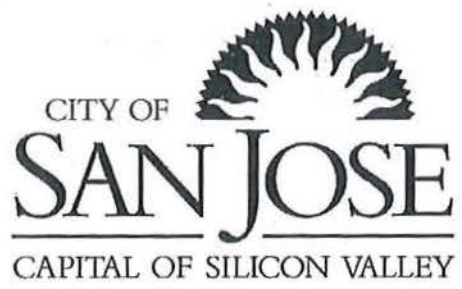
* INCLUDES INCOME DUE IN PERIOD BUT NOT YET POSTED

(EID / ERNEID)

CITY OF SAN JOSE
 TREASURY DIVISION
 EARNED INCOME DETAIL
 7/01/11 THROUGH 6/30/12
 SORT KEYS ARE FUND
 ALL FUNDS

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 RUN: 07/17/12 14:57:16

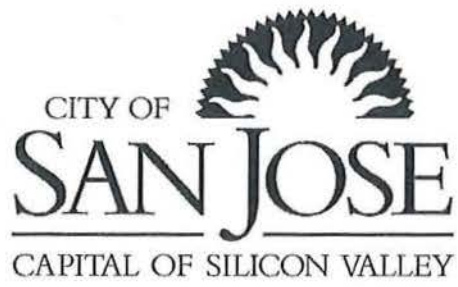
INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACCRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
GRAND TOTAL											
	PAR VALUE	1142230000.00									
	SOLD MATURED/OUTSTANDING				506,878.13 5,037,897.03		632,778.13 4,508,677.97		87,636.66		
	INTEREST CAPITALIZED INTEREST		729,910.68 .00	.00 .00	5,544,775.16 .00	2.25 .00	5,141,456.10 .00	1,133,231.98 .00		5,544,777.40 .00	6,397,043.65
	NET INTEREST AND RECEIPTS		729,910.68	.00	5,544,775.16	2.25	5,141,456.10	1,133,231.98		5,544,777.40	
											LESS CURRENT PERIOD ADJUSTMENTS LESS PRIOR PERIOD ADJUSTMENTS
											.00 .00 5,544,777.40
	PRIOR PERIOD ACCRUED		637,682.55				1,767,020.64	-1,129,338.09			
	PRIOR PERIOD PURCHASED		63,337.85				63,337.85	.00			
	PURCHASED THIS PERIOD		28,890.28				27,431.95	1,458.33			
	ACCRUED THIS PERIOD		.00				3,283,665.66	2,261,109.50			
	PREMIUM DISCOUNT GAIN/LOSS		-62,772.46 972,651.67				-170,700.00 1,137,510.49	-1,411.36 709,109.66	.00 .00	-109,338.90 873,968.48	
									87,636.66		



SECTION C

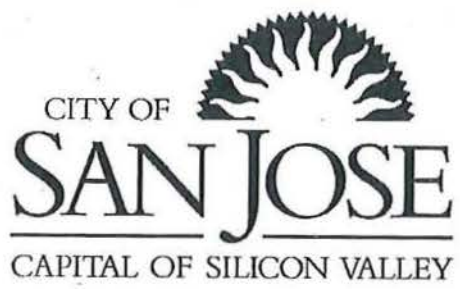
TIME DEPOSIT BANK DISTRIBUTION REPORT

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 June 30, 2012**

There were no time deposits outstanding as of June 30, 2012.



SECTION D

MARKET VALUE OF PORTFOLIO

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

Inventory by Market Value



Run Date: 7/16/2012 10:42:09 AM

Investments Outstanding As Of Date: 6/30/2012

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par / Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
Fund: 1 INVESTMENT FUNDS								
36665	FHLB-GILFD	313371PM2	12/13/2010	.500000	10,000,000.00	10,021,875.00	694.44	127,975.00
			06/26/2013	.924000	9,893,900.00	100.218750	SUNGARD	0.00
36737	FHLB-WF	313372PA6	02/16/2011	1.000000	5,000,000.00	5,031,250.00	6,250.00	31,250.00
			05/16/2013	1.000000	5,000,000.00	100.625000	SUNGARD	0.00
36788	FHLB-WF	313371UC8	03/30/2011	.875000	5,000,000.00	5,039,062.50	486.11	89,462.50
			12/27/2013	1.250000	4,949,600.00	100.781250	SUNGARD	0.00
36793	FHLB-UBC	313372UV4	03/30/2011	.570000	5,000,000.00	5,003,125.00	9,500.00	3,175.00
			08/28/2012	.571000	4,999,950.00	100.062500	SUNGARD	0.00
36805	FHLB-WF	313373BK7	04/08/2011	1.170000	5,000,000.00	5,056,250.00	8,612.50	56,250.00
			11/08/2013	1.170000	5,000,000.00	101.125000	SUNGARD	0.00
36807	FHLB-CITIG	313373F98	04/15/2011	1.000000	5,000,000.00	5,040,625.00	18,888.89	40,625.00
			08/15/2013	1.000000	5,000,000.00	100.812500	SUNGARD	0.00
36810	FHLB-GILFD	313373HA3	04/28/2011	1.200000	5,000,000.00	5,057,812.50	10,500.00	57,812.50
			10/28/2013	1.200000	5,000,000.00	101.156250	SUNGARD	0.00
36842	FHLB-WF	313373RG9	05/16/2011	.750000	4,500,000.00	4,522,500.00	4,218.75	20,565.00
			07/30/2013	.730000	4,501,935.00	100.500000	SUNGARD	0.00
36843	FHLB-WF	313373S37	05/16/2011	.750000	5,000,000.00	5,026,562.50	4,687.50	26,562.50
			08/28/2013	.750000	5,000,000.00	100.531250	SUNGARD	0.00
36860	FHLB-WF	3133745V8	06/21/2011	.500000	10,000,000.00	10,021,875.00	1,388.89	21,875.00
			06/21/2013	.500000	10,000,000.00	100.218750	SUNGARD	0.00
36864	FHLB-WF	313374GK0	06/30/2011	1.030000	10,000,000.00	10,134,375.00	19,455.56	134,375.00
			10/23/2014	1.030000	10,000,000.00	101.343750	SUNGARD	0.00
36865	FHLB-WF	313374B41	06/23/2011	.700000	10,000,000.00	10,056,250.00	29,361.10	66,650.00
			01/30/2014	.740000	9,989,600.00	100.562500	SUNGARD	0.00
36867	FHLB-GILFD	313374H37	06/30/2011	.850000	5,000,000.00	5,043,750.00	7,201.39	43,750.00
			04/30/2014	.850000	5,000,000.00	100.875000	SUNGARD	0.00
36871	FHLB-WF	313374CR9	06/23/2011	.400000	10,000,000.00	10,012,500.00	6,777.78	14,400.00
			04/30/2013	.410000	9,998,100.00	100.125000	SUNGARD	0.00
36879	FHLB-GILF	313374CH1	06/30/2011	1.000000	5,100,000.00	5,163,750.00	10,483.33	63,750.00
			10/17/2014	1.000000	5,100,000.00	101.250000	SUNGARD	0.00
36880	FHLB-GILFD	313374CH1	06/30/2011	1.000000	4,900,000.00	4,961,250.00	10,072.22	61,250.00
			10/17/2014	1.000000	4,900,000.00	101.250000	SUNGARD	0.00
36882	FHLB-GILFD	313374GA2	06/30/2011	1.125000	4,500,000.00	4,571,718.75	281.26	78,648.75
			12/29/2014	1.170000	4,493,070.00	101.593750	SUNGARD	0.00

Inventory by Market Value



Run Date: 7/16/2012 10:42:09 AM

Investments Outstanding As Of Date: 6/30/2012

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
36901	FHLB-WF	313375CY1	09/02/2011	.125000	10,000,000.00	10,000,000.00	4,722.22	7,500.00
			08/15/2012	.204000	9,992,500.00	100.000000	SUNGARD	0.00
36916	FHLB-UBC	313375NC7	09/28/2011	.300000	5,000,000.00	5,001,562.50	4,250.00	4,412.50
			03/19/2013	.339000	4,997,150.00	100.031250	SUNGARD	0.00
36926	FHLB-UBS	3133762C8	10/14/2011	.375000	5,000,000.00	5,003,125.00	1,770.83	14,225.00
			11/27/2013	.480000	4,988,900.00	100.062500	SUNGARD	0.00
36936	FHLB-UBC	313376GY5	11/30/2011	.330000	10,000,000.00	10,006,250.00	2,841.67	9,550.00
			07/01/2013	.351000	9,996,700.00	100.062500	SUNGARD	0.00
36939	FHLB-WF	313376D36	11/29/2011	.300000	5,000,000.00	5,001,562.50	1,875.00	3,062.50
			05/16/2013	.321000	4,998,500.00	100.031250	SUNGARD	0.00
36942	FHLB-UBC	313376GT6	11/30/2011	.350000	5,000,000.00	5,004,687.50	1,506.94	4,687.50
			05/30/2013	.350000	5,000,000.00	100.093750	SUNGARD	0.00
36970	FHLB-CALL-UBC	313376SB2	01/30/2012	.280000	5,000,000.00	5,000,000.00	5,872.22	0.00
			07/30/2013	.280000	5,000,000.00	100.000000	SUNGARD	0.00
36974	FHLB-UBC	313376LG8	01/18/2012	.125000	5,000,000.00	5,000,000.00	486.11	500.00
			12/03/2012	.136000	4,999,500.00	100.000000	SUNGARD	0.00
36978	FHLB-GILFD	313376UY9	02/03/2012	.250000	5,000,000.00	4,998,437.50	5,138.89	0.00
			08/05/2013	.250000	5,000,000.00	99.968750	SUNGARD	-1,562.50
36979	FHLB-UBC	313376UY9	02/03/2012	.250000	5,000,000.00	4,998,437.50	5,138.89	0.00
			08/05/2013	.250000	5,000,000.00	99.968750	SUNGARD	-1,562.50
36984	FHLB-CS	313376VB8	02/03/2012	.250000	10,000,000.00	9,996,875.00	10,277.78	0.00
			07/30/2013	.250000	10,000,000.00	99.968750	SUNGARD	-3,125.00
36989	FHLB-WF	313376VX0	01/30/2012	.670000	5,000,000.00	5,015,625.00	14,051.39	15,625.00
			07/30/2015	.670000	5,000,000.00	100.312500	SUNGARD	0.00
36990	FHLB-UBC	313376V77	01/23/2012	.520000	5,000,000.00	5,004,687.50	11,411.11	4,687.50
			01/23/2015	.520000	5,000,000.00	100.093750	SUNGARD	0.00
36992	FHLB-WF	313376TQ8	02/06/2012	.170000	5,000,000.00	4,996,875.00	3,423.61	0.00
			02/06/2013	.170000	5,000,000.00	99.937500	SUNGARD	-3,125.00
37014	FHLB-WF	313379ER6	05/29/2012	.500000	5,000,000.00	4,993,750.00	3,680.55	6,550.00
			06/12/2015	.585000	4,988,658.33	99.875000	SUNGARD	0.00
Inv Type: 22 FEDERAL HOME LOAN BANKS				.574419	199,000,000.00	199,786,406.25	225,306.93	1,009,176.25
				.619542	198,788,063.33	100.395179		-9,375.00
36720	FNMA-WF	31398A5W8	01/27/2011	.750000	5,000,000.00	5,032,812.50	1,354.17	86,762.50
			12/18/2013	1.130000	4,946,050.00	100.656250	SUNGARD	0.00
36730	FNMA-WF	31398A5W8	02/04/2011	.750000	5,000,000.00	5,032,812.50	1,354.17	110,112.50

Inventory by Market Value



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Investments Outstanding As Of Date: 6/30/2012

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par / Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
			12/18/2013	1.300000	4,922,700.00	100.656250	SUNGARD	0.00
36740	FNMA-WF	31398A2M3	02/10/2011	1.125000	5,000,000.00	5,051,562.50	14,218.75	79,362.50
			09/30/2013	1.340000	4,972,200.00	101.031250	SUNGARD	0.00
36760	FNMA-CITIG	31398A2S0	03/07/2011	1.000000	5,000,000.00	5,042,187.50	13,611.11	60,287.50
			09/23/2013	1.145000	4,981,900.00	100.843750	SUNGARD	0.00
36763	FNMA-GILFD	31398A2M3	03/08/2011	1.125000	5,000,000.00	5,051,562.50	14,218.75	53,462.50
			09/30/2013	1.140000	4,998,100.00	101.031250	SUNGARD	0.00
36777	FNMA-CALL-GILF	31398A6D9	03/18/2011	.800000	5,000,000.00	5,026,562.50	4,777.78	62,512.50
			11/18/2013	1.074000	4,964,050.00	100.531250	SUNGARD	0.00
36792	FNMA-CALL-GILF	3136FPGA9	03/30/2011	1.000000	10,000,000.00	10,006,250.00	28,055.56	61,250.00
			09/20/2013	1.227000	9,945,000.00	100.062500	SUNGARD	0.00
36800	FNMA-UBC	3136FPUC9	04/05/2011	.500000	10,000,000.00	10,009,375.00	8,472.22	21,575.00
			10/30/2012	.578000	9,987,800.00	100.093750	SUNGARD	0.00
36801	FNMA-CITIG	31398A2S0	04/05/2011	1.000000	5,000,000.00	5,042,187.50	13,611.11	48,287.50
			09/23/2013	1.050000	4,993,900.00	100.843750	SUNGARD	0.00
36804	FNMA-WF	3135G0AK9	04/06/2011	.750000	5,000,000.00	5,015,625.00	13,020.83	18,475.00
			02/26/2013	.780000	4,997,150.00	100.312500	SUNGARD	0.00
36829	FNMA-GILFD	31398A3G5	04/29/2011	1.500000	10,000,000.00	10,203,125.00	47,083.33	206,625.00
			09/08/2014	1.511000	9,996,500.00	102.031250	SUNGARD	0.00
36846	FNMA-WF	31398A6F4	05/06/2011	.375000	10,000,000.00	10,012,500.00	312.50	23,200.00
			12/28/2012	.440000	9,989,300.00	100.125000	SUNGARD	0.00
36848	FNMA-UBC	31398A6D9	05/12/2011	.800000	5,000,000.00	5,026,562.50	4,777.78	33,412.50
			11/18/2013	.855000	4,993,150.00	100.531250	SUNGARD	0.00
36872	FNMA-WF	3135G0BR3	06/23/2011	.500000	10,000,000.00	10,025,000.00	19,722.22	29,300.00
			08/09/2013	.520000	9,995,700.00	100.250000	SUNGARD	0.00
36883	FNMA-CALL-GILFD	3136FRA37	07/19/2011	2.125000	5,000,000.00	5,084,375.00	47,812.50	84,375.00
			07/19/2016	2.125000	5,000,000.00	101.687500	SUNGARD	0.00
36884	FNMA-CALL-GILFD	3136FRA37	07/19/2011	2.125000	5,000,000.00	5,084,375.00	47,812.50	84,375.00
			07/19/2016	2.125000	5,000,000.00	101.687500	SUNGARD	0.00
36885	FNMA-GILFD	3135G0BR3	07/13/2011	.500000	5,000,000.00	5,012,500.00	9,861.12	16,650.00
			08/09/2013	.540000	4,995,850.00	100.250000	SUNGARD	0.00
36892	FNMA-CALL-GILFD	3135G0CU5	09/12/2011	.625000	5,000,000.00	5,012,500.00	9,461.81	12,500.00
			09/12/2014	.625000	5,000,000.00	100.250000	SUNGARD	0.00
36893	FNMA-CALL-WF	3135G0DA8	09/12/2011	.750000	5,000,000.00	5,006,250.00	11,354.17	6,250.00
			09/12/2014	.750000	5,000,000.00	100.125000	SUNGARD	0.00
36894	FNMA-CALL-WF	3135G0CT8	09/12/2011	.800000	5,000,000.00	5,006,250.00	12,111.11	12,500.00

Inventory by Market Value



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Investments Outstanding As Of Date: 6/30/2012

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
			03/12/2015	.836000	4,993,750.00	100.125000	SUNGARD	0.00
36898	FNMA-CALL-UBS	3135G0DE0	09/19/2011	.500000	10,000,000.00	10,003,125.00	14,166.67	3,125.00
			09/19/2013	.500000	10,000,000.00	100.031250	SUNGARD	0.00
36904	FNMA-CALL-WF	3135G0DF7	09/19/2011	.700000	5,000,000.00	5,003,125.00	9,916.67	3,125.00
			09/19/2014	.700000	5,000,000.00	100.062500	SUNGARD	0.00
36918	FNMA-GILFD	3135G0DW0	10/04/2011	.625000	5,000,000.00	5,021,875.00	5,295.14	25,675.00
			10/30/2014	.650000	4,996,200.00	100.437500	SUNGARD	0.00
36924	FNMA-CALL-GILFD	3136FTEK1	10/28/2011	1.500000	5,000,000.00	5,059,375.00	13,125.00	59,375.00
			10/28/2016	1.500000	5,000,000.00	101.187500	SUNGARD	0.00
36935	FNMA-UBS	3135G0DW0	11/21/2011	.625000	5,000,000.00	5,021,875.00	5,295.14	37,875.00
			10/30/2014	.735000	4,984,000.00	100.437500	SUNGARD	0.00
36941	FNMA-UBC	3135G0FY4	11/29/2011	.750000	5,000,000.00	5,035,937.50	1,249.99	35,937.50
			12/19/2014	.750000	5,000,000.00	100.718750	SUNGARD	0.00
36953	FNMA-CALL-WF	3135G0GP2	12/19/2011	.750000	10,000,000.00	10,012,500.00	2,500.00	12,500.00
			12/19/2014	.750000	10,000,000.00	100.125000	SUNGARD	0.00
36983	FNMA-CALL-UBS	3135G0HCO	01/30/2012	.625000	5,000,000.00	5,007,812.50	13,107.64	7,812.50
			01/30/2015	.625000	5,000,000.00	100.156250	SUNGARD	0.00
Inv Type: 23 FEDERAL NAT MORTGAGE ASSOC								
				.860079	175,000,000.00	175,950,000.00	387,659.74	1,296,700.00
				.937582	174,653,300.00	100.542857		0.00
36686	FFCB-WF	31331JY56	12/23/2010	.400000	10,000,000.00	10,009,375.00	6,555.56	66,575.00
			11/02/2012	.710000	9,942,800.00	100.093750	SUNGARD	0.00
36727	FFCB-WF	31331J2Z5	02/03/2011	.920000	5,000,000.00	5,040,625.00	4,472.22	73,775.00
			11/26/2013	1.160000	4,966,850.00	100.812500	SUNGARD	0.00
36736	FFCB-WF	31331JY64	02/09/2011	.700000	10,000,000.00	10,050,000.00	11,083.33	229,400.00
			11/04/2013	1.370000	9,820,600.00	100.500000	SUNGARD	0.00
36739	FFCB-WF	31331J6A6	02/10/2011	1.300000	10,000,000.00	10,143,750.00	2,888.89	188,650.00
			12/23/2013	1.460000	9,955,100.00	101.437500	SUNGARD	0.00
36803	FFCB-UBC	31331KET3	04/06/2011	.980000	5,000,000.00	5,040,625.00	13,338.89	52,775.00
			09/23/2013	1.080000	4,987,850.00	100.812500	SUNGARD	0.00
36844	FFCB-CITIG	31331KKQ2	05/12/2011	1.150000	5,000,000.00	5,067,187.50	7,826.39	67,187.50
			05/12/2014	1.150000	5,000,000.00	101.343750	SUNGARD	0.00
36861	FFCB-UBC	31331KPD6	06/20/2011	.625000	5,000,000.00	5,020,312.50	3,559.03	20,312.50
			11/20/2013	.625000	5,000,000.00	100.406250	SUNGARD	0.00
36866	FFCB-WF	31331KPS3	06/23/2011	.875000	10,000,000.00	10,100,000.00	1,944.44	107,400.00
			06/23/2014	.900000	9,992,600.00	101.000000	SUNGARD	0.00

Inventory by Market Value



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Investments Outstanding As Of Date: 6/30/2012

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
36868	FFCB-UBS	31331KQF0	06/29/2011	.400000	10,000,000.00	10,009,375.00	6,888.89	9,375.00
			04/29/2013	.400000	10,000,000.00	100.093750	SUNGARD	0.00
36906	FFCB-GILFD	31331KUY4	09/23/2011	.250000	10,000,000.00	9,990,625.00	9,166.67	9,625.00
			08/19/2013	.350000	9,981,000.00	99.906250	SUNGARD	0.00
36909	FFCB-GILFD	31331KZJ2	09/23/2011	.350000	5,000,000.00	5,001,562.50	4,763.89	4,562.50
			09/23/2013	.380000	4,997,000.00	100.031250	SUNGARD	0.00
36910	FFCB-UBC	31331KA42	09/29/2011	.530000	5,000,000.00	5,015,625.00	6,772.22	15,625.00
			09/29/2014	.530000	5,000,000.00	100.312500	SUNGARD	0.00
36911	FFCB-UBS	31331KZJ2	09/23/2011	.350000	5,000,000.00	5,001,562.50	4,763.89	4,562.50
			09/23/2013	.380000	4,997,000.00	100.031250	SUNGARD	0.00
36938	FFCB-WF	31331KXA3	11/29/2011	.375000	10,000,000.00	10,006,250.00	11,979.17	12,450.00
			09/06/2013	.410000	9,993,800.00	100.062500	SUNGARD	0.00
36962	FFCB-GILFD	31331K6J4	01/13/2012	.400000	5,000,000.00	5,004,687.50	7,666.67	5,737.50
			02/13/2014	.410000	4,998,950.00	100.093750	SUNGARD	0.00
36963	FFCB-UBC	31331K6P0	01/19/2012	.850000	10,000,000.00	10,062,500.00	38,250.00	62,500.00
			01/19/2016	.850000	10,000,000.00	100.625000	SUNGARD	0.00
36965	FFCB-CITIG	31331K6K1	01/20/2012	.550000	5,000,000.00	5,009,375.00	12,298.61	9,375.00
			01/20/2015	.550000	5,000,000.00	100.187500	SUNGARD	0.00
36973	FFCB-UBC	31331K6D7	01/18/2012	.200000	4,650,000.00	4,645,640.63	1,240.00	0.00
			05/13/2013	.200000	4,650,000.00	99.906250	SUNGARD	-4,359.37
36977	FFCB-GILFD	31331K7J3	01/23/2012	.350000	10,000,000.00	10,003,125.00	15,361.11	3,125.00
			01/23/2014	.350000	10,000,000.00	100.031250	SUNGARD	0.00
Inv Type: 27 FEDERAL FARM CREDIT BANK BONDS				.609833	139,650,000.00	140,222,203.13	170,819.87	943,012.50
				.716760	139,283,550.00	100.409741		-4,359.37
36728	FHLMC-WF	3137EACL1	02/03/2011	.875000	5,000,000.00	5,037,500.00	7,656.25	73,150.00
			10/28/2013	1.140000	4,964,350.00	100.750000	SUNGARD	0.00
36735	FHLMC-WF	3137EACL1	02/09/2011	.875000	5,000,000.00	5,037,500.00	7,656.24	99,450.00
			10/28/2013	1.340000	4,938,050.00	100.750000	SUNGARD	0.00
36761	FHLMC-UBS	3137EACR8	03/07/2011	1.375000	10,000,000.00	10,168,750.00	48,125.00	172,350.00
			02/25/2014	1.387000	9,996,400.00	101.687500	SUNGARD	0.00
36764	FHLMC-WF	3137EACS6	03/08/2011	.750000	10,000,000.00	10,037,500.00	19,375.00	49,800.00
			03/28/2013	.810000	9,987,700.00	100.375000	SUNGARD	0.00
36781	FHLMC-UBS	3137EACP2	03/22/2011	.375000	5,000,000.00	5,006,250.00	1,614.59	24,300.00
			11/30/2012	.590000	4,981,950.00	100.125000	SUNGARD	0.00
36789	FHLMC-WF	3134G1WT7	03/30/2011	.515000	5,000,000.00	5,007,812.50	2,503.47	21,412.50

Inventory by Market Value



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Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
			11/26/2012	.680000	4,986,400.00	100.156250	SUNGARD	0.00
36790	FHLMC-UBS	3137EACP2	03/30/2011	.375000	5,000,000.00	5,006,250.00	1,614.58	34,000.00
			11/30/2012	.710000	4,972,250.00	100.125000	SUNGARD	0.00
36830	FHLMC-WF	3137EACP2	04/29/2011	.375000	5,000,000.00	5,006,250.00	1,614.57	14,550.00
			11/30/2012	.480000	4,991,700.00	100.125000	SUNGARD	0.00
36847	FHLMC-UBC	3137EACP2	05/06/2011	.375000	5,000,000.00	5,006,250.00	1,614.59	9,450.00
			11/30/2012	.416000	4,996,800.00	100.125000	SUNGARD	0.00
36896	FHLMC-WF	3134G2YJ5	08/26/2011	.500000	10,000,000.00	10,015,625.00	14,166.66	46,025.00
			09/19/2014	.600296	9,969,600.00	100.156250	SUNGARD	0.00
36907	FHLMC-CITIG	3137EACX5	09/23/2011	.375000	5,000,000.00	5,012,500.00	3,177.07	11,350.00
			10/30/2013	.364000	5,001,150.00	100.250000	SUNGARD	0.00
36914	FHLMC-WF	3137EACX5	09/28/2011	.375000	5,000,000.00	5,012,500.00	3,177.08	17,200.00
			10/30/2013	.420000	4,995,300.00	100.250000	SUNGARD	0.00
36915	FHLMC-GILFD	3134G2YJ5	09/28/2011	.500000	5,000,000.00	5,007,812.50	7,083.33	30,612.50
			09/19/2014	.655000	4,977,200.00	100.156250	SUNGARD	0.00
36920	FHLMC-WF	3137EACY3	10/11/2011	.750000	10,000,000.00	10,075,000.00	7,500.01	78,100.00
			11/25/2014	.760000	9,996,900.00	100.750000	SUNGARD	0.00
36923	FHLMC-CALL-GILFD	3134G2W73	10/18/2011	.500000	5,000,000.00	5,003,125.00	5,069.44	8,375.00
			10/18/2013	.553000	4,994,750.00	100.062500	SUNGARD	0.00
36930	FHLMC-CALL-WF	3134G27A4	11/25/2011	1.000000	5,000,000.00	5,031,250.00	5,000.00	31,250.00
			11/25/2015	1.000000	5,000,000.00	100.625000	SUNGARD	0.00
36934	FHLMC-WF	3137EACX5	11/21/2011	.375000	5,000,000.00	5,012,500.00	3,177.08	29,400.00
			10/30/2013	.550000	4,983,100.00	100.250000	SUNGARD	0.00
36937	FHLMC-CALL-UBC	3134G24Y5	11/23/2011	.875000	5,000,000.00	5,007,812.50	5,711.81	9,112.50
			11/14/2014	.884000	4,998,700.00	100.156250	SUNGARD	0.00
36943	FHLMC-CALL-GILFD	3134G3CL2	12/16/2011	1.000000	5,000,000.00	5,025,000.00	2,083.33	28,450.00
			06/16/2015	1.020000	4,996,550.00	100.500000	SUNGARD	0.00
36944	FHLMC-CALL-GILFD	3134G3CY4	12/19/2011	1.500000	5,000,000.00	5,070,312.50	2,500.00	70,312.50
			12/19/2016	1.500000	5,000,000.00	101.406250	SUNGARD	0.00
36951	FHLMC-CALL-UBS	3134G3FC9	12/30/2011	1.000000	5,000,000.00	5,026,562.50	138.89	26,562.50
			09/30/2015	1.000000	5,000,000.00	100.531250	SUNGARD	0.00
36952	FHLMC-CALL-GILFD	3134G3FL9	12/27/2011	.650000	5,000,000.00	5,006,250.00	361.11	7,000.00
			06/27/2014	.656000	4,999,250.00	100.125000	SUNGARD	0.00
36955	FHLMC-GILFD	3137EADA4	12/16/2011	.625000	5,000,000.00	5,018,750.00	173.61	28,000.00
			12/29/2014	.687000	4,990,750.00	100.375000	SUNGARD	0.00
36956	FHLMC-CALL-GILFD	3134G3GL8	01/13/2012	1.000000	4,950,000.00	4,979,390.63	23,100.00	29,390.63

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Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
			10/13/2015	1.000000	4,950,000.00	100.593750	SUNGARD	0.00
36957	FHLMC-CALL-WF	3134G3GC8	01/06/2012	1.060000	5,000,000.00	5,031,250.00	25,763.89	31,250.00
			01/06/2016	1.060000	5,000,000.00	100.625000	SUNGARD	0.00
36961	FHLMC-CALL-UBC	3134G3JX9	01/30/2012	.650000	10,000,000.00	10,031,250.00	27,263.89	31,250.00
			01/30/2015	.650000	10,000,000.00	100.312500	SUNGARD	0.00
36971	FHLMC-CALL-WF	3134G3KK5	01/27/2012	1.100000	10,000,000.00	10,075,000.00	47,055.56	75,000.00
			07/27/2016	1.100000	10,000,000.00	100.750000	SUNGARD	0.00
36981	FHLMC-CALL-UBS	3134G3JY7	01/30/2012	.840000	5,000,000.00	5,010,937.50	17,616.67	10,937.50
			07/30/2015	.840000	5,000,000.00	100.218750	SUNGARD	0.00
36985	FHLMC-GILFD	3134G3LA6	01/23/2012	.375000	5,000,000.00	5,001,562.50	8,229.17	4,212.50
			02/27/2014	.400000	4,997,350.00	100.031250	SUNGARD	0.00
36986	FHLMC-UBS	3134G3LA6	01/23/2012	.375000	10,000,000.00	10,003,125.00	16,458.33	8,425.00
			02/27/2014	.400000	9,994,700.00	100.031250	SUNGARD	0.00
36994	FHLMC-CALL-WF	3134G3MH0	02/21/2012	.450000	5,000,000.00	5,004,687.50	8,125.00	4,687.50
			02/21/2014	.450000	5,000,000.00	100.093750	SUNGARD	0.00
Inv Type: 30 FED HOME LOAN MORTGAGE CORP								
				.717564	189,950,000.00	190,776,265.63	324,706.22	1,115,365.63
				.784297	189,660,900.00	100.434991		0.00
36905	FNMA-DISC-CITIG	313588YW9	09/09/2011	.150000	9,512,000.00	9,512,000.00	0.00	11,771.10
			07/02/2012	.153000	9,500,228.90	100.000000	SUNGARD	0.00
36912	FNMA-DISC-UBS	313588YW9	09/23/2011	.130000	5,010,000.00	5,010,000.00	0.00	5,119.94
			07/02/2012	.132000	5,004,880.06	100.000000	SUNGARD	0.00
36925	FNMA-DISC-UBS	313588YW9	10/12/2011	.100000	10,000,000.00	10,000,000.00	0.00	7,333.33
			07/02/2012	.102000	9,992,666.67	100.000000	SUNGARD	0.00
36927	FNMA-DISC-CITIG	313588YW9	10/20/2011	.120000	9,225,000.00	9,225,000.00	0.00	7,872.00
			07/02/2012	.122000	9,217,128.00	100.000000	SUNGARD	0.00
37012	FNMA-DISC-WF	313588D36	05/17/2012	.100000	12,000,000.00	12,000,000.00	0.00	3,300.00
			08/24/2012	.102000	11,996,700.00	100.000000	SUNGARD	0.00
37017	FNMA-DISC-CITIG	313588D69	06/07/2012	.060000	12,002,000.00	12,002,000.00	0.00	1,620.27
			08/27/2012	.061000	12,000,379.73	100.000000	SUNGARD	0.00
37022	FNMA-DISC-CITIG	313588J55	06/25/2012	.100000	15,000,000.00	14,995,312.50	0.00	0.00
			10/05/2012	.102000	14,995,750.05	99.968750	SUNGARD	-437.55
Inv Type: 41 FNMA DISCOUNT NOTES								
				.104532	72,749,000.00	72,744,312.50	0.00	37,016.64
				.106497	72,707,733.41	99.993557		-437.55
37021	FHLB-DISC-UBS	313384G78	06/25/2012	.090000	15,000,000.00	14,995,312.50	0.00	0.00

Inventory by Market Value



Run Date: 7/16/2012 10:42:09 AM

Investments Outstanding As Of Date: 6/30/2012

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
37023	FHLB-DISC-CITIG	313384F87	09/21/2012	.092000	14,996,700.00	99.968750	SUNGARD	-1,387.50
			06/26/2012	.080000	6,000,000.00	5,998,125.00	0.00	0.00
			09/14/2012	.081000	5,998,933.32	99.968750	SUNGARD	-808.32
Inv Type: 43 FHLB DISCOUNT NOTES				.087143	21,000,000.00	20,993,437.50	0.00	0.00
				.088857	20,995,633.32	99.968750		-2,195.82
37016	FHLMC-DISC-WF	313396D67	06/01/2012	.080000	13,000,000.00	13,000,000.00	0.00	2,513.33
			08/27/2012	.081000	12,997,486.67	100.000000	SUNGARD	0.00
37018	FHLMC-DISC-UBS	313396E25	06/19/2012	.110000	14,500,000.00	14,500,000.00	0.00	3,234.31
			08/31/2012	.112000	14,496,765.69	100.000000	SUNGARD	0.00
37019	FHLMC-DISC-WF	313396E25	06/20/2012	.090000	13,000,000.00	13,000,000.00	0.00	2,340.00
			08/31/2012	.092000	12,997,660.00	100.000000	SUNGARD	0.00
37020	FHLMC-DISC-CITIG	313396E90	06/22/2012	.090000	14,000,000.00	14,000,000.00	0.00	2,695.00
			09/07/2012	.092000	13,997,305.00	100.000000	SUNGARD	0.00
37024	FHLMC-DISC-WF	313396L35	06/27/2012	.110000	15,000,000.00	14,995,312.50	0.00	537.50
			10/19/2012	.112000	14,994,775.00	99.968750	SUNGARD	0.00
37025	FHLMC-DISC-UBS	313396P64	06/28/2012	.120000	7,000,000.00	6,997,812.50	0.00	1,079.17
			11/15/2012	.122000	6,996,733.33	99.968750	SUNGARD	0.00
37026	FHLMC-DISC-CITIG	313396P72	06/29/2012	.120000	19,000,000.00	18,994,062.50	0.00	2,929.23
			11/16/2012	.122000	18,991,133.27	99.968750	SUNGARD	0.00
Inv Type: 44 FHLMC DISCOUNT NOTES				.102983	95,500,000.00	95,487,187.50	0.00	15,328.54
				.104847	95,471,858.96	99.986584		0.00
37001	NCD-UBOC-UBC	90527MG91	04/11/2012	.320000	15,000,000.00	15,001,873.78	10,800.00	1,873.78
			07/25/2012	.320000	15,000,000.00	100.012492	SUNGARD	0.00
37002	NCD-UBOC-UBC	90527M356	04/18/2012	.200000	15,000,000.00	15,000,049.95	6,166.67	49.95
			07/02/2012	.200000	15,000,000.00	100.000333	SUNGARD	0.00
37007	NCD-UBOC-UBC	90527ML46	04/30/2012	.200000	20,000,000.00	20,000,066.61	6,888.89	66.61
			07/02/2012	.200000	20,000,000.00	100.000333	SUNGARD	0.00
Inv Type: 71 NEGOTIABLE CERT OF DEPOSIT				.236000	50,000,000.00	50,001,990.34	23,855.56	1,990.34
				.236000	50,000,000.00	100.003981		0.00
36999	CP-DISC-UBS FIN DEL	90262CGD3	03/29/2012	.440000	15,226,000.00	15,224,731.17	0.00	18,457.30
			07/13/2012	.448000	15,206,273.87	99.991667	SUNGARD	0.00
37000	CP-DISC-UBS FIN DEL	90262CG27	04/02/2012	.410000	10,000,000.00	9,999,930.56	0.00	10,294.45
			07/02/2012	.417000	9,989,636.11	99.999306	SUNGARD	0.00

Inventory by Market Value



Run Date: 7/16/2012 10:42:09 AM

Investments Outstanding As Of Date: 6/30/2012

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
37003	CP-DISC-TOYOTA-TOY	89233GGT7	04/18/2012	.180000	15,000,000.00	14,997,291.67	0.00	4,791.67
			07/27/2012	.183000	14,992,500.00	99.981944	SUNGARD	0.00
37004	CP-DISC-GE CAPITAL	36959HW1	04/18/2012	.170000	5,000,000.00	4,998,993.06	0.00	1,425.00
			07/30/2012	.172000	4,997,568.06	99.979861	SUNGARD	0.00
37005	CP-DISC-TOYOTA-TOY	89233GHA7	04/24/2012	.190000	14,000,000.00	13,996,111.11	0.00	4,091.11
			08/10/2012	.193000	13,992,020.00	99.972222	SUNGARD	0.00
37006	CP-DISC-GE CAPITAL	36959HH3	04/26/2012	.150000	8,000,000.00	7,997,388.89	0.00	1,155.56
			08/17/2012	.152000	7,996,233.33	99.967361	SUNGARD	0.00
37008	CP-DISC-TOYOTA-TOY	89233GG26	04/30/2012	.140000	15,000,000.00	14,999,895.83	0.00	3,570.83
			07/02/2012	.142000	14,996,325.00	99.999306	SUNGARD	0.00
37009	CP-DISC-GE CAPITAL	36959HG27	04/30/2012	.140000	15,000,000.00	14,999,895.83	0.00	3,570.83
			07/02/2012	.142000	14,996,325.00	99.999306	SUNGARD	0.00
37010	CP-DISC-GE-CAPITAL	36959HG27	05/07/2012	.130000	8,000,000.00	7,999,944.44	0.00	1,562.22
			07/02/2012	.132000	7,998,382.22	99.999306	SUNGARD	0.00
37011	CP-DISC-TOYOTA-TOY	89233GG26	05/09/2012	.130000	7,000,000.00	6,999,951.39	0.00	1,316.39
			07/02/2012	.132000	6,998,635.00	99.999306	SUNGARD	0.00
37015	CP-DISC-GE CAPITAL	36959HHT7	05/29/2012	.160000	10,000,000.00	9,996,041.67	0.00	41.67
			08/27/2012	.163000	9,996,000.00	99.960417	SUNGARD	0.00
Inv Type: 82 COMMERCIAL PAPER, DISCOUNT BAS								
				.212350	122,226,000.00	122,210,175.62	0.00	50,277.03
				.215824	122,159,898.59	99.987053		0.00
36510	BLACKROCK LIQUIDITY	09248U700	07/01/2010	.187975	100,000.00	100,000.00	30.54	0.00
			07/01/2012	.187975	100,000.00	100.000000	BOOK	0.00
36511	MORGAN STANLEY INST	61747C707	07/01/2010	.804825	100,000.00	100,000.00	126.29	0.00
			07/01/2012	.804825	100,000.00	100.000000	BOOK	0.00
36512	FEDERATED GOVT OBLI	VP6000104	07/01/2010	.041185	26,100,000.00	26,100,000.00	729.36	0.00
			07/01/2012	.041185	26,100,000.00	100.000000	BOOK	0.00
Inv Type: 97 WFB MONEY MARKET FUND								
				.044647	26,300,000.00	26,300,000.00	886.19	0.00
				.044647	26,300,000.00	100.000000		0.00
32936	STATE INVESTMT POOL		01/01/2002	.356310	50,000,000.00	50,000,000.00	-2.53	0.00
			07/01/2012	.356310	50,000,000.00	100.000000	BOOK	0.00
Inv Type: 99 PASSBOOK & STATE POOL								
				.356310	50,000,000.00	50,000,000.00	-2.53	0.00
				.356310	50,000,000.00	100.000000		0.00
Subtotal				.492473	1,141,375,000.00	1,144,471,978.47	1,133,231.98	4,468,866.93

Inventory by Market Value



Run Date: 7/16/2012 10:42:09 AM

Investments Outstanding As Of Date: 6/30/2012

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par / Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
				.537066	1,140,020,937.61	100.271338		-16,367.74
Fund: 34 CSJ/CSC Jt Pwr								
37013	FHLMC-DISC-CITIG	313396R88	05/24/2012	.140000	855,000.00	854,465.63	0.00	107.36
			12/03/2012	.142000	854,358.27	99.937500	SUNGARD	0.00
Inv Type: 44 FHLMC DISCOUNT NOTES				.140000	855,000.00	854,465.63	0.00	107.36
				.142000	854,358.27	99.937500		0.00
			Subtotal	.140000	855,000.00	854,465.63	0.00	107.36
				.142000	854,358.27	99.937500		0.00
Grand Total			Count 145	.492209	1,142,230,000.00	1,145,326,444.10	1,133,231.98	4,468,974.29
				.536770	1,140,875,295.88	100.271088		-16,367.74

Inventory by Market Value



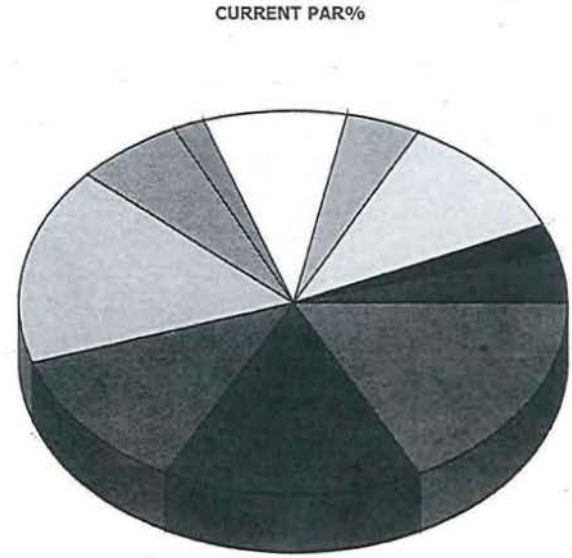
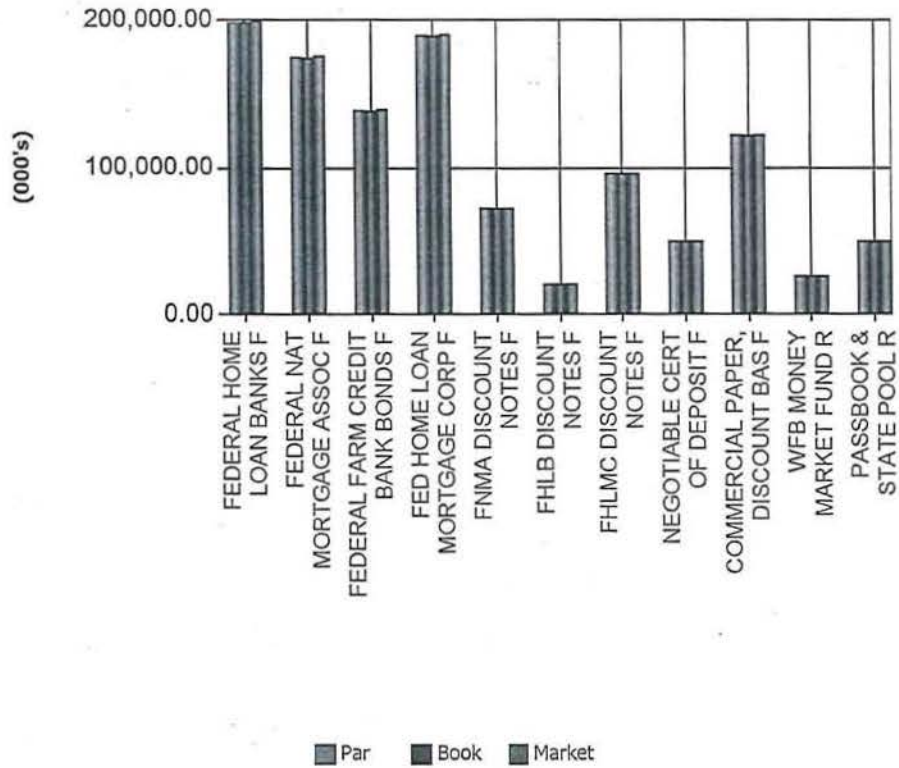
Run Date: 7/16/2012 10:42:09 AM

Asset Allocation

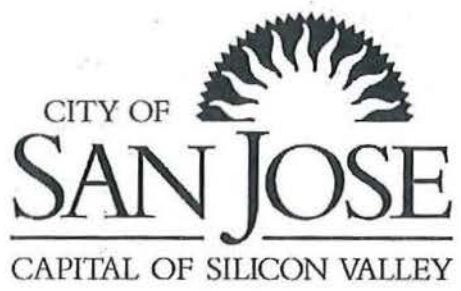
Investments Outstanding As Of Date: 6/30/2012

Assets (000's)	Current Par	Current Book	Market	MKT/Book	Un Gain/Loss	Yield
FEDERAL HOME LOAN BANKS F	199,000.00	198,788.06	199,786.41	100.50 %	999.80	0.62 %
FEDERAL NAT MORTGAGE ASSOC F	175,000.00	174,653.30	175,950.00	100.74 %	1,296.70	0.94 %
FEDERAL FARM CREDIT BANK BONDS	139,650.00	139,283.55	140,222.20	100.67 %	938.65	0.72 %
FED HOME LOAN MORTGAGE CORP F	189,950.00	189,660.90	190,776.27	100.59 %	1,115.37	0.78 %
FNMA DISCOUNT NOTES F	72,749.00	72,707.73	72,744.31	100.05 %	36.58	0.11 %
FHLB DISCOUNT NOTES F	21,000.00	20,995.63	20,993.44	99.99 %	-2.20	0.09 %
FHLMC DISCOUNT NOTES F	96,355.00	96,326.22	96,341.65	100.02 %	15.44	0.11 %
NEGOTIABLE CERT OF DEPOSIT F	50,000.00	50,000.00	50,001.99	100.00 %	1.99	0.24 %
COMMERCIAL PAPER, DISCOUNT BAS	122,226.00	122,159.90	122,210.18	100.04 %	50.28	0.22 %
WFB MONEY MARKET FUND R	26,300.00	26,300.00	26,300.00	100.00 %	0.00	0.04 %
PASSBOOK & STATE POOL R	50,000.00	50,000.00	50,000.00	100.00 %	0.00	0.36 %
Totals(000's)	1,142,230.00	1,140,875.30	1,145,326.44	100.39 %	4,452.61	0.54 %

Inventory by Market Value



- FEDERAL HOME LOAN BANKS F - 17%
- FHLMC DISCOUNT NOTES F - 8%
- FEDERAL NAT MORTGAGE ASSOC F - 15%
- NEGOTIABLE CERT OF DEPOSIT F - 4%
- FEDERAL FARM CREDIT BANK BONDS F - 12...
- COMMERCIAL PAPER, DISCOUNT BAS F - 1...
- FED HOME LOAN MORTGAGE CORP F - 17%
- WFB MONEY MARKET FUND R - 2%
- FNMA DISCOUNT NOTES F - 6%
- PASSBOOK & STATE POOL R - 4%
- FHLB DISCOUNT NOTES F - 2%

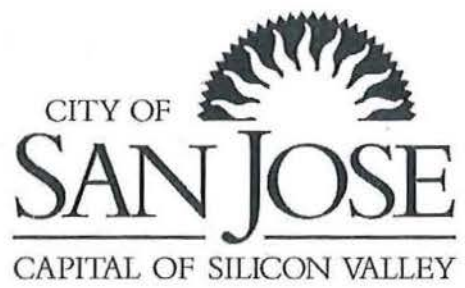


SECTION E

DETAIL OF INVESTMENT ACTIVITY

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

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



DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 7/17/2012 2:36:29 PM

From Date: 4/1/2012 To Date: 6/30/2012

Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
Fund: 1 INVESTMENT FUNDS												
36879	FHLB-GILF		313374CH1	04/17/2012	04/18/2012	04/17/2012	INTR	1.000	0.00	0.00	-25,500.00	0.00
			1	10/17/2014	UyenL	04/17/2012		1.000	0.00	0.00	0.00	25,500.00
36880	FHLB-GILFD		313374CH1	04/17/2012	04/18/2012	04/17/2012	INTR	1.000	0.00	0.00	-24,500.00	0.00
			1	10/17/2014	UyenL	04/17/2012		1.000	0.00	0.00	0.00	24,500.00
36864	FHLB-WF		313374GK0	04/23/2012	04/24/2012	04/23/2012	INTR	1.030	0.00	0.00	-51,500.00	0.00
			1	10/23/2014	UyenL	04/23/2012		1.030	0.00	0.00	0.00	51,500.00
36810	FHLB-GILFD		313373HA3	04/28/2012	05/01/2012	04/28/2012	INTR	1.200	0.00	0.00	-30,000.00	0.00
			1	10/28/2013	UyenL	04/28/2012		1.200	0.00	0.00	0.00	30,000.00
36945	FHLB-CALL-CITIG		313374SU5	04/28/2012	05/01/2012	04/28/2012	INTR	.350	0.00	-226.04	-1,086.46	0.00
			1	08/10/2012	UyenL	04/28/2012		.350	0.00	0.00	0.00	1,312.50
36867	FHLB-GILFD		313374H37	04/30/2012	05/01/2012	04/30/2012	INTR	.850	0.00	0.00	-21,250.00	0.00
			1	04/30/2014	UyenL	04/30/2012		.850	0.00	0.00	0.00	21,250.00
36871	FHLB-WF		313374CR9	04/30/2012	05/01/2012	04/30/2012	INTR	.400	0.00	0.00	-20,000.00	0.00
			1	04/30/2013	UyenL	04/30/2012		.410	0.00	0.00	0.00	20,000.00
36805	FHLB-WF		313373BK7	05/08/2012	05/09/2012	05/08/2012	INTR	1.170	0.00	0.00	-29,250.00	0.00
			1	11/08/2013	UyenL	05/08/2012		1.170	0.00	0.00	0.00	29,250.00
36737	FHLB-WF		313372PA6	05/16/2012	05/17/2012	05/16/2012	INTR	1.000	0.00	0.00	-25,000.00	0.00
			1	05/16/2013	UyenL	05/16/2012		1.000	0.00	0.00	0.00	25,000.00
36842	FHLB-WF		313373RG9	05/16/2012	05/17/2012	05/16/2012	INTR	.750	0.00	0.00	-16,875.00	0.00
			1	07/30/2013	UyenL	05/16/2012		.730	0.00	0.00	0.00	16,875.00
36843	FHLB-WF		313373S37	05/16/2012	05/17/2012	05/16/2012	INTR	.750	0.00	0.00	-18,750.00	0.00
			1	08/28/2013	UyenL	05/16/2012		.750	0.00	0.00	0.00	18,750.00
36939	FHLB-WF		313376D36	05/16/2012	05/17/2012	05/16/2012	INTR	.300	0.00	-541.67	-6,958.33	0.00
			1	05/16/2013	UyenL	05/16/2012		.321	0.00	0.00	0.00	7,500.00
36926	FHLB-UBS		3133762C8	05/27/2012	05/30/2012	05/27/2012	INTR	.375	0.00	0.00	-9,375.00	0.00
			1	11/27/2013	UyenL	05/27/2012		.480	0.00	0.00	0.00	9,375.00
36936	FHLB-UBC		313376GY5	05/30/2012	05/31/2012	05/30/2012	INTR	.330	0.00	0.00	-16,500.00	0.00
			1	07/01/2013	UyenL	05/30/2012		.351	0.00	0.00	0.00	16,500.00
36942	FHLB-UBC		313376GT6	05/30/2012	05/31/2012	05/30/2012	INTR	.350	0.00	0.00	-8,750.00	0.00
			1	05/30/2013	UyenL	05/30/2012		.350	0.00	0.00	0.00	8,750.00
36974	FHLB-UBC		313376LG8	06/03/2012	06/05/2012	06/03/2012	INTR	.125	0.00	-746.53	-2,343.75	0.00
			1	12/03/2012	UyenL	06/03/2012		.136	0.00	0.00	0.00	3,090.28
36858	FHLB-GILFD		313373ZV7	06/08/2012	06/11/2012	06/08/2012	INTR	1.770	0.00	0.00	-26,550.00	0.00
			1	06/08/2015	UyenL	06/08/2012		1.770	0.00	0.00	0.00	26,550.00
36860	FHLB-WF		3133745V8	06/21/2012	06/22/2012	06/21/2012	INTR	.500	0.00	0.00	-25,000.00	0.00

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 7/17/2012 2:36:29 PM

From Date: 4/1/2012 To Date: 6/30/2012

Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
36665	FHLB-GILFD		1 313371PM2	06/21/2013	UyenL	06/21/2012		.500	0.00	0.00	0.00	25,000.00
				06/26/2012	06/27/2012	06/26/2012	INTR	.500	0.00	0.00	-25,000.00	0.00
36788	FHLB-WF		1 313371UC8	06/26/2013	UyenL	06/26/2012		.924	0.00	0.00	0.00	25,000.00
				06/27/2012	06/28/2012	06/27/2012	INTR	.875	0.00	0.00	-21,875.00	0.00
36863	FHLB-CALL-CITIG		1 313374FF1	12/27/2013	UyenL	06/27/2012		1.250	0.00	0.00	0.00	21,875.00
				06/27/2012	06/28/2012	06/27/2012	INTR	.700	0.00	0.00	-35,000.00	0.00
36882	FHLB-GILFD		1 313374GA2	09/27/2013	UyenL	06/27/2012		.700	0.00	0.00	0.00	35,000.00
				06/29/2012	07/02/2012	06/29/2012	INTR	1.125	0.00	0.00	-25,312.50	0.00
				12/29/2014	UyenL	06/29/2012		1.170	0.00	0.00	0.00	25,312.50
INTR								.705	0.00	-1,514.24	-466,376.04	0.00
								.759	0.00	0.00	0.00	467,890.28
36945	FHLB-CALL-CITIG		1 313374SU5	08/10/2012	UyenL	04/28/2012	CALL	.350	-750,000.00	-750,000.00	0.00	0.00
36858	FHLB-GILFD		1 313373ZV7	06/08/2015	UyenL	04/28/2012	CALL	.350	0.00	0.00	0.00	750,000.00
				06/08/2012	06/11/2012	06/08/2012	CALL	1.770	-3,000,000.00	-3,000,000.00	0.00	0.00
36863	FHLB-CALL-CITIG		1 313374FF1	09/27/2013	UyenL	06/08/2012	CALL	1.770	0.00	0.00	0.00	3,000,000.00
				06/27/2012	06/28/2012	06/27/2012	CALL	.700	-10,000,000.00	-10,000,000.00	0.00	0.00
CALL								.700	0.00	0.00	0.00	10,000,000.00
								.914	-13,750,000.00	-13,750,000.00	0.00	0.00
								.914	0.00	0.00	0.00	13,750,000.00
36902	FHLB-WF		1 313375KR7	06/07/2012	UyenL	06/07/2012	AMRT	.150	0.00	850.00	0.00	0.00
36903	FHLB-WF		1 313375C96	06/07/2012	UyenL	06/07/2012	AMRT	.173	0.00	0.00	-850.00	0.00
				06/18/2012	06/19/2012	06/18/2012	AMRT	.140	0.00	900.00	0.00	0.00
AMRT								.163	0.00	0.00	-900.00	0.00
								.145	0.00	1,750.00	0.00	0.00
36902	FHLB-WF		1 313375KR7	06/07/2012	UyenL	06/07/2012	MAT	.168	0.00	0.00	-1,750.00	0.00
36903	FHLB-WF		1 313375C96	06/07/2012	UyenL	06/07/2012	MAT	.150	-5,000,000.00	-5,000,000.00	-5,625.00	0.00
				06/18/2012	06/19/2012	06/18/2012	MAT	.140	0.00	0.00	0.00	5,005,625.00
MAT								.163	0.00	0.00	-5,561.11	0.00
								.145	-10,000,000.00	-10,000,272.22	-11,186.11	5,005,833.33
								.168	0.00	0.00	0.00	0.00
37014	FHLB-WF		1 313379ER6	05/24/2012	UyenL	05/24/2012	PURC	.500	5,000,000.00	4,988,658.33	0.00	10,011,458.33
								.500	0.00	0.00	0.00	0.00

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Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
			1	06/12/2015	UyenL	05/29/2012		.585	0.00	-11,341.67	0.00	-4,988,658.33
PURC								.500	5,000,000.00	4,988,658.33	0.00	0.00
								.585	0.00	-11,341.67	0.00	-4,988,658.33
								.650	-18,750,000.00	-18,761,378.13	-477,562.15	0.00
								.698	0.00	-11,341.67	-1,750.00	19,240,690.28
								1.500	0.00	0.00	-37,500.00	0.00
36924	FNMA-CALL-GILFD		3136FTEK1	04/28/2012	05/01/2012	04/28/2012	INTR	1.500	0.00	0.00	-37,500.00	0.00
			1	10/28/2016	UyenL	04/28/2012		1.500	0.00	0.00	0.00	37,500.00
36800	FNMA-UBC		3136FPUC9	04/30/2012	05/01/2012	04/30/2012	INTR	.500	0.00	0.00	-25,000.00	0.00
			1	10/30/2012	UyenL	04/30/2012		.578	0.00	0.00	0.00	25,000.00
36918	FNMA-GILFD		3135G0DW0	04/30/2012	05/01/2012	04/30/2012	INTR	.625	0.00	0.00	-15,625.00	0.00
			1	10/30/2014	UyenL	04/30/2012		.650	0.00	0.00	0.00	15,625.00
36935	FNMA-UBS		3135G0DW0	04/30/2012	05/01/2012	04/30/2012	INTR	.625	0.00	-1,822.92	-13,802.08	0.00
			1	10/30/2014	UyenL	04/30/2012		.735	0.00	0.00	0.00	15,625.00
36777	FNMA-CALL-GILF		31398A6D9	05/18/2012	05/21/2012	05/18/2012	INTR	.800	0.00	0.00	-20,000.00	0.00
			1	11/18/2013	UyenL	05/18/2012		1.074	0.00	0.00	0.00	20,000.00
36848	FNMA-UBC		31398A6D9	05/18/2012	05/21/2012	05/18/2012	INTR	.800	0.00	0.00	-20,000.00	0.00
			1	11/18/2013	UyenL	05/18/2012		.855	0.00	0.00	0.00	20,000.00
36853	FNMA-WF		3136FRPX5	06/15/2012	06/18/2012	06/15/2012	INTR	2.200	0.00	0.00	-55,000.00	0.00
			1	06/15/2016	UyenL	06/15/2012		2.200	0.00	0.00	0.00	55,000.00
36720	FNMA-WF		31398A5W8	06/18/2012	06/19/2012	06/18/2012	INTR	.750	0.00	0.00	-18,750.00	0.00
			1	12/18/2013	UyenL	06/18/2012		1.130	0.00	0.00	0.00	18,750.00
36730	FNMA-WF		31398A5W8	06/18/2012	06/19/2012	06/18/2012	INTR	.750	0.00	0.00	-18,750.00	0.00
			1	12/18/2013	UyenL	06/18/2012		1.300	0.00	0.00	0.00	18,750.00
36941	FNMA-UBC		3135G0FY4	06/19/2012	06/20/2012	06/19/2012	INTR	.750	0.00	0.00	-18,750.00	0.00
			1	12/19/2014	UyenL	06/19/2012		.750	0.00	0.00	0.00	18,750.00
36953	FNMA-CALL-WF		3135G0GP2	06/19/2012	06/20/2012	06/19/2012	INTR	.750	0.00	0.00	-37,500.00	0.00
			1	12/19/2014	UyenL	06/19/2012		.750	0.00	0.00	0.00	37,500.00
36846	FNMA-WF		31398A6F4	06/28/2012	06/29/2012	06/28/2012	INTR	.375	0.00	0.00	-18,750.00	0.00
			1	12/28/2012	UyenL	06/28/2012		.440	0.00	0.00	0.00	18,750.00
INTR								.803	0.00	-1,822.92	-299,427.08	0.00
								.915	0.00	0.00	0.00	301,250.00
36853	FNMA-WF		3136FRPX5		06/18/2012	06/15/2012	CALL	2.200	-5,000,000.00	-5,000,000.00	0.00	0.00

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Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
			1	06/15/2016	UyenL	06/15/2012		2.200	0.00	0.00	0.00	5,000,000.00
CALL								2.200	-5,000,000.00	-5,000,000.00	0.00	0.00
								2.200	0.00	0.00	0.00	5,000,000.00
Inv Type: 23 FEDERAL NAT MORTGAGE ASSOC								.891	-5,000,000.00	-5,001,822.92	-299,427.08	0.00
								.996	0.00	0.00	0.00	5,301,250.00
36868	FFCB-UBS		31331KQF0	04/29/2012	05/01/2012	04/29/2012	INTR	.400	0.00	0.00	-20,000.00	0.00
			1	04/29/2013	UyenL	04/29/2012		.400	0.00	0.00	0.00	20,000.00
36686	FFCB-WF		31331JY56	05/02/2012	05/03/2012	05/02/2012	INTR	.400	0.00	0.00	-20,000.00	0.00
			1	11/02/2012	UyenL	05/02/2012		.710	0.00	0.00	0.00	20,000.00
36736	FFCB-WF		31331JY64	05/04/2012	05/07/2012	05/04/2012	INTR	.700	0.00	0.00	-35,000.00	0.00
			1	11/04/2013	UyenL	05/04/2012		1.370	0.00	0.00	0.00	35,000.00
36844	FFCB-CITIG		31331KKQ2	05/12/2012	05/15/2012	05/12/2012	INTR	1.150	0.00	0.00	-28,750.00	0.00
			1	05/12/2014	UyenL	05/12/2012		1.150	0.00	0.00	0.00	28,750.00
36973	FFCB-UBC		31331K6D7	05/13/2012	05/15/2012	05/13/2012	INTR	.200	0.00	-129.17	-2,970.83	0.00
			1	05/13/2013	UyenL	05/13/2012		.200	0.00	0.00	0.00	3,100.00
36861	FFCB-UBC		31331KPD6	05/20/2012	05/22/2012	05/20/2012	INTR	.625	0.00	0.00	-15,625.00	0.00
			1	11/20/2013	UyenL	05/20/2012		.625	0.00	0.00	0.00	15,625.00
36727	FFCB-WF		31331J2Z5	05/26/2012	05/30/2012	05/26/2012	INTR	.920	0.00	0.00	-23,000.00	0.00
			1	11/26/2013	UyenL	05/26/2012		1.160	0.00	0.00	0.00	23,000.00
36739	FFCB-WF		31331J6A6	06/23/2012	06/26/2012	06/23/2012	INTR	1.300	0.00	0.00	-65,000.00	0.00
			1	12/23/2013	UyenL	06/23/2012		1.460	0.00	0.00	0.00	65,000.00
36866	FFCB-WF		31331KPS3	06/23/2012	06/26/2012	06/23/2012	INTR	.875	0.00	0.00	-43,750.00	0.00
			1	06/23/2014	UyenL	06/23/2012		.900	0.00	0.00	0.00	43,750.00
INTR								.734	0.00	-129.17	-254,095.83	0.00
								.919	0.00	0.00	0.00	254,225.00
Inv Type: 27 FEDERAL FARM CREDIT BANK BONDS								.734	0.00	-129.17	-254,095.83	0.00
								.919	0.00	0.00	0.00	254,225.00
36662	FHLMC-WF		3137EACC1		06/18/2012	06/15/2012	AMRT	1.750	0.00	-170,700.00	0.00	0.00
			1	06/15/2012	UyenL	06/15/2012		.615	0.00	0.00	170,700.00	0.00
AMRT								1.750	0.00	-170,700.00	0.00	0.00
								.615	0.00	0.00	170,700.00	0.00
36662	FHLMC-WF		3137EACC1		06/18/2012	06/15/2012	MAT	1.750	-10,000,000.00	-10,000,000.00	-87,500.00	0.00

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			1	06/15/2012	UyenL	06/15/2012		.615	0.00	0.00	0.00	10,087,500.00
MAT								1.750	-10,000,000.00	-10,000,000.00	-87,500.00	0.00
								.615	0.00	0.00	0.00	10,087,500.00
36923	FHLMC-CALL-GILFD		3134G2W73	04/18/2012	04/19/2012	04/18/2012	INTR	.500	0.00	0.00	-12,500.00	0.00
			1	10/18/2013	UyenL	04/18/2012		.553	0.00	0.00	0.00	12,500.00
36728	FHLMC-WF		3137EACL1	04/28/2012	05/01/2012	04/28/2012	INTR	.875	0.00	0.00	-21,875.00	0.00
			1	10/28/2013	UyenL	04/28/2012		1.140	0.00	0.00	0.00	21,875.00
36735	FHLMC-WF		3137EACL1	04/28/2012	05/01/2012	04/28/2012	INTR	.875	0.00	0.00	-21,875.00	0.00
			1	10/28/2013	UyenL	04/28/2012		1.340	0.00	0.00	0.00	21,875.00
36907	FHLMC-CITIG		3137EACX5	04/30/2012	05/01/2012	04/30/2012	INTR	.375	0.00	0.00	-9,375.00	0.00
			1	10/30/2013	UyenL	04/30/2012		.364	0.00	0.00	0.00	9,375.00
36914	FHLMC-WF		3137EACX5	04/30/2012	05/01/2012	04/30/2012	INTR	.375	0.00	0.00	-9,375.00	0.00
			1	10/30/2013	UyenL	04/30/2012		.420	0.00	0.00	0.00	9,375.00
36934	FHLMC-WF		3137EACX5	04/30/2012	05/01/2012	04/30/2012	INTR	.375	0.00	-1,093.75	-8,281.25	0.00
			1	10/30/2013	UyenL	04/30/2012		.550	0.00	0.00	0.00	9,375.00
36831	FHLMC-CALL-CITIG		3134G2FP2	05/09/2012	05/10/2012	05/09/2012	INTR	1.375	0.00	0.00	-68,750.00	0.00
			1	05/09/2014	UyenL	05/09/2012		1.375	0.00	0.00	0.00	68,750.00
36937	FHLMC-CALL-UBC		3134G24Y5	05/14/2012	05/15/2012	05/14/2012	INTR	.875	0.00	-1,093.75	-20,781.25	0.00
			1	11/14/2014	UyenL	05/14/2012		.884	0.00	0.00	0.00	21,875.00
36920	FHLMC-WF		3137EACY3	05/25/2012	05/29/2012	05/25/2012	INTR	.750	0.00	0.00	-37,500.00	0.00
			1	11/25/2014	UyenL	05/25/2012		.760	0.00	0.00	0.00	37,500.00
36930	FHLMC-CALL-WF		3134G27A4	05/25/2012	05/29/2012	05/25/2012	INTR	1.000	0.00	0.00	-25,000.00	0.00
			1	11/25/2015	UyenL	05/25/2012		1.000	0.00	0.00	0.00	25,000.00
36789	FHLMC-WF		3134G1WT7	05/26/2012	05/30/2012	05/26/2012	INTR	.515	0.00	0.00	-12,875.00	0.00
			1	11/26/2012	UyenL	05/26/2012		.680	0.00	0.00	0.00	12,875.00
36781	FHLMC-UBS		3137EACP2	05/30/2012	05/31/2012	05/30/2012	INTR	.375	0.00	0.00	-9,375.00	0.00
			1	11/30/2012	UyenL	05/30/2012		.590	0.00	0.00	0.00	9,375.00
36790	FHLMC-UBS		3137EACP2	05/30/2012	05/31/2012	05/30/2012	INTR	.375	0.00	0.00	-9,375.00	0.00
			1	11/30/2012	UyenL	05/30/2012		.710	0.00	0.00	0.00	9,375.00
36830	FHLMC-WF		3137EACP2	05/30/2012	05/31/2012	05/30/2012	INTR	.375	0.00	0.00	-9,375.00	0.00
			1	11/30/2012	UyenL	05/30/2012		.480	0.00	0.00	0.00	9,375.00
36847	FHLMC-UBC		3137EACP2	05/30/2012	05/31/2012	05/30/2012	INTR	.375	0.00	0.00	-9,375.00	0.00
			1	11/30/2012	UyenL	05/30/2012		.416	0.00	0.00	0.00	9,375.00
36943	FHLMC-CALL-GILFD		3134G3CL2	06/16/2012	06/19/2012	06/16/2012	INTR	1.000	0.00	0.00	-25,000.00	0.00
			1	06/16/2015	UyenL	06/16/2012		1.020	0.00	0.00	0.00	25,000.00

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36944	FHLMC-CALL-GILFD		3134G3CY4	06/19/2012	06/20/2012	06/19/2012	INTR	1.500	0.00	0.00	-37,500.00	0.00	
			1 12/19/2016	UyenL	06/19/2012			1.500	0.00	0.00	0.00	37,500.00	
36952	FHLMC-CALL-GILFD		3134G3FL9	06/27/2012	06/28/2012	06/27/2012	INTR	.650	0.00	0.00	-16,250.00	0.00	
			1 06/27/2014	UyenL	06/27/2012			.656	0.00	0.00	0.00	16,250.00	
36955	FHLMC-GILFD		3137EADA4	06/29/2012	07/02/2012	06/29/2012	INTR	.625	0.00	0.00	-16,753.47	0.00	
			1 12/29/2014	UyenL	06/29/2012			.687	0.00	0.00	0.00	16,753.47	
36951	FHLMC-CALL-UBS		3134G3FC9	06/30/2012	07/03/2012	06/30/2012	INTR	1.000	0.00	0.00	-25,000.00	0.00	
			1 09/30/2015	UyenL	06/30/2012			1.000	0.00	0.00	0.00	25,000.00	
INTR									.740	0.00	-2,187.50	-406,190.97	0.00
									.830	0.00	0.00	0.00	408,378.47
36831	FHLMC-CALL-CITIG		3134G2FP2		05/10/2012	05/09/2012	CALL	1.375	-10,000,000.00	-10,000,000.00	0.00	0.00	
			1 05/09/2014	UyenL	05/09/2012			1.375	0.00	0.00	0.00	10,000,000.00	
36854	FHLMC-GILFD		3134G2KL5		06/14/2012	06/13/2012	CALL	1.600	-5,000,000.00	-5,000,000.00	-20,000.00	0.00	
			1 03/13/2015	UyenL	06/13/2012			1.600	0.00	0.00	0.00	5,020,000.00	
CALL									1.450	-15,000,000.00	-15,000,000.00	-20,000.00	0.00
									1.450	0.00	0.00	0.00	15,020,000.00
Inv Type: 30 FED HOME LOAN MORTGAGE CORP									.953	-25,000,000.00	-25,172,887.50	-513,690.97	0.00
									.864	0.00	0.00	170,700.00	25,515,878.47
37012	FNMA-DISC-WF		313588D36		05/17/2012	05/17/2012	PURC	.100	12,000,000.00	11,996,700.00	0.00	0.00	
			1 08/24/2012	UyenL	05/17/2012			.102	0.00	-3,300.00	0.00	-11,996,700.00	
37017	FNMA-DISC-CITIG		313588D69		06/07/2012	06/07/2012	PURC	.060	12,002,000.00	12,000,379.73	0.00	0.00	
			1 08/27/2012	UyenL	06/07/2012			.061	0.00	-1,620.27	0.00	-12,000,379.73	
37022	FNMA-DISC-CITIG		313588J55		06/25/2012	06/25/2012	PURC	.100	15,000,000.00	14,995,750.05	0.00	0.00	
			1 10/05/2012	UyenL	06/25/2012			.102	0.00	-4,249.95	0.00	-14,995,750.05	
PURC									.088	39,002,000.00	38,992,829.78	0.00	0.00
									.089	0.00	-9,170.22	0.00	-38,992,829.78
Inv Type: 41 FNMA DISCOUNT NOTES									.088	39,002,000.00	38,992,829.78	0.00	0.00
									.089	0.00	-9,170.22	0.00	-38,992,829.78
36887	FHLB-DISC-CITIG		313384XP9		06/04/2012	06/01/2012	AMRT	.170	0.00	29,466.67	0.00	0.00	
			1 06/01/2012	UyenL	06/01/2012			.173	0.00	0.00	-29,466.67	0.00	
AMRT									.170	0.00	29,466.67	0.00	0.00
									.173	0.00	0.00	-29,466.67	0.00

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36887	FHLB-DISC-CITIG		313384XP9		06/04/2012	06/01/2012	MAT	.170	-20,000,000.00	-20,000,000.00	0.00	0.00
			1	06/01/2012	UyenL	06/01/2012		.173	0.00	0.00	0.00	20,000,000.00
MAT								.170	-20,000,000.00	-20,000,000.00	0.00	0.00
								.173	0.00	0.00	0.00	20,000,000.00
37021	FHLB-DISC-UBS		313384G78		06/25/2012	06/25/2012	PURC	.090	15,000,000.00	14,996,700.00	0.00	0.00
			1	09/21/2012	UyenL	06/25/2012		.092	0.00	-3,300.00	0.00	-14,996,700.00
37023	FHLB-DISC-CITIG		313384F87		06/26/2012	06/26/2012	PURC	.080	6,000,000.00	5,998,933.32	0.00	0.00
			1	09/14/2012	UyenL	06/26/2012		.081	0.00	-1,066.68	0.00	-5,998,933.32
PURC								.087	21,000,000.00	20,995,633.32	0.00	0.00
								.089	0.00	-4,366.68	0.00	-20,995,633.32
Inv Type: 43 FHLB DISCOUNT NOTES								.141	1,000,000.00	1,025,099.99	0.00	0.00
								.144	0.00	-4,366.68	-29,466.67	-995,633.32
37016	FHLMC-DISC-WF		313396D67		06/01/2012	06/01/2012	PURC	.080	13,000,000.00	12,997,486.67	0.00	0.00
			1	08/27/2012	UyenL	06/01/2012		.081	0.00	-2,513.33	0.00	-12,997,486.67
37018	FHLMC-DISC-UBS		313396E25		06/19/2012	06/19/2012	PURC	.110	14,500,000.00	14,496,765.69	0.00	0.00
			1	08/31/2012	UyenL	06/19/2012		.112	0.00	-3,234.31	0.00	-14,496,765.69
37019	FHLMC-DISC-WF		313396E25		06/20/2012	06/20/2012	PURC	.090	13,000,000.00	12,997,660.00	0.00	0.00
			1	08/31/2012	UyenL	06/20/2012		.092	0.00	-2,340.00	0.00	-12,997,660.00
37020	FHLMC-DISC-CITIG		313396E90		06/22/2012	06/22/2012	PURC	.090	14,000,000.00	13,997,305.00	0.00	0.00
			1	09/07/2012	UyenL	06/22/2012		.092	0.00	-2,695.00	0.00	-13,997,305.00
37024	FHLMC-DISC-WF		313396L35		06/27/2012	06/27/2012	PURC	.110	15,000,000.00	14,994,775.00	0.00	0.00
			1	10/19/2012	UyenL	06/27/2012		.112	0.00	-5,225.00	0.00	-14,994,775.00
37025	FHLMC-DISC-UBS		313396P64		06/28/2012	06/28/2012	PURC	.120	7,000,000.00	6,996,733.33	0.00	0.00
			1	11/15/2012	UyenL	06/28/2012		.122	0.00	-3,266.67	0.00	-6,996,733.33
37026	FHLMC-DISC-CITIG		313396P72		06/29/2012	06/29/2012	PURC	.120	19,000,000.00	18,991,133.27	0.00	0.00
			1	11/16/2012	UyenL	06/29/2012		.122	0.00	-8,866.73	0.00	-18,991,133.27
PURC								.103	95,500,000.00	95,471,858.96	0.00	0.00
								.105	0.00	-28,141.04	0.00	-95,471,858.96
Inv Type: 44 FHLMC DISCOUNT NOTES								.103	95,500,000.00	95,471,858.96	0.00	0.00
								.105	0.00	-28,141.04	0.00	-95,471,858.96
37001	NCD-UBOC-UBC		90527MG91		04/10/2012	04/10/2012	PURC	.320	15,000,000.00	15,000,000.00	0.00	0.00
			1	07/25/2012	UyenL	04/11/2012		.320	0.00	0.00	0.00	-15,000,000.00
37002	NCD-UBOC-UBC		90527MJ56		04/18/2012	04/18/2012	PURC	.200	15,000,000.00	15,000,000.00	0.00	0.00

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Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
37007	NCD-UBOC-UBC		90527ML46	1 07/02/2012	UyenL	04/18/2012	PURC	.200	0.00	0.00	0.00	-15,000,000.00
						04/27/2012		.200	20,000,000.00	20,000,000.00	0.00	0.00
				1 07/02/2012	UyenL	04/30/2012		.200	0.00	0.00	0.00	-20,000,000.00
PURC								.236	50,000,000.00	50,000,000.00	0.00	0.00
								.236	0.00	0.00	0.00	-50,000,000.00
Inv Type: 71 NEGOTIABLE CERT OF DEPOSIT								.236	50,000,000.00	50,000,000.00	0.00	0.00
								.236	0.00	0.00	0.00	-50,000,000.00
36997	CP-DISC-HSBC FIN CO		4042F0D57		04/06/2012	04/05/2012	AMRT	.200	0.00	1,916.67	0.00	0.00
				1 04/05/2012	UyenL	04/05/2012		.203	0.00	0.00	-1,916.67	0.00
36976	CP-DISC-TOYOTA-TOY		89233GE44		05/07/2012	05/04/2012	AMRT	.180	0.00	3,893.19	0.00	0.00
				1 05/04/2012	UyenL	05/04/2012		.183	0.00	0.00	-3,893.19	0.00
36988	CP-DISC-GE CAPITAL		36959HE45		05/07/2012	05/04/2012	AMRT	.120	0.00	2,720.00	0.00	0.00
				1 05/04/2012	UyenL	05/04/2012		.122	0.00	0.00	-2,720.00	0.00
36969	CP-DISC-GE CAPITAL		36959HEJ2		05/21/2012	05/18/2012	AMRT	.200	0.00	10,750.00	0.00	0.00
				1 05/18/2012	UyenL	05/18/2012		.203	0.00	0.00	-10,750.00	0.00
36998	CP-DISC-HSBC FIN CO		4042F0FV8		07/02/2012	06/29/2012	AMRT	.400	0.00	15,671.29	0.00	0.00
				1 06/29/2012	UyenL	06/29/2012		.406	0.00	0.00	-15,671.29	0.00
AMRT								.235	0.00	34,951.15	0.00	0.00
								.239	0.00	0.00	-34,951.15	0.00
36997	CP-DISC-HSBC FIN CO		4042F0D57		04/06/2012	04/05/2012	MAT	.200	-15,000,000.00	-15,000,000.00	0.00	0.00
				1 04/05/2012	UyenL	04/05/2012		.203	0.00	0.00	0.00	15,000,000.00
36976	CP-DISC-TOYOTA-TOY		89233GE44		05/07/2012	05/04/2012	MAT	.180	-7,277,000.00	-7,277,000.00	0.00	0.00
				1 05/04/2012	UyenL	05/04/2012		.183	0.00	0.00	0.00	7,277,000.00
36988	CP-DISC-GE CAPITAL		36959HE45		05/07/2012	05/04/2012	MAT	.120	-8,000,000.00	-8,000,000.00	0.00	0.00
				1 05/04/2012	UyenL	05/04/2012		.122	0.00	0.00	0.00	8,000,000.00
36969	CP-DISC-GE CAPITAL		36959HEJ2		05/21/2012	05/18/2012	MAT	.200	-15,000,000.00	-15,000,000.00	0.00	0.00
				1 05/18/2012	UyenL	05/18/2012		.203	0.00	0.00	0.00	15,000,000.00
36998	CP-DISC-HSBC FIN CO		4042F0FV8		07/02/2012	06/29/2012	MAT	.400	-14,392,000.00	-14,392,000.00	0.00	0.00
				1 06/29/2012	UyenL	06/29/2012		.406	0.00	0.00	0.00	14,392,000.00
MAT								.235	-59,669,000.00	-59,669,000.00	0.00	0.00
								.239	0.00	0.00	0.00	59,669,000.00
37000	CP-DISC-UBS FIN DEL		90262CG27		04/02/2012	04/02/2012	PURC	.410	10,000,000.00	9,989,636.11	0.00	0.00
				1 07/02/2012	UyenL	04/02/2012		.417	0.00	-10,363.89	0.00	-9,989,636.11

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Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
37003	CP-DISC-TOYOTA-TOY		89233GGT7		04/18/2012	04/18/2012	PURC	.180	15,000,000.00	14,992,500.00	0.00	0.00
			1	07/27/2012	UyenL	04/18/2012		.183	0.00	-7,500.00	0.00	-14,992,500.00
37004	CP-DISC-GE CAPITAL		36959HGW1		04/18/2012	04/18/2012	PURC	.170	5,000,000.00	4,997,568.06	0.00	0.00
			1	07/30/2012	UyenL	04/18/2012		.172	0.00	-2,431.94	0.00	-4,997,568.06
37005	CP-DISC-TOYOTA-TOY		89233GHA7		04/24/2012	04/24/2012	PURC	.190	14,000,000.00	13,992,020.00	0.00	0.00
			1	08/10/2012	UyenL	04/24/2012		.193	0.00	-7,980.00	0.00	-13,992,020.00
37006	CP-DISC-GE CAPITAL		36959HHH3		04/26/2012	04/26/2012	PURC	.150	8,000,000.00	7,996,233.33	0.00	0.00
			1	08/17/2012	UyenL	04/26/2012		.152	0.00	-3,766.67	0.00	-7,996,233.33
37008	CP-DISC-TOYOTA-TOY		89233GG26		04/30/2012	04/30/2012	PURC	.140	15,000,000.00	14,996,325.00	0.00	0.00
			1	07/02/2012	UyenL	04/30/2012		.142	0.00	-3,675.00	0.00	-14,996,325.00
37009	CP-DISC-GE CAPITAL		36959HG27		04/30/2012	04/30/2012	PURC	.140	15,000,000.00	14,996,325.00	0.00	0.00
			1	07/02/2012	UyenL	04/30/2012		.142	0.00	-3,675.00	0.00	-14,996,325.00
37010	CP-DISC-GE-CAPITAL		36959HG27		05/07/2012	05/07/2012	PURC	.130	8,000,000.00	7,998,382.22	0.00	0.00
			1	07/02/2012	UyenL	05/07/2012		.132	0.00	-1,617.78	0.00	-7,998,382.22
37011	CP-DISC-TOYOTA-TOY		89233GG26		05/09/2012	05/09/2012	PURC	.130	7,000,000.00	6,998,635.00	0.00	0.00
			1	07/02/2012	UyenL	05/09/2012		.132	0.00	-1,365.00	0.00	-6,998,635.00
37015	CP-DISC-GE CAPITAL		36959HHT7		05/29/2012	05/29/2012	PURC	.160	10,000,000.00	9,996,000.00	0.00	0.00
			1	08/27/2012	UyenL	05/29/2012		.163	0.00	-4,000.00	0.00	-9,996,000.00
PURC								.180	107,000,000.00	106,953,624.72	0.00	0.00
								.183	0.00	-46,375.28	0.00	-106,953,624.72
Inv Type: 82 COMMERCIAL PAPER, DISCOUNT BAS								.209	47,331,000.00	47,319,575.87	0.00	0.00
								.212	0.00	-46,375.28	-34,951.15	-47,284,624.72
36510	BLACKROCK LIQUIDITY		09248U700	04/02/2012	04/03/2012	03/31/2012	INTR	.011	0.00	0.00	-0.97	0.00
			1	07/01/2012	UyenL	04/02/2012		.011	0.00	0.00	0.00	0.97
36511	MORGAN STANLEY INST		61747C707	04/02/2012	04/03/2012	03/31/2012	INTR	.041	0.00	0.00	-3.50	0.00
			1	07/01/2012	UyenL	04/02/2012		.041	0.00	0.00	0.00	3.50
36512	FEDERATED GOVT OBLI		VP6000104	04/02/2012	04/03/2012	03/31/2012	INTR	.056	0.00	0.00	-4.77	0.00
			1	07/01/2012	UyenL	04/02/2012		.056	0.00	0.00	0.00	4.77
36510	BLACKROCK LIQUIDITY		09248U700	05/01/2012	05/11/2012	05/01/2012	INTR	.203	0.00	0.00	-1.11	0.00
			1	07/01/2012	UyenL	05/01/2012		.203	0.00	0.00	0.00	1.11
36511	MORGAN STANLEY INST		61747C707	05/01/2012	05/11/2012	05/01/2012	INTR	.759	0.00	0.00	-4.16	0.00
			1	07/01/2012	UyenL	05/01/2012		.759	0.00	0.00	0.00	4.16
36512	FEDERATED GOVT OBLI		VP6000104	05/01/2012	05/11/2012	05/01/2012	INTR	.151	0.00	0.00	-0.83	0.00
			1	07/01/2012	UyenL	05/01/2012		.151	0.00	0.00	0.00	0.83
36510	BLACKROCK LIQUIDITY		09248U700	06/01/2012	06/04/2012	06/01/2012	INTR	.170	0.00	0.00	-0.93	0.00

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			1	07/01/2012	UyenL	06/01/2012		.170	0.00	0.00	0.00	0.93
36511	MORGAN STANLEY INST		61747C707	06/01/2012	06/04/2012	06/01/2012	INTR	.788	0.00	0.00	-4.32	0.00
			1	07/01/2012	UyenL	06/01/2012		.788	0.00	0.00	0.00	4.32
36512	FEDERATED GOVT OBLI		VP6000104	06/01/2012	06/04/2012	06/01/2012	INTR	.155	0.00	0.00	-0.85	0.00
			1	07/01/2012	UyenL	06/01/2012		.155	0.00	0.00	0.00	0.85
INTR								.259	0.00	0.00	-21.44	0.00
								.259	0.00	0.00	0.00	21.44
36512	FEDERATED GOVT OBLI		VP6000104		06/25/2012	06/25/2012	PURC	.155	40,000,000.00	40,000,000.00	0.00	0.00
			1	07/01/2012	UyenL	06/25/2012		.155	0.00	0.00	0.00	-40,000,000.00
PURC								.155	40,000,000.00	40,000,000.00	0.00	0.00
								.155	0.00	0.00	0.00	-40,000,000.00
36512	FEDERATED GOVT OBLI		VP6000104		06/27/2012	06/27/2012	PSAL	.155	-14,000,000.00	-14,000,000.00	0.00	0.00
			1	07/01/2012	UyenL	06/27/2012		.155	0.00	0.00	0.00	14,000,000.00
PSAL								.155	-14,000,000.00	-14,000,000.00	0.00	0.00
								.155	0.00	0.00	0.00	14,000,000.00
Inv Type: 97 WFB MONEY MARKET FUND								.157	26,000,000.00	26,000,000.00	-21.44	0.00
								.157	0.00	0.00	0.00	-25,999,978.56
32936	STATE INVESTMT POOL				04/06/2012	04/06/2012	PURC	.356	3,955,000.00	3,955,000.00	0.00	0.00
			1	07/01/2012	UyenL	04/06/2012		.356	0.00	0.00	0.00	-3,955,000.00
32936	STATE INVESTMT POOL				04/17/2012	04/13/2012	PURC	.356	27,411.17	27,411.17	0.00	0.00
	POSTED WRONG DATE.		1	07/01/2012	UyenL	04/13/2012		.356	0.00	0.00	0.00	-27,411.17
33658	STATE INVESTMT POOL				04/16/2012	04/13/2012	PURC	.000	3,498.36	3,498.36	0.00	0.00
			1	07/01/2012	UyenL	04/13/2012		.377	0.00	0.00	0.00	-3,498.36
32936	STATE INVESTMT POOL				04/23/2012	04/23/2012	PURC	.356	9,000,000.00	9,000,000.00	0.00	0.00
			1	07/01/2012	UyenL	04/23/2012		.356	0.00	0.00	0.00	-9,000,000.00
32936	STATE INVESTMT POOL				04/27/2012	04/27/2012	PURC	.356	2,100,000.00	2,100,000.00	0.00	0.00
			1	07/01/2012	UyenL	04/27/2012		.356	0.00	0.00	0.00	-2,100,000.00
32936	STATE INVESTMT POOL				04/30/2012	04/30/2012	PURC	.356	10,970,000.00	10,970,000.00	0.00	0.00
			1	07/01/2012	UyenL	04/30/2012		.356	0.00	0.00	0.00	-10,970,000.00
32936	STATE INVESTMT POOL				05/01/2012	05/01/2012	PURC	.356	4,000,000.00	4,000,000.00	0.00	0.00
			1	07/01/2012	UyenL	05/01/2012		.356	0.00	0.00	0.00	-4,000,000.00
32936	STATE INVESTMT POOL				05/23/2012	05/23/2012	PURC	.356	7,000,000.00	7,000,000.00	0.00	0.00
			1	07/01/2012	UyenL	05/23/2012		.356	0.00	0.00	0.00	-7,000,000.00

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32936	STATE INVESTMT POOL		1	07/01/2012	05/31/2012 UyenL	05/31/2012	PURC	.356	15,000,000.00	15,000,000.00	0.00	0.00
						05/31/2012		.356	0.00	0.00	0.00	-15,000,000.00
32936	STATE INVESTMT POOL		1	07/01/2012	06/25/2012 UyenL	06/25/2012	PURC	.356	45,500,000.00	45,500,000.00	0.00	0.00
						06/25/2012		.356	0.00	0.00	0.00	-45,500,000.00
PURC												
								.356	97,555,909.53	97,555,909.53	0.00	0.00
								.356	0.00	0.00	0.00	-97,555,909.53
32936	STATE INVESTMT POOL		1	07/01/2012	04/12/2012 UyenL	04/12/2012	PSAL	.356	-5,200,000.00	-5,200,000.00	0.00	0.00
						04/12/2012		.356	0.00	0.00	0.00	5,200,000.00
32936	STATE INVESTMT POOL POSTED WRONG DATE.		1	07/01/2012	04/17/2012 UyenL	04/13/2012	PSAL	.356	-3,600,000.00	-3,600,000.00	0.00	0.00
						04/13/2012		.356	0.00	0.00	0.00	3,600,000.00
32936	STATE INVESTMT POOL		1	07/01/2012	04/17/2012 UyenL	04/16/2012	PSAL	.356	-27,411.17	-27,411.17	0.00	0.00
						04/16/2012		.356	0.00	0.00	0.00	27,411.17
33658	STATE INVESTMT POOL		1	07/01/2012	04/16/2012 UyenL	04/16/2012	PSAL	.000	-3,498.36	-3,498.36	0.00	0.00
						04/16/2012		.377	0.00	0.00	0.00	3,498.36
32936	STATE INVESTMT POOL		1	07/01/2012	04/20/2012 UyenL	04/20/2012	PSAL	.356	-1,020,000.00	-1,020,000.00	0.00	0.00
						04/20/2012		.356	0.00	0.00	0.00	1,020,000.00
32936	STATE INVESTMT POOL		1	07/01/2012	04/24/2012 UyenL	04/24/2012	PSAL	.356	-6,500,000.00	-6,500,000.00	0.00	0.00
						04/24/2012		.356	0.00	0.00	0.00	6,500,000.00
33658	STATE INVESTMT POOL		1	07/01/2012	04/26/2012 UyenL	04/26/2012	PSAL	.000	-5,000.00	-5,000.00	0.00	0.00
						04/26/2012		.377	0.00	0.00	0.00	5,000.00
32936	STATE INVESTMT POOL		1	07/01/2012	05/17/2012 UyenL	05/17/2012	PSAL	.356	-3,250,000.00	-3,250,000.00	0.00	0.00
						05/17/2012		.356	0.00	0.00	0.00	3,250,000.00
32936	STATE INVESTMT POOL		1	07/01/2012	05/25/2012 UyenL	05/25/2012	PSAL	.356	-5,860,000.00	-5,860,000.00	0.00	0.00
						05/25/2012		.356	0.00	0.00	0.00	5,860,000.00
32936	STATE INVESTMT POOL		1	07/01/2012	05/29/2012 UyenL	05/29/2012	PSAL	.356	-20,000,000.00	-20,000,000.00	0.00	0.00
						05/29/2012		.356	0.00	0.00	0.00	20,000,000.00
32936	STATE INVESTMT POOL		1	07/01/2012	06/05/2012 UyenL	06/05/2012	PSAL	.356	-9,640,000.00	-9,640,000.00	0.00	0.00
						06/05/2012		.356	0.00	0.00	0.00	9,640,000.00
32936	STATE INVESTMT POOL		1	07/01/2012	06/12/2012 UyenL	06/12/2012	PSAL	.356	-1,260,000.00	-1,260,000.00	0.00	0.00
						06/12/2012		.356	0.00	0.00	0.00	1,260,000.00
32936	STATE INVESTMT POOL		1	07/01/2012	06/15/2012 UyenL	06/15/2012	PSAL	.356	-1,000,000.00	-1,000,000.00	0.00	0.00
						06/15/2012		.356	0.00	0.00	0.00	1,000,000.00
32936	STATE INVESTMT POOL		1	07/01/2012	06/19/2012 UyenL	06/19/2012	PSAL	.356	-10,000,000.00	-10,000,000.00	0.00	0.00
						06/19/2012		.356	0.00	0.00	0.00	10,000,000.00
32936	STATE INVESTMT POOL		1	07/01/2012	06/20/2012 UyenL	06/20/2012	PSAL	.356	-9,500,000.00	-9,500,000.00	0.00	0.00

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 7/17/2012 2:36:29 PM

From Date: 4/1/2012 To Date: 6/30/2012

Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
			1	07/01/2012	UyenL	06/20/2012		.356	0.00	0.00	0.00	9,500,000.00
32936	STATE INVESTMT POOL				06/21/2012	06/21/2012	PSAL	.356	-740,000.00	-740,000.00	0.00	0.00
			1	07/01/2012	UyenL	06/21/2012		.356	0.00	0.00	0.00	740,000.00
PSAL								.356	-77,605,909.53	-77,605,909.53	0.00	0.00
								.356	0.00	0.00	0.00	77,605,909.53
32936	STATE INVESTMT POOL			04/13/2012	04/16/2012	03/31/2012	INTR	.356	0.00	0.00	-27,411.17	0.00
			1	07/01/2012	UyenL	04/13/2012		.356	0.00	0.00	0.00	27,411.17
32936	STATE INVESTMT POOL			04/13/2012	04/20/2012	04/13/2012	INTR	.356	0.00	0.00	0.00	0.00
	POSTED WRONG DATE.		1	07/01/2012	UyenL	04/13/2012		.356	0.00	0.00	0.00	-27,411.17
32936	STATE INVESTMT POOL			06/30/2012	07/13/2012	06/30/2012	INTR	.356	0.00	0.00	-29,340.03	0.00
			1	07/01/2012	UyenL	06/30/2012		.356	0.00	0.00	0.00	29,340.03
INTR								.356	0.00	0.00	-56,751.20	0.00
								.356	0.00	0.00	0.00	29,340.03
33658	STATE INVESTMT POOL				05/17/2012	04/26/2012	MAT	.000	0.00	0.00	0.00	0.00
			1	07/01/2012	snj109	04/26/2012		.377	0.00	0.00	0.00	0.00
MAT								.000	0.00	0.00	0.00	0.00
								.000	0.00	0.00	0.00	0.00
Inv Type: 99 PASSBOOK & STATE POOL								.356	19,950,000.00	19,950,000.00	-56,751.20	0.00
								.356	0.00	0.00	0.00	-19,920,659.97
						Subtotal		.442	230,033,000.00	229,823,146.88	-1,601,548.67	0.00
								.456	0.00	-99,394.89	104,532.18	-228,353,541.56
Fund: 34 CSJ/CSC Jt Pwr												
36996	FHLMC-DISC-CITIG		313396XF5		05/25/2012	05/24/2012	AMRT	.080	0.00	191.68	0.00	0.00
			34	05/24/2012	UyenL	05/24/2012		.081	0.00	0.00	-191.68	0.00
AMRT								.080	0.00	191.68	0.00	0.00
								.081	0.00	0.00	-191.68	0.00
36996	FHLMC-DISC-CITIG		313396XF5		05/25/2012	05/24/2012	MAT	.080	-854,000.00	-854,000.00	0.00	0.00
			34	05/24/2012	UyenL	05/24/2012		.081	0.00	0.00	0.00	854,000.00
MAT								.080	-854,000.00	-854,000.00	0.00	0.00
								.081	0.00	0.00	0.00	854,000.00

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 7/17/2012 2:36:29 PM

From Date: 4/1/2012 To Date: 6/30/2012

Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement	
37013	FHLMC-DISC-CITIG		313396R88		05/24/2012	05/24/2012	PURC	.140	855,000.00	854,358.27	0.00	0.00	
		34		12/03/2012	UyenL	05/24/2012		.142	0.00	-641.73	0.00	-854,358.27	
PURC									.140	855,000.00	854,358.27	0.00	0.00
									.142	0.00	-641.73	0.00	-854,358.27
Inv Type: 44 FHLMC DISCOUNT NOTES									.100	1,000.00	549.95	0.00	0.00
									.101	0.00	-641.73	-191.68	-358.27
Subtotal									.100	1,000.00	549.95	0.00	0.00
									.101	0.00	-641.73	-191.68	-358.27
Fund: 55 Series 2008B-RDA Tax Allocation													
35894	Series 2008 B-RDA T				04/16/2012	04/13/2012	PURC	.377	11,534.42	11,534.42	0.00	0.00	
		55		07/01/2012	UyenL	04/13/2012		.377	0.00	0.00	0.00	-11,534.42	
PURC									.377	11,534.42	11,534.42	0.00	0.00
									.377	0.00	0.00	0.00	-11,534.42
35894	Series 2008 B-RDA T				04/16/2012	04/13/2012	PSAL	.377	-11,534.42	-11,534.42	0.00	0.00	
		55		07/01/2012	UyenL	04/13/2012		.377	0.00	0.00	0.00	11,534.42	
PSAL									.377	-11,534.42	-11,534.42	0.00	0.00
									.377	0.00	0.00	0.00	11,534.42
35894	Series 2008 B-RDA T				04/16/2012	04/13/2012	MAT	.377	0.00	0.00	0.00	0.00	
		55		07/01/2012	UyenL	04/13/2012		.377	0.00	0.00	0.00	0.00	
MAT									.000	0.00	0.00	0.00	0.00
									.000	0.00	0.00	0.00	0.00
Inv Type: 99 PASSBOOK & STATE POOL									.377	0.00	0.00	0.00	0.00
									.377	0.00	0.00	0.00	0.00
Subtotal									.377	0.00	0.00	0.00	0.00
									.377	0.00	0.00	0.00	0.00
Grand Total			Count 160					.441	230,034,000.00	229,823,696.83	-1,601,548.67	0.00	
									.455	0.00	-100,036.62	104,340.50	-228,353,899.83

DETAIL TRANSACTION REPORT - FIXED INCOME

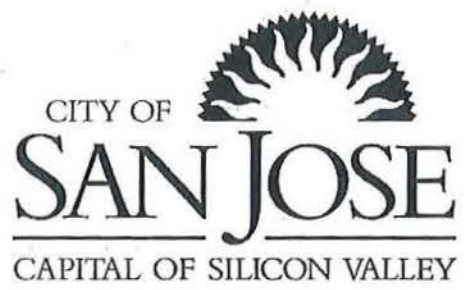


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SUMMARY

From Date: 4/1/2012 To Date: 6/30/2012

Assets	Yield	Par Value	Original Face	Book Value	Prem / (Disc)	Amort / (Accret)	(Interest)	(Gain) / Loss	Settlement
AMRT	.255	0.00	0.00	-104,340.50	0.00	104,340.50	0.00	0.00	0.00
CALL	1.343	-33,750,000.00	0.00	-33,750,000.00	0.00	0.00	-20,000.00	0.00	33,770,000.00
INTR	.747	0.00	0.00	-5,653.83	0.00	0.00	-1,482,862.56	0.00	1,461,105.22
MAT	.255	-100,523,000.00	0.00	-100,523,272.22	0.00	0.00	-98,686.11	0.00	100,621,958.33
PSAL	.326	-91,617,443.95	0.00	-91,617,443.95	0.00	0.00	0.00	0.00	91,617,443.95
PURC	.199	455,924,443.95	0.00	455,824,407.33	-100,036.62	0.00	0.00	0.00	-455,824,407.33
Totals :	.455	230,034,000.00	0.00	229,823,696.83	-100,036.62	104,340.50	-1,601,548.67	0.00	-228,353,899.83



CITY OF SAN JOSE
TREASURY DIVISION

BROKER PURCHASE DISTRIBUTION
04/01/12 THROUGH 06/30/12

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ALL FUNDS					(ABSOLUTE)
CODE	BROKER NAME	TRANSACTIONS	ASSETS	LIABILITIES	TOTAL
132	CITIGROUP GLOBAL MARKETS INC.	6	66,837,859.64		66,837,859.64
187	GENERAL ELECTRIC CAPITAL CORP	5	45,984,508.61		45,984,508.61
415	STATE INVESTMENT POOL	11	97,567,443.95		97,567,443.95
436	TOYOTA FINANCIAL SERVICES	4	50,979,480.00		50,979,480.00
441	UBS FINANCIAL SERVICES INC.	4	46,479,835.13		46,479,835.13
445	UNION BANK OF CALIFORNIA	3	50,000,000.00		50,000,000.00
451	WELLS FARGO BANK - INVESTMENTS	5	57,975,280.00		57,975,280.00
452	WELLS FARGO - CUSTODIAN	1	40,000,000.00		40,000,000.00
GRAND TOTALS		39	455,824,407.33		455,824,407.33