

Memorandum

TO: PUBLIC SAFETY, FINANCE AND STRATEGIC SUPPORT COMMITTEE
FROM: Scott P. Johnson
SUBJECT: FY 2009-10 FOURTH QUARTER INVESTMENT REPORT
DATE: July 30, 2010

Approved

Date

8/4/10

COUNCIL DISTRICT: City-Wide

RECOMMENDATIONS

Accept the FY 2009-10 Fourth Quarter Investment Report.

DISCUSSION

The FY 2009-10 Fourth Quarter Investment Report for the quarter ended June 30, 2010 was previously transmitted electronically to the City Council to meet the reporting requirements set forth in the City of San Jose Investment Policy. The electronic version of this report can also be found on the City's website at www2.csjfinance.org and a hard copy filed in the City Clerk's Office located at 200 East Santa Clara Street.

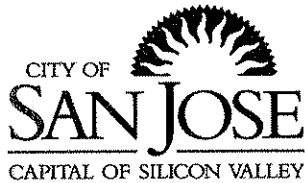
Attached is a copy of the FY 2009-10 Fourth Quarter Investment Report focusing on:

- Quarterly Portfolio Statistics and Performance
- Investment Strategy
- Policy Reporting Requirements
- Significant Developments

Staff from the Finance Department will be making a presentation and be available to answer questions at the Public Safety, Finance and Strategic Support Committee meeting on August 19, 2010.

SCOTT P. JOHNSON
Director of Finance

Attachment



Memorandum

TO: HONORABLE MAYOR AND
CITY COUNCIL

FROM: Scott P. Johnson

**SUBJECT: INVESTMENT REPORT FOR
THE QUARTER ENDED
JUNE 30, 2010**

DATE: July 30, 2010

Approved

Date

8/12/10

Transmitted herewith is the City's investment report for the quarter ended June 30, 2010. 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 19, 2010 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, 2010:

- Size of total portfolio – \$1,145,352,434
- Earned interest yield – 1.57%
- Weighted average days to maturity – 122 days
- Fiscal Year-to-Date net interest earnings – \$19,612,626
- No sale of securities prior to maturity dates, therefore no realized gains/losses from sales
- Prefunding City's annual retirement contributions– Staff has analyzed and projected General Fund cash flows to prepare for an issuance of Tax Anticipation Notes for the purpose of pre-funding the City's annual retirement contributions for FY 2010-11.
- Included in this report is the City's External Auditor, Macias Gini & OConnell's, Independent Accountant's Report as agreed upon procedure to evaluate the City's investment program for the six month period ended December 31, 2009.

If you have any questions on this investment report, please do not hesitate to call me at 535-7000.

SCOTT P. JOHNSON
Director of Finance

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

**INVESTMENT REPORT FOR
THE QUARTER ENDED
JUNE 30, 2010**



Prepared by
Finance Department
Treasury Division

Scott P. Johnson
Director of Finance

**Investment Report for
The Quarter Ended
June 30, 2010
City of San Jose
Department of Finance
Treasury Division**

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Uyen Le, Senior Account Clerk

Special Assistance by

Suzanne Adaysh, Accountant
Tim Roberts, Account Clerk II

**CITY OF SAN JOSE
INVESTMENT REPORT FOR
THE QUARTER ENDED JUNE 30, 2010
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July 30, 2010

HONORABLE MAYOR and CITY COUNCIL

INVESTMENT REPORT FOR THE QUARTER ENDED JUNE 30, 2010

I am pleased to present this report of investment activity for the quarter ended June 30, 2010 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, 2010 as well as provides a comparison to the quarters ended March 31, 2010 and June 30, 2009.

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

INVESTMENT SUMMARY			
For the Quarter Ended	<u>June 30, 2010</u>	<u>March 31, 2010</u>	<u>June 30, 2009</u>
<i>Total Portfolio</i>			
Portfolio Value ^{(1) (2) (3)}	\$1,145,352,434	\$900,434,218	\$1,218,137,356
Earned Interest Yield	1.57%	1.84%	2.72%
Dollar-weighted average yield			
Purchases	.170%	.136%	.163%
Maturities	.187%	.203%	.274%
Called Securities	5.04%	4.20%	3.91%
Weighted avg. yield at end of period	1.34%	1.77%	2.52%
Weighted avg. days to maturity	122	176	259
<i>Portfolio Fund 1</i>			
Portfolio Value ^{(1) (2)}	\$1,123,425,521	\$874,297,664	\$1,117,284,217.51
Earned Interest Yield	1.59%	1.89%	2.84%
Dollar-weighted average yield			
Purchases	.170%	.136%	.163%
Maturities	.187%	.203%	.274%
Called Securities	5.04%	4.20%	3.91%
Weighted avg. yield at end of period	1.36%	1.79%	2.61%
Weighted avg. days to maturity	124	180	282

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

²Total excludes bond proceeds held by trustees for the City of San José (\$524,863,655) and the Redevelopment Agency (\$23,207,356).

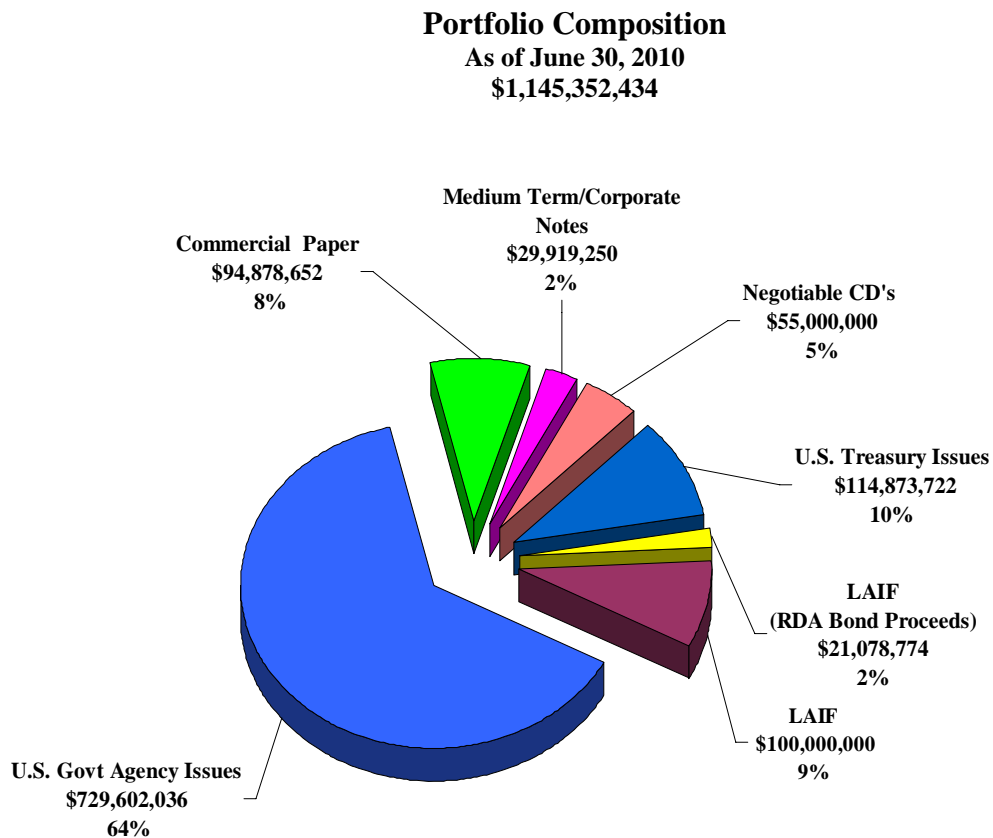
³Total includes \$21,078,774 bond proceeds held at Local Agency Investment Fund for RDA Series 2008B.

PORTFOLIO STATISTICS

The City's Investment Policy outlines the information contained in the Portfolio Statistical section of the Quarterly Investment Report. Detailed information is found in the attachments to the Quarterly Report (see table of contents), while summaries in graphic form are provided in this transmittal letter.

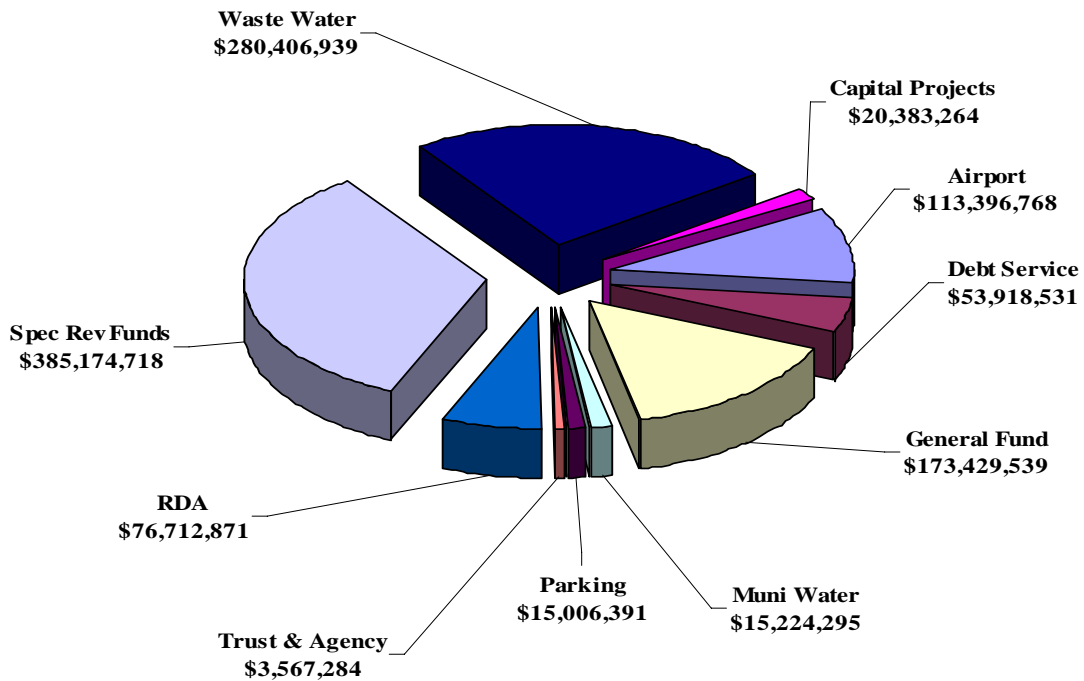
Portfolio Composition

The graphs below provide snapshots of the City's total investment portfolio as of June 30, 2010. The total portfolio size was \$1,145,352,434. The first graph shows the portfolio composition by investment type and the following two graphs show the portfolio's cash balance by security type.



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

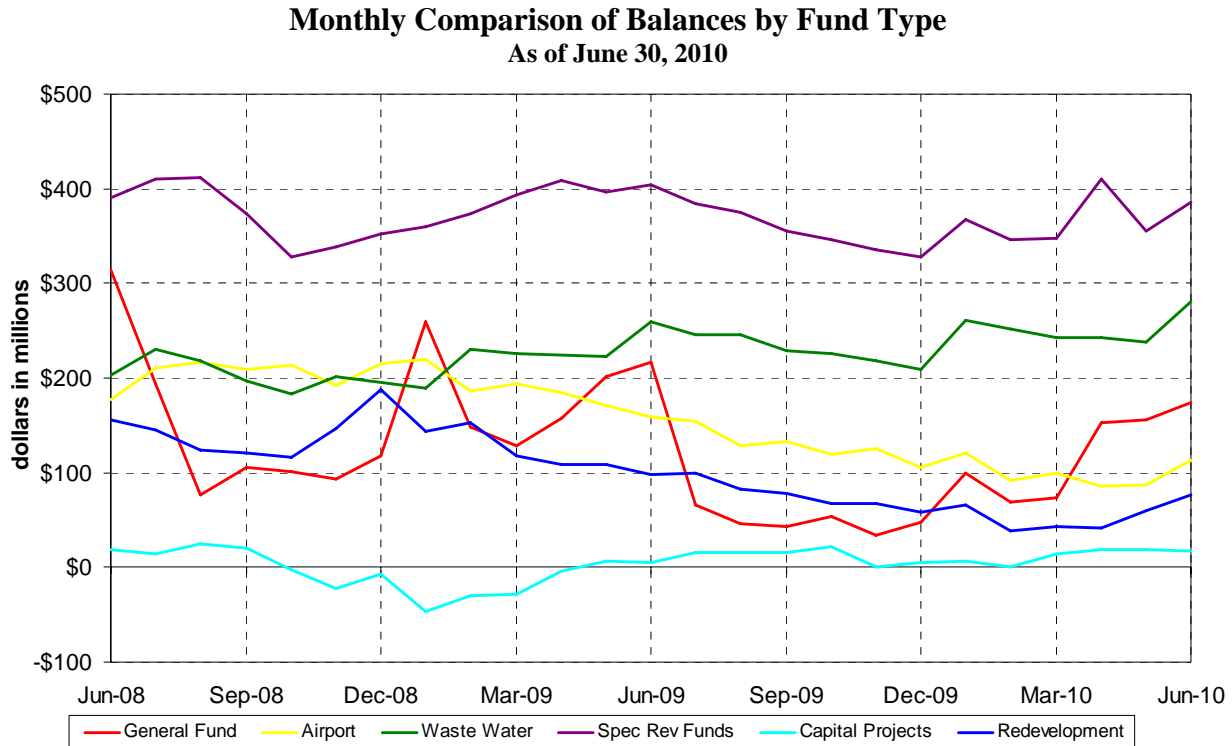
Cash Balances by Fund Type
As of June 30, 2010
\$1,137,220,600



Total Cash Balances per FMS	\$1,137,220,600
Deposit-in-Transit, Outstanding Checks ¹	<u>\$8,131,834</u>
Portfolio Balance Total	\$1,145,352,434

¹ Reflects timing differences between when deposits are made and accounting for proceeds in FMS, or when checks are written and not yet cashed by the receiving party.

The following graph compares the monthly total balances of selected City funds as reported by the City's Financial Management System (FMS).



General Fund Balances

Cash balances in the General Fund have increased approximately \$99 million from the March 31, 2010 balance of \$74 million, to the June 30, 2010 ending balance of \$173 million. As depicted above, cash balances usually peak during the months of January and June when minimal debt service payments are made and property taxes are received. Traditionally the summer months experience a decline in the Portfolio and the General Fund balances due to large debt service payments and operational expenditures during months when no property tax revenue is received. It should be noted as illustrated on the graph above, the General Fund has experienced a structural change in cash balances. This structural cash balance shift is due to two factors; reduced revenues and use of General Fund reserves. Although revenues have declined and expenditures have increased, causing a lowered General Fund balance, the City's total portfolio will not experience a total portfolio cash flow shortfall.

Prefunding Annual Retirement Contributions and Issuance of Short-term Notes

The City's recent practice of pre-funding the City's employer retirement contribution coincides with the annual seasonal reduction in General Fund cash balances. 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 Proposed 2010-11 Budget included continuation of prepayment of employer retirement contributions which would result in General Fund budgetary

savings estimated at approximately \$4.4 million for fiscal year 2010-2011. This is the third year that the City has prefunded its contributions for pension and retiree health benefits.

On June 22, 2010, the Council approved the issuance and sale of the City of San Jose 2010 Tax & Revenue Anticipation Note to provide sufficient liquidity for prefunding of employer retirement contributions for pension and health care, and also to ensure that the General Fund cash balance remain positive throughout FY 2010-11. On July 2, 2010, the City transferred a total of \$152 million to the Federated Retirement System and the Police and Fire Retirement Plan to prefund the City's FY 2010-11 contributions.

Negative Cash Balances

Cash balances in the Capital Projects funds remained above zero this month. Negative balances are caused by a time lag between when payments are made through the investment pool, and receipt of funds for the related reimbursement for these capital costs from trustees. Finance staff has been working with departments to shorten the time lag between capital project expenditures processed through the pooled investment portfolio by capital project managers and reimbursement requests.

Redevelopment Agency Portion of Portfolio

As of June 30, 2010, the Redevelopment Agency portion of the total portfolio was \$76 million (this excludes \$23,207,356 of Redevelopment bond proceeds held by the Agency's Trustee), which represents an increase of \$33 million compared to the amount reported as of March 31, 2010. Total interest earnings from funds invested with the City Pool during the quarter ended June 30, 2010 for the Redevelopment Agency were \$90,428¹ inclusive of the earnings on the LAIF accounts established for the 2008B bond proceeds.

PORTFOLIO PERFORMANCE

Portfolio performance is provided in more detail in the attachments to the report. The summary information provided below includes 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 and comparisons of weighted average yields on new purchases.

¹ Total interest earnings exclude interest earnings on bond proceeds held by the trustee.

TOTAL PORTFOLIO INCOME RECOGNIZED

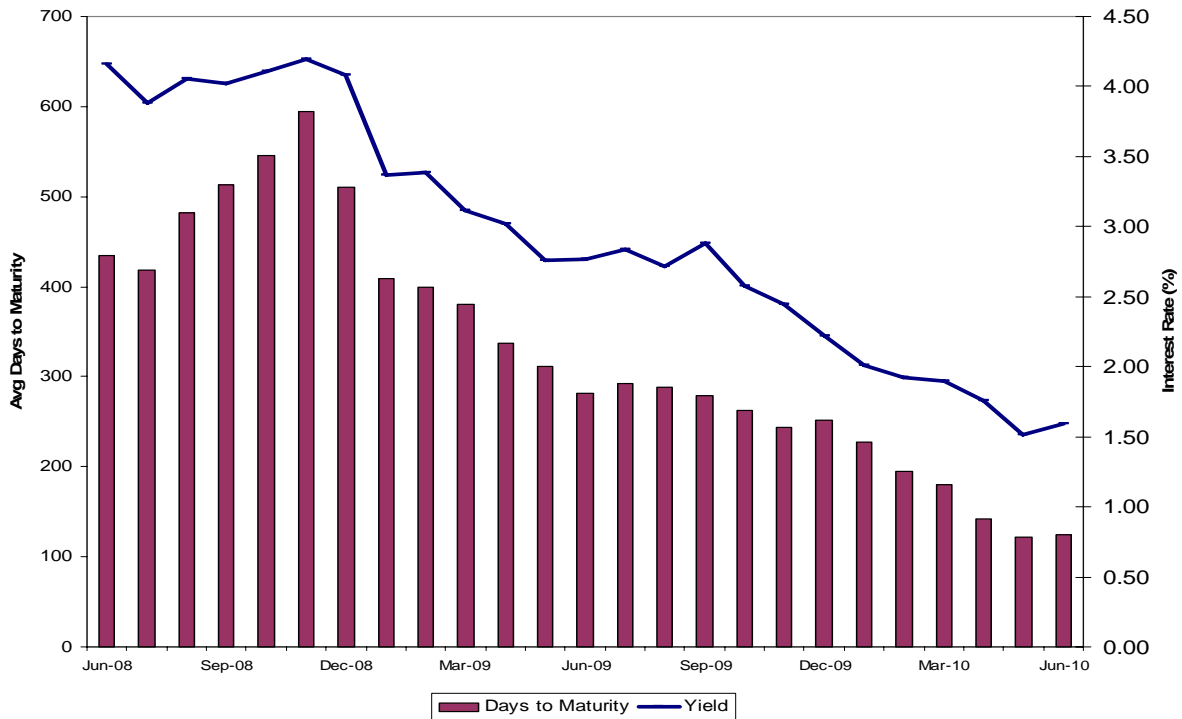
Accrual Basis

Total Portfolio	June 30, 2010	March 31, 2010	June 30, 2009
<i>Quarter-End</i>			
Total interest earnings	\$3,793,973	\$4,162,895	\$7,948,725
Realized gains (losses) from sales	<u>0</u>	<u>0</u>	<u>0</u>
Total income recognized	\$3,793,973	\$4,162,895	\$7,948,725
<i>Fiscal Year-to-Date</i>			
Total interest earnings	\$19,612,626	\$15,818,653	\$38,947,817
Realized gains (losses) from sales	<u>0</u>	<u>0</u>	<u>0</u>
Total income recognized	\$19,612,626	\$15,818,653	\$38,947,817

Yield and Maturity Trend

The following graph illustrates the historical monthly dollar-weighted average days to maturity of Portfolio 1 for each month for the past two years (bar graph) along with the yield trend in Portfolio 1 (line graph). The average days to maturity has declined from the quarter ended March 31, 2010 at 180 to the quarter ended June 30, 2010 at 124.

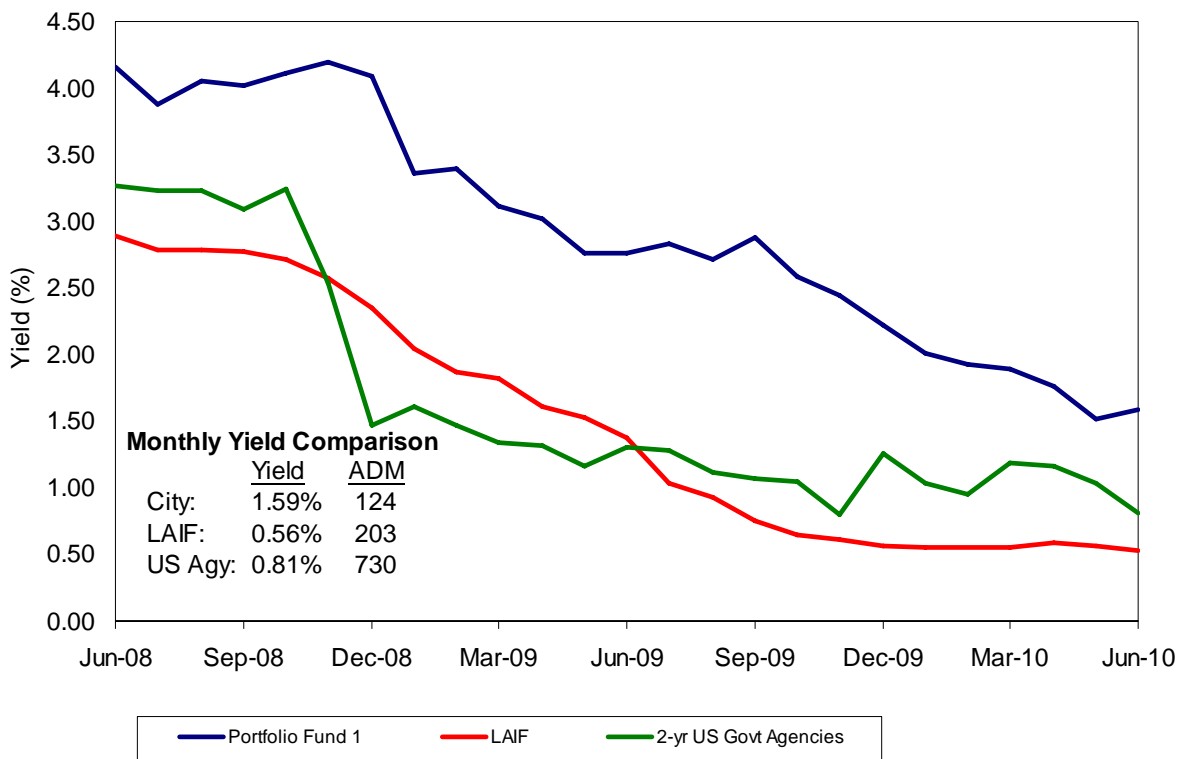
**Yield and Maturity Trends
Portfolio Fund 1
As of June 30, 2010**



Benchmark Comparison

The following graph compares the earned interest yield of the City’s Portfolio Fund 1 with the monthly average yields for the same period of the State of California Local Agency Investment Fund (LAIF) and of the two-year U.S. Government Agency securities from June 2008 through June 2010. 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.

Monthly Benchmark Comparisons
As of June 30, 2010



The two-year US Government Agency securities and the Local Agency Investment Fund (LAIF) historically are the closest suitable benchmarks for the City’s Portfolio Fund 1. The weighted Average Days to Maturity (ADM) for the portfolio is 124 days. The yield on LAIF remained relatively stable while two-year agencies continued to decrease during the quarter ended June 30, 2010. Both benchmarks remained below the City’s portfolio yield of 1.59%.

During the month of June 2010, LAIF’s average days-to-maturity (ADM) was 203 days versus the City’s Portfolio Fund 1’s 124 days. Since the shorter end of the yield curve produces lower interest rates, LAIF’s and the City’s short average life will continue to cause the portfolio’s yields to decline. With the shift in the City’s investment strategy to invest in securities with maturities eighteen months or less (due to cash flow needs), the portfolio will continue to

experience a decline in ADM. This strategy will allow the City to react more quickly once interest rates increase, as cash flows permit, resulting in more favorable yield performance.

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, 2010 was \$1,145,352,434. 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.

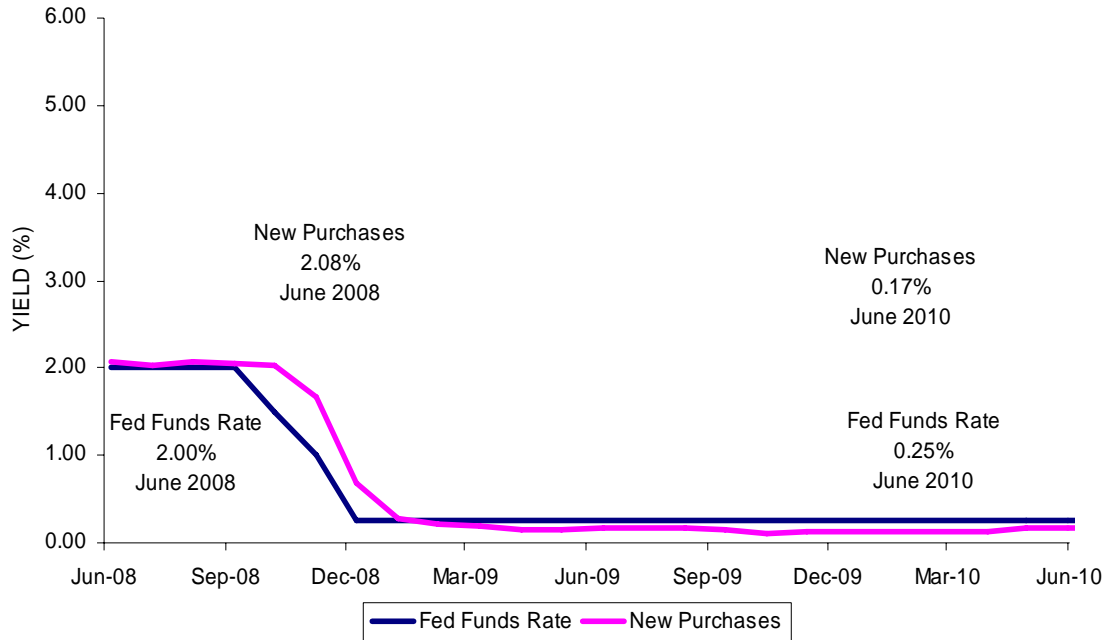
<u>UNREALIZED GAINS & LOSSES</u>			
<u>Cash Basis</u>			
Market Value	\$1,150,770,798	Market Value	\$1,150,770,798
Original Cost	<u>(1,145,352,434)</u>	Amortized Cost	<u>(1,146,213,944)</u>
Net Unrealized Gain (Loss)	\$ 5,418,364	Net Unrealized Gain (Loss)	\$ 4,556,854

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 the 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.

Earned Interest Yield – The total investment portfolio earned interest yield for the quarter ended June 30, 2010 was 1.57%. The yield decreased from 1.84% from the quarter ended March 31, 2010. The Federal Funds target range remained unchanged between 0.00% (zero percent) and 0.25%. During the Federal Open Market Committee (FOMC) meeting on June 21, the directors noted that, “*several indications suggested a moderate economic recovery was continuing*”, but they were cautious about the economic outlook. Directors stated that “*although the labor market showed signs of gradual improvement, they expected hiring to remain subdued.*” They were also “*concerned about the downside risks posed by the fiscal condition of state and local governments and by financial developments abroad.*” The Committee agreed to maintain the current rate.

Performance Measurement – New Purchases verses Fed Funds Rate – The following graph compares the total portfolio’s weighted average yield on new purchases made during each month over the past two years to the average monthly federal funds rate for the same period. Funds on deposit in a bank’s reserve account are referred to as federal funds, and the rate of interest paid on overnight loans of federal funds is called the federal funds rate. This is the rate at which all money market interest rates are anchored.

Performance Measurement – New Purchases vs. Fed Funds
June 2008 through June 2010



COMPLIANCE REPORTING REQUIREMENTS

As part of the reporting process as outlined in the Investment Policy, there are several compliance reporting requirements that are to be included in the quarterly report. These requirements include a statement of the 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, 2010, total investment maturities and revenues for the next six months are anticipated to be \$858 million. This is sufficient to cover the projected City expenditures during the next six months of approximately \$816 million

Statement of Compliance with the Policy

There were no exceptions or violations outstanding for the quarter ended June 30, 2010. The investment portfolio during the quarter ended June 30, 2010 meets the requirements of the City’s Investment Policy and the California Government Code section 53601.

Comparison of Portfolio Investment Earnings to FY 2009-10 Budget

The following is a comparison of actual investment earnings on an accrual basis to the fiscal year 2009-10 budget. The City's Adopted Budget for the General Fund's projected total investment income earnings is \$3.708 million for the current fiscal year. However, on February 9, 2010, Council approved staff's recommendation to reduce the General Fund interest earnings estimate bringing it down to \$1.658 million for the current fiscal year. This revision to the General Fund projected investment earnings was due to two factors; 1) the continuing decline in market interest rates; and 2) the structural reduction in General Fund cash balances due to the recent budget actions to use some reserves as a balancing strategy and the reduction in revenues as a result of the economic downturn.

Monthly budgeted earnings apportionments for the City funds are based upon historical cash balance averages and an assumed average interest rate yield for the fiscal year. The following schedule reflects the actual net investment earnings (unaudited) for the General Fund participating in Investment Portfolio Fund 1 as of June 30, 2010 compared to the adopted budget projections.

BUDGET COMPARISON		
<u>Net Investment Earnings</u>	<u>Yield</u>	<u>General Fund</u>
<i>June 2010</i>		
Budget ^(a)	2.06%	128,750
Actual ^(b)	<u>1.09%</u>	<u>110,641</u>
Variance ^(c)	(0.97%)	(18,109)
<i>Fiscal Year to Date</i>		
Budget ^(a)	2.06%	1,545,000
Actual ^(b)	<u>1.67%</u>	<u>1,117,535</u>
Variance ^(c)	(0.39%)	(427,465)

(a) Reflects the FY 09/10 adopted budget as approved by the Council and mid-year adjustment approved by Council on February 9, 2010.
(b) Reflects net investment yield which is calculated based on the earned interest yield less costs to administer the investment program and adjustment for funds with negative cash balances at month end.
(c) Yield on Investments, as well as average General Fund balance declining below 09/10 projections causing a decline in actual Net Investment Earnings, which is expected to continue through June 30, 2010.

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 must be sold prior to maturity as defined in Section 4.0(B) of the Investment Policy.

INVESTMENT STRATEGY

For the month of June short-term treasury yields continued their decline to near historic lows. Yields on longer dated treasuries declined from the previous quarter, indicating a less optimistic outlook for both U.S. and global economies. The decline in yields can be attributed to the increased demand for the safety of treasuries in the wake of European sovereign debt concerns and mixed economic signals in the U.S.

The City's investment strategy will continue to include a matching of maturities to cash flow by filling liquidity needs within the next twelve to eighteen months while looking for value in these areas and keeping within the guidelines of the City's investment policy. Once the City's liquidity needs are met the increased slope of the yield curve may start to present opportunities for addition of higher yielding, longer dated US Agency securities. The investment program maintains its focus on its core mandate of safety, liquidity, and lastly yield.

Investment Agreements with Citigroup

As requested by the City Council at its May 5, 2009 meeting, staff is providing monthly updates on the status of the City's Investment Agreements (IA) with Citigroup. The balance of the IA as of June 30, 2010 was \$239,708,942. The balance of the IAs will begin to mature on July 1, 2010 and will reach final maturity on September 1, 2010. The agreements remain collateralized with U.S. Treasuries/Federal Agencies at 107%/108% of the outstanding balance of the IA's. No changes occurred to Citigroup's long-term ratings (A3/A/A+) during the month of June 2010.

Treasury staff continues to carefully monitor the City's Investment Agreements with Citigroup for Phase 1 of the Airport Development Program. As of June 30, 2010, the aggregate balance of the agreements was \$239,708,942 and the outstanding balances of the agreements were collateralized by U.S. Treasury securities at 107% and Federal Agency securities at 108%. Of the outstanding balance, \$6,143,920 will mature on July 1, 2010, \$225,887,148 will mature on August 1, 2010, and \$7,677,874 will mature on September 1, 2010. As noted in the staff report dated April 13, 2009, the collateral is held by the City's bond trustee with the City designated as the beneficiary. Citigroup's long-term ratings did not change during the month of June 2010 and remain A3/A/A+ from Moody's/S&P/Fitch, respectively. On June 30, 2010, the U.S. Treasury completed the sale of its second block of approximately 1.5 billion shares of Citigroup common stock. The U.S. Treasury currently owns approximately 4.7 billion shares of Citigroup common stock and expects to continue selling its shares in the market in an orderly fashion.

Future Commitments -- As of quarter-end June 30, 2010, the City had no obligations to buy or sell securities, no outstanding debt to security brokers, and no commitments to participate in securities trading.

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

Restructuring-- No restructuring transactions were executed during the quarter ended June 30, 2010.

Municipal Bonds -- No municipal bonds were purchased during the quarter ended June 30, 2010.


SIGNIFICANT DEVELOPMENTS

No significant developments to report during the quarter ended June 30, 2010.

CONCLUSION

The total investment portfolio as of June 30, 2010 was \$1,145,352,434. This is an increase of approximately \$245 million from March 31, 2010, primarily due to the receipts of property tax revenues for the General Fund and Redevelopment Agency. For the quarter ended June 30, 2010, the total portfolio earned interest yield was 1.57%, a decrease from 1.84% reported for the quarter ended March 31, 2010, reflecting the reinvestment in a lower interest rate environment and of maturing securities purchased in periods of higher interest rates. The weighted average days to maturity declined during the quarter ended June 30, 2010 to 122 days. As of June 30, 2010, approximately 64% of the total portfolio consisted of U.S. Government Agency securities.

Respectfully submitted,


SCOTT P. JOHNSON
Director of Finance

CITY OF SAN JOSE
Public Safety, Finance &
Strategic Support Committee

Independent Accountant's Report on
Applying Agreed-Upon Procedures

As of December 31, 2009

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

INDEPENDENT ACCOUNTANT'S REPORT ON APPLYING AGREED-UPON PROCEDURES

We have performed the procedures enumerated below, which were agreed to by the Finance Department of the City of San José (Finance Department) and the Office of the City Auditor of the City of San José (City Auditor), solely to assist you in evaluating whether the investments of the City of San José (City) within the City's pooled portfolio are in compliance with the City's Investment Policy, internal controls, and department procedures for the 6-month period ended December 31, 2009. The City's management is responsible for the City's compliance with those requirements. This agreed-upon procedures engagement was conducted in accordance with attestation standards established by the American Institute of Certified Public Accountants. The sufficiency of these procedures is solely the responsibility of those parties specified in the report. Consequently, we make no representation regarding the sufficiency of the procedures described below, either for the purpose for which this report has been requested or for any other purpose.

Our procedures and findings are as follows:

1. We obtained a copy of the FY 2009-10 Second Quarter Investment Report (Treasurer's Report), as of December 31, 2009 and agreed individual investments to supporting documentation such as custodian statements, bank statements, and broker confirmations obtained from the City and reconciled such to the Treasurer's Report.

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

2. We traced total investments listed on the Treasurer's Report to the City's general ledger.

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

3. We compared the investments listed in the Treasurer's Report as of December 31, 2009 to the types of investments authorized for the City by the City's Investment Policy dated December 8, 2009.

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

4. We compared the fair value of the investments listed in the Treasurer's Report as of December 31, 2009 to supporting documentation such as custodian statements, bank statements, and broker confirmations.

Finding: The City utilizes an external pricing source to determine the fair value of investments held in its portfolio. Based on our work performed, the City properly recorded the investments' costs. However, when comparing the investments' fair values listed in the Treasurer's Report as of December 31, 2009 to the custodian statements, we noted that the City's external pricing source did not adjust two Corporate Medium Term Notes with total a cost of \$29,919,250 to its fair value of \$30,821,400, resulting in the reporting difference in unrealized gains of \$902,150.

5. We read the Treasurer's Report to determine whether it contains the information/data required by the City's Investment Policy and whether it meets the timing requirements of the City's Investment Policy, as follows:
 - a. The Treasurer's quarterly report includes the type of investment, issuer, date of maturity, par and dollar amount invested on all securities, investments and monies held by the City.
 - b. The Treasurer's quarterly report includes market value (and source) as of the date of the report of all securities held by the City or under management of any outside party.
 - c. The Treasurer's quarterly report states the compliance of the portfolio to the City's Investment Policy.
 - d. The Treasurer's quarterly report includes a statement addressing the ability of the City to meet the pool's expenditure requirements for the next six months.

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

6. We compared the investments listed in the Treasurer's Report as of December 31, 2009 to the prohibited investments listed in the City's Investment Policy.

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

7. We calculated the totals (cost basis) for the investment types listed in the Treasurer's Report as of December 31, 2009 and compared those totals to the limitations imposed by the City's Investment Policy for specified investment types.

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

8. We agreed individual investment maturity dates listed in the Treasurer's Report as of December 31, 2009 to the City's investment statements to determine if they conform to the maturity requirements of the City's Investment Policy.

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

9. We obtained and read the third party custodial agreement(s) and broker/dealer agreement(s) in effect at the date of the Treasurer's Report to determine if the agreements contained a clause addressing delivery of securities and that the delivery method conformed to the City's Investment Policy.

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

10. We recomputed and reviewed supporting documentation relevant to the repurchase agreements and, if applicable, the reverse repurchase agreements held by the City on December 31, 2009 to ascertain whether the investments conform to the City's Investment Policy.

Finding: Not applicable. No repurchase or reverse repurchase agreements were held by the City on December 31, 2009.

11. We determined through inquiry and observation whether the responsibilities for initiating, evaluating and approving transactions are separate from detail accounting and general ledger functions.

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

12. We determined through inquiry and observation whether custodial responsibility for investments is restricted to authorized personnel and separate from personnel with accounting duties.

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

13. We determined through inquiry and observation whether responsibilities for detail accounting records are separate from general ledger functions.

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

14. We determined through inquiry and document inspection whether the City maintains authorized lists of signatures, security dealers, and counter parties and those lists are updated periodically.

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

15. We determined through inquiry and document inspection whether the City periodically counts and/or confirms its investments.

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

16. We determined through inquiry and document inspection whether reconciliations between physical counts and/or investment confirmations and detailed subsidiary records are prepared and reviewed by appropriate persons.

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

17. We determined through inquiry and document inspection whether investment income is periodically reviewed for accuracy by appropriate persons.

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

18. We determined through inquiry and document inspection whether reconciliations between detailed subsidiary records and general ledger control accounts are prepared and reviewed by appropriate persons.

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

19. We determined through inquiry and document inspection whether an appropriate person assesses the classification and valuation of its investments at acquisition and at the end of the quarter.

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

We were not engaged to, and did not, conduct an examination, the objective of which would be the expression of an opinion, on whether the City's investments within the City's pooled portfolio are in compliance with the City's Investment Policy, internal controls, and department procedures as of December 31, 2009. Accordingly, we do not express such an opinion. Had we performed additional procedures, other matters might have come to our attention that would have been reported to you.

This report is intended solely for the information and use of the specified users listed above and is not intended to be and should not be used by anyone other than those specified parties.

Certified Public Accountants
Walnut Creek, California

August 5, 2010

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 04/01/10 THROUGH 06/30/10

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	584,965,331.31	2.24	3,272,607.39	3,801,026.12
CERTIFICATES OF DEPOSIT	.00	.00	.00	.00
U.S. TREASURY BILLS, BONDS AND NOTES	73,485,192.35	.14	26,277.58	.00
REPURCHASE AGREEMENTS	.00	.00	.00	.00
STATE POOL, PASSBOOK & MONEY MKT ACCTS	122,889,503.15	.56	170,406.55	170,406.56
COMMERCIAL PAPER	101,175,874.25	.26	65,677.35	41,557.58
NEGOTIABLE CD'S	59,945,054.95	.28	41,205.55	15,000.00
MEDIUM TERM CORPORATE NOTES	29,919,250.00	2.92	217,798.32	421,875.00
INVESTMENTS SUB-TOTAL	972,380,206.01	1.56	3,793,972.74	4,449,865.26
ACTIVE BANK BALANCES	3,199,023.41			
TEMPORARILY IDLE CASH TOTAL	975,579,229.42	1.56	3,793,972.74	4,449,865.26

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

CITY OF SAN JOSE
TREASURY DIVISION
PORTFOLIO STATISTICS
4/01/10 THROUGH 6/30/10
ALL FUNDS

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	FIXED		EQUITIES		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	4,449,865.26	.00	.00	.00	4,449,865.26
TOTAL NET EARNINGS THIS PERIOD:	3,793,972.74	.00	.00	.00	3,793,972.74
AVERAGE DAILY PORTFOLIO BALANCE:	972,380,206.01	.00	.00	.00	972,380,206.01
EARNED INCOME YIELD THIS PERIOD:	1.565	.000	.000	.000	1.565
END OF PERIOD PORTFOLIO BALANCE:	1,145,352,433.52	.00	.00	.00	1,145,352,433.52
CURRENT AMORTIZED BOOK VALUE:	1,146,213,944.22	.00	.00	.00	1,146,213,944.22
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.344	.000	.000	.000	1.344
WEIGHTED AVERAGE DAYS TO MATURITY:	122.22	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	99.63	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					1.565

SAN JOSE CITY SUMMARY

	BALANCE 6/1/2010	SALES OR MATURITIES	ADDITIONS	BALANCE 6/30/2010
Time Deposits	0.00		0.00	0.00
UST Bills, Notes & Bonds	114,873,722.42		0.00	114,873,722.42
TB/N Stripped Coupon	0.00		0.00	0.00
Federal Agency Securities	552,327,345.28	381,987,988.04	559,262,678.46	729,602,035.70
Bankers Acceptance	0.00	0.00	0.00	0.00
Repurchase Agreements	0.00	0.00	0.00	0.00
Negotiable CD's	65,000,000.00	10,000,000.00	0.00	55,000,000.00
Commercial Paper/Discount	102,881,645.55	155,313,605.55	147,310,611.67	94,878,651.67
Corporate Medium Term Notes	29,919,250.00	0.00	0.00	29,919,250.00
Money Market Mutual Fund	0.00	0.00	0.00	0.00
State Pool	122,477,773.73	1,399,000.00	0.00	121,078,773.73
Total	987,479,736.98	548,700,593.59	706,573,290.13	1,145,352,433.52

Net Change = 157,872,696.54

Portfolio Turnover Ratio:

Purchase + Sales/Maturities (at cost)

Average Daily Portfolio Balance

JUNE 2010 TURNOVER RATIO:

1.2403499994 times

AVERAGE DAILY PORTFOLIO BALANCE (FS)

1,012,031,994.45

**CITY OF SAN JOSE
TREASURY DIVISION
SERIES II PORTFOLIO STATISTICS**

A-3

04/01/10 - 06/30/10

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	4,417,854.69	3,761,230.79	948,447,491.63	1.591	1,123,425,521.04	1,124,285,681.49	1.359	124
34	CSJ/CSC Jt Pwr	0.00	731.38	848,138.75	0.346	848,138.75	849,489.00	0.346	189
55	RDA Series 2008	32,010.57	32,010.57	23,084,575.63	0.556	21,078,773.74	21,078,773.73	0.556	1
TOTAL		4,449,865.26 *	3,793,972.74 *	972,380,206.01	1.844	1,145,352,433.53	1,146,213,944.22	1.767	176

* 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 \$100,000 are insured by FDIC or FSLIC. Deposits over \$100,000 are collateralized above the insurance with either government securities (at 110% of par value), first trust deeds (at 150% of par value), or letters of credit (at 105% of par value).

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

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

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

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

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

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

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

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



CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
04/01/10 THROUGH 06/30/10
SORT KEYS ARE FUND ICC# MATD
FUND: 1 INVESTMENT FUNDS

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INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED ORIG. COST	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
36445	04/29/10	.1400	TBIL-DISC-UBS	07/01/10	30,000,000.00	29,992,650.00	.142			7,350.00
36446	04/29/10	.1400	TBIL-DISC-UBC	07/01/10	29,900,000.00	29,892,674.50	.142			7,325.50
36450	05/03/10	.1450	TBIL-DISC-UBS	07/01/10	25,000,000.00	24,994,059.03	.147			5,940.97
36458	05/12/10	.1400	TBIL-DISC-UBS	07/01/10	20,000,000.00	19,996,111.11	.142			3,888.89
36463	05/18/10	.1450	TBIL-DISC-CITIG	07/01/10	10,000,000.00	9,998,227.78	.147			1,772.22
SUBTOTAL (ICC#) 11 TREASURY BILLS 10.03%(C)			1 DAYS		114,900,000.00	114,873,722.42	.143		.00	26,277.58
35817	09/05/08	2.3750	FHLB-GILFD	04/30/10	10,000,000.00	9,898,300.00	3.056	MATURED	220,450.00	24,031.11
35119	02/15/07	4.7500	FHLB-GILFD	08/04/10	5,000,000.00	4,957,400.00	5.052			62,437.08
35120	02/15/07	4.7000	FHLB-GILFD	08/10/10	10,000,000.00	9,896,600.00	5.062			124,897.33
35160	03/15/07	4.5160	FHLB-GILFD	08/10/10	10,000,000.00	9,914,900.00	4.819			119,125.17
35171	03/27/07	4.1250	FHLB-GILFD	08/13/10	5,000,000.00	4,902,610.00	4.806			58,738.60
35193	04/17/07	4.1250	FHLB-GILFD	08/13/10	10,000,000.00	9,747,900.00	5.021			122,022.11
35194	04/17/07	4.7850	FHLB-GILFD	08/26/10	5,000,000.00	4,982,400.00	4.920			61,117.80
35122	02/15/07	5.1250	FHLB-JPM	09/10/10	10,000,000.00	10,036,000.00	5.020			125,610.80
35177	04/03/07	5.1250	FHLB-UBS	09/10/10	10,000,000.00	10,098,700.00	4.805			120,973.97
35159	03/15/07	4.7000	FHLB-UBC	09/21/10	9,500,000.00	9,473,153.00	4.807			113,524.75
35174	04/03/07	5.1250	FHLB-UBS	09/29/10	10,000,000.00	10,122,400.00	4.731			119,389.00
35202	04/23/07	5.1250	FHLB-UBS	09/29/10	5,000,000.00	5,040,650.00	4.863			61,114.97
35197	04/17/07	4.8750	FHLB-GILFD	12/10/10	10,000,000.00	9,993,500.00	4.909		243,750.00	122,318.73
35205	04/23/07	4.8750	FHLB-GILFD	12/10/10	5,000,000.00	5,003,400.00	4.866		121,875.00	60,704.34
36499	06/25/10	1.0000	FHLB-CITIG	02/07/11	20,000,000.00	20,159,466.67	.345			1,144.78
35497	02/12/08	3.4500	FHLB-UBC	05/12/11	9,030,000.00	9,030,000.00	3.459		155,767.50	77,883.75
35892	11/17/08	3.5500	FHLB-CALL-CITIG	11/17/11	10,000,000.00	10,000,000.00	3.560		177,500.00	88,750.00
35213	05/03/07	5.0200	FHLB-CALL-UBC	05/03/12	5,000,000.00	5,000,000.00	5.090	05/03/10	125,500.00	22,311.11
35216	05/07/07	5.0500	FHLB-CALL-UBC	05/07/12	5,000,000.00	5,000,000.00	5.120	05/07/10	126,250.00	25,250.00
35889	11/07/08	4.1250	FHLB-CALL-WF	11/08/12	3,500,000.00	3,500,000.00	4.136		72,187.50	36,093.75
35890	11/07/08	4.1000	FHLB-CALL-WF	11/08/12	8,000,000.00	8,000,000.00	4.111		164,000.00	82,000.00
SUBTOTAL (ICC#) 22 FEDERAL HOME LOA 13.52%(C)			195 DAYS		155,030,000.00	154,859,079.67	4.573		1,407,280.00	1,629,439.15
35906	11/28/08	2.3750	FFCB-UBC	04/07/10	9,350,000.00	9,350,000.00	2.408	MATURED	111,031.25	3,701.04
35181	04/03/07	4.8750	FFCB-LB	08/06/10	5,000,000.00	5,011,100.00	4.811			60,110.22
35258	06/11/07	4.8750	FFCB-GILFD	08/06/10	5,000,000.00	4,936,100.00	5.362			65,985.16
35201	04/23/07	4.4500	FFCB-GILFD	08/27/10	1,200,000.00	1,185,048.00	4.895			14,463.45
35176	04/03/07	4.8000	FFCB-UBC	10/26/10	5,000,000.00	5,013,100.00	4.727		120,000.00	59,084.41
35179	04/03/07	4.8000	FFCB-GILFD	10/26/10	5,000,000.00	5,000,445.00	4.810		120,000.00	59,968.90
35180	04/03/07	4.8000	FFCB-CITIG	10/26/10	5,000,000.00	5,001,550.00	4.803		120,000.00	59,891.67
35211	05/01/07	4.7500	FFCB-GILFD	11/01/10	5,000,000.00	4,990,600.00	4.826		118,750.00	60,043.28
35904	11/24/08	3.0000	FFCB-GILFD	03/03/11	10,000,000.00	9,975,070.00	3.126			77,736.59
35860	10/14/08	3.6000	FFCB-WF	10/14/11	10,000,000.00	10,000,000.00	3.610		180,000.00	90,000.00
35895	11/21/08	3.2000	FFCB-UBS	11/21/11	10,000,000.00	10,000,000.00	3.209		160,000.00	80,000.00
35866	10/15/08	4.2500	FFCB-CALL-UBS	10/15/13	10,000,000.00	10,000,000.00	4.262		212,500.00	106,250.00

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

04/01/10 THROUGH 06/30/10

SORT KEYS ARE FUND ICC# MATD

FUND: 1 INVESTMENT FUNDS

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INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED ORIG. COST	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS

SUBTOTAL (ICC#) 27 FEDERAL FARM CRE 6.21%(C) 381 DAYS 71,200,000.00 71,113,013.00 4.122 1,142,281.25 737,234.72										
36369	01/26/10	4.1250	FHLMC-CITIG	07/12/10	10,000,000.00	10,197,731.67	.162			4,120.26
35153	03/15/07	4.8750	FHLMC-GILFD	08/16/10	9,900,000.00	9,930,591.00	4.783			118,429.23
35155	03/14/07	4.7500	FHLMC-BA	09/22/10	2,679,000.00	2,674,847.55	4.814			32,106.51
35169	03/26/07	4.7500	FHLMC-UBS	10/04/10	10,475,000.00	10,456,459.25	4.822		248,781.25	125,700.57
35154	03/15/07	4.1600	FHLMC-GILFD	10/13/10	4,000,000.00	3,919,480.00	4.830		83,200.00	47,201.93
35173	04/03/07	5.0000	FHLMC-GILFD	10/18/10	9,705,000.00	9,781,446.29	4.754		242,625.00	115,936.45
35212	05/01/07	4.1250	FHLMC-CITIG	10/18/10	10,000,000.00	9,788,000.00	4.850		206,250.00	118,363.55
35225	05/08/07	4.4000	FHLMC-GILFD	11/19/10	1,000,000.00	985,820.00	4.882		22,000.00	11,999.52
35230	05/09/07	4.7500	FHLMC-GILFD	12/08/10	4,236,000.00	4,222,063.56	4.871		100,605.00	51,271.34
35203	04/23/07	4.5000	FHLMC-UBC	12/16/10	9,500,000.00	9,396,089.00	4.865		213,750.00	113,968.70
35226	05/08/07	4.5000	FHLMC-GILFD	12/16/10	2,000,000.00	1,977,580.00	4.877		45,000.00	24,047.97
SUBTOTAL (ICC#) 30 FED HOME LOAN MO 6.40%(C) 97 DAYS 73,495,000.00 73,330,108.32 4.174 1,162,211.25 763,146.03										
36334	01/14/10	.1100	FNMA-DISC-UBS	06/28/10	15,000,000.00	14,992,437.50	.112	MATURED	7,562.50	4,033.33
36355	01/27/10	.1300	FNMA-DISC-UBS	07/07/10	10,000,000.00	9,994,186.11	.132			3,286.11
36431	04/15/10	.1850	FNMA-DISC-CITIG	07/14/10	20,000,000.00	19,990,750.00	.188			7,913.89
36352	01/26/10	.1200	FNMA-DISC-WF	07/20/10	10,000,000.00	9,994,166.67	.122			3,033.33
36351	01/26/10	.1700	FNMA-DISC-BA	08/23/10	30,000,000.00	29,970,391.67	.173			12,891.67
36356	01/27/10	.2100	FNMA-DISC-UBS	09/13/10	20,000,000.00	19,973,283.33	.213			10,616.67
36390	03/08/10	.2900	FNMA-DISC-UBS	11/01/10	10,000,000.00	9,980,827.78	.295			7,330.56
36388	03/04/10	.2900	FNMA-DISC-UBS	11/19/10	15,000,000.00	14,968,583.33	.295			10,995.84
36397	03/12/10	.3100	FNMA-DISC-UBC	11/22/10	20,000,000.00	19,956,083.33	.315			15,672.23
36496	06/24/10	.2500	FNMA-DISC-UBC	01/10/11	13,400,000.00	13,381,388.89	.254			651.39
36498	06/25/10	.2700	FNMA-DISC-UBS	01/31/11	10,000,000.00	9,983,500.00	.274			450.00
36500	06/25/10	.2800	FNMA-DISC-CITIG	02/14/11	34,000,000.00	33,938,120.00	.284			1,586.67
36503	06/25/10	.3000	FNMA-DISC-CITIG	03/07/11	6,000,000.00	5,987,250.00	.305			300.00
36504	06/25/10	.3200	FNMA-DISC-UBS	03/21/11	23,000,000.00	22,945,004.44	.325			1,226.67
36507	06/29/10	.3300	FNMA-DISC-UBC	04/04/11	20,000,000.00	19,948,850.00	.335			366.67
36506	06/29/10	.3400	FNMA-DISC-UBS	04/11/11	12,283,000.00	12,249,822.25	.346			232.01
SUBTOTAL (ICC#) 41 FNMA DISCOUNT NO 22.11%(C) 154 DAYS 253,683,000.00 253,262,207.80 .212 7,562.50 80,587.04										
36420	04/05/10	.1100	FHLB-DISC-UBS	04/06/10	10,000,000.00	9,999,969.44	.112	MATURED	30.56	30.56
36424	04/08/10	.1200	FHLB-DISC-UBS	04/09/10	10,600,000.00	10,599,964.67	.122	MATURED	35.33	35.33
36434	04/16/10	.1100	FHLB-DISC-WF	04/20/10	20,000,000.00	19,999,755.56	.112	MATURED	244.44	244.44
36244	10/22/09	.1600	FHLB-DISC-WF	04/26/10	7,000,000.00	6,994,213.33	.162	MATURED	5,786.67	777.78
36448	04/30/10	.0600	FHLB-DISC-UBS	05/03/10	15,500,000.00	15,499,922.50	.061	MATURED	77.50	77.50
36452	05/05/10	.0800	FHLB-DISC-JPM	05/10/10	10,500,000.00	10,499,883.33	.081	MATURED	116.67	116.67

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

04/01/10 THROUGH 06/30/10

SORT KEYS ARE FUND ICC# MATD

FUND: 1 INVESTMENT FUNDS

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INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED ORIG. COST	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
36441	04/26/10	.1250	FHLB-DISC-WF	05/12/10	40,000,000.00	39,997,777.78	.127	MATURED	2,222.22	2,222.22
36303	12/21/09	.1600	FHLB-DISC-UBC	05/18/10	20,000,000.00	19,986,844.44	.162	MATURED	13,155.56	4,177.78
36461	05/17/10	.1500	FHLB-DISC-JPM	05/18/10	11,450,000.00	11,449,952.29	.152	MATURED	47.71	47.71
36247	10/26/09	.1800	FHLB-DISC-WF	05/21/10	15,000,000.00	14,984,475.00	.183	MATURED	15,525.00	3,750.00
36474	06/01/10	.0900	FHLB-DISC-UBS	06/02/10	8,900,000.00	8,899,977.75	.091	MATURED	22.25	22.25
36475	06/02/10	.1300	FHLB-DISC-UBS	06/03/10	23,850,000.00	23,849,913.88	.132	MATURED	86.12	86.12
36476	06/03/10	.1300	FHLB-DISC-JPM	06/04/10	28,740,000.00	28,739,896.22	.132	MATURED	103.78	103.78
36296	12/14/09	.1500	FHLB-DISC-UBC	06/07/10	10,000,000.00	9,992,708.33	.152	MATURED	7,291.67	2,791.67
36478	06/04/10	.1400	FHLB-DISC-JPM	06/07/10	33,000,000.00	32,999,615.00	.142	MATURED	385.00	385.00
36479	06/07/10	.1300	FHLB-DISC-JPM	06/08/10	20,550,000.00	20,549,925.79	.132	MATURED	74.21	74.21
36481	06/08/10	.1200	FHLB-DISC-UBS	06/09/10	19,800,000.00	19,799,934.00	.122	MATURED	66.00	66.00
36482	06/09/10	.1300	FHLB-DISC-UBS	06/10/10	21,100,000.00	21,099,923.81	.132	MATURED	76.19	76.19
36483	06/10/10	.1000	FHLB-DISC-JPM	06/11/10	29,160,000.00	29,159,919.00	.101	MATURED	81.00	81.00
36484	06/11/10	.0900	FHLB-DISC-WF	06/14/10	30,000,000.00	29,999,775.00	.091	MATURED	225.00	225.00
36485	06/14/10	.0900	FHLB-DISC-UBC	06/15/10	32,190,000.00	32,189,919.53	.091	MATURED	80.47	80.47
36299	12/17/09	.1800	FHLB-DISC-WF	06/16/10	20,000,000.00	19,981,900.00	.183	MATURED	18,100.00	7,600.00
36302	12/21/09	.1800	FHLB-DISC-WF	06/16/10	20,000,000.00	19,982,300.00	.183	MATURED	17,700.00	7,600.00
36486	06/15/10	.0900	FHLB-DISC-UBC	06/16/10	10,000,000.00	9,999,975.00	.091	MATURED	25.00	25.00
36488	06/16/10	.0800	FHLB-DISC-JPM	06/17/10	25,850,000.00	25,849,942.56	.081	MATURED	57.44	57.44
36490	06/17/10	.0800	FHLB-DISC-JPM	06/18/10	33,900,000.00	33,899,924.67	.081	MATURED	75.33	75.33
36480	06/07/10	.1100	FHLB-DISC-JPM	07/01/10	15,000,000.00	14,998,900.00	.112			1,100.00
36494	06/22/10	.0100	FHLB-DISC-CITIG	07/02/10	29,750,000.00	29,749,917.36	.010			74.38
36508	06/30/10	.1000	FHLB-DISC-UBS	09/14/10	22,960,000.00	22,955,152.89	.101			63.78
36473	05/28/10	.2400	FHLB-DISC-JPM	12/03/10	22,640,000.00	22,611,473.60	.244			5,131.73
36501	06/25/10	.2850	FHLB-DISC-UBC	02/23/11	21,000,000.00	20,959,601.25	.290			997.50
SUBTOTAL (ICC#) 43 FHLB DISCOUNT NO			9.72%(C)	92 DAYS	111,350,000.00	111,275,045.10	.166		81,691.12	38,196.84
36349	01/26/10	.1700	FHLMC-DISC-UBC	08/17/10	10,000,000.00	9,990,413.89	.173			4,297.23
36350	01/26/10	.1700	FHLMC-DISC-CITIG	08/26/10	20,000,000.00	19,979,977.78	.173			8,594.44
36345	01/26/10	.1900	FHLMC-DISC-UBS	09/01/10	20,000,000.00	19,976,988.89	.193			9,605.56
36502	06/25/10	.3100	FHLMC-DISC-BA	03/07/11	15,000,000.00	14,967,062.50	.315			775.00
SUBTOTAL (ICC#) 44 FHLMC DISCOUNT N			5.67%(C)	101 DAYS	65,000,000.00	64,914,443.06	.183		.00	23,272.23
35922	12/22/08	1.8750	MTN-PNC-CITIG	06/22/11	5,000,000.00	4,991,000.00	1.956		46,875.00	24,335.53
35913	12/09/08	3.0000	MTN-GE CAPITAL CORP-BA	12/09/11	25,000,000.00	24,928,250.00	3.113		375,000.00	193,462.79
SUBTOTAL (ICC#) 47 CORP MEDIUM TERM			2.61%(C)	498 DAYS	30,000,000.00	29,919,250.00	2.920		421,875.00	217,798.32
36285	12/03/09	.3000	NCD-UBOC-UBC	06/01/10	10,000,000.00	10,000,000.00	.304	MATURED	15,000.00	5,083.33
36426	04/09/10	.2900	NCD-UBOC-UBC	07/07/10	20,000,000.00	20,000,000.00	.294			13,372.22
36354	01/26/10	.2600	NCD-UBS AG STAMFORD-UBS	07/12/10	25,000,000.00	25,000,000.00	.264			16,430.56
36344	01/26/10	.2500	NCD-UBOC-UBC	07/23/10	10,000,000.00	10,000,000.00	.253			6,319.44

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

04/01/10 THROUGH 06/30/10

SORT KEYS ARE FUND ICC# MATD

FUND: 1 INVESTMENT FUNDS

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INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED ORIG. COST	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS

SUBTOTAL (ICC#) 71 NEGOTIABLE CERT 4.80%(C) 12 DAYS 55,000,000.00 55,000,000.00 .276 15,000.00 41,205.55										
36415	03/29/10	.1000	CP-DISC-JP MORGAN-JPM	04/01/10	10,000,000.00	9,999,916.67	N.D.	MATURED	83.33	
36417	03/30/10	.0600	CP-DISC-TOYOTA-TOY	04/01/10	13,400,000.00	13,399,955.33	N.D.	MATURED	44.67	
36418	04/01/10	.1800	CP-DISC-UBS FIN DEL-UBS	04/05/10	14,000,000.00	13,999,720.00	.183	MATURED	280.00	280.00
36419	04/05/10	.2000	CP-DISC-UBS FIN DEL-UBS	04/06/10	5,400,000.00	5,399,970.00	.203	MATURED	30.00	30.00
36421	04/06/10	.1900	CP-DISC-UBS FIN DEL-UBS	04/07/10	18,600,000.00	18,599,901.83	.193	MATURED	98.17	98.17
36416	03/29/10	.1300	CP-DISC-GE CAPITAL CORP-	04/08/10	12,000,000.00	11,999,566.67	.132	MATURED	433.33	303.33
36422	04/07/10	.1900	CP-DISC-UBS FIN DEL-UBS	04/08/10	17,000,000.00	16,999,910.28	.193	MATURED	89.72	89.72
36423	04/08/10	.1900	CP-DISC-UBS FIN DEL-UBS	04/09/10	20,000,000.00	19,999,894.44	.193	MATURED	105.56	105.56
36425	04/09/10	.1900	CP-DISC-UBS FIN DEL-UBS	04/12/10	10,500,000.00	10,499,833.75	.193	MATURED	166.25	166.25
36427	04/12/10	.1900	CP-DISC-UBS FIN DEL-UBS	04/13/10	4,900,000.00	4,899,974.14	.193	MATURED	25.86	25.86
36428	04/13/10	.2000	CP-DISC-UBS FIN DEL-UBS	04/14/10	5,900,000.00	5,899,967.22	.203	MATURED	32.78	32.78
36429	04/14/10	.2000	CP-DISC-UBS FIN DEL-UBS	04/15/10	9,000,000.00	8,999,950.00	.203	MATURED	50.00	50.00
36430	04/15/10	.2200	CP-DISC-UBS FIN DEL-UBS	04/16/10	2,100,000.00	2,099,987.17	.223	MATURED	12.83	12.83
36284	12/03/09	.2200	CP-DISC-GE CAPITAL CORP-	04/19/10	10,000,000.00	9,991,627.78	.223	MATURED	8,372.22	1,100.00
36432	04/16/10	.2300	CP-DISC-UBS FIN DEL-UBS	04/19/10	16,100,000.00	16,099,691.42	.233	MATURED	308.58	308.58
36435	04/19/10	.2000	CP-DISC-UBS FIN DEL-UBS	04/20/10	11,200,000.00	11,199,937.78	.203	MATURED	62.22	62.22
36436	04/19/10	.1800	CP-DISC-BANKAMERICA-BA	04/20/10	10,000,000.00	9,999,950.00	.183	MATURED	50.00	50.00
36437	04/20/10	.2100	CP-DISC-UBS FIN DEL-UBS	04/21/10	5,000,000.00	4,999,970.83	.213	MATURED	29.17	29.17
36438	04/21/10	.2000	CP-DISC-UBS FIN DEL-UBS	04/22/10	6,100,000.00	6,099,966.11	.203	MATURED	33.89	33.89
36433	04/16/10	.1700	CP-DISC-JP MORGAN-JPM	04/23/10	20,000,000.00	19,999,338.89	.172	MATURED	661.11	661.11
36439	04/22/10	.2000	CP-DISC-UBS FIN DEL-UBS	04/23/10	8,400,000.00	8,399,953.33	.203	MATURED	46.67	46.67
36442	04/26/10	.2000	CP-DISC-UBS FIN DEL-UBS	04/27/10	16,700,000.00	16,699,907.22	.203	MATURED	92.78	92.78
36443	04/27/10	.1900	CP-DISC-UBS FIN DEL-UBS	04/28/10	16,800,000.00	16,799,911.33	.193	MATURED	88.67	88.67
36444	04/28/10	.1800	CP-DISC-JP MORGAN-JPM	04/29/10	18,000,000.00	17,999,910.00	.183	MATURED	90.00	90.00
36447	04/30/10	.1200	CP-DISC-JP MORGAN-JPM	05/03/10	25,000,000.00	24,999,750.00	.122	MATURED	250.00	250.00
36449	05/03/10	.1200	CP-DISC-JP MORGAN-JPM	05/04/10	20,500,000.00	20,499,931.67	.122	MATURED	68.33	68.33
36451	05/04/10	.2100	CP-DISC-UBS FIN DEL-UBS	05/05/10	18,200,000.00	18,199,893.83	.213	MATURED	106.17	106.17
36453	05/06/10	.1200	CP-DISC-JP MORGAN-JPM	05/07/10	19,400,000.00	19,399,935.33	.122	MATURED	64.67	64.67
36454	05/06/10	.2100	CP-DISC-UBS FIN DEL-UBS	05/07/10	15,000,000.00	14,999,912.50	.213	MATURED	87.50	87.50
36440	04/23/10	.2000	CP-DISC-GE CAPITAL CORP-	05/10/10	22,500,000.00	22,497,875.00	.203	MATURED	2,125.00	2,125.00
36455	05/07/10	.1200	CP-DISC-JPM MORAN-JPM	05/10/10	12,500,000.00	12,499,875.00	.122	MATURED	125.00	125.00
36456	05/07/10	.2300	CP-DISC-UBS FIN DEL-UBS	05/10/10	10,000,000.00	9,999,808.33	.233	MATURED	191.67	191.67
36457	05/12/10	.1400	CP-DISC-GE CAPITAL CORP-	05/13/10	15,600,000.00	15,599,939.33	.142	MATURED	60.67	60.67
36459	05/13/10	.1400	CP-DISC-GE CAPITAL CORP-	05/14/10	16,800,000.00	16,799,934.67	.142	MATURED	65.33	65.33
36460	05/14/10	.1400	CP-DISC-GE CAPITAL CORP-	05/17/10	13,800,000.00	13,799,839.00	.142	MATURED	161.00	161.00
36462	05/18/10	.1500	CP-DISC-GE CAPITAL CORP-	05/19/10	17,390,000.00	17,389,927.54	.152	MATURED	72.46	72.46
36464	05/19/10	.1500	CP-DISC-GE CAPITAL CORP-	05/20/10	14,800,000.00	14,799,938.33	.152	MATURED	61.67	61.67
36465	05/20/10	.1500	CP-DISC-GE CAPITAL CORP-	05/21/10	14,770,000.00	14,769,938.46	.152	MATURED	61.54	61.54
36466	05/21/10	.1500	CP-DISC-GE CAPITAL CORP-	05/24/10	14,400,000.00	14,399,820.00	.152	MATURED	180.00	180.00

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
04/01/10 THROUGH 06/30/10
SORT KEYS ARE FUND ICC# MATD
FUND: 1 INVESTMENT FUNDS

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INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED ORIG. COST	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
36467	05/24/10	.1500	CP-DISC-GE CAPITAL CORP-	05/25/10	12,940,000.00	12,939,946.08	.152	MATURED	53.92	53.92
36468	05/25/10	.1500	CP-DISC-GE CAPITAL CORP-	05/26/10	12,270,000.00	12,269,948.88	.152	MATURED	51.12	51.12
36469	05/26/10	.1200	CP-DISC-JP MORGAN-JPM	05/27/10	13,580,000.00	13,579,954.73	.122	MATURED	45.27	45.27
36471	05/27/10	.1200	CP-DISC-JP MORGAN-JPM	05/28/10	13,200,000.00	13,199,956.00	.122	MATURED	44.00	44.00
36470	05/26/10	.2100	CP-DISC-GE CAPITAL CORP-	06/02/10	20,000,000.00	19,999,183.33	.213	MATURED	816.67	816.67
36289	12/08/09	.2600	CP-DISC-GE CAPITAL CORP-	06/04/10	10,000,000.00	9,987,144.44	.264	MATURED	12,855.56	4,622.22
36290	12/08/09	.2700	CP-DISC-GE CAPITAL CORP-	06/18/10	8,000,000.00	7,988,480.00	.274	MATURED	11,520.00	4,680.00
36491	06/18/10	.1700	CP-DISC-BANKAMERICA-BA	06/21/10	25,150,000.00	25,149,643.71	.172	MATURED	356.29	356.29
36487	06/15/10	.1400	CP-DISC-GE CAPITAL CORP-	06/22/10	14,720,000.00	14,719,599.29	.142	MATURED	400.71	400.71
36492	06/21/10	.1700	CP-DISC-BANKAMERICA-BA	06/22/10	24,430,000.00	24,429,884.64	.172	MATURED	115.36	115.36
36493	06/22/10	.1600	CP-DISC-BANKAMERICA-BA	06/23/10	10,000,000.00	9,999,955.56	.162	MATURED	44.44	44.44
36495	06/23/10	.1900	CP-DISC-UBS FIN DEL-UBS	06/24/10	8,470,000.00	8,469,955.30	.193	MATURED	44.70	44.70
36497	06/25/10	.1400	CP-DISC-BANKAMERICA-BA	06/28/10	18,750,000.00	18,749,781.25	.142	MATURED	218.75	218.75
36505	06/28/10	.0500	CP-DISC-GE CAPITAL CORP-	06/29/10	15,820,000.00	15,819,978.03	.051	MATURED	21.97	21.97
36489	06/16/10	.0600	CP-DISC-JP MORGAN-JPM	07/02/10	20,000,000.00	19,999,466.67	.061			500.00
36294	12/11/09	.3300	CP-DISC-TOYOTA-TOY	07/12/10	8,000,000.00	7,984,380.00	.335			6,673.33
36333	01/14/10	.3000	CP-DISC-UBS FIN DEL-UBS	07/14/10	10,000,000.00	9,984,916.67	.305			7,583.33
36324	01/11/10	.2500	CP-DISC-TOYOTA-TOY	07/16/10	18,000,000.00	17,976,750.00	.254			11,375.00
36346	01/26/10	.2500	CP-DISC-JP MORGAN-JPM	07/26/10	20,000,000.00	19,974,861.11	.254			12,638.89
36472	05/27/10	.4200	CP-DISC-GE CAPITAL CORP-	10/08/10	9,000,000.00	8,985,930.00	.427			3,675.00
36477	06/03/10	.5500	CP-DISC-GE CAPITAL CORP-	12/01/10	10,000,000.00	9,972,347.22	.559			4,277.78
SUBTOTAL (ICC#) 82 COMMERCIAL PAPER 8.28%(C) 37 DAYS					95,000,000.00	94,878,651.67	.260		41,557.58	65,677.35
32936	01/01/02	.5562	STATE INVESTMT POOL-CTY	07/01/10	50,000,000.00	50,000,000.00	.556		69,058.56	69,058.55
33658	10/01/03	.5562	STATE INVESTMT POOL-RDA	07/01/10	50,000,000.00	50,000,000.00	.556		69,337.43	69,337.43
SUBTOTAL (ICC#) 99 PASSBOOK & STATE 8.73%(C) 1 DAYS					100,000,000.00	100,000,000.00	.556		138,395.99	138,395.98
SUBTOTAL (FUND) 1 INVESTMENT FUNDS - ASSETS 124 DAYS					1124658000.00	1123425521.04			4,417,854.69	3,761,230.79
SUBTOTAL (FUND) 1 INVESTMENT FUNDS - NET					1124658000.00	1123425521.04			4,417,854.69	3,761,230.79

FUND STATISTICS	ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE	: 948,447,491.63	
EARNED INTEREST YIELD THIS PERIOD	: 1.591	.000
WEIGHTED AVG YIELD AT END OF PERIOD	: 1.359	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:	4,122,446.56	

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
04/01/10 THROUGH 06/30/10
SORT KEYS ARE FUND ICC# MATD
FUND: 34 CSJ/CSC Jt Pwr

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INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED ORIG. COST	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
36330	01/14/10	.3400	FHLB-DISC-WF	01/05/11	851,000.00	848,138.75	.346			731.38
SUBTOTAL (ICC#)		43	FHLB DISCOUNT NO	.07%(C) 189 DAYS	851,000.00	848,138.75	.346		.00	731.38
SUBTOTAL (FUND)		34	CSJ/CSC Jt Pwr	- ASSETS 189 DAYS	851,000.00	848,138.75			.00	731.38
SUBTOTAL (FUND)		34	CSJ/CSC Jt Pwr	- NET	851,000.00	848,138.75			.00	731.38
FUND STATISTICS				ASSETS	LIABILITIES					
AVERAGE DAILY INVESTMENT BALANCE				:	848,138.75					
EARNED INTEREST YIELD THIS PERIOD				:	.346	.000				
WEIGHTED AVG YIELD AT END OF PERIOD				:	.346	.000				
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:				:	1,350.25					

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

04/01/10 THROUGH 06/30/10

SORT KEYS ARE FUND ICC# MATD

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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	.5562	Series 2008 B-RDA Tax Al	07/01/10	21,078,773.73	21,078,773.73	.556		32,010.57	32,010.57
SUBTOTAL (ICC#) 99 PASSBOOK & STATE 1.84%(C) 1 DAYS 21,078,773.73 21,078,773.73 .556 32,010.57 32,010.57										
SUBTOTAL (FUND) 55 Series 2008B-RDA Ta- ASSETS 1 DAYS 21,078,773.73 21,078,773.73 32,010.57 32,010.57										
SUBTOTAL (FUND) 55 Series 2008B-RDA Ta- NET 21,078,773.73 21,078,773.73 32,010.57 32,010.57										

FUND STATISTICS	ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE	: 23,084,575.63	
EARNED INTEREST YIELD THIS PERIOD	: .556	.000
WEIGHTED AVG YIELD AT END OF PERIOD	: .556	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:		

GRAND TOTAL 100.00%(C) 122 DAYS 1146587773.73 1145352433.52 1.565 4,449,865.26 3,793,972.74

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
P O R T F O L I O S T A T I S T I C S
7/01/09 THROUGH 6/30/10

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ALL FUNDS

	----- FIXED -----		----- EQUITIES -----		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	24,276,908.87	.00	.00	.00	24,276,908.87
TOTAL NET EARNINGS THIS PERIOD:	19,612,626.04	.00	.00	.00	19,612,626.04
AVERAGE DAILY PORTFOLIO BALANCE:	938,188,244.69	.00	.00	.00	938,188,244.69
EARNED INCOME YIELD THIS PERIOD:	2.090	.000	.000	.000	2.090
END OF PERIOD PORTFOLIO BALANCE:	1,145,352,433.52	.00	.00	.00	1,145,352,433.52
CURRENT AMORTIZED BOOK VALUE:	1,146,213,944.20	.00	.00	.00	1,146,213,944.20
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.351	.000	.000	.000	1.351
WEIGHTED AVERAGE DAYS TO MATURITY:	122.22	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	99.63	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					2.090

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
P O R T F O L I O S T A T I S T I C S
7/01/09 THROUGH 6/30/10

PAGE: 1
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FUND: 1 INVESTMENT FUNDS

	----- FIXED -----		----- EQUITIES -----		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	23,923,467.30	.00	.00	.00	23,923,467.30
TOTAL NET EARNINGS THIS PERIOD:	19,258,025.06	.00	.00	.00	19,258,025.06
AVERAGE DAILY PORTFOLIO BALANCE:	888,017,042.10	.00	.00	.00	888,017,042.10
EARNED INCOME YIELD THIS PERIOD:	2.169	.000	.000	.000	2.169
END OF PERIOD PORTFOLIO BALANCE:	1,123,425,521.04	.00	.00	.00	1,123,425,521.04
CURRENT AMORTIZED BOOK VALUE:	1,124,285,681.47	.00	.00	.00	1,124,285,681.47
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.364	.000	.000	.000	1.364
WEIGHTED AVERAGE DAYS TO MATURITY:	124.44	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	101.42	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					2.169

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
P O R T F O L I O S T A T I S T I C S
7/01/09 THROUGH 6/30/10

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RUN: 07/19/10 09:35:55

FUND: 34 CSJ/CSC Jt Pwr

	----- FIXED -----		----- EQUITIES -----		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	1,237.04	.00	.00	.00	1,237.04
TOTAL NET EARNINGS THIS PERIOD:	2,396.47	.00	.00	.00	2,396.47
AVERAGE DAILY PORTFOLIO BALANCE:	758,368.82	.00	.00	.00	758,368.82
EARNED INCOME YIELD THIS PERIOD:	.316	.000	.000	.000	.316
END OF PERIOD PORTFOLIO BALANCE:	848,138.75	.00	.00	.00	848,138.75
CURRENT AMORTIZED BOOK VALUE:	849,489.00	.00	.00	.00	849,489.00
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	.346	.000	.000	.000	.346
WEIGHTED AVERAGE DAYS TO MATURITY:	189.00	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	189.00	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					.316

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
P O R T F O L I O S T A T I S T I C S
7/01/09 THROUGH 6/30/10

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RUN: 07/19/10 09:35:55

FUND: 54 RDA SERIES 2007

	----- FIXED -----		----- EQUITIES -----		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	104,673.28	.00	.00	.00	104,673.28
TOTAL NET EARNINGS THIS PERIOD:	104,673.26	.00	.00	.00	104,673.26
AVERAGE DAILY PORTFOLIO BALANCE:	12,866,027.38	.00	.00	.00	12,866,027.38
EARNED INCOME YIELD THIS PERIOD:	.814	.000	.000	.000	.814
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:					.814

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

P O R T F O L I O S T A T I S T I C S
7/01/09 THROUGH 6/30/10

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FUND: 55 Series 2008B-RDA Tax Allocation

	----- FIXED -----		----- EQUITIES -----		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	247,531.25	.00	.00	.00	247,531.25
TOTAL NET EARNINGS THIS PERIOD:	247,531.25	.00	.00	.00	247,531.25
AVERAGE DAILY PORTFOLIO BALANCE:	36,546,806.39	.00	.00	.00	36,546,806.39
EARNED INCOME YIELD THIS PERIOD:	.677	.000	.000	.000	.677
END OF PERIOD PORTFOLIO BALANCE:	21,078,773.73	.00	.00	.00	21,078,773.73
CURRENT AMORTIZED BOOK VALUE:	21,078,773.73	.00	.00	.00	21,078,773.73
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	.677	.000	.000	.000	.677
WEIGHTED AVERAGE DAYS TO MATURITY:	1.00	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	1.00	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					.677

CITY OF SAN JOSE
 TREASURY DIVISION
 EARNED INCOME DETAIL
 7/01/09 THROUGH 6/30/10
 SORT KEYS ARE FUND ICC# MATD
 FUND: 1 INVESTMENT 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
36120	US TREASURY BILLS I 06/24/09 .280 12/03/09D			490.00			11,340.00			10,850.00	10,850.00
36445	TBIL-DISC-UBS I 04/29/10 .140 07/01/10D	30,000,000.00						7,350.00		7,350.00	7,350.00
36446	TBIL-DISC-UBC I 04/29/10 .140 07/01/10D	29,900,000.00						7,325.50		7,325.50	7,325.50
36450	TBIL-DISC-UBS I 05/03/10 .145 07/01/10D	25,000,000.00						5,940.97		5,940.97	5,940.97
36458	TBIL-DISC-UBS I 05/12/10 .140 07/01/10D	20,000,000.00						3,888.89		3,888.89	3,888.89
36463	TBIL-DISC-CITIG I 05/18/10 .145 07/01/10D	10,000,000.00						1,772.22		1,772.22	1,772.22
35061	FHLB-LB I 01/11/07 5.250 08/05/09P		106,458.33 -32,585.59		24,791.67		131,250.00 -33,850.00			24,791.67 -1,264.41	23,527.26
35065	FHLB-GILFD I 01/12/07 5.250 08/05/09P		106,458.33 -26,712.34		24,791.67		131,250.00 -27,750.00			24,791.67 -1,037.66	23,754.01
35073	FHLB-GILFD I 01/23/07 5.250 08/05/09P		106,458.33 -24,775.68		24,791.67		131,250.00 -25,750.00			24,791.67 -974.32	23,817.35
35104	FHLB-GILFD I 02/07/07 5.250 08/05/09P		106,458.33 -25,437.50		24,791.67		131,250.00 -26,455.00			24,791.67 -1,017.50	23,774.17
35128	FHLB-UBS I 02/21/07 5.250 08/05/09P		106,458.33 -26,185.55		24,791.67		131,250.00 -27,250.00			24,791.67 -1,064.45	23,727.22
35260	FHLB-LB I 06/12/07 5.250 08/05/09D		106,458.33 1,480.89		24,791.67		131,250.00 1,550.00			24,791.67 69.11	24,860.78
35072	FHLB-UBS I 01/23/07 4.500 08/14/09D		85,000.00 60,985.01		26,875.00		111,875.00 64,000.00			26,875.00 3,014.99	29,889.99
35086	FHLB-UBS I 01/26/07 4.500 08/14/09D		85,000.00 69,692.86		26,875.00		111,875.00 73,150.00			26,875.00 3,457.14	30,332.14

CITY OF SAN JOSE
 TREASURY DIVISION
 EARNED INCOME DETAIL
 7/01/09 THROUGH 6/30/10
 SORT KEYS ARE FUND ICC# MATD
 FUND: 1 INVESTMENT FUNDS

INV NO.	DESCRIPTION	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
35062	FHLB-GILFD 01/11/07 4.375 09/11/09D	I	66,840.28 67,974.13		42,534.72		109,375.00 73,400.00			42,534.72 5,425.87	47,960.59
35076	FHLB-GILFD 01/23/07 4.375 09/11/09D	I	133,680.56 156,073.80		85,069.44		218,750.00 168,700.00			85,069.44 12,626.20	97,695.64
35087	FHLB-UBC 01/26/07 5.250 09/11/09P	I	80,208.33 -12,578.94		51,041.67		131,250.00 -13,600.00			51,041.67 -1,021.06	50,020.61
35094	FHLB-CITIG 02/01/07 5.250 09/11/09P	I	80,208.33 -18,257.87		51,041.67		131,250.00 -19,750.00			51,041.67 -1,492.13	49,549.54
35236	FHLB-GILFD 05/15/07 5.000 10/02/09P	I	61,805.56 -6,520.55		63,194.44		125,000.00 -7,300.00			63,194.44 -779.45	62,414.99
35118	FHLB-GILFD 02/16/07 3.860 11/10/09D	I	27,341.67 127,110.23		69,158.33		96,500.00 146,485.00			69,158.33 19,374.77	88,533.10
35102	FHLB-GILFD 02/05/07 4.000 11/13/09D	I	25,555.56 119,261.60		73,333.33		98,888.89 137,620.00			73,333.33 18,358.40	91,691.73
35106	FHLB-GILFD 02/08/07 4.000 11/13/09D	I	25,555.56 111,103.68		73,333.33		98,888.89 128,265.00			73,333.33 17,161.32	90,494.65
35059	FHLB-CS 01/11/07 5.000 12/11/09P	I	13,888.89 -2,075.02		111,111.11		125,000.00 -2,450.00			111,111.11 -374.98	110,736.13
35064	FHLB-GILFD 01/12/07 5.000 12/11/09D	I	13,888.89 76.21		111,111.11		125,000.00 90.00			111,111.11 13.79	111,124.90
35071	FHLB-UBS 01/23/07 5.000 12/11/09D	I	27,777.78 10,818.61		222,222.22		250,000.00 12,800.00			222,222.22 1,981.39	224,203.61
35108	FHLB-GILFD 02/09/07 3.875 02/12/10D	I	76,854.17 130,749.82		124,888.02		201,742.19 164,598.00			124,888.02 33,848.18	158,736.20
35121	FHLB-UBC 02/15/07 3.875 02/12/10D	I	73,194.44 123,307.55		118,940.98		192,135.42 155,450.00			118,940.98 32,142.45	151,083.43
35817	FHLB-GILFD 09/05/08 2.375 04/30/10D	I	40,243.06 50,512.13		197,256.94		237,500.00 101,700.00			197,256.94 51,187.87	248,444.81

CITY OF SAN JOSE
 TREASURY DIVISION
 EARNED INCOME DETAIL
 7/01/09 THROUGH 6/30/10
 SORT KEYS ARE FUND ICC# MATD
 FUND: 1 INVESTMENT FUNDS

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
35119	FHLB-GILFD 02/15/07 4.750 08/04/10D	I 5,000,000.00	96,979.17 29,173.93		237,500.00		237,500.00	96,979.17 41,455.92		237,500.00 12,281.99	249,781.99
35120	FHLB-GILFD 02/15/07 4.700 08/10/10D	I 10,000,000.00	184,083.33 70,477.83		470,000.00		470,000.00	184,083.33 100,148.43		470,000.00 29,670.60	499,670.60
35160	FHLB-GILFD 03/15/07 4.516 08/10/10D	I 10,000,000.00	176,876.67 57,394.61		451,600.00		451,600.00	176,876.67 82,363.67		451,600.00 24,969.06	476,569.06
35171	FHLB-GILFD 03/27/07 4.125 08/13/10D	I 5,000,000.00	77,916.67 65,215.81		206,250.00		206,250.00	77,916.67 93,999.09		206,250.00 28,783.28	235,033.28
35193	FHLB-GILFD 04/17/07 4.125 08/13/10D	I 10,000,000.00	155,833.33 167,374.46		412,500.00		412,500.00	155,833.33 243,170.59		412,500.00 75,796.13	488,296.13
35194	FHLB-GILFD 04/17/07 4.785 08/26/10D	I 5,000,000.00	83,072.92 11,561.21		239,250.00		239,250.00	83,072.92 16,796.74		239,250.00 5,235.53	244,485.53
35122	FHLB-JPM 02/15/07 5.125 09/10/10P	I 10,000,000.00	158,020.83 -23,953.95		512,500.00		512,500.00	158,020.83 -34,038.37		512,500.00 -10,084.42	502,415.58
35177	FHLB-UBS 04/03/07 5.125 09/10/10P	I 10,000,000.00	158,020.83 -64,437.90		512,500.00		512,500.00	158,020.83 -93,120.62		512,500.00 -28,682.72	483,817.28
35159	FHLB-UBC 03/15/07 4.700 09/21/10D	I 9,500,000.00	124,027.78 17,515.27		446,500.00		446,500.00	124,027.78 25,135.14		446,500.00 7,619.87	454,119.87
35174	FHLB-UBS 04/03/07 5.125 09/29/10P	I 10,000,000.00	130,972.22 -78,720.00		512,500.00		512,500.00	130,972.22 -113,760.00		512,500.00 -35,040.00	477,460.00
35202	FHLB-UBS 04/23/07 5.125 09/29/10P	I 5,000,000.00	65,486.11 -25,912.35		256,250.00		256,250.00	65,486.11 -37,734.86		256,250.00 -11,822.51	244,427.49
35197	FHLB-GILFD 04/17/07 4.875 12/10/10D	I 10,000,000.00	28,437.50 3,930.23		487,500.00		487,500.00	28,437.50 5,710.05		487,500.00 1,779.82	489,279.82
35205	FHLB-GILFD 04/23/07 4.875 12/10/10P	I 5,000,000.00	14,218.75 -2,049.74		243,750.00		243,750.00	14,218.75 -2,984.93		243,750.00 -935.19	242,814.81
36499	FHLB-CITIG 06/25/10 1.000 02/07/11P	I 20,000,000.00	76,666.67		3,333.33			80,000.00 -2,188.55		3,333.33 -2,188.55	1,144.78

CITY OF SAN JOSE
 TREASURY DIVISION
 EARNED INCOME DETAIL
 7/01/09 THROUGH 6/30/10
 SORT KEYS ARE FUND ICC# MATD
 FUND: 1 INVESTMENT FUNDS

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
35497	FHLB-UBC 02/12/08 3.450 05/12/11	I 9,030,000.00	42,403.38		311,535.00		311,535.00	42,403.38		311,535.00	311,535.00
35117	FHLB-CALL-GILFD 02/15/07 5.300 10/27/11D	I	47,111.11 429.71		85,388.89		132,500.00		850.00	85,388.89 420.29	85,809.18
35892	FHLB-CALL-CITIG 11/17/08 3.550 11/17/11	I 10,000,000.00	43,388.89		355,000.00		355,000.00	43,388.89		355,000.00	355,000.00
35213	FHLB-CALL-UBC 05/03/07 5.020 05/03/12	I	40,438.89		210,561.11		251,000.00			210,561.11	210,561.11
35216	FHLB-CALL-UBC 05/07/07 5.050 05/07/12	I	37,875.00		214,625.00		252,500.00			214,625.00	214,625.00
35889	FHLB-CALL-WF 11/07/08 4.125 11/08/12	I 3,500,000.00	21,255.21		144,375.00		144,375.00	21,255.21		144,375.00	144,375.00
35890	FHLB-CALL-WF 11/07/08 4.100 11/08/12	I 8,000,000.00	48,288.89		328,000.00		328,000.00	48,288.89		328,000.00	328,000.00
35458	FHLB-CALL-UBC 01/24/08 3.950 01/24/13	I	344,527.78		50,472.22		395,000.00			50,472.22	50,472.22
35508	FHLB-CALL-GILFD 02/19/08 4.000 02/19/13	I	293,333.33		506,666.67		800,000.00			506,666.67	506,666.67
35079	FFCB-BA 01/23/07 5.000 10/23/09D	I	35,416.67 4,487.67		58,333.33		93,750.00 5,062.50			58,333.33 574.83	58,908.16
35095	FFCB-LB 02/01/07 5.000 10/23/09D	I	47,222.22 8,455.83		77,777.78		125,000.00 9,550.00			77,777.78 1,094.17	78,871.95
35098	FFCB-UBS 02/05/07 5.000 10/23/09D	I	47,222.22 5,663.77		77,777.78		125,000.00 6,400.00			77,777.78 736.23	78,514.01
35235	FFCB-UBC 05/15/07 5.000 10/23/09P	I	47,222.22 -9,376.12		77,777.78		125,000.00 -10,750.00			77,777.78 -1,373.88	76,403.90
35066	FFCB-GILFD 01/12/07 4.820 10/27/09D	I	42,844.44 19,063.36		77,655.56		120,500.00 21,560.00			77,655.56 2,496.64	80,152.20

CITY OF SAN JOSE
 TREASURY DIVISION
 EARNED INCOME DETAIL
 7/01/09 THROUGH 6/30/10
 SORT KEYS ARE FUND ICC# MATD
 FUND: 1 INVESTMENT FUNDS

INV NO.	DESCRIPTION	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
35088	FFCB-GILFD 01/26/07 4.820 10/27/09D	I	42,844.44 33,626.57		77,655.56		120,500.00 38,100.00			77,655.56 4,473.43	82,128.99
35097	FFCB-GILFD 02/02/07 4.820 10/27/09D	I	42,844.44 30,861.72		77,655.56		120,500.00 35,000.00			77,655.56 4,138.28	81,793.84
35077	FFCB-WF 01/23/07 4.850 11/20/09D	I	27,618.06 21,646.32		93,631.94		121,250.00 25,100.00			93,631.94 3,453.68	97,085.62
35074	FFCB-JPM 01/23/07 5.080 12/02/09P	I	20,461.11 -2,416.81		106,538.89		127,000.00 -2,835.00			106,538.89 -418.19	106,120.70
35099	FFCB-WF 02/05/07 4.920 01/11/10D	I	116,166.67 15,067.04		129,833.33		246,000.00 18,400.00			129,833.33 3,332.96	133,166.29
35100	FFCB-GILFD 02/05/07 4.920 01/11/10D	I	116,166.67 15,591.11		129,833.33		246,000.00 19,040.00			129,833.33 3,448.89	133,282.22
35906	FFCB-UBC 11/28/08 2.375 04/07/10	I	51,814.58		170,247.92		222,062.50			170,247.92	170,247.92
35181	FFCB-LB 04/03/07 4.875 08/06/10P	I	5,000,000.00 98,177.08 -7,454.55		243,750.00		243,750.00	98,177.08 -10,772.73		243,750.00 -3,318.18	240,431.82
35258	FFCB-GILFD 06/11/07 4.875 08/06/10D	I	5,000,000.00 98,177.08 41,657.03		243,750.00		243,750.00	98,177.08 61,903.13		243,750.00 20,246.10	263,996.10
35201	FFCB-GILFD 04/23/07 4.450 08/27/10D	I	1,200,000.00 18,393.33 9,788.54		53,400.00		53,400.00	18,393.33 14,254.57		53,400.00 4,466.03	57,866.03
35859	FFCB-CALL-UBS 10/06/08 3.550 10/06/10	I	83,819.44		93,680.56		177,500.00			93,680.56	93,680.56
35176	FFCB-UBC 04/03/07 4.800 10/26/10P	I	5,000,000.00 43,333.33 -8,250.38		240,000.00		240,000.00	43,333.33 -11,922.81		240,000.00 -3,672.43	236,327.57
35179	FFCB-GILFD 04/03/07 4.800 10/26/10P	I	5,000,000.00 43,333.33 -280.26		240,000.00		240,000.00	43,333.33 -405.01		240,000.00 -124.75	239,875.25
35180	FFCB-CITIG 04/03/07 4.800 10/26/10P	I	5,000,000.00 43,333.33 -976.19		240,000.00		240,000.00	43,333.33 -1,410.71		240,000.00 -434.52	239,565.48

CITY OF SAN JOSE
 TREASURY DIVISION
 EARNED INCOME DETAIL
 7/01/09 THROUGH 6/30/10
 SORT KEYS ARE FUND ICC# MATD
 FUND: 1 INVESTMENT FUNDS

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
35211	FFCB-GILFD 05/01/07 4.750 11/01/10D	I 5,000,000.00	39,583.33 5,816.25		237,500.00		237,500.00	39,583.33 8,496.72		237,500.00 2,680.47	240,180.47
35904	FFCB-GILFD 11/24/08 3.000 03/03/11D	I 10,000,000.00	98,333.33 6,585.85		300,000.00		300,000.00	98,333.33 17,562.27		300,000.00 10,976.42	310,976.42
35844	FFCB-CALL-UBC 09/29/08 3.750 09/29/11D	I 10,000,000.00	95,833.33 13,184.93		91,666.67		187,500.00		52,500.00	91,666.67 39,315.07	130,981.74
35860	FFCB-WF 10/14/08 3.600 10/14/11	I 10,000,000.00	77,000.00		360,000.00		360,000.00	77,000.00		360,000.00	360,000.00
35895	FFCB-UBS 11/21/08 3.200 11/21/11	I 10,000,000.00	35,555.56		320,000.00		320,000.00	35,555.56		320,000.00	320,000.00
35866	FFCB-CALL-UBS 10/15/08 4.250 10/15/13	I 10,000,000.00	89,722.22		425,000.00		425,000.00	89,722.22		425,000.00	425,000.00
35078	FHLMC-WF 01/23/07 4.625 09/28/09D	I 10,000,000.00	56,155.21 44,265.45		52,532.29		108,687.50 48,692.00			52,532.29 4,426.55	56,958.84
36369	FHLMC-CITIG 01/26/10 4.125 07/12/10P	I 10,000,000.00	16,041.67		177,604.17			193,645.84 -169,722.40		177,604.17 -169,722.40	7,881.77
35153	FHLMC-GILFD 03/15/07 4.875 08/16/10P	I 9,900,000.00	180,984.38 -20,532.68		482,625.00		482,625.00	180,984.38 -29,465.25		482,625.00 -8,932.57	473,692.43
35155	FHLMC-BA 03/14/07 4.750 09/22/10D	I 2,679,000.00	34,994.44 2,708.12		127,252.50		127,252.50	34,994.44 3,884.86		127,252.50 1,176.74	128,429.24
35169	FHLMC-UBS 03/26/07 4.750 10/04/10D	I 10,475,000.00	120,244.27 11,919.05		497,562.50		497,562.50	120,244.27 17,173.23		497,562.50 5,254.18	502,816.68
35154	FHLMC-GILFD 03/15/07 4.160 10/13/10D	I 4,000,000.00	36,053.33 51,648.53		166,400.00		166,400.00	36,053.33 74,117.80		166,400.00 22,469.27	188,869.27
35173	FHLMC-GILFD 04/03/07 5.000 10/18/10P	I 9,705,000.00	98,397.92 -48,443.55		485,250.00		485,250.00	98,397.92 -70,006.84		485,250.00 -21,563.29	463,686.71
35212	FHLMC-CITIG 05/01/07 4.125 10/18/10D	I 10,000,000.00	83,645.83 132,625.59		412,500.00		412,500.00	83,645.83 193,747.24		412,500.00 61,121.65	473,621.65

CITY OF SAN JOSE
 TREASURY DIVISION
 EARNED INCOME DETAIL
 7/01/09 THROUGH 6/30/10
 SORT KEYS ARE FUND ICC# MATD
 FUND: 1 INVESTMENT FUNDS

INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
35225	FHLMC-GILFD 05/08/07 4.400 11/19/10D	I 1,000,000.00	5,133.33 8,622.23		44,000.00		44,000.00	5,133.33 12,631.29		44,000.00 4,009.06	48,009.06
35230	FHLMC-GILFD 05/09/07 4.750 12/08/10D	I 4,236,000.00	12,855.08 8,346.96		201,210.00		201,210.00	12,855.08 12,232.98		201,210.00 3,886.02	205,096.02
35203	FHLMC-UBC 04/23/07 4.500 12/16/10D	I 9,500,000.00	17,812.50 62,362.19		427,500.00		427,500.00	17,812.50 90,814.94		427,500.00 28,452.75	455,952.75
35226	FHLMC-GILFD 05/08/07 4.500 12/16/10D	I 2,000,000.00	3,750.00 13,353.34		90,000.00		90,000.00	3,750.00 19,562.21		90,000.00 6,208.87	96,208.87
35141	FHLMC-CALL-UBC 03/26/07 5.000 03/26/12	I	65,972.22		184,027.78		250,000.00			184,027.78	184,027.78
35854	FNMA-DISC-UBS 10/02/08 3.100 08/10/09D	I		468,444.44			537,333.33			68,888.89	68,888.89
35934	FNMA-DISC-WF 01/07/09 .410 08/10/09D	I		29,895.84			36,729.17			6,833.33	6,833.33
36097	FNMA-DISC-UBS 06/05/09 .160 08/24/09D	I		1,865.41			5,739.73			3,874.32	3,874.32
36099	FNMA-DISC-UBS 06/09/09 .160 08/24/09D	I		1,466.67			5,066.67			3,600.00	3,600.00
36101	FNMA-DISC-UBS 06/10/09 .160 08/24/09D	I		933.33			3,333.33			2,400.00	2,400.00
36103	FNMA-DISC-WF 06/11/09 .170 08/24/09D	I		1,031.71			3,817.33			2,785.62	2,785.62
36104	FNMA-DISC-UBS 06/12/09 .170 08/24/09D	I		897.22			3,447.22			2,550.00	2,550.00
35961	FNMA-DISC-UBS 01/26/09 .520 09/02/09D	I		44,057.17			61,849.49			17,792.32	17,792.32
36121	FNMA-DISC-BA 06/24/09 .190 10/09/09D	I		332.50			5,082.50			4,750.00	4,750.00

CITY OF SAN JOSE
 TREASURY DIVISION
 EARNED INCOME DETAIL
 7/01/09 THROUGH 6/30/10
 SORT KEYS ARE FUND ICC# MATD
 FUND: 1 INVESTMENT FUNDS

INV NO.	DESCRIPTION	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36115	FNMA-DISC-CITIG 06/24/09 .250 11/06/09D	I		729.17			14,062.50			13,333.33	13,333.33
36249	FNMA-DISC-WF 10/27/09 .070 12/18/09D	I					2,022.22			2,022.22	2,022.22
36334	FNMA-DISC-UBS 01/14/10 .110 06/28/10D	I					7,562.50			7,562.50	7,562.50
36355	FNMA-DISC-UBS 01/27/10 .130 07/07/10D	I	10,000,000.00					5,597.22		5,597.22	5,597.22
36431	FNMA-DISC-CITIG 04/15/10 .185 07/14/10D	I	20,000,000.00					7,913.89		7,913.89	7,913.89
36352	FNMA-DISC-WF 01/26/10 .120 07/20/10D	I	10,000,000.00					5,200.00		5,200.00	5,200.00
36351	FNMA-DISC-BA 01/26/10 .170 08/23/10D	I	30,000,000.00					22,100.00		22,100.00	22,100.00
36356	FNMA-DISC-UBS 01/27/10 .210 09/13/10D	I	20,000,000.00					18,083.34		18,083.34	18,083.34
36390	FNMA-DISC-UBS 03/08/10 .290 11/01/10D	I	10,000,000.00					9,263.89		9,263.89	9,263.89
36388	FNMA-DISC-UBS 03/04/10 .290 11/19/10D	I	15,000,000.00					14,379.17		14,379.17	14,379.17
36397	FNMA-DISC-UBC 03/12/10 .310 11/22/10D	I	20,000,000.00					19,116.67		19,116.67	19,116.67
36496	FNMA-DISC-UBC 06/24/10 .250 01/10/11D	I	13,400,000.00					651.39		651.39	651.39
36498	FNMA-DISC-UBS 06/25/10 .270 01/31/11D	I	10,000,000.00					450.00		450.00	450.00
36500	FNMA-DISC-CITIG 06/25/10 .280 02/14/11D	I	34,000,000.00					1,586.67		1,586.67	1,586.67

CITY OF SAN JOSE
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 EARNED INCOME DETAIL
 7/01/09 THROUGH 6/30/10
 SORT KEYS ARE FUND ICC# MATD
 FUND: 1 INVESTMENT FUNDS

INV NO.	DESCRIPTION	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36503	FNMA-DISC-CITIG 06/25/10 .300 03/07/11D	I 6,000,000.00						300.00		300.00	300.00
36504	FNMA-DISC-UBS 06/25/10 .320 03/21/11D	I 23,000,000.00						1,226.67		1,226.67	1,226.67
36507	FNMA-DISC-UBC 06/29/10 .330 04/04/11D	I 20,000,000.00						366.67		366.67	366.67
36506	FNMA-DISC-UBS 06/29/10 .340 04/11/11D	I 12,283,000.00						232.01		232.01	232.01
36127	FHLB-DISC-WF 06/30/09 .010 07/01/09D	I		16.67			16.67				
36128	FHLB-DISC-WF 07/01/09 .090 07/02/09D	I					150.00			150.00	150.00
36090	FHLB-DISC-UBS 06/01/09 .110 07/13/09D	I	1,375.00				1,925.00			550.00	550.00
36095	FHLB-DISC-UBS 06/04/09 .130 07/31/09D	I		975.00			2,058.33			1,083.33	1,083.33
36183	FHLB-DISC-WF 08/25/09 .070 08/26/09D	I					43.14			43.14	43.14
36199	FHLB-DISC-WF 09/09/09 .080 09/10/09D	I					66.23			66.23	66.23
36106	FHLB-DISC-UBS 06/15/09 .200 09/15/09D	I	888.89				5,111.11			4,222.22	4,222.22
35964	FHLB-DISC-WF 01/26/09 .680 10/13/09D	I	29,466.67				49,111.11			19,644.44	19,644.44
35963	FHLB-DISC-WF 01/26/09 .700 11/03/09D	I	30,333.33				54,638.89			24,305.56	24,305.56
36136	FHLB-DISC-BA 07/07/09 .260 12/04/09D	I					6,825.00			6,825.00	6,825.00

CITY OF SAN JOSE
 TREASURY DIVISION
 EARNED INCOME DETAIL
 7/01/09 THROUGH 6/30/10
 SORT KEYS ARE FUND ICC# MATD
 FUND: 1 INVESTMENT FUNDS

INV NO.	DESCRIPTION	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36151	FHLB-DISC-WF 07/27/09 .300 02/01/10D	I					23,625.00			23,625.00	23,625.00
36268	FHLB-DISC-UBS 11/17/09 .070 02/19/10D	I					1,827.78			1,827.78	1,827.78
36391	FHLB-DISC-BA 03/08/10 .090 03/09/10D	I					32.75			32.75	32.75
36200	FHLB-DISC-WF 09/10/09 .220 03/10/10D	I					22,122.22			22,122.22	22,122.22
36396	FHLB-DISC-BA 03/12/10 .090 03/15/10D	I					134.25			134.25	134.25
36272	FHLB-DISC-WF 11/20/09 .060 03/17/10D	I					1,950.00			1,950.00	1,950.00
36273	FHLB-DISC-WF 11/20/09 .060 03/23/10D	I					2,050.00			2,050.00	2,050.00
36404	FHLB-DISC-BA 03/22/10 .130 03/23/10D	I					26.00			26.00	26.00
36407	FHLB-DISC-WF 03/23/10 .100 03/24/10D	I					19.72			19.72	19.72
36409	FHLB-DISC-JPM 03/24/10 .100 03/25/10D	I					26.41			26.41	26.41
36278	FHLB-DISC-WF 11/25/09 .060 03/29/10D	I					2,066.67			2,066.67	2,066.67
36420	FHLB-DISC-UBS 04/05/10 .110 04/06/10D	I					30.56			30.56	30.56
36424	FHLB-DISC-UBS 04/08/10 .120 04/09/10D	I					35.33			35.33	35.33
36434	FHLB-DISC-WF 04/16/10 .110 04/20/10D	I					244.44			244.44	244.44

CITY OF SAN JOSE
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 7/01/09 THROUGH 6/30/10
 SORT KEYS ARE FUND ICC# MATD
 FUND: 1 INVESTMENT FUNDS

INV NO.	DESCRIPTION	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36244	FHLB-DISC-WF 10/22/09 .160 04/26/10D	I					5,786.67			5,786.67	5,786.67
36448	FHLB-DISC-UBS 04/30/10 .060 05/03/10D	I				77.50				77.50	77.50
36452	FHLB-DISC-JPM 05/05/10 .080 05/10/10D	I				116.67				116.67	116.67
36441	FHLB-DISC-WF 04/26/10 .125 05/12/10D	I				2,222.22				2,222.22	2,222.22
36303	FHLB-DISC-UBC 12/21/09 .160 05/18/10D	I				13,155.56				13,155.56	13,155.56
36461	FHLB-DISC-JPM 05/17/10 .150 05/18/10D	I				47.71				47.71	47.71
36247	FHLB-DISC-WF 10/26/09 .180 05/21/10D	I				15,525.00				15,525.00	15,525.00
36474	FHLB-DISC-UBS 06/01/10 .090 06/02/10D	I				22.25				22.25	22.25
36475	FHLB-DISC-UBS 06/02/10 .130 06/03/10D	I				86.12				86.12	86.12
36476	FHLB-DISC-JPM 06/03/10 .130 06/04/10D	I				103.78				103.78	103.78
36296	FHLB-DISC-UBC 12/14/09 .150 06/07/10D	I				7,291.67				7,291.67	7,291.67
36478	FHLB-DISC-JPM 06/04/10 .140 06/07/10D	I				385.00				385.00	385.00
36479	FHLB-DISC-JPM 06/07/10 .130 06/08/10D	I				74.21				74.21	74.21
36481	FHLB-DISC-UBS 06/08/10 .120 06/09/10D	I				66.00				66.00	66.00

CITY OF SAN JOSE
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 EARNED INCOME DETAIL
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 SORT KEYS ARE FUND ICC# MATD
 FUND: 1 INVESTMENT FUNDS

INV NO.	DESCRIPTION	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36482	FHLB-DISC-UBS 06/09/10 .130 06/10/10D	I					76.19			76.19	76.19
36483	FHLB-DISC-JPM 06/10/10 .100 06/11/10D	I					81.00			81.00	81.00
36484	FHLB-DISC-WF 06/11/10 .090 06/14/10D	I					225.00			225.00	225.00
36485	FHLB-DISC-UBC 06/14/10 .090 06/15/10D	I					80.47			80.47	80.47
36299	FHLB-DISC-WF 12/17/09 .180 06/16/10D	I					18,100.00			18,100.00	18,100.00
36302	FHLB-DISC-WF 12/21/09 .180 06/16/10D	I					17,700.00			17,700.00	17,700.00
36486	FHLB-DISC-UBC 06/15/10 .090 06/16/10D	I					25.00			25.00	25.00
36488	FHLB-DISC-JPM 06/16/10 .080 06/17/10D	I					57.44			57.44	57.44
36490	FHLB-DISC-JPM 06/17/10 .080 06/18/10D	I					75.33			75.33	75.33
36480	FHLB-DISC-JPM 06/07/10 .110 07/01/10D	I	15,000,000.00					1,100.00		1,100.00	1,100.00
36494	FHLB-DISC-CITIG 06/22/10 .010 07/02/10D	I	29,750,000.00					74.38		74.38	74.38
36508	FHLB-DISC-UBS 06/30/10 .100 09/14/10D	I	22,960,000.00					63.78		63.78	63.78
36473	FHLB-DISC-JPM 05/28/10 .240 12/03/10D	I	22,640,000.00					5,131.73		5,131.73	5,131.73
36501	FHLB-DISC-UBC 06/25/10 .285 02/23/11D	I	21,000,000.00					997.50		997.50	997.50

CITY OF SAN JOSE
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 7/01/09 THROUGH 6/30/10
 SORT KEYS ARE FUND ICC# MATD
 FUND: 1 INVESTMENT FUNDS

INV NO.	DESCRIPTION	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
35935	FHLMC-DISC-WF 01/07/09 .400 07/27/09D	I	29,166.67				33,500.00			4,333.33	4,333.33
36118	FHLMC-DISC-UBS 06/24/09 .270 11/16/09D	I	787.50				16,312.50			15,525.00	15,525.00
36135	FHLMC-DISC-JPM 07/07/09 .240 11/23/09D	I					13,900.00			13,900.00	13,900.00
35966	FHLMC-DISC-WF 01/26/09 .750 12/30/09D	I	48,750.00				105,625.00			56,875.00	56,875.00
36349	FHLMC-DISC-UBC 01/26/10 .170 08/17/10D	I 10,000,000.00						7,366.67		7,366.67	7,366.67
36350	FHLMC-DISC-CITIG 01/26/10 .170 08/26/10D	I 20,000,000.00						14,733.33		14,733.33	14,733.33
36345	FHLMC-DISC-UBS 01/26/10 .190 09/01/10D	I 20,000,000.00						16,466.67		16,466.67	16,466.67
36502	FHLMC-DISC-BA 06/25/10 .310 03/07/11D	I 15,000,000.00						775.00		775.00	775.00
35922	MTN-PNC-CITIG 12/22/08 1.875 06/22/11D	I 5,000,000.00	2,343.75 1,884.87		93,750.00		93,750.00	2,343.75 5,486.84		93,750.00 3,601.97	97,351.97
35913	MTN-GE CAPITAL CORP-BA 12/09/08 3.000 12/09/11D	I 25,000,000.00	45,833.33 13,367.12		750,000.00		750,000.00	45,833.33 37,283.79		750,000.00 23,916.67	773,916.67
35965	NCD-UBOC-UBC 01/26/09 1.400 07/17/09	I	60,666.67			6,222.22	66,888.89			6,222.22	6,222.22
36227	NCD-UBOC-UBC 10/05/09 .260 01/15/10	I				7,366.67	7,366.67			7,366.67	7,366.67
36233	NCD-UBOC-UBC 10/09/09 .300 02/26/10	I				11,666.67	11,666.67			11,666.67	11,666.67
36235	NCD-UBOC-UBC 10/13/09 .300 03/01/10	I				11,583.33	11,583.33			11,583.33	11,583.33

CITY OF SAN JOSE
 TREASURY DIVISION
 EARNED INCOME DETAIL
 7/01/09 THROUGH 6/30/10
 SORT KEYS ARE FUND ICC# MATD
 FUND: 1 INVESTMENT FUNDS

INV NO.	DESCRIPTION	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36285	NCD-UBOC-UBC 12/03/09 .300 06/01/10	I			15,000.00		15,000.00			15,000.00	15,000.00
36426	NCD-UBOC-UBC 04/09/10 .290 07/07/10	I	20,000,000.00		13,372.22			13,372.22		13,372.22	13,372.22
36354	NCD-UBS AG STAMFORD-UBS 01/26/10 .260 07/12/10	I	25,000,000.00		28,166.67			28,166.67		28,166.67	28,166.67
36344	NCD-UBOC-UBC 01/26/10 .250 07/23/10	I	10,000,000.00		10,833.33			10,833.33		10,833.33	10,833.33
36117	CP-DISC-UBS FIN DEL-UBS 06/24/09 .180 07/01/09D	I		700.00			700.00				
36084	CP-DISC-TOYOTA-TOY 05/26/09 .250 07/02/09D	I		2,500.00			2,569.44			69.44	69.44
36112	CP-DISC-WFB-WF 06/22/09 .180 07/02/09D	I		952.56			1,058.40			105.84	105.84
36116	CP-DISC-WFB-WF 06/24/09 .200 07/02/09D	I		1,166.66			1,333.33			166.67	166.67
36123	CP-DISC-UBS FIN DEL-UBS 06/25/09 .170 07/02/09D	I		768.03			896.04			128.01	128.01
36129	CP-DISC-UBS FIN DEL-UBS 07/01/09 .190 07/02/09D	I					105.56			105.56	105.56
36130	CP-DISC-BANKAMERICA-BA 07/01/09 .210 07/02/09D	I					166.30			166.30	166.30
36038	CP-DISC-TOYOTA-TOY 04/06/09 .300 07/06/09D	I		7,166.66			7,583.33			416.67	416.67
36131	CP-DISC-UBS FIN DEL-UBS 07/02/09 .230 07/06/09D	I					1,022.22			1,022.22	1,022.22
36132	CP-DISC-UBS FIN DEL-UBS 07/06/09 .210 07/07/09D	I					272.55			272.55	272.55

CITY OF SAN JOSE
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 EARNED INCOME DETAIL
 7/01/09 THROUGH 6/30/10
 SORT KEYS ARE FUND ICC# MATD
 FUND: 1 INVESTMENT FUNDS

INV NO.	DESCRIPTION	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36134	CP-DISC-UBS FIN DEL-UBS I 07/07/09 .210 07/08/09D						140.25			140.25	140.25
36137	CP-DISC-UBS FIN DEL-UBS I 07/08/09 .170 07/09/09D						76.30			76.30	76.30
36138	CP-DISC-UBS FIN DEL-UBS I 07/09/09 .180 07/10/09D						61.12			61.12	61.12
36139	CP-DISC-WFB-WF I 07/10/09 .150 07/13/09D						167.69			167.69	167.69
36140	CP-DISC-UBS FIN DEL-UBS I 07/13/09 .150 07/14/09D						120.37			120.37	120.37
36141	CP-DISC-UBS FIN DEL-UBS I 07/14/09 .150 07/15/09D						121.08			121.08	121.08
36142	CP-DISC-UBS FIN DEL-UBS I 07/15/09 .170 07/16/09D						110.77			110.77	110.77
36143	CP-DISC-UBS FIN DEL-UBS I 07/16/09 .170 07/17/09D						107.57			107.57	107.57
36037	CP-DISC-TOYOTA-TOY I 04/06/09 .300 07/20/09D		7,166.67				8,750.00			1,583.33	1,583.33
36144	CP-DISC-UBS FIN DEL-UBS I 07/17/09 .160 07/20/09D						150.85			150.85	150.85
36145	CP-DISC-UBS FIN DEL-UBS I 07/20/09 .150 07/21/09D						87.59			87.59	87.59
36147	CP-DISC-UBS FIN DEL-UBS I 07/21/09 .150 07/22/09D						42.31			42.31	42.31
36148	CP-DISC-UBS FIN DEL-UBS I 07/22/09 .150 07/23/09D						47.37			47.37	47.37
36150	CP-DISC-WFB-WF I 07/24/09 .120 07/27/09D						180.06			180.06	180.06

CITY OF SAN JOSE
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7/01/09 THROUGH 6/30/10
SORT KEYS ARE FUND ICC# MATD
FUND: 1 INVESTMENT FUNDS

INV NO.	DESCRIPTION	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36152	CP-DISC-WFB-WF	I 07/27/09 .150 07/28/09D					75.61			75.61	75.61
36146	CP-DISC-TOYOTA-TOY	I 07/21/09 .140 07/29/09D					280.00			280.00	280.00
36153	CP-DISC-WFB-WF	I 07/28/09 .150 07/29/09D					73.88			73.88	73.88
36149	CP-DISC-UBS FIN DEL-UBS I	07/23/09 .150 07/30/09D					350.55			350.55	350.55
36154	CP-DISC-UBS FIN DEL-UBS I	07/29/09 .160 07/30/09D					18.86			18.86	18.86
36155	CP-DISC-BANKAMERICA-BA I	07/30/09 .160 07/31/09D					70.68			70.68	70.68
36156	CP-DISC-TOYOTA-TOY	I 07/31/09 .150 08/03/09D					125.00			125.00	125.00
36157	CP-DISC-WFB-WF	I 07/31/09 .150 08/03/09D					49.16			49.16	49.16
36158	CP-DISC-BANKAMERICA-BA I	08/03/09 .190 08/04/09D					26.73			26.73	26.73
36159	CP-DISC-BANKAMERICA-BA I	08/04/09 .200 08/05/09D					68.17			68.17	68.17
36162	CP-DISC-UBS FIN DEL-UBS I	08/05/09 .200 08/06/09D					59.04			59.04	59.04
36163	CP-DISC-UBS FIN DEL-UBS I	08/06/09 .190 08/07/09D					87.96			87.96	87.96
36168	CP-DISC-BANKAMERICA-BA I	08/10/09 .170 08/11/09D					163.43			163.43	163.43
36169	CP-DISC-BANKAMERICA-BA I	08/11/09 .150 08/12/09D					148.51			148.51	148.51

CITY OF SAN JOSE
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SORT KEYS ARE FUND ICC# MATD
FUND: 1 INVESTMENT FUNDS

INV NO.	DESCRIPTION	CURRENT PERIOD	PRIOR PERIOD	PRIOR PERIOD	SCHEDULED	POSTED ACRL.	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
36170	CP-DISC-WFB-WF I 08/12/09 .150 08/13/09D						124.84			124.84	124.84
36171	CP-DISC-BANKAMERICA-BA I 08/13/09 .160 08/14/09D						135.65			135.65	135.65
36172	CP-DISC-BANKAMERICA-BA I 08/14/09 .160 08/17/09D						245.17			245.17	245.17
36173	CP-DISC-UBS FIN DEL-UBS I 08/17/09 .190 08/18/09D						14.51			14.51	14.51
36161	CP-DISC-UBS FIN DEL-UBS I 08/05/09 .180 08/19/09D						1,190.00			1,190.00	1,190.00
36174	CP-DISC-UBS FIN DEL-UBS I 08/18/09 .180 08/19/09D						6.62			6.62	6.62
36175	CP-DISC-WFB-WF I 08/19/09 .150 08/20/09D						103.20			103.20	103.20
36164	CP-DISC-UBS FIN DEL-UBS I 08/07/09 .180 08/21/09D						700.00			700.00	700.00
36176	CP-DISC-BANKAMERICA-BA I 08/20/09 .160 08/21/09D						102.13			102.13	102.13
36177	CP-DISC-WFB-WF I 08/21/09 .150 08/24/09D						312.50			312.50	312.50
36178	CP-DISC-WFB-WF I 08/21/09 .150 08/24/09D						78.64			78.64	78.64
36179	CP-DISC-UBS FIN DEL-UBS I 08/24/09 .170 08/25/09D						106.45			106.45	106.45
36180	CP-DISC-WFB-WF I 08/24/09 .125 08/25/09D						138.89			138.89	138.89
36181	CP-DISC-BANKAMERICA-BA I 08/24/09 .180 08/26/09D						300.00			300.00	300.00

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 SORT KEYS ARE FUND ICC# MATD
 FUND: 1 INVESTMENT FUNDS

INV NO.	DESCRIPTION	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36182	CP-DISC-WFB-WF	I 08/25/09 .150 08/26/09D					166.67			166.67	166.67
36184	CP-DISC-WFB-WF	I 08/26/09 .130 08/27/09D					141.19			141.19	141.19
35970	CP-DISC-TOYOTA-TOY	I 01/26/09 1.800 08/28/09D		78,000.00			107,000.00			29,000.00	29,000.00
36160	CP-DISC-TOYOTA-TOY	I 08/05/09 .210 08/28/09D					1,341.67			1,341.67	1,341.67
36186	CP-DISC-WFB-WF	I 08/27/09 .125 08/28/09D					123.06			123.06	123.06
36185	CP-DISC-BANKAMERICA-BA	I 08/26/09 .180 08/31/09D					500.00			500.00	500.00
36187	CP-DISC-WFB-WF	I 08/28/09 .125 08/31/09D					90.60			90.60	90.60
36190	CP-DISC-BANKAMERICA-BA	I 08/31/09 .190 09/01/09D					167.37			167.37	167.37
36191	CP-DISC-BANKAMERICA-BA	I 09/01/09 .190 09/02/09D					131.94			131.94	131.94
36192	CP-DISC-BANKAMERICA-BA	I 09/01/09 .180 09/02/09D					24.01			24.01	24.01
36193	CP-DISC-BANKAMERICA-BA	I 09/02/09 .160 09/03/09D					107.56			107.56	107.56
36194	CP-DISC-BANKAMERICA-BA	I 09/03/09 .160 09/04/09D					69.12			69.12	69.12
36165	CP-DISC-UBS FIN DEL-UBS	I 08/07/09 .200 09/08/09D					1,777.78			1,777.78	1,777.78
36196	CP-DISC-BANKAMERICA-BA	I 09/04/09 .160 09/08/09D					230.52			230.52	230.52

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 SORT KEYS ARE FUND ICC# MATD
 FUND: 1 INVESTMENT FUNDS

INV NO.	DESCRIPTION	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36195	CP-DISC-BANKAMERICA-BA I 09/03/09 .190 09/09/09D						316.67			316.67	316.67
36197	CP-DISC-BANKAMERICA-BA I 09/08/09 .170 09/09/09D						85.84			85.84	85.84
36201	CP-DISC-BANKAMERICA-BA I 09/10/09 .150 09/11/09D						91.20			91.20	91.20
36166	CP-DISC-GE CAPITAL CORP I 08/07/09 .200 09/14/09D						3,384.11			3,384.11	3,384.11
36202	CP-DISC-BANKAMERICA-BA I 09/11/09 .160 09/14/09D						333.33			333.33	333.33
36203	CP-DISC-BANKAMERICA-BA I 09/11/09 .160 09/14/09D						72.00			72.00	72.00
36204	CP-DISC-BANKAMERICA-BA I 09/14/09 .140 09/15/09D						116.67			116.67	116.67
36206	CP-DISC-BANKAMERICA-BA I 09/15/09 .160 09/16/09D						88.89			88.89	88.89
36207	CP-DISC-BANKAMERICA-BA I 09/15/09 .160 09/16/09D						28.44			28.44	28.44
36208	CP-DISC-BANKAMERICA-BA I 09/16/09 .160 09/17/09D						124.44			124.44	124.44
36209	CP-DISC-BANKAMERICA-BA I 09/17/09 .160 09/18/09D						152.00			152.00	152.00
36167	CP-DISC-GE CAPITAL CORP I 08/07/09 .240 09/21/09D						4,500.00			4,500.00	4,500.00
36210	CP-DISC-BANKAMERICA-BA I 09/18/09 .160 09/21/09D						498.67			498.67	498.67
36212	CP-DISC-BANKAMERICA-BA I 09/21/09 .160 09/22/09D						139.11			139.11	139.11

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 SORT KEYS ARE FUND ICC# MATD
 FUND: 1 INVESTMENT FUNDS

INV NO.	DESCRIPTION	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36213	CP-DISC-BANKAMERICA-BA I 09/22/09 .140 09/23/09D						130.28			130.28	130.28
36214	CP-DISC-BANKAMERICA-BA I 09/23/09 .140 09/24/09D						124.44			124.44	124.44
35959	CP-DISC-TOYOTA-TOY I 01/26/09 1.900 09/25/09D			82,333.33			127,722.22			45,388.89	45,388.89
36215	CP-DISC-BANKAMERICA-BA I 09/24/09 .140 09/25/09D						123.67			123.67	123.67
36216	CP-DISC-WFB-WF I 09/25/09 .100 09/28/09D						285.83			285.83	285.83
36217	CP-DISC-BANKAMERICA-BA I 09/28/09 .100 09/29/09D						71.67			71.67	71.67
36219	CP-DISC-WFB-WF I 09/29/09 .040 09/30/09D						22.22			22.22	22.22
36220	CP-DISC-WFB-WF I 09/29/09 .040 09/30/09D						10.89			10.89	10.89
36222	CP-DISC-BANKAMERICA-BA I 09/30/09 .010 10/01/09D						2.78			2.78	2.78
36223	CP-DISC-BANKAMERICA-BA I 09/30/09 .010 10/01/09D						2.39			2.39	2.39
36224	CP-DISC-BANKAMERICA-BA I 10/01/09 .070 10/02/09D						26.25			26.25	26.25
36225	CP-DISC-BANKAMERICA-BA I 10/02/09 .090 10/05/09D						264.00			264.00	264.00
36226	CP-DISC-BANKAMERICA-BA I 10/05/09 .110 10/06/09D						66.00			66.00	66.00
36228	CP-DISC-BANKAMERICA-BA I 10/06/09 .110 10/07/09D						93.81			93.81	93.81

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INV NO.	DESCRIPTION	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36229	CP-DISC-BANKAMERICA-BA I 10/07/09 .110 10/08/09D						53.17			53.17	53.17
36230	CP-DISC-BANKAMERICA-BA I 10/07/09 .110 10/09/09D						91.67			91.67	91.67
36231	CP-DISC-BANKAMERICA-BA I 10/08/09 .100 10/09/09D						65.13			65.13	65.13
36205	CP-DISC-GE CAPITAL CORP I 09/14/09 .180 10/13/09D						1,885.00			1,885.00	1,885.00
36232	CP-DISC-BANKAMERICA-BA I 10/09/09 .110 10/13/09D						260.33			260.33	260.33
36234	CP-DISC-BANKAMERICA-BA I 10/13/09 .100 10/14/09D						73.06			73.06	73.06
36236	CP-DISC-BANKAMERICA-BA I 10/14/09 .110 10/15/09D						71.81			71.81	71.81
36237	CP-DISC-BANKAMERICA-BA I 10/15/09 .120 10/16/09D						66.00			66.00	66.00
36211	CP-DISC-GE CAPITAL CORP I 09/21/09 .180 10/19/09D						2,800.00			2,800.00	2,800.00
36238	CP-DISC-BANKAMERICA-BA I 10/16/09 .120 10/20/09D						253.33			253.33	253.33
36239	CP-DISC-BANKAMERICA-BA I 10/19/09 .110 10/20/09D						7.03			7.03	7.03
36241	CP-DISC-BANKAMERICA-BA I 10/20/09 .110 10/21/09D						68.14			68.14	68.14
36242	CP-DISC-BANKAMERICA-BA I 10/21/09 .090 10/22/09D						70.25			70.25	70.25
36243	CP-DISC-BANKAMERICA-BA I 10/22/09 .090 10/23/09D						51.00			51.00	51.00

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CITY OF SAN JOSE
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INV NO.	DESCRIPTION	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36240	CP-DISC-GE CAPITAL CORP I 10/19/09 .150 10/26/09D						437.50			437.50	437.50
36245	CP-DISC-BANKAMERICA-BA I 10/23/09 .090 10/26/09D						231.00			231.00	231.00
36246	CP-DISC-BANKAMERICA-BA I 10/26/09 .090 10/27/09D						62.00			62.00	62.00
36248	CP-DISC-BANKAMERICA-BA I 10/27/09 .080 10/28/09D						54.67			54.67	54.67
36218	CP-DISC-TOYOTA-TOY I 09/28/09 .140 10/29/09D						964.44			964.44	964.44
36250	CP-DISC-BANKAMERICA-BA I 10/28/09 .090 10/29/09D						52.00			52.00	52.00
36251	CP-DISC-BANKAMERICA-BA I 10/29/09 .090 10/30/09D						78.25			78.25	78.25
36252	CP-DISC-BANKAMERICA-BA I 10/30/09 .090 11/02/09D						152.25			152.25	152.25
36254	CP-DISC-BANKAMERICA-BA I 11/02/09 .110 11/03/09D						66.42			66.42	66.42
36255	CP-DISC-BANKAMERICA-BA I 11/03/09 .110 11/04/09D						97.47			97.47	97.47
36256	CP-DISC-BANKAMERICA-BA I 11/04/09 .110 11/05/09D						89.53			89.53	89.53
36257	CP-DISC-BANKAMERICA-BA I 11/05/09 .110 11/06/09D						84.94			84.94	84.94
36258	CP-DISC-BANKAMERICA-BA I 11/06/09 .120 11/09/09D						355.00			355.00	355.00
36260	CP-DISC-BANKAMERICA-BA I 11/09/09 .120 11/10/09D						71.53			71.53	71.53

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 SORT KEYS ARE FUND ICC# MATD
 FUND: 1 INVESTMENT FUNDS

INV NO.	DESCRIPTION	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36261	CP-DISC-BANKAMERICA-BA I 11/10/09 .110 11/12/09D						125.28			125.28	125.28
36262	CP-DISC-BANKAMERICA-BA I 11/12/09 .110 11/13/09D						82.19			82.19	82.19
36253	CP-DISC-GE CAPITAL CORP I 10/30/09 .150 11/16/09D						1,416.67			1,416.67	1,416.67
36263	CP-DISC-BANKAMERICA-BA I 11/13/09 .110 11/16/09D						259.42			259.42	259.42
36264	CP-DISC-BANKAMERICA-BA I 11/16/09 .110 11/17/09D						61.11			61.11	61.11
36266	CP-DISC-BANKAMERICA-BA I 11/17/09 .110 11/18/09D						55.92			55.92	55.92
36269	CP-DISC-BANKAMERICA-BA I 11/18/09 .100 11/19/09D						60.83			60.83	60.83
36265	CP-DISC-BANKAMERICA-BA I 11/16/09 .130 11/20/09D						234.00			234.00	234.00
36270	CP-DISC-BANKAMERICA-BA I 11/19/09 .100 11/20/09D						61.39			61.39	61.39
36271	CP-DISC-BANKAMERICA-BA I 11/20/09 .110 11/23/09D						91.67			91.67	91.67
36274	CP-DISC-BANKAMERICA-BA I 11/23/09 .110 11/24/09D						47.36			47.36	47.36
36275	CP-DISC-BANKAMERICA-BA I 11/23/09 .120 11/25/09D						25.33			25.33	25.33
36276	CP-DISC-BANKAMERICA-BA I 11/24/09 .100 11/25/09D						36.11			36.11	36.11
36267	CP-DISC-GE CAPITAL CORP I 11/17/09 .140 11/30/09D						910.00			910.00	910.00

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/09 THROUGH 6/30/10
SORT KEYS ARE FUND ICC# MATD
FUND: 1 INVESTMENT FUNDS

INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36277	CP-DISC-BANKAMERCA-BA I 11/25/09 .110 11/30/09D						444.58			444.58	444.58
36279	CP-DISC-BANKAMERICA-BA I 11/30/09 .130 12/01/09D						108.33			108.33	108.33
36280	CP-DISC-GE CAPITAL CORP I 11/30/09 .080 12/01/09D						39.56			39.56	39.56
36281	CP-DISC-BANKAMERICA-BA I 12/01/09 .120 12/02/09D						99.33			99.33	99.33
36282	CP-DISC-BANKAMERICA-BA I 12/02/09 .110 12/03/09D						100.53			100.53	100.53
36283	CP-DISC-BANKAMERICA-BA I 12/03/09 .110 12/04/09D						98.69			98.69	98.69
36286	CP-DISC-BANKAMERICA-BA I 12/04/09 .130 12/07/09D						230.75			230.75	230.75
36287	CP-DISC-BANKAMERICA-BA I 12/07/09 .110 12/08/09D						90.44			90.44	90.44
36288	CP-DISC-BANKAMERICA-BA I 12/08/09 .100 12/09/09D						31.11			31.11	31.11
36291	CP-DISC-BANKAMERICA-BA I 12/09/09 .100 12/10/09D						42.50			42.50	42.50
36292	CP-DISC-BANKAMERICA-BA I 12/10/09 .110 12/11/09D						59.58			59.58	59.58
36293	CP-DISC-BANKAMERICA-BA I 12/11/09 .120 12/14/09D						316.00			316.00	316.00
36295	CP-DISC-BANKAMERICA-BA I 12/14/09 .120 12/15/09D						91.00			91.00	91.00
36297	CP-DISC-BANKAMERICA-BA I 12/15/09 .120 12/16/09D						59.00			59.00	59.00

CITY OF SAN JOSE
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 7/01/09 THROUGH 6/30/10
 SORT KEYS ARE FUND ICC# MATD
 FUND: 1 INVESTMENT FUNDS

INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36133	CP-DISC-TOYOTA-TOY I 07/06/09 .380 12/17/09D						34,622.22			34,622.22	34,622.22
36298	CP-DISC-BANKAMERICA-BA I 12/16/09 .120 12/17/09D						43.00			43.00	43.00
36300	CP-DISC-BANKAMERICA-BA I 12/17/09 .110 12/18/09D						45.22			45.22	45.22
36301	CP-DISC-BANKAMERICA-BA I 12/18/09 .120 12/22/09D						257.33			257.33	257.33
36304	CP-DISC-BANKAMERICA-BA I 12/21/09 .120 12/22/09D						69.00			69.00	69.00
36305	CP-DISC-TOYOTA-TOY I 12/21/09 .060 12/22/09D						23.83			23.83	23.83
36306	CP-DISC-BANKAMERICA-BA I 12/22/09 .120 12/23/09D						23.33			23.33	23.33
36188	CP-DISC-UBS FIN DEL-UBS I 08/28/09 .390 12/28/09D						26,433.33			26,433.33	26,433.33
36307	CP-DISC-UBS FIN DEL-UBS I 12/28/09 .120 12/29/09D						50.00			50.00	50.00
36308	CP-DISC-BANKAMERICA-BA I 12/28/09 .110 12/29/09D						72.42			72.42	72.42
36309	CP-DISC-UBS FIN DEL-UBS I 12/29/09 .130 12/30/09D						48.75			48.75	48.75
36311	CP-DISC-BANKAMERICA-BA I 12/30/09 .040 12/31/09D						32.33			32.33	32.33
36310	CP-DISC-TOYOTA-TOY I 12/29/09 .050 01/04/10D						166.67			166.67	166.67
36312	CP-DISC-UBS FIN DEL-UBS I 01/04/10 .140 01/05/10D						58.33			58.33	58.33

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 7/01/09 THROUGH 6/30/10
 SORT KEYS ARE FUND ICC# MATD
 FUND: 1 INVESTMENT FUNDS

INV NO.	DESCRIPTION	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36313	CP-DISC-BANKAMERICA-BA I 01/04/10 .110 01/05/10D						56.22			56.22	56.22
36314	CP-DISC-UBS FIN DEL-UBS I 01/05/10 .130 01/06/10D						72.22			72.22	72.22
36315	CP-DISC-BANKAMERICA-BA I 01/05/10 .090 01/06/10D						38.25			38.25	38.25
36317	CP-DISC-BANKAMERICA-BA I 01/06/10 .100 01/08/10D						46.11			46.11	46.11
36318	CP-DISC-BANKAMERICA-BA I 01/07/10 .080 01/08/10D						15.11			15.11	15.11
36320	CP-DISC-BANKAMERICA-BA I 01/08/10 .080 01/11/10D						146.67			146.67	146.67
36321	CP-DISC-UBS FIN DEL-UBS I 01/08/10 .090 01/11/10D						135.00			135.00	135.00
36322	CP-DISC-UBS FIN DEL-UBS I 01/08/10 .090 01/11/10D						7.50			7.50	7.50
36323	CP-DISC-UBS FIN DEL-UBS I 01/11/10 .090 01/12/10D						50.00			50.00	50.00
36325	CP-DISC-BANKAMERICA-BA I 01/11/10 .080 01/12/10D						34.22			34.22	34.22
36319	CP-DISC-BANKAMERICA-BA I 01/07/10 .100 01/13/10D						300.00			300.00	300.00
36327	CP-DISC-UBS FIN DEL-UBS I 01/12/10 .090 01/13/10D						37.50			37.50	37.50
36326	CP-DISC-BANKAMERICA-BA I 01/12/10 .090 01/14/10D						100.00			100.00	100.00
36329	CP-DISC-UBS FIN DEL-UBS I 01/13/10 .090 01/14/10D						39.25			39.25	39.25

CITY OF SAN JOSE
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SORT KEYS ARE FUND ICC# MATD
FUND: 1 INVESTMENT FUNDS

INV NO.	DESCRIPTION	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36221	CP-DISC-GE CAPITAL CORP I 09/29/09 .180 01/15/10D						3,780.00			3,780.00	3,780.00
36331	CP-DISC-BANKAMERICA-BA I 01/14/10 .080 01/15/10D						44.44			44.44	44.44
36332	CP-DISC-UBS FIN DEL-UBS I 01/14/10 .100 01/15/10D						15.83			15.83	15.83
36328	CP-DISC-BANKAMERICA-BA I 01/13/10 .090 01/19/10D						270.00			270.00	270.00
36335	CP-DISC-BANKAMERICA-BA I 01/15/10 .100 01/19/10D						192.22			192.22	192.22
36337	CP-DISC-BANKAMERICA-BA I 01/19/10 .120 01/20/10D						93.67			93.67	93.67
36338	CP-DISC-BANKAMERICA-BA I 01/20/10 .110 01/21/10D						77.92			77.92	77.92
36336	CP-DISC-UBS FIN DEL-UBS I 01/15/10 .060 01/22/10D						93.33			93.33	93.33
36339	CP-DISC-BANKAMERICA-BA I 01/21/10 .110 01/22/10D						78.83			78.83	78.83
36340	CP-DISC-UBS FIN DEL-UBS I 01/22/10 .110 01/25/10D						91.67			91.67	91.67
36341	CP-DISC-BANKAMERICA-BA I 01/22/10 .110 01/26/10D						297.00			297.00	297.00
36342	CP-DISC-UBS FIN DEL-UBS I 01/25/10 .120 01/26/10D						33.33			33.33	33.33
36343	CP-DISC-BANKAMERICA-BA I 01/25/10 .100 01/26/10D						9.44			9.44	9.44
36347	CP-DISC-BANKAMERICA-BA I 01/26/10 .110 01/27/10D						25.67			25.67	25.67

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INV NO.	DESCRIPTION	CURRENT PERIOD	PRIOR PERIOD	PRIOR PERIOD	SCHEDULED	POSTED ACRL.	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
36348	CP-DISC-BANKAMERICA-BA I 01/26/10 .110 01/27/10D						91.67			91.67	91.67
36357	CP-DISC-BANKAMERICA-BA I 01/27/10 .110 01/28/10D						91.06			91.06	91.06
36358	CP-DISC-BANKAMERICA-BA I 01/28/10 .110 01/29/10D						72.11			72.11	72.11
36361	CP-DISC-BANKAMERICA-BA I 02/02/10 .120 02/03/10D						3.33			3.33	3.33
36362	CP-DISC-BANKAMERICA-BA I 02/04/10 .120 02/05/10D						7.33			7.33	7.33
36198	CP-DISC-UBS FIN DEL-UBS I 09/08/09 .520 02/08/10D						44,200.00			44,200.00	44,200.00
36363	CP-DISC-BANKAMERICA-BA I 02/05/10 .110 02/08/10D						24.75			24.75	24.75
36364	CP-DISC-BANKAMERICA-BA I 02/08/10 .120 02/09/10D						41.67			41.67	41.67
36365	CP-DISC-BANKAMERICA-BA I 02/09/10 .120 02/10/10D						45.33			45.33	45.33
36366	CP-DISC-JP MORGAN-JPM I 02/10/10 .060 02/11/10D						22.17			22.17	22.17
36367	CP-DISC-BANKAMERICA-BA I 02/10/10 .110 02/11/10D						6.02			6.02	6.02
36368	CP-DISC-JP MORGAN-JPM I 02/11/10 .060 02/12/10D						38.00			38.00	38.00
36370	CP-DISC-JP MORGAN-JPM I 02/12/10 .060 02/16/10D						98.00			98.00	98.00
36371	CP-DISC-JP MORGAN-JPM I 02/18/10 .060 02/19/10D						2.83			2.83	2.83

CITY OF SAN JOSE
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EARNED INCOME DETAIL
7/01/09 THROUGH 6/30/10
SORT KEYS ARE FUND ICC# MATD
FUND: 1 INVESTMENT FUNDS

INV NO.	DESCRIPTION	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36189	CP-DISC-TOYOTA-TOY	I 08/28/09 .320 02/22/10D					18,986.67			18,986.67	18,986.67
36372	CP-DISC-JP MORGAN-JPM	I 02/19/10 .060 02/22/10D				100.00				100.00	100.00
36374	CP-DISC-JP MORGAN-JPM	I 02/22/10 .060 02/23/10D				33.33				33.33	33.33
36375	CP-DISC-BANKAMERICA-BA	I 02/22/10 .110 02/23/10D				27.81				27.81	27.81
36376	CP-DISC-JP MORGAN-JPM	I 02/23/10 .060 02/24/10D				10.00				10.00	10.00
36373	CP-DISC-BANKAMERICA-BA	I 02/19/10 .130 02/25/10D				400.83				400.83	400.83
36377	CP-DISC-JP MORGAN-JPM	I 02/24/10 .060 02/25/10D				19.00				19.00	19.00
36378	CP-DISC-JP MORGAN-JPM	I 02/25/10 .060 02/26/10D				31.67				31.67	31.67
36379	CP-DISC-JP MORGAN-JPM	I 02/26/10 .060 03/01/10D				100.00				100.00	100.00
36380	CP-DISC-BANKAMERICA-BA	I 02/26/10 .100 03/01/10D				55.00				55.00	55.00
36381	CP-DISC-JP MORGAN-JPM	I 03/01/10 .060 03/02/10D				26.67				26.67	26.67
36382	CP-DISC-BANKAMERICA-BA	I 03/01/10 .130 03/02/10D				36.83				36.83	36.83
36383	CP-DISC-JP MORGAN-JPM	I 03/02/10 .080 03/03/10D				44.44				44.44	44.44
36384	CP-DISC-UBS FIN DEL-UBS	I 03/02/10 .130 03/03/10D				9.75				9.75	9.75

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 SORT KEYS ARE FUND ICC# MATD
 FUND: 1 INVESTMENT FUNDS

INV NO.	DESCRIPTION	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36386	CP-DISC-BANKAMERICA-BA I 03/03/10 .140 03/04/10D						12.44			12.44	12.44
36387	CP-DISC-JP MORGAN-JPM I 03/04/10 .120 03/05/10D						37.67			37.67	37.67
36389	CP-DISC-JP MORGAN-JPM I 03/05/10 .120 03/08/10D						84.00			84.00	84.00
36392	CP-DISC-JP MORGAN-JPM I 03/09/10 .100 03/10/10D						32.78			32.78	32.78
36393	CP-DISC-BANKAMERICA-BA I 03/10/10 .130 03/11/10D						84.86			84.86	84.86
36394	CP-DISC-BANKAMERICA-BA I 03/10/10 .130 03/12/10D						13.72			13.72	13.72
36395	CP-DISC-BANKAMERICA-BA I 03/11/10 .140 03/12/10D						104.61			104.61	104.61
36398	CP-DISC-UBS FIN DEL-UBS I 03/15/10 .200 03/16/10D						57.22			57.22	57.22
36399	CP-DISC-UBS FIN DEL-UBS I 03/16/10 .190 03/17/10D						49.08			49.08	49.08
36400	CP-DISC-UBS FIN DEL-UBS I 03/17/10 .180 03/18/10D						69.50			69.50	69.50
36401	CP-DISC-UBS FIN DEL-UBS I 03/18/10 .190 03/19/10D						72.31			72.31	72.31
36402	CP-DISC-UBS FIN DEL-UBS I 03/19/10 .170 03/22/10D						182.75			182.75	182.75
36403	CP-DISC-UBS FIN DEL-UBS I 03/22/10 .190 03/23/10D						52.78			52.78	52.78
36408	CP-DISC-UBS FIN DEL-UBS I 03/24/10 .160 03/25/10D						44.44			44.44	44.44

CITY OF SAN JOSE
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 SORT KEYS ARE FUND ICC# MATD
 FUND: 1 INVESTMENT FUNDS

INV NO.	DESCRIPTION	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36259	CP-DISC-GE CAPITAL CORP I 11/06/09 .230 03/26/10D						4,472.22			4,472.22	4,472.22
36410	CP-DISC-JP MORGAN-JPM I 03/25/10 .100 03/26/10D						34.72			34.72	34.72
36411	CP-DISC-UBS FIN DEL-UBS I 03/25/10 .180 03/26/10D						50.00			50.00	50.00
36412	CP-DISC-BANKAMERICA-BA I 03/26/10 .150 03/29/10D						152.50			152.50	152.50
36413	CP-DISC-JP MORGAN-JPM I 03/26/10 .100 03/29/10D						83.33			83.33	83.33
36406	CP-DISC-JP MORGAN-JPM I 03/23/10 .160 03/30/10D						311.11			311.11	311.11
36414	CP-DISC-UBS FIN DEL-UBS I 03/29/10 .170 03/30/10D						29.75			29.75	29.75
36415	CP-DISC-JP MORGAN-JPM I 03/29/10 .100 04/01/10D						83.33			83.33	83.33
36417	CP-DISC-TOYOTA-TOY I 03/30/10 .060 04/01/10D						44.67			44.67	44.67
36418	CP-DISC-UBS FIN DEL-UBS I 04/01/10 .180 04/05/10D						280.00			280.00	280.00
36419	CP-DISC-UBS FIN DEL-UBS I 04/05/10 .200 04/06/10D						30.00			30.00	30.00
36421	CP-DISC-UBS FIN DEL-UBS I 04/06/10 .190 04/07/10D						98.17			98.17	98.17
36416	CP-DISC-GE CAPITAL CORP I 03/29/10 .130 04/08/10D						433.33			433.33	433.33
36422	CP-DISC-UBS FIN DEL-UBS I 04/07/10 .190 04/08/10D						89.72			89.72	89.72

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INV NO.	DESCRIPTION	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36423	CP-DISC-UBS FIN DEL-UBS I 04/08/10 .190 04/09/10D						105.56			105.56	105.56
36425	CP-DISC-UBS FIN DEL-UBS I 04/09/10 .190 04/12/10D						166.25			166.25	166.25
36427	CP-DISC-UBS FIN DEL-UBS I 04/12/10 .190 04/13/10D						25.86			25.86	25.86
36428	CP-DISC-UBS FIN DEL-UBS I 04/13/10 .200 04/14/10D						32.78			32.78	32.78
36429	CP-DISC-UBS FIN DEL-UBS I 04/14/10 .200 04/15/10D						50.00			50.00	50.00
36430	CP-DISC-UBS FIN DEL-UBS I 04/15/10 .220 04/16/10D						12.83			12.83	12.83
36284	CP-DISC-GE CAPITAL CORP I 12/03/09 .220 04/19/10D						8,372.22			8,372.22	8,372.22
36432	CP-DISC-UBS FIN DEL-UBS I 04/16/10 .230 04/19/10D						308.58			308.58	308.58
36435	CP-DISC-UBS FIN DEL-UBS I 04/19/10 .200 04/20/10D						62.22			62.22	62.22
36436	CP-DISC-BANKAMERICA-BA I 04/19/10 .180 04/20/10D						50.00			50.00	50.00
36437	CP-DISC-UBS FIN DEL-UBS I 04/20/10 .210 04/21/10D						29.17			29.17	29.17
36438	CP-DISC-UBS FIN DEL-UBS I 04/21/10 .200 04/22/10D						33.89			33.89	33.89
36433	CP-DISC-JP MORGAN-JPM I 04/16/10 .170 04/23/10D						661.11			661.11	661.11
36439	CP-DISC-UBS FIN DEL-UBS I 04/22/10 .200 04/23/10D						46.67			46.67	46.67

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INV NO.	DESCRIPTION	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36442	CP-DISC-UBS FIN DEL-UBS I 04/26/10 .200 04/27/10D						92.78			92.78	92.78
36443	CP-DISC-UBS FIN DEL-UBS I 04/27/10 .190 04/28/10D						88.67			88.67	88.67
36444	CP-DISC-JP MORGAN-JPM I 04/28/10 .180 04/29/10D						90.00			90.00	90.00
36447	CP-DISC-JP MORGAN-JPM I 04/30/10 .120 05/03/10D						250.00			250.00	250.00
36449	CP-DISC-JP MORGAN-JPM I 05/03/10 .120 05/04/10D						68.33			68.33	68.33
36451	CP-DISC-UBS FIN DEL-UBS I 05/04/10 .210 05/05/10D						106.17			106.17	106.17
36453	CP-DISC-JP MORGAN-JPM I 05/06/10 .120 05/07/10D						64.67			64.67	64.67
36454	CP-DISC-UBS FIN DEL-UBS I 05/06/10 .210 05/07/10D						87.50			87.50	87.50
36440	CP-DISC-GE CAPITAL CORP I 04/23/10 .200 05/10/10D						2,125.00			2,125.00	2,125.00
36455	CP-DISC-JPM MORAN-JPM I 05/07/10 .120 05/10/10D						125.00			125.00	125.00
36456	CP-DISC-UBS FIN DEL-UBS I 05/07/10 .230 05/10/10D						191.67			191.67	191.67
36457	CP-DISC-GE CAPITAL CORP I 05/12/10 .140 05/13/10D						60.67			60.67	60.67
36459	CP-DISC-GE CAPITAL CORP I 05/13/10 .140 05/14/10D						65.33			65.33	65.33
36460	CP-DISC-GE CAPITAL CORP I 05/14/10 .140 05/17/10D						161.00			161.00	161.00

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CITY OF SAN JOSE
 TREASURY DIVISION
 EARNED INCOME DETAIL
 7/01/09 THROUGH 6/30/10
 SORT KEYS ARE FUND ICC# MATD
 FUND: 1 INVESTMENT FUNDS

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INV NO.	DESCRIPTION	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36462	CP-DISC-GE CAPITAL CORP I 05/18/10 .150 05/19/10D						72.46			72.46	72.46
36464	CP-DISC-GE CAPITAL CORP I 05/19/10 .150 05/20/10D						61.67			61.67	61.67
36465	CP-DISC-GE CAPITAL CORP I 05/20/10 .150 05/21/10D						61.54			61.54	61.54
36466	CP-DISC-GE CAPITAL CORP I 05/21/10 .150 05/24/10D						180.00			180.00	180.00
36467	CP-DISC-GE CAPITAL CORP I 05/24/10 .150 05/25/10D						53.92			53.92	53.92
36468	CP-DISC-GE CAPITAL CORP I 05/25/10 .150 05/26/10D						51.12			51.12	51.12
36469	CP-DISC-JP MORGAN-JPM I 05/26/10 .120 05/27/10D						45.27			45.27	45.27
36471	CP-DISC-JP MORGAN-JPM I 05/27/10 .120 05/28/10D						44.00			44.00	44.00
36470	CP-DISC-GE CAPITAL CORP I 05/26/10 .210 06/02/10D						816.67			816.67	816.67
36289	CP-DISC-GE CAPITAL CORP I 12/08/09 .260 06/04/10D						12,855.56			12,855.56	12,855.56
36290	CP-DISC-GE CAPITAL CORP I 12/08/09 .270 06/18/10D						11,520.00			11,520.00	11,520.00
36491	CP-DISC-BANKAMERICA-BA I 06/18/10 .170 06/21/10D						356.29			356.29	356.29
36487	CP-DISC-GE CAPITAL CORP I 06/15/10 .140 06/22/10D						400.71			400.71	400.71
36492	CP-DISC-BANKAMERICA-BA I 06/21/10 .170 06/22/10D						115.36			115.36	115.36

CITY OF SAN JOSE
 TREASURY DIVISION
 EARNED INCOME DETAIL
 7/01/09 THROUGH 6/30/10
 SORT KEYS ARE FUND ICC# MATD
 FUND: 1 INVESTMENT FUNDS

INV NO.	DESCRIPTION	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36493	CP-DISC-BANKAMERICA-BA I 06/22/10 .160 06/23/10D						44.44			44.44	44.44
36495	CP-DISC-UBS FIN DEL-UBS I 06/23/10 .190 06/24/10D						44.70			44.70	44.70
36497	CP-DISC-BANKAMERICA-BA I 06/25/10 .140 06/28/10D						218.75			218.75	218.75
36505	CP-DISC-GE CAPITAL CORP I 06/28/10 .050 06/29/10D						21.97			21.97	21.97
36489	CP-DISC-JP MORGAN-JPM I 06/16/10 .060 07/02/10D	20,000,000.00						500.00		500.00	500.00
36294	CP-DISC-TOYOTA-TOY I 12/11/09 .330 07/12/10D	8,000,000.00						14,813.33		14,813.33	14,813.33
36333	CP-DISC-UBS FIN DEL-UBS I 01/14/10 .300 07/14/10D	10,000,000.00						14,000.00		14,000.00	14,000.00
36324	CP-DISC-TOYOTA-TOY I 01/11/10 .250 07/16/10D	18,000,000.00						21,375.00		21,375.00	21,375.00
36346	CP-DISC-JP MORGAN-JPM I 01/26/10 .250 07/26/10D	20,000,000.00						21,666.67		21,666.67	21,666.67
36472	CP-DISC-GE CAPITAL CORP I 05/27/10 .420 10/08/10D	9,000,000.00						3,675.00		3,675.00	3,675.00
36477	CP-DISC-GE CAPITAL CORP I 06/03/10 .550 12/01/10D	10,000,000.00						4,277.78		4,277.78	4,277.78
32936	STATE INVESTMT POOL-CTY I 01/01/02 .556 07/01/10	50,000,000.00	-2.38		296,480.43		296,480.43	-2.38		296,480.43	296,480.43
33658	STATE INVESTMT POOL-RDA I 10/01/03 .556 07/01/10	50,000,000.00	-2.12		297,167.13		297,167.14	-2.13		297,167.13	297,167.13

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CITY OF SAN JOSE
 TREASURY DIVISION
 EARNED INCOME DETAIL
 7/01/09 THROUGH 6/30/10
 SORT KEYS ARE FUND ICC# MATD
 FUND: 1 INVESTMENT 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 ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
SUBTOTAL (Fund) 1 INVESTMENT FUNDS											
	PAR VALUE	1124658000.00									
	SOLD MATURED/OUTSTANDING				1,437,088.90 16,491,744.55		2,446,000.00 18,568,893.52			53,350.00	
	INTEREST		6,348,346.18	.00	17,928,833.45	.00	21,014,893.52	3,262,286.11		17,928,833.45	19,258,025.06
						LESS CURRENT PERIOD ADJUSTMENTS				.00	
						LESS PRIOR PERIOD ADJUSTMENTS				.00	
										-----	17,928,833.45
	PRIOR PERIOD ACCRUED		6,255,637.84				9,708,661.28	-3,453,023.44			
	PRIOR PERIOD PURCHASED		.00				.00	.00			
	PURCHASED THIS PERIOD		92,708.34				.00	92,708.34			
	ACCRUED THIS PERIOD		.00				11,306,232.24	6,622,601.21			
	PREMIUM		-467,933.52				-197,740.00	-577,533.08	.00	-307,339.56	
	DISCOUNT		2,907,476.12				3,052,963.78	1,437,693.51	.00	1,583,181.17	
	GAIN/LOSS									53,350.00	

CITY OF SAN JOSE
 TREASURY DIVISION
 EARNED INCOME DETAIL
 7/01/09 THROUGH 6/30/10
 SORT KEYS ARE FUND ICC# MATD
 FUND: 34 CSJ/CSC Jt Pwr

INV NO.	DESCRIPTION	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36093	FNMA-DISC-WF 06/02/09 .280 12/07/09D	I	190.82				1,237.04			1,046.22	1,046.22
36330	FHLB-DISC-WF 01/14/10 .340 01/05/11D	I 851,000.00						1,350.25		1,350.25	1,350.25
SUBTOTAL (Fund) 34 CSJ/CSC Jt Pwr											
	PAR VALUE	851,000.00									
	SOLD				.00		.00		.00		
	MATURED/OUTSTANDING				.00		.00				
	INTEREST		.00	.00	.00	.00	.00	.00		.00	2,396.47
					LESS CURRENT PERIOD ADJUSTMENTS					.00	
					LESS PRIOR PERIOD ADJUSTMENTS					.00	
										-----	.00
	PRIOR PERIOD ACCRUED		.00				.00	.00			
	PRIOR PERIOD PURCHASED		.00				.00	.00			
	PURCHASED THIS PERIOD		.00				.00	.00			
	ACCRUED THIS PERIOD		.00				.00	.00			
	PREMIUM		.00				.00	.00	.00	.00	
	DISCOUNT		190.82				1,237.04	1,350.25	.00	2,396.47	
	GAIN/LOSS								.00		

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CITY OF SAN JOSE
 TREASURY DIVISION
 EARNED INCOME DETAIL
 7/01/09 THROUGH 6/30/10
 SORT KEYS ARE FUND ICC# MATD
 FUND: 54 RDA SERIES 2007

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INV NO.	DESCRIPTION	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
35386	SERIES 2007-RDA 11/08/07 .570 03/31/10	I			104,673.26		104,673.28			104,673.28	104,673.26
SUBTOTAL (Fund) 54 RDA SERIES 2007											
	PAR VALUE		.00								
	SOLD MATURED/OUTSTANDING				.00 104,673.26		.00 104,673.28		.00		
	INTEREST		.00	.00	104,673.26	.00	104,673.28	.00		104,673.28	104,673.26
						LESS CURRENT PERIOD ADJUSTMENTS				.00	
						LESS PRIOR PERIOD ADJUSTMENTS				.00	
										104,673.28	
	PRIOR PERIOD ACCRUED		- .09				.02	- .11			
	PRIOR PERIOD PURCHASED		.00				.00	.00			
	PURCHASED THIS PERIOD		.00				.00	.00			
	ACCRUED THIS PERIOD		.00				104,673.26	.00			
	PREMIUM		.00				.00	.00	.00	.00	
	DISCOUNT		.00				.00	.00	.00	.00	
	GAIN/LOSS								.00		

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/09 THROUGH 6/30/10
SORT KEYS ARE FUND ICC# MATD

FUND: 55 Series 2008B-RDA Tax Allocation

INV NO.	DESCRIPTION	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
35894	Series 2008 B-RDA Tax A I 11/14/08 .556 07/01/10	21,078,773.73			247,531.25		247,531.25			247,531.25	247,531.25
SUBTOTAL (Fund) 55 Series 2008B-RDA Tax Allocation											
	PAR VALUE	21,078,773.73									
	SOLD MATURED/OUTSTANDING				.00 247,531.25	.00 247,531.25	.00 247,531.25		.00		
	INTEREST		.00	.00	247,531.25	.00	247,531.25	.00		247,531.25	247,531.25
						LESS CURRENT PERIOD ADJUSTMENTS				.00	
						LESS PRIOR PERIOD ADJUSTMENTS				.00	
										----- 247,531.25	
	PRIOR PERIOD ACCRUED		- .01			.00		- .01			
	PRIOR PERIOD PURCHASED		.00			.00		.00			
	PURCHASED THIS PERIOD		.00			.00		.00			
	ACCRUED THIS PERIOD		.00			247,531.25		.00			
	PREMIUM		.00			.00		.00	.00	.00	
	DISCOUNT		.00			.00		.00	.00	.00	
	GAIN/LOSS								.00		

CITY OF SAN JOSE, CALIFORNIA
 CASH MANAGEMENT PROGRAM REPORT TO THE CITY COUNCIL
 FOR THE PERIOD 04/01/10 THROUGH 06/30/10

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	584,965,331.31	2.24	3,272,607.39	3,801,026.12
CERTIFICATES OF DEPOSIT	.00	.00	.00	.00
U.S. TREASURY BILLS, BONDS AND NOTES	73,485,192.35	.14	26,277.58	.00
REPURCHASE AGREEMENTS	.00	.00	.00	.00
STATE POOL, PASSBOOK & MONEY MKT ACCTS	122,889,503.15	.56	170,406.55	170,406.56
COMMERCIAL PAPER	101,175,874.25	.26	65,677.35	41,557.58
NEGOTIABLE CD'S	59,945,054.95	.28	41,205.55	15,000.00
MEDIUM TERM CORPORATE NOTES	29,919,250.00	2.92	217,798.32	421,875.00
INVESTMENTS SUB-TOTAL	972,380,206.01	1.56	3,793,972.74	4,449,865.26
ACTIVE BANK BALANCES	3,199,023.41			
TEMPORARILY IDLE CASH TOTAL	975,579,229.42	1.56	3,793,972.74	4,449,865.26

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.

INVESTMENTS	INVESTMENT EARNINGS AND RECEIPTS			
	DAILY AVERAGE	ACCRUED INTEREST		INTEREST RECEIVED
		PERCENT	AMOUNT	
FEDERAL AGENCY SECURITIES				
INVESTMENT FUNDS				
FEDERAL HOME LOAN BANKS	142,919,475.64	4.57	1,629,439.15	1,407,280.00
FEDERAL FARM CREDIT BANK BONDS	71,729,496.52	4.12	737,234.72	1,142,281.25
FED HOME LOAN MORTGAGE CORP	73,330,108.32	4.17	763,146.03	1,162,211.25
FNMA DISCOUNT NOTES	152,791,506.43	.21	80,587.04	7,562.50
FHLB DISCOUNT NOTES	92,412,385.81	.17	38,196.84	81,691.12
FHLMC DISCOUNT NOTES	50,934,219.85	.18	23,272.23	.00
CSJ/CSC Jt Pwr				
FHLB DISCOUNT NOTES	848,138.75	.35	731.38	.00
U.S. TREASURY BILLS, BONDS AND NOTES				
INVESTMENT FUNDS	73,485,192.35	.14	26,277.58	.00
STATE POOL,PASSBOOK & MONEY MKT ACCTS				
INVESTMENT FUNDS				
PASSBOOK & STATE POOL	99,804,927.52	.56	138,395.98	138,395.99
Series 2008B-RDA Tax Allocation				
PASSBOOK & STATE POOL	23,084,575.63	.56	32,010.57	32,010.57
COMMERCIAL PAPER				
INVESTMENT FUNDS				
COMMERCIAL PAPER, DISCOUNT BASE	101,175,874.25	.26	65,677.35	41,557.58
NEGOTIABLE CD'S				
INVESTMENT FUNDS	59,945,054.95	.28	41,205.55	15,000.00
MEDIUM TERM CORPORATE NOTES				
INVESTMENT FUNDS	29,919,250.00	2.92	217,798.32	421,875.00
INVESTMENTS SUB-TOTAL	972,380,206.01	1.56	3,793,972.74	4,449,865.26

**CITY OF SAN JOSE: TIME DEPOSIT BANK DISTRIBUTION
AS OF JUNE 30, 2010**

There were no time deposits outstanding as of June 30, 2010.

SECTION D

MARKET VALUE OF PORTFOLIO

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



CITY OF SAN JOSE
TREASURY DIVISION
INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 06/30/10
MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN YTM	RATE TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 36445	TBIL-DISC-UBS 04/29/10 07/01/10	912795U66	1365	441	100	.1400 .1420	30,000,000.00	30,000,000.00	.00 SUNGARD	7,350.00
A 36446	TBIL-DISC-UBC 04/29/10 07/01/10	912795U66	1365	445	100	.1400 .1420	29,900,000.00	29,900,000.00	.00 SUNGARD	7,325.50
A 36450	TBIL-DISC-UBS 05/03/10 07/01/10	912795U66	1365	441	100	.1450 .1470	25,000,000.00	25,000,000.00	.00 SUNGARD	5,940.97
A 36458	TBIL-DISC-UBS 05/12/10 07/01/10	912795U66	1365	441	100	.1400 .1420	20,000,000.00	20,000,000.00	.00 SUNGARD	3,888.89
A 36463	TBIL-DISC-CITIG 05/18/10 07/01/10	912795U66	1365	132	100	.1450 .1470	10,000,000.00	10,000,000.00	.00 SUNGARD	1,772.22
SUBTOTAL (Inv Type) 11 TREASURY BILLS			10.19%(M)			.1415 .1435	114,900,000.00	114,900,000.00	.00	26,277.58
A 35119	FHLB-GILFD 02/15/07 08/04/10	3133XCN66	1365	186	100	4.7500 5.0200	5,000,000.00	5,020,312.50	96,979.17 SUNGARD	62,912.50
A 35120	FHLB-GILFD 02/15/07 08/10/10	3133XCJ38	1365	186	100	4.7000 5.0270	10,000,000.00	10,046,875.00	184,083.33 SUNGARD	150,275.00
A 35160	FHLB-GILFD 03/15/07 08/10/10	3133X85H1	1365	186	100	4.5160 4.7890	10,000,000.00	10,043,750.00	176,876.67 SUNGARD	128,850.00
A 35171	FHLB-GILFD 03/27/07 08/13/10	3133X06Q7	1365	186	100	4.1250 4.7550	5,000,000.00	5,023,437.50	77,916.67 SUNGARD	120,827.50
A 35193	FHLB-GILFD 04/17/07 08/13/10	3133X06Q7	1365	186	100	4.1250 4.9560	10,000,000.00	10,046,875.00	155,833.33 SUNGARD	298,975.00
A 35194	FHLB-GILFD 04/17/07 08/26/10	3133XCXV0	1365	186	100	4.7850 4.8980	5,000,000.00	5,034,375.00	83,072.92 SUNGARD	51,975.00
A 35122	FHLB-JPM 02/15/07 09/10/10	3133XGLE2	1365	325	100	5.1250 5.0120	10,000,000.00	10,100,000.00	158,020.83 SUNGARD	64,000.00
A 35177	FHLB-UBS 04/03/07 09/10/10	3133XGLE2	1365	441	100	5.1250 4.8090	10,000,000.00	10,100,000.00	158,020.83 SUNGARD	1,300.00
A 35159	FHLB-UBC 03/15/07 09/21/10	3133XD6V8	1365	445	100	4.7000 4.7880	9,500,000.00	9,595,000.00	124,027.78 SUNGARD	121,847.00
A 35174	FHLB-UBS 04/03/07 09/29/10	3133XGRD8	1365	441	100	5.1250 4.7400	10,000,000.00	10,115,625.00	130,972.22 SUNGARD	-6,775.00
A 35202	FHLB-UBS 04/23/07 09/29/10	3133XGRD8	1365	441	100	5.1250 4.8640	5,000,000.00	5,057,812.50	65,486.11 SUNGARD	17,162.50
A 35197	FHLB-GILFD 04/17/07 12/10/10	3133XJHW1	1365	186	100	4.8750 4.8940	10,000,000.00	10,203,125.00	28,437.50 SUNGARD	209,625.00
A 35205	FHLB-GILFD 04/23/07 12/10/10	3133XJHW1	1365	186	100	4.8750 4.8530	5,000,000.00	5,101,562.50	14,218.75 SUNGARD	98,162.50
A 36499	FHLB-CITIG 06/25/10 02/07/11	3133XUJD6	1365	132	100	1.0000 .3270	20,000,000.00	20,056,250.00	80,000.00 SUNGARD	-26,550.00
A 35497	FHLB-UBC 02/12/08 05/12/11	3133XPHY3	1365	445	100	3.4500 3.4510	9,030,000.00	9,264,215.63	42,403.38 SUNGARD	234,215.63
A 35892	FHLB-CALL-CITIG 11/17/08 11/17/11	3133XSLH9	1365	132	100	3.5500	10,000,000.00	10,109,375.00	43,388.89 SUNGARD	109,375.00

CITY OF SAN JOSE
TREASURY DIVISION
INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 06/30/10
MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 35889	FHLB-CALL-WF 11/07/08 11/08/12	3133XSL55	1365	1	4.1250	3,500,000.00	3,542,656.25	21,255.21	42,656.25
			451	100	4.1250	3,500,000.00	101.2187500000	SUNGARD	
A 35890	FHLB-CALL-WF 11/07/08 11/08/12	3133XSLA4	1365	1	4.1000	8,000,000.00	8,097,500.00	48,288.89	97,500.00
			451	100	4.1000	8,000,000.00	101.2187500000	SUNGARD	
SUBTOTAL (Inv Type) 22 FEDERAL HOME LOAN BANKS 13.88%(M)					4.0807	155,030,000.00	156,558,746.88	1,689,282.48	1,809,658.88
					4.0607	154,859,079.67	100.9860970000		-33,325.00
A 35181	FFCB-LB 04/03/07 08/06/10	31331V7K6	1365	1	4.8750	5,000,000.00	5,021,875.00	98,177.08	10,775.00
			260	100	4.8000	5,011,100.00	100.4375000000	SUNGARD	
A 35258	FFCB-GILFD 06/11/07 08/06/10	31331V7K6	1365	1	4.8750	5,000,000.00	5,021,875.00	98,177.08	85,775.00
			186	100	5.3180	4,936,100.00	100.4375000000	SUNGARD	
A 35201	FFCB-GILFD 04/23/07 08/27/10	31331TBZ3	1365	1	4.4500	1,200,000.00	1,207,875.00	18,393.33	22,827.00
			186	100	4.8560	1,185,048.00	100.6562500000	SUNGARD	
A 35176	FFCB-UBC 04/03/07 10/26/10	31331XJR4	1365	1	4.8000	5,000,000.00	5,073,437.50	43,333.33	60,337.50
			445	100	4.7190	5,013,100.00	101.4687500000	SUNGARD	
A 35179	FFCB-GILFD 04/03/07 10/26/10	31331XJR4	1365	1	4.8000	5,000,000.00	5,073,437.50	43,333.33	72,992.50
			186	100	4.7970	5,000,445.00	101.4687500000	SUNGARD	
A 35180	FFCB-CITIG 04/03/07 10/26/10	31331XJR4	1365	1	4.8000	5,000,000.00	5,073,437.50	43,333.33	71,887.50
			132	100	4.7900	5,001,550.00	101.4687500000	SUNGARD	
A 35211	FFCB-GILFD 05/01/07 11/01/10	31331XXJ6	1365	1	4.7500	5,000,000.00	5,075,000.00	39,583.33	84,400.00
			186	100	4.8090	4,990,600.00	101.5000000000	SUNGARD	
A 35904	FFCB-GILFD 11/24/08 03/03/11	31331YWG1	1365	1	3.0000	10,000,000.00	10,175,000.00	98,333.33	199,930.00
			186	100	3.1130	9,975,070.00	101.7500000000	SUNGARD	
A 35860	FFCB-WF 10/14/08 10/14/11	31331GDC0	1365	1	3.6000	10,000,000.00	10,393,750.00	77,000.00	393,750.00
			451	100	3.6000	10,000,000.00	103.9375000000	SUNGARD	
A 35895	FFCB-UBS 11/21/08 11/21/11	31331GFC8	1365	1	3.2000	10,000,000.00	10,365,625.00	35,555.56	365,625.00
			441	100	3.2000	10,000,000.00	103.6562500000	SUNGARD	
A 35866	FFCB-CALL-UBS 10/15/08 10/15/13	31331GDF3	1365	1	4.2500	10,000,000.00	10,106,250.00	89,722.22	106,250.00
			441	100	4.2500	10,000,000.00	101.0625000000	SUNGARD	
SUBTOTAL (Inv Type) 27 FEDERAL FARM CREDIT BAN 6.44%(M)					4.0776	71,200,000.00	72,587,562.50	684,941.92	1,474,549.50
					4.1232	71,113,013.00	101.9488240000		
A 36369	FHLMC-CITIG 01/26/10 07/12/10	3134A4VB7	1365	1	4.1250	10,000,000.00	10,012,500.00	193,645.84	-169,190.00
			132	100	.1810	10,197,731.67	100.1250000000	SUNGARD	
A 35153	FHLMC-GILFD 03/15/07 08/16/10	3128X4GV7	1365	1	4.8750	9,900,000.00	9,958,781.25	180,984.38	28,190.25
			186	100	4.7750	9,930,591.00	100.5937500000	SUNGARD	
A 35155	FHLMC-BA 03/14/07 09/22/10	3128X4KF7	1365	1	4.7500	2,679,000.00	2,704,115.63	34,994.44	29,268.08
			40	100	4.7980	2,674,847.55	100.9375000000	SUNGARD	
A 35169	FHLMC-UBS 03/26/07 10/04/10	3128X4MP3	1365	1	4.7500	10,475,000.00	10,596,117.19	120,244.27	139,657.94
			441	100	4.8050	10,456,459.25	101.1562500000	SUNGARD	
A 35154	FHLMC-GILFD 03/15/07 10/13/10	3128X3YF4	1365	1	4.1600	4,000,000.00	4,042,500.00	36,053.33	123,020.00
			186	100	4.7780	3,919,480.00	101.0625000000	SUNGARD	
A 35173	FHLMC-GILFD 04/03/07 10/18/10	3128X4QK0	1365	1	5.0000	9,705,000.00	9,838,443.75	98,397.92	56,997.46
			186	100	4.7550	9,781,446.29	101.3750000000	SUNGARD	

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INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 35212	FHLMC-CITIG 05/01/07 10/18/10	3134A4VE1	1365	1	4.1250	10,000,000.00	10,115,625.00	83,645.83	327,625.00
A 35225	FHLMC-GILFD 05/08/07 11/19/10	3128X3M34	1365	100	4.7960	9,788,000.00	101.1562500000	SUNGARD	
A 35230	FHLMC-GILFD 05/09/07 12/08/10	3128X2EV3	1365	1	4.4000	1,000,000.00	1,015,625.00	5,133.33	29,805.00
A 35203	FHLMC-UBC 04/23/07 12/16/10	3128X2HT5	1365	100	4.8410	985,820.00	101.5625000000	SUNGARD	
A 35226	FHLMC-GILFD 05/08/07 12/16/10	3128X2HT5	1365	1	4.7500	4,236,000.00	4,319,396.25	12,855.08	97,332.69
				100	4.8500	4,222,063.56	101.9687500000	SUNGARD	
				1	4.5000	9,500,000.00	9,684,062.50	17,812.50	287,973.50
				100	4.8290	9,396,089.00	101.9375000000	SUNGARD	
				1	4.5000	2,000,000.00	2,038,750.00	3,750.00	61,170.00
				100	4.8410	1,977,580.00	101.9375000000	SUNGARD	
SUBTOTAL (Inv Type) 30 FED HOME LOAN MORTGAGE		6.59%(M)			4.5550	73,495,000.00	74,325,916.57	787,516.92	1,181,039.92
					4.1563	73,330,108.32	101.1305760000		-169,190.00
A 36355	FNMA-DISC-UBS 01/27/10 07/07/10	313589ZA4	1365	1	.1300	10,000,000.00	10,000,000.00	.00	5,813.89
A 36431	FNMA-DISC-CITIG 04/15/10 07/14/10	313589ZH9	1365	100	.1320	9,994,186.11	100.0000000000	SUNGARD	
A 36352	FNMA-DISC-WF 01/26/10 07/20/10	313589ZP1	1365	1	.1850	20,000,000.00	20,000,000.00	.00	9,250.00
A 36351	FNMA-DISC-BA 01/26/10 08/23/10	313589C92	1365	100	.1880	19,990,750.00	100.0000000000	SUNGARD	
A 36356	FNMA-DISC-UBS 01/27/10 09/13/10	313589F65	1365	1	.1200	10,000,000.00	10,000,000.00	.00	5,833.33
A 36390	FNMA-DISC-UBS 03/08/10 11/01/10	313589M75	1365	100	.1220	9,994,166.67	100.0000000000	SUNGARD	
A 36388	FNMA-DISC-UBS 03/04/10 11/19/10	313589P98	1365	1	.1700	30,000,000.00	30,000,000.00	.00	29,608.33
A 36397	FNMA-DISC-UBC 03/12/10 11/22/10	313589Q48	1365	100	.1730	29,970,391.67	100.0000000000	SUNGARD	
A 36496	FNMA-DISC-UBC 06/24/10 01/10/11	313588AK1	1365	1	.2100	20,000,000.00	19,993,750.00	.00	20,466.67
A 36498	FNMA-DISC-UBS 06/25/10 01/31/11	313588BG9	1365	100	.2130	19,973,283.33	99.9687500000	SUNGARD	
A 36500	FNMA-DISC-CITIG 06/25/10 02/14/11	313589M75	1365	1	.2900	10,000,000.00	9,993,750.00	.00	12,922.22
A 36503	FNMA-DISC-CITIG 06/25/10 03/07/11	313589P98	1365	100	.2940	9,980,827.78	99.9375000000	SUNGARD	
A 36504	FNMA-DISC-UBS 06/25/10 03/21/11	313589P98	1365	1	.2900	15,000,000.00	14,985,937.50	.00	17,354.17
A 36507	FNMA-DISC-UBC 06/29/10 04/04/11	313589Q48	1365	100	.2950	14,968,583.33	99.9062500000	SUNGARD	
A 36506	FNMA-DISC-UBS 06/29/10 04/11/11	313589Q48	1365	1	.3100	20,000,000.00	19,981,250.00	.00	25,166.67
				100	.3150	19,956,083.33	99.9062500000	SUNGARD	
				100	.2500	13,400,000.00	13,383,250.00	.00	1,861.11
				100	.2540	13,381,388.89	99.8750000000	SUNGARD	
				1	.2700	10,000,000.00	9,984,375.00	.00	875.00
				100	.2740	9,983,500.00	99.8437500000	SUNGARD	
				1	.2800	34,000,000.00	33,936,250.00	.00	
				100	.2840	33,938,120.00	99.8125000000	SUNGARD	-1,870.00
				1	.3000	6,000,000.00	5,986,875.00	.00	
				100	.3050	5,987,250.00	99.7812500000	SUNGARD	-375.00
				1	.3200	23,000,000.00	22,949,687.50	.00	4,683.06
				100	.3250	22,945,004.44	99.7812500000	SUNGARD	
				1	.3300	20,000,000.00	19,943,750.00	.00	
				100	.3350	19,948,850.00	99.7187500000	SUNGARD	-5,100.00
				1	.3400	12,283,000.00	12,248,454.06	.00	
				100	.3450	12,249,822.25	99.7187500000	SUNGARD	-1,368.19
SUBTOTAL (Inv Type) 41 FNMA DISCOUNT NOTES		22.47%(M)			.2540	253,683,000.00	253,387,329.06	.00	133,834.45
					.2580	253,262,207.80	99.8834490000		-8,713.19

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A 36480	FHLB-DISC-JPM 06/07/10 07/01/10	313385YU4	1365	1	.1100	15,000,000.00	15,000,000.00	.00	1,100.00
			325	100	.1120	14,998,900.00	100.0000000000	SUNGARD	
A 36494	FHLB-DISC-CITIG 06/22/10 07/02/10	313385YV2	1365	1	.0100	29,750,000.00	29,750,000.00	.00	82.64
			132	100	.0100	29,749,917.36	100.0000000000	SUNGARD	
A 36508	FHLB-DISC-UBS 06/30/10 09/14/10	313385F76	1365	1	.1000	22,960,000.00	22,952,825.00	.00	
			441	100	.1010	22,955,152.89	99.96875000000	SUNGARD	-2,327.89
A 36473	FHLB-DISC-JPM 05/28/10 12/03/10	313385R73	1365	1	.2400	22,640,000.00	22,618,775.00	.00	7,301.40
			325	100	.2440	22,611,473.60	99.90625000000	SUNGARD	
A 36501	FHLB-DISC-UBC 06/25/10 02/23/11	313384CF4	1365	1	.2850	21,000,000.00	20,960,625.00	.00	1,023.75
			445	100	.2890	20,959,601.25	99.81250000000	SUNGARD	
SUBTOTAL (Inv Type) 43 FHLB DISCOUNT NOTES				9.87%(M)	.1406	111,350,000.00	111,282,225.00	.00	9,507.79
					.1426	111,275,045.10	99.93913300000		-2,327.89
A 36349	FHLMC-DISC-UBC 01/26/10 08/17/10	313397C33	1365	1	.1700	10,000,000.00	10,000,000.00	.00	9,586.11
			445	100	.1730	9,990,413.89	100.0000000000	SUNGARD	
A 36350	FHLMC-DISC-CITIG 01/26/10 08/26/10	313397D40	1365	1	.1700	20,000,000.00	20,000,000.00	.00	20,022.22
			132	100	.1730	19,979,977.78	100.0000000000	SUNGARD	
A 36345	FHLMC-DISC-UBS 01/26/10 09/01/10	313397E23	1365	1	.1900	20,000,000.00	19,993,750.00	.00	16,761.11
			441	100	.1930	19,976,988.89	99.96875000000	SUNGARD	
A 36502	FHLMC-DISC-BA 06/25/10 03/07/11	313396CT8	1365	1	.3100	15,000,000.00	14,967,187.50	.00	125.00
			40	100	.3150	14,967,062.50	99.78125000000	SUNGARD	
SUBTOTAL (Inv Type) 44 FHLMC DISCOUNT NOTES				5.76%(M)	.2084	65,000,000.00	64,960,937.50	.00	46,494.44
					.2119	64,914,443.06	99.93990400000		
A 35922	MTN-PNC-CITIG 12/22/08 06/22/11	69351CAA1	1365	1	1.8750	5,000,000.00	4,991,000.00*	2,343.75	0.00
			132	100	1.9490	4,991,000.00	99.82000000000	BOOK	
A 35913	MTN-GE CAPITAL CORP-BA 12/09/08 12/09/11	36967HAD9	1365	1	3.0000	25,000,000.00	24,928,250.00*	45,833.33	0.00
			40	100	3.1010	24,928,250.00	99.71300000000	BOOK	
SUBTOTAL (Inv Type) 47 CORP MEDIUM TERM NOTE				2.65%(M)	2.8123	30,000,000.00	29,919,250.00	48,177.08	.00
					2.9088	29,919,250.00	99.73083300000		
A 36426	NCD-UBOC-UBC 04/09/10 07/07/10	90527MDR4	1365	1	.2900	20,000,000.00	19,999,960.34	13,372.22	
			445	100	.2900	20,000,000.00	99.99980171388	SUNGARD	-39.66
A 36354	NCD-UBS AG STAMFORD-UBS 01/26/10 07/12/10	90267AKQ8	1365	1	.2600	25,000,000.00	24,999,663.90	28,166.67	
			441	100	.2600	25,000,000.00	99.99865560666	SUNGARD	-336.10
A 36344	NCD-UBOC-UBC 01/26/10 07/23/10	90527MBJ4	1365	1	.2500	10,000,000.00	9,999,678.55	10,833.33	
			445	100	.2500	10,000,000.00	99.99678554087	SUNGARD	-321.45
SUBTOTAL (Inv Type) 71 NEGOTIABLE CERT OF DEPO				4.88%(M)	.2691	55,000,000.00	54,999,302.79	52,372.22	.00
					.2691	55,000,000.00	99.99873200000		-697.21

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A 36489	CP-DISC-JP MORGAN-JPM 06/16/10 07/02/10	4662J1G20	1365	1	.0600	20,000,000.00	19,999,816.67	.00	350.00
			325	100	.0610	19,999,466.67	99.999083333333	SUNGARD	
A 36294	CP-DISC-TOYOTA-TOY 12/11/09 07/12/10	89233HGC2	1365	1	.3300	8,000,000.00	7,999,193.33	.00	14,813.33
			436	100	.3350	7,984,380.00	99.989916666667	SUNGARD	
A 36333	CP-DISC-UBS FIN DEL-UBS 01/14/10 07/14/10	90262DGE9	1365	1	.3000	10,000,000.00	9,998,808.33	.00	13,891.66
			441	100	.3050	9,984,916.67	99.988083333333	SUNGARD	
A 36324	CP-DISC-TOYOTA-TOY 01/11/10 07/16/10	89233HGG3	1365	1	.2500	18,000,000.00	17,997,525.00	.00	20,775.00
			436	100	.2540	17,976,750.00	99.986250000000	SUNGARD	
A 36346	CP-DISC-JP MORGAN-JPM 01/26/10 07/26/10	4662J1GS3	1365	1	.2500	20,000,000.00	19,995,416.67	.00	20,555.56
			325	100	.2540	19,974,861.11	99.977083333333	SUNGARD	
A 36472	CP-DISC-GE CAPITAL CORP-GECC 05/27/10 10/08/10	36959JK85	1365	1	.4200	9,000,000.00	8,986,882.50	.00	952.50
			187	100	.4270	8,985,930.00	99.854250000000	SUNGARD	
A 36477	CP-DISC-GE CAPITAL CORP-GECC 06/03/10 12/01/10	36959JM18	1365	1	.5500	10,000,000.00	9,974,075.00	.00	1,727.78
			187	100	.5590	9,972,347.22	99.740750000000	SUNGARD	
SUBTOTAL (Inv Type) 82 COMMERCIAL PAPER, DISCO 8.42%(M)					.2696	95,000,000.00	94,951,717.50	.00	73,065.83
					.2739	94,878,651.67	99.949176000000		
A 32936	STATE INVESTMT POOL-CTY 01/01/02 07/01/10		1235	1	.5562	50,000,000.00	50,000,000.00*	-2.38	0.00
			415	000	.5562	50,000,000.00	100.0000000000	BOOK	
A 33658	STATE INVESTMT POOL-RDA 10/01/03 07/01/10		1365	1	.5562	50,000,000.00	50,000,000.00*	-2.13	0.00
			415	100	.5562	50,000,000.00	100.0000000000	BOOK	
SUBTOTAL (Inv Type) 99 PASSBOOK & STATE POOL 8.87%(M)					.5562	100,000,000.00	100,000,000.00	-4.51	.00
					.5562	100,000,000.00	100.0000000000		
SUBTOTAL (Fund) 1 INVESTMENT FUNDS 98.09%(M)					1.3758	1124658000.00	1127872987.80	3,262,286.11	4,754,428.39
					1.3543	1123425521.04	100.2858640000		-214,253.29

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A 36330	FHLB-DISC-WF 01/14/10 01/05/11	313384AE9	1365 451	34 100	.3400 .3460	851,000.00 848,138.75	849,936.25 99.87500000000	.00 SUNGARD	1,797.50
SUBTOTAL (Inv Type) 43 FHLB DISCOUNT NOTES 100.00%(M)					.3400 .3460	851,000.00 848,138.75	849,936.25 99.87500000000	.00	1,797.50
SUBTOTAL (Fund) 34 CSJ/CSC Jt Pwr .07%(M)					.3400 .3460	851,000.00 848,138.75	849,936.25 99.87500000000	.00	1,797.50

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A 35894	Series 2008 B-RDA Tax Allocatio 11/14/08 07/01/10		130 415	55 100	.5562 .5562	21,078,773.73 21,078,773.73	21,078,773.73* 100.0000000000	.00 BOOK	0.00
SUBTOTAL (Inv Type) 99 PASSBOOK & STATE POOL 100.00%(M)					.5562 .5562	21,078,773.73 21,078,773.73	21,078,773.73 100.0000000000	.00	.00
SUBTOTAL (Fund) 55 Series 2008B-RDA Tax Alloca 1.83%(M)					.5562 .5562	21,078,773.73 21,078,773.73	21,078,773.73 100.0000000000	.00	.00
GRAND TOTAL					1.3599 1.3389	1146587773.73 1145352433.52	1149801697.78 100.2803030000	3,262,286.11	4,756,225.89 -214,253.29

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**CITY OF SAN JOSE
TREASURY DIVISION
INVESTMENT INVENTORY WITH MARKET VALUE**

INVESTMENTS OUTSTANDING AS OF 6/30/10

<u>INVEST NUMBER</u>	<u>DESCRIPTION</u>	<u>CUSIP</u>	<u>PAR SHARES</u>	<u>BOOK</u>	<u>MARKET PRICE*</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
35922	MTN-PNC	69351CAA1	5,000,000	4,991,000	101.267	5,063,350	72,350
35913	MTN - GE CAP CORP	36967HAD9	25,000,000	24,928,250	103.3	25,825,000	<u>896,750</u>
							969,100

* SunGard reports does not provide market pricing for Temporary Liquidity Guarantee Program (TLGP) Corporate Notes. Pricing quoted is extracted from Wells Fargo custodial statements whose pricing source is the Depository Trust Company (DTC).

SECTION E

DETAIL OF INVESTMENT ACTIVITY

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

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



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T R E A S U R Y D I V I S I O N
DETAIL TRANSACTION REPORT - FIXED INCOME
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* ACTIVE TRANSACTIONS *

INV #	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TXN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH DATE	/ENTRY	SETTLE	TYP YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
32936	STATE INVESTMT POOL-CT	1235	07/01/10	06/30/10	INTR	.556		-69,058.56	
uyen		06/30/10	07/15/10	06/30/10		.556			69,058.56
33658	STATE INVESTMT POOL-RD	1365	07/01/10	06/30/10	INTR	.556		-69,337.43	
uyen		06/30/10	07/15/10	06/30/10		.556			69,337.43
35154	FHLMC-GILFD	1365	10/13/10	04/13/10	INTR	4.160		-83,200.00	
snj101		04/13/10	04/14/10	04/13/10		4.778			83,200.00
35169	FHLMC-UBS	1365	10/04/10	04/04/10	INTR	4.750		-248,781.25	
snj101		04/04/10	04/06/10	04/04/10		4.805			248,781.25
35173	FHLMC-GILFD	1365	10/18/10	04/18/10	INTR	5.000		-242,625.00	
snj101		04/18/10	04/20/10	04/18/10		4.755			242,625.00
35176	FFCB-UBC	1365	10/26/10	04/26/10	INTR	4.800		-120,000.00	
snj101		04/26/10	04/27/10	04/26/10		4.719			120,000.00
35179	FFCB-GILFD	1365	10/26/10	04/26/10	INTR	4.800		-120,000.00	
snj101		04/26/10	04/27/10	04/26/10		4.797			120,000.00
35180	FFCB-CITIG	1365	10/26/10	04/26/10	INTR	4.800		-120,000.00	
snj101		04/26/10	04/27/10	04/26/10		4.790			120,000.00
35197	FHLB-GILFD	1365	12/10/10	06/10/10	INTR	4.875		-243,750.00	
snj101		06/10/10	06/11/10	06/10/10		4.894			243,750.00
35203	FHLMC-UBC	1365	12/16/10	06/16/10	INTR	4.500		-213,750.00	
snj101		06/16/10	06/17/10	06/16/10		4.829			213,750.00
35205	FHLB-GILFD	1365	12/10/10	06/10/10	INTR	4.875		-121,875.00	
snj101		06/10/10	06/11/10	06/10/10		4.853			121,875.00
35211	FFCB-GILFD	1365	11/01/10	05/01/10	INTR	4.750		-118,750.00	
snj101		05/01/10	05/04/10	05/01/10		4.809			118,750.00
35212	FHLMC-CITIG	1365	10/18/10	04/18/10	INTR	4.125		-206,250.00	
snj101		04/18/10	04/20/10	04/18/10		4.796			206,250.00
35213	FHLB-CALL-UBC	1365	05/03/12	05/03/10	INTR	5.020		-125,500.00	
snj101		05/03/10	05/04/10	05/03/10		5.020			125,500.00
35216	FHLB-CALL-UBC	1365	05/07/12	05/07/10	INTR	5.050		-126,250.00	
snj101		05/07/10	05/10/10	05/07/10		5.050			126,250.00
35225	FHLMC-GILFD	1365	11/19/10	05/19/10	INTR	4.400		-22,000.00	
snj101		05/19/10	05/20/10	05/19/10		4.841			22,000.00
35226	FHLMC-GILFD	1365	12/16/10	06/16/10	INTR	4.500		-45,000.00	
snj101		06/16/10	06/17/10	06/16/10		4.841			45,000.00
35230	FHLMC-GILFD	1365	12/08/10	06/08/10	INTR	4.750		-100,605.00	
snj101		06/08/10	06/09/10	06/08/10		4.850			100,605.00
35497	FHLB-UBC	1365	05/12/11	05/12/10	INTR	3.450		-155,767.50	
snj101		05/12/10	05/13/10	05/12/10		3.451			155,767.50
35860	FFCB-WF	1365	10/14/11	04/14/10	INTR	3.600		-180,000.00	
snj101		04/14/10	04/15/10	04/14/10		3.600			180,000.00
35866	FFCB-CALL-UBS	1365	10/15/13	04/15/10	INTR	4.250		-212,500.00	
snj101		04/15/10	04/16/10	04/15/10		4.250			212,500.00
35889	FHLB-CALL-WF	1365	11/08/12	05/08/10	INTR	4.125		-72,187.50	
snj101		05/08/10	05/11/10	05/08/10		4.125			72,187.50

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INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
35890	FHLB-CALL-WF	1365		11/08/12	05/08/10	INTR	4.100			-164,000.00	
snj101			05/08/10	05/11/10	05/08/10		4.100				164,000.00
35892	FHLB-CALL-CITIG	1365		11/17/11	05/17/10	INTR	3.550			-177,500.00	
snj101			05/17/10	05/18/10	05/17/10		3.550				177,500.00
35895	FFCB-UBS	1365		11/21/11	05/21/10	INTR	3.200			-160,000.00	
snj101			05/21/10	05/24/10	05/21/10		3.200				160,000.00
35913	MTN-GE CAPITAL CORP-BA	1365		12/09/11	06/09/10	INTR	3.000			-375,000.00	
snj101			06/09/10	06/10/10	06/09/10		3.101				375,000.00
35922	MTN-PNC-CITIG	1365		06/22/11	06/22/10	INTR	1.875			-46,875.00	
snj101			06/22/10	06/23/10	06/22/10		1.949				46,875.00
SUBTOTAL (Txn Typ) INTR				ASSETS			2.849			-3,940,562.24	
							2.901				3,940,562.24
35213	FHLB-CALL-UBC	1365	445	05/03/12	05/03/10	CALL	5.020	-5,000,000.00	-5,000,000.00		
snj101				05/04/10	05/03/10		5.020				5,000,000.00
35216	FHLB-CALL-UBC	1365	445	05/07/12	05/07/10	CALL	5.050	-5,000,000.00	-5,000,000.00		
snj101				05/10/10	05/07/10		5.050				5,000,000.00
SUBTOTAL (Txn Typ) CALL				ASSETS			5.035	-10,000,000.00	-10,000,000.00		
							5.035				10,000,000.00
32936	STATE INVESTMT POOL-CT	1235	415	07/01/10	04/19/10	PSAL	.556	-68,396.37	-68,396.37		
uyen				04/19/10	04/19/10		.556				68,396.37
			415		05/10/10	PSAL	.556	-11,200,000.00	-11,200,000.00		
uyen				05/10/10	05/10/10		.556				11,200,000.00
33658	STATE INVESTMT POOL-RD	1365	415	07/01/10	04/19/10	PSAL	.556	-68,704.78	-68,704.78		
uyen				04/19/10	04/19/10		.556				68,704.78
SUBTOTAL (Txn Typ) PSAL				ASSETS			.556	-11,337,101.15	-11,337,101.15		
							.556				11,337,101.15
35817	FHLB-GILFD	1365	186	04/30/10	04/30/10	MAT	2.375	-10,000,000.00	-10,000,000.00	-118,750.00	
snj101				05/03/10	04/30/10		3.009				10,118,750.00
35906	FFCB-UBC	1365	445	04/07/10	04/07/10	MAT	2.375	-9,350,000.00	-9,350,000.00	-111,031.25	
snj101				04/08/10	04/07/10		2.375				9,461,031.25
36244	FHLB-DISC-WF	1365	451	04/26/10	04/26/10	MAT	.160	-7,000,000.00	-7,000,000.00		
snj101				04/27/10	04/26/10		.162				7,000,000.00
36247	FHLB-DISC-WF	1365	451	05/21/10	05/21/10	MAT	.180	-15,000,000.00	-15,000,000.00		
snj101				05/24/10	05/21/10		.183				15,000,000.00
36284	CP-DISC-GE CAPITAL COR	1365	187	04/19/10	04/19/10	MAT	.220	-10,000,000.00	-10,000,000.00		
snj101				04/20/10	04/19/10		.223				10,000,000.00

* ACTIVE TRANSACTIONS *

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T R E A S U R Y D I V I S I O N
D E T A I L T R A N S A C T I O N R E P O R T - F I X E D I N C O M E
0 4 / 0 1 / 1 0 T O 0 6 / 3 0 / 1 0
S E T T L E M E N T D A T E B A S I S
F U N D : 1 I N V E S T M E N T F U N D S

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

INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36285	NCD-UBOC-UBC	1365	445	06/01/10	06/01/10	MAT	.300	-10,000,000.00	-10,000,000.00	-15,000.00	
snj101				06/02/10	06/01/10		.300				10,015,000.00
36289	CP-DISC-GE CAPITAL COR	1365	187	06/04/10	06/04/10	MAT	.260	-10,000,000.00	-10,000,000.00		
snj101				06/07/10	06/04/10		.264				10,000,000.00
36290	CP-DISC-GE CAPITAL COR	1365	187	06/18/10	06/18/10	MAT	.270	-8,000,000.00	-8,000,000.00		
snj101				06/21/10	06/18/10		.274				8,000,000.00
36296	FHLB-DISC-UBC	1365	445	06/07/10	06/07/10	MAT	.150	-10,000,000.00	-10,000,000.00		
snj101				06/08/10	06/07/10		.152				10,000,000.00
36299	FHLB-DISC-WF	1365	451	06/16/10	06/16/10	MAT	.180	-20,000,000.00	-20,000,000.00		
snj101				06/17/10	06/16/10		.183				20,000,000.00
36302	FHLB-DISC-WF	1365	451	06/16/10	06/16/10	MAT	.180	-20,000,000.00	-20,000,000.00		
snj101				06/17/10	06/16/10		.183				20,000,000.00
36303	FHLB-DISC-UBC	1365	445	05/18/10	05/18/10	MAT	.160	-20,000,000.00	-20,000,000.00		
snj101				05/19/10	05/18/10		.162				20,000,000.00
36334	FNMA-DISC-UBS	1365	441	06/28/10	06/28/10	MAT	.110	-15,000,000.00	-15,000,000.00		
snj101				06/29/10	06/28/10		.112				15,000,000.00
36415	CP-DISC-JP MORGAN-JPM	1365	325	04/01/10	04/01/10	MAT	.100	-10,000,000.00	-10,000,000.00		
snj101				04/02/10	04/01/10		.101				10,000,000.00
36416	CP-DISC-GE CAPITAL COR	1365	187	04/08/10	04/08/10	MAT	.130	-12,000,000.00	-12,000,000.00		
snj101				04/09/10	04/08/10		.132				12,000,000.00
36417	CP-DISC-TOYOTA-TOY	1365	436	04/01/10	04/01/10	MAT	.060	-13,400,000.00	-13,400,000.00		
snj101				04/02/10	04/01/10		.061				13,400,000.00
36418	CP-DISC-UBS FIN DEL-UB	1365	441	04/05/10	04/05/10	MAT	.180	-14,000,000.00	-14,000,000.00		
snj101				04/06/10	04/05/10		.183				14,000,000.00
36419	CP-DISC-UBS FIN DEL-UB	1365	441	04/06/10	04/06/10	MAT	.200	-5,400,000.00	-5,400,000.00		
snj101				04/07/10	04/06/10		.203				5,400,000.00
36420	FHLB-DISC-UBS	1365	441	04/06/10	04/06/10	MAT	.110	-10,000,000.00	-10,000,000.00		
snj101				04/07/10	04/06/10		.112				10,000,000.00
36421	CP-DISC-UBS FIN DEL-UB	1365	441	04/07/10	04/07/10	MAT	.190	-18,600,000.00	-18,600,000.00		
snj101				04/08/10	04/07/10		.193				18,600,000.00
36422	CP-DISC-UBS FIN DEL-UB	1365	441	04/08/10	04/08/10	MAT	.190	-17,000,000.00	-17,000,000.00		
snj101				04/09/10	04/08/10		.193				17,000,000.00
36423	CP-DISC-UBS FIN DEL-UB	1365	441	04/09/10	04/09/10	MAT	.190	-20,000,000.00	-20,000,000.00		
snj101				04/12/10	04/09/10		.193				20,000,000.00
36424	FHLB-DISC-UBS	1365	441	04/09/10	04/09/10	MAT	.120	-10,600,000.00	-10,600,000.00		
snj101				04/12/10	04/09/10		.122				10,600,000.00
36425	CP-DISC-UBS FIN DEL-UB	1365	441	04/12/10	04/12/10	MAT	.190	-10,500,000.00	-10,500,000.00		
snj101				04/13/10	04/12/10		.193				10,500,000.00
36427	CP-DISC-UBS FIN DEL-UB	1365	441	04/13/10	04/13/10	MAT	.190	-4,900,000.00	-4,900,000.00		
snj101				04/14/10	04/13/10		.193				4,900,000.00
36428	CP-DISC-UBS FIN DEL-UB	1365	441	04/14/10	04/14/10	MAT	.200	-5,900,000.00	-5,900,000.00		
snj101				04/15/10	04/14/10		.203				5,900,000.00
36429	CP-DISC-UBS FIN DEL-UB	1365	441	04/15/10	04/15/10	MAT	.200	-9,000,000.00	-9,000,000.00		
snj101				04/16/10	04/15/10		.203				9,000,000.00

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INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36430	CP-DISC-UBS FIN DEL-UB	1365	441	04/16/10	04/16/10	MAT	.220	-2,100,000.00	-2,100,000.00		
snj101				04/19/10	04/16/10		.223				2,100,000.00
36432	CP-DISC-UBS FIN DEL-UB	1365	441	04/19/10	04/19/10	MAT	.230	-16,100,000.00	-16,100,000.00		
snj101				04/20/10	04/19/10		.233				16,100,000.00
36433	CP-DISC-JP MORGAN-JPM	1365	325	04/23/10	04/23/10	MAT	.170	-20,000,000.00	-20,000,000.00		
snj101				04/26/10	04/23/10		.172				20,000,000.00
36434	FHLB-DISC-WF	1365	451	04/20/10	04/20/10	MAT	.110	-20,000,000.00	-20,000,000.00		
snj101				04/21/10	04/20/10		.112				20,000,000.00
36435	CP-DISC-UBS FIN DEL-UB	1365	441	04/20/10	04/20/10	MAT	.200	-11,200,000.00	-11,200,000.00		
snj101				04/21/10	04/20/10		.203				11,200,000.00
36436	CP-DISC-BANKAMERICA-BA	1365	40	04/20/10	04/20/10	MAT	.180	-10,000,000.00	-10,000,000.00		
snj101				04/21/10	04/20/10		.183				10,000,000.00
36437	CP-DISC-UBS FIN DEL-UB	1365	441	04/21/10	04/21/10	MAT	.210	-5,000,000.00	-5,000,000.00		
snj101				04/22/10	04/21/10		.213				5,000,000.00
36438	CP-DISC-UBS FIN DEL-UB	1365	441	04/22/10	04/22/10	MAT	.200	-6,100,000.00	-6,100,000.00		
snj101				04/23/10	04/22/10		.203				6,100,000.00
36439	CP-DISC-UBS FIN DEL-UB	1365	441	04/23/10	04/23/10	MAT	.200	-8,400,000.00	-8,400,000.00		
snj101				04/26/10	04/23/10		.203				8,400,000.00
36440	CP-DISC-GE CAPITAL COR	1365	187	05/10/10	05/10/10	MAT	.200	-22,500,000.00	-22,500,000.00		
snj101				05/11/10	05/10/10		.203				22,500,000.00
36441	FHLB-DISC-WF	1365	451	05/12/10	05/12/10	MAT	.125	-40,000,000.00	-40,000,000.00		
snj101				05/13/10	05/12/10		.127				40,000,000.00
36442	CP-DISC-UBS FIN DEL-UB	1365	441	04/27/10	04/27/10	MAT	.200	-16,700,000.00	-16,700,000.00		
snj101				04/28/10	04/27/10		.203				16,700,000.00
36443	CP-DISC-UBS FIN DEL-UB	1365	441	04/28/10	04/28/10	MAT	.190	-16,800,000.00	-16,800,000.00		
snj101				04/29/10	04/28/10		.193				16,800,000.00
36444	CP-DISC-JP MORGAN-JPM	1365	325	04/29/10	04/29/10	MAT	.180	-18,000,000.00	-18,000,000.00		
snj101				04/30/10	04/29/10		.183				18,000,000.00
36447	CP-DISC-JP MORGAN-JPM	1365	325	05/03/10	05/03/10	MAT	.120	-25,000,000.00	-25,000,000.00		
snj101				05/04/10	05/03/10		.122				25,000,000.00
36448	FHLB-DISC-UBS	1365	441	05/03/10	05/03/10	MAT	.060	-15,500,000.00	-15,500,000.00		
snj101				05/04/10	05/03/10		.061				15,500,000.00
36449	CP-DISC-JP MORGAN-JPM	1365	325	05/04/10	05/04/10	MAT	.120	-20,500,000.00	-20,500,000.00		
snj101				05/05/10	05/04/10		.122				20,500,000.00
36451	CP-DISC-UBS FIN DEL-UB	1365	441	05/05/10	05/05/10	MAT	.210	-18,200,000.00	-18,200,000.00		
snj101				05/06/10	05/05/10		.213				18,200,000.00
36452	FHLB-DISC-JPM	1365	325	05/10/10	05/10/10	MAT	.080	-10,500,000.00	-10,500,000.00		
snj101				05/11/10	05/10/10		.081				10,500,000.00
36453	CP-DISC-JP MORGAN-JPM	1365	325	05/07/10	05/07/10	MAT	.120	-19,400,000.00	-19,400,000.00		
snj101				05/10/10	05/07/10		.122				19,400,000.00
36454	CP-DISC-UBS FIN DEL-UB	1365	441	05/07/10	05/07/10	MAT	.210	-15,000,000.00	-15,000,000.00		
snj101				05/10/10	05/07/10		.213				15,000,000.00
36455	CP-DISC-JPM MORAN-JPM	1365	325	05/10/10	05/10/10	MAT	.120	-12,500,000.00	-12,500,000.00		
snj101				05/11/10	05/10/10		.122				12,500,000.00

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INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36456	CP-DISC-UBS FIN DEL-UB	1365	441	05/10/10	05/10/10	MAT	.230	-10,000,000.00	-10,000,000.00		
snj101				05/11/10	05/10/10		.233				10,000,000.00
36457	CP-DISC-GE CAPITAL COR	1365	187	05/13/10	05/13/10	MAT	.140	-15,600,000.00	-15,600,000.00		
snj101				05/14/10	05/13/10		.142				15,600,000.00
36459	CP-DISC-GE CAPITAL COR	1365	187	05/14/10	05/14/10	MAT	.140	-16,800,000.00	-16,800,000.00		
snj101				05/17/10	05/14/10		.142				16,800,000.00
36460	CP-DISC-GE CAPITAL COR	1365	187	05/17/10	05/17/10	MAT	.140	-13,800,000.00	-13,800,000.00		
snj101				05/18/10	05/17/10		.142				13,800,000.00
36461	FHLB-DISC-JPM	1365	325	05/18/10	05/18/10	MAT	.150	-11,450,000.00	-11,450,000.00		
snj101				05/19/10	05/18/10		.152				11,450,000.00
36462	CP-DISC-GE CAPITAL COR	1365	187	05/19/10	05/19/10	MAT	.150	-17,390,000.00	-17,390,000.00		
snj101				05/20/10	05/19/10		.152				17,390,000.00
36464	CP-DISC-GE CAPITAL COR	1365	187	05/20/10	05/20/10	MAT	.150	-14,800,000.00	-14,800,000.00		
snj101				05/21/10	05/20/10		.152				14,800,000.00
36465	CP-DISC-GE CAPITAL COR	1365	187	05/21/10	05/21/10	MAT	.150	-14,770,000.00	-14,770,000.00		
snj101				05/24/10	05/21/10		.152				14,770,000.00
36466	CP-DISC-GE CAPITAL COR	1365	187	05/24/10	05/24/10	MAT	.150	-14,400,000.00	-14,400,000.00		
snj101				05/25/10	05/24/10		.152				14,400,000.00
36467	CP-DISC-GE CAPITAL COR	1365	187	05/25/10	05/25/10	MAT	.150	-12,940,000.00	-12,940,000.00		
snj101				05/26/10	05/25/10		.152				12,940,000.00
36468	CP-DISC-GE CAPITAL COR	1365	187	05/26/10	05/26/10	MAT	.150	-12,270,000.00	-12,270,000.00		
snj101				05/27/10	05/26/10		.152				12,270,000.00
36469	CP-DISC-JP MORGAN-JPM	1365	325	05/27/10	05/27/10	MAT	.120	-13,580,000.00	-13,580,000.00		
snj101				05/28/10	05/27/10		.122				13,580,000.00
36470	CP-DISC-GE CAPITAL COR	1365	187	06/02/10	06/02/10	MAT	.210	-20,000,000.00	-20,000,000.00		
snj101				06/03/10	06/02/10		.213				20,000,000.00
36471	CP-DISC-JP MORGAN-JPM	1365	325	05/28/10	05/28/10	MAT	.120	-13,200,000.00	-13,200,000.00		
snj101				06/01/10	05/28/10		.122				13,200,000.00
36474	FHLB-DISC-UBS	1365	441	06/02/10	06/02/10	MAT	.090	-8,900,000.00	-8,900,000.00		
snj101				06/03/10	06/02/10		.091				8,900,000.00
36475	FHLB-DISC-UBS	1365	441	06/03/10	06/03/10	MAT	.130	-23,850,000.00	-23,850,000.00		
snj101				06/04/10	06/03/10		.132				23,850,000.00
36476	FHLB-DISC-JPM	1365	325	06/04/10	06/04/10	MAT	.130	-28,740,000.00	-28,740,000.00		
snj101				06/07/10	06/04/10		.132				28,740,000.00
36478	FHLB-DISC-JPM	1365	325	06/07/10	06/07/10	MAT	.140	-33,000,000.00	-33,000,000.00		
snj101				06/08/10	06/07/10		.142				33,000,000.00
36479	FHLB-DISC-JPM	1365	325	06/08/10	06/08/10	MAT	.130	-20,550,000.00	-20,550,000.00		
snj101				06/09/10	06/08/10		.132				20,550,000.00
36481	FHLB-DISC-UBS	1365	441	06/09/10	06/09/10	MAT	.120	-19,800,000.00	-19,800,000.00		
snj101				06/10/10	06/09/10		.122				19,800,000.00
36482	FHLB-DISC-UBS	1365	441	06/10/10	06/10/10	MAT	.130	-21,100,000.00	-21,100,000.00		
snj101				06/11/10	06/10/10		.132				21,100,000.00
36483	FHLB-DISC-JPM	1365	325	06/11/10	06/11/10	MAT	.100	-29,160,000.00	-29,160,000.00		
snj101				06/14/10	06/11/10		.101				29,160,000.00

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INV # USER	DESCRIPTION/POOL# MEMO	BANK CASH	BROK DATE	MATURITY /ENTRY	TRADE/ SETTLE	TXN TYP	COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
36484 snj101	FHLB-DISC-WF	1365	451	06/14/10 06/15/10	06/14/10 06/14/10	MAT	.090 .091	-30,000,000.00	-30,000,000.00		30,000,000.00
36485 snj101	FHLB-DISC-UBC	1365	445	06/15/10 06/16/10	06/15/10 06/15/10	MAT	.090 .091	-32,190,000.00	-32,190,000.00		32,190,000.00
36486 snj101	FHLB-DISC-UBC	1365	445	06/16/10 06/17/10	06/16/10 06/16/10	MAT	.090 .091	-10,000,000.00	-10,000,000.00		10,000,000.00
36487 snj101	CP-DISC-GE CAPITAL COR	1365	187	06/22/10 06/23/10	06/22/10 06/22/10	MAT	.140 .142	-14,720,000.00	-14,720,000.00		14,720,000.00
36488 snj101	FHLB-DISC-JPM	1365	325	06/17/10 06/18/10	06/17/10 06/17/10	MAT	.080 .081	-25,850,000.00	-25,850,000.00		25,850,000.00
36490 snj101	FHLB-DISC-JPM	1365	325	06/18/10 06/21/10	06/18/10 06/18/10	MAT	.080 .081	-33,900,000.00	-33,900,000.00		33,900,000.00
36491 snj101	CP-DISC-BANKAMERICA-BA	1365	40	06/21/10 06/22/10	06/21/10 06/21/10	MAT	.170 .172	-25,150,000.00	-25,150,000.00		25,150,000.00
36492 snj101	CP-DISC-BANKAMERICA-BA	1365	40	06/22/10 06/23/10	06/22/10 06/22/10	MAT	.170 .172	-24,430,000.00	-24,430,000.00		24,430,000.00
36493 snj101	CP-DISC-BANKAMERICA-BA	1365	40	06/23/10 06/24/10	06/23/10 06/23/10	MAT	.160 .162	-10,000,000.00	-10,000,000.00		10,000,000.00
36495 snj101	CP-DISC-UBS FIN DEL-UB	1365	441	06/24/10 06/25/10	06/24/10 06/24/10	MAT	.190 .193	-8,470,000.00	-8,470,000.00		8,470,000.00
36497 snj101	CP-DISC-BANKAMERICA-BA	1365	40	06/28/10 06/29/10	06/28/10 06/28/10	MAT	.140 .142	-18,750,000.00	-18,750,000.00		18,750,000.00
36505 snj101	CP-DISC-GE CAPITAL COR	1365	441	06/29/10 06/30/10	06/29/10 06/29/10	MAT	.050 .051	-15,820,000.00	-15,820,000.00		15,820,000.00
SUBTOTAL (Txn Typ) MAT						ASSETS	.180 .187	-1310530000.00	-1310530000.00	-244,781.25	1310774781.25
35817 snj101	FHLB-GILFD	1365		04/30/10 05/03/10	04/30/10 04/30/10	AMRT	2.375 3.009		101,700.00		-101,700.00
36244 snj101	FHLB-DISC-WF	1365		04/26/10 04/27/10	04/26/10 04/26/10	AMRT	.160 .162		5,786.67		-5,786.67
36247 snj101	FHLB-DISC-WF	1365		05/21/10 05/24/10	05/21/10 05/21/10	AMRT	.180 .183		15,525.00		-15,525.00
36284 snj101	CP-DISC-GE CAPITAL COR	1365		04/19/10 04/20/10	04/19/10 04/19/10	AMRT	.220 .223		8,372.22		-8,372.22
36289 snj101	CP-DISC-GE CAPITAL COR	1365		06/04/10 06/07/10	06/04/10 06/04/10	AMRT	.260 .264		12,855.56		-12,855.56
36290 snj101	CP-DISC-GE CAPITAL COR	1365		06/18/10 06/21/10	06/18/10 06/18/10	AMRT	.270 .274		11,520.00		-11,520.00
36296 snj101	FHLB-DISC-UBC	1365		06/07/10 06/08/10	06/07/10 06/07/10	AMRT	.150 .152		7,291.67		-7,291.67
36299 snj101	FHLB-DISC-WF	1365		06/16/10 06/17/10	06/16/10 06/16/10	AMRT	.180 .183		18,100.00		-18,100.00

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D E T A I L T R A N S A C T I O N R E P O R T - F I X E D I N C O M E
0 4 / 0 1 / 1 0 T O 0 6 / 3 0 / 1 0
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F U N D : 1 I N V E S T M E N T F U N D S

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INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36302	FHLB-DISC-WF	1365		06/16/10	06/16/10	AMRT	.180		17,700.00		
snj101				06/17/10	06/16/10		.183			-17,700.00	
36303	FHLB-DISC-UBC	1365		05/18/10	05/18/10	AMRT	.160		13,155.56		
snj101				05/19/10	05/18/10		.162			-13,155.56	
36334	FNMA-DISC-UBS	1365		06/28/10	06/28/10	AMRT	.110		7,562.50		
snj101				06/29/10	06/28/10		.112			-7,562.50	
36415	CP-DISC-JP MORGAN-JPM	1365		04/01/10	04/01/10	AMRT	.100		83.33		
snj101				04/02/10	04/01/10		.101			-83.33	
36416	CP-DISC-GE CAPITAL COR	1365		04/08/10	04/08/10	AMRT	.130		433.33		
snj101				04/09/10	04/08/10		.132			-433.33	
36417	CP-DISC-TOYOTA-TOY	1365		04/01/10	04/01/10	AMRT	.060		44.67		
snj101				04/02/10	04/01/10		.061			-44.67	
36418	CP-DISC-UBS FIN DEL-UB	1365		04/05/10	04/05/10	AMRT	.180		280.00		
snj101				04/06/10	04/05/10		.183			-280.00	
36419	CP-DISC-UBS FIN DEL-UB	1365		04/06/10	04/06/10	AMRT	.200		30.00		
snj101				04/07/10	04/06/10		.203			-30.00	
36420	FHLB-DISC-UBS	1365		04/06/10	04/06/10	AMRT	.110		30.56		
snj101				04/07/10	04/06/10		.112			-30.56	
36421	CP-DISC-UBS FIN DEL-UB	1365		04/07/10	04/07/10	AMRT	.190		98.17		
snj101				04/08/10	04/07/10		.193			-98.17	
36422	CP-DISC-UBS FIN DEL-UB	1365		04/08/10	04/08/10	AMRT	.190		89.72		
snj101				04/09/10	04/08/10		.193			-89.72	
36423	CP-DISC-UBS FIN DEL-UB	1365		04/09/10	04/09/10	AMRT	.190		105.56		
snj101				04/12/10	04/09/10		.193			-105.56	
36424	FHLB-DISC-UBS	1365		04/09/10	04/09/10	AMRT	.120		35.33		
snj101				04/12/10	04/09/10		.122			-35.33	
36425	CP-DISC-UBS FIN DEL-UB	1365		04/12/10	04/12/10	AMRT	.190		166.25		
snj101				04/13/10	04/12/10		.193			-166.25	
36427	CP-DISC-UBS FIN DEL-UB	1365		04/13/10	04/13/10	AMRT	.190		25.86		
snj101				04/14/10	04/13/10		.193			-25.86	
36428	CP-DISC-UBS FIN DEL-UB	1365		04/14/10	04/14/10	AMRT	.200		32.78		
snj101				04/15/10	04/14/10		.203			-32.78	
36429	CP-DISC-UBS FIN DEL-UB	1365		04/15/10	04/15/10	AMRT	.200		50.00		
snj101				04/16/10	04/15/10		.203			-50.00	
36430	CP-DISC-UBS FIN DEL-UB	1365		04/16/10	04/16/10	AMRT	.220		12.83		
snj101				04/19/10	04/16/10		.223			-12.83	
36432	CP-DISC-UBS FIN DEL-UB	1365		04/19/10	04/19/10	AMRT	.230		308.58		
snj101				04/20/10	04/19/10		.233			-308.58	
36433	CP-DISC-JP MORGAN-JPM	1365		04/23/10	04/23/10	AMRT	.170		661.11		
snj101				04/26/10	04/23/10		.172			-661.11	
36434	FHLB-DISC-WF	1365		04/20/10	04/20/10	AMRT	.110		244.44		
snj101				04/21/10	04/20/10		.112			-244.44	
36435	CP-DISC-UBS FIN DEL-UB	1365		04/20/10	04/20/10	AMRT	.200		62.22		
snj101				04/21/10	04/20/10		.203			-62.22	

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INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36436	CP-DISC-BANKAMERICA-BA	1365		04/20/10	04/20/10	AMRT	.180		50.00		
snj101				04/21/10	04/20/10		.183			-50.00	
36437	CP-DISC-UBS FIN DEL-UB	1365		04/21/10	04/21/10	AMRT	.210		29.17		
snj101				04/22/10	04/21/10		.213			-29.17	
36438	CP-DISC-UBS FIN DEL-UB	1365		04/22/10	04/22/10	AMRT	.200		33.89		
snj101				04/23/10	04/22/10		.203			-33.89	
36439	CP-DISC-UBS FIN DEL-UB	1365		04/23/10	04/23/10	AMRT	.200		46.67		
snj101				04/26/10	04/23/10		.203			-46.67	
36440	CP-DISC-GE CAPITAL COR	1365		05/10/10	05/10/10	AMRT	.200		2,125.00		
snj101				05/11/10	05/10/10		.203			-2,125.00	
36441	FHLB-DISC-WF	1365		05/12/10	05/12/10	AMRT	.125		2,222.22		
snj101				05/13/10	05/12/10		.127			-2,222.22	
36442	CP-DISC-UBS FIN DEL-UB	1365		04/27/10	04/27/10	AMRT	.200		92.78		
snj101				04/28/10	04/27/10		.203			-92.78	
36443	CP-DISC-UBS FIN DEL-UB	1365		04/28/10	04/28/10	AMRT	.190		88.67		
snj101				04/29/10	04/28/10		.193			-88.67	
36444	CP-DISC-JP MORGAN-JPM	1365		04/29/10	04/29/10	AMRT	.180		90.00		
snj101				04/30/10	04/29/10		.183			-90.00	
36447	CP-DISC-JP MORGAN-JPM	1365		05/03/10	05/03/10	AMRT	.120		250.00		
snj101				05/04/10	05/03/10		.122			-250.00	
36448	FHLB-DISC-UBS	1365		05/03/10	05/03/10	AMRT	.060		77.50		
snj101				05/04/10	05/03/10		.061			-77.50	
36449	CP-DISC-JP MORGAN-JPM	1365		05/04/10	05/04/10	AMRT	.120		68.33		
snj101				05/05/10	05/04/10		.122			-68.33	
36451	CP-DISC-UBS FIN DEL-UB	1365		05/05/10	05/05/10	AMRT	.210		106.17		
snj101				05/06/10	05/05/10		.213			-106.17	
36452	FHLB-DISC-JPM	1365		05/10/10	05/10/10	AMRT	.080		116.67		
snj101				05/11/10	05/10/10		.081			-116.67	
36453	CP-DISC-JP MORGAN-JPM	1365		05/07/10	05/07/10	AMRT	.120		64.67		
snj101				05/10/10	05/07/10		.122			-64.67	
36454	CP-DISC-UBS FIN DEL-UB	1365		05/07/10	05/07/10	AMRT	.210		87.50		
snj101				05/10/10	05/07/10		.213			-87.50	
36455	CP-DISC-JPM MORAN-JPM	1365		05/10/10	05/10/10	AMRT	.120		125.00		
snj101				05/11/10	05/10/10		.122			-125.00	
36456	CP-DISC-UBS FIN DEL-UB	1365		05/10/10	05/10/10	AMRT	.230		191.67		
snj101				05/11/10	05/10/10		.233			-191.67	
36457	CP-DISC-GE CAPITAL COR	1365		05/13/10	05/13/10	AMRT	.140		60.67		
snj101				05/14/10	05/13/10		.142			-60.67	
36459	CP-DISC-GE CAPITAL COR	1365		05/14/10	05/14/10	AMRT	.140		65.33		
snj101				05/17/10	05/14/10		.142			-65.33	
36460	CP-DISC-GE CAPITAL COR	1365		05/17/10	05/17/10	AMRT	.140		161.00		
snj101				05/18/10	05/17/10		.142			-161.00	
36461	FHLB-DISC-JPM	1365		05/18/10	05/18/10	AMRT	.150		47.71		
snj101				05/19/10	05/18/10		.152			-47.71	

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INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36462	CP-DISC-GE CAPITAL COR	1365		05/19/10	05/19/10	AMRT	.150		72.46		
snj101				05/20/10	05/19/10		.152			-72.46	
36464	CP-DISC-GE CAPITAL COR	1365		05/20/10	05/20/10	AMRT	.150		61.67		
snj101				05/21/10	05/20/10		.152			-61.67	
36465	CP-DISC-GE CAPITAL COR	1365		05/21/10	05/21/10	AMRT	.150		61.54		
snj101				05/24/10	05/21/10		.152			-61.54	
36466	CP-DISC-GE CAPITAL COR	1365		05/24/10	05/24/10	AMRT	.150		180.00		
snj101				05/25/10	05/24/10		.152			-180.00	
36467	CP-DISC-GE CAPITAL COR	1365		05/25/10	05/25/10	AMRT	.150		53.92		
snj101				05/26/10	05/25/10		.152			-53.92	
36468	CP-DISC-GE CAPITAL COR	1365		05/26/10	05/26/10	AMRT	.150		51.12		
snj101				05/27/10	05/26/10		.152			-51.12	
36469	CP-DISC-JP MORGAN-JPM	1365		05/27/10	05/27/10	AMRT	.120		45.27		
snj101				05/28/10	05/27/10		.122			-45.27	
36470	CP-DISC-GE CAPITAL COR	1365		06/02/10	06/02/10	AMRT	.210		816.67		
snj101				06/03/10	06/02/10		.213			-816.67	
36471	CP-DISC-JP MORGAN-JPM	1365		05/28/10	05/28/10	AMRT	.120		44.00		
snj101				06/01/10	05/28/10		.122			-44.00	
36474	FHLB-DISC-UBS	1365		06/02/10	06/02/10	AMRT	.090		22.25		
snj101				06/03/10	06/02/10		.091			-22.25	
36475	FHLB-DISC-UBS	1365		06/03/10	06/03/10	AMRT	.130		86.12		
snj101				06/04/10	06/03/10		.132			-86.12	
36476	FHLB-DISC-JPM	1365		06/04/10	06/04/10	AMRT	.130		103.78		
snj101				06/07/10	06/04/10		.132			-103.78	
36478	FHLB-DISC-JPM	1365		06/07/10	06/07/10	AMRT	.140		385.00		
snj101				06/08/10	06/07/10		.142			-385.00	
36479	FHLB-DISC-JPM	1365		06/08/10	06/08/10	AMRT	.130		74.21		
snj101				06/09/10	06/08/10		.132			-74.21	
36481	FHLB-DISC-UBS	1365		06/09/10	06/09/10	AMRT	.120		66.00		
snj101				06/10/10	06/09/10		.122			-66.00	
36482	FHLB-DISC-UBS	1365		06/10/10	06/10/10	AMRT	.130		76.19		
snj101				06/11/10	06/10/10		.132			-76.19	
36483	FHLB-DISC-JPM	1365		06/11/10	06/11/10	AMRT	.100		81.00		
snj101				06/14/10	06/11/10		.101			-81.00	
36484	FHLB-DISC-WF	1365		06/14/10	06/14/10	AMRT	.090		225.00		
snj101				06/15/10	06/14/10		.091			-225.00	
36485	FHLB-DISC-UBC	1365		06/15/10	06/15/10	AMRT	.090		80.47		
snj101				06/16/10	06/15/10		.091			-80.47	
36486	FHLB-DISC-UBC	1365		06/16/10	06/16/10	AMRT	.090		25.00		
snj101				06/17/10	06/16/10		.091			-25.00	
36487	CP-DISC-GE CAPITAL COR	1365		06/22/10	06/22/10	AMRT	.140		400.71		
snj101				06/23/10	06/22/10		.142			-400.71	
36488	FHLB-DISC-JPM	1365		06/17/10	06/17/10	AMRT	.080		57.44		
snj101				06/18/10	06/17/10		.081			-57.44	

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* ACTIVE TRANSACTIONS *

INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36490	FHLB-DISC-JPM	1365		06/18/10	06/18/10	AMRT	.080		75.33		
snj101				06/21/10	06/18/10		.081			-75.33	
36491	CP-DISC-BANKAMERICA-BA	1365		06/21/10	06/21/10	AMRT	.170		356.29		
snj101				06/22/10	06/21/10		.172			-356.29	
36492	CP-DISC-BANKAMERICA-BA	1365		06/22/10	06/22/10	AMRT	.170		115.36		
snj101				06/23/10	06/22/10		.172			-115.36	
36493	CP-DISC-BANKAMERICA-BA	1365		06/23/10	06/23/10	AMRT	.160		44.44		
snj101				06/24/10	06/23/10		.162			-44.44	
36495	CP-DISC-UBS FIN DEL-UB	1365		06/24/10	06/24/10	AMRT	.190		44.70		
snj101				06/25/10	06/24/10		.193			-44.70	
36497	CP-DISC-BANKAMERICA-BA	1365		06/28/10	06/28/10	AMRT	.140		218.75		
snj101				06/29/10	06/28/10		.142			-218.75	
36505	CP-DISC-GE CAPITAL COR	1365		06/29/10	06/29/10	AMRT	.050		21.97		
snj101				06/30/10	06/29/10		.051			-21.97	
SUBTOTAL (Txn Typ) AMRT				ASSETS				.164	232,511.20		
								.171		-232,511.20	
32936	STATE INVESTMT POOL-CT	1235	415	07/01/10	04/15/10	PURC	.556	68,396.37	68,396.37		
uyen				04/16/10	04/15/10		.556				-68,396.37
			415		05/11/10	PURC	.556	4,100,000.00	4,100,000.00		
uyen				05/11/10	05/11/10		.556				-4,100,000.00
			415		05/12/10	PURC	.556	7,100,000.00	7,100,000.00		
uyen				05/12/10	05/12/10		.556				-7,100,000.00
33658	STATE INVESTMT POOL-RD	1365	415	07/01/10	04/15/10	PURC	.556	68,704.78	68,704.78		
uyen				04/16/10	04/15/10		.556				-68,704.78
36418	CP-DISC-UBS FIN DEL-UB	1365	441	04/05/10	04/01/10	PURC	.180	14,000,000.00	13,999,720.00		
uyen				04/01/10	04/01/10		.183		-280.00		-13,999,720.00
36419	CP-DISC-UBS FIN DEL-UB	1365	441	04/06/10	04/05/10	PURC	.200	5,400,000.00	5,399,970.00		
uyen				04/05/10	04/05/10		.203		-30.00		-5,399,970.00
36420	FHLB-DISC-UBS	1365	441	04/06/10	04/05/10	PURC	.110	10,000,000.00	9,999,969.44		
uyen				04/05/10	04/05/10		.112		-30.56		-9,999,969.44
36421	CP-DISC-UBS FIN DEL-UB	1365	441	04/07/10	04/06/10	PURC	.190	18,600,000.00	18,599,901.83		
uyen				04/06/10	04/06/10		.193		-98.17		-18,599,901.83
36422	CP-DISC-UBS FIN DEL-UB	1365	441	04/08/10	04/07/10	PURC	.190	17,000,000.00	16,999,910.28		
uyen				04/07/10	04/07/10		.193		-89.72		-16,999,910.28
36423	CP-DISC-UBS FIN DEL-UB	1365	441	04/09/10	04/08/10	PURC	.190	20,000,000.00	19,999,894.44		
uyen				04/08/10	04/08/10		.193		-105.56		-19,999,894.44
36424	FHLB-DISC-UBS	1365	441	04/09/10	04/08/10	PURC	.120	10,600,000.00	10,599,964.67		
uyen				04/08/10	04/08/10		.122		-35.33		-10,599,964.67
36425	CP-DISC-UBS FIN DEL-UB	1365	441	04/12/10	04/09/10	PURC	.190	10,500,000.00	10,499,833.75		
uyen				04/09/10	04/09/10		.193		-166.25		-10,499,833.75
36426	NCD-UBOC-UBC	1365	445	07/07/10	04/09/10	PURC	.290	20,000,000.00	20,000,000.00		
uyen				04/09/10	04/09/10		.290				-20,000,000.00

* ACTIVE TRANSACTIONS *

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D E T A I L T R A N S A C T I O N R E P O R T - F I X E D I N C O M E
0 4 / 0 1 / 1 0 T O 0 6 / 3 0 / 1 0
S E T T L E M E N T D A T E B A S I S
F U N D : 1 I N V E S T M E N T F U N D S

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INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36427	CP-DISC-UBS FIN DEL-UB	1365	441	04/13/10	04/12/10	PURC	.190	4,900,000.00	4,899,974.14		
uyen				04/12/10	04/12/10		.193		-25.86		-4,899,974.14
36428	CP-DISC-UBS FIN DEL-UB	1365	441	04/14/10	04/13/10	PURC	.200	5,900,000.00	5,899,967.22		
uyen				04/13/10	04/13/10		.203		-32.78		-5,899,967.22
36429	CP-DISC-UBS FIN DEL-UB	1365	441	04/15/10	04/14/10	PURC	.200	9,000,000.00	8,999,950.00		
uyen				04/14/10	04/14/10		.203		-50.00		-8,999,950.00
36430	CP-DISC-UBS FIN DEL-UB	1365	441	04/16/10	04/15/10	PURC	.220	2,100,000.00	2,099,987.17		
uyen				04/15/10	04/15/10		.223		-12.83		-2,099,987.17
36431	FNMA-DISC-CITIG	1365	132	07/14/10	04/15/10	PURC	.185	20,000,000.00	19,990,750.00		
uyen				04/15/10	04/15/10		.188		-9,250.00		-19,990,750.00
36432	CP-DISC-UBS FIN DEL-UB	1365	441	04/19/10	04/16/10	PURC	.230	16,100,000.00	16,099,691.42		
uyen				04/16/10	04/16/10		.233		-308.58		-16,099,691.42
36433	CP-DISC-JP MORGAN-JPM	1365	325	04/23/10	04/16/10	PURC	.170	20,000,000.00	19,999,338.89		
uyen				04/16/10	04/16/10		.172		-661.11		-19,999,338.89
36434	FHLB-DISC-WF	1365	451	04/20/10	04/16/10	PURC	.110	20,000,000.00	19,999,755.56		
uyen				04/16/10	04/16/10		.112		-244.44		-19,999,755.56
36435	CP-DISC-UBS FIN DEL-UB	1365	441	04/20/10	04/19/10	PURC	.200	11,200,000.00	11,199,937.78		
uyen				04/19/10	04/19/10		.203		-62.22		-11,199,937.78
36436	CP-DISC-BANKAMERICA-BA	1365	40	04/20/10	04/19/10	PURC	.180	10,000,000.00	9,999,950.00		
uyen				04/19/10	04/19/10		.183		-50.00		-9,999,950.00
36437	CP-DISC-UBS FIN DEL-UB	1365	441	04/21/10	04/20/10	PURC	.210	5,000,000.00	4,999,970.83		
uyen				04/20/10	04/20/10		.213		-29.17		-4,999,970.83
36438	CP-DISC-UBS FIN DEL-UB	1365	441	04/22/10	04/21/10	PURC	.200	6,100,000.00	6,099,966.11		
uyen				04/21/10	04/21/10		.203		-33.89		-6,099,966.11
36439	CP-DISC-UBS FIN DEL-UB	1365	441	04/23/10	04/22/10	PURC	.200	8,400,000.00	8,399,953.33		
uyen				04/22/10	04/22/10		.203		-46.67		-8,399,953.33
36440	CP-DISC-GE CAPITAL COR	1365	187	05/10/10	04/23/10	PURC	.200	22,500,000.00	22,497,875.00		
uyen				04/23/10	04/23/10		.203		-2,125.00		-22,497,875.00
36441	FHLB-DISC-WF	1365	451	05/12/10	04/26/10	PURC	.125	40,000,000.00	39,997,777.78		
uyen				04/26/10	04/26/10		.127		-2,222.22		-39,997,777.78
36442	CP-DISC-UBS FIN DEL-UB	1365	441	04/27/10	04/26/10	PURC	.200	16,700,000.00	16,699,907.22		
uyen				04/26/10	04/26/10		.203		-92.78		-16,699,907.22
36443	CP-DISC-UBS FIN DEL-UB	1365	441	04/28/10	04/27/10	PURC	.190	16,800,000.00	16,799,911.33		
uyen				04/27/10	04/27/10		.193		-88.67		-16,799,911.33
36444	CP-DISC-JP MORGAN-JPM	1365	325	04/29/10	04/28/10	PURC	.180	18,000,000.00	17,999,910.00		
uyen				04/28/10	04/28/10		.183		-90.00		-17,999,910.00
36445	TBIL-DISC-UBS	1365	441	07/01/10	04/29/10	PURC	.140	30,000,000.00	29,992,650.00		
uyen				04/29/10	04/29/10		.142		-7,350.00		-29,992,650.00
36446	TBIL-DISC-UBC	1365	445	07/01/10	04/29/10	PURC	.140	29,900,000.00	29,892,674.50		
uyen				04/29/10	04/29/10		.142		-7,325.50		-29,892,674.50
36447	CP-DISC-JP MORGAN-JPM	1365	325	05/03/10	04/30/10	PURC	.120	25,000,000.00	24,999,750.00		
uyen				04/30/10	04/30/10		.122		-250.00		-24,999,750.00
36448	FHLB-DISC-UBS	1365	441	05/03/10	04/30/10	PURC	.060	15,500,000.00	15,499,922.50		
uyen				04/30/10	04/30/10		.061		-77.50		-15,499,922.50

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INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36449	CP-DISC-JP MORGAN-JPM	1365	325	05/04/10	05/03/10	PURC	.120	20,500,000.00	20,499,931.67		
uyen				05/03/10	05/03/10		.122		-68.33		-20,499,931.67
36450	TBIL-DISC-UBS	1365	441	07/01/10	05/03/10	PURC	.145	25,000,000.00	24,994,059.03		
uyen				05/03/10	05/03/10		.147		-5,940.97		-24,994,059.03
36451	CP-DISC-UBS FIN DEL-UB	1365	441	05/05/10	05/04/10	PURC	.210	18,200,000.00	18,199,893.83		
uyen				05/04/10	05/04/10		.213		-106.17		-18,199,893.83
36452	FHLB-DISC-JPM	1365	325	05/10/10	05/05/10	PURC	.080	10,500,000.00	10,499,883.33		
uyen				05/05/10	05/05/10		.081		-116.67		-10,499,883.33
36453	CP-DISC-JP MORGAN-JPM	1365	325	05/07/10	05/06/10	PURC	.120	19,400,000.00	19,399,935.33		
uyen				05/06/10	05/06/10		.122		-64.67		-19,399,935.33
36454	CP-DISC-UBS FIN DEL-UB	1365	441	05/07/10	05/06/10	PURC	.210	15,000,000.00	14,999,912.50		
uyen				05/06/10	05/06/10		.213		-87.50		-14,999,912.50
36455	CP-DISC-JPM MORAN-JPM	1365	325	05/10/10	05/07/10	PURC	.120	12,500,000.00	12,499,875.00		
uyen				05/07/10	05/07/10		.122		-125.00		-12,499,875.00
36456	CP-DISC-UBS FIN DEL-UB	1365	441	05/10/10	05/07/10	PURC	.230	10,000,000.00	9,999,808.33		
uyen				05/07/10	05/07/10		.233		-191.67		-9,999,808.33
36457	CP-DISC-GE CAPITAL COR	1365	187	05/13/10	05/12/10	PURC	.140	15,600,000.00	15,599,939.33		
uyen				05/12/10	05/12/10		.142		-60.67		-15,599,939.33
36458	TBIL-DISC-UBS	1365	441	07/01/10	05/12/10	PURC	.140	20,000,000.00	19,996,111.11		
uyen				05/12/10	05/12/10		.142		-3,888.89		-19,996,111.11
36459	CP-DISC-GE CAPITAL COR	1365	187	05/14/10	05/13/10	PURC	.140	16,800,000.00	16,799,934.67		
uyen				05/13/10	05/13/10		.142		-65.33		-16,799,934.67
36460	CP-DISC-GE CAPITAL COR	1365	187	05/17/10	05/14/10	PURC	.140	13,800,000.00	13,799,839.00		
uyen				05/14/10	05/14/10		.142		-161.00		-13,799,839.00
36461	FHLB-DISC-JPM	1365	325	05/18/10	05/17/10	PURC	.150	11,450,000.00	11,449,952.29		
uyen				05/17/10	05/17/10		.152		-47.71		-11,449,952.29
36462	CP-DISC-GE CAPITAL COR	1365	187	05/19/10	05/18/10	PURC	.150	17,390,000.00	17,389,927.54		
uyen				05/18/10	05/18/10		.152		-72.46		-17,389,927.54
36463	TBIL-DISC-CITIG	1365	132	07/01/10	05/18/10	PURC	.145	10,000,000.00	9,998,227.78		
uyen				05/18/10	05/18/10		.147		-1,772.22		-9,998,227.78
36464	CP-DISC-GE CAPITAL COR	1365	187	05/20/10	05/19/10	PURC	.150	14,800,000.00	14,799,938.33		
uyen				05/19/10	05/19/10		.152		-61.67		-14,799,938.33
36465	CP-DISC-GE CAPITAL COR	1365	187	05/21/10	05/20/10	PURC	.150	14,770,000.00	14,769,938.46		
uyen				05/20/10	05/20/10		.152		-61.54		-14,769,938.46
36466	CP-DISC-GE CAPITAL COR	1365	187	05/24/10	05/21/10	PURC	.150	14,400,000.00	14,399,820.00		
uyen				05/21/10	05/21/10		.152		-180.00		-14,399,820.00
36467	CP-DISC-GE CAPITAL COR	1365	187	05/25/10	05/24/10	PURC	.150	12,940,000.00	12,939,946.08		
uyen				05/24/10	05/24/10		.152		-53.92		-12,939,946.08
36468	CP-DISC-GE CAPITAL COR	1365	187	05/26/10	05/25/10	PURC	.150	12,270,000.00	12,269,948.88		
uyen				05/25/10	05/25/10		.152		-51.12		-12,269,948.88
36469	CP-DISC-JP MORGAN-JPM	1365	325	05/27/10	05/26/10	PURC	.120	13,580,000.00	13,579,954.73		
uyen				05/26/10	05/26/10		.122		-45.27		-13,579,954.73
36470	CP-DISC-GE CAPITAL COR	1365	187	06/02/10	05/26/10	PURC	.210	20,000,000.00	19,999,183.33		
uyen				05/26/10	05/26/10		.213		-816.67		-19,999,183.33

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INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36471	CP-DISC-JP MORGAN-JPM	1365	325	05/28/10	05/27/10	PURC	.120	13,200,000.00	13,199,956.00		
uyen				05/27/10	05/27/10		.122		-44.00		-13,199,956.00
36472	CP-DISC-GE CAPITAL COR	1365	187	10/08/10	05/27/10	PURC	.420	9,000,000.00	8,985,930.00		
uyen				05/27/10	05/27/10		.427		-14,070.00		-8,985,930.00
36473	FHLB-DISC-JPM	1365	325	12/03/10	05/28/10	PURC	.240	22,640,000.00	22,611,473.60		
uyen				05/28/10	05/28/10		.244		-28,526.40		-22,611,473.60
36474	FHLB-DISC-UBS	1365	441	06/02/10	06/01/10	PURC	.090	8,900,000.00	8,899,977.75		
uyen				06/01/10	06/01/10		.091		-22.25		-8,899,977.75
36475	FHLB-DISC-UBS	1365	441	06/03/10	06/02/10	PURC	.130	23,850,000.00	23,849,913.88		
uyen				06/02/10	06/02/10		.132		-86.12		-23,849,913.88
36476	FHLB-DISC-JPM	1365	325	06/04/10	06/03/10	PURC	.130	28,740,000.00	28,739,896.22		
uyen				06/03/10	06/03/10		.132		-103.78		-28,739,896.22
36477	CP-DISC-GE CAPITAL COR	1365	187	12/01/10	06/03/10	PURC	.550	10,000,000.00	9,972,347.22		
uyen				06/03/10	06/03/10		.559		-27,652.78		-9,972,347.22
36478	FHLB-DISC-JPM	1365	325	06/07/10	06/04/10	PURC	.140	33,000,000.00	32,999,615.00		
uyen				06/04/10	06/04/10		.142		-385.00		-32,999,615.00
36479	FHLB-DISC-JPM	1365	325	06/08/10	06/07/10	PURC	.130	20,550,000.00	20,549,925.79		
uyen				06/07/10	06/07/10		.132		-74.21		-20,549,925.79
36480	FHLB-DISC-JPM	1365	325	07/01/10	06/07/10	PURC	.110	15,000,000.00	14,998,900.00		
uyen				06/07/10	06/07/10		.112		-1,100.00		-14,998,900.00
36481	FHLB-DISC-UBS	1365	441	06/09/10	06/08/10	PURC	.120	19,800,000.00	19,799,934.00		
uyen				06/08/10	06/08/10		.122		-66.00		-19,799,934.00
36482	FHLB-DISC-UBS	1365	441	06/10/10	06/09/10	PURC	.130	21,100,000.00	21,099,923.81		
uyen				06/09/10	06/09/10		.132		-76.19		-21,099,923.81
36483	FHLB-DISC-JPM	1365	325	06/11/10	06/10/10	PURC	.100	29,160,000.00	29,159,919.00		
uyen				06/10/10	06/10/10		.101		-81.00		-29,159,919.00
36484	FHLB-DISC-WF	1365	451	06/14/10	06/11/10	PURC	.090	30,000,000.00	29,999,775.00		
uyen				06/11/10	06/11/10		.091		-225.00		-29,999,775.00
36485	FHLB-DISC-UBC	1365	445	06/15/10	06/14/10	PURC	.090	32,190,000.00	32,189,919.53		
uyen				06/14/10	06/14/10		.091		-80.47		-32,189,919.53
36486	FHLB-DISC-UBC	1365	445	06/16/10	06/15/10	PURC	.090	10,000,000.00	9,999,975.00		
uyen				06/15/10	06/15/10		.091		-25.00		-9,999,975.00
36487	CP-DISC-GE CAPITAL COR	1365	187	06/22/10	06/15/10	PURC	.140	14,720,000.00	14,719,599.29		
uyen				06/15/10	06/15/10		.142		-400.71		-14,719,599.29
36488	FHLB-DISC-JPM	1365	325	06/17/10	06/16/10	PURC	.080	25,850,000.00	25,849,942.56		
uyen				06/16/10	06/16/10		.081		-57.44		-25,849,942.56
36489	CP-DISC-JP MORGAN-JPM	1365	325	07/02/10	06/16/10	PURC	.060	20,000,000.00	19,999,466.67		
uyen				06/16/10	06/16/10		.061		-533.33		-19,999,466.67
36490	FHLB-DISC-JPM	1365	325	06/18/10	06/17/10	PURC	.080	33,900,000.00	33,899,924.67		
uyen				06/17/10	06/17/10		.081		-75.33		-33,899,924.67
36491	CP-DISC-BANKAMERICA-BA	1365	40	06/21/10	06/18/10	PURC	.170	25,150,000.00	25,149,643.71		
uyen				06/18/10	06/18/10		.172		-356.29		-25,149,643.71
36492	CP-DISC-BANKAMERICA-BA	1365	40	06/22/10	06/21/10	PURC	.170	24,430,000.00	24,429,884.64		
uyen				06/21/10	06/21/10		.172		-115.36		-24,429,884.64

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
DETAIL TRANSACTION REPORT - FIXED INCOME
04/01/10 TO 06/30/10
SETTLEMENT DATE BASIS
FUND: 1 INVESTMENT FUNDS

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* ACTIVE TRANSACTIONS *

INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36493	CP-DISC-BANKAMERICA-BA	1365	40	06/23/10	06/22/10	PURC	.160	10,000,000.00	9,999,955.56		
uyen				06/22/10	06/22/10		.162		-44.44		-9,999,955.56
36494	FHLB-DISC-CITIG	1365	132	07/02/10	06/22/10	PURC	.010	29,750,000.00	29,749,917.36		
uyen				06/22/10	06/22/10		.010		-82.64		-29,749,917.36
36495	CP-DISC-UBS FIN DEL-UB	1365	441	06/24/10	06/23/10	PURC	.190	8,470,000.00	8,469,955.30		
uyen				06/23/10	06/23/10		.193		-44.70		-8,469,955.30
36496	FNMA-DISC-UBC	1365	445	01/10/11	06/24/10	PURC	.250	13,400,000.00	13,381,388.89		
uyen				06/24/10	06/24/10		.254		-18,611.11		-13,381,388.89
36497	CP-DISC-BANKAMERICA-BA	1365	40	06/28/10	06/25/10	PURC	.140	18,750,000.00	18,749,781.25		
uyen				06/25/10	06/25/10		.142		-218.75		-18,749,781.25
36498	FNMA-DISC-UBS	1365	441	01/31/11	06/25/10	PURC	.270	10,000,000.00	9,983,500.00		
uyen				06/25/10	06/25/10		.274		-16,500.00		-9,983,500.00
36499	FHLB-CITIG	1365	132	02/07/11	06/25/10	PURC	1.000	20,000,000.00	20,159,466.67		
uyen				06/25/10	06/25/10		.327		159,466.67		-20,159,466.67
36500	FNMA-DISC-CITIG	1365	132	02/14/11	06/25/10	PURC	.280	34,000,000.00	33,938,120.00		
uyen				06/25/10	06/25/10		.284		-61,880.00		-33,938,120.00
36501	FHLB-DISC-UBC	1365	445	02/23/11	06/25/10	PURC	.285	21,000,000.00	20,959,601.25		
uyen				06/25/10	06/25/10		.289		-40,398.75		-20,959,601.25
36502	FHLMC-DISC-BA	1365	40	03/07/11	06/25/10	PURC	.310	15,000,000.00	14,967,062.50		
uyen				06/25/10	06/25/10		.315		-32,937.50		-14,967,062.50
36503	FNMA-DISC-CITIG	1365	132	03/07/11	06/25/10	PURC	.300	6,000,000.00	5,987,250.00		
uyen				06/25/10	06/25/10		.305		-12,750.00		-5,987,250.00
36504	FNMA-DISC-UBS	1365	441	03/21/11	06/25/10	PURC	.320	23,000,000.00	22,945,004.44		
uyen				06/25/10	06/25/10		.325		-54,995.56		-22,945,004.44
36505	CP-DISC-GE CAPITAL COR	1365	441	06/29/10	06/28/10	PURC	.050	15,820,000.00	15,819,978.03		
uyen				06/28/10	06/28/10		.051		-21.97		-15,819,978.03
36506	FNMA-DISC-UBS	1365	441	04/11/11	06/29/10	PURC	.340	12,283,000.00	12,249,822.25		
uyen				06/29/10	06/29/10		.345		-33,177.75		-12,249,822.25
36507	FNMA-DISC-UBC	1365	445	04/04/11	06/29/10	PURC	.330	20,000,000.00	19,948,850.00		
uyen				06/29/10	06/29/10		.335		-51,150.00		-19,948,850.00
36508	FHLB-DISC-UBS	1365	441	09/14/10	06/30/10	PURC	.100	22,960,000.00	22,955,152.89		
uyen				06/30/10	06/30/10		.101		-4,847.11		-22,955,152.89
SUBTOTAL (Txn Typ) PURC						ASSETS	.176	1581050101.15	1580762446.62		
							.170		-287,654.53		-1580762446.62
SUBTOTAL (Fund) 1 INVESTMENT FUNDS						ASSETS		249,183,000.00	249,127,856.67	-4,185,343.49	
									-287,654.53	-232,511.20	-244710001.98

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
DETAIL TRANSACTION REPORT - FIXED INCOME
04/01/10 TO 06/30/10
FUND: 1 GRAND TOTALS
ASSETS

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* ACTIVE TRANSACTIONS *

TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
PURC (95)	.170	1581050101.15		1580762446.62	-287,654.53				-1580762446.62
PSAL (3)	.556	-11,337,101.15		-11,337,101.15					11,337,101.15
INTR (27)	2.901						-3,940,562.24		
MAT (83)	.187	-1310530000.00		-1310530000.00			-244,781.25		1310774781.25
ACR (81)	.171			232,511.20		-232,511.20			
CALL (2)	5.035	-10,000,000.00		-10,000,000.00					10,000,000.00

* ACTIVE TRANSACTIONS *

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
D E T A I L T R A N S A C T I O N R E P O R T - F I X E D I N C O M E
0 4 / 0 1 / 1 0 T O 0 6 / 3 0 / 1 0
S E T T L E M E N T D A T E B A S I S

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FUND: 55 Series 2008B-RDA Tax Allocation

INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
35894	Series 2008 B-RDA Tax	130		07/01/10	06/30/10	INTR	.556				
uyen			06/30/10	07/15/10	06/30/10		.556				-32,010.57
											32,010.57
SUBTOTAL (Txn Typ) INTR					ASSETS		.556				-32,010.57
							.556				32,010.57
35894	Series 2008 B-RDA Tax	130	415	07/01/10	04/14/10	PSAL	.556	-1,440,000.00	-1,440,000.00		
uyen				04/14/10	04/14/10		.556				1,440,000.00
			415		05/14/10	PSAL	.556	-1,417,000.00	-1,417,000.00		
uyen				05/14/10	05/14/10		.556				1,417,000.00
			415		06/14/10	PSAL	.556	-1,399,000.00	-1,399,000.00		
uyen				06/14/10	06/14/10		.556				1,399,000.00
SUBTOTAL (Txn Typ) PSAL					ASSETS		.556	-4,256,000.00	-4,256,000.00		
							.556				4,256,000.00
35894	Series 2008 B-RDA Tax	130	415	07/01/10	04/15/10	PURC	.556	46,359.09	46,359.09		
uyen				04/16/10	04/15/10		.556				-46,359.09
SUBTOTAL (Txn Typ) PURC					ASSETS		.556	46,359.09	46,359.09		
							.556				-46,359.09
SUBTOTAL (Fund) 55 Series 2008B-RDA Tax					ASSETS			-4,209,640.91	-4,209,640.91	-32,010.57	4,241,651.48

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
D E T A I L T R A N S A C T I O N R E P O R T - F I X E D I N C O M E
0 4 / 0 1 / 1 0 T O 0 6 / 3 0 / 1 0
F U N D : 5 5 G R A N D T O T A L S
A S S E T S

* ACTIVE TRANSACTIONS *

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TYPE/ TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
PURC (1)	.556	46,359.09		46,359.09					-46,359.09
PSAL (3)	.556	-4,256,000.00		-4,256,000.00					4,256,000.00
INTR (1)	.556						-32,010.57		

* ACTIVE TRANSACTIONS *

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
DETAIL TRANSACTION REPORT - FIXED INCOME
04/01/10 TO 06/30/10
REPORT GRAND TOTALS
ASSETS

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TYPE/ TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
PURC (96)	.170	1581096460.24		1580808805.71	-287,654.53				-1580808805.71
CALL (2)	5.035	-10,000,000.00		-10,000,000.00					10,000,000.00
PSAL (6)	.556	-15,593,101.15		-15,593,101.15					15,593,101.15
INTR (28)	2.785						-3,972,572.81		
MAT (83)	.187	-1310530000.00		-1310530000.00			-244,781.25		1310774781.25
ACR (81)	.171			232,511.20		-232,511.20			

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

BROKER PURCHASE DISTRIBUTION
04/01/10 THROUGH 06/30/10

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ALL FUNDS					(ABSOLUTE)
CODE	BROKER NAME	TRANSACTIONS	ASSETS	LIABILITIES	TOTAL
40	BANK OF AMERICA SECURITIES LLC	6	103,296,277.66		103,296,277.66
132	CITIGROUP GLOBAL MARKETS INC.	6	119,823,731.81		119,823,731.81
187	GENERAL ELECTRIC CAPITAL CORP	14	208,944,167.13		208,944,167.13
325	J P MORGAN SECURITIES INC	19	392,937,550.75		392,937,550.75
415	STATE INVESTMENT POOL	5	11,383,460.24		11,383,460.24
441	UBS FINANCIAL SERVICES INC.	36	508,053,900.61		508,053,900.61
445	UNION BANK OF CALIFORNIA	7	146,372,409.17		146,372,409.17
451	WELLS FARGO BANK - INVESTMENTS	3	89,997,308.34		89,997,308.34
GRAND TOTALS		96	1,580,808,805.71		1,580,808,805.71