



Memorandum

TO: HONORABLE MAYOR AND
CITY COUNCIL

FROM: Scott P. Johnson

SUBJECT: INVESTMENT REPORT FOR
THE QUARTER ENDED
MARCH 31, 2011

DATE: April 29, 2011

Approved

Debra Figone

Date

5/2/11

Transmitted herewith is the City's investment report for the quarter ended March 31, 2011. 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 May 19, 2011 and will be agendized through the PSFSS Committee to a subsequent City Council meeting.

Summary of portfolio performance and compliance for quarter ended March 31, 2011:

- Size of total portfolio – \$902,011,677
- Earned interest yield – 0.580%
- Weighted average days to maturity – 258 days
- Fiscal Year-to-Date net interest earnings – \$6,372,323
- No sale of securities prior to maturity dates, therefore no realized gains/losses from sales
- Included in this report is the City's External Auditor, Macias Gini & O'Connell's Independent Accountant's Report as agreed upon procedure to evaluate the City's investment program for the six-month period ended December 31, 2010. No exceptions were noted.

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

Scott P. Johnson
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
MARCH 31, 2011**



Prepared by
Finance Department
Treasury Division

Scott P. Johnson
Director of Finance

**Investment Report for
The Quarter Ended
March 31, 2011
City of San Jose
Department of Finance
Treasury Division**

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Director of Finance

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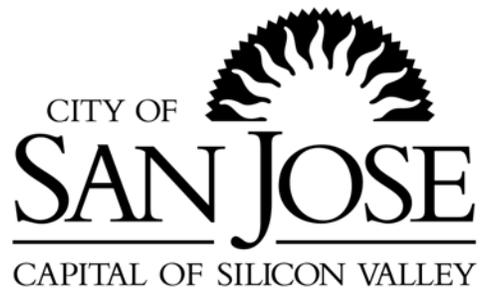
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Uyen Le, Senior Account Clerk

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Tim Roberts, Account Clerk II

**CITY OF SAN JOSE
INVESTMENT REPORT FOR
THE QUARTER ENDED MARCH 31, 2011
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April 29, 2011

HONORABLE MAYOR and CITY COUNCIL

INVESTMENT REPORT FOR THE QUARTER ENDED MARCH 31, 2011

I am pleased to present this report of investment activity for the quarter ended March 31, 2011 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 March 31, 2011 as well as provides a comparison to the quarters ended December 31, 2010 and March 31, 2010.

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>March 31, 2011</u>	<u>December 31, 2010</u>	<u>March 31, 2010</u>
<u>Total Portfolio</u>			
Portfolio Value ^{(1) (2) (3)}	\$902,011,677	\$1,040,228,986	\$900,434,218
Earned Interest Yield	0.580%	0.737%	1.84%
Dollar-weighted average yield			
Purchases	.260%	.228%	.136%
Maturities	.196%	.491%	.203%
Called Securities	0%	3.976%	4.20%
Weighted avg. yield at end of period	.648%	.497%	1.77%
Weighted avg. days to maturity	258	161	176
<u>Portfolio Fund 1</u>			
Portfolio Value ^{(1) (2)}	\$888,526,202	\$1,004,838,183	\$874,297,664
Earned Interest Yield	0.592%	0.758%	1.89%
Dollar-weighted average yield			
Purchases	.268%	.234%	.136%
Maturities	.201%	.511%	.203%
Called Securities	0%	3.976%	4.20%
Weighted avg. yield at end of period	0.650%	0.507%	1.79%
Weighted avg. days to maturity	262	167	180

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

² Total excludes bond proceeds held by trustees for the City of San José (\$428,694,264.35).

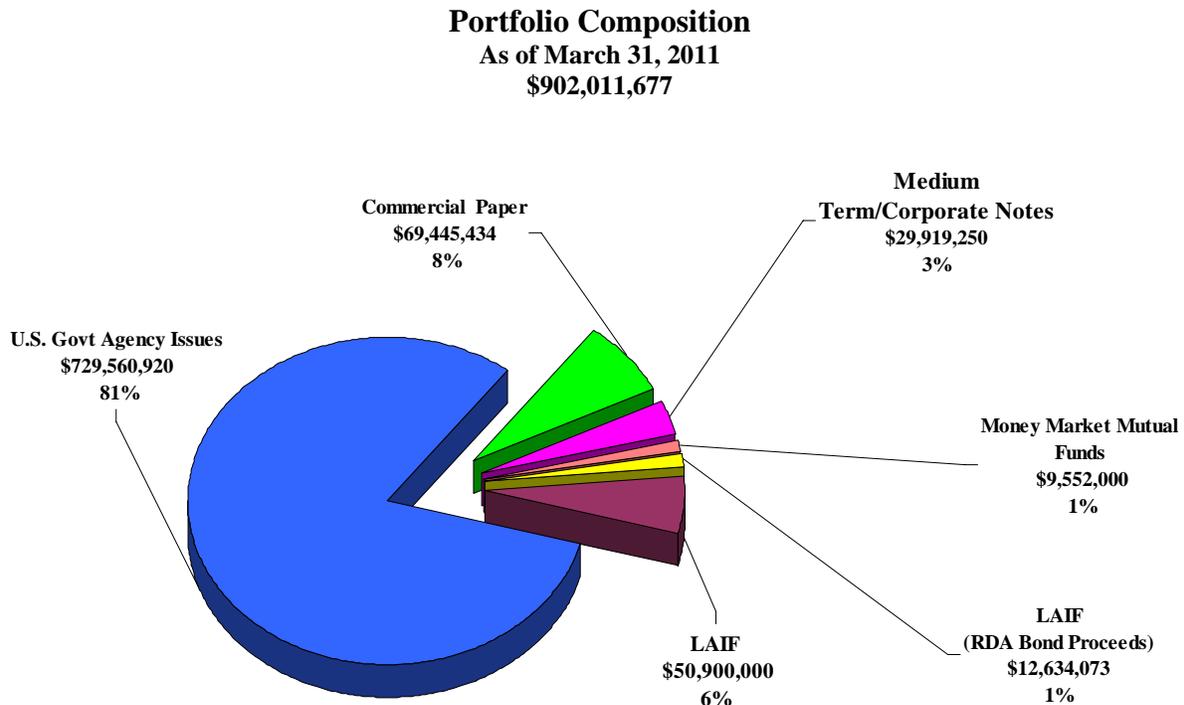
³ Total includes \$12,634,073 bond proceeds held at Local Agency Investment Fund for RDA Series 2008B.

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.

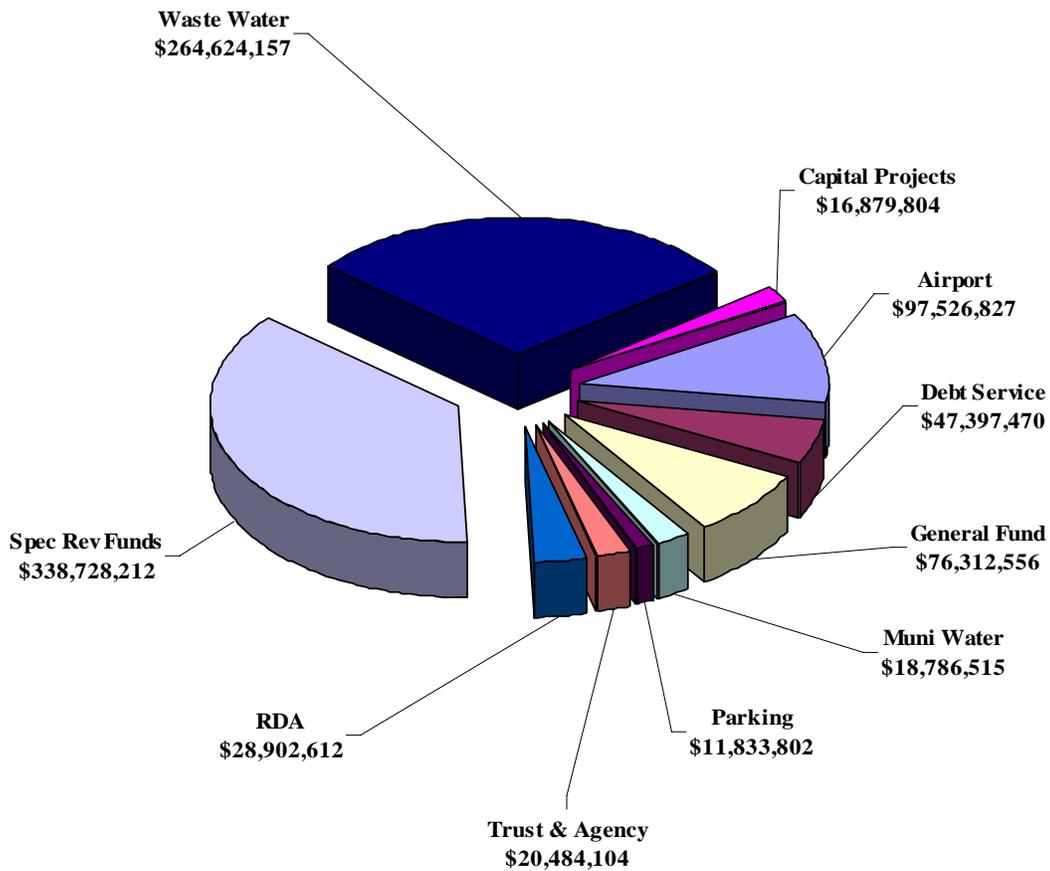
Portfolio Composition

The graphs below provide snapshots of the City's total investment portfolio as of March 31, 2011. The total portfolio size was \$902,011,677. The first graph shows the portfolio composition by investment type and the following two graphs show the portfolio's cash balances by fund 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 March 31, 2011
\$921,476,060

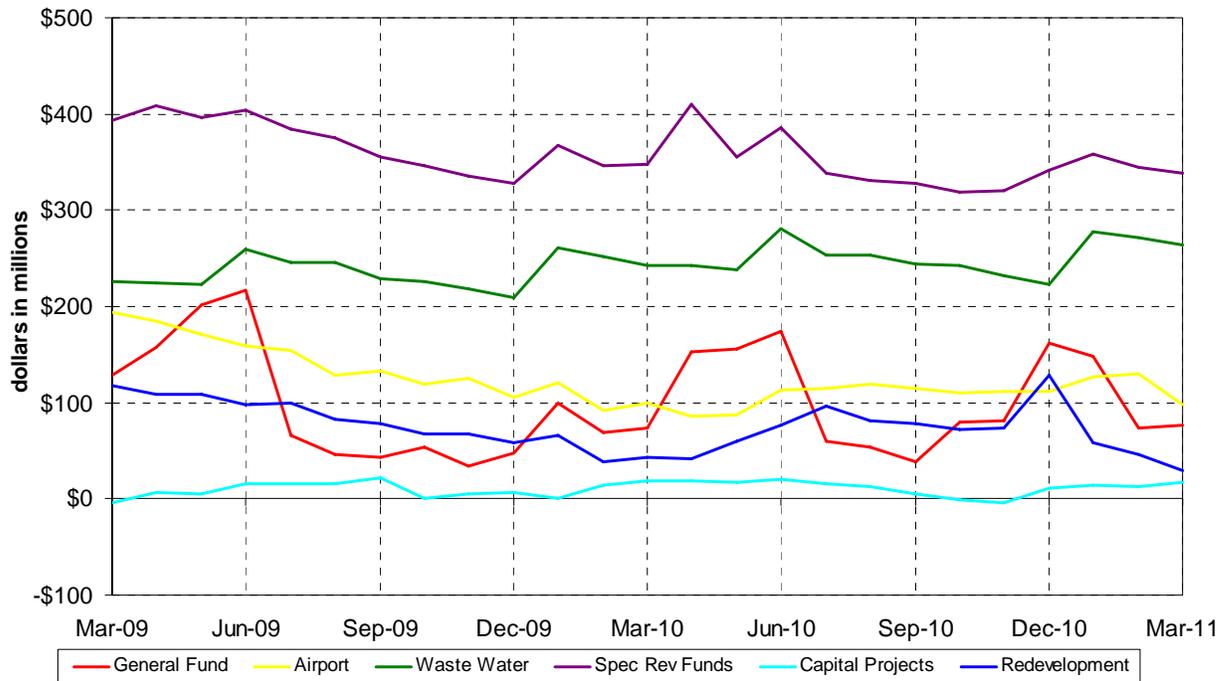


Total Cash Balances per FMS	\$921,476,060
Deposit-in-Transit, Outstanding Checks ¹	(\$19,464,383)
Portfolio Balance Total	<u>\$902,011,677</u>

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).

Monthly Comparison of Balances by Fund Type
As of March 31, 2011



General Fund Balances

Cash balances in the General Fund have decreased approximately \$86 million from the December 31, 2010 balance of \$162 million to the March 31, 2011 ending balance of \$76 million. This is mainly due to the scheduled pay-off of the \$75 million Tax and Revenue Anticipation Notes (“TRANS”), which were issued to assist with the prefunding of employer retirement contributions. 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.

Prefunding Annual Retirement Contributions and Issuance of Short-term Notes

As stated above, on January 31, 2011 the City repaid the \$75 million TRAN issue. The notes were issued on July 1, 2010 and October 1, 2010 for cash flow borrowing purposes, primarily to facilitate the prefunding of employer retirement contributions.

The 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 2011-12 Budget anticipates the continuation of prepaying employer retirement contributions, resulting in General Fund budgetary savings.

To ensure that the General Fund cash balance remains positive throughout fiscal year 2011-2012 and to provide sufficient funding for the retirement prepayment, the City anticipates issuing a new TRAN in June 2011.

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 when funds are received from trustees for the related reimbursement for these capital costs. Finance staff has been working with departments to shorten this time lag.

Redevelopment Agency Portion of Portfolio

As of March 31, 2011, the Redevelopment Agency portion of the total portfolio was \$28.9 million, which represents a decrease of \$99.7 million compared to the amount reported as of December 31, 2010. This was primarily due to the transfer of \$61 million to the Agency's fiscal agent on January 3, 2011 (for debt service purposes) as well as a payment of \$21.5 million to the County of Santa Clara on March 30, 2011. The Redevelopment Agency portion of the portfolio includes \$12.6 million of 2008B bond proceeds, which is currently invested in a segregated LAIF account. Total interest earnings from Agency funds invested with the City pool during the quarter ended March 31, 2011 were \$31,114, inclusive of earnings on the LAIF account established for the 2008B bond proceeds.

PORTFOLIO PERFORMANCE

Portfolio performance is provided in more detail in the attachments to this 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.

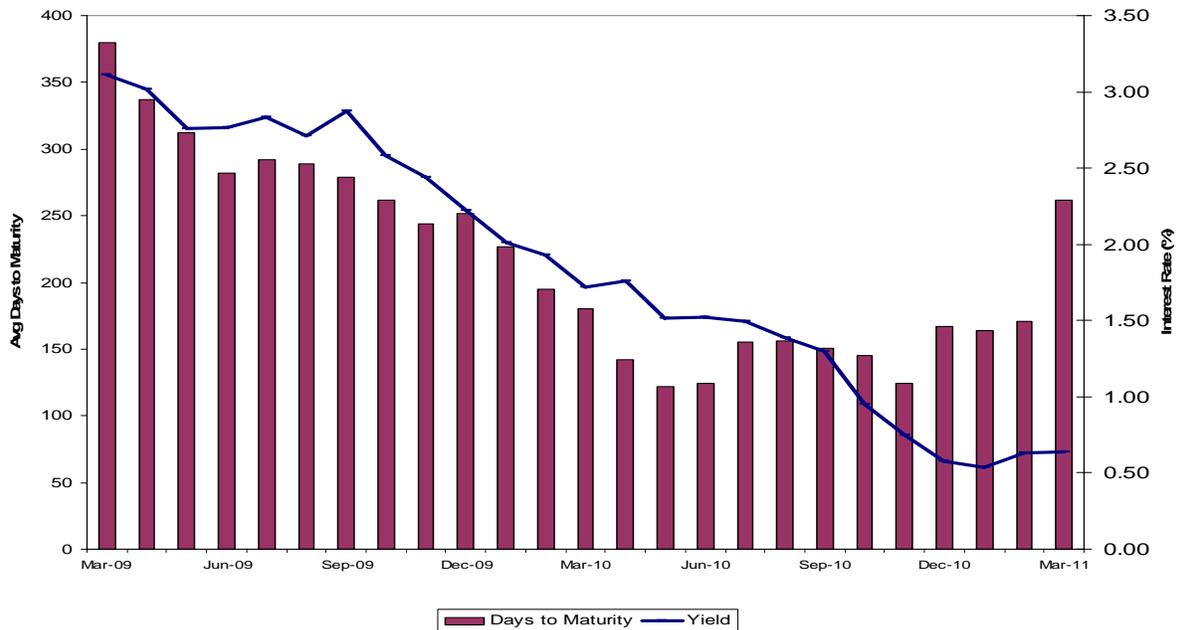
TOTAL PORTFOLIO INCOME RECOGNIZED
Accrual Basis

Total Portfolio	March 31, 2011	December 31, 2010	March 31, 2010
<i>Quarter-End</i>			
Total interest earnings	\$1,404,651	\$1,674,386	\$4,162,895
Realized gains (losses) from sales	0	0	0
Total income recognized	\$1,404,651	\$1,674,386	\$4,162,895
<i>Fiscal Year-to-Date</i>			
Total interest earnings	\$6,372,323	\$4,967,672	\$15,818,653
Realized gains (losses) from sales	0	0	0
Total income recognized	\$6,372,323	\$4,967,672	\$15,818,653

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 increased from the quarter ended December 31, 2010 at 167 to the quarter ended March 31, 2011 at 262.

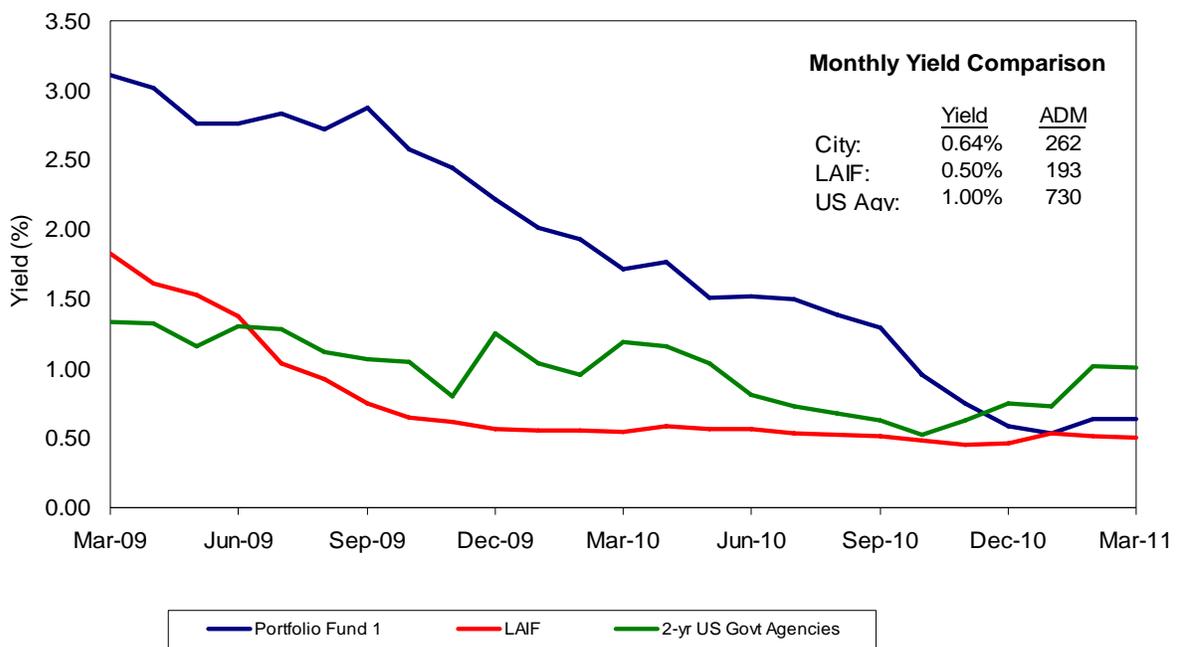
Yield and Maturity Trends
Portfolio Fund 1
As of March 31, 2011



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 March 2009 through March 2011. 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 March 31, 2011



The closest suitable benchmarks for the City’s Portfolio Fund 1 are the two-year US government agency securities and the Local Agency Investment Fund (LAIF). The two-year government agency benchmark remains above the City’s yield because of its longer duration. However, the shorter-dated maturities, as represented by LAIF, remain at historically low levels.

The two-year government agency benchmark maintains a constant ADM of 730 days while the City’s ADM will vary depending on cash flow needs. The two-year agency benchmark has historically been a suitable benchmark for the City’s portfolio as it has most closely mimicked the City’s desired duration. Liquidity restraints, reduced fund balances, as well as the structural change in the City’s portfolio associated with the retirement prefunding, have resulted in the City’s ADM approximating a level closer to LAIF. During the past quarter, however, staff has been extending investment maturities, increasing both the portfolio duration and yield.

During the month of March 2011, LAIF’s average days-to-maturity (ADM) was 193 days versus the City’s Portfolio Fund 1’s 262 days. Although the City’s ADM increased significantly this quarter from 167 in the last quarter, the City’s short average life will continue to result in the portfolio’s yields remaining near the historic lows of the LAIF benchmark. However, the short average life 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 March 31, 2011 was \$902,011,677. 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	\$903,550,346	Market Value	\$903,550,346
Original Cost	<u>(902,011,677)</u>	Amortized Cost	<u>(902,823,685)</u>
Net Unrealized Gain (Loss)	\$ 1,538,669	Net Unrealized Gain (Loss)	\$ 726,661

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

Earned Interest Yield – The total investment portfolio earned interest yield for the quarter ended March 31, 2011 was 0.580%. The yield decreased from 0.737% from the quarter ended December 31, 2010 primarily because of the maturing of several high-yielding securities bought before the market downturn. These funds were reinvested at the current, lower interest rates. The Federal Funds target range remained unchanged between 0.00% (zero percent) and 0.25%. The Federal Open Market Committee (“FOMC”) statement released on March 15, 2011, noted that economic recovery is on a firmer footing, but that inflation risk remains low. The Committee anticipates that “*economic conditions and stable inflation expectations are likely to warrant continued exceptionally low levels for the federal funds rate for an extended period*”. The Committee also reiterated its intent to purchase \$600 billion of longer-term Treasury securities by the end of the second quarter of 2011.

COMPLIANCE REPORTING REQUIREMENTS

Pursuant to Section 15.4 of the City's Investment Policy, "*No less than semi-annually each year, a compliance audit shall be conducted of the City's investment program to determine 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.*" These compliance audits per the Investment Policy can either be included in the City Auditor's work plan or the Director of Finance can cause the audits to be conducted by an external auditor. The work was included in the City Auditor's work plan and the Auditor's Office engaged the services of the City's external auditors, Macias, Gini & O'Connell LLP ("MGO"), to conduct the evaluation of the City's investments within the pooled portfolio. MGO completed its evaluation for the six-month period ended December 31, 2010 and found that the investments are in compliance with the City's Investment Policy, internal controls and department procedures. A copy of the Independent Accountant's Agreed-upon Procedures Report is attached to this quarterly report.

As part of the reporting process as outlined in the Investment Policy, several compliance reporting requirements 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 March 31, 2011, total revenues and investment maturities for the next six months are anticipated to be \$951 million. This is sufficient to cover the projected City expenditures for the same period of approximately \$906 million.

Statement of Compliance with the Policy

There were no exceptions or violations outstanding for the quarter ended March 31, 2011. The investment portfolio during the quarter ended March 31, 2011 meets the requirements of the City's Investment Policy and the California Government Code section 53601.

Comparison of Portfolio Investment Earnings to FY 2010-11 Budget

The following is a comparison of actual investment earnings on an accrual basis to the fiscal year 2010-11 budget. The City's Adopted Budget for the General Fund's projected total investment income earnings were \$1.206 million for FY 2010-11. However, on February 8, 2011, at its Mid-Year Budget Review, Council approved staff's recommendation to reduce the General Fund interest earnings estimate, bringing it down to \$253,000 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) lower General Fund cash balances than initially budgeted.

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 2010-11 estimate for interest earnings in the General Fund assumes a revised projected interest rate of

0.5% (a downward adjustment as a mid-year budget review) from the budgeted estimate of 1.25%. The schedule below reflects the actual net investment earnings (unaudited) for the General Fund participating in Investment Portfolio Fund 1 as of March 31, 2011 compared to the adopted budget projections.

BUDGET COMPARISON		
<u>Net Investment Earnings</u>	<u>Yield</u>	<u>General Fund</u>
March 2011		
Budget ^(a)	0.50%	\$21,108
Actual ^(b)	<u>0.29%</u>	<u>12,610</u>
Variance ^(c)	(0.21%)	\$(8,498)
Fiscal Year to Date		
Budget ^(a)	0.50%	\$189,974
Actual ^(b)	<u>0.92%</u>	<u>199,924</u>
Variance ^(c)	0.42%	\$ 9,950

- (a) Reflects the FY 10/11 Adopted Budget as approved by the Council on June 17, 2010, and mid-year adjustment approved by Council on February 8, 2011.
- (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, are on track with FY10-11 mid-year adjusted projections. This is expected to continue through June 30, 2011.

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

The investment program continues to focus on its core mandate of safety, liquidity and yield. For the past few years, the City's investment strategy has been to invest short-term (18 months or less) in order to cover liquidity needs. During the quarter ended March 31, 2011, staff began to extend maturities in order to provide income to the portfolio. Investments were matched to known cash flow outlays in the 18-36 month horizon. The slope of the yield curve during this period presented opportunities to add higher yielding, longer-dated securities to the portfolio. This strategy will continue through the remainder of FY 2010-11. Given budget constraints and the continued historically low market interest yields, staff will not actively seek to extend maturities beyond 36 months.

Future Commitments -- As of quarter-end March 31, 2011, the City had no obligations to buy or sell securities, and no commitments to participate in securities trading.

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

Restructuring-- No restructuring transactions were executed during the quarter ended March 31, 2011.

Municipal Bonds -- No municipal bonds were purchased during the quarter ended March 31, 2011.

SIGNIFICANT DEVELOPMENTS

There were no significant developments to report during the quarter ended March 31, 2011.

CONCLUSION

The total investment portfolio as of March 31, 2011 was \$902,011,677. This is a decrease of approximately \$138 million from December 31, 2010, primarily due to the scheduled payoff of the TRAN in January. For the quarter ended March 31, 2011, the total portfolio earned interest yield was 0.580%, a decrease from 0.737% reported for the quarter ended December 31, 2010, reflecting the reinvestment in a lower interest rate environment of maturing securities purchased in periods of higher interest rates. The weighted average days to maturity increased during the quarter ended March 31, 2011 to 258 days as a result of staff extending maturities to provide income for the portfolio. As of March 31, 2011, approximately 81% 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, 2010

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 and department procedures for the six-month period ended December 31, 2010. 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 2010-11 Second Quarter Investment Report (Treasurer’s Report), as of December 31, 2010 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 our procedures.

3. We compared the investments listed in the Treasurer’s Report as of December 31, 2010 to the types of investments authorized for the City by the City’s Investment Policy, dated September 28, 2010.

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, 2010 to supporting documentation such as custodian statements, bank statements, and broker confirmations.

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

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, 2010 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 recalculated the totals (cost basis) for the investment types listed in the Treasurer's Report as of December 31, 2010 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, 2010 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, 2010 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, 2010.

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 counterparties 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 and department procedures as of December 31, 2010. 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.

Macias Gini & Connell LLP

Certified Public Accountants

Walnut Creek, California
April 28, 2011

SECTION A

PORTFOLIO STATISTICS

Section 1: All Funds Summary

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

Section 2: Statistics

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

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

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

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

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

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

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

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

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



CITY OF SAN JOSE, CALIFORNIA
 CASH MANAGEMENT PROGRAM REPORT TO THE CITY COUNCIL
 FOR THE PERIOD 01/01/11 THROUGH 03/31/11

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			

	ACCRUED INTEREST			
DAILY AVERAGE	PERCENT	AMOUNT	INTEREST RECEIVED	
-----	-----	-----	-----	
BANKERS ACCEPTANCES	.00	.00	.00	.00
FEDERAL AGENCY SECURITIES	737,809,969.36	.54	990,438.16	481,591.07
CERTIFICATES OF DEPOSIT	.00	.00	.00	.00
U.S. TREASURY BILLS, BONDS AND NOTES	1,217,949.25	.05	152.25	913.50
REPURCHASE AGREEMENTS	.00	.00	.00	.00
STATE POOL, PASSBOOK & MONEY MKT ACCTS	109,117,974.16	.46	122,968.32	123,080.43
COMMERCIAL PAPER	104,082,622.21	.29	73,369.27	28,920.36
NEGOTIABLE CD'S	.00	.00	.00	.00
MEDIUM TERM CORPORATE NOTES	29,919,250.00	2.95	217,722.92	.00
INVESTMENTS SUB-TOTAL	982,147,764.98	.58	1,404,650.92	634,505.36
ACTIVE BANK BALANCES	2,757,046.39			
TEMPORARILY IDLE CASH TOTAL	984,904,811.37	.58	1,404,650.92	634,505.36

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

(FS/ERNFS)
CITY OF SAN JOSE
TREASURY DIVISION

PORTFOLIO STATISTICS PAGE:
1/01/11 THROUGH 3/31/11 RUN: 04/15/11 12:04:57

ALL FUNDS

----- FIXED -----				----- EQUITIES -----	
ASSETS		LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	634,505.36	.00	.00	.00	634,505.36
TOTAL NET EARNINGS THIS PERIOD:	1,404,650.92	.00	.00	.00	1,404,650.92
AVERAGE DAILY PORTFOLIO BALANCE:	982,147,764.98	.00	.00	.00	982,147,764.98
EARNED INCOME YIELD THIS PERIOD:	.580	.000	.000	.000	.580
END OF PERIOD PORTFOLIO BALANCE:	902,011,676.76	.00	.00	.00	902,011,676.76
CURRENT AMORTIZED BOOK VALUE:	902,823,685.22	.00	.00	.00	902,823,685.22
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	.648	.000	.000	.000	.648
WEIGHTED AVERAGE DAYS TO MATURITY:	257.83	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	211.89	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					.580

SAN JOSE CITY SUMMARY				
	BALANCE 1/1/2011	SALES OR MATURITIES	ADDITIONS	BALANCE 3/31/2011
Time Deposits	0.00	0.00	0.00	0.00
UST Bills, Notes & Bonds	0.00	0.00	0.00	0.00
TB/N Stripped Coupon	21,923,086.50	21,923,086.50	0.00	0.00
Federal Agency Securities	723,165,853.26	284,250,970.45	290,646,037.56	729,560,920.37
Bankers Acceptance	0.00	0.00	0.00	0.00
Repurchase Agreements	0.00	0.00	0.00	0.00
Negotiable CD's	0.00	0.00	0.00	0.00
Commercial Paper/Discount	81,049,218.02	1,201,342,079.64	1,189,738,295.24	69,445,433.62
Corporate Medium Term Notes	29,919,250.00	0.00	0.00	29,919,250.00
Money Market Mutual Fund	71,552,000.00	62,000,000.00	0.00	9,552,000.00
State Pool	112,619,578.51	49,100,000.00	14,494.26	63,534,072.77
Total	1,040,228,986.29	1,618,616,136.59	1,480,398,827.06	902,011,676.76
		Net Change =	-138,217,309.53	
Portfolio Turnover Ratio:		Purchase + Sales/Maturities (at cost)		
		Average Daily Portfolio Balance		
March 2011 TURNOVER RATIO:		3.3623374833	times	
AVERAGE DAILY PORTFOLIO BALANCE (FS)		921,684,684.84		

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

A-3

1/01/11 - 3/31/11

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	609,698.60	1,382,822.47	947,469,204.23	0.592	888,526,201.57	889,337,598.00	0.650	262
34	CSJ/CSC Jt Pwr	2,861.25	644.18	851,257.37	0.307	851,402.42	852,014.45	0.305	280
55	RDA Series 2008B	15,805.81	15,805.82	12,631,979.15	0.507	12,634,072.77	12,634,072.77	0.507	1
55	RDA Series 2008A	6,319.70	5,378.45	21,195,324.22	0.103	0.00	0.00	0.000	0
	TOTAL	634,505.36 *	1,404,650.92 *	982,147,764.98	0.580	902,011,676.76	902,823,685.22	0.648	258

* 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

01/01/11 THROUGH 03/31/11

SORT KEYS ARE FUND

FUND: 1 INVESTMENT FUNDS

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INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED ORIG. COST	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
32936	01/01/02	.5075	STATE INVESTMT POOL-CTY	04/01/11	50,000,000.00	50,000,000.00	.507		62,565.89	62,565.89
33658	10/01/03	.5075	STATE INVESTMT POOL-RDA	04/01/11	900,000.00	900,000.00	.507		42,818.32	42,818.33
35497	02/12/08	3.4500	FHLB-UBC	05/12/11	9,030,000.00	9,030,000.00	3.498			77,883.75
35860	10/14/08	3.6000	FFCB-WF	10/14/11	10,000,000.00	10,000,000.00	3.650			90,000.00
35895	11/21/08	3.2000	FFCB-UBS	11/21/11	10,000,000.00	10,000,000.00	3.244			80,000.00
35904	11/24/08	3.0000	FFCB-GILFD	03/03/11	10,000,000.00	9,975,070.00	3.209	MATURED	174,930.00	53,501.08
35913	12/09/08	3.0000	MTN-GE CAPITAL CORP-BA	12/09/11	25,000,000.00	24,928,250.00	3.146			193,397.26
35922	12/22/08	1.8750	MTN-PNC-CITIG	06/22/11	5,000,000.00	4,991,000.00	1.977			24,325.66
36496	06/24/10	.2500	FNMA-DISC-UBC	01/10/11	13,400,000.00	13,381,388.89	.254	MATURED	18,611.11	837.50
36498	06/25/10	.2700	FNMA-DISC-UBS	01/31/11	10,000,000.00	9,983,500.00	.274	MATURED	16,500.00	2,250.00
36499	06/25/10	1.0000	FHLB-CITIG	02/07/11	20,000,000.00	20,082,800.00	.319	MATURED	17,200.00	6,503.96
36500	06/25/10	.2800	FNMA-DISC-CITIG	02/14/11	34,000,000.00	33,938,120.00	.284	MATURED	61,880.00	11,635.56
36501	06/25/10	.2850	FHLB-DISC-UBC	02/23/11	21,000,000.00	20,959,601.25	.290	MATURED	40,398.75	8,811.25
36502	06/25/10	.3100	FHLMC-DISC-BA	03/07/11	15,000,000.00	14,967,062.50	.315	MATURED	32,937.50	8,395.83
36503	06/25/10	.3000	FNMA-DISC-CITIG	03/07/11	6,000,000.00	5,987,250.00	.305	MATURED	12,750.00	3,250.00
36504	06/25/10	.3200	FNMA-DISC-UBS	03/21/11	23,000,000.00	22,945,004.44	.325	MATURED	54,995.56	16,151.11
36506	06/29/10	.3400	FNMA-DISC-UBS	04/11/11	12,283,000.00	12,249,822.25	.346			10,440.55
36507	06/29/10	.3300	FNMA-DISC-UBC	04/04/11	20,000,000.00	19,948,850.00	.335			16,500.00
36510	07/01/10	.0600	BLACKROCK LIQUIDITY FEDF	04/01/11	1,000,000.00	1,000,000.00	.060		458.89	259.73
36511	07/01/10	.0600	MORGAN STANLEY INST LIQ	04/01/11	8,003,000.00	8,003,000.00	.060		1,074.71	1,338.53
36512	07/01/10	.0500	FEDERATED GOVT OBLIGATIO	04/01/11	549,000.00	549,000.00	.050		356.81	180.02
36515	07/07/10	.4300	FNMA-DISC-UBS	07/01/11	25,000,000.00	24,892,798.61	.438			26,875.00
36522	07/13/10	.3900	FNMA-DISC-UBS	07/01/11	20,000,000.00	19,923,516.67	.397			19,499.99
36523	07/13/10	.3900	FNMA-DISC-BA	07/01/11	19,270,000.00	19,196,308.31	.397			18,788.25
36526	07/14/10	.3900	FNMA-DISC-WF	07/01/11	30,000,000.00	29,885,600.00	.397			29,250.00
36550	08/06/10	.3100	FNMA-DISC-UBS	07/01/11	20,000,000.00	19,943,338.89	.315			15,500.00
36563	08/20/10	.2300	FHLB-DISC-UBS	07/01/11	13,000,000.00	12,973,837.50	.234			7,475.00
36582	09/10/10	.1900	FHLB-DISC-WF	03/25/11	15,400,000.00	15,384,069.56	.193	MATURED	15,930.44	6,746.05
36598	09/29/10	.1800	FNMA-DISC-UBS	04/18/11	30,000,000.00	29,969,850.00	.183			13,500.00
36600	10/01/10	.2000	FNMA-DISC-WF	07/01/11	30,000,000.00	29,954,500.00	.203			15,000.00
36610	10/12/10	.2100	FNMA-DISC-WF	06/30/11	30,045,000.00	29,999,256.49	.213			15,773.63
36613	10/15/10	.2000	FNMA-DISC-CITIG	05/06/11	26,260,000.00	26,230,384.56	.203			13,130.00
36619	10/22/10	.1900	FNMA-DISC-CITIG	05/20/11	18,702,000.00	18,681,271.95	.193			8,883.45
36622	10/26/10	.3500	CP-DISC-GE CAPITAL CORP-	06/03/11	14,570,000.00	14,538,836.39	.356			12,748.75
36626	10/29/10	.3500	CP-DISC-GE CAPITAL CORP-	06/17/11	10,000,000.00	9,977,541.67	.356			8,750.00
36637	11/16/10	.4000	CP-DISC-TOYOTA-TOY	07/15/11	25,000,000.00	24,933,055.56	.407			25,000.00
36641	11/19/10	.2400	CP-DISC-TOYOTA-WF	03/30/11	16,809,000.00	16,794,320.14	.244	MATURED	14,679.86	9,861.28
36647	11/30/10	.1600	FHLMC-DISC-WF	03/11/11	20,008,000.00	19,999,018.63	.162	MATURED	8,981.37	6,135.79
36648	11/30/10	.2000	FHLMC-DISC-CITIG	04/22/11	15,015,000.00	15,003,071.42	.203			7,507.50
36659	12/16/10	1.3500	FFCB-CALL-WF	12/16/13	5,000,000.00	5,000,000.00	1.369			16,875.00
36661	12/13/10	.8000	FNMA-DISC-CALL-UBS	12/13/12	10,000,000.00	9,992,500.00	.849			20,923.39
36662	12/10/10	1.7500	FHLMC-WF	06/15/12	10,000,000.00	10,170,700.00	.637			15,968.81
36663	12/10/10	.2300	FHLMC-DISC-UBC	07/29/11	10,000,000.00	9,985,241.67	.234			5,749.99
36665	12/13/10	.5000	FHLB-GILFD	06/26/13	10,000,000.00	9,893,900.00	.935			22,812.09

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

01/01/11 THROUGH 03/31/11

SORT KEYS ARE FUND

FUND: 1 INVESTMENT FUNDS

PAGE: 2
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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
36669	12/15/10	.5500	FHLB-DISC-CALL-UBS	12/03/12	10,000,000.00	9,946,833.33	.841			20,634.56
36670	12/15/10	.2300	FHLMC-DISC-CITIG	07/29/11	5,232,000.00	5,224,445.57	.234			3,008.40
36675	12/16/10	.2700	FHLMC-DISC-CITIG	10/21/11	20,046,000.00	19,999,543.40	.274			13,531.05
36676	12/16/10	.2800	FHLMC-DISC-UBC	11/04/11	20,000,000.00	19,949,755.56	.285			14,000.00
36677	12/30/10	1.6000	FHLB-CALL-GILFD	12/30/13	10,000,000.00	10,000,000.00	1.622			40,000.00
36679	12/17/10	.1600	FHLMC-DISC-WF	04/04/11	20,000,000.00	19,990,400.00	.162			8,000.00
36680	12/17/10	.1900	FNMA-DISC-WF	06/15/11	9,079,000.00	9,070,374.95	.193			4,312.53
36681	12/20/10	.1000	CP-DISC-GE CAPITAL CORP-	01/03/11	10,000,000.00	9,999,611.11	.101	MATURED	388.89	55.56
36685	12/23/10	.3000	FHLB-WF	11/23/11	10,000,000.00	9,999,300.00	.339			8,359.70
36686	12/23/10	.4000	FFCB-WF	11/02/12	10,000,000.00	9,948,466.67	.716			17,570.59
36687	12/23/10	.1000	CP-DISC-GE CAPITAL CORP-	01/03/11	4,806,000.00	4,805,853.15	.101	MATURED	146.85	26.70
36689	12/27/10	.2200	FHLMC-DISC-UBS	08/26/11	20,029,000.00	19,999,379.33	.223			11,015.95
36690	12/28/10	.2100	FHLMC-DISC-CITIG	08/12/11	17,685,000.00	17,661,582.11	.213			9,284.63
36692	01/03/11	.2100	CP-DISC-BANKAMERICA-BA	01/04/11	10,820,000.00	10,819,936.88	.213	MATURED	63.12	63.12
36693	01/04/11	.2100	CP-DISC-BANKAMERICA-BA	01/05/11	34,000,000.00	33,999,801.67	.213	MATURED	198.33	198.33
36694	01/04/11	.2000	CP-DISC-UBS FIN DEL-UBS	01/05/11	40,050,000.00	40,049,777.50	.203	MATURED	222.50	222.50
36695	01/05/11	.1900	CP-DISC-UBS FIN DEL-UBS	01/06/11	17,231,000.00	17,230,909.06	.193	MATURED	90.94	90.94
36697	01/25/11	1.2500	FHLMC-CALL-GILFD	07/25/13	10,000,000.00	10,000,000.00	1.267			22,916.67
36698	01/06/11	.1900	CP-DISC-UBS FIN DEL-UBS	01/07/11	26,039,000.00	26,038,862.57	.193	MATURED	137.43	137.43
36700	01/07/11	.1800	CP-DISC-UBS FIN DEL-UBS	01/10/11	15,926,000.00	15,925,761.11	.183	MATURED	238.89	238.89
36701	01/07/11	.2300	CP-DISC-BANKAMERICA-BA	01/31/11	10,000,000.00	9,998,466.67	.233	MATURED	1,533.33	1,533.33
36702	01/10/11	.1800	CP-DISC-UBS FIN DEL-UBS	01/11/11	18,180,000.00	18,179,909.10	.183	MATURED	90.90	90.90
36703	01/10/11	.2200	FHLMC-DISC-CITIG	08/24/11	15,020,000.00	14,999,255.71	.223			7,434.90
36704	01/11/11	.1700	CP-DISC-UBS FIN DEL-UBS	01/12/11	19,789,000.00	19,788,906.55	.172	MATURED	93.45	93.45
36705	01/12/11	.1700	CP-DISC-UBS FIN DEL-UBS	01/13/11	27,008,000.00	27,007,872.46	.172	MATURED	127.54	127.54
36706	01/13/11	.1700	CP-DISC-BANKAMERICA-BA	01/14/11	28,930,000.00	28,929,863.39	.172	MATURED	136.61	136.61
36707	01/14/11	.1600	CP-DISC-UBS FIN DEL-UBS	01/18/11	1,050,000.00	1,049,981.33	.162	MATURED	18.67	18.67
36708	01/18/11	.2200	CP-DISC-UBS FIN DEL-UBS	01/19/11	3,775,000.00	3,774,976.93	.223	MATURED	23.07	23.07
36709	01/19/11	.2000	CP-DISC-UBS FIN DEL-UBS	01/20/11	10,827,000.00	10,826,939.85	.203	MATURED	60.15	60.15
36710	01/20/11	.1900	CP-DISC-UBS FIN DEL-UBS	01/21/11	13,257,000.00	13,256,930.03	.193	MATURED	69.97	69.97
36711	01/21/11	.1700	CP-DISC-UBS FIN DEL-UBS	01/24/11	38,525,000.00	38,524,454.23	.172	MATURED	545.77	545.77
36712	01/21/11	.2000	CP-DISC-BANKAMERICA-BA	01/25/11	15,000,000.00	14,999,666.67	.203	MATURED	333.33	333.33
36713	01/21/11	.1600	CP-DISC-JP MORGAN-JPM	01/28/11	20,000,000.00	19,999,377.78	.162	MATURED	622.22	622.22
36714	01/21/11	.2100	CP-DISC-BANKAMERICA-BA	01/31/11	20,000,000.00	19,998,833.33	.213	MATURED	1,166.67	1,166.67
36715	01/21/11	.0900	FHLB-DISC-CITIG	01/31/11	30,000,000.00	29,999,250.00	.091	MATURED	750.00	750.00
36716	01/24/11	.1700	CP-DISC-UBS FIN DEL-UBS	01/25/11	38,322,000.00	38,321,819.04	.172	MATURED	180.96	180.96
36717	01/25/11	.1700	CP-DISC-UBS FIN DEL-UBS	01/26/11	26,611,000.00	26,610,874.34	.172	MATURED	125.66	125.66
36718	01/25/11	.1700	CP-DISC-GE CAPITAL CORP-	02/07/11	15,000,000.00	14,999,079.17	.172	MATURED	920.83	920.83
36719	01/26/11	.1700	CP-DISC-UBS FIN DEL-UBS	01/27/11	31,073,000.00	31,072,853.27	.172	MATURED	146.73	146.73
36720	01/27/11	.7500	FNMA-WF	12/18/13	5,000,000.00	4,950,112.50	1.145			9,936.37
36721	01/27/11	.1700	CP-DISC-UBS FIN DEL-UBS	01/28/11	24,227,000.00	24,226,885.59	.172	MATURED	114.41	114.41
36722	01/28/11	.1700	CP-DISC-UBS FIN DEL-UBS	01/31/11	28,663,000.00	28,662,593.94	.172	MATURED	406.06	406.06
36723	01/31/11	.1800	CP-DISC-BANKAMERICA-BA	02/01/11	26,399,000.00	26,398,868.01	.182	MATURED	131.99	131.99
36724	02/01/11	.1800	CP-DISC-UBS FIN DEL-UBS	02/02/11	15,786,000.00	15,785,921.07	.183	MATURED	78.93	78.93

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

01/01/11 THROUGH 03/31/11

SORT KEYS ARE FUND

FUND: 1 INVESTMENT FUNDS

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INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED ORIG. COST	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
36725	02/01/11	.1900	CP-DISC-BANKAMERICA-BA	02/11/11	15,000,000.00	14,999,208.33	.193	MATURED	791.67	791.67
36726	02/02/11	.1800	CP-DISC-UBS FIN DEL-UBS	02/03/11	18,297,000.00	18,296,908.52	.182	MATURED	91.48	91.48
36727	02/03/11	.9200	FFCB-WF	11/26/13	5,000,000.00	4,975,411.11	1.191			9,250.98
36728	02/03/11	.8750	FHLMC-WF	10/28/13	5,000,000.00	4,984,159.03	1.167			9,084.73
36729	02/03/11	.1700	CP-DISC-UBS FIN DEL-UBS	02/04/11	9,483,000.00	9,482,955.22	.172	MATURED	44.78	44.78
36730	02/04/11	.7500	FNMA-WF	12/18/13	5,000,000.00	4,927,491.67	1.332			10,068.03
36731	02/04/11	.1700	CP-DISC-UBS FIN DEL-UBS	02/07/11	5,529,000.00	5,528,921.67	.172	MATURED	78.33	78.33
36732	02/07/11	.1700	CP-DISC-UBS FIN DEL-UBS	02/08/11	33,295,000.00	33,294,842.77	.172	MATURED	157.23	157.23
36733	02/07/11	.1800	CP-DISC-UBS FIN DEL-UBS	02/11/11	5,000,000.00	4,999,900.00	.183	MATURED	100.00	100.00
36734	02/08/11	.1700	CP-DISC-UBS FIN DEL-UBS	02/09/11	30,234,000.00	30,233,857.23	.172	MATURED	142.77	142.77
36735	02/09/11	.8750	FHLMC-WF	10/28/13	5,000,000.00	4,958,588.19	1.372			9,504.37
36736	02/09/11	.7000	FFCB-WF	11/04/13	10,000,000.00	9,839,072.22	1.402			19,269.67
36737	02/16/11	1.0000	FHLB-WF	05/16/13	5,000,000.00	5,000,000.00	1.037			6,250.00
36738	02/09/11	.1600	CP-DISC-UBS FIN DEL-UBS	02/10/11	15,443,000.00	15,442,931.36	.162	MATURED	68.64	68.64
36739	02/10/11	1.3000	FFCB-WF	12/23/13	10,000,000.00	9,972,072.22	1.505			20,560.89
36740	02/10/11	1.1250	FNMA-WF	09/30/13	5,000,000.00	4,972,200.00	1.376		7,812.50	9,412.16
36741	02/10/11	.1500	CP-DISC-UBS FIN DEL-UBS	02/11/11	4,028,000.00	4,027,983.22	.152	MATURED	16.78	16.78
36743	02/11/11	.1700	CP-DISC-BANKAMERICA-BA	02/25/11	8,345,000.00	8,344,448.30	.172	MATURED	551.70	551.70
36744	02/14/11	.1500	CP-DISC-UBS FIN DEL-UBS	02/15/11	15,423,000.00	15,422,935.74	.152	MATURED	64.26	64.26
36745	02/14/11	.1800	CP-DISC-BANKAMERICA-BA	02/25/11	10,000,000.00	9,999,450.00	.183	MATURED	550.00	550.00
36746	02/15/11	.1800	CP-DISC-UBS FIN DEL-UBS	02/16/11	4,574,000.00	4,573,977.13	.183	MATURED	22.87	22.87
36747	02/17/11	.1500	CP-DISC-UBS FIN DEL-UBS	02/18/11	1,913,000.00	1,912,992.03	.152	MATURED	7.97	7.97
36748	02/18/11	.1500	CP-DISC-UBS FIN DEL-UBS	02/22/11	3,191,000.00	3,190,946.82	.152	MATURED	53.18	53.18
36749	02/22/11	.1500	CP-DISC-UBS FIN DEL-UBS	02/23/11	3,103,000.00	3,102,987.07	.152	MATURED	12.93	12.93
36750	02/23/11	.1400	CP-DISC-UBS FIN DEL-UBS	02/24/11	20,911,000.00	20,910,918.68	.142	MATURED	81.32	81.32
36751	02/24/11	.1400	CP-DISC-UBS FIN DEL-UBS	02/25/11	13,243,000.00	13,242,948.50	.142	MATURED	51.50	51.50
36752	02/24/11	.1600	CP-DISC-BANKAMERICA-BA	02/28/11	10,700,000.00	10,699,809.78	.162	MATURED	190.22	190.22
36753	02/25/11	.1500	CP-DISC-UBS FIN DEL-UBS	02/28/11	15,867,000.00	15,866,801.66	.152	MATURED	198.34	198.34
36754	02/28/11	.1700	CP-DISC-BANKAMERICA-BA	03/01/11	13,563,000.00	13,562,935.95	.172	MATURED	64.05	64.05
36755	03/01/11	.1500	CP-DISC-UBS FIN DEL-UBS	03/02/11	14,732,000.00	14,731,938.62	.152	MATURED	61.38	61.38
36756	03/02/11	.1500	CP-DISC-BANKAMERICA-BA	03/03/11	13,971,000.00	13,970,941.79	.152	MATURED	58.21	58.21
36757	03/03/11	.1500	CP-DISC-BANKAMERICA-BA	03/04/11	5,139,000.00	5,138,978.59	.152	MATURED	21.41	21.41
36758	03/03/11	.2000	CP-DISC-BANKAMERICA-BA	04/08/11	20,000,000.00	19,996,000.00	.203			3,222.22
36759	03/04/11	.1500	CP-DISC-UBS FIN DEL-UBS	03/07/11	7,851,000.00	7,850,901.86	.152	MATURED	98.14	98.14
36760	03/07/11	1.0000	FNMA-CITIG	09/23/13	5,000,000.00	4,981,900.00	1.116		2,222.22	3,819.36
36761	03/07/11	1.3750	FHLMC-UBS	02/25/14	10,000,000.00	10,019,698.61	1.348			9,249.54
36762	03/07/11	.1500	CP-DISC-BANKAMERICA-BA	03/08/11	12,258,000.00	12,257,948.93	.152	MATURED	51.07	51.07
36763	03/08/11	1.1250	FNMA-GILFD	09/30/13	5,000,000.00	4,998,100.00	1.103		3,437.50	3,642.42
36764	03/08/11	.7500	FHLMC-WF	03/28/13	10,000,000.00	9,987,700.00	.789		4,166.67	5,184.74
36765	03/08/11	.1400	CP-DISC-UBS FIN DEL-UBS	03/09/11	18,047,000.00	18,046,929.82	.142	MATURED	70.18	70.18
36766	03/09/11	.1400	CP-DISC-BANKAMERICA-BA	03/10/11	15,842,000.00	15,841,938.39	.142	MATURED	61.61	61.61
36768	03/10/11	.1400	CP-DISC-BANKAMERICA-BA	03/11/11	18,481,000.00	18,480,928.13	.142	MATURED	71.87	71.87
36769	03/11/11	.1400	CP-DISC-BANKAMERICA-BA	03/14/11	24,254,000.00	24,253,717.04	.142	MATURED	282.96	282.96
36770	03/14/11	.1400	CP-DISC-BANKAMERICA-BA	03/15/11	19,089,000.00	19,088,925.77	.142	MATURED	74.23	74.23

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

01/01/11 THROUGH 03/31/11

SORT KEYS ARE FUND

FUND: 1 INVESTMENT FUNDS

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INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED ORIG. COST	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
36771	03/15/11	.2500	FHLB-WF	03/07/12	5,000,000.00	5,000,227.78	.240			557.93
36772	03/15/11	.8750	FNMA-CALL-GILF	11/08/13	2,505,000.00	2,496,249.55	1.087			1,263.34
36773	03/15/11	.1400	CP-DISC-UBS FIN DEL-UBS	03/16/11	12,861,000.00	12,860,949.99	.142	MATURED	50.01	50.01
36774	03/15/11	.1300	CP-DISC-UBS FIN DEL-UBS	03/17/11	17,000,000.00	16,999,877.22	.132	MATURED	122.78	122.78
36775	03/16/11	.1400	CP-DISC-BANKAMERICA-BA	03/17/11	12,323,000.00	12,322,952.08	.142	MATURED	47.92	47.92
36776	03/17/11	.1500	CP-DISC-UBS FIN DEL-UBS	03/18/11	15,933,000.00	15,932,933.61	.152	MATURED	66.39	66.39
36777	03/18/11	.8000	FNMA-CALL-GILF	11/18/13	5,000,000.00	4,977,383.33	1.027			1,960.12
36778	03/18/11	.1500	CP-DISC-UBS FIN DEL-UBS	03/21/11	12,062,000.00	12,061,849.23	.152	MATURED	150.77	150.77
36779	03/21/11	.1400	CP-DISC-UBS FIN DEL-UBS	03/22/11	15,173,000.00	15,172,940.99	.142	MATURED	59.01	59.01
36780	03/21/11	.1500	CP-DISC-GE CAPITAL CORP-	03/30/11	18,000,000.00	17,999,325.00	.152	MATURED	675.00	675.00
36781	03/22/11	.3750	FHLMC-UBS	11/30/12	5,000,000.00	4,989,762.50	.556			760.35
36782	03/22/11	.1400	CP-DISC-UBS FIN DEL-UBS	03/23/11	7,910,000.00	7,909,969.24	.142	MATURED	30.76	30.76
36783	03/23/11	.1400	CP-DISC-BANKAMERICA-BA	03/24/11	8,631,000.00	8,630,966.44	.142	MATURED	33.56	33.56
36784	03/24/11	.1400	CP-DISC-UBS FIN DEL-UBS	03/25/11	8,459,000.00	8,458,967.10	.142	MATURED	32.90	32.90
36785	03/25/11	.1300	CP-DISC-UBS FIN DEL-UBS	03/28/11	21,640,000.00	21,639,765.57	.132	MATURED	234.43	234.43
36786	03/28/11	.1300	CP-DISC-BANKAMERICA-BA	03/29/11	19,588,000.00	19,587,929.27	.132	MATURED	70.73	70.73
36787	03/29/11	.1300	CP-DISC-UBS FIN DEL-UBS	03/30/11	16,882,000.00	16,881,939.04	.132	MATURED	60.96	60.96
36788	03/30/11	.8750	FHLB-WF	12/27/13	5,000,000.00	4,960,902.08	.817			222.03
36789	03/30/11	.5150	FHLMC-WF	11/26/12	5,000,000.00	4,995,269.44	.425			116.34
36790	03/30/11	.3750	FHLMC-UBS	11/30/12	5,000,000.00	4,980,479.17	.524			142.91
36791	03/30/11	1.1500	FHLMC-CALL-GILF	10/07/13	5,000,000.00	5,014,131.94	.688			189.00
36792	03/30/11	1.0000	FNMA-CALL-GILF	09/20/13	10,000,000.00	9,947,777.78	.733			399.33
36793	03/30/11	.5700	FHLB-UBC	08/28/12	5,000,000.00	5,002,245.83	.290			79.36
36794	03/29/11	.0800	FHLB-DISC-WF	04/06/11	21,930,000.00	21,929,610.13	.081			146.20
36795	03/30/11	.2200	FNMA-DISC-WF	02/01/12	10,154,000.00	10,134,887.92	.223			124.10
SUBTOTAL (FUND) 1 INVESTMENT FUNDS - ASSETS				261 DAYS	890,307,000.00	888,526,201.57			609,698.60	1,382,822.47
SUBTOTAL (FUND) 1 INVESTMENT FUNDS - NET					890,307,000.00	888,526,201.57			609,698.60	1,382,822.47

FUND STATISTICS		ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE	:	947,469,204.23	
EARNED INTEREST YIELD THIS PERIOD	:	.592	.000
WEIGHTED AVG YIELD AT END OF PERIOD	:	.650	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:	:	1,978,454.49	

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
01/01/11 THROUGH 03/31/11
SORT KEYS ARE FUND
FUND: 34 CSJ/CSC Jt Pwr

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INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED ORIG. COST	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
36330	01/14/10	.3400	FHLB-DISC-WF	01/05/11	851,000.00	848,138.75	.346	MATURED	2,861.25	32.15
36696	01/05/11	.3000	FHLB-DISC-CITIG	01/05/12	854,000.00	851,402.42	.305			612.03
SUBTOTAL (FUND) 34 CSJ/CSC Jt Pwr				- ASSETS 280 DAYS	854,000.00	851,402.42			2,861.25	644.18
SUBTOTAL (FUND) 34 CSJ/CSC Jt Pwr				- NET	854,000.00	851,402.42			2,861.25	644.18
FUND STATISTICS				ASSETS	LIABILITIES					
AVERAGE DAILY INVESTMENT BALANCE :				851,257.37						
EARNED INTEREST YIELD THIS PERIOD :				.307	.000					
WEIGHTED AVG YIELD AT END OF PERIOD :				.305	.000					
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:				612.03						

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

(EIS / ERNEIS)

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

01/01/11 THROUGH 03/31/11

SORT KEYS ARE FUND

FUND: 55 Series 2008B-RDA Tax Allocation

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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
35894	11/14/08	.5075	Series 2008 B-RDA Tax Al	04/01/11	12,634,072.77	12,634,072.77	.507		15,805.81	15,805.82
SUBTOTAL (FUND) 55 Series 2008B-RDA Ta- ASSETS					1 DAYS	12,634,072.77	12,634,072.77		15,805.81	15,805.82
SUBTOTAL (FUND) 55 Series 2008B-RDA Ta- NET						12,634,072.77	12,634,072.77		15,805.81	15,805.82

FUND STATISTICS		ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE	:	12,631,979.15	
EARNED INTEREST YIELD THIS PERIOD	:	.507	.000
WEIGHTED AVG YIELD AT END OF PERIOD	:	.507	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:			

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

01/01/11 THROUGH 03/31/11

SORT KEYS ARE FUND

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FUND: 56 RDA 2008A BOND PROCEEDS

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
36657	12/07/10	.0500	TBIL-DISC-WF	01/06/11	21,924,000.00	21,923,086.50	.051	MATURED	913.50	152.25
36699	01/06/11	.1300	FHLE-DISC-WF	02/10/11	21,927,000.00	21,924,228.67	.132	MATURED	2,771.33	2,771.33
36742	02/10/11	.0900	FHLE-DISC-CITIG	03/09/11	21,929,000.00	21,927,519.79	.091	MATURED	1,480.21	1,480.21
36767	03/09/11	.0800	FHLE-DISC-WF	04/06/11	21,930,000.00	21,928,635.47	.081	03/29/11	974.66	974.66
SUBTOTAL (FUND) 56 RDA 2008A BOND PROC- ASSETS 0 DAYS					.00	.00			6,139.70	5,378.45
SUBTOTAL (FUND) 56 RDA 2008A BOND PROC- NET					.00	.00			6,139.70	5,378.45

FUND STATISTICS		ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE	:	21,195,324.22	
EARNED INTEREST YIELD THIS PERIOD	:	.103	.000
WEIGHTED AVG YIELD AT END OF PERIOD	:	.000	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:			

GRAND TOTAL 100.00%(C) 257 DAYS 903,795,072.77 902,011,676.76 .580 634,505.36 1,404,650.92

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CITY OF SAN JOSE
TREASURY DIVISION

PORTFOLIO STATISTICS
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ALL FUNDS

	----- FIXED -----		----- EQUITIES -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	634,505.36	.00	.00	.00	634,505.36
TOTAL NET EARNINGS THIS PERIOD:	1,404,650.92	.00	.00	.00	1,404,650.92
AVERAGE DAILY PORTFOLIO BALANCE:	982,147,764.98	.00	.00	.00	982,147,764.98
EARNED INCOME YIELD THIS PERIOD:	.580	.000	.000	.000	.580
END OF PERIOD PORTFOLIO BALANCE:	902,011,676.76	.00	.00	.00	902,011,676.76
CURRENT AMORTIZED BOOK VALUE:	902,823,685.22	.00	.00	.00	902,823,685.22
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	.648	.000	.000	.000	.648
WEIGHTED AVERAGE DAYS TO MATURITY:	257.83	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	211.89	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					.580

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CITY OF SAN JOSE
TREASURY DIVISION

PORTFOLIO STATISTICS
1/01/11 THROUGH 3/31/11

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FUND: 1 INVESTMENT FUNDS

	----- FIXED -----		----- EQUITIES -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	609,698.60	.00	.00	.00	609,698.60
TOTAL NET EARNINGS THIS PERIOD:	1,382,822.47	.00	.00	.00	1,382,822.47
AVERAGE DAILY PORTFOLIO BALANCE:	947,469,204.23	.00	.00	.00	947,469,204.23
EARNED INCOME YIELD THIS PERIOD:	.592	.000	.000	.000	.592
END OF PERIOD PORTFOLIO BALANCE:	888,526,201.57	.00	.00	.00	888,526,201.57
CURRENT AMORTIZED BOOK VALUE:	889,337,598.00	.00	.00	.00	889,337,598.00
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	.650	.000	.000	.000	.650
WEIGHTED AVERAGE DAYS TO MATURITY:	261.46	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	214.82	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					.592

(FS/ERNFS)

CITY OF SAN JOSE
TREASURY DIVISION

PORTFOLIO STATISTICS
1/01/11 THROUGH 3/31/11

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FUND: 34 CSJ/CSC Jt Pwr

	----- FIXED -----		----- EQUITIES -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	2,861.25	.00	.00	.00	2,861.25
TOTAL NET EARNINGS THIS PERIOD:	644.18	.00	.00	.00	644.18
AVERAGE DAILY PORTFOLIO BALANCE:	851,257.37	.00	.00	.00	851,257.37
EARNED INCOME YIELD THIS PERIOD:	.307	.000	.000	.000	.307
END OF PERIOD PORTFOLIO BALANCE:	851,402.42	.00	.00	.00	851,402.42
CURRENT AMORTIZED BOOK VALUE:	852,014.45	.00	.00	.00	852,014.45
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	.305	.000	.000	.000	.305
WEIGHTED AVERAGE DAYS TO MATURITY:	280.00	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	280.00	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					.307

(FS/ERNFS)

CITY OF SAN JOSE
TREASURY DIVISION

PORTFOLIO STATISTICS
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FUND: 55 Series 2008B-RDA Tax Allocation

	----- FIXED -----		----- EQUITIES -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	15,805.81	.00	.00	.00	15,805.81
TOTAL NET EARNINGS THIS PERIOD:	15,805.82	.00	.00	.00	15,805.82
AVERAGE DAILY PORTFOLIO BALANCE:	12,631,979.15	.00	.00	.00	12,631,979.15
EARNED INCOME YIELD THIS PERIOD:	.507	.000	.000	.000	.507
END OF PERIOD PORTFOLIO BALANCE:	12,634,072.77	.00	.00	.00	12,634,072.77
CURRENT AMORTIZED BOOK VALUE:	12,634,072.77	.00	.00	.00	12,634,072.77
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	.507	.000	.000	.000	.507
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:					.507

(FS/ERNFS)

CITY OF SAN JOSE
TREASURY DIVISION

PORTFOLIO STATISTICS
1/01/11 THROUGH 3/31/11

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FUND: 56 RDA 2008A BOND PROCEEDS

	----- FIXED -----		----- EQUITIES -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	6,139.70	.00	.00	.00	6,139.70
TOTAL NET EARNINGS THIS PERIOD:	5,378.45	.00	.00	.00	5,378.45
AVERAGE DAILY PORTFOLIO BALANCE:	21,195,324.22	.00	.00	.00	21,195,324.22
EARNED INCOME YIELD THIS PERIOD:	.103	.000	.000	.000	.103
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:					.103

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/10 THROUGH 3/31/10
SORT KEYS ARE FUND
ALL FUNDS

INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
32936	STATE INVESTMT POOL-CTY I 01/01/02 .513 04/01/10	50,000,000.00	-765.76		763.39			-2.37		763.39	763.39
33658	STATE INVESTMT POOL-RDA I 10/01/03 .513 04/01/10	50,000,000.00	-765.52		763.39			-2.13		763.39	763.39
35119	FHLB-GILFD I 02/15/07 4.750 08/04/10D	5,000,000.00	37,604.17 41,455.92					37,604.17 38,393.84		-3,062.08	-3,062.08
35120	FHLB-GILFD I 02/15/07 4.700 08/10/10D	10,000,000.00	66,583.33 100,148.43					66,583.33 92,751.10		-7,397.33	-7,397.33
35122	FHLB-JPM I 02/15/07 5.125 09/10/10P	10,000,000.00	29,895.83 -34,038.37					29,895.83 -31,524.17		2,514.20	2,514.20
35153	FHLMC-GILFD I 03/15/07 4.875 08/16/10P	9,900,000.00	60,328.13 -29,465.25					60,328.13 -27,238.23		2,227.02	2,227.02
35154	FHLMC-GILFD I 03/15/07 4.160 10/13/10D	4,000,000.00	77,653.33 74,117.80					77,653.33 68,515.87		-5,601.93	-5,601.93
35155	FHLMC-BA I 03/14/07 4.750 09/22/10D	2,679,000.00	3,181.31 3,884.86					3,181.31 3,591.48		-293.38	-293.38
35159	FHLB-UBC I 03/15/07 4.700 09/21/10D	9,500,000.00	12,402.78 25,135.14					12,402.78 23,235.39		-1,899.75	-1,899.75
35160	FHLB-GILFD I 03/15/07 4.516 08/10/10D	10,000,000.00	63,976.67 82,363.67					63,976.67 76,138.50		-6,225.17	-6,225.17
35169	FHLMC-UBS I 03/26/07 4.750 10/04/10D	10,475,000.00	244,634.90 17,173.23					244,634.90 15,863.28		-1,309.95	-1,309.95
35171	FHLB-GILFD I 03/27/07 4.125 08/13/10D	5,000,000.00	26,354.17 93,999.09					26,354.17 86,822.99		-7,176.10	-7,176.10
35173	FHLMC-GILFD I 04/03/07 5.000 10/18/10P	9,705,000.00	219,710.42 -70,006.84					219,710.42 -64,630.79		5,376.05	5,376.05
35174	FHLB-UBS I 04/03/07 5.125 09/29/10P	10,000,000.00	2,847.22 -113,760.00					2,847.22 -105,024.00		8,736.00	8,736.00

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/10 THROUGH 3/31/10
SORT KEYS ARE FUND
ALL FUNDS

INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
35176	FFCB-UBC 04/03/07 4.800 10/26/10P	I 5,000,000.00	103,333.33 -11,922.81					103,333.33 -11,007.22		915.59	915.59
35177	FHLB-UBS 04/03/07 5.125 09/10/10P	I 10,000,000.00	29,895.83 -93,120.62					29,895.83 -85,969.59		7,151.03	7,151.03
35179	FFCB-GILFD 04/03/07 4.800 10/26/10P	I 5,000,000.00	103,333.33 -405.01					103,333.33 -373.91		31.10	31.10
35180	FFCB-CITIG 04/03/07 4.800 10/26/10P	I 5,000,000.00	103,333.33 -1,410.71					103,333.33 -1,302.38		108.33	108.33
35181	FFCB-LB 04/03/07 4.875 08/06/10P	I 5,000,000.00	37,239.58 -10,772.73					37,239.58 -9,945.45		827.28	827.28
35193	FHLB-GILFD 04/17/07 4.125 08/13/10D	I 10,000,000.00	52,708.33 243,170.59					52,708.33 224,273.48		-18,897.11	-18,897.11
35194	FHLB-GILFD 04/17/07 4.785 08/26/10D	I 5,000,000.00	23,260.42 16,796.74					23,260.42 15,491.44		-1,305.30	-1,305.30
35197	FHLB-GILFD 04/17/07 4.875 12/10/10D	I 10,000,000.00	150,312.50 5,710.05					150,312.50 5,266.32		-443.73	-443.73
35201	FFCB-GILFD 04/23/07 4.450 08/27/10D	I 1,200,000.00	5,043.33 14,254.57					5,043.33 13,141.12		-1,113.45	-1,113.45
35202	FHLB-UBS 04/23/07 5.125 09/29/10P	I 5,000,000.00	1,423.61 -37,734.86					1,423.61 -34,787.33		2,947.53	2,947.53
35203	FHLMC-UBC 04/23/07 4.500 12/16/10D	I 9,500,000.00	124,687.50 90,814.94					124,687.50 83,721.24		-7,093.70	-7,093.70
35205	FHLB-GILFD 04/23/07 4.875 12/10/10P	I 5,000,000.00	75,156.25 -2,984.93					75,156.25 -2,751.77		233.16	233.16
35211	FFCB-GILFD 05/01/07 4.750 11/01/10D	I 5,000,000.00	98,958.33 8,496.72					98,958.33 7,828.44		-668.28	-668.28
35212	FHLMC-CITIG 05/01/07 4.125 10/18/10D	I 10,000,000.00	186,770.83 193,747.24					186,770.83 178,508.69		-15,238.55	-15,238.55

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/10 THROUGH 3/31/10
SORT KEYS ARE FUND
ALL FUNDS

INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACRL.	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	16,133.33 12,631.29					16,133.33 11,631.77		-999.52	-999.52
35226	FHLMC-GILFD 05/08/07 4.500 12/16/10D	I 2,000,000.00	26,250.00 19,562.22					26,250.00 18,014.25		-1,547.97	-1,547.97
35230	FHLMC-GILFD 05/09/07 4.750 12/08/10D	I 4,236,000.00	63,157.58 12,232.98					63,157.58 11,264.14		-968.84	-968.84
35258	FFCB-GILFD 06/11/07 4.875 08/06/10D	I 5,000,000.00	37,239.58 61,903.13					37,239.58 56,855.47		-5,047.66	-5,047.66
35497	FHLB-UBC 02/12/08 3.450 05/12/11	I 9,030,000.00	120,287.13					120,287.13			
35860	FFCB-WF 10/14/08 3.600 10/14/11	I 10,000,000.00	167,000.00					167,000.00			
35866	FFCB-CALL-UBS 10/15/08 4.250 10/15/13	I 10,000,000.00	195,972.22					195,972.22			
35889	FHLB-CALL-WF 11/07/08 4.125 11/08/12	I 3,500,000.00	57,348.96					57,348.96			
35890	FHLB-CALL-WF 11/07/08 4.100 11/08/12	I 8,000,000.00	130,288.89					130,288.89			
35892	FHLB-CALL-CITIG 11/17/08 3.550 11/17/11	I 10,000,000.00	132,138.89					132,138.89			
35895	FFCB-UBS 11/21/08 3.200 11/21/11	I 10,000,000.00	115,555.56					115,555.56			
35904	FFCB-GILFD 11/24/08 3.000 03/03/11D	I 10,000,000.00	23,333.33 17,562.27					23,333.33 14,825.68		-2,736.59	-2,736.59
35913	MTN-GE CAPITAL CORP-BA 12/09/08 3.000 12/09/11D	I 25,000,000.00	233,333.33 37,283.79					233,333.33 31,321.00		-5,962.79	-5,962.79
35922	MTN-PNC-CITIG 12/22/08 1.875 06/22/11D	I 5,000,000.00	25,781.25 5,486.84					25,781.25 4,588.82		-898.02	-898.02

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/10 THROUGH 3/31/10
SORT KEYS ARE FUND
ALL FUNDS

INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36294	CP-DISC-TOYOTA-TOY 12/11/09 .330 07/12/10D	I 8,000,000.00		14,813.33				8,140.00		-6,673.33	-6,673.33
36324	CP-DISC-TOYOTA-TOY 01/11/10 .250 07/16/10D	I 18,000,000.00		21,375.00				10,000.00		-11,375.00	-11,375.00
36333	CP-DISC-UBS FIN DEL-UBS 01/14/10 .300 07/14/10D	I 10,000,000.00		14,000.00				6,416.67		-7,583.33	-7,583.33
36344	NCD-UBOC-UBC 01/26/10 .250 07/23/10	I 10,000,000.00		4,444.44	69.45			4,513.89		69.45	69.45
36345	FHLMC-DISC-UBS 01/26/10 .190 09/01/10D	I 20,000,000.00		16,466.67				6,861.11		-9,605.56	-9,605.56
36346	CP-DISC-JP MORGAN-JPM 01/26/10 .250 07/26/10D	I 20,000,000.00		21,666.67				9,027.78		-12,638.89	-12,638.89
36349	FHLMC-DISC-UBC 01/26/10 .170 08/17/10D	I 10,000,000.00		7,366.67				3,069.44		-4,297.23	-4,297.23
36350	FHLMC-DISC-CITIG 01/26/10 .170 08/26/10D	I 20,000,000.00		14,733.33				6,138.89		-8,594.44	-8,594.44
36351	FNMA-DISC-BA 01/26/10 .170 08/23/10D	I 30,000,000.00		22,100.00				9,208.33		-12,891.67	-12,891.67
36352	FNMA-DISC-WF 01/26/10 .120 07/20/10D	I 10,000,000.00		5,200.00				2,166.67		-3,033.33	-3,033.33
36354	NCD-UBS AG STAMFORD-UBS 01/26/10 .260 07/12/10	I 25,000,000.00		11,555.56	180.55			11,736.11		180.55	180.55
36355	FNMA-DISC-UBS 01/27/10 .130 07/07/10D	I 10,000,000.00		5,597.22				2,311.11		-3,286.11	-3,286.11
36356	FNMA-DISC-UBS 01/27/10 .210 09/13/10D	I 20,000,000.00		18,083.34				7,466.67		-10,616.67	-10,616.67
36369	FHLMC-CITIG 01/26/10 4.125 07/12/10P	I 10,000,000.00		90,520.84				90,520.84		99,004.74	99,004.74
				-169,722.40				-70,717.66			

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/10 THROUGH 3/31/10
SORT KEYS ARE FUND
ALL FUNDS

INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36388	FNMA-DISC-UBS 03/04/10 .290 11/19/10D	I 15,000,000.00						3,383.33		-10,995.84	-10,995.84
36390	FNMA-DISC-UBS 03/08/10 .290 11/01/10D	I 10,000,000.00						1,933.33		-7,330.56	-7,330.56
36397	FNMA-DISC-UBC 03/12/10 .310 11/22/10D	I 20,000,000.00						3,444.44		-15,672.23	-15,672.23
SUBTOTAL (Fund) 1 INVESTMENT FUNDS											
	PAR VALUE	665,725,000.00									
	SOLD				.00		.00		.00		
	MATURED/OUTSTANDING				1,776.78		.00				
	INTEREST		3,389,438.37	.00	1,776.78	.00	.00	3,391,215.15		1,776.78	-88,632.58
										LESS CURRENT PERIOD ADJUSTMENTS	.00
										LESS PRIOR PERIOD ADJUSTMENTS	.00
											1,776.78
	PRIOR PERIOD ACCRUED		3,373,396.70				-1,526.78	3,374,923.48			
	PRIOR PERIOD PURCHASED		16,041.67				.00	16,041.67			
	PURCHASED THIS PERIOD		.00				.00	.00			
	ACCRUED THIS PERIOD		.00				1,526.78	250.00			
	PREMIUM		-575,344.53				.00	-445,272.50	.00	130,072.03	
	DISCOUNT		1,382,093.47				.00	1,161,612.08	.00	-220,481.39	
	GAIN/LOSS								.00		

CITY OF SAN JOSE
 TREASURY DIVISION
 EARNED INCOME DETAIL
 7/01/10 THROUGH 3/31/10
 SORT KEYS ARE FUND
 ALL FUNDS

INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36330	FHLB-DISC-WF 01/14/10 .340 01/05/11D	I 851,000.00		1,350.25				618.87		-731.38	-731.38
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	-731.38
										.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		1,350.25				.00	618.87	.00	-731.38	
	GAIN/LOSS								.00		

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/10 THROUGH 3/31/10
SORT KEYS ARE FUND
ALL FUNDS

INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED 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 .513 04/01/10	25,288,414.64	-386.11		386.10					386.11	386.10
SUBTOTAL (Fund) 55 Series 2008B-RDA Tax Allocation											
	PAR VALUE	25,288,414.64									
	SOLD				.00		.00		.00		
	MATURED/OUTSTANDING				386.10		.00				
	INTEREST		-386.11	.00	386.10	.00	.00	.00		386.11	386.10
						LESS CURRENT PERIOD ADJUSTMENTS				.00	
						LESS PRIOR PERIOD ADJUSTMENTS				.00	
										----- 386.11	
	PRIOR PERIOD ACCRUED		-386.11				-386.10				
	PRIOR PERIOD PURCHASED		.00				.00			.00	
	PURCHASED THIS PERIOD		.00				.00			.00	
	ACCRUED THIS PERIOD		.00				386.10			.00	
	PREMIUM		.00				.00		.00	.00	
	DISCOUNT		.00				.00		.00	.00	
	GAIN/LOSS								.00	.00	

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/10 THROUGH 3/31/10
SORT KEYS ARE FUND
ALL FUNDS

INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
GRAND TOTAL											
	PAR VALUE	691,864,414.64									
	SOLD MATURED/OUTSTANDING				.00 2,162.88		.00 .00		.00		
	INTEREST CAPITALIZED INTEREST		3,389,052.26 .00	.00 .00	2,162.88 .00	.00 .00	.00 .00	3,391,215.15 .00		2,162.89 .00	-88,977.86
	NET INTEREST AND RECEIPTS		3,389,052.26	.00	2,162.88	.00	.00	3,391,215.15		2,162.89	
											LESS CURRENT PERIOD ADJUSTMENTS LESS PRIOR PERIOD ADJUSTMENTS
											.00 .00
											2,162.89
	PRIOR PERIOD ACCRUED		3,373,010.59				-1,912.88	3,374,923.47			
	PRIOR PERIOD PURCHASED		16,041.67				.00	16,041.67			
	PURCHASED THIS PERIOD		.00				.00	.00			
	ACCRUED THIS PERIOD		.00				1,912.88	250.00			
	PREMIUM		-575,344.53				.00	-445,272.50	.00	130,072.03	
	DISCOUNT		1,383,443.72				.00	1,162,230.95	.00	-221,212.77	
	GAIN/LOSS								.00		

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CITY OF SAN JOSE
TREASURY DIVISION

PORTFOLIO STATISTICS
7/01/10 THROUGH 3/31/11

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ALL FUNDS

	----- FIXED -----		----- EQUITIES -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	8,641,112.35	.00	.00	.00	8,641,112.35
TOTAL NET EARNINGS THIS PERIOD:	6,372,322.56	.00	.00	.00	6,372,322.56
AVERAGE DAILY PORTFOLIO BALANCE:	948,968,779.15	.00	.00	.00	948,968,779.15
EARNED INCOME YIELD THIS PERIOD:	.895	.000	.000	.000	.895
END OF PERIOD PORTFOLIO BALANCE:	902,011,676.76	.00	.00	.00	902,011,676.76
CURRENT AMORTIZED BOOK VALUE:	902,823,685.22	.00	.00	.00	902,823,685.22
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	.643	.000	.000	.000	.643
WEIGHTED AVERAGE DAYS TO MATURITY:	257.83	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	211.89	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					.895

(FS/ERNFS)

CITY OF SAN JOSE
TREASURY DIVISION

PORTFOLIO STATISTICS
7/01/10 THROUGH 3/31/11

PAGE: 1
RUN: 04/15/11 12:10:17

FUND: 1 INVESTMENT FUNDS

	----- FIXED -----		----- EQUITIES -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	8,569,379.20	.00	.00	.00	8,569,379.20
TOTAL NET EARNINGS THIS PERIOD:	6,301,327.63	.00	.00	.00	6,301,327.63
AVERAGE DAILY PORTFOLIO BALANCE:	913,090,076.00	.00	.00	.00	913,090,076.00
EARNED INCOME YIELD THIS PERIOD:	.919	.000	.000	.000	.919
END OF PERIOD PORTFOLIO BALANCE:	888,526,201.57	.00	.00	.00	888,526,201.57
CURRENT AMORTIZED BOOK VALUE:	889,337,598.00	.00	.00	.00	889,337,598.00
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	.645	.000	.000	.000	.645
WEIGHTED AVERAGE DAYS TO MATURITY:	261.46	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	214.82	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					.919

(FS/ERNFS)

CITY OF SAN JOSE
TREASURY DIVISION

PORTFOLIO STATISTICS
7/01/10 THROUGH 3/31/11

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FUND: 34 CSJ/CSC Jt Pwr

	----- FIXED -----		----- EQUITIES -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	2,861.25	.00	.00	.00	2,861.25
TOTAL NET EARNINGS THIS PERIOD:	2,123.03	.00	.00	.00	2,123.03
AVERAGE DAILY PORTFOLIO BALANCE:	849,163.11	.00	.00	.00	849,163.11
EARNED INCOME YIELD THIS PERIOD:	.333	.000	.000	.000	.333
END OF PERIOD PORTFOLIO BALANCE:	851,402.42	.00	.00	.00	851,402.42
CURRENT AMORTIZED BOOK VALUE:	852,014.45	.00	.00	.00	852,014.45
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	.305	.000	.000	.000	.305
WEIGHTED AVERAGE DAYS TO MATURITY:	280.00	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	280.00	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					.333

(FS/ERNFS)

CITY OF SAN JOSE
TREASURY DIVISION

PORTFOLIO STATISTICS
7/01/10 THROUGH 3/31/11

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RUN: 04/15/11 12:10:17

FUND: 55 Series 2008B-RDA Tax Allocation

	----- FIXED -----		----- EQUITIES -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	50,094.28	.00	.00	.00	50,094.28
TOTAL NET EARNINGS THIS PERIOD:	50,094.28	.00	.00	.00	50,094.28
AVERAGE DAILY PORTFOLIO BALANCE:	13,530,431.52	.00	.00	.00	13,530,431.52
EARNED INCOME YIELD THIS PERIOD:	.493	.000	.000	.000	.493
END OF PERIOD PORTFOLIO BALANCE:	12,634,072.77	.00	.00	.00	12,634,072.77
CURRENT AMORTIZED BOOK VALUE:	12,634,072.77	.00	.00	.00	12,634,072.77
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	.493	.000	.000	.000	.493
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:					.493

(FS/ERNFS)

CITY OF SAN JOSE
TREASURY DIVISION

PORTFOLIO STATISTICS
7/01/10 THROUGH 3/31/11

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RUN: 04/15/11 12:10:17

FUND: 56 RDA 2008A BOND PROCEEDS

	----- FIXED -----		----- EQUITIES -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	18,777.62	.00	.00	.00	18,777.62
TOTAL NET EARNINGS THIS PERIOD:	18,777.62	.00	.00	.00	18,777.62
AVERAGE DAILY PORTFOLIO BALANCE:	21,499,108.52	.00	.00	.00	21,499,108.52
EARNED INCOME YIELD THIS PERIOD:	.116	.000	.000	.000	.116
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:					.116

**CITY OF SAN JOSE: TIME DEPOSIT BANK DISTRIBUTION
AS OF MARCH 31, 2011**

There were no time deposits outstanding as of March 31, 2011.

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.



Inventory by Market Value



Run Date: 4/15/2011 12:01:07 PM

Investments Outstanding As Of Date: 3/31/2011

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
Fund: 1 INVESTMENT FUNDS								
35497	FHLB-UBC	3133XPHY3	02/12/2008	3.450000	9,030,000.00	9,063,862.50	120,287.13	33,862.50
			05/12/2011	3.451000	9,030,000.00	100.375000	SUNGARD	0.00
36665	FHLB-GILFD	313371PM2	12/13/2010	.500000	10,000,000.00	9,884,375.00	13,194.44	0.00
			06/26/2013	.924000	9,893,900.00	98.843750	SUNGARD	-9,525.00
36669	FHLB-DISC-CALL-UBS	313371PY6	12/15/2010	.550000	10,000,000.00	9,971,875.00	18,027.77	26,875.00
			12/03/2012	.833000	9,946,833.33	99.718750	SUNGARD	0.00
36677	FHLB-CALL-GILFD	313372B52	12/30/2010	1.600000	10,000,000.00	9,971,875.00	40,444.44	0.00
			12/30/2013	1.600000	10,000,000.00	99.718750	SUNGARD	-28,125.00
36685	FHLB-WF	313371WJ1	12/23/2010	.300000	10,000,000.00	10,000,000.00	10,666.67	3,200.00
			11/23/2011	.335000	9,999,300.00	100.000000	SUNGARD	0.00
36737	FHLB-WF	313372PA6	02/16/2011	1.000000	5,000,000.00	5,006,250.00	6,250.00	6,250.00
			05/16/2013	1.000000	5,000,000.00	100.125000	SUNGARD	0.00
36771	FHLB-WF	313372WV2	03/15/2011	.250000	5,000,000.00	4,995,312.50	833.34	0.00
			03/07/2012	.251000	5,000,227.78	99.906250	SUNGARD	-4,637.50
36788	FHLB-WF	313371UC8	03/30/2011	.875000	5,000,000.00	4,937,500.00	11,423.61	0.00
			12/27/2013	1.250000	4,960,902.08	98.750000	SUNGARD	-12,100.00
36793	FHLB-UBC	313372UV4	03/30/2011	.570000	5,000,000.00	4,998,437.50	2,375.00	0.00
			08/28/2012	.571000	5,002,245.83	99.968750	SUNGARD	-1,512.50
Inv Type: 22 FEDERAL HOME LOAN BANKS				1.075250	69,030,000.00	68,829,487.50	223,502.40	70,187.50
				1.209477	68,833,409.02	99.709528		-55,900.00
36661	FNMA-DISC-CALL-UBS	31398A6W7	12/13/2010	.800000	10,000,000.00	9,962,500.00	24,000.00	0.00
			12/13/2012	.838000	9,992,500.00	99.625000	SUNGARD	-30,000.00
36720	FNMA-WF	31398A5W8	01/27/2011	.750000	5,000,000.00	4,923,437.50	10,729.17	0.00
			12/18/2013	1.130000	4,950,112.50	98.468750	SUNGARD	-22,612.50
36730	FNMA-WF	31398A5W8	02/04/2011	.750000	5,000,000.00	4,923,437.50	10,729.17	737.50
			12/18/2013	1.300000	4,927,491.67	98.468750	SUNGARD	0.00
36740	FNMA-WF	31398A2M3	02/10/2011	1.125000	5,000,000.00	4,993,750.00	156.25	21,550.00
			09/30/2013	1.340000	4,972,200.00	99.875000	SUNGARD	0.00
36760	FNMA-CITIG	31398A2S0	03/07/2011	1.000000	5,000,000.00	4,978,125.00	1,111.11	0.00
			09/23/2013	1.145000	4,981,900.00	99.562500	SUNGARD	-3,775.00
36763	FNMA-GILFD	31398A2M3	03/08/2011	1.125000	5,000,000.00	4,993,750.00	156.25	0.00
			09/30/2013	1.140000	4,998,100.00	99.875000	SUNGARD	-4,350.00
36772	FNMA-CALL-GILF	31398A5Q1	03/15/2011	.875000	2,505,000.00	2,468,990.63	8,706.62	0.00

Inventory by Market Value



Run Date: 4/15/2011 12:01:07 PM

Investments Outstanding As Of Date: 3/31/2011

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
			11/08/2013	1.128000	2,496,249.55	98.562500	SUNGARD	-19,526.47
36777	FNMA-CALL-GILF	31398A6D9	03/18/2011	.800000	5,000,000.00	4,929,687.50	14,777.77	0.00
			11/18/2013	1.074000	4,977,383.33	98.593750	SUNGARD	-34,362.50
36792	FNMA-CALL-GILF	3136FPGA9	03/30/2011	1.000000	10,000,000.00	9,937,500.00	3,055.56	0.00
			09/20/2013	1.227000	9,947,777.78	99.375000	SUNGARD	-7,500.00
Inv Type: 23 FEDERAL NAT MORTGAGE ASSOC				.913308	52,505,000.00	52,111,178.13	73,421.90	22,287.50
				1.125596	52,243,714.83	99.249935		-122,126.47
35860	FFCB-WF	31331GDC0	10/14/2008	3.600000	10,000,000.00	10,181,250.00	167,000.00	181,250.00
			10/14/2011	3.600000	10,000,000.00	101.812500	SUNGARD	0.00
35895	FFCB-UBS	31331GFC8	11/21/2008	3.200000	10,000,000.00	10,184,375.00	115,555.56	184,375.00
			11/21/2011	3.200000	10,000,000.00	101.843750	SUNGARD	0.00
36659	FFCB-CALL-WF	31331J4T7	12/16/2010	1.350000	5,000,000.00	4,965,625.00	19,687.50	0.00
			12/16/2013	1.350000	5,000,000.00	99.312500	SUNGARD	-34,375.00
36686	FFCB-WF	31331JY56	12/23/2010	.400000	10,000,000.00	9,956,250.00	16,555.56	13,450.00
			11/02/2012	.710000	9,948,466.67	99.562500	SUNGARD	0.00
36727	FFCB-WF	31331J2Z5	02/03/2011	.920000	5,000,000.00	4,951,562.50	15,972.22	0.00
			11/26/2013	1.160000	4,975,411.11	99.031250	SUNGARD	-15,287.50
36736	FFCB-WF	31331JY64	02/09/2011	.700000	10,000,000.00	9,862,500.00	28,583.33	41,900.00
			11/04/2013	1.370000	9,839,072.22	98.625000	SUNGARD	0.00
36739	FFCB-WF	31331J6A6	02/10/2011	1.300000	10,000,000.00	9,996,875.00	35,388.89	41,775.00
			12/23/2013	1.460000	9,972,072.22	99.968750	SUNGARD	0.00
Inv Type: 27 FEDERAL FARM CREDIT BANK BONDS				1.726923	60,000,000.00	60,098,437.50	398,743.06	462,750.00
				1.935609	59,735,022.22	100.164063		-49,662.50
36662	FHLMC-WF	3137EACC1	12/10/2010	1.750000	10,000,000.00	10,156,250.00	51,527.78	0.00
			06/15/2012	.615000	10,170,700.00	101.562500	SUNGARD	-14,450.00
36697	FHLMC-CALL-GILFD	3134G1U28	01/25/2011	1.250000	10,000,000.00	9,987,500.00	22,916.67	0.00
			07/25/2013	1.250000	10,000,000.00	99.875000	SUNGARD	-12,500.00
36728	FHLMC-WF	3137EACL1	02/03/2011	.875000	5,000,000.00	4,957,812.50	26,857.64	0.00
			10/28/2013	1.140000	4,984,159.03	99.156250	SUNGARD	-6,537.50
36735	FHLMC-WF	3137EACL1	02/09/2011	.875000	5,000,000.00	4,957,812.50	26,857.63	19,762.50
			10/28/2013	1.340000	4,958,588.19	99.156250	SUNGARD	0.00
36761	FHLMC-UBS	3137EACR8	03/07/2011	1.375000	10,000,000.00	10,006,250.00	32,465.28	9,850.00
			02/25/2014	1.387000	10,019,698.61	100.062500	SUNGARD	0.00
36764	FHLMC-WF	3137EACS6	03/08/2011	.750000	10,000,000.00	9,984,375.00	625.00	0.00

Inventory by Market Value



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Investments Outstanding As Of Date: 3/31/2011

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
			03/28/2013	.810000	9,987,700.00	99.843750	SUNGARD	-3,325.00
36781	FHLMC-UBS	3137EACP2	03/22/2011	.375000	5,000,000.00	4,973,437.50	8,281.25	0.00
			11/30/2012	.590000	4,989,762.50	99.468750	SUNGARD	-8,512.50
36789	FHLMC-WF	3134G1WT7	03/30/2011	.515000	5,000,000.00	4,984,375.00	8,940.97	0.00
			11/26/2012	.680000	4,995,269.44	99.687500	SUNGARD	-2,025.00
36790	FHLMC-UBS	3137EACP2	03/30/2011	.375000	5,000,000.00	4,973,437.50	8,281.25	1,187.50
			11/30/2012	.710000	4,980,479.17	99.468750	SUNGARD	0.00
36791	FHLMC-CALL-GILF	3134G1VH4	03/30/2011	1.150000	5,000,000.00	4,982,812.50	27,791.66	0.00
			10/07/2013	1.259000	5,014,131.94	99.656250	SUNGARD	-3,687.50
Inv Type: 30 FED HOME LOAN MORTGAGE CORP				1.032006	70,000,000.00	69,964,062.50	214,545.13	30,800.00
				.987988	70,100,488.88	99.948661		-51,037.50
36506	FNMA-DISC-UBS	313588EE1	06/29/2010	.340000	12,283,000.00	12,283,000.00	0.00	33,177.75
			04/11/2011	.345000	12,249,822.25	100.000000	SUNGARD	0.00
36507	FNMA-DISC-UBC	313588DX0	06/29/2010	.330000	20,000,000.00	20,000,000.00	0.00	51,150.00
			04/04/2011	.335000	19,948,850.00	100.000000	SUNGARD	0.00
36515	FNMA-DISC-UBS	313588HP3	07/07/2010	.430000	25,000,000.00	24,992,187.50	0.00	99,388.89
			07/01/2011	.437000	24,892,798.61	99.968750	SUNGARD	0.00
36522	FNMA-DISC-UBS	313588HP3	07/13/2010	.390000	20,000,000.00	19,993,750.00	0.00	70,233.33
			07/01/2011	.397000	19,923,516.67	99.968750	SUNGARD	0.00
36523	FNMA-DISC-BA	313588HP3	07/13/2010	.390000	19,270,000.00	19,263,978.13	0.00	67,669.82
			07/01/2011	.397000	19,196,308.31	99.968750	SUNGARD	0.00
36526	FNMA-DISC-WF	313588HP3	07/14/2010	.390000	30,000,000.00	29,990,625.00	0.00	105,025.00
			07/01/2011	.397000	29,885,600.00	99.968750	SUNGARD	0.00
36550	FNMA-DISC-UBS	313588HP3	08/06/2010	.310000	20,000,000.00	19,993,750.00	0.00	50,411.11
			07/01/2011	.315000	19,943,338.89	99.968750	SUNGARD	0.00
36598	FNMA-DISC-UBS	313588EM3	09/29/2010	.180000	30,000,000.00	30,000,000.00	0.00	30,150.00
			04/18/2011	.183000	29,969,850.00	100.000000	SUNGARD	0.00
36600	FNMA-DISC-WF	313588HP3	10/01/2010	.200000	30,000,000.00	29,990,625.00	0.00	36,125.00
			07/01/2011	.203000	29,954,500.00	99.968750	SUNGARD	0.00
36610	FNMA-DISC-WF	313588HN8	10/12/2010	.210000	30,045,000.00	30,035,610.94	0.00	36,354.45
			06/30/2011	.213000	29,999,256.49	99.968750	SUNGARD	0.00
36613	FNMA-DISC-CITIG	313588FF7	10/15/2010	.200000	26,260,000.00	26,260,000.00	0.00	29,615.44
			05/06/2011	.203000	26,230,384.56	100.000000	SUNGARD	0.00
36619	FNMA-DISC-CITIG	313588FV2	10/22/2010	.190000	18,702,000.00	18,702,000.00	0.00	20,728.05
			05/20/2011	.193000	18,681,271.95	100.000000	SUNGARD	0.00

Inventory by Market Value



Run Date: 4/15/2011 12:01:07 PM

Investments Outstanding As Of Date: 3/31/2011

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share	Market Value	Curr Accr Int Price Source	Unrealized Gain
					Current Book	Market Price		Unrealized Loss
36680	FNMA-DISC-WF	313588GX7	12/17/2010	.190000	9,079,000.00	9,076,162.81	0.00	5,787.86
			06/15/2011	.193000	9,070,374.95	99.968750	SUNGARD	0.00
36795	FNMA-DISC-WF	313588SN6	03/30/2011	.220000	10,154,000.00	10,134,961.25	0.00	73.33
			02/01/2012	.223000	10,134,887.92	99.812500	SUNGARD	0.00
Inv Type: 41 FNMA DISCOUNT NOTES				.283192	300,793,000.00	300,716,650.63	0.00	635,890.03
				.287791	300,080,760.60	99.974617		0.00
36563	FHLB-DISC-UBS	313384HP7	08/20/2010	.230000	13,000,000.00	12,995,937.50	0.00	22,100.00
			07/01/2011	.234000	12,973,837.50	99.968750	SUNGARD	0.00
36794	FHLB-DISC-WF	313384DZ9	03/29/2011	.080000	21,930,000.00	21,930,000.00	0.00	389.87
			04/06/2011	.080002	21,929,610.13	100.000000	SUNGARD	0.00
Inv Type: 43 FHLB DISCOUNT NOTES				.135756	34,930,000.00	34,925,937.50	0.00	22,489.87
				.137244	34,903,447.63	99.988370		0.00
36648	FHLMC-DISC-CITIG	313396ER0	11/30/2010	.200000	15,015,000.00	15,015,000.00	0.00	11,928.58
			04/22/2011	.203000	15,003,071.42	100.000000	SUNGARD	0.00
36663	FHLMC-DISC-UBC	313396JT1	12/10/2010	.230000	10,000,000.00	9,996,875.00	0.00	11,633.33
			07/29/2011	.233000	9,985,241.67	99.968750	SUNGARD	0.00
36670	FHLMC-DISC-CITIG	313396JT1	12/15/2010	.230000	5,232,000.00	5,230,365.00	0.00	5,919.43
			07/29/2011	.233000	5,224,445.57	99.968750	SUNGARD	0.00
36675	FHLMC-DISC-CITIG	313396NF6	12/16/2010	.270000	20,046,000.00	20,027,206.88	0.00	27,663.48
			10/21/2011	.274000	19,999,543.40	99.906250	SUNGARD	0.00
36676	FHLMC-DISC-UBC	313396NV1	12/16/2010	.280000	20,000,000.00	19,975,000.00	0.00	25,244.44
			11/04/2011	.284000	19,949,755.56	99.875000	SUNGARD	0.00
36679	FHLMC-DISC-WF	313396DX8	12/17/2010	.160000	20,000,000.00	20,000,000.00	0.00	9,600.00
			04/04/2011	.162000	19,990,400.00	100.000000	SUNGARD	0.00
36689	FHLMC-DISC-UBS	313396KX0	12/27/2010	.220000	20,029,000.00	20,016,481.88	0.00	17,102.55
			08/26/2011	.223000	19,999,379.33	99.937500	SUNGARD	0.00
36690	FHLMC-DISC-CITIG	313396KH5	12/28/2010	.210000	17,685,000.00	17,673,946.88	0.00	12,364.77
			08/12/2011	.213000	17,661,582.11	99.937500	SUNGARD	0.00
36703	FHLMC-DISC-CITIG	313396KV4	01/10/2011	.220000	15,020,000.00	15,010,612.50	0.00	11,356.79
			08/24/2011	.223000	14,999,255.71	99.937500	SUNGARD	0.00
Inv Type: 44 FHLMC DISCOUNT NOTES				.224712	143,027,000.00	142,945,488.14	0.00	132,813.37
				.227852	142,812,674.77	99.943009		0.00
35913	MTN-GE CAPITAL CORP	36967HAD9	12/09/2008	3.000000	25,000,000.00	25,464,843.75	233,333.33	536,593.75

Inventory by Market Value



Run Date: 4/15/2011 12:01:07 PM

Investments Outstanding As Of Date: 3/31/2011

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
			12/09/2011	3.101000	24,928,250.00	101.859375	SUNGARD	0.00
35922	MTN-PNC-CITIG	69351CAA1	12/22/2008	1.875000	5,000,000.00	5,019,531.25	25,781.25	28,531.25
			06/22/2011	1.949000	4,991,000.00	100.390625	SUNGARD	0.00
Inv Type: 47 CORP MEDIUM TERM NOTE				2.812332	30,000,000.00	30,484,375.00	259,114.58	565,125.00
				2.908828	29,919,250.00	101.614583		0.00
36622	CP-DISC-GE CAPITAL	36959JT37	10/26/2010	.350000	14,570,000.00	14,563,115.68	0.00	24,279.29
			06/03/2011	.356000	14,538,836.39	99.952750	SUNGARD	0.00
36626	CP-DISC-GE CAPITAL	36959JTH6	10/29/2010	.350000	10,000,000.00	9,994,225.00	0.00	16,683.33
			06/17/2011	.356000	9,977,541.67	99.942250	SUNGARD	0.00
36637	CP-DISC-TOYOTA-TOY	89233HUF9	11/16/2010	.400000	25,000,000.00	24,979,583.33	0.00	46,527.77
			07/15/2011	.406000	24,933,055.56	99.918333	SUNGARD	0.00
36758	CP-DISC-BANKAMERICA	0660P1R86	03/03/2011	.200000	20,000,000.00	19,999,066.67	0.00	3,066.67
			04/08/2011	.203000	19,996,000.00	99.995333	SUNGARD	0.00
Inv Type: 82 COMMERCIAL PAPER, DISCOUNT BAS				.324761	69,570,000.00	69,535,990.68	0.00	90,557.06
				.329897	69,445,433.62	99.951115		0.00
36510	BLACKROCK LIQUIDITY	09248U700	07/01/2010	.060000	1,000,000.00	1,000,000.00	-1,073.03	0.00
			04/01/2011	.060000	1,000,000.00	100.000000	BOOK	0.00
36511	MORGAN STANLEY INST	61747C707	07/01/2010	.060000	8,003,000.00	8,003,000.00	-386.81	0.00
			04/01/2011	.060000	8,003,000.00	100.000000	BOOK	0.00
36512	FEDERATED GOVT OBLI	VP6000104	07/01/2010	.050000	549,000.00	549,000.00	-804.67	0.00
			04/01/2011	.050000	549,000.00	100.000000	BOOK	0.00
Inv Type: 97 WFB MONEY MARKET FUND				.059425	9,552,000.00	9,552,000.00	-2,264.51	0.00
				.059425	9,552,000.00	100.000000		0.00
32936	STATE INVESTMT POOL		01/01/2002	.507453	50,000,000.00	50,000,000.00	-2.38	0.00
			04/01/2011	.507453	50,000,000.00	100.000000	BOOK	0.00
33658	STATE INVESTMT POOL		10/01/2003	.507453	900,000.00	900,000.00	-2.12	0.00
			04/01/2011	.507453	900,000.00	100.000000	BOOK	0.00
Inv Type: 99 PASSBOOK & STATE POOL				.507453	50,900,000.00	50,900,000.00	-4.50	0.00
				.507453	50,900,000.00	100.000000		0.00
Subtotal				.621403	890,307,000.00	890,063,607.58	1,167,058.06	2,032,900.33
				.660608	888,526,201.57	99.972662		-278,726.47

Inventory by Market Value



Run Date: 4/15/2011 12:01:07 PM

Investments Outstanding As Of Date: 3/31/2011

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
Fund: 34 CSJ/CSC Jt Pwr								
36696	FHLB-DISC-CITIG	313384RK7	01/05/2011	.300000	854,000.00	852,665.63	0.00	1,263.21
			01/05/2012	.305000	851,402.42	99,843750	SUNGARD	0.00
Inv Type: 43 FHLB DISCOUNT NOTES				.300000	854,000.00	852,665.63	0.00	1,263.21
				.305000	851,402.42	99,843750		0.00
Subtotal				.300000	854,000.00	852,665.63	0.00	1,263.21
				.305000	851,402.42	99,843750		0.00
Fund: 55 Series 2008B-RDA Tax Allocation								
35894	Series 2008 B-RDA T		11/14/2008	.507453	12,634,072.77	12,634,072.77	0.00	0.00
			04/01/2011	.507453	12,634,072.77	100.000000	BOOK	0.00
Inv Type: 99 PASSBOOK & STATE POOL				.507453	12,634,072.77	12,634,072.77	0.00	0.00
				.507453	12,634,072.77	100.000000		0.00
Subtotal				.507453	12,634,072.77	12,634,072.77	0.00	0.00
				.507453	12,634,072.77	100.000000		0.00
Grand Total			Count 73	.619504	903,795,072.77	903,550,345.98	1,167,058.06	2,034,163.54
				.658127	902,011,676.76	99,972922		-278,726.47

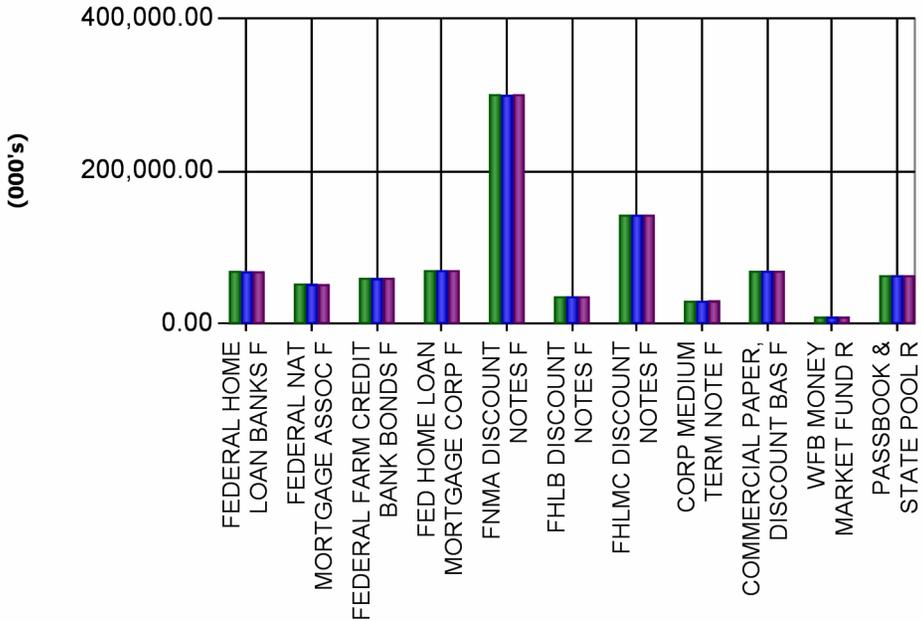


Run Date: 4/15/2011 12:01:07 PM

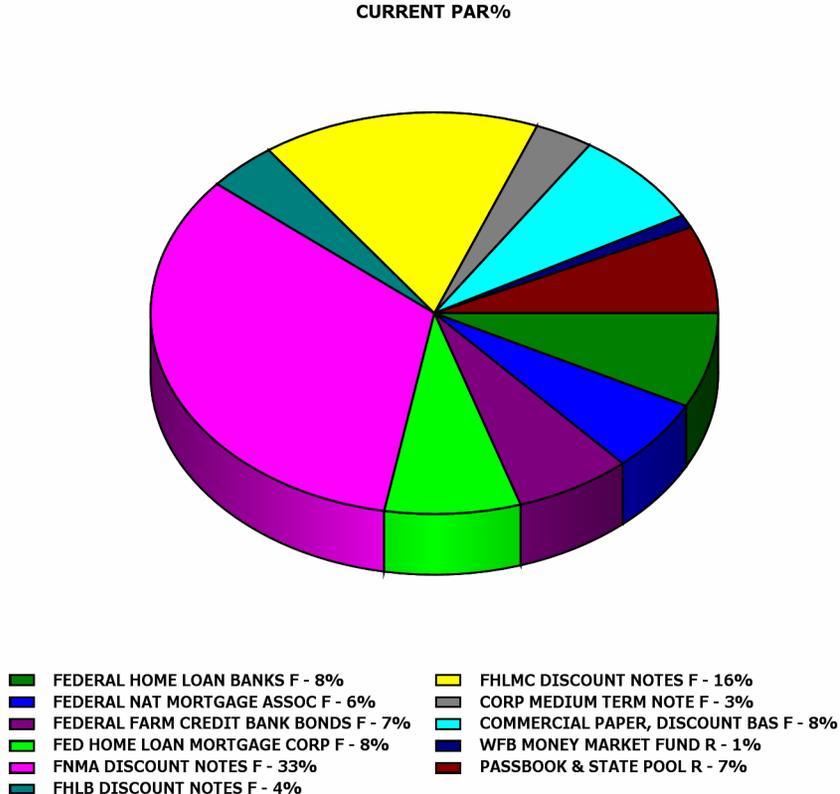
Asset Allocation

Investments Outstanding As Of Date: 3/31/2011

Assets (000's)	Current Par	Current Book	Market	MKT/Book	Un Gain/Loss	Yield
FEDERAL HOME LOAN BANKS F	69,030.00	68,833.41	68,829.49	99.99 %	14.29	1.21 %
FEDERAL NAT MORTGAGE ASSOC F	52,505.00	52,243.71	52,111.18	99.75 %	-99.84	1.13 %
FEDERAL FARM CREDIT BANK BONDS	60,000.00	59,735.02	60,098.44	100.61 %	413.09	1.94 %
FED HOME LOAN MORTGAGE CORP F	70,000.00	70,100.49	69,964.06	99.81 %	-20.24	0.99 %
FNMA DISCOUNT NOTES F	300,793.00	300,080.76	300,716.65	100.21 %	635.89	0.29 %
FHLB DISCOUNT NOTES F	35,784.00	35,754.85	35,778.60	100.07 %	23.75	0.14 %
FHLMC DISCOUNT NOTES F	143,027.00	142,812.67	142,945.49	100.09 %	132.81	0.23 %
CORP MEDIUM TERM NOTE F	30,000.00	29,919.25	30,484.38	101.89 %	565.13	2.91 %
COMMERCIAL PAPER, DISCOUNT BAS	69,570.00	69,445.43	69,535.99	100.13 %	90.56	0.33 %
WFB MONEY MARKET FUND R	9,552.00	9,552.00	9,552.00	100.00 %	0.00	0.06 %
PASSBOOK & STATE POOL R	63,534.07	63,534.07	63,534.07	100.00 %	0.00	0.51 %
Totals(000's)	903,795.07	902,011.68	903,550.35	100.17 %	1,755.44	0.66 %



■ Par ■ Book ■ Market



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

INVESTMENTS OUTSTANDING AS OF 3/31/2011

<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	100.39	5,019,500	28,500
							28,500

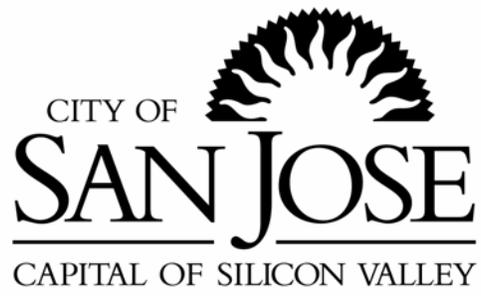
* SunGard reports does not provide market pricing for Temporary Liquidity Guarantee Program (TLGP) Corporate Notes.
Pricing quoted is extracted from Wells Fargo custodial statements whose pricing source is the Depository Trust Company (DTC).

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.



DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 4/15/2011 11:59:28 AM

From Date: 1/1/2011 To Date: 3/31/2011

Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
Fund: 1 INVESTMENT FUNDS												
36499	FHLB-CITIG		3133XUJD6		02/08/2011	02/07/2011	AMRT	1.000	0.00	-82,800.00	0.00	0.00
			1	02/07/2011	UyenL	02/07/2011		.327	0.00	0.00	82,800.00	0.00
AMRT								1.000	0.00	-82,800.00	0.00	0.00
								.327	0.00	0.00	82,800.00	0.00
36499	FHLB-CITIG		3133XUJD6		02/08/2011	02/07/2011	MAT	1.000	-20,000,000.00	-20,000,000.00	-100,000.00	0.00
			1	02/07/2011	UyenL	02/07/2011		.327	0.00	0.00	0.00	20,100,000.00
MAT								1.000	-20,000,000.00	-20,000,000.00	-100,000.00	0.00
								.327	0.00	0.00	0.00	20,100,000.00
36737	FHLB-WF		313372PA6		02/08/2011	02/08/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	0.00
			1	05/16/2013	UyenL	02/16/2011		1.000	0.00	0.00	0.00	-5,000,000.00
36771	FHLB-WF		313372WV2		03/14/2011	03/14/2011	PURC	.250	5,000,000.00	5,000,227.78	0.00	0.00
			1	03/07/2012	UyenL	03/15/2011		.251	0.00	227.78	0.00	-5,000,227.78
36788	FHLB-WF		313371UC8		03/29/2011	03/29/2011	PURC	.875	5,000,000.00	4,960,902.08	0.00	0.00
			1	12/27/2013	UyenL	03/30/2011		1.250	0.00	-39,097.92	0.00	-4,960,902.08
36793	FHLB-UBC		313372UV4		03/29/2011	03/29/2011	PURC	.570	5,000,000.00	5,002,245.83	0.00	0.00
			1	08/28/2012	UyenL	03/30/2011		.571	0.00	2,245.83	0.00	-5,002,245.83
PURC								.674	20,000,000.00	19,963,375.69	0.00	0.00
								.768	0.00	-36,624.31	0.00	-19,963,375.69
								.891	0.00	-119,424.31	-100,000.00	0.00
								.474	0.00	-36,624.31	82,800.00	136,624.31
Inv Type: 22 FEDERAL HOME LOAN BANKS												
36720	FNMA-WF		31398A5W8		01/26/2011	01/26/2011	PURC	.750	5,000,000.00	4,950,112.50	0.00	0.00
			1	12/18/2013	uyen	01/27/2011		1.130	0.00	-49,887.50	0.00	-4,950,112.50
36730	FNMA-WF		31398A5W8		02/03/2011	02/03/2011	PURC	.750	5,000,000.00	4,927,491.67	0.00	0.00
			1	12/18/2013	UyenL	02/04/2011		1.300	0.00	-72,508.33	0.00	-4,927,491.67
36740	FNMA-WF		31398A2M3		02/09/2011	02/09/2011	PURC	1.125	5,000,000.00	4,992,512.50	0.00	0.00
			1	09/30/2013	UyenL	02/10/2011		1.340	0.00	-7,487.50	0.00	-4,992,512.50
36760	FNMA-CITIG		31398A2S0		03/04/2011	03/04/2011	PURC	1.000	5,000,000.00	5,004,677.78	0.00	0.00
			1	09/23/2013	UyenL	03/07/2011		1.145	0.00	4,677.78	0.00	-5,004,677.78
36763	FNMA-GILFD		31398A2M3		03/07/2011	03/07/2011	PURC	1.125	5,000,000.00	5,022,787.50	0.00	0.00
			1	09/30/2013	UyenL	03/08/2011		1.140	0.00	22,787.50	0.00	-5,022,787.50
36772	FNMA-CALL-GILF		31398A5Q1		03/14/2011	03/14/2011	PURC	.875	2,505,000.00	2,496,249.55	0.00	0.00
			1	11/08/2013	UyenL	03/15/2011		1.128	0.00	-8,750.45	0.00	-2,496,249.55

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 4/15/2011 11:59:28 AM

From Date: 1/1/2011 To Date: 3/31/2011

Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
36777	FNMA-CALL-GILF		31398A6D9		03/18/2011	03/17/2011	PURC	.800	5,000,000.00	4,977,383.33	0.00	0.00
			1	11/18/2013	UyenL	03/18/2011		1.074	0.00	-22,616.67	0.00	-4,977,383.33
36792	FNMA-CALL-GILF		3136FPGA9		03/29/2011	03/29/2011	PURC	1.000	10,000,000.00	9,947,777.78	0.00	0.00
			1	09/20/2013	UyenL	03/30/2011		1.227	0.00	-52,222.22	0.00	-9,947,777.78
PURC								.940	42,505,000.00	42,318,992.61	0.00	0.00
								1.194	0.00	-186,007.39	0.00	-42,318,992.61
36760	FNMA-CITIG		31398A2S0	03/23/2011	03/24/2011	03/23/2011	INTR	1.000	0.00	-22,777.78	-2,222.22	0.00
			1	09/23/2013	UyenL	03/23/2011		1.145	0.00	0.00	0.00	25,000.00
36740	FNMA-WF		31398A2M3	03/30/2011	04/01/2011	03/30/2011	INTR	1.125	0.00	-20,312.50	-7,812.50	0.00
			1	09/30/2013	UyenL	03/30/2011		1.340	0.00	0.00	0.00	28,125.00
36763	FNMA-GILFD		31398A2M3	03/30/2011	04/01/2011	03/30/2011	INTR	1.125	0.00	-24,687.50	-3,437.50	0.00
			1	09/30/2013	UyenL	03/30/2011		1.140	0.00	0.00	0.00	28,125.00
INTR								1.083	0.00	-67,777.78	-13,472.22	0.00
								1.208	0.00	0.00	0.00	81,250.00
Inv Type: 23 FEDERAL NAT MORTGAGE ASSOC								.977	42,505,000.00	42,251,214.83	-13,472.22	0.00
								1.198	0.00	-186,007.39	0.00	-42,237,742.61
35904	FFCB-GILFD		31331YWG1		03/04/2011	03/03/2011	AMRT	3.000	0.00	24,930.00	0.00	0.00
			1	03/03/2011	UyenL	03/03/2011		3.113	0.00	0.00	-24,930.00	0.00
AMRT								3.000	0.00	24,930.00	0.00	0.00
								3.113	0.00	0.00	-24,930.00	0.00
35904	FFCB-GILFD		31331YWG1		03/04/2011	03/03/2011	MAT	3.000	-10,000,000.00	-10,000,000.00	-150,000.00	0.00
			1	03/03/2011	UyenL	03/03/2011		3.113	0.00	0.00	0.00	10,150,000.00
MAT								3.000	-10,000,000.00	-10,000,000.00	-150,000.00	0.00
								3.113	0.00	0.00	0.00	10,150,000.00
36727	FFCB-WF		31331J2Z5		02/02/2011	02/02/2011	PURC	.920	5,000,000.00	4,975,411.11	0.00	0.00
			1	11/26/2013	Uyen	02/03/2011		1.160	0.00	-24,588.89	0.00	-4,975,411.11
36736	FFCB-WF		31331JY64		02/08/2011	02/08/2011	PURC	.700	10,000,000.00	9,839,072.22	0.00	0.00
			1	11/04/2013	UyenL	02/09/2011		1.370	0.00	-160,927.78	0.00	-9,839,072.22
36739	FFCB-WF		31331J6A6		02/09/2011	02/09/2011	PURC	1.300	10,000,000.00	9,972,072.22	0.00	0.00
			1	12/23/2013	UyenL	02/10/2011		1.460	0.00	-27,927.78	0.00	-9,972,072.22
PURC								.984	25,000,000.00	24,786,555.55	0.00	0.00
								1.364	0.00	-213,444.45	0.00	-24,786,555.55

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 4/15/2011 11:59:28 AM

From Date: 1/1/2011 To Date: 3/31/2011

Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
Inv Type: 27 FEDERAL FARM CREDIT BANK BONDS								1.880	15,000,000.00	14,811,485.55	-150,000.00	0.00
								2.141	0.00	-213,444.45	-24,930.00	-14,636,555.55
36697	FHLMC-CALL-GILFD		3134G1U28		01/05/2011	01/05/2011	PURC	1.250	10,000,000.00	10,000,000.00	0.00	0.00
		1	07/25/2013	Uyen	01/25/2011			1.250	0.00	0.00	0.00	-10,000,000.00
36728	FHLMC-WF		3137EACL1		02/02/2011	02/02/2011	PURC	.875	5,000,000.00	4,984,159.03	0.00	0.00
		1	10/28/2013	Uyen	02/03/2011			1.140	0.00	-15,840.97	0.00	-4,984,159.03
36735	FHLMC-WF		3137EACL1		02/08/2011	02/08/2011	PURC	.875	5,000,000.00	4,958,588.19	0.00	0.00
		1	10/28/2013	UyenL	02/09/2011			1.340	0.00	-41,411.81	0.00	-4,958,588.19
36761	FHLMC-UBS		3137EACR8		03/04/2011	03/04/2011	PURC	1.375	10,000,000.00	10,019,698.61	0.00	0.00
		1	02/25/2014	UyenL	03/07/2011			1.387	0.00	19,698.61	0.00	-10,019,698.61
36764	FHLMC-WF		3137EACS6		03/07/2011	03/07/2011	PURC	.750	10,000,000.00	9,994,783.33	0.00	0.00
		1	03/28/2013	UyenL	03/08/2011			.810	0.00	-5,216.67	0.00	-9,994,783.33
36781	FHLMC-UBS		3137EACP2		03/21/2011	03/21/2011	PURC	.375	5,000,000.00	4,989,762.50	0.00	0.00
		1	11/30/2012	UyenL	03/22/2011			.590	0.00	-10,237.50	0.00	-4,989,762.50
36789	FHLMC-WF		3134G1WT7		03/29/2011	03/29/2011	PURC	.515	5,000,000.00	4,995,269.44	0.00	0.00
		1	11/26/2012	UyenL	03/30/2011			.680	0.00	-4,730.56	0.00	-4,995,269.44
36790	FHLMC-UBS		3137EACP2		03/29/2011	03/29/2011	PURC	.375	5,000,000.00	4,980,479.17	0.00	0.00
		1	11/30/2012	UyenL	03/30/2011			.710	0.00	-19,520.83	0.00	-4,980,479.17
36791	FHLMC-CALL-GILF		3134G1VH4		03/29/2011	03/29/2011	PURC	1.150	5,000,000.00	5,014,131.94	0.00	0.00
		1	10/07/2013	UyenL	03/30/2011			1.259	0.00	14,131.94	0.00	-5,014,131.94
PURC								.910	60,000,000.00	59,936,872.21	0.00	0.00
								1.051	0.00	-63,127.79	0.00	-59,936,872.21
36764	FHLMC-WF		3137EACS6	03/28/2011	03/29/2011	03/28/2011	INTR	.750	0.00	-7,083.33	-4,166.67	0.00
		1	03/28/2013	UyenL	03/28/2011			.810	0.00	0.00	0.00	11,250.00
INTR								.750	0.00	-7,083.33	-4,166.67	0.00
								.810	0.00	0.00	0.00	11,250.00
Inv Type: 30 FED HOME LOAN MORTGAGE CORP								.887	60,000,000.00	59,929,788.88	-4,166.67	0.00
								1.017	0.00	-63,127.79	0.00	-59,925,622.21
36496	FNMA-DISC-UBC		313588AK1		01/11/2011	01/10/2011	AMRT	.250	0.00	18,611.11	0.00	0.00
		1	01/10/2011	snj101	01/10/2011			.254	0.00	0.00	-18,611.11	0.00
36498	FNMA-DISC-UBS		313588BG9		02/01/2011	01/31/2011	AMRT	.270	0.00	16,500.00	0.00	0.00
		1	01/31/2011	snj101	01/31/2011			.274	0.00	0.00	-16,500.00	0.00
36500	FNMA-DISC-CITIG		313588BW4		02/15/2011	02/14/2011	AMRT	.280	0.00	61,880.00	0.00	0.00
		1	02/14/2011	UyenL	02/14/2011			.284	0.00	0.00	-61,880.00	0.00

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Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
36503	FNMA-DISC-CITIG		313588CT0		03/08/2011	03/07/2011	AMRT	.300	0.00	12,750.00	0.00	0.00
			1	03/07/2011	UyenL	03/07/2011		.305	0.00	0.00	-12,750.00	0.00
36504	FNMA-DISC-UBS		313588DH5		03/22/2011	03/21/2011	AMRT	.320	0.00	54,995.56	0.00	0.00
			1	03/21/2011	UyenL	03/21/2011		.325	0.00	0.00	-54,995.56	0.00
AMRT								.286	0.00	164,736.67	0.00	0.00
								.291	0.00	0.00	-164,736.67	0.00
36496	FNMA-DISC-UBC		313588AK1		01/11/2011	01/10/2011	MAT	.250	-13,400,000.00	-13,400,000.00	0.00	0.00
			1	01/10/2011	snj101	01/10/2011		.254	0.00	0.00	0.00	13,400,000.00
36498	FNMA-DISC-UBS		313588BG9		02/01/2011	01/31/2011	MAT	.270	-10,000,000.00	-10,000,000.00	0.00	0.00
			1	01/31/2011	snj101	01/31/2011		.274	0.00	0.00	0.00	10,000,000.00
36500	FNMA-DISC-CITIG		313588BW4		02/15/2011	02/14/2011	MAT	.280	-34,000,000.00	-34,000,000.00	0.00	0.00
			1	02/14/2011	UyenL	02/14/2011		.284	0.00	0.00	0.00	34,000,000.00
36503	FNMA-DISC-CITIG		313588CT0		03/08/2011	03/07/2011	MAT	.300	-6,000,000.00	-6,000,000.00	0.00	0.00
			1	03/07/2011	UyenL	03/07/2011		.305	0.00	0.00	0.00	6,000,000.00
36504	FNMA-DISC-UBS		313588DH5		03/22/2011	03/21/2011	MAT	.320	-23,000,000.00	-23,000,000.00	0.00	0.00
			1	03/21/2011	UyenL	03/21/2011		.325	0.00	0.00	0.00	23,000,000.00
MAT								.286	-86,400,000.00	-86,400,000.00	0.00	0.00
								.291	0.00	0.00	0.00	86,400,000.00
36795	FNMA-DISC-WF		313588SN6		03/30/2011	03/30/2011	PURC	.220	10,154,000.00	10,134,887.92	0.00	0.00
			1	02/01/2012	UyenL	03/30/2011		.223	0.00	-19,112.08	0.00	-10,134,887.92
PURC								.220	10,154,000.00	10,134,887.92	0.00	0.00
								.223	0.00	-19,112.08	0.00	-10,134,887.92
Inv Type: 41 FNMA DISCOUNT NOTES								.283	-76,246,000.00	-76,100,375.41	0.00	0.00
								.287	0.00	-19,112.08	-164,736.67	76,265,112.08
36715	FHLB-DISC-CITIG		313384BG3		02/01/2011	01/31/2011	AMRT	.090	0.00	750.00	0.00	0.00
			1	01/31/2011	snj101	01/31/2011		.091	0.00	0.00	-750.00	0.00
36501	FHLB-DISC-UBC		313384CF4		02/24/2011	02/23/2011	AMRT	.285	0.00	40,398.75	0.00	0.00
			1	02/23/2011	UyenL	02/23/2011		.289	0.00	0.00	-40,398.75	0.00
36582	FHLB-DISC-WF		313384DM8		03/28/2011	03/25/2011	AMRT	.190	0.00	15,930.44	0.00	0.00
			1	03/25/2011	UyenL	03/25/2011		.193	0.00	0.00	-15,930.44	0.00
AMRT								.175	0.00	57,079.19	0.00	0.00
								.177	0.00	0.00	-57,079.19	0.00

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Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
36715	FHLB-DISC-CITIG		313384BG3		02/01/2011	01/31/2011	MAT	.090	-30,000,000.00	-30,000,000.00	0.00	0.00
			1	01/31/2011	snj101	01/31/2011		.091	0.00	0.00	0.00	30,000,000.00
36501	FHLB-DISC-UBC		313384CF4		02/24/2011	02/23/2011	MAT	.285	-21,000,000.00	-21,000,000.00	0.00	0.00
			1	02/23/2011	UyenL	02/23/2011		.289	0.00	0.00	0.00	21,000,000.00
36582	FHLB-DISC-WF		313384DM8		03/28/2011	03/25/2011	MAT	.190	-15,400,000.00	-15,400,000.00	0.00	0.00
			1	03/25/2011	UyenL	03/25/2011		.193	0.00	0.00	0.00	15,400,000.00
MAT								.175	-66,400,000.00	-66,400,000.00	0.00	0.00
								.177	0.00	0.00	0.00	66,400,000.00
36715	FHLB-DISC-CITIG		313384BG3		01/21/2011	01/21/2011	PURC	.090	30,000,000.00	29,999,250.00	0.00	0.00
			1	01/31/2011	uyen	01/21/2011		.091	0.00	-750.00	0.00	-29,999,250.00
PURC								.090	30,000,000.00	29,999,250.00	0.00	0.00
								.091	0.00	-750.00	0.00	-29,999,250.00
36794	FHLB-DISC-WF		313384DZ9		03/29/2011	03/28/2011	TRFI	.080	21,930,000.00	21,929,610.13	0.00	0.00
			1	04/06/2011	UyenL	03/29/2011		.080	0.00	0.00	0.00	-21,929,610.13
TRFI								.080	21,930,000.00	21,929,610.13	0.00	0.00
								.080	0.00	0.00	0.00	-21,929,610.13
Inv Type: 43 FHLB DISCOUNT NOTES								.150	-14,470,000.00	-14,414,060.68	0.00	0.00
								.152	0.00	-750.00	-57,079.19	14,471,139.87
36502	FHLMC-DISC-BA		313396CT8		03/08/2011	03/07/2011	AMRT	.310	0.00	32,937.50	0.00	0.00
			1	03/07/2011	UyenL	03/07/2011		.315	0.00	0.00	-32,937.50	0.00
36647	FHLMC-DISC-WF		313396CX9		03/14/2011	03/11/2011	AMRT	.160	0.00	8,981.37	0.00	0.00
			1	03/11/2011	UyenL	03/11/2011		.162	0.00	0.00	-8,981.37	0.00
AMRT								.224	0.00	41,918.87	0.00	0.00
								.228	0.00	0.00	-41,918.87	0.00
36502	FHLMC-DISC-BA		313396CT8		03/08/2011	03/07/2011	MAT	.310	-15,000,000.00	-15,000,000.00	0.00	0.00
			1	03/07/2011	UyenL	03/07/2011		.315	0.00	0.00	0.00	15,000,000.00
36647	FHLMC-DISC-WF		313396CX9		03/14/2011	03/11/2011	MAT	.160	-20,008,000.00	-20,008,000.00	0.00	0.00
			1	03/11/2011	UyenL	03/11/2011		.162	0.00	0.00	0.00	20,008,000.00
MAT								.224	-35,008,000.00	-35,008,000.00	0.00	0.00
								.228	0.00	0.00	0.00	35,008,000.00
36703	FHLMC-DISC-CITIG		313396KV4		01/10/2011	01/10/2011	PURC	.220	15,020,000.00	14,999,255.71	0.00	0.00

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			1	08/24/2011	uyen	01/10/2011		.223	0.00	-20,744.29	0.00	-14,999,255.71
PURC								.220	15,020,000.00	14,999,255.71	0.00	0.00
								.223	0.00	-20,744.29	0.00	-14,999,255.71
								.224	-19,988,000.00	-19,966,825.42	0.00	0.00
								.227	0.00	-20,744.29	-41,918.87	20,008,744.29
36681	CP-DISC-GE CAPITAL		36959JN33		01/04/2011	01/03/2011	AMRT	.100	0.00	388.89	0.00	0.00
			1	01/03/2011	snj101	01/03/2011		.101	0.00	0.00	-388.89	0.00
36687	CP-DISC-GE CAPITAL		36959JN33		01/04/2011	01/03/2011	AMRT	.100	0.00	146.85	0.00	0.00
			1	01/03/2011	snj101	01/03/2011		.101	0.00	0.00	-146.85	0.00
36692	CP-DISC-BANKAMERICA		0660P1N49		01/05/2011	01/04/2011	AMRT	.210	0.00	63.12	0.00	0.00
			1	01/04/2011	snj101	01/04/2011		.213	0.00	0.00	-63.12	0.00
36693	CP-DISC-BANKAMERICA		0660P1N56		01/06/2011	01/05/2011	AMRT	.210	0.00	198.33	0.00	0.00
			1	01/05/2011	snj101	01/05/2011		.213	0.00	0.00	-198.33	0.00
36694	CP-DISC-UBS FIN DEL		90262DN50		01/06/2011	01/05/2011	AMRT	.200	0.00	222.50	0.00	0.00
			1	01/05/2011	snj101	01/05/2011		.203	0.00	0.00	-222.50	0.00
36695	CP-DISC-UBS FIN DEL		90262DN68		01/07/2011	01/06/2011	AMRT	.190	0.00	90.94	0.00	0.00
			1	01/06/2011	snj101	01/06/2011		.193	0.00	0.00	-90.94	0.00
36698	CP-DISC-UBS FIN DEL		90262DN76		01/10/2011	01/07/2011	AMRT	.190	0.00	137.43	0.00	0.00
			1	01/07/2011	snj101	01/07/2011		.193	0.00	0.00	-137.43	0.00
36700	CP-DISC-UBS FIN DEL		90262DNA9		01/11/2011	01/10/2011	AMRT	.180	0.00	238.89	0.00	0.00
			1	01/10/2011	snj101	01/10/2011		.183	0.00	0.00	-238.89	0.00
36702	CP-DISC-UBS FIN DEL		90262DNB7		01/12/2011	01/11/2011	AMRT	.180	0.00	90.90	0.00	0.00
			1	01/11/2011	snj101	01/11/2011		.183	0.00	0.00	-90.90	0.00
36704	CP-DISC-UBS FIN DEL		90262DNC5		01/13/2011	01/12/2011	AMRT	.170	0.00	93.45	0.00	0.00
			1	01/12/2011	snj101	01/12/2011		.172	0.00	0.00	-93.45	0.00
36705	CP-DISC-UBS FIN DEL		90262DND3		01/14/2011	01/13/2011	AMRT	.170	0.00	127.54	0.00	0.00
			1	01/13/2011	snj101	01/13/2011		.172	0.00	0.00	-127.54	0.00
36706	CP-DISC-BANKAMERICA		0660P1NE7		01/18/2011	01/14/2011	AMRT	.170	0.00	136.61	0.00	0.00
			1	01/14/2011	snj101	01/14/2011		.172	0.00	0.00	-136.61	0.00
36707	CP-DISC-UBS FIN DEL		90262DNJ0		01/19/2011	01/18/2011	AMRT	.160	0.00	18.67	0.00	0.00
			1	01/18/2011	snj101	01/18/2011		.162	0.00	0.00	-18.67	0.00
36708	CP-DISC-UBS FIN DEL		90262DNK7		01/20/2011	01/19/2011	AMRT	.220	0.00	23.07	0.00	0.00
			1	01/19/2011	snj101	01/19/2011		.223	0.00	0.00	-23.07	0.00
36709	CP-DISC-UBS FIN DEL		90262DNL5		01/21/2011	01/20/2011	AMRT	.200	0.00	60.15	0.00	0.00
			1	01/20/2011	snj101	01/20/2011		.203	0.00	0.00	-60.15	0.00

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36710	CP-DISC-UBS FIN DEL		90262DNM3		01/24/2011	01/21/2011	AMRT	.190	0.00	69.97	0.00	0.00
			1	01/21/2011	snj101	01/21/2011		.193	0.00	0.00	-69.97	0.00
36711	CP-DISC-UBS FIN DEL		90262DNQ4		01/25/2011	01/24/2011	AMRT	.170	0.00	545.77	0.00	0.00
			1	01/24/2011	snj101	01/24/2011		.172	0.00	0.00	-545.77	0.00
36712	CP-DISC-BANKAMERICA		0660P1NR8		01/26/2011	01/25/2011	AMRT	.200	0.00	333.33	0.00	0.00
			1	01/25/2011	snj101	01/25/2011		.203	0.00	0.00	-333.33	0.00
36716	CP-DISC-UBS FIN DEL		90262DNR2		01/26/2011	01/25/2011	AMRT	.170	0.00	180.96	0.00	0.00
			1	01/25/2011	snj101	01/25/2011		.172	0.00	0.00	-180.96	0.00
36717	CP-DISC-UBS FIN DEL		90262DNS0		01/27/2011	01/26/2011	AMRT	.170	0.00	125.66	0.00	0.00
			1	01/26/2011	snj101	01/26/2011		.172	0.00	0.00	-125.66	0.00
36719	CP-DISC-UBS FIN DEL		90262DNT8		01/28/2011	01/27/2011	AMRT	.170	0.00	146.73	0.00	0.00
			1	01/27/2011	snj101	01/27/2011		.172	0.00	0.00	-146.73	0.00
36713	CP-DISC-JP MORGAN-J		4662J1NU0		01/31/2011	01/28/2011	AMRT	.160	0.00	622.22	0.00	0.00
			1	01/28/2011	snj101	01/28/2011		.162	0.00	0.00	-622.22	0.00
36721	CP-DISC-UBS FIN DEL		90262DNU5		01/31/2011	01/28/2011	AMRT	.170	0.00	114.41	0.00	0.00
			1	01/28/2011	snj101	01/28/2011		.172	0.00	0.00	-114.41	0.00
36701	CP-DISC-BANKAMERICA		0660P1NX5		02/01/2011	01/31/2011	AMRT	.230	0.00	1,533.33	0.00	0.00
			1	01/31/2011	snj101	01/31/2011		.233	0.00	0.00	-1,533.33	0.00
36714	CP-DISC-BANKAMERICA		0660P1NX5		02/01/2011	01/31/2011	AMRT	.210	0.00	1,166.67	0.00	0.00
			1	01/31/2011	snj101	01/31/2011		.213	0.00	0.00	-1,166.67	0.00
36722	CP-DISC-UBS FIN DEL		90262DNX9		02/01/2011	01/31/2011	AMRT	.170	0.00	406.06	0.00	0.00
			1	01/31/2011	snj101	01/31/2011		.172	0.00	0.00	-406.06	0.00
36723	CP-DISC-BANKAMERICA		0660P1P13		02/02/2011	02/01/2011	AMRT	.180	0.00	131.99	0.00	0.00
			1	02/01/2011	snj101	02/01/2011		.183	0.00	0.00	-131.99	0.00
36724	CP-DISC-UBS FIN DEL		90262DP25		02/03/2011	02/02/2011	AMRT	.180	0.00	78.93	0.00	0.00
			1	02/02/2011	UyenL	02/02/2011		.183	0.00	0.00	-78.93	0.00
36726	CP-DISC-UBS FIN DEL		90262DP33		02/04/2011	02/03/2011	AMRT	.180	0.00	91.48	0.00	0.00
			1	02/03/2011	UyenL	02/03/2011		.183	0.00	0.00	-91.48	0.00
36729	CP-DISC-UBS FIN DEL		90262DP41		02/07/2011	02/04/2011	AMRT	.170	0.00	44.78	0.00	0.00
			1	02/04/2011	snj101	02/04/2011		.172	0.00	0.00	-44.78	0.00
36718	CP-DISC-GE CAPITAL		36959JP72		02/08/2011	02/07/2011	AMRT	.170	0.00	920.83	0.00	0.00
			1	02/07/2011	UyenL	02/07/2011		.172	0.00	0.00	-920.83	0.00
36731	CP-DISC-UBS FIN DEL		90262DP74		02/08/2011	02/07/2011	AMRT	.170	0.00	78.33	0.00	0.00
			1	02/07/2011	UyenL	02/07/2011		.172	0.00	0.00	-78.33	0.00
36732	CP-DISC-UBS FIN DEL		90262DP82		02/09/2011	02/08/2011	AMRT	.170	0.00	157.23	0.00	0.00
			1	02/08/2011	UyenL	02/08/2011		.172	0.00	0.00	-157.23	0.00

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36734	CP-DISC-UBS FIN DEL		90262DP90		02/10/2011	02/09/2011	AMRT	.170	0.00	142.77	0.00	0.00
			1	02/09/2011	UyenL	02/09/2011		.172	0.00	0.00	-142.77	0.00
36738	CP-DISC-UBS FIN DEL		90262DPA7		02/11/2011	02/10/2011	AMRT	.160	0.00	68.64	0.00	0.00
			1	02/10/2011	UyenL	02/10/2011		.162	0.00	0.00	-68.64	0.00
36725	CP-DISC-BANKAMERICA		0660P1PB1		02/14/2011	02/11/2011	AMRT	.190	0.00	791.67	0.00	0.00
			1	02/11/2011	UyenL	02/11/2011		.193	0.00	0.00	-791.67	0.00
36733	CP-DISC-UBS FIN DEL		90262DPB5		02/14/2011	02/11/2011	AMRT	.180	0.00	100.00	0.00	0.00
			1	02/11/2011	UyenL	02/11/2011		.183	0.00	0.00	-100.00	0.00
36741	CP-DISC-UBS FIN DEL		90262DPB5		02/14/2011	02/11/2011	AMRT	.150	0.00	16.78	0.00	0.00
			1	02/11/2011	UyenL	02/11/2011		.152	0.00	0.00	-16.78	0.00
36744	CP-DISC-UBS FIN DEL		90262DPF6		02/16/2011	02/15/2011	AMRT	.150	0.00	64.26	0.00	0.00
			1	02/15/2011	UyenL	02/15/2011		.152	0.00	0.00	-64.26	0.00
36746	CP-DISC-UBS FIN DEL		90262DPG4		02/17/2011	02/16/2011	AMRT	.180	0.00	22.87	0.00	0.00
			1	02/16/2011	UyenL	02/16/2011		.183	0.00	0.00	-22.87	0.00
36747	CP-DISC-UBS FIN DEL		90262DPJ8		02/22/2011	02/18/2011	AMRT	.150	0.00	7.97	0.00	0.00
			1	02/18/2011	UyenL	02/18/2011		.152	0.00	0.00	-7.97	0.00
36748	CP-DISC-UBS FIN DEL		90262DPN9		02/23/2011	02/22/2011	AMRT	.150	0.00	53.18	0.00	0.00
			1	02/22/2011	UyenL	02/22/2011		.152	0.00	0.00	-53.18	0.00
36749	CP-DISC-UBS FIN DEL		90262DPP4		02/24/2011	02/23/2011	AMRT	.150	0.00	12.93	0.00	0.00
			1	02/23/2011	UyenL	02/23/2011		.152	0.00	0.00	-12.93	0.00
36750	CP-DISC-UBS FIN DEL		90262DPQ2		02/25/2011	02/24/2011	AMRT	.140	0.00	81.32	0.00	0.00
			1	02/24/2011	UyenL	02/24/2011		.142	0.00	0.00	-81.32	0.00
36743	CP-DISC-BANKAMERICA		0660P1PR6		02/28/2011	02/25/2011	AMRT	.170	0.00	551.70	0.00	0.00
			1	02/25/2011	UyenL	02/25/2011		.172	0.00	0.00	-551.70	0.00
36745	CP-DISC-BANKAMERICA		0660P1PR6		02/28/2011	02/25/2011	AMRT	.180	0.00	550.00	0.00	0.00
			1	02/25/2011	UyenL	02/25/2011		.183	0.00	0.00	-550.00	0.00
36751	CP-DISC-UBS FIN DEL		90262DPR0		02/28/2011	02/25/2011	AMRT	.140	0.00	51.50	0.00	0.00
			1	02/25/2011	UyenL	02/25/2011		.142	0.00	0.00	-51.50	0.00
36752	CP-DISC-BANKAMERICA		0660P1PU9		03/01/2011	02/28/2011	AMRT	.160	0.00	190.22	0.00	0.00
			1	02/28/2011	UyenL	02/28/2011		.162	0.00	0.00	-190.22	0.00
36753	CP-DISC-UBS FIN DEL		90262DPU3		03/01/2011	02/28/2011	AMRT	.150	0.00	198.34	0.00	0.00
			1	02/28/2011	UyenL	02/28/2011		.152	0.00	0.00	-198.34	0.00
36754	CP-DISC-BANKAMERICA		0660P1Q12		03/02/2011	03/01/2011	AMRT	.170	0.00	64.05	0.00	0.00
			1	03/01/2011	UyenL	03/01/2011		.172	0.00	0.00	-64.05	0.00
36755	CP-DISC-UBS FIN DEL		90262DQ24		03/03/2011	03/02/2011	AMRT	.150	0.00	61.38	0.00	0.00
			1	03/02/2011	UyenL	03/02/2011		.152	0.00	0.00	-61.38	0.00

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36756	CP-DISC-BANKAMERICA		0660P1Q38		03/04/2011	03/03/2011	AMRT	.150	0.00	58.21	0.00	0.00
		1		03/03/2011	UyenL	03/03/2011		.152	0.00	0.00	-58.21	0.00
36757	CP-DISC-BANKAMERICA		0660P1Q46		03/07/2011	03/04/2011	AMRT	.150	0.00	21.41	0.00	0.00
		1		03/04/2011	UyenL	03/04/2011		.152	0.00	0.00	-21.41	0.00
36759	CP-DISC-UBS FIN DEL		90262DQ73		03/08/2011	03/07/2011	AMRT	.150	0.00	98.14	0.00	0.00
		1		03/07/2011	UyenL	03/07/2011		.152	0.00	0.00	-98.14	0.00
36762	CP-DISC-BANKAMERICA		0660P1Q87		03/09/2011	03/08/2011	AMRT	.150	0.00	51.07	0.00	0.00
		1		03/08/2011	UyenL	03/08/2011		.152	0.00	0.00	-51.07	0.00
36765	CP-DISC-UBS FIN DEL		90262DQ99		03/10/2011	03/09/2011	AMRT	.140	0.00	70.18	0.00	0.00
		1		03/09/2011	UyenL	03/09/2011		.142	0.00	0.00	-70.18	0.00
36766	CP-DISC-BANKAMERICA		0660P1QA2		03/11/2011	03/10/2011	AMRT	.140	0.00	61.61	0.00	0.00
		1		03/10/2011	UyenL	03/10/2011		.142	0.00	0.00	-61.61	0.00
36768	CP-DISC-BANKAMERICA		0660P1QB0		03/14/2011	03/11/2011	AMRT	.140	0.00	71.87	0.00	0.00
		1		03/11/2011	UyenL	03/11/2011		.142	0.00	0.00	-71.87	0.00
36769	CP-DISC-BANKAMERICA		0660P1QE4		03/15/2011	03/14/2011	AMRT	.140	0.00	282.96	0.00	0.00
		1		03/14/2011	UyenL	03/14/2011		.142	0.00	0.00	-282.96	0.00
36770	CP-DISC-BANKAMERICA		0660P1QF1		03/16/2011	03/15/2011	AMRT	.140	0.00	74.23	0.00	0.00
		1		03/15/2011	UyenL	03/15/2011		.142	0.00	0.00	-74.23	0.00
36773	CP-DISC-UBS FIN DEL		90262DQG3		03/18/2011	03/16/2011	AMRT	.140	0.00	50.01	0.00	0.00
		1		03/16/2011	UyenL	03/16/2011		.142	0.00	0.00	-50.01	0.00
36774	CP-DISC-UBS FIN DEL		90262DQH1		03/18/2011	03/17/2011	AMRT	.130	0.00	122.78	0.00	0.00
		1		03/17/2011	UyenL	03/17/2011		.132	0.00	0.00	-122.78	0.00
36775	CP-DISC-BANKAMERICA		0660P1QH7		03/18/2011	03/17/2011	AMRT	.140	0.00	47.92	0.00	0.00
		1		03/17/2011	UyenL	03/17/2011		.142	0.00	0.00	-47.92	0.00
36776	CP-DISC-UBS FIN DEL		90262DQJ7		03/21/2011	03/18/2011	AMRT	.150	0.00	66.39	0.00	0.00
		1		03/18/2011	UyenL	03/18/2011		.152	0.00	0.00	-66.39	0.00
36778	CP-DISC-UBS FIN DEL		90262DQM0		03/22/2011	03/21/2011	AMRT	.150	0.00	150.77	0.00	0.00
		1		03/21/2011	UyenL	03/21/2011		.152	0.00	0.00	-150.77	0.00
36779	CP-DISC-UBS FIN DEL		90262DQN8		03/23/2011	03/22/2011	AMRT	.140	0.00	59.01	0.00	0.00
		1		03/22/2011	UyenL	03/22/2011		.142	0.00	0.00	-59.01	0.00
36782	CP-DISC-UBS FIN DEL		90262DQP3		03/24/2011	03/23/2011	AMRT	.140	0.00	30.76	0.00	0.00
		1		03/23/2011	UyenL	03/23/2011		.142	0.00	0.00	-30.76	0.00
36783	CP-DISC-BANKAMERICA		0660P1QQ7		03/25/2011	03/24/2011	AMRT	.140	0.00	33.56	0.00	0.00
		1		03/24/2011	UyenL	03/24/2011		.142	0.00	0.00	-33.56	0.00
36784	CP-DISC-UBS FIN DEL		90262DQR9		03/28/2011	03/25/2011	AMRT	.140	0.00	32.90	0.00	0.00
		1		03/25/2011	UyenL	03/25/2011		.142	0.00	0.00	-32.90	0.00

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36785	CP-DISC-UBS FIN DEL		90262DQU2		03/29/2011	03/28/2011	AMRT	.130	0.00	234.43	0.00	0.00
			1	03/28/2011	UyenL	03/28/2011		.132	0.00	0.00	-234.43	0.00
36786	CP-DISC-BANKAMERICA		0660P1QV6		03/30/2011	03/29/2011	AMRT	.130	0.00	70.73	0.00	0.00
			1	03/29/2011	UyenL	03/29/2011		.132	0.00	0.00	-70.73	0.00
36641	CP-DISC-TOYOTA-WF		89233HQW7		04/01/2011	03/30/2011	AMRT	.240	0.00	14,679.86	0.00	0.00
			1	03/30/2011	UyenL	03/30/2011		.244	0.00	0.00	-14,679.86	0.00
36780	CP-DISC-GE CAPITAL		36959JQW6		04/01/2011	03/30/2011	AMRT	.150	0.00	675.00	0.00	0.00
			1	03/30/2011	UyenL	03/30/2011		.153	0.00	0.00	-675.00	0.00
36787	CP-DISC-UBS FIN DEL		90262DQW8		04/01/2011	03/30/2011	AMRT	.130	0.00	60.96	0.00	0.00
			1	03/30/2011	UyenL	03/30/2011		.132	0.00	0.00	-60.96	0.00
AMRT								.167	0.00	28,920.36	0.00	0.00
								.169	0.00	0.00	-28,920.36	0.00
36681	CP-DISC-GE CAPITAL		36959JN33		01/04/2011	01/03/2011	MAT	.100	-10,000,000.00	-10,000,000.00	0.00	0.00
			1	01/03/2011	snj101	01/03/2011		.101	0.00	0.00	0.00	10,000,000.00
36687	CP-DISC-GE CAPITAL		36959JN33		01/04/2011	01/03/2011	MAT	.100	-4,806,000.00	-4,806,000.00	0.00	0.00
			1	01/03/2011	snj101	01/03/2011		.101	0.00	0.00	0.00	4,806,000.00
36692	CP-DISC-BANKAMERICA		0660P1N49		01/05/2011	01/04/2011	MAT	.210	-10,820,000.00	-10,820,000.00	0.00	0.00
			1	01/04/2011	snj101	01/04/2011		.213	0.00	0.00	0.00	10,820,000.00
36693	CP-DISC-BANKAMERICA		0660P1N56		01/06/2011	01/05/2011	MAT	.210	-34,000,000.00	-34,000,000.00	0.00	0.00
			1	01/05/2011	snj101	01/05/2011		.213	0.00	0.00	0.00	34,000,000.00
36694	CP-DISC-UBS FIN DEL		90262DN50		01/06/2011	01/05/2011	MAT	.200	-40,050,000.00	-40,050,000.00	0.00	0.00
			1	01/05/2011	snj101	01/05/2011		.203	0.00	0.00	0.00	40,050,000.00
36695	CP-DISC-UBS FIN DEL		90262DN68		01/07/2011	01/06/2011	MAT	.190	-17,231,000.00	-17,231,000.00	0.00	0.00
			1	01/06/2011	snj101	01/06/2011		.193	0.00	0.00	0.00	17,231,000.00
36698	CP-DISC-UBS FIN DEL		90262DN76		01/10/2011	01/07/2011	MAT	.190	-26,039,000.00	-26,039,000.00	0.00	0.00
			1	01/07/2011	snj101	01/07/2011		.193	0.00	0.00	0.00	26,039,000.00
36700	CP-DISC-UBS FIN DEL		90262DNA9		01/11/2011	01/10/2011	MAT	.180	-15,926,000.00	-15,926,000.00	0.00	0.00
			1	01/10/2011	snj101	01/10/2011		.183	0.00	0.00	0.00	15,926,000.00
36702	CP-DISC-UBS FIN DEL		90262DNB7		01/12/2011	01/11/2011	MAT	.180	-18,180,000.00	-18,180,000.00	0.00	0.00
			1	01/11/2011	snj101	01/11/2011		.183	0.00	0.00	0.00	18,180,000.00
36704	CP-DISC-UBS FIN DEL		90262DNC5		01/13/2011	01/12/2011	MAT	.170	-19,789,000.00	-19,789,000.00	0.00	0.00
			1	01/12/2011	snj101	01/12/2011		.172	0.00	0.00	0.00	19,789,000.00
36705	CP-DISC-UBS FIN DEL		90262DND3		01/14/2011	01/13/2011	MAT	.170	-27,008,000.00	-27,008,000.00	0.00	0.00
			1	01/13/2011	snj101	01/13/2011		.172	0.00	0.00	0.00	27,008,000.00
36706	CP-DISC-BANKAMERICA		0660P1NE7		01/18/2011	01/14/2011	MAT	.170	-28,930,000.00	-28,930,000.00	0.00	0.00

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			1	01/14/2011	snj101	01/14/2011		.172	0.00	0.00	0.00	28,930,000.00
36707	CP-DISC-UBS FIN DEL		90262DNJ0		01/19/2011	01/18/2011	MAT	.160	-1,050,000.00	-1,050,000.00	0.00	0.00
			1	01/18/2011	snj101	01/18/2011		.162	0.00	0.00	0.00	1,050,000.00
36708	CP-DISC-UBS FIN DEL		90262DNK7		01/20/2011	01/19/2011	MAT	.220	-3,775,000.00	-3,775,000.00	0.00	0.00
			1	01/19/2011	snj101	01/19/2011		.223	0.00	0.00	0.00	3,775,000.00
36709	CP-DISC-UBS FIN DEL		90262DNL5		01/21/2011	01/20/2011	MAT	.200	-10,827,000.00	-10,827,000.00	0.00	0.00
			1	01/20/2011	snj101	01/20/2011		.203	0.00	0.00	0.00	10,827,000.00
36710	CP-DISC-UBS FIN DEL		90262DNM3		01/24/2011	01/21/2011	MAT	.190	-13,257,000.00	-13,257,000.00	0.00	0.00
			1	01/21/2011	snj101	01/21/2011		.193	0.00	0.00	0.00	13,257,000.00
36711	CP-DISC-UBS FIN DEL		90262DNO4		01/25/2011	01/24/2011	MAT	.170	-38,525,000.00	-38,525,000.00	0.00	0.00
			1	01/24/2011	snj101	01/24/2011		.172	0.00	0.00	0.00	38,525,000.00
36712	CP-DISC-BANKAMERICA		0660P1NR8		01/26/2011	01/25/2011	MAT	.200	-15,000,000.00	-15,000,000.00	0.00	0.00
			1	01/25/2011	snj101	01/25/2011		.203	0.00	0.00	0.00	15,000,000.00
36716	CP-DISC-UBS FIN DEL		90262DNR2		01/26/2011	01/25/2011	MAT	.170	-38,322,000.00	-38,322,000.00	0.00	0.00
			1	01/25/2011	snj101	01/25/2011		.172	0.00	0.00	0.00	38,322,000.00
36717	CP-DISC-UBS FIN DEL		90262DNS0		01/27/2011	01/26/2011	MAT	.170	-26,611,000.00	-26,611,000.00	0.00	0.00
			1	01/26/2011	snj101	01/26/2011		.172	0.00	0.00	0.00	26,611,000.00
36719	CP-DISC-UBS FIN DEL		90262DNT8		01/28/2011	01/27/2011	MAT	.170	-31,073,000.00	-31,073,000.00	0.00	0.00
			1	01/27/2011	snj101	01/27/2011		.172	0.00	0.00	0.00	31,073,000.00
36713	CP-DISC-JP MORGAN-J		4662J1NU0		01/31/2011	01/28/2011	MAT	.160	-20,000,000.00	-20,000,000.00	0.00	0.00
			1	01/28/2011	snj101	01/28/2011		.162	0.00	0.00	0.00	20,000,000.00
36721	CP-DISC-UBS FIN DEL		90262DNU5		01/31/2011	01/28/2011	MAT	.170	-24,227,000.00	-24,227,000.00	0.00	0.00
			1	01/28/2011	snj101	01/28/2011		.172	0.00	0.00	0.00	24,227,000.00
36701	CP-DISC-BANKAMERICA		0660P1NX5		02/01/2011	01/31/2011	MAT	.230	-10,000,000.00	-10,000,000.00	0.00	0.00
			1	01/31/2011	snj101	01/31/2011		.233	0.00	0.00	0.00	10,000,000.00
36714	CP-DISC-BANKAMERICA		0660P1NX5		02/01/2011	01/31/2011	MAT	.210	-20,000,000.00	-20,000,000.00	0.00	0.00
			1	01/31/2011	snj101	01/31/2011		.213	0.00	0.00	0.00	20,000,000.00
36722	CP-DISC-UBS FIN DEL		90262DNX9		02/01/2011	01/31/2011	MAT	.170	-28,663,000.00	-28,663,000.00	0.00	0.00
			1	01/31/2011	snj101	01/31/2011		.172	0.00	0.00	0.00	28,663,000.00
36723	CP-DISC-BANKAMERICA		0660P1P13		02/02/2011	02/01/2011	MAT	.180	-26,399,000.00	-26,399,000.00	0.00	0.00
			1	02/01/2011	snj101	02/01/2011		.183	0.00	0.00	0.00	26,399,000.00
36724	CP-DISC-UBS FIN DEL		90262DP25		02/03/2011	02/02/2011	MAT	.180	-15,786,000.00	-15,786,000.00	0.00	0.00
			1	02/02/2011	UyenL	02/02/2011		.183	0.00	0.00	0.00	15,786,000.00
36726	CP-DISC-UBS FIN DEL		90262DP33		02/04/2011	02/03/2011	MAT	.180	-18,297,000.00	-18,297,000.00	0.00	0.00
			1	02/03/2011	UyenL	02/03/2011		.183	0.00	0.00	0.00	18,297,000.00
36729	CP-DISC-UBS FIN DEL		90262DP41		02/07/2011	02/04/2011	MAT	.170	-9,483,000.00	-9,483,000.00	0.00	0.00

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			1	02/04/2011	snj101	02/04/2011		.172	0.00	0.00	0.00	9,483,000.00
36718	CP-DISC-GE CAPITAL		36959JP72		02/08/2011	02/07/2011	MAT	.170	-15,000,000.00	-15,000,000.00	0.00	0.00
			1	02/07/2011	UyenL	02/07/2011		.172	0.00	0.00	0.00	15,000,000.00
36731	CP-DISC-UBS FIN DEL		90262DP74		02/08/2011	02/07/2011	MAT	.170	-5,529,000.00	-5,529,000.00	0.00	0.00
			1	02/07/2011	UyenL	02/07/2011		.172	0.00	0.00	0.00	5,529,000.00
36732	CP-DISC-UBS FIN DEL		90262DP82		02/09/2011	02/08/2011	MAT	.170	-33,295,000.00	-33,295,000.00	0.00	0.00
			1	02/08/2011	UyenL	02/08/2011		.172	0.00	0.00	0.00	33,295,000.00
36734	CP-DISC-UBS FIN DEL		90262DP90		02/10/2011	02/09/2011	MAT	.170	-30,234,000.00	-30,234,000.00	0.00	0.00
			1	02/09/2011	UyenL	02/09/2011		.172	0.00	0.00	0.00	30,234,000.00
36738	CP-DISC-UBS FIN DEL		90262DPA7		02/11/2011	02/10/2011	MAT	.160	-15,443,000.00	-15,443,000.00	0.00	0.00
			1	02/10/2011	UyenL	02/10/2011		.162	0.00	0.00	0.00	15,443,000.00
36725	CP-DISC-BANKAMERICA		0660P1PB1		02/14/2011	02/11/2011	MAT	.190	-15,000,000.00	-15,000,000.00	0.00	0.00
			1	02/11/2011	UyenL	02/11/2011		.193	0.00	0.00	0.00	15,000,000.00
36733	CP-DISC-UBS FIN DEL		90262DPB5		02/14/2011	02/11/2011	MAT	.180	-5,000,000.00	-5,000,000.00	0.00	0.00
			1	02/11/2011	UyenL	02/11/2011		.183	0.00	0.00	0.00	5,000,000.00
36741	CP-DISC-UBS FIN DEL		90262DPB5		02/14/2011	02/11/2011	MAT	.150	-4,028,000.00	-4,028,000.00	0.00	0.00
			1	02/11/2011	UyenL	02/11/2011		.152	0.00	0.00	0.00	4,028,000.00
36744	CP-DISC-UBS FIN DEL		90262DPF6		02/16/2011	02/15/2011	MAT	.150	-15,423,000.00	-15,423,000.00	0.00	0.00
			1	02/15/2011	UyenL	02/15/2011		.152	0.00	0.00	0.00	15,423,000.00
36746	CP-DISC-UBS FIN DEL		90262DPG4		02/17/2011	02/16/2011	MAT	.180	-4,574,000.00	-4,574,000.00	0.00	0.00
			1	02/16/2011	UyenL	02/16/2011		.183	0.00	0.00	0.00	4,574,000.00
36747	CP-DISC-UBS FIN DEL		90262DPJ8		02/22/2011	02/18/2011	MAT	.150	-1,913,000.00	-1,913,000.00	0.00	0.00
			1	02/18/2011	UyenL	02/18/2011		.152	0.00	0.00	0.00	1,913,000.00
36748	CP-DISC-UBS FIN DEL		90262DPN9		02/23/2011	02/22/2011	MAT	.150	-3,191,000.00	-3,191,000.00	0.00	0.00
			1	02/22/2011	UyenL	02/22/2011		.152	0.00	0.00	0.00	3,191,000.00
36749	CP-DISC-UBS FIN DEL		90262DPP4		02/24/2011	02/23/2011	MAT	.150	-3,103,000.00	-3,103,000.00	0.00	0.00
			1	02/23/2011	UyenL	02/23/2011		.152	0.00	0.00	0.00	3,103,000.00
36750	CP-DISC-UBS FIN DEL		90262DPO2		02/25/2011	02/24/2011	MAT	.140	-20,911,000.00	-20,911,000.00	0.00	0.00
			1	02/24/2011	UyenL	02/24/2011		.142	0.00	0.00	0.00	20,911,000.00
36743	CP-DISC-BANKAMERICA		0660P1PR6		02/28/2011	02/25/2011	MAT	.170	-8,345,000.00	-8,345,000.00	0.00	0.00
			1	02/25/2011	UyenL	02/25/2011		.172	0.00	0.00	0.00	8,345,000.00
36745	CP-DISC-BANKAMERICA		0660P1PR6		02/28/2011	02/25/2011	MAT	.180	-10,000,000.00	-10,000,000.00	0.00	0.00
			1	02/25/2011	UyenL	02/25/2011		.183	0.00	0.00	0.00	10,000,000.00
36751	CP-DISC-UBS FIN DEL		90262DPRO		02/28/2011	02/25/2011	MAT	.140	-13,243,000.00	-13,243,000.00	0.00	0.00
			1	02/25/2011	UyenL	02/25/2011		.142	0.00	0.00	0.00	13,243,000.00
36752	CP-DISC-BANKAMERICA		0660P1PU9		03/01/2011	02/28/2011	MAT	.160	-10,700,000.00	-10,700,000.00	0.00	0.00

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			1	02/28/2011	UyenL	02/28/2011		.162	0.00	0.00	0.00	10,700,000.00
36753	CP-DISC-UBS FIN DEL		90262DPU3		03/01/2011	02/28/2011	MAT	.150	-15,867,000.00	-15,867,000.00	0.00	0.00
			1	02/28/2011	UyenL	02/28/2011		.152	0.00	0.00	0.00	15,867,000.00
36754	CP-DISC-BANKAMERICA		0660P1Q12		03/02/2011	03/01/2011	MAT	.170	-13,563,000.00	-13,563,000.00	0.00	0.00
			1	03/01/2011	UyenL	03/01/2011		.172	0.00	0.00	0.00	13,563,000.00
36755	CP-DISC-UBS FIN DEL		90262DQ24		03/03/2011	03/02/2011	MAT	.150	-14,732,000.00	-14,732,000.00	0.00	0.00
			1	03/02/2011	UyenL	03/02/2011		.152	0.00	0.00	0.00	14,732,000.00
36756	CP-DISC-BANKAMERICA		0660P1Q38		03/04/2011	03/03/2011	MAT	.150	-13,971,000.00	-13,971,000.00	0.00	0.00
			1	03/03/2011	UyenL	03/03/2011		.152	0.00	0.00	0.00	13,971,000.00
36757	CP-DISC-BANKAMERICA		0660P1Q46		03/07/2011	03/04/2011	MAT	.150	-5,139,000.00	-5,139,000.00	0.00	0.00
			1	03/04/2011	UyenL	03/04/2011		.152	0.00	0.00	0.00	5,139,000.00
36759	CP-DISC-UBS FIN DEL		90262DQ73		03/08/2011	03/07/2011	MAT	.150	-7,851,000.00	-7,851,000.00	0.00	0.00
			1	03/07/2011	UyenL	03/07/2011		.152	0.00	0.00	0.00	7,851,000.00
36762	CP-DISC-BANKAMERICA		0660P1Q87		03/09/2011	03/08/2011	MAT	.150	-12,258,000.00	-12,258,000.00	0.00	0.00
			1	03/08/2011	UyenL	03/08/2011		.152	0.00	0.00	0.00	12,258,000.00
36765	CP-DISC-UBS FIN DEL		90262DQ99		03/10/2011	03/09/2011	MAT	.140	-18,047,000.00	-18,047,000.00	0.00	0.00
			1	03/09/2011	UyenL	03/09/2011		.142	0.00	0.00	0.00	18,047,000.00
36766	CP-DISC-BANKAMERICA		0660P1QA2		03/11/2011	03/10/2011	MAT	.140	-15,842,000.00	-15,842,000.00	0.00	0.00
			1	03/10/2011	UyenL	03/10/2011		.142	0.00	0.00	0.00	15,842,000.00
36768	CP-DISC-BANKAMERICA		0660P1QB0		03/14/2011	03/11/2011	MAT	.140	-18,481,000.00	-18,481,000.00	0.00	0.00
			1	03/11/2011	UyenL	03/11/2011		.142	0.00	0.00	0.00	18,481,000.00
36769	CP-DISC-BANKAMERICA		0660P1QE4		03/15/2011	03/14/2011	MAT	.140	-24,254,000.00	-24,254,000.00	0.00	0.00
			1	03/14/2011	UyenL	03/14/2011		.142	0.00	0.00	0.00	24,254,000.00
36770	CP-DISC-BANKAMERICA		0660P1QF1		03/16/2011	03/15/2011	MAT	.140	-19,089,000.00	-19,089,000.00	0.00	0.00
			1	03/15/2011	UyenL	03/15/2011		.142	0.00	0.00	0.00	19,089,000.00
36773	CP-DISC-UBS FIN DEL		90262DQG3		03/18/2011	03/16/2011	MAT	.140	-12,861,000.00	-12,861,000.00	0.00	0.00
			1	03/16/2011	UyenL	03/16/2011		.142	0.00	0.00	0.00	12,861,000.00
36774	CP-DISC-UBS FIN DEL		90262DQH1		03/18/2011	03/17/2011	MAT	.130	-17,000,000.00	-17,000,000.00	0.00	0.00
			1	03/17/2011	UyenL	03/17/2011		.132	0.00	0.00	0.00	17,000,000.00
36775	CP-DISC-BANKAMERICA		0660P1QH7		03/18/2011	03/17/2011	MAT	.140	-12,323,000.00	-12,323,000.00	0.00	0.00
			1	03/17/2011	UyenL	03/17/2011		.142	0.00	0.00	0.00	12,323,000.00
36776	CP-DISC-UBS FIN DEL		90262DQJ7		03/21/2011	03/18/2011	MAT	.150	-15,933,000.00	-15,933,000.00	0.00	0.00
			1	03/18/2011	UyenL	03/18/2011		.152	0.00	0.00	0.00	15,933,000.00
36778	CP-DISC-UBS FIN DEL		90262DQM0		03/22/2011	03/21/2011	MAT	.150	-12,062,000.00	-12,062,000.00	0.00	0.00
			1	03/21/2011	UyenL	03/21/2011		.152	0.00	0.00	0.00	12,062,000.00
36779	CP-DISC-UBS FIN DEL		90262DQN8		03/23/2011	03/22/2011	MAT	.140	-15,173,000.00	-15,173,000.00	0.00	0.00

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			1	03/22/2011	UyenL	03/22/2011		.142	0.00	0.00	0.00	15,173,000.00	
36782	CP-DISC-UBS FIN DEL		90262DQP3			03/24/2011	03/23/2011	MAT	.140	-7,910,000.00	-7,910,000.00	0.00	0.00
			1	03/23/2011	UyenL	03/23/2011		.142	0.00	0.00	0.00	7,910,000.00	
36783	CP-DISC-BANKAMERICA		0660P1QQ7			03/25/2011	03/24/2011	MAT	.140	-8,631,000.00	-8,631,000.00	0.00	0.00
			1	03/24/2011	UyenL	03/24/2011		.142	0.00	0.00	0.00	8,631,000.00	
36784	CP-DISC-UBS FIN DEL		90262DQR9			03/28/2011	03/25/2011	MAT	.140	-8,459,000.00	-8,459,000.00	0.00	0.00
			1	03/25/2011	UyenL	03/25/2011		.142	0.00	0.00	0.00	8,459,000.00	
36785	CP-DISC-UBS FIN DEL		90262DQU2			03/29/2011	03/28/2011	MAT	.130	-21,640,000.00	-21,640,000.00	0.00	0.00
			1	03/28/2011	UyenL	03/28/2011		.132	0.00	0.00	0.00	21,640,000.00	
36786	CP-DISC-BANKAMERICA		0660P1QV6			03/30/2011	03/29/2011	MAT	.130	-19,588,000.00	-19,588,000.00	0.00	0.00
			1	03/29/2011	UyenL	03/29/2011		.132	0.00	0.00	0.00	19,588,000.00	
36641	CP-DISC-TOYOTA-WF		89233HQW7			04/01/2011	03/30/2011	MAT	.240	-16,809,000.00	-16,809,000.00	0.00	0.00
			1	03/30/2011	UyenL	03/30/2011		.244	0.00	0.00	0.00	16,809,000.00	
36780	CP-DISC-GE CAPITAL		36959JQW6			04/01/2011	03/30/2011	MAT	.150	-18,000,000.00	-18,000,000.00	0.00	0.00
			1	03/30/2011	UyenL	03/30/2011		.153	0.00	0.00	0.00	18,000,000.00	
36787	CP-DISC-UBS FIN DEL		90262DQW8			04/01/2011	03/30/2011	MAT	.130	-16,882,000.00	-16,882,000.00	0.00	0.00
			1	03/30/2011	UyenL	03/30/2011		.132	0.00	0.00	0.00	16,882,000.00	
MAT								.167	-1,201,371,000.00	-1,201,371,000.00	0.00	0.00	
								.169	0.00	0.00	0.00	1,201,371,000.00	
36692	CP-DISC-BANKAMERICA		0660P1N49			01/03/2011	01/03/2011	PURC	.210	10,820,000.00	10,819,936.88	0.00	0.00
			1	01/04/2011	uyen	01/03/2011		.213	0.00	-63.12	0.00	-10,819,936.88	
36693	CP-DISC-BANKAMERICA		0660P1N56			01/04/2011	01/04/2011	PURC	.210	34,000,000.00	33,999,801.67	0.00	0.00
			1	01/05/2011	uyen	01/04/2011		.213	0.00	-198.33	0.00	-33,999,801.67	
36694	CP-DISC-UBS FIN DEL		90262DN50			01/04/2011	01/04/2011	PURC	.200	40,050,000.00	40,049,777.50	0.00	0.00
			1	01/05/2011	uyen	01/04/2011		.203	0.00	-222.50	0.00	-40,049,777.50	
36695	CP-DISC-UBS FIN DEL		90262DN68			01/05/2011	01/05/2011	PURC	.190	17,231,000.00	17,230,909.06	0.00	0.00
			1	01/06/2011	uyen	01/05/2011		.193	0.00	-90.94	0.00	-17,230,909.06	
36698	CP-DISC-UBS FIN DEL		90262DN76			01/06/2011	01/06/2011	PURC	.190	26,039,000.00	26,038,862.57	0.00	0.00
			1	01/07/2011	uyen	01/06/2011		.193	0.00	-137.43	0.00	-26,038,862.57	
36700	CP-DISC-UBS FIN DEL		90262DNA9			01/07/2011	01/07/2011	PURC	.180	15,926,000.00	15,925,761.11	0.00	0.00
			1	01/10/2011	uyen	01/07/2011		.183	0.00	-238.89	0.00	-15,925,761.11	
36701	CP-DISC-BANKAMERICA		0660P1NX5			01/07/2011	01/07/2011	PURC	.230	10,000,000.00	9,998,466.67	0.00	0.00
			1	01/31/2011	uyen	01/07/2011		.233	0.00	-1,533.33	0.00	-9,998,466.67	
36702	CP-DISC-UBS FIN DEL		90262DNB7			01/10/2011	01/10/2011	PURC	.180	18,180,000.00	18,179,909.10	0.00	0.00
			1	01/11/2011	uyen	01/10/2011		.183	0.00	-90.90	0.00	-18,179,909.10	

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36704	CP-DISC-UBS FIN DEL		90262DNC5		01/11/2011	01/11/2011	PURC	.170	19,789,000.00	19,788,906.55	0.00	0.00
			1	01/12/2011	uyen	01/11/2011		.172	0.00	-93.45	0.00	-19,788,906.55
36705	CP-DISC-UBS FIN DEL		90262DND3		01/12/2011	01/12/2011	PURC	.170	27,008,000.00	27,007,872.46	0.00	0.00
			1	01/13/2011	uyen	01/12/2011		.172	0.00	-127.54	0.00	-27,007,872.46
36706	CP-DISC-BANKAMERICA		0660P1NE7		01/13/2011	01/13/2011	PURC	.170	28,930,000.00	28,929,863.39	0.00	0.00
			1	01/14/2011	uyen	01/13/2011		.172	0.00	-136.61	0.00	-28,929,863.39
36707	CP-DISC-UBS FIN DEL		90262DNJ0		01/14/2011	01/14/2011	PURC	.160	1,050,000.00	1,049,981.33	0.00	0.00
			1	01/18/2011	uyen	01/14/2011		.162	0.00	-18.67	0.00	-1,049,981.33
36708	CP-DISC-UBS FIN DEL		90262DNK7		01/18/2011	01/18/2011	PURC	.220	3,775,000.00	3,774,976.93	0.00	0.00
			1	01/19/2011	uyen	01/18/2011		.223	0.00	-23.07	0.00	-3,774,976.93
36709	CP-DISC-UBS FIN DEL		90262DNL5		01/19/2011	01/19/2011	PURC	.200	10,827,000.00	10,826,939.85	0.00	0.00
			1	01/20/2011	uyen	01/19/2011		.203	0.00	-60.15	0.00	-10,826,939.85
36710	CP-DISC-UBS FIN DEL		90262DNM3		01/20/2011	01/20/2011	PURC	.190	13,257,000.00	13,256,930.03	0.00	0.00
			1	01/21/2011	uyen	01/20/2011		.193	0.00	-69.97	0.00	-13,256,930.03
36711	CP-DISC-UBS FIN DEL		90262DNQ4		01/21/2011	01/21/2011	PURC	.170	38,525,000.00	38,524,454.23	0.00	0.00
			1	01/24/2011	uyen	01/21/2011		.172	0.00	-545.77	0.00	-38,524,454.23
36712	CP-DISC-BANKAMERICA		0660P1NR8		01/21/2011	01/21/2011	PURC	.200	15,000,000.00	14,999,666.67	0.00	0.00
			1	01/25/2011	uyen	01/21/2011		.203	0.00	-333.33	0.00	-14,999,666.67
36713	CP-DISC-JP MORGAN-J		4662J1NU0		01/21/2011	01/21/2011	PURC	.160	20,000,000.00	19,999,377.78	0.00	0.00
			1	01/28/2011	uyen	01/21/2011		.162	0.00	-622.22	0.00	-19,999,377.78
36714	CP-DISC-BANKAMERICA		0660P1NX5		01/21/2011	01/21/2011	PURC	.210	20,000,000.00	19,998,833.33	0.00	0.00
			1	01/31/2011	uyen	01/21/2011		.213	0.00	-1,166.67	0.00	-19,998,833.33
36716	CP-DISC-UBS FIN DEL		90262DNR2		01/24/2011	01/24/2011	PURC	.170	38,322,000.00	38,321,819.04	0.00	0.00
			1	01/25/2011	uyen	01/24/2011		.172	0.00	-180.96	0.00	-38,321,819.04
36717	CP-DISC-UBS FIN DEL		90262DNS0		01/25/2011	01/25/2011	PURC	.170	26,611,000.00	26,610,874.34	0.00	0.00
			1	01/26/2011	uyen	01/25/2011		.172	0.00	-125.66	0.00	-26,610,874.34
36718	CP-DISC-GE CAPITAL		36959JP72		01/25/2011	01/25/2011	PURC	.170	15,000,000.00	14,999,079.17	0.00	0.00
			1	02/07/2011	uyen	01/25/2011		.172	0.00	-920.83	0.00	-14,999,079.17
36719	CP-DISC-UBS FIN DEL		90262DNT8		01/26/2011	01/26/2011	PURC	.170	31,073,000.00	31,072,853.27	0.00	0.00
			1	01/27/2011	uyen	01/26/2011		.172	0.00	-146.73	0.00	-31,072,853.27
36721	CP-DISC-UBS FIN DEL		90262DNU5		01/27/2011	01/27/2011	PURC	.170	24,227,000.00	24,226,885.59	0.00	0.00
			1	01/28/2011	uyen	01/27/2011		.172	0.00	-114.41	0.00	-24,226,885.59
36722	CP-DISC-UBS FIN DEL		90262DNX9		01/28/2011	01/28/2011	PURC	.170	28,663,000.00	28,662,593.94	0.00	0.00
			1	01/31/2011	uyen	01/28/2011		.172	0.00	-406.06	0.00	-28,662,593.94
36723	CP-DISC-BANKAMERICA		0660P1P13		01/31/2011	01/31/2011	PURC	.180	26,399,000.00	26,398,868.01	0.00	0.00
			1	02/01/2011	uyen	01/31/2011		.183	0.00	-131.99	0.00	-26,398,868.01

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36724	CP-DISC-UBS FIN DEL		90262DP25		02/01/2011	02/01/2011	PURC	.180	15,786,000.00	15,785,921.07	0.00	0.00
			1	02/02/2011	uyen	02/01/2011		.183	0.00	-78.93	0.00	-15,785,921.07
36725	CP-DISC-BANKAMERICA		0660P1PB1		02/01/2011	02/01/2011	PURC	.190	15,000,000.00	14,999,208.33	0.00	0.00
			1	02/11/2011	uyen	02/01/2011		.193	0.00	-791.67	0.00	-14,999,208.33
36726	CP-DISC-UBS FIN DEL		90262DP33		02/02/2011	02/02/2011	PURC	.180	18,297,000.00	18,296,908.52	0.00	0.00
			1	02/03/2011	Uyen	02/02/2011		.183	0.00	-91.48	0.00	-18,296,908.52
36729	CP-DISC-UBS FIN DEL		90262DP41		02/03/2011	02/03/2011	PURC	.170	9,483,000.00	9,482,955.22	0.00	0.00
			1	02/04/2011	UyenL	02/03/2011		.172	0.00	-44.78	0.00	-9,482,955.22
36731	CP-DISC-UBS FIN DEL		90262DP74		02/04/2011	02/04/2011	PURC	.170	5,529,000.00	5,528,921.67	0.00	0.00
			1	02/07/2011	UyenL	02/04/2011		.172	0.00	-78.33	0.00	-5,528,921.67
36732	CP-DISC-UBS FIN DEL		90262DP82		02/07/2011	02/07/2011	PURC	.170	33,295,000.00	33,294,842.77	0.00	0.00
			1	02/08/2011	Uyen	02/07/2011		.172	0.00	-157.23	0.00	-33,294,842.77
36733	CP-DISC-UBS FIN DEL		90262DPB5		02/07/2011	02/07/2011	PURC	.180	5,000,000.00	4,999,900.00	0.00	0.00
			1	02/11/2011	Uyen	02/07/2011		.183	0.00	-100.00	0.00	-4,999,900.00
36734	CP-DISC-UBS FIN DEL		90262DP90		02/08/2011	02/08/2011	PURC	.170	30,234,000.00	30,233,857.23	0.00	0.00
			1	02/09/2011	UyenL	02/08/2011		.172	0.00	-142.77	0.00	-30,233,857.23
36738	CP-DISC-UBS FIN DEL		90262DPA7		02/09/2011	02/09/2011	PURC	.160	15,443,000.00	15,442,931.36	0.00	0.00
			1	02/10/2011	UyenL	02/09/2011		.162	0.00	-68.64	0.00	-15,442,931.36
36741	CP-DISC-UBS FIN DEL		90262DPB5		02/10/2011	02/10/2011	PURC	.150	4,028,000.00	4,027,983.22	0.00	0.00
			1	02/11/2011	UyenL	02/10/2011		.152	0.00	-16.78	0.00	-4,027,983.22
36743	CP-DISC-BANKAMERICA		0660P1PR6		02/11/2011	02/11/2011	PURC	.170	8,345,000.00	8,344,448.30	0.00	0.00
			1	02/25/2011	UyenL	02/11/2011		.172	0.00	-551.70	0.00	-8,344,448.30
36744	CP-DISC-UBS FIN DEL		90262DPF6		02/14/2011	02/14/2011	PURC	.150	15,423,000.00	15,422,935.74	0.00	0.00
			1	02/15/2011	UyenL	02/14/2011		.152	0.00	-64.26	0.00	-15,422,935.74
36745	CP-DISC-BANKAMERICA		0660P1PR6		02/14/2011	02/14/2011	PURC	.180	10,000,000.00	9,999,450.00	0.00	0.00
			1	02/25/2011	UyenL	02/14/2011		.183	0.00	-550.00	0.00	-9,999,450.00
36746	CP-DISC-UBS FIN DEL		90262DPG4		02/15/2011	02/15/2011	PURC	.180	4,574,000.00	4,573,977.13	0.00	0.00
			1	02/16/2011	UyenL	02/15/2011		.183	0.00	-22.87	0.00	-4,573,977.13
36747	CP-DISC-UBS FIN DEL		90262DPJ8		02/17/2011	02/17/2011	PURC	.150	1,913,000.00	1,912,992.03	0.00	0.00
			1	02/18/2011	UyenL	02/17/2011		.152	0.00	-7.97	0.00	-1,912,992.03
36748	CP-DISC-UBS FIN DEL		90262DPN9		02/22/2011	02/18/2011	PURC	.150	3,191,000.00	3,190,946.82	0.00	0.00
			1	02/22/2011	UyenL	02/18/2011		.152	0.00	-53.18	0.00	-3,190,946.82
36749	CP-DISC-UBS FIN DEL		90262DPP4		02/22/2011	02/22/2011	PURC	.150	3,103,000.00	3,102,987.07	0.00	0.00
			1	02/23/2011	UyenL	02/22/2011		.152	0.00	-12.93	0.00	-3,102,987.07
36750	CP-DISC-UBS FIN DEL		90262DPQ2		02/23/2011	02/23/2011	PURC	.140	20,911,000.00	20,910,918.68	0.00	0.00
			1	02/24/2011	UyenL	02/23/2011		.142	0.00	-81.32	0.00	-20,910,918.68

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36751	CP-DISC-UBS FIN DEL		90262DPR0		02/24/2011	02/24/2011	PURC	.140	13,243,000.00	13,242,948.50	0.00	0.00
			1	02/25/2011	UyenL	02/24/2011		.142	0.00	-51.50	0.00	-13,242,948.50
36752	CP-DISC-BANKAMERICA		0660P1PU9		02/24/2011	02/24/2011	PURC	.160	10,700,000.00	10,699,809.78	0.00	0.00
			1	02/28/2011	UyenL	02/24/2011		.162	0.00	-190.22	0.00	-10,699,809.78
36753	CP-DISC-UBS FIN DEL		90262DPU3		02/25/2011	02/25/2011	PURC	.150	15,867,000.00	15,866,801.66	0.00	0.00
			1	02/28/2011	UyenL	02/25/2011		.152	0.00	-198.34	0.00	-15,866,801.66
36754	CP-DISC-BANKAMERICA		0660P1Q12		02/28/2011	02/28/2011	PURC	.170	13,563,000.00	13,562,935.95	0.00	0.00
			1	03/01/2011	UyenL	02/28/2011		.172	0.00	-64.05	0.00	-13,562,935.95
36755	CP-DISC-UBS FIN DEL		90262DQ24		03/01/2011	03/01/2011	PURC	.150	14,732,000.00	14,731,938.62	0.00	0.00
			1	03/02/2011	UyenL	03/01/2011		.152	0.00	-61.38	0.00	-14,731,938.62
36756	CP-DISC-BANKAMERICA		0660P1Q38		03/02/2011	03/02/2011	PURC	.150	13,971,000.00	13,970,941.79	0.00	0.00
			1	03/03/2011	UyenL	03/02/2011		.152	0.00	-58.21	0.00	-13,970,941.79
36757	CP-DISC-BANKAMERICA		0660P1Q46		03/03/2011	03/03/2011	PURC	.150	5,139,000.00	5,138,978.59	0.00	0.00
			1	03/04/2011	UyenL	03/03/2011		.152	0.00	-21.41	0.00	-5,138,978.59
36758	CP-DISC-BANKAMERICA		0660P1R86		03/03/2011	03/03/2011	PURC	.200	20,000,000.00	19,996,000.00	0.00	0.00
			1	04/08/2011	UyenL	03/03/2011		.203	0.00	-4,000.00	0.00	-19,996,000.00
36759	CP-DISC-UBS FIN DEL		90262DQ73		03/04/2011	03/04/2011	PURC	.150	7,851,000.00	7,850,901.86	0.00	0.00
			1	03/07/2011	UyenL	03/04/2011		.152	0.00	-98.14	0.00	-7,850,901.86
36762	CP-DISC-BANKAMERICA		0660P1Q87		03/07/2011	03/07/2011	PURC	.150	12,258,000.00	12,257,948.93	0.00	0.00
			1	03/08/2011	UyenL	03/07/2011		.152	0.00	-51.07	0.00	-12,257,948.93
36765	CP-DISC-UBS FIN DEL		90262DQ99		03/08/2011	03/08/2011	PURC	.140	18,047,000.00	18,046,929.82	0.00	0.00
			1	03/09/2011	UyenL	03/08/2011		.142	0.00	-70.18	0.00	-18,046,929.82
36766	CP-DISC-BANKAMERICA		0660P1QA2		03/09/2011	03/09/2011	PURC	.140	15,842,000.00	15,841,938.39	0.00	0.00
			1	03/10/2011	UyenL	03/09/2011		.142	0.00	-61.61	0.00	-15,841,938.39
36768	CP-DISC-BANKAMERICA		0660P1QB0		03/10/2011	03/10/2011	PURC	.140	18,481,000.00	18,480,928.13	0.00	0.00
			1	03/11/2011	UyenL	03/10/2011		.142	0.00	-71.87	0.00	-18,480,928.13
36769	CP-DISC-BANKAMERICA		0660P1QE4		03/11/2011	03/11/2011	PURC	.140	24,254,000.00	24,253,717.04	0.00	0.00
			1	03/14/2011	UyenL	03/11/2011		.142	0.00	-282.96	0.00	-24,253,717.04
36770	CP-DISC-BANKAMERICA		0660P1QF1		03/14/2011	03/14/2011	PURC	.140	19,089,000.00	19,088,925.77	0.00	0.00
			1	03/15/2011	UyenL	03/14/2011		.142	0.00	-74.23	0.00	-19,088,925.77
36773	CP-DISC-UBS FIN DEL		90262DQG3		03/15/2011	03/15/2011	PURC	.140	12,861,000.00	12,860,949.99	0.00	0.00
			1	03/16/2011	UyenL	03/15/2011		.142	0.00	-50.01	0.00	-12,860,949.99
36774	CP-DISC-UBS FIN DEL		90262DQH1		03/15/2011	03/15/2011	PURC	.130	17,000,000.00	16,999,877.22	0.00	0.00
			1	03/17/2011	UyenL	03/15/2011		.132	0.00	-122.78	0.00	-16,999,877.22
36775	CP-DISC-BANKAMERICA		0660P1QH7		03/16/2011	03/16/2011	PURC	.140	12,323,000.00	12,322,952.08	0.00	0.00
			1	03/17/2011	UyenL	03/16/2011		.142	0.00	-47.92	0.00	-12,322,952.08

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36776	CP-DISC-UBS FIN DEL		90262DQJ7		03/18/2011	03/17/2011	PURC	.150	15,933,000.00	15,932,933.61	0.00	0.00
			1	03/18/2011	UyenL	03/17/2011		.152	0.00	-66.39	0.00	-15,932,933.61
36778	CP-DISC-UBS FIN DEL		90262DQM0		03/18/2011	03/18/2011	PURC	.150	12,062,000.00	12,061,849.23	0.00	0.00
			1	03/21/2011	UyenL	03/18/2011		.152	0.00	-150.77	0.00	-12,061,849.23
36779	CP-DISC-UBS FIN DEL		90262DQN8		03/21/2011	03/21/2011	PURC	.140	15,173,000.00	15,172,940.99	0.00	0.00
			1	03/22/2011	UyenL	03/21/2011		.142	0.00	-59.01	0.00	-15,172,940.99
36780	CP-DISC-GE CAPITAL		36959JQW6		03/21/2011	03/21/2011	PURC	.150	18,000,000.00	17,999,325.00	0.00	0.00
			1	03/30/2011	UyenL	03/21/2011		.153	0.00	-675.00	0.00	-17,999,325.00
36782	CP-DISC-UBS FIN DEL		90262DQP3		03/22/2011	03/22/2011	PURC	.140	7,910,000.00	7,909,969.24	0.00	0.00
			1	03/23/2011	UyenL	03/22/2011		.142	0.00	-30.76	0.00	-7,909,969.24
36783	CP-DISC-BANKAMERICA		0660P1QQ7		03/23/2011	03/23/2011	PURC	.140	8,631,000.00	8,630,966.44	0.00	0.00
			1	03/24/2011	UyenL	03/23/2011		.142	0.00	-33.56	0.00	-8,630,966.44
36784	CP-DISC-UBS FIN DEL		90262DQR9		03/24/2011	03/24/2011	PURC	.140	8,459,000.00	8,458,967.10	0.00	0.00
			1	03/25/2011	UyenL	03/24/2011		.142	0.00	-32.90	0.00	-8,458,967.10
36785	CP-DISC-UBS FIN DEL		90262DQU2		03/25/2011	03/25/2011	PURC	.130	21,640,000.00	21,639,765.57	0.00	0.00
			1	03/28/2011	UyenL	03/25/2011		.132	0.00	-234.43	0.00	-21,639,765.57
36786	CP-DISC-BANKAMERICA		0660P1QV6		03/28/2011	03/28/2011	PURC	.130	19,588,000.00	19,587,929.27	0.00	0.00
			1	03/29/2011	UyenL	03/28/2011		.132	0.00	-70.73	0.00	-19,587,929.27
36787	CP-DISC-UBS FIN DEL		90262DQW8		03/29/2011	03/29/2011	PURC	.130	16,882,000.00	16,881,939.04	0.00	0.00
			1	03/30/2011	UyenL	03/29/2011		.132	0.00	-60.96	0.00	-16,881,939.04
PURC								.167	1,189,756,000.00	1,189,738,295.24	0.00	0.00
								.169	0.00	-17,704.76	0.00	-1,189,738,295.24
Inv Type: 82 COMMERCIAL PAPER, DISCOUNT BAS								.167	-11,615,000.00	-11,603,784.40	0.00	0.00
								.169	0.00	-17,704.76	-28,920.36	11,632,704.76
36512	FEDERATED GOVT OBLI		VP6000104		01/03/2011	01/07/2011	INTR	.050	0.00	0.00	-305.47	0.00
			1	04/01/2011	uyen	01/03/2011		.050	0.00	0.00	0.00	305.47
36510	BLACKROCK LIQUIDITY		09248U700		01/05/2011	01/07/2011	INTR	.060	0.00	0.00	-343.34	0.00
			1	04/01/2011	uyen	01/05/2011		.060	0.00	0.00	0.00	343.34
36511	MORGAN STANLEY INST		61747C707		01/06/2011	01/07/2011	INTR	.060	0.00	0.00	-350.41	0.00
			1	04/01/2011	uyen	01/06/2011		.060	0.00	0.00	0.00	350.41
36512	FEDERATED GOVT OBLI		VP6000104		02/01/2011	02/03/2011	INTR	.050	0.00	0.00	-46.11	0.00
			1	04/01/2011	UyenL	02/01/2011		.050	0.00	0.00	0.00	46.11
36510	BLACKROCK LIQUIDITY		09248U700		02/02/2011	02/03/2011	INTR	.060	0.00	0.00	-92.59	0.00
			1	04/01/2011	UyenL	02/02/2011		.060	0.00	0.00	0.00	92.59
36511	MORGAN STANLEY INST		61747C707		02/03/2011	02/03/2011	INTR	.060	0.00	0.00	-482.61	0.00

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			1	04/01/2011	UyenL	02/03/2011		.060	0.00	0.00	0.00	482.61
36511	MORGAN STANLEY INST		61747C707	03/01/2011	03/04/2011	03/01/2011	INTR	.060	0.00	0.00	-241.69	0.00
			1	04/01/2011	UyenL	03/01/2011		.060	0.00	0.00	0.00	241.69
36512	FEDERATED GOVT OBLI		VP6000104	03/01/2011	03/04/2011	03/01/2011	INTR	.050	0.00	0.00	-5.23	0.00
			1	04/01/2011	UyenL	03/01/2011		.050	0.00	0.00	0.00	5.23
36510	BLACKROCK LIQUIDITY		09248U700	03/03/2011	03/04/2011	03/03/2011	INTR	.060	0.00	0.00	-22.96	0.00
			1	04/01/2011	UyenL	03/03/2011		.060	0.00	0.00	0.00	22.96
INTR								.060	0.00	0.00	-1,890.41	0.00
								.060	0.00	0.00	0.00	1,890.41
36511	MORGAN STANLEY INST		61747C707		01/05/2011	01/03/2011	PSAL	.060	-13,000,000.00	-13,000,000.00	0.00	0.00
			1	04/01/2011	uyen	01/03/2011		.060	0.00	0.00	0.00	13,000,000.00
36512	FEDERATED GOVT OBLI		VP6000104		01/05/2011	01/03/2011	PSAL	.050	-41,000,000.00	-41,000,000.00	0.00	0.00
			1	04/01/2011	uyen	01/03/2011		.050	0.00	0.00	0.00	41,000,000.00
36510	BLACKROCK LIQUIDITY		09248U700		01/18/2011	01/14/2011	PSAL	.060	-4,000,000.00	-4,000,000.00	0.00	0.00
			1	04/01/2011	uyen	01/18/2011		.060	0.00	0.00	0.00	4,000,000.00
36511	MORGAN STANLEY INST		61747C707		01/18/2011	01/18/2011	PSAL	.060	-4,000,000.00	-4,000,000.00	0.00	0.00
			1	04/01/2011	uyen	01/18/2011		.060	0.00	0.00	0.00	4,000,000.00
PSAL								.053	-62,000,000.00	-62,000,000.00	0.00	0.00
								.053	0.00	0.00	0.00	62,000,000.00
Inv Type: 97 WFB MONEY MARKET FUND								.056	-62,000,000.00	-62,000,000.00	-1,890.41	0.00
								.056	0.00	0.00	0.00	62,001,890.41
32936	STATE INVESTMT POOL				01/18/2011	01/14/2011	PURC	.507	57,443.79	57,443.79	0.00	0.00
			1	04/01/2011	uyen	01/14/2011		.507	0.00	0.00	0.00	-57,443.79
33658	STATE INVESTMT POOL				01/18/2011	01/14/2011	PURC	.507	57,443.79	57,443.79	0.00	0.00
			1	04/01/2011	uyen	01/14/2011		.507	0.00	0.00	0.00	-57,443.79
PURC								.507	114,887.58	114,887.58	0.00	0.00
								.507	0.00	0.00	0.00	-114,887.58
32936	STATE INVESTMT POOL				01/18/2011	01/18/2011	PSAL	.507	-57,443.79	-57,443.79	0.00	0.00
			1	04/01/2011	uyen	01/18/2011		.507	0.00	0.00	0.00	57,443.79
33658	STATE INVESTMT POOL				01/18/2011	01/18/2011	PSAL	.507	-57,443.79	-57,443.79	0.00	0.00
			1	04/01/2011	uyen	01/18/2011		.507	0.00	0.00	0.00	57,443.79
33658	STATE INVESTMT POOL				02/16/2011	02/16/2011	PSAL	.507	-2,100,000.00	-2,100,000.00	0.00	0.00
			1	04/01/2011	UyenL	02/16/2011		.507	0.00	0.00	0.00	2,100,000.00

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33658	STATE INVESTMT POOL				02/28/2011	02/28/2011	PSAL	.507	-25,000,000.00	-25,000,000.00	0.00	0.00
			1	04/01/2011	UyenL	02/28/2011		.507	0.00	0.00	0.00	25,000,000.00
33658	STATE INVESTMT POOL				03/08/2011	03/08/2011	PSAL	.507	-22,000,000.00	-22,000,000.00	0.00	0.00
			1	04/01/2011	UyenL	03/08/2011		.507	0.00	0.00	0.00	22,000,000.00
PSAL								.507	-49,214,887.58	-49,214,887.58	0.00	0.00
								.507	0.00	0.00	0.00	49,214,887.58
32936	STATE INVESTMT POOL				03/31/2011	04/15/2011	INTR	.507	0.00	0.00	-62,565.89	0.00
			1	04/01/2011	UyenL	03/31/2011		.507	0.00	0.00	0.00	62,565.89
33658	STATE INVESTMT POOL				03/31/2011	04/15/2011	INTR	.507	0.00	0.00	-42,818.32	0.00
			1	04/01/2011	UyenL	03/31/2011		.507	0.00	0.00	0.00	42,818.32
INTR								.507	0.00	0.00	-105,384.21	0.00
								.507	0.00	0.00	0.00	105,384.21
Inv Type: 99 PASSBOOK & STATE POOL								.507	-49,100,000.00	-49,100,000.00	-105,384.21	0.00
								.507	0.00	0.00	0.00	49,205,384.21
Subtotal								.226	-115,914,000.00	-116,311,980.96	-374,913.51	0.00
								.230	0.00	-557,515.07	-234,785.09	116,921,679.56

Fund: 34 CSJ/CSC Jt Pwr

36330	FHLB-DISC-WF		313384AE9		01/06/2011	01/05/2011	AMRT	.340	0.00	2,861.25	0.00	0.00
			34	01/05/2011	snj101	01/05/2011		.346	0.00	0.00	-2,861.25	0.00
AMRT								.340	0.00	2,861.25	0.00	0.00
								.346	0.00	0.00	-2,861.25	0.00
36330	FHLB-DISC-WF		313384AE9		01/06/2011	01/05/2011	MAT	.340	-851,000.00	-851,000.00	0.00	0.00
			34	01/05/2011	snj101	01/05/2011		.346	0.00	0.00	0.00	851,000.00
MAT								.340	-851,000.00	-851,000.00	0.00	0.00
								.346	0.00	0.00	0.00	851,000.00
36696	FHLB-DISC-CITIG		313384RK7		01/05/2011	01/05/2011	PURC	.300	854,000.00	851,402.42	0.00	0.00
			34	01/05/2012	uyen	01/05/2011		.305	0.00	-2,597.58	0.00	-851,402.42
PURC								.300	854,000.00	851,402.42	0.00	0.00
								.305	0.00	-2,597.58	0.00	-851,402.42
Inv Type: 43 FHLB DISCOUNT NOTES								.327	3,000.00	3,263.67	0.00	0.00

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 4/15/2011 11:59:28 AM

From Date: 1/1/2011 To Date: 3/31/2011

Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
								.332	0.00	-2,597.58	-2,861.25	-402.42
							Subtotal	.327	3,000.00	3,263.67	0.00	0.00
								.332	0.00	-2,597.58	-2,861.25	-402.42
Fund: 55 Series 2008B-RDA Tax Allocation												
35894	Series 2008 B-RDA T				01/18/2011	01/14/2011	PURC	.507	14,494.26	14,494.26	0.00	0.00
			55	04/01/2011	uyen	01/14/2011		.507	0.00	0.00	0.00	-14,494.26
PURC								.507	14,494.26	14,494.26	0.00	0.00
								.507	0.00	0.00	0.00	-14,494.26
35894	Series 2008 B-RDA T				03/31/2011	04/15/2011	INTR	.507	0.00	0.00	-15,805.81	0.00
			55	04/01/2011	UyenL	03/31/2011		.507	0.00	0.00	0.00	15,805.81
INTR								.507	0.00	0.00	-15,805.81	0.00
								.507	0.00	0.00	0.00	15,805.81
Inv Type: 99 PASSBOOK & STATE POOL												
								.507	14,494.26	14,494.26	-15,805.81	0.00
								.507	0.00	0.00	0.00	1,311.55
							Subtotal	.507	14,494.26	14,494.26	-15,805.81	0.00
								.507	0.00	0.00	0.00	1,311.55
Fund: 56 RDA 2008A BOND PROCEEDS												
36657	TBIL-DISC-WF		912795X71		01/07/2011	01/06/2011	AMRT	.050	0.00	913.50	0.00	0.00
			56	01/06/2011	snj101	01/06/2011		.051	0.00	0.00	-913.50	0.00
AMRT								.050	0.00	913.50	0.00	0.00
								.051	0.00	0.00	-913.50	0.00
36657	TBIL-DISC-WF		912795X71		01/07/2011	01/06/2011	MAT	.050	-21,924,000.00	-21,924,000.00	0.00	0.00
			56	01/06/2011	snj101	01/06/2011		.051	0.00	0.00	0.00	21,924,000.00
MAT								.050	-21,924,000.00	-21,924,000.00	0.00	0.00
								.051	0.00	0.00	0.00	21,924,000.00
Inv Type: 11 TREASURY BILLS												
								.050	-21,924,000.00	-21,923,086.50	0.00	0.00
								.051	0.00	0.00	-913.50	21,924,000.00
36699	FHLB-DISC-WF		313384BS7		01/06/2011	01/06/2011	PURC	.130	21,927,000.00	21,924,228.67	0.00	0.00
			56	02/10/2011	uyen	01/06/2011		.132	0.00	-2,771.33	0.00	-21,924,228.67
36742	FHLB-DISC-CITIG		313384CV9		02/10/2011	02/10/2011	PURC	.090	21,929,000.00	21,927,519.79	0.00	0.00

DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 4/15/2011 11:59:28 AM

From Date: 1/1/2011 To Date: 3/31/2011

Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
			56	03/09/2011	UyenL	02/10/2011		.091	0.00	-1,480.21	0.00	-21,927,519.79
36767	FHLB-DISC-WF		313384DZ9		03/09/2011	03/09/2011	PURC	.080	21,930,000.00	21,928,635.47	0.00	0.00
			56	04/06/2011	UyenL	03/09/2011		.081	0.00	-1,364.53	0.00	-21,928,635.47
PURC								.100	65,786,000.00	65,780,383.93	0.00	0.00
								.101	0.00	-5,616.07	0.00	-65,780,383.93
36699	FHLB-DISC-WF		313384BS7		02/11/2011	02/10/2011	AMRT	.130	0.00	2,771.33	0.00	0.00
			56	02/10/2011	UyenL	02/10/2011		.132	0.00	0.00	-2,771.33	0.00
36742	FHLB-DISC-CITIG		313384CV9		03/10/2011	03/09/2011	AMRT	.090	0.00	1,480.21	0.00	0.00
			56	03/09/2011	UyenL	03/09/2011		.091	0.00	0.00	-1,480.21	0.00
36767	FHLB-DISC-WF		313384DZ9		03/29/2011	03/28/2011	AMRT	.080	0.00	974.66	0.00	0.00
	TRANSFERRED TO FUND 1		56	04/06/2011	UyenL	03/28/2011		.081	0.00	0.00	-974.66	0.00
AMRT								.100	0.00	5,226.20	0.00	0.00
								.101	0.00	0.00	-5,226.20	0.00
36699	FHLB-DISC-WF		313384BS7		02/11/2011	02/10/2011	MAT	.130	-21,927,000.00	-21,927,000.00	0.00	0.00
			56	02/10/2011	UyenL	02/10/2011		.132	0.00	0.00	0.00	21,927,000.00
36742	FHLB-DISC-CITIG		313384CV9		03/10/2011	03/09/2011	MAT	.090	-21,929,000.00	-21,929,000.00	0.00	0.00
			56	03/09/2011	UyenL	03/09/2011		.091	0.00	0.00	0.00	21,929,000.00
MAT								.110	-43,856,000.00	-43,856,000.00	0.00	0.00
								.111	0.00	0.00	0.00	43,856,000.00
36767	FHLB-DISC-WF		313384DZ9		03/29/2011	03/28/2011	FTRO	.080	-21,930,000.00	-21,929,610.13	0.00	0.00
	TRANSFERRED TO FUND 1		56	04/06/2011	UyenL	03/29/2011		.081	0.00	389.87	0.00	21,929,610.13
FTRO								.080	-21,930,000.00	-21,929,610.13	0.00	0.00
								.081	0.00	389.87	0.00	21,929,610.13
Inv Type: 43 FHLB DISCOUNT NOTES								.100	0.00	0.00	0.00	0.00
								.101	0.00	-5,226.20	-5,226.20	5,226.20
								.091	-21,924,000.00	-21,923,086.50	0.00	0.00
								.092	0.00	-5,226.20	-6,139.70	21,929,226.20
Grand Total			Count 314					.220	-137,820,505.74	-138,217,309.53	-390,719.32	0.00
								.223	0.00	-565,338.85	-243,786.04	138,851,814.89



Run Date: 4/15/2011 11:59:28 AM

SUMMARY

From Date: 1/1/2011 To Date: 3/31/2011

Assets	Yield	Par Value	Original Face	Book Value	Prem / (Disc)	Amort / (Accret)	(Interest)	(Gain) / Loss	Settlement
AMRT	.195	0.00	0.00	243,786.04	0.00	-243,786.04	0.00	0.00	0.00
FTRO	.081	-21,930,000.00	0.00	-21,929,610.13	389.87	0.00	0.00	0.00	21,929,610.13
INTR	.484	0.00	0.00	-74,861.11	0.00	0.00	-140,719.32	0.00	215,580.43
MAT	.196	-1,485,810,000.00	0.00	-1,485,810,000.00	0.00	0.00	-250,000.00	0.00	1,486,060,000.00
PSAL	.254	-111,214,887.58	0.00	-111,214,887.58	0.00	0.00	0.00	0.00	111,214,887.58
PURC	.260	1,459,204,381.84	0.00	1,458,638,653.12	-565,728.72	0.00	0.00	0.00	-1,458,638,653.12
TRFI	.080	21,930,000.00	0.00	21,929,610.13	0.00	0.00	0.00	0.00	-21,929,610.13
Totals :	.223	-137,820,505.74	0.00	-138,217,309.53	-565,338.85	-243,786.04	-390,719.32	0.00	138,851,814.89

CITY OF SAN JOSE
 TREASURY DIVISION

BROKER PURCHASE DISTRIBUTION
 01/01/11 THROUGH 03/31/11

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ALL FUNDS					(ABSOLUTE)
CODE	BROKER NAME	TRANSACTIONS	ASSETS	LIABILITIES	TOTAL
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40	BANK OF AMERICA SECURITIES LLC	23	372,322,515.41		372,322,515.41
132	CITIGROUP GLOBAL MARKETS INC.	5	72,782,105.70		72,782,105.70
186	GILFORD SECURITIES INC.	6	37,458,330.10		37,458,330.10
187	GENERAL ELECTRIC CAPITAL CORP	2	32,998,404.17		32,998,404.17
325	J P MORGAN SECURITIES INC	1	19,999,377.78		19,999,377.78
415	STATE INVESTMENT POOL	3	129,381.84		129,381.84
441	UBS FINANCIAL SERVICES INC.	49	784,407,938.16		784,407,938.16
445	UNION BANK OF CALIFORNIA	1	5,002,245.83		5,002,245.83
451	WELLS FARGO BANK - INVESTMENTS	17	155,467,964.26		155,467,964.26
GRAND TOTALS		107	1,480,568,263.25		1,480,568,263.25
		=====	=====	=====	=====