



# Memorandum

**TO:** HONORABLE MAYOR AND  
CITY COUNCIL

**FROM:** Scott P. Johnson

**SUBJECT: INVESTMENT REPORT FOR  
THE QUARTER ENDED  
JUNE 30, 2011**

**DATE:** July 29, 2011

Approved

Date

8/8/11

Transmitted herewith is the City's investment report for the quarter ended June 30, 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](http://www.csjfinance.org) and a hard copy will be on file at the City Clerk's Office located at 200 East Santa Clara Street.

This report will be distributed to the Public Safety, Finance and Strategic Support Committee (PSFSS) for discussion during its meeting on August 18, 2011 and will be agendized through the PSFSS Committee to a subsequent City Council meeting.

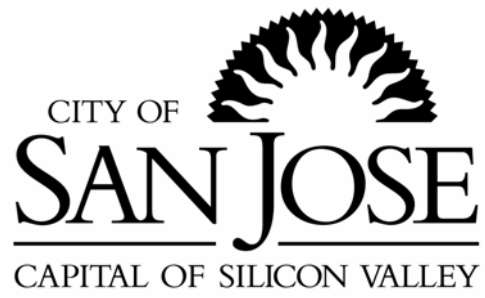
Summary of portfolio performance and compliance for quarter ended June 30, 2011:

- Size of total portfolio – \$1,093,679,636
- Earned interest yield – 0.698%
- Weighted average days to maturity – 376 days
- Fiscal Year-to-Date net interest earnings – \$8,044,037
- No sale of securities prior to maturity dates, therefore no realized gains/losses from sales

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

SCOTT P. JOHNSON  
Director of Finance

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



**INVESTMENT REPORT FOR  
THE QUARTER ENDED  
JUNE 30, 2011**



Prepared by  
Finance Department  
Treasury Division

Scott P. Johnson  
Director of Finance

**Investment Report for  
The Quarter Ended  
June 30, 2011  
City of San Jose  
Department of Finance  
Treasury Division**

SCOTT P. JOHNSON  
Director of Finance

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**CITY OF SAN JOSE  
INVESTMENT REPORT FOR  
THE QUARTER ENDED JUNE 30, 2011  
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July 29, 2011

HONORABLE MAYOR and CITY COUNCIL

**INVESTMENT REPORT FOR THE QUARTER ENDED JUNE 30, 2011**

I am pleased to present this report of investment activity for the quarter ended June 30, 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 June 30, 2011 as well as provides a comparison to the quarters ended March 31, 2011 and June 30, 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.

<b>INVESTMENT SUMMARY</b>			
<b>For the Quarter Ended</b>	<b><u>June 30, 2011</u></b>	<b><u>March 31, 2011</u></b>	<b><u>June 30, 2010</u></b>
<b><i>Total Portfolio</i></b>			
Portfolio Value <sup>(1) (2) (3)</sup>	\$1,093,679,636	\$902,011,677	\$1,145,352,434
Earned Interest Yield	0.698%	0.580%	1.57%
Dollar-weighted average yield			
Purchases	.346%	.260%	.170%
Maturities	.205%	.196%	.187%
Called Securities	1.09%	N/A	5.04%
Weighted avg. yield at end of period	.659%	.648%	1.34%
Weighted avg. days to maturity	376	258	122
<b><i>Portfolio Fund I</i></b>			
Portfolio Value <sup>(1) (2)</sup>	\$1,080,178,355	\$888,526,202	\$1,123,425,521
Earned Interest Yield	0.701%	0.592%	1.59%
Dollar-weighted average yield			
Purchases	.346%	.268%	.170%
Maturities	.205%	.201%	.187%
Called Securities	1.09%	N/A	5.04%
Weighted avg. yield at end of period	0.662%	0.650%	1.36%
Weighted avg. days to maturity	376	262	124

<sup>1</sup> Reflects book value (principal plus any purchased interest costs) of investments.

<sup>2</sup> Total excludes bond proceeds held by trustees for the City of San José (\$539,139,123.17).

<sup>3</sup> Total includes \$12,649,879 bond proceeds held at Local Agency Investment Fund for RDA Series 2008B.

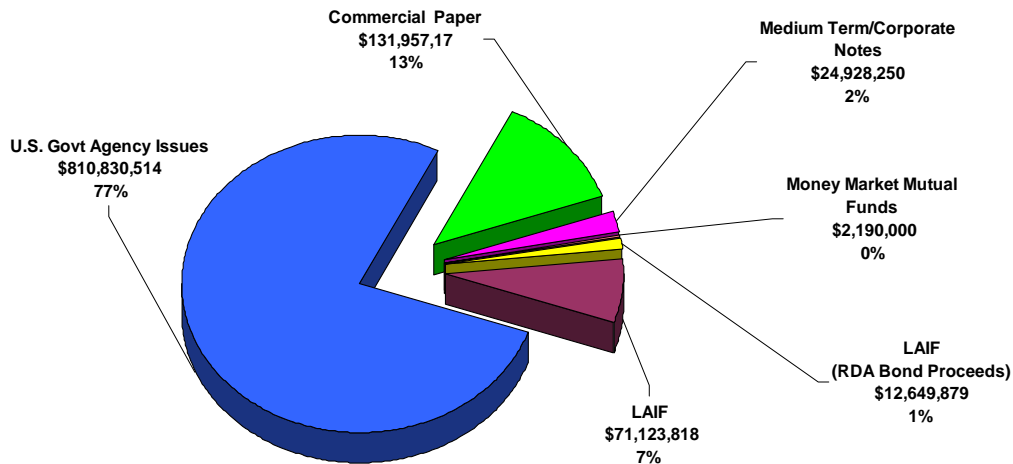
## **PORTFOLIO STATISTICS**

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

### **Portfolio Composition**

The graphs below provide snapshots of the City's total investment portfolio as of June 30, 2011. The first graph shows the portfolio composition by investment type and the following two graphs show the portfolio's cash balances by fund type.

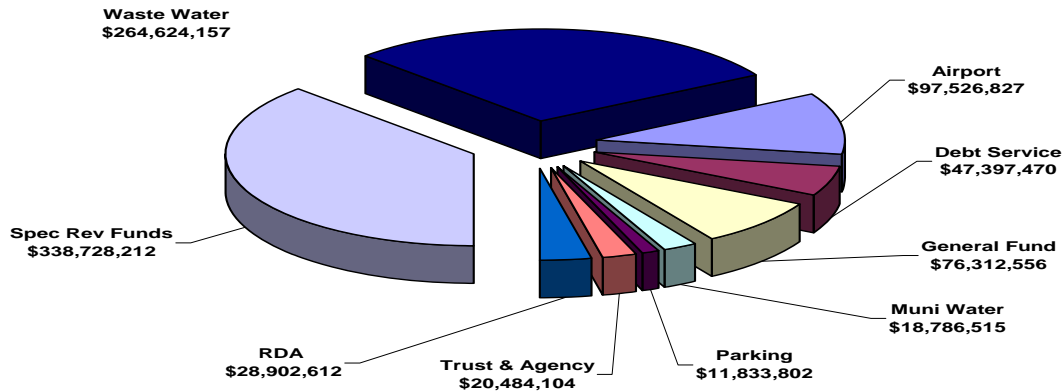
#### **Portfolio Composition As of June 30, 2011 \$1,093,679,636**



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



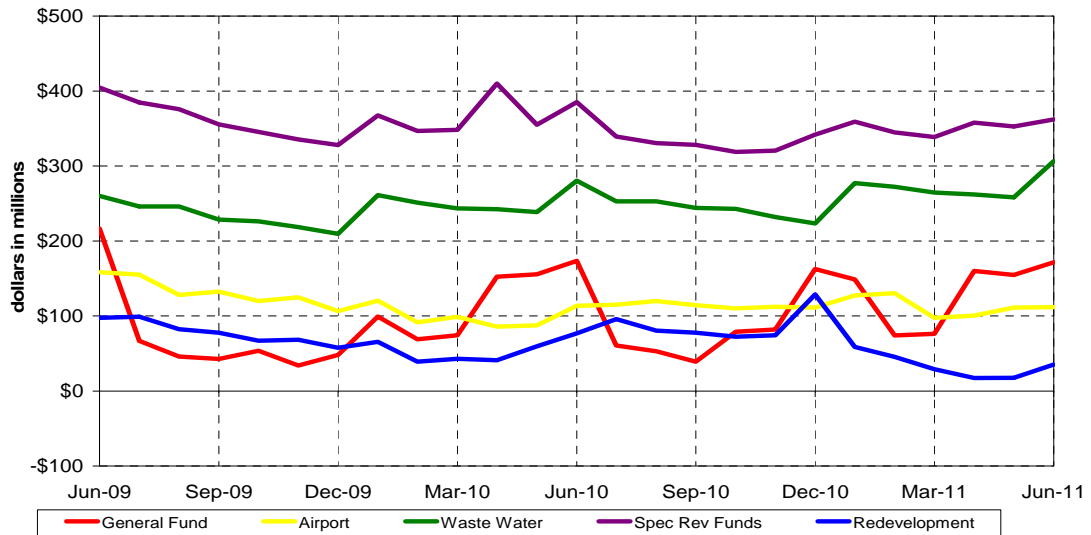
**Cash Balances by Fund Type**  
 As of June 30, 2011  
**\$1,035,384,636**



Total Cash Balances per FMS	\$1,035,384,636
Deposit-in-Transit, Outstanding Checks <sup>1</sup>	\$58,295,000
Portfolio Balance Total	\$1,093,679,636

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 June 30, 2011



<sup>1</sup> Reflects timing differences between when deposits are made and accounted for in FMS, or when checks are written and not yet cashed by the receiving party.

### **General Fund Balances**

Cash balances in the General Fund increased approximately \$95 million from the March 31, 2011 balance of \$76 million to the June 30, 2011 ending balance of \$171 million. This increase is mainly due to the receipt of property tax distributions during the months of April and June. As depicted above, cash balances usually peak during the months of January and June when the bulk of property taxes are received. Traditionally, the summer months experience a decline in the portfolio and the General Fund balances due to the retirement prefunding, debt service payments and operational expenditures during months when no property tax revenue is received.

### **Prefunding of Annual Retirement Contributions and Issuance of Short-term Notes**

On August 1, 2008, the City made its first prepayment of employer retirement contributions in order to recognize General Fund budgetary savings. The City Manager's 2011-12 Budget anticipates the continuation of prepaying employer retirement contributions.

The practice of pre-funding the City's employer retirement contribution on an annual basis coincides with the annual seasonal reduction in General Fund cash balances. While outside of the Fourth Quarter reporting period the City issued Tax Revenue Anticipation Notes ("TRAN") in the amount of \$125 million, with an initial draw of \$100 million, on July 1, 2011. The TRAN issuance was completed in order 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 TRAN proceeds were used to fund part of the \$245 million prefunding amount (the remainder was paid from maturing securities). Staff anticipates paying back the principal amount plus interest on February 1, 2012, after property tax distribution proceeds have been received.

### **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 June 30, 2011, the Redevelopment Agency portion of the total portfolio was \$35.1 million, which represents an increase of \$6.2 million compared to the \$28.9 million reported as of March 31, 2011. This increase was primarily due to the receipt of property tax distributions in April and June, offset by transfers to the Agency's fiscal agent for debt service payments. 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 June 30, 2011 were \$25,409, inclusive of earnings on the LAIF account established for the 2008B bond proceeds.

**PORTFOLIO PERFORMANCE**

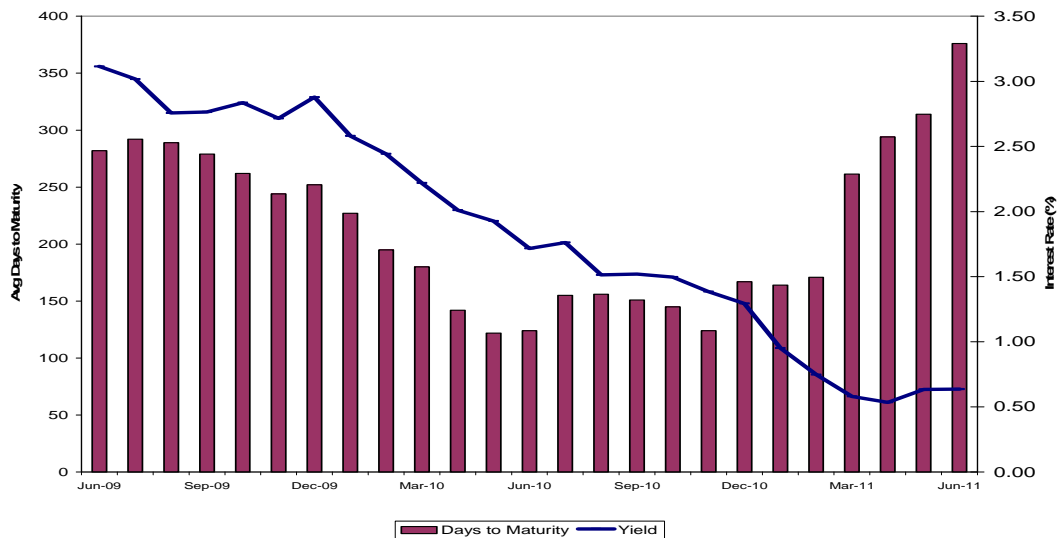
The table below illustrates the total portfolio income recognized for the last quarter as compared to the prior quarter and the same quarter one year ago. Other graphs in this section include yield and maturity trends over the last two years.

<b><u>TOTAL PORTFOLIO INCOME RECOGNIZED</u></b>			
<b><u>Accrual Basis</u></b>			
<b><u>Total Portfolio</u></b>	<b><u>June 30, 2011</u></b>	<b><u>March 31, 2011</u></b>	<b><u>June 30, 2010</u></b>
<b><u>Quarter-End</u></b>			
Total interest earnings	\$1,671,714	\$1,404,651	\$3,793,973
Realized gains (losses) from sales	<u>0</u>	<u>0</u>	<u>0</u>
Total income recognized	\$1,671,714	\$1,404,651	\$3,793,973
<b><u>Fiscal Year-to-Date</u></b>			
Total interest earnings	\$8,044,037	\$6,372,323	\$19,612,626
Realized gains (losses) from sales	<u>0</u>	<u>0</u>	<u>0</u>
Total income recognized	\$8,044,037	\$6,372,323	\$19,612,626

**Yield and Maturity Trend**

The following graph illustrates the dollar-weighted average days to maturity (ADM) of Portfolio 1 (bar graph) along with the yield trend (line graph) for each month for the past two years. The ADM increased from 262 days on March 31, 2011 to 376 days on June 30, 2011.

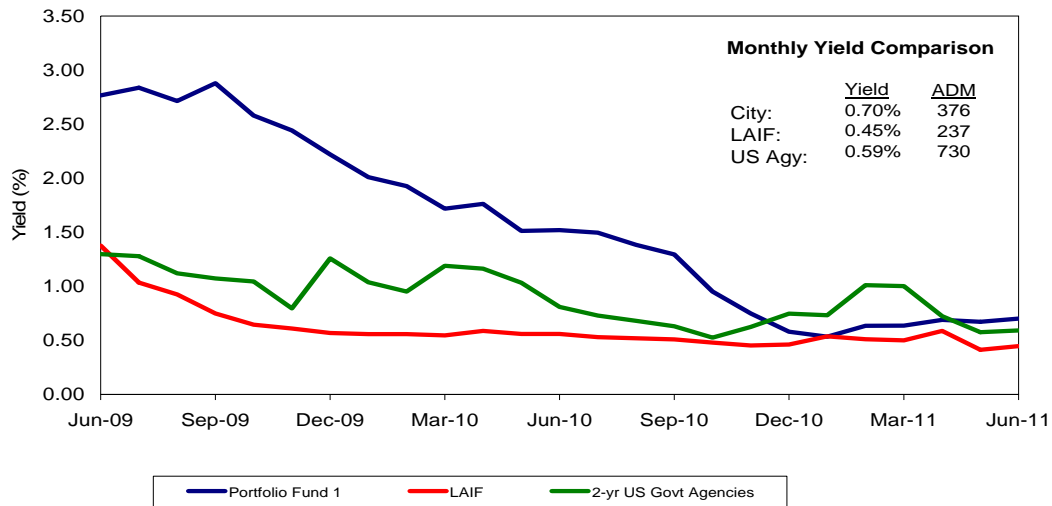
**Yield and Maturity Trends Portfolio Fund 1**  
As of June 30, 2011



**Benchmark Comparison**

The following graph compares the earned interest yield of the City’s Portfolio Fund 1 with the monthly average yields of the State of California Local Agency Investment Fund (LAIF) and of the two-year U.S. government agency securities from June 2009 through June 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 June 30, 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). Yields in the market remain at historically low levels. Despite that, during the past quarter, the City’s yield increased over the two-year government agency benchmark. This is because staff purchased some longer-dated maturities (out to three years) and some callable securities that provide a yield advantage.

The two-year agency benchmark has historically been a suitable benchmark for the City’s portfolio as it closely mimics the City’s desired duration. The two-year government agency benchmark maintains a constant average-days-to-maturity (ADM) of 730 days while the City’s ADM will vary depending on cash flow needs. 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 June 2011, LAIF’s ADM was 237 days compared to the 376 days of the City’s Portfolio Fund 1. Although the City’s ADM increased significantly this quarter from 262 days in the last quarter, the City’s short average life will continue to result in the portfolio’s yields remaining near the historic lows. However, the short average life will, as cash flows permit, allow the City’s portfolio to react relatively quickly once interest rates increase, resulting in more favorable yield performance.

**Unrealized Losses and Gains**

As shown in the Investment Summary Table on page 1 of this report, the total portfolio size as of June 30, 2011 was \$1,093,679,636. 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.

<b><u>UNREALIZED GAINS &amp; LOSSES</u></b>			
<b><u>Cash Basis</u></b>			
<b>Market Value</b>	\$1,097,164,360	<b>Market Value</b>	\$1,097,164,360
<b>Original Cost</b>	<u>(1,093,679,636)</u>	<b>Amortized Cost</b>	<u>(1,094,589,515)</u>
<b>Net Unrealized Gain (Loss)</b>	\$3,484,724	<b>Net Unrealized Gain (Loss)</b>	\$ 2,574,845

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

**Earned Interest Yield** – The total investment portfolio earned interest yield for the quarter ended June 30, 2011 was 0.698%. During the quarter, several high-yielding securities that were bought before the market downturn matured or were called, as a result those funds were reinvested at the current, lower interest rates. Despite these maturities/calls, the yield on the portfolio increased from the quarter ended March 31, 2011, resulting in increased interest income for the portfolio. This positive change is the result of change in the investment strategy from one of staying invested primarily in cash and money-market instruments into one with more structured and laddered investments. This strategic shift has enabled staff to increase projected interest income for the total investment portfolio by \$3.2 million for FY 2011-12.

The Federal Funds target range remained unchanged between 0.00% (zero percent) and 0.25%. The Federal Open Market Committee (“FOMC”) statement released on June 22, 2011, reiterated that “*economic conditions and stable inflation expectations are likely to warrant continued exceptionally low levels for the federal funds rate for an extended period*”.

**COMPLIANCE REPORTING REQUIREMENTS**

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 June 30, 2011, total revenues and investment maturities for the next six months are anticipated to be \$925 million. This is sufficient to cover the projected City expenditures for the same period of approximately \$903 million.

**Statement of Compliance with the Policy**

There were no exceptions or violations outstanding for the quarter ended June 30, 2011. The investment portfolio during the quarter ended June 30, 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. Monthly budgeted earnings apportionments for the City funds are based upon historical cash balance averages and an assumed average interest yield for the fiscal year. The 2010-11 budgeted interest earnings for the General Fund were \$253,000 based on a projected interest yield of 0.5%. The schedule below compares the unaudited actual net investment earnings for the General Fund for the quarter ended June 30, 2011 to the budgeted amounts.

<b>BUDGET COMPARISON</b>		
<b><u>Net Investment Earnings</u></b>	<b><u>Yield</u></b>	<b><u>General Fund</u></b>
<b><i>Quarter Ended June 2011</i></b>		
Budget <sup>(a)</sup>	0.50%	\$63,324
Actual <sup>(b)</sup>	<u>0.67%</u>	<u>108,929</u>
Variance <sup>(c)</sup>	0.17%	\$ 45,605
<b><i>Fiscal Year to Date</i></b>		
Budget <sup>(a)</sup>	0.50%	\$253,296
Actual <sup>(b)</sup>	<u>0.56%</u>	<u>308,853</u>
Variance <sup>(c)</sup>	0.06%	\$ 55,557

(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 the earned interest yield less costs to administer the investment program, adjusted for funds with negative cash balances at month-end.

## **INVESTMENT TRADING ACTIVITY**

Attachment E provides a detailed summary of the Investment Activities during the quarter including any realized gains or losses from interest received on trading activity. Since the City is currently not involved in active trading, this reporting only occurs when a security 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. In early 2011, staff began to extend maturities in order to provide income and structure 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 continued through the remainder of FY 2010-11 and, given forecasts of continued slow economic growth, is expected to continue throughout FY 2011-12 unless market conditions change dramatically. 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 June 30, 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 June 30, 2011.

**Municipal Bonds** -- No municipal bonds were purchased during the quarter ended June 30, 2011.

## **SIGNIFICANT DEVELOPMENTS**


There were no significant developments to report during the quarter ended June 30, 2011.

## **CONCLUSION**

The total investment portfolio as of June 30, 2011 was \$1,093,679,636. This is an increase of approximately \$192 million from March 31, 2011, primarily due to the receipt of property taxes during the months of April and June. For the quarter ended June 30, 2011, the total portfolio earned interest yield was 0.698%, a increase from 0.580% reported for the quarter ended March 31, 2011, reflecting the higher yields earned on longer-dated investments as a result of the rebalancing of the

portfolio from a cash portfolio to a more structured and laddered portfolio. The weighted average days to maturity increased during the quarter ended June 30, 2011 to 376 days, also as a result of staff extending maturities to provide structure and income for the portfolio. As of June 30, 2011, approximately 77% of the total portfolio consisted of U.S. government agency securities.

Respectfully submitted,



SCOTT P. JOHNSON  
Director of Finance



## SECTION A

### PORTFOLIO STATISTICS

#### Section 1: All Funds Summary

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

#### Section 2: Statistics

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

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

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

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

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

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

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

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

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



CITY OF SAN JOSE, CALIFORNIA  
 CASH MANAGEMENT PROGRAM REPORT TO THE CITY COUNCIL  
 FOR THE PERIOD 04/01/11 THROUGH 06/30/11

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			
	DAILY AVERAGE	ACCRUED INTEREST		INTEREST RECEIVED
		PERCENT	AMOUNT	
BANKERS ACCEPTANCES	.00	.00	.00	.00
FEDERAL AGENCY SECURITIES	747,437,950.50	.70	1,299,333.35	1,313,748.53
CERTIFICATES OF DEPOSIT	.00	.00	.00	.00
U.S. TREASURY BILLS, BONDS AND NOTES	.00	.00	.00	.00
REPURCHASE AGREEMENTS	.00	.00	.00	.00
STATE POOL, PASSBOOK & MONEY MKT ACCTS	73,126,916.24	.44	81,043.27	80,648.40
COMMERCIAL PAPER	94,906,167.34	.27	64,099.62	63,066.74
NEGOTIABLE CD'S	15,604,395.60	.31	11,872.22	.00
MEDIUM TERM CORPORATE NOTES	29,425,634.62	2.94	215,365.74	430,875.00
INVESTMENTS SUB-TOTAL	960,501,064.30	.70	1,671,714.20	1,888,338.67
ACTIVE BANK BALANCES	3,825,168.31			
TEMPORARILY IDLE CASH TOTAL	964,326,232.61	.70	1,671,714.20	1,888,338.67

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

CITY OF SAN JOSE  
 PORTFOLIO STATISTICS  
 4/01/11 THROUGH 6/30/11

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ALL FUNDS

	FIXED		EQUITIES		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	1,888,338.67	.00	.00	.00	1,888,338.67
TOTAL NET EARNINGS THIS PERIOD:	1,671,714.20	.00	.00	.00	1,671,714.20
AVERAGE DAILY PORTFOLIO BALANCE:	960,501,064.30	.00	.00	.00	960,501,064.30
EARNED INCOME YIELD THIS PERIOD:	.698	.000	.000	.000	.698
END OF PERIOD PORTFOLIO BALANCE:	1,093,679,635.58	.00	.00	.00	1,093,679,635.58
CURRENT AMORTIZED BOOK VALUE:	1,094,589,514.83	.00	.00	.00	1,094,589,514.83
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	.659	.000	.000	.000	.659
WEIGHTED AVERAGE DAYS TO MATURITY:	376.15	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	324.16	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					.698

	SAN JOSE CITY SUMMARY			BALANCE 6/30/2011
	BALANCE 4/1/2011	SALES OR MATURITIES	ADDITIONS	
Time Deposits	0.00	0.00	0.00	0.00
UST Bills, Notes & Bonds	0.00	0.00	0.00	0.00
TB/N Stripped Coupon	0.00	0.00	0.00	0.00
Federal Agency Securities	729,560,920.37	242,265,938.11	323,535,532.13	810,830,514.39
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	40,000,000.00	40,000,000.00
Commercial Paper/Discount	69,445,433.62	412,246,933.26	474,758,673.93	131,957,174.29
Corporate Medium Term Notes	29,919,250.00	4,991,000.00	0.00	24,928,250.00
Money Market Mutual Fund	9,552,000.00	0.00	0.00	2,190,000.00
State Pool	63,534,072.77	62,331,000.00	75,208,624.13	83,773,696.90
<b>Total</b>	<b>902,011,676.76</b>	<b>721,834,871.37</b>	<b>913,502,830.19</b>	<b>1,093,679,635.58</b>
		Net Change =	191,667,958.82	

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

**04/01/11 - 06/30/11**

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	1,873,325.84	1,656,053.76	947,002,214.97	0.701	1,080,178,354.58	1,081,086,974.18	0.662	376
34	CSJ/CSC Jt Pwr	0.00	647.62	851,402.42	0.305	851,402.42	852,662.07	0.305	189
55	RDA Series 2008B	15,012.83	15,012.82	12,647,446.92	0.476	12,649,878.58	12,649,878.58	0.476	366
<b>TOTAL</b>		1,888,338.67 *	1,671,714.20 *	960,501,064.30	0.698	1,093,679,635.58	1,094,589,514.83	0.659	376

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



## SECTION B

### EARNED INTEREST SUMMARY

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

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

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

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

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

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

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

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

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

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





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CITY OF SAN JOSE  
TREASURY DIVISION

PORTFOLIO STATISTICS  
4/01/11 THROUGH 6/30/11

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ALL FUNDS

	----- FIXED -----		----- EQUITIES -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	1,888,338.67	.00	.00	.00	1,888,338.67
TOTAL NET EARNINGS THIS PERIOD:	1,671,714.20	.00	.00	.00	1,671,714.20
AVERAGE DAILY PORTFOLIO BALANCE:	960,501,064.30	.00	.00	.00	960,501,064.30
EARNED INCOME YIELD THIS PERIOD:	.698	.000	.000	.000	.698
END OF PERIOD PORTFOLIO BALANCE:	1,093,679,635.58	.00	.00	.00	1,093,679,635.58
CURRENT AMORTIZED BOOK VALUE:	1,094,589,514.83	.00	.00	.00	1,094,589,514.83
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	.659	.000	.000	.000	.659
WEIGHTED AVERAGE DAYS TO MATURITY:	376.15	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	324.16	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					.698

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CITY OF SAN JOSE  
TREASURY DIVISION

PORTFOLIO STATISTICS  
4/01/11 THROUGH 6/30/11

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FUND: 1 INVESTMENT FUNDS

	----- FIXED -----		----- EQUITIES -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	1,873,325.84	.00	.00	.00	1,873,325.84
TOTAL NET EARNINGS THIS PERIOD:	1,656,053.76	.00	.00	.00	1,656,053.76
AVERAGE DAILY PORTFOLIO BALANCE:	947,002,214.97	.00	.00	.00	947,002,214.97
EARNED INCOME YIELD THIS PERIOD:	.701	.000	.000	.000	.701
END OF PERIOD PORTFOLIO BALANCE:	1,080,178,354.58	.00	.00	.00	1,080,178,354.58
CURRENT AMORTIZED BOOK VALUE:	1,081,086,974.18	.00	.00	.00	1,081,086,974.18
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	.662	.000	.000	.000	.662
WEIGHTED AVERAGE DAYS TO MATURITY:	376.41	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	323.77	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					.701

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CITY OF SAN JOSE  
TREASURY DIVISION

PORTFOLIO STATISTICS  
4/01/11 THROUGH 6/30/11

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FUND: 34 CSJ/CSC Jt Pwr

	----- FIXED -----		----- EQUITIES -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	.00	.00	.00	.00	.00
TOTAL NET EARNINGS THIS PERIOD:	647.62	.00	.00	.00	647.62
AVERAGE DAILY PORTFOLIO BALANCE:	851,402.42	.00	.00	.00	851,402.42
EARNED INCOME YIELD THIS PERIOD:	.305	.000	.000	.000	.305
END OF PERIOD PORTFOLIO BALANCE:	851,402.42	.00	.00	.00	851,402.42
CURRENT AMORTIZED BOOK VALUE:	852,662.07	.00	.00	.00	852,662.07
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	.305	.000	.000	.000	.305
WEIGHTED AVERAGE DAYS TO MATURITY:	189.00	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	189.00	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					.305

(FS/ERNFS)

CITY OF SAN JOSE  
TREASURY DIVISION

PORTFOLIO STATISTICS  
4/01/11 THROUGH 6/30/11

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FUND: 55 Series 2008B-RDA Tax Allocation

	----- FIXED -----		----- EQUITIES -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	15,012.83	.00	.00	.00	15,012.83
TOTAL NET EARNINGS THIS PERIOD:	15,012.82	.00	.00	.00	15,012.82
AVERAGE DAILY PORTFOLIO BALANCE:	12,647,446.92	.00	.00	.00	12,647,446.92
EARNED INCOME YIELD THIS PERIOD:	.476	.000	.000	.000	.476
END OF PERIOD PORTFOLIO BALANCE:	12,649,878.58	.00	.00	.00	12,649,878.58
CURRENT AMORTIZED BOOK VALUE:	12,649,878.58	.00	.00	.00	12,649,878.58
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	.476	.000	.000	.000	.476
WEIGHTED AVERAGE DAYS TO MATURITY:	366.00	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	366.00	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					.476

CITY OF SAN JOSE  
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

04/01/11 THROUGH 06/30/11

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	.4761	STATE INVESTMT POOL-CTY	06/30/12	48,000,000.00	48,000,000.00	.476		58,150.79	58,150.77
33658	10/01/03	.4761	STATE INVESTMT POOL-RDA	06/30/12	23,123,818.32	23,123,818.32	.476		7,064.76	7,064.77
35497	02/12/08	3.4500	FHLB-UBC	05/12/11	9,030,000.00	9,030,000.00	3.498	MATURED	155,767.50	35,480.37
35860	10/14/08	3.6000	FFCB-WF	10/14/11	10,000,000.00	10,000,000.00	3.610		180,000.00	90,000.00
35895	11/21/08	3.2000	FFCB-UBS	11/21/11	10,000,000.00	10,000,000.00	3.209		160,000.00	80,000.00
35913	12/09/08	3.0000	MTN-GE CAPITAL CORP-BA	12/09/11	25,000,000.00	24,928,250.00	3.113		375,000.00	193,462.78
35922	12/22/08	1.8750	MTN-PNC-CITIG	06/22/11	5,000,000.00	4,991,000.00	1.953	MATURED	55,875.00	21,902.96
36506	06/29/10	.3400	FNMA-DISC-UBS	04/11/11	12,283,000.00	12,249,822.25	.346	MATURED	33,177.75	1,160.06
36507	06/29/10	.3300	FNMA-DISC-UBC	04/04/11	20,000,000.00	19,948,850.00	.335	MATURED	51,150.00	550.00
36510	07/01/10	.0600	BLACKROCK LIQUIDITY FEDF	06/30/12	1,000,000.00	1,000,000.00	.060		32.87	149.60
36511	07/01/10	.0600	MORGAN STANLEY INST LIQ	06/30/12	641,000.00	641,000.00	.060		373.06	596.88
36512	07/01/10	.0500	FEDERATED GOVT OBLIGATIO	06/30/12	549,000.00	549,000.00	.050		14.09	68.43
36515	07/07/10	.4300	FNMA-DISC-UBS	07/01/11	25,000,000.00	24,892,798.61	.438			27,173.61
36522	07/13/10	.3900	FNMA-DISC-UBS	07/01/11	20,000,000.00	19,923,516.67	.397			19,716.67
36523	07/13/10	.3900	FNMA-DISC-BA	07/01/11	19,270,000.00	19,196,308.31	.397			18,997.01
36526	07/14/10	.3900	FNMA-DISC-WF	07/01/11	30,000,000.00	29,885,600.00	.397			29,575.00
36550	08/06/10	.3100	FNMA-DISC-UBS	07/01/11	20,000,000.00	19,943,338.89	.315			15,672.22
36563	08/20/10	.2300	FHLB-DISC-UBS	07/01/11	13,000,000.00	12,973,837.50	.234			7,558.06
36598	09/29/10	.1800	FNMA-DISC-UBS	04/18/11	30,000,000.00	29,969,850.00	.183	MATURED	30,150.00	2,550.00
36600	10/01/10	.2000	FNMA-DISC-WF	07/01/11	30,000,000.00	29,954,500.00	.203			15,166.67
36610	10/12/10	.2100	FNMA-DISC-WF	06/30/11	30,045,000.00	29,999,256.49	.213	MATURED	45,743.51	15,773.62
36613	10/15/10	.2000	FNMA-DISC-CITIG	05/06/11	26,260,000.00	26,230,384.56	.203	MATURED	29,615.44	5,106.11
36619	10/22/10	.1900	FNMA-DISC-CITIG	05/20/11	18,702,000.00	18,681,271.95	.193	MATURED	20,728.05	4,836.54
36622	10/26/10	.3500	CP-DISC-GE CAPITAL CORP-	06/03/11	14,570,000.00	14,538,836.39	.356	MATURED	31,163.61	8,924.12
36626	10/29/10	.3500	CP-DISC-GE CAPITAL CORP-	06/17/11	10,000,000.00	9,977,541.67	.356	MATURED	22,458.33	7,486.11
36637	11/16/10	.4000	CP-DISC-TOYOTA-TOY	07/15/11	25,000,000.00	24,933,055.56	.407			25,277.77
36648	11/30/10	.2000	FHLMC-DISC-CITIG	04/22/11	15,015,000.00	15,003,071.42	.203	MATURED	11,928.58	1,751.75
36659	12/16/10	1.3500	FFCB-CALL-WF	12/16/13	5,000,000.00	5,000,000.00	1.354		33,750.00	16,875.00
36661	12/13/10	.8000	FNMA-DISC-CALL-UBS	12/13/12	10,000,000.00	9,992,500.00	1.120	06/13/11	47,500.00	22,381.67
36662	12/10/10	1.7500	FHLMC-WF	06/15/12	10,000,000.00	10,170,700.00	.618		87,500.00	15,660.12
36663	12/10/10	.2300	FHLMC-DISC-UBC	07/29/11	10,000,000.00	9,985,241.67	.234			5,813.89
36665	12/13/10	.5000	FHLB-GILFD	06/26/13	10,000,000.00	9,893,900.00	.929		25,000.00	22,926.67
36669	12/15/10	.5500	FHLB-DISC-CALL-UBS	12/03/12	10,000,000.00	9,946,833.33	3.279	06/03/11	80,666.67	56,287.25
36670	12/15/10	.2300	FHLMC-DISC-CITIG	07/29/11	5,232,000.00	5,224,445.57	.234			3,041.83
36675	12/16/10	.2700	FHLMC-DISC-CITIG	10/21/11	20,046,000.00	19,999,543.40	.274			13,681.39
36676	12/16/10	.2800	FHLMC-DISC-UBC	11/04/11	20,000,000.00	19,949,755.56	.285			14,155.55
36677	12/30/10	1.6000	FHLB-CALL-GILFD	12/30/13	10,000,000.00	10,000,000.00	1.604	06/30/11	80,000.00	39,555.56
36679	12/17/10	.1600	FHLMC-DISC-WF	04/04/11	20,000,000.00	19,990,400.00	.162	MATURED	9,600.00	266.67
36680	12/17/10	.1900	FNMA-DISC-WF	06/15/11	9,079,000.00	9,070,374.95	.193	MATURED	8,625.05	3,593.77
36685	12/23/10	.3000	FHLB-WF	11/23/11	10,000,000.00	9,996,800.00	.336		12,500.00	8,369.26
36686	12/23/10	.4000	FFCB-WF	11/02/12	10,000,000.00	9,942,800.00	.712		14,333.33	17,654.70
36689	12/27/10	.2200	FHLMC-DISC-UBS	08/26/11	20,029,000.00	19,999,379.33	.223			11,138.35
36690	12/28/10	.2100	FHLMC-DISC-CITIG	08/12/11	17,685,000.00	17,661,582.11	.213			9,387.78
36697	01/25/11	1.2500	FHLMC-CALL-GILFD	07/25/13	10,000,000.00	10,000,000.00	1.253			31,250.00

CITY OF SAN JOSE  
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

04/01/11 THROUGH 06/30/11

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
36703	01/10/11	.2200	FHLMC-DISC-CITIG	08/24/11	15,020,000.00	14,999,255.71	.223			8,352.79
36720	01/27/11	.7500	FNMA-WF	12/18/13	5,000,000.00	4,946,050.00	1.136		14,687.50	14,024.10
36727	02/03/11	.9200	FFCB-WF	11/26/13	5,000,000.00	4,966,850.00	1.165			14,438.89
36728	02/03/11	.8750	FHLMC-WF	10/28/13	5,000,000.00	4,964,350.00	1.145		10,329.86	14,188.15
36730	02/04/11	.7500	FNMA-WF	12/18/13	5,000,000.00	4,922,700.00	1.310		13,958.33	16,087.12
36735	02/09/11	.8750	FHLMC-WF	10/28/13	5,000,000.00	4,938,050.00	1.348		9,600.70	16,620.42
36736	02/09/11	.7000	FFCB-WF	11/04/13	10,000,000.00	9,820,600.00	1.381		16,527.78	33,841.74
36737	02/16/11	1.0000	FHLB-WF	05/16/13	5,000,000.00	5,000,000.00	1.003		12,500.00	12,500.00
36739	02/10/11	1.3000	FFCB-WF	12/23/13	10,000,000.00	9,955,100.00	1.464		48,027.78	36,402.49
36740	02/10/11	1.1250	FNMA-WF	09/30/13	5,000,000.00	4,972,200.00	1.346			16,689.49
36758	03/03/11	.2000	CP-DISC-BANKAMERICA-BA	04/08/11	20,000,000.00	19,996,000.00	.203	MATURED	4,000.00	777.78
36760	03/07/11	1.0000	FNMA-CITIG	09/23/13	5,000,000.00	4,981,900.00	1.149			14,269.17
36761	03/07/11	1.3750	FHLMC-UBS	10/25/14	10,000,000.00	10,019,698.61	1.388			34,676.66
36763	03/08/11	1.1250	FNMA-GILFD	09/30/13	5,000,000.00	4,998,100.00	1.143			14,247.02
36764	03/08/11	.7500	FHLMC-WF	03/28/13	10,000,000.00	9,987,700.00	.813			20,240.41
36771	03/15/11	.2500	FHLB-WF	03/07/12	5,000,000.00	5,000,227.78	.252			3,137.71
36772	03/15/11	.8750	FNMA-CALL-GILF	11/08/13	2,505,000.00	2,488,517.10	1.131		3,226.93	7,027.62
36777	03/18/11	.8000	FNMA-CALL-GILF	11/18/13	5,000,000.00	4,964,050.00	1.077		6,666.67	13,351.91
36781	03/22/11	.3750	FHLMC-UBS	11/30/12	5,000,000.00	4,981,950.00	.590		3,541.66	7,341.05
36788	03/30/11	.8750	FHLB-WF	12/27/13	5,000,000.00	4,949,600.00	1.254		10,572.92	15,510.18
36789	03/30/11	.5150	FHLMC-WF	11/26/12	5,000,000.00	4,986,400.00	.681		4,005.56	8,476.38
36790	03/30/11	.3750	FHLMC-UBS	11/30/12	5,000,000.00	4,972,250.00	.711		3,125.00	8,820.49
36791	03/30/11	1.1500	FHLMC-CALL-GILF	10/07/13	5,000,000.00	4,986,500.00	1.263		1,118.06	15,707.45
36792	03/30/11	1.0000	FNMA-CALL-GILF	09/30/13	10,000,000.00	9,947,777.78	1.231			30,530.38
36793	03/30/11	.5700	FHLB-UBC	08/28/12	5,000,000.00	5,002,245.83	.572			7,133.80
36794	03/29/11	.0800	FHLB-DISC-WF	04/06/11	21,930,000.00	21,929,610.13	.081	MATURED	389.87	243.67
36795	03/30/11	.2200	FNMA-DISC-WF	02/01/12	10,154,000.00	10,134,887.92	.223			5,646.76
36796	04/01/11	.2800	FHLMC-DISC-WF	03/13/12	14,327,000.00	14,288,333.02	.285			10,140.33
36797	04/04/11	.0900	CP-DISC-UBS FIN DEL-UBS	04/05/11	30,000,000.00	29,999,925.00	.091	MATURED	75.00	75.00
36798	04/04/11	.2300	FHLMC-DISC-CITIG	03/16/12	9,450,000.00	9,429,049.88	.234			5,313.00
36799	04/05/11	.8000	FNMA-CALL-WF	11/29/13	5,000,000.00	4,947,500.00	1.208		6,000.00	14,269.19
36800	04/05/11	.5000	FNMA-UBC	10/30/12	10,000,000.00	9,987,800.00	.579		3,472.22	13,793.57
36801	04/05/11	1.0000	FNMA-CITIG	09/23/13	5,000,000.00	4,995,566.67	1.053			12,532.80
36802	04/05/11	.2400	CP-DISC-TOYOTA-TOY	06/02/11	3,198,000.00	3,196,763.44	.243	MATURED	1,236.56	1,236.56
36803	04/06/11	.9800	FFCB-UBC	09/23/13	5,000,000.00	4,989,619.44	1.083			12,729.15
36804	04/06/11	.7500	FNMA-WF	02/26/13	5,000,000.00	5,001,316.67	.781			9,208.36
36805	04/08/11	1.1700	FHLB-WF	11/08/13	5,000,000.00	5,000,000.00	1.172		4,875.00	13,487.50
36806	04/06/11	.1100	CP-DISC-BANKAMERICA-BA	04/07/11	8,987,000.00	8,986,972.54	.112	MATURED	27.46	27.46
36807	04/15/11	1.0000	FHLB-CITIG	08/15/13	5,000,000.00	5,000,000.00	1.001			10,555.56
36808	04/07/11	.1100	CP-DISC-BANKAMERICA-BA	04/11/11	9,427,000.00	9,426,884.78	.112	MATURED	115.22	115.22
36809	04/29/11	1.6250	FHLMC-CALL-UBS	04/29/14	5,000,000.00	5,000,000.00	1.621			13,993.06
36810	04/28/11	1.2000	FHLB-GILFD	10/28/13	5,000,000.00	5,000,000.00	1.198			10,500.00
36811	04/11/11	.0500	CP-DISC-JP MORGAN-JPM	04/12/11	12,421,000.00	12,420,982.75	.051	MATURED	17.25	17.25
36812	04/12/11	.0800	CP-DISC-BANKAMERICA-BA	04/13/11	8,626,000.00	8,625,980.83	.081	MATURED	19.17	19.17

CITY OF SAN JOSE  
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

04/01/11 THROUGH 06/30/11

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
36813	04/12/11	.0900	CP-DISC-BANKAMERICA-BA	04/15/11	5,000,000.00	4,999,962.50	.091	MATURED	37.50	37.50
36814	04/13/11	.0800	CP-DISC-UBS FIN DEL-UBS	04/15/11	8,000,000.00	7,999,964.44	.081	MATURED	35.56	35.56
36815	04/13/11	.2700	CP-DISC-TOYOTA-TOY	07/13/11	9,768,000.00	9,761,333.34	.274			5,787.54
36816	04/14/11	.0700	CP-DISC-BANKAMERICA-BA	04/15/11	1,233,000.00	1,232,997.60	.071	MATURED	2.40	2.40
36817	04/15/11	.2700	CP-DISC-BANKAMERICA-BA	08/15/11	8,797,000.00	8,788,950.75	.274			5,080.26
36818	04/18/11	.0900	CP-DISC-UBS FIN DEL-UBS	04/19/11	10,000,000.00	9,999,975.00	.091	MATURED	25.00	25.00
36819	04/18/11	.0800	CP-DISC-UBS FIN DEL-UBS	04/21/11	28,500,000.00	28,499,810.00	.081	MATURED	190.00	190.00
36820	04/18/11	.1100	FNMA-DISC-CITIG	09/09/11	20,000,000.00	19,991,200.00	.112			4,522.22
36821	04/18/11	.1200	FNMA-DISC-WF	09/23/11	20,000,000.00	19,989,466.67	.122			4,933.33
36822	04/18/11	.1400	FHLMC-DISC-UBC	11/18/11	18,453,000.00	18,437,643.00	.142			5,310.36
36823	04/19/11	.0800	CP-DISC-UBS FIN DEL-UBS	04/20/11	10,711,000.00	10,710,976.20	.081	MATURED	23.80	23.80
36824	04/20/11	.0800	CP-DISC-UBS FIN DEL-UBS	04/21/11	13,905,000.00	13,904,969.10	.081	MATURED	30.90	30.90
36825	04/21/11	.1000	CP-DISC-BANKAMERICA-BA	04/26/11	7,000,000.00	6,999,902.78	.101	MATURED	97.22	97.22
36826	04/21/11	.1000	CP-DISC-BANKAMERICA-BA	04/28/11	10,064,000.00	10,063,804.31	.101	MATURED	195.69	195.69
36827	04/26/11	.0800	CP-DISC-BANKAMERICA-BA	04/27/11	6,515,000.00	6,514,985.52	.081	MATURED	14.48	14.48
36828	04/27/11	.1000	CP-DISC-BANKAMERICA-BA	05/02/11	3,146,000.00	3,145,956.31	.101	MATURED	43.69	43.69
36829	04/29/11	1.5000	FNMA-GILFD	09/08/14	10,000,000.00	10,017,750.00	1.504			26,012.89
36830	04/29/11	.3750	FHLMC-WF	11/30/12	5,000,000.00	4,991,700.00	.479		1,614.59	4,129.17
36831	05/09/11	1.3750	FHLMC-CITIG	05/09/14	10,000,000.00	10,000,000.00	1.368			19,861.11
36832	04/28/11	.1200	CP-DISC-BANKAMERICA-BA	05/09/11	15,000,000.00	14,999,450.00	.122	MATURED	550.00	550.00
36833	04/28/11	.1200	CP-DISC-BANKAMERICA-BA	05/10/11	10,572,000.00	10,571,577.12	.122	MATURED	422.88	422.88
36834	04/29/11	.3100	NCD-UBOC-UBC	10/07/11	20,000,000.00	20,000,000.00	.314			10,850.00
36835	04/29/11	.0800	CP-DISC-BANKAMERICA-BA	05/02/11	1,975,000.00	1,974,986.83	.081	MATURED	13.17	13.17
36836	05/02/11	.0900	CP-DISC-UBS FIN DEL-UBS	05/03/11	19,064,000.00	19,063,952.34	.091	MATURED	47.66	47.66
36837	05/03/11	.0800	CP-DISC-BANKAMERICA-BA	05/04/11	9,473,000.00	9,472,978.95	.081	MATURED	21.05	21.05
36838	05/03/11	.1750	CP-DISC-UBS FIN DEL-UBS	08/03/11	10,000,000.00	9,995,527.78	.178			2,868.05
36839	05/04/11	.0800	CP-DISC-BANKAMERICA-BA	05/05/11	10,000,000.00	9,999,977.78	.081	MATURED	22.22	22.22
36840	05/04/11	.1400	CP-DISC-TOYOTA-TOY	06/08/11	5,000,000.00	4,999,319.44	.142	MATURED	680.56	680.56
36841	05/04/11	.1150	CP-DISC-UBS FIN DEL-UBS	07/05/11	5,888,000.00	5,886,833.85	.117			1,090.91
36842	05/16/11	.7500	FHLB-WF	07/30/13	4,500,000.00	4,501,935.00	.724			4,108.32
36843	05/16/11	.7500	FHLB-WF	08/28/13	5,000,000.00	5,000,000.00	.744			4,687.50
36844	05/12/11	1.1500	FFCB-CITIG	05/12/14	5,000,000.00	5,000,000.00	1.143			7,826.39
36845	05/05/11	.1000	CP-DISC-GE CAPITAL CORP-	05/23/11	13,852,000.00	13,851,307.40	.101	MATURED	692.60	692.60
36846	05/06/11	.3750	FNMA-WF	12/28/12	10,000,000.00	9,989,300.00	.438		5,416.67	6,724.52
36847	05/06/11	.3750	FHLMC-UBC	11/30/12	5,000,000.00	4,996,800.00	.414		1,249.99	3,176.77
36848	05/12/11	.8000	FNMA-UBC	11/18/13	5,000,000.00	4,993,150.00	.850		666.67	5,816.33
36849	05/12/11	.0900	CP-DISC-UBS FIN DEL-UBS	05/13/11	3,174,000.00	3,173,992.07	.091	MATURED	7.93	7.93
36850	05/23/11	.0900	CP-DISC-UBS FIN DEL-UBS	05/24/11	5,791,000.00	5,790,985.52	.091	MATURED	14.48	14.48
36851	05/23/11	.0900	CP-DISC-BANKAMERICA-BA	05/26/11	4,896,000.00	4,895,963.28	.091	MATURED	36.72	36.72
36852	05/25/11	.0900	CP-DISC-UBS FIN DEL-UBS	05/26/11	10,589,000.00	10,588,973.53	.091	MATURED	26.47	26.47
36853	06/15/11	2.2000	FNMA-WF	06/15/16	5,000,000.00	5,000,000.00	2.231			4,888.89
36854	06/13/11	1.6000	FHLMC-GILFD	03/13/15	5,000,000.00	5,000,000.00	1.622			4,000.00
36855	05/31/11	.0900	CP-DISC-BANKAMERICA-BA	06/01/11	13,297,000.00	13,296,966.76	.091	MATURED	33.24	33.24
36856	06/01/11	.1100	CP-DISC-UBS FIN DEL-UBS	06/02/11	10,000,000.00	9,999,969.44	.112	MATURED	30.56	30.56

CITY OF SAN JOSE  
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

04/01/11 THROUGH 06/30/11

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
36857	06/01/11	.1000	CP-DISC-BANKAMERICA-BA	06/13/11	10,890,000.00	10,889,637.00	.101	MATURED	363.00	363.00
36858	06/08/11	1.7700	FHLE-GILFD	06/08/15	3,000,000.00	3,000,000.00	1.795			3,392.50
36859	06/02/11	.0900	CP-DISC-BANKAMERICA-BA	06/06/11	13,916,000.00	13,915,860.84	.091	MATURED	139.16	139.16
36860	06/21/11	.5000	FHLE-WF	06/21/13	10,000,000.00	10,000,000.00	.507			1,388.89
36861	06/20/11	.6250	FFCB-UBC	11/20/13	5,000,000.00	5,000,000.00	.634			954.86
36862	06/14/11	.1000	CP-DISC-UBS FIN DEL-UBS	06/15/11	10,806,000.00	10,805,969.98	.101	MATURED	30.02	30.02
36863	06/27/11	.7000	FHLE-CALL-CITIG	09/27/13	10,000,000.00	10,000,000.00	.710			777.78
36864	06/30/11	1.0300	FHLE-WF	10/23/14	10,000,000.00	10,000,000.00	1.044			286.11
36865	06/23/11	.7000	FHLE-WF	01/30/14	10,000,000.00	9,990,183.33	.750			1,642.95
36866	06/23/11	.8750	FFCB-WF	06/23/14	10,000,000.00	9,992,600.00	.912			1,998.45
36867	06/30/11	.8500	FHLE-GILFD	04/30/14	5,000,000.00	5,000,000.00	.862			118.06
36868	06/29/11	.4000	FFCB-UBS	04/29/13	10,000,000.00	10,000,000.00	.406			222.22
36869	06/22/11	.1800	CP-DISC-TOYOTA-TOY	08/25/11	4,221,000.00	4,219,649.28	.183			189.95
36870	06/23/11	.2300	NCD-UBOC-UBC	12/02/11	20,000,000.00	20,000,000.00	.233			1,022.22
36871	06/23/11	.4000	FHLE-WF	04/30/13	10,000,000.00	9,998,766.67	.416			911.34
36872	06/23/11	.5000	FNMA-WF	08/09/13	10,000,000.00	9,996,533.33	.527			1,155.33
36873	06/23/11	.0700	CP-DISC-UBS FIN DEL-UBS	07/25/11	20,000,000.00	19,998,755.56	.071			311.11
36874	06/23/11	.1400	CP-DISC-TOYOTA-TOY	08/01/11	5,000,000.00	4,999,241.67	.142			155.55
36875	06/23/11	.1000	CP-DISC-GE CAPITAL CORP-	08/25/11	21,000,000.00	20,996,325.00	.101			466.67
36876	06/23/11	.1000	CP-DISC-GE CAPITAL CORP-	08/29/11	7,380,000.00	7,378,626.50	.101			164.00
36877	06/24/11	.0500	CP-DISC-JP MORGAN-JPM	06/28/11	22,712,000.00	22,711,873.82	.051	MATURED	126.18	126.18
36878	06/24/11	.1000	FNMA-DISC-WF	02/01/12	14,484,000.00	14,475,068.20	.101			281.63
36879	06/30/11	1.0000	FHLE-GILF	10/17/14	5,100,000.00	5,101,841.67	1.014			141.67
36880	06/30/11	1.0000	FHLE-GILFD	10/17/14	4,900,000.00	4,901,769.44	1.014			136.11
36881	06/29/11	.0900	CP-DISC-UBS FIN DEL-UBS	07/29/11	15,000,000.00	14,998,875.00	.091			75.00
36882	06/30/11	1.1250	FHLE-GILFD	12/29/14	4,500,000.00	4,493,210.63	1.186			146.05
SUBTOTAL (FUND) 1 INVESTMENT FUNDS - ASSETS				376 DAYS	1082022818.32	1080178354.58			1,873,325.84	1,656,053.76
SUBTOTAL (FUND) 1 INVESTMENT FUNDS - NET					1082022818.32	1080178354.58			1,873,325.84	1,656,053.76

FUND STATISTICS		ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE	:	947,002,214.97	
EARNED INTEREST YIELD THIS PERIOD	:	.701	.000
WEIGHTED AVG YIELD AT END OF PERIOD	:	.662	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:	:	1,607,752.43	



CITY OF SAN JOSE  
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY  
04/01/11 THROUGH 06/30/11  
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
36696	01/05/11	.3000	FHLB-DISC-CITIG	01/05/12	854,000.00	851,402.42	.305			647.62
SUBTOTAL (FUND) 34 CSJ/CSC Jt Pwr			- ASSETS	188 DAYS	854,000.00	851,402.42			.00	647.62
SUBTOTAL (FUND) 34 CSJ/CSC Jt Pwr			- NET		854,000.00	851,402.42			.00	647.62

FUND STATISTICS		ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE	:	851,402.42	
EARNED INTEREST YIELD THIS PERIOD	:	.305	.000
WEIGHTED AVG YIELD AT END OF PERIOD	:	.305	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:		1,259.65	

CITY OF SAN JOSE  
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

04/01/11 THROUGH 06/30/11

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	.4761	Series 2008 B-RDA Tax Al	06/30/12	12,649,878.58	12,649,878.58	.476		15,012.83	15,012.82
SUBTOTAL (FUND) 55 Series 2008B-RDA Ta- ASSETS 366 DAYS					12,649,878.58	12,649,878.58			15,012.83	15,012.82
SUBTOTAL (FUND) 55 Series 2008B-RDA Ta- NET					12,649,878.58	12,649,878.58			15,012.83	15,012.82

FUND STATISTICS		ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE	:	12,647,446.92	
EARNED INTEREST YIELD THIS PERIOD	:	.476	.000
WEIGHTED AVG YIELD AT END OF PERIOD	:	.476	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:			

GRAND TOTAL 100.00%(C) 376 DAYS 1095526696.90 1093679635.58 .698 1,888,338.67 1,671,714.20

(FS/ERNFS)

CITY OF SAN JOSE  
TREASURY DIVISION

PORTFOLIO STATISTICS  
7/01/10 THROUGH 6/30/11

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ALL FUNDS

	----- FIXED -----		----- EQUITIES -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	10,529,451.02	.00	.00	.00	10,529,451.02
TOTAL NET EARNINGS THIS PERIOD:	8,044,036.79	.00	.00	.00	8,044,036.79
AVERAGE DAILY PORTFOLIO BALANCE:	951,843,951.61	.00	.00	.00	951,843,951.61
EARNED INCOME YIELD THIS PERIOD:	.845	.000	.000	.000	.845
END OF PERIOD PORTFOLIO BALANCE:	1,093,679,635.58	.00	.00	.00	1,093,679,635.58
CURRENT AMORTIZED BOOK VALUE:	1,094,589,514.84	.00	.00	.00	1,094,589,514.84
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	.660	.000	.000	.000	.660
WEIGHTED AVERAGE DAYS TO MATURITY:	376.15	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	324.16	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					.845

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CITY OF SAN JOSE  
TREASURY DIVISION

PORTFOLIO STATISTICS  
7/01/10 THROUGH 6/30/11

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FUND: 1 INVESTMENT FUNDS

	----- FIXED -----		----- EQUITIES -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	10,442,705.04	.00	.00	.00	10,442,705.04
TOTAL NET EARNINGS THIS PERIOD:	7,957,381.42	.00	.00	.00	7,957,381.42
AVERAGE DAILY PORTFOLIO BALANCE:	921,544,883.25	.00	.00	.00	921,544,883.25
EARNED INCOME YIELD THIS PERIOD:	.863	.000	.000	.000	.863
END OF PERIOD PORTFOLIO BALANCE:	1,080,178,354.58	.00	.00	.00	1,080,178,354.58
CURRENT AMORTIZED BOOK VALUE:	1,081,086,974.19	.00	.00	.00	1,081,086,974.19
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	.662	.000	.000	.000	.662
WEIGHTED AVERAGE DAYS TO MATURITY:	376.41	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	323.77	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					.863

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CITY OF SAN JOSE  
TREASURY DIVISION

PORTFOLIO STATISTICS  
7/01/10 THROUGH 6/30/11

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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:	2,770.65	.00	.00	.00	2,770.65
AVERAGE DAILY PORTFOLIO BALANCE:	849,721.41	.00	.00	.00	849,721.41
EARNED INCOME YIELD THIS PERIOD:	.326	.000	.000	.000	.326
END OF PERIOD PORTFOLIO BALANCE:	851,402.42	.00	.00	.00	851,402.42
CURRENT AMORTIZED BOOK VALUE:	852,662.07	.00	.00	.00	852,662.07
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	.305	.000	.000	.000	.305
WEIGHTED AVERAGE DAYS TO MATURITY:	189.00	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	189.00	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					.326

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CITY OF SAN JOSE  
TREASURY DIVISION

PORTFOLIO STATISTICS  
7/01/10 THROUGH 6/30/11

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FUND: 55 Series 2008B-RDA Tax Allocation

	----- FIXED -----		----- EQUITIES -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	65,107.11	.00	.00	.00	65,107.11
TOTAL NET EARNINGS THIS PERIOD:	65,107.10	.00	.00	.00	65,107.10
AVERAGE DAILY PORTFOLIO BALANCE:	13,310,290.15	.00	.00	.00	13,310,290.15
EARNED INCOME YIELD THIS PERIOD:	.489	.000	.000	.000	.489
END OF PERIOD PORTFOLIO BALANCE:	12,649,878.58	.00	.00	.00	12,649,878.58
CURRENT AMORTIZED BOOK VALUE:	12,649,878.58	.00	.00	.00	12,649,878.58
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	.489	.000	.000	.000	.489
WEIGHTED AVERAGE DAYS TO MATURITY:	366.00	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	366.00	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					.489

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PORTFOLIO STATISTICS  
7/01/10 THROUGH 6/30/11

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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:	16,139,056.81	.00	.00	.00	16,139,056.81
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  
TREASURY DIVISION  
EARNED INCOME DETAIL  
7/01/10 THROUGH 6/30/11  
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 .476 06/30/12	48,000,000.00	-2.38		242,750.38		242,750.40	-2.40		242,750.38	242,750.38
33658	STATE INVESTMT POOL-RDA I 10/01/03 .476 06/30/12	23,123,818.32	-2.13		171,916.82		171,916.80	-2.11		171,916.82	171,916.82
35119	FHLB-GILFD I 02/15/07 4.750 08/04/10D		96,979.17 41,455.92		21,770.83		118,750.00 42,600.00			21,770.83 1,144.08	22,914.91
35120	FHLB-GILFD I 02/15/07 4.700 08/10/10D		184,083.33 100,148.43		50,916.67		235,000.00 103,400.00			50,916.67 3,251.57	54,168.24
35122	FHLB-JPM I 02/15/07 5.125 09/10/10P		158,020.83 -34,038.37		98,229.17		256,250.00 -36,000.00			98,229.17 -1,961.63	96,267.54
35153	FHLMC-GILFD I 03/15/07 4.875 08/16/10P		180,984.38 -29,465.25		60,328.12		241,312.50 -30,591.00			60,328.12 -1,125.75	59,202.37
35154	FHLMC-GILFD I 03/15/07 4.160 10/13/10D		36,053.33 74,117.80		47,146.67		83,200.00 80,520.00			47,146.67 6,402.20	53,548.87
35155	FHLMC-BA I 03/14/07 4.750 09/22/10D		34,994.44 3,884.86		28,631.81		63,626.25 4,152.45			28,631.81 267.59	28,899.40
35159	FHLB-UBC I 03/15/07 4.700 09/21/10D		124,027.78 25,135.14		99,222.22		223,250.00 26,847.00			99,222.22 1,711.86	100,934.08
35160	FHLB-GILFD I 03/15/07 4.516 08/10/10D		176,876.67 82,363.67		48,923.33		225,800.00 85,100.00			48,923.33 2,736.33	51,659.66
35169	FHLMC-UBS I 03/26/07 4.750 10/04/10D		120,244.27 17,173.23		128,536.98		248,781.25 18,540.75			128,536.98 1,367.52	129,904.50
35171	FHLB-GILFD I 03/27/07 4.125 08/13/10D		77,916.67 93,999.09		24,062.50		101,979.17 97,390.00			24,062.50 3,390.91	27,453.41
35173	FHLMC-GILFD I 04/03/07 5.000 10/18/10P		98,397.92 -70,006.84		144,227.08		242,625.00 -76,446.29			144,227.08 -6,439.45	137,787.63
35174	FHLB-UBS I 04/03/07 5.125 09/29/10P		130,972.22 -113,760.00		125,277.78		256,250.00 -122,400.00			125,277.78 -8,640.00	116,637.78



CITY OF SAN JOSE  
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EARNED INCOME DETAIL  
7/01/10 THROUGH 6/30/11  
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	43,333.33 -11,922.81		76,666.67		120,000.00 -13,100.00			76,666.67 -1,177.19	75,489.48
35177	FHLB-UBS 04/03/07 5.125 09/10/10P	I	158,020.83 -93,120.62		98,229.17		256,250.00 -98,700.00			98,229.17 -5,579.38	92,649.79
35179	FFCB-GILFD 04/03/07 4.800 10/26/10P	I	43,333.33 -405.01		76,666.67		120,000.00 -445.00			76,666.67 -39.99	76,626.68
35180	FFCB-CITIG 04/03/07 4.800 10/26/10P	I	43,333.33 -1,410.71		76,666.67		120,000.00 -1,550.00			76,666.67 -139.29	76,527.38
35181	FFCB-LB 04/03/07 4.875 08/06/10P	I	98,177.08 -10,772.73		23,697.92		121,875.00 -11,100.00			23,697.92 -327.27	23,370.65
35193	FHLB-GILFD 04/17/07 4.125 08/13/10D	I	155,833.33 243,170.59		48,125.00		203,958.33 252,100.00			48,125.00 8,929.41	57,054.41
35194	FHLB-GILFD 04/17/07 4.785 08/26/10D	I	83,072.92 16,796.74		36,552.08		119,625.00 17,600.00			36,552.08 803.26	37,355.34
35197	FHLB-GILFD 04/17/07 4.875 12/10/10D	I	28,437.50 5,710.05		215,312.50		243,750.00 6,500.00			215,312.50 789.95	216,102.45
35201	FFCB-GILFD 04/23/07 4.450 08/27/10D	I	18,393.33 14,254.57		8,306.67		26,700.00 14,952.00			8,306.67 697.43	9,004.10
35202	FHLB-UBS 04/23/07 5.125 09/29/10P	I	65,486.11 -37,734.86		62,638.89		128,125.00 -40,650.00			62,638.89 -2,915.14	59,723.75
35203	FHLMC-UBC 04/23/07 4.500 12/16/10D	I	17,812.50 90,814.94		195,937.50		213,750.00 103,911.00			195,937.50 13,096.06	209,033.56
35205	FHLB-GILFD 04/23/07 4.875 12/10/10P	I	14,218.75 -2,984.93		107,656.25		121,875.00 -3,400.00			107,656.25 -415.07	107,241.18
35211	FFCB-GILFD 05/01/07 4.750 11/01/10D	I	39,583.33 8,496.72		79,166.67		118,750.00 9,400.00			79,166.67 903.28	80,069.95
35212	FHLMC-CITIG 05/01/07 4.125 10/18/10D	I	83,645.83 193,747.24		122,604.17		206,250.00 212,000.00			122,604.17 18,252.76	140,856.93

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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	5,133.33 12,631.29		16,866.67		22,000.00 14,180.00			16,866.67 1,548.71	18,415.38
35226	FHLMC-GILFD 05/08/07 4.500 12/16/10D	I	3,750.00 19,562.22		41,250.00		45,000.00 22,420.00			41,250.00 2,857.78	44,107.78
35230	FHLMC-GILFD 05/09/07 4.750 12/08/10D	I	12,855.08 12,232.98		87,749.92		100,605.00 13,936.44			87,749.92 1,703.46	89,453.38
35258	FFCB-GILFD 06/11/07 4.875 08/06/10D	I	98,177.08 61,903.13		23,697.92		121,875.00 63,900.00			23,697.92 1,996.87	25,694.79
35497	FHLB-UBC 02/12/08 3.450 05/12/11	I	42,403.38		269,131.62		311,535.00			269,131.62	269,131.62
35860	FFCB-WF 10/14/08 3.600 10/14/11	I	10,000,000.00	77,000.00	360,000.00		360,000.00	77,000.00		360,000.00	360,000.00
35866	FFCB-CALL-UBS 10/15/08 4.250 10/15/13	I	89,722.22		122,777.78		212,500.00			122,777.78	122,777.78
35889	FHLB-CALL-WF 11/07/08 4.125 11/08/12	I	21,255.21		50,932.29		72,187.50			50,932.29	50,932.29
35890	FHLB-CALL-WF 11/07/08 4.100 11/08/12	I	48,288.89		115,711.11		164,000.00			115,711.11	115,711.11
35892	FHLB-CALL-CITIG 11/17/08 3.550 11/17/11	I	43,388.89		134,111.11		177,500.00			134,111.11	134,111.11
35895	FFCB-UBS 11/21/08 3.200 11/21/11	I	10,000,000.00	35,555.56	320,000.00		320,000.00	35,555.56		320,000.00	320,000.00
35904	FFCB-GILFD 11/24/08 3.000 03/03/11D	I	98,333.33 17,562.27		201,666.67		300,000.00 24,930.00			201,666.67 7,367.73	209,034.40
35913	MTN-GE CAPITAL CORP-BA 12/09/08 3.000 12/09/11D	I	25,000,000.00	45,833.33 37,283.79	750,000.00		750,000.00	45,833.33 61,200.45		750,000.00 23,916.66	773,916.66
35922	MTN-PNC-CITIG 12/22/08 1.875 06/22/11D	I	2,343.75 5,486.84		91,406.25		93,750.00 9,000.00			91,406.25 3,513.16	94,919.41

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36294	CP-DISC-TOYOTA-TOY 12/11/09 .330 07/12/10D	I	14,813.33				15,620.00			806.67	806.67
36324	CP-DISC-TOYOTA-TOY 01/11/10 .250 07/16/10D	I	21,375.00				23,250.00			1,875.00	1,875.00
36333	CP-DISC-UBS FIN DEL-UBS 01/14/10 .300 07/14/10D	I	14,000.00				15,083.33			1,083.33	1,083.33
36344	NCD-UBOC-UBC 01/26/10 .250 07/23/10	I	10,833.33		1,527.78		12,361.11			1,527.78	1,527.78
36345	FHLMC-DISC-UBS 01/26/10 .190 09/01/10D	I	16,466.67				23,011.11			6,544.44	6,544.44
36346	CP-DISC-JP MORGAN-JPM 01/26/10 .250 07/26/10D	I	21,666.67				25,138.89			3,472.22	3,472.22
36349	FHLMC-DISC-UBC 01/26/10 .170 08/17/10D	I	7,366.67				9,586.11			2,219.44	2,219.44
36350	FHLMC-DISC-CITIG 01/26/10 .170 08/26/10D	I	14,733.33				20,022.22			5,288.89	5,288.89
36351	FNMA-DISC-BA 01/26/10 .170 08/23/10D	I	22,100.00				29,608.33			7,508.33	7,508.33
36352	FNMA-DISC-WF 01/26/10 .120 07/20/10D	I	5,200.00				5,833.33			633.33	633.33
36354	NCD-UBS AG STAMFORD-UBS 01/26/10 .260 07/12/10	I	28,166.67		1,986.11		30,152.78			1,986.11	1,986.11
36355	FNMA-DISC-UBS 01/27/10 .130 07/07/10D	I	5,597.22				5,813.89			216.67	216.67
36356	FNMA-DISC-UBS 01/27/10 .210 09/13/10D	I	18,083.34				26,716.67			8,633.33	8,633.33
36369	FHLMC-CITIG 01/26/10 4.125 07/12/10P	I	193,645.84 -169,722.40		12,604.16		206,250.00 -181,690.00			12,604.16 -11,967.60	636.56

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36388	FNMA-DISC-UBS I 03/04/10 .290 11/19/10D		14,379.17				31,416.67			17,037.50	17,037.50
36390	FNMA-DISC-UBS I 03/08/10 .290 11/01/10D		9,263.89				19,172.22			9,908.33	9,908.33
36397	FNMA-DISC-UBC I 03/12/10 .310 11/22/10D		19,116.67				43,916.67			24,800.00	24,800.00
36426	NCD-UBOC-UBC I 04/09/10 .290 07/07/10		13,372.22		966.67		14,338.89			966.67	966.67
36431	FNMA-DISC-CITIG I 04/15/10 .185 07/14/10D		7,913.89				9,250.00			1,336.11	1,336.11
36445	TBIL-DISC-UBS I 04/29/10 .140 07/01/10D		7,350.00				7,350.00				
36446	TBIL-DISC-UBC I 04/29/10 .140 07/01/10D		7,325.50				7,325.50				
36450	TBIL-DISC-UBS I 05/03/10 .145 07/01/10D		5,940.97				5,940.97				
36458	TBIL-DISC-UBS I 05/12/10 .140 07/01/10D		3,888.89				3,888.89				
36463	TBIL-DISC-CITIG I 05/18/10 .145 07/01/10D		1,772.22				1,772.22				
36472	CP-DISC-GE CAPITAL CORP I 05/27/10 .420 10/08/10D		3,675.00				14,070.00			10,395.00	10,395.00
36473	FHLB-DISC-JPM I 05/28/10 .240 12/03/10D		5,131.73				28,526.40			23,394.67	23,394.67
36477	CP-DISC-GE CAPITAL CORP I 06/03/10 .550 12/01/10D		4,277.78				27,652.78			23,375.00	23,375.00
36480	FHLB-DISC-JPM I 06/07/10 .110 07/01/10D		1,100.00				1,100.00				

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36489	CP-DISC-JP MORGAN-JPM I 06/16/10 .060 07/02/10D		500.00				533.33			33.33	33.33
36494	FHLB-DISC-CITIG I 06/22/10 .010 07/02/10D		74.38				82.64			8.26	8.26
36496	FNMA-DISC-UBC I 06/24/10 .250 01/10/11D		651.39				18,611.11			17,959.72	17,959.72
36498	FNMA-DISC-UBS I 06/25/10 .270 01/31/11D		450.00				16,500.00			16,050.00	16,050.00
36499	FHLB-CITIG I 06/25/10 1.000 02/07/11P		80,000.00 -2,188.55		120,000.00		200,000.00 -82,800.00			120,000.00 -80,611.45	39,388.55
36500	FNMA-DISC-CITIG I 06/25/10 .280 02/14/11D		1,586.67				61,880.00			60,293.33	60,293.33
36501	FHLB-DISC-UBC I 06/25/10 .285 02/23/11D		997.50				40,398.75			39,401.25	39,401.25
36502	FHLMC-DISC-BA I 06/25/10 .310 03/07/11D		775.00				32,937.50			32,162.50	32,162.50
36503	FNMA-DISC-CITIG I 06/25/10 .300 03/07/11D		300.00				12,750.00			12,450.00	12,450.00
36504	FNMA-DISC-UBS I 06/25/10 .320 03/21/11D		1,226.67				54,995.56			53,768.89	53,768.89
36506	FNMA-DISC-UBS I 06/29/10 .340 04/11/11D		232.01				33,177.75			32,945.74	32,945.74
36507	FNMA-DISC-UBC I 06/29/10 .330 04/04/11D		366.67				51,150.00			50,783.33	50,783.33
36508	FHLB-DISC-UBS I 06/30/10 .100 09/14/10D		63.78				4,847.11			4,783.33	4,783.33
36509	CP-DISC-BANKAMERICA-BA I 07/01/10 .190 07/02/10D						132.95			132.95	132.95

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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
36510	BLACKROCK LIQUIDITY FED I 07/01/10 .060 06/30/12	1,000,000.00			3,343.57		4,299.87	-956.30		3,343.57	3,343.57
36511	MORGAN STANLEY INST LIQ I 07/01/10 .060 06/30/12	641,000.00			4,902.54		5,065.53	-162.99		4,902.54	4,902.54
36512	FEDERATED GOVT OBLIGATI I 07/01/10 .050 06/30/12	549,000.00			4,925.10		5,675.43	-750.33		4,925.10	4,925.10
36513	FHLB-DISC-WF I 07/02/10 .120 07/06/10D						146.67			146.67	146.67
36514	CP-DISC-BANKAMERICA-BA I 07/06/10 .200 07/07/10D						47.48			47.48	47.48
36515	FNMA-DISC-UBS I 07/07/10 .430 07/01/11D	25,000,000.00						107,201.39		107,201.39	107,201.39
36516	CP-DISC-BANKAMERICA-BA I 07/07/10 .190 07/08/10D						56.47			56.47	56.47
36517	CP-DISC-BANKAMERICA-BA I 07/08/10 .190 07/09/10D						61.75			61.75	61.75
36518	CP-DISC-BANKAMERICA-BA I 07/09/10 .190 07/12/10D						254.92			254.92	254.92
36519	CP-DISC-BANKAMERICA-BA I 07/12/10 .190 07/13/10D						158.33			158.33	158.33
36520	FHLB-DISC-JPM I 07/12/10 .140 07/14/10D						215.91			215.91	215.91
36522	FNMA-DISC-UBS I 07/13/10 .390 07/01/11D	20,000,000.00						76,483.33		76,483.33	76,483.33
36523	FNMA-DISC-BA I 07/13/10 .390 07/01/11D	19,270,000.00						73,691.69		73,691.69	73,691.69
36524	CP-DISC-BANKAMERICA-BA I 07/14/10 .170 07/15/10D						94.44			94.44	94.44

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36525	CP-DISC-UBS FIN DEL-JPM I 07/14/10 .160 07/15/10D						78.58			78.58	78.58
36526	FNMA-DISC-WF I 07/14/10 .390 07/01/11D	30,000,000.00						114,400.00		114,400.00	114,400.00
36528	FHLB-DISC-JPM I 07/15/10 .150 07/16/10D						119.62			119.62	119.62
36529	CP-DISC-BANKAMERICA-BA I 07/16/10 .190 07/19/10D						487.82			487.82	487.82
36530	CP-DISC-UBS FIN DEL-UBS I 07/19/10 .190 07/20/10D						124.77			124.77	124.77
36531	CP-DISC-BANKAMERICA-BA I 07/20/10 .190 07/21/10D						113.26			113.26	113.26
36532	CP-DISC-UBS FIN DEL-UBS I 07/20/10 .170 07/29/10D						850.00			850.00	850.00
36533	FHLB-DISC-JPM I 07/21/10 .130 07/22/10D						87.24			87.24	87.24
36534	CP-DISC-BANKAMERICA-BA I 07/22/10 .170 07/23/10D						72.39			72.39	72.39
36535	CP-DISC-GE CAPITAL CORP I 07/22/10 .170 07/30/10D						377.78			377.78	377.78
36536	CP-DISC-BANKAMERICA-BA I 07/23/10 .180 07/27/10D						288.60			288.60	288.60
36537	CP-DISC-BANKAMERICA-BA I 07/26/10 .170 07/27/10D						47.22			47.22	47.22
36538	CP-DISC-UBS FIN DEL-UBS I 07/26/10 .170 07/27/10D						39.29			39.29	39.29
36539	CP-DISC-BANKAMERICA-BA I 07/27/10 .170 07/28/10D						186.01			186.01	186.01

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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
36540	CP-DISC-BANKAMERICA-BA I 07/28/10 .170 07/29/10D						105.68			105.68	105.68
36541	CP-DISC-JP MORGAN-JPM I 07/28/10 .180 08/18/10D						2,100.00			2,100.00	2,100.00
36542	CP-DISC-UBS FIN DEL-UBS I 07/29/10 .180 07/30/10D						93.95			93.95	93.95
36543	FHLMC-DISC-WF I 07/29/10 .200 11/30/10D						6,888.89			6,888.89	6,888.89
36544	CP-DISC-BANKAMERICA-BA I 07/30/10 .180 08/02/10D						267.45			267.45	267.45
36545	CP-DISC-UBS FIN DEL-UBS I 08/02/10 .170 08/03/10D						78.11			78.11	78.11
36546	CP-DISC-UBS FIN DEL-UBS I 08/03/10 .160 08/04/10D						61.82			61.82	61.82
36547	CP-DISC-UBS FIN DEL-UBS I 08/04/10 .170 08/05/10D						76.22			76.22	76.22
36548	CP-DISC-UBS FIN DEL-UBS I 08/05/10 .170 08/06/10D						79.33			79.33	79.33
36549	CP-DISC-UBS FIN DEL-UBS I 08/06/10 .170 08/09/10D						100.58			100.58	100.58
36550	FNMA-DISC-UBS I 08/06/10 .310 07/01/11D	20,000,000.00						56,661.11		56,661.11	56,661.11
36551	CP-DISC-BANKAMERICA-BA I 08/09/10 .190 08/10/10D						67.56			67.56	67.56
36552	CP-DISC-UBS FIN DEL-UBS I 08/10/10 .190 08/11/10D						175.49			175.49	175.49
36553	CP-DISC-UBS FIN DEL-UBS I 08/11/10 .170 08/12/10D						95.39			95.39	95.39



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EARNED INCOME DETAIL  
7/01/10 THROUGH 6/30/11  
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
36554	FHLB-DISC-JPM I 08/11/10 .160 11/04/10D						3,777.78			3,777.78	3,777.78
36556	CP-DISC-UBS FIN DEL-UBS I 08/12/10 .170 08/13/10D						94.02			94.02	94.02
36557	CP-DISC-UBS FIN DEL-UBS I 08/13/10 .170 08/16/10D						203.43			203.43	203.43
36558	CP-DISC-UBS FIN DEL-UBS I 08/16/10 .170 08/17/10D						77.54			77.54	77.54
36559	CP-DISC-UBS FIN DEL-UBS I 08/17/10 .180 08/18/10D						61.75			61.75	61.75
36560	CP-DISC-UBS FIN DEL-UBS I 08/18/10 .170 08/19/10D						131.75			131.75	131.75
36561	CP-DISC-UBS FIN DEL-UBS I 08/19/10 .170 08/20/10D						47.22			47.22	47.22
36562	CP-DISC-UBS FIN DEL-UBS I 08/19/10 .170 08/24/10D						479.78			479.78	479.78
36563	FHLB-DISC-UBS I 08/20/10 .230 07/01/11D	13,000,000.00						26,162.50		26,162.50	26,162.50
36564	FHLB-DISC-UBS I 08/23/10 .110 08/26/10D						272.25			272.25	272.25
36565	CP-DISC-UBS FIN DEL-UBS I 08/24/10 .170 08/25/10D						96.47			96.47	96.47
36566	CP-DISC-UBS FIN DEL-UBS I 08/25/10 .170 08/26/10D						141.67			141.67	141.67
36567	CP-DISC-UBS FIN DEL-UBS I 08/26/10 .190 08/27/10D						184.72			184.72	184.72
36568	CP-DISC-BANKAMERICA-BA I 08/26/10 .190 08/27/10D						83.92			83.92	83.92

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7/01/10 THROUGH 6/30/11  
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
36569	CP-DISC-UBS FIN DEL-UBS I 08/27/10 .180 08/30/10D						457.50			457.50	457.50
36570	CP-DISC-USB FIN DEL-UBS I 08/30/10 .190 08/31/10D						141.50			141.50	141.50
36571	CP-DISC-BANKAMERICA-BA I 08/31/10 .200 09/01/10D						136.08			136.08	136.08
36572	CP-DISC-BANKAMERICA-BA I 08/31/10 .130 09/01/10D						33.55			33.55	33.55
36573	CP-DISC-BANKAMERICA-BA I 09/01/10 .190 09/02/10D						98.27			98.27	98.27
36574	CP-DISC-UBS FIN DEL-UBS I 09/01/10 .190 09/02/10D						158.33			158.33	158.33
36575	CP-DISC-UBS FIN DEL-UBS I 09/02/10 .170 09/03/10D						141.67			141.67	141.67
36576	FHLB-DISC-WF I 09/02/10 .120 10/22/10D						3,735.00			3,735.00	3,735.00
36577	CP-DISC-UBS FIN DEL-UBS I 09/03/10 .170 09/07/10D						526.06			526.06	526.06
36578	CP-DISC-UBS FIN DEL-UBS I 09/07/10 .190 09/08/10D						143.03			143.03	143.03
36579	CP-DISC-UBS FIN DEL-UBS I 09/08/10 .180 09/09/10D						125.30			125.30	125.30
36580	CP-DISC-UBS FIN DEL-UBS I 09/09/10 .190 09/10/10D						125.03			125.03	125.03
36582	FHLB-DISC-WF I 09/10/10 .190 03/25/11D						15,930.44			15,930.44	15,930.44
36583	FHLMC-DISC-WF I 09/10/10 .170 12/14/10D						6,729.17			6,729.17	6,729.17

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7/01/10 THROUGH 6/30/11  
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
36584	CP-DISC-UBS FIN DEL-UBS I 09/13/10 .190 09/14/10D						95.42			95.42	95.42
36585	CP-DISC-UBS FIN DEL-UBS I 09/14/10 .190 09/15/10D						218.71			218.71	218.71
36586	CP-DISC-UBS FIN DEL-UBS I 09/15/10 .190 09/16/10D						156.93			156.93	156.93
36587	CP-DISC-UBS FIN DEL-UBS I 09/16/10 .190 09/17/10D						138.81			138.81	138.81
36588	CP-DISC-UBS FIN DEL-UBS I 09/17/10 .190 09/20/10D						465.97			465.97	465.97
36589	CP-DISC-UBS FIN DEL-UBS I 09/20/10 .190 09/21/10D						133.58			133.58	133.58
36590	CP-DISC-UBS FIN DEL-UBS I 09/21/10 .190 09/22/10D						185.57			185.57	185.57
36591	CP-DISC-JP MORGAN-JPM I 09/22/10 .200 09/23/10D						217.17			217.17	217.17
36593	CP-DISC-JP MORGAN-JPM I 09/23/10 .200 09/24/10D						227.11			227.11	227.11
36594	CP-DISC-UBS FIN DEL-UBS I 09/24/10 .190 09/27/10D						617.50			617.50	617.50
36595	CP-DISC-UBS FIN DEL-UBS I 09/27/10 .200 09/28/10D						198.50			198.50	198.50
36596	CP-DISC-UBS FIN DEL-UBS I 09/28/10 .190 09/29/10D						195.01			195.01	195.01
36597	CP-DISC-UBS FIN DEL-UBS I 09/29/10 .200 09/30/10D						110.19			110.19	110.19
36598	FNMA-DISC-UBS I 09/29/10 .180 04/18/11D						30,150.00			30,150.00	30,150.00

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7/01/10 THROUGH 6/30/11  
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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
36599	CP-DISC-UBS FIN DEL-UBS I 09/30/10 .190 10/01/10D						166.43			166.43	166.43
36600	FNMA-DISC-WF I 10/01/10 .200 07/01/11D	30,000,000.00						45,500.00		45,500.00	45,500.00
36601	CP-DISC-UBS FIN DEL-UBS I 10/01/10 .200 10/04/10D						272.50			272.50	272.50
36602	CP-DISC-UBS FIN DEL-UBS I 10/04/10 .190 10/05/10D						129.73			129.73	129.73
36603	CP-DISC-UBS FIN DEL-UBS I 10/05/10 .200 10/06/10D						117.50			117.50	117.50
36605	CP-DISC-UBS FIN DEL-UBS I 10/06/10 .190 10/07/10D						103.29			103.29	103.29
36606	CP-DISC-UBS FIN DEL-UBS I 10/07/10 .200 10/08/10D						103.22			103.22	103.22
36607	CP-DISC-UBS FIN DEL-UBS I 10/08/10 .190 10/12/10D						738.89			738.89	738.89
36608	CP-DISC-GE CAPITAL CORP I 10/08/10 .140 10/12/10D						199.27			199.27	199.27
36609	CP-DISC-UBS FIN DEL-UBS I 10/12/10 .200 10/13/10D						80.87			80.87	80.87
36610	FNMA-DISC-WF I 10/12/10 .210 06/30/11D						45,743.51			45,743.51	45,743.51
36611	CP-DISC-UBS FIN DEL-UBS I 10/13/10 .190 10/14/10D						125.90			125.90	125.90
36612	CP-DISC-UBS FIN DEL-UBS I 10/14/10 .200 10/15/10D						139.94			139.94	139.94
36613	FNMA-DISC-CITIG I 10/15/10 .200 05/06/11D						29,615.44			29,615.44	29,615.44

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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
36614	CP-DISC-UBS FIN DEL-UBS I 10/18/10 .200 10/19/10D						101.32			101.32	101.32
36615	CP-DISC-JP MORGAN-JPM I 10/19/10 .200 10/20/10D						107.76			107.76	107.76
36616	CP-DISC-UBS FIN DEL-UBS I 10/20/10 .200 10/21/10D						95.15			95.15	95.15
36617	CP-DISC-UBS FIN DEL-UBS I 10/21/10 .190 10/22/10D						96.42			96.42	96.42
36618	CP-DISC-UBS FIN DEL-UBS I 10/22/10 .200 10/25/10D						166.67			166.67	166.67
36619	FNMA-DISC-CITIG I 10/22/10 .190 05/20/11D						20,728.05			20,728.05	20,728.05
36620	CP-DISC-UBS FIN DEL-UBS I 10/25/10 .190 10/26/10D						40.43			40.43	40.43
36621	CP-DISC-UBS FIN DEL-UBS I 10/26/10 .200 10/27/10D						66.67			66.67	66.67
36622	CP-DISC-GE CAPITAL CORP I 10/26/10 .350 06/03/11D						31,163.61			31,163.61	31,163.61
36623	CP-DISC-UBS FIN DEL-UBS I 10/27/10 .190 10/28/10D						76.26			76.26	76.26
36624	CP-DISC-UBS FIN DEL-UBS I 10/28/10 .190 10/29/10D						61.70			61.70	61.70
36625	CP-DISC-UBS FIN DEL-UBS I 10/29/10 .200 11/01/10D						183.50			183.50	183.50
36626	CP-DISC-GE CAPITAL CORP I 10/29/10 .350 06/17/11D						22,458.33			22,458.33	22,458.33
36627	CP-DISC-UBS FIN DEL-UBS I 11/01/10 .210 11/02/10D						143.12			143.12	143.12

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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
36628	CP-DISC-UBS FIN DEL-UBS I 11/02/10 .190 11/03/10D						134.85			134.85	134.85
36629	CP-DISC-UBS FIN DEL-UBS I 11/03/10 .190 11/04/10D						115.24			115.24	115.24
36630	CP-DISC-UBS FIN DEL-UBS I 11/04/10 .200 11/05/10D						182.36			182.36	182.36
36631	CP-DISC-UBS FIN DEL-UBS I 11/05/10 .200 11/08/10D						274.97			274.97	274.97
36633	CP-DISC-UBS FIN DEL-UBS I 11/08/10 .200 11/09/10D						136.44			136.44	136.44
36634	CP-DISC-JP MORGAN-JPM I 11/09/10 .120 11/10/10D						49.58			49.58	49.58
36635	CP-DISC-UBS FIN DEL-UBS I 11/12/10 .200 11/15/10D						146.67			146.67	146.67
36636	CP-DISC-UBS FIN DEL-UBS I 11/15/10 .220 11/16/10D						49.81			49.81	49.81
36637	CP-DISC-TOYOTA-TOY I 11/16/10 .400 07/15/11D	25,000,000.00						63,055.55		63,055.55	63,055.55
36638	CP-DISC-UBS FIN DEL-UBS I 11/16/10 .210 11/17/10D						20.94			20.94	20.94
36639	CP-DISC-UBS FIN DEL-UBS I 11/17/10 .210 11/18/10D						86.10			86.10	86.10
36640	CP-DISC-UBS FIN DEL-UBS I 11/18/10 .210 11/19/10D						93.57			93.57	93.57
36641	CP-DISC-TOYOTA-WF I 11/19/10 .240 03/30/11D						14,679.86			14,679.86	14,679.86
36642	CP-DISC-UBS FIN DEL-UBS I 11/22/10 .200 11/23/10D						63.58			63.58	63.58

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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
36643	CP-DISC-UBS FIN DEL-UBS I 11/23/10 .190 11/24/10D						68.98			68.98	68.98
36644	CP-DISC-UBS FIN DEL-UBS I 11/24/10 .210 11/29/10D						350.00			350.00	350.00
36645	CP-DISC-UBS FIN DEL-UBS I 11/24/10 .210 11/29/10D						291.67			291.67	291.67
36646	CP-DISC-UBS FIN DEL-UBS I 11/29/10 .200 11/30/10D						160.06			160.06	160.06
36647	FHLMC-DISC-WF I 11/30/10 .160 03/11/11D						8,981.37			8,981.37	8,981.37
36648	FHLMC-DISC-CITIG I 11/30/10 .200 04/22/11D						11,928.58			11,928.58	11,928.58
36649	CP-DISC-UBS FIN DEL-UBS I 11/30/10 .215 12/31/10D						3,703.33			3,703.33	3,703.33
36650	CP-DISC-BANKAMERICA-BA I 11/30/10 .220 12/01/10D						36.67			36.67	36.67
36651	CP-DISC-UBS FIN DEL-UBS I 12/01/10 .210 12/02/10D						81.20			81.20	81.20
36652	CP-DISC-UBS FIN DEL-UBS I 12/02/10 .200 12/03/10D						80.85			80.85	80.85
36653	CP-DISC-UBS FIN DEL-UBS I 12/03/10 .190 12/06/10D						158.33			158.33	158.33
36654	CP-DISC-BANKAMERICA-BA I 12/03/10 .200 12/06/10D						219.00			219.00	219.00
36655	CP-DISC-UBS FIN DEL-UBS I 12/06/10 .180 12/07/10D						68.30			68.30	68.30
36656	CP-DISC-BANKAMERICA-BA I 12/07/10 .170 12/08/10D						53.40			53.40	53.40

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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
36658	CP-DISC-UBS FIN DEL-UBS I 12/08/10 .170 12/09/10D						79.00			79.00	79.00
36659	FFCB-CALL-WF I 12/16/10 1.350 12/16/13	5,000,000.00			36,562.50		33,750.00	2,812.50		36,562.50	36,562.50
36660	CP-DISC-UBS FIN DEL-UBS I 12/09/10 .180 12/10/10D						98.86			98.86	98.86
36661	FNMA-DISC-CALL-UBS I 12/13/10 .800 12/13/12D				40,000.00		40,000.00		7,500.00	40,000.00	47,500.00
36662	FHLMC-WF I 12/10/10 1.750 06/15/12P	10,000,000.00	85,069.44		97,708.34		175,000.00	7,777.78 -62,662.03		97,708.34 -62,662.03	35,046.31
36663	FHLMC-DISC-UBC I 12/10/10 .230 07/29/11D	10,000,000.00						12,969.44		12,969.44	12,969.44
36664	CP-DISC-UBS FIN DEL-UBS I 12/10/10 .170 12/13/10D						307.98			307.98	307.98
36665	FHLB-GILFD I 12/13/10 .500 06/26/13D	10,000,000.00	4,861.11		27,500.00		31,666.67	694.44 22,915.76		27,500.00 22,915.76	50,415.76
36666	CP-DISC-UBS FIN DEL-UBS I 12/13/10 .180 12/14/10D						54.78			54.78	54.78
36667	CP-DISC-UBS FIN DEL-UBS I 12/14/10 .190 12/15/10D						79.17			79.17	79.17
36668	CP-DISC-BANKAMERICA-BA I 12/14/10 .190 12/15/10D						55.13			55.13	55.13
36669	FHLB-DISC-CALL-UBS I 12/15/10 .550 12/03/12D		1,833.33		25,666.67		27,500.00		55,000.00	25,666.67 55,000.00	80,666.67
36670	FHLMC-DISC-CITIG I 12/15/10 .230 07/29/11D	5,232,000.00						6,618.48		6,618.48	6,618.48
36671	CP-DISC-UBS FIN DEL-UBS I 12/16/10 .200 12/17/10D						111.11			111.11	111.11



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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
36672	CP-DISC-BANKAMERICA-BA I 12/16/10 .190 12/17/10D						105.56			105.56	105.56
36673	CP-DISC-GE CAPITAL CORP I 12/16/10 .150 12/17/10D						50.00			50.00	50.00
36674	CP-DISC-JP MORGAN-JPM I 12/16/10 .120 12/17/10D						33.99			33.99	33.99
36675	FHLMC-DISC-CITIG I 12/16/10 .270 10/21/11D	20,046,000.00						29,617.96		29,617.96	29,617.96
36676	FHLMC-DISC-UBC I 12/16/10 .280 11/04/11D	20,000,000.00						30,644.44		30,644.44	30,644.44
36677	FHLB-CALL-GILFD I 12/30/10 1.600 12/30/13				80,000.00		80,000.00			80,000.00	80,000.00
36678	CP-DISC-UBS FIN DEL-UBS I 12/17/10 .210 12/20/10D						437.50			437.50	437.50
36679	FHLMC-DISC-WF I 12/17/10 .160 04/04/11D						9,600.00			9,600.00	9,600.00
36680	FNMA-DISC-WF I 12/17/10 .190 06/15/11D						8,625.05			8,625.05	8,625.05
36681	CP-DISC-GE CAPITAL CORP I 12/20/10 .100 01/03/11D						388.89			388.89	388.89
36682	CP-DISC-JP MORGAN-JPM I 12/20/10 .190 12/21/10D						91.05			91.05	91.05
36683	CP-DISC-UBS FIN DEL-UBS I 12/21/10 .210 12/22/10D						97.43			97.43	97.43
36684	CP-DISC-JP MORGAN-JPM I 12/22/10 .200 12/23/10D						131.90			131.90	131.90
36685	FHLB-WF I 12/23/10 .300 11/23/11D	10,000,000.00	2,500.00		15,666.67		15,000.00	3,166.67 1,814.93		15,666.67 1,814.93	17,481.60

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SORT KEYS ARE FUND  
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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
36686	FFCB-WF 12/23/10 .400 11/02/12D	I 10,000,000.00	5,666.67		20,888.89		20,000.00	6,555.56 15,982.35		20,888.89 15,982.35	36,871.24
36687	CP-DISC-GE CAPITAL CORP 12/23/10 .100 01/03/11D	I					146.85			146.85	146.85
36688	CP-DISC-JP MORGAN-JPM 12/27/10 .180 12/28/10D	I					100.00			100.00	100.00
36689	FHLMC-DISC-UBS 12/27/10 .220 08/26/11D	I 20,029,000.00						22,766.30		22,766.30	22,766.30
36690	FHLMC-DISC-CITIG 12/28/10 .210 08/12/11D	I 17,685,000.00						19,085.06		19,085.06	19,085.06
36691	CP-DISC-UBS FIN DEL-UBS 12/29/10 .190 12/30/10D	I					131.94			131.94	131.94
36692	CP-DISC-BANKAMERICA-BA 01/03/11 .210 01/04/11D	I					63.12			63.12	63.12
36693	CP-DISC-BANKAMERICA-BA 01/04/11 .210 01/05/11D	I					198.33			198.33	198.33
36694	CP-DISC-UBS FIN DEL-UBS 01/04/11 .200 01/05/11D	I					222.50			222.50	222.50
36695	CP-DISC-UBS FIN DEL-UBS 01/05/11 .190 01/06/11D	I					90.94			90.94	90.94
36697	FHLMC-CALL-GILFD 01/25/11 1.250 07/25/13	I 10,000,000.00			54,166.67			54,166.67		54,166.67	54,166.67
36698	CP-DISC-UBS FIN DEL-UBS 01/06/11 .190 01/07/11D	I					137.43			137.43	137.43
36700	CP-DISC-UBS FIN DEL-UBS 01/07/11 .180 01/10/11D	I					238.89			238.89	238.89
36701	CP-DISC-BANKAMERICA-BA 01/07/11 .230 01/31/11D	I					1,533.33			1,533.33	1,533.33

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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
36702	CP-DISC-UBS FIN DEL-UBS I 01/10/11 .180 01/11/11D						90.90			90.90	90.90
36703	FHLMC-DISC-CITIG I 01/10/11 .220 08/24/11D	15,020,000.00						15,787.69		15,787.69	15,787.69
36704	CP-DISC-UBS FIN DEL-UBS I 01/11/11 .170 01/12/11D						93.45			93.45	93.45
36705	CP-DISC-UBS FIN DEL-UBS I 01/12/11 .170 01/13/11D						127.54			127.54	127.54
36706	CP-DISC-BANKAMERICA-BA I 01/13/11 .170 01/14/11D						136.61			136.61	136.61
36707	CP-DISC-UBS FIN DEL-UBS I 01/14/11 .160 01/18/11D						18.67			18.67	18.67
36708	CP-DISC-UBS FIN DEL-UBS I 01/18/11 .220 01/19/11D						23.07			23.07	23.07
36709	CP-DISC-UBS FIN DEL-UBS I 01/19/11 .200 01/20/11D						60.15			60.15	60.15
36710	CP-DISC-UBS FIN DEL-UBS I 01/20/11 .190 01/21/11D						69.97			69.97	69.97
36711	CP-DISC-UBS FIN DEL-UBS I 01/21/11 .170 01/24/11D						545.77			545.77	545.77
36712	CP-DISC-BANKAMERICA-BA I 01/21/11 .200 01/25/11D						333.33			333.33	333.33
36713	CP-DISC-JP MORGAN-JPM I 01/21/11 .160 01/28/11D						622.22			622.22	622.22
36714	CP-DISC-BANKAMERICA-BA I 01/21/11 .210 01/31/11D						1,166.67			1,166.67	1,166.67
36715	FHLB-DISC-CITIG I 01/21/11 .090 01/31/11D						750.00			750.00	750.00

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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
36716	CP-DISC-UBS FIN DEL-UBS I 01/24/11 .170 01/25/11D						180.96			180.96	180.96
36717	CP-DISC-UBS FIN DEL-UBS I 01/25/11 .170 01/26/11D						125.66			125.66	125.66
36718	CP-DISC-GE CAPITAL CORP I 01/25/11 .170 02/07/11D						920.83			920.83	920.83
36719	CP-DISC-UBS FIN DEL-UBS I 01/26/11 .170 01/27/11D						146.73			146.73	146.73
36720	FNMA-WF I 01/27/11 .750 12/18/13D	5,000,000.00		4,062.50	16,041.67		18,750.00	1,354.17 7,918.80		16,041.67 7,918.80	23,960.47
36721	CP-DISC-UBS FIN DEL-UBS I 01/27/11 .170 01/28/11D						114.41			114.41	114.41
36722	CP-DISC-UBS FIN DEL-UBS I 01/28/11 .170 01/31/11D						406.06			406.06	406.06
36723	CP-DISC-BANKAMERICA-BA I 01/31/11 .180 02/01/11D						131.99			131.99	131.99
36724	CP-DISC-UBS FIN DEL-UBS I 02/01/11 .180 02/02/11D						78.93			78.93	78.93
36725	CP-DISC-BANKAMERICA-BA I 02/01/11 .190 02/11/11D						791.67			791.67	791.67
36726	CP-DISC-UBS FIN DEL-UBS I 02/02/11 .180 02/03/11D						91.48			91.48	91.48
36727	FFCB-WF I 02/03/11 .920 11/26/13D	5,000,000.00		8,561.11	18,911.11		23,000.00	4,472.22 4,777.22		18,911.11 4,777.22	23,688.33
36728	FHLMC-WF I 02/03/11 .875 10/28/13D	5,000,000.00		19,809.03	17,986.11		30,138.89	7,656.25 5,286.77		17,986.11 5,286.77	23,272.88
36729	CP-DISC-UBS FIN DEL-UBS I 02/03/11 .170 02/04/11D						44.78			44.78	44.78

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INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36730	FNMA-WF 02/04/11 .750 12/18/13D	I 5,000,000.00	4,791.67		15,312.50		18,750.00	1,354.17 10,842.65		15,312.50 10,842.65	26,155.15
36731	CP-DISC-UBS FIN DEL-UBS I 02/04/11 .170 02/07/11D						78.33			78.33	78.33
36732	CP-DISC-UBS FIN DEL-UBS I 02/07/11 .170 02/08/11D						157.23			157.23	157.23
36733	CP-DISC-UBS FIN DEL-UBS I 02/07/11 .180 02/11/11D						100.00			100.00	100.00
36734	CP-DISC-UBS FIN DEL-UBS I 02/08/11 .170 02/09/11D						142.77			142.77	142.77
36735	FHLMC-WF 02/09/11 .875 10/28/13D	I 5,000,000.00	20,538.19		17,256.95		30,138.89	7,656.25 8,867.84		17,256.95 8,867.84	26,124.79
36736	FFCB-WF 02/09/11 .700 11/04/13D	I 10,000,000.00	18,472.22		27,611.11		35,000.00	11,083.33 25,500.30		27,611.11 25,500.30	53,111.41
36737	FHLB-WF 02/16/11 1.000 05/16/13	I 5,000,000.00			18,750.00		12,500.00	6,250.00		18,750.00	18,750.00
36738	CP-DISC-UBS FIN DEL-UBS I 02/09/11 .160 02/10/11D						68.64			68.64	68.64
36739	FFCB-WF 02/10/11 1.300 12/23/13D	I 10,000,000.00	16,972.22		50,916.67		65,000.00	2,888.89 6,046.71		50,916.67 6,046.71	56,963.38
36740	FNMA-WF 02/10/11 1.125 09/30/13D	I 5,000,000.00	20,312.50		22,031.25		28,125.00	14,218.75 4,070.41		22,031.25 4,070.41	26,101.66
36741	CP-DISC-UBS FIN DEL-UBS I 02/10/11 .150 02/11/11D						16.78			16.78	16.78
36743	CP-DISC-BANKAMERICA-BA I 02/11/11 .170 02/25/11D						551.70			551.70	551.70
36744	CP-DISC-UBS FIN DEL-UBS I 02/14/11 .150 02/15/11D						64.26			64.26	64.26

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36745	CP-DISC-BANKAMERICA-BA I 02/14/11 .180 02/25/11D						550.00			550.00	550.00
36746	CP-DISC-UBS FIN DEL-UBS I 02/15/11 .180 02/16/11D						22.87			22.87	22.87
36747	CP-DISC-UBS FIN DEL-UBS I 02/17/11 .150 02/18/11D						7.97			7.97	7.97
36748	CP-DISC-UBS FIN DEL-UBS I 02/18/11 .150 02/22/11D						53.18			53.18	53.18
36749	CP-DISC-UBS FIN DEL-UBS I 02/22/11 .150 02/23/11D						12.93			12.93	12.93
36750	CP-DISC-UBS FIN DEL-UBS I 02/23/11 .140 02/24/11D						81.32			81.32	81.32
36751	CP-DISC-UBS FIN DEL-UBS I 02/24/11 .140 02/25/11D						51.50			51.50	51.50
36752	CP-DISC-BANKAMERICA-BA I 02/24/11 .160 02/28/11D						190.22			190.22	190.22
36753	CP-DISC-UBS FIN DEL-UBS I 02/25/11 .150 02/28/11D						198.34			198.34	198.34
36754	CP-DISC-BANKAMERICA-BA I 02/28/11 .170 03/01/11D						64.05			64.05	64.05
36755	CP-DISC-UBS FIN DEL-UBS I 03/01/11 .150 03/02/11D						61.38			61.38	61.38
36756	CP-DISC-BANKAMERICA-BA I 03/02/11 .150 03/03/11D						58.21			58.21	58.21
36757	CP-DISC-BANKAMERICA-BA I 03/03/11 .150 03/04/11D						21.41			21.41	21.41
36758	CP-DISC-BANKAMERICA-BA I 03/03/11 .200 04/08/11D						4,000.00			4,000.00	4,000.00

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36759	CP-DISC-UBS FIN DEL-UBS I 03/04/11 .150 03/07/11D						98.14			98.14	98.14
36760	FNMA-CITIG I 03/07/11 1.000 09/23/13D	5,000,000.00	22,777.78		15,833.33		25,000.00	13,611.11 2,255.21		15,833.33 2,255.21	18,088.54
36761	FHLMC-UBS I 03/07/11 1.375 02/25/14D	10,000,000.00	23,298.61		43,541.67			66,840.28 384.53		43,541.67 384.53	43,926.20
36762	CP-DISC-BANKAMERICA-BA I 03/07/11 .150 03/08/11D						51.07			51.07	51.07
36763	FNMA-GILFD I 03/08/11 1.125 09/30/13D	5,000,000.00	24,687.50		17,656.25		28,125.00	14,218.75 233.19		17,656.25 233.19	17,889.44
36764	FHLMC-WF I 03/08/11 .750 03/28/13D	10,000,000.00	7,083.33		23,541.67		11,250.00	19,375.00 1,883.49		23,541.67 1,883.49	25,425.16
36765	CP-DISC-UBS FIN DEL-UBS I 03/08/11 .140 03/09/11D						70.18			70.18	70.18
36766	CP-DISC-BANKAMERICA-BA I 03/09/11 .140 03/10/11D						61.61			61.61	61.61
36768	CP-DISC-BANKAMERICA-BA I 03/10/11 .140 03/11/11D						71.87			71.87	71.87
36769	CP-DISC-BANKAMERICA-BA I 03/11/11 .140 03/14/11D						282.96			282.96	282.96
36770	CP-DISC-BANKAMERICA-BA I 03/14/11 .140 03/15/11D						74.23			74.23	74.23
36771	FHLB-WF I 03/15/11 .250 03/07/12D	5,000,000.00	277.78		3,680.56			3,958.34 15.08		3,680.56 15.08	3,695.64
36772	FNMA-CALL-GILF I 03/15/11 .875 11/08/13D	2,505,000.00	7,732.45		6,453.86		10,959.38	3,226.93 1,837.10		6,453.86 1,837.10	8,290.96
36773	CP-DISC-UBS FIN DEL-UBS I 03/15/11 .140 03/16/11D						50.01			50.01	50.01

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INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36774	CP-DISC-UBS FIN DEL-UBS I 03/15/11 .130 03/17/11D						122.78			122.78	122.78
36775	CP-DISC-BANKAMERICA-BA I 03/16/11 .140 03/17/11D						47.92			47.92	47.92
36776	CP-DISC-UBS FIN DEL-UBS I 03/17/11 .150 03/18/11D						66.39			66.39	66.39
36777	FNMA-CALL-GILF I 03/18/11 .800 11/18/13D	5,000,000.00		13,333.33	11,444.45		20,000.00	4,777.78 3,867.58		11,444.45 3,867.58	15,312.03
36778	CP-DISC-UBS FIN DEL-UBS I 03/18/11 .150 03/21/11D						150.77			150.77	150.77
36779	CP-DISC-UBS FIN DEL-UBS I 03/21/11 .140 03/22/11D						59.01			59.01	59.01
36780	CP-DISC-GE CAPITAL CORP I 03/21/11 .150 03/30/11D						675.00			675.00	675.00
36781	FHLMC-UBS I 03/22/11 .375 11/30/12D	5,000,000.00		7,812.50	5,156.24		11,354.16	1,614.58 2,945.16		5,156.24 2,945.16	8,101.40
36782	CP-DISC-UBS FIN DEL-UBS I 03/22/11 .140 03/23/11D						30.76			30.76	30.76
36783	CP-DISC-BANKAMERICA-BA I 03/23/11 .140 03/24/11D						33.56			33.56	33.56
36784	CP-DISC-UBS FIN DEL-UBS I 03/24/11 .140 03/25/11D						32.90			32.90	32.90
36785	CP-DISC-UBS FIN DEL-UBS I 03/25/11 .130 03/28/11D						234.43			234.43	234.43
36786	CP-DISC-BANKAMERICA-BA I 03/28/11 .130 03/29/11D						70.73			70.73	70.73
36787	CP-DISC-UBS FIN DEL-UBS I 03/29/11 .130 03/30/11D						60.96			60.96	60.96



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36788	FHLB-WF 03/30/11 .875 12/27/13D	I 5,000,000.00	11,302.08		11,059.03		21,875.00	486.11 4,673.18		11,059.03 4,673.18	15,732.21
36789	FHLMC-WF 03/30/11 .515 11/26/12D	I 5,000,000.00	8,869.44		6,509.03		12,875.00	2,503.47 2,083.69		6,509.03 2,083.69	8,592.72
36790	FHLMC-UBS 03/30/11 .375 11/30/12D	I 5,000,000.00	8,229.17		4,739.58		11,354.17	1,614.58 4,223.82		4,739.58 4,223.82	8,963.40
36791	FHLMC-CALL-GILF 03/30/11 1.150 10/07/13D	I 5,000,000.00	27,631.94		14,534.73		28,750.00	13,416.67 1,361.72		14,534.73 1,361.72	15,896.45
36792	FNMA-CALL-GILF 03/30/11 1.000 09/20/13D	I 10,000,000.00	2,777.78		25,277.78			28,055.56 5,651.93		25,277.78 5,651.93	30,929.71
36793	FHLB-UBC 03/30/11 .570 08/28/12D	I 5,000,000.00	2,295.83		7,204.17			9,500.00 8.99		7,204.17 8.99	7,213.16
36794	FHLB-DISC-WF 03/29/11 .080 04/06/11D	I					389.87			389.87	389.87
36795	FNMA-DISC-WF 03/30/11 .220 02/01/12D	I 10,154,000.00						5,770.86		5,770.86	5,770.86
36796	FHLMC-DISC-WF 04/01/11 .280 03/13/12D	I 14,327,000.00						10,140.33		10,140.33	10,140.33
36797	CP-DISC-UBS FIN DEL-UBS 04/04/11 .090 04/05/11D	I					75.00			75.00	75.00
36798	FHLMC-DISC-CITIG 04/04/11 .230 03/16/12D	I 9,450,000.00						5,313.00		5,313.00	5,313.00
36799	FNMA-CALL-WF 04/05/11 .800 11/29/13D	I 5,000,000.00	14,000.00		9,555.56		20,000.00	3,555.56 4,713.63		9,555.56 4,713.63	14,269.19
36800	FNMA-UBC 04/05/11 .500 10/30/12D	I 10,000,000.00	21,527.78		11,944.44		25,000.00	8,472.22 1,849.13		11,944.44 1,849.13	13,793.57
36801	FNMA-CITIG 04/05/11 1.000 09/23/13D	I 5,000,000.00	1,666.67		11,944.44			13,611.11 588.36		11,944.44 588.36	12,532.80

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36802	CP-DISC-TOYOTA-TOY 04/05/11 .240 06/02/11D						1,236.56			1,236.56	1,236.56
36803	FFCB-UBC 04/06/11 .980 09/23/13D	5,000,000.00		1,769.44	11,569.44			13,338.88 1,159.71		11,569.44 1,159.71	12,729.15
36804	FNMA-WF 04/06/11 .750 02/26/13D	5,000,000.00		4,166.67	8,854.17			13,020.84 354.19		8,854.17 354.19	9,208.36
36805	FHLB-WF 04/08/11 1.170 11/08/13	5,000,000.00			13,487.50		4,875.00	8,612.50		13,487.50	13,487.50
36806	CP-DISC-BANKAMERICA-BA 04/06/11 .110 04/07/11D						27.46			27.46	27.46
36807	FHLB-CITIG 04/15/11 1.000 08/15/13	5,000,000.00			10,555.56			10,555.56		10,555.56	10,555.56
36808	CP-DISC-BANKAMERICA-BA 04/07/11 .110 04/11/11D						115.22			115.22	115.22
36809	FHLMC-CALL-UBS 04/29/11 1.625 04/29/14	5,000,000.00			13,993.06			13,993.06		13,993.06	13,993.06
36810	FHLB-GILFD 04/28/11 1.200 10/28/13	5,000,000.00			10,500.00			10,500.00		10,500.00	10,500.00
36811	CP-DISC-JP MORGAN-JPM 04/11/11 .050 04/12/11D						17.25			17.25	17.25
36812	CP-DISC-BANKAMERICA-BA 04/12/11 .080 04/13/11D						19.17			19.17	19.17
36813	CP-DISC-BANKAMERICA-BA 04/12/11 .090 04/15/11D						37.50			37.50	37.50
36814	CP-DISC-UBS FIN DEL-UBS 04/13/11 .080 04/15/11D						35.56			35.56	35.56
36815	CP-DISC-TOYOTA-TOY 04/13/11 .270 07/13/11D	9,768,000.00						5,787.54		5,787.54	5,787.54

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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
36816	CP-DISC-BANKAMERICA-BA I 04/14/11 .070 04/15/11D						2.40			2.40	2.40
36817	CP-DISC-BANKAMERICA-BA I 04/15/11 .270 08/15/11D	8,797,000.00						5,080.26		5,080.26	5,080.26
36818	CP-DISC-UBS FIN DEL-UBS I 04/18/11 .090 04/19/11D						25.00			25.00	25.00
36819	CP-DISC-UBS FIN DEL-UBS I 04/18/11 .080 04/21/11D						190.00			190.00	190.00
36820	FNMA-DISC-CITIG I 04/18/11 .110 09/09/11D	20,000,000.00						4,522.22		4,522.22	4,522.22
36821	FNMA-DISC-WF I 04/18/11 .120 09/23/11D	20,000,000.00						4,933.33		4,933.33	4,933.33
36822	FHLMC-DISC-UBC I 04/18/11 .140 11/18/11D	18,453,000.00						5,310.36		5,310.36	5,310.36
36823	CP-DISC-UBS FIN DEL-UBS I 04/19/11 .080 04/20/11D						23.80			23.80	23.80
36824	CP-DISC-UBS FIN DEL-UBS I 04/20/11 .080 04/21/11D						30.90			30.90	30.90
36825	CP-DISC-BANKAMERICA-BA I 04/21/11 .100 04/26/11D						97.22			97.22	97.22
36826	CP-DISC-BANKAMERICA-BA I 04/21/11 .100 04/28/11D						195.69			195.69	195.69
36827	CP-DISC-BANKAMERICA-BA I 04/26/11 .080 04/27/11D						14.48			14.48	14.48
36828	CP-DISC-BANKAMERICA-BA I 04/27/11 .100 05/02/11D						43.69			43.69	43.69
36829	FNMA-GILFD I 04/29/11 1.500 09/08/14D	10,000,000.00	21,250.00		25,833.33			47,083.33 179.56		25,833.33 179.56	26,012.89

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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
36830	FHLMC-WF 04/29/11 .375 11/30/12D	I 5,000,000.00	9,739.58		3,229.17		11,354.17	1,614.58 900.00		3,229.17 900.00	4,129.17
36831	FHLMC-CITIG 05/09/11 1.375 05/09/14	I 10,000,000.00			19,861.11			19,861.11		19,861.11	19,861.11
36832	CP-DISC-BANKAMERICA-BA 04/28/11 .120 05/09/11D	I					550.00			550.00	550.00
36833	CP-DISC-BANKAMERICA-BA 04/28/11 .120 05/10/11D	I					422.88			422.88	422.88
36834	NCD-UBOC-UBC 04/29/11 .310 10/07/11	I 20,000,000.00			10,850.00			10,850.00		10,850.00	10,850.00
36835	CP-DISC-BANKAMERICA-BA 04/29/11 .080 05/02/11D	I					13.17			13.17	13.17
36836	CP-DISC-UBS FIN DEL-UBS 05/02/11 .090 05/03/11D	I					47.66			47.66	47.66
36837	CP-DISC-BANKAMERICA-BA 05/03/11 .080 05/04/11D	I					21.05			21.05	21.05
36838	CP-DISC-UBS FIN DEL-UBS 05/03/11 .175 08/03/11D	I 10,000,000.00						2,868.05		2,868.05	2,868.05
36839	CP-DISC-BANKAMERICA-BA 05/04/11 .080 05/05/11D	I					22.22			22.22	22.22
36840	CP-DISC-TOYOTA-TOY 05/04/11 .140 06/08/11D	I					680.56			680.56	680.56
36841	CP-DISC-UBS FIN DEL-UBS 05/04/11 .115 07/05/11D	I 5,888,000.00						1,090.91		1,090.91	1,090.91
36842	FHLB-WF 05/16/11 .750 07/30/13P	I 4,500,000.00			4,218.75			4,218.75 -110.43		4,218.75 -110.43	4,108.32
36843	FHLB-WF 05/16/11 .750 08/28/13	I 5,000,000.00			4,687.50			4,687.50		4,687.50	4,687.50

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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
36844	FFCB-CITIG I 05/12/11 1.150 05/12/14	5,000,000.00			7,826.39			7,826.39		7,826.39	7,826.39
36845	CP-DISC-GE CAPITAL CORP I 05/05/11 .100 05/23/11D						692.60			692.60	692.60
36846	FNMA-WF I 05/06/11 .375 12/28/12D	10,000,000.00	13,333.33		5,729.17		18,750.00	312.50 995.35		5,729.17 995.35	6,724.52
36847	FHLMC-UBC I 05/06/11 .375 11/30/12D	5,000,000.00	10,104.17		2,864.57		11,354.16	1,614.58 312.20		2,864.57 312.20	3,176.77
36848	FNMA-UBC I 05/12/11 .800 11/18/13D	5,000,000.00	19,333.33		5,444.45		20,000.00	4,777.78 371.88		5,444.45 371.88	5,816.33
36849	CP-DISC-UBS FIN DEL-UBS I 05/12/11 .090 05/13/11D						7.93			7.93	7.93
36850	CP-DISC-UBS FIN DEL-UBS I 05/23/11 .090 05/24/11D						14.48			14.48	14.48
36851	CP-DISC-BANKAMERICA-BA I 05/23/11 .090 05/26/11D						36.72			36.72	36.72
36852	CP-DISC-UBS FIN DEL-UBS I 05/25/11 .090 05/26/11D						26.47			26.47	26.47
36853	FNMA-WF I 06/15/11 2.200 06/15/16	5,000,000.00			4,888.89			4,888.89		4,888.89	4,888.89
36854	FHLMC-GILFD I 06/13/11 1.600 03/13/15	5,000,000.00			4,000.00			4,000.00		4,000.00	4,000.00
36855	CP-DISC-BANKAMERICA-BA I 05/31/11 .090 06/01/11D						33.24			33.24	33.24
36856	CP-DISC-UBS FIN DEL-UBS I 06/01/11 .110 06/02/11D						30.56			30.56	30.56
36857	CP-DISC-BANKAMERICA-BA I 06/01/11 .100 06/13/11D						363.00			363.00	363.00

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INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36858	FHLB-GILFD 06/08/11 1.770 06/08/15	I 3,000,000.00			3,392.50			3,392.50		3,392.50	3,392.50
36859	CP-DISC-BANKAMERICA-BA 06/02/11 .090 06/06/11D	I					139.16			139.16	139.16
36860	FHLB-WF 06/21/11 .500 06/21/13	I 10,000,000.00			1,388.89			1,388.89		1,388.89	1,388.89
36861	FFCB-UBC 06/20/11 .625 11/20/13	I 5,000,000.00			954.86			954.86		954.86	954.86
36862	CP-DISC-UBS FIN DEL-UBS 06/14/11 .100 06/15/11D	I					30.02			30.02	30.02
36863	FHLB-CALL-CITIG 06/27/11 .700 09/27/13	I 10,000,000.00			777.78			777.78		777.78	777.78
36864	FHLB-WF 06/30/11 1.030 10/23/14	I 10,000,000.00			286.11			286.11		286.11	286.11
36865	FHLB-WF 06/23/11 .700 01/30/14D	I 10,000,000.00	583.33		1,555.56			2,138.89 87.39		1,555.56 87.39	1,642.95
36866	FFCB-WF 06/23/11 .875 06/23/14D	I 10,000,000.00			1,944.44			1,944.44 54.01		1,944.44 54.01	1,998.45
36867	FHLB-GILFD 06/30/11 .850 04/30/14	I 5,000,000.00			118.06			118.06		118.06	118.06
36868	FFCB-UBS 06/29/11 .400 04/29/13	I 10,000,000.00			222.22			222.22		222.22	222.22
36869	CP-DISC-TOYOTA-TOY 06/22/11 .180 08/25/11D	I 4,221,000.00						189.95		189.95	189.95
36870	NCD-UBOC-UBC 06/23/11 .230 12/02/11	I 20,000,000.00			1,022.22			1,022.22		1,022.22	1,022.22
36871	FHLB-WF 06/23/11 .400 04/30/13D	I 10,000,000.00	666.67		888.89			1,555.56 22.45		888.89 22.45	911.34

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36872	FNMA-WF 06/23/11 .500 08/09/13D	I 10,000,000.00		833.33	1,111.11			1,944.44 44.22		1,111.11 44.22	1,155.33
36873	CP-DISC-UBS FIN DEL-UBS 06/23/11 .070 07/25/11D	I 20,000,000.00						311.11		311.11	311.11
36874	CP-DISC-TOYOTA-TOY 06/23/11 .140 08/01/11D	I 5,000,000.00						155.55		155.55	155.55
36875	CP-DISC-GE CAPITAL CORP 06/23/11 .100 08/25/11D	I 21,000,000.00						466.67		466.67	466.67
36876	CP-DISC-GE CAPITAL CORP 06/23/11 .100 08/29/11D	I 7,380,000.00						164.00		164.00	164.00
36877	CP-DISC-JP MORGAN-JPM 06/24/11 .050 06/28/11D	I					126.18			126.18	126.18
36878	FNMA-DISC-WF 06/24/11 .100 02/01/12D	I 14,484,000.00						281.63		281.63	281.63
36879	FHLB-GILF 06/30/11 1.000 10/17/14	I 5,100,000.00	1,841.67		141.67			1,983.34		141.67	141.67
36880	FHLB-GILFD 06/30/11 1.000 10/17/14	I 4,900,000.00	1,769.44		136.11			1,905.55		136.11	136.11
36881	CP-DISC-UBS FIN DEL-UBS 06/29/11 .090 07/29/11D	I 15,000,000.00						75.00		75.00	75.00
36882	FHLB-GILFD 06/30/11 1.125 12/29/14D	I 4,500,000.00	140.63		140.63			281.26 5.42		140.63 5.42	146.05

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SUBTOTAL (Fund) 1 INVESTMENT FUNDS											
	PAR VALUE	1082022818.32									
	SOLD MATURED/OUTSTANDING				569,198.96		773,687.50		62,500.00		
					5,702,053.51		8,565,003.80				
	INTEREST		3,766,571.66	.00	6,271,252.47	.00	9,338,691.30	699,132.83		6,271,252.47	7,957,381.42
										.00	
										.00	
										-----	
										6,271,252.47	
	PRIOR PERIOD ACCRUED		3,169,577.77				3,712,310.13	-542,732.36			
	PRIOR PERIOD PURCHASED		92,708.34				92,708.34	.00			
	PURCHASED THIS PERIOD		504,285.55				440,947.70	63,337.85			
	ACCRUED THIS PERIOD		.00				5,092,725.13	1,178,527.34			
	PREMIUM		-577,533.08				-698,872.29	-62,772.46	.00	-184,111.67	
	DISCOUNT		1,437,693.52				2,274,042.07	971,392.07	.00	1,807,740.62	
	GAIN/LOSS								62,500.00		





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INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACCRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
35894	Series 2008 B-RDA Tax A I 11/14/08 .476 06/30/12	12,649,878.58			65,107.10		65,107.11			65,107.11	65,107.10
SUBTOTAL (Fund) 55 Series 2008B-RDA Tax Allocation											
	PAR VALUE	12,649,878.58									
	SOLD MATURED/OUTSTANDING				.00 65,107.10		.00 65,107.11		.00		
	INTEREST		.00	.00	65,107.10	.00	65,107.11	.00		65,107.11	65,107.10
					LESS CURRENT PERIOD ADJUSTMENTS					.00	
					LESS PRIOR PERIOD ADJUSTMENTS					.00	
										----- 65,107.11	
	PRIOR PERIOD ACCRUED						.01				
	PRIOR PERIOD PURCHASED						.00				
	PURCHASED THIS PERIOD						.00				
	ACCRUED THIS PERIOD						65,107.10				
	PREMIUM		.00				.00		.00	.00	
	DISCOUNT		.00				.00		.00	.00	
	GAIN/LOSS								.00		

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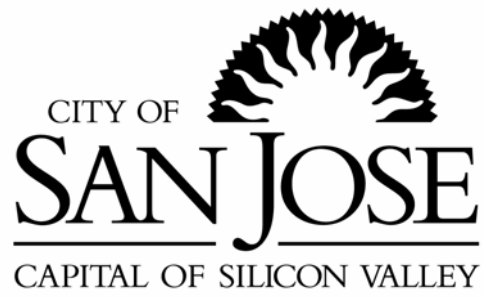
INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36521	FHLB-DISC-UBS 07/12/10 .140 07/14/10D	I					180.45			180.45	180.45
36527	FHLB-DISC-BA 07/14/10 .170 08/11/10D	I					3,068.88			3,068.88	3,068.88
36555	FHLB-DISC-UBS 08/11/10 .130 09/10/10D	I					2,514.42			2,514.42	2,514.42
36581	FHLB-DISC-WF 09/10/10 .100 10/06/10D	I					1,676.35			1,676.35	1,676.35
36604	FHLB-DISC-WF 10/06/10 .130 11/05/10D	I					2,514.74			2,514.74	2,514.74
36632	FHLB-DISC-WF 11/05/10 .130 12/07/10D	I					2,683.08			2,683.08	2,683.08
36657	TBIL-DISC-WF 12/07/10 .050 01/06/11D	I					913.50			913.50	913.50
36699	FHLB-DISC-WF 01/06/11 .130 02/10/11D	I					2,771.33			2,771.33	2,771.33
36742	FHLB-DISC-CITIG 02/10/11 .090 03/09/11D	I					1,480.21			1,480.21	1,480.21
36767	FHLB-DISC-WF 03/09/11 .080 04/06/11D	I					974.66			974.66	974.66

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SUBTOTAL (Fund) 56 RDA 2008A BOND PROCEEDS											
	PAR VALUE	.00									
	SOLD MATURED/OUTSTANDING				.00		.00		.00		
	INTEREST		.00	.00	.00	.00	.00	.00		.00	18,777.62
						LESS CURRENT PERIOD ADJUSTMENTS				.00	
						LESS PRIOR PERIOD ADJUSTMENTS				.00	
										-----	.00
	PRIOR PERIOD ACCRUED		.00				.00	.00			
	PRIOR PERIOD PURCHASED		.00				.00	.00			
	PURCHASED THIS PERIOD		.00				.00	.00			
	ACCRUED THIS PERIOD		.00				.00	.00			
	PREMIUM		.00				.00	.00	.00	.00	
	DISCOUNT		.00					.00	.00	18,777.62	
	GAIN/LOSS						18,777.62	.00	.00		

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GRAND TOTAL											
	PAR VALUE	1095526696.90									
	SOLD MATURED/OUTSTANDING				569,198.96 5,767,160.61		773,687.50 8,630,110.91		62,500.00		
	INTEREST CAPITALIZED INTEREST		3,766,571.66 .00	.00 .00	6,336,359.57 .00	.00 .00	9,403,798.41 .00	699,132.83 .00		6,336,359.58 .00	8,044,036.79
	NET INTEREST AND RECEIPTS		3,766,571.66	.00	6,336,359.57	.00	9,403,798.41	699,132.83		6,336,359.58	
					LESS CURRENT PERIOD ADJUSTMENTS					.00	
					LESS PRIOR PERIOD ADJUSTMENTS					.00	
										6,336,359.58	
	PRIOR PERIOD ACCRUED		3,169,577.76				3,712,310.14	-542,732.38			
	PRIOR PERIOD PURCHASED		92,708.34				92,708.34	.00			
	PURCHASED THIS PERIOD		504,285.55				440,947.70	63,337.85			
	ACCRUED THIS PERIOD		.00				5,157,832.23	1,178,527.34			
	PREMIUM		-577,533.08				-698,872.29	-62,772.46	.00	-184,111.67	
	DISCOUNT		1,439,043.77				2,295,680.94	972,651.72	.00	1,829,288.89	
	GAIN/LOSS								62,500.00		



## **SECTION C**

### **TIME DEPOSIT BANK DISTRIBUTION REPORT**

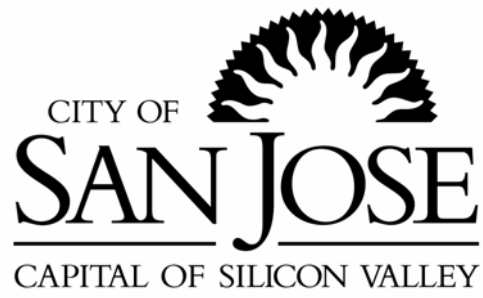
The Time Deposit Bank Distribution Report lists each bank with which time deposit investments are outstanding as of the specified report date. For each bank listed, the bank code, bank name, total time deposit dollar amount, and percentage of all time deposits are displayed.





**CITY OF SAN JOSE: TIME DEPOSIT BANK DISTRIBUTION  
AS OF JUNE 30, 2011**

**There were no time deposits outstanding as of June 30, 2011.**



## **SECTION D**

### **MARKET VALUE OF PORTFOLIO**

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



# Inventory by Market Value



Run Date: 7/18/2011 9:44:39 AM

Investments Outstanding As Of Date: 6/30/2011

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
<b>Fund: 1 INVESTMENT FUNDS</b>								
36665	FHLB-GILFD	313371PM2	12/13/2010	.500000	10,000,000.00	9,996,875.00	694.44	102,975.00
			06/26/2013	.924000	9,893,900.00	99.968750	SUNGARD	0.00
36685	FHLB-WF	313371WJ1	12/23/2010	.300000	10,000,000.00	10,009,375.00	3,166.67	12,575.00
			11/23/2011	.335000	9,996,800.00	100.093750	SUNGARD	0.00
36737	FHLB-WF	313372PA6	02/16/2011	1.000000	5,000,000.00	5,046,875.00	6,250.00	46,875.00
			05/16/2013	1.000000	5,000,000.00	100.937500	SUNGARD	0.00
36771	FHLB-WF	313372WV2	03/15/2011	.250000	5,000,000.00	4,998,437.50	3,958.34	0.00
			03/07/2012	.251000	5,000,227.78	99.968750	SUNGARD	-1,512.50
36788	FHLB-WF	313371UC8	03/30/2011	.875000	5,000,000.00	5,018,750.00	486.11	69,150.00
			12/27/2013	1.250000	4,949,600.00	100.375000	SUNGARD	0.00
36793	FHLB-UBC	313372UV4	03/30/2011	.570000	5,000,000.00	5,012,500.00	9,500.00	12,550.00
			08/28/2012	.571000	5,002,245.83	100.250000	SUNGARD	0.00
36805	FHLB-WF	313373BK7	04/08/2011	1.170000	5,000,000.00	5,057,812.50	8,612.50	57,812.50
			11/08/2013	1.170000	5,000,000.00	101.156250	SUNGARD	0.00
36807	FHLB-CITIG	313373F98	04/15/2011	1.000000	5,000,000.00	5,045,312.50	10,555.56	45,312.50
			08/15/2013	1.000000	5,000,000.00	100.906250	SUNGARD	0.00
36810	FHLB-GILFD	313373HA3	04/28/2011	1.200000	5,000,000.00	5,062,500.00	10,500.00	62,500.00
			10/28/2013	1.200000	5,000,000.00	101.250000	SUNGARD	0.00
36842	FHLB-WF	313373RG9	05/16/2011	.750000	4,500,000.00	4,518,281.25	4,218.75	16,346.25
			07/30/2013	.730000	4,501,935.00	100.406250	SUNGARD	0.00
36843	FHLB-WF	313373S37	05/16/2011	.750000	5,000,000.00	5,017,187.50	4,687.50	17,187.50
			08/28/2013	.750000	5,000,000.00	100.343750	SUNGARD	0.00
36858	FHLB-GILFD	313373ZV7	06/08/2011	1.770000	3,000,000.00	2,973,750.00	3,392.50	0.00
			06/08/2015	1.770000	3,000,000.00	99.125000	SUNGARD	-26,250.00
36860	FHLB-WF	3133745V8	06/21/2011	.500000	10,000,000.00	9,996,875.00	1,388.89	0.00
			06/21/2013	.500000	10,000,000.00	99.968750	SUNGARD	-3,125.00
36863	FHLB-CALL-CITIG	3133747F1	06/27/2011	.700000	10,000,000.00	9,987,500.00	777.78	0.00
			09/27/2013	.700000	10,000,000.00	99.875000	SUNGARD	-12,500.00
36864	FHLB-WF	313374GK0	06/30/2011	1.030000	10,000,000.00	9,968,750.00	286.11	0.00
			10/23/2014	1.030000	10,000,000.00	99.687500	SUNGARD	-31,250.00
36865	FHLB-WF	313374B41	06/23/2011	.700000	10,000,000.00	9,984,375.00	2,138.89	0.00
			01/30/2014	.740000	9,990,183.33	99.843750	SUNGARD	-5,225.00
36867	FHLB-GILFD	313374H37	06/30/2011	.850000	5,000,000.00	4,996,875.00	118.06	0.00
			04/30/2014	.850000	5,000,000.00	99.937500	SUNGARD	-3,125.00

# Inventory by Market Value



Run Date: 7/18/2011 9:44:39 AM

Investments Outstanding As Of Date: 6/30/2011

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
36871	FHLB-WF	313374CR9	06/23/2011	.400000	10,000,000.00	9,984,375.00	1,555.56	0.00
			04/30/2013	.410000	9,998,766.67	99.843750	SUNGARD	-13,725.00
36879	FHLB-GILF	313374CH1	06/30/2011	1.000000	5,100,000.00	5,080,875.00	1,983.34	0.00
			10/17/2014	1.000000	5,101,841.67	99.625000	SUNGARD	-19,125.00
36880	FHLB-GILFD	313374CH1	06/30/2011	1.000000	4,900,000.00	4,881,625.00	1,905.55	0.00
			10/17/2014	1.000000	4,901,769.44	99.625000	SUNGARD	-18,375.00
36882	FHLB-GILFD	313374GA2	06/30/2011	1.125000	4,500,000.00	4,483,125.00	281.26	0.00
			12/29/2014	1.170000	4,493,210.63	99.625000	SUNGARD	-9,945.00
Inv Type: 22 FEDERAL HOME LOAN BANKS				.754699	137,000,000.00	137,122,031.25	76,457.81	443,283.75
				.806023	136,830,480.35	100.089074		-144,157.50
36720	FNMA-WF	31398A5W8	01/27/2011	.750000	5,000,000.00	5,000,000.00	1,354.17	53,950.00
			12/18/2013	1.130000	4,946,050.00	100.000000	SUNGARD	0.00
36730	FNMA-WF	31398A5W8	02/04/2011	.750000	5,000,000.00	5,000,000.00	1,354.17	77,300.00
			12/18/2013	1.300000	4,922,700.00	100.000000	SUNGARD	0.00
36740	FNMA-WF	31398A2M3	02/10/2011	1.125000	5,000,000.00	5,056,250.00	14,218.75	84,050.00
			09/30/2013	1.340000	4,972,200.00	101.125000	SUNGARD	0.00
36760	FNMA-CITIG	31398A2S0	03/07/2011	1.000000	5,000,000.00	5,040,625.00	13,611.11	58,725.00
			09/23/2013	1.145000	4,981,900.00	100.812500	SUNGARD	0.00
36763	FNMA-GILFD	31398A2M3	03/08/2011	1.125000	5,000,000.00	5,056,250.00	14,218.75	58,150.00
			09/30/2013	1.140000	4,998,100.00	101.125000	SUNGARD	0.00
36772	FNMA-CALL-GILF	31398A5Q1	03/15/2011	.875000	2,505,000.00	2,504,217.19	3,226.93	15,700.09
			11/08/2013	1.128000	2,488,517.10	99.968750	SUNGARD	0.00
36777	FNMA-CALL-GILF	31398A6D9	03/18/2011	.800000	5,000,000.00	5,001,562.50	4,777.78	37,512.50
			11/18/2013	1.074000	4,964,050.00	100.031250	SUNGARD	0.00
36792	FNMA-CALL-GILF	3136FPGA9	03/30/2011	1.000000	10,000,000.00	10,056,250.00	28,055.56	111,250.00
			09/20/2013	1.227000	9,947,777.78	100.562500	SUNGARD	0.00
36799	FNMA-CALL-WF	31398A6K3	04/05/2011	.800000	5,000,000.00	5,009,375.00	3,555.56	61,875.00
			11/29/2013	1.204000	4,947,500.00	100.187500	SUNGARD	0.00
36800	FNMA-UBC	3136FPUC9	04/05/2011	.500000	10,000,000.00	10,003,125.00	8,472.22	15,325.00
			10/30/2012	.578000	9,987,800.00	100.031250	SUNGARD	0.00
36801	FNMA-CITIG	31398A2S0	04/05/2011	1.000000	5,000,000.00	5,040,625.00	13,611.11	46,725.00
			09/23/2013	1.050000	4,995,566.67	100.812500	SUNGARD	0.00
36804	FNMA-WF	3135G0AK9	04/06/2011	.750000	5,000,000.00	5,026,562.50	13,020.84	29,412.50
			02/26/2013	.780000	5,001,316.67	100.531250	SUNGARD	0.00
36829	FNMA-GILFD	31398A3G5	04/29/2011	1.500000	10,000,000.00	10,100,000.00	47,083.33	103,500.00

# Inventory by Market Value



Run Date: 7/18/2011 9:44:39 AM

Investments Outstanding As Of Date: 6/30/2011

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
			09/08/2014	1.511000	10,017,750.00	101.000000	SUNGARD	0.00
36846	FNMA-WF	31398A6F4	05/06/2011	.375000	10,000,000.00	10,003,125.00	312.50	13,825.00
			12/28/2012	.440000	9,989,300.00	100.031250	SUNGARD	0.00
36848	FNMA-UBC	31398A6D9	05/12/2011	.800000	5,000,000.00	5,001,562.50	4,777.78	8,412.50
			11/18/2013	.855000	4,993,150.00	100.031250	SUNGARD	0.00
36853	FNMA-WF	3136FRPX5	06/15/2011	2.200000	5,000,000.00	4,984,375.00	4,888.89	0.00
			06/15/2016	2.200000	5,000,000.00	99.687500	SUNGARD	-15,625.00
36872	FNMA-WF	3135G0BR3	06/23/2011	.500000	10,000,000.00	9,987,500.00	1,944.44	0.00
			08/09/2013	.520000	9,996,533.33	99.875000	SUNGARD	-8,200.00
Inv Type: 23 FEDERAL NAT MORTGAGE ASSOC				.897435	107,505,000.00	107,871,404.69	178,483.89	775,712.59
				1.038480	107,150,211.55	100.340826		-23,825.00
35860	FFCB-WF	31331GDC0	10/14/2008	3.600000	10,000,000.00	10,100,000.00	77,000.00	100,000.00
			10/14/2011	3.600000	10,000,000.00	101.000000	SUNGARD	0.00
35895	FFCB-UBS	31331GFC8	11/21/2008	3.200000	10,000,000.00	10,121,875.00	35,555.56	121,875.00
			11/21/2011	3.200000	10,000,000.00	101.218750	SUNGARD	0.00
36659	FFCB-CALL-WF	31331J4T7	12/16/2010	1.350000	5,000,000.00	5,018,750.00	2,812.50	18,750.00
			12/16/2013	1.350000	5,000,000.00	100.375000	SUNGARD	0.00
36686	FFCB-WF	31331JY56	12/23/2010	.400000	10,000,000.00	10,003,125.00	6,555.56	60,325.00
			11/02/2012	.710000	9,942,800.00	100.031250	SUNGARD	0.00
36727	FFCB-WF	31331J2Z5	02/03/2011	.920000	5,000,000.00	5,023,437.50	4,472.22	56,587.50
			11/26/2013	1.160000	4,966,850.00	100.468750	SUNGARD	0.00
36736	FFCB-WF	31331JY64	02/09/2011	.700000	10,000,000.00	10,006,250.00	11,083.33	185,650.00
			11/04/2013	1.370000	9,820,600.00	100.062500	SUNGARD	0.00
36739	FFCB-WF	31331J6A6	02/10/2011	1.300000	10,000,000.00	10,137,500.00	2,888.89	182,400.00
			12/23/2013	1.460000	9,955,100.00	101.375000	SUNGARD	0.00
36803	FFCB-UBC	31331KET3	04/06/2011	.980000	5,000,000.00	5,039,062.50	13,338.88	51,212.50
			09/23/2013	1.080000	4,989,619.44	100.781250	SUNGARD	0.00
36844	FFCB-CITIG	31331KKQ2	05/12/2011	1.150000	5,000,000.00	5,023,437.50	7,826.39	23,437.50
			05/12/2014	1.150000	5,000,000.00	100.468750	SUNGARD	0.00
36861	FFCB-UBC	31331KPD6	06/20/2011	.625000	5,000,000.00	4,992,187.50	954.86	0.00
			11/20/2013	.625000	5,000,000.00	99.843750	SUNGARD	-7,812.50
36866	FFCB-WF	31331KPS3	06/23/2011	.875000	10,000,000.00	9,975,000.00	1,944.44	0.00
			06/23/2014	.900000	9,992,600.00	99.750000	SUNGARD	-17,600.00
36868	FFCB-UBS	31331KQF0	06/29/2011	.400000	10,000,000.00	9,984,375.00	222.22	0.00

# Inventory by Market Value



Run Date: 7/18/2011 9:44:39 AM

Investments Outstanding As Of Date: 6/30/2011

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
			04/29/2013	.400000	10,000,000.00	99.843750	SUNGARD	-15,625.00
Inv Type: 27 FEDERAL FARM CREDIT BANK BONDS				1.369223	95,000,000.00	95,425,000.00	164,654.85	800,237.50
				1.508613	94,667,569.44	100.447368		-41,037.50
36662	FHLMC-WF	3137EACC1	12/10/2010	1.750000	10,000,000.00	10,137,500.00	7,777.78	0.00
			06/15/2012	.615000	10,170,700.00	101.375000	SUNGARD	-33,200.00
36697	FHLMC-CALL-GILFD	3134G1U28	01/25/2011	1.250000	10,000,000.00	10,006,250.00	54,166.67	6,250.00
			07/25/2013	1.250000	10,000,000.00	100.062500	SUNGARD	0.00
36728	FHLMC-WF	3137EACL1	02/03/2011	.875000	5,000,000.00	5,023,437.50	7,656.25	59,087.50
			10/28/2013	1.140000	4,964,350.00	100.468750	SUNGARD	0.00
36735	FHLMC-WF	3137EACL1	02/09/2011	.875000	5,000,000.00	5,023,437.50	7,656.25	85,387.50
			10/28/2013	1.340000	4,938,050.00	100.468750	SUNGARD	0.00
36761	FHLMC-UBS	3137EACR8	03/07/2011	1.375000	10,000,000.00	10,146,875.00	66,840.28	150,475.00
			02/25/2014	1.387000	10,019,698.61	101.468750	SUNGARD	0.00
36764	FHLMC-WF	3137EACS6	03/08/2011	.750000	10,000,000.00	10,050,000.00	19,375.00	62,300.00
			03/28/2013	.810000	9,987,700.00	100.500000	SUNGARD	0.00
36781	FHLMC-UBS	3137EACP2	03/22/2011	.375000	5,000,000.00	4,998,437.50	1,614.58	16,487.50
			11/30/2012	.590000	4,981,950.00	99.968750	SUNGARD	0.00
36789	FHLMC-WF	3134G1WT7	03/30/2011	.515000	5,000,000.00	5,009,375.00	2,503.47	22,975.00
			11/26/2012	.680000	4,986,400.00	100.187500	SUNGARD	0.00
36790	FHLMC-UBS	3137EACP2	03/30/2011	.375000	5,000,000.00	4,998,437.50	1,614.58	26,187.50
			11/30/2012	.710000	4,972,250.00	99.968750	SUNGARD	0.00
36791	FHLMC-CALL-GILF	3134G1VH4	03/30/2011	1.150000	5,000,000.00	5,012,500.00	13,416.67	26,000.00
			10/07/2013	1.259000	4,986,500.00	100.250000	SUNGARD	0.00
36809	FHLMC-CALL-UBS	3134G2EY4	04/29/2011	1.625000	5,000,000.00	5,004,687.50	13,993.06	4,687.50
			04/29/2014	1.625000	5,000,000.00	100.093750	SUNGARD	0.00
36830	FHLMC-WF	3137EACP2	04/29/2011	.375000	5,000,000.00	4,998,437.50	1,614.58	6,737.50
			11/30/2012	.480000	4,991,700.00	99.968750	SUNGARD	0.00
36831	FHLMC-CITIG	3134G2FP2	05/09/2011	1.375000	10,000,000.00	10,062,500.00	19,861.11	62,500.00
			05/09/2014	1.375000	10,000,000.00	100.625000	SUNGARD	0.00
36847	FHLMC-UBC	3137EACP2	05/06/2011	.375000	5,000,000.00	4,998,437.50	1,614.58	1,637.50
			11/30/2012	.416000	4,996,800.00	99.968750	SUNGARD	0.00
36854	FHLMC-GILFD	3134G2KL5	06/13/2011	1.600000	5,000,000.00	5,003,125.00	4,000.00	3,125.00



# Inventory by Market Value



Run Date: 7/18/2011 9:44:39 AM

Investments Outstanding As Of Date: 6/30/2011

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
			03/13/2015	1.600000	5,000,000.00	100.062500	SUNGARD	0.00
Inv Type: 30 FED HOME LOAN MORTGAGE CORP				1.058913	100,000,000.00	100,473,437.50	223,704.86	533,837.50
				1.035108	99,996,098.61	100.473438		-33,200.00
36515	FNMA-DISC-UBS	313588HP3	07/07/2010	.430000	25,000,000.00	25,000,000.00	0.00	107,201.39
			07/01/2011	.437000	24,892,798.61	100.000000	SUNGARD	0.00
36522	FNMA-DISC-UBS	313588HP3	07/13/2010	.390000	20,000,000.00	20,000,000.00	0.00	76,483.33
			07/01/2011	.397000	19,923,516.67	100.000000	SUNGARD	0.00
36523	FNMA-DISC-BA	313588HP3	07/13/2010	.390000	19,270,000.00	19,270,000.00	0.00	73,691.69
			07/01/2011	.397000	19,196,308.31	100.000000	SUNGARD	0.00
36526	FNMA-DISC-WF	313588HP3	07/14/2010	.390000	30,000,000.00	30,000,000.00	0.00	114,400.00
			07/01/2011	.397000	29,885,600.00	100.000000	SUNGARD	0.00
36550	FNMA-DISC-UBS	313588HP3	08/06/2010	.310000	20,000,000.00	20,000,000.00	0.00	56,661.11
			07/01/2011	.315000	19,943,338.89	100.000000	SUNGARD	0.00
36600	FNMA-DISC-WF	313588HP3	10/01/2010	.200000	30,000,000.00	30,000,000.00	0.00	45,500.00
			07/01/2011	.203000	29,954,500.00	100.000000	SUNGARD	0.00
36795	FNMA-DISC-WF	313588SN6	03/30/2011	.220000	10,154,000.00	10,147,653.75	0.00	12,765.83
			02/01/2012	.223000	10,134,887.92	99.937500	SUNGARD	0.00
36820	FNMA-DISC-CITIG	313588LM5	04/18/2011	.110000	20,000,000.00	20,000,000.00	0.00	8,800.00
			09/09/2011	.112000	19,991,200.00	100.000000	SUNGARD	0.00
36821	FNMA-DISC-WF	313588MB8	04/18/2011	.120000	20,000,000.00	20,000,000.00	0.00	10,533.33
			09/23/2011	.122000	19,989,466.67	100.000000	SUNGARD	0.00
36878	FNMA-DISC-WF	313588SN6	06/24/2011	.100000	14,484,000.00	14,474,947.50	0.00	0.00
			02/01/2012	.101000	14,475,068.20	99.937500	SUNGARD	-120.70
Inv Type: 41 FNMA DISCOUNT NOTES				.278637	208,908,000.00	208,892,601.25	0.00	506,036.68
				.283300	208,386,685.27	99.992629		-120.70
36563	FHLB-DISC-UBS	313384HP7	08/20/2010	.230000	13,000,000.00	13,000,000.00	0.00	26,162.50
			07/01/2011	.234000	12,973,837.50	100.000000	SUNGARD	0.00
Inv Type: 43 FHLB DISCOUNT NOTES				.230000	13,000,000.00	13,000,000.00	0.00	26,162.50
				.234000	12,973,837.50	100.000000		0.00
36663	FHLMC-DISC-UBC	313396JT1	12/10/2010	.230000	10,000,000.00	10,000,000.00	0.00	14,758.33
			07/29/2011	.233000	9,985,241.67	100.000000	SUNGARD	0.00
36670	FHLMC-DISC-CITIG	313396JT1	12/15/2010	.230000	5,232,000.00	5,232,000.00	0.00	7,554.43
			07/29/2011	.233000	5,224,445.57	100.000000	SUNGARD	0.00

# Inventory by Market Value



Run Date: 7/18/2011 9:44:39 AM

Investments Outstanding As Of Date: 6/30/2011

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
36675	FHLMC-DISC-CITIG	313396NF6	12/16/2010	.270000	20,046,000.00	20,046,000.00	0.00	46,456.60
			10/21/2011	.274000	19,999,543.40	100.000000	SUNGARD	0.00
36676	FHLMC-DISC-UBC	313396NV1	12/16/2010	.280000	20,000,000.00	19,993,750.00	0.00	43,994.44
			11/04/2011	.284000	19,949,755.56	99.968750	SUNGARD	0.00
36689	FHLMC-DISC-UBS	313396KX0	12/27/2010	.220000	20,029,000.00	20,029,000.00	0.00	29,620.67
			08/26/2011	.223000	19,999,379.33	100.000000	SUNGARD	0.00
36690	FHLMC-DISC-CITIG	313396KH5	12/28/2010	.210000	17,685,000.00	17,685,000.00	0.00	23,417.89
			08/12/2011	.213000	17,661,582.11	100.000000	SUNGARD	0.00
36703	FHLMC-DISC-CITIG	313396KV4	01/10/2011	.220000	15,020,000.00	15,020,000.00	0.00	20,744.29
			08/24/2011	.223000	14,999,255.71	100.000000	SUNGARD	0.00
36796	FHLMC-DISC-WF	313396UF8	04/01/2011	.280000	14,327,000.00	14,313,568.44	0.00	25,235.42
			03/13/2012	.285000	14,288,333.02	99.906250	SUNGARD	0.00
36798	FHLMC-DISC-CITIG	313396UJ0	04/04/2011	.230000	9,450,000.00	9,441,140.63	0.00	12,090.75
			03/16/2012	.234000	9,429,049.88	99.906250	SUNGARD	0.00
36822	FHLMC-DISC-UBC	313396PK3	04/18/2011	.140000	18,453,000.00	18,447,233.44	0.00	9,590.44
			11/18/2011	.142000	18,437,643.00	99.968750	SUNGARD	0.00
Inv Type: 44 FHLMC DISCOUNT NOTES				.230995	150,242,000.00	150,207,692.51	0.00	233,463.26
				.234392	149,974,229.25	99.977165		0.00
35913	MTN-GE CAPITAL CORP	36967HAD9	12/09/2008	3.000000	25,000,000.00	25,304,687.50	45,833.33	376,437.50
			12/09/2011	3.101000	24,928,250.00	101.218750	SUNGARD	0.00
Inv Type: 47 CORP MEDIUM TERM NOTE				3.000000	25,000,000.00	25,304,687.50	45,833.33	376,437.50
				3.101000	24,928,250.00	101.218750		0.00
36834	NCD-UBOC-UBC	90527MQP4	04/29/2011	.310000	20,000,000.00	20,008,791.97	10,850.00	8,791.97
			10/07/2011	.310000	20,000,000.00	100.043960	SUNGARD	0.00
36870	NCD-UBOC-UBC	90527MRX6	06/23/2011	.230000	20,000,000.00	20,006,883.87	1,022.22	6,883.87
			12/02/2011	.230000	20,000,000.00	100.034419	SUNGARD	0.00
Inv Type: 71 NEGOTIABLE CERT OF DEPOSIT				.270000	40,000,000.00	40,015,675.84	11,872.22	15,675.84
				.270000	40,000,000.00	100.039190		0.00
36637	CP-DISC-TOYOTA-TOY	89233HUF9	11/16/2010	.400000	25,000,000.00	24,998,347.22	0.00	65,291.66
			07/15/2011	.406000	24,933,055.56	99.993389	SUNGARD	0.00
36815	CP-DISC-TOYOTA-TOY	89233HUD4	04/13/2011	.270000	9,768,000.00	9,767,446.48	0.00	6,113.14
			07/13/2011	.275000	9,761,333.34	99.994333	SUNGARD	0.00
36817	CP-DISC-BANKAMERICA	06601VF5	04/15/2011	.270000	8,797,000.00	8,795,130.64	0.00	6,179.89

# Inventory by Market Value



Run Date: 7/18/2011 9:44:39 AM

Investments Outstanding As Of Date: 6/30/2011

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
			08/15/2011	.275000	8,788,950.75	99.978750	SUNGARD	0.00
36838	CP-DISC-UBS FIN DEL	90262DV36	05/03/2011	.175000	10,000,000.00	9,998,441.67	0.00	2,913.89
			08/03/2011	.178000	9,995,527.78	99.984417	SUNGARD	0.00
36841	CP-DISC-UBS FIN DEL	90262DU52	05/04/2011	.115000	5,888,000.00	5,887,888.78	0.00	1,054.93
			07/05/2011	.117000	5,886,833.85	99.998111	SUNGARD	0.00
36869	CP-DISC-TOYOTA-TOY	89233HVR2	06/22/2011	.180000	4,221,000.00	4,219,903.71	0.00	254.43
			08/25/2011	.183000	4,219,649.28	99.974028	SUNGARD	0.00
36873	CP-DISC-UBS FIN DEL	90262DUR4	06/23/2011	.070000	20,000,000.00	19,997,733.33	0.00	0.00
			07/25/2011	.071000	19,998,755.56	99.988667	SUNGARD	-1,022.23
36874	CP-DISC-TOYOTA-TOY	89233HV19	06/23/2011	.140000	5,000,000.00	4,999,268.06	0.00	26.39
			08/01/2011	.142000	4,999,241.67	99.985361	SUNGARD	0.00
36875	CP-DISC-GE CAPITAL	36959JVR1	06/23/2011	.100000	21,000,000.00	20,994,545.83	0.00	0.00
			08/25/2011	.102000	20,996,325.00	99.974028	SUNGARD	-1,779.17
36876	CP-DISC-GE CAPITAL	36959JVV2	06/23/2011	.100000	7,380,000.00	7,377,943.85	0.00	0.00
			08/29/2011	.102000	7,378,626.50	99.972139	SUNGARD	-682.65
36881	CP-DISC-UBS FIN DEL	90262DUV5	06/29/2011	.090000	15,000,000.00	14,998,016.67	0.00	0.00
			07/29/2011	.092000	14,998,875.00	99.986778	SUNGARD	-858.33
Inv Type: 82 COMMERCIAL PAPER, DISCOUNT BAS				.185323	132,054,000.00	132,034,666.24	0.00	81,834.33
				.188457	131,957,174.29	99.985359		-4,342.38
36510	BLACKROCK LIQUIDITY	09248U700	07/01/2010	.060000	1,000,000.00	1,000,000.00	-956.30	0.00
			06/30/2012	.060000	1,000,000.00	100.000000	BOOK	0.00
36511	MORGAN STANLEY INST	61747C707	07/01/2010	.060000	641,000.00	641,000.00	-162.99	0.00
			06/30/2012	.060000	641,000.00	100.000000	BOOK	0.00
36512	FEDERATED GOVT OBLI	VP6000104	07/01/2010	.050000	549,000.00	549,000.00	-750.33	0.00
			06/30/2012	.050000	549,000.00	100.000000	BOOK	0.00
Inv Type: 97 WFB MONEY MARKET FUND				.057493	2,190,000.00	2,190,000.00	-1,869.62	0.00
				.057493	2,190,000.00	100.000000		0.00
32936	STATE INVESTMT POOL		01/01/2002	.476114	48,000,000.00	48,000,000.00	-2.40	0.00
			06/30/2012	.476114	48,000,000.00	100.000000	BOOK	0.00
33658	STATE INVESTMT POOL		10/01/2003	.476114	23,123,818.32	23,123,818.32	-2.11	0.00
			06/30/2012	.476114	23,123,818.32	100.000000	BOOK	0.00
Inv Type: 99 PASSBOOK & STATE POOL				.476114	71,123,818.32	71,123,818.32	-4.51	0.00
				.476114	71,123,818.32	100.000000		0.00

# Inventory by Market Value



Run Date: 7/18/2011 9:44:39 AM

Investments Outstanding As Of Date: 6/30/2011

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
<b>Subtotal</b>				.624577	1,082,022,818.32	1,083,661,015.10	699,132.83	3,792,681.45
				.659215	1,080,178,354.58	100.151401		-246,683.08
<hr/>								
<b>Fund: 34 CSJ/CSC Jt Pwr</b>								
36696	FHLB-DISC-CITIG	313384RK7	01/05/2011	.300000	854,000.00	853,466.25	0.00	2,063.83
			01/05/2012	.305000	851,402.42	99.937500	SUNGARD	0.00
Inv Type: 43 FHLB DISCOUNT NOTES				.300000	854,000.00	853,466.25	0.00	2,063.83
				.305000	851,402.42	99.937500		0.00
<b>Subtotal</b>				.300000	854,000.00	853,466.25	0.00	2,063.83
				.305000	851,402.42	99.937500		0.00
<hr/>								
<b>Fund: 55 Series 2008B-RDA Tax Allocation</b>								
35894	Series 2008 B-RDA T		11/14/2008	.476114	12,649,878.58	12,649,878.58	0.00	0.00
			06/30/2012	.476114	12,649,878.58	100.000000	BOOK	0.00
Inv Type: 99 PASSBOOK & STATE POOL				.476114	12,649,878.58	12,649,878.58	0.00	0.00
				.476114	12,649,878.58	100.000000		0.00
<b>Subtotal</b>				.476114	12,649,878.58	12,649,878.58	0.00	0.00
				.476114	12,649,878.58	100.000000		0.00
<hr/>								
<b>Grand Total</b>			Count 107	.622607	1,095,526,696.90	1,097,164,359.93	699,132.83	3,794,745.28
				.656821	1,093,679,635.58	100.149486		-246,683.08

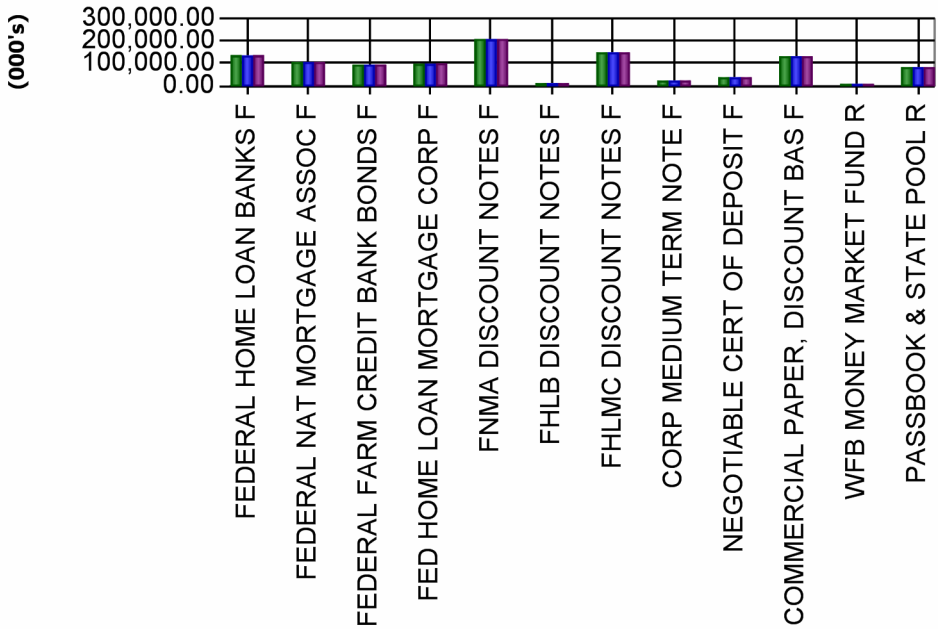


Run Date: 7/18/2011 9:44:39 AM

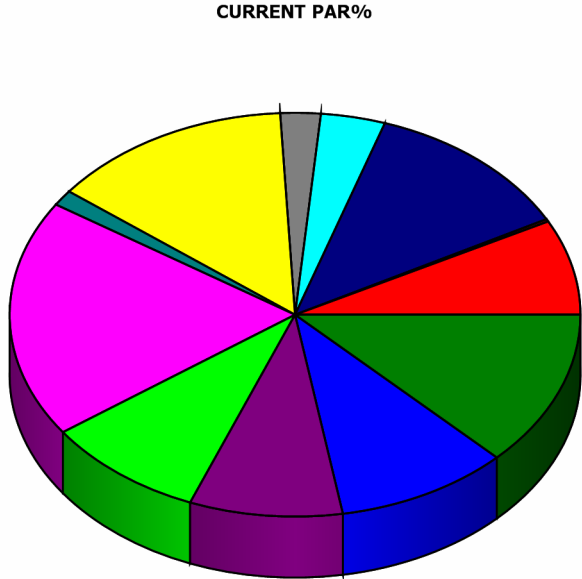
## Asset Allocation

Investments Outstanding As Of Date: 6/30/2011

Assets (000's)	Current Par	Current Book	Market	MKT/Book	Un Gain/Loss	Yield
FEDERAL HOME LOAN BANKS F	137,000.00	136,830.48	137,122.03	100.21 %	299.13	0.81 %
FEDERAL NAT MORTGAGE ASSOC F	107,505.00	107,150.21	107,871.40	100.67 %	751.89	1.04 %
FEDERAL FARM CREDIT BANK BONDS	95,000.00	94,667.57	95,425.00	100.80 %	759.20	1.51 %
FED HOME LOAN MORTGAGE CORP F	100,000.00	99,996.10	100,473.44	100.48 %	500.64	1.04 %
FNMA DISCOUNT NOTES F	208,908.00	208,386.69	208,892.60	100.24 %	505.92	0.28 %
FHLB DISCOUNT NOTES F	13,854.00	13,825.24	13,853.47	100.20 %	28.23	0.24 %
FHLMC DISCOUNT NOTES F	150,242.00	149,974.23	150,207.69	100.16 %	233.46	0.23 %
CORP MEDIUM TERM NOTE F	25,000.00	24,928.25	25,304.69	101.51 %	376.44	3.10 %
NEGOTIABLE CERT OF DEPOSIT F	40,000.00	40,000.00	40,015.68	100.04 %	15.68	0.27 %
COMMERCIAL PAPER, DISCOUNT BAS	132,054.00	131,957.17	132,034.67	100.06 %	77.49	0.19 %
WFB MONEY MARKET FUND R	2,190.00	2,190.00	2,190.00	100.00 %	0.00	0.06 %
PASSBOOK & STATE POOL R	83,773.70	83,773.70	83,773.70	100.00 %	0.00	0.48 %
<b>Totals(000's)</b>	<b>1,095,526.70</b>	<b>1,093,679.64</b>	<b>1,097,164.36</b>	<b>100.32 %</b>	<b>3,548.06</b>	<b>0.66 %</b>



Par Book Market



- FEDERAL HOME LOAN BANKS F - 13%
- FHLMC DISCOUNT NOTES F - 14%
- FEDERAL NAT MORTGAGE ASSOC F - 10%
- CORP MEDIUM TERM NOTE F - 2%
- FEDERAL FARM CREDIT BANK BONDS F - 9%
- NEGOTIABLE CERT OF DEPOSIT F - 4%
- FED HOME LOAN MORTGAGE CORP F - 9%
- COMMERCIAL PAPER, DISCOUNT BAS F - 12...
- FNMA DISCOUNT NOTES F - 19%
- WFB MONEY MARKET FUND R - 0%
- FHLB DISCOUNT NOTES F - 1%
- PASSBOOK & STATE POOL R - 8%

## **SECTION E**

### **DETAIL OF INVESTMENT ACTIVITY**

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

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





DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 7/18/2011 9:41:27 AM

From Date: 4/1/2011 To Date: 6/30/2011

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
<b>Fund: 1 INVESTMENT FUNDS</b>												
35497	FHLB-UBC		3133XPHY3		05/13/2011	05/12/2011	MAT	3.450	-9,030,000.00	-9,030,000.00	-155,767.50	0.00
			1	05/12/2011	UyenL	05/12/2011		3.451	0.00	0.00	0.00	9,185,767.50
MAT								3.450	-9,030,000.00	-9,030,000.00	-155,767.50	0.00
								3.451	0.00	0.00	0.00	9,185,767.50
36805	FHLB-WF		313373BK7	05/08/2011	05/10/2011	05/08/2011	INTR	1.170	0.00	0.00	-4,875.00	0.00
			1	11/08/2013	UyenL	05/08/2011		1.170	0.00	0.00	0.00	4,875.00
36737	FHLB-WF		313372PA6	05/16/2011	05/17/2011	05/16/2011	INTR	1.000	0.00	0.00	-12,500.00	0.00
			1	05/16/2013	UyenL	05/16/2011		1.000	0.00	0.00	0.00	12,500.00
36685	FHLB-WF		313371WJ1	05/23/2011	05/24/2011	05/23/2011	INTR	.300	0.00	-2,500.00	-12,500.00	0.00
			1	11/23/2011	UyenL	05/23/2011		.335	0.00	0.00	0.00	15,000.00
36669	FHLB-DISC-CALL-UBS		313371PY6	06/03/2011	06/06/2011	06/03/2011	INTR	.550	0.00	-1,833.33	-25,666.67	0.00
			1	12/03/2012	UyenL	06/03/2011		.833	0.00	0.00	0.00	27,500.00
36665	FHLB-GILFD		313371PM2	06/26/2011	06/28/2011	06/26/2011	INTR	.500	0.00	0.00	-25,000.00	0.00
			1	06/26/2013	UyenL	06/26/2011		.924	0.00	0.00	0.00	25,000.00
36788	FHLB-WF		313371UC8	06/27/2011	06/28/2011	06/27/2011	INTR	.875	0.00	-11,302.08	-10,572.92	0.00
			1	12/27/2013	UyenL	06/27/2011		1.250	0.00	0.00	0.00	21,875.00
36677	FHLB-CALL-GILFD		313372B52	06/30/2011	07/01/2011	06/30/2011	INTR	1.600	0.00	0.00	-80,000.00	0.00
			1	12/30/2013	UyenL	06/30/2011		1.600	0.00	0.00	0.00	80,000.00
INTR								.813	0.00	-15,635.41	-171,114.59	0.00
								.982	0.00	0.00	0.00	186,750.00
36669	FHLB-DISC-CALL-UBS		313371PY6		06/06/2011	06/03/2011	CALL	.550	-10,000,000.00	-9,945,000.00	0.00	-55,000.00
			1	12/03/2012	UyenL	06/03/2011		.833	0.00	55,000.00	0.00	10,000,000.00
36677	FHLB-CALL-GILFD		313372B52		07/01/2011	06/30/2011	CALL	1.600	-10,000,000.00	-10,000,000.00	0.00	0.00
			1	12/30/2013	UyenL	06/30/2011		1.600	0.00	0.00	0.00	10,000,000.00
CALL								1.075	-20,000,000.00	-19,945,000.00	0.00	-55,000.00
								1.217	0.00	55,000.00	0.00	20,000,000.00
36805	FHLB-WF		313373BK7		04/05/2011	04/05/2011	PURC	1.170	5,000,000.00	5,000,000.00	0.00	0.00
			1	11/08/2013	UyenL	04/08/2011		1.170	0.00	0.00	0.00	-5,000,000.00
36807	FHLB-CITIG		313373F98		04/06/2011	04/06/2011	PURC	1.000	5,000,000.00	5,000,000.00	0.00	0.00
			1	08/15/2013	UyenL	04/15/2011		1.000	0.00	0.00	0.00	-5,000,000.00
36810	FHLB-GILFD		313373HA3		04/08/2011	04/08/2011	PURC	1.200	5,000,000.00	5,000,000.00	0.00	0.00
			1	10/28/2013	UyenL	04/28/2011		1.200	0.00	0.00	0.00	-5,000,000.00

# DETAIL TRANSACTION REPORT - FIXED INCOME



Run Date: 7/18/2011 9:41:27 AM

From Date: 4/1/2011 To Date: 6/30/2011

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
36842	FHLB-WF		313373RG9		05/04/2011	05/04/2011	PURC	.750	4,500,000.00	4,501,935.00	0.00	0.00
			1	07/30/2013	UyenL	05/16/2011		.730	0.00	1,935.00	0.00	-4,501,935.00
36843	FHLB-WF		313373S37		05/04/2011	05/04/2011	PURC	.750	5,000,000.00	5,000,000.00	0.00	0.00
			1	08/28/2013	UyenL	05/16/2011		.750	0.00	0.00	0.00	-5,000,000.00
36858	FHLB-GILFD		313373ZV7		06/01/2011	06/01/2011	PURC	1.770	3,000,000.00	3,000,000.00	0.00	0.00
			1	06/08/2015	UyenL	06/08/2011		1.770	0.00	0.00	0.00	-3,000,000.00
36860	FHLB-WF		3133745V8		06/03/2011	06/03/2011	PURC	.500	10,000,000.00	10,000,000.00	0.00	0.00
			1	06/21/2013	UyenL	06/21/2011		.500	0.00	0.00	0.00	-10,000,000.00
36865	FHLB-WF		313374B41		06/20/2011	06/20/2011	PURC	.700	10,000,000.00	9,990,183.33	0.00	0.00
			1	01/30/2014	UyenL	06/23/2011		.740	0.00	-9,816.67	0.00	-9,990,183.33
36871	FHLB-WF		313374CR9		06/22/2011	06/22/2011	PURC	.400	10,000,000.00	9,998,766.67	0.00	0.00
			1	04/30/2013	UyenL	06/23/2011		.410	0.00	-1,233.33	0.00	-9,998,766.67
36863	FHLB-CALL-CITIG		3133747F1		06/20/2011	06/20/2011	PURC	.700	10,000,000.00	10,000,000.00	0.00	0.00
			1	09/27/2013	UyenL	06/27/2011		.700	0.00	0.00	0.00	-10,000,000.00
36864	FHLB-WF		313374GK0		06/20/2011	06/20/2011	PURC	1.030	10,000,000.00	10,000,000.00	0.00	0.00
			1	10/23/2014	UyenL	06/30/2011		1.030	0.00	0.00	0.00	-10,000,000.00
36867	FHLB-GILFD		313374H37		06/21/2011	06/21/2011	PURC	.850	5,000,000.00	5,000,000.00	0.00	0.00
			1	04/30/2014	UyenL	06/30/2011		.850	0.00	0.00	0.00	-5,000,000.00
36879	FHLB-GILF		313374CH1		06/28/2011	06/27/2011	PURC	1.000	5,100,000.00	5,101,841.67	0.00	0.00
			1	10/17/2014	UyenL	06/30/2011		1.000	0.00	1,841.67	0.00	-5,101,841.67
36880	FHLB-GILFD		313374CH1		06/28/2011	06/27/2011	PURC	1.000	4,900,000.00	4,901,769.44	0.00	0.00
			1	10/17/2014	UyenL	06/30/2011		1.000	0.00	1,769.44	0.00	-4,901,769.44
36882	FHLB-GILFD		313374GA2		06/29/2011	06/29/2011	PURC	1.125	4,500,000.00	4,493,210.63	0.00	0.00
			1	12/29/2014	UyenL	06/30/2011		1.170	0.00	-6,789.37	0.00	-4,493,210.63
PURC								.844	97,000,000.00	96,987,706.74	0.00	0.00
								.851	0.00	-12,293.26	0.00	-96,987,706.74
Inv Type: 22 FEDERAL HOME LOAN BANKS								.990	67,970,000.00	67,997,071.33	-326,882.09	-55,000.00
								1.061	0.00	42,706.74	0.00	-67,615,189.24
36800	FNMA-UBC		3136FPUC9		04/30/2011	05/03/2011	INTR	.500	0.00	-21,527.78	-3,472.22	0.00
			1	10/30/2012	UyenL	04/30/2011		.578	0.00	0.00	0.00	25,000.00
36772	FNMA-CALL-GILF		31398A5Q1		05/08/2011	05/10/2011	INTR	.875	0.00	-7,732.45	-3,226.93	0.00
			1	11/08/2013	UyenL	05/08/2011		1.128	0.00	0.00	0.00	10,959.38
36777	FNMA-CALL-GILF		31398A6D9		05/18/2011	05/19/2011	INTR	.800	0.00	-13,333.33	-6,666.67	0.00
			1	11/18/2013	UyenL	05/18/2011		1.074	0.00	0.00	0.00	20,000.00
36848	FNMA-UBC		31398A6D9		05/18/2011	05/19/2011	INTR	.800	0.00	-19,333.33	-666.67	0.00

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Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
			1	11/18/2013	UyenL	05/18/2011		.855	0.00	0.00	0.00	20,000.00
36799	FNMA-CALL-WF		31398A6K3	05/29/2011	06/01/2011	05/29/2011	INTR	.800	0.00	-14,000.00	-6,000.00	0.00
			1	11/29/2013	UyenL	05/29/2011		1.204	0.00	0.00	0.00	20,000.00
36661	FNMA-DISC-CALL-UBS		31398A6W7	06/13/2011	06/14/2011	06/13/2011	INTR	.800	0.00	0.00	-40,000.00	0.00
			1	12/13/2012	UyenL	06/13/2011		.838	0.00	0.00	0.00	40,000.00
36720	FNMA-WF		31398A5W8	06/18/2011	06/21/2011	06/18/2011	INTR	.750	0.00	-4,062.50	-14,687.50	0.00
			1	12/18/2013	UyenL	06/18/2011		1.130	0.00	0.00	0.00	18,750.00
36730	FNMA-WF		31398A5W8	06/18/2011	06/21/2011	06/18/2011	INTR	.750	0.00	-4,791.67	-13,958.33	0.00
			1	12/18/2013	UyenL	06/18/2011		1.300	0.00	0.00	0.00	18,750.00
36846	FNMA-WF		31398A6F4	06/28/2011	06/29/2011	06/28/2011	INTR	.375	0.00	-13,333.33	-5,416.67	0.00
			1	12/28/2012	UyenL	06/28/2011		.440	0.00	0.00	0.00	18,750.00
INTR								.668	0.00	-98,114.39	-94,094.99	0.00
								.856	0.00	0.00	0.00	192,209.38
36661	FNMA-DISC-CALL-UBS		31398A6W7		06/14/2011	06/13/2011	CALL	.800	-10,000,000.00	-9,992,500.00	0.00	-7,500.00
			1	12/13/2012	UyenL	06/13/2011		.838	0.00	7,500.00	0.00	10,000,000.00
CALL								.800	-10,000,000.00	-9,992,500.00	0.00	-7,500.00
								.838	0.00	7,500.00	0.00	10,000,000.00
36799	FNMA-CALL-WF		31398A6K3		04/04/2011	04/04/2011	PURC	.800	5,000,000.00	4,961,500.00	0.00	0.00
			1	11/29/2013	UyenL	04/05/2011		1.204	0.00	-38,500.00	0.00	-4,961,500.00
36800	FNMA-UBC		3136FPUC9		04/04/2011	04/04/2011	PURC	.500	10,000,000.00	10,009,327.78	0.00	0.00
			1	10/30/2012	UyenL	04/05/2011		.578	0.00	9,327.78	0.00	-10,009,327.78
36801	FNMA-CITIG		31398A2S0		04/04/2011	04/04/2011	PURC	1.000	5,000,000.00	4,995,566.67	0.00	0.00
			1	09/23/2013	UyenL	04/05/2011		1.050	0.00	-4,433.33	0.00	-4,995,566.67
36804	FNMA-WF		3135G0AK9		04/05/2011	04/05/2011	PURC	.750	5,000,000.00	5,001,316.67	0.00	0.00
			1	02/26/2013	UyenL	04/06/2011		.780	0.00	1,316.67	0.00	-5,001,316.67
36829	FNMA-GILFD		31398A3G5		04/27/2011	04/27/2011	PURC	1.500	10,000,000.00	10,017,750.00	0.00	0.00
			1	09/08/2014	UyenL	04/29/2011		1.511	0.00	17,750.00	0.00	-10,017,750.00
36846	FNMA-WF		31398A6F4		05/05/2011	05/05/2011	PURC	.375	10,000,000.00	10,002,633.33	0.00	0.00
			1	12/28/2012	UyenL	05/06/2011		.440	0.00	2,633.33	0.00	-10,002,633.33
36848	FNMA-UBC		31398A6D9		05/10/2011	05/10/2011	PURC	.800	5,000,000.00	5,012,483.33	0.00	0.00
			1	11/18/2013	UyenL	05/12/2011		.855	0.00	12,483.33	0.00	-5,012,483.33
36853	FNMA-WF		3136FRPX5		05/25/2011	05/25/2011	PURC	2.200	5,000,000.00	5,000,000.00	0.00	0.00
			1	06/15/2016	UyenL	06/15/2011		2.200	0.00	0.00	0.00	-5,000,000.00
36872	FNMA-WF		3135G0BR3		06/22/2011	06/22/2011	PURC	.500	10,000,000.00	9,996,533.33	0.00	0.00

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			1	08/09/2013	UyenL	06/23/2011		.520	0.00	-3,466.67	0.00	-9,996,533.33
PURC								.869	65,000,000.00	64,997,111.11	0.00	0.00
								.937	0.00	-2,888.89	0.00	-64,997,111.11
								.777	55,000,000.00	54,906,496.72	-94,094.99	-7,500.00
								.894	0.00	4,611.11	0.00	-54,804,901.73
35860	FFCB-WF		31331GDC0	04/14/2011	04/15/2011	04/14/2011	INTR	3.600	0.00	0.00	-180,000.00	0.00
			1	10/14/2011	UyenL	04/14/2011		3.600	0.00	0.00	0.00	180,000.00
36686	FFCB-WF		31331JY56	05/02/2011	05/03/2011	05/02/2011	INTR	.400	0.00	-5,666.67	-14,333.33	0.00
			1	11/02/2012	UyenL	05/02/2011		.710	0.00	0.00	0.00	20,000.00
36736	FFCB-WF		31331JY64	05/04/2011	05/05/2011	05/04/2011	INTR	.700	0.00	-18,472.22	-16,527.78	0.00
			1	11/04/2013	UyenL	05/04/2011		1.370	0.00	0.00	0.00	35,000.00
35895	FFCB-UBS		31331GFC8	05/21/2011	05/24/2011	05/21/2011	INTR	3.200	0.00	0.00	-160,000.00	0.00
			1	11/21/2011	UyenL	05/21/2011		3.200	0.00	0.00	0.00	160,000.00
36727	FFCB-WF		31331J2Z5	05/26/2011	05/27/2011	05/26/2011	INTR	.920	0.00	-8,561.11	-14,438.89	0.00
			1	11/26/2013	UyenL	05/26/2011		1.160	0.00	0.00	0.00	23,000.00
36659	FFCB-CALL-WF		31331J4T7	06/16/2011	06/17/2011	06/16/2011	INTR	1.350	0.00	0.00	-33,750.00	0.00
			1	12/16/2013	UyenL	06/16/2011		1.350	0.00	0.00	0.00	33,750.00
36739	FFCB-WF		31331J6A6	06/23/2011	06/24/2011	06/23/2011	INTR	1.300	0.00	-16,972.22	-48,027.78	0.00
			1	12/23/2013	UyenL	06/23/2011		1.460	0.00	0.00	0.00	65,000.00
INTR								1.723	0.00	-49,672.22	-467,077.78	0.00
								1.933	0.00	0.00	0.00	516,750.00
36803	FFCB-UBC		31331KET3		04/05/2011	04/05/2011	PURC	.980	5,000,000.00	4,989,619.44	0.00	0.00
			1	09/23/2013	UyenL	04/06/2011		1.080	0.00	-10,380.56	0.00	-4,989,619.44
36844	FFCB-CITIG		31331KKQ2		05/04/2011	05/04/2011	PURC	1.150	5,000,000.00	5,000,000.00	0.00	0.00
			1	05/12/2014	UyenL	05/12/2011		1.150	0.00	0.00	0.00	-5,000,000.00
36861	FFCB-UBC		31331KPD6		06/09/2011	06/09/2011	PURC	.625	5,000,000.00	5,000,000.00	0.00	0.00
			1	11/20/2013	UyenL	06/20/2011		.625	0.00	0.00	0.00	-5,000,000.00
36866	FFCB-WF		31331KPS3		06/20/2011	06/20/2011	PURC	.875	10,000,000.00	9,992,600.00	0.00	0.00
			1	06/23/2014	UyenL	06/23/2011		.900	0.00	-7,400.00	0.00	-9,992,600.00
36868	FFCB-UBS		31331KQF0		06/21/2011	06/21/2011	PURC	.400	10,000,000.00	10,000,000.00	0.00	0.00
			1	04/29/2013	UyenL	06/29/2011		.400	0.00	0.00	0.00	-10,000,000.00
PURC								.758	35,000,000.00	34,982,219.44	0.00	0.00
								.779	0.00	-17,780.56	0.00	-34,982,219.44

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Inv Type: 27 FEDERAL FARM CREDIT BANK BONDS								1.367	35,000,000.00	34,932,547.22	-467,077.78	0.00
								1.508	0.00	-17,780.56	0.00	-34,465,469.44
36791	FHLMC-CALL-GILF		3134G1VH4	04/07/2011	04/08/2011	04/07/2011	INTR	1.150	0.00	-27,631.94	-1,118.06	0.00
			1	10/07/2013	UyenL	04/07/2011		1.259	0.00	0.00	0.00	28,750.00
36728	FHLMC-WF		3137EACL1	04/28/2011	04/29/2011	04/28/2011	INTR	.875	0.00	-19,809.03	-10,329.86	0.00
			1	10/28/2013	UyenL	04/28/2011		1.140	0.00	0.00	0.00	30,138.89
36735	FHLMC-WF		3137EACL1	04/28/2011	04/29/2011	04/28/2011	INTR	.875	0.00	-20,538.19	-9,600.70	0.00
			1	10/28/2013	UyenL	04/28/2011		1.340	0.00	0.00	0.00	30,138.89
36789	FHLMC-WF		3134G1WT7	05/26/2011	05/27/2011	05/26/2011	INTR	.515	0.00	-8,869.44	-4,005.56	0.00
			1	11/26/2012	UyenL	05/26/2011		.680	0.00	0.00	0.00	12,875.00
36781	FHLMC-UBS		3137EACP2	05/30/2011	06/01/2011	05/30/2011	INTR	.375	0.00	-7,812.50	-3,541.66	0.00
			1	11/30/2012	UyenL	05/30/2011		.590	0.00	0.00	0.00	11,354.16
36790	FHLMC-UBS		3137EACP2	05/30/2011	06/01/2011	05/30/2011	INTR	.375	0.00	-8,229.17	-3,125.00	0.00
			1	11/30/2012	UyenL	05/30/2011		.710	0.00	0.00	0.00	11,354.17
36830	FHLMC-WF		3137EACP2	05/30/2011	06/01/2011	05/30/2011	INTR	.375	0.00	-9,739.58	-1,614.59	0.00
			1	11/30/2012	UyenL	05/30/2011		.480	0.00	0.00	0.00	11,354.17
36847	FHLMC-UBC		3137EACP2	05/30/2011	06/01/2011	05/30/2011	INTR	.375	0.00	-10,104.17	-1,249.99	0.00
			1	11/30/2012	UyenL	05/30/2011		.416	0.00	0.00	0.00	11,354.16
36662	FHLMC-WF		3137EACC1	06/15/2011	06/16/2011	06/15/2011	INTR	1.750	0.00	0.00	-87,500.00	0.00
			1	06/15/2012	UyenL	06/15/2011		.615	0.00	0.00	0.00	87,500.00
INTR								.842	0.00	-112,734.02	-122,085.42	0.00
								.785	0.00	0.00	0.00	234,819.44
36809	FHLMC-CALL-UBS		3134G2EY4		04/08/2011	04/08/2011	PURC	1.625	5,000,000.00	5,000,000.00	0.00	0.00
			1	04/29/2014	UyenL	04/29/2011		1.625	0.00	0.00	0.00	-5,000,000.00
36830	FHLMC-WF		3137EACP2		04/27/2011	04/27/2011	PURC	.375	5,000,000.00	5,001,439.58	0.00	0.00
			1	11/30/2012	UyenL	04/29/2011		.480	0.00	1,439.58	0.00	-5,001,439.58
36847	FHLMC-UBC		3137EACP2		05/05/2011	05/05/2011	PURC	.375	5,000,000.00	5,006,904.17	0.00	0.00
			1	11/30/2012	UyenL	05/06/2011		.416	0.00	6,904.17	0.00	-5,006,904.17
36831	FHLMC-CITIG		3134G2FP2		04/27/2011	04/27/2011	PURC	1.375	10,000,000.00	10,000,000.00	0.00	0.00
			1	05/09/2014	UyenL	05/09/2011		1.375	0.00	0.00	0.00	-10,000,000.00
36854	FHLMC-GILFD		3134G2KL5		05/26/2011	05/26/2011	PURC	1.600	5,000,000.00	5,000,000.00	0.00	0.00
			1	03/13/2015	UyenL	06/13/2011		1.600	0.00	0.00	0.00	-5,000,000.00
PURC								1.121	30,000,000.00	30,008,343.75	0.00	0.00
								1.145	0.00	8,343.75	0.00	-30,008,343.75

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Inv Type: 30 FED HOME LOAN MORTGAGE CORP								.946	30,000,000.00	29,895,609.73	-122,085.42	0.00
								.920	0.00	8,343.75	0.00	-29,773,524.31
36507	FNMA-DISC-UBC		313588DX0		04/05/2011	04/04/2011	AMRT	.330	0.00	51,150.00	0.00	0.00
			1	04/04/2011	UyenL	04/04/2011		.335	0.00	0.00	-51,150.00	0.00
36506	FNMA-DISC-UBS		313588EE1		04/12/2011	04/11/2011	AMRT	.340	0.00	33,177.75	0.00	0.00
			1	04/11/2011	UyenL	04/11/2011		.345	0.00	0.00	-33,177.75	0.00
36598	FNMA-DISC-UBS		313588EM3		04/19/2011	04/18/2011	AMRT	.180	0.00	30,150.00	0.00	0.00
			1	04/18/2011	UyenL	04/18/2011		.183	0.00	0.00	-30,150.00	0.00
36613	FNMA-DISC-CITIG		313588FF7		05/09/2011	05/06/2011	AMRT	.200	0.00	29,615.44	0.00	0.00
			1	05/06/2011	UyenL	05/06/2011		.203	0.00	0.00	-29,615.44	0.00
36619	FNMA-DISC-CITIG		313588FV2		05/23/2011	05/20/2011	AMRT	.190	0.00	20,728.05	0.00	0.00
			1	05/20/2011	UyenL	05/20/2011		.193	0.00	0.00	-20,728.05	0.00
36680	FNMA-DISC-WF		313588GX7		06/16/2011	06/15/2011	AMRT	.190	0.00	8,625.05	0.00	0.00
			1	06/15/2011	UyenL	06/15/2011		.193	0.00	0.00	-8,625.05	0.00
36610	FNMA-DISC-WF		313588HN8		07/01/2011	06/30/2011	AMRT	.210	0.00	45,743.51	0.00	0.00
			1	06/30/2011	UyenL	06/30/2011		.213	0.00	0.00	-45,743.51	0.00
AMRT								.226	0.00	219,189.80	0.00	0.00
								.229	0.00	0.00	-219,189.80	0.00
36507	FNMA-DISC-UBC		313588DX0		04/05/2011	04/04/2011	MAT	.330	-20,000,000.00	-20,000,000.00	0.00	0.00
			1	04/04/2011	UyenL	04/04/2011		.335	0.00	0.00	0.00	20,000,000.00
36506	FNMA-DISC-UBS		313588EE1		04/12/2011	04/11/2011	MAT	.340	-12,283,000.00	-12,283,000.00	0.00	0.00
			1	04/11/2011	UyenL	04/11/2011		.345	0.00	0.00	0.00	12,283,000.00
36598	FNMA-DISC-UBS		313588EM3		04/19/2011	04/18/2011	MAT	.180	-30,000,000.00	-30,000,000.00	0.00	0.00
			1	04/18/2011	UyenL	04/18/2011		.183	0.00	0.00	0.00	30,000,000.00
36613	FNMA-DISC-CITIG		313588FF7		05/09/2011	05/06/2011	MAT	.200	-26,260,000.00	-26,260,000.00	0.00	0.00
			1	05/06/2011	UyenL	05/06/2011		.203	0.00	0.00	0.00	26,260,000.00
36619	FNMA-DISC-CITIG		313588FV2		05/23/2011	05/20/2011	MAT	.190	-18,702,000.00	-18,702,000.00	0.00	0.00
			1	05/20/2011	UyenL	05/20/2011		.193	0.00	0.00	0.00	18,702,000.00
36680	FNMA-DISC-WF		313588GX7		06/16/2011	06/15/2011	MAT	.190	-9,079,000.00	-9,079,000.00	0.00	0.00
			1	06/15/2011	UyenL	06/15/2011		.193	0.00	0.00	0.00	9,079,000.00
36610	FNMA-DISC-WF		313588HN8		07/01/2011	06/30/2011	MAT	.210	-30,045,000.00	-30,045,000.00	0.00	0.00
			1	06/30/2011	UyenL	06/30/2011		.213	0.00	0.00	0.00	30,045,000.00
MAT								.226	-146,369,000.00	-146,369,000.00	0.00	0.00
								.229	0.00	0.00	0.00	146,369,000.00

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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
36820	FNMA-DISC-CITIG		313588LM5		04/18/2011	04/18/2011	PURC	.110	20,000,000.00	19,991,200.00	0.00	0.00
			1	09/09/2011	UyenL	04/18/2011		.112	0.00	-8,800.00	0.00	-19,991,200.00
36821	FNMA-DISC-WF		313588MB8		04/18/2011	04/18/2011	PURC	.120	20,000,000.00	19,989,466.67	0.00	0.00
			1	09/23/2011	UyenL	04/18/2011		.122	0.00	-10,533.33	0.00	-19,989,466.67
36878	FNMA-DISC-WF		313588SN6		06/24/2011	06/24/2011	PURC	.100	14,484,000.00	14,475,068.20	0.00	0.00
			1	02/01/2012	UyenL	06/24/2011		.101	0.00	-8,931.80	0.00	-14,475,068.20
PURC								.111	54,484,000.00	54,455,734.87	0.00	0.00
								.113	0.00	-28,265.13	0.00	-54,455,734.87
Inv Type: 41 FNMA DISCOUNT NOTES								.208	-91,885,000.00	-91,694,075.33	0.00	0.00
								.211	0.00	-28,265.13	-219,189.80	91,913,265.13
36794	FHLB-DISC-WF		313384DZ9		04/07/2011	04/06/2011	AMRT	.080	0.00	389.87	0.00	0.00
			1	04/06/2011	UyenL	04/06/2011		.080	0.00	0.00	-389.87	0.00
AMRT								.080	0.00	389.87	0.00	0.00
								.080	0.00	0.00	-389.87	0.00
36794	FHLB-DISC-WF		313384DZ9		04/07/2011	04/06/2011	MAT	.080	-21,930,000.00	-21,930,000.00	0.00	0.00
			1	04/06/2011	UyenL	04/06/2011		.080	0.00	0.00	0.00	21,930,000.00
MAT								.080	-21,930,000.00	-21,930,000.00	0.00	0.00
								.080	0.00	0.00	0.00	21,930,000.00
Inv Type: 43 FHLB DISCOUNT NOTES								.080	-21,930,000.00	-21,929,610.13	0.00	0.00
								.080	0.00	0.00	-389.87	21,930,000.00
36679	FHLMC-DISC-WF		313396DX8		04/05/2011	04/04/2011	AMRT	.160	0.00	9,600.00	0.00	0.00
			1	04/04/2011	UyenL	04/04/2011		.162	0.00	0.00	-9,600.00	0.00
36648	FHLMC-DISC-CITIG		313396ER0		04/26/2011	04/22/2011	AMRT	.200	0.00	11,928.58	0.00	0.00
			1	04/22/2011	UyenL	04/22/2011		.203	0.00	0.00	-11,928.58	0.00
AMRT								.177	0.00	21,528.58	0.00	0.00
								.180	0.00	0.00	-21,528.58	0.00
36679	FHLMC-DISC-WF		313396DX8		04/05/2011	04/04/2011	MAT	.160	-20,000,000.00	-20,000,000.00	0.00	0.00
			1	04/04/2011	UyenL	04/04/2011		.162	0.00	0.00	0.00	20,000,000.00
36648	FHLMC-DISC-CITIG		313396ER0		04/26/2011	04/22/2011	MAT	.200	-15,015,000.00	-15,015,000.00	0.00	0.00
			1	04/22/2011	UyenL	04/22/2011		.203	0.00	0.00	0.00	15,015,000.00
MAT								.177	-35,015,000.00	-35,015,000.00	0.00	0.00
								.180	0.00	0.00	0.00	35,015,000.00

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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
36796	FHLMC-DISC-WF		313396UF8		04/01/2011	04/01/2011	PURC	.280	14,327,000.00	14,288,333.02	0.00	0.00
			1	03/13/2012	UyenL	04/01/2011		.285	0.00	-38,666.98	0.00	-14,288,333.02
36798	FHLMC-DISC-CITIG		313396UJ0		04/04/2011	04/04/2011	PURC	.230	9,450,000.00	9,429,049.88	0.00	0.00
			1	03/16/2012	UyenL	04/04/2011		.234	0.00	-20,950.12	0.00	-9,429,049.88
36822	FHLMC-DISC-UBC		313396PK3		04/18/2011	04/18/2011	PURC	.140	18,453,000.00	18,437,643.00	0.00	0.00
			1	11/18/2011	UyenL	04/18/2011		.142	0.00	-15,357.00	0.00	-18,437,643.00
PURC								.208	42,230,000.00	42,155,025.90	0.00	0.00
								.211	0.00	-74,974.10	0.00	-42,155,025.90
Inv Type: 44 FHLMC DISCOUNT NOTES								.189	7,215,000.00	7,161,554.48	0.00	0.00
								.191	0.00	-74,974.10	-21,528.58	-7,140,025.90
35913	MTN-GE CAPITAL CORP		36967HAD9	06/09/2011	06/10/2011	06/09/2011	INTR	3.000	0.00	0.00	-375,000.00	0.00
			1	12/09/2011	UyenL	06/09/2011		3.101	0.00	0.00	0.00	375,000.00
INTR								3.000	0.00	0.00	-375,000.00	0.00
								3.101	0.00	0.00	0.00	375,000.00
35922	MTN-PNC-CITIG		69351CAA1		06/23/2011	06/22/2011	AMRT	1.875	0.00	9,000.00	0.00	0.00
			1	06/22/2011	UyenL	06/22/2011		1.949	0.00	0.00	-9,000.00	0.00
AMRT								1.875	0.00	9,000.00	0.00	0.00
								1.949	0.00	0.00	-9,000.00	0.00
35922	MTN-PNC-CITIG		69351CAA1		06/23/2011	06/22/2011	MAT	1.875	-5,000,000.00	-5,000,000.00	-46,875.00	0.00
			1	06/22/2011	UyenL	06/22/2011		1.949	0.00	0.00	0.00	5,046,875.00
MAT								1.875	-5,000,000.00	-5,000,000.00	-46,875.00	0.00
								1.949	0.00	0.00	0.00	5,046,875.00
Inv Type: 47 CORP MEDIUM TERM NOTE								2.679	-5,000,000.00	-4,991,000.00	-421,875.00	0.00
								2.772	0.00	0.00	-9,000.00	5,421,875.00
36834	NCD-UBOC-UBC		90527MQP4		04/28/2011	04/29/2011	PURC	.310	20,000,000.00	20,000,000.00	0.00	0.00
			1	10/07/2011	UyenL	04/29/2011		.310	0.00	0.00	0.00	-20,000,000.00
36870	NCD-UBOC-UBC		90527MRX6		06/22/2011	06/22/2011	PURC	.230	20,000,000.00	20,000,000.00	0.00	0.00
			1	12/02/2011	UyenL	06/23/2011		.230	0.00	0.00	0.00	-20,000,000.00
PURC								.270	40,000,000.00	40,000,000.00	0.00	0.00
								.270	0.00	0.00	0.00	-40,000,000.00
Inv Type: 71 NEGOTIABLE CERT OF DEPOSIT								.270	40,000,000.00	40,000,000.00	0.00	0.00
								.270	0.00	0.00	0.00	-40,000,000.00



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36797	CP-DISC-UBS FIN DEL		90262DR56		04/06/2011	04/05/2011	AMRT	.090	0.00	75.00	0.00	0.00
			1	04/05/2011	UyenL	04/05/2011		.091	0.00	0.00	-75.00	0.00
36806	CP-DISC-BANKAMERICA		0660P1R78		04/08/2011	04/07/2011	AMRT	.110	0.00	27.46	0.00	0.00
			1	04/07/2011	UyenL	04/07/2011		.112	0.00	0.00	-27.46	0.00
36758	CP-DISC-BANKAMERICA		0660P1R86		04/11/2011	04/08/2011	AMRT	.200	0.00	4,000.00	0.00	0.00
			1	04/08/2011	UyenL	04/08/2011		.203	0.00	0.00	-4,000.00	0.00
36808	CP-DISC-BANKAMERICA		0660P1RB9		04/12/2011	04/11/2011	AMRT	.110	0.00	115.22	0.00	0.00
			1	04/11/2011	UyenL	04/11/2011		.112	0.00	0.00	-115.22	0.00
36811	CP-DISC-JP MORGAN-J		4662J1RC6		04/13/2011	04/12/2011	AMRT	.050	0.00	17.25	0.00	0.00
			1	04/12/2011	UyenL	04/12/2011		.051	0.00	0.00	-17.25	0.00
36812	CP-DISC-BANKAMERICA		0660P1RD5		04/14/2011	04/13/2011	AMRT	.080	0.00	19.17	0.00	0.00
			1	04/13/2011	UyenL	04/13/2011		.081	0.00	0.00	-19.17	0.00
36813	CP-DISC-BANKAMERICA		0660P1RF0		04/18/2011	04/15/2011	AMRT	.090	0.00	37.50	0.00	0.00
			1	04/15/2011	UyenL	04/15/2011		.091	0.00	0.00	-37.50	0.00
36814	CP-DISC-UBS FIN DEL		90262DRF4		04/18/2011	04/15/2011	AMRT	.080	0.00	35.56	0.00	0.00
			1	04/15/2011	UyenL	04/15/2011		.081	0.00	0.00	-35.56	0.00
36816	CP-DISC-BANKAMERICA		0660P1RF0		04/18/2011	04/15/2011	AMRT	.070	0.00	2.40	0.00	0.00
			1	04/15/2011	UyenL	04/15/2011		.071	0.00	0.00	-2.40	0.00
36818	CP-DISC-UBS FIN DEL		90262DRK3		04/20/2011	04/19/2011	AMRT	.090	0.00	25.00	0.00	0.00
			1	04/19/2011	UyenL	04/19/2011		.091	0.00	0.00	-25.00	0.00
36823	CP-DISC-UBS FIN DEL		90262DRL1		04/21/2011	04/20/2011	AMRT	.080	0.00	23.80	0.00	0.00
			1	04/20/2011	UyenL	04/20/2011		.081	0.00	0.00	-23.80	0.00
36819	CP-DISC-UBS FIN DEL		90262DRM9		04/22/2011	04/21/2011	AMRT	.080	0.00	190.00	0.00	0.00
			1	04/21/2011	UyenL	04/21/2011		.081	0.00	0.00	-190.00	0.00
36824	CP-DISC-UBS FIN DEL		90262DRM9		04/22/2011	04/21/2011	AMRT	.080	0.00	30.90	0.00	0.00
			1	04/21/2011	UyenL	04/21/2011		.081	0.00	0.00	-30.90	0.00
36825	CP-DISC-BANKAMERICA		0660P1RS2		04/27/2011	04/26/2011	AMRT	.100	0.00	97.22	0.00	0.00
			1	04/26/2011	UyenL	04/26/2011		.101	0.00	0.00	-97.22	0.00
36827	CP-DISC-BANKAMERICA		0660P1RT0		04/28/2011	04/27/2011	AMRT	.080	0.00	14.48	0.00	0.00
			1	04/27/2011	UyenL	04/27/2011		.081	0.00	0.00	-14.48	0.00
36826	CP-DISC-BANKAMERICA		0660P1RU7		04/29/2011	04/28/2011	AMRT	.100	0.00	195.69	0.00	0.00
			1	04/28/2011	UyenL	04/28/2011		.101	0.00	0.00	-195.69	0.00
36828	CP-DISC-BANKAMERICA		0660P1S28		05/03/2011	05/02/2011	AMRT	.100	0.00	43.69	0.00	0.00
			1	05/02/2011	UyenL	05/02/2011		.101	0.00	0.00	-43.69	0.00
36835	CP-DISC-BANKAMERICA		0660P1S28		05/03/2011	05/02/2011	AMRT	.080	0.00	13.17	0.00	0.00
			1	05/02/2011	UyenL	05/02/2011		.081	0.00	0.00	-13.17	0.00

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36836	CP-DISC-UBS FIN DEL		90262DS30		05/04/2011	05/03/2011	AMRT	.090	0.00	47.66	0.00	0.00
		1		05/03/2011	UyenL	05/03/2011		.092	0.00	0.00	-47.66	0.00
36837	CP-DISC-BANKAMERICA		0660P1S44		05/05/2011	05/04/2011	AMRT	.080	0.00	21.05	0.00	0.00
		1		05/04/2011	UyenL	05/04/2011		.081	0.00	0.00	-21.05	0.00
36839	CP-DISC-BANKAMERICA		0660P1S51		05/06/2011	05/05/2011	AMRT	.080	0.00	22.22	0.00	0.00
		1		05/05/2011	UyenL	05/05/2011		.081	0.00	0.00	-22.22	0.00
36832	CP-DISC-BANKAMERICA		0660P1S93		05/10/2011	05/09/2011	AMRT	.120	0.00	550.00	0.00	0.00
		1		05/09/2011	UyenL	05/09/2011		.122	0.00	0.00	-550.00	0.00
36833	CP-DISC-BANKAMERICA		0660P1SA0		05/11/2011	05/10/2011	AMRT	.120	0.00	422.88	0.00	0.00
		1		05/10/2011	UyenL	05/10/2011		.122	0.00	0.00	-422.88	0.00
36849	CP-DISC-UBS FIN DEL		90262DSD8		05/16/2011	05/13/2011	AMRT	.090	0.00	7.93	0.00	0.00
		1		05/13/2011	UyenL	05/13/2011		.092	0.00	0.00	-7.93	0.00
36845	CP-DISC-GE CAPITAL		36959JSP9		05/24/2011	05/23/2011	AMRT	.100	0.00	692.60	0.00	0.00
		1		05/23/2011	UyenL	05/23/2011		.101	0.00	0.00	-692.60	0.00
36850	CP-DISC-UBS FIN DEL		90262DSQ9		05/25/2011	05/24/2011	AMRT	.090	0.00	14.48	0.00	0.00
		1		05/24/2011	UyenL	05/24/2011		.092	0.00	0.00	-14.48	0.00
36851	CP-DISC-BANKAMERICA		0660P1SS1		05/27/2011	05/26/2011	AMRT	.090	0.00	36.72	0.00	0.00
		1		05/26/2011	UyenL	05/26/2011		.091	0.00	0.00	-36.72	0.00
36852	CP-DISC-UBS FIN DEL		90262DSS5		05/27/2011	05/26/2011	AMRT	.090	0.00	26.47	0.00	0.00
		1		05/26/2011	UyenL	05/26/2011		.091	0.00	0.00	-26.47	0.00
36855	CP-DISC-BANKAMERICA		0660P1T19		06/02/2011	06/01/2011	AMRT	.090	0.00	33.24	0.00	0.00
		1		06/01/2011	UyenL	06/01/2011		.091	0.00	0.00	-33.24	0.00
36802	CP-DISC-TOYOTA-TOY		89233HT20		06/03/2011	06/02/2011	AMRT	.240	0.00	1,236.56	0.00	0.00
		1		06/02/2011	UyenL	06/02/2011		.244	0.00	0.00	-1,236.56	0.00
36856	CP-DISC-UBS FIN DEL		90262DT21		06/03/2011	06/02/2011	AMRT	.110	0.00	30.56	0.00	0.00
		1		06/02/2011	UyenL	06/02/2011		.112	0.00	0.00	-30.56	0.00
36622	CP-DISC-GE CAPITAL		36959JT37		06/06/2011	06/03/2011	AMRT	.350	0.00	31,163.61	0.00	0.00
		1		06/03/2011	UyenL	06/03/2011		.356	0.00	0.00	-31,163.61	0.00
36859	CP-DISC-BANKAMERICA		0660P1T68		06/07/2011	06/06/2011	AMRT	.090	0.00	139.16	0.00	0.00
		1		06/06/2011	UyenL	06/06/2011		.092	0.00	0.00	-139.16	0.00
36840	CP-DISC-TOYOTA-TOY		89233HT87		06/09/2011	06/08/2011	AMRT	.140	0.00	680.56	0.00	0.00
		1		06/08/2011	UyenL	06/08/2011		.142	0.00	0.00	-680.56	0.00
36857	CP-DISC-BANKAMERICA		0660P1TD3		06/14/2011	06/13/2011	AMRT	.100	0.00	363.00	0.00	0.00
		1		06/13/2011	UyenL	06/13/2011		.102	0.00	0.00	-363.00	0.00
36862	CP-DISC-UBS FIN DEL		90262DTF2		06/16/2011	06/15/2011	AMRT	.100	0.00	30.02	0.00	0.00
		1		06/15/2011	UyenL	06/15/2011		.102	0.00	0.00	-30.02	0.00

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36626	CP-DISC-GE CAPITAL		36959JTH6		06/20/2011	06/17/2011	AMRT	.350	0.00	22,458.33	0.00	0.00
			1	06/17/2011	UyenL	06/17/2011		.356	0.00	0.00	-22,458.33	0.00
36877	CP-DISC-JP MORGAN-J		4662J1TU4		06/29/2011	06/28/2011	AMRT	.050	0.00	126.18	0.00	0.00
			1	06/28/2011	UyenL	06/28/2011		.051	0.00	0.00	-126.18	0.00
AMRT								.111	0.00	63,066.74	0.00	0.00
								.113	0.00	0.00	-63,066.74	0.00
36797	CP-DISC-UBS FIN DEL		90262DR56		04/06/2011	04/05/2011	MAT	.090	-30,000,000.00	-30,000,000.00	0.00	0.00
			1	04/05/2011	UyenL	04/05/2011		.091	0.00	0.00	0.00	30,000,000.00
36806	CP-DISC-BANKAMERICA		0660P1R78		04/08/2011	04/07/2011	MAT	.110	-8,987,000.00	-8,987,000.00	0.00	0.00
			1	04/07/2011	UyenL	04/07/2011		.112	0.00	0.00	0.00	8,987,000.00
36758	CP-DISC-BANKAMERICA		0660P1R86		04/11/2011	04/08/2011	MAT	.200	-20,000,000.00	-20,000,000.00	0.00	0.00
			1	04/08/2011	UyenL	04/08/2011		.203	0.00	0.00	0.00	20,000,000.00
36808	CP-DISC-BANKAMERICA		0660P1RB9		04/12/2011	04/11/2011	MAT	.110	-9,427,000.00	-9,427,000.00	0.00	0.00
			1	04/11/2011	UyenL	04/11/2011		.112	0.00	0.00	0.00	9,427,000.00
36811	CP-DISC-JP MORGAN-J		4662J1RC6		04/13/2011	04/12/2011	MAT	.050	-12,421,000.00	-12,421,000.00	0.00	0.00
			1	04/12/2011	UyenL	04/12/2011		.051	0.00	0.00	0.00	12,421,000.00
36812	CP-DISC-BANKAMERICA		0660P1RD5		04/14/2011	04/13/2011	MAT	.080	-8,626,000.00	-8,626,000.00	0.00	0.00
			1	04/13/2011	UyenL	04/13/2011		.081	0.00	0.00	0.00	8,626,000.00
36813	CP-DISC-BANKAMERICA		0660P1RF0		04/18/2011	04/15/2011	MAT	.090	-5,000,000.00	-5,000,000.00	0.00	0.00
			1	04/15/2011	UyenL	04/15/2011		.091	0.00	0.00	0.00	5,000,000.00
36814	CP-DISC-UBS FIN DEL		90262DRF4		04/18/2011	04/15/2011	MAT	.080	-8,000,000.00	-8,000,000.00	0.00	0.00
			1	04/15/2011	UyenL	04/15/2011		.081	0.00	0.00	0.00	8,000,000.00
36816	CP-DISC-BANKAMERICA		0660P1RF0		04/18/2011	04/15/2011	MAT	.070	-1,233,000.00	-1,233,000.00	0.00	0.00
			1	04/15/2011	UyenL	04/15/2011		.071	0.00	0.00	0.00	1,233,000.00
36818	CP-DISC-UBS FIN DEL		90262DRK3		04/20/2011	04/19/2011	MAT	.090	-10,000,000.00	-10,000,000.00	0.00	0.00
			1	04/19/2011	UyenL	04/19/2011		.091	0.00	0.00	0.00	10,000,000.00
36823	CP-DISC-UBS FIN DEL		90262DRL1		04/21/2011	04/20/2011	MAT	.080	-10,711,000.00	-10,711,000.00	0.00	0.00
			1	04/20/2011	UyenL	04/20/2011		.081	0.00	0.00	0.00	10,711,000.00
36819	CP-DISC-UBS FIN DEL		90262DRM9		04/22/2011	04/21/2011	MAT	.080	-28,500,000.00	-28,500,000.00	0.00	0.00
			1	04/21/2011	UyenL	04/21/2011		.081	0.00	0.00	0.00	28,500,000.00
36824	CP-DISC-UBS FIN DEL		90262DRM9		04/22/2011	04/21/2011	MAT	.080	-13,905,000.00	-13,905,000.00	0.00	0.00
			1	04/21/2011	UyenL	04/21/2011		.081	0.00	0.00	0.00	13,905,000.00
36825	CP-DISC-BANKAMERICA		0660P1RS2		04/27/2011	04/26/2011	MAT	.100	-7,000,000.00	-7,000,000.00	0.00	0.00
			1	04/26/2011	UyenL	04/26/2011		.101	0.00	0.00	0.00	7,000,000.00
36827	CP-DISC-BANKAMERICA		0660P1RT0		04/28/2011	04/27/2011	MAT	.080	-6,515,000.00	-6,515,000.00	0.00	0.00

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Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement	
			1	04/27/2011	UyenL	04/27/2011		.081	0.00	0.00	0.00	6,515,000.00	
36826	CP-DISC-BANKAMERICA		0660P1RU7			04/29/2011	04/28/2011	MAT	.100	-10,064,000.00	-10,064,000.00	0.00	0.00
			1	04/28/2011	UyenL	04/28/2011		.101	0.00	0.00	0.00	10,064,000.00	
36828	CP-DISC-BANKAMERICA		0660P1S28			05/03/2011	05/02/2011	MAT	.100	-3,146,000.00	-3,146,000.00	0.00	0.00
			1	05/02/2011	UyenL	05/02/2011		.101	0.00	0.00	0.00	3,146,000.00	
36835	CP-DISC-BANKAMERICA		0660P1S28			05/03/2011	05/02/2011	MAT	.080	-1,975,000.00	-1,975,000.00	0.00	0.00
			1	05/02/2011	UyenL	05/02/2011		.081	0.00	0.00	0.00	1,975,000.00	
36836	CP-DISC-UBS FIN DEL		90262DS30			05/04/2011	05/03/2011	MAT	.090	-19,064,000.00	-19,064,000.00	0.00	0.00
			1	05/03/2011	UyenL	05/03/2011		.092	0.00	0.00	0.00	19,064,000.00	
36837	CP-DISC-BANKAMERICA		0660P1S44			05/05/2011	05/04/2011	MAT	.080	-9,473,000.00	-9,473,000.00	0.00	0.00
			1	05/04/2011	UyenL	05/04/2011		.081	0.00	0.00	0.00	9,473,000.00	
36839	CP-DISC-BANKAMERICA		0660P1S51			05/06/2011	05/05/2011	MAT	.080	-10,000,000.00	-10,000,000.00	0.00	0.00
			1	05/05/2011	UyenL	05/05/2011		.081	0.00	0.00	0.00	10,000,000.00	
36832	CP-DISC-BANKAMERICA		0660P1S93			05/10/2011	05/09/2011	MAT	.120	-15,000,000.00	-15,000,000.00	0.00	0.00
			1	05/09/2011	UyenL	05/09/2011		.122	0.00	0.00	0.00	15,000,000.00	
36833	CP-DISC-BANKAMERICA		0660P1SA0			05/11/2011	05/10/2011	MAT	.120	-10,572,000.00	-10,572,000.00	0.00	0.00
			1	05/10/2011	UyenL	05/10/2011		.122	0.00	0.00	0.00	10,572,000.00	
36849	CP-DISC-UBS FIN DEL		90262DSD8			05/16/2011	05/13/2011	MAT	.090	-3,174,000.00	-3,174,000.00	0.00	0.00
			1	05/13/2011	UyenL	05/13/2011		.092	0.00	0.00	0.00	3,174,000.00	
36845	CP-DISC-GE CAPITAL		36959JSP9			05/24/2011	05/23/2011	MAT	.100	-13,852,000.00	-13,852,000.00	0.00	0.00
			1	05/23/2011	UyenL	05/23/2011		.101	0.00	0.00	0.00	13,852,000.00	
36850	CP-DISC-UBS FIN DEL		90262DSQ9			05/25/2011	05/24/2011	MAT	.090	-5,791,000.00	-5,791,000.00	0.00	0.00
			1	05/24/2011	UyenL	05/24/2011		.092	0.00	0.00	0.00	5,791,000.00	
36851	CP-DISC-BANKAMERICA		0660P1SS1			05/27/2011	05/26/2011	MAT	.090	-4,896,000.00	-4,896,000.00	0.00	0.00
			1	05/26/2011	UyenL	05/26/2011		.091	0.00	0.00	0.00	4,896,000.00	
36852	CP-DISC-UBS FIN DEL		90262DSS5			05/27/2011	05/26/2011	MAT	.090	-10,589,000.00	-10,589,000.00	0.00	0.00
			1	05/26/2011	UyenL	05/26/2011		.091	0.00	0.00	0.00	10,589,000.00	
36855	CP-DISC-BANKAMERICA		0660P1T19			06/02/2011	06/01/2011	MAT	.090	-13,297,000.00	-13,297,000.00	0.00	0.00
			1	06/01/2011	UyenL	06/01/2011		.091	0.00	0.00	0.00	13,297,000.00	
36802	CP-DISC-TOYOTA-TOY		89233HT20			06/03/2011	06/02/2011	MAT	.240	-3,198,000.00	-3,198,000.00	0.00	0.00
			1	06/02/2011	UyenL	06/02/2011		.244	0.00	0.00	0.00	3,198,000.00	
36856	CP-DISC-UBS FIN DEL		90262DT21			06/03/2011	06/02/2011	MAT	.110	-10,000,000.00	-10,000,000.00	0.00	0.00
			1	06/02/2011	UyenL	06/02/2011		.112	0.00	0.00	0.00	10,000,000.00	
36622	CP-DISC-GE CAPITAL		36959JT37			06/06/2011	06/03/2011	MAT	.350	-14,570,000.00	-14,570,000.00	0.00	0.00
			1	06/03/2011	UyenL	06/03/2011		.356	0.00	0.00	0.00	14,570,000.00	
36859	CP-DISC-BANKAMERICA		0660P1T68			06/07/2011	06/06/2011	MAT	.090	-13,916,000.00	-13,916,000.00	0.00	0.00

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			1	06/06/2011	UyenL	06/06/2011		.092	0.00	0.00	0.00	13,916,000.00
36840	CP-DISC-TOYOTA-TOY		89233HT87		06/09/2011	06/08/2011	MAT	.140	-5,000,000.00	-5,000,000.00	0.00	0.00
			1	06/08/2011	UyenL	06/08/2011		.142	0.00	0.00	0.00	5,000,000.00
36857	CP-DISC-BANKAMERICA		0660P1TD3		06/14/2011	06/13/2011	MAT	.100	-10,890,000.00	-10,890,000.00	0.00	0.00
			1	06/13/2011	UyenL	06/13/2011		.102	0.00	0.00	0.00	10,890,000.00
36862	CP-DISC-UBS FIN DEL		90262DTF2		06/16/2011	06/15/2011	MAT	.100	-10,806,000.00	-10,806,000.00	0.00	0.00
			1	06/15/2011	UyenL	06/15/2011		.102	0.00	0.00	0.00	10,806,000.00
36626	CP-DISC-GE CAPITAL		36959JTH6		06/20/2011	06/17/2011	MAT	.350	-10,000,000.00	-10,000,000.00	0.00	0.00
			1	06/17/2011	UyenL	06/17/2011		.356	0.00	0.00	0.00	10,000,000.00
36877	CP-DISC-JP MORGAN-J		4662J1TU4		06/29/2011	06/28/2011	MAT	.050	-22,712,000.00	-22,712,000.00	0.00	0.00
			1	06/28/2011	UyenL	06/28/2011		.051	0.00	0.00	0.00	22,712,000.00
MAT								.111	-412,310,000.00	-412,310,000.00	0.00	0.00
								.113	0.00	0.00	0.00	412,310,000.00
36797	CP-DISC-UBS FIN DEL		90262DR56		04/04/2011	04/04/2011	PURC	.090	30,000,000.00	29,999,925.00	0.00	0.00
			1	04/05/2011	UyenL	04/04/2011		.091	0.00	-75.00	0.00	-29,999,925.00
36802	CP-DISC-TOYOTA-TOY		89233HT20		04/05/2011	04/05/2011	PURC	.240	3,198,000.00	3,196,763.44	0.00	0.00
			1	06/02/2011	UyenL	04/05/2011		.244	0.00	-1,236.56	0.00	-3,196,763.44
36806	CP-DISC-BANKAMERICA		0660P1R78		04/06/2011	04/06/2011	PURC	.110	8,987,000.00	8,986,972.54	0.00	0.00
			1	04/07/2011	UyenL	04/06/2011		.112	0.00	-27.46	0.00	-8,986,972.54
36808	CP-DISC-BANKAMERICA		0660P1RB9		04/07/2011	04/07/2011	PURC	.110	9,427,000.00	9,426,884.78	0.00	0.00
			1	04/11/2011	UyenL	04/07/2011		.112	0.00	-115.22	0.00	-9,426,884.78
36811	CP-DISC-JP MORGAN-J		4662J1RC6		04/11/2011	04/11/2011	PURC	.050	12,421,000.00	12,420,982.75	0.00	0.00
			1	04/12/2011	UyenL	04/11/2011		.051	0.00	-17.25	0.00	-12,420,982.75
36812	CP-DISC-BANKAMERICA		0660P1RD5		04/12/2011	04/12/2011	PURC	.080	8,626,000.00	8,625,980.83	0.00	0.00
			1	04/13/2011	UyenL	04/12/2011		.081	0.00	-19.17	0.00	-8,625,980.83
36813	CP-DISC-BANKAMERICA		0660P1RF0		04/12/2011	04/12/2011	PURC	.090	5,000,000.00	4,999,962.50	0.00	0.00
			1	04/15/2011	UyenL	04/12/2011		.091	0.00	-37.50	0.00	-4,999,962.50
36814	CP-DISC-UBS FIN DEL		90262DRF4		04/13/2011	04/13/2011	PURC	.080	8,000,000.00	7,999,964.44	0.00	0.00
			1	04/15/2011	UyenL	04/13/2011		.081	0.00	-35.56	0.00	-7,999,964.44
36815	CP-DISC-TOYOTA-TOY		89233HUD4		04/13/2011	04/13/2011	PURC	.270	9,768,000.00	9,761,333.34	0.00	0.00
			1	07/13/2011	UyenL	04/13/2011		.275	0.00	-6,666.66	0.00	-9,761,333.34
36816	CP-DISC-BANKAMERICA		0660P1RF0		04/14/2011	04/14/2011	PURC	.070	1,233,000.00	1,232,997.60	0.00	0.00
			1	04/15/2011	UyenL	04/14/2011		.071	0.00	-2.40	0.00	-1,232,997.60
36817	CP-DISC-BANKAMERICA		0660P1VF5		04/15/2011	04/15/2011	PURC	.270	8,797,000.00	8,788,950.75	0.00	0.00
			1	08/15/2011	UyenL	04/15/2011		.275	0.00	-8,049.25	0.00	-8,788,950.75

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36818	CP-DISC-UBS FIN DEL		90262DRK3		04/18/2011	04/18/2011	PURC	.090	10,000,000.00	9,999,975.00	0.00	0.00
			1	04/19/2011	UyenL	04/18/2011		.091	0.00	-25.00	0.00	-9,999,975.00
36819	CP-DISC-UBS FIN DEL		90262DRM9		04/18/2011	04/18/2011	PURC	.080	28,500,000.00	28,499,810.00	0.00	0.00
			1	04/21/2011	UyenL	04/18/2011		.081	0.00	-190.00	0.00	-28,499,810.00
36823	CP-DISC-UBS FIN DEL		90262DRL1		04/19/2011	04/19/2011	PURC	.080	10,711,000.00	10,710,976.20	0.00	0.00
			1	04/20/2011	UyenL	04/19/2011		.081	0.00	-23.80	0.00	-10,710,976.20
36824	CP-DISC-UBS FIN DEL		90262DRM9		04/20/2011	04/20/2011	PURC	.080	13,905,000.00	13,904,969.10	0.00	0.00
			1	04/21/2011	UyenL	04/20/2011		.081	0.00	-30.90	0.00	-13,904,969.10
36825	CP-DISC-BANKAMERICA		0660P1RS2		04/21/2011	04/21/2011	PURC	.100	7,000,000.00	6,999,902.78	0.00	0.00
			1	04/26/2011	UyenL	04/21/2011		.101	0.00	-97.22	0.00	-6,999,902.78
36826	CP-DISC-BANKAMERICA		0660P1RU7		04/21/2011	04/21/2011	PURC	.100	10,064,000.00	10,063,804.31	0.00	0.00
			1	04/28/2011	UyenL	04/21/2011		.101	0.00	-195.69	0.00	-10,063,804.31
36827	CP-DISC-BANKAMERICA		0660P1RT0		04/26/2011	04/26/2011	PURC	.080	6,515,000.00	6,514,985.52	0.00	0.00
			1	04/27/2011	UyenL	04/26/2011		.081	0.00	-14.48	0.00	-6,514,985.52
36828	CP-DISC-BANKAMERICA		0660P1S28		04/27/2011	04/27/2011	PURC	.100	3,146,000.00	3,145,956.31	0.00	0.00
			1	05/02/2011	UyenL	04/27/2011		.101	0.00	-43.69	0.00	-3,145,956.31
36832	CP-DISC-BANKAMERICA		0660P1S93		04/28/2011	04/28/2011	PURC	.120	15,000,000.00	14,999,450.00	0.00	0.00
			1	05/09/2011	UyenL	04/28/2011		.122	0.00	-550.00	0.00	-14,999,450.00
36833	CP-DISC-BANKAMERICA		0660P1SA0		04/28/2011	04/28/2011	PURC	.120	10,572,000.00	10,571,577.12	0.00	0.00
			1	05/10/2011	UyenL	04/28/2011		.122	0.00	-422.88	0.00	-10,571,577.12
36835	CP-DISC-BANKAMERICA		0660P1S28		04/29/2011	04/29/2011	PURC	.080	1,975,000.00	1,974,986.83	0.00	0.00
			1	05/02/2011	UyenL	04/29/2011		.081	0.00	-13.17	0.00	-1,974,986.83
36836	CP-DISC-UBS FIN DEL		90262DS30		05/02/2011	05/02/2011	PURC	.090	19,064,000.00	19,063,952.34	0.00	0.00
			1	05/03/2011	UyenL	05/02/2011		.092	0.00	-47.66	0.00	-19,063,952.34
36837	CP-DISC-BANKAMERICA		0660P1S44		05/03/2011	05/03/2011	PURC	.080	9,473,000.00	9,472,978.95	0.00	0.00
			1	05/04/2011	UyenL	05/03/2011		.081	0.00	-21.05	0.00	-9,472,978.95
36838	CP-DISC-UBS FIN DEL		90262DV36		05/03/2011	05/03/2011	PURC	.175	10,000,000.00	9,995,527.78	0.00	0.00
			1	08/03/2011	UyenL	05/03/2011		.178	0.00	-4,472.22	0.00	-9,995,527.78
36839	CP-DISC-BANKAMERICA		0660P1S51		05/04/2011	05/04/2011	PURC	.080	10,000,000.00	9,999,977.78	0.00	0.00
			1	05/05/2011	UyenL	05/04/2011		.081	0.00	-22.22	0.00	-9,999,977.78
36840	CP-DISC-TOYOTA-TOY		89233HT87		05/04/2011	05/04/2011	PURC	.140	5,000,000.00	4,999,319.44	0.00	0.00
			1	06/08/2011	UyenL	05/04/2011		.142	0.00	-680.56	0.00	-4,999,319.44
36841	CP-DISC-UBS FIN DEL		90262DU52		05/04/2011	05/04/2011	PURC	.115	5,888,000.00	5,886,833.85	0.00	0.00
			1	07/05/2011	UyenL	05/04/2011		.117	0.00	-1,166.15	0.00	-5,886,833.85
36845	CP-DISC-GE CAPITAL		36959JSP9		05/05/2011	05/05/2011	PURC	.100	13,852,000.00	13,851,307.40	0.00	0.00
			1	05/23/2011	UyenL	05/05/2011		.101	0.00	-692.60	0.00	-13,851,307.40

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36849	CP-DISC-UBS FIN DEL		90262DSD8		05/12/2011	05/12/2011	PURC	.090	3,174,000.00	3,173,992.07	0.00	0.00
			1	05/13/2011	UyenL	05/12/2011		.092	0.00	-7.93	0.00	-3,173,992.07
36850	CP-DISC-UBS FIN DEL		90262DSQ9		05/23/2011	05/23/2011	PURC	.090	5,791,000.00	5,790,985.52	0.00	0.00
			1	05/24/2011	UyenL	05/23/2011		.092	0.00	-14.48	0.00	-5,790,985.52
36851	CP-DISC-BANKAMERICA		0660P1SS1		05/23/2011	05/23/2011	PURC	.090	4,896,000.00	4,895,963.28	0.00	0.00
			1	05/26/2011	UyenL	05/23/2011		.091	0.00	-36.72	0.00	-4,895,963.28
36852	CP-DISC-UBS FIN DEL		90262DSS5		05/25/2011	05/25/2011	PURC	.090	10,589,000.00	10,588,973.53	0.00	0.00
			1	05/26/2011	UyenL	05/25/2011		.091	0.00	-26.47	0.00	-10,588,973.53
36855	CP-DISC-BANKAMERICA		0660P1T19		05/31/2011	05/31/2011	PURC	.090	13,297,000.00	13,296,966.76	0.00	0.00
			1	06/01/2011	UyenL	05/31/2011		.091	0.00	-33.24	0.00	-13,296,966.76
36856	CP-DISC-UBS FIN DEL		90262DT21		06/01/2011	06/01/2011	PURC	.110	10,000,000.00	9,999,969.44	0.00	0.00
			1	06/02/2011	UyenL	06/01/2011		.112	0.00	-30.56	0.00	-9,999,969.44
36857	CP-DISC-BANKAMERICA		0660P1TD3		06/01/2011	06/01/2011	PURC	.100	10,890,000.00	10,889,637.00	0.00	0.00
			1	06/13/2011	UyenL	06/01/2011		.102	0.00	-363.00	0.00	-10,889,637.00
36859	CP-DISC-BANKAMERICA		0660P1T68		06/02/2011	06/02/2011	PURC	.090	13,916,000.00	13,915,860.84	0.00	0.00
			1	06/06/2011	UyenL	06/02/2011		.092	0.00	-139.16	0.00	-13,915,860.84
36862	CP-DISC-UBS FIN DEL		90262DTF2		06/14/2011	06/14/2011	PURC	.100	10,806,000.00	10,805,969.98	0.00	0.00
			1	06/15/2011	UyenL	06/14/2011		.102	0.00	-30.02	0.00	-10,805,969.98
36869	CP-DISC-TOYOTA-TOY		89233HVR2		06/22/2011	06/22/2011	PURC	.180	4,221,000.00	4,219,649.28	0.00	0.00
			1	08/25/2011	UyenL	06/22/2011		.183	0.00	-1,350.72	0.00	-4,219,649.28
36873	CP-DISC-UBS FIN DEL		90262DUR4		06/23/2011	06/23/2011	PURC	.070	20,000,000.00	19,998,755.56	0.00	0.00
			1	07/25/2011	UyenL	06/23/2011		.071	0.00	-1,244.44	0.00	-19,998,755.56
36874	CP-DISC-TOYOTA-TOY		89233HV19		06/23/2011	06/23/2011	PURC	.140	5,000,000.00	4,999,241.67	0.00	0.00
			1	08/01/2011	UyenL	06/23/2011		.142	0.00	-758.33	0.00	-4,999,241.67
36875	CP-DISC-GE CAPITAL		36959JVR1		06/23/2011	06/23/2011	PURC	.100	21,000,000.00	20,996,325.00	0.00	0.00
			1	08/25/2011	UyenL	06/23/2011		.102	0.00	-3,675.00	0.00	-20,996,325.00
36876	CP-DISC-GE CAPITAL		36959JV2		06/23/2011	06/23/2011	PURC	.100	7,380,000.00	7,378,626.50	0.00	0.00
			1	08/29/2011	UyenL	06/23/2011		.102	0.00	-1,373.50	0.00	-7,378,626.50
36877	CP-DISC-JP MORGAN-J		4662J1TU4		06/24/2011	06/24/2011	PURC	.050	22,712,000.00	22,711,873.82	0.00	0.00
			1	06/28/2011	UyenL	06/24/2011		.051	0.00	-126.18	0.00	-22,711,873.82
36881	CP-DISC-UBS FIN DEL		90262DUV5		06/29/2011	06/29/2011	PURC	.090	15,000,000.00	14,998,875.00	0.00	0.00
			1	07/29/2011	UyenL	06/29/2011		.092	0.00	-1,125.00	0.00	-14,998,875.00
PURC								.101	474,794,000.00	474,758,673.93	0.00	0.00
								.102	0.00	-35,326.07	0.00	-474,758,673.93
Inv Type: 82 COMMERCIAL PAPER, DISCOUNT BAS								.107	62,484,000.00	62,511,740.67	0.00	0.00

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Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
								.109	0.00	-35,326.07	-63,066.74	-62,448,673.93
36510	BLACKROCK LIQUIDITY		09248U700	04/01/2011	04/05/2011	04/01/2011	INTR	.060	0.00	0.00	-16.37	0.00
		1		06/30/2012	UyenL	04/01/2011		.060	0.00	0.00	0.00	16.37
36512	FEDERATED GOVT OBLI		VP6000104	04/01/2011	04/05/2011	04/01/2011	INTR	.050	0.00	0.00	-4.92	0.00
		1		06/30/2012	UyenL	04/01/2011		.050	0.00	0.00	0.00	4.92
36511	MORGAN STANLEY INST		61747C707	04/04/2011	04/05/2011	04/04/2011	INTR	.060	0.00	0.00	-244.13	0.00
		1		06/30/2012	UyenL	04/04/2011		.060	0.00	0.00	0.00	244.13
36510	BLACKROCK LIQUIDITY		09248U700	05/02/2011	05/03/2011	05/02/2011	INTR	.060	0.00	0.00	-8.13	0.00
		1		06/30/2012	UyenL	05/02/2011		.060	0.00	0.00	0.00	8.13
36511	MORGAN STANLEY INST		61747C707	05/02/2011	05/03/2011	05/02/2011	INTR	.060	0.00	0.00	-100.46	0.00
		1		06/30/2012	UyenL	05/02/2011		.060	0.00	0.00	0.00	100.46
36512	FEDERATED GOVT OBLI		VP6000104	05/02/2011	05/03/2011	05/02/2011	INTR	.050	0.00	0.00	-4.51	0.00
		1		06/30/2012	UyenL	05/02/2011		.050	0.00	0.00	0.00	4.51
36510	BLACKROCK LIQUIDITY		09248U700	06/01/2011	06/02/2011	06/01/2011	INTR	.060	0.00	0.00	-8.37	0.00
		1		06/30/2012	UyenL	06/01/2011		.060	0.00	0.00	0.00	8.37
36511	MORGAN STANLEY INST		61747C707	06/01/2011	06/02/2011	06/01/2011	INTR	.060	0.00	0.00	-28.47	0.00
		1		06/30/2012	UyenL	06/01/2011		.060	0.00	0.00	0.00	28.47
36512	FEDERATED GOVT OBLI		VP6000104	06/01/2011	06/02/2011	06/01/2011	INTR	.050	0.00	0.00	-4.66	0.00
		1		06/30/2012	UyenL	06/01/2011		.050	0.00	0.00	0.00	4.66
INTR								.059	0.00	0.00	-420.02	0.00
								.059	0.00	0.00	0.00	420.02
36511	MORGAN STANLEY INST		61747C707		05/09/2011	05/09/2011	PSAL	.060	-350,000.00	-350,000.00	0.00	0.00
		1		06/30/2012	UyenL	05/09/2011		.060	0.00	0.00	0.00	350,000.00
36511	MORGAN STANLEY INST		61747C707		05/10/2011	05/10/2011	PSAL	.060	-1,012,000.00	-1,012,000.00	0.00	0.00
		1		06/30/2012	UyenL	05/10/2011		.060	0.00	0.00	0.00	1,012,000.00
36511	MORGAN STANLEY INST		61747C707		05/13/2011	05/13/2011	PSAL	.060	-6,000,000.00	-6,000,000.00	0.00	0.00
		1		06/30/2012	UyenL	05/13/2011		.060	0.00	0.00	0.00	6,000,000.00
PSAL								.060	-7,362,000.00	-7,362,000.00	0.00	0.00
								.060	0.00	0.00	0.00	7,362,000.00
Inv Type: 97 WFB MONEY MARKET FUND								.059	-7,362,000.00	-7,362,000.00	-420.02	0.00
								.059	0.00	0.00	0.00	7,362,420.02
32936	STATE INVESTMT POOL				04/15/2011	04/15/2011	PURC	.476	62,565.89	62,565.89	0.00	0.00
		1		06/30/2012	UyenL	04/15/2011		.476	0.00	0.00	0.00	-62,565.89
33658	STATE INVESTMT POOL				04/15/2011	04/15/2011	PURC	.476	42,818.32	42,818.32	0.00	0.00



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Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
			1	06/30/2012	UyenL	04/15/2011		.476	0.00	0.00	0.00	-42,818.32
32936	STATE INVESTMT POOL				04/27/2011	04/27/2011	PURC	.476	3,787,000.00	3,787,000.00	0.00	0.00
			1	06/30/2012	UyenL	04/27/2011		.476	0.00	0.00	0.00	-3,787,000.00
32936	STATE INVESTMT POOL				05/20/2011	05/20/2011	PURC	.476	5,304,000.00	5,304,000.00	0.00	0.00
			1	06/30/2012	UyenL	05/20/2011		.476	0.00	0.00	0.00	-5,304,000.00
32936	STATE INVESTMT POOL				05/25/2011	05/25/2011	PURC	.476	4,896,000.00	4,896,000.00	0.00	0.00
			1	06/30/2012	UyenL	05/25/2011		.476	0.00	0.00	0.00	-4,896,000.00
33658	STATE INVESTMT POOL				06/03/2011	06/03/2011	PURC	.476	14,645,000.00	14,645,000.00	0.00	0.00
			1	06/30/2012	UyenL	06/03/2011		.476	0.00	0.00	0.00	-14,645,000.00
33658	STATE INVESTMT POOL				06/08/2011	06/08/2011	PURC	.476	7,041,000.00	7,041,000.00	0.00	0.00
			1	06/30/2012	UyenL	06/08/2011		.476	0.00	0.00	0.00	-7,041,000.00
33658	STATE INVESTMT POOL				06/10/2011	06/10/2011	PURC	.476	4,605,000.00	4,605,000.00	0.00	0.00
			1	06/30/2012	UyenL	06/10/2011		.476	0.00	0.00	0.00	-4,605,000.00
33658	STATE INVESTMT POOL				06/13/2011	06/13/2011	PURC	.476	9,659,000.00	9,659,000.00	0.00	0.00
			1	06/30/2012	UyenL	06/13/2011		.476	0.00	0.00	0.00	-9,659,000.00
33658	STATE INVESTMT POOL				06/15/2011	06/15/2011	PURC	.476	6,500,000.00	6,500,000.00	0.00	0.00
			1	06/30/2012	UyenL	06/15/2011		.476	0.00	0.00	0.00	-6,500,000.00
33658	STATE INVESTMT POOL				06/30/2011	06/30/2011	PURC	.476	22,500,000.00	22,500,000.00	0.00	0.00
			1	06/30/2012	UyenL	06/30/2011		.476	0.00	0.00	0.00	-22,500,000.00
PURC								.476	79,042,384.21	79,042,384.21	0.00	0.00
								.476	0.00	0.00	0.00	-79,042,384.21
32936	STATE INVESTMT POOL				04/18/2011	04/18/2011	PSAL	.476	-62,565.89	-62,565.89	0.00	0.00
			1	06/30/2012	UyenL	04/18/2011		.476	0.00	0.00	0.00	62,565.89
32936	STATE INVESTMT POOL				04/22/2011	04/22/2011	PSAL	.476	-3,787,000.00	-3,787,000.00	0.00	0.00
			1	06/30/2012	UyenL	04/22/2011		.476	0.00	0.00	0.00	3,787,000.00
32936	STATE INVESTMT POOL				05/16/2011	05/16/2011	PSAL	.476	-10,200,000.00	-10,200,000.00	0.00	0.00
			1	06/30/2012	UyenL	05/16/2011		.476	0.00	0.00	0.00	10,200,000.00
33658	STATE INVESTMT POOL				06/09/2011	06/09/2011	PSAL	.476	-10,800,000.00	-10,800,000.00	0.00	0.00
			1	06/30/2012	UyenL	06/09/2011		.476	0.00	0.00	0.00	10,800,000.00
33658	STATE INVESTMT POOL				06/17/2011	06/17/2011	PSAL	.476	-1,400,000.00	-1,400,000.00	0.00	0.00
			1	06/30/2012	UyenL	06/17/2011		.476	0.00	0.00	0.00	1,400,000.00
33658	STATE INVESTMT POOL				06/20/2011	06/20/2011	PSAL	.476	-9,770,000.00	-9,770,000.00	0.00	0.00
			1	06/30/2012	UyenL	06/20/2011		.476	0.00	0.00	0.00	9,770,000.00
33658	STATE INVESTMT POOL				06/21/2011	06/21/2011	PSAL	.476	-10,800,000.00	-10,800,000.00	0.00	0.00
			1	06/30/2012	UyenL	06/21/2011		.476	0.00	0.00	0.00	10,800,000.00

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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
32936	STATE INVESTMT POOL				06/27/2011	06/27/2011	PSAL	.476	-2,000,000.00	-2,000,000.00	0.00	0.00
			1	06/30/2012	UyenL	06/27/2011		.476	0.00	0.00	0.00	2,000,000.00
33658	STATE INVESTMT POOL				06/27/2011	06/27/2011	PSAL	.476	-9,999,000.00	-9,999,000.00	0.00	0.00
			1	06/30/2012	UyenL	06/27/2011		.476	0.00	0.00	0.00	9,999,000.00
PSAL								.476	-58,818,565.89	-58,818,565.89	0.00	0.00
								.476	0.00	0.00	0.00	58,818,565.89
32936	STATE INVESTMT POOL			06/30/2011	07/15/2011	06/30/2011	INTR	.476	0.00	0.00	-58,150.79	0.00
			1	06/30/2012	UyenL	06/30/2011		.476	0.00	0.00	0.00	58,150.79
33658	STATE INVESTMT POOL			06/30/2011	07/15/2011	06/30/2011	INTR	.476	0.00	0.00	-7,064.76	0.00
			1	06/30/2012	UyenL	06/30/2011		.476	0.00	0.00	0.00	7,064.76
INTR								.476	0.00	0.00	-65,215.55	0.00
								.476	0.00	0.00	0.00	65,215.55
Inv Type: 99 PASSBOOK & STATE POOL								.476	20,223,818.32	20,223,818.32	-65,215.55	0.00
								.476	0.00	0.00	0.00	-20,158,602.77
<b>Subtotal</b>								.358	191,715,818.32	191,652,153.01	-1,497,650.85	-62,500.00
								.375	0.00	-100,684.26	-313,174.99	-189,778,827.17

**Fund: 55 Series 2008B-RDA Tax Allocation**

35894	Series 2008 B-RDA T				04/15/2011	04/15/2011	PURC	.476	15,805.81	15,805.81	0.00	0.00
			55	06/30/2012	UyenL	04/15/2011		.476	0.00	0.00	0.00	-15,805.81
PURC								.476	15,805.81	15,805.81	0.00	0.00
								.476	0.00	0.00	0.00	-15,805.81
35894	Series 2008 B-RDA T			06/30/2011	07/15/2011	06/30/2011	INTR	.476	0.00	0.00	-15,012.83	0.00
			55	06/30/2012	UyenL	06/30/2011		.476	0.00	0.00	0.00	15,012.83
INTR								.476	0.00	0.00	-15,012.83	0.00
								.476	0.00	0.00	0.00	15,012.83
Inv Type: 99 PASSBOOK & STATE POOL								.476	15,805.81	15,805.81	-15,012.83	0.00
								.476	0.00	0.00	0.00	-792.98
<b>Subtotal</b>								.476	15,805.81	15,805.81	-15,012.83	0.00
								.476	0.00	0.00	0.00	-792.98

Grand Total			Count 258					.358	191,731,624.13	191,667,958.82	-1,512,663.68	-62,500.00
								.376	0.00	-100,684.26	-313,174.99	-189,779,620.15



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SUMMARY

From Date: 4/1/2011 To Date: 6/30/2011

Assets	Yield	Par Value	Original Face	Book Value	Prem / (Disc)	Amort / (Accret)	(Interest)	(Gain) / Loss	Settlement
AMRT	.158	0.00	0.00	313,174.99	0.00	-313,174.99	0.00	0.00	0.00
CALL	1.090	-30,000,000.00	0.00	-29,937,500.00	62,500.00	0.00	0.00	-62,500.00	30,000,000.00
INTR	1.055	0.00	0.00	-276,156.04	0.00	0.00	-1,310,021.18	0.00	1,586,177.22
MAT	.205	-629,654,000.00	0.00	-629,654,000.00	0.00	0.00	-202,642.50	0.00	629,856,642.50
PSAL	.430	-66,180,565.89	0.00	-66,180,565.89	0.00	0.00	0.00	0.00	66,180,565.89
PURC	.346	917,566,190.02	0.00	917,403,005.76	-163,184.26	0.00	0.00	0.00	-917,403,005.76
<b>Totals :</b>	<b>.376</b>	<b>191,731,624.13</b>	<b>0.00</b>	<b>191,667,958.82</b>	<b>-100,684.26</b>	<b>-313,174.99</b>	<b>-1,512,663.68</b>	<b>-62,500.00</b>	<b>-189,779,620.15</b>

CITY OF SAN JOSE  
 TREASURY DIVISION

BROKER PURCHASE DISTRIBUTION  
 04/01/11 THROUGH 06/30/11

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ALL FUNDS					(ABSOLUTE)
CODE	BROKER NAME	TRANSACTIONS	ASSETS	LIABILITIES	TOTAL
40	BANK OF AMERICA SECURITIES LLC	19	158,803,796.48		158,803,796.48
132	CITIGROUP GLOBAL MARKETS INC.	7	64,415,816.55		64,415,816.55
186	GILFORD SECURITIES INC.	8	42,514,571.74		42,514,571.74
187	GENERAL ELECTRIC CAPITAL CORP	3	42,226,258.90		42,226,258.90
325	J P MORGAN SECURITIES INC	2	35,132,856.57		35,132,856.57
415	STATE INVESTMENT POOL	12	79,058,190.02		79,058,190.02
436	TOYOTA FINANCIAL SERVICES	5	27,176,307.17		27,176,307.17
441	UBS FINANCIAL SERVICES INC.	18	226,419,454.81		226,419,454.81
445	UNION BANK OF CALIFORNIA	8	88,455,977.72		88,455,977.72
451	WELLS FARGO BANK - INVESTMENTS	17	153,199,775.80		153,199,775.80
GRAND TOTALS		99	917,403,005.76		917,403,005.76