



Memorandum

TO: PUBLIC SAFETY, FINANCE AND STRATEGIC SUPPORT COMMITTEE

FROM: Scott P. Johnson

SUBJECT: FY 2008-09 FOURTH QUARTER INVESTMENT REPORT

DATE: August 6, 2009

Approved

Date

8/10/09

COUNCIL DISTRICT: City-Wide

RECOMMENDATIONS

Accept the FY 2008-09 Fourth Quarter Investment Report.

DISCUSSION

The FY 2008-09 Fourth Quarter Investment Report for the quarter ended June 30, 2009 was previously transmitted electronically to the City Council to meet the reporting requirements set forth the City of San Jose Investment Policy. The electronic version of this report can also be found on the City's website at www2.csjfinance.org and a hard copy filed in the City Clerk's Office located at 200 East Santa Clara Street.

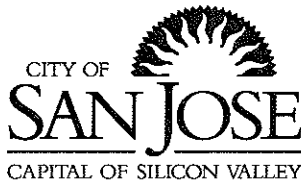
Attached is a copy of the FY 2008-09 Fourth Quarter Investment Report focusing on:

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

Pursuant to the Investment Policy, staff from the Finance Department will be making a presentation and be available to answer questions at the Public Safety, Finance and Strategic Support Committee meeting on August 20, 2009.

SCOTT P. JOHNSON
Director of Finance

Attachment



Memorandum

TO: HONORABLE MAYOR AND
CITY COUNCIL

FROM: Scott P. Johnson

**SUBJECT: INVESTMENT REPORT FOR
THE QUARTER ENDED
JUNE 30, 2009**

DATE: August 6, 2009

Approved

Date

8/10/09

INFORMATION

Transmitted herewith is the City's investment report for the quarter ended June 30, 2009. To meet the reporting requirements set forth in the City of San Jose Investment Policy, an electronic version of this report will be posted on the City's website at www.csjfinance.org and a hard copy will be on file at the City Clerk's Office located at 200 East Santa Clara Street.

This report will be distributed to the Public Safety, Finance and Strategic Support Committee (PSFSS) for discussion during its meeting on August 20, 2009 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, 2009:

- Size of total portfolio -- \$1,218,137,356.31
- Earned interest yield – 2.72%
- Weighted average days to maturity 259 days
- Fiscal Year-to-Date net interest earnings -- \$38,947,817.34
- General Fund interest earnings below budget due to lower market trends; adjustment made during Mid-Year Budget review
- No sale of securities prior to maturity dates, therefore no realized gains/losses from sales
- As requested by the City Council at its May 5, 2009 meeting, staff is providing monthly updates on the status of the City's Investment Agreements (IA) with Citigroup. The balance of the IA as of June 30, 2009 was \$379,143,361. The agreements remain collateralized with U.S. Treasuries/Federal Agencies at 107%/108% of the outstanding balance of the IA's. No changes occurred to Citigroup's long-term ratings (A3/A/A+) during the month of June 2009.

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

SCOTT P. JOHNSON
Director of Finance

Attachment

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

**INVESTMENT REPORT FOR
THE QUARTER ENDED
JUNE 30, 2009**



Prepared by
Finance Department
Treasury Division

Scott P. Johnson
Director of Finance

**Investment Report for
The Quarter Ended
June 30, 2009
City of San Jose
Department of Finance
Treasury Division**

SCOTT P. JOHNSON
Director of Finance

JULIA H. COOPER
Assistant Director of Finance

KATHLEEN M. JACKSON
Principal Investment Officer

Investment Staff

Arn Andrews, Investment Officer
Carrie Rank, Financial Analyst
Maria Guerrero, Principal Account Clerk
Uyen Le, Senior Account Clerk

Special Assistance by

Julia Weng, Senior Accountant
Bhavana Menghrajani, Accountant
Tim Roberts, Account Clerk II

**CITY OF SAN JOSE
INVESTMENT REPORT FOR
THE QUARTER ENDED JUNE 30, 2009
TABLE OF CONTENTS**

Investment Report	1
A. PORTFOLIO STATISTICS	A-1
B. EARNED INTEREST SUMMARY	B-1
Investment Pool Interest Earnings Summary Special Funds and Summary Combined Summary	
C. TIME DEPOSIT BANK DISTRIBUTION REPORT	C-1
D. MARKET VALUE OF PORTFOLIO	D-1
E. DETAIL OF INVESTMENT ACTIVITY	E-1
Investment Pool Interest Earnings Sales Maturities Amortization Purchases Summary Special Funds and Summary Combined Summary Broker Distribution Report	

August 6, 2009

HONORABLE MAYOR and CITY COUNCIL

INVESTMENT REPORT FOR THE QUARTER ENDED JUNE 30, 2009

I am pleased to present this report of investment activity for the quarter ended June 30, 2009 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, 2009 as well as provides a comparison to the quarters ended March 31, 2009 and June 30, 2008.

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

INVESTMENT SUMMARY			
For the Quarter Ended	June 30, 2009	March 31, 2009	June 30, 2008
<u>Total Portfolio</u>			
Portfolio Value ^{(1) (2)(3)}	\$1,218,137,356	\$1,121,533,963	\$1,359,329,346
Earned Interest Yield	2.72%	3.15%	4.053%
Dollar-weighted average yield			
Purchases	.163%	.236%	2.09%
Maturities	.274%	.298%	2.09%
Called Securities	3.91%	4.08%	4.01%
Weighted avg. yield at end of period	2.52%	3.04%	3.84%
Weighted avg. days to maturity	259	345	388
<u>Portfolio Fund 1</u>			
Portfolio Value ⁽¹⁾	\$1,117,284,217.51	\$1,018,386,339	\$1,211,617,440
Earned Interest Yield	2.84%	3.28%	4.18%
Dollar-weighted average yield			
Purchases	.163%	.235%	2.09%
Maturities	.274%	.296%	2.09%
Called Securities	3.91%	4.08%	4.01%
Weighted avg. yield at end of period	2.61%	3.16%	3.94%
Weighted avg. days to maturity	282	380	434

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

²Total excludes bond proceeds held by trustees for the City of San José (\$746,028,703) and the Redevelopment Agency (\$129,997,295), and funds held in bank accounts at Union Bank of America and Bank of America as of June 30, 2009 of \$50,135,003.

³Total includes \$100,008,376 bond proceeds held at Local Agency Investment Fund for RDA Series 2007B & 2008B.

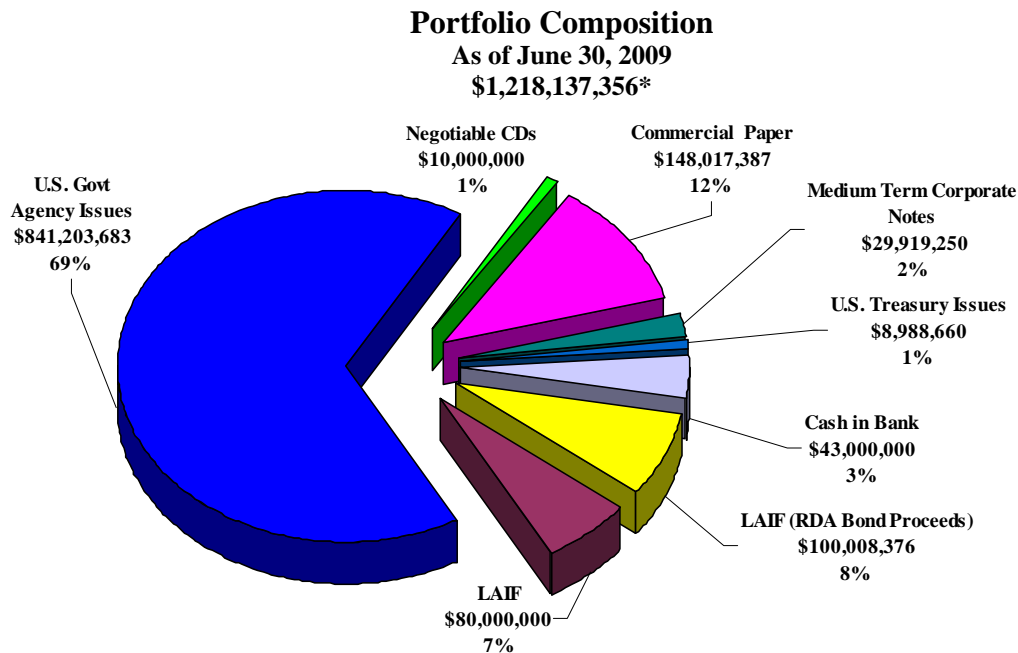
PORTFOLIO STATISTICS

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

Portfolio Composition

The graphs below provide snapshots of the City's total investment portfolio as of June 30, 2009. The total portfolio size was \$1,218,137,356. The first graph shows the portfolio composition by investment type and the following two graphs show the portfolio's cash balance by fund type.

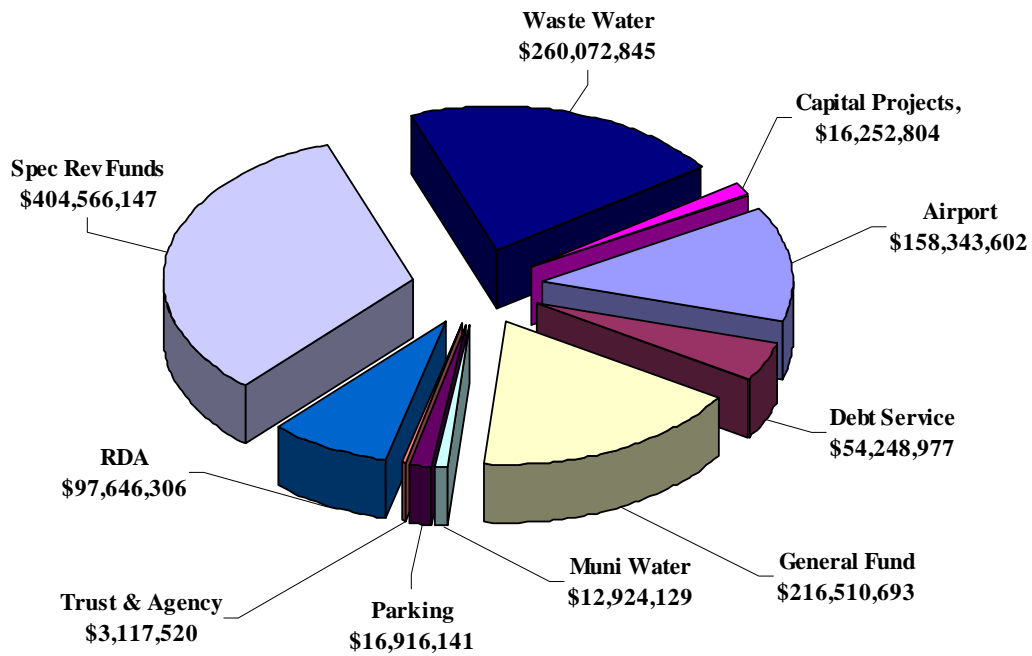
The total Portfolio does not include cash held by banks at end of day on June 30, 2009. The City's bank account at Union Bank of California (UBOC) held \$30,459,103, and the Redevelopment Agency's (RDA) bank account at Bank of America (BofA) held 19,675,900. Due to the lack of availability of allowable overnight investment options the morning of June 30, 2009, the determination was made to retain approximately \$30 million in the City's UBOC account and \$20 million in the RDA's BofA account. Both UBOC and BofA aside from being contracted depository accounts for the City are also approved short-term liquidity providers for the City.



*Total does not include \$30.5 million held in the City's Union Bank of California (UBOC) account, or \$19.7 million held in the Redevelopment Agency's Bank of America (BofA) account.

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

Cash Balances by Fund Type
As of June 30, 2009
\$1,240,599,164

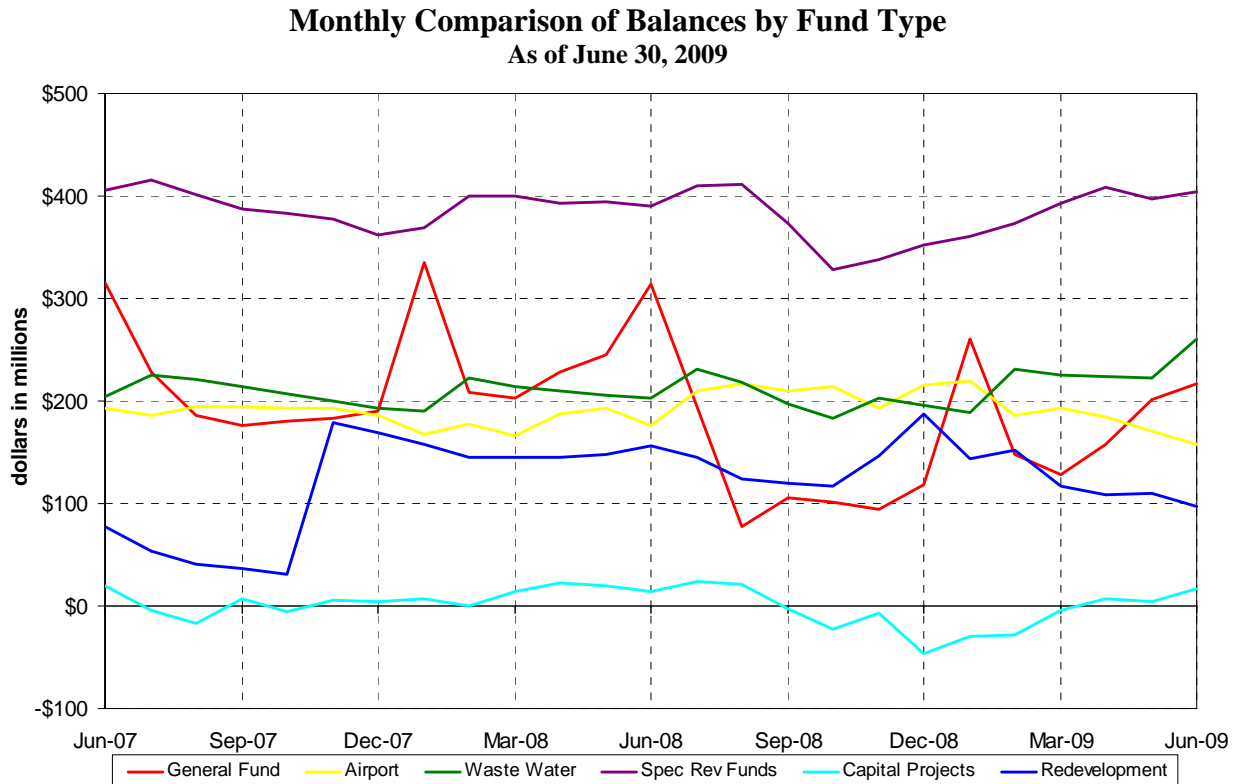


Total Portfolio	\$1,218,137,356
Cash held in UBOC and BofA ¹	50,135,003
Deposit-in-Transit, Outstanding Checks ²	<u>(27,673,195)</u>
Cash Balance Total	\$1,240,599,164

¹ Reflects balances held by banks due to lack of availability of allowable overnight investment options the morning of June 30, 2009.

² Reflects timing differences between when deposits are made and accounting for proceeds in FMS, or when checks are written and not yet cashed by the receiving party.

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



Negative Cash Balances

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

The graph above reflects the progress during the fourth quarter 2008-09 (as of June 30, 2009) of mitigating the impact to the investment pool through the reduction of the timing and amount of outstanding reimbursement due from bond funds.

Redevelopment Agency Portion of Portfolio

As of June 30, 2009, the Redevelopment Agency portion of the total portfolio was \$97.7 million, which represents a decrease of \$19.5 million compared to the amount reported as of March 31, 2009. Total interest earnings from funds invested with the City Pool during the quarter ended June 30, 2009 for the Redevelopment Agency were \$407,000³ inclusive of the earnings on the LAIF accounts established for the 2007B and 2008B bond proceeds.

PORTFOLIO PERFORMANCE

Portfolio performance is provided in more detail in the attachments to the report. The summary information provided below includes the total portfolio income recognized for the last quarter as compared to the prior quarter and the same quarter one year ago. Other graphs in this section include yield and maturity trends over the last two years and comparisons of weighted average yields on new purchases.

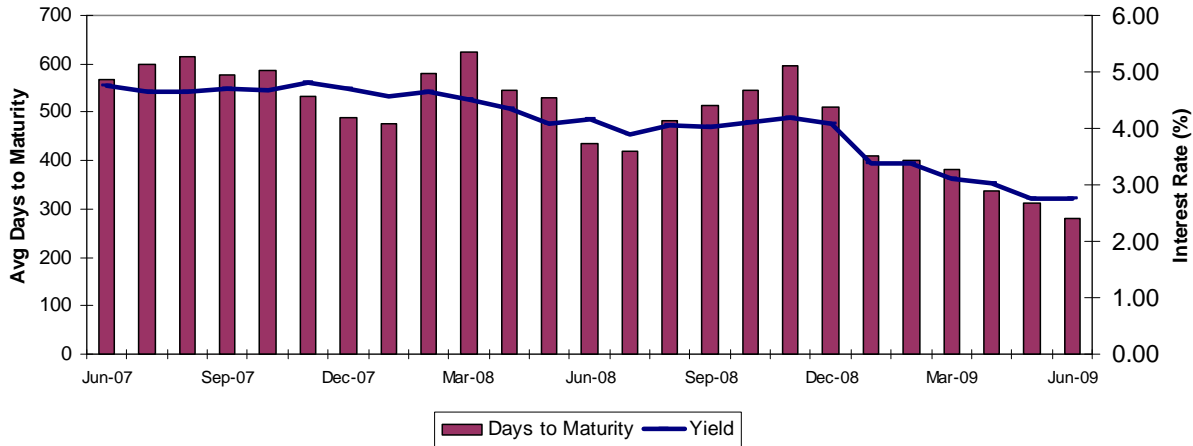
<u>TOTAL PORTFOLIO INCOME RECOGNIZED</u>			
<u>Accrual Basis</u>			
<u>Total Portfolio</u>	<u>June 30, 2009</u>	<u>March 31, 2009</u>	<u>June 30, 2008</u>
<u>Quarter-End</u>			
Total interest earnings	\$7,948,725	\$8,777,608	\$12,811,673
Realized gains (losses) from sales	<u>0</u>	<u>0</u>	<u>0</u>
Total income recognized	\$7,948,725	\$8,777,608	\$12,811,673
<u>Fiscal Year-to-Date</u>			
Total interest earnings	\$38,947,817	\$30,999,092	\$53,686,467
Realized gains (losses) from sales	<u>0</u>	<u>0</u>	<u>0</u>
Total income recognized	\$38,947,817	\$30,999,092	\$53,686,467

Yield and Maturity Trend

The following graph illustrates the historical monthly dollar-weighted average days to maturity of Portfolio 1 for each month for the past two years (bar graph) along with the yield trend in Portfolio 1 (line graph). The average days to maturity has declined from the quarter ended March 31, 2009 at 380 to the quarter ended June 30, 2009 at 282.

³ Interest earnings total excludes bond proceeds held by the trustee.

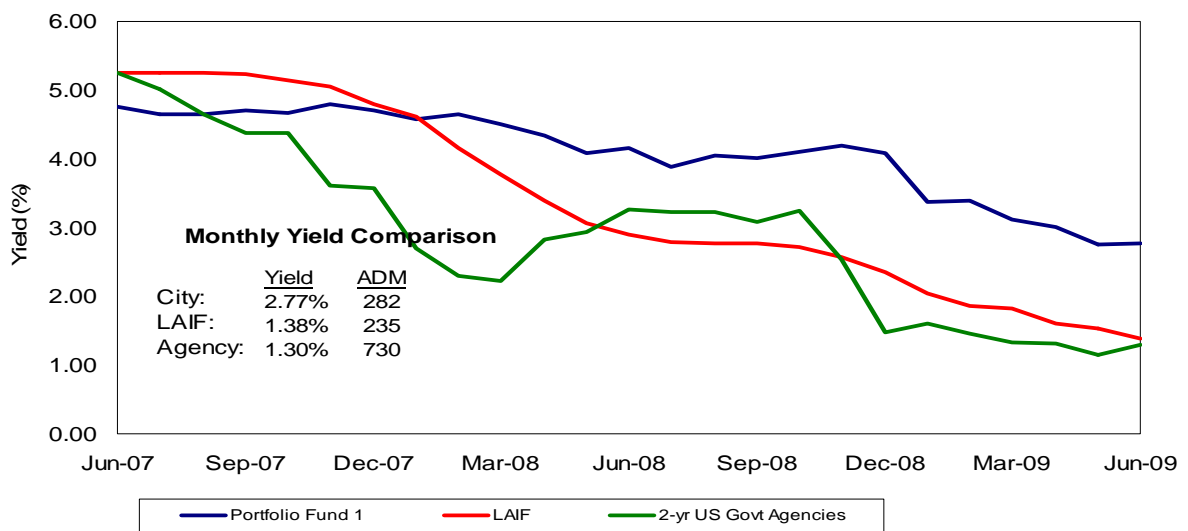
Yield and Maturity Trends
Portfolio Fund 1
 As of June 30, 2009



Benchmark Comparison

The following graph compares the earned interest yield of the City’s Portfolio Fund 1 with the monthly average yields for the same period of the State of California Local Agency Investment Fund (LAIF) and of the two-year U.S. Government Agency securities from June 2007 through June 2009. 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, 2009



The two-year US Government Agency securities and the Local Agency Investment Fund (LAIF) yield are the closest suitable benchmarks for the City’s Portfolio Fund 1 since the weighted Average Days to Maturity (ADM) for the portfolio is between the two benchmarks at 282 days. The yield on LAIF decreased during the quarter ended June 30, 2009 along with the yield on the two-year agencies during the same period. Both benchmarks remained below the City’s portfolio yield.

Since the shorter end of the yield curve produces lower interest rates, LAIF’s shorter average life will continue to cause their yield to decline more rapidly. However, LAIF’s yield should react more quickly when interest rates begin to rise. With the shift in the City’s strategy to invest in securities with maturities eighteen months or less, the portfolio will experience a decline in ADM. This strategy will allow the yield on the portfolio to react more quickly when interest rates increase.

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, 2009 was \$1.22 billion. The table below illustrates the net unrealized gains or losses on the portfolio when comparing the portfolio’s market value to both its original cost and amortized cost.

<u>UNREALIZED GAINS & LOSSES</u>			
<u>Cash Basis</u>			
Market Value	\$1,237,503,937	Market Value	\$1,237,503,937
Original Cost	<u>(1,218,137,356)</u>	Amortized Cost	<u>(1,220,577,090)</u>
Net Unrealized Gain (Loss)	\$ 19,366,581	Net Unrealized Gain (Loss)	\$ 16,926,847

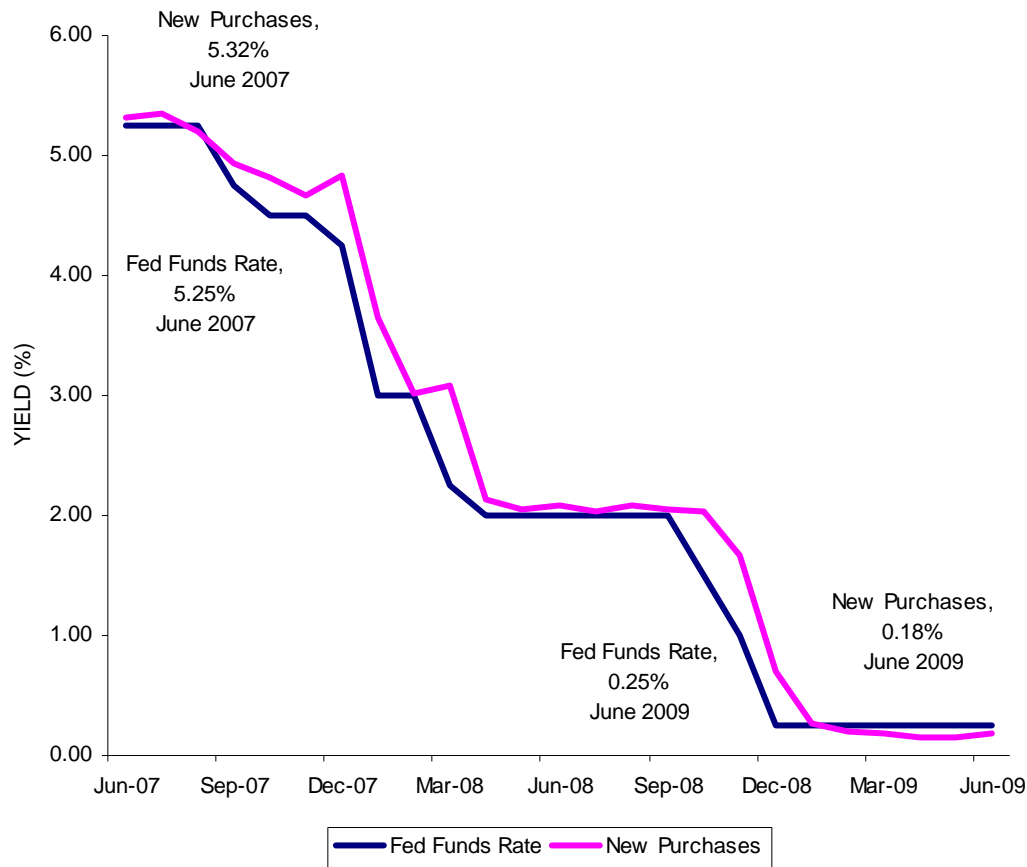
The City’s investment practice, per the Investment Policy, is generally to hold securities to the maturity dates, with exceptions as noted in the Policy. The net unrealized gains noted above are “paper gains” where there is an inverse relationship between the general changes in market interest rates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

Earned Interest Yield – The total investment portfolio earned interest yield for the quarter ended June 30, 2009 was 2.72%. The yield decreased from 3.15% from the quarter ending March 31, 2009. The Federal Open Market Committee (FOMC) had two regularly scheduled meetings and one unscheduled meeting during the quarter ending June 30, 2009. The culmination of the Federal Reserves policy meetings was to leave the Federal Funds target rate unchanged for the quarter at an unprecedented range from 0.00% (zero percent) to 0.25%. The statement released from the June 23, 2009 FOMC meetings suggested that the US economy continued to contract. FOMC participants continue to anticipate that policy actions, fiscal and monetary stimulus and

market forces will attribute to a gradual, sustainable economic growth even though there are still constraints around the economic erosion to job losses, declining equity and housing wealth, and tight credit conditions.

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

Performance Measurement – New Purchases vs. Fed Funds
June 2007 through June 2009



COMPLIANCE REPORTING REQUIREMENTS

As part of the reporting process as outlined in the Investment Policy, there are several compliance reporting requirements that are to be included in the quarterly report. These requirements include a statement of the cash management projection, statement of compliance with the policy, and comparisons of budget investment earnings to actual investment earnings.

Cash Management Projection

Based on the Finance Department's cash flow projection as of June 30, 2009, total investment maturities and revenues are anticipated to be \$928 million. This is sufficient to cover the projected City expenditures during the next six months of approximately \$886 million, including prefunding the City's retirement contributions estimated at \$140 million.

Statement of Compliance with the Policy

There were no exceptions or violations outstanding for the quarter ended June 30, 2009. The investment portfolio during the quarter ended June 30, 2009 meets the requirements of the City's investment policy and the California Government Code section 53601.

Comparison of Portfolio Investment Earnings to FY 2008-09 Budget

Below is a comparison of actual investment earnings on an accrual basis to the fiscal year 2008-09 budget. The City's Adopted Budget for the General Fund's projected total investment income earnings was \$8.014 million for the current fiscal year. This estimate was reduced as a part of the 2007-2008 Annual Report actions by \$1.5 million to \$6.514 million, to reflect the lower interest earnings expected as a result of the retirement contributions prepayment. In addition, as discussed in the Bi-Monthly Financial Report for September/October 2008, the Finance Department has reduced its interest earnings rate projections for FY 2008-2009 from 3.41% to 3.22%. Based on lower interest earnings and cash balances, a Mid-Year Budget Review action was brought forward and approved by Council on February 10, 2009 to adjust the interest earnings projection for all funds. Monthly budgeted earnings apportionments for the City funds are based upon historical cash balance averages and an assumed average interest rate yield for the fiscal year. The following schedule reflects the net investment earnings for the budgeted General Fund participating in Investment Portfolio Fund 1 as of June 30, 2009 which reflects the revised interest earnings projection approved by the Council on February 10, 2009.

The Redevelopment Agency projected annualized investment income earnings of \$3.912 million for Fiscal Year 2008-09. This represents interest earned on the Agency's funds participating in the City's investment program and is exclusive of interest earned on the Agency's funds held in escrow or by fiscal agents and on developers' loans⁴. The amounts shown for the Redevelopment Agency's quarterly and fiscal year-to-date budgeted investment earnings are based on the Agency's annual budget for its participation in the City's investment program, apportioned on a pro-rata basis for the quarter and year-to-date, respectively.

⁴ For the Agency's total budgeted investment income earnings for Fiscal Year 2008-09, please refer to its adopted budget at <http://www.sjredevelopment.org/Finance/Proposed%20FY08-09%20Capital%20Budget%20and%20FY09-13%20CIP.pdf>

BUDGET COMPARISON			
<u>Net Investment Earnings</u>	<u>Yield</u>	<u>General Fund</u>	<u>Redev. Agency^(b)</u>
<i>Quarter-end June 2009</i>			
Budget	3.22%	1,481,366	883,000
Actual ^(a)	<u>2.34%</u>	<u>971,229</u>	<u>407,441</u>
Variance	(0.88%)	(510,137)	(507,000)
<i>Fiscal Year to Date</i>			
Budget	3.22%	4,930,000	4,697,400
Actual ^(a)	<u>3.02%</u>	<u>3,832,865</u>	<u>2,921,458</u>
Variance	(0.20%)	(1,097,135)	(1,775,942)
<i>(a) Note: Reflects net investment yield which is calculated based on the earned interest yield less costs to administer the investment program and adjustment for funds with negative cash balances at month end.</i>			
<i>(b) Redevelopment Agency (RDA) Net Investment Earnings budget earnings obtained from cashflow forecast produced by RDA in July 2008.</i>			

INVESTMENT TRADING ACTIVITY

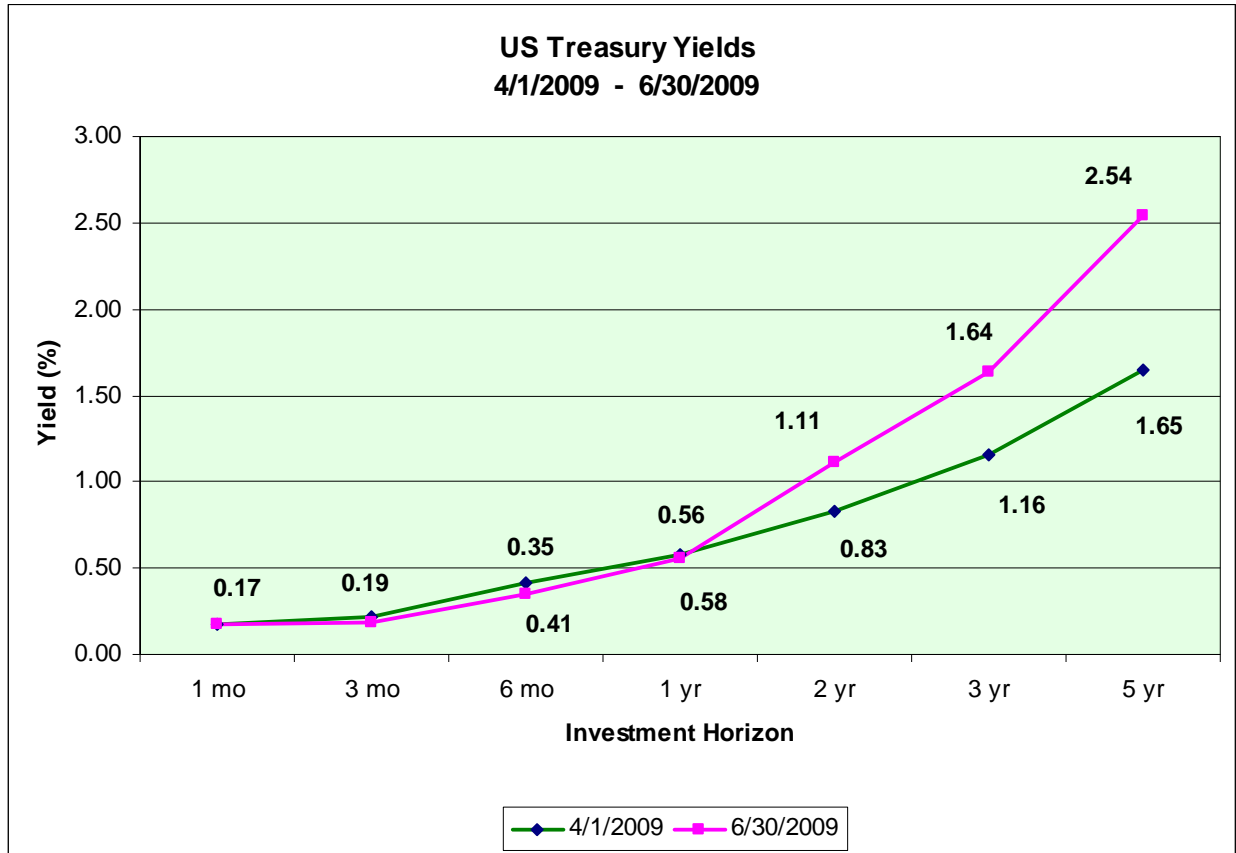
Attachment E provides a detailed summary of the Investment Activities during the quarter including any realized gains or losses from interest received on trading activity. Since the City is currently not involved in active trading, this reporting only occurs when a security must be sold prior to maturity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

INVESTMENT STRATEGY

The following chart is of the Treasury yield curve as of June 30, 2009 compared to yields as of April 1, 2009. During the quarter short-term treasury yields remained near historically low levels, however, yields on longer dated treasuries rose as market participants reacted to economic stabilization, renewed confidence in equity markets, and concern over the volume of upcoming treasury issuance. The Federal Open Market Committee (FOMC) had two regularly scheduled meetings and one unscheduled meeting during the quarter ending June 30, 2009. The culmination of the Federal Reserves policy meetings was to leave the Federal Funds target rate unchanged for the quarter at an unprecedented range from 0.00% (zero percent) to 0.25%. The statement released from the June 24, 2009 FOMC meeting suggested that “*the pace of economic contraction is slowing*” and that “*conditions in financial markets have generally improved*”. In addition, the FOMC stated that “*household spending has shown further signs of stabilizing but remains constrained by ongoing job losses, lower housing wealth, and tight credit*”. Furthermore, participants reiterated that “*...economic conditions are likely to warrant exceptionally low levels of the federal funds rate for an extended period.*”

The City’s investment strategy will continue to include a matching of maturities to cash flow by filling liquidity needs within the next twelve months while looking for value in these areas and

keeping within the guidelines of the City's investment policy. Once the City's liquidity needs are met the increased slope of the yield curve may start to present opportunities for addition of higher yielding longer dated US Agency securities. The investment program maintains its focus on its core mandate of safety, liquidity, and lastly yield.



Investment Agreements with Citigroup

Treasury staff continues to carefully monitor the City's Investment Agreements with Citigroup for Phase 1 of the Airport Development Program. As of June 30, 2009, the aggregate balance of the agreements was \$379,143,361 and the outstanding balances of the agreements were collateralized by U.S. Treasury securities at 107%, and Federal Agency securities at 108%. As noted in the staff report dated April 13, 2009, the collateral is held by the City's bond trustee with the City designated as the beneficiary. Citigroup's long-term ratings did not change during the month of June 2009 and remain A3/A/A+ from Moody's/S&P/Fitch, respectively. The Federal government released the results of its bank "Stress Test" on May 7, 2009. The Stress Test indicated that Citigroup needed to raise an additional \$5.5 billion of common equity in order to weather a more severe downturn in the economy. Citigroup has indicated that it intends to increase its common equity by expanding its preferred stock conversion program from \$52 billion to \$58 billion. On July 24, 2009, Citigroup completed its preferred stock conversion,

which included \$25 billion of preferred shares owned by the U.S. Treasury. As a result, the U.S. Treasury now holds a 34% ownership stake in Citigroup.

Future Commitments -- As of quarter-end June 30, 2009, the City had no obligations to buy or sell securities, no outstanding debt to security brokers, and no commitments to participate in securities trading.

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

Restructuring-- No restructuring transactions were executed during the quarter ended June 30, 2009.

Municipal Bonds -- No municipal bonds were purchased during the quarter ended June 30, 2009.

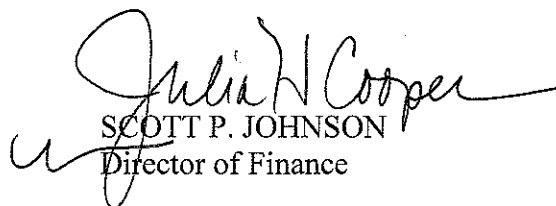
SIGNIFICANT DEVELOPMENTS

No significant developments to report during the quarter ended June 30, 2009.

CONCLUSION

The total investment portfolio as of June 30, 2009 was \$1,218,137,356. This is a decrease of approximately \$96.6 million from March 31, 2009. For the quarter ended June 30, 2009, the total portfolio earned interest yield was 2.72%, a decrease from the 3.15% reported for the quarter ended March 31, 2009, reflecting the reinvestment in a lower interest rate environment and of maturing securities purchased in periods of higher interest rates. The weighted average days to maturity as of June 30, 2009, was 259 days, a decrease of 86 days from 345 days as of March 31, 2009. As of June 30, 2009, approximately 70% of the total portfolio consisted of U.S. Treasury and Federal 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.

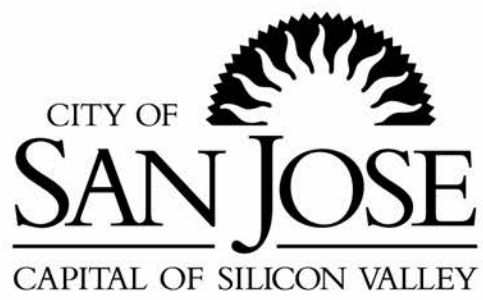
END OF PERIOD PORTFOLIO BALANCE: The sum of all investment balances (adjusted cost basis) which are active at the end of the report.

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 04/01/09 THROUGH 06/30/09

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	DAILY AVERAGE	INVESTMENT EARNINGS AND RECEIPTS		
		PERCENT	AMOUNT	INTEREST RECEIVED
BANKERS ACCEPTANCES	.00	.00	.00	.00
FEDERAL AGENCY SECURITIES	832,189,924.02	3.28	6,805,178.21	7,285,322.46
CERTIFICATES OF DEPOSIT	.00	.00	.00	.00
U.S. TREASURY BILLS, BONDS AND NOTES	691,435.38	.28	490.00	.00
REPURCHASE AGREEMENTS	.00	.00	.00	.00
STATE POOL, PASSEBOOK & MONEY MKT ACCTS	180,150,270.70	1.51	677,579.73	677,579.76
COMMERCIAL PAPER	93,579,139.03	.58	134,970.65	22,098.67
NEGOTIABLE CD'S	34,175,824.18	1.32	112,708.34	145,027.78
MEDIUM TERM CORPORATE NOTES	29,919,250.00	2.92	217,798.31	421,875.00
INVESTMENTS SUB-TOTAL	1,170,705,843.32	2.72	7,948,725.24	8,551,903.67
ACTIVE BANK BALANCES	3,836,037.77			
TEMPORARILY IDLE CASH TOTAL	1,174,541,881.09	2.71	7,948,725.24	8,551,903.67

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
TREASURY DIVISION
PORTFOLIO STATISTICS
4/01/09 THROUGH 6/30/09
ALL FUNDS

A-2

	FIXED		EQUITIES		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	8,551,903.67	.00	.00	.00	8,551,903.67
TOTAL NET EARNINGS THIS PERIOD:	7,948,725.24	.00	.00	.00	7,948,725.24
AVERAGE DAILY PORTFOLIO BALANCE:	1,170,705,843.32	.00	.00	.00	1,170,705,843.32
EARNED INCOME YIELD THIS PERIOD:	2.723	.000	.000	.000	2.723
END OF PERIOD PORTFOLIO BALANCE:	1,218,137,356.31	.00	.00	.00	1,218,137,356.31
CURRENT AMORTIZED BOOK VALUE:	1,220,577,089.70	.00	.00	.00	1,220,577,089.70
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.515	.000	.000	.000	2.515
WEIGHTED AVERAGE DAYS TO MATURITY:	258.84	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	174.93	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					2.723

	SAN JOSE CITY SUMMARY			
	BALANCE 6/1/2009	SALES OR MATURITIES	ADDITIONS	BALANCE 5/30/2009
Time Deposits	0.00		0.00	0.00
UST Bills, Notes & Bonds	0.00		8,988,660.00	8,988,660.00
TB/N Stripped Coupon	0.00		0.00	0.00
Federal Agency Securities	851,290,691.83	232,774,763.94	222,687,755.34	841,203,683.23
Bankers Acceptance	0.00		0.00	0.00
Repurchase Agreements	0.00		0.00	0.00
Negotiable CD's	30,000,000.00	20,000,000.00	0.00	10,000,000.00
Commercial Paper/Discount	79,742,833.34	284,400,687.81	352,675,241.71	148,017,387.24
Corporate Medium Term Notes	29,919,250.00		0.00	29,919,250.00
Money Market Mutual Fund	0.00		0.00	0.00
State Pool	180,008,375.84		0.00	180,008,375.84
Total	1,170,961,151.01		584,351,657.05	1,218,137,356.31

[
Net Change = 47,176,205.30
Purchase + Sales/Maturities (at cost)
Average Daily Portfolio Balance

Portfolio Turnover Ratio:

June 2009 TURNOVER RATIO:

AVERAGE DAILY PORTFOLIO BALANCE (FS)

0.9413363058 times
1,191,420,220.31

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

A-3

04/01/09 - 06/30/09

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	8,174,022.21	7,571,239.07	1,069,714,924.58	2.839	1,117,284,217.51	1,119,723,760.08	2.606	282
34	CSJ/CSC Jt Pwr	1,212.60	817.33	844,779.61	0.388	844,762.96	844,953.78	0.284	160
54	RDA Series 2007	207,978.47	207,978.46	55,295,892.27	1.509	55,125,813.18	55,125,813.18	1.509	1
55	RDA Series 2008	168,690.39	168,690.38	44,850,246.86	1.509	44,882,562.66	44,882,562.66	1.509	1
TOTAL		8,551,903.67 *	7,948,725.24 *	1,170,705,843.32	2.723	1,218,137,356.31	1,220,577,089.70	2.515	259

* Reconciled to Page A-1 Cash Management Program, Page A-2 Consolidated Portfolio Statistics, and Page E-37 Detailed Transaction Report

SECTION B

EARNED INTEREST SUMMARY

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

TIME DEPOSITS: A deposit with a California bank or savings and loan association for a specific amount and with a specific maturity date and interest rate. Deposits of up to \$100,000 are insured by FDIC or FSLIC. Deposits over \$100,000 are collateralized above the insurance with either government securities (at 110% of par value), first trust deeds (at 150% of par value), or letters of credit (at 105% of par value).

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

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

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

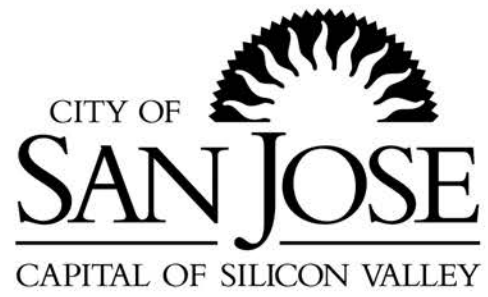
REPURCHASE AGREEMENTS: A holder of securities (e.g. a "dealer") sells the securities to an investor (e.g. the City) with an agreement to repurchase the securities at a fixed price on a fixed date.

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

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

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

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



CITY OF SAN JOSE
TREASURY DIVISION

B-1

(EIS / ERNEIS)

EARNED INCOME SUMMARY
04/01/09 THROUGH 06/30/09
SORT KEYS ARE FUND ICC# MATD
FUND: 1 INVESTMENT FUNDS

PAGE: 1
RUN: 07/15/09 14:37:48

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
36120	06/24/09	14.5077	US TREASURY BILLS	12/03/09	9,000,000.00	8,988,660.00	.284			490.00
SUBTOTAL (ICC#) 11 TREASURY BILLS			.74%(C)	156 DAYS	9,000,000.00	8,988,660.00	.284		.00	490.00
35767	08/13/08	2.2000	FHLB-UBS	04/01/09	15,000,000.00	14,947,350.00	N.D.	MATURED	217,650.00	
35765	08/12/08	2.4800	FHLB-BA	05/07/09	10,000,000.00	10,038,844.44	2.866	MATURED	209,155.56	28,373.13
35766	08/13/08	2.6500	FHLB-UBS	06/04/09	16,000,000.00	15,973,440.00	2.855	MATURED	238,560.00	79,962.17
35061	01/11/07	5.2500	FHLB-LB	08/05/09	5,000,000.00	5,033,850.00	4.967			62,337.54
35065	01/12/07	5.2500	FHLB-GILFD	08/05/09	5,000,000.00	5,027,750.00	5.020			62,927.08
35073	01/23/07	5.2500	FHLB-GILFD	08/05/09	5,000,000.00	5,025,750.00	5.035			63,091.75
35104	02/07/07	5.2500	FHLB-GILFD	08/05/09	5,000,000.00	5,026,455.00	5.026			62,979.50
35128	02/21/07	5.2500	FHLB-UBS	08/05/09	5,000,000.00	5,027,250.00	5.015			62,857.42
35260	06/12/07	5.2500	FHLB-LB	08/05/09	5,000,000.00	4,998,450.00	5.280			65,804.68
35072	01/23/07	4.5000	FHLB-UBS	08/14/09	5,000,000.00	4,936,000.00	5.078			62,485.55
35086	01/26/07	4.5000	FHLB-UBS	08/14/09	5,000,000.00	4,926,850.00	5.161			63,400.00
35062	01/11/07	4.3750	FHLB-GILFD	09/11/09	5,000,000.00	4,926,600.00	5.011			61,545.20
35076	01/23/07	4.3750	FHLB-GILFD	09/11/09	10,000,000.00	9,831,300.00	5.113			125,333.10
35087	01/26/07	5.2500	FHLB-UBC	09/11/09	5,000,000.00	5,013,600.00	5.147			64,334.49
35094	02/01/07	5.2500	FHLB-CITIG	09/11/09	5,000,000.00	5,019,750.00	5.093			63,739.11
35236	05/15/07	5.0000	FHLB-GILFD	10/02/09	5,000,000.00	5,007,300.00	4.945		125,000.00	61,737.31
35118	02/16/07	3.8600	FHLB-GILFD	11/10/09	5,000,000.00	4,853,515.00	5.091		96,500.00	61,606.85
35102	02/05/07	4.0000	FHLB-GILFD	11/13/09	5,000,000.00	4,862,380.00	5.145		100,000.00	62,374.92
35106	02/08/07	4.0000	FHLB-GILFD	11/13/09	5,000,000.00	4,871,735.00	5.069		100,000.00	61,568.00
35059	01/11/07	5.0000	FHLB-CS	12/11/09	5,000,000.00	5,002,450.00	4.994		125,000.00	62,290.66
35064	01/12/07	5.0000	FHLB-GILFD	12/11/09	5,000,000.00	4,999,910.00	5.014		125,000.00	62,507.69
35071	01/23/07	5.0000	FHLB-UBS	12/11/09	10,000,000.00	9,987,200.00	5.065		250,000.00	126,106.17
35108	02/09/07	3.8750	FHLB-GILFD	02/12/10	5,250,000.00	5,085,402.00	5.086			64,488.51
35121	02/15/07	3.8750	FHLB-UBC	02/12/10	5,000,000.00	4,844,550.00	5.082			61,379.82
35817	09/05/08	2.3750	FHLB-GILFD	04/30/10	10,000,000.00	9,898,300.00	3.029		118,750.00	74,748.26
35822	09/09/08	3.2500	FHLB-CALL-UBC	06/09/10	10,325,000.00	10,325,000.00	3.247	06/09/09	167,781.25	63,384.03
35119	02/15/07	4.7500	FHLB-GILFD	08/04/10	5,000,000.00	4,957,400.00	5.052			62,437.08
35120	02/15/07	4.7000	FHLB-GILFD	08/10/10	10,000,000.00	9,896,600.00	5.062			124,897.33
35160	03/15/07	4.5160	FHLB-GILFD	08/10/10	10,000,000.00	9,914,900.00	4.819			119,125.16
35171	03/27/07	4.1250	FHLB-GILFD	08/13/10	5,000,000.00	4,902,610.00	4.806			58,738.60
35193	04/17/07	4.1250	FHLB-GILFD	08/13/10	10,000,000.00	9,747,900.00	5.021			122,022.11
35194	04/17/07	4.7850	FHLB-GILFD	08/26/10	5,000,000.00	4,982,400.00	4.920			61,117.80
35122	02/15/07	5.1250	FHLB-JPM	09/10/10	10,000,000.00	10,036,000.00	5.020			125,610.80
35177	04/03/07	5.1250	FHLB-UBS	09/10/10	10,000,000.00	10,098,700.00	4.805			120,973.96
35159	03/15/07	4.7000	FHLB-UBC	09/21/10	9,500,000.00	9,473,153.00	4.807			113,524.75
35174	04/03/07	5.1250	FHLB-UBS	09/29/10	10,000,000.00	10,122,400.00	4.731			119,389.00
35202	04/23/07	5.1250	FHLB-UBS	09/29/10	5,000,000.00	5,040,650.00	4.863			61,114.97
35197	04/17/07	4.8750	FHLB-GILFD	12/10/10	10,000,000.00	9,993,500.00	4.909		243,750.00	122,318.73
35205	04/23/07	4.8750	FHLB-GILFD	12/10/10	5,000,000.00	5,003,400.00	4.866		121,875.00	60,704.34
35497	02/12/08	3.4500	FHLB-UBC	05/12/11	9,030,000.00	9,030,000.00	3.459		155,767.50	77,883.75

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

04/01/09 THROUGH 06/30/09

SORT KEYS ARE FUND ICC# MATD

FUND: 1 INVESTMENT FUNDS

PAGE: 2

RUN: 07/15/09 14:37:48

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
35117	02/15/07	5.3000	FHLB-CALL-GILFD	10/27/11	5,000,000.00	4,999,150.00	5.319		132,500.00	66,295.10
35892	11/17/08	3.5500	FHLB-CALL-CITIG	11/17/11	10,000,000.00	10,000,000.00	3.560		177,500.00	88,750.00
35213	05/03/07	5.0200	FHLB-CALL-UBC	05/03/12	5,000,000.00	5,000,000.00	5.034		125,500.00	62,750.00
35216	05/07/07	5.0500	FHLB-CALL-UBC	05/07/12	5,000,000.00	5,000,000.00	5.064		126,250.00	63,125.00
35889	11/07/08	4.1250	FHLB-CALL-WF	11/08/12	3,500,000.00	3,500,000.00	4.136		72,588.54	36,093.75
35890	11/07/08	4.1000	FHLB-CALL-WF	11/08/12	8,000,000.00	8,000,000.00	4.111		164,911.11	82,000.00
35458	01/24/08	3.9500	FHLB-CALL-UBC	01/24/13	20,000,000.00	20,000,000.00	3.961			197,500.00
35508	02/19/08	4.0000	FHLB-CALL-GILFD	02/19/13	20,000,000.00	20,000,000.00	4.011			200,000.00
SUBTOTAL (ICC#) 22 FEDERAL HOME LOA 25.77%(C)			498 DAYS		315,280,000.00	313,905,110.00	4.569		3,194,038.96	3,837,735.17
33877	04/29/04	4.0000	FNMA-WF	04/29/09	5,000,000.00	5,000,000.00	4.056	MATURED	100,000.00	15,555.56
SUBTOTAL (ICC#) 23 FEDERAL NAT MORT			0 DAYS		.00	.00	4.056		100,000.00	15,555.56
35079	01/23/07	5.0000	FFCB-BA	10/23/09	3,750,000.00	3,744,937.50	5.070		93,750.00	47,333.85
35095	02/01/07	5.0000	FFCB-LB	10/23/09	5,000,000.00	4,990,450.00	5.094		125,000.00	63,373.42
35098	02/05/07	5.0000	FFCB-UBS	10/23/09	5,000,000.00	4,993,600.00	5.067		125,000.00	63,087.69
35235	05/15/07	5.0000	FFCB-UBC	10/23/09	5,000,000.00	5,010,750.00	4.915		125,000.00	61,403.31
35066	01/12/07	4.8200	FFCB-GILFD	10/27/09	5,000,000.00	4,978,440.00	5.009		120,500.00	62,175.38
35088	01/26/07	4.8200	FFCB-GILFD	10/27/09	5,000,000.00	4,961,900.00	5.149		120,500.00	63,699.85
35097	02/02/07	4.8200	FFCB-GILFD	10/27/09	5,000,000.00	4,965,000.00	5.125		120,500.00	63,441.38
35077	01/23/07	4.8500	FFCB-WF	11/20/09	5,000,000.00	4,974,900.00	5.066		121,250.00	62,838.28
35074	01/23/07	5.0800	FFCB-JPM	12/02/09	5,000,000.00	5,002,835.00	5.071		127,000.00	63,252.89
35099	02/05/07	4.9200	FFCB-WF	01/11/10	5,000,000.00	4,981,600.00	5.078			63,063.40
35100	02/05/07	4.9200	FFCB-GILFD	01/11/10	5,000,000.00	4,980,960.00	5.083			63,117.78
35906	11/28/08	2.3750	FFCB-UBC	04/07/10	9,350,000.00	9,350,000.00	2.381		79,572.40	55,515.63
35181	04/03/07	4.8750	FFCB-LB	08/06/10	5,000,000.00	5,011,100.00	4.811			60,110.22
35258	06/11/07	4.8750	FFCB-GILFD	08/06/10	5,000,000.00	4,936,100.00	5.362			65,985.15
35201	04/23/07	4.4500	FFCB-GILFD	08/27/10	1,200,000.00	1,185,048.00	4.895			14,463.44
35859	10/06/08	3.5500	FFCB-CALL-UBS	10/06/10	10,000,000.00	10,000,000.00	3.560		177,500.00	88,750.00
35176	04/03/07	4.8000	FFCB-UBC	10/26/10	5,000,000.00	5,013,100.00	4.727		120,000.00	59,084.40
35179	04/03/07	4.8000	FFCB-GILFD	10/26/10	5,000,000.00	5,000,445.00	4.810		120,000.00	59,968.90
35180	04/03/07	4.8000	FFCB-CITIG	10/26/10	5,000,000.00	5,001,550.00	4.803		120,000.00	59,891.67
35211	05/01/07	4.7500	FFCB-GILFD	11/01/10	5,000,000.00	4,990,600.00	4.826		118,750.00	60,043.28
35904	11/24/08	3.0000	FFCB-GILFD	03/03/11	10,000,000.00	9,975,070.00	3.126			77,736.59
35844	09/29/08	3.7500	FFCB-CALL-UBC	09/29/11	10,000,000.00	9,947,500.00	3.956			98,113.01
35860	10/14/08	3.6000	FFCB-WF	10/14/11	10,000,000.00	10,000,000.00	3.610		180,000.00	90,000.00
35895	11/21/08	3.2000	FFCB-UBS	11/21/11	10,000,000.00	10,000,000.00	3.209		160,000.00	80,000.00
35866	10/15/08	4.2500	FFCB-CALL-UBS	10/15/13	10,000,000.00	10,000,000.00	4.262		212,500.00	106,250.00
SUBTOTAL (ICC#) 27 FEDERAL FARM CRE 12.64%(C)			492 DAYS		154,300,000.00	153,995,885.50	4.305		2,366,822.40	1,652,699.52
35078	01/23/07	4.6250	FHLMC-WF	09/28/09	4,700,000.00	4,651,308.00	5.077			58,869.76

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
04/01/09 THROUGH 06/30/09
SORT KEYS ARE FUND ICC# MATD
FUND: 1 INVESTMENT FUNDS

PAGE: 3
RUN: 07/15/09 14:37:48

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
35153	03/15/07	4.8750	FHLMC-GILFD	08/16/10	9,900,000.00	9,930,591.00	4.783			118,429.22
35155	03/14/07	4.7500	FHLMC-BA	09/22/10	2,679,000.00	2,674,847.55	4.814			32,106.51
35169	03/26/07	4.7500	FHLMC-UBS	10/04/10	10,475,000.00	10,456,459.25	4.822		248,781.25	125,700.56
35154	03/15/07	4.1600	FHLMC-GILFD	10/13/10	4,000,000.00	3,919,480.00	4.830		83,200.00	47,201.92
35173	04/03/07	5.0000	FHLMC-GILFD	10/18/10	9,705,000.00	9,781,446.29	4.754		242,625.00	115,936.44
35212	05/01/07	4.1250	FHLMC-CITIG	10/18/10	10,000,000.00	9,788,000.00	4.850		206,250.00	118,363.54
35225	05/08/07	4.4000	FHLMC-GILFD	11/19/10	1,000,000.00	985,820.00	4.882		22,000.00	11,999.52
35230	05/09/07	4.7500	FHLMC-GILFD	12/08/10	4,236,000.00	4,222,063.56	4.871		100,605.00	51,271.34
35203	04/23/07	4.5000	FHLMC-UBC	12/16/10	9,500,000.00	9,396,089.00	4.865		213,750.00	113,968.70
35226	05/08/07	4.5000	FHLMC-GILFD	12/16/10	2,000,000.00	1,977,580.00	4.877		45,000.00	24,047.97
35141	03/26/07	5.0000	FHLMC-CALL-UBC	03/26/12	5,000,000.00	5,000,000.00	5.014			62,500.00
35239	05/18/07	5.2500	FHLMC-CALL-CITIG	04/03/12	5,000,000.00	4,995,000.00	16.584	04/03/09	136,250.00	4,539.14
SUBTOTAL (ICC#) 30 FED HOME LOAN MO 5.97%(C) 487 DAYS 73,195,000.00 72,783,684.65 4.869 1,298,461.25 884,934.62										
36052	04/17/09	.1500	FNMA-DISC-WF	06/08/09	18,000,000.00	17,996,100.00	.152	MATURED	3,900.00	3,900.00
35855	10/02/08	3.1000	FNMA-DISC-UBS	06/10/09	10,000,000.00	9,783,861.11	3.212	MATURED	216,138.89	60,277.78
36051	04/17/09	.1500	FNMA-DISC-WF	06/12/09	20,660,000.00	20,655,179.33	.152	MATURED	4,820.67	4,820.67
35854	10/02/08	3.1000	FNMA-DISC-UBS	08/10/09	20,000,000.00	19,462,666.67	3.230			156,722.22
35934	01/07/09	.4100	FNMA-DISC-WF	08/10/09	15,000,000.00	14,963,270.83	.417			15,545.84
36097	06/05/09	.1600	FNMA-DISC-UBS	08/24/09	16,143,000.00	16,137,260.27	.162			1,865.41
36099	06/09/09	.1600	FNMA-DISC-UBS	08/24/09	15,000,000.00	14,994,933.33	.162			1,466.67
36101	06/10/09	.1600	FNMA-DISC-UBS	08/24/09	10,000,000.00	9,996,666.67	.162			933.33
36103	06/11/09	.1700	FNMA-DISC-WF	08/24/09	10,924,000.00	10,920,182.67	.172			1,031.71
36104	06/12/09	.1700	FNMA-DISC-UBS	08/24/09	10,000,000.00	9,996,552.78	.172			897.22
35961	01/26/09	.5200	FNMA-DISC-UBS	09/02/09	19,552,000.00	19,490,150.51	.529			25,700.02
36121	06/24/09	.1900	FNMA-DISC-BA	10/09/09	9,000,000.00	8,994,917.50	.193			332.50
36115	06/24/09	.2500	FNMA-DISC-CITIG	11/06/09	15,000,000.00	14,985,937.50	.254			729.17
SUBTOTAL (ICC#) 41 FNMA DISCOUNT NO 11.49%(C) 63 DAYS 140,619,000.00 139,942,538.73 1.086 224,859.56 274,222.54										
35943	01/13/09	.2000	FHLB-DISC-UBS	04/06/09	10,000,000.00	9,995,388.89	.203	MATURED	4,611.11	277.78
36035	04/03/09	.0600	FHLB-DISC-WF	04/06/09	34,000,000.00	33,999,830.00	.061	MATURED	170.00	170.00
35962	01/26/09	.3200	FHLB-DISC-UBS	04/09/09	15,000,000.00	14,990,266.67	.325	MATURED	9,733.33	1,066.67
36041	04/09/09	.0600	FHLB-DISC-UBS	04/13/09	15,000,000.00	14,999,900.00	.061	MATURED	100.00	100.00
35946	01/14/09	.2600	FHLB-DISC-BA	04/20/09	10,000,000.00	9,993,066.67	.264	MATURED	6,933.33	1,372.22
36005	03/05/09	.2100	FHLB-DISC-UBS	04/21/09	11,000,000.00	10,996,984.17	.213	MATURED	3,015.83	1,283.33
36058	04/24/09	.0500	FHLB-DISC-BA	04/27/09	27,969,000.00	27,968,883.46	.051	MATURED	116.54	116.54
36042	04/09/09	.1300	FHLB-DISC-UBS	04/29/09	15,000,000.00	14,998,916.67	.132	MATURED	1,083.33	1,083.33
36065	05/01/09	.1000	FHLB-DISC-WF	05/04/09	3,741,000.00	3,740,968.83	.101	MATURED	31.17	31.17
36066	05/01/09	.1000	FHLB-DISC-WF	05/04/09	14,000,000.00	13,999,883.33	.101	MATURED	116.67	116.67
36070	05/06/09	.1200	FHLB-DISC-WF	05/08/09	35,616,000.00	35,615,762.56	.122	MATURED	237.44	237.44
36069	05/05/09	.1300	FHLB-DISC-UBS	05/11/09	28,513,000.00	28,512,382.22	.132	MATURED	617.78	617.78
36006	03/05/09	.2500	FHLB-DISC-UBS	05/12/09	11,000,000.00	10,994,805.56	.254	MATURED	5,194.44	3,131.94

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

04/01/09 THROUGH 06/30/09

SORT KEYS ARE FUND ICC# MATD

FUND: 1 INVESTMENT FUNDS

PAGE: 4

RUN: 07/15/09 14:37:48

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	
36071	05/07/09	.1300	FHLB-DISC-WF	05/14/09	27,255,000.00	27,254,311.05	.132	MATURED	688.95	688.95	
36072	05/08/09	.1100	FHLB-DISC-UBS	05/15/09	18,848,000.00	18,847,596.86	.112	MATURED	403.14	403.14	
36083	05/22/09	.0700	FHLB-DISC-UBS	05/26/09	34,808,000.00	34,807,729.27	.071	MATURED	270.73	270.73	
36007	03/05/09	.3100	FHLB-DISC-UBS	06/01/09	11,000,000.00	10,991,664.44	.315	MATURED	8,335.56	5,778.06	
36089	05/29/09	.0700	FHLB-DISC-WF	06/01/09	17,987,000.00	17,986,895.08	.071	MATURED	104.92	104.92	
36023	03/20/09	.2100	FHLB-DISC-WF	06/15/09	8,082,000.00	8,077,898.39	.213	MATURED	4,101.61	3,535.87	
36050	04/16/09	.1400	FHLB-DISC-WF	06/15/09	10,000,000.00	9,997,666.67	.142	MATURED	2,333.33	2,333.33	
36025	03/24/09	.2400	FHLB-DISC-WF	06/18/09	9,352,000.00	9,346,638.19	.243	MATURED	5,361.81	4,863.04	
36124	06/25/09	.0300	FHLB-DISC-WF	06/26/09	10,000,000.00	9,999,991.67	.030	MATURED	8.33	8.33	
35936	01/07/09	.3700	FHLB-DISC-WF	06/29/09	20,000,000.00	19,964,438.89	.376	MATURED	35,561.11	18,294.44	
36125	06/26/09	.0200	FHLB-DISC-WF	06/29/09	15,842,000.00	15,841,973.60	.020	MATURED	26.40	26.40	
36076	05/14/09	.1500	FHLB-DISC-WF	06/30/09	55,000,000.00	54,989,229.17	.152	MATURED	10,770.83	10,770.83	
36127	06/30/09	.0100	FHLB-DISC-WF	07/01/09	60,000,000.00	59,999,983.33	.010			16.67	
36090	06/01/09	.1100	FHLB-DISC-UBS	07/13/09	15,000,000.00	14,998,075.00	.112			1,375.00	
36095	06/04/09	.1300	FHLB-DISC-UBS	07/31/09	10,000,000.00	9,997,941.67	.132			975.00	
36106	06/15/09	.2000	FHLB-DISC-UBS	09/15/09	10,000,000.00	9,994,888.89	.203			888.89	
35964	01/26/09	.6800	FHLB-DISC-WF	10/13/09	10,000,000.00	9,950,888.89	.693			17,188.89	
35963	01/26/09	.7000	FHLB-DISC-WF	11/03/09	10,000,000.00	9,945,361.11	.714			17,694.44	
SUBTOTAL (ICC#) 43 FHLB DISCOUNT NO				9.43%(C)	31 DAYS	115,000,000.00	114,887,138.89	.285		99,927.69	94,821.80
35935	01/07/09	.4000	FHLMC-DISC-WF	07/27/09	15,000,000.00	14,966,500.00	.406			15,166.67	
36118	06/24/09	.2700	FHLMC-DISC-UBS	11/16/09	15,000,000.00	14,983,687.50	.274			787.50	
35966	01/26/09	.7500	FHLMC-DISC-WF	12/30/09	15,000,000.00	14,894,375.00	.766			28,437.50	
SUBTOTAL (ICC#) 44 FHLMC DISCOUNT N				3.68%(C)	116 DAYS	45,000,000.00	44,844,562.50	.574		.00	44,391.67
35922	12/22/08	1.8750	MTN-PNC-CITIG	06/22/11	5,000,000.00	4,991,000.00	1.956		46,875.00	24,335.53	
35913	12/09/08	3.0000	MTN-GE CAPITAL CORP-BA	12/09/11	25,000,000.00	24,928,250.00	3.113		375,000.00	193,462.78	
SUBTOTAL (ICC#) 47 CORP MEDIUM TERM				2.46%(C)	863 DAYS	30,000,000.00	29,919,250.00	2.920		421,875.00	217,798.31
35967	01/26/09	1.1500	NCD-UBOC-UBC	05/22/09	10,000,000.00	10,000,000.00	1.166	MATURED	37,055.56	16,291.67	
35968	01/26/09	1.3000	NCD-UBOC-UBC	06/19/09	10,000,000.00	10,000,000.00	1.318	MATURED	52,000.00	28,527.78	
35969	01/26/09	1.3000	NCD-UBOC-UBC	06/30/09	10,000,000.00	10,000,000.00	1.318	MATURED	55,972.22	32,500.00	
35965	01/26/09	1.4000	NCD-UBOC-UBC	07/17/09	10,000,000.00	10,000,000.00	1.419			35,388.89	
SUBTOTAL (ICC#) 71 NEGOTIABLE CERT				.82%(C)	17 DAYS	10,000,000.00	10,000,000.00	1.323		145,027.78	112,708.34
36022	03/19/09	.1500	CP-DISC-WFB-WF	04/01/09	17,800,000.00	17,799,035.83	N.D.	MATURED	964.17		
36031	04/01/09	.2200	CP-DISC-UBS FIN DEL-UBS	04/02/09	19,205,000.00	19,204,882.64	.223	MATURED	117.36	117.36	
36030	03/30/09	.2000	CP-DISC-TOYOTA-TOY	04/03/09	10,099,000.00	10,098,775.58	.203	MATURED	224.42	112.21	
36033	04/02/09	.2000	CP-DISC-BANKAMERICA-BA	04/03/09	10,174,000.00	10,173,943.48	.203	MATURED	56.52	56.52	
36032	04/02/09	.2100	CP-DISC-TOYOTA-TOY	04/06/09	18,000,000.00	17,999,580.00	.213	MATURED	420.00	420.00	

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

04/01/09 THROUGH 06/30/09

SORT KEYS ARE FUND ICC# MATD

FUND: 1 INVESTMENT FUNDS

PAGE: 5

RUN: 07/15/09 14:37:48

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
36036	04/06/09	.1800	CP-DISC-UBS AMERICAS-UBS	04/07/09	42,690,000.00	42,689,786.55	.183	MATURED	213.45	213.45
36039	04/07/09	.1700	CP-DISC-UBS FIN DEL-UBS	04/08/09	34,640,000.00	34,639,836.42	.172	MATURED	163.58	163.58
36040	04/08/09	.1600	CP-DISC-UBS FIN DEL-UBS	04/09/09	35,962,000.00	35,961,840.17	.162	MATURED	159.83	159.83
36043	04/09/09	.0500	CP-DISC-GE CAPITAL CORP-	04/10/09	26,960,000.00	26,959,962.56	.051	MATURED	37.44	37.44
36044	04/13/09	.1700	CP-DISC-UBS FIN DEL-UBS	04/14/09	19,135,000.00	19,134,909.64	.172	MATURED	90.36	90.36
36045	04/14/09	.1800	CP-DISC-UBS FIN DEL-UBS	04/15/09	18,593,000.00	18,592,907.04	.182	MATURED	92.96	92.96
36046	04/14/09	.1700	CP-DISC-BANKAMERICA-BA	04/15/09	7,918,000.00	7,917,962.61	.172	MATURED	37.39	37.39
36047	04/15/09	.1500	CP-DISC-BANKAMERICA-BA	04/16/09	5,413,000.00	5,412,977.45	.152	MATURED	22.55	22.55
36049	04/16/09	.1400	CP-DISC-BANKAMERICA-BA	04/17/09	6,531,000.00	6,530,974.60	.142	MATURED	25.40	25.40
36053	04/17/09	.1300	CP-DISC-UBS FIN DEL-UBS	04/20/09	30,000,000.00	29,999,675.00	.132	MATURED	325.00	325.00
36054	04/20/09	.1500	CP-DISC-BANKAMERICA-BA	04/21/09	39,875,000.00	39,874,833.85	.152	MATURED	166.15	166.15
36048	04/15/09	.1400	CP-DISC-UBS FIN DEL-UBS	04/22/09	20,000,000.00	19,999,455.56	.142	MATURED	544.44	544.44
36055	04/21/09	.1400	CP-DISC-BANKAMERICA-BA	04/22/09	15,688,000.00	15,687,938.99	.142	MATURED	61.01	61.01
36056	04/22/09	.1400	CP-DISC-BANKAMERICA-BA	04/23/09	32,254,000.00	32,253,874.57	.142	MATURED	125.43	125.43
36057	04/23/09	.1400	CP-DISC-BANKAMERICA-BA	04/24/09	41,212,000.00	41,211,839.73	.142	MATURED	160.27	160.27
36059	04/27/09	.1400	CP-DISC-UBS FIN DEL-UBS	04/28/09	23,087,000.00	23,086,910.22	.142	MATURED	89.78	89.78
36062	04/29/09	.1500	CP-DISC-WFB-WF	04/30/09	20,646,000.00	20,645,913.98	.152	MATURED	86.02	86.02
36064	04/30/09	.1800	CP-DISC-UBS FIN DEL-UBS	05/01/09	20,623,000.00	20,622,896.89	.182	MATURED	103.11	103.11
36067	05/04/09	.2200	CP-DISC-UBS FIN DEL-UBS	05/05/09	16,440,000.00	16,439,899.53	.223	MATURED	100.47	100.47
36068	05/05/09	.2000	CP-DISC-UBS FIN DEL-UBS	05/06/09	40,000,000.00	39,999,777.78	.203	MATURED	222.22	222.22
36073	05/11/09	.1700	CP-DISC-UBS FIN DEL-UBS	05/12/09	24,230,000.00	24,229,885.58	.172	MATURED	114.42	114.42
36060	04/28/09	.1700	CP-DISC-WFB-WF	05/13/09	11,000,000.00	10,999,220.83	.172	MATURED	779.17	779.17
36074	05/12/09	.1600	CP-DISC-UBS FIN DEL-UBS	05/13/09	22,211,000.00	22,210,901.28	.162	MATURED	98.72	98.72
36075	05/13/09	.1700	CP-DISC-UBS FIN DEL-UBS	05/14/09	34,065,000.00	34,064,839.14	.172	MATURED	160.86	160.86
36077	05/14/09	.1700	CP-DISC-UBS FIN DEL-UBS	05/15/09	6,659,000.00	6,658,968.55	.172	MATURED	31.45	31.45
36061	04/28/09	.2000	CP-DISC-WFB-WF	05/18/09	11,463,000.00	11,461,726.33	.203	MATURED	1,273.67	1,273.67
36078	05/15/09	.1800	CP-DISC-UBS FIN DEL-UBS	05/18/09	25,082,000.00	25,081,623.77	.183	MATURED	376.23	376.23
36079	05/18/09	.2000	CP-DISC-BANKAMERICA-BA	05/19/09	35,462,000.00	35,461,802.99	.203	MATURED	197.01	197.01
36080	05/19/09	.1700	CP-DISC-UBS FIN DEL-UBS	05/20/09	30,909,000.00	30,908,854.04	.172	MATURED	145.96	145.96
36081	05/20/09	.1600	CP-DISC-UBS FIN DEL-UBS	05/21/09	38,587,000.00	38,586,828.50	.162	MATURED	171.50	171.50
36082	05/21/09	.1600	CP-DISC-UBS FIN DEL-UBS	05/22/09	37,616,000.00	37,615,832.82	.162	MATURED	167.18	167.18
36034	04/03/09	.2600	CP-DISC-TOYOTA-TOY	05/26/09	10,537,000.00	10,532,966.67	.264	MATURED	4,033.33	4,033.33
36085	05/26/09	.1700	CP-DISC-UBS FIN DEL-UBS	05/27/09	26,120,000.00	26,119,876.66	.172	MATURED	123.34	123.34
36063	04/30/09	.2000	CP-DISC-WFB-WF	05/28/09	28,000,000.00	27,995,644.44	.203	MATURED	4,355.56	4,355.56
36086	05/27/09	.1800	CP-DISC-UBS FIN DEL-UBS	05/28/09	19,959,000.00	19,958,900.21	.182	MATURED	99.79	99.79
36088	05/28/09	.1700	CP-DISC-BANKAMERICA-BA	05/29/09	10,368,000.00	10,367,951.04	.172	MATURED	48.96	48.96
36091	06/01/09	.2100	CP-DISC-UBS FIN DEL-UBS	06/02/09	19,562,000.00	19,561,885.89	.213	MATURED	114.11	114.11
36092	06/02/09	.2200	CP-DISC-UBS AMERICAS-BA	06/03/09	22,330,000.00	22,329,863.54	.223	MATURED	136.46	136.46
36094	06/03/09	.2100	CP-DISC-UBS FIN DEL-UBS	06/04/09	11,004,000.00	11,003,935.81	.213	MATURED	64.19	64.19
36096	06/04/09	.2100	CP-DISC-UBS FIN DEL-UBS	06/05/09	29,372,000.00	29,371,828.66	.213	MATURED	171.34	171.34
36098	06/08/09	.2300	CP-DISC-UBS FIN DEL-UBS	06/09/09	18,587,000.00	18,586,881.25	.233	MATURED	118.75	118.75
36100	06/09/09	.2200	CP-DISC-UBS FIN DEL-UBS	06/10/09	10,167,000.00	10,166,937.87	.223	MATURED	62.13	62.13
36102	06/10/09	.1900	CP-DISC-UBS FIN DEL-UBS	06/11/09	9,562,000.00	9,561,949.53	.193	MATURED	50.47	50.47
36105	06/12/09	.1900	CP-DISC-UBS FIN DEL-UBS	06/15/09	11,538,000.00	11,537,817.32	.193	MATURED	182.68	182.68

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
04/01/09 THROUGH 06/30/09
SORT KEYS ARE FUND ICC# MATD
FUND: 1 INVESTMENT FUNDS

PAGE: 6
RUN: 07/15/09 14:37:48

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
36107	06/15/09	.2500	CP-DISC-UBS FIN DEL-UBS	06/16/09	21,188,000.00	21,187,852.86	.253	MATURED	147.14	147.14
36108	06/16/09	.2100	CP-DISC-UBS FIN DEL-UBS	06/17/09	22,493,000.00	22,492,868.79	.213	MATURED	131.21	131.21
36109	06/17/09	.2500	CP-DISC-UBS FIN DEL-UBS	06/18/09	2,711,000.00	2,710,981.17	.254	MATURED	18.83	18.83
36110	06/18/09	.2500	CP-DISC-WFB-WF	06/19/09	13,835,000.00	13,834,903.92	.253	MATURED	96.08	96.08
36087	05/28/09	.1700	CP-DISC-WFB-WF	06/22/09	30,000,000.00	29,996,458.33	.172	MATURED	3,541.67	3,541.67
36111	06/19/09	.2500	CP-DISC-WFB-WF	06/22/09	5,515,000.00	5,514,885.10	.253	MATURED	114.90	114.90
36113	06/22/09	.2600	CP-DISC-UBS FIN DEL-UBS	06/23/09	10,000,000.00	9,999,927.78	.264	MATURED	72.22	72.22
36114	06/23/09	.2600	CP-DISC-UBS FIN DEL-UBS	06/24/09	8,334,000.00	8,333,939.81	.264	MATURED	60.19	60.19
36119	06/24/09	.2300	CP-DISC-BANKAMERICA-BA	06/25/09	20,000,000.00	19,999,872.22	.233	MATURED	127.78	127.78
36122	06/24/09	.2400	CP-DISC-UBS FIN DEL-UBS	06/25/09	10,470,000.00	10,469,930.20	.243	MATURED	69.80	69.80
36126	06/29/09	.1500	CP-DISC-BANKAMERICA-BA	06/30/09	7,738,000.00	7,737,967.76	.152	MATURED	32.24	32.24
36117	06/24/09	.1800	CP-DISC-UBS FIN DEL-UBS	07/01/09	20,000,000.00	19,999,300.00	.183			700.00
36084	05/26/09	.2500	CP-DISC-TOYOTA-TOY	07/02/09	10,000,000.00	9,997,430.56	.254			2,500.00
36112	06/22/09	.1800	CP-DISC-WFB-WF	07/02/09	21,168,000.00	21,166,941.60	.183			952.56
36116	06/24/09	.2000	CP-DISC-WFB-WF	07/02/09	30,000,000.00	29,998,666.67	.203			1,166.66
36123	06/25/09	.1700	CP-DISC-UBS FIN DEL-UBS	07/02/09	27,107,000.00	27,106,103.96	.172			768.03
36038	04/06/09	.3000	CP-DISC-TOYOTA-TOY	07/06/09	10,000,000.00	9,992,416.67	.304			7,166.66
36037	04/06/09	.3000	CP-DISC-TOYOTA-TOY	07/20/09	10,000,000.00	9,991,250.00	.304			7,166.67
35970	01/26/09	1.8000	CP-DISC-TOYOTA-TOY	08/28/09	10,000,000.00	9,893,000.00	1.845			45,500.00
35959	01/26/09	1.9000	CP-DISC-TOYOTA-TOY	09/25/09	10,000,000.00	9,872,277.78	1.951			48,027.78
SUBTOTAL (ICC#) 82 COMMERCIAL PAPER 12.15%(C) 12 DAYS 148,275,000.00 148,017,387.24 .579 22,098.67 134,970.65										
32936	01/01/02	1.5086	STATE INVESTMT POOL-CTY	07/01/09	40,000,000.00	40,000,000.00	1.509		150,455.44	150,455.44
33658	10/01/03	1.5086	STATE INVESTMT POOL-RDA	07/01/09	40,000,000.00	40,000,000.00	1.509		150,455.46	150,455.45
SUBTOTAL (ICC#) 99 PASSBOOK & STATE 6.57%(C) 1 DAYS 80,000,000.00 80,000,000.00 1.509 300,910.90 300,910.89										
SUBTOTAL (FUND) 1 INVESTMENT FUNDS - ASSETS 281 DAYS 1120669000.00 1117284217.51 8,174,022.21 7,571,239.07										
SUBTOTAL (FUND) 1 INVESTMENT FUNDS - NET 1120669000.00 1117284217.51 8,174,022.21 7,571,239.07										

FUND STATISTICS	ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE	:1,069,714,924.58	
EARNED INTEREST YIELD THIS PERIOD	: 2.839	.000
WEIGHTED AVG YIELD AT END OF PERIOD	: 2.606	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:	8,695,180.41	

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
04/01/09 THROUGH 06/30/09
SORT KEYS ARE FUND ICC# MATD
FUND: 34 CSJ/CSC Jt Pwr

PAGE: 7
RUN: 07/15/09 14:37:48

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
35977	02/02/09	.4300	FNMA-DISC-WF	06/02/09	846,000.00	844,787.40	.437	MATURED	1,212.60	626.51
36093	06/02/09	.2800	FNMA-DISC-WF	12/07/09	846,000.00	844,762.96	.284			190.82
SUBTOTAL (ICC#) 41			FNMA DISCOUNT NO	.07%(C) 160 DAYS	846,000.00	844,762.96	.388		1,212.60	817.33
SUBTOTAL (FUND) 34			CSJ/CSC Jt Pwr	- ASSETS 160 DAYS	846,000.00	844,762.96			1,212.60	817.33
SUBTOTAL (FUND) 34			CSJ/CSC Jt Pwr	- NET	846,000.00	844,762.96			1,212.60	817.33
FUND STATISTICS				ASSETS	LIABILITIES					
AVERAGE DAILY INVESTMENT BALANCE :				844,779.61						
EARNED INTEREST YIELD THIS PERIOD :				.388						
WEIGHTED AVG YIELD AT END OF PERIOD :				.284						
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:				190.82						

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

(EIS / ERNEIS)

E A R N E D I N C O M E S U M M A R Y
04/01/09 THROUGH 06/30/09
SORT KEYS ARE FUND ICC# MATD
FUND: 54 RDA SERIES 2007

PAGE: 8
RUN: 07/15/09 14:37:48

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
35386	11/08/07	1.5086	SERIES 2007-RDA	07/01/09	55,125,813.18	55,125,813.18	1.509		207,978.47	207,978.46
SUBTOTAL (ICC#) 99 PASSBOOK & STATE			4.53%(C)	1 DAYS	55,125,813.18	55,125,813.18	1.509		207,978.47	207,978.46
SUBTOTAL (FUND) 54 RDA SERIES 2007			- ASSETS	1 DAYS	55,125,813.18	55,125,813.18			207,978.47	207,978.46
SUBTOTAL (FUND) 54 RDA SERIES 2007			- NET		55,125,813.18	55,125,813.18			207,978.47	207,978.46
FUND STATISTICS				ASSETS	LIABILITIES					
AVERAGE DAILY INVESTMENT BALANCE				:	55,295,892.27					
EARNED INTEREST YIELD THIS PERIOD				:	1.509	.000				
WEIGHTED AVG YIELD AT END OF PERIOD				:	1.509	.000				
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:										

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

04/01/09 THROUGH 06/30/09

SORT KEYS ARE FUND ICC# MATD

PAGE: 9

RUN: 07/15/09 14:37:48

FUND: 55 Series 2008B-RDA Tax Allocation

INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED ORIG. COST	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
35894	11/14/08	1.5086	Series 2008 B-RDA Tax Al	07/01/09	44,882,562.66	44,882,562.66	1.509		168,690.39	168,690.38
SUBTOTAL (ICC#) 99 PASSBOOK & STATE			3.68%(C)	1 DAYS	44,882,562.66	44,882,562.66	1.509		168,690.39	168,690.38
SUBTOTAL (FUND) 55 Series 2008B-RDA Ta-			ASSETS	1 DAYS	44,882,562.66	44,882,562.66			168,690.39	168,690.38
SUBTOTAL (FUND) 55 Series 2008B-RDA Ta-			NET		44,882,562.66	44,882,562.66			168,690.39	168,690.38

FUND STATISTICS		ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE	:	44,850,246.86	
EARNED INTEREST YIELD THIS PERIOD	:	1.509	.000
WEIGHTED AVG YIELD AT END OF PERIOD	:	1.509	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:			

GRAND TOTAL 100.00%(C) 258 DAYS 1221523375.84 1218137356.31 2.723 8,551,903.67 7,948,725.24

**CITY OF SAN JOSE: TIME DEPOSIT BANK DISTRIBUTION
AS OF JUNE 30, 2009**

There were no time deposits outstanding as of June 30, 2009.

SECTION D

MARKET VALUE OF PORTFOLIO

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



CITY OF SAN JOSE
TREASURY DIVISION
INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 06/30/09
MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 36120	US TREASURY BILLS 06/24/09 12/03/09	912795Q61	1365 40	1 100	.2800 .2840	9,000,000.00 8,988,660.00	8,988,750.00 99.87500000000	.00 SUNGARD	90.00
SUBTOTAL (Inv Type) 11 TREASURY BILLS			.79%(M)		.2800 .2840	9,000,000.00 8,988,660.00	8,988,750.00 99.87500000000	.00	90.00
A 35061	FHLB-LB 01/11/07 08/05/09	3133XGEQ3	1365 260	1 100	5.2500 4.9640	5,000,000.00 5,033,850.00	5,023,437.50 100.4687500000	106,458.33 SUNGARD	-10,412.50
A 35065	FHLB-GILFD 01/12/07 08/05/09	3133XGEQ3	1365 186	1 100	5.2500 5.0150	5,000,000.00 5,027,750.00	5,023,437.50 100.4687500000	106,458.33 SUNGARD	-4,312.50
A 35073	FHLB-GILFD 01/23/07 08/05/09	3133XGEQ3	1365 186	1 100	5.2500 5.0300	5,000,000.00 5,025,750.00	5,023,437.50 100.4687500000	106,458.33 SUNGARD	-2,312.50
A 35104	FHLB-GILFD 02/07/07 08/05/09	3133XGEQ3	1365 186	1 100	5.2500 5.0220	5,000,000.00 5,026,455.00	5,023,437.50 100.4687500000	106,458.33 SUNGARD	-3,017.50
A 35128	FHLB-UBS 02/21/07 08/05/09	3133XGEQ3	1365 441	1 100	5.2500 5.0100	5,000,000.00 5,027,250.00	5,023,437.50 100.4687500000	106,458.33 SUNGARD	-3,812.50
A 35260	FHLB-LB 06/12/07 08/05/09	3133XGEQ3	1365 260	1 100	5.2500 5.2620	5,000,000.00 4,998,450.00	5,023,437.50 100.4687500000	106,458.33 SUNGARD	24,987.50
A 35072	FHLB-UBS 01/23/07 08/14/09	3133MQSR6	1365 441	1 100	4.5000 5.0380	5,000,000.00 4,936,000.00	5,025,000.00 100.5000000000	85,000.00 SUNGARD	89,000.00
A 35086	FHLB-UBS 01/26/07 08/14/09	3133MQSR6	1365 441	1 100	4.5000 5.1180	5,000,000.00 4,926,850.00	5,025,000.00 100.5000000000	85,000.00 SUNGARD	98,150.00
A 35062	FHLB-GILFD 01/11/07 09/11/09	3133XCTF0	1365 186	1 100	4.3750 4.9670	5,000,000.00 4,926,600.00	5,040,625.00 100.8125000000	66,840.28 SUNGARD	114,025.00
A 35076	FHLB-GILFD 01/23/07 09/11/09	3133XCTF0	1365 186	1 100	4.3750 5.0650	10,000,000.00 9,831,300.00	10,081,250.00 100.8125000000	133,680.56 SUNGARD	249,950.00
A 35087	FHLB-UBC 01/26/07 09/11/09	3133XGJ88	1365 445	1 100	5.2500 5.1340	5,000,000.00 5,013,600.00	5,046,875.00 100.9375000000	80,208.33 SUNGARD	33,275.00
A 35094	FHLB-CITIG 02/01/07 09/11/09	3133XGJ88	1365 132	1 100	5.2500 5.0830	5,000,000.00 5,019,750.00	5,046,875.00 100.9375000000	80,208.33 SUNGARD	27,125.00
A 35236	FHLB-GILFD 05/15/07 10/02/09	3133XH7E6	1365 186	1 100	5.0000 4.9320	5,000,000.00 5,007,300.00	5,059,375.00 101.1875000000	61,805.56 SUNGARD	52,075.00
A 35118	FHLB-GILFD 02/16/07 11/10/09	3133X9C24	1365 186	1 100	3.8600 5.0180	5,000,000.00 4,853,515.00	5,064,062.50 101.2812500000	27,341.67 SUNGARD	210,547.50
A 35102	FHLB-GILFD 02/05/07 11/13/09	3133MTRK6	1365 186	1 100	4.0000 5.0750	5,000,000.00 4,862,380.00	5,068,750.00 101.3750000000	25,555.56 SUNGARD	206,370.00
A 35106	FHLB-GILFD 02/08/07 11/13/09	3133MTRK6	1365 186	1 100	4.0000 5.0030	5,000,000.00 4,871,735.00	5,068,750.00 101.3750000000	25,555.56 SUNGARD	197,015.00
A 35059	FHLB-CS 01/11/07 12/11/09	3133XGYT5	1365 179	1 100	5.0000 4.9800	5,000,000.00 5,002,450.00	5,104,687.50 102.0937500000	13,888.89 SUNGARD	102,237.50
A 35064	FHLB-GILFD 01/12/07 12/11/09	3133XGYT5	1365 186	1 100	5.0000 4.9990	5,000,000.00 4,999,910.00	5,104,687.50 102.0937500000	13,888.89 SUNGARD	104,777.50
A 35071	FHLB-UBS 01/23/07 12/11/09	3133XGYT5	1365 441	1 100	5.0000 5.0460	10,000,000.00 9,987,200.00	10,209,375.00 102.0937500000	27,777.78 SUNGARD	222,175.00
A 35108	FHLB-GILFD 02/09/07 02/12/10	3133MWB2	1365 186	1 100	3.8750 5.0110	5,250,000.00 5,085,402.00	5,361,562.50 102.1250000000	76,854.17 SUNGARD	276,160.50

CITY OF SAN JOSE
 TREASURY DIVISION
 INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 06/30/09
 MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN YTM	RATE TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR PRICE	INT SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 35121	FHLB-UBC 02/15/07 02/12/10	3133MWB2	1365	445	100	3.8750	5,000,000.00	5,106,250.00	73,194.44	SUNGARD	261,700.00
A 35817	FHLB-GILFD 09/05/08 04/30/10	3133XQ5C2	1365	186	100	2.3750	10,000,000.00	10,156,250.00	40,243.06	SUNGARD	257,950.00
A 35119	FHLB-GILFD 02/15/07 08/04/10	3133XC66	1365	186	100	4.7500	5,000,000.00	5,226,562.50	96,979.17	SUNGARD	269,162.50
A 35120	FHLB-GILFD 02/15/07 08/10/10	3133XCJ38	1365	186	100	5.0200	10,000,000.00	10,437,500.00	184,083.33	SUNGARD	540,900.00
A 35160	FHLB-GILFD 03/15/07 08/10/10	3133X85H1	1365	186	100	4.5160	10,000,000.00	10,418,750.00	176,876.67	SUNGARD	503,850.00
A 35171	FHLB-GILFD 03/27/07 08/13/10	3133X06Q7	1365	186	100	4.1250	5,000,000.00	5,195,312.50	77,916.67	SUNGARD	292,702.50
A 35193	FHLB-GILFD 04/17/07 08/13/10	3133X06Q7	1365	186	100	4.1250	10,000,000.00	10,390,625.00	155,833.33	SUNGARD	642,725.00
A 35194	FHLB-GILFD 04/17/07 08/26/10	3133XCXV0	1365	186	100	4.7850	5,000,000.00	5,237,500.00	83,072.92	SUNGARD	255,100.00
A 35122	FHLB-JPM 02/15/07 09/10/10	3133XGLE2	1365	325	100	5.1250	10,000,000.00	10,559,375.00	158,020.83	SUNGARD	523,375.00
A 35177	FHLB-UBS 04/03/07 09/10/10	3133XGLE2	1365	441	100	5.1250	10,000,000.00	10,559,375.00	158,020.83	SUNGARD	460,675.00
A 35159	FHLB-UBC 03/15/07 09/21/10	3133XD6V8	1365	445	100	4.7000	9,500,000.00	9,963,125.00	124,027.78	SUNGARD	489,972.00
A 35174	FHLB-UBS 04/03/07 09/29/10	3133XGRD8	1365	441	100	5.1250	10,000,000.00	10,531,250.00	130,972.22	SUNGARD	408,850.00
A 35202	FHLB-UBS 04/23/07 09/29/10	3133XGRD8	1365	441	100	4.7400	10,122,400.00	105.312500000	65,486.11	SUNGARD	224,975.00
A 35197	FHLB-GILFD 04/17/07 12/10/10	3133XJHW1	1365	186	100	4.8750	10,000,000.00	10,565,625.00	28,437.50	SUNGARD	572,125.00
A 35205	FHLB-GILFD 04/23/07 12/10/10	3133XJHW1	1365	186	100	4.8750	5,000,000.00	5,282,812.50	14,218.75	SUNGARD	279,412.50
A 35497	FHLB-UBC 02/12/08 05/12/11	3133XPHY3	1365	445	100	3.4500	9,030,000.00	9,402,487.50	42,403.38	SUNGARD	372,487.50
A 35117	FHLB-CALL-GILFD 02/15/07 10/27/11	3133XHXY7	1365	186	100	5.3020	5,000,000.00	5,075,000.00	47,111.11	SUNGARD	75,850.00
A 35892	FHLB-CALL-CITIG 11/17/08 11/17/11	3133XSLH9	1365	132	100	3.5500	10,000,000.00	10,287,500.00	43,388.89	SUNGARD	287,500.00
A 35213	FHLB-CALL-UBC 05/03/07 05/03/12	3133XKNN1	1365	445	100	5.0200	5,000,000.00	5,176,562.50	40,438.89	SUNGARD	176,562.50
A 35216	FHLB-CALL-UBC 05/07/07 05/07/12	3133XKQS7	1365	445	100	5.0500	5,000,000.00	5,179,687.50	37,875.00	SUNGARD	179,687.50
A 35889	FHLB-CALL-WF 11/07/08 11/08/12	3133XSL55	1365	451	100	4.1250	3,500,000.00	3,631,250.00	21,255.21	SUNGARD	131,250.00
A 35890	FHLB-CALL-WF 11/07/08 11/08/12	3133XSLA4	1365	451	100	4.1000	8,000,000.00	8,302,500.00	48,288.89	SUNGARD	302,500.00
A 35458	FHLB-CALL-UBC 01/24/08 01/24/13	3133XPA79	1365	445	100	3.9500	20,000,000.00	20,043,750.00	344,527.78	SUNGARD	43,750.00
A 35508	FHLB-CALL-GILFD 02/19/08 02/19/13	3133XPTEE0	1365	186	100	4.0000	20,000,000.00	20,437,500.00	293,333.33	SUNGARD	437,500.00

CITY OF SAN JOSE
 TREASURY DIVISION
 INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 06/30/09
 MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
SUBTOTAL (Inv Type) 22 FEDERAL HOME LOAN BANKS 28.49%(M)					4.4978	315,280,000.00	323,879,675.00	3,928,361.65	9,998,432.50
					4.6624	313,905,110.00	102.7276310000		-23,867.50
A 35079	FFCB-BA 01/23/07 10/23/09	31331XBQ4	1365	1	5.0000	3,750,000.00	3,805,078.13	35,416.67	60,140.63
				40	100	5.0500	3,744,937.50	SUNGARD	
A 35095	FFCB-LB 02/01/07 10/23/09	31331XBQ4	1365	1	5.0000	5,000,000.00	5,073,437.50	47,222.22	82,987.50
				260	100	5.0730	4,990,450.00	SUNGARD	
A 35098	FFCB-UBS 02/05/07 10/23/09	31331XBQ4	1365	1	5.0000	5,000,000.00	5,073,437.50	47,222.22	79,837.50
				441	100	5.0480	4,993,600.00	SUNGARD	
A 35235	FFCB-UBC 05/15/07 10/23/09	31331XBQ4	1365	1	5.0000	5,000,000.00	5,073,437.50	47,222.22	62,687.50
				445	100	4.9040	5,010,750.00	SUNGARD	
A 35066	FFCB-GILFD 01/12/07 10/27/09	31331XJQ6	1365	1	4.8200	5,000,000.00	5,073,437.50	42,844.44	94,997.50
				186	100	4.9890	4,978,440.00	SUNGARD	
A 35088	FFCB-GILFD 01/26/07 10/27/09	31331XJQ6	1365	1	4.8200	5,000,000.00	5,073,437.50	42,844.44	111,537.50
				186	100	5.1210	4,961,900.00	SUNGARD	
A 35097	FFCB-GILFD 02/02/07 10/27/09	31331XJQ6	1365	1	4.8200	5,000,000.00	5,073,437.50	42,844.44	108,437.50
				186	100	5.0980	4,965,000.00	SUNGARD	
A 35077	FFCB-WF 01/23/07 11/20/09	31331XEE8	1365	1	4.8500	5,000,000.00	5,087,500.00	27,618.06	112,600.00
				451	100	5.0400	4,974,900.00	SUNGARD	
A 35074	FFCB-JPM 01/23/07 12/02/09	31331XCG5	1365	1	5.0800	5,000,000.00	5,101,562.50	20,461.11	98,727.50
				325	100	5.0560	5,002,835.00	SUNGARD	
A 35099	FFCB-WF 02/05/07 01/11/10	31331XLF7	1365	1	4.9200	5,000,000.00	5,118,750.00	116,166.67	137,150.00
				451	100	5.0550	4,981,600.00	SUNGARD	
A 35100	FFCB-GILFD 02/05/07 01/11/10	31331XLF7	1365	1	4.9200	5,000,000.00	5,118,750.00	116,166.67	137,790.00
				186	100	5.0600	4,980,960.00	SUNGARD	
A 35906	FFCB-UBC 11/28/08 04/07/10	31331YB90	1365	1	2.3750	9,350,000.00	9,484,406.25	51,814.58	134,406.25
				445	100	2.3750	9,350,000.00	SUNGARD	
A 35181	FFCB-LB 04/03/07 08/06/10	31331V7K6	1365	1	4.8750	5,000,000.00	5,231,250.00	98,177.08	220,150.00
				260	100	4.8000	5,011,100.00	SUNGARD	
A 35258	FFCB-GILFD 06/11/07 08/06/10	31331V7K6	1365	1	4.8750	5,000,000.00	5,231,250.00	98,177.08	295,150.00
				186	100	5.3180	4,936,100.00	SUNGARD	
A 35201	FFCB-GILFD 04/23/07 08/27/10	31331TBZ3	1365	1	4.4500	1,200,000.00	1,252,125.00	18,393.33	67,077.00
				186	100	4.8560	1,185,048.00	SUNGARD	
A 35859	FFCB-CALL-UBS 10/06/08 10/06/10	31331GCU1	1365	1	3.5500	10,000,000.00	10,084,375.00	83,819.44	84,375.00
				441	100	3.5500	10,000,000.00	SUNGARD	
A 35176	FFCB-UBC 04/03/07 10/26/10	31331XJR4	1365	1	4.8000	5,000,000.00	5,262,500.00	43,333.33	249,400.00
				445	100	4.7190	5,013,100.00	SUNGARD	
A 35179	FFCB-GILFD 04/03/07 10/26/10	31331XJR4	1365	1	4.8000	5,000,000.00	5,262,500.00	43,333.33	262,055.00
				186	100	4.7970	5,000,445.00	SUNGARD	
A 35180	FFCB-CITIG 04/03/07 10/26/10	31331XJR4	1365	1	4.8000	5,000,000.00	5,262,500.00	43,333.33	260,950.00
				132	100	4.7900	5,001,550.00	SUNGARD	
A 35211	FFCB-GILFD 05/01/07 11/01/10	31331XXJ6	1365	1	4.7500	5,000,000.00	5,260,937.50	39,583.33	270,337.50
				186	100	4.8090	4,990,600.00	SUNGARD	
A 35904	FFCB-GILFD 11/24/08 03/03/11	31331YWG1	1365	1	3.0000	10,000,000.00	10,321,875.00	98,333.33	346,805.00
				186	100	3.1130	9,975,070.00	SUNGARD	

CITY OF SAN JOSE
TREASURY DIVISION
INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 06/30/09
MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 35844	FFCB-CALL-UBC 09/29/08 09/29/11	31331GCH0	1365 445	100	3.7500 3.9370	10,000,000.00 9,947,500.00	10,071,875.00 100.7187500000	95,833.33 SUNGARD	124,375.00
A 35860	FFCB-WF 10/14/08 10/14/11	31331GDC0	1365 451	100	3.6000 3.6000	10,000,000.00 10,000,000.00	10,468,750.00 104.6875000000	77,000.00 SUNGARD	468,750.00
A 35895	FFCB-UBS 11/21/08 11/21/11	31331GFC8	1365 441	100	3.2000 3.2000	10,000,000.00 10,000,000.00	10,381,250.00 103.8125000000	35,555.56 SUNGARD	381,250.00
A 35866	FFCB-CALL-UBS 10/15/08 10/15/13	31331GDF3	1365 441	100	4.2500 4.2500	10,000,000.00 10,000,000.00	10,337,500.00 103.3750000000	89,722.22 SUNGARD	337,500.00
SUBTOTAL (Inv Type) 27 FEDERAL FARM CREDIT BAN 13.95%(M)					4.2149 4.2884	154,300,000.00 153,995,885.50	158,585,359.38 102.7772910000	1,502,438.43	4,589,473.88
A 35078	FHLMC-WF 01/23/07 09/28/09	3128X4PB1	1365 451	100	4.6250 5.0400	4,700,000.00 4,651,308.00	4,748,468.75 101.0312500000	56,155.21 SUNGARD	97,160.75
A 35153	FHLMC-GILFD 03/15/07 08/16/10	3128X4GV7	1365 186	100	4.8750 4.7750	9,900,000.00 9,930,591.00	10,360,968.75 104.6562500000	180,984.38 SUNGARD	430,377.75
A 35155	FHLMC-BA 03/14/07 09/22/10	3128X4KF7	1365 40	100	4.7500 4.7980	2,679,000.00 2,674,847.55	2,801,229.38 104.5625000000	34,994.44 SUNGARD	126,381.83
A 35169	FHLMC-UBS 03/26/07 10/04/10	3128X4MP3	1365 441	100	4.7500 4.8050	10,475,000.00 10,456,459.25	10,992,203.13 104.9375000000	120,244.27 SUNGARD	535,743.88
A 35154	FHLMC-GILFD 03/15/07 10/13/10	3128X3YF4	1365 186	100	4.1600 4.7780	4,000,000.00 3,919,480.00	4,166,250.00 104.1562500000	36,053.33 SUNGARD	246,770.00
A 35173	FHLMC-GILFD 04/03/07 10/18/10	3128X4QK0	1365 186	100	5.0000 4.7550	9,705,000.00 9,781,446.29	10,214,512.50 105.2500000000	98,397.92 SUNGARD	433,066.21
A 35212	FHLMC-CITIG 05/01/07 10/18/10	3134A4VE1	1365 132	100	4.1250 4.7960	10,000,000.00 9,788,000.00	10,456,250.00 104.5625000000	83,645.83 SUNGARD	668,250.00
A 35225	FHLMC-GILFD 05/08/07 11/19/10	3128X3M34	1365 186	100	4.4000 4.8410	1,000,000.00 985,820.00	1,047,500.00 104.7500000000	5,133.33 SUNGARD	61,680.00
A 35230	FHLMC-GILFD 05/09/07 12/08/10	3128X2EV3	1365 186	100	4.7500 4.8500	4,236,000.00 4,222,063.56	4,471,627.50 105.5625000000	12,855.08 SUNGARD	249,563.94
A 35203	FHLMC-UBC 04/23/07 12/16/10	3128X2HT5	1365 445	100	4.5000 4.8290	9,500,000.00 9,396,089.00	9,980,937.50 105.0625000000	17,812.50 SUNGARD	584,848.50
A 35226	FHLMC-GILFD 05/08/07 12/16/10	3128X2HT5	1365 186	100	4.5000 4.8410	2,000,000.00 1,977,580.00	2,101,250.00 105.0625000000	3,750.00 SUNGARD	123,670.00
A 35141	FHLMC-CALL-UBC 03/26/07 03/26/12	3128X5N61	1365 445	100	5.0000 5.0000	5,000,000.00 5,000,000.00	5,151,562.50 103.0312500000	65,972.22 SUNGARD	151,562.50
SUBTOTAL (Inv Type) 30 FED HOME LOAN MORTGAGE 6.73%(M)					4.6502 4.8269	73,195,000.00 72,783,684.65	76,492,760.01 104.5054440000	715,998.51	3,709,075.36
A 35854	FNMA-DISC-UBS 10/02/08 08/10/09	313589KF9	1365 441	100	3.1000 3.2080	20,000,000.00 19,462,666.67	20,000,000.00 100.0000000000	.00 SUNGARD	537,333.33
A 35934	FNMA-DISC-WF 01/07/09 08/10/09	313589KF9	1365 451	100	.4100 .4170	15,000,000.00 14,963,270.83	15,000,000.00 100.0000000000	.00 SUNGARD	36,729.17
A 36097	FNMA-DISC-UBS 06/05/09 08/24/09	313589KV4	1365 441	100	.1600 .1620	16,143,000.00 16,137,260.27	16,137,955.31 99.9687500000	.00 SUNGARD	695.04

CITY OF SAN JOSE
 TREASURY DIVISION
 INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

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 MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 36099	FNMA-DISC-UBS 06/09/09 08/24/09	313589KV4	1365	441	1 .1600	15,000,000.00	14,995,312.50	.00	379.17
A 36101	FNMA-DISC-UBS 06/10/09 08/24/09	313589KV4	1365	441	1 .1600	10,000,000.00	9,996,875.00	.00	208.33
A 36103	FNMA-DISC-WF 06/11/09 08/24/09	313589KV4	1365	451	1 .1700	10,924,000.00	10,920,586.25	.00	403.58
A 36104	FNMA-DISC-UBS 06/12/09 08/24/09	313589KV4	1365	441	1 .1700	10,000,000.00	9,996,875.00	.00	322.22
A 35961	FNMA-DISC-UBS 01/26/09 09/02/09	313589LE1	1365	441	1 .5200	19,552,000.00	19,545,890.00	.00	55,739.49
A 36121	FNMA-DISC-BA 06/24/09 10/09/09	313589MT7	1365	40	1 .1900	9,000,000.00	8,994,375.00	.00	-542.50
A 36115	FNMA-DISC-CITIG 06/24/09 11/06/09	313589NX7	1365	132	1 .2500	15,000,000.00	14,985,937.50	.00	0.00
SUBTOTAL (Inv Type) 41 FNMA DISCOUNT NOTES			12.37%(M)		.6588	140,619,000.00	140,573,806.56	.00	631,810.33
					.6773	139,942,538.73	99.96786100000		-542.50
A 36127	FHLB-DISC-WF 06/30/09 07/01/09	313385HP4	1365	451	1 .0100	60,000,000.00	60,000,000.00	.00	16.67
A 36090	FHLB-DISC-UBS 06/01/09 07/13/09	313385JB3	1365	441	1 .1100	15,000,000.00	15,000,000.00	.00	1,925.00
A 36095	FHLB-DISC-UBS 06/04/09 07/31/09	313385JV9	1365	441	1 .1300	10,000,000.00	10,000,000.00	.00	2,058.33
A 36106	FHLB-DISC-UBS 06/15/09 09/15/09	313385LT1	1365	441	1 .2000	10,000,000.00	9,996,875.00	.00	1,986.11
A 35964	FHLB-DISC-WF 01/26/09 10/13/09	313385MX1	1365	451	1 .6800	10,000,000.00	9,993,750.00	.00	42,861.11
A 35963	FHLB-DISC-WF 01/26/09 11/03/09	313385NU6	1365	451	1 .7000	10,000,000.00	9,990,625.00	.00	45,263.89
SUBTOTAL (Inv Type) 43 FHLB DISCOUNT NOTES			10.12%(M)		.1678	115,000,000.00	114,981,250.00	.00	94,111.11
					.1707	114,887,138.89	99.98369600000		
A 35935	FHLMC-DISC-WF 01/07/09 07/27/09	313397JR3	1365	451	1 .4000	15,000,000.00	15,000,000.00	.00	33,500.00
A 36118	FHLMC-DISC-UBS 06/24/09 11/16/09	313397PH8	1365	441	1 .2700	15,000,000.00	14,985,937.50	.00	2,250.00
A 35966	FHLMC-DISC-WF 01/26/09 12/30/09	313397RD5	1365	451	1 .7500	15,000,000.00	14,981,250.00	.00	86,875.00
SUBTOTAL (Inv Type) 44 FHLMC DISCOUNT NOTES			3.96%(M)		.4728	45,000,000.00	44,967,187.50	.00	122,625.00
					.4808	44,844,562.50	99.92708300000		
A 35922	MTN-PNC-CITIG 12/22/08 06/22/11	69351CAA1	1365	132	1 1.8750	5,000,000.00	4,991,000.00*	2,343.75	0.00
					100 1.9490	4,991,000.00	99.82000000000	BOOK	

* MARKET = BOOK LESS PURCHASE INTEREST

CITY OF SAN JOSE
 TREASURY DIVISION
 INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 06/30/09
 MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 35913	MTN-GE CAPITAL CORP-BA 12/09/08 12/09/11	36967HAD9	1365 40	1 100	3.0000 3.1010	25,000,000.00 24,928,250.00	24,928,250.00* 99.713000000000	45,833.33 BOOK	0.00
SUBTOTAL (Inv Type) 47 CORP MEDIUM TERM NOTE 2.63%(M)					2.8123 2.9088	30,000,000.00 29,919,250.00	29,919,250.00 99.730833000000	48,177.08	.00
A 35965	NCD-UB0C-UBC 01/26/09 07/17/09	90531CN32	1365 445	1 100	1.4000 1.4050	10,000,000.00 10,000,000.00	10,005,660.44 100.0566043917	60,666.67 SUNGARD	5,660.44
SUBTOTAL (Inv Type) 71 NEGOTIABLE CERT OF DEPO .88%(M)					1.4000 1.4050	10,000,000.00 10,000,000.00	10,005,660.44 100.0566040000	60,666.67	5,660.44
A 36117	CP-DISC-UBS FIN DEL-UBS 06/24/09 07/01/09	90262CU13	1365 441	1 100	.1800 .1830	20,000,000.00 19,999,300.00	20,000,000.00 100.0000000000	.00 SUNGARD	700.00
A 36084	CP-DISC-TOYOTA-TOY 05/26/09 07/02/09	89233GU20	1365 436	1 100	.2500 .2540	10,000,000.00 9,997,430.56	9,999,916.67 99.999166666667	.00 SUNGARD	2,486.11
A 36112	CP-DISC-WFB-WF 06/22/09 07/02/09	9497F0U26	1365 451	1 100	.1800 .1830	21,168,000.00 21,166,941.60	21,167,823.60 99.999166666667	.00 SUNGARD	882.00
A 36116	CP-DISC-WFB-WF 06/24/09 07/02/09	9497F0U26	1365 451	1 100	.2000 .2030	30,000,000.00 29,998,666.67	29,999,750.00 99.999166666667	.00 SUNGARD	1,083.33
A 36123	CP-DISC-UBS FIN DEL-UBS 06/25/09 07/02/09	90262CU21	1365 441	1 100	.1700 .1720	27,107,000.00 27,106,103.96	27,106,774.11 99.999166666667	.00 SUNGARD	670.15
A 36038	CP-DISC-TOYOTA-TOY 04/06/09 07/06/09	89233GU61	1365 436	1 100	.3000 .3040	10,000,000.00 9,992,416.67	9,999,583.33 99.995833333333	.00 SUNGARD	7,166.66
A 36037	CP-DISC-TOYOTA-TOY 04/06/09 07/20/09	89233GUL8	1365 436	1 100	.3000 .3040	10,000,000.00 9,991,250.00	9,998,416.67 99.984166666667	.00 SUNGARD	7,166.67
A 35970	CP-DISC-TOYOTA-TOY 01/26/09 08/28/09	89233GVU7	1365 436	1 100	1.8000 1.8420	10,000,000.00 9,893,000.00	9,995,166.67 99.951666666667	.00 SUNGARD	102,166.67
A 35959	CP-DISC-TOYOTA-TOY 01/26/09 09/25/09	89233GWR3	1365 436	1 100	1.9000 1.9470	10,000,000.00 9,872,277.78	9,989,488.89 99.894888888889	.00 SUNGARD	117,211.11
SUBTOTAL (Inv Type) 82 COMMERCIAL PAPER, DISCO 13.04%(M)					.4261 .4347	148,275,000.00 148,017,387.24	148,256,919.94 99.987806000000	.00	239,532.70
A 32936	STATE INVESTMT POOL-CTY 01/01/02 07/01/09		1235 415	1 000	1.5086 1.5086	40,000,000.00 40,000,000.00	40,000,000.00* 100.0000000000	-2.38 BOOK	0.00
A 33658	STATE INVESTMT POOL-RDA 10/01/03 07/01/09		1365 415	1 100	1.5086 1.5086	40,000,000.00 40,000,000.00	40,000,000.00* 100.0000000000	-2.12 BOOK	0.00
SUBTOTAL (Inv Type) 99 PASSBOOK & STATE POOL 7.04%(M)					1.5086 1.5086	80,000,000.00 80,000,000.00	80,000,000.00 100.0000000000	-4.50	.00

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CITY OF SAN JOSE
 TREASURY DIVISION
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(RPTMKT)

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 MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS

SUBTOTAL (Fund) 1	INVESTMENT FUNDS		91.85%(M)		2.5209	1120669000.00	1136650618.83	6,255,637.84	19,390,811.32
					2.5955	1117284217.51	101.4260780000		-24,410.00

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
I N V E S T M E N T I N V E N T O R Y W I T H M A R K E T V A L U E

PAGE: 8
RUN: 07/15/09 14:33:42

(RPTMKT)

I N V E S T M E N T S O U T S T A N D I N G A S O F 0 6 / 3 0 / 0 9
M A J O R S O R T K E Y I S F U N D

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 36093	FNMA-DISC-WF 06/02/09 12/07/09	313589QE6	1365 451	34 100	.2800 .2840	846,000.00 844,762.96	844,942.50 99.87500000000	.00 SUNGARD	179.54
SUBTOTAL (Inv Type) 41 FNMA DISCOUNT NOTES					100.00%(M)	.2800 .2840	846,000.00 844,762.96	844,942.50 99.87500000000	.00 179.54
SUBTOTAL (Fund) 34 CSJ/CSC Jt Pwr					.07%(M)	.2800 .2840	846,000.00 844,762.96	844,942.50 99.87500000000	.00 179.54

CITY OF SAN JOSE
 TREASURY DIVISION
 INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 06/30/09
 MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 35386	SERIES 2007-RDA 11/08/07 07/01/09		130 415	54 100	1.5086 1.5086	55,125,813.18 55,125,813.18	55,125,813.18* 100.0000000000	.00 BOOK	0.00
SUBTOTAL (Inv Type) 99 PASSBOOK & STATE POOL		100.00%(M)			1.5086 1.5086	55,125,813.18 55,125,813.18	55,125,813.18 100.0000000000	.00	.00
SUBTOTAL (Fund) 54 RDA SERIES 2007		4.45%(M)			1.5086 1.5086	55,125,813.18 55,125,813.18	55,125,813.18 100.0000000000	.00	.00

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CITY OF SAN JOSE
 TREASURY DIVISION
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(RPTMKT)

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INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 35894	Series 2008 B-RDA Tax Allocatio 11/14/08 07/01/09		130 415	55 100	1.5086 1.5086	44,882,562.66 44,882,562.66	44,882,562.66* 100.0000000000	.00 BOOK	0.00
SUBTOTAL (Inv Type) 99 PASSBOOK & STATE POOL 100.00%(M)					1.5086 1.5086	44,882,562.66 44,882,562.66	44,882,562.66 100.0000000000	.00	.00
SUBTOTAL (Fund) 55 Series 2008B-RDA Tax Alloca 3.63%(M)					1.5086 1.5086	44,882,562.66 44,882,562.66	44,882,562.66 100.0000000000	.00	.00
GRAND TOTAL					2.4362 2.5047	1221523375.84 1218137356.31	1237503937.17 101.3082490000	6,255,637.84	19,390,990.86 -24,410.00

* MARKET = BOOK LESS PURCHASE INTEREST

SECTION E

DETAIL OF INVESTMENT ACTIVITY

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

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



C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
DETAIL TRANSACTION REPORT - FIXED INCOME
04/01/09 TO 06/30/09
SETTLEMENT DATE BASIS
FUND: 1 INVESTMENT FUNDS

PAGE: 1

RUN: 07/15/09 14:32:55

* ACTIVE TRANSACTIONS *

INV #	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TXN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH DATE	/ENTRY	SETTLE	TYP YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
32936	STATE INVESTMT POOL-CT	1235	07/01/09	06/30/09	INTR	1.509		-150,455.44	
uyen		06/30/09	07/15/09	06/30/09		1.509			150,455.44
33658	STATE INVESTMT POOL-RD	1365	07/01/09	06/30/09	INTR	1.509		-150,455.46	
uyen		06/30/09	07/15/09	06/30/09		1.509			150,455.46
35059	FHLB-CS	1365	12/11/09	06/11/09	INTR	5.000		-125,000.00	
snj101		06/11/09	06/12/09	06/11/09		4.980			125,000.00
35064	FHLB-GILFD	1365	12/11/09	06/11/09	INTR	5.000		-125,000.00	
snj101		06/11/09	06/12/09	06/11/09		4.999			125,000.00
35066	FFCB-GILFD	1365	10/27/09	04/27/09	INTR	4.820		-120,500.00	
snj101		04/27/09	04/28/09	04/27/09		4.989			120,500.00
35071	FHLB-UBS	1365	12/11/09	06/11/09	INTR	5.000		-250,000.00	
snj101		06/11/09	06/12/09	06/11/09		5.046			250,000.00
35074	FFCB-JPM	1365	12/02/09	06/02/09	INTR	5.080		-127,000.00	
snj101		06/02/09	06/03/09	06/02/09		5.056			127,000.00
35077	FFCB-WF	1365	11/20/09	05/20/09	INTR	4.850		-121,250.00	
snj101		05/20/09	05/21/09	05/20/09		5.040			121,250.00
35079	FFCB-BA	1365	10/23/09	04/23/09	INTR	5.000		-93,750.00	
snj101		04/23/09	04/24/09	04/23/09		5.050			93,750.00
35088	FFCB-GILFD	1365	10/27/09	04/27/09	INTR	4.820		-120,500.00	
snj101		04/27/09	04/28/09	04/27/09		5.121			120,500.00
35095	FFCB-LB	1365	10/23/09	04/23/09	INTR	5.000		-125,000.00	
snj101		04/23/09	04/24/09	04/23/09		5.073			125,000.00
35097	FFCB-GILFD	1365	10/27/09	04/27/09	INTR	4.820		-120,500.00	
snj101		04/27/09	04/28/09	04/27/09		5.098			120,500.00
35098	FFCB-UBS	1365	10/23/09	04/23/09	INTR	5.000		-125,000.00	
snj101		04/23/09	04/24/09	04/23/09		5.048			125,000.00
35102	FHLB-GILFD	1365	11/13/09	05/15/09	INTR	4.000		-100,000.00	
snj101		05/15/09	05/18/09	05/15/09		5.075			100,000.00
35106	FHLB-GILFD	1365	11/13/09	05/15/09	INTR	4.000		-100,000.00	
snj101		05/15/09	05/18/09	05/15/09		5.003			100,000.00
35117	FHLB-CALL-GILFD	1365	10/27/11	04/27/09	INTR	5.300		-132,500.00	
snj101		04/27/09	04/28/09	04/27/09		5.302			132,500.00
35118	FHLB-GILFD	1365	11/10/09	05/10/09	INTR	3.860		-96,500.00	
snj101		05/10/09	05/12/09	05/10/09		5.018			96,500.00
35154	FHLMC-GILFD	1365	10/13/10	04/13/09	INTR	4.160		-83,200.00	
snj101		04/13/09	04/14/09	04/13/09		4.778			83,200.00
35169	FHLMC-UBS	1365	10/04/10	04/04/09	INTR	4.750		-248,781.25	
snj101		04/04/09	04/07/09	04/04/09		4.805			248,781.25
35173	FHLMC-GILFD	1365	10/18/10	04/18/09	INTR	5.000		-242,625.00	
snj101		04/18/09	04/21/09	04/18/09		4.755			242,625.00
35176	FFCB-UBC	1365	10/26/10	04/26/09	INTR	4.800		-120,000.00	
snj101		04/26/09	04/28/09	04/26/09		4.719			120,000.00
35179	FFCB-GILFD	1365	10/26/10	04/26/09	INTR	4.800		-120,000.00	
snj101		04/26/09	04/28/09	04/26/09		4.797			120,000.00

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
DETAIL TRANSACTION REPORT - FIXED INCOME
04/01/09 TO 06/30/09
SETTLEMENT DATE BASIS
FUND: 1 INVESTMENT FUNDS

PAGE: 2

RUN: 07/15/09 14:32:55

* ACTIVE TRANSACTIONS *

INV #	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TXN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH DATE	/ENTRY	SETTLE	TYP YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
35180	FFCB-CITIG	1365	10/26/10	04/26/09	INTR	4.800			
snj101		04/26/09	04/28/09	04/26/09		4.790			120,000.00
35197	FHLB-GILFD	1365	12/10/10	06/10/09	INTR	4.875			
snj101		06/10/09	06/11/09	06/10/09		4.894			243,750.00
35203	FHLMC-UBC	1365	12/16/10	06/16/09	INTR	4.500			
snj101		06/16/09	06/17/09	06/16/09		4.829			213,750.00
35205	FHLB-GILFD	1365	12/10/10	06/10/09	INTR	4.875			
snj101		06/10/09	06/11/09	06/10/09		4.853			121,875.00
35211	FFCB-GILFD	1365	11/01/10	05/01/09	INTR	4.750			
snj101		05/01/09	05/04/09	05/01/09		4.809			118,750.00
35212	FHLMC-CITIG	1365	10/18/10	04/18/09	INTR	4.125			
snj101		04/18/09	04/21/09	04/18/09		4.796			206,250.00
35213	FHLB-CALL-UBC	1365	05/03/12	05/03/09	INTR	5.020			
snj101		05/03/09	05/05/09	05/03/09		5.020			125,500.00
35216	FHLB-CALL-UBC	1365	05/07/12	05/07/09	INTR	5.050			
snj101		05/07/09	05/08/09	05/07/09		5.050			126,250.00
35225	FHLMC-GILFD	1365	11/19/10	05/19/09	INTR	4.400			
snj101		05/19/09	05/20/09	05/19/09		4.841			22,000.00
35226	FHLMC-GILFD	1365	12/16/10	06/16/09	INTR	4.500			
snj101		06/16/09	06/17/09	06/16/09		4.841			45,000.00
35230	FHLMC-GILFD	1365	12/08/10	06/08/09	INTR	4.750			
snj101		06/08/09	06/09/09	06/08/09		4.850			100,605.00
35235	FFCB-UBC	1365	10/23/09	04/23/09	INTR	5.000			
snj101		04/23/09	04/24/09	04/23/09		4.904			125,000.00
35236	FHLB-GILFD	1365	10/02/09	04/02/09	INTR	5.000			
snj101		04/02/09	04/03/09	04/02/09		4.932			125,000.00
35239	FHLMC-CALL-CITIG	1365	04/03/12	04/03/09	INTR	5.250			
snj101		04/03/09	04/06/09	04/03/09		5.272			131,250.00
35497	FHLB-UBC	1365	05/12/11	05/12/09	INTR	3.450			
snj101		05/12/09	05/13/09	05/12/09		3.451			155,767.50
35817	FHLB-GILFD	1365	04/30/10	04/30/09	INTR	2.375			
snj101		04/30/09	05/01/09	04/30/09		3.009			118,750.00
35822	FHLB-CALL-UBC	1365	06/09/10	06/09/09	INTR	3.250			
snj101		06/09/09	06/10/09	06/09/09		3.250			167,781.25
35859	FFCB-CALL-UBS	1365	10/06/10	04/06/09	INTR	3.550			
snj101		04/06/09	04/07/09	04/06/09		3.550			177,500.00
35860	FFCB-WF	1365	10/14/11	04/14/09	INTR	3.600			
snj101		04/14/09	04/15/09	04/14/09		3.600			180,000.00
35866	FFCB-CALL-UBS	1365	10/15/13	04/15/09	INTR	4.250			
snj101		04/15/09	04/16/09	04/15/09		4.250			212,500.00
35889	FHLB-CALL-WF	1365	11/08/12	05/08/09	INTR	4.125			
snj101		05/08/09	05/11/09	05/08/09		4.125			72,588.54
35890	FHLB-CALL-WF	1365	11/08/12	05/08/09	INTR	4.100			
snj101		05/08/09	05/11/09	05/08/09		4.100			164,911.11

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
DETAIL TRANSACTION REPORT - FIXED INCOME
04/01/09 TO 06/30/09
SETTLEMENT DATE BASIS
FUND: 1 INVESTMENT FUNDS

PAGE: 3

RUN: 07/15/09 14:32:55

* ACTIVE TRANSACTIONS *

INV # USER	DESCRIPTION/POOL# MEMO	BANK CASH	BROK DATE	MATURITY /ENTRY	TRADE/ SETTLE	TXN TYP	COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
35892	FHLB-CALL-CITIG	1365		11/17/11	05/17/09	INTR	3.550			-177,500.00	
snj101			05/17/09	05/19/09	05/17/09		3.550				177,500.00
35895	FFCB-UBS	1365		11/21/11	05/21/09	INTR	3.200			-160,000.00	
snj101			05/21/09	05/22/09	05/21/09		3.200				160,000.00
35906	FFCB-UBC	1365		04/07/10	04/07/09	INTR	2.375		-31,458.85	-79,572.40	
snj101			04/07/09	04/08/09	04/07/09		2.375				111,031.25
35913	MTN-GE CAPITAL CORP-BA	1365		12/09/11	06/09/09	INTR	3.000			-375,000.00	
snj101			06/09/09	06/10/09	06/09/09		3.101				375,000.00
35922	MTN-PNC-CITIG	1365		06/22/11	06/22/09	INTR	1.875			-46,875.00	
snj101			06/22/09	06/23/09	06/22/09		1.949				46,875.00
SUBTOTAL (Txn Typ) INTR						ASSETS	3.623		-31,458.85	-6,911,742.95	
							3.729				6,943,201.80
35239	FHLMC-CALL-CITIG	1365	132	04/03/12	04/03/09	CALL	5.250	-5,000,000.00	-4,995,000.00		-5,000.00
snj101				04/06/09	04/03/09		5.272		5,000.00		5,000,000.00
35822	FHLB-CALL-UBC	1365	445	06/09/10	06/09/09	CALL	3.250	-10,325,000.00	-10,325,000.00		
snj101				06/10/09	06/09/09		3.250				10,325,000.00
SUBTOTAL (Txn Typ) CALL						ASSETS	3.903	-15,325,000.00	-15,320,000.00		-5,000.00
							3.910		5,000.00		15,325,000.00
32936	STATE INVESTMT POOL-CT	1235	415	07/01/09	04/16/09	PSAL	1.509	-187,780.51	-187,780.51		
uyen				04/16/09	04/16/09		1.509				187,780.51
33658	STATE INVESTMT POOL-RD	1365	415	07/01/09	04/16/09	PSAL	1.509	-188,192.99	-188,192.99		
uyen				04/16/09	04/16/09		1.509				188,192.99
SUBTOTAL (Txn Typ) PSAL						ASSETS	1.509	-375,973.50	-375,973.50		
							1.509				375,973.50
33877	FNMA-WF	1365	451	04/29/09	04/29/09	MAT	4.000	-5,000,000.00	-5,000,000.00	-100,000.00	
snj101				04/30/09	04/29/09		4.000				5,100,000.00
35765	FHLB-BA	1365	40	05/07/09	05/07/09	MAT	2.480	-10,000,000.00	-10,065,444.44	-182,555.56	
snj101				05/08/09	05/07/09		2.830				10,248,000.00
35766	FHLB-UBS	1365	441	06/04/09	06/04/09	MAT	2.650	-16,000,000.00	-16,000,000.00	-212,000.00	
snj101				06/05/09	06/04/09		2.856				16,212,000.00
35767	FHLB-UBS	1365	441	04/01/09	04/01/09	MAT	2.200	-15,000,000.00	-15,000,000.00	-165,000.00	
snj101				04/02/09	04/01/09		2.760				15,165,000.00
35855	FNMA-DISC-UBS	1365	441	06/10/09	06/10/09	MAT	3.100	-10,000,000.00	-10,000,000.00		
snj101				06/11/09	06/10/09		3.199				10,000,000.00
35936	FHLB-DISC-WF	1365	451	06/29/09	06/29/09	MAT	.370	-20,000,000.00	-20,000,000.00		
snj101				06/30/09	06/29/09		.376				20,000,000.00

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
DETAIL TRANSACTION REPORT - FIXED INCOME
04/01/09 TO 06/30/09
SETTLEMENT DATE BASIS

PAGE: 4
RUN: 07/15/09 14:32:55

* ACTIVE TRANSACTIONS *

FUND: 1 INVESTMENT FUNDS

INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
35943	FHLB-DISC-UBS	1365	441	04/06/09	04/06/09	MAT	.200	-10,000,000.00	-10,000,000.00		
snj101				04/07/09	04/06/09		.203				10,000,000.00
35946	FHLB-DISC-BA	1365	40	04/20/09	04/20/09	MAT	.260	-10,000,000.00	-10,000,000.00		
snj101				04/21/09	04/20/09		.264				10,000,000.00
35962	FHLB-DISC-UBS	1365	441	04/09/09	04/09/09	MAT	.320	-15,000,000.00	-15,000,000.00		
snj101				04/10/09	04/09/09		.325				15,000,000.00
35967	NCD-UBOC-UBC	1365	445	05/22/09	05/22/09	MAT	1.150	-10,000,000.00	-10,000,000.00	-37,055.56	
snj101				05/26/09	05/22/09		1.154				10,037,055.56
35968	NCD-UBOC-UBC	1365	445	06/19/09	06/19/09	MAT	1.300	-10,000,000.00	-10,000,000.00	-52,000.00	
snj101				06/22/09	06/19/09		1.305				10,052,000.00
35969	NCD-UBOC-UBC	1365	445	06/30/09	06/30/09	MAT	1.300	-10,000,000.00	-10,000,000.00	-55,972.22	
snj101				07/01/09	06/30/09		1.305				10,055,972.22
36005	FHLB-DISC-UBS	1365	441	04/21/09	04/21/09	MAT	.210	-11,000,000.00	-11,000,000.00		
snj101				04/22/09	04/21/09		.213				11,000,000.00
36006	FHLB-DISC-UBS	1365	441	05/12/09	05/12/09	MAT	.250	-11,000,000.00	-11,000,000.00		
snj101				05/13/09	05/12/09		.254				11,000,000.00
36007	FHLB-DISC-UBS	1365	441	06/01/09	06/01/09	MAT	.310	-11,000,000.00	-11,000,000.00		
snj101				06/02/09	06/01/09		.315				11,000,000.00
36022	CP-DISC-WFB-WF	1365	451	04/01/09	04/01/09	MAT	.150	-17,800,000.00	-17,800,000.00		
snj101				04/02/09	04/01/09		.152				17,800,000.00
36023	FHLB-DISC-WF	1365	451	06/15/09	06/15/09	MAT	.210	-8,082,000.00	-8,082,000.00		
snj101				06/16/09	06/15/09		.213				8,082,000.00
36025	FHLB-DISC-WF	1365	451	06/18/09	06/18/09	MAT	.240	-9,352,000.00	-9,352,000.00		
snj101				06/19/09	06/18/09		.243				9,352,000.00
36030	CP-DISC-TOYOTA-TOY	1365	436	04/03/09	04/03/09	MAT	.200	-10,099,000.00	-10,099,000.00		
snj101				04/06/09	04/03/09		.203				10,099,000.00
36031	CP-DISC-UBS FIN DEL-UB	1365	441	04/02/09	04/02/09	MAT	.220	-19,205,000.00	-19,205,000.00		
snj101				04/03/09	04/02/09		.223				19,205,000.00
36032	CP-DISC-TOYOTA-TOY	1365	436	04/06/09	04/06/09	MAT	.210	-18,000,000.00	-18,000,000.00		
snj101				04/07/09	04/06/09		.213				18,000,000.00
36033	CP-DISC-BANKAMERICA-BA	1365	40	04/03/09	04/03/09	MAT	.200	-10,174,000.00	-10,174,000.00		
snj101				04/06/09	04/03/09		.203				10,174,000.00
36034	CP-DISC-TOYOTA-TOY	1365	436	05/26/09	05/26/09	MAT	.260	-10,537,000.00	-10,537,000.00		
snj101				05/27/09	05/26/09		.264				10,537,000.00
36035	FHLB-DISC-WF	1365	451	04/06/09	04/06/09	MAT	.060	-34,000,000.00	-34,000,000.00		
snj101				04/07/09	04/06/09		.061				34,000,000.00
36036	CP-DISC-UBS AMERICAS-U	1365	441	04/07/09	04/07/09	MAT	.180	-42,690,000.00	-42,690,000.00		
snj101				04/08/09	04/07/09		.183				42,690,000.00
36039	CP-DISC-UBS FIN DEL-UB	1365	441	04/08/09	04/08/09	MAT	.170	-34,640,000.00	-34,640,000.00		
snj101				04/09/09	04/08/09		.172				34,640,000.00
36040	CP-DISC-UBS FIN DEL-UB	1365	441	04/09/09	04/09/09	MAT	.160	-35,962,000.00	-35,962,000.00		
snj101				04/10/09	04/09/09		.162				35,962,000.00
36041	FHLB-DISC-UBS	1365	441	04/13/09	04/13/09	MAT	.060	-15,000,000.00	-15,000,000.00		
snj101				04/14/09	04/13/09		.061				15,000,000.00

* ACTIVE TRANSACTIONS *

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
D E T A I L T R A N S A C T I O N R E P O R T - F I X E D I N C O M E
0 4 / 0 1 / 0 9 T O 0 6 / 3 0 / 0 9
S E T T L E M E N T D A T E B A S I S
F U N D : 1 I N V E S T M E N T F U N D S

P A G E : 5
R U N : 0 7 / 1 5 / 0 9 1 4 : 3 2 : 5 5

INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36042	FHLB-DISC-UBS	1365	441	04/29/09	04/29/09	MAT	.130	-15,000,000.00	-15,000,000.00		
snj101				04/30/09	04/29/09		.132				15,000,000.00
36043	CP-DISC-GE CAPITAL COR	1365	187	04/10/09	04/10/09	MAT	.050	-26,960,000.00	-26,960,000.00		
snj101				04/13/09	04/10/09		.051				26,960,000.00
36044	CP-DISC-UBS FIN DEL-UB	1365	441	04/14/09	04/14/09	MAT	.170	-19,135,000.00	-19,135,000.00		
snj101				04/15/09	04/14/09		.172				19,135,000.00
36045	CP-DISC-UBS FIN DEL-UB	1365	441	04/15/09	04/15/09	MAT	.180	-18,593,000.00	-18,593,000.00		
snj101				04/16/09	04/15/09		.183				18,593,000.00
36046	CP-DISC-BANKAMERICA-BA	1365	40	04/15/09	04/15/09	MAT	.170	-7,918,000.00	-7,918,000.00		
snj101				04/16/09	04/15/09		.172				7,918,000.00
36047	CP-DISC-BANKAMERICA-BA	1365	40	04/16/09	04/16/09	MAT	.150	-5,413,000.00	-5,413,000.00		
snj101				04/17/09	04/16/09		.152				5,413,000.00
36048	CP-DISC-UBS FIN DEL-UB	1365	441	04/22/09	04/22/09	MAT	.140	-20,000,000.00	-20,000,000.00		
snj101				04/23/09	04/22/09		.142				20,000,000.00
36049	CP-DISC-BANKAMERICA-BA	1365	40	04/17/09	04/17/09	MAT	.140	-6,531,000.00	-6,531,000.00		
snj101				04/20/09	04/17/09		.142				6,531,000.00
36050	FHLB-DISC-WF	1365	451	06/15/09	06/15/09	MAT	.140	-10,000,000.00	-10,000,000.00		
snj101				06/16/09	06/15/09		.142				10,000,000.00
36051	FNMA-DISC-WF	1365	451	06/12/09	06/12/09	MAT	.150	-20,660,000.00	-20,660,000.00		
snj101				06/15/09	06/12/09		.152				20,660,000.00
36052	FNMA-DISC-WF	1365	451	06/08/09	06/08/09	MAT	.150	-18,000,000.00	-18,000,000.00		
snj101				06/09/09	06/08/09		.152				18,000,000.00
36053	CP-DISC-UBS FIN DEL-UB	1365	441	04/20/09	04/20/09	MAT	.130	-30,000,000.00	-30,000,000.00		
snj101				04/21/09	04/20/09		.132				30,000,000.00
36054	CP-DISC-BANKAMERICA-BA	1365	40	04/21/09	04/21/09	MAT	.150	-39,875,000.00	-39,875,000.00		
snj101				04/22/09	04/21/09		.152				39,875,000.00
36055	CP-DISC-BANKAMERICA-BA	1365	40	04/22/09	04/22/09	MAT	.140	-15,688,000.00	-15,688,000.00		
snj101				04/23/09	04/22/09		.142				15,688,000.00
36056	CP-DISC-BANKAMERICA-BA	1365	40	04/23/09	04/23/09	MAT	.140	-32,254,000.00	-32,254,000.00		
snj101				04/24/09	04/23/09		.142				32,254,000.00
36057	CP-DISC-BANKAMERICA-BA	1365	40	04/24/09	04/24/09	MAT	.140	-41,212,000.00	-41,212,000.00		
snj101				04/27/09	04/24/09		.142				41,212,000.00
36058	FHLB-DISC-BA	1365	40	04/27/09	04/27/09	MAT	.050	-27,969,000.00	-27,969,000.00		
snj101				04/28/09	04/27/09		.051				27,969,000.00
36059	CP-DISC-UBS FIN DEL-UB	1365	441	04/28/09	04/28/09	MAT	.140	-23,087,000.00	-23,087,000.00		
snj101				04/29/09	04/28/09		.142				23,087,000.00
36060	CP-DISC-WFB-WF	1365	451	05/13/09	05/13/09	MAT	.170	-11,000,000.00	-11,000,000.00		
snj101				05/14/09	05/13/09		.172				11,000,000.00
36061	CP-DISC-WFB-WF	1365	451	05/18/09	05/18/09	MAT	.200	-11,463,000.00	-11,463,000.00		
snj101				05/19/09	05/18/09		.203				11,463,000.00
36062	CP-DISC-WFB-WF	1365	451	04/30/09	04/30/09	MAT	.150	-20,646,000.00	-20,646,000.00		
snj101				05/01/09	04/30/09		.152				20,646,000.00
36063	CP-DISC-WFB-WF	1365	451	05/28/09	05/28/09	MAT	.200	-28,000,000.00	-28,000,000.00		
snj101				05/29/09	05/28/09		.203				28,000,000.00

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
DETAIL TRANSACTION REPORT - FIXED INCOME
04/01/09 TO 06/30/09
SETTLEMENT DATE BASIS

* ACTIVE TRANSACTIONS *

FUND: 1 INVESTMENT FUNDS

INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36064	CP-DISC-UBS FIN DEL-UB	1365	441	05/01/09	05/01/09	MAT	.180	-20,623,000.00	-20,623,000.00		
snj101				05/04/09	05/01/09		.183				20,623,000.00
36065	FHLB-DISC-WF	1365	451	05/04/09	05/04/09	MAT	.100	-3,741,000.00	-3,741,000.00		
snj101				05/05/09	05/04/09		.101				3,741,000.00
36066	FHLB-DISC-WF	1365	451	05/04/09	05/04/09	MAT	.100	-14,000,000.00	-14,000,000.00		
snj101				05/05/09	05/04/09		.101				14,000,000.00
36067	CP-DISC-UBS FIN DEL-UB	1365	441	05/05/09	05/05/09	MAT	.220	-16,440,000.00	-16,440,000.00		
snj101				05/06/09	05/05/09		.223				16,440,000.00
36068	CP-DISC-UBS FIN DEL-UB	1365	441	05/06/09	05/06/09	MAT	.200	-40,000,000.00	-40,000,000.00		
snj101				05/07/09	05/06/09		.203				40,000,000.00
36069	FHLB-DISC-UBS	1365	441	05/11/09	05/11/09	MAT	.130	-28,513,000.00	-28,513,000.00		
snj101				05/12/09	05/11/09		.132				28,513,000.00
36070	FHLB-DISC-WF	1365	451	05/08/09	05/08/09	MAT	.120	-35,616,000.00	-35,616,000.00		
snj101				05/11/09	05/08/09		.122				35,616,000.00
36071	FHLB-DISC-WF	1365	451	05/14/09	05/14/09	MAT	.130	-27,255,000.00	-27,255,000.00		
snj101				05/15/09	05/14/09		.132				27,255,000.00
36072	FHLB-DISC-UBS	1365	441	05/15/09	05/15/09	MAT	.110	-18,848,000.00	-18,848,000.00		
snj101				05/18/09	05/15/09		.112				18,848,000.00
36073	CP-DISC-UBS FIN DEL-UB	1365	441	05/12/09	05/12/09	MAT	.170	-24,230,000.00	-24,230,000.00		
snj101				05/13/09	05/12/09		.172				24,230,000.00
36074	CP-DISC-UBS FIN DEL-UB	1365	441	05/13/09	05/13/09	MAT	.160	-22,211,000.00	-22,211,000.00		
snj101				05/14/09	05/13/09		.162				22,211,000.00
36075	CP-DISC-UBS FIN DEL-UB	1365	441	05/14/09	05/14/09	MAT	.170	-34,065,000.00	-34,065,000.00		
snj101				05/15/09	05/14/09		.172				34,065,000.00
36076	FHLB-DISC-WF	1365	451	06/30/09	06/30/09	MAT	.150	-55,000,000.00	-55,000,000.00		
snj101				07/01/09	06/30/09		.152				55,000,000.00
36077	CP-DISC-UBS FIN DEL-UB	1365	441	05/15/09	05/15/09	MAT	.170	-6,659,000.00	-6,659,000.00		
snj101				05/18/09	05/15/09		.172				6,659,000.00
36078	CP-DISC-UBS FIN DEL-UB	1365	441	05/18/09	05/18/09	MAT	.180	-25,082,000.00	-25,082,000.00		
snj101				05/19/09	05/18/09		.183				25,082,000.00
36079	CP-DISC-BANKAMERICA-BA	1365	40	05/19/09	05/19/09	MAT	.200	-35,462,000.00	-35,462,000.00		
snj101				05/20/09	05/19/09		.203				35,462,000.00
36080	CP-DISC-UBS FIN DEL-UB	1365	441	05/20/09	05/20/09	MAT	.170	-30,909,000.00	-30,909,000.00		
snj101				05/21/09	05/20/09		.172				30,909,000.00
36081	CP-DISC-UBS FIN DEL-UB	1365	441	05/21/09	05/21/09	MAT	.160	-38,587,000.00	-38,587,000.00		
snj101				05/22/09	05/21/09		.162				38,587,000.00
36082	CP-DISC-UBS FIN DEL-UB	1365	441	05/22/09	05/22/09	MAT	.160	-37,616,000.00	-37,616,000.00		
snj101				05/26/09	05/22/09		.162				37,616,000.00
36083	FHLB-DISC-UBS	1365	441	05/26/09	05/26/09	MAT	.070	-34,808,000.00	-34,808,000.00		
snj101				05/27/09	05/26/09		.071				34,808,000.00
36085	CP-DISC-UBS FIN DEL-UB	1365	441	05/27/09	05/27/09	MAT	.170	-26,120,000.00	-26,120,000.00		
snj101				05/28/09	05/27/09		.172				26,120,000.00
36086	CP-DISC-UBS FIN DEL-UB	1365	441	05/28/09	05/28/09	MAT	.180	-19,959,000.00	-19,959,000.00		
snj101				05/29/09	05/28/09		.183				19,959,000.00

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
DETAIL TRANSACTION REPORT - FIXED INCOME
04/01/09 TO 06/30/09
SETTLEMENT DATE BASIS
FUND: 1 INVESTMENT FUNDS

PAGE: 7
RUN: 07/15/09 14:32:55

* ACTIVE TRANSACTIONS *

INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36087	CP-DISC-WFB-WF	1365	451	06/22/09	06/22/09	MAT	.170	-30,000,000.00	-30,000,000.00		
snj101				06/23/09	06/22/09		.172				30,000,000.00
36088	CP-DISC-BANKAMERICA-BA	1365	40	05/29/09	05/29/09	MAT	.170	-10,368,000.00	-10,368,000.00		
snj101				06/01/09	05/29/09		.172				10,368,000.00
36089	FHLB-DISC-WF	1365	451	06/01/09	06/01/09	MAT	.070	-17,987,000.00	-17,987,000.00		
snj101				06/02/09	06/01/09		.071				17,987,000.00
36091	CP-DISC-UBS FIN DEL-UB	1365	441	06/02/09	06/02/09	MAT	.210	-19,562,000.00	-19,562,000.00		
snj101				06/03/09	06/02/09		.213				19,562,000.00
36092	CP-DISC-UBS AMERICAS-B	1365	40	06/03/09	06/03/09	MAT	.220	-22,330,000.00	-22,330,000.00		
snj101				06/04/09	06/03/09		.223				22,330,000.00
36094	CP-DISC-UBS FIN DEL-UB	1365	441	06/04/09	06/04/09	MAT	.210	-11,004,000.00	-11,004,000.00		
snj101				06/05/09	06/04/09		.213				11,004,000.00
36096	CP-DISC-UBS FIN DEL-UB	1365	441	06/05/09	06/05/09	MAT	.210	-29,372,000.00	-29,372,000.00		
snj101				06/08/09	06/05/09		.213				29,372,000.00
36098	CP-DISC-UBS FIN DEL-UB	1365	441	06/09/09	06/09/09	MAT	.230	-18,587,000.00	-18,587,000.00		
snj101				06/10/09	06/09/09		.233				18,587,000.00
36100	CP-DISC-UBS FIN DEL-UB	1365	441	06/10/09	06/10/09	MAT	.220	-10,167,000.00	-10,167,000.00		
snj101				06/11/09	06/10/09		.223				10,167,000.00
36102	CP-DISC-UBS FIN DEL-UB	1365	441	06/11/09	06/11/09	MAT	.190	-9,562,000.00	-9,562,000.00		
snj101				06/12/09	06/11/09		.193				9,562,000.00
36105	CP-DISC-UBS FIN DEL-UB	1365	441	06/15/09	06/15/09	MAT	.190	-11,538,000.00	-11,538,000.00		
snj101				06/16/09	06/15/09		.193				11,538,000.00
36107	CP-DISC-UBS FIN DEL-UB	1365	441	06/16/09	06/16/09	MAT	.250	-21,188,000.00	-21,188,000.00		
snj101				06/17/09	06/16/09		.253				21,188,000.00
36108	CP-DISC-UBS FIN DEL-UB	1365	441	06/17/09	06/17/09	MAT	.210	-22,493,000.00	-22,493,000.00		
snj101				06/18/09	06/17/09		.213				22,493,000.00
36109	CP-DISC-UBS FIN DEL-UB	1365	441	06/18/09	06/18/09	MAT	.250	-2,711,000.00	-2,711,000.00		
snj101				06/19/09	06/18/09		.253				2,711,000.00
36110	CP-DISC-WFB-WF	1365	451	06/19/09	06/19/09	MAT	.250	-13,835,000.00	-13,835,000.00		
snj101				06/22/09	06/19/09		.253				13,835,000.00
36111	CP-DISC-WFB-WF	1365	451	06/22/09	06/22/09	MAT	.250	-5,515,000.00	-5,515,000.00		
snj101				06/23/09	06/22/09		.253				5,515,000.00
36113	CP-DISC-UBS FIN DEL-UB	1365	441	06/23/09	06/23/09	MAT	.260	-10,000,000.00	-10,000,000.00		
snj101				06/24/09	06/23/09		.264				10,000,000.00
36114	CP-DISC-UBS FIN DEL-UB	1365	441	06/24/09	06/24/09	MAT	.260	-8,334,000.00	-8,334,000.00		
snj101				06/25/09	06/24/09		.264				8,334,000.00
36119	CP-DISC-BANKAMERICA-BA	1365	40	06/25/09	06/25/09	MAT	.230	-20,000,000.00	-20,000,000.00		
snj101				06/26/09	06/25/09		.233				20,000,000.00
36122	CP-DISC-UBS FIN DEL- U	1365	441	06/25/09	06/25/09	MAT	.240	-10,470,000.00	-10,470,000.00		
snj101				06/26/09	06/25/09		.243				10,470,000.00
36124	FHLB-DISC-WF	1365	451	06/26/09	06/26/09	MAT	.030	-10,000,000.00	-10,000,000.00		
snj101				06/29/09	06/26/09		.030				10,000,000.00
36125	FHLB-DISC-WF	1365	451	06/29/09	06/29/09	MAT	.020	-15,842,000.00	-15,842,000.00		
snj101				06/30/09	06/29/09		.020				15,842,000.00

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
DETAIL TRANSACTION REPORT - FIXED INCOME
04/01/09 TO 06/30/09
SETTLEMENT DATE BASIS

PAGE: 8
RUN: 07/15/09 14:32:55

* ACTIVE TRANSACTIONS *

FUND: 1 INVESTMENT FUNDS

INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS	
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT	
36126	CP-DISC-BANKAMERICA-BA	1365	40	06/30/09	06/30/09	MAT	.150	-7,738,000.00	-7,738,000.00			
snj101				07/01/09	06/30/09		.152				7,738,000.00	
SUBTOTAL (Txn Typ) MAT				ASSETS				.263	-1823292000.00	-1823357444.44	-804,583.34	1824162027.78
								.274				
35765	FHLB-BA	1365		05/07/09	05/07/09	AMRT	2.480		26,600.00			
snj101				05/08/09	05/07/09		2.830			-26,600.00		
35766	FHLB-UBS	1365		06/04/09	06/04/09	AMRT	2.650		26,560.00			
snj101				06/05/09	06/04/09		2.856			-26,560.00		
35767	FHLB-UBS	1365		04/01/09	04/01/09	AMRT	2.200		52,650.00			
snj101				04/02/09	04/01/09		2.760			-52,650.00		
35855	FNMA-DISC-UBS	1365		06/10/09	06/10/09	AMRT	3.100		216,138.89			
snj101				06/11/09	06/10/09		3.199			-216,138.89		
35936	FHLB-DISC-WF	1365		06/29/09	06/29/09	AMRT	.370		35,561.11			
snj101				06/30/09	06/29/09		.376			-35,561.11		
35943	FHLB-DISC-UBS	1365		04/06/09	04/06/09	AMRT	.200		4,611.11			
snj101				04/07/09	04/06/09		.203			-4,611.11		
35946	FHLB-DISC-BA	1365		04/20/09	04/20/09	AMRT	.260		6,933.33			
snj101				04/21/09	04/20/09		.264			-6,933.33		
35962	FHLB-DISC-UBS	1365		04/09/09	04/09/09	AMRT	.320		9,733.33			
snj101				04/10/09	04/09/09		.325			-9,733.33		
36005	FHLB-DISC-UBS	1365		04/21/09	04/21/09	AMRT	.210		3,015.83			
snj101				04/22/09	04/21/09		.213			-3,015.83		
36006	FHLB-DISC-UBS	1365		05/12/09	05/12/09	AMRT	.250		5,194.44			
snj101				05/13/09	05/12/09		.254			-5,194.44		
36007	FHLB-DISC-UBS	1365		06/01/09	06/01/09	AMRT	.310		8,335.56			
snj101				06/02/09	06/01/09		.315			-8,335.56		
36022	CP-DISC-WFB-WF	1365		04/01/09	04/01/09	AMRT	.150		964.17			
snj101				04/02/09	04/01/09		.152			-964.17		
36023	FHLB-DISC-WF	1365		06/15/09	06/15/09	AMRT	.210		4,101.61			
snj101				06/16/09	06/15/09		.213			-4,101.61		
36025	FHLB-DISC-WF	1365		06/18/09	06/18/09	AMRT	.240		5,361.81			
snj101				06/19/09	06/18/09		.243			-5,361.81		
36030	CP-DISC-TOYOTA-TOY	1365		04/03/09	04/03/09	AMRT	.200		224.42			
snj101				04/06/09	04/03/09		.203			-224.42		
36031	CP-DISC-UBS FIN DEL-UB	1365		04/02/09	04/02/09	AMRT	.220		117.36			
snj101				04/03/09	04/02/09		.223			-117.36		
36032	CP-DISC-TOYOTA-TOY	1365		04/06/09	04/06/09	AMRT	.210		420.00			
snj101				04/07/09	04/06/09		.213			-420.00		
36033	CP-DISC-BANKAMERICA-BA	1365		04/03/09	04/03/09	AMRT	.200		56.52			
snj101				04/06/09	04/03/09		.203			-56.52		
36034	CP-DISC-TOYOTA-TOY	1365		05/26/09	05/26/09	AMRT	.260		4,033.33			
snj101				05/27/09	05/26/09		.264			-4,033.33		

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
DETAIL TRANSACTION REPORT - FIXED INCOME
04/01/09 TO 06/30/09
SETTLEMENT DATE BASIS
FUND: 1 INVESTMENT FUNDS

PAGE: 9

RUN: 07/15/09 14:32:55

* ACTIVE TRANSACTIONS *

INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36035	FHLB-DISC-WF	1365		04/06/09	04/06/09	AMRT .060		170.00		
snj101				04/07/09	04/06/09	.061			-170.00	
36036	CP-DISC-UBS AMERICAS-U	1365		04/07/09	04/07/09	AMRT .180		213.45		
snj101				04/08/09	04/07/09	.183			-213.45	
36039	CP-DISC-UBS FIN DEL-UB	1365		04/08/09	04/08/09	AMRT .170		163.58		
snj101				04/09/09	04/08/09	.172			-163.58	
36040	CP-DISC-UBS FIN DEL-UB	1365		04/09/09	04/09/09	AMRT .160		159.83		
snj101				04/10/09	04/09/09	.162			-159.83	
36041	FHLB-DISC-UBS	1365		04/13/09	04/13/09	AMRT .060		100.00		
snj101				04/14/09	04/13/09	.061			-100.00	
36042	FHLB-DISC-UBS	1365		04/29/09	04/29/09	AMRT .130		1,083.33		
snj101				04/30/09	04/29/09	.132			-1,083.33	
36043	CP-DISC-GE CAPITAL COR	1365		04/10/09	04/10/09	AMRT .050		37.44		
snj101				04/13/09	04/10/09	.051			-37.44	
36044	CP-DISC-UBS FIN DEL-UB	1365		04/14/09	04/14/09	AMRT .170		90.36		
snj101				04/15/09	04/14/09	.172			-90.36	
36045	CP-DISC-UBS FIN DEL-UB	1365		04/15/09	04/15/09	AMRT .180		92.96		
snj101				04/16/09	04/15/09	.183			-92.96	
36046	CP-DISC-BANKAMERICA-BA	1365		04/15/09	04/15/09	AMRT .170		37.39		
snj101				04/16/09	04/15/09	.172			-37.39	
36047	CP-DISC-BANKAMERICA-BA	1365		04/16/09	04/16/09	AMRT .150		22.55		
snj101				04/17/09	04/16/09	.152			-22.55	
36048	CP-DISC-UBS FIN DEL-UB	1365		04/22/09	04/22/09	AMRT .140		544.44		
snj101				04/23/09	04/22/09	.142			-544.44	
36049	CP-DISC-BANKAMERICA-BA	1365		04/17/09	04/17/09	AMRT .140		25.40		
snj101				04/20/09	04/17/09	.142			-25.40	
36050	FHLB-DISC-WF	1365		06/15/09	06/15/09	AMRT .140		2,333.33		
snj101				06/16/09	06/15/09	.142			-2,333.33	
36051	FNMA-DISC-WF	1365		06/12/09	06/12/09	AMRT .150		4,820.67		
snj101				06/15/09	06/12/09	.152			-4,820.67	
36052	FNMA-DISC-WF	1365		06/08/09	06/08/09	AMRT .150		3,900.00		
snj101				06/09/09	06/08/09	.152			-3,900.00	
36053	CP-DISC-UBS FIN DEL-UB	1365		04/20/09	04/20/09	AMRT .130		325.00		
snj101				04/21/09	04/20/09	.132			-325.00	
36054	CP-DISC-BANKAMERICA-BA	1365		04/21/09	04/21/09	AMRT .150		166.15		
snj101				04/22/09	04/21/09	.152			-166.15	
36055	CP-DISC-BANKAMERICA-BA	1365		04/22/09	04/22/09	AMRT .140		61.01		
snj101				04/23/09	04/22/09	.142			-61.01	
36056	CP-DISC-BANKAMERICA-BA	1365		04/23/09	04/23/09	AMRT .140		125.43		
snj101				04/24/09	04/23/09	.142			-125.43	
36057	CP-DISC-BANKAMERICA-BA	1365		04/24/09	04/24/09	AMRT .140		160.27		
snj101				04/27/09	04/24/09	.142			-160.27	
36058	FHLB-DISC-BA	1365		04/27/09	04/27/09	AMRT .050		116.54		
snj101				04/28/09	04/27/09	.051			-116.54	

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
DETAIL TRANSACTION REPORT - FIXED INCOME
04/01/09 TO 06/30/09
SETTLEMENT DATE BASIS
FUND: 1 INVESTMENT FUNDS

PAGE: 10

RUN: 07/15/09 14:32:55

* ACTIVE TRANSACTIONS *

INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36059	CP-DISC-UBS FIN DEL-UB	1365		04/28/09	04/28/09	AMRT	.140		89.78		
snj101				04/29/09	04/28/09		.142			-89.78	
36060	CP-DISC-WFB-WF	1365		05/13/09	05/13/09	AMRT	.170		779.17		
snj101				05/14/09	05/13/09		.172			-779.17	
36061	CP-DISC-WFB-WF	1365		05/18/09	05/18/09	AMRT	.200		1,273.67		
snj101				05/19/09	05/18/09		.203			-1,273.67	
36062	CP-DISC-WFB-WF	1365		04/30/09	04/30/09	AMRT	.150		86.02		
snj101				05/01/09	04/30/09		.152			-86.02	
36063	CP-DISC-WFB-WF	1365		05/28/09	05/28/09	AMRT	.200		4,355.56		
snj101				05/29/09	05/28/09		.203			-4,355.56	
36064	CP-DISC-UBS FIN DEL-UB	1365		05/01/09	05/01/09	AMRT	.180		103.11		
snj101				05/04/09	05/01/09		.183			-103.11	
36065	FHLB-DISC-WF	1365		05/04/09	05/04/09	AMRT	.100		31.17		
snj101				05/05/09	05/04/09		.101			-31.17	
36066	FHLB-DISC-WF	1365		05/04/09	05/04/09	AMRT	.100		116.67		
snj101				05/05/09	05/04/09		.101			-116.67	
36067	CP-DISC-UBS FIN DEL-UB	1365		05/05/09	05/05/09	AMRT	.220		100.47		
snj101				05/06/09	05/05/09		.223			-100.47	
36068	CP-DISC-UBS FIN DEL-UB	1365		05/06/09	05/06/09	AMRT	.200		222.22		
snj101				05/07/09	05/06/09		.203			-222.22	
36069	FHLB-DISC-UBS	1365		05/11/09	05/11/09	AMRT	.130		617.78		
snj101				05/12/09	05/11/09		.132			-617.78	
36070	FHLB-DISC-WF	1365		05/08/09	05/08/09	AMRT	.120		237.44		
snj101				05/11/09	05/08/09		.122			-237.44	
36071	FHLB-DISC-WF	1365		05/14/09	05/14/09	AMRT	.130		688.95		
snj101				05/15/09	05/14/09		.132			-688.95	
36072	FHLB-DISC-UBS	1365		05/15/09	05/15/09	AMRT	.110		403.14		
snj101				05/18/09	05/15/09		.112			-403.14	
36073	CP-DISC-UBS FIN DEL-UB	1365		05/12/09	05/12/09	AMRT	.170		114.42		
snj101				05/13/09	05/12/09		.172			-114.42	
36074	CP-DISC-UBS FIN DEL-UB	1365		05/13/09	05/13/09	AMRT	.160		98.72		
snj101				05/14/09	05/13/09		.162			-98.72	
36075	CP-DISC-UBS FIN DEL-UB	1365		05/14/09	05/14/09	AMRT	.170		160.86		
snj101				05/15/09	05/14/09		.172			-160.86	
36076	FHLB-DISC-WF	1365		06/30/09	06/30/09	AMRT	.150		10,770.83		
snj101				07/01/09	06/30/09		.152			-10,770.83	
36077	CP-DISC-UBS FIN DEL-UB	1365		05/15/09	05/15/09	AMRT	.170		31.45		
snj101				05/18/09	05/15/09		.172			-31.45	
36078	CP-DISC-UBS FIN DEL-UB	1365		05/18/09	05/18/09	AMRT	.180		376.23		
snj101				05/19/09	05/18/09		.183			-376.23	
36079	CP-DISC-BANKAMERICA-BA	1365		05/19/09	05/19/09	AMRT	.200		197.01		
snj101				05/20/09	05/19/09		.203			-197.01	
36080	CP-DISC-UBS FIN DEL-UB	1365		05/20/09	05/20/09	AMRT	.170		145.96		
snj101				05/21/09	05/20/09		.172			-145.96	

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
DETAIL TRANSACTION REPORT - FIXED INCOME
04/01/09 TO 06/30/09
SETTLEMENT DATE BASIS
FUND: 1 INVESTMENT FUNDS

PAGE: 11

RUN: 07/15/09 14:32:55

* ACTIVE TRANSACTIONS *

INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36081	CP-DISC-UBS FIN DEL-UB	1365		05/21/09	05/21/09	AMRT	.160		171.50		
snj101				05/22/09	05/21/09		.162			-171.50	
36082	CP-DISC-UBS FIN DEL-UB	1365		05/22/09	05/22/09	AMRT	.160		167.18		
snj101				05/26/09	05/22/09		.162			-167.18	
36083	FHLB-DISC-UBS	1365		05/26/09	05/26/09	AMRT	.070		270.73		
snj101				05/27/09	05/26/09		.071			-270.73	
36085	CP-DISC-UBS FIN DEL-UB	1365		05/27/09	05/27/09	AMRT	.170		123.34		
snj101				05/28/09	05/27/09		.172			-123.34	
36086	CP-DISC-UBS FIN DEL-UB	1365		05/28/09	05/28/09	AMRT	.180		99.79		
snj101				05/29/09	05/28/09		.183			-99.79	
36087	CP-DISC-WFB-WF	1365		06/22/09	06/22/09	AMRT	.170		3,541.67		
snj101				06/23/09	06/22/09		.172			-3,541.67	
36088	CP-DISC-BANKAMERICA-BA	1365		05/29/09	05/29/09	AMRT	.170		48.96		
snj101				06/01/09	05/29/09		.172			-48.96	
36089	FHLB-DISC-WF	1365		06/01/09	06/01/09	AMRT	.070		104.92		
snj101				06/02/09	06/01/09		.071			-104.92	
36091	CP-DISC-UBS FIN DEL-UB	1365		06/02/09	06/02/09	AMRT	.210		114.11		
snj101				06/03/09	06/02/09		.213			-114.11	
36092	CP-DISC-UBS AMERICAS-B	1365		06/03/09	06/03/09	AMRT	.220		136.46		
snj101				06/04/09	06/03/09		.223			-136.46	
36094	CP-DISC-UBS FIN DEL-UB	1365		06/04/09	06/04/09	AMRT	.210		64.19		
snj101				06/05/09	06/04/09		.213			-64.19	
36096	CP-DISC-UBS FIN DEL-UB	1365		06/05/09	06/05/09	AMRT	.210		171.34		
snj101				06/08/09	06/05/09		.213			-171.34	
36098	CP-DISC-UBS FIN DEL-UB	1365		06/09/09	06/09/09	AMRT	.230		118.75		
snj101				06/10/09	06/09/09		.233			-118.75	
36100	CP-DISC-UBS FIN DEL-UB	1365		06/10/09	06/10/09	AMRT	.220		62.13		
snj101				06/11/09	06/10/09		.223			-62.13	
36102	CP-DISC-UBS FIN DEL-UB	1365		06/11/09	06/11/09	AMRT	.190		50.47		
snj101				06/12/09	06/11/09		.193			-50.47	
36105	CP-DISC-UBS FIN DEL-UB	1365		06/15/09	06/15/09	AMRT	.190		182.68		
snj101				06/16/09	06/15/09		.193			-182.68	
36107	CP-DISC-UBS FIN DEL-UB	1365		06/16/09	06/16/09	AMRT	.250		147.14		
snj101				06/17/09	06/16/09		.253			-147.14	
36108	CP-DISC-UBS FIN DEL-UB	1365		06/17/09	06/17/09	AMRT	.210		131.21		
snj101				06/18/09	06/17/09		.213			-131.21	
36109	CP-DISC-UBS FIN DEL-UB	1365		06/18/09	06/18/09	AMRT	.250		18.83		
snj101				06/19/09	06/18/09		.253			-18.83	
36110	CP-DISC-WFB-WF	1365		06/19/09	06/19/09	AMRT	.250		96.08		
snj101				06/22/09	06/19/09		.253			-96.08	
36111	CP-DISC-WFB-WF	1365		06/22/09	06/22/09	AMRT	.250		114.90		
snj101				06/23/09	06/22/09		.253			-114.90	
36113	CP-DISC-UBS FIN DEL-UB	1365		06/23/09	06/23/09	AMRT	.260		72.22		
snj101				06/24/09	06/23/09		.264			-72.22	

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
DETAIL TRANSACTION REPORT - FIXED INCOME
04/01/09 TO 06/30/09
SETTLEMENT DATE BASIS
FUND: 1 INVESTMENT FUNDS

* ACTIVE TRANSACTIONS *

PAGE: 12
RUN: 07/15/09 14:32:55

INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36114	CP-DISC-UBS FIN DEL-UB	1365		06/24/09	06/24/09	AMRT	.260		60.19		
snj101				06/25/09	06/24/09		.264			-60.19	
36119	CP-DISC-BANKAMERICA-BA	1365		06/25/09	06/25/09	AMRT	.230		127.78		
snj101				06/26/09	06/25/09		.233			-127.78	
36122	CP-DISC-UBS FIN DEL- U	1365		06/25/09	06/25/09	AMRT	.240		69.80		
snj101				06/26/09	06/25/09		.243			-69.80	
36124	FHLB-DISC-WF	1365		06/26/09	06/26/09	AMRT	.030		8.33		
snj101				06/29/09	06/26/09		.030			-8.33	
36125	FHLB-DISC-WF	1365		06/29/09	06/29/09	AMRT	.020		26.40		
snj101				06/30/09	06/29/09		.020			-26.40	
36126	CP-DISC-BANKAMERICA-BA	1365		06/30/09	06/30/09	AMRT	.150		32.24		
snj101				07/01/09	06/30/09		.152			-32.24	
SUBTOTAL (Txn Typ) AMRT				ASSETS				.236	452,695.92		
								.247		-452,695.92	
32936	STATE INVESTMT POOL-CT	1235	415	07/01/09	04/15/09	PURC	1.509	187,780.51	187,780.51		
uyen				04/17/09	04/15/09		1.509				-187,780.51
33658	STATE INVESTMT POOL-RD	1365	415	07/01/09	04/15/09	PURC	1.509	188,192.99	188,192.99		
uyen				04/17/09	04/15/09		1.509				-188,192.99
36031	CP-DISC-UBS FIN DEL-UB	1365	441	04/02/09	04/01/09	PURC	.220	19,205,000.00	19,204,882.64		
uyen				04/01/09	04/01/09		.223		-117.36		-19,204,882.64
36032	CP-DISC-TOYOTA-TOY	1365	436	04/06/09	04/02/09	PURC	.210	18,000,000.00	17,999,580.00		
uyen				04/02/09	04/02/09		.213		-420.00		-17,999,580.00
36033	CP-DISC-BANKAMERICA-BA	1365	40	04/03/09	04/02/09	PURC	.200	10,174,000.00	10,173,943.48		
uyen				04/02/09	04/02/09		.203		-56.52		-10,173,943.48
36034	CP-DISC-TOYOTA-TOY	1365	436	05/26/09	04/03/09	PURC	.260	10,537,000.00	10,532,966.67		
uyen				04/03/09	04/03/09		.264		-4,033.33		-10,532,966.67
36035	FHLB-DISC-WF	1365	451	04/06/09	04/03/09	PURC	.060	34,000,000.00	33,999,830.00		
uyen				04/03/09	04/03/09		.061		-170.00		-33,999,830.00
36036	CP-DISC-UBS AMERICAS-U	1365	441	04/07/09	04/06/09	PURC	.180	42,690,000.00	42,689,786.55		
uyen				04/06/09	04/06/09		.183		-213.45		-42,689,786.55
36037	CP-DISC-TOYOTA-TOY	1365	436	07/20/09	04/06/09	PURC	.300	10,000,000.00	9,991,250.00		
uyen				04/06/09	04/06/09		.304		-8,750.00		-9,991,250.00
36038	CP-DISC-TOYOTA-TOY	1365	436	07/06/09	04/06/09	PURC	.300	10,000,000.00	9,992,416.67		
uyen				04/06/09	04/06/09		.304		-7,583.33		-9,992,416.67
36039	CP-DISC-UBS FIN DEL-UB	1365	441	04/08/09	04/07/09	PURC	.170	34,640,000.00	34,639,836.42		
uyen				04/07/09	04/07/09		.172		-163.58		-34,639,836.42
36040	CP-DISC-UBS FIN DEL-UB	1365	441	04/09/09	04/08/09	PURC	.160	35,962,000.00	35,961,840.17		
uyen				04/08/09	04/08/09		.162		-159.83		-35,961,840.17
36041	FHLB-DISC-UBS	1365	441	04/13/09	04/09/09	PURC	.060	15,000,000.00	14,999,900.00		
uyen				04/09/09	04/09/09		.061		-100.00		-14,999,900.00
36042	FHLB-DISC-UBS	1365	441	04/29/09	04/09/09	PURC	.130	15,000,000.00	14,998,916.67		
uyen				04/09/09	04/09/09		.132		-1,083.33		-14,998,916.67

* ACTIVE TRANSACTIONS *

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
D E T A I L T R A N S A C T I O N R E P O R T - F I X E D I N C O M E
0 4 / 0 1 / 0 9 T O 0 6 / 3 0 / 0 9
S E T T L E M E N T D A T E B A S I S
F U N D : 1 I N V E S T M E N T F U N D S

PAGE: 13

RUN: 07/15/09 14:32:55

INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36043	CP-DISC-GE CAPITAL COR	1365	187	04/10/09	04/09/09	PURC	.050	26,960,000.00	26,959,962.56		
uyen				04/09/09	04/09/09		.051				-26,959,962.56
36044	CP-DISC-UBS FIN DEL-UB	1365	441	04/14/09	04/13/09	PURC	.170	19,135,000.00	19,134,909.64		
uyen				04/13/09	04/13/09		.172				-19,134,909.64
36045	CP-DISC-UBS FIN DEL-UB	1365	441	04/15/09	04/14/09	PURC	.180	18,593,000.00	18,592,907.04		
uyen				04/14/09	04/14/09		.183				-18,592,907.04
36046	CP-DISC-BANKAMERICA-BA	1365	40	04/15/09	04/14/09	PURC	.170	7,918,000.00	7,917,962.61		
uyen				04/14/09	04/14/09		.172				-7,917,962.61
36047	CP-DISC-BANKAMERICA-BA	1365	40	04/16/09	04/15/09	PURC	.150	5,413,000.00	5,412,977.45		
uyen				04/15/09	04/15/09		.152				-5,412,977.45
36048	CP-DISC-UBS FIN DEL-UB	1365	441	04/22/09	04/15/09	PURC	.140	20,000,000.00	19,999,455.56		
uyen				04/15/09	04/15/09		.142				-19,999,455.56
36049	CP-DISC-BANKAMERICA-BA	1365	40	04/17/09	04/16/09	PURC	.140	6,531,000.00	6,530,974.60		
uyen				04/16/09	04/16/09		.142				-6,530,974.60
36050	FHLB-DISC-WF	1365	451	06/15/09	04/16/09	PURC	.140	10,000,000.00	9,997,666.67		
uyen				04/16/09	04/16/09		.142				-9,997,666.67
36051	FNMA-DISC-WF	1365	451	06/12/09	04/17/09	PURC	.150	20,660,000.00	20,655,179.33		
uyen				04/17/09	04/17/09		.152				-20,655,179.33
36052	FNMA-DISC-WF	1365	451	06/08/09	04/17/09	PURC	.150	18,000,000.00	17,996,100.00		
uyen				04/17/09	04/17/09		.152				-17,996,100.00
36053	CP-DISC-UBS FIN DEL-UB	1365	441	04/20/09	04/17/09	PURC	.130	30,000,000.00	29,999,675.00		
uyen				04/17/09	04/17/09		.132				-29,999,675.00
36054	CP-DISC-BANKAMERICA-BA	1365	40	04/21/09	04/20/09	PURC	.150	39,875,000.00	39,874,833.85		
uyen				04/20/09	04/20/09		.152				-39,874,833.85
36055	CP-DISC-BANKAMERICA-BA	1365	40	04/22/09	04/21/09	PURC	.140	15,688,000.00	15,687,938.99		
uyen				04/21/09	04/21/09		.142				-15,687,938.99
36056	CP-DISC-BANKAMERICA-BA	1365	40	04/23/09	04/22/09	PURC	.140	32,254,000.00	32,253,874.57		
uyen				04/22/09	04/22/09		.142				-32,253,874.57
36057	CP-DISC-BANKAMERICA-BA	1365	40	04/24/09	04/23/09	PURC	.140	41,212,000.00	41,211,839.73		
uyen				04/23/09	04/23/09		.142				-41,211,839.73
36058	FHLB-DISC-BA	1365	40	04/27/09	04/24/09	PURC	.050	27,969,000.00	27,968,883.46		
uyen				04/24/09	04/24/09		.051				-27,968,883.46
36059	CP-DISC-UBS FIN DEL-UB	1365	441	04/28/09	04/27/09	PURC	.140	23,087,000.00	23,086,910.22		
uyen				04/27/09	04/27/09		.142				-23,086,910.22
36060	CP-DISC-WFB-WF	1365	451	05/13/09	04/28/09	PURC	.170	11,000,000.00	10,999,220.83		
uyen				04/28/09	04/28/09		.172				-10,999,220.83
36061	CP-DISC-WFB-WF	1365	451	05/18/09	04/28/09	PURC	.200	11,463,000.00	11,461,726.33		
uyen				04/28/09	04/28/09		.203				-11,461,726.33
36062	CP-DISC-WFB-WF	1365	451	04/30/09	04/29/09	PURC	.150	20,646,000.00	20,645,913.98		
uyen				04/29/09	04/29/09		.152				-20,645,913.98
36063	CP-DISC-WFB-WF	1365	451	05/28/09	04/30/09	PURC	.200	28,000,000.00	27,995,644.44		
uyen				04/30/09	04/30/09		.203				-27,995,644.44
36064	CP-DISC-UBS FIN DEL-UB	1365	441	05/01/09	04/30/09	PURC	.180	20,623,000.00	20,622,896.89		
uyen				04/30/09	04/30/09		.183				-20,622,896.89

* ACTIVE TRANSACTIONS *

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
D E T A I L T R A N S A C T I O N R E P O R T - F I X E D I N C O M E
0 4 / 0 1 / 0 9 T O 0 6 / 3 0 / 0 9
S E T T L E M E N T D A T E B A S I S
F U N D : 1 I N V E S T M E N T F U N D S

PAGE: 14

RUN: 07/15/09 14:32:55

INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36065	FHLB-DISC-WF	1365	451	05/04/09	05/01/09	PURC	.100	3,741,000.00	3,740,968.83		
uyen				05/01/09	05/01/09		.101		-31.17		-3,740,968.83
36066	FHLB-DISC-WF	1365	451	05/04/09	05/01/09	PURC	.100	14,000,000.00	13,999,883.33		
uyen				05/01/09	05/01/09		.101		-116.67		-13,999,883.33
36067	CP-DISC-UBS FIN DEL-UB	1365	441	05/05/09	05/04/09	PURC	.220	16,440,000.00	16,439,899.53		
uyen				05/04/09	05/04/09		.223		-100.47		-16,439,899.53
36068	CP-DISC-UBS FIN DEL-UB	1365	441	05/06/09	05/05/09	PURC	.200	40,000,000.00	39,999,777.78		
uyen				05/05/09	05/05/09		.203		-222.22		-39,999,777.78
36069	FHLB-DISC-UBS	1365	441	05/11/09	05/05/09	PURC	.130	28,513,000.00	28,512,382.22		
uyen				05/05/09	05/05/09		.132		-617.78		-28,512,382.22
36070	FHLB-DISC-WF	1365	451	05/08/09	05/06/09	PURC	.120	35,616,000.00	35,615,762.56		
uyen				05/06/09	05/06/09		.122		-237.44		-35,615,762.56
36071	FHLB-DISC-WF	1365	451	05/14/09	05/07/09	PURC	.130	27,255,000.00	27,254,311.05		
uyen				05/07/09	05/07/09		.132		-688.95		-27,254,311.05
36072	FHLB-DISC-UBS	1365	441	05/15/09	05/08/09	PURC	.110	18,848,000.00	18,847,596.86		
uyen				05/08/09	05/08/09		.112		-403.14		-18,847,596.86
36073	CP-DISC-UBS FIN DEL-UB	1365	441	05/12/09	05/11/09	PURC	.170	24,230,000.00	24,229,885.58		
uyen				05/11/09	05/11/09		.172		-114.42		-24,229,885.58
36074	CP-DISC-UBS FIN DEL-UB	1365	441	05/13/09	05/12/09	PURC	.160	22,211,000.00	22,210,901.28		
uyen				05/12/09	05/12/09		.162		-98.72		-22,210,901.28
36075	CP-DISC-UBS FIN DEL-UB	1365	441	05/14/09	05/13/09	PURC	.170	34,065,000.00	34,064,839.14		
uyen				05/13/09	05/13/09		.172		-160.86		-34,064,839.14
36076	FHLB-DISC-WF	1365	451	06/30/09	05/14/09	PURC	.150	55,000,000.00	54,989,229.17		
uyen				05/14/09	05/14/09		.152		-10,770.83		-54,989,229.17
36077	CP-DISC-UBS FIN DEL-UB	1365	441	05/15/09	05/14/09	PURC	.170	6,659,000.00	6,658,968.55		
uyen				05/14/09	05/14/09		.172		-31.45		-6,658,968.55
36078	CP-DISC-UBS FIN DEL-UB	1365	441	05/18/09	05/15/09	PURC	.180	25,082,000.00	25,081,623.77		
uyen				05/15/09	05/15/09		.183		-376.23		-25,081,623.77
36079	CP-DISC-BANKAMERICA-BA	1365	40	05/19/09	05/18/09	PURC	.200	35,462,000.00	35,461,802.99		
uyen				05/18/09	05/18/09		.203		-197.01		-35,461,802.99
36080	CP-DISC-UBS FIN DEL-UB	1365	441	05/20/09	05/19/09	PURC	.170	30,909,000.00	30,908,854.04		
uyen				05/19/09	05/19/09		.172		-145.96		-30,908,854.04
36081	CP-DISC-UBS FIN DEL-UB	1365	441	05/21/09	05/20/09	PURC	.160	38,587,000.00	38,586,828.50		
uyen				05/20/09	05/20/09		.162		-171.50		-38,586,828.50
36082	CP-DISC-UBS FIN DEL-UB	1365	441	05/22/09	05/21/09	PURC	.160	37,616,000.00	37,615,832.82		
uyen				05/21/09	05/21/09		.162		-167.18		-37,615,832.82
36083	FHLB-DISC-UBS	1365	441	05/26/09	05/22/09	PURC	.070	34,808,000.00	34,807,729.27		
uyen				05/22/09	05/22/09		.071		-270.73		-34,807,729.27
36084	CP-DISC-TOYOTA-TOY	1365	436	07/02/09	05/26/09	PURC	.250	10,000,000.00	9,997,430.56		
uyen				05/26/09	05/26/09		.254		-2,569.44		-9,997,430.56
36085	CP-DISC-UBS FIN DEL-UB	1365	441	05/27/09	05/26/09	PURC	.170	26,120,000.00	26,119,876.66		
uyen				05/26/09	05/26/09		.172		-123.34		-26,119,876.66
36086	CP-DISC-UBS FIN DEL-UB	1365	441	05/28/09	05/27/09	PURC	.180	19,959,000.00	19,958,900.21		
uyen				05/27/09	05/27/09		.183		-99.79		-19,958,900.21

* ACTIVE TRANSACTIONS *

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
D E T A I L T R A N S A C T I O N R E P O R T - F I X E D I N C O M E
0 4 / 0 1 / 0 9 T O 0 6 / 3 0 / 0 9
S E T T L E M E N T D A T E B A S I S
F U N D : 1 I N V E S T M E N T F U N D S

PAGE: 15

RUN: 07/15/09 14:32:55

INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36087	CP-DISC-WFB-WF	1365	451	06/22/09	05/28/09	PURC	.170	30,000,000.00	29,996,458.33		
uyen				05/28/09	05/28/09		.172		-3,541.67		-29,996,458.33
36088	CP-DISC-BANKAMERICA-BA	1365	40	05/29/09	05/28/09	PURC	.170	10,368,000.00	10,367,951.04		
uyen				05/28/09	05/28/09		.172		-48.96		-10,367,951.04
36089	FHLB-DISC-WF	1365	451	06/01/09	05/29/09	PURC	.070	17,987,000.00	17,986,895.08		
uyen				05/29/09	05/29/09		.071		-104.92		-17,986,895.08
36090	FHLB-DISC-UBS	1365	441	07/13/09	06/01/09	PURC	.110	15,000,000.00	14,998,075.00		
uyen				06/01/09	06/01/09		.112		-1,925.00		-14,998,075.00
36091	CP-DISC-UBS FIN DEL-UB	1365	441	06/02/09	06/01/09	PURC	.210	19,562,000.00	19,561,885.89		
uyen				06/01/09	06/01/09		.213		-114.11		-19,561,885.89
36092	CP-DISC-UBS AMERICAS-B	1365	40	06/03/09	06/02/09	PURC	.220	22,330,000.00	22,329,863.54		
uyen				06/02/09	06/02/09		.223		-136.46		-22,329,863.54
36094	CP-DISC-UBS FIN DEL-UB	1365	441	06/04/09	06/03/09	PURC	.210	11,004,000.00	11,003,935.81		
uyen				06/03/09	06/03/09		.213		-64.19		-11,003,935.81
36095	FHLB-DISC-UBS	1365	441	07/31/09	06/04/09	PURC	.130	10,000,000.00	9,997,941.67		
uyen				06/04/09	06/04/09		.132		-2,058.33		-9,997,941.67
36096	CP-DISC-UBS FIN DEL-UB	1365	441	06/05/09	06/04/09	PURC	.210	29,372,000.00	29,371,828.66		
uyen				06/04/09	06/04/09		.213		-171.34		-29,371,828.66
36097	FNMA-DISC-UBS	1365	441	08/24/09	06/05/09	PURC	.160	16,143,000.00	16,137,260.27		
uyen				06/05/09	06/05/09		.162		-5,739.73		-16,137,260.27
36098	CP-DISC-UBS FIN DEL-UB	1365	441	06/09/09	06/08/09	PURC	.230	18,587,000.00	18,586,881.25		
uyen				06/08/09	06/08/09		.233		-118.75		-18,586,881.25
36099	FNMA-DISC-UBS	1365	441	08/24/09	06/09/09	PURC	.160	15,000,000.00	14,994,933.33		
uyen				06/09/09	06/09/09		.162		-5,066.67		-14,994,933.33
36100	CP-DISC-UBS FIN DEL-UB	1365	441	06/10/09	06/09/09	PURC	.220	10,167,000.00	10,166,937.87		
uyen				06/09/09	06/09/09		.223		-62.13		-10,166,937.87
36101	FNMA-DISC-UBS	1365	441	08/24/09	06/10/09	PURC	.160	10,000,000.00	9,996,666.67		
uyen				06/10/09	06/10/09		.162		-3,333.33		-9,996,666.67
36102	CP-DISC-UBS FIN DEL-UB	1365	441	06/11/09	06/10/09	PURC	.190	9,562,000.00	9,561,949.53		
uyen				06/10/09	06/10/09		.193		-50.47		-9,561,949.53
36103	FNMA-DISC-WF	1365	451	08/24/09	06/11/09	PURC	.170	10,924,000.00	10,920,182.67		
uyen				06/11/09	06/11/09		.172		-3,817.33		-10,920,182.67
36104	FNMA-DISC-UBS	1365	441	08/24/09	06/12/09	PURC	.170	10,000,000.00	9,996,552.78		
uyen				06/12/09	06/12/09		.172		-3,447.22		-9,996,552.78
36105	CP-DISC-UBS FIN DEL-UB	1365	441	06/15/09	06/12/09	PURC	.190	11,538,000.00	11,537,817.32		
uyen				06/12/09	06/12/09		.193		-182.68		-11,537,817.32
36106	FHLB-DISC-UBS	1365	441	09/15/09	06/15/09	PURC	.200	10,000,000.00	9,994,888.89		
uyen				06/15/09	06/15/09		.203		-5,111.11		-9,994,888.89
36107	CP-DISC-UBS FIN DEL-UB	1365	441	06/16/09	06/15/09	PURC	.250	21,188,000.00	21,187,852.86		
uyen				06/15/09	06/15/09		.253		-147.14		-21,187,852.86
36108	CP-DISC-UBS FIN DEL-UB	1365	441	06/17/09	06/16/09	PURC	.210	22,493,000.00	22,492,868.79		
uyen				06/16/09	06/16/09		.213		-131.21		-22,492,868.79
36109	CP-DISC-UBS FIN DEL-UB	1365	441	06/18/09	06/17/09	PURC	.250	2,711,000.00	2,710,981.17		
uyen				06/17/09	06/17/09		.253		-18.83		-2,710,981.17

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
DETAIL TRANSACTION REPORT - FIXED INCOME
04/01/09 TO 06/30/09
SETTLEMENT DATE BASIS

* ACTIVE TRANSACTIONS *

FUND: 1 INVESTMENT FUNDS

INV # USER	DESCRIPTION/POOL# MEMO	BANK CASH	BROK DATE	MATURITY /ENTRY	TRADE/ SETTLE	TXN TYP	COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
36110	CP-DISC-WFB-WF	1365	451	06/19/09	06/18/09	PURC	.250	13,835,000.00	13,834,903.92		
uyen				06/18/09	06/18/09		.253		-96.08		-13,834,903.92
36111	CP-DISC-WFB-WF	1365	451	06/22/09	06/19/09	PURC	.250	5,515,000.00	5,514,885.10		
uyen				06/19/09	06/19/09		.253		-114.90		-5,514,885.10
36112	CP-DISC-WFB-WF	1365	451	07/02/09	06/22/09	PURC	.180	21,168,000.00	21,166,941.60		
uyen				06/22/09	06/22/09		.183		-1,058.40		-21,166,941.60
36113	CP-DISC-UBS FIN DEL-UB	1365	441	06/23/09	06/22/09	PURC	.260	10,000,000.00	9,999,927.78		
uyen				06/22/09	06/22/09		.264		-72.22		-9,999,927.78
36114	CP-DISC-UBS FIN DEL-UB	1365	441	06/24/09	06/23/09	PURC	.260	8,334,000.00	8,333,939.81		
uyen				06/23/09	06/23/09		.264		-60.19		-8,333,939.81
36115	FNMA-DISC-CITIG	1365	132	11/06/09	06/24/09	PURC	.250	15,000,000.00	14,985,937.50		
maria				06/24/09	06/24/09		.254		-14,062.50		-14,985,937.50
36116	CP-DISC-WFB-WF	1365	451	07/02/09	06/24/09	PURC	.200	30,000,000.00	29,998,666.67		
maria				06/24/09	06/24/09		.203		-1,333.33		-29,998,666.67
36117	CP-DISC-UBS FIN DEL-UB	1365	441	07/01/09	06/24/09	PURC	.180	20,000,000.00	19,999,300.00		
maria				06/24/09	06/24/09		.183		-700.00		-19,999,300.00
36118	FHLMC-DISC-UBS	1365	441	11/16/09	06/24/09	PURC	.270	15,000,000.00	14,983,687.50		
maria				06/24/09	06/24/09		.274		-16,312.50		-14,983,687.50
36119	CP-DISC-BANKAMERICA-BA	1365	40	06/25/09	06/24/09	PURC	.230	20,000,000.00	19,999,872.22		
maria				06/24/09	06/24/09		.233		-127.78		-19,999,872.22
36120	US TREASURY BILLS	1365	40	12/03/09	06/24/09	PURC	99.874	9,000,000.00	8,988,660.00		
maria				06/24/09	06/24/09		.286		-11,340.00		-8,988,660.00
36121	FNMA-DISC-BA	1365	40	10/09/09	06/24/09	PURC	.190	9,000,000.00	8,994,917.50		
maria				06/24/09	06/24/09		.193		-5,082.50		-8,994,917.50
36122	CP-DISC-UBS FIN DEL- U	1365	441	06/25/09	06/24/09	PURC	.240	10,470,000.00	10,469,930.20		
maria				06/24/09	06/24/09		.243		-69.80		-10,469,930.20
36123	CP-DISC-UBS FIN DEL-UB	1365	441	07/02/09	06/25/09	PURC	.170	27,107,000.00	27,106,103.96		
maria				06/25/09	06/25/09		.172		-896.04		-27,106,103.96
36124	FHLB-DISC-WF	1365	451	06/26/09	06/25/09	PURC	.030	10,000,000.00	9,999,991.67		
maria				06/25/09	06/25/09		.030		-8.33		-9,999,991.67
36125	FHLB-DISC-WF	1365	451	06/29/09	06/26/09	PURC	.020	15,842,000.00	15,841,973.60		
maria				06/26/09	06/26/09		.020		-26.40		-15,841,973.60
36126	CP-DISC-BANKAMERICA-BA	1365	40	06/30/09	06/29/09	PURC	.150	7,738,000.00	7,737,967.76		
maria				06/29/09	06/29/09		.152		-32.24		-7,737,967.76
36127	FHLB-DISC-WF	1365	451	07/01/09	06/30/09	PURC	.010	60,000,000.00	59,999,983.33		
maria				06/30/09	06/30/09		.010		-16.67		-59,999,983.33
SUBTOTAL (Txn Typ) PURC						ASSETS	.623	1937676973.50	1937530059.76		
							.163		-146,913.74		-1937530059.76
SUBTOTAL (Fund) 1 INVESTMENT FUNDS						ASSETS		98,684,000.00	98,897,878.89	-7,716,326.29	-5,000.00
									-141,913.74	-452,695.92	-90,723,856.68

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
DETAIL TRANSACTION REPORT - FIXED INCOME
04/01/09 TO 06/30/09
FUND: 1 GRAND TOTALS
ASSETS

* ACTIVE TRANSACTIONS *

PAGE: 17

RUN: 07/15/09 14:32:55

TYPE/ TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
PURC (98)	.163	1937676973.50		1937530059.76	-146,913.74				-1937530059.76
PSAL (2)	1.509	-375,973.50		-375,973.50					375,973.50
INTR (49)	3.729			-31,458.85			-6,911,742.95		
MAT (95)	.274	-1823292000.00		-1823357444.44			-804,583.34		1824162027.78
ACR (91)	.247			452,695.92		-452,695.92			
CALL (2)	3.910	-15,325,000.00		-15,320,000.00	5,000.00			-5,000.00	15,325,000.00

* ACTIVE TRANSACTIONS *

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
D E T A I L T R A N S A C T I O N R E P O R T - F I X E D I N C O M E
0 4 / 0 1 / 0 9 T O 0 6 / 3 0 / 0 9
S E T T L E M E N T D A T E B A S I S
F U N D : 3 4 C S J / C S C J t P w r

PAGE: 18

RUN: 07/15/09 14:32:55

INV # USER	DESCRIPTION/POOL# MEMO	BANK CASH	BROK DATE	MATURITY /ENTRY	TRADE/ SETTLE	TXN TYP	COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
35977 snj101	FNMA-DISC-WF	1365	451	06/02/09 06/03/09	06/02/09 06/02/09	MAT	.430 .437	-846,000.00	-846,000.00		846,000.00
SUBTOTAL (Txn Typ) MAT					ASSETS		.430 .437	-846,000.00	-846,000.00		846,000.00
35977 snj101	FNMA-DISC-WF	1365		06/02/09 06/03/09	06/02/09 06/02/09	AMRT	.430 .437		1,212.60	-1,212.60	
SUBTOTAL (Txn Typ) AMRT					ASSETS		.430 .437		1,212.60	-1,212.60	
36093 uyen	FNMA-DISC-WF	1365	451	12/07/09 06/02/09	06/02/09 06/02/09	PURC	.280 .284	846,000.00	844,762.96 -1,237.04		-844,762.96
SUBTOTAL (Txn Typ) PURC					ASSETS		.280 .284	846,000.00	844,762.96 -1,237.04		-844,762.96
SUBTOTAL (Fund) 34 CSJ/CSC Jt Pwr					ASSETS				-24.44 -1,237.04	-1,212.60	1,237.04

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
DETAIL TRANSACTION REPORT - FIXED INCOME
04/01/09 TO 06/30/09
FUND: 34 GRAND TOTALS
ASSETS

PAGE: 19

RUN: 07/15/09 14:32:55

* ACTIVE TRANSACTIONS *

TYPE/ TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(GAIN)/ LOSS	SETTLEMENT
PURC (1)	.284	846,000.00		844,762.96	-1,237.04			-844,762.96
MAT (1)	.437	-846,000.00		-846,000.00				846,000.00
ACR (1)	.437			1,212.60		-1,212.60		

* ACTIVE TRANSACTIONS *

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
DETAIL TRANSACTION REPORT - FIXED INCOME
04/01/09 TO 06/30/09
SETTLEMENT DATE BASIS
FUND: 54 RDA SERIES 2007

PAGE: 20

RUN: 07/15/09 14:32:55

INV # USER	DESCRIPTION/POOL# MEMO	BANK CASH	BROK DATE	MATURITY /ENTRY	TRADE/ SETTLE	TXN TYP	COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
35386 uyen	SERIES 2007-RDA	130		07/01/09	06/30/09	INTR	1.509			-207,978.47	
		06/30/09	07/15/09	06/30/09			1.509				207,978.47
SUBTOTAL (Txn Typ) INTR						ASSETS	1.509			-207,978.47	
							1.509				207,978.47
35386 uyen	SERIES 2007-RDA	130	415	07/01/09	04/08/09	PSAL	1.509	-2,798,000.00	-2,798,000.00		
				04/08/09	04/08/09		1.509				2,798,000.00
SUBTOTAL (Txn Typ) PSAL						ASSETS	1.509	-2,798,000.00	-2,798,000.00		
							1.509				2,798,000.00
35386 uyen	SERIES 2007-RDA	130	415	07/01/09	04/15/09	PURC	1.509	293,485.92	293,485.92		
				04/17/09	04/15/09		1.509				-293,485.92
SUBTOTAL (Txn Typ) PURC						ASSETS	1.509	293,485.92	293,485.92		
							1.509				-293,485.92
SUBTOTAL (Fund) 54 RDA SERIES 2007						ASSETS		-2,504,514.08	-2,504,514.08	-207,978.47	2,712,492.55

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
DETAIL TRANSACTION REPORT - FIXED INCOME
04/01/09 TO 06/30/09
FUND: 54 GRAND TOTALS
ASSETS

PAGE: 21

RUN: 07/15/09 14:32:55

* ACTIVE TRANSACTIONS *

TYPE/ TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
PURC (	1.509 1)	293,485.92		293,485.92					-293,485.92
PSAL (	1.509 1)	-2,798,000.00		-2,798,000.00					2,798,000.00
INTR (	1.509 1)						-207,978.47		

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
DETAIL TRANSACTION REPORT - FIXED INCOME
04/01/09 TO 06/30/09
FUND: 55 GRAND TOTALS
ASSETS

PAGE: 23

RUN: 07/15/09 14:32:55

* ACTIVE TRANSACTIONS *

TYPE/ TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
PURC (1)	1.509	210,052.72		210,052.72					-210,052.72
INTR (1)	1.509						-168,690.39		

* ACTIVE TRANSACTIONS *

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
DETAIL TRANSACTION REPORT - FIXED INCOME
04/01/09 TO 06/30/09
REPORT GRAND TOTALS
ASSETS

PAGE: 24

RUN: 07/15/09 14:32:55

TYPE/ TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
PURC (101)	.163	1939026512.14		1938878361.36	-148,150.78				-1938878361.36
CALL (2)	3.910	-15,325,000.00		-15,320,000.00	5,000.00			-5,000.00	15,325,000.00
PSAL (3)	1.509	-3,173,973.50		-3,173,973.50					3,173,973.50
INTR (51)	3.285			-31,458.85			-7,288,411.81		
MAT (96)	.274	-1824138000.00		-1824203444.44			-804,583.34		1825008027.78
ACR (92)	.247			453,908.52		-453,908.52			

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

BROKER PURCHASE DISTRIBUTION
04/01/09 THROUGH 06/30/09

PAGE: 1
RUN: 07/15/09 14:40:31

ALL FUNDS		(ABSOLUTE)			
CODE	BROKER NAME	TRANSACTIONS	ASSETS	LIABILITIES	TOTAL
40	BANK OF AMERICA SECURITIES LLC	16	300,914,263.79		300,914,263.79
132	CITIGROUP GLOBAL MARKETS INC.	1	14,985,937.50		14,985,937.50
187	GENERAL ELECTRIC CAPITAL CORP	1	26,959,962.56		26,959,962.56
415	STATE INVESTMENT POOL	4	879,512.14		879,512.14
436	TOYOTA FINANCIAL SERVICES	5	58,513,643.90		58,513,643.90
441	UBS FINANCIAL SERVICES INC.	50	1,031,167,960.02		1,031,167,960.02
451	WELLS FARGO BANK - INVESTMENTS	24	505,457,081.45		505,457,081.45
	GRAND TOTALS	101	1,938,878,361.36		1,938,878,361.36