



Memorandum

TO: PUBLIC SAFETY, FINANCE AND
STRATEGIC SUPPORT COMMITTEE

FROM: Scott P. Johnson

SUBJECT: FY 2009-10 THIRD QUARTER
INVESTMENT REPORT

DATE: May 6, 2010

Approved

Date

5/7/10

COUNCIL DISTRICT: City-Wide

RECOMMENDATIONS

Accept the FY 2009-10 Third Quarter Investment Report.

DISCUSSION

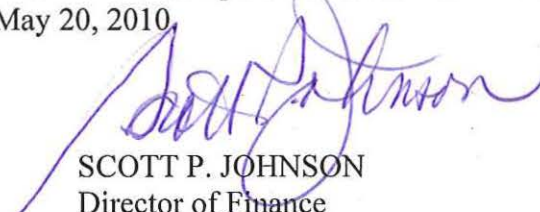
The FY 2009-10 Third Quarter Investment Report for the quarter ended March 31, 2010 was previously transmitted electronically to the City Council to meet the reporting requirements set forth in the City of San Jose Investment Policy. The electronic version of this report can also be found on the City's website at www.csjfinance.org and a hard copy has been filed in the City Clerk's Office located at 200 East Santa Clara Street.

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

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

In addition, on page 11 of this report staff provides an overview of the change to the Investment Policy approved by the City Council on December 8, 2009 in which a section for Social Responsibility in relation to a financial institution's efforts toward foreclosure mitigation has been implemented.

Staff from the Finance Department will be available to answer questions at the Public Safety, Finance and Strategic Support Committee meeting on May 20, 2010.



SCOTT P. JOHNSON
Director of Finance

Attachment



Memorandum

TO: HONORABLE MAYOR AND
CITY COUNCIL

FROM: Scott P. Johnson

**SUBJECT: INVESTMENT REPORT FOR
THE QUARTER ENDED
MARCH 31, 2010**

DATE: April 29, 2010

Approved

Same Jtr

Date

5/17/10

Transmitted herewith is the City's investment report for the quarter ended March 31, 2010. To meet the reporting requirements set forth in the City of San Jose Investment Policy, an electronic version of this report will be posted on the City's website at www.csjfinance.org and a hard copy will be on file at the City Clerk's Office located at 200 East Santa Clara Street.

This report will be distributed to the Public Safety, Finance and Strategic Support Committee (PSFSS) for discussion during its meeting on May 20, 2010 and will be agendized through the PSFSS Committee to a subsequent City Council meeting.

Summary of portfolio performance and compliance for quarter ended March 31, 2010:

- Size of total portfolio – \$900,434,218
- Earned interest yield – 1.844%
- Weighted average days to maturity – 176 days
- Fiscal Year-to-Date net interest earnings – \$15,818,653
- No sale of securities prior to maturity dates, therefore no realized gains/losses from sales
- Social Responsibility section of Investment Policy approved by City Council on December 8, 2009 implemented during the quarter ended March 31, 2010.
- Prefunding City's annual retirement contributions– Staff has analyzed and projected General Fund cash flows to prepare for a potential issuance of Tax Anticipation Notes for the purpose of pre-funding the City's annual retirement contributions for FY 2010-11. The annual prefunding is projected to save the City's General Fund approximately \$4.4 million in 2010-11.

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

Scott P. Johnson
SCOTT P. JOHNSON
Director of Finance

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

**City of San José
California**

**INVESTMENT REPORT FOR
THE QUARTER ENDED
MARCH 31, 2010**



Prepared by
Finance Department
Treasury Division

Scott P. Johnson
Director of Finance

**Investment Report for
The Quarter Ended
March 31, 2010
City of San Jose
Department of Finance
Treasury Division**

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KATHLEEN M. JACKSON
Principal Investment Officer

Investment Staff

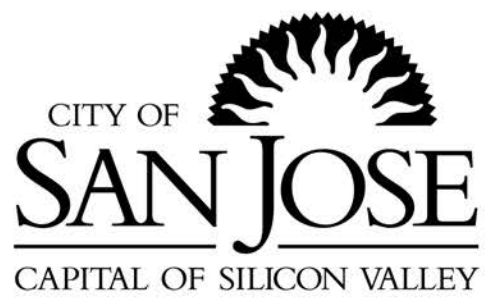
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Tim Roberts, Account Clerk II

**CITY OF SAN JOSE
INVESTMENT REPORT FOR
THE QUARTER ENDED MARCH 31, 2010
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April 29, 2010

HONORABLE MAYOR and CITY COUNCIL

INVESTMENT REPORT FOR THE QUARTER ENDED MARCH 31, 2010

I am pleased to present this report of investment activity for the quarter ended March 31, 2010 in compliance with the reporting requirements as set forth in the City of San José Investment Policy. The information presented in the table below highlights the investment activity for the quarter ended March 31, 2010 as well as provides a comparison to the quarters ended December 31, 2009 and March 31, 2009.

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

INVESTMENT SUMMARY			
For the Quarter Ended	March 31, 2010	December 31, 2009	March 31, 2009
<i>Total Portfolio</i>			
Portfolio Value ^{(1) (2)(3)}	\$900,434,218	\$819,766,024	\$1,121,533,963
Earned Interest Yield	1.84%	2.29%	3.15%
Dollar-weighted average yield			
Purchases	.136%	.124%	.236%
Maturities	.203%	.369%	.298%
Called Securities	4.20%	4.13%	4.08%
Weighted avg. yield at end of period	1.77%	2.14%	3.04%
Weighted avg. days to maturity	176	240	345
<i>Portfolio Fund 1</i>			
Portfolio Value ⁽¹⁾	\$874,297,664	\$779,753,891	\$1,018,386,339
Earned Interest Yield	1.89%	2.41%	3.28%
Dollar-weighted average yield			
Purchases	.136%	.124%	.235%
Maturities	.203%	.369%	.296%
Called Securities	4.20%	3.13%	4.08%
Weighted avg. yield at end of period	1.79%	2.22%	3.16%
Weighted avg. days to maturity	180	252	380

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

²Total excludes bond proceeds held by trustees for the City of San José (\$557,000,348.88) and the Redevelopment Agency (\$23,076,028.85).

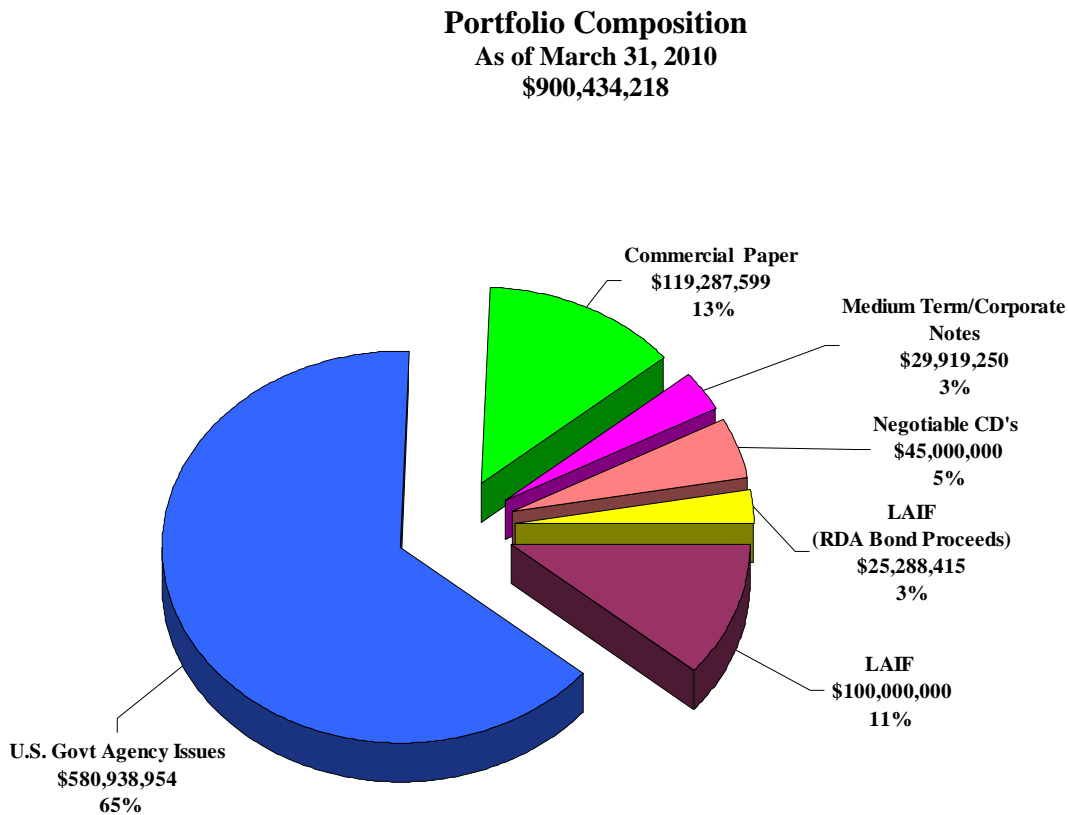
³Total includes \$25,288,414 bond proceeds held at Local Agency Investment Fund for RDA Series 2008B.

PORTFOLIO STATISTICS

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

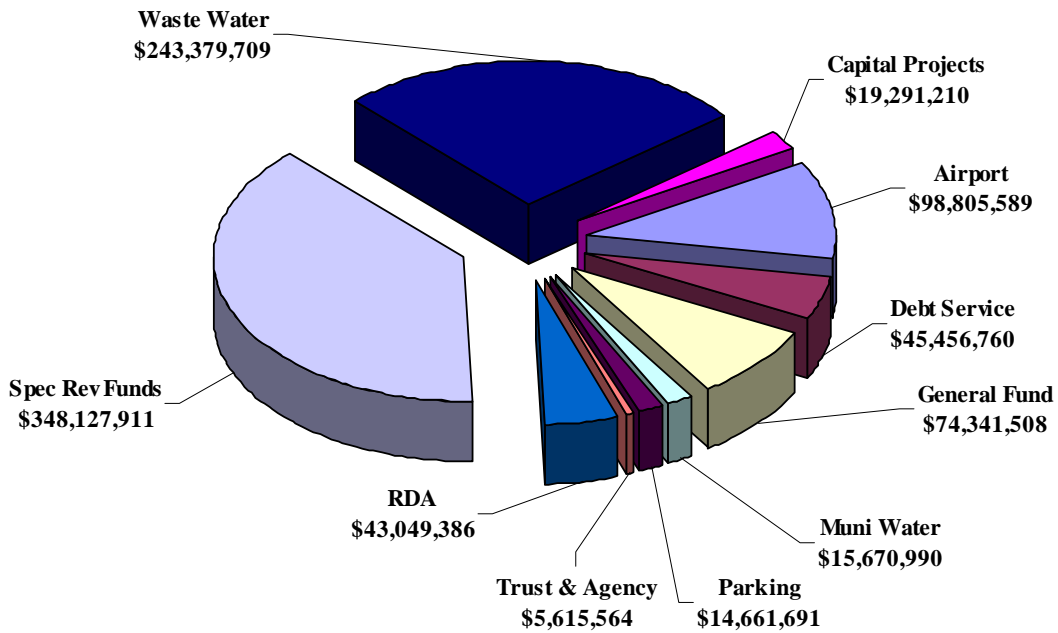
Portfolio Composition

The graphs below provide snapshots of the City's total investment portfolio as of March 31, 2010. The total portfolio size was \$900,434,218. The first graph shows the portfolio composition by investment type and the following two graphs show the portfolio's cash balance by security type.



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

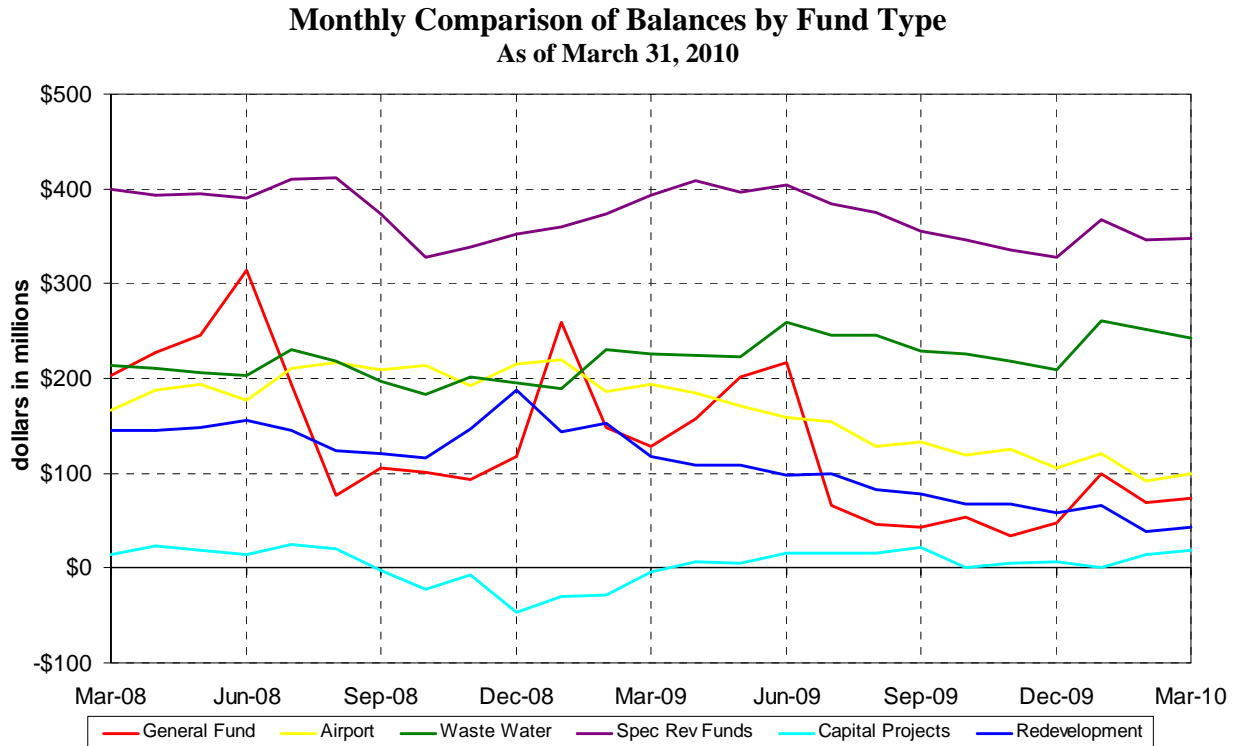
Cash Balances by Fund Type
As of March 31, 2010
\$908,400,318



Total Cash Balances per FMS	\$908,400,318
Deposit-in-Transit, Outstanding Checks ¹	<u>(\$7,966,100)</u>
Portfolio Balance Total	\$900,434,218

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

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



General Fund Balances

Cash balances in the General Fund have increased approximately \$26 million from the December 31, 2009 balance of \$48 million, to the March 31, 2010 ending balance of \$74 million. As depicted above, cash balances usually peak during January when minimal debt service payments are made and property taxes are received. Traditionally the summer months experience a decline in the Portfolio and the General Fund balances due to large debt service payments and operational expenditures during months when no property tax revenue is received. It should be noted as illustrated on the graph above, the General Fund has experienced a structural change in cash balances. This structural cash balance shift is due to two factors; reduced revenues and use of General Fund reserves. Although revenues have declined and expenditures have increased, causing a lowered General Fund balance, the City's total portfolio will not experience a total portfolio cash flow shortfall.

Prefunding Annual Retirement Contributions and Issuance of Short-term Notes

The City's recent practice of pre-funding the City's employer retirement contribution coincides with the annual seasonal reduction in General Fund cash balances. On August 1, 2008, the City made its first prepayment of employer retirement contributions in order to recognize General Fund budgetary savings. The City Manager's Proposed 2010-11 Budget anticipates the continuation of prepaying employer retirement contributions, resulting in General Fund

budgetary savings estimated at approximately \$4.4 million for fiscal year 2010-2011. The total prepayment is estimated to be 198 million of which the General Fund's prepayment portion is anticipated to be approximately \$140 million.

Finance staff has prepared a preliminary analysis of fiscal year 2010-2011 General Fund estimated cash flows to determine the impact an annual prepayment of employer retirement contributions would have on the General Fund's position. Based on this analysis, staff has determined that if the prepayment is made in July 2010, the cyclical nature of General Fund cash flows may cause a temporary negative General Fund cash balance in the first half of fiscal year 2010-2011. To ensure that the General fund cash balance remains positive throughout fiscal year 2010-2011 and to provide sufficient funding for the prepayment, staff is establishing short-term financing options so that the City can borrow for cash flow purposes and still achieve the budgetary savings associated with prefunding the employer retirement contributions.

The proposed financing is in the form of Tax Anticipation Notes (TANs) as authorized under the California Government Code and security for repayment of the Notes will be provided by a pledge of the City's property tax revenues received plus other available General Fund revenues of the City, if required. On April 30, 2010, the City received 5 proposals from financial institutions due to a competitive request for proposal process initiated by the Finance Department. On May 4, 2010, JPMorgan Chase was selected for the TAN private placement. Staff will be negotiating a Note Purchase Agreement with JPMorgan and anticipates Council action on June 15, 2010 for approval of the Note Purchase Agreement.

Negative Cash Balances

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

Redevelopment Agency Portion of Portfolio

As of March 31, 2010, the Redevelopment Agency portion of the total portfolio was \$43 million (this excludes \$23,076,029 of Redevelopment bond proceeds held by the Agency's Trustee), which represents a decrease of \$14.7 million compared to the amount reported as of December 31, 2009. Total interest earnings from funds invested with the City Pool during the quarter ended December 31, 2009 for the Redevelopment Agency were \$102,000¹ inclusive of the earnings on the LAIF accounts established for the 2008B bond proceeds.

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

PORTFOLIO PERFORMANCE

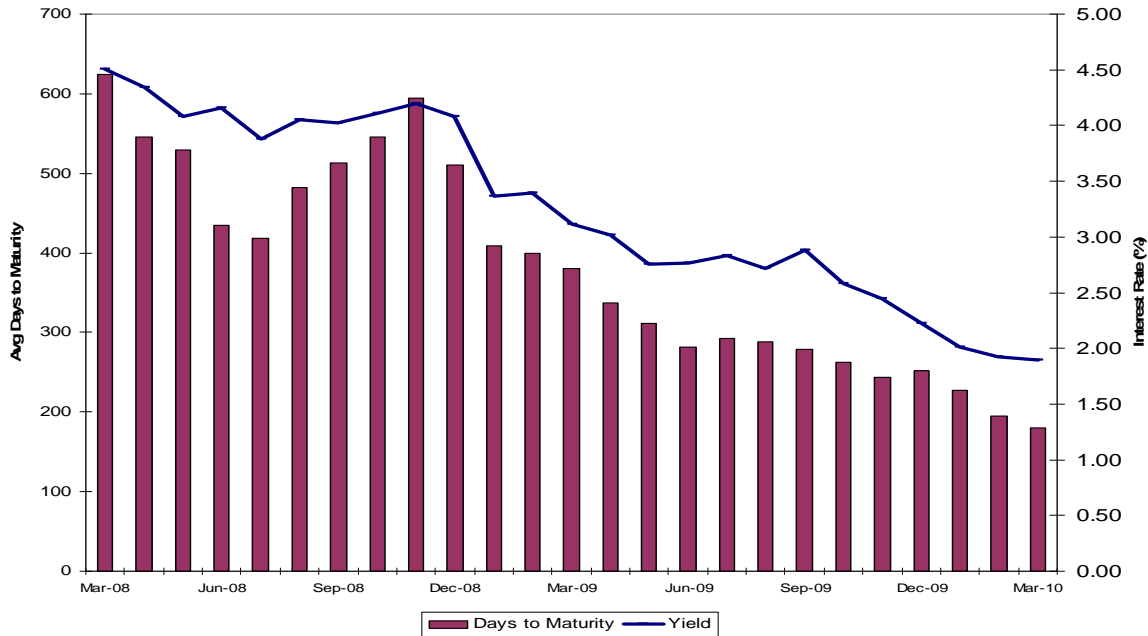
Portfolio performance is provided in more detail in the attachments to the report. The summary information provided below includes the total portfolio income recognized for the last quarter as compared to the prior quarter and the same quarter one year ago. Other graphs in this section include yield 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>			
Total Portfolio	<u>March 31, 2010</u>	<u>December 31, 2009</u>	<u>March 31, 2009</u>
<u>Quarter-End</u>			
Total interest earnings	\$4,162,895	\$4,976,946	\$8,777,608
Realized gains (losses) from sales	<u>0</u>	<u>0</u>	<u>0</u>
Total income recognized	\$4,162,895	\$4,976,946	\$8,777,608
<u>Fiscal Year-to-Date</u>			
Total interest earnings	\$15,818,653	\$11,655,758	\$30,999,092
Realized gains (losses) from sales	<u>0</u>	<u>0</u>	<u>0</u>
Total income recognized	\$15,818,653	\$11,655,758	\$30,999,092

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 December 31, 2009 at 252 to the quarter ended March 31, 2010 at 180.

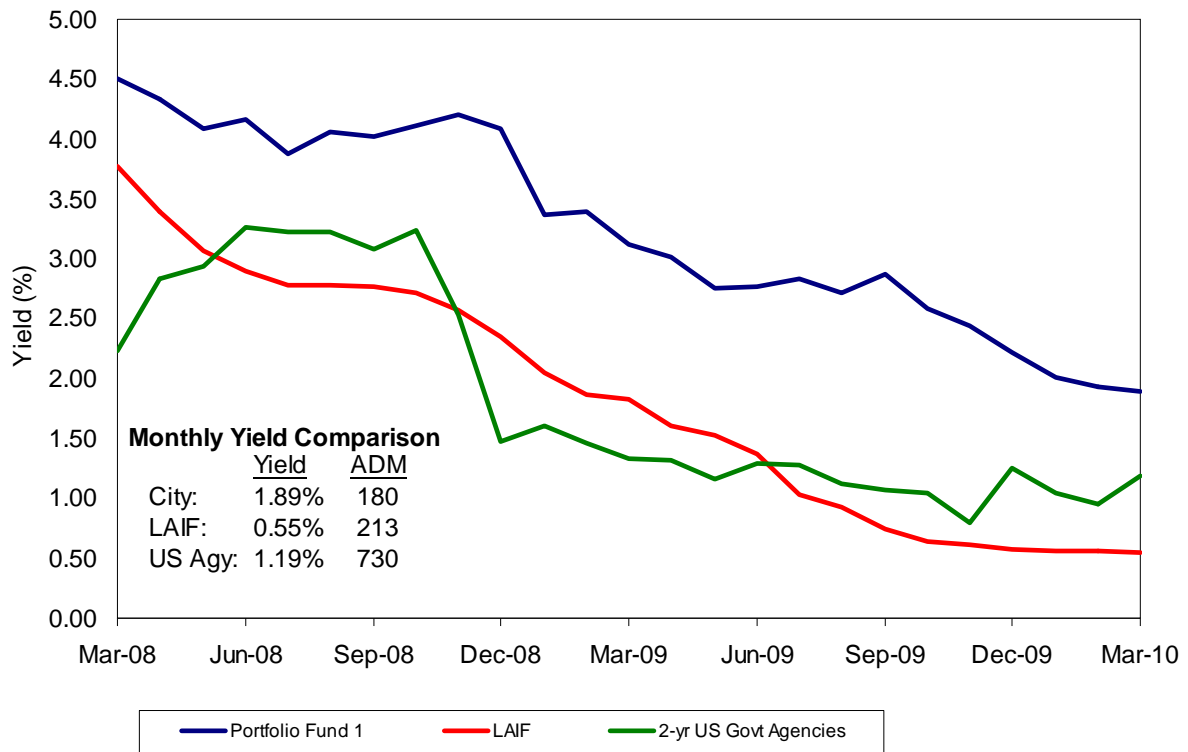
**Yield and Maturity Trends
 Portfolio Fund 1
 As of March 31, 2010**



Benchmark Comparison

The following graph compares the earned interest yield of the City’s Portfolio Fund 1 with the monthly average yields for the same period of the State of California Local Agency Investment Fund (LAIF) and of the two-year U.S. Government Agency securities from March 2008 through March 2010. The City’s Total Portfolio is not used for benchmarking comparisons since it includes various funds, which are required to be invested apart from the pool and have their own separate cash flow needs.

Monthly Benchmark Comparisons As of March 31, 2010



The two-year US Government Agency securities and the Local Agency Investment Fund (LAIF) historically are the closest suitable benchmarks for the City’s Portfolio Fund 1. The weighted Average Days to Maturity (ADM) for the portfolio is 180 days. The yield on LAIF continued to decrease during the quarter ended March 31, 2010, while the yield on two-year agencies increased. Both benchmarks remained below the City’s portfolio yield of 1.89%.

During the month of March 2010, LAIF’s average days-to-maturity (ADM) was 213 days versus the City’s Portfolio Fund 1’s 180 days. Since the shorter end of the yield curve produces lower interest rates, LAIF’s and the City’s short average life will continue to cause the portfolio’s yields to decline more rapidly. However, LAIF and the City’s yield performance will be able to react more quickly when short-term interest rates begin to rise. With the shift in the City’s investment strategy to invest in securities with maturities eighteen months or less (due to cash flow needs), the portfolio will continue to experience a decline in ADM. This strategy will allow the City to react more quickly when interest rates increase, as cash flows permit, resulting in more favorable yield performance.

Unrealized Losses and Gains

As shown in the Investment Summary Table on page 1 of this report, the total portfolio size as of March 31, 2010 was \$900 million. The following table illustrates the net unrealized gains or losses on the portfolio when comparing the portfolio’s market value to both its original cost and amortized cost.

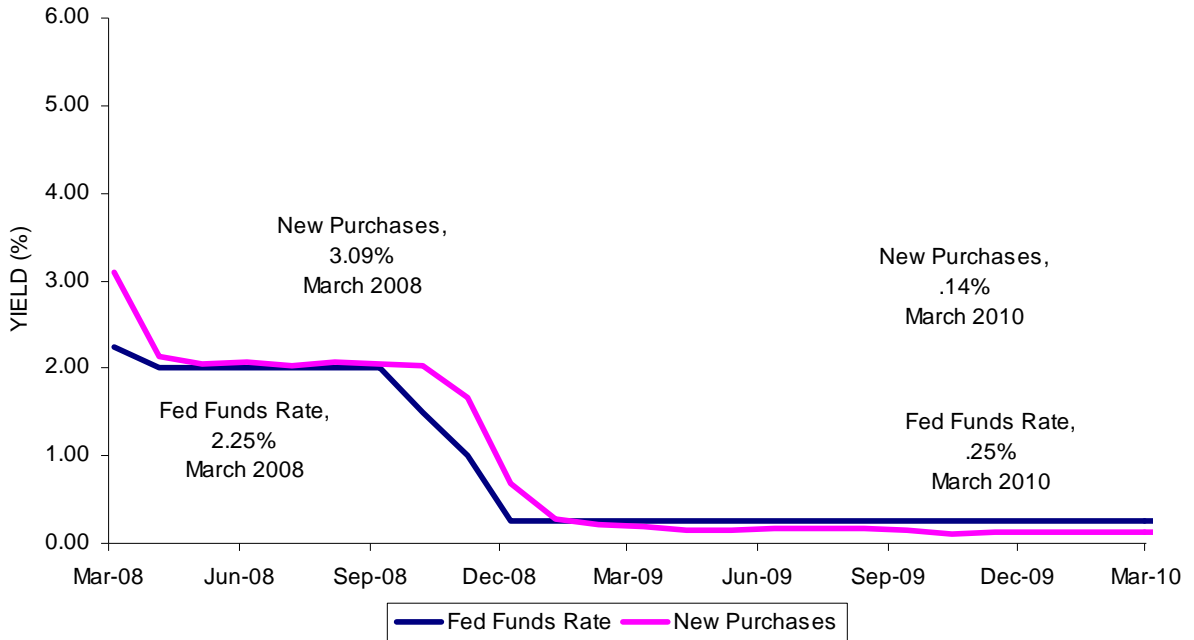
<u>UNREALIZED GAINS & LOSSES</u>			
<u>Cash Basis</u>			
Market Value	\$907,531,026	Market Value	\$907,531,026
Original Cost	(900,434,218)	Amortized Cost	(901,324,971)
Net Unrealized Gain (Loss)	\$ 7,096,808	Net Unrealized Gain (Loss)	\$ 6,206,055

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 March 31, 2010 was 1.84%. The yield decreased from 2.29% from the quarter ended December 31, 2009. The Federal Funds target range remained unchanged between 0.00% (zero percent) and 0.25%. In the Federal Open Market Committee (FOMC) statement released on March 16, it was noted that, “*economic activity has continued to strengthen and that the labor market is stabilizing. Household spending is expanding at a moderate rate but remains constrained by high unemployment, modest income growth, lower housing wealth, and tight credit.*” In addition, it was noted again that, “*the Committee will maintain the target range for the federal funds rate at 0 to 1/4 percent and continues to anticipate that economic conditions, including low rates of resource utilization, subdued inflation trends, and stable inflation expectations, are likely to warrant exceptionally low levels of the federal funds rate for an extended period.*”

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
March 2008 through March 2010



COMPLIANCE REPORTING REQUIREMENTS

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

Cash Management Projection

Based on the Finance Department’s cash flow projection as of March 31, 2010, total investment maturities and revenues for the next six months are anticipated to be \$854 million. This is sufficient to cover the projected City expenditures during the next six months of approximately \$705 million

Statement of Compliance with the Policy

There were no exceptions or violations outstanding for the quarter ended March 31, 2010. The investment portfolio during the quarter ended March 31, 2010 meets the requirements of the City’s Investment Policy and the California Government Code section 53601.

Comparison of Portfolio Investment Earnings to FY 2009-10 Budget

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

Monthly budgeted earnings apportionments for the City funds are based upon historical cash balance averages and an assumed average interest rate yield for the fiscal year. The following schedule reflects the actual net investment earnings (unaudited) for the General Fund participating in Investment Portfolio Fund 1 as of March 31, 2010 compared to the adopted budget projections.

BUDGET COMPARISON		
<u>Net Investment Earnings</u>	<u>Yield</u>	<u>General Fund</u>
<i>March 2010</i>		
Budget ^(a)	2.06%	128,750
Actual ^(b)	<u>1.26%</u>	<u>69,235</u>
Variance ^(c)	(.80%)	(59,515)
<i>Fiscal Year to Date</i>		
Budget ^(a)	2.06%	1,158,750
Actual ^(b)	<u>1.88%</u>	<u>796,740</u>
Variance ^(c)	(.18%)	(362,010)

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

INVESTMENT TRADING ACTIVITY

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

INVESTMENT STRATEGY

For the month of March short-term treasury yields continued their decline to near historic lows. Yields on longer dated treasuries were slightly higher from the previous quarter causing further steepening of the yield curve indicating continued expectations of economic stabilization.

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

Implementation of Social Responsibility – Foreclosure mitigation criteria

On December 8, 2009, the City Council authorized revisions to the City's Investment Policy to include a new section 16.0, "Social Responsibility – Foreclosure Mitigation". The revision to the City's Investment Policy added a financial institution's commitment to foreclosure mitigation as one of several criteria used when evaluating which financial institutions the City of San José would use for short term investments. The criteria of foreclosure mitigation is to be considered only after the Investment Program's primary objectives of safety, liquidity and yield. However, to the extent that competing financial institutions offer investment vehicles that are similar in nature and yield, their level of participation in the Federal Home Affordability Modification Program (HAMP) will be used as criteria. In the Making Home Affordable initiative, the Obama Administration has committed \$75 billion to the Home Affordable Modification Program (HAMP) which encourages mortgage servicers to modify eligible loans that are 60-plus days delinquent. HAMP publishes a national report that tracks performance based on the number of potentially eligible loans who might qualify for a loan modification.

During the month of January 2010, the Investment Program began implementation of the new Investment Policy criteria with the addition of JPMorgan Chase & Co. (JPM) commercial paper program to the City's list of approved commercial paper (CP) issuers. This approval was based on JPM's commercial paper program's ability to meet, or exceed, the City's Investment Policy requirements and JPM's relative strength in the financial services sector. The addition of JPM in conjunction with the previously approved financial services industry CP issuers Bank of America and Wells Fargo Bank provided the Investment Program access to the short-term investments of the top three mortgage servicers in the San Jose area. As of February 2010, the most recently released HAMP program statistics reported that JPMorgan had 39% active modifications as a share of their estimated eligible 60+ day delinquencies, Wells Fargo Bank 37% active modifications, and Bank of America 24% active modifications. .

In addition to using the policy change in making investment decisions, staff has reduced the volume of securities purchased through the Bank of America broker/dealer. This change is evidenced by the distribution of aggregate dollar volumes attributed to respective broker dealers.

For the month of January the City placed investments through Bank of America totaling approximately \$408 million, which included the purchase of overnight Bank of America Commercial Paper, as well as other approved investment instruments such as U.S. Government Agency issues. However, through implementation of the new policy directive, when prudent, the investment activity through Bank of America declined during the month of March to \$116 million, and is recently down to \$10 million during the month of April.

The City's Investment Staff continues to keep the objective of Social Responsibility in relation to foreclosure mitigation in mind when investing City funds while following all guidelines provided in the Investment Policy as well as the California State Government Code.

Investment Agreements with Citigroup

As requested by the City Council at its May 5, 2009 meeting, staff is providing monthly updates on the status of the City's Investment Agreements (IA) with Citigroup. Treasury staff continues to carefully monitor the City's Investment Agreements with Citigroup for Phase 1 of the Airport Development Program. As of March 31, 2010, the aggregate balance of the agreements was \$272,616,695 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 March 2010 and remain A3/A/A+ from Moody's/S&P/Fitch, respectively. The U.S. Treasury holds a 34% ownership stake in Citigroup as a result of converting \$25 billion of preferred shares into common shares on July 24, 2009. On March 29, 2010, the U.S. Treasury announced its plan to liquidate "its approximately 7.7 billion shares of Citigroup, Inc. common stock over the course of 2010 subject to market conditions." Furthermore, the U.S. Treasury "intends to sell its Citigroup common shares into the market through various means in an orderly and measured fashion."

Future Commitments -- As of quarter-end March 31, 2010, the City had no obligations to buy or sell securities, no outstanding debt to security brokers, and no commitments to participate in securities trading.

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

Restructuring-- No restructuring transactions were executed during the quarter ended March 31, 2010.

Municipal Bonds -- No municipal bonds were purchased during the quarter ended March 31, 2010.

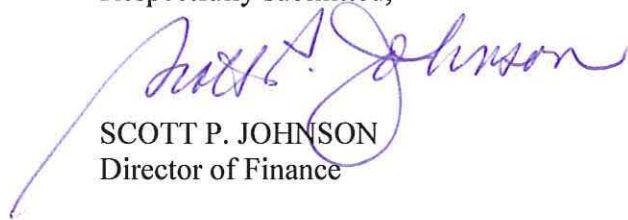
SIGNIFICANT DEVELOPMENTS

No significant developments to report during the quarter ended March 31, 2010.

CONCLUSION

The total investment portfolio as of March 31, 2010 was \$900,434,218. This is an increase of approximately \$80 million from December 31, 2009, primarily due to the receipts of property tax revenues for the General Fund and Redevelopment Agency. For the quarter ended March 31, 2010, the total portfolio earned interest yield was 1.84%, a decrease from 2.29% reported for the quarter ended December 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 declined during the quarter ended March 31, 2010 to 176 days. As of March 31, 2010, approximately 65% of the total portfolio consisted of U.S. Government Agency securities.

Respectfully submitted,



SCOTT P. JOHNSON
Director of Finance

SECTION A

PORTFOLIO STATISTICS

Section 1: All Funds Summary

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

Section 2: Statistics

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

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

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

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

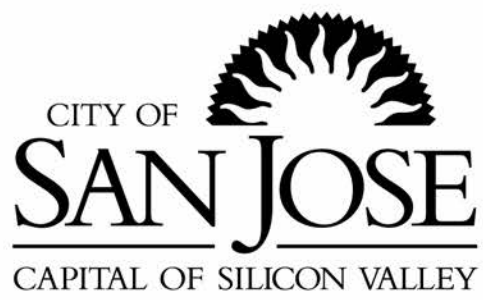
END OF PERIOD PORTFOLIO BALANCE: The sum of all investment balances (adjusted cost basis) which are active at the end of the report.

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

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

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

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



CITY OF SAN JOSE, CALIFORNIA
 CASH MANAGEMENT PROGRAM REPORT TO THE CITY COUNCIL
 FOR THE PERIOD 01/01/10 THROUGH 03/31/10

ON A DAILY AVERAGE BASIS FOR THIS PERIOD, THE TEMPORARILY IDLE CASH BALANCES OF ALL OF THE FUNDS OF THE CITY OF SAN JOSE WERE PLACED AS FOLLOWS:

ALL FUNDS SUMMARY

INVESTMENT TYPE	DAILY AVERAGE	INVESTMENT EARNINGS AND RECEIPTS		
		PERCENT	AMOUNT	INTEREST RECEIVED
BANKERS ACCEPTANCES	.00	.00	.00	.00
FEDERAL AGENCY SECURITIES	584,027,050.39	2.54	3,652,425.20	4,231,716.41
CERTIFICATES OF DEPOSIT	.00	.00	.00	.00
U.S. TREASURY BILLS, BONDS AND NOTES	.00	.00	.00	.00
REPURCHASE AGREEMENTS	.00	.00	.00	.00
STATE POOL, PASSBOOK & MONEY MKT ACCTS	133,513,448.68	.56	183,460.26	183,460.24
COMMERCIAL PAPER	118,563,864.84	.26	74,942.47	77,064.46
NEGOTIABLE CD'S	49,611,111.11	.28	34,344.44	30,616.67
MEDIUM TERM CORPORATE NOTES	29,919,250.00	2.95	217,722.92	.00
INVESTMENTS SUB-TOTAL	915,634,725.02	1.84	4,162,895.29	4,522,857.78
ACTIVE BANK BALANCES	3,320,864.19			
TEMPORARILY IDLE CASH TOTAL	918,955,589.21	1.84	4,162,895.29	4,522,857.78

CITY OF SAN JOSE
TREASURY DIVISION
PORTFOLIO STATISTICS
1/01/10 THROUGH 3/31/10
ALL FUNDS

	FIXED		EQUITIES		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	4,522,857.78	.00	.00	.00	4,522,857.78
TOTAL NET EARNINGS THIS PERIOD:	4,162,895.29	.00	.00	.00	4,162,895.29
AVERAGE DAILY PORTFOLIO BALANCE:	915,634,725.02	.00	.00	.00	915,634,725.02
EARNED INCOME YIELD THIS PERIOD:	1.844	.000	.000	.000	1.844
END OF PERIOD PORTFOLIO BALANCE:	900,434,217.76	.00	.00	.00	900,434,217.76
CURRENT AMORTIZED BOOK VALUE:	901,324,971.44	.00	.00	.00	901,324,971.44
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.767	.000	.000	.000	1.767
WEIGHTED AVERAGE DAYS TO MATURITY:	175.50	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	137.73	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					1.844

SAN JOSE CITY SUMMARY

	BALANCE 3/1/2010	SALES OR MATURITIES	ADDITIONS	BALANCE 3/31/2010
Time Deposits	0.00	0.00	0.00	0.00
UST Bills, Notes & Bonds	0.00	0.00	0.00	0.00
TB/N Stripped Coupon	0.00	0.00	99,705,255.31	99,705,255.31
Federal Agency Securities	581,005,271.12	109,771,571.98	0.00	471,233,699.14
Bankers Acceptance	0.00	0.00	0.00	0.00
Repurchase Agreements	0.00	0.00	0.00	0.00
Negotiable CD's	65,000,000.00	10,000,000.00	0.00	55,000,000.00
Commercial Paper/Discount	115,483,532.78	308,593,695.52	312,397,761.41	119,287,598.67
Corporate Medium Term Notes	29,919,250.00	0.00	0.00	29,919,250.00
Money Market Mutual Fund	0.00	0.00	0.00	0.00
State Pool	131,391,414.64	6,103,000.00	0.00	125,288,414.64
Total	922,799,468.54	434,468,267.50	412,103,016.72	900,434,217.76
		Net Change =	-22,365,250.78	
Portfolio Turnover Ratio:		Purchase + Sales/Maturities (at cost)		
		Average Daily Portfolio Balance		
MARCH 2010 TURNOVER RATIO:		0.9284524029	times	
AVERAGE DAILY PORTFOLIO BALANCE (FS)		911,809,029.31		

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

A-3

01/01/10 - 03/31/10

Fund & Description		Total Income Received	Total Net Earnings	Average Daily Portfolio Balance	Earned Income Yield This Period	End of Period Portfolio Balance	Current Amortized Book Value	Weighted Average Yield at End of Period	Weighted Average Days to Maturity
1	Investment Fund	4,476,498.69	4,115,917.32	881,171,202.08	1.894	874,297,664.37	875,187,799.18	1.803	180
34	CSJ/CSC Jt Pwr	0.00	618.87	725,629.82	0.346	848,138.75	848,757.62	0.346	280
55	RDA Series 2008	46,359.09	46,359.10	33,737,893.13	0.557	25,288,414.64	25,288,414.64	0.557	1
TOTAL		4,522,857.78 *	4,162,895.29 *	915,634,725.03	1.844	900,434,217.76	901,324,971.44	1.767	176

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

SECTION B

EARNED INTEREST SUMMARY

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

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

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

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

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

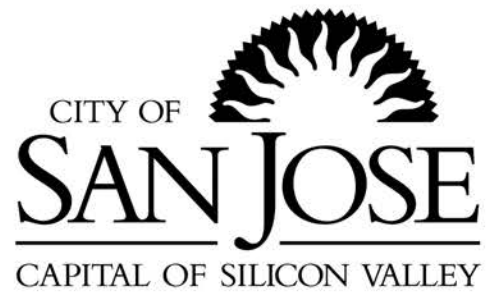
REPURCHASE AGREEMENTS: A holder of securities (e.g. a “dealer”) sells the securities to an investor (e.g. the City) with an agreement to repurchase the securities at a fixed price on a fixed date.

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

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

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

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



CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
01/01/10 THROUGH 03/31/10
SORT KEYS ARE FUND ICC# MATD
FUND: 1 INVESTMENT FUNDS

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INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED ORIG. COST	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
35108	02/09/07	3.8750	FHLB-GILFD	02/12/10	5,250,000.00	5,085,402.00	5.034	MATURED	264,621.44	29,459.64
35121	02/15/07	3.8750	FHLB-UBC	02/12/10	5,000,000.00	4,844,550.00	5.030	MATURED	250,710.42	28,039.36
35817	09/05/08	2.3750	FHLB-GILFD	04/30/10	10,000,000.00	9,898,300.00	3.056			74,579.32
35119	02/15/07	4.7500	FHLB-GILFD	08/04/10	5,000,000.00	4,957,400.00	5.105		118,750.00	62,403.44
35120	02/15/07	4.7000	FHLB-GILFD	08/10/10	10,000,000.00	9,896,600.00	5.115		235,000.00	124,816.04
35160	03/15/07	4.5160	FHLB-GILFD	08/10/10	10,000,000.00	9,914,900.00	4.870		225,800.00	119,056.76
35171	03/27/07	4.1250	FHLB-GILFD	08/13/10	5,000,000.00	4,902,610.00	4.852		103,125.00	58,659.74
35193	04/17/07	4.1250	FHLB-GILFD	08/13/10	10,000,000.00	9,747,900.00	5.068		206,250.00	121,814.46
35194	04/17/07	4.7850	FHLB-GILFD	08/26/10	5,000,000.00	4,982,400.00	4.974		119,625.00	61,103.45
35122	02/15/07	5.1250	FHLB-JPM	09/10/10	10,000,000.00	10,036,000.00	5.077		256,250.00	125,638.43
35177	04/03/07	5.1250	FHLB-UBS	09/10/10	10,000,000.00	10,098,700.00	4.861		256,250.00	121,052.55
35159	03/15/07	4.7000	FHLB-UBC	09/21/10	9,500,000.00	9,473,153.00	4.859		223,250.00	113,503.87
35174	04/03/07	5.1250	FHLB-UBS	09/29/10	10,000,000.00	10,122,400.00	4.787		256,250.00	119,485.00
35202	04/23/07	5.1250	FHLB-UBS	09/29/10	5,000,000.00	5,040,650.00	4.920		128,125.00	61,147.36
35197	04/17/07	4.8750	FHLB-GILFD	12/10/10	10,000,000.00	9,993,500.00	4.964			122,313.86
35205	04/23/07	4.8750	FHLB-GILFD	12/10/10	5,000,000.00	5,003,400.00	4.921			60,706.91
35497	02/12/08	3.4500	FHLB-UBC	05/12/11	9,030,000.00	9,030,000.00	3.498			77,883.75
35892	11/17/08	3.5500	FHLB-CALL-CITIG	11/17/11	10,000,000.00	10,000,000.00	3.599			88,750.00
35213	05/03/07	5.0200	FHLB-CALL-UBC	05/03/12	5,000,000.00	5,000,000.00	5.090			62,750.00
35216	05/07/07	5.0500	FHLB-CALL-UBC	05/07/12	5,000,000.00	5,000,000.00	5.120			63,125.00
35889	11/07/08	4.1250	FHLB-CALL-WF	11/08/12	3,500,000.00	3,500,000.00	4.182			36,093.75
35890	11/07/08	4.1000	FHLB-CALL-WF	11/08/12	8,000,000.00	8,000,000.00	4.157			82,000.00
35508	02/19/08	4.0000	FHLB-CALL-GILFD	02/19/13	20,000,000.00	20,000,000.00	3.973	02/19/10	400,000.00	106,666.67
SUBTOTAL (ICC#) 22 FEDERAL HOME LOA 17.17%(C) 297 DAYS 155,030,000.00 154,597,913.00 4.580 3,044,006.86 1,921,049.36										
35099	02/05/07	4.9200	FFCB-WF	01/11/10	5,000,000.00	4,981,600.00	5.133	MATURED	141,400.00	7,005.13
35100	02/05/07	4.9200	FFCB-GILFD	01/11/10	5,000,000.00	4,980,960.00	5.138	MATURED	142,040.00	7,011.11
35906	11/28/08	2.3750	FFCB-UBC	04/07/10	9,350,000.00	9,350,000.00	2.408			55,515.63
35181	04/03/07	4.8750	FFCB-LB	08/06/10	5,000,000.00	5,011,100.00	4.866		121,875.00	60,119.31
35258	06/11/07	4.8750	FFCB-GILFD	08/06/10	5,000,000.00	4,936,100.00	5.417		121,875.00	65,929.69
35201	04/23/07	4.4500	FFCB-GILFD	08/27/10	1,200,000.00	1,185,048.00	4.946		26,700.00	14,451.21
35176	04/03/07	4.8000	FFCB-UBC	10/26/10	5,000,000.00	5,013,100.00	4.781			59,094.47
35179	04/03/07	4.8000	FFCB-GILFD	10/26/10	5,000,000.00	5,000,445.00	4.864			59,969.24
35180	04/03/07	4.8000	FFCB-CITIG	10/26/10	5,000,000.00	5,001,550.00	4.856			59,892.86
35211	05/01/07	4.7500	FFCB-GILFD	11/01/10	5,000,000.00	4,990,600.00	4.879			60,035.94
35904	11/24/08	3.0000	FFCB-GILFD	03/03/11	10,000,000.00	9,975,070.00	3.159		150,000.00	77,706.51
35860	10/14/08	3.6000	FFCB-WF	10/14/11	10,000,000.00	10,000,000.00	3.650			90,000.00
35895	11/21/08	3.2000	FFCB-UBS	11/21/11	10,000,000.00	10,000,000.00	3.244			80,000.00
35866	10/15/08	4.2500	FFCB-CALL-UBS	10/15/13	10,000,000.00	10,000,000.00	4.309			106,250.00
SUBTOTAL (ICC#) 27 FEDERAL FARM CRE 8.94%(C) 418 DAYS 80,550,000.00 80,463,013.00 3.992 703,890.00 802,981.10										
36369	01/26/10	4.1250	FHLMC-CITIG	07/12/10	10,000,000.00	10,197,731.67	.207			3,761.51

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

01/01/10 THROUGH 03/31/10

SORT KEYS ARE FUND ICC# MATD

FUND: 1 INVESTMENT FUNDS

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INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED ORIG. COST	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
35153	03/15/07	4.8750	FHLMC-GILFD	08/16/10	9,900,000.00	9,930,591.00	4.838		241,312.50	118,453.70
35155	03/14/07	4.7500	FHLMC-BA	09/22/10	2,679,000.00	2,674,847.55	4.867		63,626.25	32,103.27
35169	03/26/07	4.7500	FHLMC-UBS	10/04/10	10,475,000.00	10,456,459.25	4.875			125,686.18
35154	03/15/07	4.1600	FHLMC-GILFD	10/13/10	4,000,000.00	3,919,480.00	4.878			47,140.37
35173	04/03/07	5.0000	FHLMC-GILFD	10/18/10	9,705,000.00	9,781,446.29	4.809			115,995.52
35212	05/01/07	4.1250	FHLMC-CITIG	10/18/10	10,000,000.00	9,788,000.00	4.897			118,196.09
35225	05/08/07	4.4000	FHLMC-GILFD	11/19/10	1,000,000.00	985,820.00	4.932			11,988.53
35230	05/09/07	4.7500	FHLMC-GILFD	12/08/10	4,236,000.00	4,222,063.56	4.924			51,260.70
35203	04/23/07	4.5000	FHLMC-UBC	12/16/10	9,500,000.00	9,396,089.00	4.916			113,890.75
35226	05/08/07	4.5000	FHLMC-GILFD	12/16/10	2,000,000.00	1,977,580.00	4.928			24,030.96
35141	03/26/07	5.0000	FHLMC-CALL-UBC	03/26/12	5,000,000.00	5,000,000.00	5.130	03/26/10	125,000.00	59,027.78
SUBTOTAL (ICC#)		30	FED HOME LOAN MO	8.14%(C)	188 DAYS	73,495,000.00	73,330,108.32	4.433	429,938.75	821,535.36
36334	01/14/10	.1100	FNMA-DISC-UBS	06/28/10	15,000,000.00	14,992,437.50	.112			3,529.17
36355	01/27/10	.1300	FNMA-DISC-UBS	07/07/10	10,000,000.00	9,994,186.11	.132			2,311.11
36352	01/26/10	.1200	FNMA-DISC-WF	07/20/10	10,000,000.00	9,994,166.67	.122			2,166.67
36351	01/26/10	.1700	FNMA-DISC-BA	08/23/10	30,000,000.00	29,970,391.67	.173			9,208.33
36356	01/27/10	.2100	FNMA-DISC-UBS	09/13/10	20,000,000.00	19,973,283.33	.213			7,466.67
36390	03/08/10	.2900	FNMA-DISC-UBS	11/01/10	10,000,000.00	9,980,827.78	.295			1,933.33
36388	03/04/10	.2900	FNMA-DISC-UBS	11/19/10	15,000,000.00	14,968,583.33	.295			3,383.33
36397	03/12/10	.3100	FNMA-DISC-UBC	11/22/10	20,000,000.00	19,956,083.33	.315			3,444.44
SUBTOTAL (ICC#)		41	FNMA DISCOUNT NO	14.42%(C)	165 DAYS	130,000,000.00	129,829,959.72	.181	.00	33,443.05
36151	07/27/09	.3000	FHLB-DISC-WF	02/01/10	15,000,000.00	14,976,375.00	.305	MATURED	23,625.00	3,875.00
36268	11/17/09	.0700	FHLB-DISC-UBS	02/19/10	10,000,000.00	9,998,172.22	.071	MATURED	1,827.78	952.78
36391	03/08/10	.0900	FHLB-DISC-BA	03/09/10	13,100,000.00	13,099,967.25	.091	MATURED	32.75	32.75
36200	09/10/09	.2200	FHLB-DISC-WF	03/10/10	20,000,000.00	19,977,877.78	.223	MATURED	22,122.22	8,311.11
36396	03/12/10	.0900	FHLB-DISC-BA	03/15/10	17,900,000.00	17,899,865.75	.091	MATURED	134.25	134.25
36272	11/20/09	.0600	FHLB-DISC-WF	03/17/10	10,000,000.00	9,998,050.00	.061	MATURED	1,950.00	1,250.00
36273	11/20/09	.0600	FHLB-DISC-WF	03/23/10	10,000,000.00	9,997,950.00	.061	MATURED	2,050.00	1,350.00
36404	03/22/10	.1300	FHLB-DISC-BA	03/23/10	7,200,000.00	7,199,974.00	.132	MATURED	26.00	26.00
36407	03/23/10	.1000	FHLB-DISC-WF	03/24/10	7,100,000.00	7,099,980.28	.101	MATURED	19.72	19.72
36409	03/24/10	.1000	FHLB-DISC-JPM	03/25/10	9,500,000.00	9,499,973.59	.101	MATURED	26.41	26.41
36278	11/25/09	.0600	FHLB-DISC-WF	03/29/10	10,000,000.00	9,997,933.33	.061	MATURED	2,066.67	1,450.00
36244	10/22/09	.1600	FHLB-DISC-WF	04/26/10	7,000,000.00	6,994,213.33	.162			2,800.00
36303	12/21/09	.1600	FHLB-DISC-UBC	05/18/10	20,000,000.00	19,986,844.44	.162			8,000.00
36247	10/26/09	.1800	FHLB-DISC-WF	05/21/10	15,000,000.00	14,984,475.00	.183			6,750.00
36296	12/14/09	.1500	FHLB-DISC-UBC	06/07/10	10,000,000.00	9,992,708.33	.152			3,750.00
36299	12/17/09	.1800	FHLB-DISC-WF	06/16/10	20,000,000.00	19,981,900.00	.183			9,000.00
36302	12/21/09	.1800	FHLB-DISC-WF	06/16/10	20,000,000.00	19,982,300.00	.183			9,000.00

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

01/01/10 THROUGH 03/31/10

SORT KEYS ARE FUND ICC# MATD

FUND: 1 INVESTMENT FUNDS

PAGE: 3

RUN: 04/19/10 11:04:22

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

SUBTOTAL (ICC#) 43 FHLB DISCOUNT NO 10.21%(C) 61 DAYS 92,000,000.00 91,922,441.10 .158 53,880.80 56,728.02										
36349	01/26/10	.1700	FHLMC-DISC-UBC	08/17/10	10,000,000.00	9,990,413.89	.173			3,069.44
36350	01/26/10	.1700	FHLMC-DISC-CITIG	08/26/10	20,000,000.00	19,979,977.78	.173			6,138.89
36345	01/26/10	.1900	FHLMC-DISC-UBS	09/01/10	20,000,000.00	19,976,988.89	.193			6,861.11
SUBTOTAL (ICC#) 44 FHLMC DISCOUNT N 5.55%(C) 148 DAYS 50,000,000.00 49,947,380.56 .181 .00 16,069.44										
35922	12/22/08	1.8750	MTN-PNC-CITIG	06/22/11	5,000,000.00	4,991,000.00	1.977			24,325.66
35913	12/09/08	3.0000	MTN-GE CAPITAL CORP-BA	12/09/11	25,000,000.00	24,928,250.00	3.146			193,397.26
SUBTOTAL (ICC#) 47 CORP MEDIUM TERM 3.32%(C) 589 DAYS 30,000,000.00 29,919,250.00 2.951 .00 217,722.92										
36227	10/05/09	.2600	NCD-UBOC-UBC	01/15/10	10,000,000.00	10,000,000.00	.264	MATURED	7,366.67	1,011.11
36233	10/09/09	.3000	NCD-UBOC-UBC	02/26/10	10,000,000.00	10,000,000.00	.304	MATURED	11,666.67	4,666.67
36235	10/13/09	.3000	NCD-UBOC-UBC	03/01/10	10,000,000.00	10,000,000.00	.304	MATURED	11,583.33	4,916.66
36285	12/03/09	.3000	NCD-UBOC-UBC	06/01/10	10,000,000.00	10,000,000.00	.304			7,500.00
36354	01/26/10	.2600	NCD-UBS AG STAMFORD-UBS	07/12/10	25,000,000.00	25,000,000.00	.264			11,736.11
36344	01/26/10	.2500	NCD-UBOC-UBC	07/23/10	10,000,000.00	10,000,000.00	.253			4,513.89
SUBTOTAL (ICC#) 71 NEGOTIABLE CERT 5.00%(C) 96 DAYS 45,000,000.00 45,000,000.00 .281 30,616.67 34,344.44										
36310	12/29/09	.0500	CP-DISC-TOYOTA-TOY	01/04/10	20,000,000.00	19,999,833.33	.051	MATURED	166.67	83.33
36312	01/04/10	.1400	CP-DISC-UBS FIN DEL-UBS	01/05/10	15,000,000.00	14,999,941.67	.142	MATURED	58.33	58.33
36313	01/04/10	.1100	CP-DISC-BANKAMERICA-BA	01/05/10	18,400,000.00	18,399,943.78	.112	MATURED	56.22	56.22
36314	01/05/10	.1300	CP-DISC-UBS FIN DEL-UBS	01/06/10	20,000,000.00	19,999,927.78	.132	MATURED	72.22	72.22
36315	01/05/10	.0900	CP-DISC-BANKAMERICA-BA	01/06/10	15,300,000.00	15,299,961.75	.091	MATURED	38.25	38.25
36317	01/06/10	.1000	CP-DISC-BANKAMERICA-BA	01/08/10	8,300,000.00	8,299,953.89	.101	MATURED	46.11	46.11
36318	01/07/10	.0800	CP-DISC-BANKAMERICA-BA	01/08/10	6,800,000.00	6,799,984.89	.081	MATURED	15.11	15.11
36320	01/08/10	.0800	CP-DISC-BANKAMERICA-BA	01/11/10	22,000,000.00	21,999,853.33	.081	MATURED	146.67	146.67
36321	01/08/10	.0900	CP-DISC-UBS FIN DEL-UBS	01/11/10	18,000,000.00	17,999,865.00	.091	MATURED	135.00	135.00
36322	01/08/10	.0900	CP-DISC-UBS FIN DEL-UBS	01/11/10	1,000,000.00	999,992.50	.091	MATURED	7.50	7.50
36323	01/11/10	.0900	CP-DISC-UBS FIN DEL-UBS	01/12/10	20,000,000.00	19,999,950.00	.091	MATURED	50.00	50.00
36325	01/11/10	.0800	CP-DISC-BANKAMERICA-BA	01/12/10	15,400,000.00	15,399,965.78	.081	MATURED	34.22	34.22
36319	01/07/10	.1000	CP-DISC-BANKAMERICA-BA	01/13/10	18,000,000.00	17,999,700.00	.101	MATURED	300.00	300.00
36327	01/12/10	.0900	CP-DISC-UBS FIN DEL-UBS	01/13/10	15,000,000.00	14,999,962.50	.091	MATURED	37.50	37.50
36326	01/12/10	.0900	CP-DISC-BANKAMERICA-BA	01/14/10	20,000,000.00	19,999,900.00	.091	MATURED	100.00	100.00
36329	01/13/10	.0900	CP-DISC-UBS FIN DEL-UBS	01/14/10	15,700,000.00	15,699,960.75	.091	MATURED	39.25	39.25
36221	09/29/09	.1800	CP-DISC-GE CAPITAL CORP-	01/15/10	7,000,000.00	6,996,220.00	.183	MATURED	3,780.00	490.00
36331	01/14/10	.0800	CP-DISC-BANKAMERICA-BA	01/15/10	20,000,000.00	19,999,955.56	.081	MATURED	44.44	44.44
36332	01/14/10	.1000	CP-DISC-UBS FIN DEL-UBS	01/15/10	5,700,000.00	5,699,984.17	.101	MATURED	15.83	15.83

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

01/01/10 THROUGH 03/31/10

SORT KEYS ARE FUND ICC# MATD

FUND: 1 INVESTMENT FUNDS

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INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED ORIG. COST	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
36328	01/13/10	.0900	CP-DISC-BANKAMERICA-BA	01/19/10	18,000,000.00	17,999,730.00	.091	MATURED	270.00	270.00
36335	01/15/10	.1000	CP-DISC-BANKAMERICA-BA	01/19/10	17,300,000.00	17,299,807.78	.101	MATURED	192.22	192.22
36337	01/19/10	.1200	CP-DISC-BANKAMERICA-BA	01/20/10	28,100,000.00	28,099,906.33	.122	MATURED	93.67	93.67
36338	01/20/10	.1100	CP-DISC-BANKAMERICA-BA	01/21/10	25,500,000.00	25,499,922.08	.112	MATURED	77.92	77.92
36336	01/15/10	.0600	CP-DISC-UBS FIN DEL-UBS	01/22/10	8,000,000.00	7,999,906.67	.061	MATURED	93.33	93.33
36339	01/21/10	.1100	CP-DISC-BANKAMERICA-BA	01/22/10	25,800,000.00	25,799,921.17	.112	MATURED	78.83	78.83
36340	01/22/10	.1100	CP-DISC-UBS FIN DEL-UBS	01/25/10	10,000,000.00	9,999,908.33	.112	MATURED	91.67	91.67
36341	01/22/10	.1100	CP-DISC-BANKAMERICA-BA	01/26/10	24,300,000.00	24,299,703.00	.112	MATURED	297.00	297.00
36342	01/25/10	.1200	CP-DISC-UBS FIN DEL-UBS	01/26/10	10,000,000.00	9,999,966.67	.122	MATURED	33.33	33.33
36343	01/25/10	.1000	CP-DISC-BANKAMERICA-BA	01/26/10	3,400,000.00	3,399,990.56	.101	MATURED	9.44	9.44
36347	01/26/10	.1100	CP-DISC-BANKAMERICA-BA	01/27/10	8,400,000.00	8,399,974.33	.112	MATURED	25.67	25.67
36348	01/26/10	.1100	CP-DISC-BANKAMERICA-BA	01/27/10	30,000,000.00	29,999,908.33	.112	MATURED	91.67	91.67
36357	01/27/10	.1100	CP-DISC-BANKAMERICA-BA	01/28/10	29,800,000.00	29,799,908.94	.112	MATURED	91.06	91.06
36358	01/28/10	.1100	CP-DISC-BANKAMERICA-BA	01/29/10	23,600,000.00	23,599,927.89	.112	MATURED	72.11	72.11
36361	02/02/10	.1200	CP-DISC-BANKAMERICA-BA	02/03/10	1,000,000.00	999,996.67	.122	MATURED	3.33	3.33
36362	02/04/10	.1200	CP-DISC-BANKAMERICA-BA	02/05/10	2,200,000.00	2,199,992.67	.122	MATURED	7.33	7.33
36198	09/08/09	.5200	CP-DISC-UBS FIN DEL-UBS	02/08/10	20,000,000.00	19,955,800.00	.528	MATURED	44,200.00	10,977.78
36363	02/05/10	.1100	CP-DISC-BANKAMERICA-BA	02/08/10	2,700,000.00	2,699,975.25	.112	MATURED	24.75	24.75
36364	02/08/10	.1200	CP-DISC-BANKAMERICA-BA	02/09/10	12,500,000.00	12,499,958.33	.122	MATURED	41.67	41.67
36365	02/09/10	.1200	CP-DISC-BANKAMERICA-BA	02/10/10	13,600,000.00	13,599,954.67	.122	MATURED	45.33	45.33
36366	02/10/10	.0600	CP-DISC-JP MORGAN-JPM	02/11/10	13,300,000.00	13,299,977.83	.061	MATURED	22.17	22.17
36367	02/10/10	.1100	CP-DISC-BANKAMERICA-BA	02/11/10	1,971,000.00	1,970,993.98	.111	MATURED	6.02	6.02
36368	02/11/10	.0600	CP-DISC-JP MORGAN-JPM	02/12/10	22,800,000.00	22,799,962.00	.061	MATURED	38.00	38.00
36370	02/12/10	.0600	CP-DISC-JP MORGAN-JPM	02/16/10	14,700,000.00	14,699,902.00	.061	MATURED	98.00	98.00
36371	02/18/10	.0600	CP-DISC-JP MORGAN-JPM	02/19/10	1,700,000.00	1,699,997.17	.061	MATURED	2.83	2.83
36189	08/28/09	.3200	CP-DISC-TOYOTA-TOY	02/22/10	12,000,000.00	11,981,013.33	.325	MATURED	18,986.67	5,546.67
36372	02/19/10	.0600	CP-DISC-JP MORGAN-JPM	02/22/10	20,000,000.00	19,999,900.00	.061	MATURED	100.00	100.00
36374	02/22/10	.0600	CP-DISC-JP MORGAN-JPM	02/23/10	20,000,000.00	19,999,966.67	.061	MATURED	33.33	33.33
36375	02/22/10	.1100	CP-DISC-BANKAMERICA-BA	02/23/10	9,100,000.00	9,099,972.19	.112	MATURED	27.81	27.81
36376	02/23/10	.0600	CP-DISC-JP MORGAN-JPM	02/24/10	6,000,000.00	5,999,990.00	.061	MATURED	10.00	10.00
36373	02/19/10	.1300	CP-DISC-BANKAMERICA-BA	02/25/10	18,500,000.00	18,499,599.17	.132	MATURED	400.83	400.83
36377	02/24/10	.0600	CP-DISC-JP MORGAN-JPM	02/25/10	11,400,000.00	11,399,981.00	.061	MATURED	19.00	19.00
36378	02/25/10	.0600	CP-DISC-JP MORGAN-JPM	02/26/10	19,000,000.00	18,999,968.33	.061	MATURED	31.67	31.67
36379	02/26/10	.0600	CP-DISC-JP MORGAN-JPM	03/01/10	20,000,000.00	19,999,900.00	.061	MATURED	100.00	100.00
36380	02/26/10	.1000	CP-DISC-BANKAMERICA-BA	03/01/10	6,600,000.00	6,599,945.00	.101	MATURED	55.00	55.00
36381	03/01/10	.0600	CP-DISC-JP MORGAN-JPM	03/02/10	16,000,000.00	15,999,973.33	.061	MATURED	26.67	26.67
36382	03/01/10	.1300	CP-DISC-BANKAMERICA-BA	03/02/10	10,200,000.00	10,199,963.17	.132	MATURED	36.83	36.83
36383	03/02/10	.0800	CP-DISC-JP MORGAN-JPM	03/03/10	20,000,000.00	19,999,955.56	.081	MATURED	44.44	44.44
36384	03/02/10	.1300	CP-DISC-UBS FIN DEL-UBS	03/03/10	2,700,000.00	2,699,990.25	.132	MATURED	9.75	9.75
36386	03/03/10	.1400	CP-DISC-BANKAMERICA-BA	03/04/10	3,200,000.00	3,199,987.56	.142	MATURED	12.44	12.44
36387	03/04/10	.1200	CP-DISC-JP MORGAN-JPM	03/05/10	11,300,000.00	11,299,962.33	.122	MATURED	37.67	37.67
36389	03/05/10	.1200	CP-DISC-JP MORGAN-JPM	03/08/10	8,400,000.00	8,399,916.00	.122	MATURED	84.00	84.00
36392	03/09/10	.1000	CP-DISC-JP MORGAN-JPM	03/10/10	11,800,000.00	11,799,967.22	.101	MATURED	32.78	32.78
36393	03/10/10	.1300	CP-DISC-BANKAMERICA-BA	03/11/10	23,500,000.00	23,499,915.14	.132	MATURED	84.86	84.86

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
01/01/10 THROUGH 03/31/10
SORT KEYS ARE FUND ICC# MATD
FUND: 1 INVESTMENT FUNDS

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INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED ORIG. COST	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
36394	03/10/10	.1300	CP-DISC-BANKAMERICA-BA	03/12/10	1,900,000.00	1,899,986.28	.132	MATURED	13.72	13.72
36395	03/11/10	.1400	CP-DISC-BANKAMERICA-BA	03/12/10	26,900,000.00	26,899,895.39	.142	MATURED	104.61	104.61
36398	03/15/10	.2000	CP-DISC-UBS FIN DEL-UBS	03/16/10	10,300,000.00	10,299,942.78	.203	MATURED	57.22	57.22
36399	03/16/10	.1900	CP-DISC-UBS FIN DEL-UBS	03/17/10	9,300,000.00	9,299,950.92	.193	MATURED	49.08	49.08
36400	03/17/10	.1800	CP-DISC-UBS FIN DEL-UBS	03/18/10	13,900,000.00	13,899,930.50	.183	MATURED	69.50	69.50
36401	03/18/10	.1900	CP-DISC-UBS FIN DEL-UBS	03/19/10	13,700,000.00	13,699,927.69	.193	MATURED	72.31	72.31
36402	03/19/10	.1700	CP-DISC-UBS FIN DEL-UBS	03/22/10	12,900,000.00	12,899,817.25	.172	MATURED	182.75	182.75
36403	03/22/10	.1900	CP-DISC-UBS FIN DEL-UBS	03/23/10	10,000,000.00	9,999,947.22	.193	MATURED	52.78	52.78
36408	03/24/10	.1600	CP-DISC-UBS FIN DEL-UBS	03/25/10	10,000,000.00	9,999,955.56	.162	MATURED	44.44	44.44
36259	11/06/09	.2300	CP-DISC-GE CAPITAL CORP-	03/26/10	5,000,000.00	4,995,527.78	.233	MATURED	4,472.22	2,683.33
36410	03/25/10	.1000	CP-DISC-JP MORGAN-JPM	03/26/10	12,500,000.00	12,499,965.28	.101	MATURED	34.72	34.72
36411	03/25/10	.1800	CP-DISC-UBS FIN DEL-UBS	03/26/10	10,000,000.00	9,999,950.00	.183	MATURED	50.00	50.00
36412	03/26/10	.1500	CP-DISC-BANKAMERICA-BA	03/29/10	12,200,000.00	12,199,847.50	.152	MATURED	152.50	152.50
36413	03/26/10	.1000	CP-DISC-JP MORGAN-JPM	03/29/10	10,000,000.00	9,999,916.67	.101	MATURED	83.33	83.33
36406	03/23/10	.1600	CP-DISC-JP MORGAN-JPM	03/30/10	10,000,000.00	9,999,688.89	.162	MATURED	311.11	311.11
36414	03/29/10	.1700	CP-DISC-UBS FIN DEL-UBS	03/30/10	6,300,000.00	6,299,970.25	.172	MATURED	29.75	29.75
36415	03/29/10	.1000	CP-DISC-JP MORGAN-JPM	04/01/10	10,000,000.00	9,999,916.67	.101			83.33
36417	03/30/10	.0600	CP-DISC-TOYOTA-TOY	04/01/10	13,400,000.00	13,399,955.33	.061			44.67
36416	03/29/10	.1300	CP-DISC-GE CAPITAL CORP-	04/08/10	12,000,000.00	11,999,566.67	.132			130.00
36284	12/03/09	.2200	CP-DISC-GE CAPITAL CORP-	04/19/10	10,000,000.00	9,991,627.78	.223			5,500.00
36289	12/08/09	.2600	CP-DISC-GE CAPITAL CORP-	06/04/10	10,000,000.00	9,987,144.44	.264			6,500.01
36290	12/08/09	.2700	CP-DISC-GE CAPITAL CORP-	06/18/10	8,000,000.00	7,988,480.00	.274			5,400.00
36294	12/11/09	.3300	CP-DISC-TOYOTA-TOY	07/12/10	8,000,000.00	7,984,380.00	.335			6,600.00
36333	01/14/10	.3000	CP-DISC-UBS FIN DEL-UBS	07/14/10	10,000,000.00	9,984,916.67	.305			6,416.67
36324	01/11/10	.2500	CP-DISC-TOYOTA-TOY	07/16/10	18,000,000.00	17,976,750.00	.254			10,000.00
36346	01/26/10	.2500	CP-DISC-JP MORGAN-JPM	07/26/10	20,000,000.00	19,974,861.11	.254			9,027.78
SUBTOTAL (ICC#) 82 COMMERCIAL PAPER 13.25%(C) 64 DAYS 119,400,000.00 119,287,598.67 .256 77,064.46 74,942.47										
32936	01/01/02	.5573	STATE INVESTMT POOL-CTY	04/01/10	50,000,000.00	50,000,000.00	.557		68,396.37	68,396.38
33658	10/01/03	.5573	STATE INVESTMT POOL-RDA	04/01/10	50,000,000.00	50,000,000.00	.557		68,704.78	68,704.78
SUBTOTAL (ICC#) 99 PASSBOOK & STATE 11.11%(C) 1 DAYS 100,000,000.00 100,000,000.00 .557 137,101.15 137,101.16										
SUBTOTAL (FUND) 1 INVESTMENT FUNDS - ASSETS 180 DAYS 875,475,000.00 874,297,664.37 4,476,498.69 4,115,917.32										
SUBTOTAL (FUND) 1 INVESTMENT FUNDS - NET 875,475,000.00 874,297,664.37 4,476,498.69 4,115,917.32										

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
01/01/10 THROUGH 03/31/10
SORT KEYS ARE FUND ICC# MATD
FUND: 1 INVESTMENT FUNDS

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INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED ORIG. COST	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
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FUND STATISTICS		ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE	:	881,171,202.08	
EARNED INTEREST YIELD THIS PERIOD	:	1.894	.000
WEIGHTED AVG YIELD AT END OF PERIOD	:	1.803	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:		4,702,403.79	

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
01/01/10 THROUGH 03/31/10
SORT KEYS ARE FUND ICC# MATD
FUND: 34 CSJ/CSC Jt Pwr

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INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED ORIG. COST	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
36330	01/14/10	.3400	FHLB-DISC-WF	01/05/11	851,000.00	848,138.75	.346			618.87
SUBTOTAL (ICC#) 43 FHLB DISCOUNT NO			.09%(C)	280 DAYS	851,000.00	848,138.75	.346		.00	618.87
SUBTOTAL (FUND) 34 CSJ/CSC Jt Pwr			- ASSETS	280 DAYS	851,000.00	848,138.75			.00	618.87
SUBTOTAL (FUND) 34 CSJ/CSC Jt Pwr			- NET		851,000.00	848,138.75			.00	618.87
FUND STATISTICS				ASSETS	LIABILITIES					
AVERAGE DAILY INVESTMENT BALANCE				:	725,629.82					
EARNED INTEREST YIELD THIS PERIOD				:	.346	.000				
WEIGHTED AVG YIELD AT END OF PERIOD				:	.346	.000				
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:					618.87					

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
01/01/10 THROUGH 03/31/10
SORT KEYS ARE FUND ICC# MATD
FUND: 54 RDA SERIES 2007

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INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED ORIG. COST	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
35386	11/08/07	.5700	SERIES 2007-RDA	04/01/10			.000			
SUBTOTAL (ICC#) 99 PASSBOOK & STATE				0 DAYS	.00	.00	.000		.00	.00
SUBTOTAL (FUND) 54 RDA SERIES 2007 - NET					.00	.00			.00	.00
FUND STATISTICS				ASSETS	LIABILITIES					
AVERAGE DAILY INVESTMENT BALANCE :										
EARNED INTEREST YIELD THIS PERIOD :				.000	.000					
WEIGHTED AVG YIELD AT END OF PERIOD :				.000	.000					
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:										

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

01/01/10 THROUGH 03/31/10

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RUN: 04/19/10 11:04:22

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	.5573	Series 2008 B-RDA Tax Al	04/01/10	25,288,414.64	25,288,414.64	.557		46,359.09	46,359.10
SUBTOTAL (ICC#) 99 PASSBOOK & STATE			2.81%(C)	1 DAYS	25,288,414.64	25,288,414.64	.557		46,359.09	46,359.10
SUBTOTAL (FUND) 55 Series 2008B-RDA Ta-			ASSETS	1 DAYS	25,288,414.64	25,288,414.64			46,359.09	46,359.10
SUBTOTAL (FUND) 55 Series 2008B-RDA Ta-			NET		25,288,414.64	25,288,414.64			46,359.09	46,359.10

FUND STATISTICS	ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE	: 33,737,893.13	
EARNED INTEREST YIELD THIS PERIOD	: .557	.000
WEIGHTED AVG YIELD AT END OF PERIOD	: .557	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:		

GRAND TOTAL 100.00%(C) 175 DAYS 901,614,414.64 900,434,217.76 1.844 4,522,857.78 4,162,895.29

**CITY OF SAN JOSE: TIME DEPOSIT BANK DISTRIBUTION
AS OF MARCH 31, 2010**

There were no time deposits outstanding as of March 31, 2010.

SECTION D

MARKET VALUE OF PORTFOLIO

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



CITY OF SAN JOSE
 TREASURY DIVISION
 INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

RUN: 04/19/10 11:02:16

INVESTMENTS OUTSTANDING AS OF 03/31/10
 MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN YTM	RATE TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR PRICE	INT SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 35817	FHLB-GILFD 09/05/08 04/30/10	3133XQ5C2	1365	186	100	2.3750 3.0090	10,000,000.00 9,898,300.00	10,015,625.00 100.1562500000	99,618.06	SUNGARD	117,325.00
A 35119	FHLB-GILFD 02/15/07 08/04/10	3133XCN66	1365	186	100	4.7500 5.0200	5,000,000.00 4,957,400.00	5,076,562.50 101.5312500000	37,604.17	SUNGARD	119,162.50
A 35120	FHLB-GILFD 02/15/07 08/10/10	3133XCJ38	1365	186	100	4.7000 5.0270	10,000,000.00 9,896,600.00	10,153,125.00 101.5312500000	66,583.33	SUNGARD	256,525.00
A 35160	FHLB-GILFD 03/15/07 08/10/10	3133X85H1	1365	186	100	4.5160 4.7890	10,000,000.00 9,914,900.00	10,146,875.00 101.4687500000	63,976.67	SUNGARD	231,975.00
A 35171	FHLB-GILFD 03/27/07 08/13/10	3133X06Q7	1365	186	100	4.1250 4.7550	5,000,000.00 4,902,610.00	5,070,312.50 101.4062500000	26,354.17	SUNGARD	167,702.50
A 35193	FHLB-GILFD 04/17/07 08/13/10	3133X06Q7	1365	186	100	4.1250 4.9560	10,000,000.00 9,747,900.00	10,140,625.00 101.4062500000	52,708.33	SUNGARD	392,725.00
A 35194	FHLB-GILFD 04/17/07 08/26/10	3133XCXV0	1365	186	100	4.7850 4.8980	5,000,000.00 4,982,400.00	5,090,625.00 101.8125000000	23,260.42	SUNGARD	108,225.00
A 35122	FHLB-JPM 02/15/07 09/10/10	3133XGLE2	1365	325	100	5.1250 5.0120	10,000,000.00 10,036,000.00	10,225,000.00 102.2500000000	29,895.83	SUNGARD	189,000.00
A 35177	FHLB-UBS 04/03/07 09/10/10	3133XGLE2	1365	441	100	5.1250 4.8090	10,000,000.00 10,098,700.00	10,225,000.00 102.2500000000	29,895.83	SUNGARD	126,300.00
A 35159	FHLB-UBC 03/15/07 09/21/10	3133XD6V8	1365	445	100	4.7000 4.7880	9,500,000.00 9,473,153.00	9,695,937.50 102.0625000000	12,402.78	SUNGARD	222,784.50
A 35174	FHLB-UBS 04/03/07 09/29/10	3133XGRD8	1365	441	100	5.1250 4.7400	10,000,000.00 10,122,400.00	10,231,250.00 102.3125000000	2,847.22	SUNGARD	108,850.00
A 35202	FHLB-UBS 04/23/07 09/29/10	3133XGRD8	1365	441	100	5.1250 4.8640	5,000,000.00 5,040,650.00	5,115,625.00 102.3125000000	1,423.61	SUNGARD	74,975.00
A 35197	FHLB-GILFD 04/17/07 12/10/10	3133XJHW1	1365	186	100	4.8750 4.8940	10,000,000.00 9,993,500.00	10,293,750.00 102.9375000000	150,312.50	SUNGARD	300,250.00
A 35205	FHLB-GILFD 04/23/07 12/10/10	3133XJHW1	1365	186	100	4.8750 4.8530	5,000,000.00 5,003,400.00	5,146,875.00 102.9375000000	75,156.25	SUNGARD	143,475.00
A 35497	FHLB-UBC 02/12/08 05/12/11	3133XPHY3	1365	445	100	3.4500 3.4510	9,030,000.00 9,030,000.00	9,309,365.63 103.0937500000	120,287.13	SUNGARD	279,365.63
A 35892	FHLB-CALL-CITIG 11/17/08 11/17/11	3133XSLH9	1365	132	100	3.5500 3.5500	10,000,000.00 10,000,000.00	10,178,125.00 101.7812500000	132,138.89	SUNGARD	178,125.00
A 35213	FHLB-CALL-UBC 05/03/07 05/03/12	3133XKNN1	1365	445	100	5.0200 5.0200	5,000,000.00 5,000,000.00	5,020,312.50 100.4062500000	103,188.89	SUNGARD	20,312.50
A 35216	FHLB-CALL-UBC 05/07/07 05/07/12	3133XKQS7	1365	445	100	5.0500 5.0500	5,000,000.00 5,000,000.00	5,023,437.50 100.4687500000	101,000.00	SUNGARD	23,437.50
A 35889	FHLB-CALL-WF 11/07/08 11/08/12	3133XSL55	1365	451	100	4.1250 4.1250	3,500,000.00 3,500,000.00	3,571,093.75 102.0312500000	57,348.96	SUNGARD	71,093.75
A 35890	FHLB-CALL-WF 11/07/08 11/08/12	3133XSLA4	1365	451	100	4.1000 4.1000	8,000,000.00 8,000,000.00	8,162,500.00 102.0312500000	130,288.89	SUNGARD	162,500.00
SUBTOTAL (Inv Type) 22 FEDERAL HOME LOAN BANKS 17.91%(M)					4.4334	155,030,000.00	157,892,021.88	1,316,291.93	3,294,108.88		
					4.5414	154,597,913.00	101.8461080000				
A 35906	FFCB-UBC 11/28/08 04/07/10	31331YB90	1365	445	100	2.3750 2.3750	9,350,000.00 9,350,000.00	9,352,921.88 100.0312500000	107,330.21	SUNGARD	2,921.88

CITY OF SAN JOSE
 TREASURY DIVISION
 INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 03/31/10
 MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN YTM	RATE TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 35181	FFCB-LB 04/03/07 08/06/10	31331V7K6	1365	1	4.8750		5,000,000.00	5,079,687.50	37,239.58	68,587.50
A 35258	FFCB-GILFD 06/11/07 08/06/10	31331V7K6	1365	100	4.8000		5,011,100.00	101.5937500000	SUNGARD	
A 35201	FFCB-GILFD 04/23/07 08/27/10	31331TBZ3	1365	100	5.3180		4,936,100.00	101.5937500000	SUNGARD	143,587.50
A 35176	FFCB-UBC 04/03/07 10/26/10	31331XJR4	1365	100	4.4500		1,200,000.00	1,220,250.00	5,043.33	35,202.00
A 35179	FFCB-GILFD 04/03/07 10/26/10	31331XJR4	1365	100	4.8560		1,185,048.00	101.6875000000	SUNGARD	
A 35180	FFCB-CITIG 04/03/07 10/26/10	31331XJR4	1365	100	4.8000		5,000,000.00	5,120,312.50	103,333.33	107,212.50
A 35211	FFCB-GILFD 05/01/07 11/01/10	31331XXJ6	1365	100	4.7190		5,013,100.00	102.4062500000	SUNGARD	
A 35904	FFCB-GILFD 11/24/08 03/03/11	31331YWG1	1365	100	4.8000		5,000,000.00	5,120,312.50	103,333.33	119,867.50
A 35860	FFCB-WF 10/14/08 10/14/11	31331GDC0	1365	100	4.7970		5,000,445.00	102.4062500000	SUNGARD	
A 35895	FFCB-UBS 11/21/08 11/21/11	31331XJR4	1365	100	4.8000		5,000,000.00	5,120,312.50	103,333.33	118,762.50
A 35866	FFCB-CALL-UBS 10/15/08 10/15/13	31331XXXJ6	1365	100	4.7900		5,001,550.00	102.4062500000	SUNGARD	
		31331XJR4	1365	100	4.7500		5,000,000.00	5,121,875.00	98,958.33	131,275.00
		31331YWG1	1365	100	4.8090		4,990,600.00	102.4375000000	SUNGARD	
		31331GDC0	1365	100	3.0000		10,000,000.00	10,221,875.00	23,333.33	246,805.00
		31331GDC0	1365	100	3.1130		9,975,070.00	102.2187500000	SUNGARD	
		31331GFC8	1365	100	3.6000		10,000,000.00	10,412,500.00	167,000.00	412,500.00
		31331GFC8	1365	100	3.6000		10,000,000.00	104.1250000000	SUNGARD	
		31331GFC8	1365	100	3.2000		10,000,000.00	10,365,625.00	115,555.56	365,625.00
		31331GDF3	1365	100	3.2000		10,000,000.00	103.6562500000	SUNGARD	
		31331GDF3	1365	100	4.2500		10,000,000.00	10,203,125.00	195,972.22	203,125.00
		31331GDF3	1365	100	4.2500		10,000,000.00	102.0312500000	SUNGARD	
SUBTOTAL (Inv Type) 27 FEDERAL FARM CREDIT BAN 9.35%(M)					3.8797		80,550,000.00	82,418,484.38	1,097,672.13	1,955,471.38
					3.9200		80,463,013.00	102.3196580000		
A 36369	FHLMC-CITIG 01/26/10 07/12/10	3134A4VB7	1365	100	4.1250		10,000,000.00	10,109,375.00	90,520.84	
A 35153	FHLMC-GILFD 03/15/07 08/16/10	3128X4GV7	1365	100	.1810		10,197,731.67	101.0937500000	SUNGARD	-72,315.00
A 35155	FHLMC-BA 03/14/07 09/22/10	3128X4KF7	1365	100	4.8750		9,900,000.00	10,070,156.25	60,328.13	139,565.25
A 35169	FHLMC-UBS 03/26/07 10/04/10	3128X4MP3	1365	100	4.7750		9,930,591.00	101.7187500000	SUNGARD	
A 35154	FHLMC-GILFD 03/15/07 10/13/10	3128X3YF4	1365	100	4.7500		2,679,000.00	2,731,742.81	3,181.31	56,895.26
A 35173	FHLMC-GILFD 04/03/07 10/18/10	3128X4QK0	1365	100	4.7980		2,674,847.55	101.9687500000	SUNGARD	
A 35212	FHLMC-CITIG 05/01/07 10/18/10	3134A4VE1	1365	100	4.7500		10,475,000.00	10,704,140.63	244,634.90	247,681.38
A 35225	FHLMC-GILFD 05/08/07 11/19/10	3128X3M34	1365	100	4.8050		10,456,459.25	102.1875000000	SUNGARD	
A 35230	FHLMC-GILFD 05/09/07 12/08/10	3128X2EV3	1365	100	4.1600		4,000,000.00	4,076,250.00	77,653.33	156,770.00
A 35203	FHLMC-UBC 04/23/07 12/16/10	3128X4QK0	1365	100	4.7780		3,919,480.00	101.9062500000	SUNGARD	
		3128X4QK0	1365	100	5.0000		9,705,000.00	9,935,493.75	219,710.42	154,047.46
		3128X4QK0	1365	100	4.7550		9,781,446.29	102.3750000000	SUNGARD	
		3128X4VE1	1365	100	4.1250		10,000,000.00	10,200,000.00	186,770.83	412,000.00
		3128X3M34	1365	100	4.7960		9,788,000.00	102.0000000000	SUNGARD	
		3128X3M34	1365	100	4.4000		1,000,000.00	1,023,437.50	16,133.33	37,617.50
		3128X2EV3	1365	100	4.8410		985,820.00	102.3437500000	SUNGARD	
		3128X2EV3	1365	100	4.7500		4,236,000.00	4,356,461.25	63,157.58	134,397.69
		3128X2EV3	1365	100	4.8500		4,222,063.56	102.8437500000	SUNGARD	
		3128X2HT5	1365	100	4.5000		9,500,000.00	9,764,218.75	124,687.50	368,129.75
		3128X2HT5	1365	100	4.8290		9,396,089.00	102.7812500000	SUNGARD	

CITY OF SAN JOSE
TREASURY DIVISION
INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 03/31/10
MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 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	2,055,625.00 102.7812500000	26,250.00 SUNGARD	78,045.00
SUBTOTAL (Inv Type) 30 FED HOME LOAN MORTGAGE 8.51%(M)					4.5550 4.1563	73,495,000.00 73,330,108.32	75,026,900.94 102.0843610000	1,113,028.17	1,785,149.29 -72,315.00
A 36334	FNMA-DISC-UBS 01/14/10 06/28/10	313589YR8	1365 441	100	.1100 .1120	15,000,000.00 14,992,437.50	14,995,312.50 99.968750000000	.00 SUNGARD	2,875.00
A 36355	FNMA-DISC-UBS 01/27/10 07/07/10	313589ZA4	1365 441	100	.1300 .1320	10,000,000.00 9,994,186.11	9,993,750.00 99.937500000000	.00 SUNGARD	-436.11
A 36352	FNMA-DISC-WF 01/26/10 07/20/10	313589ZP1	1365 451	100	.1200 .1220	10,000,000.00 9,994,166.67	9,993,750.00 99.937500000000	.00 SUNGARD	-416.67
A 36351	FNMA-DISC-BA 01/26/10 08/23/10	313589C92	1365 40	100	.1700 .1730	30,000,000.00 29,970,391.67	29,971,875.00 99.906250000000	.00 SUNGARD	1,483.33
A 36356	FNMA-DISC-UBS 01/27/10 09/13/10	313589F65	1365 441	100	.2100 .2130	20,000,000.00 19,973,283.33	19,975,000.00 99.875000000000	.00 SUNGARD	1,716.67
A 36390	FNMA-DISC-UBS 03/08/10 11/01/10	313589M75	1365 441	100	.2900 .2940	10,000,000.00 9,980,827.78	9,981,250.00 99.812500000000	.00 SUNGARD	422.22
A 36388	FNMA-DISC-UBS 03/04/10 11/19/10	313589P98	1365 441	100	.2900 .2950	15,000,000.00 14,968,583.33	14,971,875.00 99.812500000000	.00 SUNGARD	3,291.67
A 36397	FNMA-DISC-UBC 03/12/10 11/22/10	313589Q48	1365 445	100	.3100 .3150	20,000,000.00 19,956,083.33	19,962,500.00 99.812500000000	.00 SUNGARD	6,416.67
SUBTOTAL (Inv Type) 41 FNMA DISCOUNT NOTES 14.73%(M)					.2069 .2102	130,000,000.00 129,829,959.72	129,845,312.50 99.881010000000	.00	16,205.56 -852.78
A 36244	FHLB-DISC-WF 10/22/09 04/26/10	313385WA0	1365 451	100	.1600 .1620	7,000,000.00 6,994,213.33	7,000,000.00 100.000000000000	.00 SUNGARD	5,786.67
A 36303	FHLB-DISC-UBC 12/21/09 05/18/10	313385WY8	1365 445	100	.1600 .1620	20,000,000.00 19,986,844.44	20,000,000.00 100.000000000000	.00 SUNGARD	13,155.56
A 36247	FHLB-DISC-WF 10/26/09 05/21/10	313385XB7	1365 451	100	.1800 .1830	15,000,000.00 14,984,475.00	15,000,000.00 100.000000000000	.00 SUNGARD	15,525.00
A 36296	FHLB-DISC-UBC 12/14/09 06/07/10	313385XU5	1365 445	100	.1500 .1520	10,000,000.00 9,992,708.33	9,996,875.00 99.968750000000	.00 SUNGARD	4,166.67
A 36299	FHLB-DISC-WF 12/17/09 06/16/10	313385YD2	1365 451	100	.1800 .1830	20,000,000.00 19,981,900.00	19,993,750.00 99.968750000000	.00 SUNGARD	11,850.00
A 36302	FHLB-DISC-WF 12/21/09 06/16/10	313385YD2	1365 451	100	.1800 .1830	20,000,000.00 19,982,300.00	19,993,750.00 99.968750000000	.00 SUNGARD	11,450.00
SUBTOTAL (Inv Type) 43 FHLB DISCOUNT NOTES 10.44%(M)					.1709 .1735	92,000,000.00 91,922,441.10	91,984,375.00 99.983016000000	.00	61,933.90
A 36349	FHLMC-DISC-UBC 01/26/10 08/17/10	313397C33	1365 445	100	.1700 .1730	10,000,000.00 9,990,413.89	9,990,625.00 99.906250000000	.00 SUNGARD	211.11

CITY OF SAN JOSE
 TREASURY DIVISION
 INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 03/31/10
 MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN YTM	RATE TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 36350	FHLMC-DISC-CITIG 01/26/10 08/26/10	313397D40	1365	132	100	.1700 .1730	20,000,000.00 19,979,977.78	19,981,250.00 99.90625000000	.00 SUNGARD	1,272.22
A 36345	FHLMC-DISC-UBS 01/26/10 09/01/10	313397E23	1365	441	100	.1900 .1930	20,000,000.00 19,976,988.89	19,981,250.00 99.90625000000	.00 SUNGARD	4,261.11
SUBTOTAL (Inv Type) 44 FHLMC DISCOUNT NOTES			5.67%(M)			.1780 .1810	50,000,000.00 49,947,380.56	49,953,125.00 99.90625000000	.00	5,744.44
A 35922	MTN-PNC-CITIG 12/22/08 06/22/11	69351CAA1	1365	132	100	1.8750 1.9490	5,000,000.00 4,991,000.00	4,991,000.00* 99.82000000000	25,781.25 BOOK	0.00
A 35913	MTN-GE CAPITAL CORP-BA 12/09/08 12/09/11	36967HAD9	1365	40	100	3.0000 3.1010	25,000,000.00 24,928,250.00	24,928,250.00* 99.71300000000	233,333.33 BOOK	0.00
SUBTOTAL (Inv Type) 47 CORP MEDIUM TERM NOTE			3.39%(M)			2.8123 2.9088	30,000,000.00 29,919,250.00	29,919,250.00 99.73083300000	259,114.58	.00
A 36285	NCD-UBOC-UBC 12/03/09 06/01/10	90531C7B2	1365	445	100	.3000 .3000	10,000,000.00 10,000,000.00	10,002,580.13 100.0258012652	9,916.67 SUNGARD	2,580.13
A 36354	NCD-UBS AG STAMFORD-UBS 01/26/10 07/12/10	90267AKQ8	1365	441	100	.2600 .2600	25,000,000.00 25,000,000.00	25,004,282.60 100.0171304149	11,736.11 SUNGARD	4,282.60
A 36344	NCD-UBOC-UBC 01/26/10 07/23/10	90527MBJ4	1365	445	100	.2500 .2500	10,000,000.00 10,000,000.00	10,001,579.52 100.0157951816	4,513.89 SUNGARD	1,579.52
SUBTOTAL (Inv Type) 71 NEGOTIABLE CERT OF DEPO			5.11%(M)			.2667 .2667	45,000,000.00 45,000,000.00	45,008,442.25 100.0187610000	26,166.67	8,442.25
A 36415	CP-DISC-JP MORGAN-JPM 03/29/10 04/01/10	4662J1D15	1365	325	100	.1000 .1010	10,000,000.00 9,999,916.67	10,000,000.00 100.0000000000	.00 SUNGARD	83.33
A 36417	CP-DISC-TOYOTA-TOY 03/30/10 04/01/10	89233HD19	1365	436	100	.0600 .0610	13,400,000.00 13,399,955.33	13,400,000.00 100.0000000000	.00 SUNGARD	44.67
A 36416	CP-DISC-GE CAPITAL CORP-GECC 03/29/10 04/08/10	36959JD83	1365	187	100	.1300 .1320	12,000,000.00 11,999,566.67	11,999,510.00 99.99591666667	.00 SUNGARD	-56.67
A 36284	CP-DISC-GE CAPITAL CORP-GECC 12/03/09 04/19/10	36959JDK6	1365	187	100	.2200 .2230	10,000,000.00 9,991,627.78	9,998,950.00 99.98950000000	.00 SUNGARD	7,322.22
A 36289	CP-DISC-GE CAPITAL CORP-GECC 12/08/09 06/04/10	36959JF40	1365	187	100	.2600 .2640	10,000,000.00 9,987,144.44	9,995,733.33 99.92633333333	.00 SUNGARD	8,588.89
A 36290	CP-DISC-GE CAPITAL CORP-GECC 12/08/09 06/18/10	36959JFJ7	1365	187	100	.2700 .2740	8,000,000.00 7,988,480.00	7,995,840.00 99.94800000000	.00 SUNGARD	7,360.00
A 36294	CP-DISC-TOYOTA-TOY 12/11/09 07/12/10	89233HGC2	1365	436	100	.3300 .3350	8,000,000.00 7,984,380.00	7,994,106.67 99.92633333333	.00 SUNGARD	9,726.67
A 36333	CP-DISC-UBS FIN DEL-UBS 01/14/10 07/14/10	90262DGE9	1365	441	100	.3000 .3050	10,000,000.00 9,984,916.67	9,992,488.89 99.92488888889	.00 SUNGARD	7,572.22

* MARKET = BOOK LESS PURCHASE INTEREST

CITY OF SAN JOSE
 TREASURY DIVISION
 INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 03/31/10
 MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 36324	CP-DISC-TOYOTA-TOY 01/11/10 07/16/10	89233HGG3	1365	1	.2500	18,000,000.00	17,986,220.00	.00	9,470.00
			436	100	.2540	17,976,750.00	99.923444444444	SUNGARD	
A 36346	CP-DISC-JP MORGAN-JPM 01/26/10 07/26/10	4662J1GS3	1365	1	.2500	20,000,000.00	19,983,244.44	.00	8,383.33
			325	100	.2540	19,974,861.11	99.916222222222	SUNGARD	
SUBTOTAL (Inv Type) 82 COMMERCIAL PAPER, DISCO 13.54%(M)					.2132	119,400,000.00	119,346,093.33	.00	58,551.33
					.2165	119,287,598.67	99.95485200000		-56.67
A 32936	STATE INVESTMT POOL-CTY 01/01/02 04/01/10		1235	1	.5573	50,000,000.00	50,000,000.00*	-2.37	0.00
			415	000	.5573	50,000,000.00	100.0000000000	BOOK	
A 33658	STATE INVESTMT POOL-RDA 10/01/03 04/01/10		1365	1	.5573	50,000,000.00	50,000,000.00*	-2.13	0.00
			415	100	.5573	50,000,000.00	100.0000000000	BOOK	
SUBTOTAL (Inv Type) 99 PASSBOOK & STATE POOL 11.35%(M)					.5573	100,000,000.00	100,000,000.00	-4.50	.00
					.5573	100,000,000.00	100.0000000000		
SUBTOTAL (Fund) 1 INVESTMENT FUNDS 97.12%(M)					1.7846	875,475,000.00	881,394,005.28	3,812,268.98	7,185,607.03
					1.7787	874,297,664.37	100.6760910000		-73,224.45

* MARKET = BOOK LESS PURCHASE INTEREST

CITY OF SAN JOSE
 TREASURY DIVISION
 INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 03/31/10
 MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN YTM	RATE TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED UNREALIZED	GAIN LOSS
A 36330	FHLB-DISC-WF 01/14/10 01/05/11	313384AE9	1365 451	34 100	.3400 .3460		851,000.00 848,138.75	848,606.56 99.71875000000	.00 SUNGARD		467.81
SUBTOTAL (Inv Type) 43 FHLB DISCOUNT NOTES 100.00%(M)					.3400 .3460		851,000.00 848,138.75	848,606.56 99.71875000000	.00		467.81
SUBTOTAL (Fund) 34 CSJ/CSC Jt Pwr			.09%(M)		.3400 .3460		851,000.00 848,138.75	848,606.56 99.71875000000	.00		467.81

CITY OF SAN JOSE
 TREASURY DIVISION
 INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 03/31/10
 MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 35386	SERIES 2007-RDA 11/08/07 04/01/10		130	54	.5700	.00	.00*	.00	0.00
			415	100	.5700	.00	.00000000000	BOOK	
SUBTOTAL (Inv Type) 99 PASSBOOK & STATE POOL					0.0000	.00	.00	.00	.00
					.0000	.00	.00000000000		
SUBTOTAL (Fund) 54 RDA SERIES 2007					0.0000	.00	.00	.00	.00
					.0000	.00	.00000000000		

* MARKET = BOOK LESS PURCHASE INTEREST

CITY OF SAN JOSE
 TREASURY DIVISION
 INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 03/31/10
 MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 35894	Series 2008 B-RDA Tax Allocatio 11/14/08 04/01/10		130 415	55 100	.5573 .5573	25,288,414.64 25,288,414.64	25,288,414.64* 100.0000000000	.00 BOOK	0.00
SUBTOTAL (Inv Type) 99 PASSBOOK & STATE POOL 100.00%(M)					.5573 .5573	25,288,414.64 25,288,414.64	25,288,414.64 100.0000000000	.00	.00
SUBTOTAL (Fund) 55 Series 2008B-RDA Tax Alloca 2.79%(M)					.5573 .5573	25,288,414.64 25,288,414.64	25,288,414.64 100.0000000000	.00	.00
GRAND TOTAL					1.7488	901,614,414.64	907,531,026.48	3,812,268.98	7,186,074.84
					1.7430	900,434,217.76	100.6562240000		-73,224.45

* 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
* ACTIVE TRANSACTIONS *
DETAIL TRANSACTION REPORT - FIXED INCOME
01/01/10 TO 03/31/10
SETTLEMENT DATE BASIS
FUND: 1 INVESTMENT FUNDS

PAGE: 1
RUN: 04/19/10 11:01:43

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	04/01/10	03/31/10	INTR	.557		-68,396.37	
uyen		03/31/10	04/16/10	03/31/10		.557			68,396.37
33658	STATE INVESTMT POOL-RD	1365	04/01/10	03/31/10	INTR	.557		-68,704.78	
uyen		03/31/10	04/16/10	03/31/10		.557			68,704.78
35119	FHLB-GILFD	1365	08/04/10	02/04/10	INTR	4.750		-118,750.00	
snj101		02/04/10	02/05/10	02/04/10		5.020			118,750.00
35120	FHLB-GILFD	1365	08/10/10	02/10/10	INTR	4.700		-235,000.00	
snj101		02/10/10	02/11/10	02/10/10		5.027			235,000.00
35122	FHLB-JPM	1365	09/10/10	03/10/10	INTR	5.125		-256,250.00	
snj101		03/10/10	03/11/10	03/10/10		5.012			256,250.00
35141	FHLB-CALL-UBC	1365	03/26/12	03/26/10	INTR	5.000		-125,000.00	
snj101		03/26/10	03/29/10	03/26/10		5.000			125,000.00
35153	FHLB-GILFD	1365	08/16/10	02/16/10	INTR	4.875		-241,312.50	
snj101		02/16/10	02/17/10	02/16/10		4.775			241,312.50
35155	FHLB-BA	1365	09/22/10	03/22/10	INTR	4.750		-63,626.25	
snj101		03/22/10	03/23/10	03/22/10		4.798			63,626.25
35159	FHLB-UBC	1365	09/21/10	03/21/10	INTR	4.700		-223,250.00	
snj101		03/21/10	03/23/10	03/21/10		4.788			223,250.00
35160	FHLB-GILFD	1365	08/10/10	02/10/10	INTR	4.516		-225,800.00	
snj101		02/10/10	02/11/10	02/10/10		4.789			225,800.00
35171	FHLB-GILFD	1365	08/13/10	02/15/10	INTR	4.125		-103,125.00	
snj101		02/15/10	02/17/10	02/15/10		4.755			103,125.00
35174	FHLB-UBS	1365	09/29/10	03/29/10	INTR	5.125		-256,250.00	
snj101		03/29/10	03/30/10	03/29/10		4.740			256,250.00
35177	FHLB-UBS	1365	09/10/10	03/10/10	INTR	5.125		-256,250.00	
snj101		03/10/10	03/11/10	03/10/10		4.809			256,250.00
35181	FFCB-LB	1365	08/06/10	02/06/10	INTR	4.875		-121,875.00	
snj101		02/06/10	02/09/10	02/06/10		4.800			121,875.00
35193	FHLB-GILFD	1365	08/13/10	02/15/10	INTR	4.125		-206,250.00	
snj101		02/15/10	02/17/10	02/15/10		4.956			206,250.00
35194	FHLB-GILFD	1365	08/26/10	02/26/10	INTR	4.785		-119,625.00	
snj101		02/26/10	03/01/10	02/26/10		4.898			119,625.00
35201	FFCB-GILFD	1365	08/27/10	02/27/10	INTR	4.450		-26,700.00	
snj101		02/27/10	03/02/10	02/27/10		4.856			26,700.00
35202	FHLB-UBS	1365	09/29/10	03/29/10	INTR	5.125		-128,125.00	
snj101		03/29/10	03/30/10	03/29/10		4.864			128,125.00
35258	FFCB-GILFD	1365	08/06/10	02/06/10	INTR	4.875		-121,875.00	
snj101		02/06/10	02/09/10	02/06/10		5.318			121,875.00
35508	FHLB-CALL-GILFD	1365	02/19/13	02/19/10	INTR	4.000		-400,000.00	
snj101		02/19/10	02/22/10	02/19/10		4.000			400,000.00
35904	FFCB-GILFD	1365	03/03/11	03/03/10	INTR	3.000		-150,000.00	
snj101		03/03/10	03/04/10	03/03/10		3.113			150,000.00
SUBTOTAL (Txn Typ) INTR					ASSETS	2.946		-3,516,164.90	
						3.000			3,516,164.90

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 1 / 0 1 / 1 0 T O 0 3 / 3 1 / 1 0
S E T T L E M E N T D A T E B A S I S
F U N D : 1 I N V E S T M E N T F U N D S

* ACTIVE TRANSACTIONS *

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RUN: 04/19/10 11:01:43

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
35141	FHLMC-CALL-UBC	1365	445	03/26/12	03/26/10	CALL	5.000	-5,000,000.00	-5,000,000.00		
snj101				03/29/10	03/26/10		5.000				5,000,000.00
35508	FHLB-CALL-GILFD	1365	186	02/19/13	02/19/10	CALL	4.000	-20,000,000.00	-20,000,000.00		
snj101				02/22/10	02/19/10		4.000				20,000,000.00
SUBTOTAL (Txn Typ) CALL						ASSETS	4.200	-25,000,000.00	-25,000,000.00		
							4.200				25,000,000.00
32936	STATE INVESTMT POOL-CT	1235	415	04/01/10	01/15/10	PSAL	.557	-68,512.87	-68,512.87		
uyen				01/15/10	01/15/10		.557				68,512.87
			415		02/01/10	PSAL	.557	-9,000,000.00	-9,000,000.00		
uyen				02/01/10	02/01/10		.557				9,000,000.00
			415		02/03/10	PSAL	.557	-7,800,000.00	-7,800,000.00		
uyen				02/03/10	02/03/10		.557				7,800,000.00
			415		02/17/10	PSAL	.557	-1,700,000.00	-1,700,000.00		
uyen				02/17/10	02/17/10		.557				1,700,000.00
33658	STATE INVESTMT POOL-RD	1365	415	04/01/10	01/15/10	PSAL	.557	-68,612.30	-68,612.30		
uyen				01/15/10	01/15/10		.557				68,612.30
SUBTOTAL (Txn Typ) PSAL						ASSETS	.557	-18,637,125.17	-18,637,125.17		
							.557				18,637,125.17
35099	FFCB-WF	1365	451	01/11/10	01/11/10	MAT	4.920	-5,000,000.00	-5,000,000.00	-123,000.00	
snj101				01/12/10	01/11/10		5.055				5,123,000.00
35100	FFCB-GILFD	1365	186	01/11/10	01/11/10	MAT	4.920	-5,000,000.00	-5,000,000.00	-123,000.00	
snj101				01/12/10	01/11/10		5.060				5,123,000.00
35108	FHLB-GILFD	1365	186	02/12/10	02/12/10	MAT	3.875	-5,250,000.00	-5,250,000.00	-100,023.44	
snj101				02/16/10	02/12/10		5.011				5,350,023.44
35121	FHLB-UBC	1365	445	02/12/10	02/12/10	MAT	3.875	-5,000,000.00	-5,000,000.00	-95,260.42	
snj101				02/16/10	02/12/10		5.007				5,095,260.42
36151	FHLB-DISC-WF	1365	451	02/01/10	02/01/10	MAT	.300	-15,000,000.00	-15,000,000.00		
snj101				02/02/10	02/01/10		.305				15,000,000.00
36189	CP-DISC-TOYOTA-TOY	1365	436	02/22/10	02/22/10	MAT	.320	-12,000,000.00	-12,000,000.00		
snj101				02/23/10	02/22/10		.325				12,000,000.00
36198	CP-DISC-UBS FIN DEL-UB	1365	441	02/08/10	02/08/10	MAT	.520	-20,000,000.00	-20,000,000.00		
snj101				02/09/10	02/08/10		.528				20,000,000.00
36200	FHLB-DISC-WF	1365	451	03/10/10	03/10/10	MAT	.220	-20,000,000.00	-20,000,000.00		
snj101				03/11/10	03/10/10		.223				20,000,000.00
36221	CP-DISC-GE CAPITAL COR	1365	187	01/15/10	01/15/10	MAT	.180	-7,000,000.00	-7,000,000.00		
snj101				01/19/10	01/15/10		.183				7,000,000.00
36227	NCD-UBOC-UBC	1365	445	01/15/10	01/15/10	MAT	.260	-10,000,000.00	-10,000,000.00	-7,366.67	
snj101				01/19/10	01/15/10		.260				10,007,366.67

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
01/01/10 TO 03/31/10
SETTLEMENT DATE BASIS
FUND: 1 INVESTMENT FUNDS

PAGE: 3
RUN: 04/19/10 11:01:43

* 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
36233	NCD-UBOC-UBC	1365	445	02/26/10	02/26/10	MAT	.300	-10,000,000.00	-10,000,000.00	-11,666.67	
snj101				03/01/10	02/26/10		.300				10,011,666.67
36235	NCD-UBOC-UBC	1365	445	03/01/10	03/01/10	MAT	.300	-10,000,000.00	-10,000,000.00	-11,583.33	
snj101				03/02/10	03/01/10		.300				10,011,583.33
36259	CP-DISC-GE CAPITAL COR	1365	187	03/26/10	03/26/10	MAT	.230	-5,000,000.00	-5,000,000.00		
snj101				03/29/10	03/26/10		.233				5,000,000.00
36268	FHLB-DISC-UBS	1365	441	02/19/10	02/19/10	MAT	.070	-10,000,000.00	-10,000,000.00		
snj101				02/22/10	02/19/10		.071				10,000,000.00
36272	FHLB-DISC-WF	1365	451	03/17/10	03/17/10	MAT	.060	-10,000,000.00	-10,000,000.00		
snj101				03/18/10	03/17/10		.061				10,000,000.00
36273	FHLB-DISC-WF	1365	451	03/23/10	03/23/10	MAT	.060	-10,000,000.00	-10,000,000.00		
snj101				03/24/10	03/23/10		.061				10,000,000.00
36278	FHLB-DISC-WF	1365	451	03/29/10	03/29/10	MAT	.060	-10,000,000.00	-10,000,000.00		
snj101				03/30/10	03/29/10		.061				10,000,000.00
36310	CP-DISC-TOYOTA-TOY	1365	436	01/04/10	01/04/10	MAT	.050	-20,000,000.00	-20,000,000.00		
snj101				01/05/10	01/04/10		.051				20,000,000.00
36312	CP-DISC-UBS FIN DEL-UB	1365	441	01/05/10	01/05/10	MAT	.140	-15,000,000.00	-15,000,000.00		
snj101				01/06/10	01/05/10		.142				15,000,000.00
36313	CP-DISC-BANKAMERICA-BA	1365	40	01/05/10	01/05/10	MAT	.110	-18,400,000.00	-18,400,000.00		
snj101				01/06/10	01/05/10		.112				18,400,000.00
36314	CP-DISC-UBS FIN DEL-UB	1365	441	01/06/10	01/06/10	MAT	.130	-20,000,000.00	-20,000,000.00		
snj101				01/07/10	01/06/10		.132				20,000,000.00
36315	CP-DISC-BANKAMERICA-BA	1365	40	01/06/10	01/06/10	MAT	.090	-15,300,000.00	-15,300,000.00		
snj101				01/07/10	01/06/10		.091				15,300,000.00
36317	CP-DISC-BANKAMERICA-BA	1365	40	01/08/10	01/08/10	MAT	.100	-8,300,000.00	-8,300,000.00		
snj101				01/11/10	01/08/10		.101				8,300,000.00
36318	CP-DISC-BANKAMERICA-BA	1365	40	01/08/10	01/08/10	MAT	.080	-6,800,000.00	-6,800,000.00		
snj101				01/11/10	01/08/10		.081				6,800,000.00
36319	CP-DISC-BANKAMERICA-BA	1365	40	01/13/10	01/13/10	MAT	.100	-18,000,000.00	-18,000,000.00		
snj101				01/14/10	01/13/10		.101				18,000,000.00
36320	CP-DISC-BANKAMERICA-BA	1365	40	01/11/10	01/11/10	MAT	.080	-22,000,000.00	-22,000,000.00		
snj101				01/12/10	01/11/10		.081				22,000,000.00
36321	CP-DISC-UBS FIN DEL-UB	1365	441	01/11/10	01/11/10	MAT	.090	-18,000,000.00	-18,000,000.00		
snj101				01/12/10	01/11/10		.091				18,000,000.00
36322	CP-DISC-UBS FIN DEL-UB	1365	441	01/11/10	01/11/10	MAT	.090	-1,000,000.00	-1,000,000.00		
snj101				01/12/10	01/11/10		.091				1,000,000.00
36323	CP-DISC-UBS FIN DEL-UB	1365	441	01/12/10	01/12/10	MAT	.090	-20,000,000.00	-20,000,000.00		
snj101				01/13/10	01/12/10		.091				20,000,000.00
36325	CP-DISC-BANKAMERICA-BA	1365	40	01/12/10	01/12/10	MAT	.080	-15,400,000.00	-15,400,000.00		
snj101				01/13/10	01/12/10		.081				15,400,000.00
36326	CP-DISC-BANKAMERICA-BA	1365	40	01/14/10	01/14/10	MAT	.090	-20,000,000.00	-20,000,000.00		
snj101				01/15/10	01/14/10		.091				20,000,000.00
36327	CP-DISC-UBS FIN DEL-UB	1365	441	01/13/10	01/13/10	MAT	.090	-15,000,000.00	-15,000,000.00		
snj101				01/14/10	01/13/10		.091				15,000,000.00

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INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36328	CP-DISC-BANKAMERICA-BA	1365	40	01/19/10	01/19/10	MAT	.090	-18,000,000.00	-18,000,000.00		
snj101				01/20/10	01/19/10		.091				18,000,000.00
36329	CP-DISC-UBS FIN DEL-UB	1365	441	01/14/10	01/14/10	MAT	.090	-15,700,000.00	-15,700,000.00		
snj101				01/15/10	01/14/10		.091				15,700,000.00
36331	CP-DISC-BANKAMERICA-BA	1365	40	01/15/10	01/15/10	MAT	.080	-20,000,000.00	-20,000,000.00		
snj101				01/19/10	01/15/10		.081				20,000,000.00
36332	CP-DISC-UBS FIN DEL-UB	1365	441	01/15/10	01/15/10	MAT	.100	-5,700,000.00	-5,700,000.00		
snj101				01/19/10	01/15/10		.101				5,700,000.00
36335	CP-DISC-BANKAMERICA-BA	1365	40	01/19/10	01/19/10	MAT	.100	-17,300,000.00	-17,300,000.00		
snj101				01/20/10	01/19/10		.101				17,300,000.00
36336	CP-DISC-UBS FIN DEL-UB	1365	441	01/22/10	01/22/10	MAT	.060	-8,000,000.00	-8,000,000.00		
snj101				01/25/10	01/22/10		.061				8,000,000.00
36337	CP-DISC-BANKAMERICA-BA	1365	40	01/20/10	01/20/10	MAT	.120	-28,100,000.00	-28,100,000.00		
snj101				01/21/10	01/20/10		.122				28,100,000.00
36338	CP-DISC-BANKAMERICA-BA	1365	40	01/21/10	01/21/10	MAT	.110	-25,500,000.00	-25,500,000.00		
snj101				01/22/10	01/21/10		.112				25,500,000.00
36339	CP-DISC-BANKAMERICA-BA	1365	40	01/22/10	01/22/10	MAT	.110	-25,800,000.00	-25,800,000.00		
snj101				01/25/10	01/22/10		.112				25,800,000.00
36340	CP-DISC-UBS FIN DEL-UB	1365	441	01/25/10	01/25/10	MAT	.110	-10,000,000.00	-10,000,000.00		
snj101				01/26/10	01/25/10		.112				10,000,000.00
36341	CP-DISC-BANKAMERICA-BA	1365	40	01/26/10	01/26/10	MAT	.110	-24,300,000.00	-24,300,000.00		
snj101				01/27/10	01/26/10		.112				24,300,000.00
36342	CP-DISC-UBS FIN DEL-UB	1365	441	01/26/10	01/26/10	MAT	.120	-10,000,000.00	-10,000,000.00		
snj101				01/27/10	01/26/10		.122				10,000,000.00
36343	CP-DISC-BANKAMERICA-BA	1365	40	01/26/10	01/26/10	MAT	.100	-3,400,000.00	-3,400,000.00		
snj101				01/27/10	01/26/10		.101				3,400,000.00
36347	CP-DISC-BANKAMERICA-BA	1365	40	01/27/10	01/27/10	MAT	.110	-8,400,000.00	-8,400,000.00		
snj101				01/28/10	01/27/10		.112				8,400,000.00
36348	CP-DISC-BANKAMERICA-BA	1365	40	01/27/10	01/27/10	MAT	.110	-30,000,000.00	-30,000,000.00		
snj101				01/28/10	01/27/10		.112				30,000,000.00
36357	CP-DISC-BANKAMERICA-BA	1365	40	01/28/10	01/28/10	MAT	.110	-29,800,000.00	-29,800,000.00		
snj101				01/29/10	01/28/10		.112				29,800,000.00
36358	CP-DISC-BANKAMERICA-BA	1365	40	01/29/10	01/29/10	MAT	.110	-23,600,000.00	-23,600,000.00		
snj101				02/01/10	01/29/10		.112				23,600,000.00
36361	CP-DISC-BANKAMERICA-BA	1365	40	02/03/10	02/03/10	MAT	.120	-1,000,000.00	-1,000,000.00		
snj101				02/04/10	02/03/10		.122				1,000,000.00
36362	CP-DISC-BANKAMERICA-BA	1365	40	02/05/10	02/05/10	MAT	.120	-2,200,000.00	-2,200,000.00		
snj101				02/08/10	02/05/10		.122				2,200,000.00
36363	CP-DISC-BANKAMERICA-BA	1365	40	02/08/10	02/08/10	MAT	.110	-2,700,000.00	-2,700,000.00		
snj101				02/09/10	02/08/10		.112				2,700,000.00
36364	CP-DISC-BANKAMERICA-BA	1365	40	02/09/10	02/09/10	MAT	.120	-12,500,000.00	-12,500,000.00		
snj101				02/10/10	02/09/10		.122				12,500,000.00
36365	CP-DISC-BANKAMERICA-BA	1365	40	02/10/10	02/10/10	MAT	.120	-13,600,000.00	-13,600,000.00		
snj101				02/11/10	02/10/10		.122				13,600,000.00

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USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36366	CP-DISC-JP MORGAN-JPM	1365	325	02/11/10	02/11/10	MAT	.060	-13,300,000.00	-13,300,000.00		
snj101				02/12/10	02/11/10		.061				13,300,000.00
36367	CP-DISC-BANKAMERICA-BA	1365	40	02/11/10	02/11/10	MAT	.110	-1,971,000.00	-1,971,000.00		
snj101				02/12/10	02/11/10		.112				1,971,000.00
36368	CP-DISC-JP MORGAN-JPM	1365	325	02/12/10	02/12/10	MAT	.060	-22,800,000.00	-22,800,000.00		
snj101				02/16/10	02/12/10		.061				22,800,000.00
36370	CP-DISC-JP MORGAN-JPM	1365	325	02/16/10	02/16/10	MAT	.060	-14,700,000.00	-14,700,000.00		
snj101				02/17/10	02/16/10		.061				14,700,000.00
36371	CP-DISC-JP MORGAN-JPM	1365	325	02/19/10	02/19/10	MAT	.060	-1,700,000.00	-1,700,000.00		
snj101				02/22/10	02/19/10		.061				1,700,000.00
36372	CP-DISC-JP MORGAN-JPM	1365	325	02/22/10	02/22/10	MAT	.060	-20,000,000.00	-20,000,000.00		
snj101				02/23/10	02/22/10		.061				20,000,000.00
36373	CP-DISC-BANKAMERICA-BA	1365	40	02/25/10	02/25/10	MAT	.130	-18,500,000.00	-18,500,000.00		
snj101				02/26/10	02/25/10		.132				18,500,000.00
36374	CP-DISC-JP MORGAN-JPM	1365	325	02/23/10	02/23/10	MAT	.060	-20,000,000.00	-20,000,000.00		
snj101				02/24/10	02/23/10		.061				20,000,000.00
36375	CP-DISC-BANKAMERICA-BA	1365	40	02/23/10	02/23/10	MAT	.110	-9,100,000.00	-9,100,000.00		
snj101				02/24/10	02/23/10		.112				9,100,000.00
36376	CP-DISC-JP MORGAN-JPM	1365	325	02/24/10	02/24/10	MAT	.060	-6,000,000.00	-6,000,000.00		
snj101				02/25/10	02/24/10		.061				6,000,000.00
36377	CP-DISC-JP MORGAN-JPM	1365	325	02/25/10	02/25/10	MAT	.060	-11,400,000.00	-11,400,000.00		
snj101				02/26/10	02/25/10		.061				11,400,000.00
36378	CP-DISC-JP MORGAN-JPM	1365	325	02/26/10	02/26/10	MAT	.060	-19,000,000.00	-19,000,000.00		
snj101				03/01/10	02/26/10		.061				19,000,000.00
36379	CP-DISC-JP MORGAN-JPM	1365	325	03/01/10	03/01/10	MAT	.060	-20,000,000.00	-20,000,000.00		
snj101				03/02/10	03/01/10		.061				20,000,000.00
36380	CP-DISC-BANKAMERICA-BA	1365	40	03/01/10	03/01/10	MAT	.100	-6,600,000.00	-6,600,000.00		
snj101				03/02/10	03/01/10		.101				6,600,000.00
36381	CP-DISC-JP MORGAN-JPM	1365	325	03/02/10	03/02/10	MAT	.060	-16,000,000.00	-16,000,000.00		
snj101				03/03/10	03/02/10		.061				16,000,000.00
36382	CP-DISC-BANKAMERICA-BA	1365	40	03/02/10	03/02/10	MAT	.130	-10,200,000.00	-10,200,000.00		
snj101				03/03/10	03/02/10		.132				10,200,000.00
36383	CP-DISC-JP MORGAN-JPM	1365	325	03/03/10	03/03/10	MAT	.080	-20,000,000.00	-20,000,000.00		
snj101				03/04/10	03/03/10		.081				20,000,000.00
36384	CP-DISC-UBS FIN DEL-UB	1365	441	03/03/10	03/03/10	MAT	.130	-2,700,000.00	-2,700,000.00		
snj101				03/04/10	03/03/10		.132				2,700,000.00
36386	CP-DISC-BANKAMERICA-BA	1365	40	03/04/10	03/04/10	MAT	.140	-3,200,000.00	-3,200,000.00		
snj101				03/05/10	03/04/10		.142				3,200,000.00
36387	CP-DISC-JP MORGAN-JPM	1365	325	03/05/10	03/05/10	MAT	.120	-11,300,000.00	-11,300,000.00		
snj101				03/08/10	03/05/10		.122				11,300,000.00
36389	CP-DISC-JP MORGAN-JPM	1365	325	03/08/10	03/08/10	MAT	.120	-8,400,000.00	-8,400,000.00		
snj101				03/09/10	03/08/10		.122				8,400,000.00
36391	FHLB-DISC-BA	1365	40	03/09/10	03/09/10	MAT	.090	-13,100,000.00	-13,100,000.00		
snj101				03/10/10	03/09/10		.091				13,100,000.00

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INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36392	CP-DISC-JP MORGAN-JPM	1365	325	03/10/10	03/10/10	MAT	.100	-11,800,000.00	-11,800,000.00		
snj101				03/11/10	03/10/10		.101				11,800,000.00
36393	CP-DISC-BANKAMERICA-BA	1365	40	03/11/10	03/11/10	MAT	.130	-23,500,000.00	-23,500,000.00		
snj101				03/12/10	03/11/10		.132				23,500,000.00
36394	CP-DISC-BANKAMERICA-BA	1365	40	03/12/10	03/12/10	MAT	.130	-1,900,000.00	-1,900,000.00		
snj101				03/15/10	03/12/10		.132				1,900,000.00
36395	CP-DISC-BANKAMERICA-BA	1365	40	03/12/10	03/12/10	MAT	.140	-26,900,000.00	-26,900,000.00		
snj101				03/15/10	03/12/10		.142				26,900,000.00
36396	FHLB-DISC-BA	1365	40	03/15/10	03/15/10	MAT	.090	-17,900,000.00	-17,900,000.00		
snj101				03/16/10	03/15/10		.091				17,900,000.00
36398	CP-DISC-UBS FIN DEL-UB	1365	441	03/16/10	03/16/10	MAT	.200	-10,300,000.00	-10,300,000.00		
snj101				03/17/10	03/16/10		.203				10,300,000.00
36399	CP-DISC-UBS FIN DEL-UB	1365	441	03/17/10	03/17/10	MAT	.190	-9,300,000.00	-9,300,000.00		
snj101				03/18/10	03/17/10		.193				9,300,000.00
36400	CP-DISC-UBS FIN DEL-UB	1365	441	03/18/10	03/18/10	MAT	.180	-13,900,000.00	-13,900,000.00		
snj101				03/19/10	03/18/10		.183				13,900,000.00
36401	CP-DISC-UBS FIN DEL-UB	1365	441	03/19/10	03/19/10	MAT	.190	-13,700,000.00	-13,700,000.00		
snj101				03/22/10	03/19/10		.193				13,700,000.00
36402	CP-DISC-UBS FIN DEL-UB	1365	441	03/22/10	03/22/10	MAT	.170	-12,900,000.00	-12,900,000.00		
snj101				03/23/10	03/22/10		.172				12,900,000.00
36403	CP-DISC-UBS FIN DEL-UB	1365	441	03/23/10	03/23/10	MAT	.190	-10,000,000.00	-10,000,000.00		
snj101				03/24/10	03/23/10		.193				10,000,000.00
36404	FHLB-DISC-BA	1365	40	03/23/10	03/23/10	MAT	.130	-7,200,000.00	-7,200,000.00		
snj101				03/24/10	03/23/10		.132				7,200,000.00
36406	CP-DISC-JP MORGAN-JPM	1365	325	03/30/10	03/30/10	MAT	.160	-10,000,000.00	-10,000,000.00		
snj101				04/01/10	03/30/10		.162				10,000,000.00
36407	FHLB-DISC-WF	1365	451	03/24/10	03/24/10	MAT	.100	-7,100,000.00	-7,100,000.00		
snj101				03/25/10	03/24/10		.101				7,100,000.00
36408	CP-DISC-UBS FIN DEL-UB	1365	441	03/25/10	03/25/10	MAT	.160	-10,000,000.00	-10,000,000.00		
snj101				03/26/10	03/25/10		.162				10,000,000.00
36409	FHLB-DISC-JPM	1365	325	03/25/10	03/25/10	MAT	.100	-9,500,000.00	-9,500,000.00		
snj101				03/26/10	03/25/10		.101				9,500,000.00
36410	CP-DISC-JP MORGAN-JPM	1365	325	03/26/10	03/26/10	MAT	.100	-12,500,000.00	-12,500,000.00		
snj101				03/29/10	03/26/10		.101				12,500,000.00
36411	CP-DISC-UBS FIN DEL-UB	1365	441	03/26/10	03/26/10	MAT	.180	-10,000,000.00	-10,000,000.00		
snj101				03/29/10	03/26/10		.183				10,000,000.00
36412	CP-DISC-BANKAMERICA-BA	1365	40	03/29/10	03/29/10	MAT	.150	-12,200,000.00	-12,200,000.00		
snj101				03/30/10	03/29/10		.152				12,200,000.00
36413	CP-DISC-JP MORGAN-JPM	1365	325	03/29/10	03/29/10	MAT	.100	-10,000,000.00	-10,000,000.00		
snj101				03/30/10	03/29/10		.101				10,000,000.00
36414	CP-DISC-UBS FIN DEL-UB	1365	441	03/30/10	03/30/10	MAT	.170	-6,300,000.00	-6,300,000.00		
snj101				04/01/10	03/30/10		.172				6,300,000.00
SUBTOTAL (Txn Typ) MAT							ASSETS	.191	-1254921000.00	-1254921000.00	-471,900.53
								.203			1255392900.53

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USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
35099	FFCB-WF	1365		01/11/10	01/11/10	AMRT	4.920		18,400.00		
snj101				01/12/10	01/11/10		5.055			-18,400.00	
35100	FFCB-GILFD	1365		01/11/10	01/11/10	AMRT	4.920		19,040.00		
snj101				01/12/10	01/11/10		5.060			-19,040.00	
35108	FHLB-GILFD	1365		02/12/10	02/12/10	AMRT	3.875		164,598.00		
snj101				02/16/10	02/12/10		5.011			-164,598.00	
35121	FHLB-UBC	1365		02/12/10	02/12/10	AMRT	3.875		155,450.00		
snj101				02/16/10	02/12/10		5.007			-155,450.00	
36151	FHLB-DISC-WF	1365		02/01/10	02/01/10	AMRT	.300		23,625.00		
snj101				02/02/10	02/01/10		.305			-23,625.00	
36189	CP-DISC-TOYOTA-TOY	1365		02/22/10	02/22/10	AMRT	.320		18,986.67		
snj101				02/23/10	02/22/10		.325			-18,986.67	
36198	CP-DISC-UBS FIN DEL-UB	1365		02/08/10	02/08/10	AMRT	.520		44,200.00		
snj101				02/09/10	02/08/10		.528			-44,200.00	
36200	FHLB-DISC-WF	1365		03/10/10	03/10/10	AMRT	.220		22,122.22		
snj101				03/11/10	03/10/10		.223			-22,122.22	
36221	CP-DISC-GE CAPITAL COR	1365		01/15/10	01/15/10	AMRT	.180		3,780.00		
snj101				01/19/10	01/15/10		.183			-3,780.00	
36259	CP-DISC-GE CAPITAL COR	1365		03/26/10	03/26/10	AMRT	.230		4,472.22		
snj101				03/29/10	03/26/10		.233			-4,472.22	
36268	FHLB-DISC-UBS	1365		02/19/10	02/19/10	AMRT	.070		1,827.78		
snj101				02/22/10	02/19/10		.071			-1,827.78	
36272	FHLB-DISC-WF	1365		03/17/10	03/17/10	AMRT	.060		1,950.00		
snj101				03/18/10	03/17/10		.061			-1,950.00	
36273	FHLB-DISC-WF	1365		03/23/10	03/23/10	AMRT	.060		2,050.00		
snj101				03/24/10	03/23/10		.061			-2,050.00	
36278	FHLB-DISC-WF	1365		03/29/10	03/29/10	AMRT	.060		2,066.67		
snj101				03/30/10	03/29/10		.061			-2,066.67	
36310	CP-DISC-TOYOTA-TOY	1365		01/04/10	01/04/10	AMRT	.050		166.67		
snj101				01/05/10	01/04/10		.051			-166.67	
36312	CP-DISC-UBS FIN DEL-UB	1365		01/05/10	01/05/10	AMRT	.140		58.33		
snj101				01/06/10	01/05/10		.142			-58.33	
36313	CP-DISC-BANKAMERICA-BA	1365		01/05/10	01/05/10	AMRT	.110		56.22		
snj101				01/06/10	01/05/10		.112			-56.22	
36314	CP-DISC-UBS FIN DEL-UB	1365		01/06/10	01/06/10	AMRT	.130		72.22		
snj101				01/07/10	01/06/10		.132			-72.22	
36315	CP-DISC-BANKAMERICA-BA	1365		01/06/10	01/06/10	AMRT	.090		38.25		
snj101				01/07/10	01/06/10		.091			-38.25	
36317	CP-DISC-BANKAMERICA-BA	1365		01/08/10	01/08/10	AMRT	.100		46.11		
snj101				01/11/10	01/08/10		.101			-46.11	
36318	CP-DISC-BANKAMERICA-BA	1365		01/08/10	01/08/10	AMRT	.080		15.11		
snj101				01/11/10	01/08/10		.081			-15.11	
36319	CP-DISC-BANKAMERICA-BA	1365		01/13/10	01/13/10	AMRT	.100		300.00		
snj101				01/14/10	01/13/10		.101			-300.00	

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* ACTIVE TRANSACTIONS *

INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36320	CP-DISC-BANKAMERICA-BA	1365		01/11/10	01/11/10	AMRT	.080		146.67		
snj101				01/12/10	01/11/10		.081			-146.67	
36321	CP-DISC-UBS FIN DEL-UB	1365		01/11/10	01/11/10	AMRT	.090		135.00		
snj101				01/12/10	01/11/10		.091			-135.00	
36322	CP-DISC-UBS FIN DEL-UB	1365		01/11/10	01/11/10	AMRT	.090		7.50		
snj101				01/12/10	01/11/10		.091			-7.50	
36323	CP-DISC-UBS FIN DEL-UB	1365		01/12/10	01/12/10	AMRT	.090		50.00		
snj101				01/13/10	01/12/10		.091			-50.00	
36325	CP-DISC-BANKAMERICA-BA	1365		01/12/10	01/12/10	AMRT	.080		34.22		
snj101				01/13/10	01/12/10		.081			-34.22	
36326	CP-DISC-BANKAMERICA-BA	1365		01/14/10	01/14/10	AMRT	.090		100.00		
snj101				01/15/10	01/14/10		.091			-100.00	
36327	CP-DISC-UBS FIN DEL-UB	1365		01/13/10	01/13/10	AMRT	.090		37.50		
snj101				01/14/10	01/13/10		.091			-37.50	
36328	CP-DISC-BANKAMERICA-BA	1365		01/19/10	01/19/10	AMRT	.090		270.00		
snj101				01/20/10	01/19/10		.091			-270.00	
36329	CP-DISC-UBS FIN DEL-UB	1365		01/14/10	01/14/10	AMRT	.090		39.25		
snj101				01/15/10	01/14/10		.091			-39.25	
36331	CP-DISC-BANKAMERICA-BA	1365		01/15/10	01/15/10	AMRT	.080		44.44		
snj101				01/19/10	01/15/10		.081			-44.44	
36332	CP-DISC-UBS FIN DEL-UB	1365		01/15/10	01/15/10	AMRT	.100		15.83		
snj101				01/19/10	01/15/10		.101			-15.83	
36335	CP-DISC-BANKAMERICA-BA	1365		01/19/10	01/19/10	AMRT	.100		192.22		
snj101				01/20/10	01/19/10		.101			-192.22	
36336	CP-DISC-UBS FIN DEL-UB	1365		01/22/10	01/22/10	AMRT	.060		93.33		
snj101				01/25/10	01/22/10		.061			-93.33	
36337	CP-DISC-BANKAMERICA-BA	1365		01/20/10	01/20/10	AMRT	.120		93.67		
snj101				01/21/10	01/20/10		.122			-93.67	
36338	CP-DISC-BANKAMERICA-BA	1365		01/21/10	01/21/10	AMRT	.110		77.92		
snj101				01/22/10	01/21/10		.112			-77.92	
36339	CP-DISC-BANKAMERICA-BA	1365		01/22/10	01/22/10	AMRT	.110		78.83		
snj101				01/25/10	01/22/10		.112			-78.83	
36340	CP-DISC-UBS FIN DEL-UB	1365		01/25/10	01/25/10	AMRT	.110		91.67		
snj101				01/26/10	01/25/10		.112			-91.67	
36341	CP-DISC-BANKAMERICA-BA	1365		01/26/10	01/26/10	AMRT	.110		297.00		
snj101				01/27/10	01/26/10		.112			-297.00	
36342	CP-DISC-UBS FIN DEL-UB	1365		01/26/10	01/26/10	AMRT	.120		33.33		
snj101				01/27/10	01/26/10		.122			-33.33	
36343	CP-DISC-BANKAMERICA-BA	1365		01/26/10	01/26/10	AMRT	.100		9.44		
snj101				01/27/10	01/26/10		.101			-9.44	
36347	CP-DISC-BANKAMERICA-BA	1365		01/27/10	01/27/10	AMRT	.110		25.67		
snj101				01/28/10	01/27/10		.112			-25.67	
36348	CP-DISC-BANKAMERICA-BA	1365		01/27/10	01/27/10	AMRT	.110		91.67		
snj101				01/28/10	01/27/10		.112			-91.67	

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INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36357	CP-DISC-BANKAMERICA-BA	1365		01/28/10	01/28/10	AMRT	.110		91.06		
snj101				01/29/10	01/28/10		.112			-91.06	
36358	CP-DISC-BANKAMERICA-BA	1365		01/29/10	01/29/10	AMRT	.110		72.11		
snj101				02/01/10	01/29/10		.112			-72.11	
36361	CP-DISC-BANKAMERICA-BA	1365		02/03/10	02/03/10	AMRT	.120		3.33		
snj101				02/04/10	02/03/10		.122			-3.33	
36362	CP-DISC-BANKAMERICA-BA	1365		02/05/10	02/05/10	AMRT	.120		7.33		
snj101				02/08/10	02/05/10		.122			-7.33	
36363	CP-DISC-BANKAMERICA-BA	1365		02/08/10	02/08/10	AMRT	.110		24.75		
snj101				02/09/10	02/08/10		.112			-24.75	
36364	CP-DISC-BANKAMERICA-BA	1365		02/09/10	02/09/10	AMRT	.120		41.67		
snj101				02/10/10	02/09/10		.122			-41.67	
36365	CP-DISC-BANKAMERICA-BA	1365		02/10/10	02/10/10	AMRT	.120		45.33		
snj101				02/11/10	02/10/10		.122			-45.33	
36366	CP-DISC-JP MORGAN-JPM	1365		02/11/10	02/11/10	AMRT	.060		22.17		
snj101				02/12/10	02/11/10		.061			-22.17	
36367	CP-DISC-BANKAMERICA-BA	1365		02/11/10	02/11/10	AMRT	.110		6.02		
snj101				02/12/10	02/11/10		.112			-6.02	
36368	CP-DISC-JP MORGAN-JPM	1365		02/12/10	02/12/10	AMRT	.060		38.00		
snj101				02/16/10	02/12/10		.061			-38.00	
36370	CP-DISC-JP MORGAN-JPM	1365		02/16/10	02/16/10	AMRT	.060		98.00		
snj101				02/17/10	02/16/10		.061			-98.00	
36371	CP-DISC-JP MORGAN-JPM	1365		02/19/10	02/19/10	AMRT	.060		2.83		
snj101				02/22/10	02/19/10		.061			-2.83	
36372	CP-DISC-JP MORGAN-JPM	1365		02/22/10	02/22/10	AMRT	.060		100.00		
snj101				02/23/10	02/22/10		.061			-100.00	
36373	CP-DISC-BANKAMERICA-BA	1365		02/25/10	02/25/10	AMRT	.130		400.83		
snj101				02/26/10	02/25/10		.132			-400.83	
36374	CP-DISC-JP MORGAN-JPM	1365		02/23/10	02/23/10	AMRT	.060		33.33		
snj101				02/24/10	02/23/10		.061			-33.33	
36375	CP-DISC-BANKAMERICA-BA	1365		02/23/10	02/23/10	AMRT	.110		27.81		
snj101				02/24/10	02/23/10		.112			-27.81	
36376	CP-DISC-JP MORGAN-JPM	1365		02/24/10	02/24/10	AMRT	.060		10.00		
snj101				02/25/10	02/24/10		.061			-10.00	
36377	CP-DISC-JP MORGAN-JPM	1365		02/25/10	02/25/10	AMRT	.060		19.00		
snj101				02/26/10	02/25/10		.061			-19.00	
36378	CP-DISC-JP MORGAN-JPM	1365		02/26/10	02/26/10	AMRT	.060		31.67		
snj101				03/01/10	02/26/10		.061			-31.67	
36379	CP-DISC-JP MORGAN-JPM	1365		03/01/10	03/01/10	AMRT	.060		100.00		
snj101				03/02/10	03/01/10		.061			-100.00	
36380	CP-DISC-BANKAMERICA-BA	1365		03/01/10	03/01/10	AMRT	.100		55.00		
snj101				03/02/10	03/01/10		.101			-55.00	
36381	CP-DISC-JP MORGAN-JPM	1365		03/02/10	03/02/10	AMRT	.060		26.67		
snj101				03/03/10	03/02/10		.061			-26.67	

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

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INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36382	CP-DISC-BANKAMERICA-BA	1365		03/02/10	03/02/10	AMRT	.130		36.83		
snj101				03/03/10	03/02/10		.132			-36.83	
36383	CP-DISC-JP MORGAN-JPM	1365		03/03/10	03/03/10	AMRT	.080		44.44		
snj101				03/04/10	03/03/10		.081			-44.44	
36384	CP-DISC-UBS FIN DEL-UB	1365		03/03/10	03/03/10	AMRT	.130		9.75		
snj101				03/04/10	03/03/10		.132			-9.75	
36386	CP-DISC-BANKAMERICA-BA	1365		03/04/10	03/04/10	AMRT	.140		12.44		
snj101				03/05/10	03/04/10		.142			-12.44	
36387	CP-DISC-JP MORGAN-JPM	1365		03/05/10	03/05/10	AMRT	.120		37.67		
snj101				03/08/10	03/05/10		.122			-37.67	
36389	CP-DISC-JP MORGAN-JPM	1365		03/08/10	03/08/10	AMRT	.120		84.00		
snj101				03/09/10	03/08/10		.122			-84.00	
36391	FHLB-DISC-BA	1365		03/09/10	03/09/10	AMRT	.090		32.75		
snj101				03/10/10	03/09/10		.091			-32.75	
36392	CP-DISC-JP MORGAN-JPM	1365		03/10/10	03/10/10	AMRT	.100		32.78		
snj101				03/11/10	03/10/10		.101			-32.78	
36393	CP-DISC-BANKAMERICA-BA	1365		03/11/10	03/11/10	AMRT	.130		84.86		
snj101				03/12/10	03/11/10		.132			-84.86	
36394	CP-DISC-BANKAMERICA-BA	1365		03/12/10	03/12/10	AMRT	.130		13.72		
snj101				03/15/10	03/12/10		.132			-13.72	
36395	CP-DISC-BANKAMERICA-BA	1365		03/12/10	03/12/10	AMRT	.140		104.61		
snj101				03/15/10	03/12/10		.142			-104.61	
36396	FHLB-DISC-BA	1365		03/15/10	03/15/10	AMRT	.090		134.25		
snj101				03/16/10	03/15/10		.091			-134.25	
36398	CP-DISC-UBS FIN DEL-UB	1365		03/16/10	03/16/10	AMRT	.200		57.22		
snj101				03/17/10	03/16/10		.203			-57.22	
36399	CP-DISC-UBS FIN DEL-UB	1365		03/17/10	03/17/10	AMRT	.190		49.08		
snj101				03/18/10	03/17/10		.193			-49.08	
36400	CP-DISC-UBS FIN DEL-UB	1365		03/18/10	03/18/10	AMRT	.180		69.50		
snj101				03/19/10	03/18/10		.183			-69.50	
36401	CP-DISC-UBS FIN DEL-UB	1365		03/19/10	03/19/10	AMRT	.190		72.31		
snj101				03/22/10	03/19/10		.193			-72.31	
36402	CP-DISC-UBS FIN DEL-UB	1365		03/22/10	03/22/10	AMRT	.170		182.75		
snj101				03/23/10	03/22/10		.172			-182.75	
36403	CP-DISC-UBS FIN DEL-UB	1365		03/23/10	03/23/10	AMRT	.190		52.78		
snj101				03/24/10	03/23/10		.193			-52.78	
36404	FHLB-DISC-BA	1365		03/23/10	03/23/10	AMRT	.130		26.00		
snj101				03/24/10	03/23/10		.132			-26.00	
36406	CP-DISC-JP MORGAN-JPM	1365		03/30/10	03/30/10	AMRT	.160		311.11		
snj101				04/01/10	03/30/10		.162			-311.11	
36407	FHLB-DISC-WF	1365		03/24/10	03/24/10	AMRT	.100		19.72		
snj101				03/25/10	03/24/10		.101			-19.72	
36408	CP-DISC-UBS FIN DEL-UB	1365		03/25/10	03/25/10	AMRT	.160		44.44		
snj101				03/26/10	03/25/10		.162			-44.44	

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INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36409	FHLB-DISC-JPM	1365		03/25/10	03/25/10	AMRT	.100		26.41		
snj101				03/26/10	03/25/10		.101			-26.41	
36410	CP-DISC-JP MORGAN-JPM	1365		03/26/10	03/26/10	AMRT	.100		34.72		
snj101				03/29/10	03/26/10		.101			-34.72	
36411	CP-DISC-UBS FIN DEL-UB	1365		03/26/10	03/26/10	AMRT	.180		50.00		
snj101				03/29/10	03/26/10		.183			-50.00	
36412	CP-DISC-BANKAMERICA-BA	1365		03/29/10	03/29/10	AMRT	.150		152.50		
snj101				03/30/10	03/29/10		.152			-152.50	
36413	CP-DISC-JP MORGAN-JPM	1365		03/29/10	03/29/10	AMRT	.100		83.33		
snj101				03/30/10	03/29/10		.101			-83.33	
36414	CP-DISC-UBS FIN DEL-UB	1365		03/30/10	03/30/10	AMRT	.170		29.75		
snj101				04/01/10	03/30/10		.172			-29.75	
SUBTOTAL (Txn Typ) AMRT				ASSETS				.189	488,433.26		
								.201		-488,433.26	
32936	STATE INVESTMT POOL-CT	1235	415	04/01/10	01/15/10	PURC	.557	68,512.87	68,512.87		
uyen				01/15/10	01/15/10		.557				-68,512.87
			415		02/02/10	PURC	.557	9,000,000.00	9,000,000.00		
uyen				02/02/10	02/02/10		.557				-9,000,000.00
			415		02/04/10	PURC	.557	7,800,000.00	7,800,000.00		
uyen				02/04/10	02/04/10		.557				-7,800,000.00
			415		02/19/10	PURC	.557	1,700,000.00	1,700,000.00		
uyen				02/19/10	02/19/10		.557				-1,700,000.00
33658	STATE INVESTMT POOL-RD	1365	415	04/01/10	01/15/10	PURC	.557	68,612.30	68,612.30		
uyen				01/15/10	01/15/10		.557				-68,612.30
36312	CP-DISC-UBS FIN DEL-UB	1365	441	01/05/10	01/04/10	PURC	.140	15,000,000.00	14,999,941.67		
uyen				01/04/10	01/04/10		.142		-58.33		-14,999,941.67
36313	CP-DISC-BANKAMERICA-BA	1365	40	01/05/10	01/04/10	PURC	.110	18,400,000.00	18,399,943.78		
uyen				01/04/10	01/04/10		.112		-56.22		-18,399,943.78
36314	CP-DISC-UBS FIN DEL-UB	1365	441	01/06/10	01/05/10	PURC	.130	20,000,000.00	19,999,927.78		
uyen				01/05/10	01/05/10		.132		-72.22		-19,999,927.78
36315	CP-DISC-BANKAMERICA-BA	1365	40	01/06/10	01/05/10	PURC	.090	15,300,000.00	15,299,961.75		
uyen				01/05/10	01/05/10		.091		-38.25		-15,299,961.75
36317	CP-DISC-BANKAMERICA-BA	1365	40	01/08/10	01/06/10	PURC	.100	8,300,000.00	8,299,953.89		
uyen				01/06/10	01/06/10		.101		-46.11		-8,299,953.89
36318	CP-DISC-BANKAMERICA-BA	1365	40	01/08/10	01/07/10	PURC	.080	6,800,000.00	6,799,984.89		
uyen				01/07/10	01/07/10		.081		-15.11		-6,799,984.89
36319	CP-DISC-BANKAMERICA-BA	1365	40	01/13/10	01/07/10	PURC	.100	18,000,000.00	17,999,700.00		
uyen				01/07/10	01/07/10		.101		-300.00		-17,999,700.00
36320	CP-DISC-BANKAMERICA-BA	1365	40	01/11/10	01/08/10	PURC	.080	22,000,000.00	21,999,853.33		
uyen				01/08/10	01/08/10		.081		-146.67		-21,999,853.33
36321	CP-DISC-UBS FIN DEL-UB	1365	441	01/11/10	01/08/10	PURC	.090	18,000,000.00	17,999,865.00		
uyen				01/08/10	01/08/10		.091		-135.00		-17,999,865.00

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

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INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36322	CP-DISC-UBS FIN DEL-UB	1365	441	01/11/10	01/08/10	PURC	.090	1,000,000.00	999,992.50		
uyen				01/08/10	01/08/10		.091		-7.50		-999,992.50
36323	CP-DISC-UBS FIN DEL-UB	1365	441	01/12/10	01/11/10	PURC	.090	20,000,000.00	19,999,950.00		
uyen				01/11/10	01/11/10		.091		-50.00		-19,999,950.00
36324	CP-DISC-TOYOTA-TOY	1365	436	07/16/10	01/11/10	PURC	.250	18,000,000.00	17,976,750.00		
uyen				01/11/10	01/11/10		.254		-23,250.00		-17,976,750.00
36325	CP-DISC-BANKAMERICA-BA	1365	40	01/12/10	01/11/10	PURC	.080	15,400,000.00	15,399,965.78		
uyen				01/11/10	01/11/10		.081		-34.22		-15,399,965.78
36326	CP-DISC-BANKAMERICA-BA	1365	40	01/14/10	01/12/10	PURC	.090	20,000,000.00	19,999,900.00		
uyen				01/12/10	01/12/10		.091		-100.00		-19,999,900.00
36327	CP-DISC-UBS FIN DEL-UB	1365	441	01/13/10	01/12/10	PURC	.090	15,000,000.00	14,999,962.50		
uyen				01/12/10	01/12/10		.091		-37.50		-14,999,962.50
36328	CP-DISC-BANKAMERICA-BA	1365	40	01/19/10	01/13/10	PURC	.090	18,000,000.00	17,999,730.00		
uyen				01/13/10	01/13/10		.091		-270.00		-17,999,730.00
36329	CP-DISC-UBS FIN DEL-UB	1365	441	01/14/10	01/13/10	PURC	.090	15,700,000.00	15,699,960.75		
uyen				01/13/10	01/13/10		.091		-39.25		-15,699,960.75
36331	CP-DISC-BANKAMERICA-BA	1365	40	01/15/10	01/14/10	PURC	.080	20,000,000.00	19,999,955.56		
uyen				01/14/10	01/14/10		.081		-44.44		-19,999,955.56
36332	CP-DISC-UBS FIN DEL-UB	1365	441	01/15/10	01/14/10	PURC	.100	5,700,000.00	5,699,984.17		
uyen				01/14/10	01/14/10		.101		-15.83		-5,699,984.17
36333	CP-DISC-UBS FIN DEL-UB	1365	441	07/14/10	01/14/10	PURC	.300	10,000,000.00	9,984,916.67		
uyen				01/14/10	01/14/10		.305		-15,083.33		-9,984,916.67
36334	FNMA-DISC-UBS	1365	441	06/28/10	01/14/10	PURC	.110	15,000,000.00	14,992,437.50		
uyen				01/14/10	01/14/10		.112		-7,562.50		-14,992,437.50
36335	CP-DISC-BANKAMERICA-BA	1365	40	01/19/10	01/15/10	PURC	.100	17,300,000.00	17,299,807.78		
uyen				01/15/10	01/15/10		.101		-192.22		-17,299,807.78
36336	CP-DISC-UBS FIN DEL-UB	1365	441	01/22/10	01/15/10	PURC	.060	8,000,000.00	7,999,906.67		
uyen				01/15/10	01/15/10		.061		-93.33		-7,999,906.67
36337	CP-DISC-BANKAMERICA-BA	1365	40	01/20/10	01/19/10	PURC	.120	28,100,000.00	28,099,906.33		
uyen				01/19/10	01/19/10		.122		-93.67		-28,099,906.33
36338	CP-DISC-BANKAMERICA-BA	1365	40	01/21/10	01/20/10	PURC	.110	25,500,000.00	25,499,922.08		
uyen				01/20/10	01/20/10		.112		-77.92		-25,499,922.08
36339	CP-DISC-BANKAMERICA-BA	1365	40	01/22/10	01/21/10	PURC	.110	25,800,000.00	25,799,921.17		
uyen				01/21/10	01/21/10		.112		-78.83		-25,799,921.17
36340	CP-DISC-UBS FIN DEL-UB	1365	441	01/25/10	01/22/10	PURC	.110	10,000,000.00	9,999,908.33		
uyen				01/22/10	01/22/10		.112		-91.67		-9,999,908.33
36341	CP-DISC-BANKAMERICA-BA	1365	40	01/26/10	01/22/10	PURC	.110	24,300,000.00	24,299,703.00		
uyen				01/22/10	01/22/10		.112		-297.00		-24,299,703.00
36342	CP-DISC-UBS FIN DEL-UB	1365	441	01/26/10	01/25/10	PURC	.120	10,000,000.00	9,999,966.67		
uyen				01/25/10	01/25/10		.122		-33.33		-9,999,966.67
36343	CP-DISC-BANKAMERICA-BA	1365	40	01/26/10	01/25/10	PURC	.100	3,400,000.00	3,399,990.56		
uyen				01/25/10	01/25/10		.101		-9.44		-3,399,990.56
36344	NCD-UBOC-UBC	1365	445	07/23/10	01/26/10	PURC	.250	10,000,000.00	10,000,000.00		
uyen				01/26/10	01/26/10		.250				-10,000,000.00

* ACTIVE TRANSACTIONS *

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

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INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36345	FHLMC-DISC-UBS	1365	441	09/01/10	01/26/10	PURC	.190	20,000,000.00	19,976,988.89		
uyen				01/26/10	01/26/10		.193		-23,011.11		-19,976,988.89
36346	CP-DISC-JP MORGAN-JPM	1365	325	07/26/10	01/26/10	PURC	.250	20,000,000.00	19,974,861.11		
uyen				01/26/10	01/26/10		.254		-25,138.89		-19,974,861.11
36347	CP-DISC-BANKAMERICA-BA	1365	40	01/27/10	01/26/10	PURC	.110	8,400,000.00	8,399,974.33		
uyen				01/26/10	01/26/10		.112		-25.67		-8,399,974.33
36348	CP-DISC-BANKAMERICA-BA	1365	40	01/27/10	01/26/10	PURC	.110	30,000,000.00	29,999,908.33		
uyen				01/26/10	01/26/10		.112		-91.67		-29,999,908.33
36349	FHLMC-DISC-UBC	1365	445	08/17/10	01/26/10	PURC	.170	10,000,000.00	9,990,413.89		
uyen				01/26/10	01/26/10		.173		-9,586.11		-9,990,413.89
36350	FHLMC-DISC-CITIG	1365	132	08/26/10	01/26/10	PURC	.170	20,000,000.00	19,979,977.78		
uyen				01/26/10	01/26/10		.173		-20,022.22		-19,979,977.78
36351	FNMA-DISC-BA	1365	40	08/23/10	01/26/10	PURC	.170	30,000,000.00	29,970,391.67		
uyen				01/26/10	01/26/10		.173		-29,608.33		-29,970,391.67
36352	FNMA-DISC-WF	1365	451	07/20/10	01/26/10	PURC	.120	10,000,000.00	9,994,166.67		
uyen				01/26/10	01/26/10		.122		-5,833.33		-9,994,166.67
36354	NCD-UBS AG STAMFORD-UB	1365	441	07/12/10	01/26/10	PURC	.260	25,000,000.00	25,000,000.00		
uyen				01/26/10	01/26/10		.260				-25,000,000.00
36355	FNMA-DISC-UBS	1365	441	07/07/10	01/27/10	PURC	.130	10,000,000.00	9,994,186.11		
uyen				01/27/10	01/27/10		.132		-5,813.89		-9,994,186.11
36356	FNMA-DISC-UBS	1365	441	09/13/10	01/27/10	PURC	.210	20,000,000.00	19,973,283.33		
uyen				01/27/10	01/27/10		.213		-26,716.67		-19,973,283.33
36357	CP-DISC-BANKAMERICA-BA	1365	40	01/28/10	01/27/10	PURC	.110	29,800,000.00	29,799,908.94		
uyen				01/27/10	01/27/10		.112		-91.06		-29,799,908.94
36358	CP-DISC-BANKAMERICA-BA	1365	40	01/29/10	01/28/10	PURC	.110	23,600,000.00	23,599,927.89		
uyen				01/28/10	01/28/10		.112		-72.11		-23,599,927.89
36361	CP-DISC-BANKAMERICA-BA	1365	40	02/03/10	02/02/10	PURC	.120	1,000,000.00	999,996.67		
uyen				02/02/10	02/02/10		.122		-3.33		-999,996.67
36362	CP-DISC-BANKAMERICA-BA	1365	40	02/05/10	02/04/10	PURC	.120	2,200,000.00	2,199,992.67		
uyen				02/04/10	02/04/10		.122		-7.33		-2,199,992.67
36363	CP-DISC-BANKAMERICA-BA	1365	40	02/08/10	02/05/10	PURC	.110	2,700,000.00	2,699,975.25		
uyen				02/05/10	02/05/10		.112		-24.75		-2,699,975.25
36364	CP-DISC-BANKAMERICA-BA	1365	40	02/09/10	02/08/10	PURC	.120	12,500,000.00	12,499,958.33		
uyen				02/08/10	02/08/10		.122		-41.67		-12,499,958.33
36365	CP-DISC-BANKAMERICA-BA	1365	40	02/10/10	02/09/10	PURC	.120	13,600,000.00	13,599,954.67		
uyen				02/09/10	02/09/10		.122		-45.33		-13,599,954.67
36366	CP-DISC-JP MORGAN-JPM	1365	325	02/11/10	02/10/10	PURC	.060	13,300,000.00	13,299,977.83		
uyen				02/10/10	02/10/10		.061		-22.17		-13,299,977.83
36367	CP-DISC-BANKAMERICA-BA	1365	40	02/11/10	02/10/10	PURC	.110	1,971,000.00	1,970,993.98		
uyen				02/10/10	02/10/10		.112		-6.02		-1,970,993.98
36368	CP-DISC-JP MORGAN-JPM	1365	325	02/12/10	02/11/10	PURC	.060	22,800,000.00	22,799,962.00		
uyen				02/11/10	02/11/10		.061		-38.00		-22,799,962.00
36369	FHLMC-CITIG	1365	132	07/12/10	01/26/10	PURC	4.125	10,000,000.00	10,197,731.67		
uyen				02/11/10	01/26/10		.181		197,731.67		-10,197,731.67

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
01/01/10 TO 03/31/10
SETTLEMENT DATE BASIS
FUND: 1 INVESTMENT FUNDS

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* ACTIVE TRANSACTIONS *

INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36370	CP-DISC-JP MORGAN-JPM	1365	325	02/16/10	02/12/10	PURC	.060	14,700,000.00	14,699,902.00		
uyen				02/12/10	02/12/10		.061		-98.00		-14,699,902.00
36371	CP-DISC-JP MORGAN-JPM	1365	325	02/19/10	02/18/10	PURC	.060	1,700,000.00	1,699,997.17		
uyen				02/18/10	02/18/10		.061		-2.83		-1,699,997.17
36372	CP-DISC-JP MORGAN-JPM	1365	325	02/22/10	02/19/10	PURC	.060	20,000,000.00	19,999,900.00		
uyen				02/19/10	02/19/10		.061		-100.00		-19,999,900.00
36373	CP-DISC-BANKAMERICA-BA	1365	40	02/25/10	02/19/10	PURC	.130	18,500,000.00	18,499,599.17		
uyen				02/19/10	02/19/10		.132		-400.83		-18,499,599.17
36374	CP-DISC-JP MORGAN-JPM	1365	325	02/23/10	02/22/10	PURC	.060	20,000,000.00	19,999,966.67		
uyen				02/22/10	02/22/10		.061		-33.33		-19,999,966.67
36375	CP-DISC-BANKAMERICA-BA	1365	40	02/23/10	02/22/10	PURC	.110	9,100,000.00	9,099,972.19		
uyen				02/22/10	02/22/10		.112		-27.81		-9,099,972.19
36376	CP-DISC-JP MORGAN-JPM	1365	325	02/24/10	02/23/10	PURC	.060	6,000,000.00	5,999,990.00		
uyen				02/23/10	02/23/10		.061		-10.00		-5,999,990.00
36377	CP-DISC-JP MORGAN-JPM	1365	325	02/25/10	02/24/10	PURC	.060	11,400,000.00	11,399,981.00		
uyen				02/24/10	02/24/10		.061		-19.00		-11,399,981.00
36378	CP-DISC-JP MORGAN-JPM	1365	325	02/26/10	02/25/10	PURC	.060	19,000,000.00	18,999,968.33		
uyen				02/25/10	02/25/10		.061		-31.67		-18,999,968.33
36379	CP-DISC-JP MORGAN-JPM	1365	325	03/01/10	02/26/10	PURC	.060	20,000,000.00	19,999,900.00		
uyen				02/26/10	02/26/10		.061		-100.00		-19,999,900.00
36380	CP-DISC-BANKAMERICA-BA	1365	40	03/01/10	02/26/10	PURC	.100	6,600,000.00	6,599,945.00		
uyen				02/26/10	02/26/10		.101		-55.00		-6,599,945.00
36381	CP-DISC-JP MORGAN-JPM	1365	325	03/02/10	03/01/10	PURC	.060	16,000,000.00	15,999,973.33		
uyen				03/01/10	03/01/10		.061		-26.67		-15,999,973.33
36382	CP-DISC-BANKAMERICA-BA	1365	40	03/02/10	03/01/10	PURC	.130	10,200,000.00	10,199,963.17		
uyen				03/01/10	03/01/10		.132		-36.83		-10,199,963.17
36383	CP-DISC-JP MORGAN-JPM	1365	325	03/03/10	03/02/10	PURC	.080	20,000,000.00	19,999,955.56		
uyen				03/02/10	03/02/10		.081		-44.44		-19,999,955.56
36384	CP-DISC-UBS FIN DEL-UB	1365	441	03/03/10	03/02/10	PURC	.130	2,700,000.00	2,699,990.25		
uyen				03/02/10	03/02/10		.132		-9.75		-2,699,990.25
36386	CP-DISC-BANKAMERICA-BA	1365	40	03/04/10	03/03/10	PURC	.140	3,200,000.00	3,199,987.56		
uyen				03/03/10	03/03/10		.142		-12.44		-3,199,987.56
36387	CP-DISC-JP MORGAN-JPM	1365	325	03/05/10	03/04/10	PURC	.120	11,300,000.00	11,299,962.33		
uyen				03/04/10	03/04/10		.122		-37.67		-11,299,962.33
36388	FNMA-DISC-UBS	1365	441	11/19/10	03/04/10	PURC	.290	15,000,000.00	14,968,583.33		
uyen				03/04/10	03/04/10		.295		-31,416.67		-14,968,583.33
36389	CP-DISC-JP MORGAN-JPM	1365	325	03/08/10	03/05/10	PURC	.120	8,400,000.00	8,399,916.00		
uyen				03/05/10	03/05/10		.122		-84.00		-8,399,916.00
36390	FNMA-DISC-UBS	1365	441	11/01/10	03/08/10	PURC	.290	10,000,000.00	9,980,827.78		
uyen				03/08/10	03/08/10		.294		-19,172.22		-9,980,827.78
36391	FHLB-DISC-BA	1365	40	03/09/10	03/08/10	PURC	.090	13,100,000.00	13,099,967.25		
uyen				03/08/10	03/08/10		.091		-32.75		-13,099,967.25
36392	CP-DISC-JP MORGAN-JPM	1365	325	03/10/10	03/09/10	PURC	.100	11,800,000.00	11,799,967.22		
uyen				03/09/10	03/09/10		.101		-32.78		-11,799,967.22

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
* ACTIVE TRANSACTIONS *
DETAIL TRANSACTION REPORT - FIXED INCOME
01/01/10 TO 03/31/10
SETTLEMENT DATE BASIS
FUND: 1 INVESTMENT FUNDS

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INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36393	CP-DISC-BANKAMERICA-BA	1365	40	03/11/10	03/10/10	PURC	.130	23,500,000.00	23,499,915.14		
uyen				03/10/10	03/10/10		.132		-84.86		-23,499,915.14
36394	CP-DISC-BANKAMERICA-BA	1365	40	03/12/10	03/10/10	PURC	.130	1,900,000.00	1,899,986.28		
uyen				03/10/10	03/10/10		.132		-13.72		-1,899,986.28
36395	CP-DISC-BANKAMERICA-BA	1365	40	03/12/10	03/11/10	PURC	.140	26,900,000.00	26,899,895.39		
uyen				03/11/10	03/11/10		.142		-104.61		-26,899,895.39
36396	FHLB-DISC-BA	1365	40	03/15/10	03/12/10	PURC	.090	17,900,000.00	17,899,865.75		
uyen				03/12/10	03/12/10		.091		-134.25		-17,899,865.75
36397	FNMA-DISC-UBC	1365	445	11/22/10	03/12/10	PURC	.310	20,000,000.00	19,956,083.33		
uyen				03/12/10	03/12/10		.315		-43,916.67		-19,956,083.33
36398	CP-DISC-UBS FIN DEL-UB	1365	441	03/16/10	03/15/10	PURC	.200	10,300,000.00	10,299,942.78		
uyen				03/15/10	03/15/10		.203		-57.22		-10,299,942.78
36399	CP-DISC-UBS FIN DEL-UB	1365	441	03/17/10	03/16/10	PURC	.190	9,300,000.00	9,299,950.92		
uyen				03/16/10	03/16/10		.193		-49.08		-9,299,950.92
36400	CP-DISC-UBS FIN DEL-UB	1365	441	03/18/10	03/17/10	PURC	.180	13,900,000.00	13,899,930.50		
uyen				03/17/10	03/17/10		.183		-69.50		-13,899,930.50
36401	CP-DISC-UBS FIN DEL-UB	1365	441	03/19/10	03/18/10	PURC	.190	13,700,000.00	13,699,927.69		
uyen				03/18/10	03/18/10		.193		-72.31		-13,699,927.69
36402	CP-DISC-UBS FIN DEL-UB	1365	441	03/22/10	03/19/10	PURC	.170	12,900,000.00	12,899,817.25		
uyen				03/19/10	03/19/10		.172		-182.75		-12,899,817.25
36403	CP-DISC-UBS FIN DEL-UB	1365	441	03/23/10	03/22/10	PURC	.190	10,000,000.00	9,999,947.22		
uyen				03/22/10	03/22/10		.193		-52.78		-9,999,947.22
36404	FHLB-DISC-BA	1365	40	03/23/10	03/22/10	PURC	.130	7,200,000.00	7,199,974.00		
uyen				03/22/10	03/22/10		.132		-26.00		-7,199,974.00
36406	CP-DISC-JP MORGAN-JPM	1365	325	03/30/10	03/23/10	PURC	.160	10,000,000.00	9,999,688.89		
uyen				03/23/10	03/23/10		.162		-311.11		-9,999,688.89
36407	FHLB-DISC-WF	1365	451	03/24/10	03/23/10	PURC	.100	7,100,000.00	7,099,980.28		
uyen				03/23/10	03/23/10		.101		-19.72		-7,099,980.28
36408	CP-DISC-UBS FIN DEL-UB	1365	441	03/25/10	03/24/10	PURC	.160	10,000,000.00	9,999,955.56		
uyen				03/24/10	03/24/10		.162		-44.44		-9,999,955.56
36409	FHLB-DISC-JPM	1365	325	03/25/10	03/24/10	PURC	.100	9,500,000.00	9,499,973.59		
uyen				03/24/10	03/24/10		.101		-26.41		-9,499,973.59
36410	CP-DISC-JP MORGAN-JPM	1365	325	03/26/10	03/25/10	PURC	.100	12,500,000.00	12,499,965.28		
uyen				03/25/10	03/25/10		.101		-34.72		-12,499,965.28
36411	CP-DISC-UBS FIN DEL-UB	1365	441	03/26/10	03/25/10	PURC	.180	10,000,000.00	9,999,950.00		
uyen				03/25/10	03/25/10		.183		-50.00		-9,999,950.00
36412	CP-DISC-BANKAMERICA-BA	1365	40	03/29/10	03/26/10	PURC	.150	12,200,000.00	12,199,847.50		
uyen				03/26/10	03/26/10		.152		-152.50		-12,199,847.50
36413	CP-DISC-JP MORGAN-JPM	1365	325	03/29/10	03/26/10	PURC	.100	10,000,000.00	9,999,916.67		
uyen				03/26/10	03/26/10		.101		-83.33		-9,999,916.67
36414	CP-DISC-UBS FIN DEL-UB	1365	441	03/30/10	03/29/10	PURC	.170	6,300,000.00	6,299,970.25		
uyen				03/29/10	03/29/10		.172		-29.75		-6,299,970.25
36415	CP-DISC-JP MORGAN-JPM	1365	325	04/01/10	03/29/10	PURC	.100	10,000,000.00	9,999,916.67		
uyen				03/29/10	03/29/10		.101		-83.33		-9,999,916.67

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

* ACTIVE TRANSACTIONS * DETAIL TRANSACTION REPORT - FIXED INCOME PAGE: 16
01/01/10 TO 03/31/10 RUN: 04/19/10 11:01:43
SETTLEMENT DATE BASIS
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
36416	CP-DISC-GE CAPITAL COR	1365	187	04/08/10	03/29/10	PURC	.130	12,000,000.00	11,999,566.67		
uyen				03/29/10	03/29/10		.132		-433.33		-11,999,566.67
36417	CP-DISC-TOYOTA-TOY	1365	436	04/01/10	03/30/10	PURC	.060	13,400,000.00	13,399,955.33		
uyen				03/30/10	03/30/10		.061		-44.67		-13,399,955.33
SUBTOTAL (Txn Typ) PURC						ASSETS					
							.162	1392708125.17	1392613465.54		
							.136		-94,659.63		-1392613465.54
SUBTOTAL (Fund) 1 INVESTMENT FUNDS						ASSETS		94,150,000.00	94,543,773.63	-3,988,065.43	
									-94,659.63	-488,433.26	-90,067,274.94

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
01/01/10 TO 03/31/10
FUND: 1 GRAND TOTALS
ASSETS

* ACTIVE TRANSACTIONS *

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TYPE/ TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
PURC (104)	.136	1392708125.17		1392613465.54	-94,659.63				-1392613465.54
PSAL (5)	.557	-18,637,125.17		-18,637,125.17					18,637,125.17
INTR (21)	3.000						-3,516,164.90		
MAT (97)	.203	-1254921000.00		-1254921000.00			-471,900.53		1255392900.53
ACR (94)	.201			488,433.26		-488,433.26			
CALL (2)	4.200	-25,000,000.00		-25,000,000.00					25,000,000.00

* 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
DETAIL TRANSACTION REPORT - FIXED INCOME
01/01/10 TO 03/31/10
SETTLEMENT DATE BASIS
FUND: 34 CSJ/CSC Jt Pwr

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INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36330	FHLB-DISC-WF	1365	451	01/05/11	01/14/10	PURC	.340	851,000.00	848,138.75		
uyen				01/13/10	01/14/10		.346		-2,861.25		-848,138.75
SUBTOTAL (Txn Typ) PURC						ASSETS	.340	851,000.00	848,138.75		
							.346		-2,861.25		-848,138.75
SUBTOTAL (Fund) 34 CSJ/CSC Jt Pwr						ASSETS		851,000.00	848,138.75		
									-2,861.25		-848,138.75

* 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 1 / 0 1 / 1 0 T O 0 3 / 3 1 / 1 0
F U N D : 3 4 G R A N D T O T A L S
A S S E T S

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TYPE/ TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
PURC (1)	.346	851,000.00		848,138.75	-2,861.25				-848,138.75

* 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
01/01/10 TO 03/31/10
SETTLEMENT DATE BASIS
FUND: 54 RDA SERIES 2007

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RUN: 04/19/10 11:01:43

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	415	04/01/10 01/15/10	01/15/10 01/15/10	PSAL	.570 .570	-22,359.91	-22,359.91		22,359.91
SUBTOTAL (Txn Typ) PSAL						ASSETS	.570 .570	-22,359.91	-22,359.91		22,359.91
35386 uyen	SERIES 2007-RDA	130	415	04/01/10 01/15/10	01/15/10 01/15/10	PURC	.570 .570	22,359.91	22,359.91		-22,359.91
SUBTOTAL (Txn Typ) PURC						ASSETS	.570 .570	22,359.91	22,359.91		-22,359.91
SUBTOTAL (Fund) 54 RDA SERIES 2007											

* 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 1 / 0 1 / 1 0 T O 0 3 / 3 1 / 1 0
F U N D : 5 4 G R A N D T O T A L S
A S S E T S

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TYPE/ TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
PURC (1)	.570	22,359.91		22,359.91					-22,359.91
PSAL (1)	.570	-22,359.91		-22,359.91					22,359.91

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

* ACTIVE TRANSACTIONS * DETAIL TRANSACTION REPORT - FIXED INCOME PAGE: 22

01/01/10 TO 03/31/10 RUN: 04/19/10 11:01:43

SETTLEMENT DATE BASIS

FUND: 55 Series 2008B-RDA Tax Allocation

INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
35894	Series 2008 B-RDA Tax	130		04/01/10	03/31/10	INTR	.557			-46,359.09	
uyen			03/31/10	04/16/10	03/31/10		.557				46,359.09
SUBTOTAL (Txn Typ) INTR						ASSETS	.557			-46,359.09	46,359.09
							.557				46,359.09
35894	Series 2008 B-RDA Tax	130	415	04/01/10	01/13/10	PSAL	.557	-1,634,000.00	-1,634,000.00		
uyen				01/13/10	01/13/10		.557				1,634,000.00
			415	02/12/10	02/12/10	PSAL	.557	-7,054,000.00	-7,054,000.00		
uyen				02/12/10	02/12/10		.557				7,054,000.00
			415	03/15/10	03/15/10	PSAL	.557	-6,103,000.00	-6,103,000.00		
uyen				03/15/10	03/15/10		.557				6,103,000.00
SUBTOTAL (Txn Typ) PSAL						ASSETS	.557	-14,791,000.00	-14,791,000.00		14,791,000.00
							.557				14,791,000.00
35894	Series 2008 B-RDA Tax	130	415	04/01/10	01/15/10	PURC	.557	67,281.16	67,281.16		
uyen				01/15/10	01/15/10		.557				-67,281.16
SUBTOTAL (Txn Typ) PURC						ASSETS	.557	67,281.16	67,281.16		-67,281.16
							.557				-67,281.16
SUBTOTAL (Fund) 55 Series 2008B-RDA Tax						ASSETS		-14,723,718.84	-14,723,718.84	-46,359.09	14,770,077.93

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
01/01/10 TO 03/31/10
FUND: 55 GRAND TOTALS
ASSETS

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* ACTIVE TRANSACTIONS *

TYPE/ TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
PURC (1)	.557	67,281.16		67,281.16					-67,281.16
PSAL (3)	.557	-14,791,000.00		-14,791,000.00					14,791,000.00
INTR (1)	.557						-46,359.09		

* 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
01/01/10 TO 03/31/10
REPORT GRAND TOTALS
ASSETS

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TYPE/ TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
PURC (107)	.136	1393648766.24		1393551245.36	-97,520.88				-1393551245.36
CALL (2)	4.200	-25,000,000.00		-25,000,000.00					25,000,000.00
PSAL (9)	.557	-33,450,485.08		-33,450,485.08					33,450,485.08
INTR (22)	2.786						-3,562,523.99		
MAT (97)	.203	-1254921000.00		-1254921000.00			-471,900.53		1255392900.53
ACR (94)	.201			488,433.26		-488,433.26			

* CANCELLED 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 1 / 0 1 / 1 0 T O 0 3 / 3 1 / 1 0
T R A N S A C T I O N D A T E B A S I S
F U N D : 1 I N V E S T M E N T F U N D S

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INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36316	CP-DISC-BANKAMERICA-BA	1365	40	01/07/10	01/06/10	PURC	.090	20,000,000.00	19,999,950.00		
uyen				01/06/10	01/06/10		.091				-19,999,950.00
36353	FHLMC-CITIG	1365	132	07/12/10	01/26/10	PURC	4.125	10,000,000.00	10,181,690.00		
uyen				01/26/10	01/26/10		4.125		181,690.00		-10,181,690.00
36359	CP-DISC-BANKAMERICA-BA	1365	40	02/01/10	01/29/10	PURC	.110	10,900,000.00	10,899,900.08		
uyen				01/29/10	01/29/10		.112				-10,899,900.08
36360	FHLMC-CITIG	1365	132	07/12/10	01/26/10	PURC	4.125	10,000,000.00	10,181,690.00		
uyen				01/26/10	01/26/10		.181		181,690.00		-10,181,690.00
36385	CP-DISC-JP MORGAN-JPM	1365	325	03/04/10	03/03/10	PURC	.100	20,000,000.00	19,999,944.44		
uyen				03/03/10	03/03/10		.101				-19,999,944.44
36405	CP-DISC-UBS FIN DEL-UB	1365	441	03/24/10	03/23/10	PURC	.170	10,000,000.00	9,999,952.78		
uyen				03/23/10	03/23/10		.172				-9,999,952.78

SUBTOTAL (Txn Typ) PURC					ASSETS		1.103	80,900,000.00	81,263,127.30		
							.616		363,127.30		-81,263,127.30

SUBTOTAL (Fund) 1 INVESTMENT FUNDS					ASSETS			80,900,000.00	81,263,127.30		
									363,127.30		-81,263,127.30

* CANCELLED 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 1 / 0 1 / 1 0 T O 0 3 / 3 1 / 1 0
R E P O R T G R A N D T O T A L S
A S S E T S

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TYPE/ TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
PURC (6)	.616	80,900,000.00		81,263,127.30	363,127.30				-81,263,127.30

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
01/01/10 THROUGH 03/31/10

PAGE: 1
RUN: 04/19/10 11:05:48

ALL FUNDS					(ABSOLUTE)
CODE	BROKER NAME	TRANSACTIONS	ASSETS	LIABILITIES	TOTAL
-----		-----	-----	-----	-----
40	BANK OF AMERICA SECURITIES LLC	39	592,638,101.03		592,638,101.03
132	CITIGROUP GLOBAL MARKETS INC.	2	30,177,709.45		30,177,709.45
187	GENERAL ELECTRIC CAPITAL CORP	1	11,999,566.67		11,999,566.67
325	J P MORGAN SECURITIES INC	21	288,373,641.65		288,373,641.65
415	STATE INVESTMENT POOL	7	18,726,766.24		18,726,766.24
436	TOYOTA FINANCIAL SERVICES	2	31,376,705.33		31,376,705.33
441	UBS FINANCIAL SERVICES INC.	29	362,369,972.07		362,369,972.07
445	UNION BANK OF CALIFORNIA	3	39,946,497.22		39,946,497.22
451	WELLS FARGO BANK - INVESTMENTS	3	17,942,285.70		17,942,285.70
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	GRAND TOTALS	107	1,393,551,245.36		1,393,551,245.36