



Memorandum

TO: PUBLIC SAFETY, FINANCE AND
STRATEGIC SUPPORT COMMITTEE

FROM: Scott P. Johnson

SUBJECT: FY 2009-10 FIRST QUARTER
INVESTMENT REPORT

DATE: November 10, 2009

Approved

Date

11/12/09

COUNCIL DISTRICT: City-Wide

RECOMMENDATIONS

Accept the FY 2009-10 First Quarter Investment Report.

DISCUSSION

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

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

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

Staff from the Finance Department will be making a presentation and be available to answer questions at the Public Safety, Finance and Strategic Support Committee meeting on November 19, 2009.

SCOTT P. JOHNSON
Director of Finance

Attachment



Memorandum

TO: HONORABLE MAYOR AND
CITY COUNCIL

FROM: Scott P. Johnson

SUBJECT: INVESTMENT REPORT FOR
THE QUARTER ENDED
SEPTEMBER 30, 2009

DATE: November 10, 2009

Approved

Debra Figone

Date

11/12/09

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

This report will be distributed to the Public Safety, Finance and Strategic Support Committee (PSFSS) for discussion during its meeting on November 19, 2009 and will be agendized through the PSFSS Committee to a subsequent City Council meeting.

Summary of portfolio performance and compliance for quarter ended September 30, 2009:

- Size of total portfolio -- \$894,041,003
- Earned interest yield -- 2.64%
- Weighted average days to maturity 259 days
- Fiscal Year-to-Date net interest earnings -- \$6,678,812
- No sale of securities prior to maturity dates, therefore no realized gains/losses from sales
- As requested by the City Council at its May 5, 2009 meeting, staff is providing monthly updates on the status of the City's Investment Agreements (IA) with Citigroup. The balance of the IA as of September 30, 2009 was \$342,059,927. The agreements remain collateralized with U.S. Treasuries/Federal Agencies at 107%/108% of the outstanding balance of the IA's. No changes occurred to Citigroup's long-term ratings (A3/A/A+) during the month of September 2009.
- Included in this report is the City's External Auditor, Macias Gini & O'Connell's, Independent Accountant's Report as agreed upon procedure to evaluate the City's investment program for the fiscal year ended June 30, 2009 -- No exceptions noted

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

Scott P. Johnson
SCOTT P. JOHNSON
Director of Finance

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

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



Prepared by
Finance Department
Treasury Division

Scott P. Johnson
Director of Finance

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

SCOTT P. JOHNSON
Director of Finance

JULIA H. COOPER
Assistant Director of Finance

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Principal Investment Officer

Investment Staff

Arn Andrews, Investment Officer
Maria Guerrero, Principal Account Clerk
Uyen Le, Senior Account Clerk

Special Assistance by

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

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

Investment Report	1
Independent Accountant's Report for bi-annual period ended June 30, 2009	
A. PORTFOLIO STATISTICS	A-1
B. EARNED INTEREST SUMMARY	B-1
Investment Pool Interest Earnings Summary Special Funds and Summary Combined Summary	
C. TIME DEPOSIT BANK DISTRIBUTION REPORT	C-1
D. MARKET VALUE OF PORTFOLIO	D-1
E. DETAIL OF INVESTMENT ACTIVITY	E-1
Investment Pool Interest Earnings Sales Maturities Amortization Purchases Summary Special Funds and Summary Combined Summary Broker Distribution Report	

November 10, 2009

HONORABLE MAYOR and CITY COUNCIL

INVESTMENT REPORT FOR THE QUARTER ENDED SEPTEMBER 30, 2009

I am pleased to present this report of investment activity for the quarter ended September 30, 2009 in compliance with the reporting requirements as set forth in the City of San José Investment Policy. The information presented in the table below highlights the investment activity for the quarter ended September 30, 2009 as well as provides a comparison to the quarters ended June 30, 2009 and September 30, 2008.

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

INVESTMENT SUMMARY			
For the Quarter Ended	<u>September 30, 2009</u>	<u>June 30, 2009</u>	<u>September 30, 2008</u>
<u>Total Portfolio</u>			
Portfolio Value ^{(1) (2)(3)}	\$894,041,003	\$1,218,137,356	\$1,090,734,078
Earned Interest Yield	2.64%	2.72%	3.89%
Dollar-weighted average yield			
Purchases	.169%	.163%	2.26%
Maturities	.368%	.274%	2.10%
Called Securities	3.95%	3.91%	5.45%
Weighted avg. yield at end of period	2.57%	2.52%	3.93%
Weighted avg. days to maturity	259	259	459
<u>Portfolio Fund 1</u>			
Portfolio Value ⁽¹⁾	\$828,655,196	\$1,117,284,218	\$974,016,557
Earned Interest Yield	2.80%	2.84%	4.02%
Dollar-weighted average yield			
Purchases	.169%	.163%	2.05%
Maturities	.368%	.274%	2.10%
Called Securities	3.95%	3.91%	5.45%
Weighted avg. yield at end of period	2.71%	2.61%	4.07%
Weighted avg. days to maturity	279	282	513

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

²Total excludes bond proceeds held by trustees for the City of San José (\$701,510,093) and the Redevelopment Agency (\$153,105,370).

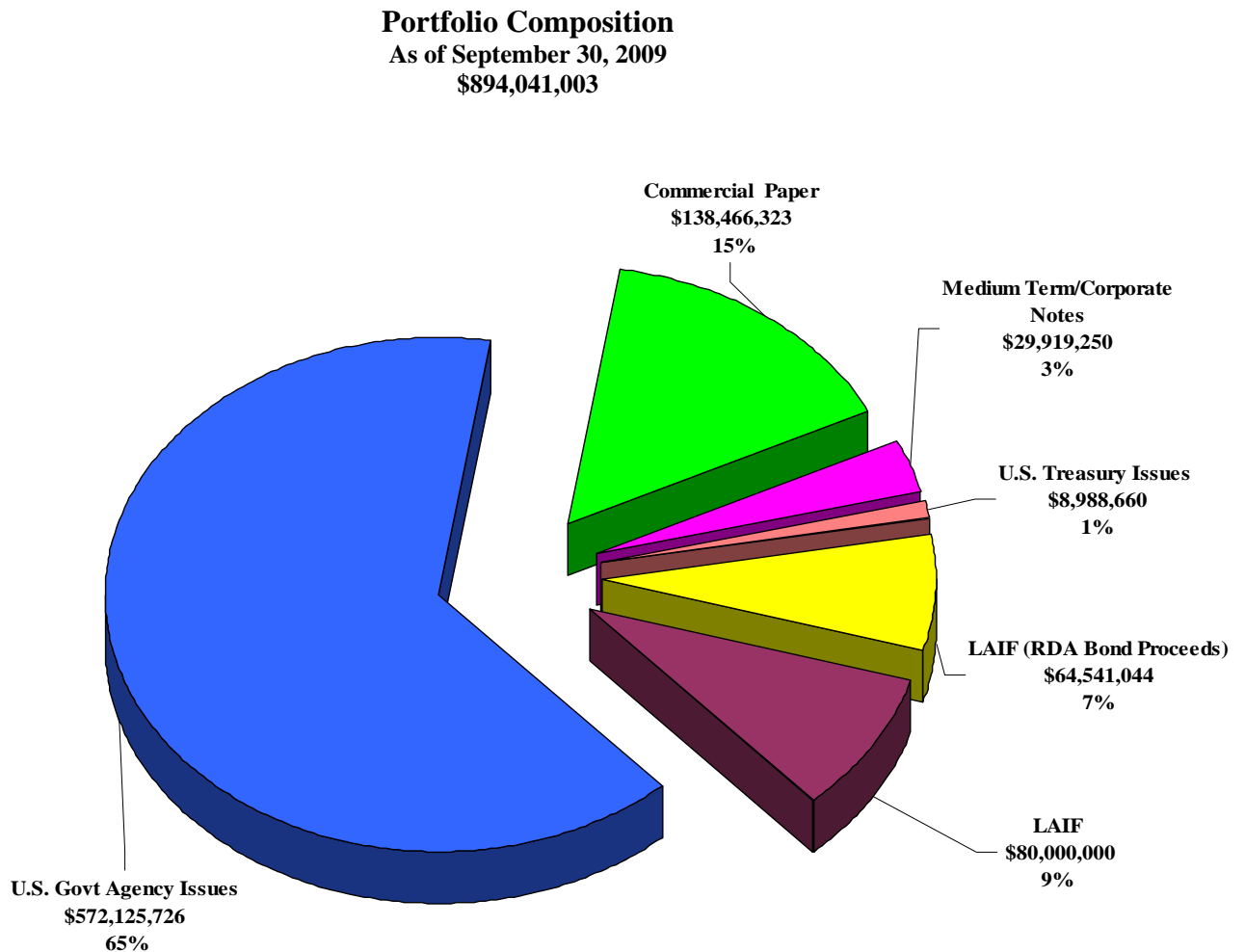
³Total includes \$64,541,045 bond proceeds held at Local Agency Investment Fund for RDA Series 2007B & 2008B.

PORTFOLIO STATISTICS

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

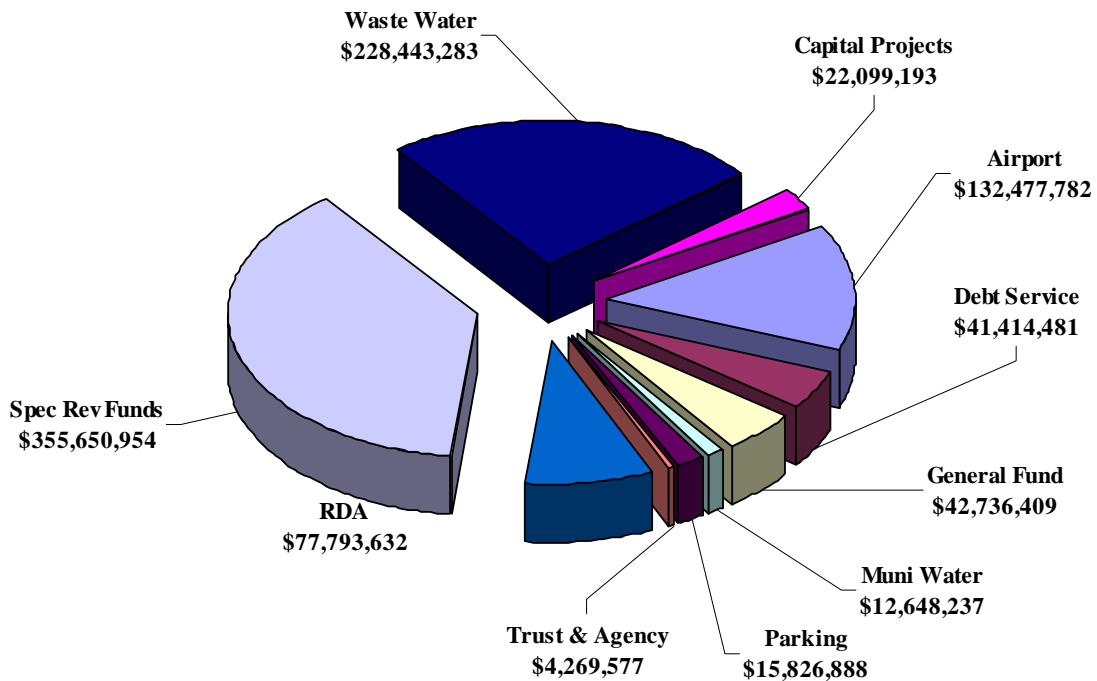
Portfolio Composition

The graphs below provide snapshots of the City's total investment portfolio as of September 30, 2009. The total portfolio size was \$894,041,003. The first graph shows the portfolio composition by investment type and the following two graphs show the portfolio's cash balance by fund type.



The 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 September 30, 2009
\$933,360,436¹



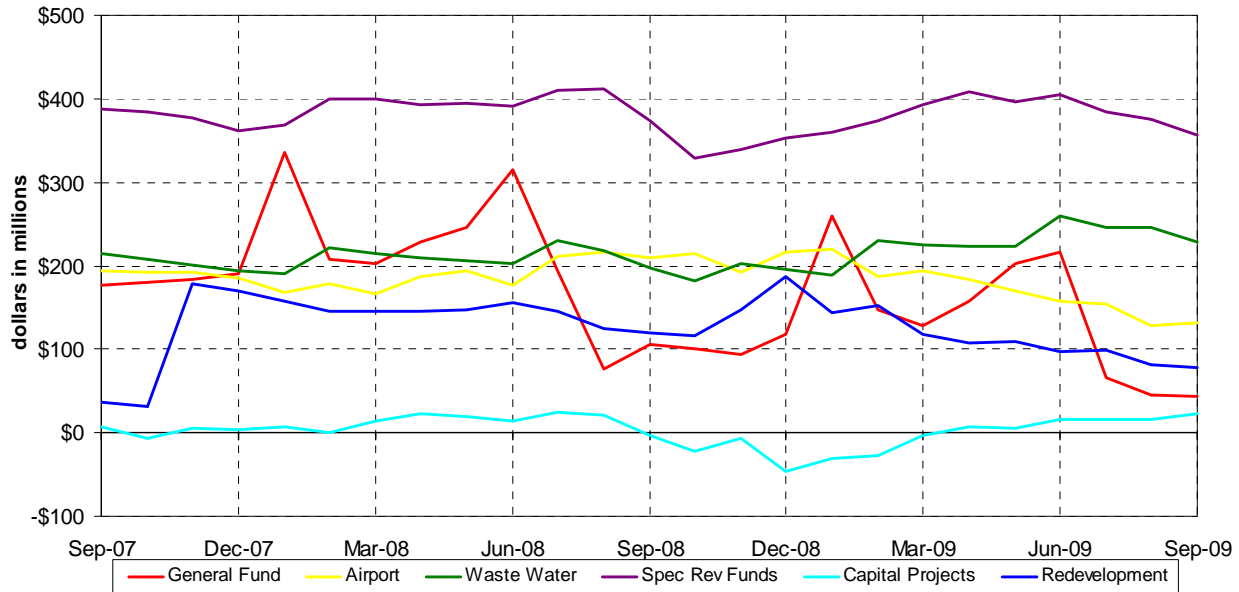
Total Cash Balances per FMS	\$933,360,436
Deposit-in-Transit, Outstanding Checks ²	<u>(\$39,319,433)</u>
Portfolio Balance Total	\$894,041,003

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

¹ Included in discussions of cash balances as of September 30, 2009 is an adjustment for a timing difference related to the transfer of overhead from various funds to the General Fund.

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

Monthly Comparison of Balances by Fund Type¹
As of September 30, 2009



General Fund Balances

Cash balances in the General Fund have declined approximately \$174 million from the June 30, 2009 balance of \$217 million, to the September 30, 2009 ending balance of \$43 million. Traditionally the summer months experience a decline in the Portfolio and the General Fund balances. This is due to debt service payments and operational expenditures during months when no property tax is received. In addition, the retirement prefunding coincides with the annual seasonal reduction in General Fund balances. Although revenues have declined and expenditures have increased, causing a lowered General Fund balance, the City will not experience a total portfolio cash flow shortfall. As stated on page 9 of this report, based on the Finance Department’s cash flow projection as of September 30, 2009, total investment maturities and revenues for the next six months are anticipated to be \$835 million. This is sufficient to cover the projected City expenditures in all funds during the next six months of approximately \$678 million.

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

¹ Included in discussions of cash balances as of September 30, 2009 is an adjustment for a timing difference related to the transfer of overhead from various funds to the General Fund.

has been working with departments to shorten the time lag between capital project expenditures processed through the pooled investment portfolio by capital project managers and reimbursement requests.

The graph on the previous page reflects the progress during the first quarter 2009-10 (as of September 30, 2009) of mitigating the impact to the investment pool through the reduction of the timing and amount of outstanding reimbursement due from bond funds.

Redevelopment Agency Portion of Portfolio

As of September 30, 2009, the Redevelopment Agency portion of the total portfolio was \$77.8 million (this excludes \$153,105,370 of Redevelopment bond proceeds held by the Agency’s Trustee), which represents a decrease of \$19.9 million compared to the amount reported as of June 30, 2009. Total interest earnings from funds invested with the City Pool during the quarter ended September 30, 2009 for the Redevelopment Agency were \$249,162¹ inclusive of the earnings on the LAIF accounts established for the 2007B and 2008B bond proceeds.

PORTFOLIO PERFORMANCE

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

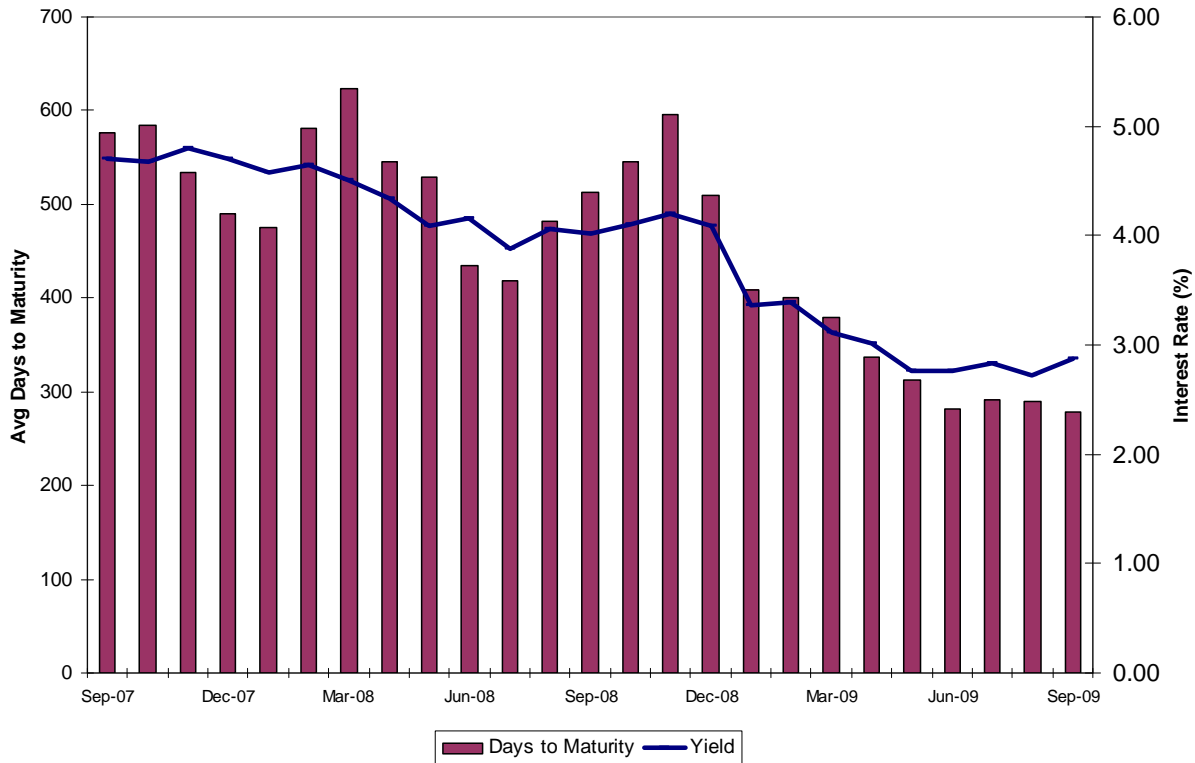
<u>TOTAL PORTFOLIO INCOME RECOGNIZED</u>			
	<u>Accrual Basis</u>		
<u>Total Portfolio</u>	<u>September 30, 2009</u>	<u>June 30, 2009</u>	<u>September 30, 2008</u>
<u>Quarter-End</u>			
Total interest earnings	\$6,678,882	\$7,948,725	\$11,781,046
Realized gains (losses) from sales	<u>0</u>	<u>0</u>	<u>0</u>
Total income recognized	\$6,678,882	\$7,948,725	\$11,781,046
<u>Fiscal Year-to-Date</u>			
Total interest earnings	\$6,678,882	\$38,947,817	\$11,781,046
Realized gains (losses) from sales	<u>0</u>	<u>0</u>	<u>0</u>
Total income recognized	\$6,678,882	\$38,947,817	\$11,781,046

¹ Interest earnings total excludes bond proceeds held by the trustee.

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 slightly from the quarter ended June 30, 2009 at 282 to the quarter ended September 30, 2009 at 279.

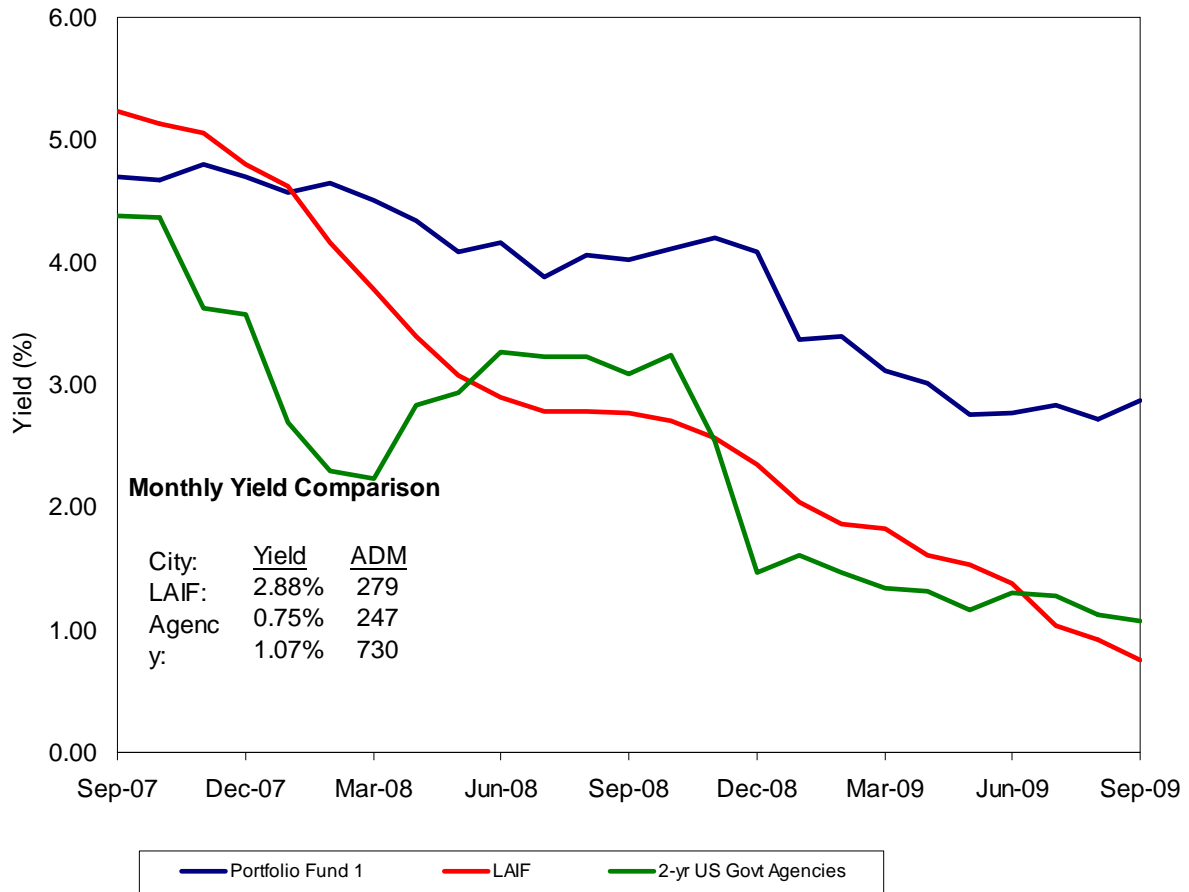
**Yield and Maturity Trends
 Portfolio Fund 1
 As of September 30, 2009**



Benchmark Comparison

The following graph compares the earned interest yield of the City’s Portfolio Fund 1 with the monthly average yields for the same period of the State of California Local Agency Investment Fund (LAIF) and of the two-year U.S. Government Agency securities from September 2007 through September 2009. The City’s Total Portfolio is not used for benchmarking comparisons since it includes various funds, which are required to be invested apart from the pool and have their own separate cash flow needs.

Monthly Benchmark Comparisons
 As of September 30, 2009



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 279 days. The yield on LAIF and the two-year agencies continued to decrease during the quarter ended September 30, 2009. Both benchmarks remained below the City’s portfolio yield of 2.88%.

During the month of September 2009, LAIF’s average days-to-maturity (ADM) was 247 days versus the City’s Portfolio Fund 1’s 279 days. Since the shorter end of the yield curve produces lower interest rates, LAIF’s shorter average life will continue to cause their yield to decline more rapidly. However, LAIF and their 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 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 September 30, 2009 was \$894 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.

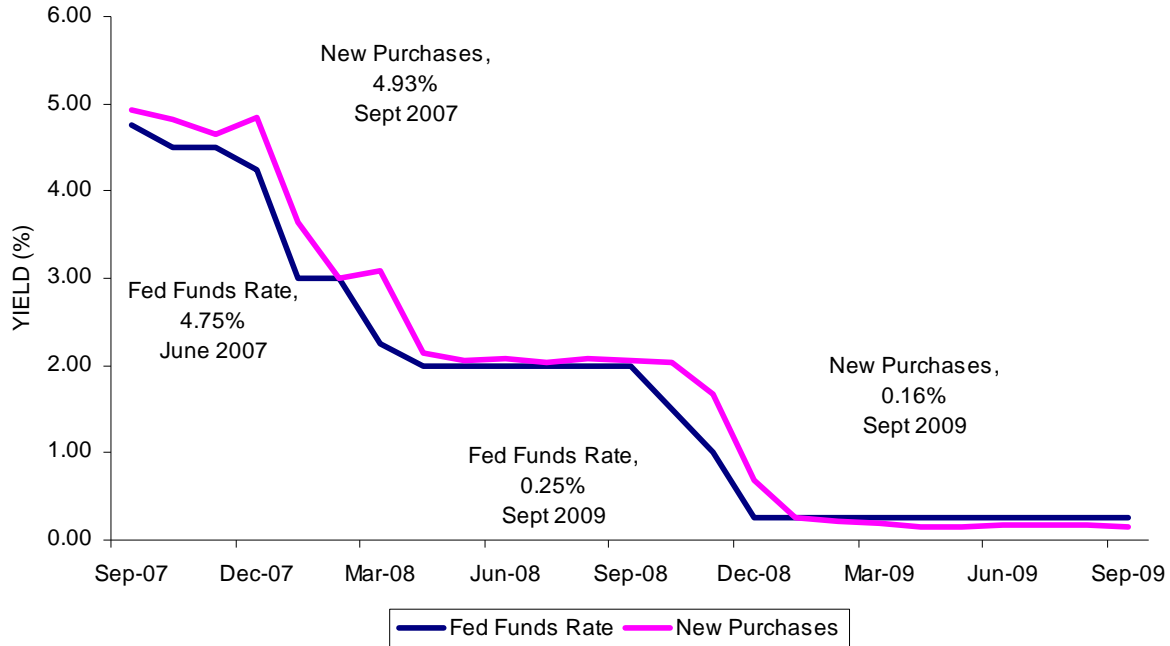
<u>UNREALIZED GAINS & LOSSES</u>			
<u>Cash Basis</u>			
Market Value	\$908,471,144	Market Value	\$908,471,144
Original Cost	(894,041,003)	Amortized Cost	(895,789,352)
Net Unrealized Gain (Loss)	\$ 14,430,141	Net Unrealized Gain (Loss)	\$ 12,681,792

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 September 30, 2009 was 2.64%. The yield decreased from 2.72% from the quarter ending June 30, 2009. The Federal Open Market Committee (FOMC) had two regularly scheduled meetings during the quarter ending September 30, 2009. The culmination of the Federal Reserves policy meetings was to leave the Federal Funds target rate unchanged for the quarter between 0.00% (zero percent) to 0.25%. The statement released from the September 23, 2009 FOMC meeting suggested that “*economic activity has picked up following its severe downturn.*” and that “*activity in the housing sector has increased.*” Furthermore, participants reiterated that “*...economic conditions 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
September 2007 through September 2009



COMPLIANCE REPORTING REQUIREMENTS

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

Cash Management Projection

Based on the Finance Department’s cash flow projection as of September 30, 2009, total investment maturities and revenues for the next six months are anticipated to be \$835 million. This is sufficient to cover the projected City expenditures during the next six months of approximately \$678 million.

Statement of Compliance with the Policy

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

Comparison of Portfolio Investment Earnings to FY 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.

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 September 30, 2009 compared to the adopted budget projections.

BUDGET COMPARISON		
<u>Net Investment Earnings</u>	<u>Yield</u>	<u>General Fund</u>
<i>September 2009</i>		
Budget ^(a)	2.06%	309,000
Actual ^(b)	<u>2.38%</u>	<u>57,584</u>
Variance ^(c)	.32%	(251,416)
<i>Fiscal Year to Date</i>		
Budget ^(a)	2.06%	927,000
Actual ^(b)	<u>2.31%</u>	<u>451,838</u>
Variance ^(c)	.25%	(475,162)

(a) Reflects the FY 09/10 adopted budget as approved by the Council.
(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) Although yield was higher this period, actual income was lower due to lower than budgeted monthly average General Fund Balance primarily attributable to the retirement prefunding on July 2, 2009 and current economic climate.

INVESTMENT TRADING ACTIVITY

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

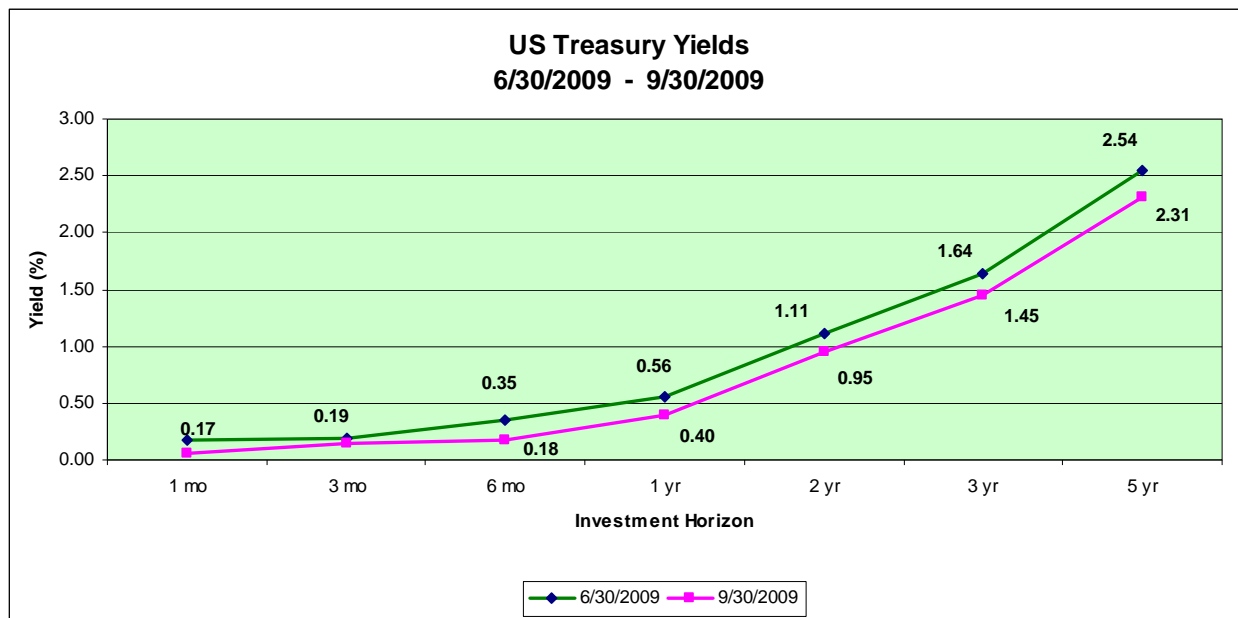
INVESTMENT STRATEGY

The Federal Open Market Committee (FOMC) had two regularly scheduled meetings during the quarter ending September 30, 2009. The culmination of the Federal Reserves policy meetings was to leave the Federal Funds target rate unchanged for the quarter between 0.00% (zero

percent) to 0.25%. The statement released from the September 23, 2009 FOMC meeting suggested that “*economic activity has picked up following its severe downturn.*” and that “*activity in the housing sector has increased.*” Furthermore, participants reiterated that “*...economic conditions are likely to warrant exceptionally low levels of the federal funds rate for an extended period.*”

The following chart is of the Treasury yield curve as of September 30, 2009 compared to yields as of June 30, 2009. Interest rates declined slightly across the City’s five year investment horizon from the previous quarter as market participants reacted to economic data indicating a slower pace of economic recovery. However, for the quarter, the slope of the yield curve, which reflects the difference between yields on shorter dated maturities and longer dated maturities, remained historically steep reflecting the markets perception of eventual economic expansion.

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



Investment Agreements with Citigroup

Treasury staff continues to carefully monitor the City’s Investment Agreements with Citigroup for Phase 1 of the Airport Development Program. As of September 30, 2009, the aggregate balance of the agreements was \$342,059,927 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 September 2009 and remain A3/A/A+ from Moody's/S&P/Fitch, respectively. As previously reported, 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.

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

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

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

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

SIGNIFICANT DEVELOPMENTS

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

CONCLUSION

The total investment portfolio as of September 30, 2009 was \$894,041,003. This is a decrease of approximately \$324 million from June 30, 2009, which includes large summer month expenditures such as the retirement prefunding (\$140 million) and debt service payments (\$74 million) coupled with the regular expenditures for payroll which are approximately \$18 million per pay period. For the quarter ended September 30, 2009, the total portfolio earned interest yield was 2.64%, a decrease from 2.72% reported for the quarter ended June 30, 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 remained flat during the quarter ended September 30, 2009 at 259 days. As of September 30, 2009, approximately 66% of the total portfolio consisted of U.S. Treasury and Government Agency securities.

Respectfully submitted,


SCOTT P. JOHNSON
Director of Finance

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

Independent Accountant's Report on
Applying Agreed-Upon Procedures

As of June 30, 2009

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

INDEPENDENT ACCOUNTANT'S REPORT ON APPLYING AGREED-UPON PROCEDURES

We have performed the procedures enumerated below, which were agreed to by the City of San José, California (City), Finance Department of the City of San José (Finance Department) and the Office of the City Auditor of the City of San José (City Auditor), solely to assist you in evaluating whether the City's investments within the City's pooled portfolio are in compliance with the City's Investment Policy, internal controls, and department procedures as of June 30, 2009. The City's management is responsible for the City's compliance with those requirements. This agreed-upon procedures engagement was conducted in accordance with attestation standards established by the American Institute of Certified Public Accountants. The sufficiency of these procedures is solely the responsibility of those parties specified in the report. Consequently, we make no representation regarding the sufficiency of the procedures described below, either for the purpose for which this report has been requested or for any other purpose.

Our procedures and findings are as follows:

1. We obtained a copy of the FY 2008-09 Fourth Quarter Investment Report (Treasurer's Report), as of June 30, 2009 and agreed individual investments to supporting documentation such as custodian statements, bank statements, and broker confirmations obtained from the City and reconciled such to the Treasurer's Report.

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

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

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

3. We compared the investments listed in the Treasurer's Report as of June 30, 2009 to the types of investments authorized for the City by the City's Investment Policy dated June 9, 2009.

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

4. We compared the fair value of the investments listed in the Treasurer's Report as of June 30, 2009 to supporting documentation such as custodian statements, bank statements, and broker confirmations.

Finding: The City utilizes an external pricing source to determine the fair value of investments held in its portfolio. Based on our work performed, the City properly recorded the investments' costs. However, when comparing the investments' fair values listed in the Treasurer's Report as of June 30, 2009 to the custodians' statements, we noted that the City's external pricing source did not adjust two Corporate Medium Term Notes with total a cost of \$29,919,250 to its fair value of \$30,827,200, a difference of \$907,950. The City subsequently recorded a fair value adjustment in the amount of \$907,950 during the City's June 30, 2009 year-end financial statement close on August 21, 2009 to adjust this valuation change.

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

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

6. We compared the investments listed in the Treasurer's Report as of June 30, 2009 to the prohibited investments listed in the City's Investment Policy.

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

7. We calculated the totals (cost basis) for the investment types listed in the Treasurer's Report as of June 30, 2009 and compared those totals to the limitations imposed by the City's Investment Policy for specified investment types.

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

8. We agreed individual investment maturity dates listed in the Treasurer's Report as of June 30, 2009 to the City's investment statements to determine if they conform to the maturity requirements of the City's Investment Policy.

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

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

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

10. We recomputed and reviewed supporting documentation relevant to the repurchase agreements and, if applicable, the reverse repurchase agreements held by the City on June 30, 2009 to ascertain whether the investments conform to the following requirements of the City's Investment Policy.

Finding: Not applicable. No repurchase or reverse repurchase agreement held by the City on June 30, 2009.

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

We were not engaged to, and did not, conduct an examination, the objective of which would be the expression of an opinion, on whether the City's investments within the City's pooled portfolio are in compliance with the City's Investment Policy, internal controls, and department procedures as of June 30, 2009. Accordingly, we do not express such an opinion. Had we performed additional procedures, other matters might have come to our attention that would have been reported to you.

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

Certified Public Accountants
Walnut Creek, California

September 25, 2009

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.

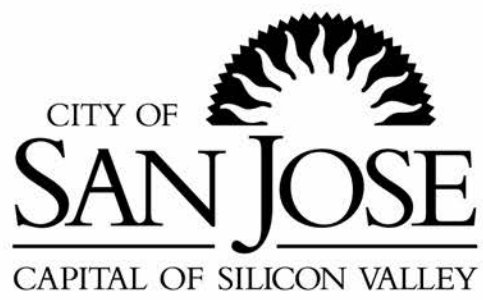
END OF PERIOD PORTFOLIO BALANCE: The sum of all investment balances (adjusted cost basis) which are active at the end of the report.

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 07/01/09 THROUGH 09/30/09

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

ALL FUNDS SUMMARY

INVESTMENT TYPE	INVESTMENT EARNINGS AND RECEIPTS			
	DAILY AVERAGE	ACCRUED INTEREST		INTEREST RECEIVED
		PERCENT	AMOUNT	
BANKERS ACCEPTANCES	.00	.00	.00	.00
FEDERAL AGENCY SECURITIES	689,556,098.89	3.42	5,944,212.09	7,124,493.75
CERTIFICATES OF DEPOSIT	.00	.00	.00	.00
U.S. TREASURY BILLS, BONDS AND NOTES	8,988,660.00	.28	6,440.00	.00
REPURCHASE AGREEMENTS	.00	.00	.00	.00
STATE POOL, PASSBOOK & MONEY MKT ACCTS	161,406,865.86	.90	365,219.03	365,219.06
COMMERCIAL PAPER	110,442,938.55	.50	138,844.80	281,320.76
NEGOTIABLE CD'S	1,739,130.43	1.42	6,222.22	66,888.89
MEDIUM TERM CORPORATE NOTES	29,919,250.00	2.89	217,873.70	.00
INVESTMENTS SUB-TOTAL	1,002,052,943.74	2.64	6,678,811.84	7,837,922.46
ACTIVE BANK BALANCES	4,112,622.46			
TEMPORARILY IDLE CASH TOTAL	1,006,165,566.20	2.63	6,678,811.84	7,837,922.46

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

CITY OF SAN JOSE
TREASURY DIVISION
PORTFOLIO STATISTICS
7/01/09 THROUGH 9/30/09
ALL FUNDS

A-2

	FIXED		EQUITIES		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	7,837,922.46	.00	.00	.00	7,837,922.46
TOTAL NET EARNINGS THIS PERIOD:	6,678,811.84	.00	.00	.00	6,678,811.84
AVERAGE DAILY PORTFOLIO BALANCE:	1,002,052,943.74	.00	.00	.00	1,002,052,943.74
EARNED INCOME YIELD THIS PERIOD:	2.644	.000	.000	.000	2.644
END OF PERIOD PORTFOLIO BALANCE:	894,041,003.26	.00	.00	.00	894,041,003.26
CURRENT AMORTIZED BOOK VALUE:	895,789,351.56	.00	.00	.00	895,789,351.56
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.574	.000	.000	.000	2.574
WEIGHTED AVERAGE DAYS TO MATURITY:	259.34	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	182.70	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					2.644

SAN JOSE CITY SUMMARY

	BALANCE 9/1/2009	SALES OR MATURITIES	ADDITIONS	BALANCE 9/30/2009
Time Deposits	0.00		0.00	0.00
UST Bills, Notes & Bonds	8,988,660.00		0.00	8,988,660.00
TB/N Stripped Coupon	0.00		0.00	0.00
Federal Agency Securities	611,022,945.01	98,680,031.17	49,782,811.55	562,125,725.39
Bankers Acceptance	0.00	0.00	0.00	0.00
Repurchase Agreements	0.00	0.00	0.00	0.00
Negotiable CD's	10,000,000.00	0.00	0.00	10,000,000.00
Commercial Paper/Discount	134,524,406.30	620,087,069.11	624,028,985.98	138,466,323.17
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	151,741,044.70	7,200,000.00	0.00	144,541,044.70
Total	946,196,306.01	725,967,100.28	673,811,797.53	894,041,003.26
		[
		Net Change =		-52,155,302.75

Portfolio Turnover Ratio:

Purchase + Sales/Maturities (at cost)
Average Daily Portfolio Balance

**SEPTEMBER 2009 TURNOVER
RATIO:**

1.5259794496 times

AVERAGE DAILY PORTFOLIO BALANCE (FS)

917,298,655.74

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

A-3

07/01/09 - 09/30/09

Fund & Description		Total Income Received	Total Net Earnings	Average Daily Portfolio Balance	Earned Income Yield This Period	End of Period Portfolio Balance	Current Amortized Book Value	Weighted Average Yield at End of Period	Weighted Average Days to Maturity
1	Investment Fund	7,653,728.66	6,494,012.69	919,804,585.69	2.801	828,655,195.60	830,402,747.72	2.706	280
34	CSJ/CSC Jt Pwr	0.00	605.36	844,762.96	0.284	844,762.96	845,559.14	0.284	68
54	RDA Series 2007	82,313.37	82,313.36	36,378,012.32	0.898	19,489,791.65	19,489,791.65	0.898	1
55	RDA Series 2008	101,880.43	101,880.43	45,025,582.77	0.898	45,051,253.05	45,051,253.05	0.898	1
	TOTAL	7,837,922.46 *	6,678,811.84 *	1,002,052,943.74	2.644	894,041,003.26	895,789,351.56	2.574	259

* 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.

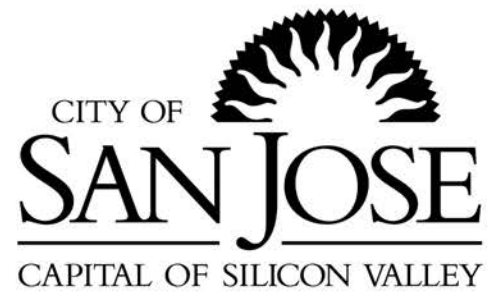
REPURCHASE AGREEMENTS: A holder of securities (e.g. a "dealer") sells the securities to an investor (e.g. the City) with an agreement to repurchase the securities at a fixed price on a fixed date.

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

07/01/09 THROUGH 09/30/09

SORT KEYS ARE FUND ICC# MATD

FUND: 1 INVESTMENT FUNDS

PAGE: 1

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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
36120	06/24/09	.2800	US TREASURY BILLS	12/03/09	9,000,000.00	8,988,660.00	.284			6,440.00
SUBTOTAL (ICC#) 11			TREASURY BILLS	1.01%(C) 64 DAYS	9,000,000.00	8,988,660.00	.284		.00	6,440.00
35061	01/11/07	5.2500	FHLB-LB	08/05/09	5,000,000.00	5,033,850.00	4.874	MATURED	97,400.00	23,527.26
35065	01/12/07	5.2500	FHLB-GILFD	08/05/09	5,000,000.00	5,027,750.00	4.927	MATURED	103,500.00	23,754.01
35073	01/23/07	5.2500	FHLB-GILFD	08/05/09	5,000,000.00	5,025,750.00	4.942	MATURED	105,500.00	23,817.35
35104	02/07/07	5.2500	FHLB-GILFD	08/05/09	5,000,000.00	5,026,455.00	4.933	MATURED	104,795.00	23,774.17
35128	02/21/07	5.2500	FHLB-UBS	08/05/09	5,000,000.00	5,027,250.00	4.922	MATURED	104,000.00	23,727.22
35260	06/12/07	5.2500	FHLB-LB	08/05/09	5,000,000.00	4,998,450.00	5.187	MATURED	132,800.00	24,860.78
35072	01/23/07	4.5000	FHLB-UBS	08/14/09	5,000,000.00	4,936,000.00	5.023	MATURED	175,875.00	29,889.99
35086	01/26/07	4.5000	FHLB-UBS	08/14/09	5,000,000.00	4,926,850.00	5.107	MATURED	185,025.00	30,332.14
35062	01/11/07	4.3750	FHLB-GILFD	09/11/09	5,000,000.00	4,926,600.00	4.935	MATURED	182,775.00	47,960.59
35076	01/23/07	4.3750	FHLB-GILFD	09/11/09	10,000,000.00	9,831,300.00	5.038	MATURED	387,450.00	97,695.64
35087	01/26/07	5.2500	FHLB-UBC	09/11/09	5,000,000.00	5,013,600.00	5.058	MATURED	117,650.00	50,020.61
35094	02/01/07	5.2500	FHLB-CITIG	09/11/09	5,000,000.00	5,019,750.00	5.004	MATURED	111,500.00	49,549.54
35236	05/15/07	5.0000	FHLB-GILFD	10/02/09	5,000,000.00	5,007,300.00	4.891			61,728.93
35118	02/16/07	3.8600	FHLB-GILFD	11/10/09	5,000,000.00	4,853,515.00	5.048			61,753.63
35102	02/05/07	4.0000	FHLB-GILFD	11/13/09	5,000,000.00	4,862,380.00	5.100			62,510.91
35106	02/08/07	4.0000	FHLB-GILFD	11/13/09	5,000,000.00	4,871,735.00	5.024			61,695.12
35059	01/11/07	5.0000	FHLB-CS	12/11/09	5,000,000.00	5,002,450.00	4.940			62,288.35
35064	01/12/07	5.0000	FHLB-GILFD	12/11/09	5,000,000.00	4,999,910.00	4.960			62,507.78
35071	01/23/07	5.0000	FHLB-UBS	12/11/09	10,000,000.00	9,987,200.00	5.010			126,118.33
35108	02/09/07	3.8750	FHLB-GILFD	02/12/10	5,250,000.00	5,085,402.00	5.043		101,718.75	64,638.27
35121	02/15/07	3.8750	FHLB-UBC	02/12/10	5,000,000.00	4,844,550.00	5.038		96,875.00	61,522.03
35817	09/05/08	2.3750	FHLB-GILFD	04/30/10	10,000,000.00	9,898,300.00	3.003			74,917.19
35119	02/15/07	4.7500	FHLB-GILFD	08/04/10	5,000,000.00	4,957,400.00	5.000		118,750.00	62,470.74
35120	02/15/07	4.7000	FHLB-GILFD	08/10/10	10,000,000.00	9,896,600.00	5.010		235,000.00	124,978.61
35160	03/15/07	4.5160	FHLB-GILFD	08/10/10	10,000,000.00	9,914,900.00	4.769		225,800.00	119,193.57
35171	03/27/07	4.1250	FHLB-GILFD	08/13/10	5,000,000.00	4,902,610.00	4.760		103,125.00	58,817.47
35193	04/17/07	4.1250	FHLB-GILFD	08/13/10	10,000,000.00	9,747,900.00	4.975		206,250.00	122,229.78
35194	04/17/07	4.7850	FHLB-GILFD	08/26/10	5,000,000.00	4,982,400.00	4.868		119,625.00	61,132.14
35122	02/15/07	5.1250	FHLB-JPM	09/10/10	10,000,000.00	10,036,000.00	4.965		256,250.00	125,583.17
35177	04/03/07	5.1250	FHLB-UBS	09/10/10	10,000,000.00	10,098,700.00	4.750		256,250.00	120,895.38
35159	03/15/07	4.7000	FHLB-UBC	09/21/10	9,500,000.00	9,473,153.00	4.755		223,250.00	113,545.62
35174	04/03/07	5.1250	FHLB-UBS	09/29/10	10,000,000.00	10,122,400.00	4.676		256,250.00	119,293.00
35202	04/23/07	5.1250	FHLB-UBS	09/29/10	5,000,000.00	5,040,650.00	4.808		128,125.00	61,082.58
35197	04/17/07	4.8750	FHLB-GILFD	12/10/10	10,000,000.00	9,993,500.00	4.856			122,323.61
35205	04/23/07	4.8750	FHLB-GILFD	12/10/10	5,000,000.00	5,003,400.00	4.813			60,701.78
35497	02/12/08	3.4500	FHLB-UBC	05/12/11	9,030,000.00	9,030,000.00	3.422			77,883.75
35117	02/15/07	5.3000	FHLB-CALL-GILFD	10/27/11	5,000,000.00	4,999,150.00	5.261			66,295.60
35892	11/17/08	3.5500	FHLB-CALL-CITIG	11/17/11	10,000,000.00	10,000,000.00	3.521			88,750.00
35213	05/03/07	5.0200	FHLB-CALL-UBC	05/03/12	5,000,000.00	5,000,000.00	4.979			62,750.00
35216	05/07/07	5.0500	FHLB-CALL-UBC	05/07/12	5,000,000.00	5,000,000.00	5.009			63,125.00

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
07/01/09 THROUGH 09/30/09
SORT KEYS ARE FUND ICC# MATD
FUND: 1 INVESTMENT FUNDS

PAGE: 2
RUN: 10/22/09 09:03:22

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
35889	11/07/08	4.1250	FHLB-CALL-WF	11/08/12	3,500,000.00	3,500,000.00	4.091			36,093.75
35890	11/07/08	4.1000	FHLB-CALL-WF	11/08/12	8,000,000.00	8,000,000.00	4.067			82,000.00
35458	01/24/08	3.9500	FHLB-CALL-UBC	01/24/13	20,000,000.00	20,000,000.00	4.005	07/24/09	395,000.00	50,472.22
35508	02/19/08	4.0000	FHLB-CALL-GILFD	02/19/13	20,000,000.00	20,000,000.00	3.967		400,000.00	200,000.00
SUBTOTAL (ICC#) 22 FEDERAL HOME LOA 25.63%(C) 463 DAYS 230,280,000.00 229,111,505.00 4.631 4,930,538.75 3,148,207.61										
35079	01/23/07	5.0000	FFCB-BA	10/23/09	3,750,000.00	3,744,937.50	5.015			47,338.90
35095	02/01/07	5.0000	FFCB-LB	10/23/09	5,000,000.00	4,990,450.00	5.039			63,383.01
35098	02/05/07	5.0000	FFCB-UBS	10/23/09	5,000,000.00	4,993,600.00	5.013			63,094.15
35235	05/15/07	5.0000	FFCB-UBC	10/23/09	5,000,000.00	5,010,750.00	4.861			61,391.25
35066	01/12/07	4.8200	FFCB-GILFD	10/27/09	5,000,000.00	4,978,440.00	4.957			62,196.53
35088	01/26/07	4.8200	FFCB-GILFD	10/27/09	5,000,000.00	4,961,900.00	5.096			63,737.76
35097	02/02/07	4.8200	FFCB-GILFD	10/27/09	5,000,000.00	4,965,000.00	5.072			63,476.46
35077	01/23/07	4.8500	FFCB-WF	11/20/09	5,000,000.00	4,974,900.00	5.013			62,862.59
35074	01/23/07	5.0800	FFCB-JPM	12/02/09	5,000,000.00	5,002,835.00	5.016			63,250.17
35099	02/05/07	4.9200	FFCB-WF	01/11/10	5,000,000.00	4,981,600.00	5.024		123,000.00	63,080.58
35100	02/05/07	4.9200	FFCB-GILFD	01/11/10	5,000,000.00	4,980,960.00	5.029		123,000.00	63,135.56
35906	11/28/08	2.3750	FFCB-UBC	04/07/10	9,350,000.00	9,350,000.00	2.356			55,515.63
35181	04/03/07	4.8750	FFCB-LB	08/06/10	5,000,000.00	5,011,100.00	4.758		121,875.00	60,101.14
35258	06/11/07	4.8750	FFCB-GILFD	08/06/10	5,000,000.00	4,936,100.00	5.308		121,875.00	66,040.63
35201	04/23/07	4.4500	FFCB-GILFD	08/27/10	1,200,000.00	1,185,048.00	4.846		26,700.00	14,475.69
35859	10/06/08	3.5500	FFCB-CALL-UBS	10/06/10	10,000,000.00	10,000,000.00	3.521			88,750.00
35176	04/03/07	4.8000	FFCB-UBC	10/26/10	5,000,000.00	5,013,100.00	4.675			59,074.34
35179	04/03/07	4.8000	FFCB-GILFD	10/26/10	5,000,000.00	5,000,445.00	4.758			59,968.55
35180	04/03/07	4.8000	FFCB-CITIG	10/26/10	5,000,000.00	5,001,550.00	4.751			59,890.48
35211	05/01/07	4.7500	FFCB-GILFD	11/01/10	5,000,000.00	4,990,600.00	4.774			60,050.63
35904	11/24/08	3.0000	FFCB-GILFD	03/03/11	10,000,000.00	9,975,070.00	3.093		150,000.00	77,766.66
35844	09/29/08	3.7500	FFCB-CALL-UBC	09/29/11	10,000,000.00	9,947,500.00	5.340	09/29/09	240,000.00	130,981.74
35860	10/14/08	3.6000	FFCB-WF	10/14/11	10,000,000.00	10,000,000.00	3.571			90,000.00
35895	11/21/08	3.2000	FFCB-UBS	11/21/11	10,000,000.00	10,000,000.00	3.174			80,000.00
35866	10/15/08	4.2500	FFCB-CALL-UBS	10/15/13	10,000,000.00	10,000,000.00	4.215			106,250.00
SUBTOTAL (ICC#) 27 FEDERAL FARM CRE 16.11%(C) 377 DAYS 144,300,000.00 144,048,385.50 4.349 906,450.00 1,685,812.45										
35078	01/23/07	4.6250	FHLMC-WF	09/28/09	4,700,000.00	4,651,308.00	5.022	MATURED	157,379.50	56,958.84
35153	03/15/07	4.8750	FHLMC-GILFD	08/16/10	9,900,000.00	9,930,591.00	4.730		241,312.50	118,404.75
35155	03/14/07	4.7500	FHLMC-BA	09/22/10	2,679,000.00	2,674,847.55	4.763		63,626.25	32,109.73
35169	03/26/07	4.7500	FHLMC-UBS	10/04/10	10,475,000.00	10,456,459.25	4.770			125,714.97
35154	03/15/07	4.1600	FHLMC-GILFD	10/13/10	4,000,000.00	3,919,480.00	4.784			47,263.49
35173	04/03/07	5.0000	FHLMC-GILFD	10/18/10	9,705,000.00	9,781,446.29	4.700			115,877.37
35212	05/01/07	4.1250	FHLMC-CITIG	10/18/10	10,000,000.00	9,788,000.00	4.804			118,531.01
35225	05/08/07	4.4000	FHLMC-GILFD	11/19/10	1,000,000.00	985,820.00	4.834			12,010.50
35230	05/09/07	4.7500	FHLMC-GILFD	12/08/10	4,236,000.00	4,222,063.56	4.819			51,281.99

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

07/01/09 THROUGH 09/30/09

SORT KEYS ARE FUND ICC# MATD

FUND: 1 INVESTMENT FUNDS

PAGE: 3

RUN: 10/22/09 09:03:22

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
35203	04/23/07	4.5000	FHLMC-UBC	12/16/10	9,500,000.00	9,396,089.00	4.815			114,046.65
35226	05/08/07	4.5000	FHLMC-GILFD	12/16/10	2,000,000.00	1,977,580.00	4.828			24,064.98
35141	03/26/07	5.0000	FHLMC-CALL-UBC	03/26/12	5,000,000.00	5,000,000.00	4.959		125,000.00	62,500.00
SUBTOTAL (ICC#) 30 FED HOME LOAN MO			7.62%(C)	422 DAYS	68,495,000.00	68,132,376.65	4.800		587,318.25	878,764.28
35854	10/02/08	3.1000	FNMA-DISC-UBS	08/10/09	20,000,000.00	19,462,666.67	3.230	MATURED	537,333.33	68,888.89
35934	01/07/09	.4100	FNMA-DISC-WF	08/10/09	15,000,000.00	14,963,270.83	.417	MATURED	36,729.17	6,833.33
36097	06/05/09	.1600	FNMA-DISC-UBS	08/24/09	16,143,000.00	16,137,260.27	.162	MATURED	5,739.73	3,874.32
36099	06/09/09	.1600	FNMA-DISC-UBS	08/24/09	15,000,000.00	14,994,933.33	.162	MATURED	5,066.67	3,600.00
36101	06/10/09	.1600	FNMA-DISC-UBS	08/24/09	10,000,000.00	9,996,666.67	.162	MATURED	3,333.33	2,400.00
36103	06/11/09	.1700	FNMA-DISC-WF	08/24/09	10,924,000.00	10,920,182.67	.172	MATURED	3,817.33	2,785.62
36104	06/12/09	.1700	FNMA-DISC-UBS	08/24/09	10,000,000.00	9,996,552.78	.172	MATURED	3,447.22	2,550.00
35961	01/26/09	.5200	FNMA-DISC-UBS	09/02/09	19,552,000.00	19,490,150.51	.529	MATURED	61,849.49	17,792.32
36121	06/24/09	.1900	FNMA-DISC-BA	10/09/09	9,000,000.00	8,994,917.50	.193			4,370.00
36115	06/24/09	.2500	FNMA-DISC-CITIG	11/06/09	15,000,000.00	14,985,937.50	.254			9,583.33
SUBTOTAL (ICC#) 41 FNMA DISCOUNT NO			2.68%(C)	26 DAYS	24,000,000.00	23,980,855.00	.549		657,316.27	122,677.81
36127	06/30/09	.0100	FHLB-DISC-WF	07/01/09	60,000,000.00	59,999,983.33	N.D.	MATURED	16.67	
36128	07/01/09	.0900	FHLB-DISC-WF	07/02/09	60,000,000.00	59,999,850.00	.091	MATURED	150.00	150.00
36090	06/01/09	.1100	FHLB-DISC-UBS	07/13/09	15,000,000.00	14,998,075.00	.112	MATURED	1,925.00	550.00
36095	06/04/09	.1300	FHLB-DISC-UBS	07/31/09	10,000,000.00	9,997,941.67	.132	MATURED	2,058.33	1,083.33
36183	08/25/09	.0700	FHLB-DISC-WF	08/26/09	22,186,000.00	22,185,956.86	.071	MATURED	43.14	43.14
36199	09/09/09	.0800	FHLB-DISC-WF	09/10/09	29,805,000.00	29,804,933.77	.081	MATURED	66.23	66.23
36106	06/15/09	.2000	FHLB-DISC-UBS	09/15/09	10,000,000.00	9,994,888.89	.203	MATURED	5,111.11	4,222.22
35964	01/26/09	.6800	FHLB-DISC-WF	10/13/09	10,000,000.00	9,950,888.89	.693			17,377.77
35963	01/26/09	.7000	FHLB-DISC-WF	11/03/09	10,000,000.00	9,945,361.11	.714			17,888.89
36136	07/07/09	.2600	FHLB-DISC-BA	12/04/09	6,300,000.00	6,293,175.00	.264			3,913.00
36151	07/27/09	.3000	FHLB-DISC-WF	02/01/10	15,000,000.00	14,976,375.00	.305			8,250.00
36200	09/10/09	.2200	FHLB-DISC-WF	03/10/10	20,000,000.00	19,977,877.78	.223			2,566.67
SUBTOTAL (ICC#) 43 FHLB DISCOUNT NO			6.84%(C)	97 DAYS	61,300,000.00	61,143,677.78	.399		9,370.48	56,111.25
35935	01/07/09	.4000	FHLMC-DISC-WF	07/27/09	15,000,000.00	14,966,500.00	.406	MATURED	33,500.00	4,333.33
36118	06/24/09	.2700	FHLMC-DISC-UBS	11/16/09	15,000,000.00	14,983,687.50	.274			10,350.00
36135	07/07/09	.2400	FHLMC-DISC-JPM	11/23/09	15,000,000.00	14,986,100.00	.244			8,600.00
35966	01/26/09	.7500	FHLMC-DISC-WF	12/30/09	15,000,000.00	14,894,375.00	.766			28,750.00
SUBTOTAL (ICC#) 44 FHLMC DISCOUNT N			5.02%(C)	63 DAYS	45,000,000.00	44,864,162.50	.429		33,500.00	52,033.33
35922	12/22/08	1.8750	MTN-PNC-CITIG	06/22/11	5,000,000.00	4,991,000.00	1.935			24,345.39
35913	12/09/08	3.0000	MTN-GE CAPITAL CORP-BA	12/09/11	25,000,000.00	24,928,250.00	3.080			193,528.31

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

07/01/09 THROUGH 09/30/09

SORT KEYS ARE FUND ICC# MATD

FUND: 1 INVESTMENT FUNDS

PAGE: 4

RUN: 10/22/09 09:03:22

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#) 47			CORP MEDIUM TERM 3.35%(C)	771 DAYS	30,000,000.00	29,919,250.00	2.889		.00	217,873.70
35965	01/26/09	1.4000	NCD-UB0C-UBC	07/17/09	10,000,000.00	10,000,000.00	1.419	MATURED	66,888.89	6,222.22
SUBTOTAL (ICC#) 71			NEGOTIABLE CERT	0 DAYS	.00	.00	1.419		66,888.89	6,222.22
36117	06/24/09	.1800	CP-DISC-UBS FIN DEL-UBS	07/01/09	20,000,000.00	19,999,300.00	N.D.	MATURED	700.00	
36084	05/26/09	.2500	CP-DISC-TOYOTA-TOY	07/02/09	10,000,000.00	9,997,430.56	.254	MATURED	2,569.44	69.44
36112	06/22/09	.1800	CP-DISC-WFB-WF	07/02/09	21,168,000.00	21,166,941.60	.183	MATURED	1,058.40	105.84
36116	06/24/09	.2000	CP-DISC-WFB-WF	07/02/09	30,000,000.00	29,998,666.67	.203	MATURED	1,333.33	166.67
36123	06/25/09	.1700	CP-DISC-UBS FIN DEL-UBS	07/02/09	27,107,000.00	27,106,103.96	.172	MATURED	896.04	128.01
36129	07/01/09	.1900	CP-DISC-UBS FIN DEL-UBS	07/02/09	20,000,000.00	19,999,894.44	.193	MATURED	105.56	105.56
36130	07/01/09	.2100	CP-DISC-BANKAMERICA-BA	07/02/09	28,508,000.00	28,507,833.70	.213	MATURED	166.30	166.30
36038	04/06/09	.3000	CP-DISC-TOYOTA-TOY	07/06/09	10,000,000.00	9,992,416.67	.304	MATURED	7,583.33	416.67
36131	07/02/09	.2300	CP-DISC-UBS FIN DEL-UBS	07/06/09	40,000,000.00	39,998,977.78	.233	MATURED	1,022.22	1,022.22
36132	07/06/09	.2100	CP-DISC-UBS FIN DEL-UBS	07/07/09	46,723,000.00	46,722,727.45	.213	MATURED	272.55	272.55
36134	07/07/09	.2100	CP-DISC-UBS FIN DEL-UBS	07/08/09	24,043,000.00	24,042,859.75	.213	MATURED	140.25	140.25
36137	07/08/09	.1700	CP-DISC-UBS FIN DEL-UBS	07/09/09	16,157,000.00	16,156,923.70	.172	MATURED	76.30	76.30
36138	07/09/09	.1800	CP-DISC-UBS FIN DEL-UBS	07/10/09	12,225,000.00	12,224,938.88	.182	MATURED	61.12	61.12
36139	07/10/09	.1500	CP-DISC-WFB-WF	07/13/09	13,415,000.00	13,414,832.31	.152	MATURED	167.69	167.69
36140	07/13/09	.1500	CP-DISC-UBS FIN DEL-UBS	07/14/09	28,890,000.00	28,889,879.63	.152	MATURED	120.37	120.37
36141	07/14/09	.1500	CP-DISC-UBS FIN DEL-UBS	07/15/09	29,060,000.00	29,059,878.92	.152	MATURED	121.08	121.08
36142	07/15/09	.1700	CP-DISC-UBS FIN DEL-UBS	07/16/09	23,457,000.00	23,456,889.23	.172	MATURED	110.77	110.77
36143	07/16/09	.1700	CP-DISC-UBS FIN DEL-UBS	07/17/09	22,780,000.00	22,779,892.43	.172	MATURED	107.57	107.57
36037	04/06/09	.3000	CP-DISC-TOYOTA-TOY	07/20/09	10,000,000.00	9,991,250.00	.304	MATURED	8,750.00	1,583.33
36144	07/17/09	.1600	CP-DISC-UBS FIN DEL-UBS	07/20/09	11,314,000.00	11,313,849.15	.162	MATURED	150.85	150.85
36145	07/20/09	.1500	CP-DISC-UBS FIN DEL-UBS	07/21/09	21,022,000.00	21,021,912.41	.152	MATURED	87.59	87.59
36147	07/21/09	.1500	CP-DISC-UBS FIN DEL-UBS	07/22/09	10,155,000.00	10,154,957.69	.152	MATURED	42.31	42.31
36148	07/22/09	.1500	CP-DISC-UBS FIN DEL-UBS	07/23/09	11,369,000.00	11,368,952.63	.152	MATURED	47.37	47.37
36150	07/24/09	.1200	CP-DISC-WFB-WF	07/27/09	18,006,000.00	18,005,819.94	.122	MATURED	180.06	180.06
36152	07/27/09	.1500	CP-DISC-WFB-WF	07/28/09	18,147,000.00	18,146,924.39	.152	MATURED	75.61	75.61
36146	07/21/09	.1400	CP-DISC-TOYOTA-TOY	07/29/09	9,000,000.00	8,999,720.00	.142	MATURED	280.00	280.00
36153	07/28/09	.1500	CP-DISC-WFB-WF	07/29/09	17,731,000.00	17,730,926.12	.152	MATURED	73.88	73.88
36149	07/23/09	.1500	CP-DISC-UBS FIN DEL-UBS	07/30/09	12,019,000.00	12,018,649.45	.152	MATURED	350.55	350.55
36154	07/29/09	.1600	CP-DISC-UBS FIN DEL-UBS	07/30/09	4,244,000.00	4,243,981.14	.162	MATURED	18.86	18.86
36155	07/30/09	.1600	CP-DISC-BANKAMERICA-BA	07/31/09	15,904,000.00	15,903,929.32	.162	MATURED	70.68	70.68
36156	07/31/09	.1500	CP-DISC-TOYOTA-TOY	08/03/09	10,000,000.00	9,999,875.00	.152	MATURED	125.00	125.00
36157	07/31/09	.1500	CP-DISC-WFB-WF	08/03/09	3,933,000.00	3,932,950.84	.152	MATURED	49.16	49.16
36158	08/03/09	.1900	CP-DISC-BANKAMERICA-BA	08/04/09	5,065,000.00	5,064,973.27	.193	MATURED	26.73	26.73
36159	08/04/09	.2000	CP-DISC-BANKAMERICA-BA	08/05/09	12,271,000.00	12,270,931.83	.203	MATURED	68.17	68.17
36162	08/05/09	.2000	CP-DISC-UBS FIN DEL-UBS	08/06/09	10,628,000.00	10,627,940.96	.203	MATURED	59.04	59.04

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

07/01/09 THROUGH 09/30/09

SORT KEYS ARE FUND ICC# MATD

FUND: 1 INVESTMENT FUNDS

PAGE: 5

RUN: 10/22/09 09:03:22

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
36163	08/06/09	.1900	CP-DISC-UBS FIN DEL-UBS	08/07/09	16,666,000.00	16,665,912.04	.193	MATURED	87.96	87.96
36168	08/10/09	.1700	CP-DISC-BANKAMERICA-BA	08/11/09	34,609,000.00	34,608,836.57	.172	MATURED	163.43	163.43
36169	08/11/09	.1500	CP-DISC-BANKAMERICA-BA	08/12/09	35,643,000.00	35,642,851.49	.152	MATURED	148.51	148.51
36170	08/12/09	.1500	CP-DISC-WFB-WF	08/13/09	29,961,000.00	29,960,875.16	.152	MATURED	124.84	124.84
36171	08/13/09	.1600	CP-DISC-BANKAMERICA-BA	08/14/09	30,522,000.00	30,521,864.35	.162	MATURED	135.65	135.65
36172	08/14/09	.1600	CP-DISC-BANKAMERICA-BA	08/17/09	18,388,000.00	18,387,754.83	.162	MATURED	245.17	245.17
36173	08/17/09	.1900	CP-DISC-UBS FIN DEL-UBS	08/18/09	2,750,000.00	2,749,985.49	.193	MATURED	14.51	14.51
36161	08/05/09	.1800	CP-DISC-UBS FIN DEL-UBS	08/19/09	17,000,000.00	16,998,810.00	.183	MATURED	1,190.00	1,190.00
36174	08/18/09	.1800	CP-DISC-UBS FIN DEL-UBS	08/19/09	1,325,000.00	1,324,993.38	.182	MATURED	6.62	6.62
36175	08/19/09	.1500	CP-DISC-WFB-WF	08/20/09	24,767,000.00	24,766,896.80	.152	MATURED	103.20	103.20
36164	08/07/09	.1800	CP-DISC-UBS FIN DEL-UBS	08/21/09	10,000,000.00	9,999,300.00	.183	MATURED	700.00	700.00
36176	08/20/09	.1600	CP-DISC-BANKAMERICA-BA	08/21/09	22,980,000.00	22,979,897.87	.162	MATURED	102.13	102.13
36177	08/21/09	.1500	CP-DISC-WFB-WF	08/24/09	25,000,000.00	24,999,687.50	.152	MATURED	312.50	312.50
36178	08/21/09	.1500	CP-DISC-WFB-WF	08/24/09	6,291,000.00	6,290,921.36	.152	MATURED	78.64	78.64
36179	08/24/09	.1700	CP-DISC-UBS FIN DEL-UBS	08/25/09	22,543,000.00	22,542,893.55	.172	MATURED	106.45	106.45
36180	08/24/09	.1250	CP-DISC-WFB-WF	08/25/09	40,000,000.00	39,999,861.11	.127	MATURED	138.89	138.89
36181	08/24/09	.1800	CP-DISC-BANKAMERICA-BA	08/26/09	30,000,000.00	29,999,700.00	.183	MATURED	300.00	300.00
36182	08/25/09	.1500	CP-DISC-WFB-WF	08/26/09	40,000,000.00	39,999,833.33	.152	MATURED	166.67	166.67
36184	08/26/09	.1300	CP-DISC-WFB-WF	08/27/09	39,098,000.00	39,097,858.81	.132	MATURED	141.19	141.19
35970	01/26/09	1.8000	CP-DISC-TOYOTA-TOY	08/28/09	10,000,000.00	9,893,000.00	1.845	MATURED	107,000.00	29,000.00
36160	08/05/09	.2100	CP-DISC-TOYOTA-TOY	08/28/09	10,000,000.00	9,998,658.33	.213	MATURED	1,341.67	1,341.67
36186	08/27/09	.1250	CP-DISC-WFB-WF	08/28/09	35,442,000.00	35,441,876.94	.127	MATURED	123.06	123.06
36185	08/26/09	.1800	CP-DISC-BANKAMERICA-BA	08/31/09	20,000,000.00	19,999,500.00	.183	MATURED	500.00	500.00
36187	08/28/09	.1250	CP-DISC-WFB-WF	08/31/09	8,698,000.00	8,697,909.40	.127	MATURED	90.60	90.60
36190	08/31/09	.1900	CP-DISC-BANKAMERICA-BA	09/01/09	31,712,000.00	31,711,832.63	.193	MATURED	167.37	167.37
36191	09/01/09	.1900	CP-DISC-BANKAMERICA-BA	09/02/09	25,000,000.00	24,999,868.06	.193	MATURED	131.94	131.94
36192	09/01/09	.1800	CP-DISC-BANKAMERICA-BA	09/02/09	4,802,000.00	4,801,975.99	.183	MATURED	24.01	24.01
36193	09/02/09	.1600	CP-DISC-BANKAMERICA-BA	09/03/09	24,200,000.00	24,199,892.44	.162	MATURED	107.56	107.56
36194	09/03/09	.1600	CP-DISC-BANKAMERICA-BA	09/04/09	15,552,000.00	15,551,930.88	.162	MATURED	69.12	69.12
36165	08/07/09	.2000	CP-DISC-UBS FIN DEL-UBS	09/08/09	10,000,000.00	9,998,222.22	.203	MATURED	1,777.78	1,777.78
36196	09/04/09	.1600	CP-DISC-BANKAMERICA-BA	09/08/09	12,967,000.00	12,966,769.48	.162	MATURED	230.52	230.52
36195	09/03/09	.1900	CP-DISC-BANKAMERICA-BA	09/09/09	10,000,000.00	9,999,683.33	.193	MATURED	316.67	316.67
36197	09/08/09	.1700	CP-DISC-BANKAMERICA-BA	09/09/09	18,178,000.00	18,177,914.16	.172	MATURED	85.84	85.84
36201	09/10/09	.1500	CP-DISC-BANKAMERICA-BA	09/11/09	21,887,000.00	21,886,908.80	.152	MATURED	91.20	91.20
36166	08/07/09	.2000	CP-DISC-GE CAPITAL CORP-	09/14/09	16,030,000.00	16,026,615.89	.203	MATURED	3,384.11	3,384.11
36202	09/11/09	.1600	CP-DISC-BANKAMERICA-BA	09/14/09	25,000,000.00	24,999,666.67	.162	MATURED	333.33	333.33
36203	09/11/09	.1600	CP-DISC-BANKAMERICA-BA	09/14/09	5,400,000.00	5,399,928.00	.162	MATURED	72.00	72.00
36204	09/14/09	.1400	CP-DISC-BANKAMERICA-BA	09/15/09	30,000,000.00	29,999,883.33	.142	MATURED	116.67	116.67
36206	09/15/09	.1600	CP-DISC-BANKAMERICA-BA	09/16/09	20,000,000.00	19,999,911.11	.162	MATURED	88.89	88.89
36207	09/15/09	.1600	CP-DISC-BANKAMERICA-BA	09/16/09	6,400,000.00	6,399,971.56	.162	MATURED	28.44	28.44
36208	09/16/09	.1600	CP-DISC-BANKAMERICA-BA	09/17/09	28,000,000.00	27,999,875.56	.162	MATURED	124.44	124.44
36209	09/17/09	.1600	CP-DISC-BANKAMERICA-BA	09/18/09	34,200,000.00	34,199,848.00	.162	MATURED	152.00	152.00
36167	08/07/09	.2400	CP-DISC-GE CAPITAL CORP-	09/21/09	15,000,000.00	14,995,500.00	.243	MATURED	4,500.00	4,500.00
36210	09/18/09	.1600	CP-DISC-BANKAMERICA-BA	09/21/09	37,400,000.00	37,399,501.33	.162	MATURED	498.67	498.67

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
07/01/09 THROUGH 09/30/09
SORT KEYS ARE FUND ICC# MATD
FUND: 1 INVESTMENT FUNDS

PAGE: 6
RUN: 10/22/09 09:03:22

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
36212	09/21/09	.1600	CP-DISC-BANKAMERICA-BA	09/22/09	31,300,000.00	31,299,860.89	.162	MATURED	139.11	139.11
36213	09/22/09	.1400	CP-DISC-BANKAMERICA-BA	09/23/09	33,500,000.00	33,499,869.72	.142	MATURED	130.28	130.28
36214	09/23/09	.1400	CP-DISC-BANKAMERICA-BA	09/24/09	32,000,000.00	31,999,875.56	.142	MATURED	124.44	124.44
35959	01/26/09	1.9000	CP-DISC-TOYOTA-TOY	09/25/09	10,000,000.00	9,872,277.78	1.951	MATURED	127,722.22	45,388.89
36215	09/24/09	.1400	CP-DISC-BANKAMERICA-BA	09/25/09	31,800,000.00	31,799,876.33	.142	MATURED	123.67	123.67
36216	09/25/09	.1000	CP-DISC-WFB-WF	09/28/09	34,300,000.00	34,299,714.17	.101	MATURED	285.83	285.83
36217	09/28/09	.1000	CP-DISC-BANKAMERICA-BA	09/29/09	25,800,000.00	25,799,928.33	.101	MATURED	71.67	71.67
36219	09/29/09	.0400	CP-DISC-WFB-WF	09/30/09	20,000,000.00	19,999,977.78	.041	MATURED	22.22	22.22
36220	09/29/09	.0400	CP-DISC-WFB-WF	09/30/09	9,800,000.00	9,799,989.11	.041	MATURED	10.89	10.89
36222	09/30/09	.0100	CP-DISC-BANKAMERICA-BA	10/01/09	10,000,000.00	9,999,997.22	.010			2.78
36223	09/30/09	.0100	CP-DISC-BANKAMERICA-BA	10/01/09	8,600,000.00	8,599,997.61	.010			2.39
36205	09/14/09	.1800	CP-DISC-GE CAPITAL CORP-	10/13/09	13,000,000.00	12,998,115.00	.183			1,105.00
36211	09/21/09	.1800	CP-DISC-GE CAPITAL CORP-	10/19/09	20,000,000.00	19,997,200.00	.183			1,000.00
36218	09/28/09	.1400	CP-DISC-TOYOTA-TOY	10/29/09	8,000,000.00	7,999,035.56	.142			93.33
36133	07/06/09	.3800	CP-DISC-TOYOTA-TOY	12/17/09	20,000,000.00	19,965,377.78	.386			18,366.67
36188	08/28/09	.3900	CP-DISC-UBS FIN DEL-UBS	12/28/09	20,000,000.00	19,973,566.67	.396			7,366.67
36221	09/29/09	.1800	CP-DISC-GE CAPITAL CORP-	01/15/10	7,000,000.00	6,996,220.00	.183			70.00
36198	09/08/09	.5200	CP-DISC-UBS FIN DEL-UBS	02/08/10	20,000,000.00	19,955,800.00	.528			6,644.44
36189	08/28/09	.3200	CP-DISC-TOYOTA-TOY	02/22/10	12,000,000.00	11,981,013.33	.325			3,626.67
SUBTOTAL (ICC#) 82 COMMERCIAL PAPER 15.49%(C) 66 DAYS 138,600,000.00 138,466,323.17 .499 281,320.76 138,844.80										
32936	01/01/02	.8977	STATE INVESTMT POOL-CTY	10/01/09	40,000,000.00	40,000,000.00	.898		90,512.63	90,512.62
33658	10/01/03	.8977	STATE INVESTMT POOL-RDA	10/01/09	40,000,000.00	40,000,000.00	.898		90,512.63	90,512.62
SUBTOTAL (ICC#) 99 PASSBOOK & STATE 8.95%(C) 1 DAYS 80,000,000.00 80,000,000.00 .898 181,025.26 181,025.24										
SUBTOTAL (FUND) 1 INVESTMENT FUNDS - ASSETS 279 DAYS 830,975,000.00 828,655,195.60 7,653,728.66 6,494,012.69										
SUBTOTAL (FUND) 1 INVESTMENT FUNDS - NET 830,975,000.00 828,655,195.60 7,653,728.66 6,494,012.69										

FUND STATISTICS		ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE	:	919,804,585.69	
EARNED INTEREST YIELD THIS PERIOD	:	2.801	.000
WEIGHTED AVG YIELD AT END OF PERIOD	:	2.706	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:	:	7,535,464.47	

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
07/01/09 THROUGH 09/30/09
SORT KEYS ARE FUND ICC# MATD
FUND: 34 CSJ/CSC Jt Pwr

PAGE: 7
RUN: 10/22/09 09:03:22

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
36093	06/02/09	.2800	FNMA-DISC-WF	12/07/09	846,000.00	844,762.96	.284			605.36
SUBTOTAL (ICC#)		41	FNMA DISCOUNT NO	.09%(C) 68 DAYS	846,000.00	844,762.96	.284		.00	605.36
SUBTOTAL (FUND)		34	CSJ/CSC Jt Pwr	- ASSETS 68 DAYS	846,000.00	844,762.96			.00	605.36
SUBTOTAL (FUND)		34	CSJ/CSC Jt Pwr	- NET	846,000.00	844,762.96			.00	605.36
FUND STATISTICS				ASSETS	LIABILITIES					
AVERAGE DAILY INVESTMENT BALANCE				:	844,762.96					
EARNED INTEREST YIELD THIS PERIOD				:	.284	.000				
WEIGHTED AVG YIELD AT END OF PERIOD				:	.284	.000				
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:				:	796.18					

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
07/01/09 THROUGH 09/30/09
SORT KEYS ARE FUND ICC# MATD
FUND: 54 RDA SERIES 2007

PAGE: 8
RUN: 10/22/09 09:03:22

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
35386	11/08/07	.8977	SERIES 2007-RDA	10/01/09	19,489,791.65	19,489,791.65	.898		82,313.37	82,313.36
SUBTOTAL (ICC#) 99			PASSBOOK & STATE	2.18%(C)	1 DAYS	19,489,791.65	19,489,791.65	.898	82,313.37	82,313.36
SUBTOTAL (FUND) 54			RDA SERIES 2007	- ASSETS	1 DAYS	19,489,791.65	19,489,791.65		82,313.37	82,313.36
SUBTOTAL (FUND) 54			RDA SERIES 2007	- NET		19,489,791.65	19,489,791.65		82,313.37	82,313.36
FUND STATISTICS				ASSETS	LIABILITIES					
AVERAGE DAILY INVESTMENT BALANCE				:	36,378,012.32					
EARNED INTEREST YIELD THIS PERIOD				:	.898		.000			
WEIGHTED AVG YIELD AT END OF PERIOD				:	.898		.000			
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:										

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

07/01/09 THROUGH 09/30/09

SORT KEYS ARE FUND ICC# MATD

PAGE: 9

RUN: 10/22/09 09:03:22

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	.8977	Series 2008 B-RDA Tax Al	10/01/09	45,051,253.05	45,051,253.05	.898		101,880.43	101,880.43
SUBTOTAL (ICC#) 99 PASSBOOK & STATE			5.04%(C)	1 DAYS	45,051,253.05	45,051,253.05	.898		101,880.43	101,880.43
SUBTOTAL (FUND) 55 Series 2008B-RDA Ta-			ASSETS	1 DAYS	45,051,253.05	45,051,253.05			101,880.43	101,880.43
SUBTOTAL (FUND) 55 Series 2008B-RDA Ta-			NET		45,051,253.05	45,051,253.05			101,880.43	101,880.43

FUND STATISTICS		ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE	:	45,025,582.77	
EARNED INTEREST YIELD THIS PERIOD	:	.898	.000
WEIGHTED AVG YIELD AT END OF PERIOD	:	.898	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:			

GRAND TOTAL 100.00%(C) 259 DAYS 896,362,044.70 894,041,003.26 2.644 7,837,922.46 6,678,811.84

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

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

SECTION D

MARKET VALUE OF PORTFOLIO

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



CITY OF SAN JOSE
 TREASURY DIVISION
 INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

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

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 36120	US TREASURY BILLS 06/24/09 12/03/09	912795Q61	1365 40	1 100	.2800 .2840	9,000,000.00 8,988,660.00	9,000,000.00 100.0000000000	.00 SUNGARD	11,340.00
SUBTOTAL (Inv Type) 11 TREASURY BILLS			1.07%(M)		.2800 .2840	9,000,000.00 8,988,660.00	9,000,000.00 100.0000000000	.00	11,340.00
A 35236	FHLB-GILFD 05/15/07 10/02/09	3133XH7E6	1365 186	1 100	5.0000 4.9320	5,000,000.00 5,007,300.00	5,000,000.00 100.0000000000	124,305.56 SUNGARD	-7,300.00
A 35118	FHLB-GILFD 02/16/07 11/10/09	3133X9C24	1365 186	1 100	3.8600 5.0180	5,000,000.00 4,853,515.00	5,018,750.00 100.3750000000	75,591.67 SUNGARD	165,235.00
A 35102	FHLB-GILFD 02/05/07 11/13/09	3133MTRK6	1365 186	1 100	4.0000 5.0750	5,000,000.00 4,862,380.00	5,021,875.00 100.4375000000	75,555.56 SUNGARD	159,495.00
A 35106	FHLB-GILFD 02/08/07 11/13/09	3133MTRK6	1365 186	1 100	4.0000 5.0030	5,000,000.00 4,871,735.00	5,021,875.00 100.4375000000	75,555.56 SUNGARD	150,140.00
A 35059	FHLB-CS 01/11/07 12/11/09	3133XGYT5	1365 179	1 100	5.0000 4.9800	5,000,000.00 5,002,450.00	5,045,312.50 100.9062500000	76,388.89 SUNGARD	42,862.50
A 35064	FHLB-GILFD 01/12/07 12/11/09	3133XGYT5	1365 186	1 100	5.0000 4.9990	5,000,000.00 4,999,910.00	5,045,312.50 100.9062500000	76,388.89 SUNGARD	45,402.50
A 35071	FHLB-UBS 01/23/07 12/11/09	3133XGYT5	1365 441	1 100	5.0000 5.0460	10,000,000.00 9,987,200.00	10,090,625.00 100.9062500000	152,777.78 SUNGARD	103,425.00
A 35108	FHLB-GILFD 02/09/07 02/12/10	3133MWB M2	1365 186	1 100	3.8750 5.0110	5,250,000.00 5,085,402.00	5,318,906.25 101.3125000000	25,994.79 SUNGARD	233,504.25
A 35121	FHLB-UBC 02/15/07 02/12/10	3133MWB M2	1365 445	1 100	3.8750 5.0070	5,000,000.00 4,844,550.00	5,065,625.00 101.3125000000	24,756.94 SUNGARD	221,075.00
A 35817	FHLB-GILFD 09/05/08 04/30/10	3133XQ5C2	1365 186	1 100	2.3750 3.0090	10,000,000.00 9,898,300.00	10,118,750.00 101.1875000000	99,618.06 SUNGARD	220,450.00
A 35119	FHLB-GILFD 02/15/07 08/04/10	3133XC N66	1365 186	1 100	4.7500 5.0200	5,000,000.00 4,957,400.00	5,179,687.50 103.5937500000	37,604.17 SUNGARD	222,287.50
A 35120	FHLB-GILFD 02/15/07 08/10/10	3133XC J38	1365 186	1 100	4.7000 5.0270	10,000,000.00 9,896,600.00	10,346,875.00 103.4687500000	66,583.33 SUNGARD	450,275.00
A 35160	FHLB-GILFD 03/15/07 08/10/10	3133X85H1	1365 186	1 100	4.5160 4.7890	10,000,000.00 9,914,900.00	10,334,375.00 103.3437500000	63,976.67 SUNGARD	419,475.00
A 35171	FHLB-GILFD 03/27/07 08/13/10	3133X06Q7	1365 186	1 100	4.1250 4.7550	5,000,000.00 4,902,610.00	5,156,250.00 103.1250000000	26,354.17 SUNGARD	253,640.00
A 35193	FHLB-GILFD 04/17/07 08/13/10	3133X06Q7	1365 186	1 100	4.1250 4.9560	10,000,000.00 9,747,900.00	10,312,500.00 103.1250000000	52,708.33 SUNGARD	564,600.00
A 35194	FHLB-GILFD 04/17/07 08/26/10	3133XC XV0	1365 186	1 100	4.7850 4.8980	5,000,000.00 4,982,400.00	5,192,187.50 103.8487500000	23,260.42 SUNGARD	209,787.50
A 35122	FHLB-JPM 02/15/07 09/10/10	3133XGLE2	1365 325	1 100	5.1250 5.0120	10,000,000.00 10,036,000.00	10,453,125.00 104.5312500000	29,895.83 SUNGARD	417,125.00
A 35177	FHLB-UBS 04/03/07 09/10/10	3133XGLE2	1365 441	1 100	5.1250 4.8090	10,000,000.00 10,098,700.00	10,453,125.00 104.5312500000	29,895.83 SUNGARD	354,425.00
A 35159	FHLB-UBC 03/15/07 09/21/10	3133XD6V8	1365 445	1 100	4.7000 4.7880	9,500,000.00 9,473,153.00	9,882,968.75 104.0312500000	12,402.78 SUNGARD	409,815.75
A 35174	FHLB-UBS 04/03/07 09/29/10	3133XGRD8	1365 441	1 100	5.1250 4.7400	10,000,000.00 10,122,400.00	10,440,625.00 104.4062500000	2,847.22 SUNGARD	318,225.00

CITY OF SAN JOSE
 TREASURY DIVISION
 INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

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

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 35202	FHLB-UBS 04/23/07 09/29/10	3133XGRD8	1365	441	1 5.1250	5,000,000.00	5,220,312.50	1,423.61	179,662.50
A 35197	FHLB-GILFD 04/17/07 12/10/10	3133XJHW1	1365	186	1 4.8750	10,000,000.00	10,496,875.00	150,312.50	503,375.00
A 35205	FHLB-GILFD 04/23/07 12/10/10	3133XJHW1	1365	186	1 4.8750	5,000,000.00	5,248,437.50	75,156.25	245,037.50
A 35497	FHLB-UBC 02/12/08 05/12/11	3133XPHY3	1365	445	1 3.4500	9,030,000.00	9,413,775.00	120,287.13	383,775.00
A 35117	FHLB-CALL-GILFD 02/15/07 10/27/11	3133XHXY7	1365	186	1 5.3000	5,000,000.00	5,018,750.00	113,361.11	19,600.00
A 35892	FHLB-CALL-CITIG 11/17/08 11/17/11	3133XSLH9	1365	132	1 3.5500	10,000,000.00	10,303,125.00	132,138.89	303,125.00
A 35213	FHLB-CALL-UBC 05/03/07 05/03/12	3133XKNN1	1365	445	1 5.0200	5,000,000.00	5,134,375.00	103,188.89	134,375.00
A 35216	FHLB-CALL-UBC 05/07/07 05/07/12	3133XKQS7	1365	445	1 5.0500	5,000,000.00	5,137,500.00	101,000.00	137,500.00
A 35889	FHLB-CALL-WF 11/07/08 11/08/12	3133XSL55	1365	451	1 4.1250	3,500,000.00	3,621,406.25	57,348.96	121,406.25
A 35890	FHLB-CALL-WF 11/07/08 11/08/12	3133XSLA4	1365	451	1 4.1000	8,000,000.00	8,280,000.00	130,288.89	280,000.00
A 35508	FHLB-CALL-GILFD 02/19/08 02/19/13	3133XPPE0	1365	186	1 4.0000	20,000,000.00	20,287,500.00	93,333.33	287,500.00
SUBTOTAL (Inv Type) 22 FEDERAL HOME LOAN BANKS 28.07%(M)					4.4215	230,280,000.00	236,660,806.25	2,230,302.01	7,556,601.25
					4.6123	229,111,505.00	102.7708900000		-7,300.00
A 35079	FFCB-BA 01/23/07 10/23/09	31331XBQ4	1365	40	1 5.0000	3,750,000.00	3,760,546.88	82,291.67	15,609.38
A 35095	FFCB-LB 02/01/07 10/23/09	31331XBQ4	1365	260	1 5.0000	5,000,000.00	5,014,062.50	109,722.22	23,612.50
A 35098	FFCB-UBS 02/05/07 10/23/09	31331XBQ4	1365	441	1 5.0000	5,000,000.00	5,014,062.50	109,722.22	20,462.50
A 35235	FFCB-UBC 05/15/07 10/23/09	31331XBQ4	1365	445	1 5.0000	5,000,000.00	5,014,062.50	109,722.22	3,312.50
A 35066	FFCB-GILFD 01/12/07 10/27/09	31331XJQ6	1365	186	1 4.8200	5,000,000.00	5,015,625.00	103,094.44	37,185.00
A 35088	FFCB-GILFD 01/26/07 10/27/09	31331XJQ6	1365	186	1 4.8200	5,000,000.00	5,015,625.00	103,094.44	53,725.00
A 35097	FFCB-GILFD 02/02/07 10/27/09	31331XJQ6	1365	186	1 4.8200	5,000,000.00	5,015,625.00	103,094.44	50,625.00
A 35077	FFCB-WF 01/23/07 11/20/09	31331XEE8	1365	451	1 4.8500	5,000,000.00	5,031,250.00	88,243.06	56,350.00
A 35074	FFCB-JPM 01/23/07 12/02/09	31331XCG5	1365	325	1 5.0800	5,000,000.00	5,040,625.00	83,961.11	37,790.00
A 35099	FFCB-WF 02/05/07 01/11/10	31331XLF7	1365	451	1 4.9200	5,000,000.00	5,064,062.50	54,666.67	82,462.50

CITY OF SAN JOSE
 TREASURY DIVISION
 INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

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

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN YTM	RATE TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR PRICE	INT SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 35100	FFCB-GILFD 02/05/07 01/11/10	31331XLF7	1365	186	100	4.9200 5.0600	5,000,000.00 4,980,960.00	5,064,062.50 101.281250000	54,666.67	SUNGARD	83,102.50
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	9,449,343.75 101.062500000	107,330.21	SUNGARD	99,343.75
A 35181	FFCB-LB 04/03/07 08/06/10	31331V7K6	1365	260	100	4.8750 4.8000	5,000,000.00 5,011,100.00	5,185,937.50 103.718750000	37,239.58	SUNGARD	174,837.50
A 35258	FFCB-GILFD 06/11/07 08/06/10	31331V7K6	1365	186	100	4.8750 5.3180	5,000,000.00 4,936,100.00	5,185,937.50 103.718750000	37,239.58	SUNGARD	249,837.50
A 35201	FFCB-GILFD 04/23/07 08/27/10	31331TBZ3	1365	186	100	4.4500 4.8560	1,200,000.00 1,185,048.00	1,242,750.00 103.562500000	5,043.33	SUNGARD	57,702.00
A 35859	FFCB-CALL-UBS 10/06/08 10/06/10	31331GCU1	1365	441	100	3.5500 3.5500	10,000,000.00 10,000,000.00	10,003,125.00 100.031250000	172,569.44	SUNGARD	3,125.00
A 35176	FFCB-UBC 04/03/07 10/26/10	31331XJR4	1365	445	100	4.8000 4.7190	5,000,000.00 5,013,100.00	5,223,437.50 104.468750000	103,333.33	SUNGARD	210,337.50
A 35179	FFCB-GILFD 04/03/07 10/26/10	31331XJR4	1365	186	100	4.8000 4.7970	5,000,000.00 5,000,445.00	5,223,437.50 104.468750000	103,333.33	SUNGARD	222,992.50
A 35180	FFCB-CITIG 04/03/07 10/26/10	31331XJR4	1365	132	100	4.8000 4.7900	5,000,000.00 5,001,550.00	5,223,437.50 104.468750000	103,333.33	SUNGARD	221,887.50
A 35211	FFCB-GILFD 05/01/07 11/01/10	31331XXJ6	1365	186	100	4.7500 4.8090	5,000,000.00 4,990,600.00	5,223,437.50 104.468750000	98,958.33	SUNGARD	232,837.50
A 35904	FFCB-GILFD 11/24/08 03/03/11	31331YWG1	1365	186	100	3.0000 3.1130	10,000,000.00 9,975,070.00	10,306,250.00 103.062500000	23,333.33	SUNGARD	331,180.00
A 35860	FFCB-WF 10/14/08 10/14/11	31331GDC0	1365	451	100	3.6000 3.6000	10,000,000.00 10,000,000.00	10,471,875.00 104.718750000	167,000.00	SUNGARD	471,875.00
A 35895	FFCB-UBS 11/21/08 11/21/11	31331GFC8	1365	441	100	3.2000 3.2000	10,000,000.00 10,000,000.00	10,396,875.00 103.968750000	115,555.56	SUNGARD	396,875.00
A 35866	FFCB-CALL-UBS 10/15/08 10/15/13	31331GDF3	1365	441	100	4.2500 4.2500	10,000,000.00 10,000,000.00	10,309,375.00 103.093750000	195,972.22	SUNGARD	309,375.00
SUBTOTAL (Inv Type) 27 FEDERAL FARM CREDIT BAN 17.49%(M)					4.2470	144,300,000.00	147,494,828.13	2,272,520.73	3,446,442.63		
					4.3127	144,048,385.50	102.2140180000				
A 35153	FHLMC-GILFD 03/15/07 08/16/10	3128X4GV7	1365	186	100	4.8750 4.7750	9,900,000.00 9,930,591.00	10,268,156.25 103.718750000	60,328.13	SUNGARD	337,565.25
A 35155	FHLMC-BA 03/14/07 09/22/10	3128X4KF7	1365	40	100	4.7500 4.7980	2,679,000.00 2,674,847.55	2,780,299.69 103.781250000	3,181.31	SUNGARD	105,452.14
A 35169	FHLMC-UBS 03/26/07 10/04/10	3128X4MP3	1365	441	100	4.7500 4.8050	10,475,000.00 10,456,459.25	10,907,093.75 104.125000000	244,634.90	SUNGARD	450,634.50
A 35154	FHLMC-GILFD 03/15/07 10/13/10	3128X3YF4	1365	186	100	4.1600 4.7780	4,000,000.00 3,919,480.00	4,141,250.00 103.531250000	77,653.33	SUNGARD	221,770.00
A 35173	FHLMC-GILFD 04/03/07 10/18/10	3128X4QK0	1365	186	100	5.0000 4.7550	9,705,000.00 9,781,446.29	10,132,626.56 104.406250000	219,710.42	SUNGARD	351,180.27
A 35212	FHLMC-CITIG 05/01/07 10/18/10	3134A4VE1	1365	132	100	4.1250 4.7960	10,000,000.00 9,788,000.00	10,368,750.00 103.687500000	186,770.83	SUNGARD	580,750.00
A 35225	FHLMC-GILFD 05/08/07 11/19/10	3128X3M34	1365	186	100	4.4000 4.8410	1,000,000.00 985,820.00	1,041,250.00 104.125000000	16,133.33	SUNGARD	55,430.00

CITY OF SAN JOSE
TREASURY DIVISION
INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

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

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN YTM	RATE TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR PRICE	INT SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 35230	FHLMC-GILFD 05/09/07 12/08/10	3128X2EV3	1365	186	100	4.7500 4.8500	4,236,000.00 4,222,063.56	4,442,505.00 104.8750000000	63,157.58	SUNGARD	220,441.44
A 35203	FHLMC-UBC 04/23/07 12/16/10	3128X2HT5	1365	445	100	4.5000 4.8290	9,500,000.00 9,396,089.00	9,927,500.00 104.5000000000	124,687.50	SUNGARD	531,411.00
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	2,090,000.00 104.5000000000	26,250.00	SUNGARD	112,420.00
A 35141	FHLMC-CALL-UBC 03/26/07 03/26/12	3128X5N61	1365	445	100	5.0000 5.0000	5,000,000.00 5,000,000.00	5,107,812.50 102.1562500000	3,472.22	SUNGARD	107,812.50
SUBTOTAL (Inv Type) 30 FED HOME LOAN MORTGAGE 8.45%(M)						4.6519 4.8123	68,495,000.00 68,132,376.65	71,207,243.75 103.9597690000	1,025,979.55		3,074,867.10
A 36121	FNMA-DISC-BA 06/24/09 10/09/09	313589MT7	1365	40	100	.1900 .1930	9,000,000.00 8,994,917.50	9,000,000.00 100.0000000000	.00	SUNGARD	5,082.50
A 36115	FNMA-DISC-CITIG 06/24/09 11/06/09	313589NX7	1365	132	100	.2500 .2540	15,000,000.00 14,985,937.50	15,000,000.00 100.0000000000	.00	SUNGARD	14,062.50
SUBTOTAL (Inv Type) 41 FNMA DISCOUNT NOTES 2.85%(M)						.2275 .2311	24,000,000.00 23,980,855.00	24,000,000.00 100.0000000000	.00		19,145.00
A 35964	FHLB-DISC-WF 01/26/09 10/13/09	313385MX1	1365	451	100	.6800 .6920	10,000,000.00 9,950,888.89	10,000,000.00 100.0000000000	.00	SUNGARD	49,111.11
A 35963	FHLB-DISC-WF 01/26/09 11/03/09	313385NU6	1365	451	100	.7000 .7130	10,000,000.00 9,945,361.11	10,000,000.00 100.0000000000	.00	SUNGARD	54,638.89
A 36136	FHLB-DISC-BA 07/07/09 12/04/09	313385QB5	1365	40	100	.2600 .2640	6,300,000.00 6,293,175.00	6,300,000.00 100.0000000000	.00	SUNGARD	6,825.00
A 36151	FHLB-DISC-WF 07/27/09 02/01/10	313385SN7	1365	451	100	.3000 .3050	15,000,000.00 14,976,375.00	14,995,312.50 99.9687500000	.00	SUNGARD	18,937.50
A 36200	FHLB-DISC-WF 09/10/09 03/10/10	313385UB0	1365	451	100	.2200 .2230	20,000,000.00 19,977,877.78	19,987,500.00 99.9375000000	.00	SUNGARD	9,622.22
SUBTOTAL (Inv Type) 43 FHLB DISCOUNT NOTES 7.27%(M)						.3966 .4033	61,300,000.00 61,143,677.78	61,282,812.50 99.9719620000	.00		139,134.72
A 36118	FHLMC-DISC-UBS 06/24/09 11/16/09	313397PH8	1365	441	100	.2700 .2740	15,000,000.00 14,983,687.50	15,000,000.00 100.0000000000	.00	SUNGARD	16,312.50
A 36135	FHLMC-DISC-JPM 07/07/09 11/23/09	313397PQ8	1365	325	100	.2400 .2440	15,000,000.00 14,986,100.00	15,000,000.00 100.0000000000	.00	SUNGARD	13,900.00
A 35966	FHLMC-DISC-WF 01/26/09 12/30/09	313397RD5	1365	451	100	.7500 .7640	15,000,000.00 14,894,375.00	15,000,000.00 100.0000000000	.00	SUNGARD	105,625.00
SUBTOTAL (Inv Type) 44 FHLMC DISCOUNT NOTES 5.34%(M)						.4193 .4267	45,000,000.00 44,864,162.50	45,000,000.00 100.0000000000	.00		135,837.50

CITY OF SAN JOSE
TREASURY DIVISION
INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

RUN: 10/21/09 14:08:57

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

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN YTM	RATE TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 35922	MTN-PNC-CITIG 12/22/08 06/22/11	69351CAA1	1365	1	1.8750		5,000,000.00	4,991,000.00*	25,781.25	0.00
			132	100	1.9490		4,991,000.00	99.82000000000	BOOK	
A 35913	MTN-GE CAPITAL CORP-BA 12/09/08 12/09/11	36967HAD9	1365	1	3.0000		25,000,000.00	24,928,250.00*	233,333.33	0.00
			40	100	3.1010		24,928,250.00	99.71300000000	BOOK	
SUBTOTAL (Inv Type) 47 CORP MEDIUM TERM NOTE 3.55%(M)					2.8123		30,000,000.00	29,919,250.00	259,114.58	.00
					2.9088		29,919,250.00	99.73083300000		
A 36222	CP-DISC-BANKAMERICA-BA 09/30/09 10/01/09	0660P0X16	1365	1	.0100		10,000,000.00	10,000,000.00	.00	2.78
			40	100	.0100		9,999,997.22	100.00000000000	SUNGARD	
A 36223	CP-DISC-BANKAMERICA-BA 09/30/09 10/01/09	0660P0X16	1365	1	.0100		8,600,000.00	8,600,000.00	.00	2.39
			40	100	.0100		8,599,997.61	100.00000000000	SUNGARD	
A 36205	CP-DISC-GE CAPITAL CORP-GECC 09/14/09 10/13/09	36959HXD4	1365	1	.1800		13,000,000.00	12,999,003.33	.00	888.33
			187	100	.1830		12,998,115.00	99.99233333333	SUNGARD	
A 36211	CP-DISC-GE CAPITAL CORP-GECC 09/21/09 10/19/09	36959HXX8	1365	1	.1800		20,000,000.00	19,997,700.00	.00	500.00
			187	100	.1830		19,997,200.00	99.98850000000	SUNGARD	
A 36218	CP-DISC-TOYOTA-TOY 09/28/09 10/29/09	89233GXV3	1365	1	.1400		8,000,000.00	7,998,568.89	.00	
			436	100	.1420		7,999,035.56	99.98211111111	SUNGARD	-466.67
A 36133	CP-DISC-TOYOTA-TOY 07/06/09 12/17/09	89233GZH2	1365	1	.3800		20,000,000.00	19,988,877.78	.00	23,500.00
			436	100	.3860		19,965,377.78	99.94438888889	SUNGARD	
A 36188	CP-DISC-UBS FIN DEL-UBS 08/28/09 12/28/09	90262CZU4	1365	1	.3900		20,000,000.00	19,987,288.89	.00	13,722.22
			441	100	.3960		19,973,566.67	99.93644444444	SUNGARD	
A 36221	CP-DISC-GE CAPITAL CORP-GECC 09/29/09 01/15/10	36959JAF0	1365	1	.1800		7,000,000.00	6,993,404.44	.00	
			187	100	.1830		6,996,220.00	99.90577777778	SUNGARD	-2,815.56
A 36198	CP-DISC-UBS FIN DEL-UBS 09/08/09 02/08/10	90262DB87	1365	1	.5200		20,000,000.00	19,972,555.56	.00	16,755.56
			441	100	.5280		19,955,800.00	99.86277777778	SUNGARD	
A 36189	CP-DISC-TOYOTA-TOY 08/28/09 02/22/10	89233HBN3	1365	1	.3200		12,000,000.00	11,981,760.00	.00	746.67
			436	100	.3250		11,981,013.33	99.84800000000	SUNGARD	
SUBTOTAL (Inv Type) 82 COMMERCIAL PAPER, DISCO 16.43%(M)					.2751		138,600,000.00	138,519,158.89	.00	56,117.95
					.2794		138,466,323.17	99.94167300000		-3,282.23
A 32936	STATE INVESTMT POOL-CTY 01/01/02 10/01/09		1235	1	.8977		40,000,000.00	40,000,000.00*	-2.39	0.00
			415	000	.8977		40,000,000.00	100.00000000000	BOOK	
A 33658	STATE INVESTMT POOL-RDA 10/01/03 10/01/09		1365	1	.8977		40,000,000.00	40,000,000.00*	-2.13	0.00
			415	100	.8977		40,000,000.00	100.00000000000	BOOK	
SUBTOTAL (Inv Type) 99 PASSBOOK & STATE POOL 9.49%(M)					.8977		80,000,000.00	80,000,000.00	-4.52	.00
					.8977		80,000,000.00	100.00000000000		
SUBTOTAL (Fund) 1 INVESTMENT FUNDS 92.80%(M)					2.6390		830,975,000.00	843,084,099.52	5,787,912.35	14,439,486.15
					2.7216		828,655,195.60	101.45721600000		-10,582.23

* MARKET = BOOK LESS PURCHASE INTEREST

CITY OF SAN JOSE
 TREASURY DIVISION
 INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

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

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 36093	FNMA-DISC-WF 06/02/09 12/07/09	313589QE6	1365 451	34 100	.2800 .2840	846,000.00 844,762.96	846,000.00 100.0000000000	.00 SUNGARD	1,237.04
SUBTOTAL (Inv Type) 41 FNMA DISCOUNT NOTES 100.00%(M)					.2800 .2840	846,000.00 844,762.96	846,000.00 100.0000000000	.00	1,237.04
SUBTOTAL (Fund) 34 CSJ/CSC Jt Pwr .09%(M)					.2800 .2840	846,000.00 844,762.96	846,000.00 100.0000000000	.00	1,237.04

CITY OF SAN JOSE
 TREASURY DIVISION
 INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

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

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS	
A 35386	SERIES 2007-RDA 11/08/07 10/01/09		130	54	.8977	19,489,791.65	19,489,791.65*	.00	0.00	
			415	100	.8977	19,489,791.65	100.0000000000	BOOK		
SUBTOTAL (Inv Type) 99 PASSBOOK & STATE POOL 100.00%(M)					.8977	19,489,791.65	19,489,791.65	.00	.00	
					.8977	19,489,791.65	100.0000000000			
SUBTOTAL (Fund) 54 RDA SERIES 2007					2.15%(M)	.8977	19,489,791.65	19,489,791.65	.00	.00
					.8977	19,489,791.65	100.0000000000			

* MARKET = BOOK LESS PURCHASE INTEREST

CITY OF SAN JOSE
 TREASURY DIVISION
 INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

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

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 35894	Series 2008 B-RDA Tax Allocatio 11/14/08 10/01/09		130 415	55 100	.8977 .8977	45,051,253.05 45,051,253.05	45,051,253.05* 100.0000000000	.00 BOOK	0.00
SUBTOTAL (Inv Type) 99 PASSBOOK & STATE POOL 100.00%(M)					.8977 .8977	45,051,253.05 45,051,253.05	45,051,253.05 100.0000000000	.00	.00
SUBTOTAL (Fund) 55 Series 2008B-RDA Tax Alloca 4.96%(M)					.8977 .8977	45,051,253.05 45,051,253.05	45,051,253.05 100.0000000000	.00	.00
GRAND TOTAL					2.5111 2.5876	896,362,044.70 894,041,003.26	908,471,144.22 101.3509160000	5,787,912.35	14,440,723.19 -10,582.23

* MARKET = BOOK LESS PURCHASE INTEREST

SECTION E

DETAIL OF INVESTMENT ACTIVITY

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

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



C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
DETAIL TRANSACTION REPORT - FIXED INCOME
07/01/09 TO 09/30/09
SETTLEMENT DATE BASIS
FUND: 1 INVESTMENT FUNDS

PAGE: 1

RUN: 10/21/09 14:08:10

* ACTIVE TRANSACTIONS *

INV #	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TXN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH DATE	/ENTRY	SETTLE	TYP YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
32936	STATE INVESTMT POOL-CT	1235	10/01/09	09/30/09	INTR	.898			
uyen		09/30/09	10/19/09	09/30/09		.898			90,512.63
33658	STATE INVESTMT POOL-RD	1365	10/01/09	09/30/09	INTR	.898			
uyen		09/30/09	10/19/09	09/30/09		.898			90,512.63
35099	FFCB-WF	1365	01/11/10	07/11/09	INTR	4.920			
snj101		07/11/09	07/14/09	07/11/09		5.055			123,000.00
35100	FFCB-GILFD	1365	01/11/10	07/11/09	INTR	4.920			
snj101		07/11/09	07/14/09	07/11/09		5.060			123,000.00
35108	FHLB-GILFD	1365	02/12/10	08/15/09	INTR	3.875			
snj101		08/15/09	08/18/09	08/15/09		5.011			101,718.75
35119	FHLB-GILFD	1365	08/04/10	08/04/09	INTR	4.750			
snj101		08/04/09	08/05/09	08/04/09		5.020			118,750.00
35120	FHLB-GILFD	1365	08/10/10	08/10/09	INTR	4.700			
snj101		08/10/09	08/11/09	08/10/09		5.027			235,000.00
35121	FHLB-UBC	1365	02/12/10	08/15/09	INTR	3.875			
snj101		08/15/09	08/18/09	08/15/09		5.007			96,875.00
35122	FHLB-JPM	1365	09/10/10	09/10/09	INTR	5.125			
snj101		09/10/09	09/11/09	09/10/09		5.012			256,250.00
35141	FHLMC-CALL-UBC	1365	03/26/12	09/26/09	INTR	5.000			
snj101		09/26/09	09/29/09	09/26/09		5.000			125,000.00
35153	FHLMC-GILFD	1365	08/16/10	08/16/09	INTR	4.875			
snj101		08/16/09	08/18/09	08/16/09		4.775			241,312.50
35155	FHLMC-BA	1365	09/22/10	09/22/09	INTR	4.750			
snj101		09/22/09	09/23/09	09/22/09		4.798			63,626.25
35159	FHLB-UBC	1365	09/21/10	09/21/09	INTR	4.700			
snj101		09/21/09	09/22/09	09/21/09		4.788			223,250.00
35160	FHLB-GILFD	1365	08/10/10	08/10/09	INTR	4.516			
snj101		08/10/09	08/11/09	08/10/09		4.789			225,800.00
35171	FHLB-GILFD	1365	08/13/10	08/15/09	INTR	4.125			
snj101		08/15/09	08/18/09	08/15/09		4.755			103,125.00
35174	FHLB-UBS	1365	09/29/10	09/29/09	INTR	5.125			
snj101		09/29/09	09/30/09	09/29/09		4.740			256,250.00
35177	FHLB-UBS	1365	09/10/10	09/10/09	INTR	5.125			
snj101		09/10/09	09/11/09	09/10/09		4.809			256,250.00
35181	FFCB-LB	1365	08/06/10	08/06/09	INTR	4.875			
snj101		08/06/09	08/07/09	08/06/09		4.800			121,875.00
35193	FHLB-GILFD	1365	08/13/10	08/15/09	INTR	4.125			
snj101		08/15/09	08/18/09	08/15/09		4.956			206,250.00
35194	FHLB-GILFD	1365	08/26/10	08/26/09	INTR	4.785			
snj101		08/26/09	08/27/09	08/26/09		4.898			119,625.00
35201	FFCB-GILFD	1365	08/27/10	08/27/09	INTR	4.450			
snj101		08/27/09	08/28/09	08/27/09		4.856			26,700.00
35202	FHLB-UBS	1365	09/29/10	09/29/09	INTR	5.125			
snj101		09/29/09	09/30/09	09/29/09		4.864			128,125.00

* 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 7 / 0 1 / 0 9 T O 0 9 / 3 0 / 0 9
S E T T L E M E N T D A T E B A S I S
F U N D : 1 I N V E S T M E N T F U N D S

PAGE: 2

RUN: 10/21/09 14:08:10

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
35258	FFCB-GILFD	1365		08/06/10	08/06/09	INTR	4.875			-121,875.00	
snj101			08/06/09	08/07/09	08/06/09		5.318				121,875.00
35458	FHLB-CALL-UBC	1365		01/24/13	07/24/09	INTR	3.950			-395,000.00	
snj101			07/24/09	07/27/09	07/24/09		3.950				395,000.00
35508	FHLB-CALL-GILFD	1365		02/19/13	08/19/09	INTR	4.000			-400,000.00	
snj101			08/19/09	08/20/09	08/19/09		4.000				400,000.00
35844	FFCB-CALL-UBC	1365		09/29/11	09/29/09	INTR	3.750			-187,500.00	
snj101			09/29/09	09/30/09	09/29/09		3.937				187,500.00
35904	FFCB-GILFD	1365		03/03/11	09/03/09	INTR	3.000			-150,000.00	
snj101			09/03/09	09/04/09	09/03/09		3.113				150,000.00
SUBTOTAL (Txn Typ) INTR					ASSETS		3.422			-4,587,182.76	
							3.523				4,587,182.76
35458	FHLB-CALL-UBC	1365	445	01/24/13	07/24/09	CALL	3.950	-20,000,000.00	-20,000,000.00		
snj101				07/27/09	07/24/09		3.950				20,000,000.00
35844	FFCB-CALL-UBC	1365	445	09/29/11	09/29/09	CALL	3.750	-10,000,000.00	-9,947,500.00		-52,500.00
snj101				09/30/09	09/29/09		3.937		52,500.00		10,000,000.00
SUBTOTAL (Txn Typ) CALL					ASSETS		3.883	-30,000,000.00	-29,947,500.00		-52,500.00
							3.946		52,500.00		30,000,000.00
32936	STATE INVESTMT POOL-CT	1235	415	10/01/09	07/16/09	PSAL	.898	-150,455.44	-150,455.44		
uyen				07/16/09	07/16/09		.898				150,455.44
33658	STATE INVESTMT POOL-RD	1365	415	10/01/09	07/16/09	PSAL	.898	-150,455.46	-150,455.46		
uyen				07/16/09	07/16/09		.898				150,455.46
SUBTOTAL (Txn Typ) PSAL					ASSETS		.898	-300,910.90	-300,910.90		
							.898				300,910.90
35061	FHLB-LB	1365	260	08/05/09	08/05/09	MAT	5.250	-5,000,000.00	-5,000,000.00	-131,250.00	
snj101				08/06/09	08/05/09		4.964				5,131,250.00
35062	FHLB-GILFD	1365	186	09/11/09	09/11/09	MAT	4.375	-5,000,000.00	-5,000,000.00	-109,375.00	
snj101				09/14/09	09/11/09		4.967				5,109,375.00
35065	FHLB-GILFD	1365	186	08/05/09	08/05/09	MAT	5.250	-5,000,000.00	-5,000,000.00	-131,250.00	
snj101				08/06/09	08/05/09		5.015				5,131,250.00
35072	FHLB-UBS	1365	441	08/14/09	08/14/09	MAT	4.500	-5,000,000.00	-5,000,000.00	-111,875.00	
snj101				08/17/09	08/14/09		5.038				5,111,875.00
35073	FHLB-GILFD	1365	186	08/05/09	08/05/09	MAT	5.250	-5,000,000.00	-5,000,000.00	-131,250.00	
snj101				08/06/09	08/05/09		5.030				5,131,250.00
35076	FHLB-GILFD	1365	186	09/11/09	09/11/09	MAT	4.375	-10,000,000.00	-10,000,000.00	-218,750.00	
snj101				09/14/09	09/11/09		5.065				10,218,750.00

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
DETAIL TRANSACTION REPORT - FIXED INCOME
07/01/09 TO 09/30/09
SETTLEMENT DATE BASIS
FUND: 1 INVESTMENT FUNDS

PAGE: 3

RUN: 10/21/09 14:08:10

* 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
35078	FHLMC-WF	1365	451	09/28/09	09/28/09	MAT	4.625	-4,700,000.00	-4,700,000.00	-108,687.50	
snj101				09/29/09	09/28/09		5.040				4,808,687.50
35086	FHLB-UBS	1365	441	08/14/09	08/14/09	MAT	4.500	-5,000,000.00	-5,000,000.00	-111,875.00	
snj101				08/17/09	08/14/09		5.118				5,111,875.00
35087	FHLB-UBC	1365	445	09/11/09	09/11/09	MAT	5.250	-5,000,000.00	-5,000,000.00	-131,250.00	
snj101				09/14/09	09/11/09		5.134				5,131,250.00
35094	FHLB-CITIG	1365	132	09/11/09	09/11/09	MAT	5.250	-5,000,000.00	-5,000,000.00	-131,250.00	
snj101				09/14/09	09/11/09		5.083				5,131,250.00
35104	FHLB-GILFD	1365	186	08/05/09	08/05/09	MAT	5.250	-5,000,000.00	-5,000,000.00	-131,250.00	
snj101				08/06/09	08/05/09		5.022				5,131,250.00
35128	FHLB-UBS	1365	441	08/05/09	08/05/09	MAT	5.250	-5,000,000.00	-5,000,000.00	-131,250.00	
snj101				08/06/09	08/05/09		5.010				5,131,250.00
35260	FHLB-LB	1365	260	08/05/09	08/05/09	MAT	5.250	-5,000,000.00	-5,000,000.00	-131,250.00	
snj101				08/06/09	08/05/09		5.262				5,131,250.00
35854	FNMA-DISC-UBS	1365	441	08/10/09	08/10/09	MAT	3.100	-20,000,000.00	-20,000,000.00		
snj101				08/11/09	08/10/09		3.208				20,000,000.00
35934	FNMA-DISC-WF	1365	451	08/10/09	08/10/09	MAT	.410	-15,000,000.00	-15,000,000.00		
snj101				08/11/09	08/10/09		.417				15,000,000.00
35935	FHLMC-DISC-WF	1365	451	07/27/09	07/27/09	MAT	.400	-15,000,000.00	-15,000,000.00		
snj101				07/28/09	07/27/09		.406				15,000,000.00
35959	CP-DISC-TOYOTA-TOY	1365	436	09/25/09	09/25/09	MAT	1.900	-10,000,000.00	-10,000,000.00		
snj101				09/28/09	09/25/09		1.947				10,000,000.00
35961	FNMA-DISC-UBS	1365	441	09/02/09	09/02/09	MAT	.520	-19,552,000.00	-19,552,000.00		
snj101				09/03/09	09/02/09		.529				19,552,000.00
35965	NCD-UB0C-UBC	1365	445	07/17/09	07/17/09	MAT	1.400	-10,000,000.00	-10,000,000.00	-66,888.89	
snj101				07/20/09	07/17/09		1.405				10,066,888.89
35970	CP-DISC-TOYOTA-TOY	1365	436	08/28/09	08/28/09	MAT	1.800	-10,000,000.00	-10,000,000.00		
snj101				08/31/09	08/28/09		1.842				10,000,000.00
36037	CP-DISC-TOYOTA-TOY	1365	436	07/20/09	07/20/09	MAT	.300	-10,000,000.00	-10,000,000.00		
snj101				07/21/09	07/20/09		.304				10,000,000.00
36038	CP-DISC-TOYOTA-TOY	1365	436	07/06/09	07/06/09	MAT	.300	-10,000,000.00	-10,000,000.00		
snj101				07/07/09	07/06/09		.304				10,000,000.00
36084	CP-DISC-TOYOTA-TOY	1365	436	07/02/09	07/02/09	MAT	.250	-10,000,000.00	-10,000,000.00		
snj101				07/06/09	07/02/09		.254				10,000,000.00
36090	FHLB-DISC-UBS	1365	441	07/13/09	07/13/09	MAT	.110	-15,000,000.00	-15,000,000.00		
snj101				07/14/09	07/13/09		.112				15,000,000.00
36095	FHLB-DISC-UBS	1365	441	07/31/09	07/31/09	MAT	.130	-10,000,000.00	-10,000,000.00		
snj101				08/03/09	07/31/09		.132				10,000,000.00
36097	FNMA-DISC-UBS	1365	441	08/24/09	08/24/09	MAT	.160	-16,143,000.00	-16,143,000.00		
snj101				08/25/09	08/24/09		.162				16,143,000.00
36099	FNMA-DISC-UBS	1365	441	08/24/09	08/24/09	MAT	.160	-15,000,000.00	-15,000,000.00		
snj101				08/25/09	08/24/09		.162				15,000,000.00
36101	FNMA-DISC-UBS	1365	441	08/24/09	08/24/09	MAT	.160	-10,000,000.00	-10,000,000.00		
snj101				08/25/09	08/24/09		.162				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
DETAIL TRANSACTION REPORT - FIXED INCOME
07/01/09 TO 09/30/09
SETTLEMENT DATE BASIS
FUND: 1 INVESTMENT FUNDS

PAGE: 4
RUN: 10/21/09 14:08:10

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
36103	FNMA-DISC-WF	1365	451	08/24/09	08/24/09	MAT	.170	-10,924,000.00	-10,924,000.00		
snj101				08/25/09	08/24/09		.172				10,924,000.00
36104	FNMA-DISC-UBS	1365	441	08/24/09	08/24/09	MAT	.170	-10,000,000.00	-10,000,000.00		
snj101				08/25/09	08/24/09		.172				10,000,000.00
36106	FHLB-DISC-UBS	1365	441	09/15/09	09/15/09	MAT	.200	-10,000,000.00	-10,000,000.00		
snj101				09/16/09	09/15/09		.203				10,000,000.00
36112	CP-DISC-WFB-WF	1365	451	07/02/09	07/02/09	MAT	.180	-21,168,000.00	-21,168,000.00		
snj101				07/06/09	07/02/09		.183				21,168,000.00
36116	CP-DISC-WFB-WF	1365	451	07/02/09	07/02/09	MAT	.200	-30,000,000.00	-30,000,000.00		
snj101				07/06/09	07/02/09		.203				30,000,000.00
36117	CP-DISC-UBS FIN DEL-UB	1365	441	07/01/09	07/01/09	MAT	.180	-20,000,000.00	-20,000,000.00		
snj101				07/02/09	07/01/09		.183				20,000,000.00
36123	CP-DISC-UBS FIN DEL-UB	1365	441	07/02/09	07/02/09	MAT	.170	-27,107,000.00	-27,107,000.00		
snj101				07/06/09	07/02/09		.172				27,107,000.00
36127	FHLB-DISC-WF	1365	451	07/01/09	07/01/09	MAT	.010	-60,000,000.00	-60,000,000.00		
snj101				07/02/09	07/01/09		.010				60,000,000.00
36128	FHLB-DISC-WF	1365	451	07/02/09	07/02/09	MAT	.090	-60,000,000.00	-60,000,000.00		
snj101				07/06/09	07/02/09		.091				60,000,000.00
36129	CP-DISC-UBS FIN DEL-UB	1365	441	07/02/09	07/02/09	MAT	.190	-20,000,000.00	-20,000,000.00		
snj101				07/06/09	07/02/09		.193				20,000,000.00
36130	CP-DISC-BANKAMERICA-BA	1365	40	07/02/09	07/02/09	MAT	.210	-28,508,000.00	-28,508,000.00		
snj101				07/06/09	07/02/09		.213				28,508,000.00
36131	CP-DISC-UBS FIN DEL-UB	1365	441	07/06/09	07/06/09	MAT	.230	-40,000,000.00	-40,000,000.00		
snj101				07/07/09	07/06/09		.233				40,000,000.00
36132	CP-DISC-UBS FIN DEL-UB	1365	441	07/07/09	07/07/09	MAT	.210	-46,723,000.00	-46,723,000.00		
snj101				07/08/09	07/07/09		.213				46,723,000.00
36134	CP-DISC-UBS FIN DEL-UB	1365	441	07/08/09	07/08/09	MAT	.210	-24,043,000.00	-24,043,000.00		
snj101				07/09/09	07/08/09		.213				24,043,000.00
36137	CP-DISC-UBS FIN DEL-UB	1365	441	07/09/09	07/09/09	MAT	.170	-16,157,000.00	-16,157,000.00		
snj101				07/10/09	07/09/09		.172				16,157,000.00
36138	CP-DISC-UBS FIN DEL-UB	1365	441	07/10/09	07/10/09	MAT	.180	-12,225,000.00	-12,225,000.00		
snj101				07/13/09	07/10/09		.183				12,225,000.00
36139	CP-DISC-WFB-WF	1365	451	07/13/09	07/13/09	MAT	.150	-13,415,000.00	-13,415,000.00		
snj101				07/14/09	07/13/09		.152				13,415,000.00
36140	CP-DISC-UBS FIN DEL-UB	1365	441	07/14/09	07/14/09	MAT	.150	-28,890,000.00	-28,890,000.00		
snj101				07/15/09	07/14/09		.152				28,890,000.00
36141	CP-DISC-UBS FIN DEL-UB	1365	441	07/15/09	07/15/09	MAT	.150	-29,060,000.00	-29,060,000.00		
snj101				07/16/09	07/15/09		.152				29,060,000.00
36142	CP-DISC-UBS FIN DEL-UB	1365	441	07/16/09	07/16/09	MAT	.170	-23,457,000.00	-23,457,000.00		
snj101				07/17/09	07/16/09		.172				23,457,000.00
36143	CP-DISC-UBS FIN DEL-UB	1365	441	07/17/09	07/17/09	MAT	.170	-22,780,000.00	-22,780,000.00		
snj101				07/20/09	07/17/09		.172				22,780,000.00
36144	CP-DISC-UBS FIN DEL-UB	1365	441	07/20/09	07/20/09	MAT	.160	-11,314,000.00	-11,314,000.00		
snj101				07/21/09	07/20/09		.162				11,314,000.00

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
DETAIL TRANSACTION REPORT - FIXED INCOME
07/01/09 TO 09/30/09
SETTLEMENT DATE BASIS
FUND: 1 INVESTMENT FUNDS

PAGE: 5

RUN: 10/21/09 14:08:10

* 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
36145	CP-DISC-UBS FIN DEL-UB	1365	441	07/21/09	07/21/09	MAT	.150	-21,022,000.00	-21,022,000.00		
snj101				07/22/09	07/21/09		.152				21,022,000.00
36146	CP-DISC-TOYOTA-TOY	1365	436	07/29/09	07/29/09	MAT	.140	-9,000,000.00	-9,000,000.00		
snj101				07/30/09	07/29/09		.142				9,000,000.00
36147	CP-DISC-UBS FIN DEL-UB	1365	441	07/22/09	07/22/09	MAT	.150	-10,155,000.00	-10,155,000.00		
snj101				07/23/09	07/22/09		.152				10,155,000.00
36148	CP-DISC-UBS FIN DEL-UB	1365	441	07/23/09	07/23/09	MAT	.150	-11,369,000.00	-11,369,000.00		
snj101				07/24/09	07/23/09		.152				11,369,000.00
36149	CP-DISC-UBS FIN DEL-UB	1365	441	07/30/09	07/30/09	MAT	.150	-12,019,000.00	-12,019,000.00		
snj101				07/31/09	07/30/09		.152				12,019,000.00
36150	CP-DISC-WFB-WF	1365	451	07/27/09	07/27/09	MAT	.120	-18,006,000.00	-18,006,000.00		
snj101				07/28/09	07/27/09		.122				18,006,000.00
36152	CP-DISC-WFB-WF	1365	451	07/28/09	07/28/09	MAT	.150	-18,147,000.00	-18,147,000.00		
snj101				07/29/09	07/28/09		.152				18,147,000.00
36153	CP-DISC-WFB-WF	1365	451	07/29/09	07/29/09	MAT	.150	-17,731,000.00	-17,731,000.00		
snj101				07/30/09	07/29/09		.152				17,731,000.00
36154	CP-DISC-UBS FIN DEL-UB	1365	441	07/30/09	07/30/09	MAT	.160	-4,244,000.00	-4,244,000.00		
snj101				07/31/09	07/30/09		.162				4,244,000.00
36155	CP-DISC-BANKAMERICA-BA	1365	40	07/31/09	07/31/09	MAT	.160	-15,904,000.00	-15,904,000.00		
snj101				08/03/09	07/31/09		.162				15,904,000.00
36156	CP-DISC-TOYOTA-TOY	1365	436	08/03/09	08/03/09	MAT	.150	-10,000,000.00	-10,000,000.00		
snj101				08/04/09	08/03/09		.152				10,000,000.00
36157	CP-DISC-WFB-WF	1365	451	08/03/09	08/03/09	MAT	.150	-3,933,000.00	-3,933,000.00		
snj101				08/04/09	08/03/09		.152				3,933,000.00
36158	CP-DISC-BANKAMERICA-BA	1365	40	08/04/09	08/04/09	MAT	.190	-5,065,000.00	-5,065,000.00		
snj101				08/05/09	08/04/09		.193				5,065,000.00
36159	CP-DISC-BANKAMERICA-BA	1365	40	08/05/09	08/05/09	MAT	.200	-12,271,000.00	-12,271,000.00		
snj101				08/06/09	08/05/09		.203				12,271,000.00
36160	CP-DISC-TOYOTA-TOY	1365	436	08/28/09	08/28/09	MAT	.210	-10,000,000.00	-10,000,000.00		
snj101				08/31/09	08/28/09		.213				10,000,000.00
36161	CP-DISC-UBS FIN DEL-UB	1365	441	08/19/09	08/19/09	MAT	.180	-17,000,000.00	-17,000,000.00		
snj101				08/20/09	08/19/09		.183				17,000,000.00
36162	CP-DISC-UBS FIN DEL-UB	1365	441	08/06/09	08/06/09	MAT	.200	-10,628,000.00	-10,628,000.00		
snj101				08/07/09	08/06/09		.203				10,628,000.00
36163	CP-DISC-UBS FIN DEL-UB	1365	441	08/07/09	08/07/09	MAT	.190	-16,666,000.00	-16,666,000.00		
snj101				08/10/09	08/07/09		.193				16,666,000.00
36164	CP-DISC-UBS FIN DEL-UB	1365	441	08/21/09	08/21/09	MAT	.180	-10,000,000.00	-10,000,000.00		
snj101				08/24/09	08/21/09		.183				10,000,000.00
36165	CP-DISC-UBS FIN DEL-UB	1365	441	09/08/09	09/08/09	MAT	.200	-10,000,000.00	-10,000,000.00		
snj101				09/09/09	09/08/09		.203				10,000,000.00
36166	CP-DISC-GE CAPITAL COR	1365	187	09/14/09	09/14/09	MAT	.200	-16,030,000.00	-16,030,000.00		
snj101				09/15/09	09/14/09		.203				16,030,000.00
36167	CP-DISC-GE CAPITAL COR	1365	187	09/21/09	09/21/09	MAT	.240	-15,000,000.00	-15,000,000.00		
snj101				09/22/09	09/21/09		.243				15,000,000.00

* ACTIVE TRANSACTIONS *

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
DETAIL TRANSACTION REPORT - FIXED INCOME
07/01/09 TO 09/30/09
SETTLEMENT DATE BASIS
FUND: 1 INVESTMENT FUNDS

PAGE: 6
RUN: 10/21/09 14:08:10

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
36168	CP-DISC-BANKAMERICA-BA	1365	40	08/11/09	08/11/09	MAT	.170	-34,609,000.00	-34,609,000.00		
snj101				08/12/09	08/11/09		.172				34,609,000.00
36169	CP-DISC-BANKAMERICA-BA	1365	40	08/12/09	08/12/09	MAT	.150	-35,643,000.00	-35,643,000.00		
snj101				08/13/09	08/12/09		.152				35,643,000.00
36170	CP-DISC-WFB-WF	1365	451	08/13/09	08/13/09	MAT	.150	-29,961,000.00	-29,961,000.00		
snj101				08/14/09	08/13/09		.152				29,961,000.00
36171	CP-DISC-BANKAMERICA-BA	1365	40	08/14/09	08/14/09	MAT	.160	-30,522,000.00	-30,522,000.00		
snj101				08/17/09	08/14/09		.162				30,522,000.00
36172	CP-DISC-BANKAMERICA-BA	1365	40	08/17/09	08/17/09	MAT	.160	-18,388,000.00	-18,388,000.00		
snj101				08/18/09	08/17/09		.162				18,388,000.00
36173	CP-DISC-UBS FIN DEL-UB	1365	441	08/18/09	08/18/09	MAT	.190	-2,750,000.00	-2,750,000.00		
snj101				08/19/09	08/18/09		.193				2,750,000.00
36174	CP-DISC-UBS FIN DEL-UB	1365	441	08/19/09	08/19/09	MAT	.180	-1,325,000.00	-1,325,000.00		
snj101				08/20/09	08/19/09		.183				1,325,000.00
36175	CP-DISC-WFB-WF	1365	451	08/20/09	08/20/09	MAT	.150	-24,767,000.00	-24,767,000.00		
snj101				08/21/09	08/20/09		.152				24,767,000.00
36176	CP-DISC-BANKAMERICA-BA	1365	40	08/21/09	08/21/09	MAT	.160	-22,980,000.00	-22,980,000.00		
snj101				08/24/09	08/21/09		.162				22,980,000.00
36177	CP-DISC-WFB-WF	1365	451	08/24/09	08/24/09	MAT	.150	-25,000,000.00	-25,000,000.00		
snj101				08/25/09	08/24/09		.152				25,000,000.00
36178	CP-DISC-WFB-WF	1365	451	08/24/09	08/24/09	MAT	.150	-6,291,000.00	-6,291,000.00		
snj101				08/25/09	08/24/09		.152				6,291,000.00
36179	CP-DISC-UBS FIN DEL-UB	1365	441	08/25/09	08/25/09	MAT	.170	-22,543,000.00	-22,543,000.00		
snj101				08/26/09	08/25/09		.172				22,543,000.00
36180	CP-DISC-WFB-WF	1365	451	08/25/09	08/25/09	MAT	.125	-40,000,000.00	-40,000,000.00		
snj101				08/26/09	08/25/09		.127				40,000,000.00
36181	CP-DISC-BANKAMERICA-BA	1365	40	08/26/09	08/26/09	MAT	.180	-30,000,000.00	-30,000,000.00		
snj101				08/27/09	08/26/09		.183				30,000,000.00
36182	CP-DISC-WFB-WF	1365	451	08/26/09	08/26/09	MAT	.150	-40,000,000.00	-40,000,000.00		
snj101				08/27/09	08/26/09		.152				40,000,000.00
36183	FHLB-DISC-WF	1365	451	08/26/09	08/26/09	MAT	.070	-22,186,000.00	-22,186,000.00		
snj101				08/27/09	08/26/09		.071				22,186,000.00
36184	CP-DISC-WFB-WF	1365	451	08/27/09	08/27/09	MAT	.130	-39,098,000.00	-39,098,000.00		
snj101				08/28/09	08/27/09		.132				39,098,000.00
36185	CP-DISC-BANKAMERICA-BA	1365	40	08/31/09	08/31/09	MAT	.180	-20,000,000.00	-20,000,000.00		
snj101				09/01/09	08/31/09		.183				20,000,000.00
36186	CP-DISC-WFB-WF	1365	451	08/28/09	08/28/09	MAT	.125	-35,442,000.00	-35,442,000.00		
snj101				08/31/09	08/28/09		.127				35,442,000.00
36187	CP-DISC-WFB-WF	1365	451	08/31/09	08/31/09	MAT	.125	-8,698,000.00	-8,698,000.00		
snj101				09/01/09	08/31/09		.127				8,698,000.00
36190	CP-DISC-BANKAMERICA-BA	1365	40	09/01/09	09/01/09	MAT	.190	-31,712,000.00	-31,712,000.00		
snj101				09/02/09	09/01/09		.193				31,712,000.00
36191	CP-DISC-BANKAMERICA-BA	1365	40	09/02/09	09/02/09	MAT	.190	-25,000,000.00	-25,000,000.00		
snj101				09/03/09	09/02/09		.193				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
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
07/01/09 TO 09/30/09
S E T T L E M E N T D A T E B A S I S
F U N D : 1 I N V E S T M E N T F U N D S

PAGE: 7

RUN: 10/21/09 14:08:10

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
36192	CP-DISC-BANKAMERICA-BA	1365	40	09/02/09	09/02/09	MAT	.180	-4,802,000.00	-4,802,000.00		
snj101				09/03/09	09/02/09		.183				4,802,000.00
36193	CP-DISC-BANKAMERICA-BA	1365	40	09/03/09	09/03/09	MAT	.160	-24,200,000.00	-24,200,000.00		
snj101				09/04/09	09/03/09		.162				24,200,000.00
36194	CP-DISC-BANKAMERICA-BA	1365	40	09/04/09	09/04/09	MAT	.160	-15,552,000.00	-15,552,000.00		
snj101				09/08/09	09/04/09		.162				15,552,000.00
36195	CP-DISC-BANKAMERICA-BA	1365	40	09/09/09	09/09/09	MAT	.190	-10,000,000.00	-10,000,000.00		
snj101				09/10/09	09/09/09		.193				10,000,000.00
36196	CP-DISC-BANKAMERICA-BA	1365	40	09/08/09	09/08/09	MAT	.160	-12,967,000.00	-12,967,000.00		
snj101				09/09/09	09/08/09		.162				12,967,000.00
36197	CP-DISC-BANKAMERICA-BA	1365	40	09/09/09	09/09/09	MAT	.170	-18,178,000.00	-18,178,000.00		
snj101				09/10/09	09/09/09		.172				18,178,000.00
36199	FHLB-DISC-WF	1365	451	09/10/09	09/10/09	MAT	.080	-29,805,000.00	-29,805,000.00		
snj101				09/11/09	09/10/09		.081				29,805,000.00
36201	CP-DISC-BANKAMERICA-BA	1365	40	09/11/09	09/11/09	MAT	.150	-21,887,000.00	-21,887,000.00		
snj101				09/14/09	09/11/09		.152				21,887,000.00
36202	CP-DISC-BANKAMERICA-BA	1365	40	09/14/09	09/14/09	MAT	.160	-25,000,000.00	-25,000,000.00		
snj101				09/15/09	09/14/09		.162				25,000,000.00
36203	CP-DISC-BANKAMERICA-BA	1365	40	09/14/09	09/14/09	MAT	.160	-5,400,000.00	-5,400,000.00		
snj101				09/15/09	09/14/09		.162				5,400,000.00
36204	CP-DISC-BANKAMERICA-BA	1365	40	09/15/09	09/15/09	MAT	.140	-30,000,000.00	-30,000,000.00		
snj101				09/16/09	09/15/09		.142				30,000,000.00
36206	CP-DISC-BANKAMERICA-BA	1365	40	09/16/09	09/16/09	MAT	.160	-20,000,000.00	-20,000,000.00		
snj101				09/17/09	09/16/09		.162				20,000,000.00
36207	CP-DISC-BANKAMERICA-BA	1365	40	09/16/09	09/16/09	MAT	.160	-6,400,000.00	-6,400,000.00		
snj101				09/17/09	09/16/09		.162				6,400,000.00
36208	CP-DISC-BANKAMERICA-BA	1365	40	09/17/09	09/17/09	MAT	.160	-28,000,000.00	-28,000,000.00		
snj101				09/18/09	09/17/09		.162				28,000,000.00
36209	CP-DISC-BANKAMERICA-BA	1365	40	09/18/09	09/18/09	MAT	.160	-34,200,000.00	-34,200,000.00		
snj101				09/21/09	09/18/09		.162				34,200,000.00
36210	CP-DISC-BANKAMERICA-BA	1365	40	09/21/09	09/21/09	MAT	.160	-37,400,000.00	-37,400,000.00		
snj101				09/22/09	09/21/09		.162				37,400,000.00
36212	CP-DISC-BANKAMERICA-BA	1365	40	09/22/09	09/22/09	MAT	.160	-31,300,000.00	-31,300,000.00		
snj101				09/23/09	09/22/09		.162				31,300,000.00
36213	CP-DISC-BANKAMERICA-BA	1365	40	09/23/09	09/23/09	MAT	.140	-33,500,000.00	-33,500,000.00		
snj101				09/24/09	09/23/09		.142				33,500,000.00
36214	CP-DISC-BANKAMERICA-BA	1365	40	09/24/09	09/24/09	MAT	.140	-32,000,000.00	-32,000,000.00		
snj101				09/25/09	09/24/09		.142				32,000,000.00
36215	CP-DISC-BANKAMERICA-BA	1365	40	09/25/09	09/25/09	MAT	.140	-31,800,000.00	-31,800,000.00		
snj101				09/28/09	09/25/09		.142				31,800,000.00
36216	CP-DISC-WFB-WF	1365	451	09/28/09	09/28/09	MAT	.100	-34,300,000.00	-34,300,000.00		
snj101				09/29/09	09/28/09		.101				34,300,000.00
36217	CP-DISC-BANKAMERICA-BA	1365	40	09/29/09	09/29/09	MAT	.100	-25,800,000.00	-25,800,000.00		
snj101				09/30/09	09/29/09		.101				25,800,000.00

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
DETAIL TRANSACTION REPORT - FIXED INCOME
07/01/09 TO 09/30/09
SETTLEMENT DATE BASIS
FUND: 1 INVESTMENT FUNDS

PAGE: 8

RUN: 10/21/09 14:08:10

* 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	
36219	CP-DISC-WFB-WF	1365	451	09/30/09	09/30/09	MAT	.040	-20,000,000.00	-20,000,000.00			
snj101				10/01/09	09/30/09		.041				20,000,000.00	
36220	CP-DISC-WFB-WF	1365	451	09/30/09	09/30/09	MAT	.040	-9,800,000.00	-9,800,000.00			
snj101				10/01/09	09/30/09		.041				9,800,000.00	
SUBTOTAL (Txn Typ) MAT				ASSETS				.360	-2194562000.00	-2194562000.00	-1,777,451.39	2196339451.39
							.368					
35061	FHLB-LB	1365		08/05/09	08/05/09	AMRT	5.250		-33,850.00			
snj101				08/06/09	08/05/09		4.964			33,850.00		
35062	FHLB-GILFD	1365		09/11/09	09/11/09	AMRT	4.375		73,400.00			
snj101				09/14/09	09/11/09		4.967			-73,400.00		
35065	FHLB-GILFD	1365		08/05/09	08/05/09	AMRT	5.250		-27,750.00			
snj101				08/06/09	08/05/09		5.015			27,750.00		
35072	FHLB-UBS	1365		08/14/09	08/14/09	AMRT	4.500		64,000.00			
snj101				08/17/09	08/14/09		5.038			-64,000.00		
35073	FHLB-GILFD	1365		08/05/09	08/05/09	AMRT	5.250		-25,750.00			
snj101				08/06/09	08/05/09		5.030			25,750.00		
35076	FHLB-GILFD	1365		09/11/09	09/11/09	AMRT	4.375		168,700.00			
snj101				09/14/09	09/11/09		5.065			-168,700.00		
35078	FHLB-WF	1365		09/28/09	09/28/09	AMRT	4.625		48,692.00			
snj101				09/29/09	09/28/09		5.040			-48,692.00		
35086	FHLB-UBS	1365		08/14/09	08/14/09	AMRT	4.500		73,150.00			
snj101				08/17/09	08/14/09		5.118			-73,150.00		
35087	FHLB-UBC	1365		09/11/09	09/11/09	AMRT	5.250		-13,600.00			
snj101				09/14/09	09/11/09		5.134			13,600.00		
35094	FHLB-CITIG	1365		09/11/09	09/11/09	AMRT	5.250		-19,750.00			
snj101				09/14/09	09/11/09		5.083			19,750.00		
35104	FHLB-GILFD	1365		08/05/09	08/05/09	AMRT	5.250		-26,455.00			
snj101				08/06/09	08/05/09		5.022			26,455.00		
35128	FHLB-UBS	1365		08/05/09	08/05/09	AMRT	5.250		-27,250.00			
snj101				08/06/09	08/05/09		5.010			27,250.00		
35260	FHLB-LB	1365		08/05/09	08/05/09	AMRT	5.250		1,550.00			
snj101				08/06/09	08/05/09		5.262			-1,550.00		
35854	FNMA-DISC-UBS	1365		08/10/09	08/10/09	AMRT	3.100		537,333.33			
snj101				08/11/09	08/10/09		3.208			-537,333.33		
35934	FNMA-DISC-WF	1365		08/10/09	08/10/09	AMRT	.410		36,729.17			
snj101				08/11/09	08/10/09		.417			-36,729.17		
35935	FHLB-DISC-WF	1365		07/27/09	07/27/09	AMRT	.400		33,500.00			
snj101				07/28/09	07/27/09		.406			-33,500.00		
35959	CP-DISC-TOYOTA-TOY	1365		09/25/09	09/25/09	AMRT	1.900		127,722.22			
snj101				09/28/09	09/25/09		1.947			-127,722.22		
35961	FNMA-DISC-UBS	1365		09/02/09	09/02/09	AMRT	.520		61,849.49			
snj101				09/03/09	09/02/09		.529			-61,849.49		

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
07/01/09 TO 09/30/09
SETTLEMENT DATE BASIS
FUND: 1 INVESTMENT FUNDS

PAGE: 9

RUN: 10/21/09 14:08:10

* 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
35970	CP-DISC-TOYOTA-TOY	1365		08/28/09	08/28/09	AMRT	1.800		107,000.00		
snj101				08/31/09	08/28/09		1.842			-107,000.00	
36037	CP-DISC-TOYOTA-TOY	1365		07/20/09	07/20/09	AMRT	.300		8,750.00		
snj101				07/21/09	07/20/09		.304			-8,750.00	
36038	CP-DISC-TOYOTA-TOY	1365		07/06/09	07/06/09	AMRT	.300		7,583.33		
snj101				07/07/09	07/06/09		.304			-7,583.33	
36084	CP-DISC-TOYOTA-TOY	1365		07/02/09	07/02/09	AMRT	.250		2,569.44		
snj101				07/06/09	07/02/09		.254			-2,569.44	
36090	FHLB-DISC-UBS	1365		07/13/09	07/13/09	AMRT	.110		1,925.00		
snj101				07/14/09	07/13/09		.112			-1,925.00	
36095	FHLB-DISC-UBS	1365		07/31/09	07/31/09	AMRT	.130		2,058.33		
snj101				08/03/09	07/31/09		.132			-2,058.33	
36097	FNMA-DISC-UBS	1365		08/24/09	08/24/09	AMRT	.160		5,739.73		
snj101				08/25/09	08/24/09		.162			-5,739.73	
36099	FNMA-DISC-UBS	1365		08/24/09	08/24/09	AMRT	.160		5,066.67		
snj101				08/25/09	08/24/09		.162			-5,066.67	
36101	FNMA-DISC-UBS	1365		08/24/09	08/24/09	AMRT	.160		3,333.33		
snj101				08/25/09	08/24/09		.162			-3,333.33	
36103	FNMA-DISC-WF	1365		08/24/09	08/24/09	AMRT	.170		3,817.33		
snj101				08/25/09	08/24/09		.172			-3,817.33	
36104	FNMA-DISC-UBS	1365		08/24/09	08/24/09	AMRT	.170		3,447.22		
snj101				08/25/09	08/24/09		.172			-3,447.22	
36106	FHLB-DISC-UBS	1365		09/15/09	09/15/09	AMRT	.200		5,111.11		
snj101				09/16/09	09/15/09		.203			-5,111.11	
36112	CP-DISC-WFB-WF	1365		07/02/09	07/02/09	AMRT	.180		1,058.40		
snj101				07/06/09	07/02/09		.183			-1,058.40	
36116	CP-DISC-WFB-WF	1365		07/02/09	07/02/09	AMRT	.200		1,333.33		
snj101				07/06/09	07/02/09		.203			-1,333.33	
36117	CP-DISC-UBS FIN DEL-UB	1365		07/01/09	07/01/09	AMRT	.180		700.00		
snj101				07/02/09	07/01/09		.183			-700.00	
36123	CP-DISC-UBS FIN DEL-UB	1365		07/02/09	07/02/09	AMRT	.170		896.04		
snj101				07/06/09	07/02/09		.172			-896.04	
36127	FHLB-DISC-WF	1365		07/01/09	07/01/09	AMRT	.010		16.67		
snj101				07/02/09	07/01/09		.010			-16.67	
36128	FHLB-DISC-WF	1365		07/02/09	07/02/09	AMRT	.090		150.00		
snj101				07/06/09	07/02/09		.091			-150.00	
36129	CP-DISC-UBS FIN DEL-UB	1365		07/02/09	07/02/09	AMRT	.190		105.56		
snj101				07/06/09	07/02/09		.193			-105.56	
36130	CP-DISC-BANKAMERICA-BA	1365		07/02/09	07/02/09	AMRT	.210		166.30		
snj101				07/06/09	07/02/09		.213			-166.30	
36131	CP-DISC-UBS FIN DEL-UB	1365		07/06/09	07/06/09	AMRT	.230		1,022.22		
snj101				07/07/09	07/06/09		.233			-1,022.22	
36132	CP-DISC-UBS FIN DEL-UB	1365		07/07/09	07/07/09	AMRT	.210		272.55		
snj101				07/08/09	07/07/09		.213			-272.55	

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
DETAIL TRANSACTION REPORT - FIXED INCOME
07/01/09 TO 09/30/09
SETTLEMENT DATE BASIS
FUND: 1 INVESTMENT FUNDS

PAGE: 10

RUN: 10/21/09 14:08:10

* 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
36134	CP-DISC-UBS FIN DEL-UB	1365		07/08/09	07/08/09	AMRT	.210		140.25		
snj101				07/09/09	07/08/09		.213			-140.25	
36137	CP-DISC-UBS FIN DEL-UB	1365		07/09/09	07/09/09	AMRT	.170		76.30		
snj101				07/10/09	07/09/09		.172			-76.30	
36138	CP-DISC-UBS FIN DEL-UB	1365		07/10/09	07/10/09	AMRT	.180		61.12		
snj101				07/13/09	07/10/09		.183			-61.12	
36139	CP-DISC-WFB-WF	1365		07/13/09	07/13/09	AMRT	.150		167.69		
snj101				07/14/09	07/13/09		.152			-167.69	
36140	CP-DISC-UBS FIN DEL-UB	1365		07/14/09	07/14/09	AMRT	.150		120.37		
snj101				07/15/09	07/14/09		.152			-120.37	
36141	CP-DISC-UBS FIN DEL-UB	1365		07/15/09	07/15/09	AMRT	.150		121.08		
snj101				07/16/09	07/15/09		.152			-121.08	
36142	CP-DISC-UBS FIN DEL-UB	1365		07/16/09	07/16/09	AMRT	.170		110.77		
snj101				07/17/09	07/16/09		.172			-110.77	
36143	CP-DISC-UBS FIN DEL-UB	1365		07/17/09	07/17/09	AMRT	.170		107.57		
snj101				07/20/09	07/17/09		.172			-107.57	
36144	CP-DISC-UBS FIN DEL-UB	1365		07/20/09	07/20/09	AMRT	.160		150.85		
snj101				07/21/09	07/20/09		.162			-150.85	
36145	CP-DISC-UBS FIN DEL-UB	1365		07/21/09	07/21/09	AMRT	.150		87.59		
snj101				07/22/09	07/21/09		.152			-87.59	
36146	CP-DISC-TOYOTA-TOY	1365		07/29/09	07/29/09	AMRT	.140		280.00		
snj101				07/30/09	07/29/09		.142			-280.00	
36147	CP-DISC-UBS FIN DEL-UB	1365		07/22/09	07/22/09	AMRT	.150		42.31		
snj101				07/23/09	07/22/09		.152			-42.31	
36148	CP-DISC-UBS FIN DEL-UB	1365		07/23/09	07/23/09	AMRT	.150		47.37		
snj101				07/24/09	07/23/09		.152			-47.37	
36149	CP-DISC-UBS FIN DEL-UB	1365		07/30/09	07/30/09	AMRT	.150		350.55		
snj101				07/31/09	07/30/09		.152			-350.55	
36150	CP-DISC-WFB-WF	1365		07/27/09	07/27/09	AMRT	.120		180.06		
snj101				07/28/09	07/27/09		.122			-180.06	
36152	CP-DISC-WFB-WF	1365		07/28/09	07/28/09	AMRT	.150		75.61		
snj101				07/29/09	07/28/09		.152			-75.61	
36153	CP-DISC-WFB-WF	1365		07/29/09	07/29/09	AMRT	.150		73.88		
snj101				07/30/09	07/29/09		.152			-73.88	
36154	CP-DISC-UBS FIN DEL-UB	1365		07/30/09	07/30/09	AMRT	.160		18.86		
snj101				07/31/09	07/30/09		.162			-18.86	
36155	CP-DISC-BANKAMERICA-BA	1365		07/31/09	07/31/09	AMRT	.160		70.68		
snj101				08/03/09	07/31/09		.162			-70.68	
36156	CP-DISC-TOYOTA-TOY	1365		08/03/09	08/03/09	AMRT	.150		125.00		
snj101				08/04/09	08/03/09		.152			-125.00	
36157	CP-DISC-WFB-WF	1365		08/03/09	08/03/09	AMRT	.150		49.16		
snj101				08/04/09	08/03/09		.152			-49.16	
36158	CP-DISC-BANKAMERICA-BA	1365		08/04/09	08/04/09	AMRT	.190		26.73		
snj101				08/05/09	08/04/09		.193			-26.73	

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
07/01/09 TO 09/30/09
SETTLEMENT DATE BASIS
FUND: 1 INVESTMENT FUNDS

PAGE: 11

RUN: 10/21/09 14:08:10

* 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
36159	CP-DISC-BANKAMERICA-BA	1365		08/05/09	08/05/09	AMRT	.200		68.17		
snj101				08/06/09	08/05/09		.203			-68.17	
36160	CP-DISC-TOYOTA-TOY	1365		08/28/09	08/28/09	AMRT	.210		1,341.67		
snj101				08/31/09	08/28/09		.213			-1,341.67	
36161	CP-DISC-UBS FIN DEL-UB	1365		08/19/09	08/19/09	AMRT	.180		1,190.00		
snj101				08/20/09	08/19/09		.183			-1,190.00	
36162	CP-DISC-UBS FIN DEL-UB	1365		08/06/09	08/06/09	AMRT	.200		59.04		
snj101				08/07/09	08/06/09		.203			-59.04	
36163	CP-DISC-UBS FIN DEL-UB	1365		08/07/09	08/07/09	AMRT	.190		87.96		
snj101				08/10/09	08/07/09		.193			-87.96	
36164	CP-DISC-UBS FIN DEL-UB	1365		08/21/09	08/21/09	AMRT	.180		700.00		
snj101				08/24/09	08/21/09		.183			-700.00	
36165	CP-DISC-UBS FIN DEL-UB	1365		09/08/09	09/08/09	AMRT	.200		1,777.78		
snj101				09/09/09	09/08/09		.203			-1,777.78	
36166	CP-DISC-GE CAPITAL COR	1365		09/14/09	09/14/09	AMRT	.200		3,384.11		
snj101				09/15/09	09/14/09		.203			-3,384.11	
36167	CP-DISC-GE CAPITAL COR	1365		09/21/09	09/21/09	AMRT	.240		4,500.00		
snj101				09/22/09	09/21/09		.243			-4,500.00	
36168	CP-DISC-BANKAMERICA-BA	1365		08/11/09	08/11/09	AMRT	.170		163.43		
snj101				08/12/09	08/11/09		.172			-163.43	
36169	CP-DISC-BANKAMERICA-BA	1365		08/12/09	08/12/09	AMRT	.150		148.51		
snj101				08/13/09	08/12/09		.152			-148.51	
36170	CP-DISC-WFB-WF	1365		08/13/09	08/13/09	AMRT	.150		124.84		
snj101				08/14/09	08/13/09		.152			-124.84	
36171	CP-DISC-BANKAMERICA-BA	1365		08/14/09	08/14/09	AMRT	.160		135.65		
snj101				08/17/09	08/14/09		.162			-135.65	
36172	CP-DISC-BANKAMERICA-BA	1365		08/17/09	08/17/09	AMRT	.160		245.17		
snj101				08/18/09	08/17/09		.162			-245.17	
36173	CP-DISC-UBS FIN DEL-UB	1365		08/18/09	08/18/09	AMRT	.190		14.51		
snj101				08/19/09	08/18/09		.193			-14.51	
36174	CP-DISC-UBS FIN DEL-UB	1365		08/19/09	08/19/09	AMRT	.180		6.62		
snj101				08/20/09	08/19/09		.183			-6.62	
36175	CP-DISC-WFB-WF	1365		08/20/09	08/20/09	AMRT	.150		103.20		
snj101				08/21/09	08/20/09		.152			-103.20	
36176	CP-DISC-BANKAMERICA-BA	1365		08/21/09	08/21/09	AMRT	.160		102.13		
snj101				08/24/09	08/21/09		.162			-102.13	
36177	CP-DISC-WFB-WF	1365		08/24/09	08/24/09	AMRT	.150		312.50		
snj101				08/25/09	08/24/09		.152			-312.50	
36178	CP-DISC-WFB-WF	1365		08/24/09	08/24/09	AMRT	.150		78.64		
snj101				08/25/09	08/24/09		.152			-78.64	
36179	CP-DISC-UBS FIN DEL-UB	1365		08/25/09	08/25/09	AMRT	.170		106.45		
snj101				08/26/09	08/25/09		.172			-106.45	
36180	CP-DISC-WFB-WF	1365		08/25/09	08/25/09	AMRT	.125		138.89		
snj101				08/26/09	08/25/09		.127			-138.89	

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
07/01/09 TO 09/30/09
SETTLEMENT DATE BASIS
FUND: 1 INVESTMENT FUNDS

PAGE: 12

RUN: 10/21/09 14:08:10

* 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
36181	CP-DISC-BANKAMERICA-BA	1365		08/26/09	08/26/09	AMRT	.180		300.00		
snj101				08/27/09	08/26/09		.183			-300.00	
36182	CP-DISC-WFB-WF	1365		08/26/09	08/26/09	AMRT	.150		166.67		
snj101				08/27/09	08/26/09		.152			-166.67	
36183	FHLB-DISC-WF	1365		08/26/09	08/26/09	AMRT	.070		43.14		
snj101				08/27/09	08/26/09		.071			-43.14	
36184	CP-DISC-WFB-WF	1365		08/27/09	08/27/09	AMRT	.130		141.19		
snj101				08/28/09	08/27/09		.132			-141.19	
36185	CP-DISC-BANKAMERICA-BA	1365		08/31/09	08/31/09	AMRT	.180		500.00		
snj101				09/01/09	08/31/09		.183			-500.00	
36186	CP-DISC-WFB-WF	1365		08/28/09	08/28/09	AMRT	.125		123.06		
snj101				08/31/09	08/28/09		.127			-123.06	
36187	CP-DISC-WFB-WF	1365		08/31/09	08/31/09	AMRT	.125		90.60		
snj101				09/01/09	08/31/09		.127			-90.60	
36190	CP-DISC-BANKAMERICA-BA	1365		09/01/09	09/01/09	AMRT	.190		167.37		
snj101				09/02/09	09/01/09		.193			-167.37	
36191	CP-DISC-BANKAMERICA-BA	1365		09/02/09	09/02/09	AMRT	.190		131.94		
snj101				09/03/09	09/02/09		.193			-131.94	
36192	CP-DISC-BANKAMERICA-BA	1365		09/02/09	09/02/09	AMRT	.180		24.01		
snj101				09/03/09	09/02/09		.183			-24.01	
36193	CP-DISC-BANKAMERICA-BA	1365		09/03/09	09/03/09	AMRT	.160		107.56		
snj101				09/04/09	09/03/09		.162			-107.56	
36194	CP-DISC-BANKAMERICA-BA	1365		09/04/09	09/04/09	AMRT	.160		69.12		
snj101				09/08/09	09/04/09		.162			-69.12	
36195	CP-DISC-BANKAMERICA-BA	1365		09/09/09	09/09/09	AMRT	.190		316.67		
snj101				09/10/09	09/09/09		.193			-316.67	
36196	CP-DISC-BANKAMERICA-BA	1365		09/08/09	09/08/09	AMRT	.160		230.52		
snj101				09/09/09	09/08/09		.162			-230.52	
36197	CP-DISC-BANKAMERICA-BA	1365		09/09/09	09/09/09	AMRT	.170		85.84		
snj101				09/10/09	09/09/09		.172			-85.84	
36199	FHLB-DISC-WF	1365		09/10/09	09/10/09	AMRT	.080		66.23		
snj101				09/11/09	09/10/09		.081			-66.23	
36201	CP-DISC-BANKAMERICA-BA	1365		09/11/09	09/11/09	AMRT	.150		91.20		
snj101				09/14/09	09/11/09		.152			-91.20	
36202	CP-DISC-BANKAMERICA-BA	1365		09/14/09	09/14/09	AMRT	.160		333.33		
snj101				09/15/09	09/14/09		.162			-333.33	
36203	CP-DISC-BANKAMERICA-BA	1365		09/14/09	09/14/09	AMRT	.160		72.00		
snj101				09/15/09	09/14/09		.162			-72.00	
36204	CP-DISC-BANKAMERICA-BA	1365		09/15/09	09/15/09	AMRT	.140		116.67		
snj101				09/16/09	09/15/09		.142			-116.67	
36206	CP-DISC-BANKAMERICA-BA	1365		09/16/09	09/16/09	AMRT	.160		88.89		
snj101				09/17/09	09/16/09		.162			-88.89	
36207	CP-DISC-BANKAMERICA-BA	1365		09/16/09	09/16/09	AMRT	.160		28.44		
snj101				09/17/09	09/16/09		.162			-28.44	

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
07/01/09 TO 09/30/09
SETTLEMENT DATE BASIS
FUND: 1 INVESTMENT FUNDS

* ACTIVE TRANSACTIONS *

INV # USER	DESCRIPTION/POOL# MEMO	BANK CASH	BROK DATE	MATURITY /ENTRY	TRADE/ SETTLE	TXN TYP	COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
36208	CP-DISC-BANKAMERICA-BA	1365		09/17/09	09/17/09	AMRT	.160		124.44		
snj101				09/18/09	09/17/09		.162			-124.44	
36209	CP-DISC-BANKAMERICA-BA	1365		09/18/09	09/18/09	AMRT	.160		152.00		
snj101				09/21/09	09/18/09		.162			-152.00	
36210	CP-DISC-BANKAMERICA-BA	1365		09/21/09	09/21/09	AMRT	.160		498.67		
snj101				09/22/09	09/21/09		.162			-498.67	
36212	CP-DISC-BANKAMERICA-BA	1365		09/22/09	09/22/09	AMRT	.160		139.11		
snj101				09/23/09	09/22/09		.162			-139.11	
36213	CP-DISC-BANKAMERICA-BA	1365		09/23/09	09/23/09	AMRT	.140		130.28		
snj101				09/24/09	09/23/09		.142			-130.28	
36214	CP-DISC-BANKAMERICA-BA	1365		09/24/09	09/24/09	AMRT	.140		124.44		
snj101				09/25/09	09/24/09		.142			-124.44	
36215	CP-DISC-BANKAMERICA-BA	1365		09/25/09	09/25/09	AMRT	.140		123.67		
snj101				09/28/09	09/25/09		.142			-123.67	
36216	CP-DISC-WFB-WF	1365		09/28/09	09/28/09	AMRT	.100		285.83		
snj101				09/29/09	09/28/09		.101			-285.83	
36217	CP-DISC-BANKAMERICA-BA	1365		09/29/09	09/29/09	AMRT	.100		71.67		
snj101				09/30/09	09/29/09		.101			-71.67	
36219	CP-DISC-WFB-WF	1365		09/30/09	09/30/09	AMRT	.040		22.22		
snj101				10/01/09	09/30/09		.041			-22.22	
36220	CP-DISC-WFB-WF	1365		09/30/09	09/30/09	AMRT	.040		10.89		
snj101				10/01/09	09/30/09		.041			-10.89	
SUBTOTAL (Txn Typ) AMRT						ASSETS	.355		1,236,594.51		
							.363			-1,236,594.51	
32936	STATE INVESTMT POOL-CT	1235	415	10/01/09	07/15/09	PURC	.898	150,455.44	150,455.44		
uyen				07/15/09	07/15/09		.898				-150,455.44
33658	STATE INVESTMT POOL-RD	1365	415	10/01/09	07/15/09	PURC	.898	150,455.46	150,455.46		
uyen				07/15/09	07/15/09		.898				-150,455.46
36128	FHLB-DISC-WF	1365	451	07/02/09	07/01/09	PURC	.090	60,000,000.00	59,999,850.00		
maria				07/01/09	07/01/09		.091		-150.00		-59,999,850.00
36129	CP-DISC-UBS FIN DEL-UB	1365	441	07/02/09	07/01/09	PURC	.190	20,000,000.00	19,999,894.44		
maria				07/01/09	07/01/09		.193		-105.56		-19,999,894.44
36130	CP-DISC-BANKAMERICA-BA	1365	40	07/02/09	07/01/09	PURC	.210	28,508,000.00	28,507,833.70		
maria				07/01/09	07/01/09		.213		-166.30		-28,507,833.70
36131	CP-DISC-UBS FIN DEL-UB	1365	441	07/06/09	07/02/09	PURC	.230	40,000,000.00	39,998,977.78		
maria				07/02/09	07/02/09		.233		-1,022.22		-39,998,977.78
36132	CP-DISC-UBS FIN DEL-UB	1365	441	07/07/09	07/06/09	PURC	.210	46,723,000.00	46,722,727.45		
maria				07/06/09	07/06/09		.213		-272.55		-46,722,727.45
36133	CP-DISC-TOYOTA-TOY	1365	436	12/17/09	07/06/09	PURC	.380	20,000,000.00	19,965,377.78		
maria				07/06/09	07/06/09		.386		-34,622.22		-19,965,377.78
36134	CP-DISC-UBS FIN DEL-UB	1365	441	07/08/09	07/07/09	PURC	.210	24,043,000.00	24,042,859.75		
maria				07/07/09	07/07/09		.213		-140.25		-24,042,859.75

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 7 / 0 1 / 0 9 T O 0 9 / 3 0 / 0 9
S E T T L E M E N T D A T E B A S I S
F U N D : 1 I N V E S T M E N T F U N D S

* ACTIVE TRANSACTIONS *

PAGE: 14

RUN: 10/21/09 14:08:10

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
36135	FHLMC-DISC-JPM	1365	325	11/23/09	07/07/09	PURC	.240	15,000,000.00	14,986,100.00		
maria				07/07/09	07/07/09		.244		-13,900.00		-14,986,100.00
36136	FHLB-DISC-BA	1365	40	12/04/09	07/07/09	PURC	.260	6,300,000.00	6,293,175.00		
maria				07/07/09	07/07/09		.264		-6,825.00		-6,293,175.00
36137	CP-DISC-UBS FIN DEL-UB	1365	441	07/09/09	07/08/09	PURC	.170	16,157,000.00	16,156,923.70		
maria				07/08/09	07/08/09		.172		-76.30		-16,156,923.70
36138	CP-DISC-UBS FIN DEL-UB	1365	441	07/10/09	07/09/09	PURC	.180	12,225,000.00	12,224,938.88		
uyen				07/09/09	07/09/09		.183		-61.12		-12,224,938.88
36139	CP-DISC-WFB-WF	1365	451	07/13/09	07/10/09	PURC	.150	13,415,000.00	13,414,832.31		
uyen				07/10/09	07/10/09		.152		-167.69		-13,414,832.31
36140	CP-DISC-UBS FIN DEL-UB	1365	441	07/14/09	07/13/09	PURC	.150	28,890,000.00	28,889,879.63		
uyen				07/13/09	07/13/09		.152		-120.37		-28,889,879.63
36141	CP-DISC-UBS FIN DEL-UB	1365	441	07/15/09	07/14/09	PURC	.150	29,060,000.00	29,059,878.92		
uyen				07/14/09	07/14/09		.152		-121.08		-29,059,878.92
36142	CP-DISC-UBS FIN DEL-UB	1365	441	07/16/09	07/15/09	PURC	.170	23,457,000.00	23,456,889.23		
uyen				07/15/09	07/15/09		.172		-110.77		-23,456,889.23
36143	CP-DISC-UBS FIN DEL-UB	1365	441	07/17/09	07/16/09	PURC	.170	22,780,000.00	22,779,892.43		
uyen				07/16/09	07/16/09		.172		-107.57		-22,779,892.43
36144	CP-DISC-UBS FIN DEL-UB	1365	441	07/20/09	07/17/09	PURC	.160	11,314,000.00	11,313,849.15		
uyen				07/17/09	07/17/09		.162		-150.85		-11,313,849.15
36145	CP-DISC-UBS FIN DEL-UB	1365	441	07/21/09	07/20/09	PURC	.150	21,022,000.00	21,021,912.41		
uyen				07/20/09	07/20/09		.152		-87.59		-21,021,912.41
36146	CP-DISC-TOYOTA-TOY	1365	436	07/29/09	07/21/09	PURC	.140	9,000,000.00	8,999,720.00		
uyen				07/21/09	07/21/09		.142		-280.00		-8,999,720.00
36147	CP-DISC-UBS FIN DEL-UB	1365	441	07/22/09	07/21/09	PURC	.150	10,155,000.00	10,154,957.69		
uyen				07/21/09	07/21/09		.152		-42.31		-10,154,957.69
36148	CP-DISC-UBS FIN DEL-UB	1365	441	07/23/09	07/22/09	PURC	.150	11,369,000.00	11,368,952.63		
uyen				07/22/09	07/22/09		.152		-47.37		-11,368,952.63
36149	CP-DISC-UBS FIN DEL-UB	1365	441	07/30/09	07/23/09	PURC	.150	12,019,000.00	12,018,649.45		
uyen				07/23/09	07/23/09		.152		-350.55		-12,018,649.45
36150	CP-DISC-WFB-WF	1365	451	07/27/09	07/24/09	PURC	.120	18,006,000.00	18,005,819.94		
uyen				07/24/09	07/24/09		.122		-180.06		-18,005,819.94
36151	FHLB-DISC-WF	1365	451	02/01/10	07/27/09	PURC	.300	15,000,000.00	14,976,375.00		
uyen				07/27/09	07/27/09		.305		-23,625.00		-14,976,375.00
36152	CP-DISC-WFB-WF	1365	451	07/28/09	07/27/09	PURC	.150	18,147,000.00	18,146,924.39		
uyen				07/27/09	07/27/09		.152		-75.61		-18,146,924.39
36153	CP-DISC-WFB-WF	1365	451	07/29/09	07/28/09	PURC	.150	17,731,000.00	17,730,926.12		
uyen				07/28/09	07/28/09		.152		-73.88		-17,730,926.12
36154	CP-DISC-UBS FIN DEL-UB	1365	441	07/30/09	07/29/09	PURC	.160	4,244,000.00	4,243,981.14		
uyen				07/29/09	07/29/09		.162		-18.86		-4,243,981.14
36155	CP-DISC-BANKAMERICA-BA	1365	40	07/31/09	07/30/09	PURC	.160	15,904,000.00	15,903,929.32		
uyen				07/30/09	07/30/09		.162		-70.68		-15,903,929.32
36156	CP-DISC-TOYOTA-TOY	1365	436	08/03/09	07/31/09	PURC	.150	10,000,000.00	9,999,875.00		
uyen				07/31/09	07/31/09		.152		-125.00		-9,999,875.00

* 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 7 / 0 1 / 0 9 T O 0 9 / 3 0 / 0 9
S E T T L E M E N T D A T E B A S I S
F U N D : 1 I N V E S T M E N T F U N D S

P A G E : 1 5
R U N : 1 0 / 2 1 / 0 9 1 4 : 0 8 : 1 0

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
36157	CP-DISC-WFB-WF	1365	451	08/03/09	07/31/09	PURC	.150	3,933,000.00	3,932,950.84		
uyen				07/31/09	07/31/09		.152		-49.16		-3,932,950.84
36158	CP-DISC-BANKAMERICA-BA	1365	40	08/04/09	08/03/09	PURC	.190	5,065,000.00	5,064,973.27		
uyen				08/03/09	08/03/09		.193		-26.73		-5,064,973.27
36159	CP-DISC-BANKAMERICA-BA	1365	40	08/05/09	08/04/09	PURC	.200	12,271,000.00	12,270,931.83		
uyen				08/04/09	08/04/09		.203		-68.17		-12,270,931.83
36160	CP-DISC-TOYOTA-TOY	1365	436	08/28/09	08/05/09	PURC	.210	10,000,000.00	9,998,658.33		
uyen				08/05/09	08/05/09		.213		-1,341.67		-9,998,658.33
36161	CP-DISC-UBS FIN DEL-UB	1365	441	08/19/09	08/05/09	PURC	.180	17,000,000.00	16,998,810.00		
uyen				08/05/09	08/05/09		.183		-1,190.00		-16,998,810.00
36162	CP-DISC-UBS FIN DEL-UB	1365	441	08/06/09	08/05/09	PURC	.200	10,628,000.00	10,627,940.96		
uyen				08/05/09	08/05/09		.203		-59.04		-10,627,940.96
36163	CP-DISC-UBS FIN DEL-UB	1365	441	08/07/09	08/06/09	PURC	.190	16,666,000.00	16,665,912.04		
uyen				08/06/09	08/06/09		.193		-87.96		-16,665,912.04
36164	CP-DISC-UBS FIN DEL-UB	1365	441	08/21/09	08/07/09	PURC	.180	10,000,000.00	9,999,300.00		
uyen				08/07/09	08/07/09		.183		-700.00		-9,999,300.00
36165	CP-DISC-UBS FIN DEL-UB	1365	441	09/08/09	08/07/09	PURC	.200	10,000,000.00	9,998,222.22		
uyen				08/07/09	08/07/09		.203		-1,777.78		-9,998,222.22
36166	CP-DISC-GE CAPITAL COR	1365	187	09/14/09	08/07/09	PURC	.200	16,030,000.00	16,026,615.89		
uyen				08/07/09	08/07/09		.203		-3,384.11		-16,026,615.89
36167	CP-DISC-GE CAPITAL COR	1365	187	09/21/09	08/07/09	PURC	.240	15,000,000.00	14,995,500.00		
uyen				08/07/09	08/07/09		.243		-4,500.00		-14,995,500.00
36168	CP-DISC-BANKAMERICA-BA	1365	40	08/11/09	08/10/09	PURC	.170	34,609,000.00	34,608,836.57		
uyen				08/10/09	08/10/09		.172		-163.43		-34,608,836.57
36169	CP-DISC-BANKAMERICA-BA	1365	40	08/12/09	08/11/09	PURC	.150	35,643,000.00	35,642,851.49		
uyen				08/11/09	08/11/09		.152		-148.51		-35,642,851.49
36170	CP-DISC-WFB-WF	1365	451	08/13/09	08/12/09	PURC	.150	29,961,000.00	29,960,875.16		
uyen				08/12/09	08/12/09		.152		-124.84		-29,960,875.16
36171	CP-DISC-BANKAMERICA-BA	1365	40	08/14/09	08/13/09	PURC	.160	30,522,000.00	30,521,864.35		
uyen				08/13/09	08/13/09		.162		-135.65		-30,521,864.35
36172	CP-DISC-BANKAMERICA-BA	1365	40	08/17/09	08/14/09	PURC	.160	18,388,000.00	18,387,754.83		
uyen				08/14/09	08/14/09		.162		-245.17		-18,387,754.83
36173	CP-DISC-UBS FIN DEL-UB	1365	441	08/18/09	08/17/09	PURC	.190	2,750,000.00	2,749,985.49		
uyen				08/17/09	08/17/09		.193		-14.51		-2,749,985.49
36174	CP-DISC-UBS FIN DEL-UB	1365	441	08/19/09	08/18/09	PURC	.180	1,325,000.00	1,324,993.38		
uyen				08/18/09	08/18/09		.183		-6.62		-1,324,993.38
36175	CP-DISC-WFB-WF	1365	451	08/20/09	08/19/09	PURC	.150	24,767,000.00	24,766,896.80		
uyen				08/19/09	08/19/09		.152		-103.20		-24,766,896.80
36176	CP-DISC-BANKAMERICA-BA	1365	40	08/21/09	08/20/09	PURC	.160	22,980,000.00	22,979,897.87		
uyen				08/20/09	08/20/09		.162		-102.13		-22,979,897.87
36177	CP-DISC-WFB-WF	1365	451	08/24/09	08/21/09	PURC	.150	25,000,000.00	24,999,687.50		
uyen				08/21/09	08/21/09		.152		-312.50		-24,999,687.50
36178	CP-DISC-WFB-WF	1365	451	08/24/09	08/21/09	PURC	.150	6,291,000.00	6,290,921.36		
uyen				08/21/09	08/21/09		.152		-78.64		-6,290,921.36

* 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 7 / 0 1 / 0 9 T O 0 9 / 3 0 / 0 9
S E T T L E M E N T D A T E B A S I S
F U N D : 1 I N V E S T M E N T F U N D S

PAGE: 16

RUN: 10/21/09 14:08:10

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
36179	CP-DISC-UBS FIN DEL-UB	1365	441	08/25/09	08/24/09	PURC	.170	22,543,000.00	22,542,893.55		
uyen				08/24/09	08/24/09		.172		-106.45		-22,542,893.55
36180	CP-DISC-WFB-WF	1365	451	08/25/09	08/24/09	PURC	.125	40,000,000.00	39,999,861.11		
uyen				08/24/09	08/24/09		.127		-138.89		-39,999,861.11
36181	CP-DISC-BANKAMERICA-BA	1365	40	08/26/09	08/24/09	PURC	.180	30,000,000.00	29,999,700.00		
uyen				08/24/09	08/24/09		.183		-300.00		-29,999,700.00
36182	CP-DISC-WFB-WF	1365	451	08/26/09	08/25/09	PURC	.150	40,000,000.00	39,999,833.33		
uyen				08/25/09	08/25/09		.152		-166.67		-39,999,833.33
36183	FHLB-DISC-WF	1365	451	08/26/09	08/25/09	PURC	.070	22,186,000.00	22,185,956.86		
uyen				08/25/09	08/25/09		.071		-43.14		-22,185,956.86
36184	CP-DISC-WFB-WF	1365	451	08/27/09	08/26/09	PURC	.130	39,098,000.00	39,097,858.81		
uyen				08/26/09	08/26/09		.132		-141.19		-39,097,858.81
36185	CP-DISC-BANKAMERICA-BA	1365	40	08/31/09	08/26/09	PURC	.180	20,000,000.00	19,999,500.00		
uyen				08/26/09	08/26/09		.183		-500.00		-19,999,500.00
36186	CP-DISC-WFB-WF	1365	451	08/28/09	08/27/09	PURC	.125	35,442,000.00	35,441,876.94		
uyen				08/27/09	08/27/09		.127		-123.06		-35,441,876.94
36187	CP-DISC-WFB-WF	1365	451	08/31/09	08/28/09	PURC	.125	8,698,000.00	8,697,909.40		
uyen				08/28/09	08/28/09		.127		-90.60		-8,697,909.40
36188	CP-DISC-UBS FIN DEL-UB	1365	441	12/28/09	08/28/09	PURC	.390	20,000,000.00	19,973,566.67		
uyen				08/28/09	08/28/09		.396		-26,433.33		-19,973,566.67
36189	CP-DISC-TOYOTA-TOY	1365	436	02/22/10	08/28/09	PURC	.320	12,000,000.00	11,981,013.33		
uyen				08/28/09	08/28/09		.325		-18,986.67		-11,981,013.33
36190	CP-DISC-BANKAMERICA-BA	1365	40	09/01/09	08/31/09	PURC	.190	31,712,000.00	31,711,832.63		
uyen				08/31/09	08/31/09		.193		-167.37		-31,711,832.63
36191	CP-DISC-BANKAMERICA-BA	1365	40	09/02/09	09/01/09	PURC	.190	25,000,000.00	24,999,868.06		
uyen				09/01/09	09/01/09		.193		-131.94		-24,999,868.06
36192	CP-DISC-BANKAMERICA-BA	1365	40	09/02/09	09/01/09	PURC	.180	4,802,000.00	4,801,975.99		
uyen				09/01/09	09/01/09		.183		-24.01		-4,801,975.99
36193	CP-DISC-BANKAMERICA-BA	1365	40	09/03/09	09/02/09	PURC	.160	24,200,000.00	24,199,892.44		
uyen				09/02/09	09/02/09		.162		-107.56		-24,199,892.44
36194	CP-DISC-BANKAMERICA-BA	1365	40	09/04/09	09/03/09	PURC	.160	15,552,000.00	15,551,930.88		
uyen				09/03/09	09/03/09		.162		-69.12		-15,551,930.88
36195	CP-DISC-BANKAMERICA-BA	1365	40	09/09/09	09/03/09	PURC	.190	10,000,000.00	9,999,683.33		
uyen				09/03/09	09/03/09		.193		-316.67		-9,999,683.33
36196	CP-DISC-BANKAMERICA-BA	1365	40	09/08/09	09/04/09	PURC	.160	12,967,000.00	12,966,769.48		
uyen				09/04/09	09/04/09		.162		-230.52		-12,966,769.48
36197	CP-DISC-BANKAMERICA-BA	1365	40	09/09/09	09/08/09	PURC	.170	18,178,000.00	18,177,914.16		
uyen				09/08/09	09/08/09		.172		-85.84		-18,177,914.16
36198	CP-DISC-UBS FIN DEL-UB	1365	441	02/08/10	09/08/09	PURC	.520	20,000,000.00	19,955,800.00		
uyen				09/08/09	09/08/09		.528		-44,200.00		-19,955,800.00
36199	FHLB-DISC-WF	1365	451	09/10/09	09/09/09	PURC	.080	29,805,000.00	29,804,933.77		
uyen				09/09/09	09/09/09		.081		-66.23		-29,804,933.77
36200	FHLB-DISC-WF	1365	451	03/10/10	09/10/09	PURC	.220	20,000,000.00	19,977,877.78		
uyen				09/10/09	09/10/09		.223		-22,122.22		-19,977,877.78

* 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 7 / 0 1 / 0 9 T O 0 9 / 3 0 / 0 9
S E T T L E M E N T D A T E B A S I S
F U N D : 1 I N V E S T M E N T F U N D S

PAGE: 17

RUN: 10/21/09 14:08:10

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
36201	CP-DISC-BANKAMERICA-BA	1365	40	09/11/09	09/10/09	PURC	.150	21,887,000.00	21,886,908.80		
uyen				09/10/09	09/10/09		.152		-91.20		-21,886,908.80
36202	CP-DISC-BANKAMERICA-BA	1365	40	09/14/09	09/11/09	PURC	.160	25,000,000.00	24,999,666.67		
uyen				09/11/09	09/11/09		.162		-333.33		-24,999,666.67
36203	CP-DISC-BANKAMERICA-BA	1365	40	09/14/09	09/11/09	PURC	.160	5,400,000.00	5,399,928.00		
uyen				09/11/09	09/11/09		.162		-72.00		-5,399,928.00
36204	CP-DISC-BANKAMERICA-BA	1365	40	09/15/09	09/14/09	PURC	.140	30,000,000.00	29,999,883.33		
uyen				09/14/09	09/14/09		.142		-116.67		-29,999,883.33
36205	CP-DISC-GE CAPITAL COR	1365	187	10/13/09	09/14/09	PURC	.180	13,000,000.00	12,998,115.00		
uyen				09/14/09	09/14/09		.183		-1,885.00		-12,998,115.00
36206	CP-DISC-BANKAMERICA-BA	1365	40	09/16/09	09/15/09	PURC	.160	20,000,000.00	19,999,911.11		
uyen				09/15/09	09/15/09		.162		-88.89		-19,999,911.11
36207	CP-DISC-BANKAMERICA-BA	1365	40	09/16/09	09/15/09	PURC	.160	6,400,000.00	6,399,971.56		
uyen				09/15/09	09/15/09		.162		-28.44		-6,399,971.56
36208	CP-DISC-BANKAMERICA-BA	1365	40	09/17/09	09/16/09	PURC	.160	28,000,000.00	27,999,875.56		
uyen				09/16/09	09/16/09		.162		-124.44		-27,999,875.56
36209	CP-DISC-BANKAMERICA-BA	1365	40	09/18/09	09/17/09	PURC	.160	34,200,000.00	34,199,848.00		
uyen				09/17/09	09/17/09		.162		-152.00		-34,199,848.00
36210	CP-DISC-BANKAMERICA-BA	1365	40	09/21/09	09/18/09	PURC	.160	37,400,000.00	37,399,501.33		
uyen				09/18/09	09/18/09		.162		-498.67		-37,399,501.33
36211	CP-DISC-GE CAPITAL COR	1365	187	10/19/09	09/21/09	PURC	.180	20,000,000.00	19,997,200.00		
uyen				09/21/09	09/21/09		.183		-2,800.00		-19,997,200.00
36212	CP-DISC-BANKAMERICA-BA	1365	40	09/22/09	09/21/09	PURC	.160	31,300,000.00	31,299,860.89		
uyen				09/21/09	09/21/09		.162		-139.11		-31,299,860.89
36213	CP-DISC-BANKAMERICA-BA	1365	40	09/23/09	09/22/09	PURC	.140	33,500,000.00	33,499,869.72		
uyen				09/22/09	09/22/09		.142		-130.28		-33,499,869.72
36214	CP-DISC-BANKAMERICA-BA	1365	40	09/24/09	09/23/09	PURC	.140	32,000,000.00	31,999,875.56		
uyen				09/23/09	09/23/09		.142		-124.44		-31,999,875.56
36215	CP-DISC-BANKAMERICA-BA	1365	40	09/25/09	09/24/09	PURC	.140	31,800,000.00	31,799,876.33		
uyen				09/24/09	09/24/09		.142		-123.67		-31,799,876.33
36216	CP-DISC-WFB-WF	1365	451	09/28/09	09/25/09	PURC	.100	34,300,000.00	34,299,714.17		
uyen				09/25/09	09/25/09		.101		-285.83		-34,299,714.17
36217	CP-DISC-BANKAMERICA-BA	1365	40	09/29/09	09/28/09	PURC	.100	25,800,000.00	25,799,928.33		
uyen				09/28/09	09/28/09		.101		-71.67		-25,799,928.33
36218	CP-DISC-TOYOTA-TOY	1365	436	10/29/09	09/28/09	PURC	.140	8,000,000.00	7,999,035.56		
uyen				09/28/09	09/28/09		.142		-964.44		-7,999,035.56
36219	CP-DISC-WFB-WF	1365	451	09/30/09	09/29/09	PURC	.040	20,000,000.00	19,999,977.78		
uyen				09/29/09	09/29/09		.041		-22.22		-19,999,977.78
36220	CP-DISC-WFB-WF	1365	451	09/30/09	09/29/09	PURC	.040	9,800,000.00	9,799,989.11		
uyen				09/29/09	09/29/09		.041		-10.89		-9,799,989.11
36221	CP-DISC-GE CAPITAL COR	1365	187	01/15/10	09/29/09	PURC	.180	7,000,000.00	6,996,220.00		
uyen				09/29/09	09/29/09		.183		-3,780.00		-6,996,220.00
36222	CP-DISC-BANKAMERICA-BA	1365	40	10/01/09	09/30/09	PURC	.010	10,000,000.00	9,999,997.22		
uyen				09/30/09	09/30/09		.010		-2.78		-9,999,997.22

* 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
07/01/09 TO 09/30/09
SETTLEMENT DATE BASIS
FUND: 1 INVESTMENT FUNDS

PAGE: 18

RUN: 10/21/09 14:08:10

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
36223	CP-DISC-BANKAMERICA-BA	1365	40	10/01/09	09/30/09	PURC	.010	8,600,000.00	8,599,997.61		
uyen				09/30/09	09/30/09		.010		-2.39		-8,599,997.61
SUBTOTAL (Txn Typ) PURC					ASSETS		.166	1935168910.90	1934944794.48		
							.169		-224,116.42		-1934944794.48
SUBTOTAL (Fund) 1 INVESTMENT FUNDS					ASSETS			-289694000.00	-288629021.91	-6,364,634.15	-52,500.00
									-171,616.42	-1,236,594.51	296,282,750.57

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
07/01/09 TO 09/30/09
FUND: 1 GRAND TOTALS
ASSETS

PAGE: 19

RUN: 10/21/09 14:08:10

* ACTIVE TRANSACTIONS *

TYPE/ TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
PURC (98)	.169	1935168910.90		1934944794.48	-224,116.42				-1934944794.48
PSAL (2)	.898	-300,910.90		-300,910.90					300,910.90
INTR (27)	3.523						-4,587,182.76		
MAT (118)	.368	-2194562000.00		-2194562000.00			-1,777,451.39		2196339451.39
AMRT (7)	5.037			-174,405.00		174,405.00			
ACR (110)	.287			1,410,999.51		-1,410,999.51			
CALL (2)	3.946	-30,000,000.00		-29,947,500.00	52,500.00			-52,500.00	30,000,000.00

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
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 7 / 0 1 / 0 9 T O 0 9 / 3 0 / 0 9
F U N D : 5 4 G R A N D T O T A L S
A S S E T S

* ACTIVE TRANSACTIONS *

PAGE: 21

RUN: 10/21/09 14:08:10

TYPE/ TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
PURC (1)	.898	207,978.47		207,978.47					-207,978.47
PSAL (2)	.898	-35,844,000.00		-35,844,000.00					35,844,000.00
INTR (1)	.898						-82,313.37		

* 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
07/01/09 TO 09/30/09
FUND: 55 GRAND TOTALS
A S S E T S

PAGE: 23

RUN: 10/21/09 14:08:10

TYPE/ TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
PURC (1)	.898	168,690.39		168,690.39					-168,690.39
INTR (1)	.898						-101,880.43		

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
07/01/09 TO 09/30/09
REPORT GRAND TOTALS
ASSETS

PAGE: 24

RUN: 10/21/09 14:08:10

* ACTIVE TRANSACTIONS *

TYPE/ TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
PURC (100)	.169	1935545579.76		1935321463.34	-224,116.42				-1935321463.34
CALL (2)	3.946	-30,000,000.00		-29,947,500.00	52,500.00			-52,500.00	30,000,000.00
PSAL (4)	.898	-36,144,910.90		-36,144,910.90					36,144,910.90
INTR (29)	3.029						-4,771,376.56		
MAT (118)	.368	-2194562000.00		-2194562000.00			-1,777,451.39		2196339451.39
AMRT (7)	5.037			-174,405.00		174,405.00			
ACR (110)	.287			1,410,999.51		-1,410,999.51			

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
07/01/09 THROUGH 09/30/09

PAGE: 1
RUN: 10/21/09 14:33:43

ALL FUNDS					(ABSOLUTE)
CODE	BROKER NAME	TRANSACTIONS	ASSETS	LIABILITIES	TOTAL
40	BANK OF AMERICA SECURITIES LLC	36	783,876,015.22		783,876,015.22
187	GENERAL ELECTRIC CAPITAL CORP	5	71,013,650.89		71,013,650.89
325	J P MORGAN SECURITIES INC	1	14,986,100.00		14,986,100.00
415	STATE INVESTMENT POOL	4	677,579.76		677,579.76
436	TOYOTA FINANCIAL SERVICES	6	68,943,680.00		68,943,680.00
441	UBS FINANCIAL SERVICES INC.	26	464,292,588.99		464,292,588.99
451	WELLS FARGO BANK - INVESTMENTS	22	531,531,848.48		531,531,848.48
	GRAND TOTALS	100	1,935,321,463.34		1,935,321,463.34