



Memorandum

TO: PUBLIC SAFETY, FINANCE AND STRATEGIC SUPPORT COMMITTEE
FROM: Scott P. Johnson
SUBJECT: FY 20010-11 FIRST QUARTER INVESTMENT REPORT
DATE: October 29, 2010

Approved  Date 11/5/10

COUNCIL DISTRICT: City-Wide

RECOMMENDATIONS

Accept the FY 20010-11 First Quarter Investment Report.


DISCUSSION

The FY 2010-11 First Quarter Investment Report for the quarter ended September 30, 2010 was previously transmitted electronically to the City Council to meet the reporting requirements set forth in the City of San Jose Investment Policy. The electronic version of this report can also be found on the City's website at 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 2010-11 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 available to answer questions at the Public Safety, Finance and Strategic Support Committee meeting on November 22, 2010. In addition, this report will be agendized in the Consent Calendar for the City Council Meeting on December 7, 2010.


SCOTT P. JOHNSON
Director of Finance

Attachment



Memorandum

TO: HONORABLE MAYOR AND
CITY COUNCIL

FROM: Scott P. Johnson

**SUBJECT: INVESTMENT REPORT FOR
THE QUARTER ENDED
SEPTEMBER 30, 2010**

DATE: October 29, 2010

Approved

Date

11/1/10

Transmitted herewith is the City's investment report for the quarter ended September 30, 2010. To meet the reporting requirements set forth in the City of San Jose Investment Policy, an electronic version of this report will be posted on the City's website at www.csjfinance.org and a hard copy will be on file at the City Clerk's Office located at 200 East Santa Clara Street.

This report will be distributed to the Public Safety, Finance and Strategic Support Committee (PSFSS) for discussion during its meeting on November 22, 2010 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, 2010:

- Size of total portfolio – \$884,621,767
- Earned interest yield – 1.36%
- Weighted average days to maturity – 145 days
- Fiscal Year-to-Date net interest earnings – \$3,293,286
- No sale of securities prior to maturity dates, therefore no realized gains/losses from sales

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

SCOTT P. JOHNSON
Director of Finance

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

**INVESTMENT REPORT FOR
THE QUARTER ENDED
SEPTEMBER 30, 2010**



Prepared by
Finance Department
Treasury Division

Scott P. Johnson
Director of Finance

**Investment Report for
The Quarter Ended
September 30, 2010
City of San Jose
Department of Finance
Treasury Division**

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Investment Staff

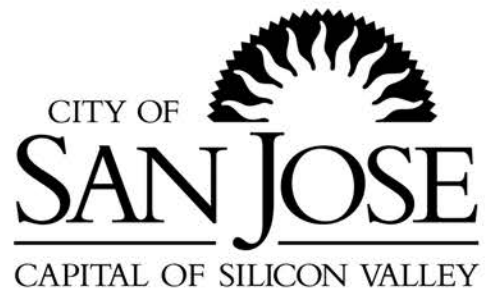
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Suzanne Adaysh, Accountant
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**CITY OF SAN JOSE
INVESTMENT REPORT FOR
THE QUARTER ENDED SEPTEMBER 30, 2010
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October 29, 2010

HONORABLE MAYOR and CITY COUNCIL

INVESTMENT REPORT FOR THE QUARTER ENDED SEPTEMBER 30, 2010

I am pleased to present this report of investment activity for the quarter ended September 30, 2010 in compliance with the reporting requirements as set forth in the City of San José Investment Policy. The information presented in the table below highlights the investment activity for the quarter ended September 30, 2010 as well as provides a comparison to the quarters ended June 30, 2010 and September 30, 2009.

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

INVESTMENT SUMMARY			
For the Quarter Ended	Sept 30, 2010	June 30, 2010	Sept 30, 2009
<u>Total Portfolio</u>			
Portfolio Value ^{(1) (2) (3)}	\$884,621,767	\$1,145,352,434	\$894,041,003
Earned Interest Yield	1.36%	1.57%	2.64%
Dollar-weighted average yield			
Purchases	.182%	.170%	.169%
Maturities	.417%	.187%	.368%
Called Securities	.000%	5.04%	3.95%
Weighted avg. yield at end of period	1.09%	1.34%	2.57%
Weighted avg. days to maturity	145	122	259
<u>Portfolio Fund 1</u>			
Portfolio Value ^{(1) (2)}	\$847,964,520	\$1,123,425,521	\$828,655,196
Earned Interest Yield	1.40%	1.59%	2.80%
Dollar-weighted average yield			
Purchases	.184%	.170%	.169%
Maturities	.426%	.187%	.368%
Called Securities	.000%	5.04%	3.95%
Weighted avg. yield at end of period	1.13%	1.36%	2.71%
Weighted avg. days to maturity	151	124	279

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

²Total excludes bond proceeds held by trustees for the City of San José (\$488,438,749).

³Total includes \$12,599,784 bond proceeds held at Local Agency Investment Fund for RDA Series 2008B, and \$23,209,324 RDA 2008A bond proceeds invested in US Govt. Agency.

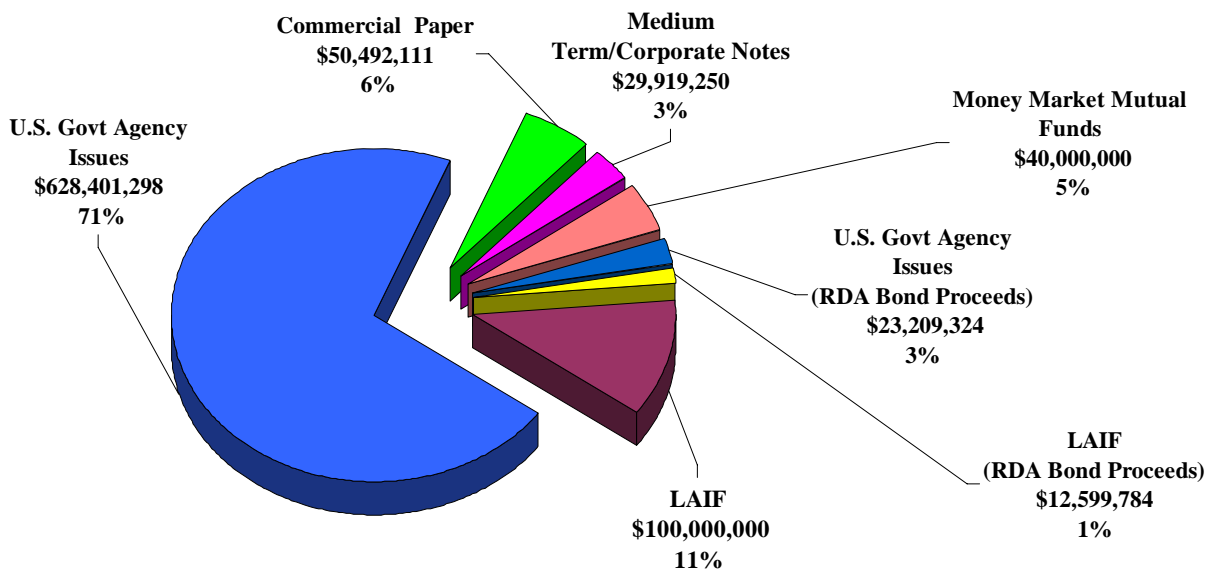
PORTFOLIO STATISTICS

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

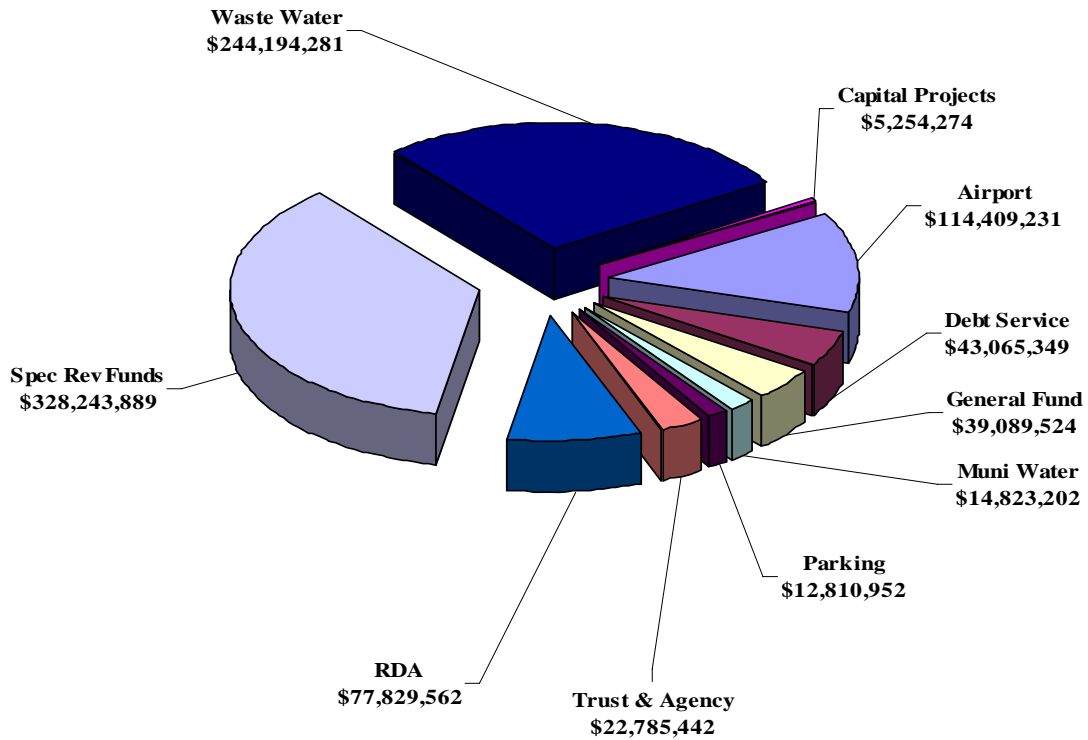
The graphs below provide snapshots of the City's total investment portfolio as of September 30, 2010. The total portfolio size was \$884,621,767. The first graph shows the portfolio composition by investment type and the following two graphs show the portfolio's cash balance by security type.

Portfolio Composition
As of September 30, 2010
\$884,621,767



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).

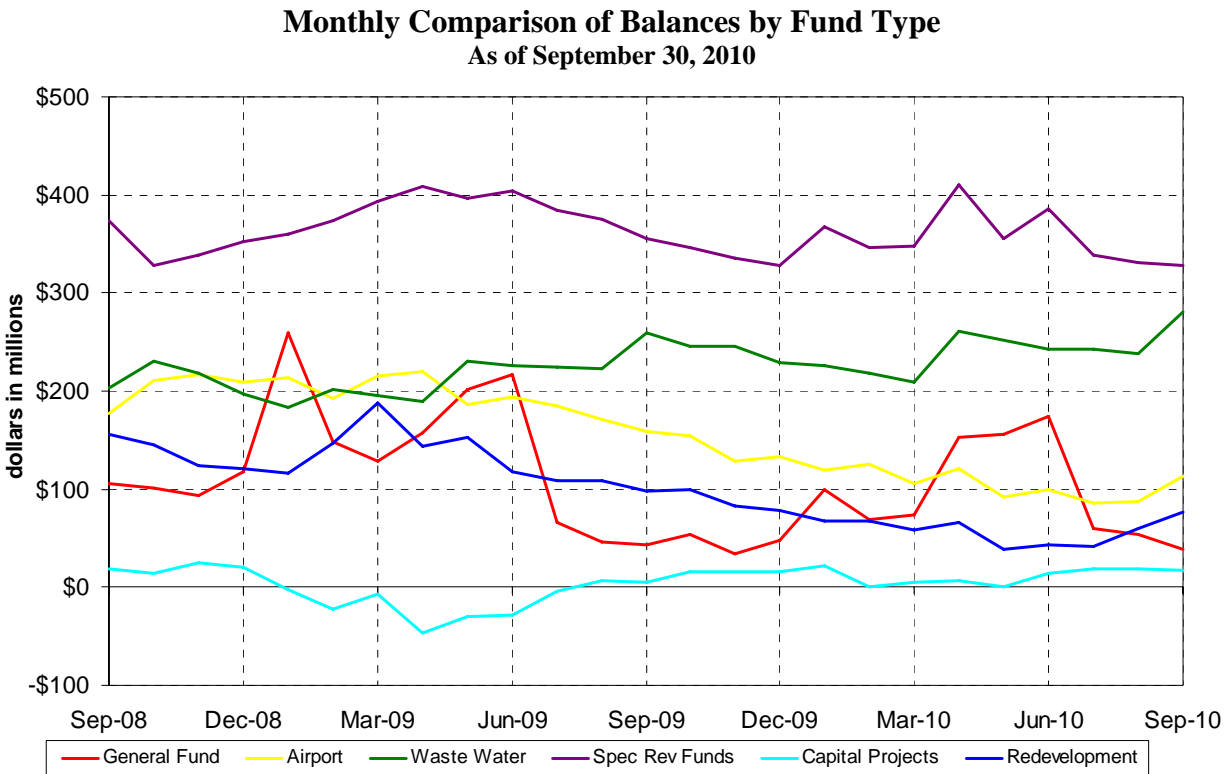
Cash Balances by Fund Type
 As of September 30, 2010
 \$902,505,706



Total Cash Balances per FMS	\$902,505,706
Deposit-in-Transit, Outstanding Checks ¹	<u>(\$17,883,939)</u>
Portfolio Balance Total	\$884,621,767

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

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



General Fund Balances

Cash balances in the General Fund have decreased approximately \$134 million from the June 30, 2010 balance of \$173 million, to the September 30, 2010 ending balance of \$39 million. As depicted above, cash balances usually peak during the months of January and June when minimal debt service payments are made and property taxes are received. Traditionally the summer months experience a decline in the Portfolio and the General Fund balances due to large debt service payments and operational expenditures during months when no property tax revenue is received. It should be noted as illustrated on the graph above, the General Fund has experienced a structural change in cash balances. This structural cash balance shift is due to two factors; reduced revenues and use of General Fund reserves. Although revenues have declined and expenditures have increased, causing a lowered General Fund balance, the City's total portfolio will not experience a total portfolio cash flow shortfall.

Prefunding Annual Retirement Contributions and Issuance of Short-term Notes

The City's recent practice of pre-funding the City's employer retirement contribution coincides with the annual seasonal reduction in General Fund cash balances. This is the third year that the City has prefunded its contributions for pension and retiree health benefits in order to realize

General Fund budgetary savings. On July 2, 2010, the City transferred a total of \$152 million to the Federated Retirement System and the Police and Fire Retirement Plan to prefund the City's FY 2010-11 contributions.

On June 22, 2010, the Council approved the issuance and sale of the City of San Jose 2010 Tax & Revenue Anticipation Note to provide sufficient liquidity for prefunding of employer retirement contributions for pension and health care, and also to ensure that the General Fund cash balance remain positive throughout FY 2010-11. On July 1, 2010, the City issued a short-term note for cash flow borrowing purposes; primarily to facilitate the prefunding of employer retirement contributions. The maximum principal amount of the note is \$75 million and of that amount, \$40 million was purchased by JPMorgan Chase Bank, N.A. ("JPMorgan") on the closing date of the financing. On October 8, 2010, the remaining amount of \$35 million was purchased by JPMorgan. Security for repayment of the 2010 Note is a pledge of the City's FY 2010-11 secured property tax revenues received on and after April 1, 2011 plus all other legally available General Fund revenues of the City, if required. The final maturity for the 2010 Note is June 30, 2011; however, staff anticipates that repayment of the 2010 Note will begin in January 2011 after the first half of secured property tax revenues is received from the County Auditor-Controller and General Fund cash balances begin to rise.

Negative Cash Balances

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

Redevelopment Agency Portion of Portfolio

As of September 30, 2010, the Redevelopment Agency portion of the total portfolio was \$77.8 million which represents an increase of \$1.1 million compared to the amount reported as of June 30, 2010. This includes \$23 million of 2008A bond proceeds which was transferred to the City portfolio in July, 2010 from an investment placed by the Redevelopment Agency at Bank of the West. Total interest earnings from funds invested with the City Pool during the quarter ended September 30, 2010 for the Redevelopment Agency were \$178,081 inclusive of the earnings on the LAIF accounts established for the 2008B bond proceeds.

PORTFOLIO PERFORMANCE

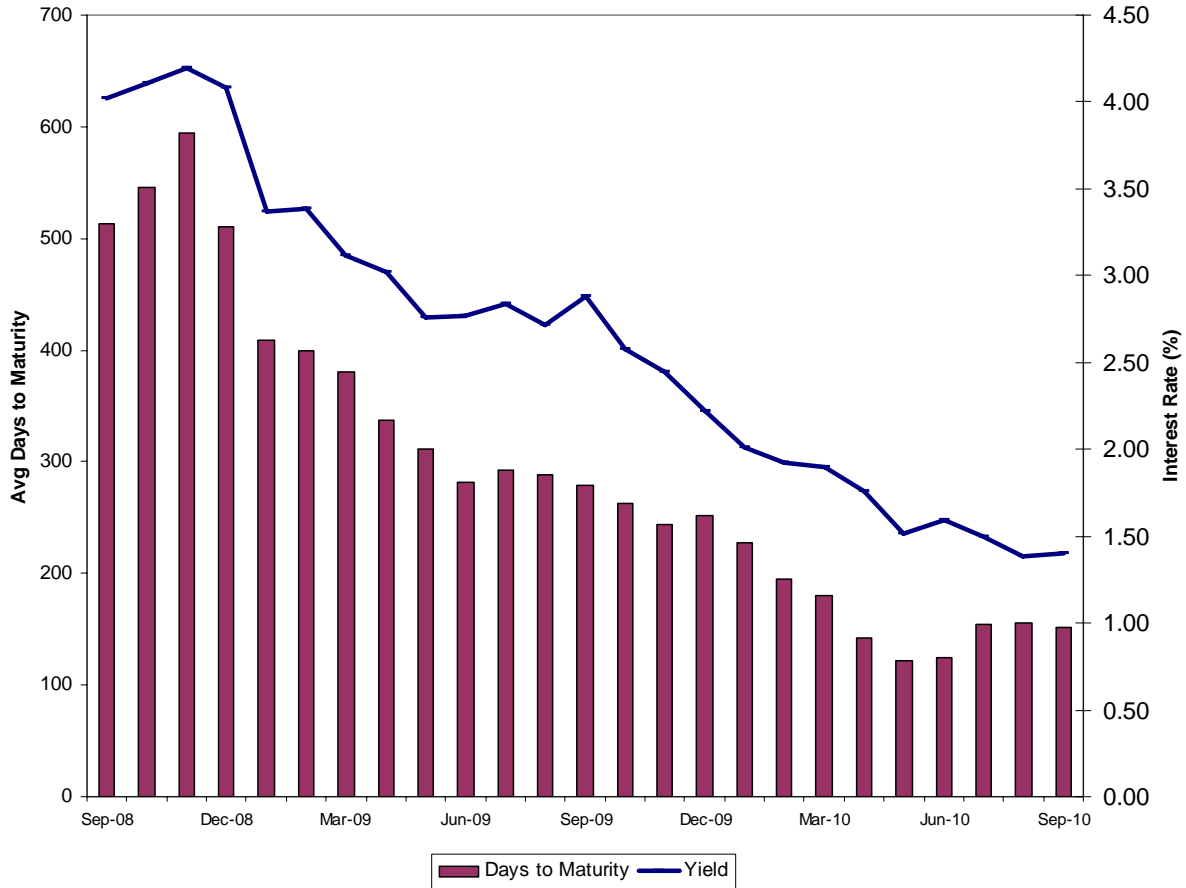
Portfolio performance is provided in more detail in the attachments to the report. The summary information provided below includes the total portfolio income recognized for the last quarter as compared to the prior quarter and the same quarter one year ago. Other graphs in this section include yield 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>		
Total Portfolio	<u>Sept 30, 2010</u>	<u>June 30, 2010</u>	<u>Sept 30, 2009</u>
<u>Quarter-End</u>			
Total interest earnings	\$3,293,286	\$3,793,973	\$6,678,882
Realized gains (losses) from sales	<u>0</u>	<u>0</u>	<u>0</u>
Total income recognized	\$3,293,286	\$3,793,973	\$6,678,882
<u>Fiscal Year-to-Date</u>			
Total interest earnings	\$3,293,286	\$19,612,626	\$6,678,882
Realized gains (losses) from sales	<u>0</u>	<u>0</u>	<u>0</u>
Total income recognized	\$3,293,286	\$19,612,626	\$6,678,882

Yield and Maturity Trend

The following graph illustrates the historical monthly dollar-weighted average days to maturity of Portfolio 1 for each month for the past two years (bar graph) along with the yield trend in Portfolio 1 (line graph). The average days to maturity has increased slightly from the quarter ended June 30, 2010 at 124 to the quarter ended September 30, 2010 at 151.

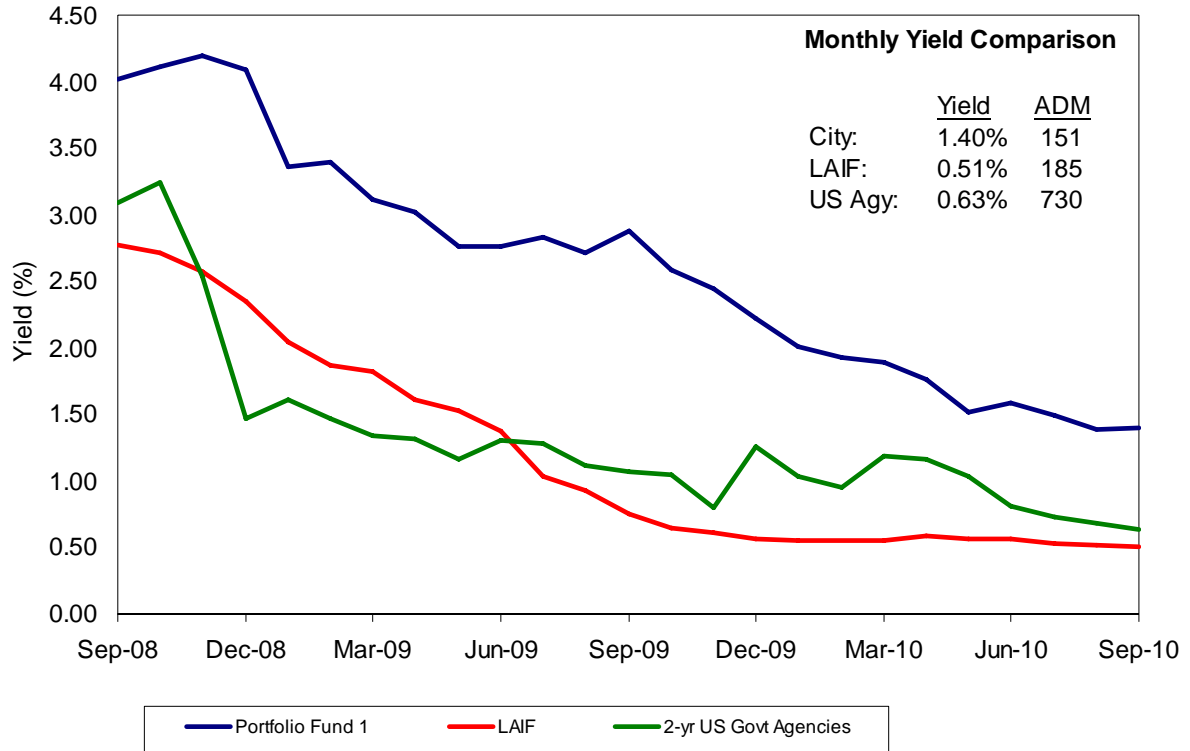
**Yield and Maturity Trends
 Portfolio Fund 1
 As of September 30, 2010**



Benchmark Comparison

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

Monthly Benchmark Comparisons
As of September 30, 2010



The two-year US Government Agency securities and the Local Agency Investment Fund (LAIF) historically are the closest suitable benchmarks for the City’s Portfolio Fund 1. The weighted Average Days to Maturity (ADM) for the portfolio is 151 days. The yield on LAIF and two-year agencies continued to decrease during the quarter ended September 30, 2010. Both benchmarks remained below the City’s portfolio yield of 1.40%.

During the month of September 2010, LAIF’s average days-to-maturity (ADM) was 185 days versus the City’s Portfolio Fund 1’s 151 days. Since the shorter end of the yield curve produces lower interest rates, the City’s short average life will continue to cause the portfolio’s yields to decline. The City’s investment strategy is to invest in securities with maturities eighteen months or less (due to cash flow needs), and as a result the portfolio will continue to experience a decline in ADM. This strategy will allow the City to react more quickly once interest rates increase, as cash flows permit, resulting in more favorable yield performance.

Unrealized Losses and Gains

As shown in the Investment Summary Table on page 1 of this report, the total portfolio size as of September 30, 2010 was \$884,621,767. 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.

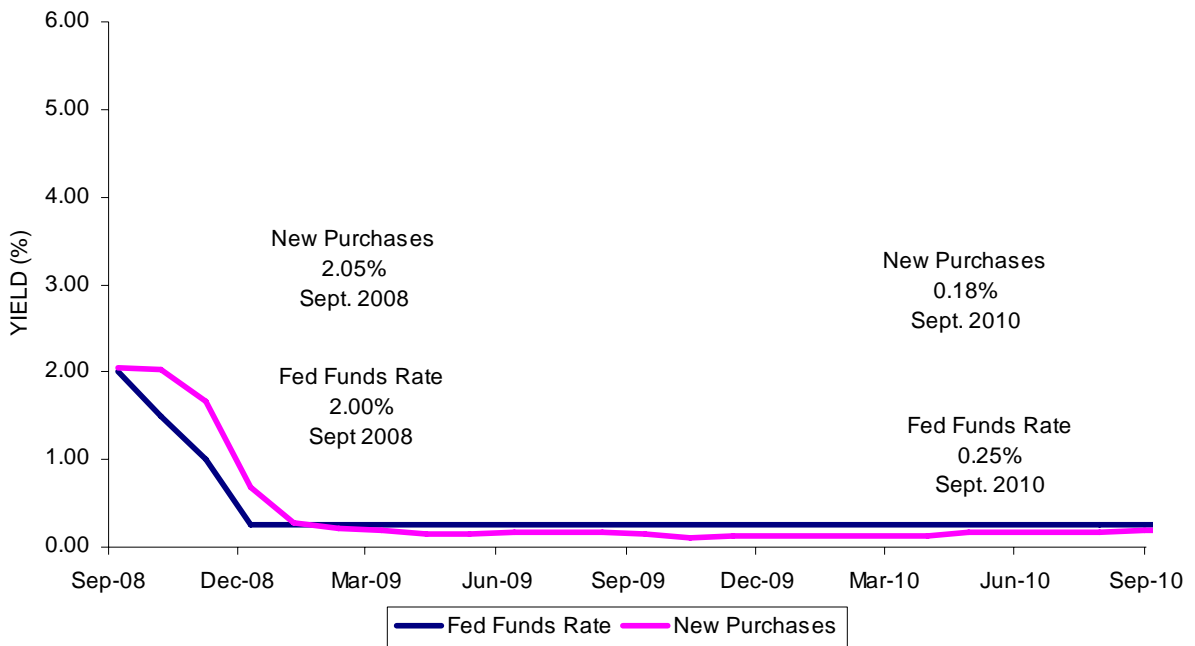
<u>UNREALIZED GAINS & LOSSES</u>			
<u>Cash Basis</u>			
Market Value	\$887,914,296	Market Value	\$887,914,296
Original Cost	(884,621,767)	Amortized Cost	(885,397,255)
Net Unrealized Gain (Loss)	\$ 3,292,529	Net Unrealized Gain (Loss)	\$ 2,517,041

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, 2010 was 1.36%. The yield decreased from 1.57% from the quarter ended June 30, 2010. The Federal Funds target range remained unchanged between 0.00% (zero percent) and 0.25%. In the Federal Open Market Committee (FOMC) statement released on September 21, it was noted that, *“the pace of recovery in output and employment has slowed in recent months. Household spending is increasing gradually, but remains constrained by high unemployment, modest income growth, lower housing wealth, and tight credit. Business spending on equipment and software is rising, though less rapidly than earlier in the year, while investment in nonresidential structures continues to be weak. Employers remain reluctant to add to payrolls. Housing starts are at a depressed level. Bank lending has continued to contract, but at a reduced rate in recent months. The Committee anticipates a gradual return to higher levels of resource utilization in a context of price stability, although the pace of economic recovery is likely to be modest in the near term.”* The Committee agreed to maintain the current rate, and anticipates that *“economic conditions, including low rates of resource utilization, subdued inflation trends, and stable inflation expectations, are likely to warrant exceptionally low levels for the federal funds rate for an extended period.* The Committee also stated that *“they will continue to monitor the economic outlook and financial developments and is prepared to provide additional accommodation if needed to support the economic recovery and to return inflation, over time, to levels consistent with its mandate.”*

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 2008 through September 2010



COMPLIANCE REPORTING REQUIREMENTS

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

Cash Management Projection

Based on the Finance Department’s cash flow projection as of September 30, 2010, total investment maturities and revenues for the next six months are anticipated to be \$899 million. This is sufficient to cover the projected City expenditures during the next six months of approximately \$670 million.

Statement of Compliance with the Policy

There were no exceptions or violations outstanding for the quarter ended September 30, 2010. The investment portfolio during the quarter ended September 30, 2010 meets the requirements of the City’s Investment Policy and the California Government Code section 53601.

Comparison of Portfolio Investment Earnings to FY 2010-11 Budget

The following is a comparison of actual investment earnings on an accrual basis to the fiscal year 2010-11 budget. The City's Adopted Budget for the General Fund’s projected total investment income earnings is \$1.206 million for the FY 2010-11.

Monthly budgeted earnings apportionments for the City funds are based upon historical cash balance averages and an assumed average interest rate yield for the fiscal year. The 2010-11 estimate for interest earnings in the General Fund assumes an average interest rate of 1.25%, applied to an average cash balance of approximately \$90 million. The schedule below reflects the actual net investment earnings (unaudited) for the General Fund participating in Investment Portfolio Fund 1 as of September 30, 2010 compared to the adopted budget projections. Staff is carefully monitoring and adjustments to interest earnings will be brought forward for Council approval at the mid-year Budget Review as necessary.

BUDGET COMPARISON		
<u>Net Investment Earnings</u>	<u>Yield</u>	<u>General Fund</u>
<i>September 2010</i>		
Budget ^(a)	1.25%	100,525
Actual ^(b)	<u>0.80%</u>	<u>18,108</u>
Variance ^(c)	(0.45%)	(82,416)
<i>Fiscal Year to Date</i>		
Budget ^(a)	1.25%	301,575
Actual ^(b)	<u>0.90%</u>	<u>101,392</u>
Variance ^(c)	(0.35%)	(200,183)

(a) Reflects the FY 10/11 Adopted Budget as approved by the Council on June 17, 2010.
(b) Reflects net investment yield which is calculated based on the earned interest yield less costs to administer the investment program and adjustment for funds with negative cash balances at month end.
(c) Investment yield and average General Fund balances below 10/11 projections will cause a decline in actual Net Investment Earnings.

INVESTMENT TRADING ACTIVITY

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

INVESTMENT STRATEGY

For the month of September short-term treasury yields continued their decline to near historic lows. Yields on longer dated treasuries declined from the previous quarter, indicating a less optimistic outlook for both U.S. and global economies. The decline in yields can be attributed to the increased demand for the safety of treasuries in the wake of debt concerns and mixed economic signals both in the U.S. and Europe.

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 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

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 with Citigroup. The Investment Agreement fully matured on September 1, 2010 and the remaining bond proceeds have been reinvested in a manner consistent with the City's Investment Policy and the provisions of the Master Trust Agreement related to the bonds.

Future Commitments -- As of quarter-end September 30, 2010, the City had no obligations to buy or sell securities, and no commitments to participate in securities trading.

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

Restructuring-- No restructuring transactions were executed during the quarter ended September 30, 2010.

Municipal Bonds -- No municipal bonds were purchased during the quarter ended September 30, 2010.


SIGNIFICANT DEVELOPMENTS

No significant developments to report during the quarter ended September 30, 2010.

CONCLUSION

The total investment portfolio as of September 30, 2010 was \$884,621,767. This is a decrease of approximately \$261 million from June 30, 2010, primarily due to expenditures such as the retirement prefunding, debt service payments and other regular recurring expenditures. For the quarter ended September 30, 2010, the total portfolio earned interest yield was 1.36%, a decrease from 1.57% reported for the quarter ended June 30, 2010, 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 slightly increased during the quarter ended September 30, 2010 to 145 days. As of September 30, 2010, approximately 71% of the total portfolio consisted of U.S. Government Agency securities.

Respectfully submitted,


SCOTT P. JOHNSON
Director of Finance

SECTION A

PORTFOLIO STATISTICS

Section 1: All Funds Summary

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

Section 2: Statistics

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

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

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

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

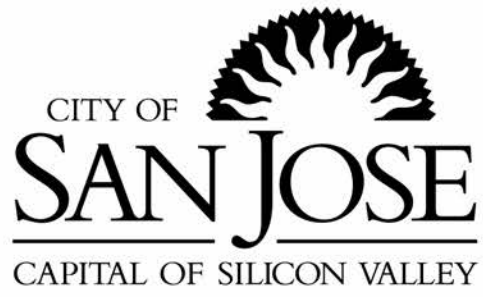
END OF PERIOD PORTFOLIO BALANCE: The sum of all investment balances (adjusted cost basis) which are active at the end of the report.

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

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

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

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



CITY OF SAN JOSE, CALIFORNIA
 CASH MANAGEMENT PROGRAM REPORT TO THE CITY COUNCIL
 FOR THE PERIOD 07/01/10 THROUGH 09/30/10

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

ALL FUNDS SUMMARY

INVESTMENT TYPE	INVESTMENT EARNINGS AND RECEIPTS			
	DAILY AVERAGE	ACCRUED INTEREST		INTEREST RECEIVED
		PERCENT	AMOUNT	
BANKERS ACCEPTANCES	.00	.00	.00	.00
FEDERAL AGENCY SECURITIES	711,087,258.82	1.60	2,871,664.27	3,393,555.21
CERTIFICATES OF DEPOSIT	.00	.00	.00	.00
U.S. TREASURY BILLS, BONDS AND NOTES	.00	.00	.00	26,277.58
REPURCHASE AGREEMENTS	.00	.00	.00	.00
STATE POOL, PASSBOOK & MONEY MKT ACCTS	156,520,373.95	.39	154,691.87	155,103.81
COMMERCIAL PAPER	59,267,779.76	.30	44,575.23	93,048.25
NEGOTIABLE CD'S	6,684,782.61	.27	4,480.56	56,852.78
MEDIUM TERM CORPORATE NOTES	29,919,250.00	2.89	217,873.71	.00
INVESTMENTS SUB-TOTAL	963,479,445.15	1.36	3,293,285.64	3,724,837.63
ACTIVE BANK BALANCES	2,148,290.88			
TEMPORARILY IDLE CASH TOTAL	965,627,736.03	1.35	3,293,285.64	3,724,837.63

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
7/01/10 THROUGH 9/30/10

PAGE: 1
RUN: 10/21/10 09:09:00

ALL FUNDS

	FIXED		EQUITIES		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	3,724,837.63	.00	.00	.00	3,724,837.63
TOTAL NET EARNINGS THIS PERIOD:	3,293,285.64	.00	.00	.00	3,293,285.64
AVERAGE DAILY PORTFOLIO BALANCE:	963,479,445.15	.00	.00	.00	963,479,445.15
EARNED INCOME YIELD THIS PERIOD:	1.356	.000	.000	.000	1.356
END OF PERIOD PORTFOLIO BALANCE:	884,621,766.66	.00	.00	.00	884,621,766.66
CURRENT AMORTIZED BOOK VALUE:	885,397,255.06	.00	.00	.00	885,397,255.06
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.090	.000	.000	.000	1.090
WEIGHTED AVERAGE DAYS TO MATURITY:	144.69	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	116.39	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					1.356

SAN JOSE CITY SUMMARY

	BALANCE 7/1/2010	SALES OR MATURITIES	ADDITIONS	BALANCE 9/30/2010
Time Deposits	0.00	0.00	0.00	0.00
UST Bills, Notes & Bonds	114,873,722.42	114,873,722.42	0.00	0.00
TB/N Stripped Coupon	0.00	0.00	0.00	0.00
Federal Agency Securities	729,602,035.70	521,703,321.04	443,711,906.91	651,610,621.57
Bankers Acceptance	0.00	0.00	0.00	0.00
Repurchase Agreements	0.00	0.00	0.00	0.00
Negotiable CD's	55,000,000.00	55,000,000.00	0.00	0.00
Commercial Paper/Discount	94,878,651.67	1,537,887,951.75	1,493,501,410.87	50,492,110.79
Corporate Medium Term Notes	29,919,250.00	0.00	0.00	29,919,250.00
Money Market Mutual Fund	0.00	0.00	40,000,000.00	40,000,000.00
State Pool	121,078,773.73	8,580,058.56	101,069.13	112,599,784.30
Total	1,145,352,433.52	2,238,045,053.77	1,977,314,386.91	884,621,766.66

Net Change = -260,730,666.86

Portfolio Turnover Ratio:

Purchase + Sales/Maturities (at cost)

Average Daily Portfolio Balance

SEPTEMBER 2010 TURNOVER RATIO:

4.7317549285

times

AVERAGE DAILY PORTFOLIO BALANCE (FS)

890,865,969.26

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

A-3

07/01/10 - 09/30/10

Fund & Description		Total Income Received	Total Net Earnings	Average Daily Portfolio Balance	Earned Income Yield This Period	End of Period Portfolio Balance	Current Amortized Book Value	Weighted Average Yield at End of Period	Weighted Average Days to Maturity
1	Investment Fund	3,699,279.67	3,265,634.28	926,875,305.51	1.398	847,964,519.96	848,736,564.70	1.126	151
34	CSJ/CSC Jt Pwr	0.00	739.43	848,138.75	0.346	848,138.75	850,228.43	0.346	97
55	RDA Series 2008B	19,794.21	19,794.20	15,323,217.47	0.512	12,599,784.30	12,599,784.30	0.512	1
55	RDA Series 2008A	5,763.75	7,117.73	20,432,783.42	0.138	23,209,323.65	23,210,677.63	0.101	6
	TOTAL	3,724,837.63 *	3,293,285.64 *	963,479,445.15	1.356	884,621,766.66	885,397,255.06	1.090	145

* 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.

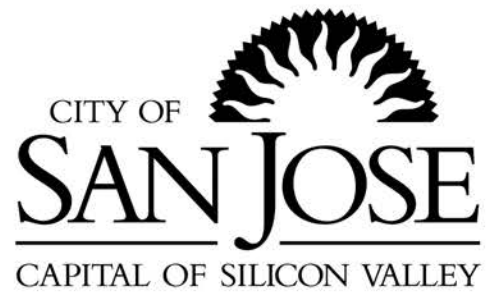
REPURCHASE AGREEMENTS: A holder of securities (e.g. a “dealer”) sells the securities to an investor (e.g. the City) with an agreement to repurchase the securities at a fixed price on a fixed date.

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
07/01/10 THROUGH 09/30/10
SORT KEYS ARE FUND ICC# MATD
FUND: 1 INVESTMENT FUNDS

PAGE: 1
RUN: 10/21/10 09:09:00

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
36445	04/29/10	.1400	TBIL-DISC-UBS	07/01/10	30,000,000.00	29,992,650.00	N.D.	MATURED	7,350.00	
36446	04/29/10	.1400	TBIL-DISC-UBC	07/01/10	29,900,000.00	29,892,674.50	N.D.	MATURED	7,325.50	
36450	05/03/10	.1450	TBIL-DISC-UBS	07/01/10	25,000,000.00	24,994,059.03	N.D.	MATURED	5,940.97	
36458	05/12/10	.1400	TBIL-DISC-UBS	07/01/10	20,000,000.00	19,996,111.11	N.D.	MATURED	3,888.89	
36463	05/18/10	.1450	TBIL-DISC-CITIG	07/01/10	10,000,000.00	9,998,227.78	N.D.	MATURED	1,772.22	
SUBTOTAL (ICC#) 11 TREASURY BILLS				0 DAYS	.00	.00	.000		26,277.58	.00
35119	02/15/07	4.7500	FHLB-GILFD	08/04/10	5,000,000.00	4,957,400.00	4.962	MATURED	161,350.00	22,914.91
35120	02/15/07	4.7000	FHLB-GILFD	08/10/10	10,000,000.00	9,896,600.00	4.994	MATURED	338,400.00	54,168.24
35160	03/15/07	4.5160	FHLB-GILFD	08/10/10	10,000,000.00	9,914,900.00	4.754	MATURED	310,900.00	51,659.66
35171	03/27/07	4.1250	FHLB-GILFD	08/13/10	5,000,000.00	4,902,610.00	4.753	MATURED	199,369.17	27,453.41
35193	04/17/07	4.1250	FHLB-GILFD	08/13/10	10,000,000.00	9,747,900.00	4.968	MATURED	456,058.33	57,054.41
35194	04/17/07	4.7850	FHLB-GILFD	08/26/10	5,000,000.00	4,982,400.00	4.887	MATURED	137,225.00	37,355.34
35122	02/15/07	5.1250	FHLB-JPM	09/10/10	10,000,000.00	10,036,000.00	4.931	MATURED	220,250.00	96,267.54
35177	04/03/07	5.1250	FHLB-UBS	09/10/10	10,000,000.00	10,098,700.00	4.716	MATURED	157,550.00	92,649.79
35159	03/15/07	4.7000	FHLB-UBC	09/21/10	9,500,000.00	9,473,153.00	4.743	MATURED	250,097.00	100,934.08
35174	04/03/07	5.1250	FHLB-UBS	09/29/10	10,000,000.00	10,122,400.00	4.673	MATURED	133,850.00	116,637.78
35202	04/23/07	5.1250	FHLB-UBS	09/29/10	5,000,000.00	5,040,650.00	4.805	MATURED	87,475.00	59,723.75
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
36499	06/25/10	1.0000	FHLB-CITIG	02/07/11	20,000,000.00	20,082,800.00	.324		23,333.33	16,442.30
35497	02/12/08	3.4500	FHLB-UBC	05/12/11	9,030,000.00	9,030,000.00	3.422			77,883.75
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
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
SUBTOTAL (ICC#) 22 FEDERAL HOME LOA				7.42%(C)	284 DAYS	65,530,000.00	65,609,700.00	3.819	2,475,857.83	1,201,014.10
35181	04/03/07	4.8750	FFCB-LB	08/06/10	5,000,000.00	5,011,100.00	4.729	MATURED	110,775.00	23,370.65
35258	06/11/07	4.8750	FFCB-GILFD	08/06/10	5,000,000.00	4,936,100.00	5.278	MATURED	185,775.00	25,694.79
35201	04/23/07	4.4500	FFCB-GILFD	08/27/10	1,200,000.00	1,185,048.00	4.865	MATURED	41,652.00	9,004.10
35176	04/03/07	4.8000	FFCB-UBC	10/26/10	5,000,000.00	5,013,100.00	4.675			59,074.35
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			59,890.47
35211	05/01/07	4.7500	FFCB-GILFD	11/01/10	5,000,000.00	4,990,600.00	4.774			60,050.62
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
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				6.78%(C)	352 DAYS	60,000,000.00	59,980,765.00	3.998	488,202.00	651,070.19
36369	01/26/10	4.1250	FHLMC-CITIG	07/12/10	10,000,000.00	10,197,731.67	.207	MATURED	8,518.33	636.56

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

07/01/10 THROUGH 09/30/10

SORT KEYS ARE FUND ICCH# MATD

FUND: 1 INVESTMENT FUNDS

PAGE: 2

RUN: 10/21/10 09:09:00

INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED ORIG. COST	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
35153	03/15/07	4.8750	FHLMC-GILFD	08/16/10	9,900,000.00	9,930,591.00	4.730	MATURED	210,721.50	59,202.37
35155	03/14/07	4.7500	FHLMC-BA	09/22/10	2,679,000.00	2,674,847.55	4.751	MATURED	67,778.70	28,899.40
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			47,263.48
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			118,531.00
35225	05/08/07	4.4000	FHLMC-GILFD	11/19/10	1,000,000.00	985,820.00	4.834			12,010.51
35230	05/09/07	4.7500	FHLMC-GILFD	12/08/10	4,236,000.00	4,222,063.56	4.819			51,281.99
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			24,064.97
SUBTOTAL (ICCH#) 30 FED HOME LOAN MO 5.71%(C) 32 DAYS 50,916,000.00 50,526,938.10 4.681 287,018.53 697,529.27										
36355	01/27/10	.1300	FNMA-DISC-UBS	07/07/10	10,000,000.00	9,994,186.11	.132	MATURED	5,813.89	216.67
36431	04/15/10	.1850	FNMA-DISC-CITIG	07/14/10	20,000,000.00	19,990,750.00	.188	MATURED	9,250.00	1,336.11
36352	01/26/10	.1200	FNMA-DISC-WF	07/20/10	10,000,000.00	9,994,166.67	.122	MATURED	5,833.33	633.33
36351	01/26/10	.1700	FNMA-DISC-BA	08/23/10	30,000,000.00	29,970,391.67	.173	MATURED	29,608.33	7,508.33
36356	01/27/10	.2100	FNMA-DISC-UBS	09/13/10	20,000,000.00	19,973,283.33	.213	MATURED	26,716.67	8,633.33
36390	03/08/10	.2900	FNMA-DISC-UBS	11/01/10	10,000,000.00	9,980,827.78	.295			7,411.11
36388	03/04/10	.2900	FNMA-DISC-UBS	11/19/10	15,000,000.00	14,968,583.33	.295			11,116.67
36397	03/12/10	.3100	FNMA-DISC-UBC	11/22/10	20,000,000.00	19,956,083.33	.315			15,844.44
36496	06/24/10	.2500	FNMA-DISC-UBC	01/10/11	13,400,000.00	13,381,388.89	.254			8,561.11
36498	06/25/10	.2700	FNMA-DISC-UBS	01/31/11	10,000,000.00	9,983,500.00	.274			6,900.00
36500	06/25/10	.2800	FNMA-DISC-CITIG	02/14/11	34,000,000.00	33,938,120.00	.284			24,328.89
36503	06/25/10	.3000	FNMA-DISC-CITIG	03/07/11	6,000,000.00	5,987,250.00	.305			4,600.00
36504	06/25/10	.3200	FNMA-DISC-UBS	03/21/11	23,000,000.00	22,945,004.44	.325			18,808.89
36507	06/29/10	.3300	FNMA-DISC-UBC	04/04/11	20,000,000.00	19,948,850.00	.335			16,866.66
36506	06/29/10	.3400	FNMA-DISC-UBS	04/11/11	12,283,000.00	12,249,822.25	.346			10,672.57
36598	09/29/10	.1800	FNMA-DISC-UBS	04/18/11	30,000,000.00	29,969,850.00	.183			300.00
36515	07/07/10	.4300	FNMA-DISC-UBS	07/01/11	25,000,000.00	24,892,798.61	.438			25,680.56
36522	07/13/10	.3900	FNMA-DISC-UBS	07/01/11	20,000,000.00	19,923,516.67	.397			17,333.33
36523	07/13/10	.3900	FNMA-DISC-BA	07/01/11	19,270,000.00	19,196,308.31	.397			16,700.67
36526	07/14/10	.3900	FNMA-DISC-WF	07/01/11	30,000,000.00	29,885,600.00	.397			25,675.00
36550	08/06/10	.3100	FNMA-DISC-UBS	07/01/11	20,000,000.00	19,943,338.89	.315			9,644.44
SUBTOTAL (ICCH#) 41 FNMA DISCOUNT NO 34.72%(C) 187 DAYS 307,953,000.00 307,150,842.50 .318 77,222.22 238,772.11										
36480	06/07/10	.1100	FHLB-DISC-JFM	07/01/10	15,000,000.00	14,998,900.00	N.D.	MATURED	1,100.00	
36494	06/22/10	.0100	FHLB-DISC-CITIG	07/02/10	29,750,000.00	29,749,917.36	.010	MATURED	82.64	8.26
36513	07/02/10	.1200	FHLB-DISC-WF	07/06/10	11,000,000.00	10,999,853.33	.122	MATURED	146.67	146.67
36520	07/12/10	.1400	FHLB-DISC-JFM	07/14/10	27,760,000.00	27,759,784.09	.142	MATURED	215.91	215.91
36528	07/15/10	.1500	FHLB-DISC-JFM	07/16/10	28,710,000.00	28,709,880.38	.152	MATURED	119.62	119.62
36533	07/21/10	.1300	FHLB-DISC-JFM	07/22/10	24,160,000.00	24,159,912.76	.132	MATURED	87.24	87.24
36564	08/23/10	.1100	FHLB-DISC-UBS	08/26/10	29,700,000.00	29,699,727.75	.112	MATURED	272.25	272.25

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

07/01/10 THROUGH 09/30/10

SORT KEYS ARE FUND ICC# MATD

FUND: 1 INVESTMENT FUNDS

PAGE: 3

RUN: 10/21/10 09:09:00

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
36508	06/30/10	.1000	FHLB-DISC-UBS	09/14/10	22,960,000.00	22,955,152.89	.101	MATURED	4,847.11	4,783.33
36576	09/02/10	.1200	FHLB-DISC-WF	10/22/10	22,410,000.00	22,406,265.00	.122			2,166.30
36554	08/11/10	.1600	FHLB-DISC-JPM	11/04/10	10,000,000.00	9,996,222.22	.162			2,266.67
36473	05/28/10	.2400	FHLB-DISC-JPM	12/03/10	22,640,000.00	22,611,473.60	.244			13,885.87
36501	06/25/10	.2850	FHLB-DISC-UBC	02/23/11	21,000,000.00	20,959,601.25	.290			15,295.00
36582	09/10/10	.1900	FHLB-DISC-WF	03/25/11	15,400,000.00	15,384,069.56	.193			1,706.83
36563	08/20/10	.2300	FHLB-DISC-UBS	07/01/11	13,000,000.00	12,973,837.50	.234			3,488.33
SUBTOTAL (ICC#) 43 FHLB DISCOUNT NO			11.79%(C)	111 DAYS	104,450,000.00	104,331,469.13	.202		6,871.44	44,442.28
36349	01/26/10	.1700	FHLB-DISC-UBC	08/17/10	10,000,000.00	9,990,413.89	.173	MATURED	9,586.11	2,219.44
36350	01/26/10	.1700	FHLB-DISC-CITIG	08/26/10	20,000,000.00	19,979,977.78	.173	MATURED	20,022.22	5,288.89
36345	01/26/10	.1900	FHLB-DISC-UBS	09/01/10	20,000,000.00	19,976,988.89	.193	MATURED	23,011.11	6,544.44
36543	07/29/10	.2000	FHLB-DISC-WF	11/30/10	10,000,000.00	9,993,111.11	.203			3,555.56
36583	09/10/10	.1700	FHLB-DISC-WF	12/14/10	15,000,000.00	14,993,270.83	.172			1,487.50
36502	06/25/10	.3100	FHLB-DISC-BA	03/07/11	15,000,000.00	14,967,062.50	.315			11,883.33
SUBTOTAL (ICC#) 44 FHLB DISCOUNT N			4.52%(C)	102 DAYS	40,000,000.00	39,953,444.44	.219		52,619.44	30,979.16
35922	12/22/08	1.8750	MTN-PNC-CITIG	06/22/11	5,000,000.00	4,991,000.00	1.935			24,345.40
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
SUBTOTAL (ICC#) 47 CORP MEDIUM TERM			3.38%(C)	406 DAYS	30,000,000.00	29,919,250.00	2.889		.00	217,873.71
36426	04/09/10	.2900	NCD-UBOC-UBC	07/07/10	20,000,000.00	20,000,000.00	.294	MATURED	14,338.89	966.67
36354	01/26/10	.2600	NCD-UBS AG STAMFORD-UBS	07/12/10	25,000,000.00	25,000,000.00	.264	MATURED	30,152.78	1,986.11
36344	01/26/10	.2500	NCD-UBOC-UBC	07/23/10	10,000,000.00	10,000,000.00	.253	MATURED	12,361.11	1,527.78
SUBTOTAL (ICC#) 71 NEGOTIABLE CERT				0 DAYS	.00	.00	.266		56,852.78	4,480.56
36489	06/16/10	.0600	CP-DISC-JP MORGAN-JPM	07/02/10	20,000,000.00	19,999,466.67	.061	MATURED	533.33	33.33
36509	07/01/10	.1900	CP-DISC-BANKAMERICA-BA	07/02/10	25,190,000.00	25,189,867.05	.193	MATURED	132.95	132.95
36514	07/06/10	.2000	CP-DISC-BANKAMERICA-BA	07/07/10	8,547,000.00	8,546,952.52	.203	MATURED	47.48	47.48
36516	07/07/10	.1900	CP-DISC-BANKAMERICA-BA	07/08/10	10,700,000.00	10,699,943.53	.193	MATURED	56.47	56.47
36517	07/08/10	.1900	CP-DISC-BANKAMERICA-BA	07/09/10	11,700,000.00	11,699,938.25	.193	MATURED	61.75	61.75
36294	12/11/09	.3300	CP-DISC-TOYOTA-TOY	07/12/10	8,000,000.00	7,984,380.00	.335	MATURED	15,620.00	806.67
36518	07/09/10	.1900	CP-DISC-BANKAMERICA-BA	07/12/10	16,100,000.00	16,099,745.08	.193	MATURED	254.92	254.92
36519	07/12/10	.1900	CP-DISC-BANKAMERICA-BA	07/13/10	30,000,000.00	29,999,841.67	.193	MATURED	158.33	158.33
36333	01/14/10	.3000	CP-DISC-UBS FIN DEL-UBS	07/14/10	10,000,000.00	9,984,916.67	.305	MATURED	15,083.33	1,083.33
36524	07/14/10	.1700	CP-DISC-BANKAMERICA-BA	07/15/10	20,000,000.00	19,999,905.56	.172	MATURED	94.44	94.44
36525	07/14/10	.1600	CP-DISC-UBS FIN DEL-JPM	07/15/10	17,680,000.00	17,679,921.42	.162	MATURED	78.58	78.58
36324	01/11/10	.2500	CP-DISC-TOYOTA-TOY	07/16/10	18,000,000.00	17,976,750.00	.254	MATURED	23,250.00	1,875.00
36529	07/16/10	.1900	CP-DISC-BANKAMERICA-BA	07/19/10	30,810,000.00	30,809,512.18	.193	MATURED	487.82	487.82
36530	07/19/10	.1900	CP-DISC-UBS FIN DEL-UBS	07/20/10	23,640,000.00	23,639,875.23	.193	MATURED	124.77	124.77

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

07/01/10 THROUGH 09/30/10

SORT KEYS ARE FUND IC# MATD

FUND: 1 INVESTMENT FUNDS

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RUN: 10/21/10 09:09:00

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
36531	07/20/10	.1900	CP-DISC-BANKAMERICA-BA	07/21/10	21,460,000.00	21,459,886.74	.193	MATURED	113.26	113.26
36534	07/22/10	.1700	CP-DISC-BANKAMERICA-BA	07/23/10	15,330,000.00	15,329,927.61	.172	MATURED	72.39	72.39
36346	01/26/10	.2500	CP-DISC-JP MORGAN-JPM	07/26/10	20,000,000.00	19,974,861.11	.254	MATURED	25,138.89	3,472.22
36536	07/23/10	.1800	CP-DISC-BANKAMERICA-BA	07/27/10	14,430,000.00	14,429,711.40	.183	MATURED	288.60	288.60
36537	07/26/10	.1700	CP-DISC-BANKAMERICA-BA	07/27/10	10,000,000.00	9,999,952.78	.172	MATURED	47.22	47.22
36538	07/26/10	.1700	CP-DISC-UBS FIN DEL-UBS	07/27/10	8,320,000.00	8,319,960.71	.172	MATURED	39.29	39.29
36539	07/27/10	.1700	CP-DISC-BANKAMERICA-BA	07/28/10	39,390,000.00	39,389,813.99	.172	MATURED	186.01	186.01
36532	07/20/10	.1700	CP-DISC-UBS FIN DEL-UBS	07/29/10	20,000,000.00	19,999,150.00	.172	MATURED	850.00	850.00
36540	07/28/10	.1700	CP-DISC-BANKAMERICA-BA	07/29/10	22,380,000.00	22,379,894.32	.172	MATURED	105.68	105.68
36535	07/22/10	.1700	CP-DISC-GE CAPITAL CORP-	07/30/10	10,000,000.00	9,999,622.22	.172	MATURED	377.78	377.78
36542	07/29/10	.1800	CP-DISC-UBS FIN DEL-UBS	07/30/10	18,790,000.00	18,789,906.05	.183	MATURED	93.95	93.95
36544	07/30/10	.1800	CP-DISC-BANKAMERICA-BA	08/02/10	17,830,000.00	17,829,732.55	.183	MATURED	267.45	267.45
36545	08/02/10	.1700	CP-DISC-UBS FIN DEL-UBS	08/03/10	16,540,000.00	16,539,921.89	.172	MATURED	78.11	78.11
36546	08/03/10	.1600	CP-DISC-UBS FIN DEL-UBS	08/04/10	13,910,000.00	13,909,938.18	.162	MATURED	61.82	61.82
36547	08/04/10	.1700	CP-DISC-UBS FIN DEL-UBS	08/05/10	16,140,000.00	16,139,923.78	.172	MATURED	76.22	76.22
36548	08/05/10	.1700	CP-DISC-UBS FIN DEL-UBS	08/06/10	16,800,000.00	16,799,920.67	.172	MATURED	79.33	79.33
36549	08/06/10	.1700	CP-DISC-UBS FIN DEL-UBS	08/09/10	7,100,000.00	7,099,899.42	.172	MATURED	100.58	100.58
36551	08/09/10	.1900	CP-DISC-BANKAMERICA-BA	08/10/10	12,800,000.00	12,799,932.44	.193	MATURED	67.56	67.56
36552	08/10/10	.1900	CP-DISC-UBS FIN DEL-UBS	08/11/10	33,250,000.00	33,249,824.51	.193	MATURED	175.49	175.49
36553	08/11/10	.1700	CP-DISC-UBS FIN DEL-UBS	08/12/10	20,200,000.00	20,199,904.61	.172	MATURED	95.39	95.39
36556	08/12/10	.1700	CP-DISC-UBS FIN DEL-UBS	08/13/10	19,910,000.00	19,909,905.98	.172	MATURED	94.02	94.02
36557	08/13/10	.1700	CP-DISC-UBS FIN DEL-UBS	08/16/10	14,360,000.00	14,359,796.57	.172	MATURED	203.43	203.43
36558	08/16/10	.1700	CP-DISC-UBS FIN DEL-UBS	08/17/10	16,420,000.00	16,419,922.46	.172	MATURED	77.54	77.54
36541	07/28/10	.1800	CP-DISC-JP MORGAN-JPM	08/18/10	20,000,000.00	19,997,900.00	.183	MATURED	2,100.00	2,100.00
36559	08/17/10	.1800	CP-DISC-UBS FIN DEL-UBS	08/18/10	12,350,000.00	12,349,938.25	.183	MATURED	61.75	61.75
36560	08/18/10	.1700	CP-DISC-UBS FIN DEL-UBS	08/19/10	27,900,000.00	27,899,868.25	.172	MATURED	131.75	131.75
36561	08/19/10	.1700	CP-DISC-UBS FIN DEL-UBS	08/20/10	10,000,000.00	9,999,952.78	.172	MATURED	47.22	47.22
36562	08/19/10	.1700	CP-DISC-UBS FIN DEL-UBS	08/24/10	20,320,000.00	20,319,520.22	.172	MATURED	479.78	479.78
36565	08/24/10	.1700	CP-DISC-UBS FIN DEL-UBS	08/25/10	20,430,000.00	20,429,903.53	.172	MATURED	96.47	96.47
36566	08/25/10	.1700	CP-DISC-UBS FIN DEL-UBS	08/26/10	30,000,000.00	29,999,858.33	.172	MATURED	141.67	141.67
36567	08/26/10	.1900	CP-DISC-UBS FIN DEL-UBS	08/27/10	35,000,000.00	34,999,815.28	.193	MATURED	184.72	184.72
36568	08/26/10	.1900	CP-DISC-BANKAMERICA-BA	08/27/10	15,900,000.00	15,899,916.08	.193	MATURED	83.92	83.92
36569	08/27/10	.1800	CP-DISC-UBS FIN DEL-UBS	08/30/10	30,500,000.00	30,499,542.50	.183	MATURED	457.50	457.50
36570	08/30/10	.1900	CP-DISC-UBS FIN DEL-UBS	08/31/10	26,810,000.00	26,809,858.50	.193	MATURED	141.50	141.50
36571	08/31/10	.2000	CP-DISC-BANKAMERICA-BA	09/01/10	24,495,000.00	24,494,863.92	.203	MATURED	136.08	136.08
36572	08/31/10	.1300	CP-DISC-BANKAMERICA-BA	09/01/10	9,290,000.00	9,289,966.45	.132	MATURED	33.55	33.55
36573	09/01/10	.1900	CP-DISC-BANKAMERICA-BA	09/02/10	18,620,000.00	18,619,901.73	.193	MATURED	98.27	98.27
36574	09/01/10	.1900	CP-DISC-UBS FIN DEL-UBS	09/02/10	30,000,000.00	29,999,841.67	.193	MATURED	158.33	158.33
36575	09/02/10	.1700	CP-DISC-UBS FIN DEL-UBS	09/03/10	30,000,000.00	29,999,858.33	.172	MATURED	141.67	141.67
36577	09/03/10	.1700	CP-DISC-UBS FIN DEL-UBS	09/07/10	27,850,000.00	27,849,473.94	.172	MATURED	526.06	526.06
36578	09/07/10	.1900	CP-DISC-UBS FIN DEL-UBS	09/08/10	27,100,000.00	27,099,856.97	.193	MATURED	143.03	143.03
36579	09/08/10	.1800	CP-DISC-UBS FIN DEL-UBS	09/09/10	25,060,000.00	25,059,874.70	.183	MATURED	125.30	125.30
36580	09/09/10	.1900	CP-DISC-UBS FIN DEL-UBS	09/10/10	23,690,000.00	23,689,874.97	.193	MATURED	125.03	125.03
36584	09/13/10	.1900	CP-DISC-UBS FIN DEL-UBS	09/14/10	18,080,000.00	18,079,904.58	.193	MATURED	95.42	95.42

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

07/01/10 THROUGH 09/30/10

SORT KEYS ARE FUND ICC# MATD

FUND: 1 INVESTMENT FUNDS

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RUN: 10/21/10 09:09:00

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
36585	09/14/10	.1900	CP-DISC-UBS FIN DEL-UBS	09/15/10	41,440,000.00	41,439,781.29	.193	MATURED	218.71	218.71
36586	09/15/10	.1900	CP-DISC-UBS FIN DEL-UBS	09/16/10	29,735,000.00	29,734,843.07	.193	MATURED	156.93	156.93
36587	09/16/10	.1900	CP-DISC-UBS FIN DEL-UBS	09/17/10	26,300,000.00	26,299,861.19	.193	MATURED	138.81	138.81
36588	09/17/10	.1900	CP-DISC-UBS FIN DEL-UBS	09/20/10	29,430,000.00	29,429,534.03	.193	MATURED	465.97	465.97
36589	09/20/10	.1900	CP-DISC-UBS FIN DEL-UBS	09/21/10	25,310,000.00	25,309,866.42	.193	MATURED	133.58	133.58
36590	09/21/10	.1900	CP-DISC-UBS FIN DEL-UBS	09/22/10	35,160,000.00	35,159,814.43	.193	MATURED	185.57	185.57
36591	09/22/10	.2000	CP-DISC-JP MORGAN-JPM	09/23/10	39,090,000.00	39,089,782.83	.203	MATURED	217.17	217.17
36593	09/23/10	.2000	CP-DISC-JP MORGAN-JPM	09/24/10	40,880,000.00	40,879,772.89	.203	MATURED	227.11	227.11
36594	09/24/10	.1900	CP-DISC-UBS FIN DEL-UBS	09/27/10	39,000,000.00	38,999,382.50	.193	MATURED	617.50	617.50
36595	09/27/10	.2000	CP-DISC-UBS FIN DEL-UBS	09/28/10	35,730,000.00	35,729,801.50	.203	MATURED	198.50	198.50
36596	09/28/10	.1900	CP-DISC-UBS FIN DEL-UBS	09/29/10	36,950,000.00	36,949,804.99	.193	MATURED	195.01	195.01
36597	09/29/10	.2000	CP-DISC-UBS FIN DEL-UBS	09/30/10	19,834,000.00	19,833,889.81	.203	MATURED	110.19	110.19
36599	09/30/10	.1900	CP-DISC-UBS FIN DEL-UBS	10/01/10	31,534,000.00	31,533,833.57	.193			166.43
36472	05/27/10	.4200	CP-DISC-GE CAPITAL CORP-	10/08/10	9,000,000.00	8,985,930.00	.427			9,660.00
36477	06/03/10	.5500	CP-DISC-GE CAPITAL CORP-	12/01/10	10,000,000.00	9,972,347.22	.559			14,055.55
SUBTOTAL (ICC#) 82			COMMERCIAL PAPER	5.71%(C)	14 DAYS	50,534,000.00	50,492,110.79	.298	93,048.25	44,575.23
36510	07/01/10	.0600	BLACKROCK LIQUIDITY FEDF	10/01/10	10,000,000.00	10,000,000.00	.060		1,660.25	1,578.08
36511	07/01/10	.0600	MORGAN STANLEY INST LIQ	10/01/10	10,000,000.00	10,000,000.00	.060		1,600.86	1,578.08
36512	07/01/10	.0500	FEDERATED GOVT OBLIGATIO	10/01/10	20,000,000.00	20,000,000.00	.050		2,868.63	2,561.65
SUBTOTAL (ICC#) 97			WFB MONEY MARKET	4.52%(C)	1 DAYS	40,000,000.00	40,000,000.00	.055	6,129.74	5,717.81
32936	01/01/02	.5125	STATE INVESTMT POOL-CTY	10/01/10	50,000,000.00	50,000,000.00	.512		64,589.93	64,589.93
33658	10/01/03	.5125	STATE INVESTMT POOL-RDA	10/01/10	50,000,000.00	50,000,000.00	.512		64,589.93	64,589.93
SUBTOTAL (ICC#) 99			PASSBOOK & STATE	11.30%(C)	1 DAYS	100,000,000.00	100,000,000.00	.512	129,179.86	129,179.86
SUBTOTAL (FUND) 1			INVESTMENT FUNDS	- ASSETS	150 DAYS	849,383,000.00	847,964,519.96		3,699,279.67	3,265,634.28
SUBTOTAL (FUND) 1			INVESTMENT FUNDS	- NET		849,383,000.00	847,964,519.96		3,699,279.67	3,265,634.28
FUND STATISTICS				ASSETS	LIABILITIES					
AVERAGE DAILY INVESTMENT BALANCE				:	926,875,305.51					
EARNED INTEREST YIELD THIS PERIOD				:	1.398	.000				
WEIGHTED AVG YIELD AT END OF PERIOD				:	1.126	.000				
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:				:	3,596,092.82					

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

07/01/10 THROUGH 09/30/10

SORT KEYS ARE FUND ICC# MATD

FUND: 34 CSJ/CSC Jt Pwr

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INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED ORIG. COST	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
36330	01/14/10	.3400	PHLB-DISC-WF	01/05/11	851,000.00	848,138.75	.346			739.43

SUBTOTAL (ICC#)		43	PHLB DISCOUNT NO	.10%(C)	97 DAYS	851,000.00	848,138.75	.346	.00	739.43

SUBTOTAL (FUND)		34	CSJ/CSC Jt Pwr	- ASSETS	97 DAYS	851,000.00	848,138.75		.00	739.43
SUBTOTAL (FUND)		34	CSJ/CSC Jt Pwr	- NET		851,000.00	848,138.75		.00	739.43

FUND STATISTICS				ASSETS	LIABILITIES					

AVERAGE DAILY INVESTMENT BALANCE				:	848,138.75					
EARNED INTEREST YIELD THIS PERIOD				:	.346	.000				
WEIGHTED AVG YIELD AT END OF PERIOD				:	.346	.000				
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:				:	2,089.68					

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

07/01/10 THROUGH 09/30/10

SORT KEYS ARE FUND ICC# MATD

FUND: 55 Series 2008B-RDA Tax Allocation

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INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED ORIG. COST	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
35894	11/14/08	.5125	Series 2008 B-RDA Tax Al	10/01/10	12,599,784.30	12,599,784.30	.512		19,794.21	19,794.20
SUBTOTAL (ICC#) 99 PASSBOOK & STATE 1.42%(C) 1 DAYS 12,599,784.30 12,599,784.30 .512 19,794.21 19,794.20										
SUBTOTAL (FUND) 55 Series 2008B-RDA Ta- ASSETS 1 DAYS 12,599,784.30 12,599,784.30 19,794.21 19,794.20										
SUBTOTAL (FUND) 55 Series 2008B-RDA Ta- NET 12,599,784.30 12,599,784.30 19,794.21 19,794.20										

FUND STATISTICS	ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE	: 15,323,217.47	
EARNED INTEREST YIELD THIS PERIOD	: .512	.000
WEIGHTED AVG YIELD AT END OF PERIOD	: .512	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:		

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
07/01/10 THROUGH 09/30/10
SORT KEYS ARE FUND ICC# MATD
FUND: 56 RDA 2008A BOND PROCEEDS

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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
36521	07/12/10	.1400	PHLB-DISC-UBS	07/14/10	23,201,000.00	23,200,819.55	.142	MATURED	180.45	180.45
36527	07/14/10	.1700	PHLB-DISC-BA	08/11/10	23,210,000.00	23,206,931.12	.172	MATURED	3,068.88	3,068.88
36555	08/11/10	.1300	PHLB-DISC-UBS	09/10/10	23,210,000.00	23,207,485.58	.132	MATURED	2,514.42	2,514.42
36581	09/10/10	.1000	PHLB-DISC-WF	10/06/10	23,211,000.00	23,209,323.65	.101			1,353.98
SUBTOTAL (ICC#) 43 PHLB DISCOUNT NO			2.62%(C)	5 DAYS	23,211,000.00	23,209,323.65	.138		5,763.75	7,117.73
SUBTOTAL (FUND) 56 RDA 2008A BOND PROC- ASSETS				5 DAYS	23,211,000.00	23,209,323.65			5,763.75	7,117.73
SUBTOTAL (FUND) 56 RDA 2008A BOND PROC- NET					23,211,000.00	23,209,323.65			5,763.75	7,117.73
FUND STATISTICS				ASSETS	LIABILITIES					
AVERAGE DAILY INVESTMENT BALANCE				:	20,432,783.42					
EARNED INTEREST YIELD THIS PERIOD				:	.138	.000				
WEIGHTED AVG YIELD AT END OF PERIOD				:	.101	.000				
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:				:	1,353.98					
GRAND TOTAL			100.00%(C)	144 DAYS	886,044,784.30	884,621,766.66	1.356		3,724,837.63	3,293,285.64

CITY OF SAN JOSE
TREASURY DIVISION
PORTFOLIO STATISTICS
7/01/10 THROUGH 9/30/10

ALL FUNDS

	FIXED		EQUITIES		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	3,724,837.63	.00	.00	.00	3,724,837.63
TOTAL NET EARNINGS THIS PERIOD:	3,293,285.64	.00	.00	.00	3,293,285.64
AVERAGE DAILY PORTFOLIO BALANCE:	963,479,445.15	.00	.00	.00	963,479,445.15
EARNED INCOME YIELD THIS PERIOD:	1.356	.000	.000	.000	1.356
END OF PERIOD PORTFOLIO BALANCE:	884,621,766.66	.00	.00	.00	884,621,766.66
CURRENT AMORTIZED BOOK VALUE:	885,397,255.06	.00	.00	.00	885,397,255.06
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.090	.000	.000	.000	1.090
WEIGHTED AVERAGE DAYS TO MATURITY:	144.69	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	116.39	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					1.356

CITY OF SAN JOSE
TREASURY DIVISION
PORTFOLIO STATISTICS
7/01/10 THROUGH 9/30/10

ALL FUNDS

	FIXED		EQUITIES		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	3,724,837.63	.00	.00	.00	3,724,837.63
TOTAL NET EARNINGS THIS PERIOD:	3,293,285.64	.00	.00	.00	3,293,285.64
AVERAGE DAILY PORTFOLIO BALANCE:	963,479,445.15	.00	.00	.00	963,479,445.15
EARNED INCOME YIELD THIS PERIOD:	1.356	.000	.000	.000	1.356
END OF PERIOD PORTFOLIO BALANCE:	884,621,766.66	.00	.00	.00	884,621,766.66
CURRENT AMORTIZED BOOK VALUE:	885,397,255.06	.00	.00	.00	885,397,255.06
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.090	.000	.000	.000	1.090
WEIGHTED AVERAGE DAYS TO MATURITY:	144.69	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	116.39	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					1.356

CITY OF SAN JOSE
TREASURY DIVISION

PORTFOLIO STATISTICS
7/01/10 THROUGH 9/30/10

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FUND: 1 INVESTMENT FUNDS

	FIXED		EQUITIES		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	3,699,279.67	.00	.00	.00	3,699,279.67
TOTAL NET EARNINGS THIS PERIOD:	3,265,634.28	.00	.00	.00	3,265,634.28
AVERAGE DAILY PORTFOLIO BALANCE:	926,875,305.51	.00	.00	.00	926,875,305.51
EARNED INCOME YIELD THIS PERIOD:	1.398	.000	.000	.000	1.398
END OF PERIOD PORTFOLIO BALANCE:	847,964,519.96	.00	.00	.00	847,964,519.96
CURRENT AMORTIZED BOOK VALUE:	848,736,564.70	.00	.00	.00	848,736,564.70
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.126	.000	.000	.000	1.126
WEIGHTED AVERAGE DAYS TO MATURITY:	150.67	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	121.14	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					1.398

CITY OF SAN JOSE
TREASURY DIVISION
PORTFOLIO STATISTICS
7/01/10 THROUGH 9/30/10

FUND: 34 CSJ/CSC Jt Pwr

	FIXED		EQUITIES		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	.00	.00	.00	.00	.00
TOTAL NET EARNINGS THIS PERIOD:	739.43	.00	.00	.00	739.43
AVERAGE DAILY PORTFOLIO BALANCE:	848,138.75	.00	.00	.00	848,138.75
EARNED INCOME YIELD THIS PERIOD:	.346	.000	.000	.000	.346
END OF PERIOD PORTFOLIO BALANCE:	848,138.75	.00	.00	.00	848,138.75
CURRENT AMORTIZED BOOK VALUE:	850,228.43	.00	.00	.00	850,228.43
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	.346	.000	.000	.000	.346
WEIGHTED AVERAGE DAYS TO MATURITY:	97.00	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	97.00	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					.346

CITY OF SAN JOSE
TREASURY DIVISION

PORTFOLIO STATISTICS
7/01/10 THROUGH 9/30/10

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FUND: 55 Series 2008B-RDA Tax Allocation

	FIXED		EQUITIES		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	19,794.21	.00	.00	.00	19,794.21
TOTAL NET EARNINGS THIS PERIOD:	19,794.20	.00	.00	.00	19,794.20
AVERAGE DAILY PORTFOLIO BALANCE:	15,323,217.47	.00	.00	.00	15,323,217.47
EARNED INCOME YIELD THIS PERIOD:	.512	.000	.000	.000	.512
END OF PERIOD PORTFOLIO BALANCE:	12,599,784.30	.00	.00	.00	12,599,784.30
CURRENT AMORTIZED BOOK VALUE:	12,599,784.30	.00	.00	.00	12,599,784.30
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	.512	.000	.000	.000	.512
WEIGHTED AVERAGE DAYS TO MATURITY:	1.00	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	1.00	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					.512

CITY OF SAN JOSE
TREASURY DIVISION

PORTFOLIO STATISTICS
7/01/10 THROUGH 9/30/10

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FUND: 56 RDA 2008A BOND PROCEEDS

	FIXED		EQUITIES		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	5,763.75	.00	.00	.00	5,763.75
TOTAL NET EARNINGS THIS PERIOD:	7,117.73	.00	.00	.00	7,117.73
AVERAGE DAILY PORTFOLIO BALANCE:	20,432,783.42	.00	.00	.00	20,432,783.42
EARNED INCOME YIELD THIS PERIOD:	.138	.000	.000	.000	.138
END OF PERIOD PORTFOLIO BALANCE:	23,209,323.65	.00	.00	.00	23,209,323.65
CURRENT AMORTIZED BOOK VALUE:	23,210,677.63	.00	.00	.00	23,210,677.63
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	.101	.000	.000	.000	.101
WEIGHTED AVERAGE DAYS TO MATURITY:	6.00	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	6.00	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					.138

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/10 THROUGH 9/30/10
SORT KEYS ARE FUND ICC# MATD
FUND: 1 INVESTMENT FUNDS

INV NO.	DESCRIPTION	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACCRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36445	TBIL-DISC-UBS 04/29/10 .140 07/01/10D	I	7,350.00				7,350.00				
36446	TBIL-DISC-UBC 04/29/10 .140 07/01/10D	I	7,325.50				7,325.50				
36450	TBIL-DISC-UBS 05/03/10 .145 07/01/10D	I	5,940.97				5,940.97				
36458	TBIL-DISC-UBS 05/12/10 .140 07/01/10D	I	3,888.89				3,888.89				
36463	TBIL-DISC-CITIG 05/18/10 .145 07/01/10D	I	1,772.22				1,772.22				
35119	FHLB-GILFD 02/15/07 4.750 08/04/10D	I	96,979.17 41,455.92		21,770.83		118,750.00 42,600.00			21,770.83 1,144.08	22,914.91
35120	FHLB-GILFD 02/15/07 4.700 08/10/10D	I	184,083.33 100,148.43		50,916.67		235,000.00 103,400.00			50,916.67 3,251.57	54,168.24
35160	FHLB-GILFD 03/15/07 4.516 08/10/10D	I	176,876.67 82,363.67		48,923.33		225,800.00 85,100.00			48,923.33 2,736.33	51,659.66
35171	FHLB-GILFD 03/27/07 4.125 08/13/10D	I	77,916.67 93,999.09		24,062.50		101,979.17 97,390.00			24,062.50 3,390.91	27,453.41
35193	FHLB-GILFD 04/17/07 4.125 08/13/10D	I	155,833.33 243,170.59		48,125.00		203,958.33 252,100.00			48,125.00 8,929.41	57,054.41
35194	FHLB-GILFD 04/17/07 4.785 08/26/10D	I	83,072.92 16,796.74		36,552.08		119,625.00 17,600.00			36,552.08 803.26	37,355.34
35122	FHLB-JPM 02/15/07 5.125 09/10/10P	I	158,020.83 -34,038.37		98,229.17		256,250.00 -36,000.00			98,229.17 -1,961.63	96,267.54
35177	FHLB-UBS 04/03/07 5.125 09/10/10P	I	158,020.83 -93,120.62		98,229.17		256,250.00 -98,700.00			98,229.17 -5,579.38	92,649.79
35159	FHLB-UBC 03/15/07 4.700 09/21/10D	I	124,027.78 25,135.14		99,222.22		223,250.00 26,847.00			99,222.22 1,711.86	100,934.08

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/10 THROUGH 9/30/10
SORT KEYS ARE FUND ICC# MATD
FUND: 1 INVESTMENT FUNDS

INV NO.	DESCRIPTION	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
35174	FHLB-UBS 04/03/07 5.125 09/29/10P	I	130,972.22 -113,760.00		125,277.78		256,250.00 -122,400.00			125,277.78 -8,640.00	116,637.78
35202	FHLB-UBS 04/23/07 5.125 09/29/10P	I	65,486.11 -37,734.86		62,638.89		128,125.00 -40,650.00			62,638.89 -2,915.14	59,723.75
35197	FHLB-GILFD 04/17/07 4.875 12/10/10D	I	10,000,000.00 28,437.50 5,710.05		121,875.00			150,312.50 6,158.66		121,875.00 448.61	122,323.61
35205	FHLB-GILFD 04/23/07 4.875 12/10/10P	I	5,000,000.00 14,218.75 -2,984.93		60,937.50			75,156.25 -3,220.65		60,937.50 -235.72	60,701.78
36499	FHLB-CITIG 06/25/10 1.000 02/07/11P	I	20,000,000.00 80,000.00 -2,188.55		50,000.00		100,000.00	30,000.00 -35,746.25		50,000.00 -33,557.70	16,442.30
35497	FHLB-UBC 02/12/08 3.450 05/12/11	I	9,030,000.00 42,403.38		77,883.75			120,287.13		77,883.75	77,883.75
35892	FHLB-CALL-CITIG 11/17/08 3.550 11/17/11	I	10,000,000.00 43,388.89		88,750.00			132,138.89		88,750.00	88,750.00
35889	FHLB-CALL-WF 11/07/08 4.125 11/08/12	I	3,500,000.00 21,255.21		36,093.75			57,348.96		36,093.75	36,093.75
35890	FHLB-CALL-WF 11/07/08 4.100 11/08/12	I	8,000,000.00 48,288.89		82,000.00			130,288.89		82,000.00	82,000.00
35181	FFCB-LB 04/03/07 4.875 08/06/10P	I	98,177.08 -10,772.73		23,697.92		121,875.00 -11,100.00			23,697.92 -327.27	23,370.65
35258	FFCB-GILFD 06/11/07 4.875 08/06/10D	I	98,177.08 61,903.13		23,697.92		121,875.00 63,900.00			23,697.92 1,996.87	25,694.79
35201	FFCB-GILFD 04/23/07 4.450 08/27/10D	I	18,393.33 14,254.57		8,306.67		26,700.00 14,952.00			8,306.67 697.43	9,004.10
35176	FFCB-UBC 04/03/07 4.800 10/26/10P	I	5,000,000.00 43,333.33 -11,922.81		60,000.00			103,333.33 -12,848.46		60,000.00 -925.65	59,074.35
35179	FFCB-GILFD 04/03/07 4.800 10/26/10P	I	5,000,000.00 43,333.33 -405.01		60,000.00			103,333.33 -436.46		60,000.00 -31.45	59,968.55

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/10 THROUGH 9/30/10
SORT KEYS ARE FUND ICC# MATD
FUND: 1 INVESTMENT FUNDS

INV NO.	DESCRIPTION	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACCRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
35180	FFCB-CITIG 04/03/07 4.800 10/26/10P	I 5,000,000.00	43,333.33 -1,410.71		60,000.00			103,333.33 -1,520.24		60,000.00 -109.53	59,890.47
35211	FFCB-GILFD 05/01/07 4.750 11/01/10D	I 5,000,000.00	39,583.33 8,496.72		59,375.00			98,958.33 9,172.34		59,375.00 675.62	60,050.62
35904	FFCB-GILFD 11/24/08 3.000 03/03/11D	I 10,000,000.00	98,333.33 17,562.27		75,000.00		150,000.00	23,333.33 20,328.93		75,000.00 2,766.66	77,766.66
35860	FFCB-WF 10/14/08 3.600 10/14/11	I 10,000,000.00	77,000.00		90,000.00			167,000.00		90,000.00	90,000.00
35895	FFCB-UBS 11/21/08 3.200 11/21/11	I 10,000,000.00	35,555.56		80,000.00			115,555.56		80,000.00	80,000.00
35866	FFCB-CALL-UBS 10/15/08 4.250 10/15/13	I 10,000,000.00	89,722.22		106,250.00			195,972.22		106,250.00	106,250.00
36369	FHLMC-CITIG 01/26/10 4.125 07/12/10P	I	193,645.84 -169,722.40		12,604.16		206,250.00 -181,690.00			12,604.16 -11,967.60	636.56
35153	FHLMC-GILFD 03/15/07 4.875 08/16/10P	I	180,984.38 -29,465.25		60,328.12		241,312.50 -30,591.00			60,328.12 -1,125.75	59,202.37
35155	FHLMC-BA 03/14/07 4.750 09/22/10D	I	34,994.44 3,884.86		28,631.81		63,626.25 4,152.45			28,631.81 267.59	28,899.40
35169	FHLMC-UBS 03/26/07 4.750 10/04/10D	I 10,475,000.00	120,244.27 17,173.23		124,390.63			244,634.90 18,497.57		124,390.63 1,324.34	125,714.97
35154	FHLMC-GILFD 03/15/07 4.160 10/13/10D	I 4,000,000.00	36,053.33 74,117.80		41,600.00			77,653.33 79,781.28		41,600.00 5,663.48	47,263.48
35173	FHLMC-GILFD 04/03/07 5.000 10/18/10P	I 9,705,000.00	98,397.92 -70,006.84		121,312.50			219,710.42 -75,441.97		121,312.50 -5,435.13	115,877.37
35212	FHLMC-CITIG 05/01/07 4.125 10/18/10D	I 10,000,000.00	83,645.83 193,747.24		103,125.00			186,770.83 209,153.24		103,125.00 15,406.00	118,531.00
35225	FHLMC-GILFD 05/08/07 4.400 11/19/10D	I 1,000,000.00	5,133.33 12,631.29		11,000.00			16,133.33 13,641.80		11,000.00 1,010.51	12,010.51

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/10 THROUGH 9/30/10
SORT KEYS ARE FUND ICC# MATD
FUND: 1 INVESTMENT FUNDS

INV NO.	DESCRIPTION	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
35230	FHLMC-GILFD 05/09/07 4.750 12/08/10D	I 4,236,000.00	12,855.08 12,232.98		50,302.50			63,157.58 13,212.47		50,302.50 979.49	51,281.99
35203	FHLMC-UBC 04/23/07 4.500 12/16/10D	I 9,500,000.00	17,812.50 90,814.94		106,875.00			124,687.50 97,986.59		106,875.00 7,171.65	114,046.65
35226	FHLMC-GILFD 05/08/07 4.500 12/16/10D	I 2,000,000.00	3,750.00 19,562.22		22,500.00			26,250.00 21,127.19		22,500.00 1,564.97	24,064.97
36355	FNMA-DISC-UBS 01/27/10 .130 07/07/10D	I	5,597.22				5,813.89			216.67	216.67
36431	FNMA-DISC-CITIG 04/15/10 .185 07/14/10D	I	7,913.89				9,250.00			1,336.11	1,336.11
36352	FNMA-DISC-WF 01/26/10 .120 07/20/10D	I	5,200.00				5,833.33			633.33	633.33
36351	FNMA-DISC-BA 01/26/10 .170 08/23/10D	I	22,100.00				29,608.33			7,508.33	7,508.33
36356	FNMA-DISC-UBS 01/27/10 .210 09/13/10D	I	18,083.34				26,716.67			8,633.33	8,633.33
36390	FNMA-DISC-UBS 03/08/10 .290 11/01/10D	I 10,000,000.00	9,263.89					16,675.00		7,411.11	7,411.11
36388	FNMA-DISC-UBS 03/04/10 .290 11/19/10D	I 15,000,000.00	14,379.17					25,495.84		11,116.67	11,116.67
36397	FNMA-DISC-UBC 03/12/10 .310 11/22/10D	I 20,000,000.00	19,116.67					34,961.11		15,844.44	15,844.44
36496	FNMA-DISC-UBC 06/24/10 .250 01/10/11D	I 13,400,000.00	651.39					9,212.50		8,561.11	8,561.11
36498	FNMA-DISC-UBS 06/25/10 .270 01/31/11D	I 10,000,000.00	450.00					7,350.00		6,900.00	6,900.00
36500	FNMA-DISC-CITIG 06/25/10 .280 02/14/11D	I 34,000,000.00	1,586.67					25,915.56		24,328.89	24,328.89

CITY OF SAN JOSE
 TREASURY DIVISION
 EARNED INCOME DETAIL
 7/01/10 THROUGH 9/30/10
 SORT KEYS ARE FUND ICC# MATD
 FUND: 1 INVESTMENT FUNDS

INV NO.	DESCRIPTION	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36503	FNMA-DISC-CITIG 06/25/10 .300 03/07/11D	I 6,000,000.00	300.00					4,900.00		4,600.00	4,600.00
36504	FNMA-DISC-UBS 06/25/10 .320 03/21/11D	I 23,000,000.00	1,226.67					20,035.56		18,808.89	18,808.89
36507	FNMA-DISC-UBC 06/29/10 .330 04/04/11D	I 20,000,000.00	366.67					17,233.33		16,866.66	16,866.66
36506	FNMA-DISC-UBS 06/29/10 .340 04/11/11D	I 12,283,000.00	232.01					10,904.58		10,672.57	10,672.57
36598	FNMA-DISC-UBS 09/29/10 .180 04/18/11D	I 30,000,000.00						300.00		300.00	300.00
36515	FNMA-DISC-UBS 07/07/10 .430 07/01/11D	I 25,000,000.00						25,680.56		25,680.56	25,680.56
36522	FNMA-DISC-UBS 07/13/10 .390 07/01/11D	I 20,000,000.00						17,333.33		17,333.33	17,333.33
36523	FNMA-DISC-BA 07/13/10 .390 07/01/11D	I 19,270,000.00						16,700.67		16,700.67	16,700.67
36526	FNMA-DISC-WF 07/14/10 .390 07/01/11D	I 30,000,000.00						25,675.00		25,675.00	25,675.00
36550	FNMA-DISC-UBS 08/06/10 .310 07/01/11D	I 20,000,000.00						9,644.44		9,644.44	9,644.44
36480	FHLB-DISC-JPM 06/07/10 .110 07/01/10D	I	1,100.00				1,100.00				
36494	FHLB-DISC-CITIG 06/22/10 .010 07/02/10D	I	74.38				82.64			8.26	8.26
36513	FHLB-DISC-WF 07/02/10 .120 07/06/10D	I					146.67			146.67	146.67
36520	FHLB-DISC-JPM 07/12/10 .140 07/14/10D	I					215.91			215.91	215.91

CITY OF SAN JOSE
 TREASURY DIVISION
 EARNED INCOME DETAIL
 7/01/10 THROUGH 9/30/10
 SORT KEYS ARE FUND ICC# MATD
 FUND: 1 INVESTMENT FUNDS

INV NO.	DESCRIPTION	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36528	FHLB-DISC-JPM 07/15/10 .150 07/16/10D	I					119.62			119.62	119.62
36533	FHLB-DISC-JPM 07/21/10 .130 07/22/10D	I					87.24			87.24	87.24
36564	FHLB-DISC-UBS 08/23/10 .110 08/26/10D	I					272.25			272.25	272.25
36508	FHLB-DISC-UBS 06/30/10 .100 09/14/10D	I	63.78				4,847.11			4,783.33	4,783.33
36576	FHLB-DISC-WF 09/02/10 .120 10/22/10D	I	22,410,000.00					2,166.30		2,166.30	2,166.30
36554	FHLB-DISC-JPM 08/11/10 .160 11/04/10D	I	10,000,000.00					2,266.67		2,266.67	2,266.67
36473	FHLB-DISC-JPM 05/28/10 .240 12/03/10D	I	22,640,000.00	5,131.73				19,017.60		13,885.87	13,885.87
36501	FHLB-DISC-UBC 06/25/10 .285 02/23/11D	I	21,000,000.00	997.50				16,292.50		15,295.00	15,295.00
36582	FHLB-DISC-WF 09/10/10 .190 03/25/11D	I	15,400,000.00					1,706.83		1,706.83	1,706.83
36563	FHLB-DISC-UBS 08/20/10 .230 07/01/11D	I	13,000,000.00					3,488.33		3,488.33	3,488.33
36349	FHLMC-DISC-UBC 01/26/10 .170 08/17/10D	I		7,366.67			9,586.11			2,219.44	2,219.44
36350	FHLMC-DISC-CITIG 01/26/10 .170 08/26/10D	I		14,733.33			20,022.22			5,288.89	5,288.89
36345	FHLMC-DISC-UBS 01/26/10 .190 09/01/10D	I		16,466.67			23,011.11			6,544.44	6,544.44
36543	FHLMC-DISC-WF 07/29/10 .200 11/30/10D	I	10,000,000.00					3,555.56		3,555.56	3,555.56

CITY OF SAN JOSE
 TREASURY DIVISION
 EARNED INCOME DETAIL
 7/01/10 THROUGH 9/30/10
 SORT KEYS ARE FUND ICC# MATD
 FUND: 1 INVESTMENT FUNDS

INV NO.	DESCRIPTION	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACCL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36583	FHLMC-DISC-WF 09/10/10 .170 12/14/10D	I 15,000,000.00						1,487.50		1,487.50	1,487.50
36502	FHLMC-DISC-BA 06/25/10 .310 03/07/11D	I 15,000,000.00	775.00					12,658.33		11,883.33	11,883.33
35922	MTN-PNC-CITIG 12/22/08 1.875 06/22/11D	I 5,000,000.00	2,343.75 5,486.84		23,437.50			25,781.25 6,394.74		23,437.50 907.90	24,345.40
35913	MTN-GE CAPITAL CORP-BA 12/09/08 3.000 12/09/11D	I 25,000,000.00	45,833.33 37,283.79		187,500.00			233,333.33 43,312.10		187,500.00 6,028.31	193,528.31
36426	NCD-UBOC-UBC 04/09/10 .290 07/07/10	I	13,372.22		966.67		14,338.89			966.67	966.67
36354	NCD-UBS AG STAMFORD-UBS 01/26/10 .260 07/12/10	I	28,166.67		1,986.11		30,152.78			1,986.11	1,986.11
36344	NCD-UBOC-UBC 01/26/10 .250 07/23/10	I	10,833.33		1,527.78		12,361.11			1,527.78	1,527.78
36489	CP-DISC-JP MORGAN-JPM 06/16/10 .060 07/02/10D	I	500.00				533.33			33.33	33.33
36509	CP-DISC-BANKAMERICA-BA 07/01/10 .190 07/02/10D	I					132.95			132.95	132.95
36514	CP-DISC-BANKAMERICA-BA 07/06/10 .200 07/07/10D	I					47.48			47.48	47.48
36516	CP-DISC-BANKAMERICA-BA 07/07/10 .190 07/08/10D	I					56.47			56.47	56.47
36517	CP-DISC-BANKAMERICA-BA 07/08/10 .190 07/09/10D	I					61.75			61.75	61.75
36294	CP-DISC-TOYOTA-TOY 12/11/09 .330 07/12/10D	I	14,813.33				15,620.00			806.67	806.67
36518	CP-DISC-BANKAMERICA-BA 07/09/10 .190 07/12/10D	I					254.92			254.92	254.92

CITY OF SAN JOSE
 TREASURY DIVISION
 EARNED INCOME DETAIL
 7/01/10 THROUGH 9/30/10
 SORT KEYS ARE FUND ICC# MATD
 FUND: 1 INVESTMENT FUNDS

INV NO.	DESCRIPTION	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36519	CP-DISC-BANKAMERICA-BA I 07/12/10 .190 07/13/10D						158.33			158.33	158.33
36333	CP-DISC-UBS FIN DEL-UBS I 01/14/10 .300 07/14/10D		14,000.00				15,083.33			1,083.33	1,083.33
36524	CP-DISC-BANKAMERICA-BA I 07/14/10 .170 07/15/10D						94.44			94.44	94.44
36525	CP-DISC-UBS FIN DEL-JPM I 07/14/10 .160 07/15/10D						78.58			78.58	78.58
36324	CP-DISC-TOYOTA-TOY I 01/11/10 .250 07/16/10D		21,375.00				23,250.00			1,875.00	1,875.00
36529	CP-DISC-BANKAMERICA-BA I 07/16/10 .190 07/19/10D						487.82			487.82	487.82
36530	CP-DISC-UBS FIN DEL-UBS I 07/19/10 .190 07/20/10D						124.77			124.77	124.77
36531	CP-DISC-BANKAMERICA-BA I 07/20/10 .190 07/21/10D						113.26			113.26	113.26
36534	CP-DISC-BANKAMERICA-BA I 07/22/10 .170 07/23/10D						72.39			72.39	72.39
36346	CP-DISC-JP MORGAN-JPM I 01/26/10 .250 07/26/10D		21,666.67				25,138.89			3,472.22	3,472.22
36536	CP-DISC-BANKAMERICA-BA I 07/23/10 .180 07/27/10D						288.60			288.60	288.60
36537	CP-DISC-BANKAMERICA-BA I 07/26/10 .170 07/27/10D						47.22			47.22	47.22
36538	CP-DISC-UBS FIN DEL-UBS I 07/26/10 .170 07/27/10D						39.29			39.29	39.29
36539	CP-DISC-BANKAMERICA-BA I 07/27/10 .170 07/28/10D						186.01			186.01	186.01

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/10 THROUGH 9/30/10
SORT KEYS ARE FUND ICC# MATD
FUND: 1 INVESTMENT FUNDS

INV NO.	DESCRIPTION	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36532	CP-DISC-UBS FIN DEL-UBS I 07/20/10 .170 07/29/10D						850.00			850.00	850.00
36540	CP-DISC-BANKAMERICA-BA I 07/28/10 .170 07/29/10D						105.68			105.68	105.68
36535	CP-DISC-GE CAPITAL CORP I 07/22/10 .170 07/30/10D						377.78			377.78	377.78
36542	CP-DISC-UBS FIN DEL-UBS I 07/29/10 .180 07/30/10D						93.95			93.95	93.95
36544	CP-DISC-BANKAMERICA-BA I 07/30/10 .180 08/02/10D						267.45			267.45	267.45
36545	CP-DISC-UBS FIN DEL-UBS I 08/02/10 .170 08/03/10D						78.11			78.11	78.11
36546	CP-DISC-UBS FIN DEL-UBS I 08/03/10 .160 08/04/10D						61.82			61.82	61.82
36547	CP-DISC-UBS FIN DEL-UBS I 08/04/10 .170 08/05/10D						76.22			76.22	76.22
36548	CP-DISC-UBS FIN DEL-UBS I 08/05/10 .170 08/06/10D						79.33			79.33	79.33
36549	CP-DISC-UBS FIN DEL-UBS I 08/06/10 .170 08/09/10D						100.58			100.58	100.58
36551	CP-DISC-BANKAMERICA-BA I 08/09/10 .190 08/10/10D						67.56			67.56	67.56
36552	CP-DISC-UBS FIN DEL-UBS I 08/10/10 .190 08/11/10D						175.49			175.49	175.49
36553	CP-DISC-UBS FIN DEL-UBS I 08/11/10 .170 08/12/10D						95.39			95.39	95.39
36556	CP-DISC-UBS FIN DEL-UBS I 08/12/10 .170 08/13/10D						94.02			94.02	94.02

CITY OF SAN JOSE
 TREASURY DIVISION
 EARNED INCOME DETAIL
 7/01/10 THROUGH 9/30/10
 SORT KEYS ARE FUND ICC# MATD
 FUND: 1 INVESTMENT FUNDS

INV NO.	DESCRIPTION	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36557	CP-DISC-UBS FIN DEL-UBS I 08/13/10 .170 08/16/10D						203.43			203.43	203.43
36558	CP-DISC-UBS FIN DEL-UBS I 08/16/10 .170 08/17/10D						77.54			77.54	77.54
36541	CP-DISC-JP MORGAN-JPM I 07/28/10 .180 08/18/10D						2,100.00			2,100.00	2,100.00
36559	CP-DISC-UBS FIN DEL-UBS I 08/17/10 .180 08/18/10D						61.75			61.75	61.75
36560	CP-DISC-UBS FIN DEL-UBS I 08/18/10 .170 08/19/10D						131.75			131.75	131.75
36561	CP-DISC-UBS FIN DEL-UBS I 08/19/10 .170 08/20/10D						47.22			47.22	47.22
36562	CP-DISC-UBS FIN DEL-UBS I 08/19/10 .170 08/24/10D						479.78			479.78	479.78
36565	CP-DISC-UBS FIN DEL-UBS I 08/24/10 .170 08/25/10D						96.47			96.47	96.47
36566	CP-DISC-UBS FIN DEL-UBS I 08/25/10 .170 08/26/10D						141.67			141.67	141.67
36567	CP-DISC-UBS FIN DEL-UBS I 08/26/10 .190 08/27/10D						184.72			184.72	184.72
36568	CP-DISC-BANKAMERICA-BA I 08/26/10 .190 08/27/10D						83.92			83.92	83.92
36569	CP-DISC-UBS FIN DEL-UBS I 08/27/10 .180 08/30/10D						457.50			457.50	457.50
36570	CP-DISC-USB FIN DEL-UBS I 08/30/10 .190 08/31/10D						141.50			141.50	141.50
36571	CP-DISC-BANKAMERICA-BA I 08/31/10 .200 09/01/10D						136.08			136.08	136.08

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/10 THROUGH 9/30/10
SORT KEYS ARE FUND ICC# MATD
FUND: 1 INVESTMENT FUNDS

INV NO.	DESCRIPTION	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36572	CP-DISC-BANKAMERICA-BA I 08/31/10 .130 09/01/10D						33.55			33.55	33.55
36573	CP-DISC-BANKAMERICA-BA I 09/01/10 .190 09/02/10D						98.27			98.27	98.27
36574	CP-DISC-UBS FIN DEL-UBS I 09/01/10 .190 09/02/10D						158.33			158.33	158.33
36575	CP-DISC-UBS FIN DEL-UBS I 09/02/10 .170 09/03/10D						141.67			141.67	141.67
36577	CP-DISC-UBS FIN DEL-UBS I 09/03/10 .170 09/07/10D						526.06			526.06	526.06
36578	CP-DISC-UBS FIN DEL-UBS I 09/07/10 .190 09/08/10D						143.03			143.03	143.03
36579	CP-DISC-UBS FIN DEL-UBS I 09/08/10 .180 09/09/10D						125.30			125.30	125.30
36580	CP-DISC-UBS FIN DEL-UBS I 09/09/10 .190 09/10/10D						125.03			125.03	125.03
36584	CP-DISC-UBS FIN DEL-UBS I 09/13/10 .190 09/14/10D						95.42			95.42	95.42
36585	CP-DISC-UBS FIN DEL-UBS I 09/14/10 .190 09/15/10D						218.71			218.71	218.71
36586	CP-DISC-UBS FIN DEL-UBS I 09/15/10 .190 09/16/10D						156.93			156.93	156.93
36587	CP-DISC-UBS FIN DEL-UBS I 09/16/10 .190 09/17/10D						138.81			138.81	138.81
36588	CP-DISC-UBS FIN DEL-UBS I 09/17/10 .190 09/20/10D						465.97			465.97	465.97
36589	CP-DISC-UBS FIN DEL-UBS I 09/20/10 .190 09/21/10D						133.58			133.58	133.58

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CITY OF SAN JOSE
 TREASURY DIVISION
 EARNED INCOME DETAIL
 7/01/10 THROUGH 9/30/10
 SORT KEYS ARE FUND ICC# MATD
 FUND: 1 INVESTMENT FUNDS

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INV NO.	DESCRIPTION	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36590	CP-DISC-UBS FIN DEL-UBS I 09/21/10 .190 09/22/10D						185.57			185.57	185.57
36591	CP-DISC-JP MORGAN-JPM I 09/22/10 .200 09/23/10D						217.17			217.17	217.17
36593	CP-DISC-JP MORGAN-JPM I 09/23/10 .200 09/24/10D						227.11			227.11	227.11
36594	CP-DISC-UBS FIN DEL-UBS I 09/24/10 .190 09/27/10D						617.50			617.50	617.50
36595	CP-DISC-UBS FIN DEL-UBS I 09/27/10 .200 09/28/10D						198.50			198.50	198.50
36596	CP-DISC-UBS FIN DEL-UBS I 09/28/10 .190 09/29/10D						195.01			195.01	195.01
36597	CP-DISC-UBS FIN DEL-UBS I 09/29/10 .200 09/30/10D						110.19			110.19	110.19
36599	CP-DISC-UBS FIN DEL-UBS I 09/30/10 .190 10/01/10D	31,534,000.00						166.43		166.43	166.43
36472	CP-DISC-GE CAPITAL CORP I 05/27/10 .420 10/08/10D	9,000,000.00	3,675.00					13,335.00		9,660.00	9,660.00
36477	CP-DISC-GE CAPITAL CORP I 06/03/10 .550 12/01/10D	10,000,000.00	4,277.78					18,333.33		14,055.55	14,055.55
36510	BLACKROCK LIQUIDITY FED I 07/01/10 .060 10/01/10	10,000,000.00			1,578.08		1,660.25	-82.17		1,578.08	1,578.08
36511	MORGAN STANLEY INST LIQ I 07/01/10 .060 10/01/10	10,000,000.00			1,578.08		1,600.86	-22.78		1,578.08	1,578.08
36512	FEDERATED GOVT OBLIGATI I 07/01/10 .050 10/01/10	20,000,000.00			2,561.65		2,868.63	-306.98		2,561.65	2,561.65
32936	STATE INVESTMT POOL-CTY I 01/01/02 .513 10/01/10	50,000,000.00		-2.38	64,589.93		64,589.93	-2.38		64,589.93	64,589.93

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CITY OF SAN JOSE
 TREASURY DIVISION
 EARNED INCOME DETAIL
 7/01/10 THROUGH 9/30/10
 SORT KEYS ARE FUND ICC# MATD
 FUND: 34 CSJ/CSC Jt Pwr

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INV NO.	DESCRIPTION	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACCRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36330	FHLB-DISC-WF 01/14/10 .340 01/05/11D	851,000.00	1,350.25					2,089.68		739.43	739.43
SUBTOTAL (Fund) 34 CSJ/CSC Jt Pwr											
	PAR VALUE	851,000.00									
	SOLD MATURED/OUTSTANDING				.00	.00	.00		.00		
	INTEREST		.00	.00	.00	.00	.00	.00		.00	739.43
					LESS CURRENT PERIOD ADJUSTMENTS					.00	
					LESS PRIOR PERIOD ADJUSTMENTS					.00	
										-----	.00
	PRIOR PERIOD ACCRUED		.00				.00	.00			
	PRIOR PERIOD PURCHASED		.00				.00	.00			
	PURCHASED THIS PERIOD		.00				.00	.00			
	ACCRUED THIS PERIOD		.00				.00	.00			
	PREMIUM DISCOUNT		.00				.00	.00	.00	.00	
	GAIN/LOSS		1,350.25				.00	2,089.68	.00	739.43	
									.00		

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/10 THROUGH 9/30/10
SORT KEYS ARE FUND ICC# MATD

FUND: 55 Series 2008B-RDA Tax Allocation

INV NO.	DESCRIPTION	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
35894	Series 2008 B-RDA Tax A I 11/14/08 .513 10/01/10	12,599,784.30			19,794.20		19,794.21			19,794.21	19,794.20
SUBTOTAL (Fund) 55 Series 2008B-RDA Tax Allocation											
	PAR VALUE	12,599,784.30									
	SOLD MATURED/OUTSTANDING				.00 19,794.20	.00 19,794.21			.00		
	INTEREST		.00	.00	19,794.20	.00	19,794.21	.00		19,794.21	19,794.20
					LESS CURRENT PERIOD ADJUSTMENTS					.00	
					LESS PRIOR PERIOD ADJUSTMENTS					.00	
										19,794.21	
	PRIOR PERIOD ACCRUED		- .01			.01		- .02			
	PRIOR PERIOD PURCHASED		.00			.00		.00			
	PURCHASED THIS PERIOD		.00			.00		.00			
	ACCRUED THIS PERIOD		.00			19,794.20		.00			
	PREMIUM		.00			.00		.00	.00	.00	
	DISCOUNT		.00			.00		.00	.00	.00	
	GAIN/LOSS								.00		

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/10 THROUGH 9/30/10
SORT KEYS ARE FUND ICC# MATD
FUND: 56 RDA 2008A BOND PROCEEDS

INV NO.	DESCRIPTION	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACCRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36521	FHLB-DISC-UBS 07/12/10 .140 07/14/10D	I					180.45			180.45	180.45
36527	FHLB-DISC-BA 07/14/10 .170 08/11/10D	I					3,068.88			3,068.88	3,068.88
36555	FHLB-DISC-UBS 08/11/10 .130 09/10/10D	I					2,514.42			2,514.42	2,514.42
36581	FHLB-DISC-WF 09/10/10 .100 10/06/10D	I 23,211,000.00						1,353.98		1,353.98	1,353.98
SUBTOTAL (Fund) 56 RDA 2008A BOND PROCEEDS											
	PAR VALUE	23,211,000.00									
	SOLD MATURED/OUTSTANDING				.00		.00		.00		
	INTEREST		.00	.00	.00	.00	.00	.00		.00	7,117.73
										.00	
	PRIOR PERIOD ACCRUED		.00				.00	.00			
	PRIOR PERIOD PURCHASED		.00				.00	.00			
	PURCHASED THIS PERIOD		.00				.00	.00			
	ACCRUED THIS PERIOD		.00				.00	.00			
	PREMIUM		.00				.00	.00	.00	.00	
	DISCOUNT		.00				5,763.75	1,353.98	.00	7,117.73	
	GAIN/LOSS								.00		

CITY OF SAN JOSE
 TREASURY DIVISION
 EARNED INCOME DETAIL
 7/01/10 THROUGH 9/30/10
 SORT KEYS ARE FUND ICC# MATD
 ALL FUNDS

INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACCRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
GRAND TOTAL											
	PAR VALUE	886,044,784.30									
	SOLD MATURED/OUTSTANDING				2,930,594.80		3,368,832.84		.00		
	INTEREST CAPITALIZED INTEREST		3,262,286.11	.00	2,930,594.80	.00	3,368,832.84	2,824,048.08		2,930,594.81	3,293,285.64
	NET INTEREST AND RECEIPTS		3,262,286.11	.00	2,930,594.80	.00	3,368,832.84	2,824,048.08		2,930,594.81	
											LESS CURRENT PERIOD ADJUSTMENTS .00
											LESS PRIOR PERIOD ADJUSTMENTS .00
											2,930,594.81
	PRIOR PERIOD ACCRUED		3,169,577.76				2,174,071.16	995,506.60			
	PRIOR PERIOD PURCHASED		92,708.34				92,708.34	.00			
	PURCHASED THIS PERIOD		.00				.00	.00			
	ACCRUED THIS PERIOD		.00				1,102,053.34	1,828,541.46			
	PREMIUM DISCOUNT GAIN/LOSS		-577,533.08				-521,131.00	-129,214.03	.00	-72,811.95	
			1,439,043.77				969,844.13	904,702.43	.00	435,502.79	
									.00		

CITY OF SAN JOSE, CALIFORNIA
CASH MANAGEMENT PROGRAM REPORT TO THE CITY COUNCIL
FOR THE PERIOD 07/01/10 THROUGH 09/30/10

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

ALL FUNDS SUMMARY

INVESTMENT TYPE	INVESTMENT EARNINGS AND RECEIPTS			
	DAILY AVERAGE	ACCRUED INTEREST		INTEREST RECEIVED
		PERCENT	AMOUNT	
BANKERS ACCEPTANCES	.00	.00	.00	.00
FEDERAL AGENCY SECURITIES	711,087,258.82	1.60	2,871,664.27	3,393,555.21
CERTIFICATES OF DEPOSIT	.00	.00	.00	.00
U.S. TREASURY BILLS, BONDS AND NOTES	.00	.00	.00	26,277.58
REPURCHASE AGREEMENTS	.00	.00	.00	.00
STATE POOL, PASSBOOK & MONEY MKT ACCTS	156,520,373.95	.39	154,691.87	155,103.81
COMMERCIAL PAPER	59,267,779.76	.30	44,575.23	93,048.25
NEGOTIABLE CD'S	6,684,782.61	.27	4,480.56	56,852.78
MEDIUM TERM CORPORATE NOTES	29,919,250.00	2.89	217,873.71	.00
INVESTMENTS SUB-TOTAL	963,479,445.15	1.36	3,293,285.64	3,724,837.63
ACTIVE BANK BALANCES	2,148,290.88			
TEMPORARILY IDLE CASH TOTAL	965,627,736.03	1.35	3,293,285.64	3,724,837.63

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.

TABLE I
 INVESTMENT ROLL AND INTEREST EARNED BY FUND

INVESTMENTS	INVESTMENT EARNINGS AND RECEIPTS			
	DAILY AVERAGE	ACCRUED INTEREST		INTEREST RECEIVED
		PERCENT	AMOUNT	
FEDERAL AGENCY SECURITIES				
INVESTMENT FUNDS				
FEDERAL HOME LOAN BANKS	124,782,214.60	3.82	1,201,014.10	2,475,857.83
FEDERAL FARM CREDIT BANK BONDS	64,607,362.13	4.00	651,070.19	488,202.00
FED HOME LOAN MORTGAGE CORP	59,124,705.29	4.68	697,529.27	287,018.53
FNMA DISCOUNT NOTES	297,951,207.36	.32	238,772.11	77,222.22
FHLB DISCOUNT NOTES	87,271,400.89	.20	44,442.28	6,871.44
FHLMC DISCOUNT NOTES	56,069,446.39	.22	30,979.16	52,619.44
CSJ/CSC Jt Pwr				
FHLB DISCOUNT NOTES	848,138.75	.35	739.43	.00
RDA 2008A BOND PROCEEDS				
FHLB DISCOUNT NOTES	20,432,783.42	.14	7,117.73	5,763.75
U.S. TREASURY BILLS, BONDS AND NOTES				
INVESTMENT FUNDS	.00	.00	.00	26,277.58
STATE POOL, PASSBOOK & MONEY MKT ACCTS				
INVESTMENT FUNDS				
WFB MONEY MARKET FUND	41,195,652.17	.06	5,717.81	6,129.74
PASSBOOK & STATE POOL	100,001,504.30	.51	129,179.86	129,179.86
Series 2008B-RDA Tax Allocation				
PASSBOOK & STATE POOL	15,323,217.47	.51	19,794.20	19,794.21
COMMERCIAL PAPER				
INVESTMENT FUNDS				
COMMERCIAL PAPER, DISCOUNT BASE	59,267,779.76	.30	44,575.23	93,048.25
NEGOTIABLE CD'S				
INVESTMENT FUNDS	6,684,782.61	.27	4,480.56	56,852.78
MEDIUM TERM CORPORATE NOTES				
INVESTMENT FUNDS	29,919,250.00	2.89	217,873.71	.00
INVESTMENTS SUB-TOTAL	963,479,445.15	1.36	3,293,285.64	3,724,837.63

**CITY OF SAN JOSE: TIME DEPOSIT BANK DISTRIBUTION
AS OF SEPTEMBER 30, 2010**

There were no time deposits outstanding as of September 30, 2010.

SECTION D

MARKET VALUE OF PORTFOLIO

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



CITY OF SAN JOSE
TREASURY DIVISION
INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

RUN: 10/21/10 09:00:46

INVESTMENTS OUTSTANDING AS OF 09/30/10
MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN YTM	RATE TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 35197	FHLB-GILFD 04/17/07 12/10/10	3133XJHW1	1365	186	100	4.8750 4.8940	10,000,000.00 9,993,500.00	10,087,500.00 100.875000000	150,312.50 SUNGARD	94,000.00
A 35205	FHLB-GILFD 04/23/07 12/10/10	3133XJHW1	1365	186	100	4.8750 4.8530	5,000,000.00 5,003,400.00	5,043,750.00 100.875000000	75,156.25 SUNGARD	40,350.00
A 36499	FHLB-CITIG 06/25/10 02/07/11	3133XUJD6	1365	132	100	1.0000 .3270	20,000,000.00 20,082,800.00	20,043,750.00 100.218750000	30,000.00 SUNGARD	-39,050.00
A 35497	FHLB-UBC 02/12/08 05/12/11	3133XPHY3	1365	445	100	3.4500 3.4510	9,030,000.00 9,030,000.00	9,204,956.25 101.937500000	120,287.13 SUNGARD	174,956.25
A 35892	FHLB-CALL-CITIG 11/17/08 11/17/11	3133XSLH9	1365	132	100	3.5500 3.5500	10,000,000.00 10,000,000.00	10,037,500.00 100.375000000	132,138.89 SUNGARD	37,500.00
A 35889	FHLB-CALL-WF 11/07/08 11/08/12	3133XSL55	1365	451	100	4.1250 4.1250	3,500,000.00 3,500,000.00	3,513,125.00 100.375000000	57,348.96 SUNGARD	13,125.00
A 35890	FHLB-CALL-WF 11/07/08 11/08/12	3133XSLA4	1365	451	100	4.1000 4.1000	8,000,000.00 8,000,000.00	8,030,000.00 100.375000000	130,288.89 SUNGARD	30,000.00
SUBTOTAL (Inv Type) 22 FEDERAL HOME LOAN BANKS 7.75%(M)						3.1563 2.9516	65,530,000.00 65,609,700.00	65,960,581.25 100.6570750000	695,532.62	389,931.25 -39,050.00
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	5,015,625.00 100.312500000	103,333.33 SUNGARD	2,525.00
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	5,015,625.00 100.312500000	103,333.33 SUNGARD	15,180.00
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	5,015,625.00 100.312500000	103,333.33 SUNGARD	14,075.00
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	5,018,750.00 100.375000000	98,958.33 SUNGARD	28,150.00
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	10,118,750.00 101.187500000	23,333.33 SUNGARD	143,680.00
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	10,334,375.00 103.343750000	167,000.00 SUNGARD	334,375.00
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	10,318,750.00 103.187500000	115,555.56 SUNGARD	318,750.00
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	10,012,500.00 100.125000000	195,972.22 SUNGARD	12,500.00
SUBTOTAL (Inv Type) 27 FEDERAL FARM CREDIT BAN 7.15%(M)						3.9380 3.9538	60,000,000.00 59,980,765.00	60,850,000.00 101.4166670000	910,819.43	869,235.00
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	10,478,273.44 100.031250000	244,634.90 SUNGARD	21,814.19
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	4,005,000.00 100.125000000	77,653.33 SUNGARD	85,520.00
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	9,726,229.69 100.218750000	219,710.42 SUNGARD	-55,216.60
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	10,018,750.00 100.187500000	186,770.83 SUNGARD	230,750.00

CITY OF SAN JOSE
 TREASURY DIVISION
 INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 09/30/10
 MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN YTM	RATE TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 35225	FHLMC-GILFD 05/08/07 11/19/10	3128X3M34	1365	186	100	4.4000 4.8410	1,000,000.00 985,820.00	1,005,312.50 100.5312500000	16,133.33 SUNGARD	19,492.50
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	4,271,741.25 100.8437500000	63,157.58 SUNGARD	49,677.69
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	9,586,093.75 100.9062500000	124,687.50 SUNGARD	190,004.75
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	2,018,125.00 100.9062500000	26,250.00 SUNGARD	40,545.00
SUBTOTAL (Inv Type) 30 FED HOME LOAN MORTGAGE 6.00%(M)						4.5685 4.8018	50,916,000.00 50,526,938.10	51,109,525.63 100.3800880000	958,997.89	637,804.13 -55,216.60
A 36390	FNMA-DISC-UBS 03/08/10 11/01/10	313589M75	1365	441	100	.2900 .2940	10,000,000.00 9,980,827.78	10,000,000.00 100.0000000000	.00 SUNGARD	19,172.22
A 36388	FNMA-DISC-UBS 03/04/10 11/19/10	313589P98	1365	441	100	.2900 .2950	15,000,000.00 14,968,583.33	14,995,312.50 99.9687500000	.00 SUNGARD	26,729.17
A 36397	FNMA-DISC-UBC 03/12/10 11/22/10	313589Q48	1365	445	100	.3100 .3150	20,000,000.00 19,956,083.33	19,993,750.00 99.9687500000	.00 SUNGARD	37,666.67
A 36496	FNMA-DISC-UBC 06/24/10 01/10/11	313588AK1	1365	445	100	.2500 .2540	13,400,000.00 13,381,388.89	13,395,812.50 99.9687500000	.00 SUNGARD	14,423.61
A 36498	FNMA-DISC-UBS 06/25/10 01/31/11	313588BG9	1365	441	100	.2700 .2740	10,000,000.00 9,983,500.00	9,993,750.00 99.9375000000	.00 SUNGARD	10,250.00
A 36500	FNMA-DISC-CITIG 06/25/10 02/14/11	313588BW4	1365	132	100	.2800 .2840	34,000,000.00 33,938,120.00	33,978,750.00 99.9375000000	.00 SUNGARD	40,630.00
A 36503	FNMA-DISC-CITIG 06/25/10 03/07/11	313588CT0	1365	132	100	.3000 .3050	6,000,000.00 5,987,250.00	5,996,250.00 99.9375000000	.00 SUNGARD	9,000.00
A 36504	FNMA-DISC-UBS 06/25/10 03/21/11	313588DH5	1365	441	100	.3200 .3250	23,000,000.00 22,945,004.44	22,978,437.50 99.9062500000	.00 SUNGARD	33,433.06
A 36507	FNMA-DISC-UBC 06/29/10 04/04/11	313588DX0	1365	445	100	.3300 .3350	20,000,000.00 19,948,850.00	19,981,250.00 99.9062500000	.00 SUNGARD	32,400.00
A 36506	FNMA-DISC-UBS 06/29/10 04/11/11	313588EE1	1365	441	100	.3400 .3450	12,283,000.00 12,249,822.25	12,271,484.69 99.9062500000	.00 SUNGARD	21,662.44
A 36598	FNMA-DISC-UBS 09/29/10 04/18/11	313588EM3	1365	441	100	.1800 .1830	30,000,000.00 29,969,850.00	29,971,875.00 99.9062500000	.00 SUNGARD	2,025.00
A 36515	FNMA-DISC-UBS 07/07/10 07/01/11	313588HP3	1365	441	100	.4300 .4370	25,000,000.00 24,892,798.61	24,960,937.50 99.8437500000	.00 SUNGARD	68,138.89
A 36522	FNMA-DISC-UBS 07/13/10 07/01/11	313588HP3	1365	441	100	.3900 .3970	20,000,000.00 19,923,516.67	19,968,750.00 99.8437500000	.00 SUNGARD	45,233.33
A 36523	FNMA-DISC-BA 07/13/10 07/01/11	313588HP3	1365	40	100	.3900 .3970	19,270,000.00 19,196,308.31	19,239,890.63 99.8437500000	.00 SUNGARD	43,582.32
A 36526	FNMA-DISC-WF 07/14/10 07/01/11	313588HP3	1365	451	100	.3900 .3970	30,000,000.00 29,885,600.00	29,953,125.00 99.8437500000	.00 SUNGARD	67,525.00
A 36550	FNMA-DISC-UBS 08/06/10 07/01/11	313588HP3	1365	441	100	.3100 .3150	20,000,000.00 19,943,338.89	19,968,750.00 99.8437500000	.00 SUNGARD	25,411.11
SUBTOTAL (Inv Type) 41 FNMA DISCOUNT NOTES 36.14%(M)						.3192 .3244	307,953,000.00 307,150,842.50	307,648,125.32 99.9010000000	.00	497,282.82

CITY OF SAN JOSE
 TREASURY DIVISION
 INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 09/30/10
 MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 36576	FHLB-DISC-WF 09/02/10 10/22/10	313385L53	1365 451	1 100	.1200 .1220	22,410,000.00 22,406,265.00	22,410,000.00 100.0000000000	.00 SUNGARD	3,735.00
A 36554	FHLB-DISC-JPM 08/11/10 11/04/10	313385N28	1365 325	1 100	.1600 .1620	10,000,000.00 9,996,222.22	10,000,000.00 100.0000000000	.00 SUNGARD	3,777.78
A 36473	FHLB-DISC-JPM 05/28/10 12/03/10	313385R73	1365 325	1 100	.2400 .2440	22,640,000.00 22,611,473.60	22,632,925.00 99.96875000000	.00 SUNGARD	21,451.40
A 36501	FHLB-DISC-UBC 06/25/10 02/23/11	313384CF4	1365 445	1 100	.2850 .2890	21,000,000.00 20,959,601.25	20,986,875.00 99.93750000000	.00 SUNGARD	27,273.75
A 36582	FHLB-DISC-WF 09/10/10 03/25/11	313384DM8	1365 451	1 100	.1900 .1930	15,400,000.00 15,384,069.56	15,385,562.50 99.90625000000	.00 SUNGARD	1,492.94
A 36563	FHLB-DISC-UBS 08/20/10 07/01/11	313384HP7	1365 441	1 100	.2300 .2340	13,000,000.00 12,973,837.50	12,979,687.50 99.84375000000	.00 SUNGARD	5,850.00
SUBTOTAL (Inv Type) 43 FHLB DISCOUNT NOTES 12.26%(M)					.2070 .2102	104,450,000.00 104,331,469.13	104,395,050.00 99.94739100000	.00	63,580.87
A 36543	FHLMC-DISC-WF 07/29/10 11/30/10	313397R45	1365 451	1 100	.2000 .2030	10,000,000.00 9,993,111.11	9,996,875.00 99.96875000000	.00 SUNGARD	3,763.89
A 36583	FHLMC-DISC-WF 09/10/10 12/14/10	313397T27	1365 451	1 100	.1700 .1720	15,000,000.00 14,993,270.83	14,995,312.50 99.96875000000	.00 SUNGARD	2,041.67
A 36502	FHLMC-DISC-BA 06/25/10 03/07/11	313396CT8	1365 40	1 100	.3100 .3150	15,000,000.00 14,967,062.50	14,990,625.00 99.93750000000	.00 SUNGARD	23,562.50
SUBTOTAL (Inv Type) 44 FHLMC DISCOUNT NOTES 4.70%(M)					.2299 .2333	40,000,000.00 39,953,444.44	39,982,812.50 99.95703100000	.00	29,368.06
A 35922	MTN-PNC-CITIG 12/22/08 06/22/11	69351CAA1	1365 132	1 100	1.8750 1.9490	5,000,000.00 4,991,000.00	4,991,000.00* 99.82000000000	25,781.25 BOOK	0.00
A 35913	MTN-GE CAPITAL CORP-BA 12/09/08 12/09/11	36967HAD9	1365 40	1 100	3.0000 3.1010	25,000,000.00 24,928,250.00	25,718,750.00 102.87500000000	233,333.33 SUNGARD	790,500.00
SUBTOTAL (Inv Type) 47 CORP MEDIUM TERM NOTE 3.61%(M)					2.8123 2.9088	30,000,000.00 29,919,250.00	30,709,750.00 102.36583300000	259,114.58	790,500.00
A 36599	CP-DISC-UBS FIN DEL-UBS 09/30/10 10/01/10	90262DK12	1365 441	1 100	.1900 .1930	31,534,000.00 31,533,833.57	31,534,000.00 100.00000000000	.00 SUNGARD	166.43
A 36472	CP-DISC-GE CAPITAL CORP-GECC 05/27/10 10/08/10	36959JK85	1365 187	1 100	.4200 .4270	9,000,000.00 8,985,930.00	8,999,527.50 99.99475000000	.00 SUNGARD	13,597.50
A 36477	CP-DISC-GE CAPITAL CORP-GECC 06/03/10 12/01/10	36959JM18	1365 187	1 100	.5500 .5590	10,000,000.00 9,972,347.22	9,995,255.56 99.95255555556	.00 SUNGARD	22,908.34
SUBTOTAL (Inv Type) 82 COMMERCIAL PAPER, DISCO 5.94%(M)					.3020 .3069	50,534,000.00 50,492,110.79	50,528,783.06 99.98967600000	.00	36,672.27

* MARKET = BOOK LESS PURCHASE INTEREST

CITY OF SAN JOSE
 TREASURY DIVISION
 INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 09/30/10
 MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 36510	BLACKROCK LIQUIDITY FEDFUND 07/01/10 10/01/10	09248U700	1365	1	.0600	10,000,000.00	10,000,000.00*	-82.17	0.00
			452	100	.0600	10,000,000.00	100.0000000000	BOOK	
A 36511	MORGAN STANLEY INST LIQ GO 07/01/10 10/01/10	61747C707	1365	1	.0600	10,000,000.00	10,000,000.00*	-22.78	0.00
			452	100	.0600	10,000,000.00	100.0000000000	BOOK	
A 36512	FEDERATED GOVT OBLIGATIONS 07/01/10 10/01/10	VP6000104	1365	1	.0500	20,000,000.00	20,000,000.00*	-306.98	0.00
			452	100	.0500	20,000,000.00	100.0000000000	BOOK	
SUBTOTAL (Inv Type) 97 WFB MONEY MARKET FUND			4.70%(M)		.0550	40,000,000.00	40,000,000.00	-411.93	.00
					.0550	40,000,000.00	100.0000000000		
A 32936	STATE INVESTMT POOL-CTY 01/01/02 10/01/10		1235	1	.5125	50,000,000.00	50,000,000.00*	-2.38	0.00
			415	000	.5125	50,000,000.00	100.0000000000	BOOK	
A 33658	STATE INVESTMT POOL-RDA 10/01/03 10/01/10		1365	1	.5125	50,000,000.00	50,000,000.00*	-2.13	0.00
			415	100	.5125	50,000,000.00	100.0000000000	BOOK	
SUBTOTAL (Inv Type) 99 PASSBOOK & STATE POOL			11.75%(M)		.5125	100,000,000.00	100,000,000.00	-4.51	.00
					.5125	100,000,000.00	100.0000000000		
SUBTOTAL (Fund) 1 INVESTMENT FUNDS			95.87%(M)		1.1272	849,383,000.00	851,184,627.76	2,824,048.08	3,314,374.40
					1.1325	847,964,519.96	100.2121100000		-94,266.60

* MARKET = BOOK LESS PURCHASE INTEREST

CITY OF SAN JOSE
 TREASURY DIVISION
 INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 09/30/10
 MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN YTM	RATE TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 36330	FHLB-DISC-WF 01/14/10 01/05/11	313384AE9	1365 451	34 100	.3400 .3460		851,000.00 848,138.75	850,734.06 99.96875000000	.00 SUNGARD	2,595.31
SUBTOTAL (Inv Type) 43 FHLB DISCOUNT NOTES 100.00%(M)					.3400 .3460		851,000.00 848,138.75	850,734.06 99.96875000000	.00	2,595.31
SUBTOTAL (Fund) 34 CSJ/CSC Jt Pwr .10%(M)					.3400 .3460		851,000.00 848,138.75	850,734.06 99.96875000000	.00	2,595.31

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

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(RPTMKT)

I N V E S T M E N T S O U T S T A N D I N G A S O F 0 9 / 3 0 / 1 0
M A J O R S O R T K E Y I S F U N D

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 35894	Series 2008 B-RDA Tax Allocatio 11/14/08 10/01/10		130	55	.5125	12,599,784.30	12,599,784.30*	.00	0.00
			415	100	.5125	12,599,784.30	100.0000000000	BOOK	
SUBTOTAL (Inv Type) 99 PASSBOOK & STATE POOL 100.00%(M)					.5125	12,599,784.30	12,599,784.30	.00	.00
					.5125	12,599,784.30	100.0000000000		
SUBTOTAL (Fund) 55 Series 2008B-RDA Tax Alloca 1.42%(M)					.5125	12,599,784.30	12,599,784.30	.00	.00
					.5125	12,599,784.30	100.0000000000		

* MARKET = BOOK LESS PURCHASE INTEREST

CITY OF SAN JOSE
 TREASURY DIVISION
 INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 09/30/10
 MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 36581	FHLB-DISC-WF 09/10/10 10/06/10	313385J56	1365 451	56 100	.1000 .1010	23,211,000.00 23,209,323.65	23,211,000.00 100.0000000000	.00 SUNGARD	1,676.35
SUBTOTAL (Inv Type) 43 FHLB DISCOUNT NOTES					100.00%(M)	.1000 .1010	23,211,000.00 23,209,323.65	100.0000000000 100.0000000000	.00 1,676.35
SUBTOTAL (Fund) 56 RDA 2008A BOND PROCEEDS					2.61%(M)	.1000 .1010	23,211,000.00 23,209,323.65	100.0000000000 100.0000000000	.00 1,676.35
GRAND TOTAL					1.0907	886,044,784.30	887,846,146.12	2,824,048.08	3,318,646.06
					1.0958	884,621,766.66	100.2033040000		-94,266.60

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

INVESTMENTS OUTSTANDING AS OF 9/30/10

<u>INVEST NUMBER</u>	<u>DESCRIPTION</u>	<u>CUSIP</u>	<u>PAR SHARES</u>	<u>BOOK</u>	<u>MARKET PRICE*</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
35922	MTN-PNC	69351CAA1	5,000,000	4,991,000	101.183	5,059,150	68,150
							68,150

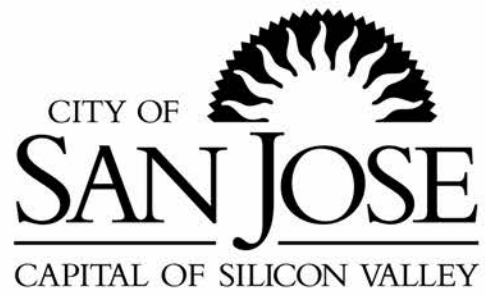
* SunGard reports does not provide market pricing for Temporary Liquidity Guarantee Program (TLGP) Corporate Notes.
Pricing quoted is extracted from Wells Fargo custodial statements whose pricing source is the Depository Trust Company (DTC).

SECTION E

DETAIL OF INVESTMENT ACTIVITY

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

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



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
07/01/10 TO 09/30/10
SETTLEMENT DATE BASIS
FUND: 1 INVESTMENT FUNDS

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* ACTIVE TRANSACTIONS *

INV #	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TXN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS	
USER	MEMO	CASH DATE	/ENTRY	SETTLE	TYP YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT	
32936	STATE INVESTMT POOL-CT	1235	10/01/10	09/30/10	INTR	.512		-64,589.93		
uyen			09/30/10	10/18/10	09/30/10	.512			64,589.93	
33658	STATE INVESTMT POOL-RD	1365	10/01/10	09/30/10	INTR	.512		-64,589.93		
uyen			09/30/10	10/18/10	09/30/10	.512			64,589.93	
35904	FFCB-GILFD	1365	03/03/11	09/03/10	INTR	3.000		-150,000.00		
snj101			09/03/10	09/07/10	09/03/10	3.113			150,000.00	
36499	FHLB-CITIG	1365	02/07/11	08/07/10	INTR	1.000	-76,666.67	-23,333.33		
snj101			08/07/10	08/10/10	08/07/10	.327			100,000.00	
36510	BLACKROCK LIQUIDITY FE	1365	10/01/10	08/05/10	INTR	.060		-833.65		
uyen			08/05/10	09/03/10	08/05/10	.060			833.65	
				09/01/10	INTR	.060		-826.60		
uyen			09/01/10	09/03/10	09/01/10	.060			826.60	
36511	MORGAN STANLEY INST LI	1365	10/01/10	08/09/10	INTR	.060		-797.37		
uyen			08/09/10	09/03/10	08/09/10	.060			797.37	
				09/01/10	INTR	.060		-803.49		
uyen			09/01/10	09/03/10	09/01/10	.060			803.49	
36512	FEDERATED GOVT OBLIGAT	1365	10/01/10	08/02/10	INTR	.050		-1,527.70		
uyen			08/02/10	09/03/10	08/02/10	.050			1,527.70	
				09/01/10	INTR	.050		-1,340.93		
uyen			09/01/10	09/03/10	09/01/10	.050			1,340.93	
SUBTOTAL (Txn Typ) INTR						ASSETS		-76,666.67	-308,642.93	385,309.60
32936	STATE INVESTMT POOL-CT	1235	415	10/01/10	07/16/10	PSAL	.512	-69,058.56	-69,058.56	
uyen				07/16/10	07/16/10		.512			69,058.56
33658	STATE INVESTMT POOL-RD	1365	415	10/01/10	07/16/10	PSAL	.512	-69,337.43	-69,337.43	
uyen				07/16/10	07/16/10		.512			69,337.43
36510	BLACKROCK LIQUIDITY FE	1365	452	10/01/10	07/01/10	PSAL	.060	-40,000,000.00	-40,000,000.00	
uyen				07/02/10	07/02/10		.060			40,000,000.00
36511	MORGAN STANLEY INST LI	1365	452	10/01/10	07/01/10	PSAL	.060	-40,000,000.00	-40,000,000.00	
uyen				07/02/10	07/02/10		.060			40,000,000.00
36512	FEDERATED GOVT OBLIGAT	1365	452	10/01/10	07/02/10	PSAL	.050	-30,000,000.00	-30,000,000.00	
uyen				07/02/10	07/02/10		.050			30,000,000.00
SUBTOTAL (Txn Typ) PSAL						ASSETS		-110138395.99	-110138395.99	110,138,395.99
35119	FHLB-GILFD	1365	186	08/04/10	08/04/10	MAT	4.750	-5,000,000.00	-5,000,000.00	-118,750.00
snj101				08/05/10	08/04/10		5.020			5,118,750.00
35120	FHLB-GILFD	1365	186	08/10/10	08/10/10	MAT	4.700	-10,000,000.00	-10,000,000.00	-235,000.00
snj101				08/11/10	08/10/10		5.027			10,235,000.00

* ACTIVE TRANSACTIONS *

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
D E T A I L T R A N S A C T I O N R E P O R T - F I X E D I N C O M E
0 7 / 0 1 / 1 0 T O 0 9 / 3 0 / 1 0
S E T T L E M E N T D A T E B A S I S

PAGE: 2

RUN: 10/21/10 08:44:48

FUND: 1 INVESTMENT FUNDS

INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
35122	FHLB-JPM	1365	325	09/10/10	09/10/10	MAT	5.125	-10,000,000.00	-10,000,000.00	-256,250.00	
snj101				09/13/10	09/10/10		5.012				10,256,250.00
35153	FHLB-GILFD	1365	186	08/16/10	08/16/10	MAT	4.875	-9,900,000.00	-9,900,000.00	-241,312.50	
snj101				08/17/10	08/16/10		4.775				10,141,312.50
35155	FHLB-BA	1365	40	09/22/10	09/22/10	MAT	4.750	-2,679,000.00	-2,679,000.00	-63,626.25	
snj101				09/23/10	09/22/10		4.798				2,742,626.25
35159	FHLB-UBC	1365	445	09/21/10	09/21/10	MAT	4.700	-9,500,000.00	-9,500,000.00	-223,250.00	
snj101				09/22/10	09/21/10		4.788				9,723,250.00
35160	FHLB-GILFD	1365	186	08/10/10	08/10/10	MAT	4.516	-10,000,000.00	-10,000,000.00	-225,800.00	
snj101				08/11/10	08/10/10		4.789				10,225,800.00
35171	FHLB-GILFD	1365	186	08/13/10	08/13/10	MAT	4.125	-5,000,000.00	-5,000,000.00	-101,979.17	
snj101				08/16/10	08/13/10		4.755				5,101,979.17
35174	FHLB-UBS	1365	441	09/29/10	09/29/10	MAT	5.125	-10,000,000.00	-10,000,000.00	-256,250.00	
snj101				09/30/10	09/29/10		4.740				10,256,250.00
35177	FHLB-UBS	1365	441	09/10/10	09/10/10	MAT	5.125	-10,000,000.00	-10,000,000.00	-256,250.00	
snj101				09/13/10	09/10/10		4.809				10,256,250.00
35181	FFCB-LB	1365	260	08/06/10	08/06/10	MAT	4.875	-5,000,000.00	-5,000,000.00	-121,875.00	
snj101				08/09/10	08/06/10		4.800				5,121,875.00
35193	FHLB-GILFD	1365	186	08/13/10	08/13/10	MAT	4.125	-10,000,000.00	-10,000,000.00	-203,958.33	
snj101				08/16/10	08/13/10		4.956				10,203,958.33
35194	FHLB-GILFD	1365	186	08/26/10	08/26/10	MAT	4.785	-5,000,000.00	-5,000,000.00	-119,625.00	
snj101				08/27/10	08/26/10		4.898				5,119,625.00
35201	FFCB-GILFD	1365	186	08/27/10	08/27/10	MAT	4.450	-1,200,000.00	-1,200,000.00	-26,700.00	
snj101				08/30/10	08/27/10		4.856				1,226,700.00
35202	FHLB-UBS	1365	441	09/29/10	09/29/10	MAT	5.125	-5,000,000.00	-5,000,000.00	-128,125.00	
snj101				09/30/10	09/29/10		4.864				5,128,125.00
35258	FFCB-GILFD	1365	186	08/06/10	08/06/10	MAT	4.875	-5,000,000.00	-5,000,000.00	-121,875.00	
snj101				08/09/10	08/06/10		5.318				5,121,875.00
36294	CP-DISC-TOYOTA-TOY	1365	436	07/12/10	07/12/10	MAT	.330	-8,000,000.00	-8,000,000.00		
snj101				07/13/10	07/12/10		.335				8,000,000.00
36324	CP-DISC-TOYOTA-TOY	1365	436	07/16/10	07/16/10	MAT	.250	-18,000,000.00	-18,000,000.00		
snj101				07/19/10	07/16/10		.254				18,000,000.00
36333	CP-DISC-UBS FIN DEL-UB	1365	441	07/14/10	07/14/10	MAT	.300	-10,000,000.00	-10,000,000.00		
snj101				07/15/10	07/14/10		.305				10,000,000.00
36344	NCD-UBOC-UBC	1365	445	07/23/10	07/23/10	MAT	.250	-10,000,000.00	-10,000,000.00	-12,361.11	
snj101				07/26/10	07/23/10		.250				10,012,361.11
36345	FHLB-DISC-UBS	1365	441	09/01/10	09/01/10	MAT	.190	-20,000,000.00	-20,000,000.00		
snj101				09/02/10	09/01/10		.193				20,000,000.00
36346	CP-DISC-JP MORGAN-JPM	1365	325	07/26/10	07/26/10	MAT	.250	-20,000,000.00	-20,000,000.00		
snj101				07/27/10	07/26/10		.254				20,000,000.00
36349	FHLB-DISC-UBC	1365	445	08/17/10	08/17/10	MAT	.170	-10,000,000.00	-10,000,000.00		
snj101				08/18/10	08/17/10		.173				10,000,000.00
36350	FHLB-DISC-CITIG	1365	132	08/26/10	08/26/10	MAT	.170	-20,000,000.00	-20,000,000.00		
snj101				08/27/10	08/26/10		.173				20,000,000.00

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
DETAIL TRANSACTION REPORT - FIXED INCOME
07/01/10 TO 09/30/10
SETTLEMENT DATE BASIS

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* ACTIVE TRANSACTIONS *

FUND: 1 INVESTMENT FUNDS

INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36351	FNMA-DISC-BA	1365	40	08/23/10	08/23/10	MAT	.170	-30,000,000.00	-30,000,000.00		
snj101				08/24/10	08/23/10		.173				30,000,000.00
36352	FNMA-DISC-WF	1365	451	07/20/10	07/20/10	MAT	.120	-10,000,000.00	-10,000,000.00		
snj101				07/21/10	07/20/10		.122				10,000,000.00
36354	NCD-UBS AG STAMFORD-UB	1365	441	07/12/10	07/12/10	MAT	.260	-25,000,000.00	-25,000,000.00	-30,152.78	
snj101				07/13/10	07/12/10		.260				25,030,152.78
36355	FNMA-DISC-UBS	1365	441	07/07/10	07/07/10	MAT	.130	-10,000,000.00	-10,000,000.00		
snj101				07/08/10	07/07/10		.132				10,000,000.00
36356	FNMA-DISC-UBS	1365	441	09/13/10	09/13/10	MAT	.210	-20,000,000.00	-20,000,000.00		
snj101				09/14/10	09/13/10		.213				20,000,000.00
36369	FHLMC-CITIG	1365	132	07/12/10	07/12/10	MAT	4.125	-10,000,000.00	-10,016,041.67	-190,208.33	
snj101				07/13/10	07/12/10		.181				10,206,250.00
36426	NCD-UBOC-UBC	1365	445	07/07/10	07/07/10	MAT	.290	-20,000,000.00	-20,000,000.00	-14,338.89	
snj101				07/08/10	07/07/10		.290				20,014,338.89
36431	FNMA-DISC-CITIG	1365	132	07/14/10	07/14/10	MAT	.185	-20,000,000.00	-20,000,000.00		
snj101				07/15/10	07/14/10		.188				20,000,000.00
36445	TBIL-DISC-UBS	1365	441	07/01/10	07/01/10	MAT	.140	-30,000,000.00	-30,000,000.00		
snj101				07/02/10	07/01/10		.142				30,000,000.00
36446	TBIL-DISC-UBC	1365	445	07/01/10	07/01/10	MAT	.140	-29,900,000.00	-29,900,000.00		
snj101				07/02/10	07/01/10		.142				29,900,000.00
36450	TBIL-DISC-UBS	1365	441	07/01/10	07/01/10	MAT	.145	-25,000,000.00	-25,000,000.00		
snj101				07/02/10	07/01/10		.147				25,000,000.00
36458	TBIL-DISC-UBS	1365	441	07/01/10	07/01/10	MAT	.140	-20,000,000.00	-20,000,000.00		
snj101				07/02/10	07/01/10		.142				20,000,000.00
36463	TBIL-DISC-CITIG	1365	132	07/01/10	07/01/10	MAT	.145	-10,000,000.00	-10,000,000.00		
snj101				07/02/10	07/01/10		.147				10,000,000.00
36480	FHLB-DISC-JPM	1365	325	07/01/10	07/01/10	MAT	.110	-15,000,000.00	-15,000,000.00		
snj101				07/02/10	07/01/10		.112				15,000,000.00
36489	CP-DISC-JP MORGAN-JPM	1365	325	07/02/10	07/02/10	MAT	.060	-20,000,000.00	-20,000,000.00		
snj101				07/06/10	07/02/10		.061				20,000,000.00
36494	FHLB-DISC-CITIG	1365	132	07/02/10	07/02/10	MAT	.010	-29,750,000.00	-29,750,000.00		
snj101				07/06/10	07/02/10		.010				29,750,000.00
36508	FHLB-DISC-UBS	1365	441	09/14/10	09/14/10	MAT	.100	-22,960,000.00	-22,960,000.00		
snj101				09/15/10	09/14/10		.101				22,960,000.00
36509	CP-DISC-BANKAMERICA-BA	1365	40	07/02/10	07/02/10	MAT	.190	-25,190,000.00	-25,190,000.00		
snj101				07/06/10	07/02/10		.193				25,190,000.00
36513	FHLB-DISC-WF	1365	451	07/06/10	07/06/10	MAT	.120	-11,000,000.00	-11,000,000.00		
snj101				07/07/10	07/06/10		.122				11,000,000.00
36514	CP-DISC-BANKAMERICA-BA	1365	40	07/07/10	07/07/10	MAT	.200	-8,547,000.00	-8,547,000.00		
snj101				07/08/10	07/07/10		.203				8,547,000.00
36516	CP-DISC-BANKAMERICA-BA	1365	40	07/08/10	07/08/10	MAT	.190	-10,700,000.00	-10,700,000.00		
snj101				07/09/10	07/08/10		.193				10,700,000.00
36517	CP-DISC-BANKAMERICA-BA	1365	40	07/09/10	07/09/10	MAT	.190	-11,700,000.00	-11,700,000.00		
snj101				07/12/10	07/09/10		.193				11,700,000.00

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
07/01/10 TO 09/30/10
SETTLEMENT DATE BASIS
FUND: 1 INVESTMENT FUNDS

PAGE: 4
RUN: 10/21/10 08:44:48

* 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
36518	CP-DISC-BANKAMERICA-BA	1365	40	07/12/10	07/12/10	MAT	.190	-16,100,000.00	-16,100,000.00		
snj101				07/13/10	07/12/10		.193				16,100,000.00
36519	CP-DISC-BANKAMERICA-BA	1365	40	07/13/10	07/13/10	MAT	.190	-30,000,000.00	-30,000,000.00		
snj101				07/14/10	07/13/10		.193				30,000,000.00
36520	FHLB-DISC-JPM	1365	325	07/14/10	07/14/10	MAT	.140	-27,760,000.00	-27,760,000.00		
snj101				07/15/10	07/14/10		.142				27,760,000.00
36524	CP-DISC-BANKAMERICA-BA	1365	40	07/15/10	07/15/10	MAT	.170	-20,000,000.00	-20,000,000.00		
snj101				07/16/10	07/15/10		.172				20,000,000.00
36525	CP-DISC-UBS FIN DEL-JP	1365	325	07/15/10	07/15/10	MAT	.160	-17,680,000.00	-17,680,000.00		
snj101				07/16/10	07/15/10		.162				17,680,000.00
36528	FHLB-DISC-JPM	1365	325	07/16/10	07/16/10	MAT	.150	-28,710,000.00	-28,710,000.00		
snj101				07/19/10	07/16/10		.152				28,710,000.00
36529	CP-DISC-BANKAMERICA-BA	1365	40	07/19/10	07/19/10	MAT	.190	-30,810,000.00	-30,810,000.00		
snj101				07/20/10	07/19/10		.193				30,810,000.00
36530	CP-DISC-UBS FIN DEL-UB	1365	441	07/20/10	07/20/10	MAT	.190	-23,640,000.00	-23,640,000.00		
snj101				07/21/10	07/20/10		.193				23,640,000.00
36531	CP-DISC-BANKAMERICA-BA	1365	40	07/21/10	07/21/10	MAT	.190	-21,460,000.00	-21,460,000.00		
snj101				07/22/10	07/21/10		.193				21,460,000.00
36532	CP-DISC-UBS FIN DEL-UB	1365	441	07/29/10	07/29/10	MAT	.170	-20,000,000.00	-20,000,000.00		
snj101				07/30/10	07/29/10		.172				20,000,000.00
36533	FHLB-DISC-JPM	1365	325	07/22/10	07/22/10	MAT	.130	-24,160,000.00	-24,160,000.00		
snj101				07/23/10	07/22/10		.132				24,160,000.00
36534	CP-DISC-BANKAMERICA-BA	1365	40	07/23/10	07/23/10	MAT	.170	-15,330,000.00	-15,330,000.00		
snj101				07/26/10	07/23/10		.172				15,330,000.00
36535	CP-DISC-GE CAPITAL COR	1365	187	07/30/10	07/30/10	MAT	.170	-10,000,000.00	-10,000,000.00		
snj101				08/02/10	07/30/10		.172				10,000,000.00
36536	CP-DISC-BANKAMERICA-BA	1365	40	07/27/10	07/27/10	MAT	.180	-14,430,000.00	-14,430,000.00		
snj101				07/28/10	07/27/10		.183				14,430,000.00
36537	CP-DISC-BANKAMERICA-BA	1365	40	07/27/10	07/27/10	MAT	.170	-10,000,000.00	-10,000,000.00		
snj101				07/28/10	07/27/10		.172				10,000,000.00
36538	CP-DISC-UBS FIN DEL-UB	1365	441	07/27/10	07/27/10	MAT	.170	-8,320,000.00	-8,320,000.00		
snj101				07/28/10	07/27/10		.172				8,320,000.00
36539	CP-DISC-BANKAMERICA-BA	1365	40	07/28/10	07/28/10	MAT	.170	-39,390,000.00	-39,390,000.00		
snj101				07/29/10	07/28/10		.172				39,390,000.00
36540	CP-DISC-BANKAMERICA-BA	1365	40	07/29/10	07/29/10	MAT	.170	-22,380,000.00	-22,380,000.00		
snj101				07/30/10	07/29/10		.172				22,380,000.00
36541	CP-DISC-JP MORGAN-JPM	1365	325	08/18/10	08/18/10	MAT	.180	-20,000,000.00	-20,000,000.00		
snj101				08/19/10	08/18/10		.183				20,000,000.00
36542	CP-DISC-UBS FIN DEL-UB	1365	441	07/30/10	07/30/10	MAT	.180	-18,790,000.00	-18,790,000.00		
snj101				08/02/10	07/30/10		.183				18,790,000.00
36544	CP-DISC-BANKAMERICA-BA	1365	40	08/02/10	08/02/10	MAT	.180	-17,830,000.00	-17,830,000.00		
snj101				08/03/10	08/02/10		.183				17,830,000.00
36545	CP-DISC-UBS FIN DEL-UB	1365	441	08/03/10	08/03/10	MAT	.170	-16,540,000.00	-16,540,000.00		
snj101				08/04/10	08/03/10		.172				16,540,000.00

* ACTIVE TRANSACTIONS *

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
D E T A I L T R A N S A C T I O N R E P O R T - F I X E D I N C O M E
0 7 / 0 1 / 1 0 T O 0 9 / 3 0 / 1 0
S E T T L E M E N T D A T E B A S I S
F U N D : 1 I N V E S T M E N T F U N D S

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RUN: 10/21/10 08:44:48

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
36546	CP-DISC-UBS FIN DEL-UB	1365	441	08/04/10	08/04/10	MAT	.160	-13,910,000.00	-13,910,000.00		
snj101				08/05/10	08/04/10		.162				13,910,000.00
36547	CP-DISC-UBS FIN DEL-UB	1365	441	08/05/10	08/05/10	MAT	.170	-16,140,000.00	-16,140,000.00		
snj101				08/06/10	08/05/10		.172				16,140,000.00
36548	CP-DISC-UBS FIN DEL-UB	1365	441	08/06/10	08/06/10	MAT	.170	-16,800,000.00	-16,800,000.00		
snj101				08/09/10	08/06/10		.172				16,800,000.00
36549	CP-DISC-UBS FIN DEL-UB	1365	441	08/09/10	08/09/10	MAT	.170	-7,100,000.00	-7,100,000.00		
snj101				08/10/10	08/09/10		.172				7,100,000.00
36551	CP-DISC-BANKAMERICA-BA	1365	40	08/10/10	08/10/10	MAT	.190	-12,800,000.00	-12,800,000.00		
snj101				08/11/10	08/10/10		.193				12,800,000.00
36552	CP-DISC-UBS FIN DEL-UB	1365	441	08/11/10	08/11/10	MAT	.190	-33,250,000.00	-33,250,000.00		
snj101				08/12/10	08/11/10		.193				33,250,000.00
36553	CP-DISC-UBS FIN DEL-UB	1365	441	08/12/10	08/12/10	MAT	.170	-20,200,000.00	-20,200,000.00		
snj101				08/13/10	08/12/10		.172				20,200,000.00
36556	CP-DISC-UBS FIN DEL-UB	1365	441	08/13/10	08/13/10	MAT	.170	-19,910,000.00	-19,910,000.00		
snj101				08/16/10	08/13/10		.172				19,910,000.00
36557	CP-DISC-UBS FIN DEL-UB	1365	441	08/16/10	08/16/10	MAT	.170	-14,360,000.00	-14,360,000.00		
snj101				08/17/10	08/16/10		.172				14,360,000.00
36558	CP-DISC-UBS FIN DEL-UB	1365	441	08/17/10	08/17/10	MAT	.170	-16,420,000.00	-16,420,000.00		
snj101				08/18/10	08/17/10		.172				16,420,000.00
36559	CP-DISC-UBS FIN DEL-UB	1365	441	08/18/10	08/18/10	MAT	.180	-12,350,000.00	-12,350,000.00		
snj101				08/19/10	08/18/10		.183				12,350,000.00
36560	CP-DISC-UBS FIN DEL-UB	1365	441	08/19/10	08/19/10	MAT	.170	-27,900,000.00	-27,900,000.00		
snj101				08/20/10	08/19/10		.172				27,900,000.00
36561	CP-DISC-UBS FIN DEL-UB	1365	441	08/20/10	08/20/10	MAT	.170	-10,000,000.00	-10,000,000.00		
snj101				08/23/10	08/20/10		.172				10,000,000.00
36562	CP-DISC-UBS FIN DEL-UB	1365	441	08/24/10	08/24/10	MAT	.170	-20,320,000.00	-20,320,000.00		
snj101				08/25/10	08/24/10		.172				20,320,000.00
36564	FHLB-DISC-UBS	1365	441	08/26/10	08/26/10	MAT	.110	-29,700,000.00	-29,700,000.00		
snj101				08/27/10	08/26/10		.112				29,700,000.00
36565	CP-DISC-UBS FIN DEL-UB	1365	441	08/25/10	08/25/10	MAT	.170	-20,430,000.00	-20,430,000.00		
snj101				08/26/10	08/25/10		.172				20,430,000.00
36566	CP-DISC-UBS FIN DEL-UB	1365	441	08/26/10	08/26/10	MAT	.170	-30,000,000.00	-30,000,000.00		
snj101				08/27/10	08/26/10		.172				30,000,000.00
36567	CP-DISC-UBS FIN DEL-UB	1365	441	08/27/10	08/27/10	MAT	.190	-35,000,000.00	-35,000,000.00		
snj101				08/30/10	08/27/10		.193				35,000,000.00
36568	CP-DISC-BANKAMERICA-BA	1365	40	08/27/10	08/27/10	MAT	.190	-15,900,000.00	-15,900,000.00		
snj101				08/30/10	08/27/10		.193				15,900,000.00
36569	CP-DISC-UBS FIN DEL-UB	1365	441	08/30/10	08/30/10	MAT	.180	-30,500,000.00	-30,500,000.00		
snj101				08/31/10	08/30/10		.183				30,500,000.00
36570	CP-DISC-USB FIN DEL-UB	1365	441	08/31/10	08/31/10	MAT	.190	-26,810,000.00	-26,810,000.00		
snj101				09/01/10	08/31/10		.193				26,810,000.00
36571	CP-DISC-BANKAMERICA-BA	1365	40	09/01/10	09/01/10	MAT	.200	-24,495,000.00	-24,495,000.00		
snj101				09/02/10	09/01/10		.203				24,495,000.00

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
07/01/10 TO 09/30/10
SETTLEMENT DATE BASIS

* ACTIVE TRANSACTIONS *

FUND: 1 INVESTMENT FUNDS

INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36572	CP-DISC-BANKAMERICA-BA	1365	40	09/01/10	09/01/10	MAT	.130	-9,290,000.00	-9,290,000.00		
snj101				09/02/10	09/01/10		.132				9,290,000.00
36573	CP-DISC-BANKAMERICA-BA	1365	40	09/02/10	09/02/10	MAT	.190	-18,620,000.00	-18,620,000.00		
snj101				09/03/10	09/02/10		.193				18,620,000.00
36574	CP-DISC-UBS FIN DEL-UB	1365	441	09/02/10	09/02/10	MAT	.190	-30,000,000.00	-30,000,000.00		
snj101				09/03/10	09/02/10		.193				30,000,000.00
36575	CP-DISC-UBS FIN DEL-UB	1365	441	09/03/10	09/03/10	MAT	.170	-30,000,000.00	-30,000,000.00		
snj101				09/07/10	09/03/10		.172				30,000,000.00
36577	CP-DISC-UBS FIN DEL-UB	1365	441	09/07/10	09/07/10	MAT	.170	-27,850,000.00	-27,850,000.00		
snj101				09/08/10	09/07/10		.172				27,850,000.00
36578	CP-DISC-UBS FIN DEL-UB	1365	441	09/08/10	09/08/10	MAT	.190	-27,100,000.00	-27,100,000.00		
snj101				09/09/10	09/08/10		.193				27,100,000.00
36579	CP-DISC-UBS FIN DEL-UB	1365	441	09/09/10	09/09/10	MAT	.180	-25,060,000.00	-25,060,000.00		
snj101				09/10/10	09/09/10		.183				25,060,000.00
36580	CP-DISC-UBS FIN DEL-UB	1365	441	09/10/10	09/10/10	MAT	.190	-23,690,000.00	-23,690,000.00		
snj101				09/13/10	09/10/10		.193				23,690,000.00
36584	CP-DISC-UBS FIN DEL-UB	1365	441	09/14/10	09/14/10	MAT	.190	-18,080,000.00	-18,080,000.00		
snj101				09/15/10	09/14/10		.193				18,080,000.00
36585	CP-DISC-UBS FIN DEL-UB	1365	441	09/15/10	09/15/10	MAT	.190	-41,440,000.00	-41,440,000.00		
snj101				09/16/10	09/15/10		.193				41,440,000.00
36586	CP-DISC-UBS FIN DEL-UB	1365	441	09/16/10	09/16/10	MAT	.190	-29,735,000.00	-29,735,000.00		
snj101				09/17/10	09/16/10		.193				29,735,000.00
36587	CP-DISC-UBS FIN DEL-UB	1365	441	09/17/10	09/17/10	MAT	.190	-26,300,000.00	-26,300,000.00		
snj101				09/20/10	09/17/10		.193				26,300,000.00
36588	CP-DISC-UBS FIN DEL-UB	1365	441	09/20/10	09/20/10	MAT	.190	-29,430,000.00	-29,430,000.00		
snj101				09/21/10	09/20/10		.193				29,430,000.00
36589	CP-DISC-UBS FIN DEL-UB	1365	441	09/21/10	09/21/10	MAT	.190	-25,310,000.00	-25,310,000.00		
snj101				09/22/10	09/21/10		.193				25,310,000.00
36590	CP-DISC-UBS FIN DEL-UB	1365	441	09/22/10	09/22/10	MAT	.190	-35,160,000.00	-35,160,000.00		
snj101				09/23/10	09/22/10		.193				35,160,000.00
36591	CP-DISC-JP MORGAN-JPM	1365	325	09/23/10	09/23/10	MAT	.200	-39,090,000.00	-39,090,000.00		
snj101				09/24/10	09/23/10		.203				39,090,000.00
36593	CP-DISC-JP MORGAN-JPM	1365	325	09/24/10	09/24/10	MAT	.200	-40,880,000.00	-40,880,000.00		
snj101				09/27/10	09/24/10		.203				40,880,000.00
36594	CP-DISC-UBS FIN DEL-UB	1365	441	09/27/10	09/27/10	MAT	.190	-39,000,000.00	-39,000,000.00		
snj101				09/28/10	09/27/10		.193				39,000,000.00
36595	CP-DISC-UBS FIN DEL-UB	1365	441	09/28/10	09/28/10	MAT	.200	-35,730,000.00	-35,730,000.00		
snj101				09/29/10	09/28/10		.203				35,730,000.00
36596	CP-DISC-UBS FIN DEL-UB	1365	441	09/29/10	09/29/10	MAT	.190	-36,950,000.00	-36,950,000.00		
snj101				09/30/10	09/29/10		.193				36,950,000.00
36597	CP-DISC-UBS FIN DEL-UB	1365	441	09/30/10	09/30/10	MAT	.200	-19,834,000.00	-19,834,000.00		
snj101				10/01/10	09/30/10		.203				19,834,000.00
SUBTOTAL (Txn Typ) MAT						ASSETS	.436	-216020000.00	-2160216041.67	-2,947,687.36	
							.426				2163163729.03

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

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RUN: 10/21/10 08:44:48

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
35119	FHLB-GILFD	1365		08/04/10	08/04/10	AMRT	4.750		42,600.00		
snj101				08/05/10	08/04/10		5.020			-42,600.00	
35120	FHLB-GILFD	1365		08/10/10	08/10/10	AMRT	4.700		103,400.00		
snj101				08/11/10	08/10/10		5.027			-103,400.00	
35122	FHLB-JPM	1365		09/10/10	09/10/10	AMRT	5.125		-36,000.00		
snj101				09/13/10	09/10/10		5.012			36,000.00	
35153	FHLMC-GILFD	1365		08/16/10	08/16/10	AMRT	4.875		-30,591.00		
snj101				08/17/10	08/16/10		4.775			30,591.00	
35155	FHLMC-BA	1365		09/22/10	09/22/10	AMRT	4.750		4,152.45		
snj101				09/23/10	09/22/10		4.798			-4,152.45	
35159	FHLB-UBC	1365		09/21/10	09/21/10	AMRT	4.700		26,847.00		
snj101				09/22/10	09/21/10		4.788			-26,847.00	
35160	FHLB-GILFD	1365		08/10/10	08/10/10	AMRT	4.516		85,100.00		
snj101				08/11/10	08/10/10		4.789			-85,100.00	
35171	FHLB-GILFD	1365		08/13/10	08/13/10	AMRT	4.125		97,390.00		
snj101				08/16/10	08/13/10		4.755			-97,390.00	
35174	FHLB-UBS	1365		09/29/10	09/29/10	AMRT	5.125		-122,400.00		
snj101				09/30/10	09/29/10		4.740			122,400.00	
35177	FHLB-UBS	1365		09/10/10	09/10/10	AMRT	5.125		-98,700.00		
snj101				09/13/10	09/10/10		4.809			98,700.00	
35181	FFCB-LB	1365		08/06/10	08/06/10	AMRT	4.875		-11,100.00		
snj101				08/09/10	08/06/10		4.800			11,100.00	
35193	FHLB-GILFD	1365		08/13/10	08/13/10	AMRT	4.125		252,100.00		
snj101				08/16/10	08/13/10		4.956			-252,100.00	
35194	FHLB-GILFD	1365		08/26/10	08/26/10	AMRT	4.785		17,600.00		
snj101				08/27/10	08/26/10		4.898			-17,600.00	
35201	FFCB-GILFD	1365		08/27/10	08/27/10	AMRT	4.450		14,952.00		
snj101				08/30/10	08/27/10		4.856			-14,952.00	
35202	FHLB-UBS	1365		09/29/10	09/29/10	AMRT	5.125		-40,650.00		
snj101				09/30/10	09/29/10		4.864			40,650.00	
35258	FFCB-GILFD	1365		08/06/10	08/06/10	AMRT	4.875		63,900.00		
snj101				08/09/10	08/06/10		5.318			-63,900.00	
36294	CP-DISC-TOYOTA-TOY	1365		07/12/10	07/12/10	AMRT	.330		15,620.00		
snj101				07/13/10	07/12/10		.335			-15,620.00	
36324	CP-DISC-TOYOTA-TOY	1365		07/16/10	07/16/10	AMRT	.250		23,250.00		
snj101				07/19/10	07/16/10		.254			-23,250.00	
36333	CP-DISC-UBS FIN DEL-UB	1365		07/14/10	07/14/10	AMRT	.300		15,083.33		
snj101				07/15/10	07/14/10		.305			-15,083.33	
36345	FHLMC-DISC-UBS	1365		09/01/10	09/01/10	AMRT	.190		23,011.11		
snj101				09/02/10	09/01/10		.193			-23,011.11	
36346	CP-DISC-JP MORGAN-JPM	1365		07/26/10	07/26/10	AMRT	.250		25,138.89		
snj101				07/27/10	07/26/10		.254			-25,138.89	
36349	FHLMC-DISC-UBC	1365		08/17/10	08/17/10	AMRT	.170		9,586.11		
snj101				08/18/10	08/17/10		.173			-9,586.11	

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
DETAIL TRANSACTION REPORT - FIXED INCOME
07/01/10 TO 09/30/10
SETTLEMENT DATE BASIS

* ACTIVE TRANSACTIONS *

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RUN: 10/21/10 08:44:48

FUND: 1 INVESTMENT FUNDS

INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36350	FHLMC-DISC-CITIG	1365		08/26/10	08/26/10	AMRT	.170		20,022.22		
snj101				08/27/10	08/26/10		.173			-20,022.22	
36351	FNMA-DISC-BA	1365		08/23/10	08/23/10	AMRT	.170		29,608.33		
snj101				08/24/10	08/23/10		.173			-29,608.33	
36352	FNMA-DISC-WF	1365		07/20/10	07/20/10	AMRT	.120		5,833.33		
snj101				07/21/10	07/20/10		.122			-5,833.33	
36355	FNMA-DISC-UBS	1365		07/07/10	07/07/10	AMRT	.130		5,813.89		
snj101				07/08/10	07/07/10		.132			-5,813.89	
36356	FNMA-DISC-UBS	1365		09/13/10	09/13/10	AMRT	.210		26,716.67		
snj101				09/14/10	09/13/10		.213			-26,716.67	
36369	FHLMC-CITIG	1365		07/12/10	07/12/10	AMRT	4.125		-181,690.00		
snj101				07/13/10	07/12/10		.181			181,690.00	
36431	FNMA-DISC-CITIG	1365		07/14/10	07/14/10	AMRT	.185		9,250.00		
snj101				07/15/10	07/14/10		.188			-9,250.00	
36445	TBIL-DISC-UBS	1365		07/01/10	07/01/10	AMRT	.140		7,350.00		
snj101				07/02/10	07/01/10		.142			-7,350.00	
36446	TBIL-DISC-UBC	1365		07/01/10	07/01/10	AMRT	.140		7,325.50		
snj101				07/02/10	07/01/10		.142			-7,325.50	
36450	TBIL-DISC-UBS	1365		07/01/10	07/01/10	AMRT	.145		5,940.97		
snj101				07/02/10	07/01/10		.147			-5,940.97	
36458	TBIL-DISC-UBS	1365		07/01/10	07/01/10	AMRT	.140		3,888.89		
snj101				07/02/10	07/01/10		.142			-3,888.89	
36463	TBIL-DISC-CITIG	1365		07/01/10	07/01/10	AMRT	.145		1,772.22		
snj101				07/02/10	07/01/10		.147			-1,772.22	
36480	FHLB-DISC-JPM	1365		07/01/10	07/01/10	AMRT	.110		1,100.00		
snj101				07/02/10	07/01/10		.112			-1,100.00	
36489	CP-DISC-JP MORGAN-JPM	1365		07/02/10	07/02/10	AMRT	.060		533.33		
snj101				07/06/10	07/02/10		.061			-533.33	
36494	FHLB-DISC-CITIG	1365		07/02/10	07/02/10	AMRT	.010		82.64		
snj101				07/06/10	07/02/10		.010			-82.64	
36508	FHLB-DISC-UBS	1365		09/14/10	09/14/10	AMRT	.100		4,847.11		
snj101				09/15/10	09/14/10		.101			-4,847.11	
36509	CP-DISC-BANKAMERICA-BA	1365		07/02/10	07/02/10	AMRT	.190		132.95		
snj101				07/06/10	07/02/10		.193			-132.95	
36513	FHLB-DISC-WF	1365		07/06/10	07/06/10	AMRT	.120		146.67		
snj101				07/07/10	07/06/10		.122			-146.67	
36514	CP-DISC-BANKAMERICA-BA	1365		07/07/10	07/07/10	AMRT	.200		47.48		
snj101				07/08/10	07/07/10		.203			-47.48	
36516	CP-DISC-BANKAMERICA-BA	1365		07/08/10	07/08/10	AMRT	.190		56.47		
snj101				07/09/10	07/08/10		.193			-56.47	
36517	CP-DISC-BANKAMERICA-BA	1365		07/09/10	07/09/10	AMRT	.190		61.75		
snj101				07/12/10	07/09/10		.193			-61.75	
36518	CP-DISC-BANKAMERICA-BA	1365		07/12/10	07/12/10	AMRT	.190		254.92		
snj101				07/13/10	07/12/10		.193			-254.92	

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USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36519	CP-DISC-BANKAMERICA-BA	1365		07/13/10	07/13/10	AMRT	.190		158.33		
snj101				07/14/10	07/13/10		.193			-158.33	
36520	FHLB-DISC-JPM	1365		07/14/10	07/14/10	AMRT	.140		215.91		
snj101				07/15/10	07/14/10		.142			-215.91	
36524	CP-DISC-BANKAMERICA-BA	1365		07/15/10	07/15/10	AMRT	.170		94.44		
snj101				07/16/10	07/15/10		.172			-94.44	
36525	CP-DISC-UBS FIN DEL-JP	1365		07/15/10	07/15/10	AMRT	.160		78.58		
snj101				07/16/10	07/15/10		.162			-78.58	
36528	FHLB-DISC-JPM	1365		07/16/10	07/16/10	AMRT	.150		119.62		
snj101				07/19/10	07/16/10		.152			-119.62	
36529	CP-DISC-BANKAMERICA-BA	1365		07/19/10	07/19/10	AMRT	.190		487.82		
snj101				07/20/10	07/19/10		.193			-487.82	
36530	CP-DISC-UBS FIN DEL-UB	1365		07/20/10	07/20/10	AMRT	.190		124.77		
snj101				07/21/10	07/20/10		.193			-124.77	
36531	CP-DISC-BANKAMERICA-BA	1365		07/21/10	07/21/10	AMRT	.190		113.26		
snj101				07/22/10	07/21/10		.193			-113.26	
36532	CP-DISC-UBS FIN DEL-UB	1365		07/29/10	07/29/10	AMRT	.170		850.00		
snj101				07/30/10	07/29/10		.172			-850.00	
36533	FHLB-DISC-JPM	1365		07/22/10	07/22/10	AMRT	.130		87.24		
snj101				07/23/10	07/22/10		.132			-87.24	
36534	CP-DISC-BANKAMERICA-BA	1365		07/23/10	07/23/10	AMRT	.170		72.39		
snj101				07/26/10	07/23/10		.172			-72.39	
36535	CP-DISC-GE CAPITAL COR	1365		07/30/10	07/30/10	AMRT	.170		377.78		
snj101				08/02/10	07/30/10		.172			-377.78	
36536	CP-DISC-BANKAMERICA-BA	1365		07/27/10	07/27/10	AMRT	.180		288.60		
snj101				07/28/10	07/27/10		.183			-288.60	
36537	CP-DISC-BANKAMERICA-BA	1365		07/27/10	07/27/10	AMRT	.170		47.22		
snj101				07/28/10	07/27/10		.172			-47.22	
36538	CP-DISC-UBS FIN DEL-UB	1365		07/27/10	07/27/10	AMRT	.170		39.29		
snj101				07/28/10	07/27/10		.172			-39.29	
36539	CP-DISC-BANKAMERICA-BA	1365		07/28/10	07/28/10	AMRT	.170		186.01		
snj101				07/29/10	07/28/10		.172			-186.01	
36540	CP-DISC-BANKAMERICA-BA	1365		07/29/10	07/29/10	AMRT	.170		105.68		
snj101				07/30/10	07/29/10		.172			-105.68	
36541	CP-DISC-JP MORGAN-JPM	1365		08/18/10	08/18/10	AMRT	.180		2,100.00		
snj101				08/19/10	08/18/10		.183			-2,100.00	
36542	CP-DISC-UBS FIN DEL-UB	1365		07/30/10	07/30/10	AMRT	.180		93.95		
snj101				08/02/10	07/30/10		.183			-93.95	
36544	CP-DISC-BANKAMERICA-BA	1365		08/02/10	08/02/10	AMRT	.180		267.45		
snj101				08/03/10	08/02/10		.183			-267.45	
36545	CP-DISC-UBS FIN DEL-UB	1365		08/03/10	08/03/10	AMRT	.170		78.11		
snj101				08/04/10	08/03/10		.172			-78.11	
36546	CP-DISC-UBS FIN DEL-UB	1365		08/04/10	08/04/10	AMRT	.160		61.82		
snj101				08/05/10	08/04/10		.162			-61.82	

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INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36547	CP-DISC-UBS FIN DEL-UB	1365		08/05/10	08/05/10	AMRT	.170		76.22		
snj101				08/06/10	08/05/10		.172			-76.22	
36548	CP-DISC-UBS FIN DEL-UB	1365		08/06/10	08/06/10	AMRT	.170		79.33		
snj101				08/09/10	08/06/10		.172			-79.33	
36549	CP-DISC-UBS FIN DEL-UB	1365		08/09/10	08/09/10	AMRT	.170		100.58		
snj101				08/10/10	08/09/10		.172			-100.58	
36551	CP-DISC-BANKAMERICA-BA	1365		08/10/10	08/10/10	AMRT	.190		67.56		
snj101				08/11/10	08/10/10		.193			-67.56	
36552	CP-DISC-UBS FIN DEL-UB	1365		08/11/10	08/11/10	AMRT	.190		175.49		
snj101				08/12/10	08/11/10		.193			-175.49	
36553	CP-DISC-UBS FIN DEL-UB	1365		08/12/10	08/12/10	AMRT	.170		95.39		
snj101				08/13/10	08/12/10		.172			-95.39	
36556	CP-DISC-UBS FIN DEL-UB	1365		08/13/10	08/13/10	AMRT	.170		94.02		
snj101				08/16/10	08/13/10		.172			-94.02	
36557	CP-DISC-UBS FIN DEL-UB	1365		08/16/10	08/16/10	AMRT	.170		203.43		
snj101				08/17/10	08/16/10		.172			-203.43	
36558	CP-DISC-UBS FIN DEL-UB	1365		08/17/10	08/17/10	AMRT	.170		77.54		
snj101				08/18/10	08/17/10		.172			-77.54	
36559	CP-DISC-UBS FIN DEL-UB	1365		08/18/10	08/18/10	AMRT	.180		61.75		
snj101				08/19/10	08/18/10		.183			-61.75	
36560	CP-DISC-UBS FIN DEL-UB	1365		08/19/10	08/19/10	AMRT	.170		131.75		
snj101				08/20/10	08/19/10		.172			-131.75	
36561	CP-DISC-UBS FIN DEL-UB	1365		08/20/10	08/20/10	AMRT	.170		47.22		
snj101				08/23/10	08/20/10		.172			-47.22	
36562	CP-DISC-UBS FIN DEL-UB	1365		08/24/10	08/24/10	AMRT	.170		479.78		
snj101				08/25/10	08/24/10		.172			-479.78	
36564	FHLB-DISC-UBS	1365		08/26/10	08/26/10	AMRT	.110		272.25		
snj101				08/27/10	08/26/10		.112			-272.25	
36565	CP-DISC-UBS FIN DEL-UB	1365		08/25/10	08/25/10	AMRT	.170		96.47		
snj101				08/26/10	08/25/10		.172			-96.47	
36566	CP-DISC-UBS FIN DEL-UB	1365		08/26/10	08/26/10	AMRT	.170		141.67		
snj101				08/27/10	08/26/10		.172			-141.67	
36567	CP-DISC-UBS FIN DEL-UB	1365		08/27/10	08/27/10	AMRT	.190		184.72		
snj101				08/30/10	08/27/10		.193			-184.72	
36568	CP-DISC-BANKAMERICA-BA	1365		08/27/10	08/27/10	AMRT	.190		83.92		
snj101				08/30/10	08/27/10		.193			-83.92	
36569	CP-DISC-UBS FIN DEL-UB	1365		08/30/10	08/30/10	AMRT	.180		457.50		
snj101				08/31/10	08/30/10		.183			-457.50	
36570	CP-DISC-USB FIN DEL-UB	1365		08/31/10	08/31/10	AMRT	.190		141.50		
snj101				09/01/10	08/31/10		.193			-141.50	
36571	CP-DISC-BANKAMERICA-BA	1365		09/01/10	09/01/10	AMRT	.200		136.08		
snj101				09/02/10	09/01/10		.203			-136.08	
36572	CP-DISC-BANKAMERICA-BA	1365		09/01/10	09/01/10	AMRT	.130		33.55		
snj101				09/02/10	09/01/10		.132			-33.55	

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INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36573	CP-DISC-BANKAMERICA-BA	1365		09/02/10	09/02/10	AMRT	.190		98.27		
snj101				09/03/10	09/02/10		.193			-98.27	
36574	CP-DISC-UBS FIN DEL-UB	1365		09/02/10	09/02/10	AMRT	.190		158.33		
snj101				09/03/10	09/02/10		.193			-158.33	
36575	CP-DISC-UBS FIN DEL-UB	1365		09/03/10	09/03/10	AMRT	.170		141.67		
snj101				09/07/10	09/03/10		.172			-141.67	
36577	CP-DISC-UBS FIN DEL-UB	1365		09/07/10	09/07/10	AMRT	.170		526.06		
snj101				09/08/10	09/07/10		.172			-526.06	
36578	CP-DISC-UBS FIN DEL-UB	1365		09/08/10	09/08/10	AMRT	.190		143.03		
snj101				09/09/10	09/08/10		.193			-143.03	
36579	CP-DISC-UBS FIN DEL-UB	1365		09/09/10	09/09/10	AMRT	.180		125.30		
snj101				09/10/10	09/09/10		.183			-125.30	
36580	CP-DISC-UBS FIN DEL-UB	1365		09/10/10	09/10/10	AMRT	.190		125.03		
snj101				09/13/10	09/10/10		.193			-125.03	
36584	CP-DISC-UBS FIN DEL-UB	1365		09/14/10	09/14/10	AMRT	.190		95.42		
snj101				09/15/10	09/14/10		.193			-95.42	
36585	CP-DISC-UBS FIN DEL-UB	1365		09/15/10	09/15/10	AMRT	.190		218.71		
snj101				09/16/10	09/15/10		.193			-218.71	
36586	CP-DISC-UBS FIN DEL-UB	1365		09/16/10	09/16/10	AMRT	.190		156.93		
snj101				09/17/10	09/16/10		.193			-156.93	
36587	CP-DISC-UBS FIN DEL-UB	1365		09/17/10	09/17/10	AMRT	.190		138.81		
snj101				09/20/10	09/17/10		.193			-138.81	
36588	CP-DISC-UBS FIN DEL-UB	1365		09/20/10	09/20/10	AMRT	.190		465.97		
snj101				09/21/10	09/20/10		.193			-465.97	
36589	CP-DISC-UBS FIN DEL-UB	1365		09/21/10	09/21/10	AMRT	.190		133.58		
snj101				09/22/10	09/21/10		.193			-133.58	
36590	CP-DISC-UBS FIN DEL-UB	1365		09/22/10	09/22/10	AMRT	.190		185.57		
snj101				09/23/10	09/22/10		.193			-185.57	
36591	CP-DISC-JP MORGAN-JPM	1365		09/23/10	09/23/10	AMRT	.200		217.17		
snj101				09/24/10	09/23/10		.203			-217.17	
36593	CP-DISC-JP MORGAN-JPM	1365		09/24/10	09/24/10	AMRT	.200		227.11		
snj101				09/27/10	09/24/10		.203			-227.11	
36594	CP-DISC-UBS FIN DEL-UB	1365		09/27/10	09/27/10	AMRT	.190		617.50		
snj101				09/28/10	09/27/10		.193			-617.50	
36595	CP-DISC-UBS FIN DEL-UB	1365		09/28/10	09/28/10	AMRT	.200		198.50		
snj101				09/29/10	09/28/10		.203			-198.50	
36596	CP-DISC-UBS FIN DEL-UB	1365		09/29/10	09/29/10	AMRT	.190		195.01		
snj101				09/30/10	09/29/10		.193			-195.01	
36597	CP-DISC-UBS FIN DEL-UB	1365		09/30/10	09/30/10	AMRT	.200		110.19		
snj101				10/01/10	09/30/10		.203			-110.19	
SUBTOTAL (Txn Typ) AMRT								ASSETS	.440	442,949.38	
									.430		-442,949.38

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INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
32936	STATE INVESTMT POOL-CT	1235	415	10/01/10	07/15/10	PURC	.512	69,058.56	69,058.56		
uyen				07/15/10	07/15/10		.512				-69,058.56
33658	STATE INVESTMT POOL-RD	1365	415	10/01/10	07/15/10	PURC	.512	69,337.43	69,337.43		
uyen				07/15/10	07/15/10		.512				-69,337.43
36509	CP-DISC-BANKAMERICA-BA	1365	40	07/02/10	07/01/10	PURC	.190	25,190,000.00	25,189,867.05		
uyen				07/01/10	07/01/10		.193		-132.95		-25,189,867.05
36510	BLACKROCK LIQUIDITY FE	1365	452	10/01/10	06/30/10	PURC	.060	50,000,000.00	50,000,000.00		
uyen				07/01/10	07/01/10		.060				-50,000,000.00
36511	MORGAN STANLEY INST LI	1365	452	10/01/10	06/30/10	PURC	.060	50,000,000.00	50,000,000.00		
uyen				07/01/10	07/01/10		.060				-50,000,000.00
36512	FEDERATED GOVT OBLIGAT	1365	452	10/01/10	07/01/10	PURC	.050	50,000,000.00	50,000,000.00		
uyen				07/01/10	07/01/10		.050				-50,000,000.00
36513	FHLB-DISC-WF	1365	451	07/06/10	07/02/10	PURC	.120	11,000,000.00	10,999,853.33		
uyen				07/02/10	07/02/10		.122		-146.67		-10,999,853.33
36514	CP-DISC-BANKAMERICA-BA	1365	40	07/07/10	07/06/10	PURC	.200	8,547,000.00	8,546,952.52		
uyen				07/06/10	07/06/10		.203		-47.48		-8,546,952.52
36515	FNMA-DISC-UBS	1365	441	07/01/11	07/07/10	PURC	.430	25,000,000.00	24,892,798.61		
uyen				07/07/10	07/07/10		.437		-107,201.39		-24,892,798.61
36516	CP-DISC-BANKAMERICA-BA	1365	40	07/08/10	07/07/10	PURC	.190	10,700,000.00	10,699,943.53		
uyen				07/07/10	07/07/10		.193		-56.47		-10,699,943.53
36517	CP-DISC-BANKAMERICA-BA	1365	40	07/09/10	07/08/10	PURC	.190	11,700,000.00	11,699,938.25		
uyen				07/08/10	07/08/10		.193		-61.75		-11,699,938.25
36518	CP-DISC-BANKAMERICA-BA	1365	40	07/12/10	07/09/10	PURC	.190	16,100,000.00	16,099,745.08		
uyen				07/09/10	07/09/10		.193		-254.92		-16,099,745.08
36519	CP-DISC-BANKAMERICA-BA	1365	40	07/13/10	07/12/10	PURC	.190	30,000,000.00	29,999,841.67		
uyen				07/12/10	07/12/10		.193		-158.33		-29,999,841.67
36520	FHLB-DISC-JPM	1365	325	07/14/10	07/12/10	PURC	.140	27,760,000.00	27,759,784.09		
uyen				07/12/10	07/12/10		.142		-215.91		-27,759,784.09
36522	FNMA-DISC-UBS	1365	441	07/01/11	07/13/10	PURC	.390	20,000,000.00	19,923,516.67		
uyen				07/13/10	07/13/10		.397		-76,483.33		-19,923,516.67
36523	FNMA-DISC-BA	1365	40	07/01/11	07/13/10	PURC	.390	19,270,000.00	19,196,308.31		
uyen				07/13/10	07/13/10		.397		-73,691.69		-19,196,308.31
36524	CP-DISC-BANKAMERICA-BA	1365	40	07/15/10	07/14/10	PURC	.170	20,000,000.00	19,999,905.56		
uyen				07/14/10	07/14/10		.172		-94.44		-19,999,905.56
36525	CP-DISC-UBS FIN DEL-JP	1365	325	07/15/10	07/14/10	PURC	.160	17,680,000.00	17,679,921.42		
uyen				07/14/10	07/14/10		.162		-78.58		-17,679,921.42
36526	FNMA-DISC-WF	1365	451	07/01/11	07/14/10	PURC	.390	30,000,000.00	29,885,600.00		
uyen				07/14/10	07/14/10		.397		-114,400.00		-29,885,600.00
36528	FHLB-DISC-JPM	1365	325	07/16/10	07/15/10	PURC	.150	28,710,000.00	28,709,880.38		
uyen				07/15/10	07/15/10		.152		-119.62		-28,709,880.38
36529	CP-DISC-BANKAMERICA-BA	1365	40	07/19/10	07/16/10	PURC	.190	30,810,000.00	30,809,512.18		
uyen				07/16/10	07/16/10		.193		-487.82		-30,809,512.18
36530	CP-DISC-UBS FIN DEL-UB	1365	441	07/20/10	07/19/10	PURC	.190	23,640,000.00	23,639,875.23		
uyen				07/19/10	07/19/10		.193		-124.77		-23,639,875.23

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

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INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36531	CP-DISC-BANKAMERICA-BA	1365	40	07/21/10	07/20/10	PURC	.190	21,460,000.00	21,459,886.74		
uyen				07/20/10	07/20/10		.193		-113.26		-21,459,886.74
36532	CP-DISC-UBS FIN DEL-UB	1365	441	07/29/10	07/20/10	PURC	.170	20,000,000.00	19,999,150.00		
uyen				07/20/10	07/20/10		.172		-850.00		-19,999,150.00
36533	FHLB-DISC-JPM	1365	325	07/22/10	07/21/10	PURC	.130	24,160,000.00	24,159,912.76		
uyen				07/21/10	07/21/10		.132		-87.24		-24,159,912.76
36534	CP-DISC-BANKAMERICA-BA	1365	40	07/23/10	07/22/10	PURC	.170	15,330,000.00	15,329,927.61		
uyen				07/22/10	07/22/10		.172		-72.39		-15,329,927.61
36535	CP-DISC-GE CAPITAL COR	1365	187	07/30/10	07/22/10	PURC	.170	10,000,000.00	9,999,622.22		
uyen				07/22/10	07/22/10		.172		-377.78		-9,999,622.22
36536	CP-DISC-BANKAMERICA-BA	1365	40	07/27/10	07/23/10	PURC	.180	14,430,000.00	14,429,711.40		
uyen				07/23/10	07/23/10		.183		-288.60		-14,429,711.40
36537	CP-DISC-BANKAMERICA-BA	1365	40	07/27/10	07/26/10	PURC	.170	10,000,000.00	9,999,952.78		
uyen				07/26/10	07/26/10		.172		-47.22		-9,999,952.78
36538	CP-DISC-UBS FIN DEL-UB	1365	441	07/27/10	07/26/10	PURC	.170	8,320,000.00	8,319,960.71		
uyen				07/26/10	07/26/10		.172		-39.29		-8,319,960.71
36539	CP-DISC-BANKAMERICA-BA	1365	40	07/28/10	07/27/10	PURC	.170	39,390,000.00	39,389,813.99		
uyen				07/27/10	07/27/10		.172		-186.01		-39,389,813.99
36540	CP-DISC-BANKAMERICA-BA	1365	40	07/29/10	07/28/10	PURC	.170	22,380,000.00	22,379,894.32		
uyen				07/28/10	07/28/10		.172		-105.68		-22,379,894.32
36541	CP-DISC-JP MORGAN-JPM	1365	325	08/18/10	07/28/10	PURC	.180	20,000,000.00	19,997,900.00		
uyen				07/28/10	07/28/10		.183		-2,100.00		-19,997,900.00
36542	CP-DISC-UBS FIN DEL-UB	1365	441	07/30/10	07/29/10	PURC	.180	18,790,000.00	18,789,906.05		
uyen				07/29/10	07/29/10		.183		-93.95		-18,789,906.05
36543	FHLMC-DISC-WF	1365	451	11/30/10	07/29/10	PURC	.200	10,000,000.00	9,993,111.11		
uyen				07/29/10	07/29/10		.203		-6,888.89		-9,993,111.11
36544	CP-DISC-BANKAMERICA-BA	1365	40	08/02/10	07/30/10	PURC	.180	17,830,000.00	17,829,732.55		
uyen				07/30/10	07/30/10		.183		-267.45		-17,829,732.55
36545	CP-DISC-UBS FIN DEL-UB	1365	441	08/03/10	08/02/10	PURC	.170	16,540,000.00	16,539,921.89		
uyen				08/02/10	08/02/10		.172		-78.11		-16,539,921.89
36546	CP-DISC-UBS FIN DEL-UB	1365	441	08/04/10	08/03/10	PURC	.160	13,910,000.00	13,909,938.18		
uyen				08/03/10	08/03/10		.162		-61.82		-13,909,938.18
36547	CP-DISC-UBS FIN DEL-UB	1365	441	08/05/10	08/04/10	PURC	.170	16,140,000.00	16,139,923.78		
uyen				08/04/10	08/04/10		.172		-76.22		-16,139,923.78
36548	CP-DISC-UBS FIN DEL-UB	1365	441	08/06/10	08/05/10	PURC	.170	16,800,000.00	16,799,920.67		
uyen				08/05/10	08/05/10		.172		-79.33		-16,799,920.67
36549	CP-DISC-UBS FIN DEL-UB	1365	441	08/09/10	08/06/10	PURC	.170	7,100,000.00	7,099,899.42		
uyen				08/06/10	08/06/10		.172		-100.58		-7,099,899.42
36550	FNMA-DISC-UBS	1365	441	07/01/11	08/06/10	PURC	.310	20,000,000.00	19,943,338.89		
uyen				08/06/10	08/06/10		.315		-56,661.11		-19,943,338.89
36551	CP-DISC-BANKAMERICA-BA	1365	40	08/10/10	08/09/10	PURC	.190	12,800,000.00	12,799,932.44		
uyen				08/09/10	08/09/10		.193		-67.56		-12,799,932.44
36552	CP-DISC-UBS FIN DEL-UB	1365	441	08/11/10	08/10/10	PURC	.190	33,250,000.00	33,249,824.51		
uyen				08/10/10	08/10/10		.193		-175.49		-33,249,824.51

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

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INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36553	CP-DISC-UBS FIN DEL-UB	1365	441	08/12/10	08/11/10	PURC	.170	20,200,000.00	20,199,904.61		
uyen				08/11/10	08/11/10		.172		-95.39		-20,199,904.61
36554	FHLB-DISC-JPM	1365	325	11/04/10	08/11/10	PURC	.160	10,000,000.00	9,996,222.22		
uyen				08/11/10	08/11/10		.162		-3,777.78		-9,996,222.22
36556	CP-DISC-UBS FIN DEL-UB	1365	441	08/13/10	08/12/10	PURC	.170	19,910,000.00	19,909,905.98		
uyen				08/12/10	08/12/10		.172		-94.02		-19,909,905.98
36557	CP-DISC-UBS FIN DEL-UB	1365	441	08/16/10	08/13/10	PURC	.170	14,360,000.00	14,359,796.57		
uyen				08/13/10	08/13/10		.172		-203.43		-14,359,796.57
36558	CP-DISC-UBS FIN DEL-UB	1365	441	08/17/10	08/16/10	PURC	.170	16,420,000.00	16,419,922.46		
uyen				08/16/10	08/16/10		.172		-77.54		-16,419,922.46
36559	CP-DISC-UBS FIN DEL-UB	1365	441	08/18/10	08/17/10	PURC	.180	12,350,000.00	12,349,938.25		
uyen				08/17/10	08/17/10		.183		-61.75		-12,349,938.25
36560	CP-DISC-UBS FIN DEL-UB	1365	441	08/19/10	08/18/10	PURC	.170	27,900,000.00	27,899,868.25		
uyen				08/18/10	08/18/10		.172		-131.75		-27,899,868.25
36561	CP-DISC-UBS FIN DEL-UB	1365	441	08/20/10	08/19/10	PURC	.170	10,000,000.00	9,999,952.78		
uyen				08/19/10	08/19/10		.172		-47.22		-9,999,952.78
36562	CP-DISC-UBS FIN DEL-UB	1365	441	08/24/10	08/19/10	PURC	.170	20,320,000.00	20,319,520.22		
uyen				08/19/10	08/19/10		.172		-479.78		-20,319,520.22
36563	FHLB-DISC-UBS	1365	441	07/01/11	08/20/10	PURC	.230	13,000,000.00	12,973,837.50		
uyen				08/20/10	08/20/10		.234		-26,162.50		-12,973,837.50
36564	FHLB-DISC-UBS	1365	441	08/26/10	08/23/10	PURC	.110	29,700,000.00	29,699,727.75		
uyen				08/23/10	08/23/10		.112		-272.25		-29,699,727.75
36565	CP-DISC-UBS FIN DEL-UB	1365	441	08/25/10	08/24/10	PURC	.170	20,430,000.00	20,429,903.53		
uyen				08/24/10	08/24/10		.172		-96.47		-20,429,903.53
36566	CP-DISC-UBS FIN DEL-UB	1365	441	08/26/10	08/25/10	PURC	.170	30,000,000.00	29,999,858.33		
uyen				08/25/10	08/25/10		.172		-141.67		-29,999,858.33
36567	CP-DISC-UBS FIN DEL-UB	1365	441	08/27/10	08/26/10	PURC	.190	35,000,000.00	34,999,815.28		
uyen				08/26/10	08/26/10		.193		-184.72		-34,999,815.28
36568	CP-DISC-BANKAMERICA-BA	1365	40	08/27/10	08/26/10	PURC	.190	15,900,000.00	15,899,916.08		
uyen				08/26/10	08/26/10		.193		-83.92		-15,899,916.08
36569	CP-DISC-UBS FIN DEL-UB	1365	441	08/30/10	08/27/10	PURC	.180	30,500,000.00	30,499,542.50		
uyen				08/27/10	08/27/10		.183		-457.50		-30,499,542.50
36570	CP-DISC-USB FIN DEL-UB	1365	441	08/31/10	08/30/10	PURC	.190	26,810,000.00	26,809,858.50		
uyen				08/30/10	08/30/10		.193		-141.50		-26,809,858.50
36571	CP-DISC-BANKAMERICA-BA	1365	40	09/01/10	08/31/10	PURC	.200	24,495,000.00	24,494,863.92		
uyen				08/31/10	08/31/10		.203		-136.08		-24,494,863.92
36572	CP-DISC-BANKAMERICA-BA	1365	40	09/01/10	08/31/10	PURC	.130	9,290,000.00	9,289,966.45		
uyen				08/31/10	08/31/10		.132		-33.55		-9,289,966.45
36573	CP-DISC-BANKAMERICA-BA	1365	40	09/02/10	09/01/10	PURC	.190	18,620,000.00	18,619,901.73		
uyen				09/01/10	09/01/10		.193		-98.27		-18,619,901.73
36574	CP-DISC-UBS FIN DEL-UB	1365	441	09/02/10	09/01/10	PURC	.190	30,000,000.00	29,999,841.67		
uyen				09/01/10	09/01/10		.193		-158.33		-29,999,841.67
36575	CP-DISC-UBS FIN DEL-UB	1365	441	09/03/10	09/02/10	PURC	.170	30,000,000.00	29,999,858.33		
uyen				09/02/10	09/02/10		.172		-141.67		-29,999,858.33

* 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
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S E T T L E M E N T D A T E B A S I S
F U N D : 1 I N V E S T M E N T F U N D S

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INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36576	FHLB-DISC-WF	1365	451	10/22/10	09/02/10	PURC	.120	22,410,000.00	22,406,265.00		
uyen				09/02/10	09/02/10		.122		-3,735.00		-22,406,265.00
36577	CP-DISC-UBS FIN DEL-UB	1365	441	09/07/10	09/03/10	PURC	.170	27,850,000.00	27,849,473.94		
uyen				09/03/10	09/03/10		.172		-526.06		-27,849,473.94
36578	CP-DISC-UBS FIN DEL-UB	1365	441	09/08/10	09/07/10	PURC	.190	27,100,000.00	27,099,856.97		
uyen				09/07/10	09/07/10		.193		-143.03		-27,099,856.97
36579	CP-DISC-UBS FIN DEL-UB	1365	441	09/09/10	09/08/10	PURC	.180	25,060,000.00	25,059,874.70		
uyen				09/08/10	09/08/10		.183		-125.30		-25,059,874.70
36580	CP-DISC-UBS FIN DEL-UB	1365	441	09/10/10	09/09/10	PURC	.190	23,690,000.00	23,689,874.97		
uyen				09/09/10	09/09/10		.193		-125.03		-23,689,874.97
36582	FHLB-DISC-WF	1365	451	03/25/11	09/10/10	PURC	.190	15,400,000.00	15,384,069.56		
uyen				09/10/10	09/10/10		.193		-15,930.44		-15,384,069.56
36583	FHLMC-DISC-WF	1365	451	12/14/10	09/10/10	PURC	.170	15,000,000.00	14,993,270.83		
uyen				09/10/10	09/10/10		.172		-6,729.17		-14,993,270.83
36584	CP-DISC-UBS FIN DEL-UB	1365	441	09/14/10	09/13/10	PURC	.190	18,080,000.00	18,079,904.58		
uyen				09/13/10	09/13/10		.193		-95.42		-18,079,904.58
36585	CP-DISC-UBS FIN DEL-UB	1365	441	09/15/10	09/14/10	PURC	.190	41,440,000.00	41,439,781.29		
uyen				09/14/10	09/14/10		.193		-218.71		-41,439,781.29
36586	CP-DISC-UBS FIN DEL-UB	1365	441	09/16/10	09/15/10	PURC	.190	29,735,000.00	29,734,843.07		
uyen				09/15/10	09/15/10		.193		-156.93		-29,734,843.07
36587	CP-DISC-UBS FIN DEL-UB	1365	441	09/17/10	09/16/10	PURC	.190	26,300,000.00	26,299,861.19		
uyen				09/16/10	09/16/10		.193		-138.81		-26,299,861.19
36588	CP-DISC-UBS FIN DEL-UB	1365	441	09/20/10	09/17/10	PURC	.190	29,430,000.00	29,429,534.03		
uyen				09/17/10	09/17/10		.193		-465.97		-29,429,534.03
36589	CP-DISC-UBS FIN DEL-UB	1365	441	09/21/10	09/20/10	PURC	.190	25,310,000.00	25,309,866.42		
uyen				09/20/10	09/20/10		.193		-133.58		-25,309,866.42
36590	CP-DISC-UBS FIN DEL-UB	1365	441	09/22/10	09/21/10	PURC	.190	35,160,000.00	35,159,814.43		
uyen				09/21/10	09/21/10		.193		-185.57		-35,159,814.43
36591	CP-DISC-JP MORGAN-JPM	1365	325	09/23/10	09/22/10	PURC	.200	39,090,000.00	39,089,782.83		
uyen				09/22/10	09/22/10		.203		-217.17		-39,089,782.83
36593	CP-DISC-JP MORGAN-JPM	1365	325	09/24/10	09/23/10	PURC	.200	40,880,000.00	40,879,772.89		
uyen				09/23/10	09/23/10		.203		-227.11		-40,879,772.89
36594	CP-DISC-UBS FIN DEL-UB	1365	441	09/27/10	09/24/10	PURC	.190	39,000,000.00	38,999,382.50		
uyen				09/24/10	09/24/10		.193		-617.50		-38,999,382.50
36595	CP-DISC-UBS FIN DEL-UB	1365	441	09/28/10	09/27/10	PURC	.200	35,730,000.00	35,729,801.50		
uyen				09/27/10	09/27/10		.203		-198.50		-35,729,801.50
36596	CP-DISC-UBS FIN DEL-UB	1365	441	09/29/10	09/28/10	PURC	.190	36,950,000.00	36,949,804.99		
uyen				09/28/10	09/28/10		.193		-195.01		-36,949,804.99
36597	CP-DISC-UBS FIN DEL-UB	1365	441	09/30/10	09/29/10	PURC	.200	19,834,000.00	19,833,889.81		
uyen				09/29/10	09/29/10		.203		-110.19		-19,833,889.81
36598	FNMA-DISC-UBS	1365	441	04/18/11	09/29/10	PURC	.180	30,000,000.00	29,969,850.00		
uyen				09/29/10	09/29/10		.183		-30,150.00		-29,969,850.00
36599	CP-DISC-UBS FIN DEL-UB	1365	441	10/01/10	09/30/10	PURC	.190	31,534,000.00	31,533,833.57		
uyen				09/30/10	09/30/10		.193		-166.43		-31,533,833.57

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
 * ACTIVE TRANSACTIONS *
 DETAIL TRANSACTION REPORT - FIXED INCOME
 07/01/10 TO 09/30/10
 SETTLEMENT DATE BASIS
 FUND: 1 INVESTMENT FUNDS

INV # USER	DESCRIPTION/POOL# MEMO	BANK CASH	BROK DATE	MATURITY /ENTRY	TRADE/ SETTLE	TXN TYP	COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT

SUBTOTAL (Txn Typ) PURC					ASSETS		.182	1995063395.99	1994527153.87		
							.184		-536,242.12		-1994527153.87

SUBTOTAL (Fund) 1 INVESTMENT FUNDS					ASSETS			-275275000.00	-275461001.08	-3,256,330.29	
									-536,242.12	-442,949.38	279,160,280.75

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
DETAIL TRANSACTION REPORT - FIXED INCOME
07/01/10 TO 09/30/10
FUND: 1 GRAND TOTALS
ASSETS

* ACTIVE TRANSACTIONS *

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TYPE/ TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
PURC (88)	.184	1995063395.99		1994527153.87	-536,242.12				-1994527153.87
PSAL (5)	.058	-110138395.99		-110138395.99					110,138,395.99
INTR (10)	.444			-76,666.67			-308,642.93		
MAT (111)	.426	-2160200000.00		-2160216041.67			-2,947,687.36		2163163729.03
AMRT (7)	4.057			-521,131.00		521,131.00			
ACR (101)	.324			964,080.38		-964,080.38			

* 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
07/01/10 TO 09/30/10
FUND: 55 GRAND TOTALS
ASSETS

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TYPE/ TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
PURC (1)	.512	32,010.57		32,010.57					-32,010.57
PSAL (2)	.512	-8,511,000.00		-8,511,000.00					8,511,000.00
INTR (1)	.512						-19,794.21		

* ACTIVE TRANSACTIONS *

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
D E T A I L T R A N S A C T I O N R E P O R T - F I X E D I N C O M E
07/01/10 TO 09/30/10
S E T T L E M E N T D A T E B A S I S
F U N D : 56 R D A 2 0 0 8 A B O N D P R O C E E D S

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INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36521	FHLB-DISC-UBS	1365	441	07/14/10	07/14/10	MAT	.140	-23,201,000.00	-23,201,000.00		
snj101				07/15/10	07/14/10		.142				23,201,000.00
36527	FHLB-DISC-BA	1365	40	08/11/10	08/11/10	MAT	.170	-23,210,000.00	-23,210,000.00		
snj101				08/12/10	08/11/10		.172				23,210,000.00
36555	FHLB-DISC-UBS	1365	441	09/10/10	09/10/10	MAT	.130	-23,210,000.00	-23,210,000.00		
snj101				09/13/10	09/10/10		.132				23,210,000.00
SUBTOTAL (Txn Typ) MAT					ASSETS		.147	-69,621,000.00	-69,621,000.00		
							.149				69,621,000.00
36521	FHLB-DISC-UBS	1365		07/14/10	07/14/10	AMRT	.140		180.45		
snj101				07/15/10	07/14/10		.142			-180.45	
36527	FHLB-DISC-BA	1365		08/11/10	08/11/10	AMRT	.170		3,068.88		
snj101				08/12/10	08/11/10		.172			-3,068.88	
36555	FHLB-DISC-UBS	1365		09/10/10	09/10/10	AMRT	.130		2,514.42		
snj101				09/13/10	09/10/10		.132			-2,514.42	
SUBTOTAL (Txn Typ) AMRT					ASSETS		.147		5,763.75		
							.149			-5,763.75	
36521	FHLB-DISC-UBS	1365	441	07/14/10	07/12/10	PURC	.140	23,201,000.00	23,200,819.55		
uyen				07/12/10	07/12/10		.142		-180.45		-23,200,819.55
36527	FHLB-DISC-BA	1365	40	08/11/10	07/14/10	PURC	.170	23,210,000.00	23,206,931.12		
uyen				07/14/10	07/14/10		.172		-3,068.88		-23,206,931.12
36555	FHLB-DISC-UBS	1365	441	09/10/10	08/11/10	PURC	.130	23,210,000.00	23,207,485.58		
uyen				08/11/10	08/11/10		.132		-2,514.42		-23,207,485.58
36581	FHLB-DISC-WF	1365	451	10/06/10	09/10/10	PURC	.100	23,211,000.00	23,209,323.65		
uyen				09/10/10	09/10/10		.101		-1,676.35		-23,209,323.65
SUBTOTAL (Txn Typ) PURC					ASSETS		.135	92,832,000.00	92,824,559.90		
							.137		-7,440.10		-92,824,559.90
SUBTOTAL (Fund) 56 RDA 2008A BOND PROCEE					ASSETS			23,211,000.00	23,209,323.65		
									-7,440.10	-5,763.75	-23,203,559.90

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
DETAIL TRANSACTION REPORT - FIXED INCOME
07/01/10 TO 09/30/10
FUND: 56 GRAND TOTALS
ASSETS

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* ACTIVE TRANSACTIONS *

TYPE/ TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
PURC (4)	.137	92,832,000.00		92,824,559.90	-7,440.10				-92,824,559.90
MAT (3)	.149	-69,621,000.00		-69,621,000.00					69,621,000.00
ACR (3)	.149			5,763.75		-5,763.75			

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
DETAIL TRANSACTION REPORT - FIXED INCOME
07/01/10 TO 09/30/10
REPORT GRAND TOTALS
ASSETS

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* ACTIVE TRANSACTIONS *

TYPE/ TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
PURC (93)	.182	2087927406.56		2087383724.34	-543,682.22				-2087383724.34
PSAL (7)	.090	-118649395.99		-118649395.99					118,649,395.99
INTR (11)	.448			-76,666.67			-328,437.14		328,437.14
MAT (114)	.417	-2229821000.00		-2229837041.67			-2,947,687.36		2232784729.03
AMRT (7)	4.057			-521,131.00		521,131.00			
ACR (104)	.318			969,844.13		-969,844.13			

* CANCELLED TRANSACTIONS *

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
D E T A I L T R A N S A C T I O N R E P O R T - F I X E D I N C O M E
0 7 / 0 1 / 1 0 T O 0 9 / 3 0 / 1 0
T R A N S A C T I O N D A T E B A S I S
F U N D : 1 I N V E S T M E N T F U N D S

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INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
32936	STATE INVESTMT POOL-CT	1235	415	10/01/10	07/15/10	PURC	.512	69,058.56	69,058.56		
uyen				07/15/10	07/15/10		.512				-69,058.56
			415		07/15/10	PURC	.512	69,056.56	69,056.56		
uyen				07/15/10	07/15/10		.512				-69,056.56
36592	CP-DISC-JP MORGAN-JPM	1365	325	09/24/10	09/23/10	PURC	.200	40,880,000.00	40,879,722.89		
uyen				09/23/10	09/23/10		.203		-277.11		-40,879,722.89
SUBTOTAL (Txn Typ) PURC						ASSETS					
							.201	41,018,115.12	41,017,838.01		
							.204		-277.11		-41,017,838.01
SUBTOTAL (Fund) 1 INVESTMENT FUNDS						ASSETS					
								41,018,115.12	41,017,838.01		
									-277.11		-41,017,838.01

* CANCELLED TRANSACTIONS *

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
D E T A I L T R A N S A C T I O N R E P O R T - F I X E D I N C O M E
0 7 / 0 1 / 1 0 T O 0 9 / 3 0 / 1 0
R E P O R T G R A N D T O T A L S
A S S E T S

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TYPE/ TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
PURC (3)	.204	41,018,115.12		41,017,838.01	-277.11				-41,017,838.01

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
07/01/10 THROUGH 09/30/10

PAGE: 1
RUN: 10/21/10 09:11:57

ALL FUNDS		(ABSOLUTE)			
CODE	BROKER NAME	TRANSACTIONS	ASSETS	LIABILITIES	TOTAL
40	BANK OF AMERICA SECURITIES LLC	22	417,372,445.28		417,372,445.28
187	GENERAL ELECTRIC CAPITAL CORP	1	9,999,622.22		9,999,622.22
325	J P MORGAN SECURITIES INC	8	208,273,176.59		208,273,176.59
415	STATE INVESTMENT POOL	3	170,406.56		170,406.56
441	UBS FINANCIAL SERVICES INC.	49	1,174,696,580.21		1,174,696,580.21
451	WELLS FARGO BANK - INVESTMENTS	7	126,871,493.48		126,871,493.48
452	WELLS FARGO - CUSTODIAN	3	150,000,000.00		150,000,000.00
	GRAND TOTALS	93	2,087,383,724.34		2,087,383,724.34