

Memorandum

TO: HONORABLE MAYOR AND
CITY COUNCIL

FROM: Julia H. Cooper

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

DATE: October 31, 2011

Approved

Date

11/3/11

Transmitted herewith is the City's investment report for the quarter ended September 30, 2011. To meet the reporting requirements set forth in the City of San Jose Investment Policy, an electronic version of this report will be posted on the City's website at www.csjfinance.org 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 17, 2011 and will be agendaized through the PSFSS Committee to a subsequent City Council meeting.

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

- Size of total portfolio – \$833,367,163
- Earned interest yield – 0.738%
- Weighted average days to maturity – 513 days
- Fiscal Year-to-Date net interest earnings – \$1,632,862
- No sale of securities prior to maturity dates, therefore no realized gains/losses from sales
- Included in this report is the City's external auditor, Macias, Gini & O'Connell's Independent Accountant's Report as agreed upon procedure to evaluate the City's investment program for the six-month period ended June 30, 2011. No exceptions were noted.

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

JULIA H. COOPER
Acting Director of Finance

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

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



Prepared by
Finance Department
Treasury Division

Julia H. Cooper
Acting Director of Finance

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

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**CITY OF SAN JOSE
INVESTMENT REPORT FOR
THE QUARTER ENDED SEPTEMBER 30, 2011
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October 31, 2011

HONORABLE MAYOR and CITY COUNCIL

INVESTMENT REPORT FOR THE QUARTER ENDED SEPTEMBER 30, 2011

I am pleased to present this report of investment activity for the quarter ended September 30, 2011 in compliance with the reporting requirements as set forth in the City of San José Investment Policy. The information presented in the table below highlights the investment activity for the quarter ended September 30, 2011 as well as provides a comparison to the quarters ended June 30, 2011 and September 30, 2010.

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

INVESTMENT SUMMARY			
For the Quarter Ended	<u>September 30, 2011</u>	<u>June 30, 2011</u>	<u>September 30, 2010</u>
<u>Total Portfolio</u>			
Portfolio Value ^{(1) (2) (3)}	\$833,367,163	\$1,093,679,636	\$884,621,767
Earned Interest Yield	0.738%	0.698%	1.36%
Dollar-weighted average yield			
Purchases	.380%	.346%	.182%
Maturities	.236%	.205%	.417%
Called Securities	1.38%	1.09%	.000%
Weighted avg. yield at end of period	.789%	.659%	1.09%
Weighted avg. days to maturity	513	376	145
<u>Portfolio Fund 1</u>			
Portfolio Value ^{(1) (2)}	\$819,850,869	\$1,080,178,355	\$847,964,520
Earned Interest Yield	0.744%	0.701%	1.40%
Dollar-weighted average yield			
Purchases	.380%	.346%	.184%
Maturities	.236%	.205%	.426%
Called Securities	1.38%	1.09%	.000%
Weighted avg. yield at end of period	0.796%	0.662%	1.13%
Weighted avg. days to maturity	517	376	151

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

² Total excludes bond proceeds held by trustees for the City of San José (\$548,823,937).

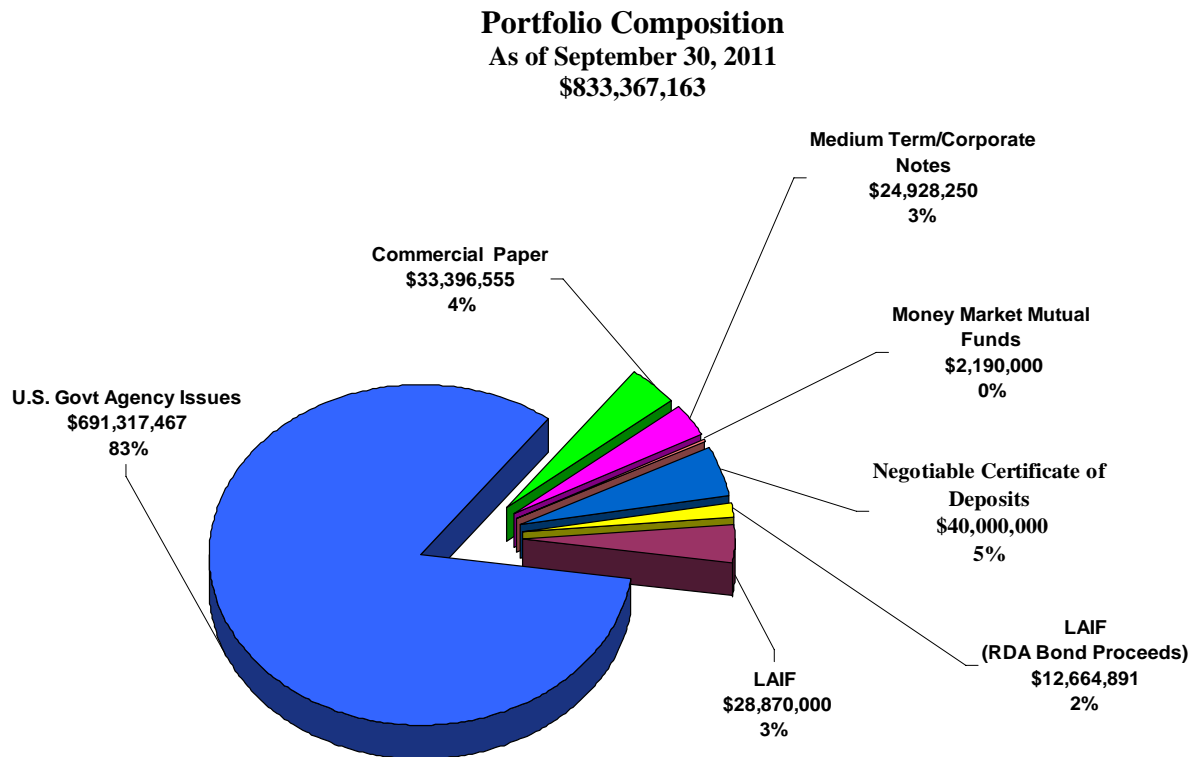
³ Total includes \$12,664,891 bond proceeds held at Local Agency Investment Fund for RDA Series 2008B.

PORTFOLIO STATISTICS

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

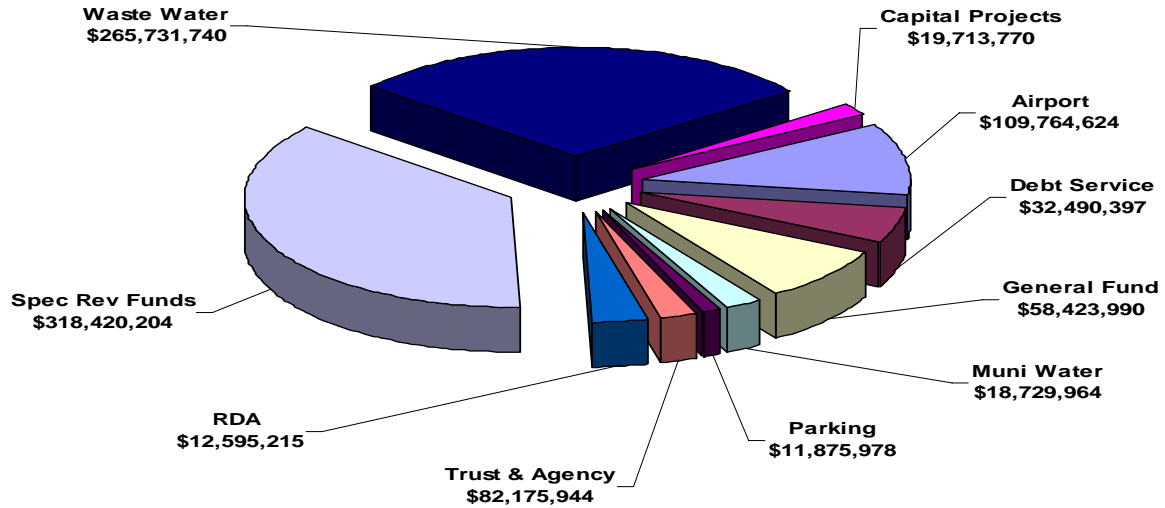
Portfolio Composition

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



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

Cash Balances by Fund Type
 As of September 30, 2011
\$929,921,826

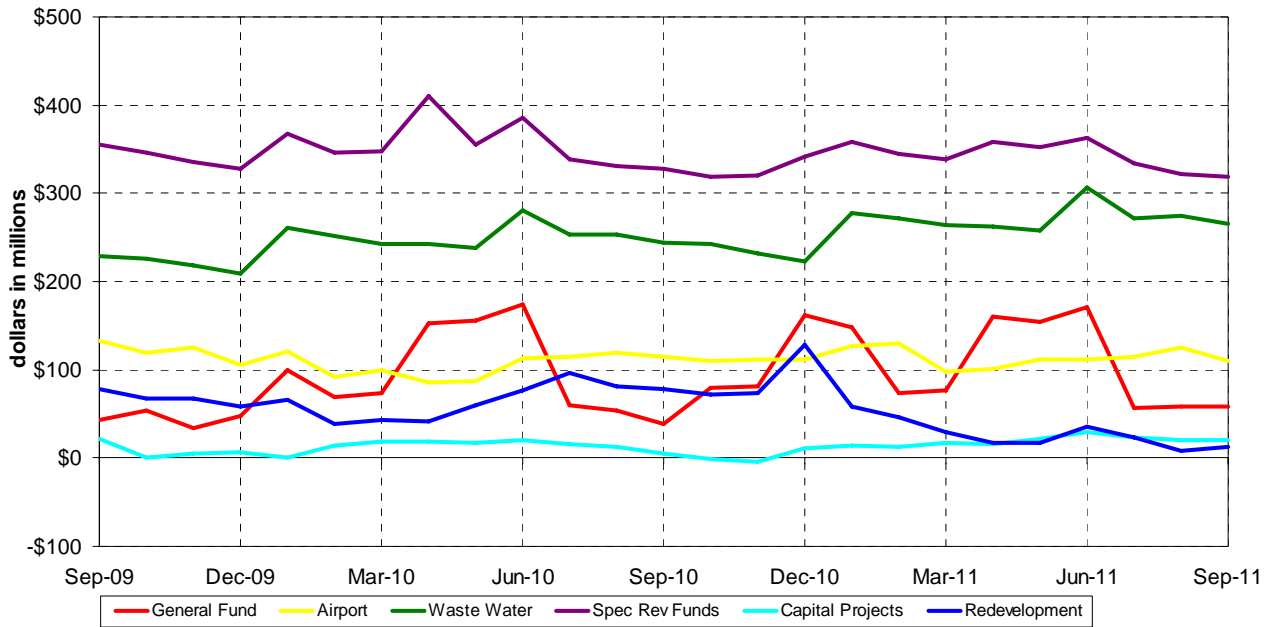


Total Cash Balances per FMS	\$929,921,826
Deposit-in-Transit, Outstanding Checks ¹	<u>(\$96,554,663)</u>
Portfolio Balance Total	\$833,367,163

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

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

Monthly Comparison of Balances by Fund Type
 As of September 30, 2011



General Fund Balances

Cash balances in the General Fund decreased approximately \$113 million from the June 30, 2011 balance of \$171 million to the September 30, 2011 ending balance of \$58 million. As depicted above, cash balances usually peak during the months of January and June when the bulk of property taxes are received. Traditionally, the summer months experience a decline in the portfolio and the General Fund balances due to the retirement prefunding, debt service payments and operational expenditures during months when no property tax revenue is received.

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

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

The practice of pre-funding the City’s employer retirement contribution on an annual basis coincides with the annual seasonal reduction in General Fund cash balances. Tax Revenue Anticipation Notes (“TRAN”) in the amount of \$125 million were authorized in order to provide sufficient funding for the retirement prepayment and to ensure that the General Fund cash balance remains positive throughout fiscal year 2011-2012. The TRAN proceeds were used to fund part of the \$245 million prefunding amount with the remainder paid from maturing securities. Staff anticipates paying back the principal amount plus interest on February 1, 2012, after property tax distribution proceeds have been received.

Negative Cash Balances

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

Redevelopment Agency Portion of Portfolio

Historically, the Redevelopment Agency's participation in the City's investment pool has consisted of restricted bond proceeds and operating cash balances. As of September 30, 2011, the Agency's holdings had decreased by \$22.5 million from the \$35.1 million reported as of June 30, 2011 and consisted of \$12.6 million of bond proceeds. The Redevelopment Agency 2008B bond proceeds, which are for restricted uses, are currently invested in a segregated LAIF account.

At the end of September 2011, the Redevelopment Agency operating cash balance as reported in the City's Financial Management System ("FMS") was negative because of an accounting entry timing issue. The Agency received an advance from the City in the amount of \$1.7 million to make its 4th Street/San Fernando Parking Structure debt service payment in August 2011. However, the Agency did not post the receipt on their books until September 30 and the City did not book the transfer until October 2011. If this entry had been posted in September, the Redevelopment Agency operating cash balance in FMS would have been positive at \$1.7 million for total pool holdings of \$14.3 million as of September 30, 2011.

Total interest earnings from Agency funds invested with the City pool during the quarter ended September 30, 2011 were \$15,051, inclusive of earnings on the LAIF account established for the 2008B bond proceeds.

PORTFOLIO PERFORMANCE

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

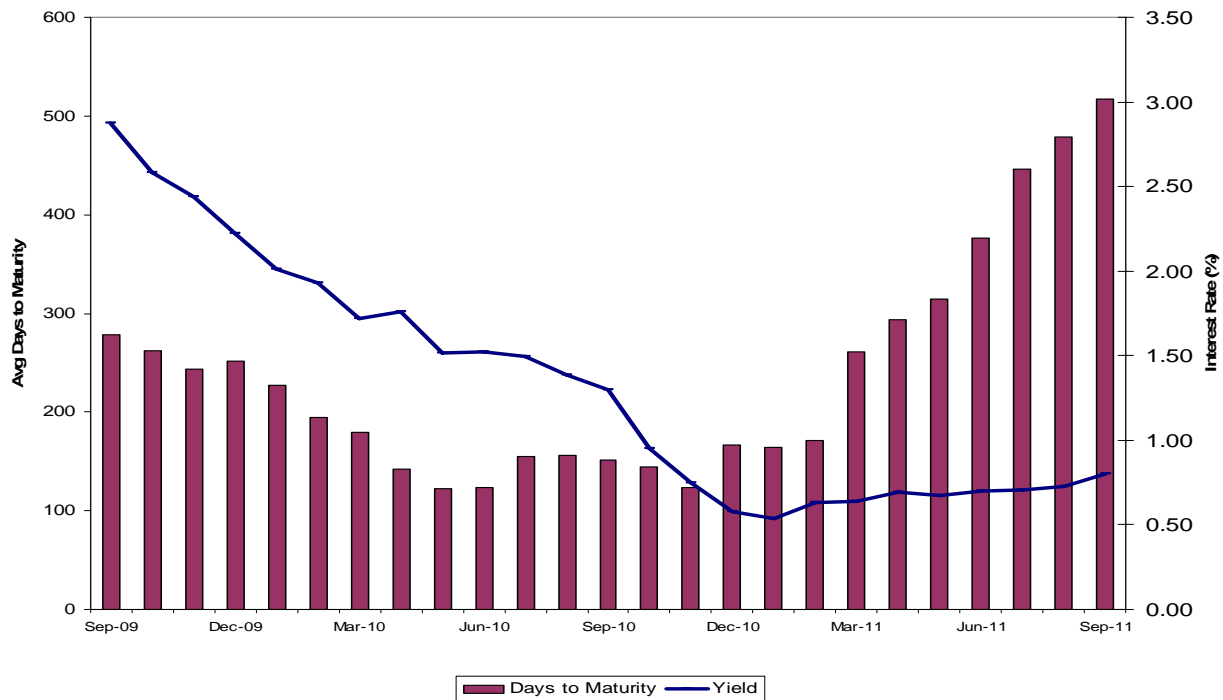
TOTAL PORTFOLIO INCOME RECOGNIZED
Accrual Basis

Total Portfolio	September 30, 2011	June 30, 2011	September 30, 2010
<i>Quarter-End</i>			
Total interest earnings	\$1,632,862	\$1,671,714	\$3,293,286
Realized gains (losses) from sales	<u>0</u>	<u>0</u>	<u>0</u>
Total income recognized	\$1,632,862	\$1,671,714	\$3,293,286
<i>Fiscal Year-to-Date</i>			
Total interest earnings	\$1,632,862	\$8,044,037	\$3,293,286
Realized gains (losses) from sales	<u>0</u>	<u>0</u>	<u>0</u>
Total income recognized	\$1,632,862	\$8,044,037	\$3,293,286

Yield and Maturity Trend

The following graph illustrates the dollar-weighted average days to maturity (“ADM”) of Portfolio 1 (bar graph) along with the yield trend (line graph) for each month for the past two years. The ADM increased from 376 days on June 30, 2011 to 517 days on September 30, 2011

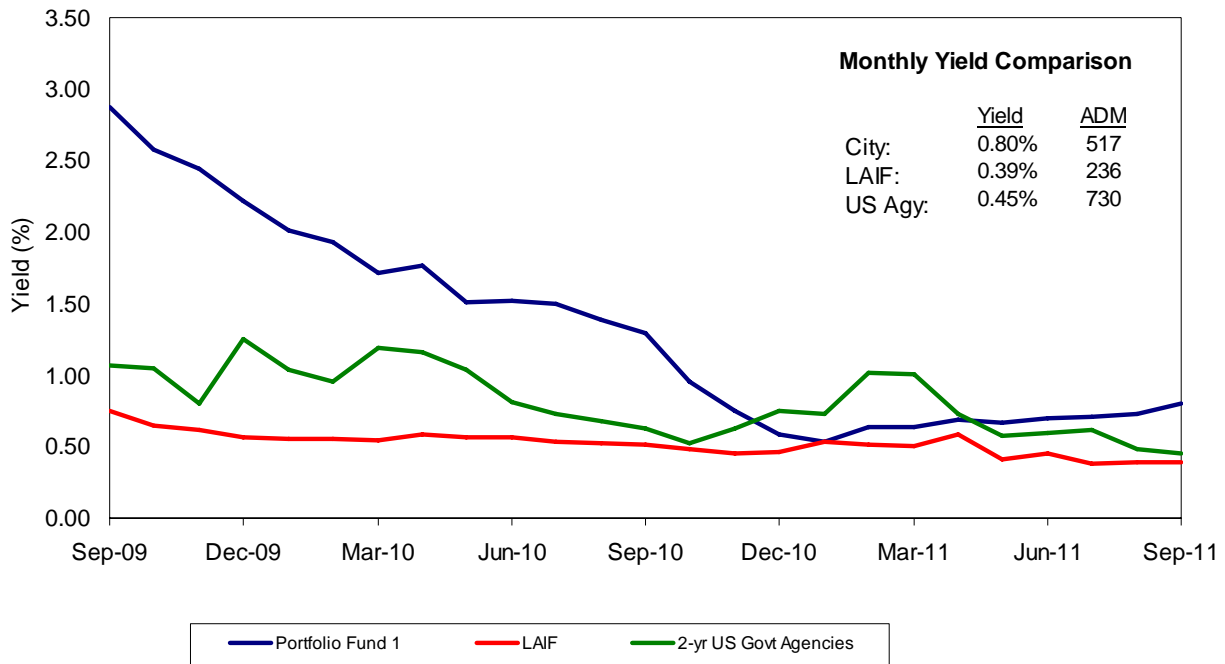
Yield and Maturity Trends Portfolio Fund 1
As of September 30, 2011



Benchmark Comparison

The following graph compares the earned interest yield of the City’s Portfolio Fund 1 with the monthly average yields of the State of California Local Agency Investment Fund (LAIF) and of the two-year U.S. government agency securities from September 2009 through September 2011. The City’s Total Portfolio is not used for benchmarking comparisons since it includes various funds which are required to be invested apart from the pool and have their own separate cash flow needs.

Monthly Benchmark Comparisons
 As of September 30, 2011



The closest suitable benchmarks for the City’s Portfolio Fund 1 are the two-year US government agency securities and the Local Agency Investment Fund (LAIF). Despite yields in the market remaining at historically low levels, during the past two quarters, the City’s yield has increased over the two-year government agency benchmark. This increase is the result of staff purchasing longer-dated maturities (out to three years) as well as callable securities that provide a yield advantage.

The two-year agency benchmark has historically been a suitable benchmark for the City’s portfolio as it closely mimics the City’s desired duration. The two-year government agency benchmark maintains a constant average-days-to-maturity (“ADM”) of 730 days while the City’s ADM will vary depending on cash flow needs. Liquidity restraints, reduced fund balances, as well as the structural change in the City’s portfolio associated with the retirement prefunding, have resulted in the City’s ADM being lower than the two-year agency benchmark. During the past two quarters, however, staff has been extending investment maturities, increasing both the portfolio duration and yield.

During the month of September 2011, LAIF’s ADM was 236 days compared to the 517 days of the City’s Portfolio Fund 1. Although the City’s ADM increased significantly this quarter from 376 days in the last quarter, the City’s relatively short average life will continue to result in the portfolio’s yields remaining near historic lows. However, the short average life will, as cash flows permit, allow the City’s portfolio to react relatively quickly once interest rates increase, resulting in more favorable yield performance.

Unrealized Losses and Gains

As shown in the Investment Summary Table on page 1 of this report, the total portfolio size as of September 30, 2011 was \$833,367,163. 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	\$837,413,480	Market Value	\$837,413,480
Original Cost	<u>(833,367,163)</u>	Amortized Cost	<u>(833,778,517)</u>
Net Unrealized Gain (Loss)	\$4,046,317	Net Unrealized Gain (Loss)	\$ 3,364,963

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

Earned Interest Yield – The total investment portfolio earned interest yield for the quarter ended September 30, 2011 was 0.738%. The yield on the portfolio increased from the quarter ended June 30, 2011, resulting in increased interest income for the portfolio. This positive change is the result of change in the investment strategy from one of staying invested primarily in cash and money-market instruments into one with more structured and laddered investments.

The Federal Funds target range remained unchanged between 0.00% (zero percent) and 0.25%. The Federal Open Market Committee (“FOMC”) statement released on September 21, 2011, reiterated that economic conditions are likely to warrant exceptionally low levels for the federal funds rate through at least mid-2013.

COMPLIANCE REPORTING REQUIREMENTS

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

Cash Management Projection

Based on the Finance Department’s cash flow projection as of September 30, 2011, total revenues and investment maturities for the next six months are anticipated to be \$754 million. This is sufficient to cover the projected City expenditures for the same period of approximately \$741 million.

Statement of Compliance with the Policy

There were no exceptions or violations outstanding for the quarter ended September 30, 2011. The investment portfolio during the quarter ended September 30, 2011 meets the requirements of the City’s Investment Policy and the California Government Code section 53601.

Comparison of Portfolio Investment Earnings to FY 2011-12 Budget

The following is a comparison of actual investment earnings on an accrual basis to the fiscal year 2011-12 budget. Monthly budgeted earnings apportionments for the City funds are based upon historical cash balance averages and an assumed average interest yield for the fiscal year. The 2011-12 budgeted interest earnings for the General Fund were \$110,000 based on a projected interest yield of 0.22%. The schedule below compares the unaudited actual net investment earnings for the General Fund for the quarter ended September 30, 2011 to the budgeted amounts.

BUDGET COMPARISON		
<u>Net Investment Earnings</u>	<u>Yield</u>	<u>General Fund</u>
<i>Quarter Ended September 2011</i>		
Budget ^(a)	0.22%	\$ 27,500
Actual ^(b)	<u>0.44%</u>	<u>34,497</u>
Variance ^(c)	0.28%	\$ 6,997
<i>Fiscal Year to Date</i>		
Budget ^(a)	0.22%	\$ 27,500
Actual ^(b)	<u>0.44%</u>	<u>34,497</u>
Variance ^(c)	0.22%	\$ 6,997

(a) Reflects the FY 11/12 Adopted Budget as approved by the Council on June 21, 2011.

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

INVESTMENT TRADING ACTIVITY

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

INVESTMENT STRATEGY

The investment program continues to focus on its core mandate of safety, liquidity and yield. For the past few years, the City's investment strategy has been to invest short-term (18 months or less) in order to cover liquidity needs. In early 2011, staff began to extend maturities in order to provide income and structure to the portfolio. Investments were matched to known cash flow outlays in the 18-36 month horizon. Unless market conditions change dramatically, this strategy is expected to continue throughout FY 2011-12 given a forecast of continued slow economic growth. Given budget constraints and the continued low market interest yields, staff will not actively seek to extend maturities beyond 36 months.

Future Commitments -- As of quarter-end September 30, 2011, the City had no obligations to buy or sell securities, and no commitments to participate in securities trading.

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

Restructuring-- No restructuring transactions were executed during the quarter ended September 30, 2011.

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

SIGNIFICANT DEVELOPMENTS

During the quarter ended September 30, 2011, Treasury staff placed a moratorium on purchases of Bank of America-issued commercial paper, bankers acceptances and corporate medium-term notes. On September 21, 2011, Moody's rating service downgraded the short-term rating of Bank of America ("BofA") from P-1 to P-2 and the long-term rating from A3 to Baa1. The long-term rating falls below the minimum thresholds stipulated in the City's Investment Policy (A-). Trading with BofA broker/dealers is still acceptable as far as purchasing securities issued by entities other than BofA, for example government agency securities. Purchasing BofA-issued securities, however, will not be permitted until there is a credit upgrade from the rating agencies.

CONCLUSION

The total investment portfolio as of September 30, 2011 was \$833,367,163. This is a decrease of approximately \$260 million from June 30, 2011, primarily due to retirement prefunding. For the quarter ended September 30, 2011, the total portfolio earned interest yield was 0.738%, an increase from 0.698% reported for the quarter ended June 30, 2011, reflecting the higher yields earned on longer-dated investments as a result of the rebalancing of the portfolio from a cash portfolio to a more structured and laddered portfolio. The weighted average days to maturity increased during the quarter ended September 30, 2011 to 517 days, also as a result of staff extending maturities to provide structure and income for the portfolio. As of September 30, 2011, approximately 83% of the total portfolio consisted of U.S. government agency securities.

Respectfully submitted,



JULIA H.COOPER
Acting Director of Finance

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

Independent Accountant's Report on
Applying Agreed-Upon Procedures

As of June 30, 2011

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

**Independent Accountant’s Report on
Applying Agreed-Upon Procedures**

We have performed the procedures enumerated below, which were agreed to by the Finance Department of the City of San José (Finance Department) and the Office of the City Auditor of the City of San José (City Auditor), solely to assist you in evaluating whether the investments of the City of San José (City) within the City’s pooled portfolio are in compliance with the City’s Investment Policy and department procedures as of June 30, 2011. The City’s management is responsible for the City’s compliance with those requirements. This agreed-upon procedures engagement was conducted in accordance with attestation standards established by the American Institute of Certified Public Accountants. The sufficiency of these procedures is solely the responsibility of those parties specified in the report. Consequently, we make no representation regarding the sufficiency of the procedures described below, either for the purpose for which this report has been requested or for any other purpose.

Our procedures and findings are as follows:

1. We obtained a copy of the FY 2010-11 Fourth Quarter Investment Report (Treasurer’s Report), as of June 30, 2011 and agreed individual investments to supporting documentation such as custodian statements, bank statements, and broker confirmations obtained from the City and reconciled such to the Treasurer’s Report.

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

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

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

3. We compared the investments listed in the Treasurer’s Report as of June 30, 2011 to the types of investments authorized for the City by the City’s Investment Policy, dated September 28, 2010.

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

4. We compared the fair value of the investments listed in the Treasurer’s Report as of June 30, 2011 to supporting documentation such as custodian statements, bank statements, and broker confirmations.

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

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

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

6. We compared the investments listed in the Treasurer's Report as of June 30, 2011 to the prohibited investments listed in the City's Investment Policy.

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

7. We calculated the totals (cost basis) for the investment types listed in the Treasurer's Report as of June 30, 2011 and compared those totals to the limitations imposed by the City's Investment Policy for specified investment types.

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

8. We agreed individual investment maturity dates listed in the Treasurer's Report as of June 30, 2011 to the City's investment statements to determine if they conform to the maturity requirements of the City's Investment Policy.

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

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

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

10. We recomputed and reviewed supporting documentation relevant to the repurchase agreements and, if applicable, the reverse repurchase agreements held by the City on June 30, 2011 to ascertain whether the investments conform to the City's Investment Policy.

Finding: Not applicable. No repurchase or reverse repurchase agreements were held by the City on June 30, 2011.

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

We were not engaged to, and did not, conduct an examination, the objective of which would be the expression of an opinion, on whether the City's investments within the City's pooled portfolio are in compliance with the City's Investment Policy and department procedures as of June 30, 2011. Accordingly, we do not express such an opinion. Had we performed additional procedures, other matters might have come to our attention that would have been reported to you.

This report is intended solely for the information and use of the City Council, the Public Safety, Finance & Strategic Support Committee, the City Auditor, and City Management and is not intended to be and should not be used by anyone other than those specified parties.

|
Macias Gini & Connell LLP

Walnut Creek, California
October 27, 2011

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.

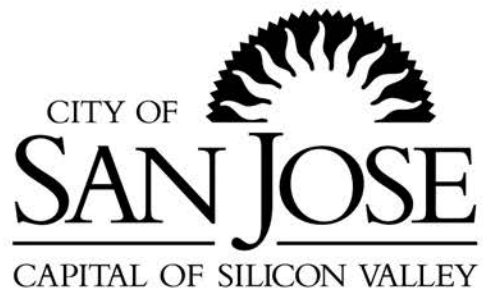
END OF PERIOD PORTFOLIO BALANCE: The sum of all investment balances (adjusted cost basis) which are active at the end of the report.

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 07/01/11 THROUGH 09/30/11

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

ALL FUNDS SUMMARY

INVESTMENT TYPE	INVESTMENT EARNINGS AND RECEIPTS			

	ACCRUED INTEREST			
DAILY AVERAGE	PERCENT	AMOUNT	INTEREST RECEIVED	
-----	-----	-----	-----	
BANKERS ACCEPTANCES	.00	.00	.00	.00
FEDERAL AGENCY SECURITIES	663,962,980.61	.78	1,304,267.07	1,119,178.30
CERTIFICATES OF DEPOSIT	.00	.00	.00	.00
U.S. TREASURY BILLS, BONDS AND NOTES	.00	.00	.00	.00
REPURCHASE AGREEMENTS	.00	.00	.00	.00
STATE POOL, PASSBOOK & MONEY MKT ACCTS	85,663,162.42	.37	80,364.43	80,106.16
COMMERCIAL PAPER	63,171,904.50	.17	27,102.21	99,897.36
NEGOTIABLE CD'S	40,000,000.00	.27	27,600.00	.00
MEDIUM TERM CORPORATE NOTES	24,928,250.00	3.08	193,528.31	.00
INVESTMENTS SUB-TOTAL	877,726,297.52	.74	1,632,862.02	1,299,181.82
ACTIVE BANK BALANCES	3,983,522.30			
TEMPORARILY IDLE CASH TOTAL	881,709,819.82	.73	1,632,862.02	1,299,181.82

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
 7/01/11 THROUGH 9/30/11

ALL FUNDS

	----- FIXED -----		----- EQUITIES -----		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	1,299,181.82	.00	.00	.00	1,299,181.82
TOTAL NET EARNINGS THIS PERIOD:	1,632,862.02	.00	.00	.00	1,632,862.02
AVERAGE DAILY PORTFOLIO BALANCE:	877,726,297.52	.00	.00	.00	877,726,297.52
EARNED INCOME YIELD THIS PERIOD:	.738	.000	.000	.000	.738
END OF PERIOD PORTFOLIO BALANCE:	833,367,163.31	.00	.00	.00	833,367,163.31
CURRENT AMORTIZED BOOK VALUE:	833,778,517.42	.00	.00	.00	833,778,517.42
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	.789	.000	.000	.000	.789
WEIGHTED AVERAGE DAYS TO MATURITY:	512.43	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	425.62	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					.738

SAN JOSE CITY SUMMARY				
	BALANCE 7/1/2011	SALES OR MATURITIES	ADDITIONS	BALANCE 9/30/2011
Time Deposits	0.00	0.00	0.00	0.00
UST Bills, Notes & Bonds	0.00	0.00	0.00	0.00
TB/N Stripped Coupon	0.00	0.00	0.00	0.00
Federal Agency Securities	810,830,514.39	308,083,016.15	188,569,968.75	691,317,466.99
Bankers Acceptance	0.00	0.00	0.00	0.00
Repurchase Agreements	0.00	0.00	0.00	0.00
Negotiable CD's	40,000,000.00	0.00	0.00	40,000,000.00
Commercial Paper/Discount	131,957,174.29	152,921,102.64	54,360,483.26	33,396,554.91
Corporate Medium Term Notes	24,928,250.00	0.00	0.00	24,928,250.00
Money Market Mutual Fund	2,190,000.00	0.00	0.00	2,190,000.00
State Pool	83,773,696.90	130,149,033.87	87,910,228.38	41,534,891.41
Total	1,093,679,635.58	591,153,152.66	330,840,680.39	833,367,163.31
		Net Change =	-260,312,472.27	
Portfolio Turnover Ratio:		Purchase + Sales/Maturities (at cost)		
		Average Daily Portfolio Balance		
SEPTEMBER 2011 TURNOVER RATIO:		0.9599092258	times	
AVERAGE DAILY PORTFOLIO BALANCE (FS)		960,501,064.30		

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

07/01/11 - 09/30/11

Fund & Description		Total Income Received	Total Net Earnings	Average Daily Portfolio Balance	Earned Income Yield This Period	End of Period Portfolio Balance	Current Amortized Book Value	Weighted Average Yield at End of Period	Weighted Average Days to Maturity
1	Investment Fund	1,287,038.99	1,620,064.49	864,212,288.26	0.744	819,850,869.48	820,260,309.21	0.796	517
34	CSJ/CSC Jt Pwr	0.00	654.73	851,402.42	0.305	851,402.42	853,316.80	0.305	97
55	RDA Series 2008B	12,142.83	12,142.80	12,662,606.85	0.380	12,664,891.41	12,664,891.41	0.380	274
TOTAL		1,299,181.82 *	1,632,862.02 *	877,726,297.52	0.738	833,367,163.31	833,778,517.42	0.789	513

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



SECTION B

EARNED INTEREST SUMMARY

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

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

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

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

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

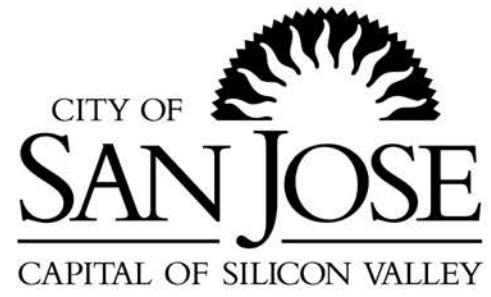
REPURCHASE AGREEMENTS: A holder of securities (e.g. a "dealer") sells the securities to an investor (e.g. the City) with an agreement to repurchase the securities at a fixed price on a fixed date.

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

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

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

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



(FS/ERNFS)

CITY OF SAN JOSE
TREASURY DIVISION

PORTFOLIO STATISTICS
7/01/11 THROUGH 9/30/11

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ALL FUNDS

	----- FIXED -----		----- EQUITIES -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	1,299,181.82	.00	.00	.00	1,299,181.82
TOTAL NET EARNINGS THIS PERIOD:	1,632,862.02	.00	.00	.00	1,632,862.02
AVERAGE DAILY PORTFOLIO BALANCE:	877,726,297.52	.00	.00	.00	877,726,297.52
EARNED INCOME YIELD THIS PERIOD:	.738	.000	.000	.000	.738
END OF PERIOD PORTFOLIO BALANCE:	833,367,163.31	.00	.00	.00	833,367,163.31
CURRENT AMORTIZED BOOK VALUE:	833,778,517.42	.00	.00	.00	833,778,517.42
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	.789	.000	.000	.000	.789
WEIGHTED AVERAGE DAYS TO MATURITY:	512.43	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	425.62	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					.738

(FS/ERNFS)

CITY OF SAN JOSE
TREASURY DIVISION

PORTFOLIO STATISTICS
7/01/11 THROUGH 9/30/11

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FUND: 1 INVESTMENT FUNDS

	----- FIXED -----		----- EQUITIES -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	1,287,038.99	.00	.00	.00	1,287,038.99
TOTAL NET EARNINGS THIS PERIOD:	1,620,064.49	.00	.00	.00	1,620,064.49
AVERAGE DAILY PORTFOLIO BALANCE:	864,212,288.26	.00	.00	.00	864,212,288.26
EARNED INCOME YIELD THIS PERIOD:	.744	.000	.000	.000	.744
END OF PERIOD PORTFOLIO BALANCE:	819,850,869.48	.00	.00	.00	819,850,869.48
CURRENT AMORTIZED BOOK VALUE:	820,260,309.21	.00	.00	.00	820,260,309.21
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	.796	.000	.000	.000	.796
WEIGHTED AVERAGE DAYS TO MATURITY:	516.55	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	428.30	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					.744

(FS/ERNFS)

CITY OF SAN JOSE
TREASURY DIVISION

PORTFOLIO STATISTICS
7/01/11 THROUGH 9/30/11

PAGE: 2
RUN: 10/17/11 11:26:22

FUND: 34 CSJ/CSC Jt Pwr

	----- FIXED -----		----- EQUITIES -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	.00	.00	.00	.00	.00
TOTAL NET EARNINGS THIS PERIOD:	654.73	.00	.00	.00	654.73
AVERAGE DAILY PORTFOLIO BALANCE:	851,402.42	.00	.00	.00	851,402.42
EARNED INCOME YIELD THIS PERIOD:	.305	.000	.000	.000	.305
END OF PERIOD PORTFOLIO BALANCE:	851,402.42	.00	.00	.00	851,402.42
CURRENT AMORTIZED BOOK VALUE:	853,316.80	.00	.00	.00	853,316.80
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	.305	.000	.000	.000	.305
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:					.305

(FS/ERNFS)

CITY OF SAN JOSE
TREASURY DIVISION

PORTFOLIO STATISTICS
7/01/11 THROUGH 9/30/11

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FUND: 55 Series 2008B-RDA Tax Allocation

	----- FIXED -----		----- EQUITIES -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	12,142.83	.00	.00	.00	12,142.83
TOTAL NET EARNINGS THIS PERIOD:	12,142.80	.00	.00	.00	12,142.80
AVERAGE DAILY PORTFOLIO BALANCE:	12,662,606.85	.00	.00	.00	12,662,606.85
EARNED INCOME YIELD THIS PERIOD:	.380	.000	.000	.000	.380
END OF PERIOD PORTFOLIO BALANCE:	12,664,891.41	.00	.00	.00	12,664,891.41
CURRENT AMORTIZED BOOK VALUE:	12,664,891.41	.00	.00	.00	12,664,891.41
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	.380	.000	.000	.000	.380
WEIGHTED AVERAGE DAYS TO MATURITY:	274.00	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	274.00	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					.380

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

07/01/11 THROUGH 09/30/11

SORT KEYS ARE FUND

FUND: 1 INVESTMENT FUNDS

PAGE: 1
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INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED ORIG. COST	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
32936	01/01/02	.3805	STATE INVESTMT POOL-CTY	06/30/12	28,770,000.00	28,770,000.00	.380		43,460.17	43,460.09
33658	10/01/03	.3805	STATE INVESTMT POOL-RDA	06/30/12	100,000.00	100,000.00	.380		24,443.76	24,443.69
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
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
36510	07/01/10	.0600	BLACKROCK LIQUIDITY FEDF	06/30/12	1,000,000.00	1,000,000.00	.060		26.19	151.24
36511	07/01/10	.0600	MORGAN STANLEY INST LIQ	06/30/12	641,000.00	641,000.00	.060		19.07	97.43
36512	07/01/10	.0500	FEDERATED GOVT OBLIGATIO	06/30/12	549,000.00	549,000.00	.050		14.14	69.18
36515	07/07/10	.4300	FNMA-DISC-UBS	07/01/11	25,000,000.00	24,892,798.61	N.D.	MATURED	107,201.39	
36522	07/13/10	.3900	FNMA-DISC-UBS	07/01/11	20,000,000.00	19,923,516.67	N.D.	MATURED	76,483.33	
36523	07/13/10	.3900	FNMA-DISC-BA	07/01/11	19,270,000.00	19,196,308.31	N.D.	MATURED	73,691.69	
36526	07/14/10	.3900	FNMA-DISC-WF	07/01/11	30,000,000.00	29,885,600.00	N.D.	MATURED	114,400.00	
36550	08/06/10	.3100	FNMA-DISC-UBS	07/01/11	20,000,000.00	19,943,338.89	N.D.	MATURED	56,661.11	
36563	08/20/10	.2300	FHLB-DISC-UBS	07/01/11	13,000,000.00	12,973,837.50	N.D.	MATURED	26,162.50	
36600	10/01/10	.2000	FNMA-DISC-WF	07/01/11	30,000,000.00	29,954,500.00	N.D.	MATURED	45,500.00	
36637	11/16/10	.4000	CP-DISC-TOYOTA-TOY	07/15/11	25,000,000.00	24,933,055.56	.407	MATURED	66,944.44	3,888.89
36659	12/16/10	1.3500	FFCB-CALL-WF	12/16/13	5,000,000.00	5,000,000.00	1.339			16,875.00
36662	12/10/10	1.7500	FHLMC-WF	06/15/12	10,000,000.00	10,170,700.00	.599			15,351.45
36663	12/10/10	.2300	FHLMC-DISC-UBC	07/29/11	10,000,000.00	9,985,241.67	.234	MATURED	14,758.33	1,788.89
36665	12/13/10	.5000	FHLB-GILFD	06/26/13	10,000,000.00	9,893,900.00	.924			23,041.25
36670	12/15/10	.2300	FHLMC-DISC-CITIG	07/29/11	5,232,000.00	5,224,445.57	.234	MATURED	7,554.43	935.95
36675	12/16/10	.2700	FHLMC-DISC-CITIG	10/21/11	20,046,000.00	19,999,543.40	.274			13,831.74
36676	12/16/10	.2800	FHLMC-DISC-UBC	11/04/11	20,000,000.00	19,949,755.56	.285			14,311.11
36685	12/23/10	.3000	FHLB-WF	11/23/11	10,000,000.00	9,996,800.00	.333			8,378.80
36686	12/23/10	.4000	FFCB-WF	11/02/12	10,000,000.00	9,942,800.00	.708			17,738.83
36689	12/27/10	.2200	FHLMC-DISC-UBS	08/26/11	20,029,000.00	19,999,379.33	.223	MATURED	29,620.67	6,854.37
36690	12/28/10	.2100	FHLMC-DISC-CITIG	08/12/11	17,685,000.00	17,661,582.11	.213	MATURED	23,417.89	4,332.83
36697	01/25/11	1.2500	FHLMC-CALL-GILFD	07/25/13	10,000,000.00	10,000,000.00	1.267	07/25/11	62,500.00	8,333.33
36703	01/10/11	.2200	FHLMC-DISC-CITIG	08/24/11	15,020,000.00	14,999,255.71	.223	MATURED	20,744.29	4,956.60
36720	01/27/11	.7500	FNMA-WF	12/18/13	5,000,000.00	4,946,050.00	1.129			14,075.19
36727	02/03/11	.9200	FFCB-WF	11/26/13	5,000,000.00	4,966,850.00	1.156			14,469.62
36728	02/03/11	.8750	FHLMC-WF	10/28/13	5,000,000.00	4,964,350.00	1.137			14,223.88
36730	02/04/11	.7500	FNMA-WF	12/18/13	5,000,000.00	4,922,700.00	1.302			16,160.88
36735	02/09/11	.8750	FHLMC-WF	10/28/13	5,000,000.00	4,938,050.00	1.340			16,682.87
36736	02/09/11	.7000	FFCB-WF	11/04/13	10,000,000.00	9,820,600.00	1.374			34,021.32
36737	02/16/11	1.0000	FHLB-WF	05/16/13	5,000,000.00	5,000,000.00	.992			12,500.00
36739	02/10/11	1.3000	FFCB-WF	12/23/13	10,000,000.00	9,955,100.00	1.452			36,445.37
36740	02/10/11	1.1250	FNMA-WF	09/30/13	5,000,000.00	4,972,200.00	1.334		28,125.00	16,718.37
36760	03/07/11	1.0000	FNMA-CITIG	09/23/13	5,000,000.00	4,981,900.00	1.138		25,000.00	14,288.61
36761	03/07/11	1.3750	FHLMC-UBS	02/25/14	10,000,000.00	9,996,400.00	1.374		64,166.67	34,679.97
36763	03/08/11	1.1250	FNMA-GILFD	09/30/13	5,000,000.00	4,998,100.00	1.131		28,125.00	14,249.06
36764	03/08/11	.7500	FHLMC-WF	03/28/13	10,000,000.00	9,987,700.00	.805		37,500.00	20,256.79
36771	03/15/11	.2500	FHLB-WF	03/07/12	5,000,000.00	4,999,950.00	.249		5,972.22	3,137.84
36772	03/15/11	.8750	FNMA-CALL-GILF	11/08/13	2,505,000.00	2,488,517.10	1.123			7,044.62

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

07/01/11 THROUGH 09/30/11

SORT KEYS ARE FUND

FUND: 1 INVESTMENT FUNDS

PAGE: 2

RUN: 10/17/11 11:23:19

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
36777	03/18/11	.8000	FNMA-CALL-GILF	11/18/13	5,000,000.00	4,964,050.00	1.070			13,388.73
36781	03/22/11	.3750	FHLMC-UBS	11/30/12	5,000,000.00	4,981,950.00	.587			7,370.22
36788	03/30/11	.8750	FHLB-WF	12/27/13	5,000,000.00	4,949,600.00	1.247			15,560.43
36789	03/30/11	.5150	FHLMC-WF	11/26/12	5,000,000.00	4,986,400.00	.676			8,498.79
36790	03/30/11	.3750	FHLMC-UBS	11/30/12	5,000,000.00	4,972,250.00	.707			8,865.90
36791	03/30/11	1.1500	FHLMC-CALL-GILF	10/07/13	5,000,000.00	4,986,500.00	1.251			15,722.08
36792	03/30/11	1.0000	FNMA-CALL-GILF	09/20/13	10,000,000.00	9,945,000.00	1.220		47,222.22	30,591.17
36793	03/30/11	.5700	FHLB-UBC	08/28/12	5,000,000.00	4,999,950.00	.566		11,954.17	7,133.90
36795	03/30/11	.2200	FNMA-DISC-WF	02/01/12	10,154,000.00	10,134,887.92	.223			5,708.80
36796	04/01/11	.2800	FHLMC-DISC-WF	03/13/12	14,327,000.00	14,288,333.02	.285			10,251.77
36798	04/04/11	.2300	FHLMC-DISC-CITIG	03/16/12	9,450,000.00	9,429,049.88	.234			5,554.50
36799	04/05/11	.8000	FNMA-CALL-WF	11/29/13	5,000,000.00	4,947,500.00	1.202			14,984.52
36800	04/05/11	.5000	FNMA-UBC	10/30/12	10,000,000.00	9,987,800.00	.574			14,455.40
36801	04/05/11	1.0000	FNMA-CITIG	09/23/13	5,000,000.00	4,993,900.00	1.042		23,333.33	13,122.17
36803	04/06/11	.9800	FFCB-UBC	09/23/13	5,000,000.00	4,987,850.00	1.073		22,730.56	13,490.63
36804	04/06/11	.7500	FNMA-WF	02/26/13	5,000,000.00	4,997,150.00	.774		14,583.33	9,753.90
36805	04/08/11	1.1700	FHLB-WF	11/08/13	5,000,000.00	5,000,000.00	1.160			14,625.00
36807	04/15/11	1.0000	FHLB-CITIG	08/15/13	5,000,000.00	5,000,000.00	.992		16,666.67	12,500.00
36809	04/29/11	1.6250	FHLMC-CALL-UBS	04/29/14	5,000,000.00	5,000,000.00	1.648	07/29/11	20,312.50	6,319.44
36810	04/28/11	1.2000	FHLB-GILFD	10/28/13	5,000,000.00	5,000,000.00	1.190			15,000.00
36815	04/13/11	.2700	CP-DISC-TOYOTA-TOY	07/13/11	9,768,000.00	9,761,333.34	.274	MATURED	6,666.66	879.12
36817	04/15/11	.2700	CP-DISC-BANKAMERICA-BA	08/15/11	8,797,000.00	8,788,950.75	.274	MATURED	8,049.25	2,968.99
36820	04/18/11	.1100	FNMA-DISC-CITIG	09/09/11	20,000,000.00	19,991,200.00	.112	MATURED	8,800.00	4,277.78
36821	04/18/11	.1200	FNMA-DISC-WF	09/23/11	20,000,000.00	19,989,466.67	.122	MATURED	10,533.33	5,600.00
36822	04/18/11	.1400	FHLMC-DISC-UBC	11/18/11	18,453,000.00	18,437,643.00	.142			6,602.08
36829	04/29/11	1.5000	FNMA-GILFD	09/08/14	10,000,000.00	9,996,500.00	1.496		53,750.00	37,762.21
36830	04/29/11	.3750	FHLMC-WF	11/30/12	5,000,000.00	4,991,700.00	.477			6,001.79
36831	05/09/11	1.3750	FHLMC-CITIG	05/09/14	10,000,000.00	10,000,000.00	1.364			34,375.00
36834	04/29/11	.3100	NCD-UBOC-UBC	10/07/11	20,000,000.00	20,000,000.00	.314			15,844.44
36838	05/03/11	.1750	CP-DISC-UBS FIN DEL-UBS	08/03/11	10,000,000.00	9,995,527.78	.178	MATURED	4,472.22	1,604.17
36841	05/04/11	.1150	CP-DISC-UBS FIN DEL-UBS	07/05/11	5,888,000.00	5,886,833.85	.117	MATURED	1,166.15	75.24
36842	05/16/11	.7500	FHLB-WF	07/30/13	4,500,000.00	4,501,935.00	.724			8,216.63
36843	05/16/11	.7500	FHLB-WF	08/28/13	5,000,000.00	5,000,000.00	.744			9,375.00
36844	05/12/11	1.1500	FFCB-CITIG	05/12/14	5,000,000.00	5,000,000.00	1.141			14,375.00
36846	05/06/11	.3750	FNMA-WF	12/28/12	10,000,000.00	9,989,300.00	.437			11,010.21
36847	05/06/11	.3750	FHLMC-UBC	11/30/12	5,000,000.00	4,996,800.00	.413			5,200.39
36848	05/12/11	.8000	FNMA-UBC	11/18/13	5,000,000.00	4,993,150.00	.849			10,684.25
36853	06/15/11	2.2000	FNMA-WF	06/15/16	5,000,000.00	5,000,000.00	2.182			27,500.00
36854	06/13/11	1.6000	FHLMC-GILFD	03/13/15	5,000,000.00	5,000,000.00	1.587		20,000.00	20,000.00
36858	06/08/11	1.7700	FHLB-GILFD	06/08/15	3,000,000.00	3,000,000.00	1.756			13,275.00
36860	06/21/11	.5000	FHLB-WF	06/21/13	10,000,000.00	10,000,000.00	.496			12,500.00
36861	06/20/11	.6250	FFCB-UBC	11/20/13	5,000,000.00	5,000,000.00	.620			7,812.50
36863	06/27/11	.7000	FHLB-CALL-CITIG	09/27/13	10,000,000.00	10,000,000.00	.694			17,500.00
36864	06/30/11	1.0300	FHLB-WF	10/23/14	10,000,000.00	10,000,000.00	1.022			25,750.00

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
07/01/11 THROUGH 09/30/11
SORT KEYS ARE FUND
FUND: 1 INVESTMENT FUNDS

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INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED ORIG. COST	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
36865	06/23/11	.7000	FHLB-WF	01/30/14	10,000,000.00	9,989,600.00	.735		7,194.45	18,505.05
36866	06/23/11	.8750	FFCB-WF	06/23/14	10,000,000.00	9,992,600.00	.893			22,496.17
36867	06/30/11	.8500	FHLB-GILFD	04/30/14	5,000,000.00	5,000,000.00	.843			10,625.00
36868	06/29/11	.4000	FFCB-UBS	04/29/13	10,000,000.00	10,000,000.00	.397			10,000.00
36869	06/22/11	.1800	CP-DISC-TOYOTA-TOY	08/25/11	4,221,000.00	4,219,649.28	.183	MATURED	1,350.72	1,160.77
36870	06/23/11	.2300	NCD-UBOC-UBC	12/02/11	20,000,000.00	20,000,000.00	.233			11,755.56
36871	06/23/11	.4000	FHLB-WF	04/30/13	10,000,000.00	9,998,766.67	.407			10,258.20
36872	06/23/11	.5000	FNMA-WF	08/09/13	10,000,000.00	9,995,700.00	.516		6,388.89	13,008.48
36873	06/23/11	.0700	CP-DISC-UBS FIN DEL-UBS	07/25/11	20,000,000.00	19,998,755.56	.071	MATURED	1,244.44	933.33
36874	06/23/11	.1400	CP-DISC-TOYOTA-TOY	08/01/11	5,000,000.00	4,999,241.67	.142	MATURED	758.33	602.78
36875	06/23/11	.1000	CP-DISC-GE CAPITAL CORP-	08/25/11	21,000,000.00	20,996,325.00	.101	MATURED	3,675.00	3,208.33
36876	06/23/11	.1000	CP-DISC-GE CAPITAL CORP-	08/29/11	7,380,000.00	7,378,626.50	.101	MATURED	1,373.50	1,209.50
36878	06/24/11	.1000	FNMA-DISC-WF	02/01/12	14,484,000.00	14,475,068.20	.101			3,701.47
36879	06/30/11	1.0000	FHLB-GILF	10/17/14	5,100,000.00	5,101,841.67	.991			12,750.00
36880	06/30/11	1.0000	FHLB-GILFD	10/17/14	4,900,000.00	4,901,769.44	.991			12,250.00
36881	06/29/11	.0900	CP-DISC-UBS FIN DEL-UBS	07/29/11	15,000,000.00	14,998,875.00	.091	MATURED	1,125.00	1,050.00
36882	06/30/11	1.1250	FHLB-GILFD	12/29/14	4,500,000.00	4,493,210.63	1.162			13,155.13
36883	07/19/11	2.1250	FNMA-CALL-GILFD	07/19/16	5,000,000.00	5,000,000.00	2.096			21,250.00
36884	07/19/11	2.1250	FNMA-CALL-GILFD	07/19/16	5,000,000.00	5,000,000.00	2.096			21,250.00
36885	07/13/11	.5000	FNMA-GILFD	08/09/13	5,000,000.00	4,995,850.00	.535		1,805.55	5,854.65
36886	07/13/11	.1500	CP-DISC-TOYOTA-TOY	08/25/11	5,000,000.00	4,999,104.17	.152	MATURED	895.83	895.83
36887	07/25/11	.1700	FHLB-DISC-CITIG	06/01/12	20,000,000.00	19,970,533.33	.173			6,422.22
36888	07/29/11	.1200	FHLB-DISC-WF	08/31/11	28,403,000.00	28,399,875.67	.122	MATURED	3,124.33	3,124.33
36889	08/02/11	.2000	CP-DISC-TOYOTA-TOY	09/12/11	5,967,000.00	5,965,640.85	.203	MATURED	1,359.15	1,359.15
36890	08/03/11	.2100	CP-DISC-TOYOTA-TOY	10/12/11	6,000,000.00	5,997,550.00	.213			2,065.00
36891	08/03/11	.1500	FHLMC-DISC-WF	02/24/12	5,795,000.00	5,790,050.10	.152			1,424.61
36892	09/12/11	.6250	FNMA-CALL-GILFD	09/12/14	5,000,000.00	5,000,000.00	.634			1,649.31
36893	09/12/11	.7500	FNMA-CALL-WF	09/12/14	5,000,000.00	5,000,000.00	.760			1,979.17
36894	09/12/11	.8000	FNMA-CALL-WF	03/12/15	5,000,000.00	4,993,750.00	.848			2,204.10
36895	08/25/11	.1400	CP-DISC-UBS FIN DEL-UBS	09/15/11	10,000,000.00	9,999,183.33	.142	MATURED	816.67	816.67
36896	08/26/11	.5000	FHLMC-WF	09/19/14	10,000,000.00	9,969,600.00	.594		3,194.45	5,838.26
36897	08/30/11	.2900	CP-DISC-TOYOTA-TOY	12/16/11	10,009,000.00	10,000,292.17	.294			2,580.10
36898	09/19/11	.5000	FNMA-CALL-UBS	09/19/13	10,000,000.00	10,000,000.00	.507			1,666.67
36899	09/01/11	.1500	CP-DISC-UBS FIN DEL-UBS	10/03/11	6,000,000.00	5,999,200.00	.152			750.00
36900	09/01/11	.2000	CP-DISC-TOYOTA-TOY	10/24/11	6,002,000.00	6,000,232.74	.203			1,000.34
36901	09/02/11	.1250	FHLB-WF	08/15/12	10,000,000.00	9,993,090.28	.206			1,631.94
36902	09/07/11	.1500	FHLB-WF	06/07/12	5,000,000.00	4,999,150.00	.175			574.45
36903	09/02/11	.1400	FHLB-WF	06/18/12	5,000,000.00	4,999,372.22	.165			653.89
36904	09/19/11	.7000	FNMA-CALL-WF	09/19/14	5,000,000.00	5,000,000.00	.710			1,166.67
36905	09/09/11	.1500	FNMA-DISC-CITIG	07/02/12	9,512,000.00	9,500,228.90	.152			871.93
36906	09/23/11	.2500	FFCB-GILFD	08/19/13	10,000,000.00	9,983,361.11	.354			773.95
36907	09/23/11	.3750	FHLMC-CITIG	10/30/13	5,000,000.00	5,001,358.33	.369			404.69
36909	09/23/11	.3500	FFCB-GILFD	09/23/13	5,000,000.00	4,997,000.00	.385			421.72
36910	09/29/11	.5300	FFCB-UBC	09/29/14	5,000,000.00	5,000,000.00	.537			147.22

CITY OF SAN JOSE
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FUND: 1 INVESTMENT FUNDS

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INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED ORIG. COST	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
36911	09/23/11	.3500	FFCB-UBS	09/23/13	5,000,000.00	4,997,000.00	.385			421.72
36912	09/23/11	.1300	FNMA-DISC-UBS	07/02/12	5,010,000.00	5,004,880.06	.132			144.73
36914	09/28/11	.3750	FHLMC-WF	10/30/13	5,000,000.00	4,995,768.75	.426			174.73
36915	09/28/11	.5000	FHLMC-GILFD	09/19/14	5,000,000.00	4,977,825.00	.663			271.26
36916	09/28/11	.3000	FHLB-UBC	03/19/13	5,000,000.00	4,997,525.00	.343			140.89
36917	09/28/11	.1200	CP-DISC-TOYOTA-TOY	11/07/11	5,400,000.00	5,399,280.00	.122			54.00
SUBTOTAL (FUND) 1 INVESTMENT FUNDS - ASSETS				516 DAYS	821,207,000.00	819,850,869.48			1,287,038.99	1,620,064.49
SUBTOTAL (FUND) 1 INVESTMENT FUNDS - NET					821,207,000.00	819,850,869.48			1,287,038.99	1,620,064.49

FUND STATISTICS		ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE		: 864,212,288.26	
EARNED INTEREST YIELD THIS PERIOD		: .744	.000
WEIGHTED AVG YIELD AT END OF PERIOD		: .796	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:		1,886,759.14	

CITY OF SAN JOSE
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FUND: 34 CSJ/CSC Jt Pwr

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INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED ORIG. COST	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
36696	01/05/11	.3000	FHLB-DISC-CITIG	01/05/12	854,000.00	851,402.42	.305			654.73
SUBTOTAL (FUND) 34 CSJ/CSC Jt Pwr			- ASSETS	97 DAYS	854,000.00	851,402.42			.00	654.73
SUBTOTAL (FUND) 34 CSJ/CSC Jt Pwr			- NET		854,000.00	851,402.42			.00	654.73

FUND STATISTICS		ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE	:	851,402.42	
EARNED INTEREST YIELD THIS PERIOD	:	.305	.000
WEIGHTED AVG YIELD AT END OF PERIOD	:	.305	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:		1,914.38	

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

(EIS / ERNEIS)

E A R N E D I N C O M E S U M M A R Y

07/01/11 THROUGH 09/30/11

SORT KEYS ARE FUND

FUND: 55 Series 2008B-RDA Tax Allocation

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INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED ORIG. COST	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
35894	11/14/08	.3805	Series 2008 B-RDA Tax Al	06/30/12	12,664,891.41	12,664,891.41	.380		12,142.83	12,142.80
SUBTOTAL (FUND) 55 Series 2008B-RDA Ta- ASSETS 274 DAYS					12,664,891.41	12,664,891.41			12,142.83	12,142.80
SUBTOTAL (FUND) 55 Series 2008B-RDA Ta- NET					12,664,891.41	12,664,891.41			12,142.83	12,142.80

FUND STATISTICS		ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE	:	12,662,606.85	
EARNED INTEREST YIELD THIS PERIOD	:	.380	.000
WEIGHTED AVG YIELD AT END OF PERIOD	:	.380	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:			

GRAND TOTAL 100.00%(C) 512 DAYS 834,725,891.41 833,367,163.31 .738 1,299,181.82 1,632,862.02

CITY OF SAN JOSE
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EARNED INCOME DETAIL
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INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACCL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
32936	STATE INVESTMT POOL-CTY I 01/01/02 .381 06/30/12	28,770,000.00	-2.40		43,460.09		43,460.17	-2.48		43,460.09	43,460.09
33658	STATE INVESTMT POOL-RDA I 10/01/03 .381 06/30/12	100,000.00	-2.11		24,443.69		24,443.76	-2.18		24,443.69	24,443.69
35860	FFCB-WF I 10/14/08 3.600 10/14/11	10,000,000.00	77,000.00		90,000.00			167,000.00		90,000.00	90,000.00
35895	FFCB-UBS I 11/21/08 3.200 11/21/11	10,000,000.00	35,555.56		80,000.00			115,555.56		80,000.00	80,000.00
35913	MTN-GE CAPITAL CORP-BA I 12/09/08 3.000 12/09/11D	25,000,000.00	45,833.33 61,200.46		187,500.00 6,028.31			233,333.33 67,228.77		187,500.00 6,028.31	193,528.31
36510	BLACKROCK LIQUIDITY FED I 07/01/10 .060 06/30/12	1,000,000.00	-956.30		151.24		26.19	-831.25		151.24	151.24
36511	MORGAN STANLEY INST LIQ I 07/01/10 .060 06/30/12	641,000.00	-162.99		97.43		19.07	-84.63		97.43	97.43
36512	FEDERATED GOVT OBLIGATI I 07/01/10 .050 06/30/12	549,000.00	-750.33		69.18		14.14	-695.29		69.18	69.18
36515	FNMA-DISC-UBS I 07/07/10 .430 07/01/11D			107,201.39			107,201.39				
36522	FNMA-DISC-UBS I 07/13/10 .390 07/01/11D			76,483.33			76,483.33				
36523	FNMA-DISC-BA I 07/13/10 .390 07/01/11D			73,691.69			73,691.69				
36526	FNMA-DISC-WF I 07/14/10 .390 07/01/11D			114,400.00			114,400.00				
36550	FNMA-DISC-UBS I 08/06/10 .310 07/01/11D			56,661.11			56,661.11				
36563	FHLB-DISC-UBS I 08/20/10 .230 07/01/11D			26,162.50			26,162.50				

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36600	FNMA-DISC-WF I 10/01/10 .200 07/01/11D						45,500.00				
36637	CP-DISC-TOYOTA-TOY I 11/16/10 .400 07/15/11D				3,888.89		66,944.44			3,888.89	3,888.89
36659	FFCB-CALL-WF I 12/16/10 1.350 12/16/13	5,000,000.00		2,812.50	16,875.00			19,687.50		16,875.00	16,875.00
36662	FHLMC-WF I 12/10/10 1.750 06/15/12P	10,000,000.00		7,777.78 -62,662.03	43,750.00 -28,398.55			51,527.78 -91,060.58		43,750.00 -28,398.55	15,351.45
36663	FHLMC-DISC-UBC I 12/10/10 .230 07/29/11D				1,788.89		14,758.33			1,788.89	1,788.89
36665	FHLB-GILFD I 12/13/10 .500 06/26/13D	10,000,000.00		694.44 22,915.77	12,500.00 10,541.25			13,194.44 33,457.02		12,500.00 10,541.25	23,041.25
36670	FHLMC-DISC-CITIG I 12/15/10 .230 07/29/11D				935.95		7,554.43			935.95	935.95
36675	FHLMC-DISC-CITIG I 12/16/10 .270 10/21/11D	20,046,000.00			13,831.74			43,449.70		13,831.74	13,831.74
36676	FHLMC-DISC-UBC I 12/16/10 .280 11/04/11D	20,000,000.00			14,311.11			44,955.55		14,311.11	14,311.11
36685	FHLB-WF I 12/23/10 .300 11/23/11D	10,000,000.00		3,166.67 1,814.93	7,500.00 878.80			10,666.67 2,693.73		7,500.00 878.80	8,378.80
36686	FFCB-WF I 12/23/10 .400 11/02/12D	10,000,000.00		6,555.56 15,982.35	10,000.00 7,738.83			16,555.56 23,721.18		10,000.00 7,738.83	17,738.83
36689	FHLMC-DISC-UBS I 12/27/10 .220 08/26/11D				6,854.37		29,620.67			6,854.37	6,854.37
36690	FHLMC-DISC-CITIG I 12/28/10 .210 08/12/11D				4,332.83		23,417.89			4,332.83	4,332.83
36697	FHLMC-CALL-GILFD I 01/25/11 1.250 07/25/13			54,166.67	8,333.33		62,500.00			8,333.33	8,333.33

CITY OF SAN JOSE
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EARNED INCOME DETAIL
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INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36703	FHLMC-DISC-CITIG I 01/10/11 .220 08/24/11D			15,787.69	4,956.60		20,744.29			4,956.60	4,956.60
36720	FNMA-WF I 01/27/11 .750 12/18/13D	5,000,000.00	1,354.17 7,918.80		9,375.00 4,700.19			10,729.17 12,618.99		9,375.00 4,700.19	14,075.19
36727	FFCB-WF I 02/03/11 .920 11/26/13D	5,000,000.00	4,472.22 4,777.22		11,500.00 2,969.62			15,972.22 7,746.84		11,500.00 2,969.62	14,469.62
36728	FHLMC-WF I 02/03/11 .875 10/28/13D	5,000,000.00	7,656.25 5,286.77		10,937.50 3,286.38			18,593.75 8,573.15		10,937.50 3,286.38	14,223.88
36730	FNMA-WF I 02/04/11 .750 12/18/13D	5,000,000.00	1,354.17 10,842.65		9,375.00 6,785.88			10,729.17 17,628.53		9,375.00 6,785.88	16,160.88
36735	FHLMC-WF I 02/09/11 .875 10/28/13D	5,000,000.00	7,656.25 8,867.84		10,937.50 5,745.37			18,593.75 14,613.21		10,937.50 5,745.37	16,682.87
36736	FFCB-WF I 02/09/11 .700 11/04/13D	10,000,000.00	11,083.33 25,500.30		17,500.00 16,521.32			28,583.33 42,021.62		17,500.00 16,521.32	34,021.32
36737	FHLB-WF I 02/16/11 1.000 05/16/13	5,000,000.00	6,250.00		12,500.00			18,750.00		12,500.00	12,500.00
36739	FFCB-WF I 02/10/11 1.300 12/23/13D	10,000,000.00	2,888.89 6,046.70		32,500.00 3,945.37			35,388.89 9,992.07		32,500.00 3,945.37	36,445.37
36740	FNMA-WF I 02/10/11 1.125 09/30/13D	5,000,000.00	14,218.75 4,070.40		14,062.50 2,655.87		28,125.00	156.25 6,726.27		14,062.50 2,655.87	16,718.37
36760	FNMA-CITIG I 03/07/11 1.000 09/23/13D	5,000,000.00	13,611.11 2,255.21		12,500.00 1,788.61		25,000.00	1,111.11 4,043.82		12,500.00 1,788.61	14,288.61
36761	FHLMC-UBS I 03/07/11 1.375 02/25/14D	10,000,000.00	66,840.28 384.53		34,375.00 304.97		87,465.28	13,750.00 689.50		34,375.00 304.97	34,679.97
36763	FNMA-GILFD I 03/08/11 1.125 09/30/13D	5,000,000.00	14,218.75 233.19		14,062.50 186.56		28,125.00	156.25 419.75		14,062.50 186.56	14,249.06
36764	FHLMC-WF I 03/08/11 .750 03/28/13D	10,000,000.00	19,375.00 1,883.49		18,750.00 1,506.79		37,500.00	625.00 3,390.28		18,750.00 1,506.79	20,256.79

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7/01/11 THROUGH 9/30/11
SORT KEYS ARE FUND
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36771	FHLB-WF 03/15/11 .250 03/07/12D	I 5,000,000.00	3,958.34 15.08		3,124.99 12.85		6,250.00	833.33 27.93		3,124.99 12.85	3,137.84
36772	FNMA-CALL-GILF 03/15/11 .875 11/08/13D	I 2,505,000.00	3,226.93 1,837.10		5,479.68 1,564.94			8,706.61 3,402.04		5,479.68 1,564.94	7,044.62
36777	FNMA-CALL-GILF 03/18/11 .800 11/18/13D	I 5,000,000.00	4,777.78 3,867.57		10,000.00 3,388.73			14,777.78 7,256.30		10,000.00 3,388.73	13,388.73
36781	FHLMC-UBS 03/22/11 .375 11/30/12D	I 5,000,000.00	1,614.58 2,945.15		4,687.50 2,682.72			6,302.08 5,627.87		4,687.50 2,682.72	7,370.22
36788	FHLB-WF 03/30/11 .875 12/27/13D	I 5,000,000.00	486.11 4,673.18		10,937.50 4,622.93			11,423.61 9,296.11		10,937.50 4,622.93	15,560.43
36789	FHLMC-WF 03/30/11 .515 11/26/12D	I 5,000,000.00	2,503.47 2,083.69		6,437.50 2,061.29			8,940.97 4,144.98		6,437.50 2,061.29	8,498.79
36790	FHLMC-UBS 03/30/11 .375 11/30/12D	I 5,000,000.00	1,614.58 4,223.81		4,687.50 4,178.40			6,302.08 8,402.21		4,687.50 4,178.40	8,865.90
36791	FHLMC-CALL-GILF 03/30/11 1.150 10/07/13D	I 5,000,000.00	13,416.67 1,361.71		14,375.00 1,347.08			27,791.67 2,708.79		14,375.00 1,347.08	15,722.08
36792	FNMA-CALL-GILF 03/30/11 1.000 09/20/13D	I 10,000,000.00	28,055.56 5,651.93		25,000.00 5,591.17		50,000.00	3,055.56 11,243.10		25,000.00 5,591.17	30,591.17
36793	FHLB-UBC 03/30/11 .570 08/28/12D	I 5,000,000.00	9,500.00 8.99		7,125.00 8.90		14,250.00	2,375.00 17.89		7,125.00 8.90	7,133.90
36795	FNMA-DISC-WF 03/30/11 .220 02/01/12D	I 10,154,000.00	5,770.86		5,708.80			11,479.66		5,708.80	5,708.80
36796	FHLMC-DISC-WF 04/01/11 .280 03/13/12D	I 14,327,000.00	10,140.33		10,251.77			20,392.10		10,251.77	10,251.77
36798	FHLMC-DISC-CITIG 04/04/11 .230 03/16/12D	I 9,450,000.00	5,313.00		5,554.50			10,867.50		5,554.50	5,554.50
36799	FNMA-CALL-WF 04/05/11 .800 11/29/13D	I 5,000,000.00	3,555.56 4,713.62		10,000.00 4,984.52			13,555.56 9,698.14		10,000.00 4,984.52	14,984.52

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7/01/11 THROUGH 9/30/11
SORT KEYS ARE FUND
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36800	FNMA-UBC 04/05/11 .500 10/30/12D	I 10,000,000.00	8,472.22 1,849.13		12,500.00 1,955.40			20,972.22 3,804.53		12,500.00 1,955.40	14,455.40
36801	FNMA-CITIG 04/05/11 1.000 09/23/13D	I 5,000,000.00	13,611.11 588.36		12,500.00 622.17		25,000.00	1,111.11 1,210.53		12,500.00 622.17	13,122.17
36803	FFCB-UBC 04/06/11 .980 09/23/13D	I 5,000,000.00	13,338.88 1,159.71		12,250.01 1,240.62		24,500.00	1,088.89 2,400.33		12,250.01 1,240.62	13,490.63
36804	FNMA-WF 04/06/11 .750 02/26/13D	I 5,000,000.00	13,020.84 354.19		9,374.99 378.91		18,750.00	3,645.83 733.10		9,374.99 378.91	9,753.90
36805	FHLB-WF 04/08/11 1.170 11/08/13	I 5,000,000.00	8,612.50		14,625.00			23,237.50		14,625.00	14,625.00
36807	FHLB-CITIG 04/15/11 1.000 08/15/13	I 5,000,000.00	10,555.56		12,500.00		16,666.67	6,388.89		12,500.00	12,500.00
36809	FHLMC-CALL-UBS 04/29/11 1.625 04/29/14	I	13,993.06		6,319.44		20,312.50			6,319.44	6,319.44
36810	FHLB-GILFD 04/28/11 1.200 10/28/13	I 5,000,000.00	10,500.00		15,000.00			25,500.00		15,000.00	15,000.00
36815	CP-DISC-TOYOTA-TOY 04/13/11 .270 07/13/11D	I	5,787.54		879.12		6,666.66			879.12	879.12
36817	CP-DISC-BANKAMERICA-BA 04/15/11 .270 08/15/11D	I	5,080.26		2,968.99		8,049.25			2,968.99	2,968.99
36820	FNMA-DISC-CITIG 04/18/11 .110 09/09/11D	I	4,522.22		4,277.78		8,800.00			4,277.78	4,277.78
36821	FNMA-DISC-WF 04/18/11 .120 09/23/11D	I	4,933.33		5,600.00		10,533.33			5,600.00	5,600.00
36822	FHLMC-DISC-UBC 04/18/11 .140 11/18/11D	I 18,453,000.00	5,310.36		6,602.08			11,912.44		6,602.08	6,602.08
36829	FNMA-GILFD 04/29/11 1.500 09/08/14D	I 10,000,000.00	47,083.33 179.56		37,500.00 262.21		75,000.00	9,583.33 441.77		37,500.00 262.21	37,762.21

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36830	FHLMC-WF 04/29/11 .375 11/30/12D I	5,000,000.00	1,614.58 900.00		4,687.50 1,314.29			6,302.08 2,214.29		4,687.50 1,314.29	6,001.79
36831	FHLMC-CITIG 05/09/11 1.375 05/09/14 I	10,000,000.00	19,861.11		34,375.00			54,236.11		34,375.00	34,375.00
36834	NCD-UBOC-UBC 04/29/11 .310 10/07/11 I	20,000,000.00	10,850.00		15,844.44			26,694.44		15,844.44	15,844.44
36838	CP-DISC-UBS FIN DEL-UBS I 05/03/11 .175 08/03/11D		2,868.05		1,604.17		4,472.22			1,604.17	1,604.17
36841	CP-DISC-UBS FIN DEL-UBS I 05/04/11 .115 07/05/11D		1,090.91		75.24		1,166.15			75.24	75.24
36842	FHLB-WF 05/16/11 .750 07/30/13P I	4,500,000.00	4,218.75 -110.43		8,437.50 -220.87			12,656.25 -331.30		8,437.50 -220.87	8,216.63
36843	FHLB-WF 05/16/11 .750 08/28/13 I	5,000,000.00	4,687.50		9,375.00			14,062.50		9,375.00	9,375.00
36844	FFCB-CITIG 05/12/11 1.150 05/12/14 I	5,000,000.00	7,826.39		14,375.00			22,201.39		14,375.00	14,375.00
36846	FNMA-WF 05/06/11 .375 12/28/12D I	10,000,000.00	312.50 995.35		9,375.00 1,635.21			9,687.50 2,630.56		9,375.00 1,635.21	11,010.21
36847	FHLMC-UBC 05/06/11 .375 11/30/12D I	5,000,000.00	1,614.58 312.20		4,687.50 512.89			6,302.08 825.09		4,687.50 512.89	5,200.39
36848	FNMA-UBC 05/12/11 .800 11/18/13D I	5,000,000.00	4,777.78 371.88		10,000.00 684.25			14,777.78 1,056.13		10,000.00 684.25	10,684.25
36853	FNMA-WF 06/15/11 2.200 06/15/16 I	5,000,000.00	4,888.89		27,500.00			32,388.89		27,500.00	27,500.00
36854	FHLMC-GILFD 06/13/11 1.600 03/13/15 I	5,000,000.00	4,000.00		20,000.00		20,000.00	4,000.00		20,000.00	20,000.00
36858	FHLB-GILFD 06/08/11 1.770 06/08/15 I	3,000,000.00	3,392.50		13,275.00			16,667.50		13,275.00	13,275.00

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36860	FHLB-WF 06/21/11 .500 06/21/13	I 10,000,000.00	1,388.89		12,500.00			13,888.89		12,500.00	12,500.00
36861	FFCB-UBC 06/20/11 .625 11/20/13	I 5,000,000.00	954.86		7,812.50			8,767.36		7,812.50	7,812.50
36863	FHLB-CALL-CITIG 06/27/11 .700 09/27/13	I 10,000,000.00	777.78		17,500.00			18,277.78		17,500.00	17,500.00
36864	FHLB-WF 06/30/11 1.030 10/23/14	I 10,000,000.00	286.11		25,750.00			26,036.11		25,750.00	25,750.00
36865	FHLB-WF 06/23/11 .700 01/30/14D	I 10,000,000.00	2,138.89 87.39		17,500.00 1,005.05		7,777.78	11,861.11 1,092.44		17,500.00 1,005.05	18,505.05
36866	FFCB-WF 06/23/11 .875 06/23/14D	I 10,000,000.00	1,944.44 54.01		21,875.00 621.17			23,819.44 675.18		21,875.00 621.17	22,496.17
36867	FHLB-GILFD 06/30/11 .850 04/30/14	I 5,000,000.00	118.06		10,625.00			10,743.06		10,625.00	10,625.00
36868	FFCB-UBS 06/29/11 .400 04/29/13	I 10,000,000.00	222.22		10,000.00			10,222.22		10,000.00	10,000.00
36869	CP-DISC-TOYOTA-TOY 06/22/11 .180 08/25/11D	I	189.95		1,160.77		1,350.72			1,160.77	1,160.77
36870	NCD-UBOC-UBC 06/23/11 .230 12/02/11	I 20,000,000.00	1,022.22		11,755.56			12,777.78		11,755.56	11,755.56
36871	FHLB-WF 06/23/11 .400 04/30/13D	I 10,000,000.00	1,555.56 22.45		10,000.00 258.20			11,555.56 280.65		10,000.00 258.20	10,258.20
36872	FNMA-WF 06/23/11 .500 08/09/13D	I 10,000,000.00	1,944.44 44.22		12,500.00 508.48		7,222.22	7,222.22 552.70		12,500.00 508.48	13,008.48
36873	CP-DISC-UBS FIN DEL-UBS 06/23/11 .070 07/25/11D	I	311.11		933.33		1,244.44			933.33	933.33
36874	CP-DISC-TOYOTA-TOY 06/23/11 .140 08/01/11D	I	155.55		602.78		758.33			602.78	602.78

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36875	CP-DISC-GE CAPITAL CORP I 06/23/11 .100 08/25/11D		466.67		3,208.33		3,675.00			3,208.33	3,208.33
36876	CP-DISC-GE CAPITAL CORP I 06/23/11 .100 08/29/11D		164.00		1,209.50		1,373.50			1,209.50	1,209.50
36878	FNMA-DISC-WF I 06/24/11 .100 02/01/12D	14,484,000.00	281.63		3,701.47			3,983.10		3,701.47	3,701.47
36879	FHLB-GILF I 06/30/11 1.000 10/17/14	5,100,000.00	1,983.34		12,750.00			14,733.34		12,750.00	12,750.00
36880	FHLB-GILFD I 06/30/11 1.000 10/17/14	4,900,000.00	1,905.55		12,250.00			14,155.55		12,250.00	12,250.00
36881	CP-DISC-UBS FIN DEL-UBS I 06/29/11 .090 07/29/11D		75.00		1,050.00		1,125.00			1,050.00	1,050.00
36882	FHLB-GILFD I 06/30/11 1.125 12/29/14D	4,500,000.00	281.26 5.42		12,656.25 498.88			12,937.51 504.30		12,656.25 498.88	13,155.13
36883	FNMA-CALL-GILFD I 07/19/11 2.125 07/19/16	5,000,000.00			21,250.00			21,250.00		21,250.00	21,250.00
36884	FNMA-CALL-GILFD I 07/19/11 2.125 07/19/16	5,000,000.00			21,250.00			21,250.00		21,250.00	21,250.00
36885	FNMA-GILFD I 07/13/11 .500 08/09/13D	5,000,000.00	1,805.56		5,416.66 437.99		3,611.11	3,611.11 437.99		5,416.66 437.99	5,854.65
36886	CP-DISC-TOYOTA-TOY I 07/13/11 .150 08/25/11D				895.83		895.83			895.83	895.83
36887	FHLB-DISC-CITIG I 07/25/11 .170 06/01/12D	20,000,000.00			6,422.22			6,422.22		6,422.22	6,422.22
36888	FHLB-DISC-WF I 07/29/11 .120 08/31/11D				3,124.33		3,124.33			3,124.33	3,124.33
36889	CP-DISC-TOYOTA-TOY I 08/02/11 .200 09/12/11D				1,359.15		1,359.15			1,359.15	1,359.15

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36890	CP-DISC-TOYOTA-TOY 08/03/11 .210 10/12/11D	I 6,000,000.00			2,065.00			2,065.00		2,065.00	2,065.00
36891	FHLMC-DISC-WF 08/03/11 .150 02/24/12D	I 5,795,000.00			1,424.61			1,424.61		1,424.61	1,424.61
36892	FNMA-CALL-GILFD 09/12/11 .625 09/12/14	I 5,000,000.00			1,649.31			1,649.31		1,649.31	1,649.31
36893	FNMA-CALL-WF 09/12/11 .750 09/12/14	I 5,000,000.00			1,979.17			1,979.17		1,979.17	1,979.17
36894	FNMA-CALL-WF 09/12/11 .800 03/12/15D	I 5,000,000.00			2,111.11 92.99			2,111.11 92.99		2,111.11 92.99	2,204.10
36895	CP-DISC-UBS FIN DEL-UBS 08/25/11 .140 09/15/11D	I			816.67		816.67			816.67	816.67
36896	FHLMC-WF 08/26/11 .500 09/19/14D	I 10,000,000.00		1,944.44	4,861.12 977.14		5,138.89	1,666.67 977.14		4,861.12 977.14	5,838.26
36897	CP-DISC-TOYOTA-TOY 08/30/11 .290 12/16/11D	I 10,009,000.00			2,580.10			2,580.10		2,580.10	2,580.10
36898	FNMA-CALL-UBS 09/19/11 .500 09/19/13	I 10,000,000.00			1,666.67			1,666.67		1,666.67	1,666.67
36899	CP-DISC-UBS FIN DEL-UBS 09/01/11 .150 10/03/11D	I 6,000,000.00			750.00			750.00		750.00	750.00
36900	CP-DISC-TOYOTA-TOY 09/01/11 .200 10/24/11D	I 6,002,000.00			1,000.34			1,000.34		1,000.34	1,000.34
36901	FHLB-WF 09/02/11 .125 08/15/12D	I 10,000,000.00		590.28	1,006.94 625.00			1,597.22 625.00		1,006.94 625.00	1,631.94
36902	FHLB-WF 09/07/11 .150 06/07/12D	I 5,000,000.00			500.00 74.45			500.00 74.45		500.00 74.45	574.45
36903	FHLB-WF 09/02/11 .140 06/18/12D	I 5,000,000.00		272.22	563.89 90.00			836.11 90.00		563.89 90.00	653.89

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/11 THROUGH 9/30/11
SORT KEYS ARE FUND
ALL FUNDS

INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36904	FNMA-CALL-WF 09/19/11 .700 09/19/14	I 5,000,000.00			1,166.67			1,166.67		1,166.67	1,166.67
36905	FNMA-DISC-CITIG 09/09/11 .150 07/02/12D	I 9,512,000.00			871.93			871.93		871.93	871.93
36906	FFCB-GILFD 09/23/11 .250 08/19/13D	I 10,000,000.00	2,361.11		555.56 218.39			2,916.67 218.39		555.56 218.39	773.95
36907	FHLMC-CITIG 09/23/11 .375 10/30/13P	I 5,000,000.00		208.33	416.67 -11.98			625.00 -11.98		416.67 -11.98	404.69
36909	FFCB-GILFD 09/23/11 .350 09/23/13D	I 5,000,000.00			388.89 32.83			388.89 32.83		388.89 32.83	421.72
36910	FFCB-UBC 09/29/11 .530 09/29/14	I 5,000,000.00			147.22			147.22		147.22	147.22
36911	FFCB-UBS 09/23/11 .350 09/23/13D	I 5,000,000.00			388.89 32.83			388.89 32.83		388.89 32.83	421.72
36912	FNMA-DISC-UBS 09/23/11 .130 07/02/12D	I 5,010,000.00			144.73			144.73		144.73	144.73
36914	FHLMC-WF 09/28/11 .375 10/30/13D	I 5,000,000.00		468.75	156.25 18.48			625.00 18.48		156.25 18.48	174.73
36915	FHLMC-GILFD 09/28/11 .500 09/19/14D	I 5,000,000.00		625.00	208.33 62.93			833.33 62.93		208.33 62.93	271.26
36916	FHLB-UBC 09/28/11 .300 03/19/13D	I 5,000,000.00		375.00	125.00 15.89			500.00 15.89		125.00 15.89	140.89
36917	CP-DISC-TOYOTA-TOY 09/28/11 .120 11/07/11D	I 5,400,000.00			54.00			54.00		54.00	54.00

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/11 THROUGH 9/30/11
SORT KEYS ARE FUND
ALL FUNDS

INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
SUBTOTAL (Fund) 1 INVESTMENT FUNDS											
	PAR VALUE	821,207,000.00									
	SOLD MATURED/OUTSTANDING				14,652.77 1,386,040.90		82,812.50 548,345.28		.00		
	INTEREST		707,783.52	.00	1,400,693.67	.00	631,157.78	1,477,319.41		1,400,693.67	1,620,064.49
							LESS CURRENT PERIOD ADJUSTMENTS			.00	
							LESS PRIOR PERIOD ADJUSTMENTS			.00	
										----- 1,400,693.67	
	PRIOR PERIOD ACCRUED		635,794.98				284,452.83	351,342.15			
	PRIOR PERIOD PURCHASED		63,337.85				58,919.44	4,418.41			
	PURCHASED THIS PERIOD		8,650.69				3,750.00	4,900.69			
	ACCRUED THIS PERIOD						284,035.51	1,116,658.16			
	PREMIUM		-62,772.46					.00	-91,403.86	.00	-28,631.40
	DISCOUNT		971,392.02				718,550.65	500,843.59	.00	248,002.22	
	GAIN/LOSS								.00		

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/11 THROUGH 9/30/11
SORT KEYS ARE FUND
ALL FUNDS

INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36696	FHLB-DISC-CITIG 01/05/11 .300 01/05/12D	I 854,000.00		1,259.65	654.73			1,914.38		654.73	654.73
SUBTOTAL (Fund) 34 CSJ/CSC Jt Pwr											
	PAR VALUE	854,000.00									
	SOLD				.00		.00		.00		
	MATURED/OUTSTANDING				.00		.00				
	INTEREST		.00	.00	.00	.00	.00	.00		.00	654.73
					LESS CURRENT PERIOD ADJUSTMENTS					.00	
					LESS PRIOR PERIOD ADJUSTMENTS					.00	
										-----	.00
	PRIOR PERIOD ACCRUED		.00				.00	.00			
	PRIOR PERIOD PURCHASED		.00				.00	.00			
	PURCHASED THIS PERIOD		.00				.00	.00			
	ACCRUED THIS PERIOD		.00				.00	.00			
	PREMIUM		.00				.00	.00	.00	.00	
	DISCOUNT		1,259.65				.00	1,914.38	.00	654.73	
	GAIN/LOSS								.00		

CITY OF SAN JOSE
TREASURY DIVISION
EARNED INCOME DETAIL
7/01/11 THROUGH 9/30/11
SORT KEYS ARE FUND
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
35894	Series 2008 B-RDA Tax A I 11/14/08 .381 06/30/12	12,664,891.41			12,142.80		12,142.83			12,142.83	12,142.80
SUBTOTAL (Fund) 55 Series 2008B-RDA Tax Allocation											
	PAR VALUE	12,664,891.41									
	SOLD MATURED/OUTSTANDING				.00 12,142.80		.00 12,142.83		.00		
	INTEREST		.00	.00	12,142.80	.00	12,142.83	.00		12,142.83	12,142.80
					LESS CURRENT PERIOD ADJUSTMENTS					.00	
					LESS PRIOR PERIOD ADJUSTMENTS					.00	
										----- 12,142.83	
	PRIOR PERIOD ACCRUED						.03				
	PRIOR PERIOD PURCHASED						.00				
	PURCHASED THIS PERIOD						.00				
	ACCRUED THIS PERIOD						12,142.80				
	PREMIUM		.00				.00		.00	.00	
	DISCOUNT		.00				.00		.00	.00	
	GAIN/LOSS								.00	.00	

CITY OF SAN JOSE
 TREASURY DIVISION
 EARNED INCOME DETAIL
 7/01/11 THROUGH 9/30/11
 SORT KEYS ARE FUND
 ALL FUNDS

INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
GRAND TOTAL											
	PAR VALUE	834,725,891.41									
	SOLD MATURED/OUTSTANDING				14,652.77 1,398,183.70		82,812.50 560,488.11		.00		
	INTEREST CAPITALIZED INTEREST		707,783.52 .00	.00 .00	1,412,836.47 .00	.00 .00	643,300.61 .00	1,477,319.41 .00		1,412,836.50 .00	1,632,862.02
	NET INTEREST AND RECEIPTS		707,783.52	.00	1,412,836.47	.00	643,300.61	1,477,319.41		1,412,836.50	
											LESS CURRENT PERIOD ADJUSTMENTS LESS PRIOR PERIOD ADJUSTMENTS
											.00 .00
											1,412,836.50
	PRIOR PERIOD ACCRUED		635,794.96				284,452.86	351,342.10			
	PRIOR PERIOD PURCHASED		63,337.85				58,919.44	4,418.41			
	PURCHASED THIS PERIOD		8,650.69				3,750.00	4,900.69			
	ACCRUED THIS PERIOD		.00				296,178.31	1,116,658.16			
	PREMIUM DISCOUNT GAIN/LOSS		-62,772.46 972,651.67				.00 718,550.65	-91,403.86 502,757.97	.00 .00	-28,631.40 248,656.95	
									.00		



SECTION C

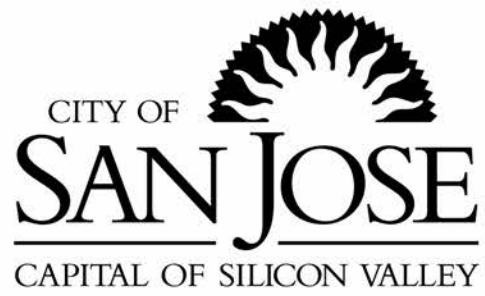
TIME DEPOSIT BANK DISTRIBUTION REPORT

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



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

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



SECTION D

MARKET VALUE OF PORTFOLIO

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



Inventory by Market Value



Run Date: 10/17/2011 11:11:44 AM

Investments Outstanding As Of Date: 9/30/2011

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
Fund: 1 INVESTMENT FUNDS								
36665	FHLB-GILFD	313371PM2	12/13/2010	.500000	10,000,000.00	10,018,750.00	13,194.44	124,850.00
			06/26/2013	.924000	9,893,900.00	100.187500	SUNGARD	0.00
36685	FHLB-WF	313371WJ1	12/23/2010	.300000	10,000,000.00	10,003,125.00	10,666.67	6,325.00
			11/23/2011	.335000	9,996,800.00	100.031250	SUNGARD	0.00
36737	FHLB-WF	313372PA6	02/16/2011	1.000000	5,000,000.00	5,050,000.00	18,750.00	50,000.00
			05/16/2013	1.000000	5,000,000.00	101.000000	SUNGARD	0.00
36771	FHLB-WF	313372WV2	03/15/2011	.250000	5,000,000.00	5,003,125.00	833.33	3,175.00
			03/07/2012	.251000	4,999,950.00	100.062500	SUNGARD	0.00
36788	FHLB-WF	313371UC8	03/30/2011	.875000	5,000,000.00	5,043,750.00	11,423.61	94,150.00
			12/27/2013	1.250000	4,949,600.00	100.875000	SUNGARD	0.00
36793	FHLB-UBC	313372UV4	03/30/2011	.570000	5,000,000.00	5,012,500.00	2,375.00	12,550.00
			08/28/2012	.571000	4,999,950.00	100.250000	SUNGARD	0.00
36805	FHLB-WF	313373BK7	04/08/2011	1.170000	5,000,000.00	5,073,437.50	23,237.50	73,437.50
			11/08/2013	1.170000	5,000,000.00	101.468750	SUNGARD	0.00
36807	FHLB-CITIG	313373F98	04/15/2011	1.000000	5,000,000.00	5,054,687.50	6,388.89	54,687.50
			08/15/2013	1.000000	5,000,000.00	101.093750	SUNGARD	0.00
36810	FHLB-GILFD	313373HA3	04/28/2011	1.200000	5,000,000.00	5,076,562.50	25,500.00	76,562.50
			10/28/2013	1.200000	5,000,000.00	101.531250	SUNGARD	0.00
36842	FHLB-WF	313373RG9	05/16/2011	.750000	4,500,000.00	4,528,125.00	12,656.25	26,190.00
			07/30/2013	.730000	4,501,935.00	100.625000	SUNGARD	0.00
36843	FHLB-WF	313373S37	05/16/2011	.750000	5,000,000.00	5,031,250.00	14,062.50	31,250.00
			08/28/2013	.750000	5,000,000.00	100.625000	SUNGARD	0.00
36858	FHLB-GILFD	313373ZV7	06/08/2011	1.770000	3,000,000.00	3,018,750.00	16,667.50	18,750.00
			06/08/2015	1.770000	3,000,000.00	100.625000	SUNGARD	0.00
36860	FHLB-WF	3133745V8	06/21/2011	.500000	10,000,000.00	10,018,750.00	13,888.89	18,750.00
			06/21/2013	.500000	10,000,000.00	100.187500	SUNGARD	0.00
36863	FHLB-CALL-CITIG	3133747F1	06/27/2011	.700000	10,000,000.00	10,018,750.00	18,277.78	18,750.00
			09/27/2013	.700000	10,000,000.00	100.187500	SUNGARD	0.00
36864	FHLB-WF	313374GK0	06/30/2011	1.030000	10,000,000.00	10,103,125.00	26,036.11	103,125.00
			10/23/2014	1.030000	10,000,000.00	101.031250	SUNGARD	0.00
36865	FHLB-WF	313374B41	06/23/2011	.700000	10,000,000.00	10,040,625.00	11,861.11	51,025.00
			01/30/2014	.740000	9,989,600.00	100.406250	SUNGARD	0.00
36867	FHLB-GILFD	313374H37	06/30/2011	.850000	5,000,000.00	5,034,375.00	10,743.06	34,375.00
			04/30/2014	.850000	5,000,000.00	100.687500	SUNGARD	0.00

Inventory by Market Value



Run Date: 10/17/2011 11:11:44 AM

Investments Outstanding As Of Date: 9/30/2011

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share	Market Value	Curr Accr Int Price Source	Unrealized Gain
					Current Book	Market Price		Unrealized Loss
36871	FHLB-WF	313374CR9	06/23/2011	.400000	10,000,000.00	10,006,250.00	11,555.56	8,150.00
			04/30/2013	.410000	9,998,766.67	100.062500	SUNGARD	0.00
36879	FHLB-GILF	313374CH1	06/30/2011	1.000000	5,100,000.00	5,147,812.50	14,733.34	47,812.50
			10/17/2014	1.000000	5,101,841.67	100.937500	SUNGARD	0.00
36880	FHLB-GILFD	313374CH1	06/30/2011	1.000000	4,900,000.00	4,945,937.50	14,155.55	45,937.50
			10/17/2014	1.000000	4,901,769.44	100.937500	SUNGARD	0.00
36882	FHLB-GILFD	313374GA2	06/30/2011	1.125000	4,500,000.00	4,553,437.50	12,937.51	60,367.50
			12/29/2014	1.170000	4,493,210.63	101.187500	SUNGARD	0.00
36901	FHLB-WF	313375CY1	09/02/2011	.125000	10,000,000.00	9,987,500.00	1,597.22	0.00
			08/15/2012	.204000	9,993,090.28	99.875000	SUNGARD	-5,000.00
36902	FHLB-WF	313375KR7	09/07/2011	.150000	5,000,000.00	4,995,312.50	500.00	0.00
			06/07/2012	.173000	4,999,150.00	99.906250	SUNGARD	-3,837.50
36903	FHLB-WF	313375C96	09/02/2011	.140000	5,000,000.00	4,995,312.50	836.11	0.00
			06/18/2012	.163000	4,999,372.22	99.906250	SUNGARD	-3,787.50
36916	FHLB-UBC	313375NC7	09/28/2011	.300000	5,000,000.00	4,995,312.50	500.00	0.00
			03/19/2013	.339000	4,997,525.00	99.906250	SUNGARD	-1,837.50
Inv Type: 22 FEDERAL HOME LOAN BANKS				.664099	162,000,000.00	162,756,562.50	293,377.93	960,220.00
				.715003	161,816,460.91	100.467014		-14,462.50
36720	FNMA-WF	31398A5W8	01/27/2011	.750000	5,000,000.00	5,021,875.00	10,729.17	75,825.00
			12/18/2013	1.130000	4,946,050.00	100.437500	SUNGARD	0.00
36730	FNMA-WF	31398A5W8	02/04/2011	.750000	5,000,000.00	5,021,875.00	10,729.17	99,175.00
			12/18/2013	1.300000	4,922,700.00	100.437500	SUNGARD	0.00
36740	FNMA-WF	31398A2M3	02/10/2011	1.125000	5,000,000.00	5,065,625.00	156.25	93,425.00
			09/30/2013	1.340000	4,972,200.00	101.312500	SUNGARD	0.00
36760	FNMA-CITIG	31398A2S0	03/07/2011	1.000000	5,000,000.00	5,050,000.00	1,111.11	68,100.00
			09/23/2013	1.145000	4,981,900.00	101.000000	SUNGARD	0.00
36763	FNMA-GILFD	31398A2M3	03/08/2011	1.125000	5,000,000.00	5,065,625.00	156.25	67,525.00
			09/30/2013	1.140000	4,998,100.00	101.312500	SUNGARD	0.00
36772	FNMA-CALL-GILF	31398A5Q1	03/15/2011	.875000	2,505,000.00	2,505,782.81	8,706.61	17,265.71
			11/08/2013	1.128000	2,488,517.10	100.031250	SUNGARD	0.00
36777	FNMA-CALL-GILF	31398A6D9	03/18/2011	.800000	5,000,000.00	5,020,312.50	14,777.78	56,262.50
			11/18/2013	1.074000	4,964,050.00	100.406250	SUNGARD	0.00
36792	FNMA-CALL-GILF	3136FPGA9	03/30/2011	1.000000	10,000,000.00	10,056,250.00	3,055.56	111,250.00
			09/20/2013	1.227000	9,945,000.00	100.562500	SUNGARD	0.00
36799	FNMA-CALL-WF	31398A6K3	04/05/2011	.800000	5,000,000.00	5,004,687.50	13,555.56	57,187.50

Inventory by Market Value



Run Date: 10/17/2011 11:11:44 AM

Investments Outstanding As Of Date: 9/30/2011

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share	Market Value	Curr Accr Int	Unrealized Gain
					Current Book	Market Price	Price Source	Unrealized Loss
			11/29/2013	1.204000	4,947,500.00	100.093750	SUNGARD	0.00
36800	FNMA-UBC	3136FPUC9	04/05/2011	.500000	10,000,000.00	10,009,375.00	20,972.22	21,575.00
			10/30/2012	.578000	9,987,800.00	100.093750	SUNGARD	0.00
36801	FNMA-CITIG	31398A2S0	04/05/2011	1.000000	5,000,000.00	5,050,000.00	1,111.11	56,100.00
			09/23/2013	1.050000	4,993,900.00	101.000000	SUNGARD	0.00
36804	FNMA-WF	3135G0AK9	04/06/2011	.750000	5,000,000.00	5,026,562.50	3,645.83	29,412.50
			02/26/2013	.780000	4,997,150.00	100.531250	SUNGARD	0.00
36829	FNMA-GILFD	31398A3G5	04/29/2011	1.500000	10,000,000.00	10,212,500.00	9,583.33	216,000.00
			09/08/2014	1.511000	9,996,500.00	102.125000	SUNGARD	0.00
36846	FNMA-WF	31398A6F4	05/06/2011	.375000	10,000,000.00	10,009,375.00	9,687.50	20,075.00
			12/28/2012	.440000	9,989,300.00	100.093750	SUNGARD	0.00
36848	FNMA-UBC	31398A6D9	05/12/2011	.800000	5,000,000.00	5,020,312.50	14,777.78	27,162.50
			11/18/2013	.855000	4,993,150.00	100.406250	SUNGARD	0.00
36853	FNMA-WF	3136FRPX5	06/15/2011	2.200000	5,000,000.00	5,051,562.50	32,388.89	51,562.50
			06/15/2016	2.200000	5,000,000.00	101.031250	SUNGARD	0.00
36872	FNMA-WF	3135G0BR3	06/23/2011	.500000	10,000,000.00	10,009,375.00	7,222.22	13,675.00
			08/09/2013	.520000	9,995,700.00	100.093750	SUNGARD	0.00
36883	FNMA-CALL-GILFD	3136FRA37	07/19/2011	2.125000	5,000,000.00	5,101,562.50	21,250.00	101,562.50
			07/19/2016	2.125000	5,000,000.00	102.031250	SUNGARD	0.00
36884	FNMA-CALL-GILFD	3136FRA37	07/19/2011	2.125000	5,000,000.00	5,101,562.50	21,250.00	101,562.50
			07/19/2016	2.125000	5,000,000.00	102.031250	SUNGARD	0.00
36885	FNMA-GILFD	3135G0BR3	07/13/2011	.500000	5,000,000.00	5,004,687.50	3,611.11	8,837.50
			08/09/2013	.540000	4,995,850.00	100.093750	SUNGARD	0.00
36892	FNMA-CALL-GILFD	3135G0CU5	09/12/2011	.625000	5,000,000.00	4,982,812.50	1,649.31	0.00
			09/12/2014	.625000	5,000,000.00	99.656250	SUNGARD	-17,187.50
36893	FNMA-CALL-WF	3135G0DA8	09/12/2011	.750000	5,000,000.00	5,006,250.00	1,979.17	6,250.00
			09/12/2014	.750000	5,000,000.00	100.125000	SUNGARD	0.00
36894	FNMA-CALL-WF	3135G0CT8	09/12/2011	.800000	5,000,000.00	4,995,312.50	2,111.11	1,562.50
			03/12/2015	.836000	4,993,750.00	99.906250	SUNGARD	0.00
36898	FNMA-CALL-UBS	3135G0DE0	09/19/2011	.500000	10,000,000.00	9,975,000.00	1,666.67	0.00
			09/19/2013	.500000	10,000,000.00	99.750000	SUNGARD	-25,000.00
36904	FNMA-CALL-WF	3135G0DF7	09/19/2011	.700000	5,000,000.00	4,978,125.00	1,166.67	0.00
			09/19/2014	.700000	5,000,000.00	99.562500	SUNGARD	-21,875.00
Inv Type: 23 FEDERAL NAT MORTGAGE ASSOC				.915385	152,505,000.00	153,346,407.81	217,050.38	1,301,353.21
				1.017230	152,109,117.10	100.551725		-64,062.50

Inventory by Market Value



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Investments Outstanding As Of Date: 9/30/2011

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share	Market Value	Curr Accr Int	Unrealized Gain
					Current Book	Market Price	Price Source	Unrealized Loss
35860	FFCB-WF	31331GDC0	10/14/2008	3.600000	10,000,000.00	10,012,500.00	167,000.00	12,500.00
			10/14/2011	3.600000	10,000,000.00	100.125000	SUNGARD	0.00
35895	FFCB-UBS	31331GFC8	11/21/2008	3.200000	10,000,000.00	10,040,625.00	115,555.56	40,625.00
			11/21/2011	3.200000	10,000,000.00	100.406250	SUNGARD	0.00
36659	FFCB-CALL-WF	31331J4T7	12/16/2010	1.350000	5,000,000.00	5,007,812.50	19,687.50	7,812.50
			12/16/2013	1.350000	5,000,000.00	100.156250	SUNGARD	0.00
36686	FFCB-WF	31331JY56	12/23/2010	.400000	10,000,000.00	10,009,375.00	16,555.56	66,575.00
			11/02/2012	.710000	9,942,800.00	100.093750	SUNGARD	0.00
36727	FFCB-WF	31331JZ55	02/03/2011	.920000	5,000,000.00	5,045,312.50	15,972.22	78,462.50
			11/26/2013	1.160000	4,966,850.00	100.906250	SUNGARD	0.00
36736	FFCB-WF	31331JY64	02/09/2011	.700000	10,000,000.00	10,050,000.00	28,583.33	229,400.00
			11/04/2013	1.370000	9,820,600.00	100.500000	SUNGARD	0.00
36739	FFCB-WF	31331J6A6	02/10/2011	1.300000	10,000,000.00	10,178,125.00	35,388.89	223,025.00
			12/23/2013	1.460000	9,955,100.00	101.781250	SUNGARD	0.00
36803	FFCB-UBC	31331KET3	04/06/2011	.980000	5,000,000.00	5,053,125.00	1,088.89	65,275.00
			09/23/2013	1.080000	4,987,850.00	101.062500	SUNGARD	0.00
36844	FFCB-CITIG	31331KKQ2	05/12/2011	1.150000	5,000,000.00	5,064,062.50	22,201.39	64,062.50
			05/12/2014	1.150000	5,000,000.00	101.281250	SUNGARD	0.00
36861	FFCB-UBC	31331KPD6	06/20/2011	.625000	5,000,000.00	5,015,625.00	8,767.36	15,625.00
			11/20/2013	.625000	5,000,000.00	100.312500	SUNGARD	0.00
36866	FFCB-WF	31331KPS3	06/23/2011	.875000	10,000,000.00	10,071,875.00	23,819.44	79,275.00
			06/23/2014	.900000	9,992,600.00	100.718750	SUNGARD	0.00
36868	FFCB-UBS	31331KQF0	06/29/2011	.400000	10,000,000.00	9,996,875.00	10,222.22	0.00
			04/29/2013	.400000	10,000,000.00	99.968750	SUNGARD	-3,125.00
36906	FFCB-GILFD	31331KUY4	09/23/2011	.250000	10,000,000.00	9,965,625.00	2,916.67	0.00
			08/19/2013	.350000	9,983,361.11	99.656250	SUNGARD	-15,375.00
36909	FFCB-GILFD	31331KZJ2	09/23/2011	.350000	5,000,000.00	4,992,187.50	388.89	0.00
			09/23/2013	.380000	4,997,000.00	99.843750	SUNGARD	-4,812.50
36910	FFCB-UBC	31331KA42	09/29/2011	.530000	5,000,000.00	4,984,375.00	147.22	0.00
			09/29/2014	.530000	5,000,000.00	99.687500	SUNGARD	-15,625.00
36911	FFCB-UBS	31331KZJ2	09/23/2011	.350000	5,000,000.00	4,992,187.50	388.89	0.00
			09/23/2013	.380000	4,997,000.00	99.843750	SUNGARD	-4,812.50
Inv Type: 27 FEDERAL FARM CREDIT BANK BONDS				1.155628	120,000,000.00	120,479,687.50	468,684.03	882,637.50
				1.276769	119,643,161.11	100.399740		-43,750.00
36662	FHLMC-WF	3137EACC1	12/10/2010	1.750000	10,000,000.00	10,103,125.00	51,527.78	0.00

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Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
			06/15/2012	.615000	10,170,700.00	101.031250	SUNGARD	-67,575.00
36728	FHLMC-WF	3137EACL1	02/03/2011	.875000	5,000,000.00	5,043,750.00	18,593.75	79,400.00
			10/28/2013	1.140000	4,964,350.00	100.875000	SUNGARD	0.00
36735	FHLMC-WF	3137EACL1	02/09/2011	.875000	5,000,000.00	5,043,750.00	18,593.75	105,700.00
			10/28/2013	1.340000	4,938,050.00	100.875000	SUNGARD	0.00
36761	FHLMC-UBS	3137EACR8	03/07/2011	1.375000	10,000,000.00	10,209,375.00	13,750.00	212,975.00
			02/25/2014	1.387000	9,996,400.00	102.093750	SUNGARD	0.00
36764	FHLMC-WF	3137EACS6	03/08/2011	.750000	10,000,000.00	10,059,375.00	625.00	71,675.00
			03/28/2013	.810000	9,987,700.00	100.593750	SUNGARD	0.00
36781	FHLMC-UBS	3137EACP2	03/22/2011	.375000	5,000,000.00	5,003,125.00	6,302.08	21,175.00
			11/30/2012	.590000	4,981,950.00	100.062500	SUNGARD	0.00
36789	FHLMC-WF	3134G1WT7	03/30/2011	.515000	5,000,000.00	5,010,937.50	8,940.97	24,537.50
			11/26/2012	.680000	4,986,400.00	100.218750	SUNGARD	0.00
36790	FHLMC-UBS	3137EACP2	03/30/2011	.375000	5,000,000.00	5,003,125.00	6,302.08	30,875.00
			11/30/2012	.710000	4,972,250.00	100.062500	SUNGARD	0.00
36791	FHLMC-CALL-GILF	3134G1VH4	03/30/2011	1.150000	5,000,000.00	5,000,000.00	27,791.67	13,500.00
			10/07/2013	1.259000	4,986,500.00	100.000000	SUNGARD	0.00
36830	FHLMC-WF	3137EACP2	04/29/2011	.375000	5,000,000.00	5,003,125.00	6,302.08	11,425.00
			11/30/2012	.480000	4,991,700.00	100.062500	SUNGARD	0.00
36831	FHLMC-CITIG	3134G2FP2	05/09/2011	1.375000	10,000,000.00	10,056,250.00	54,236.11	56,250.00
			05/09/2014	1.375000	10,000,000.00	100.562500	SUNGARD	0.00
36847	FHLMC-UBC	3137EACP2	05/06/2011	.375000	5,000,000.00	5,003,125.00	6,302.08	6,325.00
			11/30/2012	.416000	4,996,800.00	100.062500	SUNGARD	0.00
36854	FHLMC-GILFD	3134G2KL5	06/13/2011	1.600000	5,000,000.00	5,039,062.50	4,000.00	39,062.50
			03/13/2015	1.600000	5,000,000.00	100.781250	SUNGARD	0.00
36896	FHLMC-WF	3134G2YJ5	08/26/2011	.500000	10,000,000.00	9,956,250.00	1,666.67	0.00
			09/19/2014	.600296	9,969,600.00	99.562500	SUNGARD	-13,350.00
36907	FHLMC-CITIG	3137EACX5	09/23/2011	.375000	5,000,000.00	4,992,187.50	625.00	0.00
			10/30/2013	.364000	5,001,358.33	99.843750	SUNGARD	-8,962.50
36914	FHLMC-WF	3137EACX5	09/28/2011	.375000	5,000,000.00	4,992,187.50	625.00	0.00
			10/30/2013	.420000	4,995,768.75	99.843750	SUNGARD	-3,112.50
36915	FHLMC-GILFD	3134G2YJ5	09/28/2011	.500000	5,000,000.00	4,978,125.00	833.33	925.00
			09/19/2014	.655000	4,977,825.00	99.562500	SUNGARD	0.00
Inv Type: 30 FED HOME LOAN MORTGAGE CORP				.877503	110,000,000.00	110,496,875.00	227,017.35	673,825.00
				.873505	109,917,352.08	100.451705		-93,000.00

Inventory by Market Value



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Investments Outstanding As Of Date: 9/30/2011

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share	Market Value	Curr Accr Int Price Source	Unrealized Gain
					Current Book	Market Price		Unrealized Loss
36795	FNMA-DISC-WF	313588SN6	03/30/2011	.220000	10,154,000.00	10,154,000.00	0.00	19,112.08
			02/01/2012	.223000	10,134,887.92	100.000000	SUNGARD	0.00
36878	FNMA-DISC-WF	313588SN6	06/24/2011	.100000	14,484,000.00	14,484,000.00	0.00	8,931.80
			02/01/2012	.101000	14,475,068.20	100.000000	SUNGARD	0.00
36905	FNMA-DISC-CITIG	313588YW9	09/09/2011	.150000	9,512,000.00	9,506,055.00	0.00	5,826.10
			07/02/2012	.153000	9,500,228.90	99.937500	SUNGARD	0.00
36912	FNMA-DISC-UBS	313588YW9	09/23/2011	.130000	5,010,000.00	5,006,868.75	0.00	1,988.69
			07/02/2012	.132000	5,004,880.06	99.937500	SUNGARD	0.00
Inv Type: 41 FNMA DISCOUNT NOTES				.147075	39,160,000.00	39,150,923.75	0.00	35,858.67
				.149207	39,115,065.08	99.976823		0.00
36887	FHLB-DISC-CITIG	313384XP9	07/25/2011	.170000	20,000,000.00	19,993,750.00	0.00	23,216.67
			06/01/2012	.173000	19,970,533.33	99.968750	SUNGARD	0.00
Inv Type: 43 FHLB DISCOUNT NOTES				.170000	20,000,000.00	19,993,750.00	0.00	23,216.67
				.173000	19,970,533.33	99.968750		0.00
36675	FHLMC-DISC-CITIG	313396NF6	12/16/2010	.270000	20,046,000.00	20,046,000.00	0.00	46,456.60
			10/21/2011	.274000	19,999,543.40	100.000000	SUNGARD	0.00
36676	FHLMC-DISC-UBC	313396NV1	12/16/2010	.280000	20,000,000.00	20,000,000.00	0.00	50,244.44
			11/04/2011	.284000	19,949,755.56	100.000000	SUNGARD	0.00
36796	FHLMC-DISC-WF	313396UF8	04/01/2011	.280000	14,327,000.00	14,327,000.00	0.00	38,666.98
			03/13/2012	.285000	14,288,333.02	100.000000	SUNGARD	0.00
36798	FHLMC-DISC-CITIG	313396JJ0	04/04/2011	.230000	9,450,000.00	9,450,000.00	0.00	20,950.12
			03/16/2012	.234000	9,429,049.88	100.000000	SUNGARD	0.00
36822	FHLMC-DISC-UBC	313396PK3	04/18/2011	.140000	18,453,000.00	18,453,000.00	0.00	15,357.00
			11/18/2011	.142000	18,437,643.00	100.000000	SUNGARD	0.00
36891	FHLMC-DISC-WF	313396TM5	08/03/2011	.150000	5,795,000.00	5,795,000.00	0.00	4,949.90
			02/24/2012	.152000	5,790,050.10	100.000000	SUNGARD	0.00
Inv Type: 44 FHLMC DISCOUNT NOTES				.234429	88,071,000.00	88,071,000.00	0.00	176,625.04
				.238040	87,894,374.96	100.000000		0.00
35913	MTN-GE CAPITAL CORP	36967HAD9	12/09/2008	3.000000	25,000,000.00	25,132,812.50	233,333.33	204,562.50

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Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
			12/09/2011	3.101000	24,928,250.00	100.531250	SUNGARD	0.00
Inv Type: 47 CORP MEDIUM TERM NOTE				3.000000	25,000,000.00	25,132,812.50	233,333.33	204,562.50
				3.101000	24,928,250.00	100.531250		0.00
36834	NCD-UBOC-UBC	90527MQP4	04/29/2011	.310000	20,000,000.00	20,000,738.25	26,694.44	738.25
			10/07/2011	.310000	20,000,000.00	100.003691	SUNGARD	0.00
36870	NCD-UBOC-UBC	90527MRX6	06/23/2011	.230000	20,000,000.00	20,003,846.54	12,777.78	3,846.54
			12/02/2011	.230000	20,000,000.00	100.019233	SUNGARD	0.00
Inv Type: 71 NEGOTIABLE CERT OF DEPOSIT				.270000	40,000,000.00	40,004,584.79	39,472.22	4,584.79
				.270000	40,000,000.00	100.011462		0.00
36890	CP-DISC-TOYOTA-TOY	89233HXC3	08/03/2011	.210000	6,000,000.00	5,999,541.67	0.00	1,991.67
			10/12/2011	.214000	5,997,550.00	99.992361	SUNGARD	0.00
36897	CP-DISC-TOYOTA-TOY	89233HZG2	08/30/2011	.290000	10,009,000.00	10,002,872.27	0.00	2,580.10
			12/16/2011	.295000	10,000,292.17	99.938778	SUNGARD	0.00
36899	CP-DISC-UBS FIN DEL	90262DX34	09/01/2011	.150000	6,000,000.00	5,999,916.67	0.00	716.67
			10/03/2011	.153000	5,999,200.00	99.998611	SUNGARD	0.00
36900	CP-DISC-TOYOTA-TOY	89233HXQ2	09/01/2011	.200000	6,002,000.00	6,001,041.35	0.00	808.61
			10/24/2011	.203000	6,000,232.74	99.984028	SUNGARD	0.00
36917	CP-DISC-TOYOTA-TOY	89233HY73	09/28/2011	.120000	5,400,000.00	5,398,612.50	0.00	0.00
			11/07/2011	.122000	5,399,280.00	99.974306	SUNGARD	-667.50
Inv Type: 82 COMMERCIAL PAPER, DISCOUNT BAS				.206830	33,411,000.00	33,401,984.46	0.00	6,097.05
				.210447	33,396,554.91	99.973016		-667.50
36510	BLACKROCK LIQUIDITY	09248U700	07/01/2010	.060000	1,000,000.00	1,000,000.00	-831.25	0.00
			06/30/2012	.060000	1,000,000.00	100.000000	BOOK	0.00
36511	MORGAN STANLEY INST	61747C707	07/01/2010	.060000	641,000.00	641,000.00	-84.63	0.00
			06/30/2012	.060000	641,000.00	100.000000	BOOK	0.00
36512	FEDERATED GOVT OBLI	VP6000104	07/01/2010	.050000	549,000.00	549,000.00	-695.29	0.00
			06/30/2012	.050000	549,000.00	100.000000	BOOK	0.00
Inv Type: 97 WFB MONEY MARKET FUND				.057493	2,190,000.00	2,190,000.00	-1,611.17	0.00
				.057493	2,190,000.00	100.000000		0.00
32936	STATE INVESTMT POOL		01/01/2002	.380453	28,770,000.00	28,770,000.00	-2.48	0.00
			06/30/2012	.380453	28,770,000.00	100.000000	BOOK	0.00

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Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
33658	STATE INVESTMT POOL		10/01/2003	.380453	100,000.00	100,000.00	-2.18	0.00
			06/30/2012	.380453	100,000.00	100.000000	BOOK	0.00
Inv Type: 99 PASSBOOK & STATE POOL				.380453	28,870,000.00	28,870,000.00	-4.66	0.00
				.380453	28,870,000.00	100.000000		0.00
Subtotal				.749857	821,207,000.00	823,894,588.31	1,477,319.41	4,268,980.43
				.799722	819,850,869.48	100.327273		-215,942.50

Fund: 34 CSJ/CSC Jt Pwr

36696	FHLB-DISC-CITIG	313384RK7	01/05/2011	.300000	854,000.00	854,000.00	0.00	2,597.58
			01/05/2012	.305000	851,402.42	100.000000	SUNGARD	0.00
Inv Type: 43 FHLB DISCOUNT NOTES				.300000	854,000.00	854,000.00	0.00	2,597.58
				.305000	851,402.42	100.000000		0.00
Subtotal				.300000	854,000.00	854,000.00	0.00	2,597.58
				.305000	851,402.42	100.000000		0.00

Fund: 55 Series 2008B-RDA Tax Allocation

35894	Series 2008 B-RDA T		11/14/2008	.380453	12,664,891.41	12,664,891.41	0.00	0.00
			06/30/2012	.380453	12,664,891.41	100.000000	BOOK	0.00
Inv Type: 99 PASSBOOK & STATE POOL				.380453	12,664,891.41	12,664,891.41	0.00	0.00
				.380453	12,664,891.41	100.000000		0.00
Subtotal				.380453	12,664,891.41	12,664,891.41	0.00	0.00
				.380453	12,664,891.41	100.000000		0.00
Grand Total		Count 109		.743784	834,725,891.41	837,413,479.72	1,477,319.41	4,271,578.01
				.792845	833,367,163.31	100.321973		-215,942.50

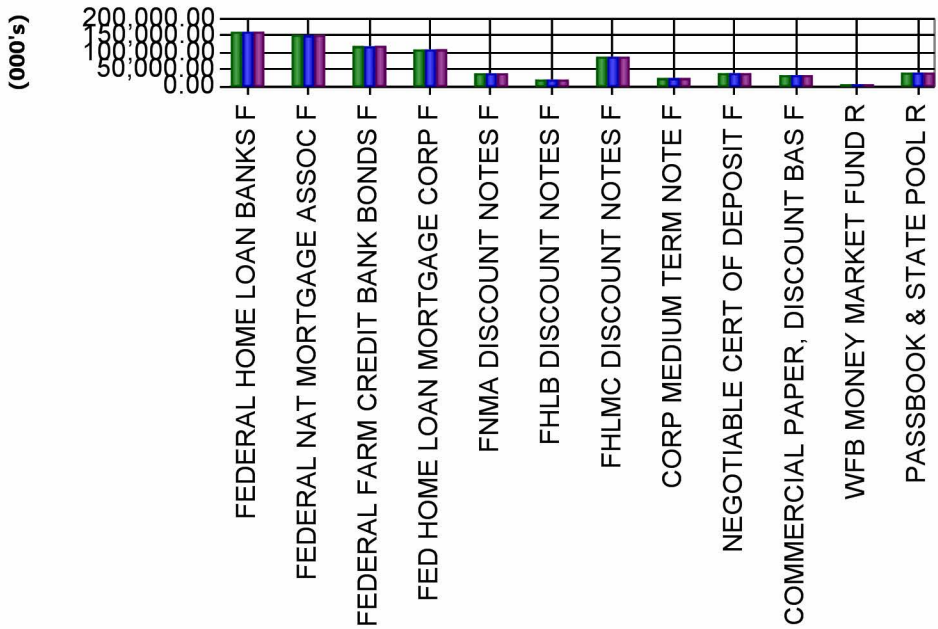


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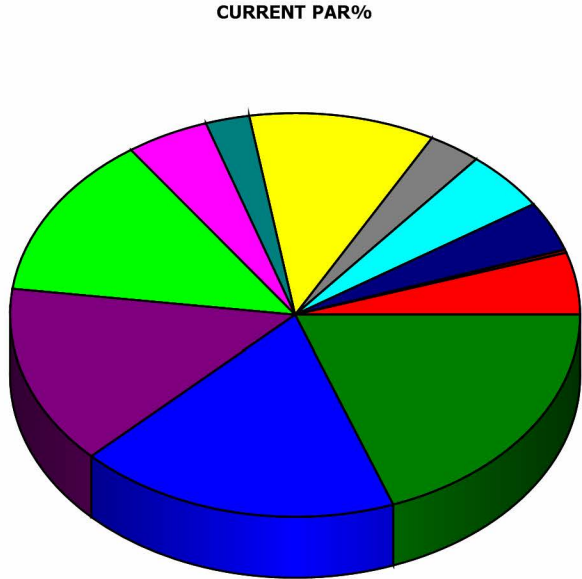
Asset Allocation

Investments Outstanding As Of Date: 9/30/2011

Assets (000's)	Current Par	Current Book	Market	MKT/Book	Un Gain/Loss	Yield
FEDERAL HOME LOAN BANKS F	162,000.00	161,816.46	162,756.56	100.58 %	945.76	0.72 %
FEDERAL NAT MORTGAGE ASSOC F	152,505.00	152,109.12	153,346.41	100.81 %	1,237.29	1.02 %
FEDERAL FARM CREDIT BANK BONDS	120,000.00	119,643.16	120,479.69	100.70 %	838.89	1.28 %
FED HOME LOAN MORTGAGE CORP F	110,000.00	109,917.35	110,496.88	100.53 %	580.83	0.87 %
FNMA DISCOUNT NOTES F	39,160.00	39,115.07	39,150.92	100.09 %	35.86	0.15 %
FHLB DISCOUNT NOTES F	20,854.00	20,821.94	20,847.75	100.12 %	25.81	0.18 %
FHLMC DISCOUNT NOTES F	88,071.00	87,894.37	88,071.00	100.20 %	176.63	0.24 %
CORP MEDIUM TERM NOTE F	25,000.00	24,928.25	25,132.81	100.82 %	204.56	3.10 %
NEGOTIABLE CERT OF DEPOSIT F	40,000.00	40,000.00	40,004.58	100.01 %	4.58	0.27 %
COMMERCIAL PAPER, DISCOUNT BAS	33,411.00	33,396.55	33,401.98	100.02 %	5.43	0.21 %
WFB MONEY MARKET FUND R	2,190.00	2,190.00	2,190.00	100.00 %	0.00	0.06 %
PASSBOOK & STATE POOL R	41,534.89	41,534.89	41,534.89	100.00 %	0.00	0.38 %
Totals(000's)	834,725.89	833,367.16	837,413.48	100.49 %	4,055.64	0.79 %



Par Book Market



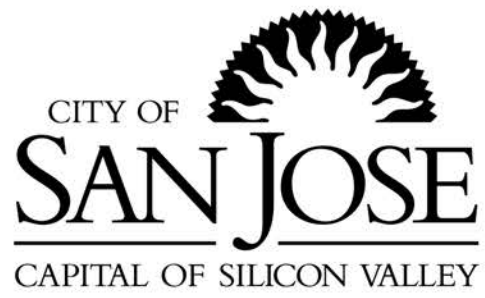
- FEDERAL HOME LOAN BANKS F - 19%
- FEDERAL NAT MORTGAGE ASSOC F - 18%
- FEDERAL FARM CREDIT BANK BONDS F - 14...
- FED HOME LOAN MORTGAGE CORP F - 13%
- FNMA DISCOUNT NOTES F - 5%
- FHLB DISCOUNT NOTES F - 2%
- FHLMC DISCOUNT NOTES F - 11%
- CORP MEDIUM TERM NOTE F - 3%
- NEGOTIABLE CERT OF DEPOSIT F - 5%
- COMMERCIAL PAPER, DISCOUNT BAS F - 4%
- WFB MONEY MARKET FUND R - 0%
- PASSBOOK & STATE POOL R - 5%

SECTION E

DETAIL OF INVESTMENT ACTIVITY

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

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



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Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
Fund: 1 INVESTMENT FUNDS												
36865	FHLB-WF		313374B41	07/30/2011	08/02/2011	07/30/2011	INTR	.700	0.00	-583.33	-7,194.45	0.00
			1	01/30/2014	UyenL	07/30/2011		.740	0.00	0.00	0.00	7,777.78
36807	FHLB-CITIG		313373F98	08/15/2011	08/16/2011	08/15/2011	INTR	1.000	0.00	0.00	-16,666.67	0.00
			1	08/15/2013	UyenL	08/15/2011		1.000	0.00	0.00	0.00	16,666.67
36793	FHLB-UBC		313372UV4	09/01/2011	09/02/2011	09/01/2011	INTR	.570	0.00	-2,295.83	-11,954.17	0.00
			1	08/28/2012	UyenL	09/01/2011		.571	0.00	0.00	0.00	14,250.00
36771	FHLB-WF		313372WV2	09/07/2011	09/08/2011	09/07/2011	INTR	.250	0.00	-277.78	-5,972.22	0.00
			1	03/07/2012	UyenL	09/07/2011		.251	0.00	0.00	0.00	6,250.00
INTR								.644	0.00	-3,156.94	-41,787.51	0.00
								.660	0.00	0.00	0.00	44,944.45
36901	FHLB-WF		313375CY1		09/01/2011	09/01/2011	PURC	.125	10,000,000.00	9,993,090.28	0.00	0.00
			1	08/15/2012	UyenL	09/02/2011		.204	0.00	-6,909.72	0.00	-9,993,090.28
36903	FHLB-WF		313375C96		09/01/2011	09/01/2011	PURC	.140	5,000,000.00	4,999,372.22	0.00	0.00
			1	06/18/2012	UyenL	09/02/2011		.163	0.00	-627.78	0.00	-4,999,372.22
36902	FHLB-WF		313375KR7		09/01/2011	09/01/2011	PURC	.150	5,000,000.00	4,999,150.00	0.00	0.00
			1	06/07/2012	UyenL	09/07/2011		.173	0.00	-850.00	0.00	-4,999,150.00
36916	FHLB-UBC		313375NC7		09/27/2011	09/27/2011	PURC	.300	5,000,000.00	4,997,525.00	0.00	0.00
			1	03/19/2013	UyenL	09/28/2011		.339	0.00	-2,475.00	0.00	-4,997,525.00
PURC								.168	25,000,000.00	24,989,137.50	0.00	0.00
								.217	0.00	-10,862.50	0.00	-24,989,137.50
Inv Type: 22 FEDERAL HOME LOAN BANKS								.406	25,000,000.00	24,985,980.56	-41,787.51	0.00
								.439	0.00	-10,862.50	0.00	-24,944,193.05
36872	FNMA-WF		3135G0BR3	08/09/2011	08/10/2011	08/09/2011	INTR	.500	0.00	-833.33	-6,388.89	0.00
			1	08/09/2013	UyenL	08/09/2011		.520	0.00	0.00	0.00	7,222.22
36885	FNMA-GILFD		3135G0BR3	08/09/2011	08/10/2011	08/09/2011	INTR	.500	0.00	-1,805.56	-1,805.55	0.00
			1	08/09/2013	UyenL	08/09/2011		.540	0.00	0.00	0.00	3,611.11
36804	FNMA-WF		3135G0AK9	08/26/2011	08/29/2011	08/26/2011	INTR	.750	0.00	-4,166.67	-14,583.33	0.00
			1	02/26/2013	UyenL	08/26/2011		.780	0.00	0.00	0.00	18,750.00
36829	FNMA-GILFD		31398A3G5	09/08/2011	09/09/2011	09/08/2011	INTR	1.500	0.00	-21,250.00	-53,750.00	0.00
			1	09/08/2014	UyenL	09/08/2011		1.511	0.00	0.00	0.00	75,000.00
36792	FNMA-CALL-GILF		3136FPGA9	09/20/2011	09/21/2011	09/20/2011	INTR	1.000	0.00	-2,777.78	-47,222.22	0.00
			1	09/20/2013	UyenL	09/20/2011		1.227	0.00	0.00	0.00	50,000.00
36760	FNMA-CITIG		31398A2S0	09/23/2011	09/26/2011	09/23/2011	INTR	1.000	0.00	0.00	-25,000.00	0.00

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Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
			1	09/23/2013	UyenL	09/23/2011		1.145	0.00	0.00	0.00	25,000.00
36801	FNMA-CITIG		31398A2S0	09/23/2011	09/26/2011	09/23/2011	INTR	1.000	0.00	-1,666.67	-23,333.33	0.00
			1	09/23/2013	UyenL	09/23/2011		1.050	0.00	0.00	0.00	25,000.00
36740	FNMA-WF		31398A2M3	09/30/2011	10/03/2011	09/30/2011	INTR	1.125	0.00	0.00	-28,125.00	0.00
			1	09/30/2013	UyenL	09/30/2011		1.340	0.00	0.00	0.00	28,125.00
36763	FNMA-GILFD		31398A2M3	09/30/2011	10/03/2011	09/30/2011	INTR	1.125	0.00	0.00	-28,125.00	0.00
			1	09/30/2013	UyenL	09/30/2011		1.140	0.00	0.00	0.00	28,125.00
INTR								.958	0.00	-32,500.01	-228,333.32	0.00
								1.043	0.00	0.00	0.00	260,833.33
36885	FNMA-GILFD		3135G0BR3		07/12/2011	07/12/2011	PURC	.500	5,000,000.00	4,997,655.56	0.00	0.00
			1	08/09/2013	UyenL	07/13/2011		.540	0.00	-2,344.44	0.00	-4,997,655.56
36883	FNMA-CALL-GILFD		3136FRA37		07/05/2011	07/05/2011	PURC	2.125	5,000,000.00	5,000,000.00	0.00	0.00
			1	07/19/2016	UyenL	07/19/2011		2.125	0.00	0.00	0.00	-5,000,000.00
36884	FNMA-CALL-GILFD		3136FRA37		07/07/2011	07/07/2011	PURC	2.125	5,000,000.00	5,000,000.00	0.00	0.00
			1	07/19/2016	UyenL	07/19/2011		2.125	0.00	0.00	0.00	-5,000,000.00
36892	FNMA-CALL-GILFD		3135G0CU5		08/18/2011	08/18/2011	PURC	.625	5,000,000.00	5,000,000.00	0.00	0.00
			1	09/12/2014	UyenL	09/12/2011		.625	0.00	0.00	0.00	-5,000,000.00
36893	FNMA-CALL-WF		3135G0DA8		08/23/2011	08/23/2011	PURC	.750	5,000,000.00	5,000,000.00	0.00	0.00
			1	09/12/2014	UyenL	09/12/2011		.750	0.00	0.00	0.00	-5,000,000.00
36894	FNMA-CALL-WF		3135G0CT8		08/24/2011	08/24/2011	PURC	.800	5,000,000.00	4,993,750.00	0.00	0.00
			1	03/12/2015	UyenL	09/12/2011		.836	0.00	-6,250.00	0.00	-4,993,750.00
36898	FNMA-CALL-UBS		3135G0DE0		08/31/2011	08/31/2011	PURC	.500	10,000,000.00	10,000,000.00	0.00	0.00
			1	09/19/2013	UyenL	09/19/2011		.500	0.00	0.00	0.00	-10,000,000.00
36904	FNMA-CALL-WF		3135G0DF7		09/07/2011	09/07/2011	PURC	.700	5,000,000.00	5,000,000.00	0.00	0.00
			1	09/19/2014	UyenL	09/19/2011		.700	0.00	0.00	0.00	-5,000,000.00
PURC								.958	45,000,000.00	44,991,405.56	0.00	0.00
								.967	0.00	-8,594.44	0.00	-44,991,405.56
Inv Type: 23 FEDERAL NAT MORTGAGE ASSOC								.958	45,000,000.00	44,958,905.55	-228,333.32	0.00
								1.010	0.00	-8,594.44	0.00	-44,730,572.23
36803	FFCB-UBC		31331KET3	09/23/2011	09/26/2011	09/23/2011	INTR	.980	0.00	-1,769.44	-22,730.56	0.00
			1	09/23/2013	UyenL	09/23/2011		1.080	0.00	0.00	0.00	24,500.00
INTR								.980	0.00	-1,769.44	-22,730.56	0.00
								1.080	0.00	0.00	0.00	24,500.00

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36906	FFCB-GILFD		31331KUY4		09/22/2011	09/22/2011	PURC	.250	10,000,000.00	9,983,361.11	0.00	0.00
			1	08/19/2013	UyenL	09/23/2011		.350	0.00	-16,638.89	0.00	-9,983,361.11
36909	FFCB-GILFD		31331KZJ2		09/22/2011	09/22/2011	PURC	.350	5,000,000.00	4,997,000.00	0.00	0.00
			1	09/23/2013	UyenL	09/23/2011		.380	0.00	-3,000.00	0.00	-4,997,000.00
36911	FFCB-UBS		31331KZJ2		09/22/2011	09/22/2011	PURC	.350	5,000,000.00	4,997,000.00	0.00	0.00
			1	09/23/2013	UyenL	09/23/2011		.380	0.00	-3,000.00	0.00	-4,997,000.00
36910	FFCB-UBC		31331KA42		09/22/2011	09/22/2011	PURC	.530	5,000,000.00	5,000,000.00	0.00	0.00
			1	09/29/2014	UyenL	09/29/2011		.530	0.00	0.00	0.00	-5,000,000.00
PURC								.346	25,000,000.00	24,977,361.11	0.00	0.00
								.398	0.00	-22,638.89	0.00	-24,977,361.11
Inv Type: 27 FEDERAL FARM CREDIT BANK BONDS								.452	25,000,000.00	24,975,591.67	-22,730.56	0.00
								.512	0.00	-22,638.89	0.00	-24,952,861.11
36697	FHLMC-CALL-GILFD		3134G1U28	07/25/2011	07/26/2011	07/25/2011	INTR	1.250	0.00	0.00	-62,500.00	0.00
			1	07/25/2013	UyenL	07/25/2011		1.250	0.00	0.00	0.00	62,500.00
36761	FHLMC-UBS		3137EACR8	08/25/2011	08/26/2011	08/25/2011	INTR	1.375	0.00	-23,298.61	-64,166.67	0.00
			1	02/25/2014	UyenL	08/25/2011		1.387	0.00	0.00	0.00	87,465.28
36854	FHLMC-GILFD		3134G2KL5	09/13/2011	09/14/2011	09/13/2011	INTR	1.600	0.00	0.00	-20,000.00	0.00
			1	03/13/2015	UyenL	09/13/2011		1.600	0.00	0.00	0.00	20,000.00
36896	FHLMC-WF		3134G2YJ5	09/19/2011	09/20/2011	09/19/2011	INTR	.500	0.00	-1,944.44	-3,194.45	0.00
			1	09/19/2014	UyenL	09/19/2011		.600	0.00	0.00	0.00	5,138.89
36764	FHLMC-WF		3137EACS6	09/28/2011	09/29/2011	09/28/2011	INTR	.750	0.00	0.00	-37,500.00	0.00
			1	03/28/2013	UyenL	09/28/2011		.810	0.00	0.00	0.00	37,500.00
INTR								1.039	0.00	-25,243.05	-187,361.12	0.00
								1.077	0.00	0.00	0.00	212,604.17
36697	FHLMC-CALL-GILFD		3134G1U28		07/26/2011	07/25/2011	CALL	1.250	-10,000,000.00	-10,000,000.00	0.00	0.00
			1	07/25/2013	UyenL	07/25/2011		1.250	0.00	0.00	0.00	10,000,000.00
36809	FHLMC-CALL-UBS		3134G2EY4		08/01/2011	07/29/2011	CALL	1.625	-5,000,000.00	-5,000,000.00	-20,312.50	0.00
			1	04/29/2014	UyenL	07/29/2011		1.625	0.00	0.00	0.00	5,020,312.50
CALL								1.375	-15,000,000.00	-15,000,000.00	-20,312.50	0.00
								1.375	0.00	0.00	0.00	15,020,312.50
36896	FHLMC-WF		3134G2YJ5		08/25/2011	08/25/2011	PURC	.500	10,000,000.00	9,971,544.44	0.00	0.00
			1	09/19/2014	UyenL	08/26/2011		.600	0.00	-28,455.56	0.00	-9,971,544.44
36907	FHLMC-CITIG		3137EACX5		09/22/2011	09/22/2011	PURC	.375	5,000,000.00	5,001,358.33	0.00	0.00

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			1	10/30/2013	UyenL	09/23/2011		.364	0.00	1,358.33	0.00	-5,001,358.33
36914	FHLMC-WF		3137EACX5		09/27/2011	09/27/2011	PURC	.375	5,000,000.00	4,995,768.75	0.00	0.00
			1	10/30/2013	UyenL	09/28/2011		.420	0.00	-4,231.25	0.00	-4,995,768.75
36915	FHLMC-GILFD		3134G2YJ5		09/27/2011	09/27/2011	PURC	.500	5,000,000.00	4,977,825.00	0.00	0.00
			1	09/19/2014	UyenL	09/28/2011		.655	0.00	-22,175.00	0.00	-4,977,825.00
PURC								.450	25,000,000.00	24,946,496.52	0.00	0.00
								.528	0.00	-53,503.48	0.00	-24,946,496.52
Inv Type: 30 FED HOME LOAN MORTGAGE CORP								.925	10,000,000.00	9,921,253.47	-207,673.62	0.00
								.968	0.00	-53,503.48	0.00	-9,713,579.85
36515	FNMA-DISC-UBS		313588HP3		07/05/2011	07/01/2011	AMRT	.430	0.00	107,201.39	0.00	0.00
			1	07/01/2011	UyenL	07/01/2011		.437	0.00	0.00	-107,201.39	0.00
36522	FNMA-DISC-UBS		313588HP3		07/05/2011	07/01/2011	AMRT	.390	0.00	76,483.33	0.00	0.00
			1	07/01/2011	UyenL	07/01/2011		.397	0.00	0.00	-76,483.33	0.00
36523	FNMA-DISC-BA		313588HP3		07/05/2011	07/01/2011	AMRT	.390	0.00	73,691.69	0.00	0.00
			1	07/01/2011	UyenL	07/01/2011		.397	0.00	0.00	-73,691.69	0.00
36526	FNMA-DISC-WF		313588HP3		07/05/2011	07/01/2011	AMRT	.390	0.00	114,400.00	0.00	0.00
			1	07/01/2011	UyenL	07/01/2011		.397	0.00	0.00	-114,400.00	0.00
36550	FNMA-DISC-UBS		313588HP3		07/05/2011	07/01/2011	AMRT	.310	0.00	56,661.11	0.00	0.00
			1	07/01/2011	UyenL	07/01/2011		.315	0.00	0.00	-56,661.11	0.00
36600	FNMA-DISC-WF		313588HP3		07/05/2011	07/01/2011	AMRT	.200	0.00	45,500.00	0.00	0.00
			1	07/01/2011	UyenL	07/01/2011		.203	0.00	0.00	-45,500.00	0.00
36820	FNMA-DISC-CITIG		313588LM5		09/12/2011	09/09/2011	AMRT	.110	0.00	8,800.00	0.00	0.00
			1	09/09/2011	UyenL	09/09/2011		.112	0.00	0.00	-8,800.00	0.00
36821	FNMA-DISC-WF		313588MB8		09/26/2011	09/23/2011	AMRT	.120	0.00	10,533.33	0.00	0.00
			1	09/23/2011	UyenL	09/23/2011		.122	0.00	0.00	-10,533.33	0.00
AMRT								.296	0.00	493,270.85	0.00	0.00
								.301	0.00	0.00	-493,270.85	0.00
36515	FNMA-DISC-UBS		313588HP3		07/05/2011	07/01/2011	MAT	.430	-25,000,000.00	-25,000,000.00	0.00	0.00
			1	07/01/2011	UyenL	07/01/2011		.437	0.00	0.00	0.00	25,000,000.00
36522	FNMA-DISC-UBS		313588HP3		07/05/2011	07/01/2011	MAT	.390	-20,000,000.00	-20,000,000.00	0.00	0.00
			1	07/01/2011	UyenL	07/01/2011		.397	0.00	0.00	0.00	20,000,000.00
36523	FNMA-DISC-BA		313588HP3		07/05/2011	07/01/2011	MAT	.390	-19,270,000.00	-19,270,000.00	0.00	0.00
			1	07/01/2011	UyenL	07/01/2011		.397	0.00	0.00	0.00	19,270,000.00
36526	FNMA-DISC-WF		313588HP3		07/05/2011	07/01/2011	MAT	.390	-30,000,000.00	-30,000,000.00	0.00	0.00

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			1	07/01/2011	UyenL	07/01/2011		.397	0.00	0.00	0.00	30,000,000.00
36550	FNMA-DISC-UBS		313588HP3		07/05/2011	07/01/2011	MAT	.310	-20,000,000.00	-20,000,000.00	0.00	0.00
			1	07/01/2011	UyenL	07/01/2011		.315	0.00	0.00	0.00	20,000,000.00
36600	FNMA-DISC-WF		313588HP3		07/05/2011	07/01/2011	MAT	.200	-30,000,000.00	-30,000,000.00	0.00	0.00
			1	07/01/2011	UyenL	07/01/2011		.203	0.00	0.00	0.00	30,000,000.00
36820	FNMA-DISC-CITIG		313588LM5		09/12/2011	09/09/2011	MAT	.110	-20,000,000.00	-20,000,000.00	0.00	0.00
			1	09/09/2011	UyenL	09/09/2011		.112	0.00	0.00	0.00	20,000,000.00
36821	FNMA-DISC-WF		313588MB8		09/26/2011	09/23/2011	MAT	.120	-20,000,000.00	-20,000,000.00	0.00	0.00
			1	09/23/2011	UyenL	09/23/2011		.122	0.00	0.00	0.00	20,000,000.00
MAT								.296	-184,270,000.00	-184,270,000.00	0.00	0.00
								.301	0.00	0.00	0.00	184,270,000.00
36905	FNMA-DISC-CITIG		313588YW9		09/09/2011	09/09/2011	PURC	.150	9,512,000.00	9,500,228.90	0.00	0.00
			1	07/02/2012	UyenL	09/09/2011		.153	0.00	-11,771.10	0.00	-9,500,228.90
36912	FNMA-DISC-UBS		313588YW9		09/23/2011	09/23/2011	PURC	.130	5,010,000.00	5,004,880.06	0.00	0.00
			1	07/02/2012	UyenL	09/23/2011		.132	0.00	-5,119.94	0.00	-5,004,880.06
PURC								.143	14,522,000.00	14,505,108.96	0.00	0.00
								.146	0.00	-16,891.04	0.00	-14,505,108.96
Inv Type: 41 FNMA DISCOUNT NOTES								.290	-169,748,000.00	-169,271,620.19	0.00	0.00
								.295	0.00	-16,891.04	-493,270.85	169,764,891.04
36563	FHLB-DISC-UBS		313384HP7		07/05/2011	07/01/2011	AMRT	.230	0.00	26,162.50	0.00	0.00
			1	07/01/2011	UyenL	07/01/2011		.234	0.00	0.00	-26,162.50	0.00
36888	FHLB-DISC-WF		313384LC1		09/02/2011	08/31/2011	AMRT	.120	0.00	3,124.33	0.00	0.00
			1	08/31/2011	UyenL	08/31/2011		.122	0.00	0.00	-3,124.33	0.00
AMRT								.155	0.00	29,286.83	0.00	0.00
								.157	0.00	0.00	-29,286.83	0.00
36563	FHLB-DISC-UBS		313384HP7		07/05/2011	07/01/2011	MAT	.230	-13,000,000.00	-13,000,000.00	0.00	0.00
			1	07/01/2011	UyenL	07/01/2011		.234	0.00	0.00	0.00	13,000,000.00
36888	FHLB-DISC-WF		313384LC1		09/02/2011	08/31/2011	MAT	.120	-28,403,000.00	-28,403,000.00	0.00	0.00
			1	08/31/2011	UyenL	08/31/2011		.122	0.00	0.00	0.00	28,403,000.00
MAT								.155	-41,403,000.00	-41,403,000.00	0.00	0.00
								.157	0.00	0.00	0.00	41,403,000.00
36887	FHLB-DISC-CITIG		313384XP9		07/25/2011	07/25/2011	PURC	.170	20,000,000.00	19,970,533.33	0.00	0.00

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			1	06/01/2012	UyenL	07/25/2011		.173	0.00	-29,466.67	0.00	-19,970,533.33
36888	FHLB-DISC-WF		313384LC1		07/29/2011	07/29/2011	PURC	.120	28,403,000.00	28,399,875.67	0.00	0.00
			1	08/31/2011	UyenL	07/29/2011		.122	0.00	-3,124.33	0.00	-28,399,875.67
PURC								.141	48,403,000.00	48,370,409.00	0.00	0.00
								.143	0.00	-32,591.00	0.00	-48,370,409.00
Inv Type: 43 FHLB DISCOUNT NOTES								.149	7,000,000.00	6,996,695.83	0.00	0.00
								.152	0.00	-32,591.00	-29,286.83	-6,967,409.00
36663	FHLMC-DISC-UBC		313396JT1		08/01/2011	07/29/2011	AMRT	.230	0.00	14,758.33	0.00	0.00
			1	07/29/2011	UyenL	07/29/2011		.233	0.00	0.00	-14,758.33	0.00
36670	FHLMC-DISC-CITIG		313396JT1		08/01/2011	07/29/2011	AMRT	.230	0.00	7,554.43	0.00	0.00
			1	07/29/2011	UyenL	07/29/2011		.233	0.00	0.00	-7,554.43	0.00
36690	FHLMC-DISC-CITIG		313396KH5		08/15/2011	08/12/2011	AMRT	.210	0.00	23,417.89	0.00	0.00
			1	08/12/2011	UyenL	08/12/2011		.213	0.00	0.00	-23,417.89	0.00
36703	FHLMC-DISC-CITIG		313396KV4		08/25/2011	08/24/2011	AMRT	.220	0.00	20,744.29	0.00	0.00
			1	08/24/2011	UyenL	08/24/2011		.223	0.00	0.00	-20,744.29	0.00
36689	FHLMC-DISC-UBS		313396KX0		08/29/2011	08/26/2011	AMRT	.220	0.00	29,620.67	0.00	0.00
			1	08/26/2011	UyenL	08/26/2011		.223	0.00	0.00	-29,620.67	0.00
AMRT								.220	0.00	96,095.61	0.00	0.00
								.223	0.00	0.00	-96,095.61	0.00
36663	FHLMC-DISC-UBC		313396JT1		08/01/2011	07/29/2011	MAT	.230	-10,000,000.00	-10,000,000.00	0.00	0.00
			1	07/29/2011	UyenL	07/29/2011		.233	0.00	0.00	0.00	10,000,000.00
36670	FHLMC-DISC-CITIG		313396JT1		08/01/2011	07/29/2011	MAT	.230	-5,232,000.00	-5,232,000.00	0.00	0.00
			1	07/29/2011	UyenL	07/29/2011		.233	0.00	0.00	0.00	5,232,000.00
36690	FHLMC-DISC-CITIG		313396KH5		08/15/2011	08/12/2011	MAT	.210	-17,685,000.00	-17,685,000.00	0.00	0.00
			1	08/12/2011	UyenL	08/12/2011		.213	0.00	0.00	0.00	17,685,000.00
36703	FHLMC-DISC-CITIG		313396KV4		08/25/2011	08/24/2011	MAT	.220	-15,020,000.00	-15,020,000.00	0.00	0.00
			1	08/24/2011	UyenL	08/24/2011		.223	0.00	0.00	0.00	15,020,000.00
36689	FHLMC-DISC-UBS		313396KX0		08/29/2011	08/26/2011	MAT	.220	-20,029,000.00	-20,029,000.00	0.00	0.00
			1	08/26/2011	UyenL	08/26/2011		.223	0.00	0.00	0.00	20,029,000.00
MAT								.220	-67,966,000.00	-67,966,000.00	0.00	0.00
								.223	0.00	0.00	0.00	67,966,000.00
36891	FHLMC-DISC-WF		313396TM5		08/03/2011	08/03/2011	PURC	.150	5,795,000.00	5,790,050.10	0.00	0.00

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Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
			1	02/24/2012	UyenL	08/03/2011		.152	0.00	-4,949.90	0.00	-5,790,050.10
PURC								.150	5,795,000.00	5,790,050.10	0.00	0.00
								.152	0.00	-4,949.90	0.00	-5,790,050.10
Inv Type: 44 FHLMC DISCOUNT NOTES								.217	-62,171,000.00	-62,079,854.29	0.00	0.00
								.220	0.00	-4,949.90	-96,095.61	62,175,949.90
36841	CP-DISC-UBS FIN DEL		90262DU52		07/07/2011	07/05/2011	AMRT	.115	0.00	1,166.15	0.00	0.00
			1	07/05/2011	UyenL	07/05/2011		.117	0.00	0.00	-1,166.15	0.00
36815	CP-DISC-TOYOTA-TOY		89233HUD4		07/14/2011	07/13/2011	AMRT	.270	0.00	6,666.66	0.00	0.00
			1	07/13/2011	UyenL	07/13/2011		.275	0.00	0.00	-6,666.66	0.00
36637	CP-DISC-TOYOTA-TOY		89233HUF9		07/18/2011	07/15/2011	AMRT	.400	0.00	66,944.44	0.00	0.00
			1	07/15/2011	UyenL	07/15/2011		.406	0.00	0.00	-66,944.44	0.00
36873	CP-DISC-UBS FIN DEL		90262DUR4		07/26/2011	07/25/2011	AMRT	.070	0.00	1,244.44	0.00	0.00
			1	07/25/2011	UyenL	07/25/2011		.071	0.00	0.00	-1,244.44	0.00
36881	CP-DISC-UBS FIN DEL		90262DUV5		08/01/2011	07/29/2011	AMRT	.090	0.00	1,125.00	0.00	0.00
			1	07/29/2011	UyenL	07/29/2011		.092	0.00	0.00	-1,125.00	0.00
36874	CP-DISC-TOYOTA-TOY		89233HV19		08/02/2011	08/01/2011	AMRT	.140	0.00	758.33	0.00	0.00
			1	08/01/2011	UyenL	08/01/2011		.142	0.00	0.00	-758.33	0.00
36838	CP-DISC-UBS FIN DEL		90262DV36		08/04/2011	08/03/2011	AMRT	.175	0.00	4,472.22	0.00	0.00
			1	08/03/2011	UyenL	08/03/2011		.178	0.00	0.00	-4,472.22	0.00
36817	CP-DISC-BANKAMERICA		0660P1VF5		08/16/2011	08/15/2011	AMRT	.270	0.00	8,049.25	0.00	0.00
			1	08/15/2011	UyenL	08/15/2011		.275	0.00	0.00	-8,049.25	0.00
36869	CP-DISC-TOYOTA-TOY		89233HVR2		08/26/2011	08/25/2011	AMRT	.180	0.00	1,350.72	0.00	0.00
			1	08/25/2011	UyenL	08/25/2011		.183	0.00	0.00	-1,350.72	0.00
36875	CP-DISC-GE CAPITAL		36959JVR1		08/26/2011	08/25/2011	AMRT	.100	0.00	3,675.00	0.00	0.00
			1	08/25/2011	UyenL	08/25/2011		.102	0.00	0.00	-3,675.00	0.00
36886	CP-DISC-TOYOTA-TOY		89233HVR2		08/26/2011	08/25/2011	AMRT	.150	0.00	895.83	0.00	0.00
			1	08/25/2011	UyenL	08/25/2011		.153	0.00	0.00	-895.83	0.00
36876	CP-DISC-GE CAPITAL		36959JV2		08/30/2011	08/29/2011	AMRT	.100	0.00	1,373.50	0.00	0.00
			1	08/29/2011	UyenL	08/29/2011		.102	0.00	0.00	-1,373.50	0.00
36889	CP-DISC-TOYOTA-TOY		89233HWC4		09/13/2011	09/12/2011	AMRT	.200	0.00	1,359.15	0.00	0.00
			1	09/12/2011	UyenL	09/12/2011		.203	0.00	0.00	-1,359.15	0.00
36895	CP-DISC-UBS FIN DEL		90262DWF8		09/19/2011	09/15/2011	AMRT	.140	0.00	816.67	0.00	0.00

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			1	09/15/2011	UyenL	09/15/2011		.142	0.00	0.00	-816.67	0.00
AMRT								.182	0.00	99,897.36	0.00	0.00
								.185	0.00	0.00	-99,897.36	0.00
36841	CP-DISC-UBS FIN DEL		90262DU52		07/07/2011	07/05/2011	MAT	.115	-5,888,000.00	-5,888,000.00	0.00	0.00
			1	07/05/2011	UyenL	07/05/2011		.117	0.00	0.00	0.00	5,888,000.00
36815	CP-DISC-TOYOTA-TOY		89233HUD4		07/14/2011	07/13/2011	MAT	.270	-9,768,000.00	-9,768,000.00	0.00	0.00
			1	07/13/2011	UyenL	07/13/2011		.275	0.00	0.00	0.00	9,768,000.00
36637	CP-DISC-TOYOTA-TOY		89233HUF9		07/18/2011	07/15/2011	MAT	.400	-25,000,000.00	-25,000,000.00	0.00	0.00
			1	07/15/2011	UyenL	07/15/2011		.406	0.00	0.00	0.00	25,000,000.00
36873	CP-DISC-UBS FIN DEL		90262DUR4		07/26/2011	07/25/2011	MAT	.070	-20,000,000.00	-20,000,000.00	0.00	0.00
			1	07/25/2011	UyenL	07/25/2011		.071	0.00	0.00	0.00	20,000,000.00
36881	CP-DISC-UBS FIN DEL		90262DUV5		08/01/2011	07/29/2011	MAT	.090	-15,000,000.00	-15,000,000.00	0.00	0.00
			1	07/29/2011	UyenL	07/29/2011		.092	0.00	0.00	0.00	15,000,000.00
36874	CP-DISC-TOYOTA-TOY		89233HV19		08/02/2011	08/01/2011	MAT	.140	-5,000,000.00	-5,000,000.00	0.00	0.00
			1	08/01/2011	UyenL	08/01/2011		.142	0.00	0.00	0.00	5,000,000.00
36838	CP-DISC-UBS FIN DEL		90262DV36		08/04/2011	08/03/2011	MAT	.175	-10,000,000.00	-10,000,000.00	0.00	0.00
			1	08/03/2011	UyenL	08/03/2011		.178	0.00	0.00	0.00	10,000,000.00
36817	CP-DISC-BANKAMERICA		0660P1VF5		08/16/2011	08/15/2011	MAT	.270	-8,797,000.00	-8,797,000.00	0.00	0.00
			1	08/15/2011	UyenL	08/15/2011		.275	0.00	0.00	0.00	8,797,000.00
36869	CP-DISC-TOYOTA-TOY		89233HVR2		08/26/2011	08/25/2011	MAT	.180	-4,221,000.00	-4,221,000.00	0.00	0.00
			1	08/25/2011	UyenL	08/25/2011		.183	0.00	0.00	0.00	4,221,000.00
36875	CP-DISC-GE CAPITAL		36959JVR1		08/26/2011	08/25/2011	MAT	.100	-21,000,000.00	-21,000,000.00	0.00	0.00
			1	08/25/2011	UyenL	08/25/2011		.102	0.00	0.00	0.00	21,000,000.00
36886	CP-DISC-TOYOTA-TOY		89233HVR2		08/26/2011	08/25/2011	MAT	.150	-5,000,000.00	-5,000,000.00	0.00	0.00
			1	08/25/2011	UyenL	08/25/2011		.153	0.00	0.00	0.00	5,000,000.00
36876	CP-DISC-GE CAPITAL		36959JVV2		08/30/2011	08/29/2011	MAT	.100	-7,380,000.00	-7,380,000.00	0.00	0.00
			1	08/29/2011	UyenL	08/29/2011		.102	0.00	0.00	0.00	7,380,000.00
36889	CP-DISC-TOYOTA-TOY		89233HWC4		09/13/2011	09/12/2011	MAT	.200	-5,967,000.00	-5,967,000.00	0.00	0.00
			1	09/12/2011	UyenL	09/12/2011		.203	0.00	0.00	0.00	5,967,000.00
36895	CP-DISC-UBS FIN DEL		90262DWF8		09/19/2011	09/15/2011	MAT	.140	-10,000,000.00	-10,000,000.00	0.00	0.00
			1	09/15/2011	UyenL	09/15/2011		.142	0.00	0.00	0.00	10,000,000.00
MAT								.182	-153,021,000.00	-153,021,000.00	0.00	0.00
								.185	0.00	0.00	0.00	153,021,000.00
36886	CP-DISC-TOYOTA-TOY		89233HVR2		07/13/2011	07/13/2011	PURC	.150	5,000,000.00	4,999,104.17	0.00	0.00

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			1	08/25/2011	UyenL	07/13/2011		.153	0.00	-895.83	0.00	-4,999,104.17
36889	CP-DISC-TOYOTA-TOY		89233HWC4		08/02/2011	08/02/2011	PURC	.200	5,967,000.00	5,965,640.85	0.00	0.00
			1	09/12/2011	UyenL	08/02/2011		.203	0.00	-1,359.15	0.00	-5,965,640.85
36890	CP-DISC-TOYOTA-TOY		89233HXC3		08/03/2011	08/03/2011	PURC	.210	6,000,000.00	5,997,550.00	0.00	0.00
			1	10/12/2011	UyenL	08/03/2011		.214	0.00	-2,450.00	0.00	-5,997,550.00
36895	CP-DISC-UBS FIN DEL		90262DWF8		08/25/2011	08/25/2011	PURC	.140	10,000,000.00	9,999,183.33	0.00	0.00
			1	09/15/2011	UyenL	08/25/2011		.142	0.00	-816.67	0.00	-9,999,183.33
36897	CP-DISC-TOYOTA-TOY		89233HZG2		08/30/2011	08/30/2011	PURC	.290	10,009,000.00	10,000,292.17	0.00	0.00
			1	12/16/2011	UyenL	08/30/2011		.295	0.00	-8,707.83	0.00	-10,000,292.17
36899	CP-DISC-UBS FIN DEL		90262DX34		09/01/2011	09/01/2011	PURC	.150	6,000,000.00	5,999,200.00	0.00	0.00
			1	10/03/2011	UyenL	09/01/2011		.153	0.00	-800.00	0.00	-5,999,200.00
36900	CP-DISC-TOYOTA-TOY		89233HXQ2		09/01/2011	09/01/2011	PURC	.200	6,002,000.00	6,000,232.74	0.00	0.00
			1	10/24/2011	UyenL	09/01/2011		.203	0.00	-1,767.26	0.00	-6,000,232.74
36917	CP-DISC-TOYOTA-TOY		89233HY73		09/28/2011	09/27/2011	PURC	.120	5,400,000.00	5,399,280.00	0.00	0.00
			1	11/07/2011	UyenL	09/28/2011		.122	0.00	-720.00	0.00	-5,399,280.00
PURC								.189	54,378,000.00	54,360,483.26	0.00	0.00
								.192	0.00	-17,516.74	0.00	-54,360,483.26
Inv Type: 82 COMMERCIAL PAPER, DISCOUNT BAS								.183	-98,643,000.00	-98,560,619.38	0.00	0.00
								.186	0.00	-17,516.74	-99,897.36	98,660,516.74
36510	BLACKROCK LIQUIDITY		09248U700	07/01/2011	07/06/2011	07/01/2011	INTR	.060	0.00	0.00	-8.10	0.00
			1	06/30/2012	UyenL	07/01/2011		.060	0.00	0.00	0.00	8.10
36511	MORGAN STANLEY INST		61747C707	07/01/2011	07/06/2011	07/01/2011	INTR	.060	0.00	0.00	-5.36	0.00
			1	06/30/2012	UyenL	07/01/2011		.060	0.00	0.00	0.00	5.36
36512	FEDERATED GOVT OBLI		VP6000104	07/01/2011	07/06/2011	07/01/2011	INTR	.050	0.00	0.00	-4.51	0.00
			1	06/30/2012	UyenL	07/01/2011		.050	0.00	0.00	0.00	4.51
36511	MORGAN STANLEY INST		61747C707	07/29/2011	08/02/2011	07/29/2011	INTR	.060	0.00	0.00	-0.54	0.00
			1	06/30/2012	UyenL	07/29/2011		.060	0.00	0.00	0.00	0.54
36512	FEDERATED GOVT OBLI		VP6000104	08/01/2011	08/02/2011	08/01/2011	INTR	.050	0.00	0.00	-4.66	0.00
			1	06/30/2012	UyenL	08/01/2011		.050	0.00	0.00	0.00	4.66
36510	BLACKROCK LIQUIDITY		09248U700	08/02/2011	08/02/2011	08/02/2011	INTR	.060	0.00	0.00	-8.37	0.00
			1	06/30/2012	UyenL	08/02/2011		.060	0.00	0.00	0.00	8.37
36511	MORGAN STANLEY INST		61747C707	08/03/2011	08/05/2011	08/03/2011	INTR	.060	0.00	0.00	-5.76	0.00
			1	06/30/2012	UyenL	08/03/2011		.060	0.00	0.00	0.00	5.76
36510	BLACKROCK LIQUIDITY		09248U700	09/01/2011	09/02/2011	09/01/2011	INTR	.060	0.00	0.00	-9.72	0.00
			1	06/30/2012	UyenL	09/01/2011		.060	0.00	0.00	0.00	9.72

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Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
36511	MORGAN STANLEY INST		61747C707	09/01/2011	09/02/2011	09/01/2011	INTR	.060	0.00	0.00	-7.41	0.00
			1	06/30/2012	UyenL	09/01/2011		.060	0.00	0.00	0.00	7.41
36512	FEDERATED GOVT OBLI		VP6000104	09/01/2011	09/02/2011	09/01/2011	INTR	.050	0.00	0.00	-4.97	0.00
			1	06/30/2012	UyenL	09/01/2011		.050	0.00	0.00	0.00	4.97
INTR								.058	0.00	0.00	-59.40	0.00
								.058	0.00	0.00	0.00	59.40
Inv Type: 97 WFB MONEY MARKET FUND								.058	0.00	0.00	-59.40	0.00
								.058	0.00	0.00	0.00	59.40
33658	STATE INVESTMT POOL				07/08/2011	07/08/2011	PURC	.380	7,000,000.00	7,000,000.00	0.00	0.00
			1	06/30/2012	UyenL	07/08/2011		.380	0.00	0.00	0.00	-7,000,000.00
32936	STATE INVESTMT POOL				07/15/2011	07/15/2011	PURC	.380	58,150.79	58,150.79	0.00	0.00
			1	06/30/2012	UyenL	07/15/2011		.380	0.00	0.00	0.00	-58,150.79
33658	STATE INVESTMT POOL				07/15/2011	07/15/2011	PURC	.380	7,000,000.00	7,000,000.00	0.00	0.00
			1	06/30/2012	UyenL	07/15/2011		.380	0.00	0.00	0.00	-7,000,000.00
33658	STATE INVESTMT POOL				07/15/2011	07/15/2011	PURC	.380	7,064.76	7,064.76	0.00	0.00
			1	06/30/2012	UyenL	07/15/2011		.380	0.00	0.00	0.00	-7,064.76
33658	STATE INVESTMT POOL				07/26/2011	07/26/2011	PURC	.380	16,000,000.00	16,000,000.00	0.00	0.00
			1	06/30/2012	UyenL	07/26/2011		.380	0.00	0.00	0.00	-16,000,000.00
32936	STATE INVESTMT POOL				07/27/2011	07/27/2011	PURC	.380	6,000,000.00	6,000,000.00	0.00	0.00
			1	06/30/2012	UyenL	07/27/2011		.380	0.00	0.00	0.00	-6,000,000.00
33658	STATE INVESTMT POOL				08/01/2011	08/01/2011	PURC	.380	8,500,000.00	8,500,000.00	0.00	0.00
			1	06/30/2012	UyenL	08/01/2011		.380	0.00	0.00	0.00	-8,500,000.00
32936	STATE INVESTMT POOL				08/12/2011	08/12/2011	PURC	.380	7,600,000.00	7,600,000.00	0.00	0.00
			1	06/30/2012	UyenL	08/12/2011		.380	0.00	0.00	0.00	-7,600,000.00
32936	STATE INVESTMT POOL				08/24/2011	08/24/2011	PURC	.380	10,000,000.00	10,000,000.00	0.00	0.00
			1	06/30/2012	UyenL	08/24/2011		.380	0.00	0.00	0.00	-10,000,000.00
33658	STATE INVESTMT POOL				08/24/2011	08/24/2011	PURC	.380	16,000,000.00	16,000,000.00	0.00	0.00
			1	06/30/2012	UyenL	08/24/2011		.380	0.00	0.00	0.00	-16,000,000.00
32936	STATE INVESTMT POOL				09/30/2011	09/30/2011	PURC	.380	9,730,000.00	9,730,000.00	0.00	0.00
			1	06/30/2012	UyenL	09/30/2011		.380	0.00	0.00	0.00	-9,730,000.00
PURC								.380	87,895,215.55	87,895,215.55	0.00	0.00
								.380	0.00	0.00	0.00	-87,895,215.55
33658	STATE INVESTMT POOL				07/01/2011	07/01/2011	PSAL	.476	-5,000,000.00	-5,000,000.00	0.00	0.00
			1	06/30/2012	UyenL	07/01/2011		.476	0.00	0.00	0.00	5,000,000.00

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Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
32936	STATE INVESTMT POOL				07/18/2011	07/18/2011	PSAL	.380	-58,150.79	-58,150.79	0.00	0.00
			1	06/30/2012	UyenL	07/18/2011		.380	0.00	0.00	0.00	58,150.79
33658	STATE INVESTMT POOL				07/18/2011	07/18/2011	PSAL	.380	-7,064.76	-7,064.76	0.00	0.00
			1	06/30/2012	UyenL	07/18/2011		.380	0.00	0.00	0.00	7,064.76
33658	STATE INVESTMT POOL				07/19/2011	07/19/2011	PSAL	.380	-9,000,000.00	-9,000,000.00	0.00	0.00
			1	06/30/2012	UyenL	07/19/2011		.380	0.00	0.00	0.00	9,000,000.00
32936	STATE INVESTMT POOL				07/21/2011	07/21/2011	PSAL	.380	-5,000,000.00	-5,000,000.00	0.00	0.00
			1	06/30/2012	UyenL	07/21/2011		.380	0.00	0.00	0.00	5,000,000.00
33658	STATE INVESTMT POOL				07/21/2011	07/21/2011	PSAL	.380	-9,000,000.00	-9,000,000.00	0.00	0.00
			1	06/30/2012	UyenL	07/21/2011		.380	0.00	0.00	0.00	9,000,000.00
32936	STATE INVESTMT POOL				07/28/2011	07/28/2011	PSAL	.380	-2,000,000.00	-2,000,000.00	0.00	0.00
			1	06/30/2012	UyenL	07/28/2011		.380	0.00	0.00	0.00	2,000,000.00
32936	STATE INVESTMT POOL				08/04/2011	08/04/2011	PSAL	.380	-2,500,000.00	-2,500,000.00	0.00	0.00
			1	06/30/2012	UyenL	08/04/2011		.380	0.00	0.00	0.00	2,500,000.00
32936	STATE INVESTMT POOL				08/05/2011	08/05/2011	PSAL	.380	-6,800,000.00	-6,800,000.00	0.00	0.00
			1	06/30/2012	UyenL	08/05/2011		.380	0.00	0.00	0.00	6,800,000.00
32936	STATE INVESTMT POOL				08/11/2011	08/11/2011	PSAL	.380	-1,300,000.00	-1,300,000.00	0.00	0.00
			1	06/30/2012	UyenL	08/11/2011		.380	0.00	0.00	0.00	1,300,000.00
33658	STATE INVESTMT POOL				08/17/2011	08/17/2011	PSAL	.380	-5,000,000.00	-5,000,000.00	0.00	0.00
			1	06/30/2012	UyenL	08/17/2011		.380	0.00	0.00	0.00	5,000,000.00
32936	STATE INVESTMT POOL				08/22/2011	08/22/2011	PSAL	.380	-4,000,000.00	-4,000,000.00	0.00	0.00
			1	06/30/2012	UyenL	08/22/2011		.380	0.00	0.00	0.00	4,000,000.00
33658	STATE INVESTMT POOL				08/26/2011	08/26/2011	PSAL	.380	-3,000,000.00	-3,000,000.00	0.00	0.00
			1	06/30/2012	UyenL	08/26/2011		.380	0.00	0.00	0.00	3,000,000.00
33658	STATE INVESTMT POOL				09/02/2011	09/02/2011	PSAL	.380	-15,500,000.00	-15,500,000.00	0.00	0.00
			1	06/30/2012	UyenL	09/02/2011		.380	0.00	0.00	0.00	15,500,000.00
33658	STATE INVESTMT POOL				09/07/2011	09/06/2011	PSAL	.380	-5,900,000.00	-5,900,000.00	0.00	0.00
			1	06/30/2012	UyenL	09/06/2011		.380	0.00	0.00	0.00	5,900,000.00
33658	STATE INVESTMT POOL				09/07/2011	09/07/2011	PSAL	.380	-5,000,000.00	-5,000,000.00	0.00	0.00
			1	06/30/2012	UyenL	09/07/2011		.380	0.00	0.00	0.00	5,000,000.00
33658	STATE INVESTMT POOL				09/12/2011	09/12/2011	PSAL	.380	-7,620,000.00	-7,620,000.00	0.00	0.00
			1	06/30/2012	UyenL	09/12/2011		.380	0.00	0.00	0.00	7,620,000.00
33658	STATE INVESTMT POOL				09/19/2011	09/16/2011	PSAL	.380	-1,000,000.00	-1,000,000.00	0.00	0.00
			1	06/30/2012	UyenL	09/16/2011		.380	0.00	0.00	0.00	1,000,000.00
32936	STATE INVESTMT POOL				09/19/2011	09/19/2011	PSAL	.380	-5,000,000.00	-5,000,000.00	0.00	0.00
			1	06/30/2012	UyenL	09/19/2011		.380	0.00	0.00	0.00	5,000,000.00

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Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
33658	STATE INVESTMT POOL				09/19/2011	09/19/2011	PSAL	.380	-11,503,818.32	-11,503,818.32	0.00	0.00
			1	06/30/2012	UyenL	09/19/2011		.380	0.00	0.00	0.00	11,503,818.32
32936	STATE INVESTMT POOL				09/23/2011	09/23/2011	PSAL	.380	-6,400,000.00	-6,400,000.00	0.00	0.00
			1	06/30/2012	UyenL	09/23/2011		.380	0.00	0.00	0.00	6,400,000.00
32936	STATE INVESTMT POOL				09/28/2011	09/28/2011	PSAL	.380	-13,200,000.00	-13,200,000.00	0.00	0.00
			1	06/30/2012	UyenL	09/28/2011		.380	0.00	0.00	0.00	13,200,000.00
32936	STATE INVESTMT POOL				09/29/2011	09/29/2011	PSAL	.380	-6,360,000.00	-6,360,000.00	0.00	0.00
			1	06/30/2012	UyenL	09/29/2011		.380	0.00	0.00	0.00	6,360,000.00
PSAL								.384	-130,149,033.87	-130,149,033.87	0.00	0.00
								.384	0.00	0.00	0.00	130,149,033.87
32936	STATE INVESTMT POOL			09/30/2011	10/14/2011	09/30/2011	INTR	.380	0.00	0.00	-43,460.17	0.00
			1	06/30/2012	UyenL	09/30/2011		.380	0.00	0.00	0.00	43,460.17
33658	STATE INVESTMT POOL			09/30/2011	10/14/2011	09/30/2011	INTR	.380	0.00	0.00	-24,443.76	0.00
			1	06/30/2012	UyenL	09/30/2011		.380	0.00	0.00	0.00	24,443.76
INTR								.380	0.00	0.00	-67,903.93	0.00
								.380	0.00	0.00	0.00	67,903.93
Inv Type: 99 PASSBOOK & STATE POOL								.382	-42,253,818.32	-42,253,818.32	-67,903.93	0.00
								.382	0.00	0.00	0.00	42,321,722.25
Subtotal								.348	-260,815,818.32	-260,327,485.10	-568,488.34	0.00
								.358	0.00	-167,547.99	-718,550.65	261,614,524.09
Fund: 55 Series 2008B-RDA Tax Allocation												
35894	Series 2008 B-RDA T				07/15/2011	07/15/2011	PURC	.380	15,012.83	15,012.83	0.00	0.00
			55	06/30/2012	UyenL	07/15/2011		.380	0.00	0.00	0.00	-15,012.83
PURC								.380	15,012.83	15,012.83	0.00	0.00
								.380	0.00	0.00	0.00	-15,012.83
35894	Series 2008 B-RDA T			09/30/2011	10/14/2011	09/30/2011	INTR	.380	0.00	0.00	-12,142.83	0.00
			55	06/30/2012	UyenL	09/30/2011		.380	0.00	0.00	0.00	12,142.83
INTR								.380	0.00	0.00	-12,142.83	0.00
								.380	0.00	0.00	0.00	12,142.83
Inv Type: 99 PASSBOOK & STATE POOL								.380	15,012.83	15,012.83	-12,142.83	0.00
								.380	0.00	0.00	0.00	-2,870.00

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Subtotal								.380	15,012.83	15,012.83	-12,142.83	0.00
								.380	0.00	0.00	0.00	-2,870.00
Grand Total			Count 160					.348	-260,800,805.49	-260,312,472.27	-580,631.17	0.00
								.358	0.00	-167,547.99	-718,550.65	261,611,654.09



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SUMMARY

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Assets	Yield	Par Value	Original Face	Book Value	Prem / (Disc)	Amort / (Accret)	(Interest)	(Gain) / Loss	Settlement
AMRT	.236	0.00	0.00	718,550.65	0.00	-718,550.65	0.00	0.00	0.00
CALL	1.375	-15,000,000.00	0.00	-15,000,000.00	0.00	0.00	-20,312.50	0.00	15,020,312.50
INTR	.782	0.00	0.00	-62,669.44	0.00	0.00	-560,318.67	0.00	622,988.11
MAT	.236	-446,660,000.00	0.00	-446,660,000.00	0.00	0.00	0.00	0.00	446,660,000.00
PSAL	.384	-130,149,033.87	0.00	-130,149,033.87	0.00	0.00	0.00	0.00	130,149,033.87
PURC	.380	331,008,228.38	0.00	330,840,680.39	-167,547.99	0.00	0.00	0.00	-330,840,680.39
Totals :	.358	-260,800,805.49	0.00	-260,312,472.27	-167,547.99	-718,550.65	-580,631.17	0.00	261,611,654.09

CITY OF SAN JOSE
 TREASURY DIVISION

BROKER PURCHASE DISTRIBUTION
 07/01/11 THROUGH 09/30/11

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ALL FUNDS					(ABSOLUTE)
CODE	BROKER NAME	TRANSACTIONS	ASSETS	LIABILITIES	TOTAL
132	CITIGROUP GLOBAL MARKETS INC.	3	34,472,120.56		34,472,120.56
186	GILFORD SECURITIES INC.	7	39,955,841.67		39,955,841.67
415	STATE INVESTMENT POOL	12	87,910,228.38		87,910,228.38
436	TOYOTA FINANCIAL SERVICES	6	38,362,099.93		38,362,099.93
441	UBS FINANCIAL SERVICES INC.	5	36,000,263.39		36,000,263.39
445	UNION BANK OF CALIFORNIA	2	9,997,525.00		9,997,525.00
451	WELLS FARGO BANK - INVESTMENTS	10	84,142,601.46		84,142,601.46
GRAND TOTALS		45	330,840,680.39		330,840,680.39

