



Memorandum

TO: PUBLIC SAFETY, FINANCE AND
STRATEGIC SUPPORT COMMITTEE

FROM: Scott P. Johnson

SUBJECT: FY 2009-10 SECOND QUARTER
INVESTMENT REPORT

DATE: February 4, 2010

Approved

Date

2/4/10

COUNCIL DISTRICT: City-Wide

RECOMMENDATIONS

Accept the FY 2009-10 Second Quarter Investment Report.

DISCUSSION

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

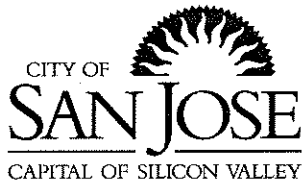
Attached is a copy of the FY 2009-10 Second Quarter Investment Report focusing on:

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

Staff from the Finance Department will be making a presentation and be available to answer questions at the Public Safety, Finance and Strategic Support Committee meeting on February 18, 2010.

SCOTT P. JOHNSON
Director of Finance

Attachment



Memorandum

TO: HONORABLE MAYOR AND
CITY COUNCIL

FROM: Scott P. Johnson

**SUBJECT: INVESTMENT REPORT FOR
THE QUARTER ENDED
DECEMBER 31, 2009**

DATE: February 4, 2010

Approved

Date

2/4/10

Transmitted herewith is the City's investment report for the quarter ended December 31, 2009. To meet the reporting requirements set forth in the City of San Jose Investment Policy, an electronic version of this report will be posted on the City's website at www.csjfinance.org and a hard copy will be on file at the City Clerk's Office located at 200 East Santa Clara Street.

This report will be distributed to the Public Safety, Finance and Strategic Support Committee (PSFSS) for discussion during its meeting on February 18, 2010 and will be agendaized through the PSFSS Committee to a subsequent City Council meeting.

Summary of portfolio performance and compliance for quarter ended December 31, 2009:

- Size of total portfolio – \$819,766,024
- Earned interest yield – 2.29%
- Weighted average days to maturity – 240 days
- Fiscal Year-to-Date net interest earnings – \$11,655,658
- No sale of securities prior to maturity dates, therefore no realized gains/losses from sales
- As requested by the City Council at its May 5, 2009 meeting, staff is providing monthly updates on the status of the City's Investment Agreements (IA) with Citigroup. The balance of the IA as of December 31, 2009 was \$318,619,570. The agreements remain collateralized with U.S. Treasuries/Federal Agencies at 107%/108% of the outstanding balance of the IA's. No changes occurred to Citigroup's long-term ratings (A3/A/A+) during the month of December 2009.

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

SCOTT P. JOHNSON
Director of Finance

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

**City of San José
California**

**INVESTMENT REPORT FOR
THE QUARTER ENDED
DECEMBER 31, 2009**



Prepared by
Finance Department
Treasury Division

Scott P. Johnson
Director of Finance

**Investment Report for
The Quarter Ended
December 31, 2009
City of San Jose
Department of Finance
Treasury Division**

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Special Assistance by

Bhavana Menghrajani, Accountant
Tim Roberts, Account Clerk II

**CITY OF SAN JOSE
INVESTMENT REPORT FOR
THE QUARTER ENDED DECEMBER 31, 2009
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February 4, 2010

HONORABLE MAYOR and CITY COUNCIL

INVESTMENT REPORT FOR THE QUARTER ENDED DECEMBER 31, 2009

I am pleased to present this report of investment activity for the quarter ended December 31, 2009 in compliance with the reporting requirements as set forth in the City of San José Investment Policy. The information presented in the table below highlights the investment activity for the quarter ended December 31, 2009 as well as provides a comparison to the quarters ended September 30, 2009 and December 31, 2008.

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

INVESTMENT SUMMARY			
For the Quarter Ended	December 31, 2009	September 30, 2009	December 31, 2008
<i>Total Portfolio</i>			
Portfolio Value ^{(1) (2)(3)}	\$819,766,024	\$894,041,003	\$1,083,985,555
Earned Interest Yield	2.29%	2.64%	3.91%
Dollar-weighted average yield			
Purchases	.124%	.169%	1.48%
Maturities	.369%	.368%	1.49%
Called Securities	4.13%	3.95%	4.22%
Weighted avg. yield at end of period	2.14%	2.57%	3.56%
Weighted avg. days to maturity	240	259	452
<i>Portfolio Fund 1</i>			
Portfolio Value ⁽¹⁾	\$779,753,891	\$828,655,196	\$958,699,853
Earned Interest Yield	2.41%	2.80%	4.08%
Dollar-weighted average yield			
Purchases	.124%	.169%	1.42%
Maturities	.369%	.368%	1.49%
Called Securities	3.13%	3.95%	4.22%
Weighted avg. yield at end of period	2.22%	2.71%	3.69%
Weighted avg. days to maturity	252	279	510

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

²Total excludes bond proceeds held by trustees for the City of San José (\$644,210,706) and the Redevelopment Agency (\$22,988,737).

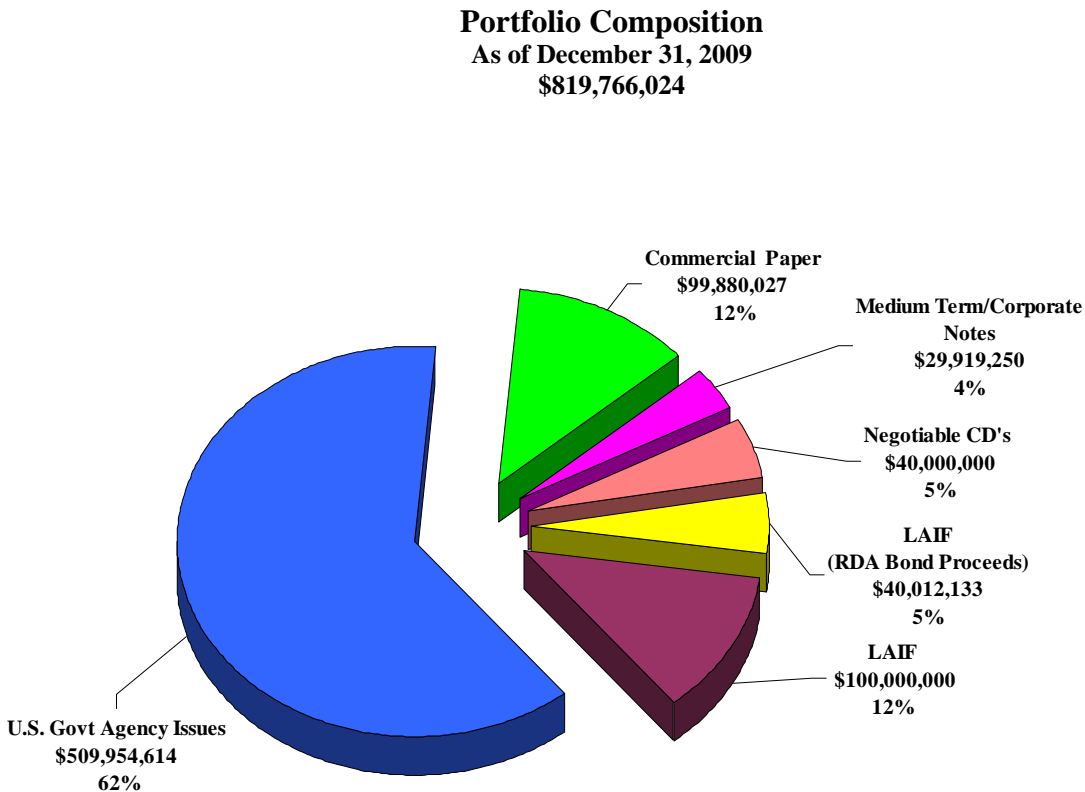
³Total includes \$40,012,133 bond proceeds held at Local Agency Investment Fund for RDA Series 2008B.

PORTFOLIO STATISTICS

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

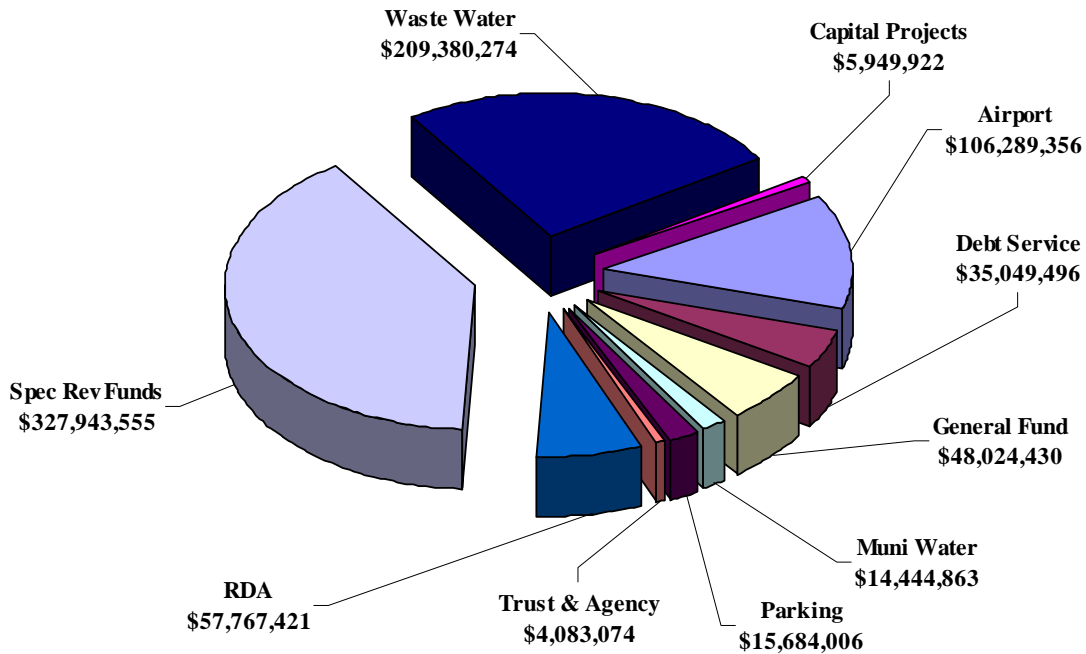
Portfolio Composition

The graphs below provide snapshots of the City's total investment portfolio as of December 31, 2009. The total portfolio size was \$819,766,024. The first graph shows the portfolio composition by investment type and the following two graphs show the portfolio's cash balance by security type.



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

Cash Balances by Fund Type
 As of December 31, 2009
 \$824,616,397

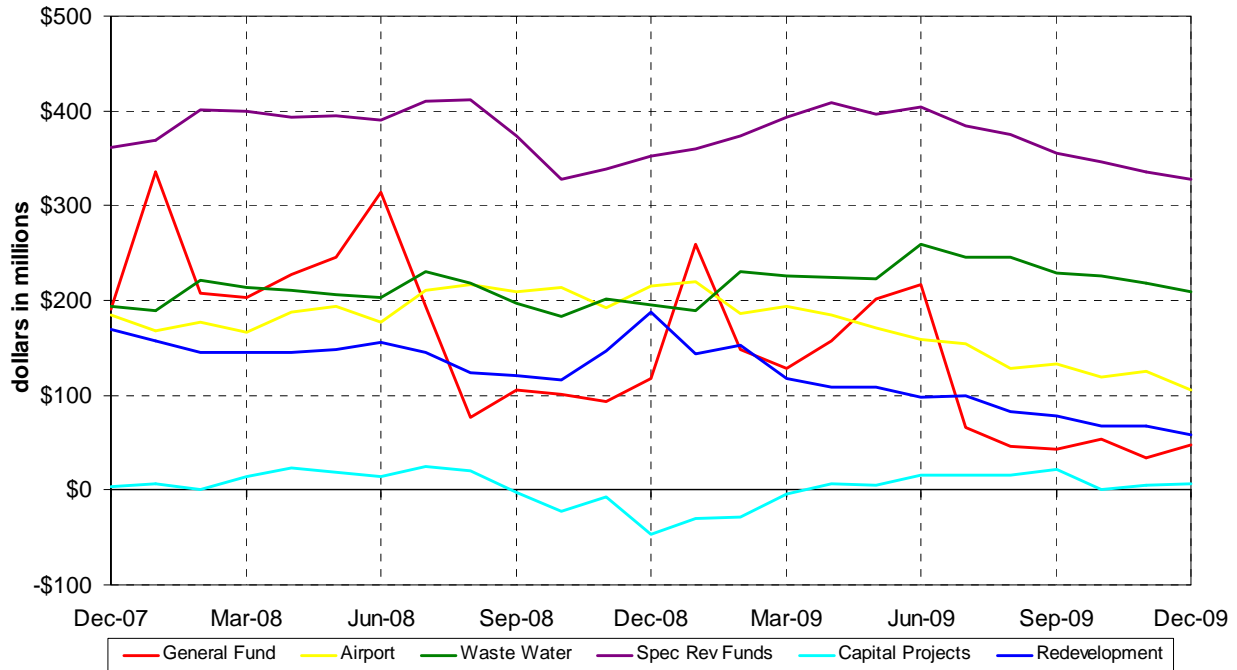


Total Cash Balances per FMS	\$824,616,397
Deposit-in-Transit, Outstanding Checks ¹	<u>(\$4,850,373)</u>
Portfolio Balance Total	\$819,766,024

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 accounting for proceeds in FMS, or when checks are written and not yet cashed by the receiving party.

Monthly Comparison of Balances by Fund Type
As of December 31, 2009



General Fund Balances

Cash balances in the General Fund have increased approximately \$5 million from the September 30, 2009 balance of \$43 million, to the December 31, 2009 ending balance of \$48 million. Traditionally the summer months experience a decline in the Portfolio and the General Fund balances. This is due to debt service payments and operational expenditures during months when no property tax is received. In addition, the retirement prefunding coincides with the annual seasonal reduction in General Fund balances. Normal patterns of property tax receipts are being experienced with minimal receipts received as of December 31. In January the City will receive the December 10 receipts and FY 2009-10 SB1096 Apportionment. While overall revenues receipts have declined and corresponding decreases in expenditures have not been experienced, resulting in a lower General Fund balance, the City will not experience a total portfolio cash flow shortfall. As stated on page 9 of this report, based on the Finance Department’s cash flow projection as of December 31, 2009, total investment maturities and revenues for the next six months are anticipated to be \$879 million. This is sufficient to cover the projected City expenditures in all funds during the next six months of approximately \$685 million.

Negative Cash Balances

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

Redevelopment Agency Portion of Portfolio

As of December 31, 2009, the Redevelopment Agency portion of the total portfolio was \$57.8 million (this excludes \$22,988,737 of Redevelopment bond proceeds held by the Agency's Trustee), which represents a decrease of \$20 million compared to the amount reported as of September 30, 2009. Total interest earnings from funds invested with the City Pool during the quarter ended December 31, 2009 for the Redevelopment Agency were \$114,663¹ inclusive of the earnings on the LAIF accounts established for the 2007B and 2008B bond proceeds.

PORTFOLIO PERFORMANCE

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

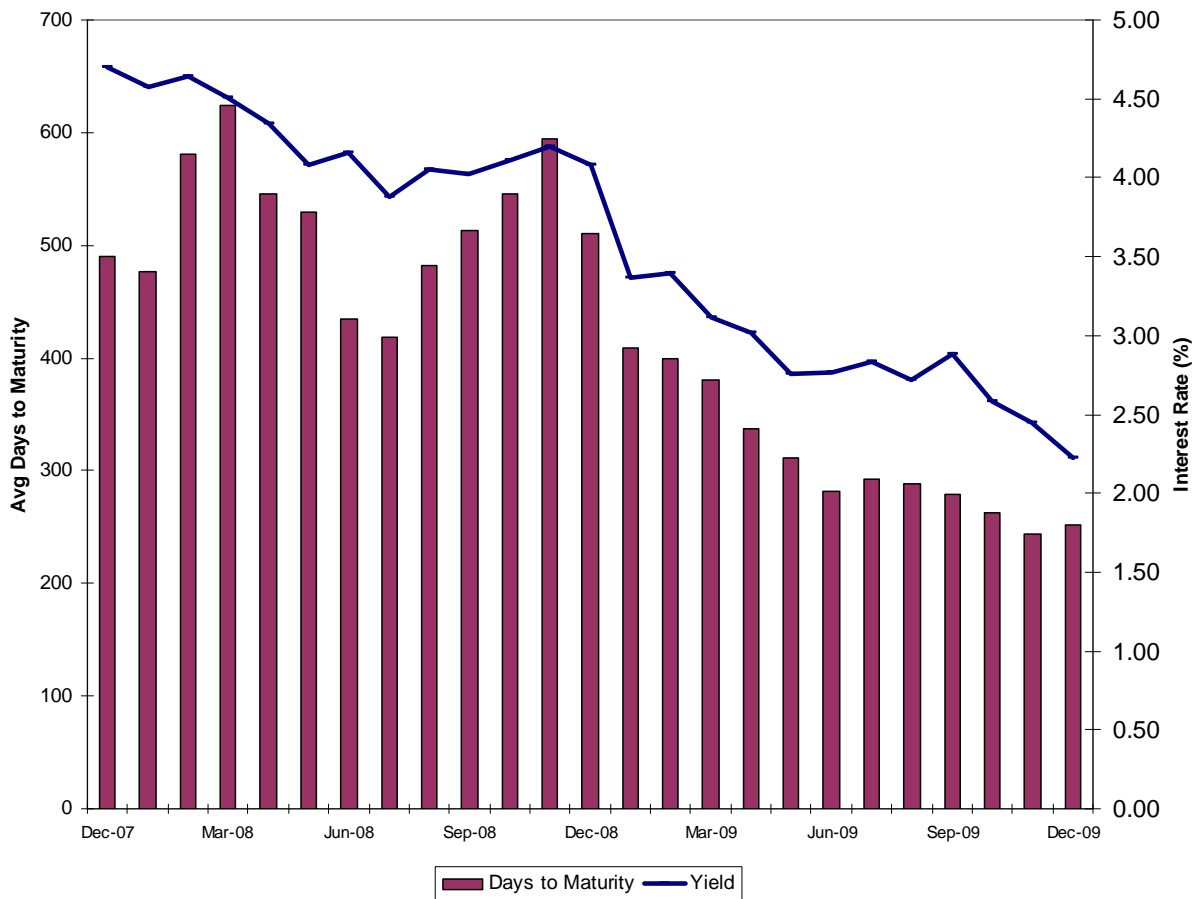
<u>TOTAL PORTFOLIO INCOME RECOGNIZED</u>			
	<u>Accrual Basis</u>		
<u>Total Portfolio</u>	<u>December 31, 2009</u>	<u>September 30, 2009</u>	<u>December 31, 2008</u>
<u>Quarter-End</u>			
Total interest earnings	\$4,976,946	\$6,678,882	\$10,440,438
Realized gains (losses) from sales	<u>0</u>	<u>0</u>	<u>0</u>
Total income recognized	\$4,976,946	\$6,678,882	\$10,440,438
<u>Fiscal Year-to-Date</u>			
Total interest earnings	\$11,655,758	\$6,678,882	\$22,221,484
Realized gains (losses) from sales	<u>0</u>	<u>0</u>	<u>0</u>
Total income recognized	\$11,655,758	\$6,678,882	\$22,221,484

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

Yield and Maturity Trend

The following graph illustrates the historical monthly dollar-weighted average days to maturity of Portfolio 1 for each month for the past two years (bar graph) along with the yield trend in Portfolio 1 (line graph). The average days to maturity has declined slightly from the quarter ended September 30, 2009 at 279 to the quarter ended December 31, 2009 at 252.

**Yield and Maturity Trends
 Portfolio Fund 1
 As of December 31, 2009**

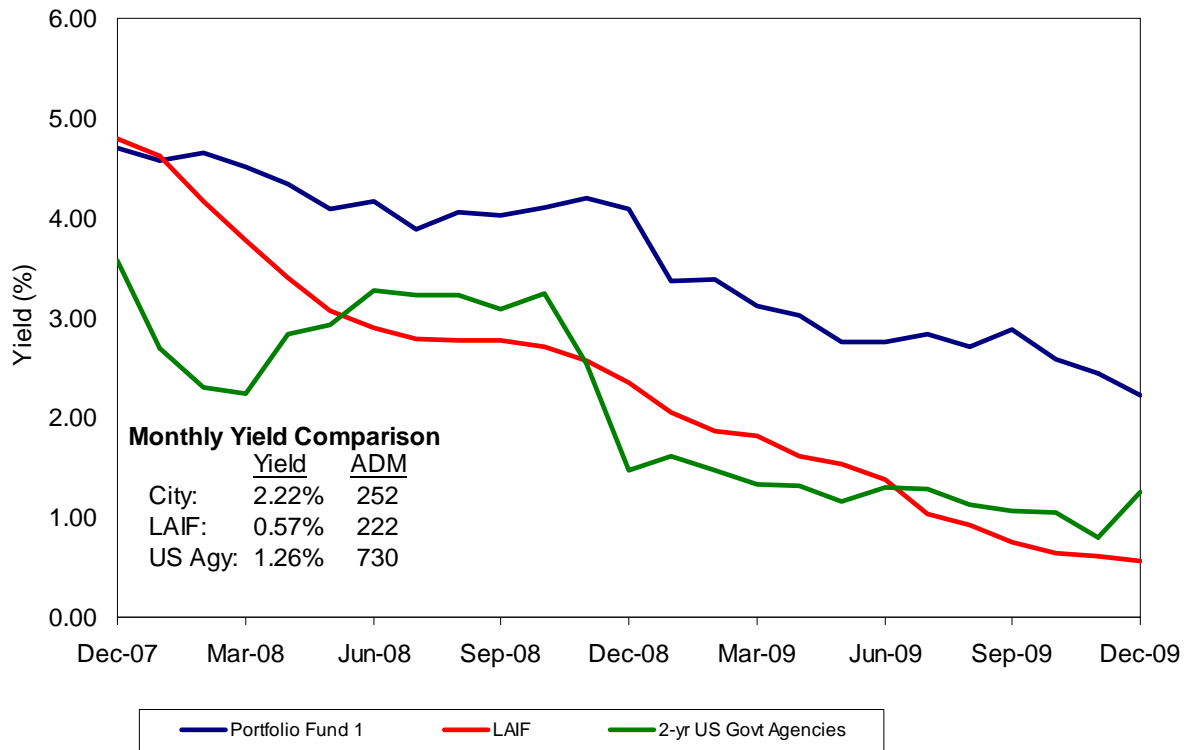


Benchmark Comparison

The following graph compares the earned interest yield of the City’s Portfolio Fund 1 with the monthly average yields for the same period of the State of California Local Agency Investment Fund (LAIF) and of the two-year U.S. Government Agency securities from December 2007 through December 2009. The City’s Total Portfolio is not used for benchmarking comparisons

since it includes various funds, which are required to be invested apart from the pool and have their own separate cash flow needs.

Monthly Benchmark Comparisons
As of December 31, 2009



The two-year US Government Agency securities and the Local Agency Investment Fund (LAIF) historically are the closest suitable benchmarks for the City’s Portfolio Fund 1. The weighted Average Days to Maturity (ADM) for the portfolio is 252 days. The yield on LAIF continued to decrease during the quarter ended December 31, 2009, while the yield on two-year agencies increased. Both benchmarks remained below the City’s portfolio yield of 2.22%.

During the month of December 2009, LAIF’s average days-to-maturity (ADM) was 222 days versus the City’s Portfolio Fund 1’s 252 days. Since the shorter end of the yield curve produces lower interest rates, LAIF’s shorter average life will continue to cause their yield to decline more rapidly. However, LAIF and their yield performance will be able to react more quickly when short-term interest rates begin to rise. With the shift in the City’s investment strategy to invest in securities with maturities eighteen months or less (due to cash flow needs), the portfolio will continue to experience a decline in ADM. This strategy will allow the City to react more quickly when interest rates increase, as cash flows permit, resulting in more favorable yield performance.

Unrealized Losses and Gains

As shown in the Investment Summary Table on page 1 of this report, the total portfolio size as of December 31, 2009 was \$820 million. The following table illustrates the net unrealized gains or losses on the portfolio when comparing the portfolio’s market value to both its original cost and amortized cost.

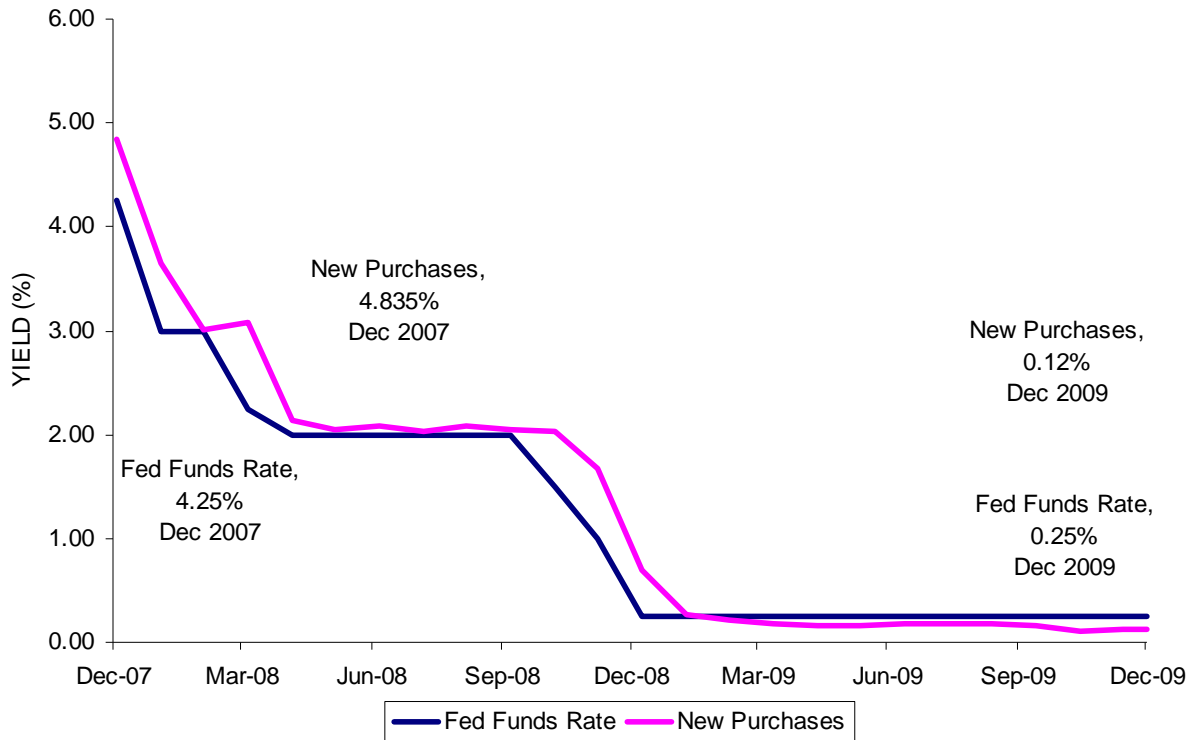
<u>UNREALIZED GAINS & LOSSES</u>			
<u>Cash Basis</u>			
Market Value	\$829,845,082	Market Value	\$829,845,082
Original Cost	(819,766,024)	Amortized Cost	(820,942,202)
Net Unrealized Gain (Loss)	\$ 10,079,058	Net Unrealized Gain (Loss)	\$ 8,902,880

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

Earned Interest Yield – The total investment portfolio earned interest yield for the quarter ended December 31, 2009 was 2.29%. The yield decreased from 2.64% from the quarter ended September 30, 2009. The Federal Funds target range remained unchanged between 0.00% (zero percent) and 0.25%. In the Federal Open Market Committee (FOMC) statement released on December 16, it was noted that, “*economic activity has continued to pick up and that the deterioration in the labor market is abating. The housing sector has shown some signs of improvement over recent months. Household spending appears to be expanding at a moderate rate, though it remains constrained by a weak labor market, modest income growth, lower housing wealth, and tight credit.*” In addition, it was noted that, “*the Committee will maintain the target range for the federal funds rate at 0 to 1/4 percent and continues to anticipate that economic conditions, including low rates of resource utilization, subdued inflation trends, and stable inflation expectations, are likely to warrant exceptionally low levels of the federal funds rate for an extended period.*”

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

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



COMPLIANCE REPORTING REQUIREMENTS

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

Cash Management Projection

Based on the Finance Department’s cash flow projection as of December 31, 2009, total investment maturities and revenues for the next six months are anticipated to be \$879 million. This is sufficient to cover the projected City expenditures during the next six months of approximately \$685 million.

Statement of Compliance with the Policy

There were no exceptions or violations outstanding for the quarter ended December 31, 2009. The investment portfolio during the quarter ended December 31, 2009 meets the requirements of the City’s investment policy and the California Government Code section 53601.

Comparison of Portfolio Investment Earnings to FY 2009-10 Budget

The following is a comparison of actual investment earnings on an accrual basis to the fiscal year 2009-10 budget. The City's Adopted Budget for the General Fund’s projected total investment income earnings is \$3.708 million for the current fiscal year.

Monthly budgeted earnings apportionments for the City funds are based upon historical cash balance averages and an assumed average interest rate yield for the fiscal year. The following schedule reflects the actual net investment earnings (unaudited) for the General Fund participating in Investment Portfolio Fund 1 as of December 31, 2009 compared to the adopted budget projections.

Although the year-to-date yield has been higher than the estimated 2.06%, actual income has been lower due to lower than budgeted monthly average General Fund Balance primarily attributable to the retirement prefunding on July 2, 2009, lowered revenues and increased expenditures.

BUDGET COMPARISON		
<u>Net Investment Earnings</u>	<u>Yield</u>	<u>General Fund</u>
<i>December 2009</i>		
Budget ^(a)	2.06%	309,000
Actual ^(b)	<u>1.72%</u>	<u>36,936</u>
Variance ^(c)	(.34%)	(272,064)
<i>Fiscal Year to Date</i>		
Budget ^(a)	2.06%	1,854,000
Actual ^(b)	<u>2.11%</u>	<u>586,150</u>
Variance ^(c)	.05%	(1,267,850)
<p>(a) Reflects the FY 09/10 adopted budget as approved by the Council.</p> <p>(b) Reflects net investment yield which is calculated based on the earned interest yield less costs to administer the investment program and adjustment for funds with negative cash balances at month end.</p> <p>(c) Although yield was higher this period, actual income was lower due to lower than budgeted monthly average General Fund Balance primarily attributable to the retirement prefunding on July 2, 2009 and current economic climate.</p>		

INVESTMENT TRADING ACTIVITY

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

INVESTMENT STRATEGY

The Federal Open Market Committee (FOMC) had two regularly scheduled meetings during the quarter ended December 31, 2009. The culmination of the Federal Reserves policy meetings was to leave the Federal Funds target rate unchanged for the quarter between 0.00% (zero percent) to 0.25%. The statement released from the December 16, 2009 FOMC meeting suggested that *“economic activity has continued to pick up and that the deterioration in the labor market is abating.”* and that *“the housing sector has shown some signs of improvement over recent months.”* Furthermore, participants reiterated that *“...economic conditions, including low rates of resource utilization, subdued inflation trends, and stable inflation expectations, are likely to warrant exceptionally low levels of the federal funds rate for an extended period.”*

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

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

Investment Agreements with Citigroup

Treasury staff continues to carefully monitor the City’s Investment Agreements with Citigroup for Phase 1 of the Airport Development Program. As of December 31, 2009, the aggregate balance of the agreements was \$318,619,570 and the outstanding balances of the agreements were collateralized by U.S. Treasury securities at 107% and Federal Agency securities at 108%. As noted in the staff report dated April 13, 2009, the collateral is held by the City’s bond trustee with the City designated as the beneficiary. Citigroup’s long-term ratings did not change during the month of December 2009 and remain A3/A/A+ from Moody’s/S&P/Fitch, respectively. On December 23, 2009, Citigroup repaid \$20 billion of the TARP funds that it had previously received from the U.S. Treasury by repurchasing \$20 billion of TARP trust preferred securities. The repayment funds were generated through the sale of \$17 billion in common shares and \$3.5 billion in tangible equity units. The U.S. Treasury continues to hold a 34% ownership stake in Citigroup as a result of converting \$25 billion of preferred shares into common shares on July

24, 2009 although the U.S. Treasury has announced intentions to sell the entire ownership stake over a 12-month period beginning in the first half of 2010.

Future Commitments -- As of quarter-end December 31, 2009, the City had no obligations to buy or sell securities, no outstanding debt to security brokers, and no commitments to participate in securities trading.

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

Restructuring-- No restructuring transactions were executed during the quarter ended December 31, 2009.

Municipal Bonds -- No municipal bonds were purchased during the quarter ended December 31, 2009.


SIGNIFICANT DEVELOPMENTS

No significant developments to report during the quarter ended December 31, 2009.

CONCLUSION

The total investment portfolio as of December 31, 2009 was \$819,766,024. This is a decrease of approximately \$74 million from September 30, 2009, which includes debt service payments (\$17 million) coupled with the regular expenditures for payroll which are approximately \$18 million per pay period. For the quarter ended December 31, 2009, the total portfolio earned interest yield was 2.29%, a decrease from 2.64% reported for the quarter ended September 30, 2009, reflecting the reinvestment in a lower interest rate environment and of maturing securities purchased in periods of higher interest rates. The weighted average days to maturity declined during the quarter ended December 31, 2009 at 240 days. As of December 31, 2009, approximately 62% of the total portfolio consisted of U.S. Government Agency securities.

Respectfully submitted,


SCOTT P. JOHNSON
Director of Finance

SECTION A

PORTFOLIO STATISTICS

Section 1: All Funds Summary

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

Section 2: Statistics

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

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

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

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

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

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

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

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

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



CITY OF SAN JOSE, CALIFORNIA
 CASH MANAGEMENT PROGRAM REPORT TO THE CITY COUNCIL
 FOR THE PERIOD 10/01/09 THROUGH 12/31/09

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

ALL FUNDS SUMMARY

INVESTMENT TYPE	INVESTMENT EARNINGS AND RECEIPTS			
	DAILY AVERAGE	ACCRUED INTEREST		INTEREST RECEIVED
		PERCENT	AMOUNT	
BANKERS ACCEPTANCES	.00	.00	.00	.00
FEDERAL AGENCY SECURITIES	519,751,914.65	3.37	4,409,357.69	6,730,214.54
CERTIFICATES OF DEPOSIT	.00	.00	.00	.00
U.S. TREASURY BILLS, BONDS AND NOTES	6,155,278.04	.28	4,410.00	11,340.00
REPURCHASE AGREEMENTS	.00	.00	.00	.00
STATE POOL, PASSBOOK & MONEY MKT ACCTS	148,742,955.87	.60	226,766.23	226,766.24
COMMERCIAL PAPER	127,453,585.01	.30	96,099.64	76,067.59
NEGOTIABLE CD'S	30,543,478.26	.29	22,438.90	.00
MEDIUM TERM CORPORATE NOTES	29,919,250.00	2.89	217,873.71	421,875.00
INVESTMENTS SUB-TOTAL	862,566,461.83	2.29	4,976,946.17	7,466,263.37
ACTIVE BANK BALANCES	5,279,670.95			
TEMPORARILY IDLE CASH TOTAL	867,846,132.78	2.28	4,976,946.17	7,466,263.37

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
10/01/09 THROUGH 12/31/09
ALL FUNDS

	FIXED		EQUITIES		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	7,466,263.37	.00	.00	.00	7,466,263.37
TOTAL NET EARNINGS THIS PERIOD:	4,976,946.17	.00	.00	.00	4,976,946.17
AVERAGE DAILY PORTFOLIO BALANCE:	862,566,461.83	.00	.00	.00	862,566,461.83
EARNED INCOME YIELD THIS PERIOD:	2.289	.000	.000	.000	2.289
END OF PERIOD PORTFOLIO BALANCE:	819,766,024.22	.00	.00	.00	819,766,024.22
CURRENT AMORTIZED BOOK VALUE:	820,942,201.73	.00	.00	.00	820,942,201.73
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.140	.000	.000	.000	2.140
WEIGHTED AVERAGE DAYS TO MATURITY:	239.57	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	165.90	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					2.289

SAN JOSE CITY SUMMARY

	BALANCE 12/1/2009	SALES OR MATURITIES	ADDITIONS	BALANCE 12/31/2009
Time Deposits	0.00	0.00	0.00	0.00
UST Bills, Notes & Bonds	8,988,660.00	8,988,660.00	0.00	0.00
TB/N Stripped Coupon	0.00	0.00	0.00	0.00
Federal Agency Securities	497,033,547.05	67,022,685.74	69,943,752.77	499,954,614.08
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	10,000,000.00	50,000,000.00
Commercial Paper/Discount	131,667,357.67	526,536,912.42	494,749,581.41	99,880,026.66
Corporate Medium Term Notes	29,919,250.00	0.00	0.00	29,919,250.00
Money Market Mutual Fund	0.00	0.00	0.00	0.00
State Pool	164,725,238.50	25,713,105.02	1,000,000.00	140,012,133.48
Total	872,334,053.22	628,261,363.18	575,693,334.18	819,766,024.22

Net Change =

Purchase + Sales/Maturities (at cost)

Average Daily Portfolio Balance

1.4324288951

times

840,498,751.10

Portfolio Turnover Ratio:

DECEMBER 2009 TURNOVER RATIO:

AVERAGE DAILY PORTFOLIO BALANCE (FS)

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

A-3

10/01/09 - 12/31/09

Fund & Description		Total Income Received	Total Net Earnings	Average Daily Portfolio Balance	Earned Income Yield This Period	End of Period Portfolio Balance	Current Amortized Book Value	Weighted Average Yield at End of Period	Weighted Average Days to Maturity
1	Investment Fund	7,375,385.26	4,886,864.26	803,152,919.10	2.414	779,753,890.74	780,930,068.25	2.218	252
34	CSJ/CSC Jt Pwr	1,237.04	440.86	615,207.81	0.284	0.00	0.00	0.000	0
54	RDA Series 2007	22,359.91	22,359.90	14,666,552.82	0.605	0.00	0.00	0.000	0
55	RDA Series 2008	67,281.16	67,281.15	44,131,782.11	0.605	40,012,133.48	40,012,133.48	0.605	1
	TOTAL	7,466,263.37 *	4,976,946.17 *	862,566,461.84	2.289	819,766,024.22	820,942,201.73	2.140	240

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

SECTION B

EARNED INTEREST SUMMARY

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

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

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

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

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

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

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

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

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

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



CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

10/01/09 THROUGH 12/31/09

SORT KEYS ARE FUND ICC# MATD

FUND: 1 INVESTMENT FUNDS

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INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED ORIG. COST	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
36120	06/24/09	.2800	US TREASURY BILLS	12/03/09	9,000,000.00	8,988,660.00	.284	MATURED	11,340.00	4,410.00
SUBTOTAL (ICC#) 11 TREASURY BILLS				0 DAYS	.00	.00	.284		11,340.00	4,410.00
35236	05/15/07	5.0000	FHLB-GILFD	10/02/09	5,000,000.00	5,007,300.00	5.001	MATURED	117,700.00	686.06
35118	02/16/07	3.8600	FHLB-GILFD	11/10/09	5,000,000.00	4,853,515.00	5.035	MATURED	242,985.00	26,779.47
35102	02/05/07	4.0000	FHLB-GILFD	11/13/09	5,000,000.00	4,862,380.00	5.094	MATURED	236,508.89	29,180.82
35106	02/08/07	4.0000	FHLB-GILFD	11/13/09	5,000,000.00	4,871,735.00	5.018	MATURED	227,153.89	28,799.53
35059	01/11/07	5.0000	FHLB-CS	12/11/09	5,000,000.00	5,002,450.00	4.979	MATURED	122,550.00	48,447.78
35064	01/12/07	5.0000	FHLB-GILFD	12/11/09	5,000,000.00	4,999,910.00	4.999	MATURED	125,090.00	48,617.12
35071	01/23/07	5.0000	FHLB-UBS	12/11/09	10,000,000.00	9,987,200.00	5.049	MATURED	262,800.00	98,085.28
35108	02/09/07	3.8750	FHLB-GILFD	02/12/10	5,250,000.00	5,085,402.00	5.043			64,638.28
35121	02/15/07	3.8750	FHLB-UBC	02/12/10	5,000,000.00	4,844,550.00	5.038			61,522.03
35817	09/05/08	2.3750	FHLB-GILFD	04/30/10	10,000,000.00	9,898,300.00	3.003		118,750.00	74,917.19
35119	02/15/07	4.7500	FHLB-GILFD	08/04/10	5,000,000.00	4,957,400.00	5.000			62,470.73
35120	02/15/07	4.7000	FHLB-GILFD	08/10/10	10,000,000.00	9,896,600.00	5.010			124,978.61
35160	03/15/07	4.5160	FHLB-GILFD	08/10/10	10,000,000.00	9,914,900.00	4.769			119,193.57
35171	03/27/07	4.1250	FHLB-GILFD	08/13/10	5,000,000.00	4,902,610.00	4.760			58,817.46
35193	04/17/07	4.1250	FHLB-GILFD	08/13/10	10,000,000.00	9,747,900.00	4.975			122,229.78
35194	04/17/07	4.7850	FHLB-GILFD	08/26/10	5,000,000.00	4,982,400.00	4.868			61,132.14
35122	02/15/07	5.1250	FHLB-JPM	09/10/10	10,000,000.00	10,036,000.00	4.965			125,583.17
35177	04/03/07	5.1250	FHLB-UBS	09/10/10	10,000,000.00	10,098,700.00	4.750			120,895.39
35159	03/15/07	4.7000	FHLB-UBC	09/21/10	9,500,000.00	9,473,153.00	4.755			113,545.63
35174	04/03/07	5.1250	FHLB-UBS	09/29/10	10,000,000.00	10,122,400.00	4.676			119,293.00
35202	04/23/07	5.1250	FHLB-UBS	09/29/10	5,000,000.00	5,040,650.00	4.808			61,082.58
35197	04/17/07	4.8750	FHLB-GILFD	12/10/10	10,000,000.00	9,993,500.00	4.856		243,750.00	122,323.62
35205	04/23/07	4.8750	FHLB-GILFD	12/10/10	5,000,000.00	5,003,400.00	4.813		121,875.00	60,701.78
35497	02/12/08	3.4500	FHLB-UBC	05/12/11	9,030,000.00	9,030,000.00	3.422		155,767.50	77,883.75
35117	02/15/07	5.3000	FHLB-CALL-GILFD	10/27/11	5,000,000.00	4,999,150.00	5.480	10/27/09	133,350.00	19,513.58
35892	11/17/08	3.5500	FHLB-CALL-CITIG	11/17/11	10,000,000.00	10,000,000.00	3.521		177,500.00	88,750.00
35213	05/03/07	5.0200	FHLB-CALL-UBC	05/03/12	5,000,000.00	5,000,000.00	4.979		125,500.00	62,750.00
35216	05/07/07	5.0500	FHLB-CALL-UBC	05/07/12	5,000,000.00	5,000,000.00	5.009		126,250.00	63,125.00
35889	11/07/08	4.1250	FHLB-CALL-WF	11/08/12	3,500,000.00	3,500,000.00	4.091		72,187.50	36,093.75
35890	11/07/08	4.1000	FHLB-CALL-WF	11/08/12	8,000,000.00	8,000,000.00	4.067		164,000.00	82,000.00
35508	02/19/08	4.0000	FHLB-CALL-GILFD	02/19/13	20,000,000.00	20,000,000.00	3.967			200,000.00
SUBTOTAL (ICC#) 22 FEDERAL HOME LOA 22.51%(C)				451 DAYS	185,280,000.00	184,527,865.00	4.546		2,773,717.78	2,384,037.10
35079	01/23/07	5.0000	FFCB-BA	10/23/09	3,750,000.00	3,744,937.50	5.125	MATURED	98,812.50	11,569.26
35095	02/01/07	5.0000	FFCB-LB	10/23/09	5,000,000.00	4,990,450.00	5.149	MATURED	134,550.00	15,488.94
35098	02/05/07	5.0000	FFCB-UBS	10/23/09	5,000,000.00	4,993,600.00	5.123	MATURED	131,400.00	15,419.86
35235	05/15/07	5.0000	FFCB-UBC	10/23/09	5,000,000.00	5,010,750.00	4.971	MATURED	114,250.00	15,012.65
35066	01/12/07	4.8200	FFCB-GILFD	10/27/09	5,000,000.00	4,978,440.00	5.063	MATURED	142,060.00	17,955.67
35088	01/26/07	4.8200	FFCB-GILFD	10/27/09	5,000,000.00	4,961,900.00	5.203	MATURED	158,600.00	18,391.23

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
10/01/09 THROUGH 12/31/09
SORT KEYS ARE FUND ICC# MATD
FUND: 1 INVESTMENT FUNDS

PAGE: 2
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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
35097	02/02/07	4.8200	FFCB-GILFD	10/27/09	5,000,000.00	4,965,000.00	5.179	MATURED	155,500.00	18,317.38
35077	01/23/07	4.8500	FFCB-WF	11/20/09	5,000,000.00	4,974,900.00	5.022	MATURED	146,350.00	34,223.03
35074	01/23/07	5.0800	FFCB-JPM	12/02/09	5,000,000.00	5,002,835.00	5.045	MATURED	124,165.00	42,870.53
35099	02/05/07	4.9200	FFCB-WF	01/11/10	5,000,000.00	4,981,600.00	5.024			63,080.58
35100	02/05/07	4.9200	FFCB-GILFD	01/11/10	5,000,000.00	4,980,960.00	5.029			63,135.55
35906	11/28/08	2.3750	FFCB-UBC	04/07/10	9,350,000.00	9,350,000.00	2.356		111,031.25	55,515.62
35181	04/03/07	4.8750	FFCB-LB	08/06/10	5,000,000.00	5,011,100.00	4.758			60,101.14
35258	06/11/07	4.8750	FFCB-GILFD	08/06/10	5,000,000.00	4,936,100.00	5.308			66,040.62
35201	04/23/07	4.4500	FFCB-GILFD	08/27/10	1,200,000.00	1,185,048.00	4.846			14,475.68
35859	10/06/08	3.5500	FFCB-CALL-UBS	10/06/10	10,000,000.00	10,000,000.00	3.599	10/06/09	177,500.00	4,930.56
35176	04/03/07	4.8000	FFCB-UBC	10/26/10	5,000,000.00	5,013,100.00	4.675		120,000.00	59,074.35
35179	04/03/07	4.8000	FFCB-GILFD	10/26/10	5,000,000.00	5,000,445.00	4.758		120,000.00	59,968.56
35180	04/03/07	4.8000	FFCB-CITIG	10/26/10	5,000,000.00	5,001,550.00	4.751		120,000.00	59,890.47
35211	05/01/07	4.7500	FFCB-GILFD	11/01/10	5,000,000.00	4,990,600.00	4.774		118,750.00	60,050.62
35904	11/24/08	3.0000	FFCB-GILFD	03/03/11	10,000,000.00	9,975,070.00	3.093			77,766.66
35860	10/14/08	3.6000	FFCB-WF	10/14/11	10,000,000.00	10,000,000.00	3.571		180,000.00	90,000.00
35895	11/21/08	3.2000	FFCB-UBS	11/21/11	10,000,000.00	10,000,000.00	3.174		160,000.00	80,000.00
35866	10/15/08	4.2500	FFCB-CALL-UBS	10/15/13	10,000,000.00	10,000,000.00	4.215		212,500.00	106,250.00
SUBTOTAL (ICC#) 27 FEDERAL FARM CRE 11.03%(C) 453 DAYS 90,550,000.00 90,425,573.00 4.163 2,525,468.75 1,109,528.96										
35153	03/15/07	4.8750	FHLMC-GILFD	08/16/10	9,900,000.00	9,930,591.00	4.730			118,404.76
35155	03/14/07	4.7500	FHLMC-BA	09/22/10	2,679,000.00	2,674,847.55	4.763			32,109.74
35169	03/26/07	4.7500	FHLMC-UBS	10/04/10	10,475,000.00	10,456,459.25	4.770		248,781.25	125,714.96
35154	03/15/07	4.1600	FHLMC-GILFD	10/13/10	4,000,000.00	3,919,480.00	4.784		83,200.00	47,263.48
35173	04/03/07	5.0000	FHLMC-GILFD	10/18/10	9,705,000.00	9,781,446.29	4.700		242,625.00	115,877.37
35212	05/01/07	4.1250	FHLMC-CITIG	10/18/10	10,000,000.00	9,788,000.00	4.804		206,250.00	118,531.00
35225	05/08/07	4.4000	FHLMC-GILFD	11/19/10	1,000,000.00	985,820.00	4.834		22,000.00	12,010.51
35230	05/09/07	4.7500	FHLMC-GILFD	12/08/10	4,236,000.00	4,222,063.56	4.819		100,605.00	51,281.99
35203	04/23/07	4.5000	FHLMC-UBC	12/16/10	9,500,000.00	9,396,089.00	4.815		213,750.00	114,046.65
35226	05/08/07	4.5000	FHLMC-GILFD	12/16/10	2,000,000.00	1,977,580.00	4.828		45,000.00	24,064.97
35141	03/26/07	5.0000	FHLMC-CALL-UBC	03/26/12	5,000,000.00	5,000,000.00	4.959			62,500.00
SUBTOTAL (ICC#) 30 FED HOME LOAN MO 8.31%(C) 330 DAYS 68,495,000.00 68,132,376.65 4.785 1,162,211.25 821,805.43										
36121	06/24/09	.1900	FNMA-DISC-BA	10/09/09	9,000,000.00	8,994,917.50	.193	MATURED	5,082.50	380.00
36115	06/24/09	.2500	FNMA-DISC-CITIG	11/06/09	15,000,000.00	14,985,937.50	.254	MATURED	14,062.50	3,750.00
36249	10/27/09	.0700	FNMA-DISC-WF	12/18/09	20,000,000.00	19,997,977.78	.071	MATURED	2,022.22	2,022.22
SUBTOTAL (ICC#) 41 FNMA DISCOUNT NO 0 DAYS .00 .00 .136 21,167.22 6,152.22										
35964	01/26/09	.6800	FHLB-DISC-WF	10/13/09	10,000,000.00	9,950,888.89	.693	MATURED	49,111.11	2,266.67
35963	01/26/09	.7000	FHLB-DISC-WF	11/03/09	10,000,000.00	9,945,361.11	.714	MATURED	54,638.89	6,416.67
36136	07/07/09	.2600	FHLB-DISC-BA	12/04/09	6,300,000.00	6,293,175.00	.264	MATURED	6,825.00	2,912.00

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

10/01/09 THROUGH 12/31/09

SORT KEYS ARE FUND ICC# MATD

FUND: 1 INVESTMENT FUNDS

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INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED ORIG. COST	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
36151	07/27/09	.3000	FHLB-DISC-WF	02/01/10	15,000,000.00	14,976,375.00	.305			11,500.00
36268	11/17/09	.0700	FHLB-DISC-UBS	02/19/10	10,000,000.00	9,998,172.22	.071			875.00
36200	09/10/09	.2200	FHLB-DISC-WF	03/10/10	20,000,000.00	19,977,877.78	.223			11,244.44
36272	11/20/09	.0600	FHLB-DISC-WF	03/17/10	10,000,000.00	9,998,050.00	.061			700.00
36273	11/20/09	.0600	FHLB-DISC-WF	03/23/10	10,000,000.00	9,997,950.00	.061			700.00
36278	11/25/09	.0600	FHLB-DISC-WF	03/29/10	10,000,000.00	9,997,933.33	.061			616.67
36244	10/22/09	.1600	FHLB-DISC-WF	04/26/10	7,000,000.00	6,994,213.33	.162			2,208.89
36303	12/21/09	.1600	FHLB-DISC-UBC	05/18/10	20,000,000.00	19,986,844.44	.162			977.78
36247	10/26/09	.1800	FHLB-DISC-WF	05/21/10	15,000,000.00	14,984,475.00	.183			5,025.00
36296	12/14/09	.1500	FHLB-DISC-UBC	06/07/10	10,000,000.00	9,992,708.33	.152			750.00
36299	12/17/09	.1800	FHLB-DISC-WF	06/16/10	20,000,000.00	19,981,900.00	.183			1,500.00
36302	12/21/09	.1800	FHLB-DISC-WF	06/16/10	20,000,000.00	19,982,300.00	.183			1,100.00
SUBTOTAL (ICC#) 43 FHLB DISCOUNT NO 20.36%(C) 112 DAYS 167,000,000.00 166,868,799.43 .219 110,575.00 48,793.12										
36118	06/24/09	.2700	FHLMC-DISC-UBS	11/16/09	15,000,000.00	14,983,687.50	.274	MATURED	16,312.50	5,175.00
36135	07/07/09	.2400	FHLMC-DISC-JPM	11/23/09	15,000,000.00	14,986,100.00	.244	MATURED	13,900.00	5,300.00
35966	01/26/09	.7500	FHLMC-DISC-WF	12/30/09	15,000,000.00	14,894,375.00	.766	MATURED	105,625.00	28,125.00
SUBTOTAL (ICC#) 44 FHLMC DISCOUNT N 0 DAYS .00 .00 .499 135,837.50 38,600.00										
35922	12/22/08	1.8750	MTN-PNC-CITIG	06/22/11	5,000,000.00	4,991,000.00	1.935		46,875.00	24,345.39
35913	12/09/08	3.0000	MTN-GE CAPITAL CORP-BA	12/09/11	25,000,000.00	24,928,250.00	3.080		375,000.00	193,528.32
SUBTOTAL (ICC#) 47 CORP MEDIUM TERM 3.65%(C) 679 DAYS 30,000,000.00 29,919,250.00 2.889 421,875.00 217,873.71										
36227	10/05/09	.2600	NCD-UBOC-UBC	01/15/10	10,000,000.00	10,000,000.00	.264			6,355.56
36233	10/09/09	.3000	NCD-UBOC-UBC	02/26/10	10,000,000.00	10,000,000.00	.304			7,000.00
36235	10/13/09	.3000	NCD-UBOC-UBC	03/01/10	10,000,000.00	10,000,000.00	.304			6,666.67
36285	12/03/09	.3000	NCD-UBOC-UBC	06/01/10	10,000,000.00	10,000,000.00	.304			2,416.67
SUBTOTAL (ICC#) 71 NEGOTIABLE CERT 4.88%(C) 71 DAYS 40,000,000.00 40,000,000.00 .291 .00 22,438.90										
36222	09/30/09	.0100	CP-DISC-BANKAMERICA-BA	10/01/09	10,000,000.00	9,999,997.22	N.D.	MATURED	2.78	
36223	09/30/09	.0100	CP-DISC-BANKAMERICA-BA	10/01/09	8,600,000.00	8,599,997.61	N.D.	MATURED	2.39	
36224	10/01/09	.0700	CP-DISC-BANKAMERICA-BA	10/02/09	13,500,000.00	13,499,973.75	.071	MATURED	26.25	26.25
36225	10/02/09	.0900	CP-DISC-BANKAMERICA-BA	10/05/09	35,200,000.00	35,199,736.00	.091	MATURED	264.00	264.00
36226	10/05/09	.1100	CP-DISC-BANKAMERICA-BA	10/06/09	21,600,000.00	21,599,934.00	.112	MATURED	66.00	66.00
36228	10/06/09	.1100	CP-DISC-BANKAMERICA-BA	10/07/09	30,700,000.00	30,699,906.19	.112	MATURED	93.81	93.81
36229	10/07/09	.1100	CP-DISC-BANKAMERICA-BA	10/08/09	17,400,000.00	17,399,946.83	.112	MATURED	53.17	53.17
36230	10/07/09	.1100	CP-DISC-BANKAMERICA-BA	10/09/09	15,000,000.00	14,999,908.33	.112	MATURED	91.67	91.67
36231	10/08/09	.1000	CP-DISC-BANKAMERICA-BA	10/09/09	23,446,000.00	23,445,934.87	.101	MATURED	65.13	65.13
36205	09/14/09	.1800	CP-DISC-GE CAPITAL CORP-	10/13/09	13,000,000.00	12,998,115.00	.183	MATURED	1,885.00	780.00
36232	10/09/09	.1100	CP-DISC-BANKAMERICA-BA	10/13/09	21,300,000.00	21,299,739.67	.112	MATURED	260.33	260.33

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
10/01/09 THROUGH 12/31/09
SORT KEYS ARE FUND ICC# MATD
FUND: 1 INVESTMENT FUNDS

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INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED ORIG. COST	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
36234	10/13/09	.1000	CP-DISC-BANKAMERICA-BA	10/14/09	26,300,000.00	26,299,926.94	.101	MATURED	73.06	73.06
36236	10/14/09	.1100	CP-DISC-BANKAMERICA-BA	10/15/09	23,500,000.00	23,499,928.19	.112	MATURED	71.81	71.81
36237	10/15/09	.1200	CP-DISC-BANKAMERICA-BA	10/16/09	19,800,000.00	19,799,934.00	.122	MATURED	66.00	66.00
36211	09/21/09	.1800	CP-DISC-GE CAPITAL CORP-	10/19/09	20,000,000.00	19,997,200.00	.183	MATURED	2,800.00	1,800.00
36238	10/16/09	.1200	CP-DISC-BANKAMERICA-BA	10/20/09	19,000,000.00	18,999,746.67	.122	MATURED	253.33	253.33
36239	10/19/09	.1100	CP-DISC-BANKAMERICA-BA	10/20/09	2,300,000.00	2,299,992.97	.112	MATURED	7.03	7.03
36241	10/20/09	.1100	CP-DISC-BANKAMERICA-BA	10/21/09	22,300,000.00	22,299,931.86	.112	MATURED	68.14	68.14
36242	10/21/09	.0900	CP-DISC-BANKAMERICA-BA	10/22/09	28,100,000.00	28,099,929.75	.091	MATURED	70.25	70.25
36243	10/22/09	.0900	CP-DISC-BANKAMERICA-BA	10/23/09	20,400,000.00	20,399,949.00	.091	MATURED	51.00	51.00
36240	10/19/09	.1500	CP-DISC-GE CAPITAL CORP-	10/26/09	15,000,000.00	14,999,562.50	.152	MATURED	437.50	437.50
36245	10/23/09	.0900	CP-DISC-BANKAMERICA-BA	10/26/09	30,800,000.00	30,799,769.00	.091	MATURED	231.00	231.00
36246	10/26/09	.0900	CP-DISC-BANKAMERICA-BA	10/27/09	24,800,000.00	24,799,938.00	.091	MATURED	62.00	62.00
36248	10/27/09	.0800	CP-DISC-BANKAMERICA-BA	10/28/09	24,600,000.00	24,599,945.33	.081	MATURED	54.67	54.67
36218	09/28/09	.1400	CP-DISC-TOYOTA-TOY	10/29/09	8,000,000.00	7,999,035.56	.142	MATURED	964.44	871.11
36250	10/28/09	.0900	CP-DISC-BANKAMERICA-BA	10/29/09	20,800,000.00	20,799,948.00	.091	MATURED	52.00	52.00
36251	10/29/09	.0900	CP-DISC-BANKAMERICA-BA	10/30/09	31,300,000.00	31,299,921.75	.091	MATURED	78.25	78.25
36252	10/30/09	.0900	CP-DISC-BANKAMERICA-BA	11/02/09	20,300,000.00	20,299,847.75	.091	MATURED	152.25	152.25
36254	11/02/09	.1100	CP-DISC-BANKAMERICA-BA	11/03/09	21,738,000.00	21,737,933.58	.112	MATURED	66.42	66.42
36255	11/03/09	.1100	CP-DISC-BANKAMERICA-BA	11/04/09	31,900,000.00	31,899,902.53	.112	MATURED	97.47	97.47
36256	11/04/09	.1100	CP-DISC-BANKAMERICA-BA	11/05/09	29,300,000.00	29,299,910.47	.112	MATURED	89.53	89.53
36257	11/05/09	.1100	CP-DISC-BANKAMERICA-BA	11/06/09	27,800,000.00	27,799,915.06	.112	MATURED	84.94	84.94
36258	11/06/09	.1200	CP-DISC-BANKAMERICA-BA	11/09/09	35,500,000.00	35,499,645.00	.122	MATURED	355.00	355.00
36260	11/09/09	.1200	CP-DISC-BANKAMERICA-BA	11/10/09	21,460,000.00	21,459,928.47	.122	MATURED	71.53	71.53
36261	11/10/09	.1100	CP-DISC-BANKAMERICA-BA	11/12/09	20,500,000.00	20,499,874.72	.112	MATURED	125.28	125.28
36262	11/12/09	.1100	CP-DISC-BANKAMERICA-BA	11/13/09	26,900,000.00	26,899,917.81	.112	MATURED	82.19	82.19
36253	10/30/09	.1500	CP-DISC-GE CAPITAL CORP-	11/16/09	20,000,000.00	19,998,583.33	.152	MATURED	1,416.67	1,416.67
36263	11/13/09	.1100	CP-DISC-BANKAMERICA-BA	11/16/09	28,300,000.00	28,299,740.58	.112	MATURED	259.42	259.42
36264	11/16/09	.1100	CP-DISC-BANKAMERICA-BA	11/17/09	20,000,000.00	19,999,938.89	.112	MATURED	61.11	61.11
36266	11/17/09	.1100	CP-DISC-BANKAMERICA-BA	11/18/09	18,300,000.00	18,299,944.08	.112	MATURED	55.92	55.92
36269	11/18/09	.1000	CP-DISC-BANKAMERICA-BA	11/19/09	21,900,000.00	21,899,939.17	.101	MATURED	60.83	60.83
36265	11/16/09	.1300	CP-DISC-BANKAMERICA-BA	11/20/09	16,200,000.00	16,199,766.00	.132	MATURED	234.00	234.00
36270	11/19/09	.1000	CP-DISC-BANKAMERICA-BA	11/20/09	22,100,000.00	22,099,938.61	.101	MATURED	61.39	61.39
36271	11/20/09	.1100	CP-DISC-BANKAMERICA-BA	11/23/09	10,000,000.00	9,999,908.33	.112	MATURED	91.67	91.67
36274	11/23/09	.1100	CP-DISC-BANKAMERICA-BA	11/24/09	15,500,000.00	15,499,952.64	.112	MATURED	47.36	47.36
36275	11/23/09	.1200	CP-DISC-BANKAMERICA-BA	11/25/09	3,800,000.00	3,799,974.67	.122	MATURED	25.33	25.33
36276	11/24/09	.1000	CP-DISC-BANKAMERICA-BA	11/25/09	13,000,000.00	12,999,963.89	.101	MATURED	36.11	36.11
36267	11/17/09	.1400	CP-DISC-GE CAPITAL CORP-	11/30/09	18,000,000.00	17,999,090.00	.142	MATURED	910.00	910.00
36277	11/25/09	.1100	CP-DISC-BANKAMERICA-BA	11/30/09	29,100,000.00	29,099,555.42	.112	MATURED	444.58	444.58
36279	11/30/09	.1300	CP-DISC-BANKAMERICA-BA	12/01/09	30,000,000.00	29,999,891.67	.132	MATURED	108.33	108.33
36280	11/30/09	.0800	CP-DISC-GE CAPITAL CORP-	12/01/09	17,800,000.00	17,799,960.44	.081	MATURED	39.56	39.56
36281	12/01/09	.1200	CP-DISC-BANKAMERICA-BA	12/02/09	29,800,000.00	29,799,900.67	.122	MATURED	99.33	99.33
36282	12/02/09	.1100	CP-DISC-BANKAMERICA-BA	12/03/09	32,900,000.00	32,899,899.47	.112	MATURED	100.53	100.53
36283	12/03/09	.1100	CP-DISC-BANKAMERICA-BA	12/04/09	32,300,000.00	32,299,901.31	.112	MATURED	98.69	98.69
36286	12/04/09	.1300	CP-DISC-BANKAMERICA-BA	12/07/09	21,300,000.00	21,299,769.25	.132	MATURED	230.75	230.75

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
10/01/09 THROUGH 12/31/09
SORT KEYS ARE FUND ICC# MATD
FUND: 1 INVESTMENT FUNDS

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INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED ORIG. COST	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
36287	12/07/09	.1100	CP-DISC-BANKAMERICA-BA	12/08/09	29,600,000.00	29,599,909.56	.112	MATURED	90.44	90.44
36288	12/08/09	.1000	CP-DISC-BANKAMERICA-BA	12/09/09	11,200,000.00	11,199,968.89	.101	MATURED	31.11	31.11
36291	12/09/09	.1000	CP-DISC-BANKAMERICA-BA	12/10/09	15,300,000.00	15,299,957.50	.101	MATURED	42.50	42.50
36292	12/10/09	.1100	CP-DISC-BANKAMERICA-BA	12/11/09	19,500,000.00	19,499,940.42	.112	MATURED	59.58	59.58
36293	12/11/09	.1200	CP-DISC-BANKAMERICA-BA	12/14/09	31,600,000.00	31,599,684.00	.122	MATURED	316.00	316.00
36295	12/14/09	.1200	CP-DISC-BANKAMERICA-BA	12/15/09	27,300,000.00	27,299,909.00	.122	MATURED	91.00	91.00
36297	12/15/09	.1200	CP-DISC-BANKAMERICA-BA	12/16/09	17,700,000.00	17,699,941.00	.122	MATURED	59.00	59.00
36133	07/06/09	.3800	CP-DISC-TOYOTA-TOY	12/17/09	20,000,000.00	19,965,377.78	.386	MATURED	34,622.22	16,255.55
36298	12/16/09	.1200	CP-DISC-BANKAMERICA-BA	12/17/09	12,900,000.00	12,899,957.00	.122	MATURED	43.00	43.00
36300	12/17/09	.1100	CP-DISC-BANKAMERICA-BA	12/18/09	14,800,000.00	14,799,954.78	.112	MATURED	45.22	45.22
36301	12/18/09	.1200	CP-DISC-BANKAMERICA-BA	12/22/09	19,300,000.00	19,299,742.67	.122	MATURED	257.33	257.33
36304	12/21/09	.1200	CP-DISC-BANKAMERICA-BA	12/22/09	20,700,000.00	20,699,931.00	.122	MATURED	69.00	69.00
36305	12/21/09	.0600	CP-DISC-TOYOTA-TOY	12/22/09	14,300,000.00	14,299,976.17	.061	MATURED	23.83	23.83
36306	12/22/09	.1200	CP-DISC-BANKAMERICA-BA	12/23/09	7,000,000.00	6,999,976.67	.122	MATURED	23.33	23.33
36188	08/28/09	.3900	CP-DISC-UBS FIN DEL-UBS	12/28/09	20,000,000.00	19,973,566.67	.396	MATURED	26,433.33	19,066.66
36307	12/28/09	.1200	CP-DISC-UBS FIN DEL-UBS	12/29/09	15,000,000.00	14,999,950.00	.122	MATURED	50.00	50.00
36308	12/28/09	.1100	CP-DISC-BANKAMERICA-BA	12/29/09	23,700,000.00	23,699,927.58	.112	MATURED	72.42	72.42
36309	12/29/09	.1300	CP-DISC-UBS FIN DEL-UBS	12/30/09	13,500,000.00	13,499,951.25	.132	MATURED	48.75	48.75
36311	12/30/09	.0400	CP-DISC-BANKAMERICA-BA	12/31/09	29,100,000.00	29,099,967.67	.041	MATURED	32.33	32.33
36310	12/29/09	.0500	CP-DISC-TOYOTA-TOY	01/04/10	20,000,000.00	19,999,833.33	.051			83.34
36221	09/29/09	.1800	CP-DISC-GE CAPITAL CORP-	01/15/10	7,000,000.00	6,996,220.00	.183			3,220.00
36198	09/08/09	.5200	CP-DISC-UBS FIN DEL-UBS	02/08/10	20,000,000.00	19,955,800.00	.528			26,577.78
36189	08/28/09	.3200	CP-DISC-TOYOTA-TOY	02/22/10	12,000,000.00	11,981,013.33	.325			9,813.33
36259	11/06/09	.2300	CP-DISC-GE CAPITAL CORP-	03/26/10	5,000,000.00	4,995,527.78	.233			1,788.89
36284	12/03/09	.2200	CP-DISC-GE CAPITAL CORP-	04/19/10	10,000,000.00	9,991,627.78	.223			1,772.22
36289	12/08/09	.2600	CP-DISC-GE CAPITAL CORP-	06/04/10	10,000,000.00	9,987,144.44	.264			1,733.33
36290	12/08/09	.2700	CP-DISC-GE CAPITAL CORP-	06/18/10	8,000,000.00	7,988,480.00	.274			1,440.00
36294	12/11/09	.3300	CP-DISC-TOYOTA-TOY	07/12/10	8,000,000.00	7,984,380.00	.335			1,540.00
SUBTOTAL (ICC#) 82 COMMERCIAL PAPER 12.18%(C) 75 DAYS 100,000,000.00 99,880,026.66 .299 76,067.59 96,099.64										
32936	01/01/02	.6048	STATE INVESTMT POOL-CTY	01/01/10	50,000,000.00	50,000,000.00	.605		68,512.87	68,512.88
33658	10/01/03	.6048	STATE INVESTMT POOL-RDA	01/01/10	50,000,000.00	50,000,000.00	.605		68,612.30	68,612.30
SUBTOTAL (ICC#) 99 PASSBOOK & STATE 12.20%(C) 1 DAYS 100,000,000.00 100,000,000.00 .605 137,125.17 137,125.18										
SUBTOTAL (FUND) 1 INVESTMENT FUNDS - ASSETS 251 DAYS 781,325,000.00 779,753,890.74 7,375,385.26 4,886,864.26										
SUBTOTAL (FUND) 1 INVESTMENT FUNDS - NET 781,325,000.00 779,753,890.74 7,375,385.26 4,886,864.26										

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
10/01/09 THROUGH 12/31/09
SORT KEYS ARE FUND ICC# MATD
FUND: 1 INVESTMENT FUNDS

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INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED ORIG. COST	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
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FUND STATISTICS		ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE	:	803,152,919.10	
EARNED INTEREST YIELD THIS PERIOD	:	2.414	.000
WEIGHTED AVG YIELD AT END OF PERIOD	:	2.218	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:		5,046,943.49	

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
10/01/09 THROUGH 12/31/09
SORT KEYS ARE FUND ICC# MATD
FUND: 34 CSJ/CSC Jt Pwr

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INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED ORIG. COST	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
36093	06/02/09	.2800	FNMA-DISC-WF	12/07/09	846,000.00	844,762.96	.284	MATURED	1,237.04	440.86
SUBTOTAL (ICC#) 41 FNMA DISCOUNT NO				0 DAYS	.00	.00	.284		1,237.04	440.86
SUBTOTAL (FUND) 34 CSJ/CSC Jt Pwr - ASSETS				0 DAYS	.00	.00			1,237.04	440.86
SUBTOTAL (FUND) 34 CSJ/CSC Jt Pwr - NET					.00	.00			1,237.04	440.86
FUND STATISTICS				ASSETS	LIABILITIES					
AVERAGE DAILY INVESTMENT BALANCE :				615,207.81						
EARNED INTEREST YIELD THIS PERIOD :				.284	.000					
WEIGHTED AVG YIELD AT END OF PERIOD :				.000	.000					
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:										

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
10/01/09 THROUGH 12/31/09
SORT KEYS ARE FUND ICC# MATD
FUND: 54 RDA SERIES 2007

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INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED ORIG. COST	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS	
35386	11/08/07	.6048	SERIES 2007-RDA	01/01/10			.605		22,359.91	22,359.90	
SUBTOTAL (ICC#) 99 PASSBOOK & STATE				0 DAYS	.00	.00	.605		22,359.91	22,359.90	
SUBTOTAL (FUND) 54 RDA SERIES 2007 - ASSETS				0 DAYS	.00	.00			22,359.91	22,359.90	
SUBTOTAL (FUND) 54 RDA SERIES 2007 - NET					.00	.00			22,359.91	22,359.90	
FUND STATISTICS				ASSETS	LIABILITIES						
AVERAGE DAILY INVESTMENT BALANCE				:	14,666,552.82						
EARNED INTEREST YIELD THIS PERIOD				:	.605					.000	
WEIGHTED AVG YIELD AT END OF PERIOD				:	.000					.000	
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:											

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

10/01/09 THROUGH 12/31/09

SORT KEYS ARE FUND ICC# MATD

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FUND: 55 Series 2008B-RDA Tax Allocation

INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED ORIG. COST	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
35894	11/14/08	.6048	Series 2008 B-RDA Tax Al	01/01/10	40,012,133.48	40,012,133.48	.605		67,281.16	67,281.15
SUBTOTAL (ICC#) 99 PASSBOOK & STATE			4.88%(C)	1 DAYS	40,012,133.48	40,012,133.48	.605		67,281.16	67,281.15
SUBTOTAL (FUND) 55 Series 2008B-RDA Ta-			ASSETS	1 DAYS	40,012,133.48	40,012,133.48			67,281.16	67,281.15
SUBTOTAL (FUND) 55 Series 2008B-RDA Ta-			NET		40,012,133.48	40,012,133.48			67,281.16	67,281.15

FUND STATISTICS	ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE	: 44,131,782.11	
EARNED INTEREST YIELD THIS PERIOD	: .605	.000
WEIGHTED AVG YIELD AT END OF PERIOD	: .605	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:		

GRAND TOTAL 100.00%(C) 239 DAYS 821,337,133.48 819,766,024.22 2.289 7,466,263.37 4,976,946.17

**CITY OF SAN JOSE: TIME DEPOSIT BANK DISTRIBUTION
AS OF DECEMBER 31, 2009**

There were no time deposits outstanding as of December 31, 2009.

SECTION D

MARKET VALUE OF PORTFOLIO

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



CITY OF SAN JOSE
 TREASURY DIVISION
 INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

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INVESTMENTS OUTSTANDING AS OF 12/31/09
 MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN YTM	RATE TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 35108	FHLB-GILFD 02/09/07 02/12/10	3133MWB2	1365	186	100	3.8750 5.0110	5,250,000.00 5,085,402.00	5,271,328.13 100.4062500000	76,854.17 SUNGARD	185,926.13
A 35121	FHLB-UBC 02/15/07 02/12/10	3133MWB2	1365	445	100	3.8750 5.0070	5,000,000.00 4,844,550.00	5,020,312.50 100.4062500000	73,194.44 SUNGARD	175,762.50
A 35817	FHLB-GILFD 09/05/08 04/30/10	3133XQ5C2	1365	186	100	2.3750 3.0090	10,000,000.00 9,898,300.00	10,071,875.00 100.7187500000	40,243.06 SUNGARD	173,575.00
A 35119	FHLB-GILFD 02/15/07 08/04/10	3133XCN66	1365	186	100	4.7500 5.0200	5,000,000.00 4,957,400.00	5,121,875.00 102.4375000000	96,979.17 SUNGARD	164,475.00
A 35120	FHLB-GILFD 02/15/07 08/10/10	3133XCJ38	1365	186	100	4.7000 5.0270	10,000,000.00 9,896,600.00	10,240,625.00 102.4062500000	184,083.33 SUNGARD	344,025.00
A 35160	FHLB-GILFD 03/15/07 08/10/10	3133X85H1	1365	186	100	4.5160 4.7890	10,000,000.00 9,914,900.00	10,228,125.00 102.2812500000	176,876.67 SUNGARD	313,225.00
A 35171	FHLB-GILFD 03/27/07 08/13/10	3133X06Q7	1365	186	100	4.1250 4.7550	5,000,000.00 4,902,610.00	5,107,812.50 102.1562500000	77,916.67 SUNGARD	205,202.50
A 35193	FHLB-GILFD 04/17/07 08/13/10	3133X06Q7	1365	186	100	4.1250 4.9560	10,000,000.00 9,747,900.00	10,215,625.00 102.1562500000	155,833.33 SUNGARD	467,725.00
A 35194	FHLB-GILFD 04/17/07 08/26/10	3133XCXV0	1365	186	100	4.7850 4.8980	5,000,000.00 4,982,400.00	5,135,937.50 102.7187500000	83,072.92 SUNGARD	153,537.50
A 35122	FHLB-JPM 02/15/07 09/10/10	3133XGLE2	1365	325	100	5.1250 5.0120	10,000,000.00 10,036,000.00	10,328,125.00 103.2812500000	158,020.83 SUNGARD	292,125.00
A 35177	FHLB-UBS 04/03/07 09/10/10	3133XGLE2	1365	441	100	5.1250 4.8090	10,000,000.00 10,098,700.00	10,328,125.00 103.2812500000	158,020.83 SUNGARD	229,425.00
A 35159	FHLB-UBC 03/15/07 09/21/10	3133XD6V8	1365	445	100	4.7000 4.7880	9,500,000.00 9,473,153.00	9,779,062.50 102.9375000000	124,027.78 SUNGARD	305,909.50
A 35174	FHLB-UBS 04/03/07 09/29/10	3133XGRD8	1365	441	100	5.1250 4.7400	10,000,000.00 10,122,400.00	10,325,000.00 103.2500000000	130,972.22 SUNGARD	202,600.00
A 35202	FHLB-UBS 04/23/07 09/29/10	3133XGRD8	1365	441	100	5.1250 4.8640	5,000,000.00 5,040,650.00	5,162,500.00 103.2500000000	65,486.11 SUNGARD	121,850.00
A 35197	FHLB-GILFD 04/17/07 12/10/10	3133XJHW1	1365	186	100	4.8750 4.8940	10,000,000.00 9,993,500.00	10,393,750.00 103.9375000000	28,437.50 SUNGARD	400,250.00
A 35205	FHLB-GILFD 04/23/07 12/10/10	3133XJHW1	1365	186	100	4.8750 4.8530	5,000,000.00 5,003,400.00	5,196,875.00 103.9375000000	14,218.75 SUNGARD	193,475.00
A 35497	FHLB-UBC 02/12/08 05/12/11	3133XPHY3	1365	445	100	3.4500 3.4510	9,030,000.00 9,030,000.00	9,346,050.00 103.5000000000	42,403.38 SUNGARD	316,050.00
A 35892	FHLB-CALL-CITIG 11/17/08 11/17/11	3133XSLH9	1365	132	100	3.5500 3.5500	10,000,000.00 10,000,000.00	10,240,625.00 102.4062500000	43,388.89 SUNGARD	240,625.00
A 35213	FHLB-CALL-UBC 05/03/07 05/03/12	3133XKNN1	1365	445	100	5.0200 5.0200	5,000,000.00 5,000,000.00	5,076,562.50 101.5312500000	40,438.89 SUNGARD	76,562.50
A 35216	FHLB-CALL-UBC 05/07/07 05/07/12	3133XKQS7	1365	445	100	5.0500 5.0500	5,000,000.00 5,000,000.00	5,079,687.50 101.5937500000	37,875.00 SUNGARD	79,687.50
A 35889	FHLB-CALL-WF 11/07/08 11/08/12	3133XSL55	1365	451	100	4.1250 4.1250	3,500,000.00 3,500,000.00	3,595,156.25 102.7187500000	21,255.21 SUNGARD	95,156.25
A 35890	FHLB-CALL-WF 11/07/08 11/08/12	3133XSLA4	1365	451	100	4.1000 4.1000	8,000,000.00 8,000,000.00	8,217,500.00 102.7187500000	48,288.89 SUNGARD	217,500.00
A 35508	FHLB-CALL-GILFD 02/19/08 02/19/13	3133XPTEE0	1365	186	100	4.0000 4.0000	20,000,000.00 20,000,000.00	20,093,750.00 100.4687500000	293,333.33 SUNGARD	93,750.00
SUBTOTAL (Inv Type) 22 FEDERAL HOME LOAN BANKS 24.00%(M)					4.3564	185,280,000.00	189,576,284.38	2,171,221.37	5,048,419.38	
					4.5079	184,527,865.00	102.3188060000			

CITY OF SAN JOSE
 TREASURY DIVISION
 INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

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INVESTMENTS OUTSTANDING AS OF 12/31/09
 MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 35099	FFCB-WF 02/05/07 01/11/10	31331XLF7	1365 451	1 100	4.9200 5.0550	5,000,000.00 4,981,600.00	5,004,687.50 100.0937500000	116,166.67 SUNGARD	23,087.50
A 35100	FFCB-GILFD 02/05/07 01/11/10	31331XLF7	1365 186	1 100	4.9200 5.0600	5,000,000.00 4,980,960.00	5,004,687.50 100.0937500000	116,166.67 SUNGARD	23,727.50
A 35906	FFCB-UBC 11/28/08 04/07/10	31331YB90	1365 445	1 100	2.3750 2.3750	9,350,000.00 9,350,000.00	9,402,593.75 100.5625000000	51,814.58 SUNGARD	52,593.75
A 35181	FFCB-LB 04/03/07 08/06/10	31331V7K6	1365 260	1 100	4.8750 4.8000	5,000,000.00 5,011,100.00	5,126,562.50 102.5312500000	98,177.08 SUNGARD	115,462.50
A 35258	FFCB-GILFD 06/11/07 08/06/10	31331V7K6	1365 186	1 100	4.8750 5.3180	5,000,000.00 4,936,100.00	5,126,562.50 102.5312500000	98,177.08 SUNGARD	190,462.50
A 35201	FFCB-GILFD 04/23/07 08/27/10	31331TBZ3	1365 186	1 100	4.4500 4.8560	1,200,000.00 1,185,048.00	1,230,375.00 102.5312500000	18,393.33 SUNGARD	45,327.00
A 35176	FFCB-UBC 04/03/07 10/26/10	31331XJR4	1365 445	1 100	4.8000 4.7190	5,000,000.00 5,013,100.00	5,171,875.00 103.4375000000	43,333.33 SUNGARD	158,775.00
A 35179	FFCB-GILFD 04/03/07 10/26/10	31331XJR4	1365 186	1 100	4.8000 4.7970	5,000,000.00 5,000,445.00	5,171,875.00 103.4375000000	43,333.33 SUNGARD	171,430.00
A 35180	FFCB-CITIG 04/03/07 10/26/10	31331XJR4	1365 132	1 100	4.8000 4.7900	5,000,000.00 5,001,550.00	5,171,875.00 103.4375000000	43,333.33 SUNGARD	170,325.00
A 35211	FFCB-GILFD 05/01/07 11/01/10	31331XXJ6	1365 186	1 100	4.7500 4.8090	5,000,000.00 4,990,600.00	5,171,875.00 103.4375000000	39,583.33 SUNGARD	181,275.00
A 35904	FFCB-GILFD 11/24/08 03/03/11	31331YWG1	1365 186	1 100	3.0000 3.1130	10,000,000.00 9,975,070.00	10,262,500.00 102.6250000000	98,333.33 SUNGARD	287,430.00
A 35860	FFCB-WF 10/14/08 10/14/11	31331GDC0	1365 451	1 100	3.6000 3.6000	10,000,000.00 10,000,000.00	10,428,125.00 104.2812500000	77,000.00 SUNGARD	428,125.00
A 35895	FFCB-UBS 11/21/08 11/21/11	31331GFC8	1365 441	1 100	3.2000 3.2000	10,000,000.00 10,000,000.00	10,365,625.00 103.6562500000	35,555.56 SUNGARD	365,625.00
A 35866	FFCB-CALL-UBS 10/15/08 10/15/13	31331GDF3	1365 441	1 100	4.2500 4.2500	10,000,000.00 10,000,000.00	10,262,500.00 102.6250000000	89,722.22 SUNGARD	262,500.00
SUBTOTAL (Inv Type) 27 FEDERAL FARM CREDIT BAN 11.76%(M)					3.9943 4.0454	90,550,000.00 90,425,573.00	92,901,718.75 102.5971490000	969,089.84	2,476,145.75
A 35153	FHLMC-GILFD 03/15/07 08/16/10	3128X4GV7	1365 186	1 100	4.8750 4.7750	9,900,000.00 9,930,591.00	10,162,968.75 102.6562500000	180,984.38 SUNGARD	232,377.75
A 35155	FHLMC-BA 03/14/07 09/22/10	3128X4KF7	1365 40	1 100	4.7500 4.7980	2,679,000.00 2,674,847.55	2,753,509.69 102.7812500000	34,994.44 SUNGARD	78,662.14
A 35169	FHLMC-UBS 03/26/07 10/04/10	3128X4MP3	1365 441	1 100	4.7500 4.8050	10,475,000.00 10,456,459.25	10,795,796.88 103.0625000000	120,244.27 SUNGARD	339,337.63
A 35154	FHLMC-GILFD 03/15/07 10/13/10	3128X3YF4	1365 186	1 100	4.1600 4.7780	4,000,000.00 3,919,480.00	4,106,250.00 102.6562500000	36,053.33 SUNGARD	186,770.00
A 35173	FHLMC-GILFD 04/03/07 10/18/10	3128X4QK0	1365 186	1 100	5.0000 4.7550	9,705,000.00 9,781,446.29	10,029,510.94 103.3437500000	98,397.92 SUNGARD	248,064.65
A 35212	FHLMC-CITIG 05/01/07 10/18/10	3134A4VE1	1365 132	1 100	4.1250 4.7960	10,000,000.00 9,788,000.00	10,281,250.00 102.8125000000	83,645.83 SUNGARD	493,250.00
A 35225	FHLMC-GILFD 05/08/07 11/19/10	3128X3M34	1365 186	1 100	4.4000 4.8410	1,000,000.00 985,820.00	1,032,187.50 103.2187500000	5,133.33 SUNGARD	46,367.50

CITY OF SAN JOSE
TREASURY DIVISION
INVESTMENT INVENTORY WITH MARKET VALUE

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INVESTMENTS OUTSTANDING AS OF 12/31/09
MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN YTM	RATE TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 35230	FHLMC-GILFD 05/09/07 12/08/10	3128X2EV3	1365	186	100	4.7500	4,236,000.00	4,400,145.00	12,855.08	178,081.44
A 35203	FHLMC-UBC 04/23/07 12/16/10	3128X2HT5	1365	445	100	4.5000	9,500,000.00	9,841,406.25	17,812.50	445,317.25
A 35226	FHLMC-GILFD 05/08/07 12/16/10	3128X2HT5	1365	186	100	4.5000	2,000,000.00	2,071,875.00	3,750.00	94,295.00
A 35141	FHLMC-CALL-UBC 03/26/07 03/26/12	3128X5N61	1365	445	100	5.0000	5,000,000.00	5,051,562.50	65,972.22	51,562.50
SUBTOTAL (Inv Type) 30 FED HOME LOAN MORTGAGE 8.93%(M)					4.6519	68,495,000.00	70,526,462.51	659,843.30	2,394,085.86	
					4.8123	68,132,376.65	102.9658550000			
A 36151	FHLB-DISC-WF 07/27/09 02/01/10	313385SN7	1365	451	100	.3000	15,000,000.00	15,000,000.00	.00	23,625.00
A 36268	FHLB-DISC-UBS 11/17/09 02/19/10	313385TG1	1365	441	100	.0700	10,000,000.00	10,000,000.00	.00	1,827.78
A 36200	FHLB-DISC-WF 09/10/09 03/10/10	313385UB0	1365	451	100	.2200	20,000,000.00	20,000,000.00	.00	22,122.22
A 36272	FHLB-DISC-WF 11/20/09 03/17/10	313385UJ3	1365	451	100	.0600	10,000,000.00	10,000,000.00	.00	1,950.00
A 36273	FHLB-DISC-WF 11/20/09 03/23/10	313385UQ7	1365	451	100	.0600	10,000,000.00	10,000,000.00	.00	2,050.00
A 36278	FHLB-DISC-WF 11/25/09 03/29/10	313385UW4	1365	451	100	.0600	10,000,000.00	10,000,000.00	.00	2,066.67
A 36244	FHLB-DISC-WF 10/22/09 04/26/10	313385WA0	1365	451	100	.1600	7,000,000.00	6,997,812.50	.00	3,599.17
A 36303	FHLB-DISC-UBC 12/21/09 05/18/10	313385WY8	1365	445	100	.1600	20,000,000.00	19,993,750.00	.00	6,905.56
A 36247	FHLB-DISC-WF 10/26/09 05/21/10	313385XB7	1365	451	100	.1800	15,000,000.00	14,990,625.00	.00	6,150.00
A 36296	FHLB-DISC-UBC 12/14/09 06/07/10	313385XU5	1365	445	100	.1500	10,000,000.00	9,993,750.00	.00	1,041.67
A 36299	FHLB-DISC-WF 12/17/09 06/16/10	313385YD2	1365	451	100	.1800	20,000,000.00	19,987,500.00	.00	5,600.00
A 36302	FHLB-DISC-WF 12/21/09 06/16/10	313385YD2	1365	451	100	.1800	20,000,000.00	19,987,500.00	.00	5,200.00
SUBTOTAL (Inv Type) 43 FHLB DISCOUNT NOTES 21.14%(M)					.1624	167,000,000.00	166,950,937.50	.00	82,138.07	
					.1648	166,868,799.43	99.97062100000			
A 35922	MTN-PNC-CITIG 12/22/08 06/22/11	69351CAA1	1365	132	100	1.8750	5,000,000.00	4,991,000.00*	2,343.75	0.00
A 35913	MTN-GE CAPITAL CORP-BA 12/09/08 12/09/11	36967HAD9	1365	40	100	3.0000	25,000,000.00	24,928,250.00*	45,833.33	0.00

* MARKET = BOOK LESS PURCHASE INTEREST

CITY OF SAN JOSE
 TREASURY DIVISION
 INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 12/31/09
 MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
SUBTOTAL (Inv Type) 47 CORP MEDIUM TERM NOTE					3.79%(M)				
					2.8123	30,000,000.00	29,919,250.00	48,177.08	.00
					2.9088	29,919,250.00	99.73083300000		
A 36227	NCD-UBOC-UBC 10/05/09 01/15/10	90531C4T6	1365	1	.2600	10,000,000.00	10,000,582.99	6,355.56	582.99
			445	100	.2600	10,000,000.00	100.0058299002	SUNGARD	
A 36233	NCD-UBOC-UBC 10/09/09 02/26/10	90531C4Y5	1365	1	.3000	10,000,000.00	10,002,848.14	7,000.00	2,848.14
			445	100	.3000	10,000,000.00	100.0284814469	SUNGARD	
A 36235	NCD-UBOC-UBC 10/13/09 03/01/10	90531C4Z2	1365	1	.3000	10,000,000.00	10,002,998.08	6,666.67	2,998.08
			445	100	.3000	10,000,000.00	100.0299808372	SUNGARD	
A 36285	NCD-UBOC-UBC 12/03/09 06/01/10	90531C7B2	1365	1	.3000	10,000,000.00	10,005,483.28	2,416.67	5,483.28
			445	100	.3000	10,000,000.00	100.0548327830	SUNGARD	
SUBTOTAL (Inv Type) 71 NEGOTIABLE CERT OF DEPO					5.07%(M)				
					.2900	40,000,000.00	40,011,912.49	22,438.90	11,912.49
					.2900	40,000,000.00	100.0297810000		
A 36310	CP-DISC-TOYOTA-TOY 12/29/09 01/04/10	89233HA46	1365	1	.0500	20,000,000.00	19,999,666.67	.00	
			436	100	.0510	19,999,833.33	99.99833333333	SUNGARD	-166.66
A 36221	CP-DISC-GE CAPITAL CORP-GECC 09/29/09 01/15/10	36959JAF0	1365	1	.1800	7,000,000.00	6,999,455.56	.00	3,235.56
			187	100	.1830	6,996,220.00	99.99222222222	SUNGARD	
A 36198	CP-DISC-UBS FIN DEL-UBS 09/08/09 02/08/10	90262DB87	1365	1	.5200	20,000,000.00	19,995,777.78	.00	39,977.78
			441	100	.5280	19,955,800.00	99.97888888889	SUNGARD	
A 36189	CP-DISC-TOYOTA-TOY 08/28/09 02/22/10	89233HBN3	1365	1	.3200	12,000,000.00	11,996,533.33	.00	15,520.00
			436	100	.3250	11,981,013.33	99.97111111111	SUNGARD	
A 36259	CP-DISC-GE CAPITAL CORP-GECC 11/06/09 03/26/10	36959JCS0	1365	1	.2300	5,000,000.00	4,997,433.33	.00	1,905.55
			187	100	.2330	4,995,527.78	99.94866666667	SUNGARD	
A 36284	CP-DISC-GE CAPITAL CORP-GECC 12/03/09 04/19/10	36959JDK6	1365	1	.2200	10,000,000.00	9,992,800.00	.00	1,172.22
			187	100	.2230	9,991,627.78	99.92800000000	SUNGARD	
A 36289	CP-DISC-GE CAPITAL CORP-GECC 12/08/09 06/04/10	36959JF40	1365	1	.2600	10,000,000.00	9,988,450.00	.00	1,305.56
			187	100	.2640	9,987,144.44	99.88450000000	SUNGARD	
A 36290	CP-DISC-GE CAPITAL CORP-GECC 12/08/09 06/18/10	36959JFJ7	1365	1	.2700	8,000,000.00	7,989,920.00	.00	1,440.00
			187	100	.2740	7,988,480.00	99.87400000000	SUNGARD	
A 36294	CP-DISC-TOYOTA-TOY 12/11/09 07/12/10	89233HGC2	1365	1	.3300	8,000,000.00	7,986,346.67	.00	1,966.67
			436	100	.3350	7,984,380.00	99.82933333333	SUNGARD	
SUBTOTAL (Inv Type) 82 COMMERCIAL PAPER, DISCO					12.65%(M)				
					.2724	100,000,000.00	99,946,383.34	.00	66,523.34
					.2766	99,880,026.66	99.94638300000		-166.66
A 32936	STATE INVESTMT POOL-CTY 01/01/02 01/01/10		1235	1	.6048	50,000,000.00	50,000,000.00*	-2.38	0.00
			415	000	.6048	50,000,000.00	100.0000000000	BOOK	
A 33658	STATE INVESTMT POOL-RDA 10/01/03 01/01/10		1365	1	.6048	50,000,000.00	50,000,000.00*	-2.13	0.00
			415	100	.6048	50,000,000.00	100.0000000000	BOOK	

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CITY OF SAN JOSE
 TREASURY DIVISION
 INVESTMENT INVENTORY WITH MARKET VALUE

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INVESTMENTS OUTSTANDING AS OF 12/31/09
 MAJOR SORT KEY IS FUND

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

SUBTOTAL (Inv Type) 99	PASSBOOK & STATE POOL		12.66%(M)		.6048	100,000,000.00	100,000,000.00	-4.51	.00
					.6048	100,000,000.00	100.0000000000		

SUBTOTAL (Fund) 1	INVESTMENT FUNDS		95.18%(M)		2.1706	781,325,000.00	789,832,948.97	3,870,765.98	10,079,224.89
					2.2312	779,753,890.74	101.0889130000		-166.66

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

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(RPTMKT)

I N V E S T M E N T S O U T S T A N D I N G A S O F 1 2 / 3 1 / 0 9
M A J O R S O R T K E Y I S F U N D

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 35386	SERIES 2007-RDA 11/08/07 01/01/10		130	54	.6048	.00	.00*	.00	0.00
			415	100	.6048	.00	.00000000000	BOOK	
SUBTOTAL (Inv Type) 99 PASSBOOK & STATE POOL					0.0000	.00	.00	.00	.00
					.0000	.00	.00000000000		
SUBTOTAL (Fund) 54 RDA SERIES 2007					0.0000	.00	.00	.00	.00
					.0000	.00	.00000000000		

* MARKET = BOOK LESS PURCHASE INTEREST

CITY OF SAN JOSE
 TREASURY DIVISION
 INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 12/31/09
 MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 35894	Series 2008 B-RDA Tax Allocatio 11/14/08 01/01/10		130 415	55 100	.6048 .6048	40,012,133.48 40,012,133.48	40,012,133.48* 100.0000000000	.00 BOOK	0.00
SUBTOTAL (Inv Type) 99 PASSBOOK & STATE POOL 100.00%(M)					.6048 .6048	40,012,133.48 40,012,133.48	40,012,133.48 100.0000000000	.00	.00
SUBTOTAL (Fund) 55 Series 2008B-RDA Tax Alloca 4.82%(M)					.6048 .6048	40,012,133.48 40,012,133.48	40,012,133.48 100.0000000000	.00	.00
GRAND TOTAL					2.0942 2.1518	821,337,133.48 819,766,024.22	829,845,082.45 101.0358660000	3,870,765.98	10,079,224.89 -166.66

* MARKET = BOOK LESS PURCHASE INTEREST

SECTION E

DETAIL OF INVESTMENT ACTIVITY

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

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



C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
DETAIL TRANSACTION REPORT - FIXED INCOME
10/01/09 TO 12/31/09
SETTLEMENT DATE BASIS
FUND: 1 INVESTMENT FUNDS

PAGE: 1

RUN: 01/19/10 11:19:39

* ACTIVE TRANSACTIONS *

INV #	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TXN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH DATE	/ENTRY	SETTLE	TYP YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
32936	STATE INVESTMT POOL-CT	1235	01/01/10	12/31/09	INTR	.605		-68,512.87	
uyen		12/31/09	01/15/10	12/31/09		.605			68,512.87
33658	STATE INVESTMT POOL-RD	1365	01/01/10	12/31/09	INTR	.605		-68,612.30	
uyen		12/31/09	01/15/10	12/31/09		.605			68,612.30
35117	FHLB-CALL-GILFD	1365	10/27/11	10/27/09	INTR	5.300		-132,500.00	
snj101		10/27/09	10/28/09	10/27/09		5.302			132,500.00
35154	FHLMC-GILFD	1365	10/13/10	10/13/09	INTR	4.160		-83,200.00	
snj101		10/13/09	10/14/09	10/13/09		4.778			83,200.00
35169	FHLMC-UBS	1365	10/04/10	10/04/09	INTR	4.750		-248,781.25	
snj101		10/04/09	10/06/09	10/04/09		4.805			248,781.25
35173	FHLMC-GILFD	1365	10/18/10	10/18/09	INTR	5.000		-242,625.00	
snj101		10/18/09	10/20/09	10/18/09		4.755			242,625.00
35176	FFCB-UBC	1365	10/26/10	10/26/09	INTR	4.800		-120,000.00	
snj101		10/26/09	10/27/09	10/26/09		4.719			120,000.00
35179	FFCB-GILFD	1365	10/26/10	10/26/09	INTR	4.800		-120,000.00	
snj101		10/26/09	10/27/09	10/26/09		4.797			120,000.00
35180	FFCB-CITIG	1365	10/26/10	10/26/09	INTR	4.800		-120,000.00	
snj101		10/26/09	10/27/09	10/26/09		4.790			120,000.00
35197	FHLB-GILFD	1365	12/10/10	12/10/09	INTR	4.875		-243,750.00	
snj101		12/10/09	12/11/09	12/10/09		4.894			243,750.00
35203	FHLMC-UBC	1365	12/16/10	12/16/09	INTR	4.500		-213,750.00	
snj101		12/16/09	12/17/09	12/16/09		4.829			213,750.00
35205	FHLB-GILFD	1365	12/10/10	12/10/09	INTR	4.875		-121,875.00	
snj101		12/10/09	12/11/09	12/10/09		4.853			121,875.00
35211	FFCB-GILFD	1365	11/01/10	11/01/09	INTR	4.750		-118,750.00	
snj101		11/01/09	11/03/09	11/01/09		4.809			118,750.00
35212	FHLMC-CITIG	1365	10/18/10	10/18/09	INTR	4.125		-206,250.00	
snj101		10/18/09	10/20/09	10/18/09		4.796			206,250.00
35213	FHLB-CALL-UBC	1365	05/03/12	11/03/09	INTR	5.020		-125,500.00	
snj101		11/03/09	11/04/09	11/03/09		5.020			125,500.00
35216	FHLB-CALL-UBC	1365	05/07/12	11/07/09	INTR	5.050		-126,250.00	
snj101		11/07/09	11/10/09	11/07/09		5.050			126,250.00
35225	FHLMC-GILFD	1365	11/19/10	11/19/09	INTR	4.400		-22,000.00	
snj101		11/19/09	11/20/09	11/19/09		4.841			22,000.00
35226	FHLMC-GILFD	1365	12/16/10	12/16/09	INTR	4.500		-45,000.00	
snj101		12/16/09	12/17/09	12/16/09		4.841			45,000.00
35230	FHLMC-GILFD	1365	12/08/10	12/08/09	INTR	4.750		-100,605.00	
snj101		12/08/09	12/09/09	12/08/09		4.850			100,605.00
35497	FHLB-UBC	1365	05/12/11	11/12/09	INTR	3.450		-155,767.50	
snj101		11/12/09	11/13/09	11/12/09		3.451			155,767.50
35817	FHLB-GILFD	1365	04/30/10	10/30/09	INTR	2.375		-118,750.00	
snj101		10/30/09	11/02/09	10/30/09		3.009			118,750.00
35859	FFCB-CALL-UBS	1365	10/06/10	10/06/09	INTR	3.550		-177,500.00	
snj101		10/06/09	10/07/09	10/06/09		3.550			177,500.00

* ACTIVE TRANSACTIONS *

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
D E T A I L T R A N S A C T I O N R E P O R T - F I X E D I N C O M E
10/01/09 TO 12/31/09
S E T T L E M E N T D A T E B A S I S

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RUN: 01/19/10 11:19:39

FUND: 1 INVESTMENT FUNDS

INV #	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TXN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS	
USER	MEMO	CASH DATE	/ENTRY	SETTLE	TYP YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT	
35860	FFCB-WF	1365	10/14/11	10/14/09	INTR	3.600		-180,000.00		
snj101			10/14/09	10/15/09	10/14/09	3.600			180,000.00	
35866	FFCB-CALL-UBS	1365	10/15/13	10/15/09	INTR	4.250		-212,500.00		
snj101			10/15/09	10/16/09	10/15/09	4.250			212,500.00	
35889	FHLB-CALL-WF	1365	11/08/12	11/08/09	INTR	4.125		-72,187.50		
snj101			11/08/09	11/10/09	11/08/09	4.125			72,187.50	
35890	FHLB-CALL-WF	1365	11/08/12	11/08/09	INTR	4.100		-164,000.00		
snj101			11/08/09	11/10/09	11/08/09	4.100			164,000.00	
35892	FHLB-CALL-CITIG	1365	11/17/11	11/17/09	INTR	3.550		-177,500.00		
snj101			11/17/09	11/18/09	11/17/09	3.550			177,500.00	
35895	FFCB-UBS	1365	11/21/11	11/21/09	INTR	3.200		-160,000.00		
snj101			11/21/09	11/24/09	11/21/09	3.200			160,000.00	
35906	FFCB-UBC	1365	04/07/10	10/07/09	INTR	2.375		-111,031.25		
snj101			10/07/09	10/08/09	10/07/09	2.375			111,031.25	
35913	MTN-GE CAPITAL CORP-BA	1365	12/09/11	12/09/09	INTR	3.000		-375,000.00		
snj101			12/09/09	12/10/09	12/09/09	3.101			375,000.00	
35922	MTN-PNC-CITIG	1365	06/22/11	12/22/09	INTR	1.875		-46,875.00		
snj101			12/22/09	12/23/09	12/22/09	1.949			46,875.00	
SUBTOTAL (Txn Typ) INTR					ASSETS	2.896		-4,479,072.67		
						2.962			4,479,072.67	
35117	FHLB-CALL-GILFD	1365	186	10/27/11	10/27/09	CALL	5.300	-5,000,000.00	-4,999,150.00	-850.00
snj101				10/28/09	10/27/09		5.302		850.00	5,000,000.00
35859	FFCB-CALL-UBS	1365	441	10/06/10	10/06/09	CALL	3.550	-10,000,000.00	-10,000,000.00	
snj101				10/07/09	10/06/09		3.550			10,000,000.00
SUBTOTAL (Txn Typ) CALL					ASSETS	4.133	-15,000,000.00	-14,999,150.00		-850.00
						4.134		850.00		15,000,000.00
32936	STATE INVESTMT POOL-CT	1235	415	01/01/10	10/20/09	PSAL	.605	-90,512.63	-90,512.63	
uyen				10/20/09	10/20/09		.605			90,512.63
			415		12/23/09	PSAL	.605	-1,000,000.00	-1,000,000.00	
uyen				12/23/09	12/23/09		.605			1,000,000.00
33658	STATE INVESTMT POOL-RD	1365	415	01/01/10	10/20/09	PSAL	.605	-90,512.63	-90,512.63	
uyen				10/20/09	10/20/09		.605			90,512.63
SUBTOTAL (Txn Typ) PSAL					ASSETS	.605	-1,181,025.26	-1,181,025.26		
						.605				1,181,025.26
35059	FHLB-CS	1365	179	12/11/09	12/11/09	MAT	5.000	-5,000,000.00	-5,000,000.00	-125,000.00
snj101				12/14/09	12/11/09		4.980			5,125,000.00

* ACTIVE TRANSACTIONS *

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
D E T A I L T R A N S A C T I O N R E P O R T - F I X E D I N C O M E
10/01/09 TO 12/31/09
S E T T L E M E N T D A T E B A S I S
F U N D : 1 I N V E S T M E N T F U N D S

P A G E : 3
R U N : 01/19/10 11:19:39

INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
35064	FHLB-GILFD	1365	186	12/11/09	12/11/09	MAT	5.000	-5,000,000.00	-5,000,000.00	-125,000.00	
snj101				12/14/09	12/11/09		4.999				5,125,000.00
35066	FFCB-GILFD	1365	186	10/27/09	10/27/09	MAT	4.820	-5,000,000.00	-5,000,000.00	-120,500.00	
snj101				10/28/09	10/27/09		4.989				5,120,500.00
35071	FHLB-UBS	1365	441	12/11/09	12/11/09	MAT	5.000	-10,000,000.00	-10,000,000.00	-250,000.00	
snj101				12/14/09	12/11/09		5.046				10,250,000.00
35074	FFCB-JPM	1365	325	12/02/09	12/02/09	MAT	5.080	-5,000,000.00	-5,000,000.00	-127,000.00	
snj101				12/03/09	12/02/09		5.056				5,127,000.00
35077	FFCB-WF	1365	451	11/20/09	11/20/09	MAT	4.850	-5,000,000.00	-5,000,000.00	-121,250.00	
snj101				11/23/09	11/20/09		5.040				5,121,250.00
35079	FFCB-BA	1365	40	10/23/09	10/23/09	MAT	5.000	-3,750,000.00	-3,750,000.00	-93,750.00	
snj101				10/26/09	10/23/09		5.050				3,843,750.00
35088	FFCB-GILFD	1365	186	10/27/09	10/27/09	MAT	4.820	-5,000,000.00	-5,000,000.00	-120,500.00	
snj101				10/28/09	10/27/09		5.121				5,120,500.00
35095	FFCB-LB	1365	260	10/23/09	10/23/09	MAT	5.000	-5,000,000.00	-5,000,000.00	-125,000.00	
snj101				10/26/09	10/23/09		5.073				5,125,000.00
35097	FFCB-GILFD	1365	186	10/27/09	10/27/09	MAT	4.820	-5,000,000.00	-5,000,000.00	-120,500.00	
snj101				10/28/09	10/27/09		5.098				5,120,500.00
35098	FFCB-UBS	1365	441	10/23/09	10/23/09	MAT	5.000	-5,000,000.00	-5,000,000.00	-125,000.00	
snj101				10/26/09	10/23/09		5.048				5,125,000.00
35102	FHLB-GILFD	1365	186	11/13/09	11/13/09	MAT	4.000	-5,000,000.00	-5,000,000.00	-98,888.89	
snj101				11/16/09	11/13/09		5.075				5,098,888.89
35106	FHLB-GILFD	1365	186	11/13/09	11/13/09	MAT	4.000	-5,000,000.00	-5,000,000.00	-98,888.89	
snj101				11/16/09	11/13/09		5.003				5,098,888.89
35118	FHLB-GILFD	1365	186	11/10/09	11/10/09	MAT	3.860	-5,000,000.00	-5,000,000.00	-96,500.00	
snj101				11/12/09	11/10/09		5.018				5,096,500.00
35235	FFCB-UBC	1365	445	10/23/09	10/23/09	MAT	5.000	-5,000,000.00	-5,000,000.00	-125,000.00	
snj101				10/26/09	10/23/09		4.904				5,125,000.00
35236	FHLB-GILFD	1365	186	10/02/09	10/02/09	MAT	5.000	-5,000,000.00	-5,000,000.00	-125,000.00	
snj101				10/05/09	10/02/09		4.932				5,125,000.00
35963	FHLB-DISC-WF	1365	451	11/03/09	11/03/09	MAT	.700	-10,000,000.00	-10,000,000.00		
snj101				11/04/09	11/03/09		.713				10,000,000.00
35964	FHLB-DISC-WF	1365	451	10/13/09	10/13/09	MAT	.680	-10,000,000.00	-10,000,000.00		
snj101				10/14/09	10/13/09		.692				10,000,000.00
35966	FHLMC-DISC-WF	1365	451	12/30/09	12/30/09	MAT	.750	-15,000,000.00	-15,000,000.00		
snj101				01/04/10	12/30/09		.764				15,000,000.00
36115	FNMA-DISC-CITIG	1365	132	11/06/09	11/06/09	MAT	.250	-15,000,000.00	-15,000,000.00		
snj101				11/09/09	11/06/09		.254				15,000,000.00
36118	FHLMC-DISC-UBS	1365	441	11/16/09	11/16/09	MAT	.270	-15,000,000.00	-15,000,000.00		
snj101				11/17/09	11/16/09		.274				15,000,000.00
36120	US TREASURY BILLS	1365	40	12/03/09	12/03/09	MAT	.280	-9,000,000.00	-9,000,000.00		
snj101				12/04/09	12/03/09		.284				9,000,000.00
36121	FNMA-DISC-BA	1365	40	10/09/09	10/09/09	MAT	.190	-9,000,000.00	-9,000,000.00		
snj101				10/13/09	10/09/09		.193				9,000,000.00

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
DETAIL TRANSACTION REPORT - FIXED INCOME
10/01/09 TO 12/31/09
SETTLEMENT DATE BASIS
FUND: 1 INVESTMENT FUNDS

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RUN: 01/19/10 11:19:39

* ACTIVE TRANSACTIONS *

INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36133	CP-DISC-TOYOTA-TOY	1365	436	12/17/09	12/17/09	MAT	.380	-20,000,000.00	-20,000,000.00		
snj101				12/18/09	12/17/09		.386				20,000,000.00
36135	FHLMC-DISC-JPM	1365	325	11/23/09	11/23/09	MAT	.240	-15,000,000.00	-15,000,000.00		
snj101				11/24/09	11/23/09		.244				15,000,000.00
36136	FHLB-DISC-BA	1365	40	12/04/09	12/04/09	MAT	.260	-6,300,000.00	-6,300,000.00		
snj101				12/07/09	12/04/09		.264				6,300,000.00
36188	CP-DISC-UBS FIN DEL-UB	1365	441	12/28/09	12/28/09	MAT	.390	-20,000,000.00	-20,000,000.00		
snj101				12/29/09	12/28/09		.396				20,000,000.00
36205	CP-DISC-GE CAPITAL COR	1365	187	10/13/09	10/13/09	MAT	.180	-13,000,000.00	-13,000,000.00		
snj101				10/14/09	10/13/09		.183				13,000,000.00
36211	CP-DISC-GE CAPITAL COR	1365	187	10/19/09	10/19/09	MAT	.180	-20,000,000.00	-20,000,000.00		
snj101				10/20/09	10/19/09		.183				20,000,000.00
36218	CP-DISC-TOYOTA-TOY	1365	436	10/29/09	10/29/09	MAT	.140	-8,000,000.00	-8,000,000.00		
snj101				10/30/09	10/29/09		.142				8,000,000.00
36222	CP-DISC-BANKAMERICA-BA	1365	40	10/01/09	10/01/09	MAT	.010	-10,000,000.00	-10,000,000.00		
snj101				10/02/09	10/01/09		.010				10,000,000.00
36223	CP-DISC-BANKAMERICA-BA	1365	40	10/01/09	10/01/09	MAT	.010	-8,600,000.00	-8,600,000.00		
snj101				10/02/09	10/01/09		.010				8,600,000.00
36224	CP-DISC-BANKAMERICA-BA	1365	40	10/02/09	10/02/09	MAT	.070	-13,500,000.00	-13,500,000.00		
snj101				10/05/09	10/02/09		.071				13,500,000.00
36225	CP-DISC-BANKAMERICA-BA	1365	40	10/05/09	10/05/09	MAT	.090	-35,200,000.00	-35,200,000.00		
snj101				10/06/09	10/05/09		.091				35,200,000.00
36226	CP-DISC-BANKAMERICA-BA	1365	40	10/06/09	10/06/09	MAT	.110	-21,600,000.00	-21,600,000.00		
snj101				10/07/09	10/06/09		.112				21,600,000.00
36228	CP-DISC-BANKAMERICA-BA	1365	40	10/07/09	10/07/09	MAT	.110	-30,700,000.00	-30,700,000.00		
snj101				10/08/09	10/07/09		.112				30,700,000.00
36229	CP-DISC-BANKAMERICA-BA	1365	40	10/08/09	10/08/09	MAT	.110	-17,400,000.00	-17,400,000.00		
snj101				10/09/09	10/08/09		.112				17,400,000.00
36230	CP-DISC-BANKAMERICA-BA	1365	40	10/09/09	10/09/09	MAT	.110	-15,000,000.00	-15,000,000.00		
snj101				10/13/09	10/09/09		.112				15,000,000.00
36231	CP-DISC-BANKAMERICA-BA	1365	40	10/09/09	10/09/09	MAT	.100	-23,446,000.00	-23,446,000.00		
snj101				10/13/09	10/09/09		.101				23,446,000.00
36232	CP-DISC-BANKAMERICA-BA	1365	40	10/13/09	10/13/09	MAT	.110	-21,300,000.00	-21,300,000.00		
snj101				10/14/09	10/13/09		.112				21,300,000.00
36234	CP-DISC-BANKAMERICA-BA	1365	40	10/14/09	10/14/09	MAT	.100	-26,300,000.00	-26,300,000.00		
snj101				10/15/09	10/14/09		.101				26,300,000.00
36236	CP-DISC-BANKAMERICA-BA	1365	40	10/15/09	10/15/09	MAT	.110	-23,500,000.00	-23,500,000.00		
snj101				10/16/09	10/15/09		.112				23,500,000.00
36237	CP-DISC-BANKAMERICA-BA	1365	40	10/16/09	10/16/09	MAT	.120	-19,800,000.00	-19,800,000.00		
snj101				10/19/09	10/16/09		.122				19,800,000.00
36238	CP-DISC-BANKAMERICA-BA	1365	40	10/20/09	10/20/09	MAT	.120	-19,000,000.00	-19,000,000.00		
snj101				10/21/09	10/20/09		.122				19,000,000.00
36239	CP-DISC-BANKAMERICA-BA	1365	40	10/20/09	10/20/09	MAT	.110	-2,300,000.00	-2,300,000.00		
snj101				10/21/09	10/20/09		.112				2,300,000.00

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INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36240	CP-DISC-GE CAPITAL COR	1365	187	10/26/09	10/26/09	MAT	.150	-15,000,000.00	-15,000,000.00		
snj101				10/27/09	10/26/09		.152				15,000,000.00
36241	CP-DISC-BANKAMERICA-BA	1365	40	10/21/09	10/21/09	MAT	.110	-22,300,000.00	-22,300,000.00		
snj101				10/22/09	10/21/09		.112				22,300,000.00
36242	CP-DISC-BANKAMERICA-BA	1365	40	10/22/09	10/22/09	MAT	.090	-28,100,000.00	-28,100,000.00		
snj101				10/23/09	10/22/09		.091				28,100,000.00
36243	CP-DISC-BANKAMERICA-BA	1365	40	10/23/09	10/23/09	MAT	.090	-20,400,000.00	-20,400,000.00		
snj101				10/26/09	10/23/09		.091				20,400,000.00
36245	CP-DISC-BANKAMERICA-BA	1365	40	10/26/09	10/26/09	MAT	.090	-30,800,000.00	-30,800,000.00		
snj101				10/27/09	10/26/09		.091				30,800,000.00
36246	CP-DISC-BANKAMERICA-BA	1365	40	10/27/09	10/27/09	MAT	.090	-24,800,000.00	-24,800,000.00		
snj101				10/28/09	10/27/09		.091				24,800,000.00
36248	CP-DISC-BANKAMERICA-BA	1365	40	10/28/09	10/28/09	MAT	.080	-24,600,000.00	-24,600,000.00		
snj101				10/29/09	10/28/09		.081				24,600,000.00
36249	FNMA-DISC-WF	1365	451	12/18/09	12/18/09	MAT	.070	-20,000,000.00	-20,000,000.00		
snj101				12/21/09	12/18/09		.071				20,000,000.00
36250	CP-DISC-BANKAMERICA-BA	1365	40	10/29/09	10/29/09	MAT	.090	-20,800,000.00	-20,800,000.00		
snj101				10/30/09	10/29/09		.091				20,800,000.00
36251	CP-DISC-BANKAMERICA-BA	1365	40	10/30/09	10/30/09	MAT	.090	-31,300,000.00	-31,300,000.00		
snj101				11/02/09	10/30/09		.091				31,300,000.00
36252	CP-DISC-BANKAMERICA-BA	1365	40	11/02/09	11/02/09	MAT	.090	-20,300,000.00	-20,300,000.00		
snj101				11/03/09	11/02/09		.091				20,300,000.00
36253	CP-DISC-GE CAPITAL COR	1365	187	11/16/09	11/16/09	MAT	.150	-20,000,000.00	-20,000,000.00		
snj101				11/17/09	11/16/09		.152				20,000,000.00
36254	CP-DISC-BANKAMERICA-BA	1365	40	11/03/09	11/03/09	MAT	.110	-21,738,000.00	-21,738,000.00		
snj101				11/04/09	11/03/09		.112				21,738,000.00
36255	CP-DISC-BANKAMERICA-BA	1365	40	11/04/09	11/04/09	MAT	.110	-31,900,000.00	-31,900,000.00		
snj101				11/05/09	11/04/09		.112				31,900,000.00
36256	CP-DISC-BANKAMERICA-BA	1365	40	11/05/09	11/05/09	MAT	.110	-29,300,000.00	-29,300,000.00		
snj101				11/06/09	11/05/09		.112				29,300,000.00
36257	CP-DISC-BANKAMERICA-BA	1365	40	11/06/09	11/06/09	MAT	.110	-27,800,000.00	-27,800,000.00		
snj101				11/09/09	11/06/09		.112				27,800,000.00
36258	CP-DISC-BANKAMERICA-BA	1365	40	11/09/09	11/09/09	MAT	.120	-35,500,000.00	-35,500,000.00		
snj101				11/10/09	11/09/09		.122				35,500,000.00
36260	CP-DISC-BANKAMERICA-BA	1365	40	11/10/09	11/10/09	MAT	.120	-21,460,000.00	-21,460,000.00		
snj101				11/12/09	11/10/09		.122				21,460,000.00
36261	CP-DISC-BANKAMERICA-BA	1365	40	11/12/09	11/12/09	MAT	.110	-20,500,000.00	-20,500,000.00		
snj101				11/13/09	11/12/09		.112				20,500,000.00
36262	CP-DISC-BANKAMERICA-BA	1365	40	11/13/09	11/13/09	MAT	.110	-26,900,000.00	-26,900,000.00		
snj101				11/16/09	11/13/09		.112				26,900,000.00
36263	CP-DISC-BANKAMERICA-BA	1365	40	11/16/09	11/16/09	MAT	.110	-28,300,000.00	-28,300,000.00		
snj101				11/17/09	11/16/09		.112				28,300,000.00
36264	CP-DISC-BANKAMERICA-BA	1365	40	11/17/09	11/17/09	MAT	.110	-20,000,000.00	-20,000,000.00		
snj101				11/18/09	11/17/09		.112				20,000,000.00

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INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36265	CP-DISC-BANKAMERICA-BA	1365	40	11/20/09	11/20/09	MAT	.130	-16,200,000.00	-16,200,000.00		
snj101				11/23/09	11/20/09		.132				16,200,000.00
36266	CP-DISC-BANKAMERICA-BA	1365	40	11/18/09	11/18/09	MAT	.110	-18,300,000.00	-18,300,000.00		
snj101				11/19/09	11/18/09		.112				18,300,000.00
36267	CP-DISC-GE CAPITAL COR	1365	187	11/30/09	11/30/09	MAT	.140	-18,000,000.00	-18,000,000.00		
snj101				12/01/09	11/30/09		.142				18,000,000.00
36269	CP-DISC-BANKAMERICA-BA	1365	40	11/19/09	11/19/09	MAT	.100	-21,900,000.00	-21,900,000.00		
snj101				11/20/09	11/19/09		.101				21,900,000.00
36270	CP-DISC-BANKAMERICA-BA	1365	40	11/20/09	11/20/09	MAT	.100	-22,100,000.00	-22,100,000.00		
snj101				11/23/09	11/20/09		.101				22,100,000.00
36271	CP-DISC-BANKAMERICA-BA	1365	40	11/23/09	11/23/09	MAT	.110	-10,000,000.00	-10,000,000.00		
snj101				11/24/09	11/23/09		.112				10,000,000.00
36274	CP-DISC-BANKAMERICA-BA	1365	40	11/24/09	11/24/09	MAT	.110	-15,500,000.00	-15,500,000.00		
snj101				11/25/09	11/24/09		.112				15,500,000.00
36275	CP-DISC-BANKAMERICA-BA	1365	40	11/25/09	11/25/09	MAT	.120	-3,800,000.00	-3,800,000.00		
snj101				11/30/09	11/25/09		.122				3,800,000.00
36276	CP-DISC-BANKAMERICA-BA	1365	40	11/25/09	11/25/09	MAT	.100	-13,000,000.00	-13,000,000.00		
snj101				11/30/09	11/25/09		.101				13,000,000.00
36277	CP-DISC-BANKAMERICA-BA	1365	40	11/30/09	11/30/09	MAT	.110	-29,100,000.00	-29,100,000.00		
snj101				12/01/09	11/30/09		.112				29,100,000.00
36279	CP-DISC-BANKAMERICA-BA	1365	40	12/01/09	12/01/09	MAT	.130	-30,000,000.00	-30,000,000.00		
snj101				12/02/09	12/01/09		.132				30,000,000.00
36280	CP-DISC-GE CAPITAL COR	1365	187	12/01/09	12/01/09	MAT	.080	-17,800,000.00	-17,800,000.00		
snj101				12/02/09	12/01/09		.081				17,800,000.00
36281	CP-DISC-BANKAMERICA-BA	1365	40	12/02/09	12/02/09	MAT	.120	-29,800,000.00	-29,800,000.00		
snj101				12/03/09	12/02/09		.122				29,800,000.00
36282	CP-DISC-BANKAMERICA-BA	1365	40	12/03/09	12/03/09	MAT	.110	-32,900,000.00	-32,900,000.00		
snj101				12/04/09	12/03/09		.112				32,900,000.00
36283	CP-DISC-BANKAMERICA-BA	1365	40	12/04/09	12/04/09	MAT	.110	-32,300,000.00	-32,300,000.00		
snj101				12/07/09	12/04/09		.112				32,300,000.00
36286	CP-DISC-BANKAMERICA-BA	1365	40	12/07/09	12/07/09	MAT	.130	-21,300,000.00	-21,300,000.00		
snj101				12/08/09	12/07/09		.132				21,300,000.00
36287	CP-DISC-BANKAMERICA-BA	1365	40	12/08/09	12/08/09	MAT	.110	-29,600,000.00	-29,600,000.00		
snj101				12/09/09	12/08/09		.112				29,600,000.00
36288	CP-DISC-BANKAMERICA-BA	1365	40	12/09/09	12/09/09	MAT	.100	-11,200,000.00	-11,200,000.00		
snj101				12/10/09	12/09/09		.101				11,200,000.00
36291	CP-DISC-BANKAMERICA-BA	1365	40	12/10/09	12/10/09	MAT	.100	-15,300,000.00	-15,300,000.00		
snj101				12/11/09	12/10/09		.101				15,300,000.00
36292	CP-DISC-BANKAMERICA-BA	1365	40	12/11/09	12/11/09	MAT	.110	-19,500,000.00	-19,500,000.00		
snj101				12/14/09	12/11/09		.112				19,500,000.00
36293	CP-DISC-BANKAMERICA-BA	1365	40	12/14/09	12/14/09	MAT	.120	-31,600,000.00	-31,600,000.00		
snj101				12/15/09	12/14/09		.122				31,600,000.00
36295	CP-DISC-BANKAMERICA-BA	1365	40	12/15/09	12/15/09	MAT	.120	-27,300,000.00	-27,300,000.00		
snj101				12/16/09	12/15/09		.122				27,300,000.00

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INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS		
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT		
36297	CP-DISC-BANKAMERICA-BA	1365	40	12/16/09	12/16/09	MAT	.120	-17,700,000.00	-17,700,000.00				
snj101				12/17/09	12/16/09		.122				17,700,000.00		
36298	CP-DISC-BANKAMERICA-BA	1365	40	12/17/09	12/17/09	MAT	.120	-12,900,000.00	-12,900,000.00				
snj101				12/18/09	12/17/09		.122				12,900,000.00		
36300	CP-DISC-BANKAMERICA-BA	1365	40	12/18/09	12/18/09	MAT	.110	-14,800,000.00	-14,800,000.00				
snj101				12/21/09	12/18/09		.112				14,800,000.00		
36301	CP-DISC-BANKAMERICA-BA	1365	40	12/22/09	12/22/09	MAT	.120	-19,300,000.00	-19,300,000.00				
snj101				12/23/09	12/22/09		.122				19,300,000.00		
36304	CP-DISC-BANKAMERICA-BA	1365	40	12/22/09	12/22/09	MAT	.120	-20,700,000.00	-20,700,000.00				
snj101				12/23/09	12/22/09		.122				20,700,000.00		
36305	CP-DISC-TOYOTA-TOY	1365	436	12/22/09	12/22/09	MAT	.060	-14,300,000.00	-14,300,000.00				
snj101				12/23/09	12/22/09		.061				14,300,000.00		
36306	CP-DISC-BANKAMERICA-BA	1365	40	12/23/09	12/23/09	MAT	.120	-7,000,000.00	-7,000,000.00				
snj101				12/28/09	12/23/09		.122				7,000,000.00		
36307	CP-DISC-UBS FIN DEL-UB	1365	441	12/29/09	12/29/09	MAT	.120	-15,000,000.00	-15,000,000.00				
snj101				12/30/09	12/29/09		.122				15,000,000.00		
36308	CP-DISC-BANKAMERICA-BA	1365	40	12/29/09	12/29/09	MAT	.110	-23,700,000.00	-23,700,000.00				
snj101				12/30/09	12/29/09		.112				23,700,000.00		
36309	CP-DISC-UBS FIN DEL-UB	1365	441	12/30/09	12/30/09	MAT	.130	-13,500,000.00	-13,500,000.00				
snj101				01/04/10	12/30/09		.132				13,500,000.00		
36311	CP-DISC-BANKAMERICA-BA	1365	40	12/31/09	12/31/09	MAT	.040	-29,100,000.00	-29,100,000.00				
snj101				01/04/10	12/31/09		.041				29,100,000.00		
SUBTOTAL (Txn Typ) MAT								ASSETS	.355	-1752994000.00	-1752994000.00	-1,997,777.78	
									.369				1754991777.78
35059	FHLB-CS	1365		12/11/09	12/11/09	AMRT	5.000		-2,450.00				
snj101				12/14/09	12/11/09		4.980			2,450.00			
35064	FHLB-GILFD	1365		12/11/09	12/11/09	AMRT	5.000		90.00				
snj101				12/14/09	12/11/09		4.999			-90.00			
35066	FFCB-GILFD	1365		10/27/09	10/27/09	AMRT	4.820		21,560.00				
snj101				10/28/09	10/27/09		4.989			-21,560.00			
35071	FHLB-UBS	1365		12/11/09	12/11/09	AMRT	5.000		12,800.00				
snj101				12/14/09	12/11/09		5.046			-12,800.00			
35074	FFCB-JPM	1365		12/02/09	12/02/09	AMRT	5.080		-2,835.00				
snj101				12/03/09	12/02/09		5.056			2,835.00			
35077	FFCB-WF	1365		11/20/09	11/20/09	AMRT	4.850		25,100.00				
snj101				11/23/09	11/20/09		5.040			-25,100.00			
35079	FFCB-BA	1365		10/23/09	10/23/09	AMRT	5.000		5,062.50				
snj101				10/26/09	10/23/09		5.050			-5,062.50			
35088	FFCB-GILFD	1365		10/27/09	10/27/09	AMRT	4.820		38,100.00				
snj101				10/28/09	10/27/09		5.121			-38,100.00			
35095	FFCB-LB	1365		10/23/09	10/23/09	AMRT	5.000		9,550.00				
snj101				10/26/09	10/23/09		5.073			-9,550.00			

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INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
35097	FFCB-GILFD	1365		10/27/09	10/27/09	AMRT	4.820		35,000.00		
snj101				10/28/09	10/27/09		5.098			-35,000.00	
35098	FFCB-UBS	1365		10/23/09	10/23/09	AMRT	5.000		6,400.00		
snj101				10/26/09	10/23/09		5.048			-6,400.00	
35102	FHLB-GILFD	1365		11/13/09	11/13/09	AMRT	4.000		137,620.00		
snj101				11/16/09	11/13/09		5.075			-137,620.00	
35106	FHLB-GILFD	1365		11/13/09	11/13/09	AMRT	4.000		128,265.00		
snj101				11/16/09	11/13/09		5.003			-128,265.00	
35118	FHLB-GILFD	1365		11/10/09	11/10/09	AMRT	3.860		146,485.00		
snj101				11/12/09	11/10/09		5.018			-146,485.00	
35235	FFCB-UBC	1365		10/23/09	10/23/09	AMRT	5.000		-10,750.00		
snj101				10/26/09	10/23/09		4.904			10,750.00	
35236	FHLB-GILFD	1365		10/02/09	10/02/09	AMRT	5.000		-7,300.00		
snj101				10/05/09	10/02/09		4.932			7,300.00	
35963	FHLB-DISC-WF	1365		11/03/09	11/03/09	AMRT	.700		54,638.89		
snj101				11/04/09	11/03/09		.713			-54,638.89	
35964	FHLB-DISC-WF	1365		10/13/09	10/13/09	AMRT	.680		49,111.11		
snj101				10/14/09	10/13/09		.692			-49,111.11	
35966	FHLB-DISC-WF	1365		12/30/09	12/30/09	AMRT	.750		105,625.00		
snj101				01/04/10	12/30/09		.764			-105,625.00	
36115	FNMA-DISC-CITIG	1365		11/06/09	11/06/09	AMRT	.250		14,062.50		
snj101				11/09/09	11/06/09		.254			-14,062.50	
36118	FHLB-DISC-UBS	1365		11/16/09	11/16/09	AMRT	.270		16,312.50		
snj101				11/17/09	11/16/09		.274			-16,312.50	
36120	US TREASURY BILLS	1365		12/03/09	12/03/09	AMRT	.280		11,340.00		
snj101				12/04/09	12/03/09		.284			-11,340.00	
36121	FNMA-DISC-BA	1365		10/09/09	10/09/09	AMRT	.190		5,082.50		
snj101				10/13/09	10/09/09		.193			-5,082.50	
36133	CP-DISC-TOYOTA-TOY	1365		12/17/09	12/17/09	AMRT	.380		34,622.22		
snj101				12/18/09	12/17/09		.386			-34,622.22	
36135	FHLB-DISC-JPM	1365		11/23/09	11/23/09	AMRT	.240		13,900.00		
snj101				11/24/09	11/23/09		.244			-13,900.00	
36136	FHLB-DISC-BA	1365		12/04/09	12/04/09	AMRT	.260		6,825.00		
snj101				12/07/09	12/04/09		.264			-6,825.00	
36188	CP-DISC-UBS FIN DEL-UB	1365		12/28/09	12/28/09	AMRT	.390		26,433.33		
snj101				12/29/09	12/28/09		.396			-26,433.33	
36205	CP-DISC-GE CAPITAL COR	1365		10/13/09	10/13/09	AMRT	.180		1,885.00		
snj101				10/14/09	10/13/09		.183			-1,885.00	
36211	CP-DISC-GE CAPITAL COR	1365		10/19/09	10/19/09	AMRT	.180		2,800.00		
snj101				10/20/09	10/19/09		.183			-2,800.00	
36218	CP-DISC-TOYOTA-TOY	1365		10/29/09	10/29/09	AMRT	.140		964.44		
snj101				10/30/09	10/29/09		.142			-964.44	
36222	CP-DISC-BANKAMERICA-BA	1365		10/01/09	10/01/09	AMRT	.010		2.78		
snj101				10/02/09	10/01/09		.010			-2.78	

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INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36223	CP-DISC-BANKAMERICA-BA	1365		10/01/09	10/01/09	AMRT	.010		2.39		
snj101				10/02/09	10/01/09		.010			-2.39	
36224	CP-DISC-BANKAMERICA-BA	1365		10/02/09	10/02/09	AMRT	.070		26.25		
snj101				10/05/09	10/02/09		.071			-26.25	
36225	CP-DISC-BANKAMERICA-BA	1365		10/05/09	10/05/09	AMRT	.090		264.00		
snj101				10/06/09	10/05/09		.091			-264.00	
36226	CP-DISC-BANKAMERICA-BA	1365		10/06/09	10/06/09	AMRT	.110		66.00		
snj101				10/07/09	10/06/09		.112			-66.00	
36228	CP-DISC-BANKAMERICA-BA	1365		10/07/09	10/07/09	AMRT	.110		93.81		
snj101				10/08/09	10/07/09		.112			-93.81	
36229	CP-DISC-BANKAMERICA-BA	1365		10/08/09	10/08/09	AMRT	.110		53.17		
snj101				10/09/09	10/08/09		.112			-53.17	
36230	CP-DISC-BANKAMERICA-BA	1365		10/09/09	10/09/09	AMRT	.110		91.67		
snj101				10/13/09	10/09/09		.112			-91.67	
36231	CP-DISC-BANKAMERICA-BA	1365		10/09/09	10/09/09	AMRT	.100		65.13		
snj101				10/13/09	10/09/09		.101			-65.13	
36232	CP-DISC-BANKAMERICA-BA	1365		10/13/09	10/13/09	AMRT	.110		260.33		
snj101				10/14/09	10/13/09		.112			-260.33	
36234	CP-DISC-BANKAMERICA-BA	1365		10/14/09	10/14/09	AMRT	.100		73.06		
snj101				10/15/09	10/14/09		.101			-73.06	
36236	CP-DISC-BANKAMERICA-BA	1365		10/15/09	10/15/09	AMRT	.110		71.81		
snj101				10/16/09	10/15/09		.112			-71.81	
36237	CP-DISC-BANKAMERICA-BA	1365		10/16/09	10/16/09	AMRT	.120		66.00		
snj101				10/19/09	10/16/09		.122			-66.00	
36238	CP-DISC-BANKAMERICA-BA	1365		10/20/09	10/20/09	AMRT	.120		253.33		
snj101				10/21/09	10/20/09		.122			-253.33	
36239	CP-DISC-BANKAMERICA-BA	1365		10/20/09	10/20/09	AMRT	.110		7.03		
snj101				10/21/09	10/20/09		.112			-7.03	
36240	CP-DISC-GE CAPITAL COR	1365		10/26/09	10/26/09	AMRT	.150		437.50		
snj101				10/27/09	10/26/09		.152			-437.50	
36241	CP-DISC-BANKAMERICA-BA	1365		10/21/09	10/21/09	AMRT	.110		68.14		
snj101				10/22/09	10/21/09		.112			-68.14	
36242	CP-DISC-BANKAMERICA-BA	1365		10/22/09	10/22/09	AMRT	.090		70.25		
snj101				10/23/09	10/22/09		.091			-70.25	
36243	CP-DISC-BANKAMERICA-BA	1365		10/23/09	10/23/09	AMRT	.090		51.00		
snj101				10/26/09	10/23/09		.091			-51.00	
36245	CP-DISC-BANKAMERICA-BA	1365		10/26/09	10/26/09	AMRT	.090		231.00		
snj101				10/27/09	10/26/09		.091			-231.00	
36246	CP-DISC-BANKAMERICA-BA	1365		10/27/09	10/27/09	AMRT	.090		62.00		
snj101				10/28/09	10/27/09		.091			-62.00	
36248	CP-DISC-BANKAMERICA-BA	1365		10/28/09	10/28/09	AMRT	.080		54.67		
snj101				10/29/09	10/28/09		.081			-54.67	
36249	FNMA-DISC-WF	1365		12/18/09	12/18/09	AMRT	.070		2,022.22		
snj101				12/21/09	12/18/09		.071			-2,022.22	

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USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36250	CP-DISC-BANKAMERICA-BA	1365		10/29/09	10/29/09	AMRT	.090		52.00		
snj101				10/30/09	10/29/09		.091			-52.00	
36251	CP-DISC-BANKAMERICA-BA	1365		10/30/09	10/30/09	AMRT	.090		78.25		
snj101				11/02/09	10/30/09		.091			-78.25	
36252	CP-DISC-BANKAMERICA-BA	1365		11/02/09	11/02/09	AMRT	.090		152.25		
snj101				11/03/09	11/02/09		.091			-152.25	
36253	CP-DISC-GE CAPITAL COR	1365		11/16/09	11/16/09	AMRT	.150		1,416.67		
snj101				11/17/09	11/16/09		.152			-1,416.67	
36254	CP-DISC-BANKAMERICA-BA	1365		11/03/09	11/03/09	AMRT	.110		66.42		
snj101				11/04/09	11/03/09		.112			-66.42	
36255	CP-DISC-BANKAMERICA-BA	1365		11/04/09	11/04/09	AMRT	.110		97.47		
snj101				11/05/09	11/04/09		.112			-97.47	
36256	CP-DISC-BANKAMERICA-BA	1365		11/05/09	11/05/09	AMRT	.110		89.53		
snj101				11/06/09	11/05/09		.112			-89.53	
36257	CP-DISC-BANKAMERICA-BA	1365		11/06/09	11/06/09	AMRT	.110		84.94		
snj101				11/09/09	11/06/09		.112			-84.94	
36258	CP-DISC-BANKAMERICA-BA	1365		11/09/09	11/09/09	AMRT	.120		355.00		
snj101				11/10/09	11/09/09		.122			-355.00	
36260	CP-DISC-BANKAMERICA-BA	1365		11/10/09	11/10/09	AMRT	.120		71.53		
snj101				11/12/09	11/10/09		.122			-71.53	
36261	CP-DISC-BANKAMERICA-BA	1365		11/12/09	11/12/09	AMRT	.110		125.28		
snj101				11/13/09	11/12/09		.112			-125.28	
36262	CP-DISC-BANKAMERICA-BA	1365		11/13/09	11/13/09	AMRT	.110		82.19		
snj101				11/16/09	11/13/09		.112			-82.19	
36263	CP-DISC-BANKAMERICA-BA	1365		11/16/09	11/16/09	AMRT	.110		259.42		
snj101				11/17/09	11/16/09		.112			-259.42	
36264	CP-DISC-BANKAMERICA-BA	1365		11/17/09	11/17/09	AMRT	.110		61.11		
snj101				11/18/09	11/17/09		.112			-61.11	
36265	CP-DISC-BANKAMERICA-BA	1365		11/20/09	11/20/09	AMRT	.130		234.00		
snj101				11/23/09	11/20/09		.132			-234.00	
36266	CP-DISC-BANKAMERICA-BA	1365		11/18/09	11/18/09	AMRT	.110		55.92		
snj101				11/19/09	11/18/09		.112			-55.92	
36267	CP-DISC-GE CAPITAL COR	1365		11/30/09	11/30/09	AMRT	.140		910.00		
snj101				12/01/09	11/30/09		.142			-910.00	
36269	CP-DISC-BANKAMERICA-BA	1365		11/19/09	11/19/09	AMRT	.100		60.83		
snj101				11/20/09	11/19/09		.101			-60.83	
36270	CP-DISC-BANKAMERICA-BA	1365		11/20/09	11/20/09	AMRT	.100		61.39		
snj101				11/23/09	11/20/09		.101			-61.39	
36271	CP-DISC-BANKAMERICA-BA	1365		11/23/09	11/23/09	AMRT	.110		91.67		
snj101				11/24/09	11/23/09		.112			-91.67	
36274	CP-DISC-BANKAMERICA-BA	1365		11/24/09	11/24/09	AMRT	.110		47.36		
snj101				11/25/09	11/24/09		.112			-47.36	
36275	CP-DISC-BANKAMERICA-BA	1365		11/25/09	11/25/09	AMRT	.120		25.33		
snj101				11/30/09	11/25/09		.122			-25.33	

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USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36276	CP-DISC-BANKAMERICA-BA	1365		11/25/09	11/25/09	AMRT	.100		36.11		
snj101				11/30/09	11/25/09		.101			-36.11	
36277	CP-DISC-BANKAMERCA-BA	1365		11/30/09	11/30/09	AMRT	.110		444.58		
snj101				12/01/09	11/30/09		.112			-444.58	
36279	CP-DISC-BANKAMERICA-BA	1365		12/01/09	12/01/09	AMRT	.130		108.33		
snj101				12/02/09	12/01/09		.132			-108.33	
36280	CP-DISC-GE CAPITAL COR	1365		12/01/09	12/01/09	AMRT	.080		39.56		
snj101				12/02/09	12/01/09		.081			-39.56	
36281	CP-DISC-BANKAMERICA-BA	1365		12/02/09	12/02/09	AMRT	.120		99.33		
snj101				12/03/09	12/02/09		.122			-99.33	
36282	CP-DISC-BANKAMERICA-BA	1365		12/03/09	12/03/09	AMRT	.110		100.53		
snj101				12/04/09	12/03/09		.112			-100.53	
36283	CP-DISC-BANKAMERICA-BA	1365		12/04/09	12/04/09	AMRT	.110		98.69		
snj101				12/07/09	12/04/09		.112			-98.69	
36286	CP-DISC-BANKAMERICA-BA	1365		12/07/09	12/07/09	AMRT	.130		230.75		
snj101				12/08/09	12/07/09		.132			-230.75	
36287	CP-DISC-BANKAMERICA-BA	1365		12/08/09	12/08/09	AMRT	.110		90.44		
snj101				12/09/09	12/08/09		.112			-90.44	
36288	CP-DISC-BANKAMERICA-BA	1365		12/09/09	12/09/09	AMRT	.100		31.11		
snj101				12/10/09	12/09/09		.101			-31.11	
36291	CP-DISC-BANKAMERICA-BA	1365		12/10/09	12/10/09	AMRT	.100		42.50		
snj101				12/11/09	12/10/09		.101			-42.50	
36292	CP-DISC-BANKAMERICA-BA	1365		12/11/09	12/11/09	AMRT	.110		59.58		
snj101				12/14/09	12/11/09		.112			-59.58	
36293	CP-DISC-BANKAMERICA-BA	1365		12/14/09	12/14/09	AMRT	.120		316.00		
snj101				12/15/09	12/14/09		.122			-316.00	
36295	CP-DISC-BANKAMERICA-BA	1365		12/15/09	12/15/09	AMRT	.120		91.00		
snj101				12/16/09	12/15/09		.122			-91.00	
36297	CP-DISC-BANKAMERICA-BA	1365		12/16/09	12/16/09	AMRT	.120		59.00		
snj101				12/17/09	12/16/09		.122			-59.00	
36298	CP-DISC-BANKAMERICA-BA	1365		12/17/09	12/17/09	AMRT	.120		43.00		
snj101				12/18/09	12/17/09		.122			-43.00	
36300	CP-DISC-BANKAMERICA-BA	1365		12/18/09	12/18/09	AMRT	.110		45.22		
snj101				12/21/09	12/18/09		.112			-45.22	
36301	CP-DISC-BANKAMERICA-BA	1365		12/22/09	12/22/09	AMRT	.120		257.33		
snj101				12/23/09	12/22/09		.122			-257.33	
36304	CP-DISC-BANKAMERICA-BA	1365		12/22/09	12/22/09	AMRT	.120		69.00		
snj101				12/23/09	12/22/09		.122			-69.00	
36305	CP-DISC-TOYOTA-TOY	1365		12/22/09	12/22/09	AMRT	.060		23.83		
snj101				12/23/09	12/22/09		.061			-23.83	
36306	CP-DISC-BANKAMERICA-BA	1365		12/23/09	12/23/09	AMRT	.120		23.33		
snj101				12/28/09	12/23/09		.122			-23.33	
36307	CP-DISC-UBS FIN DEL-UB	1365		12/29/09	12/29/09	AMRT	.120		50.00		
snj101				12/30/09	12/29/09		.122			-50.00	

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USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36308	CP-DISC-BANKAMERICA-BA	1365		12/29/09	12/29/09	AMRT	.110		72.42		
snj101				12/30/09	12/29/09		.112			-72.42	
36309	CP-DISC-UBS FIN DEL-UB	1365		12/30/09	12/30/09	AMRT	.130		48.75		
snj101				01/04/10	12/30/09		.132			-48.75	
36311	CP-DISC-BANKAMERICA-BA	1365		12/31/09	12/31/09	AMRT	.040		32.33		
snj101				01/04/10	12/31/09		.041			-32.33	
SUBTOTAL (Txn Typ) AMRT				ASSETS				.355	897,684.81		
								.369			-897,684.81
32936	STATE INVESTMT POOL-CT	1235	415	01/01/10	10/15/09	PURC	.605	90,512.63	90,512.63		
uyen				10/19/09	10/15/09		.605				-90,512.63
			415		11/16/09	PURC	.605	10,000,000.00	10,000,000.00		
uyen				11/16/09	11/16/09		.605				-10,000,000.00
			415		12/29/09	PURC	.605	1,000,000.00	1,000,000.00		
uyen				12/29/09	12/29/09		.605				-1,000,000.00
33658	STATE INVESTMT POOL-RD	1365	415	01/01/10	10/15/09	PURC	.605	90,512.63	90,512.63		
uyen				10/19/09	10/15/09		.605				-90,512.63
			415		11/16/09	PURC	.605	10,000,000.00	10,000,000.00		
uyen				11/16/09	11/16/09		.605				-10,000,000.00
36224	CP-DISC-BANKAMERICA-BA	1365	40	10/02/09	10/01/09	PURC	.070	13,500,000.00	13,499,973.75		
uyen				10/01/09	10/01/09		.071		-26.25		-13,499,973.75
36225	CP-DISC-BANKAMERICA-BA	1365	40	10/05/09	10/02/09	PURC	.090	35,200,000.00	35,199,736.00		
uyen				10/02/09	10/02/09		.091		-264.00		-35,199,736.00
36226	CP-DISC-BANKAMERICA-BA	1365	40	10/06/09	10/05/09	PURC	.110	21,600,000.00	21,599,934.00		
uyen				10/05/09	10/05/09		.112		-66.00		-21,599,934.00
36227	NCD-UBOC-UBC	1365	445	01/15/10	10/05/09	PURC	.260	10,000,000.00	10,000,000.00		
uyen				10/05/09	10/05/09		.260				-10,000,000.00
36228	CP-DISC-BANKAMERICA-BA	1365	40	10/07/09	10/06/09	PURC	.110	30,700,000.00	30,699,906.19		
uyen				10/06/09	10/06/09		.112		-93.81		-30,699,906.19
36229	CP-DISC-BANKAMERICA-BA	1365	40	10/08/09	10/07/09	PURC	.110	17,400,000.00	17,399,946.83		
uyen				10/07/09	10/07/09		.112		-53.17		-17,399,946.83
36230	CP-DISC-BANKAMERICA-BA	1365	40	10/09/09	10/07/09	PURC	.110	15,000,000.00	14,999,908.33		
uyen				10/07/09	10/07/09		.112		-91.67		-14,999,908.33
36231	CP-DISC-BANKAMERICA-BA	1365	40	10/09/09	10/08/09	PURC	.100	23,446,000.00	23,445,934.87		
uyen				10/08/09	10/08/09		.101		-65.13		-23,445,934.87
36232	CP-DISC-BANKAMERICA-BA	1365	40	10/13/09	10/09/09	PURC	.110	21,300,000.00	21,299,739.67		
uyen				10/09/09	10/09/09		.112		-260.33		-21,299,739.67
36233	NCD-UBOC-UBC	1365	445	02/26/10	10/09/09	PURC	.300	10,000,000.00	10,000,000.00		
uyen				10/09/09	10/09/09		.300				-10,000,000.00
36234	CP-DISC-BANKAMERICA-BA	1365	40	10/14/09	10/13/09	PURC	.100	26,300,000.00	26,299,926.94		
uyen				10/13/09	10/13/09		.101		-73.06		-26,299,926.94
36235	NCD-UBOC-UBC	1365	445	03/01/10	10/13/09	PURC	.300	10,000,000.00	10,000,000.00		
uyen				10/13/09	10/13/09		.300				-10,000,000.00

* ACTIVE TRANSACTIONS *

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
D E T A I L T R A N S A C T I O N R E P O R T - F I X E D I N C O M E
10/01/09 TO 12/31/09
S E T T L E M E N T D A T E B A S I S
F U N D : 1 I N V E S T M E N T F U N D S

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INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36236	CP-DISC-BANKAMERICA-BA	1365	40	10/15/09	10/14/09	PURC	.110	23,500,000.00	23,499,928.19		
uyen				10/14/09	10/14/09		.112		-71.81		-23,499,928.19
36237	CP-DISC-BANKAMERICA-BA	1365	40	10/16/09	10/15/09	PURC	.120	19,800,000.00	19,799,934.00		
uyen				10/15/09	10/15/09		.122		-66.00		-19,799,934.00
36238	CP-DISC-BANKAMERICA-BA	1365	40	10/20/09	10/16/09	PURC	.120	19,000,000.00	18,999,746.67		
uyen				10/16/09	10/16/09		.122		-253.33		-18,999,746.67
36239	CP-DISC-BANKAMERICA-BA	1365	40	10/20/09	10/19/09	PURC	.110	2,300,000.00	2,299,992.97		
uyen				10/19/09	10/19/09		.112		-7.03		-2,299,992.97
36240	CP-DISC-GE CAPITAL COR	1365	187	10/26/09	10/19/09	PURC	.150	15,000,000.00	14,999,562.50		
uyen				10/19/09	10/19/09		.152		-437.50		-14,999,562.50
36241	CP-DISC-BANKAMERICA-BA	1365	40	10/21/09	10/20/09	PURC	.110	22,300,000.00	22,299,931.86		
uyen				10/20/09	10/20/09		.112		-68.14		-22,299,931.86
36242	CP-DISC-BANKAMERICA-BA	1365	40	10/22/09	10/21/09	PURC	.090	28,100,000.00	28,099,929.75		
uyen				10/21/09	10/21/09		.091		-70.25		-28,099,929.75
36243	CP-DISC-BANKAMERICA-BA	1365	40	10/23/09	10/22/09	PURC	.090	20,400,000.00	20,399,949.00		
uyen				10/22/09	10/22/09		.091		-51.00		-20,399,949.00
36244	FHLB-DISC-WF	1365	451	04/26/10	10/22/09	PURC	.160	7,000,000.00	6,994,213.33		
uyen				10/22/09	10/22/09		.162		-5,786.67		-6,994,213.33
36245	CP-DISC-BANKAMERICA-BA	1365	40	10/26/09	10/23/09	PURC	.090	30,800,000.00	30,799,769.00		
uyen				10/23/09	10/23/09		.091		-231.00		-30,799,769.00
36246	CP-DISC-BANKAMERICA-BA	1365	40	10/27/09	10/26/09	PURC	.090	24,800,000.00	24,799,938.00		
uyen				10/26/09	10/26/09		.091		-62.00		-24,799,938.00
36247	FHLB-DISC-WF	1365	451	05/21/10	10/26/09	PURC	.180	15,000,000.00	14,984,475.00		
uyen				10/26/09	10/26/09		.183		-15,525.00		-14,984,475.00
36248	CP-DISC-BANKAMERICA-BA	1365	40	10/28/09	10/27/09	PURC	.080	24,600,000.00	24,599,945.33		
uyen				10/27/09	10/27/09		.081		-54.67		-24,599,945.33
36249	FNMA-DISC-WF	1365	451	12/18/09	10/27/09	PURC	.070	20,000,000.00	19,997,977.78		
uyen				10/27/09	10/27/09		.071		-2,022.22		-19,997,977.78
36250	CP-DISC-BANKAMERICA-BA	1365	40	10/29/09	10/28/09	PURC	.090	20,800,000.00	20,799,948.00		
uyen				10/28/09	10/28/09		.091		-52.00		-20,799,948.00
36251	CP-DISC-BANKAMERICA-BA	1365	40	10/30/09	10/29/09	PURC	.090	31,300,000.00	31,299,921.75		
uyen				10/29/09	10/29/09		.091		-78.25		-31,299,921.75
36252	CP-DISC-BANKAMERICA-BA	1365	40	11/02/09	10/30/09	PURC	.090	20,300,000.00	20,299,847.75		
uyen				10/30/09	10/30/09		.091		-152.25		-20,299,847.75
36253	CP-DISC-GE CAPITAL COR	1365	187	11/16/09	10/30/09	PURC	.150	20,000,000.00	19,998,583.33		
uyen				10/30/09	10/30/09		.152		-1,416.67		-19,998,583.33
36254	CP-DISC-BANKAMERICA-BA	1365	40	11/03/09	11/02/09	PURC	.110	21,738,000.00	21,737,933.58		
uyen				11/02/09	11/02/09		.112		-66.42		-21,737,933.58
36255	CP-DISC-BANKAMERICA-BA	1365	40	11/04/09	11/03/09	PURC	.110	31,900,000.00	31,899,902.53		
uyen				11/03/09	11/03/09		.112		-97.47		-31,899,902.53
36256	CP-DISC-BANKAMERICA-BA	1365	40	11/05/09	11/04/09	PURC	.110	29,300,000.00	29,299,910.47		
uyen				11/04/09	11/04/09		.112		-89.53		-29,299,910.47
36257	CP-DISC-BANKAMERICA-BA	1365	40	11/06/09	11/05/09	PURC	.110	27,800,000.00	27,799,915.06		
uyen				11/05/09	11/05/09		.112		-84.94		-27,799,915.06

* ACTIVE TRANSACTIONS *

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
D E T A I L T R A N S A C T I O N R E P O R T - F I X E D I N C O M E
10/01/09 TO 12/31/09
S E T T L E M E N T D A T E B A S I S
F U N D : 1 I N V E S T M E N T F U N D S

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INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36258	CP-DISC-BANKAMERICA-BA	1365	40	11/09/09	11/06/09	PURC	.120	35,500,000.00	35,499,645.00		
uyen				11/06/09	11/06/09		.122		-355.00		-35,499,645.00
36259	CP-DISC-GE CAPITAL COR	1365	187	03/26/10	11/06/09	PURC	.230	5,000,000.00	4,995,527.78		
uyen				11/06/09	11/06/09		.233		-4,472.22		-4,995,527.78
36260	CP-DISC-BANKAMERICA-BA	1365	40	11/10/09	11/09/09	PURC	.120	21,460,000.00	21,459,928.47		
uyen				11/09/09	11/09/09		.122		-71.53		-21,459,928.47
36261	CP-DISC-BANKAMERICA-BA	1365	40	11/12/09	11/10/09	PURC	.110	20,500,000.00	20,499,874.72		
uyen				11/10/09	11/10/09		.112		-125.28		-20,499,874.72
36262	CP-DISC-BANKAMERICA-BA	1365	40	11/13/09	11/12/09	PURC	.110	26,900,000.00	26,899,917.81		
uyen				11/12/09	11/12/09		.112		-82.19		-26,899,917.81
36263	CP-DISC-BANKAMERICA-BA	1365	40	11/16/09	11/13/09	PURC	.110	28,300,000.00	28,299,740.58		
uyen				11/13/09	11/13/09		.112		-259.42		-28,299,740.58
36264	CP-DISC-BANKAMERICA-BA	1365	40	11/17/09	11/16/09	PURC	.110	20,000,000.00	19,999,938.89		
uyen				11/16/09	11/16/09		.112		-61.11		-19,999,938.89
36265	CP-DISC-BANKAMERICA-BA	1365	40	11/20/09	11/16/09	PURC	.130	16,200,000.00	16,199,766.00		
uyen				11/16/09	11/16/09		.132		-234.00		-16,199,766.00
36266	CP-DISC-BANKAMERICA-BA	1365	40	11/18/09	11/17/09	PURC	.110	18,300,000.00	18,299,944.08		
uyen				11/17/09	11/17/09		.112		-55.92		-18,299,944.08
36267	CP-DISC-GE CAPITAL COR	1365	187	11/30/09	11/17/09	PURC	.140	18,000,000.00	17,999,090.00		
uyen				11/17/09	11/17/09		.142		-910.00		-17,999,090.00
36268	FHLB-DISC-UBS	1365	441	02/19/10	11/17/09	PURC	.070	10,000,000.00	9,998,172.22		
uyen				11/17/09	11/17/09		.071		-1,827.78		-9,998,172.22
36269	CP-DISC-BANKAMERICA-BA	1365	40	11/19/09	11/18/09	PURC	.100	21,900,000.00	21,899,939.17		
uyen				11/18/09	11/18/09		.101		-60.83		-21,899,939.17
36270	CP-DISC-BANKAMERICA-BA	1365	40	11/20/09	11/19/09	PURC	.100	22,100,000.00	22,099,938.61		
uyen				11/19/09	11/19/09		.101		-61.39		-22,099,938.61
36271	CP-DISC-BANKAMERICA-BA	1365	40	11/23/09	11/20/09	PURC	.110	10,000,000.00	9,999,908.33		
uyen				11/20/09	11/20/09		.112		-91.67		-9,999,908.33
36272	FHLB-DISC-WF	1365	451	03/17/10	11/20/09	PURC	.060	10,000,000.00	9,998,050.00		
uyen				11/20/09	11/20/09		.061		-1,950.00		-9,998,050.00
36273	FHLB-DISC-WF	1365	451	03/23/10	11/20/09	PURC	.060	10,000,000.00	9,997,950.00		
uyen				11/20/09	11/20/09		.061		-2,050.00		-9,997,950.00
36274	CP-DISC-BANKAMERICA-BA	1365	40	11/24/09	11/23/09	PURC	.110	15,500,000.00	15,499,952.64		
uyen				11/23/09	11/23/09		.112		-47.36		-15,499,952.64
36275	CP-DISC-BANKAMERICA-BA	1365	40	11/25/09	11/23/09	PURC	.120	3,800,000.00	3,799,974.67		
uyen				11/23/09	11/23/09		.122		-25.33		-3,799,974.67
36276	CP-DISC-BANKAMERICA-BA	1365	40	11/25/09	11/24/09	PURC	.100	13,000,000.00	12,999,963.89		
uyen				11/24/09	11/24/09		.101		-36.11		-12,999,963.89
36277	CP-DISC-BANKAMERICA-BA	1365	40	11/30/09	11/25/09	PURC	.110	29,100,000.00	29,099,555.42		
uyen				11/25/09	11/25/09		.112		-444.58		-29,099,555.42
36278	FHLB-DISC-WF	1365	451	03/29/10	11/25/09	PURC	.060	10,000,000.00	9,997,933.33		
uyen				11/25/09	11/25/09		.061		-2,066.67		-9,997,933.33
36279	CP-DISC-BANKAMERICA-BA	1365	40	12/01/09	11/30/09	PURC	.130	30,000,000.00	29,999,891.67		
uyen				11/30/09	11/30/09		.132		-108.33		-29,999,891.67

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
DETAIL TRANSACTION REPORT - FIXED INCOME
10/01/09 TO 12/31/09
SETTLEMENT DATE BASIS
FUND: 1 INVESTMENT FUNDS

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* ACTIVE TRANSACTIONS *

INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
36280	CP-DISC-GE CAPITAL COR	1365	187	12/01/09	11/30/09	PURC	.080	17,800,000.00	17,799,960.44		
uyen				11/30/09	11/30/09		.081		-39.56		-17,799,960.44
36281	CP-DISC-BANKAMERICA-BA	1365	40	12/02/09	12/01/09	PURC	.120	29,800,000.00	29,799,900.67		
uyen				12/01/09	12/01/09		.122		-99.33		-29,799,900.67
36282	CP-DISC-BANKAMERICA-BA	1365	40	12/03/09	12/02/09	PURC	.110	32,900,000.00	32,899,899.47		
uyen				12/02/09	12/02/09		.112		-100.53		-32,899,899.47
36283	CP-DISC-BANKAMERICA-BA	1365	40	12/04/09	12/03/09	PURC	.110	32,300,000.00	32,299,901.31		
uyen				12/03/09	12/03/09		.112		-98.69		-32,299,901.31
36284	CP-DISC-GE CAPITAL COR	1365	187	04/19/10	12/03/09	PURC	.220	10,000,000.00	9,991,627.78		
uyen				12/03/09	12/03/09		.223		-8,372.22		-9,991,627.78
36285	NCD-UBOC-UBC	1365	445	06/01/10	12/03/09	PURC	.300	10,000,000.00	10,000,000.00		
uyen				12/03/09	12/03/09		.300				-10,000,000.00
36286	CP-DISC-BANKAMERICA-BA	1365	40	12/07/09	12/04/09	PURC	.130	21,300,000.00	21,299,769.25		
uyen				12/04/09	12/04/09		.132		-230.75		-21,299,769.25
36287	CP-DISC-BANKAMERICA-BA	1365	40	12/08/09	12/07/09	PURC	.110	29,600,000.00	29,599,909.56		
uyen				12/07/09	12/07/09		.112		-90.44		-29,599,909.56
36288	CP-DISC-BANKAMERICA-BA	1365	40	12/09/09	12/08/09	PURC	.100	11,200,000.00	11,199,968.89		
uyen				12/08/09	12/08/09		.101		-31.11		-11,199,968.89
36289	CP-DISC-GE CAPITAL COR	1365	187	06/04/10	12/08/09	PURC	.260	10,000,000.00	9,987,144.44		
uyen				12/08/09	12/08/09		.264		-12,855.56		-9,987,144.44
36290	CP-DISC-GE CAPITAL COR	1365	187	06/18/10	12/08/09	PURC	.270	8,000,000.00	7,988,480.00		
uyen				12/08/09	12/08/09		.274		-11,520.00		-7,988,480.00
36291	CP-DISC-BANKAMERICA-BA	1365	40	12/10/09	12/09/09	PURC	.100	15,300,000.00	15,299,957.50		
uyen				12/09/09	12/09/09		.101		-42.50		-15,299,957.50
36292	CP-DISC-BANKAMERICA-BA	1365	40	12/11/09	12/10/09	PURC	.110	19,500,000.00	19,499,940.42		
uyen				12/10/09	12/10/09		.112		-59.58		-19,499,940.42
36293	CP-DISC-BANKAMERICA-BA	1365	40	12/14/09	12/11/09	PURC	.120	31,600,000.00	31,599,684.00		
uyen				12/11/09	12/11/09		.122		-316.00		-31,599,684.00
36294	CP-DISC-TOYOTA-TOY	1365	436	07/12/10	12/11/09	PURC	.330	8,000,000.00	7,984,380.00		
uyen				12/11/09	12/11/09		.335		-15,620.00		-7,984,380.00
36295	CP-DISC-BANKAMERICA-BA	1365	40	12/15/09	12/14/09	PURC	.120	27,300,000.00	27,299,909.00		
uyen				12/14/09	12/14/09		.122		-91.00		-27,299,909.00
36296	FHLB-DISC-UBC	1365	445	06/07/10	12/14/09	PURC	.150	10,000,000.00	9,992,708.33		
uyen				12/14/09	12/14/09		.152		-7,291.67		-9,992,708.33
36297	CP-DISC-BANKAMERICA-BA	1365	40	12/16/09	12/15/09	PURC	.120	17,700,000.00	17,699,941.00		
uyen				12/15/09	12/15/09		.122		-59.00		-17,699,941.00
36298	CP-DISC-BANKAMERICA-BA	1365	40	12/17/09	12/16/09	PURC	.120	12,900,000.00	12,899,957.00		
uyen				12/16/09	12/16/09		.122		-43.00		-12,899,957.00
36299	FHLB-DISC-WF	1365	451	06/16/10	12/17/09	PURC	.180	20,000,000.00	19,981,900.00		
uyen				12/17/09	12/17/09		.183		-18,100.00		-19,981,900.00
36300	CP-DISC-BANKAMERICA-BA	1365	40	12/18/09	12/17/09	PURC	.110	14,800,000.00	14,799,954.78		
uyen				12/17/09	12/17/09		.112		-45.22		-14,799,954.78
36301	CP-DISC-BANKAMERICA-BA	1365	40	12/22/09	12/18/09	PURC	.120	19,300,000.00	19,299,742.67		
uyen				12/18/09	12/18/09		.122		-257.33		-19,299,742.67

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
D E T A I L T R A N S A C T I O N R E P O R T - F I X E D I N C O M E
10/01/09 TO 12/31/09
S E T T L E M E N T D A T E B A S I S
F U N D : 1 I N V E S T M E N T F U N D S

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* ACTIVE TRANSACTIONS *

INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS	
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT	
36302	FHLB-DISC-WF	1365	451	06/16/10	12/21/09	PURC	.180	20,000,000.00	19,982,300.00			
uyen				12/21/09	12/21/09		.183		-17,700.00		-19,982,300.00	
36303	FHLB-DISC-UBC	1365	445	05/18/10	12/21/09	PURC	.160	20,000,000.00	19,986,844.44			
uyen				12/21/09	12/21/09		.162		-13,155.56		-19,986,844.44	
36304	CP-DISC-BANKAMERICA-BA	1365	40	12/22/09	12/21/09	PURC	.120	20,700,000.00	20,699,931.00			
uyen				12/21/09	12/21/09		.122		-69.00		-20,699,931.00	
36305	CP-DISC-TOYOTA-TOY	1365	436	12/22/09	12/21/09	PURC	.060	14,300,000.00	14,299,976.17			
uyen				12/21/09	12/21/09		.061		-23.83		-14,299,976.17	
36306	CP-DISC-BANKAMERICA-BA	1365	40	12/23/09	12/22/09	PURC	.120	7,000,000.00	6,999,976.67			
uyen				12/22/09	12/22/09		.122		-23.33		-6,999,976.67	
36307	CP-DISC-UBS FIN DEL-UB	1365	441	12/29/09	12/28/09	PURC	.120	15,000,000.00	14,999,950.00			
maria				12/28/09	12/28/09		.122		-50.00		-14,999,950.00	
36308	CP-DISC-BANKAMERICA-BA	1365	40	12/29/09	12/28/09	PURC	.110	23,700,000.00	23,699,927.58			
maria				12/28/09	12/28/09		.112		-72.42		-23,699,927.58	
36309	CP-DISC-UBS FIN DEL-UB	1365	441	12/30/09	12/29/09	PURC	.130	13,500,000.00	13,499,951.25			
uyen				12/29/09	12/29/09		.132		-48.75		-13,499,951.25	
36310	CP-DISC-TOYOTA-TOY	1365	436	01/04/10	12/29/09	PURC	.050	20,000,000.00	19,999,833.33			
uyen				12/29/09	12/29/09		.051		-166.67		-19,999,833.33	
36311	CP-DISC-BANKAMERICA-BA	1365	40	12/31/09	12/30/09	PURC	.040	29,100,000.00	29,099,967.67			
uyen				12/30/09	12/30/09		.041		-32.33		-29,099,967.67	
SUBTOTAL (Txn Typ) PURC				ASSETS				.123	1719525025.26	1719375185.59		
								.124		-149,839.67		-1719375185.59
SUBTOTAL (Fund) 1 INVESTMENT FUNDS				ASSETS					-49,650,000.00	-48,901,304.86	-6,476,850.45	-850.00
										-148,989.67	-897,684.81	56,276,690.12

* ACTIVE TRANSACTIONS *

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
DETAIL TRANSACTION REPORT - FIXED INCOME
10/01/09 TO 12/31/09
FUND: 1 GRAND TOTALS
ASSETS

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TYPE/ TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
PURC (93)	.124	1719525025.26		1719375185.59	-149,839.67				-1719375185.59
PSAL (3)	.605	-1,181,025.26		-1,181,025.26					1,181,025.26
INTR (31)	2.962						-4,479,072.67		
MAT (100)	.369	-1752994000.00		-1752994000.00			-1,997,777.78		1754991777.78
AMRT (4)	4.968			-23,335.00		23,335.00			
ACR (96)	.316			921,019.81		-921,019.81			
CALL (2)	4.134	-15,000,000.00		-14,999,150.00	850.00			-850.00	15,000,000.00

C I T Y O F S A N J O S E
 T R E A S U R Y D I V I S I O N
 * ACTIVE TRANSACTIONS *
 DETAIL TRANSACTION REPORT - FIXED INCOME
 10/01/09 TO 12/31/09
 SETTLEMENT DATE BASIS
 FUND: 34 CSJ/CSC Jt Pwr

INV # USER	DESCRIPTION/POOL# MEMO	BANK CASH	BROK DATE	MATURITY /ENTRY	TRADE/ SETTLE	TXN TYP	COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
36093 snj101	FNMA-DISC-WF	1365	451	12/07/09 12/08/09	12/07/09 12/07/09	MAT	.280 .284	-846,000.00	-846,000.00		846,000.00
SUBTOTAL (Txn Typ) MAT						ASSETS	.280 .284	-846,000.00	-846,000.00		846,000.00
36093 snj101	FNMA-DISC-WF	1365		12/07/09 12/08/09	12/07/09 12/07/09	AMRT	.280 .284		1,237.04	-1,237.04	
SUBTOTAL (Txn Typ) AMRT						ASSETS	.280 .284		1,237.04	-1,237.04	
SUBTOTAL (Fund) 34 CSJ/CSC Jt Pwr						ASSETS		-846,000.00	-844,762.96	-1,237.04	846,000.00

* ACTIVE TRANSACTIONS *

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
DETAIL TRANSACTION REPORT - FIXED INCOME
10/01/09 TO 12/31/09
FUND: 34 GRAND TOTALS
ASSETS

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

* ACTIVE TRANSACTIONS *

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
DETAIL TRANSACTION REPORT - FIXED INCOME
10/01/09 TO 12/31/09
SETTLEMENT DATE BASIS
FUND: 54 RDA SERIES 2007

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INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS					
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT					
35386	SERIES 2007-RDA	130		01/01/10	12/31/09	INTR	.605									
uyen			12/31/09	01/15/10	12/31/09		.605			-22,359.91	22,359.91					
SUBTOTAL (Txn Typ) INTR											ASSETS	-22,359.91	22,359.91			
35386	SERIES 2007-RDA	130	415	01/01/10	12/09/09	PSAL	.605	-16,370,000.00	-16,370,000.00							
uyen				12/09/09	12/09/09		.605				16,370,000.00					
			415		12/09/09	PSAL	.605	-3,202,105.02	-3,202,105.02							
uyen				12/09/09	12/09/09		.605				3,202,105.02					
SUBTOTAL (Txn Typ) PSAL											ASSETS	.605	-19,572,105.02	-19,572,105.02	19,572,105.02	
							.605									
35386	SERIES 2007-RDA	130	415	01/01/10	10/15/09	PURC	.605	82,313.37	82,313.37							
uyen				10/19/09	10/15/09		.605				-82,313.37					
SUBTOTAL (Txn Typ) PURC											ASSETS	.605	82,313.37	82,313.37	-82,313.37	
							.605									
SUBTOTAL (Fund) 54 RDA SERIES 2007											ASSETS		-19,489,791.65	-19,489,791.65	-22,359.91	19,512,151.56

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
DETAIL TRANSACTION REPORT - FIXED INCOME
10/01/09 TO 12/31/09
FUND: 54 GRAND TOTALS
ASSETS

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* ACTIVE TRANSACTIONS *

TYPE/ TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
PURC (1)	.605	82,313.37		82,313.37					-82,313.37
PSAL (2)	.605	-19,572,105.02		-19,572,105.02					19,572,105.02
INTR (1)							-22,359.91		

* ACTIVE TRANSACTIONS *

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
D E T A I L T R A N S A C T I O N R E P O R T - F I X E D I N C O M E
1 0 / 0 1 / 0 9 T O 1 2 / 3 1 / 0 9
S E T T L E M E N T D A T E B A S I S

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FUND: 55 Series 2008B-RDA Tax Allocation

INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
35894	Series 2008 B-RDA Tax	130		01/01/10	12/31/09	INTR	.605				-67,281.16
uyen			12/31/09	01/15/10	12/31/09		.605				67,281.16
SUBTOTAL (Txn Typ) INTR					ASSETS		.605			-67,281.16	
							.605				67,281.16
35894	Series 2008 B-RDA Tax	130	415	01/01/10	12/14/09	PSAL	.605	-5,141,000.00	-5,141,000.00		
uyen				12/14/09	12/14/09		.605				5,141,000.00
SUBTOTAL (Txn Typ) PSAL					ASSETS		.605	-5,141,000.00	-5,141,000.00		
							.605				5,141,000.00
35894	Series 2008 B-RDA Tax	130	415	01/01/10	10/15/09	PURC	.605	101,880.43	101,880.43		
uyen				10/19/09	10/15/09		.605				-101,880.43
SUBTOTAL (Txn Typ) PURC					ASSETS		.605	101,880.43	101,880.43		
							.605				-101,880.43
SUBTOTAL (Fund) 55 Series 2008B-RDA Tax					ASSETS			-5,039,119.57	-5,039,119.57	-67,281.16	5,106,400.73

* ACTIVE TRANSACTIONS *

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
DETAIL TRANSACTION REPORT - FIXED INCOME
10/01/09 TO 12/31/09
FUND: 55 GRAND TOTALS
ASSETS

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TYPE/ TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
PURC (1)	.605	101,880.43		101,880.43					-101,880.43
PSAL (1)	.605	-5,141,000.00		-5,141,000.00					5,141,000.00
INTR (1)	.605						-67,281.16		

* ACTIVE TRANSACTIONS *

C I T Y O F S A N J O S E
T R E A S U R Y D I V I S I O N
DETAIL TRANSACTION REPORT - FIXED INCOME
10/01/09 TO 12/31/09
REPORT GRAND TOTALS
ASSETS

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TYPE/ TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
PURC (95)	.124	1719709219.06		1719559379.39	-149,839.67				-1719559379.39
CALL (2)	4.134	-15,000,000.00		-14,999,150.00	850.00			-850.00	15,000,000.00
PSAL (6)	.605	-25,894,130.28		-25,894,130.28					25,894,130.28
INTR (33)	2.710						-4,568,713.74		
MAT (101)	.369	-1753840000.00		-1753840000.00			-1,997,777.78		1755837777.78
AMRT (4)	4.968			-23,335.00		23,335.00			
ACR (97)	.316			922,256.85		-922,256.85			

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

BROKER PURCHASE DISTRIBUTION
10/01/09 THROUGH 12/31/09

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ALL FUNDS		(ABSOLUTE)			
CODE	BROKER NAME	TRANSACTIONS	ASSETS	LIABILITIES	TOTAL
40	BANK OF AMERICA SECURITIES LLC	60	1,331,737,568.88		1,331,737,568.88
187	GENERAL ELECTRIC CAPITAL CORP	8	103,759,976.27		103,759,976.27
415	STATE INVESTMENT POOL	7	21,365,219.06		21,365,219.06
436	TOYOTA FINANCIAL SERVICES	3	42,284,189.50		42,284,189.50
441	UBS FINANCIAL SERVICES INC.	3	38,498,073.47		38,498,073.47
445	UNION BANK OF CALIFORNIA	6	69,979,552.77		69,979,552.77
451	WELLS FARGO BANK - INVESTMENTS	8	111,934,799.44		111,934,799.44
	GRAND TOTALS	95	1,719,559,379.39		1,719,559,379.39