



COUNCIL AGENDA: 12-04-12

ITEM: 2.10

Memorandum

TO: HONORABLE MAYOR AND
CITY COUNCIL

FROM: Dennis Hawkins, CMC
City Clerk

filed for

SUBJECT: SEE BELOW

DATE: 11-19-12

SUBJECT: FIRST QUARTER FINANCIAL REPORTS FOR FY 2012-2013

RECOMMENDATION

As recommended by the Public Safety, Finance and Strategic Support Committee on September 20, 2012 and outlined in the attached memos previously submitted to the Public Safety, Finance and Strategic Support Committee, accept the First Quarter Financial Reports for Fiscal Year 2012-2013.



Memorandum

TO: PUBLIC SAFETY, FINANCE AND
STRATEGIC SUPPORT COMMITTEE

FROM: Julia H. Cooper

SUBJECT: FIRST QUARTER FINANCIAL
REPORTS FOR FISCAL YEAR
2012-2013

DATE: November 1, 2012

Approved

Date

11-8-12

COUNCIL DISTRICT: City-Wide

RECOMMENDATION

Accept the First Quarter Financial Reports for Fiscal Year 2012-2013.

OUTCOME

Provide the quarterly update on debt management, investment management and revenue collection work efforts.

BACKGROUND

The attached First Quarter Financial Reports for Fiscal Year 2012-2013 presents the Finance Department's quarterly activity for the City's Debt Management, Investment Management, and Revenue Collection programs. As part of the ongoing effort to streamline work efforts within the Finance Department, these three reports are combined in one single report for submission to the Public Safety, Finance and Strategic Support Committee (the "PSFSS Committee") for its review and acceptance. A brief narrative discussion is provided below for all three components of this quarterly report.

ANALYSIS

This section of the report is divided into the following sections: Debt Management Program, Investment Management Program, and Revenue Collection Program, including Marijuana Business Tax.

Debt Management Program

The City's Debt Management Program is responsible for managing the City's debt issuance and debt administration activities for all City borrowings (including the Housing Department's Affordable Housing Program).

The City's current general obligation bond rating is Aa1/AA+/AA+ by the Moody's Investors Services Inc., Standard & Poor's Ratings Services, and Fitch Ratings, respectively, based on the rating reviews through April 2012.

This First Quarter Debt Report focuses on the City's debt activities for the period ended September 30, 2012, and relates to the following elements of the City's Debt Management Program:

- Completed financings and current portfolio
- Debt issuance and management activities completed
- Current long-term interest rate environment
- Performance of City's variable rate debt portfolio

The City continues to be recognized nationally for its best practices in debt management and strong financial management. This respect and recognition that the City has attained from the national finance community produces significant financial benefits for the City, such as strong credit ratings and highly competitive bids for the City's bond issues.

Investment Management Program

A quarterly investment report for the period ended September 30, 2012 will be distributed separately to the Mayor and City Council and will be posted on the Finance Department website¹. Pursuant to the City's Investment Policy, verbal presentations in addition to the written reports are provided to the PSFSS Committee on the Second Quarter and Fourth Quarter Reports. The materials that are presented in this consolidated report provide a "snapshot" of the investment portfolio. The report will be agendized for acceptance by the City Council pursuant to the Investment Policy.

Revenue Collection Program

The Revenue Collection report highlights the key aspects of the City's ongoing collection efforts. These efforts focused on reducing delinquent accounts receivable and enhanced revenue compliance in three primary collection programs: Business Tax, Accounts Receivable, and Revenue Compliance, and Monitoring. This report provides the highlights of the Department's collection efforts and summarizes the progress towards meeting our budget collections target of \$6.08 million. Actual collections year-to-date are \$1.94 million which represents 32% of the collection target. Additionally, specific information is provided on the Marijuana Business Tax collections and compliance.

¹ <http://www.csjfinance.org/>

Marijuana Business Tax (“MBT”)

MBT Revenue Collection On February 14, 2012 the City Council directed the Finance Department to include updated information on MBT collection and compliance activities in its Quarterly Report to the PSFSS Committee. MBT is due on or before the last day of each calendar month and is calculated at the rate of 7% of gross receipts from the prior calendar month. The MBT revenue generated for the quarter ended September 30, 2012 was approximately \$1.1 million, which is based on payments received for the June, July and August 2012 MBT reporting periods.

MBT Compliance On March 1, 2011, the effective date of San José Municipal Code (“SJMC”) Chapter 4.66, Finance staff began monitoring marijuana businesses that either possesses a City issued “Business Tax Certificate” and/or have otherwise shown evidence of doing business within the City.

The City’s MBT is set forth in SJMC Chapter 4.66. Section 4.66.300 provides that any person who fails to pay MBT by its due date shall pay penalties at the rate of 25% of the amount of the tax due, plus interest and, if the tax remains unpaid for a period exceeding one calendar month, another penalty of 25%.

The Finance Department continues to follow-up with non-compliant marijuana businesses on a regular and consistent basis in an effort to enforce compliance and collection of the MBT under Chapter 4.66, by means of telephone contact, written correspondence and site visits. However, due to limited staffing resources, Finance staff is pursuing active marijuana businesses for the unpaid MBT first, based on the amount of the MBT owed the City. While not foregoing collections, closed marijuana businesses that owe the City unpaid MBT will be on a second tier of enforcement.

Approximately 18 marijuana businesses have not complied with the MBT requirements through the reporting period of August 2012. These businesses have been advised in writing that lack of compliance will result in the City issuing an MBT tax assessment with the imposition of penalties and interest.

In summary, Finance mailed out a total of 18 MBT assessment notices to businesses that were non-compliant with Chapter 4.66; the total tax assessment, which included penalties and interest, totaled approximately \$767,000. Sections 4.66.530 and 4.66.550 allow the Director of Finance to audit and examine all books and records of persons engaged in marijuana business in the City and to make a deficiency determination (or assessment) based on this information, or the information contained in the MBT monthly tax returns or any other information that that may come into the Director’s possession. For the businesses discussed above, where no tax returns were filed with the City or gross receipts reported by the business owner, the Finance Department based the tax assessment on current business activity reflective of the historic monthly average marijuana sales for all marijuana businesses. Monthly averages are determined by taking the total MBT received for the month divided by the total number of marijuana business that filed tax returns for the month. Penalties and interest continue to accrue on the unpaid tax until paid in full.

If a marijuana business believes that the MBT assessment is improper, the business has the ability to request a hearing with the Director of Finance, by making a written request for a hearing with the Director within 10 days from the date of service of the tax assessment notice. Otherwise, if a request for hearing is not made in a timely manner, the tax assessed by the Director of Finance becomes final and conclusive. As of the date of the writing of this report, 5 of the 18 marijuana businesses have requested a hearing with the Director of Finance; one hearing was held in August, one was held in September and the other three are scheduled to occur in December. The hearing in August resulted in the Director concluding that the tax assessed on the business owner was valid based on the evidence provided. The results of the hearing in September is pending review of additional information requested by the Director. For the remaining 13 businesses that were mailed MBT assessment notices, the deadline for requesting a hearing has expired and the assessment are final and conclusive. Staff will pursue collections and enforcement of the assessments with the assistance of the City Attorney's Office.

Furthermore, staff will begin conducting field audits of marijuana businesses in November 2012. The focus of the audits will be to ensure that the marijuana businesses are in compliance with the City's MBT ordinance and that the City is receiving the maximum amount of tax it is entitled to according to Chapter 4.66. By establishing a physical presence at the business locations, the tax auditor will help encourage compliance and accurate remitting.

EVALUATION AND FOLLOW-UP

The Finance Department prepares on a quarterly basis this report for review and approval by the PSFSS Committee.

Staff from the Finance Department will be available to answer questions on the First Quarter Financial Reports for Fiscal Year 2012-2013 at the Public Safety, Finance and Strategic Support Committee meeting on November 15, 2012.

PUBLIC OUTREACH/INTEREST

This item will be posted on the City's website for the PSFSS Committee meeting on November 15, 2012.

- Criterion 1:** Requires Council action on the use of public funds equal to \$1 million or greater. **(Required: Website Posting)**
- Criterion 2:** Adoption of a new or revised policy that may have implications for public health, safety, quality of life, or financial/economic vitality of the City. **(Required: E-mail and Website Posting)**
- Criterion 3:** Consideration of proposed changes to service delivery, programs, staffing that may have impacts to community services and have been identified by staff, Council or a Community group that requires special outreach. **(Required: E-mail, Website Posting, Community Meetings, Notice in appropriate newspapers)**

November 1, 2012

Subject: First Quarter Financial Reports for Fiscal Year 2012-2013

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COORDINATION

This memorandum has been coordinated with the City Attorney's Office.

CEQA

Not a project, File No.PP10-069(a), City Organizational & Administrative Activities.


JULIA H. COOPER
Acting Director of Finance

Attachments

First Quarter Financial Reports for Fiscal Year 2012-2013

**Debt Management Program
Investment Management Program
Revenue Collection Program**

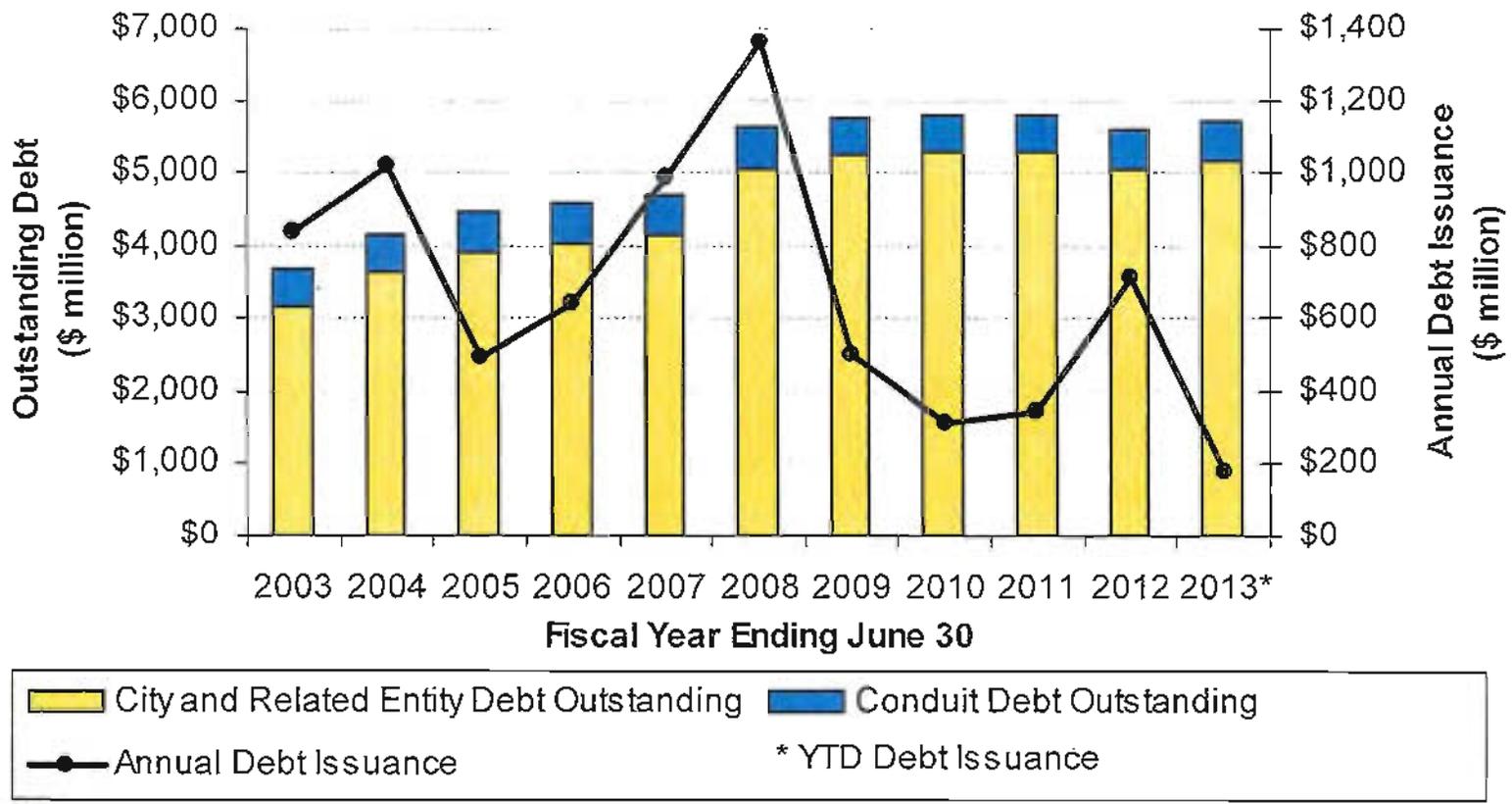
**Public Safety, Finance and
Strategic Support Committee**

**Prepared by the Finance Department
November 15, 2012**

First Quarter Debt Management Report for Fiscal Year 2012-2013

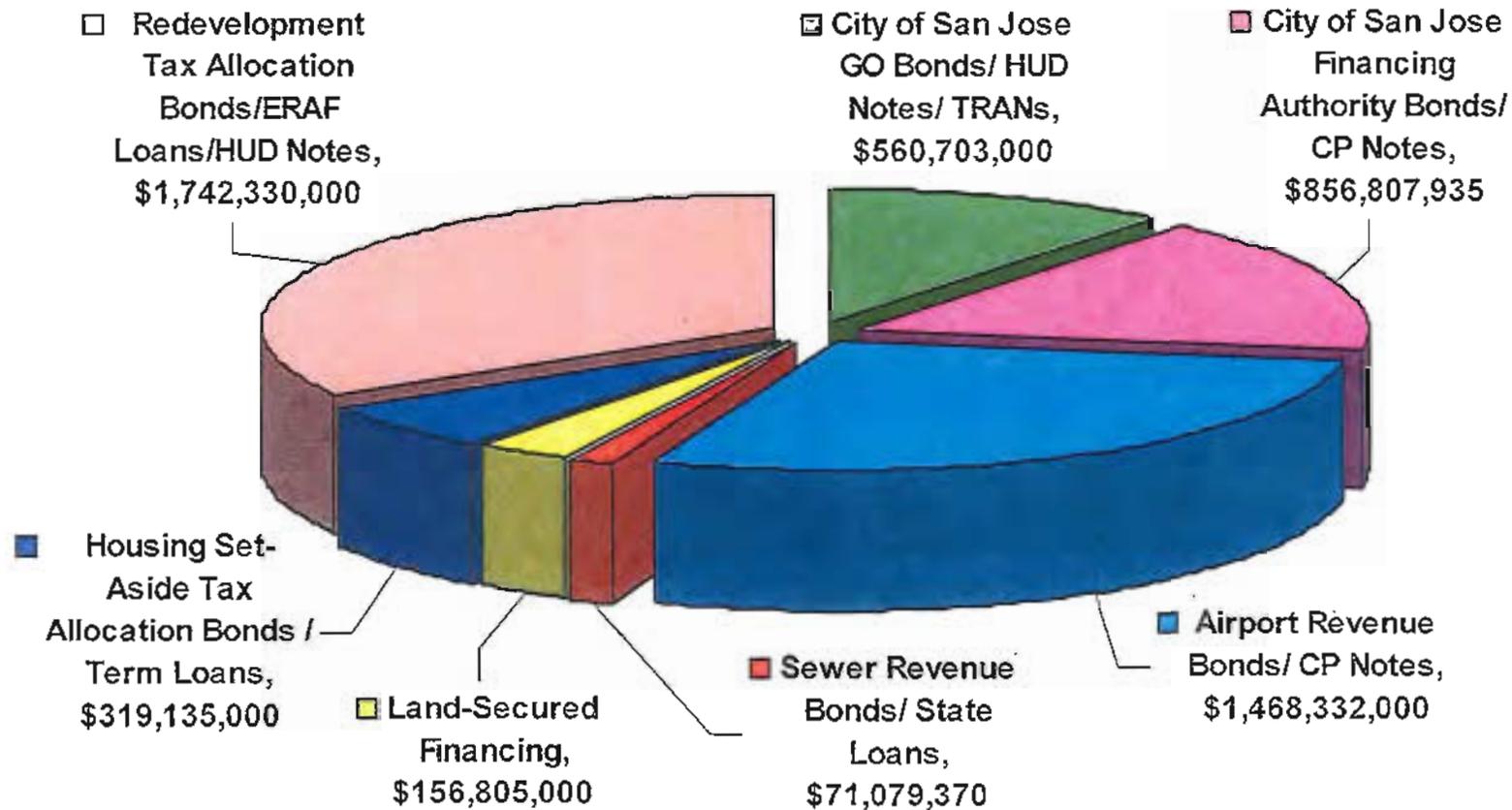
Outstanding Debt Issued by All Agencies

Outstanding Debt as of September 30, 2012: \$5.7 Billion
 FY 2012-13 Projected Debt Issuance: \$854 Million



Outstanding Debt Issued by All Agencies Excluding Multifamily Housing Revenue Bonds

Outstanding Debt as of September 30, 2012: \$5,175,192,305*



* Excluding conduit debt issued by the City on behalf of developers of affordable multifamily housing.

Selected Debt Issuance and Debt Management Activities during 1st Quarter

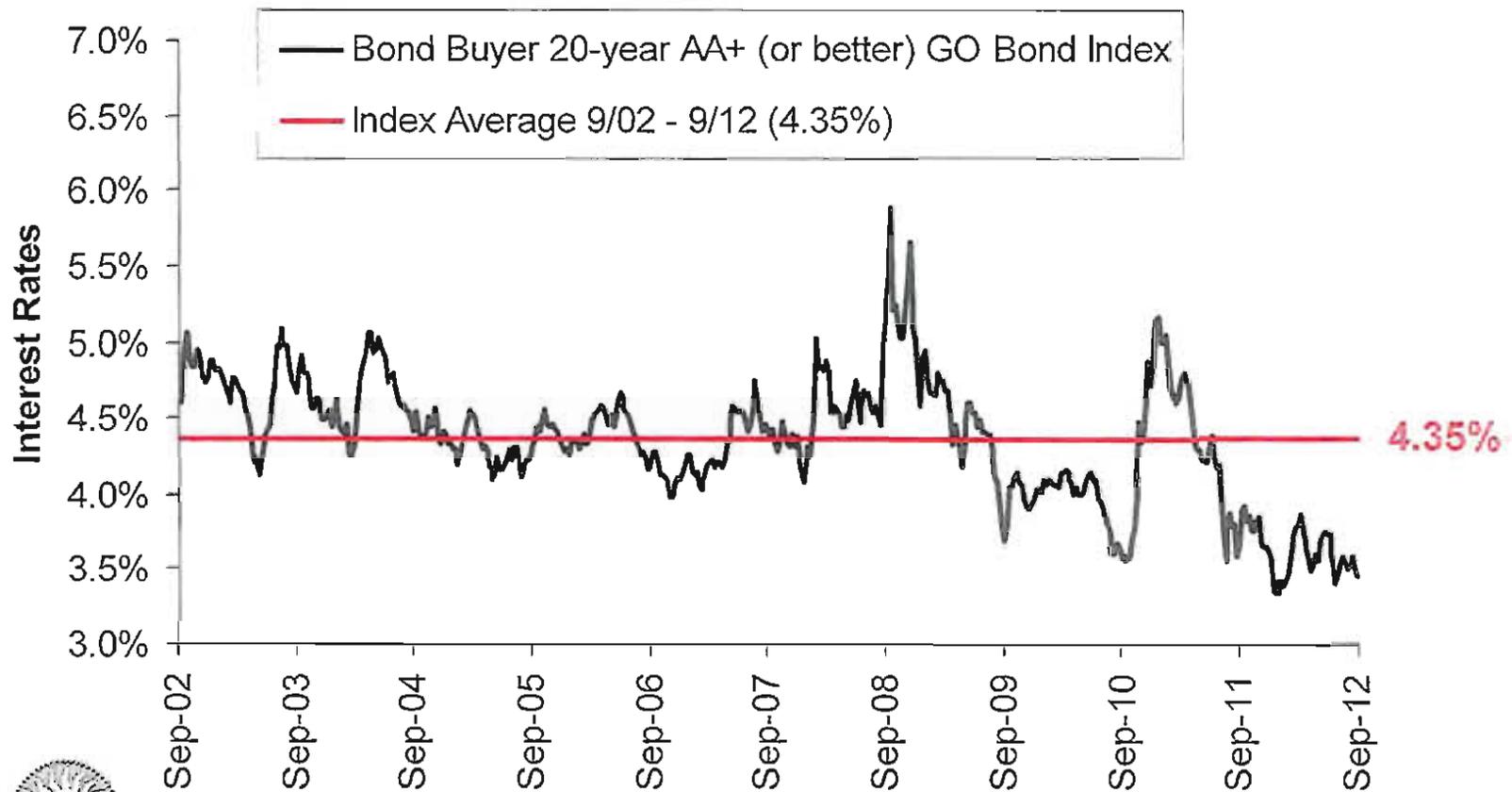
- Debt Issuance:
 - \$125 million of Tax and Revenue Anticipation Notes (2012 TRANs) on July 2, 2012
 - \$52.4 million of Multifamily Housing Revenue Bonds, Series 2012E (La Moraga Apartments) - Closed on September 7, 2012
- Completed credit rating reviews:
 - San José International Airport
 - San José-Santa Clara Clean Water Financing Authority
 - 4th and San Fernando Parking Garage

Debt Issuance and Management Activities Anticipated Through June 30, 2013

- Debt issuance:
 - General Obligation Bonds, Series 2013
 - Lease Revenue Bonds, Series 2013A (Civic Center/Civic Center Garage)
 - Airport Revenue Bonds, Series 2012A
- Letters of credit/private placement renewal/replacement:
 - Lease Revenue Commercial Paper Program
 - Lease Revenue Bonds, Series 2008F (Airport West)
 - Tax Allocation Bonds, Series 1996AB and 2003AB
 - Housing Set-Aside Tax Allocation Bonds, Series 2010C

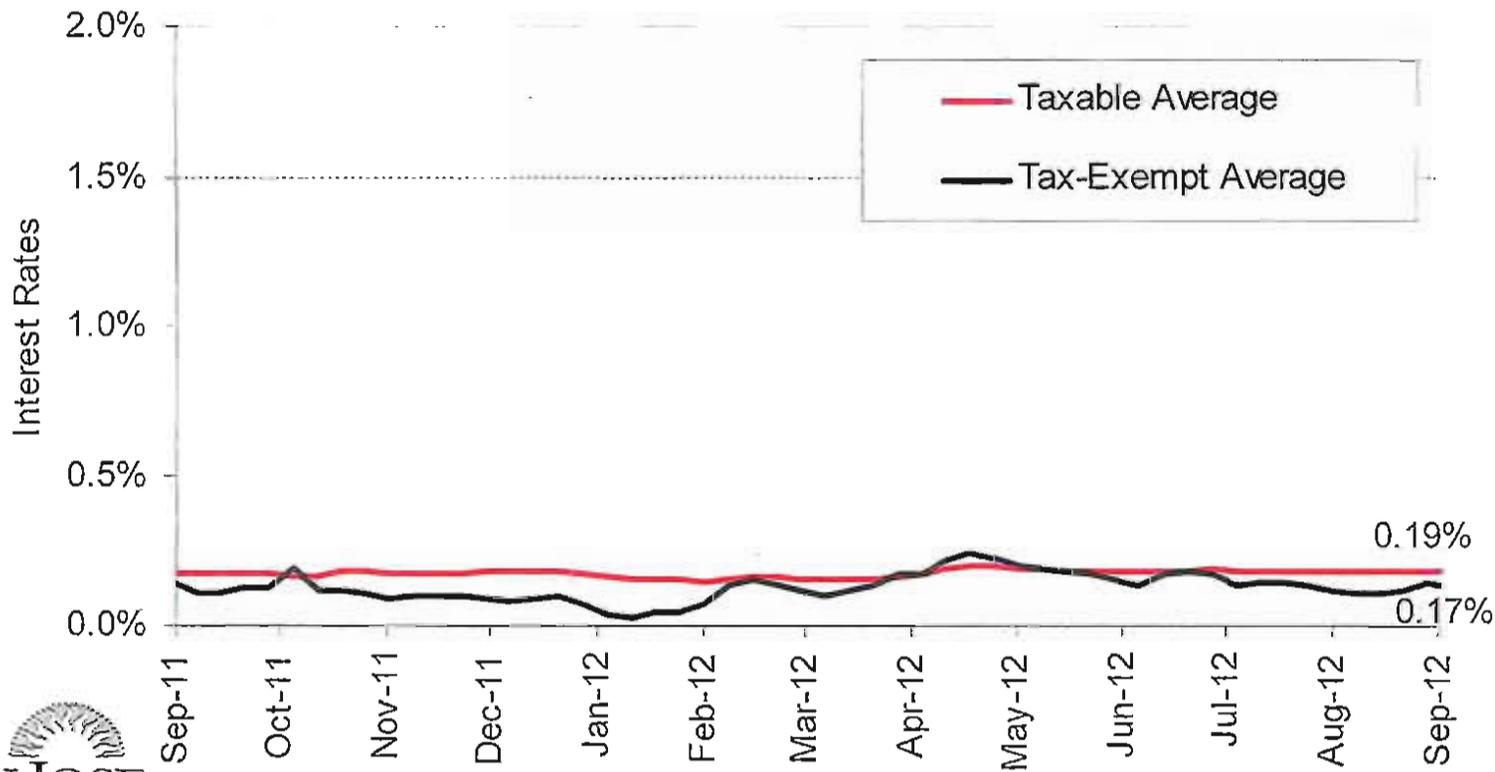
Ten-Year Tax-Exempt Market Index (Fixed Rate)

- 10-year historic tax-exempt long-term interest rates average around 4.35% and are currently at 3.43% (as of 10/15/12)



City of San José Actual Weekly Average Variable Taxable and Tax-Exempt Interest Rates

- Tax-exempt weekly interest rates paid by the City averaged 0.13% in Q1 and are currently at 0.17% (as of 10/15/12)
- Taxable weekly interest rates paid by the City averaged 0.18% in Q1 and are currently at 0.19% (as of 10/15/12)



City of San José – General Credit Rating

- The City continues to maintain high general obligation credit ratings of Aa1/AA+/AA+ and lease revenue bond ratings of Aa3/AA/AA (Moody's/S&P/Fitch)
- City general obligation bonds continues to be rated higher than State of California (A1/A-/A-)

First Quarter Investment Report for Fiscal Year 2012-2013

Investment Objectives & Reporting

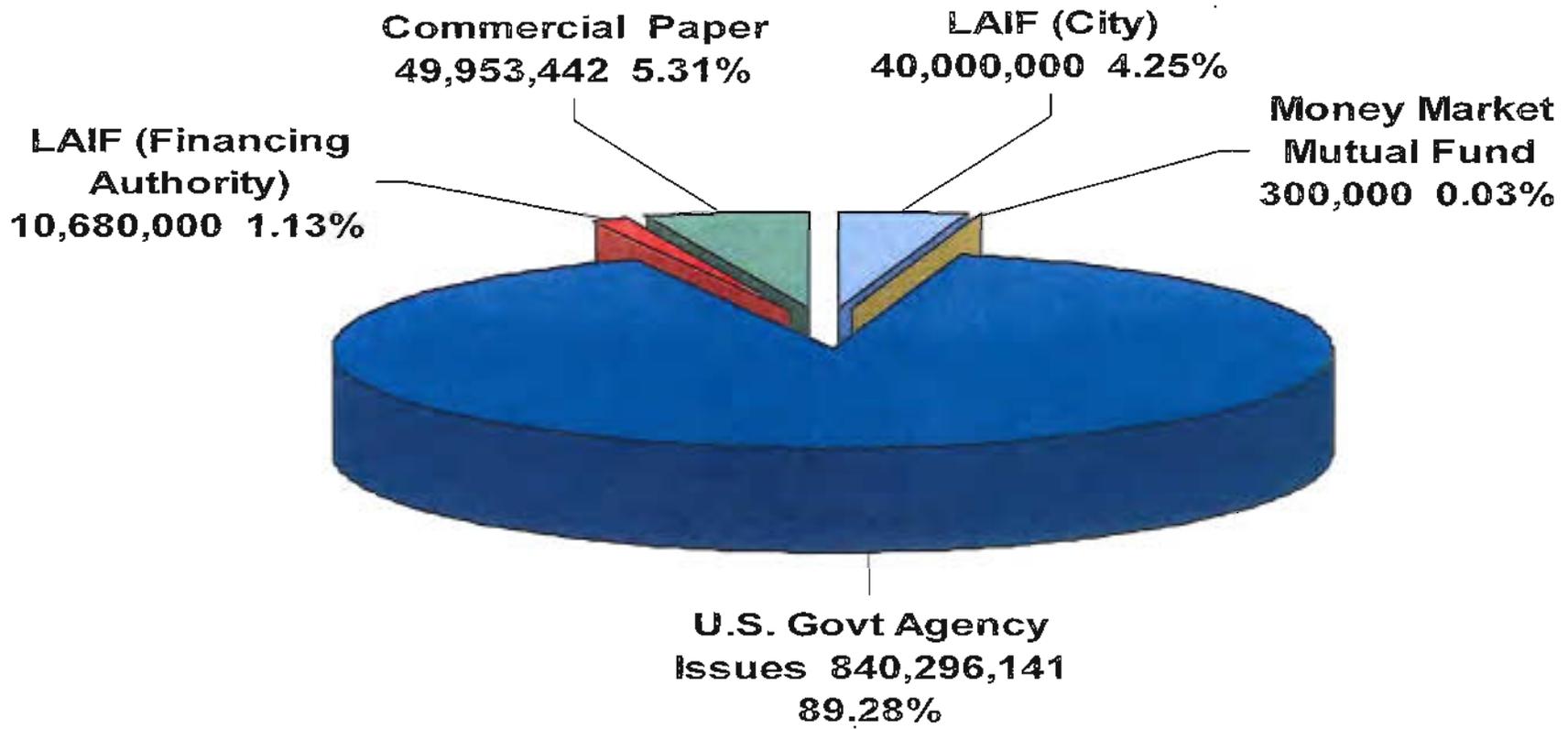
- Manage investments to meet the City's objectives:
 - Safety
 - Liquidity
 - Yield
- Quarterly reports on-line and placed on PSF&SS Committee agenda

<http://www.csjfinance.org/>

Summary of Portfolio Performance for Quarter Ended September 30, 2012

- Size of total portfolio – \$941,229,583
- Earned interest yield – 0.609%
- Weighted average days to maturity – 417 days
- Fiscal Year-to-Date net interest earnings – \$1,480,025
- No sale of securities prior to maturity dates, therefore no realized gains/losses from sales
- No exceptions to the City's Investment Policy during this quarter

Investment Portfolio as of September 30, 2012

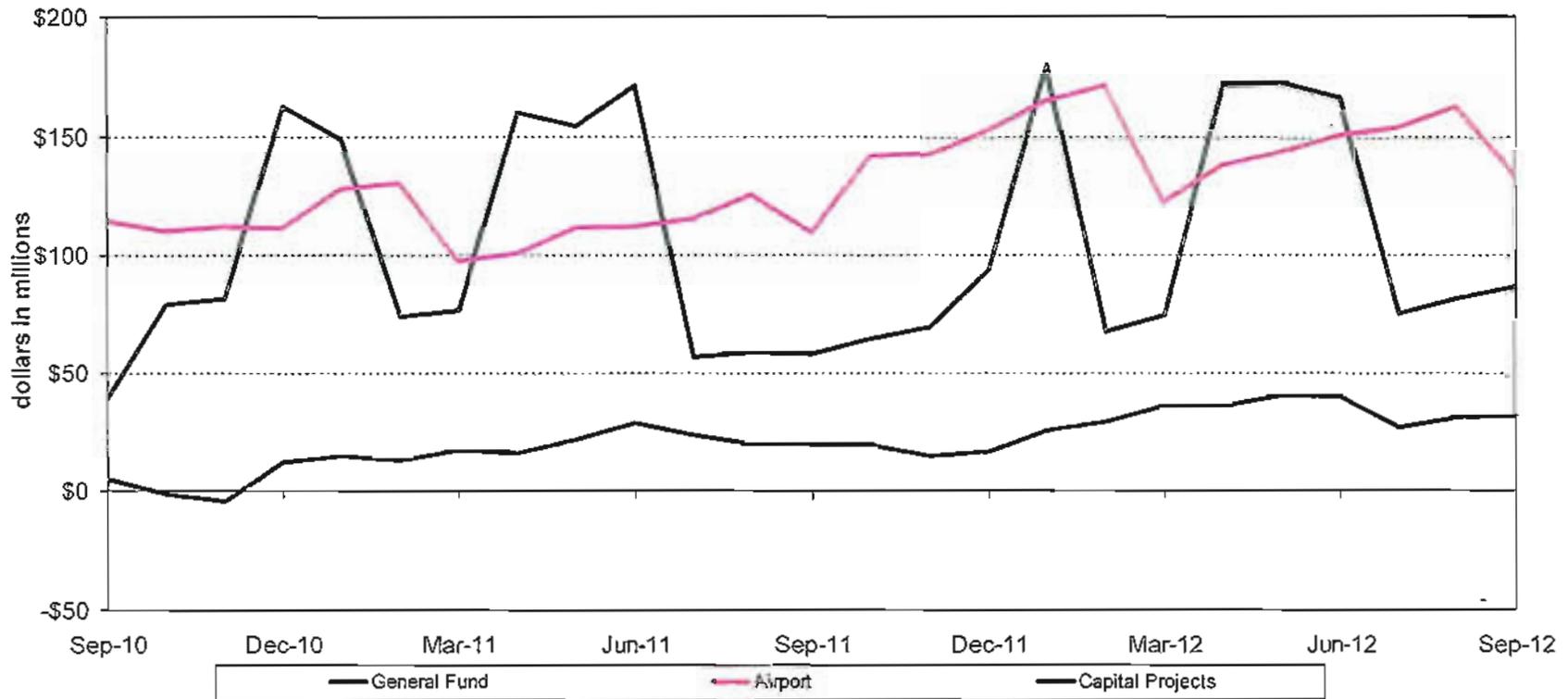


Total Investment Portfolio = \$941,229,583

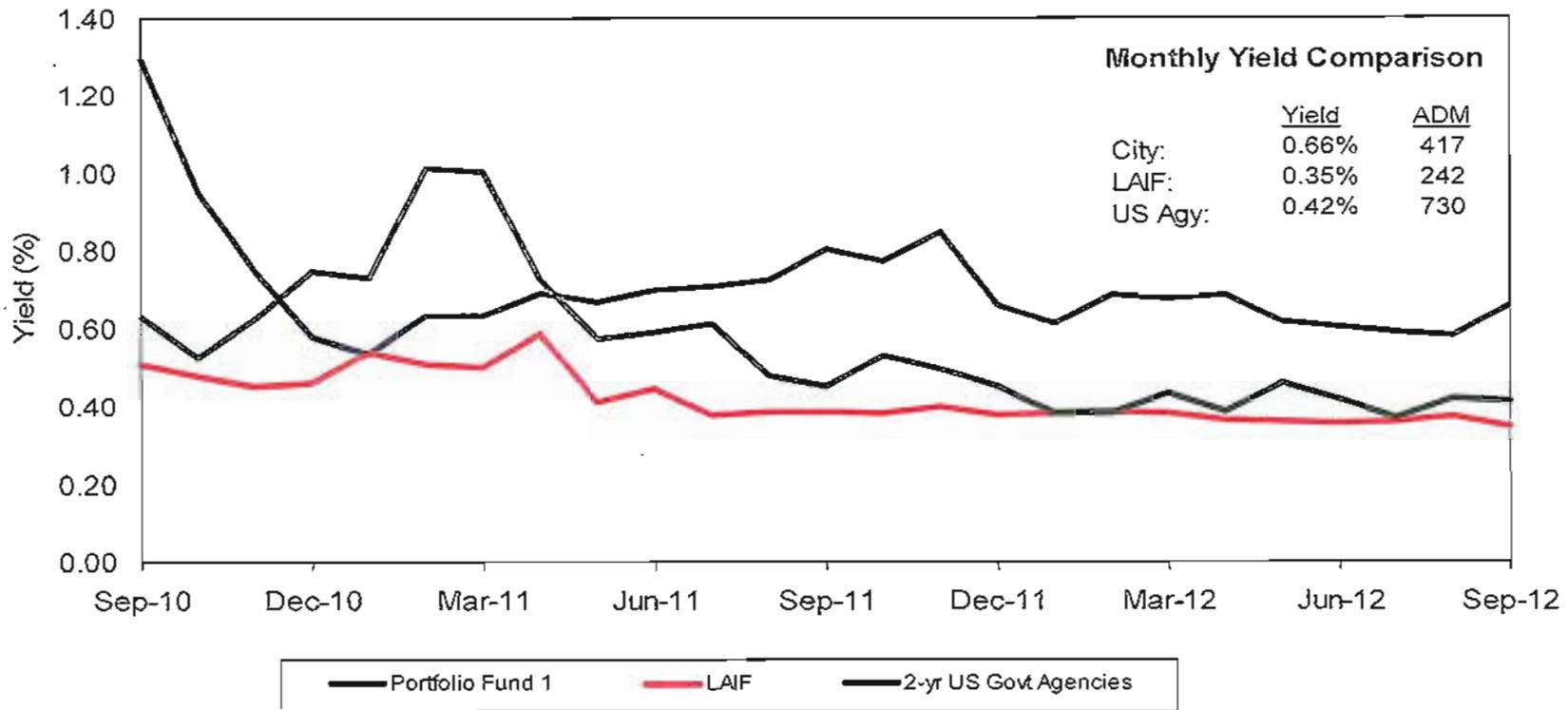
General Fund Balances

- General Fund balances decreased by \$80 million to \$86 million in Q1 primarily due to payments for retirement prefunding and debt payments in July and August, respectively
- Projected investment maturities and revenue are sufficient to cover anticipated expenditures for the next six months

Comparison of Cash Balances by Select Funds



Benchmark Comparisons



Investment Strategy

- Staff has continued the strategy of investing in 18-36 month maturity range to provide income and structure to the portfolio
- Continue matching of maturities to known expenditures
- Maintain focus on core mandate of safety, liquidity, and yield

First Quarter Revenue Collection Report for Fiscal Year 2012-2013

Revenue Collection Program

- Finance Department revenue collection efforts focus on proactive collection, reducing delinquent accounts receivable and enhancing revenue compliance
- Efforts may span several reporting periods, and actual collections are reported when funds are received by the City

Revenue Collection Results – Quarter to Quarter Comparison

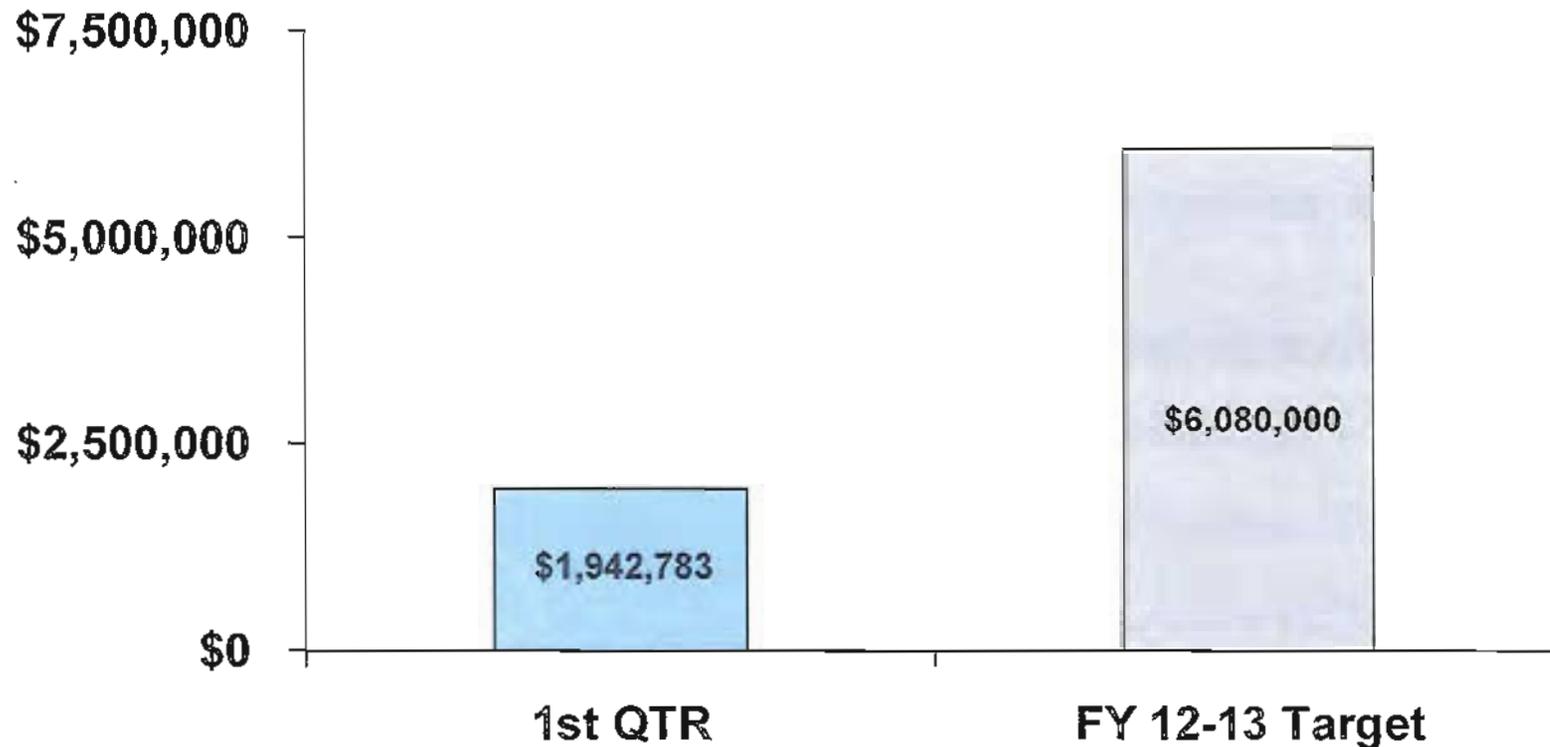
<u>Collections</u>	<u>FY 2012-13 1st Quarter</u>	<u>FY 2011-12 1st Quarter</u>
Business Tax Delinquencies	\$620,170	\$763,482
Accounts Receivable Delinquencies	877,254	869,292
Revenue Compliance/Monitoring	445,359	253,992
Total Program Collections	\$1,942,783	\$1,886,766

Return on Investment (ROI) Quarter to Quarter Comparison

	<u>FY 2012-13 1st Quarter</u>	<u>FY 2011-12 1st Quarter</u>
Total Return on Investment	\$5.90	\$6.06
Return on Investment by Program		
Business Tax Delinquencies	4.87	5.80
Accounts Receivable Delinquencies	8.56	10.56
Revenue Compliance/Monitoring	4.47	2.61

- *Return on Investment is the dollar return (revenue) for every dollar spent on program costs*
- *Program costs only include direct costs in the Finance Department*

1st Quarter Revenue Collection Results YTD – 32% of Annual Target



Accounts Receivable Balance

	As of Sept 30, 2012	As of June 30, 2012
<u>Current Receivables</u>		
0-60 Days	\$ 3,581,822	\$ 6,540,301*
61-90 Days	1,634,410	429,147
Total Current Receivables	\$ 5,216,232	\$ 6,969,448
<u>Delinquent Receivables</u>		
91-365 Days	\$ 3,507,290	\$ 2,535,037
Over 1 year	13,732,257	13,465,145
Total Delinquent Receivables	\$ 17,239,547	\$ 16,000,182
Total Accounts Receivable	\$ 22,455,779	\$ 22,969,630

**The current receivables balance reflects large billings by the Department of Transportation and also the inclusion of delinquent Transient Occupancy Tax compliance billings.*

Marijuana Business Tax (MBT) Compliance Effort Summary

- Total MBT received for the reporting period \$1.1 million
- 18 MBT Assessment Notices were sent out to non-compliant marijuana businesses
- Tax assessments including penalties and interest total approximately \$767,000
- 5 marijuana businesses requested a hearing with the Director of Finance to contest the tax assessments
- 13 marijuana businesses missed the 10 day deadline to request a hearing; as a result, their tax assessments are final and conclusive (approximately \$454,163)
- Field audits will commence November 2012 to ensure accurate tax remittance and compliance

Recommendation

- Accept the First Quarter Financial Reports for Fiscal Year 2012-2013 for the following programs:
 - Debt Management
 - Investment Management
 - Revenue Collection



Memorandum

TO: PUBLIC SAFETY, FINANCE AND STRATEGIC SUPPORT COMMITTEE
FROM: Julia H. Cooper
SUBJECT: FY 2012-13 FIRST QUARTER INVESTMENT REPORT
DATE: November 2, 2012

Approved

Date

11/2/12

COUNCIL DISTRICT: City-Wide

RECOMMENDATIONS

Accept the FY 2012-13 First Quarter Investment Report.

DISCUSSION

The FY 2012-13 First Quarter Investment Report for the quarter ended September 30, 2012 has been transmitted electronically to the City Council to meet the reporting requirements set forth in the City of San Jose Investment Policy. The electronic version of this report can also be found on the City's website at www2.csjfinance.org and a hard copy has been filed in the City Clerk's Office located at 200 East Santa Clara Street.

Attached is a copy of the FY 2012-13 First Quarter Investment Report focusing on:

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

Consistent with the Investment Policy requirements, staff from the Finance Department will be available to answer questions at the Public Safety, Finance and Strategic Support Committee meeting on November 15, 2012. In addition, this report will be agendaized on the Consent Calendar for a future City Council meeting.

JULIA H. COOPER
Acting Director of Finance

Attachment



Memorandum

TO: HONORABLE MAYOR AND
CITY COUNCIL

FROM: Julia H. Cooper

**SUBJECT: INVESTMENT REPORT FOR
THE QUARTER ENDED
SEPTEMBER 30, 2012**

DATE: November 2, 2012

Approved

Date

11/2/12

Transmitted herewith is the City's investment report for the quarter ended September 30, 2012. To meet the reporting requirements set forth in the City of San Jose Investment Policy, an electronic version of this report will be posted on the City's website at www.csjfinance.org and a hard copy will be on file at the City Clerk's Office located at 200 East Santa Clara Street.

This report will be distributed to the Public Safety, Finance and Strategic Support Committee (PSFSS) for discussion during its meeting on November 15, 2012 and will be agendized through the PSFSS Committee to a subsequent City Council meeting.

Summary of portfolio performance and compliance for quarter ended September 30, 2012:

- Size of total portfolio – \$941,229,583
- Earned interest yield – 0.609%
- Weighted average days to maturity – 417 days
- Fiscal year-to-date net interest earnings – \$1,480,025
- No sale of securities prior to maturity dates, therefore no realized gains/losses from sales
- No exceptions to the City's Investment Policy during this quarter

If you have any questions on this investment report, please do not hesitate to call me at 535-7011.

JULIA H. COOPER
Acting 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
SEPTEMBER 30, 2012**



Prepared by
Finance Department
Treasury Division

Julia H. Cooper
Acting Director of Finance

**Investment Report for
The Quarter Ended
September 30, 2012
City of San Jose
Department of Finance
Treasury Division**

JULIA H. COOPER
Acting Director of Finance

ARN C. ANDREWS
Acting Assistant Director of Finance

MARIA ÖBERG
Acting Treasury Division Manager

LISA TAITANO
Interim Principal Investment Officer

Investment Staff

Udaya Rajbhandari, Financial Analyst
Uyen Le, Senior Account Clerk

Special Assistance by

Suzanne Adaysh, Accountant
Tim Roberts, Account Clerk II

**CITY OF SAN JOSE
INVESTMENT REPORT FOR
THE QUARTER ENDED SEPTEMBER 30, 2012
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November 2, 2012

HONORABLE MAYOR and CITY COUNCIL

INVESTMENT REPORT FOR THE QUARTER ENDED SEPTEMBER 30, 2012

I am pleased to present this report of investment activity for the quarter ended September 30, 2012 in compliance with the reporting requirements as set forth in the City of San José Investment Policy. The information presented in the table below highlights the investment activity for the quarter ended September 30, 2012 as well as provides a comparison to the quarters ended June 30, 2012 and September 30, 2011.

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

INVESTMENT SUMMARY

For the Quarter Ended	<u>September 30, 2012</u>	<u>June 30, 2012</u>	<u>September 30, 2011</u>
<u>Total Portfolio</u>			
Portfolio Value ⁽¹⁾⁽²⁾	\$941,229,583	\$1,140,875,296	\$833,367,163
Earned Interest Yield	.609%	0.632%	0.738%
Dollar-weighted average yield			
Purchases	0.242%	0.199%	.380%
Maturities	0.176%	0.255%	.236%
Called Securities	0.820%	1.343%	1.38%
Sold Securities	N/A	N/A	N/A
Weighted avg. yield at end of period	0.600%	0.541%	.789%
Weighted avg. days to maturity	417	387	513
<u>Portfolio Fund 1</u>			
Portfolio Value ⁽¹⁾⁽²⁾	\$940,375,225	\$1,140,020,938	\$819,850,869
Earned Interest Yield	0.610%	0.633%	0.744%
Dollar-weighted average yield			
Purchases	0.242%	0.199%	.380%
Maturities	0.176%	0.256%	.236%
Called Securities	0.820%	1.343%	1.38%
Sold Securities	N/A	N/A	N/A
Weighted avg. yield at end of period	0.601%	0.541%	0.796%
Weighted avg. days to maturity	417	387	517

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

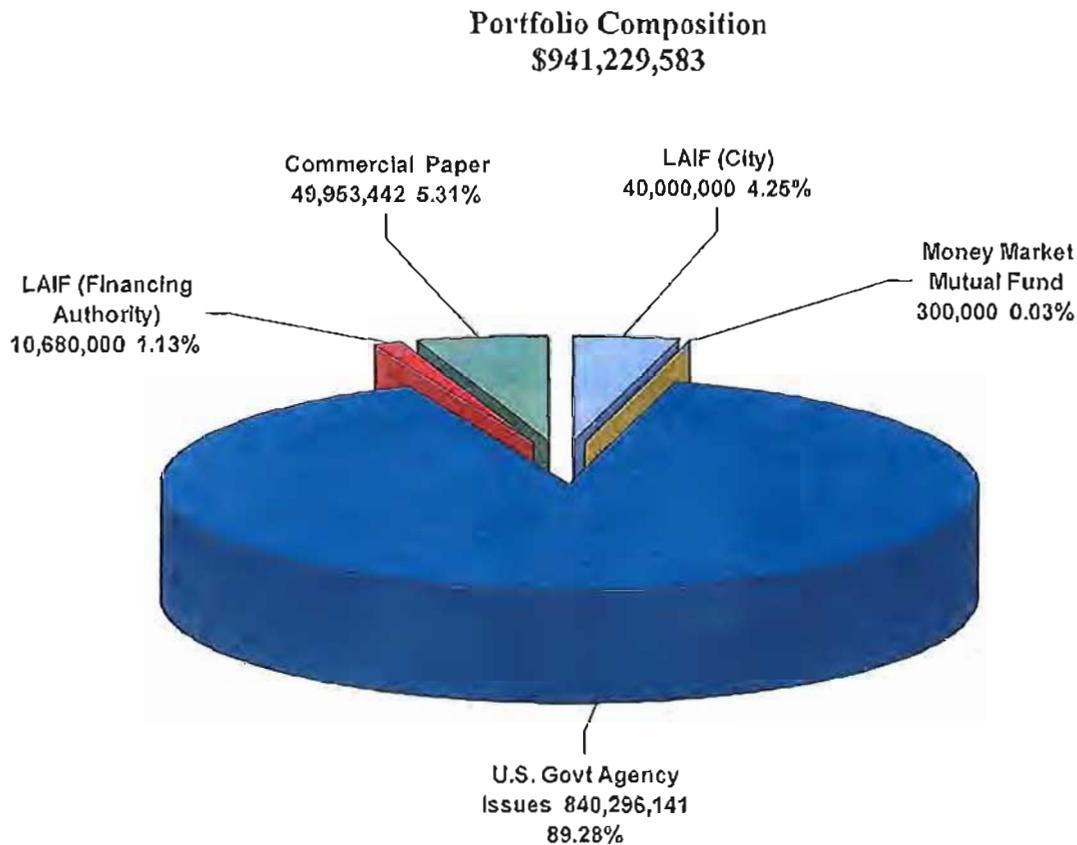
² Total excludes bond proceeds held by trustees for the City of San José (\$475,089,546).

PORTFOLIO STATISTICS

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

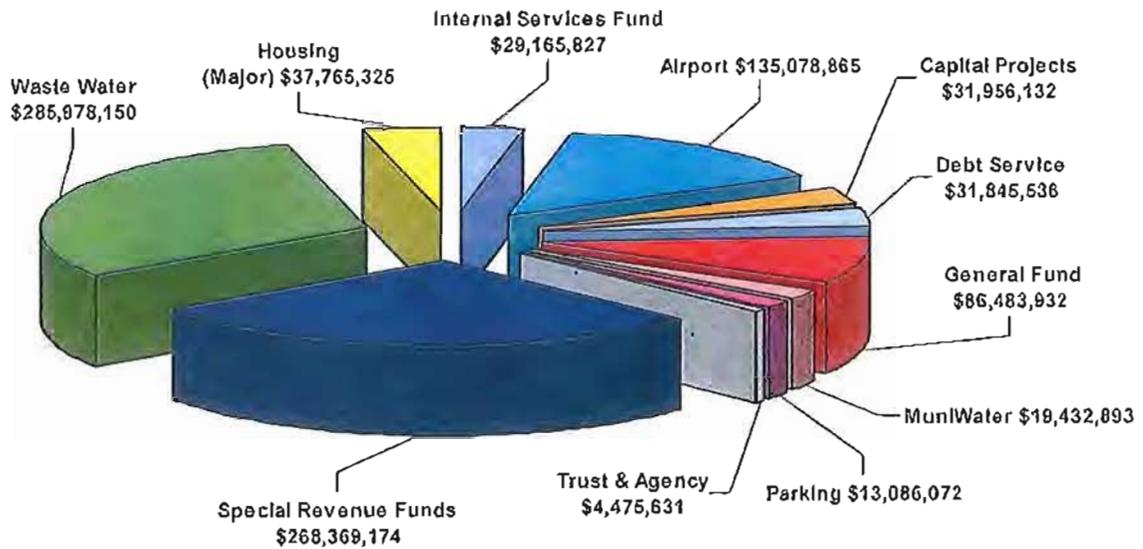
Portfolio Composition

The graphs below provide snapshots of the City's total investment portfolio as of September 30, 2012. The first graph shows the portfolio composition by investment type and the following two graphs show the portfolio composition by fund type.



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

Balances by Fund Type
\$943,637,537

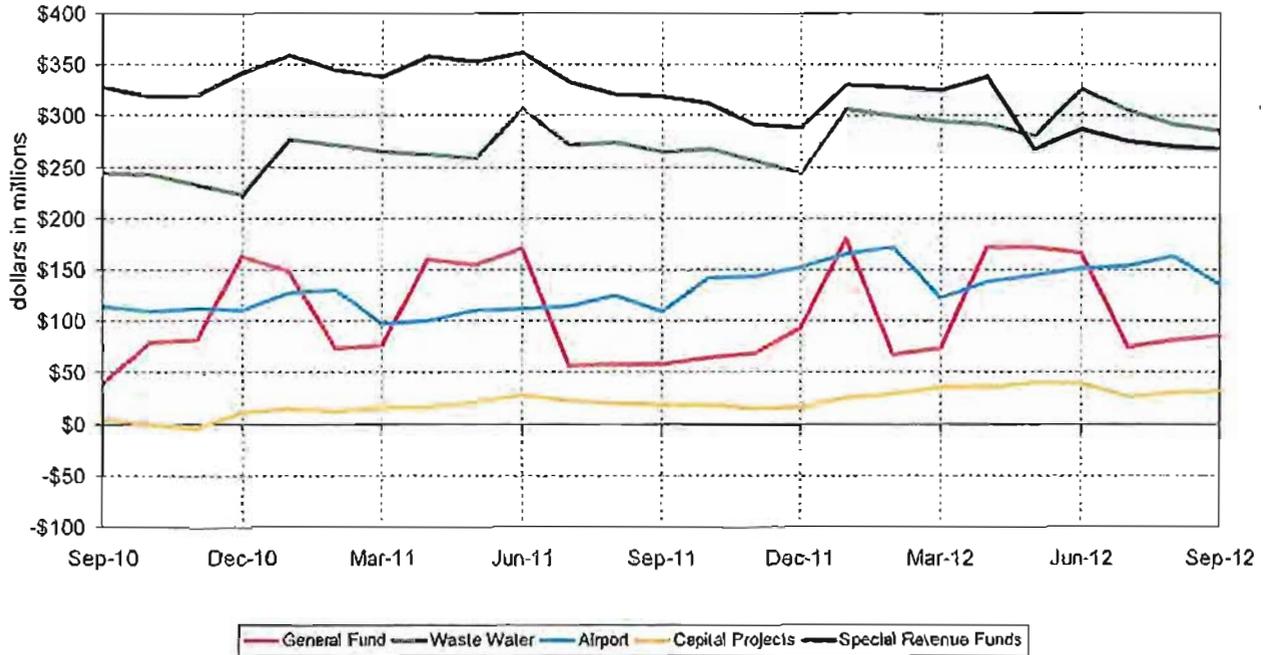


Total Balances per FMS	\$943,637,537
Deposit-in-Transit, Outstanding Checks ¹	<u>(2,407,954)</u>
Portfolio Balance Total	\$941,229,583

The next graph compares the monthly total balances of select City funds as reported by FMS.

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

**Monthly Comparison of Balances by Fund Type
 As of September 30, 2012**



General Fund Balances

General Fund balances decreased approximately \$80 million from the June 30, 2012 ending balance of \$166 million to the September 30, 2012 ending balance of \$86 million. Cash balances usually peak during the months of January and June when the bulk of property taxes are received. The portfolio size and the General Fund balance typically experience a decline in the summer months due to the retirement prefunding, debt service payments, and operational expenditures. These are also months when no property tax revenue is received.

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

On August 1, 2008, the City prefunded for the first time employer retirement contributions in order to recognize General Fund budgetary savings. This practice of prefunding employer retirement contributions was continued with the approval of the 2012-13 Budget.

The practice of prefunding employer retirement contribution coincides with the seasonal reduction in the General Fund balance. To ensure that the General Fund balance remains positive throughout fiscal year 2012-13, and to smooth out cash flow timing issues, the City issued Tax Revenue Anticipation Notes (“TRAN”) in the amount of \$125 million, with an initial draw of \$100 million, on July 2, 2012. The TRAN proceeds were used to fund a portion of the \$241.3 million prefunding amount (the remainder was paid from maturing securities). The City will repay the principal and interest of the TRAN on February 14, 2013, after the January 2013 property tax revenues are received.

Redevelopment Agency Portion of Portfolio

Historically, the Redevelopment Agency has participated in the City’s investment pool both with restricted bond proceeds and with operating cash balances. During the third quarter of fiscal year 2011-12, redevelopment agencies in California were dissolved by legislative action, and the City acting as the Successor Agency to the Redevelopment Agency (“SARA”) began the administrative transition. During the last quarter, as part of this transition, the Redevelopment Agency funds in the City’s investment portfolio were transferred to the SARA accounts held at Bank of America, and a separate LAIF account was also established to provide an investment vehicle for SARA funds. The transition was completed in April 2012 at which time the Redevelopment Agency’s participation in the City’s investment portfolio ceased.

As of September 30, 2012, SARA reported cash balances as outlined in the table below.

**SUCCESSOR AGENCY TO THE REDEVELOPMENT AGENCY OF THE CITY OF SAN JOSE
CASH SUMMARY**

<u>Account Type</u>	<u>Restricted /Reserved</u>	<u>Pledged for Enforceable Obligations</u>	<u>Totals</u>
<u>Bank of America</u>			
80% SARA Funds ⁽ⁿ⁾	\$906,000	\$306,992	\$1,212,992
20% Housing Set-Aside ^(b)	<u>1,011,072</u>	<u>3,309,043</u>	<u>4,320,114</u>
Total Bank of America	\$1,917,072	\$3,616,035	\$5,533,106
<u>LAIF</u>			
80% SARA Funds ^(c)	\$743,000	\$197,800	\$940,800
Total LAIF	\$743,000	\$197,800	\$940,800

⁽ⁿ⁾ Restricted funds for qualified capital expenditures, i.e. North San Pedro Housing Project.

^(b) Restricted funds for payment of Housing 20% Set-Aside debt; pledged funds to be transferred to 80% SARA balance upon approval of forbearance agreement with Wells Fargo Bank and will be used to fund ERAF and other debt service payments.

^(c) Restricted funds reserved for payment of Letter of Credit and other fiscal agent fees.

PORTFOLIO PERFORMANCE

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

TOTAL PORTFOLIO INCOME RECOGNIZED

Accrual Basis

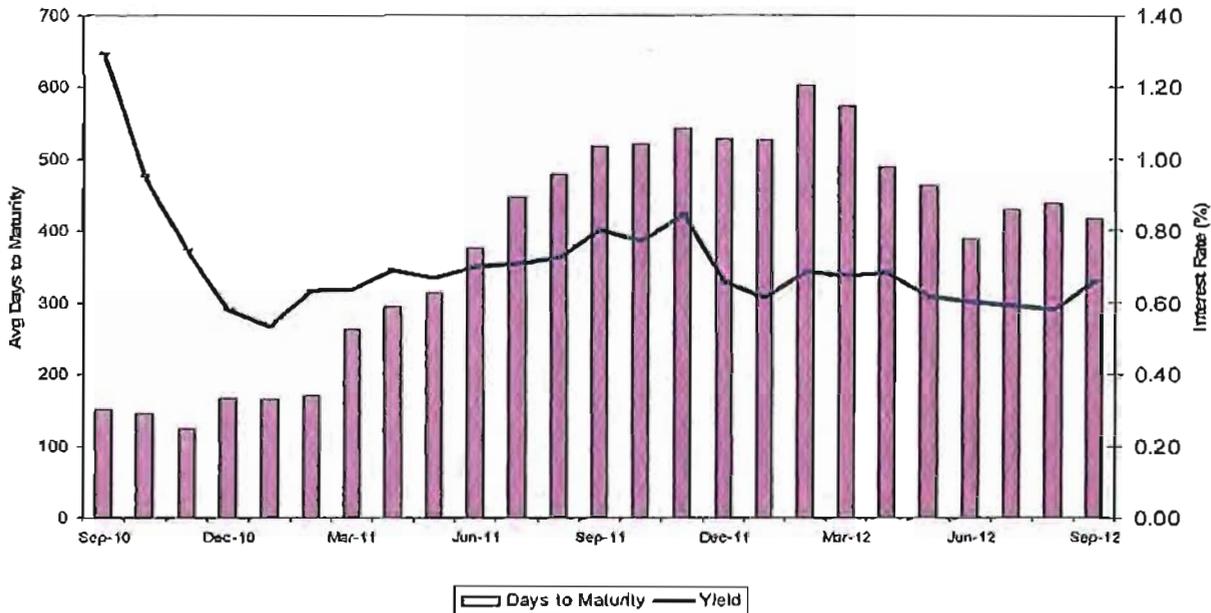
Total Portfolio	September 30, 2012	June 30, 2012	September 30, 2011
<i>Quarter-End</i>			
Total interest earnings	\$1,480,025	\$1,580,564	\$1,632,862
Realized gains (losses) from sales ⁽ⁿ⁾	0	0	0
Total income recognized	\$1,480,025	\$1,580,564	\$1,632,862
<i>Fiscal Year-to-Date</i>			
Total interest earnings	\$1,480,025	\$6,397,044	\$1,632,862
Realized gains (losses) from sales ⁽ⁿ⁾	0	0	0
Total income recognized	\$1,480,025	\$6,397,044	\$1,632,862

⁽ⁿ⁾ Please see discussion in Investment Trading Activity section of the September 30, 2012 investment report.

Yield and Maturity Trend

The following graph illustrates monthly dollar-weighted average-days-to-maturity (“ADM”) of Portfolio Fund 1 (bar graph) along with the yield trend (line graph) for the past two years. While the table on page 1 of this report summarizes portfolio data on a quarter-to-quarter basis, the following tables summarize the data on a month-to-month basis.

**Yield and Maturity Trends Portfolio Fund 1
As of September 30, 2012**



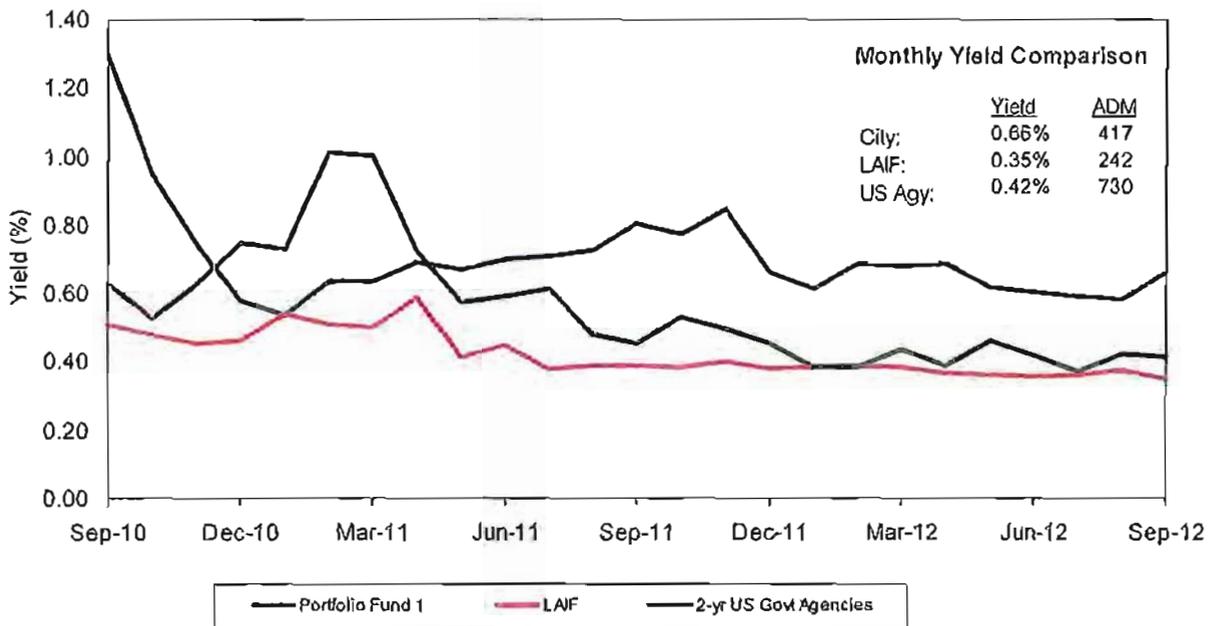
The previous graph shows that the ADM increased from 387 days on June 30, 2012 to 417 days on September 30, 2012. This increase was mainly due to investment staff extending maturities in order to provide income and structure to the portfolio. Although there was a slight decrease in yield on a quarter-to-quarter basis, from 0.632% on June 30, 2012 to 0.610% on September 30, 2012, on a month-to-month basis, the yield increased to 0.661% on September 30, 2012

Benchmark Comparison

Only the City’s Portfolio Fund 1 is used for benchmarking purposes. 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. The closest suitable benchmarks for the City’s Portfolio Fund 1 are the two-year US government agency securities and the Local Agency Investment Fund (LAIF).

The following graph compares the monthly earned interest yield of the City’s Portfolio Fund 1 with the monthly average yields of the State of California Local Agency Investment Fund (LAIF) and the two-year U.S. government agency securities from September 2010 through September 2012.

**Monthly Benchmark Comparisons
 As of September 30, 2012**



LAIF is a short-term investment option available to local agencies in California. Its ADM is usually kept around 180-280 days. Because it is a short-term investment vehicle, it has been used as a benchmark for the City’s Portfolio Fund 1 since 2008 when the City’s investment portfolio was primarily composed of investments with maturities of less than a year. As the City’s investment strategy has shifted to provide more structure and income, LAIF will become less of a suitable benchmark for the portfolio.

The two-year government agency benchmark has historically been a suitable benchmark for the City's portfolio as it closely mimics the City's desired duration. This benchmark maintains a constant ADM of 730 days while the City's ADM will vary depending on cash flow needs.

As illustrated in the graph above, despite market yields remaining at historic lows, the City's yield has stayed above its two benchmarks for the majority of the period evaluated (two years). The City's ADM of 417 days is longer than the ADM of LAIF (242 days), which accounts for some of the yield difference between the two. While its ADM is shorter than that of the two-year government agency benchmark, the City's yield has remained above this benchmark because investment staff have purchased securities with longer maturities (out to three years) as well as a few callable securities that provide a yield advantage over non-callable securities.

Unrealized Losses and Gains

As shown in the Investment Summary Table on page 1 of this report, the total portfolio size as of September 30, 2012 was \$941,229,583. 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.

UNREALIZED GAINS & LOSSES			
Cash Basis			
Market Value	\$ 945,746,007	Market Value	\$ 945,746,007
Original Cost	<u>(941,229,583)</u>	Amortized Cost	<u>(941,970,745)</u>
Net Unrealized Gain (Loss)	\$ 4,516,424	Net Unrealized Gain (Loss)	\$ 3,775,262

The City's investment practice, per the Investment Policy, is generally to hold securities to maturity, with exceptions as noted in the Policy. The net unrealized gains noted above are "paper gains" and can only be realized by selling the security. An inverse relationship exists between general changes in market interest rates and the value of investment securities. As general market interest rates decrease, the value of the City's investments increase as a result of the higher interest yields that these investments hold compared to market interest rates. Conversely, as market rates increase, the value of the City's investments decline as a result of the lower interest yields that these investments hold compared to market interest rates.

Earned Interest Yield

The earned interest yield of the total investment portfolio for the quarter ended September 30, 2012 was 0.609%. The portfolio yield decreased from the last quarter mainly due to the City's liquidity constraints and a historically low interest rate environment.

The Federal Funds target range remained unchanged between 0.00% (zero percent) and 0.25%. The Federal Open Market Committee ("FOMC") statement released on September 13, 2012, reiterated that economic conditions are likely to warrant exceptionally low rates through mid-2015.

COMPLIANCE REPORTING REQUIREMENTS

Per the Investment Policy, several compliance requirements shall be included in the quarterly report. These requirements include a statement of cash management projection, statement of compliance with the policy, and comparisons of budget investment earnings to actual investment earnings.

Cash Management Projection

Based on the Finance Department’s cash flow projection as of September 30, 2012, total revenues and investment maturities for the next six months are anticipated to be \$763 million. This is sufficient to cover projected expenditures of approximately \$745 million.

Statement of Compliance with the Policy

There were no exceptions or violations outstanding for the quarter ended September 30, 2012. The investment portfolio meets the requirements of the City’s Investment Policy and the California Government Code section 53601.

Comparison of Portfolio Investment Earnings to FY 2012-13 Budget

The following is a comparison of actual investment earnings, on an accrual basis, to the fiscal year 2012-13 budget. Monthly budgeted earnings apportionments for City funds are based upon historic cash balance averages and an assumed average return for the fiscal year. The 2012-13 budgeted interest earnings for the General Fund were \$175,000 and based on a projected net interest yield of 0.35%. The schedule below compares the unaudited actual net investment earnings to budgeted amounts for the General Fund for the quarter ended September 30, 2012.

BUDGET COMPARISON		
<u>Net Investment Earnings</u>	<u>Yield</u>	<u>General Fund</u>
<i>Quarter Ended September 2012</i>		
Budget ^(a)	0.35%	\$ 43,750
Actual ^(b)	<u>0.41%</u>	<u>35,756</u>
Variance	0.06%	\$ (7,994)
<i>Fiscal Year to Date</i>		
Budget ^(a)	0.35%	\$ 43,750
Actual ^(b)	<u>0.41%</u>	<u>35,756</u>
Variance	0.06%	\$ (7,994)

(a) Reflects the FY 12/13 Adopted Budget as approved by the Council on June 12, 2012.

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

Please note that while the interest yield for the quarter exceeded the budgeted yield, the interest earnings in dollars are budgeted on a straight line basis, i.e. the same amount of interest income is budgeted for each month throughout the year. The actual pattern of interest receipts is different, with the bulk of the interest earnings being received in fall through early spring. Very little interest revenue is received during the summer quarter since the portfolio is structured to provide liquidity for those months to help cover debt service payments and the prefunding of employer retirement contributions.

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 report is only necessary when a security is sold prior to maturity as defined in Section 4.0 (2) of the Investment Policy.

INVESTMENT STRATEGY

The Investment Program continues to focus on its core mandates of safety, liquidity, and yield. Prior to 2011, the City's investment strategy was to invest short-term (18 months or less) in order to cover liquidity needs. In early 2011, staff began to extend maturities in order to provide income and structure to the portfolio. Investments have been matched to known cash flow outlays in the 18-36 month horizon. This strategy is expected to continue throughout FY 2012-13 given a forecast of continued slow economic growth. Because of the continued low market interest rates, staff will not actively seek to extend maturities beyond 36 months.

Future Commitments – As of September 30, 2012, the City had no obligations to buy or sell securities and no commitments to participate in securities trading.

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

Restructuring – No restructuring activities took place during the quarter ended September 30, 2012.

Municipal Bonds – No municipal bonds were purchased during the quarter ended September 30, 2012.

CONCLUSION

The total investment portfolio as of September 30, 2012 was \$941,229,583. This represented a decrease of approximately \$199.6 million from June 30, 2012, primarily due to the prefunding of employer retirement contributions and to the payment of debt service. For the quarter ended September 30, 2012 the yield was 0.609%, a decrease from 0.632% reported for the quarter ended June 30, 2012, reflecting the maturity of investments purchased in a higher interest rate

environment. The average days to maturity increased from 387 days on June 30, 2012 to 417 days on September 30, 2012 because staff extended maturities to provide structure and income to the portfolio. As of September 30, 2012, approximately 89% of the total portfolio consisted of U.S. government agency securities.

Respectfully submitted,

A handwritten signature in blue ink that reads "Julia H. Cooper". The signature is written in a cursive style with a large initial "J".

JULIA H. COOPER
Acting Director of Finance

SECTION A

PORTFOLIO STATISTICS

Section 1: All Funds Summary

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

Section 2: Statistics

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

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

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

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

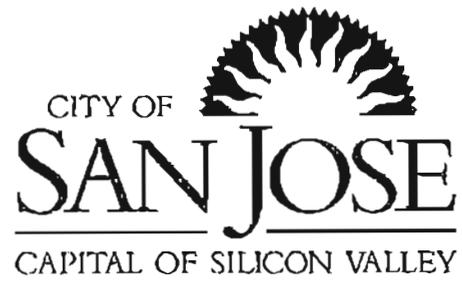
END OF PERIOD PORTFOLIO BALANCE: The sum of all investment balances (adjusted cost basis) which are active at the end of the report.

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

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

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

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



CITY OF SAN JOSE, CALIFORNIA
 CASH MANAGEMENT PROGRAM REPORT TO THE CITY COUNCIL
 FOR THE PERIOD 07/01/12 THROUGH 09/30/12

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

ALL FUNDS SUMMARY

INVESTMENT TYPE	DAILY AVERAGE	INVESTMENT EARNINGS AND RECEIPTS		
		ACCRUED INTEREST		INTEREST RECEIVED
		PERCENT	AMOUNT	
BANKERS ACCEPTANCES	.00	.00	.00	.00
FEDERAL AGENCY SECURITIES	874,599,867.51	.64	1,417,298.10	1,300,422.90
CERTIFICATES OF DEPOSIT	.00	.00	.00	.00
U.S. TREASURY BILLS, BONDS AND NOTES	.00	.00	.00	.00
REPURCHASE AGREEMENTS	.00	.00	.00	.00
STATE POOL, PASSBOOK & MONEY MKT ACCTS	42,680,412.26	.34	36,592.81	36,663.57
COMMERCIAL PAPER	42,172,597.95	.21	22,739.82	66,101.41
NEGOTIABLE CD'S	4,293,478.26	.31	3,394.44	27,250.00
MEDIUM TERM CORPORATE NOTES	.00	.00	.00	.00
INVESTMENTS SUB-TOTAL	963,746,356.99	.61	1,480,025.17	1,430,437.88
ACTIVE BANK BALANCES	3,331,749.22			
TEMPORARILY IDLE CASH TOTAL	967,078,106.21	.61	1,480,025.17	1,430,437.88

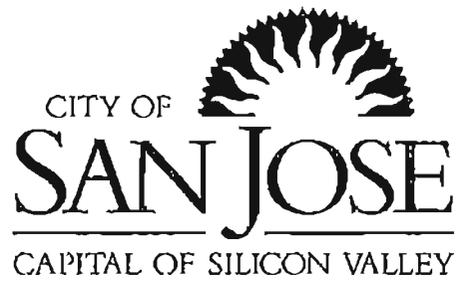
THE PAGES WHICH FOLLOW PROVIDE INFORMATION IN GREATER DETAIL UPON WHICH THE ALL FUNDS SUMMARY, ABOVE, HAS BEEN DEVELOPED. THIS REPORT PROVIDES A DETAILED LISTING OF INVESTMENTS BY INVESTMENT TYPE, AS WELL AS THE AMOUNTS EARNED AND/OR RECEIVED FROM EACH INVESTMENT.

CITY OF SAN JOSE
 TREASURY DIVISION
 SERIES II PORTFOLIO STATISTICS

07/01/12 - 9/30/12

Fund & Description	Total Income Received	Total Net Earnings	Average Daily Portfolio Balance	Earned Income Yield This Period	End of Period Portfolio Balance	Current Amortized Book Value	Weighted Average Yield at End of Period	Weighted Average Days to Maturity
1 Investment Fund	1,430,437.88	1,479,719.27	962,891,998.72	0.610	940,375,225.05	941,115,954.02	0.601	417
34 CSJ/CSC Jt Pwr	0.00	305.90	854,358.27	0.142	854,358.27	854,790.52	0.142	64
TOTAL	1,430,437.88 *	1,480,025.17 *	963,746,356.99	0.609	941,229,583.32	941,970,744.54	0.600	417

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



SECTION B

EARNED INTEREST SUMMARY

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

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

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

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

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

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

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

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

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

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



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CITY OF SAN JOSE
TREASURY DIVISION
PORTFOLIO STATISTICS
7/01/12 THROUGH 9/30/12

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ALL FUNDS

	FIXED		EQUITIES		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	1,430,437.88	.00	.00	.00	1,430,437.88
TOTAL NET EARNINGS THIS PERIOD:	1,480,025.17	.00	.00	.00	1,480,025.17
AVERAGE DAILY PORTFOLIO BALANCE:	963,746,356.99	.00	.00	.00	963,746,356.99
EARNED INCOME YIELD THIS PERIOD:	.609	.000	.000	.000	.609
END OF PERIOD PORTFOLIO BALANCE:	941,229,583.32	.00	.00	.00	941,229,583.32
CURRENT AMORTIZED BOOK VALUE:	941,970,744.54	.00	.00	.00	941,970,744.54
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	.600	.000	.000	.000	.600
WEIGHTED AVERAGE DAYS TO MATURITY:	416.59	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	320.41	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					.609

(FS/ERNFS)

CITY OF SAN JOSE
TREASURY DIVISION
PORTFOLIO STATISTICS
7/01/12 THROUGH 9/30/12

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FUND: 1 INVESTMENT FUNDS

	FIXED		EQUITIES		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	1,430,437.88	.00	.00	.00	1,430,437.88
TOTAL NET EARNINGS THIS PERIOD:	1,479,719.27	.00	.00	.00	1,479,719.27
AVERAGE DAILY PORTFOLIO BALANCE:	962,891,998.72	.00	.00	.00	962,891,998.72
EARNED INCOME YIELD THIS PERIOD:	.610	.000	.000	.000	.610
END OF PERIOD PORTFOLIO BALANCE:	940,375,225.05	.00	.00	.00	940,375,225.05
CURRENT AMORTIZED BOOK VALUE:	941,115,954.02	.00	.00	.00	941,115,954.02
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	.601	.000	.000	.000	.601
WEIGHTED AVERAGE DAYS TO MATURITY:	416.91	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	320.64	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					.610

(FS/ERNFS)

CITY OF SAN JOSE
TREASURY DIVISION
PORTFOLIO STATISTICS
7/01/12 THROUGH 9/30/12

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FUND: 34 CSJ/CSC Jt Pwr

	----- FIXED -----		----- EQUITIES -----		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	.00	.00	.00	.00	.00
TOTAL NET EARNINGS THIS PERIOD:	305.90	.00	.00	.00	305.90
AVERAGE DAILY PORTFOLIO BALANCE:	854,358.27	.00	.00	.00	854,358.27
EARNED INCOME YIELD THIS PERIOD:	.142	.000	.000	.000	.142
END OF PERIOD PORTFOLIO BALANCE:	854,358.27	.00	.00	.00	854,358.27
CURRENT AMORTIZED BOOK VALUE:	854,790.52	.00	.00	.00	854,790.52
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	.142	.000	.000	.000	.142
WEIGHTED AVERAGE DAYS TO MATURITY:	64.00	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	64.00	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					.142

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
07/01/12 THROUGH 09/30/12
SORT KEYS ARE FUND

PAGE: 1

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FUND: 1 INVESTMENT FUNDS

INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED ORIG. COST	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
32936	01/01/02	.3543	STATE INVESTME POOL-CITY	10/01/12	40,000,000.00	40,000,000.00	.354		36,099.69	36,099.69
36510	07/01/10	.0110	BLACKROCK LIQUIDITY FEDF	10/01/12	100,000.00	100,000.00	.011		2.98	2.85
36511	07/01/10	.0505	MORGAN STANLEY INST LIQ	10/01/12	100,000.00	100,000.00	.051		13.00	12.74
36512	07/01/10	.0165	FEDERATED GOVT OBLIGATIO	10/01/12	100,000.00	100,000.00	.017		125.32	67.78
36665	12/13/10	.5000	FELB-GILFD	06/26/13	10,000,000.00	9,893,900.00	.924			23,041.25
36686	12/23/10	.4000	FPCB-WF	11/02/12	10,000,000.00	9,942,800.00	.708			17,738.83
36720	01/27/11	.7500	FNMA-WF	12/18/13	5,000,000.00	4,946,050.00	1.129			14,075.19
36727	02/03/11	.9200	FPCB-WF	11/26/13	5,000,000.00	4,966,850.00	1.156			14,469.62
36728	02/03/11	.8750	FELMC-WF	10/28/13	5,000,000.00	4,964,350.00	1.137			14,223.87
36730	02/04/11	.7500	FNMA-WF	12/18/13	5,000,000.00	4,922,700.00	1.302			16,160.87
36735	02/09/11	.8750	FELMC-WF	10/28/13	5,000,000.00	4,938,050.00	1.340			16,682.86
36736	02/09/11	.7000	FPCB-WF	11/04/13	10,000,000.00	9,820,600.00	1.374			34,021.32
36737	02/16/11	1.0000	FELB-WF	05/16/13	5,000,000.00	5,000,000.00	.992			12,500.00
36739	02/10/11	1.3000	FPCB-WF	12/23/13	10,000,000.00	9,955,100.00	1.452			26,445.36
36740	02/10/11	1.1250	FNMA-WF	09/30/13	5,000,000.00	4,972,200.00	1.334		28,125.00	16,718.37
36760	03/07/11	1.0000	FNMA-CITIG	09/23/13	5,000,000.00	4,981,900.00	1.138		25,000.00	14,289.62
36761	03/07/11	1.3750	FELMC-UBS	02/25/14	10,000,000.00	9,996,400.00	1.376		68,750.00	34,679.97
36763	03/08/11	1.1250	FNMA-GILFD	09/30/13	5,000,000.00	4,998,100.00	1.131		28,125.00	14,249.05
36764	03/08/11	.7500	FELMC-WF	03/28/13	10,000,000.00	9,987,700.00	.805		37,500.00	20,256.78
36777	03/18/11	.8000	FNMA-CALL-GILF	11/18/13	5,000,000.00	4,964,050.00	1.070			13,388.73
36781	03/22/11	.3750	FELMC-UBS	11/30/12	5,000,000.00	4,981,950.00	.587			7,370.21
36788	03/30/11	.8750	FELB-WF	12/27/13	5,000,000.00	4,949,600.00	1.247			15,560.43
36789	03/30/11	.5150	FELMC-WF	11/26/12	5,000,000.00	4,986,400.00	.676			8,498.78
36790	03/30/11	.3750	FELMC-UBS	11/30/12	5,000,000.00	4,972,250.00	.707			8,865.90
36792	03/30/11	1.0000	FNMA-CALL-GILF	09/20/13	10,000,000.00	9,945,000.00	2.222	09/20/12	105,000.00	49,049.41
36793	03/30/11	.5700	FELB-UBC	08/28/12	5,000,000.00	4,999,950.00	.569	MATURED	14,062.50	4,518.11
36800	04/05/11	.5000	FNMA-UBC	10/30/12	10,000,000.00	9,987,800.00	.574			14,455.40
36801	04/05/11	1.0000	FNMA-CITIG	09/23/13	5,000,000.00	4,993,900.00	1.042		25,000.00	13,122.17
36803	04/06/11	.9800	FPCB-UBC	09/23/13	5,000,000.00	4,987,850.00	1.073		24,500.00	13,490.62
36804	04/06/11	.7500	FNMA-WF	02/26/13	5,000,000.00	4,997,150.00	.774		18,750.00	9,753.91
36805	04/08/11	1.1700	FELB-WF	11/08/13	5,000,000.00	5,000,000.00	1.160			14,625.00
36807	04/15/11	1.0000	FELB-CITIG	08/15/13	5,000,000.00	5,000,000.00	.992		25,000.00	12,500.00
36810	04/28/11	1.2000	FELB-GILFD	10/28/13	5,000,000.00	5,000,000.00	1.190			15,000.00
36829	04/29/11	1.5000	FNMA-GILFD	09/08/14	10,000,000.00	9,996,500.00	1.499		75,000.00	37,762.21
36830	04/29/11	.3750	FELMC-WF	11/30/12	5,000,000.00	4,991,700.00	.477			6,001.79
36842	05/16/11	.7500	FELB-WF	07/30/13	4,500,000.00	4,501,935.00	.724			8,216.63
36843	05/16/11	.7500	FELB-WF	08/28/13	5,000,000.00	5,000,000.00	.744			9,375.00
36844	05/12/11	1.1500	FPCB-CITIG	05/12/14	5,000,000.00	5,000,000.00	1.141			14,375.00
36846	05/06/11	.3750	FNMA-WF	12/28/12	10,000,000.00	9,989,300.00	.437			11,010.22
36847	05/06/11	.3750	FELMC-UBC	11/30/12	5,000,000.00	4,996,600.00	.413			5,200.40
36848	05/12/11	.8000	FNMA-UBC	11/18/13	5,000,000.00	4,993,150.00	.849			10,684.25
36860	06/21/11	.5000	FELB-WF	06/21/13	10,000,000.00	10,000,000.00	.496			12,500.00
36861	06/20/11	.6250	FPCB-UBC	11/20/13	5,000,000.00	5,000,000.00	.620			7,812.50
36864	06/30/11	1.0300	FELB-WF	10/23/14	10,000,000.00	10,000,000.00	1.022			25,750.00

CITY OF SAN JOSE
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INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED ORIG. COST	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
36865	06/23/11	.7000	FELB-WF	01/30/14	10,000,000.00	9,989,600.00	.735		35,000.00	18,505.05
36866	06/23/11	.8750	FPCB-WF	06/23/14	10,000,000.00	9,992,600.00	.893			22,496.17
36867	06/30/11	.8500	FELB-GILFD	04/30/14	5,000,000.00	5,000,000.00	.843			10,625.00
36868	06/29/11	.4000	FPCB-UBS	04/29/13	10,000,000.00	10,000,000.00	.397			10,000.00
36871	06/23/11	.4000	FELB-WF	04/30/13	10,000,000.00	9,998,100.00	.407			10,258.20
36872	06/23/11	.5000	FNMA-WF	08/09/13	10,000,000.00	9,995,700.00	.516		25,000.00	13,008.48
36879	06/30/11	1.0000	FELB-GILF	10/17/14	5,100,000.00	5,100,000.00	.992			12,750.00
36880	06/30/11	1.0000	FELB-GILFD	10/17/14	4,900,000.00	4,900,000.00	.992			12,250.00
36882	06/30/11	1.1250	FELB-GILFD	12/29/14	4,500,000.00	4,493,070.00	1.162			13,155.12
36883	07/19/11	2.1250	FNMA-CALL-GILFD	07/19/16	5,000,000.00	5,000,000.00	2.108		53,125.00	26,562.50
36884	07/19/11	2.1250	FNMA-CALL-GILFD	07/19/16	5,000,000.00	5,000,000.00	2.108		53,125.00	26,562.50
36885	07/12/11	.5000	FNMA-GILFD	08/09/13	5,000,000.00	4,995,850.00	.536		12,500.00	6,753.69
36892	09/12/11	.6250	FNMA-CALL-GILFD	09/12/14	5,000,000.00	5,000,000.00	.620		15,625.00	7,812.50
36893	09/12/11	.7500	FNMA-CALL-WF	09/12/14	5,000,000.00	5,000,000.00	.740	09/12/12	18,750.00	7,395.83
36894	09/12/11	.8000	FNMA-CALL-WF	03/12/15	5,000,000.00	4,993,750.00	1.272	09/12/12	26,250.00	12,704.86
36896	08/26/11	.5000	FELMC-WF	09/19/14	10,000,000.00	9,969,600.00	.597		25,000.00	14,997.13
36898	09/19/11	.5000	FNMA-CALL-UBS	09/19/13	10,000,000.00	10,000,000.00	.494	09/19/12	25,000.00	10,833.33
36902	09/02/11	.1250	FELB-WF	08/15/12	10,000,000.00	9,992,500.00	.203	MATURED	13,750.00	2,497.61
36904	09/19/11	.7000	FNMA-CALL-WF	09/19/14	5,000,000.00	5,000,000.00	.692	09/19/12	17,500.00	7,583.33
36905	09/09/11	.1500	FNMA-DISC-CITIG	07/02/12	9,512,000.00	9,500,228.90	.152	MATURED	11,771.10	39.63
36906	09/23/11	.2500	FPCB-GILFD	08/19/13	10,000,000.00	9,981,000.00	.348		12,500.00	8,761.49
36907	09/23/11	.3750	FELMC-CITIG	10/30/13	5,000,000.00	5,001,150.00	.361			4,549.74
36909	09/23/11	.3500	FPCB-GILFD	09/23/13	5,000,000.00	4,997,000.00	.377		8,750.00	4,752.56
36910	09/29/11	.5300	FPCB-UBC	09/29/14	5,000,000.00	5,000,000.00	.526		13,250.00	6,625.00
36911	09/23/11	.3500	FPCB-UBS	09/23/13	5,000,000.00	4,997,000.00	.377		8,750.00	4,752.56
36912	09/23/11	.1300	FNMA-DISC-UBS	07/02/12	5,010,000.00	5,004,880.06	.132	MATURED	5,119.94	18.09
36914	09/28/11	.3750	FELMC-WF	10/30/13	5,000,000.00	4,995,300.00	.417			5,254.21
36915	09/28/11	.5000	FELMC-GILFD	09/19/14	5,000,000.00	4,977,200.00	.652		12,500.00	8,179.71
36916	09/28/11	.3000	FELB-UBC	03/19/13	5,000,000.00	4,997,150.00	.336		7,500.00	4,237.36
36918	10/04/11	.6250	FNMA-GILFD	10/30/14	5,000,000.00	4,996,200.00	.645			8,124.08
36920	10/11/11	.7500	FELMC-WF	11/25/14	10,000,000.00	9,996,900.00	.754			18,999.95
36923	10/18/11	.5000	FELMC-CALL-GILFD	10/18/13	5,000,000.00	4,994,750.00	.549			6,910.74
36924	10/28/11	1.5000	FNMA-CALL-GILFD	10/28/16	5,000,000.00	5,000,000.00	1.488			18,750.00
36925	10/12/11	.1000	FNMA-DISC-UBS	07/02/12	10,000,000.00	9,992,666.67	.101	MATURED	7,333.33	27.78
36926	10/14/11	.3750	FELB-UBS	11/27/13	5,000,000.00	4,988,900.00	.478			6,005.18
36927	10/20/11	.1200	FNMA-DISC-CITIG	07/02/12	9,225,000.00	9,217,128.00	.122	MATURED	7,872.00	30.75
36930	11/25/11	1.0000	FELMC-CALL-WF	11/25/15	5,000,000.00	5,000,000.00	.992			12,500.00
36934	11/21/11	.3750	FELMC-WF	10/30/13	5,000,000.00	4,983,100.00	.548			6,880.45
36935	11/21/11	.6250	FNMA-UBS	10/30/14	5,000,000.00	4,984,000.00	.731			9,183.08
36936	11/30/11	.3300	FELB-UBC	07/01/13	10,000,000.00	9,996,700.00	.348			8,774.35
36937	11/23/11	.8750	FELMC-CALL-UBC	11/14/14	5,000,000.00	4,998,700.00	.877			11,047.52
36938	11/29/11	.3750	FPCB-WF	09/06/13	10,000,000.00	9,993,800.00	.407		18,750.00	10,256.61
36939	11/29/11	.3000	FELB-WF	05/16/13	5,000,000.00	4,998,500.00	.318			4,008.43
36941	11/29/11	.7500	FNMA-UBC	12/19/14	5,000,000.00	5,000,000.00	.744			9,375.00

CITY OF SAN JOSE
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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
36942	11/30/11	.3500	FHLB-UBC	05/30/13	5,000,000.00	5,000,000.00	.347			4,375.00
36943	12/16/11	1.0000	FELMC-CALL-GILFD	06/16/15	5,000,000.00	4,996,550.00	1.012			12,748.35
36944	12/19/11	1.5000	FELMC-CALL-GILFD	12/19/16	5,000,000.00	5,000,000.00	1.488			18,750.00
36951	12/30/11	1.0000	FELMC-CALL-UBS	09/30/15	5,000,000.00	5,000,000.00	.992			12,500.00
36952	12/27/11	.6500	FELMC-CALL-GILFD	06/27/14	5,000,000.00	4,999,250.00	.651			8,200.58
36953	12/19/11	.7500	FNMA-CALL-WF	12/19/14	10,000,000.00	10,000,000.00	.744			18,750.00
36955	12/16/11	.6250	FELMC-GILFD	12/29/14	5,000,000.00	4,990,750.00	.682			8,579.86
36956	01/13/12	1.0000	FELMC-CALL-GILFD	10/13/15	4,950,000.00	4,950,000.00	.992		24,750.00	12,375.00
36957	01/06/12	1.0600	FELMC-CALL-WF	01/06/16	5,000,000.00	5,000,000.00	1.051		26,500.00	13,250.00
36961	01/30/12	.6500	FELMC-CALL-UBC	01/30/15	10,000,000.00	10,000,000.00	.645		32,500.00	16,250.00
36962	01/13/12	.4000	FPCB-GILFD	02/13/14	5,000,000.00	4,998,950.00	1.201		10,000.00	15,126.77
36963	01/19/12	.9500	FPCB-UBC	01/19/15	10,000,000.00	10,000,000.00	.843		42,500.00	21,250.00
36965	01/20/12	.5500	FPCB-CITIG	01/20/15	5,000,000.00	5,000,000.00	.546		13,750.00	6,875.00
36970	01/30/12	.2800	FELB-CALL-UBC	07/30/13	5,000,000.00	5,000,000.00	.278		7,000.00	3,500.00
36971	01/27/12	1.1000	FELMC-CALL-WF	07/27/16	10,000,000.00	10,000,000.00	1.091		55,000.00	27,500.00
36973	01/18/12	.2000	FPCB-UBC	05/13/13	4,650,000.00	4,650,000.00	.198			2,325.00
36974	01/18/12	.1250	FELB-UBC	12/03/12	5,000,000.00	4,999,500.00	.135			1,706.25
36977	01/23/12	.3500	FPCB-GILFD	01/23/14	10,000,000.00	10,000,000.00	.347		17,500.00	8,750.00
36978	02/03/12	.2500	FELB-GILFD	08/05/13	5,000,000.00	5,000,000.00	.248		6,319.44	3,124.99
36979	02/03/12	.2500	FELB-UBC	08/05/13	5,000,000.00	5,000,000.00	.248		6,319.44	3,124.99
36981	01/30/12	.8400	FELMC-CALL-UBS	07/30/15	5,000,000.00	5,000,000.00	.833		21,000.00	10,500.00
36983	01/30/12	.6250	FNMA-CALL-UBS	01/30/15	5,000,000.00	5,000,000.00	.620		15,625.00	7,812.50
36984	02/03/12	.2500	FELB-CS	07/30/13	10,000,000.00	10,000,000.00	.248		12,291.67	6,250.00
36985	01/23/12	.3750	FELMC-GILFD	02/27/14	5,000,000.00	4,997,350.00	.397		11,145.83	5,005.77
36986	01/23/12	.3750	FELMC-UBS	02/27/14	10,000,000.00	9,994,700.00	.397		22,291.67	10,611.57
36989	01/30/12	.6700	FELB-WF	07/30/15	5,000,000.00	5,000,000.00	.665		16,750.00	8,375.00
36990	01/23/12	.5200	FELB-UBC	01/23/15	5,000,000.00	5,000,000.00	.516		13,000.00	6,500.00
36992	02/06/12	.1700	FELB-WF	02/06/13	5,000,000.00	5,000,000.00	.169		4,250.00	2,125.00
36994	02/21/12	.4500	FELMC-CALL-WF	02/21/14	5,000,000.00	5,000,000.00	.446		11,250.00	5,625.00
36999	03/29/12	.4400	CP-DISC-UBS FIN DEL-UBS	07/13/12	15,226,000.00	15,206,273.87	.447	MATURED	19,726.13	2,233.15
37000	04/02/12	.4100	CP-DISC-UBS FIN DEL-UBS	07/02/12	10,000,000.00	9,989,636.11	.416	MATURED	10,363.89	113.89
37001	04/11/12	.3200	NCD-UBOC-UBC	07/25/12	15,000,000.00	15,000,000.00	.324	MATURED	14,000.00	3,200.00
37002	04/18/12	.2000	NCD-UBOC-UBC	07/02/12	15,000,000.00	15,000,000.00	.203	MATURED	6,250.00	83.33
37003	04/18/12	.1800	CP-DISC-TOYOTA-TOY	07/27/12	15,000,000.00	14,992,500.00	.183	MATURED	7,500.00	1,950.00
37004	04/18/12	.1700	CP-DISC-GE CAPITAL CORP-	07/30/12	5,000,000.00	4,997,568.06	.172	MATURED	2,431.94	684.72
37005	04/24/12	.1900	CP-DISC-TOYOTA-TOY	08/10/12	14,000,000.00	13,992,020.00	.193	MATURED	7,980.00	2,955.56
37006	04/26/12	.1500	CP-DISC-GE CAPITAL CORP-	08/17/12	8,000,000.00	7,996,233.33	.152	MATURED	3,766.67	1,566.67
37007	04/30/12	.2000	NCD-UBOC-UBC	07/02/12	20,000,000.00	20,000,000.00	.203	MATURED	7,000.00	111.11
37008	04/30/12	.1400	CP-DISC-TOYOTA-TOY	07/02/12	15,000,000.00	14,996,325.00	.142	MATURED	3,675.00	58.33
37009	04/30/12	.1400	CP-DISC-GE CAPITAL CORP-	07/02/12	15,000,000.00	14,996,325.00	.142	MATURED	3,675.00	58.33
37010	05/07/12	.1300	CP-DISC-GE CAPITAL CORP-	07/02/12	8,000,000.00	7,998,382.22	.132	MATURED	1,617.78	28.89
37011	05/09/12	.1300	CP-DISC-TOYOTA-TOY	07/02/12	7,000,000.00	6,998,635.00	.132	MATURED	1,365.00	25.28
37012	05/17/12	.1000	FNMA-DISC-WF	08/24/12	12,000,000.00	11,996,700.00	.101	MATURED	3,300.00	1,800.00
37014	05/29/12	.5000	FELB-WF	06/12/15	5,000,000.00	4,988,658.33	.581			7,311.86

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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	
37015	05/29/12	.1600	CP-DISC-GE CAPITAL CORP-	08/27/12	10,000,000.00	9,996,000.00	.162	MATURED	4,000.00	2,533.33	
37016	06/01/12	.0800	FELMC-DISC-WF	08/27/12	13,000,000.00	12,997,486.67	.081	MATURED	2,513.33	1,646.66	
37017	06/07/12	.0600	FNMA-DISC-CITIG	08/27/12	12,002,000.00	12,000,379.73	.061	MATURED	1,620.27	1,140.19	
37018	06/19/12	.1100	FELMC-DISC-UBS	08/31/12	14,500,000.00	14,496,765.69	.112	MATURED	3,234.31	2,702.64	
37019	06/20/12	.0900	FELMC-DISC-WF	08/31/12	13,000,000.00	12,997,660.00	.091	MATURED	2,340.00	1,982.50	
37020	06/22/12	.0900	FELMC-DISC-CITIG	09/07/12	14,000,000.00	13,997,305.00	.091	MATURED	2,695.00	2,380.00	
37021	06/25/12	.0900	FELB-DISC-UBS	09/21/12	15,000,000.00	14,996,700.00	.091	MATURED	3,300.00	3,075.00	
37022	06/25/12	.1000	FNMA-DISC-CITIG	10/05/12	15,000,000.00	14,995,750.05	.101			3,833.29	
37023	06/26/12	.0800	FELB-DISC-CITIG	09/14/12	6,000,000.00	5,998,933.32	.081	MATURED	1,066.68	1,000.01	
37024	06/27/12	.1100	FELMC-DISC-WF	10/19/12	15,000,000.00	14,994,775.00	.112			4,216.67	
37025	06/28/12	.1200	FELMC-DISC-UBS	11/15/12	7,000,000.00	6,996,733.33	.122			2,146.67	
37026	06/29/12	.1200	FELMC-DISC-CITIG	11/16/12	19,000,000.00	18,991,133.27	.122			5,826.71	
37027	07/13/12	.1250	FELB-WF	02/14/13	10,000,000.00	9,995,950.00	.192		1,076.39	4,208.33	
37028	07/18/12	.1400	FNMA-DISC-CITIG	02/14/13	10,000,000.00	9,991,794.40	.142			2,916.68	
37029	07/24/12	.1300	FELB-DISC-UBS	02/14/13	5,000,000.00	4,996,298.61	.132			1,245.83	
37030	07/25/12	.1250	FELB-WF	06/28/13	10,000,000.00	9,993,602.78	.202			3,760.31	
37031	07/25/12	.2200	CP-DISC-TOYOTA-TOY	12/14/12	12,000,000.00	11,989,586.67	.223			4,986.67	
37032	07/30/12	.1200	FNMA-DISC-CITIG	02/14/13	7,100,000.00	7,095,290.36	.122			1,490.99	
37033	07/31/12	.1200	FNMA-DISC-UBS	02/14/13	14,000,000.00	13,990,760.00	.122			2,893.33	
37034	08/03/12	.1200	FNMA-DISC-WF	02/14/13	9,000,000.00	8,994,150.00	.122			1,770.00	
37035	08/16/12	.1250	FELB-WF	07/25/13	5,000,000.00	4,996,714.58	.202			1,270.75	
37036	08/22/12	.3300	CP-DISC-TOYOTA-TOY	02/14/13	7,000,000.00	6,988,706.67	.335			2,866.67	
37037	08/22/12	.2200	CP-DISC-GE CAPITAL CORP-	01/11/13	8,000,000.00	7,993,057.78	.223			1,955.55	
37038	09/12/12	.1250	FELB-WF	08/23/13	15,000,000.00	14,991,479.58	.194			1,513.32	
37039	09/27/12	.7000	FELMC-CALL-WF	09/27/16	10,000,000.00	10,000,000.00	.710			777.78	
37041	09/19/12	.1250	FELB-WF	09/18/13	10,000,000.00	9,993,254.72	.195			640.19	
37042	09/19/12	.3543	SJ FINANCING AUTHORITY	10/01/12	10,680,000.00	10,680,000.00	.343		422.58	409.75	
37043	09/20/12	.2000	CP-DISC-TOYOTA-TOY	02/14/13	10,000,000.00	9,991,833.33	.203			611.11	
37044	09/20/12	.1500	FNMA-DISC-UBC	07/01/13	16,000,000.00	15,981,066.67	.152			733.33	
37045	09/25/12	.1900	CP-DISC-TOYOTA-TOY	02/14/13	13,000,000.00	12,990,257.22	.193			411.67	
37046	09/26/12	.1500	FELB-DISC-CITIG	07/01/13	10,000,000.00	9,988,416.70	.152			208.33	
SUBTOTAL (FOND) 1 INVESTMENT FUNDS - ASSETS				416 DAYS	941,680,000.00	940,375,225.05			1,430,437.88	1,479,719.27	
SUBTOTAL (FUND) 1 INVESTMENT FUNDS - NET					941,680,000.00	940,375,225.05			1,430,437.88	1,479,719.27	
FUND STATISTICS				ASSETS	LIABILITIES						
AVERAGE DAILY INVESTMENT BALANCE				:	962,891,998.72						
EARNED INTEREST YIELD THIS PERIOD				:	.610	.000					
WEIGHTED AVG YIELD AT END OF PERIOD				:	.601	.000					
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:				:	1,891,555.11						

CITY OF SAN JOSE
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY
07/01/12 THROUGH 09/30/12
SORT KEYS ARE FUND
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
37013	05/24/12	.1400	FELMC-DISC-CITIG	12/03/12	855,000.00	854,358.27	.142			305.90
SUBTOTAL (FUND) 34 CSJ/CSC Jt Pwr			- ASSETS	64 DAYS	855,000.00	854,358.27			.00	305.90
SUBTOTAL (FUND) 34 CSJ/CSC Jt Pwr			- NET		855,000.00	854,358.27			.00	305.90
FUND STATISTICS				ASSETS	LIABILITIES					
AVERAGE DAILY INVESTMENT BALANCE :				854,358.27						
EARNED INTEREST YIELD THIS PERIOD :				.142	.000					
WEIGHTED AVG YIELD AT END OF PERIOD :				.142	.000					
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:				432.25						
GRAND TOTAL				100.00%(C)	416 DAYS	942,535,000.00	941,229,583.32	.609	1,430,437.88	1,480,025.17

(EID / EFNED)

CITY OF SAN JOSE
 TREASURY DIVISION
 EARNED INCOME DETAIL
 7/01/12 THROUGH 9/30/12
 SORT KEYS ARE FUND
 ALL FUNDS

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INV NO.	DESCRIPTION	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACCRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
32936	STATE INVESTMT POOL-CITY I 01/01/02 .354 10/01/12	40,000,000.00	-2.53		36,099.69		36,099.69	-2.53		36,099.69	36,099.69
36510	BLACKROCK LIQUIDITY FED I 07/01/10 .011 10/01/12	100,000.00	1.03		2.85		2.88	.90		2.85	2.85
36511	MORGAN STANLEY INST LIQ I 07/01/10 .051 10/01/12	100,000.00	4.41		12.74		13.00	4.16		12.74	12.74
36512	FEDERATED GOVT OBLIGATI I 07/01/10 .017 10/01/12	100,000.00	58.90		67.78		125.32	1.36		67.78	67.78
36665	FELB-GILFD I 12/13/10 .500 06/26/13D	10,000,000.00	694.44		12,500.00			13,194.44		12,500.00	23,041.25
			64,851.62		10,541.25			75,392.87		10,541.25	
36686	FFCB-WF I 12/23/10 .400 11/02/12D	10,000,000.00	6,555.56		10,000.00			16,555.56		10,000.00	17,738.83
			46,769.41		7,738.83			54,508.24		7,738.83	
36720	FNMA-WF I 01/27/11 .750 12/18/13D	5,000,000.00	1,354.17		9,375.00			10,729.17		9,375.00	14,075.19
			26,617.38		4,700.19			31,317.57		4,700.19	
36727	FFCB-WF I 02/03/11 .920 11/26/13D	5,000,000.00	4,472.22		11,500.00			15,972.22		11,500.00	14,469.62
			16,591.14		2,969.62			19,560.76		2,969.62	
36728	FELMC-WF I 02/03/11 .875 10/28/13D	5,000,000.00	7,656.25		10,937.50			18,593.75		10,937.50	14,223.87
			18,360.82		3,286.37			21,647.19		3,286.37	
36730	FNMA-WF I 02/04/11 .750 12/18/13D	5,000,000.00	1,354.17		9,375.00			10,729.17		9,375.00	16,160.87
			37,838.69		6,785.87			44,624.52		6,785.87	
36735	FELMC-WF I 02/09/11 .875 10/28/13D	5,000,000.00	7,656.24		10,937.50			18,593.74		10,937.50	16,682.86
			31,724.40		5,745.36			37,469.76		5,745.36	
36736	FFCB-WF I 02/09/11 .700 11/04/13D	10,000,000.00	11,083.33		17,500.00			28,583.33		17,500.00	34,021.32
			91,226.43		16,521.32			107,747.75		16,521.32	
36737	FELB-WF I 02/16/11 1.000 05/16/13	5,000,000.00	6,250.00		12,500.00			18,750.00		12,500.00	12,500.00
36739	FFCB-WF I 02/10/11 1.300 12/23/13D	10,000,000.00	2,888.89		32,500.00			35,388.89		32,500.00	35,445.36
			21,742.41		3,945.36			25,687.77		3,945.36	

(SID / ERNEID)

CITY OF SAN JOSE
 TREASURY DIVISION
 EARNED INCOME DETAIL
 7/01/12 THROUGH 9/30/12
 SORT KEYS ARE FUND
 ALL FUNDS

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INV NO.	DESCRIPTION	CURRENT PERIOD	PRIOR PERIOD	PRIOR PERIOD	SCHEDULED	POSTED ACCRL.	POSTED	PERIOD END	GAIN/(LOSS)	EARNED	TOTAL/NET
	PURCH RATE MATURITY	ENDING PAR	STORED ACCRL.	CALC. ADJUST.	ACCRUALS	ADJUSTMENTS	RECEIPTS	ACCRUED	SALE/WRTDWN	THIS PERIOD	EARNINGS
36740	FNMA-WF 02/10/11 1.125 09/30/13D	I 5,000,000.00	14,218.75 14,636.14		14,062.50 2,655.87		28,125.00	156.25 17,292.01		14,062.50 2,655.87	16,718.37
36750	FNMA-CITIG 03/07/11 1.000 09/23/13D	I 5,000,000.00	13,611.11 9,370.78		12,500.00 1,788.52		25,000.00	1,111.11 11,159.40		12,500.00 1,788.62	14,288.62
36761	FELMC-UBS 03/07/11 1.375 02/25/14D	I 10,000,000.00	48,125.00 1,597.79		34,375.00 304.97		68,750.00	13,750.00 1,902.76		34,375.00 304.97	34,679.97
36763	FNMA-GILFD 03/08/11 1.125 09/30/13D	I 5,000,000.00	14,218.75 975.35		14,062.50 186.55		28,125.00	156.25 1,161.90		14,062.50 186.55	14,249.05
36764	FELMC-WF 03/08/11 .750 03/28/13D	I 10,000,000.00	19,375.00 7,877.90		18,750.00 1,506.78		37,500.00	625.00 9,384.68		18,750.00 1,506.78	20,256.78
36777	FNMA-CALL-GILF 03/18/11 .800 11/18/13D	I 5,000,000.00	4,777.78 17,348.82		10,000.00 3,388.73			14,777.78 20,737.55		10,000.00 3,388.73	13,388.73
36781	FELMC-UBS 03/22/11 .375 11/30/12D	I 5,000,000.00	1,614.59 13,617.69		4,687.50 2,682.71			6,302.09 16,300.40		4,687.50 2,682.71	7,370.21
36788	FELMC-WF 03/30/11 .875 12/27/13D	I 5,000,000.00	486.11 23,064.41		10,937.50 4,622.93			11,423.61 27,687.34		10,937.50 4,622.93	15,560.43
36789	FELMC-WF 03/30/11 .515 11/28/12D	I 5,000,000.00	2,503.47 10,284.02		6,437.50 2,061.28			8,940.97 12,345.30		6,437.50 2,061.28	8,498.78
36790	FELMC-UBS 03/30/11 .375 11/30/12D	I 5,000,000.00	1,614.58 20,846.56		4,687.50 4,178.40			6,302.08 25,024.96		4,687.50 4,178.40	8,865.90
36792	FNMA-CALL-GILF 03/30/11 1.000 09/20/13D	I 28,055.56	28,055.56 27,895.03		21,944.44 -27,895.03		50,000.00		55,000.00	21,954.44 27,104.97	49,049.41
36793	FELMC-UBC 03/30/11 .570 08/28/12D	I 9,500.00	9,500.00 44.39		4,512.50 5.61		14,012.50 50.00			4,512.50 5.61	4,518.11
36800	FNMA-UBC 04/05/11 .500 10/30/12D	I 10,000,000.00	8,472.22 9,628.22		12,500.00 1,955.40			20,972.22 11,583.62		12,500.00 1,955.40	14,455.40
36801	FNMA-CITIG 04/05/11 1.000 09/23/13D	I 5,000,000.00	13,611.11 3,063.53		12,500.00 622.17		25,000.00	1,111.11 3,685.70		12,500.00 622.17	13,122.17

CITY OF SAN JOSE
 TREASURY DIVISION
 EARNED INCOME DETAIL
 7/01/12 THROUGH 9/30/12
 SORT KEYS ARE FUND
 ALL FUNDS

INV NO.	DESCRIPTION	CURRENT PERIOD	PRIOR PERIOD	PRIOR PERIOD	SCHEDULED	POSTED ACCRL.	POSTED	PERIOD END	GAIN/(LOSS)	EARNED	TOTAL/NET
	PURCH RATE MATURITY	ENDING PAR	STORED ACCRL.	CALC. ADJUST.	ACCRUALS	ADJUSTMENTS	RECEIPTS	ACCURED	SALE/WRTDWN	THIS PERIOD	EARNINGS
36803	FFCB-UBC 04/06/11 .980 09/23/13D	I 5,000,000.00	13,338.89 6,095.23		12,250.00 1,240.62		24,500.00	1,088.89 7,335.85		12,250.00 1,240.62	13,490.62
36804	FNMA-WF 04/06/11 .750 02/26/13D	I 5,000,000.00	13,020.83 1,861.56		9,375.00 378.91		18,750.00	3,645.82 2,240.47		9,375.00 378.91	9,753.91
36805	FHLE-WF 04/08/11 1.170 11/08/13	I 5,000,000.00	8,612.50		14,625.00			23,237.50		14,625.00	14,625.00
36807	FHLE-CITIG 04/15/11 1.000 08/15/13	I 5,000,000.00	18,888.89		12,500.00		25,000.00	6,388.89		12,500.00	12,500.00
36810	FHLE-GILFD 04/28/11 1.200 10/28/13	I 5,000,000.00	10,500.00		15,000.00			25,500.00		15,000.00	15,000.00
36829	FNMA-GILFD 04/29/11 1.500 09/08/14D	I 10,000,000.00	47,083.33 1,222.72		37,500.00 262.21		75,000.00	9,583.33 1,484.93		37,500.00 262.21	37,762.21
36830	FHLMC-WF 04/29/11 .375 11/30/12D	I 5,000,000.00	1,614.57 6,128.57		4,687.50 1,314.29			6,302.07 7,442.86		4,687.50 1,314.29	6,001.79
36842	FHLE-WF 05/16/11 .750 07/30/13P	I 4,500,000.00	4,218.75 -989.11		8,437.50 -220.87			12,656.25 -1,209.98		8,437.50 -220.87	8,216.63
36843	FHLE-WF 05/16/11 .750 08/28/13	I 5,000,000.00	4,687.50		9,375.00			14,062.50		9,375.00	9,375.00
36844	FFCB-CITIG 05/12/11 1.150 05/12/14	I 5,000,000.00	7,826.39		14,375.00			22,201.39		14,375.00	14,375.00
36846	FNMA-WF 05/06/11 .375 12/28/12D	I 10,000,000.00	312.50 7,500.66		9,375.00 1,635.22			9,687.50 9,135.88		9,375.00 1,635.22	11,010.22
36847	FHLMC-UBC 05/06/11 .375 11/30/12D	I 5,000,000.00	1,614.59 2,352.61		4,687.50 512.90			6,302.09 2,865.51		4,687.50 512.90	5,200.40
36848	FNMA-UBC 05/12/11 .800 11/18/13D	I 5,000,000.00	4,777.78 3,094.03		10,000.00 684.25			14,777.78 3,778.28		10,000.00 684.25	10,684.25
36860	FHLE-WF 06/21/11 .500 06/21/13	I 10,000,000.00	1,388.89		12,500.00			13,888.89		12,500.00	12,500.00

(EID / EKNEID)

CITY OF SAN JOSE
 TREASURY DIVISION
 EARNED INCOME DETAIL
 7/01/12 THROUGH 9/30/12
 SORT KEYS ARE FUND
 ALL FUNDS

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INV NO.	DESCRIPTION	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACCTL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRIDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36861	FFCB-UBC 06/20/11 .625 11/20/13	I 5,000,000.00	3,559.03		7,812.50			11,371.53		7,812.50	7,812.50
36864	FHLB-WF 06/30/11 1.030 10/23/14	I 10,000,000.00	19,455.56		25,750.00			45,205.56		25,750.00	25,750.00
36865	FHLB-WF 06/23/11 .700 01/30/14D	I 10,000,000.00	29,361.10 4,085.71		17,500.00 1,005.05		35,000.00	11,861.10 5,090.76		17,500.00 1,005.05	18,505.05
36866	FFCB-WF 06/23/11 .875 06/23/14D	I 10,000,000.00	1,944.44 2,525.18		21,875.00 621.17			23,819.44 3,146.35		21,875.00 621.17	22,496.17
36867	FHLB-GILFD 06/30/11 .850 04/30/14	I 5,000,000.00	7,201.39		10,625.00			17,826.39		10,625.00	10,625.00
36868	FFCB-UBS 06/29/11 .400 04/29/13	I 10,000,000.00	6,888.89		10,000.00			16,888.89		10,000.00	10,000.00
36871	FHLB-WF 06/23/11 .400 04/30/13D	I 10,000,000.00	6,777.78 1,049.63		10,000.00 258.20			16,777.78 1,307.83		10,000.00 258.20	10,258.20
36872	FMMA-WF 06/23/11 .500 08/09/13D	I 10,000,000.00	19,722.22 2,067.10		12,500.00 508.48		25,000.00	7,222.22 2,575.58		12,300.00 508.48	13,008.48
36879	FHLB-GILF 06/30/11 1.000 10/17/14	I 5,100,000.00	10,483.33		12,750.00			23,233.33		12,750.00	12,750.00
36880	FHLB-GILFD 06/30/11 1.000 10/17/14	I 4,900,000.00	10,072.22		12,250.00			22,322.22		12,250.00	12,250.00
36882	FHLB-GILFD 06/30/11 1.125 12/29/14D	I 4,500,000.00	281.26 1,990.07		12,656.25 498.87			12,937.51 2,488.94		12,656.25 498.87	13,155.12
36883	FMMA-CALL-GILFD 07/19/11 2.125 07/19/16	I 5,000,000.00	47,812.50		26,562.50		53,125.00	21,250.00		26,562.50	26,562.50
36884	FMMA-CALL-GILFD 07/19/11 2.125 07/19/16	I 5,000,000.00	47,812.50		26,562.50		53,125.00	21,250.00		26,562.50	26,562.50
36885	FMMA-GILFD 07/13/11 .500 08/09/13D	I 5,000,000.00	9,861.12 1,938.13		6,250.00 503.69		12,500.00	3,611.12 2,441.82		6,250.00 503.69	6,753.69

(EID / ERNEID)

CITY OF SAN JOSE
 TREASURY DIVISION
 EARNED INCOME DETAIL
 7/01/12 THROUGH 9/30/12
 SORT KEYS ARE FUND
 ALL FUNDS

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INV NO.	DESCRIPTION	CURRENT PERIOD	PRIOR PERIOD	PRIOR PERIOD	SCHEDULED	POSTED ACCRL.	POSTED	PERIOD END	GAIN/(LOSS)	EARNED	TOTAL/NET
	PURCH RATE MATURITY	ENDING PAR	STORED ACCRL.	CALC. ADJUST.	ACCRUALS	ADJUSTMENTS	RECEIPTS	ACCRUED	SALE/WRIDWN	THIS PERIOD	EARNINGS
36892	FNMA-CALL-GILFD 09/12/11 .625 09/12/14	I 5,000,000.00	9,461.81		7,812.50		15,625.00	1,649.31		7,812.50	7,812.50
36893	FNMA-CALL-WF 09/12/11 .750 09/12/14	I	11,354.17		7,395.83		18,750.00			7,395.83	7,395.83
36894	FNMA-CALL-WF 09/12/11 .800 03/12/15D	I	12,111.11 1,434.03		7,888.89 -1,434.03		20,000.00		6,250.00	7,888.89 4,815.97	12,704.86
36896	FELMC-WF 08/26/11 .500 09/19/14D	I 10,000,000.00	14,166.66 8,414.29		12,500.00 2,497.13		25,000.00	1,666.66 10,911.42		12,500.00 2,497.13	14,997.13
36898	FNMA-CALL-UBS 09/19/11 .500 09/19/13	I	14,166.67		10,833.33		25,000.00			10,833.33	10,833.33
36901	FELB-WF 09/02/11 .125 08/15/12D	I	4,722.22 6,530.17		1,527.78 969.83		6,250.00 7,500.00			1,527.78 969.83	2,497.61
36904	FNMA-CALL-WF 09/19/11 .700 09/19/14	I	9,916.67		7,583.33		17,500.00			7,583.33	7,583.33
36905	FNMA-DISC-CITIG 09/09/11 .150 07/02/12D	I	11,731.47		39.63		11,771.10			39.63	39.63
36906	FFCB-GILFD 09/23/11 .250 08/19/13D	I 10,000,000.00	9,166.67 7,698.28		6,250.00 2,511.49		12,500.00	2,916.67 10,209.77		6,250.00 2,511.49	8,761.49
36907	FELMC-CITIG 09/23/11 .375 10/30/13P	I 5,000,000.00	3,177.07 -422.27		4,687.50 -137.76			7,864.57 -560.03		4,687.50 -137.76	4,549.74
36909	FFCB-GILFD 09/23/11 .350 09/23/13D	I 5,000,000.00	4,763.89 1,157.32		4,375.00 377.56		8,750.00	388.89 1,534.88		4,375.00 377.56	4,752.56
36910	FFCB-UBC 09/29/11 .530 09/29/14	I 5,000,000.00	6,772.22		6,625.00		13,250.00	147.22		6,625.00	6,625.00
36911	FFCB-UBS 09/23/11 .350 09/23/13D	I 5,000,000.00	4,763.89 1,157.32		4,375.00 377.56		8,750.00	388.89 1,534.88		4,375.00 377.56	4,752.56
36912	FNMA-DISC-UBS 09/23/11 .130 07/02/12D	I	9,101.85		18.09		5,119.94			18.09	18.09

(EID / ERNEID)

CITY OF SAN JOSE
 TREASURY DIVISION
 EARNED INCOME DETAIL
 7/01/12 THROUGH 9/30/12
 SORT KEYS ARE FUND
 ALL FUNDS

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INV NO.	DESCRIPTION	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACCRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRIDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36914	FELMC-WF 09/28/11 .375 10/30/13D	5,000,000.00	3,177.08 1,706.29		4,687.50 566.71			7,864.58 2,273.00		4,687.50 566.71	5,254.21
36915	FELMC-GILFD 09/28/11 .500 09/19/14D	5,000,000.00	7,083.33 5,810.12		6,250.00 1,929.71		12,500.00	833.33 7,739.83		6,250.00 1,929.71	8,179.71
36916	FELB-UBC 09/28/11 .300 03/19/13D	5,000,000.00	4,250.00 1,467.38		3,750.00 487.36		7,500.00	500.00 1,954.74		3,750.00 487.36	4,237.36
36918	FNMA-GILFD 10/04/11 .625 10/30/14D	5,000,000.00	5,295.14 917.83		7,812.50 311.58			13,107.64 1,229.41		7,812.50 311.58	8,124.08
36920	FELMC-WF 10/11/11 .750 11/25/14D	10,000,000.00	7,500.01 717.27		18,750.00 249.95			26,250.01 967.22		18,750.00 249.95	18,999.95
36923	FELMC-CALL-GILFD 10/18/11 .500 10/18/13D	5,000,000.00	5,069.44 1,845.76		6,250.00 660.74			11,319.44 2,506.50		6,250.00 660.74	6,910.74
36924	FNMA-CALL-GILFD 10/28/11 1.500 10/28/16	5,000,000.00	13,125.00		18,750.00			31,875.00		18,750.00	18,750.00
36925	FNMA-DISC-UBS 10/12/11 .100 07/02/12D		7,305.55		27.78		7,333.33			27.78	27.78
36926	FELB-UBS 10/14/11 .375 11/27/13D	5,000,000.00	1,770.83 3,738.19		4,687.50 1,317.68			6,458.33 5,055.87		4,687.50 1,317.68	6,005.18
36927	FNMA-DISC-CITIG 10/20/11 .120 07/02/12D		7,841.25		30.75		7,872.00			30.75	30.75
36930	FELMC-CALL-WF 11/25/11 1.000 11/25/15	5,000,000.00	5,000.00		12,500.00			17,500.00		12,500.00	12,500.00
36934	FELMC-WF 11/21/11 .375 10/30/13D	5,000,000.00	3,177.08 5,315.51		4,687.50 2,192.95			7,864.58 7,508.46		4,687.50 2,192.95	6,880.45
36935	FNMA-UBS 11/21/11 .625 10/30/14D	5,000,000.00	5,295.14 3,322.16		7,812.50 1,370.58			13,107.64 4,692.74		7,812.50 1,370.58	9,183.08
36936	FELB-UBC 11/30/11 .330 07/01/13D	10,000,000.00	2,841.67 1,219.69		8,250.00 524.35			11,091.67 1,744.04		8,250.00 524.35	8,774.35

CITY OF SAN JOSE
 TREASURY DIVISION
 EARNED INCOME DETAIL
 7/01/12 THROUGH 9/30/12
 SORT KEYS ARE FUND
 ALL FUNDS

INV NO.	DESCRIPTION	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACCRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36937	FELMC-CALL-UBC 11/23/11 .875 11/14/14D	I 5,000,000.00	5,711.81 264.31		10,937.50 110.02			16,649.32 374.33		10,937.50 110.02	11,047.52
36938	FFCB-WF 11/29/11 .375 09/06/13D	I 10,000,000.00	11,979.17 2,060.28		9,375.00 881.61		18,750.00	2,604.17 2,941.89		9,375.00 881.61	10,256.61
36939	FELB-WF 11/29/11 .300 05/16/13D	I 5,000,000.00	1,875.00 603.93		3,750.00 258.43			5,625.00 862.36		3,750.00 258.43	4,008.43
36941	FNMA-UBC 11/29/11 .750 12/19/14	I 5,000,000.00	1,249.99		9,375.00			10,624.99		9,375.00	9,375.00
36942	FELB-UBC 11/30/11 .350 05/30/13	I 5,000,000.00	1,506.94		4,375.00			5,881.94		4,375.00	4,375.00
36943	FELMC-CALL-GILFD 12/15/11 1.000 06/16/15D	I 5,000,000.00	2,083.33 534.51		12,500.00 248.35			14,583.33 782.86		12,500.00 248.35	12,748.35
36944	FELMC-CALL-GILFD 12/19/11 1.500 12/19/16	I 5,000,000.00	2,500.00		18,750.00			21,250.00		18,750.00	19,750.00
36951	FELMC-CALL-UBS 12/30/11 1.000 09/30/15	I 5,000,000.00	138.89		12,500.00			12,638.89		12,500.00	12,500.00
36952	FELMC-CALL-GILFD 12/27/11 .650 06/27/14D	I 5,000,000.00	361.11 153.61		8,125.00 75.58			8,486.11 229.19		8,125.00 75.58	8,200.58
36953	FNMA-CALL-WF 12/19/11 .750 12/19/14	I 10,000,000.00	2,500.00		18,750.00			21,250.00		18,750.00	18,750.00
36955	FELMC-GILFD 12/16/11 .625 12/29/14D	I 5,000,000.00	173.61 1,651.49		7,812.50 767.36			7,986.11 2,418.85		7,812.50 767.36	8,579.86
36956	FELMC-CALL-GILFD 01/13/12 1.000 10/13/15	I 4,950,000.00	23,100.00		12,375.00		24,750.00	10,725.00		12,375.00	12,375.00
36957	FELMC-CALL-WF 01/06/12 1.060 01/06/16	I 5,000,000.00	25,763.89		13,250.00		26,500.00	12,513.89		13,250.00	13,250.00
36961	FELMC-CALL-UBC 01/30/12 .650 01/30/15	I 10,000,000.00	27,263.89		16,250.00		32,500.00	11,013.89		16,250.00	16,250.00

(EID / ERNEID)

CITY OF SAN JOSE
 TREASURY DIVISION
 EARNED INCOME DETAIL
 7/01/12 THROUGH 9/30/12
 SORT KEYS ARE FOND
 ALL FUNDS

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LN#	DESCRIPTION	CURRENT PERIOD	PRIOR PERIOD	PRIOR PERIOD	SCHEDULED	POSTED ACCR.	POSTED	PERIOD END	GAIN/(LOSS)	EARNED	TOTAL/NET
NO.	PURCH RATE MATURITY	ENDING PAR	STORED ACCRL.	CALC. ADJUST.	ACCRUALS	ADJUSTMENTS	RECEIPTS	ACCURED	SALE/WRIDWN	THIS PERIOD	EARNINGS
36962	FFCB-GILFD 01/13/12 .400 02/13/14D	5,000,000.00	7,666.67 234.25		15,000.00 126.77		10,000.00	12,666.67 361.02		15,000.00 126.77	15,126.77
36963	FFCB-UBC 01/19/12 .850 01/19/16	10,000,000.00	38,250.00		21,250.00		42,500.00	17,000.00		21,250.00	21,250.00
36965	FFCB-CITYG 01/20/12 .550 01/20/15	5,000,000.00	12,298.61		6,875.00		13,750.00	5,423.61		6,875.00	6,875.00
36970	FELB-CALL-UBC 01/30/12 .280 07/30/13	5,000,000.00	5,872.22		3,500.00		7,000.00	2,372.22		3,500.00	3,500.00
36971	FELMC-CALL-WF 01/27/12 1.100 07/27/16	10,000,000.00	47,055.56		27,500.00		55,000.00	19,555.56		27,500.00	27,500.00
36973	FFCB-UBC 01/19/12 .200 05/13/13	4,650,000.00	1,240.00		2,325.00			3,565.00		2,325.00	2,325.00
36974	FELB-UBC 01/18/12 .125 12/03/12D	5,000,000.00	486.11 257.81		1,562.50 143.75			2,048.61 401.56		1,562.50 143.75	1,706.25
36977	FFCB-GILFD 01/23/12 .350 01/23/14	10,000,000.00	15,361.11		8,750.00		17,500.00	6,611.11		8,750.00	8,750.00
36978	FELB-GILFD 02/03/12 .250 08/05/13	5,000,000.00	5,138.89		3,124.99		6,319.44	1,944.44		3,124.99	3,124.99
36979	FELB-UBC 02/03/12 .250 08/05/13	5,000,000.00	5,138.89		3,124.99		6,319.44	1,944.44		3,124.99	3,124.99
36981	FELMC-CALL-UBS 01/30/12 .840 07/30/15	5,000,000.00	17,616.67		10,500.00		21,000.00	7,116.67		10,500.00	10,500.00
36983	FMCA-CALL-UBS 01/30/12 .625 01/30/15	5,000,000.00	13,107.64		7,812.50		15,625.00	5,295.14		7,812.50	7,812.50
36984	FELB-CS 02/03/12 .250 07/30/13	10,000,000.00	10,277.78		6,250.00		12,291.67	4,236.11		6,250.00	6,250.00
36985	FELMC-GILFD 01/23/12 .375 02/27/14D	5,000,000.00	8,229.17 553.52		4,687.49 318.28		11,145.83	1,770.83 871.80		4,687.49 318.28	5,005.77

(SID / ERNEID)

CITY OF SAN JOSE
 TREASURY DIVISION
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 7/01/12 TEROUGE 9/30/12
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INV NO.	DESCRIPTION	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACCRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
36986	FELMC-UBS 01/23/12 .375 02/27/14D	I 10,000,000.00	16,458.33 1,107.05		9,375.01 636.56		22,291.67	3,541.67 1,743.61		9,375.01 636.56	10,011.57
36989	FELB-WF 01/30/12 .570 07/30/15	I 5,000,000.00	14,051.39		8,375.00		16,750.00	5,676.39		8,375.00	8,375.00
36990	FELB-UBC 01/23/12 .520 01/23/15	I 5,000,000.00	11,411.11		6,500.00		13,000.00	4,911.11		6,500.00	6,500.00
36992	FELB-WF 02/06/12 .170 02/06/13	I 5,000,000.00	3,423.61		2,125.00		4,250.00	1,298.61		2,125.00	2,125.00
36994	FELMC-CALL-WF 02/21/12 .450 02/21/14	I 5,000,000.00	8,125.00		5,625.00		11,250.00	2,500.00		5,625.00	5,625.00
36999	CP-DISC-UBS FIN DEL-UBS I 03/29/12 .440 07/13/12D		17,492.98		2,233.15		19,726.13			2,233.15	2,233.15
37000	CP-DISC-UBS FIN DEL-UBS I 04/02/12 .410 07/02/12D		10,250.00		113.89		10,363.89			113.89	113.89
37001	NCD-UBOC-UBC 04/11/12 .320 07/25/12	I	10,800.00		3,200.00		14,000.00			3,200.00	3,200.00
37002	NCD-UBOC-UBC 04/16/12 .200 07/02/12	I	6,166.67		83.33		6,250.00			83.33	83.33
37003	CP-DISC-TOYOTA-TOY 04/18/12 .180 07/27/12D	I	5,550.00		1,950.00		7,500.00			1,950.00	1,950.00
37004	CP-DISC-GE CAPITAL CORP I 04/18/12 .170 07/30/12D	I	1,747.72		684.72		2,431.94			684.72	684.72
37005	CP-DISC-TOYOTA-TOY 04/24/12 .190 08/10/12D	I	5,024.44		2,955.56		7,980.00			2,955.56	2,955.56
37006	CP-DISC-GE CAPITAL CORP I 04/26/12 .150 08/17/12D	I	2,200.00		1,566.67		3,766.67			1,566.67	1,566.67
37007	NCD-UBOC-UBC 04/30/12 .200 07/02/12	I	6,888.89		111.11		7,000.00			111.11	111.11

CITY OF SAN JOSE
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EARNED INCOME DETAIL
7/01/12 THROUGH 9/30/12
SORT KEYS ARE FUND
ALL FUNDS

INV NO.	DESCRIPTION	CURRENT PERIOD	PRIOR PERIOD	PRIOR PERIOD	SCHEDULED	POSTED ACCL.	POSTED	PERIOD END	GAIN/(LOSS)	EARNED	TOTAL/NET
	PURCH RATE MATURITY	ENDING PAR	STORED ACCRL.	CALC. ADJUST.	ACCRUALS	ADJUSTMENTS	RECEIPTS	ACCROED	SALE/WRITDWN	THIS PERIOD	EARNINGS
37008	CP-DISC-TOYOTA-TOY I 04/20/12 .140 07/02/12D		3,616.67		58.33		3,675.00			58.33	58.33
37009	CP-DISC-GE CAPITAL CORP I 04/30/12 .140 07/02/12D		3,616.67		58.33		3,675.00			58.33	58.33
37010	CP-DISC-GE-CAPITAL CORP I 05/07/12 .130 07/02/12D		1,588.89		28.89		1,617.78			28.89	28.89
37011	CP-DISC-TOYOTA-TOY I 05/08/12 .130 07/02/12D		1,339.72		25.28		1,365.00			25.28	25.28
37012	FNMA-DISC-WF I 05/17/12 .100 08/24/12D		1,500.00		1,800.00		3,300.00			1,800.00	1,800.00
37014	FHLB-WF I 05/29/12 .500 06/12/12D	5,000,000.00	3,680.55 380.88		6,250.00 1,061.86			9,930.55 1,442.74		6,250.00 1,061.86	7,311.86
37015	CP-DISC-GE CAPITAL CORP I 05/29/12 .160 08/27/12D		1,466.67		2,533.33		4,000.00			2,533.33	2,533.33
37016	FHLMC-DISC-WF I 06/01/12 .080 08/27/12D		866.67		1,646.66		2,513.33			1,646.66	1,646.66
37017	FNMA-DISC-CITIG I 06/07/12 .060 08/27/12D		480.08		1,140.19		1,620.27			1,140.19	1,140.19
37018	FHLMC-DISC-UBS I 06/19/12 .110 08/31/12D		531.67		2,702.64		3,234.31			2,702.64	2,702.64
37019	FHLMC-DISC-WF I 06/20/12 .090 08/31/12D		357.50		1,982.50		2,340.00			1,982.50	1,982.50
37020	FHLMC-DISC-CITIG I 06/22/12 .090 09/07/12D		315.00		2,380.00		2,695.00			2,380.00	2,380.00
37021	FHLB-DISC-UBS I 06/25/12 .090 09/21/12D		225.00		3,075.00		3,300.00			3,075.00	3,075.00
37022	FNMA-DISC-CITIG I 06/25/12 .100 10/05/12D	15,000,000.00	250.00		3,833.29			4,083.29		3,833.29	3,833.29

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TREASURY DIVISION
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INV NO.	DESCRIPTION	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACCRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRITDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
37023	FHLB-DISC-CITIG 06/26/12 .080 09/14/12D	I		66.67	1,000.01		1,066.68			1,000.01	1,000.01
37024	FELMC-DISC-WF 06/27/12 .110 10/19/12D	I 15,000,000.00		183.33	4,216.67			4,400.00		4,216.67	4,216.67
37025	FELMC-DISC-UBS 06/28/12 .120 11/15/12D	I 7,000,000.00		70.00	2,146.67			2,216.67		2,146.67	2,146.67
37026	FELMC-DISC-CITIG 06/29/12 .120 11/16/12D	I 19,000,000.00		126.67	5,826.71			5,953.38		5,826.71	5,826.71
37027	FELA-WF 07/13/12 .125 02/14/13D	I 10,000,000.00	5,173.61		2,700.33 1,500.00		5,250.00	1,631.94 1,500.00		2,708.33 1,500.00	4,208.33
37028	FNMA-DISC-CITIG 07/18/12 .140 02/14/13D	I 10,000,000.00			2,916.68			2,916.68		2,916.68	2,916.68
37029	FHLB-DISC-UBS 07/24/12 .130 02/14/13D	I 5,000,000.00			1,245.83			1,245.83		1,245.83	1,245.83
37030	FHLB-WF 07/25/12 .125 06/28/13D	I 10,000,000.00	902.78		2,291.67 1,468.64			3,194.45 1,468.64		2,291.67 1,468.64	3,760.31
37031	CP-DISC-TOYOTA-TOY 07/25/12 .220 12/14/12D	I 12,000,000.00			4,986.67			4,986.67		4,986.67	4,986.67
37032	FNMA-DISC-CITIG 07/30/12 .120 02/14/13D	I 7,100,000.00			1,490.99			1,490.99		1,490.99	1,490.99
37033	FNMA-DISC-UBS 07/31/12 .120 02/14/13D	I 14,000,000.00			2,893.33			2,893.33		2,893.33	2,893.33
37034	FNMA-DISC-WF 08/03/12 .120 02/14/13D	I 9,000,000.00			1,770.00			1,770.00		1,770.00	1,770.00
37035	FHLB-WF 08/16/12 .125 07/25/13D	I 5,000,000.00	364.59		781.25 489.50			1,145.83 489.50		781.25 489.50	1,270.75
37036	CP-DISC-TOYOTA-TOY 08/22/12 .330 02/14/13D	I 7,000,000.00			2,566.67			2,566.67		2,566.67	2,566.67

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EARNED INCOME DETAIL
7/01/12 THROUGH 9/30/12
SORT KEYS ARE FUND
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INV NO.	DESCRIPTION	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACCRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
37037	CP-DISC-GE CAPITAL CORP I 09/22/12 .220 01/11/13D	8,000,000.00			1,955.55			1,955.55		1,955.55	1,955.55
37038	FHLB-WF 09/12/12 .125 08/23/13D	15,000,000.00	989.58		989.58 523.74			1,979.16 523.74		989.58 523.74	1,513.32
37039	FELMC-CALL-WF 09/27/12 .700 09/27/16	10,000,000.00			777.78			777.78		777.78	777.78
37041	FHLB-WF 09/19/12 .125 09/18/13D	10,000,000.00	34.72		416.67 223.52			451.39 223.52		416.67 223.52	640.19
37042	SJ FINANCING AUTHORITY I 09/19/12 .354 10/01/12	10,680,000.00			409.75		422.50	-12.83		409.75	409.75
37043	CP-DISC-TOYOTA-TOY 09/20/12 .200 02/14/13D	10,000,000.00			611.11			611.11		611.11	611.11
37044	FNMA-DISC-UBC 09/20/12 .150 07/01/13D	16,000,000.00			733.33			733.33		733.33	733.33
37045	CP-DISC-TOYOTA-TOY 09/25/12 .190 02/14/13D	13,000,000.00			411.67			411.67		411.67	411.67
37046	FHLB-DISC-CITIG 09/26/12 .150 07/01/13D	10,000,000.00			208.33			208.33		208.33	208.33

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 7/01/12 THROUGH 9/30/12
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INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACCRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
SUBTOTAL (Fund) 1 INVESTMENT FUNDS											
	PAR VALUE	\$41,620,000.00									
	SOLD				55,645.82		131,250.00		61,250.00		
	MATURED/OUTSTANDING				1,203,849.04		1,117,294.12				
	INTEREST		1,139,875.40	.00	1,259,494.86	.00	1,248,544.12	1,150,826.14		1,259,494.86	1,479,719.27
							LESS CURRENT PERIOD ADJUSTMENTS			.00	
							LESS PRIOR PERIOD ADJUSTMENTS			.00	

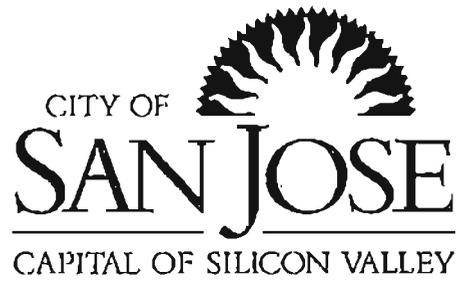
										1,259,494.86	
	PRIOR PERIOD ACCRUED		1,130,951.80				871,838.30	259,113.50			
	PRIOR PERIOD PURCHASED		1,458.33				.00	1,458.33			
	PURCHASED THIS PERIOD		7,465.27				5,173.61	2,291.66			
	ACCRUED THIS PERIOD		.00				371,532.21	887,962.65			
	PREMIUM		-1,411.38				.00	-1,770.01	.00	-358.63	
	DISCOUNT		708,983.31				125,817.37	742,498.98	.00	159,333.04	
	GAIN/LOSS								61,250.00		

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 RUN: 10/19/12 15:33:33

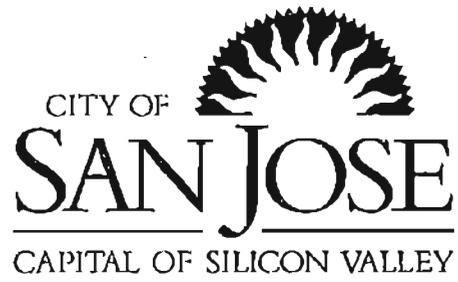
INV NO.	DESCRIPTION PURCH RATE MATURITY	CURRENT PERIOD ENDING PAR	PRIOR PERIOD STORED ACCRL.	PRIOR PERIOD CALC. ADJUST.	SCHEDULED ACCRUALS	POSTED ACCRL. ADJUSTMENTS	POSTED RECEIPTS	PERIOD END ACCRUED	GAIN/(LOSS) SALE/WRTDWN	EARNED THIS PERIOD	TOTAL/NET EARNINGS
GRAND TOTAL											
	PAR VALUE	942,535,000.00									
	SOLD MATURED/OUTSTANDING				55,645.82 1,203,849.04		131,250.00 1,117,294.12		61,250.00		
	INTEREST CAPITALIZED INTEREST		1,139,875.40 .00	.00 .00	1,259,494.86 .00	.00 .00	1,248,544.12 .00	1,150,826.14 .00		1,259,494.86 .00	1,480,025.17
	NET INTEREST AND RECEIPTS		1,139,875.40	.00	1,259,494.86	.00	1,248,544.12	1,150,826.14		1,259,494.86	
					LESS CURRENT PERIOD ADJUSTMENTS					.00	
					LESS PRIOR PERIOD ADJUSTMENTS					.00	
										1,259,494.86	
	PRIOR PERIOD ACCRUED		1,130,951.80				871,838.30	259,113.50			
	PRIOR PERIOD PURCHASED		1,458.33				.00	1,458.33			
	PURCHASED THIS PERIOD		7,465.27				5,173.61	2,291.66			
	ACCRUED THIS PERIOD		.00				371,832.21	887,962.65			
	PREMIUM		-1,411.38				.00	-1,770.01	.00	-358.63	
	DISCOUNT		709,109.66				125,817.37	742,951.23	.00	159,638.96	
	GAIN/LOSS								61,250.00		



SECTION C

TIME DEPOSIT BANK DISTRIBUTION REPORT

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



**CITY OF SAN JOSE: TIME DEPOSIT BANK DISTRIBUTION
AS OF September 30, 2012**

There were no time deposits outstanding as of September 30, 2012.

SECTION D

MARKET VALUE OF PORTFOLIO

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





Inventory by Market Value

As Of Date: 09/30/2012

Date Basis: Settlement

Run: 10/19/2012 03:31:43 PM

Reporting Currency: Local

City of San Jose

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
Fund: 1 INVESTMENT FUNDS								
36665	FHLB-GILFD	313371PM2	12/13/2010	.500000	10,000,000.00	10,022,000.00	13,194.44	128,100.00
			06/26/2013	.924000	9,893,900.00	100.220000	SUNGARD	0.00
36737	FHLB-WF	313372PA6	02/16/2011	1.000000	5,000,000.00	5,024,950.00	18,750.00	24,950.00
			05/16/2013	1.000000	5,000,000.00	100.499000	SUNGARD	0.00
36788	FHLB-WF	313371UC8	03/30/2011	.875000	5,000,000.00	5,039,900.00	11,423.61	90,300.00
			12/27/2013	1.250000	4,949,600.00	100.798000	SUNGARD	0.00
36805	FHLB-WF	313373BK7	04/08/2011	1.170000	5,000,000.00	5,052,350.00	23,237.50	52,350.00
			11/08/2013	1.170000	5,000,000.00	101.047000	SUNGARD	0.00
36807	FHLB-CITIG	313373F98	04/15/2011	1.000000	5,000,000.00	5,034,850.00	6,388.89	34,850.00
			08/15/2013	1.000000	5,000,000.00	100.697000	SUNGARD	0.00
36810	FHLB-GILFD	313373HA3	04/28/2011	1.200000	5,000,000.00	5,052,750.00	25,500.00	52,750.00
			10/28/2013	1.200000	5,000,000.00	101.055000	SUNGARD	0.00
36842	FHLB-WF	313373RG9	05/16/2011	.750000	4,500,000.00	4,520,520.00	12,656.25	18,585.00
			07/30/2013	.730000	4,501,935.00	100.455000	SUNGARD	0.00
36843	FHLB-WF	313373S37	05/16/2011	.750000	5,000,000.00	5,024,950.00	14,062.50	24,950.00
			08/28/2013	.750000	5,000,000.00	100.499000	SUNGARD	0.00
36860	FHLB-WF	3133745V8	06/21/2011	.500000	10,000,000.00	10,021,600.00	13,888.89	21,600.00
			06/21/2013	.500000	10,000,000.00	100.216000	SUNGARD	0.00
36864	FHLB-WF	313374GK0	06/30/2011	1.030000	10,000,000.00	10,152,100.00	45,205.56	152,100.00
			10/23/2014	1.030000	10,000,000.00	101.521000	SUNGARD	0.00
36865	FHLB-WF	313374841	06/23/2011	.700000	10,000,000.00	10,061,400.00	11,861.10	71,800.00
			01/30/2014	.740000	9,989,600.00	100.614000	SUNGARD	0.00
36867	FHLB-GILFD	313374H37	06/30/2011	.850000	5,000,000.00	5,046,900.00	17,826.39	46,900.00
			04/30/2014	.850000	5,000,000.00	100.938000	SUNGARD	0.00
36871	FHLB-WF	313374CR9	06/23/2011	.400000	10,000,000.00	10,011,600.00	16,777.78	13,500.00
			04/30/2013	.410000	9,998,100.00	100.116000	SUNGARD	0.00
36879	FHLB-GILF	313374CH1	06/30/2011	1.000000	5,100,000.00	5,174,052.00	23,233.33	74,052.00
			10/17/2014	1.000000	5,100,000.00	101.452000	SUNGARD	0.00
36880	FHLB-GILFD	313374CH1	06/30/2011	1.000000	4,900,000.00	4,971,148.00	22,322.22	71,148.00
			10/17/2014	1.000000	4,900,000.00	101.452000	SUNGARD	0.00
36882	FHLB-GILFD	313374GA2	06/30/2011	1.125000	4,500,000.00	4,581,450.00	12,937.51	88,380.00
			12/29/2014	1.170000	4,493,070.00	101.810000	SUNGARD	0.00
36916	FHLB-UBC	313375NC7	09/28/2011	.300000	5,000,000.00	5,002,950.00	500.00	5,800.00
			03/19/2013	.339000	4,997,150.00	100.059000	SUNGARD	0.00
36926	FHLB-UBS	3133762C8	10/14/2011	.375000	5,000,000.00	5,008,750.00	6,458.33	19,850.00



Inventory by Market Value

As Of Date: 09/30/2012

Date Basis: Settlement

Run: 10/19/2012 03:31:43 PM

Reporting Currency: Local

City of San Jose

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
			11/27/2013	.480000	4,988,900.00	100.175000	SUNGARD	0.00
36936	FHLB-UBC	313376GY5	11/30/2011	.330000	10,000,000.00	10,009,700.00	11,091.67	13,000.00
			07/01/2013	.351000	9,996,700.00	100.097000	SUNGARD	0.00
36939	FHLB-WF	313376D36	11/29/2011	.300000	5,000,000.00	5,003,100.00	5,625.00	4,600.00
			05/16/2013	.321000	4,998,500.00	100.062000	SUNGARD	0.00
36942	FHLB-UBC	313376GT6	11/30/2011	.350000	5,000,000.00	5,004,950.00	5,881.94	4,950.00
			05/30/2013	.350000	5,000,000.00	100.099000	SUNGARD	0.00
36970	FHLB-CALL-UBC	313376S82	01/30/2012	.280000	5,000,000.00	5,001,950.00	2,372.22	1,950.00
			07/30/2013	.280000	5,000,000.00	100.039000	SUNGARD	0.00
36974	FHLB-UBC	313376LG8	01/18/2012	.125000	5,000,000.00	4,999,500.00	2,048.61	0.00
			12/03/2012	.136000	4,999,500.00	99.990000	SUNGARD	0.00
36978	FHLB-GILFD	313376UY9	02/03/2012	.250000	5,000,000.00	5,002,100.00	1,944.44	2,100.00
			08/05/2013	.250000	5,000,000.00	100.042000	SUNGARD	0.00
36979	FHLB-UBC	313376UY9	02/03/2012	.250000	5,000,000.00	5,002,100.00	1,944.44	2,100.00
			08/05/2013	.250000	5,000,000.00	100.042000	SUNGARD	0.00
36984	FHLB-CS	313376VB8	02/03/2012	.250000	10,000,000.00	10,004,100.00	4,236.11	4,100.00
			07/30/2013	.250000	10,000,000.00	100.041000	SUNGARD	0.00
36989	FHLB-WF	313376VX0	01/30/2012	.670000	5,000,000.00	5,039,350.00	5,676.39	39,350.00
			07/30/2015	.670000	5,000,000.00	100.787000	SUNGARD	0.00
36990	FHLB-UBC	313376V77	01/23/2012	.520000	5,000,000.00	5,022,450.00	4,911.11	22,450.00
			01/23/2015	.520000	5,000,000.00	100.449000	SUNGARD	0.00
36992	FHLB-WF	313376TQ8	02/06/2012	.170000	5,000,000.00	4,999,800.00	1,298.61	0.00
			02/06/2013	.170000	5,000,000.00	99.996000	SUNGARD	-200.00
37014	FHLB-WF	313379ER6	05/29/2012	.500000	5,000,000.00	5,016,850.00	9,930.55	29,650.00
			06/12/2015	.585000	4,988,658.33	100.337000	SUNGARD	0.00
37027	FHLB-WF	313378AQ4	07/13/2012	.125000	10,000,000.00	9,998,000.00	1,631.94	2,050.00
			02/14/2013	.194000	9,995,950.00	99.980000	SUNGARD	0.00
37030	FHLB-WF	313379W39	07/25/2012	.125000	10,000,000.00	9,994,400.00	3,194.45	1,700.00
			06/28/2013	.204000	9,993,602.78	99.944000	SUNGARD	0.00
37035	FHLB-WF	313380B48	08/16/2012	.125000	5,000,000.00	4,996,950.00	1,145.83	600.00
			07/25/2013	.203000	4,996,714.58	99.939000	SUNGARD	0.00
37038	FHLB-WF	313380LN5	09/12/2012	.125000	15,000,000.00	14,989,950.00	1,979.16	0.00
			08/23/2013	.192000	14,991,479.58	99.933000	SUNGARD	-540.00
37041	FHLB-WF	313380RV1	09/19/2012	.125000	10,000,000.00	9,992,100.00	451.39	0.00
			09/18/2013	.193000	9,993,254.72	99.921000	SUNGARD	-1,120.00
Inv Type: 22 FEDERAL HOME LOAN BANKS				.497655	234,000,000.00	234,861,570.00	361,588.16	1,120,565.00



Inventory by Market Value

As Of Date: 09/30/2012

Date Basis: Settlement

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Reporting Currency: Local

City of San Jose

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par / Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
				.547826	233,766,614.99	100.376739		-1,860.00
36720	FNMA-WF	31398ASW8	01/27/2011 12/18/2013	.750000 1.130000	5,000,000.00 4,946,050.00	5,033,200.00 100.664000	10,729.17 SUNGARD	87,150.00 0.00
36730	FNMA-WF	31398ASW8	02/04/2011 12/18/2013	.750000 1.300000	5,000,000.00 4,922,700.00	5,033,200.00 100.664000	10,729.17 SUNGARD	110,500.00 0.00
36740	FNMA-WF	31398A2M3	02/10/2011 09/30/2013	1.125000 1.340000	5,000,000.00 4,972,200.00	5,045,500.00 100.910000	156.25 SUNGARD	73,300.00 0.00
36760	FNMA-CITIG	31398A2S0	03/07/2011 09/23/2013	1.000000 1.145000	5,000,000.00 4,981,900.00	5,037,600.00 100.752000	1,111.11 SUNGARD	55,700.00 0.00
36763	FNMA-GILFD	31398A2M3	03/08/2011 09/30/2013	1.125000 1.140000	5,000,000.00 4,998,100.00	5,045,500.00 100.910000	156.25 SUNGARD	47,400.00 0.00
36777	FNMA-CALL-GILF	31398A6D9	03/18/2011 11/18/2013	.800000 1.074000	5,000,000.00 4,964,050.00	5,026,850.00 100.537000	14,777.78 SUNGARD	62,800.00 0.00
36800	FNMA-UBC	3136FPUC9	04/05/2011 10/30/2012	.500000 .578000	10,000,000.00 9,987,800.00	10,001,900.00 100.019000	20,972.22 SUNGARD	14,100.00 0.00
36801	FNMA-CITIG	31398A2S0	04/05/2011 09/23/2013	1.000000 1.050000	5,000,000.00 4,993,900.00	5,037,600.00 100.752000	1,111.11 SUNGARD	43,700.00 0.00
36804	FNMA-WF	3135G0AK9	04/06/2011 02/26/2013	.750000 .780000	5,000,000.00 4,997,150.00	5,011,850.00 100.237000	3,645.83 SUNGARD	14,700.00 0.00
36829	FNMA-GILFD	31398A3G5	04/29/2011 09/08/2014	1.500000 1.511000	10,000,000.00 9,995,500.00	10,203,000.00 102.030000	9,583.33 SUNGARD	206,500.00 0.00
36846	FNMA-WF	31398A6F4	05/06/2011 12/28/2012	.375000 .440000	10,000,000.00 9,989,300.00	10,006,900.00 100.069000	9,687.50 SUNGARD	17,600.00 0.00
36848	FNMA-UBC	31398A6D9	05/12/2011 11/18/2013	.800000 .855000	5,000,000.00 4,993,150.00	5,026,850.00 100.537000	14,777.78 SUNGARD	33,700.00 0.00
36872	FNMA-WF	3135G0BR3	06/23/2011 08/09/2013	.500000 .520000	10,000,000.00 9,995,700.00	10,024,800.00 100.248000	7,222.22 SUNGARD	29,100.00 0.00
36883	FNMA-CALL-GILFD	3136FRA37	07/19/2011 07/19/2016	2.125000 2.125000	5,000,000.00 5,000,000.00	5,069,150.00 101.383000	21,250.00 SUNGARD	69,150.00 0.00
36884	FNMA-CALL-GILFD	3136FRA37	07/19/2011 07/19/2016	2.125000 2.125000	5,000,000.00 5,000,000.00	5,069,150.00 101.383000	21,250.00 SUNGARD	69,150.00 0.00
36885	FNMA-GILFD	3135G0BR3	07/13/2011 08/09/2013	.500000 .540000	5,000,000.00 4,995,850.00	5,012,400.00 100.248000	3,611.12 SUNGARD	16,550.00 0.00
36892	FNMA-CALL-GILFD	3135G0CUS	09/12/2011 09/12/2014	.625000 .625000	5,000,000.00 5,000,000.00	5,016,100.00 100.322000	1,649.31 SUNGARD	16,100.00 0.00
36918	FNMA-GILFD	3135G0DWO	10/04/2011 10/30/2014	.625000 .650000	5,000,000.00 4,996,200.00	5,032,400.00 100.648000	13,107.64 SUNGARD	36,200.00 0.00



Inventory by Market Value

As Of Date: 09/30/2012

Date Basis: Settlement

Run: 10/19/2012 03:31:43 PM

Reporting Currency: Local

City of San Jose

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par / Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
36924	FNMA-CALL-GILFD	3136FTEK1	10/28/2011	1.500000	5,000,000.00	5,064,800.00	31,875.00	64,800.00
			10/28/2016	1.500000	5,000,000.00	101.296000	SUNGARD	0.00
36935	FNMA-UBS	3135G0DW0	11/21/2011	.625000	5,000,000.00	5,032,400.00	13,107.64	48,400.00
			10/30/2014	.735000	4,984,000.00	100.648000	SUNGARD	0.00
36941	FNMA-UBC	3135G0FY4	11/29/2011	.750000	5,000,000.00	5,046,200.00	10,624.99	46,200.00
			12/19/2014	.750000	5,000,000.00	100.924000	SUNGARD	0.00
36953	FNMA-CALL-WF	3135G0GP2	12/19/2011	.750000	10,000,000.00	10,009,400.00	21,250.00	9,400.00
			12/19/2014	.750000	10,000,000.00	100.094000	SUNGARD	0.00
36983	FNMA-CALL-UBS	3135G0H00	01/30/2012	.625000	5,000,000.00	5,007,150.00	5,295.14	7,150.00
			01/30/2015	.625000	5,000,000.00	100.143000	SUNGARD	0.00
Inv Type: 23 FEDERAL NAT MORTGAGE ASSOC				.887707	140,000,000.00	140,893,900.00	247,680.56	1,179,350.00
				.967147	139,714,550.00	100.638500		0.00
36686	FFCB-WF	31331JY56	12/23/2010	.400000	10,000,000.00	10,002,100.00	16,555.56	59,300.00
			11/02/2012	.710000	9,942,800.00	100.021000	SUNGARD	0.00
36727	FFCB-WF	31331J2Z5	02/03/2011	.920000	5,000,000.00	5,038,200.00	15,972.22	71,350.00
			11/26/2013	1.160000	4,966,850.00	100.764000	SUNGARD	0.00
36736	FFCB-WF	31331JY64	02/09/2011	.700000	10,000,000.00	10,051,200.00	28,583.33	230,600.00
			11/04/2013	1.370000	9,820,600.00	100.512000	SUNGARD	0.00
36739	FFCB-WF	31331J6A6	02/10/2011	1.300000	10,000,000.00	10,129,400.00	35,368.89	174,300.00
			12/23/2013	1.460000	9,955,100.00	101.294000	SUNGARD	0.00
36803	FFCB-UBC	31331KET3	04/06/2011	.980000	5,000,000.00	5,037,200.00	1,088.89	49,350.00
			09/23/2013	1.080000	4,987,850.00	100.744000	SUNGARD	0.00
36844	FFCB-CITIG	31331KKQ2	05/12/2011	1.150000	5,000,000.00	5,064,350.00	22,201.39	64,350.00
			05/12/2014	1.150000	5,000,000.00	101.287000	SUNGARD	0.00
36861	FFCB-UBC	31331KPD6	06/20/2011	.625000	5,000,000.00	5,022,150.00	11,371.53	22,150.00
			11/20/2013	.625000	5,000,000.00	100.443000	SUNGARD	0.00
36866	FFCB-WF	31331KPS3	06/23/2011	.875000	10,000,000.00	10,101,000.00	23,819.44	108,400.00
			06/23/2014	.900000	9,992,600.00	101.010000	SUNGARD	0.00
36868	FFCB-UBS	31331KQF0	06/29/2011	.400000	10,000,000.00	10,011,000.00	16,888.89	11,000.00
			04/29/2013	.400000	10,000,000.00	100.110000	SUNGARD	0.00
36906	FFCB-GILFD	31331KUY4	09/23/2011	.250000	10,000,000.00	10,003,500.00	2,916.67	22,500.00
			08/19/2013	.350000	9,981,000.00	100.035000	SUNGARD	0.00
36909	FFCB-GILFD	31331KZJ2	09/23/2011	.350000	5,000,000.00	5,006,450.00	388.89	9,450.00
			09/23/2013	.380000	4,997,000.00	100.129000	SUNGARD	0.00
36910	FFCB-UBC	31331KA42	09/29/2011	.530000	5,000,000.00	5,024,800.00	147.22	24,800.00
			09/29/2014	.530000	5,000,000.00	100.496000	SUNGARD	0.00



Inventory by Market Value

As Of Date: 09/30/2012

Date Basis: Settlement

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Reporting Currency: Local

City of San Jose

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
36911	FFCB-UBS	31331KZJ2	09/23/2011	.350000	5,000,000.00	5,006,450.00	388.69	9,450.00
			09/23/2013	.380000	4,997,000.00	100.129000	SUNGARD	0.00
36938	FFCB-WF	31331KXA3	11/29/2011	.375000	10,000,000.00	10,015,100.00	2,604.17	21,300.00
			09/06/2013	.410000	9,993,800.00	100.151000	SUNGARD	0.00
36962	FFCB-GILFD	31331K6J4	01/13/2012	.400000	5,000,000.00	5,009,700.00	12,666.67	10,750.00
			02/13/2014	.410000	4,998,950.00	100.194000	SUNGARD	0.00
36963	FFCB-UBC	31331K6P0	01/19/2012	.850000	10,000,000.00	10,119,700.00	17,000.00	119,700.00
			01/19/2016	.850000	10,000,000.00	101.197000	SUNGARD	0.00
36965	FFCB-CITIG	31331K6K1	01/20/2012	.550000	5,000,000.00	5,023,200.00	5,423.61	23,200.00
			01/20/2015	.550000	5,000,000.00	100.464000	SUNGARD	0.00
36973	FFCB-UBC	31331K6D7	01/18/2012	.200000	4,650,000.00	4,649,721.00	3,565.00	0.00
			05/13/2013	.200000	4,650,000.00	99.994000	SUNGARD	-279.00
36977	FFCB-GILFD	31331K7J3	01/23/2012	.350000	10,000,000.00	10,012,800.00	6,611.11	12,800.00
			01/23/2014	.350000	10,000,000.00	100.128000	SUNGARD	0.00
Inv Type: 27 FEDERAL FARM CREDIT BANK BONDS				.609833	139,650,000.00	140,328,021.00	223,582.37	1,044,750.00
				.716760	139,283,550.00	100.485515		-279.00
36728	FHLMC-WF	3137EACL1	02/03/2011	.875000	5,000,000.00	5,035,250.00	18,593.75	70,900.00
			10/28/2013	1.140000	4,964,350.00	100.705000	SUNGARD	0.00
36735	FHLMC-WF	3137EACL1	02/09/2011	.875000	5,000,000.00	5,035,250.00	18,593.74	97,200.00
			10/28/2013	1.340000	4,938,050.00	100.705000	SUNGARD	0.00
36761	FHLMC-UBS	3137EACR8	03/07/2011	1.375000	10,000,000.00	10,157,000.00	13,750.00	160,600.00
			02/25/2014	1.387000	9,996,400.00	101.570000	SUNGARD	0.00
36764	FHLMC-WF	3137EACS6	03/08/2011	.750000	10,000,000.00	10,028,100.00	625.00	40,400.00
			03/28/2013	.810000	9,987,700.00	100.281000	SUNGARD	0.00
36781	FHLMC-UBS	3137EACP2	03/22/2011	.375000	5,000,000.00	5,002,250.00	6,302.09	20,300.00
			11/30/2012	.590000	4,981,950.00	100.045000	SUNGARD	0.00
36789	FHLMC-WF	3134G1WT7	03/30/2011	.515000	5,000,000.00	5,002,700.00	8,940.97	16,300.00
			11/26/2012	.680000	4,986,400.00	100.054000	SUNGARD	0.00
36790	FHLMC-UBS	3137EACP2	03/30/2011	.375000	5,000,000.00	5,002,250.00	6,302.08	30,000.00
			11/30/2012	.710000	4,972,250.00	100.045000	SUNGARD	0.00
36830	FHLMC-WF	3137EACP2	04/29/2011	.375000	5,000,000.00	5,002,250.00	6,302.07	10,550.00
			11/30/2012	.480000	4,991,700.00	100.045000	SUNGARD	0.00
36847	FHLMC-UBC	3137EACP2	05/06/2011	.375000	5,000,000.00	5,002,250.00	6,302.09	5,450.00
			11/30/2012	.416000	4,996,800.00	100.045000	SUNGARD	0.00
36896	FHLMC-WF	3134G2YJ5	08/26/2011	.500000	10,000,000.00	10,035,900.00	1,666.66	66,300.00
			09/19/2014	.600296	9,969,600.00	100.359000	SUNGARD	0.00



Inventory by Market Value

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City of San Jose

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
36907	FHLMC-CITIG	3137EACX5	09/23/2011 10/30/2013	.375000 .364000	5,000,000.00 5,001,150.00	5,007,900.00 100.158000	7,864.57 SUNGARD	6,750.00 0.00
36914	FHLMC-WF	3137EACX5	09/28/2011 10/30/2013	.375000 .420000	5,000,000.00 4,995,300.00	5,007,900.00 100.158000	7,864.58 SUNGARD	12,600.00 0.00
36915	FHLMC-GILFD	3134G2YJ5	09/28/2011 09/19/2014	.500000 .655000	5,000,000.00 4,977,200.00	5,017,950.00 100.359000	833.33 SUNGARD	40,750.00 0.00
36920	FHLMC-WF	3137EACY3	10/11/2011 11/25/2014	.750000 .760000	10,000,000.00 9,996,900.00	10,092,300.00 100.923000	26,250.01 SUNGARD	95,400.00 0.00
36923	FHLMC-CALL-GILFD	3134G2W73	10/18/2011 10/18/2013	.500000 .553000	5,000,000.00 4,994,750.00	5,000,550.00 100.011000	11,319.44 SUNGARD	5,800.00 0.00
36930	FHLMC-CALL-WF	3134G27A4	11/25/2011 11/25/2015	1.000000 1.000000	5,000,000.00 5,000,000.00	5,035,850.00 100.717000	17,500.00 SUNGARD	35,850.00 0.00
36934	FHLMC-WF	3137EACX5	11/21/2011 10/30/2013	.375000 .550000	5,000,000.00 4,983,100.00	5,007,900.00 100.158000	7,864.58 SUNGARD	24,800.00 0.00
36937	FHLMC-CALL-UBC	3134G24Y5	11/23/2011 11/14/2014	.875000 .884000	5,000,000.00 4,998,700.00	5,002,900.00 100.058000	16,649.31 SUNGARD	4,200.00 0.00
36943	FHLMC-CALL-GILFD	3134G3CL2	12/16/2011 06/16/2015	1.000000 1.020000	5,000,000.00 4,996,550.00	5,032,200.00 100.644000	14,583.33 SUNGARD	35,650.00 0.00
36944	FHLMC-CALL-GILFD	3134G3CY4	12/19/2011 12/19/2016	1.500000 1.500000	5,000,000.00 5,000,000.00	5,081,700.00 101.634000	21,250.00 SUNGARD	81,700.00 0.00
36951	FHLMC-CALL-UBS	3134G3FC9	12/30/2011 09/30/2015	1.000000 1.000000	5,000,000.00 5,000,000.00	5,034,950.00 100.699000	12,638.89 SUNGARD	34,950.00 0.00
36952	FHLMC-CALL-GILFD	3134G3FL9	12/27/2011 06/27/2014	.650000 .656000	5,000,000.00 4,999,250.00	5,004,550.00 100.091000	8,486.11 SUNGARD	5,300.00 0.00
36955	FHLMC-GILFD	3137EADA4	12/16/2011 12/29/2014	.625000 .687000	5,000,000.00 4,990,750.00	5,030,700.00 100.614000	7,986.11 SUNGARD	39,950.00 0.00
36956	FHLMC-CALL-GILFD	3134G3GL8	01/13/2012 10/13/2015	1.000000 1.000000	4,950,000.00 4,950,000.00	4,987,075.50 100.749000	10,725.00 SUNGARD	37,075.50 0.00
36957	FHLMC-CALL-WF	3134G3GC8	01/06/2012 01/06/2016	1.060000 1.060000	5,000,000.00 5,000,000.00	5,037,950.00 100.759000	12,513.89 SUNGARD	37,950.00 0.00
36961	FHLMC-CALL-UBC	3134G3JX9	01/30/2012 01/30/2015	.650000 .650000	10,000,000.00 10,000,000.00	10,049,400.00 100.494000	11,013.89 SUNGARD	49,400.00 0.00
36971	FHLMC-CALL-WF	3134G3KKS	01/27/2012 07/27/2016	1.100000 1.100000	10,000,000.00 10,000,000.00	10,080,800.00 100.808000	19,555.56 SUNGARD	80,800.00 0.00
36981	FHLMC-CALL-UBS	3134G3JY7	01/30/2012 07/20/2015	.840000 .840000	5,000,000.00 5,000,000.00	5,009,900.00 100.198000	7,116.67 SUNGARD	9,900.00 0.00
36985	FHLMC-GILFD	3134G3LA6	01/23/2012	.375000	5,000,000.00	5,009,250.00	1,770.83	11,900.00



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Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
			02/27/2014	.400000	4,997,350.00	100.185000	SUNGARD	0.00
36986	FHLMC-UBS	3134G3LA6	01/23/2012	.375000	10,000,000.00	10,018,500.00	3,541.67	23,800.00
			02/27/2014	.400000	9,994,700.00	100.185000	SUNGARD	0.00
36994	FHLMC-CALL-WF	3134G3MH0	02/21/2012	.450000	5,000,000.00	5,005,400.00	2,500.00	5,400.00
			02/21/2014	.450000	5,000,000.00	100.108000	SUNGARD	0.00
37039	FHLMC-CALL-WF	3134G3K33	09/27/2012	.700000	10,000,000.00	9,958,300.00	777.78	0.00
			09/27/2016	.700000	10,000,000.00	99.583000	SUNGARD	-41,700.00
Inv Type: 30 FED HOME LOAN MORTGAGE CORP								
				.716685	199,950,000.00	200,817,125.50	317,984.00	1,197,925.50
				.780075	199,660,900.00	100.433671		-41,700.00
37022	FNMA-DISC-CITIG	313588J55	06/25/2012	.100000	15,000,000.00	15,000,000.00	0.00	4,249.95
			10/05/2012	.102000	14,995,750.05	100.000000	SUNGARD	0.00
37028	FNMA-DISC-CITIG	313589BW2	07/18/2012	.140000	10,000,000.00	9,997,400.00	0.00	5,605.60
			02/14/2013	.142000	9,991,794.40	99.974000	SUNGARD	0.00
37032	FNMA-DISC-CITIG	313589BW2	07/30/2012	.120000	7,100,000.00	7,098,154.00	0.00	2,863.64
			02/14/2013	.122000	7,095,290.36	99.974000	SUNGARD	0.00
37033	FNMA-DISC-UBS	313589BW2	07/31/2012	.120000	14,000,000.00	13,996,360.00	0.00	5,600.00
			02/14/2013	.122000	13,990,760.00	99.974000	SUNGARD	0.00
37034	FNMA-DISC-WF	313589BW2	08/03/2012	.120000	9,000,000.00	8,997,660.00	0.00	3,510.00
			02/14/2013	.122000	8,994,150.00	99.974000	SUNGARD	0.00
37044	FNMA-DISC-UBC	313589HP1	09/20/2012	.150000	16,000,000.00	15,983,040.00	0.00	1,973.33
			07/01/2013	.152000	15,981,066.67	99.894000	SUNGARD	0.00
Inv Type: 41 FNMA DISCOUNT NOTES								
				.125339	71,100,000.00	71,072,614.00	0.00	23,802.52
				.127339	71,048,811.48	99.961482		0.00
37029	FHLB-DISC-UBS	313385BW5	07/24/2012	.130000	5,000,000.00	4,998,700.00	0.00	2,401.39
			02/14/2013	.132000	4,996,298.61	99.974000	SUNGARD	0.00
37046	FHLB-DISC-CITIG	313385HP4	09/26/2012	.150000	10,000,000.00	9,989,400.00	0.00	983.30
			07/01/2013	.152000	9,988,416.70	99.894000	SUNGARD	0.00
Inv Type: 43 FHLB DISCOUNT NOTES								
				.143331	15,000,000.00	14,988,100.00	0.00	3,384.69
				.145331	14,984,715.31	99.920667		0.00
37024	FHLMC-DISC-WF	313396L35	06/27/2012	.110000	15,000,000.00	14,999,850.00	0.00	5,075.00
			10/19/2012	.112000	14,994,775.00	99.999000	SUNGARD	0.00
37025	FHLMC-DISC-UBS	313396P64	06/28/2012	.120000	7,000,000.00	6,999,720.00	0.00	2,986.67
			11/15/2012	.122000	6,996,733.33	99.996000	SUNGARD	0.00
37026	FHLMC-DISC-CITIG	313396P72	06/29/2012	.120000	19,000,000.00	18,999,240.00	0.00	8,106.73



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Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
			11/16/2012	.122000	18,991,133.27	99.996000	SUNGARD	0.00
Inv Type: 44 FHLMC DISCOUNT NOTES				.116341	41,000,000.00	40,998,810.00	0.00	16,168.40
				.118341	40,982,641.60	99.997098		0.00
37031	CP-DISC-TOYOTA-TOY	89233GME3	07/25/2012	.220000	12,000,000.00	11,992,353.33	0.00	2,766.66
			12/14/2012	.223000	11,989,586.67	99.936278	SUNGARD	0.00
37036	CP-DISC-TOYOTA-TOY	89233GPE0	08/22/2012	.330000	7,000,000.00	6,987,571.11	0.00	0.00
			02/14/2013	.335000	6,988,706.67	99.822444	SUNGARD	-1,135.56
37037	CP-DISC-GE CAPITAL	36959HNB9	08/22/2012	.220000	8,000,000.00	7,991,840.00	0.00	0.00
			01/11/2013	.223000	7,993,057.78	99.898000	SUNGARD	-1,217.78
37043	CP-DISC-TOYOTA-TOY	89233GPE0	09/20/2012	.200000	10,000,000.00	9,982,244.44	0.00	0.00
			02/14/2013	.203000	9,991,833.33	99.822444	SUNGARD	-9,588.89
37045	CP-DISC-TOYOTA-TOY	89233GPE0	09/25/2012	.190000	13,000,000.00	12,976,917.78	0.00	0.00
			02/14/2013	.193000	12,990,257.22	99.822444	SUNGARD	-13,339.44
Inv Type: 82 COMMERCIAL PAPER, DISCOUNT				.223588	50,000,000.00	49,930,926.66	0.00	2,766.66
				.226867	49,953,441.67	99.861853		-25,281.67
36510	BLACKROCK LIQUIDITY	09248U700	07/01/2010	.010950	100,000.00	100,000.00	0.90	0.00
			10/01/2012	.010950	100,000.00	100.000000	BOOK	0.00
36511	MORGAN STANLEY INST	61747C707	07/01/2010	.050492	100,000.00	100,000.00	4.15	0.00
			10/01/2012	.050492	100,000.00	100.000000	BOOK	0.00
36512	FEDERATED GOVT OBLI	VP6000104	07/01/2010	.016547	100,000.00	100,000.00	1.36	0.00
			10/01/2012	.016547	100,000.00	100.000000	BOOK	0.00
Inv Type: 97 WFB MONEY MARKET FUND				.025996	300,000.00	300,000.00	6.41	0.00
				.025996	300,000.00	100.000000		0.00
32936	STATE INVESTMT POOL		01/01/2002	.354256	40,000,000.00	40,000,000.00	-2.53	0.00
			10/01/2012	.354256	40,000,000.00	100.000000	BOOK	0.00
37042	SJ FINANCING AUTHOR		09/19/2012	.354260	10,680,000.00	10,680,000.00	-12.83	0.00
			10/01/2012	.354260	10,680,000.00	100.000000	BOOK	0.00
Inv Type: 99 PASSBOOK & STATE POOL				.354257	50,680,000.00	50,680,000.00	-15.36	0.00
				.354257	50,680,000.00	100.000000		0.00
Subtotal				.545895	941,680,000.00	944,891,067.16	1,150,826.14	4,588,712.77
				.599910	940,375,225.05	100.340993		-69,120.67



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City of San Jose

Inv. No.	Description	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
Fund: 34 CSJ/CSC Jt Pwr								
37013	FHLMC-DISC-CITIG	313396R88	05/24/2012	.140000	855,000.00	854,940.15	0.00	581.88
			12/03/2012	.142000	854,358.27	99.993000	SUNGARD	0.00
				.140000	855,000.00	854,940.15	0.00	581.88
				.142000	854,358.27	99.993000		0.00
Subtotal				.140000	855,000.00	854,940.15	0.00	581.88
				.142000	854,358.27	99.993000		0.00
Inv Type: 44 FHLMC DISCOUNT NOTES								
Grand Total			Count 131	.545526	942,535,000.00	945,746,007.31	1,150,826.14	4,589,294.65
				.599495	941,229,583.32	100.340678		-69,120.67



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Assets (000's)	Current Par	Current Book	Market	MKT/Book	Un Gain/Loss	Yield
FEDERAL HOME LOAN BANKS	234,000.00	233,766.61	234,881.57	100.48 %	1,118.71	0.55 %
FEDERAL NAT MORTGAGE ASSOC	140,000.00	139,714.55	140,893.90	100.84 %	1,179.35	0.97 %
FEDERAL FARM CREDIT BANK BONDS	139,650.00	139,283.55	140,328.02	100.75 %	1,044.47	0.72 %
FED HOME LOAN MORTGAGE CORP	199,950.00	199,660.90	200,817.13	100.58 %	1,156.23	0.78 %
FNMA DISCOUNT NOTES	71,100.00	71,048.81	71,072.61	100.03 %	23.80	0.13 %
FHLB DISCOUNT NOTES	15,000.00	14,984.72	14,988.10	100.02 %	3.38	0.15 %
FHLMC DISCOUNT NOTES	41,855.00	41,837.00	41,853.75	100.04 %	16.75	0.12 %
COMMERCIAL PAPER, DISCOUNT	50,000.00	49,953.44	49,930.93	99.95 %	-22.52	0.23 %
WFB MONEY MARKET FUND	300.00	300.00	300.00	100.00 %	0.00	0.03 %
PASSBOOK & STATE POOL	50,680.00	50,680.00	50,680.00	100.00 %	0.00	0.35 %
Totals(000's)	942,535.00	941,229.58	945,746.01	100.48 %	4,520.17	0.60 %

Asset Allocation



Inventory by Market Value

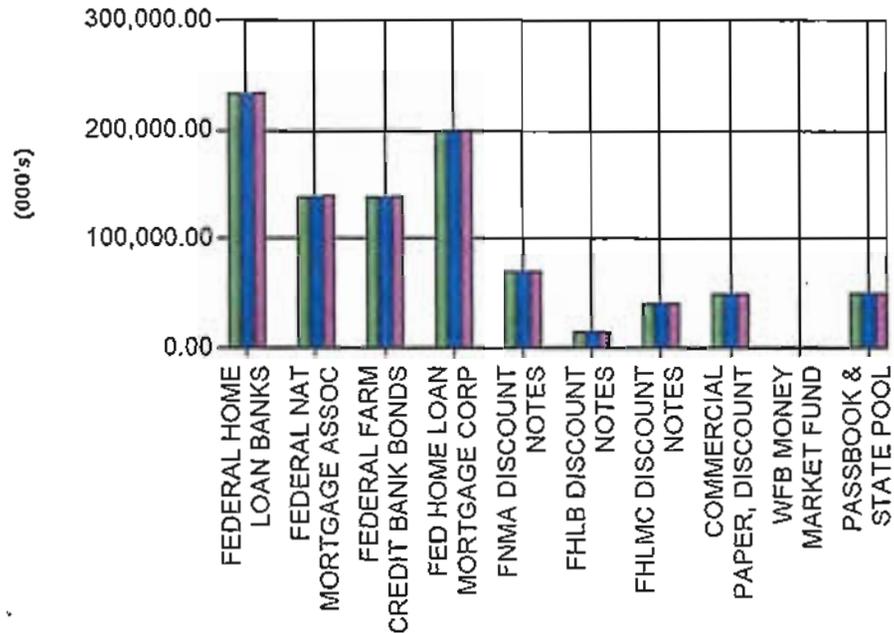
As Of Date: 09/30/2012

Date Basis: Settlement

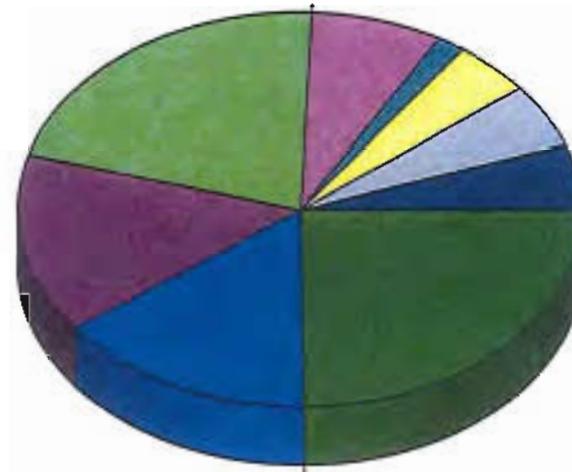
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City of San Jose



CURRENT PAR%



■ Par ■ Book ■ Market

- FEDERAL HOME LOAN BANKS - 25%
- FEDERAL NAT MORTGAGE ASSOC - 15%
- FEDERAL FARM CREDIT BANK BONDS - 15%
- FED HOME LOAN MORTGAGE CORP - 21%
- FNMA DISCOUNT NOTES - 8%
- FHLB DISCOUNT NOTES - 2%
- FHLMC DISCOUNT NOTES - 4%
- COMMERCIAL PAPER, DISCOUNT - 5%
- WFB MONEY MARKET FUND - 0%
- PASSBOOK & STATE POOL - 5%

SECTION E

DETAIL OF INVESTMENT ACTIVITY

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

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





DETAIL TRANSACTION REPORT - FIXED INCOME

From Date: 7/1/2012 To Date: 9/30/2012

Date Basis: Settlement

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Reporting Currency: Local

City of San Jose

Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
Fund: 1 INVESTMENT FUNDS												
36793	FHLB-UBC		313372UV4		08/29/2012	08/28/2012	AMRT	.570	0.00	50.00	0.00	0.00
			1	08/28/2012	UyenL	08/28/2012		.571	0.00	0.00	-50.00	0.00
36901	FHLB-WF		313375CY1		08/16/2012	08/15/2012	AMRT	.125	0.00	7,500.00	0.00	0.00
			1	08/15/2012	UyenL	08/15/2012		.204	0.00	0.00	-7,500.00	0.00
AMRT								.273	0.00	7,550.00	0.00	0.00
								.326	0.00	0.00	-7,550.00	0.00
36793	FHLB-UBC		313372UV4		08/29/2012	08/28/2012	MAT	.570	-5,000,000.00	-5,000,000.00	-14,012.50	0.00
			1	08/28/2012	UyenL	08/28/2012		.571	0.00	0.00	0.00	5,014,012.50
36901	FHLB-WF		313375CY1		08/16/2012	08/15/2012	MAT	.125	-10,000,000.00	-10,000,000.00	-6,250.00	0.00
			1	08/15/2012	UyenL	08/15/2012		.204	0.00	0.00	0.00	10,006,250.00
MAT								.273	-15,000,000.00	-15,000,000.00	-20,262.50	0.00
								.326	0.00	0.00	0.00	15,020,262.50
36807	FHLB-CITIG		313373F98	08/15/2012	08/16/2012	08/15/2012	INTR	1.000	0.00	0.00	-25,000.00	0.00
			1	08/15/2013	UyenL	08/15/2012		1.000	0.00	0.00	0.00	25,000.00
36865	FHLB-WF		313374B41	07/30/2012	07/31/2012	07/30/2012	INTR	.700	0.00	0.00	-35,000.00	0.00
			1	01/30/2014	UyenL	07/30/2012		.740	0.00	0.00	0.00	35,000.00
36916	FHLB-UBC		313375NC7	09/19/2012	09/20/2012	09/19/2012	INTR	.300	0.00	0.00	-7,500.00	0.00
			1	03/19/2013	UyenL	09/19/2012		.339	0.00	0.00	0.00	7,500.00
36970	FHLB-CALL-UBC		313376SB2	07/30/2012	07/31/2012	07/30/2012	INTR	.280	0.00	0.00	-7,000.00	0.00
			1	07/30/2013	UyenL	07/30/2012		.280	0.00	0.00	0.00	7,000.00
36978	FHLB-GILFD		313376UY9	08/05/2012	08/07/2012	08/05/2012	INTR	.250	0.00	0.00	-6,319.44	0.00
			1	08/05/2013	UyenL	08/05/2012		.250	0.00	0.00	0.00	6,319.44
36979	FHLB-UBC		313376UY9	08/05/2012	08/07/2012	08/05/2012	INTR	.250	0.00	0.00	-6,319.44	0.00
			1	08/05/2013	UyenL	08/05/2012		.250	0.00	0.00	0.00	6,319.44
36984	FHLB-CS		313376VB8	07/30/2012	07/31/2012	07/30/2012	INTR	.250	0.00	0.00	-12,291.67	0.00
			1	07/30/2013	UyenL	07/30/2012		.250	0.00	0.00	0.00	12,291.67
36989	FHLB-WF		313376VX0	07/30/2012	07/31/2012	07/30/2012	INTR	.670	0.00	0.00	-16,750.00	0.00
			1	07/30/2015	UyenL	07/30/2012		.670	0.00	0.00	0.00	16,750.00
36990	FHLB-UBC		313376V77	07/23/2012	07/24/2012	07/23/2012	INTR	.520	0.00	0.00	-13,000.00	0.00
			1	01/23/2015	UyenL	07/23/2012		.520	0.00	0.00	0.00	13,000.00
36992	FHLB-WF		313376TQ8	08/05/2012	08/07/2012	08/06/2012	INTR	.170	0.00	0.00	-4,250.00	0.00
			1	02/06/2013	UyenL	08/06/2012		.170	0.00	0.00	0.00	4,250.00
37027	FHLB-WF		313378AQ4	08/14/2012	08/15/2012	08/14/2012	INTR	.125	0.00	-5,173.61	-1,076.39	0.00



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			1	02/14/2013	UyenL	08/14/2012		.194	0.00	0.00	0.00	6,250.00
INTR								.399	0.00	-5,173.61	-134,506.94	0.00
								.418	0.00	0.00	0.00	139,680.55
37027	FHLB-WF		313378AQ4		07/12/2012	07/12/2012	PURC	.125	10,000,000.00	10,001,123.61	0.00	0.00
			1	02/14/2013	UyenL	07/13/2012		.194	0.00	1,123.61	0.00	-10,001,123.61
37030	FHLB-WF		313379W39		07/24/2012	07/24/2012	PURC	.125	10,000,000.00	9,993,602.78	0.00	0.00
			1	06/28/2013	UyenL	07/25/2012		.204	0.00	-6,397.22	0.00	-9,993,602.78
37035	FHLB-WF		313380B48		08/15/2012	08/15/2012	PURC	.125	5,000,000.00	4,996,714.58	0.00	0.00
			1	07/25/2013	UyenL	08/16/2012		.203	0.00	-3,285.42	0.00	-4,996,714.58
37038	FHLB-WF		313380LN5		09/11/2012	09/11/2012	PURC	.125	15,000,000.00	14,991,479.58	0.00	0.00
			1	08/23/2013	UyenL	09/12/2012		.192	0.00	-8,520.42	0.00	-14,991,479.58
37041	FHLB-WF		313380RV1		09/18/2012	09/18/2012	PURC	.125	10,000,000.00	9,993,254.72	0.00	0.00
			1	09/18/2013	UyenL	09/19/2012		.193	0.00	-6,745.28	0.00	-9,993,254.72
PURC								.125	50,000,000.00	49,976,175.27	0.00	0.00
								.196	0.00	-23,824.73	0.00	-49,976,175.27
Inv Type: 22 FEDERAL HOME LOAN BANKS								.283	35,000,000.00	34,978,551.66	-154,769.44	0.00
								.326	0.00	-23,824.73	-7,550.00	-34,816,232.22
36740	FNMA-WF		31398A2M3	09/30/2012	10/16/2012	09/30/2012	INTR	1.125	0.00	0.00	-28,125.00	0.00
			1	09/30/2013	UyenL	09/30/2012		1.340	0.00	0.00	0.00	28,125.00
36760	FNMA-CITIG		31398A2S0	09/23/2012	09/25/2012	09/23/2012	INTR	1.000	0.00	0.00	-25,000.00	0.00
			1	09/23/2013	UyenL	09/23/2012		1.145	0.00	0.00	0.00	25,000.00
36763	FNMA-GILFD		31398A2M3	09/30/2012	10/16/2012	09/30/2012	INTR	1.125	0.00	0.00	-28,125.00	0.00
			1	09/30/2013	UyenL	09/30/2012		1.140	0.00	0.00	0.00	28,125.00
36792	FNMA-CALL-GILF		3136FPGA9	09/20/2012	09/21/2012	09/20/2012	INTR	1.000	0.00	0.00	-50,000.00	0.00
			1	09/20/2013	UyenL	09/20/2012		1.227	0.00	0.00	0.00	50,000.00
36801	FNMA-CITIG		31398A2S0	09/23/2012	09/25/2012	09/23/2012	INTR	1.000	0.00	0.00	-25,000.00	0.00
			1	09/23/2013	UyenL	09/23/2012		1.050	0.00	0.00	0.00	25,000.00
36804	FNMA-WF		3135G0AK9	08/26/2012	08/28/2012	08/26/2012	INTR	.750	0.00	0.00	-18,750.00	0.00
			1	02/26/2013	UyenL	08/26/2012		.780	0.00	0.00	0.00	18,750.00
36829	FNMA-GILFD		31398A3G5	09/08/2012	09/11/2012	09/08/2012	INTR	1.500	0.00	0.00	-75,000.00	0.00
			1	09/08/2014	UyenL	09/08/2012		1.511	0.00	0.00	0.00	75,000.00
36872	FNMA-WF		3135G0BR3	08/09/2012	08/10/2012	08/09/2012	INTR	.500	0.00	0.00	-25,000.00	0.00
			1	08/09/2013	UyenL	08/09/2012		.520	0.00	0.00	0.00	25,000.00
36883	FNMA-CALL-GILFD		3136FRA37	07/19/2012	07/23/2012	07/19/2012	INTR	2.125	0.00	0.00	-53,125.00	0.00
			1	07/19/2016	UyenL	07/19/2012		2.125	0.00	0.00	0.00	53,125.00
36884	FNMA-CALL-GILFD		3136FRA37	07/19/2012	07/23/2012	07/19/2012	INTR	2.125	0.00	0.00	-53,125.00	0.00



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			1	07/19/2016	UyenL	07/19/2012		2.125	0.00	0.00	0.00	53,125.00
36885	FNMA-GILFD		3135G0BR3	08/09/2012	08/10/2012	08/09/2012	INTR	.500	0.00	0.00	-12,500.00	0.00
			1	08/09/2013	UyenL	08/09/2012		.540	0.00	0.00	0.00	12,500.00
36892	FNMA-CALL-GILFD		3135G0CU5	09/12/2012	09/13/2012	09/12/2012	INTR	.625	0.00	0.00	-15,625.00	0.00
			1	09/12/2014	UyenL	09/12/2012		.625	0.00	0.00	0.00	15,625.00
36893	FNMA-CALL-WF		3135G0DA8	09/12/2012	09/13/2012	09/12/2012	INTR	.750	0.00	0.00	-18,750.00	0.00
			1	09/12/2014	UyenL	09/12/2012		.750	0.00	0.00	0.00	18,750.00
36894	FNMA-CALL-WF		3135G0CT8	09/12/2012	09/13/2012	09/12/2012	INTR	.800	0.00	0.00	-20,000.00	0.00
			1	03/12/2015	UyenL	09/12/2012		.836	0.00	0.00	0.00	20,000.00
36898	FNMA-CALL-UBS		3135G0DE0	09/19/2012	09/20/2012	09/19/2012	INTR	.500	0.00	0.00	-25,000.00	0.00
			1	09/19/2013	UyenL	09/19/2012		.500	0.00	0.00	0.00	25,000.00
36904	FNMA-CALL-WF		3135G0DF7	09/19/2012	09/20/2012	09/19/2012	INTR	.700	0.00	0.00	-17,500.00	0.00
			1	09/19/2014	UyenL	09/19/2012		.700	0.00	0.00	0.00	17,500.00
36983	FNMA-CALL-UBS		3135G0HCO	07/30/2012	07/31/2012	07/30/2012	INTR	.625	0.00	0.00	-15,625.00	0.00
			1	01/30/2015	UyenL	07/30/2012		.625	0.00	0.00	0.00	15,625.00
INTR								.973	0.00	0.00	-506,250.00	0.00
								1.023	0.00	0.00	0.00	506,250.00
36792	FNMA-CALL-GULF		3136FPGA9		09/21/2012	09/20/2012	CALL	1.000	-10,000,000.00	-9,945,000.00	0.00	-55,000.00
			1	09/20/2013	UyenL	09/20/2012		1.227	0.00	55,000.00	0.00	10,000,000.00
36893	FNMA-CALL-WF		3135G0DA8		09/13/2012	09/12/2012	CALL	.750	-5,000,000.00	-5,000,000.00	0.00	0.00
			1	09/12/2014	UyenL	09/12/2012		.750	0.00	0.00	0.00	5,000,000.00
36894	FNMA-CALL-WF		3135G0CT8		09/13/2012	09/12/2012	CALL	.800	-5,000,000.00	-4,993,750.00	0.00	-6,250.00
			1	03/12/2015	UyenL	09/12/2012		.836	0.00	6,250.00	0.00	5,000,000.00
36898	FNMA-CALL-UBS		3135G0DE0		09/20/2012	09/19/2012	CALL	.500	-10,000,000.00	-10,000,000.00	0.00	0.00
			1	09/19/2013	UyenL	09/19/2012		.500	0.00	0.00	0.00	10,000,000.00
36904	FNMA-CALL-WF		3135G0DF7		09/20/2012	09/19/2012	CALL	.700	-5,000,000.00	-5,000,000.00	0.00	0.00
			1	09/19/2014	UyenL	09/19/2012		.700	0.00	0.00	0.00	5,000,000.00
CALL								.750	-35,000,000.00	-34,938,750.00	0.00	-61,250.00
								.820	0.00	61,250.00	0.00	35,000,000.00
Inv Type: 23 FEDERAL NAT MORTGAGE ASSDC								.915	-35,000,000.00	-34,938,750.00	-506,250.00	-61,250.00
								.970	0.00	61,250.00	0.00	35,506,250.00
36803	FFCB-UBC		31331KET3	09/23/2012	09/25/2012	09/23/2012	INTR	.980	0.00	0.00	-24,500.00	0.00
			1	09/23/2013	UyenL	09/23/2012		1.080	0.00	0.00	0.00	24,500.00
36906	FFCB-GILFD		31331KUY4	08/19/2012	08/21/2012	08/19/2012	INTR	.250	0.00	0.00	-12,500.00	0.00
			1	08/19/2013	UyenL	08/19/2012		.350	0.00	0.00	0.00	12,500.00
36909	FFCB-GILFD		31331KZD2	09/23/2012	09/25/2012	09/23/2012	INTR	.350	0.00	0.00	-8,750.00	0.00



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			1	09/23/2013	UyenL	09/23/2012		.380	0.00	0.00	0.00	8,750.00
36910	FFCB-UBC		31331KA42	09/29/2012	10/16/2012	09/29/2012	INTR	.530	0.00	0.00	-13,250.00	0.00
			1	09/29/2014	UyenL	09/29/2012		.530	0.00	0.00	0.00	13,250.00
36911	FFCB-UBS		31331KZJ2	09/23/2012	09/25/2012	09/23/2012	INTR	.350	0.00	0.00	-8,750.00	0.00
			1	09/23/2013	UyenL	09/23/2012		.380	0.00	0.00	0.00	8,750.00
36938	FFCB-WF		31331KXA3	09/06/2012	09/07/2012	09/06/2012	INTR	.375	0.00	0.00	-18,750.00	0.00
			1	09/06/2013	UyenL	09/06/2012		.410	0.00	0.00	0.00	18,750.00
36962	FFCB-GILFD		31331K6J4	08/13/2012	08/14/2012	08/13/2012	INTR	.400	0.00	0.00	-10,000.00	0.00
			1	02/13/2014	UyenL	08/13/2012		.410	0.00	0.00	0.00	10,000.00
36963	FFCB-UBC		31331K6P0	07/19/2012	07/23/2012	07/19/2012	INTR	.850	0.00	0.00	-42,500.00	0.00
			1	01/19/2016	UyenL	07/19/2012		.850	0.00	0.00	0.00	42,500.00
36965	FFCB-CITIG		31331K6K1	07/20/2012	07/23/2012	07/20/2012	INTR	.550	0.00	0.00	-13,750.00	0.00
			1	01/20/2015	UyenL	07/20/2012		.550	0.00	0.00	0.00	13,750.00
36977	FFCB-GILFD		31331K7J3	07/23/2012	07/24/2012	07/23/2012	INTR	.350	0.00	0.00	-17,500.00	0.00
			1	01/23/2014	UyenL	07/23/2012		.350	0.00	0.00	0.00	17,500.00
INTR								.486	0.00	0.00	-170,250.00	0.00
								.518	0.00	0.00	0.00	170,250.00
Inv Type: 27 FEDERAL FARM CREDIT BANK BONDS								.486	0.00	0.00	-170,250.00	0.00
								.518	0.00	0.00	0.00	170,250.00
36761	FHLMC-UBS		3137EACR6	08/25/2012	08/28/2012	08/25/2012	INTR	1.375	0.00	0.00	-68,750.00	0.00
			1	02/25/2014	UyenL	08/25/2012		1.387	0.00	0.00	0.00	68,750.00
36764	FHLMC-WF		3137EACS6	09/28/2012	10/16/2012	09/28/2012	INTR	.750	0.00	0.00	-37,500.00	0.00
			1	03/28/2013	UyenL	09/28/2012		.810	0.00	0.00	0.00	37,500.00
36896	FHLMC-WF		3134GZYJ5	09/19/2012	09/20/2012	09/19/2012	INTR	.500	0.00	0.00	-25,000.00	0.00
			1	09/19/2014	UyenL	09/19/2012		.600	0.00	0.00	0.00	25,000.00
36915	FHLMC-GILFD		3134GZYJ5	09/19/2012	09/20/2012	09/19/2012	INTR	.500	0.00	0.00	-12,500.00	0.00
			1	09/19/2014	UyenL	09/19/2012		.655	0.00	0.00	0.00	12,500.00
36956	FHLMC-CALL-GILFD		3134G3GL8	07/13/2012	07/16/2012	07/13/2012	INTR	1.000	0.00	0.00	-24,750.00	0.00
			1	10/13/2015	UyenL	07/13/2012		1.000	0.00	0.00	0.00	24,750.00
36957	FHLMC-CALL-WF		3134G3GC8	07/06/2012	07/09/2012	07/06/2012	INTR	1.060	0.00	0.00	-26,500.00	0.00
			1	01/06/2016	UyenL	07/06/2012		1.060	0.00	0.00	0.00	26,500.00
36961	FHLMC-CALL-UBC		3134G3JY9	07/30/2012	07/31/2012	07/30/2012	INTR	.650	0.00	0.00	-32,500.00	0.00
			1	01/30/2015	UyenL	07/30/2012		.650	0.00	0.00	0.00	32,500.00
36971	FHLMC-CALL-WF		3134G3KKS	07/27/2012	07/30/2012	07/27/2012	INTR	1.100	0.00	0.00	-55,000.00	0.00
			1	07/27/2016	UyenL	07/27/2012		1.100	0.00	0.00	0.00	55,000.00
36981	FHLMC-CALL-UBS		3134G3JY7	07/30/2012	07/31/2012	07/30/2012	INTR	.840	0.00	0.00	-21,000.00	0.00



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			1	07/30/2015	UyenL	07/30/2012		.840	0.00	0.00	0.00	21,000.00
36985	FHLMC-GILFD		3134G3LA6	08/27/2012	08/28/2012	08/27/2012	INTR	.375	0.00	0.00	-11,145.83	0.00
			1	02/27/2014	UyenL	08/27/2012		.400	0.00	0.00	0.00	11,145.83
36986	FHLMC-UBS		3134G3LA6	08/27/2012	08/28/2012	08/27/2012	INTR	.375	0.00	0.00	-22,291.67	0.00
			1	02/27/2014	UyenL	08/27/2012		.400	0.00	0.00	0.00	22,291.67
36994	FHLMC-CALL-WF		3134G3MH0	08/21/2012	08/22/2012	08/21/2012	INTR	.450	0.00	0.00	-11,250.00	0.00
			1	02/21/2014	UyenL	08/21/2012		.450	0.00	0.00	0.00	11,250.00
INTR								.762	0.00	0.00	-348,187.50	0.00
								.794	0.00	0.00	0.00	348,187.50
37039	FHLMC-CALL-WF		3134G3K33		09/14/2012	09/14/2012	PURC	.700	10,000,000.00	10,000,000.00	0.00	0.00
			1	09/27/2016	UyenL	09/27/2012		.700	0.00	0.00	0.00	-10,000,000.00
PURC								.700	10,000,000.00	10,000,000.00	0.00	0.00
								.700	0.00	0.00	0.00	-10,000,000.00
Inv Type: 30 FED HOME LOAN MORTGAGE CORP								.756	10,000,000.00	10,000,000.00	-348,187.50	0.00
								.785	0.00	0.00	0.00	-9,651,812.50
36905	FNMA-DISC-CITIG		313588YW9		07/03/2012	07/02/2012	AMRT	.150	0.00	11,771.10	0.00	0.00
			1	07/02/2012	UyenL	07/02/2012		.153	0.00	0.00	-11,771.10	0.00
36912	FNMA-DISC-UBS		313588YW9		07/03/2012	07/02/2012	AMRT	.130	0.00	5,119.94	0.00	0.00
			1	07/02/2012	UyenL	07/02/2012		.132	0.00	0.00	-5,119.94	0.00
36925	FNMA-DISC-UBS		313588YW9		07/03/2012	07/02/2012	AMRT	.100	0.00	7,333.33	0.00	0.00
			1	07/02/2012	UyenL	07/02/2012		.102	0.00	0.00	-7,333.33	0.00
36927	FNMA-DISC-CITIG		313588YW9		07/03/2012	07/02/2012	AMRT	.120	0.00	7,872.00	0.00	0.00
			1	07/02/2012	UyenL	07/02/2012		.122	0.00	0.00	-7,872.00	0.00
37012	FNMA-DISC-WF		313588D36		08/27/2012	08/24/2012	AMRT	.100	0.00	3,300.00	0.00	0.00
			1	08/24/2012	UyenL	08/24/2012		.102	0.00	0.00	-3,300.00	0.00
37017	FNMA-DISC-CITIG		313588D69		08/28/2012	08/27/2012	AMRT	.060	0.00	1,620.27	0.00	0.00
			1	08/27/2012	UyenL	08/27/2012		.061	0.00	0.00	-1,620.27	0.00
AMRT								.106	0.00	37,016.64	0.00	0.00
								.108	0.00	0.00	-37,016.64	0.00
35905	FNMA-DISC-CITIG		313588YW9		07/03/2012	07/02/2012	MAT	.150	-9,512,000.00	-9,512,000.00	0.00	0.00
			1	07/02/2012	UyenL	07/02/2012		.153	0.00	0.00	0.00	9,512,000.00
36912	FNMA-DISC-UBS		313588YW9		07/03/2012	07/02/2012	MAT	.130	-5,010,000.00	-5,010,000.00	0.00	0.00
			1	07/02/2012	UyenL	07/02/2012		.132	0.00	0.00	0.00	5,010,000.00
36925	FNMA-DISC-UBS		313588YW9		07/03/2012	07/02/2012	MAT	.100	-10,000,000.00	-10,000,000.00	0.00	0.00
			1	07/02/2012	UyenL	07/02/2012		.102	0.00	0.00	0.00	10,000,000.00



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Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement	
36927	FNMA-DISC-CITIG		313588YW9		07/03/2012	07/02/2012	MAT	.120	-9,225,000.00	-9,225,000.00	0.00	0.00	
			1	07/02/2012	UyenL	07/02/2012		.122	0.00	0.00	0.00	9,225,000.00	
37012	FNMA-DISC-WF		313588D36		08/27/2012	08/24/2012	MAT	.100	-12,000,000.00	-12,000,000.00	0.00	0.00	
			1	08/24/2012	UyenL	08/24/2012		.102	0.00	0.00	0.00	12,000,000.00	
37017	FNMA-DISC-CITIG		313588D69		08/28/2012	08/27/2012	MAT	.060	-12,002,000.00	-12,002,000.00	0.00	0.00	
			1	08/27/2012	UyenL	08/27/2012		.061	0.00	0.00	0.00	12,002,000.00	
MAT									.106	-57,749,000.00	-57,749,000.00	0.00	0.00
								.108	0.00	0.00	0.00	57,749,000.00	
37028	FNMA-DISC-CITIG		313589BW2		07/18/2012	07/18/2012	PURC	.140	10,000,000.00	9,991,794.40	0.00	0.00	
			1	02/14/2013	UyenL	07/18/2012		.142	0.00	-8,205.60	0.00	-9,991,794.40	
37032	FNMA-DISC-CITIG		313589BW2		07/30/2012	07/30/2012	PURC	.120	7,100,000.00	7,095,290.36	0.00	0.00	
			1	02/14/2013	UyenL	07/30/2012		.122	0.00	-4,709.64	0.00	-7,095,290.36	
37033	FNMA-DISC-UBS		313589BW2		07/31/2012	07/31/2012	PURC	.120	14,000,000.00	13,990,760.00	0.00	0.00	
			1	02/14/2013	UyenL	07/31/2012		.122	0.00	-9,240.00	0.00	-13,990,760.00	
37034	FNMA-DISC-WF		313589BW2		08/03/2012	08/03/2012	PURC	.120	9,000,000.00	8,994,150.00	0.00	0.00	
			1	02/14/2013	UyenL	08/03/2012		.122	0.00	-5,850.00	0.00	-8,994,150.00	
37044	FNMA-DISC-UBC		313589HP1		09/20/2012	09/20/2012	PURC	.150	16,000,000.00	15,981,066.67	0.00	0.00	
			1	07/01/2013	UyenL	09/20/2012		.152	0.00	-18,933.33	0.00	-15,981,066.67	
PURC									.132	56,100,000.00	56,053,061.43	0.00	0.00
								.134	0.00	-46,938.57	0.00	-56,053,061.43	
Inv Type: 41 FNMA DISCOUNT NOTES									.114	-1,649,000.00	-1,658,921.93	0.00	0.00
								.116	0.00	-46,938.57	-37,016.64	1,695,938.57	
37021	FHLB-DISC-UBS		313384G78		09/24/2012	09/21/2012	AMRT	.090	0.00	3,300.00	0.00	0.00	
			1	09/21/2012	UyenL	09/21/2012		.092	0.00	0.00	-3,300.00	0.00	
37023	FHLB-DISC-CITIG		313384F87		09/17/2012	09/14/2012	AMRT	.080	0.00	1,066.68	0.00	0.00	
			1	09/14/2012	UyenL	09/14/2012		.081	0.00	0.00	-1,066.68	0.00	
AMRT									.087	0.00	4,366.68	0.00	0.00
								.089	0.00	0.00	-4,366.68	0.00	
37021	FHLB-DISC-UBS		313384G78		09/24/2012	09/21/2012	MAT	.090	-15,000,000.00	-15,000,000.00	0.00	0.00	
			1	09/21/2012	UyenL	09/21/2012		.092	0.00	0.00	0.00	15,000,000.00	
37023	FHLB-DISC-CITIG		313384F87		09/17/2012	09/14/2012	MAT	.080	-6,000,000.00	-6,000,000.00	0.00	0.00	
			1	09/14/2012	UyenL	09/14/2012		.081	0.00	0.00	0.00	6,000,000.00	
MAT									.087	-21,000,000.00	-21,000,000.00	0.00	0.00
								.089	0.00	0.00	0.00	21,000,000.00	



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37029	FHLB-DISC-UBS		313385BW5		07/24/2012 UyenL	07/24/2012	PURC	.130	5,000,000.00	4,996,298.61	0.00	0.00
			1	02/14/2013	UyenL	07/24/2012		.132	0.00	-3,701.39	0.00	-4,996,298.61
37046	FHLB-DISC-CITIG		313385HP4		09/26/2012 UyenL	09/26/2012	PURC	.150	10,000,000.00	9,988,416.70	0.00	0.00
			1	07/01/2013	UyenL	09/26/2012		.152	0.00	-11,583.30	0.00	-9,988,416.70
PURC												
								.143	15,000,000.00	14,984,715.31	0.00	0.00
								.145	0.00	-15,284.69	0.00	-14,984,715.31
Inv Type: 43 FHLB DISCOUNT NOTES												
								.102	-6,000,000.00	-6,010,918.01	0.00	0.00
								.104	0.00	-15,284.69	-4,366.68	6,015,284.69
37016	FHLMC-DISC-WF		313396D67		08/28/2012 UyenL	08/27/2012	AMRT	.080	0.00	2,513.33	0.00	0.00
			1	08/27/2012	UyenL	08/27/2012		.081	0.00	0.00	-2,513.33	0.00
37018	FHLMC-DISC-UBS		313396E25		10/16/2012 UyenL	08/31/2012	AMRT	.110	0.00	3,234.31	0.00	0.00
			1	08/31/2012	UyenL	08/31/2012		.112	0.00	0.00	-3,234.31	0.00
37019	FHLMC-DISC-WF		313396E25		10/16/2012 UyenL	08/31/2012	AMRT	.090	0.00	2,340.00	0.00	0.00
			1	08/31/2012	UyenL	08/31/2012		.092	0.00	0.00	-2,340.00	0.00
37020	FHLMC-DISC-CITIG		313396E90		09/11/2012 UyenL	09/07/2012	AMRT	.090	0.00	2,695.00	0.00	0.00
			1	09/07/2012	UyenL	09/07/2012		.092	0.00	0.00	-2,695.00	0.00
AMRT												
								.093	0.00	10,782.64	0.00	0.00
								.095	0.00	0.00	-10,782.64	0.00
37016	FHLMC-DISC-WF		313396D67		08/28/2012 UyenL	08/27/2012	MAT	.080	-13,000,000.00	-13,000,000.00	0.00	0.00
			1	08/27/2012	UyenL	08/27/2012		.081	0.00	0.00	0.00	13,000,000.00
37018	FHLMC-DISC-UBS		313396E25		10/16/2012 UyenL	08/31/2012	MAT	.110	-14,500,000.00	-14,500,000.00	0.00	0.00
			1	08/31/2012	UyenL	08/31/2012		.112	0.00	0.00	0.00	14,500,000.00
37019	FHLMC-DISC-WF		313396E25		10/16/2012 UyenL	08/31/2012	MAT	.090	-13,000,000.00	-13,000,000.00	0.00	0.00
			1	08/31/2012	UyenL	08/31/2012		.092	0.00	0.00	0.00	13,000,000.00
37020	FHLMC-DISC-CITIG		313396E90		09/11/2012 UyenL	09/07/2012	MAT	.090	-14,000,000.00	-14,000,000.00	0.00	0.00
			1	09/07/2012	UyenL	09/07/2012		.092	0.00	0.00	0.00	14,000,000.00
MAT												
								.093	-54,500,000.00	-54,500,000.00	0.00	0.00
								.095	0.00	0.00	0.00	54,500,000.00
Inv Type: 44 FHLMC DISCOUNT NOTES												
								.093	-54,500,000.00	-54,489,217.36	0.00	0.00
								.095	0.00	0.00	-10,782.64	54,500,000.00
37001	NCD-UBOC-UBC		90527MG91		07/26/2012 UyenL	07/25/2012	MAT	.320	-15,000,000.00	-15,000,000.00	-14,000.00	0.00
			1	07/25/2012	UyenL	07/25/2012		.320	0.00	0.00	0.00	15,014,000.00
37002	NCD-UBOC-UBC		90527MJ56		07/03/2012 UyenL	07/02/2012	MAT	.200	-15,000,000.00	-15,000,000.00	-6,250.00	0.00
			1	07/02/2012	UyenL	07/02/2012		.200	0.00	0.00	0.00	15,006,250.00
37007	NCD-UBOC-UBC		90527ML46		07/03/2012 UyenL	07/02/2012	MAT	.200	-20,000,000.00	-20,000,000.00	-7,000.00	0.00



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			1	07/02/2012	UyenL	07/02/2012		.200	0.00	0.00	0.00	20,007,000.00
MAT								.236	-50,000,000.00	-50,000,000.00	-27,250.00	0.00
								.236	0.00	0.00	0.00	50,027,250.00
								.236	-50,000,000.00	-50,000,000.00	-27,250.00	0.00
								.236	0.00	0.00	0.00	50,027,250.00
36999	CP-DISC-UBS FIN DEL		90262CGD3		07/16/2012	07/13/2012	AMRT	.440	0.00	19,726.13	0.00	0.00
			1	07/13/2012	UyenL	07/13/2012		.448	0.00	0.00	-19,726.13	0.00
37000	CP-DISC-UBS FIN DEL		90262CG27		07/03/2012	07/02/2012	AMRT	.410	0.00	10,363.89	0.00	0.00
			1	07/02/2012	UyenL	07/02/2012		.417	0.00	0.00	-10,363.89	0.00
37003	CP-DISC-TOYOTA-TOY		89233GGT7		07/30/2012	07/27/2012	AMRT	.180	0.00	7,500.00	0.00	0.00
			1	07/27/2012	UyenL	07/27/2012		.183	0.00	0.00	-7,500.00	0.00
37004	CP-DISC-GE CAPITAL		36959HGW1		07/31/2012	07/30/2012	AMRT	.170	0.00	2,431.94	0.00	0.00
			1	07/30/2012	UyenL	07/30/2012		.172	0.00	0.00	-2,431.94	0.00
37005	CP-DISC-TOYOTA-TOY		89233GHA7		08/13/2012	08/10/2012	AMRT	.190	0.00	7,980.00	0.00	0.00
			1	08/10/2012	UyenL	08/10/2012		.193	0.00	0.00	-7,980.00	0.00
37006	CP-DISC-GE CAPITAL		36959HHH3		08/21/2012	08/17/2012	AMRT	.150	0.00	3,766.67	0.00	0.00
			1	08/17/2012	UyenL	08/17/2012		.152	0.00	0.00	-3,766.67	0.00
37008	CP-DISC-TOYOTA-TOY		89233GG26		07/03/2012	07/02/2012	AMRT	.140	0.00	3,675.00	0.00	0.00
			1	07/02/2012	UyenL	07/02/2012		.142	0.00	0.00	-3,675.00	0.00
37009	CP-DISC-GE CAPITAL		36959HG27		07/03/2012	07/02/2012	AMRT	.140	0.00	3,675.00	0.00	0.00
			1	07/02/2012	UyenL	07/02/2012		.142	0.00	0.00	-3,675.00	0.00
37010	CP-DISC-GE-CAPITAL		36959HG27		07/03/2012	07/02/2012	AMRT	.130	0.00	1,617.78	0.00	0.00
			1	07/02/2012	UyenL	07/02/2012		.132	0.00	0.00	-1,617.78	0.00
37011	CP-DISC-TOYOTA-TOY		89233GG26		07/03/2012	07/02/2012	AMRT	.130	0.00	1,365.00	0.00	0.00
			1	07/02/2012	UyenL	07/02/2012		.132	0.00	0.00	-1,365.00	0.00
37015	CP-DISC-GE CAPITAL		36959HHT7		08/28/2012	08/27/2012	AMRT	.160	0.00	4,000.00	0.00	0.00
			1	08/27/2012	UyenL	08/27/2012		.163	0.00	0.00	-4,000.00	0.00
AMRT								.212	0.00	66,101.41	0.00	0.00
								.216	0.00	0.00	-56,101.41	0.00
36999	CP-DISC-UBS FIN DEL		90262CGD3		07/16/2012	07/13/2012	MAT	.440	-15,226,000.00	-15,226,000.00	0.00	0.00
			1	07/13/2012	UyenL	07/13/2012		.448	0.00	0.00	0.00	15,226,000.00
37000	CP-DISC-UBS FIN DEL		90262CG27		07/03/2012	07/02/2012	MAT	.410	-10,000,000.00	-10,000,000.00	0.00	0.00
			1	07/02/2012	UyenL	07/02/2012		.417	0.00	0.00	0.00	10,000,000.00
37003	CP-DISC-TOYOTA-TOY		89233GGT7		07/30/2012	07/27/2012	MAT	.180	-15,000,000.00	-15,000,000.00	0.00	0.00
			1	07/27/2012	UyenL	07/27/2012		.183	0.00	0.00	0.00	15,000,000.00
37004	CP-DISC-GE CAPITAL		36959HGW1		07/31/2012	07/30/2012	MAT	.170	-5,000,000.00	-5,000,000.00	0.00	0.00



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			1	07/30/2012	UyenL	07/30/2012		.172	0.00	0.00	0.00	5,000,000.00
37005	CP-DISC-TOYOTA-TOY		89233GHA7		08/13/2012	08/10/2012	MAT	.190	-14,000,000.00	-14,000,000.00	0.00	0.00
			1	08/10/2012	UyenL	08/10/2012		.193	0.00	0.00	0.00	14,000,000.00
37006	CP-DISC-GE CAPITAL		36959HHH3		08/21/2012	08/17/2012	MAT	.150	-8,000,000.00	-8,000,000.00	0.00	0.00
			1	08/17/2012	UyenL	08/17/2012		.152	0.00	0.00	0.00	8,000,000.00
37008	CP-DISC-TOYOTA-TOY		89233GG26		07/03/2012	07/02/2012	MAT	.140	-15,000,000.00	-15,000,000.00	0.00	0.00
			1	07/02/2012	UyenL	07/02/2012		.142	0.00	0.00	0.00	15,000,000.00
37009	CP-DISC-GE CAPITAL		36959HG27		07/03/2012	07/02/2012	MAT	.140	-15,000,000.00	-15,000,000.00	0.00	0.00
			1	07/02/2012	UyenL	07/02/2012		.142	0.00	0.00	0.00	15,000,000.00
37010	CP-DISC-GE-CAPITAL		36959HG27		07/03/2012	07/02/2012	MAT	.130	-8,000,000.00	-8,000,000.00	0.00	0.00
			1	07/02/2012	UyenL	07/02/2012		.132	0.00	0.00	0.00	8,000,000.00
37011	CP-DISC-TOYOTA-TOY		89233GG26		07/03/2012	07/02/2012	MAT	.130	-7,000,000.00	-7,000,000.00	0.00	0.00
			1	07/02/2012	UyenL	07/02/2012		.132	0.00	0.00	0.00	7,000,000.00
37015	CP-DISC-GE CAPITAL		36959HH7		08/28/2012	08/27/2012	MAT	.160	-10,000,000.00	-10,000,000.00	0.00	0.00
			1	08/27/2012	UyenL	08/27/2012		.163	0.00	0.00	0.00	10,000,000.00
MAT												
								.212	-122,226,000.00	-122,226,000.00	0.00	0.00
								.216	0.00	0.00	0.00	122,226,000.00
37031	CP-DISC-TOYOTA-TOY		89233GME3		07/25/2012	07/25/2012	PURC	.220	12,000,000.00	11,989,586.67	0.00	0.00
			1	12/14/2012	UyenL	07/25/2012		.223	0.00	-10,413.33	0.00	-11,989,586.67
37036	CP-DISC-TOYOTA-TOY		89233GPE0		08/22/2012	08/22/2012	PURC	.330	7,000,000.00	6,988,706.67	0.00	0.00
			1	02/14/2013	UyenL	08/22/2012		.335	0.00	-11,293.33	0.00	-6,988,706.67
37037	CP-DISC-GE CAPITAL		36959HN89		08/22/2012	08/22/2012	PURC	.220	8,000,000.00	7,993,057.78	0.00	0.00
			1	01/11/2013	UyenL	08/22/2012		.223	0.00	-6,942.22	0.00	-7,993,057.78
37043	CP-DISC-TOYOTA-TOY		89233GPE0		09/20/2012	09/20/2012	PURC	.200	10,000,000.00	9,991,833.33	0.00	0.00
			1	02/14/2013	UyenL	09/20/2012		.203	0.00	-8,166.67	0.00	-9,991,833.33
37045	CP-DISC-TOYOTA-TOY		89233GPE0		09/25/2012	09/25/2012	PURC	.190	13,000,000.00	12,990,257.22	0.00	0.00
			1	02/14/2013	UyenL	09/25/2012		.193	0.00	-9,742.78	0.00	-12,990,257.22
PURC												
								.224	50,000,000.00	49,953,441.67	0.00	0.00
								.227	0.00	-46,558.33	0.00	-49,953,441.67
Inv Type: 82 COMMERCIAL PAPER, DISCOUNT												
								.214	-72,226,000.00	-72,206,456.92	0.00	0.00
								.218	0.00	-46,558.33	-66,101.41	72,272,558.33
36510	BLACKROCK LIQUIDITY		09248U700	07/01/2012	07/03/2012	07/01/2012	INTR	.013	0.00	0.00	-1.03	0.00
			1	10/01/2012	UyenL	07/01/2012		.013	0.00	0.00	0.00	1.03
36510	BLACKROCK LIQUIDITY		09248U700	08/01/2012	08/14/2012	08/01/2012	INTR	.012	0.00	0.00	-1.02	0.00
			1	10/01/2012	UyenL	08/01/2012		.012	0.00	0.00	0.00	1.02
36510	BLACKROCK LIQUIDITY		09248U700	09/04/2012	09/05/2012	09/01/2012	INTR	.011	0.00	0.00	-0.93	0.00



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Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
			1	10/01/2012	UyenL	09/04/2012		.011	0.00	0.00	0.00	0.93
36511	MORGAN STANLEY INST		61747C707	07/01/2012	07/03/2012	07/01/2012	INTR	.054	0.00	0.00	-4.41	0.00
			1	10/01/2012	UyenL	07/01/2012		.054	0.00	0.00	0.00	4.41
36511	MORGAN STANLEY INST		61747C707	08/01/2012	08/14/2012	08/01/2012	INTR	.051	0.00	0.00	-4.29	0.00
			1	10/01/2012	UyenL	08/01/2012		.051	0.00	0.00	0.00	4.29
36511	MORGAN STANLEY INST		61747C707	09/04/2012	09/05/2012	09/01/2012	INTR	.050	0.00	0.00	-4.30	0.00
			1	10/01/2012	UyenL	09/04/2012		.050	0.00	0.00	0.00	4.30
36512	FEDERATED GOVT OBLI		VP6000104	07/01/2012	07/03/2012	07/01/2012	INTR	.011	0.00	0.00	-58.90	0.00
			1	10/01/2012	UyenL	07/01/2012		.011	0.00	0.00	0.00	58.90
36512	FEDERATED GOVT OBLI		VP6000104	08/01/2012	08/14/2012	08/01/2012	INTR	.017	0.00	0.00	-65.46	0.00
			1	10/01/2012	UyenL	08/01/2012		.017	0.00	0.00	0.00	65.46
36512	FEDERATED GOVT OBLI		VP6000104	09/04/2012	09/05/2012	09/01/2012	INTR	.017	0.00	0.00	-0.96	0.00
			1	10/01/2012	UyenL	09/04/2012		.017	0.00	0.00	0.00	0.96
INTR								.012	0.00	0.00	-141.30	0.00
								.012	0.00	0.00	0.00	141.30
36512	FEDERATED GOVT OBLI		VP6000104		07/05/2012	07/05/2012	PSAL	.017	-6,000,000.00	-6,000,000.00	0.00	0.00
			1	10/01/2012	UyenL	07/05/2012		.017	0.00	0.00	0.00	6,000,000.00
36512	FEDERATED GOVT OBLI		VP6000104		07/06/2012	07/06/2012	PSAL	.017	-17,000,000.00	-17,000,000.00	0.00	0.00
			1	10/01/2012	UyenL	07/06/2012		.017	0.00	0.00	0.00	17,000,000.00
36512	FEDERATED GOVT OBLI		VP6000104		07/10/2012	07/10/2012	PSAL	.017	-3,000,000.00	-3,000,000.00	0.00	0.00
			1	10/01/2012	UyenL	07/10/2012		.017	0.00	0.00	0.00	3,000,000.00
PSAL								.017	-26,000,000.00	-26,000,000.00	0.00	0.00
								.017	0.00	0.00	0.00	26,000,000.00
Inv Type: 97 WFB MONEY MARKET FUND								.014	-26,000,000.00	-26,000,000.00	-141.30	0.00
								.015	0.00	0.00	0.00	26,000,141.30
32936	STATE INVESTMT POOL				07/13/2012	07/13/2012	PSAL	.354	-13,600,000.00	-13,600,000.00	0.00	0.00
			1	10/01/2012	UyenL	07/13/2012		.354	0.00	0.00	0.00	13,600,000.00
32936	STATE INVESTMT POOL				07/16/2012	07/16/2012	PSAL	.354	-29,340.03	-29,340.03	0.00	0.00
			1	10/01/2012	UyenL	07/16/2012		.354	0.00	0.00	0.00	29,340.03
32936	STATE INVESTMT POOL				07/23/2012	07/23/2012	PSAL	.354	-3,100,000.00	-3,100,000.00	0.00	0.00
			1	10/01/2012	UyenL	07/23/2012		.354	0.00	0.00	0.00	3,100,000.00
32936	STATE INVESTMT POOL				08/06/2012	08/06/2012	PSAL	.354	-9,000,000.00	-9,000,000.00	0.00	0.00
			1	10/01/2012	UyenL	08/06/2012		.354	0.00	0.00	0.00	9,000,000.00
32936	STATE INVESTMT POOL				08/09/2012	08/09/2012	PSAL	.354	-2,000,000.00	-2,000,000.00	0.00	0.00
			1	10/01/2012	UyenL	08/09/2012		.354	0.00	0.00	0.00	2,000,000.00
32936	STATE INVESTMT POOL				08/16/2012	08/16/2012	PSAL	.354	-8,310,000.00	-8,310,000.00	0.00	0.00



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Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
			1	10/01/2012	UyenL	08/16/2012		.354	0.00	0.00	0.00	8,310,000.00
32936	STATE INVESTMT POOL					08/27/2012	08/27/2012	PSAL	.354	-4,000,000.00	-4,000,000.00	0.00
			1	10/01/2012	UyenL	08/27/2012		.354	0.00	0.00	0.00	4,000,000.00
32936	STATE INVESTMT POOL					09/13/2012	09/13/2012	PSAL	.354	-6,000,000.00	-6,000,000.00	0.00
			1	10/01/2012	UyenL	09/13/2012		.354	0.00	0.00	0.00	6,000,000.00
32936	STATE INVESTMT POOL					09/19/2012	09/19/2012	PSAL	.354	-4,000,000.00	-4,000,000.00	0.00
			1	10/01/2012	UyenL	09/19/2012		.354	0.00	0.00	0.00	4,000,000.00
PSAL								.354	-50,039,340.03	-50,039,340.03	0.00	0.00
								.354	0.00	0.00	0.00	50,039,340.03
32936	STATE INVESTMT POOL					07/13/2012	07/13/2012	PURC	.354	29,340.03	29,340.03	0.00
			1	10/01/2012	UyenL	07/13/2012		.354	0.00	0.00	0.00	-29,340.03
32936	STATE INVESTMT POOL					07/20/2012	07/20/2012	PURC	.354	3,000,000.00	3,000,000.00	0.00
			1	10/01/2012	UyenL	07/20/2012		.354	0.00	0.00	0.00	-3,000,000.00
32936	STATE INVESTMT POOL					08/01/2012	08/01/2012	PURC	.354	7,200,000.00	7,200,000.00	0.00
			1	10/01/2012	UyenL	08/01/2012		.354	0.00	0.00	0.00	-7,200,000.00
32936	STATE INVESTMT POOL					08/17/2012	08/17/2012	PURC	.354	6,810,000.00	6,810,000.00	0.00
			1	10/01/2012	UyenL	08/17/2012		.354	0.00	0.00	0.00	-6,810,000.00
32936	STATE INVESTMT POOL					08/24/2012	08/24/2012	PURC	.354	7,330,000.00	7,330,000.00	0.00
			1	10/01/2012	UyenL	08/24/2012		.354	0.00	0.00	0.00	-7,330,000.00
32936	STATE INVESTMT POOL					08/28/2012	08/28/2012	PURC	.354	5,000,000.00	5,000,000.00	0.00
			1	10/01/2012	UyenL	08/28/2012		.354	0.00	0.00	0.00	-5,000,000.00
32936	STATE INVESTMT POOL					08/30/2012	08/30/2012	PURC	.354	4,670,000.00	4,670,000.00	0.00
			1	10/01/2012	UyenL	08/30/2012		.354	0.00	0.00	0.00	-4,670,000.00
32936	STATE INVESTMT POOL					09/06/2012	09/06/2012	PURC	.354	6,000,000.00	6,000,000.00	0.00
			1	10/01/2012	UyenL	09/06/2012		.354	0.00	0.00	0.00	-6,000,000.00
37042	SJ FINANCING AUTHOR					09/19/2012	09/19/2012	PURC	.340	1,000,000.00	1,000,000.00	0.00
			1	10/01/2012	UyenL	09/19/2012		.370	0.00	0.00	0.00	-1,000,000.00
37042	SJ FINANCING AUTHOR					09/27/2012	09/27/2012	PURC	.340	2,500,000.00	2,500,000.00	0.00
			1	10/01/2012	UyenL	09/27/2012		.370	0.00	0.00	0.00	-2,500,000.00
37042	SJ FINANCING AUTHOR					09/28/2012	09/28/2012	PURC	.340	7,180,000.00	7,180,000.00	0.00
			1	10/01/2012	UyenL	09/28/2012		.370	0.00	0.00	0.00	-7,180,000.00
PURC								.351	50,719,340.03	50,719,340.03	0.00	0.00
								.358	0.00	0.00	0.00	-50,719,340.03
32936	STATE INVESTMT POOL					09/30/2012	10/16/2012	INTR	.354	0.00	0.00	-36,099.69
			1	10/01/2012	UyenL	09/30/2012		.354	0.00	0.00	0.00	36,099.69
37042	SJ FINANCING AUTHOR					09/30/2012	10/16/2012	INTR	.354	0.00	0.00	-422.58
												0.00



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			1	10/01/2012	UyenL	09/30/2012		.354	0.00	0.00	0.00	422.58
INTR								.354	0.00	0.00	-36,522.27	0.00
								.354	0.00	0.00	0.00	36,522.27
Inv Type: 99	PASSBOOK & STATE POOL							.353	680,000.00	680,000.00	-36,522.27	0.00
								.355	0.00	0.00	0.00	-643,477.73
							Subtotal	.328	-199,695,000.00	-199,645,712.56	-1,243,370.51	-61,250.00
								.344	0.00	-71,356.32	-125,817.37	201,076,150.44
Grand Total			Count 160					.328	-199,695,000.00	-199,645,712.56	-1,243,370.51	-61,250.00
								.344	0.00	-71,356.32	-125,817.37	201,076,150.44



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SUMMARY

Assets	Yield	Par Value	Original Face	Book Value	Prem / (Disc)	Amort / (Accret)	(Interest)	(Gain) / Loss	Settlement
AMRT	.165	0.00	0.00	125,817.37	0.00	-125,817.37	0.00	0.00	0.00
CALL	.820	-35,000,000.00	0.00	-34,938,750.00	61,250.00	0.00	0.00	-61,250.00	35,000,000.00
INTR	.639	0.00	0.00	-5,173.61	0.00	0.00	-1,195,858.01	0.00	1,201,031.62
MAT	.176	-320,475,000.00	0.00	-320,475,000.00	0.00	0.00	-47,512.50	0.00	320,522,512.50
PSAL	.239	-76,039,340.03	0.00	-76,039,340.03	0.00	0.00	0.00	0.00	76,039,340.03
PURC	.242	231,819,340.03	0.00	231,686,733.71	-132,606.32	0.00	0.00	0.00	-231,686,733.71
Totals :	.344	-199,695,000.00	0.00	-199,645,712.56	-71,356.32	-125,817.37	-1,243,370.51	-61,250.00	201,076,150.44

CITY OF SAN JOSE
TREASURY DIVISION

BROKER PURCHASE DISTRIBUTION
07/01/12 THROUGH 09/30/12

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ALL FUNDS

CODE	BROKER NAME	TRANSACTIONS	ASSETS	LIABILITIES	(ABSOLUTE) TOTAL
132	CITIGROUP GLOBAL MARKETS INC.	3	27,075,501.46		27,075,501.46
415	STATE INVESTMENT POOL	11	50,719,340.03		50,719,340.03
436	TOYOTA FINANCIAL SERVICES	4	41,960,383.89		41,960,383.89
441	UBS FINANCIAL SERVICES INC.	2	18,987,058.61		18,987,058.61
445	UNION BANK OF CALIFORNIA	1	15,981,066.67		15,981,066.67
451	WELLS FARGO BANK - INVESTMENTS	8	76,963,383.05		76,963,383.05
	GRAND TOTALS	29	231,686,733.71		231,686,733.71

