

SENT TO COUNCIL: \_\_\_\_\_

# Memorandum

**TO:** HONORABLE MAYOR AND  
CITY COUNCIL

**FROM:** Scott P. Johnson

**SUBJECT: INVESTMENT REPORT FOR  
THE QUARTER ENDED  
SEPTEMBER 30, 2006**

**DATE:** October 31, 2006

Approved

*Kay Winer*

Date

*10/31/06*

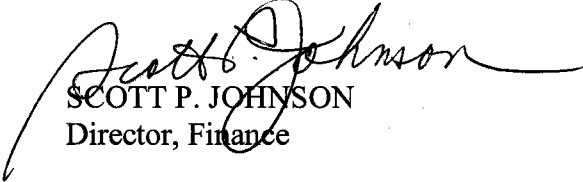
## INFORMATION

Transmitted herewith is the City's investment report for the quarter ended September 30, 2006 to meet the reporting requirements set forth in the California Government Code Sections 53600 et seq. and the City of San Jose Investment Policy. An electronic version of this report will be posted on the City's website at [www2.csjfinance.org](http://www2.csjfinance.org) and a hard copy will be on file at the City Clerk's Office located at 200 East Santa Clara Street.

A summary of this report will be distributed to the Making Government Work Better Council Committee (MGWB) for discussion during its next meeting and will be agendized through the MGWB Committee to a subsequent City Council meeting.

The total investment portfolio as of September 30, 2006 was \$1.122 billion. This is a decrease of approximately \$110 million from June 30, 2006, primarily due to transfers to trustees for debt service, in addition to accounts payable and payroll-related expenditures. For the quarter ended September 30, 2006, the earned interest yield was 4.149%, an increase of 0.205% from the quarter ended June 30, 2006, reflecting the reinvestment, in a higher interest rate environment, of maturing securities purchased in periods of lower interest rates. The weighted average days to maturity as of September 30, 2006 was 314 days, representing a decrease of 13 days from 327 days as of June 30, 2006. As of September 30, 2006, approximately 92% of the portfolio consists of U.S. Treasury and Federal Agency securities.

If you have any questions on this investment report, please do not hesitate to call me at (408) 535-7001.

  
SCOTT P. JOHNSON  
Director, Finance

Attachment

cc: Les White, City Manager  
Gerald Silva, City Auditor  
Richard Doyle, City Attorney  
Kay Winer, Chief Deputy City Manager



**INVESTMENT REPORT FOR  
THE QUARTER ENDED  
SEPTEMBER 30, 2006**



Prepared by  
Finance Department  
Treasury Division

Scott P. Johnson  
Director of Finance

**Investment Report for  
the quarter ended  
September 30, 2006  
City of San José  
Department of Finance  
Treasury Division**

**SCOTT P. JOHNSON**  
Director of Finance

**JULIA H. COOPER**  
Deputy Director of Finance,  
Treasury Division

**Report Production**

**Bonnie Kobayashi**, Administrative Officer  
**Maria Öberg**, Financial Analyst  
**Maria Guerrero**, Senior Account Clerk  
**Gabriela Camacho**, Account Clerk II

**Special Assistance by**

**Inderdeep Dhillon**, Senior Accountant  
**Kathy Stagi**, Accounting Technician  
**Michele Torres**, Office Specialist II  
**Tim Roberts**, Account Clerk II

**CITY OF SAN JOSE  
 INVESTMENT REPORT FOR  
 THE QUARTER ENDED SEPTEMBER 30, 2006  
 TABLE OF CONTENTS**

Letter of Transmittal.....	1
A. PORTFOLIO STATISTICS.....	A-1
B. EARNED INTEREST SUMMARY	
Investment Pool .....	B-1
Summary.....	B-9
Special Funds and Summary.....	B-10
C. TIME DEPOSIT BANK DISTRIBUTION REPORT.....	C-1
D. MARKET VALUE OF PORTFOLIO.....	D-1
E. DETAIL OF INVESTMENT ACTIVITY	
Investment Pool	
Interest Receipts.....	E-1
Sales.....	-
Maturities.....	E-6
Amortization.....	E-10
Purchases.....	E-13
Summary.....	E-18
Special Funds and Summary.....	E-19
Combined Summary.....	E-31
Broker Distribution Report.....	E-32



October 31, 2006

HONORABLE MAYOR and CITY COUNCIL

**INVESTMENT REPORT FOR THE  
QUARTER ENDED SEPTEMBER 30, 2006**

I am pleased to present this report of investment activity for the quarter ending September 30, 2006 in compliance with the reporting requirements as set forth in the California Government Code Sections 53600 et seq. and the City of San José Investment Policy. The information presented in the table below highlights the investment activity for the quarter ended September 30, 2006 as well as provides a comparison to the quarters ended June 30, 2006 and September 30, 2005.

**INVESTMENT SUMMARY**

<b>For the Quarter Ended</b>	<b><u>September 30, 2006</u></b>	<b><u>June 30, 2006</u></b>	<b><u>September 30, 2005</u></b>
<b><u>Total Portfolio</u></b>			
Portfolio Value <sup>(1) (2)</sup>	\$1,121,812,385.47	\$1,232,162,337.83	\$1,093,010,774.93
Percent of total funds invested	99.90%	99.99%	99.76%
Earned Interest Yield	4.149%	3.944%	3.167%
Dollar-weighted average yield			
Purchases	5.276%	5.061%	3.690%
Maturities	4.913%	4.571%	3.654%
Portfolio Effective Yield	4.230%	4.142%	3.166%
Dollar-weighted ave. days to maturity	314	327	400
<b><u>Portfolio Fund 1</u></b>			
Portfolio Value <sup>(1)</sup>	\$1,119,529,902.43	\$1,227,120,084.97	\$1,004,385,812.55
Earned Interest Yield	4.146%	3.921%	3.125%
Dollar-weighted average yield			
Purchases	5.277%	5.081%	3.629%
Maturities	4.910%	4.523%	3.573%
Portfolio Effective Yield	4.229%	4.137%	3.128%
Dollar-weighted ave. days to maturity	314	329	435

<sup>1</sup>Reflects book value (principal plus any purchased interest costs) of investments.

<sup>2</sup>Total excludes \$561,993,901 in bond proceeds held by trustees for the City of San José (\$549,642,677) and the Redevelopment Agency (\$12,351,224).

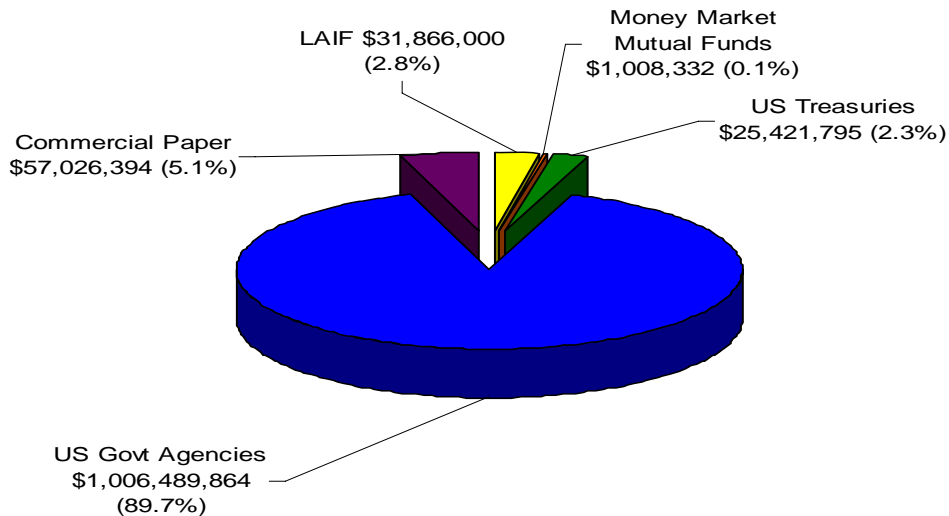
**TOTAL PORTFOLIO INCOME RECOGNIZED**

<b>Total Portfolio</b>	<b>Accrual Basis</b>		
	<b><u>September 30, 2006</u></b>	<b><u>June 30, 2006</u></b>	<b><u>September 30, 2005</u></b>
<b><i>Quarter-End</i></b>			
Net interest earnings	\$12,260,460.09	\$11,421,351.67	\$9,446,482.84
Net gains (losses) from sales	<u>0</u>	<u>0</u>	<u>0</u>
Net total income recognized	\$12,260,460.09	\$11,421,351.67	\$9,446,482.84
<b><i>Fiscal Year-to-Date</i></b>			
Net interest earnings	\$12,260,460.09	\$39,961,992.26	\$9,446,482.84
Net gains (losses) from sales	<u>0</u>	<u>0</u>	<u>0</u>
Net total income recognized	\$12,260,460.09	\$39,961,992.26	\$9,446,482.84

**PORTFOLIO COMPOSITION**

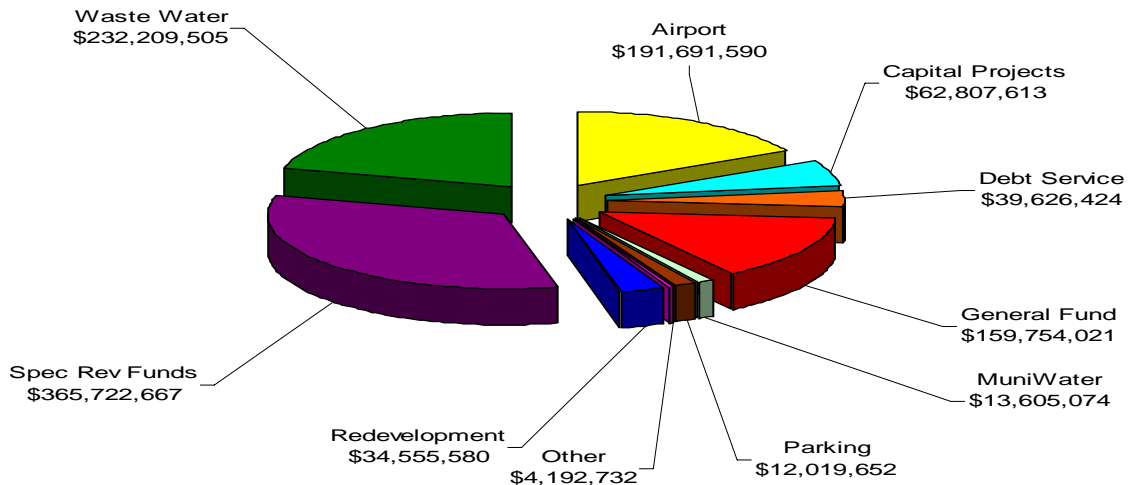
**Portfolio Composition as of September 30, 2006**

*Portfolio Size: \$1,121,812,385*



The above graph depicts the portfolio composition as of the end of the reporting quarter, displaying the dollar value of the investment types to the total portfolio.

### Cash Balances by Fund Type as of September 30, 2006

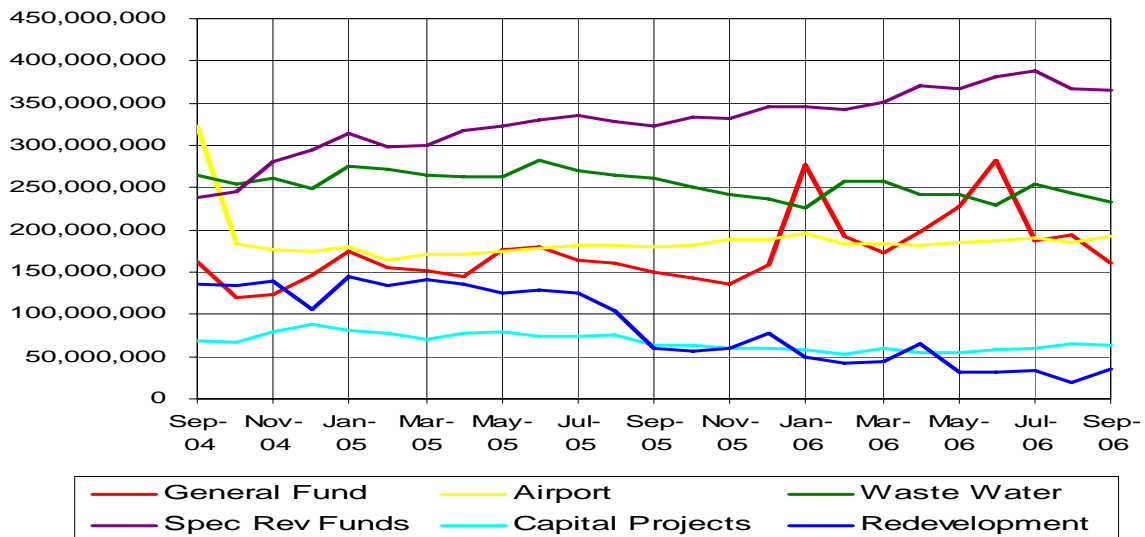


The above graph reflects the reconciliation of total balances reported by the investment program's investment accounting system compared to the City's Financial Management System (FMS):

Total Investment Portfolio	\$1,121,812,385
Deposit-in-Transit, Outstanding Checks*	<u>5,627,527</u>
Total per FMS	\$1,116,184,858

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

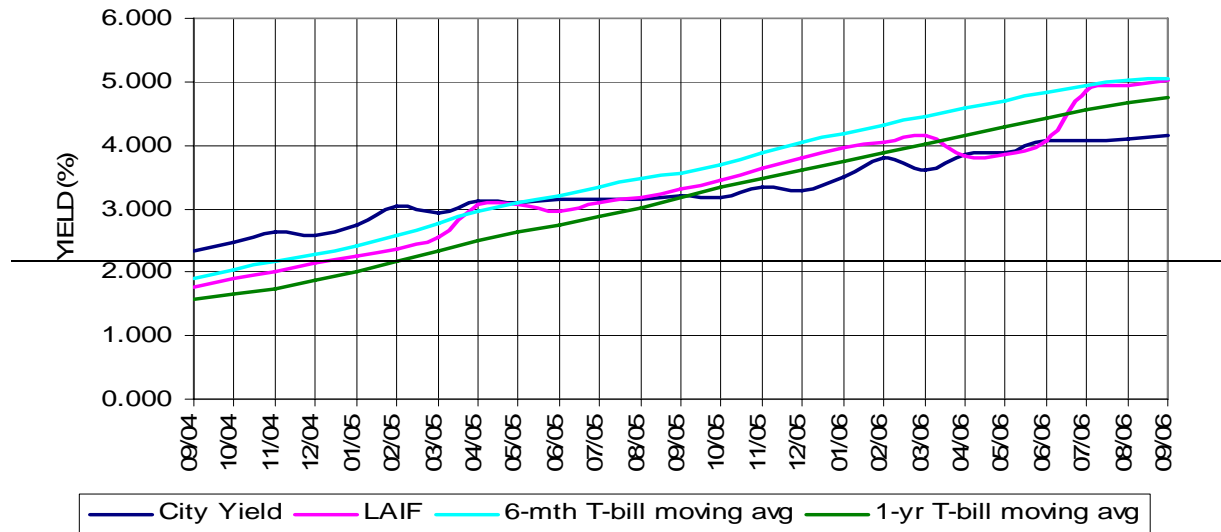
### Monthly Comparison of Balances by Fund Type September 2004 through September 2006



The above graph compares the monthly total balances reported by the City's Financial Management System (FMS).

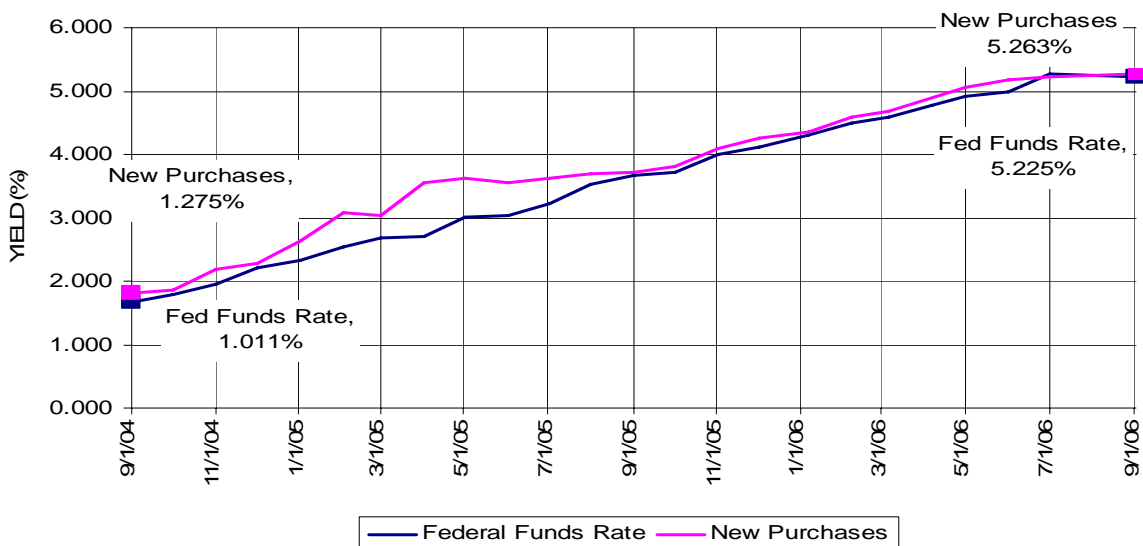
YIELD TREND

**Average Yield Trend Comparison**  
 September 2004 through September 2006



This above graph compares the earned interest yield on the portfolio with the monthly average yield on the State of California Local Agency Investment Fund (LAIF) for the same period and with the six-month and one-year moving average yields on one-year U.S. Treasury securities.

**Performance Measurement – New Purchases vs. Fed Funds**  
 September 2004 through September 2006

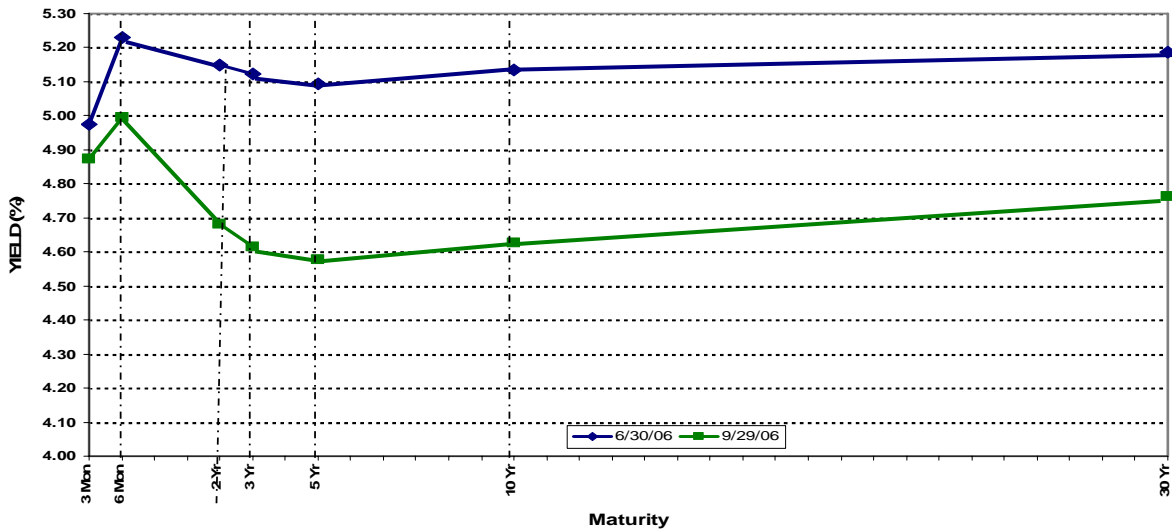


This graph compares the weighted average yield on new purchases made during each month for the total portfolio for the past two years to the average monthly federal funds rate for the same period. Funds on deposit in a bank’s reserve account are referred to as federal funds, and the rate of interest paid on overnight loans of federal funds is called the federal funds rate. This is the main interest rate in the money market. All other short-term rates key off of it. The rate on overnight repurchase agreements is usually slightly below the federal funds rate, while longer term investments will normally be at higher yields than the federal funds rate.

INVESTMENT STRATEGY

The following is a chart of the interest rate yield curve as of September 29, 2006 compared to yields as of June 30, 2006. The yield curve became inverted at the end of December 2005 and in the quarter ended June 30, 2006 became inverted in the shorter end of the yield curve with flattening beyond the 5-year maturity range. In the quarter ended September 30, 2006, the curve remained inverted but at lower yield levels than seen at the end of June 2006. An inverted yield curve means that short-term investment yields are higher than long-term yields. In the last quarter (July 1 through September 30, 2006), we continued our investment strategy to invest in the 12-to-24 month horizon due to a desire to “ladder” the portfolio for a greater diversity of investment maturities since the current portfolio has a high number of investments maturing in the next 12 months as a result of previous strategies. This strategy will help mitigate market risk, incrementally increase the portfolio’s average interest yield and expand the weighted average days to maturity while at the same time ensuring sufficient liquidity to meet expenditure needs. Given current market conditions and the City’s investment policy guidelines, new investments in the portfolio yielded 5.082% to 6.00%.

**Historical Yield Curve Comparison**  
*June 30, 2006 vs. September 29, 2006*



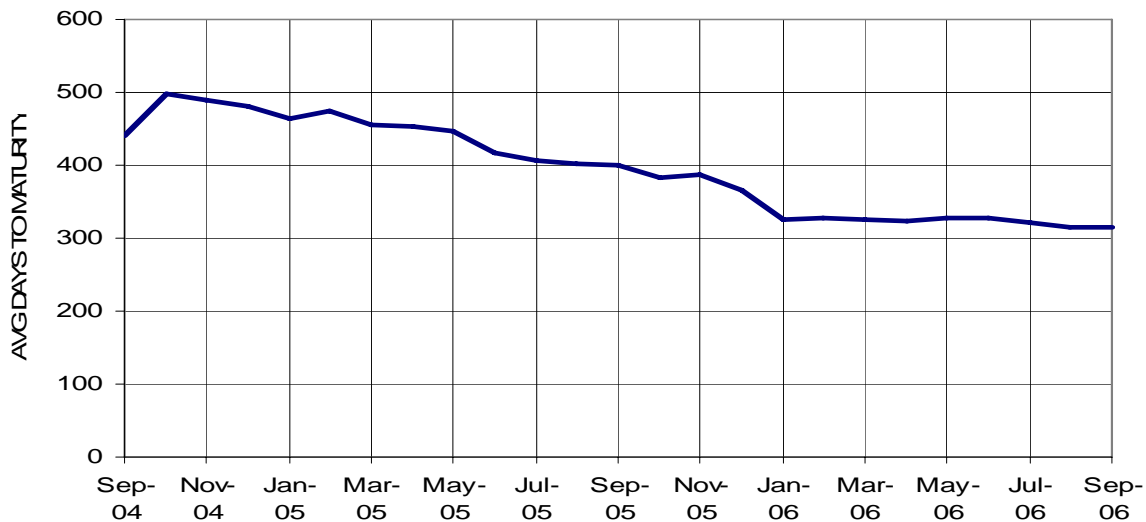
Source: Bloomberg

Based on the yield curve and analysis on the forward curve from survey data received through Bloomberg and from major investment bankers and economists, the current investment strategy is to invest in the one-and two-year horizon, depending on liquidity needs, while looking for opportunities to enhance yield by purchasing higher-yielding callable Federal Agency securities. This strategy results in the shortening of the portfolio's average maturity, as reflected in the following graph.

Due to the uncertainty of economic growth and direction of interest rates, investors continued to maintain a shorter investment horizon as the yield curve remained inverted (market yields in the mid- to long-range were lower than short-term investments).

### PORTFOLIO MATURITY TREND

**Dollar-Weighted Average Days to Maturity**  
*September 2004 through September 2006*



The previous graph provides the historical dollar-weighted average days to maturity of the portfolio for the past 24 months. The average maturity is shortening due to a combination of liquidity needs and the current investment strategy. As discussed in the previous section, the yield curve has been flat to inverted for the past several months. Under these market conditions, we continued our investment strategy to invest in the 12-24 month horizon to help mitigate market risk. In addition, this market strategy was developed with the intent to expand the maturity horizon for new investments. However, opportunities to extend weighted average days to maturity were limited during the last quarter as the City and the Redevelopment Agency had a need for short-term cash flows to meet cash requirements.

### SIGNIFICANT DEVELOPMENTS

As of September 30, 2006, the size of the total portfolio was \$1.122 billion representing a net decrease of approximately \$110 million compared to the amount reported as of June 30, 2006. This net decrease was primarily due to transfers to trustees for debt service, in addition to accounts payable and payroll-related expenditures.

### REDEVELOPMENT AGENCY

As of September 30, 2006, the Redevelopment Agency portion of the total portfolio was \$34.6 million, which represents an increase of \$3.6 million compared to the amount reported as of June 30, 2006. This net increase was primarily due to \$18.0 million loan proceeds (HUD 108) from US Department of Housing and Urban Development, partially offset by payments of capital projects and operating expenditures incurred during the period. Total interest earnings during the quarter ended September 30, 2006 for the Redevelopment Agency were \$307,396.

### EXCEPTIONS AND VIOLATIONS

There were no exceptions or violations outstanding for the quarter ended September 30, 2006. The investment portfolio meets the requirements of the City's investment policy and the California Government Code section 53601.

### EARNED INTEREST YIELD

The total investment portfolio earned interest yield for the quarter ended September 30, 2006 was 4.149%, an increase of 0.205% from 3.944% reported for the quarter ended June 30, 2006. The increase in the investment portfolio's yield is reflective of the maturity of investments purchased in periods of lower market yields and the subsequent replacement by investments purchased in the current market of rising yields.

From the quarter ended September 30, 2005 to the quarter ended September 30, 2006, the investment portfolio earned interest yield increased 0.982%. This increase in portfolio yield over the last year, reflects the continued overall increase in market interest rates. As anticipated, at its meetings on August 8, September 20 and October 25, 2006, the Federal Open Market Committee (FOMC) decided to leave the federal funds rate unchanged at 5.25%. This represented a pause from 18 consecutive raises (June 2004 through June 2006), while the FOMC indicated future interest rate changes would be "data dependent".

### UNREALIZED LOSSES AND GAINS

Section D of the report reveals a portfolio of securities which cost the City \$1,121,812,385.47 to purchase (\$1,121,352,964.40 principal cost plus \$459,421.07 purchased interest cost). Comparing the portfolio's principal cost as of September 30, 2006 with its market value of \$1,118,404,269.33, results in an unrealized cash-basis loss of \$2,948,695.07. Comparing the portfolio's market value to its amortized cost value of \$1,126,218,147.87 as of September 30, 2006 results in an unrealized loss of \$7,813,878.54.

The City's investment practice per the Investment Policy is to hold securities to the maturity dates with exceptions as noted in the Policy. The unrealized losses noted above are "paper losses" where there is an inverse relationship between the general changes in market interest rates to the value of investment securities. As the general market interest rates increase, the value of the City's investments decline as a result of the lower interest yields these investments hold compared to market interest rates.

### COMPARISON OF PORTFOLIO INVESTMENT EARNINGS TO THE FY 2006-07 BUDGET

Below is a comparison of actual investment earnings on an accrual basis to the fiscal year 2006-07 budget. Quarterly budgeted earnings apportionments for the City funds are based upon historical cash balance averages and an assumed average interest rate yield of 3.50% for the fiscal year. As reported in the Notes to the General Purpose Financial Statements in the City's Comprehensive Annual Financial Report (CAFR), annual budgets are not prepared for some funds (for example, Nonexpendable Trust Funds, Repair and Demolition Fund, etc). The City's budgets for the General Fund, Special Funds and Capital Improvement Programs reflect annualized investment income earnings of \$17.7 million. The following schedule reflects the investment earnings of only the budgeted City funds participating in Investment Portfolio Fund 1.

The Redevelopment Agency projects annualized investment income earnings of \$1.4 million for Fiscal Year 2006-07. This represents interest earned on the Agency's funds participating in the City's investment program and is exclusive of interest earned on funds held in escrow or by fiscal agents<sup>1</sup>. The amounts shown for the Redevelopment Agency's quarterly and fiscal year-to-date budgeted investment earnings are based on the Agency's annual budget for its participation in the City's investment program, apportioned on a pro-rata basis for the quarter and year-to-date, respectively.

---

<sup>1</sup> For the Agency's total budgeted investment income earnings for Fiscal Year 2006-07, please refer to its adopted budget at <http://www.sjredevelopment.org/Finance/AdoptedCIP0608Budget.pdf>

---



---

**BUDGET COMPARISON**

---

<u>Investment Earnings</u>	<u>General Fund</u>	<u>Other City Funds</u>	<u>Redevelopment Agency</u>
<u>Quarter-end Sep. 2006</u>			
Budget	\$1,368,730	\$2,729,125	\$262,000
Actual	<u>2,258,959</u>	<u>4,462,877</u>	<u>307,396</u>
Variance	620,229	1,733,752	45,396
<u>Fiscal Year to Date</u>			
Budget	\$1,368,730	\$2,729,125	\$262,000
Actual	<u>2,258,959</u>	<u>4,462,877</u>	<u>307,396</u>
Variance	620,229	1,733,752	45,396

---



---

FUTURE COMMITMENTS

The City has no obligations to buy or sell securities, no outstanding debt to security brokers, and no commitments to participate in securities trading.

RESTRUCTURING TRANSACTIONS

No restructuring transactions were executed during the quarter ended September 30, 2006.

MUNICIPAL BONDS

No municipal bonds were purchased during the quarter ended September 30, 2006.


CASH MANAGEMENT PROJECTION

Based on the Finance Department's cash flow projection of September 30, 2006, the total portfolio is expected to have approximately \$517 million in maturities and interest during the next six months (\$516 million in investment portfolio 1), plus approximately \$974 million in revenues. These amounts are more than sufficient to cover the projected expenditures during the next six months, consisting of City expenditures of approximately \$785 million, Redevelopment Agency expenditures of approximately \$179 million and miscellaneous bond proceeds disbursements of approximately \$1 million.

CONCLUSION

The total investment portfolio as of September 30, 2006 was \$1.122 billion. This is a decrease of approximately \$110 million from June 30, 2006, primarily due to transfers to trustees for debt service, in addition to accounts payable and payroll-related expenditures. For the quarter ended September 30, 2006, the earned interest yield was 4.149%, an increase of 0.205% from the quarter ended June 30, 2006, reflecting the reinvestment, in a higher interest rate environment, of maturing securities purchased in periods of lower interest rates. The weighted average days to maturity as of September 30, 2006 was 314 days, representing a decrease of 13 days from 327 days as of June 30, 2006. As of September 30, 2006, approximately 92% of the portfolio consists of U.S. Treasury and Federal Agency securities.

Respectfully submitted,



SCOTT P. JOHNSON  
Director, 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 07/01/06 THROUGH 09/30/06

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		
		PERCENT	AMOUNT	INTEREST RECEIVED
BANKERS ACCEPTANCES	127,597.10	4.61	1,483.33	43,511.11
FEDERAL AGENCY SECURITIES	1,073,525,273.41	4.15	11,216,363.45	9,603,622.61
CERTIFICATES OF DEPOSIT	.00	.00	.00	.00
U.S. TREASURY BILLS, BONDS AND NOTES	32,783,299.77	2.44	201,507.80	130,232.85
REPURCHASE AGREEMENTS	.00	.00	.00	.00
STATE POOL,PASSBOOK & MONEY MKT ACCTS	35,503,084.78	4.93	441,248.89	437,031.05
COMMERCIAL PAPER	30,495,081.90	5.20	399,856.62	694,788.74
NEGOTIABLE CD'S	.00	.00	.00	.00
MEDIUM TERM CORPORATE NOTES	.00	.00	.00	.00
INVESTMENTS SUB-TOTAL	1,172,434,336.96	4.15	12,260,460.09	10,909,186.36
ACTIVE BANK BALANCES	1,149,691.23*			
TEMPORARILY IDLE CASH TOTAL	1,173,584,028.18	4.14	12,260,460.09	10,909,186.36
PERCENT OF TOTAL FUNDS INVESTED	99.90			

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                   \$ 505,024.00  
 REDEVELOPMENT       \$ 644,667.23  
                           \$ 1,149,691.23

(FS/ERNFS)

CITY OF SAN JOSE  
 PORTFOLIO STATISTICS  
 7/01/06 THROUGH 9/30/06

PAGE: 1  
 RUN: 10/17/06 16:29:49

ALL FUNDS

	FIXED		EQUITIES		TOTAL
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	10,909,186.36	.00	.00	.00	10,909,186.36
TOTAL NET EARNINGS THIS PERIOD:	12,260,460.09	.00	.00	.00	12,260,460.09
AVERAGE DAILY PORTFOLIO BALANCE:	1,172,434,336.96	.00	.00	.00	1,172,434,336.96
EARNED INCOME YIELD THIS PERIOD:	4.149	.000	.000	.000	4.149
END OF PERIOD PORTFOLIO BALANCE:	1,121,812,385.47	.00	.00	.00	1,121,812,385.47
CURRENT AMORTIZED BOOK VALUE:	1,126,218,147.87	.00	.00	.00	1,126,218,147.87
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	4.230	.000	.000	.000	4.230
WEIGHTED AVERAGE DAYS TO MATURITY:	313.76	.00	N/A	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	196.32	.00	N/A	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					4.149

CITY SUMMARY

	BALANCE 6/30/2006	SALES OR MATURITIES	ADDITIONS	BALANCE 9/30/2006
Time Deposits	0	0.00	0.00	0.00
UST Bills, Notes & Bonds	40,471,677.04	15,171,892.15	122,010.42	25,421,795.31
Federal Agency Securities	1,091,750,831.11	212,070,108.20	126,809,140.82	1,006,489,863.73
Bankers Acceptance	1,956,488.89	1,956,488.89	0.00	0.00
Repurchase Agreements	0.00	0.00	0.00	0.00
Negotiable CD's	0	0.00	0.00	0.00
Commercial Paper	57,983,340.79	394,385,211.26	393,428,264.46	57,026,393.99
Corporate Medium Term Notes	0	0.00	0.00	0.00
Money Market Mutual Fund	0	0.00	1,008,332.44	1,008,332.44
State Pool	40,000,000.00	47,066,991.58	38,932,991.58	31,866,000.00
Total	1,232,162,337.83	670,650,692.08	560,300,739.72	1,121,812,385.47

Net Change = -110,349,952.36  

$$\frac{\text{Purchase} + \text{Sales/Maturities (at cost)}}{\text{Average Daily Portfolio Balance}}$$

Portfolio Turnover Ratio:

TURNOVER RATIO for quarter ended 9/30/06

1.04991 times

**CITY OF SAN JOSE  
TREASURY DIVISION  
SERIES II PORTFOLIO STATISTICS  
7/1/06 through 9/30/06**

<b>FUND # &amp; DESCRIPTION</b>	<b>TOTAL INTEREST RECEIVED IN THIS PERIOD</b>	<b>TOTAL NET EARNINGS THIS PERIOD</b>	<b>AVERAGE DAILY PORTFOLIO BALANCE</b>	<b>EARNED INTEREST YIELD THIS PERIOD</b>	<b>END OF PERIOD PORTFOLIO BALANCE</b>	<b>CURRENT AMORTIZED BOOK VALUE</b>	<b>WEIGHTED AVERAGE YIELD AT END OF PERIOD</b>	<b>WEIGHTED AVERAGE DAYS TO MATURITY</b>
<b>1 INVESTMENT FUND</b>	10,869,818.63	12,218,498.36	1,169,221,967.26	4.146	1,119,529,902.43	1,123,931,165.23	4.229	314
<b>8 Evergreen Creek</b>	579.22	776.43	62,234.47	4.950	60,907.60	61,171.97	5.111	145
<b>33 Reassessment Revenue Bonds, 94A</b>	552.07	753.27	60,345.03	4.952	61,102.82	61,368.03	5.110	145
<b>34 CSJ/CSC Jt Pwr</b>	11,092.10	10,112.31	760,940.28	5.272	766,947.53	768,986.53	5.254	41
<b>40 97 Community Facility Dist.1</b>	4,465.66	5,548.23	416,112.20	5.290	385,192.65	387,123.67	5.244	29
<b>46 Airport C/P Series B</b>	8,332.44	12,550.62	982,324.27	5.069	1,008,332.44	1,008,332.44	5.069	1
<b>49 RDA TABs Series 2003</b>	14,346.24	12,220.87	930,413.44	5.211	0.00	0.00	0.000	0
<b>Total</b>	10,909,186.36 *	12,260,460.09 *	1,172,434,336.96	4.149	1,121,812,385.47	1,126,218,147.87	4.230	314

\*Reconciled to Page A-1 Cash Management Program; Page A-2 Consolidated Portfolio Statistics; and Page E-31 Detailed Transaction Report



## SECTION B

### EARNED INTEREST SUMMARY

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

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

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

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

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

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

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

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

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

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



CITY OF SAN JOSE  
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY  
07/01/06 THROUGH 09/30/06  
SORT KEYS ARE FUND IC# MATD  
FUND: 1 INVESTMENT FUNDS

PAGE: 1  
RUN: 10/17/06 16:29:50

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
33733	12/12/03	2.3750	USTN-UBC	08/15/06	5,000,000.00	5,007,226.56	2.337	MATURED	52,148.44	14,428.89
33734	12/15/03	2.3750	USTN-UBS	08/15/06	5,000,000.00	5,021,093.75	2.227	MATURED	38,281.25	13,787.18
33738	12/16/03	2.3750	USTN-BOCM	08/15/06	5,000,000.00	5,020,703.13	2.230	MATURED	38,671.87	13,804.25
33735	12/15/03	2.6250	USTN-GILFD	11/15/06	10,000,000.00	10,076,562.50	2.324			59,017.35
33748	12/18/03	2.6250	USTN-CSFB	11/15/06	5,000,000.00	5,040,234.38	2.309			29,330.31
33747	12/18/03	3.0000	USTN-MISCH	11/15/07	5,000,000.00	5,046,875.00	2.711			34,480.04
33750	12/19/03	3.0000	USTN-BOCM	11/15/07	5,089,000.00	5,136,113.01	2.714			35,130.08
SUBTOTAL (IC#) 12 TREASURY NOTES			2.26%(C)	192 DAYS	25,089,000.00	25,299,784.89	2.429		129,101.56	199,978.10
34513	10/06/05	3.2500	FHLB-MISCH	07/21/06	5,000,000.00	4,959,000.00	4.370	MATURED	122,250.00	11,875.00
34062	11/16/04	2.4300	FHLB-WF	08/11/06	5,000,000.00	4,951,600.00	2.991	MATURED	109,150.00	16,634.91
33850	03/22/04	2.3750	FHLB-UBC	08/15/06	920,000.00	929,890.00	1.886	MATURED	1,035.00	2,162.51
33862	04/01/04	2.3750	FHLB-MISCH	08/15/06	2,250,000.00	2,267,916.03	2.003	MATURED	8,802.72	5,600.28
34122	01/07/05	3.5000	FHLB-FTB	08/15/06	5,000,000.00	5,015,750.00	3.263	MATURED	71,750.00	20,177.35
33795	02/17/04	2.5000	FHLB-CALL-WF	08/17/06	5,000,000.00	4,999,218.75	2.487	MATURED	63,281.25	16,012.48
34438	07/28/05	4.0000	FHLB-WF	08/18/06	3,000,000.00	2,998,680.00	4.014	MATURED	61,320.00	15,830.82
34550	11/03/05	4.0000	FHLB-WF	08/18/06	16,370,000.00	16,301,835.32	4.518	MATURED	395,564.68	96,848.56
34326	05/11/05	3.3700	FHLB-CITIG	08/28/06	5,000,000.00	4,978,400.00	3.707	MATURED	105,850.00	29,322.21
34554	11/07/05	3.5000	FHLB-UBS	09/08/06	4,745,000.00	4,701,535.80	4.584	MATURED	126,501.70	40,741.28
34556	11/07/05	4.3500	FHLB-BA	09/12/06	5,000,000.00	4,988,850.00	4.563	MATURED	119,900.00	45,529.97
33836	03/15/04	2.0000	FHLB-CALL-BOCM	09/15/06	5,000,000.00	4,989,000.00	2.067	MATURED	61,000.00	21,470.22
33898	05/14/04	2.8750	FHLB-UBC	09/15/06	5,000,000.00	4,974,713.70	3.070	MATURED	97,161.30	31,798.91
34034	10/21/04	2.8750	FHLB-WF	09/15/06	5,000,000.00	5,023,200.00	2.582	MATURED	48,675.00	27,007.98
34047	10/28/04	2.8750	FHLB-MISCH	09/15/06	5,000,000.00	5,017,850.00	2.639	MATURED	54,025.00	27,573.94
34123	01/07/05	3.1250	FHLB-MISCH	09/15/06	5,000,000.00	4,984,900.00	3.274	MATURED	93,225.00	33,981.05
34135	01/10/05	3.1250	FHLB-GILFD	09/15/06	6,100,000.00	6,079,788.87	3.293	MATURED	115,523.63	41,689.81
34367	06/16/05	3.7500	FHLB-GILFD	09/29/06	5,000,000.00	4,992,553.50	3.839	MATURED	101,196.50	47,259.26
34635	01/06/06	3.7500	FHLB-GILFD	09/29/06	5,285,000.00	5,251,387.40	4.620	MATURED	132,706.35	59,818.51
34653	01/24/06	3.7500	FHLB-BA	09/29/06	5,000,000.00	4,969,100.00	4.656	MATURED	124,650.00	57,047.04
34098	12/15/04	2.6250	FHLB-GILFD	10/16/06	5,000,000.00	4,958,343.99	3.083			38,532.43
34137	01/12/05	2.6250	FHLB-CITIG	10/16/06	5,000,000.00	4,938,550.00	3.343			41,618.42
34366	06/16/05	3.8750	FHLB-JPM	10/23/06	5,000,000.00	4,999,525.15	3.851			48,525.93
34636	01/09/06	2.2600	FHLB-BA	10/27/06	2,500,000.00	2,453,625.00	4.655			28,786.51
33644	10/30/03	2.5650	FHLB-BOCM	10/30/06	5,000,000.00	5,000,000.00	2.544			32,062.50
34548	11/03/05	4.5000	FHLB-GILFD	11/01/06	5,000,000.00	4,996,100.00	4.545			57,238.43
33769	01/15/04	2.7500	FHLB-GILFD	11/15/06	5,000,000.00	5,047,948.97	2.367			30,112.87
33783	01/21/04	2.7500	FHLB-CSFB	11/15/06	5,000,000.00	5,047,650.00	2.367			30,114.75
33899	05/14/04	2.7500	FHLB-UBC	11/15/06	5,000,000.00	4,939,776.15	3.247			40,430.29
34099	12/15/04	3.1250	FHLB-CSFB	11/15/06	3,060,000.00	3,056,634.00	3.160			24,348.63
34345	05/27/05	4.1250	FHLB-ZFNB	11/15/06	5,000,000.00	5,021,633.40	3.781			47,856.21
34637	01/09/06	3.1250	FHLB-BA	11/15/06	3,700,000.00	3,653,306.00	4.644			42,763.83
34194	02/18/05	3.0000	FHLB-UBS	11/16/06	5,000,000.00	4,954,200.00	3.534			44,125.16
34632	01/05/06	3.0750	FHLB-WF	11/21/06	5,000,000.00	4,933,390.00	4.631			57,587.87

CITY OF SAN JOSE  
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY  
07/01/06 THROUGH 09/30/06  
SORT KEYS ARE FUND IC# MATD  
FUND: 1 INVESTMENT FUNDS

PAGE: 2  
RUN: 10/17/06 16:29:50

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
34641	01/11/06	3.0500	FHLB-BA	11/27/06	2,500,000.00	2,465,100.00	4.683			29,096.25
34328	05/12/05	4.5000	FHLB-CITIG	11/28/06	5,000,000.00	5,048,700.00	3.797			48,320.09
34633	01/05/06	3.2000	FHLB-GILFD	11/29/06	2,800,000.00	2,765,028.00	4.622			32,209.21
34642	01/11/06	3.2000	FHLB-BA	11/29/06	2,875,000.00	2,838,343.75	4.679			33,473.21
34370	06/17/05	3.7500	FHLB-GILFD	11/30/06	5,000,000.00	4,992,309.50	3.831			48,207.44
34655	01/24/06	3.8750	FHLB-GILFD	12/01/06	5,000,000.00	4,966,435.00	4.663			58,366.69
33774	01/15/04	2.3100	FHLB-FTB	12/22/06	5,000,000.00	4,982,623.85	2.418		28,875.00	30,366.23
34630	01/05/06	3.8000	FHLB-GILFD	12/22/06	5,000,000.00	4,962,150.00	4.591			57,420.80
33539	07/09/03	2.0000	FHLB-BOCM	01/09/07	5,000,000.00	5,000,000.00	1.984		50,000.00	25,000.00
33770	01/16/04	2.0000	FHLB-FTB	01/09/07	5,000,000.00	4,929,600.00	2.491		50,000.00	30,947.47
34684	02/16/06	3.4500	FHLB-BA	01/10/07	4,200,000.00	4,145,736.00	4.922		57,960.00	51,445.39
34275	04/19/05	2.1250	FHLB-FTB	01/16/07	4,000,000.00	3,891,880.00	3.758		42,500.00	36,865.45
34564	11/15/05	4.0000	FHLB-CSFB	01/23/07	5,000,000.00	4,959,100.00	4.694		100,000.00	58,670.04
34654	01/24/06	4.6250	FHLB-GILFD	01/23/07	10,000,000.00	9,993,750.00	4.653		229,965.28	117,204.67
33775	01/16/04	2.6500	FHLB-FTB	02/06/07	5,000,000.00	5,022,750.00	2.468		66,250.00	31,251.23
33824	02/20/04	2.8750	FHLB-WF	02/15/07	2,550,000.00	2,579,019.00	2.443		36,656.25	15,881.07
34233	03/24/05	3.3750	FHLB-GILFD	02/15/07	4,420,000.00	4,363,930.97	4.067		74,587.50	44,737.25
34251	04/06/05	4.8750	FHLB-UBC	02/15/07	5,340,000.00	5,426,561.40	3.902		130,162.50	53,370.01
34263	04/13/05	3.3750	FHLB-GILFD	02/15/07	2,000,000.00	1,980,129.40	3.925		33,750.00	19,591.34
34323	05/10/05	3.3750	FHLB-UBC	02/15/07	3,000,000.00	2,972,730.00	3.897		50,625.00	29,196.15
34567	11/15/05	5.3750	FHLB-UBC	02/15/07	5,000,000.00	5,040,650.00	4.644		134,375.00	59,004.14
34631	01/05/06	2.8750	FHLB-GILFD	02/15/07	4,000,000.00	3,925,080.00	4.622		57,500.00	45,726.94
34689	02/23/06	4.8000	FHLB-BA	02/15/07	1,830,000.00	1,827,072.00	4.932		41,968.00	22,714.55
34784	05/05/06	2.8750	FHLB-BA	02/15/07	10,000,000.00	9,818,400.00	5.248		79,861.11	130,291.78
34797	05/16/06	3.6250	FHLB-LB	02/15/07	8,321,000.00	8,221,980.10	5.214		74,571.19	108,535.73
34785	05/05/06	2.6250	FHLB-LB	02/16/07	10,000,000.00	9,799,000.00	5.250		74,375.00	130,057.06
34707	03/08/06	3.3750	FHLB-BA	02/23/07	570,000.00	561,051.00	5.051		8,817.19	7,148.32
34711	03/14/06	3.3750	FHLB-BA	02/23/07	220,000.00	216,634.00	5.033		3,279.37	2,751.24
34781	05/04/06	3.3750	FHLB-BA	02/23/07	205,000.00	201,949.60	5.247		2,094.85	2,681.00
34691	02/27/06	4.8750	FHLB-BA	02/27/07	17,255,000.00	17,238,090.10	4.938		420,590.63	214,557.55
34706	03/07/06	4.8750	FHLB-BA	02/27/07	3,430,000.00	3,424,031.80	5.018		78,961.46	43,341.14
33827	02/27/04	2.8350	FHLB-BOCM	02/28/07	5,540,000.00	5,558,226.60	2.694		78,529.50	37,736.17
34699	03/02/06	4.8750	FHLB-MISCH	03/01/07	5,000,000.00	4,994,595.80	4.949		121,197.92	62,303.40
34696	03/02/06	5.0000	FHLB-CALL-WF	03/02/07	5,000,000.00	5,000,000.00	4.959		125,000.00	62,500.00
33838	03/11/04	2.4000	FHLB-GILFD	03/16/07	1,390,000.00	1,399,235.52	2.146		16,680.00	7,567.57
34050	11/03/04	2.4500	FHLB-GILFD	03/23/07	5,385,000.00	5,323,251.81	2.945		65,966.25	39,512.81
34272	04/19/05	2.4500	FHLB-MISCH	03/23/07	5,000,000.00	4,878,300.00	3.786		61,250.00	46,551.60
34278	04/20/05	2.4500	FHLB-MISCH	03/23/07	5,000,000.00	4,873,850.00	3.839		61,250.00	47,157.49
34305	05/02/05	2.2150	FHLB-GILFD	04/16/07	3,925,000.00	3,800,333.76	3.946		43,469.38	37,798.12
34324	05/10/05	2.7800	FHLB-MISCH	04/16/07	5,000,000.00	4,893,418.36	3.943			48,638.83
34701	03/03/06	4.2500	FHLB-WF	04/16/07	5,000,000.00	4,958,800.00	4.992			62,392.48
34730	03/30/06	4.2500	FHLB-GILFD	04/16/07	5,000,000.00	4,956,600.00	5.089			63,577.35
34247	04/04/05	2.4200	FHLB-MISCH	04/23/07	2,000,000.00	1,938,480.00	4.023			19,656.53
34796	05/16/06	4.0000	FHLB-GILFD	04/25/07	10,000,000.00	9,909,133.33	5.227			130,541.86

CITY OF SAN JOSE  
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY  
07/01/06 THROUGH 09/30/06  
SORT KEYS ARE FUND ICC# MATD  
FUND: 1 INVESTMENT FUNDS

PAGE: 3  
RUN: 10/17/06 16:29:50

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
34728	03/28/06	4.5000	FHLB-CITIG	05/11/07	5,000,000.00	4,969,750.00	5.034			63,054.40
33788	01/22/04	2.6250	FHLB-MISCH	05/15/07	5,000,000.00	4,994,650.00	2.639			33,219.62
33896	05/13/04	3.1250	FHLB-UBC	05/15/07	5,000,000.00	4,943,070.30	3.518			43,836.92
34124	01/07/05	3.5000	FHLB-WF	05/15/07	3,790,000.00	3,791,497.05	3.453			33,001.98
34248	04/04/05	4.8750	FHLB-WF	05/15/07	2,080,000.00	2,116,664.16	3.931			20,975.03
34304	05/02/05	3.5000	FHLB-JPM	05/15/07	5,000,000.00	4,960,400.00	3.891			48,653.37
34770	04/24/06	3.5000	FHLB-BA	05/15/07	1,870,000.00	1,837,966.90	5.180			23,997.33
34619	12/29/05	3.2500	FHLB-CITIG	05/17/07	3,525,000.00	3,457,989.75	4.689			40,872.66
34934	09/26/06	4.6250	FHLB-CITIG	05/18/07	2,740,000.00	2,775,522.58	5.165			1,963.81
34350	06/02/05	3.8750	FHLB-GILFD	06/08/07	5,000,000.00	5,012,968.50	3.705			46,816.44
34382	06/23/05	3.8750	FHLB-ZFNB	06/08/07	10,000,000.00	10,005,400.00	3.814			96,180.17
33840	03/12/04	2.4000	FHLB-MISCH	06/19/07	2,500,000.00	2,510,536.14	2.242			14,188.17
33778	01/20/04	2.9700	FHLB-MISCH	08/06/07	5,000,000.00	5,034,150.00	2.734		74,250.00	34,697.02
34823	06/02/06	4.7500	FHLB-GILFD	08/08/07	5,000,000.00	4,965,550.00	5.297		43,541.66	66,711.57
34834	06/08/06	4.7500	FHLB-GILFD	08/08/07	5,000,000.00	4,967,250.00	5.272		39,583.33	66,447.77
34839	06/16/06	4.7500	FHLB-GILFD	08/08/07	5,000,000.00	4,959,350.00	5.427		34,305.55	68,321.89
33651	10/15/03	3.7500	FHLB-WF	08/15/07	5,000,000.00	5,107,300.00	3.094		93,750.00	39,823.86
33670	11/04/03	3.1250	FHLB-WF	08/15/07	5,000,000.00	4,977,700.00	3.232		78,125.00	40,549.16
33694	11/20/03	3.1250	FHLB-BOCM	08/15/07	5,850,000.00	5,862,694.50	3.035		91,406.25	44,846.90
33700	11/21/03	3.1250	FHLB-WF	08/15/07	5,000,000.00	5,002,450.00	3.085		78,125.00	38,897.13
33776	01/16/04	3.1250	FHLB-WF	08/15/07	1,500,000.00	1,518,975.00	2.712		23,437.50	10,383.10
34581	11/29/05	4.2500	FHLB-GILFD	08/15/07	5,000,000.00	4,966,400.00	4.640		106,250.00	58,078.84
34580	11/29/05	4.2500	FHLB-GILFD	09/14/07	10,000,000.00	9,928,890.00	4.645		212,500.00	116,253.24
33696	12/17/03	3.2500	FHLB-WF	09/17/07	5,000,000.00	5,000,000.00	3.224			40,625.00
34825	06/02/06	3.3750	FHLB-LB	10/05/07	5,000,000.00	4,899,812.50	5.324			65,750.77
34579	11/29/05	2.7700	FHLB-UBC	10/15/07	5,000,000.00	4,831,350.00	4.703			57,275.80
33695	11/20/03	3.5000	FHLB-CITIG	11/15/07	5,000,000.00	5,063,200.00	3.115			39,756.59
34153	01/21/05	3.5000	FHLB-JPM	11/15/07	10,000,000.00	9,983,164.79	3.537			89,006.66
33819	03/18/04	3.3000	FHLB-CALL-WF	12/18/07	5,000,000.00	5,000,000.00	3.273		82,500.00	41,250.00
34832	06/06/06	3.1000	FHLB-GILFD	12/24/07	1,000,000.00	967,480.00	5.346			13,035.93
33841	03/29/04	2.7500	FHLB-WF	12/28/07	2,000,000.00	2,000,000.00	2.728			13,750.00
33854	03/29/04	3.0000	FHLB-CALL-WF	12/28/07	5,000,000.00	5,000,000.00	2.976		75,000.00	37,500.00
34127	01/14/05	4.0000	FHLB-CALL-JPM	01/14/08	5,000,000.00	5,000,000.00	3.967		100,000.00	50,000.00
34180	02/02/05	4.0000	FHLB-CALL-JPM	01/28/08	5,000,000.00	4,997,550.00	3.986		100,000.00	50,206.79
34884	07/28/06	4.6250	FHLB-UBC	02/01/08	3,450,000.00	3,414,051.00	5.279		1,329.69	32,148.91
34840	06/16/06	3.8750	FHLB-GILFD	02/15/08	10,525,000.00	10,263,769.50	5.431		66,841.06	141,424.34
34869	07/06/06	3.8750	FHLB-GILFD	02/15/08	2,785,000.00	2,712,283.65	5.563		11,691.20	36,221.60
34907	08/29/06	3.8750	FHLB-CITIG	02/15/08	5,000,000.00	4,910,184.72	5.232			23,226.99
34866	07/06/06	3.2700	FHLB-WF	02/22/08	1,000,000.00	964,153.00	5.598		4,269.17	12,953.54
34870	07/06/06	4.0000	FHLB-GILFD	03/10/08	5,000,000.00	4,873,850.00	5.550		35,555.56	65,126.06
34924	09/13/06	4.0000	FHLB-GILFD	03/10/08	5,000,000.00	4,920,366.67	5.230			12,690.07
34928	09/13/06	4.4800	FHLB-CITIG	04/18/08	2,940,000.00	2,963,885.87	5.122			7,486.06
34923	09/13/06	5.0000	FHLB-GILFD	04/28/08	5,000,000.00	5,083,000.00	5.117			12,826.31
34927	09/13/06	4.8000	FHLB-CITIG	05/02/08	1,830,000.00	1,852,997.00	5.102			4,662.36

CITY OF SAN JOSE  
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY  
07/01/06 THROUGH 09/30/06  
SORT KEYS ARE FUND ICC# MATD  
FUND: 1 INVESTMENT FUNDS

PAGE: 4  
RUN: 10/17/06 16:29:50

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
34837	06/15/06	4.3000	FHLB-LB	05/12/08	3,800,000.00	3,735,809.13	5.448			51,299.88
33789	01/22/04	2.6250	FHLB-GILFD	05/15/08	5,000,000.00	4,902,886.35	3.114			38,485.17
33790	01/22/04	2.6250	FHLB-WF	05/15/08	1,000,000.00	980,339.00	3.121			7,710.95
34926	09/13/06	4.1000	FHLB-GILFD	06/13/08	5,000,000.00	4,968,050.00	5.140			12,593.66
33549	07/22/03	3.1000	FHLB-CALL-WF	07/22/08	15,000,000.00	15,000,000.00	3.075		232,500.00	116,250.00
33564	07/23/03	3.2000	FHLB-CALL-WF	07/23/08	10,000,000.00	10,000,000.00	3.174		160,000.00	80,000.00
33894	05/10/04	3.7500	FHLB-GILFD	08/15/08	5,000,000.00	4,916,389.56	4.181		93,750.00	51,812.20
34925	09/13/06	4.2500	FHLB-CITIG	09/12/08	5,000,000.00	4,922,490.28	5.170			12,550.75
33801	01/29/04	3.6250	FHLB-CSFB	11/14/08	5,200,000.00	5,215,184.00	3.524			46,327.21
33675	11/28/03	4.1000	FHLB-CALL-FTB	11/28/08	5,000,000.00	5,000,000.00	4.067			51,250.00
33717	12/16/03	4.0000	FHLB-CALL-CITIG	12/16/08	5,000,000.00	5,000,000.00	3.967			50,000.00
34207	02/25/05	3.8750	FHLB-WF	02/13/09	5,000,000.00	4,963,550.00	4.057		96,875.00	50,751.79
33796	02/27/04	4.0000	FHLB-CALL-CITIG	02/27/09	5,000,000.00	5,000,000.00	3.967		100,000.00	50,000.00
33987	09/10/04	4.0000	FHLB-CALL-MISCH	02/27/09	5,000,000.00	4,989,050.00	4.025			50,617.66
33865	04/30/04	4.1250	FHLB-CALL-WF	04/30/09	3,005,000.00	3,005,000.00	4.091			30,989.06
33866	04/30/04	4.1500	FHLB-CALL-WF	04/30/09	2,000,000.00	2,000,000.00	4.116			20,750.00
34865	07/13/06	6.0000	FHLB-CALL-UBC	07/13/10	5,000,000.00	5,000,000.00	5.931			65,000.00
34755	04/28/06	6.0000	FHLB-CALL-UBC	04/28/11	5,000,000.00	4,998,750.00	5.958			75,062.98
34767	04/28/06	6.0000	FHLB-CALL-CITIG	04/28/11	5,000,000.00	5,000,000.00	5.951			75,000.00
34771	05/25/06	6.0000	FHLB-CALL-GILFD	05/25/11	5,000,000.00	5,000,000.00	5.951			75,000.00
34824	06/20/06	6.0000	FHLB-CALL-GILFD	06/20/11	5,000,000.00	5,000,000.00	5.951			75,000.00
SUBTOTAL (ICC#) 22 FEDERAL HOME LOA 52.42%(C) 354 DAYS 591,406,000.00 588,010,445.21 4.071 6,550,222.48 6,481,995.04										
33663	10/28/03	2.7500	FNMA-WF	10/24/06	5,000,000.00	5,000,000.00	2.728			34,375.00
33859	03/30/04	2.5000	FNMA-MISCH	11/28/06	2,965,000.00	2,995,266.68	2.076			15,669.45
33847	03/18/04	2.2500	FNMA-GILFD	12/12/06	5,000,000.00	5,021,405.20	2.066			26,153.75
33711	12/15/03	3.0700	FNMA-CALL-CITIG	12/15/06	5,000,000.00	5,000,000.00	3.045			38,375.00
33715	12/15/03	3.0700	FNMA-CALL-UBC	12/15/06	5,000,000.00	5,000,000.00	3.045			38,375.00
33772	01/16/04	2.4500	FNMA-UBS	12/19/06	5,000,000.00	4,999,100.00	2.437			30,702.53
33767	01/15/04	2.1000	FNMA-GILFD	12/26/06	5,000,000.00	4,954,150.00	2.416			30,170.26
33849	03/22/04	2.1250	FNMA-UBC	12/29/06	650,000.00	650,266.50	2.092			3,428.90
33677	11/10/03	3.2000	FNMA-UBC	01/24/07	5,000,000.00	5,000,000.00	3.174		80,000.00	40,000.00
34002	09/28/04	3.3750	FNMA-GILFD	09/07/07	5,000,000.00	4,996,875.00	3.371		84,375.00	42,455.19
33785	01/22/04	2.6200	FNMA-UBS	01/02/08	5,000,000.00	4,929,750.00	2.997		65,500.00	37,235.08
33665	10/29/03	3.2500	FNMA-WF	03/17/08	5,500,000.00	5,469,640.00	3.368		89,375.00	46,432.11
33786	01/22/04	3.2500	FNMA-GILFD	03/17/08	5,000,000.00	5,032,377.11	3.048		81,250.00	38,660.16
33545	06/30/03	2.7500	FNMA-UBC	06/30/08	15,000,000.00	15,000,000.00	2.728			103,125.00
33797	01/29/04	3.2500	FNMA-BOCM	08/15/08	5,000,000.00	5,019,150.00	3.127		81,250.00	39,563.67
33798	01/29/04	3.3750	FNMA-MISCH	12/15/08	5,000,000.00	5,018,400.00	3.260			41,237.55
33800	01/29/04	3.3750	FNMA-CITIG	12/15/08	5,000,000.00	4,955,900.00	3.560			44,464.27
33877	04/29/04	4.0000	FNMA-WF	04/29/09	5,000,000.00	5,000,000.00	3.967			50,000.00
33983	09/30/04	4.5000	FNMA-CALL-GILFD	09/30/09	4,795,000.00	4,794,250.78	4.467		107,887.50	53,981.49

CITY OF SAN JOSE  
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY  
07/01/06 THROUGH 09/30/06  
SORT KEYS ARE FUND ICC# MATD  
FUND: 1 INVESTMENT FUNDS

PAGE: 5  
RUN: 10/17/06 16:29:50

INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED ORIG. COST	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
-----										
SUBTOTAL (ICC#) 23 FEDERAL NAT MORT 8.81%(C) 440 DAYS 98,910,000.00 98,836,531.27 3.028 589,637.50 754,404.41										
34138	01/12/05	2.3750	FFCB-UBC	10/02/06	5,000,000.00	4,923,556.15	3.295			40,886.28
34035	10/21/04	2.6250	FFCB-GILFD	10/20/06	5,000,000.00	4,992,657.34	2.681			33,739.15
34712	03/15/06	2.7000	FFCB-CITIG	11/24/06	5,000,000.00	4,922,400.00	4.986			61,857.08
33730	12/11/03	2.9000	FFCB-MISCH	12/11/06	5,000,000.00	5,018,700.00	2.742			34,680.30
33782	01/21/04	2.7500	FFCB-WF	12/18/06	4,315,000.00	4,354,698.00	2.389			26,226.63
34151	01/21/05	3.3750	FFCB-GILFD	01/05/07	5,000,000.00	5,002,525.00	3.320		84,375.00	41,862.15
33851	03/23/04	2.2500	FFCB-UBC	01/16/07	1,550,000.00	1,558,416.50	2.028		17,437.50	7,966.25
34566	11/15/05	3.8000	FFCB-UBC	03/22/07	2,000,000.00	1,975,560.00	4.733		38,000.00	23,570.08
34277	04/20/05	4.0000	FFCB-MISCH	03/28/07	5,000,000.00	5,018,750.00	3.760		100,000.00	47,560.11
34322	05/10/05	4.0000	FFCB-GILFD	03/28/07	5,000,000.00	5,010,164.50	3.852		100,000.00	48,638.81
34565	11/15/05	4.0000	FFCB-UBC	03/28/07	2,030,000.00	2,010,207.50	4.728		40,600.00	23,956.44
34279	04/20/05	3.9000	FFCB-GILFD	04/13/07	5,000,000.00	5,007,147.50	3.791			47,840.49
34281	04/26/05	3.7500	FFCB-WF	04/26/07	5,000,000.00	4,989,500.00	3.832			48,198.28
34157	01/21/05	2.7000	FFCB-WF	09/04/07	2,500,000.00	2,452,325.00	3.472		33,750.00	21,462.97
33853	03/26/04	2.6250	FFCB-CSFB	09/17/07	5,000,000.00	5,042,550.00	2.339		65,625.00	29,730.14
34829	06/06/06	3.1250	FFCB-GILFD	09/17/07	2,752,000.00	2,680,668.16	5.226		24,127.78	35,522.50
33773	02/09/04	3.0000	FFCB-WF	11/09/07	5,000,000.00	5,000,000.00	2.976		75,000.00	37,500.00
33787	01/22/04	3.1000	FFCB-MISCH	12/18/07	5,000,000.00	5,026,800.00	2.922			37,020.97
33856	03/29/04	3.2400	FFCB-CALL-GILFD	03/17/08	3,000,000.00	2,999,062.50	3.222		48,600.00	24,359.52
34126	01/10/05	4.1500	FFCB-CALL-WF	11/30/09	2,150,000.00	2,143,953.13	4.185			22,617.91
-----										
SUBTOTAL (ICC#) 27 FEDERAL FARM CRE 7.14%(C) 226 DAYS 80,297,000.00 80,129,641.28 3.441 627,515.28 695,196.06										
33503	06/04/03	2.2500	FHLMC-WF	12/04/06	10,000,000.00	10,000,000.00	2.232			56,250.00
34703	03/06/06	2.3750	FHLMC-BA	02/15/07	5,000,000.00	4,878,550.00	5.037		52,447.92	61,980.56
34765	04/19/06	2.3750	FHLMC-GILFD	02/15/07	5,470,000.00	5,347,143.80	5.176		41,860.69	69,904.51
34708	03/09/06	4.8750	FHLMC-BA	03/15/07	2,125,000.00	2,121,515.00	5.005		51,796.88	26,762.66
34720	03/21/06	4.8750	FHLMC-CITIG	03/15/07	10,000,000.00	9,984,100.00	5.002		235,625.00	125,949.65
34722	03/21/06	4.8750	FHLMC-BA	03/15/07	560,000.00	558,964.00	5.029		13,195.00	7,090.49
34725	03/27/06	3.7500	FHLMC-BA	03/15/07	5,000,000.00	4,941,200.00	4.989		87,500.00	62,199.65
34731	03/30/06	3.7500	FHLMC-GILFD	03/15/07	5,000,000.00	4,937,200.00	5.087		85,937.50	63,382.43
34763	04/19/06	3.7500	FHLMC-BA	03/15/07	10,000,000.00	9,875,700.00	5.143		152,083.33	128,403.33
34773	04/27/06	4.8750	FHLMC-JPM	03/15/07	6,368,000.00	6,351,124.80	5.125		119,002.00	82,431.49
34732	03/30/06	2.7000	FHLMC-CS	03/16/07	5,000,000.00	4,888,800.00	5.100		62,250.00	62,896.44
34721	03/21/06	4.1250	FHLMC-CITIG	04/02/07	5,000,000.00	4,954,800.00	5.004		91,666.67	62,592.74
34733	03/30/06	4.1250	FHLMC-CITIG	04/02/07	3,184,000.00	3,152,637.60	5.107		55,089.83	40,675.61
34788	05/05/06	4.2500	FHLMC-CITIG	04/05/07	5,000,000.00	4,973,908.33	5.197			65,153.65
34715	03/17/06	3.0000	FHLMC-GILFD	04/27/07	3,000,000.00	2,935,710.00	5.009			37,068.18
33517	06/11/03	2.4000	FHLMC-UBC	06/11/07	5,000,000.00	5,000,000.00	2.380			30,000.00

CITY OF SAN JOSE  
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY  
07/01/06 THROUGH 09/30/06  
SORT KEYS ARE FUND IC# MATD  
FUND: 1 INVESTMENT FUNDS

PAGE: 6  
RUN: 10/17/06 16:29:50

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
34800	05/22/06	5.3750	FHLMC-CALL-LB	06/18/07	5,000,000.00	5,000,000.00	5.331			67,187.50
34830	06/06/06	3.3750	FHLMC-LB	08/23/07	5,000,000.00	4,886,284.57	5.313		36,093.75	65,803.34
34838	06/16/06	5.0000	FHLMC-GILFD	09/17/07	5,000,000.00	4,971,050.00	5.393		63,194.45	68,315.28
34828	06/06/06	3.2500	FHLMC-GILFD	11/02/07	4,785,000.00	4,672,406.29	5.236			61,659.93
34859	06/28/06	3.2500	FHLMC-GILFD	11/02/07	5,372,000.00	5,237,622.40	5.594			73,853.42
34835	06/08/06	4.5000	FHLMC-GILFD	11/15/07	2,610,000.00	2,580,768.00	5.265		21,858.75	34,485.06
34883	07/28/06	4.5000	FHLMC-BA	11/15/07	3,065,000.00	3,031,591.50	5.287		6,513.12	28,708.56
34831	06/06/06	4.2000	FHLMC-GILFD	11/26/07	2,750,000.00	2,710,253.33	5.302			36,220.46
34860	06/29/06	4.2000	FHLMC-GILFD	12/28/07	5,770,000.00	5,655,157.77	5.613			80,013.55
34868	07/06/06	4.2000	FHLMC-UBC	12/28/07	5,000,000.00	4,905,766.67	5.603			65,517.22
34906	08/29/06	4.5000	FHLMC-WF	02/15/08	5,000,000.00	4,955,850.00	5.192			23,262.99
34867	07/06/06	3.2500	FHLMC-GILFD	02/25/08	1,890,000.00	1,821,468.60	5.594		8,360.62	24,456.76
34885	07/28/06	4.7000	FHLMC-BA	04/25/08	1,500,000.00	1,502,327.50	5.217			13,958.42
33508	05/30/03	2.6500	FHLMC-CALL-WF	05/30/08	5,000,000.00	5,000,000.00	2.628			33,125.00
34914	09/07/06	5.2500	FHLMC-CALL-CITIG	02/24/11	5,000,000.00	5,006,979.17	5.327			17,536.79
34821	06/01/06	5.7500	FHLMC-CALL-UBC	05/23/11	5,000,000.00	5,002,638.89	5.715			72,064.87
34780	05/24/06	6.0000	FHLMC-CALL-GILFD	05/24/11	5,000,000.00	5,000,000.00	5.951			75,000.00
SUBTOTAL (ICC#) 30 FED HOME LOAN MO 13.98%(C) 400 DAYS 158,449,000.00 156,841,518.22 4.873 1,184,475.51 1,823,910.54										
33768	01/15/04	2.3100	FHLB-WF	12/22/06	5,000,000.00	4,983,030.00	2.415		28,875.00	30,331.38
SUBTOTAL (ICC#) 32 FHLB-QUARTERLY .44%(C) 83 DAYS 5,000,000.00 4,983,030.00 2.415 28,875.00 30,331.38										
34507	10/03/05	4.0300	FFCB-DISC-BA	07/17/06	760,000.00	735,582.68	4.222	MATURED	24,417.32	1,361.24
34638	01/09/06	4.4200	FFCB-DISC-BA	07/17/06	288,000.00	281,316.96	4.588	MATURED	6,683.04	565.76
34667	01/30/06	4.5000	FFCB-DISC-BA	08/17/06	950,000.00	926,368.75	4.679	MATURED	23,631.25	5,581.25
34591	12/05/05	4.4000	FFCB-DISC-BA	08/29/06	6,888,000.00	6,663,221.60	4.612	MATURED	224,778.40	49,670.13
SUBTOTAL (ICC#) 42 FFCB DISCOUNT NO 0 DAYS .00 .00 4.608 279,510.01 57,178.38										
34845	06/23/06	5.0000	FHLB-DISC-CITIG	07/03/06	3,000,000.00	2,995,833.33	5.076	MATURED	4,166.67	833.33
34846	06/23/06	5.0400	FHLB-DISC-CITIG	07/05/06	3,000,000.00	2,994,960.00	5.119	MATURED	5,040.00	1,680.00
34848	06/23/06	5.1000	FHLB-DISC-CS	07/10/06	6,000,000.00	5,985,550.00	5.183	MATURED	14,450.00	7,650.00
34849	06/23/06	5.1650	FHLB-DISC-CITIG	07/19/06	8,000,000.00	7,970,157.78	5.256	MATURED	29,842.22	20,660.00
34858	06/27/06	5.1200	FHLB-DISC-CITIG	07/24/06	1,000.00	996.16	5.209	MATURED	3.84	3.27
34881	07/24/06	5.1000	FHLB-DISC-CITIG	07/25/06	10,450,000.00	10,448,519.58	5.172	MATURED	1,480.42	1,480.42
34851	06/23/06	5.1100	FHLB-DISC-CITIG	08/01/06	7,000,000.00	6,961,249.17	5.210	MATURED	38,750.83	30,801.94
34852	06/23/06	5.1200	FHLB-DISC-CITIG	08/04/06	18,000,000.00	17,892,480.00	5.222	MATURED	107,520.00	87,040.00
34887	08/01/06	5.1700	FHLB-DISC-UBS	08/18/06	10,948,000.00	10,921,271.67	5.255	MATURED	26,728.33	26,728.33
34893	08/15/06	5.0700	FHLB-DISC-CITIG	08/30/06	7,921,000.00	7,904,266.89	5.151	MATURED	16,733.11	16,733.11
34686	02/21/06	4.6900	FHLB-DISC-CSFB	09/01/06	684,000.00	666,890.88	4.877	MATURED	17,109.12	5,524.82
34890	08/11/06	5.0700	FHLB-DISC-CITIG	09/05/06	9,488,000.00	9,454,594.33	5.159	MATURED	33,405.67	33,405.67
34898	08/22/06	5.1000	FHLB-DISC-CITIG	09/05/06	9,203,000.00	9,184,747.38	5.181	MATURED	18,252.62	18,252.62

CITY OF SAN JOSE  
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY  
07/01/06 THROUGH 09/30/06  
SORT KEYS ARE FUND ICC# MATD  
FUND: 1 INVESTMENT FUNDS

PAGE: 7  
RUN: 10/17/06 16:29:50

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
34929	09/15/06	5.0800	FHLB-DISC-CITIG	11/06/06	6,337,000.00	6,290,500.50	5.189			14,307.54
34606	12/15/05	4.4500	FHLB-DISC-BA	12/01/06	500,000.00	478,306.25	4.716			5,686.11
34601	12/13/05	4.4700	FHLB-DISC-WF	12/07/06	5,000,000.00	4,777,120.83	4.744			57,116.67
34607	12/16/05	4.4400	FHLB-DISC-WF	12/08/06	790,000.00	755,216.30	4.709			8,963.86
SUBTOTAL (ICC#) 43 FHLB DISCOUNT NO 1.10%(C) 51 DAYS 12,627,000.00 12,301,143.88 5.093 313,482.83 336,867.69										
34861	06/30/06	5.2400	FHLMC-DISC-UBC	10/03/06	11,220,000.00	11,064,852.33	5.387			150,248.27
34709	03/09/06	4.7900	FHLMC-DISC-UBS	03/06/07	3,176,000.00	3,023,024.43	5.102			38,877.77
34738	03/30/06	4.8700	FHLMC-DISC-UBS	03/06/07	3,218,000.00	3,069,554.55	5.176			40,049.80
34747	04/07/06	4.9150	FHLMC-DISC-UBC	03/06/07	1,781,000.00	1,700,029.06	5.221			22,370.35
34743	04/06/06	4.8750	FHLMC-DISC-UBS	04/03/07	10,000,000.00	9,509,791.67	5.197			124,583.34
34745	04/06/06	4.8900	FHLMC-DISC-UBS	04/03/07	5,656,000.00	5,377,885.05	5.214			70,681.14
34748	04/11/06	4.9300	FHLMC-DISC-UBS	04/03/07	6,504,000.00	6,186,024.86	5.255			81,943.17
34749	04/12/06	4.9250	FHLMC-DISC-UBS	04/03/07	1,282,000.00	1,219,563.04	5.249			16,135.39
34750	04/13/06	4.9550	FHLMC-DISC-UBS	04/03/07	8,314,000.00	7,907,762.95	5.282			105,278.33
34756	04/18/06	4.9550	FHLMC-DISC-UBS	04/03/07	5,000,000.00	4,759,131.94	5.278			63,313.89
34757	04/18/06	4.9150	FHLMC-DISC-UBS	04/03/07	6,587,000.00	6,272,242.03	5.233			82,736.38
34766	04/19/06	4.9200	FHLMC-DISC-UBS	04/03/07	10,000,000.00	9,523,033.33	5.238			125,733.33
34777	05/01/06	4.9500	FHLMC-DISC-UBS	04/17/07	2,908,000.00	2,767,652.65	5.273			36,786.20
34792	05/12/06	4.9900	FHLMC-DISC-UBS	04/17/07	1,686,000.00	1,606,542.57	5.310			21,500.24
34789	05/09/06	4.9900	FHLMC-DISC-CS	05/01/07	2,224,000.00	2,113,947.21	5.323			28,360.94
SUBTOTAL (ICC#) 44 FHLMC DISCOUNT N 6.78%(C) 157 DAYS 79,556,000.00 76,101,037.67 5.258 .00 1,008,598.54										
34644	01/12/06	4.4500	BA-BANKAMERICA-BA	07/07/06	2,000,000.00	1,956,488.89	4.612	MATURED	43,511.11	1,483.33
SUBTOTAL (ICC#) 52 BA, DOMESTIC 0 DAYS .00 .00 4.612 43,511.11 1,483.33										
34863	07/03/06	5.3500	CP-DISC-FIRST DATA-CITIG	07/05/06	17,904,000.00	17,898,678.53	5.426	MATURED	5,321.47	5,321.47
34864	07/05/06	5.2500	CP-DISC-FIRST DATA-LB	07/06/06	18,170,000.00	18,167,350.21	5.324	MATURED	2,649.79	2,649.79
34847	06/23/06	5.1700	CP-DISC-UBS FIN DEL-LB	07/07/06	17,000,000.00	16,965,820.56	5.252	MATURED	34,179.44	14,648.33
34872	07/07/06	5.2500	CP-DISC-FIRST DATA-LB	07/10/06	623,000.00	622,727.44	5.325	MATURED	272.56	272.56
34873	07/10/06	5.2600	CP-DISC-FIRST DATA-CITIG	07/13/06	2,222,000.00	2,221,026.02	5.335	MATURED	973.98	973.98
34875	07/12/06	5.2400	CP-DISC-UBS AMERICAS-UBS	07/13/06	2,407,000.00	2,406,649.65	5.314	MATURED	350.35	350.35
34879	07/19/06	5.2100	CP-DISC-UBS FIN DEL-LB	07/20/06	12,289,000.00	12,287,221.51	5.283	MATURED	1,778.49	1,778.49
34876	07/17/06	5.2500	CP-DISC-FIRST DATA-CITIG	07/21/06	3,622,000.00	3,619,887.17	5.326	MATURED	2,112.83	2,112.83
34880	07/20/06	5.2200	CP-DISC-UBS FIN DEL-UBS	07/21/06	11,059,000.00	11,057,396.45	5.293	MATURED	1,603.55	1,603.55
34690	02/24/06	4.7500	CP-DISC-UBS-FIN DEL-UBS	07/24/06	6,954,000.00	6,816,368.75	4.913	MATURED	137,631.25	21,103.46
34850	06/23/06	5.2300	CP-DISC-UBS FIN DEL-LB	07/24/06	9,000,000.00	8,959,467.50	5.327	MATURED	40,532.50	30,072.50
34882	07/25/06	5.2200	CP-DISC-INTL LSE FIN-JPM	07/26/06	2,101,000.00	2,100,695.36	5.293	MATURED	304.64	304.64
34871	07/06/06	5.2600	CP-DISC-WFB-WF	08/07/06	3,932,000.00	3,913,615.72	5.358	MATURED	18,384.28	18,384.28
34886	07/31/06	5.2800	CP-DISC-FIRST DATA-CITIG	08/07/06	6,330,000.00	6,323,501.20	5.359	MATURED	6,498.80	6,498.80
34888	08/07/06	5.2300	CP-DISC-BANKAMERICA-BA	08/08/06	5,543,000.00	5,542,194.73	5.303	MATURED	805.27	805.27

CITY OF SAN JOSE  
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY  
07/01/06 THROUGH 09/30/06  
SORT KEYS ARE FUND ICC# MATD  
FUND: 1 INVESTMENT FUNDS

PAGE: 8  
RUN: 10/17/06 16:29:50

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
34889	08/08/06	5.2500	CP-DISC-BANKAMERICA-BA	08/09/06	4,914,000.00	4,913,283.38	5.324	MATURED	716.62	716.62
34681	02/15/06	4.7400	CP-DISC-UBS FIN DEL-JPM	08/14/06	3,700,000.00	3,612,310.00	4.922	MATURED	87,690.00	21,435.33
34682	02/15/06	4.7250	CP-DISC-UBS FIN DEL-UBS	08/14/06	10,000,000.00	9,763,750.00	4.907	MATURED	236,250.00	57,750.00
34892	08/15/06	5.2700	CP-DISC-BANKAMERICA-BA	08/16/06	8,000,000.00	7,998,828.89	5.344	MATURED	1,171.11	1,171.11
34896	08/18/06	5.2000	CP-DISC-UBS AMERICAS-BA	08/21/06	9,397,000.00	9,392,927.97	5.275	MATURED	4,072.03	4,072.03
34897	08/21/06	5.2300	CP-DISC-UBS AMERICAS-BA	08/22/06	12,274,000.00	12,272,216.86	5.303	MATURED	1,783.14	1,783.14
34895	08/17/06	5.2100	CP-DISC-UBS AMERICAS-BA	08/24/06	7,146,000.00	7,138,760.71	5.288	MATURED	7,239.29	7,239.29
34899	08/24/06	5.2300	CP-DISC-UBS AMERICAS-BA	08/25/06	7,656,000.00	7,654,887.75	5.303	MATURED	1,112.25	1,112.25
34900	08/25/06	5.2300	CP-DISC-JP MORGAN-JPM	08/28/06	5,827,000.00	5,824,460.40	5.305	MATURED	2,539.60	2,539.60
34905	08/28/06	5.2400	CP-DISC-UBS AMERICAS-BA	08/29/06	10,727,000.00	10,725,438.63	5.314	MATURED	1,561.37	1,561.37
34908	08/29/06	5.2400	CP-DISC-BANKAMERICA-BA	08/30/06	11,087,000.00	11,085,386.23	5.314	MATURED	1,613.77	1,613.77
34891	08/14/06	5.1300	CP-DISC-UPS-CS	09/01/06	14,414,000.00	14,377,028.09	5.215	MATURED	36,971.91	36,971.91
34911	08/31/06	5.2600	CP-DISC-UBS AMERICAS-JPM	09/01/06	7,908,000.00	7,906,844.55	5.334	MATURED	1,155.45	1,155.45
34912	09/01/06	5.2200	CP-DISC-BOSTON EDISON-JP	09/05/06	9,325,000.00	9,319,591.50	5.296	MATURED	5,408.50	5,408.50
34915	09/05/06	5.2400	CP-DISC-UBS AMERICAS-BA	09/06/06	21,483,000.00	21,479,873.03	5.314	MATURED	3,126.97	3,126.97
34916	09/06/06	5.2300	CP-DISC-BANKAMERICA-BA	09/07/06	21,322,000.00	21,318,902.39	5.303	MATURED	3,097.61	3,097.61
34917	09/07/06	5.2200	CP-DISC-BANKAMERICA-BA	09/08/06	19,050,000.00	19,047,237.75	5.293	MATURED	2,762.25	2,762.25
34918	09/08/06	5.2200	CP-DISC-UBS AMERICAS-BA	09/11/06	27,558,000.00	27,546,012.27	5.295	MATURED	11,987.73	11,987.73
34921	09/11/06	5.2300	CP-DISC-UBS AMERICAS-BA	09/12/06	3,500,000.00	3,499,491.53	5.303	MATURED	508.47	508.47
34922	09/12/06	5.2100	CP-DISC-UBS AMERICAS-UBS	09/13/06	25,989,000.00	25,985,238.81	5.283	MATURED	3,761.19	3,761.19
34919	09/11/06	5.2000	CP-DISC-BANKAMERICA-BA	09/18/06	15,000,000.00	14,984,833.33	5.278	MATURED	15,166.67	15,166.67
34930	09/18/06	5.2250	CP-DISC -UBS FIN DEL-BA	09/25/06	10,146,000.00	10,135,691.95	5.303	MATURED	10,308.05	10,308.05
34935	09/27/06	5.2500	CP-DISC-UBS AMERICAS-BA	09/28/06	9,501,000.00	9,499,614.44	5.324	MATURED	1,385.56	1,385.56
34937	09/29/06	5.3400	CP-DISC-UBS AMERICAS-BA	10/02/06	7,304,000.00	7,300,749.72	5.417			2,166.85
34894	08/16/06	5.2200	CP-DISC-INTL LSE FIN-LB	10/13/06	5,659,000.00	5,611,407.81	5.337			37,745.53
34920	09/11/06	5.2300	CP-DISC-INTL LSE FIN-LB	10/13/06	13,000,000.00	12,939,564.44	5.327			37,772.23
34936	09/28/06	5.2350	CP-DISC-UBS FIN DEL-LB	10/26/06	7,759,000.00	7,727,407.94	5.329			3,384.86
34933	09/22/06	5.2400	CP-DISC-UBS FIN DEL-BA	11/06/06	11,658,000.00	11,581,640.10	5.348			15,271.98
SUBTOTAL (ICC#) 82 COMMERCIAL PAPER 4.03%(C) 19 DAYS 45,380,000.00 45,160,770.01 5.202 694,788.74 399,856.62										
33141	07/02/02	2.4198	WFB MONEY MARKET FUND-01	10/01/06			.000			
SUBTOTAL (ICC#) 97 WFB MONEY MARKET 0 DAYS .00 .00 .000 .00 .00										
32936	01/01/02	4.9269	STATE INVESTMT POOL-CTY	10/01/06	13,285,000.00	13,285,000.00	4.927		190,631.77	190,631.63
33658	10/01/03	4.9269	STATE INVESTMT POOL-RDA	10/01/06	18,581,000.00	18,581,000.00	4.927		238,066.84	238,066.64
SUBTOTAL (ICC#) 99 PASSBOOK & STATE 2.84%(C) 1 DAYS 31,866,000.00 31,866,000.00 4.927 428,698.61 428,698.27										

CITY OF SAN JOSE  
 TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY  
 07/01/06 THROUGH 09/30/06  
 SORT KEYS ARE FUND ICC# MATD  
 FUND: 1 INVESTMENT FUNDS

PAGE: 9  
 RUN: 10/17/06 16:29:50

INV NO.	PURCHASE DATE	COUPON RATE	DESCRIPTION	TICKER / MATURITY DATE	SHARES / SCHEDULED PAR VALUE	SCHEDULED ORIG. COST	YIELD/ 365	DATE SOLD/MAT	INCOME RECEIVED THIS PER	TOTAL/NET EARNINGS
-----										
SUBTOTAL (FUND) 1 INVESTMENT FUNDS			- ASSETS	314 DAYS	1128580000.00	1119529902.43			10,869,818.6312,218,498.36	
SUBTOTAL (FUND) 1 INVESTMENT FUNDS			- NET		1128580000.00	1119529902.43			10,869,818.6312,218,498.36	
-----										
FUND STATISTICS				ASSETS	LIABILITIES					
-----										
AVERAGE DAILY INVESTMENT BALANCE				:	1,169,221,967.26					
EARNED INTEREST YIELD THIS PERIOD				:	4.146			.000		
WEIGHTED AVG YIELD AT END OF PERIOD				:	4.229			.000		
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:				:	12,445,723.14					

CITY OF SAN JOSE  
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY  
07/01/06 THROUGH 09/30/06  
SORT KEYS ARE FUND ICC# MATD  
FUND: 8 EVERGREEN CREEK

PAGE: 10  
RUN: 10/17/06 16:29:50

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
34853	06/23/06	4.7600	UST-BILLS-LB	08/31/06	63,488.00	62,908.78	4.870	MATURED	579.22	512.06
34909	08/31/06	4.9200	UST-BILLS-WF	02/22/07	62,400.00	60,907.60	5.111			264.37
SUBTOTAL (ICC#) 11			TREASURY BILLS	.01%(C) 145 DAYS	62,400.00	60,907.60	4.950		579.22	776.43
SUBTOTAL (FUND) 8			EVERGREEN CREEK	- ASSETS 145 DAYS	62,400.00	60,907.60			579.22	776.43
SUBTOTAL (FUND) 8			EVERGREEN CREEK	- NET	62,400.00	60,907.60			579.22	776.43

FUND STATISTICS		ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE	:	62,234.47	
EARNED INTEREST YIELD THIS PERIOD	:	4.950	.000
WEIGHTED AVG YIELD AT END OF PERIOD	:	5.111	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:		264.37	

CITY OF SAN JOSE  
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

07/01/06 THROUGH 09/30/06

SORT KEYS ARE FUND ICC# MATD

PAGE: 11

RUN: 10/17/06 16:29:50

FUND: 33 Reassessment Revenue Bonds, 94A

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
34854	06/23/06	4.7600	UST-BILLS-LB	08/31/06	60,512.00	59,959.93	4.871	MATURED	552.07	488.06
34910	08/31/06	4.9200	UST-BILLS-WF	02/22/07	62,600.00	61,102.82	5.110			265.21
SUBTOTAL (ICC#) 11 TREASURY BILLS			.01%(C)	145 DAYS	62,600.00	61,102.82	4.952		552.07	753.27
SUBTOTAL (FUND) 33 Reassessment Revenu-			ASSETS	145 DAYS	62,600.00	61,102.82			552.07	753.27
SUBTOTAL (FUND) 33 Reassessment Revenu-			NET		62,600.00	61,102.82			552.07	753.27

FUND STATISTICS		ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE	:	60,345.03	
EARNED INTEREST YIELD THIS PERIOD	:	4.952	.000
WEIGHTED AVG YIELD AT END OF PERIOD	:	5.110	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:		265.21	

CITY OF SAN JOSE  
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY  
07/01/06 THROUGH 09/30/06  
SORT KEYS ARE FUND ICC# MATD  
FUND: 34 CSJ/CSC Jt Pwr

PAGE: 12  
RUN: 10/17/06 16:29:50

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
34813	05/26/06	4.9300	FHLB-DISC-UBS	07/19/06	541,024.00	537,023.13	5.036	MATURED	4,000.87	1,333.62
34841	06/20/06	5.2000	FHLB-DISC-CITIG	08/25/06	221,250.00	219,140.75	5.323	MATURED	2,109.25	1,757.71
34877	07/19/06	5.2100	FHLB-DISC-CITIG	09/20/06	546,420.00	541,438.02	5.331	MATURED	4,981.98	4,981.98
34903	08/25/06	5.1250	FHLB-DISC-CITIG	10/27/06	222,780.00	220,781.94	5.243			1,173.46
34931	09/20/06	5.1450	FHLB-DISC-UBS	11/15/06	550,572.00	546,165.59	5.259			865.54
SUBTOTAL (ICC#) 43 FHLB DISCOUNT NO			.07%(C)	40 DAYS	773,352.00	766,947.53	5.272		11,092.10	10,112.31
SUBTOTAL (FUND) 34 CSJ/CSC Jt Pwr			- ASSETS	40 DAYS	773,352.00	766,947.53			11,092.10	10,112.31
SUBTOTAL (FUND) 34 CSJ/CSC Jt Pwr			- NET		773,352.00	766,947.53			11,092.10	10,112.31

FUND STATISTICS		ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE	:	760,940.28	
EARNED INTEREST YIELD THIS PERIOD	:	5.272	.000
WEIGHTED AVG YIELD AT END OF PERIOD	:	5.254	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:		2,039.00	

CITY OF SAN JOSE  
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY

07/01/06 THROUGH 09/30/06

SORT KEYS ARE FUND ICC# MATD

FUND: 40 '97 Community Facility Dist.1

PAGE: 13

RUN: 10/17/06 16:29:50

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
34814	05/26/06	4.9300	FHLB-DISC-UBS	07/19/06	41,976.00	41,665.59	5.036	MATURED	310.41	103.47
34842	06/20/06	5.2000	FHLB-DISC-CITIG	08/25/06	403,750.00	399,900.92	5.323	MATURED	3,849.08	3,207.57
34878	07/19/06	5.2100	FHLB-DISC-CITIG	09/20/06	33,580.00	33,273.83	5.331	MATURED	306.17	306.17
34904	08/25/06	5.1250	FHLB-DISC-CITIG	10/27/06	357,220.00	354,016.18	5.243			1,881.61
34932	09/20/06	5.1450	FHLB-DISC-UBS	11/15/06	31,428.00	31,176.47	5.259			49.41
SUBTOTAL (ICC#) 43 FHLB DISCOUNT NO .03%(C)			28 DAYS		388,648.00	385,192.65	5.290		4,465.66	5,548.23
SUBTOTAL (FUND) 40 '97 Community Facil- ASSETS			28 DAYS		388,648.00	385,192.65			4,465.66	5,548.23
SUBTOTAL (FUND) 40 '97 Community Facil- NET					388,648.00	385,192.65			4,465.66	5,548.23

FUND STATISTICS		ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE	:	416,112.20	
EARNED INTEREST YIELD THIS PERIOD	:	5.290	.000
WEIGHTED AVG YIELD AT END OF PERIOD	:	5.244	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:		1,931.02	

CITY OF SAN JOSE  
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY  
07/01/06 THROUGH 09/30/06  
SORT KEYS ARE FUND ICC# MATD  
FUND: 46 AIRPORT C/P SER B

PAGE: 14  
RUN: 10/17/06 16:29:50

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
34862	07/03/06	5.0897	DREYFUS MMF-WF-46	10/01/06	1,008,332.44	1,008,332.44	5.069		8,332.44	12,550.62
SUBTOTAL (ICC#) 97 WFB MONEY MARKET .09%(C)			1 DAYS	1,008,332.44	1,008,332.44	5.069		8,332.44	12,550.62	
SUBTOTAL (FUND) 46 AIRPORT C/P SER B - ASSETS			1 DAYS	1,008,332.44	1,008,332.44			8,332.44	12,550.62	
SUBTOTAL (FUND) 46 AIRPORT C/P SER B - NET				1,008,332.44	1,008,332.44			8,332.44	12,550.62	

FUND STATISTICS	ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE	: 982,324.27	
EARNED INTEREST YIELD THIS PERIOD	: 5.069	.000
WEIGHTED AVG YIELD AT END OF PERIOD	: 5.069	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:	4,218.18	

CITY OF SAN JOSE  
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY  
07/01/06 THROUGH 09/30/06  
SORT KEYS ARE FUND ICC# MATD  
FUND: 47 RDA 2003 A & B REV BDS

PAGE: 15  
RUN: 10/17/06 16:29:50

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
33642	09/25/03	2.2200	WFB MONEY MARKET FUND-47	10/01/06			.000			
SUBTOTAL (ICC#) 97 WFB MONEY MARKET				0 DAYS	.00	.00	.000		.00	.00
33683	11/13/03	3.5500	STATE INVESTMT POOL-47B	10/30/06			.000			
SUBTOTAL (ICC#) 99 PASSBOOK & STATE				0 DAYS	.00	.00	.000		.00	.00
SUBTOTAL (FUND) 47 RDA 2003 A & B REV - NET					.00	.00			.00	.00

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

CITY OF SAN JOSE  
TREASURY DIVISION

(EIS / ERNEIS)

EARNED INCOME SUMMARY  
07/01/06 THROUGH 09/30/06  
SORT KEYS ARE FUND ICC# MATD  
FUND: 49 RDA TABs SERIES 2003

PAGE: 16  
RUN: 10/17/06 16:29:50

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
34857	06/27/06	5.1200	FHLB-DISC-CITIG	07/24/06	3,736,000.00	3,721,653.76	5.211	MATURED	14,346.24	12,220.87
SUBTOTAL (ICC#) 43 FHLB DISCOUNT NO				0 DAYS	.00	.00	5.211		14,346.24	12,220.87
33752	12/22/03	2.2200	WFB MONEY MARKET FUND-49	10/01/06			.000			
SUBTOTAL (ICC#) 97 WFB MONEY MARKET				0 DAYS	.00	.00	.000		.00	.00
SUBTOTAL (FUND) 49 RDA TABs SERIES 200- ASSETS				0 DAYS	.00	.00			14,346.24	12,220.87
SUBTOTAL (FUND) 49 RDA TABs SERIES 200- NET					.00	.00			14,346.24	12,220.87

FUND STATISTICS	ASSETS	LIABILITIES
AVERAGE DAILY INVESTMENT BALANCE	: 930,413.44	
EARNED INTEREST YIELD THIS PERIOD	: 5.211	.000
WEIGHTED AVG YIELD AT END OF PERIOD	: .000	.000
TOTAL INTEREST EARNED FOR FUTURE RECEIPT:		

GRAND TOTAL 100.00%(C) 313 DAYS 1130875332.44 1121812385.47 4.149 10,909,186.3612,260,460.09

## **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, 2006**

**There were no time deposits outstanding as of September 30, 2006.**



## **SECTION D**

### **MARKET VALUE OF PORTFOLIO**

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



CITY OF SAN JOSE  
TREASURY DIVISION  
INVESTMENT INVENTORY WITH MARKET VALUE

PAGE: 1

(RPTMKT)

RUN: 10/17/06 16:27:02

INVESTMENTS OUTSTANDING AS OF 09/30/06  
MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 33735	USTN-GILFD 12/15/03 11/15/06	912828BP4	1365	186	1 2.6250 100 2.3520	10,000,000.00 10,076,562.50	9,971,875.00 99.71875000000	99,150.82 SUNGARD	-104,687.50
A 33748	USTN-CSFB 12/18/03 11/15/06	912828BP4	1365	180	1 2.6250 100 2.3370	5,000,000.00 5,040,234.38	4,985,937.50 99.71875000000	49,575.41 SUNGARD	-54,296.88
A 33747	USTN-MISCH 12/18/03 11/15/07	912828AN0	1365	320	1 3.0000 100 2.7450	5,000,000.00 5,046,875.00	4,898,437.50 97.96875000000	56,657.61 SUNGARD	-148,437.50
A 33750	USTN-BOCM 12/19/03 11/15/07	912828AN0	1365	42	1 3.0000 100 2.7480	5,089,000.00 5,136,113.01	4,985,629.69 97.96875000000	57,666.11 SUNGARD	-150,483.32
SUBTOTAL (Inv Type) 12 TREASURY NOTES				2.23%(M)	2.7759 2.5078	25,089,000.00 25,299,784.89	24,841,879.69 99.01502500000	263,049.95	.00 -457,905.20
A 34098	FHLB-GILFD 12/15/04 10/16/06	3133X8NZ1	1365	186	1 2.6250 100 3.0940	5,000,000.00 4,958,343.99	4,995,312.50 99.90625000000	60,156.25 SUNGARD	36,968.51
A 34137	FHLB-CITIG 01/12/05 10/16/06	3133X8NZ1	1365	132	1 2.6250 100 3.3480	5,000,000.00 4,938,550.00	4,995,312.50 99.90625000000	60,156.25 SUNGARD	56,762.50
A 34366	FHLB-JPM 06/16/05 10/23/06	3133XBKL8	1365	325	1 3.8750 100 3.8800	5,000,000.00 4,999,525.15	4,995,312.50 99.90625000000	93,645.83 SUNGARD	-4,212.65
A 34636	FHLB-BA 01/09/06 10/27/06	3133X5UK2	1365	40	1 2.2600 100 4.6450	2,500,000.00 2,453,625.00	2,494,531.25 99.78125000000	24,169.44 SUNGARD	40,906.25
A 33644	FHLB-BOCM 10/30/03 10/30/06	3133X1L96	1365	42	1 2.5650 100 2.5650	5,000,000.00 5,000,000.00	4,989,062.50 99.78125000000	53,793.75 SUNGARD	-10,937.50
A 34548	FHLB-GILFD 11/03/05 11/01/06	3133XDR86	1365	186	1 4.5000 100 4.5810	5,000,000.00 4,996,100.00	4,996,875.00 99.93750000000	93,750.00 SUNGARD	775.00
A 33769	FHLB-GILFD 01/15/04 11/15/06	3133X2B46	1365	186	1 2.7500 100 2.3970	5,000,000.00 5,047,948.97	4,984,375.00 99.68750000000	51,944.44 SUNGARD	-63,573.97
A 33783	FHLB-CSFB 01/21/04 11/15/06	3133X2B46	1365	180	1 2.7500 100 2.3970	5,000,000.00 5,047,650.00	4,984,375.00 99.68750000000	51,944.44 SUNGARD	-63,275.00
A 33899	FHLB-UBC 05/14/04 11/15/06	3133X2B46	1365	445	1 2.7500 100 3.2550	5,000,000.00 4,939,776.15	4,984,375.00 99.68750000000	51,944.44 SUNGARD	44,598.85
A 34099	FHLB-CSFB 12/15/04 11/15/06	3133X9R69	1365	180	1 3.1250 100 3.1840	3,060,000.00 3,056,634.00	3,052,350.00 99.75000000000	36,125.00 SUNGARD	-4,284.00
A 34345	FHLB-ZFNB 05/27/05 11/15/06	3133MJUR9	1365	500	1 4.1250 100 3.8180	5,000,000.00 5,021,633.40	4,992,187.50 99.84375000000	77,916.67 SUNGARD	-29,445.90
A 34637	FHLB-BA 01/09/06 11/15/06	3133X9R69	1365	40	1 3.1250 100 4.6520	3,700,000.00 3,653,306.00	3,690,750.00 99.75000000000	43,680.56 SUNGARD	37,444.00
A 34194	FHLB-UBS 02/18/05 11/16/06	3133MTRJ9	1365	441	1 3.0000 100 3.5450	5,000,000.00 4,954,200.00	4,985,937.50 99.71875000000	56,666.67 SUNGARD	31,737.50
A 34632	FHLB-WF 01/05/06 11/21/06	3133X6T30	1365	451	1 3.0750 100 4.6380	5,000,000.00 4,933,390.00	4,984,375.00 99.68750000000	55,520.83 SUNGARD	50,985.00
A 34641	FHLB-BA 01/11/06 11/27/06	3133MU2L8	1365	40	1 3.0500 100 4.6880	2,500,000.00 2,465,100.00	2,491,406.25 99.65625000000	26,263.89 SUNGARD	26,306.25
A 34328	FHLB-CITIG 05/12/05 11/28/06	3133MJNC0	1365	132	1 4.5000 100 3.8430	5,000,000.00 5,048,700.00	4,992,187.50 99.84375000000	76,875.00 SUNGARD	-56,512.50
A 34633	FHLB-GILFD 01/05/06 11/29/06	3133X9L57	1365	186	1 3.2000 100 4.6300	2,800,000.00 2,765,028.00	2,790,375.00 99.65625000000	30,364.44 SUNGARD	25,347.00

CITY OF SAN JOSE  
TREASURY DIVISION  
INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

RUN: 10/17/06 16:27:02

INVESTMENTS OUTSTANDING AS OF 09/30/06  
MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 34642	FHLB-BA 01/11/06 11/29/06	3133X9L57	1365 40	100	3.2000 4.6860	2,875,000.00 2,838,343.75	2,865,117.19 99.65625000000	31,177.78 SUNGARD	26,773.44
A 34370	FHLB-GILFD 06/17/05 11/30/06	3133XBVC6	1365 186	100	3.7500 3.8570	5,000,000.00 4,992,309.50	4,987,500.00 99.75000000000	63,020.83 SUNGARD	-4,809.50
A 34655	FHLB-GILFD 01/24/06 12/01/06	3133XBV93	1365 186	100	3.8750 4.6820	5,000,000.00 4,966,435.00	4,987,500.00 99.75000000000	64,583.33 SUNGARD	21,065.00
A 33774	FHLB-FTB 01/15/04 12/22/06	31339XQY3	1365 184	100	2.3100 2.4330	5,000,000.00 4,982,623.85	4,967,187.50 99.34375000000	2,566.67 SUNGARD	-15,436.35
A 34630	FHLB-GILFD 01/05/06 12/22/06	3133XB7G4	1365 186	100	3.8000 4.6100	5,000,000.00 4,962,150.00	4,982,812.50 99.65625000000	52,250.00 SUNGARD	20,662.50
A 33539	FHLB-BOCM 07/09/03 01/09/07	31339XYP3	1365 42	100	2.0000 2.0000	5,000,000.00 5,000,000.00	4,956,250.00 99.12500000000	22,777.78 SUNGARD	-43,750.00
A 33770	FHLB-FTB 01/16/04 01/09/07	31339XYP3	1365 184	100	2.0000 2.4930	5,000,000.00 4,929,600.00	4,956,250.00 99.12500000000	22,777.78 SUNGARD	26,650.00
A 34684	FHLB-BA 02/16/06 01/10/07	3133XAAH0	1365 40	100	3.4500 4.9310	4,200,000.00 4,145,736.00	4,179,000.00 99.50000000000	32,602.50 SUNGARD	33,264.00
A 34275	FHLB-FTB 04/19/05 01/16/07	31339Y3H3	1365 184	100	2.1250 3.7410	4,000,000.00 3,891,880.00	3,963,750.00 99.09375000000	17,708.33 SUNGARD	71,870.00
A 34564	FHLB-CSFB 11/15/05 01/23/07	3133XCKF9	1365 180	100	4.0000 4.7100	5,000,000.00 4,959,100.00	4,979,687.50 99.59375000000	37,777.78 SUNGARD	20,587.50
A 34654	FHLB-GILFD 01/24/06 01/23/07	3133XEHL6	1365 186	100	4.6250 4.6900	10,000,000.00 9,993,750.00	9,978,125.00 99.78125000000	87,361.11 SUNGARD	-15,625.00
A 33775	FHLB-FTB 01/16/04 02/06/07	31339YZ47	1365 184	100	2.6500 2.4940	5,000,000.00 5,022,750.00	4,954,687.50 99.09375000000	20,243.06 SUNGARD	-68,062.50
A 33824	FHLB-WF 02/20/04 02/15/07	3133MW2K6	1365 451	100	2.8750 2.4770	2,550,000.00 2,579,019.00	2,527,687.50 99.12500000000	9,367.71 SUNGARD	-51,331.50
A 34233	FHLB-GILFD 03/24/05 02/15/07	3133XAN60	1365 186	100	3.3750 4.0760	4,420,000.00 4,363,930.97	4,388,231.25 99.28125000000	19,061.25 SUNGARD	24,300.28
A 34251	FHLB-UBC 04/06/05 02/15/07	3133MLRJ6	1365 445	100	4.8750 3.9590	5,340,000.00 5,426,561.40	5,331,656.25 99.84375000000	33,263.75 SUNGARD	-94,905.15
A 34263	FHLB-GILFD 04/13/05 02/15/07	3133XAN60	1365 186	100	3.3750 3.9380	2,000,000.00 1,980,129.40	1,985,625.00 99.28125000000	8,625.00 SUNGARD	5,495.60
A 34323	FHLB-UBC 05/10/05 02/15/07	3133XAN60	1365 445	100	3.3750 3.9100	3,000,000.00 2,972,730.00	2,978,437.50 99.28125000000	12,937.50 SUNGARD	5,707.50
A 34567	FHLB-UBC 11/15/05 02/15/07	3133MMXX6	1365 445	100	5.3750 4.6910	5,000,000.00 5,040,650.00	5,000,000.00 100.00000000000	34,340.28 SUNGARD	-40,650.00
A 34631	FHLB-GILFD 01/05/06 02/15/07	3133MW2K6	1365 186	100	2.8750 4.6210	4,000,000.00 3,925,080.00	3,965,000.00 99.12500000000	14,694.44 SUNGARD	39,920.00
A 34689	FHLB-BA 02/23/06 02/15/07	3133XENR6	1365 40	100	4.8000 4.9700	1,830,000.00 1,827,072.00	1,826,568.75 99.81250000000	11,224.00 SUNGARD	-503.25
A 34784	FHLB-BA 05/05/06 02/15/07	3133MW2K6	1365 40	100	2.8750 5.2830	10,000,000.00 9,818,400.00	9,912,500.00 99.12500000000	36,736.11 SUNGARD	94,100.00
A 34797	FHLB-LB 05/16/06 02/15/07	3128X4CE9	1365 260	100	3.6250 5.2620	8,321,000.00 8,221,980.10	8,268,993.75 99.37500000000	38,542.41 SUNGARD	47,013.65
A 34785	FHLB-LB 05/05/06 02/16/07	3133X4C66	1365 260	100	2.6250 5.2820	10,000,000.00 9,799,000.00	9,903,125.00 99.03125000000	32,083.33 SUNGARD	104,125.00
A 34707	FHLB-BA 03/08/06 02/23/07	3133XAGY7	1365 40	100	3.3750 5.0720	570,000.00 561,051.00	565,725.00 99.25000000000	2,030.63 SUNGARD	4,674.00

CITY OF SAN JOSE  
TREASURY DIVISION  
INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

RUN: 10/17/06 16:27:02

INVESTMENTS OUTSTANDING AS OF 09/30/06  
MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 34711	FHLB-BA 03/14/06 02/23/07	3133XAGY7	1365	40	1 3.3750 100 5.0570	220,000.00 216,634.00	218,350.00 99.2500000000	783.75 SUNGARD	1,716.00
A 34781	FHLB-BA 05/04/06 02/23/07	3133XAGY7	1365	40	1 3.3750 100 5.2860	205,000.00 201,949.60	203,462.50 99.2500000000	730.31 SUNGARD	1,512.90
A 34691	FHLB-BA 02/27/06 02/27/07	3133XEUQ0	1365	40	1 4.8750 100 4.9770	17,255,000.00 17,238,090.10	17,222,646.88 99.8125000000	79,444.90 SUNGARD	-15,443.22
A 34706	FHLB-BA 03/07/06 02/27/07	3133XEUQ0	1365	40	1 4.8750 100 5.0590	3,430,000.00 3,424,031.80	3,423,568.75 99.8125000000	15,792.29 SUNGARD	-463.05
A 33827	FHLB-BOCM 02/27/04 02/28/07	3133X42R1	1365	42	1 2.8350 100 2.7200	5,540,000.00 5,558,226.60	5,484,600.00 99.0000000000	14,397.08 SUNGARD	-73,626.60
A 34699	FHLB-MISCH 03/02/06 03/01/07	3133XEVS5	1365	320	1 4.8750 100 4.9870	5,000,000.00 4,994,595.80	4,990,625.00 99.8125000000	20,312.50 SUNGARD	-3,970.80
A 34696	FHLB-CALL-WF 03/02/06 03/02/07	3133XEQ77	1365	451	1 5.0000 100 5.0000	5,000,000.00 5,000,000.00	4,992,187.50 99.8437500000	20,138.89 SUNGARD	-7,812.50
A 33838	FHLB-GILFD 03/11/04 03/16/07	31339XCA0	1365	186	1 2.4000 100 2.1710	1,390,000.00 1,399,235.52	1,372,190.63 98.7187500000	1,390.00 SUNGARD	-27,044.89
A 34050	FHLB-GILFD 11/03/04 03/23/07	3133X5L30	1365	186	1 2.4500 100 2.9500	5,385,000.00 5,323,251.81	5,314,321.88 98.6875000000	2,565.35 SUNGARD	-8,929.93
A 34272	FHLB-MISCH 04/19/05 03/23/07	3133X5L30	1365	320	1 2.4500 100 3.7700	5,000,000.00 4,878,300.00	4,934,375.00 98.6875000000	2,381.94 SUNGARD	56,075.00
A 34278	FHLB-MISCH 04/20/05 03/23/07	3133X5L30	1365	320	1 2.4500 100 3.8210	5,000,000.00 4,873,850.00	4,934,375.00 98.6875000000	2,381.94 SUNGARD	60,525.00
A 34305	FHLB-GILFD 05/02/05 04/16/07	31339Y3A8	1365	186	1 2.2150 100 3.9180	3,925,000.00 3,800,333.76	3,861,218.75 98.3750000000	18,112.24 SUNGARD	60,884.99
A 34324	FHLB-MISCH 05/10/05 04/16/07	3133MYD61	1365	320	1 2.7800 100 3.9350	5,000,000.00 4,893,418.36	4,934,375.00 98.6875000000	63,708.33 SUNGARD	40,956.64
A 34701	FHLB-WF 03/03/06 04/16/07	3133XDGL9	1365	451	1 4.2500 100 5.0110	5,000,000.00 4,958,800.00	4,971,875.00 99.4375000000	97,395.83 SUNGARD	13,075.00
A 34730	FHLB-GILFD 03/30/06 04/16/07	3133XDGL9	1365	186	1 4.2500 100 5.1120	5,000,000.00 4,956,600.00	4,971,875.00 99.4375000000	97,395.83 SUNGARD	15,275.00
A 34247	FHLB-MISCH 04/04/05 04/23/07	31339YJS2	1365	320	1 2.4200 100 3.9950	2,000,000.00 1,938,480.00	1,968,750.00 98.4375000000	21,242.22 SUNGARD	30,270.00
A 34796	FHLB-GILFD 05/16/06 04/25/07	3133XBNF8	1365	186	1 4.0000 100 5.2560	10,000,000.00 9,909,133.33	9,928,125.00 99.2812500000	173,333.33 SUNGARD	42,325.00
A 34728	FHLB-CITIG 03/28/06 05/11/07	3133XDN72	1365	132	1 4.5000 100 5.0570	5,000,000.00 4,969,750.00	4,976,562.50 99.5312500000	87,500.00 SUNGARD	6,812.50
A 33788	FHLB-MISCH 01/22/04 05/15/07	3133MYRR0	1365	320	1 2.6250 100 2.6580	5,000,000.00 4,994,650.00	4,920,312.50 98.4062500000	49,583.33 SUNGARD	-74,337.50
A 33896	FHLB-UBC 05/13/04 05/15/07	3133X6ZJ8	1365	445	1 3.1250 100 3.5270	5,000,000.00 4,943,070.30	4,934,375.00 98.6875000000	59,027.78 SUNGARD	-8,695.30
A 34124	FHLB-WF 01/07/05 05/15/07	3133X7C51	1365	451	1 3.5000 100 3.4810	3,790,000.00 3,791,497.05	3,749,731.25 98.9375000000	50,112.22 SUNGARD	-41,765.80
A 34248	FHLB-WF 04/04/05 05/15/07	3133MNPQ8	1365	451	1 4.8750 100 3.9950	2,080,000.00 2,116,664.16	2,074,800.00 99.7500000000	38,306.67 SUNGARD	-41,864.16
A 34304	FHLB-JPM 05/02/05 05/15/07	3133X7C51	1365	325	1 3.5000 100 3.9080	5,000,000.00 4,960,400.00	4,946,875.00 98.9375000000	66,111.11 SUNGARD	-13,525.00
A 34770	FHLB-BA 04/24/06 05/15/07	3133X7C51	1365	40	1 3.5000 100 5.1820	1,870,000.00 1,837,966.90	1,850,131.25 98.9375000000	24,725.56 SUNGARD	12,164.35

CITY OF SAN JOSE  
TREASURY DIVISION  
INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

RUN: 10/17/06 16:27:02

INVESTMENTS OUTSTANDING AS OF 09/30/06  
MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 34619	FHLB-CITIG 12/29/05 05/17/07	3133X6V37	1365	132	1 3.2500	3,525,000.00	3,482,039.06	42,642.71	24,049.31
A 34934	FHLB-CITIG 09/26/06 05/18/07	3133XDXH9	1365	132	1 4.6250	2,740,000.00	2,728,868.75	46,817.85	-1,596.05
A 34350	FHLB-GILFD 06/02/05 06/08/07	3133XBSU0	1365	186	1 3.8750	5,000,000.00	4,954,687.50	60,815.97	-58,281.00
A 34382	FHLB-ZFNB 06/23/05 06/08/07	3133XBSU0	1365	500	1 3.8750	10,000,000.00	9,909,375.00	121,631.94	-96,025.00
A 33840	FHLB-MISCH 03/12/04 06/19/07	31339XKZ6	1365	320	1 2.4000	2,500,000.00	2,450,781.25	17,000.00	-59,754.89
A 33778	FHLB-MISCH 01/20/04 08/06/07	3133MYFS1	1365	320	1 2.9700	5,000,000.00	4,909,375.00	22,687.50	-124,775.00
A 34823	FHLB-GILFD 06/02/06 08/08/07	3133XENK1	1365	186	1 4.7500	5,000,000.00	4,981,250.00	34,965.28	15,700.00
A 34834	FHLB-GILFD 06/08/06 08/08/07	3133XENK1	1365	186	1 4.7500	5,000,000.00	4,981,250.00	34,965.28	14,000.00
A 34839	FHLB-GILFD 06/16/06 08/08/07	3133XENK1	1365	186	1 4.7500	5,000,000.00	4,981,250.00	34,965.28	21,900.00
A 33651	FHLB-WF 10/15/03 08/15/07	3133MQUV4	1365	451	1 3.7500	5,000,000.00	4,939,062.50	23,958.33	-168,237.50
A 33670	FHLB-WF 11/04/03 08/15/07	3133X0E88	1365	451	1 3.1250	5,000,000.00	4,914,062.50	19,965.28	-63,637.50
A 33694	FHLB-BOCM 11/20/03 08/15/07	3133X0E88	1365	42	1 3.1250	5,850,000.00	5,749,453.13	23,359.38	-113,241.37
A 33700	FHLB-WF 11/21/03 08/15/07	3133X0E88	1365	451	1 3.1250	5,000,000.00	4,914,062.50	19,965.28	-88,387.50
A 33776	FHLB-WF 01/16/04 08/15/07	3133X0E88	1365	451	1 3.1250	1,500,000.00	1,474,218.75	5,989.58	-44,756.25
A 34581	FHLB-GILFD 11/29/05 08/15/07	3133XCWV0	1365	186	1 4.2500	5,000,000.00	4,960,937.50	27,152.78	-5,462.50
A 34580	FHLB-GILFD 11/29/05 09/14/07	3133XCS95	1365	186	1 4.2500	10,000,000.00	9,915,625.00	20,069.44	-13,265.00
A 33696	FHLB-WF 12/17/03 09/17/07	3133X2KP9	1365	451	1 3.2500	5,000,000.00	4,912,500.00	46,944.44	-87,500.00
A 34825	FHLB-LB 06/02/06 10/05/07	3133X8X56	1365	260	1 3.3750	5,000,000.00	4,914,062.50	81,093.75	39,562.50
A 34579	FHLB-UBC 11/29/05 10/15/07	3133X5TF5	1365	445	1 2.7700	5,000,000.00	4,882,812.50	63,863.89	51,462.50
A 33695	FHLB-CITIG 11/20/03 11/15/07	3133MTQB7	1365	132	1 3.5000	5,000,000.00	4,914,062.50	66,111.11	-149,137.50
A 34153	FHLB-JPM 01/21/05 11/15/07	3133MTQB7	1365	325	1 3.5000	10,000,000.00	9,828,125.00	132,222.22	-155,039.79
A 33819	FHLB-CALL-WF 03/18/04 12/18/07	3133X4EJ6	1365	451	1 3.3000	5,000,000.00	4,896,875.00	5,958.33	-103,125.00
A 34832	FHLB-GILFD 06/06/06 12/24/07	3133X4Q38	1365	186	1 3.1000	1,000,000.00	976,562.50	8,352.78	9,082.50
A 33841	FHLB-WF 03/29/04 12/28/07	3133X5BH0	1365	451	1 2.7500	2,000,000.00	1,945,000.00	14,208.33	-55,000.00

CITY OF SAN JOSE  
TREASURY DIVISION  
INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

RUN: 10/17/06 16:27:02

INVESTMENTS OUTSTANDING AS OF 09/30/06  
MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 33854	FHLB-CALL-WF 03/29/04 12/28/07	3133X5M21	1365	451	100 3.0010	5,000,000.00	4,876,562.50	1,250.00 SUNGARD	-123,437.50
A 34127	FHLB-CALL-JPM 01/14/05 01/14/08	3133XACC9	1365	325	100 4.0000	5,000,000.00	4,934,375.00	42,777.78 SUNGARD	-65,625.00
A 34180	FHLB-CALL-JPM 02/02/05 01/28/08	3133XAGT8	1365	325	100 4.0170	5,000,000.00	4,932,812.50	35,000.00 SUNGARD	-64,737.50
A 34884	FHLB-UBC 07/28/06 02/01/08	3133XED97	1365	445	100 4.6250	3,450,000.00	3,430,593.75	26,593.75 SUNGARD	16,542.75
A 34840	FHLB-GILFD 06/16/06 02/15/08	3133XAMT1	1365	186	100 3.8750	10,525,000.00	10,363,835.94	52,113.37 SUNGARD	100,066.44
A 34869	FHLB-GILFD 07/06/06 02/15/08	3133XAMT1	1365	186	100 5.5920	2,785,000.00	2,742,354.69	13,789.62 SUNGARD	30,071.04
A 34907	FHLB-CITIG 08/29/06 02/15/08	3133XAMT1	1365	132	100 5.2760	5,000,000.00	4,923,437.50	24,756.94 SUNGARD	20,787.50
A 34866	FHLB-WF 07/06/06 02/22/08	3133X3TK9	1365	451	100 3.2700	1,000,000.00	976,562.50	3,451.67 SUNGARD	12,409.50
A 34870	FHLB-GILFD 07/06/06 03/10/08	3133XAT56	1365	186	100 4.0000	5,000,000.00	4,929,687.50	11,666.67 SUNGARD	55,837.50
A 34924	FHLB-GILFD 09/13/06 03/10/08	3133XAT56	1365	186	100 5.5920	4,873,850.00	4,929,687.50	11,666.67 SUNGARD	10,987.50
A 34928	FHLB-CITIG 09/13/06 04/18/08	3133XBJN6	1365	132	100 4.4800	2,940,000.00	2,917,031.25	59,636.27 SUNGARD	6,196.05
A 34923	FHLB-GILFD 09/13/06 04/28/08	3133XDHT1	1365	186	100 5.1320	2,963,885.87	99.21875000000	106,250.00 SUNGARD	9,187.50
A 34927	FHLB-CITIG 09/13/06 05/02/08	3133XDPD7	1365	132	100 4.8000	1,830,000.00	1,824,281.25	36,356.00 SUNGARD	3,248.25
A 34837	FHLB-LB 06/15/06 05/12/08	3133XBRV9	1365	260	100 4.3000	3,800,000.00	3,758,437.50	63,090.55 SUNGARD	37,606.70
A 33789	FHLB-GILFD 01/22/04 05/15/08	31339X5V2	1365	186	100 2.6250	5,000,000.00	4,817,187.50	49,583.33 SUNGARD	-85,698.85
A 33790	FHLB-WF 01/22/04 05/15/08	31339X5V2	1365	451	100 3.1150	1,000,000.00	963,437.50	9,916.67 SUNGARD	-16,901.50
A 34926	FHLB-GILFD 09/13/06 06/13/08	3133XC4D2	1365	186	100 4.1000	5,000,000.00	4,926,562.50	61,500.00 SUNGARD	9,762.50
A 33549	FHLB-CALL-WF 07/22/03 07/22/08	31339YD33	1365	451	100 3.1000	15,000,000.00	14,512,500.00	89,125.00 SUNGARD	-487,500.00
A 33564	FHLB-CALL-WF 07/23/03 07/23/08	31339YFF4	1365	451	100 3.2000	10,000,000.00	9,690,625.00	60,444.44 SUNGARD	-309,375.00
A 33894	FHLB-GILFD 05/10/04 08/15/08	3133X0LJ6	1365	186	100 3.7500	5,000,000.00	4,889,062.50	23,958.33 SUNGARD	-27,327.06
A 34925	FHLB-CITIG 09/13/06 09/12/08	3133XCASA2	1365	132	100 4.2500	5,000,000.00	4,931,250.00	11,215.28 SUNGARD	9,350.00
A 33801	FHLB-CSFB 01/29/04 11/14/08	3133X2BZ7	1365	180	100 3.6250	5,200,000.00	5,058,625.00	71,211.11 SUNGARD	-156,559.00
A 33675	FHLB-CALL-FTB 11/28/03 11/28/08	3133X2E92	1365	184	100 4.1000	5,000,000.00	4,909,375.00	70,041.67 SUNGARD	-90,625.00
A 33717	FHLB-CALL-CITIG 12/16/03 12/16/08	3133X2R56	1365	132	100 4.0000	5,000,000.00	4,898,437.50	58,333.33 SUNGARD	-101,562.50

CITY OF SAN JOSE  
TREASURY DIVISION  
INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

RUN: 10/17/06 16:27:02

INVESTMENTS OUTSTANDING AS OF 09/30/06  
MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 34207	FHLB-WF 02/25/05 02/13/09	3133XAN52	1365	451	1 3.8750	5,000,000.00	4,878,125.00	24,756.94	
				100	4.0750	4,963,550.00	97.5625000000	SUNGARD	-85,425.00
A 33796	FHLB-CALL-CITIG 02/27/04 02/27/09	3133X3S61	1365	132	1 4.0000	5,000,000.00	4,885,937.50	18,888.89	
				100	4.0000	5,000,000.00	97.7187500000	SUNGARD	-114,062.50
A 33987	FHLB-CALL-MISCH 09/10/04 02/27/09	3133MYNV5	1365	320	1 4.0000	5,000,000.00	4,885,937.50	68,888.89	
				100	4.0540	4,989,050.00	97.7187500000	SUNGARD	-103,112.50
A 33865	FHLB-CALL-WF 04/30/04 04/30/09	3133X65L6	1365	451	1 4.1250	3,005,000.00	2,940,204.69	51,992.76	
				100	4.1250	3,005,000.00	97.8437500000	SUNGARD	-64,795.31
A 33866	FHLB-CALL-WF 04/30/04 04/30/09	3133X6AW6	1365	451	1 4.1500	2,000,000.00	1,958,125.00	34,813.89	
				100	4.1500	2,000,000.00	97.9062500000	SUNGARD	-41,875.00
A 34865	FHLB-CALL-UBC 07/13/06 07/13/10	3133XG2K9	1365	445	1 6.0000	5,000,000.00	5,020,312.50	65,000.00	
				100	6.0000	5,000,000.00	100.4062500000	SUNGARD	20,312.50
A 34755	FHLB-CALL-UBC 04/28/06 04/28/11	3133XFD37	1365	445	1 6.0000	5,000,000.00	5,001,562.50	127,500.00	
				100	6.0060	4,998,750.00	100.0312500000	SUNGARD	2,812.50
A 34767	FHLB-CALL-CITIG 04/28/06 04/28/11	3133XFFQ4	1365	132	1 6.0000	5,000,000.00	5,001,562.50	127,500.00	
				100	6.0000	5,000,000.00	100.0312500000	SUNGARD	1,562.50
A 34771	FHLB-CALL-GILFD 05/25/06 05/25/11	3133XFH33	1365	186	1 6.0000	5,000,000.00	5,001,562.50	105,000.00	
				100	6.0000	5,000,000.00	100.0312500000	SUNGARD	1,562.50
A 34824	FHLB-CALL-GILFD 06/20/06 06/20/11	3133XFT48	1365	186	1 6.0000	5,000,000.00	5,014,062.50	84,166.67	
				100	6.0000	5,000,000.00	100.2812500000	SUNGARD	14,062.50
SUBTOTAL (Inv Type) 22 FEDERAL HOME LOAN BANKS 52.43%(M)					3.6960	591,406,000.00	585,229,076.59	5,337,487.88	1,777,754.25
					4.2001	588,010,445.21	98.95555300000		-4,210,634.59
A 33663	FNMA-WF 10/28/03 10/24/06	3136F4PP3	1365	451	1 2.7500	5,000,000.00	4,992,187.50	59,965.28	
				100	2.7500	5,000,000.00	99.8437500000	SUNGARD	-7,812.50
A 33859	FNMA-MISCH 03/30/04 11/28/06	3136F3UD6	1365	320	1 2.5000	2,965,000.00	2,952,028.13	25,326.04	
				100	2.1030	2,995,266.68	99.5625000000	SUNGARD	-43,238.55
A 33847	FNMA-GILFD 03/18/04 12/12/06	3136F3VL7	1365	186	1 2.2500	5,000,000.00	4,970,312.50	34,062.50	
				100	2.0880	5,021,405.20	99.4062500000	SUNGARD	-51,092.70
A 33711	FNMA-CALL-CITIG 12/15/03 12/15/06	3136F4A79	1365	132	1 3.0700	5,000,000.00	4,973,437.50	45,197.22	
				100	3.0700	5,000,000.00	99.4687500000	SUNGARD	-26,562.50
A 33715	FNMA-CALL-UBC 12/15/03 12/15/06	3136F4A79	1365	445	1 3.0700	5,000,000.00	4,973,437.50	45,197.22	
				100	3.0700	5,000,000.00	99.4687500000	SUNGARD	-26,562.50
A 33772	FNMA-UBS 01/16/04 12/19/06	3136F3WB8	1365	441	1 2.4500	5,000,000.00	4,968,750.00	34,708.33	
				100	2.4560	4,999,100.00	99.3750000000	SUNGARD	-30,350.00
A 33767	FNMA-GILFD 01/15/04 12/26/06	3136F3YX8	1365	186	1 2.1000	5,000,000.00	4,962,500.00	27,708.33	
				100	2.4240	4,954,150.00	99.2500000000	SUNGARD	8,350.00
A 33849	FNMA-UBC 03/22/04 12/29/06	3136F3G91	1365	445	1 2.1250	650,000.00	645,125.00	3,529.86	
				100	2.1090	650,266.50	99.2500000000	SUNGARD	-5,141.50
A 33677	FNMA-UBC 11/10/03 01/24/07	3136F2G44	1365	445	1 3.2000	5,000,000.00	4,967,187.50	29,777.78	
				100	3.1990	5,000,000.00	99.3437500000	SUNGARD	-32,812.50
A 34002	FNMA-GILFD 09/28/04 09/07/07	3136F6BF5	1365	186	1 3.3750	5,000,000.00	4,920,312.50	11,250.00	
				100	3.3970	4,996,875.00	98.4062500000	SUNGARD	-76,562.50
A 33785	FNMA-UBS 01/22/04 01/02/08	3136F3J56	1365	441	1 2.6200	5,000,000.00	4,853,125.00	32,386.11	
				100	3.0000	4,929,750.00	97.0625000000	SUNGARD	-76,625.00

CITY OF SAN JOSE  
 TREASURY DIVISION  
 INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

RUN: 10/17/06 16:27:02

INVESTMENTS OUTSTANDING AS OF 09/30/06  
 MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 33665	FNMA-WF 10/29/03 03/17/08	3136F3CT1	1365	451	1 3.2500	5,500,000.00	5,365,937.50	6,951.39	
A 33786	FNMA-GILFD 01/22/04 03/17/08	3136F3CT1	1365	186	1 3.2500	5,469,640.00	97.5625000000	SUNGARD	-103,702.50
A 33545	FNMA-UBC 06/30/03 06/30/08	3136F3C87	1365	445	1 2.7500	15,000,000.00	14,437,500.00	104,270.83	
A 33797	FNMA-BOCM 01/29/04 08/15/08	31359MSQ7	1365	42	100 2.7500	15,000,000.00	96.2500000000	SUNGARD	-562,500.00
A 33798	FNMA-MISCH 01/29/04 12/15/08	31359MTR4	1365	320	1 3.2500	5,000,000.00	4,846,875.00	20,763.89	
A 33800	FNMA-CITIG 01/29/04 12/15/08	31359MTR4	1365	132	100 3.1590	5,019,150.00	96.9375000000	SUNGARD	-172,275.00
A 33877	FNMA-WF 04/29/04 04/29/09	3136F5UT6	1365	451	1 3.3750	5,000,000.00	4,835,937.50	49,687.50	
A 33983	FNMA-CALL-GILFD 09/30/04 09/30/09	3136F6DQ9	1365	186	100 3.2920	5,018,400.00	96.7187500000	SUNGARD	-182,462.50
					1 3.3750	5,000,000.00	4,835,937.50	49,687.50	
					100 3.5730	4,955,900.00	96.7187500000	SUNGARD	-119,962.50
					1 4.0000	5,000,000.00	4,889,062.50	84,444.44	
					100 4.0000	5,000,000.00	97.7812500000	SUNGARD	-110,937.50
					1 4.5000	4,795,000.00	4,720,078.13	599.38	
					100 4.5040	4,794,250.78	98.4375000000	SUNGARD	-74,172.65
SUBTOTAL (Inv Type) 23 FEDERAL NAT MORTGAGE AS 8.69%(M)					3.0351	98,910,000.00	96,987,856.26	671,833.04	8,350.00
					3.0516	98,836,531.27	98.05667400000		-1,857,025.01
A 34138	FFCB-UBC 01/12/05 10/02/06	31331TGN5	1365	445	1 2.3750	5,000,000.00	5,000,000.00	59,045.14	76,443.85
A 34035	FFCB-GILFD 10/21/04 10/20/06	31331SDE0	1365	186	100 3.2940	4,923,556.15	100.0000000000	SUNGARD	
A 34712	FFCB-CITIG 03/15/06 11/24/06	31331TMB4	1365	132	1 2.7000	5,000,000.00	4,993,750.00	58,697.92	1,092.66
A 33730	FFCB-MISCH 12/11/03 12/11/06	31331TML2	1365	320	100 2.7010	4,992,657.34	99.8750000000	SUNGARD	
A 33782	FFCB-WF 01/21/04 12/18/06	31331TNG2	1365	451	1 2.7000	5,000,000.00	4,981,250.00	47,625.00	58,850.00
A 34151	FFCB-GILFD 01/21/05 01/05/07	31331SLD3	1365	186	100 5.0050	4,922,400.00	99.6250000000	SUNGARD	
A 33851	FFCB-UBC 03/23/04 01/16/07	31331QZ75	1365	445	1 2.9000	5,000,000.00	4,976,562.50	44,305.56	
A 34566	FFCB-UBC 11/15/05 03/22/07	31331SVC4	1365	445	100 2.7690	5,018,700.00	99.5312500000	SUNGARD	-42,137.50
A 34277	FFCB-MISCH 04/20/05 03/28/07	31331SUS0	1365	320	1 2.7500	4,315,000.00	4,290,728.13	33,950.66	
A 34322	FFCB-GILFD 05/10/05 03/28/07	31331SUS0	1365	186	100 2.4200	4,354,698.00	99.4375000000	SUNGARD	-63,969.87
A 34565	FFCB-UBC 11/15/05 03/28/07	31331SUS0	1365	445	1 3.3750	5,000,000.00	4,975,000.00	40,312.50	
A 34279	FFCB-GILFD 04/20/05 04/13/07	31331SUC5	1365	186	100 3.3480	5,002,525.00	99.5000000000	SUNGARD	-27,525.00
A 34281	FFCB-WF 04/26/05 04/26/07	31331SVK6	1365	451	1 2.2500	1,550,000.00	1,536,437.50	7,265.63	
					100 2.0500	1,558,416.50	99.1250000000	SUNGARD	-21,979.00
					1 3.8000	2,000,000.00	1,986,250.00	1,900.00	10,690.00
					100 4.7400	1,975,560.00	99.3125000000	SUNGARD	
					1 4.0000	5,000,000.00	4,968,750.00	1,666.67	
					100 3.7990	5,018,750.00	99.3750000000	SUNGARD	-50,000.00
					1 4.0000	5,000,000.00	4,968,750.00	1,666.67	
					100 3.8870	5,010,164.50	99.3750000000	SUNGARD	-41,414.50
					1 4.0000	2,030,000.00	2,017,312.50	676.67	7,105.00
					100 4.7400	2,010,207.50	99.3750000000	SUNGARD	
					1 3.9000	5,000,000.00	4,964,062.50	91,000.00	
					100 3.8240	5,007,147.50	99.2812500000	SUNGARD	-43,085.00
					1 3.7500	5,000,000.00	4,957,812.50	80,729.17	
					100 3.8600	4,989,500.00	99.1562500000	SUNGARD	-31,687.50

CITY OF SAN JOSE  
 TREASURY DIVISION  
 INVESTMENT INVENTORY WITH MARKET VALUE

PAGE: 8

(RPTMKT)

RUN: 10/17/06 16:27:02

INVESTMENTS OUTSTANDING AS OF 09/30/06  
 MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 34157	FFCB-WF 01/21/05 09/04/07	31331TVJ7	1365	451	1 2.7000	2,500,000.00	2,445,312.50	5,062.50	
				100	3.4670	2,452,325.00	97.8125000000	SUNGARD	-7,012.50
A 33853	FFCB-CSFB 03/26/04 09/17/07	31331TYF2	1365	180	1 2.6250	5,000,000.00	4,885,937.50	5,104.17	
				100	2.3680	5,042,550.00	97.7187500000	SUNGARD	-156,612.50
A 34829	FFCB-GILFD 06/06/06 09/17/07	31331QUM7	1365	186	1 3.1250	2,752,000.00	2,700,400.00	3,344.44	19,731.84
				100	5.2400	2,680,668.16	98.1250000000	SUNGARD	
A 33773	FFCB-WF 02/09/04 11/09/07	31331TQP9	1365	451	1 3.0000	5,000,000.00	4,887,500.00	21,666.67	
				100	3.0000	5,000,000.00	97.7500000000	SUNGARD	-112,500.00
A 33787	FFCB-MISCH 01/22/04 12/18/07	31331TNT4	1365	320	1 3.1000	5,000,000.00	4,884,375.00	44,347.22	
				100	2.9530	5,026,800.00	97.6875000000	SUNGARD	-142,425.00
A 33856	FFCB-CALL-GILFD 03/29/04 03/17/08	31331TWHO	1365	186	1 3.2400	3,000,000.00	2,925,000.00	3,780.00	
				100	3.2480	2,999,062.50	97.5000000000	SUNGARD	-74,062.50
A 34126	FFCB-CALL-WF 01/10/05 11/30/09	31331SHJ5	1365	451	1 4.1500	2,150,000.00	2,094,906.25	29,989.51	
				100	4.2130	2,143,953.13	97.4375000000	SUNGARD	-49,046.88
SUBTOTAL (Inv Type) 27 FEDERAL FARM CREDIT BAN 7.12%(M)					3.1991	80,297,000.00	79,440,096.88	582,136.10	173,913.35
					3.4652	80,129,641.28	98.9328330000		-863,457.75
A 33503	FHLMC-WF 06/04/03 12/04/06	3128X1GF8	1365	451	1 2.2500	10,000,000.00	9,946,875.00	73,125.00	
				100	2.2500	10,000,000.00	99.4687500000	SUNGARD	-53,125.00
A 34703	FHLMC-BA 03/06/06 02/15/07	3134A4UN2	1365	40	1 2.3750	5,000,000.00	4,946,875.00	15,173.61	68,325.00
				100	5.0470	4,878,550.00	98.9375000000	SUNGARD	
A 34765	FHLMC-GILFD 04/19/06 02/15/07	3134A4UN2	1365	186	1 2.3750	5,470,000.00	5,411,881.25	16,599.93	64,737.45
				100	5.1960	5,347,143.80	98.9375000000	SUNGARD	
A 34708	FHLMC-BA 03/09/06 03/15/07	3134A4NW0	1365	40	1 4.8750	2,125,000.00	2,121,015.63	4,604.17	
				100	5.0420	2,121,515.00	99.8125000000	SUNGARD	-499.37
A 34720	FHLMC-CITIG 03/21/06 03/15/07	3134A4NW0	1365	132	1 4.8750	10,000,000.00	9,981,250.00	21,666.67	
				100	5.0420	9,984,100.00	99.8125000000	SUNGARD	-2,850.00
A 34722	FHLMC-BA 03/21/06 03/15/07	3134A4NW0	1365	40	1 4.8750	560,000.00	558,950.00	1,213.33	
				100	5.0690	558,964.00	99.8125000000	SUNGARD	-14.00
A 34725	FHLMC-BA 03/27/06 03/15/07	3128X4ED9	1365	40	1 3.7500	5,000,000.00	4,965,625.00	8,333.33	24,425.00
				100	5.0100	4,941,200.00	99.3125000000	SUNGARD	
A 34731	FHLMC-GILFD 03/30/06 03/15/07	3128X4ED9	1365	186	1 3.7500	5,000,000.00	4,965,625.00	8,333.33	28,425.00
				100	5.1080	4,937,200.00	99.3125000000	SUNGARD	
A 34763	FHLMC-BA 04/19/06 03/15/07	3128X4ED9	1365	40	1 3.7500	10,000,000.00	9,931,250.00	16,666.67	55,550.00
				100	5.1680	9,875,700.00	99.3125000000	SUNGARD	
A 34773	FHLMC-JPM 04/27/06 03/15/07	3134A4NW0	1365	325	1 4.8750	6,368,000.00	6,356,060.00	13,797.33	4,935.20
				100	5.1790	6,351,124.80	99.8125000000	SUNGARD	
A 34732	FHLMC-CS 03/30/06 03/16/07	3128X2L60	1365	179	1 2.7000	5,000,000.00	4,940,625.00	5,625.00	51,825.00
				100	5.0990	4,888,800.00	98.8125000000	SUNGARD	
A 34721	FHLMC-CITIG 03/21/06 04/02/07	3128X4JX0	1365	132	1 4.1250	5,000,000.00	4,970,312.50	17,187.50	15,512.50
				100	5.0370	4,954,800.00	99.4062500000	SUNGARD	
A 34733	FHLMC-CITIG 03/30/06 04/02/07	3128X4JX0	1365	132	1 4.1250	3,184,000.00	3,165,095.00	10,945.00	12,457.40
				100	5.1430	3,152,637.60	99.4062500000	SUNGARD	
A 34788	FHLMC-CITIG 05/05/06 04/05/07	3128X4QC8	1365	132	1 4.2500	5,000,000.00	4,973,437.50	103,888.89	17,237.50
				100	5.2370	4,973,908.33	99.4687500000	SUNGARD	

CITY OF SAN JOSE  
 TREASURY DIVISION  
 INVESTMENT INVENTORY WITH MARKET VALUE

PAGE: 9

(RPTMKT)

RUN: 10/17/06 16:27:02

INVESTMENTS OUTSTANDING AS OF 09/30/06  
 MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 34715	FHLMC-GILFD 03/17/06 04/27/07	3128X3BP7	1365	186	1 3.0000 100 5.0040	3,000,000.00 2,935,710.00	2,959,687.50 98.65625000000	38,500.00 SUNGARD	23,977.50
A 33517	FHLMC-UBC 06/11/03 06/11/07	3128X1JN8	1365	445	1 2.4000 100 2.4000	5,000,000.00 5,000,000.00	4,904,687.50 98.09375000000	36,666.67 SUNGARD	-95,312.50
A 34800	FHLMC-CALL-LB 05/22/06 06/18/07	3128X5BM9	1365	260	1 5.3750 100 5.3790	5,000,000.00 5,000,000.00	5,001,562.50 100.03125000000	96,302.08 SUNGARD	1,562.50
A 34830	FHLMC-LB 06/06/06 08/23/07	3128X3TM5	1365	260	1 3.3750 100 5.3300	5,000,000.00 4,886,284.57	4,921,875.00 98.43750000000	17,812.50 SUNGARD	35,590.43
A 34838	FHLMC-GILFD 06/16/06 09/17/07	3128X4T43	1365	186	1 5.0000 100 5.4770	5,000,000.00 4,971,050.00	4,993,750.00 99.87500000000	9,722.22 SUNGARD	22,700.00
A 34828	FHLMC-GILFD 06/06/06 11/02/07	3128X3H55	1365	186	1 3.2500 100 5.2350	4,785,000.00 4,672,406.29	4,692,290.63 98.06250000000	64,364.89 SUNGARD	34,571.63
A 34859	FHLMC-GILFD 06/28/06 11/02/07	3128X3H55	1365	186	1 3.2500 100 5.5990	5,372,000.00 5,237,622.40	5,267,917.50 98.06250000000	72,260.86 SUNGARD	57,453.54
A 34835	FHLMC-GILFD 06/08/06 11/15/07	3128X4GY1	1365	186	1 4.5000 100 5.3200	2,610,000.00 2,580,768.00	2,592,871.88 99.34375000000	15,007.50 SUNGARD	12,103.88
A 34883	FHLMC-BA 07/28/06 11/15/07	3128X4GY1	1365	40	1 4.5000 100 5.3850	3,065,000.00 3,031,591.50	3,044,885.94 99.34375000000	17,623.75 SUNGARD	13,294.44
A 34831	FHLMC-GILFD 06/06/06 11/26/07	3128X4BB6	1365	186	1 4.2000 100 5.3160	2,750,000.00 2,710,253.33	2,722,500.00 99.00000000000	40,104.16 SUNGARD	15,455.00
A 34860	FHLMC-GILFD 06/29/06 12/28/07	3128X4DF5	1365	186	1 4.2000 100 5.6130	5,770,000.00 5,655,157.77	5,710,496.88 98.96875000000	62,604.50 SUNGARD	56,012.28
A 34868	FHLMC-UBC 07/06/06 12/28/07	3128X4DF5	1365	445	1 4.2000 100 5.6130	5,000,000.00 4,905,766.67	4,948,437.50 98.96875000000	54,250.00 SUNGARD	47,337.50
A 34906	FHLMC-WF 08/29/06 02/15/08	3128X4GR6	1365	451	1 4.5000 100 5.2600	5,000,000.00 4,955,850.00	4,959,375.00 99.18750000000	28,750.00 SUNGARD	12,275.00
A 34867	FHLMC-GILFD 07/06/06 02/25/08	3128X0L31	1365	186	1 3.2500 100 5.5970	1,890,000.00 1,821,468.60	1,842,750.00 97.50000000000	6,142.50 SUNGARD	21,281.40
A 34885	FHLMC-BA 07/28/06 04/25/08	3128X4SH5	1365	40	1 4.7000 100 5.3400	1,500,000.00 1,502,327.50	1,491,093.75 99.40625000000	30,550.00 SUNGARD	6,978.75
A 33508	FHLMC-CALL-WF 05/30/03 05/30/08	3128X1HM2	1365	451	1 2.6500 100 2.6500	5,000,000.00 5,000,000.00	4,815,625.00 96.31250000000	44,534.72 SUNGARD	-184,375.00
A 34914	FHLMC-CALL-CITIG 09/07/06 02/24/11	3128X4N56	1365	132	1 5.2500 100 5.2620	5,000,000.00 5,006,979.17	5,010,937.50 100.21875000000	26,979.17 SUNGARD	13,437.50
A 34821	FHLMC-CALL-UBC 06/01/06 05/23/11	3128X5AD0	1365	445	1 5.7500 100 5.7670	5,000,000.00 5,002,638.89	5,040,625.00 100.81250000000	102,222.22 SUNGARD	44,375.00
A 34780	FHLMC-CALL-GILFD 05/24/06 05/24/11	3128X46Q9	1365	186	1 6.0000 100 6.0000	5,000,000.00 5,000,000.00	5,014,075.05 100.2815010000	105,833.33 SUNGARD	14,075.05
SUBTOTAL (Inv Type) 30 FED HOME LOAN MORTGAGE 14.08%(M)					3.9348 4.9215	158,449,000.00 156,841,518.22	157,170,321.01 99.19300300000	1,187,390.83	775,911.45 -336,175.87
A 33768	FHLB-WF 01/15/04 12/22/06	31339XQY3	1365	451	1 2.3100 100 2.4300	5,000,000.00 4,983,030.00	4,967,187.50 99.34375000000	2,566.67 SUNGARD	-15,842.50
SUBTOTAL (Inv Type) 32 FHLB-QUARTERLY .45%(M)					2.3100 2.4300	5,000,000.00 4,983,030.00	4,967,187.50 99.34375000000	2,566.67	.00 -15,842.50

CITY OF SAN JOSE  
 TREASURY DIVISION  
 INVESTMENT INVENTORY WITH MARKET VALUE

PAGE: 10  
 RUN: 10/17/06 16:27:02

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 09/30/06  
 MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS	
A 34929	FHLB-DISC-CITIG 09/15/06 11/06/06	313385N44	1365	1	5.0800	6,337,000.00	6,305,315.00	.00	14,814.50	
			132	100	5.1890	6,290,500.50	99.50000000000	SUNGARD		
A 34606	FHLB-DISC-BA 12/15/05 12/01/06	313385R57	1365	1	4.4500	500,000.00	495,781.25	.00	17,475.00	
			40	100	4.6640	478,306.25	99.15625000000	SUNGARD		
A 34601	FHLB-DISC-WF 12/13/05 12/07/06	313385S31	1365	1	4.4700	5,000,000.00	4,953,125.00	.00	176,004.17	
			451	100	4.6890	4,777,120.83	99.06250000000	SUNGARD		
A 34607	FHLB-DISC-WF 12/16/05 12/08/06	313385S49	1365	1	4.4400	790,000.00	782,593.75	.00	27,377.45	
			451	100	4.6560	755,216.30	99.06250000000	SUNGARD		
SUBTOTAL (Inv Type) 43 FHLB DISCOUNT NOTES					1.12%(M)	4.7793	12,627,000.00	12,536,815.00	.00	235,671.12
						4.9417	12,301,143.88	99.28577700000		
A 34861	FHLMC-DISC-UBC 06/30/06 10/03/06	313397J28	1365	1	5.2400	11,220,000.00	11,220,000.00	.00	155,147.67	
			445	100	5.3870	11,064,852.33	100.00000000000	SUNGARD		
A 34709	FHLMC-DISC-UBS 03/09/06 03/06/07	313396CS0	1365	1	4.7900	3,176,000.00	3,107,517.50	.00	84,493.07	
			441	100	5.0390	3,023,024.43	97.84375000000	SUNGARD		
A 34738	FHLMC-DISC-UBS 03/30/06 03/06/07	313396CS0	1365	1	4.8700	3,218,000.00	3,148,611.88	.00	79,057.33	
			441	100	5.1300	3,069,554.55	97.84375000000	SUNGARD		
A 34747	FHLMC-DISC-UBC 04/07/06 03/06/07	313396CS0	1365	1	4.9150	1,781,000.00	1,742,597.19	.00	42,568.13	
			445	100	5.1600	1,700,029.06	97.84375000000	SUNGARD		
A 34743	FHLMC-DISC-UBS 04/06/06 04/03/07	313396DW0	1365	1	4.8750	10,000,000.00	9,743,750.00	.00	233,958.33	
			441	100	5.1320	9,509,791.67	97.43750000000	SUNGARD		
A 34745	FHLMC-DISC-UBS 04/06/06 04/03/07	313396DW0	1365	1	4.8900	5,656,000.00	5,511,065.00	.00	133,179.95	
			441	100	5.1490	5,377,885.05	97.43750000000	SUNGARD		
A 34748	FHLMC-DISC-UBS 04/11/06 04/03/07	313396DW0	1365	1	4.9300	6,504,000.00	6,337,335.00	.00	151,310.14	
			441	100	5.2040	6,186,024.86	97.43750000000	SUNGARD		
A 34749	FHLMC-DISC-UBS 04/12/06 04/03/07	313396DW0	1365	1	4.9250	1,282,000.00	1,249,148.75	.00	29,585.71	
			441	100	5.1980	1,219,563.04	97.43750000000	SUNGARD		
A 34750	FHLMC-DISC-UBS 04/13/06 04/03/07	313396DW0	1365	1	4.9550	8,314,000.00	8,100,953.75	.00	193,190.80	
			441	100	5.2300	7,907,762.95	97.43750000000	SUNGARD		
A 34756	FHLMC-DISC-UBS 04/18/06 04/03/07	313396DW0	1365	1	4.9550	5,000,000.00	4,871,875.00	.00	112,743.06	
			441	100	5.2270	4,759,131.94	97.43750000000	SUNGARD		
A 34757	FHLMC-DISC-UBS 04/18/06 04/03/07	313396DW0	1365	1	4.9150	6,587,000.00	6,418,208.13	.00	145,966.10	
			441	100	5.1840	6,272,242.03	97.43750000000	SUNGARD		
A 34766	FHLMC-DISC-UBS 04/19/06 04/03/07	313396DW0	1365	1	4.9200	10,000,000.00	9,743,750.00	.00	220,716.67	
			441	100	5.1890	9,523,033.33	97.43750000000	SUNGARD		
A 34777	FHLMC-DISC-UBS 05/01/06 04/17/07	313396EL3	1365	1	4.9500	2,908,000.00	2,828,030.00	.00	60,377.35	
			441	100	5.2220	2,767,652.65	97.25000000000	SUNGARD		
A 34792	FHLMC-DISC-UBS 05/12/06 04/17/07	313396EL3	1365	1	4.9900	1,686,000.00	1,639,635.00	.00	33,092.43	
			441	100	5.2600	1,606,542.57	97.25000000000	SUNGARD		
A 34789	FHLMC-DISC-CS 05/09/06 05/01/07	313396FA6	1365	1	4.9900	2,224,000.00	2,158,670.00	.00	44,722.79	
			179	100	5.2700	2,113,947.21	97.06250000000	SUNGARD		
SUBTOTAL (Inv Type) 44 FHLMC DISCOUNT NOTES					6.97%(M)	4.9623	79,556,000.00	77,821,147.20	.00	1,720,109.53
						5.2114	76,101,037.67	97.81933100000		

CITY OF SAN JOSE  
 TREASURY DIVISION  
 INVESTMENT INVENTORY WITH MARKET VALUE

PAGE: 11

(RPTMKT)

RUN: 10/17/06 16:27:02

INVESTMENTS OUTSTANDING AS OF 09/30/06  
 MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 34937	CP-DISC-UBS AMERICAS-BA 09/29/06 10/02/06	9026X1K22	1365	1	5.3400	7,304,000.00	7,302,932.80	.00	2,183.08
A 34894	CP-DISC-INTL LSE FIN-LB 08/16/06 10/13/06	45974NKD7	1365	1	5.2200	5,659,000.00	5,649,077.89	.00	37,670.08
A 34920	CP-DISC-INTL LSE FIN-LB 09/11/06 10/13/06	45974NKD7	1365	1	5.2300	13,000,000.00	12,977,206.67	.00	37,642.23
A 34936	CP-DISC-UBS FIN DEL-LB 09/28/06 10/26/06	90262DKS3	1365	1	5.2350	7,759,000.00	7,730,658.10	.00	3,250.16
A 34933	CP-DISC-UBS FIN DEL-BA 09/22/06 11/06/06	90262DL60	1365	1	5.2400	11,658,000.00	11,596,678.92	.00	15,038.82
SUBTOTAL (Inv Type) 82 COMMERCIAL PAPER, DISCO 4.05%(M)					5.2500	45,380,000.00	45,256,554.38	.00	95,784.37
					5.3485	45,160,770.01	99.72797400000		
A 32936	STATE INVESTMT POOL-CTY 01/01/02 10/01/06		1235	1	4.9269	13,285,000.00	13,285,000.00*	-2.18	0.00
A 33658	STATE INVESTMT POOL-RDA 10/01/03 10/01/06		1365	1	4.9269	18,581,000.00	18,581,000.00*	-1.95	0.00
SUBTOTAL (Inv Type) 99 PASSBOOK & STATE POOL 2.86%(M)					4.9269	31,866,000.00	31,866,000.00	-4.13	.00
					4.9269	31,866,000.00	100.0000000000		
SUBTOTAL (Fund) 1 INVESTMENT FUNDS 99.80%(M)					3.8043	1128580000.00	1116116934.51	8,044,460.34	4,787,494.07
					4.2449	1119529902.43	98.89568600000	-7,741,040.92	

\* MARKET = BOOK LESS PURCHASE INTEREST

CITY OF SAN JOSE  
 TREASURY DIVISION  
 INVESTMENT INVENTORY WITH MARKET VALUE

PAGE: 12  
 RUN: 10/17/06 16:27:02

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 09/30/06  
 MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 34909	UST-BILLS-WF 08/31/06 02/22/07	912795YU9	1365 451	8 100	4.9200 5.1110	62,400.00 60,907.60	61,218.70 98.10689655172	.00 SUNGARD	311.10
SUBTOTAL (Inv Type) 11 TREASURY BILLS			100.00%(M)		4.9200 5.1110	62,400.00 60,907.60	61,218.70 98.10689700000	.00	311.10
SUBTOTAL (Fund) 8 EVERGREEN CREEK			.01%(M)		4.9200 5.1110	62,400.00 60,907.60	61,218.70 98.10689700000	.00	311.10

CITY OF SAN JOSE  
 TREASURY DIVISION  
 INVESTMENT INVENTORY WITH MARKET VALUE

PAGE: 13  
 RUN: 10/17/06 16:27:02

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 09/30/06  
 MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS	
A 34910	UST-BILLS-WF 08/31/06 02/22/07	912795YU9	1365 451	33 100	4.9200 5.1110	62,600.00 61,102.82	61,414.92 98.10689655172	.00 SUNGARD	312.10	
SUBTOTAL (Inv Type) 11 TREASURY BILLS					100.00%(M)	4.9200 5.1110	62,600.00 61,102.82	61,414.92 98.10689700000	.00	312.10
SUBTOTAL (Fund) 33 Reassessment Revenue Bonds,					.01%(M)	4.9200 5.1110	62,600.00 61,102.82	61,414.92 98.10689700000	.00	312.10

CITY OF SAN JOSE  
 TREASURY DIVISION  
 INVESTMENT INVENTORY WITH MARKET VALUE

PAGE: 14  
 RUN: 10/17/06 16:27:02

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 09/30/06  
 MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 34903	FHLB-DISC-CITIG 08/25/06 10/27/06	313385M29	1365 132	34 100	5.1250 5.2430	222,780.00 220,781.94	222,014.19 99.65625000000	.00 SUNGARD	1,232.25
A 34931	FHLB-DISC-UBS 09/20/06 11/15/06	313385P59	1365 441	34 000	5.1450 5.2590	550,572.00 546,165.59	547,130.93 99.37500000000	.00 SUNGARD	965.34
SUBTOTAL (Inv Type) 43 FHLB DISCOUNT NOTES 100.00%(M)					5.1392 5.2544	773,352.00 766,947.53	769,145.12 99.45602000000	.00	2,197.59
SUBTOTAL (Fund) 34 CSJ/CSC Jt Pwr			.07%(M)		5.1392 5.2544	773,352.00 766,947.53	769,145.12 99.45602000000	.00	2,197.59

CITY OF SAN JOSE  
 TREASURY DIVISION  
 INVESTMENT INVENTORY WITH MARKET VALUE

PAGE: 15  
 RUN: 10/17/06 16:27:02

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 09/30/06  
 MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 34904	FHLB-DISC-CITIG 08/25/06 10/27/06	313385M29	1365 132	40 100	5.1250 5.2430	357,220.00 354,016.18	355,992.06 99.65625000000	.00 SUNGARD	1,975.88
A 34932	FHLB-DISC-UBS 09/20/06 11/15/06	313385P59	1365 441	40 000	5.1450 5.2590	31,428.00 31,176.47	31,231.58 99.37500000000	.00 SUNGARD	55.11
SUBTOTAL (Inv Type) 43 FHLB DISCOUNT NOTES 100.00%(M)					5.1266 5.2443	388,648.00 385,192.65	387,223.64 99.63350700000	.00	2,030.99
SUBTOTAL (Fund) 40 '97 Community Facility Dist .03%(M)					5.1266 5.2443	388,648.00 385,192.65	387,223.64 99.63350700000	.00	2,030.99

CITY OF SAN JOSE  
 TREASURY DIVISION  
 INVESTMENT INVENTORY WITH MARKET VALUE

PAGE: 16  
 RUN: 10/17/06 16:27:02

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 09/30/06  
 MAJOR SORT KEY IS FUND

INVEST NUMBER	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK BROK	FUND SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 34862	DREYFUS MMF-WF-46 07/03/06 10/01/06		1365 451	46 100	5.0897 5.0897	1,008,332.44 1,008,332.44	1,008,332.44* 100.0000000000	4,218.18 BOOK	0.00
SUBTOTAL (Inv Type) 97 WFB MONEY MARKET FUND 100.00%(M)					5.0897 5.0897	1,008,332.44 1,008,332.44	1,008,332.44 100.0000000000	4,218.18	.00
SUBTOTAL (Fund) 46 AIRPORT C/P SER B .09%(M)					5.0897 5.0897	1,008,332.44 1,008,332.44	1,008,332.44 100.0000000000	4,218.18	.00
GRAND TOTAL					3.8070 4.2468	1130875332.44 1121812385.47	1118404269.33 98.89722000000	8,048,678.52	4,792,345.85 -7,741,040.92

\* MARKET = BOOK LESS PURCHASE INTEREST

## **SECTION E**

### **DETAIL OF INVESTMENT ACTIVITY**

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

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



C I T Y O F S A N J O S E  
T R E A S U R Y D I V I S I O N  
D E T A I L T R A N S A C T I O N R E P O R T - F I X E D I N C O M E  
0 7 / 0 1 / 0 6 T O 0 9 / 3 0 / 0 6  
S E T T L E M E N T D A T E B A S I S  
F U N D : 1 I N V E S T M E N T F U N D S

\* ACTIVE TRANSACTIONS \*

PAGE: 1  
RUN: 10/17/06 16:26:26

INV #	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TXN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH DATE	/ENTRY	SETTLE	TYP YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
32936	STATE INVESTMT POOL-CT	1235	10/01/06	09/30/06	INTR	4.927		-190,631.77	
gabriel		09/30/06	10/17/06	09/30/06		4.927			190,631.77
33539	FHLB-BOCM	1365	01/09/07	07/09/06	INTR	2.000		-50,000.00	
snj101		07/09/06	07/11/06	07/09/06		2.000			50,000.00
33549	FHLB-CALL-WF	1365	07/22/08	07/22/06	INTR	3.100		-232,500.00	
snj101		07/22/06	07/25/06	07/22/06		3.100			232,500.00
33564	FHLB-CALL-WF	1365	07/23/08	07/23/06	INTR	3.200		-160,000.00	
snj101		07/23/06	07/25/06	07/23/06		3.200			160,000.00
33651	FHLB-WF	1365	08/15/07	08/15/06	INTR	3.750		-93,750.00	
snj101		08/15/06	08/16/06	08/15/06		3.150			93,750.00
33658	STATE INVESTMT POOL-RD	1365	10/01/06	09/30/06	INTR	4.927		-238,066.84	
gabriel		09/30/06	10/17/06	09/30/06		4.927			238,066.84
33665	FNMA-WF	1365	03/17/08	09/17/06	INTR	3.250		-89,375.00	
snj101		09/17/06	09/19/06	09/17/06		3.386			89,375.00
33670	FHLB-WF	1365	08/15/07	08/15/06	INTR	3.125		-78,125.00	
snj101		08/15/06	08/16/06	08/15/06		3.250			78,125.00
33677	FNMA-UBC	1365	01/24/07	07/24/06	INTR	3.200		-80,000.00	
snj101		07/24/06	07/25/06	07/24/06		3.199			80,000.00
33694	FHLB-BOCM	1365	08/15/07	08/15/06	INTR	3.125		-91,406.25	
snj101		08/15/06	08/16/06	08/15/06		3.062			91,406.25
33700	FHLB-WF	1365	08/15/07	08/15/06	INTR	3.125		-78,125.00	
snj101		08/15/06	08/16/06	08/15/06		3.110			78,125.00
33768	FHLB-WF	1365	12/22/06	09/23/06	INTR	2.310		-28,875.00	
snj101		09/23/06	09/26/06	09/23/06		2.430			28,875.00
33770	FHLB-FTB	1365	01/09/07	07/09/06	INTR	2.000		-50,000.00	
snj101		07/09/06	07/11/06	07/09/06		2.493			50,000.00
33773	FFCB-WF	1365	11/09/07	08/09/06	INTR	3.000		-75,000.00	
snj101		08/09/06	08/10/06	08/09/06		3.000			75,000.00
33774	FHLB-FTB	1365	12/22/06	09/23/06	INTR	2.310		-28,875.00	
snj101		09/23/06	09/26/06	09/23/06		2.433			28,875.00
33775	FHLB-FTB	1365	02/06/07	08/06/06	INTR	2.650		-66,250.00	
snj101		08/06/06	08/08/06	08/06/06		2.494			66,250.00
33776	FHLB-WF	1365	08/15/07	08/15/06	INTR	3.125		-23,437.50	
snj101		08/15/06	08/16/06	08/15/06		2.751			23,437.50
33778	FHLB-MISCH	1365	08/06/07	08/06/06	INTR	2.970		-74,250.00	
snj101		08/06/06	08/08/06	08/06/06		2.766			74,250.00
33785	FNMA-UBS	1365	01/02/08	07/02/06	INTR	2.620		-65,500.00	
snj101		07/02/06	07/05/06	07/02/06		3.000			65,500.00
33786	FNMA-GILFD	1365	03/17/08	09/17/06	INTR	3.250		-81,250.00	
snj101		09/17/06	09/19/06	09/17/06		3.082			81,250.00
33796	FHLB-CALL-CITIG	1365	02/27/09	08/27/06	INTR	4.000		-100,000.00	
snj101		08/27/06	08/29/06	08/27/06		4.000			100,000.00
33797	FNMA-BOCM	1365	08/15/08	08/15/06	INTR	3.250		-81,250.00	
snj101		08/15/06	08/16/06	08/15/06		3.159			81,250.00

C I T Y O F S A N J O S E  
T R E A S U R Y D I V I S I O N  
DETAIL TRANSACTION REPORT - FIXED INCOME  
07/01/06 TO 09/30/06  
SETTLEMENT DATE BASIS  
FUND: 1 INVESTMENT FUNDS

\* ACTIVE TRANSACTIONS \*

PAGE: 2  
RUN: 10/17/06 16:26:26

INV # USER	DESCRIPTION/POOL# MEMO	BANK CASH	BROK DATE	MATURITY /ENTRY	TRADE/ SETTLE	TXN TYP	COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
33819 snj101	FHLB-CALL-WF	1365	09/18/06	12/18/07	09/18/06	INTR	3.300			-82,500.00	82,500.00
33824 snj101	FHLB-WF	1365	08/15/06	02/15/07	08/15/06	INTR	2.875			-36,656.25	36,656.25
33827 snj101	FHLB-BOCM	1365	08/28/06	02/28/07	08/28/06	INTR	2.835			-78,529.50	78,529.50
33838 snj101	FHLB-GILFD	1365	09/16/06	03/16/07	09/16/06	INTR	2.400			-16,680.00	16,680.00
33851 snj101	FFCB-UBC	1365	07/16/06	01/16/07	07/16/06	INTR	2.250			-17,437.50	17,437.50
33853 snj101	FFCB-CSFB	1365	09/17/06	09/17/07	09/17/06	INTR	2.625			-65,625.00	65,625.00
33854 snj101	FHLB-CALL-WF	1365	09/28/06	12/28/07	09/28/06	INTR	3.000			-75,000.00	75,000.00
33856 snj101	FFCB-CALL-GILFD	1365	09/17/06	03/17/08	09/17/06	INTR	3.240			-48,600.00	48,600.00
33894 snj101	FHLB-GILFD	1365	08/15/06	08/15/08	08/15/06	INTR	3.750			-93,750.00	93,750.00
33983 snj101	FNMA-CALL-GILFD	1365	09/30/06	09/30/09	09/30/06	INTR	4.500			-107,887.50	107,887.50
34002 snj101	FNMA-GILFD	1365	09/07/06	09/07/07	09/07/06	INTR	3.375			-84,375.00	84,375.00
34050 snj101	FHLB-GILFD	1365	09/24/06	03/23/07	09/24/06	INTR	2.450			-65,966.25	65,966.25
34127 snj101	FHLB-CALL-JPM	1365	07/14/06	01/14/08	07/14/06	INTR	4.000			-100,000.00	100,000.00
34151 snj101	FFCB-GILFD	1365	07/05/06	01/05/07	07/05/06	INTR	3.375			-84,375.00	84,375.00
34157 snj101	FFCB-WF	1365	09/04/06	09/04/07	09/04/06	INTR	2.700			-33,750.00	33,750.00
34180 snj101	FHLB-CALL-JPM	1365	07/28/06	01/28/08	07/28/06	INTR	4.000			-100,000.00	100,000.00
34207 snj101	FHLB-WF	1365	08/15/06	02/13/09	08/15/06	INTR	3.875			-96,875.00	96,875.00
34233 snj101	FHLB-GILFD	1365	08/15/06	02/15/07	08/15/06	INTR	3.375			-74,587.50	74,587.50
34251 snj101	FHLB-UBC	1365	08/15/06	02/15/07	08/15/06	INTR	4.875			-130,162.50	130,162.50
34263 snj101	FHLB-GILFD	1365	08/15/06	02/15/07	08/15/06	INTR	3.375			-33,750.00	33,750.00
34272 snj101	FHLB-MISCH	1365	09/24/06	03/23/07	09/24/06	INTR	2.450			-61,250.00	61,250.00
34275 snj101	FHLB-FTB	1365	07/16/06	01/16/07	07/16/06	INTR	2.125			-42,500.00	42,500.00

CITY OF SAN JOSE  
 TREASURY DIVISION  
 DETAIL TRANSACTION REPORT - FIXED INCOME  
 07/01/06 TO 09/30/06  
 SETTLEMENT DATE BASIS  
 FUND: 1 INVESTMENT FUNDS

\* ACTIVE TRANSACTIONS \*

PAGE: 3  
 RUN: 10/17/06 16:26:26

INV #	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TXN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH DATE	/ENTRY	SETTLE	TYP YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
34277	FFCB-MISCH	1365	03/28/07	09/28/06	INTR 4.000			-100,000.00	
snj101		09/28/06	09/29/06	09/28/06	3.799				100,000.00
34278	FHLB-MISCH	1365	03/23/07	09/24/06	INTR 2.450			-61,250.00	
snj101		09/24/06	09/26/06	09/24/06	3.821				61,250.00
34305	FHLB-GILFD	1365	04/16/07	07/16/06	INTR 2.215			-43,469.38	
snj101		07/16/06	07/18/06	07/16/06	3.918				43,469.38
34322	FFCB-GILFD	1365	03/28/07	09/28/06	INTR 4.000			-100,000.00	
snj101		09/28/06	09/29/06	09/28/06	3.887				100,000.00
34323	FHLB-UBC	1365	02/15/07	08/15/06	INTR 3.375			-50,625.00	
snj101		08/15/06	08/16/06	08/15/06	3.910				50,625.00
34564	FHLB-CSFB	1365	01/23/07	07/23/06	INTR 4.000			-100,000.00	
snj101		07/23/06	07/25/06	07/23/06	4.710				100,000.00
34565	FFCB-UBC	1365	03/28/07	09/28/06	INTR 4.000			-40,600.00	
snj101		09/28/06	09/29/06	09/28/06	4.740				40,600.00
34566	FFCB-UBC	1365	03/22/07	09/22/06	INTR 3.800			-38,000.00	
snj101		09/22/06	09/25/06	09/22/06	4.740				38,000.00
34567	FHLB-UBC	1365	02/15/07	08/15/06	INTR 5.375			-134,375.00	
snj101		08/15/06	08/16/06	08/15/06	4.691				134,375.00
34580	FHLB-GILFD	1365	09/14/07	09/14/06	INTR 4.250			-212,500.00	
snj101		09/14/06	09/15/06	09/14/06	4.661				212,500.00
34581	FHLB-GILFD	1365	08/15/07	08/15/06	INTR 4.250			-106,250.00	
snj101		08/15/06	08/16/06	08/15/06	4.659				106,250.00
34631	FHLB-GILFD	1365	02/15/07	08/15/06	INTR 2.875			-57,500.00	
snj101		08/15/06	08/16/06	08/15/06	4.621				57,500.00
34654	FHLB-GILFD	1365	01/23/07	07/23/06	INTR 4.625		-1,284.72	-229,965.28	
snj101		07/23/06	07/25/06	07/23/06	4.690				231,250.00
34684	FHLB-BA	1365	01/10/07	07/10/06	INTR 3.450		-14,490.00	-57,960.00	
snj101		07/10/06	07/11/06	07/10/06	4.931				72,450.00
34689	FHLB-BA	1365	02/15/07	08/15/06	INTR 4.800		-488.00	-41,968.00	
snj101		08/15/06	08/16/06	08/15/06	4.970				42,456.00
34691	FHLB-BA	1365	02/27/07	08/27/06	INTR 4.875			-420,590.63	
snj101		08/27/06	08/29/06	08/27/06	4.977				420,590.63
34696	FHLB-CALL-WF	1365	03/02/07	09/02/06	INTR 5.000			-125,000.00	
snj101		09/02/06	09/06/06	09/02/06	5.000				125,000.00
34699	FHLB-MISCH	1365	03/01/07	09/01/06	INTR 4.875		-677.08	-121,197.92	
snj101		09/01/06	09/05/06	09/01/06	4.987				121,875.00
34703	FHLB-BA	1365	02/15/07	08/15/06	INTR 2.375		-6,927.08	-52,447.92	
snj101		08/15/06	08/16/06	08/15/06	5.047				59,375.00
34706	FHLB-BA	1365	02/27/07	08/27/06	INTR 4.875		-4,644.79	-78,961.46	
snj101		08/27/06	08/29/06	08/27/06	5.059				83,606.25
34707	FHLB-BA	1365	02/23/07	08/23/06	INTR 3.375		-801.56	-8,817.19	
snj101		08/23/06	08/24/06	08/23/06	5.072				9,618.75
34708	FHLB-BA	1365	03/15/07	09/15/06	INTR 4.875			-51,796.88	
snj101		09/15/06	09/18/06	09/15/06	5.042				51,796.88

CITY OF SAN JOSE  
 TREASURY DIVISION  
 DETAIL TRANSACTION REPORT - FIXED INCOME  
 07/01/06 TO 09/30/06  
 SETTLEMENT DATE BASIS  
 FUND: 1 INVESTMENT FUNDS

\* ACTIVE TRANSACTIONS \*

PAGE: 4  
 RUN: 10/17/06 16:26:26

INV #	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TXN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH DATE	/ENTRY	SETTLE	TYP YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
34711	FHLB-BA	1365	02/23/07	08/23/06	INTR 3.375		-433.13	-3,279.37	
snj101		08/23/06	08/24/06	08/23/06	5.057				3,712.50
34720	FHLMC-CITIG	1365	03/15/07	09/15/06	INTR 4.875		-8,125.00	-235,625.00	
snj101		09/15/06	09/18/06	09/15/06	5.042				243,750.00
34721	FHLMC-CITIG	1365	04/02/07	09/01/06	INTR 4.125		-11,458.33	-91,666.67	
snj101		09/01/06	09/05/06	09/01/06	5.037				103,125.00
34722	FHLMC-BA	1365	03/15/07	09/15/06	INTR 4.875		-455.00	-13,195.00	
snj101		09/15/06	09/18/06	09/15/06	5.069				13,650.00
34725	FHLMC-BA	1365	03/15/07	09/15/06	INTR 3.750		-6,250.00	-87,500.00	
snj101		09/15/06	09/18/06	09/15/06	5.010				93,750.00
34731	FHLMC-GILFD	1365	03/15/07	09/15/06	INTR 3.750		-7,812.50	-85,937.50	
snj101		09/15/06	09/18/06	09/15/06	5.108				93,750.00
34732	FHLMC-CS	1365	03/16/07	09/16/06	INTR 2.700		-5,250.00	-62,250.00	
snj101		09/16/06	09/19/06	09/16/06	5.099				67,500.00
34733	FHLMC-CITIG	1365	04/02/07	09/01/06	INTR 4.125		-10,580.17	-55,089.83	
snj101		09/01/06	09/05/06	09/01/06	5.143				65,670.00
34763	FHLMC-BA	1365	03/15/07	09/15/06	INTR 3.750		-35,416.67	-152,083.33	
snj101		09/15/06	09/18/06	09/15/06	5.168				187,500.00
34765	FHLMC-GILFD	1365	02/15/07	08/15/06	INTR 2.375		-23,095.56	-41,860.69	
snj101		08/15/06	08/16/06	08/15/06	5.196				64,956.25
34773	FHLMC-JPM	1365	03/15/07	09/15/06	INTR 4.875		-36,218.00	-119,002.00	
snj101		09/15/06	09/18/06	09/15/06	5.179				155,220.00
34781	FHLB-BA	1365	02/23/07	08/23/06	INTR 3.375		-1,364.53	-2,094.85	
snj101		08/23/06	08/24/06	08/23/06	5.286				3,459.38
34784	FHLB-BA	1365	02/15/07	08/15/06	INTR 2.875		-63,888.89	-79,861.11	
snj101		08/15/06	08/16/06	08/15/06	5.283				143,750.00
34785	FHLB-LB	1365	02/16/07	08/17/06	INTR 2.625		-56,875.00	-74,375.00	
snj101		08/17/06	08/18/06	08/17/06	5.282				131,250.00
34797	FHLB-LB	1365	02/15/07	08/15/06	INTR 3.625		-76,246.94	-74,571.19	
snj101		08/15/06	08/16/06	08/15/06	5.262				150,818.13
34823	FHLB-GILFD	1365	08/08/07	08/08/06	INTR 4.750		-75,868.06	-43,541.66	
snj101		08/08/06	08/09/06	08/08/06	5.352				119,409.72
34829	FFCB-GILFD	1365	09/17/07	09/17/06	INTR 3.125		-18,872.22	-24,127.78	
snj101		09/17/06	09/19/06	09/17/06	5.240				43,000.00
34830	FHLMC-LB	1365	08/23/07	08/23/06	INTR 3.375		-48,281.25	-36,093.75	
snj101		08/23/06	08/24/06	08/23/06	5.330				84,375.00
34834	FHLB-GILFD	1365	08/08/07	08/08/06	INTR 4.750		-79,826.39	-39,583.33	
snj101		08/08/06	08/09/06	08/08/06	5.330				119,409.72
34835	FHLMC-GILFD	1365	11/15/07	08/15/06	INTR 4.500		-36,866.25	-21,858.75	
snj101		08/15/06	08/16/06	08/15/06	5.320				58,725.00
34838	FHLMC-GILFD	1365	09/17/07	09/17/06	INTR 5.000		-64,583.33	-63,194.45	
snj101		09/17/06	09/19/06	09/17/06	5.477				127,777.78
34839	FHLB-GILFD	1365	08/08/07	08/08/06	INTR 4.750		-85,104.17	-34,305.55	
snj101		08/08/06	08/09/06	08/08/06	5.486				119,409.72

C I T Y O F S A N J O S E  
T R E A S U R Y D I V I S I O N  
D E T A I L T R A N S A C T I O N R E P O R T - F I X E D I N C O M E  
0 7 / 0 1 / 0 6 T O 0 9 / 3 0 / 0 6  
S E T T L E M E N T D A T E B A S I S  
F U N D : 1 I N V E S T M E N T F U N D S

\* ACTIVE TRANSACTIONS \*

PAGE: 5  
RUN: 10/17/06 16:26:26

INV # USER	DESCRIPTION/POOL# MEMO	BANK CASH	BROK DATE	MATURITY /ENTRY	TRADE/ SETTLE	TXN TYP	COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
34840	FHLB-GILFD	1365	02/15/08	08/15/06	INTR	3.875			-137,080.82	-66,841.06	
snj101		08/15/06	08/16/06	08/15/06		5.452					203,921.88
34866	FHLB-WF	1365	02/22/08	08/23/06	INTR	3.270			-12,080.83	-4,269.17	
snj101		08/23/06	08/24/06	08/23/06		5.602					16,350.00
34867	FHLB-GILFD	1365	02/25/08	08/25/06	INTR	3.250			-22,351.88	-8,360.62	
snj101		08/25/06	08/28/06	08/25/06		5.597					30,712.50
34869	FHLB-GILFD	1365	02/15/08	08/15/06	INTR	3.875			-42,268.18	-11,691.20	
snj101		08/15/06	08/16/06	08/15/06		5.592					53,959.38
34870	FHLB-GILFD	1365	03/10/08	09/10/06	INTR	4.000			-64,444.44	-35,555.56	
snj101		09/10/06	09/12/06	09/10/06		5.592					100,000.00
34883	FHLB-BA	1365	11/15/07	08/15/06	INTR	4.500			-62,449.38	-6,513.12	
snj101		08/15/06	08/16/06	08/15/06		5.385					68,962.50
34884	FHLB-UBC	1365	02/01/08	08/01/06	INTR	4.625			-89,975.52	-1,329.69	
snj101		08/01/06	08/02/06	08/01/06		5.353					91,305.21
SUBTOTAL (Txn Typ) INTR						ASSETS	3.671		-1,212,835.67	-7,395,856.25	
							4.237				8,608,691.92
32936	STATE INVESTMT POOL-CT	1235	415	10/01/06	07/11/06	PSAL	4.927	-458,000.00	-458,000.00		
gabriel				07/11/06	07/11/06		4.927				458,000.00
			415		07/14/06	PSAL	4.927	-47,000.00	-47,000.00		
gabriel				07/14/06	07/14/06		4.927				47,000.00
			415		07/18/06	PSAL	4.927	-176,094.31	-176,094.31		
gabriel				07/18/06	07/18/06		4.927				176,094.31
			415		07/18/06	PSAL	4.927	-4,052,000.00	-4,052,000.00		
gabriel				07/18/06	07/18/06		4.927				4,052,000.00
			415		07/21/06	PSAL	4.927	-3,547,000.00	-3,547,000.00		
gabriel				07/21/06	07/21/06		4.927				3,547,000.00
			415		08/01/06	PSAL	4.927	-9,900,000.00	-9,900,000.00		
gabriel				08/01/06	08/01/06		4.927				9,900,000.00
			415		08/02/06	PSAL	4.927	-2,082,000.00	-2,082,000.00		
gabriel				08/02/06	08/02/06		4.927				2,082,000.00
			415		08/23/06	PSAL	4.927	-2,990,000.00	-2,990,000.00		
michele				08/23/06	08/23/06		4.927				2,990,000.00
			415		08/30/06	PSAL	4.927	-1,385,000.00	-1,385,000.00		
gabriel				08/30/06	08/30/06		4.927				1,385,000.00
			415		09/19/06	PSAL	4.927	-990,000.00	-990,000.00		
gabriel				09/19/06	09/19/06		4.927				990,000.00
			415		09/20/06	PSAL	4.927	-5,363,000.00	-5,363,000.00		
gabriel				09/20/06	09/20/06		4.927				5,363,000.00
			415		09/21/06	PSAL	4.927	-1,383,000.00	-1,383,000.00		
maria				09/21/06	09/21/06		4.927				1,383,000.00
			415		09/27/06	PSAL	4.927	-8,391,000.00	-8,391,000.00		
gabriel				09/27/06	09/27/06		4.927				8,391,000.00

CITY OF SAN JOSE  
 TREASURY DIVISION  
 DETAIL TRANSACTION REPORT - FIXED INCOME  
 07/01/06 TO 09/30/06  
 SETTLEMENT DATE BASIS  
 FUND: 1 INVESTMENT FUNDS

\* ACTIVE TRANSACTIONS \*

PAGE: 6  
 RUN: 10/17/06 16:26:26

INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
33658	STATE INVESTMT POOL-RD	1365	415	10/01/06	07/14/06	PSAL	4.927	-645,000.00	-645,000.00		
gabriel				07/14/06	07/14/06		4.927				645,000.00
			415		07/18/06	PSAL	4.927	-166,897.27	-166,897.27		
gabriel				07/18/06	07/18/06		4.927				166,897.27
			415		07/21/06	PSAL	4.927	-2,705,000.00	-2,705,000.00		
gabriel				07/21/06	07/21/06		4.927				2,705,000.00
			415		08/01/06	PSAL	4.927	-1,432,000.00	-1,432,000.00		
gabriel				08/01/06	08/01/06		4.927				1,432,000.00
			415		08/02/06	PSAL	4.927	-473,000.00	-473,000.00		
gabriel				08/02/06	08/02/06		4.927				473,000.00
			415		08/30/06	PSAL	4.927	-680,000.00	-680,000.00		
gabriel				08/30/06	08/30/06		4.927				680,000.00
			415		09/20/06	PSAL	4.927	-201,000.00	-201,000.00		
gabriel				09/20/06	09/20/06		4.927				201,000.00
SUBTOTAL (Txn Typ) PSAL						ASSETS	4.927	-47,066,991.58	-47,066,991.58		47,066,991.58
							4.927				
33733	USTN-UBC	1365	445	08/15/06	08/15/06	MAT	2.375	-5,000,000.00	-5,000,000.00	-59,375.00	
snj101				08/16/06	08/15/06		2.318				5,059,375.00
33734	USTN-UBS	1365	441	08/15/06	08/15/06	MAT	2.375	-5,000,000.00	-5,000,000.00	-59,375.00	
snj101				08/16/06	08/15/06		2.211				5,059,375.00
33738	USTN-BOCM	1365	42	08/15/06	08/15/06	MAT	2.375	-5,000,000.00	-5,000,000.00	-59,375.00	
snj101				08/16/06	08/15/06		2.214				5,059,375.00
33795	FHLB-CALL-WF	1365	451	08/17/06	08/17/06	MAT	2.500	-5,000,000.00	-5,000,000.00	-62,500.00	
snj101				08/18/06	08/17/06		2.506				5,062,500.00
33836	FHLB-CALL-BOCM	1365	42	09/15/06	09/15/06	MAT	2.000	-5,000,000.00	-5,000,000.00	-50,000.00	
snj101				09/18/06	09/15/06		2.091				5,050,000.00
33850	FHLB-UBC	1365	445	08/15/06	08/15/06	MAT	2.375	-920,000.00	-920,000.00	-10,925.00	
snj101				08/16/06	08/15/06		1.914				930,925.00
33862	FHLB-MISCH	1365	320	08/15/06	08/15/06	MAT	2.375	-2,250,000.00	-2,250,000.00	-26,718.75	
snj101				08/16/06	08/15/06		2.029				2,276,718.75
33898	FHLB-UBC	1365	445	09/15/06	09/15/06	MAT	2.875	-5,000,000.00	-5,000,000.00	-71,875.00	
snj101				09/18/06	09/15/06		3.100				5,071,875.00
34034	FHLB-WF	1365	451	09/15/06	09/15/06	MAT	2.875	-5,000,000.00	-5,000,000.00	-71,875.00	
snj101				09/18/06	09/15/06		2.622				5,071,875.00
34047	FHLB-MISCH	1365	320	09/15/06	09/15/06	MAT	2.875	-5,000,000.00	-5,000,000.00	-71,875.00	
snj101				09/18/06	09/15/06		2.678				5,071,875.00
34062	FHLB-WF	1365	451	08/11/06	08/11/06	MAT	2.430	-5,000,000.00	-5,000,000.00	-60,750.00	
snj101				08/14/06	08/11/06		3.005				5,060,750.00
34122	FHLB-FTB	1365	184	08/15/06	08/15/06	MAT	3.500	-5,000,000.00	-5,000,000.00	-87,500.00	
snj101				08/16/06	08/15/06		3.295				5,087,500.00
34123	FHLB-MISCH	1365	320	09/15/06	09/15/06	MAT	3.125	-5,000,000.00	-5,000,000.00	-78,125.00	
snj101				09/18/06	09/15/06		3.311				5,078,125.00

CITY OF SAN JOSE  
 TREASURY DIVISION  
 DETAIL TRANSACTION REPORT - FIXED INCOME  
 07/01/06 TO 09/30/06  
 SETTLEMENT DATE BASIS  
 FUND: 1 INVESTMENT FUNDS

\* ACTIVE TRANSACTIONS \*

PAGE: 7  
 RUN: 10/17/06 16:26:26

INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
34135	FHLB-GILFD	1365	186	09/15/06	09/15/06	MAT	3.125	-6,100,000.00	-6,100,000.00	-95,312.50	
snj101				09/18/06	09/15/06		3.330				6,195,312.50
34326	FHLB-CITIG	1365	132	08/28/06	08/28/06	MAT	3.370	-5,000,000.00	-5,000,000.00	-84,250.00	
snj101				08/29/06	08/28/06		3.711				5,084,250.00
34367	FHLB-GILFD	1365	186	09/29/06	09/29/06	MAT	3.750	-5,000,000.00	-5,000,000.00	-93,750.00	
snj101				10/02/06	09/29/06		3.865				5,093,750.00
34438	FHLB-WF	1365	451	08/18/06	08/18/06	MAT	4.000	-3,000,000.00	-3,000,000.00	-60,000.00	
snj101				08/21/06	08/18/06		4.040				3,060,000.00
34507	FFCB-DISC-BA	1365	40	07/17/06	07/17/06	MAT	4.030	-760,000.00	-760,000.00		
snj101				07/18/06	07/17/06		4.190				760,000.00
34513	FHLB-MISCH	1365	320	07/21/06	07/21/06	MAT	3.250	-5,000,000.00	-5,000,000.00	-81,250.00	
snj101				07/24/06	07/21/06		4.309				5,081,250.00
34550	FHLB-WF	1365	451	08/18/06	08/18/06	MAT	4.000	-16,370,000.00	-16,370,000.00	-327,400.00	
snj101				08/21/06	08/18/06		4.530				16,697,400.00
34554	FHLB-UBS	1365	441	09/08/06	09/08/06	MAT	3.500	-4,745,000.00	-4,745,000.00	-83,037.50	
snj101				09/11/06	09/08/06		4.624				4,828,037.50
34556	FHLB-BA	1365	40	09/12/06	09/12/06	MAT	4.350	-5,000,000.00	-5,000,000.00	-108,750.00	
snj101				09/13/06	09/12/06		4.623				5,108,750.00
34591	FFCB-DISC-BA	1365	40	08/29/06	08/29/06	MAT	4.400	-6,888,000.00	-6,888,000.00		
snj101				08/30/06	08/29/06		4.578				6,888,000.00
34635	FHLB-GILFD	1365	186	09/29/06	09/29/06	MAT	3.750	-5,285,000.00	-5,285,000.00	-99,093.75	
snj101				10/02/06	09/29/06		4.638				5,384,093.75
34638	FFCB-DISC-BA	1365	40	07/17/06	07/17/06	MAT	4.420	-288,000.00	-288,000.00		
snj101				07/18/06	07/17/06		4.584				288,000.00
34644	BA-BANKAMERICA-BA	1365	40	07/07/06	07/07/06	MAT	4.450	-2,000,000.00	-2,000,000.00		
snj101				07/10/06	07/07/06		4.612				2,000,000.00
34653	FHLB-BA	1365	40	09/29/06	09/29/06	MAT	3.750	-5,000,000.00	-5,000,000.00	-93,750.00	
snj101				10/02/06	09/29/06		4.676				5,093,750.00
34667	FFCB-DISC-BA	1365	40	08/17/06	08/17/06	MAT	4.500	-950,000.00	-950,000.00		
snj101				08/18/06	08/17/06		4.670				950,000.00
34681	CP-DISC-UBS FIN DEL-JP	1365	325	08/14/06	08/14/06	MAT	4.740	-3,700,000.00	-3,700,000.00		
snj101				08/15/06	08/14/06		4.922				3,700,000.00
34682	CP-DISC-UBS FIN DEL-UB	1365	441	08/14/06	08/14/06	MAT	4.725	-10,000,000.00	-10,000,000.00		
snj101				08/15/06	08/14/06		4.907				10,000,000.00
34686	FHLB-DISC-CSFB	1365	180	09/01/06	09/01/06	MAT	4.690	-684,000.00	-684,000.00		
snj101				09/05/06	09/01/06		4.871				684,000.00
34690	CP-DISC-UBS-FIN DEL-UB	1365	441	07/24/06	07/24/06	MAT	4.750	-6,954,000.00	-6,954,000.00		
snj101				07/25/06	07/24/06		4.913				6,954,000.00
34845	FHLB-DISC-CITIG	1365	132	07/03/06	07/03/06	MAT	5.000	-3,000,000.00	-3,000,000.00		
snj101				07/05/06	07/03/06		5.076				3,000,000.00
34846	FHLB-DISC-CITIG	1365	132	07/05/06	07/05/06	MAT	5.040	-3,000,000.00	-3,000,000.00		
snj101				07/06/06	07/05/06		5.119				3,000,000.00
34847	CP-DISC-UBS FIN DEL-LB	1365	260	07/07/06	07/07/06	MAT	5.170	-17,000,000.00	-17,000,000.00		
snj101				07/10/06	07/07/06		5.252				17,000,000.00

CITY OF SAN JOSE  
 TREASURY DIVISION  
 DETAIL TRANSACTION REPORT - FIXED INCOME  
 07/01/06 TO 09/30/06  
 SETTLEMENT DATE BASIS  
 FUND: 1 INVESTMENT FUNDS

\* ACTIVE TRANSACTIONS \*

PAGE: 8  
 RUN: 10/17/06 16:26:26

INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
34848	FHLB-DISC-CS	1365	179	07/10/06	07/10/06	MAT	5.100	-6,000,000.00	-6,000,000.00		
snj101				07/11/06	07/10/06		5.183				6,000,000.00
34849	FHLB-DISC-CITIG	1365	132	07/19/06	07/19/06	MAT	5.165	-8,000,000.00	-8,000,000.00		
snj101				07/20/06	07/19/06		5.256				8,000,000.00
34850	CP-DISC-UBS FIN DEL-LB	1365	260	07/24/06	07/24/06	MAT	5.230	-9,000,000.00	-9,000,000.00		
snj101				07/25/06	07/24/06		5.327				9,000,000.00
34851	FHLB-DISC-CITIG	1365	132	08/01/06	08/01/06	MAT	5.110	-7,000,000.00	-7,000,000.00		
snj101				08/02/06	08/01/06		5.210				7,000,000.00
34852	FHLB-DISC-CITIG	1365	132	08/04/06	08/04/06	MAT	5.120	-18,000,000.00	-18,000,000.00		
snj101				08/07/06	08/04/06		5.222				18,000,000.00
34858	FHLB-DISC-CITIG	1365	132	07/24/06	07/24/06	MAT	5.120	-1,000.00	-1,000.00		
snj101				07/25/06	07/24/06		5.211				1,000.00
34863	CP-DISC-FIRST DATA-CIT	1365	132	07/05/06	07/05/06	MAT	5.350	-17,904,000.00	-17,904,000.00		
snj101				07/06/06	07/05/06		5.426				17,904,000.00
34864	CP-DISC-FIRST DATA-LB	1365	260	07/06/06	07/06/06	MAT	5.250	-18,170,000.00	-18,170,000.00		
snj101				07/07/06	07/06/06		5.324				18,170,000.00
34871	CP-DISC-WFB-WF	1365	451	08/07/06	08/07/06	MAT	5.260	-3,932,000.00	-3,932,000.00		
snj101				08/08/06	08/07/06		5.358				3,932,000.00
34872	CP-DISC-FIRST DATA-LB	1365	260	07/10/06	07/10/06	MAT	5.250	-623,000.00	-623,000.00		
snj101				07/11/06	07/10/06		5.325				623,000.00
34873	CP-DISC-FIRST DATA-CIT	1365	132	07/13/06	07/13/06	MAT	5.260	-2,222,000.00	-2,222,000.00		
snj101				07/14/06	07/13/06		5.335				2,222,000.00
34875	CP-DISC-UBS AMERICAS-U	1365	441	07/13/06	07/13/06	MAT	5.240	-2,407,000.00	-2,407,000.00		
snj101				07/14/06	07/13/06		5.314				2,407,000.00
34876	CP-DISC-FIRST DATA-CIT	1365	132	07/21/06	07/21/06	MAT	5.250	-3,622,000.00	-3,622,000.00		
snj101				07/24/06	07/21/06		5.326				3,622,000.00
34879	CP-DISC-UBS FIN DEL-LB	1365	260	07/20/06	07/20/06	MAT	5.210	-12,289,000.00	-12,289,000.00		
snj101				07/21/06	07/20/06		5.283				12,289,000.00
34880	CP-DISC-UBS FIN DEL-UB	1365	441	07/21/06	07/21/06	MAT	5.220	-11,059,000.00	-11,059,000.00		
snj101				07/24/06	07/21/06		5.293				11,059,000.00
34881	FHLB-DISC-CITIG	1365	132	07/25/06	07/25/06	MAT	5.100	-10,450,000.00	-10,450,000.00		
snj101				07/26/06	07/25/06		5.172				10,450,000.00
34882	CP-DISC-INTL LSE FIN-J	1365	325	07/26/06	07/26/06	MAT	5.220	-2,101,000.00	-2,101,000.00		
snj101				07/27/06	07/26/06		5.293				2,101,000.00
34886	CP-DISC-FIRST DATA-CIT	1365	132	08/07/06	08/07/06	MAT	5.280	-6,330,000.00	-6,330,000.00		
snj101				08/08/06	08/07/06		5.359				6,330,000.00
34887	FHLB-DISC-UBS	1365	441	08/18/06	08/18/06	MAT	5.170	-10,948,000.00	-10,948,000.00		
snj101				08/21/06	08/18/06		5.255				10,948,000.00
34888	CP-DISC-BANKAMERICA-BA	1365	40	08/08/06	08/08/06	MAT	5.230	-5,543,000.00	-5,543,000.00		
snj101				08/09/06	08/08/06		5.303				5,543,000.00
34889	CP-DISC-BANKAMERICA-BA	1365	40	08/09/06	08/09/06	MAT	5.250	-4,914,000.00	-4,914,000.00		
snj101				08/10/06	08/09/06		5.324				4,914,000.00
34890	FHLB-DISC-CITIG	1365	132	09/05/06	09/05/06	MAT	5.070	-9,488,000.00	-9,488,000.00		
snj101				09/06/06	09/05/06		5.159				9,488,000.00

CITY OF SAN JOSE  
 TREASURY DIVISION  
 DETAIL TRANSACTION REPORT - FIXED INCOME  
 07/01/06 TO 09/30/06  
 SETTLEMENT DATE BASIS  
 FUND: 1 INVESTMENT FUNDS

\* ACTIVE TRANSACTIONS \*

PAGE: 9  
 RUN: 10/17/06 16:26:26

INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
34891	CP-DISC-UPS-CS	1365	179	09/01/06	09/01/06	MAT	5.130	-14,414,000.00	-14,414,000.00		
snj101				09/05/06	09/01/06		5.215				14,414,000.00
34892	CP-DISC-BANKAMERICA-BA	1365	40	08/16/06	08/16/06	MAT	5.270	-8,000,000.00	-8,000,000.00		
snj101				08/17/06	08/16/06		5.344				8,000,000.00
34893	FHLB-DISC-CITIG	1365	132	08/30/06	08/30/06	MAT	5.070	-7,921,000.00	-7,921,000.00		
snj101				08/31/06	08/30/06		5.151				7,921,000.00
34895	CP-DISC-UBS AMERICAS-B	1365	40	08/24/06	08/24/06	MAT	5.210	-7,146,000.00	-7,146,000.00		
snj101				08/25/06	08/24/06		5.288				7,146,000.00
34896	CP-DISC-UBS AMERICAS-B	1365	40	08/21/06	08/21/06	MAT	5.200	-9,397,000.00	-9,397,000.00		
snj101				08/22/06	08/21/06		5.275				9,397,000.00
34897	CP-DISC-UBS AMERICAS-B	1365	40	08/22/06	08/22/06	MAT	5.230	-12,274,000.00	-12,274,000.00		
snj101				08/23/06	08/22/06		5.303				12,274,000.00
34898	FHLB-DISC-CITIG	1365	132	09/05/06	09/05/06	MAT	5.100	-9,203,000.00	-9,203,000.00		
snj101				09/06/06	09/05/06		5.181				9,203,000.00
34899	CP-DISC-UBS AMERICAS-B	1365	40	08/25/06	08/25/06	MAT	5.230	-7,656,000.00	-7,656,000.00		
snj101				08/28/06	08/25/06		5.303				7,656,000.00
34900	CP-DISC-JP MORGAN-JPM	1365	325	08/28/06	08/28/06	MAT	5.230	-5,827,000.00	-5,827,000.00		
snj101				08/29/06	08/28/06		5.305				5,827,000.00
34905	CP-DISC-UBS AMERICAS-B	1365	40	08/29/06	08/29/06	MAT	5.240	-10,727,000.00	-10,727,000.00		
snj101				08/30/06	08/29/06		5.314				10,727,000.00
34908	CP-DISC-BANKAMERICA-BA	1365	40	08/30/06	08/30/06	MAT	5.240	-11,087,000.00	-11,087,000.00		
snj101				08/31/06	08/30/06		5.314				11,087,000.00
34911	CP-DISC-UBS AMERICAS-J	1365	325	09/01/06	09/01/06	MAT	5.260	-7,908,000.00	-7,908,000.00		
snj101				09/05/06	09/01/06		5.334				7,908,000.00
34912	CP-DISC-BOSTON EDISON-	1365	325	09/05/06	09/05/06	MAT	5.220	-9,325,000.00	-9,325,000.00		
snj101				09/06/06	09/05/06		5.296				9,325,000.00
34915	CP-DISC-UBS AMERICAS-B	1365	40	09/06/06	09/06/06	MAT	5.240	-21,483,000.00	-21,483,000.00		
snj101				09/07/06	09/06/06		5.314				21,483,000.00
34916	CP-DISC-BANKAMERICA-BA	1365	40	09/07/06	09/07/06	MAT	5.230	-21,322,000.00	-21,322,000.00		
snj101				09/08/06	09/07/06		5.303				21,322,000.00
34917	CP-DISC-BANKAMERICA-BA	1365	40	09/08/06	09/08/06	MAT	5.220	-19,050,000.00	-19,050,000.00		
snj101				09/11/06	09/08/06		5.293				19,050,000.00
34918	CP-DISC-UBS AMERICAS-B	1365	40	09/11/06	09/11/06	MAT	5.220	-27,558,000.00	-27,558,000.00		
snj101				09/12/06	09/11/06		5.295				27,558,000.00
34919	CP-DISC-BANKAMERICA-BA	1365	40	09/18/06	09/18/06	MAT	5.200	-15,000,000.00	-15,000,000.00		
snj101				09/19/06	09/18/06		5.278				15,000,000.00
34921	CP-DISC-UBS AMERICAS-B	1365	40	09/12/06	09/12/06	MAT	5.230	-3,500,000.00	-3,500,000.00		
snj101				09/13/06	09/12/06		5.303				3,500,000.00
34922	CP-DISC-UBS AMERICAS-U	1365	441	09/13/06	09/13/06	MAT	5.210	-25,989,000.00	-25,989,000.00		
snj101				09/14/06	09/13/06		5.283				25,989,000.00
34930	CP-DISC -UBS FIN DEL-B	1365	40	09/25/06	09/25/06	MAT	5.225	-10,146,000.00	-10,146,000.00		
snj101				09/26/06	09/25/06		5.303				10,146,000.00
34935	CP-DISC-UBS AMERICAS-B	1365	40	09/28/06	09/28/06	MAT	5.250	-9,501,000.00	-9,501,000.00		
snj101				09/29/06	09/28/06		5.324				9,501,000.00

\* ACTIVE TRANSACTIONS \*

CITY OF SAN JOSE  
 TREASURY DIVISION  
 DETAIL TRANSACTION REPORT - FIXED INCOME  
 07/01/06 TO 09/30/06  
 SETTLEMENT DATE BASIS  
 FUND: 1 INVESTMENT FUNDS

PAGE: 10  
 RUN: 10/17/06 16:26:26

INV # USER	DESCRIPTION/POOL# MEMO	BANK CASH	BROK DATE	MATURITY /ENTRY	TRADE/ SETTLE	TXN TYP	COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT	
SUBTOTAL (Txn Typ) MAT		ASSETS						4.789	-618331000.00	-618331000.00	-1,896,862.50	620,227,862.50
							4.910					
33733	USTN-UBC	1365		08/15/06	08/15/06	AMRT	2.375		-7,226.56			
snj101				08/16/06	08/15/06		2.318			7,226.56		
33734	USTN-UBS	1365		08/15/06	08/15/06	AMRT	2.375		-21,093.75			
snj101				08/16/06	08/15/06		2.211			21,093.75		
33738	USTN-BOCM	1365		08/15/06	08/15/06	AMRT	2.375		-20,703.13			
snj101				08/16/06	08/15/06		2.214			20,703.13		
33795	FHLB-CALL-WF	1365		08/17/06	08/17/06	AMRT	2.500		781.25			
snj101				08/18/06	08/17/06		2.506			-781.25		
33836	FHLB-CALL-BOCM	1365		09/15/06	09/15/06	AMRT	2.000		11,000.00			
snj101				09/18/06	09/15/06		2.091			-11,000.00		
33850	FHLB-UBC	1365		08/15/06	08/15/06	AMRT	2.375		-9,890.00			
snj101				08/16/06	08/15/06		1.914			9,890.00		
33862	FHLB-MISCH	1365		08/15/06	08/15/06	AMRT	2.375		-17,916.03			
snj101				08/16/06	08/15/06		2.029			17,916.03		
33898	FHLB-UBC	1365		09/15/06	09/15/06	AMRT	2.875		25,286.30			
snj101				09/18/06	09/15/06		3.100			-25,286.30		
34034	FHLB-WF	1365		09/15/06	09/15/06	AMRT	2.875		-23,200.00			
snj101				09/18/06	09/15/06		2.622			23,200.00		
34047	FHLB-MISCH	1365		09/15/06	09/15/06	AMRT	2.875		-17,850.00			
snj101				09/18/06	09/15/06		2.678			17,850.00		
34062	FHLB-WF	1365		08/11/06	08/11/06	AMRT	2.430		48,400.00			
snj101				08/14/06	08/11/06		3.005			-48,400.00		
34122	FHLB-FTB	1365		08/15/06	08/15/06	AMRT	3.500		-15,750.00			
snj101				08/16/06	08/15/06		3.295			15,750.00		
34123	FHLB-MISCH	1365		09/15/06	09/15/06	AMRT	3.125		15,100.00			
snj101				09/18/06	09/15/06		3.311			-15,100.00		
34135	FHLB-GILFD	1365		09/15/06	09/15/06	AMRT	3.125		20,211.13			
snj101				09/18/06	09/15/06		3.330			-20,211.13		
34326	FHLB-CITIG	1365		08/28/06	08/28/06	AMRT	3.370		21,600.00			
snj101				08/29/06	08/28/06		3.711			-21,600.00		
34367	FHLB-GILFD	1365		09/29/06	09/29/06	AMRT	3.750		7,446.50			
snj101				10/02/06	09/29/06		3.865			-7,446.50		
34438	FHLB-WF	1365		08/18/06	08/18/06	AMRT	4.000		1,320.00			
snj101				08/21/06	08/18/06		4.040			-1,320.00		
34507	FFCB-DISC-BA	1365		07/17/06	07/17/06	AMRT	4.030		24,417.32			
snj101				07/18/06	07/17/06		4.190			-24,417.32		
34513	FHLB-MISCH	1365		07/21/06	07/21/06	AMRT	3.250		41,000.00			
snj101				07/24/06	07/21/06		4.309			-41,000.00		
34550	FHLB-WF	1365		08/18/06	08/18/06	AMRT	4.000		68,164.68			
snj101				08/21/06	08/18/06		4.530			-68,164.68		

\* ACTIVE TRANSACTIONS \*

C I T Y O F S A N J O S E  
T R E A S U R Y D I V I S I O N  
D E T A I L T R A N S A C T I O N R E P O R T - F I X E D I N C O M E  
0 7 / 0 1 / 0 6 T O 0 9 / 3 0 / 0 6  
S E T T L E M E N T D A T E B A S I S  
F U N D : 1 I N V E S T M E N T F U N D S

P A G E : 1 1  
R U N : 1 0 / 1 7 / 0 6 1 6 : 2 6 : 2 6

INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
34554	FHLB-UBS	1365		09/08/06	09/08/06	AMRT	3.500		43,464.20		
snj101				09/11/06	09/08/06		4.624			-43,464.20	
34556	FHLB-BA	1365		09/12/06	09/12/06	AMRT	4.350		11,150.00		
snj101				09/13/06	09/12/06		4.623			-11,150.00	
34591	FFCB-DISC-BA	1365		08/29/06	08/29/06	AMRT	4.400		224,778.40		
snj101				08/30/06	08/29/06		4.578			-224,778.40	
34635	FHLB-GILFD	1365		09/29/06	09/29/06	AMRT	3.750		33,612.60		
snj101				10/02/06	09/29/06		4.638			-33,612.60	
34638	FFCB-DISC-BA	1365		07/17/06	07/17/06	AMRT	4.420		6,683.04		
snj101				07/18/06	07/17/06		4.584			-6,683.04	
34644	BA-BANKAMERICA-BA	1365		07/07/06	07/07/06	AMRT	4.450		43,511.11		
snj101				07/10/06	07/07/06		4.612			-43,511.11	
34653	FHLB-BA	1365		09/29/06	09/29/06	AMRT	3.750		30,900.00		
snj101				10/02/06	09/29/06		4.676			-30,900.00	
34667	FFCB-DISC-BA	1365		08/17/06	08/17/06	AMRT	4.500		23,631.25		
snj101				08/18/06	08/17/06		4.670			-23,631.25	
34681	CP-DISC-UBS FIN DEL-JP	1365		08/14/06	08/14/06	AMRT	4.740		87,690.00		
snj101				08/15/06	08/14/06		4.922			-87,690.00	
34682	CP-DISC-UBS FIN DEL-UB	1365		08/14/06	08/14/06	AMRT	4.725		236,250.00		
snj101				08/15/06	08/14/06		4.907			-236,250.00	
34686	FHLB-DISC-CSFB	1365		09/01/06	09/01/06	AMRT	4.690		17,109.12		
snj101				09/05/06	09/01/06		4.871			-17,109.12	
34690	CP-DISC-UBS-FIN DEL-UB	1365		07/24/06	07/24/06	AMRT	4.750		137,631.25		
snj101				07/25/06	07/24/06		4.913			-137,631.25	
34845	FHLB-DISC-CITIG	1365		07/03/06	07/03/06	AMRT	5.000		4,166.67		
snj101				07/05/06	07/03/06		5.076			-4,166.67	
34846	FHLB-DISC-CITIG	1365		07/05/06	07/05/06	AMRT	5.040		5,040.00		
snj101				07/06/06	07/05/06		5.119			-5,040.00	
34847	CP-DISC-UBS FIN DEL-LB	1365		07/07/06	07/07/06	AMRT	5.170		34,179.44		
snj101				07/10/06	07/07/06		5.252			-34,179.44	
34848	FHLB-DISC-CS	1365		07/10/06	07/10/06	AMRT	5.100		14,450.00		
snj101				07/11/06	07/10/06		5.183			-14,450.00	
34849	FHLB-DISC-CITIG	1365		07/19/06	07/19/06	AMRT	5.165		29,842.22		
snj101				07/20/06	07/19/06		5.256			-29,842.22	
34850	CP-DISC-UBS FIN DEL-LB	1365		07/24/06	07/24/06	AMRT	5.230		40,532.50		
snj101				07/25/06	07/24/06		5.327			-40,532.50	
34851	FHLB-DISC-CITIG	1365		08/01/06	08/01/06	AMRT	5.110		38,750.83		
snj101				08/02/06	08/01/06		5.210			-38,750.83	
34852	FHLB-DISC-CITIG	1365		08/04/06	08/04/06	AMRT	5.120		107,520.00		
snj101				08/07/06	08/04/06		5.222			-107,520.00	
34858	FHLB-DISC-CITIG	1365		07/24/06	07/24/06	AMRT	5.120		3.84		
snj101				07/25/06	07/24/06		5.211			-3.84	
34863	CP-DISC-FIRST DATA-CIT	1365		07/05/06	07/05/06	AMRT	5.350		5,321.47		
snj101				07/06/06	07/05/06		5.426			-5,321.47	

C I T Y O F S A N J O S E  
T R E A S U R Y D I V I S I O N  
DETAIL TRANSACTION REPORT - FIXED INCOME  
07/01/06 TO 09/30/06  
SETTLEMENT DATE BASIS  
FUND: 1 INVESTMENT FUNDS

\* ACTIVE TRANSACTIONS \*

PAGE: 12  
RUN: 10/17/06 16:26:26

INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
34864	CP-DISC-FIRST DATA-LB	1365		07/06/06	07/06/06	AMRT	5.250		2,649.79		
snj101				07/07/06	07/06/06		5.324			-2,649.79	
34871	CP-DISC-WFB-WF	1365		08/07/06	08/07/06	AMRT	5.260		18,384.28		
snj101				08/08/06	08/07/06		5.358			-18,384.28	
34872	CP-DISC-FIRST DATA-LB	1365		07/10/06	07/10/06	AMRT	5.250		272.56		
snj101				07/11/06	07/10/06		5.325			-272.56	
34873	CP-DISC-FIRST DATA-CIT	1365		07/13/06	07/13/06	AMRT	5.260		973.98		
snj101				07/14/06	07/13/06		5.335			-973.98	
34875	CP-DISC-UBS AMERICAS-U	1365		07/13/06	07/13/06	AMRT	5.240		350.35		
snj101				07/14/06	07/13/06		5.314			-350.35	
34876	CP-DISC-FIRST DATA-CIT	1365		07/21/06	07/21/06	AMRT	5.250		2,112.83		
snj101				07/24/06	07/21/06		5.326			-2,112.83	
34879	CP-DISC-UBS FIN DEL-LB	1365		07/20/06	07/20/06	AMRT	5.210		1,778.49		
snj101				07/21/06	07/20/06		5.283			-1,778.49	
34880	CP-DISC-UBS FIN DEL-UB	1365		07/21/06	07/21/06	AMRT	5.220		1,603.55		
snj101				07/24/06	07/21/06		5.293			-1,603.55	
34881	FHLB-DISC-CITIG	1365		07/25/06	07/25/06	AMRT	5.100		1,480.42		
snj101				07/26/06	07/25/06		5.172			-1,480.42	
34882	CP-DISC-INTL LSE FIN-J	1365		07/26/06	07/26/06	AMRT	5.220		304.64		
snj101				07/27/06	07/26/06		5.293			-304.64	
34886	CP-DISC-FIRST DATA-CIT	1365		08/07/06	08/07/06	AMRT	5.280		6,498.80		
snj101				08/08/06	08/07/06		5.359			-6,498.80	
34887	FHLB-DISC-UBS	1365		08/18/06	08/18/06	AMRT	5.170		26,728.33		
snj101				08/21/06	08/18/06		5.255			-26,728.33	
34888	CP-DISC-BANKAMERICA-BA	1365		08/08/06	08/08/06	AMRT	5.230		805.27		
snj101				08/09/06	08/08/06		5.303			-805.27	
34889	CP-DISC-BANKAMERICA-BA	1365		08/09/06	08/09/06	AMRT	5.250		716.62		
snj101				08/10/06	08/09/06		5.324			-716.62	
34890	FHLB-DISC-CITIG	1365		09/05/06	09/05/06	AMRT	5.070		33,405.67		
snj101				09/06/06	09/05/06		5.159			-33,405.67	
34891	CP-DISC-UPS-CS	1365		09/01/06	09/01/06	AMRT	5.130		36,971.91		
snj101				09/05/06	09/01/06		5.215			-36,971.91	
34892	CP-DISC-BANKAMERICA-BA	1365		08/16/06	08/16/06	AMRT	5.270		1,171.11		
snj101				08/17/06	08/16/06		5.344			-1,171.11	
34893	FHLB-DISC-CITIG	1365		08/30/06	08/30/06	AMRT	5.070		16,733.11		
snj101				08/31/06	08/30/06		5.151			-16,733.11	
34895	CP-DISC-UBS AMERICAS-B	1365		08/24/06	08/24/06	AMRT	5.210		7,239.29		
snj101				08/25/06	08/24/06		5.288			-7,239.29	
34896	CP-DISC-UBS AMERICAS-B	1365		08/21/06	08/21/06	AMRT	5.200		4,072.03		
snj101				08/22/06	08/21/06		5.275			-4,072.03	
34897	CP-DISC-UBS AMERICAS-B	1365		08/22/06	08/22/06	AMRT	5.230		1,783.14		
snj101				08/23/06	08/22/06		5.303			-1,783.14	
34898	FHLB-DISC-CITIG	1365		09/05/06	09/05/06	AMRT	5.100		18,252.62		
snj101				09/06/06	09/05/06		5.181			-18,252.62	

C I T Y O F S A N J O S E  
T R E A S U R Y D I V I S I O N  
D E T A I L T R A N S A C T I O N R E P O R T - F I X E D I N C O M E  
0 7 / 0 1 / 0 6 T O 0 9 / 3 0 / 0 6  
S E T T L E M E N T D A T E B A S I S  
F U N D : 1 I N V E S T M E N T F U N D S

\* ACTIVE TRANSACTIONS \*

PAGE: 13  
RUN: 10/17/06 16:26:26

INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
34899	CP-DISC-UBS AMERICAS-B	1365		08/25/06	08/25/06	AMRT	5.230		1,112.25		
snj101				08/28/06	08/25/06		5.303			-1,112.25	
34900	CP-DISC-JP MORGAN-JPM	1365		08/28/06	08/28/06	AMRT	5.230		2,539.60		
snj101				08/29/06	08/28/06		5.305			-2,539.60	
34905	CP-DISC-UBS AMERICAS-B	1365		08/29/06	08/29/06	AMRT	5.240		1,561.37		
snj101				08/30/06	08/29/06		5.314			-1,561.37	
34908	CP-DISC-BANKAMERICA-BA	1365		08/30/06	08/30/06	AMRT	5.240		1,613.77		
snj101				08/31/06	08/30/06		5.314			-1,613.77	
34911	CP-DISC-UBS AMERICAS-J	1365		09/01/06	09/01/06	AMRT	5.260		1,155.45		
snj101				09/05/06	09/01/06		5.334			-1,155.45	
34912	CP-DISC-BOSTON EDISON-	1365		09/05/06	09/05/06	AMRT	5.220		5,408.50		
snj101				09/06/06	09/05/06		5.296			-5,408.50	
34915	CP-DISC-UBS AMERICAS-B	1365		09/06/06	09/06/06	AMRT	5.240		3,126.97		
snj101				09/07/06	09/06/06		5.314			-3,126.97	
34916	CP-DISC-BANKAMERICA-BA	1365		09/07/06	09/07/06	AMRT	5.230		3,097.61		
snj101				09/08/06	09/07/06		5.303			-3,097.61	
34917	CP-DISC-BANKAMERICA-BA	1365		09/08/06	09/08/06	AMRT	5.220		2,762.25		
snj101				09/11/06	09/08/06		5.293			-2,762.25	
34918	CP-DISC-UBS AMERICAS-B	1365		09/11/06	09/11/06	AMRT	5.220		11,987.73		
snj101				09/12/06	09/11/06		5.295			-11,987.73	
34919	CP-DISC-BANKAMERICA-BA	1365		09/18/06	09/18/06	AMRT	5.200		15,166.67		
snj101				09/19/06	09/18/06		5.278			-15,166.67	
34921	CP-DISC-UBS AMERICAS-B	1365		09/12/06	09/12/06	AMRT	5.230		508.47		
snj101				09/13/06	09/12/06		5.303			-508.47	
34922	CP-DISC-UBS AMERICAS-U	1365		09/13/06	09/13/06	AMRT	5.210		3,761.19		
snj101				09/14/06	09/13/06		5.283			-3,761.19	
34930	CP-DISC -UBS FIN DEL-B	1365		09/25/06	09/25/06	AMRT	5.225		10,308.05		
snj101				09/26/06	09/25/06		5.303			-10,308.05	
34935	CP-DISC-UBS AMERICAS-B	1365		09/28/06	09/28/06	AMRT	5.250		1,385.56		
snj101				09/29/06	09/28/06		5.324			-1,385.56	
SUBTOTAL (Txn Typ) AMRT				ASSETS				4.789	1,577,099.88		
								4.910		-1,577,099.88	
32936	STATE INVESTMT POOL-CT	1235	415	10/01/06	07/14/06	PURC	4.927	176,094.31	176,094.31		
gabriel				07/18/06	07/14/06		4.927				-176,094.31
			415		07/24/06	PURC	4.927	5,000,000.00	5,000,000.00		
gabriel				07/24/06	07/24/06		4.927				-5,000,000.00
			415		08/03/06	PURC	4.927	2,213,000.00	2,213,000.00		
michele				08/03/06	08/03/06		4.927				-2,213,000.00
			415		08/09/06	PURC	4.927	5,982,000.00	5,982,000.00		
michele				08/09/06	08/09/06		4.927				-5,982,000.00
			415		08/10/06	PURC	4.927	528,000.00	528,000.00		
gabriel				08/10/06	08/10/06		4.927				-528,000.00

CITY OF SAN JOSE  
 TREASURY DIVISION  
 DETAIL TRANSACTION REPORT - FIXED INCOME  
 07/01/06 TO 09/30/06  
 SETTLEMENT DATE BASIS  
 FUND: 1 INVESTMENT FUNDS

\* ACTIVE TRANSACTIONS \*

PAGE: 14  
 RUN: 10/17/06 16:26:26

INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
32936	STATE INVESTMT POOL-CT	1235	415	10/01/06	08/15/06	PURC	4.927	6,363,000.00	6,363,000.00		
gabriel				08/15/06	08/15/06		4.927				-6,363,000.00
			415		09/14/06	PURC	4.927	116,000.00	116,000.00		
gabriel				09/14/06	09/14/06		4.927				-116,000.00
			415		09/25/06	PURC	4.927	6,000,000.00	6,000,000.00		
gabriel				09/25/06	09/25/06		4.927				-6,000,000.00
			415		09/28/06	PURC	4.927	7,671,000.00	7,671,000.00		
gabriel				09/28/06	09/28/06		4.927				-7,671,000.00
33658	STATE INVESTMT POOL-RD	1365	415	10/01/06	07/14/06	PURC	4.927	166,897.27	166,897.27		
gabriel				07/18/06	07/14/06		4.927				-166,897.27
			415		07/24/06	PURC	4.927	3,736,000.00	3,736,000.00		
gabriel				07/24/06	07/24/06		4.927				-3,736,000.00
			415		07/26/06	PURC	4.927	679,000.00	679,000.00		
gabriel				07/26/06	07/26/06		4.927				-679,000.00
			415		09/14/06	PURC	4.927	302,000.00	302,000.00		
gabriel				09/14/06	09/14/06		4.927				-302,000.00
34863	CP-DISC-FIRST DATA-CIT	1365	132	07/05/06	07/03/06	PURC	5.350	17,904,000.00	17,898,678.53		
gabriel				07/03/06	07/03/06		5.426		-5,321.47		-17,898,678.53
34864	CP-DISC-FIRST DATA-LB	1365	260	07/06/06	07/05/06	PURC	5.250	18,170,000.00	18,167,350.21		
gabriel				07/05/06	07/05/06		5.324		-2,649.79		-18,167,350.21
34865	FHLB-CALL-UBC	1365	445	07/13/10	07/13/06	PURC	6.000	5,000,000.00	5,000,000.00		
gabriel				07/05/06	07/13/06		6.000				-5,000,000.00
34866	FHLB-WF	1365	451	02/22/08	07/06/06	PURC	3.270	1,000,000.00	976,233.83		
gabriel				07/05/06	07/06/06		5.602		-23,766.17		-976,233.83
34867	FHLMC-GILFD	1365	186	02/25/08	07/06/06	PURC	3.250	1,890,000.00	1,843,820.48		
gabriel				07/05/06	07/06/06		5.597		-46,179.52		-1,843,820.48
34868	FHLMC-UBC	1365	445	12/28/07	07/06/06	PURC	4.200	5,000,000.00	4,905,766.67		
gabriel				07/05/06	07/06/06		5.613		-94,233.33		-4,905,766.67
34869	FHLB-GILFD	1365	186	02/15/08	07/06/06	PURC	3.875	2,785,000.00	2,754,551.83		
gabriel				07/05/06	07/06/06		5.592		-30,448.17		-2,754,551.83
34870	FHLB-GILFD	1365	186	03/10/08	07/06/06	PURC	4.000	5,000,000.00	4,938,294.44		
gabriel				07/05/06	07/06/06		5.592		-61,705.56		-4,938,294.44
34871	CP-DISC-WFB-WF	1365	451	08/07/06	07/06/06	PURC	5.260	3,932,000.00	3,913,615.72		
gabriel				07/06/06	07/06/06		5.358		-18,384.28		-3,913,615.72
34872	CP-DISC-FIRST DATA-LB	1365	260	07/10/06	07/07/06	PURC	5.250	623,000.00	622,727.44		
gabriel				07/07/06	07/07/06		5.325		-272.56		-622,727.44
34873	CP-DISC-FIRST DATA-CIT	1365	132	07/13/06	07/10/06	PURC	5.260	2,222,000.00	2,221,026.02		
gabriel				07/10/06	07/10/06		5.335		-973.98		-2,221,026.02
34875	CP-DISC-UBS AMERICAS-U	1365	441	07/13/06	07/12/06	PURC	5.240	2,407,000.00	2,406,649.65		
maria				07/12/06	07/12/06		5.314		-350.35		-2,406,649.65
34876	CP-DISC-FIRST DATA-CIT	1365	132	07/21/06	07/17/06	PURC	5.250	3,622,000.00	3,619,887.17		
gabriel				07/17/06	07/17/06		5.326		-2,112.83		-3,619,887.17
34879	CP-DISC-UBS FIN DEL-LB	1365	260	07/20/06	07/19/06	PURC	5.210	12,289,000.00	12,287,221.51		
gabriel				07/19/06	07/19/06		5.283		-1,778.49		-12,287,221.51

\* ACTIVE TRANSACTIONS \*

C I T Y O F S A N J O S E  
T R E A S U R Y D I V I S I O N  
D E T A I L T R A N S A C T I O N R E P O R T - F I X E D I N C O M E  
0 7 / 0 1 / 0 6 T O 0 9 / 3 0 / 0 6  
S E T T L E M E N T D A T E B A S I S  
F U N D : 1 I N V E S T M E N T F U N D S

P A G E : 1 5  
R U N : 1 0 / 1 7 / 0 6 1 6 : 2 6 : 2 6

INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
34880	CP-DISC-UBS FIN DEL-UB	1365	441	07/21/06	07/20/06	PURC	5.220	11,059,000.00	11,057,396.45		
maria				07/20/06	07/20/06		5.293		-1,603.55		-11,057,396.45
34881	FHLB-DISC-CITIG	1365	132	07/25/06	07/24/06	PURC	5.100	10,450,000.00	10,448,519.58		
gabriel				07/24/06	07/24/06		5.172		-1,480.42		-10,448,519.58
34882	CP-DISC-INTL LSE FIN-J	1365	325	07/26/06	07/25/06	PURC	5.220	2,101,000.00	2,100,695.36		
gabriel				07/25/06	07/25/06		5.293		-304.64		-2,100,695.36
34883	FHLMC-BA	1365	40	11/15/07	07/28/06	PURC	4.500	3,065,000.00	3,094,040.88		
gabriel				07/28/06	07/28/06		5.385		29,040.88		-3,094,040.88
34884	FHLB-UBC	1365	445	02/01/08	07/28/06	PURC	4.625	3,450,000.00	3,504,026.52		
gabriel				07/28/06	07/28/06		5.353		54,026.52		-3,504,026.52
34885	FHLMC-BA	1365	40	04/25/08	07/28/06	PURC	4.700	1,500,000.00	1,502,327.50		
gabriel				07/28/06	07/28/06		5.340		2,327.50		-1,502,327.50
34886	CP-DISC-FIRST DATA-CIT	1365	132	08/07/06	07/31/06	PURC	5.280	6,330,000.00	6,323,501.20		
gabriel				07/31/06	07/31/06		5.359		-6,498.80		-6,323,501.20
34887	FHLB-DISC-UBS	1365	441	08/18/06	08/01/06	PURC	5.170	10,948,000.00	10,921,271.67		
gabriel				08/01/06	08/01/06		5.255		-26,728.33		-10,921,271.67
34888	CP-DISC-BANKAMERICA-BA	1365	40	08/08/06	08/07/06	PURC	5.230	5,543,000.00	5,542,194.73		
gabriel				08/07/06	08/07/06		5.303		-805.27		-5,542,194.73
34889	CP-DISC-BANKAMERICA-BA	1365	40	08/09/06	08/08/06	PURC	5.250	4,914,000.00	4,913,283.38		
michele				08/08/06	08/08/06		5.324		-716.62		-4,913,283.38
34890	FHLB-DISC-CITIG	1365	132	09/05/06	08/11/06	PURC	5.070	9,488,000.00	9,454,594.33		
gabriel				08/11/06	08/11/06		5.159		-33,405.67		-9,454,594.33
34891	CP-DISC-UPS-CS	1365	179	09/01/06	08/14/06	PURC	5.130	14,414,000.00	14,377,028.09		
gabriel				08/14/06	08/14/06		5.215		-36,971.91		-14,377,028.09
34892	CP-DISC-BANKAMERICA-BA	1365	40	08/16/06	08/15/06	PURC	5.270	8,000,000.00	7,998,828.89		
gabriel				08/15/06	08/15/06		5.344		-1,171.11		-7,998,828.89
34893	FHLB-DISC-CITIG	1365	132	08/30/06	08/15/06	PURC	5.070	7,921,000.00	7,904,266.89		
gabriel				08/15/06	08/15/06		5.151		-16,733.11		-7,904,266.89
34894	CP-DISC-INTL LSE FIN-L	1365	260	10/13/06	08/16/06	PURC	5.220	5,659,000.00	5,611,407.81		
gabriel				08/16/06	08/16/06		5.337		-47,592.19		-5,611,407.81
34895	CP-DISC-UBS AMERICAS-B	1365	40	08/24/06	08/17/06	PURC	5.210	7,146,000.00	7,138,760.71		
gabriel				08/17/06	08/17/06		5.288		-7,239.29		-7,138,760.71
34896	CP-DISC-UBS AMERICAS-B	1365	40	08/21/06	08/18/06	PURC	5.200	9,397,000.00	9,392,927.97		
gabriel				08/18/06	08/18/06		5.275		-4,072.03		-9,392,927.97
34897	CP-DISC-UBS AMERICAS-B	1365	40	08/22/06	08/21/06	PURC	5.230	12,274,000.00	12,272,216.86		
gabriel				08/21/06	08/21/06		5.303		-1,783.14		-12,272,216.86
34898	FHLB-DISC-CITIG	1365	132	09/05/06	08/22/06	PURC	5.100	9,203,000.00	9,184,747.38		
gabriel				08/22/06	08/22/06		5.181		-18,252.62		-9,184,747.38
34899	CP-DISC-UBS AMERICAS-B	1365	40	08/25/06	08/24/06	PURC	5.230	7,656,000.00	7,654,887.75		
michele				08/24/06	08/24/06		5.303		-1,112.25		-7,654,887.75
34900	CP-DISC-JP MORGAN-JPM	1365	325	08/28/06	08/25/06	PURC	5.230	5,827,000.00	5,824,460.40		
michele				08/25/06	08/25/06		5.305		-2,539.60		-5,824,460.40
34905	CP-DISC-UBS AMERICAS-B	1365	40	08/29/06	08/28/06	PURC	5.240	10,727,000.00	10,725,438.63		
gabriel				08/28/06	08/28/06		5.314		-1,561.37		-10,725,438.63

CITY OF SAN JOSE  
 TREASURY DIVISION  
 DETAIL TRANSACTION REPORT - FIXED INCOME  
 07/01/06 TO 09/30/06  
 SETTLEMENT DATE BASIS  
 FUND: 1 INVESTMENT FUNDS

\* ACTIVE TRANSACTIONS \*

PAGE: 16  
 RUN: 10/17/06 16:26:26

INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYP	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
34906	FHLMC-WF	1365	451	02/15/08	08/29/06	PURC	4.500	5,000,000.00	4,955,850.00		
gabriel				08/29/06	08/29/06		5.260		-44,150.00		-4,955,850.00
34907	FHLB-CITIG	1365	132	02/15/08	08/29/06	PURC	3.875	5,000,000.00	4,910,184.72		
gabriel				08/29/06	08/29/06		5.276		-89,815.28		-4,910,184.72
34908	CP-DISC-BANKAMERICA-BA	1365	40	08/30/06	08/29/06	PURC	5.240	11,087,000.00	11,085,386.23		
gabriel				08/29/06	08/29/06		5.314		-1,613.77		-11,085,386.23
34911	CP-DISC-UBS AMERICAS-J	1365	325	09/01/06	08/31/06	PURC	5.260	7,908,000.00	7,906,844.55		
maria				08/31/06	08/31/06		5.334		-1,155.45		-7,906,844.55
34912	CP-DISC-BOSTON EDISON-	1365	325	09/05/06	09/01/06	PURC	5.220	9,325,000.00	9,319,591.50		
gabriel				09/01/06	09/01/06		5.296		-5,408.50		-9,319,591.50
34914	FHLMC-CALL-CITIG	1365	132	02/24/11	09/07/06	PURC	5.250	5,000,000.00	5,006,979.17		
gabriel				09/05/06	09/07/06		5.262		6,979.17		-5,006,979.17
34915	CP-DISC-UBS AMERICAS-B	1365	40	09/06/06	09/05/06	PURC	5.240	21,483,000.00	21,479,873.03		
gabriel				09/05/06	09/05/06		5.314		-3,126.97		-21,479,873.03
34916	CP-DISC-BANKAMERICA-BA	1365	40	09/07/06	09/06/06	PURC	5.230	21,322,000.00	21,318,902.39		
maria				09/06/06	09/06/06		5.303		-3,097.61		-21,318,902.39
34917	CP-DISC-BANKAMERICA-BA	1365	40	09/08/06	09/07/06	PURC	5.220	19,050,000.00	19,047,237.75		
gabriel				09/07/06	09/07/06		5.293		-2,762.25		-19,047,237.75
34918	CP-DISC-UBS AMERICAS-B	1365	40	09/11/06	09/08/06	PURC	5.220	27,558,000.00	27,546,012.27		
gabriel				09/08/06	09/08/06		5.295		-11,987.73		-27,546,012.27
34919	CP-DISC-BANKAMERICA-BA	1365	40	09/18/06	09/11/06	PURC	5.200	15,000,000.00	14,984,833.33		
gabriel				09/11/06	09/11/06		5.278		-15,166.67		-14,984,833.33
34920	CP-DISC-INTL LSE FIN-L	1365	260	10/13/06	09/11/06	PURC	5.230	13,000,000.00	12,939,564.44		
gabriel				09/11/06	09/11/06		5.327		-60,435.56		-12,939,564.44
34921	CP-DISC-UBS AMERICAS-B	1365	40	09/12/06	09/11/06	PURC	5.230	3,500,000.00	3,499,491.53		
gabriel				09/11/06	09/11/06		5.303		-508.47		-3,499,491.53
34922	CP-DISC-UBS AMERICAS-U	1365	441	09/13/06	09/12/06	PURC	5.210	25,989,000.00	25,985,238.81		
gabriel				09/12/06	09/12/06		5.283		-3,761.19		-25,985,238.81
34923	FHLB-GILFD	1365	186	04/28/08	09/13/06	PURC	5.000	5,000,000.00	5,083,000.00		
gabriel				09/13/06	09/13/06		5.136		83,000.00		-5,083,000.00
34924	FHLB-GILFD	1365	186	03/10/08	09/13/06	PURC	4.000	5,000,000.00	4,920,366.67		
gabriel				09/13/06	09/13/06		5.146		-79,633.33		-4,920,366.67
34925	FHLB-CITIG	1365	132	09/12/08	09/13/06	PURC	4.250	5,000,000.00	4,922,490.28		
gabriel				09/13/06	09/13/06		5.082		-77,509.72		-4,922,490.28
34926	FHLB-GILFD	1365	186	06/13/08	09/13/06	PURC	4.100	5,000,000.00	4,968,050.00		
gabriel				09/13/06	09/13/06		5.102		-31,950.00		-4,968,050.00
34927	FHLB-CITIG	1365	132	05/02/08	09/13/06	PURC	4.800	1,830,000.00	1,852,997.00		
gabriel				09/13/06	09/13/06		5.112		22,997.00		-1,852,997.00
34928	FHLB-CITIG	1365	132	04/18/08	09/13/06	PURC	4.480	2,940,000.00	2,963,885.87		
gabriel				09/13/06	09/13/06		5.132		23,885.87		-2,963,885.87
34929	FHLB-DISC-CITIG	1365	132	11/06/06	09/15/06	PURC	5.080	6,337,000.00	6,290,500.50		
gabriel				09/15/06	09/15/06		5.189		-46,499.50		-6,290,500.50
34930	CP-DISC -UBS FIN DEL-B	1365	40	09/25/06	09/18/06	PURC	5.225	10,146,000.00	10,135,691.95		
gabriel				09/18/06	09/18/06		5.303		-10,308.05		-10,135,691.95

\* ACTIVE TRANSACTIONS \*

C I T Y O F S A N J O S E  
T R E A S U R Y D I V I S I O N  
DETAIL TRANSACTION REPORT - FIXED INCOME  
07/01/06 TO 09/30/06  
SETTLEMENT DATE BASIS  
FUND: 1 INVESTMENT FUNDS

PAGE: 17  
RUN: 10/17/06 16:26:26

INV #	DESCRIPTION/POOL#	BANK	BROK	MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH	DATE	/ENTRY	SETTLE	TYT	YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
34933	CP-DISC-UBS FIN DEL-BA	1365	40	11/06/06	09/22/06	PURC	5.240	11,658,000.00	11,581,640.10		
maria				09/22/06	09/22/06		5.348		-76,359.90		-11,581,640.10
34934	FHLB-CITIG	1365	132	05/18/07	09/26/06	PURC	4.625	2,740,000.00	2,775,522.58		
gabriel				09/26/06	09/26/06		5.171		35,522.58		-2,775,522.58
34935	CP-DISC-UBS AMERICAS-B	1365	40	09/28/06	09/27/06	PURC	5.250	9,501,000.00	9,499,614.44		
gabriel				09/27/06	09/27/06		5.324		-1,385.56		-9,499,614.44
34936	CP-DISC-UBS FIN DEL-LB	1365	260	10/26/06	09/28/06	PURC	5.235	7,759,000.00	7,727,407.94		
gabriel				09/28/06	09/28/06		5.329		-31,592.06		-7,727,407.94
34937	CP-DISC-UBS AMERICAS-B	1365	40	10/02/06	09/29/06	PURC	5.340	7,304,000.00	7,300,749.72		
gabriel				09/29/06	09/29/06		5.417		-3,250.28		-7,300,749.72
SUBTOTAL (Txn Typ) PURC						ASSETS			557,443,544.83		
							5.101	558,285,991.58	-842,446.75		-557443544.83
							5.277				
SUBTOTAL (Fund) 1 INVESTMENT FUNDS						ASSETS			-107590182.54	-9,292,718.75	
								-107112000.00	-842,446.75	-1,577,099.88	118,460,001.17

\* ACTIVE TRANSACTIONS \*

CITY OF SAN JOSE  
 TREASURY DIVISION  
 DETAIL TRANSACTION REPORT - FIXED INCOME  
 07/01/06 TO 09/30/06  
 FUND: 1 GRAND TOTALS  
 ASSETS

PAGE: 18  
 RUN: 10/17/06 16:26:26

TYPE/ TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
PURC ( 76)	5.277	558,285,991.58		557,443,544.83	-842,446.75				-557443544.83
PSAL ( 20)	4.927	-47,066,991.58		-47,066,991.58					47,066,991.58
INTR ( 95)	4.237			-1,212,835.67			-7,395,856.25		
MAT ( 79)	4.910	-618331000.00		-618331000.00			-1,896,862.50		620,227,862.50
AMRT ( 8)	2.503			-133,629.47		133,629.47			
ACR ( 71)	5.046			1,710,729.35		-1,710,729.35			

\* ACTIVE TRANSACTIONS \*

CITY OF SAN JOSE  
 TREASURY DIVISION  
 DETAIL TRANSACTION REPORT - FIXED INCOME  
 07/01/06 TO 09/30/06  
 SETTLEMENT DATE BASIS  
 FUND: 8 EVERGREEN CREEK

PAGE: 19  
 RUN: 10/17/06 16:26:26

INV # USER	DESCRIPTION/POOL# MEMO	BANK CASH	BROK DATE	MATURITY /ENTRY	TRADE/ SETTLE	TXN TYP	COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
34853 snj101	UST-BILLS-LB	1365	260	08/31/06 09/01/06	08/31/06 08/31/06	MAT	4.760 4.871	-63,488.00	-63,488.00		63,488.00
SUBTOTAL (Txn Typ) MAT					ASSETS		4.760 4.871	-63,488.00	-63,488.00		63,488.00
34853 snj101	UST-BILLS-LB	1365		08/31/06 09/01/06	08/31/06 08/31/06	AMRT	4.760 4.871		579.22	-579.22	
SUBTOTAL (Txn Typ) AMRT					ASSETS		4.760 4.871		579.22	-579.22	
34909 maria	UST-BILLS-WF	1365	451	02/22/07 08/31/06	08/31/06 08/31/06	PURC	4.920 5.111	62,400.00	60,907.60 -1,492.40		-60,907.60
SUBTOTAL (Txn Typ) PURC					ASSETS		4.920 5.111	62,400.00	60,907.60 -1,492.40		-60,907.60
SUBTOTAL (Fund) 8 EVERGREEN CREEK					ASSETS			-1,088.00	-2,001.18 -1,492.40	-579.22	2,580.40

\* ACTIVE TRANSACTIONS \*

CITY OF SAN JOSE  
 TREASURY DIVISION  
 DETAIL TRANSACTION REPORT - FIXED INCOME  
 07/01/06 TO 09/30/06  
 FUND: 8 GRAND TOTALS  
 ASSETS

PAGE: 20  
 RUN: 10/17/06 16:26:26

TYPE/ TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(GAIN)/ LOSS	SETTLEMENT
PURC ( 1)	5.111	62,400.00		60,907.60	-1,492.40			-60,907.60
MAT ( 1)	4.871	-63,488.00		-63,488.00				63,488.00
ACR ( 1)	4.871			579.22		-579.22		

\* ACTIVE TRANSACTIONS \*

CITY OF SAN JOSE  
 TREASURY DIVISION  
 DETAIL TRANSACTION REPORT - FIXED INCOME  
 07/01/06 TO 09/30/06  
 SETTLEMENT DATE BASIS

PAGE: 21  
 RUN: 10/17/06 16:26:26

FUND: 33 Reassessment Revenue Bonds, 94A

INV # USER	DESCRIPTION/POOL# MEMO	BANK CASH	BROK DATE	MATURITY /ENTRY	TRADE/ SETTLE	TXN TYP	COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
34854 snj101	UST-BILLS-LB	1365	260	08/31/06 09/01/06	08/31/06 08/31/06	MAT	4.760 4.871	-60,512.00	-60,512.00		60,512.00
SUBTOTAL (Txn Typ) MAT					ASSETS		4.760 4.871	-60,512.00	-60,512.00		60,512.00
34854 snj101	UST-BILLS-LB	1365		08/31/06 09/01/06	08/31/06 08/31/06	AMRT	4.760 4.871		552.07	-552.07	
SUBTOTAL (Txn Typ) AMRT					ASSETS		4.760 4.871		552.07	-552.07	
34910 maria	UST-BILLS-WF	1365	451	02/22/07 08/31/06	08/31/06 08/31/06	PURC	4.920 5.111	62,600.00	61,102.82 -1,497.18		-61,102.82
SUBTOTAL (Txn Typ) PURC					ASSETS		4.920 5.111	62,600.00	61,102.82 -1,497.18		-61,102.82
SUBTOTAL (Fund) 33 Reassessment Revenue					ASSETS			2,088.00	1,142.89 -1,497.18	-552.07	-590.82

\* ACTIVE TRANSACTIONS \*

CITY OF SAN JOSE  
 TREASURY DIVISION  
 DETAIL TRANSACTION REPORT - FIXED INCOME  
 07/01/06 TO 09/30/06  
 FUND: 33 GRAND TOTALS  
 ASSETS

PAGE: 22  
 RUN: 10/17/06 16:26:26

TYPE/ TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(GAIN)/ LOSS	SETTLEMENT
PURC ( 1)	5.111	62,600.00		61,102.82	-1,497.18			-61,102.82
MAT ( 1)	4.871	-60,512.00		-60,512.00				60,512.00
ACR ( 1)	4.871			552.07		-552.07		

\* ACTIVE TRANSACTIONS \*

CITY OF SAN JOSE  
 TREASURY DIVISION  
 DETAIL TRANSACTION REPORT - FIXED INCOME  
 07/01/06 TO 09/30/06  
 SETTLEMENT DATE BASIS  
 FUND: 34 CSJ/CSC Jt Pwr

PAGE: 23  
 RUN: 10/17/06 16:26:26

INV # USER	DESCRIPTION/POOL# MEMO	BANK CASH	BROK DATE	MATURITY /ENTRY	TRADE/ SETTLE	TXN TYP	COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
34813 snj101	FHLB-DISC-UBS	1365	441	07/19/06	07/19/06	MAT	4.930	-541,024.00	-541,024.00		
34841 snj101	FHLB-DISC-CITIG	1365	132	08/25/06	08/25/06	MAT	5.200	-221,250.00	-221,250.00		541,024.00
34877 snj101	FHLB-DISC-CITIG	1365	132	08/28/06	08/25/06	MAT	5.323				221,250.00
				09/20/06	09/20/06	MAT	5.210	-546,420.00	-546,420.00		
				09/21/06	09/20/06		5.331				546,420.00
SUBTOTAL (Txn Typ) MAT						ASSETS	5.093	-1,308,694.00	-1,308,694.00		
							5.208				1,308,694.00
34813 snj101	FHLB-DISC-UBS	1365		07/19/06	07/19/06	AMRT	4.930		4,000.87		
34841 snj101	FHLB-DISC-CITIG	1365		07/20/06	07/19/06	AMRT	5.036			-4,000.87	
34877 snj101	FHLB-DISC-CITIG	1365		08/25/06	08/25/06	AMRT	5.200		2,109.25		
				08/28/06	08/25/06		5.323			-2,109.25	
				09/20/06	09/20/06	AMRT	5.210		4,981.98		
				09/21/06	09/20/06		5.331			-4,981.98	
SUBTOTAL (Txn Typ) AMRT						ASSETS	5.093		11,092.10		
							5.208			-11,092.10	
34877 gabriel	FHLB-DISC-CITIG	1365	132	09/20/06	07/19/06	PURC	5.210	546,420.00	541,438.02		
34903 gabriel	FHLB-DISC-CITIG	1365	132	07/19/06	07/19/06	PURC	5.331		-4,981.98		-541,438.02
34931 gabriel	FHLB-DISC-UBS	1365	441	10/27/06	08/25/06	PURC	5.125	222,780.00	220,781.94		
				08/28/06	08/25/06		5.243		-1,998.06		-220,781.94
				11/15/06	09/20/06	PURC	5.145	550,572.00	546,165.59		
				09/20/06	09/20/06		5.259		-4,406.41		-546,165.59
SUBTOTAL (Txn Typ) PURC						ASSETS	5.169	1,319,772.00	1,308,385.55		
							5.286		-11,386.45		-1,308,385.55
SUBTOTAL (Fund) 34 CSJ/CSC Jt Pwr						ASSETS		11,078.00	10,783.65		
									-11,386.45	-11,092.10	308.45

CITY OF SAN JOSE  
 TREASURY DIVISION  
 DETAIL TRANSACTION REPORT - FIXED INCOME  
 07/01/06 TO 09/30/06  
 FUND: 34 GRAND TOTALS  
 ASSETS

\* ACTIVE TRANSACTIONS \*

PAGE: 24  
 RUN: 10/17/06 16:26:26

TYPE/ TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(GAIN)/ LOSS	SETTLEMENT
PURC ( 3)	5.286	1,319,772.00		1,308,385.55	-11,386.45			-1,308,385.55
MAT ( 3)	5.208	-1,308,694.00		-1,308,694.00				1,308,694.00
ACR ( 3)	5.208			11,092.10		-11,092.10		

CITY OF SAN JOSE  
 TREASURY DIVISION  
 DETAIL TRANSACTION REPORT - FIXED INCOME  
 07/01/06 TO 09/30/06  
 SETTLEMENT DATE BASIS

\* ACTIVE TRANSACTIONS \*

PAGE: 25  
 RUN: 10/17/06 16:26:26

FUND: 40 '97 Community Facility Dist.1

INV # USER	DESCRIPTION/POOL# MEMO	BANK CASH	BROK DATE	MATURITY /ENTRY	TRADE/ SETTLE	TXN TYP	COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
34814 snj101	FHLB-DISC-UBS	1365	441	07/19/06 07/20/06	07/19/06 07/19/06	MAT	4.930 5.036	-41,976.00	-41,976.00		41,976.00
34842 snj101	FHLB-DISC-CITIG	1365	132	08/25/06 08/28/06	08/25/06 08/25/06	MAT	5.200 5.323	-403,750.00	-403,750.00		403,750.00
34878 snj101	FHLB-DISC-CITIG	1365	132	09/20/06 09/21/06	09/20/06 09/20/06	MAT	5.210 5.331	-33,580.00	-33,580.00		33,580.00
SUBTOTAL (Txn Typ) MAT						ASSETS	5.177 5.298	-479,306.00	-479,306.00		479,306.00
34814 snj101	FHLB-DISC-UBS	1365		07/19/06 07/20/06	07/19/06 07/19/06	AMRT	4.930 5.036		310.41		-310.41
34842 snj101	FHLB-DISC-CITIG	1365		08/25/06 08/28/06	08/25/06 08/25/06	AMRT	5.200 5.323		3,849.08		-3,849.08
34878 snj101	FHLB-DISC-CITIG	1365		09/20/06 09/21/06	09/20/06 09/20/06	AMRT	5.210 5.331		306.17		-306.17
SUBTOTAL (Txn Typ) AMRT						ASSETS	5.177 5.298		4,465.66		-4,465.66
34878 gabriel	FHLB-DISC-CITIG	1365	132	09/20/06 07/19/06	07/19/06 07/19/06	PURC	5.210 5.331	33,580.00	33,273.83		-33,273.83
34904 gabriel	FHLB-DISC-CITIG	1365	132	10/27/06 08/28/06	08/25/06 08/25/06	PURC	5.125 5.243	357,220.00	354,016.18		-354,016.18
34932 gabriel	FHLB-DISC-UBS	1365	441	11/15/06 09/20/06	09/20/06 09/20/06	PURC	5.145 5.259	31,428.00	31,176.47		-31,176.47
SUBTOTAL (Txn Typ) PURC						ASSETS	5.133 5.251	422,228.00	418,466.48		-418,466.48
SUBTOTAL (Fund) 40 '97 Community Facilit						ASSETS		-57,078.00	-56,373.86 -3,761.52	-4,465.66	60,839.52

CITY OF SAN JOSE  
 TREASURY DIVISION  
 DETAIL TRANSACTION REPORT - FIXED INCOME  
 07/01/06 TO 09/30/06  
 FUND: 40 GRAND TOTALS  
 ASSETS

\* ACTIVE TRANSACTIONS \*

PAGE: 26  
 RUN: 10/17/06 16:26:26

TYPE/ TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(GAIN)/ LOSS	SETTLEMENT
PURC ( 3)	5.251	422,228.00		418,466.48	-3,761.52			-418,466.48
MAT ( 3)	5.298	-479,306.00		-479,306.00				479,306.00
ACR ( 3)	5.298			4,465.66		-4,465.66		

\* ACTIVE TRANSACTIONS \*

CITY OF SAN JOSE  
 TREASURY DIVISION  
 DETAIL TRANSACTION REPORT - FIXED INCOME  
 07/01/06 TO 09/30/06  
 SETTLEMENT DATE BASIS  
 FUND: 46 AIRPORT C/P SER B

PAGE: 27  
 RUN: 10/17/06 16:26:26

INV #	DESCRIPTION/POOL#	BANK BROK	MATURITY	TRADE/	TXN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN)/LOSS
USER	MEMO	CASH DATE	/ENTRY	SETTLE	TYP YIELD	ORIGINAL FACE	PREM / (DISC)	AMORT/(ACCRET)	SETTLEMENT
34862	DREYFUS MMF-WF-46	1365	10/01/06	07/31/06	INTR	5.029		-3,995.48	
gabriel			07/31/06	08/04/06		5.029			3,995.48
gabriel			09/01/06	09/01/06	INTR	5.086		-4,336.96	
			09/01/06	09/12/06		5.086			4,336.96
SUBTOTAL (Txn Typ) INTR					ASSETS	5.058		-8,332.44	8,332.44
						5.058			
34862	DREYFUS MMF-WF-46	1365	451	10/01/06	07/03/06	PURC	4.880	1,000,000.00	1,000,000.00
maria				07/03/06	07/03/06		4.880		-1,000,000.00
gabriel			451	08/01/06	08/01/06	PURC	5.029	3,995.48	3,995.48
gabriel			451	08/04/06	08/01/06		5.029		-3,995.48
gabriel				09/01/06	09/01/06	PURC	5.086	4,336.96	4,336.96
gabriel				09/12/06	09/01/06		5.086		-4,336.96
SUBTOTAL (Txn Typ) PURC					ASSETS	4.881	1,008,332.44	1,008,332.44	-1,008,332.44
						4.881			
SUBTOTAL (Fund) 46 AIRPORT C/P SER B					ASSETS		1,008,332.44	1,008,332.44	-8,332.44
									-1,000,000.00

\* ACTIVE TRANSACTIONS \*

CITY OF SAN JOSE  
 TREASURY DIVISION  
 DETAIL TRANSACTION REPORT - FIXED INCOME  
 07/01/06 TO 09/30/06  
 FUND: 46 GRAND TOTALS  
 ASSETS

PAGE: 28  
 RUN: 10/17/06 16:26:26

TYPE/ TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(GAIN)/ LOSS	SETTLEMENT
PURC ( 3)	4.881	1,008,332.44		1,008,332.44				-1,008,332.44
INTR ( 2)	5.058						-8,332.44	

\* ACTIVE TRANSACTIONS \*

C I T Y O F S A N J O S E  
 T R E A S U R Y D I V I S I O N  
 DETAIL TRANSACTION REPORT - FIXED INCOME  
 07/01/06 TO 09/30/06  
 SETTLEMENT DATE BASIS  
 FUND: 49 RDA TABs SERIES 2003

PAGE: 29  
 RUN: 10/17/06 16:26:26

INV # USER	DESCRIPTION/POOL# MEMO	BANK CASH	BROK DATE	MATURITY /ENTRY	TRADE/ SETTLE	TXN TYP	COUPON YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
34857 snj101	FHLB-DISC-CITIG	1365	132	07/24/06 07/25/06	07/24/06 07/24/06	MAT	5.120 5.211	-3,736,000.00	-3,736,000.00		3,736,000.00
SUBTOTAL (Txn Typ) MAT						ASSETS	5.120 5.211	-3,736,000.00	-3,736,000.00		3,736,000.00
34857 snj101	FHLB-DISC-CITIG	1365		07/24/06 07/25/06	07/24/06 07/24/06	AMRT	5.120 5.211		14,346.24	-14,346.24	
SUBTOTAL (Txn Typ) AMRT						ASSETS	5.120 5.211		14,346.24	-14,346.24	
SUBTOTAL (Fund) 49 RDA TABs SERIES 2003						ASSETS		-3,736,000.00	-3,721,653.76	-14,346.24	3,736,000.00



\* ACTIVE TRANSACTIONS \*

C I T Y O F S A N J O S E  
T R E A S U R Y D I V I S I O N  
DETAIL TRANSACTION REPORT - FIXED INCOME  
07/01/06 TO 09/30/06  
REPORT GRAND TOTALS  
ASSETS

PAGE: 31

RUN: 10/17/06 16:26:26

TYPE/ TXN#	PAR WEIGHTED YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAIN)/ LOSS	SETTLEMENT
PURC ( 87)	5.276	561,161,324.02		560,300,739.72	-860,584.30				-560,300,739.72
PSAL ( 20)	4.927	-47,066,991.58		-47,066,991.58					47,066,991.58
INTR ( 97)	4.241			-1,212,835.67			-7,404,188.69		
MAT ( 88)	4.913	-623979000.00		-623979000.00			-1,896,862.50		625,875,862.50
AMRT ( 8)	2.503			-133,629.47		133,629.47			
ACR ( 80)	5.048			1,741,764.64		-1,741,764.64			

Reconciliation of Page A-2, Portfolio Statistics

Purchases:	Principal	\$560,300,739.72
	Purchased Interest	0.00
	Total	\$560,300,739.72
Sales and Maturities:	Maturity Value	\$623,979,000.00
	Discount Accretion	-1,741,764.64
	Premium Amortization	133,629.47
	LAIF and Money Market Account Withdrawals	47,066,991.58
	Called Securities	0.00
	Purch'd Interest Reimbursed	1,212,835.67
	Total	\$670,650,692.08
Interest:	Interim Interest Receipts	\$7,404,188.69
	Interest Receipts at Maturity	1,896,862.50
	Interest on Called Security	0.00
	Discount Accretion	1,741,764.64
	Premium Amortization	-133,629.47
	Total	\$10,909,186.36

CITY OF SAN JOSE  
TREASURY DIVISION

BROKER PURCHASE DISTRIBUTION  
07/01/06 THROUGH 09/30/06

PAGE: 1  
RUN: 10/17/06 16:31:22

ALL FUNDS					(ABSOLUTE)
CODE	BROKER NAME	TRANSACTIONS	ASSETS	LIABILITIES	TOTAL
40	BANK OF AMERICA SECURITIES LLC	21	227,714,340.04		227,714,340.04
132	CITIGROUP GLOBAL MARKETS INC.	19	96,927,291.19		96,927,291.19
179	CREDIT SUISSE	1	14,377,028.09		14,377,028.09
186	GILFORD SECURITIES INC.	6	24,508,083.42		24,508,083.42
260	LEHMAN BROS	6	57,355,679.35		57,355,679.35
325	J P MORGAN SECURITIES INC	4	25,151,591.81		25,151,591.81
415	STATE INVESTMENT POOL	13	38,932,991.58		38,932,991.58
441	UBS FINANCIAL SERVICES INC.	6	50,947,898.64		50,947,898.64
445	UNION BANK OF CALIFORNIA	3	13,409,793.19		13,409,793.19
451	WELLS FARGO BANK - INVESTMENTS	8	10,976,042.41		10,976,042.41
GRAND TOTALS		87	560,300,739.72		560,300,739.72