COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

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March 30, 2010

TO: Supervisor Gloria Molina, Chair
Supervisor Mark Ridley-Thomas
Supervisor Zev Yaroslavsky
Supervisor Don Knabe
Supervisor Michael D. Antonovich

FROM: Mark J. Saladino
Treasurer and Tax Collector

SUBJECT: **REPORT OF INVESTMENTS FOR THE MONTH OF FEBRUARY 2010**

The attached Report of Investments for the month of February 2010 is herewith submitted to the members of the Board of Supervisors pursuant to the California Government Code and the Treasurer and Tax Collector's Investment Policy.

All investments made during the month of February 2010 were made in accordance with California Government Code and conform to the Treasurer and Tax Collector's Investment Policy.

MJS:JK:
EBG:rkw

Attachment

c: Chief Executive Officer
Executive Officer, Board of Supervisors
County Counsel
Auditor-Controller

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR FEBRUARY 2010

Detailed information regarding the pooled and specific portfolios, related earnings, and data required to be disclosed pursuant to statute is shown in the following report attachments.

GENERAL PORTFOLIO SCHEDULES

A - Portfolio Profiles

A1 - Credit Quality Distribution and Concentration of Credit Risk

B - Pooled Surplus Earnings Report

C - Summary Report of Treasurer's Depository Accounts

D - Treasurer's Activity and Cash Availability for the Next Six-Month Period

E - Treasurer's Investment Strategy

ATTACHMENTS

I. Definitions of Securities

Detailed descriptions of the major security types invested in by the Treasury

II. Compliance Report

Detail report of transactions, if any, which deviate from the Treasurer's investment policy

III. Performance Report

Daily portfolio investment balances, and monthly averages

IV. Earnings on Investments (Accrual Basis) Chart

Graphic presentation of net earning rates on pool investments

V. Net Income for Month

Accrual basis net income for month, gross revenue less expenditures

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR FEBRUARY 2010

ATTACHMENTS

VI. Non-Trading Portfolio Participant Composition

Percentage breakdown by participant in the Non-Trading Portfolio

VII. Composition of PSI Portfolio by Type Chart

Graphic presentation of the percentage composition of the pooled portfolio by major security type

VIII. Investment Transaction Journal

Listing of securities purchased, sold and transferred between portfolios during the month

IX. Comparison of Investment Cost to Market Value

Summary comparison of investment amortized cost to market value by security type

X. Treasurer Position Compared to Market Value Report

Inventory listing of portfolio securities showing amortized cost and market value for each investment

XI. Trustee and Managed Funds

Listing of funds and accounts managed by outside trustees

XII. Schedule of Floating Rate Securities

Inventory listing of portfolio securities where the stated interest rate changes between the purchase date and the maturity date

XIII. Schedule of Bond Anticipation Notes

Inventory listing of Bond Anticipation Notes held by the Pooled Surplus Investment portfolio and their current interest rates

XIV. Inventory Report – Totals Section Security Type Grouping

Summary of weighted-average time to maturity by security type

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR FEBRUARY 2010

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

Summary of the amortized cost value of securities maturing within selected time frames

XVI. Composition of PSI Portfolio by Maturity Chart

Graphic presentation of the percentage composition of the pooled portfolio by selected maturity ranges

XVII. Pooled Money Investment Board Letter – Treasurer State of California

Summary of State Treasurer's Local Agency Investment Fund (LAIF)

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF FEBRUARY 28, 2010

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 02/28/10		
At Cost	$ 22,029,636,264	$ 218,249,704
At Market	$ 22,155,430,690	$ 218,737,205
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	16.91%	0.00%
United States Government and Agency Obligations	48.40%	15.94%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	31.06%	0.00%
Municipal Obligations	0.00%	2.41%
Corporate and Deposit Notes	3.63%	1.06%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	80.59%
1-60 days	47.40%	49.62%
61 days-1 year	12.40%	45.50%
Over 1 year	40.20%	4.88%
Weighted Average Days to Maturity	535	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF FEBRUARY 28, 2010

SCHEDULE A1

The following is a summary of the credit quality distribution and concentration of credit risk by investment type as a percentage of each portfolio's cost at February 28, 2010:

	S&P	Moody's	% of Portfolio
PSI			
Commercial Paper	A-1	P-1	31.06%
Corporate and Deposit Notes	A-1	P-1	3.63%
Los Angeles County Securities	-	-	0.00%
Negotiable Certificates of Deposit	A-1	P-1	16.91%
U.S. Agency Securities	AAA	Aaa	44.55%
U.S. Treasury Securities:			
U.S. Treasury Bills	AAA	Aaa	3.85%
Others	-	-	0.00%
			100.00%
SPI			
Local Agency Investment Fund	Not rated	Not rated	30.64%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	A-1+	P-1	1.06%
Mortgage Trust Deeds	AA-	Aa3	0.33%
Los Angeles County Securities	AA-	Aa3	2.41%
Negotiable Certificates of Deposit	-	-	0.00%
Guaranteed Investment Contracts	AAA	Aa3	49.62%
U.S. Agency Securities	AAA	Aaa	15.85%
U.S. Treasury Securities:			
U.S. Treasury Notes	AAA	Aaa	0.05%
U.S. Treasury Bonds	AAA	Aaa	0.04%
			100.00%

POOLED SURPLUS EARNINGS REPORT

FEBRUARY 28, 2010

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 02/28/10	$ 22,029,636,264
Market Value at 02/28/10	$ 22,155,430,690
Average Daily Balance	$ 22,458,967,073
Gains and Losses:	
For the Month	$ 620,121
For the Past 12 Months	$ 1,707,499
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 26,301,259
Earnings for the Past 12 Months	$ 330,069,032
Earnings Rate for the Month	1.52%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF FEBRUARY 28, 2010

SCHEDULE C

Bank Name		Balance
Bank of America - Concentration	$	61,374,607.38
Bank of the West - Concentration	$	20,810,596.71 (A)
Citi Bank - Concentration	$	-
Union Bank- Concentration	$	1,128,077.23
Wells Fargo - Concentration	$	321,057.67
Total Ledger Balance for all Banks	$	83,634,338.99

(A) $20.675 million of this amount is related to the deposit of funds in an interest-bearing money market plus account, in accordance with the Treasurer's authority under California Government Code Section 53633.

TREASURER'S ACTIVITY FOR FEBRUARY 2010
AND CASH AVAILABILITY
FOR THE NEXT SIX-MONTH PERIOD

SCHEDULE D

Government Code Section 53646 (b) (3), effective on January 1, 1996, requires the Treasurer and Tax Collector to include a statement in the investment report, denoting the ability of the Pooled Surplus Investment Fund to meet its disbursement requirements for the next six months.

The Los Angeles County Pooled Surplus Investment Fund consists of funds in its treasury deposited by various entities required to do so by statute, as well as those entities voluntarily depositing monies in accordance with Government Code Section 53684.

The Treasurer and Tax Collector is required to disburse monies placed in the treasury as directed by the Auditor-Controller, except for the making of legal investments, to the extent funds are transferred to one or more clearing funds in accordance with Government Code Section 29808.

The Treasurer and Tax Collector, in his projection of cash availability to disburse funds as directed by the Auditor-Controller, is relying exclusively on historical Pooled Surplus Investment Fund deposits and disbursements and future cash flow projections provided by the depositing entities. No representation is made as to an individual depositor's ability to meet their anticipated expenditures with anticipated revenues.

Summary of Activity for February 2010

Total Deposits	$ 2,509,001,459.80
Total Disbursements	$ 4,094,707,395.72

Discretionary Funds Liquidity Withdrawal Ratio
As of February 28, 2010 1.68

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
March	$ 7,733,089,000.00	$ 5,542,300,000.00	$ 4,151,400,000.00	$ 9,123,989,000.00
April	$ 2,709,585,000.00	$ 7,349,000,000.00	$ 4,824,200,000.00	$ 14,358,374,000.00
May	$ 270,015,000.00	$ 2,707,800,000.00	$ 4,672,500,000.00	$ 12,663,689,000.00
June	$ 1,150,000,000.00	$ 2,337,500,000.00	$ 5,444,700,000.00	$ 10,706,489,000.00
July	$ 76,000,000.00	$ 4,896,300,000.00	$ 5,440,600,000.00	$ 10,238,189,000.00
August	$ 29,500,000.00	$ 3,863,200,000.00	$ 3,967,700,000.00	$ 10,163,189,000.00

TREASURER'S INVESTMENT STRATEGY

SCHEDULE E

Two portfolios are maintained by the Los Angeles County Treasurer.

The Pooled Surplus Investment (PSI) Portfolio is used to account for all pooled investments. The PSI strategy is to maintain principal and to provide sufficient cash to meet expenditure needs. The cash flow needs of our pool members are monitored daily to ensure that sufficient liquidity is maintained to meet the needs of participants. A review of the PSI Portfolio's cash flow projections at the preparation date of this report indicates that longer average days to maturity may be prudent. As yields increase in the two to three year maturity range, the average days to maturity will be prudently increased to the target of 1.5 years.

In February 2010, the Treasurer placed $145.497 million in the Bank of the West Money Market Plus Account in accordance with the Treasurer's authority under California Government Code Section 53633. Of this amount, $20.675 million remained in this account at month-end. This is collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

The Specific Purpose Investment Portfolio (SPI) is used to account for specific investments requested by various entities to provide for specific needs not available if monies are placed in a pool. The individual investment strategies are targeted for the needs of the requesting entity.

Included in the Los Angeles County General Fund's SPI are approximately $0.72 million in trust deeds related to the settlement of Flying Triangle and Abalone Cove landslide litigation. In 1986 and 1987, the Board of Supervisors approved the disbursement of funds for trust deed mortgages as part of the settlements of the Flying Triangle and the Abalone Cove landslide litigation. Such disbursements are authorized under Government Code Section 23004. The trust deeds held by the General Fund are fully secured and have fixed interest rates of either 4.50% or 5.50%.

Expected cash flow projections for the next twelve months continue to indicate that sufficient cash is available for participants' estimated needs. We will continue our basic investment philosophy to buy and hold to a designated maturity, high quality fixed income investments.

ATTACHMENT I

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

AGENCIES – Securities (debentures and notes) issued by Federal agencies, such as Federal Home Loan Banks (FHLB), and Federal Farm Credit Banks (FFCB). Agency Securities are issued on both a discount and coupon basis and have a variety of maturity periods. A few are backed by the full faith and credit of the United States Government, some are guaranteed by the Treasury or supported by the issuing agency's right to borrow from the Treasury, and some lack any formal governmental backing. Government National Mortgage Association (GNMA) and Federal Home Loan Mortgage Corp. (FHLMC) securities are mortgage-backed.

ASSET BACKED SECURITIES – Corporate notes secured by an identifiable pool of assets such as loans, leases, and installment contracts or trade receivables. The interest rate is fixed and paid either on a monthly or semi-annual basis. In some cases a portion of the principal is also paid monthly.

BANKERS ACCEPTANCES – Negotiable time drafts drawn on foreign or domestic banks to finance the export, import, shipment, and storage of goods. The drafts are sold at a discount and redeemed by the accepting bank at maturity for full face value. Maturities range from one to 270 days.

COLLATERALIZED CERTIFICATES OF DEPOSIT – Non-negotiable instruments evidencing a time deposit made with a bank at a fixed rate of interest for a fixed period, secured by collateral such as United States Government securities or mortgages.

COMMERCIAL PAPER – Promissory notes with a maturity of one to 270 days issued in the open market by various economic entities to finance certain short-term credit needs. Notes are issued on a discount or interest-bearing basis.

CORPORATE NOTES – Unsecured, registered debt securities issued by corporations operating within the United States at fixed or variable rates of interest for a fixed period. Interest for floating rate corporate notes is payable periodically at a rate which is adjusted monthly according to a predetermined formula. Fixed rate corporate notes pay interest semi-annually.

GOVERNMENTS – Negotiable United States Treasury securities such as Treasury bills, notes and bonds. Treasury bills are issued on a discount basis in 3-month, 5-month, and 52-week maturities. Treasury notes and bonds are coupon issues, with one to ten year and ten to thirty year maturities, respectively. Treasury securities are guaranteed as to principal and interest by the United States Government.

INTEREST RATE SWAP AGREEMENT – Contractual agreement in which two parties agree to exchange interest payment streams for a specific term. There is no exchange of principal, but a "notional amount" is established to serve as the basis for calculating the interest payment.

MUNICIPALS – Debt securities issued by state and local governments and their agencies, usually in the form of bonds, notes and certificates of participation. These securities may be short or long-term, and normally coupon issues are secured in some manner by the borrower.

NEGOTIABLE CERTIFICATES OF DEPOSIT – Negotiable instruments evidencing a time deposit made with a commercial bank or thrift institution at a fixed rate of interest for a fixed period. Term certificates of deposits (CDs) are issued with maturities in excess of one year, and normally pay interest semi-annually. Eurodollar CDs are dollar-denominated CDs issued by foreign (mainly London) branches of major American and foreign commercial banks. Yankee CDs are dollar-denominated CDs issued by foreign commercial banks domiciled in the United States.

PROMISSORY NOTE – An unsecured promise to pay between two entities. Notes are on a discount or interest- bearing basis.

REVERSE REPURCHASE AGREEMENTS – A reverse repurchase agreement consists of two simultaneous transactions. One is the sale of securities by the County to a bank or dealer. The other is the commitment by the County to repurchase the securities at the same price at a mutually agreed upon date. The County invests the cash proceeds of the "sale" in other securities. The term of the reverse repurchase agreements may not exceed one year. The securities "sold" are typically treasury issues.

REPURCHASE AGREEMENTS – A repurchase agreement consists of two simultaneous transactions. One is the purchase of securities by the County from a bank or dealer. The other is the commitment by the County to sell the securities back at an agreed upon date and price. The term of the repurchase agreements may not exceed thirty days. The securities "purchased" are typically treasury issues.

ATTACHMENT II

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENT TRANSACTIONS FOR FEBRUARY 2010
COMPLIANCE REPORT

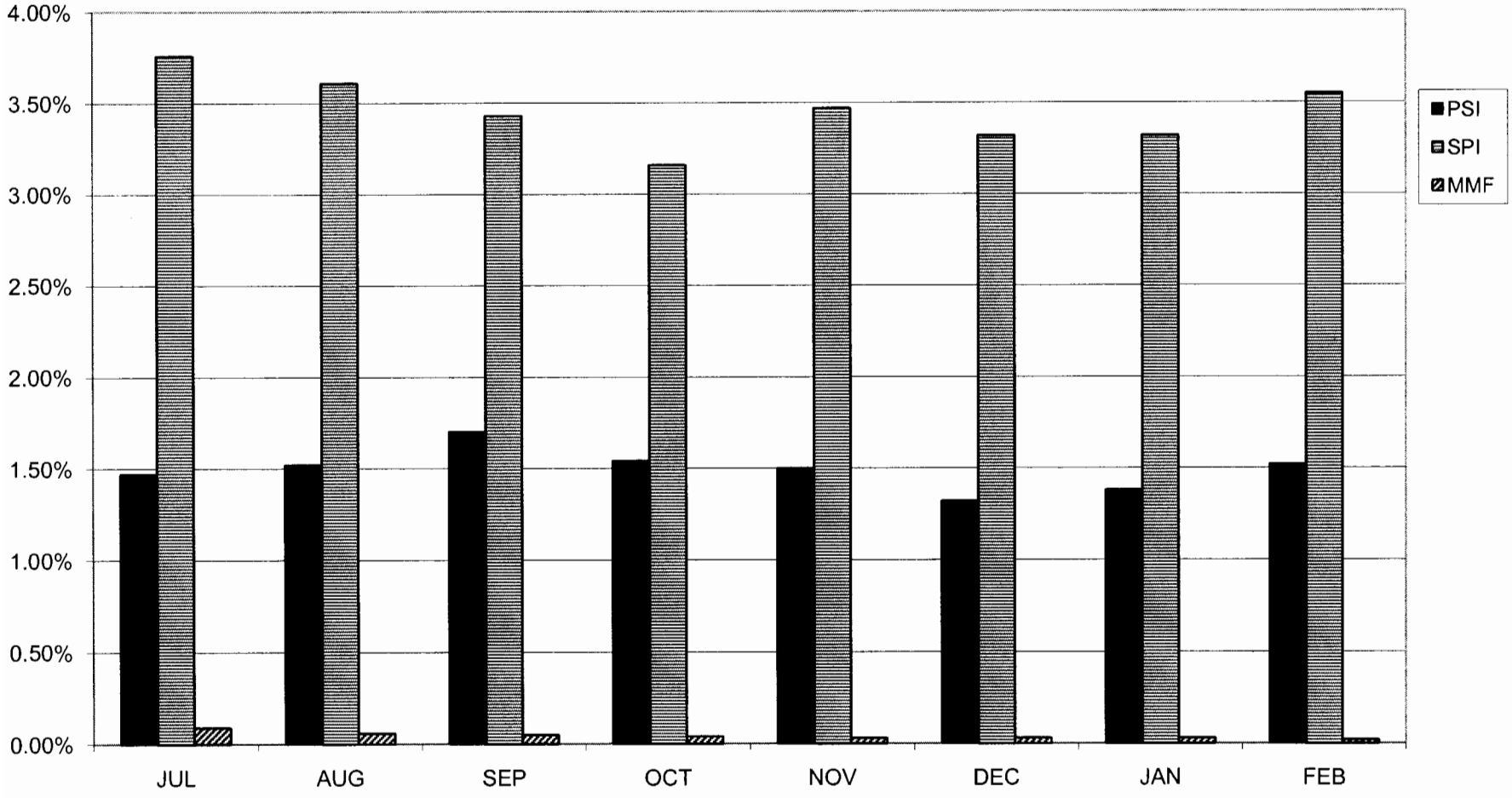
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of February 2010

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 02/28/10
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
1	23,225,024,073.74	220,767,337.20
2	23,130,004,624.76	220,765,487.25
3	23,071,939,394.74	220,765,487.25
4	23,025,784,287.14	220,765,487.25
5	22,728,684,162.84	220,765,487.25
6	22,728,684,162.84	220,765,487.25
7	22,728,684,162.84	220,765,487.25
8	22,635,194,559.24	220,765,487.25
9	22,735,773,046.09	220,765,487.25
10	22,756,015,265.85	220,765,487.25
11	22,786,074,499.72	277,764,541.76
12	22,501,008,560.13	277,762,758.35
13	22,501,008,560.13	277,762,758.35
14	22,501,008,560.13	277,762,758.35
15	22,501,008,560.13	277,762,758.35
16	22,361,723,724.40	277,762,327.60
17	22,407,252,431.00	304,748,827.60
18	22,353,786,172.77	304,748,827.60
19	22,074,983,833.87	221,249,284.67
20	22,074,983,833.87	221,249,284.67
21	22,074,983,833.87	221,249,284.67
22	22,021,448,064.45	221,249,284.67
23	21,982,283,579.04	221,249,284.67
24	21,990,047,690.21	221,249,284.67
25	21,861,482,987.63	221,249,284.67
26	22,031,284,573.39	218,249,284.67
27	22,031,284,573.39	218,249,284.67
28	22,029,636,263.81	218,249,704.00
AVG	**22,458,967,072.93**	**238,829,483.80**

LOS ANGELES COUNTY TREASURER
EARNINGS RATE ON INVESTMENTS
FISCAL YEAR 2009-10
ATTACHMENT IV



Source: Money Fund Report as of February 28, 2010.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 02/28/10 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$27,053,930	$649,740
Gains (Losses) on Sales of Non-Trading Securities.	620,121	(22)
Gains (Losses) on Sales of Trading Securities.	0	0
Amortization/Accretion	(1,372,792)	441
Prior Accrual Adjustment	0	0
Total Revenues	$26,301,259	$650,159
Expenses:		
Interest Expense	0	0
*Investment Management Fee	0	3,000
	$0	$3,000
NET INCOME	$26,301,259	$647,159

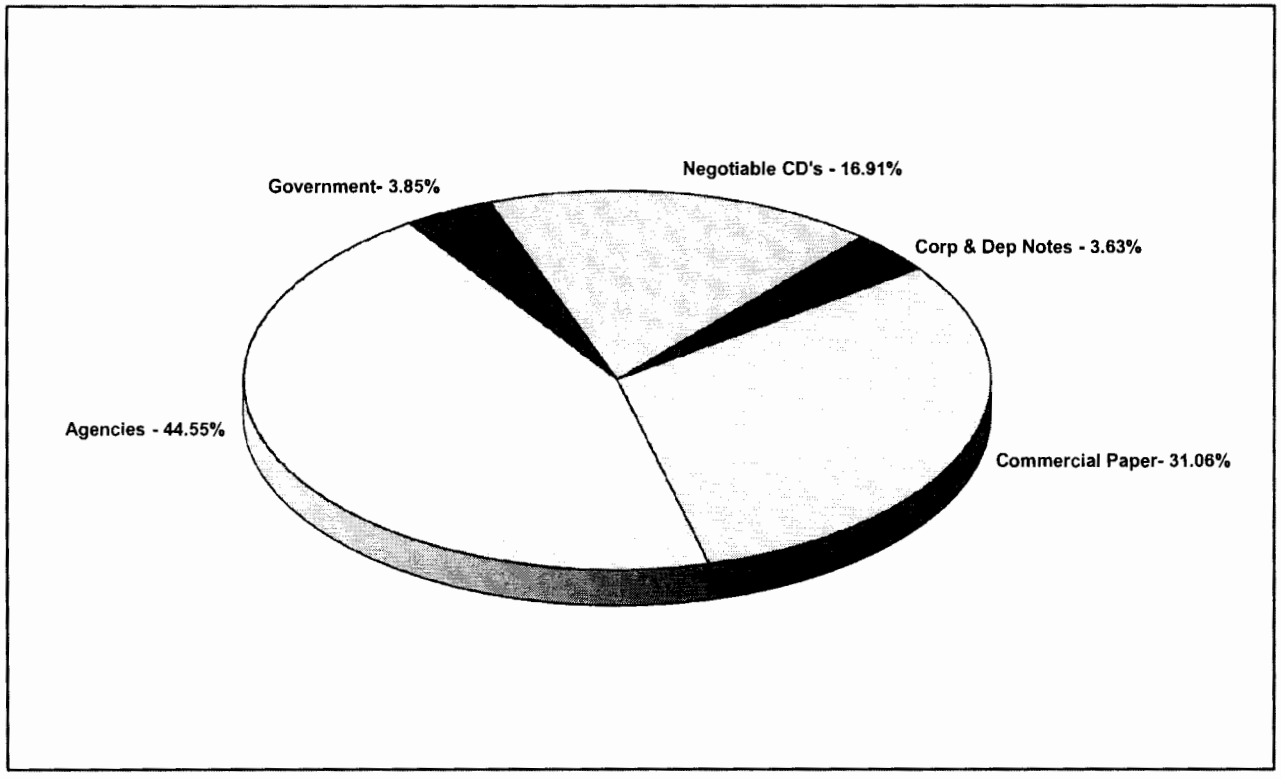
*Estimated and later adjusted.

Los Angeles County Treasurer
Non-Trading Composition
As of February 28, 2010
Attachment VI

NON-TRADING PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	56.21%	
Los Angeles County and Related Entities	34.64%	
Consolidated Sanitation Districts		4.30%
Metropolitan Transportation Authority		0.95%
Miscellaneous Agencies Pooled Investments		1.93%
South Coast Air Quality Management District		1.95%
Miscellaneous		0.02%
Total	90.85%	9.15%

LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY SECURITY TYPE
AS OF FEBRUARY 2010
ATTACHMENT VII



	In Thousands
Negotiable CD's	$ 3,725,021
Corp & Deposit Notes	799,997
Municipal	-
Commercial Paper	6,842,147
Repurchase Agreement	-
Agencies	9,814,134
Other	-
Government	848,337
Total	$ 22,029,636

Investment Composition Is In Compliance With The Los Angeles County Treasurer's Investment Policy.

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period February 1, 2010 to February 28, 2010
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	BNOT	02/12/10	82962	BK OF AMERICA NA BK NOTE	0.20000	04/07/10	50,000,000.00	50,000,746.94	10,000.00	BNY	BA
NTRD	BNOT	02/12/10	82963	BK OF AMERICA NA BK NOTE	0.20000	04/07/10	25,000,000.00	25,000,373.47	5,000.00	BNY	BA
NTRD	BNOT	02/25/10	83044	BK OF AMERICA NA BK NOTE	0.17000	04/13/10	50,000,000.00	50,000,000.00	0.00	BNY	BA
	BNOT Total						125,000,000.00	125,001,120.41	15,000.00		
NTRD	CNFL	02/16/10	82944	CITIGROUP INC FRN	0.40000	08/13/10	29,500,000.00	29,478,352.90	0.00	BNY	CITGM
	CNFL Total						29,500,000.00	29,478,352.90	0.00		
NTRD	CPD	02/01/10	82877	ABN AMRO NA FINANCE INC CP	0.21000	03/04/10	50,000,000.00	49,990,958.33	0.00	BNY	MFR
NTRD	CPD	02/01/10	82878	ABN AMRO NA FINANCE INC CP	0.21000	03/12/10	50,000,000.00	49,988,625.00	0.00	BNY	MFR
NTRD	CPD	02/01/10	82879	THUNDER BAY FUNDING LLC CP	0.15000	03/04/10	19,510,000.00	19,507,479.96	0.00	BNY	JPM
NTRD	CPD	02/01/10	82880	VARIABLE FUNDING CAP CO LLC CP	0.17000	04/01/10	25,000,000.00	24,993,034.72	0.00	BNY	WFI
NTRD	CPD	02/01/10	82881	BRYANT PARK FUNDING LLC CP	0.15000	03/02/10	20,024,000.00	20,021,580.43	0.00	BNY	JPM
NTRD	CPD	02/01/10	82882	BARTON CAPITAL LLC CP	0.14000	03/08/10	50,000,000.00	49,993,194.44	0.00	BNY	JPMC
NTRD	CPD	02/01/10	82883	ING US FUNDING LLC CP	0.15000	03/18/10	40,000,000.00	39,992,500.00	0.00	BNY	INGF
NTRD	CPD	02/02/10	82885	BARTON CAPITAL LLC CP	0.16000	03/05/10	50,000,000.00	49,993,111.11	0.00	BNY	MFR
NTRD	CPD	02/02/10	82887	FALCON ASSET SEC CORP CP	0.15000	03/05/10	30,000,000.00	29,996,125.00	0.00	BNY	CITGM
NTRD	CPD	02/02/10	82888	CITIGROUP FUNDING INC CP	0.17000	03/08/10	15,000,000.00	14,997,591.67	0.00	BNY	CITGM
NTRD	CPD	02/02/10	82889	ABN AMRO NA FINANCE INC CP	0.22000	03/30/10	50,000,000.00	49,982,888.89	0.00	BNY	MFR
NTRD	CPD	02/03/10	82892	PRIVATE EXPORT FUNDING CORP CP	0.17000	06/30/10	25,000,000.00	24,982,645.83	0.00	BNY	WFI
NTRD	CPD	02/03/10	82894	PARK AVE RECEIVABLES CO LLC CP	0.15000	03/03/10	50,000,000.00	49,994,166.67	0.00	BNY	JPM
NTRD	CPD	02/03/10	82895	ING US FUNDING LLC CP	0.15000	03/12/10	50,000,000.00	49,992,291.67	0.00	BNY	INGF
NTRD	CPD	02/03/10	82896	ING US FUNDING LLC CP	0.15000	03/12/10	10,000,000.00	9,998,458.33	0.00	BNY	INGF
NTRD	CPD	02/03/10	82897	CIESCO LLC CP	0.15000	03/11/10	29,000,000.00	28,995,650.00	0.00	BNY	CITGM
NTRD	CPD	02/04/10	82900	BARTON CAPITAL LLC CP	0.15000	03/10/10	50,000,000.00	49,992,916.67	0.00	BNY	MFR
NTRD	CPD	02/04/10	82903	HSBC FINANCE CORP CP	0.16000	03/09/10	50,000,000.00	49,992,666.67	0.00	BNY	MFR
NTRD	CPD	02/04/10	82904	HSBC FINANCE CORP CP	0.16000	03/09/10	25,000,000.00	24,996,333.33	0.00	BNY	MFR
NTRD	CPD	02/04/10	82905	BARTON CAPITAL LLC CP	0.17000	04/01/10	50,000,000.00	49,986,777.78	0.00	BNY	MFR
NTRD	CPD	02/04/10	82906	CITIGROUP FUNDING INC CP	0.17000	03/10/10	38,000,000.00	37,993,898.89	0.00	BNY	CITGM
NTRD	CPD	02/05/10	82910	FALCON ASSET SEC CORP CP	0.15000	03/11/10	50,000,000.00	49,992,916.67	0.00	BNY	RBCDR
NTRD	CPD	02/05/10	82911	BRYANT PARK FUNDING LLC CP	0.15000	03/10/10	50,000,000.00	49,993,125.00	0.00	BNY	CITGM
NTRD	CPD	02/05/10	82913	ING US FUNDING LLC CP	0.15000	03/12/10	50,000,000.00	49,992,708.33	0.00	BNY	INGF
NTRD	CPD	02/08/10	82917	TOYOTA MOTOR CREDIT CORP CP	0.18000	03/19/10	50,000,000.00	49,990,250.00	0.00	BNY	TFS
NTRD	CPD	02/08/10	82918	THUNDER BAY FUNDING LLC CP	0.15000	03/15/10	22,725,000.00	22,721,685.94	0.00	BNY	CITGM
NTRD	CPD	02/08/10	82919	SHEFFIELD RECEIVABLES CORP CP	0.15000	03/15/10	20,000,000.00	19,997,083.33	0.00	BNY	CITGM
NTRD	CPD	02/08/10	82920	CITIGROUP FUNDING INC CP	0.17000	03/16/10	17,928,000.00	17,924,952.24	0.00	BNY	CITGM
NTRD	CPD	02/09/10	82921	JUPITER SECURITIZATION CORP CP	0.15000	03/16/10	50,000,000.00	49,992,708.33	0.00	BNY	JPM
NTRD	CPD	02/09/10	82922	PRIVATE EXPORT FUNDING CORP CP	0.16000	05/13/10	50,000,000.00	49,979,333.33	0.00	BNY	WFI
NTRD	CPD	02/09/10	82923	ING US FUNDING LLC CP	0.16000	04/01/10	50,000,000.00	49,988,666.67	0.00	BNY	INGF
NTRD	CPD	02/09/10	82924	ING US FUNDING LLC CP	0.16000	04/01/10	10,000,000.00	9,997,733.33	0.00	BNY	INGF
NTRD	CPD	02/09/10	82925	BARTON CAPITAL LLC CP	0.15000	03/17/10	30,007,000.00	30,002,498.95	0.00	BNY	CITGM
NTRD	CPD	02/09/10	82928	TOYOTA MOTOR CREDIT CORP CP	0.18000	03/12/10	11,779,000.00	11,777,174.25	0.00	BNY	TFS

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NTRD	CPD	02/10/10	82932	THUNDER BAY FUNDING LLC CP	0.18000	05/14/10	25,000,000.00	24,988,375.00	0.00	BNY	RBCDR
NTRD	CPD	02/10/10	82933	THUNDER BAY FUNDING LLC CP	0.18000	05/14/10	25,060,000.00	25,048,347.10	0.00	BNY	RBCDR
NTRD	CPD	02/10/10	82934	THUNDER BAY FUNDING LLC CP	0.14000	03/15/10	50,000,000.00	49,993,583.33	0.00	BNY	LOOP
NTRD	CPD	02/10/10	82935	SHEFFIELD RECEIVABLES CORP CP	0.14000	03/15/10	50,000,000.00	49,993,583.33	0.00	BNY	CITGM
NTRD	CPD	02/10/10	82936	TOYOTA MOTOR CREDIT CORP CP	0.18000	03/15/10	50,000,000.00	49,991,750.00	0.00	BNY	TFS
NTRD	CPD	02/10/10	82937	BARTON CAPITAL LLC CP	0.15000	03/16/10	50,000,000.00	49,992,916.67	0.00	BNY	JPM
NTRD	CPD	02/10/10	82938	JUPITER SECURITIZATION CORP CP	0.14000	03/11/10	50,000,000.00	49,994,361.11	0.00	BNY	CITGM
NTRD	CPD	02/10/10	82939	CANADIAN IMPERIAL HLDGS INC CP	0.12000	04/02/10	43,307,000.00	43,299,637.81	0.00	BNY	MFR
NTRD	CPD	02/11/10	82945	CANADIAN IMPERIAL HLDGS INC CP	0.12500	04/02/10	50,000,000.00	49,991,319.44	0.00	BNY	MFR
NTRD	CPD	02/11/10	82946	HSBC FINANCE CORP CP	0.16000	04/01/10	50,000,000.00	49,989,111.11	0.00	BNY	MFR
NTRD	CPD	02/11/10	82947	BARTON CAPITAL LLC CP	0.15000	03/24/10	31,000,000.00	30,994,704.17	0.00	BNY	CITGM
NTRD	CPD	02/11/10	82948	ING US FUNDING LLC CP	0.16500	03/23/10	30,000,000.00	29,994,500.00	0.00	BNY	INGF
NTRD	CPD	02/11/10	82950	TOYOTA MOTOR CREDIT CORP CP	0.16000	02/26/10	50,000,000.00	49,996,666.67	0.00	BNY	TFS
NTRD	CPD	02/11/10	82951	TOYOTA MOTOR CREDIT CORP CP	0.18000	03/22/10	50,000,000.00	49,990,250.00	0.00	BNY	TFS
NTRD	CPD	02/11/10	82952	JP MORGAN CHASE & CO CP	0.12000	03/25/10	50,000,000.00	49,993,000.00	0.00	BNY	JPM
NTRD	CPD	02/12/10	82964	ING US FUNDING LLC CP	0.13000	02/25/10	35,000,000.00	34,998,356.94	0.00	BNY	INGF
NTRD	CPD	02/12/10	82965	HSBC FINANCE CORP CP	0.15000	03/24/10	50,000,000.00	49,991,666.67	0.00	BNY	MFR
NTRD	CPD	02/12/10	82960	REGENCY MARKETS NO. 1 LLC CP	0.17000	03/12/10	25,000,000.00	24,996,694.44	0.00	BNY	CITGM
NTRD	CPD	02/12/10	82961	TOYOTA MOTOR CREDIT CORP CP	0.19000	03/18/10	50,000,000.00	49,991,027.78	0.00	BNY	TFS
NTRD	CPD	02/16/10	82973	BRYANT PARK FUNDING LLC CP	0.16000	03/15/10	21,260,000.00	21,257,448.80	0.00	BNY	CITGM
NTRD	CPD	02/16/10	82974	CITIGROUP FUNDING INC CP	0.20000	04/05/10	50,000,000.00	49,986,666.67	0.00	BNY	CITGM
NTRD	CPD	02/16/10	82969	BARTON CAPITAL LLC CP	0.15000	03/19/10	20,000,000.00	19,997,416.67	0.00	BNY	CITGM
NTRD	CPD	02/16/10	82970	BRYANT PARK FUNDING LLC CP	0.15000	03/12/10	50,000,000.00	49,995,000.00	0.00	BNY	JPM
NTRD	CPD	02/17/10	82979	BRYANT PARK FUNDING LLC CP	0.16000	04/01/10	50,000,000.00	49,990,444.44	0.00	BNY	JPM
NTRD	CPD	02/17/10	82980	BRYANT PARK FUNDING LLC CP	0.16000	04/01/10	50,000,000.00	49,990,444.44	0.00	BNY	JPM
NTRD	CPD	02/17/10	82981	BRYANT PARK FUNDING LLC CP	0.16000	04/01/10	35,033,000.00	35,026,304.80	0.00	BNY	JPM
NTRD	CPD	02/17/10	82982	REGENCY MARKETS NO. 1 LLC CP	0.18000	03/17/10	50,000,000.00	49,993,000.00	0.00	BNY	CITGM
NTRD	CPD	02/17/10	82983	FALCON ASSET SEC CORP CP	0.15000	03/26/10	50,000,000.00	49,992,291.67	0.00	BNY	JPM
NTRD	CPD	02/17/10	82984	THUNDER BAY FUNDING LLC CP	0.16000	04/07/10	25,000,000.00	24,994,555.56	0.00	BNY	RBCDR
NTRD	CPD	02/18/10	82993	BARTON CAPITAL LLC CP	0.15000	03/26/10	50,000,000.00	49,992,500.00	0.00	BNY	CITGM
NTRD	CPD	02/18/10	82994	HSBC FINANCE CORP CP	0.17000	04/20/10	50,000,000.00	49,985,597.22	0.00	BNY	MFR
NTRD	CPD	02/18/10	82995	ING US FUNDING LLC CP	0.17000	03/31/10	50,000,000.00	49,990,319.44	0.00	BNY	INGF
NTRD	CPD	02/18/10	82996	CITIGROUP FUNDING INC CP	0.17000	03/30/10	25,000,000.00	24,995,277.78	0.00	BNY	CITGM
NTRD	CPD	02/19/10	83005	BARTON CAPITAL LLC CP	0.15000	03/25/10	40,000,000.00	39,994,333.33	0.00	BNY	JPM
NTRD	CPD	02/19/10	83006	TOYOTA MOTOR CREDIT CORP CP	0.18000	03/29/10	50,000,000.00	49,990,500.00	0.00	BNY	TFS
NTRD	CPD	02/19/10	82992	TULIP FUNDING CORP CP	0.16000	03/19/10	50,000,000.00	49,993,777.78	0.00	BNY	CITGM
NTRD	CPD	02/22/10	83013	TOYOTA MOTOR CREDIT CORP CP	0.18000	03/24/10	43,000,000.00	42,993,550.00	0.00	BNY	TFS
NTRD	CPD	02/22/10	83014	BARTON CAPITAL LLC CP	0.14000	03/29/10	45,009,000.00	45,002,873.77	0.00	BNY	MFR
NTRD	CPD	02/22/10	83015	BRYANT PARK FUNDING LLC CP	0.15000	03/01/10	25,019,000.00	25,018,270.28	0.00	BNY	CITGM
NTRD	CPD	02/22/10	83016	ING US FUNDING LLC CP	0.16000	03/31/10	50,000,000.00	49,991,777.78	0.00	BNY	INGF
NTRD	CPD	02/22/10	83017	ABBEY NATIONAL NA LLC CP	0.14000	03/30/10	50,000,000.00	49,993,000.00	0.00	BNY	MFR
NTRD	CPD	02/22/10	83018	ABBEY NATIONAL NA LLC CP	0.14000	03/30/10	38,000,000.00	37,994,680.00	0.00	BNY	MFR

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NTRD	CPD	02/23/10	83020	SHEFFIELD RECEIVABLES CORP CP	0.15000	03/26/10	50,000,000.00	49,993,541.67	0.00	BNY	BCI
NTRD	CPD	02/23/10	83021	BRYANT PARK FUNDING LLC CP	0.15000	03/18/10	50,000,000.00	49,995,208.33	0.00	BNY	CITGM
NTRD	CPD	02/23/10	83023	TOYOTA MOTOR CREDIT CORP CP	0.18000	04/01/10	41,831,000.00	41,823,261.26	0.00	BNY	TFS
NTRD	CPD	02/24/10	83029	BARTON CAPITAL LLC CP	0.14000	03/29/10	25,000,000.00	24,996,791.67	0.00	BNY	LOOP
NTRD	CPD	02/24/10	83030	BARTON CAPITAL LLC CP	0.14000	03/29/10	25,010,000.00	25,006,790.38	0.00	BNY	LOOP
NTRD	CPD	02/24/10	83031	TOYOTA MOTOR CREDIT CORP CP	0.25000	03/31/10	50,000,000.00	49,987,847.22	0.00	BNY	TFS
NTRD	CPD	02/24/10	83032	TOYOTA MOTOR CREDIT CORP CP	0.25000	04/01/10	50,000,000.00	49,987,500.00	0.00	BNY	TFS
NTRD	CPD	02/24/10	83033	HSBC FINANCE CORP CP	0.15000	04/01/10	50,000,000.00	49,992,500.00	0.00	BNY	MFR
NTRD	CPD	02/24/10	83034	BRYANT PARK FUNDING LLC CP	0.15000	03/18/10	23,000,000.00	22,997,891.67	0.00	BNY	MS
NTRD	CPD	02/24/10	83035	ING US FUNDING LLC CP	0.17000	04/05/10	50,000,000.00	49,990,555.56	0.00	BNY	INGF
NTRD	CPD	02/25/10	83038	TOYOTA MOTOR CREDIT CORP CP	0.29000	04/15/10	28,390,000.00	28,378,793.84	0.00	BNY	TFS
NTRD	CPD	02/25/10	83039	CAFCO LLC CP	0.15000	03/25/10	50,000,000.00	49,994,166.67	0.00	BNY	CITGM
NTRD	CPD	02/25/10	83040	ABBEY NATIONAL NA LLC CP	0.14000	04/08/10	50,000,000.00	49,991,833.33	0.00	BNY	MFR
NTRD	CPD	02/25/10	83041	ABBEY NATIONAL NA LLC CP	0.14000	04/08/10	40,000,000.00	39,993,466.67	0.00	BNY	MFR
NTRD	CPD	02/25/10	83042	ING US FUNDING LLC CP	0.16000	03/23/10	50,000,000.00	49,994,222.22	0.00	BNY	INGF
NTRD	CPD	02/25/10	83043	BARTON CAPITAL LLC CP	0.16000	04/16/10	23,000,000.00	22,994,888.89	0.00	BNY	LOOP
NTRD	CPD	02/26/10	83047	TULIP FUNDING CORP CP	0.16000	03/29/10	50,000,000.00	49,993,111.11	0.00	BNY	LOOP
NTRD	CPD	02/26/10	83060	CANADIAN IMPERIAL HLDGS INC CP	0.12000	03/31/10	50,000,000.00	49,994,500.00	0.00	BNY	MFR
NTRD	CPD	02/26/10	83061	DEUTSCHE BANK FINANCIAL LLC CP	0.13000	03/05/10	50,000,000.00	49,998,736.11	0.00	BNY	DBAG
NTRD	CPD	02/26/10	83062	DEUTSCHE BANK FINANCIAL LLC CP	0.13000	03/08/10	50,000,000.00	49,998,194.44	0.00	BNY	DBAG
NTRD	CPD	02/26/10	83050	BRYANT PARK FUNDING LLC CP	0.16000	03/26/10	50,000,000.00	49,993,777.78	0.00	BNY	JPM
NTRD	CPD	02/26/10	83051	JUPITER SECURITIZATION CORP CP	0.16000	04/06/10	41,000,000.00	40,992,893.33	0.00	BNY	JPM
NTRD	CPD	02/26/10	83052	CAFCO LLC CP	0.15000	03/25/10	50,000,000.00	49,994,375.00	0.00	BNY	CITGM
NTRD	CPD	02/26/10	83053	GE CAPITAL CORP CP	0.14000	04/14/10	50,000,000.00	49,990,861.11	0.00	BNY	GECC
NTRD	CPD	02/26/10	83054	GE CAPITAL CORP CP	0.13000	03/16/10	50,000,000.00	49,996,750.00	0.00	BNY	GECC
NTRD	CPD	02/26/10	83055	BARTON CAPITAL LLC CP	0.16000	04/16/10	47,024,000.00	47,013,759.22	0.00	BNY	LOOP
NTRD	CPD	02/26/10	83056	TULIP FUNDING CORP CP	0.16000	03/09/10	50,000,000.00	49,997,555.56	0.00	BNY	LOOP
NTRD	CPD	02/26/10	83057	CAFCO LLC CP	0.15000	03/25/10	25,000,000.00	24,997,187.50	0.00	BNY	CITGM
	CPD Total						4,239,916,000.00	4,239,204,574.30	0.00		
NTRD	FFCB	02/02/10	82849	FFCB (CALLABLE)	2.95000	02/02/15	25,000,000.00	25,000,000.00	0.00	BNY	LOOP
NTRD	FFCB	02/04/10	82908	FFCB (CALLABLE)	0.68000	08/03/11	25,000,000.00	24,987,500.00	472.22	BNY	BA
NTRD	FFCB	02/12/10	82953	FFCB (CALLABLE)	2.87000	02/12/15	25,000,000.00	24,950,000.00	0.00	BNY	UBSWAR
NTRD	FFCB	02/22/10	83011	FFCB (CALLABLE)	2.95000	02/03/15	12,700,000.00	12,655,550.00	19,773.19	BNY	MFR
NTRD	FFCB	02/24/10	83026	FFCB (CALLABLE)	2.87000	02/12/15	30,000,000.00	29,925,000.00	28,700.00	BNY	KEYBANC
	FFCB Total						117,700,000.00	117,518,050.00	48,945.41		
NTRD	FHLB	02/24/10	82954	FHLB (CALLABLE)	3.00000	02/24/15	25,000,000.00	24,975,000.00	0.00	BNY	FTNFCM
NTRD	FHLB	02/24/10	82967	FHLB (CALLABLE)	3.00000	02/24/15	19,825,000.00	19,800,218.75	0.00	BNY	PIPE
	FHLB Total						44,825,000.00	44,775,218.75	0.00		
NTRD	FHLM	02/12/10	82959	FHLMC (CALLABLE)	3.00000	01/28/15	15,000,000.00	14,982,705.30	17,500.00	BNY	MISC

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NTRD	FHLM	02/17/10	82907	FHLMC (CALLABLE)	3.00000	02/17/15	25,000,000.00	24,975,000.00	0.00	BNY	MFR
NTRD	FHLM	02/18/10	82998	FHLMC (CALLABLE)	3.00000	01/28/15	35,825,000.00	35,816,043.75	59,708.33	BNY	LOOP
NTRD	FHLM	02/25/10	82968	FHLMC (CALLABLE)	3.00000	02/25/15	20,335,000.00	20,335,000.00	0.00	BNY	KEYBANC
NTRD	FHLM	02/26/10	82957	FHLMC (CALLABLE)	3.00000	02/25/15	20,250,000.00	20,219,625.00	1,687.50	BNY	MFR
NTRD	FHLM	02/26/10	83003	FHLMC (CALLABLE)	3.00000	02/02/15	38,035,000.00	37,974,144.00	76,070.00	BNY	JPM
	FHLM Total						154,445,000.00	154,302,518.05	154,965.83		
NTRD	FNMA	02/18/10	82848	FNMA (CALLABLE)	3.05000	02/18/15	25,000,000.00	25,000,000.00	0.00	BNY	RWB
NTRD	FNMA	02/26/10	82955	FNMA (CALLABLE)	3.05000	02/25/15	35,250,000.00	35,223,562.50	2,986.46	BNY	CITGM
NTRD	FNMA	02/26/10	82956	FNMA (CALLABLE)	2.75000	02/26/15	25,000,000.00	24,846,750.00	0.00	BNY	MORCO
NTRD	FNMA	02/26/10	82978	FNMA (CALLABLE)	2.75000	02/26/15	12,500,000.00	12,413,750.00	0.00	BNY	MORCO
	FNMA Total						97,750,000.00	97,484,062.50	2,986.46		
NTRD	FNMD	02/09/10	82916	FNMA D/N	0.15000	06/30/10	50,000,000.00	49,970,625.00	0.00	BNY	WFI
NTRD	FNMD	02/17/10	82976	FNMA D/N	0.15000	06/30/10	50,000,000.00	49,972,291.67	0.00	BNY	WFI
NTRD	FNMD	02/17/10	82977	FNMA D/N	0.15000	06/30/10	50,000,000.00	49,972,291.67	0.00	BNY	WFI
NTRD	FNMD	02/26/10	83058	FNMA D/N	0.13000	05/26/10	50,000,000.00	49,983,930.56	0.00	BNY	RV
NTRD	FNMD	02/26/10	83059	FNMA D/N	0.13000	05/26/10	40,000,000.00	39,987,144.44	0.00	BNY	RV
	FNMD Total						240,000,000.00	239,886,283.34	0.00		
NTRD	MCSA	02/26/10	82864	FHLMC (CALLABLE)	2.75000	02/26/15	25,000,000.00	24,984,375.00	0.00	BNY	MORCO
	MCSA Total						25,000,000.00	24,984,375.00	0.00		
NTRD	NCD1	02/03/10	82893	CITIBANK NA CD	0.18000	04/20/10	50,000,000.00	50,000,000.00	0.00	BNY	CITGM
	NCD1 Total						50,000,000.00	50,000,000.00	0.00		
NTRD	TBIL	02/26/10	83049	UST BILL	0.29000	02/10/11	50,000,000.00	49,859,430.56	0.00	BNY	BA
	TBIL Total						50,000,000.00	49,859,430.56	0.00		
NTRD	YANK1	02/02/10	82890	NORDEA BK FINLAND PLC NY CD	0.14000	03/09/10	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	02/03/10	82886	BK OF MONTREAL CHICAGO CD	0.16000	03/08/10	50,000,000.00	50,000,458.27	0.00	BNY	MFR
NTRD	YANK1	02/05/10	82901	SOCIETE GENERALE NY CD	0.18000	04/20/10	50,000,000.00	50,001,027.42	0.00	BNY	MFR
NTRD	YANK1	02/05/10	82902	SOCIETE GENERALE NY CD	0.18000	04/20/10	25,000,000.00	25,000,513.71	0.00	BNY	MFR
NTRD	YANK1	02/05/10	82912	SVENSKA HANDELSBANKEN AB NY CD	0.15000	04/20/10	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	02/05/10	82914	CIBC NY CD	0.14000	04/20/10	50,000,000.00	50,001,027.50	0.00	BNY	MFR
NTRD	YANK1	02/09/10	82926	BNP PARIBAS SF CD	0.15000	03/15/10	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	02/09/10	82927	SVENSKA HANDELSBANKEN AB NY CD	0.15000	04/20/10	50,000,000.00	50,000,971.96	0.00	BNY	MFR
NTRD	YANK1	02/10/10	82930	NORDEA BK FINLAND PLC NY CD	0.17000	03/11/10	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	02/10/10	82940	DEUTSCHE BK AG NY CD	0.14000	04/02/10	50,000,000.00	50,000,000.00	0.00	BNY	DBAG
NTRD	YANK1	02/11/10	82942	CIBC NY CD	0.14000	04/06/10	50,000,000.00	50,000,749.85	0.00	BNY	MFR
NTRD	YANK1	02/11/10	82943	CIBC NY CD	0.14000	04/06/10	25,000,000.00	25,000,374.93	0.00	BNY	MFR
NTRD	YANK1	02/11/10	82949	BNP PARIBAS SF CD	0.15000	03/18/10	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC

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Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	YANK1	02/16/10	82972	NORDEA BK FINLAND PLC NY CD	0.16000	03/23/10	50,000,000.00	50,000,486.04	0.00	BNY	MFR
NTRD	YANK1	02/17/10	82985	BARCLAYS BK PLC NY CD	0.14000	04/19/10	50,000,000.00	50,000,000.00	0.00	BNY	BCI
NTRD	YANK1	02/17/10	82986	BNP PARIBAS SF CD	0.16000	04/01/10	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	02/17/10	82987	DEUTSCHE BK AG NY CD	0.14000	04/20/10	50,000,000.00	50,000,000.00	0.00	BNY	DBAG
NTRD	YANK1	02/17/10	82988	DEUTSCHE BK AG NY CD	0.14000	04/20/10	25,000,000.00	25,000,000.00	0.00	BNY	DBAG
NTRD	YANK1	02/18/10	82991	BK OF NOVA SCOTIA HOUSTON CD	0.16000	04/20/10	50,000,000.00	50,000,847.01	0.00	BNY	MFR
NTRD	YANK1	02/18/10	82997	WESTPAC BANKING CORP NY CD	0.13000	04/20/10	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	02/19/10	83004	BARCLAYS BK PLC NY CD	0.14000	04/20/10	50,000,000.00	50,000,000.00	0.00	BNY	BCI
NTRD	YANK1	02/19/10	83002	DNB NOR BANK ASA NY CD	0.16000	04/20/10	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	02/19/10	83007	SVENSKA HANDELSBANKEN AB NY CD	0.14000	04/20/10	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	02/19/10	83008	BARCLAYS BK PLC NY CD	0.14000	04/20/10	50,000,000.00	50,000,000.00	0.00	BNY	BCI
NTRD	YANK1	02/23/10	83022	DEUTSCHE BK AG NY CD	0.13000	03/30/10	50,000,000.00	50,000,000.00	0.00	BNY	DBAG
NTRD	YANK1	02/25/10	83024	BK OF MONTREAL CHICAGO CD	0.16000	03/31/10	50,000,000.00	50,000,472.16	0.00	BNY	MFR
NTRD	YANK1	02/25/10	83025	BK OF MONTREAL CHICAGO CD	0.16000	03/31/10	25,000,000.00	25,000,236.08	0.00	BNY	MFR
NTRD	YANK1	02/25/10	83045	NORDEA BK FINLAND PLC NY CD	0.15000	04/01/10	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	02/26/10	83048	BK OF NOVA SCOTIA HOUSTON CD	0.15000	04/27/10	50,000,000.00	50,000,833.14	0.00	BNY	MFR
	YANK1 Total						1,350,000,000.00	1,350,007,998.07	0.00		
NTRD Total							6,524,136,000.00	6,522,501,983.88	221,897.70		
TRADE	NOTE	02/22/10	83010	USTN	0.87500	01/31/12	50,000,000.00	49,960,937.50	26,588.40	BNY	BA
	NOTE Total						50,000,000.00	49,960,937.50	26,588.40		
TRADE Total							50,000,000.00	49,960,937.50	26,588.40		
				PSI Total			**6,574,136,000.00**	**6,572,462,921.38**	**248,486.10**		

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Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
SANIT	FFCB	02/17/10	82931	FFCB (CALLABLE)	2.77000	02/17/15	27,000,000.00	26,986,500.00	0.00	BNY	GPS
	FFCB Total						27,000,000.00	26,986,500.00	0.00		
SANIT	MCSA	02/11/10	82802	FNMA (CALLABLE)	2.25000	02/11/15	50,000,000.00	50,000,000.00	0.00	BNY	CF
SANIT	MCSA	02/11/10	82803	FNMA (CALLABLE)	2.25000	02/11/15	7,000,000.00	7,000,000.00	0.00	BNY	CF
	MCSA Total						57,000,000.00	57,000,000.00	0.00		
SANIT - SANITATION DISTRICT Total							84,000,000.00	83,986,500.00	0.00		
				SPI Total			**84,000,000.00**	**83,986,500.00**	**0.00**		

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Group: Pooled Surplus Investments
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Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
02/03/10	NTRD	81897	FFCB 2.77 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	50,013.89	25,050,013.89	13,966.86
02/03/10	NTRD	81923	FFCB 2.77 (CALLABLE)	Call	100.0000	23,349,000.00	23,349,000.00	46,710.97	23,395,710.97	19,490.75
02/09/10	NTRD	79953	FFCB 2.25 (CALLABLE)	Call	100.0000	20,400,000.00	20,400,000.00	0.00	20,400,000.00	6,667.88
02/11/10	NTRD	79971	FFCB 2.85 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	47,100.83
02/11/10	NTRD	80008	FFCB 2.85 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	65,669.98
02/11/10	NTRD	76923	FFCB 3.75 (CALLABLE)	Call	100.0000	42,305,000.00	42,305,000.00	0.00	42,305,000.00	2,618.65
02/17/10	NTRD	80056	FFCB 2.47 (CALLABLE)	Call	100.0000	22,800,000.00	22,800,000.00	0.00	22,800,000.00	9,107.51
02/17/10	NTRD	81893	FFCB 3.10 (CALLABLE)	Call	100.0000	29,090,000.00	29,090,000.00	328,151.36	29,418,151.36	29,780.03
02/25/10	NTRD	80083	FFCB 3.00 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
02/25/10	NTRD	80092	FFCB 3.00 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
02/25/10	NTRD	80107	FFCB 3.00 (CALLABLE)	Call	100.0000	14,300,000.00	14,300,000.00	0.00	14,300,000.00	0.00
02/25/10	NTRD	80108	FFCB 3.00 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	1,881.44
			FFCB Total			302,244,000.00	302,244,000.00	424,876.22	302,668,876.22	196,283.93
02/03/10	NTRD	79887	FHLB 2.00 (CALLABLE)	Call	100.0000	23,725,000.00	23,725,000.00	0.00	23,725,000.00	9,477.00
02/04/10	NTRD	81366	FHLB 3.05 (CALLABLE)	Call	100.0000	19,210,000.00	19,210,000.00	8,137.57	19,218,137.57	103,316.94
02/17/10	NTRD	79901	FHLB 2.25 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	2,496.58
02/17/10	NTRD	79904	FHLB 2.25 (CALLABLE)	Call	100.0000	22,735,000.00	22,735,000.00	0.00	22,735,000.00	4,540.77
02/17/10	NTRD	79925	FHLB 2.25 (CALLABLE)	Call	100.0000	17,745,000.00	17,745,000.00	0.00	17,745,000.00	5,923.12
02/18/10	NTRD	82149	FHLB 3.125 (CALLABLE)	Call	100.0000	15,000,000.00	15,000,000.00	117,187.50	15,117,187.50	3,562.91
02/18/10	NTRD	82017	FHLB 3.25 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	203,125.00	25,203,125.00	0.00
02/18/10	NTRD	82028	FHLB 3.30 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	206,250.00	25,206,250.00	0.00
02/18/10	NTRD	82042	FHLB 3.25 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	203,125.00	25,203,125.00	9,988.95
02/19/10	NTRD	75765	FHLB 4.00 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
02/19/10	NTRD	75766	FHLB 4.00 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
02/24/10	NTRD	80146	FHLB 3.25 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	12,006.58
02/24/10	NTRD	80173	FHLB 3.25 (CALLABLE)	Call	100.0000	15,000,000.00	15,000,000.00	0.00	15,000,000.00	12,013.17
02/25/10	NTRD	82043	FHLB 3.40 (CALLABLE)	Call	100.0000	40,000,000.00	40,000,000.00	340,000.00	40,340,000.00	0.00
02/26/10	NTRD	80032	FHLB 3.05 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	9,368.58
			FHLB Total			353,415,000.00	353,415,000.00	1,077,825.07	354,492,825.07	172,694.60
02/02/10	NTRD	79950	FHLMC 2.25 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	16,643.84
02/02/10	NTRD	79951	FHLMC 2.25 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	8,352.43
02/12/10	NTRD	81368	FHLMC 3.50 (CALLABLE)	Call	100.0000	30,000,000.00	30,000,000.00	0.00	30,000,000.00	0.00
02/17/10	NTRD	79952	FHLMC 2.30 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
02/17/10	NTRD	80041	FHLMC 2.45 (CALLABLE)	Call	100.0000	15,000,000.00	15,000,000.00	0.00	15,000,000.00	19,972.60
02/17/10	NTRD	80082	FHLMC 2.45 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
02/17/10	NTRD	80009	FHLMC 2.45 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	4,160.96
02/17/10	NTRD	80010	FHLMC 2.45 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	16,643.84
02/17/10	NTRD	80022	FHLMC 2.45 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	33,318.10
02/24/10	NTRD	80210	FHLMC 2.375 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	33,532.66
02/24/10	NTRD	80136	FHLMC 2.375 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	24,988.57

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Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
02/25/10	NTRD	82150	FHLMC 3.30 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	206,250.00	25,206,250.00	0.00
			FHLMC Total			295,000,000.00	295,000,000.00	206,250.00	295,206,250.00	157,613.00
02/02/10	NTRD	79933	FHLMC 2.50 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
02/11/10	NTRD	80023	FHLMC 3.50 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
02/19/10	NTRD	80042	FHLMC 3.50 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
			FHLMC - MCSA Total			75,000,000.00	75,000,000.00	0.00	75,000,000.00	0.00
	NTRD Total					1,025,659,000.00	1,025,659,000.00	1,708,951.29	1,027,367,951.29	526,591.53
02/25/10	TRADE	83010	USTN 0.875	Sell	100.1094	50,000,000.00	50,054,687.50	30,214.09	50,084,901.59	93,529.31
			USTN Total			50,000,000.00	50,054,687.50	30,214.09	50,084,901.59	93,529.31
	TRADE Total					50,000,000.00	50,054,687.50	30,214.09	50,084,901.59	93,529.31
			PSI Total			**1,075,659,000.00**	**1,075,713,687.50**	**1,739,165.38**	**1,077,452,852.88**	**620,120.84**

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Sales Detail Report
Group: Specific Purpose Investments
For the Period February 1, 2010 to February 28, 2010
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
02/26/10	AUSD	71921	FSACMS - ARCADIA USD GIC	Withdrawal	100.0000	3,000,000.00	3,000,000.00	0.00	3,000,000.00	0.00
			FSACMS - ARCADIA USD GIC Total			3,000,000.00	3,000,000.00	0.00	3,000,000.00	0.00
	AUSD - ARCADIA USD Total					**3,000,000.00**	**3,000,000.00**	**0.00**	**3,000,000.00**	**0.00**
02/01/10	GF	17795	FLYING TRIANGLE LOAN	Call	100.0000	601.66	601.66	167.95	769.61	0.00
02/02/10	GF	03463	FLYING TRIANGLE LOAN	Call	100.0000	1,849.95	1,849.95	551.27	2,401.22	0.00
02/11/10	GF	12057	FLYING TRIANGLE LOAN	Call	100.0000	945.49	945.49	503.72	1,449.21	0.00
02/12/10	GF	14004	FLYING TRIANGLE LOAN	Call	100.0000	666.20	666.20	92.19	758.39	0.00
02/12/10	GF	16864	FLYING TRIANGLE LOAN	Call	100.0000	1,117.21	1,117.21	240.45	1,357.66	0.00
02/16/10	GF	15858	FLYING TRIANGLE LOAN	Call	100.0000	430.75	430.75	82.93	513.68	0.00
			FLYING TRIANGLE 1ST Total			5,611.26	5,611.26	1,638.51	7,249.77	0.00
	GF - GENERAL FUND Total					**5,611.26**	**5,611.26**	**1,638.51**	**7,249.77**	**0.00**
02/19/10	SANIT	82931	FFCB 2.77 (CALLABLE)	Sell	99.9500	26,914,000.00	26,900,543.00	4,141.77	26,904,684.77	-22.11
			FFCB Total			26,914,000.00	26,900,543.00	4,141.77	26,904,684.77	-22.11
02/19/10	SANIT	82802	FNMA 2.25 (CALLABLE)	Sell	100.0000	50,000,000.00	50,000,000.00	25,000.00	50,025,000.00	0.00
02/19/10	SANIT	82803	FNMA 2.25 (CALLABLE)	Sell	100.0000	6,599,000.00	6,599,000.00	3,299.50	6,602,299.50	0.00
			FNMA - MCSA Total			56,599,000.00	56,599,000.00	28,299.50	56,627,299.50	0.00
	SANIT - SANITATION DISTRICT Total					**83,513,000.00**	**83,499,543.00**	**32,441.27**	**83,531,984.27**	**-22.11**
			SPI Total			**86,518,611.26**	**86,505,154.26**	**34,079.78**	**86,539,234.04**	**-22.11**

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value
As of February 28, 2010
Attachment IX

	POOLED			SPECIFIC PURPOSE		
SECURITY TYPE	Amortized Cost	Market Value	Difference	Amortized Cost	Market Value	Difference
Collateralized CD's	$0.00	$0.00	$0.00	$0.00	$0.00	$0.00
Negotiable CD's	3,725,020,900.46	3,725,036,960.50	16,060.04	0.00	0.00	0.00
Euro CD's	0.00	0.00	0.00	0.00	0.00	0.00
Bankers Acceptances	0.00	0.00	0.00	0.00	0.00	0.00
Commercial Paper	6,842,147,240.26	6,841,728,765.19	(418,475.07)	0.00	0.00	0.00
Governments	848,336,527.81	848,784,000.00	447,472.19	198,294.32	221,642.73	23,348.41
Agencies	9,814,134,163.06	9,924,726,989.04	110,592,825.98	34,589,609.31	35,038,983.38	449,374.07
Municipals	0.00	0.00	0.00	5,250,000.00	5,250,000.00	0.00
Corp. & Deposit Notes	799,997,432.22	815,153,974.96	15,156,542.74	2,312,972.75	2,327,750.88	14,778.13
Repurchase Agreements	0.00	0.00	0.00	0.00	0.00	0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	0.00
Other	0.00	0.00	0.00	175,898,827.62	175,898,827.62	0.00
TOTAL	$22,029,636,263.81	$22,155,430,689.69	$125,794,425.88	$218,249,704.00	$218,737,204.61	$487,500.61

Market Pricing Policies and Source:
The Pooled Surplus Investment Portfolio (PSI) is market priced monthly using Bank of New York Trust Company N.A. (BNY) month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted by BNY, are priced in accordance with industry pricing standards and are shown on Attachment IXa.

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of February 28, 2010
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BNOT	82775	BK OF AMERICA NA BK NOTE	0.15000	03/01/10	50,000,000.00	50,000,000.00	50,000,025.00
PSI	NTRD	BNOT	82776	BK OF AMERICA NA BK NOTE	0.15000	03/01/10	25,000,000.00	25,000,000.00	25,000,012.50
PSI	NTRD	BNOT	82733	BK OF AMERICA NA BK NOTE	0.15000	03/16/10	50,000,000.00	50,000,000.00	49,998,000.00
PSI	NTRD	BNOT	82962	BK OF AMERICA NA BK NOTE	0.20000	04/07/10	50,000,000.00	50,000,511.79	50,002,105.00
PSI	NTRD	BNOT	82963	BK OF AMERICA NA BK NOTE	0.20000	04/07/10	25,000,000.00	25,000,255.90	25,001,052.50
PSI	NTRD	BNOT	83044	BK OF AMERICA NA BK NOTE	0.17000	04/13/10	50,000,000.00	50,000,000.00	49,999,000.00
		BNOT Total					250,000,000.00	250,000,767.69	250,000,195.00
PSI	NTRD	BNOT3	80744	US BANK NA BK NOTE	6.37500	08/01/11	8,000,000.00	8,310,673.50	8,579,440.00
		BNOT3 Total					8,000,000.00	8,310,673.50	8,579,440.00
PSI	NTRD	CNFL	76814	TOYOTA MOTOR CREDIT CORP FRN	0.29250	04/07/10	50,000,000.00	50,000,000.00	50,001,000.00
PSI	NTRD	CNFL	77484	MORGAN STANLEY FRN	2.35000	05/14/10	25,000,000.00	25,000,000.00	25,102,250.00
PSI	NTRD	CNFL	82226	MORGAN STANLEY FRN	2.35000	05/14/10	50,000,000.00	50,199,800.00	50,204,500.00
PSI	NTRD	CNFL	82227	MORGAN STANLEY FRN	2.35000	05/14/10	4,955,000.00	4,974,800.18	4,975,265.95
PSI	NTRD	CNFL	82944	CITIGROUP INC FRN	0.40000	08/13/10	29,500,000.00	29,479,933.87	29,485,250.00
PSI	NTRD	CNFL	80465	GE CAPITAL CORP FRN	0.33875	04/28/11	50,000,000.00	46,761,318.24	49,927,000.00
PSI	NTRD	CNFL	80609	GE CAPITAL CORP FRN	0.32000	08/15/11	5,000,000.00	4,617,335.53	4,961,550.00
PSI	NTRD	CNFL	80610	GE CAPITAL CORP FRN	0.32000	08/15/11	15,000,000.00	13,990,764.71	14,884,650.00
		CNFL Total					229,455,000.00	225,023,952.53	229,541,465.95
PSI	NTRD	CNFM	82326	WESTPAC BANKING CORP NY FR	0.25906	12/03/10	50,000,000.00	50,003,840.53	49,981,250.00
PSI	NTRD	CNFM	82327	WESTPAC BANKING CORP NY FR	0.25906	12/03/10	50,000,000.00	50,003,840.53	49,981,250.00
		CNFM Total					100,000,000.00	100,007,681.06	99,962,500.00
PSI	NTRD	CNFX	80239	GE CAPITAL CORP MTN	4.25000	09/13/10	10,000,000.00	9,838,264.49	10,188,700.00
PSI	NTRD	CNFX	80432	GE CAPITAL CORP MTN	4.25000	09/13/10	14,330,000.00	14,318,829.11	14,600,407.10
PSI	NTRD	CNFX	82611	GE CAPITAL CORP MTN	6.87500	11/15/10	9,415,000.00	9,838,103.90	9,835,285.60
PSI	NTRD	CNFX	80240	GE CAPITAL CORP MTN	5.00000	12/01/10	10,000,000.00	9,825,673.53	10,344,900.00
PSI	NTRD	CNFX	80243	GE CAPITAL CORP MTN	5.00000	12/01/10	5,000,000.00	4,918,284.47	5,172,450.00
PSI	NTRD	CNFX	80606	GE CAPITAL CORP MTN	5.00000	12/01/10	9,000,000.00	9,081,178.33	9,310,410.00
PSI	NTRD	CNFX	75744	MORGAN STANLEY MTN	5.05000	01/21/11	25,000,000.00	25,103,073.53	25,884,250.00
PSI	NTRD	CNFX	80244	GE CAPITAL CORP MTN	6.12500	02/22/11	5,000,000.00	4,905,987.39	5,260,500.00
PSI	NTRD	CNFX	80251	GE CAPITAL CORP MTN	6.12500	02/22/11	5,000,000.00	4,905,855.54	5,260,500.00
PSI	NTRD	CNFX	80418	GE CAPITAL CORP MTN	5.00000	11/15/11	2,518,000.00	2,526,209.15	2,666,385.74
PSI	NTRD	CNFX	80419	GE CAPITAL CORP MTN	5.00000	11/15/11	3,000,000.00	3,009,780.56	3,176,790.00
PSI	NTRD	CNFX	80522	GE CAPITAL CORP MTN	5.00000	11/15/11	1,157,000.00	1,166,196.32	1,225,182.01
PSI	NTRD	CNFX	80769	GE CAPITAL CORP MTN	5.00000	11/15/11	10,000,000.00	10,172,039.91	10,589,300.00
PSI	NTRD	CNFX	80593	GE CAPITAL CORP MTN	4.37500	11/21/11	1,500,000.00	1,498,147.84	1,568,671.80
PSI	NTRD	CNFX	80245	GE CAPITAL CORP MTN	5.87500	02/15/12	9,000,000.00	8,489,048.51	9,685,620.00
PSI	NTRD	CNFX	80466	GE CAPITAL CORP MTN	5.87500	02/15/12	10,000,000.00	10,048,556.32	10,761,800.00
PSI	NTRD	CNFX	80700	GE CAPITAL CORP MTN	5.87500	02/15/12	10,000,000.00	10,157,421.92	10,761,800.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CNFX	80743	GE CAPITAL CORP MTN	5.87500	02/15/12	10,000,000.00	10,150,099.51	10,761,800.00
PSI	NTRD	CNFX	80208	CHEVRON CORP CO MTN	3.45000	03/03/12	50,000,000.00	49,997,993.61	52,342,000.00
PSI	NTRD	CNFX	80257	GE CAPITAL CORP MTN	4.37500	03/03/12	5,900,000.00	5,405,464.39	6,169,187.50
PSI	NTRD	CNFX	81648	BARCLAYS BK PLC NY MTN	5.45000	09/12/12	10,606,000.00	11,298,149.11	11,504,434.26
		CNFX Total					216,426,000.00	216,654,357.44	227,070,374.01
PSI	NTRD	CPD	82680	CITIGROUP FUNDING INC CP	0.18000	03/01/10	20,000,000.00	20,000,000.00	19,999,000.00
PSI	NTRD	CPD	82707	CITIGROUP FUNDING INC CP	0.17000	03/01/10	16,000,000.00	16,000,000.00	15,999,200.00
PSI	NTRD	CPD	82748	CIESCO LLC CP	0.14000	03/01/10	50,000,000.00	50,000,000.00	49,997,500.00
PSI	NTRD	CPD	82792	HSBC FINANCE CORP CP	0.16000	03/01/10	50,000,000.00	50,000,000.00	49,997,500.00
PSI	NTRD	CPD	82814	PARK AVE RECEIVABLES CO LLC CP	0.14000	03/01/10	50,000,000.00	50,000,000.00	49,997,500.00
PSI	NTRD	CPD	82816	JP MORGAN CHASE & CO CP	0.12000	03/01/10	50,000,000.00	50,000,000.00	49,997,500.00
PSI	NTRD	CPD	82858	FALCON ASSET SEC CORP CP	0.15000	03/01/10	35,250,000.00	35,250,000.00	35,248,237.50
PSI	NTRD	CPD	83015	BRYANT PARK FUNDING LLC CP	0.15000	03/01/10	25,019,000.00	25,019,000.00	25,017,749.05
PSI	NTRD	CPD	82808	CITIGROUP FUNDING INC CP	0.18000	03/02/10	36,000,000.00	35,999,820.00	35,998,020.00
PSI	NTRD	CPD	82815	DEUTSCHE BK FINANCIAL LLC CP	0.13000	03/02/10	50,000,000.00	49,999,819.44	49,997,250.00
PSI	NTRD	CPD	82817	JUPITER SECURITIZATION CORP CP	0.14000	03/02/10	50,000,000.00	49,999,805.56	49,997,250.00
PSI	NTRD	CPD	82868	FALCON ASSET SEC CORP CP	0.14000	03/02/10	50,000,000.00	49,999,805.56	49,997,250.00
PSI	NTRD	CPD	82881	BRYANT PARK FUNDING LLC CP	0.15000	03/02/10	20,024,000.00	20,023,916.57	20,022,898.68
PSI	NTRD	CPD	82773	SHEFFIELD RECEIVABLES CORP CP	0.14000	03/03/10	50,000,000.00	49,999,611.11	49,996,665.00
PSI	NTRD	CPD	82841	DEUTSCHE BK FINANCIAL LLC CP	0.13000	03/03/10	50,000,000.00	49,999,638.89	49,997,000.00
PSI	NTRD	CPD	82856	ABN AMRO NA FINANCE INC CP	0.21000	03/03/10	50,000,000.00	49,999,416.67	49,997,000.00
PSI	NTRD	CPD	82894	PARK AVE RECEIVABLES CO LLC CP	0.15000	03/03/10	50,000,000.00	49,999,583.33	49,997,000.00
PSI	NTRD	CPD	82738	SHEFFIELD RECEIVABLES CORP CP	0.15000	03/04/10	50,000,000.00	49,999,375.00	49,996,375.00
PSI	NTRD	CPD	82818	CITIGROUP FUNDING INC CP	0.18000	03/04/10	26,706,000.00	26,705,599.41	26,704,264.11
PSI	NTRD	CPD	82837	HSBC FINANCE CORP CP	0.16000	03/04/10	50,000,000.00	49,999,333.33	49,996,750.00
PSI	NTRD	CPD	82842	DEUTSCHE BK FINANCIAL LLC CP	0.13000	03/04/10	50,000,000.00	49,999,458.33	49,996,750.00
PSI	NTRD	CPD	82851	BARTON CAPITAL LLC CP	0.14000	03/04/10	30,000,000.00	29,999,650.00	29,998,050.00
PSI	NTRD	CPD	82877	ABN AMRO NA FINANCE INC CP	0.21000	03/04/10	50,000,000.00	49,999,125.00	49,996,750.00
PSI	NTRD	CPD	82879	THUNDER BAY FUNDING LLC CP	0.15000	03/04/10	19,510,000.00	19,509,756.13	19,508,731.85
PSI	NTRD	CPD	82747	JUPITER SECURITIZATION CORP CP	0.16000	03/05/10	50,000,000.00	49,999,111.11	49,996,500.00
PSI	NTRD	CPD	82749	PARK AVE RECEIVABLES CO LLC CP	0.16000	03/05/10	50,000,000.00	49,999,111.11	49,996,500.00
PSI	NTRD	CPD	82753	FALCON ASSET SEC CORP CP	0.16000	03/05/10	44,000,000.00	43,999,217.78	43,996,920.00
PSI	NTRD	CPD	82795	ING US FUNDING LLC CP	0.16000	03/05/10	50,000,000.00	49,999,111.11	49,996,500.00
PSI	NTRD	CPD	82804	ABN AMRO NA FINANCE INC CP	0.23000	03/05/10	50,000,000.00	49,998,722.22	49,996,500.00
PSI	NTRD	CPD	82843	DEUTSCHE BK FINANCIAL LLC CP	0.13000	03/05/10	50,000,000.00	49,999,277.78	49,996,500.00
PSI	NTRD	CPD	82867	JUPITER SECURITIZATION CORP CP	0.14000	03/05/10	50,000,000.00	49,999,222.22	49,996,500.00
PSI	NTRD	CPD	82885	BARTON CAPITAL LLC CP	0.16000	03/05/10	50,000,000.00	49,999,111.11	49,996,500.00
PSI	NTRD	CPD	82887	FALCON ASSET SEC CORP CP	0.15000	03/05/10	30,000,000.00	29,999,500.00	29,997,900.00
PSI	NTRD	CPD	83061	DEUTSCHE BK FINANCIAL LLC CP	0.13000	03/05/10	50,000,000.00	49,999,277.78	49,996,500.00
PSI	NTRD	CPD	82629	BARTON CAPITAL LLC CP	0.18000	03/08/10	39,773,000.00	39,771,607.95	39,769,619.30
PSI	NTRD	CPD	82678	SHEFFIELD RECEIVABLES CORP CP	0.17000	03/08/10	48,964,000.00	48,962,381.47	48,959,304.35

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	82872	ABN AMRO NA FINANCE INC CP	0.21000	03/08/10	50,000,000.00	49,997,958.33	49,995,750.00
PSI	NTRD	CPD	82882	BARTON CAPITAL LLC CP	0.14000	03/08/10	50,000,000.00	49,998,638.89	49,995,750.00
PSI	NTRD	CPD	82888	CITIGROUP FUNDING INC CP	0.17000	03/08/10	15,000,000.00	14,999,504.17	14,998,725.00
PSI	NTRD	CPD	83062	DEUTSCHE BK FINANCIAL LLC CP	0.13000	03/08/10	50,000,000.00	49,998,736.11	49,996,000.00
PSI	NTRD	CPD	82862	TULIP FUNDING CORP CP	0.14000	03/09/10	48,025,000.00	48,023,505.89	48,020,677.75
PSI	NTRD	CPD	82903	HSBC FINANCE CORP CP	0.16000	03/09/10	50,000,000.00	49,998,222.22	49,995,500.00
PSI	NTRD	CPD	82904	HSBC FINANCE CORP CP	0.16000	03/09/10	25,000,000.00	24,999,111.11	24,997,750.00
PSI	NTRD	CPD	83056	TULIP FUNDING CORP CP	0.16000	03/09/10	50,000,000.00	49,998,222.23	49,995,500.00
PSI	NTRD	CPD	82411	CBA (DELAWARE) FINANCE INC CP	0.18000	03/10/10	50,000,000.00	49,997,750.00	49,994,625.00
PSI	NTRD	CPD	82412	CBA (DELAWARE) FINANCE INC CP	0.18000	03/10/10	25,000,000.00	24,998,875.00	24,997,312.50
PSI	NTRD	CPD	82900	BARTON CAPITAL LLC CP	0.15000	03/10/10	50,000,000.00	49,998,125.00	49,995,250.00
PSI	NTRD	CPD	82906	CITIGROUP FUNDING INC CP	0.17000	03/10/10	38,000,000.00	37,998,385.00	37,996,390.00
PSI	NTRD	CPD	82911	BRYANT PARK FUNDING LLC CP	0.15000	03/10/10	50,000,000.00	49,998,125.00	49,995,250.00
PSI	NTRD	CPD	82750	FALCON ASSET SEC CORP CP	0.16000	03/11/10	50,000,000.00	49,997,777.78	49,995,000.00
PSI	NTRD	CPD	82770	FALCON ASSET SEC CORP CP	0.15000	03/11/10	50,000,000.00	49,997,916.67	49,995,000.00
PSI	NTRD	CPD	82771	FALCON ASSET SEC CORP CP	0.15000	03/11/10	1,017,000.00	1,016,957.63	1,016,898.30
PSI	NTRD	CPD	82897	CIESCO LLC CP	0.15000	03/11/10	29,000,000.00	28,998,791.67	28,997,100.00
PSI	NTRD	CPD	82910	FALCON ASSET SEC CORP CP	0.15000	03/11/10	50,000,000.00	49,997,916.67	49,995,000.00
PSI	NTRD	CPD	82938	JUPITER SECURITIZATION CORP CP	0.14000	03/11/10	50,000,000.00	49,998,055.56	49,995,000.00
PSI	NTRD	CPD	82706	SHEFFIELD RECEIVABLES CORP CP	0.15000	03/12/10	50,000,000.00	49,997,708.33	49,994,040.00
PSI	NTRD	CPD	82878	ABN AMRO NA FINANCE INC CP	0.21000	03/12/10	50,000,000.00	49,996,791.67	49,994,750.00
PSI	NTRD	CPD	82895	ING US FUNDING LLC CP	0.15000	03/12/10	50,000,000.00	49,997,708.33	49,994,750.00
PSI	NTRD	CPD	82896	ING US FUNDING LLC CP	0.15000	03/12/10	10,000,000.00	9,999,541.67	9,998,950.00
PSI	NTRD	CPD	82913	ING US FUNDING LLC CP	0.15000	03/12/10	50,000,000.00	49,997,708.33	49,994,750.00
PSI	NTRD	CPD	82928	TOYOTA MOTOR CREDIT CORP CP	0.18000	03/12/10	11,779,000.00	11,778,352.15	11,777,595.94
PSI	NTRD	CPD	82960	REGENCY MARKETS NO. 1 LLC CP	0.17000	03/12/10	25,000,000.00	24,998,701.39	24,997,375.00
PSI	NTRD	CPD	82970	BRYANT PARK FUNDING LLC CP	0.15000	03/12/10	50,000,000.00	49,997,708.33	49,994,750.00
PSI	NTRD	CPD	82735	CBA (DELAWARE) FINANCE INC CP	0.15000	03/15/10	50,000,000.00	49,997,083.33	49,993,165.00
PSI	NTRD	CPD	82736	CBA (DELAWARE) FINANCE INC CP	0.13000	03/15/10	50,000,000.00	49,997,472.22	49,993,165.00
PSI	NTRD	CPD	82918	THUNDER BAY FUNDING LLC CP	0.15000	03/15/10	22,725,000.00	22,723,674.38	22,722,273.00
PSI	NTRD	CPD	82919	SHEFFIELD RECEIVABLES CORP CP	0.15000	03/15/10	20,000,000.00	19,998,833.33	19,997,266.00
PSI	NTRD	CPD	82934	THUNDER BAY FUNDING LLC CP	0.14000	03/15/10	50,000,000.00	49,997,277.78	49,994,000.00
PSI	NTRD	CPD	82935	SHEFFIELD RECEIVABLES CORP CP	0.14000	03/15/10	50,000,000.00	49,997,277.78	49,993,165.00
PSI	NTRD	CPD	82936	TOYOTA MOTOR CREDIT CORP CP	0.18000	03/15/10	50,000,000.00	49,996,500.00	49,993,165.00
PSI	NTRD	CPD	82973	BRYANT PARK FUNDING LLC CP	0.16000	03/15/10	21,260,000.00	21,258,677.16	21,257,448.80
PSI	NTRD	CPD	82510	CRC FUNDING LLC CP	0.19000	03/16/10	50,000,000.00	49,996,041.67	49,993,750.00
PSI	NTRD	CPD	82714	VARIABLE FUNDING CAP CO LLC CP	0.17000	03/16/10	20,000,000.00	19,998,583.33	19,997,150.00
PSI	NTRD	CPD	82723	ING US FUNDING LLC CP	0.17000	03/16/10	32,000,000.00	31,997,733.33	31,996,000.00
PSI	NTRD	CPD	82729	SHEFFIELD RECEIVABLES CORP CP	0.16000	03/16/10	26,000,000.00	25,998,266.67	25,996,295.00
PSI	NTRD	CPD	82813	BARTON CAPITAL LLC CP	0.15000	03/16/10	36,000,000.00	35,997,750.00	35,995,500.00
PSI	NTRD	CPD	82920	CITIGROUP FUNDING INC CP	0.17000	03/16/10	17,928,000.00	17,926,730.10	17,925,759.00
PSI	NTRD	CPD	82921	JUPITER SECURITIZATION CORP CP	0.15000	03/16/10	50,000,000.00	49,996,875.00	49,993,750.00

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PSI	NTRD	CPD	82937	BARTON CAPITAL LLC CP	0.15000	03/16/10	50,000,000.00	49,996,875.00	49,993,750.00
PSI	NTRD	CPD	83054	GE CAPITAL CORP CP	0.13000	03/16/10	50,000,000.00	49,997,291.67	49,993,165.00
PSI	NTRD	CPD	82509	CIESCO LLC CP	0.19000	03/17/10	50,000,000.00	49,995,777.78	49,993,500.00
PSI	NTRD	CPD	82829	SHEFFIELD RECEIVABLES CORP CP	0.16000	03/17/10	27,100,000.00	27,098,072.89	27,095,978.36
PSI	NTRD	CPD	82925	BARTON CAPITAL LLC CP	0.15000	03/17/10	30,007,000.00	30,004,999.53	30,003,099.09
PSI	NTRD	CPD	82982	REGENCY MARKETS NO. 1 LLC CP	0.18000	03/17/10	50,000,000.00	49,996,000.00	49,993,500.00
PSI	NTRD	CPD	82491	CIESCO LLC CP	0.19000	03/18/10	39,700,000.00	39,696,438.03	39,694,640.50
PSI	NTRD	CPD	82744	SHEFFIELD RECEIVABLES CORP CP	0.16000	03/18/10	47,000,000.00	46,996,448.89	46,992,752.60
PSI	NTRD	CPD	82883	ING US FUNDING LLC CP	0.15000	03/18/10	40,000,000.00	39,997,166.67	39,994,600.00
PSI	NTRD	CPD	82961	TOYOTA MOTOR CREDIT CORP CP	0.19000	03/18/10	50,000,000.00	49,995,513.89	49,992,290.00
PSI	NTRD	CPD	83021	BRYANT PARK FUNDING LLC CP	0.15000	03/18/10	50,000,000.00	49,996,458.33	49,993,250.00
PSI	NTRD	CPD	83034	BRYANT PARK FUNDING LLC CP	0.15000	03/18/10	23,000,000.00	22,998,370.84	22,996,895.00
PSI	NTRD	CPD	82575	CAFCO LLC CP	0.19000	03/19/10	44,283,000.00	44,278,793.11	44,276,800.38
PSI	NTRD	CPD	82730	SHEFFIELD RECEIVABLES CORP CP	0.16000	03/19/10	50,000,000.00	49,996,000.00	49,992,000.00
PSI	NTRD	CPD	82731	SHEFFIELD RECEIVABLES CORP CP	0.16000	03/19/10	25,000,000.00	24,998,000.00	24,996,000.00
PSI	NTRD	CPD	82917	TOYOTA MOTOR CREDIT CORP CP	0.18000	03/19/10	50,000,000.00	49,995,500.00	49,992,000.00
PSI	NTRD	CPD	82969	BARTON CAPITAL LLC CP	0.15000	03/19/10	20,000,000.00	19,998,500.00	19,997,200.00
PSI	NTRD	CPD	82992	TULIP FUNDING CORP CP	0.16000	03/19/10	50,000,000.00	49,996,000.00	49,993,000.00
PSI	NTRD	CPD	82690	THUNDER BAY FUNDING LLC CP	0.15000	03/22/10	35,000,000.00	34,996,937.50	34,994,575.00
PSI	NTRD	CPD	82764	SHEFFIELD RECEIVABLES CORP CP	0.16000	03/22/10	30,000,000.00	29,997,200.00	29,994,675.00
PSI	NTRD	CPD	82805	SHEFFIELD RECEIVABLES CORP CP	0.15000	03/22/10	50,000,000.00	49,995,625.00	49,991,125.00
PSI	NTRD	CPD	82838	CAFCO LLC CP	0.16000	03/22/10	50,000,000.00	49,995,333.33	49,992,250.00
PSI	NTRD	CPD	82951	TOYOTA MOTOR CREDIT CORP CP	0.18000	03/22/10	50,000,000.00	49,994,750.00	49,991,125.00
PSI	NTRD	CPD	82844	ING US FUNDING LLC CP	0.17000	03/23/10	50,000,000.00	49,994,805.56	49,992,000.00
PSI	NTRD	CPD	82948	ING US FUNDING LLC CP	0.16500	03/23/10	30,000,000.00	29,996,975.00	29,995,200.00
PSI	NTRD	CPD	83042	ING US FUNDING LLC CP	0.16000	03/23/10	50,000,000.00	49,995,111.11	49,992,000.00
PSI	NTRD	CPD	82873	SHEFFIELD RECEIVABLES CORP CP	0.16000	03/24/10	30,000,000.00	29,996,933.33	29,994,324.00
PSI	NTRD	CPD	82947	BARTON CAPITAL LLC CP	0.15000	03/24/10	31,000,000.00	30,997,029.17	30,994,885.00
PSI	NTRD	CPD	82965	HSBC FINANCE CORP CP	0.15000	03/24/10	50,000,000.00	49,995,208.34	49,991,750.00
PSI	NTRD	CPD	83013	TOYOTA MOTOR CREDIT CORP CP	0.18000	03/24/10	43,000,000.00	42,995,055.00	42,991,864.40
PSI	NTRD	CPD	82806	ING US FUNDING LLC CP	0.17000	03/25/10	50,000,000.00	49,994,333.33	49,991,500.00
PSI	NTRD	CPD	82807	ING US FUNDING LLC CP	0.17000	03/25/10	25,000,000.00	24,997,166.67	24,995,750.00
PSI	NTRD	CPD	82821	CRC FUNDING LLC CP	0.16000	03/25/10	50,000,000.00	49,994,666.67	49,991,500.00
PSI	NTRD	CPD	82822	CRC FUNDING LLC CP	0.16000	03/25/10	50,000,000.00	49,994,666.67	49,991,500.00
PSI	NTRD	CPD	82952	JP MORGAN CHASE & CO CP	0.12000	03/25/10	50,000,000.00	49,996,000.00	49,991,500.00
PSI	NTRD	CPD	83005	BARTON CAPITAL LLC CP	0.15000	03/25/10	40,000,000.00	39,996,000.00	39,993,200.00
PSI	NTRD	CPD	83039	CAFCO LLC CP	0.15000	03/25/10	50,000,000.00	49,995,000.00	49,991,750.00
PSI	NTRD	CPD	83052	CAFCO LLC CP	0.15000	03/25/10	50,000,000.00	49,995,000.00	49,991,750.00
PSI	NTRD	CPD	83057	CAFCO LLC CP	0.15000	03/25/10	25,000,000.00	24,997,500.00	24,995,875.00
PSI	NTRD	CPD	82983	FALCON ASSET SEC CORP CP	0.15000	03/26/10	50,000,000.00	49,994,791.67	49,991,205.00
PSI	NTRD	CPD	82993	BARTON CAPITAL LLC CP	0.15000	03/26/10	50,000,000.00	49,994,791.67	49,991,205.00
PSI	NTRD	CPD	83020	SHEFFIELD RECEIVABLES CORP CP	0.15000	03/26/10	50,000,000.00	49,994,791.67	49,989,955.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	83050	BRYANT PARK FUNDING LLC CP	0.16000	03/26/10	50,000,000.00	49,994,444.45	50,000,000.00
PSI	NTRD	CPD	82628	ABN AMRO NA FINANCE INC CP	0.18000	03/29/10	50,000,000.00	49,993,000.00	49,990,310.00
PSI	NTRD	CPD	83006	TOYOTA MOTOR CREDIT CORP CP	0.18000	03/29/10	50,000,000.00	49,993,000.00	49,989,080.00
PSI	NTRD	CPD	83014	BARTON CAPITAL LLC CP	0.14000	03/29/10	45,009,000.00	45,004,099.02	45,003,198.79
PSI	NTRD	CPD	83029	BARTON CAPITAL LLC CP	0.14000	03/29/10	25,000,000.00	24,997,277.78	24,995,155.00
PSI	NTRD	CPD	83030	BARTON CAPITAL LLC CP	0.14000	03/29/10	25,010,000.00	25,007,276.69	25,005,153.06
PSI	NTRD	CPD	83047	TULIP FUNDING CORP CP	0.16000	03/29/10	50,000,000.00	49,993,777.78	50,000,000.00
PSI	NTRD	CPD	82889	ABN AMRO NA FINANCE INC CP	0.22000	03/30/10	50,000,000.00	49,991,138.89	49,990,005.00
PSI	NTRD	CPD	82996	CITIGROUP FUNDING INC CP	0.17000	03/30/10	25,000,000.00	24,996,576.39	24,995,002.50
PSI	NTRD	CPD	83017	ABBEY NATIONAL NA LLC CP	0.14000	03/30/10	50,000,000.00	49,994,361.11	49,988,790.00
PSI	NTRD	CPD	83018	ABBEY NATIONAL NA LLC CP	0.14000	03/30/10	38,000,000.00	37,995,714.44	37,991,480.40
PSI	NTRD	CPD	82995	ING US FUNDING LLC CP	0.17000	03/31/10	50,000,000.00	49,992,916.66	49,989,700.00
PSI	NTRD	CPD	83016	ING US FUNDING LLC CP	0.16000	03/31/10	50,000,000.00	49,993,333.34	49,989,700.00
PSI	NTRD	CPD	83031	TOYOTA MOTOR CREDIT CORP CP	0.25000	03/31/10	50,000,000.00	49,989,583.33	49,988,500.00
PSI	NTRD	CPD	83060	CANADIAN IMPERIAL HLDGS INC CP	0.12000	03/31/10	50,000,000.00	49,995,000.00	50,000,000.00
PSI	NTRD	CPD	82880	VARIABLE FUNDING CAP CO LLC CP	0.17000	04/01/10	25,000,000.00	24,996,340.28	24,994,250.00
PSI	NTRD	CPD	82905	BARTON CAPITAL LLC CP	0.17000	04/01/10	50,000,000.00	49,992,680.56	49,989,700.00
PSI	NTRD	CPD	82923	ING US FUNDING LLC CP	0.16000	04/01/10	50,000,000.00	49,993,111.11	49,989,700.00
PSI	NTRD	CPD	82924	ING US FUNDING LLC CP	0.16000	04/01/10	10,000,000.00	9,998,622.22	9,997,940.00
PSI	NTRD	CPD	82946	HSBC FINANCE CORP CP	0.16000	04/01/10	50,000,000.00	49,993,111.11	49,989,700.00
PSI	NTRD	CPD	82979	BRYANT PARK FUNDING LLC CP	0.16000	04/01/10	50,000,000.00	49,993,111.11	49,989,700.00
PSI	NTRD	CPD	82980	BRYANT PARK FUNDING LLC CP	0.16000	04/01/10	50,000,000.00	49,993,111.11	49,989,700.00
PSI	NTRD	CPD	82981	BRYANT PARK FUNDING LLC CP	0.16000	04/01/10	35,033,000.00	35,028,173.23	35,025,783.20
PSI	NTRD	CPD	83023	TOYOTA MOTOR CREDIT CORP CP	0.18000	04/01/10	41,831,000.00	41,824,516.19	41,821,378.87
PSI	NTRD	CPD	83032	TOYOTA MOTOR CREDIT CORP CP	0.25000	04/01/10	50,000,000.00	49,989,236.11	49,988,500.00
PSI	NTRD	CPD	83033	HSBC FINANCE CORP CP	0.15000	04/01/10	50,000,000.00	49,993,541.67	49,989,700.00
PSI	NTRD	CPD	82939	CANADIAN IMPERIAL HLDGS INC CP	0.12000	04/02/10	43,307,000.00	43,302,380.59	43,297,810.25
PSI	NTRD	CPD	82945	CANADIAN IMPERIAL HLDGS INC CP	0.12500	04/02/10	50,000,000.00	49,994,444.44	49,989,390.00
PSI	NTRD	CPD	82974	CITIGROUP FUNDING INC CP	0.20000	04/05/10	50,000,000.00	49,990,277.78	49,988,440.00
PSI	NTRD	CPD	83035	ING US FUNDING LLC CP	0.17000	04/05/10	50,000,000.00	49,991,736.12	49,988,440.00
PSI	NTRD	CPD	83051	JUPITER SECURITIZATION CORP CP	0.16000	04/06/10	41,000,000.00	40,993,440.00	41,000,000.00
PSI	NTRD	CPD	82984	THUNDER BAY FUNDING LLC CP	0.16000	04/07/10	25,000,000.00	24,995,888.89	24,993,900.00
PSI	NTRD	CPD	83040	ABBEY NATIONAL NA LLC CP	0.14000	04/08/10	50,000,000.00	49,992,611.11	49,986,455.00
PSI	NTRD	CPD	83041	ABBEY NATIONAL NA LLC CP	0.14000	04/08/10	40,000,000.00	39,994,088.89	39,989,164.00
PSI	NTRD	CPD	83053	GE CAPITAL CORP CP	0.14000	04/14/10	50,000,000.00	49,991,444.44	49,984,705.00
PSI	NTRD	CPD	83038	TOYOTA MOTOR CREDIT CORP CP	0.29000	04/15/10	28,390,000.00	28,379,708.63	28,381,150.84
PSI	NTRD	CPD	83043	BARTON CAPITAL LLC CP	0.16000	04/16/10	23,000,000.00	22,995,297.78	22,992,989.60
PSI	NTRD	CPD	83055	BARTON CAPITAL LLC CP	0.16000	04/16/10	47,024,000.00	47,014,386.21	47,009,667.08
PSI	NTRD	CPD	82850	CIESCO LLC CP	0.18000	04/20/10	50,000,000.00	49,987,500.00	49,983,340.00
PSI	NTRD	CPD	82994	HSBC FINANCE CORP CP	0.17000	04/20/10	50,000,000.00	49,988,194.44	49,983,340.00
PSI	NTRD	CPD	82819	VARIABLE FUNDING CAP CO LLC CP	0.18000	04/26/10	50,000,000.00	49,986,000.00	49,981,970.00
PSI	NTRD	CPD	82922	PRIVATE EXPORT FUNDING CORP CP	0.16000	05/13/10	50,000,000.00	49,983,777.78	49,974,300.00

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PSI	NTRD	CPD	82932	THUNDER BAY FUNDING LLC CP	0.18000	05/14/10	25,000,000.00	24,990,750.00	24,986,935.00
PSI	NTRD	CPD	82933	THUNDER BAY FUNDING LLC CP	0.18000	05/14/10	25,060,000.00	25,050,727.80	25,046,903.64
PSI	NTRD	CPD	82892	PRIVATE EXPORT FUNDING CORP CP	0.17000	06/30/10	25,000,000.00	24,985,715.28	24,975,627.50
		CPD Total					6,842,734,000.00	6,842,147,240.26	6,841,728,765.19
PSI	NTRD	FFCB	79599	FFCB	2.87500	02/14/11	17,612,000.00	17,750,558.81	18,019,277.50
PSI	NTRD	FFCB	69321	FFCB	5.37500	07/18/11	25,000,000.00	24,968,106.68	26,609,375.00
PSI	NTRD	FFCB	79117	FFCB	5.37500	07/18/11	50,000,000.00	51,188,362.90	53,218,750.00
PSI	NTRD	FFCB	79645	FFCB	5.37500	07/18/11	28,099,000.00	29,251,625.15	29,907,873.13
PSI	NTRD	FFCB	79655	FFCB	5.37500	07/18/11	13,000,000.00	13,546,115.80	13,836,875.00
PSI	NTRD	FFCB	82833	FFCB (CALLABLE)	0.70000	07/26/11	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	FFCB	82834	FFCB (CALLABLE)	0.70000	07/26/11	15,500,000.00	15,500,000.00	15,500,000.00
PSI	NTRD	FFCB	82908	FFCB (CALLABLE)	0.68000	08/03/11	25,000,000.00	24,988,073.39	24,984,375.00
PSI	NTRD	FFCB	79367	FFCB	3.87500	08/25/11	25,000,000.00	25,234,560.76	26,148,437.50
PSI	NTRD	FFCB	79514	FFCB	3.87500	08/25/11	50,000,000.00	50,939,903.32	52,296,875.00
PSI	NTRD	FFCB	79515	FFCB	3.87500	08/25/11	50,000,000.00	50,939,903.32	52,296,875.00
PSI	NTRD	FFCB	79516	FFCB	3.87500	08/25/11	30,000,000.00	30,619,165.08	31,378,125.00
PSI	NTRD	FFCB	79544	FFCB	3.87500	08/25/11	50,000,000.00	50,865,831.31	52,296,875.00
PSI	NTRD	FFCB	79558	FFCB	3.87500	08/25/11	49,685,000.00	50,595,258.34	51,967,404.69
PSI	NTRD	FFCB	79577	FFCB	3.87500	08/25/11	25,000,000.00	25,532,811.23	26,148,437.50
PSI	NTRD	FFCB	79670	FFCB	3.87500	08/25/11	25,000,000.00	25,715,224.94	26,148,437.50
PSI	NTRD	FFCB	79099	FFCB	3.12500	09/23/11	42,710,000.00	42,461,984.64	44,258,237.50
PSI	NTRD	FFCB	79146	FFCB	3.50000	10/03/11	25,000,000.00	24,992,218.75	26,054,687.50
PSI	NTRD	FFCB	79161	FFCB	3.50000	10/03/11	50,000,000.00	49,969,421.05	52,109,375.00
PSI	NTRD	FFCB	79627	FFCB	5.00000	10/03/11	4,905,000.00	5,115,190.50	5,229,956.25
PSI	NTRD	FFCB	82659	FFCB (CALLABLE)	1.05000	12/23/11	20,682,000.00	20,622,739.77	20,727,241.88
PSI	NTRD	FFCB	80137	FFCB	2.25000	04/24/12	15,000,000.00	14,999,795.93	15,365,625.00
PSI	NTRD	FFCB	80207	FFCB	2.25000	04/24/12	25,000,000.00	24,999,146.00	25,609,375.00
PSI	NTRD	FFCB	81527	FFCB (CALLABLE)	2.40000	08/17/12	15,690,000.00	15,690,000.00	15,827,287.50
PSI	NTRD	FFCB	81771	FFCB (CALLABLE)	1.85000	09/28/12	43,540,000.00	43,521,288.92	43,866,550.00
PSI	NTRD	FFCB	80346	FFCB	2.60000	03/04/13	35,335,000.00	35,435,049.33	36,483,387.50
PSI	NTRD	FFCB	76334	FFCB (CALLABLE)	3.85000	03/12/13	25,000,000.00	25,000,000.00	25,023,437.50
PSI	NTRD	FFCB	79979	FFCB	3.70000	05/15/13	25,000,000.00	25,790,761.49	26,609,375.00
PSI	NTRD	FFCB	80352	FFCB	3.70000	05/15/13	6,000,000.00	6,208,503.06	6,386,250.00
PSI	NTRD	FFCB	80427	FFCB	3.70000	05/15/13	16,250,000.00	16,881,046.45	17,296,093.75
PSI	NTRD	FFCB	81798	FFCB (CALLABLE)	2.60000	09/30/13	15,000,000.00	15,000,000.00	15,192,187.50
PSI	NTRD	FFCB	80349	FFCB	3.87500	10/07/13	25,000,000.00	26,163,022.95	26,750,000.00
PSI	NTRD	FFCB	80387	FFCB	3.87500	10/07/13	10,000,000.00	10,448,450.81	10,700,000.00
PSI	NTRD	FFCB	80464	FFCB	3.87500	10/07/13	34,000,000.00	35,695,920.00	36,380,000.00
PSI	NTRD	FFCB	80501	FFCB	3.87500	10/07/13	25,000,000.00	26,103,131.80	26,750,000.00
PSI	NTRD	FFCB	80616	FFCB	3.87500	10/07/13	50,000,000.00	52,381,429.10	53,500,000.00
PSI	NTRD	FFCB	80619	FFCB	3.87500	10/07/13	25,000,000.00	26,252,011.01	26,750,000.00

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PSI	NTRD	FFCB	80624	FFCB	3.87500	10/07/13	40,710,000.00	42,648,834.79	43,559,700.00
PSI	NTRD	FFCB	80648	FFCB	3.87500	10/07/13	12,133,000.00	12,698,122.94	12,982,310.00
PSI	NTRD	FFCB	80649	FFCB	3.87500	10/07/13	24,720,000.00	25,871,591.83	26,450,400.00
PSI	NTRD	FFCB	80651	FFCB	3.87500	10/07/13	8,981,000.00	9,377,309.56	9,609,670.00
PSI	NTRD	FFCB	81960	FFCB (CALLABLE)	2.60000	10/07/13	13,135,000.00	13,135,000.00	13,282,768.75
PSI	NTRD	FFCB	80158	FFCB (CALLABLE)	3.25000	02/18/14	15,100,000.00	15,190,325.91	15,449,187.50
PSI	NTRD	FFCB	80151	FFCB (CALLABLE)	3.25000	03/03/14	25,000,000.00	25,000,000.00	25,007,812.50
PSI	NTRD	FFCB	80152	FFCB (CALLABLE)	3.25000	03/03/14	25,000,000.00	25,000,000.00	25,007,812.50
PSI	NTRD	FFCB	80482	FFCB (CALLABLE)	2.90000	04/07/14	28,795,000.00	28,735,943.44	28,875,985.94
PSI	NTRD	FFCB	80484	FFCB (CALLABLE)	2.90000	04/07/14	25,000,000.00	24,935,908.41	25,070,312.50
PSI	NTRD	FFCB	80563	FFCB (CALLABLE)	2.99000	04/14/14	25,000,000.00	24,979,806.96	25,085,937.50
PSI	NTRD	FFCB	80599	FFCB (CALLABLE)	2.99000	04/14/14	14,025,000.00	14,025,000.00	14,073,210.94
PSI	NTRD	FFCB	82260	FFCB (CALLABLE)	2.75000	06/02/14	25,000,000.00	25,000,000.00	25,007,812.50
PSI	NTRD	FFCB	82261	FFCB (CALLABLE)	2.75000	06/02/14	25,000,000.00	25,000,000.00	25,007,812.50
PSI	NTRD	FFCB	81407	FFCB (CALLABLE)	3.50000	06/23/14	15,000,000.00	15,034,354.03	15,150,000.00
PSI	NTRD	FFCB	81413	FFCB (CALLABLE)	3.25000	08/11/14	25,000,000.00	25,000,000.00	25,656,250.00
PSI	NTRD	FFCB	81894	FFCB (CALLABLE)	2.87500	10/14/14	11,317,000.00	11,301,298.83	11,405,414.06
PSI	NTRD	FFCB	81974	FFCB (CALLABLE)	2.87500	10/14/14	12,900,000.00	12,870,154.61	13,000,781.25
PSI	NTRD	FFCB	81991	FFCB (CALLABLE)	2.87500	10/27/14	25,000,000.00	25,000,000.00	25,312,500.00
PSI	NTRD	FFCB	82016	FFCB (CALLABLE)	2.87500	10/27/14	19,530,000.00	19,507,246.21	19,774,125.00
PSI	NTRD	FFCB	82072	FFCB (CALLABLE)	3.00000	11/04/14	25,000,000.00	25,000,000.00	25,257,812.50
PSI	NTRD	FFCB	82073	FFCB (CALLABLE)	3.00000	11/04/14	25,000,000.00	25,000,000.00	25,257,812.50
PSI	NTRD	FFCB	82074	FFCB (CALLABLE)	3.00000	11/04/14	25,000,000.00	25,000,000.00	25,257,812.50
PSI	NTRD	FFCB	82075	FFCB (CALLABLE)	3.00000	11/04/14	23,875,000.00	23,863,827.39	24,121,210.94
PSI	NTRD	FFCB	82076	FFCB (CALLABLE)	3.00000	11/04/14	25,000,000.00	25,000,000.00	25,257,812.50
PSI	NTRD	FFCB	82199	FFCB (CALLABLE)	3.07000	11/18/14	23,345,000.00	23,345,000.00	23,352,295.31
PSI	NTRD	FFCB	82207	FFCB (CALLABLE)	2.94000	11/19/14	25,000,000.00	24,986,073.93	25,218,750.00
PSI	NTRD	FFCB	82224	FFCB (CALLABLE)	2.97000	12/01/14	25,000,000.00	24,990,492.88	25,007,812.50
PSI	NTRD	FFCB	82228	FFCB (CALLABLE)	2.97000	12/01/14	25,000,000.00	24,990,492.88	25,007,812.50
PSI	NTRD	FFCB	82229	FFCB (CALLABLE)	2.97000	12/01/14	25,000,000.00	24,964,348.30	25,007,812.50
PSI	NTRD	FFCB	82236	FFCB (CALLABLE)	2.97000	12/01/14	25,000,000.00	24,964,328.77	25,007,812.50
PSI	NTRD	FFCB	82244	FFCB (CALLABLE)	2.97000	12/01/14	25,000,000.00	24,977,346.15	25,007,812.50
PSI	NTRD	FFCB	82262	FFCB (CALLABLE)	2.84000	12/01/14	25,000,000.00	24,990,482.46	25,140,625.00
PSI	NTRD	FFCB	82279	FFCB (CALLABLE)	2.84000	12/01/14	25,000,000.00	24,988,096.54	25,140,625.00
PSI	NTRD	FFCB	82295	FFCB (CALLABLE)	2.84000	12/01/14	25,000,000.00	25,000,000.00	25,140,625.00
PSI	NTRD	FFCB	82382	FFCB (CALLABLE)	2.97000	12/01/14	15,910,000.00	15,887,223.95	15,914,971.88
PSI	NTRD	FFCB	82364	FFCB (CALLABLE)	2.97000	12/02/14	25,000,000.00	24,964,229.82	25,007,812.50
PSI	NTRD	FFCB	82475	FFCB (CALLABLE)	2.97000	12/02/14	6,200,000.00	6,197,031.59	6,201,937.50
PSI	NTRD	FFCB	82493	FFCB (CALLABLE)	2.97000	12/02/14	25,000,000.00	24,966,911.49	25,007,812.50
PSI	NTRD	FFCB	82494	FFCB (CALLABLE)	2.82000	12/22/14	25,000,000.00	25,000,000.00	25,101,562.50
PSI	NTRD	FFCB	82849	FFCB (CALLABLE)	2.95000	02/02/15	25,000,000.00	25,000,000.00	25,187,500.00
PSI	NTRD	FFCB	83011	FFCB (CALLABLE)	2.95000	02/03/15	12,700,000.00	12,655,722.19	12,747,625.00

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PSI	NTRD	FFCB	82953	FFCB (CALLABLE)	2.87000	02/12/15	25,000,000.00	24,950,465.50	25,031,250.00
PSI	NTRD	FFCB	83026	FFCB (CALLABLE)	2.87000	02/12/15	30,000,000.00	29,925,206.73	30,037,500.00
		FFCB Total					2,041,384,000.00	2,063,284,790.68	2,096,819,278.77
PSI	NTRD	FHLB	79101	FHLB	4.25000	06/11/10	25,000,000.00	25,057,174.54	25,289,062.50
PSI	NTRD	FHLB	79366	FHLB	3.50000	07/16/10	10,000,000.00	10,017,771.12	10,128,125.00
PSI	NTRD	FHLB	79629	FHLB	3.37500	10/20/10	38,000,000.00	38,370,638.64	38,736,250.00
PSI	NTRD	FHLB	79359	FHLB	4.37500	10/22/10	25,000,000.00	25,211,931.31	25,632,812.50
PSI	NTRD	FHLB	79386	FHLB	4.37500	10/22/10	25,000,000.00	25,213,509.42	25,632,812.50
PSI	NTRD	FHLB	79106	FHLB	3.50000	12/10/10	41,845,000.00	41,841,305.50	42,851,895.31
PSI	NTRD	FHLB	79346	FHLB	4.75000	12/10/10	10,800,000.00	10,937,430.22	11,164,500.00
PSI	NTRD	FHLB	79364	FHLB	3.50000	12/10/10	25,000,000.00	25,084,134.05	25,601,562.50
PSI	NTRD	FHLB	79368	FHLB	3.87500	12/10/10	32,590,000.00	32,791,251.11	33,455,671.88
PSI	NTRD	FHLB	79584	FHLB	4.75000	12/10/10	24,700,000.00	25,176,910.31	25,533,625.00
PSI	NTRD	FHLB	82524	FHLB	0.37500	12/17/10	50,000,000.00	49,980,068.49	50,000,000.00
PSI	NTRD	FHLB	79365	FHLB	3.25000	03/11/11	25,000,000.00	25,031,698.03	25,718,750.00
PSI	NTRD	FHLB	79407	FHLB	3.25000	03/11/11	50,000,000.00	50,058,423.91	51,437,500.00
PSI	NTRD	FHLB	79435	FHLB	3.25000	03/11/11	30,225,000.00	30,374,432.62	31,093,968.75
PSI	NTRD	FHLB	79524	FHLB	3.25000	03/11/11	14,000,000.00	14,118,283.90	14,402,500.00
PSI	NTRD	FHLB	79582	FHLB	3.25000	03/11/11	49,070,000.00	49,583,989.27	50,480,762.50
PSI	NTRD	FHLB	79462	FHLB	4.20000	03/30/11	14,950,000.00	15,199,318.55	15,548,000.00
PSI	NTRD	FHLB	79100	FHLB	4.25000	06/10/11	7,665,000.00	7,725,348.11	8,002,739.06
PSI	NTRD	FHLB	79381	FHLB	3.12500	06/10/11	30,750,000.00	30,665,818.06	31,634,062.50
PSI	NTRD	FHLB	79628	FHLB	5.25000	06/10/11	11,065,000.00	11,497,901.71	11,694,321.88
PSI	NTRD	FHLB	79698	FHLB	3.12500	06/10/11	17,785,000.00	18,089,345.27	18,296,318.75
PSI	NTRD	FHLB	79167	FHLB	7.20000	06/14/11	9,500,000.00	9,914,513.34	10,301,562.50
PSI	NTRD	FHLB	79103	FHLB	3.37500	06/24/11	35,000,000.00	34,945,040.25	36,192,187.50
PSI	NTRD	FHLB	82654	FHLB (CALLABLE)	0.80000	06/30/11	50,000,000.00	49,888,736.26	50,015,625.00
PSI	NTRD	FHLB	82655	FHLB (CALLABLE)	0.80000	06/30/11	18,015,000.00	17,974,911.68	18,020,629.69
PSI	NTRD	FHLB	79526	FHLB	3.62500	07/01/11	25,350,000.00	25,749,713.56	26,348,156.25
PSI	NTRD	FHLB	79583	FHLB	3.62500	07/01/11	33,740,000.00	34,295,990.00	35,068,512.50
PSI	NTRD	FHLB	79696	FHLB	3.62500	07/01/11	15,000,000.00	15,375,685.71	15,590,625.00
PSI	NTRD	FHLB	79585	FHLB	5.37500	08/19/11	50,000,000.00	52,177,022.40	53,312,500.00
PSI	NTRD	FHLB	79695	FHLB	5.37500	08/19/11	35,795,000.00	37,659,723.25	38,166,418.75
PSI	NTRD	FHLB	79699	FHLB	5.37500	08/19/11	20,090,000.00	21,130,413.40	21,420,962.50
PSI	NTRD	FHLB	79118	FHLB	3.75000	09/09/11	13,390,000.00	13,390,000.00	14,005,103.13
PSI	NTRD	FHLB	79132	FHLB	3.75000	09/09/11	41,210,000.00	41,311,700.36	43,103,084.38
PSI	NTRD	FHLB	79144	FHLB	5.00000	09/09/11	7,000,000.00	7,130,504.03	7,417,812.50
PSI	NTRD	FHLB	79115	FHLB	3.62500	09/16/11	25,000,000.00	25,008,309.89	26,140,625.00
PSI	NTRD	FHLB	79641	FHLB	3.62500	09/16/11	43,000,000.00	43,977,078.09	44,961,875.00
PSI	NTRD	FHLB	79642	FHLB	3.62500	09/16/11	50,000,000.00	51,132,489.55	52,281,250.00
PSI	NTRD	FHLB	79206	FHLB (CALLABLE)	3.60000	11/10/11	35,000,000.00	34,998,021.46	35,721,875.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLB	79205	FHLB (CALLABLE)	3.60000	11/17/11	50,000,000.00	49,995,533.68	51,062,500.00
PSI	NTRD	FHLB	79697	FHLB	4.87500	11/18/11	15,000,000.00	15,794,386.61	16,031,250.00
PSI	NTRD	FHLB	82652	FHLB (CALLABLE)	1.12500	12/02/11	50,000,000.00	49,885,699.00	50,109,375.00
PSI	NTRD	FHLB	79382	FHLB	3.50000	12/09/11	16,000,000.00	16,013,287.51	16,755,000.00
PSI	NTRD	FHLB	79383	FHLB	3.50000	12/09/11	16,000,000.00	16,013,193.94	16,755,000.00
PSI	NTRD	FHLB	79525	FHLB	3.50000	12/09/11	6,105,000.00	6,198,195.52	6,393,079.69
PSI	NTRD	FHLB	79531	FHLB (CALLABLE)	3.50000	12/09/11	10,000,000.00	10,144,026.28	10,471,875.00
PSI	NTRD	FHLB	79555	FHLB	3.50000	12/09/11	22,950,000.00	23,260,877.56	24,032,953.13
PSI	NTRD	FHLB	79880	FHLB	3.50000	12/09/11	20,750,000.00	21,280,970.71	21,729,140.63
PSI	NTRD	FHLB	79657	FHLB	2.31000	12/29/11	25,000,000.00	24,984,748.86	25,664,062.50
PSI	NTRD	FHLB	79656	FHLB	2.31000	12/30/11	25,000,000.00	25,000,000.00	25,664,062.50
PSI	NTRD	FHLB	79705	FHLB	1.85000	01/06/12	25,000,000.00	25,000,000.00	25,453,125.00
PSI	NTRD	FHLB	79711	FHLB	2.00000	01/06/12	25,000,000.00	24,999,844.81	25,523,437.50
PSI	NTRD	FHLB	79934	FHLB	2.15000	01/30/12	20,000,000.00	20,000,000.00	20,325,000.00
PSI	NTRD	FHLB	76488	FHLB	5.00000	03/09/12	9,385,000.00	9,720,081.32	10,147,531.25
PSI	NTRD	FHLB	80000	FHLB	3.62500	06/08/12	29,365,000.00	30,179,164.50	31,035,134.38
PSI	NTRD	FHLB	80001	FHLB	3.62500	06/08/12	24,250,000.00	24,857,787.76	25,629,218.75
PSI	NTRD	FHLB	81408	FHLB (CALLABLE)	2.00000	07/27/12	50,000,000.00	49,863,159.34	50,265,625.00
PSI	NTRD	FHLB	80065	FHLB	2.45000	08/13/12	25,000,000.00	25,000,000.00	25,734,375.00
PSI	NTRD	FHLB	79914	FHLB (CALLABLE)	2.62500	02/11/13	30,000,000.00	29,988,932.24	30,450,000.00
PSI	NTRD	FHLB	79980	FHLB (CALLABLE)	2.62500	02/11/13	25,000,000.00	24,972,178.25	25,375,000.00
PSI	NTRD	FHLB	80145	FHLB (CALLABLE)	2.62500	02/11/13	12,270,000.00	12,260,871.59	12,454,050.00
PSI	NTRD	FHLB	80157	FHLB	2.50000	02/19/13	17,055,000.00	17,069,012.31	17,524,012.50
PSI	NTRD	FHLB	80012	FHLB (CALLABLE)	2.75000	02/25/13	25,000,000.00	25,000,000.00	25,492,187.50
PSI	NTRD	FHLB	80078	FHLB	3.87500	03/08/13	11,000,000.00	11,416,117.57	11,742,500.00
PSI	NTRD	FHLB	76191	FHLB (CALLABLE)	4.00000	03/19/13	18,155,000.00	18,155,000.00	18,189,040.63
PSI	NTRD	FHLB	81783	FHLB (CALLABLE)	2.45000	04/09/13	25,000,000.00	25,000,000.00	25,054,687.50
PSI	NTRD	FHLB	81895	FHLB (CALLABLE)	2.00000	04/15/13	30,000,000.00	30,000,000.00	30,271,875.00
PSI	NTRD	FHLB	77091	FHLB (CALLABLE)	3.75000	04/23/13	50,000,000.00	49,984,268.89	50,250,000.00
PSI	NTRD	FHLB	77172	FHLB (CALLABLE)	3.75000	04/23/13	50,000,000.00	49,804,934.28	50,250,000.00
PSI	NTRD	FHLB	80160	FHLB	4.37000	04/24/13	25,000,000.00	26,356,006.92	27,000,000.00
PSI	NTRD	FHLB	80447	FHLB	4.37000	04/24/13	25,000,000.00	26,500,354.25	27,000,000.00
PSI	NTRD	FHLB	80456	FHLB	4.37000	04/24/13	18,945,000.00	20,058,299.98	20,460,600.00
PSI	NTRD	FHLB	80584	FHLB	4.37000	04/24/13	45,555,000.00	48,446,318.91	49,199,400.00
PSI	NTRD	FHLB	77217	FHLB	3.62500	05/29/13	50,000,000.00	49,921,613.55	53,031,250.00
PSI	NTRD	FHLB	80039	FHLB (CALLABLE)	4.22000	06/17/13	25,000,000.00	25,782,751.26	26,179,687.50
PSI	NTRD	FHLB	80105	FHLB	5.25000	09/13/13	28,750,000.00	31,274,612.18	32,038,281.25
PSI	NTRD	FHLB	80455	FHLB	3.62500	10/18/13	25,000,000.00	25,938,058.62	26,523,437.50
PSI	NTRD	FHLB	80007	FHLB	4.87500	12/13/13	24,715,000.00	26,337,046.98	27,263,734.38
PSI	NTRD	FHLB	80034	FHLB	4.87500	12/13/13	4,000,000.00	4,262,543.53	4,412,500.00
PSI	NTRD	FHLB	80457	FHLB (CALLABLE)	3.25000	04/01/14	10,000,000.00	10,000,000.00	10,025,000.00
PSI	NTRD	FHLB	80362	FHLB (CALLABLE)	3.00000	04/07/14	25,000,000.00	24,954,879.52	25,070,312.50

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLB	81335	FHLB (CALLABLE)	3.33000	07/01/14	33,305,000.00	33,305,000.00	33,648,457.81
PSI	NTRD	FHLB	81334	FHLB (CALLABLE)	3.37500	07/16/14	25,000,000.00	25,005,068.12	25,257,812.50
PSI	NTRD	FHLB	81336	FHLB (CALLABLE)	3.37500	07/16/14	50,000,000.00	50,000,000.00	50,515,625.00
PSI	NTRD	FHLB	81337	FHLB (CALLABLE)	3.37500	07/16/14	9,175,000.00	9,175,000.00	9,269,617.19
PSI	NTRD	FHLB	81362	FHLB (CALLABLE)	3.12500	08/05/14	30,470,000.00	30,416,001.69	31,107,965.63
PSI	NTRD	FHLB	81345	FHLB (CALLABLE)	3.12500	08/11/14	12,845,000.00	12,830,719.96	13,105,914.06
PSI	NTRD	FHLB	81367	FHLB (CALLABLE)	3.12500	08/11/14	9,525,000.00	9,497,044.70	9,718,476.56
PSI	NTRD	FHLB	81349	FHLB (CALLABLE)	3.20000	08/14/14	28,795,000.00	28,940,987.65	29,685,845.31
PSI	NTRD	FHLB	81351	FHLB (CALLABLE)	3.35000	08/18/14	14,425,000.00	14,425,000.00	14,623,343.75
PSI	NTRD	FHLB	81928	FHLB (CALLABLE)	3.10000	09/25/14	40,000,000.00	39,979,668.88	40,075,000.00
PSI	NTRD	FHLB	81781	FHLB (CALLABLE)	3.00000	10/06/14	10,605,000.00	10,600,121.47	10,687,851.56
PSI	NTRD	FHLB	82439	FHLB (CALLABLE)	3.00000	12/02/14	25,000,000.00	24,999,516.94	25,000,000.00
PSI	NTRD	FHLB	82459	FHLB (CALLABLE)	3.00000	12/02/14	25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	FHLB	82385	FHLB (CALLABLE)	3.00000	12/22/14	17,545,000.00	17,545,000.00	17,555,965.63
PSI	NTRD	FHLB	82954	FHLB (CALLABLE)	3.00000	02/24/15	25,000,000.00	24,975,068.46	25,101,562.50
PSI	NTRD	FHLB	82967	FHLB (CALLABLE)	3.00000	02/24/15	19,825,000.00	19,800,286.61	19,905,539.06
		FHLB Total					2,507,300,000.00	2,536,255,780.08	2,584,702,323.48
PSI	NTRD	FHLM	79517	FHLMC	2.87500	06/28/10	50,000,000.00	50,122,131.58	50,452,500.00
PSI	NTRD	FHLM	79518	FHLMC	2.87500	06/28/10	15,000,000.00	15,036,639.47	15,135,750.00
PSI	NTRD	FHLM	79519	FHLMC	4.12500	07/12/10	26,000,000.00	26,197,413.90	26,381,875.00
PSI	NTRD	FHLM	79520	FHLMC	3.25000	07/16/10	40,000,000.00	40,172,042.18	40,462,500.00
PSI	NTRD	FHLM	79586	FHLMC	6.87500	09/15/10	42,533,000.00	43,622,307.12	44,088,112.81
PSI	NTRD	FHLM	79489	FHLMC	3.05000	04/01/11	20,000,000.00	20,093,838.86	20,533,000.00
PSI	NTRD	FHLM	79362	FHLMC	5.12500	04/18/11	25,000,000.00	25,545,396.00	26,304,687.50
PSI	NTRD	FHLM	79363	FHLMC	5.12500	04/18/11	25,000,000.00	25,543,744.00	26,304,687.50
PSI	NTRD	FHLM	79588	FHLMC	6.00000	06/15/11	50,000,000.00	52,357,311.34	53,531,250.00
PSI	NTRD	FHLM	79700	FHLMC	6.00000	06/15/11	24,955,000.00	26,349,275.70	26,717,446.88
PSI	NTRD	FHLM	79587	FHLMC	5.25000	07/18/11	50,000,000.00	51,925,014.74	53,218,750.00
PSI	NTRD	FHLM	79682	FHLMC (CALLABLE)	2.00000	12/29/11	25,000,000.00	25,000,000.00	25,126,750.00
PSI	NTRD	FHLM	79701	FHLMC (CALLABLE)	2.00000	12/30/11	12,500,000.00	12,500,000.00	12,657,000.00
PSI	NTRD	FHLM	79702	FHLMC (CALLABLE)	2.00000	12/30/11	12,500,000.00	12,500,000.00	12,657,000.00
PSI	NTRD	FHLM	79703	FHLMC (CALLABLE)	2.02000	01/06/12	25,000,000.00	24,996,141.55	25,327,750.00
PSI	NTRD	FHLM	79704	FHLMC (CALLABLE)	2.05500	01/06/12	25,000,000.00	25,000,000.00	25,335,250.00
PSI	NTRD	FHLM	79710	FHLMC (CALLABLE)	2.00000	01/12/12	25,000,000.00	25,000,000.00	25,368,750.00
PSI	NTRD	FHLM	80209	FHLMC (CALLABLE)	2.35000	03/02/12	25,000,000.00	24,953,831.81	25,217,750.00
PSI	NTRD	FHLM	80347	FHLMC (CALLABLE)	2.35000	03/02/12	25,000,000.00	25,023,813.90	25,217,750.00
PSI	NTRD	FHLM	80219	FHLMC (CALLABLE)	2.50000	03/12/12	25,000,000.00	25,000,000.00	25,013,750.00
PSI	NTRD	FHLM	80485	FHLMC (CALLABLE)	2.25000	04/20/12	25,000,000.00	25,000,000.00	25,058,000.00
PSI	NTRD	FHLM	80566	FHLMC (CALLABLE)	2.20000	04/20/12	25,000,000.00	24,982,185.22	25,066,000.00
PSI	NTRD	FHLM	80211	FHLMC (CALLABLE)	2.75000	09/19/12	25,000,000.00	24,995,444.34	25,022,250.00
PSI	NTRD	FHLM	81772	FHLMC (CALLABLE)	2.00000	09/24/12	50,000,000.00	50,000,000.00	50,044,500.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLM	81773	FHLMC (CALLABLE)	2.00000	09/24/12	50,000,000.00	50,000,000.00	50,044,500.00
PSI	NTRD	FHLM	81760	FHLMC (CALLABLE)	2.00000	09/28/12	50,000,000.00	50,000,000.00	50,279,500.00
PSI	NTRD	FHLM	80529	FHLMC (CALLABLE)	2.30000	10/15/12	19,725,000.00	19,725,000.00	19,766,225.25
PSI	NTRD	FHLM	80530	FHLMC (CALLABLE)	2.30000	10/15/12	25,000,000.00	25,000,000.00	25,052,250.00
PSI	NTRD	FHLM	80564	FHLMC (CALLABLE)	2.30000	10/15/12	25,000,000.00	24,990,627.44	25,052,250.00
PSI	NTRD	FHLM	80565	FHLMC (CALLABLE)	2.30000	10/15/12	25,000,000.00	24,980,317.63	25,052,250.00
PSI	NTRD	FHLM	80567	FHLMC (CALLABLE)	2.35000	10/29/12	25,000,000.00	25,000,000.00	25,073,000.00
PSI	NTRD	FHLM	80646	FHLMC (CALLABLE)	2.25000	10/29/12	25,000,000.00	25,000,000.00	25,299,000.00
PSI	NTRD	FHLM	80647	FHLMC (CALLABLE)	2.25000	10/29/12	25,000,000.00	25,000,000.00	25,299,000.00
PSI	NTRD	FHLM	79850	FHLMC (CALLABLE)	2.25000	01/28/13	24,250,000.00	24,250,000.00	24,560,157.50
PSI	NTRD	FHLM	80483	FHLMC	4.00000	02/14/13	16,800,000.00	17,598,254.10	17,967,936.00
PSI	NTRD	FHLM	80645	FHLMC (CALLABLE)	2.50000	04/08/13	25,000,000.00	24,973,821.80	25,238,000.00
PSI	NTRD	FHLM	76925	FHLMC (CALLABLE)	3.75000	04/22/13	50,000,000.00	50,000,000.00	50,237,500.00
PSI	NTRD	FHLM	77167	FHLMC (CALLABLE)	3.92000	04/29/13	50,000,000.00	50,000,000.00	50,284,500.00
PSI	NTRD	FHLM	77168	FHLMC (CALLABLE)	3.92000	04/29/13	11,700,000.00	11,700,000.00	11,766,573.00
PSI	NTRD	FHLM	77344	FHLMC (CALLABLE)	4.12500	05/14/13	50,000,000.00	50,000,000.00	50,380,000.00
PSI	NTRD	FHLM	80633	FHLMC	5.00000	01/30/14	7,054,000.00	7,700,806.91	7,823,326.88
PSI	NTRD	FHLM	80174	FHLMC (CALLABLE)	3.25000	03/03/14	25,000,000.00	24,929,624.79	25,003,750.00
PSI	NTRD	FHLM	80162	FHLMC (CALLABLE)	3.30000	03/18/14	25,000,000.00	25,000,000.00	25,037,250.00
PSI	NTRD	FHLM	80388	FHLMC (CALLABLE)	3.25000	03/18/14	25,000,000.00	25,271,061.78	25,478,750.00
PSI	NTRD	FHLM	80635	FHLMC (CALLABLE)	3.25000	03/18/14	25,000,000.00	25,344,358.34	25,478,750.00
PSI	NTRD	FHLM	80650	FHLMC (CALLABLE)	3.25000	03/18/14	29,330,000.00	29,713,254.42	29,891,669.50
PSI	NTRD	FHLM	80391	FHLMC (CALLABLE)	3.50000	03/26/14	14,700,000.00	14,700,000.00	14,734,545.00
PSI	NTRD	FHLM	80702	FHLMC (CALLABLE)	2.62500	04/23/14	24,325,000.00	24,109,441.01	24,393,414.06
PSI	NTRD	FHLM	80524	FHLMC (CALLABLE)	3.00000	04/28/14	25,000,000.00	24,979,203.18	25,116,500.00
PSI	NTRD	FHLM	81338	FHLMC (CALLABLE)	3.35000	08/13/14	30,000,000.00	30,000,000.00	30,401,700.00
PSI	NTRD	FHLM	81346	FHLMC (CALLABLE)	3.33000	08/13/14	30,000,000.00	30,000,000.00	30,398,100.00
PSI	NTRD	FHLM	81347	FHLMC (CALLABLE)	3.35000	08/13/14	35,000,000.00	35,000,000.00	35,468,650.00
PSI	NTRD	FHLM	81348	FHLMC (CALLABLE)	3.37500	08/13/14	30,000,000.00	30,000,000.00	30,406,500.00
PSI	NTRD	FHLM	81432	FHLMC (CALLABLE)	3.35000	08/13/14	11,600,000.00	11,594,835.27	11,755,324.00
PSI	NTRD	FHLM	81350	FHLMC (CALLABLE)	3.36000	08/18/14	30,000,000.00	30,000,000.00	30,414,600.00
PSI	NTRD	FHLM	81417	FHLMC (CALLABLE)	3.45000	08/18/14	30,000,000.00	30,000,000.00	30,397,200.00
PSI	NTRD	FHLM	81353	FHLMC (CALLABLE)	3.36000	08/19/14	30,000,000.00	30,000,000.00	30,416,700.00
PSI	NTRD	FHLM	81488	FHLMC (CALLABLE)	3.75000	09/02/14	30,000,000.00	30,000,000.00	30,003,000.00
PSI	NTRD	FHLM	81639	FHLMC (CALLABLE)	3.25000	09/15/14	16,785,000.00	16,785,000.00	16,803,463.50
PSI	NTRD	FHLM	81714	FHLMC (CALLABLE)	3.25000	09/15/14	31,000,000.00	31,000,000.00	31,034,100.00
PSI	NTRD	FHLM	81896	FHLMC (CALLABLE)	3.00000	10/15/14	4,856,000.00	4,854,877.08	4,872,219.04
PSI	NTRD	FHLM	81926	FHLMC (CALLABLE)	3.00000	10/28/14	25,000,000.00	24,994,174.42	25,181,750.00
PSI	NTRD	FHLM	81976	FHLMC (CALLABLE)	3.00000	10/28/14	25,000,000.00	24,953,395.40	25,181,750.00
PSI	NTRD	FHLM	82040	FHLMC (CALLABLE)	3.00000	10/28/14	14,950,000.00	14,897,744.59	15,058,686.50
PSI	NTRD	FHLM	81900	FHLMC (CALLABLE)	3.07000	10/29/14	50,000,000.00	50,000,000.00	50,380,000.00
PSI	NTRD	FHLM	81961	FHLMC (CALLABLE)	3.25000	11/04/14	25,000,000.00	25,000,000.00	25,115,000.00

Los Angeles County Treasurer
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Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLM	81962	FHLMC (CALLABLE)	3.25000	11/04/14	25,000,000.00	25,000,000.00	25,115,000.00
PSI	NTRD	FHLM	81999	FHLMC (CALLABLE)	3.12500	11/18/14	25,000,000.00	24,966,974.26	25,103,250.00
PSI	NTRD	FHLM	82384	FHLMC (CALLABLE)	3.00000	12/30/14	26,800,000.00	26,730,057.28	26,852,260.00
PSI	NTRD	FHLM	82414	FHLMC (CALLABLE)	3.00000	12/30/14	34,000,000.00	33,999,835.23	34,066,300.00
PSI	NTRD	FHLM	82637	FHLMC (CALLABLE)	3.00000	12/30/14	50,000,000.00	49,633,661.01	50,096,500.00
PSI	NTRD	FHLM	82638	FHLMC (CALLABLE)	3.00000	12/30/14	21,850,000.00	21,689,909.86	21,892,170.50
PSI	NTRD	FHLM	82587	FHLMC (CALLABLE)	3.00000	01/12/15	50,000,000.00	50,000,000.00	50,637,000.00
PSI	NTRD	FHLM	82959	FHLMC (CALLABLE)	3.00000	01/28/15	15,000,000.00	14,982,867.65	15,103,650.00
PSI	NTRD	FHLM	82998	FHLMC (CALLABLE)	3.00000	01/28/15	35,825,000.00	35,816,098.33	36,228,031.25
PSI	NTRD	FHLM	83003	FHLMC (CALLABLE)	3.00000	02/02/15	38,035,000.00	37,974,245.31	38,303,527.10
PSI	NTRD	FHLM	82907	FHLMC (CALLABLE)	3.00000	02/17/15	25,000,000.00	24,975,164.29	25,161,250.00
PSI	NTRD	FHLM	82957	FHLMC (CALLABLE)	3.00000	02/25/15	20,250,000.00	20,219,674.93	20,336,265.00
PSI	NTRD	FHLM	82968	FHLMC (CALLABLE)	3.00000	02/25/15	20,335,000.00	20,335,000.00	20,526,352.35
		FHLM Total					2,227,658,000.00	2,237,285,818.02	2,257,263,956.12
PSI	NTRD	FHLMD	82621	FHLMC D/N	0.13000	04/12/10	50,000,000.00	49,992,236.11	49,995,000.00
PSI	NTRD	FHLMD	82622	FHLMC D/N	0.13000	04/12/10	50,000,000.00	49,992,236.11	49,995,000.00
PSI	NTRD	FHLMD	82623	FHLMC D/N	0.19000	06/07/10	50,000,000.00	49,973,875.00	49,985,000.00
PSI	NTRD	FHLMD	82624	FHLMC D/N	0.19000	06/07/10	10,000,000.00	9,994,775.00	9,997,000.00
PSI	NTRD	FHLMD	82625	FHLMC D/N	0.21000	06/28/10	50,000,000.00	49,965,000.00	49,980,000.00
PSI	NTRD	FHLMD	82626	FHLMC D/N	0.21000	06/28/10	50,000,000.00	49,965,000.00	49,980,000.00
PSI	NTRD	FHLMD	82627	FHLMC D/N	0.21000	06/28/10	5,000,000.00	4,996,500.00	4,998,000.00
		FHLMD Total					265,000,000.00	264,879,622.22	264,930,000.00
PSI	NTRD	FNMA	82656	FNMA (CALLABLE)	1.50000	06/28/12	18,200,000.00	18,157,500.00	18,239,812.50
PSI	NTRD	FNMA	82148	FNMA (CALLABLE)	3.05000	11/10/14	4,880,000.00	4,878,854.16	4,901,350.00
PSI	NTRD	FNMA	82171	FNMA (CALLABLE)	3.00000	11/24/14	25,000,000.00	24,994,082.01	25,109,375.00
PSI	NTRD	FNMA	82172	FNMA (CALLABLE)	3.00000	11/24/14	25,000,000.00	25,000,000.00	25,109,375.00
PSI	NTRD	FNMA	82151	FNMA (CALLABLE)	3.00000	11/25/14	25,000,000.00	24,964,471.52	25,085,937.50
PSI	NTRD	FNMA	82200	FNMA (CALLABLE)	3.02000	12/01/14	25,000,000.00	25,000,000.00	25,101,562.50
PSI	NTRD	FNMA	82181	FNMA (CALLABLE)	3.00000	12/08/14	14,850,000.00	14,850,000.00	14,919,609.38
PSI	NTRD	FNMA	82201	FNMA (CALLABLE)	3.00000	12/08/14	25,000,000.00	24,995,227.27	25,117,187.50
PSI	NTRD	FNMA	82213	FNMA (CALLABLE)	3.02000	12/08/14	15,864,000.00	15,864,000.00	15,948,277.50
PSI	NTRD	FNMA	82225	FNMA (CALLABLE)	3.02000	12/08/14	14,190,000.00	14,190,000.00	14,265,384.38
PSI	NTRD	FNMA	82477	FNMA (CALLABLE)	3.00000	12/08/14	34,530,000.00	34,530,000.00	34,691,859.38
PSI	NTRD	FNMA	82169	FNMA (CALLABLE)	3.06000	12/10/14	30,000,000.00	30,000,000.00	30,103,125.00
PSI	NTRD	FNMA	82170	FNMA (CALLABLE)	3.06000	12/10/14	20,000,000.00	20,000,000.00	20,068,750.00
PSI	NTRD	FNMA	82383	FNMA (CALLABLE)	2.87500	12/10/14	25,000,000.00	24,922,354.19	25,023,437.50
PSI	NTRD	FNMA	82474	FNMA (CALLABLE)	2.87500	12/10/14	25,000,000.00	24,911,409.17	25,023,437.50
PSI	NTRD	FNMA	82476	FNMA (CALLABLE)	2.87500	12/10/14	25,000,000.00	24,947,803.24	25,023,437.50
PSI	NTRD	FNMA	82618	FNMA (CALLABLE)	2.75000	12/29/14	42,000,000.00	41,573,973.71	42,170,625.00
PSI	NTRD	FNMA	82365	FNMA (CALLABLE)	3.12500	12/30/14	25,000,000.00	25,000,000.00	25,000,000.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMA	82366	FNMA (CALLABLE)	3.12500	12/30/14	25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	FNMA	82388	FNMA (CALLABLE)	3.05000	12/30/14	25,000,000.00	25,000,000.00	25,093,750.00
PSI	NTRD	FNMA	82460	FNMA (CALLABLE)	3.00000	12/30/14	25,000,000.00	25,000,000.00	25,109,375.00
PSI	NTRD	FNMA	82461	FNMA (CALLABLE)	3.05000	12/30/14	15,925,000.00	15,925,000.00	15,984,718.75
PSI	NTRD	FNMA	82462	FNMA (CALLABLE)	3.00000	12/30/14	25,000,000.00	25,000,000.00	25,109,375.00
PSI	NTRD	FNMA	82463	FNMA (CALLABLE)	3.00000	12/30/14	25,000,000.00	25,000,000.00	25,109,375.00
PSI	NTRD	FNMA	82642	FNMA (CALLABLE)	3.00000	01/05/15	16,265,000.00	16,217,622.84	16,427,650.00
PSI	NTRD	FNMA	82643	FNMA (CALLABLE)	3.10000	01/14/15	24,600,000.00	24,480,098.58	24,707,625.00
PSI	NTRD	FNMA	82847	FNMA (CALLABLE)	3.00000	01/29/15	25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	FNMA	82863	FNMA (CALLABLE)	3.00000	01/29/15	25,000,000.00	24,944,704.96	25,000,000.00
PSI	NTRD	FNMA	82848	FNMA (CALLABLE)	3.05000	02/18/15	25,000,000.00	25,000,000.00	25,171,875.00
PSI	NTRD	FNMA	82955	FNMA (CALLABLE)	3.05000	02/25/15	35,250,000.00	35,223,605.96	35,492,343.75
PSI	NTRD	FNMA	82956	FNMA (CALLABLE)	2.75000	02/26/15	25,000,000.00	24,847,001.78	24,976,562.50
PSI	NTRD	FNMA	82978	FNMA (CALLABLE)	2.75000	02/26/15	12,500,000.00	12,413,891.70	12,488,281.25
		FNMA Total					749,054,000.00	747,831,601.09	751,573,474.39
PSI	NTRD	FNMD	83058	FNMA D/N	0.13000	05/26/10	50,000,000.00	49,984,472.23	49,990,000.00
PSI	NTRD	FNMD	83059	FNMA D/N	0.13000	05/26/10	40,000,000.00	39,987,577.77	39,992,000.00
PSI	NTRD	FNMD	82646	FNMA D/N	0.19000	06/30/10	50,000,000.00	49,968,069.44	49,980,000.00
PSI	NTRD	FNMD	82647	FNMA D/N	0.19000	06/30/10	50,000,000.00	49,968,069.44	49,980,000.00
PSI	NTRD	FNMD	82648	FNMA D/N	0.19000	06/30/10	20,000,000.00	19,987,227.78	19,992,000.00
PSI	NTRD	FNMD	82916	FNMA D/N	0.15000	06/30/10	50,000,000.00	49,974,791.67	49,980,000.00
PSI	NTRD	FNMD	82976	FNMA D/N	0.15000	06/30/10	50,000,000.00	49,974,791.67	49,980,000.00
PSI	NTRD	FNMD	82977	FNMA D/N	0.15000	06/30/10	50,000,000.00	49,974,791.67	49,980,000.00
PSI	NTRD	FNMD	82657	FNMA D/N	0.40250	12/01/10	29,297,000.00	29,206,921.89	29,229,616.90
		FNMD Total					389,297,000.00	389,026,713.56	389,103,616.90
PSI	NTRD	MCPN	80703	FHLMC (CALLABLE)	2.25000	05/08/14	25,000,000.00	25,000,000.00	24,949,000.00
		MCPN Total					25,000,000.00	25,000,000.00	24,949,000.00
PSI	NTRD	MCSA	79706	FHLMC (CALLABLE)	1.37500	01/13/12	25,000,000.00	25,000,000.00	25,034,000.00
PSI	NTRD	MCSA	79982	FHLMC (CALLABLE)	1.95000	02/19/13	25,000,000.00	25,000,000.00	25,086,750.00
PSI	NTRD	MCSA	79983	FHLMC (CALLABLE)	2.03000	02/19/13	25,000,000.00	25,000,000.00	25,091,000.00
PSI	NTRD	MCSA	80163	FHLMC (CALLABLE)	3.25000	03/11/13	25,000,000.00	25,000,000.00	25,018,250.00
PSI	NTRD	MCSA	80161	FHLMC (CALLABLE)	3.75000	03/05/14	25,000,000.00	25,000,000.00	25,009,750.00
PSI	NTRD	MCSA	80358	FHLMC (CALLABLE)	3.50000	04/14/14	25,000,000.00	25,000,000.00	25,103,500.00
PSI	NTRD	MCSA	80392	FHLMC (CALLABLE)	3.75000	04/16/14	25,000,000.00	25,000,000.00	25,102,750.00
PSI	NTRD	MCSA	80389	FHLMC (CALLABLE)	3.75000	04/17/14	25,000,000.00	25,000,000.00	25,118,750.00
PSI	NTRD	MCSA	80390	FHLMC (CALLABLE)	3.87500	04/17/14	25,000,000.00	25,000,000.00	25,119,750.00
PSI	NTRD	MCSA	80458	FHLMC (CALLABLE)	3.50000	04/21/14	25,000,000.00	25,000,000.00	25,071,250.00
PSI	NTRD	MCSA	80459	FHLMC (CALLABLE)	3.50000	04/21/14	25,000,000.00	25,000,000.00	25,071,250.00
PSI	NTRD	MCSA	80467	FHLMC (CALLABLE)	3.55000	04/21/14	25,000,000.00	25,000,000.00	25,073,000.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	MCSA	80543	FHLMC (CALLABLE)	2.50000	04/22/14	25,000,000.00	25,000,000.00	25,050,000.00
PSI	NTRD	MCSA	80468	FHLMC (CALLABLE)	3.55000	04/23/14	25,000,000.00	25,000,000.00	25,076,500.00
PSI	NTRD	MCSA	80469	FHLMC (CALLABLE)	3.75000	04/28/14	25,000,000.00	25,000,000.00	25,094,500.00
PSI	NTRD	MCSA	80470	FHLMC (CALLABLE)	3.75000	04/28/14	25,000,000.00	25,000,000.00	25,094,500.00
PSI	NTRD	MCSA	80471	FHLMC (CALLABLE)	3.75000	04/28/14	25,000,000.00	25,000,000.00	25,094,500.00
PSI	NTRD	MCSA	80523	FHLMC (CALLABLE)	4.00000	04/28/14	25,000,000.00	25,000,000.00	25,104,500.00
PSI	NTRD	MCSA	80525	FHLMC (CALLABLE)	4.00000	04/28/14	25,000,000.00	25,000,000.00	25,116,750.00
PSI	NTRD	MCSA	80526	FHLMC (CALLABLE)	4.00000	04/28/14	25,000,000.00	25,000,000.00	25,116,750.00
PSI	NTRD	MCSA	80634	FHLMC (CALLABLE)	4.00000	04/30/14	50,000,000.00	50,000,000.00	50,047,500.00
PSI	NTRD	MCSA	80636	FHLMC (CALLABLE)	4.00000	05/05/14	25,000,000.00	25,000,000.00	25,050,250.00
PSI	NTRD	MCSA	80637	FHLMC (CALLABLE)	4.00000	05/05/14	25,000,000.00	25,000,000.00	25,027,500.00
PSI	NTRD	MCSA	80691	FHLMC (CALLABLE)	4.45000	05/06/14	25,000,000.00	25,000,000.00	25,048,250.00
PSI	NTRD	MCSA	80704	FHLMC (CALLABLE)	4.50000	05/12/14	25,000,000.00	25,000,000.00	25,046,000.00
PSI	NTRD	MCSA	80705	FHLMC (CALLABLE)	2.66000	05/19/14	25,000,000.00	25,000,000.00	25,109,375.00
PSI	NTRD	MCSA	81369	FHLMC (CALLABLE)	4.25000	08/13/14	30,000,000.00	30,000,000.00	30,402,000.00
PSI	NTRD	MCSA	81370	FHLMC (CALLABLE)	4.33000	08/13/14	30,000,000.00	30,000,000.00	30,396,300.00
PSI	NTRD	MCSA	81795	FHLB (CALLABLE)	2.12500	10/22/14	15,670,000.00	15,670,000.00	15,714,071.88
PSI	NTRD	MCSA	82249	FNMA (CALLABLE)	2.25000	12/08/14	25,000,000.00	25,000,000.00	24,968,750.00
PSI	NTRD	MCSA	82250	FNMA (CALLABLE)	2.12500	12/11/14	25,000,000.00	25,000,000.00	25,023,437.50
PSI	NTRD	MCSA	82263	FNMA (CALLABLE)	2.50000	12/11/14	25,000,000.00	25,000,000.00	25,085,937.50
PSI	NTRD	MCSA	82280	FNMA (CALLABLE)	2.50000	12/11/14	25,000,000.00	25,000,000.00	25,085,937.50
PSI	NTRD	MCSA	82350	FNMA (CALLABLE)	2.50000	12/11/14	25,000,000.00	25,000,000.00	25,085,937.50
PSI	NTRD	MCSA	82264	FNMA (CALLABLE)	2.25000	12/17/14	25,000,000.00	25,000,000.00	25,132,812.50
PSI	NTRD	MCSA	82281	FNMA (CALLABLE)	2.50000	12/17/14	25,000,000.00	25,000,000.00	25,132,812.50
PSI	NTRD	MCSA	82245	FHLMC (CALLABLE)	2.00000	12/18/14	25,000,000.00	25,000,000.00	24,962,500.00
PSI	NTRD	MCSA	82282	FNMA (CALLABLE)	2.25000	12/22/14	25,000,000.00	25,000,000.00	25,117,187.50
PSI	NTRD	MCSA	82283	FNMA (CALLABLE)	2.25000	12/22/14	25,000,000.00	25,000,000.00	25,156,250.00
PSI	NTRD	MCSA	82386	FHLB (CALLABLE)	4.20000	12/23/14	25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	MCSA	82415	FHLB (CALLABLE)	4.30000	12/23/14	25,000,000.00	25,000,000.00	24,804,687.50
PSI	NTRD	MCSA	82438	FHLB (CALLABLE)	4.25000	12/23/14	25,000,000.00	25,000,000.00	24,937,500.00
PSI	NTRD	MCSA	82453	FHLB (CALLABLE)	4.30000	12/23/14	25,000,000.00	25,000,000.00	24,945,312.50
PSI	NTRD	MCSA	82284	FNMA (CALLABLE)	2.50000	12/24/14	50,000,000.00	50,000,000.00	50,359,375.00
PSI	NTRD	MCSA	82296	FNMA (CALLABLE)	2.50000	12/24/14	25,000,000.00	25,000,000.00	25,125,000.00
PSI	NTRD	MCSA	82349	FNMA (CALLABLE)	2.50000	12/24/14	25,000,000.00	25,000,000.00	25,125,000.00
PSI	NTRD	MCSA	82387	FNMA (CALLABLE)	2.75000	12/24/14	25,000,000.00	25,000,000.00	25,109,375.00
PSI	NTRD	MCSA	82454	FNMA (CALLABLE)	2.75000	12/29/14	25,000,000.00	25,000,000.00	25,101,562.50
PSI	NTRD	MCSA	82455	FNMA (CALLABLE)	2.75000	12/29/14	25,000,000.00	25,000,000.00	25,101,562.50
PSI	NTRD	MCSA	82456	FNMA (CALLABLE)	2.75000	12/29/14	25,000,000.00	25,000,000.00	25,101,562.50
PSI	NTRD	MCSA	82457	FNMA (CALLABLE)	2.75000	12/29/14	25,000,000.00	25,000,000.00	25,109,375.00
PSI	NTRD	MCSA	82458	FHLB (CALLABLE)	4.30000	12/29/14	25,000,000.00	25,000,000.00	24,945,312.50
PSI	NTRD	MCSA	82478	FHLB (CALLABLE)	4.50000	12/29/14	25,000,000.00	25,000,000.00	24,976,562.50
PSI	NTRD	MCSA	82479	FHLB (CALLABLE)	4.50000	12/29/14	25,000,000.00	25,000,000.00	24,976,562.50

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
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Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	MCSA	82495	FNMA (CALLABLE)	2.80000	12/29/14	25,000,000.00	24,987,924.42	25,000,000.00
PSI	NTRD	MCSA	82496	FNMA (CALLABLE)	2.80000	12/29/14	25,000,000.00	24,987,924.42	25,000,000.00
PSI	NTRD	MCSA	82517	FHLB (CALLABLE)	5.12500	12/29/14	25,000,000.00	25,000,000.00	25,031,250.00
PSI	NTRD	MCSA	82367	FNMA (CALLABLE)	2.30000	12/30/14	25,000,000.00	24,939,587.90	25,117,187.50
PSI	NTRD	MCSA	82644	FHLB (CALLABLE)	6.00000	01/15/15	25,000,000.00	25,000,000.00	25,164,062.50
PSI	NTRD	MCSA	82864	FHLMC (CALLABLE)	2.75000	02/26/15	25,000,000.00	24,984,400.67	25,113,280.00
		MCSA Total					1,550,670,000.00	1,550,569,837.41	1,555,385,339.38
PSI	NTRD	NCD1	82767	UNION BK OF CALIFORNIA CD	0.16000	03/22/10	50,000,000.00	50,000,000.00	50,000,300.00
PSI	NTRD	NCD1	82859	CITIBANK NA CD	0.17000	03/29/10	50,000,000.00	50,000,000.00	50,000,400.00
PSI	NTRD	NCD1	82831	UNION BK OF CALIFORNIA CD	0.16000	03/30/10	50,000,000.00	50,000,000.00	49,999,999.00
PSI	NTRD	NCD1	82893	CITIBANK NA CD	0.18000	04/20/10	50,000,000.00	50,000,000.00	49,999,998.00
		NCD1 Total					200,000,000.00	200,000,000.00	200,000,697.00
PSI	NTRD	TBIL	82607	UST BILL	0.19000	06/24/10	50,000,000.00	49,969,652.78	49,980,500.00
PSI	NTRD	TBIL	82608	UST BILL	0.19000	06/24/10	50,000,000.00	49,969,652.78	49,980,500.00
PSI	NTRD	TBIL	82609	UST BILL	0.19000	06/24/10	50,000,000.00	49,969,652.78	49,980,500.00
PSI	NTRD	TBIL	82610	UST BILL	0.19000	06/24/10	50,000,000.00	49,969,652.78	49,980,500.00
PSI	NTRD	TBIL	82405	UST BILL	0.23500	10/21/10	50,000,000.00	49,923,625.00	49,932,500.00
PSI	NTRD	TBIL	82406	UST BILL	0.23500	10/21/10	50,000,000.00	49,923,625.00	49,932,500.00
PSI	NTRD	TBIL	82409	UST BILL	0.23000	10/21/10	50,000,000.00	49,925,250.00	49,932,500.00
PSI	NTRD	TBIL	82410	UST BILL	0.23000	10/21/10	50,000,000.00	49,925,250.00	49,932,500.00
PSI	NTRD	TBIL	82407	UST BILL	0.26000	11/18/10	50,000,000.00	49,905,388.89	49,918,000.00
PSI	NTRD	TBIL	82408	UST BILL	0.26000	11/18/10	50,000,000.00	49,905,388.89	49,918,000.00
PSI	NTRD	TBIL	82522	UST BILL	0.35000	11/18/10	50,000,000.00	49,872,638.89	49,918,000.00
PSI	NTRD	TBIL	82523	UST BILL	0.35000	11/18/10	50,000,000.00	49,872,638.89	49,918,000.00
PSI	NTRD	TBIL	82592	UST BILL	0.39500	12/16/10	50,000,000.00	49,840,902.78	49,899,500.00
PSI	NTRD	TBIL	82593	UST BILL	0.39500	12/16/10	50,000,000.00	49,840,902.78	49,899,500.00
PSI	NTRD	TBIL	82605	UST BILL	0.42000	12/16/10	50,000,000.00	49,830,833.34	49,899,500.00
PSI	NTRD	TBIL	82606	UST BILL	0.42000	12/16/10	50,000,000.00	49,830,833.34	49,899,500.00
PSI	NTRD	TBIL	83049	UST BILL	0.29000	02/10/11	50,000,000.00	49,860,638.89	49,862,000.00
		TBIL Total					850,000,000.00	848,336,527.81	848,784,000.00
PSI	NTRD	YANK1	82651	BK OF NOVA SCOTIA HOUSTON CD	0.15000	03/01/10	50,000,000.00	50,000,000.00	50,000,025.00
PSI	NTRD	YANK1	82811	SOCIETE GENERALE NY CD	0.18000	03/01/10	50,000,000.00	50,000,000.00	50,000,065.00
PSI	NTRD	YANK1	82823	NORDEA BK FINLAND PLC NY CD	0.13000	03/01/10	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	82641	BK OF NOVA SCOTIA HOUSTON CD	0.16500	03/02/10	50,000,000.00	50,000,013.89	50,000,095.00
PSI	NTRD	YANK1	82351	TORONTO DOMINION BK NY CD	0.18000	03/03/10	50,000,000.00	50,000,027.77	50,000,205.00
PSI	NTRD	YANK1	82836	BNP PARIBAS SF CD	0.14000	03/05/10	50,000,000.00	50,000,000.00	50,000,065.00
PSI	NTRD	YANK1	82857	BNP PARIBAS SF CD	0.14000	03/05/10	50,000,000.00	50,000,000.00	50,000,065.00
PSI	NTRD	YANK1	82886	BK OF MONTREAL CHICAGO CD	0.16000	03/08/10	50,000,000.00	50,000,097.21	50,000,330.00
PSI	NTRD	YANK1	80241	BARCLAYS BK PLC NY CD	2.55000	03/09/10	50,000,000.00	50,000,000.00	50,030,205.00

Los Angeles County Treasurer
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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	82890	NORDEA BK FINLAND PLC NY CD	0.14000	03/09/10	50,000,000.00	50,000,000.00	50,000,120.00
PSI	NTRD	YANK1	82403	RABOBANK NEDERLAND NV NY CD	0.19000	03/10/10	50,000,000.00	50,000,000.00	50,000,690.00
PSI	NTRD	YANK1	82404	RABOBANK NEDERLAND NV NY CD	0.19000	03/10/10	50,000,000.00	50,000,000.00	50,000,690.00
PSI	NTRD	YANK1	82437	WESTPAC BANKING CORP NY CD	0.16000	03/10/10	50,000,000.00	50,000,000.00	50,000,275.00
PSI	NTRD	YANK1	82930	NORDEA BK FINLAND PLC NY CD	0.17000	03/11/10	50,000,000.00	50,000,000.00	50,000,455.00
PSI	NTRD	YANK1	82739	RABOBANK NEDERLAND NV NY CD	0.13000	03/15/10	50,000,000.00	50,000,000.00	49,999,791.00
PSI	NTRD	YANK1	82740	RABOBANK NEDERLAND NV NY CD	0.13000	03/15/10	50,000,000.00	50,000,000.00	49,999,791.00
PSI	NTRD	YANK1	82926	BNP PARIBAS SF CD	0.15000	03/15/10	50,000,000.00	50,000,000.00	50,000,205.00
PSI	NTRD	YANK1	82515	RABOBANK NEDERLAND NV NY CD	0.19000	03/17/10	50,000,000.00	50,000,000.00	50,001,175.00
PSI	NTRD	YANK1	82516	RABOBANK NEDERLAND NV NY CD	0.19000	03/17/10	25,000,000.00	25,000,000.00	25,000,587.50
PSI	NTRD	YANK1	82532	ROYAL BK OF CANADA NY CD	0.13000	03/17/10	50,000,000.00	50,000,000.00	49,999,763.00
PSI	NTRD	YANK1	82949	BNP PARIBAS SF CD	0.15000	03/18/10	50,000,000.00	50,000,000.00	49,999,999.50
PSI	NTRD	YANK1	82780	BK OF NOVA SCOTIA HOUSTON CD	0.15000	03/19/10	50,000,000.00	50,000,000.00	49,999,999.00
PSI	NTRD	YANK1	82800	SOCIETE GENERALE NY CD	0.20000	03/23/10	50,000,000.00	50,000,305.46	50,001,595.00
PSI	NTRD	YANK1	82972	NORDEA BK FINLAND PLC NY CD	0.16000	03/23/10	50,000,000.00	50,000,305.51	50,000,315.00
PSI	NTRD	YANK1	82583	ROYAL BK OF CANADA NY CD	0.14000	03/25/10	50,000,000.00	50,000,000.00	49,999,651.00
PSI	NTRD	YANK1	82599	ROYAL BK OF CANADA NY CD	0.13000	03/26/10	50,000,000.00	50,000,000.00	49,999,276.50
PSI	NTRD	YANK1	82600	ROYAL BK OF CANADA NY CD	0.13000	03/26/10	50,000,000.00	50,000,000.00	49,999,276.50
PSI	NTRD	YANK1	82640	CIBC NY CD	0.17000	03/30/10	50,000,000.00	50,000,402.62	50,000,410.00
PSI	NTRD	YANK1	82810	DNB NOR BANK ASA NY CD	0.13000	03/30/10	50,000,000.00	50,000,000.00	49,998,749.00
PSI	NTRD	YANK1	82845	BNP PARIBAS SF CD	0.16000	03/30/10	50,000,000.00	50,000,000.00	49,999,999.00
PSI	NTRD	YANK1	82875	NORDEA BK FINLAND PLC NY CD	0.15000	03/30/10	50,000,000.00	50,000,402.68	49,999,582.50
PSI	NTRD	YANK1	83022	DEUTSCHE BANK AG NY CD	0.13000	03/30/10	50,000,000.00	50,000,000.00	49,998,750.00
PSI	NTRD	YANK1	82603	SVENSKA HANDELSBANKEN AB NY CD	0.19000	03/31/10	50,000,000.00	50,000,416.47	50,001,285.00
PSI	NTRD	YANK1	82653	BK OF MONTREAL CHICAGO CD	0.12000	03/31/10	50,000,000.00	50,000,416.55	49,998,276.50
PSI	NTRD	YANK1	82830	BK OF NOVA SCOTIA HOUSTON CD	0.15000	03/31/10	50,000,000.00	50,000,000.00	49,999,568.50
PSI	NTRD	YANK1	82871	DNB NOR BANK ASA NY CD	0.16000	03/31/10	50,000,000.00	50,000,000.00	49,999,999.00
PSI	NTRD	YANK1	83024	BK OF MONTREAL CHICAGO CD	0.16000	03/31/10	50,000,000.00	50,000,416.61	49,999,999.50
PSI	NTRD	YANK1	83025	BK OF MONTREAL CHICAGO CD	0.16000	03/31/10	25,000,000.00	25,000,208.31	24,999,999.75
PSI	NTRD	YANK1	82669	WESTPAC BANKING CORP NY CD	0.16000	04/01/10	50,000,000.00	50,000,430.40	49,999,998.00
PSI	NTRD	YANK1	82986	BNP PARIBAS SF CD	0.16000	04/01/10	50,000,000.00	50,000,000.00	49,999,999.50
PSI	NTRD	YANK1	83045	NORDEA BK FINLAND PLC NY CD	0.15000	04/01/10	50,000,000.00	50,000,000.00	49,999,555.50
PSI	NTRD	YANK1	82940	DEUTSCHE BK AG NY CD	0.14000	04/02/10	50,000,000.00	50,000,000.00	49,999,082.50
PSI	NTRD	YANK1	82942	CIBC NY CD	0.14000	04/06/10	50,000,000.00	50,000,499.90	49,998,971.50
PSI	NTRD	YANK1	82943	CIBC NY CD	0.14000	04/06/10	25,000,000.00	25,000,249.95	24,999,485.75
PSI	NTRD	YANK1	82392	TORONTO DOMINION BK NY CD	0.18000	04/09/10	50,000,000.00	50,000,000.00	50,001,105.00
PSI	NTRD	YANK1	82985	BARCLAYS BK PLC NY CD	0.14000	04/19/10	50,000,000.00	50,000,000.00	49,997,916.50
PSI	NTRD	YANK1	82779	A & NZ BANKING GROUP NY CD	0.17000	04/20/10	50,000,000.00	50,000,694.17	49,999,997.50
PSI	NTRD	YANK1	82901	SOCIETE GENERALE NY CD	0.18000	04/20/10	50,000,000.00	50,000,694.20	50,000,705.00
PSI	NTRD	YANK1	82902	SOCIETE GENERALE NY CD	0.18000	04/20/10	25,000,000.00	25,000,347.10	25,000,352.50
PSI	NTRD	YANK1	82912	SVENSKA HANDELSBANKEN AB NY CD	0.15000	04/20/10	50,000,000.00	50,000,000.00	49,998,582.50
PSI	NTRD	YANK1	82914	CIBC NY CD	0.14000	04/20/10	50,000,000.00	50,000,694.26	49,997,874.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	82927	SVENSKA HANDELSBANKEN AB NY CD	0.15000	04/20/10	50,000,000.00	50,000,694.26	49,998,582.50
PSI	NTRD	YANK1	82987	DEUTSCHE BK AG NY CD	0.14000	04/20/10	50,000,000.00	50,000,000.00	49,997,875.00
PSI	NTRD	YANK1	82988	DEUTSCHE BK AG NY CD	0.14000	04/20/10	25,000,000.00	25,000,000.00	24,998,937.50
PSI	NTRD	YANK1	82991	BK OF NOVA SCOTIA HOUSTON CD	0.16000	04/20/10	50,000,000.00	50,000,694.27	49,999,291.00
PSI	NTRD	YANK1	82997	WESTPAC BANKING CORP NY CD	0.13000	04/20/10	50,000,000.00	50,000,000.00	49,997,166.50
PSI	NTRD	YANK1	83002	DNB NOR BANK ASA NY CD	0.16000	04/20/10	50,000,000.00	50,000,000.00	49,999,291.00
PSI	NTRD	YANK1	83004	BARCLAYS BK PLC NY CD	0.14000	04/20/10	50,000,000.00	50,000,000.00	49,997,875.00
PSI	NTRD	YANK1	83007	SVENSKA HANDELSBANKEN AB NY CD	0.14000	04/20/10	50,000,000.00	50,000,000.00	49,997,875.00
PSI	NTRD	YANK1	83008	BARCLAYS BK PLC NY CD	0.14000	04/20/10	50,000,000.00	50,000,000.00	49,997,875.00
PSI	NTRD	YANK1	82832	SVENSKA HANDELSBANKEN AB NY CD	0.18000	04/26/10	50,000,000.00	50,000,777.45	50,000,785.00
PSI	NTRD	YANK1	82820	COMMONWEALTH BK OF AU NY CD	0.16000	04/27/10	50,000,000.00	50,000,791.37	49,999,192.50
PSI	NTRD	YANK1	83048	BK OF NOVA SCOTIA HOUSTON CD	0.15000	04/27/10	50,000,000.00	50,000,791.48	49,998,389.00
PSI	NTRD	YANK1	82861	ROYAL BK OF CANADA NY CD	0.13000	04/28/10	50,000,000.00	50,000,000.00	49,996,721.50
PSI	NTRD	YANK1	82835	RABOBANK NEDERLAND NV NY CD	0.17000	04/29/10	50,000,000.00	50,000,000.00	49,999,997.50
PSI	NTRD	YANK1	82342	TORONTO DOMINION BK NY CD	0.23000	06/01/10	50,000,000.00	50,001,276.37	50,001,275.00
PSI	NTRD	YANK1	82451	COMMONWEALTH BK OF AU NY CD	0.26000	06/14/10	50,000,000.00	50,001,456.49	50,005,865.00
PSI	NTRD	YANK1	82452	COMMONWEALTH BK OF AU NY CD	0.26000	06/14/10	50,000,000.00	50,001,456.49	50,005,865.00
PSI	NTRD	YANK1	82514	WESTPAC BANKING CORP NY CD	0.25000	06/15/10	50,000,000.00	50,000,000.00	50,004,435.00
PSI	NTRD	YANK1	82512	TORONTO DOMINION BK NY CD	0.26000	06/16/10	50,000,000.00	50,001,484.22	50,005,975.00
PSI	NTRD	YANK1	82561	A & NZ BANKING GROUP NY CD	0.25000	06/23/10	50,000,000.00	50,001,581.40	50,003,170.00
PSI	NTRD	YANK1	82578	COMMONWEALTH BK OF AU NY CD	0.25000	06/24/10	50,000,000.00	50,001,595.28	50,003,200.00
PSI	NTRD	YANK1	82343	TORONTO DOMINION BK NY CD	0.24000	06/30/10	50,000,000.00	50,001,678.32	50,001,670.00
		YANK1 Total					3,525,000,000.00	3,525,020,900.46	3,525,036,263.50
				PSI Total			**21,976,978,000.00**	**22,029,636,263.81**	**22,155,430,689.69**
				PSI Historical Cost				**22,065,865,443.70**	

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	AUSD	GIC04	71921	FSACMS - ARCADIA USD GIC	4.86600	03/15/10	108,300,000.00	108,300,000.00	108,300,000.00
		GIC04 Total					108,300,000.00	108,300,000.00	108,300,000.00
	AUSD - ARCADIA USD Total						**108,300,000.00**	**108,300,000.00**	**108,300,000.00**
SPI	BLPSI	CNFL	78454	GE CAPITAL CORP FRN	0.69875	02/01/11	2,317,000.00	2,312,972.75	2,327,750.88
		CNFL Total					2,317,000.00	2,312,972.75	2,327,750.88
	BLPSI - BLP SCHOOLS SELF INS AUTHORITY Total						**2,317,000.00**	**2,312,972.75**	**2,327,750.88**
SPI	GF	1TRD	14004	FLYING TRIANGLE 1ST	5.50000	08/01/12	21,459.22	21,459.22	21,459.22
SPI	GF	1TRD	15858	FLYING TRIANGLE 1ST	5.50000	07/01/13	19,472.03	19,472.03	19,472.03
SPI	GF	1TRD	16864	FLYING TRIANGLE 1ST	5.50000	01/01/14	56,590.52	56,590.52	56,590.52
SPI	GF	1TRD	17270	FLYING TRIANGLE 1ST	5.50000	04/01/14	94,846.89	94,846.89	94,846.89
SPI	GF	1TRD	17567	FLYING TRIANGLE SLUSHER	4.50000	04/24/14	262,500.00	262,500.00	262,500.00
SPI	GF	1TRD	17795	FLYING TRIANGLE 1ST	5.50000	05/01/14	35,352.27	35,352.27	35,352.27
SPI	GF	1TRD	03463	FLYING TRIANGLE LOAN	5.50000	03/01/15	130,455.29	130,455.29	130,455.29
SPI	GF	1TRD	12057	FLYING TRIANGLE LOAN	5.50000	04/01/17	103,519.51	103,519.51	103,519.51
		1TRD Total					724,195.73	724,195.73	724,195.73
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND	5.00000	09/02/21	5,250,000.00	5,250,000.00	5,250,000.00
		LTBD Total					5,250,000.00	5,250,000.00	5,250,000.00
	GF - GENERAL FUND Total						**5,974,195.73**	**5,974,195.73**	**5,974,195.73**
SPI	LAUSDWC	FHLB	69704	FHLB	5.25000	06/11/10	30,000,000.00	29,999,652.03	30,421,875.00
		FHLB Total					30,000,000.00	29,999,652.03	30,421,875.00
	LAUSDWC - LAUSD WORKERS COMP Total						**30,000,000.00**	**29,999,652.03**	**30,421,875.00**
SPI	MAST	BOND	18810	USTB	7.25000	05/15/16	85,000.00	86,339.44	106,788.05
		BOND Total					85,000.00	86,339.44	106,788.05
	MAST - MGMT ATTORNEY SETTLEMENT TRUST Total						**85,000.00**	**86,339.44**	**106,788.05**
SPI	SANIT	FFCB	77725	FFCB (CALLABLE)	4.30000	06/10/13	830,000.00	830,000.00	839,337.50
SPI	SANIT	FFCB	82931	FFCB (CALLABLE)	2.77000	02/17/15	86,000.00	85,957.28	86,241.88
		FFCB Total					916,000.00	915,957.28	925,579.38
SPI	SANIT	FHLB	77176	FHLB (CALLABLE)	4.00000	04/29/13	160,000.00	160,000.00	160,950.00
SPI	SANIT	FHLB	78168	FHLB (CALLABLE)	4.90000	07/29/13	50,000.00	50,000.00	50,968.75
		FHLB Total					210,000.00	210,000.00	211,918.75
SPI	SANIT	MCSA	81847	FHLMC (CALLABLE)	2.25000	10/27/14	2,105,000.00	2,105,000.00	2,111,420.25

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SPI	SANIT	MCSA	82548	FNMA (CALLABLE)	2.40000	12/30/14	958,000.00	958,000.00	965,185.00
SPI	SANIT	MCSA	82803	FNMA (CALLABLE)	2.25000	02/11/15	401,000.00	401,000.00	403,005.00
		MCSA Total					3,464,000.00	3,464,000.00	3,479,610.25
SPI	SANIT	NOTE	66854	USTN	4.25000	10/15/10	111,000.00	110,955.34	113,792.34
SPI	SANIT	NOTE	69645	USTN	4.87500	07/31/11	1,000.00	999.54	1,062.34
		NOTE Total					112,000.00	111,954.88	114,854.68
	SANIT - SANITATION DISTRICT Total						**4,702,000.00**	**4,701,912.16**	**4,731,963.06**
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0.00000	12/31/10	3,071,350.54	3,071,350.54	3,071,350.54
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0.00000	12/31/10	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0.00000	12/31/10	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0.00000	12/31/10	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0.00000	12/31/10	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0.00000	12/31/10	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0.00000	12/31/10	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0.00000	12/31/10	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0.00000	12/31/10	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0.00000	12/31/10	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0.00000	12/31/10	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0.00000	12/31/10	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0.00000	12/31/10	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0.00000	12/31/10	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0.00000	12/31/10	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0.00000	12/31/10	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0.00000	12/31/10	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0.00000	12/31/10	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0.00000	12/31/10	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0.00000	12/31/10	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0.00000	12/31/10	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0.00000	12/31/10	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0.00000	12/31/10	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0.00000	12/31/10	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0.00000	12/31/10	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0.00000	12/31/10	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0.00000	12/31/10	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0.00000	12/31/10	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF	0.00000	12/31/10	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF	0.00000	12/31/10	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF	0.00000	12/31/10	281,845.96	281,845.96	281,845.96
SPI	SCAQM	CTDQ	66800	S OF C LAIF	0.00000	12/31/10	317,155.30	317,155.30	317,155.30

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SPI	SCAQM	CTDQ	67819	S OF C LAIF	0.00000	12/31/10	363,715.38	363,715.38	363,715.38
SPI	SCAQM	CTDQ	68720	S OF C LAIF	0.00000	12/31/10	393,812.36	393,812.36	393,812.36
SPI	SCAQM	CTDQ	69520	S OF C LAIF	0.00000	12/31/10	449,659.59	449,659.59	449,659.59
SPI	SCAQM	CTDQ	70359	S OF C LAIF	0.00000	12/31/10	491,566.29	491,566.29	491,566.29
SPI	SCAQM	CTDQ	71268	S OF C LAIF	0.00000	12/31/10	513,938.89	513,938.89	513,938.89
SPI	SCAQM	CTDQ	72329	S OF C LAIF	0.00000	12/31/10	505,507.65	505,507.65	505,507.65
SPI	SCAQM	CTDQ	73503	S OF C LAIF	0.00000	12/31/10	515,367.27	515,367.27	515,367.27
SPI	SCAQM	CTDQ	74486	S OF C LAIF	0.00000	12/31/10	520,380.93	520,380.93	520,380.93
SPI	SCAQM	CTDQ	75694	S OF C LAIF	0.00000	12/31/10	492,274.30	492,274.30	492,274.30
SPI	SCAQM	CTDQ	77128	S OF C LAIF	0.00000	12/31/10	410,449.24	410,449.24	410,449.24
SPI	SCAQM	CTDQ	78106	S OF C LAIF	0.00000	12/31/10	304,980.32	304,980.32	304,980.32
SPI	SCAQM	CTDQ	78999	S OF C LAIF	0.00000	12/31/10	277,823.10	277,823.10	277,823.10
SPI	SCAQM	CTDQ	79884	S OF C LAIF	0.00000	12/31/10	252,862.59	252,862.59	252,862.59
SPI	SCAQM	CTDQ	80623	S OF C LAIF	0.00000	12/31/10	186,831.92	186,831.92	186,831.92
SPI	SCAQM	CTDQ	81267	S OF C LAIF	0.00000	12/31/10	150,112.75	150,112.75	150,112.75
SPI	SCAQM	CTDQ	81965	S OF C LAIF	0.00000	12/31/10	89,717.54	89,717.54	89,717.54
SPI	SCAQM	CTDQ	82763	S OF C LAIF	0.00000	12/31/10	60,335.73	60,335.73	60,335.73
		CTDQ Total					39,650,053.27	39,650,053.27	39,650,053.27
	SCAQM - SOUTH COAST AIR QUALITY MGMT Total						**39,650,053.27**	**39,650,053.27**	**39,650,053.27**
SPI	SLIM	CTDQ	22101	S OF C LAIF	0.00000	12/31/10	7,000,000.00	7,000,000.00	7,000,000.00
SPI	SLIM	CTDQ	23208	S OF C LAIF	0.00000	12/31/10	27,081.03	27,081.03	27,081.03
SPI	SLIM	CTDQ	23842	S OF C LAIF	0.00000	12/31/10	83,505.96	83,505.96	83,505.96
SPI	SLIM	CTDQ	24459	S OF C LAIF	0.00000	12/31/10	94,996.78	94,996.78	94,996.78
SPI	SLIM	CTDQ	25326	S OF C LAIF	0.00000	12/31/10	104,088.41	104,088.41	104,088.41
SPI	SLIM	CTDQ	26241	S OF C LAIF	0.00000	12/31/10	110,715.07	110,715.07	110,715.07
SPI	SLIM	CTDQ	27270	S OF C LAIF	0.00000	12/31/10	117,811.43	117,811.43	117,811.43
SPI	SLIM	CTDQ	28140	S OF C LAIF	0.00000	12/31/10	118,831.50	118,831.50	118,831.50
SPI	SLIM	CTDQ	28986	S OF C LAIF	0.00000	12/31/10	117,968.90	117,968.90	117,968.90
SPI	SLIM	CTDQ	29917	S OF C LAIF	0.00000	12/31/10	115,386.18	115,386.18	115,386.18
SPI	SLIM	CTDQ	31093	S OF C LAIF	0.00000	12/31/10	114,884.96	114,884.96	114,884.96
SPI	SLIM	CTDQ	31850	S OF C LAIF	0.00000	12/31/10	119,214.46	119,214.46	119,214.46
SPI	SLIM	CTDQ	32655	S OF C LAIF	0.00000	12/31/10	120,967.08	120,967.08	120,967.08
SPI	SLIM	CTDQ	33599	S OF C LAIF	0.00000	12/31/10	119,698.34	119,698.34	119,698.34
SPI	SLIM	CTDQ	34231	S OF C LAIF	0.00000	12/31/10	124,159.87	124,159.87	124,159.87
SPI	SLIM	CTDQ	35220	S OF C LAIF	0.00000	12/31/10	128,393.89	128,393.89	128,393.89
SPI	SLIM	CTDQ	35952	S OF C LAIF	0.00000	12/31/10	130,900.85	130,900.85	130,900.85
SPI	SLIM	CTDQ	36773	S OF C LAIF	0.00000	12/31/10	129,716.18	129,716.18	129,716.18
SPI	SLIM	CTDQ	37638	S OF C LAIF	0.00000	12/31/10	132,118.17	132,118.17	132,118.17
SPI	SLIM	CTDQ	38537	S OF C LAIF	0.00000	12/31/10	134,992.32	134,992.32	134,992.32
SPI	SLIM	CTDQ	39281	S OF C LAIF	0.00000	12/31/10	132,458.88	132,458.88	132,458.88

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SPI	SLIM	CTDQ	40072	S OF C LAIF	0.00000	12/31/10	124,940.21	124,940.21	124,940.21
SPI	SLIM	CTDQ	40891	S OF C LAIF	0.00000	12/31/10	125,249.17	125,249.17	125,249.17
SPI	SLIM	CTDQ	41416	S OF C LAIF	0.00000	12/31/10	124,689.59	124,689.59	124,689.59
SPI	SLIM	CTDQ	42149	S OF C LAIF	0.00000	12/31/10	132,997.69	132,997.69	132,997.69
SPI	SLIM	CTDQ	43226	S OF C LAIF	0.00000	12/31/10	140,793.36	140,793.36	140,793.36
SPI	SLIM	CTDQ	44234	S OF C LAIF	0.00000	12/31/10	152,132.72	152,132.72	152,132.72
SPI	SLIM	CTDQ	45086	S OF C LAIF	0.00000	12/31/10	164,017.17	164,017.17	164,017.17
SPI	SLIM	CTDQ	46123	S OF C LAIF	0.00000	12/31/10	167,897.97	167,897.97	167,897.97
SPI	SLIM	CTDQ	47347	S OF C LAIF	0.00000	12/31/10	157,924.35	157,924.35	157,924.35
SPI	SLIM	CTDQ	48499	S OF C LAIF	0.00000	12/31/10	139,856.90	139,856.90	139,856.90
SPI	SLIM	CTDQ	49798	S OF C LAIF	0.00000	12/31/10	120,525.01	120,525.01	120,525.01
SPI	SLIM	CTDQ	50781	S OF C LAIF	0.00000	12/31/10	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0.00000	12/31/10	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0.00000	12/31/10	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0.00000	12/31/10	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0.00000	12/31/10	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0.00000	12/31/10	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0.00000	12/31/10	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0.00000	12/31/10	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0.00000	12/31/10	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0.00000	12/31/10	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0.00000	12/31/10	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF	0.00000	12/31/10	48,416.11	48,416.11	48,416.11
SPI	SLIM	CTDQ	64003	S OF C LAIF	0.00000	12/31/10	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0.00000	12/31/10	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF	0.00000	12/31/10	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF	0.00000	12/31/10	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818	S OF C LAIF	0.00000	12/31/10	108,222.63	108,222.63	108,222.63
SPI	SLIM	CTDQ	68719	S OF C LAIF	0.00000	12/31/10	118,789.82	118,789.82	118,789.82
SPI	SLIM	CTDQ	69518	S OF C LAIF	0.00000	12/31/10	136,097.01	136,097.01	136,097.01
SPI	SLIM	CTDQ	70360	S OF C LAIF	0.00000	12/31/10	151,399.04	151,399.04	151,399.04
SPI	SLIM	CTDQ	71269	S OF C LAIF	0.00000	12/31/10	158,866.84	158,866.84	158,866.84
SPI	SLIM	CTDQ	72330	S OF C LAIF	0.00000	12/31/10	159,520.70	159,520.70	159,520.70
SPI	SLIM	CTDQ	73504	S OF C LAIF	0.00000	12/31/10	165,030.36	165,030.36	165,030.36
SPI	SLIM	CTDQ	74485	S OF C LAIF	0.00000	12/31/10	168,848.34	168,848.34	168,848.34
SPI	SLIM	CTDQ	75693	S OF C LAIF	0.00000	12/31/10	161,848.34	161,848.34	161,848.34
SPI	SLIM	CTDQ	77131	5 OF C LAIF	0.00000	12/31/10	136,599.41	136,599.41	136,599.41
SPI	SLIM	CTDQ	78104	S OF C LAIF	0.00000	12/31/10	102,613.52	102,613.52	102,613.52
SPI	SLIM	CTDQ	79000	S OF C LAIF	0.00000	12/31/10	93,633.67	93,633.67	93,633.67
SPI	SLIM	CTDQ	79882	S OF C LAIF	0.00000	12/31/10	86,272.14	86,272.14	86,272.14
SPI	SLIM	CTDQ	80621	S OF C LAIF	0.00000	12/31/10	63,895.36	63,895.36	63,895.36
SPI	SLIM	CTDQ	81265	S OF C LAIF	0.00000	12/31/10	51,337.52	51,337.52	51,337.52

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SPI	SLIM	CTDQ	81963	S OF C LAIF	0.00000	12/31/10	31,005.24	31,005.24	31,005.24
SPI	SLIM	CTDQ	82761	S OF C LAIF	0.00000	12/31/10	20,942.34	20,942.34	20,942.34
		CTDQ Total					13,762,382.68	13,762,382.68	13,762,382.68
	SLIM - SCHOOLS LINKED INSURANCE MGMT Total						**13,762,382.68**	**13,762,382.68**	**13,762,382.68**
SPI	WASIA	CTDQ	22460	S OF C LAIF	0.00000	12/31/10	7,000,000.00	7,000,000.00	7,000,000.00
SPI	WASIA	CTDQ	23844	S OF C LAIF	0.00000	12/31/10	73,432.18	73,432.18	73,432.18
SPI	WASIA	CTDQ	24460	S OF C LAIF	0.00000	12/31/10	88,299.86	88,299.86	88,299.86
SPI	WASIA	CTDQ	25245	S OF C LAIF	0.00000	12/31/10	96,741.95	96,741.95	96,741.95
SPI	WASIA	CTDQ	26250	S OF C LAIF	0.00000	12/31/10	102,900.92	102,900.92	102,900.92
SPI	WASIA	CTDQ	26945	S OF C LAIF	0.00000	12/31/10	109,496.42	109,496.42	109,496.42
SPI	WASIA	CTDQ	28143	S OF C LAIF	0.00000	12/31/10	110,444.50	110,444.50	110,444.50
SPI	WASIA	CTDQ	28732	S OF C LAIF	0.00000	12/31/10	109,642.78	109,642.78	109,642.78
SPI	WASIA	CTDQ	29586	S OF C LAIF	0.00000	12/31/10	107,242.35	107,242.35	107,242.35
SPI	WASIA	CTDQ	30647	S OF C LAIF	0.00000	12/31/10	106,776.50	106,776.50	106,776.50
SPI	WASIA	CTDQ	31539	S OF C LAIF	0.00000	12/31/10	110,800.43	110,800.43	110,800.43
SPI	WASIA	CTDQ	32361	S OF C LAIF	0.00000	12/31/10	112,429.36	112,429.36	112,429.36
SPI	WASIA	CTDQ	33315	S OF C LAIF	0.00000	12/31/10	111,250.16	111,250.16	111,250.16
SPI	WASIA	CTDQ	34059	S OF C LAIF	0.00000	12/31/10	115,396.80	115,396.80	115,396.80
SPI	WASIA	CTDQ	34957	S OF C LAIF	0.00000	12/31/10	119,331.99	119,331.99	119,331.99
SPI	WASIA	CTDQ	35633	S OF C LAIF	0.00000	12/31/10	121,662.01	121,662.01	121,662.01
SPI	WASIA	CTDQ	36439	S OF C LAIF	0.00000	12/31/10	120,560.95	120,560.95	120,560.95
SPI	WASIA	CTDQ	37287	S OF C LAIF	0.00000	12/31/10	122,793.41	122,793.41	122,793.41
SPI	WASIA	CTDQ	38231	S OF C LAIF	0.00000	12/31/10	125,464.71	125,464.71	125,464.71
SPI	WASIA	CTDQ	38988	S OF C LAIF	0.00000	12/31/10	123,110.08	123,110.08	123,110.08
SPI	WASIA	CTDQ	39857	S OF C LAIF	0.00000	12/31/10	116,122.07	116,122.07	116,122.07
SPI	WASIA	CTDQ	40652	S OF C LAIF	0.00000	12/31/10	116,409.22	116,409.22	116,409.22
SPI	WASIA	CTDQ	41374	S OF C LAIF	0.00000	12/31/10	121,913.10	121,913.10	121,913.10
SPI	WASIA	CTDQ	42151	S OF C LAIF	0.00000	12/31/10	130,096.85	130,096.85	130,096.85
SPI	WASIA	CTDQ	43228	S OF C LAIF	0.00000	12/31/10	137,722.35	137,722.35	137,722.35
SPI	WASIA	CTDQ	44236	S OF C LAIF	0.00000	12/31/10	148,814.38	148,814.38	148,814.38
SPI	WASIA	CTDQ	45087	S OF C LAIF	0.00000	12/31/10	160,439.61	160,439.61	160,439.61
SPI	WASIA	CTDQ	46124	S OF C LAIF	0.00000	12/31/10	164,235.76	164,235.76	164,235.76
SPI	WASIA	CTDQ	47346	S OF C LAIF	0.00000	12/31/10	154,479.69	154,479.69	154,479.69
SPI	WASIA	CTDQ	48500	S OF C LAIF	0.00000	12/31/10	136,806.32	136,806.32	136,806.32
SPI	WASIA	CTDQ	49797	S OF C LAIF	0.00000	12/31/10	117,896.11	117,896.11	117,896.11
SPI	WASIA	CTDQ	50782	S OF C LAIF	0.00000	12/31/10	93,828.22	93,828.22	93,828.22
SPI	WASIA	CTDQ	51468	S OF C LAIF	0.00000	12/31/10	77,816.21	77,816.21	77,816.21
SPI	WASIA	CTDQ	52669	S OF C LAIF	0.00000	12/31/10	73,638.02	73,638.02	73,638.02
SPI	WASIA	CTDQ	53919	S OF C LAIF	0.00000	12/31/10	71,712.31	71,712.31	71,712.31
SPI	WASIA	CTDQ	55075	S OF C LAIF	0.00000	12/31/10	63,529.28	63,529.28	63,529.28

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SPI	WASIA	CTDQ	56614	S OF C LAIF	0.00000	12/31/10	53,439.15	53,439.15	53,439.15
SPI	WASIA	CTDQ	58054	S OF C LAIF	0.00000	12/31/10	48,548.65	48,548.65	48,548.65
SPI	WASIA	CTDQ	59107	S OF C LAIF	0.00000	12/31/10	45,394.14	45,394.14	45,394.14
SPI	WASIA	CTDQ	60184	S OF C LAIF	0.00000	12/31/10	43,670.82	43,670.82	43,670.82
SPI	WASIA	CTDQ	61112	S OF C LAIF	0.00000	12/31/10	40,902.21	40,902.21	40,902.21
SPI	WASIA	CTDQ	61967	S OF C LAIF	0.00000	12/31/10	40,077.53	40,077.53	40,077.53
SPI	WASIA	CTDQ	62781	S OF C LAIF	0.00000	12/31/10	47,360.06	47,360.06	47,360.06
SPI	WASIA	CTDQ	64004	S OF C LAIF	0.00000	12/31/10	56,867.52	56,867.52	56,867.52
SPI	WASIA	CTDQ	64953	S OF C LAIF	0.00000	12/31/10	66,511.63	66,511.63	66,511.63
SPI	WASIA	CTDQ	65952	S OF C LAIF	0.00000	12/31/10	80,980.97	80,980.97	80,980.97
SPI	WASIA	CTDQ	66799	S OF C LAIF	0.00000	12/31/10	92,052.67	92,052.67	92,052.67
SPI	WASIA	CTDQ	67820	S OF C LAIF	0.00000	12/31/10	105,862.06	105,862.06	105,862.06
SPI	WASIA	CTDQ	68718	S OF C LAIF	0.00000	12/31/10	116,198.76	116,198.76	116,198.76
SPI	WASIA	CTDQ	69519	S OF C LAIF	0.00000	12/31/10	133,128.44	133,128.44	133,128.44
SPI	WASIA	CTDQ	70361	S OF C LAIF	0.00000	12/31/10	148,096.70	148,096.70	148,096.70
SPI	WASIA	CTDQ	71270	S OF C LAIF	0.00000	12/31/10	155,401.61	155,401.61	155,401.61
SPI	WASIA	CTDQ	72331	S OF C LAIF	0.00000	12/31/10	156,041.22	156,041.22	156,041.22
SPI	WASIA	CTDQ	73502	S OF C LAIF	0.00000	12/31/10	161,430.69	161,430.69	161,430.69
SPI	WASIA	CTDQ	74484	S OF C LAIF	0.00000	12/31/10	165,165.40	165,165.40	165,165.40
SPI	WASIA	CTDQ	75692	S OF C LAIF	0.00000	12/31/10	158,318.08	158,318.08	158,318.08
SPI	WASIA	CTDQ	77133	S OF C LAIF	0.00000	12/31/10	133,619.88	133,619.88	133,619.88
SPI	WASIA	CTDQ	78105	S OF C LAIF	0.00000	12/31/10	100,375.31	100,375.31	100,375.31
SPI	WASIA	CTDQ	79001	S OF C LAIF	0.00000	12/31/10	91,591.32	91,591.32	91,591.32
SPI	WASIA	CTDQ	79883	S OF C LAIF	0.00000	12/31/10	84,390.36	84,390.36	84,390.36
SPI	WASIA	CTDQ	80622	S OF C LAIF	0.00000	12/31/10	62,501.67	62,501.67	62,501.67
SPI	WASIA	CTDQ	81266	S OF C LAIF	0.00000	12/31/10	50,217.74	50,217.74	50,217.74
SPI	WASIA	CTDQ	81964	S OF C LAIF	0.00000	12/31/10	30,328.95	30,328.95	30,328.95
SPI	WASIA	CTDQ	82762	S OF C LAIF	0.00000	12/31/10	20,485.54	20,485.54	20,485.54
		CTDQ Total					13,462,195.94	13,462,195.94	13,462,195.94
	WASIA - WHITTIER AREA SCHOOLS INS AUTH Total						**13,462,195.94**	**13,462,195.94**	**13,462,195.94**
				SPI Total			**218,252,827.62**	**218,249,704.00**	**218,737,204.61**
				SPI Historical Cost				**218,241,956.20**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 02/28/10
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
01/05/06	CALABASAS LANDFILL 2005	$4,473,653.07
07/02/97	COUNTY OF LOS ANGELES - COMMERCIAL PAPER PROGRAM	3,679,103.79
03/13/08	LAC-CAL 2008, SERIES A	1,000,514.24
	DEUTSCHE BANK - TRUSTEE TOTAL	$9,153,271.10

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 02/28/10
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	C.I. 2658M	
03/08/06	CCTSA TOBACCO BONDS 2006	$268,462.81
12/11/96	CFD #2/CI 2656-M REF SERIES A & B	32,749,987.00
01/15/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	709,718.12
06/28/06	LAC-CAL 2006 SER A	17,361,266.35
11/24/09	LAC-CAL 2009 SER A	1,000,020.57
12/11/86	LOS ANGELES COUNTY PENSION OBLIGATION CERTIF.	1,016,000.19
04/01/00	MULTIPLE CAP VI SER A	0.00
		3.42
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$53,105,458.46

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 02/28/10
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
12/01/98	DISNEY PROJECT (Partial Refund), 1998	$4,183,026.54
02/09/93	DISNEY PROJECT, 1993	14,108,620.56
12/09/92	MASTER REFUNDING 1992	3,255,432.50
04/29/02	MASTER REFUNDING 2002A	3,366,983.30
12/02/02	MASTER REFUNDING 2002B	1,784,115.10
03/02/05	MASTER REFUNDING 2005A	27,096,658.63
12/13/06	MASTER REFUNDING 2006 A & B	34,952,990.20
10/01/94	PENSION OBLIGATION BONDS 1994 SER A, C & D	358,317,094.12
	U.S. BANK - TRUSTEE TOTAL	$447,064,920.95

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 02/28/10
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	LOS ANGELES COMMUNITY COLLEGE (LACC)	$42,644.00
	SPECIAL SAFEKEEPING (KNOX-KEENE)	$301,801.52
	TREASURER TOTAL	$344,445.52

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 02/28/10
MANAGER: PUBLIC FINANCIAL MANAGEMENT
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
ALLIANCE OF SCHOOLS COOPERATIVE INSURANCE PROGRAM		
	INVESTMENTS	$126,689,000.00
	CASH AND EQUIVALENTS	199,761.59
	PFM - TRUSTEE TOTAL	$126,888,761.59

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 02/28/10
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED-						
CNFL -						
76814	TOYOTA MOTOR CREDIT CORP FRN	0.29	04/07/10	50,000,000.00	50,000,000.00	Cpn rate=3mo US$LIBOR+4bp. Iss'd under MTN Program. Series B. Long 1st coupon.
77484	MORGAN STANLEY MTN FRN	2.35	05/14/10	25,000,000.00	25,000,000.00	Cpn rate=Qtrly US$LIBOR+210bp. Iss'd under MTN Program. Series F.
82226	MORGAN STANLEY MTN FRN	2.35	05/14/10	50,000,000.00	50,199,800.00	Cpn rate=Qtrly US$LIBOR+210bp. Iss'd under MTN Program. Series F.
82227	MORGAN STANLEY MTN FRN	2.35	05/14/10	4,955,000.00	4,974,800.18	Cpn rate=Qtrly US$LIBOR+210bp. Iss'd under MTN Program. Series F.
82944	CITIGROUP INC FRN	0.40	08/13/10	29,500,000.00	29,479,933.87	Cpn rate=Qtrly US$LIBOR+15bp.
80465	GE CAPITAL CORP FRN	0.34	04/28/11	50,000,000.00	46,761,318.24	Cpn rate=Qtrly US$LIBOR+9bp.
80609	GE CAPITAL CORP FRN	0.32	08/15/11	5,000,000.00	4,617,335.53	Cpn rate=Qtrly US$LIBOR+7bp. Issued under Global MTN Program.
80610	GE CAPITAL CORP FRN	0.32	08/15/11	15,000,000.00	13,990,764.71	Cpn rate=Qtrly US$LIBOR+7bp. Issued under Global MTN Program.
CNFL Totals:				**229,455,000.00**	**225,023,952.53**	
CNFM -						
82326	WESTPAC BANKING CORP NY FRN	0.26	12/03/10	50,000,000.00	50,003,840.53	Cpn rate=Monthly US$LIBOR+3bp. Iss'd under YCD Program.
82327	WESTPAC BANKING CORP NY FRN	0.26	12/03/10	50,000,000.00	50,003,840.53	Cpn rate=Monthly US$LIBOR+3bp. Iss'd under YCD Program.
CNFM Totals:				**100,000,000.00**	**100,007,681.06**	
CORPORATE AND AGENCY ISSUED TOTAL				**329,455,000.00**	**325,031,633.59**	
NTRD - PSI NON-TRADING Total:				**329,455,000.00**	**325,031,633.59**	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 02/28/10
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

SEC ID	DESCRIPTION	DRAW DATE	AMOUNT	RATE
-	-	-	**0.00**	-

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of February 28, 2010
Attachment XIV

	NON-TRADING		TRADING	
SECURITY TYPE	COST	WTD AVG DTM	COST	WTD AVG DTM
COLLATERALIZED CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
NEGOTIABLE CDS	3,725,020,900.46	38.76 DAYS	0.00	0.00 DAYS
EURO CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
BANKERS ACCEPTANCE	0.00	0.00 DAYS	0.00	0.00 DAYS
COMMERCIAL PAPER	6,842,147,240.26	19.82 DAYS	0.00	0.00 DAYS
GOVERNMENTS	848,336,527.81	233.29 DAYS	0.00	0.00 DAYS
AGENCIES	9,814,134,163.06	1,132.64 DAYS	0.00	0.00 DAYS
MUNICIPALS	0.00	0.00 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	799,997,432.22	245.87 DAYS	0.00	0.00 DAYS
REPURCHASE AGREEMENT	0.00	0.00 DAYS	0.00	0.00 DAYS
ASSET BACKED	0.00	0.00 DAYS	0.00	0.00 DAYS
OTHER	0.00	0.00 DAYS	0.00	0.00 DAYS
TOTAL	$22,029,636,263.81	535.21 DAYS	$0.00	0.00 DAYS

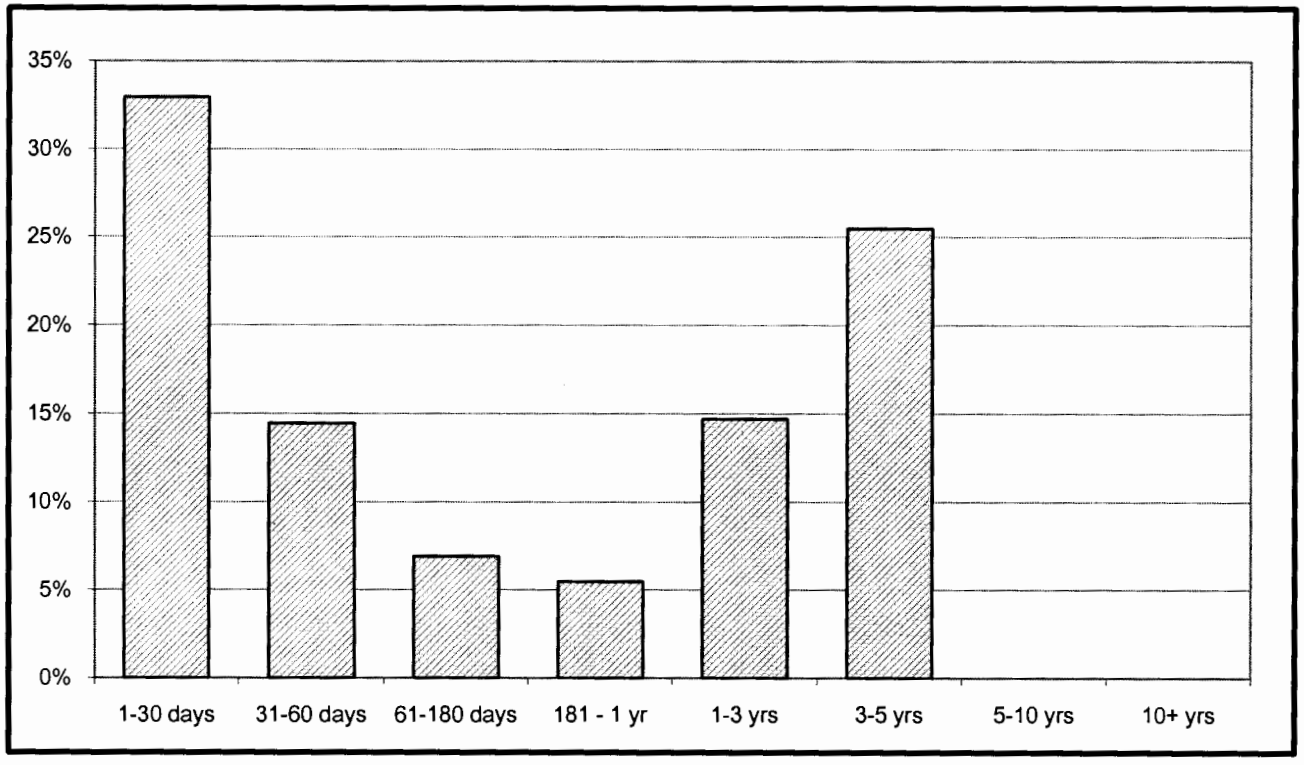
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of February 28, 2010
Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
PSI - NTRD							
1 to 30 Days	03/01/10 - 03/30/10	7,258,089,000.00	3,302.00	33.02	7,257,774,037.19	32.95	32.95
31 to 60 Days	03/31/10 - 04/29/10	3,184,585,000.00	14.49	47.51	3,184,357,844.01	14.45	47.40
61 to 90 Days	04/30/10 - 05/29/10	270,015,000.00	1.23	48.74	270,171,905.76	1.23	48.63
91 to 120 Days	05/30/10 - 06/28/10	805,000,000.00	3.66	52.40	804,998,556.96	3.65	52.28
121 to 180 Days	06/29/10 - 08/27/10	450,500,000.00	2.05	54.45	450,702,296.34	2.05	54.33
181 to 270 Days	08/28/10 - 11/25/10	564,278,000.00	2.57	57.02	565,667,389.55	2.57	56.90
271 to 365 Days	11/26/10 - 02/28/11	640,844,000.00	2.92	59.94	640,720,425.36	2.91	59.81
1 to 1.5 YEARS	03/01/11 - 08/29/11	1,327,239,000.00	6.04	65.98	1,346,835,924.12	6.11	65.92
1.5 to 2 YEARS	08/30/11 - 02/28/12	891,877,000.00	4.06	70.04	895,894,064.16	4.07	69.99
2 to 3 YEARS	02/28/12 - 02/28/13	992,036,000.00	4.51	74.55	994,479,999.71	4.51	74.50
3 to 4 YEARS	02/28/13 - 02/28/14	1,081,238,000.00	4.92	79.47	1,108,893,066.66	5.03	79.53
4 to 5 YEARS	02/28/14 - 02/28/15	4,511,277,000.00	20.53	100.00	4,509,140,753.99	20.47	100.00
Portfolio Total:		**$21,976,978,000.00**			**$22,029,636,263.81**		
AUSD							
1 to 30 Days	03/01/10 - 03/30/10	108,300,000.00	100.00	100.00	108,300,000.00	100.00	100.00
Portfolio Total:		**$108,300,000.00**			**$108,300,000.00**		
BLPSI							
271 to 365 Days	11/26/10 - 02/28/11	2,317,000.00	100.00	100.00	2,312,972.75	100.00	100.00
Portfolio Total:		**$2,317,000.00**			**$2,312,972.75**		
GF							
2 to 3 YEARS	02/28/12 - 02/28/13	21,459.22	0.36	0.36	21,459.22	0.36	0.36
3 to 4 YEARS	02/28/13 - 02/28/14	76,062.55	1.27	1.63	76,062.55	1.27	1.63
4 to 5 YEARS	02/28/14 - 02/28/15	392,699.16	6.57	8.20	392,699.16	6.57	8.20
5 to 10 YEARS	02/28/15 - 02/28/20	233,974.80	3.92	12.12	233,974.80	3.92	12.12
10 + YEARS	02/28/20 - 02/28/60	5,250,000.00	87.88	100.00	5,250,000.00	87.88	100.00
Portfolio Total:		**$5,974,195.73**			**$5,974,195.73**		
LAUSDWC							
91 to 120 Days	05/30/10 - 06/28/10	30,000,000.00	100.00	100.00	29,999,652.03	100.00	100.00
Portfolio Total:		**$30,000,000.00**			**$29,999,652.03**		
MAST							
5 to 10 YEARS	02/28/15 - 02/28/20	85,000.00	100.00	100.00	86,339.44	100.00	100.00
Portfolio Total:		**$85,000.00**			**$86,339.44**		

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of February 28, 2010
Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
SANIT							
181 to 270 Days	08/28/10 - 11/25/10	111,000.00	2.36	2.36	110,955.34	2.36	2.36
1 to 1.5 YEARS	03/01/11 - 08/29/11	1,000.00	0.02	2.38	999.54	0.02	2.38
3 to 4 YEARS	02/28/13 - 02/28/14	1,040,000.00	22.12	24.50	1,040,000.00	22.12	24.50
4 to 5 YEARS	02/28/14 - 02/28/15	3,550,000.00	75.50	100.00	3,549,957.28	75.50	100.00
Portfolio Total:		**$4,702,000.00**			**$4,701,912.16**		
SCAQM							
271 to 365 Days	11/26/10 - 02/28/11	39,650,053.27	100.00	100.00	39,650,053.27	100.00	100.00
Portfolio Total:		**$39,650,053.27**			**$39,650,053.27**		
SLIM							
271 to 365 Days	11/26/10 - 02/28/11	13,762,382.68	100.00	100.00	13,762,382.68	100.00	100.00
Portfolio Total:		**$13,762,382.68**			**$13,762,382.68**		
WASIA							
271 to 365 Days	11/26/10 - 02/28/11	13,462,195.94	100.00	100.00	13,462,195.94	100.00	100.00
Portfolio Total:		**$13,462,195.94**			**$13,462,195.94**		

LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY MATURITY
AS OF FEBRUARY 2010
ATTACHMENT XVI



L.A.C. INVESTMENT POOL

	In Thousands	%
1 - 30 days	$ 7,257,774	32.95%
31 - 60 days	3,184,358	14.45%
61 - 180 days	1,525,872	6.92%
181 - 1 yr	1,206,388	5.48%
1 - 3 yrs	3,237,210	14.70%
3 - 5 yrs	5,618,034	25.50%
5 - 10 yrs	-	0.00%
10+ yrs	-	0.00%
	$ 22,029,636	100.00%

Maturity Limits Are In Compliance With The Los Angeles County Treasurer's Investment Policy.

LOCAL AGENCY INVESTMENT FUND
FOR SPECIFIC INVESTMENTS
AS OF 02/28/10
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	$13,762,382.68
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,650,053.27
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	13,462,195.94
	LAIF TOTAL	$66,874,631.89

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF INVESTMENT DATA

A COMPARISON OF JANUARY 2010 WITH JANUARY 2009

(DOLLARS IN THOUSANDS)

	JANUARY 2010	JANUARY 2009	CHANGE
Average Daily Portfolio	$ 65,273,287	$ 60,699,063	$ +4,574,224
Accrued Earnings	$ 30,943	$ 105,459	$ -74,516
Effective Yield	0.558 %	2.046 %	-1.488 %
Average Life-Month End (In Days)	216	215	+1
Total Security Transactions			
Amount	$ 20,300,018	$ 12,918,037	$ +7,381,981
Number	412	261	+151
Total Time Deposit Transactions			
Amount	$ 3,990,100	$ 6,364,200	$ -2,374,100
Number	183	242	-59
Average Workday Investment Activity	$ 1,278,427	$ 964,112	$ +314,315
Prescribed Demand Account Balances			
For Services	$ 1,697,494	$ 956,097	$ +741,397
For Uncollected Funds	$ 182,995	$ 189,596	$ -6,601
NOW Account Average Balance	$ 0	$ 0	$ 0

BILL LOCKYER
TREASURER
STATE OF CALIFORNIA

INVESTMENT DIVISION SELECTED INVESTMENT DATA
ANALYSIS OF THE POOLED MONEY INVESTMENT ACCOUNT PORTFOLIO
(000 OMITTED)

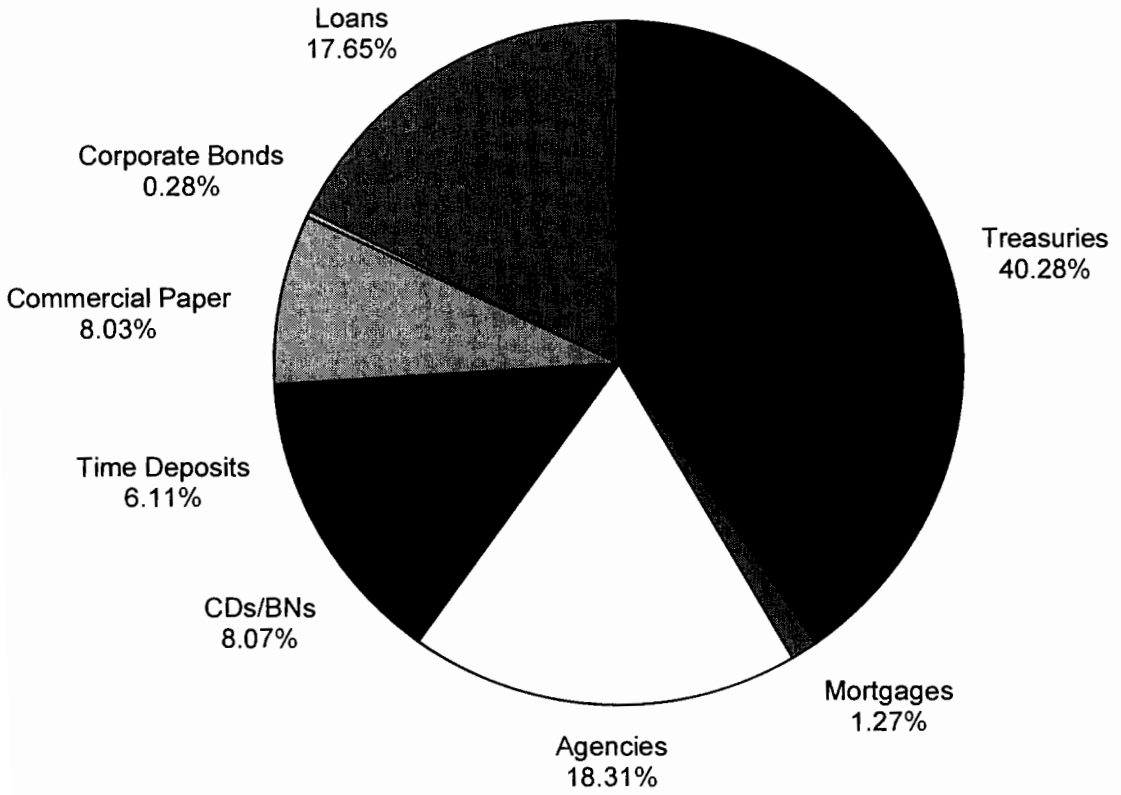
January 31, 2010

TYPE OF SECURITY		AMOUNT	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government				
Bills	$	20,173,855	29.73	+2.67
Bonds		0	0.00	0
Notes		7,159,638	10.55	+0.18
Strips		0	0.00	0
Total Government	$	27,333,493	40.28	+2.85
Federal Agency Debentures	$	3,811,284	5.62	-0.50
Certificates of Deposit		5,475,049	8.07	-1.55
Bank Notes		0	0.00	0
Bankers' Acceptances		0	0.00	0
Repurchases		0	0.00	0
Federal Agency Discount Notes		8,312,516	12.25	-0.12
Time Deposits		4,150,300	6.11	-0.40
GNMAs		103	0.00	0
Commercial Paper		5,447,687	8.03	+0.52
FHLMC/Remics		863,063	1.27	-0.06
Corporate Bonds		188,824	0.28	0
AB 55 Loans		367,112	0.54	-0.01
GF Loans		11,615,600	17.11	-0.72
NOW Accounts		0	0.00	0
Other		300,000	0.44	-0.01
Reversed Repurchases		0	0.00	0
Total (All Types)	$	67,865,031	100.00	

INVESTMENT ACTIVITY

	JANUARY 2010		DECEMBER 2009	
	NUMBER	AMOUNT	NUMBER	AMOUNT
Pooled Money	412	$ 20,300,018	474	$ 22,944,280
Other	2	172,828	28	467,980
Time Deposits	183	3,990,100	149	3,169,600
Totals	597	$ 24,462,946	651	$ 26,581,860
PMIA Monthly Average Effective Yield	0.558		0.569	
Year to Date Yield Last Day of Month	0.722		0.751	

Pooled Money Investment Account
Portfolio Composition
$67.9 Billion
01/31/10



ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
01/04/10	**REDEMPTIONS**								
	CD	UNIONBANK	0.150%	01/04/10	0.150	50,000	20	4,166.67	0.152
	CD	UNIONBANK	0.150%	01/04/10	0.150	50,000	20	4,166.67	0.152
	CD	UNIONBANK	0.150%	01/04/10	0.150	50,000	20	4,166.67	0.152
	CD	UNIONBANK	0.190%	01/04/10	0.190	50,000	35	9,236.11	0.193
	CD	UNIONBANK	0.190%	01/04/10	0.190	50,000	35	9,236.11	0.193
	CD	UNIONBANK	0.190%	01/04/10	0.190	50,000	35	9,236.11	0.193
	CD	UNIONBANK	0.190%	01/04/10	0.190	50,000	35	9,236.11	0.193
	CP	GECC		01/04/10	0.120	50,000	14	2,333.33	0.122
	CP	GECC		01/04/10	0.120	50,000	14	2,333.33	0.122
	CP	GECC		01/04/10	0.120	50,000	14	2,333.33	0.122
	CP	GECC		01/04/10	0.120	50,000	14	2,333.33	0.122
	CP	GECC		01/04/10	0.120	50,000	14	2,333.33	0.122
	CP	GECC		01/04/10	0.120	50,000	14	2,333.33	0.122
	CP	GECC		01/04/10	0.120	50,000	14	2,333.33	0.122
	CP	GECC		01/04/10	0.120	50,000	14	2,333.33	0.122
	CP	GECC		01/04/10	0.120	50,000	14	2,333.33	0.122
	CP	GECC		01/04/10	0.120	50,000	14	2,333.33	0.122
	CP	BARTON		01/04/10	0.160	20,000	18	1,600.00	0.162
	CP	BARTON		01/04/10	0.160	50,000	18	4,000.00	0.162
	CP	FCAR		01/04/10	0.380	50,000	18	9,500.00	0.385
	CP	CITIFUND		01/04/10	0.170	50,000	20	4,722.22	0.172
	CP	FCAR		01/04/10	0.430	19,000	31	7,035.28	0.436
	CP	FCAR		01/04/10	0.430	50,000	31	18,513.89	0.436
	CP	FCAR		01/04/10	0.430	50,000	31	18,513.89	0.436
	CP	FCAR		01/04/10	0.430	50,000	31	18,513.89	0.436
	CP	FCAR		01/04/10	0.430	50,000	31	18,513.89	0.436
	CP	SOC GEN		01/04/10	0.200	50,000	46	12,777.78	0.203
	CP	SOC GEN		01/04/10	0.200	50,000	46	12,777.78	0.203
	CP	SOC GEN		01/04/10	0.200	50,000	46	12,777.78	0.203
	CP	SOC GEN		01/04/10	0.200	50,000	46	12,777.78	0.203
	YCD	TOKYO-MIT	0.180%	01/04/10	0.180	50,000	19	4,750.00	0.183
	YCD	TOKYO-MIT	0.180%	01/04/10	0.180	50,000	19	4,750.00	0.183
	YCD	TOKYO-MIT	0.180%	01/04/10	0.180	50,000	19	4,750.00	0.183
	YCD	TOKYO-MIT	0.180%	01/04/10	0.180	50,000	19	4,750.00	0.183
	YCD	SOC GEN	0.210%	01/04/10	0.210	50,000	45	13,125.00	0.213
	YCD	SOC GEN	0.210%	01/04/10	0.210	50,000	45	13,125.00	0.213
	YCD	SOC GEN	0.210%	01/04/10	0.210	50,000	46	13,416.67	0.213
	YCD	SOC GEN	0.210%	01/04/10	0.210	50,000	46	13,416.67	0.213
01/04/10	**PURCHASES**								
	CD	UNIONBANK	0.160%	02/26/10	0.160	50,000			
	CD	UNIONBANK	0.160%	02/26/10	0.160	50,000			
	CD	UNIONBANK	0.160%	02/26/10	0.160	50,000			
	CD	UNIONBANK	0.160%	02/26/10	0.160	50,000			
	CP	GECC		01/27/10	0.140	50,000			
	CP	GECC		01/27/10	0.140	50,000			
	CP	GECC		01/27/10	0.140	50,000			
	CP	GECC		01/27/10	0.140	50,000			
	CP	GECC		01/27/10	0.140	50,000			

ACCOUNT

DATE	TYPE	a/ DESCRIPTION	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
01/04/10	**PURCHASES (Continued)**							
	CP	GECC	01/27/10	0.140	50,000			
	CP	GECC	01/27/10	0.140	50,000			
	CP	GECC	01/27/10	0.140	50,000			
	CP	GECC	01/27/10	0.140	50,000			
	CP	GECC	01/27/10	0.140	50,000			
	CP	GECC	01/27/10	0.140	50,000			
	CP	GECC	01/27/10	0.140	50,000			
	CP	SOC GEN	02/01/10	0.180	50,000			
	CP	SOC GEN	02/01/10	0.180	50,000			
	CP	SOC GEN	02/01/10	0.180	50,000			
	CP	SOC GEN	02/01/10	0.180	50,000			
	CP	FCAR	02/26/10	0.430	14,000			
	CP	FCAR	02/26/10	0.430	50,000			
	CP	FCAR	02/26/10	0.430	50,000			
	CP	FCAR	02/26/10	0.430	50,000			
	TR	BILL	12/16/10	0.415	50,000			
	TR	BILL	12/16/10	0.415	50,000			
	TR	BILL	12/16/10	0.415	50,000			
	TR	BILL	12/16/10	0.415	50,000			
	TR	BILL	12/16/10	0.415	50,000			
	TR	BILL	12/16/10	0.415	50,000			
	TR	BILL	12/16/10	0.415	50,000			
	TR	BILL	12/16/10	0.415	50,000			
	TR	BILL	12/16/10	0.415	50,000			
	TR	BILL	12/16/10	0.415	50,000			
	TR	BILL	12/16/10	0.415	50,000			
	TR	BILL	12/16/10	0.415	50,000			
01/05/10	**NO REDEMPTIONS**							
01/05/10	**NO PURCHASES**							
01/06/10	**NO REDEMPTIONS**							
01/06/10	**NO PURCHASES**							
01/07/10	**REDEMPTIONS**							
	CP	SOC GEN	01/07/10	0.170	50,000	23	5,430.56	0.172
	CP	SOC GEN	01/07/10	0.170	50,000	23	5,430.56	0.172
	CP	SOC GEN	01/07/10	0.170	50,000	23	5,430.56	0.172
	CP	SOC GEN	01/07/10	0.170	50,000	23	5,430.56	0.172
	CP	SOC GEN	01/07/10	0.170	50,000	23	5,430.56	0.172
	CP	SOC GEN	01/07/10	0.170	50,000	23	5,430.56	0.172
	CP	AMEX	01/07/10	0.150	50,000	48	10,000.00	0.152
01/07/10	**NO PURCHASES**							

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
01/08/10	**REDEMPTIONS**								
	DEB FR	FHLB	4.460%	01/08/10	2.829	40,000	666	1,347,881.12	1.846
	DEB FR	FHLB	4.460%	01/08/10	2.829	50,000	666	1,684,851.38	1.846
	DEB FR	FHLB	4.460%	01/08/10	2.980	50,000	681	1,751,868.05	1.882
	DEB FR	FHLB	4.460%	01/08/10	2.980	50,000	681	1,751,868.05	1.882
	DEB FR	FHLB	4.460%	01/08/10	2.980	50,000	681	1,751,868.05	1.882
	DEB FR	FHLB	4.460%	01/08/10	2.980	50,000	681	1,751,868.05	1.882
01/08/10	**NO PURCHASES**								
01/11/10	**REDEMPTIONS**								
	CP	CITIFUND		01/11/10	0.260	50,000	39	14,083.33	0.264
	CP	CITIFUND		01/11/10	0.260	50,000	39	14,083.33	0.264
	CP	CITIFUND		01/11/10	0.260	50,000	39	14,083.33	0.264
	YCD	MONTREAL	0.150%	01/11/10	0.150	50,000	25	5,208.33	0.152
	YCD	MONTREAL	0.150%	01/11/10	0.150	50,000	25	5,208.33	0.152
	YCD	MONTREAL	0.150%	01/11/10	0.150	50,000	25	5,208.33	0.152
	YCD	MONTREAL	0.150%	01/11/10	0.150	50,000	25	5,208.33	0.152
	YCD	BNP	0.180%	01/11/10	0.180	50,000	33	8,250.00	0.183
	YCD	BNP	0.180%	01/11/10	0.180	50,000	33	8,250.00	0.183
	YCD	BNP	0.180%	01/11/10	0.180	50,000	33	8,250.00	0.183
	YCD	BNP	0.180%	01/11/10	0.180	50,000	33	8,250.00	0.183
	YCD	CIBC	0.160%	01/11/10	0.160	50,000	52	11,555.56	0.162
	YCD	CIBC	0.160%	01/11/10	0.160	50,000	52	11,555.56	0.162
	YCD	CIBC	0.160%	01/11/10	0.160	50,000	52	11,555.56	0.162
	YCD	CIBC	0.160%	01/11/10	0.160	50,000	52	11,555.56	0.162
01/11/10	**PURCHASES**								
	YCD	SOC GEN	0.200%	02/26/10	0.200	50,000			
	YCD	SOC GEN	0.200%	02/26/10	0.200	50,000			
	YCD	SOC GEN	0.200%	02/26/10	0.200	50,000			
	YCD	SOC GEN	0.200%	02/26/10	0.200	50,000			
	YCD	SOC GEN	0.200%	02/26/10	0.200	50,000			
01/12/10	**REDEMPTIONS**								
	YCD	BNP	0.190%	01/12/10	0.190	25,000	53	6,993.06	0.193
	YCD	BNP	0.190%	01/12/10	0.190	50,000	53	13,986.11	0.193
	YCD	BNP	0.190%	01/12/10	0.190	50,000	53	13,986.11	0.193
	YCD	BNP	0.190%	01/12/10	0.190	50,000	53	13,986.11	0.193
01/12/10	**PURCHASES**								
	YCD	SE BANKEN	0.250%	02/12/10	0.240	50,000			
	YCD	SE BANKEN	0.250%	02/12/10	0.240	50,000			
	YCD	SE BANKEN	0.250%	02/12/10	0.240	50,000			
	YCD	SE BANKEN	0.250%	02/12/10	0.240	50,000			

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
01/13/09 REDEMPTIONS									
	YCD	TOKYO-MIT	0.130%	01/13/10	0.130	50,000	14	2,527.78	0.132
	YCD	TOKYO-MIT	0.130%	01/13/10	0.130	50,000	14	2,527.78	0.132
	YCD	TOKYO-MIT	0.130%	01/13/10	0.130	50,000	14	2,527.78	0.132
	YCD	TOKYO-MIT	0.130%	01/13/10	0.130	50,000	14	2,527.78	0.132
	YCD	SCOTIA	0.150%	01/13/10	0.150	50,000	27	5,625.00	0.152
	YCD	SCOTIA	0.150%	01/13/10	0.150	50,000	27	5,625.00	0.152
	YCD	SCOTIA	0.150%	01/13/10	0.150	50,000	27	5,625.00	0.152
	YCD	SCOTIA	0.150%	01/13/10	0.150	50,000	27	5,625.00	0.152
01/13/10 PURCHASES									
	CP	GE CO		02/01/10	0.130	50,000			
	CP	GE CO		02/01/10	0.130	50,000			
	CP	GE CO		02/01/10	0.130	50,000			
	CP	GE CO		02/01/10	0.130	50,000			
	CP	GE CO		02/01/10	0.130	50,000			
01/14/10 REDEMPTIONS									
	CD	UNIONBANK	0.210%	01/14/10	0.210	50,000	56	16,333.33	0.213
	CD	UNIONBANK	0.210%	01/14/10	0.210	50,000	56	16,333.33	0.213
	CD	UNIONBANK	0.210%	01/14/10	0.210	50,000	56	16,333.33	0.213
	CD	UNIONBANK	0.210%	01/14/10	0.210	50,000	56	16,333.33	0.213
	CD	UNIONBANK	0.210%	01/14/10	0.210	50,000	56	16,333.33	0.213
	CD	UNIONBANK	0.210%	01/14/10	0.210	50,000	56	16,333.33	0.213
	CD	UNIONBANK	0.210%	01/14/10	0.210	50,000	56	16,333.33	0.213
	CD	UNIONBANK	0.210%	01/14/10	0.210	50,000	56	16,333.33	0.213
	TR	BILL		01/14/10	0.410	50,000	357	203,291.67	0.417
	TR	BILL		01/14/10	0.410	50,000	357	203,291.67	0.417
	YCD	LLOYDS	0.200%	01/14/10	0.200	50,000	56	15,555.56	0.203
	YCD	LLOYDS	0.200%	01/14/10	0.200	50,000	56	15,555.56	0.203
	YCD	SOC GEN	0.200%	01/14/10	0.200	50,000	56	15,555.56	0.203
	YCD	SOC GEN	0.200%	01/14/10	0.200	50,000	56	15,555.56	0.203
	YCD	SOC GEN	0.200%	01/14/10	0.200	50,000	56	15,555.56	0.203
	YCD	SOC GEN	0.200%	01/14/10	0.200	50,000	56	15,555.56	0.203
	YCD	STNDRD CH	0.200%	01/14/10	0.200	50,000	56	15,555.56	0.203
	YCD	STNDRD CH	0.200%	01/14/10	0.200	50,000	56	15,555.56	0.203
	YCD	SE BANKEN	0.270%	01/14/10	0.270	50,000	56	21,000.00	0.274
	YCD	SE BANKEN	0.270%	01/14/10	0.270	50,000	56	21,000.00	0.274
01/14/10 PURCHASES									
	CP	SOC GEN		02/12/10	0.170	50,000			
	CP	SOC GEN		02/12/10	0.170	50,000			
	CP	CITIFUND		02/17/10	0.170	50,000			
	CP	CITIFUND		02/17/10	0.170	50,000			
	CP	CITIFUND		02/17/10	0.170	50,000			
	CP	CITIFUND		02/17/10	0.170	50,000			
	CP	CITIFUND		02/17/10	0.170	50,000			
	TR	BILL		01/13/11	0.333	50,000			

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
01/14/10	**PURCHASES (Continued)**								
	TR	BILL		01/13/11	0.333	50,000			
	TR	BILL		01/13/11	0.333	50,000			
	TR	BILL		01/13/11	0.333	50,000			
	TR	BILL		01/13/11	0.333	50,000			
	TR	BILL		01/13/11	0.333	50,000			
	TR	BILL		01/13/11	0.333	50,000			
	TR	BILL		01/13/11	0.333	50,000			
	TR	BILL		01/13/11	0.333	50,000			
	TR	BILL		01/13/11	0.333	50,000			
	TR	BILL		01/13/11	0.333	50,000			
	TR	BILL		01/13/11	0.333	50,000			
	TR	BILL		01/13/11	0.333	50,000			
	TR	BILL		01/13/11	0.333	50,000			
	YCD	SOC GEN	0.185%	02/22/10	0.180	50,000			
	YCD	SOC GEN	0.185%	02/22/10	0.180	50,000			
	YCD	SOC GEN	0.185%	02/22/10	0.180	50,000			
01/15/10	**NO REDEMPTIONS**								
01/15/10	**PURCHASES**								
	CP	GECC		01/27/10	0.120	50,000			
	CP	GECC		01/27/10	0.120	50,000			
	CP	GECC		01/27/10	0.120	50,000			
	CP	GECC		01/27/10	0.120	50,000			
	CP	GECC		01/27/10	0.120	50,000			
	CP	GECC		01/27/10	0.120	50,000			
	CP	GECC		01/27/10	0.120	50,000			
	CP	GECC		01/27/10	0.120	50,000			
	CP	BOFA		02/01/10	0.130	50,000			
	CP	BOFA		02/01/10	0.130	50,000			
	YCD	TOKYO-MIT	0.140%	02/01/10	0.140	50,000			
	YCD	TOKYO-MIT	0.140%	02/01/10	0.140	50,000			
	YCD	TOKYO-MIT	0.140%	02/01/10	0.140	50,000			
	YCD	TOKYO-MIT	0.140%	02/01/10	0.140	50,000			
	YCD	STNDRD CH	0.220%	02/26/10	0.220	50,000			
	YCD	STNDRD CH	0.220%	02/26/10	0.220	50,000			
	YCD	STNDRD CH	0.220%	02/26/10	0.220	50,000			
01/19/10	**NO REDEMPTIONS**								
01/19/10	**NO PURCHASES**								
01/20/10	**REDEMPTIONS**								
	YCD	STNDRD CH	0.210%	01/20/10	0.200	50,000	34	9,444.54	0.203
	YCD	STNDRD CH	0.210%	01/20/10	0.200	50,000	34	9,444.54	0.203
	YCD	MONTREAL	0.140%	01/20/10	0.140	50,000	61	11,861.11	0.142
	YCD	MONTREAL	0.140%	01/20/10	0.140	50,000	61	11,861.11	0.142
	YCD	MONTREAL	0.140%	01/20/10	0.140	50,000	61	11,861.11	0.142

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
01/20/10	**REDEMPTIONS (Continued)**								
	YCD	MONTREAL	0.140%	01/20/10	0.140	50,000	61	11,861.11	0.142
01/20/10	**PURCHASES**								
	YCD	BNP	0.150%	02/26/10	0.150	50,000			
	YCD	BNP	0.150%	02/26/10	0.150	50,000			
	YCD	SOC GEN	0.180%	02/26/10	0.180	50,000			
	YCD	SOC GEN	0.180%	02/26/10	0.180	50,000			
01/21/10	**NO REDEMPTIONS**								
01/21/10	**PURCHASES**								
	CP	GE CO		02/26/10	0.150	50,000			
	CP	GE CO		02/26/10	0.150	50,000			
	CP	GE CO		02/26/10	0.150	50,000			
	CP	GE CO		02/26/10	0.150	50,000			
	CP	CITIFUND		02/26/10	0.180	50,000			
	CP	CITIFUND		02/26/10	0.180	50,000			
	CP	CITIFUND		02/26/10	0.180	50,000			
	CP	CITIFUND		02/26/10	0.180	50,000			
	CP	CITIFUND		02/26/10	0.180	50,000			
	CP	CITIFUND		02/26/10	0.180	50,000			
	CP	CITIFUND		02/26/10	0.180	50,000			
	TR	BILL		01/13/11	0.305	50,000			
	TR	BILL		01/13/11	0.305	50,000			
	TR	BILL		01/13/11	0.305	50,000			
	TR	BILL		01/13/11	0.305	50,000			
	TR	BILL		01/13/11	0.305	50,000			
	TR	BILL		01/13/11	0.305	50,000			
	TR	BILL		01/13/11	0.305	50,000			
	TR	BILL		01/13/11	0.305	50,000			
01/22/10	**NO REDEMPTIONS**								
01/22/10	**PURCHASES**								
	CP	GE CO		02/08/10	0.130	50,000			
	CP	GE CO		02/08/10	0.130	50,000			
	CP	GE CO		02/08/10	0.130	50,000			
	CP	GE CO		02/08/10	0.130	50,000			
	CP	GE CO		02/08/10	0.130	50,000			
	CP	GE CO		02/08/10	0.130	50,000			
	CP	GE CO		02/08/10	0.130	50,000			
	CP	GE CO		02/08/10	0.130	50,000			
	CP	GE CO		02/08/10	0.130	50,000			
	CP	GE CO		02/08/10	0.130	50,000			
	CP	GE CO		02/08/10	0.130	50,000			
	CP	GE CO		02/08/10	0.130	50,000			

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
01/25/10	**NO REDEMPTIONS**								
01/25/10	**PURCHASES**								
	CP	JPM CHASE		03/02/10	0.120	25,000			
	CP	JPM CHASE		03/02/10	0.120	50,000			
	CP	JPM CHASE		03/02/10	0.120	50,000			
	CP	JPM CHASE		03/02/10	0.120	50,000			
	CP	JPM CHASE		03/02/10	0.120	50,000			
	CP	JPM CHASE		03/02/10	0.120	50,000			
	CP	JPM CHASE		03/02/10	0.120	50,000			
	CP	JPM CHASE		03/02/10	0.120	50,000			
01/26/10	**REDEMPTIONS**								
	CP	CAFCO		01/26/10	0.200	25,000	57	7,916.67	0.203
	CP	CAFCO		01/26/10	0.200	50,000	57	15,833.33	0.203
	CP	CAFCO		01/26/10	0.200	50,000	57	15,833.33	0.203
	CP	CAFCO		01/26/10	0.200	50,000	57	15,833.33	0.203
	CP	CRC		01/26/10	0.400	50,000	152	84,444.44	0.406
	CP	CRC		01/26/10	0.400	50,000	152	84,444.44	0.406
	CP	CRC		01/26/10	0.400	50,000	152	84,444.44	0.406
	CP	CRC		01/26/10	0.400	50,000	152	84,444.44	0.406
01/26/10	**PURCHASES**								
	CD	UNIONBANK	0.150%	02/26/10	0.150	50,000			
	CD	UNIONBANK	0.150%	02/26/10	0.150	50,000			
	CD	UNIONBANK	0.150%	02/26/10	0.150	50,000			
	CD	UNIONBANK	0.150%	02/26/10	0.150	50,000			
	CD	UNIONBANK	0.150%	02/26/10	0.150	50,000			
	CD	UNIONBANK	0.150%	02/26/10	0.150	50,000			
	CP	CITIFUND		03/01/10	0.180	50,000			
	CP	CITIFUND		03/01/10	0.180	50,000			
	CP	CITIFUND		03/01/10	0.180	50,000			
	CP	CITIFUND		03/01/10	0.180	50,000			
	CP	SOC GEN		03/02/10	0.175	50,000			
	CP	SOC GEN		03/02/10	0.175	50,000			
	YCD	STNDRD CH	0.210%	02/26/10	0.210	50,000			
	YCD	STNDRD CH	0.210%	02/26/10	0.210	50,000			
01/27/10	**REDEMPTIONS**								
	CP	GECC		01/27/10	0.120	50,000	12	2,000.00	0.122
	CP	GECC		01/27/10	0.120	50,000	12	2,000.00	0.122
	CP	GECC		01/27/10	0.120	50,000	12	2,000.00	0.122
	CP	GECC		01/27/10	0.120	50,000	12	2,000.00	0.122
	CP	GECC		01/27/10	0.120	50,000	12	2,000.00	0.122
	CP	GECC		01/27/10	0.120	50,000	12	2,000.00	0.122
	CP	GECC		01/27/10	0.120	50,000	12	2,000.00	0.122
	CP	GECC		01/27/10	0.120	50,000	12	2,000.00	0.122
	CP	GECC		01/27/10	0.140	50,000	23	4,472.22	0.142

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
01/27/10	**REDEMPTIONS (Continued)**								
	CP	GECC		01/27/10	0.140	50,000	23	4,472.22	0.142
	CP	GECC		01/27/10	0.140	50,000	23	4,472.22	0.142
	CP	GECC		01/27/10	0.140	50,000	23	4,472.22	0.142
	CP	GECC		01/27/10	0.140	50,000	23	4,472.22	0.142
	CP	GECC		01/27/10	0.140	50,000	23	4,472.22	0.142
	CP	GECC		01/27/10	0.140	50,000	23	4,472.22	0.142
	CP	GECC		01/27/10	0.140	50,000	23	4,472.22	0.142
	CP	GECC		01/27/10	0.140	50,000	23	4,472.22	0.142
	CP	GECC		01/27/10	0.140	50,000	23	4,472.22	0.142
	CP	GECC		01/27/10	0.140	50,000	23	4,472.22	0.142
	CP	GECC		01/27/10	0.140	50,000	23	4,472.22	0.142
	CP	SOC GEN		01/27/10	0.170	50,000	30	7,083.33	0.172
	CP	SOC GEN		01/27/10	0.170	50,000	30	7,083.33	0.172
	CP	SOC GEN		01/27/10	0.170	50,000	30	7,083.33	0.172
	CP	SOC GEN		01/27/10	0.170	50,000	30	7,083.33	0.172
	CP	SOC GEN		01/27/10	0.170	50,000	30	7,083.33	0.172
	CP	SOC GEN		01/27/10	0.170	50,000	30	7,083.33	0.172
	CP	GECC		01/27/10	0.120	50,000	40	6,666.67	0.122
	CP	GECC		01/27/10	0.120	50,000	40	6,666.67	0.122
	CP	GECC		01/27/10	0.120	50,000	40	6,666.67	0.122
	CP	GECC		01/27/10	0.120	50,000	40	6,666.67	0.122
	CP	GECC		01/27/10	0.120	50,000	40	6,666.67	0.122
	CP	SOC GEN		01/27/10	0.190	25,000	41	5,409.72	0.193
	CP	SOC GEN		01/27/10	0.190	50,000	41	10,819.44	0.193
	CP	SOC GEN		01/27/10	0.190	50,000	41	10,819.44	0.193
	CP	SOC GEN		01/27/10	0.190	50,000	41	10,819.44	0.193
	CP	SOC GEN		01/27/10	0.190	50,000	41	10,819.44	0.193
	CP	SOC GEN		01/27/10	0.190	50,000	41	10,819.44	0.193
	CP	CITIFUND		01/27/10	0.250	25,000	48	8,333.33	0.254
	CP	CITIFUND		01/27/10	0.250	50,000	48	16,666.67	0.254
	CP	CITIFUND		01/27/10	0.250	50,000	48	16,666.67	0.254
	CP	CITIFUND		01/27/10	0.250	50,000	48	16,666.67	0.254
	CP	CITIFUND		01/27/10	0.250	50,000	48	16,666.67	0.254
	CP	TOYOTA		01/27/10	0.170	50,000	49	11,569.44	0.172
	CP	TOYOTA		01/27/10	0.170	50,000	49	11,569.44	0.172
	CP	TOYOTA		01/27/10	0.170	50,000	49	11,569.44	0.172
	CP	TOYOTA		01/27/10	0.170	50,000	49	11,569.44	0.172
	CP	TOYOTA		01/27/10	0.170	50,000	49	11,569.44	0.172
	CP	CAFCO		01/27/10	0.330	50,000	146	66,916.67	0.335
	CP	CAFCO		01/27/10	0.330	50,000	146	66,916.67	0.335
	CP	CAFCO		01/27/10	0.330	50,000	146	66,916.67	0.335
	CP	CRC		01/27/10	0.330	50,000	146	66,916.67	0.335
	CP	CRC		01/27/10	0.330	50,000	146	66,916.67	0.335
	CP	CRC		01/27/10	0.330	50,000	146	66,916.67	0.335
	CP	CAFCO		01/27/10	0.400	50,000	153	85,000.00	0.406
	CP	CAFCO		01/27/10	0.400	50,000	153	85,000.00	0.406
	CP	CAFCO		01/27/10	0.400	50,000	153	85,000.00	0.406
	CP	CAFCO		01/27/10	0.400	50,000	153	85,000.00	0.406
	YCD	TOKYO-MIT	0.180%	01/27/10	0.180	50,000	29	7,250.00	0.183
	YCD	TOKYO-MIT	0.180%	01/27/10	0.180	50,000	29	7,250.00	0.183

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
01/27/10	**REDEMPTIONS (Continued)**								
	YCD	TOKYO-MIT	0.180%	01/27/10	0.180	50,000	29	7,250.00	0.183
	YCD	TOKYO-MIT	0.180%	01/27/10	0.180	50,000	29	7,250.00	0.183
	YCD	BNP	0.150%	01/27/10	0.150	50,000	30	6,250.00	0.152
	YCD	BNP	0.150%	01/27/10	0.150	50,000	30	6,250.00	0.152
	YCD	BNP	0.150%	01/27/10	0.150	50,000	30	6,250.00	0.152
	YCD	BNP	0.150%	01/27/10	0.150	50,000	30	6,250.00	0.152
	YCD	SCOTIA	0.140%	01/27/10	0.140	50,000	35	6,805.56	0.142
	YCD	SCOTIA	0.140%	01/27/10	0.140	50,000	35	6,805.56	0.142
	YCD	SCOTIA	0.140%	01/27/10	0.140	50,000	35	6,805.56	0.142
	YCD	SCOTIA	0.140%	01/27/10	0.140	50,000	35	6,805.56	0.142
	YCD	NORDEA	0.150%	01/27/10	0.150	50,000	35	7,291.67	0.152
	YCD	NORDEA	0.150%	01/27/10	0.150	50,000	35	7,291.67	0.152
	YCD	NORDEA	0.150%	01/27/10	0.150	50,000	35	7,291.67	0.152
	YCD	NORDEA	0.150%	01/27/10	0.150	50,000	35	7,291.67	0.152
	YCD	NORDEA	0.170%	01/27/10	0.160	15,000	42	2,800.03	0.162
	YCD	NORDEA	0.170%	01/27/10	0.160	50,000	42	9,333.45	0.162
	YCD	NORDEA	0.170%	01/27/10	0.160	50,000	42	9,333.45	0.162
	YCD	NORDEA	0.170%	01/27/10	0.160	50,000	42	9,333.45	0.162
	YCD	MONTREAL	0.170%	01/27/10	0.170	50,000	43	10,152.78	0.172
	YCD	MONTREAL	0.170%	01/27/10	0.170	50,000	43	10,152.78	0.172
	YCD	MONTREAL	0.170%	01/27/10	0.170	50,000	43	10,152.78	0.172
	YCD	MONTREAL	0.170%	01/27/10	0.170	50,000	43	10,152.78	0.172
	YCD	MONTREAL	0.170%	01/27/10	0.170	50,000	43	10,152.78	0.172
01/27/10	**PURCHASES**								
	CP	SOC GEN		03/01/10	0.175	50,000			
	CP	SOC GEN		03/01/10	0.175	50,000			
	CP	SOC GEN		03/01/10	0.175	50,000			
	CP	SOC GEN		03/01/10	0.175	50,000			
	CP	SOC GEN		03/01/10	0.175	50,000			
	CP	SOC GEN		03/01/10	0.175	50,000			
01/28/10	**NO REDEMPTIONS**								
01/28/10	**PURCHASES**								
	CP	GECC		02/04/10	0.110	50,000			
	CP	GECC		02/04/10	0.110	50,000			
	CP	GECC		02/04/10	0.110	50,000			
	CP	GECC		02/04/10	0.110	50,000			
	CP	GECC		02/04/10	0.110	50,000			
	CP	GECC		02/04/10	0.110	50,000			
	CP	GECC		02/04/10	0.110	50,000			
	CP	GECC		02/04/10	0.110	50,000			
	CP	GE CO		03/22/10	0.150	50,000			
	CP	GE CO		03/22/10	0.150	50,000			
	CP	GE CO		03/22/10	0.150	50,000			
	CP	GE CO		03/22/10	0.150	50,000			
	TR	BILL		01/13/11	0.290	50,000			

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
01/28/10	**PURCHASES (Continued)**								
	TR	BILL		01/13/11	0.290	50,000			
	TR	BILL		01/13/11	0.290	50,000			
	TR	BILL		01/13/11	0.290	50,000			
	TR	BILL		01/13/11	0.290	50,000			
	TR	BILL		01/13/11	0.290	50,000			
	TR	BILL		01/13/11	0.290	50,000			
	TR	BILL		01/13/11	0.290	50,000			
	YCD	LLOYDS	0.170%	03/01/10	0.160	50,000			
	YCD	LLOYDS	0.170%	03/01/10	0.160	50,000			
	YCD	TOKYO-MIT	0.170%	03/01/10	0.170	50,000			
	YCD	TOKYO-MIT	0.170%	03/01/10	0.170	50,000			
	YCD	STNDRD CH	0.200%	03/01/10	0.200	50,000			
	YCD	STNDRD CH	0.200%	03/01/10	0.200	50,000			
	YCD	LLOYDS	0.170%	03/02/10	0.160	50,000			
	YCD	LLOYDS	0.170%	03/02/10	0.160	50,000			
	YCD	TOKYO-MIT	0.170%	03/02/10	0.170	50,000			
	YCD	TOKYO-MIT	0.170%	03/02/10	0.170	50,000			
	YCD	STNDRD CH	0.200%	03/02/10	0.200	50,000			
	YCD	STNDRD CH	0.200%	03/02/10	0.200	50,000			
	YCD	NORDEA	0.150%	03/29/10	0.150	50,000			
	YCD	NORDEA	0.150%	03/29/10	0.150	50,000			
	YCD	BNP	0.160%	03/29/10	0.160	50,000			
	YCD	BNP	0.160%	03/29/10	0.160	50,000			
	YCD	BNP	0.160%	03/29/10	0.160	50,000			
	YCD	BNP	0.160%	03/29/10	0.160	50,000			
	YCD	NORDEA	0.150%	03/30/10	0.150	50,000			
	YCD	NORDEA	0.150%	03/30/10	0.150	50,000			
	YCD	NORDEA	0.150%	03/30/10	0.150	50,000			
	YCD	NORDEA	0.150%	03/30/10	0.150	50,000			
	YCD	BNP	0.160%	03/30/10	0.160	50,000			
	YCD	BNP	0.160%	03/30/10	0.160	50,000			
	YCD	BNP	0.160%	03/30/10	0.160	50,000			
	YCD	BNP	0.160%	03/30/10	0.160	50,000			
01/29/10	**NO REDEMPTIONS**								
01/29/10	**PURCHASES**								
	CP	CITIFUND		03/02/10	0.160	50,000			
	CP	CITIFUND		03/02/10	0.160	50,000			
	CP	BOFA		03/30/10	0.170	25,000			
	CP	BOFA		03/30/10	0.170	50,000			
	CP	BOFA		03/30/10	0.170	50,000			
	CP	BOFA		03/30/10	0.170	50,000			
	CP	BOFA		03/30/10	0.170	50,000			
	CP	BOFA		03/30/10	0.170	50,000			
	TR	NOTE	1.375%	01/15/13	1.429	50,000			
	TR	NOTE	1.375%	01/15/13	1.429	50,000			
	TR	NOTE	1.375%	01/15/13	1.429	50,000			
	TR	NOTE	1.375%	01/15/13	1.429	50,000			

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
01/29/10	**PURCHASES (Continued)**								
	YCD	LLOYDS	0.170%	03/01/10	0.160	50,000			
	YCD	LLOYDS	0.170%	03/01/10	0.160	50,000			
	YCD	LLOYDS	0.170%	03/01/10	0.160	50,000			
	YCD	LLOYDS	0.170%	03/01/10	0.160	50,000			
	YCD	TOKYO-MIT	0.170%	03/30/10	0.170	50,000			
	YCD	TOKYO-MIT	0.170%	03/30/10	0.170	50,000			

FOOTNOTES

a/	The abbreviations indicate the type of security purchased, sold, or redeemed:
TR	U.S. Treasury Bills, Notes
DEB	Federal Agency Debentures – Federal Home Loan Bank (FHLB), Federal Home Loan Mortgage Corporation (FHLMC), Federal National Mortgage Association (FNMA), Federal Farm Credit Bank (FFCB), Federal Land Banks (FLB), Federal Intermediate Credit Banks (FICB), Central Bank for Cooperatives (CBC), Tennessee Valley Authority (TVA), Commodity Credit Corporation (CCC).
DEB FR	Federal Agency Floating Rate Debentures – FHLB, FHLMC, FNMA, FFCB, FLB, FICB, CBC, TVA, CCC. International Bank for Reconstruction and Development (IBRD)
DN	Federal Agency Discount Notes – FHLB, FHLMC, FNMA, FFCB, FLB, FICB, CBC, TVA, CCC
POOL FR	Floating Rate Small Business Administration (SBA) Loan Pools
CD	Negotiable Certificates of Deposit
CD FR	Floating Rate Negotiable Certificates of Deposit
BN	Bank Notes
YCD	Negotiable Yankee Certificates of Deposit
YCD FR	Floating Rate Negotiable Yankee Certificates of Deposit
CP	Commercial Paper
CB	Corporate Bonds
CB FR	Floating Rate Corporate Bonds
BA	Bankers Acceptances
PC	Federal Agency Mortgage-backed Pass-through Certificates – FHLMC, FNMA, Government National Mortgage Investment Conduit (GNMA)
REMIC	Federal Agency Real Estate Mortgage Investment Conduits – FHLMC, FNMA
b/	Industry standard purchase yield calculation
c/	Repurchase Agreement
d/	Par amount of securities purchased, sold or redeemed
e/	Securities were purchased and sold as of the same date
f/	Repurchase Agreement against Reverse Repurchase Agreement
g/	Outright purchase against Reverse Repurchase Agreement
h/	Security "SWAP" transactions
i/	Buy back agreement
RRS	Reverse Repurchase Agreement
RRP	Termination of Reverse Repurchase Agreement

TIME DEPOSITS

NAME	DEPOSIT DATE	YIELD	PAR AMOUNT ($)	MATURITY DATE
ALHAMBRA				
Omni Bank, NA	11/05/09	0.100	2,000,000.00	02/04/10
Omni Bank, NA	11/13/09	0.120	2,000,000.00	02/12/10
Omni Bank, NA	12/03/09	0.110	2,000,000.00	03/04/10
Omni Bank, NA	12/11/09	0.080	1,000,000.00	03/12/10
Omni Bank, NA	09/24/09	0.250	2,000,000.00	03/25/10
Omni Bank, NA	10/07/09	0.190	2,000,000.00	04/07/10
Omni Bank, NA	01/07/10	0.120	3,000,000.00	04/08/10
Omni Bank, NA	01/08/10	0.120	2,000,000.00	04/22/10
Omni Bank, NA	10/29/09	0.220	2,000,000.00	04/29/10
Omni Bank, NA	11/20/09	0.200	2,000,000.00	05/21/10
ARCADIA				
American Plus Bank, NA	01/27/10	0.080	900,000.00	02/26/10
CAMARILLO				
First California Bank	11/12/09	0.120	47,000,000.00	02/11/10
First California Bank	01/07/10	0.150	63,000,000.00	04/08/10
CHICO				
Tri Counties Bank	11/13/09	0.130	40,000,000.00	02/12/10
Tri Counties Bank	12/16/09	0.090	35,000,000.00	03/17/10
CITY OF INDUSTRY				
EverTrust Bank	01/27/10	0.120	24,000,000.00	04/01/10
EverTrust Bank	01/08/10	0.140	16,000,000.00	04/09/10
COVINA				
Kaiser Federal Bank	12/03/09	0.120	10,000,000.00	03/04/10
DIAMOND BAR				
Prospectors Federal Credit Union	12/17/09	0.110	1,000,000.00	03/18/10
Prospectors Federal Credit Union	12/17/09	0.110	3,000,000.00	03/18/10
ENCINO				
California United Bank	01/06/10	0.120	10,000,000.00	04/07/10

TIME DEPOSITS

NAME	DEPOSIT DATE	YIELD	PAR AMOUNT ($)	MATURITY DATE
FAIRFIELD				
Westamerica Bank	11/12/09	0.100	75,000,000.00	02/11/10
Westamerica Bank	12/04/09	0.100	25,000,000.00	03/05/10
Westamerica Bank	10/07/09	0.190	80,000,000.00	04/07/10
Westamerica Bank	01/14/10	0.100	65,000,000.00	04/15/10
Westamerica Bank	01/22/10	0.100	25,000,000.00	04/23/10
Westamerica Bank	01/29/10	0.120	30,000,000.00	04/30/10
FOLSOM				
Folsom Lake Bank	11/06/09	0.120	3,500,000.00	02/05/10
Folsom Lake Bank	01/13/10	0.090	1,500,000.00	04/14/10
FRESNO				
Central Valley Community Bank	12/02/09	0.130	5,000,000.00	03/03/10
Premier Valley Bank	01/28/10	0.130	15,000,000.00	04/29/10
FULLERTON				
Fullerton Community Bank, FSB	11/06/09	0.120	19,000,000.00	02/05/10
Fullerton Community Bank, FSB	01/14/10	0.110	5,500,000.00	04/15/10
Fullerton Community Bank, FSB	01/21/10	0.120	5,500,000.00	04/22/10
Fullerton Community Bank, FSB	01/29/10	0.130	5,000,000.00	04/30/10
IRVINE				
CommerceWest Bank, NA	01/08/10	0.110	2,500,000.00	02/05/10
CommerceWest Bank, NA	08/14/09	0.330	2,500,000.00	02/12/10
CommerceWest Bank, NA	01/15/10	0.120	5,000,000.00	03/19/10
CommerceWest Bank, NA	10/09/09	0.190	5,000,000.00	04/09/10
LAFAYETTE				
California Bank of Commerce	11/20/09	0.100	10,000,000.00	02/19/10
LODI				
Farmers & Merchants Bk Cen CA	09/02/09	0.290	35,000,000.00	03/03/10
Farmers & Merchants Bk Cen CA	12/16/09	0.080	20,000,000.00	03/17/10
Farmers & Merchants Bk Cen CA	01/22/10	0.100	35,000,000.00	04/23/10
Farmers & Merchants Bk Cen CA	10/29/09	0.220	35,000,000.00	04/29/10

TIME DEPOSITS

NAME	DEPOSIT DATE	YIELD	PAR AMOUNT ($)	MATURITY DATE
LOS ANGELES				
1st Century Bank, NA	08/20/09	0.320	2,000,000.00	02/18/10
1st Century Bank, NA	08/28/09	0.300	6,000,000.00	02/26/10
1st Century Bank, NA	09/02/09	0.290	10,000,000.00	03/03/10
1st Century Bank, NA	01/06/09	0.150	5,000,000.00	03/11/10
1st Century Bank, NA	12/18/09	0.110	6,000,000.00	03/19/10
1st Century Bank, NA	01/07/10	0.140	10,000,000.00	03/25/10
Broadway Federal Bank, FSB	12/04/09	0.110	3,000,000.00	03/05/10
Broadway Federal Bank, FSB	12/18/09	0.110	2,000,000.00	03/19/10
Broadway Federal Bank, FSB	01/07/10	0.130	8,500,000.00	04/08/10
Broadway Federal Bank, FSB	01/20/10	0.130	6,500,000.00	04/21/10
Center Bank	01/27/10	0.120	35,000,000.00	04/01/10
Center Bank	01/08/10	0.140	25,000,000.00	04/09/10
Center Bank	01/15/10	0.130	55,000,000.00	04/16/10
City National Bank	11/13/09	0.140	50,000,000.00	02/12/10
City National Bank	12/11/09	0.100	50,000,000.00	03/12/10
City National Bank	01/21/10	0.130	50,000,000.00	04/22/10
Commonwealth Business Bank	12/16/09	0.100	5,000,000.00	03/17/10
Commonwealth Business Bank	01/08/10	0.130	13,000,000.00	04/09/10
Commonwealth Business Bank	01/13/10	0.090	5,000,000.00	04/14/10
Commonwealth Business Bank	01/28/10	0.130	10,000,000.00	04/29/10
Eastern International Bank	01/27/10	0.110	1,900,000.00	04/28/10
HSBC Bank USA, NA	11/19/09	0.130	25,000,000.00	02/18/10
Manufacturers Bank	11/05/09	0.110	50,000,000.00	02/04/10
Manufacturers Bank	01/15/10	0.110	100,000,000.00	04/16/10
Manufacturers Bank	01/22/10	0.110	50,000,000.00	04/23/10
Mission Valley Bank	01/20/10	0.140	7,000,000.00	04/21/10
Nara Bank	11/05/09	0.110	35,000,000.00	02/04/10
Nara Bank	11/20/09	0.100	40,000,000.00	02/19/10
Nara Bank	12/02/09	0.120	60,000,000.00	03/03/10
Nara Bank	01/13/10	0.090	45,000,000.00	04/14/10
Nara Bank	01//29/10	0.130	20,000,000.00	04/30/10
OneUnited Bank	12/09/09	0.100	7,000,000.00	03/10/10
OneUnited Bank	12/17/09	0.120	5,000,000.00	03/18/10
Pacific Commerce Bank, NA	11/13/09	0.150	1,000,000.00	02/12/10
Pacific Commerce Bank, NA	01/14/10	0.100	2,000,000.00	03/18/10
Pacific Commerce Bank, NA	01/20/10	0.130	5,000,000.00	03/25/10
Pacific Commerce Bank, NA	01/08/10	0.140	5,000,000.00	04/09/10
State Bank of India (California)	11/13/09	0.130	2,000,000.00	02/12/10
State Bank of India (California)	11/18/09	0.130	5,000,000.00	02/17/10
State Bank of India (California)	12/02/09	0.120	3,000,000.00	03/03/10
State Bank of India (California)	12/09/09	0.090	18,000,000.00	03/10/10
State Bank of India (California)	12/16/09	0.090	5,000,000.00	03/17/10
State Bank of India (California)	01/08/10	0.120	3,000,000.00	04/09/10
State Bank of India (California)	01/13/10	0.090	5,000,000.00	04/14/10

TIME DEPOSITS

NAME	DEPOSIT DATE	YIELD	PAR AMOUNT ($)	MATURITY DATE
LOS ANGELES (Continued)				
State Bank of India (California)	01/21/10	0.120	3,000,000.00	04/22/10
Wilshire State Bank	11/05/09	0.100	8,000,000.00	02/04/10
Wilshire State Bank	11/19/09	0.110	78,000,000.00	02/18/10
Wilshire State Bank	12/10/09	0.080	36,000,000.00	03/11/10
Wilshire State Bank	01/06/10	0.130	39,000,000.00	04/07/10
Wilshire State Bank	01/14/10	0.110	30,000,000.00	04/15/10
Woori America Bank	08/28/09	0.300	30,000,000.00	02/26/10
Woori America Bank	12/11/09	0.080	30,000,000.00	03/12/10
MONTEREY				
1st Capital Bank	12/17/09	0.110	5,000,000.00	03/18/10
1st Capital Bank	01/28/10	0.130	1,000,000.00	04/29/10
NAPA				
Charter Oak Bank	11/12/09	0.110	4,500,000.00	02/11/10
NEWPORT BEACH				
Commerce National Bank	11/20/09	0.100	4,000,000.00	02/19/10
Commerce National Bank	12/11/09	0.090	16,000,000.00	03/12/10
Commerce National Bank	01/08/10	0.120	2,500,000.00	04/09/10
Orange County Business Bank	11/06/09	0.130	10,000,000.00	02/05/10
Orange County Business Bank	01/07/10	0.150	10,000,000.00	04/08/10
Orange County Business Bank	01/13/10	0.110	8,000,000.00	04/14/10
Orange County Business Bank	01/20/10	0.150	13,000,000.00	04/21/10
Orange County Business Bank	01/28/10	0.150	4,000,000.00	04/29/10
NORTH HIGHLANDS				
SAFE Credit Union	12/17/09	0.110	50,000,000.00	03/18/10
SAFE Credit Union	01/13/10	0.090	25,000,000.00	04/14/10
OAKDALE				
Oak Valley Community Bank	12/10/09	0.090	3,500,000.00	03/11/10
OAKLAND				
Metropolitan Bank	12/03/09	0.160	1,500,000.00	03/04/10
Metropolitan Bank	01/22/10	0.110	2,000,000.00	03/26/10
Metropolitan Bank	01/13/10	0.100	2,000,000.00	04/14/10
Metropolitan Bank	01/15/10	0.120	1,000,000.00	04/16/10

TIME DEPOSITS

NAME	DEPOSIT DATE	YIELD	PAR AMOUNT ($)	MATURITY DATE
OAKLAND (Continued)				
Metropolitan Bank	01/21/10	0.130	1,500,000.00	04/22/10
Metropolitan Bank	01/28/10	0.140	1,000,000.00	04/29/10
ONTARIO				
Citizens Business Bank	11/05/09	0.110	30,000,000.00	02/04/10
Citizens Business Bank	11/12/09	0.110	50,000,000.00	02/11/10
Citizens Business Bank	11/19/09	0.120	30,000,000.00	02/18/10
Citizens Business Bank	12/04/09	0.110	75,000,000.00	03/05/10
Citizens Business Bank	01/08/10	0.120	25,000,000.00	04/09/10
Citizens Business Bank	01/29/10	0.130	30,000,000.00	04/30/10
PALOS VERDES ESTATES				
Malaga Bank, FSB	11/06/09	0.090	9,000,000.00	02/05/10
Malaga Bank, FSB	11/13/09	0.100	10,000,000.00	02/12/10
Malaga Bank, FSB	12/04/09	0.100	4,000,000.00	03/05/10
Malaga Bank, FSB	12/09/09	0.080	12,000,000.00	03/10/10
Malaga Bank, FSB	01/07/10	0.120	5,000,000.00	04/08/10
Malaga Bank, FSB	01/29/10	0.100	8,000,000.00	04/30/10
PASADENA				
Community Bank	11/12/09	0.110	30,000,000.00	02/11/10
Community Bank	12/16/09	0.090	30,000,000.00	03/17/10
Community Bank	01/13/10	0.090	35,000,000.00	04/14/10
PLACERVILLE				
El Dorado Savings Bank	12/03/09	0.090	25,000,000.00	03/04/10
El Dorado Savings Bank	12/16/09	0.060	10,000,000.00	03/17/10
PLEASANTON				
Valley Community Bank	11/20/09	0.090	6,000,000.00	02/19/10
PORTERVILLE				
Bank of the Sierra	11/19/09	0.130	5,000,000.00	02/18/10
Bank of the Sierra	01/27/10	0.120	30,000,000.00	04/01/10
Bank of the Sierra	01/08/10	0.140	35,000,000.00	04/09/10
Bank of the Sierra	01/14/10	0.130	10,000,000.00	04/15/10

TIME DEPOSITS

NAME	DEPOSIT DATE	YIELD	PAR AMOUNT ($)	MATURITY DATE
RANCHO CORDOVA				
American River Bank	11/12/09	0.130	2,500,000.00	02/11/10
American River Bank	11/13/09	0.150	2,500,000.00	02/12/10
American River Bank	11/20/09	0.120	2,000,000.00	02/19/10
American River Bank	12/03/09	0.140	1,000,000.00	03/04/10
American River Bank	12/10/09	0.110	2,500,000.00	03/11/10
American River Bank	01/06/10	0.140	6,500,000.00	03/11/10
American River Bank	01/06/10	0.140	7,500,000.00	04/07/10
American River Bank	01/13/10	0.100	3,000,000.00	04/14/10
American River Bank	01/21/10	0.130	1,500,000.00	04/22/10
REDWOOD CITY				
Provident Credit Union	12/03/09	0.110	20,000,000.00	03/04/10
Provident Credit Union	01/21/10	0.120	20,000,000.00	04/22/10
RICHMOND				
Mechanics Bank, The	11/19/09	0.120	10,000,000.00	02/18/10
Mechanics Bank, The	12/02/09	0.120	10,000,000.00	03/03/10
Mechanics Bank, The	01/20/10	0.130	20,000,000.00	04/21/10
Mechanics Bank, The	01/28/10	0.130	20,000,000.00	04/29/10
ROCKLIN				
Five Star Bank	09/17/09	0.260	10,500,000.00	03/18/10
Five Star Bank	10/07/09	0.190	14,500,000.00	04/07/10
Five Star Bank	10/21/09	0.210	2,000,000.00	04/21/10
Five Star Bank	11/06/09	0.220	3,000,000.00	05/07/10
ROSEMEAD				
Pacific Alliance Bank	12/18/09	0.100	6,000,000.00	02/12/10
Pacific Alliance Bank	12/17/09	0.130	2,000,000.00	03/18/10
ROSEVILLE				
Community 1st Bank	12/17/09	0.110	5,000,000.00	03/18/10
Community 1st Bank	01/08/10	0.140	5,000,000.00	04/09/10
Rabobank, NA	01/06/10	0.130	100,000,000.00	04/07/10
Rabobank, NA	01/15/10	0.110	50,000,000.00	04/16/10

TIME DEPOSITS

NAME	DEPOSIT DATE	YIELD	PAR AMOUNT ($)	MATURITY DATE
SACRAMENTO				
Bank of Sacramento	01/25/10	0.120	2,000,000.00	03/25/10
Bank of Sacramento	01/07/10	0.150	2,000,000.00	04/08/10
Comerica Bank	11/12/09	0.120	50,000,000.00	02/11/10
Comerica Bank	11/18/09	0.140	25,000,000.00	02/17/10
Comerica Bank	12/03/09	0.130	75,000,000.00	03/04/10
Comerica Bank	12/16/09	0.100	25,000,000.00	03/17/10
Comerica Bank	01/13/10	0.100	50,000,000.00	04/14/10
Comerica Bank	01/20/10	0.140	75,000,000.00	04/21/10
Golden 1 Credit Union, The	11/04/09	0.110	25,000,000.00	02/03/10
Golden 1 Credit Union, The	11/18/09	0.130	50,000,000.00	02/17/10
Golden 1 Credit Union, The	12/03/09	0.120	25,000,000.00	03/04/10
Golden 1 Credit Union, The	12/09/09	0.100	25,000,000.00	03/10/10
Golden 1 Credit Union, The	01/08/10	0.130	25,000,000.00	04/09/10
Golden 1 Credit Union, The	01/20/10	0.140	75,000,000.00	04/21/10
Merchants National Bank of Sacramento	08/13/09	0.330	2,000,000.00	02/11/10
Merchants National Bank of Sacramento	12/09/09	0.080	2,000,000.00	03/10/10
Merchants National Bank of Sacramento	10/14/09	0.210	2,000,000.00	04/14/10
Merchants National Bank of Sacramento	12/02/09	0.210	2,000,000.00	06/02/10
SAN FRANCISCO				
Oceanic Bank	12/09/09	0.090	4,000,000.00	03/10/10
Union Bank, NA	12/10/09	0.100	150,000,000.00	03/11/10
Union Bank, NA	01/28/10	0.140	150,000,000.00	04/29/10
SOUTH SAN FRANCISCO				
First National Bank of Northern California	01/06/10	0.150	15,000,000.00	04/07/10
SAN LUIS OBISPO				
American Principle Bank	12/16/09	0.080	10,000,000.00	03/17/10
SAN MATEO				
Borel Private Bank and Trust Company	11/12/09	0.100	30,000,000.00	02/11/10
Borel Private Bank and Trust Company	12/04/09	0.100	4,500,000.00	03/05/10
Borel Private Bank and Trust Company	10/09/09	0.190	14,500,000.00	04/09/10
SANTA ROSA				
Summit State Bank	11/04/09	0.100	4,000,000.00	02/03/10
Summit State Bank	11/12/09	0.100	8,000,000.00	02/11/10
Summit State Bank	12/11/09	0.080	12,000,000.00	03/12/10

TIME DEPOSITS

NAME	DEPOSIT DATE	YIELD	PAR AMOUNT ($)	MATURITY DATE
SANTA ROSA (Continued)				
Summit State Bank	01/22/10	0.100	4,000,000.00	04/23/10
Summit State Bank	01/29/10	0.120	5,000,000.00	04/30/10
WALNUT CREEK				
Bank of the West	11/13/09	0.150	100,000,000.00	02/12/10
Bank of the West	12/10/09	0.110	66,000,000.00	03/11/10
Bank of the West	01/20/10	0.150	134,000,000.00	04/21/10
WATSONVILLE				
Santa Cruz County Bank	11/06/09	0.120	5,000,000.00	02/05/10
Santa Cruz County Bank	01/29/10	0.130	10,000,000.00	04/30/10
TOTAL TIME DEPOSITS JANUARY 2010			**4,150,300,000.00**	

BANK DEMAND DEPOSITS
JANUARY 2010
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BALANCES PER BANKS	WARRANTS OUTSTANDING
1	$ 3,357,660	$ 4,770,862
2	3,357,660	4,770,862
3	3,357,660	4,770,862
4	797,273	3,829,676
5	734,306	3,300,830
6	1,072,008	2,951,834
7	1,623,418	2,490,249
8	2,243,866	2,736,229
9	2,243,866	2,736,229
10	2,243,866	2,736,229
11	2,016,002	2,326,255
12	2,017,873	2,202,785
13	1,737,976	2,122,403
14	1,603,209	2,469,064
15	1,481,312	2,752,943
16	1,481,312	2,756,942
17	1,481,312	2,756,942
18	1,481,312	2,756,942
19	1,407,927	2,489,961
20	2,162,856	2,418,170
21	2,155,584	2,390,162
22	1,464,410	2,425,946
23	1,464,410	2,425,946
24	1,464,410	2,425,946
25	1,542,639	2,099,952
26	1,303,432	2,036,731
27	1,649,978	2,224,664
28	2,026,987	2,562,703
29	1,281,582	2,423,365
30	1,281,582	2,423,365
31	1,281,582	2,428,740

AVERAGE DOLLAR DAYS 1,768,364 [a/]

[a/] **The prescribed bank balance for January was $1,880,489. This consisted of $1,697,494 in compensating balances for services, balances for uncollected funds of $187,470 and a deduction of $4,475 for January delayed deposit credit.**

DESIGNATION BY POOLED MONEY INVESTMENT BOARD
OF TREASURY POOLED MONEY INVESTMENTS AND DEPOSITS

No. 1727

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on January 20, 2010, has determined and designated the amount of money available for deposit and investment under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with law, for deposit in demand bank accounts as Compensating Balance for Services $1,697,494,000.00

The active noninterest-bearing bank accounts designation constitutes a calendar month average balance. For purposes of computing the compensating balances, the Treasurer shall exclude from the daily balances any amounts contained therein as a result of nondelivery of securities purchased for "cash" for the Pooled Money Investment Account and shall adjust for any deposits not credited by the bank as of the date of deposit. The balances in such accounts may fall below the above amount provided that the balances computed by dividing the sum of daily balances of that calendar month by the number of days in the calendar month reasonably approximates that amount. The balances may exceed this amount during heavy collection periods or in anticipation of large impending warrant presentations to the Treasury, but the balances are to be maintained in such a manner as to realize the maximum return consistent with safe and prudent treasury management.

2. In accordance with law, for investment in securities authorized by section 16430, Government Code, or in term interest-bearing deposits in banks and savings and loan associations as follows:

	From	To	Transactions	In Securities (section 16430)*	Time Deposits in Various Financial Institutions (sections 16503a and 16602)*	Estimated Total
(1)	01/18/10	01/22/10	$ 1,188,450,000	$ 65,995,717,000	$ 4,160,300,000	$ 70,156,017,000
(2)	01/25/10	01/29/10	$ (232,675,000)	$ 65,763,042,000	$ 4,160,300,000	$ 69,923,342,000
(3)	02/01/10	02/05/10	$ (1,010,125,000)	$ 64,752,917,000	$ 4,160,300,000	$ 68,913,217,000
(4)	02/08/10	02/12/10	$ (605,375,000)	$ 64,147,542,000	$ 4,160,300,000	$ 68,307,842,000
(5)	02/15/10	02/19/10	$ (711,425,000)	$ 63,436,117,000	$ 4,160,300,000	$ 67,596,417,000

From any of the amounts specifically designated above, not more than 30 percent in the aggregate may be invested in prime commercial paper under section 16430(e), Government Code.

Additional amounts available in treasury trust account and in the Treasury from time to time, in excess of the amounts and for the same types of investments as specifically designated above.

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of $1,697,494,000.00.

POOLED MONEY INVESTMENT BOARD:

SIGNATURES ON FILE AT STO
Chairperson

Member

Member

Dated: January 20, 2010
* Government Code