COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

KENNETH HAHN HALL OF ADMINISTRATION
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March 1, 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 JANUARY 2010**

The attached Report of Investments for the month of January 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 January 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 JANUARY 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 JANUARY 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 JANUARY 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 JANUARY 31, 2010

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 01/31/10		
At Cost	$ 23,661,073,701	$ 220,784,198
At Market	$ 23,766,573,498	$ 221,394,608
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	17.39%	0.00%
United States Government and Agency Obligations	46.32%	15.53%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	32.82%	0.00%
Municipal Obligations	0.00%	2.38%
Corporate and Deposit Notes	3.47%	1.05%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	81.04%
1-60 days	48.09%	50.41%
61 days-1 year	11.88%	43.93%
Over 1 year	40.03%	5.66%
Weighted Average Days to Maturity	529	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF JANUARY 31, 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 January 31, 2010:

	S&P	Moody's	% of Portfolio
PSI			
Commercial Paper	A-1	P-1	32.82%
Corporate and Deposit Notes	A-1	P-1	3.47%
Los Angeles County Securities	-	-	0.00%
Negotiable Certificates of Deposit	A-1	P-1	17.39%
U.S. Agency Securities	AAA	Aaa	42.95%
U.S. Treasury Securities:			
U.S. Treasury Bills	AAA	Aaa	3.37%
Others	-	-	0.00%
			100.00%
SPI			
Local Agency Investment Fund	Not rated	Not rated	30.29%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	A-1+	P-1	1.05%
Mortgage Trust Deeds	AA-	Aa3	0.34%
Los Angeles County Securities	AA-	Aa3	2.38%
Negotiable Certificates of Deposit	-	-	0.00%
Guaranteed Investment Contracts	AAA	Aa3	50.41%
U.S. Agency Securities	AAA	Aaa	15.44%
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

JANUARY 31, 2010

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 01/31/10	$ 23,661,073,701
Market Value at 01/31/10	$ 23,766,573,498
Average Daily Balance	$ 23,706,921,211
Gains and Losses:	
For the Month	$ 89,890
For the Past 12 Months	$ 772,880
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 27,777,932
Earnings for the Past 12 Months	$ 332,921,004
Earnings Rate for the Month	1.38%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF JANUARY 31, 2010

SCHEDULE C

Bank Name		Balance
Bank of America - Concentration	$	43,726,924.19
Bank of the West - Concentration	$	11,845,296.24 (A)
Citi Bank - Concentration	$	-
Union Bank- Concentration	$	4,204,568.49
Wells Fargo - Concentration	$	2,336,223.26
Total Ledger Balance for all Banks	$	62,113,012.18

(A) $10.091 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 JANUARY 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 January 2010

Total Deposits	$ 3,752,126,937.55
Total Disbursements	$ 4,725,710,915.05

Discretionary Funds Liquidity Withdrawal Ratio
As of January 31, 2010 1.68

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
February	$ 7,042,434,000.00	$ 1,778,300,000.00	$ 4,021,900,000.00	$ 4,798,834,000.00
March	$ 4,287,818,000.00	$ 3,878,500,000.00	$ 3,956,100,000.00	$ 9,009,052,000.00
April	$ 600,000,000.00	$ 7,349,000,000.00	$ 4,824,200,000.00	$ 12,133,852,000.00
May	$ 79,955,000.00	$ 2,707,800,000.00	$ 4,672,500,000.00	$ 10,249,107,000.00
June	$ 975,000,000.00	$ 2,337,500,000.00	$ 5,444,700,000.00	$ 8,116,907,000.00
July	$ 76,000,000.00	$ 4,896,300,000.00	$ 5,440,600,000.00	$ 7,648,607,000.00

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 January 2010, the Treasurer placed $187.779 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, $10.091 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 $0.75 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.

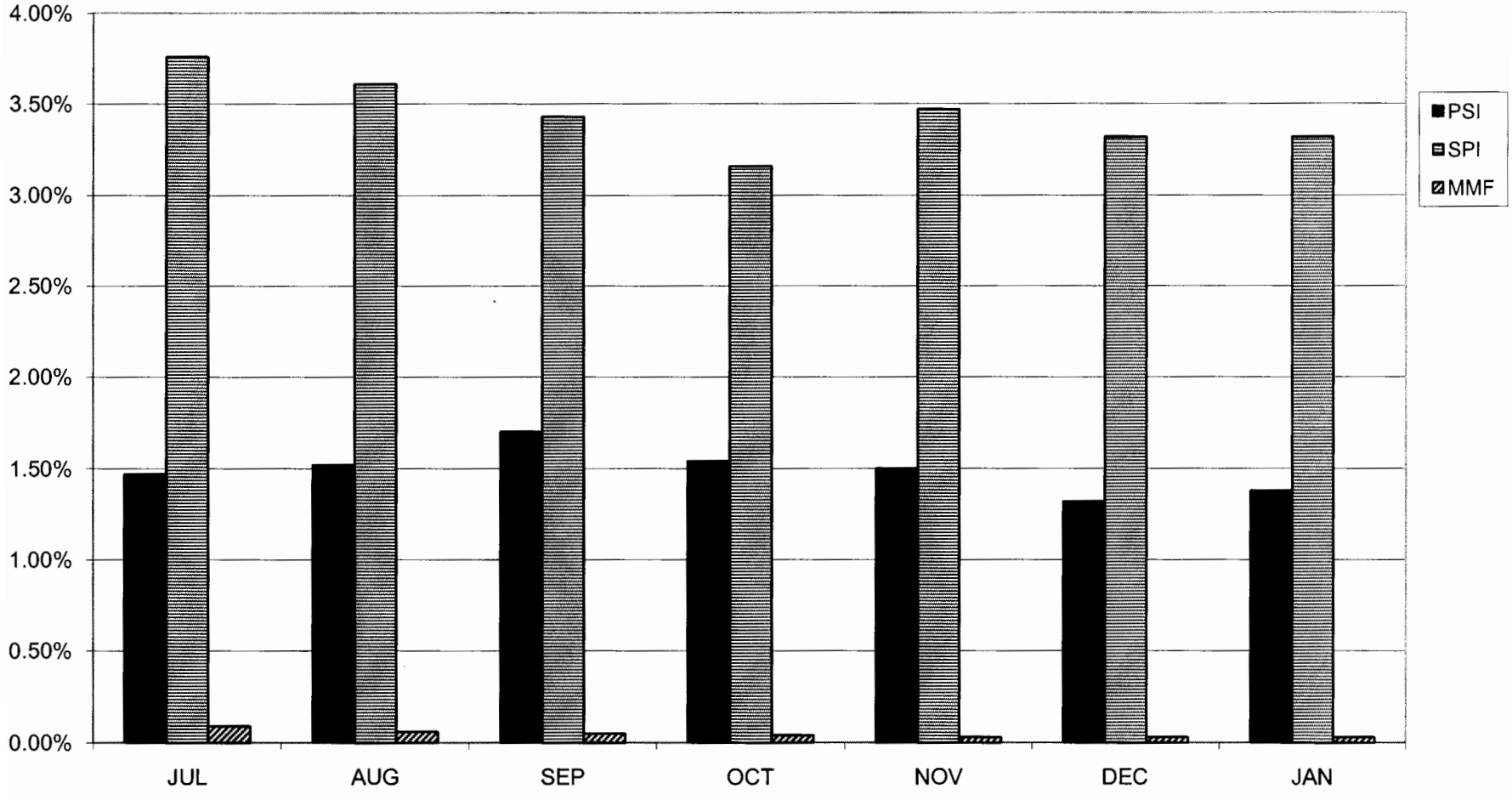
ATTACHMENT II

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

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

No exceptions noted.

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



Source: Money Fund Report as of January 31, 2010.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 01/31/10 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$29,122,752	$630,488
Gains (Losses) on Sales of Non-Trading Securities.	89,890	0
Gains (Losses) on Sales of Trading Securities.	0	0
Amortization/Accretion	(1,434,710)	464
Prior Accrual Adjustment	0	0
Total Revenues	$27,777,932	$630,952
Expenses:		
Interest Expense	0	0
*Investment Management Fee	0	3,000
	$0	$3,000
NET INCOME	$27,777,932	$627,952

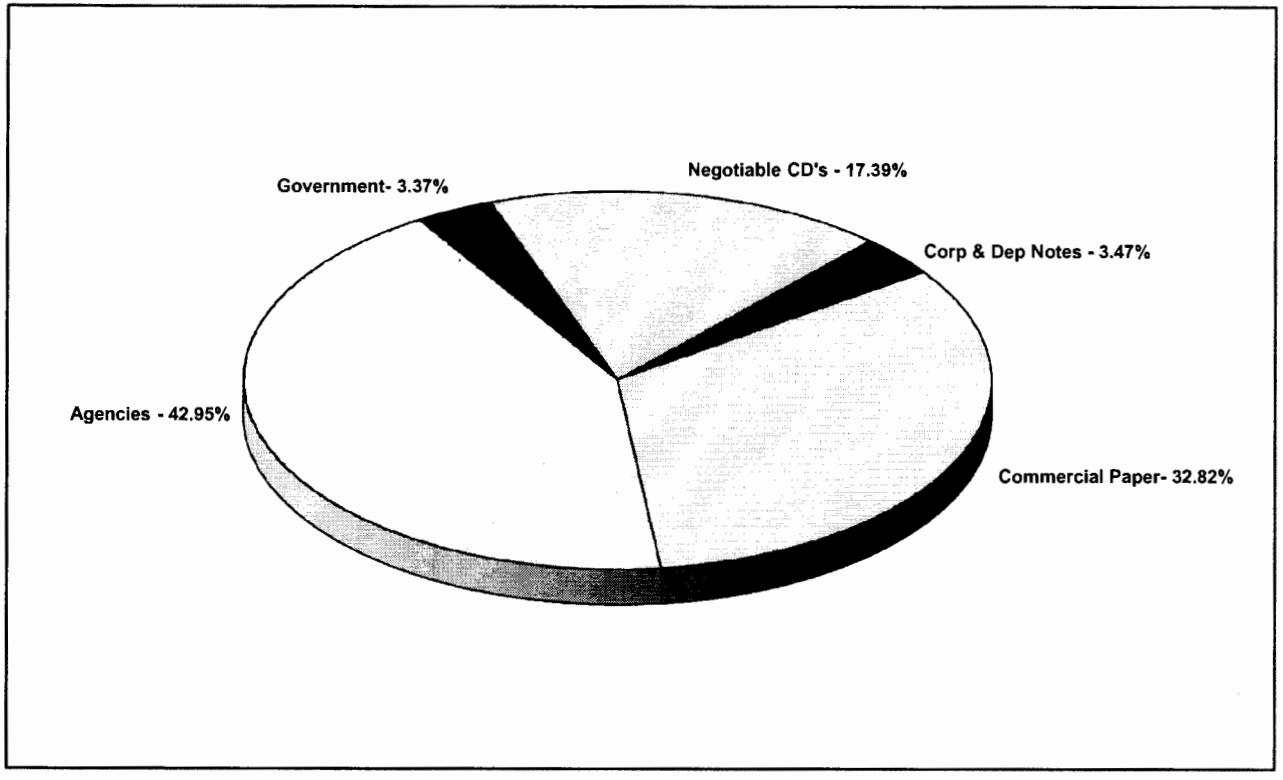
*Estimated and later adjusted.

Los Angeles County Treasurer
Non-Trading Composition
As of January 31, 2010
Attachment VI

NON-TRADING PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	53.82%	
Los Angeles County and Related Entities	37.68%	
Consolidated Sanitation Districts		3.98%
Metropolitan Transportation Authority		0.86%
Miscellaneous Agencies Pooled Investments		1.78%
South Coast Air Quality Management District		1.86%
Miscellaneous		0.02%
Total	91.50%	8.50%

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



	In Thousands
Negotiable CD's	$ 4,114,025
Corp & Deposit Notes	820,332
Municipal	-
Commercial Paper	7,765,505
Repurchase Agreement	-
Agencies	10,162,912
Other	-
Government	798,300
Total	$ 23,661,074

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 January 1, 2010 to January 31, 2010
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	BNOT	01/05/10	82670	BK OF AMERICA NA BK NOTE	0.15000	02/19/10	50,000,000.00	50,000,000.00	0.00	BNY	BA
NTRD	BNOT	01/07/10	82694	BK OF AMERICA NA BK NOTE	0.14000	02/12/10	50,000,000.00	50,000,000.00	0.00	BNY	BA
NTRD	BNOT	01/07/10	82695	BK OF AMERICA NA BK NOTE	0.14000	02/12/10	25,000,000.00	25,000,000.00	0.00	BNY	BA
NTRD	BNOT	01/13/10	82733	BK OF AMERICA NA BK NOTE	0.15000	03/16/10	50,000,000.00	50,000,000.00	0.00	BNY	BA
NTRD	BNOT	01/20/10	82775	BK OF AMERICA NA BK NOTE	0.15000	03/01/10	50,000,000.00	50,000,000.00	0.00	BNY	BA
NTRD	BNOT	01/20/10	82776	BK OF AMERICA NA BK NOTE	0.15000	03/01/10	25,000,000.00	25,000,000.00	0.00	BNY	BA
	BNOT Total						250,000,000.00	250,000,000.00	0.00		
NTRD	CPD	01/04/10	82667	ING US FUNDING LLC CP	0.17000	02/01/10	50,000,000.00	49,993,388.89	0.00	BNY	INGF
NTRD	CPD	01/04/10	82660	UBS FINANCE (DELAWARE) LLC CP	0.14000	01/05/10	50,000,000.00	49,999,805.56	0.00	BNY	UBSWAR
NTRD	CPD	01/04/10	82661	UBS FINANCE (DELAWARE) LLC CP	0.14000	01/05/10	20,000,000.00	19,999,922.22	0.00	BNY	UBSWAR
NTRD	CPD	01/04/10	82662	FALCON ASSET SEC CORP CP	0.15000	02/05/10	50,000,000.00	49,993,333.33	0.00	BNY	JPM
NTRD	CPD	01/04/10	82663	JUPITER SECURITIZATION CORP CP	0.15000	02/03/10	50,000,000.00	49,993,750.00	0.00	BNY	CITGM
NTRD	CPD	01/05/10	82671	CRC FUNDING LLC CP	0.15000	02/10/10	50,000,000.00	49,992,500.00	0.00	BNY	CITGM
NTRD	CPD	01/05/10	82672	BARTON CAPITAL LLC CP	0.15000	02/19/10	10,003,000.00	10,001,124.44	0.00	BNY	CITGM
NTRD	CPD	01/05/10	82673	CITIGROUP FUNDING INC CP	0.17000	02/12/10	30,000,000.00	29,994,616.67	0.00	BNY	CITGM
NTRD	CPD	01/05/10	82674	HSBC FINANCE CORP CP	0.14000	02/04/10	50,000,000.00	49,994,166.67	0.00	BNY	MFR
NTRD	CPD	01/05/10	82675	HSBC FINANCE CORP CP	0.14000	02/04/10	25,000,000.00	24,997,083.33	0.00	BNY	MFR
NTRD	CPD	01/06/10	82678	SHEFFIELD RECEIVABLES CORP CP	0.17000	03/08/10	48,964,000.00	48,949,895.65	0.00	BNY	BCI
NTRD	CPD	01/06/10	82680	CITIGROUP FUNDING INC CP	0.18000	03/01/10	20,000,000.00	19,994,600.00	0.00	BNY	CITGM
NTRD	CPD	01/06/10	82681	ING US FUNDING LLC CP	0.16000	02/02/10	50,000,000.00	49,994,000.00	0.00	BNY	INGF
NTRD	CPD	01/07/10	82684	REGENCY MARKETS NO. 1 LLC CP	0.18000	02/08/10	38,210,000.00	38,203,886.40	0.00	BNY	MFR
NTRD	CPD	01/07/10	82689	ABN AMRO NA FINANCE INC CP	0.18000	02/09/10	50,000,000.00	49,991,750.00	0.00	BNY	MFR
NTRD	CPD	01/07/10	82690	THUNDER BAY FUNDING LLC CP	0.15000	03/22/10	35,000,000.00	34,989,208.33	0.00	BNY	LOOP
NTRD	CPD	01/07/10	82691	ING US FUNDING LLC CP	0.15000	02/01/10	50,000,000.00	49,994,791.67	0.00	BNY	INGF
NTRD	CPD	01/07/10	82692	ING US FUNDING LLC CP	0.15000	02/01/10	25,000,000.00	24,997,395.83	0.00	BNY	INGF
NTRD	CPD	01/07/10	82693	JUPITER SECURITIZATION CORP CP	0.14000	02/02/10	25,000,000.00	24,997,472.22	0.00	BNY	JPM
NTRD	CPD	01/07/10	82700	ABN AMRO NA FINANCE INC CP	0.18000	02/18/10	49,262,000.00	49,251,654.98	0.00	BNY	MFR
NTRD	CPD	01/08/10	82701	BARTON CAPITAL LLC CP	0.14000	02/16/10	25,011,000.00	25,007,206.67	0.00	BNY	CITGM
NTRD	CPD	01/08/10	82702	BARTON CAPITAL LLC CP	0.14000	02/16/10	25,000,000.00	24,996,208.33	0.00	BNY	CITGM
NTRD	CPD	01/08/10	82703	THUNDER BAY FUNDING LLC CP	0.15000	02/10/10	22,051,000.00	22,047,967.99	0.00	BNY	JPM
NTRD	CPD	01/08/10	82704	PARK AVE RECEIVABLES CO LLC CP	0.14000	02/03/10	50,000,000.00	49,994,944.44	0.00	BNY	JPM
NTRD	CPD	01/08/10	82705	FALCON ASSET SEC CORP CP	0.14000	02/05/10	50,000,000.00	49,994,555.56	0.00	BNY	JPM
NTRD	CPD	01/08/10	82706	SHEFFIELD RECEIVABLES CORP CP	0.15000	03/12/10	50,000,000.00	49,986,875.00	0.00	BNY	LOOP
NTRD	CPD	01/08/10	82707	CITIGROUP FUNDING INC CP	0.17000	03/01/10	16,000,000.00	15,996,071.11	0.00	BNY	CITGM
NTRD	CPD	01/08/10	82708	ABN AMRO NA FINANCE INC CP	0.19000	02/26/10	50,000,000.00	49,987,069.44	0.00	BNY	MFR
NTRD	CPD	01/11/10	82710	BRYANT PARK FUNDING LLC CP	0.16000	02/10/10	18,000,000.00	17,997,600.00	0.00	BNY	CITGM
NTRD	CPD	01/11/10	82712	ABN AMRO NA FINANCE INC CP	0.17000	02/12/10	50,000,000.00	49,992,444.44	0.00	BNY	MFR
NTRD	CPD	01/11/10	82713	CITIGROUP FUNDING INC CP	0.15000	02/09/10	30,745,000.00	30,741,284.98	0.00	BNY	CITGM
NTRD	CPD	01/12/10	82714	VARIABLE FUNDING CAP CO LLC CP	0.17000	03/16/10	20,000,000.00	19,994,050.00	0.00	BNY	WFI
NTRD	CPD	01/12/10	82715	BARTON CAPITAL LLC CP	0.14000	02/10/10	28,012,000.00	28,008,840.87	0.00	BNY	GS
NTRD	CPD	01/12/10	82716	BARTON CAPITAL LLC CP	0.13000	02/19/10	50,000,000.00	49,993,138.89	0.00	BNY	LOOP

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period January 1, 2010 to January 31, 2010
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	01/12/10	82717	BARTON CAPITAL LLC CP	0.13000	02/19/10	21,000,000.00	20,997,118.33	0.00	BNY	LOOP
NTRD	CPD	01/12/10	82718	BRYANT PARK FUNDING LLC CP	0.16000	02/12/10	50,000,000.00	49,993,111.11	0.00	BNY	JPM
NTRD	CPD	01/12/10	82719	ABN AMRO NA FINANCE INC CP	0.17000	02/11/10	50,000,000.00	49,992,916.67	0.00	BNY	MFR
NTRD	CPD	01/13/10	82723	ING US FUNDING LLC CP	0.17000	03/16/10	32,000,000.00	31,990,631.11	0.00	BNY	INGF
NTRD	CPD	01/13/10	82724	FALCON ASSET SEC CORP CP	0.12000	01/27/10	25,756,000.00	25,754,798.05	0.00	BNY	RBCDR
NTRD	CPD	01/13/10	82725	BARTON CAPITAL LLC CP	0.14000	02/16/10	50,000,000.00	49,993,388.89	0.00	BNY	CITGM
NTRD	CPD	01/13/10	82726	BARTON CAPITAL LLC CP	0.14000	02/16/10	5,000,000.00	4,999,338.89	0.00	BNY	CITGM
NTRD	CPD	01/13/10	82727	PARK AVE RECEIVABLES CO LLC CP	0.13000	02/11/10	25,000,000.00	24,997,381.94	0.00	BNY	LOOP
NTRD	CPD	01/13/10	82728	THUNDER BAY FUNDING LLC CP	0.14000	02/16/10	30,005,000.00	30,001,032.67	0.00	BNY	LOOP
NTRD	CPD	01/13/10	82729	SHEFFIELD RECEIVABLES CORP CP	0.16000	03/16/10	26,000,000.00	25,992,835.56	0.00	BNY	BCI
NTRD	CPD	01/13/10	82730	SHEFFIELD RECEIVABLES CORP CP	0.16000	03/19/10	50,000,000.00	49,985,555.56	0.00	BNY	MS
NTRD	CPD	01/13/10	82731	SHEFFIELD RECEIVABLES CORP CP	0.16000	03/19/10	25,000,000.00	24,992,777.78	0.00	BNY	MS
NTRD	CPD	01/13/10	82732	CITIGROUP FUNDING INC CP	0.16000	02/18/10	10,000,000.00	9,998,400.00	0.00	BNY	CITGM
NTRD	CPD	01/14/10	82735	CBA (DELAWARE) FINANCE INC CP	0.15000	03/15/10	50,000,000.00	49,987,500.00	0.00	BNY	CITGM
NTRD	CPD	01/14/10	82741	GE CAPITAL CORP CP	0.11000	02/02/10	50,000,000.00	49,997,097.22	0.00	BNY	GECC
NTRD	CPD	01/14/10	82742	TULIP FUNDING CORP CP	0.13000	02/10/10	25,000,000.00	24,997,562.50	0.00	BNY	LOOP
NTRD	CPD	01/14/10	82743	PARK AVE RECEIVABLES CO LLC CP	0.13000	02/17/10	25,000,000.00	24,996,930.56	0.00	BNY	MFR
NTRD	CPD	01/14/10	82744	SHEFFIELD RECEIVABLES CORP CP	0.16000	03/18/10	47,000,000.00	46,986,840.00	0.00	BNY	CITGM
NTRD	CPD	01/14/10	82745	ABN AMRO NA FINANCE INC CP	0.20000	02/18/10	50,000,000.00	49,990,277.78	0.00	BNY	MFR
NTRD	CPD	01/15/10	82747	JUPITER SECURITIZATION CORP CP	0.16000	03/05/10	50,000,000.00	49,989,111.11	0.00	BNY	CITGM
NTRD	CPD	01/15/10	82748	CIESCO LLC CP	0.14000	03/01/10	50,000,000.00	49,991,250.00	0.00	BNY	LOOP
NTRD	CPD	01/15/10	82749	PARK AVE RECEIVABLES CO LLC CP	0.16000	03/05/10	50,000,000.00	49,989,111.11	0.00	BNY	MS
NTRD	CPD	01/15/10	82750	FALCON ASSET SEC CORP CP	0.16000	03/11/10	50,000,000.00	49,987,777.78	0.00	BNY	CITGM
NTRD	CPD	01/15/10	82752	FALCON ASSET SEC CORP CP	0.13000	02/25/10	50,000,000.00	49,992,597.22	0.00	BNY	MFR
NTRD	CPD	01/15/10	82753	FALCON ASSET SEC CORP CP	0.16000	03/05/10	44,000,000.00	43,990,417.78	0.00	BNY	CITGM
NTRD	CPD	01/15/10	82736	CBA (DELAWARE) FINANCE INC CP	0.13000	03/15/10	50,000,000.00	49,989,347.22	0.00	BNY	MFR
NTRD	CPD	01/15/10	82737	JUPITER SECURITIZATION CORP CP	0.14000	02/16/10	50,000,000.00	49,993,777.78	0.00	BNY	JPM
NTRD	CPD	01/15/10	82738	SHEFFIELD RECEIVABLES CORP CP	0.15000	03/04/10	50,000,000.00	49,990,000.00	0.00	BNY	BCI
NTRD	CPD	01/19/10	82758	TULIP FUNDING CORP CP	0.14000	02/19/10	50,000,000.00	49,993,972.22	0.00	BNY	CITGM
NTRD	CPD	01/19/10	82759	FALCON ASSET SEC CORP CP	0.14000	02/25/10	50,000,000.00	49,992,805.56	0.00	BNY	JPM
NTRD	CPD	01/19/10	82760	ABN AMRO NA FINANCE INC CP	0.19000	02/24/10	50,000,000.00	49,990,500.00	0.00	BNY	MFR
NTRD	CPD	01/19/10	82764	SHEFFIELD RECEIVABLES CORP CP	0.16000	03/22/10	30,000,000.00	29,991,733.33	0.00	BNY	GS
NTRD	CPD	01/19/10	82765	GE CAPITAL CORP CP	0.14000	02/26/10	50,000,000.00	49,992,611.11	0.00	BNY	GECC
NTRD	CPD	01/19/10	82766	GE CAPITAL CORP CP	0.14000	02/26/10	38,695,000.00	38,689,281.74	0.00	BNY	GECC
NTRD	CPD	01/20/10	82769	HSBC FINANCE CORP CP	0.16000	02/24/10	50,000,000.00	49,992,222.22	0.00	BNY	MFR
NTRD	CPD	01/20/10	82770	FALCON ASSET SEC CORP CP	0.15000	03/11/10	50,000,000.00	49,989,583.33	0.00	BNY	RBCDR
NTRD	CPD	01/20/10	82771	FALCON ASSET SEC CORP CP	0.15000	03/11/10	1,017,000.00	1,016,788.13	0.00	BNY	RBCDR
NTRD	CPD	01/20/10	82772	FALCON ASSET SEC CORP CP	0.14000	02/26/10	50,000,000.00	49,992,805.56	0.00	BNY	JPM
NTRD	CPD	01/20/10	82773	SHEFFIELD RECEIVABLES CORP CP	0.14000	03/03/10	50,000,000.00	49,991,833.33	0.00	BNY	LOOP
NTRD	CPD	01/20/10	82774	TULIP FUNDING CORP CP	0.15000	02/19/10	33,797,000.00	33,792,775.38	0.00	BNY	CITGM
NTRD	CPD	01/21/10	82778	BARTON CAPITAL LLC CP	0.13000	02/17/10	35,000,000.00	34,996,587.50	0.00	BNY	LOOP
NTRD	CPD	01/21/10	82782	JUPITER SECURITIZATION CORP CP	0.14000	02/18/10	40,000,000.00	39,995,644.44	0.00	BNY	JPM

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NTRD	CPD	01/21/10	82783	BARTON CAPITAL LLC CP	0.12000	01/22/10	40,146,000.00	40,145,866.18	0.00	BNY	CITGM
NTRD	CPD	01/22/10	82785	BRYANT PARK FUNDING LLC CP	0.16000	02/17/10	37,902,000.00	37,897,620.21	0.00	BNY	JPM
NTRD	CPD	01/22/10	82786	CITIGROUP FUNDING INC CP	0.15000	02/04/10	40,000,000.00	39,997,833.33	0.00	BNY	CITGM
NTRD	CPD	01/22/10	82787	UBS FINANCE (DELAWARE) LLC CP	0.11000	01/25/10	50,000,000.00	49,999,541.67	0.00	BNY	UBSWAR
NTRD	CPD	01/22/10	82788	UBS FINANCE (DELAWARE) LLC CP	0.11000	01/25/10	50,000,000.00	49,999,541.67	0.00	BNY	UBSWAR
NTRD	CPD	01/22/10	82789	UBS FINANCE (DELAWARE) LLC CP	0.11000	01/25/10	50,000,000.00	49,999,541.67	0.00	BNY	UBSWAR
NTRD	CPD	01/22/10	82790	UBS FINANCE (DELAWARE) LLC CP	0.11000	01/25/10	50,000,000.00	49,999,541.67	0.00	BNY	UBSWAR
NTRD	CPD	01/22/10	82791	TULIP FUNDING CORP CP	0.15000	02/22/10	25,000,000.00	24,996,770.83	0.00	BNY	MFR
NTRD	CPD	01/22/10	82792	HSBC FINANCE CORP CP	0.16000	03/01/10	50,000,000.00	49,991,555.56	0.00	BNY	MFR
NTRD	CPD	01/22/10	82793	CITIGROUP FUNDING INC CP	0.16000	02/10/10	30,000,000.00	29,997,466.67	0.00	BNY	CITGM
NTRD	CPD	01/22/10	82794	GE CAPITAL CORP CP	0.10000	02/03/10	50,000,000.00	49,998,333.33	0.00	BNY	GECC
NTRD	CPD	01/22/10	82795	ING US FUNDING LLC CP	0.16000	03/05/10	50,000,000.00	49,990,666.67	0.00	BNY	INGF
NTRD	CPD	01/22/10	82796	FALCON ASSET SEC CORP CP	0.13000	02/25/10	25,000,000.00	24,996,930.56	0.00	BNY	LOOP
NTRD	CPD	01/22/10	82797	FALCON ASSET SEC CORP CP	0.13000	02/25/10	26,010,000.00	26,006,806.55	0.00	BNY	LOOP
NTRD	CPD	01/22/10	82799	TULIP FUNDING CORP CP	0.13500	02/12/10	50,000,000.00	49,996,062.50	0.00	BNY	LOOP
NTRD	CPD	01/25/10	82804	ABN AMRO NA FINANCE INC CP	0.23000	03/05/10	50,000,000.00	49,987,541.67	0.00	BNY	MFR
NTRD	CPD	01/25/10	82805	SHEFFIELD RECEIVABLES CORP CP	0.15000	03/22/10	50,000,000.00	49,988,333.33	0.00	BNY	MFR
NTRD	CPD	01/25/10	82806	ING US FUNDING LLC CP	0.17000	03/25/10	50,000,000.00	49,986,069.44	0.00	BNY	INGF
NTRD	CPD	01/25/10	82807	ING US FUNDING LLC CP	0.17000	03/25/10	25,000,000.00	24,993,034.72	0.00	BNY	INGF
NTRD	CPD	01/25/10	82808	CITIGROUP FUNDING INC CP	0.18000	03/02/10	36,000,000.00	35,993,520.00	0.00	BNY	CITGM
NTRD	CPD	01/26/10	82812	BRYANT PARK FUNDING LLC CP	0.15000	02/26/10	50,000,000.00	49,993,541.67	0.00	BNY	CITGM
NTRD	CPD	01/26/10	82813	BARTON CAPITAL LLC CP	0.15000	03/16/10	36,000,000.00	35,992,650.00	0.00	BNY	CITGM
NTRD	CPD	01/26/10	82814	PARK AVE RECEIVABLES CO LLC CP	0.14000	03/01/10	50,000,000.00	49,993,388.89	0.00	BNY	JPM
NTRD	CPD	01/26/10	82815	DEUTSCHE BK FINANCIAL LLC CP	0.13000	03/02/10	50,000,000.00	49,993,680.56	0.00	BNY	DBAG
NTRD	CPD	01/26/10	82816	JP MORGAN CHASE & CO CP	0.12000	03/01/10	50,000,000.00	49,994,333.33	0.00	BNY	JPM
NTRD	CPD	01/26/10	82817	JUPITER SECURITIZATION CORP CP	0.14000	03/02/10	50,000,000.00	49,993,194.44	0.00	BNY	GS
NTRD	CPD	01/26/10	82818	CITIGROUP FUNDING INC CP	0.18000	03/04/10	26,706,000.00	26,701,059.39	0.00	BNY	CITGM
NTRD	CPD	01/27/10	82819	VARIABLE FUNDING CAP CO LLC CP	0.18000	04/26/10	50,000,000.00	49,977,750.00	0.00	BNY	MS
NTRD	CPD	01/27/10	82821	CRC FUNDING LLC CP	0.16000	03/25/10	50,000,000.00	49,987,333.33	0.00	BNY	CITGM
NTRD	CPD	01/27/10	82822	CRC FUNDING LLC CP	0.16000	03/25/10	50,000,000.00	49,987,333.33	0.00	BNY	CITGM
NTRD	CPD	01/27/10	82825	GE CAPITAL CORP CP	0.10000	02/05/10	50,000,000.00	49,998,750.00	0.00	BNY	GECC
NTRD	CPD	01/27/10	82826	GE CAPITAL CORP CP	0.10000	02/05/10	50,000,000.00	49,998,750.00	0.00	BNY	GECC
NTRD	CPD	01/27/10	82827	TULIP FUNDING CORP CP	0.14000	02/22/10	50,000,000.00	49,994,944.44	0.00	BNY	LOOP
NTRD	CPD	01/27/10	82828	TULIP FUNDING CORP CP	0.13000	02/11/10	38,713,000.00	38,710,903.05	0.00	BNY	LOOP
NTRD	CPD	01/27/10	82829	SHEFFIELD RECEIVABLES CORP CP	0.16000	03/17/10	27,100,000.00	27,094,098.22	0.00	BNY	BCI
NTRD	CPD	01/27/10	82837	HSBC FINANCE CORP CP	0.16000	03/04/10	50,000,000.00	49,992,000.00	0.00	BNY	MFR
NTRD	CPD	01/27/10	82838	CAFCO LLC CP	0.16000	03/22/10	50,000,000.00	49,988,000.00	0.00	BNY	JPM
NTRD	CPD	01/27/10	82839	REGENCY MARKETS NO. 1 LLC CP	0.16000	02/17/10	34,243,000.00	34,239,803.99	0.00	BNY	LOOP
NTRD	CPD	01/27/10	82840	ABN AMRO NA FINANCE INC CP	0.20000	02/25/10	50,000,000.00	49,991,944.44	0.00	BNY	MFR
NTRD	CPD	01/27/10	82841	DEUTSCHE BK FINANCIAL LLC CP	0.13000	03/03/10	50,000,000.00	49,993,680.56	0.00	BNY	DBAG
NTRD	CPD	01/27/10	82842	DEUTSCHE BK FINANCIAL LLC CP	0.13000	03/04/10	50,000,000.00	49,993,500.00	0.00	BNY	DBAG
NTRD	CPD	01/27/10	82843	DEUTSCHE BK FINANCIAL LLC CP	0.13000	03/05/10	50,000,000.00	49,993,319.44	0.00	BNY	DBAG

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NTRD	CPD	01/27/10	82844	ING US FUNDING LLC CP	0.17000	03/23/10	50,000,000.00	49,987,013.89	0.00	BNY	INGF
NTRD	CPD	01/28/10	82850	CIESCO LLC CP	0.18000	04/20/10	50,000,000.00	49,979,500.00	0.00	BNY	CITGM
NTRD	CPD	01/28/10	82851	BARTON CAPITAL LLC CP	0.14000	03/04/10	30,000,000.00	29,995,916.67	0.00	BNY	CITGM
NTRD	CPD	01/28/10	82852	JUPITER SECURITIZATION CORP CP	0.14000	02/24/10	25,000,000.00	24,997,375.00	0.00	BNY	LOOP
NTRD	CPD	01/28/10	82853	JUPITER SECURITIZATION CORP CP	0.14000	02/24/10	25,008,000.00	25,005,374.16	0.00	BNY	LOOP
NTRD	CPD	01/28/10	82854	PARK AVE RECEIVABLES CO LLC CP	0.14000	02/18/10	50,000,000.00	49,995,916.67	0.00	BNY	JPM
NTRD	CPD	01/28/10	82855	DEUTSCHE BK FINANCIAL LLC CP	0.12000	02/18/10	50,000,000.00	49,996,500.00	0.00	BNY	DBAG
NTRD	CPD	01/28/10	82856	ABN AMRO NA FINANCE INC CP	0.21000	03/03/10	50,000,000.00	49,990,083.33	0.00	BNY	MFR
NTRD	CPD	01/28/10	82858	FALCON ASSET SEC CORP CP	0.15000	03/01/10	35,250,000.00	35,245,300.00	0.00	BNY	JPM
NTRD	CPD	01/29/10	82862	TULIP FUNDING CORP CP	0.14000	03/09/10	48,025,000.00	48,017,716.21	0.00	BNY	LOOP
NTRD	CPD	01/29/10	82867	JUPITER SECURITIZATION CORP CP	0.14000	03/05/10	50,000,000.00	49,993,194.44	0.00	BNY	CITGM
NTRD	CPD	01/29/10	82868	FALCON ASSET SEC CORP CP	0.14000	03/02/10	50,000,000.00	49,993,777.78	0.00	BNY	CITGM
NTRD	CPD	01/29/10	82869	DEUTSCHE BANK FINANCIAL LLC CP	0.11000	02/01/10	50,000,000.00	49,999,541.67	0.00	BNY	DBAG
NTRD	CPD	01/29/10	82870	DEUTSCHE BANK FINANCIAL LLC CP	0.11000	02/01/10	50,000,000.00	49,999,541.67	0.00	BNY	DBAG
NTRD	CPD	01/29/10	82872	ABN AMRO NA FINANCE INC CP	0.21000	03/08/10	50,000,000.00	49,988,916.67	0.00	BNY	MFR
NTRD	CPD	01/29/10	82873	SHEFFIELD RECEIVABLES CORP CP	0.16000	03/24/10	30,000,000.00	29,992,800.00	0.00	BNY	BCI
NTRD	CPD	01/29/10	82874	CRC FUNDING LLC CP	0.12000	02/01/10	19,500,000.00	19,499,805.00	0.00	BNY	CITGM
	CPD Total						5,491,131,000.00	5,490,285,442.85	0.00		
NTRD	FFCB	01/27/10	82833	FFCB (CALLABLE)	0.70000	07/26/11	50,000,000.00	50,000,000.00	972.22	BNY	BA
NTRD	FFCB	01/27/10	82834	FFCB (CALLABLE)	0.70000	07/26/11	15,500,000.00	15,500,000.00	301.39	BNY	BA
	FFCB Total						65,500,000.00	65,500,000.00	1,273.61		
NTRD	FHLM	01/04/10	82414	FHLMC (CALLABLE)	3.00000	12/30/14	34,000,000.00	33,999,830.00	11,333.33	BNY	PIPE
NTRD	FHLM	01/12/10	82587	FHLMC (CALLABLE)	3.00000	01/12/15	50,000,000.00	50,000,000.00	0.00	BNY	CITGM
	FHLM Total						84,000,000.00	83,999,830.00	11,333.33		
NTRD	FNMA	01/07/10	82642	FNMA (CALLABLE)	3.00000	01/05/15	16,265,000.00	16,216,205.00	2,710.83	BNY	RWB
NTRD	FNMA	01/14/10	82643	FNMA (CALLABLE)	3.10000	01/14/15	24,600,000.00	24,477,000.00	0.00	BNY	PIPE
NTRD	FNMA	01/29/10	82847	FNMA (CALLABLE)	3.00000	01/29/15	25,000,000.00	25,000,000.00	0.00	BNY	KEYBANC
NTRD	FNMA	01/29/10	82863	FNMA (CALLABLE)	3.00000	01/29/15	25,000,000.00	24,943,750.00	0.00	BNY	CITGM
	FNMA Total						90,865,000.00	90,636,955.00	2,710.83		
NTRD	MCSA	01/15/10	82644	FHLB (CALLABLE)	6.00000	01/15/15	25,000,000.00	25,000,000.00	0.00	BNY	DBAG
	MCSA Total						25,000,000.00	25,000,000.00	0.00		
NTRD	NCD1	01/07/10	82688	UNION BK OF CALIFORNIA CD	0.15000	02/26/10	50,000,000.00	50,000,000.00	0.00	BNY	UNION
NTRD	NCD1	01/19/10	82767	UNION BK OF CALIFORNIA CD	0.16000	03/22/10	50,000,000.00	50,000,000.00	0.00	BNY	UNION
NTRD	NCD1	01/27/10	82831	UNION BK OF CALIFORNIA CD	0.16000	03/30/10	50,000,000.00	50,000,000.00	0.00	BNY	UNION
NTRD	NCD1	01/28/10	82859	CITIBANK NA CD	0.17000	03/29/10	50,000,000.00	50,000,000.00	0.00	BNY	CITGM
	NCD1 Total						200,000,000.00	200,000,000.00	0.00		

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NTRD	YANK1	01/04/10	82664	SOCIETE GENERALE NY CD	0.18500	02/05/10	50,000,000.00	50,000,222.19	0.00	BNY	TULL
NTRD	YANK1	01/04/10	82665	SOCIETE GENERALE NY CD	0.18500	02/05/10	25,000,000.00	25,000,111.09	0.00	BNY	TULL
NTRD	YANK1	01/04/10	82666	BNP PARIBAS SF CD	0.14000	02/05/10	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	01/05/10	82669	WESTPAC BANKING CORP NY CD	0.16000	04/01/10	50,000,000.00	50,001,194.02	0.00	BNY	MFR
NTRD	YANK1	01/05/10	82676	NORDEA BK FINLAND PLC NY CD	0.15000	02/09/10	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	01/06/10	82679	BK OF NOVA SCOTIA HOUSTON CD	0.18500	02/16/10	50,000,000.00	50,001,991.44	7,451.39	BNY	JPM
NTRD	YANK1	01/06/10	82682	DEUTSCHE BK AG NY CD	0.13000	02/05/10	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	01/07/10	82687	BNP PARIBAS SF CD	0.15000	02/11/10	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	01/07/10	82696	DEUTSCHE BK AG NY CD	0.13000	02/17/10	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	01/07/10	82697	DEUTSCHE BK AG NY CD	0.13000	02/17/10	25,000,000.00	25,000,000.00	0.00	BNY	TULL
NTRD	YANK1	01/07/10	82698	BARCLAYS BK PLC NY CD	0.14000	02/19/10	50,000,000.00	50,000,000.00	0.00	BNY	BCI
NTRD	YANK1	01/07/10	82699	BARCLAYS BK PLC NY CD	0.14000	02/19/10	25,000,000.00	25,000,000.00	0.00	BNY	BCI
NTRD	YANK1	01/11/10	82711	DEUTSCHE BK AG NY CD	0.13000	02/19/10	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	01/12/10	82720	BARCLAYS BK PLC NY CD	0.13000	02/17/10	50,000,000.00	50,000,000.00	0.00	BNY	BCI
NTRD	YANK1	01/13/10	82722	DNB NOR BANK ASA NY CD	0.11000	02/26/10	25,000,000.00	25,000,000.00	0.00	BNY	MFR
NTRD	YANK1	01/15/10	82739	RABOBANK NEDERLAND NV NY CD	0.13000	03/15/10	50,000,000.00	50,000,000.00	0.00	BNY	RABO
NTRD	YANK1	01/15/10	82740	RABOBANK NEDERLAND NV NY CD	0.13000	03/15/10	50,000,000.00	50,000,000.00	0.00	BNY	RABO
NTRD	YANK1	01/20/10	82755	BK OF MONTREAL CHICAGO CD	0.18000	02/25/10	50,000,000.00	50,000,499.92	0.00	BNY	MFR
NTRD	YANK1	01/20/10	82756	BK OF MONTREAL CHICAGO CD	0.18000	02/25/10	25,000,000.00	25,000,249.96	0.00	BNY	MFR
NTRD	YANK1	01/22/10	82800	SOCIETE GENERALE NY CD	0.20000	03/23/10	50,000,000.00	50,000,833.07	0.00	BNY	MFR
NTRD	YANK1	01/22/10	82779	A & NZ BANKING GROUP NY CD	0.17000	04/20/10	50,000,000.00	50,001,221.74	0.00	BNY	MFR
NTRD	YANK1	01/22/10	82780	BK OF NOVA SCOTIA HOUSTON CD	0.15000	03/19/10	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	01/22/10	82798	NORDEA BK FINLAND PLC NY CD	0.14000	02/25/10	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	01/27/10	82810	DNB NOR BANK ASA NY CD	0.13000	03/30/10	50,000,000.00	50,000,000.00	0.00	BNY	MFR
NTRD	YANK1	01/27/10	82811	SOCIETE GENERALE NY CD	0.18000	03/01/10	50,000,000.00	50,000,458.26	0.00	BNY	MFR
NTRD	YANK1	01/27/10	82823	NORDEA BK FINLAND PLC NY CD	0.13000	03/01/10	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	01/27/10	82830	BK OF NOVA SCOTIA HOUSTON CD	0.15000	03/31/10	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	01/27/10	82820	COMMONWEALTH BK OF AU NY CD	0.16000	04/27/10	50,000,000.00	50,001,249.53	0.00	BNY	MFR
NTRD	YANK1	01/27/10	82832	SVENSKA HANDELSBANKEN AB NY CD	0.18000	04/26/10	50,000,000.00	50,001,235.59	0.00	BNY	MFR
NTRD	YANK1	01/27/10	82835	RABOBANK NEDERLAND NV NY CD	0.17000	04/29/10	50,000,000.00	50,000,000.00	0.00	BNY	RABO
NTRD	YANK1	01/27/10	82836	BNP PARIBAS SF CD	0.14000	03/05/10	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	01/27/10	82845	BNP PARIBAS SF CD	0.16000	03/30/10	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	01/28/10	82861	ROYAL BK OF CANADA NY CD	0.13000	04/28/10	50,000,000.00	50,000,000.00	0.00	BNY	RBCDR
NTRD	YANK1	01/28/10	82857	BNP PARIBAS SF CD	0.14000	03/05/10	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	01/29/10	82871	DNB NOR BANK ASA NY CD	0.16000	03/31/10	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	01/29/10	82875	NORDEA BANK FINLAND PLC NY CD	0.15000	03/30/10	50,000,000.00	50,000,833.14	0.00	BNY	MFR
	YANK1 Total						1,675,000,000.00	1,675,010,099.95	7,451.39		
				PSI Total			**7,881,496,000.00**	**7,880,432,327.80**	**22,769.16**		

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Specific Purpose Investments
For the Period January 1, 2010 to January 31, 2010
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
SCAQM	CTDQ	01/15/10	82763	S OF C LAIF	0.00000	12/31/10	60,335.73	60,335.73	0.00	TTC	LAIF
	CTDQ Total						60,335.73	60,335.73	0.00		
SCAQM - SOUTH COAST AIR QUALITY MGMT Total							60,335.73	60,335.73	0.00		
SLIM	CTDQ	01/15/10	82761	S OF C LAIF	0.00000	12/31/10	20,942.34	20,942.34	0.00	TTC	LAIF
	CTDQ Total						20,942.34	20,942.34	0.00		
SLIM - SCHOOLS LINKED INSURANCE MGMT Total							20,942.34	20,942.34	0.00		
WASIA	CTDQ	01/15/10	82762	S OF C LAIF	0.00000	12/31/10	20,485.54	20,485.54	0.00	TTC	LAIF
	CTDQ Total						20,485.54	20,485.54	0.00		
WASIA - WHITTIER AREA SCHOOLS INS AUTH Total							20,485.54	20,485.54	0.00		
				SPI Total			**101,763.61**	**101,763.61**	**0.00**		

Los Angeles County Treasurer
Investment Transactions Journal
Sales Detail Report
Group: Pooled Surplus Investments
For the Period January 1, 2010 to January 31, 2010
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
01/12/10	NTRD	79827	FFCB 2.25 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	-5,205.95
01/15/10	NTRD	75588	FFCB 4.12 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
01/22/10	NTRD	81761	FFCB 1.625 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	134,288.19	25,134,288.19	11,540.79
01/22/10	NTRD	81769	FFCB 2.80 (CALLABLE)	Call	100.0000	40,000,000.00	40,000,000.00	367,111.11	40,367,111.11	0.00
01/22/10	NTRD	81770	FFCB 2.80 (CALLABLE)	Call	100.0000	10,098,000.00	10,098,000.00	92,677.20	10,190,677.20	0.00
01/22/10	NTRD	81792	FFCB 2.80 (CALLABLE)	Call	100.0000	14,509,000.00	14,509,000.00	133,160.38	14,642,160.38	6,681.12
01/28/10	NTRD	79851	FFCB 2.60 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
01/28/10	NTRD	79869	FFCB 2.60 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
01/28/10	NTRD	79870	FFCB 2.60 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
01/29/10	NTRD	82015	FFCB 2.99 (CALLABLE)	Call	100.0000	8,800,000.00	8,800,000.00	66,510.89	8,866,510.89	20,741.33
01/29/10	NTRD	82071	FFCB 2.99 (CALLABLE)	Call	100.0000	4,200,000.00	4,200,000.00	31,743.83	4,231,743.83	4,952.65
			FFCB Total			277,607,000.00	277,607,000.00	825,491.60	278,432,491.60	38,709.94
01/22/10	NTRD	75625	FHLB 4.05 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	11,537.36
01/22/10	NTRD	81779	FHLB 2.35 (CALLABLE)	Call	100.0000	44,200,000.00	44,200,000.00	328,921.67	44,528,921.67	20,090.91
			FHLB Total			69,200,000.00	69,200,000.00	328,921.67	69,528,921.67	31,628.27
01/06/10	NTRD	79684	FHLMC 2.16 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
01/06/10	NTRD	79719	FHLMC 2.25 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
01/13/10	NTRD	79924	FHLMC 2.15 (CALLABLE)	Call	100.0000	25,380,000.00	25,380,000.00	0.00	25,380,000.00	25,673.48
01/15/10	NTRD	81757	FHLMC 3.375 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	210,937.50	25,210,937.50	0.00
01/15/10	NTRD	81758	FHLMC 3.375 (CALLABLE)	Call	100.0000	25,850,000.00	25,850,000.00	218,109.38	26,068,109.38	0.00
01/20/10	NTRD	79886	FHLMC 2.25 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	-57,421.23
01/28/10	NTRD	81898	FHLMC 3.05 (CALLABLE)	Call	100.0000	15,992,000.00	15,992,000.00	121,939.00	16,113,939.00	22,766.27
01/28/10	NTRD	81927	FHLMC 3.05 (CALLABLE)	Call	100.0000	40,130,000.00	40,130,000.00	305,991.25	40,435,991.25	19,043.07
01/29/10	NTRD	81899	FHLMC 3.20 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	200,000.00	25,200,000.00	0.00
01/29/10	NTRD	81901	FHLMC 3.20 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	200,000.00	25,200,000.00	0.00
01/29/10	NTRD	81902	FHLMC 3.20 (CALLABLE)	Call	100.0000	20,000,000.00	20,000,000.00	160,000.00	20,160,000.00	9,490.69
01/29/10	NTRD	81903	FHLMC 3.20 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	200,000.00	25,200,000.00	0.00
			FHLMC Total			302,352,000.00	302,352,000.00	1,616,977.13	303,968,977.13	19,552.28
01/27/10	NTRD	79868	FHLMC 2.25 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
			FHLMC - MCSA Total			25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
			PSI Total			**674,159,000.00**	**674,159,000.00**	**2,771,390.40**	**676,930,390.40**	**89,890.49**

Los Angeles County Treasurer
Investment Transactions Journal
Sales Detail Report
Group: Specific Purpose Investments
For the Period January 1, 2010 to January 31, 2010
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
01/27/10	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**
01/22/10	SANIT	77174	FHLB 4.05 (CALLABLE)	Call	100.0000	220,000.00	220,000.00	0.00	220,000.00	0.00
01/29/10	SANIT	78192	FHLB 4.80 (CALLABLE)	Call	100.0000	60,000.00	60,000.00	0.00	60,000.00	0.00
			FHLB Total			280,000.00	280,000.00	0.00	280,000.00	0.00
01/07/10	SANIT	81067	FHLMC 2.15 (CALLABLE)	Call	100.0000	225,000.00	225,000.00	0.00	225,000.00	0.00
			FHLMC - MCSA Total			225,000.00	225,000.00	0.00	225,000.00	0.00
	SANIT - SANITATION DISTRICT Total					**505,000.00**	**505,000.00**	**0.00**	**505,000.00**	**0.00**
			SPI Total			**3,505,000.00**	**3,505,000.00**	**0.00**	**3,505,000.00**	**0.00**

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value
As of January 31, 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	4,114,025,319.30	4,114,076,885.02	51,565.72	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	7,765,505,294.79	7,765,051,223.33	(454,071.46)	0.00	0.00	0.00
Governments	798,299,333.32	798,814,000.00	514,666.68	198,305.34	221,744.09	23,438.75
Agencies	10,162,911,719.61	10,252,300,671.00	89,388,951.39	34,102,556.50	34,674,345.29	571,788.79
Municipals	0.00	0.00	0.00	5,250,000.00	5,250,000.00	0.00
Corp. & Deposit Notes	820,332,033.84	836,330,718.56	15,998,684.72	2,312,638.14	2,327,820.39	15,182.25
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	178,920,698.35	178,920,698.35	0.00
TOTAL	$23,661,073,700.86	$23,766,573,497.91	$105,499,797.05	$220,784,198.33	$221,394,608.12	$610,409.79

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
Market Pricing Exceptions
As of January 31, 2010
Attachment IXa

Security ID	Security Description	Calculated Market Price
82579	CHASE BK USA NA BK NOTE	100.00077715
82847	FNMA 3.00 (CALLABLE)	99.89800000
82863	FNMA 3.00 (CALLABLE)	99.89800000
82495	FNMA 2.80 (CALLABLE)	99.68100000
82496	FNMA 2.80 (CALLABLE)	99.68100000
82597	CITIBANK NA CD	100.00033322
82631	UNION BK OF CALIFORNIA CD	99.99999836
82632	UNION BK OF CALIFORNIA CD	99.99999836
82688	UNION BK OF CALIFORNIA CD	99.99927671
82767	UNION BK OF CALIFORNIA CD	99.99861018
82859	CITIBANK NA CD	99.99841671
82831	UNION BK OF CALIFORNIA CD	99.99677820
82559	NORDEA BK FINLAND PLC NY CD	100.00005550
82338	CIBC NY CD	100.00008325
82339	SVENSKA HANDELSBANKEN AB NY CD	100.00005548
82340	RABOBANK NEDERLAND NV NY CD	100.00022192
82341	RABOBANK NEDERLAND NV NY CD	100.00022192
82128	SVENSKA HANDELSBANKEN AB NY CD	100.00138798
82682	DEUTSCHE BK AG NY CD	100.00013874
82591	BNP PARIBAS SF CD	100.00041640
82664	SOCIETE GENERALE NY CD	100.00090253
82665	SOCIETE GENERALE NY CD	100.00090253
82666	BNP PARIBAS SF CD	100.00027760
82676	NORDEA BK FINLAND PLC NY CD	100.00049963
82433	SVENSKA HANDELSBANKEN AB NY CD	100.00083245
82687	BNP PARIBAS SF CD	100.00061069
82679	BK OF NOVA SCOTIA HOUSTON CD	100.00199815
82545	NORDEA BK FINLAND PLC NY CD	99.99955459
82696	DEUTSCHE BK AG NY CD	99.99952724
82697	DEUTSCHE BK AG NY CD	99.99952724
82720	BARCLAYS BK PLC NY CD	99.99952736
82698	BARCLAYS BK PLC NY CD	99.99947153
82699	BARCLAYS BK PLC NY CD	99.99947153
82711	DEUTSCHE BK AG NY CD	99.99894396
82557	DNB NOR BANK ASA NY CD	99.99894336
82536	BARCLAYS BK PLC NY CD	99.99999855
82537	BARCLAYS BK PLC NY CD	99.99999855
82273	A & NZ BANKING GROUP NY CD	100.00121917
82274	A & NZ BANKING GROUP NY CD	100.00121917
82755	BK OF MONTREAL CHICAGO CD	100.00138812
82756	BK OF MONTREAL CHICAGO CD	100.00138812
82798	NORDEA BK FINLAND PLC NY CD	99.99861088
82722	DNB NOR BANK ASA NY CD	99.99638867
82639	BK OF NOVA SCOTIA HOUSTON CD	99.99927632
82598	BARCLAYS BK PLC NY CD	99.99927622
82293	COMMONWEALTH BK OF AU NY CD	99.99999682
82294	COMMONWEALTH BK OF AU NY CD	99.99999682
82651	BK OF NOVA SCOTIA HOUSTON CD	99.99919288
82811	SOCIETE GENERALE NY CD	100.00161065
82823	NORDEA BK FINLAND PLC NY CD	99.99758346
82641	BK OF NOVA SCOTIA HOUSTON CD	100.00041472
82351	TORONTO DOMINION BK NY CD	100.00171799
82857	BNP PARIBAS SF CD	99.99725025
82836	BNP PARIBAS SF CD	99.99725019
80241	BARCLAYS BK PLC NY CD	100.24416251
82437	WESTPAC BANKING CORP NY CD	99.99894049
82403	RABOBANK NEDERLAND NV NY CD	100.00210562
82404	RABOBANK NEDERLAND NV NY CD	100.00210562
82739	RABOBANK NEDERLAND NV NY CD	99.99522202
82740	RABOBANK NEDERLAND NV NY CD	99.99522202
82515	RABOBANK NEDERLAND NV NY CD	100.00124438
82516	RABOBANK NEDERLAND NV NY CD	100.00124438
82532	ROYAL BK OF CANADA NY CD	99.99374775
82780	BK OF NOVA SCOTIA HOUSTON CD	99.99608337
82800	SOCIETE GENERALE NY CD	100.00283134

Los Angeles County Treasurer
Market Pricing Exceptions
As of January 31, 2010
Attachment IXa

Security ID	Security Description	Calculated Market Price
82583	ROYAL BK OF CANADA NY CD	99.99410865
82599	ROYAL BK OF CANADA NY CD	99.99249871
82600	ROYAL BK OF CANADA NY CD	99.99249871
82640	CIBC NY CD	99.99838498
82810	DNB NOR BANK ASA NY CD	99.99194636
82845	BNP PARIBAS SF CD	99.99677820
82875	NORDEA BANK FINLAND PLC NY CD	99.99516783
82871	DNB NOR BANK ASA NY CD	99.99672293
82830	BK OF NOVA SCOTIA HOUSTON CD	99.99508429
82603	SVENSKA HANDELSBANKEN AB NY CD	100.00163311
82653	BK OF MONTREAL CHICAGO CD	99.99016652
82669	WESTPAC BANKING CORP NY CD	99.99666420
82392	TORONTO DOMINION BK NY CD	99.99810210
82779	A & NZ BANKING GROUP NY CD	99.99341769
82832	SVENSKA HANDELSBANKEN AB NY CD	99.99291919
82820	COMMONWEALTH BK OF AU NY CD	99.98806065
82861	ROYAL BK OF CANADA NY CD	99.98067592
82835	RABOBANK NEDERLAND NV NY CD	99.99022627
82342	TORONTO DOMINION BK NY CD	99.99997088
82451	COMMONWEALTH BK OF AU NY CD	100.01112746
82452	COMMONWEALTH BK OF AU NY CD	100.01112746
82514	WESTPAC BANKING CORP NY CD	100.00746601
82512	TORONTO DOMINION BK NY CD	100.01129403
82561	A & NZ BANKING GROUP NY CD	100.00394198
82578	COMMONWEALTH BK OF AU NY CD	100.00397085
82343	TORONTO DOMINION BK NY CD	99.99579674

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
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Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BNOT	82579	CHASE BK USA NA BK NOTE	0.19000	02/04/10	50,000,000.00	50,000,145.64	50,000,385.00
PSI	NTRD	BNOT	82694	BK OF AMERICA NA BK NOTE	0.14000	02/12/10	50,000,000.00	50,000,000.00	49,999,500.00
PSI	NTRD	BNOT	82695	BK OF AMERICA NA BK NOTE	0.14000	02/12/10	25,000,000.00	25,000,000.00	24,999,750.00
PSI	NTRD	BNOT	82670	BK OF AMERICA NA BK NOTE	0.15000	02/19/10	50,000,000.00	50,000,000.00	49,999,500.00
PSI	NTRD	BNOT	82775	BK OF AMERICA NA BK NOTE	0.15000	03/01/10	50,000,000.00	50,000,000.00	49,999,000.00
PSI	NTRD	BNOT	82776	BK OF AMERICA NA BK NOTE	0.15000	03/01/10	25,000,000.00	25,000,000.00	24,999,500.00
PSI	NTRD	BNOT	82733	BK OF AMERICA NA BK NOTE	0.15000	03/16/10	50,000,000.00	50,000,000.00	49,994,000.00
		BNOT Total					300,000,000.00	300,000,145.64	299,991,635.00
PSI	NTRD	BNOT3	80744	US BANK NA BK NOTE	6.37500	08/01/11	8,000,000.00	8,327,466.67	8,652,160.00
		BNOT3 Total					8,000,000.00	8,327,466.67	8,652,160.00
PSI	NTRD	CNFL	76814	TOYOTA MOTOR CREDIT CORP FRN	0.29250	04/07/10	50,000,000.00	50,000,000.00	50,002,500.00
PSI	NTRD	CNFL	77484	MORGAN STANLEY FRN	2.37250	05/14/10	25,000,000.00	25,000,000.00	25,148,437.50
PSI	NTRD	CNFL	82226	MORGAN STANLEY FRN	2.37250	05/14/10	50,000,000.00	50,275,400.00	50,296,875.00
PSI	NTRD	CNFL	82227	MORGAN STANLEY FRN	2.37250	05/14/10	4,955,000.00	4,982,292.14	4,984,420.31
PSI	NTRD	CNFL	80465	GE CAPITAL CORP FRN	0.33875	04/28/11	50,000,000.00	46,546,937.42	49,943,000.00
PSI	NTRD	CNFL	80609	GE CAPITAL CORP FRN	0.34250	08/15/11	5,000,000.00	4,597,195.29	4,971,350.00
PSI	NTRD	CNFL	80610	GE CAPITAL CORP FRN	0.34250	08/15/11	15,000,000.00	13,937,647.06	14,914,050.00
		CNFL Total					199,955,000.00	195,339,471.91	200,260,632.81
PSI	NTRD	CNFM	82326	WESTPAC BANKING CORP NY FRN	0.26094	12/03/10	50,000,000.00	50,004,228.74	49,978,850.00
PSI	NTRD	CNFM	82327	WESTPAC BANKING CORP NY FRN	0.26094	12/03/10	50,000,000.00	50,004,228.74	49,978,850.00
		CNFM Total					100,000,000.00	100,008,457.48	99,957,700.00
PSI	NTRD	CNFX	80239	GE CAPITAL CORP MTN	4.25000	09/13/10	10,000,000.00	9,815,159.42	10,256,250.00
PSI	NTRD	CNFX	80432	GE CAPITAL CORP MTN	4.25000	09/13/10	14,330,000.00	14,317,233.27	14,697,206.25
PSI	NTRD	CNFX	82611	GE CAPITAL CORP MTN	6.87500	11/15/10	9,415,000.00	9,883,844.86	9,890,645.80
PSI	NTRD	CNFX	80240	GE CAPITAL CORP MTN	5.00000	12/01/10	10,000,000.00	9,807,923.93	10,377,600.00
PSI	NTRD	CNFX	80243	GE CAPITAL CORP MTN	5.00000	12/01/10	5,000,000.00	4,909,964.34	5,188,800.00
PSI	NTRD	CNFX	80606	GE CAPITAL CORP MTN	5.00000	12/01/10	9,000,000.00	9,089,443.76	9,339,840.00
PSI	NTRD	CNFX	75744	MORGAN STANLEY MTN	5.05000	01/21/11	25,000,000.00	25,111,926.47	25,975,750.00
PSI	NTRD	CNFX	80244	GE CAPITAL CORP MTN	6.12500	02/22/11	5,000,000.00	4,898,634.45	5,282,031.00
PSI	NTRD	CNFX	80251	GE CAPITAL CORP MTN	6.12500	02/22/11	5,000,000.00	4,898,492.29	5,282,031.00
PSI	NTRD	CNFX	80418	GE CAPITAL CORP MTN	5.00000	11/15/11	2,518,000.00	2,526,577.51	2,667,921.72
PSI	NTRD	CNFX	80419	GE CAPITAL CORP MTN	5.00000	11/15/11	3,000,000.00	3,010,219.44	3,178,620.00
PSI	NTRD	CNFX	80522	GE CAPITAL CORP MTN	5.00000	11/15/11	1,157,000.00	1,166,608.97	1,225,887.78
PSI	NTRD	CNFX	80769	GE CAPITAL CORP MTN	5.00000	11/15/11	10,000,000.00	10,179,759.65	10,595,400.00
PSI	NTRD	CNFX	80593	GE CAPITAL CORP MTN	4.37500	11/21/11	1,500,000.00	1,498,065.52	1,571,310.00
PSI	NTRD	CNFX	80245	GE CAPITAL CORP MTN	5.87500	02/15/12	9,000,000.00	8,469,067.16	9,685,980.00
PSI	NTRD	CNFX	80466	GE CAPITAL CORP MTN	5.87500	02/15/12	10,000,000.00	10,050,455.17	10,762,200.00
PSI	NTRD	CNFX	80700	GE CAPITAL CORP MTN	5.87500	02/15/12	10,000,000.00	10,163,578.08	10,762,200.00

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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	10,155,969.32	10,762,200.00
PSI	NTRD	CNFX	80208	CHEVRON CORP CO NOTE	3.45000	03/03/12	50,000,000.00	49,997,916.97	52,268,000.00
PSI	NTRD	CNFX	80257	GE CAPITAL CORP MTN	4.37500	03/03/12	5,900,000.00	5,386,573.53	6,178,480.00
PSI	NTRD	CNFX	81648	BARCLAYS BK PLC NY MTN	5.45000	09/12/12	10,606,000.00	11,319,078.03	11,520,237.20
		CNFX Total					216,426,000.00	216,656,492.14	227,468,590.75
PSI	NTRD	CPD	82355	BARTON CAPITAL LLC CP	0.16000	02/01/10	50,000,000.00	50,000,000.00	49,998,165.00
PSI	NTRD	CPD	82418	BARTON CAPITAL LLC CP	0.16000	02/01/10	41,037,000.00	41,037,000.00	41,035,493.94
PSI	NTRD	CPD	82568	BARTON CAPITAL LLC CP	0.15000	02/01/10	35,000,000.00	35,000,000.00	34,998,715.50
PSI	NTRD	CPD	82588	ING US FUNDING LLC CP	0.17000	02/01/10	50,000,000.00	50,000,000.00	49,998,165.00
PSI	NTRD	CPD	82589	ING US FUNDING LLC CP	0.17000	02/01/10	20,000,000.00	20,000,000.00	19,999,266.00
PSI	NTRD	CPD	82601	ABN AMRO NA FINANCE INC CP	0.10000	02/01/10	50,000,000.00	50,000,000.00	49,998,165.00
PSI	NTRD	CPD	82602	ABN AMRO NA FINANCE INC CP	0.10000	02/01/10	50,000,000.00	50,000,000.00	49,998,165.00
PSI	NTRD	CPD	82667	ING US FUNDING LLC CP	0.17000	02/01/10	50,000,000.00	50,000,000.00	49,998,165.00
PSI	NTRD	CPD	82691	ING US FUNDING LLC CP	0.15000	02/01/10	50,000,000.00	50,000,000.00	49,998,165.00
PSI	NTRD	CPD	82692	ING US FUNDING LLC CP	0.15000	02/01/10	25,000,000.00	25,000,000.00	24,999,082.50
PSI	NTRD	CPD	82869	DEUTSCHE BK FINANCIAL LLC CP	0.11000	02/01/10	50,000,000.00	50,000,000.00	49,998,440.00
PSI	NTRD	CPD	82870	DEUTSCHE BK FINANCIAL LLC CP	0.11000	02/01/10	50,000,000.00	50,000,000.00	49,998,440.00
PSI	NTRD	CPD	82874	CRC FUNDING LLC CP	0.12000	02/01/10	19,500,000.00	19,500,000.00	19,500,000.00
PSI	NTRD	CPD	82447	PARK AVE RECEIVABLES CO LLC CP	0.17000	02/02/10	30,000,000.00	29,999,858.33	29,998,731.00
PSI	NTRD	CPD	82473	BARTON CAPITAL LLC CP	0.16000	02/02/10	35,015,000.00	35,014,844.38	35,013,518.87
PSI	NTRD	CPD	82681	ING US FUNDING LLC CP	0.16000	02/02/10	50,000,000.00	49,999,777.78	49,997,885.00
PSI	NTRD	CPD	82693	JUPITER SECURITIZATION CORP CP	0.14000	02/02/10	25,000,000.00	24,999,902.78	24,998,942.50
PSI	NTRD	CPD	82741	GE CAPITAL CORP CP	0.11000	02/02/10	50,000,000.00	49,999,847.22	49,998,000.00
PSI	NTRD	CPD	82430	ING US FUNDING LLC CP	0.18000	02/03/10	50,000,000.00	49,999,500.00	49,997,610.00
PSI	NTRD	CPD	82539	PARK AVE RECEIVABLES CO LLC CP	0.17000	02/03/10	50,000,000.00	49,999,527.78	49,997,610.00
PSI	NTRD	CPD	82663	JUPITER SECURITIZATION CORP CP	0.15000	02/03/10	50,000,000.00	49,999,583.33	49,997,610.00
PSI	NTRD	CPD	82704	PARK AVE RECEIVABLES CO LLC CP	0.14000	02/03/10	50,000,000.00	49,999,611.11	49,997,610.00
PSI	NTRD	CPD	82794	GE CAPITAL CORP CP	0.10000	02/03/10	50,000,000.00	49,999,722.22	49,997,750.00
PSI	NTRD	CPD	82674	HSBC FINANCE CORP CP	0.14000	02/04/10	50,000,000.00	49,999,416.67	49,997,330.00
PSI	NTRD	CPD	82675	HSBC FINANCE CORP CP	0.14000	02/04/10	25,000,000.00	24,999,708.33	24,998,665.00
PSI	NTRD	CPD	82786	CITIGROUP FUNDING INC CP	0.15000	02/04/10	40,000,000.00	39,999,500.00	39,997,864.00
PSI	NTRD	CPD	82122	RANGER FUNDING CO LLC CP	0.21000	02/05/10	47,087,000.00	47,085,901.30	47,084,226.58
PSI	NTRD	CPD	82528	PARK AVE RECEIVABLES CO LLC CP	0.16000	02/05/10	50,000,000.00	49,999,111.11	49,997,055.00
PSI	NTRD	CPD	82577	BRYANT PARK FUNDING LLC CP	0.17000	02/05/10	50,000,000.00	49,999,055.56	49,997,055.00
PSI	NTRD	CPD	82662	FALCON ASSET SEC CORP CP	0.15000	02/05/10	50,000,000.00	49,999,166.67	49,997,055.00
PSI	NTRD	CPD	82705	FALCON ASSET SEC CORP CP	0.14000	02/05/10	50,000,000.00	49,999,222.22	49,997,055.00
PSI	NTRD	CPD	82825	GE CAPITAL CORP CP	0.10000	02/05/10	50,000,000.00	49,999,444.44	49,997,250.00
PSI	NTRD	CPD	82826	GE CAPITAL CORP CP	0.10000	02/05/10	50,000,000.00	49,999,444.44	49,997,250.00
PSI	NTRD	CPD	82132	CAFCO LLC CP	0.24000	02/08/10	50,000,000.00	49,997,666.67	49,996,220.00
PSI	NTRD	CPD	82471	PARK AVE RECEIVABLES CO LLC CP	0.16000	02/08/10	36,900,000.00	36,898,852.00	36,897,210.36
PSI	NTRD	CPD	82550	SHEFFIELD RECEIVABLES CORP CP	0.18000	02/08/10	38,000,000.00	37,998,670.00	37,997,340.00

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PSI	NTRD	CPD	82552	FALCON ASSET SEC CORP CP	0.16000	02/08/10	41,021,000.00	41,019,723.79	41,017,898.81
PSI	NTRD	CPD	82684	REGENCY MARKETS NO. 1 LLC CP	0.18000	02/08/10	38,210,000.00	38,208,662.65	38,207,111.32
PSI	NTRD	CPD	82443	THUNDER BAY FUNDING LLC CP	0.18000	02/09/10	50,000,000.00	49,998,000.00	49,995,940.00
PSI	NTRD	CPD	82482	ING US FUNDING LLC CP	0.18000	02/09/10	50,000,000.00	49,998,000.00	49,995,940.00
PSI	NTRD	CPD	82689	ABN AMRO NA FINANCE INC CP	0.18000	02/09/10	50,000,000.00	49,998,000.00	49,995,940.00
PSI	NTRD	CPD	82713	CITIGROUP FUNDING INC CP	0.15000	02/09/10	30,745,000.00	30,743,975.17	30,742,503.51
PSI	NTRD	CPD	82353	CIESCO LLC CP	0.19000	02/10/10	50,000,000.00	49,997,625.00	49,995,665.00
PSI	NTRD	CPD	82444	REGENCY MARKETS NO. 1 LLC CP	0.20000	02/10/10	50,000,000.00	49,997,500.00	49,995,665.00
PSI	NTRD	CPD	82445	REGENCY MARKETS NO. 1 LLC CP	0.19000	02/10/10	50,000,000.00	49,997,625.00	49,995,665.00
PSI	NTRD	CPD	82553	THUNDER BAY FUNDING LLC CP	0.17000	02/10/10	25,000,000.00	24,998,937.50	24,997,832.50
PSI	NTRD	CPD	82554	THUNDER BAY FUNDING LLC CP	0.17000	02/10/10	25,013,000.00	25,011,936.95	25,010,831.37
PSI	NTRD	CPD	82671	CRC FUNDING LLC CP	0.15000	02/10/10	50,000,000.00	49,998,125.00	49,995,665.00
PSI	NTRD	CPD	82703	THUNDER BAY FUNDING LLC CP	0.15000	02/10/10	22,051,000.00	22,050,173.09	22,049,088.18
PSI	NTRD	CPD	82710	BRYANT PARK FUNDING LLC CP	0.16000	02/10/10	18,000,000.00	17,999,280.00	17,998,439.40
PSI	NTRD	CPD	82715	BARTON CAPITAL LLC CP	0.14000	02/10/10	28,012,000.00	28,011,019.58	28,009,571.36
PSI	NTRD	CPD	82742	TULIP FUNDING CORP CP	0.13000	02/10/10	25,000,000.00	24,999,187.50	24,997,832.50
PSI	NTRD	CPD	82793	CITIGROUP FUNDING INC CP	0.16000	02/10/10	30,000,000.00	29,998,800.00	29,997,399.00
PSI	NTRD	CPD	82540	BARTON CAPITAL LLC CP	0.16000	02/11/10	50,000,000.00	49,997,777.78	49,995,385.00
PSI	NTRD	CPD	82595	HSBC FINANCE CORP CP	0.15000	02/11/10	50,000,000.00	49,997,916.67	49,995,385.00
PSI	NTRD	CPD	82596	HSBC FINANCE CORP CP	0.15000	02/11/10	25,000,000.00	24,998,958.33	24,997,692.50
PSI	NTRD	CPD	82719	ABN AMRO NA FINANCE INC CP	0.17000	02/11/10	50,000,000.00	49,997,638.89	49,995,385.00
PSI	NTRD	CPD	82727	PARK AVE RECEIVABLES CO LLC CP	0.13000	02/11/10	25,000,000.00	24,999,097.22	24,997,692.50
PSI	NTRD	CPD	82828	TULIP FUNDING CORP CP	0.13000	02/11/10	38,713,000.00	38,711,602.03	38,709,426.79
PSI	NTRD	CPD	82499	JUPITER SECURITIZATION CORP CP	0.16000	02/12/10	50,000,000.00	49,997,555.56	49,995,110.00
PSI	NTRD	CPD	82500	ING US FUNDING LLC CP	0.18000	02/12/10	50,000,000.00	49,997,250.00	49,995,110.00
PSI	NTRD	CPD	82562	THUNDER BAY FUNDING LLC CP	0.17000	02/12/10	50,000,000.00	49,997,402.78	49,995,110.00
PSI	NTRD	CPD	82569	THUNDER BAY FUNDING LLC CP	0.17000	02/12/10	50,000,000.00	49,997,402.78	49,995,110.00
PSI	NTRD	CPD	82619	HSBC FINANCE CORP CP	0.15000	02/12/10	50,000,000.00	49,997,708.33	49,995,110.00
PSI	NTRD	CPD	82620	HSBC FINANCE CORP CP	0.15000	02/12/10	25,000,000.00	24,998,854.17	24,997,555.00
PSI	NTRD	CPD	82673	CITIGROUP FUNDING INC CP	0.17000	02/12/10	30,000,000.00	29,998,441.67	29,997,066.00
PSI	NTRD	CPD	82712	ABN AMRO NA FINANCE INC CP	0.17000	02/12/10	50,000,000.00	49,997,402.78	49,995,110.00
PSI	NTRD	CPD	82718	BRYANT PARK FUNDING LLC CP	0.16000	02/12/10	50,000,000.00	49,997,555.56	49,995,110.00
PSI	NTRD	CPD	82799	TULIP FUNDING CORP CP	0.13500	02/12/10	50,000,000.00	49,997,937.50	49,995,110.00
PSI	NTRD	CPD	82468	SHEFFIELD RECEIVABLES CORP CP	0.19000	02/16/10	25,000,000.00	24,998,020.83	24,997,250.00
PSI	NTRD	CPD	82535	ING US FUNDING LLC CP	0.18000	02/16/10	50,000,000.00	49,996,250.00	49,994,000.00
PSI	NTRD	CPD	82701	BARTON CAPITAL LLC CP	0.14000	02/16/10	25,011,000.00	25,009,541.03	25,007,998.68
PSI	NTRD	CPD	82702	BARTON CAPITAL LLC CP	0.14000	02/16/10	25,000,000.00	24,998,541.67	24,997,000.00
PSI	NTRD	CPD	82725	BARTON CAPITAL LLC CP	0.14000	02/16/10	50,000,000.00	49,997,083.33	49,994,000.00
PSI	NTRD	CPD	82726	BARTON CAPITAL LLC CP	0.14000	02/16/10	5,000,000.00	4,999,708.33	4,999,400.00
PSI	NTRD	CPD	82728	THUNDER BAY FUNDING LLC CP	0.14000	02/16/10	30,005,000.00	30,003,249.71	30,001,399.40
PSI	NTRD	CPD	82737	JUPITER SECURITIZATION CORP CP	0.14000	02/16/10	50,000,000.00	49,997,083.33	49,994,000.00
PSI	NTRD	CPD	82743	PARK AVE RECEIVABLES CO LLC CP	0.13000	02/17/10	25,000,000.00	24,998,555.56	24,996,860.00

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PSI	NTRD	CPD	82778	BARTON CAPITAL LLC CP	0.13000	02/17/10	35,000,000.00	34,997,977.78	34,995,604.00
PSI	NTRD	CPD	82785	BRYANT PARK FUNDING LLC CP	0.16000	02/17/10	37,902,000.00	37,899,304.74	37,897,239.51
PSI	NTRD	CPD	82839	REGENCY MARKETS NO. 1 LLC CP	0.16000	02/17/10	34,243,000.00	34,240,564.94	34,238,699.08
PSI	NTRD	CPD	82526	THUNDER BAY FUNDING LLC CP	0.17000	02/18/10	25,000,000.00	24,997,993.06	24,996,720.00
PSI	NTRD	CPD	82527	THUNDER BAY FUNDING LLC CP	0.17000	02/18/10	25,021,000.00	25,018,991.37	25,017,717.24
PSI	NTRD	CPD	82700	ABN AMRO NA FINANCE INC CP	0.18000	02/18/10	49,262,000.00	49,257,812.73	49,255,536.83
PSI	NTRD	CPD	82732	CITIGROUP FUNDING INC CP	0.16000	02/18/10	10,000,000.00	9,999,244.44	9,998,688.00
PSI	NTRD	CPD	82745	ABN AMRO NA FINANCE INC CP	0.20000	02/18/10	50,000,000.00	49,995,277.78	49,993,440.00
PSI	NTRD	CPD	82782	JUPITER SECURITIZATION CORP CP	0.14000	02/18/10	40,000,000.00	39,997,355.55	39,994,752.00
PSI	NTRD	CPD	82854	PARK AVE RECEIVABLES CO LLC CP	0.14000	02/18/10	50,000,000.00	49,996,694.45	49,993,440.00
PSI	NTRD	CPD	82855	DEUTSCHE BK FINANCIAL LLC CP	0.12000	02/18/10	50,000,000.00	49,997,166.67	49,993,440.00
PSI	NTRD	CPD	82501	VARIABLE FUNDING CAP CO LLC CP	0.17000	02/19/10	40,000,000.00	39,996,600.00	39,995,000.00
PSI	NTRD	CPD	82555	VARIABLE FUNDING CAP CO LLC CP	0.17000	02/19/10	50,000,000.00	49,995,750.00	49,993,750.00
PSI	NTRD	CPD	82672	BARTON CAPITAL LLC CP	0.15000	02/19/10	10,003,000.00	10,002,249.78	10,001,632.59
PSI	NTRD	CPD	82716	BARTON CAPITAL LLC CP	0.13000	02/19/10	50,000,000.00	49,996,750.00	49,993,165.00
PSI	NTRD	CPD	82717	BARTON CAPITAL LLC CP	0.13000	02/19/10	21,000,000.00	20,998,635.00	20,997,129.30
PSI	NTRD	CPD	82758	TULIP FUNDING CORP CP	0.14000	02/19/10	50,000,000.00	49,996,500.00	49,993,165.00
PSI	NTRD	CPD	82774	TULIP FUNDING CORP CP	0.15000	02/19/10	33,797,000.00	33,794,465.23	33,792,379.95
PSI	NTRD	CPD	82373	REGENCY MARKETS NO. 1 LLC CP	0.20000	02/22/10	50,000,000.00	49,994,166.67	49,992,330.00
PSI	NTRD	CPD	82374	REGENCY MARKETS NO. 1 LLC CP	0.20000	02/22/10	50,000,000.00	49,994,166.67	49,992,330.00
PSI	NTRD	CPD	82375	REGENCY MARKETS NO. 1 LLC CP	0.20000	02/22/10	2,173,000.00	2,172,746.48	2,172,666.66
PSI	NTRD	CPD	82580	RANGER FUNDING CO LLC CP	0.18000	02/22/10	50,000,000.00	49,994,750.00	49,992,330.00
PSI	NTRD	CPD	82582	JUPITER SECURITIZATION CORP CP	0.16000	02/22/10	40,000,000.00	39,996,266.67	39,993,864.00
PSI	NTRD	CPD	82791	TULIP FUNDING CORP CP	0.15000	02/22/10	25,000,000.00	24,997,812.50	24,996,165.00
PSI	NTRD	CPD	82827	TULIP FUNDING CORP CP	0.14000	02/22/10	50,000,000.00	49,995,916.66	49,992,330.00
PSI	NTRD	CPD	82525	SHEFFIELD RECEIVABLES CORP	0.19000	02/23/10	50,000,000.00	49,994,194.45	49,992,750.00
PSI	NTRD	CPD	82551	VARIABLE FUNDING CAP CO LLC CP	0.16000	02/23/10	50,000,000.00	49,995,111.11	49,992,750.00
PSI	NTRD	CPD	82571	FALCON ASSET SEC CORP CP	0.16000	02/23/10	31,000,000.00	30,996,968.89	30,995,074.10
PSI	NTRD	CPD	82581	FALCON ASSET SEC CORP CP	0.16000	02/23/10	50,000,000.00	49,995,111.11	49,992,055.00
PSI	NTRD	CPD	82590	PARK AVE RECEIVABLES CO LLC CP	0.16000	02/23/10	50,000,000.00	49,995,111.11	49,992,055.00
PSI	NTRD	CPD	82507	SHEFFIELD RECEIVABLES CORP CP	0.19000	02/24/10	50,000,000.00	49,993,930.56	49,992,500.00
PSI	NTRD	CPD	82556	VARIABLE FUNDING CAP CO LLC CP	0.17000	02/24/10	50,000,000.00	49,994,569.45	49,992,500.00
PSI	NTRD	CPD	82760	ABN AMRO NA FINANCE INC CP	0.19000	02/24/10	50,000,000.00	49,993,930.56	49,991,775.00
PSI	NTRD	CPD	82769	HSBC FINANCE CORP CP	0.16000	02/24/10	50,000,000.00	49,994,888.89	49,991,775.00
PSI	NTRD	CPD	82852	JUPITER SECURITIZATION CORP CP	0.14000	02/24/10	25,000,000.00	24,997,763.89	24,995,887.50
PSI	NTRD	CPD	82853	JUPITER SECURITIZATION CORP CP	0.14000	02/24/10	25,008,000.00	25,005,763.17	25,003,886.18
PSI	NTRD	CPD	82752	FALCON ASSET SEC CORP CP	0.13000	02/25/10	50,000,000.00	49,995,666.67	49,991,500.00
PSI	NTRD	CPD	82759	FALCON ASSET SEC CORP CP	0.14000	02/25/10	50,000,000.00	49,995,333.34	49,991,500.00
PSI	NTRD	CPD	82796	FALCON ASSET SEC CORP CP	0.13000	02/25/10	25,000,000.00	24,997,833.34	24,995,750.00
PSI	NTRD	CPD	82797	FALCON ASSET SEC CORP CP	0.13000	02/25/10	26,010,000.00	26,007,745.80	26,005,578.30
PSI	NTRD	CPD	82840	ABN AMRO NA FINANCE INC CP	0.20000	02/25/10	50,000,000.00	49,993,333.33	49,991,500.00
PSI	NTRD	CPD	82650	CBA (DELAWARE) FINANCE INC CP	0.11000	02/26/10	50,000,000.00	49,996,180.56	49,992,000.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	82708	ABN AMRO NA FINANCE INC CP	0.19000	02/26/10	50,000,000.00	49,993,402.78	49,991,220.00
PSI	NTRD	CPD	82765	GE CAPITAL CORP CP	0.14000	02/26/10	50,000,000.00	49,995,138.89	49,992,000.00
PSI	NTRD	CPD	82766	GE CAPITAL CORP CP	0.14000	02/26/10	38,695,000.00	38,691,237.99	38,688,808.80
PSI	NTRD	CPD	82772	FALCON ASSET SEC CORP CP	0.14000	02/26/10	50,000,000.00	49,995,138.89	49,991,220.00
PSI	NTRD	CPD	82812	BRYANT PARK FUNDING LLC CP	0.15000	02/26/10	50,000,000.00	49,994,791.67	49,991,220.00
PSI	NTRD	CPD	82680	CITIGROUP FUNDING INC CP	0.18000	03/01/10	20,000,000.00	19,997,200.00	19,995,878.00
PSI	NTRD	CPD	82707	CITIGROUP FUNDING INC CP	0.17000	03/01/10	16,000,000.00	15,997,884.44	15,996,702.40
PSI	NTRD	CPD	82748	CIESCO LLC CP	0.14000	03/01/10	50,000,000.00	49,994,555.56	49,989,695.00
PSI	NTRD	CPD	82792	HSBC FINANCE CORP CP	0.16000	03/01/10	50,000,000.00	49,993,777.78	49,989,695.00
PSI	NTRD	CPD	82814	PARK AVE RECEIVABLES CO LLC CP	0.14000	03/01/10	50,000,000.00	49,994,555.56	49,989,695.00
PSI	NTRD	CPD	82816	JP MORGAN CHASE & CO CP	0.12000	03/01/10	50,000,000.00	49,995,333.33	49,989,695.00
PSI	NTRD	CPD	82858	FALCON ASSET SEC CORP CP	0.15000	03/01/10	35,250,000.00	35,245,887.50	35,242,400.10
PSI	NTRD	CPD	82808	CITIGROUP FUNDING INC CP	0.18000	03/02/10	36,000,000.00	35,994,780.00	35,992,342.80
PSI	NTRD	CPD	82815	DEUTSCHE BK FINANCIAL LLC CP	0.13000	03/02/10	50,000,000.00	49,994,763.89	49,989,365.00
PSI	NTRD	CPD	82817	JUPITER SECURITIZATION CORP CP	0.14000	03/02/10	50,000,000.00	49,994,361.11	49,989,365.00
PSI	NTRD	CPD	82868	FALCON ASSET SEC CORP CP	0.14000	03/02/10	50,000,000.00	49,994,361.11	50,000,000.00
PSI	NTRD	CPD	82773	SHEFFIELD RECEIVABLES CORP CP	0.14000	03/03/10	50,000,000.00	49,994,166.66	49,990,250.00
PSI	NTRD	CPD	82841	DEUTSCHE BK FINANCIAL LLC CP	0.13000	03/03/10	50,000,000.00	49,994,583.34	49,989,030.00
PSI	NTRD	CPD	82856	ABN AMRO NA FINANCE INC CP	0.21000	03/03/10	50,000,000.00	49,991,250.00	49,989,030.00
PSI	NTRD	CPD	82738	SHEFFIELD RECEIVABLES CORP CP	0.15000	03/04/10	50,000,000.00	49,993,541.67	49,990,000.00
PSI	NTRD	CPD	82818	CITIGROUP FUNDING INC CP	0.18000	03/04/10	26,706,000.00	26,701,860.57	26,699,964.44
PSI	NTRD	CPD	82837	HSBC FINANCE CORP CP	0.16000	03/04/10	50,000,000.00	49,993,111.11	49,988,700.00
PSI	NTRD	CPD	82842	DEUTSCHE BK FINANCIAL LLC CP	0.13000	03/04/10	50,000,000.00	49,994,402.78	49,988,700.00
PSI	NTRD	CPD	82851	BARTON CAPITAL LLC CP	0.14000	03/04/10	30,000,000.00	29,996,383.34	29,992,983.00
PSI	NTRD	CPD	82747	JUPITER SECURITIZATION CORP CP	0.16000	03/05/10	50,000,000.00	49,992,888.89	49,988,360.00
PSI	NTRD	CPD	82749	PARK AVE RECEIVABLES CO LLC CP	0.16000	03/05/10	50,000,000.00	49,992,888.89	49,988,360.00
PSI	NTRD	CPD	82753	FALCON ASSET SEC CORP CP	0.16000	03/05/10	44,000,000.00	43,993,742.22	43,989,756.80
PSI	NTRD	CPD	82795	ING US FUNDING LLC CP	0.16000	03/05/10	50,000,000.00	49,992,888.89	49,988,360.00
PSI	NTRD	CPD	82804	ABN AMRO NA FINANCE INC CP	0.23000	03/05/10	50,000,000.00	49,989,777.78	49,988,360.00
PSI	NTRD	CPD	82843	DEUTSCHE BK FINANCIAL LLC CP	0.13000	03/05/10	50,000,000.00	49,994,222.22	49,988,360.00
PSI	NTRD	CPD	82867	JUPITER SECURITIZATION CORP CP	0.14000	03/05/10	50,000,000.00	49,993,777.77	49,988,360.00
PSI	NTRD	CPD	82629	BARTON CAPITAL LLC CP	0.18000	03/08/10	39,773,000.00	39,766,039.73	39,762,921.52
PSI	NTRD	CPD	82678	SHEFFIELD RECEIVABLES CORP CP	0.17000	03/08/10	48,964,000.00	48,955,907.34	48,953,227.92
PSI	NTRD	CPD	82872	ABN AMRO NA FINANCE INC CP	0.21000	03/08/10	50,000,000.00	49,989,791.67	50,000,000.00
PSI	NTRD	CPD	82862	TULIP FUNDING CORP CP	0.14000	03/09/10	48,025,000.00	48,018,276.50	48,025,000.00
PSI	NTRD	CPD	82411	CBA (DELAWARE) FINANCE INC CP	0.18000	03/10/10	50,000,000.00	49,990,750.00	49,988,500.00
PSI	NTRD	CPD	82412	CBA (DELAWARE) FINANCE INC CP	0.18000	03/10/10	25,000,000.00	24,995,375.00	24,994,250.00
PSI	NTRD	CPD	82750	FALCON ASSET SEC CORP CP	0.16000	03/11/10	50,000,000.00	49,991,555.56	49,986,275.00
PSI	NTRD	CPD	82770	FALCON ASSET SEC CORP CP	0.15000	03/11/10	50,000,000.00	49,992,083.33	49,986,275.00
PSI	NTRD	CPD	82771	FALCON ASSET SEC CORP CP	0.15000	03/11/10	1,017,000.00	1,016,838.98	1,016,720.83
PSI	NTRD	CPD	82706	SHEFFIELD RECEIVABLES CORP CP	0.15000	03/12/10	50,000,000.00	49,991,875.00	49,988,000.00
PSI	NTRD	CPD	82735	CBA (DELAWARE) FINANCE INC CP	0.15000	03/15/10	50,000,000.00	49,991,250.00	49,987,250.00

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PSI	NTRD	CPD	82736	CBA (DELAWARE) FINANCE INC CP	0.13000	03/15/10	50,000,000.00	49,992,416.67	49,987,250.00
PSI	NTRD	CPD	82510	CRC FUNDING LLC CP	0.19000	03/16/10	50,000,000.00	49,988,652.78	49,984,465.00
PSI	NTRD	CPD	82714	VARIABLE FUNDING CAP CO LLC CP	0.17000	03/16/10	20,000,000.00	19,995,938.89	19,994,800.00
PSI	NTRD	CPD	82723	ING US FUNDING LLC CP	0.17000	03/16/10	32,000,000.00	31,993,502.22	31,990,057.60
PSI	NTRD	CPD	82729	SHEFFIELD RECEIVABLES CORP CP	0.16000	03/16/10	26,000,000.00	25,995,031.11	25,993,240.00
PSI	NTRD	CPD	82813	BARTON CAPITAL LLC CP	0.15000	03/16/10	36,000,000.00	35,993,550.00	35,988,814.80
PSI	NTRD	CPD	82509	CIESCO LLC CP	0.19000	03/17/10	50,000,000.00	49,988,388.89	49,984,095.00
PSI	NTRD	CPD	82829	SHEFFIELD RECEIVABLES CORP CP	0.16000	03/17/10	27,100,000.00	27,094,700.44	27,092,818.50
PSI	NTRD	CPD	82491	CIESCO LLC CP	0.19000	03/18/10	39,700,000.00	39,690,571.25	39,687,073.68
PSI	NTRD	CPD	82744	SHEFFIELD RECEIVABLES CORP CP	0.16000	03/18/10	47,000,000.00	46,990,600.00	46,987,310.00
PSI	NTRD	CPD	82575	CAFCO LLC CP	0.19000	03/19/10	44,283,000.00	44,272,249.07	44,268,249.33
PSI	NTRD	CPD	82730	SHEFFIELD RECEIVABLES CORP CP	0.16000	03/19/10	50,000,000.00	49,989,777.78	49,986,250.00
PSI	NTRD	CPD	82731	SHEFFIELD RECEIVABLES CORP CP	0.16000	03/19/10	25,000,000.00	24,994,888.89	24,993,125.00
PSI	NTRD	CPD	82690	THUNDER BAY FUNDING LLC CP	0.15000	03/22/10	35,000,000.00	34,992,854.16	34,987,540.00
PSI	NTRD	CPD	82764	SHEFFIELD RECEIVABLES CORP CP	0.16000	03/22/10	30,000,000.00	29,993,466.66	29,991,300.00
PSI	NTRD	CPD	82805	SHEFFIELD RECEIVABLES CORP CP	0.15000	03/22/10	50,000,000.00	49,989,791.66	49,985,500.00
PSI	NTRD	CPD	82838	CAFCO LLC CP	0.16000	03/22/10	50,000,000.00	49,989,111.11	49,982,200.00
PSI	NTRD	CPD	82844	ING US FUNDING LLC CP	0.17000	03/23/10	50,000,000.00	49,988,194.45	49,981,810.00
PSI	NTRD	CPD	82873	SHEFFIELD RECEIVABLES CORP CP	0.16000	03/24/10	30,000,000.00	29,993,200.00	30,000,000.00
PSI	NTRD	CPD	82806	ING US FUNDING LLC CP	0.17000	03/25/10	50,000,000.00	49,987,722.22	49,981,025.00
PSI	NTRD	CPD	82807	ING US FUNDING LLC CP	0.17000	03/25/10	25,000,000.00	24,993,861.11	24,990,512.50
PSI	NTRD	CPD	82821	CRC FUNDING LLC CP	0.16000	03/25/10	50,000,000.00	49,988,444.44	49,981,025.00
PSI	NTRD	CPD	82822	CRC FUNDING LLC CP	0.16000	03/25/10	50,000,000.00	49,988,444.44	49,981,025.00
PSI	NTRD	CPD	82628	ABN AMRO NA FINANCE INC CP	0.18000	03/29/10	50,000,000.00	49,986,000.00	49,979,485.00
PSI	NTRD	CPD	82850	CIESCO LLC CP	0.18000	04/20/10	50,000,000.00	49,980,500.00	49,971,970.00
PSI	NTRD	CPD	82819	VARIABLE FUNDING CAP CO LLC CP	0.18000	04/26/10	50,000,000.00	49,979,000.00	49,977,000.00
		CPD Total					7,766,252,000.00	7,765,505,294.79	7,765,051,223.33
PSI	NTRD	FFCB	79599	FFCB	2.87500	02/14/11	17,612,000.00	17,761,643.51	18,046,796.25
PSI	NTRD	FFCB	69321	FFCB	5.37500	07/18/11	25,000,000.00	24,966,334.83	26,679,687.50
PSI	NTRD	FFCB	79117	FFCB	5.37500	07/18/11	50,000,000.00	51,254,383.06	53,359,375.00
PSI	NTRD	FFCB	79645	FFCB	5.37500	07/18/11	28,099,000.00	29,315,659.88	29,986,901.56
PSI	NTRD	FFCB	79655	FFCB	5.37500	07/18/11	13,000,000.00	13,576,455.57	13,873,437.50
PSI	NTRD	FFCB	82833	FFCB (CALLABLE)	0.70000	07/26/11	50,000,000.00	50,000,000.00	49,937,500.00
PSI	NTRD	FFCB	82834	FFCB (CALLABLE)	0.70000	07/26/11	15,500,000.00	15,500,000.00	15,480,625.00
PSI	NTRD	FFCB	79367	FFCB	3.87500	08/25/11	25,000,000.00	25,246,678.29	26,187,500.00
PSI	NTRD	FFCB	79514	FFCB	3.87500	08/25/11	50,000,000.00	50,988,459.21	52,375,000.00
PSI	NTRD	FFCB	79515	FFCB	3.87500	08/25/11	50,000,000.00	50,988,459.21	52,375,000.00
PSI	NTRD	FFCB	79516	FFCB	3.87500	08/25/11	30,000,000.00	30,651,151.47	31,425,000.00
PSI	NTRD	FFCB	79544	FFCB	3.87500	08/25/11	50,000,000.00	50,910,560.61	52,375,000.00
PSI	NTRD	FFCB	79558	FFCB	3.87500	08/25/11	49,685,000.00	50,642,282.75	52,045,037.50
PSI	NTRD	FFCB	79577	FFCB	3.87500	08/25/11	25,000,000.00	25,560,336.54	26,187,500.00

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PSI	NTRD	FFCB	79670	FFCB	3.87500	08/25/11	25,000,000.00	25,752,173.83	26,187,500.00
PSI	NTRD	FFCB	79099	FFCB	3.12500	09/23/11	42,710,000.00	42,449,822.77	44,271,584.38
PSI	NTRD	FFCB	79146	FFCB	3.50000	10/03/11	25,000,000.00	24,991,843.75	26,070,312.50
PSI	NTRD	FFCB	79161	FFCB	3.50000	10/03/11	50,000,000.00	49,967,947.37	52,140,625.00
PSI	NTRD	FFCB	79627	FFCB	5.00000	10/03/11	4,905,000.00	5,125,320.16	5,239,153.13
PSI	NTRD	FFCB	82659	FFCB (CALLABLE)	1.05000	12/23/11	20,682,000.00	20,620,233.29	20,682,000.00
PSI	NTRD	FFCB	79953	FFCB (CALLABLE)	2.25000	02/09/12	20,400,000.00	20,393,249.80	20,406,375.00
PSI	NTRD	FFCB	80056	FFCB (CALLABLE)	2.47000	02/17/12	22,800,000.00	22,790,680.11	22,814,250.00
PSI	NTRD	FFCB	80137	FFCB	2.25000	04/24/12	15,000,000.00	14,999,788.65	15,332,812.50
PSI	NTRD	FFCB	80207	FFCB	2.25000	04/24/12	25,000,000.00	24,999,115.54	25,554,687.50
PSI	NTRD	FFCB	81527	FFCB (CALLABLE)	2.40000	08/17/12	15,690,000.00	15,690,000.00	15,841,996.88
PSI	NTRD	FFCB	81771	FFCB (CALLABLE)	1.85000	09/28/12	43,540,000.00	43,520,732.76	43,812,125.00
PSI	NTRD	FFCB	76923	FFCB (CALLABLE)	3.75000	02/11/13	42,305,000.00	42,302,355.04	42,344,660.94
PSI	NTRD	FFCB	79971	FFCB (CALLABLE)	2.85000	02/11/13	25,000,000.00	24,952,426.02	25,015,625.00
PSI	NTRD	FFCB	80008	FFCB (CALLABLE)	2.85000	02/11/13	25,000,000.00	24,933,670.32	25,015,625.00
PSI	NTRD	FFCB	80083	FFCB (CALLABLE)	3.00000	02/25/13	25,000,000.00	25,000,000.00	25,039,062.50
PSI	NTRD	FFCB	80092	FFCB (CALLABLE)	3.00000	02/25/13	25,000,000.00	25,000,000.00	25,039,062.50
PSI	NTRD	FFCB	80107	FFCB (CALLABLE)	3.00000	02/25/13	14,300,000.00	14,300,000.00	14,322,343.75
PSI	NTRD	FFCB	80108	FFCB (CALLABLE)	3.00000	02/25/13	25,000,000.00	24,998,075.60	25,039,062.50
PSI	NTRD	FFCB	80346	FFCB	2.60000	03/04/13	35,335,000.00	35,437,598.36	36,328,796.88
PSI	NTRD	FFCB	76334	FFCB	3.85000	03/12/13	25,000,000.00	25,000,000.00	25,093,750.00
PSI	NTRD	FFCB	79979	FFCB	3.70000	05/15/13	25,000,000.00	25,809,669.54	26,531,250.00
PSI	NTRD	FFCB	80352	FFCB	3.70000	05/15/13	6,000,000.00	6,213,488.61	6,367,500.00
PSI	NTRD	FFCB	80427	FFCB	3.70000	05/15/13	16,250,000.00	16,896,135.52	17,245,312.50
PSI	NTRD	FFCB	81798	FFCB (CALLABLE)	2.60000	09/30/13	15,000,000.00	15,000,000.00	15,150,000.00
PSI	NTRD	FFCB	80349	FFCB	3.87500	10/07/13	25,000,000.00	26,187,768.12	26,687,500.00
PSI	NTRD	FFCB	80387	FFCB	3.87500	10/07/13	10,000,000.00	10,457,920.36	10,675,000.00
PSI	NTRD	FFCB	80464	FFCB	3.87500	10/07/13	34,000,000.00	35,732,003.40	36,295,000.00
PSI	NTRD	FFCB	80501	FFCB	3.87500	10/07/13	25,000,000.00	26,126,602.69	26,687,500.00
PSI	NTRD	FFCB	80616	FFCB	3.87500	10/07/13	50,000,000.00	52,432,097.80	53,375,000.00
PSI	NTRD	FFCB	80619	FFCB	3.87500	10/07/13	25,000,000.00	26,278,649.54	26,687,500.00
PSI	NTRD	FFCB	80624	FFCB	3.87500	10/07/13	40,710,000.00	42,690,086.59	43,457,925.00
PSI	NTRD	FFCB	80648	FFCB	3.87500	10/07/13	12,133,000.00	12,710,146.84	12,951,977.50
PSI	NTRD	FFCB	80649	FFCB	3.87500	10/07/13	24,720,000.00	25,896,093.78	26,388,600.00
PSI	NTRD	FFCB	80651	FFCB	3.87500	10/07/13	8,981,000.00	9,385,741.68	9,587,217.50
PSI	NTRD	FFCB	81960	FFCB (CALLABLE)	2.60000	10/07/13	13,135,000.00	13,135,000.00	13,237,617.19
PSI	NTRD	FFCB	81897	FFCB (CALLABLE)	2.77000	01/07/14	25,000,000.00	24,986,003.90	25,000,000.00
PSI	NTRD	FFCB	81923	FFCB (CALLABLE)	2.77000	01/07/14	23,349,000.00	23,329,468.45	23,349,000.00
PSI	NTRD	FFCB	80158	FFCB (CALLABLE)	3.25000	02/18/14	15,100,000.00	15,192,070.13	15,392,562.50
PSI	NTRD	FFCB	80151	FFCB (CALLABLE)	3.25000	03/03/14	25,000,000.00	25,000,000.00	25,070,312.50
PSI	NTRD	FFCB	80152	FFCB (CALLABLE)	3.25000	03/03/14	25,000,000.00	25,000,000.00	25,070,312.50
PSI	NTRD	FFCB	80482	FFCB (CALLABLE)	2.90000	04/07/14	28,795,000.00	28,734,839.58	28,893,982.81

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	80484	FFCB (CALLABLE)	2.90000	04/07/14	25,000,000.00	24,934,710.43	25,085,937.50
PSI	NTRD	FFCB	80563	FFCB (CALLABLE)	2.99000	04/14/14	25,000,000.00	24,979,431.27	25,109,375.00
PSI	NTRD	FFCB	80599	FFCB (CALLABLE)	2.99000	04/14/14	14,025,000.00	14,025,000.00	14,086,359.38
PSI	NTRD	FFCB	82260	FFCB (CALLABLE)	2.75000	06/02/14	25,000,000.00	25,000,000.00	24,929,687.50
PSI	NTRD	FFCB	82261	FFCB (CALLABLE)	2.75000	06/02/14	25,000,000.00	25,000,000.00	24,929,687.50
PSI	NTRD	FFCB	81407	FFCB (CALLABLE)	3.50000	06/23/14	15,000,000.00	15,034,964.77	15,159,375.00
PSI	NTRD	FFCB	81413	FFCB (CALLABLE)	3.25000	08/11/14	25,000,000.00	25,000,000.00	25,484,375.00
PSI	NTRD	FFCB	81893	FFCB (CALLABLE)	3.10000	10/06/14	29,090,000.00	29,059,920.59	29,099,090.63
PSI	NTRD	FFCB	81894	FFCB (CALLABLE)	2.87500	10/14/14	11,317,000.00	11,301,038.38	11,331,146.25
PSI	NTRD	FFCB	81974	FFCB (CALLABLE)	2.87500	10/14/14	12,900,000.00	12,869,659.54	12,916,125.00
PSI	NTRD	FFCB	81991	FFCB (CALLABLE)	2.87500	10/27/14	25,000,000.00	25,000,000.00	25,125,000.00
PSI	NTRD	FFCB	82016	FFCB (CALLABLE)	2.87500	10/27/14	19,530,000.00	19,506,871.66	19,627,650.00
PSI	NTRD	FFCB	82072	FFCB (CALLABLE)	3.00000	11/04/14	25,000,000.00	25,000,000.00	25,093,750.00
PSI	NTRD	FFCB	82073	FFCB (CALLABLE)	3.00000	11/04/14	25,000,000.00	25,000,000.00	25,093,750.00
PSI	NTRD	FFCB	82074	FFCB (CALLABLE)	3.00000	11/04/14	25,000,000.00	25,000,000.00	25,093,750.00
PSI	NTRD	FFCB	82075	FFCB (CALLABLE)	3.00000	11/04/14	23,875,000.00	23,863,644.34	23,964,531.25
PSI	NTRD	FFCB	82076	FFCB (CALLABLE)	3.00000	11/04/14	25,000,000.00	25,000,000.00	25,093,750.00
PSI	NTRD	FFCB	82199	FFCB (CALLABLE)	3.07000	11/18/14	23,345,000.00	23,345,000.00	23,366,885.94
PSI	NTRD	FFCB	82207	FFCB (CALLABLE)	2.94000	11/19/14	25,000,000.00	24,985,847.75	25,046,875.00
PSI	NTRD	FFCB	82224	FFCB (CALLABLE)	2.97000	12/01/14	25,000,000.00	24,990,339.54	24,968,750.00
PSI	NTRD	FFCB	82228	FFCB (CALLABLE)	2.97000	12/01/14	25,000,000.00	24,990,339.54	24,968,750.00
PSI	NTRD	FFCB	82229	FFCB (CALLABLE)	2.97000	12/01/14	25,000,000.00	24,963,773.27	24,968,750.00
PSI	NTRD	FFCB	82236	FFCB (CALLABLE)	2.97000	12/01/14	25,000,000.00	24,963,753.42	24,968,750.00
PSI	NTRD	FFCB	82244	FFCB (CALLABLE)	2.97000	12/01/14	25,000,000.00	24,976,980.77	24,968,750.00
PSI	NTRD	FFCB	82262	FFCB (CALLABLE)	2.84000	12/01/14	25,000,000.00	24,990,328.95	24,960,937.50
PSI	NTRD	FFCB	82279	FFCB (CALLABLE)	2.84000	12/01/14	25,000,000.00	24,987,904.55	24,960,937.50
PSI	NTRD	FFCB	82295	FFCB (CALLABLE)	2.84000	12/01/14	25,000,000.00	25,000,000.00	24,960,937.50
PSI	NTRD	FFCB	82382	FFCB (CALLABLE)	2.97000	12/01/14	15,910,000.00	15,886,856.59	15,890,112.50
PSI	NTRD	FFCB	82364	FFCB (CALLABLE)	2.97000	12/02/14	25,000,000.00	24,963,653.21	24,968,750.00
PSI	NTRD	FFCB	82475	FFCB (CALLABLE)	2.97000	12/02/14	6,200,000.00	6,196,983.74	6,192,250.00
PSI	NTRD	FFCB	82493	FFCB (CALLABLE)	2.97000	12/02/14	25,000,000.00	24,966,378.11	24,968,750.00
PSI	NTRD	FFCB	82494	FFCB (CALLABLE)	2.82000	12/22/14	25,000,000.00	25,000,000.00	24,914,062.50
		FFCB Total					2,225,928,000.00	2,248,564,605.25	2,278,324,429.72
PSI	NTRD	FHLB	79101	FHLB	4.25000	06/11/10	25,000,000.00	25,072,869.51	25,367,187.50
PSI	NTRD	FHLB	79366	FHLB	3.50000	07/16/10	10,000,000.00	10,021,403.17	10,153,125.00
PSI	NTRD	FHLB	79629	FHLB	3.37500	10/20/10	38,000,000.00	38,415,178.91	38,819,375.00
PSI	NTRD	FHLB	79359	FHLB	4.37500	10/22/10	25,000,000.00	25,237,182.70	25,703,125.00
PSI	NTRD	FHLB	79386	FHLB	4.37500	10/22/10	25,000,000.00	25,238,948.84	25,703,125.00
PSI	NTRD	FHLB	79106	FHLB	3.50000	12/10/10	41,845,000.00	41,840,941.25	42,943,431.25
PSI	NTRD	FHLB	79346	FHLB	4.75000	12/10/10	10,800,000.00	10,950,979.67	11,198,250.00
PSI	NTRD	FHLB	79364	FHLB	3.50000	12/10/10	25,000,000.00	25,092,428.95	25,656,250.00

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	FHLB	79368	FHLB	3.87500	12/10/10	32,590,000.00	32,811,092.77	33,537,146.88
PSI	NTRD	FHLB	79584	FHLB	4.75000	12/10/10	24,700,000.00	25,223,929.63	25,610,812.50
PSI	NTRD	FHLB	82524	FHLB	0.37500	12/17/10	50,000,000.00	49,978,150.68	49,984,375.00
PSI	NTRD	FHLB	79365	FHLB	3.25000	03/11/11	25,000,000.00	25,034,064.81	25,757,812.50
PSI	NTRD	FHLB	79407	FHLB	3.25000	03/11/11	50,000,000.00	50,062,786.23	51,515,625.00
PSI	NTRD	FHLB	79435	FHLB	3.25000	03/11/11	30,225,000.00	30,385,590.26	31,141,195.31
PSI	NTRD	FHLB	79524	FHLB	3.25000	03/11/11	14,000,000.00	14,127,115.76	14,424,375.00
PSI	NTRD	FHLB	79582	FHLB	3.25000	03/11/11	49,070,000.00	49,622,367.14	50,557,434.38
PSI	NTRD	FHLB	79462	FHLB	4.20000	03/30/11	14,950,000.00	15,217,036.61	15,580,703.13
PSI	NTRD	FHLB	79100	FHLB	4.25000	06/10/11	7,665,000.00	7,728,974.18	8,014,715.63
PSI	NTRD	FHLB	79381	FHLB	3.12500	06/10/11	30,750,000.00	30,660,759.91	31,653,281.25
PSI	NTRD	FHLB	79628	FHLB	5.25000	06/10/11	11,065,000.00	11,523,912.97	11,721,984.38
PSI	NTRD	FHLB	79698	FHLB	3.12500	06/10/11	17,785,000.00	18,107,632.11	18,307,434.38
PSI	NTRD	FHLB	79167	FHLB	7.20000	06/14/11	9,500,000.00	9,939,207.75	10,340,156.25
PSI	NTRD	FHLB	79103	FHLB	3.37500	06/24/11	35,000,000.00	34,941,834.26	36,214,062.50
PSI	NTRD	FHLB	82654	FHLB (CALLABLE)	0.80000	06/30/11	50,000,000.00	49,882,326.01	50,031,250.00
PSI	NTRD	FHLB	82655	FHLB (CALLABLE)	0.80000	06/30/11	18,015,000.00	17,972,602.06	18,026,259.38
PSI	NTRD	FHLB	79526	FHLB	3.62500	07/01/11	25,350,000.00	25,772,695.03	26,371,921.88
PSI	NTRD	FHLB	79583	FHLB	3.62500	07/01/11	33,740,000.00	34,327,956.57	35,100,143.75
PSI	NTRD	FHLB	79696	FHLB	3.62500	07/01/11	15,000,000.00	15,397,285.71	15,604,687.50
PSI	NTRD	FHLB	79585	FHLB	5.37500	08/19/11	50,000,000.00	52,290,747.45	53,406,250.00
PSI	NTRD	FHLB	79695	FHLB	5.37500	08/19/11	35,795,000.00	37,757,134.17	38,233,534.38
PSI	NTRD	FHLB	79699	FHLB	5.37500	08/19/11	20,090,000.00	21,184,763.36	21,458,631.25
PSI	NTRD	FHLB	79118	FHLB	3.75000	09/09/11	13,390,000.00	13,390,000.00	14,013,471.88
PSI	NTRD	FHLB	79132	FHLB	3.75000	09/09/11	41,210,000.00	41,316,812.77	43,128,840.63
PSI	NTRD	FHLB	79144	FHLB	5.00000	09/09/11	7,000,000.00	7,137,064.38	7,424,375.00
PSI	NTRD	FHLB	79115	FHLB	3.62500	09/16/11	25,000,000.00	25,008,722.43	26,132,812.50
PSI	NTRD	FHLB	79641	FHLB	3.62500	09/16/11	43,000,000.00	44,025,585.51	44,948,437.50
PSI	NTRD	FHLB	79642	FHLB	3.62500	09/16/11	50,000,000.00	51,188,712.44	52,265,625.00
PSI	NTRD	FHLB	79206	FHLB (CALLABLE)	3.60000	11/10/11	35,000,000.00	34,997,931.96	35,776,562.50
PSI	NTRD	FHLB	79205	FHLB (CALLABLE)	3.60000	11/17/11	50,000,000.00	49,995,333.90	51,140,625.00
PSI	NTRD	FHLB	79697	FHLB	4.87500	11/18/11	15,000,000.00	15,829,861.61	16,040,625.00
PSI	NTRD	FHLB	82652	FHLB (CALLABLE)	1.12500	12/02/11	50,000,000.00	49,880,706.13	50,078,125.00
PSI	NTRD	FHLB	79382	FHLB	3.50000	12/09/11	16,000,000.00	16,013,861.66	16,740,000.00
PSI	NTRD	FHLB	79383	FHLB	3.50000	12/09/11	16,000,000.00	16,013,764.04	16,740,000.00
PSI	NTRD	FHLB	79525	FHLB	3.50000	12/09/11	6,105,000.00	6,202,222.49	6,387,356.25
PSI	NTRD	FHLB	79531	FHLB (CALLABLE)	3.50000	12/09/11	10,000,000.00	10,150,249.64	10,462,500.00
PSI	NTRD	FHLB	79555	FHLB	3.50000	12/09/11	22,950,000.00	23,274,310.54	24,011,437.50
PSI	NTRD	FHLB	79880	FHLB	3.50000	12/09/11	20,750,000.00	21,303,913.89	21,709,687.50
PSI	NTRD	FHLB	79657	FHLB	2.31000	12/29/11	25,000,000.00	24,984,109.59	25,609,375.00
PSI	NTRD	FHLB	79656	FHLB	2.31000	12/30/11	25,000,000.00	25,000,000.00	25,609,375.00
PSI	NTRD	FHLB	79705	FHLB	1.85000	01/06/12	25,000,000.00	25,000,000.00	25,390,625.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLB	79711	FHLB	2.00000	01/06/12	25,000,000.00	24,999,838.38	25,460,937.50
PSI	NTRD	FHLB	79934	FHLB	2.15000	01/30/12	20,000,000.00	20,000,000.00	20,268,750.00
PSI	NTRD	FHLB	79887	FHLB (CALLABLE)	2.00000	02/03/12	23,725,000.00	23,715,484.00	23,725,000.00
PSI	NTRD	FHLB	79901	FHLB (CALLABLE)	2.25000	02/17/12	25,000,000.00	24,997,445.21	25,015,625.00
PSI	NTRD	FHLB	79904	FHLB (CALLABLE)	2.25000	02/17/12	22,735,000.00	22,730,353.34	22,749,209.38
PSI	NTRD	FHLB	79925	FHLB (CALLABLE)	2.25000	02/17/12	17,745,000.00	17,738,938.75	17,756,090.63
PSI	NTRD	FHLB	76488	FHLB	5.00000	03/09/12	9,385,000.00	9,732,777.23	10,138,732.81
PSI	NTRD	FHLB	80000	FHLB	3.62500	06/08/12	29,365,000.00	30,206,630.29	30,980,075.00
PSI	NTRD	FHLB	80001	FHLB	3.62500	06/08/12	24,250,000.00	24,878,291.44	25,583,750.00
PSI	NTRD	FHLB	81408	FHLB (CALLABLE)	2.00000	07/27/12	50,000,000.00	49,858,800.37	50,265,625.00
PSI	NTRD	FHLB	80065	FHLB	2.45000	08/13/12	25,000,000.00	25,000,000.00	25,664,062.50
PSI	NTRD	FHLB	79914	FHLB (CALLABLE)	2.62500	02/11/13	30,000,000.00	29,988,644.76	30,403,125.00
PSI	NTRD	FHLB	79980	FHLB (CALLABLE)	2.62500	02/11/13	25,000,000.00	24,971,455.61	25,335,937.50
PSI	NTRD	FHLB	80145	FHLB (CALLABLE)	2.62500	02/11/13	12,270,000.00	12,260,634.49	12,434,878.13
PSI	NTRD	FHLB	75765	FHLB (CALLABLE)	4.00000	02/19/13	25,000,000.00	25,000,000.00	25,046,875.00
PSI	NTRD	FHLB	75766	FHLB (CALLABLE)	4.00000	02/19/13	25,000,000.00	25,000,000.00	25,046,875.00
PSI	NTRD	FHLB	80157	FHLB	2.50000	02/19/13	17,055,000.00	17,069,373.59	17,492,034.38
PSI	NTRD	FHLB	80012	FHLB (CALLABLE)	2.75000	02/25/13	25,000,000.00	25,000,000.00	25,468,750.00
PSI	NTRD	FHLB	80032	FHLB (CALLABLE)	3.05000	02/26/13	25,000,000.00	24,990,408.97	25,046,875.00
PSI	NTRD	FHLB	80078	FHLB	3.87500	03/08/13	11,000,000.00	11,426,680.85	11,728,750.00
PSI	NTRD	FHLB	76191	FHLB (CALLABLE)	4.00000	03/19/13	18,155,000.00	18,155,000.00	18,245,775.00
PSI	NTRD	FHLB	81783	FHLB (CALLABLE)	2.45000	04/09/13	25,000,000.00	25,000,000.00	25,085,937.50
PSI	NTRD	FHLB	81895	FHLB (CALLABLE)	2.00000	04/15/13	30,000,000.00	30,000,000.00	30,159,375.00
PSI	NTRD	FHLB	77091	FHLB (CALLABLE)	3.75000	04/23/13	50,000,000.00	49,983,885.54	50,390,625.00
PSI	NTRD	FHLB	77172	FHLB (CALLABLE)	3.75000	04/23/13	50,000,000.00	49,800,180.72	50,390,625.00
PSI	NTRD	FHLB	80160	FHLB	4.37000	04/24/13	25,000,000.00	26,389,022.74	26,960,937.50
PSI	NTRD	FHLB	80447	FHLB	4.37000	04/24/13	25,000,000.00	26,536,884.62	26,960,937.50
PSI	NTRD	FHLB	80456	FHLB	4.37000	04/24/13	18,945,000.00	20,085,406.42	20,430,998.44
PSI	NTRD	FHLB	80584	FHLB	4.37000	04/24/13	45,555,000.00	48,516,716.24	49,128,220.31
PSI	NTRD	FHLB	77217	FHLB	3.62500	05/29/13	50,000,000.00	49,919,761.38	53,062,500.00
PSI	NTRD	FHLB	80039	FHLB (CALLABLE)	4.22000	06/17/13	25,000,000.00	25,800,954.77	26,195,312.50
PSI	NTRD	FHLB	80105	FHLB	5.25000	09/13/13	28,750,000.00	31,329,325.13	31,939,453.13
PSI	NTRD	FHLB	80455	FHLB	3.62500	10/18/13	25,000,000.00	25,957,851.87	26,406,250.00
PSI	NTRD	FHLB	80007	FHLB	4.87500	12/13/13	24,715,000.00	26,369,886.69	27,147,882.81
PSI	NTRD	FHLB	80034	FHLB	4.87500	12/13/13	4,000,000.00	4,267,858.95	4,393,750.00
PSI	NTRD	FHLB	80146	FHLB (CALLABLE)	3.25000	02/24/14	25,000,000.00	24,987,796.05	25,046,875.00
PSI	NTRD	FHLB	80173	FHLB (CALLABLE)	3.25000	02/24/14	15,000,000.00	14,987,789.36	15,028,125.00
PSI	NTRD	FHLB	80457	FHLB (CALLABLE)	3.25000	04/01/14	10,000,000.00	10,000,000.00	10,043,750.00
PSI	NTRD	FHLB	80362	FHLB (CALLABLE)	3.00000	04/07/14	25,000,000.00	24,954,036.14	25,093,750.00
PSI	NTRD	FHLB	81335	FHLB (CALLABLE)	3.33000	07/01/14	33,305,000.00	33,305,000.00	33,617,234.38
PSI	NTRD	FHLB	81334	FHLB (CALLABLE)	3.37500	07/16/14	25,000,000.00	25,005,156.92	25,195,312.50
PSI	NTRD	FHLB	81336	FHLB (CALLABLE)	3.37500	07/16/14	50,000,000.00	50,000,000.00	50,390,625.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLB	81337	FHLB (CALLABLE)	3.37500	07/16/14	9,175,000.00	9,175,000.00	9,246,679.69
PSI	NTRD	FHLB	81366	FHLB (CALLABLE)	3.05000	07/29/14	19,210,000.00	19,106,430.30	19,216,003.13
PSI	NTRD	FHLB	81362	FHLB (CALLABLE)	3.12500	08/05/14	30,470,000.00	30,415,067.23	30,860,396.88
PSI	NTRD	FHLB	81345	FHLB (CALLABLE)	3.12500	08/11/14	12,845,000.00	12,830,473.75	13,001,548.44
PSI	NTRD	FHLB	81367	FHLB (CALLABLE)	3.12500	08/11/14	9,525,000.00	9,496,562.71	9,641,085.94
PSI	NTRD	FHLB	81349	FHLB (CALLABLE)	3.20000	08/14/14	28,795,000.00	28,943,500.04	29,460,884.38
PSI	NTRD	FHLB	81351	FHLB (CALLABLE)	3.35000	08/18/14	14,425,000.00	14,425,000.00	14,582,773.44
PSI	NTRD	FHLB	81928	FHLB (CALLABLE)	3.10000	09/25/14	40,000,000.00	39,979,327.80	40,050,000.00
PSI	NTRD	FHLB	81781	FHLB (CALLABLE)	3.00000	10/06/14	10,605,000.00	10,600,040.16	10,614,942.19
PSI	NTRD	FHLB	82017	FHLB (CALLABLE)	3.25000	11/18/14	25,000,000.00	25,000,000.00	25,031,250.00
PSI	NTRD	FHLB	82028	FHLB (CALLABLE)	3.30000	11/18/14	25,000,000.00	25,000,000.00	25,031,250.00
PSI	NTRD	FHLB	82042	FHLB (CALLABLE)	3.25000	11/18/14	25,000,000.00	24,989,907.30	25,031,250.00
PSI	NTRD	FHLB	82149	FHLB (CALLABLE)	3.12500	11/18/14	15,000,000.00	14,996,400.08	15,018,750.00
PSI	NTRD	FHLB	82043	FHLB (CALLABLE)	3.40000	11/25/14	40,000,000.00	40,000,000.00	40,075,000.00
PSI	NTRD	FHLB	82439	FHLB (CALLABLE)	3.00000	12/02/14	25,000,000.00	24,999,509.17	24,992,187.50
PSI	NTRD	FHLB	82459	FHLB (CALLABLE)	3.00000	12/02/14	25,000,000.00	25,000,000.00	24,992,187.50
PSI	NTRD	FHLB	82385	FHLB (CALLABLE)	3.00000	12/22/14	17,545,000.00	17,545,000.00	17,424,378.13
		FHLB Total					2,815,890,000.00	2,845,953,550.77	2,892,944,293.86
PSI	NTRD	FHLM	79517	FHLMC	2.87500	06/28/10	50,000,000.00	50,150,868.42	50,566,500.00
PSI	NTRD	FHLM	79518	FHLMC	2.87500	06/28/10	15,000,000.00	15,045,260.53	15,169,950.00
PSI	NTRD	FHLM	79519	FHLMC	4.12500	07/12/10	26,000,000.00	26,238,974.73	26,463,125.00
PSI	NTRD	FHLM	79520	FHLMC	3.25000	07/16/10	40,000,000.00	40,207,204.08	40,612,500.00
PSI	NTRD	FHLM	79586	FHLMC	6.87500	09/15/10	42,533,000.00	43,776,350.55	44,300,777.81
PSI	NTRD	FHLM	79489	FHLMC	3.05000	04/01/11	20,000,000.00	20,100,473.93	20,559,800.00
PSI	NTRD	FHLM	79362	FHLMC	5.12500	04/18/11	25,000,000.00	25,582,372.00	26,375,000.00
PSI	NTRD	FHLM	79363	FHLMC	5.12500	04/18/11	25,000,000.00	25,580,608.00	26,375,000.00
PSI	NTRD	FHLM	79588	FHLMC	6.00000	06/15/11	50,000,000.00	52,497,448.75	53,703,125.00
PSI	NTRD	FHLM	79700	FHLMC	6.00000	06/15/11	24,955,000.00	26,432,162.58	26,803,229.69
PSI	NTRD	FHLM	79587	FHLMC	5.25000	07/18/11	50,000,000.00	52,031,960.00	53,312,500.00
PSI	NTRD	FHLM	79682	FHLMC (CALLABLE)	2.00000	12/29/11	25,000,000.00	25,000,000.00	25,155,250.00
PSI	NTRD	FHLM	79701	FHLMC (CALLABLE)	2.00000	12/30/11	12,500,000.00	12,500,000.00	12,654,875.00
PSI	NTRD	FHLM	79702	FHLMC (CALLABLE)	2.00000	12/30/11	12,500,000.00	12,500,000.00	12,654,875.00
PSI	NTRD	FHLM	79703	FHLMC (CALLABLE)	2.02000	01/06/12	25,000,000.00	24,995,981.74	25,323,000.00
PSI	NTRD	FHLM	79704	FHLMC (CALLABLE)	2.05500	01/06/12	25,000,000.00	25,000,000.00	25,331,750.00
PSI	NTRD	FHLM	79710	FHLMC (CALLABLE)	2.00000	01/12/12	25,000,000.00	25,000,000.00	25,369,250.00
PSI	NTRD	FHLM	79950	FHLMC (CALLABLE)	2.25000	02/02/12	25,000,000.00	24,983,310.50	25,001,250.00
PSI	NTRD	FHLM	79951	FHLMC (CALLABLE)	2.25000	02/02/12	25,000,000.00	24,991,624.66	25,001,250.00
PSI	NTRD	FHLM	79952	FHLMC (CALLABLE)	2.30000	02/17/12	25,000,000.00	25,000,000.00	25,017,500.00
PSI	NTRD	FHLM	80009	FHLMC (CALLABLE)	2.45000	02/17/12	25,000,000.00	24,995,742.01	25,019,250.00
PSI	NTRD	FHLM	80010	FHLMC (CALLABLE)	2.45000	02/17/12	25,000,000.00	24,982,968.04	25,019,250.00
PSI	NTRD	FHLM	80022	FHLMC (CALLABLE)	2.45000	02/17/12	25,000,000.00	24,965,904.94	25,019,250.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLM	80041	FHLMC (CALLABLE)	2.45000	02/17/12	15,000,000.00	14,979,561.64	15,011,550.00
PSI	NTRD	FHLM	80082	FHLMC (CALLABLE)	2.45000	02/17/12	25,000,000.00	25,000,000.00	25,019,250.00
PSI	NTRD	FHLM	80136	FHLMC (CALLABLE)	2.37500	02/24/12	25,000,000.00	24,974,188.76	25,029,500.00
PSI	NTRD	FHLM	80210	FHLMC (CALLABLE)	2.37500	02/24/12	25,000,000.00	24,965,363.39	25,029,500.00
PSI	NTRD	FHLM	80209	FHLMC (CALLABLE)	2.35000	03/02/12	25,000,000.00	24,952,065.81	25,240,750.00
PSI	NTRD	FHLM	80347	FHLMC (CALLABLE)	2.35000	03/02/12	25,000,000.00	25,024,724.81	25,240,750.00
PSI	NTRD	FHLM	80219	FHLMC (CALLABLE)	2.50000	03/12/12	25,000,000.00	25,000,000.00	25,049,750.00
PSI	NTRD	FHLM	80485	FHLMC (CALLABLE)	2.25000	04/20/12	25,000,000.00	25,000,000.00	25,089,500.00
PSI	NTRD	FHLM	80566	FHLMC (CALLABLE)	2.20000	04/20/12	25,000,000.00	24,981,546.53	25,102,250.00
PSI	NTRD	FHLM	80211	FHLMC (CALLABLE)	2.75000	09/19/12	25,000,000.00	24,995,307.62	25,058,000.00
PSI	NTRD	FHLM	81772	FHLMC (CALLABLE)	2.00000	09/24/12	50,000,000.00	50,000,000.00	50,092,000.00
PSI	NTRD	FHLM	81773	FHLMC (CALLABLE)	2.00000	09/24/12	50,000,000.00	50,000,000.00	50,092,000.00
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	19,792,804.69
PSI	NTRD	FHLM	80530	FHLMC (CALLABLE)	2.30000	10/15/12	25,000,000.00	25,000,000.00	25,085,937.50
PSI	NTRD	FHLM	80564	FHLMC (CALLABLE)	2.30000	10/15/12	25,000,000.00	24,990,353.79	25,085,937.50
PSI	NTRD	FHLM	80565	FHLMC (CALLABLE)	2.30000	10/15/12	25,000,000.00	24,979,742.96	25,085,937.50
PSI	NTRD	FHLM	80567	FHLMC (CALLABLE)	2.35000	10/29/12	25,000,000.00	25,000,000.00	25,108,750.00
PSI	NTRD	FHLM	80646	FHLMC (CALLABLE)	2.25000	10/29/12	25,000,000.00	25,000,000.00	25,303,750.00
PSI	NTRD	FHLM	80647	FHLMC (CALLABLE)	2.25000	10/29/12	25,000,000.00	25,000,000.00	25,303,750.00
PSI	NTRD	FHLM	79850	FHLMC (CALLABLE)	2.25000	01/28/13	24,250,000.00	24,250,000.00	24,487,892.50
PSI	NTRD	FHLM	80483	FHLMC	4.00000	02/14/13	16,800,000.00	17,618,930.43	17,913,672.00
PSI	NTRD	FHLM	80645	FHLMC (CALLABLE)	2.50000	04/08/13	25,000,000.00	24,973,175.43	25,330,000.00
PSI	NTRD	FHLM	76925	FHLMC (CALLABLE)	3.75000	04/22/13	50,000,000.00	50,000,000.00	50,378,000.00
PSI	NTRD	FHLM	77167	FHLMC (CALLABLE)	3.92000	04/29/13	50,000,000.00	50,000,000.00	50,432,500.00
PSI	NTRD	FHLM	77168	FHLMC (CALLABLE)	3.92000	04/29/13	11,700,000.00	11,700,000.00	11,801,205.00
PSI	NTRD	FHLM	77344	FHLMC (CALLABLE)	4.12500	05/14/13	50,000,000.00	50,000,000.00	50,538,500.00
PSI	NTRD	FHLM	80633	FHLMC	5.00000	01/30/14	7,054,000.00	7,713,462.81	7,759,400.00
PSI	NTRD	FHLM	80174	FHLMC (CALLABLE)	3.25000	03/03/14	25,000,000.00	24,928,277.90	25,062,250.00
PSI	NTRD	FHLM	80162	FHLMC (CALLABLE)	3.30000	03/18/14	25,000,000.00	25,000,000.00	25,105,250.00
PSI	NTRD	FHLM	80388	FHLMC (CALLABLE)	3.25000	03/18/14	25,000,000.00	25,276,196.91	25,313,250.00
PSI	NTRD	FHLM	80635	FHLMC (CALLABLE)	3.25000	03/18/14	25,000,000.00	25,350,882.04	25,313,250.00
PSI	NTRD	FHLM	80650	FHLMC (CALLABLE)	3.25000	03/18/14	29,330,000.00	29,720,514.99	29,697,504.90
PSI	NTRD	FHLM	80391	FHLMC (CALLABLE)	3.50000	03/26/14	14,700,000.00	14,700,000.00	14,775,117.00
PSI	NTRD	FHLM	80702	FHLMC (CALLABLE)	2.62500	04/23/14	24,325,000.00	24,105,454.45	24,316,243.00
PSI	NTRD	FHLM	80524	FHLMC (CALLABLE)	3.00000	04/28/14	25,000,000.00	24,978,819.82	25,124,500.00
PSI	NTRD	FHLM	81368	FHLMC (CALLABLE)	3.50000	08/12/14	30,000,000.00	30,000,000.00	30,030,000.00
PSI	NTRD	FHLM	81338	FHLMC (CALLABLE)	3.35000	08/13/14	30,000,000.00	30,000,000.00	30,337,200.00
PSI	NTRD	FHLM	81346	FHLMC (CALLABLE)	3.33000	08/13/14	30,000,000.00	30,000,000.00	30,329,400.00
PSI	NTRD	FHLM	81347	FHLMC (CALLABLE)	3.35000	08/13/14	35,000,000.00	35,000,000.00	35,393,400.00
PSI	NTRD	FHLM	81348	FHLMC (CALLABLE)	3.37500	08/13/14	30,000,000.00	30,000,000.00	30,346,875.00
PSI	NTRD	FHLM	81432	FHLMC (CALLABLE)	3.35000	08/13/14	11,600,000.00	11,594,746.33	11,730,384.00

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PSI	NTRD	FHLM	81350	FHLMC (CALLABLE)	3.36000	08/18/14	30,000,000.00	30,000,000.00	30,348,000.00
PSI	NTRD	FHLM	81417	FHLMC (CALLABLE)	3.45000	08/18/14	30,000,000.00	30,000,000.00	30,313,200.00
PSI	NTRD	FHLM	81353	FHLMC (CALLABLE)	3.36000	08/19/14	30,000,000.00	30,000,000.00	30,348,600.00
PSI	NTRD	FHLM	81488	FHLMC (CALLABLE)	3.75000	09/02/14	30,000,000.00	30,000,000.00	30,087,000.00
PSI	NTRD	FHLM	81639	FHLMC (CALLABLE)	3.25000	09/15/14	16,785,000.00	16,785,000.00	16,841,901.15
PSI	NTRD	FHLM	81714	FHLMC (CALLABLE)	3.25000	09/15/14	31,000,000.00	31,000,000.00	31,105,090.00
PSI	NTRD	FHLM	81896	FHLMC (CALLABLE)	3.00000	10/15/14	4,856,000.00	4,854,858.47	4,864,789.36
PSI	NTRD	FHLM	81926	FHLMC (CALLABLE)	3.00000	10/28/14	25,000,000.00	24,994,078.59	24,999,750.00
PSI	NTRD	FHLM	81976	FHLMC (CALLABLE)	3.00000	10/28/14	25,000,000.00	24,952,628.70	24,999,750.00
PSI	NTRD	FHLM	82040	FHLMC (CALLABLE)	3.00000	10/28/14	14,950,000.00	14,896,884.93	14,949,850.50
PSI	NTRD	FHLM	81900	FHLMC (CALLABLE)	3.07000	10/29/14	50,000,000.00	50,000,000.00	50,049,000.00
PSI	NTRD	FHLM	81961	FHLMC (CALLABLE)	3.25000	11/04/14	25,000,000.00	25,000,000.00	25,092,000.00
PSI	NTRD	FHLM	81962	FHLMC (CALLABLE)	3.25000	11/04/14	25,000,000.00	25,000,000.00	25,092,000.00
PSI	NTRD	FHLM	81999	FHLMC (CALLABLE)	3.12500	11/18/14	25,000,000.00	24,966,437.57	24,974,250.00
PSI	NTRD	FHLM	82150	FHLMC (CALLABLE)	3.30000	11/25/14	25,000,000.00	25,000,000.00	25,042,750.00
PSI	NTRD	FHLM	82384	FHLMC (CALLABLE)	3.00000	12/30/14	26,800,000.00	26,728,947.71	26,667,608.00
PSI	NTRD	FHLM	82414	FHLMC (CALLABLE)	3.00000	12/30/14	34,000,000.00	33,999,832.61	33,832,040.00
PSI	NTRD	FHLM	82637	FHLMC (CALLABLE)	3.00000	12/30/14	50,000,000.00	49,627,849.40	49,717,500.00
PSI	NTRD	FHLM	82638	FHLMC (CALLABLE)	3.00000	12/30/14	21,850,000.00	21,687,370.19	21,726,547.50
PSI	NTRD	FHLM	82587	FHLMC (CALLABLE)	3.00000	01/12/15	50,000,000.00	50,000,000.00	50,227,500.00
		FHLM Total					2,368,213,000.00	2,378,531,420.05	2,395,704,344.60
PSI	NTRD	FHLMD	82621	FHLMC D/N	0.13000	04/12/10	50,000,000.00	49,987,180.55	49,995,000.00
PSI	NTRD	FHLMD	82622	FHLMC D/N	0.13000	04/12/10	50,000,000.00	49,987,180.55	49,995,000.00
PSI	NTRD	FHLMD	82623	FHLMC D/N	0.19000	06/07/10	50,000,000.00	49,966,486.11	49,980,000.00
PSI	NTRD	FHLMD	82624	FHLMC D/N	0.19000	06/07/10	10,000,000.00	9,993,297.23	9,996,000.00
PSI	NTRD	FHLMD	82625	FHLMC D/N	0.21000	06/28/10	50,000,000.00	49,956,833.33	49,980,000.00
PSI	NTRD	FHLMD	82626	FHLMC D/N	0.21000	06/28/10	50,000,000.00	49,956,833.33	49,980,000.00
PSI	NTRD	FHLMD	82627	FHLMC D/N	0.21000	06/28/10	5,000,000.00	4,995,683.33	4,998,000.00
		FHLMD Total					265,000,000.00	264,843,494.43	264,924,000.00
PSI	NTRD	FNMA	82656	FNMA (CALLABLE)	1.50000	06/28/12	18,200,000.00	18,156,100.00	18,194,312.50
PSI	NTRD	FNMA	82148	FNMA (CALLABLE)	3.05000	11/10/14	4,880,000.00	4,878,835.45	4,890,675.00
PSI	NTRD	FNMA	82171	FNMA (CALLABLE)	3.00000	11/24/14	25,000,000.00	24,993,986.17	25,015,625.00
PSI	NTRD	FNMA	82172	FNMA (CALLABLE)	3.00000	11/24/14	25,000,000.00	25,000,000.00	25,015,625.00
PSI	NTRD	FNMA	82151	FNMA (CALLABLE)	3.00000	11/25/14	25,000,000.00	24,963,896.50	24,906,250.00
PSI	NTRD	FNMA	82200	FNMA (CALLABLE)	3.02000	12/01/14	25,000,000.00	25,000,000.00	24,914,062.50
PSI	NTRD	FNMA	82181	FNMA (CALLABLE)	3.00000	12/08/14	14,850,000.00	14,850,000.00	14,798,953.13
PSI	NTRD	FNMA	82201	FNMA (CALLABLE)	3.00000	12/08/14	25,000,000.00	24,995,150.60	24,914,062.50
PSI	NTRD	FNMA	82213	FNMA (CALLABLE)	3.02000	12/08/14	15,864,000.00	15,864,000.00	15,839,212.50
PSI	NTRD	FNMA	82225	FNMA (CALLABLE)	3.02000	12/08/14	14,190,000.00	14,190,000.00	14,167,828.13
PSI	NTRD	FNMA	82477	FNMA (CALLABLE)	3.00000	12/08/14	34,530,000.00	34,530,000.00	34,411,303.13

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PSI	NTRD	FNMA	82169	FNMA (CALLABLE)	3.06000	12/10/14	30,000,000.00	30,000,000.00	29,868,750.00
PSI	NTRD	FNMA	82170	FNMA (CALLABLE)	3.06000	12/10/14	20,000,000.00	20,000,000.00	19,912,500.00
PSI	NTRD	FNMA	82383	FNMA (CALLABLE)	2.87500	12/10/14	25,000,000.00	24,921,108.30	24,804,687.50
PSI	NTRD	FNMA	82474	FNMA (CALLABLE)	2.87500	12/10/14	25,000,000.00	24,909,987.65	24,804,687.50
PSI	NTRD	FNMA	82476	FNMA (CALLABLE)	2.87500	12/10/14	25,000,000.00	24,946,965.70	24,804,687.50
PSI	NTRD	FNMA	82618	FNMA (CALLABLE)	2.75000	12/29/14	42,000,000.00	41,567,211.39	41,816,250.00
PSI	NTRD	FNMA	82365	FNMA (CALLABLE)	3.12500	12/30/14	25,000,000.00	25,000,000.00	24,804,687.50
PSI	NTRD	FNMA	82366	FNMA (CALLABLE)	3.12500	12/30/14	25,000,000.00	25,000,000.00	24,804,687.50
PSI	NTRD	FNMA	82388	FNMA (CALLABLE)	3.05000	12/30/14	25,000,000.00	25,000,000.00	24,906,250.00
PSI	NTRD	FNMA	82460	FNMA (CALLABLE)	3.00000	12/30/14	25,000,000.00	25,000,000.00	24,921,875.00
PSI	NTRD	FNMA	82461	FNMA (CALLABLE)	3.05000	12/30/14	15,925,000.00	15,925,000.00	15,865,281.25
PSI	NTRD	FNMA	82462	FNMA (CALLABLE)	3.00000	12/30/14	25,000,000.00	25,000,000.00	24,921,875.00
PSI	NTRD	FNMA	82463	FNMA (CALLABLE)	3.00000	12/30/14	25,000,000.00	25,000,000.00	24,921,875.00
PSI	NTRD	FNMA	82642	FNMA (CALLABLE)	3.00000	01/05/15	16,265,000.00	16,216,873.79	16,295,496.88
PSI	NTRD	FNMA	82643	FNMA (CALLABLE)	3.10000	01/14/15	24,600,000.00	24,478,212.49	24,515,437.50
PSI	NTRD	FNMA	82847	FNMA (CALLABLE)	3.00000	01/29/15	25,000,000.00	25,000,000.00	24,974,500.00
PSI	NTRD	FNMA	82863	FNMA (CALLABLE)	3.00000	01/29/15	25,000,000.00	24,943,842.42	24,974,500.00
		FNMA Total					651,304,000.00	650,331,170.46	648,985,937.52
PSI	NTRD	FNMD	82646	FNMA D/N	0.19000	06/30/10	50,000,000.00	49,960,680.55	49,975,000.00
PSI	NTRD	FNMD	82647	FNMA D/N	0.19000	06/30/10	50,000,000.00	49,960,680.55	49,975,000.00
PSI	NTRD	FNMD	82648	FNMA D/N	0.19000	06/30/10	20,000,000.00	19,984,272.22	19,990,000.00
PSI	NTRD	FNMD	82657	FNMA D/N	0.40250	12/01/10	29,297,000.00	29,197,750.31	29,220,827.80
		FNMD Total					149,297,000.00	149,103,383.63	149,160,827.80
PSI	NTRD	MCPN	80703	FHLMC (CALLABLE)	4.50000	05/08/14	25,000,000.00	25,000,000.00	24,768,500.00
		MCPN Total					25,000,000.00	25,000,000.00	24,768,500.00
PSI	NTRD	MCSA	79706	FHLMC (CALLABLE)	1.37500	01/13/12	25,000,000.00	25,000,000.00	25,056,500.00
PSI	NTRD	MCSA	79933	FHLMC (CALLABLE)	2.50000	02/02/12	25,000,000.00	25,000,000.00	25,001,500.00
PSI	NTRD	MCSA	80023	FHLMC (CALLABLE)	3.50000	02/11/13	25,000,000.00	25,000,000.00	25,022,000.00
PSI	NTRD	MCSA	79982	FHLMC (CALLABLE)	3.50000	02/19/13	25,000,000.00	25,000,000.00	25,039,500.00
PSI	NTRD	MCSA	79983	FHLMC (CALLABLE)	3.50000	02/19/13	25,000,000.00	25,000,000.00	25,039,500.00
PSI	NTRD	MCSA	80042	FHLMC (CALLABLE)	3.50000	02/19/13	25,000,000.00	25,000,000.00	25,028,750.00
PSI	NTRD	MCSA	80163	FHLMC (CALLABLE)	3.25000	03/11/13	25,000,000.00	25,000,000.00	25,079,750.00
PSI	NTRD	MCSA	80161	FHLMC (CALLABLE)	3.75000	03/05/14	25,000,000.00	25,000,000.00	25,087,250.00
PSI	NTRD	MCSA	80358	FHLMC (CALLABLE)	3.50000	04/14/14	25,000,000.00	25,000,000.00	24,974,500.00
PSI	NTRD	MCSA	80392	FHLMC (CALLABLE)	3.75000	04/16/14	25,000,000.00	25,000,000.00	24,929,250.00
PSI	NTRD	MCSA	80389	FHLMC (CALLABLE)	3.75000	04/17/14	25,000,000.00	25,000,000.00	24,972,500.00
PSI	NTRD	MCSA	80390	FHLMC (CALLABLE)	3.87500	04/17/14	25,000,000.00	25,000,000.00	24,946,750.00
PSI	NTRD	MCSA	80458	FHLMC (CALLABLE)	3.50000	04/21/14	25,000,000.00	25,000,000.00	24,923,750.00
PSI	NTRD	MCSA	80459	FHLMC (CALLABLE)	3.50000	04/21/14	25,000,000.00	25,000,000.00	24,923,750.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	MCSA	80467	FHLMC (CALLABLE)	3.55000	04/21/14	25,000,000.00	25,000,000.00	24,926,500.00
PSI	NTRD	MCSA	80543	FHLMC (CALLABLE)	2.50000	04/22/14	25,000,000.00	25,000,000.00	24,921,875.00
PSI	NTRD	MCSA	80468	FHLMC (CALLABLE)	3.55000	04/23/14	25,000,000.00	25,000,000.00	24,927,750.00
PSI	NTRD	MCSA	80469	FHLMC (CALLABLE)	3.75000	04/28/14	25,000,000.00	25,000,000.00	24,943,500.00
PSI	NTRD	MCSA	80470	FHLMC (CALLABLE)	3.75000	04/28/14	25,000,000.00	25,000,000.00	24,943,500.00
PSI	NTRD	MCSA	80471	FHLMC (CALLABLE)	3.75000	04/28/14	25,000,000.00	25,000,000.00	24,943,500.00
PSI	NTRD	MCSA	80523	FHLMC (CALLABLE)	4.00000	04/28/14	25,000,000.00	25,000,000.00	24,958,500.00
PSI	NTRD	MCSA	80525	FHLMC (CALLABLE)	4.00000	04/28/14	25,000,000.00	25,000,000.00	25,012,750.00
PSI	NTRD	MCSA	80526	FHLMC (CALLABLE)	4.00000	04/28/14	25,000,000.00	25,000,000.00	25,012,750.00
PSI	NTRD	MCSA	80634	FHLMC (CALLABLE)	4.00000	04/30/14	50,000,000.00	50,000,000.00	49,750,000.00
PSI	NTRD	MCSA	80636	FHLMC (CALLABLE)	4.00000	05/05/14	25,000,000.00	25,000,000.00	24,905,000.00
PSI	NTRD	MCSA	80637	FHLMC (CALLABLE)	4.00000	05/05/14	25,000,000.00	25,000,000.00	24,872,750.00
PSI	NTRD	MCSA	80691	FHLMC (CALLABLE)	4.45000	05/06/14	25,000,000.00	25,000,000.00	24,902,500.00
PSI	NTRD	MCSA	80704	FHLMC (CALLABLE)	4.50000	05/12/14	25,000,000.00	25,000,000.00	24,910,000.00
PSI	NTRD	MCSA	80705	FHLMC (CALLABLE)	2.66000	05/19/14	25,000,000.00	25,000,000.00	24,986,500.00
PSI	NTRD	MCSA	81369	FHLMC (CALLABLE)	4.25000	08/13/14	30,000,000.00	30,000,000.00	30,234,375.00
PSI	NTRD	MCSA	81370	FHLMC (CALLABLE)	4.33000	08/13/14	30,000,000.00	30,000,000.00	30,218,100.00
PSI	NTRD	MCSA	81795	FHLB (CALLABLE)	2.12500	10/22/14	15,670,000.00	15,670,000.00	15,709,175.00
PSI	NTRD	MCSA	82249	FNMA (CALLABLE)	2.25000	12/08/14	25,000,000.00	25,000,000.00	24,757,812.50
PSI	NTRD	MCSA	82250	FNMA (CALLABLE)	2.12500	12/11/14	25,000,000.00	25,000,000.00	24,804,687.50
PSI	NTRD	MCSA	82263	FNMA (CALLABLE)	2.50000	12/11/14	25,000,000.00	25,000,000.00	24,882,812.50
PSI	NTRD	MCSA	82280	FNMA (CALLABLE)	2.50000	12/11/14	25,000,000.00	25,000,000.00	24,882,812.50
PSI	NTRD	MCSA	82350	FNMA (CALLABLE)	2.50000	12/11/14	25,000,000.00	25,000,000.00	24,882,812.50
PSI	NTRD	MCSA	82264	FNMA (CALLABLE)	2.25000	12/17/14	25,000,000.00	25,000,000.00	25,031,250.00
PSI	NTRD	MCSA	82281	FNMA (CALLABLE)	2.50000	12/17/14	25,000,000.00	25,000,000.00	25,015,625.00
PSI	NTRD	MCSA	82245	FHLMC (CALLABLE)	2.00000	12/18/14	25,000,000.00	25,000,000.00	24,754,500.00
PSI	NTRD	MCSA	82282	FNMA (CALLABLE)	2.25000	12/22/14	25,000,000.00	25,000,000.00	24,992,187.50
PSI	NTRD	MCSA	82283	FNMA (CALLABLE)	2.25000	12/22/14	25,000,000.00	25,000,000.00	25,078,125.00
PSI	NTRD	MCSA	82386	FHLB (CALLABLE)	4.20000	12/23/14	25,000,000.00	25,000,000.00	24,882,812.50
PSI	NTRD	MCSA	82415	FHLB (CALLABLE)	4.30000	12/23/14	25,000,000.00	25,000,000.00	24,679,687.50
PSI	NTRD	MCSA	82438	FHLB (CALLABLE)	4.25000	12/23/14	25,000,000.00	25,000,000.00	24,789,062.50
PSI	NTRD	MCSA	82453	FHLB (CALLABLE)	4.30000	12/23/14	25,000,000.00	25,000,000.00	24,820,312.50
PSI	NTRD	MCSA	82284	FNMA (CALLABLE)	2.50000	12/24/14	50,000,000.00	50,000,000.00	50,203,125.00
PSI	NTRD	MCSA	82296	FNMA (CALLABLE)	2.50000	12/24/14	25,000,000.00	25,000,000.00	24,984,375.00
PSI	NTRD	MCSA	82349	FNMA (CALLABLE)	2.50000	12/24/14	25,000,000.00	25,000,000.00	24,984,375.00
PSI	NTRD	MCSA	82387	FNMA (CALLABLE)	2.75000	12/24/14	25,000,000.00	25,000,000.00	24,953,125.00
PSI	NTRD	MCSA	82454	FNMA (CALLABLE)	2.75000	12/29/14	25,000,000.00	25,000,000.00	24,914,062.50
PSI	NTRD	MCSA	82455	FNMA (CALLABLE)	2.75000	12/29/14	25,000,000.00	25,000,000.00	24,914,062.50
PSI	NTRD	MCSA	82456	FNMA (CALLABLE)	2.75000	12/29/14	25,000,000.00	25,000,000.00	24,914,062.50
PSI	NTRD	MCSA	82457	FNMA (CALLABLE)	2.75000	12/29/14	25,000,000.00	25,000,000.00	24,929,687.50
PSI	NTRD	MCSA	82458	FHLB (CALLABLE)	4.30000	12/29/14	25,000,000.00	25,000,000.00	24,812,500.00
PSI	NTRD	MCSA	82478	FHLB (CALLABLE)	4.50000	12/29/14	25,000,000.00	25,000,000.00	24,851,562.50

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	MCSA	82479	FHLB (CALLABLE)	4.50000	12/29/14	25,000,000.00	25,000,000.00	24,851,562.50
PSI	NTRD	MCSA	82495	FNMA (CALLABLE)	2.80000	12/29/14	25,000,000.00	24,987,732.75	24,920,250.00
PSI	NTRD	MCSA	82496	FNMA (CALLABLE)	2.80000	12/29/14	25,000,000.00	24,987,732.75	24,920,250.00
PSI	NTRD	MCSA	82517	FHLB (CALLABLE)	5.12500	12/29/14	25,000,000.00	25,000,000.00	24,914,062.50
PSI	NTRD	MCSA	82367	FNMA (CALLABLE)	2.30000	12/30/14	25,000,000.00	24,938,629.52	24,992,187.50
PSI	NTRD	MCSA	82644	FHLB (CALLABLE)	6.00000	01/15/15	25,000,000.00	25,000,000.00	25,070,312.50
		MCSA Total					1,600,670,000.00	1,600,584,095.02	1,597,488,337.50
PSI	NTRD	NCD1	82597	CITIBANK NA CD	0.18000	02/02/10	50,000,000.00	50,000,000.00	50,000,165.00
PSI	NTRD	NCD1	82631	UNION BK OF CALIFORNIA CD	0.16000	02/26/10	50,000,000.00	50,000,000.00	49,999,999.00
PSI	NTRD	NCD1	82632	UNION BK OF CALIFORNIA CD	0.16000	02/26/10	50,000,000.00	50,000,000.00	49,999,999.00
PSI	NTRD	NCD1	82688	UNION BK OF CALIFORNIA CD	0.15000	02/26/10	50,000,000.00	50,000,000.00	49,999,638.00
PSI	NTRD	NCD1	82767	UNION BK OF CALIFORNIA CD	0.16000	03/22/10	50,000,000.00	50,000,000.00	49,999,305.00
PSI	NTRD	NCD1	82859	CITIBANK NA CD	0.17000	03/29/10	50,000,000.00	50,000,000.00	49,999,208.00
PSI	NTRD	NCD1	82831	UNION BK OF CALIFORNIA CD	0.16000	03/30/10	50,000,000.00	50,000,000.00	49,998,389.00
		NCD1 Total					350,000,000.00	350,000,000.00	349,996,703.00
PSI	NTRD	TBIL	82607	UST BILL	0.19000	06/24/10	50,000,000.00	49,962,263.89	49,980,000.00
PSI	NTRD	TBIL	82608	UST BILL	0.19000	06/24/10	50,000,000.00	49,962,263.89	49,980,000.00
PSI	NTRD	TBIL	82609	UST BILL	0.19000	06/24/10	50,000,000.00	49,962,263.89	49,980,000.00
PSI	NTRD	TBIL	82610	UST BILL	0.19000	06/24/10	50,000,000.00	49,962,263.89	49,980,000.00
PSI	NTRD	TBIL	82405	UST BILL	0.23500	10/21/10	50,000,000.00	49,914,486.11	49,926,500.00
PSI	NTRD	TBIL	82406	UST BILL	0.23500	10/21/10	50,000,000.00	49,914,486.11	49,926,500.00
PSI	NTRD	TBIL	82409	UST BILL	0.23000	10/21/10	50,000,000.00	49,916,305.55	49,926,500.00
PSI	NTRD	TBIL	82410	UST BILL	0.23000	10/21/10	50,000,000.00	49,916,305.55	49,926,500.00
PSI	NTRD	TBIL	82407	UST BILL	0.26000	11/18/10	50,000,000.00	49,895,277.78	49,908,500.00
PSI	NTRD	TBIL	82408	UST BILL	0.26000	11/18/10	50,000,000.00	49,895,277.78	49,908,500.00
PSI	NTRD	TBIL	82522	UST BILL	0.35000	11/18/10	50,000,000.00	49,859,027.78	49,908,500.00
PSI	NTRD	TBIL	82523	UST BILL	0.35000	11/18/10	50,000,000.00	49,859,027.78	49,908,500.00
PSI	NTRD	TBIL	82592	UST BILL	0.39500	12/16/10	50,000,000.00	49,825,541.66	49,888,500.00
PSI	NTRD	TBIL	82593	UST BILL	0.39500	12/16/10	50,000,000.00	49,825,541.66	49,888,500.00
PSI	NTRD	TBIL	82605	UST BILL	0.42000	12/16/10	50,000,000.00	49,814,500.00	49,888,500.00
PSI	NTRD	TBIL	82606	UST BILL	0.42000	12/16/10	50,000,000.00	49,814,500.00	49,888,500.00
		TBIL Total					800,000,000.00	798,299,333.32	798,814,000.00
PSI	NTRD	YANK1	82338	CIBC NY CD	0.15000	02/01/10	50,000,000.00	50,000,000.00	50,000,040.00
PSI	NTRD	YANK1	82339	SVENSKA HANDELSBANKEN AB NY CD	0.14000	02/01/10	50,000,000.00	50,000,000.00	50,000,025.00
PSI	NTRD	YANK1	82559	NORDEA BK FINLAND PLC NY CD	0.14000	02/01/10	50,000,000.00	50,000,000.00	50,000,025.00
PSI	NTRD	YANK1	82340	RABOBANK NEDERLAND NV NY CD	0.14000	02/04/10	50,000,000.00	50,000,000.00	50,000,110.00
PSI	NTRD	YANK1	82341	RABOBANK NEDERLAND NV NY CD	0.14000	02/04/10	50,000,000.00	50,000,000.00	50,000,110.00
PSI	NTRD	YANK1	82128	SVENSKA HANDELSBANKEN AB NY CD	0.22000	02/05/10	50,000,000.00	50,000,055.53	50,000,690.00
PSI	NTRD	YANK1	82591	BNP PARIBAS SF CD	0.15000	02/05/10	50,000,000.00	50,000,000.00	50,000,205.00

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PSI	NTRD	YANK1	82664	SOCIETE GENERALE NY CD	0.18500	02/05/10	50,000,000.00	50,000,027.77	50,000,450.00
PSI	NTRD	YANK1	82665	SOCIETE GENERALE NY CD	0.18500	02/05/10	25,000,000.00	25,000,013.89	25,000,225.00
PSI	NTRD	YANK1	82666	BNP PARIBAS SF CD	0.14000	02/05/10	50,000,000.00	50,000,000.00	50,000,135.00
PSI	NTRD	YANK1	82682	DEUTSCHE BK AG NY CD	0.13000	02/05/10	50,000,000.00	50,000,000.00	50,000,065.00
PSI	NTRD	YANK1	82676	NORDEA BK FINLAND PLC NY CD	0.15000	02/09/10	50,000,000.00	50,000,000.00	50,000,245.00
PSI	NTRD	YANK1	82433	SVENSKA HANDELSBANKEN AB NY CD	0.16000	02/10/10	50,000,000.00	50,000,124.97	50,000,415.00
PSI	NTRD	YANK1	82687	BNP PARIBAS SF CD	0.15000	02/11/10	50,000,000.00	50,000,000.00	50,000,305.00
PSI	NTRD	YANK1	82545	NORDEA BK FINLAND PLC NY CD	0.13000	02/16/10	50,000,000.00	50,000,000.00	49,999,777.00
PSI	NTRD	YANK1	82679	BK OF NOVA SCOTIA HOUSTON CD	0.18500	02/16/10	50,000,000.00	50,000,728.58	50,000,995.00
PSI	NTRD	YANK1	82696	DEUTSCHE BK AG NY CD	0.13000	02/17/10	50,000,000.00	50,000,000.00	49,999,763.50
PSI	NTRD	YANK1	82697	DEUTSCHE BK AG NY CD	0.13000	02/17/10	25,000,000.00	25,000,000.00	24,999,881.75
PSI	NTRD	YANK1	82720	BARCLAYS BK PLC NY CD	0.13000	02/17/10	50,000,000.00	50,000,000.00	49,999,763.50
PSI	NTRD	YANK1	82536	BARCLAYS BK PLC NY CD	0.15000	02/19/10	50,000,000.00	50,000,000.00	49,999,999.00
PSI	NTRD	YANK1	82537	BARCLAYS BK PLC NY CD	0.15000	02/19/10	14,000,000.00	14,000,000.00	13,999,999.72
PSI	NTRD	YANK1	82557	DNB NOR BANK ASA NY CD	0.13000	02/19/10	50,000,000.00	50,000,000.00	49,999,471.50
PSI	NTRD	YANK1	82698	BARCLAYS BK PLC NY CD	0.14000	02/19/10	50,000,000.00	50,000,000.00	49,999,735.50
PSI	NTRD	YANK1	82699	BARCLAYS BK PLC NY CD	0.14000	02/19/10	25,000,000.00	25,000,000.00	24,999,867.75
PSI	NTRD	YANK1	82711	DEUTSCHE BK AG NY CD	0.13000	02/19/10	50,000,000.00	50,000,000.00	49,999,472.00
PSI	NTRD	YANK1	82273	A & NZ BANKING GROUP NY CD	0.17000	02/22/10	50,000,000.00	50,000,291.55	50,000,605.00
PSI	NTRD	YANK1	82274	A & NZ BANKING GROUP NY CD	0.17000	02/22/10	50,000,000.00	50,000,291.55	50,000,605.00
PSI	NTRD	YANK1	82755	BK OF MONTREAL CHICAGO CD	0.18000	02/25/10	50,000,000.00	50,000,333.28	50,000,690.00
PSI	NTRD	YANK1	82756	BK OF MONTREAL CHICAGO CD	0.18000	02/25/10	25,000,000.00	25,000,166.64	25,000,345.00
PSI	NTRD	YANK1	82798	NORDEA BK FINLAND PLC NY CD	0.14000	02/25/10	50,000,000.00	50,000,000.00	49,999,305.00
PSI	NTRD	YANK1	82293	COMMONWEALTH BK OF AU NY CD	0.16000	02/26/10	50,000,000.00	50,000,347.09	49,999,998.00
PSI	NTRD	YANK1	82294	COMMONWEALTH BK OF AU NY CD	0.16000	02/26/10	50,000,000.00	50,000,347.09	49,999,998.00
PSI	NTRD	YANK1	82598	BARCLAYS BK PLC NY CD	0.15000	02/26/10	50,000,000.00	50,000,000.00	49,999,638.00
PSI	NTRD	YANK1	82639	BK OF NOVA SCOTIA HOUSTON CD	0.15000	02/26/10	50,000,000.00	50,000,000.00	49,999,638.00
PSI	NTRD	YANK1	82722	DNB NOR BANK ASA NY CD	0.11000	02/26/10	25,000,000.00	25,000,000.00	24,999,097.00
PSI	NTRD	YANK1	82651	BK OF NOVA SCOTIA HOUSTON CD	0.15000	03/01/10	50,000,000.00	50,000,000.00	49,999,596.00
PSI	NTRD	YANK1	82811	SOCIETE GENERALE NY CD	0.18000	03/01/10	50,000,000.00	50,000,388.83	50,000,805.00
PSI	NTRD	YANK1	82823	NORDEA BK FINLAND PLC NY CD	0.13000	03/01/10	50,000,000.00	50,000,000.00	49,998,791.50
PSI	NTRD	YANK1	82641	BK OF NOVA SCOTIA HOUSTON CD	0.16500	03/02/10	50,000,000.00	50,000,402.68	50,000,205.00
PSI	NTRD	YANK1	82351	TORONTO DOMINION BK NY CD	0.18000	03/03/10	50,000,000.00	50,000,416.49	50,000,855.00
PSI	NTRD	YANK1	82836	BNP PARIBAS SF CD	0.14000	03/05/10	50,000,000.00	50,000,000.00	49,998,625.00
PSI	NTRD	YANK1	82857	BNP PARIBAS SF CD	0.14000	03/05/10	50,000,000.00	50,000,000.00	49,998,625.00
PSI	NTRD	YANK1	80241	BARCLAYS BK PLC NY CD	2.55000	03/09/10	50,000,000.00	50,000,000.00	50,122,080.00
PSI	NTRD	YANK1	82403	RABOBANK NEDERLAND NV NY CD	0.19000	03/10/10	50,000,000.00	50,000,000.00	50,001,050.00
PSI	NTRD	YANK1	82404	RABOBANK NEDERLAND NV NY CD	0.19000	03/10/10	50,000,000.00	50,000,000.00	50,001,050.00
PSI	NTRD	YANK1	82437	WESTPAC BANKING CORP NY CD	0.16000	03/10/10	50,000,000.00	50,000,000.00	49,999,470.00
PSI	NTRD	YANK1	82739	RABOBANK NEDERLAND NV NY CD	0.13000	03/15/10	50,000,000.00	50,000,000.00	49,997,611.00
PSI	NTRD	YANK1	82740	RABOBANK NEDERLAND NV NY CD	0.13000	03/15/10	50,000,000.00	50,000,000.00	49,997,611.00
PSI	NTRD	YANK1	82515	RABOBANK NEDERLAND NV NY CD	0.19000	03/17/10	50,000,000.00	50,000,000.00	50,000,620.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	82516	RABOBANK NEDERLAND NV NY CD	0.19000	03/17/10	25,000,000.00	25,000,000.00	25,000,310.00
PSI	NTRD	YANK1	82532	ROYAL BK OF CANADA NY CD	0.13000	03/17/10	50,000,000.00	50,000,000.00	49,996,873.50
PSI	NTRD	YANK1	82780	BK OF NOVA SCOTIA HOUSTON CD	0.15000	03/19/10	50,000,000.00	50,000,000.00	49,998,041.50
PSI	NTRD	YANK1	82800	SOCIETE GENERALE NY CD	0.20000	03/23/10	50,000,000.00	50,000,694.23	50,001,415.00
PSI	NTRD	YANK1	82583	ROYAL BK OF CANADA NY CD	0.14000	03/25/10	50,000,000.00	50,000,000.00	49,997,054.00
PSI	NTRD	YANK1	82599	ROYAL BK OF CANADA NY CD	0.13000	03/26/10	50,000,000.00	50,000,000.00	49,996,249.00
PSI	NTRD	YANK1	82600	ROYAL BK OF CANADA NY CD	0.13000	03/26/10	50,000,000.00	50,000,000.00	49,996,249.00
PSI	NTRD	YANK1	82640	CIBC NY CD	0.17000	03/30/10	50,000,000.00	50,000,791.35	49,999,192.50
PSI	NTRD	YANK1	82810	DNB NOR BANK ASA NY CD	0.13000	03/30/10	50,000,000.00	50,000,000.00	49,995,973.00
PSI	NTRD	YANK1	82845	BNP PARIBAS SF CD	0.16000	03/30/10	50,000,000.00	50,000,000.00	49,998,389.00
PSI	NTRD	YANK1	82875	NORDEA BK FINLAND PLC NY CD	0.15000	03/30/10	50,000,000.00	50,000,791.48	49,997,583.50
PSI	NTRD	YANK1	82603	SVENSKA HANDELSBANKEN AB NY CD	0.19000	03/31/10	50,000,000.00	50,000,805.18	50,000,815.00
PSI	NTRD	YANK1	82653	BK OF MONTREAL CHICAGO CD	0.12000	03/31/10	50,000,000.00	50,000,805.34	49,995,083.00
PSI	NTRD	YANK1	82830	BK OF NOVA SCOTIA HOUSTON CD	0.15000	03/31/10	50,000,000.00	50,000,000.00	49,997,542.00
PSI	NTRD	YANK1	82871	DNB NOR BANK ASA NY CD	0.16000	03/31/10	50,000,000.00	50,000,000.00	49,998,361.00
PSI	NTRD	YANK1	82669	WESTPAC BANKING CORP NY CD	0.16000	04/01/10	50,000,000.00	50,000,819.15	49,998,332.00
PSI	NTRD	YANK1	82392	TORONTO DOMINION BK NY CD	0.18000	04/09/10	50,000,000.00	50,000,000.00	49,999,051.00
PSI	NTRD	YANK1	82779	A & NZ BANKING GROUP NY CD	0.17000	04/20/10	50,000,000.00	50,001,082.91	49,996,708.50
PSI	NTRD	YANK1	82832	SVENSKA HANDELSBANKEN AB NY CD	0.18000	04/26/10	50,000,000.00	50,001,166.17	49,996,459.50
PSI	NTRD	YANK1	82820	COMMONWEALTH BK OF AU NY CD	0.16000	04/27/10	50,000,000.00	50,001,180.11	49,994,030.00
PSI	NTRD	YANK1	82861	ROYAL BK OF CANADA NY CD	0.13000	04/28/10	50,000,000.00	50,000,000.00	49,990,337.50
PSI	NTRD	YANK1	82835	RABOBANK NEDERLAND NV NY CD	0.17000	04/29/10	50,000,000.00	50,000,000.00	49,995,113.00
PSI	NTRD	YANK1	82342	TORONTO DOMINION BK NY CD	0.23000	06/01/10	50,000,000.00	50,001,664.83	49,999,985.00
PSI	NTRD	YANK1	82451	COMMONWEALTH BK OF AU NY CD	0.26000	06/14/10	50,000,000.00	50,001,844.89	50,005,560.00
PSI	NTRD	YANK1	82452	COMMONWEALTH BK OF AU NY CD	0.26000	06/14/10	50,000,000.00	50,001,844.89	50,005,560.00
PSI	NTRD	YANK1	82514	WESTPAC BANKING CORP NY CD	0.25000	06/15/10	50,000,000.00	50,000,000.00	50,003,730.00
PSI	NTRD	YANK1	82512	TORONTO DOMINION BK NY CD	0.26000	06/16/10	50,000,000.00	50,001,872.62	50,005,645.00
PSI	NTRD	YANK1	82561	A & NZ BANKING GROUP NY CD	0.25000	06/23/10	50,000,000.00	50,001,969.82	50,001,971.00
PSI	NTRD	YANK1	82578	COMMONWEALTH BK OF AU NY CD	0.25000	06/24/10	50,000,000.00	50,001,983.70	50,001,985.45
PSI	NTRD	YANK1	82343	TORONTO DOMINION BK NY CD	0.24000	06/30/10	50,000,000.00	50,002,066.69	49,997,898.35
		YANK1 Total					3,764,000,000.00	3,764,025,319.30	3,764,080,182.02
				PSI Total			**23,605,935,000.00**	**23,661,073,700.86**	**23,766,573,497.91**
				PSI Historical Cost				**23,694,809,153.87**	

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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	3/15/10	111,300,000.00	111,300,000.00	111,300,000.00
		GIC04 Total					111,300,000.00	111,300,000.00	111,300,000.00
	AUSD - ARCADIA USD Total					01/01/00	**111,300,000.00**	**111,300,000.00**	**111,300,000.00**
SPI	BLPSI	CNFL	78454	GE CAPITAL CORP FRN	0.73063	02/01/11	2,317,000.00	2,312,638.14	2,327,820.39
		CNFL Total					2,317,000.00	2,312,638.14	2,327,820.39
	BLPSI - BLP SCHOOLS SELF INS AUTHORITY Total						**2,317,000.00**	**2,312,638.14**	**2,327,820.39**
SPI	GF	1TRD	14004	FLYING TRIANGLE 1ST	5.50000	08/01/12	23,455.07	23,455.07	23,455.07
SPI	GF	1TRD	15858	FLYING TRIANGLE 1ST	5.50000	07/01/13	20,758.39	20,758.39	20,758.39
SPI	GF	1TRD	16864	FLYING TRIANGLE 1ST	5.50000	01/01/14	59,926.88	59,926.88	59,926.88
SPI	GF	1TRD	17270	FLYING TRIANGLE 1ST	5.50000	04/01/14	99,943.85	99,943.85	99,943.85
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	37,160.02	37,160.02	37,160.02
SPI	GF	1TRD	03463	FLYING TRIANGLE LOAN	5.50000	03/01/15	135,979.86	135,979.86	135,979.86
SPI	GF	1TRD	12057	FLYING TRIANGLE LOAN	5.50000	04/01/17	106,342.39	106,342.39	106,342.39
		1TRD Total					746,066.46	746,066.46	746,066.46
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						**5,996,066.46**	**5,996,066.46**	**5,996,066.46**
SPI	LAUSDWC	FHLB	69704	FHLB	5.25000	06/11/10	30,000,000.00	29,999,556.50	30,553,125.00
		FHLB Total					30,000,000.00	29,999,556.50	30,553,125.00
	LAUSDWC - LAUSD WORKERS COMP Total						**30,000,000.00**	**29,999,556.50**	**30,553,125.00**
SPI	MAST	BOND	18810	USTB	7.25000	05/15/16	85,000.00	86,355.98	106,549.20
		BOND Total					85,000.00	86,355.98	106,549.20
	MAST - MGMT ATTORNEY SETTLEMENT TRUST Total						**85,000.00**	**86,355.98**	**106,549.20**
SPI	SANIT	FFCB	77725	FFCB (CALLABLE)	4.30000	06/10/13	830,000.00	830,000.00	842,190.63
		FFCB Total					830,000.00	830,000.00	842,190.63
SPI	SANIT	FHLB	77176	FHLB (CALLABLE)	4.00000	04/29/13	160,000.00	160,000.00	161,450.00
SPI	SANIT	FHLB	78168	FHLB (CALLABLE)	4.90000	07/29/13	50,000.00	50,000.00	51,171.88
		FHLB Total					210,000.00	210,000.00	212,621.88

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SPI	SANIT	MCSA	81847	FHLMC (CALLABLE)	2.25000	10/27/14	2,105,000.00	2,105,000.00	2,109,904.65
SPI	SANIT	MCSA	82548	FNMA (CALLABLE)	2.40000	12/30/14	958,000.00	958,000.00	956,503.13
		MCSA Total					3,063,000.00	3,063,000.00	3,066,407.78
SPI	SANIT	NOTE	66854	USTN	4.25000	10/15/10	111,000.00	110,949.85	114,130.20
SPI	SANIT	NOTE	69645	USTN	4.87500	07/31/11	1,000.00	999.51	1,064.69
		NOTE Total					112,000.00	111,949.36	115,194.89
	SANIT - SANITATION DISTRICT Total						**4,215,000.00**	**4,214,949.36**	**4,236,415.18**
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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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
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

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of January 31, 2010
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
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	S 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

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
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Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
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

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of January 31, 2010
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
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			**220,787,698.35**	**220,784,198.33**	**221,394,608.12**
				SPI Historical Cost				**220,776,869.93**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 01/31/10
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
01/05/06	CALABASAS LANDFILL 2005	$4,473,472.86
07/02/97	COUNTY OF LOS ANGELES - COMMERCIAL PAPER PROGRAM	3,794,987.20
03/13/08	LAC-CAL 2008, SERIES A	1,000,474.06
	DEUTSCHE BANK - TRUSTEE TOTAL	$9,268,934.12

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 01/31/10
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	C.I. 2658M	$268,462.81
03/08/06	CCTSA TOBACCO BONDS 2006	32,750,192.00
12/11/96	CFD #2/CI 2656-M REF SERIES A & B	709,718.12
01/15/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	274,527.52
06/28/06	LAC-CAL 2006 SER A	1,000,015.92
11/24/09	LAC-CAL 2009 SER A	1,026,913.91
12/11/86	LOS ANGELES COUNTY PENSION OBLIGATION CERTIF.	0.00
04/01/00	MULTIPLE CAP VI SER A	3.42
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$36,029,833.70

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 01/31/10
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
12/01/98	DISNEY PROJECT (Partial Refund), 1998	$4,182,989.27
02/09/93	DISNEY PROJECT, 1993	7,145,846.50
12/09/92	MASTER REFUNDING 1992	5,274,372.44
04/29/02	MASTER REFUNDING 2002A	3,366,953.30
12/02/02	MASTER REFUNDING 2002B	1,784,052.22
03/02/05	MASTER REFUNDING 2005A	27,096,428.47
12/13/06	MASTER REFUNDING 2006 A & B	34,952,912.97
10/01/94	PENSION OBLIGATION BONDS 1994 SER A, C & D	358,315,326.08
	U.S. BANK - TRUSTEE TOTAL	$442,118,881.25

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 01/31/10
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	LOS ANGELES COMMUNITY COLLEGE (LACC)	$39,820.00
	SPECIAL SAFEKEEPING (KNOX-KEENE)	$301,801.52
	TREASURER TOTAL	$341,621.52

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 01/31/10
MANAGER: PUBLIC FINANCIAL MANAGEMENT
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
ALLIANCE OF SCHOOLS COOPERATIVE INSURANCE PROGRAM		
	INVESTMENTS	$126,669,000.00
	CASH AND EQUIVALENTS	62,199.81
	PFM - TRUSTEE TOTAL	$126,731,199.81

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 01/31/10
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$LIBOR+4bp. Iss'd under MTN Program. Series B. Long 1st coupon.
77484	MORGAN STANLEY MTN FRN	2.37	05/14/10	25,000,000.00	25,000,000.00	Cpn rate=Qtrly US$LIBOR+210bp. Iss'd under MTN Program. Series F.
82226	MORGAN STANLEY MTN FRN	2.37	05/14/10	50,000,000.00	50,275,400.00	Cpn rate=Qtrly US$LIBOR+210bp. Iss'd under MTN Program. Series F.
82227	MORGAN STANLEY MTN FRN	2.37	05/14/10	4,955,000.00	4,982,292.14	Cpn rate=Qtrly US$LIBOR+210bp. Iss'd under MTN Program. Series F.
80465	GE CAPITAL CORP FRN	0.34	04/28/11	50,000,000.00	46,546,937.42	Cpn rate=Qtrly US$LIBOR+9bp.
80609	GE CAPITAL CORP FRN	0.34	08/15/11	5,000,000.00	4,597,195.29	Cpn rate=Qtrly US$LIBOR+7bp. Issued under Global MTN Program.
80610	GE CAPITAL CORP FRN	0.34	08/15/11	15,000,000.00	13,937,647.06	Cpn rate=Qtrly US$LIBOR+7bp. Issued under Global MTN Program.
CNFL Totals:				**199,955,000.00**	**195,339,471.91**	
CNFM -						
82326	WESTPAC BANKING CORP NY FRN	0.26	12/03/10	50,000,000.00	50,004,228.74	Cpn rate=Monthly US$LIBOR+3bp. Iss'd under YCD Program.
82327	WESTPAC BANKING CORP NY FRN	0.26	12/03/10	50,000,000.00	50,004,228.74	Cpn rate=Monthly US$LIBOR+3bp. Iss'd under YCD Program.
CNFM Totals:				**100,000,000.00**	**100,008,457.48**	
	CORPORATE AND AGENCY ISSUED TOTAL			**299,955,000.00**	**295,347,929.39**	
NTRD - PSI NON-TRADING Total:				**299,955,000.00**	**295,347,929.39**	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 01/31/10
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 January 31, 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	4,114,025,319.30	44.27 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	7,765,505,294.79	22.43 DAYS	0.00	0.00 DAYS
GOVERNMENTS	798,299,333.32	254.19 DAYS	0.00	0.00 DAYS
AGENCIES	10,162,911,719.61	1,156.36 DAYS	0.00	0.00 DAYS
MUNICIPALS	0.00	0.00 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	820,332,033.84	252.05 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	$23,661,073,700.86	529.05 DAYS	$0.00	0.00 DAYS

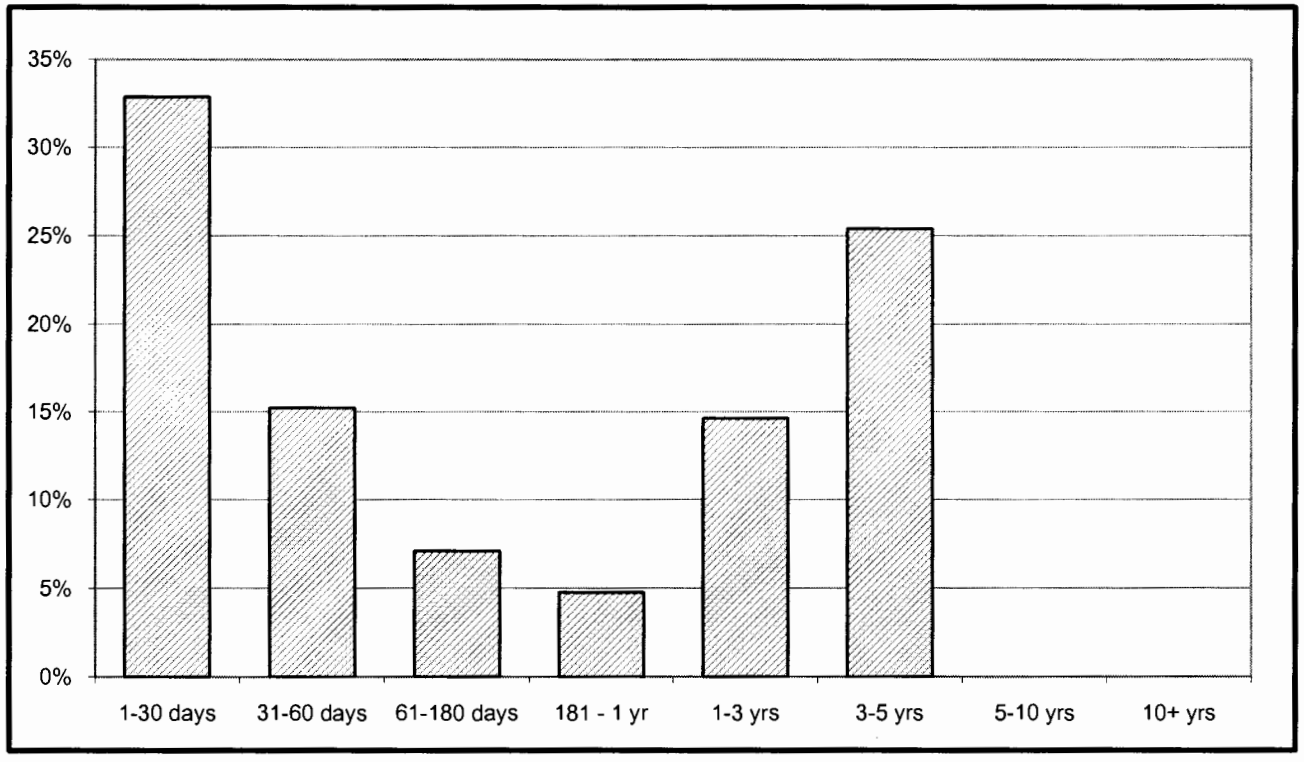
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of January 31, 2010
Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
PSI - NTRD & NOW							
1 to 30 Days	02/01/10 - 03/02/10	7,774,684,000.00	32.94	32.94	7,774,368,872.40	32.86	32.86
31 to 60 Days	03/03/10 - 04/01/10	3,605,568,000.00	15.27	48.21	3,605,185,710.70	15.24	48.10
61 to 90 Days	04/02/10 - 05/01/10	550,000,000.00	2.33	50.54	549,937,290.29	2.32	50.42
91 to 120 Days	05/02/10 - 05/31/10	79,955,000.00	0.34	50.88	80,257,692.14	0.34	50.76
121 to 180 Days	06/01/10 - 07/30/10	1,051,000,000.00	4.45	55.33	1,051,373,650.09	4.44	55.20
181 to 270 Days	07/31/10 - 10/28/10	354,863,000.00	1.50	56.83	356,461,637.01	1.51	56.71
271 to 365 Days	10/29/10 - 01/31/11	772,647,000.00	3.27	60.10	772,695,528.54	3.27	59.98
1 to 1.5 YEARS	02/01/11 - 08/01/11	899,281,000.00	3.81	63.91	909,975,180.31	3.85	63.83
1.5 to 2 YEARS	08/02/11 - 01/31/12	1,283,447,000.00	5.44	69.35	1,297,752,970.77	5.48	69.31
2 to 3 YEARS	01/31/12 - 01/31/13	1,252,316,000.00	5.30	74.65	1,253,688,431.21	5.30	74.61
3 to 4 YEARS	01/31/13 - 01/31/14	1,597,217,000.00	6.77	81.42	1,626,016,504.17	6.87	81.48
4 to 5 YEARS	01/31/14 - 01/31/15	4,384,957,000.00	18.58	100.00	4,383,360,233.23	18.52	100.00
Portfolio Total:		**$23,605,935,000.00**			**$23,661,073,700.86**		
AUSD							
31 to 60 Days	03/03/10 - 04/01/10	111,300,000.00	100.00	100.00	111,300,000.00	100.00	100.00
Portfolio Total:		**$111,300,000.00**			**$111,300,000.00**		
BLPSI							
1 to 1.5 YEARS	02/01/11 - 08/01/11	2,317,000.00	100.00	100.00	2,312,638.14	100.00	100.00
Portfolio Total:		**$2,317,000.00**			**$2,312,638.14**		
GF							
2 to 3 YEARS	01/31/12 - 01/31/13	23,455.07	0.39	0.39	23,455.07	0.39	0.39
3 to 4 YEARS	01/31/13 - 01/31/14	20,758.39	0.35	0.74	20,758.39	0.35	0.74
4 to 5 YEARS	01/31/14 - 01/31/15	459,530.75	7.66	8.40	459,530.75	7.66	8.40
5 to 10 YEARS	01/31/15 - 01/31/20	242,322.25	4.04	12.44	242,322.25	4.04	12.44
10 + YEARS	01/31/20 - 01/31/60	5,250,000.00	87.56	100.00	5,250,000.00	87.56	100.00
Portfolio Total:		**$5,996,066.46**			**$5,996,066.46**		
LAUSDWC							
121 to 180 Days	06/01/10 - 07/30/10	30,000,000.00	100.00	100.00	29,999,556.50	100.00	100.00
Portfolio Total:		**$30,000,000.00**			**$29,999,556.50**		
MAST							
5 to 10 YEARS	01/31/15 - 01/31/20	85,000.00	100.00	100.00	86,355.98	100.00	100.00
Portfolio Total:		**$85,000.00**			**$86,355.98**		

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of January 31, 2010
Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
SANIT							
181 to 270 Days	07/31/10 - 10/28/10	111,000.00	2.63	2.63	110,949.85	2.63	2.63
1 to 1.5 YEARS	02/01/11 - 08/01/11	1,000.00	0.02	2.65	999.51	0.02	2.65
3 to 4 YEARS	01/31/13 - 01/31/14	1,040,000.00	24.68	27.33	1,040,000.00	24.68	27.33
4 to 5 YEARS	01/31/14 - 01/31/15	3,063,000.00	72.67	100.00	3,063,000.00	72.67	100.00
Portfolio Total:		**$4,215,000.00**			**$4,214,949.36**		
SCAQM							
271 to 365 Days	10/29/10 - 01/31/11	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	10/29/10 - 01/31/11	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	10/29/10 - 01/31/11	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 JANUARY 2010
ATTACHMENT XVI



L.A.C. INVESTMENT POOL

	In Thousands	%
1 - 30 days	$ 7,774,369	32.86%
31 - 60 days	3,605,186	15.23%
61 - 180 days	1,681,569	7.11%
181 - 1 yr	1,129,157	4.77%
1 - 3 yrs	3,461,416	14.63%
3 - 5 yrs	6,009,377	25.40%
5 - 10 yrs	-	0.00%
10+ yrs	-	0.00%
	$ 23,661,074	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 01/31/10
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 DECEMBER 2009 WITH DECEMBER 2008

(DOLLARS IN THOUSANDS)

	DECEMBER 2009	DECEMBER 2008	CHANGE
Average Daily Portfolio	$ 66,354,589	$ 59,947,044	$ +6,407,545
Accrued Earnings	$ 32,092	$ 119,799	$ -87,707
Effective Yield	0.569 %	2.353 %	-1.784 %
Average Life-Month End (In Days)	222	223	-1
Total Security Transactions			
Amount	$ 22,944,280	$ 16,783,128	$ +6,161,152
Number	474	339	+135
Total Time Deposit Transactions			
Amount	$ 3,169,600	$ 2,993,000	$ +176,600
Number	149	156	-7
Average Workday Investment Activity	$ 1,186,994	$ 898,915	$ +288,079
Prescribed Demand Account Balances			
For Services	$ 1,346,190	$ 1,199,393	$ +146,797
For Uncollected Funds	$ 139,009	$ 150,315	$ -11,306
NOW Account Average Balance	$ 221,856	$ 0	$ +221,856

BILL LOCKYER
TREASURER
STATE OF CALIFORNIA

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

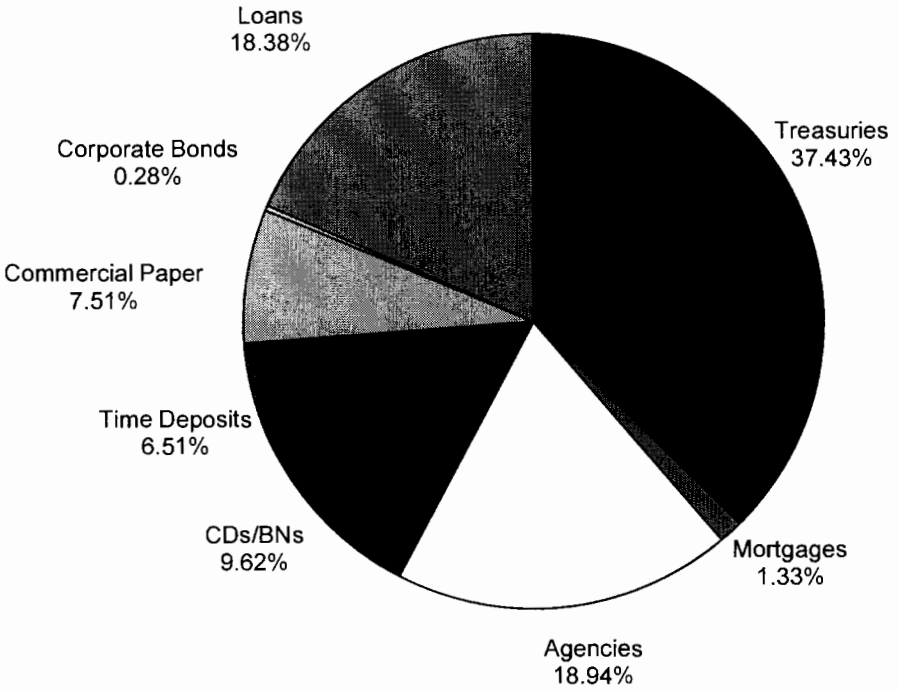
December 31, 2009

TYPE OF SECURITY		AMOUNT	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government				
Bills	$	18,180,533	27.06	+4.81
Bonds		0	0.00	0
Notes		6,963,540	10.37	+0.10
Strips		0	0.00	0
Total Government	$	25,144,073	37.43	+4.91
Federal Agency Debentures	$	4,105,920	6.12	-1.49
Certificates of Deposit		6,465,063	9.62	+1.66
Bank Notes		0	0.00	0
Bankers' Acceptances		0	0.00	0
Repurchases		0	0.00	0
Federal Agency Discount Notes		8,312,516	12.37	+0.11
Time Deposits		4,375,800	6.51	-0.91
GNMAs		106	0.00	0
Commercial Paper		5,046,652	7.51	-1.82
FHLMC/Remics		891,288	1.33	-0.01
Corporate Bonds		188,888	0.28	0
AB 55 Loans		367,112	0.55	-0.17
GF Loans		11,979,700	17.83	+0.39
NOW Accounts		0	0.00	-2.68
Other		300,000	0.45	+0.01
Reversed Repurchases		0	0.00	0
Total (All Types)	$	67,177,118	100.00	

INVESTMENT ACTIVITY

	DECEMBER 2009		NOVEMBER 2009	
	NUMBER	AMOUNT	NUMBER	AMOUNT
Pooled Money	474	$ 22,944,280	296	$ 14,291,334
Other	28	467,980	70	5,044,985
Time Deposits	149	3,169,600	106	2,412,000
Totals	651	$ 26,581,860	472	$ 21,748,319
PMIA Monthly Average Effective Yield	0.569		0.611	
Year to Date Yield Last Day of Month	0.751		0.791	

Pooled Money Investment Account
Portfolio Composition
$67.2 Billion
12/31/09



ACCOUNT

DATE	TYPE	DESCRIPTION	a/	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
12/01/09 REDEMPTIONS									
	CP	SOC GEN		12/01/09	0.200	50,000	33	9,166.66	0.203
	CP	SOC GEN		12/01/09	0.200	50,000	33	9,166.66	0.203
	CP	CITIFUND		12/01/09	0.260	50,000	34	12,277.78	0.264
	CP	CITIFUND		12/01/09	0.260	50,000	34	12,277.78	0.264
	CP	CITIFUND		12/01/09	0.260	50,000	34	12,277.78	0.264
	YCD	SE BANKEN	0.330%	12/01/09	0.320	50,000	63	28,000.49	0.324
	YCD	SE BANKEN	0.330%	12/01/09	0.320	50,000	63	28,000.49	0.324
	YCD	STNDRD CH	0.240%	12/01/09	0.230	50,000	68	21,722.22	0.233
	YCD	STNDRD CH	0.240%	12/01/09	0.230	50,000	68	21,722.22	0.233
	YCD	STNDRD CH	0.240%	12/01/09	0.230	50,000	68	21,722.22	0.233
	YCD	STNDRD CH	0.240%	12/01/09	0.230	50,000	68	21,722.22	0.233
12/01/09 NO PURCHASES									
12/02/09 REDEMPTIONS									
	CD	UNIONBANK	0.180%	12/02/09	0.180	50,000	34	8,500.00	0.183
	CD	UNIONBANK	0.180%	12/02/09	0.180	50,000	34	8,500.00	0.183
	CD	UNIONBANK	0.180%	12/02/09	0.180	50,000	34	8,500.00	0.183
	CD	UNIONBANK	0.180%	12/02/09	0.180	50,000	34	8,500.00	0.183
	CP	FCAR		12/02/09	0.620	12,000	22	4,546.67	0.629
	CP	FCAR		12/02/09	0.620	50,000	22	18,944.44	0.629
	CP	FCAR		12/02/09	0.620	50,000	22	18,944.44	0.629
	CP	FCAR		12/02/09	0.620	50,000	22	18,944.44	0.629
	CP	FCAR		12/02/09	0.620	50,000	22	18,944.44	0.629
	CP	FCAR		12/02/09	0.620	50,000	22	18,944.44	0.629
	CP	FCAR		12/02/09	0.620	50,000	22	18,944.44	0.629
	CP	FCAR		12/02/09	0.620	50,000	22	18,944.44	0.629
	CP	GECC		12/02/09	0.190	15,000	22	1,741.67	0.193
	CP	GECC		12/02/09	0.190	50,000	22	5,805.56	0.193
	CP	GECC		12/02/09	0.190	50,000	22	5,805.56	0.193
	CP	FCAR		12/02/09	0.620	4,000	27	1,860.00	0.629
	CP	FCAR		12/02/09	0.620	50,000	27	23,250.00	0.629
	CP	GECC		12/02/09	0.190	50,000	27	7,125.00	0.193
	CP	GECC		12/02/09	0.190	50,000	27	7,125.00	0.193
	CP	CITIFUND		12/02/09	0.270	50,000	34	12,750.00	0.274
	CP	CITIFUND		12/02/09	0.270	50,000	34	12,750.00	0.274
	CP	CITIFUND		12/02/09	0.270	50,000	34	12,750.00	0.274
	CP	CITIFUND		12/02/09	0.270	50,000	34	12,750.00	0.274
	CP	SOC GEN		12/02/09	0.200	50,000	34	9,444.44	0.203
	CP	SOC GEN		12/02/09	0.200	50,000	34	9,444.44	0.203
	YCD	TOKYO-MIT	0.200%	12/02/09	0.200	50,000	33	9,166.67	0.203
	YCD	TOKYO-MIT	0.200%	12/02/09	0.200	50,000	33	9,166.67	0.203
	YCD	TOKYO-MIT	0.200%	12/02/09	0.200	50,000	33	9,166.67	0.203
	YCD	TOKYO-MIT	0.200%	12/02/09	0.200	50,000	33	9,166.67	0.203

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
12/02/09	**PURCHASES**								
	CP	FCAR		12/08/09	0.370	30,000			
	CP	FCAR		12/08/09	0.370	50,000			
	CP	SOC GEN		12/31/09	0.180	50,000			
	CP	SOC GEN		12/31/09	0.180	50,000			
	CP	SOC GEN		12/31/09	0.180	50,000			
	CP	SOC GEN		12/31/09	0.180	50,000			
	TR	BILL		11/18/10	0.235	50,000			
	TR	BILL		11/18/10	0.235	50,000			
	TR	BILL		11/18/10	0.235	50,000			
	TR	BILL		11/18/10	0.235	50,000			
	TR	BILL		11/18/10	0.243	50,000			
	TR	BILL		11/18/10	0.243	50,000			
12/03/09	**REDEMPTIONS**								
	CP	GECC		12/03/09	0.170	50,000	35	8,263.89	0.172
	CP	GECC		12/03/09	0.170	50,000	35	8,263.89	0.172
	CP	GECC		12/03/09	0.170	50,000	35	8,263.89	0.172
	CP	GECC		12/03/09	0.170	50,000	35	8,263.89	0.172
	CP	GECC		12/03/09	0.170	50,000	35	8,263.89	0.172
	CP	GECC		12/03/09	0.170	50,000	35	8,263.89	0.172
12/03/09	**PURCHASES**								
	CP	CITIFUND		01/11/10	0.260	50,000			
	CP	CITIFUND		01/11/10	0.260	50,000			
	CP	CITIFUND		01/11/10	0.260	50,000			
	TR	BILL		11/18/10	0.260	50,000			
	TR	BILL		11/18/10	0.260	50,000			
	TR	BILL		11/18/10	0.260	50,000			
	TR	BILL		11/18/10	0.260	50,000			
	TR	BILL		11/18/10	0.260	50,000			
	TR	BILL		11/18/10	0.260	50,000			
	TR	BILL		11/18/10	0.260	50,000			
	TR	BILL		11/18/10	0.260	50,000			
12/04/09	**REDEMPTIONS**								
	CP	GECC		12/04/09	0.170	50,000	36	8,500.00	0.172
	CP	GECC		12/04/09	0.170	50,000	36	8,500.00	0.172
	CP	GECC		12/04/09	0.170	50,000	36	8,500.00	0.172
	CP	GECC		12/04/09	0.170	50,000	36	8,500.00	0.172
	YCD	TOKYO-MIT	0.220%	12/04/09	0.220	25,000	51	7,791.67	0.223
	YCD	TOKYO-MIT	0.220%	12/04/09	0.220	50,000	51	15,583.33	0.223
	YCD	TOKYO-MIT	0.220%	12/04/09	0.220	50,000	51	15,583.33	0.223

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
12/04/09 PURCHASES									
	CP	FCAR		01/04/10	0.430	19,000			
	CP	FCAR		01/04/10	0.430	50,000			
	CP	FCAR		01/04/10	0.430	50,000			
	CP	FCAR		01/04/10	0.430	50,000			
	CP	FCAR		01/04/10	0.430	50,000			
	TR	BILL		11/18/10	0.333	50,000			
	TR	BILL		11/18/10	0.333	50,000			
	TR	BILL		11/18/10	0.333	50,000			
	TR	BILL		11/18/10	0.333	50,000			
	TR	BILL		11/18/10	0.333	50,000			
	TR	BILL		11/18/10	0.333	50,000			
	TR	BILL		11/18/10	0.333	50,000			
	TR	BILL		11/18/10	0.333	50,000			
12/07/09 REDEMPTIONS									
	CP	SOC GEN		12/07/09	0.180	50,000	21	5,250.00	0.183
	CP	SOC GEN		12/07/09	0.180	50,000	21	5,250.00	0.183
	CP	SOC GEN		12/07/09	0.180	50,000	21	5,250.00	0.183
	CP	SOC GEN		12/07/09	0.180	50,000	21	5,250.00	0.183
	CP	SOC GEN		12/07/09	0.180	50,000	21	5,250.00	0.183
	CP	SOC GEN		12/07/09	0.180	50,000	21	5,250.00	0.183
	DEB FR	FHLB	4.970%	12/07/09	4.970	50,000	732	2,115,495.83	2.115
	DEB FR	FHLB	4.970%	12/07/09	4.970	50,000	732	2,115,495.83	2.115
	DEB FR	FHLB	4.970%	12/07/09	4.970	50,000	732	2,115,495.83	2.115
	DEB FR	FHLB	4.970%	12/07/09	4.970	50,000	732	2,115,495.83	2.115
12/07/09 NO PURCHASES									
12/08/09 REDEMPTIONS									
	CP	FCAR		12/08/09	0.370	30,000	6	1,850.00	0.375
	CP	FCAR		12/08/09	0.370	50,000	6	3,083.33	0.375
	DEB FR	FHLB	2.492%	12/08/09	2.674	49,000	491	934,723.74	1.419
	DEB FR	FHLB	2.492%	12/08/09	2.674	50,000	491	953,799.71	1.419
	DEB FR	FHLB	2.492%	12/08/09	2.674	50,000	491	953,799.71	1.419
	DEB FR	FHLB	2.492%	12/08/09	2.646	50,000	517	1,035,673.60	1.463
	DEB FR	FHLB	2.492%	12/08/09	2.646	50,000	517	1,035,673.60	1.463
	YCD	BNP	0.170%	12/08/09	0.170	50,000	22	5,194.44	0.172
	YCD	BNP	0.170%	12/08/09	0.170	50,000	22	5,194.44	0.172
	YCD	BNP	0.170%	12/08/09	0.170	50,000	22	5,194.44	0.172
	YCD	BNP	0.170%	12/08/09	0.170	50,000	22	5,194.44	0.172
12/08/09 NO PURCHASES									
12/09/09 REDEMPTIONS									
	CD	UNIONBANK	0.160%	12/09/09	0.160	50,000	23	5,111.11	0.162
	CD	UNIONBANK	0.160%	12/09/09	0.160	50,000	23	5,111.11	0.162

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
12/09/09 PURCHASES									
	CP	TOYOTA		01/27/10	0.170	50,000			
	CP	TOYOTA		01/27/10	0.170	50,000			
	CP	TOYOTA		01/27/10	0.170	50,000			
	CP	TOYOTA		01/27/10	0.170	50,000			
	CP	TOYOTA		01/27/10	0.170	50,000			
	CP	TOYOTA		02/01/10	0.180	50,000			
	CP	TOYOTA		02/01/10	0.180	50,000			
	CP	TOYOTA		02/01/10	0.180	50,000			
	CP	TOYOTA		02/01/10	0.180	50,000			
	TR	BILL		11/18/10	0.260	50,000			
	TR	BILL		11/18/10	0.260	50,000			
	TR	BILL		11/18/10	0.260	50,000			
	TR	BILL		11/18/10	0.260	50,000			
	TR	BILL		11/18/10	0.260	50,000			
	TR	BILL		11/18/10	0.260	50,000			
	YCD	BNP	0.180%	01/11/10	0.180	50,000			
	YCD	BNP	0.180%	01/11/10	0.180	50,000			
	YCD	BNP	0.180%	01/11/10	0.180	50,000			
	YCD	BNP	0.180%	01/11/10	0.180	50,000			
12/10/09 REDEMPTIONS									
	CP	TOYOTA		12/10/09	0.190	50,000	34	8,972.22	0.193
	CP	TOYOTA		12/10/09	0.190	50,000	34	8,972.22	0.193
	CP	TOYOTA		12/10/09	0.190	50,000	34	8,972.22	0.193
	CP	TOYOTA		12/10/09	0.190	50,000	34	8,972.22	0.193
	CP	TOYOTA		12/10/09	0.190	50,000	34	8,972.22	0.193
	CP	CITIFUND		12/10/09	0.270	25,000	35	6,562.50	0.274
	CP	CITIFUND		12/10/09	0.270	50,000	36	13,500.00	0.274
	CP	CITIFUND		12/10/09	0.270	50,000	36	13,500.00	0.274
	CP	CITIFUND		12/10/09	0.270	50,000	36	13,500.00	0.274
	CP	CITIFUND		12/10/09	0.270	50,000	36	13,500.00	0.274
12/10/09 PURCHASES									
	CP	SOC GEN		12/24/09	0.160	10,000			
	CP	SOC GEN		12/24/09	0.160	50,000			
	CP	SOC GEN		12/24/09	0.160	50,000			
	CP	SOC GEN		12/24/09	0.160	50,000			
	CP	SOC GEN		12/24/09	0.160	50,000			
	CP	SOC GEN		12/24/09	0.160	50,000			
	CP	TOYOTA		12/29/09	0.140	15,000			
	CP	TOYOTA		12/29/09	0.140	50,000			
	CP	TOYOTA		12/29/09	0.140	50,000			
	CP	CITIFUND		01/27/10	0.250	25,000			
	CP	CITIFUND		01/27/10	0.250	50,000			
	CP	CITIFUND		01/27/10	0.250	50,000			
	CP	CITIFUND		01/27/10	0.250	50,000			
	CP	CITIFUND		01/27/10	0.250	50,000			

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
12/11/09 REDEMPTIONS									
	DEB	FHLB	5.000%	12/11/09	3.100	30,000	492	1,275,633.33	3.078
	DEB	FHLB	5.000%	12/11/09	2.560	10,000	666	480,500.00	2.531
	DEB	FHLB	5.000%	12/11/09	2.573	12,000	666	579,444.00	2.544
	DEB	FHLB	5.000%	12/11/09	2.560	50,000	666	2,402,500.00	2.531
	DEB	FHLB	5.000%	12/11/09	2.560	50,000	666	2,402,500.00	2.531
	DEB	FHLB	5.000%	12/11/09	2.560	50,000	666	2,402,500.00	2.531
	DEB	FHLB	5.000%	12/11/09	2.560	50,000	666	2,402,500.00	2.531
	DEB	FHLB	5.000%	12/11/09	2.573	50,000	666	2,414,350.00	2.544
	DEB	FHLB	5.000%	12/11/09	2.573	50,000	666	2,414,350.00	2.544
	DEB	FHLB	5.000%	12/11/09	2.573	50,000	666	2,414,350.00	2.544
	DEB	FHLB	5.000%	12/11/09	5.042	50,000	1,060	7,315,444.44	5.058
	DEB	FHLB	5.000%	12/11/09	5.042	50,000	1,060	7,315,444.44	5.058
12/11/09 PURCHASES									
	CP	GECC		12/29/09	0.150	50,000			
	CP	GECC		12/29/09	0.150	50,000			
	CP	GECC		12/29/09	0.150	50,000			
	CP	GECC		12/29/09	0.150	50,000			
	CP	GECC		12/29/09	0.150	50,000			
	CP	GECC		12/29/09	0.150	50,000			
	CP	GECC		12/29/09	0.150	50,000			
	CP	GECC		12/29/09	0.150	50,000			
	CP	GECC		12/29/09	0.150	50,000			
	CP	GECC		12/29/09	0.150	50,000			
	CP	GECC		12/29/09	0.150	50,000			
	CP	GECC		12/29/09	0.150	50,000			
	CP	GECC		12/29/09	0.150	50,000			
	CP	GECC		12/29/09	0.150	50,000			
12/14/09 NO REDEMPTIONS									
12/14/09 NO PURCHASES									
12/15/09 REDEMPTIONS									
	DEB FR	FHLB	2.608%	12/15/09	2.646	50,000	525	1,045,567.78	1.454
	DEB FR	FHLB	2.608%	12/15/09	2.646	50,000	525	1,045,567.78	1.454
12/15/09 PURCHASES									
	CD	UNION BANK	0.150%	01/04/10	0.150	50,000			
	CD	UNION BANK	0.150%	01/04/10	0.150	50,000			
	CD	UNION BANK	0.150%	01/04/10	0.150	50,000			
	CP	GE CO		12/31/09	0.160	50,000			
	CP	GE CO		12/31/09	0.160	50,000			
	CP	GE CO		12/31/09	0.160	50,000			
	CP	GE CO		12/31/09	0.160	50,000			
	CP	GE CO		12/31/09	0.160	50,000			
	CP	GE CO		12/31/09	0.160	50,000			

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
12/15/09	**PURCHASES (Continued)**								
	CP	GE CO		12/31/09	0.160	50,000			
	CP	GE CO		12/31/09	0.160	50,000			
	CP	GE CO		12/31/09	0.160	50,000			
	CP	GE CO		12/31/09	0.160	50,000			
	CP	CITIFUND		01/04/10	0.170	50,000			
	CP	SOC GEN		01/07/10	0.170	50,000			
	CP	SOC GEN		01/07/10	0.170	50,000			
	CP	SOC GEN		01/07/10	0.170	50,000			
	CP	SOC GEN		01/07/10	0.170	50,000			
	CP	SOC GEN		01/07/10	0.170	50,000			
	CP	SOC GEN		01/07/10	0.170	50,000			
	YCD	MONTREAL	0.170%	01/27/10	0.170	50,000			
	YCD	MONTREAL	0.170%	01/27/10	0.170	50,000			
	YCD	MONTREAL	0.170%	01/27/10	0.170	50,000			
	YCD	MONTREAL	0.170%	01/27/10	0.170	50,000			
	YCD	MONTREAL	0.170%	01/27/10	0.170	50,000			
12/16/09	**REDEMPTIONS**								
	CP	BOFA		12/16/09	0.170	50,000	30	7,083.33	0.172
	CP	BOFA		12/16/09	0.170	50,000	30	7,083.33	0.172
	CP	BOFA		12/16/09	0.170	50,000	30	7,083.33	0.172
	CP	BOFA		12/16/09	0.170	50,000	30	7,083.33	0.172
	CP	BOFA		12/16/09	0.170	50,000	30	7,083.33	0.172
	CP	BOFA		12/16/09	0.170	50,000	30	7,083.33	0.172
12/16/09	**PURCHASES**								
	CP	TOYOTA		02/01/10	0.170	35,000			
	CP	TOYOTA		02/01/10	0.170	50,000			
	CP	TOYOTA		02/01/10	0.170	50,000			
	YCD	TOKYO-MIT	0.180%	01/04/10	0.180	50,000			
	YCD	TOKYO-MIT	0.180%	01/04/10	0.180	50,000			
	YCD	TOKYO-MIT	0.180%	01/04/10	0.180	50,000			
	YCD	TOKYO-MIT	0.180%	01/04/10	0.180	50,000			
	YCD	NORDEA	0.170%	01/27/10	0.160	15,000			
	YCD	NORDEA	0.170%	01/27/10	0.160	50,000			
	YCD	NORDEA	0.170%	01/27/10	0.160	50,000			
	YCD	NORDEA	0.170%	01/27/10	0.160	50,000			
12/17/09	**REDEMPTIONS**								
	TR	BILL		12/17/09	0.375	50,000	363	189,062.50	0.382
	TR	BILL		12/17/09	0.375	50,000	363	189,062.50	0.382
	TR	BILL		12/17/09	0.375	50,000	363	189,062.50	0.382
	TR	BILL		12/17/09	0.375	50,000	363	189,062.50	0.382
	TR	BILL		12/17/09	0.410	50,000	364	207,277.78	0.417
	TR	BILL		12/17/09	0.410	50,000	364	207,277.78	0.417
	TR	BILL		12/17/09	0.410	50,000	364	207,277.78	0.417
	TR	BILL		12/17/09	0.410	50,000	364	207,277.78	0.417

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
12/17/09	**REDEMPTIONS (Continued)**								
	TR	BILL		12/17/09	0.410	50,000	364	207,277.78	0.417
	TR	BILL		12/17/09	0.410	50,000	364	207,277.78	0.417
	TR	BILL		12/17/09	0.410	50,000	364	207,277.78	0.417
	TR	BILL		12/17/09	0.410	50,000	364	207,277.78	0.417
12/17/09	**PURCHASES**								
	CP	GE CO		12/29/09	0.160	50,000			
	CP	GE CO		12/29/09	0.160	50,000			
	CP	BARTON		01/04/10	0.160	20,000			
	CP	BARTON		01/04/10	0.160	50,000			
	CP	FCAR		01/04/10	0.380	50,000			
	CP	SOC GEN		01/27/10	0.190	25,000			
	CP	SOC GEN		01/27/10	0.190	50,000			
	CP	SOC GEN		01/27/10	0.190	50,000			
	CP	SOC GEN		01/27/10	0.190	50,000			
	CP	SOC GEN		01/27/10	0.190	50,000			
	CP	SOC GEN		01/27/10	0.190	50,000			
	TR	BILL		12/16/10	0.380	50,000			
	TR	BILL		12/16/10	0.380	50,000			
	YCD	TOKYO-MIT	0.170%	12/31/09	0.170	30,000			
	YCD	TOKYO-MIT	0.170%	12/31/09	0.170	50,000			
	YCD	TOKYO-MIT	0.170%	12/31/09	0.170	50,000			
	YCD	MONTREAL	0.150%	01/11/10	0.150	50,000			
	YCD	MONTREAL	0.150%	01/11/10	0.150	50,000			
	YCD	MONTREAL	0.150%	01/11/10	0.150	50,000			
	YCD	MONTREAL	0.150%	01/11/10	0.150	50,000			
	YCD	SCOTIA	0.150%	01/13/10	0.150	50,000			
	YCD	SCOTIA	0.150%	01/13/10	0.150	50,000			
	YCD	SCOTIA	0.150%	01/13/10	0.150	50,000			
	YCD	SCOTIA	0.150%	01/13/10	0.150	50,000			
	YCD	STNDRD CH	0.210%	01/20/10	0.200	50,000			
	YCD	STNDRD CH	0.210%	01/20/10	0.200	50,000			
12/18/09	**NO REDEMPTIONS**								
12/18/09	**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			
	TR	BILL		12/16/10	0.340	50,000			
	TR	BILL		12/16/10	0.340	50,000			
	TR	BILL		12/16/10	0.340	50,000			
	TR	BILL		12/16/10	0.340	50,000			
	TR	BILL		12/16/10	0.340	50,000			
	TR	BILL		12/16/10	0.340	50,000			
	TR	BILL		12/16/10	0.340	50,000			

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
12/18/09	**PURCHASES (Continued)**								
	TR	BILL		12/16/10	0.340	50,000			
12/21/09	**NO REDEMPTIONS**								
12/21/09	**PURCHASES**								
	CP	GECC		01/04/10	0.120	50,000			
	CP	GECC		01/04/10	0.120	50,000			
	CP	GECC		01/04/10	0.120	50,000			
	CP	GECC		01/04/10	0.120	50,000			
	CP	GECC		01/04/10	0.120	50,000			
	CP	GECC		01/04/10	0.120	50,000			
	CP	GECC		01/04/10	0.120	50,000			
	CP	GECC		01/04/10	0.120	50,000			
	CP	GECC		01/04/10	0.120	50,000			
	CP	GECC		01/04/10	0.120	50,000			
12/22/09	**REDEMPTIONS**								
	CP	FCAR		12/22/09	0.450	50,000	27	16,875.00	0.456
12/22/09	**PURCHASES**								
	CP	SOC GEN		02/01/10	0.185	50,000			
	CP	SOC GEN		02/01/10	0.185	50,000			
	CP	SOC GEN		02/01/10	0.185	50,000			
	CP	SOC GEN		02/01/10	0.185	50,000			
	CP	SOC GEN		02/01/10	0.185	50,000			
12/23/09	**NO REDEMPTIONS**								
12/23/09	**PURCHASES**								
	CD	UNIONBANK	0.170%	02/26/10	0.170	25,000			
	CD	UNIONBANK	0.170%	02/26/10	0.170	50,000			
	CD	UNIONBANK	0.170%	02/26/10	0.170	50,000			
	CD	UNIONBANK	0.170%	02/26/10	0.170	50,000			
	CD	UNIONBANK	0.170%	02/26/10	0.170	50,000			
	TR	BILL		12/16/10	0.380	50,000			
	TR	BILL		12/16/10	0.380	50,000			
	TR	BILL		12/16/10	0.390	50,000			
	TR	BILL		12/16/10	0.390	50,000			
	TR	BILL		12/16/10	0.390	50,000			
	TR	BILL		12/16/10	0.390	50,000			
	YCD	SCOTIA	0.140%	01/27/10	0.140	50,000			
	YCD	SCOTIA	0.140%	01/27/10	0.140	50,000			
	YCD	SCOTIA	0.140%	01/27/10	0.140	50,000			
	YCD	SCOTIA	0.140%	01/27/10	0.140	50,000			
	YCD	NORDEA	0.150%	01/27/10	0.150	50,000			
	YCD	NORDEA	0.150%	01/27/10	0.150	50,000			

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
12/23/09 PURCHASES (Continued)									
	YCD	NORDEA	0.150%	01/27/10	0.150	50,000			
	YCD	NORDEA	0.150%	01/27/10	0.150	50,000			
	YCD	LLOYDS	0.190%	02/01/10	0.180	50,000			
	YCD	LLOYDS	0.190%	02/01/10	0.180	50,000			
	YCD	LLOYDS	0.190%	02/01/10	0.180	50,000			
	YCD	LLOYDS	0.190%	02/01/10	0.180	50,000			
12/24/09 REDEMPTIONS									
	CP	SOC GEN		12/24/09	0.160	10,000	14	622.22	0.162
	CP	SOC GEN		12/24/09	0.160	50,000	14	3,111.11	0.162
	CP	SOC GEN		12/24/09	0.160	50,000	14	3,111.11	0.162
	CP	SOC GEN		12/24/09	0.160	50,000	14	3,111.11	0.162
	CP	SOC GEN		12/24/09	0.160	50,000	14	3,111.11	0.162
	CP	SOC GEN		12/24/09	0.160	50,000	14	3,111.11	0.162
12/24/09 PURCHASES									
	TR	BILL		12/16/10	0.390	50,000			
	TR	BILL		12/16/10	0.390	50,000			
	TR	BILL		12/16/10	0.390	50,000			
	TR	BILL		12/16/10	0.390	50,000			
12/28/09 NO REDEMPTIONS									
12/28/09 PURCHASES									
	CP	SOC GEN		01/27/10	0.170	50,000			
	CP	SOC GEN		01/27/10	0.170	50,000			
	CP	SOC GEN		01/27/10	0.170	50,000			
	CP	SOC GEN		01/27/10	0.170	50,000			
	CP	SOC GEN		01/27/10	0.170	50,000			
	CP	SOC GEN		01/27/10	0.170	50,000			
	TR	BILL		12/16/10	0.420	50,000			
	TR	BILL		12/16/10	0.420	50,000			
	TR	BILL		12/16/10	0.420	50,000			
	TR	BILL		12/16/10	0.420	50,000			
	TR	BILL		12/16/10	0.423	50,000			
	TR	BILL		12/16/10	0.423	50,000			
	TR	BILL		12/16/10	0.423	50,000			
	TR	BILL		12/16/10	0.423	50,000			
	YCD	BNP	0.150%	01/27/10	0.150	50,000			
	YCD	BNP	0.150%	01/27/10	0.150	50,000			
	YCD	BNP	0.150%	01/27/10	0.150	50,000			
	YCD	BNP	0.150%	01/27/10	0.150	50,000			
	YCD	MONTREAL	0.130%	02/01/10	0.130	50,000			
	YCD	MONTREAL	0.130%	02/01/10	0.130	50,000			

ACCOUNT

DATE	TYPE	DESCRIPTION	a/	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
12/29/09 REDEMPTIONS									
	CD	BOFA	0.260%	12/29/09	0.260	50,000	117	42,250.00	0.264
	CD	BOFA	0.260%	12/29/09	0.260	50,000	117	42,250.00	0.264
	CP	GE CO		12/29/09	0.160	50,000	12	2,666.67	0.162
	CP	GE CO		12/29/09	0.160	50,000	12	2,666.67	0.162
	CP	GECC		12/29/09	0.150	50,000	18	3,750.00	0.152
	CP	GECC		12/29/09	0.150	50,000	18	3,750.00	0.152
	CP	GECC		12/29/09	0.150	50,000	18	3,750.00	0.152
	CP	GECC		12/29/09	0.150	50,000	18	3,750.00	0.152
	CP	GECC		12/29/09	0.150	50,000	18	3,750.00	0.152
	CP	GECC		12/29/09	0.150	50,000	18	3,750.00	0.152
	CP	GECC		12/29/09	0.150	50,000	18	3,750.00	0.152
	CP	GECC		12/29/09	0.150	50,000	18	3,750.00	0.152
	CP	GECC		12/29/09	0.150	50,000	18	3,750.00	0.152
	CP	GECC		12/29/09	0.150	50,000	18	3,750.00	0.152
	CP	GECC		12/29/09	0.150	50,000	18	3,750.00	0.152
	CP	GECC		12/29/09	0.150	50,000	18	3,750.00	0.152
	CP	GECC		12/29/09	0.150	50,000	18	3,750.00	0.152
	CP	GECC		12/29/09	0.150	50,000	18	3,750.00	0.152
	CP	TOYOTA		12/29/09	0.140	15,000	19	1,108.33	0.142
	CP	TOYOTA		12/29/09	0.140	50,000	19	3,694.44	0.142
	CP	TOYOTA		12/29/09	0.140	50,000	19	3,694.44	0.142
	CP	SOC GEN		12/29/09	0.170	50,000	34	8,027.78	0.172
	CP	SOC GEN		12/29/09	0.170	50,000	34	8,027.78	0.172
	CP	SOC GEN		12/29/09	0.170	50,000	34	8,027.78	0.172
	CP	SOC GEN		12/29/09	0.170	50,000	34	8,027.78	0.172
	CP	SOC GEN		12/29/09	0.170	50,000	34	8,027.78	0.172
	CP	SOC GEN		12/29/09	0.170	50,000	34	8,027.78	0.172
	CP	CITIFUND		12/29/09	0.280	50,000	77	29,944.44	0.284
	CP	CITIFUND		12/29/09	0.280	50,000	77	29,944.44	0.284
	CP	CITIFUND		12/29/09	0.280	50,000	77	29,944.44	0.284
	CP	CITIFUND		12/29/09	0.280	50,000	77	29,944.44	0.284
	CP	TOYOTA		12/29/09	0.250	50,000	117	40,625.00	0.254
	CP	TOYOTA		12/29/09	0.250	50,000	117	40,625.00	0.254
	CP	TOYOTA		12/29/09	0.250	50,000	117	40,625.00	0.254
	CP	GECC		12/29/09	0.270	25,000	119	22,312.50	0.274
	CP	GECC		12/29/09	0.270	50,000	119	44,625.00	0.274
	CP	GECC		12/29/09	0.270	50,000	124	46,500.00	0.274
	CP	GECC		12/29/09	0.270	50,000	124	46,500.00	0.274
	CP	GECC		12/29/09	0.270	50,000	124	46,500.00	0.274
	CP	GECC		12/29/09	0.270	50,000	124	46,500.00	0.274
	CP	GECC		12/29/09	0.270	50,000	124	46,500.00	0.274
	CP	GECC		12/29/09	0.270	50,000	124	46,500.00	0.274
	CP	GECC		12/29/09	0.270	50,000	124	46,500.00	0.274
	CP	GECC		12/29/09	0.270	50,000	124	46,500.00	0.274
	YCD	CIBC	0.220%	12/29/09	0.220	50,000	91	27,805.56	0.223
	YCD	CIBC	0.220%	12/29/09	0.220	50,000	91	27,805.56	0.223
	YCD	BNP	0.250%	12/29/09	0.250	50,000	91	31,597.22	0.253
	YCD	BNP	0.250%	12/29/09	0.250	50,000	91	31,597.22	0.253
	YCD	STNDRD CH	0.260%	12/29/09	0.260	50,000	92	33,222.22	0.264
	YCD	STNDRD CH	0.260%	12/29/09	0.260	50,000	92	33,222.22	0.264

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
12/29/09 REDEMPTIONS (Continued)									
	YCD	STNDRD CH	0.260%	12/29/09	0.260	50,000	92	33,222.22	0.264
	YCD	STNDRD CH	0.260%	12/29/09	0.260	50,000	92	33,222.22	0.264
	YCD	BNP	0.240%	12/29/09	0.240	50,000	96	32,000.00	0.243
	YCD	BNP	0.240%	12/29/09	0.240	50,000	96	32,000.00	0.243
	YCD	BNP	0.240%	12/29/09	0.240	50,000	96	32,000.00	0.243
	YCD	BNP	0.240%	12/29/09	0.240	50,000	96	32,000.00	0.243
12/29/09 PURCHASES									
	CP	TOYOTA		02/01/10	0.130	50,000			
	CP	TOYOTA		02/01/10	0.130	50,000			
	CP	TOYOTA		02/01/10	0.130	50,000			
	CP	TOYOTA		02/01/10	0.130	50,000			
	CP	SOC GEN		02/01/10	0.190	50,000			
	CP	SOC GEN		02/01/10	0.190	50,000			
	TR	BILL		12/16/10	0.440	50,000			
	TR	BILL		12/16/10	0.440	50,000			
	TR	BILL		12/16/10	0.440	50,000			
	TR	BILL		12/16/10	0.440	50,000			
	TR	BILL		12/16/10	0.440	50,000			
	TR	BILL		12/16/10	0.440	50,000			
	TR	BILL		12/16/10	0.440	50,000			
	TR	BILL		12/16/10	0.440	50,000			
	TR	BILL		12/16/10	0.443	50,000			
	TR	BILL		12/16/10	0.443	50,000			
	TR	BILL		12/16/10	0.443	50,000			
	TR	BILL		12/16/10	0.443	50,000			
	YCD	TOKYO-MIT	0.180%	01/27/10	0.180	50,000			
	YCD	TOKYO-MIT	0.180%	01/27/10	0.180	50,000			
	YCD	TOKYO-MIT	0.180%	01/27/10	0.180	50,000			
	YCD	TOKYO-MIT	0.180%	01/27/10	0.180	50,000			
	YCD	BNP	0.160%	02/01/10	0.160	50,000			
	YCD	BNP	0.160%	02/01/10	0.160	50,000			
12/30/09 NO REDEMPTIONS									
12/30/09 PURCHASES									
	TR	BILL		12/16/10	0.420	50,000			
	TR	BILL		12/16/10	0.420	50,000			
	YCD	TOKYO-MIT	0.130%	01/13/10	0.130	50,000			
	YCD	TOKYO-MIT	0.130%	01/13/10	0.130	50,000			
	YCD	TOKYO-MIT	0.130%	01/13/10	0.130	50,000			
	YCD	TOKYO-MIT	0.130%	01/13/10	0.130	50,000			
12/31/09 REDEMPTIONS									
	CP	GE CO		12/31/09	0.160	50,000	16	3,555.56	0.162
	CP	GE CO		12/31/09	0.160	50,000	16	3,555.56	0.162
	CP	GE CO		12/31/09	0.160	50,000	16	3,555.56	0.162

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
12/31/09 REDEMPTIONS (Continued)									
	CP	GE CO		12/31/09	0.160	50,000	16	3,555.56	0.162
	CP	GE CO		12/31/09	0.160	50,000	16	3,555.56	0.162
	CP	GE CO		12/31/09	0.160	50,000	16	3,555.56	0.162
	CP	GE CO		12/31/09	0.160	50,000	16	3,555.56	0.162
	CP	GE CO		12/31/09	0.160	50,000	16	3,555.56	0.162
	CP	GE CO		12/31/09	0.160	50,000	16	3,555.56	0.162
	CP	GE CO		12/31/09	0.160	50,000	16	3,555.56	0.162
	CP	SOC GEN		12/31/09	0.180	50,000	29	7,250.00	0.183
	CP	SOC GEN		12/31/09	0.180	50,000	29	7,250.00	0.183
	CP	SOC GEN		12/31/09	0.180	50,000	29	7,250.00	0.183
	CP	SOC GEN		12/31/09	0.180	50,000	29	7,250.00	0.183
	CP	GE CO		12/31/09	0.200	50,000	78	21,666.67	0.203
	CP	GE CO		12/31/09	0.200	50,000	78	21,666.67	0.203
	CP	BOFA		12/31/09	0.200	50,000	79	21,944.44	0.203
	CP	BOFA		12/31/09	0.200	50,000	79	21,944.44	0.203
	CP	BOFA		12/31/09	0.200	50,000	79	21,944.44	0.203
	CP	BOFA		12/31/09	0.200	50,000	79	21,944.44	0.203
	CP	SOC GEN		12/31/09	0.240	50,000	94	31,333.33	0.243
	CP	SOC GEN		12/31/09	0.240	50,000	94	31,333.33	0.243
	CP	SOC GEN		12/31/09	0.240	50,000	94	31,333.33	0.243
	CP	SOC GEN		12/31/09	0.240	50,000	94	31,333.33	0.243
	CP	BARCLY US		12/31/09	0.220	25,000	119	18,180.56	0.223
	CP	BARCLY US		12/31/09	0.220	50,000	119	36,361.11	0.223
	CP	BARCLY US		12/31/09	0.220	50,000	119	36,361.11	0.223
	CP	BARCLY US		12/31/09	0.220	50,000	119	36,361.11	0.223
	CP	BARCLY US		12/31/09	0.220	50,000	119	36,361.11	0.223
	CP	BARCLY US		12/31/09	0.220	50,000	119	36,361.11	0.223
	CP	BARCLY US		12/31/09	0.220	50,000	119	36,361.11	0.223
	CP	BARCLY US		12/31/09	0.220	50,000	119	36,361.11	0.223
	YCD	TOKYO-MIT	0.170%	12/31/09	0.170	30,000	14	1,983.33	0.172
	YCD	TOKYO-MIT	0.170%	12/31/09	0.170	50,000	14	3,305.56	0.172
	YCD	TOKYO-MIT	0.170%	12/31/09	0.170	50,000	14	3,305.56	0.172
	YCD	LLOYDS	0.190%	12/31/09	0.190	50,000	42	11,083.33	0.193
	YCD	LLOYDS	0.190%	12/31/09	0.190	50,000	42	11,083.33	0.193
	YCD	TOKYO-MIT	0.200%	12/31/09	0.200	50,000	42	11,666.67	0.203
	YCD	TOKYO-MIT	0.200%	12/31/09	0.200	50,000	42	11,666.67	0.203
12/31/09 PURCHASES									
	TR	BILL		12/16/10	0.440	50,000			
	TR	BILL		12/16/10	0.440	50,000			
	TR	BILL		12/16/10	0.440	50,000			
	TR	BILL		12/16/10	0.440	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	07/09/09	0.320	3,000,000.00	01/07/10
Omni Bank, NA	10/09/09	0.110	2,000,000.00	01/08/10
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	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	10/28/09	0.110	900,000.00	01/27/10
CAMARILLO				
First California Bank	12/02/09	0.150	63,000,000.00	01/07/10
First California Bank	11/12/09	0.120	47,000,000.00	02/11/10
CHICO				
Tri Counties Bank	11/13/09	0.130	40,000,000.00	02/12/10
Tri Counties Bank	12/16/09	0.090	39,000,000.00	03/17/10
CITY OF INDUSTRY				
EverTrust Bank	12/04/09	0.170	16,000,000.00	01/08/10
EverTrust Bank	10/28/09	0.140	24,000,000.00	01/27/10
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	07/08/09	0.340	10,000,000.00	01/06/10

TIME DEPOSITS

NAME	DEPOSIT DATE	YIELD	PAR AMOUNT ($)	MATURITY DATE
FAIRFIELD				
Westamerica Bank	10/15/09	0.120	65,000,000.00	01/14/10
Westamerica Bank	10/23/09	0.130	25,000,000.00	01/22/10
Westamerica Bank	10/30/09	0.120	30,000,000.00	01/29/10
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
FOLSOM				
Folsom Lake Bank	10/14/09	0.130	1,500,000.00	01/13/10
Folsom Lake Bank	11/06/09	0.120	3,500,000.00	02/05/10
FRESNO				
Central Valley Community Bank	12/02/09	0.130	5,000,000.00	03/03/10
FULLERTON				
Fullerton Community Bank, FSB	10/15/09	0.130	5,500,000.00	01/14/10
Fullerton Community Bank, FSB	10/22/09	0.140	5,500,000.00	01/21/10
Fullerton Community Bank, FSB	10/30/09	0.130	5,000,000.00	01/29/10
Fullerton Community Bank, FSB	11/06/09	0.120	19,000,000.00	02/05/10
IRVINE				
CommerceWest Bank, NA	12/04/09	0.140	2,500,000.00	01/08/10
CommerceWest Bank, NA	07/17/09	0.330	5,000,000.00	01/15/10
CommerceWest Bank, NA	08/14/09	0.330	2,500,000.00	02/12/10
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	07/24/09	0.320	35,000,000.00	01/22/10
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	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	09/29/09	0.170	5,000,000.00	01/06/10
1st Century Bank, NA	07/09/09	0.320	10,000,000.00	01/07/10
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	12/18/09	0.110	6,000,000.00	03/19/10
Broadway Federal Bank, FSB	10/08/09	0.140	8,500,000.00	01/07/10
Broadway Federal Bank, FSB	10/21/09	0.130	6,500,000.00	01/20/10
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
Center Bank	12/04/09	0.170	25,000,000.00	01/08/10
Center Bank	12/18/09	0.100	55,000,000.00	01/15/10
Center Bank	10/28/09	0.140	35,000,000.00	01/27/10
City National Bank	10/22/09	0.150	50,000,000.00	01/21/10
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
Commonwealth Business Bank	10/09/09	0.130	13,000,000.00	01/08/10
Commonwealth Business Bank	10/14/09	0.140	5,000,000.00	01/13/10
Commonwealth Business Bank	10/29/09	0.150	10,000,000.00	01/28/10
Commonwealth Business Bank	12/16/09	0.100	5,000,000.00	03/17/10
Eastern International Bank	10/28/09	0.120	1,900,000.00	01/27/10
HSBC Bank USA, NA	11/19/09	0.130	25,000,000.00	02/18/10
Manufacturers Bank	10/16/09	0.130	100,000,000.00	01/15/10
Manufacturers Bank	10/23/09	0.140	50,000,000.00	01/22/10
Manufacturers Bank	11/05/09	0.110	50,000,000.00	02/04/10
Mission Valley Bank	07/22/09	0.340	7,000,000.00	01/20/10
Nara Bank	10/14/09	0.130	45,000,000.00	01/13/10
Nara Bank	10/30/09	0.130	20,000,000.00	01/29/10
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
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	12/11/09	0.090	5,000,000.00	01/08/10
Pacific Commerce Bank, NA	12/17/09	0.090	2,000,000.00	01/14/10
Pacific Commerce Bank, NA	10/21/09	0.150	5,000,000.00	01/20/10
Pacific Commerce Bank, NA	11/13/09	0.150	1,000,000.00	02/12/10
State Bank of India (California)	10/09/09	0.120	3,000,000.00	01/08/10
State Bank of India (California)	10/14/09	0.130	5,000,000.00	01/13/10
State Bank of India (California)	10/22/09	0.140	3,000,000.00	01/21/10
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

TIME DEPOSITS

NAME	DEPOSIT DATE	YIELD	PAR AMOUNT ($)	MATURITY DATE
LOS ANGELES (Continued)				
State Bank of India (California)	12/16/09	0.090	5,000,000.00	03/17/10
Wilshire State Bank	10/07/09	0.150	39,000,000.00	01/06/10
Wilshire State Bank	10/15/09	0.120	30,000,000.00	01/14/10
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
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	10/29/09	0.140	1,000,000.00	01/28/10
1st Capital Bank	12/17/09	0.110	5,000,000.00	03/18/10
NAPA				
Charter Oak Bank	11/12/09	0.110	4,500,000.00	02/11/10
NEWPORT BEACH				
Commerce National Bank	10/09/09	0.120	2,500,000.00	01/08/10
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
Orange County Business Bank	10/08/09	0.150	10,000,000.00	01/07/10
Orange County Business Bank	10/14/09	0.140	8,000,000.00	01/13/10
Orange County Business Bank	10/21/09	0.140	13,000,000.00	01/20/10
Orange County Business Bank	10/29/09	0.150	4,000,000.00	01/28/10
Orange County Business Bank	11/06/09	0.130	10,000,000.00	02/05/10
NORTH HIGHLANDS				
SAFE Credit Union	10/14/09	0.120	25,000,000.00	01/13/10
SAFE Credit Union	12/17/09	0.110	50,000,000.00	03/18/10
OAKDALE				
Oak Valley Community Bank	12/10/09	0.090	3,500,000.00	03/11/10
OAKLAND				
Metropolitan Bank	10/14/09	0.150	2,000,000.00	01/13/10
Metropolitan Bank	10/16/09	0.150	1,000,000.00	01/15/10
Metropolitan Bank	10/22/09	0.160	1,500,000.00	01/21/10
Metropolitan Bank	12/18/09	0.100	2,000,000.00	01/22/10

TIME DEPOSITS

NAME	DEPOSIT DATE	YIELD	PAR AMOUNT ($)	MATURITY DATE
OAKLAND (Continued)				
Metropolitan Bank	10/29/09	0.160	1,000,000.00	01/28/10
Metropolitan Bank	12/03/09	0.160	1,500,000.00	03/04/10
ONTARIO				
Citizens Business Bank	10/09/09	0.120	25,000,000.00	01/08/10
Citizens Business Bank	10/30/09	0.130	30,000,000.00	01/29/10
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
PALOS VERDES ESTATES				
Malaga Bank, FSB	10/08/09	0.110	5,000,000.00	01/07/10
Malaga Bank, FSB	10/30/09	0.100	8,000,000.00	01/29/10
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
PASADENA				
Community Bank	10/14/09	0.130	35,000,000.00	01/13/10
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
East West Bank	10/09/09	0.140	50,000,000.00	01/08/10
East West Bank	10/14/09	0.150	50,000,000.00	01/13/10
East West Bank	12/18/09	0.100	25,000,000.00	01/22/10
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	12/11/09	0.080	35,000,000.00	01/08/10
Bank of the Sierra	10/15/09	0.140	10,000,000.00	01/14/10
Bank of the Sierra	10/28/09	0.130	30,000,000.00	01/27/10

TIME DEPOSITS

NAME	DEPOSIT DATE	YIELD	PAR AMOUNT ($)	MATURITY DATE
PORTERVILLE (Continued)				
Bank of the Sierra	11/19/09	0.130	5,000,000.00	02/18/10
RANCHO CORDOVA				
American River Bank	10/07/09	0.180	6,500,000.00	01/06/10
American River Bank	10/07/09	0.180	7,500,000.00	01/06/10
American River Bank	10/14/09	0.150	3,000,000.00	01/13/10
American River Bank	10/22/09	0.160	1,500,000.00	01/21/10
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
RANCHO SANTA FE				
La Jolla Bank, FSB	10/08/09	0.160	15,000,000.00	01/07/10
La Jolla Bank, FSB	10/21/09	0.150	10,000,000.00	01/20/10
La Jolla Bank, FSB	10/28/09	0.140	45,000,000.00	01/27/10
REDWOOD CITY				
Provident Credit Union	10/22/09	0.130	20,000,000.00	01/21/10
Provident Credit Union	12/03/09	0.110	20,000,000.00	03/04/10
RICHMOND				
Mechanics Bank, The	10/21/09	0.130	20,000,000.00	01/20/10
Mechanics Bank, The	10/29/09	0.140	20,000,000.00	01/28/10
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
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

TIME DEPOSITS

NAME	DEPOSIT DATE	YIELD	PAR AMOUNT ($)	MATURITY DATE
ROSEVILLE				
Community 1st Bank	07/10/09	0.310	5,000,000.00	01/08/10
Community 1st Bank	12/17/09	0.110	5,000,000.00	03/18/10
Rabobank	10/07/09	0.160	50,000,000.00	01/06/10
Rabobank	09/29/09	0.170	50,000,000.00	01/06/10
Rabobank	10/16/09	0.130	50,000,000.00	01/15/10
SACRAMENTO				
Bank of Sacramento	12/02/09	0.150	2,000,000.00	01/07/10
Comerica Bank	10/14/09	0.140	50,000,000.00	01/13/10
Comerica Bank	10/21/09	0.140	75,000,000.00	01/20/10
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
Golden 1 Credit Union, The	10/09/09	0.120	25,000,000.00	01/08/10
Golden 1 Credit Union, The	10/21/09	0.130	75,000,000.00	01/20/10
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
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 DIEGO				
Torrey Pines Bank	10/21/09	0.120	35,000,000.00	01/20/10
SAN FRANCISCO				
Oceanic Bank	12/09/09	0.090	4,000,000.00	03/10/10
Trans Pacific National Bank	10/07/09	0.160	1,000,000.00	01/06/10
Trans Pacific National Bank	12/11/09	0.070	2,000,000.00	01/08/10
Trans Pacific National Bank	12/18/09	0.080	1,000,000.00	01/22/10
Trans Pacific National Bank	10/29/09	0.140	1,000,000.00	01/28/10
Union Bank, NA	10/29/09	0.150	150,000,000.00	01/28/10
Union Bank, NA	12/10/09	0.100	150,000,000.00	03/11/10
SOUTH SAN FRANCISCO				
First National Bank of Northern California	10/07/09	0.180	15,000,000.00	01/06/10

TIME DEPOSITS

NAME	DEPOSIT DATE	YIELD	PAR AMOUNT ($)	MATURITY DATE
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	10/23/09	0.130	5,000,000.00	01/22/10
Summit State Bank	10/30/09	0.120	5,000,000.00	01/29/10
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
WALNUT CREEK				
Bank of the West	10/21/09	0.150	134,000,000.00	01/20/10
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
WATSONVILLE				
Santa Cruz County Bank	10/30/09	0.130	10,000,000.00	01/29/10
Santa Cruz County Bank	11/06/09	0.120	5,000,000.00	02/05/10
WOODLAND HILLS				
Western Commercial Bank	10/16/09	0.150	2,500,000.00	01/15/10
TOTAL TIME DEPOSITS DECEMBER 2009			**4,375,800,000.00**	

NOW ACCOUNT ACTIVITY

DATE		DEPOSITS		WITHDRAWLS		BALANCE
BEGINNING BALANCE					$	$1,820,839,000.00
12/01/09	$	$0.00	$	$650,000,000.00	$	$1,170,839,000.00
12/02/09	$	$0.00	$	$0.00	$	$1,170,839,000.00
12/03/09	$	$0.00	$	$450,000,000.00	$	$720,839,000.00
12/04/09	$	$0.00	$	$0.00	$	$720,839,000.00
12/05/09	$	$0.00	$	$0.00	$	$720,839,000.00
12/06/09	$	$0.00	$	$0.00	$	$720,839,000.00
12/07/09	$	$0.00	$	$0.00	$	$720,839,000.00
12/08/09	$	$0.00	$	$0.00	$	$720,839,000.00
12/09/09	$	$0.00	$	$510,000,000.00	$	$210,839,000.00
12/10/09	$	$0.00	$	$210,839,000.00	$	($0.00)
12/11/09	$	$0.00	$	$0.00	$	($0.00)
12/12/09	$	$0.00	$	$0.00	$	($0.00)
12/13/09	$	$0.00	$	$0.00	$	($0.00)
12/14/09	$	$0.00	$	$0.00	$	($0.00)
12/15/09	$	$0.00	$	$0.00	$	($0.00)
12/16/09	$	$0.00	$	$0.00	$	($0.00)
12/17/09	$	$0.00	$	$0.00	$	($0.00)
12/18/09	$	$0.00	$	$0.00	$	($0.00)
12/19/09	$	$0.00	$	$0.00	$	($0.00)
12/20/09	$	$0.00	$	$0.00	$	($0.00)
12/21/09	$	$0.00	$	$0.00	$	($0.00)
12/22/09	$	$0.00	$	$0.00	$	($0.00)
12/23/09	$	$0.00	$	$0.00	$	($0.00)
12/24/09	$	$0.00	$	$0.00	$	($0.00)
12/25/09	$	$0.00	$	$0.00	$	($0.00)
12/26/09	$	$0.00	$	$0.00	$	($0.00)
12/27/09	$	$0.00	$	$0.00	$	($0.00)
12/28/09	$	$0.00	$	$0.00	$	($0.00)
12/29/09	$	$0.00	$	$0.00	$	($0.00)
12/30/09	$	$0.00	$	$0.00	$	($0.00)
12/31/09	$	$0.00	$	$0.00	$	($0.00)

BANK DEMAND DEPOSITS
December 2009
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BALANCES PER BANKS	WARRANTS OUTSTANDING
1	1,358,700	3,691,595
2	1,114,506	3,219,127
3	1,897,362	2,913,099
4	1,412,225	3,309,467
5	1,412,225	3,309,467
6	1,412,225	3,309,467
7	1,682,941	3,162,791
8	1,793,243	3,161,534
9	1,147,923	2,579,024
10	1,586,669	2,418,661
11	1,324,437	2,377,438
12	1,324,437	2,377,438
13	1,324,437	2,377,438
14	1,568,010	2,245,509
15	1,918,511	2,614,737
16	2,029,930	2,454,854
17	1,778,860	2,431,921
18	1,891,147	2,620,445
19	1,891,147	2,620,445
20	1,891,147	2,620,445
21	1,160,223	2,579,923
22	1,919,016	2,546,345
23	1,384,941	2,692,713
24	1,492,684	2,663,580
25	1,492,684	2,663,580
26	1,492,684	2,663,580
27	1,492,684	2,663,580
28	1,388,471	2,490,507
29	1,293,852	2,470,525
30	1,361,181	2,728,566
31	3,357,660	3,520,098
AVERAGE DOLLAR DAYS	1,599,876 a/	

a/ **The prescribed bank balance for December was $1,485,199. This consisted of $1,346,190 in compensating balances for services, balances for uncollected funds of $143,494 and a deduction of $4,485 for December delayed deposit credit.**

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

No. 1726

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on December 16, 2009, 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 $1,346,190,000.00

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)	12/14/09	12/18/09	$ 1,581,467,000	$ 64,458,067,000	$ 4,678,400,000	$ 69,136,467,000
(2)	12/21/09	12/25/09	$ 1,290,275,000	$ 65,748,342,000	$ 4,678,400,000	$ 70,426,742,000
(3)	12/28/09	01/01/10	$ (2,804,050,000)	$ 62,944,292,000	$ 4,678,400,000	$ 67,622,692,000
(4)	01/04/10	01/08/10	$ 487,975,000	$ 63,432,267,000	$ 4,678,400,000	$ 68,110,667,000
(5)	01/11/10	01/15/10	$ 856,900,000	$ 64,289,167,000	$ 4,678,400,000	$ 68,967,567,000
(6)	01/18/10	01/22/10	$ 1,188,450,000	$ 65,477,617,000	$ 4,678,400,000	$ 70,156,017,000
(7)	01/25/10	01/29/10	$ (232,675,000)	$ 65,244,942,000	$ 4,678,400,000	$ 69,923,342,000
(8)	02/01/10	02/05/10	$ (1,010,125,000)	$ 64,234,817,000	$ 4,678,400,000	$ 68,913,217,000
(9)	02/08/10	02/12/10	$ (605,375,000)	$ 63,629,442,000	$ 4,678,400,000	$ 68,307,842,000
(10)	02/15/10	02/19/10	$ (711,425,000)	$ 62,918,017,000	$ 4,678,400,000	$ 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 $1,346,190,000.00.

POOLED MONEY INVESTMENT BOARD:

SIGNATURES ON FILE AT STO
Chairperson

Member

Member

Dated: December 16, 2009
* Government Code