COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

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LOS ANGELES, CALIFORNIA 90012

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June 29, 2010

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

FROM: Mark J. Saladino Joseph Kelly (for)
Treasurer and Tax Collector

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

The attached Report of Investments for the month of May 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 May 2010 were made in accordance with California Government Code and conform to the Treasurer and Tax Collector's Investment Policy.

MJS:NI:
EBG:rkw

Attachment

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR MAY 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 MAY 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 MAY 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 MAY 31, 2010

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 05/31/10		
At Cost	$ 25,138,674,236	$ 103,967,646
At Market	$ 25,262,642,793	$ 104,053,655
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	17.36%	0.00%
United States Government and Agency Obligations	46.46%	31.38%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	33.25%	0.00%
Municipal Obligations	0.06%	5.05%
Corporate and Deposit Notes	2.87%	2.22%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	61.35%
1-60 days	53.41%	28.85%
61 days-1 year	8.99%	63.11%
Over 1 year	37.60%	8.04%
Weighted Average Days to Maturity	529	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF MAY 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 May 31, 2010:

	S&P	Moody's	% of Portfolio
PSI			
Commercial Paper	A-1	P-1	33.25%
Corporate and Deposit Notes	A-1	P-1	2.87%
Los Angeles County Securities	AA-	A2	0.06%
Negotiable Certificates of Deposit	A-1	P-1	17.36%
U.S. Agency Securities	AAA	Aaa	43.09%
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	60.78%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	A-1+	P-1	2.22%
Mortgage Trust Deeds	AA-	Aa2	0.57%
Los Angeles County Securities	AA-	Aa2	5.05%
Negotiable Certificates of Deposit	-	-	0.00%
Guaranteed Investment Contracts	-	-	0.00%
U.S. Agency Securities	AAA	Aaa	31.19%
U.S. Treasury Securities:			
U.S. Treasury Notes	AAA	Aaa	0.11%
U.S. Treasury Bonds	AAA	Aaa	0.08%
			100.00%

POOLED SURPLUS EARNINGS REPORT

MAY 31, 2010

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 05/31/10	$ 25,138,674,236
Market Value at 05/31/10	$ 25,262,642,793
Average Daily Balance	$ 25,756,894,450
Gains and Losses:	
For the Month	$ 459,054
For the Past 12 Months	$ 2,777,806
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 29,365,598
Earnings for the Past 12 Months	$ 320,808,690
Earnings Rate for the Month	1.34%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF MAY 31, 2010

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	128,963,820.90	(A)
Bank of the West - Concentration	$	57,824,129.25	(B)
Citi Bank - Concentration	$	-	
Union Bank- Concentration	$	3,480,810.01	
Wells Fargo - Concentration	$	878,536.13	
Total Ledger Balance for all Banks	$	191,147,296.29	

(A) $100.000 million of this amount is related to the deposit of funds in an interest-bearing money market savings account, in accordance with the Treasurer's authority under California Government Code Section 53633.

(B) $57.376 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 MAY 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 May 2010

Total Deposits	$ 3,610,119,756.82
Total Disbursements	$ 4,740,594,975.85

Discretionary Funds Liquidity Withdrawal Ratio
As of May 31, 2010 1.40

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
June	$ 10,153,833,000.00	$ 2,080,700,000.00	$ 5,854,500,000.00	$ 6,380,033,000.00
July	$ 3,274,374,000.00	$ 4,896,300,000.00	$ 5,440,600,000.00	$ 9,110,107,000.00
August	$ 426,500,000.00	$ 3,863,200,000.00	$ 3,967,700,000.00	$ 9,432,107,000.00
September	$ 316,863,000.00	$ 2,724,500,000.00	$ 3,589,000,000.00	$ 8,884,470,000.00
October	$ 338,000,000.00	$ 3,976,000,000.00	$ 4,026,200,000.00	$ 9,172,270,000.00
November	$ 209,415,000.00	$ 3,951,300,000.00	$ 3,910,600,000.00	$ 9,422,385,000.00

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 May 2010, the Treasurer placed $145.128 million in the Bank of the West Money Market Plus Account and $257.965 million in the Bank of America Money Market Savings Account in accordance with the Treasurer's authority under California Government Code Section 53633. Of these amounts, $57.376 million and $100 million respectively remained in these accounts at month-end. These are 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 $0.60 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 MAY 2010
COMPLIANCE REPORT

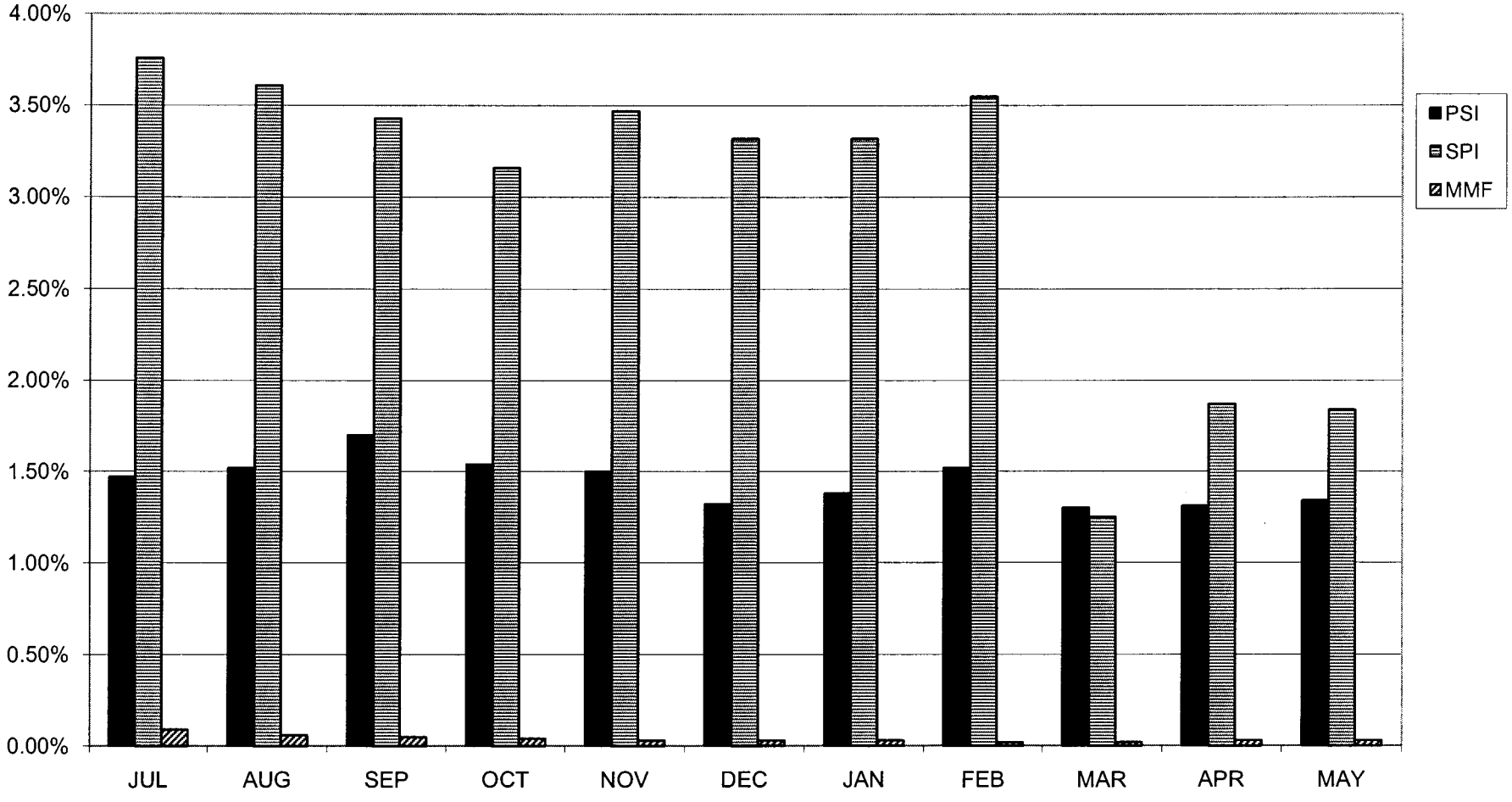
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of May 2010

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 05/31/10
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
1	26,376,098,759.98	107,744,036.48
2	26,376,098,759.98	107,744,036.48
3	26,182,261,853.94	107,741,545.63
4	26,196,122,870.52	107,741,545.63
5	25,906,852,444.94	107,650,135.77
6	26,268,890,760.14	107,650,135.77
7	26,169,821,449.77	107,650,135.77
8	26,169,821,449.77	107,650,135.77
9	26,169,821,449.77	107,650,135.77
10	26,039,621,344.45	107,649,460.37
11	26,082,601,704.55	107,648,470.09
12	26,292,324,943.77	107,648,470.09
13	26,218,251,184.44	107,648,470.09
14	26,053,458,869.28	107,648,470.09
15	26,053,458,869.28	107,648,470.09
16	26,053,458,869.28	107,648,470.09
17	26,158,397,341.28	107,648,470.09
18	26,070,591,477.84	107,648,470.09
19	26,031,287,429.30	103,867,181.06
20	25,144,377,122.51	103,867,181.06
21	25,109,171,928.09	103,867,181.06
22	25,109,171,928.09	103,867,181.06
23	25,109,171,928.09	103,867,181.06
24	25,119,273,445.78	103,867,181.06
25	25,032,210,828.99	103,867,181.06
26	24,959,588,933.96	246,967,181.06
27	25,453,370,606.18	103,967,181.06
28	25,139,825,050.63	103,967,181.06
29	25,139,825,050.63	103,967,181.06
30	25,139,825,050.63	103,967,181.06
31	25,138,674,235.60	103,967,645.78
AVG	**25,756,894,449.72**	**110,707,512.34**

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



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

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 05/31/10 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$29,419,052	$172,648
Gains (Losses) on Sales of Non-Trading Securities.	276,524	0
Gains (Losses) on Sales of Trading Securities.	182,531	0
Amortization/Accretion	(512,509)	465
Prior Accrual Adjustment	0	0
Total Revenues	$29,365,598	$173,113
Expenses:		
Interest Expense	0	0
*Investment Management Fee	0	2,200
	$0	$2,200
NET INCOME	$29,365,598	$170,913

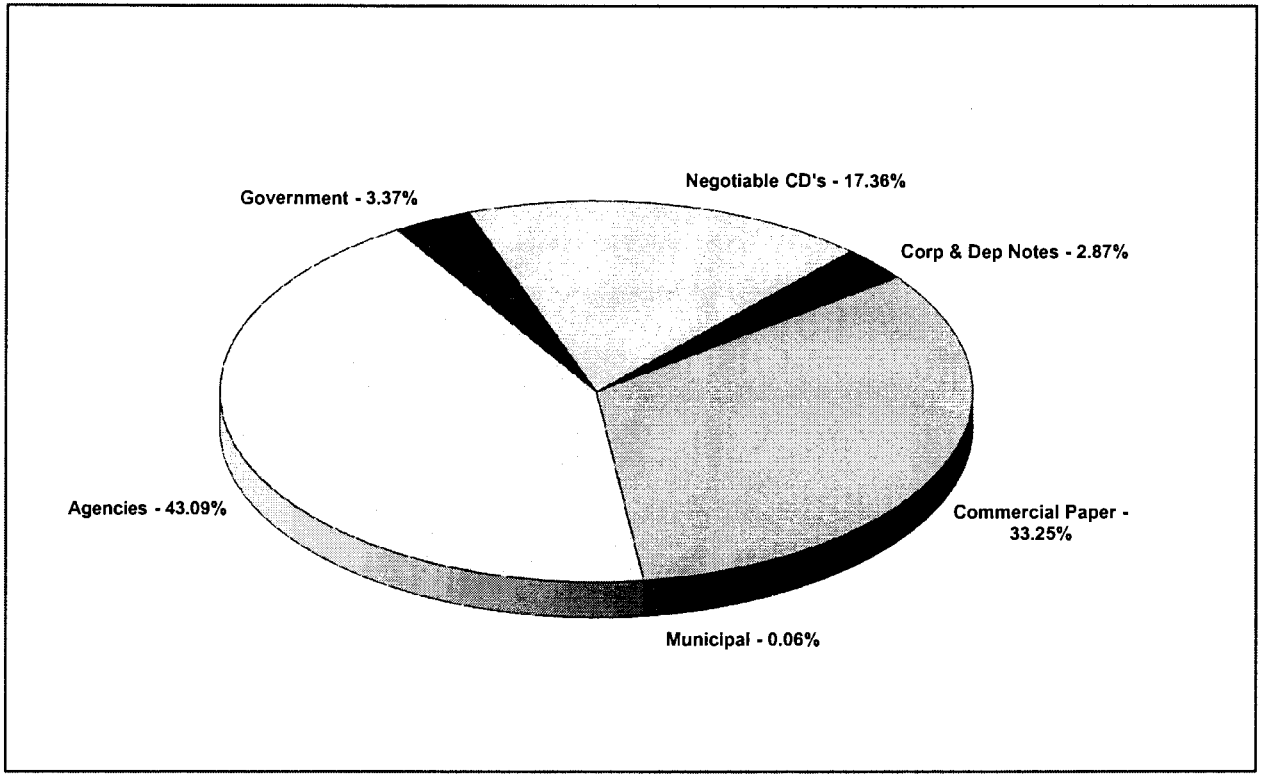
*Estimated and later adjusted.

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

NON-TRADING PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	53.76%	
Los Angeles County and Related Entities	36.78%	
Consolidated Sanitation Districts		4.92%
Metropolitan Transportation Authority		0.81%
Miscellaneous Agencies Pooled Investments		1.82%
South Coast Air Quality Management District		1.88%
Miscellaneous		0.03%
Total	90.54%	9.46%

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



	In Thousands
Negotiable CD's	$ 4,364,011
Corp & Deposit Notes	720,714
Repurchase Agreement	15,000
Commercial Paper	8,358,289
Municipal	-
Agencies	10,831,706
Other	-
Government	848,954
Total	$ 25,138,674

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 May 1, 2010 to May 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	05/03/10	83705	CHASE BK USA NA BK NOTE	0.22000	06/04/10	50,000,000.00	50,000,000.00	0.00	BNY	JPM
NTRD	BNOT	05/04/10	83709	BK OF AMERICA NA BK NOTE	0.27000	06/30/10	50,000,000.00	50,000,000.00	0.00	BNY	BA
NTRD	BNOT	05/06/10	83745	CHASE BK USA NA BK NOTE	0.23000	06/11/10	50,000,000.00	50,000,000.00	0.00	BNY	JPM
NTRD	BNOT	05/20/10	83839	BK OF AMERICA NA BK NOTE	0.38000	07/15/10	50,000,000.00	50,000,000.00	0.00	BNY	BA
NTRD	BNOT	05/27/10	83916	BK OF AMERICA NA BK NOTE	0.34000	07/30/10	50,000,000.00	50,000,000.00	0.00	BNY	BA
	BNOT Total						250,000,000.00	250,000,000.00	0.00		
NTRD	CPD	05/03/10	83698	CRC FUNDING LLC CP	0.22000	06/10/10	50,000,000.00	49,988,388.89	0.00	BNY	ALA
NTRD	CPD	05/03/10	83699	VARIABLE FUNDING CAP CO LLC CP	0.24000	06/07/10	50,000,000.00	49,988,333.33	0.00	BNY	WFI
NTRD	CPD	05/03/10	83700	VARIABLE FUNDING CAP CO LLC CP	0.24000	06/07/10	10,000,000.00	9,997,666.67	0.00	BNY	WFI
NTRD	CPD	05/03/10	83701	ABBEY NATIONAL NA LLC CP	0.22000	06/11/10	50,000,000.00	49,988,083.33	0.00	BNY	MFR
NTRD	CPD	05/03/10	83702	ABBEY NATIONAL NA LLC CP	0.22000	06/15/10	50,000,000.00	49,986,861.11	0.00	BNY	MFR
NTRD	CPD	05/03/10	83703	COMMERZBANK US FINANCE INC CP	0.28000	06/23/10	50,000,000.00	49,980,166.67	0.00	BNY	MFR
NTRD	CPD	05/03/10	83704	GE CAPITAL CORP CP	0.22000	06/21/10	20,238,000.00	20,231,939.84	0.00	BNY	GECC
NTRD	CPD	05/04/10	83706	JUPITER SECURITIZATION CORP CP	0.23000	06/29/10	50,000,000.00	49,982,111.11	0.00	BNY	LOOP
NTRD	CPD	05/04/10	83710	DEUTSCHE BK FINANCIAL LLC CP	0.24000	06/16/10	50,000,000.00	49,985,666.67	0.00	BNY	ALA
NTRD	CPD	05/04/10	83711	BRYANT PARK FUNDING LLC CP	0.24000	06/04/10	43,952,000.00	43,942,916.59	0.00	BNY	CITGM
NTRD	CPD	05/04/10	83712	BRYANT PARK FUNDING LLC CP	0.23000	06/02/10	50,000,000.00	49,990,736.11	0.00	BNY	ALA
NTRD	CPD	05/04/10	83713	ABBEY NATIONAL NA LLC CP	0.23000	06/09/10	50,000,000.00	49,988,500.00	0.00	BNY	MFR
NTRD	CPD	05/04/10	83714	TOYOTA MOTOR CREDIT CORP CP	0.32000	06/23/10	50,000,000.00	49,977,777.78	0.00	BNY	TFS
NTRD	CPD	05/04/10	83715	ING US FUNDING LLC CP	0.24000	06/10/10	50,000,000.00	49,987,666.67	0.00	BNY	INGF
NTRD	CPD	05/05/10	83717	VARIABLE FUNDING CAP CO LLC CP	0.24000	06/10/10	50,000,000.00	49,988,000.00	0.00	BNY	WFI
NTRD	CPD	05/05/10	83719	CAFCO LLC CP	0.30000	07/01/10	30,000,000.00	29,985,750.00	0.00	BNY	CITGM
NTRD	CPD	05/05/10	83720	CRC FUNDING LLC CP	0.25000	06/07/10	50,000,000.00	49,988,541.67	0.00	BNY	JPM
NTRD	CPD	05/05/10	83721	BRYANT PARK FUNDING LLC CP	0.26000	06/01/10	50,000,000.00	49,990,250.00	0.00	BNY	CITGM
NTRD	CPD	05/05/10	83722	THUNDER BAY FUNDING LLC CP	0.26000	06/09/10	12,427,000.00	12,423,858.73	0.00	BNY	BA
NTRD	CPD	05/06/10	83724	SHEFFIELD RECEIVABLES CORP CP	0.25000	06/25/10	50,000,000.00	49,982,638.89	0.00	BNY	LOOP
NTRD	CPD	05/06/10	83729	VARIABLE FUNDING CAP CO LLC CP	0.25000	06/17/10	25,000,000.00	24,992,708.33	0.00	BNY	ALA
NTRD	CPD	05/06/10	83730	JUPITER SECURITIZATION CORP CP	0.24000	06/17/10	50,000,000.00	49,986,000.00	0.00	BNY	ALA
NTRD	CPD	05/06/10	83731	JUPITER SECURITIZATION CORP CP	0.25000	06/09/10	50,000,000.00	49,988,194.44	0.00	BNY	CITGM
NTRD	CPD	05/06/10	83732	ABBEY NATIONAL NA LLC CP	0.24000	06/15/10	50,000,000.00	49,986,666.67	0.00	BNY	MFR
NTRD	CPD	05/06/10	83733	ABBEY NATIONAL NA LLC CP	0.24000	06/15/10	25,000,000.00	24,993,333.33	0.00	BNY	MFR
NTRD	CPD	05/06/10	83734	TOYOTA MOTOR CREDIT CORP CP	0.32000	06/18/10	50,000,000.00	49,980,888.89	0.00	BNY	TFS
NTRD	CPD	05/06/10	83735	THUNDER BAY FUNDING LLC CP	0.25000	06/03/10	30,000,000.00	29,994,166.67	0.00	BNY	JPM
NTRD	CPD	05/06/10	83736	THUNDER BAY FUNDING LLC CP	0.25000	06/09/10	48,591,000.00	48,579,527.13	0.00	BNY	LOOP
NTRD	CPD	05/06/10	83737	BRYANT PARK FUNDING LLC CP	0.25000	06/08/10	50,000,000.00	49,988,541.67	0.00	BNY	CITGM
NTRD	CPD	05/06/10	83738	RANGER FUNDING CO LLC CP	0.28000	06/21/10	50,000,000.00	49,982,111.11	0.00	BNY	LOOP
NTRD	CPD	05/06/10	83739	RANGER FUNDING CO LLC CP	0.28000	06/21/10	4,962,000.00	4,960,224.71	0.00	BNY	LOOP
NTRD	CPD	05/06/10	83740	FALCON ASSET SEC CORP CP	0.24000	06/11/10	50,000,000.00	49,988,000.00	0.00	BNY	ALA
NTRD	CPD	05/06/10	83741	UBS FINANCE (DELAWARE) LLC CP	0.29000	06/01/10	50,000,000.00	49,989,527.78	0.00	BNY	UBSWAR
NTRD	CPD	05/07/10	83747	REGENCY MARKETS NO. 1 LLC CP	0.37000	06/07/10	25,018,000.00	25,010,028.99	0.00	BNY	CITGM
NTRD	CPD	05/07/10	83748	REGENCY MARKETS NO. 1 LLC CP	0.37000	06/07/10	25,000,000.00	24,992,034.72	0.00	BNY	CITGM

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NTRD	CPD	05/07/10	83749	CRC FUNDING LLC CP	0.33000	06/08/10	50,000,000.00	49,985,333.33	0.00	BNY	JPM
NTRD	CPD	05/07/10	83750	CIESCO LLC CP	0.34000	06/30/10	50,000,000.00	49,974,500.00	0.00	BNY	ALA
NTRD	CPD	05/07/10	83751	CRC FUNDING LLC CP	0.32000	06/15/10	50,000,000.00	49,982,666.67	0.00	BNY	CITGM
NTRD	CPD	05/07/10	83752	CAFCO LLC CP	0.34000	06/14/10	50,000,000.00	49,982,055.56	0.00	BNY	ALA
NTRD	CPD	05/10/10	83755	BRYANT PARK FUNDING LLC CP	0.30000	06/30/10	50,000,000.00	49,978,750.00	0.00	BNY	CITGM
NTRD	CPD	05/10/10	83756	BRYANT PARK FUNDING LLC CP	0.30000	06/18/10	50,000,000.00	49,983,750.00	0.00	BNY	JPM
NTRD	CPD	05/10/10	83757	SHEFFIELD RECEIVABLES CORP	0.32000	07/02/10	50,000,000.00	49,976,444.44	0.00	BNY	BCI
NTRD	CPD	05/10/10	83759	CITIGROUP FUNDING INC CP	0.32000	06/30/10	50,000,000.00	49,977,333.33	0.00	BNY	CITGM
NTRD	CPD	05/10/10	83760	ING US FUNDING LLC CP	0.31000	06/30/10	21,878,000.00	21,868,391.91	0.00	BNY	INGF
NTRD	CPD	05/11/10	83758	SHEFFIELD RECEIVABLES CORP CP	0.32000	07/01/10	50,000,000.00	49,977,333.33	0.00	BNY	BCI
NTRD	CPD	05/11/10	83761	VARIABLE FUNDING CAP CO LLC CP	0.30000	06/30/10	50,000,000.00	49,979,166.67	0.00	BNY	WFI
NTRD	CPD	05/11/10	83763	BARTON CAPITAL LLC CP	0.30000	06/25/10	29,000,000.00	28,989,125.00	0.00	BNY	CITGM
NTRD	CPD	05/11/10	83764	CRC FUNDING LLC CP	0.32000	06/22/10	50,000,000.00	49,981,333.33	0.00	BNY	CITGM
NTRD	CPD	05/11/10	83765	COMMERZBANK US FINANCE INC CP	0.29500	06/17/10	50,000,000.00	49,984,840.28	0.00	BNY	MFR
NTRD	CPD	05/11/10	83766	BARTON CAPITAL LLC CP	0.32000	07/02/10	35,000,000.00	34,983,822.22	0.00	BNY	JPM
NTRD	CPD	05/12/10	83770	THUNDER BAY FUNDING LLC CP	0.35000	07/15/10	50,000,000.00	49,968,888.89	0.00	BNY	RBCDR
NTRD	CPD	05/12/10	83771	VARIABLE FUNDING CAP CO LLC CP	0.32000	07/13/10	50,000,000.00	49,972,444.44	0.00	BNY	WFI
NTRD	CPD	05/12/10	83774	ING US FUNDING LLC CP	0.26000	05/18/10	50,000,000.00	49,997,833.33	0.00	BNY	INGF
NTRD	CPD	05/12/10	83775	UBS FINANCE (DELAWARE) LLC CP	0.28000	05/26/10	50,000,000.00	49,994,555.56	0.00	BNY	UBSWAR
NTRD	CPD	05/12/10	83776	UBS FINANCE (DELAWARE) LLC CP	0.28000	05/27/10	50,000,000.00	49,994,166.67	0.00	BNY	UBSWAR
NTRD	CPD	05/12/10	83777	UBS FINANCE (DELAWARE) LLC CP	0.28000	05/28/10	50,000,000.00	49,993,777.78	0.00	BNY	UBSWAR
NTRD	CPD	05/12/10	83778	JUPITER SECURITIZATION CORP CP	0.30000	06/07/10	50,000,000.00	49,989,166.67	0.00	BNY	CITGM
NTRD	CPD	05/12/10	83779	FALCON ASSET SEC CORP CP	0.30000	06/16/10	50,000,000.00	49,985,416.67	0.00	BNY	CITGM
NTRD	CPD	05/12/10	83780	FALCON ASSET SEC CORP CP	0.30000	06/16/10	1,000,000.00	999,708.33	0.00	BNY	CITGM
NTRD	CPD	05/12/10	83781	BARTON CAPITAL LLC CP	0.30000	07/02/10	25,000,000.00	24,989,375.00	0.00	BNY	LOOP
NTRD	CPD	05/12/10	83782	HSBC FINANCE CORP CP	0.25000	06/30/10	50,000,000.00	49,982,986.11	0.00	BNY	MFR
NTRD	CPD	05/12/10	83783	HSBC FINANCE CORP CP	0.25000	06/30/10	50,000,000.00	49,982,986.11	0.00	BNY	MFR
NTRD	CPD	05/13/10	83786	VARIABLE FUNDING CAP CO LLC CP	0.32000	07/09/10	25,000,000.00	24,987,333.33	0.00	BNY	WFI
NTRD	CPD	05/13/10	83787	FALCON ASSET SEC CORP CP	0.26000	05/26/10	50,000,000.00	49,995,305.56	0.00	BNY	RBCDR
NTRD	CPD	05/13/10	83788	REGENCY MARKETS NO. 1 LLC CP	0.33000	06/10/10	50,000,000.00	49,987,166.67	0.00	BNY	MFR
NTRD	CPD	05/13/10	83789	BARTON CAPITAL LLC CP	0.25000	05/20/10	44,750,000.00	44,747,824.65	0.00	BNY	JPM
NTRD	CPD	05/13/10	83790	JUPITER SECURITIZATION CORP CP	0.35000	07/08/10	25,000,000.00	24,986,388.89	0.00	BNY	CITGM
NTRD	CPD	05/13/10	83791	JUPITER SECURITIZATION CORP CP	0.34000	07/07/10	50,000,000.00	49,974,027.78	0.00	BNY	ALA
NTRD	CPD	05/14/10	83793	THUNDER BAY FUNDING LLC CP	0.36000	07/08/10	30,079,000.00	30,062,456.55	0.00	BNY	CITGM
NTRD	CPD	05/14/10	83794	THUNDER BAY FUNDING LLC CP	0.30000	06/15/10	35,309,000.00	35,299,584.27	0.00	BNY	CITGM
NTRD	CPD	05/14/10	83795	ING US FUNDING LLC CP	0.27000	05/24/10	50,000,000.00	49,996,250.00	0.00	BNY	INGF
NTRD	CPD	05/14/10	83796	TOYOTA MOTOR CREDIT CORP CP	0.30000	06/24/10	45,000,000.00	44,984,625.00	0.00	BNY	LOOP
NTRD	CPD	05/14/10	83797	CAFCO LLC CP	0.37000	07/26/10	40,000,000.00	39,969,988.89	0.00	BNY	ALA
NTRD	CPD	05/14/10	83798	BRYANT PARK FUNDING LLC CP	0.30000	06/21/10	25,560,000.00	25,551,906.00	0.00	BNY	CITGM
NTRD	CPD	05/14/10	83799	BARTON CAPITAL LLC CP	0.32000	06/11/10	25,000,000.00	24,993,777.78	0.00	BNY	CITGM
NTRD	CPD	05/14/10	83802	COMMERZBANK US FINANCE INC CP	0.32000	06/30/10	50,000,000.00	49,979,111.11	0.00	BNY	MFR
NTRD	CPD	05/17/10	83803	THUNDER BAY FUNDING LLC CP	0.37000	07/16/10	35,169,000.00	35,147,312.45	0.00	BNY	RBCDR

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NTRD	CPD	05/17/10	83804	FALCON ASSET SEC CORP CP	0.32000	06/18/10	50,000,000.00	49,985,777.78	0.00	BNY	CITGM
NTRD	CPD	05/17/10	83805	JUPITER SECURITIZATION CORP CP	0.32000	06/25/10	50,000,000.00	49,982,666.67	0.00	BNY	JPM
NTRD	CPD	05/17/10	83806	BARTON CAPITAL LLC CP	0.24000	05/26/10	28,454,000.00	28,452,292.76	0.00	BNY	LOOP
NTRD	CPD	05/17/10	83807	CAFCO LLC CP	0.36000	07/29/10	50,000,000.00	49,963,500.00	0.00	BNY	LOOP
NTRD	CPD	05/17/10	83808	TOYOTA MOTOR CREDIT CORP CP	0.40000	07/09/10	15,688,000.00	15,678,761.51	0.00	BNY	TFS
NTRD	CPD	05/17/10	83809	CIESCO LLC CP	0.38000	07/16/10	50,000,000.00	49,968,333.33	0.00	BNY	CITGM
NTRD	CPD	05/17/10	83810	DEUTSCHE BK FINANCIAL LLC CP	0.31000	07/20/10	50,000,000.00	49,972,444.44	0.00	BNY	ALA
NTRD	CPD	05/17/10	83811	ABBEY NATIONAL NA LLC CP	0.28000	06/30/10	50,000,000.00	49,982,888.89	0.00	BNY	MFR
NTRD	CPD	05/17/10	83812	ABBEY NATIONAL NA LLC CP	0.28000	06/30/10	50,000,000.00	49,982,888.89	0.00	BNY	MFR
NTRD	CPD	05/18/10	83818	BARTON CAPITAL LLC CP	0.36000	07/20/10	50,000,000.00	49,968,500.00	0.00	BNY	CITGM
NTRD	CPD	05/18/10	83819	ING US FUNDING LLC CP	0.27000	05/28/10	50,000,000.00	49,996,250.00	0.00	BNY	INGF
NTRD	CPD	05/18/10	83820	TOYOTA MOTOR CREDIT CORP CP	0.40000	07/09/10	9,729,000.00	9,723,378.80	0.00	BNY	TFS
NTRD	CPD	05/19/10	83821	FALCON ASSET SEC CORP CP	0.37000	07/14/10	50,000,000.00	49,971,222.22	0.00	BNY	JPM
NTRD	CPD	05/19/10	83822	CAFCO LLC CP	0.38000	07/26/10	25,000,000.00	24,982,055.56	0.00	BNY	LOOP
NTRD	CPD	05/19/10	83823	BRYANT PARK FUNDING LLC CP	0.34000	07/02/10	50,000,000.00	49,979,222.22	0.00	BNY	JPM
NTRD	CPD	05/19/10	83824	CITIGROUP FUNDING INC CP	0.39000	07/19/10	26,000,000.00	25,982,818.33	0.00	BNY	CITGM
NTRD	CPD	05/19/10	83825	RANGER FUNDING CO LLC CP	0.39000	07/28/10	50,000,000.00	49,962,083.33	0.00	BNY	BA
NTRD	CPD	05/19/10	83826	ING US FUNDING LLC CP	0.36000	07/22/10	16,899,000.00	16,888,184.64	0.00	BNY	INGF
NTRD	CPD	05/20/10	83829	SHEFFIELD RECEIVABLES CORP CP	0.32000	07/09/10	50,000,000.00	49,977,777.78	0.00	BNY	BCI
NTRD	CPD	05/20/10	83830	REGENCY MARKETS NO. 1 LLC CP	0.36000	06/21/10	30,000,000.00	29,990,400.00	0.00	BNY	MS
NTRD	CPD	05/20/10	83831	RANGER FUNDING CO LLC CP	0.34000	07/07/10	31,211,000.00	31,196,851.01	0.00	BNY	LOOP
NTRD	CPD	05/20/10	83832	VARIABLE FUNDING CAP CO LLC CP	0.31000	06/30/10	50,000,000.00	49,982,347.22	0.00	BNY	WFI
NTRD	CPD	05/20/10	83833	COMMERZBANK US FINANCE INC CP	0.34000	06/30/10	50,000,000.00	49,980,638.89	0.00	BNY	MFR
NTRD	CPD	05/20/10	83835	REGENCY MARKETS NO. 1 LLC CP	0.43000	07/12/10	12,804,000.00	12,795,894.36	0.00	BNY	CITGM
NTRD	CPD	05/20/10	83836	ING US FUNDING LLC CP	0.36000	07/21/10	30,000,000.00	29,981,400.00	0.00	BNY	INGF
NTRD	CPD	05/20/10	83837	ABBEY NATIONAL NA LLC CP	0.29000	07/02/10	50,000,000.00	49,982,680.56	0.00	BNY	MFR
NTRD	CPD	05/20/10	83838	ABBEY NATIONAL NA LLC CP	0.29000	07/02/10	24,354,000.00	24,345,564.05	0.00	BNY	MFR
NTRD	CPD	05/21/10	83848	SHEFFIELD RECEIVABLES CORP CP	0.32000	07/06/10	30,000,000.00	29,987,733.33	0.00	BNY	MS
NTRD	CPD	05/21/10	83849	SHEFFIELD RECEIVABLES CORP CP	0.38000	07/19/10	50,000,000.00	49,968,861.11	0.00	BNY	CITGM
NTRD	CPD	05/21/10	83850	BARTON CAPITAL LLC CP	0.35000	07/09/10	37,024,000.00	37,006,362.18	0.00	BNY	LOOP
NTRD	CPD	05/21/10	83851	BARTON CAPITAL LLC CP	0.32000	06/15/10	50,000,000.00	49,988,888.89	0.00	BNY	JPM
NTRD	CPD	05/21/10	83852	FALCON ASSET SEC CORP CP	0.32000	06/23/10	50,000,000.00	49,985,333.33	0.00	BNY	CITGM
NTRD	CPD	05/21/10	83853	ING US FUNDING LLC CP	0.36000	07/20/10	50,000,000.00	49,970,000.00	0.00	BNY	INGF
NTRD	CPD	05/21/10	83854	COMMERZBANK US FINANCE INC CP	0.30000	06/15/10	50,000,000.00	49,989,583.33	0.00	BNY	MFR
NTRD	CPD	05/21/10	83855	COMMERZBANK US FINANCE INC CP	0.30000	06/15/10	7,184,000.00	7,182,503.33	0.00	BNY	MFR
NTRD	CPD	05/24/10	83857	COMMERZBANK US FINANCE INC CP	0.34000	06/30/10	50,000,000.00	49,982,527.78	0.00	BNY	MFR
NTRD	CPD	05/24/10	83858	SHEFFIELD RECEIVABLES CORP CP	0.34000	07/08/10	50,000,000.00	49,978,750.00	0.00	BNY	MS
NTRD	CPD	05/24/10	83859	SHEFFIELD RECEIVABLES CORP CP	0.34000	07/08/10	10,000,000.00	9,995,750.00	0.00	BNY	MS
NTRD	CPD	05/24/10	83860	CIESCO LLC CP	0.42000	07/26/10	50,000,000.00	49,963,250.00	0.00	BNY	CITGM
NTRD	CPD	05/24/10	83861	CIESCO LLC CP	0.51000	08/23/10	50,000,000.00	49,935,541.67	0.00	BNY	CITGM
NTRD	CPD	05/24/10	83862	JUPITER SECURITIZATION CORP CP	0.31000	06/22/10	25,000,000.00	24,993,756.94	0.00	BNY	LOOP
NTRD	CPD	05/24/10	83863	JUPITER SECURITIZATION CORP CP	0.31000	06/22/10	25,028,000.00	25,021,749.95	0.00	BNY	LOOP

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NTRD	CPD	05/24/10	83864	SHEFFIELD RECEIVABLES CORP CP	0.32000	06/22/10	26,000,000.00	25,993,297.78	0.00	BNY	BCI
NTRD	CPD	05/24/10	83865	ING US FUNDING LLC CP	0.29000	06/15/10	50,000,000.00	49,991,138.89	0.00	BNY	INGF
NTRD	CPD	05/24/10	83866	CIESCO LLC CP	0.29000	07/19/10	37,780,000.00	37,762,957.02	0.00	BNY	ALA
NTRD	CPD	05/24/10	83867	CAFCO LLC CP	0.29000	07/19/10	20,000,000.00	19,990,977.78	0.00	BNY	ALA
NTRD	CPD	05/24/10	83869	GE CAPITAL CORP CP	0.25000	07/02/10	22,187,000.00	22,180,991.02	0.00	BNY	GECC
NTRD	CPD	05/25/10	83874	ING US FUNDING LLC CP	0.28000	06/03/10	50,000,000.00	49,996,500.00	0.00	BNY	INGF
NTRD	CPD	05/25/10	83875	ING US FUNDING LLC CP	0.28000	06/04/10	32,018,000.00	32,015,509.71	0.00	BNY	INGF
NTRD	CPD	05/25/10	83876	BARTON CAPITAL LLC CP	0.32000	06/30/10	50,000,000.00	49,984,000.00	0.00	BNY	ALA
NTRD	CPD	05/25/10	83877	RANGER FUNDING CO LLC CP	0.37000	07/08/10	28,499,000.00	28,486,112.12	0.00	BNY	ALA
NTRD	CPD	05/25/10	83878	CAFCO LLC CP	0.53000	08/20/10	35,000,000.00	34,955,170.83	0.00	BNY	CITGM
NTRD	CPD	05/25/10	83879	CIESCO LLC CP	0.53000	08/24/10	37,000,000.00	36,950,430.28	0.00	BNY	CITGM
NTRD	CPD	05/25/10	83880	VARIABLE FUNDING CAP CO LLC CP	0.40000	07/22/10	50,000,000.00	49,967,777.78	0.00	BNY	WFI
NTRD	CPD	05/25/10	83882	COMMERZBANK US FINANCE INC CP	0.34000	06/30/10	50,000,000.00	49,983,000.00	0.00	BNY	MFR
NTRD	CPD	05/25/10	83883	COMMERZBANK US FINANCE INC CP	0.34000	06/30/10	50,000,000.00	49,983,000.00	0.00	BNY	MFR
NTRD	CPD	05/25/10	83884	COMMERZBANK US FINANCE INC CP	0.34000	06/30/10	50,000,000.00	49,983,000.00	0.00	BNY	MFR
NTRD	CPD	05/26/10	83886	FALCON ASSET SEC CORP CP	0.32000	06/28/10	50,000,000.00	49,985,333.33	0.00	BNY	RBCDR
NTRD	CPD	05/26/10	83887	FALCON ASSET SEC CORP CP	0.32000	06/28/10	25,026,000.00	25,018,659.04	0.00	BNY	RBCDR
NTRD	CPD	05/26/10	83888	FALCON ASSET SEC CORP CP	0.39000	07/23/10	50,000,000.00	49,968,583.33	0.00	BNY	ALA
NTRD	CPD	05/26/10	83889	SHEFFIELD RECEIVABLES CORP CP	0.33000	07/06/10	25,000,000.00	24,990,604.17	0.00	BNY	BCI
NTRD	CPD	05/26/10	83890	BARTON CAPITAL LLC CP	0.38000	07/15/10	50,000,000.00	49,973,611.11	0.00	BNY	CITGM
NTRD	CPD	05/26/10	83891	BARTON CAPITAL LLC CP	0.33000	06/28/10	50,000,000.00	49,984,875.00	0.00	BNY	JPM
NTRD	CPD	05/26/10	83892	CAFCO LLC CP	0.54000	08/24/10	25,000,000.00	24,966,250.00	0.00	BNY	ALA
NTRD	CPD	05/26/10	83893	COMMERZBANK US FINANCE INC CP	0.35000	07/09/10	50,000,000.00	49,978,611.11	0.00	BNY	MFR
NTRD	CPD	05/26/10	83894	ING US FUNDING LLC CP	0.28000	06/03/10	50,000,000.00	49,996,888.89	0.00	BNY	INGF
NTRD	CPD	05/26/10	83895	ING US FUNDING LLC CP	0.28000	06/03/10	50,000,000.00	49,996,888.89	0.00	BNY	INGF
NTRD	CPD	05/26/10	83896	GE CAPITAL CORP CP	0.32000	07/30/10	20,951,000.00	20,938,894.98	0.00	BNY	GECC
NTRD	CPD	05/27/10	83898	VARIABLE FUNDING CAP CO LLC CP	0.39000	07/23/10	50,000,000.00	49,969,125.00	0.00	BNY	LOOP
NTRD	CPD	05/27/10	83904	ING US FUNDING LLC CP	0.30000	07/02/10	50,000,000.00	49,985,000.00	0.00	BNY	INGF
NTRD	CPD	05/27/10	83905	FALCON ASSET SEC CORP CP	0.45000	08/25/10	50,000,000.00	49,943,750.00	0.00	BNY	ALA
NTRD	CPD	05/27/10	83906	FALCON ASSET SEC CORP CP	0.32000	06/29/10	50,000,000.00	49,985,333.33	0.00	BNY	CITGM
NTRD	CPD	05/27/10	83907	FALCON ASSET SEC CORP CP	0.32000	06/29/10	1,000,000.00	999,706.67	0.00	BNY	CITGM
NTRD	CPD	05/27/10	83908	HSBC FINANCE CORP CP	0.35000	07/30/10	50,000,000.00	49,968,888.89	0.00	BNY	MFR
NTRD	CPD	05/27/10	83909	BRYANT PARK FUNDING LLC CP	0.36000	06/23/10	50,000,000.00	49,986,500.00	0.00	BNY	MS
NTRD	CPD	05/27/10	83910	JUPITER SECURITIZATION CORP CP	0.32000	06/29/10	50,000,000.00	49,985,333.33	0.00	BNY	BA
NTRD	CPD	05/27/10	83911	BARTON CAPITAL LLC CP	0.33000	07/09/10	50,000,000.00	49,980,291.67	0.00	BNY	LOOP
NTRD	CPD	05/27/10	83912	TOYOTA MOTOR CREDIT CORP CP	0.50000	08/03/10	50,000,000.00	49,952,777.78	0.00	BNY	TFS
NTRD	CPD	05/27/10	83917	ING US FUNDING LLC CP	0.28000	06/02/10	50,000,000.00	49,997,666.67	0.00	BNY	INGF
NTRD	CPD	05/27/10	83918	ING US FUNDING LLC CP	0.28000	06/02/10	43,000,000.00	42,997,993.33	0.00	BNY	INGF
NTRD	CPD	05/28/10	83924	CIESCO LLC CP	0.55000	08/26/10	50,000,000.00	49,931,250.00	0.00	BNY	CITGM
NTRD	CPD	05/28/10	83925	DANSKE CORP CP	0.33500	07/06/10	50,000,000.00	49,981,854.17	0.00	BNY	CITGM
NTRD	CPD	05/28/10	83926	BARTON CAPITAL LLC CP	0.34000	07/07/10	50,000,000.00	49,981,111.11	0.00	BNY	JPM
NTRD	CPD	05/28/10	83929	HSBC FINANCE CORP CP	0.15000	06/01/10	50,000,000.00	49,999,166.67	0.00	BNY	MFR

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NTRD	CPD	05/28/10	83930	ING US FUNDING LLC CP	0.27000	06/01/10	50,000,000.00	49,998,500.00	0.00	BNY	INGF
NTRD	CPD	05/28/10	83931	ING US FUNDING LLC CP	0.27000	06/01/10	50,000,000.00	49,998,500.00	0.00	BNY	INGF
NTRD	CPD	05/28/10	83932	DANSKE CORP CP	0.32000	06/30/10	50,000,000.00	49,985,333.33	0.00	BNY	MFR
NTRD	CPD	05/28/10	83934	TOYOTA MOTOR CREDIT CORP CP	0.50000	07/30/10	25,000,000.00	24,978,125.00	0.00	BNY	TFS
	CPD Total						6,830,769,000.00	6,828,143,704.15	0.00		
NTRD	FFCB	05/06/10	83620	FFCB (CALLABLE)	2.98000	04/28/15	25,000,000.00	24,960,000.00	16,555.56	BNY	JPM
	FFCB Total						25,000,000.00	24,960,000.00	16,555.56		
NTRD	FHLB	05/11/10	83629	FHLB (CALLABLE)	3.00000	05/11/15	50,000,000.00	49,880,000.00	0.00	BNY	BA
	FHLB Total						50,000,000.00	49,880,000.00	0.00		
NTRD	FHLM	05/05/10	83563	FHLMC (CALLABLE)	3.10000	05/05/15	25,000,000.00	25,000,000.00	0.00	BNY	MFR
NTRD	FHLM	05/05/10	83596	FHLMC (CALLABLE)	3.10000	05/05/15	15,000,000.00	15,000,000.00	0.00	BNY	MFR
NTRD	FHLM	05/05/10	83662	FHLMC (CALLABLE)	3.10000	05/05/15	15,070,000.00	15,066,232.50	0.00	BNY	LOOP
NTRD	FHLM	05/12/10	83597	FHLMC (CALLABLE)	3.00000	05/12/15	25,000,000.00	24,987,500.00	0.00	BNY	MIZO
NTRD	FHLM	05/18/10	83621	FHLMC (CALLABLE)	3.00000	05/18/15	25,000,000.00	24,968,750.00	0.00	BNY	JPM
NTRD	FHLM	05/18/10	83630	FHLMC (CALLABLE)	3.00000	05/18/15	29,919,000.00	29,799,324.00	0.00	BNY	JPM
NTRD	FHLM	05/18/10	83663	FHLMC (CALLABLE)	3.00000	05/18/15	27,775,000.00	27,705,562.50	0.00	BNY	DBAG
NTRD	FHLM	05/19/10	83677	FHLMC (CALLABLE)	3.05000	05/19/15	25,000,000.00	24,968,750.00	0.00	BNY	MFR
NTRD	FHLM	05/19/10	83772	FHLMC (CALLABLE)	3.05000	05/19/15	28,290,000.00	28,290,000.00	0.00	BNY	UBSWAR
	FHLM Total						216,054,000.00	215,786,119.00	0.00		
NTRD	FNMA	05/20/10	83664	FNMA (CALLABLE)	3.00000	05/20/15	23,130,000.00	23,107,332.60	0.00	BNY	RWB
	FNMA Total						23,130,000.00	23,107,332.60	0.00		
NTRD	MCSA	05/19/10	83631	FNMA (CALLABLE)	7.33000	05/19/15	25,000,000.00	25,000,000.00	0.00	BNY	FTNFCM
NTRD	MCSA	05/19/10	83632	FNMA (CALLABLE)	7.33000	05/19/15	25,000,000.00	25,000,000.00	0.00	BNY	MFR
NTRD	MCSA	05/26/10	83676	FNMA (CALLABLE)	7.12500	05/26/15	25,000,000.00	24,962,500.00	0.00	BNY	FTNFCM
NTRD	MCSA	05/27/10	83707	FNMA (CALLABLE)	2.75000	05/27/15	25,000,000.00	25,000,000.00	0.00	BNY	GPS
NTRD	MCSA	05/27/10	83816	FNMA (CALLABLE)	2.75000	05/27/15	25,000,000.00	25,000,000.00	0.00	BNY	RWB
	MCSA Total						125,000,000.00	124,962,500.00	0.00		
NTRD	NCD1	05/19/10	83827	UNION BK OF CALIFORNIA CD	0.34000	07/30/10	50,000,000.00	50,000,000.00	0.00	BNY	UNION
NTRD	NCD1	05/27/10	83913	UNION BK OF CALIFORNIA CD	0.35000	07/27/10	50,000,000.00	50,000,000.00	0.00	BNY	UNION
	NCD1 Total						100,000,000.00	100,000,000.00	0.00		
NTRD	YANK1	05/03/10	83694	SVENSKA HANDELSBANKEN AB NY CD	0.20500	05/19/10	50,000,000.00	49,999,442.38	20,784.72	BNY	INGF
NTRD	YANK1	05/03/10	83695	RABOBANK NEDERLAND NV NY CD	0.32000	06/03/10	50,000,000.00	50,003,858.30	80,444.44	BNY	INGF
NTRD	YANK1	05/03/10	83696	BK OF NOVA SCOTIA HOUSTON CD	0.23000	06/30/10	50,000,000.00	50,000,000.00	0.00	BNY	MFR
NTRD	YANK1	05/03/10	83697	BK OF NOVA SCOTIA HOUSTON CD	0.23000	06/30/10	50,000,000.00	50,000,000.00	0.00	BNY	MFR
NTRD	YANK1	05/04/10	83708	BNP PARIBAS SF CD	0.25000	06/04/10	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC

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NTRD	YANK1	05/05/10	83723	BK OF NOVA SCOTIA HOUSTON CD	0.24000	06/30/10	50,000,000.00	50,000,000.00	0.00	BNY	MFR
NTRD	YANK1	05/06/10	83725	CREDIT SUISSE NY CD	0.29000	06/30/10	50,000,000.00	50,000,000.00	0.00	BNY	CSFB
NTRD	YANK1	05/06/10	83726	TORONTO DOMINION BK NY CD	0.25000	07/06/10	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	05/06/10	83742	WESTPAC BANKING CORP NY CD	0.22000	06/11/10	50,000,000.00	50,000,499.90	0.00	BNY	MFR
NTRD	YANK1	05/06/10	83743	BARCLAYS BK PLC NY CD	0.30000	07/15/10	50,000,000.00	50,000,000.00	0.00	BNY	BCI
NTRD	YANK1	05/06/10	83744	CREDIT SUISSE NY CD	0.26000	06/16/10	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	05/07/10	83718	NORDEA BK FINLAND PLC NY CD	0.25000	06/09/10	50,000,000.00	50,000,458.23	0.00	BNY	MFR
NTRD	YANK1	05/11/10	83762	SOCIETE GENERALE NY CD	0.34000	07/02/10	50,000,000.00	50,000,721.88	0.00	BNY	MFR
NTRD	YANK1	05/11/10	83767	CREDIT SUISSE NY CD	0.29000	06/30/10	50,000,000.00	50,000,000.00	0.00	BNY	CSFB
NTRD	YANK1	05/11/10	83768	CREDIT SUISSE NY CD	0.29000	06/30/10	25,000,000.00	25,000,000.00	0.00	BNY	CSFB
NTRD	YANK1	05/14/10	83785	WESTPAC BANKING CORP NY CD	0.28000	07/15/10	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	05/17/10	83813	BK OF NOVA SCOTIA HOUSTON CD	0.32000	07/30/10	50,000,000.00	50,001,027.12	0.00	BNY	MFR
NTRD	YANK1	05/18/10	83814	BK OF MONTREAL CHICAGO CD	0.30000	06/30/10	50,000,000.00	50,000,597.02	0.00	BNY	MFR
NTRD	YANK1	05/18/10	83815	BK OF MONTREAL CHICAGO CD	0.30000	06/30/10	25,000,000.00	25,000,298.51	0.00	BNY	MFR
NTRD	YANK1	05/19/10	83828	SVENSKA HANDELSBANKEN AB NY CD	0.35000	07/30/10	50,000,000.00	50,000,999.32	0.00	BNY	MFR
NTRD	YANK1	05/20/10	83834	BNP PARIBAS SF CD	0.37000	07/20/10	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	05/20/10	83840	NORDEA BK FINLAND PLC NY CD	0.37000	07/23/10	50,000,000.00	50,000,888.32	0.00	BNY	MFR
NTRD	YANK1	05/24/10	83856	BK OF MONTREAL CHICAGO CD	0.35000	07/26/10	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	05/25/10	83870	TORONTO DOMINION BK NY CD	0.26000	07/14/10	50,000,000.00	49,999,288.08	47,305.56	BNY	MFR
NTRD	YANK1	05/25/10	83871	DNB NOR BANK ASA NY CD	0.30000	07/30/10	50,000,000.00	50,000,000.00	0.00	BNY	MFR
NTRD	YANK1	05/25/10	83872	ROYAL BK OF CANADA NY CD	0.40000	08/24/10	50,000,000.00	50,000,000.00	0.00	BNY	RBCDR
NTRD	YANK1	05/27/10	83899	BK OF MONTREAL CHICAGO CD	0.31000	06/30/10	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	05/27/10	83914	BNP PARIBAS SF CD	0.42000	07/30/10	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	05/27/10	83915	BARCLAYS BK PLC NY CD	0.53000	08/30/10	50,000,000.00	50,000,000.00	0.00	BNY	BCI
NTRD	YANK1	05/28/10	83927	DEUTSCHE BK AG NY CD	0.35000	07/01/10	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	05/28/10	83928	DEUTSCHE BK AG NY CD	0.35000	07/01/10	25,000,000.00	25,000,000.00	0.00	BNY	TULL
NTRD	YANK1	05/28/10	83933	BNP PARIBAS SF CD	0.35000	07/15/10	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
	YANK1 Total						1,525,000,000.00	1,525,008,079.06	148,534.72		
				PSI Total			**9,144,953,000.00**	**9,141,847,734.81**	**165,090.28**		

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SANIT	MCSA	05/26/10	83678	FNMA (CALLABLE)	2.25000	05/26/15	50,000,000.00	50,000,000.00	0.00	BNY	CF
SANIT	MCSA	05/26/10	83679	FNMA (CALLABLE)	2.25000	05/26/15	50,000,000.00	50,000,000.00	0.00	BNY	CF
SANIT	MCSA	05/26/10	83680	FNMA (CALLABLE)	2.25000	05/26/15	43,100,000.00	43,100,000.00	0.00	BNY	CF
	MCSA Total						143,100,000.00	143,100,000.00	0.00		
SANIT - SANITATION DISTRICT Total							**143,100,000.00**	**143,100,000.00**	**0.00**		
				SPI Total			**143,100,000.00**	**143,100,000.00**	**0.00**		

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05/25/10	NTRD	82224	FFCB 2.97 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	358,875.00	25,358,875.00	9,036.14
05/25/10	NTRD	82228	FFCB 2.97 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	358,875.00	25,358,875.00	9,036.14
05/25/10	NTRD	82229	FFCB 2.97 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	358,875.00	25,358,875.00	33,885.54
05/25/10	NTRD	82236	FFCB 2.97 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	358,875.00	25,358,875.00	33,904.11
05/25/10	NTRD	82244	FFCB 2.97 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	358,875.00	25,358,875.00	21,531.59
05/25/10	NTRD	82364	FFCB 2.97 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	356,812.50	25,356,812.50	33,999.18
05/25/10	NTRD	82382	FFCB 2.97 (CALLABLE)	Call	100.0000	15,910,000.00	15,910,000.00	228,388.05	16,138,388.05	21,647.75
05/25/10	NTRD	82475	FFCB 2.97 (CALLABLE)	Call	100.0000	6,200,000.00	6,200,000.00	88,489.50	6,288,489.50	2,821.44
05/25/10	NTRD	82493	FFCB 2.97 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	356,812.50	25,356,812.50	31,450.28
			FFCB Total			197,110,000.00	197,110,000.00	2,824,877.55	199,934,877.55	197,312.17
05/28/10	NTRD	82439	FHLB 3.00 (CALLABLE)	Call	100.0000	12,804,878.25	12,804,878.25	187,804.88	12,992,683.13	234.75
05/28/10	NTRD	82459	FHLB 3.00 (CALLABLE)	Call	100.0000	12,804,878.25	12,804,878.25	187,804.88	12,992,683.13	0.00
05/24/10	NTRD	82954	FHLB 3.00 (CALLABLE)	Call	100.0000	6,837,606.85	6,837,606.85	51,282.05	6,888,888.90	6,500.59
05/24/10	NTRD	82967	FHLB 3.00 (CALLABLE)	Call	100.0000	5,422,222.50	5,422,222.50	40,666.67	5,462,889.17	6,443.71
			FHLB Total			37,869,585.85	37,869,585.85	467,558.48	38,337,144.33	13,179.05
05/24/10	NTRD	82171	FNMA 3.00 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	5,627.05
05/24/10	NTRD	82172	FNMA 3.00 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
			FNMA Total			50,000,000.00	50,000,000.00	0.00	50,000,000.00	5,627.05
05/14/10	NTRD	77344	FHLMC 4.125 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
05/04/10	NTRD	81961	FHLMC 3.25 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
05/04/10	NTRD	81962	FHLMC 3.25 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
05/18/10	NTRD	81999	FHLMC 3.125 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	31,511.50
05/25/10	NTRD	82957	FHLMC 3.00 (CALLABLE)	Call	100.0000	20,250,000.00	20,250,000.00	151,875.00	20,401,875.00	28,893.70
05/05/10	NTRD	83346	FHLMC 3.25 (CALLABLE)	Call	100.0000	10,275,000.00	10,275,000.00	83,484.38	10,358,484.38	0.00
			FHLMC Total			155,525,000.00	155,525,000.00	235,359.38	155,760,359.38	60,405.20
05/19/10	NTRD	79983	FHLMC 3.50 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	126,875.00	25,126,875.00	0.00
05/19/10	NTRD	80705	FHLMC 4.50 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
			MCSA -FHLMC Total			50,000,000.00	50,000,000.00	126,875.00	50,126,875.00	0.00
	NTRD Total					**490,504,585.85**	**490,504,585.85**	**3,654,670.41**	**494,159,256.26**	**276,523.47**
05/06/10	TRADE	83153	USTN 0.875	Sell	100.1172	50,000,000.00	50,058,593.75	79,653.53	50,138,247.28	90,832.47
05/05/10	TRADE	83196	USTN 0.875	Sell	100.0313	50,000,000.00	50,015,625.00	78,464.67	50,094,089.67	91,698.67
			USTN Total			100,000,000.00	100,074,218.75	158,118.20	100,232,336.95	182,531.14
	TRADE Total					**100,000,000.00**	**100,074,218.75**	**158,118.20**	**100,232,336.95**	**182,531.14**
			PSI Total			**590,504,585.85**	**590,578,804.60**	**3,812,788.61**	**594,391,593.21**	**459,054.61**

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05/03/10	GF	03463	FLYING TRIANGLE LOAN	Call	100.0000	1,875.50	1,875.50	528.05	2,403.55	0.00
05/03/10	GF	17795	FLYING TRIANGLE LOAN	Call	100.0000	615.35	615.35	154.26	769.61	0.00
05/05/10	GF	17270	FLYING TRIANGLE LOAN	Call	100.0000	91,409.86	91,409.86	430.96	91,840.82	0.00
05/10/10	GF	14004	FLYING TRIANGLE LOAN	Call	100.0000	675.40	675.40	83.83	759.23	0.00
05/11/10	GF	12057	FLYING TRIANGLE LOAN	Call	100.0000	990.28	990.28	458.93	1,449.21	0.00
			FLYING TRIANGLE LOAN Total			95,566.39	95,566.39	1,656.03	97,222.42	0.00
	GF - GENERAL FUND Total					**95,566.39**	**95,566.39**	**1,656.03**	**97,222.42**	**0.00**
05/27/10	SANIT	83678	FNMA 2.25 (CALLABLE)	Sell	100.0000	50,000,000.00	50,000,000.00	3,125.00	50,003,125.00	0.00
05/27/10	SANIT	83679	FNMA 2.25 (CALLABLE)	Sell	100.0000	50,000,000.00	50,000,000.00	3,125.00	50,003,125.00	0.00
05/27/10	SANIT	83680	FNMA 2.25 (CALLABLE)	Sell	100.0000	43,000,000.00	43,000,000.00	2,687.50	43,002,687.50	0.00
			FNMA - MCSA Total			143,000,000.00	143,000,000.00	8,937.50	143,008,937.50	0.00
	SANIT - SANITATION DISTRICT Total					**143,000,000.00**	**143,000,000.00**	**8,937.50**	**143,008,937.50**	**0.00**
05/19/10	SLIM	22101	S OF C LAIF	Call	100.0000	3,781,289.03	3,781,289.03	0.00	3,781,289.03	0.00
			CTDQ Total			3,781,289.03	3,781,289.03	0.00	3,781,289.03	0.00
	SLIM - SCHOOLS LINKED INSURANCE MGMT Total					**3,781,289.03**	**3,781,289.03**	**0.00**	**3,781,289.03**	**0.00**
			SPI Total			**146,876,855.42**	**146,876,855.42**	**10,593.53**	**146,887,448.95**	**0.00**

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value
As of May 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	4,364,011,175.24	4,363,687,218.08	(323,957.16)	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	8,358,289,241.00	8,357,520,356.43	(768,884.57)	0.00	0.00	0.00
Governments	848,953,694.47	849,309,500.00	355,805.53	198,258.06	221,298.42	23,040.36
Agencies	10,831,706,516.20	10,945,163,215.75	113,456,699.55	32,424,925.33	32,480,587.20	55,661.87
Municipals	15,000,000.00	15,000,000.00	0.00	5,250,000.00	5,250,000.00	0.00
Corp. & Deposit Notes	720,713,608.69	731,962,503.18	11,248,894.49	2,314,072.18	2,321,379.13	7,306.95
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	63,780,390.21	63,780,390.21	0.00
TOTAL	$25,138,674,235.60	$25,262,642,793.44	$123,968,557.84	$103,967,645.78	$104,053,654.96	$86,009.18

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. Bond Anticipation Notes are private placements not actively traded, and are not subject to market pricing by BNY. Accordingly, market value is priced at cost. Such non-market priced securities make up 0.06% of the PSI Portfolio.

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

Security ID	Security Description	Calculated Market Price
83709	BK OF AMERICA NA BK NOTE	99.992496176
83839	BK OF AMERICA NA BK NOTE	99.998120195
83660	CITIBANK NA CD	99.999860935
83628	CITIBANK NA CD	99.999443711
83414	UNION BK OF CALIFORNIA CD	99.999332223
83590	CITIBANK NA CD	99.996495127
83644	UNION BK OF CALIFORNIA CD	99.994440643
83595	CITIBANK NA CD	99.991938195
83913	UNION BK OF CALIFORNIA CD	99.987339305
83827	UNION BK OF CALIFORNIA CD	99.985002626
83345	WESTPAC BANKING CORP NY CD	99.999749733
82342	TORONTO DOMINION BK NY CD	99.999832413
83673	SOCIETE GENERALE NY CD	99.999777435
83695	RABOBANK NEDERLAND NV NY CD	100.000245504
83649	RABOBANK NEDERLAND NV NY CD	100.000245504
83708	BNP PARIBAS SF CD	99.999554966
83088	RABOBANK NEDERLAND NV NY CD	99.998776399
83089	RABOBANK NEDERLAND NV NY CD	99.998776399
83140	ROYAL BK OF CANADA NY CD	99.998332284
83141	A & NZ BANKING GROUP NY CD	99.998998457
83142	BARCLAYS BK PLC NY CD	99.997996978
83143	BARCLAYS BK PLC NY CD	99.997996978
83490	A & NZ BANKING GROUP NY CD	99.998664612
83445	SVENSKA HANDELSBANKEN AB NY CD	99.998220307
83387	CIBC NY CD	99.997498039
83718	NORDEA BK FINLAND PLC NY CD	99.998998864
83442	NORDEA BK FINLAND PLC NY CD	99.997775419
83742	WESTPAC BANKING CORP NY CD	99.997859947
82451	COMMONWEALTH BK OF AU NY CD	99.998430472
82452	COMMONWEALTH BK OF AU NY CD	99.998430472
82514	WESTPAC BANKING CORP NY CD	99.997902519
83443	RABOBANK NEDERLAND NV NY CD	99.996662959
83458	ROYAL BK OF CANADA NY CD	99.994580882
83499	RABOBANK NEDERLAND NV NY CD	99.996663341
83500	RABOBANK NEDERLAND NV NY CD	99.996663341
83512	NORDEA BK FINLAND PLC NY CD	99.997496313
82512	TORONTO DOMINION BK NY CD	99.998206380
83744	CREDIT SUISSE NY CD	99.998220052
83532	RABOBANK NEDERLAND NV NY CD	99.996218689
83547	BK OF NOVA SCOTIA HOUSTON CD	99.995996384
83606	NORDEA BK FINLAND PLC NY CD	99.996496692
83599	BNP PARIBAS SF CD	99.995912245
83566	BARCLAYS BK PLC NY CD	99.994745972
83580	DNB NOR BANK ASA NY CD	99.993885185
83581	DNB NOR BANK ASA NY CD	99.993885185
83617	BNP PARIBAS SF CD	99.995717763
82561	A & NZ BANKING GROUP NY CD	99.995505981
82578	COMMONWEALTH BK OF AU NY CD	99.995310926
83582	BARCLAYS BK PLC NY CD	99.993745569
83656	CIBC NY CD	99.989524701
83687	DNB NOR BANK ASA NY CD	99.991135217
83670	SVENSKA HANDELSBANKEN AB NY CD	99.990329951
83691	BK OF NOVA SCOTIA HOUSTON CD	99.989163976
83723	BK OF NOVA SCOTIA HOUSTON CD	99.989997801
83725	CREDIT SUISSE NY CD	99.994162376
83696	BK OF NOVA SCOTIA HOUSTON CD	99.989164551
83697	BK OF NOVA SCOTIA HOUSTON CD	99.989164551
83767	CREDIT SUISSE NY CD	99.994163584
83768	CREDIT SUISSE NY CD	99.994163584
83657	NORDEA BK FINLAND PLC NY CD	99.990829210
83593	SVENSKA HANDELSBANKEN AB NY CD	99.989994802
83598	SVENSKA HANDELSBANKEN AB NY CD	99.989995001
83814	BK OF MONTREAL CHICAGO CD	99.994998251

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

Security ID	Security Description	Calculated Market Price
83815	BK OF MONTREAL CHICAGO CD	99.994998251
83899	BK OF MONTREAL CHICAGO CD	99.995833550
83415	CIBC NY CD	99.986661502
83416	CIBC NY CD	99.986661502
83578	SOCIETE GENERALE NY CD	99.990827543
83579	SOCIETE GENERALE NY CD	99.990827543
83444	RABOBANK NEDERLAND NV NY CD	99.988326935
83446	DEUTSCHE BK AG NY CD	99.988326935
83447	DEUTSCHE BK AG NY CD	99.988326935
82343	TORONTO DOMINION BK NY CD	99.989967210
83927	DEUTSCHE BANK AG NY CD	99.999138252
83928	DEUTSCHE BANK AG NY CD	99.999138252
83762	SOCIETE GENERALE NY CD	99.998216748
83619	SVENSKA HANDELSBANKEN AB NY CD	99.991105175
83609	ROYAL BK OF CANADA NY CD	99.987551912
83726	TORONTO DOMINION BK NY CD	99.988997711
83870	TORONTO DOMINION BK NY CD	99.983460217
83933	BNP PARIBAS SF CD	99.994376337
83785	WESTPAC BANKING CORP NY CD	99.985625569
83743	BARCLAYS BK PLC NY CD	99.988120579
83834	BNP PARIBAS SF CD	99.996523483
83840	NORDEA BK FINLAND PLC NY CD	99.996315013
83856	BK OF MONTREAL CHICAGO CD	99.993000119
83871	DNB NOR BANK ASA NY CD	99.978345269
83828	SVENSKA HANDELSBANKEN AB NY CD	99.986667860
83914	BNP PARIBAS SF CD	99.998331185
83813	BK OF NOVA SCOTIA HOUSTON CD	99.981670884
83872	ROYAL BK OF CANADA NY CD	99.966978047
83915	BARCLAYS BK PLC NY CD	99.997467641
83471	COMMONWEALTH BK OF AU NY CD	99.909805999

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of May 31, 2010
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	83163	LACCAL BANS	0.61000	06/30/12	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	83362	LACCAL BANS	0.73300	06/30/12	5,000,000.00	5,000,000.00	5,000,000.00
		BAN Total					15,000,000.00	15,000,000.00	15,000,000.00
PSI	NTRD	BNOT	83555	BK OF AMERICA NA BK NOTE	0.24000	06/01/10	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	BNOT	83705	CHASE BK USA NA BK NOTE	0.22000	06/04/10	50,000,000.00	50,000,000.00	49,999,500.00
PSI	NTRD	BNOT	83745	CHASE BK USA NA BK NOTE	0.23000	06/11/10	50,000,000.00	50,000,000.00	49,997,500.00
PSI	NTRD	BNOT	83709	BK OF AMERICA NA BK NOTE	0.27000	06/30/10	50,000,000.00	50,000,000.00	49,996,248.00
PSI	NTRD	BNOT	83839	BK OF AMERICA NA BK NOTE	0.38000	07/15/10	50,000,000.00	50,000,000.00	49,999,060.00
PSI	NTRD	BNOT	83916	BK OF AMERICA NA BK NOTE	0.34000	07/30/10	50,000,000.00	50,000,000.00	49,998,500.00
		BNOT Total					300,000,000.00	300,000,000.00	299,990,808.00
PSI	NTRD	BNOT3	80744	US BANK NA BK NOTE	6.37500	08/01/11	8,000,000.00	8,255,495.97	8,457,120.00
		BNOT3 Total					8,000,000.00	8,255,495.97	8,457,120.00
PSI	NTRD	CNFL	82944	CITIGROUP INC FRN	0.57281	08/13/10	29,500,000.00	29,491,122.26	29,494,690.00
PSI	NTRD	CNFL	80465	GE CAPITAL CORP FRN	0.41375	04/28/11	50,000,000.00	47,465,712.38	49,767,500.00
PSI	NTRD	CNFL	80609	GE CAPITAL CORP FRN	0.50588	08/15/11	5,000,000.00	4,683,510.59	4,964,450.00
PSI	NTRD	CNFL	80610	GE CAPITAL CORP FRN	0.50588	08/15/11	15,000,000.00	14,165,294.12	14,893,350.00
		CNFL Total					99,500,000.00	95,805,639.35	99,119,990.00
PSI	NTRD	CNFM	82326	WESTPAC BANKING CORP NY FRN	0.30766	12/03/10	50,000,000.00	50,002,564.97	49,987,300.00
PSI	NTRD	CNFM	82327	WESTPAC BANKING CORP NY FRN	0.30766	12/03/10	50,000,000.00	50,002,564.97	49,987,300.00
		CNFM Total					100,000,000.00	100,005,129.94	99,974,600.00
PSI	NTRD	CNFX	80239	GE CAPITAL CORP MTN	4.25000	09/13/10	10,000,000.00	9,914,181.16	10,088,400.00
PSI	NTRD	CNFX	80432	GE CAPITAL CORP MTN	4.25000	09/13/10	14,330,000.00	14,324,072.59	14,456,677.20
PSI	NTRD	CNFX	82611	GE CAPITAL CORP MTN	6.87500	11/15/10	9,415,000.00	9,687,812.17	9,649,433.50
PSI	NTRD	CNFX	80240	GE CAPITAL CORP MTN	5.00000	12/01/10	10,000,000.00	9,883,993.66	10,191,600.00
PSI	NTRD	CNFX	80243	GE CAPITAL CORP MTN	5.00000	12/01/10	5,000,000.00	4,945,622.03	5,095,800.00
PSI	NTRD	CNFX	80606	GE CAPITAL CORP MTN	5.00000	12/01/10	9,000,000.00	9,054,020.49	9,172,440.00
PSI	NTRD	CNFX	75744	MORGAN STANLEY MTN	5.05000	01/21/11	25,000,000.00	25,073,985.29	25,466,250.00
PSI	NTRD	CNFX	80244	GE CAPITAL CORP MTN	6.12500	02/22/11	5,000,000.00	4,930,147.06	5,180,250.00
PSI	NTRD	CNFX	80251	GE CAPITAL CORP MTN	6.12500	02/22/11	5,000,000.00	4,930,049.09	5,180,250.00
PSI	NTRD	CNFX	80418	GE CAPITAL CORP MTN	5.00000	11/15/11	2,518,000.00	2,524,998.83	2,639,820.84
PSI	NTRD	CNFX	80419	GE CAPITAL CORP MTN	5.00000	11/15/11	3,000,000.00	3,008,338.56	3,145,140.00
PSI	NTRD	CNFX	80522	GE CAPITAL CORP MTN	5.00000	11/15/11	1,157,000.00	1,164,840.45	1,212,975.66
PSI	NTRD	CNFX	80769	GE CAPITAL CORP MTN	5.00000	11/15/11	10,000,000.00	10,146,675.05	10,483,800.00
PSI	NTRD	CNFX	80593	GE CAPITAL CORP MTN	4.37500	11/21/11	1,500,000.00	1,498,418.31	1,562,325.00
PSI	NTRD	CNFX	80245	GE CAPITAL CORP MTN	5.87500	02/15/12	9,000,000.00	8,554,701.49	9,556,020.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of May 31, 2010
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CNFX	80466	GE CAPITAL CORP MTN	5.87500	02/15/12	10,000,000.00	10,042,317.24	10,617,800.00
PSI	NTRD	CNFX	80700	GE CAPITAL CORP MTN	5.87500	02/15/12	10,000,000.00	10,137,194.52	10,617,800.00
PSI	NTRD	CNFX	80743	GE CAPITAL CORP MTN	5.87500	02/15/12	10,000,000.00	10,130,812.98	10,617,800.00
PSI	NTRD	CNFX	80208	CHEVRON CORP CO MTN	3.45000	03/03/12	50,000,000.00	49,998,245.44	52,168,500.00
PSI	NTRD	CNFX	80257	GE CAPITAL CORP MTN	4.37500	03/03/12	5,900,000.00	5,467,534.34	6,107,421.58
PSI	NTRD	CNFX	81648	BARCLAYS BK PLC NY MTN	5.45000	09/12/12	10,606,000.00	11,229,382.68	11,209,481.40
		CNFX Total					216,426,000.00	216,647,343.43	224,419,985.18
PSI	NTRD	CPD	83549	CRC FUNDING LLC CP	0.23000	06/01/10	50,000,000.00	50,000,000.00	49,996,940.00
PSI	NTRD	CPD	83571	BARTON CAPITAL LLC CP	0.23000	06/01/10	50,000,000.00	50,000,000.00	49,996,940.00
PSI	NTRD	CPD	83586	DEUTSCHE BK FINANCIAL LLC CP	0.23000	06/01/10	50,000,000.00	50,000,000.00	49,996,940.00
PSI	NTRD	CPD	83604	COMMERZBANK US FINANCE INC CP	0.24500	06/01/10	50,000,000.00	50,000,000.00	49,996,940.00
PSI	NTRD	CPD	83652	BRYANT PARK FUNDING LLC CP	0.22000	06/01/10	50,000,000.00	50,000,000.00	49,996,940.00
PSI	NTRD	CPD	83653	BRYANT PARK FUNDING LLC CP	0.22000	06/01/10	6,537,000.00	6,537,000.00	6,536,599.94
PSI	NTRD	CPD	83721	BRYANT PARK FUNDING LLC CP	0.26000	06/01/10	50,000,000.00	50,000,000.00	49,996,940.00
PSI	NTRD	CPD	83741	UBS FINANCE (DELAWARE) LLC CP	0.29000	06/01/10	50,000,000.00	50,000,000.00	49,996,940.00
PSI	NTRD	CPD	83929	HSBC FINANCE CORP CP	0.15000	06/01/10	50,000,000.00	50,000,000.00	49,996,940.00
PSI	NTRD	CPD	83930	ING (US) FUNDING LLC CP	0.27000	06/01/10	50,000,000.00	50,000,000.00	49,996,940.00
PSI	NTRD	CPD	83931	ING (US) FUNDING LLC CP	0.27000	06/01/10	50,000,000.00	50,000,000.00	49,996,940.00
PSI	NTRD	CPD	83084	CIESCO LLC CP	0.20000	06/02/10	50,000,000.00	49,999,722.22	49,996,430.00
PSI	NTRD	CPD	83622	DEUTSCHE BK FINANCIAL LLC CP	0.23000	06/02/10	50,000,000.00	49,999,680.56	49,996,430.00
PSI	NTRD	CPD	83648	VARIABLE FUNDING CAP CO LLC CP	0.23000	06/02/10	50,000,000.00	49,999,680.56	49,996,705.00
PSI	NTRD	CPD	83712	BRYANT PARK FUNDING LLC CP	0.23000	06/02/10	50,000,000.00	49,999,680.56	49,996,430.00
PSI	NTRD	CPD	83917	ING US FUNDING LLC CP	0.28000	06/02/10	50,000,000.00	49,999,611.11	49,996,430.00
PSI	NTRD	CPD	83918	ING US FUNDING LLC CP	0.28000	06/02/10	43,000,000.00	42,999,665.55	42,996,929.80
PSI	NTRD	CPD	83545	VARIABLE FUNDING CAP CO LLC CP	0.22000	06/03/10	25,000,000.00	24,999,694.44	24,998,125.00
PSI	NTRD	CPD	83614	DEUTSCHE BK FINANCIAL LLC CP	0.23000	06/03/10	50,000,000.00	49,999,361.11	49,995,915.00
PSI	NTRD	CPD	83623	COMMERZBANK US FINANCE INC CP	0.25000	06/03/10	50,000,000.00	49,999,305.56	49,995,915.00
PSI	NTRD	CPD	83735	THUNDER BAY FUNDING LLC CP	0.25000	06/03/10	30,000,000.00	29,999,583.33	29,997,549.00
PSI	NTRD	CPD	83874	ING US FUNDING LLC CP	0.28000	06/03/10	50,000,000.00	49,999,222.22	49,995,915.00
PSI	NTRD	CPD	83894	ING US FUNDING LLC CP	0.28000	06/03/10	50,000,000.00	49,999,222.22	49,995,915.00
PSI	NTRD	CPD	83895	ING US FUNDING LLC CP	0.28000	06/03/10	50,000,000.00	49,999,222.22	49,995,915.00
PSI	NTRD	CPD	83404	PRIVATE EXPORT FUNDING CORP CP	0.19000	06/04/10	50,000,000.00	49,999,208.33	49,995,400.00
PSI	NTRD	CPD	83423	CIESCO LLC CP	0.22000	06/04/10	35,000,000.00	34,999,358.33	34,996,780.00
PSI	NTRD	CPD	83489	PRIVATE EXPORT FUNDING CORP CP	0.19000	06/04/10	50,000,000.00	49,999,208.33	49,995,400.00
PSI	NTRD	CPD	83600	CIESCO LLC CP	0.25000	06/04/10	50,000,000.00	49,998,958.33	49,995,400.00
PSI	NTRD	CPD	83711	BRYANT PARK FUNDING LLC CP	0.24000	06/04/10	43,952,000.00	43,951,120.96	43,947,956.42
PSI	NTRD	CPD	83875	ING US FUNDING LLC CP	0.28000	06/04/10	32,018,000.00	32,017,252.91	32,015,054.34
PSI	NTRD	CPD	83669	COMMERZBANK US FINANCE INC CP	0.26500	06/07/10	42,000,000.00	41,998,145.00	41,994,842.40
PSI	NTRD	CPD	83699	VARIABLE FUNDING CAP CO LLC CP	0.24000	06/07/10	50,000,000.00	49,998,000.00	49,994,415.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of May 31, 2010
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	83700	VARIABLE FUNDING CAP CO LLC CP	0.24000	06/07/10	10,000,000.00	9,999,600.00	9,998,883.00
PSI	NTRD	CPD	83720	CRC FUNDING LLC CP	0.25000	06/07/10	50,000,000.00	49,997,916.67	49,993,860.00
PSI	NTRD	CPD	83747	REGENCY MARKETS NO. 1 LLC CP	0.37000	06/07/10	25,018,000.00	25,016,457.22	25,014,927.79
PSI	NTRD	CPD	83748	REGENCY MARKETS NO. 1 LLC CP	0.37000	06/07/10	25,000,000.00	24,998,458.33	24,996,930.00
PSI	NTRD	CPD	83778	JUPITER SECURITIZATION CORP CP	0.30000	06/07/10	50,000,000.00	49,997,500.00	49,993,860.00
PSI	NTRD	CPD	83326	SHEFFIELD RECEIVABLES CORP CP	0.24000	06/08/10	25,000,000.00	24,998,833.33	24,996,977.50
PSI	NTRD	CPD	83426	SHEFFIELD RECEIVABLES CORP CP	0.23000	06/08/10	30,000,000.00	29,998,658.33	29,996,373.00
PSI	NTRD	CPD	83616	DEUTSCHE BK FINANCIAL LLC CP	0.33000	06/08/10	18,967,000.00	18,965,782.95	18,964,706.89
PSI	NTRD	CPD	83737	BRYANT PARK FUNDING LLC CP	0.25000	06/08/10	50,000,000.00	49,997,569.45	49,993,345.00
PSI	NTRD	CPD	83749	CRC FUNDING LLC CP	0.33000	06/08/10	50,000,000.00	49,996,791.67	49,993,345.00
PSI	NTRD	CPD	83394	SHEFFIELD RECEIVABLES CORP CP	0.23000	06/09/10	31,000,000.00	30,998,415.56	30,995,970.00
PSI	NTRD	CPD	83422	SHEFFIELD RECEIVABLES CORP CP	0.22000	06/09/10	50,000,000.00	49,997,555.56	49,993,500.00
PSI	NTRD	CPD	83713	ABBEY NATIONAL NA LLC CP	0.23000	06/09/10	50,000,000.00	49,997,444.44	49,993,500.00
PSI	NTRD	CPD	83722	THUNDER BAY FUNDING LLC CP	0.26000	06/09/10	12,427,000.00	12,426,282.00	12,425,217.97
PSI	NTRD	CPD	83731	JUPITER SECURITIZATION CORP CP	0.25000	06/09/10	50,000,000.00	49,997,222.22	49,992,830.00
PSI	NTRD	CPD	83736	THUNDER BAY FUNDING LLC CP	0.25000	06/09/10	48,591,000.00	48,588,300.50	48,584,032.05
PSI	NTRD	CPD	83281	CBA (DELAWARE) FINANCE INC CP	0.23000	06/10/10	44,350,000.00	44,347,449.87	44,343,826.48
PSI	NTRD	CPD	83419	SHEFFIELD RECEIVABLES CORP CP	0.23000	06/10/10	50,000,000.00	49,997,125.00	49,993,040.00
PSI	NTRD	CPD	83611	BARTON CAPITAL LLC CP	0.23000	06/10/10	26,000,000.00	25,998,505.00	25,996,003.80
PSI	NTRD	CPD	83634	JUPITER SECURITIZATION CORP CP	0.23000	06/10/10	40,000,000.00	39,997,700.00	39,993,852.00
PSI	NTRD	CPD	83698	CRC FUNDING LLC CP	0.22000	06/10/10	50,000,000.00	49,997,250.00	49,992,315.00
PSI	NTRD	CPD	83715	ING US FUNDING LLC CP	0.24000	06/10/10	50,000,000.00	49,997,000.00	49,992,315.00
PSI	NTRD	CPD	83717	VARIABLE FUNDING CAP CO LLC CP	0.24000	06/10/10	50,000,000.00	49,997,000.00	49,993,040.00
PSI	NTRD	CPD	83788	REGENCY MARKETS NO. 1 LLC	0.33000	06/10/10	50,000,000.00	49,995,875.00	49,992,315.00
PSI	NTRD	CPD	83635	BARTON CAPITAL LLC CP	0.23000	06/11/10	25,000,000.00	24,998,402.78	24,995,902.50
PSI	NTRD	CPD	83659	BARTON CAPITAL LLC CP	0.23000	06/11/10	35,000,000.00	34,997,763.89	34,994,263.50
PSI	NTRD	CPD	83701	ABBEY NATIONAL NA LLC CP	0.22000	06/11/10	50,000,000.00	49,996,944.44	49,992,580.00
PSI	NTRD	CPD	83740	FALCON ASSET SEC CORP CP	0.24000	06/11/10	50,000,000.00	49,996,666.67	49,991,805.00
PSI	NTRD	CPD	83799	BARTON CAPITAL LLC CP	0.32000	06/11/10	25,000,000.00	24,997,777.78	24,995,902.50
PSI	NTRD	CPD	83665	TOYOTA MOTOR CREDIT CORP CP	0.31000	06/14/10	50,000,000.00	49,994,402.78	49,991,205.00
PSI	NTRD	CPD	83752	CAFCO LLC CP	0.34000	06/14/10	50,000,000.00	49,993,861.11	49,990,260.00
PSI	NTRD	CPD	83686	CAFCO LLC CP	0.24000	06/15/10	30,000,000.00	29,997,200.00	29,993,850.00
PSI	NTRD	CPD	83702	ABBEY NATIONAL NA LLC CP	0.22000	06/15/10	50,000,000.00	49,995,722.22	49,990,750.00
PSI	NTRD	CPD	83732	ABBEY NATIONAL NA LLC CP	0.24000	06/15/10	50,000,000.00	49,995,333.33	49,990,750.00
PSI	NTRD	CPD	83733	ABBEY NATIONAL NA LLC CP	0.24000	06/15/10	25,000,000.00	24,997,666.67	24,995,375.00
PSI	NTRD	CPD	83751	CRC FUNDING LLC CP	0.32000	06/15/10	50,000,000.00	49,993,777.78	49,989,750.00
PSI	NTRD	CPD	83794	THUNDER BAY FUNDING LLC CP	0.30000	06/15/10	35,309,000.00	35,304,880.62	35,301,761.66
PSI	NTRD	CPD	83851	BARTON CAPITAL LLC CP	0.32000	06/15/10	50,000,000.00	49,993,777.78	49,989,750.00
PSI	NTRD	CPD	83854	COMMERZBANK US FINANCE INC CP	0.30000	06/15/10	50,000,000.00	49,994,166.66	49,989,750.00
PSI	NTRD	CPD	83855	COMMERZBANK US FINANCE INC CP	0.30000	06/15/10	7,184,000.00	7,183,161.86	7,182,527.28

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	83865	ING US FUNDING LLC CP	0.29000	06/15/10	50,000,000.00	49,994,361.11	49,989,750.00
PSI	NTRD	CPD	83650	TOYOTA MOTOR CREDIT CORP CP	0.27000	06/16/10	50,000,000.00	49,994,375.00	49,990,290.00
PSI	NTRD	CPD	83671	DEUTSCHE BK FINANCIAL LLC CP	0.23000	06/16/10	50,000,000.00	49,995,208.33	49,989,235.00
PSI	NTRD	CPD	83675	VARIABLE FUNDING CAP CO LLC CP	0.24000	06/16/10	20,000,000.00	19,998,000.00	19,996,116.00
PSI	NTRD	CPD	83710	DEUTSCHE BK FINANCIAL LLC CP	0.24000	06/16/10	50,000,000.00	49,995,000.00	49,989,235.00
PSI	NTRD	CPD	83779	FALCON ASSET SEC CORP CP	0.30000	06/16/10	50,000,000.00	49,993,750.00	49,989,235.00
PSI	NTRD	CPD	83780	FALCON ASSET SEC CORP CP	0.30000	06/16/10	1,000,000.00	999,875.00	999,784.70
PSI	NTRD	CPD	83667	CRC FUNDING LLC CP	0.23000	06/17/10	50,000,000.00	49,994,888.89	49,988,720.00
PSI	NTRD	CPD	83668	SHEFFIELD RECEIVABLES CORP CP	0.23000	06/17/10	26,500,000.00	26,497,291.11	26,494,609.90
PSI	NTRD	CPD	83729	VARIABLE FUNDING CAP CO LLC CP	0.25000	06/17/10	25,000,000.00	24,997,222.22	24,994,915.00
PSI	NTRD	CPD	83730	JUPITER SECURITIZATION CORP CP	0.24000	06/17/10	50,000,000.00	49,994,666.67	49,988,720.00
PSI	NTRD	CPD	83765	COMMERZBANK US FINANCE INC CP	0.29500	06/17/10	50,000,000.00	49,993,444.45	49,988,720.00
PSI	NTRD	CPD	83588	DEUTSCHE BK FINANCIAL LLC CP	0.25000	06/18/10	50,000,000.00	49,994,097.22	49,988,205.00
PSI	NTRD	CPD	83589	DEUTSCHE BK FINANCIAL LLC CP	0.25000	06/18/10	20,000,000.00	19,997,638.89	19,995,282.00
PSI	NTRD	CPD	83610	SHEFFIELD RECEIVABLES CORP CP	0.23000	06/18/10	25,000,000.00	24,997,284.72	24,994,687.50
PSI	NTRD	CPD	83615	CIESCO LLC CP	0.25000	06/18/10	30,000,000.00	29,996,458.33	29,992,923.00
PSI	NTRD	CPD	83734	TOYOTA MOTOR CREDIT CORP CP	0.32000	06/18/10	50,000,000.00	49,992,444.44	49,989,375.00
PSI	NTRD	CPD	83756	BRYANT PARK FUNDING LLC CP	0.30000	06/18/10	50,000,000.00	49,992,916.67	49,988,205.00
PSI	NTRD	CPD	83804	FALCON ASSET SEC CORP CP	0.32000	06/18/10	50,000,000.00	49,992,444.45	49,988,205.00
PSI	NTRD	CPD	83666	BARTON CAPITAL LLC CP	0.26000	06/21/10	21,288,000.00	21,284,925.07	21,282,322.49
PSI	NTRD	CPD	83704	GE CAPITAL CORP CP	0.22000	06/21/10	20,238,000.00	20,235,526.47	20,233,142.88
PSI	NTRD	CPD	83738	RANGER FUNDING CO LLC CP	0.28000	06/21/10	50,000,000.00	49,992,222.22	49,986,665.00
PSI	NTRD	CPD	83739	RANGER FUNDING CO LLC CP	0.28000	06/21/10	4,962,000.00	4,961,228.13	4,960,676.63
PSI	NTRD	CPD	83798	BRYANT PARK FUNDING LLC CP	0.30000	06/21/10	25,560,000.00	25,555,740.00	25,553,183.15
PSI	NTRD	CPD	83830	REGENCY MARKETS NO. 1 LLC CP	0.36000	06/21/10	30,000,000.00	29,994,000.00	29,991,999.00
PSI	NTRD	CPD	83674	ING US FUNDING LLC CP	0.25000	06/22/10	50,000,000.00	49,992,708.33	49,987,540.00
PSI	NTRD	CPD	83764	CRC FUNDING LLC CP	0.32000	06/22/10	50,000,000.00	49,990,666.66	49,986,150.00
PSI	NTRD	CPD	83862	JUPITER SECURITIZATION CORP CP	0.31000	06/22/10	25,000,000.00	24,995,479.16	24,993,075.00
PSI	NTRD	CPD	83863	JUPITER SECURITIZATION CORP CP	0.31000	06/22/10	25,028,000.00	25,023,474.10	25,021,067.24
PSI	NTRD	CPD	83864	SHEFFIELD RECEIVABLES CORP CP	0.32000	06/22/10	26,000,000.00	25,995,146.67	25,993,520.80
PSI	NTRD	CPD	83608	SHEFFIELD RECEIVABLES CORP CP	0.24000	06/23/10	50,000,000.00	49,992,666.67	49,987,080.00
PSI	NTRD	CPD	83703	COMMERZBANK US FINANCE INC CP	0.28000	06/23/10	50,000,000.00	49,991,444.45	49,985,635.00
PSI	NTRD	CPD	83714	TOYOTA MOTOR CREDIT CORP CP	0.32000	06/23/10	50,000,000.00	49,990,222.22	49,987,080.00
PSI	NTRD	CPD	83852	FALCON ASSET SEC CORP CP	0.32000	06/23/10	50,000,000.00	49,990,222.22	49,985,635.00
PSI	NTRD	CPD	83909	BRYANT PARK FUNDING LLC CP	0.36000	06/23/10	50,000,000.00	49,989,000.00	49,986,150.00
PSI	NTRD	CPD	83796	TOYOTA MOTOR CREDIT CORP CP	0.30000	06/24/10	45,000,000.00	44,991,375.00	44,987,962.50
PSI	NTRD	CPD	83655	CAFCO LLC CP	0.25000	06/25/10	50,000,000.00	49,991,666.67	49,984,610.00
PSI	NTRD	CPD	83724	SHEFFIELD RECEIVABLES CORP CP	0.25000	06/25/10	50,000,000.00	49,991,666.67	49,986,165.00
PSI	NTRD	CPD	83763	BARTON CAPITAL LLC CP	0.30000	06/25/10	29,000,000.00	28,994,200.00	28,991,073.80
PSI	NTRD	CPD	83805	JUPITER SECURITIZATION CORP CP	0.32000	06/25/10	50,000,000.00	49,989,333.34	49,984,610.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	83886	FALCON ASSET SEC CORP CP	0.32000	06/28/10	50,000,000.00	49,988,000.00	49,982,940.00
PSI	NTRD	CPD	83887	FALCON ASSET SEC CORP CP	0.32000	06/28/10	25,026,000.00	25,019,993.76	25,017,461.13
PSI	NTRD	CPD	83891	BARTON CAPITAL LLC CP	0.33000	06/28/10	50,000,000.00	49,987,625.00	49,982,940.00
PSI	NTRD	CPD	83706	JUPITER SECURITIZATION CORP CP	0.23000	06/29/10	50,000,000.00	49,991,055.55	49,982,285.00
PSI	NTRD	CPD	83906	FALCON ASSET SEC CORP CP	0.32000	06/29/10	50,000,000.00	49,987,555.55	49,982,940.00
PSI	NTRD	CPD	83907	FALCON ASSET SEC CORP CP	0.32000	06/29/10	1,000,000.00	999,751.11	999,658.80
PSI	NTRD	CPD	83910	JUPITER SECURITIZATION CORP CP	0.32000	06/29/10	50,000,000.00	49,987,555.55	49,982,285.00
PSI	NTRD	CPD	82892	PRIVATE EXPORT FUNDING CORP CP	0.17000	06/30/10	25,000,000.00	24,996,576.39	24,990,812.50
PSI	NTRD	CPD	83637	ING US FUNDING LLC CP	0.24000	06/30/10	41,000,000.00	40,992,073.33	40,984,932.50
PSI	NTRD	CPD	83654	DEUTSCHE BK FINANCIAL LLC CP	0.27000	06/30/10	50,000,000.00	49,989,125.00	49,981,625.00
PSI	NTRD	CPD	83658	HSBC FINANCE CORP CP	0.24000	06/30/10	50,000,000.00	49,990,333.33	49,981,625.00
PSI	NTRD	CPD	83750	CIESCO LLC CP	0.34000	06/30/10	50,000,000.00	49,986,305.56	49,981,625.00
PSI	NTRD	CPD	83755	BRYANT PARK FUNDING LLC CP	0.30000	06/30/10	50,000,000.00	49,987,916.67	49,981,625.00
PSI	NTRD	CPD	83759	CITIGROUP FUNDING INC CP	0.32000	06/30/10	50,000,000.00	49,987,111.11	49,981,625.00
PSI	NTRD	CPD	83760	ING US FUNDING LLC CP	0.31000	06/30/10	21,878,000.00	21,872,536.58	21,869,959.84
PSI	NTRD	CPD	83761	VARIABLE FUNDING CAP CO LLC CP	0.30000	06/30/10	50,000,000.00	49,987,916.67	49,983,460.00
PSI	NTRD	CPD	83782	HSBC FINANCE CORP CP	0.25000	06/30/10	50,000,000.00	49,989,930.55	49,981,625.00
PSI	NTRD	CPD	83783	HSBC FINANCE CORP CP	0.25000	06/30/10	50,000,000.00	49,989,930.55	49,981,625.00
PSI	NTRD	CPD	83802	COMMERZBANK US FINANCE INC CP	0.32000	06/30/10	50,000,000.00	49,987,111.11	49,981,625.00
PSI	NTRD	CPD	83811	ABBEY NATIONAL NA LLC CP	0.28000	06/30/10	50,000,000.00	49,988,722.22	49,983,460.00
PSI	NTRD	CPD	83812	ABBEY NATIONAL NA LLC CP	0.28000	06/30/10	50,000,000.00	49,988,722.22	49,983,460.00
PSI	NTRD	CPD	83832	VARIABLE FUNDING CAP CO LLC CP	0.31000	06/30/10	50,000,000.00	49,987,513.89	49,983,460.00
PSI	NTRD	CPD	83833	COMMERZBANK US FINANCE INC CP	0.34000	06/30/10	50,000,000.00	49,986,305.56	49,981,625.00
PSI	NTRD	CPD	83857	COMMERZBANK US FINANCE INC CP	0.34000	06/30/10	50,000,000.00	49,986,305.56	49,981,625.00
PSI	NTRD	CPD	83876	BARTON CAPITAL LLC CP	0.32000	06/30/10	50,000,000.00	49,987,111.11	49,981,625.00
PSI	NTRD	CPD	83882	COMMERZBANK US FINANCE INC CP	0.34000	06/30/10	50,000,000.00	49,986,305.56	49,981,625.00
PSI	NTRD	CPD	83883	COMMERZBANK US FINANCE INC CP	0.34000	06/30/10	50,000,000.00	49,986,305.56	49,981,625.00
PSI	NTRD	CPD	83884	COMMERZBANK US FINANCE INC CP	0.34000	06/30/10	50,000,000.00	49,986,305.56	49,981,625.00
PSI	NTRD	CPD	83932	DANSKE CORP CP	0.32000	06/30/10	50,000,000.00	49,987,111.11	50,000,000.00
PSI	NTRD	CPD	83719	CAFCO LLC CP	0.30000	07/01/10	30,000,000.00	29,992,500.00	29,988,576.00
PSI	NTRD	CPD	83758	SHEFFIELD RECEIVABLES CORP CP	0.32000	07/01/10	50,000,000.00	49,986,666.66	49,982,850.00
PSI	NTRD	CPD	83624	CAFCO LLC CP	0.30000	07/02/10	50,000,000.00	49,987,083.33	49,980,280.00
PSI	NTRD	CPD	83757	SHEFFIELD RECEIVABLES CORP CP	0.32000	07/02/10	50,000,000.00	49,986,222.22	49,982,225.00
PSI	NTRD	CPD	83766	BARTON CAPITAL LLC CP	0.32000	07/02/10	35,000,000.00	34,990,355.55	34,986,196.00
PSI	NTRD	CPD	83781	BARTON CAPITAL LLC CP	0.30000	07/02/10	25,000,000.00	24,993,541.67	24,990,140.00
PSI	NTRD	CPD	83823	BRYANT PARK FUNDING LLC CP	0.34000	07/02/10	50,000,000.00	49,985,361.11	49,980,280.00
PSI	NTRD	CPD	83837	ABBEY NATIONAL NA LLC CP	0.29000	07/02/10	50,000,000.00	49,987,513.89	49,982,225.00
PSI	NTRD	CPD	83838	ABBEY NATIONAL NA LLC CP	0.29000	07/02/10	24,354,000.00	24,347,918.27	24,345,342.15
PSI	NTRD	CPD	83869	GE CAPITAL CORP CP	0.25000	07/02/10	22,187,000.00	22,182,223.63	22,179,112.52
PSI	NTRD	CPD	83904	ING US FUNDING LLC CP	0.30000	07/02/10	50,000,000.00	49,987,083.33	49,980,280.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	83848	SHEFFIELD RECEIVABLES CORP CP	0.32000	07/06/10	30,000,000.00	29,990,666.66	29,987,796.00
PSI	NTRD	CPD	83889	SHEFFIELD RECEIVABLES CORP CP	0.33000	07/06/10	25,000,000.00	24,991,979.17	24,989,830.00
PSI	NTRD	CPD	83925	DANSKE CORPORATION CP	0.33500	07/06/10	50,000,000.00	49,983,715.28	49,977,495.00
PSI	NTRD	CPD	83791	JUPITER SECURITIZATION CORP CP	0.34000	07/07/10	50,000,000.00	49,983,000.00	49,976,775.00
PSI	NTRD	CPD	83831	RANGER FUNDING CO LLC CP	0.34000	07/07/10	31,211,000.00	31,200,388.26	31,196,502.49
PSI	NTRD	CPD	83926	BARTON CAPITAL LLC CP	0.34000	07/07/10	50,000,000.00	49,983,000.00	49,976,775.00
PSI	NTRD	CPD	83790	JUPITER SECURITIZATION CORP CP	0.35000	07/08/10	25,000,000.00	24,991,006.95	24,988,025.00
PSI	NTRD	CPD	83793	THUNDER BAY FUNDING LLC CP	0.36000	07/08/10	30,079,000.00	30,067,870.77	30,064,592.16
PSI	NTRD	CPD	83858	SHEFFIELD RECEIVABLES CORP CP	0.34000	07/08/10	50,000,000.00	49,982,527.78	49,978,325.00
PSI	NTRD	CPD	83859	SHEFFIELD RECEIVABLES CORP CP	0.34000	07/08/10	10,000,000.00	9,996,505.56	9,995,665.00
PSI	NTRD	CPD	83877	RANGER FUNDING CO LLC CP	0.37000	07/08/10	28,499,000.00	28,488,162.46	28,485,348.98
PSI	NTRD	CPD	83786	VARIABLE FUNDING CAP CO LLC CP	0.32000	07/09/10	25,000,000.00	24,991,555.55	24,988,825.00
PSI	NTRD	CPD	83808	TOYOTA MOTOR CREDIT CORP CP	0.40000	07/09/10	15,688,000.00	15,681,376.18	15,680,987.46
PSI	NTRD	CPD	83820	TOYOTA MOTOR CREDIT CORP CP	0.40000	07/09/10	9,729,000.00	9,724,892.20	9,724,651.14
PSI	NTRD	CPD	83829	SHEFFIELD RECEIVABLES CORP CP	0.32000	07/09/10	50,000,000.00	49,983,111.11	49,977,650.00
PSI	NTRD	CPD	83850	BARTON CAPITAL LLC CP	0.35000	07/09/10	37,024,000.00	37,010,321.69	37,005,721.25
PSI	NTRD	CPD	83893	COMMERZBANK US FINANCE INC CP	0.35000	07/09/10	50,000,000.00	49,981,527.78	49,975,315.00
PSI	NTRD	CPD	83911	BARTON CAPITAL LLC CP	0.33000	07/09/10	50,000,000.00	49,982,583.34	49,975,315.00
PSI	NTRD	CPD	83835	REGENCY MARKETS NO. 1 LLC CP	0.43000	07/12/10	12,804,000.00	12,797,729.60	12,797,101.20
PSI	NTRD	CPD	83771	VARIABLE FUNDING CAP CO LLC CP	0.32000	07/13/10	50,000,000.00	49,981,333.33	49,974,850.00
PSI	NTRD	CPD	83821	FALCON ASSET SEC CORP CP	0.37000	07/14/10	50,000,000.00	49,977,902.78	49,971,515.00
PSI	NTRD	CPD	83770	THUNDER BAY FUNDING LLC CP	0.35000	07/15/10	50,000,000.00	49,978,611.11	49,970,730.00
PSI	NTRD	CPD	83890	BARTON CAPITAL LLC CP	0.38000	07/15/10	50,000,000.00	49,976,777.78	49,970,730.00
PSI	NTRD	CPD	83803	THUNDER BAY FUNDING LLC CP	0.37000	07/16/10	35,169,000.00	35,152,734.34	35,147,856.40
PSI	NTRD	CPD	83809	CIESCO LLC CP	0.38000	07/16/10	50,000,000.00	49,976,250.00	49,969,940.00
PSI	NTRD	CPD	83603	CAFCO LLC CP	0.29000	07/19/10	30,000,000.00	29,988,400.00	29,980,506.00
PSI	NTRD	CPD	83824	CITIGROUP FUNDING INC CP	0.39000	07/19/10	26,000,000.00	25,986,480.00	25,983,105.20
PSI	NTRD	CPD	83849	SHEFFIELD RECEIVABLES CORP CP	0.38000	07/19/10	50,000,000.00	49,974,666.67	49,970,400.00
PSI	NTRD	CPD	83866	CIESCO LLC CP	0.29000	07/19/10	37,780,000.00	37,765,391.73	37,755,450.56
PSI	NTRD	CPD	83867	CAFCO LLC CP	0.29000	07/19/10	20,000,000.00	19,992,266.67	19,987,004.00
PSI	NTRD	CPD	83810	DEUTSCHE BK FINANCIAL LLC CP	0.31000	07/20/10	50,000,000.00	49,978,902.77	49,966,680.00
PSI	NTRD	CPD	83818	BARTON CAPITAL LLC CP	0.36000	07/20/10	50,000,000.00	49,975,500.00	49,966,680.00
PSI	NTRD	CPD	83853	ING US FUNDING LLC CP	0.36000	07/20/10	50,000,000.00	49,975,500.00	49,966,680.00
PSI	NTRD	CPD	83836	ING US FUNDING LLC CP	0.36000	07/21/10	30,000,000.00	29,985,000.00	29,979,510.00
PSI	NTRD	CPD	83826	ING US FUNDING LLC CP	0.36000	07/22/10	16,899,000.00	16,890,381.51	16,887,172.39
PSI	NTRD	CPD	83880	VARIABLE FUNDING CAP CO LLC CP	0.40000	07/22/10	50,000,000.00	49,971,666.67	49,968,060.00
PSI	NTRD	CPD	83888	FALCON ASSET SEC CORP CP	0.39000	07/23/10	50,000,000.00	49,971,833.33	49,964,155.00
PSI	NTRD	CPD	83898	VARIABLE FUNDING CAP CO LLC CP	0.39000	07/23/10	50,000,000.00	49,971,833.33	49,972,770.00
PSI	NTRD	CPD	83797	CAFCO LLC CP	0.37000	07/26/10	40,000,000.00	39,977,388.89	39,969,240.00
PSI	NTRD	CPD	83822	CAFCO LLC CP	0.38000	07/26/10	25,000,000.00	24,985,486.11	24,980,775.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	83860	CIESCO LLC CP	0.42000	07/26/10	50,000,000.00	49,967,916.67	49,961,550.00
PSI	NTRD	CPD	83825	RANGER FUNDING CO LLC CP	0.39000	07/28/10	50,000,000.00	49,969,125.00	49,959,770.00
PSI	NTRD	CPD	83807	CAFCO LLC CP	0.36000	07/29/10	50,000,000.00	49,971,000.00	49,958,870.00
PSI	NTRD	CPD	83896	GE CAPITAL CORP CP	0.32000	07/30/10	20,951,000.00	20,940,012.37	20,934,815.35
PSI	NTRD	CPD	83908	HSBC FINANCE CORP CP	0.35000	07/30/10	50,000,000.00	49,971,319.45	49,957,960.00
PSI	NTRD	CPD	83934	TOYOTA MOTOR CREDIT CORP CP	0.50000	07/30/10	25,000,000.00	24,979,513.89	24,980,687.50
PSI	NTRD	CPD	83912	TOYOTA MOTOR CREDIT CORP CP	0.50000	08/03/10	50,000,000.00	49,956,250.00	49,958,665.00
PSI	NTRD	CPD	83878	CAFCO LLC CP	0.53000	08/20/10	35,000,000.00	34,958,777.77	34,956,610.50
PSI	NTRD	CPD	83861	CIESCO LLC CP	0.51000	08/23/10	50,000,000.00	49,941,208.34	49,934,735.00
PSI	NTRD	CPD	83879	CIESCO LLC CP	0.53000	08/24/10	37,000,000.00	36,954,243.34	36,950,882.50
PSI	NTRD	CPD	83892	CAFCO LLC CP	0.54000	08/24/10	25,000,000.00	24,968,500.00	24,966,812.50
PSI	NTRD	CPD	83905	FALCON ASSET SEC CORP CP	0.45000	08/25/10	50,000,000.00	49,946,875.00	49,933,625.00
PSI	NTRD	CPD	83924	CIESCO LLC CP	0.55000	08/26/10	50,000,000.00	49,934,305.56	50,000,000.00
		CPD Total					8,360,207,000.00	8,358,289,241.00	8,357,520,356.43
PSI	NTRD	FFCB	79599	FFCB	2.87500	02/14/11	17,612,000.00	17,714,137.64	17,903,698.75
PSI	NTRD	FFCB	69321	FFCB	5.37500	07/18/11	25,000,000.00	24,973,928.48	26,328,125.00
PSI	NTRD	FFCB	79117	FFCB	5.37500	07/18/11	50,000,000.00	50,971,439.52	52,656,250.00
PSI	NTRD	FFCB	79645	FFCB	5.37500	07/18/11	28,099,000.00	29,041,225.32	29,591,759.38
PSI	NTRD	FFCB	79655	FFCB	5.37500	07/18/11	13,000,000.00	13,446,428.00	13,690,625.00
PSI	NTRD	FFCB	82833	FFCB (CALLABLE)	0.70000	07/26/11	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	FFCB	82834	FFCB (CALLABLE)	0.70000	07/26/11	15,500,000.00	15,500,000.00	15,500,000.00
PSI	NTRD	FFCB	82908	FFCB (CALLABLE)	0.68000	08/03/11	25,000,000.00	24,990,183.49	25,000,000.00
PSI	NTRD	FFCB	79367	FFCB	3.87500	08/25/11	25,000,000.00	25,194,746.02	25,976,562.50
PSI	NTRD	FFCB	79514	FFCB	3.87500	08/25/11	50,000,000.00	50,780,362.54	51,953,125.00
PSI	NTRD	FFCB	79515	FFCB	3.87500	08/25/11	50,000,000.00	50,780,362.54	51,953,125.00
PSI	NTRD	FFCB	79516	FFCB	3.87500	08/25/11	30,000,000.00	30,514,066.95	31,171,875.00
PSI	NTRD	FFCB	79544	FFCB	3.87500	08/25/11	50,000,000.00	50,718,863.64	51,953,125.00
PSI	NTRD	FFCB	79558	FFCB	3.87500	08/25/11	49,685,000.00	50,440,749.54	51,625,820.31
PSI	NTRD	FFCB	79577	FFCB	3.87500	08/25/11	25,000,000.00	25,442,370.95	25,976,562.50
PSI	NTRD	FFCB	79670	FFCB	3.87500	08/25/11	25,000,000.00	25,593,821.44	25,976,562.50
PSI	NTRD	FFCB	79099	FFCB	3.12500	09/23/11	42,710,000.00	42,501,945.08	44,044,687.50
PSI	NTRD	FFCB	79146	FFCB	3.50000	10/03/11	25,000,000.00	24,993,450.89	25,914,062.50
PSI	NTRD	FFCB	79161	FFCB	3.50000	10/03/11	50,000,000.00	49,974,263.16	51,828,125.00
PSI	NTRD	FFCB	79627	FFCB	5.00000	10/03/11	4,905,000.00	5,081,907.32	5,183,971.88
PSI	NTRD	FFCB	82659	FFCB (CALLABLE)	1.05000	12/23/11	20,682,000.00	20,630,975.33	20,746,631.25
PSI	NTRD	FFCB	80137	FFCB	2.25000	04/24/12	15,000,000.00	14,999,819.84	15,356,250.00
PSI	NTRD	FFCB	80207	FFCB	2.25000	04/24/12	25,000,000.00	24,999,246.08	25,593,750.00
PSI	NTRD	FFCB	81527	FFCB (CALLABLE)	2.40000	08/17/12	15,690,000.00	15,690,000.00	15,753,740.63
PSI	NTRD	FFCB	81771	FFCB (CALLABLE)	1.85000	09/28/12	43,540,000.00	43,523,116.33	43,730,487.50

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	80346	FFCB	2.60000	03/04/13	35,335,000.00	35,426,673.96	36,472,345.31
PSI	NTRD	FFCB	79979	FFCB	3.70000	05/15/13	25,000,000.00	25,728,635.06	26,585,937.50
PSI	NTRD	FFCB	80352	FFCB	3.70000	05/15/13	6,000,000.00	6,192,121.94	6,380,625.00
PSI	NTRD	FFCB	80427	FFCB	3.70000	05/15/13	16,250,000.00	16,831,468.08	17,280,859.38
PSI	NTRD	FFCB	81798	FFCB (CALLABLE)	2.60000	09/30/13	15,000,000.00	15,000,000.00	15,117,187.50
PSI	NTRD	FFCB	80349	FFCB	3.87500	10/07/13	25,000,000.00	26,081,717.39	26,828,125.00
PSI	NTRD	FFCB	80387	FFCB	3.87500	10/07/13	10,000,000.00	10,417,336.58	10,731,250.00
PSI	NTRD	FFCB	80464	FFCB	3.87500	10/07/13	34,000,000.00	35,577,360.24	36,486,250.00
PSI	NTRD	FFCB	80501	FFCB	3.87500	10/07/13	25,000,000.00	26,026,013.16	26,828,125.00
PSI	NTRD	FFCB	80616	FFCB	3.87500	10/07/13	50,000,000.00	52,214,946.21	53,656,250.00
PSI	NTRD	FFCB	80619	FFCB	3.87500	10/07/13	25,000,000.00	26,164,484.40	26,828,125.00
PSI	NTRD	FFCB	80624	FFCB	3.87500	10/07/13	40,710,000.00	42,513,293.15	43,686,918.75
PSI	NTRD	FFCB	80648	FFCB	3.87500	10/07/13	12,133,000.00	12,658,615.87	13,020,225.63
PSI	NTRD	FFCB	80649	FFCB	3.87500	10/07/13	24,720,000.00	25,791,085.41	26,527,650.00
PSI	NTRD	FFCB	80651	FFCB	3.87500	10/07/13	8,981,000.00	9,349,604.03	9,637,735.63
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	80158	FFCB (CALLABLE)	3.25000	02/18/14	15,100,000.00	15,184,594.88	15,416,156.25
PSI	NTRD	FFCB	82260	FFCB (CALLABLE)	2.75000	06/02/14	25,000,000.00	25,000,000.00	25,007,812.50
PSI	NTRD	FFCB	82261	FFCB (CALLABLE)	2.75000	06/02/14	25,000,000.00	25,000,000.00	25,007,812.50
PSI	NTRD	FFCB	81407	FFCB (CALLABLE)	3.50000	06/23/14	15,000,000.00	15,032,347.32	15,032,812.50
PSI	NTRD	FFCB	81413	FFCB (CALLABLE)	3.25000	08/11/14	25,000,000.00	25,000,000.00	25,796,875.00
PSI	NTRD	FFCB	81894	FFCB (CALLABLE)	2.87500	10/14/14	11,317,000.00	11,302,154.58	11,426,633.44
PSI	NTRD	FFCB	81974	FFCB (CALLABLE)	2.87500	10/14/14	12,900,000.00	12,871,781.25	13,024,968.75
PSI	NTRD	FFCB	81991	FFCB (CALLABLE)	2.87500	10/27/14	25,000,000.00	25,000,000.00	25,593,750.00
PSI	NTRD	FFCB	82016	FFCB (CALLABLE)	2.87500	10/27/14	19,530,000.00	19,508,476.87	19,993,837.50
PSI	NTRD	FFCB	82072	FFCB (CALLABLE)	3.00000	11/04/14	25,000,000.00	25,000,000.00	25,125,000.00
PSI	NTRD	FFCB	82073	FFCB (CALLABLE)	3.00000	11/04/14	25,000,000.00	25,000,000.00	25,125,000.00
PSI	NTRD	FFCB	82074	FFCB (CALLABLE)	3.00000	11/04/14	25,000,000.00	25,000,000.00	25,125,000.00
PSI	NTRD	FFCB	82075	FFCB (CALLABLE)	3.00000	11/04/14	23,875,000.00	23,864,428.84	23,994,375.00
PSI	NTRD	FFCB	82076	FFCB (CALLABLE)	3.00000	11/04/14	25,000,000.00	25,000,000.00	25,125,000.00
PSI	NTRD	FFCB	82207	FFCB (CALLABLE)	2.94000	11/19/14	25,000,000.00	24,986,817.09	25,296,875.00
PSI	NTRD	FFCB	82262	FFCB (CALLABLE)	2.84000	12/01/14	25,000,000.00	24,990,986.84	25,281,250.00
PSI	NTRD	FFCB	82279	FFCB (CALLABLE)	2.84000	12/01/14	25,000,000.00	24,988,727.37	25,281,250.00
PSI	NTRD	FFCB	82295	FFCB (CALLABLE)	2.84000	12/01/14	25,000,000.00	25,000,000.00	25,281,250.00
PSI	NTRD	FFCB	82494	FFCB (CALLABLE)	2.82000	12/22/14	25,000,000.00	25,000,000.00	25,421,875.00
PSI	NTRD	FFCB	82849	FFCB (CALLABLE)	2.95000	02/02/15	25,000,000.00	25,000,000.00	25,367,187.50
PSI	NTRD	FFCB	83011	FFCB (CALLABLE)	2.95000	02/03/15	12,700,000.00	12,657,985.28	12,703,968.75
PSI	NTRD	FFCB	82953	FFCB (CALLABLE)	2.87000	02/12/15	25,000,000.00	24,952,984.67	25,007,812.50
PSI	NTRD	FFCB	83026	FFCB (CALLABLE)	2.87000	02/12/15	30,000,000.00	29,929,010.47	30,009,375.00
PSI	NTRD	FFCB	83156	FFCB (CALLABLE)	2.87000	02/12/15	25,000,000.00	24,964,209.28	25,007,812.50

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PSI	NTRD	FFCB	83028	FFCB (CALLABLE)	2.99000	03/02/15	30,000,000.00	29,971,495.07	30,468,750.00
PSI	NTRD	FFCB	83381	FFCB (CALLABLE)	2.99000	03/02/15	50,000,000.00	49,930,290.18	50,781,250.00
PSI	NTRD	FFCB	83154	FFCB (CALLABLE)	2.95000	03/11/15	25,000,000.00	24,961,318.73	25,015,625.00
PSI	NTRD	FFCB	83155	FFCB (CALLABLE)	2.95000	03/11/15	24,500,000.00	24,441,500.55	24,515,312.50
PSI	NTRD	FFCB	83330	FFCB (CALLABLE)	2.95000	03/30/15	25,000,000.00	24,964,740.00	25,187,500.00
PSI	NTRD	FFCB	83331	FFCB (CALLABLE)	2.95000	03/30/15	25,000,000.00	24,918,388.60	25,187,500.00
PSI	NTRD	FFCB	83403	FFCB (CALLABLE)	3.15000	04/13/15	10,000,000.00	10,000,000.00	10,031,250.00
PSI	NTRD	FFCB	83620	FFCB (CALLABLE)	2.98000	04/28/15	25,000,000.00	24,960,572.06	25,101,562.50
		FFCB Total					1,892,609,000.00	1,911,988,575.51	1,946,456,588.78
PSI	NTRD	FHLB	79101	FHLB	4.25000	06/11/10	25,000,000.00	25,005,605.35	25,031,250.00
PSI	NTRD	FHLB	79366	FHLB	3.50000	07/16/10	10,000,000.00	10,005,837.23	10,040,625.00
PSI	NTRD	FHLB	79629	FHLB	3.37500	10/20/10	38,000,000.00	38,224,292.05	38,463,125.00
PSI	NTRD	FHLB	79359	FHLB	4.37500	10/22/10	25,000,000.00	25,128,962.46	25,398,437.50
PSI	NTRD	FHLB	79386	FHLB	4.37500	10/22/10	25,000,000.00	25,129,922.75	25,398,437.50
PSI	NTRD	FHLB	79106	FHLB	3.50000	12/10/10	41,845,000.00	41,842,502.31	42,524,981.25
PSI	NTRD	FHLB	79346	FHLB	4.75000	12/10/10	10,800,000.00	10,892,910.57	11,046,375.00
PSI	NTRD	FHLB	79364	FHLB	3.50000	12/10/10	25,000,000.00	25,056,879.36	25,406,250.00
PSI	NTRD	FHLB	79368	FHLB	3.87500	12/10/10	32,590,000.00	32,726,057.09	33,180,693.75
PSI	NTRD	FHLB	79584	FHLB	4.75000	12/10/10	24,700,000.00	25,022,418.24	25,263,468.75
PSI	NTRD	FHLB	82524	FHLB	0.37500	12/17/10	50,000,000.00	49,986,369.86	49,984,375.00
PSI	NTRD	FHLB	79365	FHLB	3.25000	03/11/11	25,000,000.00	25,023,921.45	25,531,250.00
PSI	NTRD	FHLB	79407	FHLB	3.25000	03/11/11	50,000,000.00	50,044,090.58	51,062,500.00
PSI	NTRD	FHLB	79435	FHLB	3.25000	03/11/11	30,225,000.00	30,337,771.82	30,867,281.25
PSI	NTRD	FHLB	79524	FHLB	3.25000	03/11/11	14,000,000.00	14,089,264.92	14,297,500.00
PSI	NTRD	FHLB	79582	FHLB	3.25000	03/11/11	49,070,000.00	49,457,890.57	50,112,737.50
PSI	NTRD	FHLB	83170	FHLB	3.25000	03/11/11	25,000,000.00	25,541,703.98	25,531,250.00
PSI	NTRD	FHLB	79462	FHLB	4.20000	03/30/11	14,950,000.00	15,141,102.03	15,403,171.88
PSI	NTRD	FHLB	79100	FHLB	4.25000	06/10/11	7,665,000.00	7,713,433.89	7,935,670.31
PSI	NTRD	FHLB	79381	FHLB	3.12500	06/10/11	30,750,000.00	30,682,437.67	31,451,484.38
PSI	NTRD	FHLB	79628	FHLB	5.25000	06/10/11	11,065,000.00	11,412,436.14	11,566,382.81
PSI	NTRD	FHLB	79698	FHLB	3.12500	06/10/11	17,785,000.00	18,029,259.94	18,190,720.31
PSI	NTRD	FHLB	79167	FHLB	7.20000	06/14/11	9,500,000.00	9,833,374.56	10,144,218.75
PSI	NTRD	FHLB	79103	FHLB	3.37500	06/24/11	35,000,000.00	34,955,574.20	35,951,562.50
PSI	NTRD	FHLB	79526	FHLB	3.62500	07/01/11	25,350,000.00	25,674,202.99	26,189,718.75
PSI	NTRD	FHLB	79583	FHLB	3.62500	07/01/11	33,740,000.00	34,190,956.98	34,857,637.50
PSI	NTRD	FHLB	79696	FHLB	3.62500	07/01/11	15,000,000.00	15,304,714.29	15,496,875.00
PSI	NTRD	FHLB	79585	FHLB	5.37500	08/19/11	50,000,000.00	51,803,354.38	52,750,000.00
PSI	NTRD	FHLB	79695	FHLB	5.37500	08/19/11	35,795,000.00	37,339,658.81	37,763,725.00
PSI	NTRD	FHLB	79699	FHLB	5.37500	08/19/11	20,090,000.00	20,951,834.98	21,194,950.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLB	79118	FHLB	3.75000	09/09/11	13,390,000.00	13,390,000.00	13,908,862.50
PSI	NTRD	FHLB	79132	FHLB	3.75000	09/09/11	41,210,000.00	41,294,902.46	42,806,887.50
PSI	NTRD	FHLB	79144	FHLB	5.00000	09/09/11	7,000,000.00	7,108,948.61	7,369,687.50
PSI	NTRD	FHLB	79115	FHLB	3.62500	09/16/11	25,000,000.00	25,006,954.37	25,968,750.00
PSI	NTRD	FHLB	79641	FHLB	3.62500	09/16/11	43,000,000.00	43,817,696.56	44,666,250.00
PSI	NTRD	FHLB	79642	FHLB	3.62500	09/16/11	50,000,000.00	50,947,757.21	51,937,500.00
PSI	NTRD	FHLB	79206	FHLB (CALLABLE)	3.60000	11/10/11	35,000,000.00	34,998,315.53	35,437,500.00
PSI	NTRD	FHLB	79205	FHLB (CALLABLE)	3.60000	11/17/11	50,000,000.00	49,996,190.07	50,656,250.00
PSI	NTRD	FHLB	79697	FHLB	4.87500	11/18/11	15,000,000.00	15,677,825.89	15,890,625.00
PSI	NTRD	FHLB	82652	FHLB (CALLABLE)	1.12500	12/02/11	50,000,000.00	49,902,104.14	50,000,000.00
PSI	NTRD	FHLB	79382	FHLB	3.50000	12/09/11	16,000,000.00	16,011,401.01	16,655,000.00
PSI	NTRD	FHLB	79383	FHLB	3.50000	12/09/11	16,000,000.00	16,011,320.72	16,655,000.00
PSI	NTRD	FHLB	79525	FHLB	3.50000	12/09/11	6,105,000.00	6,184,964.06	6,354,923.44
PSI	NTRD	FHLB	79531	FHLB (CALLABLE)	3.50000	12/09/11	10,000,000.00	10,123,578.10	10,409,375.00
PSI	NTRD	FHLB	79555	FHLB	3.50000	12/09/11	22,950,000.00	23,216,740.62	23,889,515.63
PSI	NTRD	FHLB	79880	FHLB	3.50000	12/09/11	20,750,000.00	21,205,585.98	21,599,453.13
PSI	NTRD	FHLB	79657	FHLB	2.31000	12/29/11	25,000,000.00	24,986,849.32	25,585,937.50
PSI	NTRD	FHLB	79656	FHLB	2.31000	12/30/11	25,000,000.00	25,000,000.00	25,585,937.50
PSI	NTRD	FHLB	79705	FHLB	1.85000	01/06/12	25,000,000.00	25,000,000.00	25,406,250.00
PSI	NTRD	FHLB	79711	FHLB	2.00000	01/06/12	25,000,000.00	24,999,865.93	25,468,750.00
PSI	NTRD	FHLB	79934	FHLB	2.15000	01/30/12	20,000,000.00	20,000,000.00	20,293,750.00
PSI	NTRD	FHLB	76488	FHLB	5.00000	03/09/12	9,385,000.00	9,678,366.19	10,059,546.88
PSI	NTRD	FHLB	80000	FHLB	3.62500	06/08/12	29,365,000.00	30,088,919.76	30,906,662.50
PSI	NTRD	FHLB	80001	FHLB	3.62500	06/08/12	24,250,000.00	24,790,418.51	25,523,125.00
PSI	NTRD	FHLB	81408	FHLB (CALLABLE)	2.00000	07/27/12	50,000,000.00	49,877,481.68	50,109,375.00
PSI	NTRD	FHLB	80065	FHLB	2.45000	08/13/12	25,000,000.00	25,000,000.00	25,718,750.00
PSI	NTRD	FHLB	79914	FHLB (CALLABLE)	2.62500	02/11/13	30,000,000.00	29,989,876.80	30,356,250.00
PSI	NTRD	FHLB	79980	FHLB (CALLABLE)	2.62500	02/11/13	25,000,000.00	24,974,552.65	25,296,875.00
PSI	NTRD	FHLB	80145	FHLB (CALLABLE)	2.62500	02/11/13	12,270,000.00	12,261,650.64	12,415,706.25
PSI	NTRD	FHLB	80157	FHLB	2.50000	02/19/13	17,055,000.00	17,067,825.27	17,561,320.31
PSI	NTRD	FHLB	80012	FHLB (CALLABLE)	2.75000	02/25/13	25,000,000.00	25,000,000.00	25,375,000.00
PSI	NTRD	FHLB	80078	FHLB	3.87500	03/08/13	11,000,000.00	11,381,409.67	11,735,625.00
PSI	NTRD	FHLB	81895	FHLB (CALLABLE)	2.00000	04/15/13	30,000,000.00	30,000,000.00	30,337,500.00
PSI	NTRD	FHLB	80160	FHLB	4.37000	04/24/13	25,000,000.00	26,247,526.37	26,976,562.50
PSI	NTRD	FHLB	80447	FHLB	4.37000	04/24/13	25,000,000.00	26,380,325.91	26,976,562.50
PSI	NTRD	FHLB	80456	FHLB	4.37000	04/24/13	18,945,000.00	19,969,235.99	20,442,839.06
PSI	NTRD	FHLB	80584	FHLB	4.37000	04/24/13	45,555,000.00	48,215,013.39	49,156,692.19
PSI	NTRD	FHLB	77217	FHLB	3.62500	05/29/13	50,000,000.00	49,927,699.25	53,140,625.00
PSI	NTRD	FHLB	80039	FHLB (CALLABLE)	4.22000	06/17/13	25,000,000.00	25,722,939.70	25,937,500.00
PSI	NTRD	FHLB	80105	FHLB	5.25000	09/13/13	28,750,000.00	31,094,841.03	32,047,265.63

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLB	80455	FHLB	3.62500	10/18/13	25,000,000.00	25,873,023.66	26,601,562.50
PSI	NTRD	FHLB	80007	FHLB	4.87500	12/13/13	24,715,000.00	26,229,145.09	27,340,968.75
PSI	NTRD	FHLB	80034	FHLB	4.87500	12/13/13	4,000,000.00	4,245,078.60	4,425,000.00
PSI	NTRD	FHLB	81335	FHLB (CALLABLE)	3.33000	07/01/14	33,305,000.00	33,305,000.00	33,398,670.31
PSI	NTRD	FHLB	81334	FHLB (CALLABLE)	3.37500	07/16/14	25,000,000.00	25,004,776.34	25,093,750.00
PSI	NTRD	FHLB	81336	FHLB (CALLABLE)	3.37500	07/16/14	50,000,000.00	50,000,000.00	50,187,500.00
PSI	NTRD	FHLB	81337	FHLB (CALLABLE)	3.37500	07/16/14	9,175,000.00	9,175,000.00	9,209,406.25
PSI	NTRD	FHLB	81362	FHLB (CALLABLE)	3.12500	08/05/14	30,470,000.00	30,419,072.05	31,326,968.75
PSI	NTRD	FHLB	81345	FHLB (CALLABLE)	3.12500	08/11/14	12,845,000.00	12,831,528.93	13,085,843.75
PSI	NTRD	FHLB	81367	FHLB (CALLABLE)	3.12500	08/11/14	9,525,000.00	9,498,628.37	9,703,593.75
PSI	NTRD	FHLB	81349	FHLB (CALLABLE)	3.20000	08/14/14	28,795,000.00	28,932,732.67	30,000,790.63
PSI	NTRD	FHLB	81351	FHLB (CALLABLE)	3.35000	08/18/14	14,425,000.00	14,425,000.00	14,524,171.88
PSI	NTRD	FHLB	81781	FHLB (CALLABLE)	3.00000	10/06/14	10,605,000.00	10,600,388.63	10,701,107.81
PSI	NTRD	FHLB	82439	FHLB (CALLABLE)	3.00000	12/02/14	9,146,341.25	9,146,173.87	9,146,341.25
PSI	NTRD	FHLB	82459	FHLB (CALLABLE)	3.00000	12/02/14	9,146,341.25	9,146,341.25	9,146,341.25
PSI	NTRD	FHLB	82385	FHLB (CALLABLE)	3.00000	12/22/14	17,545,000.00	17,545,000.00	17,714,967.19
PSI	NTRD	FHLB	82954	FHLB (CALLABLE)	3.00000	02/24/15	18,162,393.15	18,145,195.57	18,162,393.15
PSI	NTRD	FHLB	82967	FHLB (CALLABLE)	3.00000	02/24/15	14,402,777.50	14,385,730.40	14,402,777.50
PSI	NTRD	FHLB	82990	FHLB (CALLABLE)	3.05000	03/04/15	25,000,000.00	24,988,109.26	25,007,812.50
PSI	NTRD	FHLB	83066	FHLB (CALLABLE)	3.05000	03/04/15	19,040,000.00	19,040,000.00	19,045,950.00
PSI	NTRD	FHLB	83068	FHLB (CALLABLE)	2.95000	03/17/15	25,000,000.00	24,988,020.26	25,179,687.50
PSI	NTRD	FHLB	83146	FHLB (CALLABLE)	3.00000	03/23/15	25,000,000.00	25,000,000.00	25,140,625.00
PSI	NTRD	FHLB	83314	FHLB (CALLABLE)	3.00000	04/06/15	25,000,000.00	24,939,416.76	25,062,500.00
PSI	NTRD	FHLB	83334	FHLB (CALLABLE)	3.00000	04/06/15	14,000,000.00	13,976,929.90	14,035,000.00
PSI	NTRD	FHLB	83335	FHLB (CALLABLE)	3.00000	04/06/15	18,040,000.00	18,013,769.88	18,085,100.00
PSI	NTRD	FHLB	83536	FHLB (CALLABLE)	3.00000	04/22/15	20,000,000.00	19,990,219.06	20,181,250.00
PSI	NTRD	FHLB	83629	FHLB (CALLABLE)	3.00000	05/11/15	50,000,000.00	49,881,380.07	50,218,750.00
		FHLB Total					2,423,242,853.15	2,448,823,485.46	2,490,785,471.93
PSI	NTRD	FHLD	83107	FHLB D/N	0.15000	06/02/10	50,000,000.00	49,999,791.67	50,000,000.00
		FHLD Total					50,000,000.00	49,999,791.67	50,000,000.00
PSI	NTRD	FHLM	79517	FHLMC	2.87500	06/28/10	50,000,000.00	50,027,710.53	50,100,000.00
PSI	NTRD	FHLM	79518	FHLMC	2.87500	06/28/10	15,000,000.00	15,008,313.16	15,030,000.00
PSI	NTRD	FHLM	79519	FHLMC	4.12500	07/12/10	26,000,000.00	26,060,856.92	26,113,750.00
PSI	NTRD	FHLM	79520	FHLMC	3.25000	07/16/10	40,000,000.00	40,056,510.20	40,150,000.00
PSI	NTRD	FHLM	79586	FHLMC	6.87500	09/15/10	42,533,000.00	43,116,164.42	43,370,368.44
PSI	NTRD	FHLM	79489	FHLMC	3.05000	04/01/11	20,000,000.00	20,072,037.91	20,399,200.00
PSI	NTRD	FHLM	79362	FHLMC	5.12500	04/18/11	25,000,000.00	25,423,903.43	26,000,000.00
PSI	NTRD	FHLM	79363	FHLMC	5.12500	04/18/11	25,000,000.00	25,422,619.43	26,000,000.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLM	79588	FHLMC	6.00000	06/15/11	50,000,000.00	51,896,859.87	52,828,125.00
PSI	NTRD	FHLM	79700	FHLMC	6.00000	06/15/11	24,955,000.00	26,076,933.10	26,366,517.19
PSI	NTRD	FHLM	79587	FHLMC	5.25000	07/18/11	50,000,000.00	51,573,623.16	52,609,375.00
PSI	NTRD	FHLM	79682	FHLMC (CALLABLE)	2.00000	12/29/11	25,000,000.00	25,000,000.00	25,026,250.00
PSI	NTRD	FHLM	79701	FHLMC (CALLABLE)	2.00000	12/30/11	12,500,000.00	12,500,000.00	12,598,125.00
PSI	NTRD	FHLM	79702	FHLMC (CALLABLE)	2.00000	12/30/11	12,500,000.00	12,500,000.00	12,598,125.00
PSI	NTRD	FHLM	79703	FHLMC (CALLABLE)	2.02000	01/06/12	25,000,000.00	24,996,666.67	25,207,500.00
PSI	NTRD	FHLM	79704	FHLMC (CALLABLE)	2.05500	01/06/12	25,000,000.00	25,000,000.00	25,212,750.00
PSI	NTRD	FHLM	79710	FHLMC (CALLABLE)	2.00000	01/12/12	25,000,000.00	25,000,000.00	25,237,500.00
PSI	NTRD	FHLM	80209	FHLMC (CALLABLE)	2.35000	03/02/12	25,000,000.00	24,959,634.37	25,097,250.00
PSI	NTRD	FHLM	80347	FHLMC (CALLABLE)	2.35000	03/02/12	25,000,000.00	25,020,820.90	25,097,250.00
PSI	NTRD	FHLM	81760	FHLMC (CALLABLE)	2.00000	09/28/12	50,000,000.00	50,000,000.00	50,168,500.00
PSI	NTRD	FHLM	80646	FHLMC (CALLABLE)	2.25000	10/29/12	25,000,000.00	25,000,000.00	25,174,500.00
PSI	NTRD	FHLM	80647	FHLMC (CALLABLE)	2.25000	10/29/12	25,000,000.00	25,000,000.00	25,174,500.00
PSI	NTRD	FHLM	79850	FHLMC (CALLABLE)	2.25000	01/28/13	24,250,000.00	24,250,000.00	24,487,407.50
PSI	NTRD	FHLM	80483	FHLMC	4.00000	02/14/13	16,800,000.00	17,530,317.58	17,915,016.00
PSI	NTRD	FHLM	80645	FHLMC (CALLABLE)	2.50000	04/08/13	25,000,000.00	24,975,945.61	25,404,500.00
PSI	NTRD	FHLM	80633	FHLMC	5.00000	01/30/14	7,054,000.00	7,659,223.24	7,867,414.38
PSI	NTRD	FHLM	80388	FHLMC (CALLABLE)	3.25000	03/18/14	25,000,000.00	25,254,189.19	25,533,000.00
PSI	NTRD	FHLM	80635	FHLMC (CALLABLE)	3.25000	03/18/14	25,000,000.00	25,322,923.31	25,533,000.00
PSI	NTRD	FHLM	80650	FHLMC (CALLABLE)	3.25000	03/18/14	29,330,000.00	29,689,398.26	29,955,315.60
PSI	NTRD	FHLM	80702	FHLMC (CALLABLE)	2.62500	04/23/14	24,325,000.00	24,122,539.71	24,415,489.00
PSI	NTRD	FHLM	81338	FHLMC (CALLABLE)	3.35000	08/13/14	30,000,000.00	30,000,000.00	30,192,900.00
PSI	NTRD	FHLM	81346	FHLMC (CALLABLE)	3.33000	08/13/14	30,000,000.00	30,000,000.00	30,191,700.00
PSI	NTRD	FHLM	81347	FHLMC (CALLABLE)	3.35000	08/13/14	35,000,000.00	35,000,000.00	35,225,050.00
PSI	NTRD	FHLM	81348	FHLMC (CALLABLE)	3.37500	08/13/14	30,000,000.00	30,000,000.00	30,194,400.00
PSI	NTRD	FHLM	81432	FHLMC (CALLABLE)	3.35000	08/13/14	11,600,000.00	11,595,127.49	11,674,588.00
PSI	NTRD	FHLM	81350	FHLMC (CALLABLE)	3.36000	08/18/14	30,000,000.00	30,000,000.00	30,206,700.00
PSI	NTRD	FHLM	81417	FHLMC (CALLABLE)	3.45000	08/18/14	30,000,000.00	30,000,000.00	30,200,700.00
PSI	NTRD	FHLM	81353	FHLMC (CALLABLE)	3.36000	08/19/14	30,000,000.00	30,000,000.00	30,209,100.00
PSI	NTRD	FHLM	81896	FHLMC (CALLABLE)	3.00000	10/15/14	4,856,000.00	4,854,938.25	4,872,558.96
PSI	NTRD	FHLM	81926	FHLMC (CALLABLE)	3.00000	10/28/14	25,000,000.00	24,994,489.32	25,255,500.00
PSI	NTRD	FHLM	81976	FHLMC (CALLABLE)	3.00000	10/28/14	25,000,000.00	24,955,914.57	25,255,500.00
PSI	NTRD	FHLM	82040	FHLMC (CALLABLE)	3.00000	10/28/14	14,950,000.00	14,900,569.21	15,102,789.00
PSI	NTRD	FHLM	81900	FHLMC (CALLABLE)	3.07000	10/29/14	50,000,000.00	50,000,000.00	50,216,000.00
PSI	NTRD	FHLM	82384	FHLMC (CALLABLE)	3.00000	12/30/14	26,800,000.00	26,733,703.02	26,853,064.00
PSI	NTRD	FHLM	82414	FHLMC (CALLABLE)	3.00000	12/30/14	34,000,000.00	33,999,843.82	34,067,320.00
PSI	NTRD	FHLM	82637	FHLMC (CALLABLE)	3.00000	12/30/14	50,000,000.00	49,652,756.30	50,098,000.00
PSI	NTRD	FHLM	82638	FHLMC (CALLABLE)	3.00000	12/30/14	21,850,000.00	21,698,254.50	21,892,826.00
PSI	NTRD	FHLM	82587	FHLMC (CALLABLE)	3.00000	01/12/15	50,000,000.00	50,000,000.00	51,147,500.00

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PSI	NTRD	FHLM	83475	FHLMC (CALLABLE)	3.05000	01/27/15	50,000,000.00	50,000,000.00	50,400,500.00
PSI	NTRD	FHLM	82959	FHLMC (CALLABLE)	3.00000	01/28/15	15,000,000.00	14,983,746.23	15,061,950.00
PSI	NTRD	FHLM	82998	FHLMC (CALLABLE)	3.00000	01/28/15	35,825,000.00	35,816,554.83	36,081,865.25
PSI	NTRD	FHLM	83003	FHLMC (CALLABLE)	3.00000	02/02/15	38,035,000.00	37,977,352.28	38,202,354.00
PSI	NTRD	FHLM	82907	FHLMC (CALLABLE)	3.00000	02/17/15	25,000,000.00	24,976,423.88	25,135,500.00
PSI	NTRD	FHLM	83078	FHLMC (CALLABLE)	3.00000	02/17/15	25,000,000.00	24,996,434.29	25,135,500.00
PSI	NTRD	FHLM	83382	FHLMC (CALLABLE)	3.00000	02/17/15	23,420,000.00	23,374,660.78	23,546,936.40
PSI	NTRD	FHLM	82968	FHLMC (CALLABLE)	3.00000	02/25/15	20,335,000.00	20,335,000.00	20,648,565.70
PSI	NTRD	FHLM	83000	FHLMC (CALLABLE)	3.00000	03/10/15	25,000,000.00	25,000,000.00	25,240,500.00
PSI	NTRD	FHLM	83506	FHLMC (CALLABLE)	3.00000	03/10/15	25,000,000.00	24,987,848.58	25,240,500.00
PSI	NTRD	FHLM	83539	FHLMC (CALLABLE)	3.00000	03/10/15	31,080,000.00	31,075,460.41	31,378,989.60
PSI	NTRD	FHLM	83001	FHLMC (CALLABLE)	3.12500	03/16/15	25,000,000.00	25,000,000.00	25,027,750.00
PSI	NTRD	FHLM	83069	FHLMC (CALLABLE)	3.00000	03/16/15	25,000,000.00	24,991,140.06	25,026,250.00
PSI	NTRD	FHLM	83070	FHLMC (CALLABLE)	3.00000	03/16/15	25,000,000.00	24,994,013.55	25,026,250.00
PSI	NTRD	FHLM	83097	FHLMC (CALLABLE)	3.00000	03/16/15	25,000,000.00	24,966,328.38	25,026,250.00
PSI	NTRD	FHLM	83313	FHLMC (CALLABLE)	3.00000	03/16/15	25,000,000.00	24,939,203.28	25,026,250.00
PSI	NTRD	FHLM	83383	FHLMC (CALLABLE)	3.00000	03/16/15	25,000,000.00	24,909,208.89	25,026,250.00
PSI	NTRD	FHLM	83384	FHLMC (CALLABLE)	3.00000	03/16/15	50,000,000.00	49,848,681.48	50,052,500.00
PSI	NTRD	FHLM	83439	FHLMC (CALLABLE)	3.00000	03/16/15	20,000,000.00	19,955,402.44	20,021,000.00
PSI	NTRD	FHLM	83473	FHLMC (CALLABLE)	3.00000	03/16/15	25,000,000.00	24,965,563.23	25,026,250.00
PSI	NTRD	FHLM	83479	FHLMC (CALLABLE)	3.00000	03/16/15	25,000,000.00	24,963,542.25	25,026,250.00
PSI	NTRD	FHLM	83480	FHLMC (CALLABLE)	3.00000	03/16/15	25,000,000.00	24,954,402.46	25,026,250.00
PSI	NTRD	FHLM	83491	FHLMC (CALLABLE)	3.00000	03/16/15	50,000,000.00	49,854,411.76	50,052,500.00
PSI	NTRD	FHLM	83496	FHLMC (CALLABLE)	3.00000	03/16/15	7,480,000.00	7,467,055.65	7,487,854.00
PSI	NTRD	FHLM	83027	FHLMC (CALLABLE)	3.15000	03/23/15	25,000,000.00	25,000,000.00	25,037,250.00
PSI	NTRD	FHLM	83451	FHLMC (CALLABLE)	2.87500	04/01/15	35,500,000.00	35,241,654.07	35,563,900.00
PSI	NTRD	FHLM	83315	FHLMC (CALLABLE)	3.00000	04/07/15	30,000,000.00	29,927,259.04	30,223,800.00
PSI	NTRD	FHLM	83238	FHLMC (CALLABLE)	3.05000	04/09/15	25,000,000.00	24,987,862.81	25,064,500.00
PSI	NTRD	FHLM	83402	FHLMC (CALLABLE)	3.05000	04/09/15	9,750,000.00	9,726,332.49	9,775,155.00
PSI	NTRD	FHLM	83406	FHLMC (CALLABLE)	3.05000	04/09/15	9,900,000.00	9,877,314.14	9,925,542.00
PSI	NTRD	FHLM	83347	FHLMC (CALLABLE)	3.00000	04/15/15	25,000,000.00	24,969,554.35	25,243,500.00
PSI	NTRD	FHLM	83452	FHLMC (CALLABLE)	3.00000	04/15/15	25,000,000.00	24,939,108.71	25,243,500.00
PSI	NTRD	FHLM	83336	FHLMC (CALLABLE)	3.00000	04/20/15	25,000,000.00	24,969,468.78	25,360,250.00
PSI	NTRD	FHLM	83407	FHLMC (CALLABLE)	3.00000	04/22/15	30,000,000.00	29,853,285.87	30,262,200.00
PSI	NTRD	FHLM	83453	FHLMC (CALLABLE)	3.00000	04/22/15	15,025,000.00	14,966,216.54	15,156,318.50
PSI	NTRD	FHLM	83318	FHLMC (CALLABLE)	3.25000	04/23/15	25,000,000.00	25,000,000.00	25,092,750.00
PSI	NTRD	FHLM	83550	FHLMC (CALLABLE)	3.05000	04/23/15	23,750,000.00	23,738,378.63	23,836,450.00
PSI	NTRD	FHLM	83454	FHLMC (CALLABLE)	3.20000	04/28/15	25,000,000.00	25,000,000.00	25,244,000.00
PSI	NTRD	FHLM	83455	FHLMC (CALLABLE)	3.20000	04/28/15	25,000,000.00	25,000,000.00	25,244,000.00
PSI	NTRD	FHLM	83538	FHLMC (CALLABLE)	3.02000	04/28/15	25,000,000.00	24,980,372.40	25,229,500.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLM	83562	FHLMC (CALLABLE)	3.02000	04/28/15	27,230,000.00	27,219,310.81	27,479,971.40
PSI	NTRD	FHLM	83456	FHLMC (CALLABLE)	3.20000	04/29/15	16,470,000.00	16,441,698.39	16,540,491.60
PSI	NTRD	FHLM	83481	FHLMC (CALLABLE)	3.10000	04/29/15	30,000,000.00	29,985,271.08	30,276,300.00
PSI	NTRD	FHLM	83482	FHLMC (CALLABLE)	3.10000	04/29/15	25,000,000.00	24,987,725.90	25,230,250.00
PSI	NTRD	FHLM	83483	FHLMC (CALLABLE)	3.10000	04/29/15	20,000,000.00	19,990,180.72	20,184,200.00
PSI	NTRD	FHLM	83563	FHLMC (CALLABLE)	3.10000	05/05/15	25,000,000.00	25,000,000.00	25,102,250.00
PSI	NTRD	FHLM	83596	FHLMC (CALLABLE)	3.10000	05/05/15	15,000,000.00	15,000,000.00	15,061,350.00
PSI	NTRD	FHLM	83662	FHLMC (CALLABLE)	3.10000	05/05/15	15,070,000.00	15,066,288.21	15,131,636.30
PSI	NTRD	FHLM	83597	FHLMC (CALLABLE)	3.00000	05/12/15	25,000,000.00	24,987,636.91	25,088,000.00
PSI	NTRD	FHLM	83621	FHLMC (CALLABLE)	3.00000	05/18/15	25,000,000.00	24,968,989.59	25,189,500.00
PSI	NTRD	FHLM	83630	FHLMC (CALLABLE)	3.00000	05/18/15	29,919,000.00	29,800,241.56	30,145,786.02
PSI	NTRD	FHLM	83663	FHLMC (CALLABLE)	3.00000	05/18/15	27,775,000.00	27,706,094.88	27,985,534.50
PSI	NTRD	FHLM	83677	FHLMC (CALLABLE)	3.05000	05/19/15	25,000,000.00	24,968,972.48	25,206,000.00
PSI	NTRD	FHLM	83772	FHLMC (CALLABLE)	3.05000	05/19/15	28,290,000.00	28,290,000.00	28,523,109.60
		FHLM Total					2,729,157,000.00	2,734,824,440.52	2,757,098,683.94
PSI	NTRD	FHLMD	82623	FHLMC D/N	0.19000	06/07/10	50,000,000.00	49,998,152.78	50,000,000.00
PSI	NTRD	FHLMD	82624	FHLMC D/N	0.19000	06/07/10	10,000,000.00	9,999,630.56	10,000,000.00
PSI	NTRD	FHLMD	82625	FHLMC D/N	0.21000	06/28/10	50,000,000.00	49,991,833.33	49,995,000.00
PSI	NTRD	FHLMD	82626	FHLMC D/N	0.21000	06/28/10	50,000,000.00	49,991,833.33	49,995,000.00
PSI	NTRD	FHLMD	82627	FHLMC D/N	0.21000	06/28/10	5,000,000.00	4,999,183.33	4,999,500.00
PSI	NTRD	FHLMD	83108	FHLMC D/N	0.21000	09/07/10	50,000,000.00	49,971,125.00	49,975,000.00
		FHLMD Total					215,000,000.00	214,951,758.33	214,964,500.00
PSI	NTRD	FNMA	82656	FNMA (CALLABLE)	1.50000	06/28/12	18,200,000.00	18,162,100.00	18,211,375.00
PSI	NTRD	FNMA	82148	FNMA (CALLABLE)	3.05000	11/10/14	4,880,000.00	4,878,915.63	4,905,925.00
PSI	NTRD	FNMA	82151	FNMA (CALLABLE)	3.00000	11/25/14	25,000,000.00	24,966,360.90	25,007,812.50
PSI	NTRD	FNMA	82200	FNMA (CALLABLE)	3.02000	12/01/14	25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	FNMA	82181	FNMA (CALLABLE)	3.00000	12/08/14	14,850,000.00	14,850,000.00	15,017,062.50
PSI	NTRD	FNMA	82201	FNMA (CALLABLE)	3.00000	12/08/14	25,000,000.00	24,995,479.19	25,281,250.00
PSI	NTRD	FNMA	82213	FNMA (CALLABLE)	3.02000	12/08/14	15,864,000.00	15,864,000.00	15,873,915.00
PSI	NTRD	FNMA	82225	FNMA (CALLABLE)	3.02000	12/08/14	14,190,000.00	14,190,000.00	14,198,868.75
PSI	NTRD	FNMA	82477	FNMA (CALLABLE)	3.00000	12/08/14	34,530,000.00	34,530,000.00	34,918,462.50
PSI	NTRD	FNMA	82169	FNMA (CALLABLE)	3.06000	12/10/14	30,000,000.00	30,000,000.00	30,018,750.00
PSI	NTRD	FNMA	82170	FNMA (CALLABLE)	3.06000	12/10/14	20,000,000.00	20,000,000.00	20,012,500.00
PSI	NTRD	FNMA	82383	FNMA (CALLABLE)	2.87500	12/10/14	25,000,000.00	24,926,447.84	25,242,187.50
PSI	NTRD	FNMA	82474	FNMA (CALLABLE)	2.87500	12/10/14	25,000,000.00	24,916,079.86	25,242,187.50
PSI	NTRD	FNMA	82476	FNMA (CALLABLE)	2.87500	12/10/14	25,000,000.00	24,950,555.16	25,242,187.50
PSI	NTRD	FNMA	82618	FNMA (CALLABLE)	2.75000	12/29/14	42,000,000.00	41,596,192.77	42,485,625.00
PSI	NTRD	FNMA	82365	FNMA (CALLABLE)	3.12500	12/30/14	25,000,000.00	25,000,000.00	25,046,875.00

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PSI	NTRD	FNMA	82366	FNMA (CALLABLE)	3.12500	12/30/14	25,000,000.00	25,000,000.00	25,046,875.00
PSI	NTRD	FNMA	82388	FNMA (CALLABLE)	3.05000	12/30/14	25,000,000.00	25,000,000.00	25,054,687.50
PSI	NTRD	FNMA	82460	FNMA (CALLABLE)	3.00000	12/30/14	25,000,000.00	25,000,000.00	25,054,687.50
PSI	NTRD	FNMA	82461	FNMA (CALLABLE)	3.05000	12/30/14	15,925,000.00	15,925,000.00	15,959,835.94
PSI	NTRD	FNMA	82462	FNMA (CALLABLE)	3.00000	12/30/14	25,000,000.00	25,000,000.00	25,054,687.50
PSI	NTRD	FNMA	82463	FNMA (CALLABLE)	3.00000	12/30/14	25,000,000.00	25,000,000.00	25,054,687.50
PSI	NTRD	FNMA	82642	FNMA (CALLABLE)	3.00000	01/05/15	16,265,000.00	16,220,083.99	16,503,892.19
PSI	NTRD	FNMA	82643	FNMA (CALLABLE)	3.10000	01/14/15	24,600,000.00	24,486,295.73	24,676,875.00
PSI	NTRD	FNMA	82847	FNMA (CALLABLE)	3.00000	01/29/15	25,000,000.00	25,000,000.00	25,101,562.50
PSI	NTRD	FNMA	82863	FNMA (CALLABLE)	3.00000	01/29/15	25,000,000.00	24,947,539.02	25,101,562.50
PSI	NTRD	FNMA	82848	FNMA (CALLABLE)	3.05000	02/18/15	25,000,000.00	25,000,000.00	25,140,625.00
PSI	NTRD	FNMA	82955	FNMA (CALLABLE)	3.05000	02/25/15	35,250,000.00	35,224,938.70	35,470,312.50
PSI	NTRD	FNMA	82956	FNMA (CALLABLE)	2.75000	02/26/15	25,000,000.00	24,854,723.03	25,125,000.00
PSI	NTRD	FNMA	82978	FNMA (CALLABLE)	2.75000	02/26/15	12,500,000.00	12,418,237.27	12,562,500.00
PSI	NTRD	FNMA	83067	FNMA (CALLABLE)	3.00000	03/09/15	25,000,000.00	25,000,000.00	25,171,875.00
PSI	NTRD	FNMA	83274	FNMA (CALLABLE)	3.00000	03/09/15	25,000,000.00	24,981,944.44	25,171,875.00
PSI	NTRD	FNMA	83375	FNMA (CALLABLE)	3.00000	03/09/15	25,000,000.00	24,960,960.19	25,171,875.00
PSI	NTRD	FNMA	83065	FNMA (CALLABLE)	2.76000	03/17/15	25,000,000.00	24,955,435.38	25,218,750.00
PSI	NTRD	FNMA	83077	FNMA (CALLABLE)	3.00000	03/24/15	25,000,000.00	25,000,000.00	25,148,437.50
PSI	NTRD	FNMA	83095	FNMA (CALLABLE)	3.00000	03/24/15	25,000,000.00	25,000,000.00	25,148,437.50
PSI	NTRD	FNMA	83332	FNMA (CALLABLE)	3.00000	03/24/15	39,345,000.00	39,287,836.96	39,578,610.94
PSI	NTRD	FNMA	83244	FNMA (CALLABLE)	2.85000	04/07/15	25,000,000.00	24,944,231.93	25,203,125.00
PSI	NTRD	FNMA	83537	FNMA (CALLABLE)	3.00000	04/28/15	27,030,000.00	27,016,736.65	27,410,109.38
PSI	NTRD	FNMA	83664	FNMA (CALLABLE)	3.00000	05/20/15	23,130,000.00	23,107,481.56	23,476,950.00
		FNMA Total					963,559,000.00	962,157,576.20	969,312,819.70
PSI	NTRD	FNMD	82646	FNMA D/N	0.19000	06/30/10	50,000,000.00	49,992,347.22	49,995,000.00
PSI	NTRD	FNMD	82647	FNMA D/N	0.19000	06/30/10	50,000,000.00	49,992,347.22	49,995,000.00
PSI	NTRD	FNMD	82648	FNMA D/N	0.19000	06/30/10	20,000,000.00	19,996,938.89	19,998,000.00
PSI	NTRD	FNMD	82916	FNMA D/N	0.15000	06/30/10	50,000,000.00	49,993,958.33	49,995,000.00
PSI	NTRD	FNMD	82976	FNMA D/N	0.15000	06/30/10	50,000,000.00	49,993,958.33	49,995,000.00
PSI	NTRD	FNMD	82977	FNMA D/N	0.15000	06/30/10	50,000,000.00	49,993,958.33	49,995,000.00
PSI	NTRD	FNMD	83109	FNMA D/N	0.21000	09/01/10	50,000,000.00	49,973,166.66	49,975,000.00
PSI	NTRD	FNMD	83110	FNMA D/N	0.21000	09/01/10	50,000,000.00	49,973,166.66	49,975,000.00
PSI	NTRD	FNMD	83111	FNMA D/N	0.21000	09/01/10	50,000,000.00	49,973,166.66	49,975,000.00
PSI	NTRD	FNMD	83112	FNMA D/N	0.21000	09/01/10	50,000,000.00	49,973,166.66	49,975,000.00
PSI	NTRD	FNMD	82657	FNMA D/N	0.40250	12/01/10	29,297,000.00	29,237,057.12	29,258,913.90
		FNMD Total					499,297,000.00	499,093,232.08	499,131,913.90

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PSI	NTRD	MCPN	80703	FHLMC (CALLABLE)	2.25000	05/08/14	25,000,000.00	25,000,000.00	25,092,000.00
		MCPN Total					25,000,000.00	25,000,000.00	25,092,000.00
PSI	NTRD	MCSA	79706	FHLMC (CALLABLE)	1.37500	01/13/12	25,000,000.00	25,000,000.00	25,028,000.00
PSI	NTRD	MCSA	79982	FHLMC (CALLABLE)	1.95000	02/19/13	25,000,000.00	25,000,000.00	25,076,250.00
PSI	NTRD	MCSA	80161	FHLMC (CALLABLE)	2.75000	03/05/14	25,000,000.00	25,000,000.00	25,006,250.00
PSI	NTRD	MCSA	80358	FHLMC (CALLABLE)	2.50000	04/14/14	25,000,000.00	25,000,000.00	25,073,250.00
PSI	NTRD	MCSA	80392	FHLMC (CALLABLE)	2.50000	04/16/14	25,000,000.00	25,000,000.00	25,076,750.00
PSI	NTRD	MCSA	80389	FHLMC (CALLABLE)	2.47000	04/17/14	25,000,000.00	25,000,000.00	25,077,500.00
PSI	NTRD	MCSA	80390	FHLMC (CALLABLE)	2.41000	04/17/14	25,000,000.00	25,000,000.00	25,075,500.00
PSI	NTRD	MCSA	80458	FHLMC (CALLABLE)	2.40000	04/21/14	25,000,000.00	25,000,000.00	25,081,750.00
PSI	NTRD	MCSA	80459	FHLMC (CALLABLE)	2.40000	04/21/14	25,000,000.00	25,000,000.00	25,081,750.00
PSI	NTRD	MCSA	80467	FHLMC (CALLABLE)	2.40000	04/21/14	25,000,000.00	25,000,000.00	25,081,750.00
PSI	NTRD	MCSA	80543	FHLMC (CALLABLE)	2.50000	04/22/14	25,000,000.00	25,000,000.00	25,087,000.00
PSI	NTRD	MCSA	80468	FHLMC (CALLABLE)	2.40000	04/23/14	25,000,000.00	25,000,000.00	25,085,000.00
PSI	NTRD	MCSA	80469	FHLMC (CALLABLE)	2.40000	04/28/14	25,000,000.00	25,000,000.00	25,093,250.00
PSI	NTRD	MCSA	80470	FHLMC (CALLABLE)	2.40000	04/28/14	25,000,000.00	25,000,000.00	25,093,250.00
PSI	NTRD	MCSA	80471	FHLMC (CALLABLE)	2.40000	04/28/14	25,000,000.00	25,000,000.00	25,093,250.00
PSI	NTRD	MCSA	80523	FHLMC (CALLABLE)	2.40000	04/28/14	25,000,000.00	25,000,000.00	25,093,250.00
PSI	NTRD	MCSA	80525	FHLMC (CALLABLE)	2.50000	04/28/14	25,000,000.00	25,000,000.00	25,097,250.00
PSI	NTRD	MCSA	80526	FHLMC (CALLABLE)	2.50000	04/28/14	25,000,000.00	25,000,000.00	25,097,250.00
PSI	NTRD	MCSA	80634	FHLMC (CALLABLE)	2.25000	04/30/14	50,000,000.00	50,000,000.00	50,163,500.00
PSI	NTRD	MCSA	80636	FHLMC (CALLABLE)	3.00000	05/05/14	25,000,000.00	25,000,000.00	25,119,000.00
PSI	NTRD	MCSA	80637	FHLMC (CALLABLE)	2.25000	05/05/14	25,000,000.00	25,000,000.00	25,088,000.00
PSI	NTRD	MCSA	80691	FHLMC (CALLABLE)	2.25000	05/06/14	25,000,000.00	25,000,000.00	25,089,250.00
PSI	NTRD	MCSA	80704	FHLMC (CALLABLE)	2.25000	05/12/14	25,000,000.00	25,000,000.00	25,095,000.00
PSI	NTRD	MCSA	81369	FHLMC (CALLABLE)	4.25000	08/13/14	30,000,000.00	30,000,000.00	30,247,500.00
PSI	NTRD	MCSA	81370	FHLMC (CALLABLE)	4.33000	08/13/14	30,000,000.00	30,000,000.00	30,252,300.00
PSI	NTRD	MCSA	82249	FNMA (CALLABLE)	2.25000	12/08/14	25,000,000.00	25,000,000.00	25,007,812.50
PSI	NTRD	MCSA	82250	FNMA (CALLABLE)	2.12500	12/11/14	25,000,000.00	25,000,000.00	25,015,625.00
PSI	NTRD	MCSA	82263	FNMA (CALLABLE)	2.50000	12/11/14	25,000,000.00	25,000,000.00	25,015,625.00
PSI	NTRD	MCSA	82280	FNMA (CALLABLE)	2.50000	12/11/14	25,000,000.00	25,000,000.00	25,015,625.00
PSI	NTRD	MCSA	82350	FNMA (CALLABLE)	2.50000	12/11/14	25,000,000.00	25,000,000.00	25,015,625.00
PSI	NTRD	MCSA	82264	FNMA (CALLABLE)	2.25000	12/17/14	25,000,000.00	25,000,000.00	25,023,437.50
PSI	NTRD	MCSA	82281	FNMA (CALLABLE)	2.50000	12/17/14	25,000,000.00	25,000,000.00	25,031,250.00
PSI	NTRD	MCSA	82245	FHLMC (CALLABLE)	2.00000	12/18/14	25,000,000.00	25,000,000.00	25,020,000.00
PSI	NTRD	MCSA	82282	FNMA (CALLABLE)	2.25000	12/22/14	25,000,000.00	25,000,000.00	25,031,250.00
PSI	NTRD	MCSA	82283	FNMA (CALLABLE)	2.25000	12/22/14	25,000,000.00	25,000,000.00	25,031,250.00
PSI	NTRD	MCSA	82386	FHLB (CALLABLE)	4.20000	12/23/14	25,000,000.00	25,000,000.00	25,062,500.00
PSI	NTRD	MCSA	82415	FHLB (CALLABLE)	4.30000	12/23/14	25,000,000.00	25,000,000.00	25,000,000.00

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	MCSA	82438	FHLB (CALLABLE)	4.25000	12/23/14	25,000,000.00	25,000,000.00	25,062,500.00
PSI	NTRD	MCSA	82453	FHLB (CALLABLE)	4.30000	12/23/14	25,000,000.00	25,000,000.00	25,062,500.00
PSI	NTRD	MCSA	82284	FNMA (CALLABLE)	2.50000	12/24/14	50,000,000.00	50,000,000.00	50,078,125.00
PSI	NTRD	MCSA	82296	FNMA (CALLABLE)	2.50000	12/24/14	25,000,000.00	25,000,000.00	25,039,062.50
PSI	NTRD	MCSA	82349	FNMA (CALLABLE)	2.50000	12/24/14	25,000,000.00	25,000,000.00	25,039,062.50
PSI	NTRD	MCSA	82387	FNMA (CALLABLE)	2.75000	12/24/14	25,000,000.00	25,000,000.00	25,039,062.50
PSI	NTRD	MCSA	82454	FNMA (CALLABLE)	2.75000	12/29/14	25,000,000.00	25,000,000.00	25,046,875.00
PSI	NTRD	MCSA	82455	FNMA (CALLABLE)	2.75000	12/29/14	25,000,000.00	25,000,000.00	25,046,875.00
PSI	NTRD	MCSA	82456	FNMA (CALLABLE)	2.75000	12/29/14	25,000,000.00	25,000,000.00	25,046,875.00
PSI	NTRD	MCSA	82457	FNMA (CALLABLE)	2.75000	12/29/14	25,000,000.00	25,000,000.00	25,046,875.00
PSI	NTRD	MCSA	82458	FHLB (CALLABLE)	4.30000	12/29/14	25,000,000.00	25,000,000.00	25,078,125.00
PSI	NTRD	MCSA	82478	FHLB (CALLABLE)	4.50000	12/29/14	25,000,000.00	25,000,000.00	25,078,125.00
PSI	NTRD	MCSA	82479	FHLB (CALLABLE)	4.50000	12/29/14	25,000,000.00	25,000,000.00	25,078,125.00
PSI	NTRD	MCSA	82495	FNMA (CALLABLE)	2.80000	12/29/14	25,000,000.00	24,988,554.22	25,046,875.00
PSI	NTRD	MCSA	82496	FNMA (CALLABLE)	2.80000	12/29/14	25,000,000.00	24,988,554.22	25,046,875.00
PSI	NTRD	MCSA	82517	FHLB (CALLABLE)	5.12500	12/29/14	25,000,000.00	25,000,000.00	25,093,750.00
PSI	NTRD	MCSA	82367	FNMA (CALLABLE)	2.30000	12/30/14	25,000,000.00	24,942,736.86	25,039,062.50
PSI	NTRD	MCSA	82644	FHLB (CALLABLE)	6.00000	01/15/15	25,000,000.00	25,000,000.00	25,171,875.00
PSI	NTRD	MCSA	82864	FHLMC (CALLABLE)	2.75000	02/26/15	25,000,000.00	24,985,187.91	25,136,000.00
PSI	NTRD	MCSA	83037	FHLMC (CALLABLE)	2.75000	03/23/15	25,000,000.00	25,000,000.00	25,151,500.00
PSI	NTRD	MCSA	83093	FHLMC (CALLABLE)	2.52000	03/23/15	25,000,000.00	25,000,000.00	25,118,750.00
PSI	NTRD	MCSA	83094	FHLMC (CALLABLE)	2.52000	03/23/15	25,000,000.00	25,000,000.00	25,118,750.00
PSI	NTRD	MCSA	83079	FHLMC (CALLABLE)	6.00000	03/24/15	25,000,000.00	25,000,000.00	25,104,250.00
PSI	NTRD	MCSA	83080	FHLMC (CALLABLE)	6.00000	03/24/15	25,000,000.00	25,000,000.00	25,104,250.00
PSI	NTRD	MCSA	83096	FNMA (CALLABLE)	2.50000	03/24/15	25,000,000.00	25,000,000.00	25,156,250.00
PSI	NTRD	MCSA	83376	FNMA (CALLABLE)	2.80000	04/20/15	25,000,000.00	25,000,000.00	25,195,312.50
PSI	NTRD	MCSA	83316	FHLMC (CALLABLE)	6.75000	04/22/15	25,000,000.00	25,000,000.00	25,200,500.00
PSI	NTRD	MCSA	83317	FHLMC (CALLABLE)	6.75000	04/22/15	25,000,000.00	25,000,000.00	25,200,500.00
PSI	NTRD	MCSA	83377	FHLB (CALLABLE)	7.00000	04/27/15	25,000,000.00	25,000,000.00	25,210,937.50
PSI	NTRD	MCSA	83408	FHLB (CALLABLE)	7.20000	04/27/15	25,000,000.00	25,000,000.00	25,234,375.00
PSI	NTRD	MCSA	83409	FHLB (CALLABLE)	7.20000	04/27/15	25,000,000.00	25,000,000.00	25,234,375.00
PSI	NTRD	MCSA	83378	FHLB (CALLABLE)	7.00000	04/29/15	25,000,000.00	25,000,000.00	25,257,812.50
PSI	NTRD	MCSA	83457	FHLMC (CALLABLE)	2.85000	04/29/15	25,000,000.00	25,000,000.00	25,219,750.00
PSI	NTRD	MCSA	83514	FHLMC (CALLABLE)	2.85000	04/29/15	25,000,000.00	25,000,000.00	25,219,750.00
PSI	NTRD	MCSA	83515	FHLMC (CALLABLE)	2.85000	04/29/15	25,000,000.00	25,000,000.00	25,219,750.00
PSI	NTRD	MCSA	83631	FNMA (CALLABLE)	7.33000	05/19/15	25,000,000.00	25,000,000.00	25,054,687.50
PSI	NTRD	MCSA	83632	FNMA (CALLABLE)	7.33000	05/19/15	25,000,000.00	25,000,000.00	25,054,687.50
PSI	NTRD	MCSA	83676	FNMA (CALLABLE)	7.12500	05/26/15	25,000,000.00	24,962,623.22	25,093,750.00
PSI	NTRD	MCSA	83707	FNMA (CALLABLE)	2.75000	05/27/15	25,000,000.00	25,000,000.00	25,085,937.50

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	MCSA	83816	FNMA (CALLABLE)	2.75000	05/27/15	25,000,000.00	25,000,000.00	25,085,937.50
		MCSA Total					1,985,000,000.00	1,984,867,656.43	1,992,321,237.50
PSI	NTRD	NCD1	83660	CITIBANK NA CD	0.24000	06/01/10	50,000,000.00	50,000,000.00	49,999,930.00
PSI	NTRD	NCD1	83414	UNION BK OF CALIFORNIA CD	0.23000	06/04/10	50,000,000.00	50,000,000.00	49,999,666.00
PSI	NTRD	NCD1	83628	CITIBANK NA CD	0.24000	06/04/10	50,000,000.00	50,000,000.00	49,999,721.50
PSI	NTRD	NCD1	83590	CITIBANK NA CD	0.26000	06/21/10	50,000,000.00	50,000,000.00	49,998,247.50
PSI	NTRD	NCD1	83644	UNION BK OF CALIFORNIA CD	0.24000	06/25/10	50,000,000.00	50,000,000.00	49,997,220.00
PSI	NTRD	NCD1	83595	CITIBANK NA CD	0.26000	06/29/10	50,000,000.00	50,000,000.00	49,995,969.00
PSI	NTRD	NCD1	83913	UNION BK OF CALIFORNIA CD	0.35000	07/27/10	50,000,000.00	50,000,000.00	49,993,669.50
PSI	NTRD	NCD1	83827	UNION BK OF CALIFORNIA CD	0.34000	07/30/10	50,000,000.00	50,000,000.00	49,992,501.00
		NCD1 Total					400,000,000.00	400,000,000.00	399,976,924.50
PSI	NTRD	TBIL	82607	UST BILL	0.19000	06/24/10	50,000,000.00	49,993,930.56	49,995,500.00
PSI	NTRD	TBIL	82608	UST BILL	0.19000	06/24/10	50,000,000.00	49,993,930.56	49,995,500.00
PSI	NTRD	TBIL	82609	UST BILL	0.19000	06/24/10	50,000,000.00	49,993,930.56	49,995,500.00
PSI	NTRD	TBIL	82610	UST BILL	0.19000	06/24/10	50,000,000.00	49,993,930.56	49,995,500.00
PSI	NTRD	TBIL	82405	UST BILL	0.23500	10/21/10	50,000,000.00	49,953,652.78	49,965,500.00
PSI	NTRD	TBIL	82406	UST BILL	0.23500	10/21/10	50,000,000.00	49,953,652.78	49,965,500.00
PSI	NTRD	TBIL	82409	UST BILL	0.23000	10/21/10	50,000,000.00	49,954,638.89	49,965,500.00
PSI	NTRD	TBIL	82410	UST BILL	0.23000	10/21/10	50,000,000.00	49,954,638.89	49,965,500.00
PSI	NTRD	TBIL	82407	UST BILL	0.26000	11/18/10	50,000,000.00	49,938,611.11	49,950,500.00
PSI	NTRD	TBIL	82408	UST BILL	0.26000	11/18/10	50,000,000.00	49,938,611.11	49,950,500.00
PSI	NTRD	TBIL	82522	UST BILL	0.35000	11/18/10	50,000,000.00	49,917,361.11	49,950,500.00
PSI	NTRD	TBIL	82523	UST BILL	0.35000	11/18/10	50,000,000.00	49,917,361.11	49,950,500.00
PSI	NTRD	TBIL	82592	UST BILL	0.39500	12/16/10	50,000,000.00	49,891,375.00	49,937,500.00
PSI	NTRD	TBIL	82593	UST BILL	0.39500	12/16/10	50,000,000.00	49,891,375.00	49,937,500.00
PSI	NTRD	TBIL	82605	UST BILL	0.42000	12/16/10	50,000,000.00	49,884,500.00	49,937,500.00
PSI	NTRD	TBIL	82606	UST BILL	0.42000	12/16/10	50,000,000.00	49,884,500.00	49,937,500.00
PSI	NTRD	TBIL	83049	UST BILL	0.29000	02/10/11	50,000,000.00	49,897,694.45	49,913,500.00
		TBIL Total					850,000,000.00	848,953,694.47	849,309,500.00
PSI	NTRD	YANK1	82342	TORONTO DOMINION BK NY CD	0.23000	06/01/10	50,000,000.00	50,000,000.00	49,999,916.00
PSI	NTRD	YANK1	83345	WESTPAC BANKING CORP NY CD	0.20000	06/01/10	50,000,000.00	50,000,000.00	49,999,874.50
PSI	NTRD	YANK1	83673	SOCIETE GENERALE NY CD	0.25000	06/02/10	50,000,000.00	50,000,013.89	49,999,888.50
PSI	NTRD	YANK1	83649	RABOBANK NEDERLAND NV NY CD	0.32000	06/03/10	50,000,000.00	50,000,248.94	50,000,120.00
PSI	NTRD	YANK1	83695	RABOBANK NEDERLAND NV NY CD	0.32000	06/03/10	50,000,000.00	50,000,248.92	50,000,120.00
PSI	NTRD	YANK1	83088	RABOBANK NEDERLAND NV NY CD	0.18000	06/04/10	50,000,000.00	50,000,000.00	49,999,388.00
PSI	NTRD	YANK1	83089	RABOBANK NEDERLAND NV NY CD	0.18000	06/04/10	50,000,000.00	50,000,000.00	49,999,388.00
PSI	NTRD	YANK1	83140	ROYAL BK OF CANADA NY CD	0.14000	06/04/10	50,000,000.00	50,000,000.00	49,999,166.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	83141	A & NZ BANKING GROUP NY CD	0.20000	06/04/10	50,000,000.00	50,000,041.65	49,999,499.00
PSI	NTRD	YANK1	83708	BNP PARIBAS SF CD	0.25000	06/04/10	50,000,000.00	50,000,000.00	49,999,777.50
PSI	NTRD	YANK1	83142	BARCLAYS BK PLC NY CD	0.20000	06/08/10	50,000,000.00	50,000,000.00	49,998,998.50
PSI	NTRD	YANK1	83143	BARCLAYS BK PLC NY CD	0.20000	06/08/10	39,000,000.00	39,000,000.00	38,999,218.83
PSI	NTRD	YANK1	83445	SVENSKA HANDELSBANKEN AB NY CD	0.21000	06/08/10	50,000,000.00	50,000,000.00	49,999,110.00
PSI	NTRD	YANK1	83490	A & NZ BANKING GROUP NY CD	0.23000	06/08/10	50,000,000.00	50,000,097.19	49,999,332.00
PSI	NTRD	YANK1	83387	CIBC NY CD	0.19000	06/09/10	50,000,000.00	50,000,111.07	49,998,749.00
PSI	NTRD	YANK1	83718	NORDEA BK FINLAND PLC NY CD	0.25000	06/09/10	50,000,000.00	50,000,111.09	49,999,499.00
PSI	NTRD	YANK1	83442	NORDEA BK FINLAND PLC NY CD	0.21000	06/10/10	50,000,000.00	50,000,124.96	49,998,887.50
PSI	NTRD	YANK1	83742	WESTPAC BANKING CORP NY CD	0.22000	06/11/10	50,000,000.00	50,000,138.86	49,998,929.50
PSI	NTRD	YANK1	82451	COMMONWEALTH BK OF AU NY CD	0.26000	06/14/10	50,000,000.00	50,000,180.33	49,999,215.00
PSI	NTRD	YANK1	82452	COMMONWEALTH BK OF AU NY CD	0.26000	06/14/10	50,000,000.00	50,000,180.33	49,999,215.00
PSI	NTRD	YANK1	82514	WESTPAC BANKING CORP NY CD	0.25000	06/15/10	50,000,000.00	50,000,000.00	49,998,951.00
PSI	NTRD	YANK1	83443	RABOBANK NEDERLAND NV NY CD	0.22000	06/15/10	50,000,000.00	50,000,000.00	49,998,331.50
PSI	NTRD	YANK1	83458	ROYAL BK OF CANADA NY CD	0.17000	06/15/10	50,000,000.00	50,000,000.00	49,997,290.00
PSI	NTRD	YANK1	83499	RABOBANK NEDERLAND NV NY CD	0.22000	06/15/10	50,000,000.00	50,000,000.00	49,998,331.50
PSI	NTRD	YANK1	83500	RABOBANK NEDERLAND NV NY CD	0.22000	06/15/10	25,000,000.00	25,000,000.00	24,999,165.75
PSI	NTRD	YANK1	83512	NORDEA BK FINLAND PLC NY CD	0.24000	06/15/10	50,000,000.00	50,000,000.00	49,998,748.00
PSI	NTRD	YANK1	82512	TORONTO DOMINION BK NY CD	0.26000	06/16/10	50,000,000.00	50,000,208.07	49,999,103.00
PSI	NTRD	YANK1	83744	CREDIT SUISSE NY CD	0.26000	06/16/10	50,000,000.00	50,000,000.00	49,999,110.00
PSI	NTRD	YANK1	83532	RABOBANK NEDERLAND NV NY CD	0.22000	06/17/10	50,000,000.00	50,000,000.00	49,998,109.00
PSI	NTRD	YANK1	83547	BK OF NOVA SCOTIA HOUSTON CD	0.22000	06/18/10	50,000,000.00	50,000,236.02	49,997,998.00
PSI	NTRD	YANK1	83606	NORDEA BK FINLAND PLC NY CD	0.23000	06/18/10	50,000,000.00	50,000,000.00	49,998,248.00
PSI	NTRD	YANK1	83566	BARCLAYS BK PLC NY CD	0.23000	06/21/10	50,000,000.00	50,000,000.00	49,997,373.00
PSI	NTRD	YANK1	83599	BNP PARIBAS SF CD	0.25000	06/21/10	50,000,000.00	50,000,000.00	49,997,956.00
PSI	NTRD	YANK1	83580	DNB NOR BANK ASA NY CD	0.22000	06/22/10	50,000,000.00	50,000,000.00	49,996,942.50
PSI	NTRD	YANK1	83581	DNB NOR BANK ASA NY CD	0.22000	06/22/10	25,000,000.00	25,000,000.00	24,998,471.25
PSI	NTRD	YANK1	83617	BNP PARIBAS SF CD	0.25000	06/22/10	50,000,000.00	50,000,000.00	49,997,858.50
PSI	NTRD	YANK1	82561	A & NZ BANKING GROUP NY CD	0.25000	06/23/10	50,000,000.00	50,000,305.18	49,997,753.00
PSI	NTRD	YANK1	82578	COMMONWEALTH BK OF AU NY CD	0.25000	06/24/10	50,000,000.00	50,000,319.06	49,997,655.00
PSI	NTRD	YANK1	83582	BARCLAYS BK PLC NY CD	0.23000	06/25/10	50,000,000.00	50,000,000.00	49,996,872.50
PSI	NTRD	YANK1	83656	CIBC NY CD	0.23000	06/29/10	50,000,000.00	50,000,000.00	49,994,762.00
PSI	NTRD	YANK1	83670	SVENSKA HANDELSBANKEN AB NY CD	0.24000	06/29/10	50,000,000.00	50,000,388.74	49,995,165.00
PSI	NTRD	YANK1	83687	DNB NOR BANK ASA NY CD	0.25000	06/29/10	50,000,000.00	50,000,000.00	49,995,567.50
PSI	NTRD	YANK1	82343	TORONTO DOMINION BK NY CD	0.24000	06/30/10	50,000,000.00	50,000,402.24	49,994,983.50
PSI	NTRD	YANK1	83415	CIBC NY CD	0.20000	06/30/10	50,000,000.00	50,000,402.60	49,993,330.50
PSI	NTRD	YANK1	83416	CIBC NY CD	0.20000	06/30/10	25,000,000.00	25,000,201.30	24,996,665.25
PSI	NTRD	YANK1	83444	RABOBANK NEDERLAND NV NY CD	0.22000	06/30/10	50,000,000.00	50,000,000.00	49,994,163.00
PSI	NTRD	YANK1	83446	DEUTSCHE BK AG NY CD	0.22000	06/30/10	50,000,000.00	50,000,402.58	49,994,163.00
PSI	NTRD	YANK1	83447	DEUTSCHE BK AG NY CD	0.22000	06/30/10	50,000,000.00	50,000,402.58	49,994,163.00

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PSI	NTRD	YANK1	83578	SOCIETE GENERALE NY CD	0.25000	06/30/10	50,000,000.00	50,000,402.59	49,995,413.50
PSI	NTRD	YANK1	83579	SOCIETE GENERALE NY CD	0.25000	06/30/10	25,000,000.00	25,000,201.29	24,997,706.75
PSI	NTRD	YANK1	83593	SVENSKA HANDELSBANKEN AB NY CD	0.24000	06/30/10	50,000,000.00	50,000,000.00	49,994,997.00
PSI	NTRD	YANK1	83598	SVENSKA HANDELSBANKEN AB NY CD	0.24000	06/30/10	50,000,000.00	50,000,402.60	49,994,997.50
PSI	NTRD	YANK1	83657	NORDEA BK FINLAND PLC NY CD	0.25000	06/30/10	50,000,000.00	50,000,402.61	49,995,414.50
PSI	NTRD	YANK1	83691	BK OF NOVA SCOTIA HOUSTON CD	0.23000	06/30/10	50,000,000.00	50,000,000.00	49,994,582.00
PSI	NTRD	YANK1	83696	BK OF NOVA SCOTIA HOUSTON CD	0.23000	06/30/10	50,000,000.00	50,000,000.00	49,994,582.00
PSI	NTRD	YANK1	83697	BK OF NOVA SCOTIA HOUSTON CD	0.23000	06/30/10	50,000,000.00	50,000,000.00	49,994,582.00
PSI	NTRD	YANK1	83723	BK OF NOVA SCOTIA HOUSTON CD	0.24000	06/30/10	50,000,000.00	50,000,000.00	49,994,998.50
PSI	NTRD	YANK1	83725	CREDIT SUISSE NY CD	0.29000	06/30/10	50,000,000.00	50,000,000.00	49,997,081.00
PSI	NTRD	YANK1	83767	CREDIT SUISSE NY CD	0.29000	06/30/10	50,000,000.00	50,000,000.00	49,997,081.50
PSI	NTRD	YANK1	83768	CREDIT SUISSE NY CD	0.29000	06/30/10	25,000,000.00	25,000,000.00	24,998,540.75
PSI	NTRD	YANK1	83814	BK OF MONTREAL CHICAGO CD	0.30000	06/30/10	50,000,000.00	50,000,402.64	49,997,499.00
PSI	NTRD	YANK1	83815	BK OF MONTREAL CHICAGO CD	0.30000	06/30/10	25,000,000.00	25,000,201.32	24,998,749.50
PSI	NTRD	YANK1	83899	BK OF MONTREAL CHICAGO CD	0.31000	06/30/10	50,000,000.00	50,000,000.00	49,997,916.50
PSI	NTRD	YANK1	83927	DEUTSCHE BANK AG NY CD	0.35000	07/01/10	50,000,000.00	50,000,000.00	49,999,569.00
PSI	NTRD	YANK1	83928	DEUTSCHE BANK AG NY CD	0.35000	07/01/10	25,000,000.00	25,000,000.00	24,999,784.50
PSI	NTRD	YANK1	83609	ROYAL BK OF CANADA NY CD	0.22000	07/02/10	50,000,000.00	50,000,000.00	49,993,775.50
PSI	NTRD	YANK1	83619	SVENSKA HANDELSBANKEN AB NY CD	0.26000	07/02/10	50,000,000.00	50,000,430.35	49,995,552.50
PSI	NTRD	YANK1	83762	SOCIETE GENERALE NY CD	0.34000	07/02/10	50,000,000.00	50,000,430.35	49,999,108.00
PSI	NTRD	YANK1	83726	TORONTO DOMINION BK NY CD	0.25000	07/06/10	50,000,000.00	50,000,000.00	49,994,498.50
PSI	NTRD	YANK1	83870	TORONTO DOMINION BK NY CD	0.26000	07/14/10	50,000,000.00	49,999,387.75	49,991,730.00
PSI	NTRD	YANK1	83743	BARCLAYS BK PLC NY CD	0.30000	07/15/10	50,000,000.00	50,000,000.00	49,994,060.00
PSI	NTRD	YANK1	83785	WESTPAC BANKING CORP NY CD	0.28000	07/15/10	50,000,000.00	50,000,000.00	49,992,812.50
PSI	NTRD	YANK1	83933	BNP PARIBAS SF CD	0.35000	07/15/10	50,000,000.00	50,000,000.00	49,997,188.00
PSI	NTRD	YANK1	83834	BNP PARIBAS SF CD	0.37000	07/20/10	50,000,000.00	50,000,000.00	49,998,261.50
PSI	NTRD	YANK1	83840	NORDEA BK FINLAND PLC NY CD	0.37000	07/23/10	50,000,000.00	50,000,721.76	49,998,157.50
PSI	NTRD	YANK1	83856	BK OF MONTREAL CHICAGO CD	0.35000	07/26/10	50,000,000.00	50,000,000.00	49,996,500.00
PSI	NTRD	YANK1	83813	BK OF NOVA SCOTIA HOUSTON CD	0.32000	07/30/10	50,000,000.00	50,000,818.92	49,990,835.00
PSI	NTRD	YANK1	83828	SVENSKA HANDELSBANKEN AB NY CD	0.35000	07/30/10	50,000,000.00	50,000,818.89	49,993,333.50
PSI	NTRD	YANK1	83871	DNB NOR BANK ASA NY CD	0.30000	07/30/10	50,000,000.00	50,000,000.00	49,989,172.50
PSI	NTRD	YANK1	83914	BNP PARIBAS SF CD	0.42000	07/30/10	50,000,000.00	50,000,000.00	49,999,165.50
PSI	NTRD	YANK1	83872	ROYAL BK OF CANADA NY CD	0.40000	08/24/10	50,000,000.00	50,000,000.00	49,983,489.00
PSI	NTRD	YANK1	83915	BARCLAYS BK PLC NY CD	0.53000	08/30/10	50,000,000.00	50,000,000.00	49,998,733.50
PSI	NTRD	YANK1	83471	COMMONWEALTH BK OF AU NY CD	0.35000	10/08/10	50,000,000.00	50,001,788.57	49,954,903.00
		YANK1 Total					3,964,000,000.00	3,964,011,175.24	3,963,710,293.58
				PSI Total			**25,095,997,853.15**	**25,138,674,235.60**	**25,262,642,793.44**
				PSI Historical Cost				**25,181,330,693.60**	

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	BLPSI	CNFL	78454	GE CAPITAL CORP FRN	0.79438	02/01/11	2,317,000.00	2,314,072.18	2,321,379.13
		CNFL Total					2,317,000.00	2,314,072.18	2,321,379.13
	BLPSI - BLP SCHOOLS SELF INS AUTHORITY Total						**2,317,000.00**	**2,314,072.18**	**2,321,379.13**
SPI	GF	1TRD	14004	FLYING TRIANGLE 1ST	5.50000	08/01/12	19,442.24	19,442.24	19,442.24
SPI	GF	1TRD	16864	FLYING TRIANGLE 1ST	5.50000	01/01/14	54,340.72	54,340.72	54,340.72
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	33,509.10	33,509.10	33,509.10
SPI	GF	1TRD	03463	FLYING TRIANGLE LOAN	5.50000	03/01/15	124,854.41	124,854.41	124,854.41
SPI	GF	1TRD	12057	FLYING TRIANGLE LOAN	5.50000	04/01/17	100,530.51	100,530.51	100,530.51
		1TRD Total					595,176.98	595,176.98	595,176.98
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						**5,845,176.98**	**5,845,176.98**	**5,845,176.98**
SPI	LAUSDWC	FHLB	69704	FHLB	5.25000	06/11/10	30,000,000.00	29,999,965.88	30,037,500.00
		FHLB Total					30,000,000.00	29,999,965.88	30,037,500.00
	LAUSDWC - LAUSD WORKERS COMP Total						**30,000,000.00**	**29,999,965.88**	**30,037,500.00**
SPI	MAST	BOND	18810	USTB	7.25000	05/15/16	85,000.00	86,285.08	107,591.40
		BOND Total					85,000.00	86,285.08	107,591.40
	MAST - MGMT ATTORNEY SETTLEMENT TRUST Total						**85,000.00**	**86,285.08**	**107,591.40**
SPI	SANIT	FFCB	77725	FFCB (CALLABLE)	4.30000	06/10/13	830,000.00	830,000.00	830,778.13
SPI	SANIT	FFCB	82931	FFCB (CALLABLE)	2.77000	02/17/15	86,000.00	85,959.45	87,290.00
		FFCB Total					916,000.00	915,959.45	918,068.13
SPI	SANIT	FHLB	78168	FHLB (CALLABLE)	4.90000	07/29/13	50,000.00	50,000.00	50,359.38
		FHLB Total					50,000.00	50,000.00	50,359.38
SPI	SANIT	MCSA	82548	FNMA (CALLABLE)	2.40000	12/30/14	958,000.00	958,000.00	968,178.75
SPI	SANIT	MCSA	82803	FNMA (CALLABLE)	2.25000	02/11/15	401,000.00	401,000.00	405,887.19
SPI	SANIT	MCSA	83680	FNMA (CALLABLE)	2.25000	05/26/15	100,000.00	100,000.00	100,593.75
		MCSA Total					1,459,000.00	1,459,000.00	1,474,659.69
SPI	SANIT	NOTE	66854	USTN	4.25000	10/15/10	111,000.00	110,973.36	112,656.12

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SPI	SANIT	NOTE	69645	USTN	4.87500	07/31/11	1,000.00	999.62	1,050.90
		NOTE Total					112,000.00	111,972.98	113,707.02
	SANIT - SANITATION DISTRICT Total						**2,537,000.00**	**2,536,932.43**	**2,556,794.22**
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
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

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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
SPI	SCAQM	CTDQ	83551	S OF C LAIF	0.00000	12/31/10	54,470.06	54,470.06	54,470.06
		CTDQ Total					39,704,523.33	39,704,523.33	39,704,523.33
	SCAQM - SOUTH COAST AIR QUALITY MGMT Total						**39,704,523.33**	**39,704,523.33**	**39,704,523.33**
SPI	SLIM	CTDQ	22101	S OF C LAIF	0.00000	12/31/10	3,218,710.97	3,218,710.97	3,218,710.97
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
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

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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
As of May 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	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
SPI	SLIM	CTDQ	83552	S OF C LAIF	0.00000	12/31/10	18,906.35	18,906.35	18,906.35
		CTDQ Total					10,000,000.00	10,000,000.00	10,000,000.00
	SLIM - SCHOOLS LINKED INSURANCE MGMT Total						**10,000,000.00**	**10,000,000.00**	**10,000,000.00**
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

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of May 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	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
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
SPI	WASIA	CTDQ	83553	S OF C LAIF	0.00000	12/31/10	18,493.96	18,493.96	18,493.96
		CTDQ Total					13,480,689.90	13,480,689.90	13,480,689.90
	WASIA - WHITTIER AREA SCHOOLS INS AUTH Total						**13,480,689.90**	**13,480,689.90**	**13,480,689.90**
				SPI Total			**103,969,390.21**	**103,967,645.78**	**104,053,654.96**
				SPI Historical Cost				**103,958,518.79**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 05/31/10
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
01/05/06	CALABASAS LANDFILL 2005	$3,688,613.17
07/02/97	COUNTY OF LOS ANGELES - COMMERCIAL PAPER PROGRAM	41,760,027.59
03/13/08	LAC-CAL 2008, SERIES A	1,000,619.79
	DEUTSCHE BANK - TRUSTEE TOTAL	$46,449,260.55

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 05/31/10
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	C.I. 2658M	$129,872.63
03/08/06	CCTSA TOBACCO BONDS 2006	33,255,637.82
12/11/96	CFD #2/CI 2656-M REF SERIES A & B	742,919.54
01/15/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	231,027.15
06/28/06	LAC-CAL 2006 SER A	1,000,037.32
11/24/09	LAC-CAL 2009 SER A	1,015,818.78
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	$36,375,316.66

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 05/31/10
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
12/01/98	DISNEY PROJECT (Partial Refund), 1998	$4,183,106.52
02/09/93	DISNEY PROJECT, 1993	7,145,980.69
12/09/92	MASTER REFUNDING 1992	3,764,332.50
04/29/02	MASTER REFUNDING 2002A	3,367,060.98
12/02/02	MASTER REFUNDING 2002B	1,784,220.01
03/02/05	MASTER REFUNDING 2005A	33,520,340.10
12/13/06	MASTER REFUNDING 2006 A & B	29,664,299.83
10/01/94	PENSION OBLIGATION BONDS 1994 SER A, C & D	358,322,925.84
	U.S. BANK - TRUSTEE TOTAL	$441,752,266.47

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 05/31/10
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	LOS ANGELES COMMUNITY COLLEGE (LACC)	$46,817.60
	SPECIAL SAFEKEEPING (KNOX-KEENE)	$301,801.52
	TREASURER TOTAL	$348,619.12

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 05/31/10
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED-						
CNFL -						
82944	CITIGROUP INC FRN	0.57	08/13/10	29,500,000.00	29,491,122.26	Cpn rate=Qtrly US$LIBOR+15bp.
80465	GE CAPITAL CORP FRN	0.41	04/28/11	50,000,000.00	47,465,712.38	Cpn rate=Qtrly US$LIBOR+9bp.
80609	GE CAPITAL CORP FRN	0.51	08/15/11	5,000,000.00	4,683,510.59	Cpn rate=Qtrly US$LIBOR+7bp. Issued under Global MTN Program.
80610	GE CAPITAL CORP FRN	0.51	08/15/11	15,000,000.00	14,165,294.12	Cpn rate=Qtrly US$LIBOR+7bp. Issued under Global MTN Program.
CNFL Totals				**99,500,000.00**	**95,805,639.35**	
CNFM -						
82326	WESTPAC BANKING CORP NY FRN	0.31	12/03/10	50,000,000.00	50,002,564.97	Cpn rate=Monthly US$LIBOR+3bp. Iss'd under YCD Program.
82327	WESTPAC BANKING CORP NY FRN	0.31	12/03/10	50,000,000.00	50,002,564.97	Cpn rate=Monthly US$LIBOR+3bp. Iss'd under YCD Program.
CNFM Totals				**100,000,000.00**	**100,005,129.94**	
	CORPORATE AND AGENCY ISSUED TOTAL			**199,500,000.00**	**195,810,769.29**	
LOS ANGELES COUNTY ISSUED -						
BAN -						
83163	LACCAL BANS	0.61	06/30/12	10,000,000.00	10,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
83362	LACCAL BANS	0.73	06/30/12	5,000,000.00	5,000,000.00	
BAN Totals				**15,000,000.00**	**15,000,000.00**	
	LOS ANGELES COUNTY ISSUED TOTAL			**15,000,000.00**	**15,000,000.00**	
NTRD - PSI NON-TRADING Total				**214,500,000.00**	**210,810,769.29**	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 05/31/10
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

SEC ID	DESCRIPTION	DRAW DATE	AMOUNT	RATE
83163	LACCAL	03/09/10	$ 10,000,000.00	0.610%
83362	LACCAL	04/01/10	5,000,000.00	0.733%
			$ 15,000,000.00	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of May 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	4,364,011,175.24	27.32 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	8,358,289,241.00	25.03 DAYS	0.00	0.00 DAYS
GOVERNMENTS	848,953,694.47	141.30 DAYS	0.00	0.00 DAYS
AGENCIES	10,831,706,516.20	1,170.72 DAYS	0.00	0.00 DAYS
MUNICIPALS	15,000,000.00	761.00 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	720,713,608.69	211.02 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	$25,138,674,235.60	528.78 DAYS	$0.00	0.00 DAYS

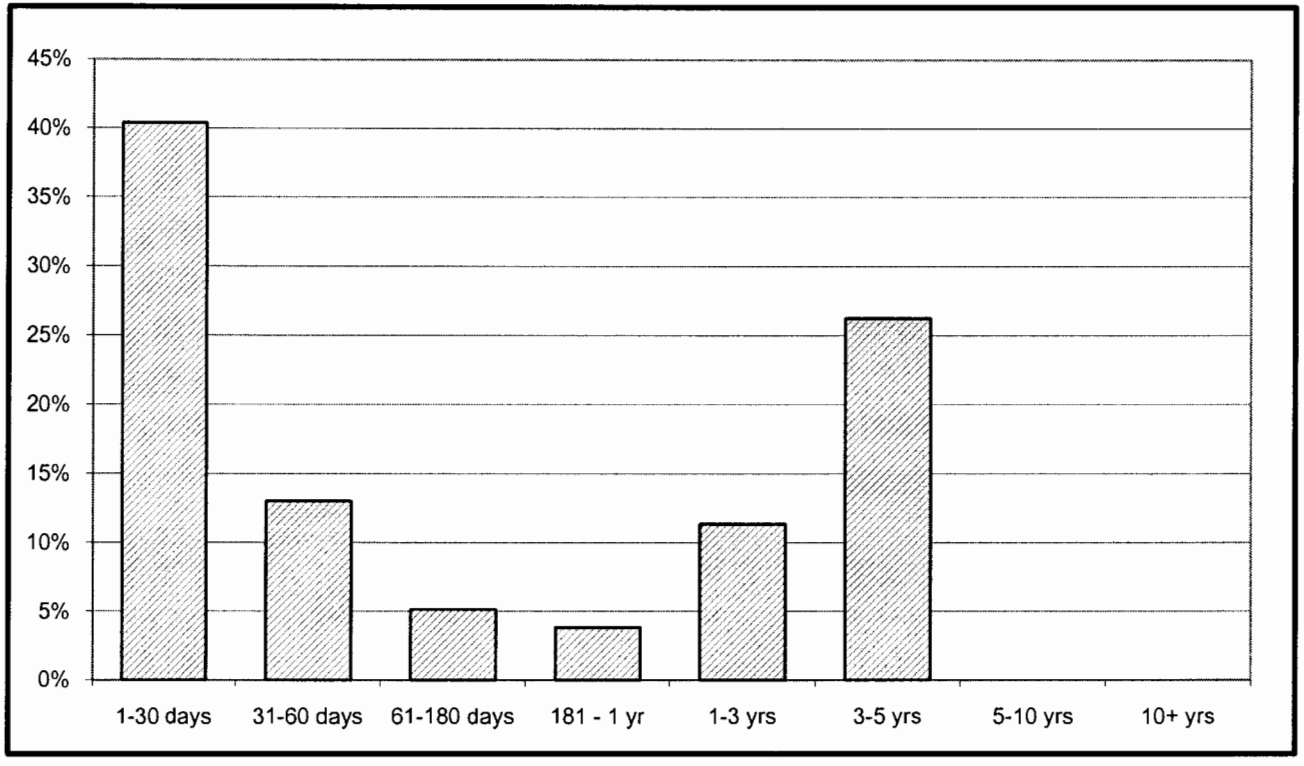
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of May 31, 2010
Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
PSI - NTRD/TRD							
1 to 30 Days	06/01/10 - 06/30/10	10,153,833,000.00	40.46	40.46	10,153,125,559.84	40.39	40.39
31 to 60 Days	07/01/10 - 07/30/10	3,274,374,000.00	13.05	53.51	3,273,597,396.77	13.02	53.41
61 to 90 Days	07/31/10 - 08/29/10	376,500,000.00	1.50	55.01	376,151,282.27	1.50	54.91
91 to 120 Days	08/30/10 - 09/28/10	366,863,000.00	1.46	56.47	367,218,209.81	1.46	56.37
121 to 180 Days	09/29/10 - 11/27/10	547,415,000.00	2.18	58.65	547,701,305.78	2.18	58.55
181 to 270 Days	11/28/10 - 02/25/11	640,844,000.00	2.55	61.20	640,750,724.20	2.55	61.10
271 to 365 Days	02/26/11 - 05/31/11	328,245,000.00	1.31	62.51	328,020,018.50	1.30	62.40
1 to 1.5 YEARS	06/01/11 - 11/29/11	1,376,369,000.00	5.48	67.99	1,396,064,932.42	5.55	67.95
1.5 to 2 YEARS	11/30/11 - 05/30/12	626,772,000.00	2.50	70.49	627,258,745.27	2.50	70.45
2 to 3 YEARS	05/31/12 - 05/31/13	820,111,000.00	3.27	73.76	830,711,697.13	3.30	73.75
3 to 4 YEARS	05/31/13 - 05/31/14	1,091,953,000.00	4.35	78.11	1,110,327,353.11	4.42	78.17
4 to 5 YEARS	05/31/14 - 05/31/15	5,492,718,853.15	21.89	100.00	5,487,747,010.50	21.83	100.00
Portfolio Total:		**$25,095,997,853.15**			**$25,138,674,235.60**		
BLPSI							
181 to 270 Days	11/28/10 - 02/25/11	2,317,000.00	100.00	100.00	2,314,072.18	100.00	100.00
Portfolio Total:		**$2,317,000.00**			**$2,314,072.18**		
GF							
2 to 3 YEARS	05/31/12 - 05/31/13	19,442.24	0.33	0.33	19,442.24	0.33	0.33
3 to 4 YEARS	05/31/13 - 05/31/14	350,349.82	5.99	6.32	350,349.82	5.99	6.32
4 to 5 YEARS	05/31/14 - 05/31/15	124,854.41	2.14	8.46	124,854.41	2.14	8.46
5 to 10 YEARS	05/31/15 - 05/31/20	100,530.51	1.72	10.18	100,530.51	1.72	10.18
10 + YEARS	05/31/20 - 05/31/60	5,250,000.00	89.82	100.00	5,250,000.00	89.82	100.00
Portfolio Total:		**$5,845,176.98**			**$5,845,176.98**		
LAUSDWC							
1 to 30 Days	06/01/10 - 06/30/10	30,000,000.00	100.00	100.00	29,999,965.88	100.00	100.00
Portfolio Total:		**$30,000,000.00**			**$29,999,965.88**		
MAST							
5 to 10 YEARS	05/31/15 - 05/31/20	85,000.00	100.00	100.00	86,285.08	100.00	100.00
Portfolio Total:		**$85,000.00**			**$86,285.08**		
SANIT							
121 to 180 Days	09/29/10 - 11/27/10	111,000.00	4.37	4.37	110,973.36	4.37	4.37

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

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
1 to 1.5 YEARS	06/01/11 - 11/29/11	1,000.00	0.04	4.41	999.62	0.04	4.41
3 to 4 YEARS	05/31/13 - 05/31/14	880,000.00	34.69	39.10	880,000.00	34.69	39.10
4 to 5 YEARS	05/31/14 - 05/31/15	1,545,000.00	60.90	100.00	1,544,959.45	60.90	100.00
Portfolio Total:		**$2,537,000.00**			**$2,536,932.43**		
SCAQM							
181 to 270 Days	11/28/10 - 02/25/11	39,704,523.33	100.00	100.00	39,704,523.33	100.00	100.00
Portfolio Total:		**$39,704,523.33**			**$39,704,523.33**		
SLIM							
181 to 270 Days	11/28/10 - 02/25/11	10,000,000.00	100.00	100.00	10,000,000.00	100.00	100.00
Portfolio Total:		**$10,000,000.00**			**$10,000,000.00**		
WASIA							
181 to 270 Days	11/28/10 - 02/25/11	13,480,689.90	100.00	100.00	13,480,689.90	100.00	100.00
Portfolio Total:		**$13,480,689.90**			**$13,480,689.90**		

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



L.A.C. INVESTMENT POOL

	In Thousands	%
1 - 30 days	$ 10,153,126	40.39%
31 - 60 days	3,273,597	13.02%
61 - 180 days	1,291,071	5.14%
181 - 1 yr	968,771	3.85%
1 - 3 yrs	2,854,035	11.35%
3 - 5 yrs	6,598,074	26.25%
5 - 10 yrs	-	0.00%
10+ yrs	-	0.00%
	$ 25,138,674	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 05/31/10
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	$10,000,000.00
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,704,523.33
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	13,480,689.90
	LAIF TOTAL	$63,185,213.23

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF INVESTMENT DATA

A COMPARISON OF APRIL 2010 WITH APRIL 2009

(DOLLARS IN THOUSANDS)

	APRIL 2010	APRIL 2009	CHANGE
Average Daily Portfolio	$ 70,946,295	$ 59,011,679	$ +11,934,616
Accrued Earnings	$ 34,290	$ 77,957	$ -43,667
Effective Yield	0.588 %	1.607 %	-1.019 %
Average Life-Month End (In Days)	190	172	+18
Total Security Transactions			
Amount	$ 20,916,243	$ 14,953,827	$ +5,962,416
Number	426	299	+127
Total Time Deposit Transactions			
Amount	$ 4,558,280	$ 5,779,200	$ -1,220,920
Number	207	236	-29
Average Workday Investment Activity	$ 1,157,933	$ 942,410	$ +215,523
Prescribed Demand Account Balances			
For Services	$ 1,487,072	$ 1,030,114	$ +456,958
For Uncollected Funds	$ 204,971	$ 304,137	$ -99,166
NOW Account Average Balance	$ 0	$ 0	$ 0

BILL LOCKYER
TREASURER
STATE OF CALIFORNIA

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

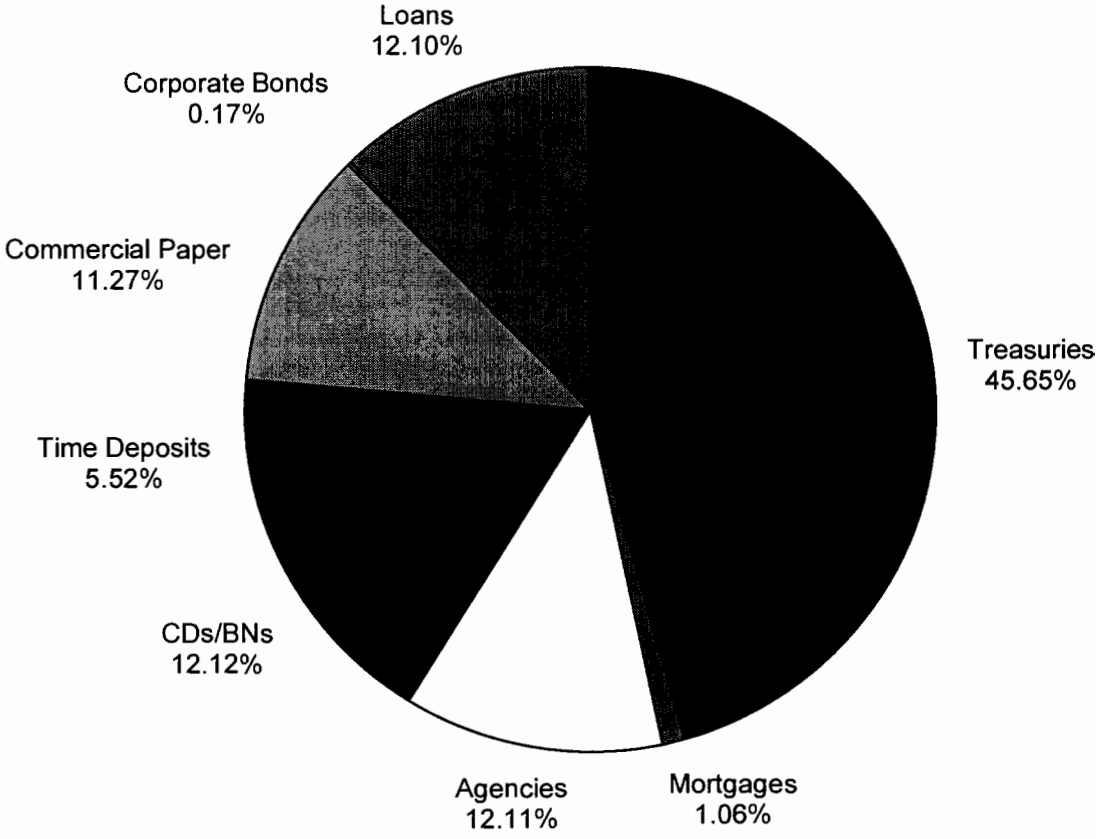
April 30, 2010

TYPE OF SECURITY		AMOUNT	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government				
Bills	$	25,752,705	34.98	+2.98
Bonds		0	0.00	0
Notes		7,851,744	10.67	-1.56
Strips		0	0.00	0
Total Government	$	33,604,449	45.65	+1.42
Federal Agency Debentures	$	2,174,128	2.95	-0.18
Certificates of Deposit		8,625,036	11.71	+0.78
Bank Notes		300,000	0.41	+0.41
Bankers' Acceptances		0	0.00	0
Repurchases		0	0.00	0
Federal Agency Discount Notes		6,439,728	8.75	-1.98
Time Deposits		4,062,640	5.52	-0.34
GNMAs		77	0.00	0
Commercial Paper		8,294,933	11.27	+4.29
FHLMC/Remics		779,875	1.06	-0.13
Corporate Bonds		125,120	0.17	-0.01
AB 55 Loans		286,197	0.39	-0.05
GF Loans		8,617,100	11.71	-4.19
NOW Accounts		0	0.00	0
Other		300,000	0.41	-0.02
Reversed Repurchases		0	0.00	0
Total (All Types)	$	73,609,283	100.00	

INVESTMENT ACTIVITY

	APRIL 2010		MARCH 2010	
	NUMBER	AMOUNT	NUMBER	AMOUNT
Pooled Money	426	$ 20,916,243	492	$ 24,322,331
Other	7	15,031	41	2,117,807
Time Deposits	207	4,558,280	143	2,685,000
Totals	640	$ 25,489,554	676	$ 29,125,138
PMIA Monthly Average Effective Yield	0.588		0.547	
Year to Date Yield Last Day of Month	0.675		0.685	

Pooled Money Investment Account
Portfolio Composition
$73.6 Billion
04/30/10



ACCOUNT

DATE	TYPE	DESCRIPTION a/		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
04/01/10 REDEMPTIONS									
	CD	UNIONBANK	0.170%	04/01/10	0.170	50,000	36	8,500.00	0.172
	CD	UNIONBANK	0.170%	04/01/10	0.170	50,000	36	8,500.00	0.172
	CD	UNIONBANK	0.170%	04/01/10	0.170	50,000	36	8,500.00	0.172
	CD	UNIONBANK	0.170%	04/01/10	0.170	50,000	36	8,500.00	0.172
	CP	SOC GEN		04/01/10	0.180	50,000	23	5,750.00	0.183
	CP	SOC GEN		04/01/10	0.180	50,000	23	5,750.00	0.183
	CP	SOC GEN		04/01/10	0.180	50,000	23	5,750.00	0.183
	CP	SOC GEN		04/01/10	0.180	50,000	23	5,750.00	0.183
	CP	BOFA		04/01/10	0.160	50,000	35	7,777.78	0.162
	CP	BOFA		04/01/10	0.160	50,000	35	7,777.78	0.162
	CP	BOFA		04/01/10	0.160	50,000	35	7,777.78	0.162
	CP	BOFA		04/01/10	0.160	50,000	35	7,777.78	0.162
	CP	FCAR		04/01/10	0.250	9,000	35	2,187.50	0.254
	CP	FCAR		04/01/10	0.250	50,000	35	12,152.78	0.254
	CP	FCAR		04/01/10	0.250	50,000	35	12,152.78	0.254
	CP	FCAR		04/01/10	0.250	50,000	35	12,152.78	0.254
	CP	FCAR		04/01/10	0.250	50,000	35	12,152.78	0.254
	CP	BOFA		04/01/10	0.160	50,000	36	8,000.00	0.162
	CP	BOFA		04/01/10	0.160	50,000	36	8,000.00	0.162
	CP	GECC		04/01/10	0.150	50,000	44	9,166.67	0.152
	CP	GECC		04/01/10	0.150	50,000	44	9,166.67	0.152
	CP	GECC		04/01/10	0.150	50,000	44	9,166.67	0.152
	CP	GECC		04/01/10	0.150	50,000	44	9,166.67	0.152
	CP	GECC		04/01/10	0.150	50,000	44	9,166.67	0.152
	CP	SOC GEN		04/01/10	0.195	25,000	55	7,447.92	0.198
	CP	SOC GEN		04/01/10	0.195	50,000	55	14,895.83	0.198
	CP	SOC GEN		04/01/10	0.195	50,000	55	14,895.83	0.198
	CP	CITIFUND		04/01/10	0.200	50,000	55	15,277.78	0.203
	CP	CITIFUND		04/01/10	0.200	50,000	55	15,277.78	0.203
	YCD	RABOBANK	0.190%	04/01/10	0.190	50,000	17	4,486.11	0.193
	YCD	RABOBANK	0.190%	04/01/10	0.190	50,000	17	4,486.11	0.193
	YCD	MONTREAL	0.180%	04/01/10	0.180	50,000	20	5,000.00	0.183
	YCD	MONTREAL	0.180%	04/01/10	0.180	50,000	20	5,000.00	0.183
	YCD	MONTREAL	0.180%	04/01/10	0.180	50,000	20	5,000.00	0.183
	YCD	MONTREAL	0.180%	04/01/10	0.180	50,000	20	5,000.00	0.183
	YCD	SOC GEN	0.180%	04/01/10	0.180	50,000	36	9,000.00	0.183
	YCD	SOC GEN	0.180%	04/01/10	0.180	50,000	36	9,000.00	0.183
	YCD	SOC GEN	0.180%	04/01/10	0.180	50,000	36	9,000.00	0.183
04/01/10 PURCHASES									
	CP	FCAR		06/01/10	0.300	50,000			
	CP	FCAR		06/01/10	0.300	50,000			
	CP	FCAR		06/01/10	0.300	50,000			
	CP	FCAR		06/01/10	0.300	50,000			
	CP	GE CO		06/23/10	0.220	50,000			
	CP	GE CO		06/23/10	0.220	50,000			
	CP	GE CO		06/23/10	0.220	50,000			
	CP	GE CO		06/23/10	0.220	50,000			
	CP	GE CO		06/23/10	0.220	50,000			

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
04/01/10 PURCHASES (Continued)									
	CP	GE CO		06/23/10	0.220	50,000			
	CP	GE CO		06/23/10	0.220	50,000			
	CP	GE CO		06/23/10	0.220	50,000			
	CP	GE CO		06/23/10	0.220	50,000			
	CP	GE CO		06/23/10	0.220	50,000			
	CP	CITIFUND		06/23/10	0.260	50,000			
	CP	CITIFUND		06/23/10	0.260	50,000			
	CP	CITIFUND		06/23/10	0.260	50,000			
	CP	CITIFUND		06/23/10	0.260	50,000			
	CP	CITIFUND		06/23/10	0.260	50,000			
	TR	BILL		03/10/11	0.380	50,000			
	TR	BILL		03/10/11	0.380	50,000			
	TR	BILL		03/10/11	0.380	50,000			
	TR	BILL		03/10/11	0.380	50,000			
	TR	BILL		03/10/11	0.380	50,000			
	TR	BILL		03/10/11	0.380	50,000			
	TR	BILL		03/10/11	0.380	50,000			
	TR	BILL		03/10/11	0.380	50,000			
	TR	BILL		03/10/11	0.380	50,000			
	TR	BILL		03/10/11	0.380	50,000			
	TR	BILL		03/10/11	0.380	50,000			
	YCD	BNP	0.220%	06/02/10	0.220	50,000			
	YCD	BNP	0.220%	06/02/10	0.220	50,000			
	YCD	BNP	0.220%	06/02/10	0.220	50,000			
	YCD	BNP	0.220%	06/02/10	0.220	50,000			
	YCD	MONTREAL	0.200%	06/30/10	0.200	50,000			
	YCD	MONTREAL	0.200%	06/30/10	0.200	50,000			
	YCD	MONTREAL	0.200%	06/30/10	0.200	50,000			
	YCD	MONTREAL	0.200%	06/30/10	0.200	50,000			
	YCD	MONTREAL	0.200%	06/30/10	0.200	50,000			
	YCD	NORDEA	0.220%	06/30/10	0.215	50,000			
	YCD	NORDEA	0.220%	06/30/10	0.215	50,000			
	YCD	NORDEA	0.220%	06/30/10	0.215	50,000			
	YCD	SCOTIA	0.250%	06/30/10	0.250	50,000			
	YCD	SCOTIA	0.250%	06/30/10	0.250	50,000			
	YCD	SCOTIA	0.250%	06/30/10	0.250	50,000			
	YCD	SCOTIA	0.250%	06/30/10	0.250	50,000			
04/02/10 REDEMPTIONS									
	CP	GECC		04/02/10	0.160	25,000	22	2,444.44	0.162
	CP	GECC		04/02/10	0.160	50,000	22	4,888.89	0.162
	CP	GECC		04/02/10	0.160	50,000	22	4,888.89	0.162
	CP	GECC		04/02/10	0.160	50,000	22	4,888.89	0.162
	CP	GECC		04/02/10	0.160	50,000	22	4,888.89	0.162
	CP	GECC		04/02/10	0.160	50,000	22	4,888.89	0.162
04/02/10 NO PURCHASES									

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
04/05/10 REDEMPTIONS									
	CP	FCAR		04/05/10	0.230	48,300	38	11,726.17	0.233
	CP	FCAR		04/05/10	0.230	50,000	38	12,138.89	0.233
	CP	FCAR		04/05/10	0.230	50,000	38	12,138.89	0.233
	CP	GECC		04/05/10	0.150	50,000	41	8,541.67	0.152
	CP	GECC		04/05/10	0.150	50,000	41	8,541.67	0.152
	CP	GECC		04/05/10	0.150	50,000	41	8,541.67	0.152
	CP	GECC		04/05/10	0.150	50,000	41	8,541.67	0.152
	CP	GECC		04/05/10	0.150	50,000	41	8,541.67	0.152
	CP	GECC		04/05/10	0.150	50,000	41	8,541.67	0.152
	CP	GECC		04/05/10	0.150	50,000	41	8,541.67	0.152
	CP	BOFA		04/05/10	0.160	50,000	47	10,444.44	0.162
	CP	BOFA		04/05/10	0.160	50,000	47	10,444.44	0.162
	CP	BOFA		04/05/10	0.160	50,000	47	10,444.44	0.162
	CP	CRC		04/05/10	0.330	50,000	165	75,625.00	0.335
	CP	CRC		04/05/10	0.330	50,000	165	75,625.00	0.335
04/05/10 PURCHASES									
	CP	CITIFUND		05/10/10	0.220	50,000			
	CP	CITIFUND		05/10/10	0.220	50,000			
	CP	CITIFUND		05/10/10	0.220	50,000			
	CP	CITIFUND		05/10/10	0.220	50,000			
	CP	SOC GEN		06/01/10	0.220	50,000			
	CP	SOC GEN		06/01/10	0.220	50,000			
	CP	SOC GEN		06/01/10	0.220	50,000			
	YCD	SOC GEN	0.230%	06/08/10	0.220	50,000			
	YCD	SOC GEN	0.230%	06/08/10	0.220	50,000			
	YCD	SOC GEN	0.230%	06/08/10	0.220	50,000			
	YCD	SOC GEN	0.230%	06/08/10	0.220	50,000			
04/06/10 REDEMPTIONS									
	YCD	SOC GEN	0.180%	04/06/10	0.180	50,000	40	10,000.00	0.183
	YCD	SOC GEN	0.180%	04/06/10	0.180	50,000	40	10,000.00	0.183
	YCD	SOC GEN	0.180%	04/06/10	0.180	50,000	40	10,000.00	0.183
	YCD	SOC GEN	0.180%	04/06/10	0.180	50,000	40	10,000.00	0.183
04/06/10 PURCHASES									
	CP	SOC GEN		06/23/10	0.230	50,000			
	CP	SOC GEN		06/23/10	0.230	50,000			
	CP	SOC GEN		06/23/10	0.230	50,000			
	CP	SOC GEN		06/23/10	0.230	50,000			
	YCD	BARCLAYS	0.240%	06/23/10	0.240	25,000			
	YCD	BARCLAYS	0.240%	06/23/10	0.240	50,000			
	YCD	BARCLAYS	0.240%	06/23/10	0.240	50,000			

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
04/07/10	**REDEMPTIONS**								
	CP	BOFA		04/07/10	0.160	50,000	41	9,111.11	0.162
	CP	BOFA		04/07/10	0.160	50,000	41	9,111.11	0.162
04/07/10	**PURCHASES**								
	CP	GECC		05/04/10	0.170	50,000			
	CP	GECC		05/04/10	0.170	50,000			
	CP	GECC		05/04/10	0.170	50,000			
	CP	GECC		05/04/10	0.170	50,000			
	TR	NOTE	1.375%	03/15/13	1.720	50,000			
	TR	NOTE	1.375%	03/15/13	1.720	50,000			
	TR	NOTE	1.375%	03/15/13	1.720	50,000			
	TR	NOTE	1.375%	03/15/13	1.720	50,000			
04/08/10	**SALES**								
	TR	NOTE	1.375%	03/15/13	1.632	50,000	1	126,868.21	93.453
	TR	NOTE	1.375%	03/15/13	1.632	50,000	1	126,868.21	93.453
	TR	NOTE	1.375%	03/15/13	1.632	50,000	1	126,868.21	93.453
	TR	NOTE	1.375%	03/15/13	1.632	50,000	1	126,868.21	93.453
04/08/10	**REDEMPTIONS**								
	CP	CITIFUND		04/08/10	0.220	50,000	23	7,027.78	0.223
	CP	CITIFUND		04/08/10	0.220	50,000	23	7,027.78	0.223
	CP	FCAR		04/08/10	0.260	50,000	31	8,955.56	0.264
	YCD	SE BANKEN	0.250%	04/08/10	0.250	50,000	35	12,152.78	0.253
	YCD	SE BANKEN	0.250%	04/08/10	0.250	50,000	35	12,152.78	0.253
	YCD	SE BANKEN	0.250%	04/08/10	0.250	50,000	35	12,152.78	0.253
04/08/10	**PURCHASES**								
	TR	BILL		04/07/11	0.435	50,000			
	TR	BILL		04/07/11	0.435	50,000			
	TR	BILL		04/07/11	0.435	50,000			
	TR	BILL		04/07/11	0.435	50,000			
	TR	BILL		04/07/11	0.435	50,000			
	TR	BILL		04/07/11	0.435	50,000			
	TR	BILL		04/07/11	0.435	50,000			
	TR	BILL		04/07/11	0.435	50,000			
	TR	BILL		04/07/11	0.435	50,000			
	TR	BILL		04/07/11	0.435	50,000			
	TR	BILL		04/07/11	0.435	50,000			
	YCD	NORINCHUK	0.250%	05/10/10	0.250	25,000			
	YCD	NORINCHUK	0.250%	05/10/10	0.250	50,000			
04/09/10	**NO REDEMPTIONS**								

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
04/09/10	**PURCHASES**								
	CP	BOFA		05/13/10	0.210	50,000			
	CP	BOFA		05/13/10	0.210	50,000			
	CP	BOFA		05/13/10	0.210	50,000			
	CP	BOFA		05/13/10	0.210	50,000			
	CP	TOYOTA		05/13/10	0.240	50,000			
	CP	TOYOTA		05/13/10	0.240	50,000			
	CP	TOYOTA		05/13/10	0.240	50,000			
	CP	TOYOTA		05/13/10	0.240	50,000			
04/12/10	**REDEMPTIONS**								
	CD	UNIONBANK	0.190%	04/12/10	0.190	50,000	45	11,875.00	0.193
	CD	UNIONBANK	0.190%	04/12/10	0.190	50,000	45	11,875.00	0.193
	CD	UNIONBANK	0.190%	04/12/10	0.190	50,000	45	11,875.00	0.193
	CD	UNIONBANK	0.190%	04/12/10	0.190	50,000	45	11,875.00	0.193
	CD	UNIONBANK	0.190%	04/12/10	0.190	50,000	46	12,138.89	0.193
	CD	UNIONBANK	0.190%	04/12/10	0.190	50,000	46	12,138.89	0.193
	CD	UNIONBANK	0.190%	04/12/10	0.190	50,000	46	12,138.89	0.193
	CD	UNIONBANK	0.190%	04/12/10	0.190	50,000	46	12,138.89	0.193
04/12/10	**PURCHASES**								
	CD	UNIONBANK	0.260%	06/23/10	0.260	50,000			
	CD	UNIONBANK	0.260%	06/23/10	0.260	50,000			
	CD	UNIONBANK	0.260%	06/23/10	0.260	50,000			
	CD	UNIONBANK	0.260%	06/23/10	0.260	50,000			
	CP	GE CO		06/01/10	0.210	50,000			
	CP	GE CO		06/01/10	0.210	50,000			
	YCD	SOC GEN	0.240%	06/23/10	0.240	50,000			
	YCD	SOC GEN	0.240%	06/23/10	0.240	50,000			
04/13/10	**REDEMPTIONS**								
	YCD	SOC GEN	0.180%	04/13/10	0.180	50,000	46	11,500.00	0.183
	YCD	SOC GEN	0.180%	04/13/10	0.180	50,000	46	11,500.00	0.183
04/13/10	**PURCHASES**								
	CD	UNIONBANK	0.260%	06/25/10	0.260	50,000			
	CD	UNIONBANK	0.260%	06/25/10	0.260	50,000			
	CD	UNIONBANK	0.260%	06/25/10	0.260	50,000			
	CD	UNIONBANK	0.260%	06/25/10	0.260	50,000			
	CP	BOFA		05/19/10	0.220	50,000			
	CP	BOFA		05/19/10	0.220	50,000			
	CP	BOFA		05/19/10	0.220	50,000			
	CP	BOFA		05/19/10	0.220	50,000			
	YCD	NORINCHUK	0.260%	05/13/10	0.250	25,000			
	YCD	NORINCHUK	0.260%	05/13/10	0.250	50,000			
	YCD	NORINCHUK	0.260%	05/13/10	0.250	50,000			
	YCD	NORINCHUK	0.260%	05/13/10	0.250	50,000			

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
04/14/10	**NO REDEMPTIONS**								
04/14/10	**PURCHASES**								
	CP	JPM CHASE		05/18/10	0.210	50,000			
	CP	JPM CHASE		05/18/10	0.210	50,000			
	CP	JPM CHASE		05/18/10	0.210	50,000			
	CP	GE CO		06/01/10	0.210	50,000			
	CP	GE CO		06/01/10	0.210	50,000			
	CP	GE CO		06/01/10	0.210	50,000			
	CP	BOFA		06/01/10	0.230	50,000			
	CP	BOFA		06/01/10	0.230	50,000			
	CP	SOC GEN		06/01/10	0.245	50,000			
	CP	SOC GEN		06/01/10	0.245	50,000			
	CP	SOC GEN		06/01/10	0.245	50,000			
	CP	SOC GEN		06/01/10	0.245	50,000			
	CP	SOC GEN		06/01/10	0.245	50,000			
	CP	SOC GEN		06/01/10	0.245	50,000			
	YCD	NORINCHUK	0.260%	05/14/10	0.260	50,000			
	YCD	NORINCHUK	0.260%	05/14/10	0.260	50,000			
04/15/10	**NO REDEMPTIONS**								
04/15/10	**PURCHASES**								
	CP	FCAR		05/03/10	0.250	25,000			
	CP	BARTON		05/10/10	0.210	50,000			
	CP	BARTON		05/10/10	0.210	50,000			
	TR	BILL		04/07/11	0.423	50,000			
	TR	BILL		04/07/11	0.423	50,000			
	TR	BILL		04/07/11	0.423	50,000			
	TR	BILL		04/07/11	0.423	50,000			
	TR	BILL		04/07/11	0.423	50,000			
	TR	BILL		04/07/11	0.423	50,000			
	TR	BILL		04/07/11	0.423	50,000			
	TR	BILL		04/07/11	0.423	50,000			
	TR	BILL		04/07/11	0.425	50,000			
	TR	BILL		04/07/11	0.425	50,000			
	TR	BILL		04/07/11	0.425	50,000			
	TR	BILL		04/07/11	0.425	50,000			
	TR	BILL		04/07/11	0.425	50,000			
	TR	BILL		04/07/11	0.425	50,000			
	TR	BILL		04/07/11	0.425	50,000			
	TR	BILL		04/07/11	0.425	50,000			
	TR	BILL		04/07/11	0.428	50,000			
	TR	BILL		04/07/11	0.428	50,000			
	TR	BILL		04/07/11	0.428	50,000			
	TR	BILL		04/07/11	0.428	50,000			
	TR	BILL		04/07/11	0.438	50,000			
	TR	BILL		04/07/11	0.438	50,000			
	TR	BILL		04/07/11	0.438	50,000			
	TR	BILL		04/07/11	0.438	50,000			

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
04/15/10	**PURCHASES (Continued)**								
	YCD	SE BANKEN	0.270%	05/13/10	0.270	50,000			
	YCD	SE BANKEN	0.270%	05/13/10	0.270	50,000			
	YCD	WESTPAC	0.215%	06/01/10	0.210	50,000			
	YCD	WESTPAC	0.215%	06/01/10	0.210	50,000			
	YCD	RABOBANK	0.210%	06/23/10	0.210	50,000			
	YCD	RABOBANK	0.210%	06/23/10	0.210	50,000			
	YCD	SOC GEN	0.240%	06/23/10	0.240	50,000			
	YCD	SOC GEN	0.240%	06/23/10	0.240	50,000			
	YCD	SOC GEN	0.240%	06/23/10	0.240	50,000			
	YCD	SOC GEN	0.240%	06/23/10	0.240	50,000			
	YCD	RB CANADA	0.225%	06/28/10	0.225	50,000			
	YCD	RB CANADA	0.225%	06/28/10	0.225	50,000			
04/16/10	**REDEMPTIONS**								
	YCD	SOC GEN	0.180%	04/16/10	0.180	50,000	49	12,250.00	0.183
	YCD	SOC GEN	0.180%	04/16/10	0.180	50,000	49	12,250.00	0.183
04/16/10	**NO PURCHASES**								
04/19/10	**NO REDEMPTIONS**								
04/19/10	**NO PURCHASES**								
04/20/10	**NO REDEMPTIONS**								
04/20/10	**NO PURCHASES**								
04/21/10	**NO REDEMPTIONS**								
04/21/10	**PURCHASES**								
	CP	SOC GEN		05/27/10	0.230	50,000			
	CP	SOC GEN		05/27/10	0.230	50,000			
	CP	SOC GEN		05/27/10	0.230	50,000			
	CP	SOC GEN		05/27/10	0.230	50,000			
04/22/10	**NO REDEMPTIONS**								
04/22/10	**PURCHASES**								
	TR	BILL		04/07/11	0.390	50,000			
	TR	BILL		04/07/11	0.390	50,000			
	TR	BILL		04/07/11	0.390	50,000			
	TR	BILL		04/07/11	0.390	50,000			
	TR	BILL		04/07/11	0.390	50,000			
	TR	BILL		04/07/11	0.390	50,000			
	TR	BILL		04/07/11	0.390	50,000			
	TR	BILL		04/07/11	0.390	50,000			
	TR	BILL		04/07/11	0.390	50,000			

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
04/22/10	**PURCHASES (Continued)**								
	TR	BILL		04/07/11	0.390	50,000			
	TR	BILL		04/07/11	0.390	50,000			
04/23/10	**NO REDEMPTIONS**								
04/23/10	**PURCHASES**								
	TR	BILL		04/07/11	0.425	50,000			
	TR	BILL		04/07/11	0.425	50,000			
	TR	NOTE	1.750%	04/15/13	1.680	25,000			
	TR	NOTE	1.750%	04/15/13	1.680	50,000			
	TR	NOTE	1.750%	04/15/13	1.680	50,000			
	TR	NOTE	1.750%	04/15/13	1.680	50,000			
04/26/10	**NO REDEMPTIONS**								
04/26/10	**PURCHASES**								
	CD	CITIBANK	0.240%	06/01/10	0.240	50,000			
	CD	CITIBANK	0.240%	06/01/10	0.240	50,000			
	CD	CITIBANK	0.240%	06/01/10	0.240	50,000			
	CD	CITIBANK	0.240%	06/01/10	0.240	50,000			
	CP	SOC GEN		05/03/10	0.220	50,000			
	CP	SOC GEN		05/03/10	0.220	50,000			
	CP	BARTON		05/10/10	0.230	22,000			
	CP	BARTON		05/10/10	0.230	50,000			
04/27/10	**NO REDEMPTIONS**								
04/27/10	**PURCHASES**								
	CP	GECC		06/01/10	0.210	50,000			
	CP	GECC		06/01/10	0.210	50,000			
	CP	GECC		06/01/10	0.210	50,000			
	CP	GECC		06/01/10	0.210	50,000			
	CP	GECC		06/01/10	0.210	50,000			
04/28/10	**SALES**								
	TR	NOTE	1.375%	03/15/13	1.497	50,000	30	190,811.82	4.672
	TR	NOTE	1.375%	03/15/13	1.497	50,000	30	190,811.82	4.672
	TR	NOTE	1.375%	03/15/13	1.497	50,000	30	190,811.82	4.672
	TR	NOTE	1.375%	03/15/13	1.497	50,000	30	190,811.82	4.672
	TR	NOTE	1.375%	03/15/13	1.497	50,000	30	196,671.20	4.813
	TR	NOTE	1.375%	03/15/13	1.497	50,000	30	196,671.20	4.813
	TR	NOTE	1.375%	03/15/13	1.497	50,000	30	196,671.20	4.813
	TR	NOTE	1.375%	03/15/13	1.497	50,000	30	196,671.20	4.813
	TR	NOTE	1.375%	03/15/13	1.497	50,000	30	196,671.20	4.813
	TR	NOTE	1.375%	03/15/13	1.497	50,000	30	196,671.20	4.813
	TR	NOTE	1.375%	03/15/13	1.497	50,000	30	196,671.20	4.813

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
04/28/10	**SALES (Continued)**								
	TR	NOTE	1.375%	03/15/13	1.497	50,000	30	196,671.20	4.813
	TR	NOTE	1.750%	04/15/13	1.577	25,000	5	80,195.53	23.370
	TR	NOTE	1.750%	04/15/13	1.577	50,000	5	160,391.05	23.370
	TR	NOTE	1.750%	04/15/13	1.577	50,000	5	160,391.05	23.370
	TR	NOTE	1.750%	04/15/13	1.577	50,000	5	160,391.05	23.370
04/28/10	**REDEMPTIONS**								
	CD	UNIONBANK	0.200%	04/28/10	0.200	50,000	41	11,388.89	0.203
	CD	UNIONBANK	0.200%	04/28/10	0.200	50,000	41	11,388.89	0.203
	CD	UNIONBANK	0.200%	04/28/10	0.200	50,000	41	11,388.89	0.203
	CD	UNIONBANK	0.200%	04/28/10	0.200	50,000	41	11,388.89	0.203
	YCD	LLOYDS	0.190%	04/28/10	0.180	50,000	41	10,250.11	0.182
	YCD	LLOYDS	0.190%	04/28/10	0.180	50,000	41	10,250.11	0.182
	YCD	LLOYDS	0.190%	04/28/10	0.180	50,000	41	10,250.11	0.182
	YCD	LLOYDS	0.190%	04/28/10	0.180	50,000	41	10,250.11	0.182
	YCD	TOKYO-MIT	0.200%	04/28/10	0.200	50,000	41	11,388.89	0.203
	YCD	TOKYO-MIT	0.200%	04/28/10	0.200	50,000	41	11,388.89	0.203
	YCD	TOKYO-MIT	0.200%	04/28/10	0.200	50,000	41	11,388.89	0.203
	YCD	TOKYO-MIT	0.200%	04/28/10	0.200	50,000	41	11,388.89	0.203
	YCD	SE BANKEN	0.260%	04/28/10	0.260	50,000	41	14,805.56	0.264
	YCD	SE BANKEN	0.260%	04/28/10	0.260	50,000	41	14,805.56	0.264
04/28/10	**PURCHASES**								
	CP	CITIFUND		05/13/10	0.200	50,000			
	CP	CITIFUND		05/13/10	0.200	50,000			
	CP	CITIFUND		05/13/10	0.200	50,000			
	CP	GECC		05/13/10	0.200	25,000			
	CP	GECC		05/13/10	0.200	50,000			
	CP	GECC		05/13/10	0.200	50,000			
	CP	GECC		05/13/10	0.200	50,000			
	CP	GECC		05/13/10	0.200	50,000			
	CP	GECC		05/13/10	0.200	50,000			
	CP	GECC		05/13/10	0.200	50,000			
	CP	SOC GEN		05/13/10	0.220	50,000			
	CP	SOC GEN		05/13/10	0.220	50,000			
	CP	SOC GEN		05/13/10	0.220	50,000			
	CP	SOC GEN		05/13/10	0.220	50,000			
	CP	SOC GEN		05/13/10	0.220	50,000			
	CP	SOC GEN		05/13/10	0.220	50,000			
	SBA FR	POOL	0.750%	02/25/35	0.750	15,698			
	YCD	NORDEA	0.210%	05/13/10	0.210	50,000			
	YCD	NORDEA	0.210%	05/13/10	0.210	50,000			
	YCD	TOKYO-MIT	0.240%	05/13/10	0.240	50,000			
	YCD	TOKYO-MIT	0.240%	05/13/10	0.240	50,000			
	YCD	SE BANKEN	0.260%	05/13/10	0.250	50,000			
	YCD	SE BANKEN	0.260%	05/13/10	0.250	50,000			
	YCD	SE BANKEN	0.260%	05/13/10	0.250	50,000			

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
04/28/10	**PURCHASES (Continued)**								
	YCD	SE BANKEN	0.260%	05/13/10	0.250	50,000			
04/29/10	**NO REDEMPTIONS**								
04/29/10	**PURCHASES**								
	BN	BOFA	0.250%	06/01/10	0.250	50,000			
	BN	BOFA	0.250%	06/01/10	0.250	50,000			
	BN	BOFA	0.250%	06/01/10	0.250	50,000			
	BN	BOFA	0.250%	06/01/10	0.250	50,000			
	BN	BOFA	0.250%	06/01/10	0.250	50,000			
	BN	BOFA	0.250%	06/01/10	0.250	50,000			
	CP	GECC		05/03/10	0.160	50,000			
	CP	GECC		05/03/10	0.160	50,000			
	CP	GECC		05/03/10	0.160	50,000			
	CP	GECC		05/03/10	0.160	50,000			
	CP	GECC		06/01/10	0.200	50,000			
	CP	GECC		06/01/10	0.200	50,000			
	CP	GECC		06/01/10	0.200	50,000			
	CP	GECC		06/01/10	0.200	50,000			
	CP	GECC		06/01/10	0.200	50,000			
	CP	GECC		06/01/10	0.200	50,000			
	CP	GECC		06/07/10	0.200	50,000			
	CP	GECC		06/07/10	0.200	50,000			
	CP	GECC		06/07/10	0.200	50,000			
	CP	GECC		06/07/10	0.200	50,000			
	YCD	MONTREAL	0.210%	06/01/10	0.210	50,000			
	YCD	MONTREAL	0.210%	06/01/10	0.210	50,000			
	YCD	MONTREAL	0.210%	06/01/10	0.210	50,000			
	YCD	MONTREAL	0.210%	06/01/10	0.210	50,000			
04/30/10	**REDEMPTIONS**								
	CP	GECC		04/30/10	0.150	50,000	37	7,708.33	0.152
	CP	GECC		04/30/10	0.150	50,000	37	7,708.33	0.152
	CP	GECC		04/30/10	0.150	50,000	37	7,708.33	0.152
	CP	GECC		04/30/10	0.150	50,000	37	7,708.33	0.152
	CP	GECC		04/30/10	0.150	50,000	37	7,708.33	0.152
	CP	GECC		04/30/10	0.150	50,000	37	7,708.33	0.152
	DN	FFCB		04/30/10	0.140	25,000	162	15,750.00	0.142
	DN	FFCB		04/30/10	0.140	50,000	162	31,500.00	0.142
	DN	FHLMC		04/30/10	0.140	50,000	162	31,500.00	0.142
	DN	FHLMC		04/30/10	0.140	50,000	162	31,500.00	0.142
	DN	FHLMC		04/30/10	0.140	50,000	162	31,500.00	0.142
	DN	FHLMC		04/30/10	0.140	50,000	162	31,500.00	0.142
	DN	FHLMC		04/30/10	0.140	50,000	162	31,500.00	0.142
	DN	FHLMC		04/30/10	0.140	50,000	162	31,500.00	0.142
	DN	FHLMC		04/30/10	0.140	50,000	162	31,500.00	0.142
	DN	FHLMC		04/30/10	0.140	50,000	162	31,500.00	0.142
	DN	FHLMC		04/30/10	0.140	50,000	162	31,500.00	0.142

ACCOUNT

DATE	TYPE	a/ DESCRIPTION	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
04/30/10	**REDEMPTIONS (Continued)**							
	DN	FHLMC	04/30/10	0.140	50,000	162	31,500.00	0.142
	DN	FHLMC	04/30/10	0.140	50,000	162	31,500.00	0.142
	DN	FHLMC	04/30/10	0.140	50,000	162	31,500.00	0.142
	DN	FHLMC	04/30/10	0.140	50,000	162	31,500.00	0.142
	DN	FHLMC	04/30/10	0.140	50,000	162	31,500.00	0.142
	DN	FHLMC	04/30/10	0.140	50,000	162	31,500.00	0.142
	DN	FHLMC	04/30/10	0.140	50,000	162	31,500.00	0.142
	DN	FHLMC	04/30/10	0.140	50,000	162	31,500.00	0.142
	DN	FHLMC	04/30/10	0.140	50,000	162	31,500.00	0.142
04/30/10	**PURCHASES**							
	CP	GECC	05/13/10	0.180	50,000			
	CP	GECC	05/13/10	0.180	50,000			
	CP	GECC	05/13/10	0.180	50,000			
	CP	GECC	05/13/10	0.180	50,000			
	CP	GECC	05/13/10	0.180	50,000			
	CP	GECC	05/13/10	0.180	50,000			
	CP	GECC	05/13/10	0.180	50,000			
	CP	SOC GEN	06/02/10	0.230	50,000			
	CP	SOC GEN	06/02/10	0.230	50,000			
	CP	JPM CHASE	06/07/10	0.230	50,000			
	CP	JPM CHASE	06/07/10	0.230	50,000			
	CP	JPM CHASE	06/07/10	0.230	50,000			
	CP	JPM CHASE	06/07/10	0.230	50,000			
	CP	JPM CHASE	06/07/10	0.230	50,000			
	CP	JPM CHASE	06/07/10	0.230	50,000			
	CP	JPM CHASE	06/07/10	0.230	50,000			
	CP	JPM CHASE	06/07/10	0.230	50,000			
	TR	BILL	04/07/11	0.370	50,000			
	TR	BILL	04/07/11	0.370	50,000			
	TR	BILL	04/07/11	0.370	50,000			
	TR	BILL	04/07/11	0.370	50,000			
	TR	BILL	04/07/11	0.370	50,000			
	TR	BILL	04/07/11	0.370	50,000			
	TR	BILL	04/07/11	0.370	50,000			
	TR	BILL	04/07/11	0.370	50,000			
	TR	BILL	04/07/11	0.370	50,000			
	TR	BILL	04/07/11	0.370	50,000			
	TR	BILL	04/07/11	0.370	50,000			
	TR	BILL	04/07/11	0.370	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	02/04/10	0.150	2,000,000.00	05/06/10
Omni Bank, NA	02/12/10	0.160	2,000,000.00	05/14/10
Omni Bank, NA	11/20/09	0.200	2,000,000.00	05/21/10
Omni Bank, NA	03/04/10	0.180	2,000,000.00	06/03/10
Omni Bank, NA	03/12/10	0.200	1,000,000.00	06/11/10
Omni Bank, NA	03/25/10	0.190	2,000,000.00	06/24/10
Omni Bank, NA	04/07/10	0.230	2,000,000.00	07/07/10
Omni Bank, NA	04/08/10	0.230	3,000,000.00	07/08/10
Omni Bank, NA	04/22/10	0.210	2,000,000.00	07/22/10
Omni Bank, NA	04/29/10	0.210	2,000,000.00	07/29/10
ARCADIA				
American Plus Bank, NA	04/01/10	0.150	240,000.00	05/06/10
CAMARILLO				
First California Bank	04/08/10	0.240	50,000,000.00	05/13/10
First California Bank	04/16/10	0.230	25,000,000.00	05/21/10
CHICO				
Tri Counties Bank	02/12/10	0.170	40,000,000.00	05/14/10
Tri Counties Bank	03/17/10	0.220	35,000,000.00	06/16/10
DIAMOND BAR				
Prospectors Federal Credit Union	03/18/10	0.220	4,000,000.00	06/17/10
ENCINO				
California United Bank	04/07/10	0.230	10,000,000.00	07/07/10
FAIRFIELD				
Westamerica Bank	02/11/10	0.160	75,000,000.00	05/13/10
Westamerica Bank	03/05/10	0.190	25,000,000.00	06/04/10
Westamerica Bank	04/07/10	0.220	80,000,000.00	07/07/10
Westamerica Bank	04/15/10	0.210	65,000,000.00	07/15/10
Westamerica Bank	04/23/10	0.200	25,000,000.00	07/23/10
Westamerica Bank	04/30/10	0.210	30,000,000.00	07/30/10

TIME DEPOSITS

NAME	DEPOSIT DATE	YIELD	PAR AMOUNT ($)	MATURITY DATE
FOLSOM				
Folsom Lake Bank	02/05/10	0.160	3,500,000.00	05/07/10
Folsom Lake Bank	04/14/10	0.220	1,500,000.00	07/14/10
FRESNO				
Central Valley Community Bank	03/03/10	0.190	5,000,000.00	06/02/10
FULLERTON				
Fullerton Community Bank, FSB	02/05/10	0.160	19,000,000.00	05/07/10
Fullerton Community Bank, FSB	04/15/10	0.230	5,500,000.00	05/20/10
Fullerton Community Bank, FSB	04/22/10	0.230	15,500,000.00	05/27/10
Fullerton Community Bank, FSB	04/30/10	0.220	5,000,000.00	06/04/10
IRVINE				
CommerceWest Bank, NA	02/05/10	0.180	2,500,000.00	05/07/10
CommerceWest Bank, NA	02/12/10	0.190	2,500,000.00	05/14/10
CommerceWest Bank, NA	03/19/10	0.240	5,000,000.00	06/18/10
CommerceWest Bank, NA	04/09/10	0.240	5,000,000.00	07/09/10
LAFAYETTE				
California Bank of Commerce	03/26/10	0.200	10,000,000.00	06/25/10
California Bank of Commerce	04/15/10	0.220	5,000,000.00	07/15/10
LODI				
Farmers & Merchants Bk Cen CA	03/03/10	0.180	35,000,000.00	06/02/10
Farmers & Merchants Bk Cen CA	03/17/10	0.210	20,000,000.00	06/16/10
Farmers & Merchants Bk Cen CA	04/23/10	0.200	35,000,000.00	07/23/10
Farmers & Merchants Bk Cen CA	04/29/10	0.290	35,000,000.00	10/28/10
LOS ANGELES				
1st Century Bank, NA	04/01/10	0.180	2,000,000.00	05/14/10
1st Century Bank, NA	04/01/10	0.180	10,000,000.00	05/14/10
1st Century Bank, NA	04/09/10	0.240	5,000,000.00	05/19/10
1st Century Bank, NA	03/26/10	0.210	1,000,000.00	05/21/10
1st Century Bank, NA	04/16/10	0.230	6,000,000.00	05/21/10
1st Century Bank, NA	03/25/10	0.200	10,000,000.00	05/27/10
Broadway Federal Bank, FSB	03/19/10	0.220	2,000,000.00	06/18/10
Broadway Federal Bank, FSB	04/08/10	0.230	8,500,000.00	07/08/10
Broadway Federal Bank, FSB	04/09/10	0.230	3,000,000.00	07/09/10

TIME DEPOSITS

NAME	DEPOSIT DATE	YIELD	PAR AMOUNT ($)	MATURITY DATE
LOS ANGELES (Continued)				
Broadway Federal Bank, FSB	04/21/10	0.210	6,500,000.00	07/21/10
Center Bank	04/01/10	0.180	35,000,000.00	05/14/10
Center Bank	04/16/10	0.230	55,000,000.00	05/21/10
Center Bank	04/09/10	0.240	25,000,000.00	06/09/10
City National Bank	02/12/10	0.180	50,000,000.00	05/14/10
City National Bank	03/12/10	0.220	50,000,000.00	06/11/10
City National Bank	04/22/10	0.220	50,000,000.00	07/22/10
Commonwealth Business Bank	03/17/10	0.220	5,000,000.00	06/16/10
Commonwealth Business Bank	04/09/10	0.220	13,000,000.00	07/09/10
Commonwealth Business Bank	04/14/10	0.200	5,000,000.00	07/14/10
Commonwealth Business Bank	04/29/10	0.200	5,000,000.00	07/29/10
Commonwealth Business Bank	04/29/10	0.230	5,000,000.00	08/26/10
Eastern International Bank	04/28/10	0.220	1,900,000.00	07/28/10
HSBC Bank USA, NA	04/01/10	0.170	25,000,000.00	05/19/10
Manufacturers Bank	04/16/10	0.220	100,000,000.00	07/16/10
Manufacturers Bank	04/23/10	0.210	50,000,000.00	07/23/10
Mission Valley Bank	04/21/10	0.220	7,000,000.00	07/21/10
Nara Bank	02/04/10	0.160	35,000,000.00	05/06/10
Nara Bank	03/03/10	0.190	60,000,000.00	06/02/10
Nara Bank	03/26/10	0.200	40,000,000.00	06/25/10
Nara Bank	04/14/10	0.210	45,000,000.00	07/14/10
Nara Bank	04/30/10	0.220	20,000,000.00	07/30/10
OneUnited Bank	04/14/10	0.230	7,000,000.00	05/19/10
OneUnited Bank	04/22/10	0.230	5,000,000.00	05/27/10
State Bank of India (California)	02/12/10	0.170	2,000,000.00	05/14/10
State Bank of India (California)	02/17/10	0.160	5,000,000.00	05/19/10
State Bank of India (California)	03/03/10	0.190	3,000,000.00	06/02/10
State Bank of India (California)	03/10/10	0.210	18,000,000.00	06/09/10
State Bank of India (California)	03/17/10	0.220	5,000,000.00	06/16/10
State Bank of India (California)	04/09/10	0.240	3,000,000.00	07/09/10
State Bank of India (California)	04/14/10	0.220	5,000,000.00	07/14/10
State Bank of India (California)	04/22/10	0.220	3,000,000.00	07/22/10
Wilshire State Bank	02/04/10	0.160	8,000,000.00	05/06/10
Wilshire State Bank	02/18/10	0.150	78,000,000.00	05/20/10
Wilshire State Bank	03/11/10	0.220	36,000,000.00	06/10/10
Wilshire State Bank	04/07/10	0.230	39,000,000.00	07/07/10
Wilshire State Bank	04/15/10	0.220	30,000,000.00	07/15/10
Woori America Bank	02/26/10	0.180	30,000,000.00	05/28/10
Woori America Bank	03/12/10	0.210	30,000,000.00	06/11/10
MONTEREY				
1st Capital Bank	03/18/10	0.210	5,000,000.00	06/17/10
1st Capital Bank	04/29/10	0.290	1,000,000.00	10/28/10

TIME DEPOSITS

NAME	DEPOSIT DATE	YIELD	PAR AMOUNT ($)	MATURITY DATE
NEWPORT BEACH				
Commerce National Bank	03/12/10	0.210	16,000,000.00	06/11/10
Commerce National Bank	03/26/10	0.200	4,000,000.00	06/25/10
Commerce National Bank	04/09/10	0.230	2,500,000.00	07/09/10
NORTH HIGHLANDS				
SAFE Credit Union	03/18/10	0.240	50,000,000.00	06/17/10
SAFE Credit Union	04/14/10	0.230	25,000,000.00	07/14/10
OAKDALE				
Oak Valley Community Bank	03/11/10	0.220	3,500,000.00	06/10/10
OAKLAND				
Metropolitan Bank	03/26/10	0.210	2,000,000.00	05/07/10
Metropolitan Bank	04/01/10	0.180	1,500,000.00	05/13/10
Metropolitan Bank	04/14/10	0.230	2,000,000.00	05/19/10
Metropolitan Bank	04/16/10	0.230	1,000,000.00	05/21/10
Metropolitan Bank	04/22/10	0.230	1,500,000.00	05/27/10
Metropolitan Bank	04/29/10	0.220	1,000,000.00	06/03/10
ONTARIO				
Citizens Business Bank	02/04/10	0.160	30,000,000.00	05/06/10
Citizens Business Bank	02/11/10	0.170	50,000,000.00	05/13/10
Citizens Business Bank	02/18/10	0.150	30,000,000.00	05/20/10
Citizens Business Bank	03/05/10	0.200	50,000,000.00	06/04/10
Citizens Business Bank	04/09/10	0.230	50,000,000.00	07/09/10
Citizens Business Bank	04/30/10	0.220	30,000,000.00	07/30/10
PALOS VERDES ESTATES				
Malaga Bank, FSB	02/05/10	0.130	9,000,000.00	05/07/10
Malaga Bank, FSB	02/12/10	0.140	10,000,000.00	05/14/10
Malaga Bank, FSB	03/05/10	0.170	4,000,000.00	06/04/10
Malaga Bank, FSB	03/10/10	0.180	12,000,000.00	06/09/10
Malaga Bank, FSB	04/08/10	0.200	5,000,000.00	07/08/10
Malaga Bank, FSB	04/30/10	0.190	8,000,000.00	07/30/10
PASADENA				
East West Bank	04/15/10	0.210	25,000,000.00	07/15/10
Community Bank	02/11/10	0.170	30,000,000.00	05/13/10

TIME DEPOSITS

NAME	DEPOSIT DATE	YIELD	PAR AMOUNT ($)	MATURITY DATE
PASADENA (Continued)				
Community Bank	03/17/10	0.220	30,000,000.00	06/16/10
Community Bank	04/14/10	0.220	35,000,000.00	07/14/10
PLACERVILLE				
El Dorado Savings Bank	03/04/10	0.180	25,000,000.00	06/03/10
PLEASANTON				
Valley Community Bank	02/19/10	0.150	6,000,000.00	05/21/10
PORTERVILLE				
Bank of the Sierra	04/01/10	0.200	5,000,000.00	07/01/10
Bank of the Sierra	04/01/10	0.200	30,000,000.00	07/01/10
Bank of the Sierra	04/09/10	0.240	35,000,000.00	07/09/10
Bank of the Sierra	04/15/10	0.230	10,000,000.00	07/15/10
RANCHO CORDOVA				
American River Bank	02/12/10	0.180	2,500,000.00	05/07/10
American River Bank	02/11/10	0.180	2,500,000.00	05/13/10
American River Bank	03/11/10	0.210	6,500,000.00	05/20/10
American River Bank	03/04/10	0.200	1,000,000.00	06/03/10
American River Bank	04/22/10	0.220	1,500,000.00	06/24/10
American River Bank	03/26/10	0.210	2,000,000.00	06/25/10
American River Bank	04/07/10	0.240	7,500,000.00	07/07/10
American River Bank	04/14/10	0.220	3,000,000.00	07/14/10
American River Bank	04/15/10	0.230	2,500,000.00	07/15/10
REDWOOD CITY				
Provident Credit Union	03/04/10	0.190	20,000,000.00	06/03/10
Provident Credit Union	04/22/10	0.210	20,000,000.00	07/22/10
RICHMOND				
Mechanics Bank, The	02/18/10	0.150	10,000,000.00	05/20/10
Mechanics Bank, The	03/03/10	0.190	10,000,000.00	06/02/10
Mechanics Bank, The	04/21/10	0.210	20,000,000.00	07/21/10
Mechanics Bank, The	04/29/10	0.210	20,000,000.00	07/29/10

TIME DEPOSITS

NAME	DEPOSIT DATE	YIELD	PAR AMOUNT ($)	MATURITY DATE
ROCKLIN				
Five Star Bank	11/06/09	0.220	3,000,000.00	05/07/10
Five Star Bank	03/18/10	0.220	10,500,000.00	06/17/10
Five Star Bank	04/07/10	0.240	14,500,000.00	07/07/10
Five Star Bank	04/21/10	0.220	2,000,000.00	07/21/10
ROSEMEAD				
Pacific Alliance Bank	03/18/10	0.230	2,000,000.00	05/13/10
Pacific Alliance Bank	03/19/10	0.220	6,000,000.00	05/21/10
ROSEVILLE				
Rabobank, NA	04/07/10	0.230	100,000,000.00	07/07/10
Rabobank, NA	04/15/10	0.220	50,000,000.00	07/15/10
Rabobank, NA	04/16/10	0.220	50,000,000.00	07/16/10
SACRAMENTO				
Bank of Sacramento	04/20/10	0.230	2,000,000.00	05/26/10
Bank of Sacramento	03/25/10	0.210	2,000,000.00	06/24/10
Bank of Sacramento	04/08/10	0.250	2,000,000.00	07/08/10
Comerica Bank	02/11/10	0.180	50,000,000.00	05/13/10
Comerica Bank	02/17/10	0.170	25,000,000.00	05/19/10
Comerica Bank	03/04/10	0.200	75,000,000.00	06/03/10
Comerica Bank	03/17/10	0.230	25,000,000.00	06/16/10
Comerica Bank	04/14/10	0.220	50,000,000.00	07/14/10
Comerica Bank	04/21/10	0.220	75,000,000.00	07/21/10
Golden 1 Credit Union, The	02/03/10	0.170	25,000,000.00	05/05/10
Golden 1 Credit Union, The	03/24/10	0.220	50,000,000.00	05/27/10
Golden 1 Credit Union, The	04/01/10	0.210	25,000,000.00	07/01/10
Golden 1 Credit Union, The	04/09/10	0.250	25,000,000.00	07/09/10
Golden 1 Credit Union, The	04/09/10	0.250	50,000,000.00	07/09/10
Golden 1 Credit Union, The	04/14/10	0.230	25,000,000.00	07/14/10
Golden 1 Credit Union, The	04/21/10	0.230	75,000,000.00	07/21/10
Merchants National Bank of Sacramento	02/11/10	0.160	2,000,000.00	05/13/10
Merchants National Bank of Sacramento	12/02/09	0.210	2,000,000.00	06/02/10
Merchants National Bank of Sacramento	03/10/10	0.200	2,000,000.00	06/09/10
Merchants National Bank of Sacramento	04/14/10	0.280	2,000,000.00	10/13/10
SAN DIEGO				
Mission Federal Credit Union	04/20/10	0.220	10,000,000.00	07/21/10

TIME DEPOSITS

NAME	DEPOSIT DATE	YIELD	PAR AMOUNT ($)	MATURITY DATE
SAN FRANCISCO				
Oceanic Bank	03/10/10	0.210	4,000,000.00	06/09/10
Union Bank, NA	03/11/10	0.230	150,000,000.00	06/10/10
Union Bank, NA	04/29/10	0.220	150,000,000.00	07/29/10
SOUTH SAN FRANCISCO				
First National Bank of Northern California	04/07/10	0.240	15,000,000.00	05/12/10
SAN LUIS OBISPO				
American Principle Bank	04/16/10	0.230	10,000,000.00	07/16/10
SAN MATEO				
Borel Private Bank and Trust Company	02/11/10	0.170	30,000,000.00	05/13/10
Borel Private Bank and Trust Company	03/05/10	0.200	4,500,000.00	06/04/10
Borel Private Bank and Trust Company	04/09/10	0.230	14,500,000.00	07/09/10
SANTA ROSA				
Summit State Bank	02/03/10	0.150	4,000,000.00	05/05/10
Summit State Bank	02/11/10	0.160	8,000,000.00	05/13/10
Summit State Bank	03/12/10	0.200	12,000,000.00	06/11/10
Summit State Bank	04/23/10	0.200	4,000,000.00	07/23/10
Summit State Bank	04/30/10	0.220	3,500,000.00	07/30/10
WALNUT CREEK				
Bank of the West	03/19/10	0.220	100,000,000.00	05/21/10
Bank of the West	04/21/10	0.220	134,000,000.00	05/26/10
Bank of the West	04/09/10	0.240	66,000,000.00	06/09/10
WATSONVILLE				
Santa Cruz County Bank	02/05/10	0.160	5,000,000.00	05/07/10
Santa Cruz County Bank	04/30/10	0.220	10,000,000.00	07/30/10
TOTAL TIME DEPOSITS APRIL 2010			**4,062,640,000.00**	

BANK DEMAND DEPOSITS
April 2010
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BALANCES PER BANKS	WARRANTS OUTSTANDING
1	$ 1,663,588	$ 3,569,738
2	1,141,552	2,652,856
3	1,141,552	2,652,856
4	1,141,552	2,652,856
5	1,079,921	2,451,077
6	1,405,732	2,417,072
7	1,529,696	2,290,517
8	1,713,007	2,255,816
9	1,276,218	2,276,258
10	1,276,218	2,276,258
11	1,276,218	2,276,258
12	1,241,384	2,250,557
13	1,036,474	2,050,799
14	655,600	2,203,103
15	120,137	2,555,547
16	977,629	2,520,205
17	977,629	2,520,205
18	977,629	2,520,205
19	837,689	2,583,151
20	1,423,915	2,641,046
21	2,134,803	2,447,039
22	1,838,808	2,297,391
23	2,036,425	2,525,808
24	2,036,425	2,525,808
25	2,036,425	2,525,808
26	2,263,902	2,215,815
27	2,343,184	2,265,113
28	2,634,865	2,508,125
29	2,831,051	2,658,495
30	2,679,475	2,951,803

AVERAGE DOLLAR DAYS 1,524,290 a/

a/ The prescribed bank balance for April was $1,692,043. This consisted of $1,487,072 in compensating balances for services, balances for uncollected funds of $209,343 and a deduction of $4,372 for April delayed deposit credit.

STATE TREASURER AND LOCAL
AGENCY INVESTMENT FUND
April 2010
ATTACHMENT XVII

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

No. 1730

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on April 21, 2010, has determined and designated the amount of money available for deposit and investment under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with law, for deposit in demand bank accounts as Compensating Balance for Services $1,487,072,000

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)	04/19/10	04/23/10	$ 709,014,000	$ 67,019,874,000	$ 4,083,140,000	$ 71,103,014,000
(2)	04/26/10	04/30/10	$ 1,086,700,000	$ 68,106,574,000	$ 4,083,140,000	$ 72,189,714,000
(3)	05/03/10	05/07/10	$ (1,266,100,000)	$ 66,840,474,000	$ 4,083,140,000	$ 70,923,614,000
(4)	05/10/10	05/14/10	$ 217,600,000	$ 67,058,074,000	$ 4,083,140,000	$ 71,141,214,000
(5)	05/17/10	05/21/10	$ 1,889,400,000	$ 68,947,474,000	$ 4,083,140,000	$ 73,030,614,000
(6)	05/24/10	05/28/10	$ (2,461,800,000)	$ 66,485,674,000	$ 4,083,140,000	$ 70,568,814,000
(7)	05/31/10	06/04/10	$ (1,194,800,000)	$ 65,290,874,000	$ 4,083,140,000	$ 69,374,014,000
(8)	06/07/10	06/11/10	$ 38,200,000	$ 65,329,074,000	$ 4,083,140,000	$ 69,412,214,000
(9)	06/14/10	06/18/10	$ 3,270,900,000	$ 68,599,974,000	$ 4,083,140,000	$ 72,683,114,000

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 $1,487,072,000.

POOLED MONEY INVESTMENT BOARD:

SIGNATURES ON FILE AT STO
Chairperson

Member

Member

Dated: April 21, 2010
* Government Code