



COUNTY OF LOS ANGELES TREASURER AND TAX COLLECTOR

KENNETH HAHN HALL OF ADMINISTRATION
500 WEST TEMPLE STREET, ROOM 462
LOS ANGELES, CALIFORNIA 90012




MARK J. SALADINO
TREASURER AND TAX COLLECTOR

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March 31, 2011

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

FROM: Mark J. Saladino
Treasurer and Tax Collector 

SUBJECT: **REPORT OF INVESTMENTS FOR THE MONTH OF
FEBRUARY 2011**

The Report of Investments for the month of February 2011 has been compiled pursuant to the California Government Code and the Treasurer and Tax Collector's Investment Policy.

All investments made during the month of February 2011 were in accordance with the California Government Code and conform to the Treasurer and Tax Collector's Investment Policy.

The two schedules attached summarize important Treasury Pool information. The complete monthly Report of Investments can be found at the following link:

http://ttc.lacounty.gov/Proptax/investor_info.asp.

If you have any questions, please contact me, or your staff may contact Nai-len Ishikawa, Assistant Treasurer and Tax Collector at (213) 974-2139.

MJS:NI:
EBG:rkw

Attachments

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR FEBRUARY 2011

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
 - Detailed report of transactions, if any, which deviate from the Treasurer's investment policy
- III. Performance Report
 - Daily portfolio investment balances, and monthly averages
- IV. Earnings on Investments (Accrual Basis) Chart
 - Graphic presentation of net earning rates on pool investments
- V. Net Income for Month
 - Accrual basis net income for month, gross revenue less expenditures

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR FEBRUARY 2011

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- VI. Non-Trading Portfolio Participant Composition
 - Percentage breakdown by participant in the Non-Trading Portfolio
- VII. Composition of PSI Portfolio by Type Chart
 - Graphic presentation of the percentage composition of the pooled portfolio by major security type
- VIII. Investment Transaction Journal
 - Listing of securities purchased, sold and transferred between portfolios during the month
- IX. Comparison of Investment Cost to Market Value
 - Summary comparison of investment amortized cost to market value by security type
- X. Treasurer Position Compared to Market Value Report
 - Inventory listing of portfolio securities showing amortized cost and market value for each investment
- XI. Trustee and Managed Funds
 - Listing of funds and accounts managed by outside trustees
- XII. Schedule of Floating Rate Securities
 - Inventory listing of portfolio securities where the stated interest rate changes between the purchase date and the maturity date
- XIII. Schedule of Bond Anticipation Notes
 - Inventory listing of Bond Anticipation Notes held by the Pooled Surplus Investment portfolio and their current interest rates
- XIV. Inventory Report – Totals Section Security Type Grouping
 - Summary of weighted-average time to maturity by security type

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR FEBRUARY 2011

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

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

XVI. Composition of PSI Portfolio by Maturity Chart

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

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

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

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF FEBRUARY 28, 2011

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 02/28/11		
At Cost	\$ 24,711,473,430	\$ 73,273,116
At Market	\$ 24,625,773,108	\$ 73,279,344
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	13.62%	0.00%
United States Government and Agency Obligations	50.63%	6.09%
Bankers Acceptances	0.40%	0.00%
Commercial Paper	32.49%	0.00%
Municipal Obligations	0.20%	7.05%
Corporate and Deposit Notes	2.66%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	86.86%
1-60 days	48.62%	0.00%
61 days-1 year	13.80%	86.16%
Over 1 year	37.58%	13.84%
Weighted Average Days to Maturity	616	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF FEBRUARY 28, 2011

SCHEDULE A1

The following is a summary of the credit quality distribution and concentration of credit risk by investment type as a percentage of each portfolio's cost at February 28, 2011:

<u>PSI</u>	<u>S&P</u>	<u>Moody's</u>	<u>% of Portfolio</u>
Commercial Paper	A-1	P-1	32.49%
Corporate and Deposit Notes	A-1	P-1	2.66%
Los Angeles County Securities	AA-	A1	0.20%
Negotiable Certificates of Deposit	A-1	P-1	13.62%
Bankers Acceptance	A-1	P-1	0.40%
U.S. Agency Securities	AAA	Aaa	44.01%
U.S. Treasury Securities:			
U.S. Treasury Notes	AAA	Aaa	5.00%
U.S. Treasury Bills	AAA	Aaa	1.62%
			100.00%
<u>SPI</u>			
Local Agency Investment Fund	Not rated	Not rated	86.16%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	-	-	0.00%
Mortgage Trust Deeds	AA-	Aa2	0.70%
Los Angeles County Securities	AA-	Aa2	7.05%
Negotiable Certificates of Deposit	-	-	0.00%
Guaranteed Investment Contracts	-	-	0.00%
U.S. Agency Securities	AAA	Aaa	5.97%
U.S. Treasury Securities:			
U.S. Treasury Notes	AAA	Aaa	0.00%
U.S. Treasury Bonds	AAA	Aaa	0.12%
			100.00%

POOLED SURPLUS EARNINGS REPORT

FEBRUARY 28, 2011

SCHEDULE B

TREASURER POOLED SURPLUS
INVESTMENT PORTFOLIO

Investment Balance 02/28/11	\$ 24,711,473,430
Market Value at 02/28/11	\$ 24,625,773,108
Average Daily Balance	\$ 25,143,029,350
Gains and Losses:	
For the Month	\$ (35,695)
For the Past 12 Months	\$ 6,580,831
Unrealized Gains and Losses on Transfers between Portfolio for the Month	\$ -
Earnings for the Month	\$ 29,597,671
Earnings for the Past 12 Months	\$ 326,646,011
Earnings Rate for the Month	1.53%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS
AS OF FEBRUARY 28, 2011

SCHEDULE C

<u>Bank Name</u>	<u>Balance</u>
Bank of America - Concentration	\$ 52,122,705.16 (A)
Bank of the West - Concentration	\$ 70,779,202.22 (B)
Citi Bank - Concentration	\$ -
Union Bank- Concentration	\$ 486,749.97
Wells Fargo - Concentration	<u>\$ 3,444,515.29</u>
Total Ledger Balance for all Banks	<u><u>\$ 126,833,172.64</u></u>

(A) \$10.000 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) \$68.834 million of this amount is related to the deposit of funds in an interest-bearing money market plus account, in accordance with the Treasurer's authority under California Government Code Section 53633.

TREASURER'S ACTIVITY FOR FEBRUARY 2011
AND CASH AVAILABILITY
FOR THE NEXT SIX-MONTH PERIOD

SCHEDULE D

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

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

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

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

Summary of Activity for February 2011

Total Deposits	\$ 2,518,623,456.98
Total Disbursements	\$ 3,981,325,931.65

Discretionary Funds Liquidity Withdrawal Ratio As of February 28, 2011	1.52
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Six-Month Cash Availability Projection:

<u>Month</u>	<u>Investment</u> <u>Maturities</u>	<u>Deposits</u>	<u>Disbursements</u>	<u>Cumulative</u> <u>Available Cash</u>
March	\$ 8,497,161,000.00	\$ 3,001,100,000.00	\$ 4,461,000,000.00	\$ 7,037,261,000.00
April	\$ 3,597,624,027.00	\$ 6,761,500,000.00	\$ 4,771,400,000.00	\$ 12,624,985,027.00
May	\$ -	\$ 3,322,400,000.00	\$ 4,741,900,000.00	\$ 11,205,485,027.00
June	\$ 286,720,000.00	\$ 2,762,300,000.00	\$ 6,347,800,000.00	\$ 7,906,705,027.00
July	\$ 240,189,000.00	\$ 5,110,200,000.00	\$ 4,435,100,000.00	\$ 8,821,994,027.00
August	\$ 438,570,000.00	\$ 2,619,000,000.00	\$ 4,070,400,000.00	\$ 7,809,164,027.00

TREASURER'S INVESTMENT STRATEGY

SCHEDULE E

Two portfolios are maintained by the Los Angeles County Treasurer.

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

In February 2011, the Treasurer placed \$329.176 million in the Bank of the West Money Market Plus Account and \$10.000 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, \$68.834 million and \$10.000 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 \$0.52 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.

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.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENT TRANSACTIONS FOR FEBRUARY 2011
COMPLIANCE REPORT

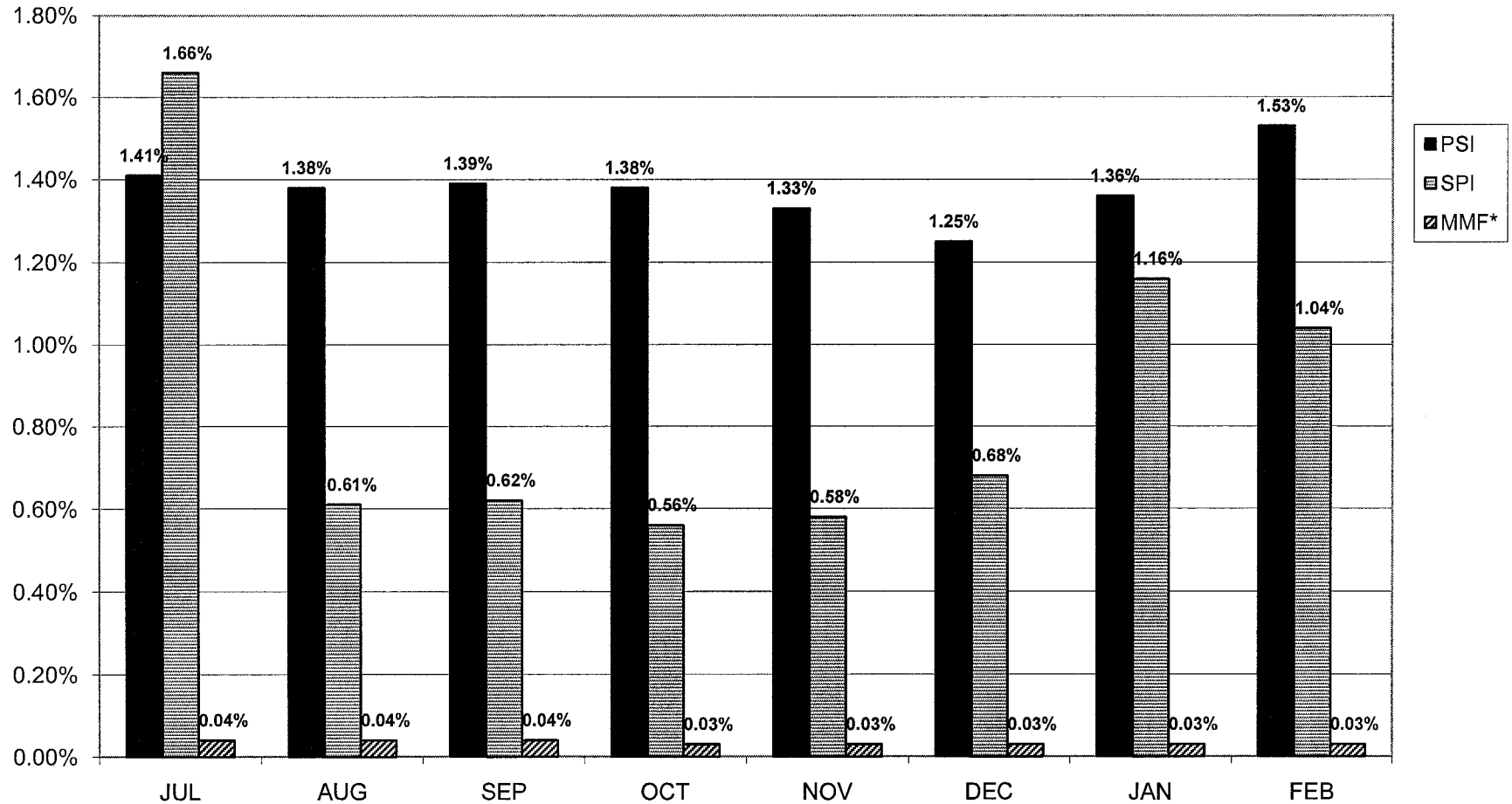
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of February 2011

No exceptions noted.

LOS ANGELES COUNTY TREASURER
 PERFORMANCE REPORT
 PORTFOLIO COST
 THROUGH 02/28/11
 ATTACHMENT III

DAY	<u>POOLED SURPLUS INVESTMENTS</u>	<u>SPECIFIC PURPOSE INVESTMENTS</u>
	TOTAL COST	TOTAL COST
1	25,795,913,941.38	72,746,975.17
2	25,760,883,911.72	72,745,020.87
3	25,781,856,170.23	72,745,020.87
4	25,561,892,060.82	72,745,020.87
5	25,561,892,060.82	72,745,020.87
6	25,561,892,060.82	72,745,020.87
7	25,341,656,129.32	72,745,020.87
8	25,283,610,027.55	72,744,017.56
9	25,255,782,756.28	72,744,017.56
10	25,233,333,617.55	72,744,017.56
11	25,232,787,391.55	72,341,131.37
12	25,232,787,391.55	72,341,131.37
13	25,232,787,391.55	72,341,131.37
14	25,168,043,925.16	72,341,131.37
15	25,040,112,742.67	72,341,131.37
16	24,954,602,166.46	131,641,131.37
17	25,023,349,788.45	192,641,131.37
18	24,821,824,428.51	192,641,131.37
19	24,821,824,428.51	192,641,131.37
20	24,821,824,428.51	192,641,131.37
21	24,821,824,428.51	192,641,131.37
22	24,822,697,195.96	192,641,131.37
23	24,817,883,092.34	73,273,131.37
24	24,742,884,916.25	73,273,131.37
25	24,866,467,301.12	73,273,131.37
26	24,866,467,301.12	73,273,131.37
27	24,866,467,301.12	73,273,131.37
28	24,711,473,430.14	73,273,115.50
AVG	<u>25,143,029,349.50</u>	<u>100,581,482.21</u>

LOS ANGELES COUNTY TREASURER EARNINGS RATE ON INVESTMENTS FISCAL YEAR 2010-11 ATTACHMENT IV



* Provided for comparative purposes only.

* Source: Money Fund Report as of February 28, 2011

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 02/28/11 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) <u>TRADING/NON-TRADING</u>	SPECIFIC PURPOSE <u>INVESTMENT</u>
Revenues:		
Interest Earnings	\$31,340,472	\$80,094
Gains (Losses) on Sales of Non-Trading Securities.	(35,695)	0
Gains (Losses) on Sales of Trading Securities.	0	0
Amortization/Accretion	(1,707,106)	(16)
Prior Accrual Adjustment	0	0
	<u>0</u>	<u>0</u>
Total Revenues	<u>\$29,597,671</u>	<u>\$80,078</u>
Expenses:		
Interest Expense	0	0
*Investment Management Fee	0	2,000
	<u>0</u>	<u>2,000</u>
	<u>\$0</u>	<u>\$2,000</u>
NET INCOME	<u>\$29,597,671</u>	<u>\$78,078</u>

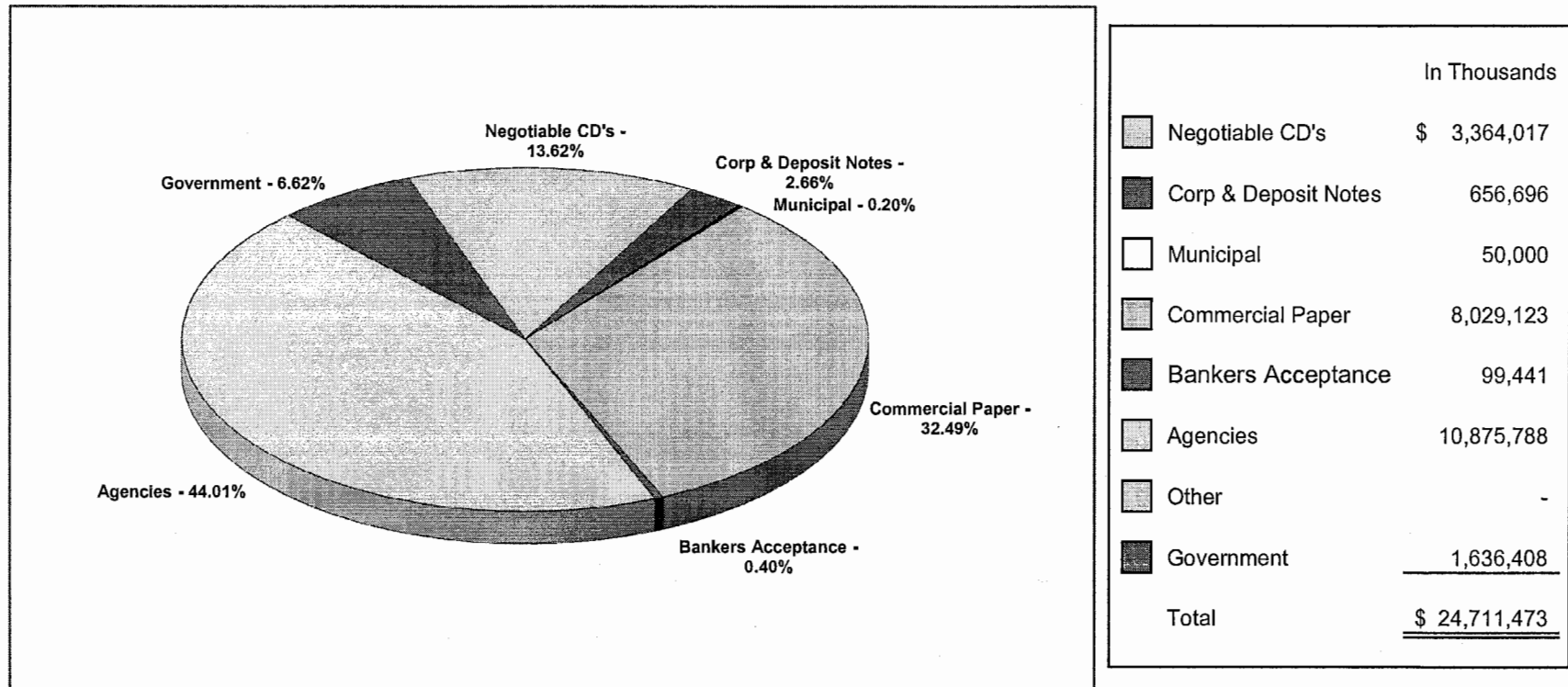
*Estimated and later adjusted.

Los Angeles County Treasurer
Non-Trading Composition
As of February 28, 2011
Attachment VI

NON-TRADING PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non- Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	57.71%	
Los Angeles County and Related Entities	31.66%	
Consolidated Sanitation Districts		3.45%
Metropolitan Transportation Authority		0.74%
Miscellaneous Agencies Pooled Investments		4.40%
South Coast Air Quality Management District		2.02%
Miscellaneous		0.02%
Total	<u>89.37%</u>	<u>10.63%</u>

**LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY SECURITY TYPE
AS OF FEBRUARY 2011
ATTACHMENT VII**



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

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period February 1, 2011 to February 28, 2011
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	BAN	02/18/11	86157	LACCAL BANS	0.64500	06/30/13	5,000,000.00	5,000,000.00	0.00	SPNB	LAC
	BAN Total						5,000,000.00	5,000,000.00	0.00		
NTRD	CPD	02/01/11	86045	HSBC FINANCE CORP CP	0.23000	03/01/11	50,000,000.00	49,991,055.56	0.00	BNY	ALA
NTRD	CPD	02/01/11	86044	ABBAY NATIONAL NA LLC CP	0.28000	03/14/11	50,000,000.00	49,984,055.56	0.00	BNY	MFR
NTRD	CPD	02/01/11	86042	VARIABLE FUNDING CAP CO LLC CP	0.25000	04/01/11	25,000,000.00	24,989,756.94	0.00	BNY	WFI
NTRD	CPD	02/02/11	86048	BARTON CAPITAL LLC CP	0.23000	03/09/11	20,000,000.00	19,995,527.78	0.00	BNY	CITGM
NTRD	CPD	02/02/11	86050	ING US FUNDING LLC CP	0.24000	03/15/11	50,000,000.00	49,986,333.33	0.00	BNY	INGF
NTRD	CPD	02/02/11	86051	DEUTSCHE BK FINANCIAL LLC CP	0.24000	03/15/11	50,000,000.00	49,986,333.33	0.00	BNY	DBAG
NTRD	CPD	02/03/11	86055	CAFCO LLC CP	0.23000	03/09/11	50,000,000.00	49,989,138.89	0.00	BNY	CITGM
NTRD	CPD	02/03/11	86056	CRC FUNDING LLC CP	0.23000	03/10/11	25,000,000.00	24,994,409.72	0.00	BNY	CITGM
NTRD	CPD	02/03/11	86059	ABBAY NATIONAL NA LLC CP	0.26000	03/14/11	50,000,000.00	49,985,916.67	0.00	BNY	MFR
NTRD	CPD	02/03/11	86057	JUPITER SEC CO LLC CP	0.23000	03/15/11	50,000,000.00	49,987,222.22	0.00	BNY	CITGM
NTRD	CPD	02/03/11	86054	SHEFFIELD RECEIVABLES CORP CP	0.23000	03/17/11	50,000,000.00	49,986,583.33	0.00	BNY	BCI
NTRD	CPD	02/03/11	86058	DANSKE CORP CP	0.28000	03/25/11	50,000,000.00	49,980,555.56	0.00	BNY	ALA
NTRD	CPD	02/04/11	86065	THAMES ASSET GLOBAL SEC INC CP	0.24000	03/04/11	25,000,000.00	24,995,333.33	0.00	BNY	CITGM
NTRD	CPD	02/04/11	86061	THUNDER BAY FUNDING LLC CP	0.23000	03/08/11	50,000,000.00	49,989,777.78	0.00	BNY	RBCDR
NTRD	CPD	02/04/11	86063	BARTON CAPITAL LLC CP	0.24000	03/08/11	20,000,000.00	19,995,733.33	0.00	BNY	MFR
NTRD	CPD	02/04/11	86064	CRC FUNDING LLC CP	0.23000	03/10/11	25,000,000.00	24,994,569.44	0.00	BNY	CITGM
NTRD	CPD	02/04/11	86068	ING US FUNDING LLC CP	0.23000	03/16/11	30,000,000.00	29,992,333.33	0.00	BNY	INGF
NTRD	CPD	02/04/11	86070	BARTON CAPITAL LLC CP	0.23000	03/18/11	25,868,000.00	25,861,058.75	0.00	BNY	ALA
NTRD	CPD	02/04/11	86067	SHEFFIELD RECEIVABLES CORP CP	0.23000	03/21/11	50,000,000.00	49,985,625.00	0.00	BNY	BCI
NTRD	CPD	02/04/11	86066	ABBAY NATIONAL NA LLC CP	0.28000	03/23/11	50,000,000.00	49,981,722.22	0.00	BNY	MFR
NTRD	CPD	02/04/11	86069	DANSKE CORP CP	0.29000	04/01/11	25,000,000.00	24,988,722.22	0.00	BNY	ALA
NTRD	CPD	02/07/11	86076	ABBAY NATIONAL NA LLC CP	0.26000	03/10/11	50,000,000.00	49,988,805.56	0.00	BNY	MFR
NTRD	CPD	02/07/11	86073	CITIGROUP FUNDING INC CP	0.24000	03/16/11	25,000,000.00	24,993,833.33	0.00	BNY	CITGM
NTRD	CPD	02/07/11	86074	CAFCO LLC CP	0.24000	03/18/11	50,000,000.00	49,987,000.00	0.00	BNY	JPM
NTRD	CPD	02/07/11	86075	CAFCO LLC CP	0.24000	03/18/11	25,000,000.00	24,993,500.00	0.00	BNY	JPM
NTRD	CPD	02/07/11	86077	BARTON CAPITAL LLC CP	0.25000	04/04/11	12,056,000.00	12,051,311.56	0.00	BNY	CITGM
NTRD	CPD	02/08/11	86081	CAFCO LLC CP	0.23000	03/14/11	50,000,000.00	49,989,138.89	0.00	BNY	CITGM
NTRD	CPD	02/08/11	86082	ABBAY NATIONAL NA LLC CP	0.26000	03/16/11	50,000,000.00	49,987,000.00	0.00	BNY	MFR
NTRD	CPD	02/08/11	86085	BARTON CAPITAL LLC CP	0.23000	03/16/11	50,000,000.00	49,988,500.00	0.00	BNY	CITGM
NTRD	CPD	02/08/11	86079	CRC FUNDING LLC CP	0.23000	03/17/11	30,000,000.00	29,992,908.33	0.00	BNY	ALA
NTRD	CPD	02/08/11	86083	CAFCO LLC CP	0.22000	03/17/11	21,000,000.00	20,995,251.67	0.00	BNY	LOOP
NTRD	CPD	02/08/11	86080	CRC FUNDING LLC CP	0.23000	03/18/11	30,000,000.00	29,992,716.67	0.00	BNY	ALA
NTRD	CPD	02/09/11	86091	FALCON ASSET SEC CO LLC CP	0.23000	03/18/11	50,000,000.00	49,988,180.56	0.00	BNY	RBCDR
NTRD	CPD	02/09/11	86093	CITIGROUP FUNDING INC CP	0.24000	03/22/11	45,000,000.00	44,987,700.00	0.00	BNY	CITGM
NTRD	CPD	02/09/11	86092	VARIABLE FUNDING CAP CO LLC CP	0.25000	04/11/11	25,000,000.00	24,989,409.72	0.00	BNY	WFI
NTRD	CPD	02/10/11	86102	BRYANT PARK FUNDING LLC CP	0.22000	03/08/11	40,000,000.00	39,993,644.44	0.00	BNY	ALA
NTRD	CPD	02/10/11	86101	JUPITER SEC CO LLC CP	0.23000	03/10/11	22,600,000.00	22,595,957.11	0.00	BNY	CITGM

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NTRD	CPD	02/10/11	86097	BARTON CAPITAL LLC CP	0.23000	03/17/11	25,000,000.00	24,994,409.72	0.00	BNY	CITGM
NTRD	CPD	02/10/11	86096	ABBEY NATIONAL NA LLC CP	0.27000	03/18/11	50,000,000.00	49,986,500.00	0.00	BNY	MFR
NTRD	CPD	02/10/11	86100	JUPITER SEC CO LLC CP	0.23000	03/24/11	50,000,000.00	49,986,583.33	0.00	BNY	GS
NTRD	CPD	02/10/11	86099	THUNDER BAY FUNDING LLC CP	0.24000	04/04/11	25,000,000.00	24,991,166.67	0.00	BNY	RBCDR
NTRD	CPD	02/10/11	86098	JUPITER SEC CO LLC CP	0.24000	04/05/11	40,000,000.00	39,985,600.00	0.00	BNY	JPM
NTRD	CPD	02/11/11	86109	REGENCY MARKETS NO. 1 LLC CP	0.24000	03/11/11	25,000,000.00	24,995,333.33	0.00	BNY	ALA
NTRD	CPD	02/11/11	86110	JUPITER SEC CO LLC CP	0.23000	03/11/11	25,000,000.00	24,995,527.78	0.00	BNY	CITGM
NTRD	CPD	02/11/11	86112	COMMERZBANK US FINANCE INC CP	0.24500	03/22/11	50,000,000.00	49,986,729.17	0.00	BNY	MFR
NTRD	CPD	02/11/11	86106	FALCON ASSET SEC CO LLC CP	0.23000	03/23/11	50,000,000.00	49,987,222.22	0.00	BNY	CITGM
NTRD	CPD	02/11/11	86111	ING US FUNDING LLC CP	0.23500	03/23/11	50,000,000.00	49,986,944.44	0.00	BNY	INGF
NTRD	CPD	02/11/11	86113	CITIGROUP FUNDING INC CP	0.24000	03/28/11	46,000,000.00	45,986,200.00	0.00	BNY	CITGM
NTRD	CPD	02/11/11	86105	THUNDER BAY FUNDING LLC CP	0.23000	03/29/11	50,000,000.00	49,985,305.56	0.00	BNY	RBCDR
NTRD	CPD	02/11/11	86108	COMMERZBANK US FINANCE INC CP	0.27000	04/12/11	25,000,000.00	24,988,750.00	0.00	BNY	MFR
NTRD	CPD	02/14/11	86115	REGENCY MARKETS NO. 1 LLC CP	0.25000	03/14/11	37,000,000.00	36,992,805.56	0.00	BNY	CITGM
NTRD	CPD	02/14/11	86120	REGENCY MARKETS NO. 1 LLC CP	0.24000	03/14/11	42,548,000.00	42,540,057.71	0.00	BNY	ALA
NTRD	CPD	02/14/11	86117	THUNDER BAY FUNDING LLC CP	0.22000	03/17/11	50,000,000.00	49,990,527.78	0.00	BNY	LOOP
NTRD	CPD	02/14/11	86126	THUNDER BAY FUNDING LLC CP	0.22000	03/17/11	6,930,000.00	6,928,687.15	0.00	BNY	LOOP
NTRD	CPD	02/14/11	86122	ABBEY NATIONAL NA LLC CP	0.26000	03/24/11	50,000,000.00	49,986,277.78	0.00	BNY	MFR
NTRD	CPD	02/14/11	86119	BARTON CAPITAL LLC CP	0.25000	04/05/11	25,000,000.00	24,991,319.44	0.00	BNY	RBCDR
NTRD	CPD	02/14/11	86118	TOYOTA MOTOR CREDIT CORP CP	0.24000	04/06/11	25,000,000.00	24,991,500.00	0.00	BNY	TFS
NTRD	CPD	02/14/11	86116	BARTON CAPITAL LLC CP	0.25000	04/07/11	25,000,000.00	24,990,972.22	0.00	BNY	JPM
NTRD	CPD	02/14/11	86123	THAMES ASSET GLOBAL SEC INC CP	0.25000	04/12/11	20,000,000.00	19,992,083.33	0.00	BNY	CITGM
NTRD	CPD	02/15/11	86130	REGENCY MARKETS NO. 1 LLC CP	0.25000	03/15/11	27,084,000.00	27,078,733.67	0.00	BNY	MS
NTRD	CPD	02/15/11	86131	FALCON ASSET SEC CO LLC CP	0.23000	03/15/11	50,000,000.00	49,991,055.56	0.00	BNY	CITGM
NTRD	CPD	02/15/11	86129	VARIABLE FUNDING CAP CO LLC CP	0.23000	03/17/11	35,000,000.00	34,993,291.67	0.00	BNY	WFI
NTRD	CPD	02/15/11	86135	JUPITER SEC CO LLC CP	0.23000	03/21/11	25,000,000.00	24,994,569.44	0.00	BNY	JPM
NTRD	CPD	02/15/11	86136	COMMERZBANK US FINANCE INC CP	0.24000	03/24/11	50,000,000.00	49,987,666.67	0.00	BNY	MFR
NTRD	CPD	02/15/11	86127	BRYANT PARK FUNDING LLC CP	0.24000	03/25/11	50,000,000.00	49,987,333.33	0.00	BNY	MS
NTRD	CPD	02/15/11	86128	COMMERZBANK US FINANCE INC CP	0.29000	04/07/11	25,000,000.00	24,989,729.17	0.00	BNY	ALA
NTRD	CPD	02/16/11	86138	CITIGROUP FUNDING INC CP	0.24000	03/21/11	50,000,000.00	49,989,000.00	0.00	BNY	CITGM
NTRD	CPD	02/16/11	86139	FALCON ASSET SEC CO LLC CP	0.23000	03/22/11	35,000,000.00	34,992,397.22	0.00	BNY	RBCDR
NTRD	CPD	02/16/11	86140	COMMERZBANK US FINANCE INC CP	0.24000	03/30/11	50,000,000.00	49,986,000.00	0.00	BNY	MFR
NTRD	CPD	02/16/11	86141	CIESCO LLC CP	0.23000	04/01/11	47,532,000.00	47,518,638.23	0.00	BNY	CITGM
NTRD	CPD	02/16/11	86143	BRYANT PARK FUNDING LLC CP	0.24000	04/05/11	50,000,000.00	49,984,000.00	0.00	BNY	MS
NTRD	CPD	02/16/11	86142	DANSKE CORP CP	0.29000	04/11/11	22,000,000.00	21,990,430.00	0.00	BNY	ALA
NTRD	CPD	02/17/11	86150	ING US FUNDING LLC CP	0.23000	03/08/11	25,200,000.00	25,196,941.00	0.00	BNY	INGF
NTRD	CPD	02/17/11	86146	REGENCY MARKETS NO. 1 LLC CP	0.25000	03/17/11	21,546,000.00	21,541,810.50	0.00	BNY	CITGM
NTRD	CPD	02/17/11	86145	VARIABLE FUNDING CAP CO LLC CP	0.23000	03/23/11	50,000,000.00	49,989,138.89	0.00	BNY	WFI
NTRD	CPD	02/17/11	86151	COMMERZBANK US FINANCE INC CP	0.24000	03/25/11	40,000,000.00	39,990,400.00	0.00	BNY	MFR
NTRD	CPD	02/17/11	86148	ABBEY NATIONAL NA LLC CP	0.26000	03/28/11	50,000,000.00	49,985,916.67	0.00	BNY	MFR

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NTRD	CPD	02/17/11	86149	HSBC FINANCE CORP CP	0.23000	03/28/11	50,000,000.00	49,987,541.67	0.00	BNY	MFR
NTRD	CPD	02/17/11	86147	BARTON CAPITAL LLC CP	0.25000	04/11/11	25,000,000.00	24,990,798.61	0.00	BNY	JPM
NTRD	CPD	02/17/11	86155	DANSKE CORP CP	0.29000	04/11/11	25,000,000.00	24,989,326.39	0.00	BNY	ALA
NTRD	CPD	02/17/11	86152	THAMES ASSET GLOBAL SEC INC CP	0.25000	04/12/11	29,353,000.00	29,341,992.63	0.00	BNY	CITGM
NTRD	CPD	02/17/11	86153	THAMES ASSET GLOBAL SEC INC CP	0.24000	04/12/11	25,000,000.00	24,991,000.00	0.00	BNY	ALA
NTRD	CPD	02/18/11	86161	BARTON CAPITAL LLC CP	0.22000	03/22/11	50,000,000.00	49,990,222.22	0.00	BNY	JPM
NTRD	CPD	02/18/11	86163	COMMERZBANK US FINANCE INC CP	0.23000	03/23/11	50,000,000.00	49,989,458.33	0.00	BNY	ALA
NTRD	CPD	02/18/11	86158	ING US FUNDING LLC CP	0.23000	03/24/11	50,000,000.00	49,989,138.89	0.00	BNY	INGF
NTRD	CPD	02/18/11	86164	FALCON ASSET SEC CO LLC CP	0.23000	04/05/11	50,000,000.00	49,985,305.56	0.00	BNY	ALA
NTRD	CPD	02/18/11	86159	BARTON CAPITAL LLC CP	0.25000	04/06/11	45,000,000.00	44,985,312.50	0.00	BNY	RBCDR
NTRD	CPD	02/18/11	86162	SHEFFIELD RECEIVABLES CORP CP	0.23000	04/07/11	50,000,000.00	49,984,666.67	0.00	BNY	MS
NTRD	CPD	02/18/11	86165	FALCON ASSET SEC CO LLC CP	0.23500	04/12/11	50,000,000.00	49,982,701.39	0.00	BNY	LOOP
NTRD	CPD	02/18/11	86166	FALCON ASSET SEC CO LLC CP	0.23500	04/12/11	25,000,000.00	24,991,350.69	0.00	BNY	LOOP
NTRD	CPD	02/18/11	86160	SHEFFIELD RECEIVABLES CORP CP	0.24000	04/20/11	35,000,000.00	34,985,766.67	0.00	BNY	BCI
NTRD	CPD	02/22/11	86170	REGENCY MARKETS NO. 1 LLC CP	0.24000	03/21/11	50,000,000.00	49,991,000.00	0.00	BNY	ALA
NTRD	CPD	02/22/11	86172	FALCON ASSET SEC CO LLC CP	0.22000	03/25/11	49,550,000.00	49,540,613.03	0.00	BNY	JPM
NTRD	CPD	02/22/11	86171	DANSKE CORP CP	0.26000	03/31/11	27,000,000.00	26,992,785.00	0.00	BNY	ALA
NTRD	CPD	02/22/11	86168	CIESCO LLC CP	0.21000	04/01/11	50,000,000.00	49,988,916.67	0.00	BNY	CITGM
NTRD	CPD	02/22/11	86169	COMMERZBANK US FINANCE INC CP	0.25000	04/01/11	50,000,000.00	49,986,805.56	0.00	BNY	MFR
NTRD	CPD	02/22/11	86173	CRC FUNDING LLC CP	0.23000	04/07/11	30,000,000.00	29,991,566.67	0.00	BNY	JPM
NTRD	CPD	02/23/11	86179	REGENCY MARKETS NO. 1 LLC CP	0.25000	03/30/11	25,000,000.00	24,993,923.61	0.00	BNY	JPM
NTRD	CPD	02/23/11	86180	REGENCY MARKETS NO. 1 LLC CP	0.25000	03/30/11	25,014,000.00	25,007,920.21	0.00	BNY	JPM
NTRD	CPD	02/23/11	86181	JUPITER SEC CO LLC CP	0.22000	03/30/11	50,000,000.00	49,989,305.56	0.00	BNY	CITGM
NTRD	CPD	02/23/11	86177	CITIGROUP FUNDING INC CP	0.23000	03/31/11	32,000,000.00	31,992,640.00	0.00	BNY	CITGM
NTRD	CPD	02/23/11	86178	VARIABLE FUNDING CAP CO LLC CP	0.23000	03/31/11	25,000,000.00	24,994,250.00	0.00	BNY	WFI
NTRD	CPD	02/23/11	86183	ABBAY NATIONAL NA LLC CP	0.26000	04/01/11	50,000,000.00	49,986,638.89	0.00	BNY	MFR
NTRD	CPD	02/23/11	86176	FALCON ASSET SEC CO LLC CP	0.24000	04/05/11	25,000,000.00	24,993,166.67	0.00	BNY	JPM
NTRD	CPD	02/23/11	86182	SHEFFIELD RECEIVABLES CORP CP	0.23000	04/05/11	50,000,000.00	49,986,902.78	0.00	BNY	BCI
NTRD	CPD	02/23/11	86184	BARTON CAPITAL LLC CP	0.24000	04/15/11	20,000,000.00	19,993,200.00	0.00	BNY	CITGM
NTRD	CPD	02/24/11	86189	ING US FUNDING LLC CP	0.21000	03/09/11	50,000,000.00	49,996,208.33	0.00	BNY	INGF
NTRD	CPD	02/24/11	86190	ABBAY NATIONAL NA LLC CP	0.25000	03/31/11	50,000,000.00	49,987,847.22	0.00	BNY	MFR
NTRD	CPD	02/24/11	86193	COMMERZBANK US FINANCE INC CP	0.24000	04/04/11	50,000,000.00	49,987,000.00	0.00	BNY	MFR
NTRD	CPD	02/24/11	86191	BARTON CAPITAL LLC CP	0.23000	04/06/11	40,000,000.00	39,989,522.22	0.00	BNY	CITGM
NTRD	CPD	02/24/11	86192	BARTON CAPITAL LLC CP	0.23000	04/06/11	20,020,000.00	20,014,755.87	0.00	BNY	CITGM
NTRD	CPD	02/24/11	86186	FALCON ASSET SEC CO LLC CP	0.24000	04/15/11	50,000,000.00	49,983,333.33	0.00	BNY	JPM
NTRD	CPD	02/25/11	86205	ING US FUNDING LLC CP	0.23000	03/24/11	50,000,000.00	49,991,375.00	0.00	BNY	INGF
NTRD	CPD	02/25/11	86201	BRYANT PARK FUNDING LLC CP	0.22000	03/25/11	50,000,000.00	49,991,444.44	0.00	BNY	JPM
NTRD	CPD	02/25/11	86198	FALCON ASSET SEC CO LLC CP	0.22000	03/28/11	25,000,000.00	24,995,263.89	0.00	BNY	CITGM
NTRD	CPD	02/25/11	86202	JUPITER SEC CO LLC CP	0.22000	03/28/11	50,000,000.00	49,990,527.78	0.00	BNY	JPM
NTRD	CPD	02/25/11	86195	DANSKE CORP CP	0.25000	04/01/11	29,000,000.00	28,992,951.39	0.00	BNY	ALA

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NTRD	CPD	02/25/11	86203	ABBEY NATIONAL NA LLC CP	0.25000	04/04/11	50,000,000.00	49,986,805.56	0.00	BNY	MFR
NTRD	CPD	02/25/11	86199	COMMERZBANK US FINANCE INC CP	0.23000	04/05/11	50,000,000.00	49,987,541.67	0.00	BNY	ALA
NTRD	CPD	02/25/11	86204	CITIGROUP FUNDING INC CP	0.23000	04/06/11	50,000,000.00	49,987,222.22	0.00	BNY	CITGM
NTRD	CPD	02/25/11	86197	BARTON CAPITAL LLC CP	0.24000	04/11/11	50,000,000.00	49,985,000.00	0.00	BNY	CITGM
NTRD	CPD	02/25/11	86206	COMMERZBANK US FINANCE INC CP	0.24000	04/13/11	25,000,000.00	24,992,166.67	0.00	BNY	ALA
NTRD	CPD	02/25/11	86207	RBS FINANCE NV (NA) INC CP	0.21000	04/15/11	50,000,000.00	49,985,708.33	0.00	BNY	MFR
NTRD	CPD	02/25/11	86200	SHEFFIELD RECEIVABLES CORP CP	0.23000	04/25/11	20,000,000.00	19,992,461.11	0.00	BNY	LOOP
NTRD	CPD	02/28/11	86223	BRYANT PARK FUNDING LLC CP	0.23000	03/22/11	50,000,000.00	49,992,972.22	0.00	BNY	MS
NTRD	CPD	02/28/11	86224	BRYANT PARK FUNDING LLC CP	0.23000	03/22/11	25,000,000.00	24,996,486.11	0.00	BNY	MS
NTRD	CPD	02/28/11	86213	JUPITER SEC CO LLC CP	0.22000	03/29/11	45,000,000.00	44,992,025.00	0.00	BNY	CITGM
NTRD	CPD	02/28/11	86214	COMMERZBANK US FINANCE INC CP	0.24000	03/30/11	35,000,000.00	34,993,000.00	0.00	BNY	MFR
NTRD	CPD	02/28/11	86219	ABBEY NATIONAL NA LLC CP	0.25000	03/31/11	50,000,000.00	49,989,236.11	0.00	BNY	MFR
NTRD	CPD	02/28/11	86209	DANSKE CORP CP	0.25500	04/01/11	50,000,000.00	49,988,666.67	0.00	BNY	CITGM
NTRD	CPD	02/28/11	86210	DANSKE CORP CP	0.25500	04/01/11	25,000,000.00	24,994,333.33	0.00	BNY	CITGM
NTRD	CPD	02/28/11	86215	BARTON CAPITAL LLC CP	0.23000	04/13/11	25,000,000.00	24,992,972.22	0.00	BNY	ALA
NTRD	CPD	02/28/11	86216	SHEFFIELD RECEIVABLES CORP CP	0.23000	04/19/11	25,000,000.00	24,992,013.89	0.00	BNY	LOOP
CPD Total							5,099,301,000.00	5,097,987,234.79	0.00		
NTRD	NCD1	02/08/11	86084	UNION BK OF CALIFORNIA CD	0.27000	04/07/11	50,000,000.00	50,000,000.00	0.00	BNY	UNION
NTRD	NCD1	02/28/11	86217	UNION BK OF CALIFORNIA CD	0.25000	04/01/11	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	02/01/11	86046	BK OF MONTREAL CHICAGO CD	0.23000	03/03/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	02/01/11	86040	BARCLAYS BK PLC NY CD	0.23000	04/20/11	50,000,000.00	50,000,000.00	0.00	BNY	BCI
NTRD	YANK1	02/01/11	86041	BARCLAYS BK PLC NY CD	0.23000	04/20/11	39,000,000.00	39,000,000.00	0.00	BNY	BCI
NTRD	YANK1	02/02/11	86049	BNP PARIBAS SF CD	0.28000	04/01/11	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	02/02/11	86052	SOCIETE GENERALE NY CD	0.34000	04/05/11	50,000,000.00	50,000,860.62	0.00	BNY	MFR
NTRD	YANK1	02/04/11	86071	DEUTSCHE BK AG NY CD	0.26000	04/06/11	50,000,000.00	50,000,000.00	0.00	BNY	DBAG
NTRD	YANK1	02/08/11	86087	DEUTSCHE BK AG NY CD	0.26000	04/08/11	50,000,000.00	50,000,000.00	0.00	BNY	DBAG
NTRD	YANK1	02/09/11	86088	SVENSKA HANDELSBANKEN AB NY CD	0.25000	04/08/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	02/09/11	86089	SVENSKA HANDELSBANKEN AB NY CD	0.25000	04/08/11	25,000,000.00	25,000,000.00	0.00	BNY	TULL
NTRD	YANK1	02/09/11	86094	BNP PARIBAS SF CD	0.28000	04/08/11	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	02/10/11	86103	NORDEA BK FINLAND PLC NY CD	0.24000	04/06/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	02/14/11	86121	RABOBANK NEDERLAND NV NY CD	0.30500	04/08/11	25,000,000.00	25,002,013.43	27,534.72	BNY	JPM
NTRD	YANK1	02/15/11	86132	BNP PARIBAS SF CD	0.25000	03/18/11	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	02/15/11	86125	RABOBANK NEDERLAND NV NY CD	0.28000	04/13/11	50,000,000.00	50,003,160.59	12,833.33	BNY	GS
NTRD	YANK1	02/15/11	86133	BK OF NOVA SCOTIA HOUSTON CD	0.23000	04/20/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	02/15/11	86134	SVENSKA HANDELSBANKEN AB NY CD	0.24000	04/20/11	50,000,000.00	50,000,888.53	0.00	BNY	MFR
NTRD	YANK1	02/17/11	86154	TORONTO DOMINION BK NY CD	0.22000	04/20/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	02/22/11	86174	SVENSKA HANDELSBANKEN AB NY CD	0.24000	04/20/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period February 1, 2011 to February 28, 2011
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	YANK1	02/25/11	86187	CREDIT SUISSE NY CD	0.24000	04/20/11	50,000,000.00	50,000,000.00	0.00	BNY	CSFB
NTRD	YANK1	02/25/11	86188	CREDIT SUISSE NY CD	0.24000	04/20/11	25,000,000.00	25,000,000.00	0.00	BNY	CSFB
NTRD	YANK1	02/28/11	86221	BK OF NOVA SCOTIA HOUSTON CD	0.23000	04/20/11	50,000,000.00	50,000,000.00	0.00	BNY	MFR
NTRD	YANK1	02/28/11	86222	BK OF NOVA SCOTIA HOUSTON CD	0.23000	04/20/11	25,000,000.00	25,000,000.00	0.00	BNY	MFR
NTRD	YANK1	02/28/11	86211	SVENSKA HANDELSBANKEN AB NY CD	0.24000	04/25/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	02/28/11	86218	NORDEA BK FINLAND PLC NY CD	0.22000	04/29/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
YANK1 Total							1,089,000,000.00	1,089,006,923.17	40,368.05		
NTRD Total							6,293,301,000.00	6,291,994,157.96	40,368.05		
PSI Total							6,293,301,000.00	6,291,994,157.96	40,368.05		

Los Angeles County Treasurer
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 Purchase Detail Report
 Group: Specific Purpose Investments
 For the Period February 1, 2011 to February 28, 2011
 Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
SANIT	FHLB	02/16/11	85986	FHLB 2.55 (CALLABLE)	2.55000	02/16/16	40,000,000.00	40,000,000.00	0.00	BNY	RWB
SANIT	FHLB	02/16/11	85987	FHLB 2.50 (CALLABLE)	2.50000	02/16/16	19,300,000.00	19,300,000.00	0.00	BNY	MFR
FHLB Total							59,300,000.00	59,300,000.00	0.00		
SANIT	MCSA	02/17/11	85984	FNMA 2.00 (CALLABLE)	2.00000	02/17/16	50,000,000.00	50,000,000.00	0.00	BNY	MORCO
SANIT	MCSA	02/17/11	85985	FNMA 2.00 (CALLABLE)	2.00000	02/17/16	11,000,000.00	11,000,000.00	0.00	BNY	MORCO
MCSA Total							61,000,000.00	61,000,000.00	0.00		
SANIT - SANITATION DISTRICT Total							120,300,000.00	120,300,000.00	0.00		
SPI Total							120,300,000.00	120,300,000.00	0.00		

Los Angeles County Treasurer
Investment Transactions Journal
Sales Detail Report
Group: Pooled Surplus Investments
For the Period February 1, 2011 to February 28, 2011
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Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
02/02/11	NTRD	82849	FFCB 2.95 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
02/18/11	NTRD	80158	FFCB 3.25 (CALLABLE)	Call	100.0000	15,100,000.00	15,100,000.00	0.00	15,100,000.00	-68,211.63
			FFCB Total			40,100,000.00	40,100,000.00	0.00	40,100,000.00	-68,211.63
02/08/11	NTRD	85748	FHLB 0.40 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	50,000.00	50,050,000.00	0.00
02/08/11	NTRD	85749	FHLB 0.40 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	50,000.00	50,050,000.00	0.00
02/08/11	NTRD	85750	FHLB 0.40 (CALLABLE)	Call	100.0000	15,000,000.00	15,000,000.00	15,000.00	15,015,000.00	0.00
02/08/11	NTRD	85145	FHLB 0.40 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	25,000.00	25,025,000.00	0.00
02/11/11	NTRD	79980	FHLB 2.625 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	18,840.33
02/11/11	NTRD	79914	FHLB 2.625 (CALLABLE)	Call	100.0000	30,000,000.00	30,000,000.00	0.00	30,000,000.00	7,494.87
02/11/11	NTRD	80145	FHLB 2.625 (CALLABLE)	Call	100.0000	12,270,000.00	12,270,000.00	0.00	12,270,000.00	6,181.57
02/25/11	NTRD	80012	FHLB 2.75 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
			FHLB Total			232,270,000.00	232,270,000.00	140,000.00	232,410,000.00	32,516.77
02/25/11	NTRD	82968	FHLMC 3.00 (CALLABLE)	Call	100.0000	20,335,000.00	20,335,000.00	0.00	20,335,000.00	0.00
			FHLMC Total			20,335,000.00	20,335,000.00	0.00	20,335,000.00	0.00
	NTRD Total					292,705,000.00	292,705,000.00	140,000.00	292,845,000.00	-35,694.86
				PSI Total		292,705,000.00	292,705,000.00	140,000.00	292,845,000.00	-35,694.86

Los Angeles County Treasurer
Investment Transactions Journal
Sales Detail Report
Group: Specific Purpose Investments
For the Period February 1, 2011 to February 28, 2011
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
02/02/11	GF	03463	FLYING TRIANGLE LOAN	Call	100.0000	1,954.30	1,954.30	456.41	2,410.71	0.00
02/08/11	GF	12057	FLYING TRIANGLE LOAN	Call	100.0000	1,003.31	1,003.31	445.90	1,449.21	0.00
02/11/11	GF	14004	FLYING TRIANGLE LOAN	Call	100.0000	703.78	703.78	58.03	761.81	0.00
02/11/11	GF	16864	FLYING TRIANGLE LOAN	Call	100.0000	1,182.41	1,182.41	181.17	1,363.58	0.00
			FLYING TRIANGLE LOAN Total			4,843.80	4,843.80	1,141.51	5,985.31	0.00
			GF - GENERAL FUND Total			4,843.80	4,843.80	1,141.51	5,985.31	0.00
02/11/11	SANIT	82803	FNMA 2.25 (CALLABLE)	Call	100.0000	401,000.00	401,000.00	0.00	401,000.00	0.00
02/23/11	SANIT	85984	FNMA 2.00 (CALLABLE)	Sell	100.0000	50,000,000.00	50,000,000.00	16,666.67	50,016,666.67	0.00
02/23/11	SANIT	85985	FNMA 2.00 (CALLABLE)	Sell	100.0000	10,068,000.00	10,068,000.00	3,356.00	10,071,356.00	0.00
			MCSA-FNMA Total			60,469,000.00	60,469,000.00	20,022.67	60,489,022.67	0.00
02/23/11	SANIT	85986	FHLB 2.55 (CALLABLE)	Sell	100.0000	40,000,000.00	40,000,000.00	19,833.33	40,019,833.33	0.00
02/23/11	SANIT	85987	FHLB 2.50 (CALLABLE)	Sell	100.0000	19,300,000.00	19,300,000.00	9,381.94	19,309,381.94	0.00
			FHLB Total			59,300,000.00	59,300,000.00	29,215.27	59,329,215.27	0.00
			SANIT - SANITATION DISTRICT Total			119,769,000.00	119,769,000.00	49,237.94	119,818,237.94	0.00
			SPI Total			119,773,843.80	119,773,843.80	50,379.45	119,824,223.25	0.00

Los Angeles County Treasurer
 Comparison of Investment Cost to Market Value
 As of February 28, 2011
 Attachment IX

SECURITY TYPE	POOLED			SPECIFIC PURPOSE		
	Amortized Cost	Market Value	Difference	Amortized Cost	Market Value	Difference
Collateralized CD's	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Negotiable CD's	3,364,017,495.21	3,364,017,599.17	103.96	0.00	0.00	0.00
Euro CD's	0.00	0.00	0.00	0.00	0.00	0.00
Bankers Acceptances	99,440,807.17	99,443,157.80	2,350.63	0.00	0.00	0.00
Commercial Paper	8,029,123,136.51	8,028,372,531.08	(750,605.43)	0.00	0.00	0.00
Governments	1,636,407,688.32	1,633,362,747.50	(3,044,940.82)	87,123.64	107,316.44	20,192.80
Agencies	10,875,787,815.43	10,788,199,030.22	(87,588,785.21)	4,373,965.88	4,360,002.02	(13,963.86)
Municipals	50,000,000.00	50,000,000.00	0.00	5,165,000.00	5,165,000.00	0.00
Corp. & Deposit Notes	656,696,487.50	662,378,042.34	5,681,554.84	0.00	0.00	0.00
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	63,647,025.98	63,647,025.98	0.00
TOTAL	<u>\$24,711,473,430.14</u>	<u>\$24,625,773,108.11</u>	<u>(\$85,700,322.03)</u>	<u>\$73,273,115.50</u>	<u>\$73,279,344.44</u>	<u>\$6,228.94</u>

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 0.20% of the PSI Portfolio.

Los Angeles County Treasurer
Market Pricing Exceptions
As of February 28, 2011
Attachment IXa

Security ID	Security Description	Calculated Market Price
85778	BK OF AMERICA NA BK NOTE	100.00240509
85779	BK OF AMERICA NA BK NOTE	100.00240509
85759	BK OF AMERICA NA BK NOTE	100.00248763
83923	ROYAL BK OF CANADA NY FRN	99.95000000
85957	ROYAL BK OF CANADA NY FRN	99.95000000
85958	ROYAL BK OF CANADA NY FRN	99.95000000
86027	UNION BK OF CALIFORNIA CD	100.00066620
86033	UNION BK OF CALIFORNIA CD	99.99999512
86084	UNION BK OF CALIFORNIA CD	99.99999573
85923	CITIBANK NA CD	99.99998824
85937	UNION BK OF CALIFORNIA CD	99.99857283
85955	BK OF MONTREAL CHICAGO CD	100.00016654
85956	BK OF MONTREAL CHICAGO CD	100.00016654
86031	SOCIETE GENERALE NY CD	100.00033322
85495	RABOBANK NEDERLAND NV NY CD	100.00027745
85799	NORDEA BK FINLAND PLC NY CD	100.00019424
86046	BK OF MONTREAL CHICAGO CD	100.00033305
86028	BNP PARIBAS SF CD	100.00049965
85968	BK OF MONTREAL CHICAGO CD	100.00041629
85833	TORONTO DOMINION BK NY CD	100.00044368
85835	SOCIETE GENERALE NY CD	100.00155446
85836	SOCIETE GENERALE NY CD	100.00155446
85856	BNP PARIBAS SF CD	100.00266445
85578	RABOBANK NEDERLAND NV NY CD	100.00174688
85531	TORONTO DOMINION BK NY CD	100.00276971
85378	A & NZ BANKING GROUP NY CD	100.00332470
85642	SVENSKA HANDELSBANKEN AB NY CD	100.00243860
85643	SVENSKA HANDELSBANKEN AB NY CD	100.00243860
85667	WESTPAC BANKING CORP NY CD	100.00093922
86132	BNP PARIBAS SF CD	100.00149884
85963	BNP PARIBAS SF CD	100.00349472
85724	DNB NOR BANK ASA NY CD	100.00190804
85715	ROYAL BK OF CANADA NY CD	100.00068592
85796	TORONTO DOMINION BK NY CD	99.99999265
85974	NORDEA BK FINLAND PLC NY CD	99.99930163
85992	CREDIT SUISSE NY CD	99.99666267
86022	DNB NOR BANK ASA NY CD	99.99666296
85803	BK OF NOVA SCOTIA HOUSTON CD	100.00082265
85735	NORDEA BK FINLAND PLC NY CD	100.00082212
86011	WESTPAC BANKING CORP NY CD	99.99569090
85980	DEUTSCHE BK AG NY CD	99.99913338
85981	DEUTSCHE BK AG NY CD	99.99913338
86035	NORDEA BK FINLAND PLC NY CD	99.99827366
86049	BNP PARIBAS SF CD	100.00088382
85975	BK OF NOVA SCOTIA HOUSTON CD	99.99707798
86052	SOCIETE GENERALE NY CD	100.00699148
86071	DEUTSCHE BK AG NY CD	99.99896770
86103	NORDEA BK FINLAND PLC NY CD	99.99691419
86121	RABOBANK NEDERLAND NV NY CD	100.00375488
86087	DEUTSCHE BK AG NY CD	99.99891276
86088	SVENSKA HANDELSBANKEN AB NY CD	99.99783011
86089	SVENSKA HANDELSBANKEN AB NY CD	99.99783011
86094	BNP PARIBAS SF CD	100.00107870
86125	RABOBANK NEDERLAND NV NY CD	100.00121002
85938	CIBC NY CD	99.99721285
85925	RABOBANK NEDERLAND NV NY CD	99.99998882
85946	CIBC NY CD	99.99715739
85947	CIBC NY CD	99.99715739
86040	BARCLAYS BK PLC NY CD	99.99432890
86041	BARCLAYS BK PLC NY CD	99.99432890
86133	BK OF NOVA SCOTIA HOUSTON CD	99.99433232
86134	SVENSKA HANDELSBANKEN AB NY CD	99.99574831
86154	TORONTO DOMINION BK NY CD	99.99291680
86174	SVENSKA HANDELSBANKEN AB NY CD	99.99575010
86187	CREDIT SUISSE NY CD	99.99575086

Los Angeles County Treasurer
Market Pricing Exceptions
As of February 28, 2011
Attachment IXa

<u>Security ID</u>	<u>Security Description</u>	<u>Calculated Market Price</u>
86188	CREDIT SUISSE NY CD	99.99575086
85654	WESTPAC BANKING CORP NY CD	99.99856316
85915	BARCLAYS BK PLC NY CD	99.99704541
85916	BARCLAYS BK PLC NY CD	99.99704541
85921	CIBC NY CD	99.99704541
85942	BK OF NOVA SCOTIA HOUSTON CD	99.99704596
85943	BK OF NOVA SCOTIA HOUSTON CD	99.99704596
85641	WESTPAC BANKING CORP NY CD	100.00604730
85140	BARCLAYS BK PLC NY CD	100.09920555
86221	BK OF NOVA SCOTIA HOUSTON CD	99.99433550
86222	BK OF NOVA SCOTIA HOUSTON CD	99.99433550
86218	NORDEA BK FINLAND PLC NY CD	99.99167041
86211	SVENSKA HANDELSBANKEN AB NY CD	99.99533529
86217	UNION BK OF CALIFORNIA CD	99.99822265

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of February 28, 2011
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BA	85843	BK OF AMERICA NA BA	0.27000	03/14/11	50,000,000.00	49,995,125.00	49,994,575.00
PSI	NTRD	BA	86017	BK OF AMERICA NA BA	0.29000	04/04/11	20,000,000.00	19,994,522.22	19,995,476.00
PSI	NTRD	BA	86016	BK OF AMERICA NA BA	0.29000	04/20/11	29,463,027.00	29,451,159.95	29,453,106.80
Total BA							99,463,027.00	99,440,807.17	99,443,157.80
PSI	NTRD	BAN	83163	LACCAL BANS	0.67600	06/30/12	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	83362	LACCAL BANS	0.67600	06/30/12	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	84700	LACCAL BANS	0.67600	06/30/13	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	85107	LACCAL BANS	0.67600	06/30/13	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	85565	LACCAL BANS	0.67600	06/30/13	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	86157	LACCAL BANS	0.64500	06/30/13	5,000,000.00	5,000,000.00	5,000,000.00
Total BAN							50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	BNOT	85778	BK OF AMERICA NA BK NOTE	0.30000	03/29/11	50,000,000.00	50,000,000.00	50,001,200.00
PSI	NTRD	BNOT	85779	BK OF AMERICA NA BK NOTE	0.30000	03/29/11	23,000,000.00	23,000,000.00	23,000,552.00
PSI	NTRD	BNOT	85759	BK OF AMERICA NA BK NOTE	0.30000	03/30/11	50,000,000.00	50,000,000.00	50,001,240.00
Total BNOT							123,000,000.00	123,000,000.00	123,002,992.00
PSI	NTRD	BNOT3	80744	US BANK NA BK NOTE	6.37500	08/01/11	8,000,000.00	8,091,762.64	8,195,360.00
Total BNOT3							8,000,000.00	8,091,762.64	8,195,360.00
PSI	NTRD	CNFL	80465	GE CAPITAL CORP FRN	0.39438	04/28/11	50,000,000.00	49,555,925.43	50,009,500.00
PSI	NTRD	CNFL	83923	ROYAL BK OF CANADA NY FRN	0.29594	06/01/11	50,000,000.00	50,000,000.00	49,975,000.00
PSI	NTRD	CNFL	80609	GE CAPITAL CORP FRN	0.38300	08/15/11	5,000,000.00	4,879,877.88	5,002,150.00
PSI	NTRD	CNFL	80610	GE CAPITAL CORP FRN	0.38300	08/15/11	15,000,000.00	14,683,191.18	15,006,450.00
PSI	NTRD	CNFL	84432	TOYOTA MOTOR CREDIT CORP FRN	0.52438	07/27/12	50,000,000.00	50,000,000.00	50,166,000.00
PSI	NTRD	CNFL	85269	TOYOTA MOTOR CREDIT CORP FRN	0.46300	11/15/12	50,000,000.00	50,000,000.00	50,098,500.00
Total CNFL							220,000,000.00	219,118,994.49	220,257,600.00
PSI	NTRD	CNFM	85957	ROYAL BK OF CANADA NY FRN	0.26400	03/14/11	20,000,000.00	20,000,238.33	19,990,000.00
PSI	NTRD	CNFM	85958	ROYAL BK OF CANADA NY FRN	0.26300	03/18/11	37,000,000.00	37,000,568.52	36,981,500.00
PSI	NTRD	CNFM	85584	WESTPAC BANKING CORP NY FRN	0.33900	12/13/11	50,000,000.00	50,001,971.65	49,978,650.00
PSI	NTRD	CNFM	85585	WESTPAC BANKING CORP NY FRN	0.33900	12/13/11	50,000,000.00	50,001,971.65	49,978,650.00
Total CNFM							157,000,000.00	157,004,750.15	156,928,800.00
PSI	NTRD	CNFX	80418	GE CAPITAL CORP MTN	5.00000	11/15/11	2,518,000.00	2,521,407.32	2,593,489.64
PSI	NTRD	CNFX	80419	GE CAPITAL CORP MTN	5.00000	11/15/11	3,000,000.00	3,004,059.56	3,089,940.00
PSI	NTRD	CNFX	80522	GE CAPITAL CORP MTN	5.00000	11/15/11	1,157,000.00	1,160,817.06	1,191,686.86
PSI	NTRD	CNFX	80769	GE CAPITAL CORP MTN	5.00000	11/15/11	10,000,000.00	10,071,407.59	10,299,800.00
PSI	NTRD	CNFX	80593	GE CAPITAL CORP MTN	4.37500	11/21/11	1,500,000.00	1,499,220.92	1,541,055.00
PSI	NTRD	CNFX	80245	GE CAPITAL CORP MTN	5.87500	02/15/12	9,000,000.00	8,749,519.59	9,448,470.00
PSI	NTRD	CNFX	80466	GE CAPITAL CORP MTN	5.87500	02/15/12	10,000,000.00	10,023,803.45	10,498,300.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of February 28, 2011
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CNFX	80700	GE CAPITAL CORP MTN	5.87500	02/15/12	10,000,000.00	10,077,171.92	10,498,300.00
PSI	NTRD	CNFX	80743	GE CAPITAL CORP MTN	5.87500	02/15/12	10,000,000.00	10,073,582.30	10,498,300.00
PSI	NTRD	CNFX	80208	CHEVRON CORP MTN	3.45000	03/03/12	50,000,000.00	49,998,992.70	51,311,000.00
PSI	NTRD	CNFX	80257	GE CAPITAL CORP MTN	4.37500	03/03/12	5,900,000.00	5,651,720.18	6,103,786.00
PSI	NTRD	CNFX	81648	BARCLAYS BK PLC NY MTN	5.45000	09/12/12	10,606,000.00	11,025,325.76	11,275,662.84
PSI	NTRD	CNFX	85361	GE CAPITAL CORP MTN	2.80000	01/08/13	25,000,000.00	25,623,951.87	25,643,500.00
Total CNFX							148,681,000.00	149,480,980.22	153,993,290.34
PSI	NTRD	CPD	85784	THAMES ASSET GLOBAL SEC INC CP	0.26000	03/01/11	50,000,000.00	50,000,000.00	49,996,415.00
PSI	NTRD	CPD	85785	THAMES ASSET GLOBAL SEC INC CP	0.26000	03/01/11	27,399,000.00	27,399,000.00	27,397,035.49
PSI	NTRD	CPD	85820	VARIABLE FUNDING CAP CO LLC CP	0.25000	03/01/11	50,000,000.00	50,000,000.00	49,997,415.00
PSI	NTRD	CPD	85905	ING US FUNDING LLC CP	0.24000	03/01/11	50,000,000.00	50,000,000.00	49,996,415.00
PSI	NTRD	CPD	85935	DEUTSCHE BK FINANCIAL LLC CP	0.25000	03/01/11	50,000,000.00	50,000,000.00	49,996,415.00
PSI	NTRD	CPD	86045	HSBC FINANCE CORP CP	0.23000	03/01/11	50,000,000.00	50,000,000.00	49,996,415.00
PSI	NTRD	CPD	85815	TOYOTA MOTOR CREDIT CORP CP	0.25000	03/02/11	50,000,000.00	49,999,652.78	49,997,150.00
PSI	NTRD	CPD	85837	THUNDER BAY FUNDING LLC CP	0.25000	03/02/11	40,000,000.00	39,999,722.22	39,996,788.00
PSI	NTRD	CPD	85846	THUNDER BAY FUNDING LLC CP	0.25000	03/02/11	22,367,000.00	22,366,844.67	22,365,203.93
PSI	NTRD	CPD	85852	THUNDER BAY FUNDING LLC CP	0.24000	03/02/11	50,000,000.00	49,999,666.67	49,995,985.00
PSI	NTRD	CPD	86015	DEUTSCHE BK FINANCIAL LLC CP	0.23000	03/02/11	50,000,000.00	49,999,680.56	49,995,985.00
PSI	NTRD	CPD	86023	VARIABLE FUNDING CAP CO LLC CP	0.23000	03/02/11	25,000,000.00	24,999,840.28	24,998,575.00
PSI	NTRD	CPD	86025	COMMERZBANK US FINANCE INC CP	0.24000	03/02/11	50,000,000.00	49,999,666.67	49,995,985.00
PSI	NTRD	CPD	85894	FALCON ASSET SEC CO LLC CP	0.24000	03/03/11	40,000,000.00	39,999,466.67	39,996,444.00
PSI	NTRD	CPD	85972	CITIGROUP FUNDING INC CP	0.26000	03/03/11	32,000,000.00	31,999,537.78	31,997,155.20
PSI	NTRD	CPD	86024	BRYANT PARK FUNDING LLC CP	0.23000	03/03/11	50,000,000.00	49,999,361.11	49,995,555.00
PSI	NTRD	CPD	85826	COMMERZBANK US FINANCE INC CP	0.28000	03/04/11	50,000,000.00	49,998,833.33	49,995,125.00
PSI	NTRD	CPD	85907	BARTON CAPITAL LLC CP	0.25000	03/04/11	50,000,000.00	49,998,958.33	49,995,125.00
PSI	NTRD	CPD	85927	BARTON CAPITAL LLC CP	0.24000	03/04/11	33,012,000.00	33,011,339.76	33,008,781.33
PSI	NTRD	CPD	85934	ING US FUNDING LLC CP	0.24000	03/04/11	50,000,000.00	49,999,000.00	49,995,125.00
PSI	NTRD	CPD	85948	ABBAY NATIONAL NA LLC CP	0.27000	03/04/11	50,000,000.00	49,998,875.00	49,996,625.00
PSI	NTRD	CPD	85950	BARTON CAPITAL LLC CP	0.24000	03/04/11	30,000,000.00	29,999,400.00	29,997,075.00
PSI	NTRD	CPD	86000	CITIGROUP FUNDING INC CP	0.26000	03/04/11	45,000,000.00	44,999,025.00	44,995,612.50
PSI	NTRD	CPD	86001	DANSKE CORP CP	0.28000	03/04/11	40,000,000.00	39,999,066.67	39,996,100.00
PSI	NTRD	CPD	86034	COMMERZBANK US FINANCE INC CP	0.24000	03/04/11	50,000,000.00	49,999,000.00	49,995,125.00
PSI	NTRD	CPD	86065	THAMES ASSET GLOBAL SEC INC CP	0.24000	03/04/11	25,000,000.00	24,999,500.00	24,997,562.50
PSI	NTRD	CPD	85818	SHEFFIELD RECEIVABLES CORP CP	0.25000	03/07/11	50,000,000.00	49,997,916.67	49,995,830.00
PSI	NTRD	CPD	85819	SHEFFIELD RECEIVABLES CORP CP	0.25000	03/07/11	9,500,000.00	9,499,604.17	9,499,207.70
PSI	NTRD	CPD	85831	CIESCO LLC CP	0.25000	03/07/11	50,000,000.00	49,997,916.67	49,993,830.00
PSI	NTRD	CPD	85887	FALCON ASSET SEC CO LLC CP	0.24000	03/07/11	22,000,000.00	21,999,120.00	21,997,285.20
PSI	NTRD	CPD	85914	BARTON CAPITAL LLC CP	0.24000	03/07/11	25,010,000.00	25,008,999.60	25,006,913.77
PSI	NTRD	CPD	85965	ING US FUNDING LLC CP	0.24000	03/07/11	30,000,000.00	29,998,800.00	29,996,298.00
PSI	NTRD	CPD	85971	BARTON CAPITAL LLC CP	0.24000	03/07/11	30,011,000.00	30,009,799.56	30,007,296.64
PSI	NTRD	CPD	85996	CRC FUNDING LLC CP	0.22000	03/07/11	50,000,000.00	49,998,166.67	49,993,830.00

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	CPD	86004	CRC FUNDING LLC CP	0.22000	03/07/11	40,000,000.00	39,998,533.33	39,995,064.00
PSI	NTRD	CPD	85824	CIESCO LLC CP	0.25000	03/08/11	25,000,000.00	24,998,784.72	24,996,700.00
PSI	NTRD	CPD	85903	FALCON ASSET SEC CO LLC CP	0.24000	03/08/11	36,300,000.00	36,298,306.00	36,295,208.40
PSI	NTRD	CPD	85988	FALCON ASSET SEC CO LLC CP	0.23000	03/08/11	27,000,000.00	26,998,792.50	26,996,436.00
PSI	NTRD	CPD	86029	ING US FUNDING LLC CP	0.24000	03/08/11	50,000,000.00	49,997,666.67	49,993,400.00
PSI	NTRD	CPD	86032	ABBAY NATIONAL NA LLC CP	0.25000	03/08/11	50,000,000.00	49,997,569.44	49,995,565.00
PSI	NTRD	CPD	86061	THUNDER BAY FUNDING LLC CP	0.23000	03/08/11	50,000,000.00	49,997,763.89	49,993,400.00
PSI	NTRD	CPD	86063	BARTON CAPITAL LLC CP	0.24000	03/08/11	20,000,000.00	19,999,066.67	19,997,360.00
PSI	NTRD	CPD	86102	BRYANT PARK FUNDING LLC CP	0.22000	03/08/11	40,000,000.00	39,998,288.89	39,994,720.00
PSI	NTRD	CPD	86150	ING US FUNDING LLC CP	0.23000	03/08/11	25,200,000.00	25,198,873.00	25,196,673.60
PSI	NTRD	CPD	85895	THAMES ASSET GLOBAL SEC INC CP	0.25000	03/09/11	50,000,000.00	49,997,222.22	49,992,970.00
PSI	NTRD	CPD	85899	THAMES ASSET GLOBAL SEC INC CP	0.26000	03/09/11	25,000,000.00	24,998,555.56	24,996,485.00
PSI	NTRD	CPD	85930	THAMES ASSET GLOBAL SEC INC CP	0.26000	03/09/11	50,000,000.00	49,997,111.11	49,992,970.00
PSI	NTRD	CPD	86048	BARTON CAPITAL LLC CP	0.23000	03/09/11	20,000,000.00	19,998,977.78	19,997,188.00
PSI	NTRD	CPD	86055	CAFCO LLC CP	0.23000	03/09/11	50,000,000.00	49,997,444.44	49,992,970.00
PSI	NTRD	CPD	86189	ING US FUNDING LLC CP	0.21000	03/09/11	50,000,000.00	49,997,666.66	49,992,970.00
PSI	NTRD	CPD	85763	REGENCY MARKETS NO. 1 LLC CP	0.28000	03/10/11	49,811,000.00	49,807,513.23	49,803,568.20
PSI	NTRD	CPD	85802	THAMES ASSET GLOBAL SEC INC CP	0.26000	03/10/11	50,000,000.00	49,996,750.00	49,992,540.00
PSI	NTRD	CPD	85970	ING US FUNDING LLC CP	0.24000	03/10/11	50,000,000.00	49,997,000.00	49,992,540.00
PSI	NTRD	CPD	86056	CRC FUNDING LLC CP	0.23000	03/10/11	25,000,000.00	24,998,562.50	24,996,270.00
PSI	NTRD	CPD	86064	CRC FUNDING LLC CP	0.23000	03/10/11	25,000,000.00	24,998,562.50	24,996,270.00
PSI	NTRD	CPD	86076	ABBAY NATIONAL NA LLC CP	0.26000	03/10/11	50,000,000.00	49,996,750.00	49,995,040.00
PSI	NTRD	CPD	86101	JUPITER SEC CO LLC CP	0.23000	03/10/11	22,600,000.00	22,598,700.50	22,596,628.08
PSI	NTRD	CPD	85940	FALCON ASSET SEC CO LLC CP	0.24000	03/11/11	40,250,000.00	40,247,316.67	40,243,648.55
PSI	NTRD	CPD	85979	BRYANT PARK FUNDING LLC CP	0.25000	03/11/11	50,000,000.00	49,996,527.78	49,992,110.00
PSI	NTRD	CPD	86109	REGENCY MARKETS NO. 1 LLC CP	0.24000	03/11/11	25,000,000.00	24,998,333.33	24,996,055.00
PSI	NTRD	CPD	86110	JUPITER SEC CO LLC CP	0.23000	03/11/11	25,000,000.00	24,998,402.78	24,996,055.00
PSI	NTRD	CPD	86010	ING US FUNDING LLC CP	0.24000	03/14/11	50,000,000.00	49,995,666.67	49,990,815.00
PSI	NTRD	CPD	86044	ABBAY NATIONAL NA LLC CP	0.28000	03/14/11	50,000,000.00	49,994,944.45	49,993,985.00
PSI	NTRD	CPD	86059	ABBAY NATIONAL NA LLC CP	0.26000	03/14/11	50,000,000.00	49,995,305.56	49,993,985.00
PSI	NTRD	CPD	86081	CAFCO LLC CP	0.23000	03/14/11	50,000,000.00	49,995,847.22	49,990,815.00
PSI	NTRD	CPD	86115	REGENCY MARKETS NO. 1 LLC CP	0.25000	03/14/11	37,000,000.00	36,996,659.72	36,993,203.10
PSI	NTRD	CPD	86120	REGENCY MARKETS NO. 1 LLC CP	0.24000	03/14/11	42,548,000.00	42,544,312.51	42,540,183.93
PSI	NTRD	CPD	85882	HSBC FINANCE CORP CP	0.23000	03/15/11	50,000,000.00	49,995,527.78	49,990,385.00
PSI	NTRD	CPD	85918	VARIABLE FUNDING CAP CO LLC CP	0.25000	03/15/11	25,000,000.00	24,997,569.45	24,996,860.00
PSI	NTRD	CPD	85945	DANSKE CORP CP	0.29500	03/15/11	32,000,000.00	31,996,328.89	31,993,846.40
PSI	NTRD	CPD	85983	SHEFFIELD RECEIVABLES CORP CP	0.23000	03/15/11	50,000,000.00	49,995,527.78	49,993,720.00
PSI	NTRD	CPD	86003	COMMERZBANK US FINANCE INC CP	0.25000	03/15/11	50,000,000.00	49,995,138.89	49,990,385.00
PSI	NTRD	CPD	86012	ING US FUNDING LLC CP	0.24000	03/15/11	50,000,000.00	49,995,333.33	49,990,385.00
PSI	NTRD	CPD	86050	ING US FUNDING LLC CP	0.24000	03/15/11	50,000,000.00	49,995,333.33	49,990,385.00
PSI	NTRD	CPD	86051	DEUTSCHE BK FINANCIAL LLC CP	0.24000	03/15/11	50,000,000.00	49,995,333.33	49,990,385.00
PSI	NTRD	CPD	86057	JUPITER SEC CO LLC CP	0.23000	03/15/11	50,000,000.00	49,995,527.78	49,990,385.00

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	CPD	86130	REGENCY MARKETS NO. 1 LLC CP	0.25000	03/15/11	27,084,000.00	27,081,366.84	27,078,791.75
PSI	NTRD	CPD	86131	FALCON ASSET SEC CO LLC CP	0.23000	03/15/11	50,000,000.00	49,995,527.78	49,990,385.00
PSI	NTRD	CPD	85960	RBS FINANCE NV (NA) INC CP	0.24000	03/16/11	25,000,000.00	24,997,500.00	24,994,977.50
PSI	NTRD	CPD	85961	THUNDER BAY FUNDING LLC CP	0.24000	03/16/11	35,000,000.00	34,996,500.00	34,992,968.50
PSI	NTRD	CPD	86068	ING US FUNDING LLC CP	0.23000	03/16/11	30,000,000.00	29,997,125.00	29,993,973.00
PSI	NTRD	CPD	86073	CITIGROUP FUNDING INC CP	0.24000	03/16/11	25,000,000.00	24,997,500.00	24,994,977.50
PSI	NTRD	CPD	86082	ABBEY NATIONAL NA LLC CP	0.26000	03/16/11	50,000,000.00	49,994,583.33	49,993,455.00
PSI	NTRD	CPD	86085	BARTON CAPITAL LLC CP	0.23000	03/16/11	50,000,000.00	49,995,208.33	49,989,955.00
PSI	NTRD	CPD	86054	SHEFFIELD RECEIVABLES CORP CP	0.23000	03/17/11	50,000,000.00	49,994,888.89	49,993,190.00
PSI	NTRD	CPD	86079	CRC FUNDING LLC CP	0.23000	03/17/11	30,000,000.00	29,996,933.33	29,993,715.00
PSI	NTRD	CPD	86083	CAFCO LLC CP	0.22000	03/17/11	21,000,000.00	20,997,946.67	20,995,600.50
PSI	NTRD	CPD	86097	BARTON CAPITAL LLC CP	0.23000	03/17/11	25,000,000.00	24,997,444.44	24,994,762.50
PSI	NTRD	CPD	86117	THUNDER BAY FUNDING LLC CP	0.22000	03/17/11	50,000,000.00	49,995,111.11	49,989,525.00
PSI	NTRD	CPD	86126	THUNDER BAY FUNDING LLC CP	0.22000	03/17/11	6,930,000.00	6,929,322.40	6,928,548.17
PSI	NTRD	CPD	86129	VARIABLE FUNDING CAP CO LLC CP	0.23000	03/17/11	35,000,000.00	34,996,422.22	34,995,233.00
PSI	NTRD	CPD	86146	REGENCY MARKETS NO. 1 LLC CP	0.25000	03/17/11	21,546,000.00	21,543,606.00	21,541,486.11
PSI	NTRD	CPD	85944	THAMES ASSET GLOBAL SEC INC CP	0.26000	03/18/11	30,000,000.00	29,996,316.67	29,993,457.00
PSI	NTRD	CPD	86070	BARTON CAPITAL LLC CP	0.23000	03/18/11	25,868,000.00	25,865,190.45	25,862,358.19
PSI	NTRD	CPD	86074	CAFCO LLC CP	0.24000	03/18/11	50,000,000.00	49,994,333.33	49,989,095.00
PSI	NTRD	CPD	86075	CAFCO LLC CP	0.24000	03/18/11	25,000,000.00	24,997,166.67	24,994,547.50
PSI	NTRD	CPD	86080	CRC FUNDING LLC CP	0.23000	03/18/11	30,000,000.00	29,996,741.67	29,993,457.00
PSI	NTRD	CPD	86091	FALCON ASSET SEC CO LLC CP	0.23000	03/18/11	50,000,000.00	49,994,569.45	49,989,095.00
PSI	NTRD	CPD	86096	ABBEY NATIONAL NA LLC CP	0.27000	03/18/11	50,000,000.00	49,993,625.00	49,992,930.00
PSI	NTRD	CPD	85952	HSBC FINANCE CORP CP	0.25000	03/21/11	50,000,000.00	49,993,055.56	49,987,805.00
PSI	NTRD	CPD	85962	SHEFFIELD RECEIVABLES CORP CP	0.25000	03/21/11	25,000,000.00	24,996,527.78	24,996,067.50
PSI	NTRD	CPD	85977	SHEFFIELD RECEIVABLES CORP CP	0.25000	03/21/11	40,000,000.00	39,994,444.44	39,993,708.00
PSI	NTRD	CPD	86005	BARTON CAPITAL LLC CP	0.24000	03/21/11	30,022,000.00	30,017,997.07	30,014,677.63
PSI	NTRD	CPD	86067	SHEFFIELD RECEIVABLES CORP CP	0.23000	03/21/11	50,000,000.00	49,993,611.11	49,992,135.00
PSI	NTRD	CPD	86135	JUPITER SEC CO LLC CP	0.23000	03/21/11	25,000,000.00	24,996,805.55	24,993,902.50
PSI	NTRD	CPD	86138	CITIGROUP FUNDING INC CP	0.24000	03/21/11	50,000,000.00	49,993,333.33	49,987,805.00
PSI	NTRD	CPD	86170	REGENCY MARKETS NO. 1 LLC CP	0.24000	03/21/11	50,000,000.00	49,993,333.33	49,987,805.00
PSI	NTRD	CPD	85951	FALCON ASSET SEC CO LLC CP	0.24000	03/22/11	25,000,000.00	24,996,500.00	24,993,687.50
PSI	NTRD	CPD	85964	COMMERZBANK US FINANCE INC CP	0.28000	03/22/11	50,000,000.00	49,991,833.33	49,987,375.00
PSI	NTRD	CPD	86093	CITIGROUP FUNDING INC CP	0.24000	03/22/11	45,000,000.00	44,993,700.00	44,988,637.50
PSI	NTRD	CPD	86112	COMMERZBANK US FINANCE INC CP	0.24500	03/22/11	50,000,000.00	49,992,854.17	49,987,375.00
PSI	NTRD	CPD	86139	FALCON ASSET SEC CO LLC CP	0.23000	03/22/11	35,000,000.00	34,995,304.17	34,991,162.50
PSI	NTRD	CPD	86161	BARTON CAPITAL LLC CP	0.22000	03/22/11	50,000,000.00	49,993,583.33	49,987,375.00
PSI	NTRD	CPD	86223	BRYANT PARK FUNDING LLC CP	0.23000	03/22/11	50,000,000.00	49,993,291.66	49,990,000.00
PSI	NTRD	CPD	86224	BRYANT PARK FUNDING LLC CP	0.23000	03/22/11	25,000,000.00	24,996,645.83	24,995,000.00
PSI	NTRD	CPD	86066	ABBEY NATIONAL NA LLC CP	0.28000	03/23/11	50,000,000.00	49,991,444.44	49,991,610.00
PSI	NTRD	CPD	86106	FALCON ASSET SEC CO LLC CP	0.23000	03/23/11	50,000,000.00	49,992,972.22	49,986,940.00
PSI	NTRD	CPD	86111	ING US FUNDING LLC CP	0.23500	03/23/11	50,000,000.00	49,992,819.44	49,986,940.00

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PSI	NTRD	CPD	86145	VARIABLE FUNDING CAP CO LLC CP	0.23000	03/23/11	50,000,000.00	49,992,972.22	49,991,610.00
PSI	NTRD	CPD	86163	COMMERZBANK US FINANCE INC CP	0.23000	03/23/11	50,000,000.00	49,992,972.22	49,986,940.00
PSI	NTRD	CPD	85772	SHEFFIELD RECEIVABLES CORP CP	0.29000	03/24/11	30,000,000.00	29,994,441.67	29,994,807.00
PSI	NTRD	CPD	86037	FALCON ASSET SEC CO LLC CP	0.24000	03/24/11	25,000,000.00	24,996,166.67	24,993,255.00
PSI	NTRD	CPD	86100	JUPITER SEC CO LLC CP	0.23000	03/24/11	50,000,000.00	49,992,652.78	49,986,510.00
PSI	NTRD	CPD	86122	ABBEY NATIONAL NA LLC CP	0.26000	03/24/11	50,000,000.00	49,991,694.45	49,991,345.00
PSI	NTRD	CPD	86136	COMMERZBANK US FINANCE INC CP	0.24000	03/24/11	50,000,000.00	49,992,333.34	49,986,510.00
PSI	NTRD	CPD	86158	ING US FUNDING LLC CP	0.23000	03/24/11	50,000,000.00	49,992,652.78	49,986,510.00
PSI	NTRD	CPD	86205	ING US FUNDING LLC CP	0.23000	03/24/11	50,000,000.00	49,992,652.78	49,986,510.00
PSI	NTRD	CPD	86026	FALCON ASSET SEC CO LLC CP	0.24000	03/25/11	25,000,000.00	24,996,000.00	24,993,040.00
PSI	NTRD	CPD	86058	DANSKE CORP CP	0.28000	03/25/11	50,000,000.00	49,990,666.67	49,986,080.00
PSI	NTRD	CPD	86127	BRYANT PARK FUNDING LLC CP	0.24000	03/25/11	50,000,000.00	49,992,000.00	49,986,080.00
PSI	NTRD	CPD	86151	COMMERZBANK US FINANCE INC CP	0.24000	03/25/11	40,000,000.00	39,993,600.00	39,988,864.00
PSI	NTRD	CPD	86172	FALCON ASSET SEC CO LLC CP	0.22000	03/25/11	49,550,000.00	49,542,732.67	49,536,205.28
PSI	NTRD	CPD	86201	BRYANT PARK FUNDING LLC CP	0.22000	03/25/11	50,000,000.00	49,992,666.66	49,986,080.00
PSI	NTRD	CPD	85994	CIESCO LLC CP	0.26000	03/28/11	50,000,000.00	49,990,250.00	49,984,605.00
PSI	NTRD	CPD	85995	CIESCO LLC CP	0.26000	03/28/11	35,000,000.00	34,993,175.00	34,989,223.50
PSI	NTRD	CPD	86113	CITIGROUP FUNDING INC CP	0.24000	03/28/11	46,000,000.00	45,991,720.00	45,985,836.60
PSI	NTRD	CPD	86148	ABBEY NATIONAL NA LLC CP	0.26000	03/28/11	50,000,000.00	49,990,250.00	49,990,150.00
PSI	NTRD	CPD	86149	HSBC FINANCE CORP CP	0.23000	03/28/11	50,000,000.00	49,991,375.00	49,984,605.00
PSI	NTRD	CPD	86198	FALCON ASSET SEC CO LLC CP	0.22000	03/28/11	25,000,000.00	24,995,875.00	24,992,302.50
PSI	NTRD	CPD	86202	JUPITER SEC CO LLC CP	0.22000	03/28/11	50,000,000.00	49,991,750.00	49,984,605.00
PSI	NTRD	CPD	86006	JUPITER SEC CO LLC CP	0.24000	03/29/11	50,000,000.00	49,990,666.67	49,984,105.00
PSI	NTRD	CPD	86105	THUNDER BAY FUNDING LLC CP	0.23000	03/29/11	50,000,000.00	49,991,055.56	49,984,105.00
PSI	NTRD	CPD	86213	JUPITER SEC CO LLC CP	0.22000	03/29/11	45,000,000.00	44,992,300.00	44,985,694.50
PSI	NTRD	CPD	86013	HSBC FINANCE CORP CP	0.25000	03/30/11	50,000,000.00	49,989,930.55	49,983,605.00
PSI	NTRD	CPD	86014	HSBC FINANCE CORP CP	0.25000	03/30/11	25,000,000.00	24,994,965.28	24,991,802.50
PSI	NTRD	CPD	86140	COMMERZBANK US FINANCE INC CP	0.24000	03/30/11	50,000,000.00	49,990,333.33	49,983,605.00
PSI	NTRD	CPD	86179	REGENCY MARKETS NO. 1 LLC CP	0.25000	03/30/11	25,000,000.00	24,994,965.28	24,991,802.50
PSI	NTRD	CPD	86180	REGENCY MARKETS NO. 1 LLC CP	0.25000	03/30/11	25,014,000.00	25,008,962.46	25,005,797.91
PSI	NTRD	CPD	86181	JUPITER SEC CO LLC CP	0.22000	03/30/11	50,000,000.00	49,991,138.89	49,983,605.00
PSI	NTRD	CPD	86214	COMMERZBANK US FINANCE INC CP	0.24000	03/30/11	35,000,000.00	34,993,233.33	34,988,523.50
PSI	NTRD	CPD	86002	HSBC FINANCE CORP CP	0.26000	03/31/11	50,000,000.00	49,989,166.67	49,983,100.00
PSI	NTRD	CPD	86038	HSBC FINANCE CORP CP	0.25000	03/31/11	50,000,000.00	49,989,583.33	49,983,100.00
PSI	NTRD	CPD	86171	DANSKE CORP CP	0.26000	03/31/11	27,000,000.00	26,994,150.00	26,990,874.00
PSI	NTRD	CPD	86177	CITIGROUP FUNDING INC CP	0.23000	03/31/11	32,000,000.00	31,993,866.67	31,989,184.00
PSI	NTRD	CPD	86178	VARIABLE FUNDING CAP CO LLC CP	0.23000	03/31/11	25,000,000.00	24,995,208.33	24,994,600.00
PSI	NTRD	CPD	86190	ABBEY NATIONAL NA LLC CP	0.25000	03/31/11	50,000,000.00	49,989,583.33	49,989,200.00
PSI	NTRD	CPD	86219	ABBEY NATIONAL NA LLC CP	0.25000	03/31/11	50,000,000.00	49,989,583.33	49,989,200.00
PSI	NTRD	CPD	86042	VARIABLE FUNDING CAP CO LLC CP	0.25000	04/01/11	25,000,000.00	24,994,618.05	24,994,600.00
PSI	NTRD	CPD	86069	DANSKE CORP CP	0.29000	04/01/11	25,000,000.00	24,993,756.94	24,991,550.00
PSI	NTRD	CPD	86141	CIESCO LLC CP	0.23000	04/01/11	47,532,000.00	47,522,586.03	47,515,934.18

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	86168	CIESCO LLC CP	0.21000	04/01/11	50,000,000.00	49,990,958.34	49,983,100.00
PSI	NTRD	CPD	86169	COMMERZBANK US FINANCE INC CP	0.25000	04/01/11	50,000,000.00	49,989,236.11	49,983,100.00
PSI	NTRD	CPD	86183	ABBAY NATIONAL NA LLC CP	0.26000	04/01/11	50,000,000.00	49,988,805.56	49,989,200.00
PSI	NTRD	CPD	86195	DANSKE CORP CP	0.25000	04/01/11	29,000,000.00	28,993,756.95	28,990,198.00
PSI	NTRD	CPD	86209	DANSKE CORP CP	0.25500	04/01/11	50,000,000.00	49,989,020.84	49,983,100.00
PSI	NTRD	CPD	86210	DANSKE CORP CP	0.25500	04/01/11	25,000,000.00	24,994,510.41	24,991,550.00
PSI	NTRD	CPD	86077	BARTON CAPITAL LLC CP	0.25000	04/04/11	12,056,000.00	12,053,153.45	12,051,552.54
PSI	NTRD	CPD	86099	THUNDER BAY FUNDING LLC CP	0.24000	04/04/11	25,000,000.00	24,994,333.34	24,990,777.50
PSI	NTRD	CPD	86193	COMMERZBANK US FINANCE INC CP	0.24000	04/04/11	50,000,000.00	49,988,666.67	49,981,555.00
PSI	NTRD	CPD	86203	ABBAY NATIONAL NA LLC CP	0.25000	04/04/11	50,000,000.00	49,988,194.45	49,988,220.00
PSI	NTRD	CPD	86098	JUPITER SEC CO LLC CP	0.24000	04/05/11	40,000,000.00	39,990,666.67	39,984,828.00
PSI	NTRD	CPD	86119	BARTON CAPITAL LLC CP	0.25000	04/05/11	25,000,000.00	24,993,923.61	24,990,517.50
PSI	NTRD	CPD	86143	BRYANT PARK FUNDING LLC CP	0.24000	04/05/11	50,000,000.00	49,988,333.33	49,981,035.00
PSI	NTRD	CPD	86164	FALCON ASSET SEC CO LLC CP	0.23000	04/05/11	50,000,000.00	49,988,819.45	49,981,035.00
PSI	NTRD	CPD	86176	FALCON ASSET SEC CO LLC CP	0.24000	04/05/11	25,000,000.00	24,994,166.67	24,990,517.50
PSI	NTRD	CPD	86182	SHEFFIELD RECEIVABLES CORP CP	0.23000	04/05/11	50,000,000.00	49,988,819.45	49,987,885.00
PSI	NTRD	CPD	86199	COMMERZBANK US FINANCE INC CP	0.23000	04/05/11	50,000,000.00	49,988,819.45	49,981,035.00
PSI	NTRD	CPD	86118	TOYOTA MOTOR CREDIT CORP CP	0.24000	04/06/11	25,000,000.00	24,994,000.00	24,993,775.00
PSI	NTRD	CPD	86159	BARTON CAPITAL LLC CP	0.25000	04/06/11	45,000,000.00	44,988,750.00	44,982,459.00
PSI	NTRD	CPD	86191	BARTON CAPITAL LLC CP	0.23000	04/06/11	40,000,000.00	39,990,800.00	39,984,408.00
PSI	NTRD	CPD	86192	BARTON CAPITAL LLC CP	0.23000	04/06/11	20,020,000.00	20,015,395.40	20,012,196.20
PSI	NTRD	CPD	86204	CITIGROUP FUNDING INC CP	0.23000	04/06/11	50,000,000.00	49,988,500.00	49,980,510.00
PSI	NTRD	CPD	86116	BARTON CAPITAL LLC CP	0.25000	04/07/11	25,000,000.00	24,993,576.39	24,989,990.00
PSI	NTRD	CPD	86128	COMMERZBANK US FINANCE INC CP	0.29000	04/07/11	25,000,000.00	24,992,548.61	24,989,990.00
PSI	NTRD	CPD	86162	SHEFFIELD RECEIVABLES CORP CP	0.23000	04/07/11	50,000,000.00	49,988,180.56	49,987,215.00
PSI	NTRD	CPD	86173	CRC FUNDING LLC CP	0.23000	04/07/11	30,000,000.00	29,992,908.34	29,987,988.00
PSI	NTRD	CPD	86092	VARIABLE FUNDING CAP CO LLC CP	0.25000	04/11/11	25,000,000.00	24,992,881.94	24,992,917.50
PSI	NTRD	CPD	86142	DANSKE CORP CP	0.29000	04/11/11	22,000,000.00	21,992,733.89	21,990,245.20
PSI	NTRD	CPD	86147	BARTON CAPITAL LLC CP	0.25000	04/11/11	25,000,000.00	24,992,881.94	24,988,915.00
PSI	NTRD	CPD	86155	DANSKE CORP CP	0.29000	04/11/11	25,000,000.00	24,991,743.06	24,988,915.00
PSI	NTRD	CPD	86197	BARTON CAPITAL LLC CP	0.24000	04/11/11	50,000,000.00	49,986,333.33	49,977,830.00
PSI	NTRD	CPD	86108	COMMERZBANK US FINANCE INC CP	0.27000	04/12/11	25,000,000.00	24,992,125.00	24,988,640.00
PSI	NTRD	CPD	86123	THAMES ASSET GLOBAL SEC INC CP	0.25000	04/12/11	20,000,000.00	19,994,166.66	19,990,912.00
PSI	NTRD	CPD	86152	THAMES ASSET GLOBAL SEC INC CP	0.25000	04/12/11	29,353,000.00	29,344,438.71	29,339,662.00
PSI	NTRD	CPD	86153	THAMES ASSET GLOBAL SEC INC CP	0.24000	04/12/11	25,000,000.00	24,993,000.00	24,988,640.00
PSI	NTRD	CPD	86165	FALCON ASSET SEC CO LLC CP	0.23500	04/12/11	50,000,000.00	49,986,291.67	49,977,280.00
PSI	NTRD	CPD	86166	FALCON ASSET SEC CO LLC CP	0.23500	04/12/11	25,000,000.00	24,993,145.83	24,988,640.00
PSI	NTRD	CPD	86206	COMMERZBANK US FINANCE INC CP	0.24000	04/13/11	25,000,000.00	24,992,833.34	24,988,365.00
PSI	NTRD	CPD	86215	BARTON CAPITAL LLC CP	0.23000	04/13/11	25,000,000.00	24,993,131.94	24,990,280.00
PSI	NTRD	CPD	86184	BARTON CAPITAL LLC CP	0.24000	04/15/11	20,000,000.00	19,994,000.00	19,990,248.00
PSI	NTRD	CPD	86186	FALCON ASSET SEC CO LLC CP	0.24000	04/15/11	50,000,000.00	49,985,000.00	49,975,620.00
PSI	NTRD	CPD	86207	RBS FINANCE NV (NA) INC CP	0.21000	04/15/11	50,000,000.00	49,986,875.00	49,975,620.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	86216	SHEFFIELD RECEIVABLES CORP CP	0.23000	04/19/11	25,000,000.00	24,992,173.61	24,992,025.00
PSI	NTRD	CPD	86160	SHEFFIELD RECEIVABLES CORP CP	0.24000	04/20/11	35,000,000.00	34,988,333.34	34,987,802.50
PSI	NTRD	CPD	86007	SHEFFIELD RECEIVABLES CORP CP	0.27000	04/21/11	29,200,000.00	29,188,831.00	29,189,604.80
PSI	NTRD	CPD	86200	SHEFFIELD RECEIVABLES CORP CP	0.23000	04/25/11	20,000,000.00	19,992,972.22	19,992,266.00
Total CPD							8,030,183,000.00	8,029,123,136.51	8,028,372,531.08
PSI	NTRD	FFCB	69321	FFCB	5.37500	07/18/11	25,000,000.00	24,991,204.03	25,493,750.00
PSI	NTRD	FFCB	79117	FFCB	5.37500	07/18/11	50,000,000.00	50,327,742.94	50,987,500.00
PSI	NTRD	FFCB	79645	FFCB	5.37500	07/18/11	28,099,000.00	28,416,886.70	28,653,955.25
PSI	NTRD	FFCB	79655	FFCB	5.37500	07/18/11	13,000,000.00	13,150,615.27	13,256,750.00
PSI	NTRD	FFCB	79367	FFCB	3.87500	08/25/11	25,000,000.00	25,076,600.10	25,440,750.00
PSI	NTRD	FFCB	79514	FFCB	3.87500	08/25/11	50,000,000.00	50,306,942.60	50,881,500.00
PSI	NTRD	FFCB	79515	FFCB	3.87500	08/25/11	50,000,000.00	50,306,942.60	50,881,500.00
PSI	NTRD	FFCB	79516	FFCB	3.87500	08/25/11	30,000,000.00	30,202,199.67	30,528,900.00
PSI	NTRD	FFCB	79544	FFCB	3.87500	08/25/11	50,000,000.00	50,282,753.03	50,881,500.00
PSI	NTRD	FFCB	79558	FFCB	3.87500	08/25/11	49,685,000.00	49,982,261.49	50,560,946.55
PSI	NTRD	FFCB	79577	FFCB	3.87500	08/25/11	25,000,000.00	25,173,999.24	25,440,750.00
PSI	NTRD	FFCB	79670	FFCB	3.87500	08/25/11	25,000,000.00	25,233,569.77	25,440,750.00
PSI	NTRD	FFCB	84115	FFCB	0.68000	09/01/11	16,402,000.00	16,415,132.05	16,438,412.44
PSI	NTRD	FFCB	79099	FFCB	3.12500	09/23/11	42,710,000.00	42,620,523.36	43,387,380.60
PSI	NTRD	FFCB	79146	FFCB	3.50000	10/03/11	25,000,000.00	24,997,107.14	25,465,500.00
PSI	NTRD	FFCB	79161	FFCB	3.50000	10/03/11	50,000,000.00	49,988,631.58	50,931,000.00
PSI	NTRD	FFCB	79627	FFCB	5.00000	10/03/11	4,905,000.00	4,983,143.11	5,040,132.75
PSI	NTRD	FFCB	80137	FFCB	2.25000	04/24/12	15,000,000.00	14,999,890.81	15,301,950.00
PSI	NTRD	FFCB	80207	FFCB	2.25000	04/24/12	25,000,000.00	24,999,543.08	25,503,250.00
PSI	NTRD	FFCB	80346	FFCB	2.60000	03/04/13	35,335,000.00	35,401,820.94	36,629,321.05
PSI	NTRD	FFCB	79979	FFCB	3.70000	05/15/13	25,000,000.00	25,544,281.61	26,524,500.00
PSI	NTRD	FFCB	80352	FFCB	3.70000	05/15/13	6,000,000.00	6,143,512.78	6,365,880.00
PSI	NTRD	FFCB	80427	FFCB	3.70000	05/15/13	16,250,000.00	16,684,349.65	17,240,925.00
PSI	NTRD	FFCB	80349	FFCB	3.87500	10/07/13	25,000,000.00	25,840,451.99	26,747,750.00
PSI	NTRD	FFCB	80387	FFCB	3.87500	10/07/13	10,000,000.00	10,325,008.47	10,699,100.00
PSI	NTRD	FFCB	80464	FFCB	3.87500	10/07/13	34,000,000.00	35,225,547.05	36,376,940.00
PSI	NTRD	FFCB	80501	FFCB	3.87500	10/07/13	25,000,000.00	25,797,171.99	26,747,750.00
PSI	NTRD	FFCB	80616	FFCB	3.87500	10/07/13	50,000,000.00	51,720,926.34	53,495,500.00
PSI	NTRD	FFCB	80619	FFCB	3.87500	10/07/13	25,000,000.00	25,904,758.72	26,747,750.00
PSI	NTRD	FFCB	80624	FFCB	3.87500	10/07/13	40,710,000.00	42,111,088.06	43,556,036.10
PSI	NTRD	FFCB	80648	FFCB	3.87500	10/07/13	12,133,000.00	12,541,382.92	12,981,218.03
PSI	NTRD	FFCB	80649	FFCB	3.87500	10/07/13	24,720,000.00	25,552,191.36	26,448,175.20
PSI	NTRD	FFCB	80651	FFCB	3.87500	10/07/13	8,981,000.00	9,267,390.87	9,608,861.71
PSI	NTRD	FFCB	81413	FFCB (CALLABLE)	3.25000	08/11/14	25,000,000.00	25,000,000.00	25,345,750.00
PSI	NTRD	FFCB	81991	FFCB (CALLABLE)	2.87500	10/27/14	25,000,000.00	25,000,000.00	25,463,500.00
PSI	NTRD	FFCB	82016	FFCB (CALLABLE)	2.87500	10/27/14	19,530,000.00	19,512,128.71	19,892,086.20

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	85200	FFCB (CALLABLE)	1.23000	11/04/14	25,000,000.00	25,000,000.00	24,371,250.00
PSI	NTRD	FFCB	82494	FFCB (CALLABLE)	2.82000	12/22/14	25,000,000.00	25,000,000.00	25,349,250.00
PSI	NTRD	FFCB	83028	FFCB (CALLABLE)	2.99000	03/02/15	30,000,000.00	29,975,980.28	30,002,400.00
PSI	NTRD	FFCB	83381	FFCB (CALLABLE)	2.99000	03/02/15	50,000,000.00	49,941,258.93	50,004,000.00
PSI	NTRD	FFCB	83330	FFCB (CALLABLE)	2.95000	03/30/15	25,000,000.00	24,970,200.00	25,052,000.00
PSI	NTRD	FFCB	83331	FFCB (CALLABLE)	2.95000	03/30/15	25,000,000.00	24,931,026.10	25,052,000.00
PSI	NTRD	FFCB	85603	FFCB (CALLABLE)	1.50000	04/28/15	10,000,000.00	9,839,555.63	9,811,800.00
PSI	NTRD	FFCB	85190	FFCB (CALLABLE)	1.50000	07/21/15	50,000,000.00	50,000,000.00	48,744,000.00
PSI	NTRD	FFCB	85598	FFCB (CALLABLE)	1.50000	07/21/15	50,000,000.00	49,184,697.45	48,744,000.00
PSI	NTRD	FFCB	84356	FFCB (CALLABLE)	2.00000	07/27/15	40,000,000.00	39,991,188.39	39,784,800.00
PSI	NTRD	FFCB	85597	FFCB (CALLABLE)	1.87500	08/17/15	38,452,000.00	38,360,420.86	37,686,036.16
PSI	NTRD	FFCB	84590	FFCB (CALLABLE)	1.85000	08/24/15	50,000,000.00	49,977,587.62	49,085,935.00
PSI	NTRD	FFCB	85031	FFCB (CALLABLE)	1.58000	10/26/15	40,000,000.00	39,953,450.16	38,819,200.00
PSI	NTRD	FFCB	85075	FFCB (CALLABLE)	1.54000	10/28/15	25,000,000.00	25,000,000.00	24,320,000.00
PSI	NTRD	FFCB	85081	FFCB (CALLABLE)	1.54000	10/28/15	25,000,000.00	24,994,174.42	24,320,000.00
PSI	NTRD	FFCB	85595	FFCB (CALLABLE)	1.54000	10/28/15	23,230,000.00	22,819,768.36	22,598,144.00
PSI	NTRD	FFCB	85355	FFCB (CALLABLE)	1.62000	11/16/15	26,495,000.00	26,330,466.34	25,712,568.21
PSI	NTRD	FFCB	85319	FFCB (CALLABLE)	1.98000	11/24/15	25,000,000.00	24,988,164.02	24,620,000.00
PSI	NTRD	FFCB	85320	FFCB (CALLABLE)	1.98000	11/24/15	25,000,000.00	24,985,796.82	24,620,000.00
PSI	NTRD	FFCB	85403	FFCB (CALLABLE)	1.98000	11/24/15	33,290,000.00	33,258,322.28	32,783,992.00
PSI	NTRD	FFCB	85430	FFCB (CALLABLE)	2.00000	12/07/15	25,000,000.00	25,000,000.00	24,454,500.00
PSI	NTRD	FFCB	85557	FFCB (CALLABLE)	2.48000	12/15/15	25,000,000.00	24,976,040.53	24,755,000.00
Total FFCB							1,698,927,000.00	1,709,505,798.22	1,722,078,096.25
PSI	NTRD	FHLB	79365	FFCB	3.25000	03/11/11	25,000,000.00	25,000,845.28	25,021,250.00
PSI	NTRD	FHLB	79407	FFCB	3.25000	03/11/11	50,000,000.00	50,001,557.97	50,042,500.00
PSI	NTRD	FHLB	79435	FFCB	3.25000	03/11/11	30,225,000.00	30,228,984.87	30,250,691.25
PSI	NTRD	FHLB	79524	FFCB	3.25000	03/11/11	14,000,000.00	14,003,154.24	14,011,900.00
PSI	NTRD	FHLB	79582	FHLB	3.25000	03/11/11	49,070,000.00	49,083,706.38	49,111,709.50
PSI	NTRD	FHLB	83170	FHLB	3.25000	03/11/11	25,000,000.00	25,019,141.48	25,021,250.00
PSI	NTRD	FHLB	79462	FFCB	4.20000	03/30/11	14,950,000.00	14,968,350.86	14,998,288.50
PSI	NTRD	FHLB	79100	FFCB	4.25000	06/10/11	7,665,000.00	7,678,079.74	7,746,862.20
PSI	NTRD	FHLB	79381	FFCB	3.12500	06/10/11	30,750,000.00	30,731,754.56	30,975,818.78
PSI	NTRD	FHLB	79628	FHLB	5.25000	06/10/11	11,065,000.00	11,158,826.34	11,213,492.30
PSI	NTRD	FHLB	79698	FHLB	3.12500	06/10/11	17,785,000.00	17,850,963.25	17,915,607.70
PSI	NTRD	FHLB	79167	FFCB	7.20000	06/14/11	9,500,000.00	9,592,604.04	9,690,380.00
PSI	NTRD	FHLB	79103	FFCB	3.37500	06/24/11	35,000,000.00	34,986,832.56	35,331,800.00
PSI	NTRD	FHLB	79526	FFCB	3.62500	07/01/11	25,350,000.00	25,450,133.58	25,647,609.00
PSI	NTRD	FHLB	79583	FHLB	3.62500	07/01/11	33,740,000.00	33,879,282.91	34,136,107.60
PSI	NTRD	FHLB	79696	FHLB	3.62500	07/01/11	15,000,000.00	15,094,114.29	15,176,100.00
PSI	NTRD	FHLB	79585	FHLB	5.37500	08/19/11	50,000,000.00	50,694,535.13	51,198,500.00
PSI	NTRD	FHLB	79695	FHLB	5.37500	08/19/11	35,795,000.00	36,389,902.38	36,653,006.15

Los Angeles County Treasurer
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Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLB	79699	FHLB	5.37500	08/19/11	20,090,000.00	20,421,922.93	20,571,557.30
PSI	NTRD	FHLB	79118	FFCB	3.75000	09/09/11	13,390,000.00	13,390,000.00	13,633,831.90
PSI	NTRD	FHLB	79132	FFCB	3.75000	09/09/11	41,210,000.00	41,245,056.50	41,960,434.10
PSI	NTRD	FHLB	79144	FFCB	5.00000	09/09/11	7,000,000.00	7,044,985.23	7,168,280.00
PSI	NTRD	FHLB	79115	FFCB	3.62500	09/16/11	25,000,000.00	25,002,932.03	25,465,250.00
PSI	NTRD	FHLB	79641	FHLB	3.62500	09/16/11	43,000,000.00	43,344,749.18	43,800,230.00
PSI	NTRD	FHLB	79642	FHLB	3.62500	09/16/11	50,000,000.00	50,399,584.08	50,930,500.00
PSI	NTRD	FHLB	85222	FHLB	0.25000	11/04/11	50,000,000.00	50,000,000.00	49,972,500.00
PSI	NTRD	FHLB	79697	FHLB	4.87500	11/18/11	15,000,000.00	15,331,944.64	15,481,650.00
PSI	NTRD	FHLB	84122	FHLB	0.80000	12/01/11	37,590,000.00	37,646,212.35	37,718,933.70
PSI	NTRD	FHLB	85600	FHLB	0.30000	12/01/11	50,000,000.00	49,979,529.49	49,984,375.00
PSI	NTRD	FHLB	79382	FFCB	3.50000	12/09/11	16,000,000.00	16,005,803.03	16,388,640.00
PSI	NTRD	FHLB	79383	FFCB	3.50000	12/09/11	16,000,000.00	16,005,762.17	16,388,640.00
PSI	NTRD	FHLB	79525	FFCB	3.50000	12/09/11	6,105,000.00	6,145,701.13	6,253,290.45
PSI	NTRD	FHLB	79531	FHLB (CALLABLE)	3.50000	12/09/11	10,000,000.00	10,062,900.36	10,242,900.00
PSI	NTRD	FHLB	79555	FHLB	3.50000	12/09/11	22,950,000.00	23,085,769.06	23,507,455.50
PSI	NTRD	FHLB	79880	FHLB	3.50000	12/09/11	20,750,000.00	20,981,889.99	21,254,017.50
PSI	NTRD	FHLB	79657	FHLB	2.31000	12/29/11	25,000,000.00	24,993,082.19	25,402,500.00
PSI	NTRD	FHLB	79656	FHLB	2.31000	12/30/11	25,000,000.00	25,000,000.00	25,403,750.00
PSI	NTRD	FHLB	79705	FHLB	1.85000	01/06/12	25,000,000.00	25,000,000.00	25,313,750.00
PSI	NTRD	FHLB	79711	FHLB	2.00000	01/06/12	25,000,000.00	24,999,928.60	25,345,500.00
PSI	NTRD	FHLB	79934	FHLB	2.15000	01/30/12	20,000,000.00	20,000,000.00	20,248,800.00
PSI	NTRD	FHLB	76488	FFCB	5.00000	03/09/12	9,385,000.00	9,554,581.07	9,823,936.45
PSI	NTRD	FHLB	80000	FHLB	3.62500	06/08/12	29,365,000.00	29,821,128.30	30,534,314.30
PSI	NTRD	FHLB	80001	FHLB	3.62500	06/08/12	24,250,000.00	24,590,507.60	25,215,635.00
PSI	NTRD	FHLB	80065	FHLB	2.45000	08/13/12	25,000,000.00	25,000,000.00	25,676,500.00
PSI	NTRD	FHLB	80157	FHLB	2.50000	02/19/13	17,055,000.00	17,064,302.83	17,639,133.75
PSI	NTRD	FHLB	80078	FHLB	3.87500	03/08/13	11,000,000.00	11,278,417.74	11,684,200.00
PSI	NTRD	FHLB	81895	FHLB (CALLABLE)	2.00000	04/15/13	30,000,000.00	30,000,000.00	30,063,300.00
PSI	NTRD	FHLB	80160	FHLB	4.37000	04/24/13	25,000,000.00	25,925,622.12	26,814,250.00
PSI	NTRD	FHLB	80447	FHLB	4.37000	04/24/13	25,000,000.00	26,024,154.86	26,814,250.00
PSI	NTRD	FHLB	80456	FHLB	4.37000	04/24/13	18,945,000.00	19,704,948.25	20,319,838.65
PSI	NTRD	FHLB	80584	FHLB	4.37000	04/24/13	45,555,000.00	47,528,639.43	48,860,926.35
PSI	NTRD	FHLB	77217	FFCB	3.62500	05/29/13	50,000,000.00	49,945,757.90	53,056,500.00
PSI	NTRD	FHLB	80039	FHLB (CALLABLE)	4.22000	06/17/13	25,000,000.00	25,545,455.40	25,284,000.00
PSI	NTRD	FHLB	80105	FHLB	5.25000	09/13/13	28,750,000.00	30,561,389.70	31,727,637.50
PSI	NTRD	FHLB	80455	FHLB	3.62500	10/18/13	25,000,000.00	25,680,039.48	26,585,500.00
PSI	NTRD	FHLB	80007	FHLB	4.87500	12/13/13	24,715,000.00	25,908,957.94	27,144,731.65
PSI	NTRD	FHLB	80034	FHLB	4.87500	12/13/13	4,000,000.00	4,193,253.30	4,393,240.00
PSI	NTRD	FHLB	84117	FHLB	2.37500	03/14/14	39,775,000.00	40,595,863.81	40,860,857.50
PSI	NTRD	FHLB	84140	FHLB	2.37500	03/14/14	13,000,000.00	13,280,253.71	13,354,900.00
PSI	NTRD	FHLB	84160	FHLB	2.50000	06/13/14	50,000,000.00	51,289,688.58	51,551,500.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLB	81362	FHLB (CALLABLE)	3.12500	08/05/14	30,470,000.00	30,428,183.01	30,783,536.30
PSI	NTRD	FHLB	81345	FHLB (CALLABLE)	3.12500	08/11/14	12,845,000.00	12,833,929.45	12,988,221.75
PSI	NTRD	FHLB	81367	FHLB (CALLABLE)	3.12500	08/11/14	9,525,000.00	9,503,327.76	9,631,203.75
PSI	NTRD	FHLB	81349	FHLB (CALLABLE)	3.20000	08/14/14	28,795,000.00	28,908,236.89	29,645,604.30
PSI	NTRD	FHLB	84139	FHLB	3.25000	09/12/14	43,530,000.00	45,515,367.33	45,870,172.80
PSI	NTRD	FHLB	85583	FHLB (CALLABLE)	1.60000	12/03/14	32,660,000.00	32,444,116.05	32,170,426.60
PSI	NTRD	FHLB	85192	FHLB (CALLABLE)	1.27000	01/26/15	34,200,000.00	34,152,587.37	33,356,286.00
PSI	NTRD	FHLB	85199	FHLB (CALLABLE)	1.27000	01/26/15	25,000,000.00	24,994,223.61	24,383,250.00
PSI	NTRD	FHLB	84142	FHLB	2.75000	03/13/15	50,000,000.00	51,435,703.43	51,436,000.00
PSI	NTRD	FHLB	84143	FHLB	2.75000	03/13/15	9,160,000.00	9,423,020.87	9,423,075.20
PSI	NTRD	FHLB	84895	FHLB (CALLABLE)	1.65000	04/14/15	36,625,000.00	36,599,838.42	35,753,325.00
PSI	NTRD	FHLB	85266	FHLB (CALLABLE)	1.50000	04/21/15	15,325,000.00	15,285,760.42	14,922,412.25
PSI	NTRD	FHLB	84123	FHLB	2.87500	06/12/15	19,045,000.00	19,563,674.03	19,622,444.40
PSI	NTRD	FHLB	85212	FHLB (CALLABLE)	1.50000	08/17/15	17,500,000.00	17,483,502.02	16,846,200.00
PSI	NTRD	FHLB	84430	FHLB (CALLABLE)	2.09000	08/18/15	25,000,000.00	24,949,756.98	24,897,750.00
PSI	NTRD	FHLB	84490	FHLB (CALLABLE)	2.05000	08/18/15	15,050,000.00	15,050,000.00	14,848,631.00
PSI	NTRD	FHLB	85188	FHLB	1.63000	08/20/15	50,000,000.00	50,762,874.93	48,941,500.00
PSI	NTRD	FHLB	85599	FHLB (CALLABLE)	1.87500	09/08/15	40,525,000.00	40,276,217.19	39,907,399.00
PSI	NTRD	FHLB	85186	FHLB	1.75000	09/11/15	25,000,000.00	25,481,191.48	24,449,500.00
PSI	NTRD	FHLB	84711	FHLB (CALLABLE)	1.95000	09/21/15	15,000,000.00	14,982,903.20	14,707,800.00
PSI	NTRD	FHLB	84885	FHLB (CALLABLE)	1.90000	09/30/15	13,550,000.00	13,550,000.00	13,321,818.00
PSI	NTRD	FHLB	84818	FHLB (CALLABLE)	2.00000	10/05/15	18,500,000.00	18,491,494.66	18,116,495.00
PSI	NTRD	FHLB	84886	FHLB (CALLABLE)	1.92000	10/13/15	48,200,000.00	48,191,093.82	47,054,286.00
PSI	NTRD	FHLB	84888	FHLB (CALLABLE)	1.80000	10/19/15	32,050,000.00	32,020,284.42	31,206,444.00
PSI	NTRD	FHLB	84905	FHLB (CALLABLE)	1.87500	10/19/15	25,000,000.00	24,982,615.69	24,348,250.00
PSI	NTRD	FHLB	84906	FHLB (CALLABLE)	1.87500	10/19/15	25,000,000.00	24,971,026.15	24,348,250.00
PSI	NTRD	FHLB	84923	FHLB (CALLABLE)	1.87500	10/19/15	37,600,000.00	37,530,277.33	36,619,768.00
PSI	NTRD	FHLB	85121	FHLB (CALLABLE)	1.72500	10/27/15	48,995,000.00	48,992,716.70	47,483,994.20
PSI	NTRD	FHLB	85083	FHLB (CALLABLE)	1.60000	11/10/15	25,000,000.00	24,988,259.86	24,103,500.00
PSI	NTRD	FHLB	85117	FHLB (CALLABLE)	1.65000	11/10/15	13,705,000.00	13,658,661.19	13,196,818.60
PSI	NTRD	FHLB	85581	FHLB (CALLABLE)	1.70000	11/10/15	50,000,000.00	49,522,550.11	49,128,500.00
PSI	NTRD	FHLB	85755	FHLB (CALLABLE)	1.70000	11/10/15	10,700,000.00	10,486,478.16	10,513,499.00
PSI	NTRD	FHLB	85060	FHLB (CALLABLE)	1.62500	11/16/15	25,000,000.00	24,982,328.18	24,087,500.00
PSI	NTRD	FHLB	85163	FHLB (CALLABLE)	1.60000	11/18/15	25,000,000.00	25,000,000.00	24,109,375.00
PSI	NTRD	FHLB	85228	FHLB (CALLABLE)	1.55000	11/18/15	35,000,000.00	35,000,000.00	34,323,450.00
PSI	NTRD	FHLB	85629	FHLB (CALLABLE)	1.55000	11/18/15	50,000,000.00	48,731,680.56	49,033,500.00
PSI	NTRD	FHLB	85630	FHLB (CALLABLE)	1.55000	11/18/15	355,000.00	345,994.93	348,137.85
PSI	NTRD	FHLB	85428	FHLB (CALLABLE)	1.70000	11/23/15	19,800,000.00	19,668,333.81	19,130,760.00
PSI	NTRD	FHLB	85232	FHLB (CALLABLE)	1.55000	11/25/15	25,000,000.00	24,981,474.46	23,980,000.00
PSI	NTRD	FHLB	85604	FHLB (CALLABLE)	1.85000	12/02/15	26,150,000.00	25,862,198.72	25,254,624.00
PSI	NTRD	FHLB	85248	FHLB (CALLABLE)	1.62500	12/03/15	25,000,000.00	25,000,000.00	24,216,250.00
PSI	NTRD	FHLB	85377	FHLB (CALLABLE)	1.62500	12/03/15	33,535,000.00	33,375,405.72	32,483,677.75

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLB	85429	FHLB (CALLABLE)	2.05000	12/03/15	25,000,000.00	24,970,256.02	24,520,250.00
PSI	NTRD	FHLB	85454	FHLB (CALLABLE)	2.00000	12/03/15	13,800,000.00	13,793,432.53	13,550,220.00
PSI	NTRD	FHLB	85681	FHLB (CALLABLE)	2.25000	12/21/15	37,600,000.00	37,148,017.52	37,264,608.00
PSI	NTRD	FHLB	85558	FHLB (CALLABLE)	2.25000	12/22/15	25,000,000.00	24,891,751.10	24,819,500.00
PSI	NTRD	FHLB	85563	FHLB (CALLABLE)	2.50000	12/30/15	50,000,000.00	50,000,000.00	49,903,500.00
Total FHLB							2,864,570,000.00	2,882,604,230.92	2,885,036,523.33
PSI	NTRD	FHLD	86018	FHLB D/N	0.16000	03/30/11	50,000,000.00	49,993,555.55	49,997,000.00
PSI	NTRD	FHLD	86019	FHLB D/N	0.16000	03/30/11	14,060,000.00	14,058,187.82	14,059,156.40
PSI	NTRD	FHLD	86020	FHLB D/N	0.16500	04/25/11	50,000,000.00	49,987,395.83	49,994,000.00
PSI	NTRD	FHLD	85636	FHLB D/N	0.33000	12/13/11	50,000,000.00	49,868,458.34	49,928,000.00
PSI	NTRD	FHLD	85637	FHLB D/N	0.33000	12/13/11	7,000,000.00	6,981,584.16	6,989,920.00
PSI	NTRD	FHLD	85634	FHLB D/N	0.33000	12/14/11	50,000,000.00	49,868,000.00	49,928,000.00
PSI	NTRD	FHLD	85635	FHLB D/N	0.33000	12/14/11	50,000,000.00	49,868,000.00	49,928,000.00
Total FHLD							271,060,000.00	270,625,181.70	270,824,076.40
PSI	NTRD	FHLM	79489	FHLMC	3.05000	04/01/11	20,000,000.00	20,007,345.97	20,046,000.00
PSI	NTRD	FHLM	79362	FHLMC	5.12500	04/18/11	25,000,000.00	25,063,387.43	25,161,250.00
PSI	NTRD	FHLM	79363	FHLMC	5.12500	04/18/11	25,000,000.00	25,063,195.43	25,161,250.00
PSI	NTRD	FHLM	79588	FHLMC	6.00000	06/15/11	50,000,000.00	50,530,520.17	50,850,500.00
PSI	NTRD	FHLM	79700	FHLMC	6.00000	06/15/11	24,955,000.00	25,268,786.04	25,379,484.55
PSI	NTRD	FHLM	79587	FHLMC	5.25000	07/18/11	50,000,000.00	50,530,906.84	50,971,500.00
PSI	NTRD	FHLM	85751	FHLMC 1.125	1.12500	12/15/11	50,000,000.00	50,303,736.54	50,304,685.00
PSI	NTRD	FHLM	85752	FHLMC 1.125	1.12500	12/15/11	27,323,000.00	27,488,979.87	27,489,498.17
PSI	NTRD	FHLM	80483	FHLMC	4.00000	02/14/13	16,800,000.00	17,328,723.34	17,819,928.00
PSI	NTRD	FHLM	80645	FHLMC (CALLABLE)	2.50000	04/08/13	25,000,000.00	24,982,247.77	25,057,250.00
PSI	NTRD	FHLM	84124	FHLMC	4.12500	09/27/13	25,000,000.00	26,721,674.16	26,909,750.00
PSI	NTRD	FHLM	84154	FHLMC	4.50000	01/15/14	50,000,000.00	54,208,456.82	54,521,000.00
PSI	NTRD	FHLM	80633	FHLMC	5.00000	01/30/14	7,054,000.00	7,535,828.21	7,794,458.38
PSI	NTRD	FHLM	80388	FHLMC (CALLABLE)	3.25000	03/18/14	25,000,000.00	25,204,121.62	25,030,250.00
PSI	NTRD	FHLM	80635	FHLMC (CALLABLE)	3.25000	03/18/14	25,000,000.00	25,259,317.21	25,030,250.00
PSI	NTRD	FHLM	80650	FHLMC (CALLABLE)	3.25000	03/18/14	29,330,000.00	29,618,607.69	29,365,489.30
PSI	NTRD	FHLM	82587	FHLMC (CALLABLE)	3.00000	01/12/15	50,000,000.00	50,000,000.00	51,229,000.00
PSI	NTRD	FHLM	83000	FHLMC (CALLABLE)	3.00000	03/10/15	25,000,000.00	25,000,000.00	25,017,500.00
PSI	NTRD	FHLM	83506	FHLMC (CALLABLE)	3.00000	03/10/15	25,000,000.00	24,989,751.81	25,017,500.00
PSI	NTRD	FHLM	83539	FHLMC (CALLABLE)	3.00000	03/10/15	31,080,000.00	31,076,171.43	31,101,756.00
PSI	NTRD	FHLM	83451	FHLMC (CALLABLE)	2.87500	04/01/15	35,500,000.00	35,281,613.52	35,288,065.00
PSI	NTRD	FHLM	83347	FHLMC (CALLABLE)	3.00000	04/15/15	25,000,000.00	24,974,226.45	25,086,500.00
PSI	NTRD	FHLM	83452	FHLMC (CALLABLE)	3.00000	04/15/15	25,000,000.00	24,948,452.90	25,086,500.00
PSI	NTRD	FHLM	83336	FHLMC (CALLABLE)	3.00000	04/20/15	25,000,000.00	24,974,140.88	25,102,500.00
PSI	NTRD	FHLM	83957	FHLMC (CALLABLE)	2.37500	06/22/15	42,000,000.00	41,818,981.38	41,767,740.00
PSI	NTRD	FHLM	84052	FHLMC (CALLABLE)	2.37500	06/22/15	40,000,000.00	39,868,977.00	39,778,800.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLM	84076	FHLMC (CALLABLE)	2.62500	07/07/15	22,920,000.00	22,920,000.00	23,063,937.60
PSI	NTRD	FHLM	84077	FHLMC (CALLABLE)	2.62500	07/07/15	38,555,000.00	38,555,000.00	38,797,125.40
PSI	NTRD	FHLM	84104	FHLMC (CALLABLE)	2.55000	07/14/15	30,000,000.00	29,973,778.75	30,082,800.00
PSI	NTRD	FHLM	84165	FHLMC (CALLABLE)	2.55000	07/14/15	45,080,000.00	45,080,000.00	45,204,420.80
PSI	NTRD	FHLM	84089	FHLMC (CALLABLE)	2.55000	07/15/15	50,000,000.00	49,956,270.54	50,324,000.00
PSI	NTRD	FHLM	84091	FHLMC (CALLABLE)	2.55000	07/15/15	20,600,000.00	20,581,983.46	20,733,488.00
PSI	NTRD	FHLM	84092	FHLMC (CALLABLE)	2.55000	07/15/15	18,000,000.00	17,984,257.39	18,116,640.00
PSI	NTRD	FHLM	84286	FHLMC (CALLABLE)	2.37500	07/28/15	50,000,000.00	49,972,799.29	50,093,000.00
PSI	NTRD	FHLM	84344	FHLMC (CALLABLE)	2.37500	07/28/15	10,250,000.00	10,250,000.00	10,269,065.00
PSI	NTRD	FHLM	84401	FHLMC (CALLABLE)	2.25000	08/12/15	50,000,000.00	50,000,000.00	49,870,000.00
PSI	NTRD	FHLM	84412	FHLMC (CALLABLE)	2.25000	08/12/15	50,000,000.00	49,955,503.83	49,870,000.00
PSI	NTRD	FHLM	84413	FHLMC (CALLABLE)	2.25000	08/12/15	25,000,000.00	24,977,751.92	24,935,000.00
PSI	NTRD	FHLM	84429	FHLMC (CALLABLE)	2.25000	08/12/15	50,000,000.00	49,955,503.83	49,870,000.00
PSI	NTRD	FHLM	84872	FHLMC	1.75000	09/10/15	25,000,000.00	25,141,719.18	24,529,000.00
PSI	NTRD	FHLM	84874	FHLMC (CALLABLE)	2.05000	10/15/15	25,000,000.00	24,997,687.57	24,404,000.00
PSI	NTRD	FHLM	85076	FHLMC (CALLABLE)	1.70000	11/04/15	25,000,000.00	24,995,320.37	24,061,000.00
PSI	NTRD	FHLM	85144	FHLMC (CALLABLE)	1.70000	11/04/15	21,300,000.00	21,270,097.18	20,499,972.00
PSI	NTRD	FHLM	85061	FHLMC (CALLABLE)	1.70000	11/16/15	25,000,000.00	24,982,328.18	24,391,500.00
PSI	NTRD	FHLM	85062	FHLMC (CALLABLE)	1.70000	11/16/15	25,000,000.00	24,976,437.57	24,391,500.00
PSI	NTRD	FHLM	85063	FHLMC (CALLABLE)	1.70000	11/16/15	25,000,000.00	24,976,437.57	24,391,500.00
PSI	NTRD	FHLM	85147	FHLMC (CALLABLE)	1.75000	11/17/15	25,000,000.00	24,976,423.88	24,625,250.00
PSI	NTRD	FHLM	85182	FHLMC (CALLABLE)	1.75000	11/17/15	15,000,000.00	14,997,170.87	14,775,150.00
PSI	NTRD	FHLM	85229	FHLMC (CALLABLE)	1.75000	11/17/15	31,250,000.00	31,250,000.00	30,781,562.50
PSI	NTRD	FHLM	85400	FHLMC (CALLABLE)	1.75000	11/17/15	25,000,000.00	24,875,406.56	24,625,250.00
PSI	NTRD	FHLM	85401	FHLMC (CALLABLE)	1.75000	11/17/15	25,000,000.00	24,875,406.56	24,625,250.00
PSI	NTRD	FHLM	85424	FHLMC (CALLABLE)	1.75000	11/17/15	30,000,000.00	29,843,281.85	29,550,300.00
PSI	NTRD	FHLM	85435	FHLMC (CALLABLE)	1.75000	11/17/15	50,000,000.00	49,762,548.26	49,250,500.00
PSI	NTRD	FHLM	85449	FHLMC (CALLABLE)	1.75000	11/17/15	50,000,000.00	49,874,150.58	49,250,500.00
PSI	NTRD	FHLM	85530	FHLMC (CALLABLE)	1.75000	11/17/15	19,425,000.00	19,275,448.59	19,133,819.25
PSI	NTRD	FHLM	85384	FHLMC (CALLABLE)	1.75000	11/23/15	50,000,000.00	49,763,287.67	48,584,500.00
PSI	NTRD	FHLM	85399	FHLMC (CALLABLE)	1.75000	11/23/15	25,000,000.00	24,855,208.79	24,292,250.00
PSI	NTRD	FHLM	85261	FHLMC (CALLABLE)	1.70000	11/24/15	25,000,000.00	25,000,000.00	24,199,500.00
PSI	NTRD	FHLM	85321	FHLMC (CALLABLE)	1.70000	11/24/15	21,000,000.00	20,872,660.00	20,327,580.00
PSI	NTRD	FHLM	85251	FHLMC (CALLABLE)	1.57000	12/01/15	25,000,000.00	25,000,000.00	24,225,750.00
PSI	NTRD	FHLM	85406	FHLMC (CALLABLE)	2.00000	12/15/15	25,000,000.00	24,940,532.58	24,500,000.00
PSI	NTRD	FHLM	85425	FHLMC (CALLABLE)	2.10000	12/15/15	30,000,000.00	29,964,060.79	29,703,600.00
PSI	NTRD	FHLM	85556	FHLMC (CALLABLE)	2.10000	12/15/15	40,000,000.00	39,754,654.98	39,604,800.00
PSI	NTRD	FHLM	85482	FHLMC (CALLABLE)	2.25000	12/22/15	25,000,000.00	24,957,903.20	24,740,500.00
Total FHLM							1,967,422,000.00	1,974,389,172.27	1,966,062,414.95
PSI	NTRD	FNMA	84116	FNMA	2.87500	12/11/13	50,000,000.00	51,895,570.30	52,274,000.00
PSI	NTRD	FNMA	84157	FNMA	2.75000	02/05/14	50,000,000.00	51,775,957.51	52,055,500.00

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PSI	NTRD	FNMA	84158	FNMA	2.75000	02/05/14	50,000,000.00	51,775,957.51	52,055,500.00
PSI	NTRD	FNMA	83065	FNMA (CALLABLE)	2.76000	03/17/15	25,000,000.00	24,962,387.46	25,028,250.00
PSI	NTRD	FNMA	83537	FNMA (CALLABLE)	3.00000	04/28/15	27,030,000.00	27,018,757.24	27,147,850.80
PSI	NTRD	FNMA	83664	FNMA (CALLABLE)	3.00000	05/20/15	23,130,000.00	23,110,870.50	23,242,874.40
PSI	NTRD	FNMA	84162	FNMA (CALLABLE)	2.35000	07/07/15	26,940,000.00	26,940,000.00	26,882,617.80
PSI	NTRD	FNMA	84081	FNMA (CALLABLE)	2.40000	07/14/15	50,000,000.00	49,838,739.32	50,068,500.00
PSI	NTRD	FNMA	84307	FNMA (CALLABLE)	2.25000	07/22/15	16,789,000.00	16,774,252.16	16,539,011.79
PSI	NTRD	FNMA	84284	FNMA (CALLABLE)	2.00000	07/28/15	50,000,000.00	49,779,572.84	49,603,000.00
PSI	NTRD	FNMA	84873	FNMA	2.37500	07/28/15	25,000,000.00	25,840,575.07	25,217,750.00
PSI	NTRD	FNMA	84386	FNMA (CALLABLE)	2.15000	08/04/15	25,000,000.00	25,000,000.00	24,744,250.00
PSI	NTRD	FNMA	84387	FNMA (CALLABLE)	2.12500	08/05/15	25,000,000.00	25,000,000.00	24,583,500.00
PSI	NTRD	FNMA	84388	FNMA (CALLABLE)	2.12500	08/05/15	25,000,000.00	24,997,784.78	24,583,500.00
PSI	NTRD	FNMA	84466	FNMA (CALLABLE)	2.00000	08/05/15	25,000,000.00	24,977,847.75	24,690,000.00
PSI	NTRD	FNMA	84663	FNMA (CALLABLE)	1.87500	09/09/15	25,000,000.00	24,971,710.71	24,527,750.00
PSI	NTRD	FNMA	84664	FNMA (CALLABLE)	1.75000	09/14/15	14,710,000.00	14,693,304.23	14,348,869.50
PSI	NTRD	FNMA	84669	FNMA (CALLABLE)	2.00000	09/28/15	25,000,000.00	25,000,000.00	24,426,000.00
PSI	NTRD	FNMA	84817	FNMA (CALLABLE)	2.05000	10/08/15	25,000,000.00	25,000,000.00	24,309,250.00
PSI	NTRD	FNMA	84887	FNMA (CALLABLE)	1.60000	10/13/15	30,000,000.00	29,911,307.78	28,938,300.00
PSI	NTRD	FNMA	85094	FNMA	1.62500	10/26/15	35,000,000.00	35,242,564.38	34,034,700.00
PSI	NTRD	FNMA	85057	FNMA (CALLABLE)	1.55000	10/27/15	38,500,000.00	38,464,135.54	37,274,545.00
PSI	NTRD	FNMA	85185	FNMA (CALLABLE)	1.55000	10/27/15	25,000,000.00	25,000,000.00	24,204,250.00
PSI	NTRD	FNMA	85189	FNMA (CALLABLE)	1.55000	10/27/15	50,000,000.00	49,994,389.22	48,408,500.00
PSI	NTRD	FNMA	85058	FNMA (CALLABLE)	1.65000	10/29/15	25,000,000.00	24,965,026.01	24,088,000.00
PSI	NTRD	FNMA	85680	FNMA (CALLABLE)	1.65000	10/29/15	50,000,000.00	48,562,464.83	48,176,000.00
PSI	NTRD	FNMA	85146	FNMA (CALLABLE)	1.62500	11/12/15	25,000,000.00	24,915,233.13	24,042,967.50
PSI	NTRD	FNMA	85227	FNMA (CALLABLE)	1.55000	11/12/15	25,000,000.00	25,000,000.00	24,166,000.00
PSI	NTRD	FNMA	85059	FNMA (CALLABLE)	1.70000	11/16/15	25,000,000.00	25,000,000.00	24,161,000.00
PSI	NTRD	FNMA	85096	FNMA (CALLABLE)	1.70000	11/16/15	25,000,000.00	24,952,823.46	24,161,000.00
PSI	NTRD	FNMA	85118	FNMA (CALLABLE)	1.70000	11/16/15	25,000,000.00	24,935,910.19	24,161,000.00
PSI	NTRD	FNMA	85244	FNMA (CALLABLE)	1.56000	11/23/15	25,000,000.00	25,000,000.00	24,155,750.00
PSI	NTRD	FNMA	85164	FNMA (CALLABLE)	1.50000	11/24/15	25,000,000.00	24,940,820.10	24,089,500.00
PSI	NTRD	FNMA	85211	FNMA (CALLABLE)	1.50000	11/24/15	11,250,000.00	11,244,673.81	10,840,275.00
PSI	NTRD	FNMA	85683	FNMA (CALLABLE)	2.62500	01/11/16	21,250,000.00	21,239,660.12	21,156,287.50
Total FNMA							1,044,599,000.00	1,048,722,295.95	1,032,386,049.29
PSI	NTRD	MCPN	85336	FHLB (CALLABLE)	5.25000	12/15/15	25,000,000.00	25,000,000.00	24,606,000.00
PSI	NTRD	MCPN	85407	FHLB (CALLABLE)	5.25000	12/15/15	25,000,000.00	25,000,000.00	24,606,000.00
PSI	NTRD	MCPN	85484	FHLB (CALLABLE)	6.25000	12/28/15	50,000,000.00	49,995,172.51	48,293,000.00
Total MCPN							100,000,000.00	99,995,172.51	97,505,000.00
PSI	NTRD	MCSA	84144	FNMA (CALLABLE)	2.00000	06/30/15	50,000,000.00	50,000,000.00	50,066,500.00
PSI	NTRD	MCSA	84075	FNMA (CALLABLE)	3.00000	07/07/15	50,000,000.00	50,000,000.00	50,109,375.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	MCSA	84078	FNMA (CALLABLE)	2.75000	07/13/15	50,000,000.00	50,000,000.00	50,075,500.00
PSI	NTRD	MCSA	84079	FNMA (CALLABLE)	2.75000	07/13/15	25,000,000.00	25,000,000.00	25,037,750.00
PSI	NTRD	MCSA	84080	FNMA (CALLABLE)	2.75000	07/13/15	25,000,000.00	25,000,000.00	25,037,750.00
PSI	NTRD	MCSA	84090	FNMA (CALLABLE)	4.00000	07/13/15	50,000,000.00	50,000,000.00	49,531,250.00
PSI	NTRD	MCSA	84125	FNMA (CALLABLE)	2.75000	07/13/15	50,000,000.00	50,000,000.00	49,851,560.00
PSI	NTRD	MCSA	84145	FNMA (CALLABLE)	2.75000	07/13/15	25,000,000.00	25,000,000.00	24,925,780.00
PSI	NTRD	MCSA	84285	FNMA (CALLABLE)	3.00000	07/20/15	50,000,000.00	50,000,000.00	49,946,500.00
PSI	NTRD	MCSA	84181	FNMA (CALLABLE)	2.50000	07/21/15	50,000,000.00	50,000,000.00	49,796,500.00
PSI	NTRD	MCSA	84208	FNMA (CALLABLE)	3.00000	07/21/15	50,000,000.00	50,000,000.00	49,757,810.00
PSI	NTRD	MCSA	84287	FNMA (CALLABLE)	2.55000	07/28/15	50,000,000.00	50,000,000.00	49,911,000.00
PSI	NTRD	MCSA	84399	FNMA (CALLABLE)	3.00000	08/10/15	50,000,000.00	50,000,000.00	49,412,000.00
PSI	NTRD	MCSA	84400	FNMA (CALLABLE)	3.00000	08/11/15	50,000,000.00	50,000,000.00	49,449,000.00
PSI	NTRD	MCSA	84414	FNMA (CALLABLE)	3.05000	08/17/15	50,000,000.00	50,000,000.00	49,373,500.00
PSI	NTRD	MCSA	84415	FNMA (CALLABLE)	3.00000	08/18/15	50,000,000.00	50,000,000.00	49,418,000.00
PSI	NTRD	MCSA	84524	FNMA (CALLABLE)	2.87500	08/25/15	50,000,000.00	50,000,000.00	48,619,500.00
PSI	NTRD	MCSA	84599	FNMA (CALLABLE)	4.12500	09/10/15	50,000,000.00	50,000,000.00	48,184,000.00
PSI	NTRD	MCSA	84665	FNMA (CALLABLE)	4.65000	09/15/15	50,000,000.00	50,000,000.00	47,907,500.00
PSI	NTRD	MCSA	84644	FNMA (CALLABLE)	4.37500	09/17/15	50,000,000.00	50,000,000.00	48,127,500.00
PSI	NTRD	MCSA	84666	FNMA (CALLABLE)	4.55000	09/17/15	50,000,000.00	50,000,000.00	48,068,000.00
PSI	NTRD	MCSA	84667	FNMA (CALLABLE)	4.50000	09/17/15	50,000,000.00	50,000,000.00	48,130,000.00
PSI	NTRD	MCSA	84709	FNMA (CALLABLE)	5.00000	09/28/15	50,000,000.00	50,000,000.00	48,226,000.00
PSI	NTRD	MCSA	84710	FNMA (CALLABLE)	5.00000	09/29/15	50,000,000.00	50,000,000.00	48,258,500.00
PSI	NTRD	MCSA	84712	FNMA (CALLABLE)	5.00000	09/29/15	50,000,000.00	50,000,000.00	48,238,500.00
PSI	NTRD	MCSA	84721	FNMA (CALLABLE)	5.05000	09/29/15	25,000,000.00	25,000,000.00	24,119,000.00
PSI	NTRD	MCSA	84722	FNMA (CALLABLE)	5.05000	09/29/15	25,000,000.00	25,000,000.00	24,093,000.00
PSI	NTRD	MCSA	84731	FNMA (CALLABLE)	5.05000	09/29/15	15,000,000.00	15,000,000.00	14,455,800.00
PSI	NTRD	MCSA	84749	FNMA (CALLABLE)	5.05000	09/29/15	25,000,000.00	25,000,000.00	24,093,000.00
PSI	NTRD	MCSA	84723	FNMA (CALLABLE)	5.00000	10/01/15	50,000,000.00	50,000,000.00	48,208,000.00
PSI	NTRD	MCSA	85082	FNMA (CALLABLE)	3.00000	11/09/15	25,000,000.00	25,000,000.00	23,911,500.00
PSI	NTRD	MCSA	85077	FNMA (CALLABLE)	3.00000	11/17/15	25,000,000.00	25,000,000.00	24,012,250.00
PSI	NTRD	MCSA	85078	FNMA (CALLABLE)	3.00000	11/17/15	25,000,000.00	25,000,000.00	24,012,250.00
PSI	NTRD	MCSA	85079	FNMA (CALLABLE)	3.00000	11/17/15	25,000,000.00	25,000,000.00	24,011,717.50
PSI	NTRD	MCSA	85080	FNMA (CALLABLE)	3.00000	11/17/15	25,000,000.00	25,000,000.00	24,011,717.50
PSI	NTRD	MCSA	85097	FNMA (CALLABLE)	3.50000	11/19/15	25,000,000.00	25,000,000.00	23,883,500.00
PSI	NTRD	MCSA	85098	FNMA (CALLABLE)	3.50000	11/19/15	25,000,000.00	25,000,000.00	23,883,500.00
PSI	NTRD	MCSA	85119	FNMA (CALLABLE)	4.00000	11/23/15	25,000,000.00	25,000,000.00	23,848,250.00
PSI	NTRD	MCSA	85120	FNMA (CALLABLE)	4.00000	11/23/15	25,000,000.00	25,000,000.00	23,848,250.00
PSI	NTRD	MCSA	85249	FNMA (CALLABLE)	4.00000	11/24/15	25,000,000.00	25,000,000.00	24,071,750.00
PSI	NTRD	MCSA	85250	FNMA (CALLABLE)	4.00000	11/24/15	25,000,000.00	25,000,000.00	24,071,750.00
PSI	NTRD	MCSA	85230	FNMA (CALLABLE)	3.00000	12/01/15	25,000,000.00	25,000,000.00	23,989,250.00
PSI	NTRD	MCSA	85231	FNMA (CALLABLE)	3.00000	12/01/15	25,000,000.00	25,000,000.00	23,989,250.00
PSI	NTRD	MCSA	85233	FNMA (CALLABLE)	3.25000	12/01/15	25,000,000.00	25,000,000.00	23,965,250.00

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PSI	NTRD	MCSA	85234	FNMA (CALLABLE)	3.25000	12/01/15	25,000,000.00	25,000,000.00	23,970,750.00
PSI	NTRD	MCSA	85235	FNMA (CALLABLE)	3.25000	12/01/15	25,000,000.00	25,000,000.00	23,970,750.00
PSI	NTRD	MCSA	85271	FHLMC (CALLABLE)	4.05000	12/01/15	25,000,000.00	25,000,000.00	23,858,500.00
PSI	NTRD	MCSA	85272	FHLMC (CALLABLE)	4.05000	12/01/15	25,000,000.00	25,000,000.00	23,858,500.00
PSI	NTRD	MCSA	85245	FNMA (CALLABLE)	3.50000	12/02/15	25,000,000.00	25,000,000.00	24,085,500.00
PSI	NTRD	MCSA	85246	FNMA (CALLABLE)	3.50000	12/02/15	25,000,000.00	25,000,000.00	24,097,655.00
PSI	NTRD	MCSA	85247	FNMA (CALLABLE)	3.50000	12/02/15	25,000,000.00	25,000,000.00	24,097,655.00
PSI	NTRD	MCSA	85252	FNMA (CALLABLE)	3.50000	12/02/15	20,000,000.00	20,000,000.00	19,268,400.00
PSI	NTRD	MCSA	85267	FHLMC (CALLABLE)	3.50000	12/02/15	25,000,000.00	25,000,000.00	23,972,250.00
PSI	NTRD	MCSA	85282	FHLMC (CALLABLE)	4.25000	12/03/15	50,000,000.00	50,000,000.00	48,374,500.00
PSI	NTRD	MCSA	85270	FHLMC (CALLABLE)	4.80000	12/09/15	25,000,000.00	25,000,000.00	23,911,750.00
PSI	NTRD	MCSA	85304	FHLMC (CALLABLE)	5.00000	12/10/15	50,000,000.00	50,000,000.00	48,292,500.00
PSI	NTRD	MCSA	85305	FHLB (CALLABLE)	1.50000	12/10/15	30,000,000.00	29,994,266.16	29,355,900.00
PSI	NTRD	MCSA	85404	FHLMC (CALLABLE)	5.00000	12/10/15	25,000,000.00	25,000,000.00	24,218,000.00
PSI	NTRD	MCSA	85405	FHLMC (CALLABLE)	5.00000	12/10/15	25,000,000.00	25,000,000.00	24,218,000.00
PSI	NTRD	MCSA	85467	FHLMC (CALLABLE)	5.50000	12/15/15	50,000,000.00	50,000,000.00	48,428,500.00
PSI	NTRD	MCSA	85468	FHLMC (CALLABLE)	5.50000	12/17/15	50,000,000.00	50,000,000.00	48,432,000.00
PSI	NTRD	MCSA	85469	FHLMC (CALLABLE)	5.80000	12/22/15	50,000,000.00	50,000,000.00	48,224,000.00
PSI	NTRD	MCSA	85470	FHLMC (CALLABLE)	5.50000	12/22/15	50,000,000.00	50,000,000.00	48,441,000.00
PSI	NTRD	MCSA	85408	FHLMC (CALLABLE)	5.00000	12/23/15	25,000,000.00	25,000,000.00	24,152,750.00
PSI	NTRD	MCSA	85471	FHLMC (CALLABLE)	6.00000	12/23/15	50,000,000.00	50,000,000.00	48,459,500.00
PSI	NTRD	MCSA	85605	FHLB (CALLABLE)	7.25000	12/28/15	50,000,000.00	50,000,000.00	48,512,000.00
PSI	NTRD	MCSA	85485	FHLMC (CALLABLE)	6.25000	12/29/15	25,000,000.00	25,000,000.00	24,252,750.00
PSI	NTRD	MCSA	85533	FHLMC (CALLABLE)	6.25000	12/29/15	50,000,000.00	50,000,000.00	49,164,500.00
PSI	NTRD	MCSA	85559	FHLMC (CALLABLE)	6.62500	12/29/15	50,000,000.00	50,000,000.00	48,735,500.00
PSI	NTRD	MCSA	85560	FHLMC (CALLABLE)	7.00000	12/29/15	50,000,000.00	50,000,000.00	48,788,500.00
PSI	NTRD	MCSA	85561	FHLMC (CALLABLE)	7.00000	12/29/15	50,000,000.00	49,951,697.70	48,911,000.00
PSI	NTRD	MCSA	85483	FHLMC (CALLABLE)	6.25000	12/30/15	50,000,000.00	50,000,000.00	48,721,000.00
PSI	NTRD	MCSA	85532	FHLMC (CALLABLE)	6.00000	12/30/15	50,000,000.00	50,000,000.00	48,381,500.00
PSI	NTRD	MCSA	85534	FHLMC (CALLABLE)	6.37500	12/30/15	50,000,000.00	50,000,000.00	49,252,000.00
PSI	NTRD	MCSA	85562	FHLMC (CALLABLE)	7.00000	12/30/15	50,000,000.00	50,000,000.00	48,817,000.00
PSI	NTRD	MCSA	85682	FHLB (CALLABLE)	7.87500	01/07/16	50,000,000.00	50,000,000.00	49,144,500.00
Total MCSA							2,890,000,000.00	2,889,945,963.86	2,814,306,870.00
PSI	NTRD	NCD1	86027	UNION BK OF CALIFORNIA CD	0.25000	03/04/11	50,000,000.00	50,000,000.00	50,000,330.00
PSI	NTRD	NCD1	86033	UNION BK OF CALIFORNIA CD	0.27000	03/31/11	50,000,000.00	50,000,000.00	49,999,997.50
PSI	NTRD	NCD1	86217	UNION BK OF CALIFORNIA CD	0.25000	04/01/11	50,000,000.00	50,000,000.00	49,999,111.00
PSI	NTRD	NCD1	86084	UNION BK OF CALIFORNIA CD	0.27000	04/07/11	50,000,000.00	50,000,000.00	49,999,997.50
PSI	NTRD	NCD1	85923	CITIBANK NA CD	0.27000	04/20/11	50,000,000.00	50,000,000.00	49,999,994.00
PSI	NTRD	NCD1	85937	UNION BK OF CALIFORNIA CD	0.26000	04/20/11	50,000,000.00	50,000,000.00	49,999,286.00
Total NCD1							300,000,000.00	300,000,000.00	299,998,716.00

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Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	NOTE	85124	USTN	0.75000	11/30/11	50,000,000.00	50,185,556.52	50,195,310.00
PSI	NTRD	NOTE	85125	USTN	0.75000	11/30/11	50,000,000.00	50,185,556.52	50,195,310.00
PSI	NTRD	NOTE	85525	USTN	0.75000	11/30/11	50,000,000.00	50,174,896.96	50,195,310.00
PSI	NTRD	NOTE	85567	USTN	0.75000	11/30/11	50,000,000.00	50,163,853.54	50,195,310.00
PSI	NTRD	NOTE	85568	USTN	0.75000	11/30/11	50,000,000.00	50,163,853.54	50,195,310.00
PSI	NTRD	NOTE	85122	USTN	1.12500	12/15/11	50,000,000.00	50,337,578.51	50,347,500.00
PSI	NTRD	NOTE	85123	USTN	1.12500	12/15/11	30,000,000.00	30,202,547.11	30,208,500.00
PSI	NTRD	NOTE	85223	USTN	1.12500	12/15/11	50,000,000.00	50,347,034.15	50,347,500.00
PSI	NTRD	NOTE	85224	USTN	1.12500	12/15/11	50,000,000.00	50,347,034.15	50,347,500.00
PSI	NTRD	NOTE	85437	USTN	1.12500	12/15/11	50,000,000.00	50,320,847.04	50,347,500.00
PSI	NTRD	NOTE	85438	USTN	1.12500	12/15/11	50,000,000.00	50,320,847.04	50,347,500.00
PSI	NTRD	NOTE	85753	USTN	4.62500	12/31/11	50,000,000.00	51,782,266.26	51,818,500.00
PSI	NTRD	NOTE	85754	USTN	4.62500	12/31/11	23,000,000.00	23,819,842.48	23,836,510.00
PSI	NTRD	NOTE	85508	USTN	1.12500	01/15/12	50,000,000.00	50,346,534.65	50,369,000.00
PSI	NTRD	NOTE	85509	USTN	1.12500	01/15/12	50,000,000.00	50,346,534.65	50,369,000.00
PSI	NTRD	NOTE	85574	USTN	1.12500	01/15/12	50,000,000.00	50,328,047.76	50,369,000.00
PSI	NTRD	NOTE	85575	USTN	1.12500	01/15/12	50,000,000.00	50,328,047.76	50,369,000.00
PSI	NTRD	NOTE	85744	USTN	4.75000	01/31/12	50,000,000.00	51,991,718.96	52,046,875.00
PSI	NTRD	NOTE	85745	USTN	4.75000	01/31/12	50,000,000.00	51,991,718.96	52,046,875.00
PSI	NTRD	NOTE	84155	USTN	2.37500	08/31/14	50,000,000.00	51,375,973.36	51,609,375.00
PSI	NTRD	NOTE	84156	USTN	2.37500	08/31/14	25,000,000.00	25,687,986.68	25,804,687.50
PSI	NTRD	NOTE	85663	USTN	1.37500	11/30/15	50,000,000.00	48,416,123.53	48,515,625.00
PSI	NTRD	NOTE	85664	USTN	1.37500	11/30/15	50,000,000.00	48,374,935.26	48,515,625.00
Total NOTE							1,078,000,000.00	1,087,539,335.39	1,088,592,622.50
PSI	NTRD	TBIL	84836	UST BILL	0.24000	09/22/11	50,000,000.00	49,931,666.67	49,954,000.00
PSI	NTRD	TBIL	84837	UST BILL	0.24000	09/22/11	50,000,000.00	49,931,666.67	49,954,000.00
PSI	NTRD	TBIL	84838	UST BILL	0.24000	09/22/11	50,000,000.00	49,931,666.67	49,954,000.00
PSI	NTRD	TBIL	84839	UST BILL	0.24000	09/22/11	50,000,000.00	49,931,666.67	49,954,000.00
PSI	NTRD	TBIL	84840	UST BILL	0.24000	09/22/11	50,000,000.00	49,931,666.67	49,954,000.00
PSI	NTRD	TBIL	84841	UST BILL	0.24000	09/22/11	50,000,000.00	49,931,666.67	49,954,000.00
PSI	NTRD	TBIL	85746	UST BILL	0.29000	12/15/11	50,000,000.00	49,883,597.22	49,921,500.00
PSI	NTRD	TBIL	85747	UST BILL	0.29000	12/15/11	50,000,000.00	49,883,597.22	49,921,500.00
Total TBIL							400,000,000.00	399,357,194.46	399,567,000.00
PSI	NTRD	YANK1	85495	RABOBANK NEDERLAND NV NY CD	0.28000	03/01/11	50,000,000.00	50,000,000.00	50,000,135.00
PSI	NTRD	YANK1	85799	NORDEA BK FINLAND PLC NY CD	0.25000	03/01/11	50,000,000.00	50,000,000.00	50,000,095.00
PSI	NTRD	YANK1	85955	BK OF MONTREAL CHICAGO CD	0.24000	03/01/11	50,000,000.00	50,000,000.00	50,000,080.00
PSI	NTRD	YANK1	85956	BK OF MONTREAL CHICAGO CD	0.24000	03/01/11	25,000,000.00	25,000,000.00	25,000,040.00
PSI	NTRD	YANK1	86031	SOCIETE GENERALE NY CD	0.30000	03/01/11	50,000,000.00	50,000,000.00	50,000,165.00
PSI	NTRD	YANK1	85968	BK OF MONTREAL CHICAGO CD	0.24000	03/03/11	50,000,000.00	50,000,027.77	50,000,205.00
PSI	NTRD	YANK1	86028	BNP PARIBAS SF CD	0.25000	03/03/11	50,000,000.00	50,000,000.00	50,000,245.00

Los Angeles County Treasurer
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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	86046	BK OF MONTREAL CHICAGO CD	0.23000	03/03/11	50,000,000.00	50,000,000.00	50,000,165.00
PSI	NTRD	YANK1	85833	TORONTO DOMINION BK NY CD	0.23000	03/04/11	50,000,000.00	50,000,000.00	50,000,220.00
PSI	NTRD	YANK1	85835	SOCIETE GENERALE NY CD	0.33000	03/04/11	50,000,000.00	50,000,041.64	50,000,775.00
PSI	NTRD	YANK1	85836	SOCIETE GENERALE NY CD	0.33000	03/04/11	25,000,000.00	25,000,020.82	25,000,387.50
PSI	NTRD	YANK1	85856	BNP PARIBAS SF CD	0.32000	03/08/11	50,000,000.00	50,000,000.00	50,001,330.00
PSI	NTRD	YANK1	85578	RABOBANK NEDERLAND NV NY CD	0.27000	03/09/11	50,000,000.00	50,000,000.00	50,000,870.00
PSI	NTRD	YANK1	85378	A & NZ BANKING GROUP NY CD	0.32000	03/10/11	25,000,000.00	25,000,436.14	25,000,830.00
PSI	NTRD	YANK1	85531	TORONTO DOMINION BK NY CD	0.30000	03/10/11	50,000,000.00	50,000,622.28	50,001,380.00
PSI	NTRD	YANK1	85642	SVENSKA HANDELSBANKEN AB NY CD	0.27500	03/16/11	50,000,000.00	50,000,208.19	50,001,215.00
PSI	NTRD	YANK1	85643	SVENSKA HANDELSBANKEN AB NY CD	0.27500	03/16/11	25,000,000.00	25,000,104.10	25,000,607.50
PSI	NTRD	YANK1	85667	WESTPAC BANKING CORP NY CD	0.24000	03/17/11	50,000,000.00	50,000,000.00	50,000,465.00
PSI	NTRD	YANK1	86132	BNP PARIBAS SF CD	0.25000	03/18/11	50,000,000.00	50,000,000.00	50,000,745.00
PSI	NTRD	YANK1	85963	BNP PARIBAS SF CD	0.31000	03/21/11	50,000,000.00	50,000,000.00	50,001,745.00
PSI	NTRD	YANK1	85724	DNB NOR BANK ASA NY CD	0.28000	03/23/11	50,000,000.00	50,000,000.00	50,000,950.00
PSI	NTRD	YANK1	85715	ROYAL BK OF CANADA NY CD	0.26000	03/25/11	50,000,000.00	50,000,000.00	50,000,340.00
PSI	NTRD	YANK1	85796	TORONTO DOMINION BK NY CD	0.25000	03/25/11	50,000,000.00	50,000,333.14	49,999,996.00
PSI	NTRD	YANK1	85974	NORDEA BK FINLAND PLC NY CD	0.24000	03/25/11	50,000,000.00	50,000,333.20	49,999,650.50
PSI	NTRD	YANK1	85735	NORDEA BK FINLAND PLC NY CD	0.28000	03/30/11	50,000,000.00	50,000,000.00	50,000,410.00
PSI	NTRD	YANK1	85803	BK OF NOVA SCOTIA HOUSTON CD	0.28000	03/30/11	50,000,000.00	50,000,402.51	50,000,410.00
PSI	NTRD	YANK1	85992	CREDIT SUISSE NY CD	0.23000	03/30/11	50,000,000.00	50,000,000.00	49,998,331.00
PSI	NTRD	YANK1	86022	DNB NOR BANK ASA NY CD	0.23000	03/30/11	50,000,000.00	50,000,000.00	49,998,331.50
PSI	NTRD	YANK1	85980	DEUTSCHE BK AG NY CD	0.26000	03/31/11	50,000,000.00	50,000,000.00	49,999,566.50
PSI	NTRD	YANK1	85981	DEUTSCHE BK AG NY CD	0.26000	03/31/11	25,000,000.00	25,000,000.00	24,999,783.25
PSI	NTRD	YANK1	86011	WESTPAC BANKING CORP NY CD	0.22000	03/31/11	50,000,000.00	50,000,000.00	49,997,845.00
PSI	NTRD	YANK1	86035	NORDEA BK FINLAND PLC NY CD	0.25000	03/31/11	50,000,000.00	50,000,000.00	49,999,136.50
PSI	NTRD	YANK1	86049	BNP PARIBAS SF CD	0.28000	04/01/11	50,000,000.00	50,000,000.00	50,000,440.00
PSI	NTRD	YANK1	85975	BK OF NOVA SCOTIA HOUSTON CD	0.24000	04/04/11	50,000,000.00	50,000,000.00	49,998,539.00
PSI	NTRD	YANK1	86052	SOCIETE GENERALE NY CD	0.34000	04/05/11	50,000,000.00	50,000,485.83	50,003,495.00
PSI	NTRD	YANK1	86071	DEUTSCHE BK AG NY CD	0.26000	04/06/11	50,000,000.00	50,000,000.00	49,999,483.50
PSI	NTRD	YANK1	86103	NORDEA BK FINLAND PLC NY CD	0.24000	04/06/11	50,000,000.00	50,000,000.00	49,998,457.00
PSI	NTRD	YANK1	86087	DEUTSCHE BK AG NY CD	0.26000	04/08/11	50,000,000.00	50,000,000.00	49,999,456.00
PSI	NTRD	YANK1	86088	SVENSKA HANDELSBANKEN AB NY CD	0.25000	04/08/11	50,000,000.00	50,000,000.00	49,998,915.00
PSI	NTRD	YANK1	86089	SVENSKA HANDELSBANKEN AB NY CD	0.25000	04/08/11	25,000,000.00	25,000,000.00	24,999,457.50
PSI	NTRD	YANK1	86094	BNP PARIBAS SF CD	0.28000	04/08/11	50,000,000.00	50,000,000.00	50,000,535.00
PSI	NTRD	YANK1	86121	RABOBANK NEDERLAND NV NY CD	0.30500	04/08/11	25,000,000.00	25,001,443.59	25,000,937.50
PSI	NTRD	YANK1	86125	RABOBANK NEDERLAND NV NY CD	0.28000	04/13/11	50,000,000.00	50,002,384.30	50,000,605.00
PSI	NTRD	YANK1	85938	CIBC NY CD	0.25000	04/19/11	50,000,000.00	50,000,000.00	49,998,606.00
PSI	NTRD	YANK1	85654	WESTPAC BANKING CORP NY CD	0.26000	04/20/11	50,000,000.00	50,000,693.84	49,999,281.50
PSI	NTRD	YANK1	85925	RABOBANK NEDERLAND NV NY CD	0.27000	04/20/11	50,000,000.00	50,000,000.00	49,999,994.00
PSI	NTRD	YANK1	85946	CIBC NY CD	0.25000	04/20/11	50,000,000.00	50,000,000.00	49,998,578.50
PSI	NTRD	YANK1	85947	CIBC NY CD	0.25000	04/20/11	25,000,000.00	25,000,000.00	24,999,289.25
PSI	NTRD	YANK1	86040	BARCLAYS BK PLC NY CD	0.23000	04/20/11	50,000,000.00	50,000,000.00	49,997,164.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	86041	BARCLAYS BK PLC NY CD	0.23000	04/20/11	39,000,000.00	39,000,000.00	38,997,787.92
PSI	NTRD	YANK1	86133	BK OF NOVA SCOTIA HOUSTON CD	0.23000	04/20/11	50,000,000.00	50,000,000.00	49,997,166.00
PSI	NTRD	YANK1	86134	SVENSKA HANDELSBANKEN AB NY CD	0.24000	04/20/11	50,000,000.00	50,000,694.16	49,997,874.00
PSI	NTRD	YANK1	86154	TORONTO DOMINION BK NY CD	0.22000	04/20/11	50,000,000.00	50,000,000.00	49,996,458.00
PSI	NTRD	YANK1	86174	SVENSKA HANDELSBANKEN AB NY CD	0.24000	04/20/11	50,000,000.00	50,000,000.00	49,997,875.00
PSI	NTRD	YANK1	86187	CREDIT SUISSE NY CD	0.24000	04/20/11	50,000,000.00	50,000,000.00	49,997,875.00
PSI	NTRD	YANK1	86188	CREDIT SUISSE NY CD	0.24000	04/20/11	25,000,000.00	25,000,000.00	24,998,937.50
PSI	NTRD	YANK1	86221	BK OF NOVA SCOTIA HOUSTON CD	0.23000	04/20/11	50,000,000.00	50,000,000.00	49,997,167.50
PSI	NTRD	YANK1	86222	BK OF NOVA SCOTIA HOUSTON CD	0.23000	04/20/11	25,000,000.00	25,000,000.00	24,998,583.75
PSI	NTRD	YANK1	85915	BARCLAYS BK PLC NY CD	0.25000	04/22/11	50,000,000.00	50,000,000.00	49,998,522.50
PSI	NTRD	YANK1	85916	BARCLAYS BK PLC NY CD	0.25000	04/22/11	50,000,000.00	50,000,000.00	49,998,522.50
PSI	NTRD	YANK1	85921	CIBC NY CD	0.25000	04/22/11	50,000,000.00	50,000,000.00	49,998,522.50
PSI	NTRD	YANK1	85942	BK OF NOVA SCOTIA HOUSTON CD	0.25000	04/22/11	50,000,000.00	50,000,000.00	49,998,523.00
PSI	NTRD	YANK1	85943	BK OF NOVA SCOTIA HOUSTON CD	0.25000	04/22/11	25,000,000.00	25,000,000.00	24,999,261.50
PSI	NTRD	YANK1	86211	SVENSKA HANDELSBANKEN AB NY CD	0.24000	04/25/11	50,000,000.00	50,000,000.00	49,997,667.50
PSI	NTRD	YANK1	86218	NORDEA BK FINLAND PLC NY CD	0.22000	04/29/11	50,000,000.00	50,000,000.00	49,995,835.00
PSI	NTRD	YANK1	85641	WESTPAC BANKING CORP NY CD	0.41000	06/21/11	50,000,000.00	50,009,263.70	50,003,020.00
PSI	NTRD	YANK1	85140	BARCLAYS BK PLC NY CD	0.80000	10/28/11	50,000,000.00	50,000,000.00	50,049,600.00
Total YANK1							3,064,000,000.00	3,064,017,495.21	3,064,018,883.17
NTRD Total							24,514,905,027.00	24,561,962,271.67	24,480,569,983.11
NTRD Historical Cost								24,623,904,958.19	
PSI	TRADE	NOTE	85260	USTN	1.25000	10/31/15	50,000,000.00	50,000,000.00	48,343,750.00
PSI	TRADE	NOTE	85281	USTN	1.25000	10/31/15	50,000,000.00	49,882,316.40	48,343,750.00
PSI	TRADE	NOTE	85402	USTN	1.37500	11/30/15	50,000,000.00	49,628,842.07	48,515,625.00
NOTE Total							150,000,000.00	149,511,158.47	145,203,125.00
TRADE Total							150,000,000.00	149,511,158.47	145,203,125.00
TRADE Historical Cost								149,484,375.00	
PSI Total							24,664,905,027.00	24,711,473,430.14	24,625,773,108.11
PSI Historical Cost								24,773,389,333.19	

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	GF	1TRD	14004	FLYING TRIANGLE 1ST TR	5.50000	08/01/12	13,222.59	13,222.59	13,222.59
SPI	GF	1TRD	16864	FLYING TRIANGLE 1ST TR	5.50000	01/01/14	42,299.74	42,299.74	42,299.74
SPI	GF	1TRD	17567	FLYING TRIANGLE SLUSHER	4.50000	04/24/14	262,500.00	262,500.00	262,500.00
SPI	GF	1TRD	03463	FLYING TRIANGLE LOAN	5.50000	03/01/15	107,583.27	107,583.27	107,583.27
SPI	GF	1TRD	12057	FLYING TRIANGLE LOAN	5.50000	04/01/17	91,471.55	91,471.55	91,471.55
1TRD Total							517,077.15	517,077.15	517,077.15
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND 1997	5.00000	09/02/21	5,165,000.00	5,165,000.00	5,165,000.00
LTBD Total							5,165,000.00	5,165,000.00	5,165,000.00
GF - GENERAL FUND Total							5,682,077.15	5,682,077.15	5,682,077.15
SPI	MAST	BOND	18810	USTB	7.25000	05/15/16	85,000.00	86,123.78	106,296.75
BOND Total							85,000.00	86,123.78	106,296.75
MAST - MGMT ATTORNEY SETTLEMENT TRUST Total							85,000.00	86,123.78	106,296.75
SPI	SANIT	FFCB	82931	FFCB (CALLABLE)	2.77000	02/17/15	86,000.00	85,965.88	87,097.36
SPI	SANIT	FFCB	85624	FFCB (CALLABLE)	2.48000	12/21/15	1,134,000.00	1,134,000.00	1,128,522.78
FFCB Total							1,220,000.00	1,219,965.88	1,215,620.14
SPI	SANIT	MCSA	83985	FHLMC (CALLABLE)	2.00000	06/30/15	714,000.00	714,000.00	718,262.58
SPI	SANIT	MCSA	84725	FHLMC (CALLABLE)	1.35000	09/22/15	46,000.00	46,000.00	45,421.32
SPI	SANIT	MCSA	85626	FHLMC (CALLABLE)	2.00000	12/30/15	1,462,000.00	1,462,000.00	1,455,026.26
SPI	SANIT	MCSA	85985	FNMA (CALLABLE)	2.00000	02/17/16	932,000.00	932,000.00	925,671.72
MCSA Total							3,154,000.00	3,154,000.00	3,144,381.88
SPI	SANIT	NOTE	69645	USTN	4.87500	07/31/11	1,000.00	999.86	1,019.69
NOTE Total							1,000.00	999.86	1,019.69
SANIT - SANITATION DISTRICT Total							4,375,000.00	4,374,965.74	4,361,021.71
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0.00000	12/31/11	2,771,350.54	2,771,350.54	2,771,350.54
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0.00000	12/31/11	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0.00000	12/31/11	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0.00000	12/31/11	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0.00000	12/31/11	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0.00000	12/31/11	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0.00000	12/31/11	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0.00000	12/31/11	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0.00000	12/31/11	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0.00000	12/31/11	417,809.52	417,809.52	417,809.52

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SPI	SCAQM	CTDQ	45085	S OF C LAIF	0.00000	12/31/11	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0.00000	12/31/11	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0.00000	12/31/11	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0.00000	12/31/11	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0.00000	12/31/11	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0.00000	12/31/11	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0.00000	12/31/11	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0.00000	12/31/11	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0.00000	12/31/11	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0.00000	12/31/11	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0.00000	12/31/11	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0.00000	12/31/11	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0.00000	12/31/11	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0.00000	12/31/11	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0.00000	12/31/11	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0.00000	12/31/11	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0.00000	12/31/11	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0.00000	12/31/11	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF	0.00000	12/31/11	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF	0.00000	12/31/11	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF	0.00000	12/31/11	281,845.96	281,845.96	281,845.96
SPI	SCAQM	CTDQ	66800	S OF C LAIF	0.00000	12/31/11	317,155.30	317,155.30	317,155.30
SPI	SCAQM	CTDQ	67819	S OF C LAIF	0.00000	12/31/11	363,715.38	363,715.38	363,715.38
SPI	SCAQM	CTDQ	68720	S OF C LAIF	0.00000	12/31/11	393,812.36	393,812.36	393,812.36
SPI	SCAQM	CTDQ	69520	S OF C LAIF	0.00000	12/31/11	449,659.59	449,659.59	449,659.59
SPI	SCAQM	CTDQ	70359	S OF C LAIF	0.00000	12/31/11	491,566.29	491,566.29	491,566.29
SPI	SCAQM	CTDQ	71268	S OF C LAIF	0.00000	12/31/11	513,938.89	513,938.89	513,938.89
SPI	SCAQM	CTDQ	72329	S OF C LAIF	0.00000	12/31/11	505,507.65	505,507.65	505,507.65
SPI	SCAQM	CTDQ	73503	S OF C LAIF	0.00000	12/31/11	515,367.27	515,367.27	515,367.27
SPI	SCAQM	CTDQ	74486	S OF C LAIF	0.00000	12/31/11	520,380.93	520,380.93	520,380.93
SPI	SCAQM	CTDQ	75694	S OF C LAIF	0.00000	12/31/11	492,274.30	492,274.30	492,274.30
SPI	SCAQM	CTDQ	77128	S OF C LAIF	0.00000	12/31/11	410,449.24	410,449.24	410,449.24
SPI	SCAQM	CTDQ	78106	S OF C LAIF	0.00000	12/31/11	304,980.32	304,980.32	304,980.32
SPI	SCAQM	CTDQ	78999	S OF C LAIF	0.00000	12/31/11	277,823.10	277,823.10	277,823.10
SPI	SCAQM	CTDQ	79884	S OF C LAIF	0.00000	12/31/11	252,862.59	252,862.59	252,862.59
SPI	SCAQM	CTDQ	80623	S OF C LAIF	0.00000	12/31/11	186,831.92	186,831.92	186,831.92
SPI	SCAQM	CTDQ	81267	S OF C LAIF	0.00000	12/31/11	150,112.75	150,112.75	150,112.75
SPI	SCAQM	CTDQ	81965	S OF C LAIF	0.00000	12/31/11	89,717.54	89,717.54	89,717.54
SPI	SCAQM	CTDQ	82763	S OF C LAIF	0.00000	12/31/11	60,335.73	60,335.73	60,335.73
SPI	SCAQM	CTDQ	83551	S OF C LAIF	0.00000	12/31/11	54,470.06	54,470.06	54,470.06
SPI	SCAQM	CTDQ	84325	S OF C LAIF	0.00000	12/31/11	55,045.25	55,045.25	55,045.25
SPI	SCAQM	CTDQ	85022	S OF C LAIF	0.00000	12/31/11	51,349.76	51,349.76	51,349.76

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SPI	SCAQM	CTDQ	85933	S OF C LAIF	0.00000	12/31/11	45,607.02	45,607.02	45,607.02
							CTDQ Total	39,556,525.36	39,556,525.36
							SCAQM - SOUTH COAST AIR QUALITY MGMT Total	39,556,525.36	39,556,525.36
SPI	SLIM	CTDQ	22101	S OF C LAIF	0.00000	12/31/11	3,218,710.97	3,218,710.97	3,218,710.97
SPI	SLIM	CTDQ	23208	S OF C LAIF	0.00000	12/31/11	27,081.03	27,081.03	27,081.03
SPI	SLIM	CTDQ	23842	S OF C LAIF	0.00000	12/31/11	83,505.96	83,505.96	83,505.96
SPI	SLIM	CTDQ	24459	S OF C LAIF	0.00000	12/31/11	94,996.78	94,996.78	94,996.78
SPI	SLIM	CTDQ	25326	S OF C LAIF	0.00000	12/31/11	104,088.41	104,088.41	104,088.41
SPI	SLIM	CTDQ	26241	S OF C LAIF	0.00000	12/31/11	110,715.07	110,715.07	110,715.07
SPI	SLIM	CTDQ	27270	S OF C LAIF	0.00000	12/31/11	117,811.43	117,811.43	117,811.43
SPI	SLIM	CTDQ	28140	S OF C LAIF	0.00000	12/31/11	118,831.50	118,831.50	118,831.50
SPI	SLIM	CTDQ	28986	S OF C LAIF	0.00000	12/31/11	117,968.90	117,968.90	117,968.90
SPI	SLIM	CTDQ	29917	S OF C LAIF	0.00000	12/31/11	115,386.18	115,386.18	115,386.18
SPI	SLIM	CTDQ	31093	S OF C LAIF	0.00000	12/31/11	114,884.96	114,884.96	114,884.96
SPI	SLIM	CTDQ	31850	S OF C LAIF	0.00000	12/31/11	119,214.46	119,214.46	119,214.46
SPI	SLIM	CTDQ	32655	S OF C LAIF	0.00000	12/31/11	120,967.08	120,967.08	120,967.08
SPI	SLIM	CTDQ	33599	S OF C LAIF	0.00000	12/31/11	119,698.34	119,698.34	119,698.34
SPI	SLIM	CTDQ	34231	S OF C LAIF	0.00000	12/31/11	124,159.87	124,159.87	124,159.87
SPI	SLIM	CTDQ	35220	S OF C LAIF	0.00000	12/31/11	128,393.89	128,393.89	128,393.89
SPI	SLIM	CTDQ	35952	S OF C LAIF	0.00000	12/31/11	130,900.85	130,900.85	130,900.85
SPI	SLIM	CTDQ	36773	S OF C LAIF	0.00000	12/31/11	129,716.18	129,716.18	129,716.18
SPI	SLIM	CTDQ	37638	S OF C LAIF	0.00000	12/31/11	132,118.17	132,118.17	132,118.17
SPI	SLIM	CTDQ	38537	S OF C LAIF	0.00000	12/31/11	134,992.32	134,992.32	134,992.32
SPI	SLIM	CTDQ	39281	S OF C LAIF	0.00000	12/31/11	132,458.88	132,458.88	132,458.88
SPI	SLIM	CTDQ	40072	S OF C LAIF	0.00000	12/31/11	124,940.21	124,940.21	124,940.21
SPI	SLIM	CTDQ	40891	S OF C LAIF	0.00000	12/31/11	125,249.17	125,249.17	125,249.17
SPI	SLIM	CTDQ	41416	S OF C LAIF	0.00000	12/31/11	124,689.59	124,689.59	124,689.59
SPI	SLIM	CTDQ	42149	S OF C LAIF	0.00000	12/31/11	132,997.69	132,997.69	132,997.69
SPI	SLIM	CTDQ	43226	S OF C LAIF	0.00000	12/31/11	140,793.36	140,793.36	140,793.36
SPI	SLIM	CTDQ	44234	S OF C LAIF	0.00000	12/31/11	152,132.72	152,132.72	152,132.72
SPI	SLIM	CTDQ	45086	S OF C LAIF	0.00000	12/31/11	164,017.17	164,017.17	164,017.17
SPI	SLIM	CTDQ	46123	S OF C LAIF	0.00000	12/31/11	167,897.97	167,897.97	167,897.97
SPI	SLIM	CTDQ	47347	S OF C LAIF	0.00000	12/31/11	157,924.35	157,924.35	157,924.35
SPI	SLIM	CTDQ	48499	S OF C LAIF	0.00000	12/31/11	139,856.90	139,856.90	139,856.90
SPI	SLIM	CTDQ	49798	S OF C LAIF	0.00000	12/31/11	120,525.01	120,525.01	120,525.01
SPI	SLIM	CTDQ	50781	S OF C LAIF	0.00000	12/31/11	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0.00000	12/31/11	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0.00000	12/31/11	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0.00000	12/31/11	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0.00000	12/31/11	64,945.89	64,945.89	64,945.89

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SPI	SLIM	CTDQ	56612	S OF C LAIF	0.00000	12/31/11	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0.00000	12/31/11	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0.00000	12/31/11	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0.00000	12/31/11	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0.00000	12/31/11	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0.00000	12/31/11	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF	0.00000	12/31/11	48,416.11	48,416.11	48,416.11
SPI	SLIM	CTDQ	64003	S OF C LAIF	0.00000	12/31/11	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0.00000	12/31/11	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF	0.00000	12/31/11	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF	0.00000	12/31/11	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818	S OF C LAIF	0.00000	12/31/11	108,222.63	108,222.63	108,222.63
SPI	SLIM	CTDQ	68719	S OF C LAIF	0.00000	12/31/11	118,789.82	118,789.82	118,789.82
SPI	SLIM	CTDQ	69518	S OF C LAIF	0.00000	12/31/11	136,097.01	136,097.01	136,097.01
SPI	SLIM	CTDQ	70360	S OF C LAIF	0.00000	12/31/11	151,399.04	151,399.04	151,399.04
SPI	SLIM	CTDQ	71269	S OF C LAIF	0.00000	12/31/11	158,866.84	158,866.84	158,866.84
SPI	SLIM	CTDQ	72330	S OF C LAIF	0.00000	12/31/11	159,520.70	159,520.70	159,520.70
SPI	SLIM	CTDQ	73504	S OF C LAIF	0.00000	12/31/11	165,030.36	165,030.36	165,030.36
SPI	SLIM	CTDQ	74485	S OF C LAIF	0.00000	12/31/11	168,848.34	168,848.34	168,848.34
SPI	SLIM	CTDQ	75693	S OF C LAIF	0.00000	12/31/11	161,848.34	161,848.34	161,848.34
SPI	SLIM	CTDQ	77131	S OF C LAIF	0.00000	12/31/11	136,599.41	136,599.41	136,599.41
SPI	SLIM	CTDQ	78104	S OF C LAIF	0.00000	12/31/11	102,613.52	102,613.52	102,613.52
SPI	SLIM	CTDQ	79000	S OF C LAIF	0.00000	12/31/11	93,633.67	93,633.67	93,633.67
SPI	SLIM	CTDQ	79882	S OF C LAIF	0.00000	12/31/11	86,272.14	86,272.14	86,272.14
SPI	SLIM	CTDQ	80621	S OF C LAIF	0.00000	12/31/11	63,895.36	63,895.36	63,895.36
SPI	SLIM	CTDQ	81265	S OF C LAIF	0.00000	12/31/11	51,337.52	51,337.52	51,337.52
SPI	SLIM	CTDQ	81963	S OF C LAIF	0.00000	12/31/11	31,005.24	31,005.24	31,005.24
SPI	SLIM	CTDQ	82761	S OF C LAIF	0.00000	12/31/11	20,942.34	20,942.34	20,942.34
SPI	SLIM	CTDQ	83552	S OF C LAIF	0.00000	12/31/11	18,906.35	18,906.35	18,906.35
SPI	SLIM	CTDQ	84323	S OF C LAIF	0.00000	12/31/11	16,628.36	16,628.36	16,628.36
SPI	SLIM	CTDQ	85020	S OF C LAIF	0.00000	12/31/11	12,936.00	12,936.00	12,936.00
SPI	SLIM	CTDQ	85931	S OF C LAIF	0.00000	12/31/11	11,519.98	11,519.98	11,519.98
CTDQ Total							10,041,084.34	10,041,084.34	10,041,084.34
SLIM - SCHOOLS LINKED INSURANCE MGMT Total							10,041,084.34	10,041,084.34	10,041,084.34
SPI	WASIA	CTDQ	22460	S OF C LAIF	0.00000	12/31/11	7,000,000.00	7,000,000.00	7,000,000.00
SPI	WASIA	CTDQ	23844	S OF C LAIF	0.00000	12/31/11	73,432.18	73,432.18	73,432.18
SPI	WASIA	CTDQ	24460	S OF C LAIF	0.00000	12/31/11	88,299.86	88,299.86	88,299.86
SPI	WASIA	CTDQ	25245	S OF C LAIF	0.00000	12/31/11	96,741.95	96,741.95	96,741.95
SPI	WASIA	CTDQ	26250	S OF C LAIF	0.00000	12/31/11	102,900.92	102,900.92	102,900.92
SPI	WASIA	CTDQ	26945	S OF C LAIF	0.00000	12/31/11	109,496.42	109,496.42	109,496.42

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SPI	WASIA	CTDQ	28143	S OF C LAIF	0.00000	12/31/11	110,444.50	110,444.50	110,444.50
SPI	WASIA	CTDQ	28732	S OF C LAIF	0.00000	12/31/11	109,642.78	109,642.78	109,642.78
SPI	WASIA	CTDQ	29586	S OF C LAIF	0.00000	12/31/11	107,242.35	107,242.35	107,242.35
SPI	WASIA	CTDQ	30647	S OF C LAIF	0.00000	12/31/11	106,776.50	106,776.50	106,776.50
SPI	WASIA	CTDQ	31539	S OF C LAIF	0.00000	12/31/11	110,800.43	110,800.43	110,800.43
SPI	WASIA	CTDQ	32361	S OF C LAIF	0.00000	12/31/11	112,429.36	112,429.36	112,429.36
SPI	WASIA	CTDQ	33315	S OF C LAIF	0.00000	12/31/11	111,250.16	111,250.16	111,250.16
SPI	WASIA	CTDQ	34059	S OF C LAIF	0.00000	12/31/11	115,396.80	115,396.80	115,396.80
SPI	WASIA	CTDQ	34957	S OF C LAIF	0.00000	12/31/11	119,331.99	119,331.99	119,331.99
SPI	WASIA	CTDQ	35633	S OF C LAIF	0.00000	12/31/11	121,662.01	121,662.01	121,662.01
SPI	WASIA	CTDQ	36439	S OF C LAIF	0.00000	12/31/11	120,560.95	120,560.95	120,560.95
SPI	WASIA	CTDQ	37287	S OF C LAIF	0.00000	12/31/11	122,793.41	122,793.41	122,793.41
SPI	WASIA	CTDQ	38231	S OF C LAIF	0.00000	12/31/11	125,464.71	125,464.71	125,464.71
SPI	WASIA	CTDQ	38988	S OF C LAIF	0.00000	12/31/11	123,110.08	123,110.08	123,110.08
SPI	WASIA	CTDQ	39857	S OF C LAIF	0.00000	12/31/11	116,122.07	116,122.07	116,122.07
SPI	WASIA	CTDQ	40652	S OF C LAIF	0.00000	12/31/11	116,409.22	116,409.22	116,409.22
SPI	WASIA	CTDQ	41374	S OF C LAIF	0.00000	12/31/11	121,913.10	121,913.10	121,913.10
SPI	WASIA	CTDQ	42151	S OF C LAIF	0.00000	12/31/11	130,096.85	130,096.85	130,096.85
SPI	WASIA	CTDQ	43228	S OF C LAIF	0.00000	12/31/11	137,722.35	137,722.35	137,722.35
SPI	WASIA	CTDQ	44236	S OF C LAIF	0.00000	12/31/11	148,814.38	148,814.38	148,814.38
SPI	WASIA	CTDQ	45087	S OF C LAIF	0.00000	12/31/11	160,439.61	160,439.61	160,439.61
SPI	WASIA	CTDQ	46124	S OF C LAIF	0.00000	12/31/11	164,235.76	164,235.76	164,235.76
SPI	WASIA	CTDQ	47346	S OF C LAIF	0.00000	12/31/11	154,479.69	154,479.69	154,479.69
SPI	WASIA	CTDQ	48500	S OF C LAIF	0.00000	12/31/11	136,806.32	136,806.32	136,806.32
SPI	WASIA	CTDQ	49797	S OF C LAIF	0.00000	12/31/11	117,896.11	117,896.11	117,896.11
SPI	WASIA	CTDQ	50782	S OF C LAIF	0.00000	12/31/11	93,828.22	93,828.22	93,828.22
SPI	WASIA	CTDQ	51468	S OF C LAIF	0.00000	12/31/11	77,816.21	77,816.21	77,816.21
SPI	WASIA	CTDQ	52669	S OF C LAIF	0.00000	12/31/11	73,638.02	73,638.02	73,638.02
SPI	WASIA	CTDQ	53919	S OF C LAIF	0.00000	12/31/11	71,712.31	71,712.31	71,712.31
SPI	WASIA	CTDQ	55075	S OF C LAIF	0.00000	12/31/11	63,529.28	63,529.28	63,529.28
SPI	WASIA	CTDQ	56614	S OF C LAIF	0.00000	12/31/11	53,439.15	53,439.15	53,439.15
SPI	WASIA	CTDQ	58054	S OF C LAIF	0.00000	12/31/11	48,548.65	48,548.65	48,548.65
SPI	WASIA	CTDQ	59107	S OF C LAIF	0.00000	12/31/11	45,394.14	45,394.14	45,394.14
SPI	WASIA	CTDQ	60184	S OF C LAIF	0.00000	12/31/11	43,670.82	43,670.82	43,670.82
SPI	WASIA	CTDQ	61112	S OF C LAIF	0.00000	12/31/11	40,902.21	40,902.21	40,902.21
SPI	WASIA	CTDQ	61967	S OF C LAIF	0.00000	12/31/11	40,077.53	40,077.53	40,077.53
SPI	WASIA	CTDQ	62781	S OF C LAIF	0.00000	12/31/11	47,360.06	47,360.06	47,360.06
SPI	WASIA	CTDQ	64004	S OF C LAIF	0.00000	12/31/11	56,867.52	56,867.52	56,867.52
SPI	WASIA	CTDQ	64953	S OF C LAIF	0.00000	12/31/11	66,511.63	66,511.63	66,511.63
SPI	WASIA	CTDQ	65952	S OF C LAIF	0.00000	12/31/11	80,980.97	80,980.97	80,980.97
SPI	WASIA	CTDQ	66799	S OF C LAIF	0.00000	12/31/11	92,052.67	92,052.67	92,052.67
SPI	WASIA	CTDQ	67820	S OF C LAIF	0.00000	12/31/11	105,862.06	105,862.06	105,862.06

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of February 28, 2011
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	68718	S OF C LAIF	0.00000	12/31/11	116,198.76	116,198.76	116,198.76
SPI	WASIA	CTDQ	69519	S OF C LAIF	0.00000	12/31/11	133,128.44	133,128.44	133,128.44
SPI	WASIA	CTDQ	70361	S OF C LAIF	0.00000	12/31/11	148,096.70	148,096.70	148,096.70
SPI	WASIA	CTDQ	71270	S OF C LAIF	0.00000	12/31/11	155,401.61	155,401.61	155,401.61
SPI	WASIA	CTDQ	72331	S OF C LAIF	0.00000	12/31/11	156,041.22	156,041.22	156,041.22
SPI	WASIA	CTDQ	73502	S OF C LAIF	0.00000	12/31/11	161,430.69	161,430.69	161,430.69
SPI	WASIA	CTDQ	74484	S OF C LAIF	0.00000	12/31/11	165,165.40	165,165.40	165,165.40
SPI	WASIA	CTDQ	75692	S OF C LAIF	0.00000	12/31/11	158,318.08	158,318.08	158,318.08
SPI	WASIA	CTDQ	77133	S OF C LAIF	0.00000	12/31/11	133,619.88	133,619.88	133,619.88
SPI	WASIA	CTDQ	78105	S OF C LAIF	0.00000	12/31/11	100,375.31	100,375.31	100,375.31
SPI	WASIA	CTDQ	79001	S OF C LAIF	0.00000	12/31/11	91,591.32	91,591.32	91,591.32
SPI	WASIA	CTDQ	79883	S OF C LAIF	0.00000	12/31/11	84,390.36	84,390.36	84,390.36
SPI	WASIA	CTDQ	80622	S OF C LAIF	0.00000	12/31/11	62,501.67	62,501.67	62,501.67
SPI	WASIA	CTDQ	81266	S OF C LAIF	0.00000	12/31/11	50,217.74	50,217.74	50,217.74
SPI	WASIA	CTDQ	81964	S OF C LAIF	0.00000	12/31/11	30,328.95	30,328.95	30,328.95
SPI	WASIA	CTDQ	82762	S OF C LAIF	0.00000	12/31/11	20,485.54	20,485.54	20,485.54
SPI	WASIA	CTDQ	83553	S OF C LAIF	0.00000	12/31/11	18,493.96	18,493.96	18,493.96
SPI	WASIA	CTDQ	84324	S OF C LAIF	0.00000	12/31/11	18,689.25	18,689.25	18,689.25
SPI	WASIA	CTDQ	85021	S OF C LAIF	0.00000	12/31/11	17,434.54	17,434.54	17,434.54
SPI	WASIA	CTDQ	85932	S OF C LAIF	0.00000	12/31/11	15,525.44	15,525.44	15,525.44
CTDQ Total							13,532,339.13	13,532,339.13	13,532,339.13
WASIA - WHITTIER AREA SCHOOLS INS AUTH Total							13,532,339.13	13,532,339.13	13,532,339.13
SPI Total							73,272,025.98	73,273,115.50	73,279,344.44
SPI Historical Cost								73,276,921.97	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 02/28/11
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
01/05/06	CALABASAS LANDFILL 2005	\$3,326,980.66
07/02/97	COUNTY OF LOS ANGELES - COMMERCIAL PAPER PROGRAM	32,598,469.80
03/13/08	LAC-CAL 2008, SERIES A	<u>1,001,016.73</u>
	DEUTSCHE BANK - TRUSTEE TOTAL	<u><u>\$36,926,467.19</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 02/28/11
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	C.I. 2658M	\$397,123.33
03/08/06	CCTSA TOBACCO BONDS 2006	33,757,452.72
12/11/96	CFD #2/CI 2656-M REF SERIES A & B	711,820.14
01/15/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	17,665,760.15
11/24/09	LAC-CAL 2009 SER A	<u>1,007,428.22</u>
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	<u><u>\$53,539,584.56</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 02/28/11
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
12/01/98	DISNEY PROJECT (Partial Refund), 1998	\$4,181,148.31
02/09/93	DISNEY PROJECT, 1993	14,645,166.80
04/29/02	MASTER REFUNDING 2002A	3,367,265.09
12/02/02	MASTER REFUNDING 2002B	1,784,488.25
03/02/05	MASTER REFUNDING 2005A	26,709,027.32
12/13/06	MASTER REFUNDING 2006 A & B	34,180,841.73
11/23/10	MULTIPLE CAPITAL FACILITIES PROJECT 1 A & B	604,791,874.75
10/01/94	PENSION OBLIGATION BONDS 1994 SER A, C & D	<u>372,150,008.06</u>
	U.S. BANK - TRUSTEE TOTAL	<u><u>\$1,061,809,820.31</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 02/28/11
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	LOS ANGELES COMMUNITY COLLEGE (LACC)	\$109,902.40
	SPECIAL SAFEKEEPING (KNOX-KEENE)	<u>\$301,717.54</u>
	TREASURER TOTAL	<u><u>\$411,619.94</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 02/28/11
MANAGER: PUBLIC FINANCIAL MANAGEMENT
ATTACHMENT XI

Page: 5

ISSUE DATE	FUND TITLE	FUND BALANCE
ALLIANCE OF SCHOOLS COOPERATIVE INSURANCE PROGRAM		
	INVESTMENTS	\$135,930,000.00
	CASH AND EQUIVALENTS	<u>85,899.21</u>
	PFM - TRUSTEE TOTAL	<u><u>\$136,015,899.21</u></u>

Los Angeles County Treasurer
 Floating Rate Securities - NTRD PSI Non-Trading
 As of 02/28/11
 Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
<u>CORPORATE AND AGENCY ISSUED-</u>						
CNFL -						
80465	GE CAPITAL CORP FRN	0.39	04/28/11	50,000,000.00	49,555,925.43	Cpn rate=Qtrly US\$LIBOR+9bp.
83923	ROYAL BK OF CANADA NY FRN	0.30	06/01/11	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR flat. Issued under YCD Program.
80609	GE CAPITAL CORP FRN	0.38	08/15/11	5,000,000.00	4,879,877.88	Cpn rate=Qtrly US\$LIBOR+7bp. Issued under Global MTN Program.
80610	GE CAPITAL CORP FRN	0.38	08/15/11	15,000,000.00	14,683,191.18	Cpn rate=Qtrly US\$LIBOR+7bp. Issued under Global MTN Program.
84432	TOYOTA MOTOR CREDIT CORP FRN	0.52	07/27/12	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+22bp. Issued under MTN Program.
85269	TOYOTA MOTOR CREDIT CORP FRN	0.46	11/15/12	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+15bp. Issued under MTN Program. Series B.
CNFL Totals				220,000,000.00	219,118,994.49	
CNFM -						
85957	ROYAL BK OF CANADA NY FRN	0.26	03/14/11	20,000,000.00	20,000,238.33	Cpn rate=Monthly US\$LIBOR flat. Iss'd under YCD Program.
85958	ROYAL BK OF CANADA NY FRN	0.26	03/18/11	37,000,000.00	37,000,568.52	Cpn rate=Monthly US\$LIBOR flat. Iss'd under YCD Program.
85584	WESTPAC BANKING CORP NY FRN	0.34	12/13/11	50,000,000.00	50,001,971.65	Cpn rate=Monthly US\$LIBOR+7.5bp. Iss'd under YCD Program.
85585	WESTPAC BANKING CORP NY FRN	0.34	12/13/11	50,000,000.00	50,001,971.65	Cpn rate=Monthly US\$LIBOR+7.5bp. Iss'd under YCD Program.
CNFM Totals				157,000,000.00	157,004,750.15	
CORPORATE AND AGENCY ISSUED TOTAL				377,000,000.00	376,123,744.64	
<u>LOS ANGELES COUNTY ISSUED -</u>						
BAN -						
83163	LACCAL BANS	0.68	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	0.68	06/30/12	5,000,000.00	5,000,000.00	
84700	LACCAL BANS	0.68	06/30/13	10,000,000.00	10,000,000.00	
85107	LACCAL BANS	0.68	06/30/13	10,000,000.00	10,000,000.00	
85565	LACCAL BANS	0.68	06/30/13	10,000,000.00	10,000,000.00	
86157	LACCAL BANS	0.65	06/30/13	5,000,000.00	5,000,000.00	
BAN Totals				50,000,000.00	50,000,000.00	
LOS ANGELES COUNTY ISSUED TOTAL				50,000,000.00	50,000,000.00	
NTRD - PSI NON-TRADING Total				427,000,000.00	426,123,744.64	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 02/28/11
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

<u>SEC ID</u>	<u>DESCRIPTION</u>	<u>DRAW DATE</u>	<u>AMOUNT</u>	<u>RATE</u>
83163	LACCAL	03/09/10	\$ 10,000,000.00	0.676%
83362	LACCAL	04/01/10	5,000,000.00	0.676%
84700	LACCAL	09/02/10	10,000,000.00	0.676%
85107	LACCAL	10/27/10	10,000,000.00	0.676%
85565	LACCAL	12/09/10	10,000,000.00	0.676%
86157	LACCAL	02/18/11	5,000,000.00	0.645%
			<u>\$ 50,000,000.00</u>	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of February 28, 2011
Attachment XIV

SECURITY TYPE	NON-TRADING			TRADING		
	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	3,364,017,495.21	36.14	DAYS	0.00	0.00	DAYS
EURO CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
BANKERS ACCEPTANCE	99,440,807.17	29.18	DAYS	0.00	0.00	DAYS
COMMERCIAL PAPER	8,029,123,136.51	20.63	DAYS	0.00	0.00	DAYS
GOVERNMENTS	1,486,896,529.85	424.28	DAYS	149,511,158.47	1,715.96	DAYS
AGENCIES	10,875,787,815.43	1,272.95	DAYS	0.00	0.00	DAYS
MUNICIPALS	50,000,000.00	743.50	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	656,696,487.50	251.46	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	\$24,561,962,271.67	609.38	DAYS	\$149,511,158.47	1,715.96	DAYS

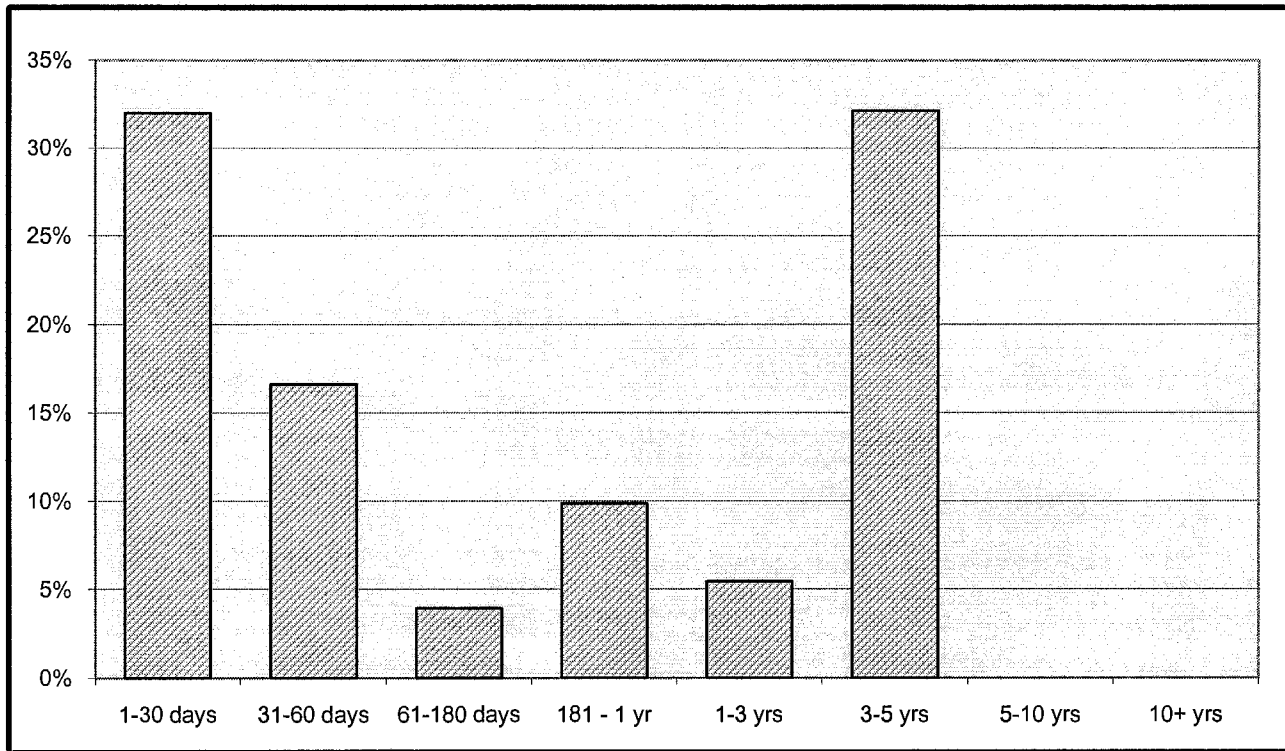
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of February 28, 2011
Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
PSI - NTRD/TRD							
1 to 30 Days	03/01/11 - 03/30/11	7,909,327,000.00	32.07	32.07	7,908,804,243.39	32.00	32.00
31 to 60 Days	03/31/11 - 04/29/11	4,106,624,027.00	16.65	48.72	4,105,803,473.19	16.62	48.62
91 to 120 Days	05/30/11 - 06/28/11	286,720,000.00	1.16	49.88	287,807,630.40	1.16	49.78
121 to 180 Days	06/29/11 - 08/27/11	678,759,000.00	2.75	52.63	683,567,347.20	2.77	52.55
181 to 270 Days	08/28/11 - 11/25/11	751,792,000.00	3.05	55.68	752,610,701.37	3.05	55.60
271 to 365 Days	11/26/11 - 02/28/12	1,675,718,000.00	6.79	62.47	1,686,664,868.84	6.82	62.42
1 to 1.5 YEARS	02/29/12 - 08/28/12	248,900,000.00	1.01	63.48	249,616,363.74	1.01	63.43
1.5 to 2 YEARS	08/29/12 - 02/27/13	119,461,000.00	0.49	63.97	121,042,303.80	0.49	63.92
2 to 3 YEARS	02/28/13 - 02/28/14	943,148,000.00	3.82	67.79	974,252,211.15	3.94	67.86
3 to 4 YEARS	02/28/14 - 02/28/15	643,660,000.00	2.61	70.40	650,603,912.84	2.63	70.49
4 to 5 YEARS	02/28/15 - 02/28/16	7,300,796,000.00	29.60	100.00	7,290,700,374.22	29.51	100.00
Portfolio Total:		\$24,664,905,027.00			\$24,711,473,430.14		
GF							
1 to 1.5 YEARS	02/29/12 - 08/28/12	13,222.59	0.23	0.23	13,222.59	0.23	0.23
2 to 3 YEARS	02/28/13 - 02/28/14	42,299.74	0.75	0.98	42,299.74	0.75	0.98
3 to 4 YEARS	02/28/14 - 02/28/15	262,500.00	4.62	5.60	262,500.00	4.62	5.60
4 to 5 YEARS	02/28/15 - 02/28/16	107,583.27	1.89	7.49	107,583.27	1.89	7.49
5 to 10 YEARS	02/28/16 - 02/28/21	91,471.55	1.61	9.10	91,471.55	1.61	9.10
10 + YEARS	02/28/21 - 02/28/61	5,165,000.00	90.90	100.00	5,165,000.00	90.90	100.00
Portfolio Total:		\$5,682,077.15			\$5,682,077.15		
MAST							
5 to 10 YEARS	01/31/16 - 01/31/21	85,000.00	100.00	100.00	86,123.78	100.00	100.00
Portfolio Total:		\$85,000.00			\$86,123.78		
SANIT							
121 to 180 Days	06/29/11 - 08/27/11	1,000.00	0.02	0.02	999.86	0.02	0.02
3 to 4 YEARS	02/28/14 - 02/28/15	86,000.00	1.97	1.99	85,965.88	1.97	1.99
4 to 5 YEARS	02/28/15 - 02/28/16	4,288,000.00	98.01	100.00	4,288,000.00	98.01	100.00
Portfolio Total:		\$4,375,000.00			\$4,374,965.74		
SCAQM							
271 to 365 Days	11/26/11 - 02/28/12	39,556,525.36	100.00	100.00	39,556,525.36	100.00	100.00
Portfolio Total:		\$39,556,525.36			\$39,556,525.36		

Los Angeles County Treasurer
 Inventory Report - Totals Section
 Maturity Range Grouping
 As of February 28, 2011
 Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
SLIM							
271 to 365 Days	11/26/11 - 02/28/12	<u>10,041,084.34</u>	100.00	100.00	<u>10,041,084.34</u>	100.00	100.00
Portfolio Total:		\$10,041,084.34			\$10,041,084.34		
WASIA							
271 to 365 Days	11/26/11 - 02/28/12	<u>13,532,339.13</u>	100.00	100.00	<u>13,532,339.13</u>	100.00	100.00
Portfolio Total:		\$13,532,339.13			\$13,532,339.13		

**LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY MATURITY
AS OF FEBRUARY 2011
ATTACHMENT XVI**



<u>L.A.C. INVESTMENT POOL</u>		
	<u>In Thousands</u>	<u>%</u>
1 - 30 days	\$ 7,908,804	32.00%
31 - 60 days	4,105,803	16.62%
61 - 180 days	971,375	3.93%
181 - 1 yr	2,439,276	9.87%
1 - 3 yrs	1,344,911	5.44%
3 - 5 yrs	7,941,304	32.14%
5 - 10 yrs	-	0.00%
10+ yrs	-	0.00%
	<u>\$ 24,711,473</u>	<u>100.00%</u>

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

LOCAL AGENCY INVESTMENT FUND
FOR SPECIFIC INVESTMENTS
AS OF 02/28/11
ATTACHMENT XVII

<u>ISSUE DATE</u>	<u>FUND TITLE</u>	<u>FUND BALANCE</u>
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	\$10,041,084.34
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,556,525.36
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	<u>13,532,339.13</u>
	LAIF TOTAL	<u><u>\$63,129,948.83</u></u>

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF INVESTMENT DATA A COMPARISON OF JANUARY 2011 WITH JANUARY 2010 (DOLLARS IN THOUSANDS)

	JANUARY 2011	JANUARY 2010	CHANGE
Average Daily Portfolio	\$ 69,225,541	\$ 65,273,287	\$ +3,952,254
Accrued Earnings	\$ 31,638	\$ 30,943	\$ +695
Effective Yield	0.538 %	0.558 %	-0.02 %
Average Life-Month End (In Days)	180	216	-36
Total Security Transactions			
Amount	\$ 21,577,155	\$ 20,300,018	\$ +1,277,137
Number	435	412	+23
Total Time Deposit Transactions			
Amount	\$ 3,417,800	\$ 3,990,100	\$ -572,300
Number	141	183	-42
Average Workday Investment Activity	\$ 1,249,748	\$ 1,278,427	\$ -28,679
Prescribed Demand Account Balances For Services	\$ 1,713,655	\$ 1,697,494	\$ +16,161

**BILL LOCKYER
 TREASURER
 STATE OF CALIFORNIA**

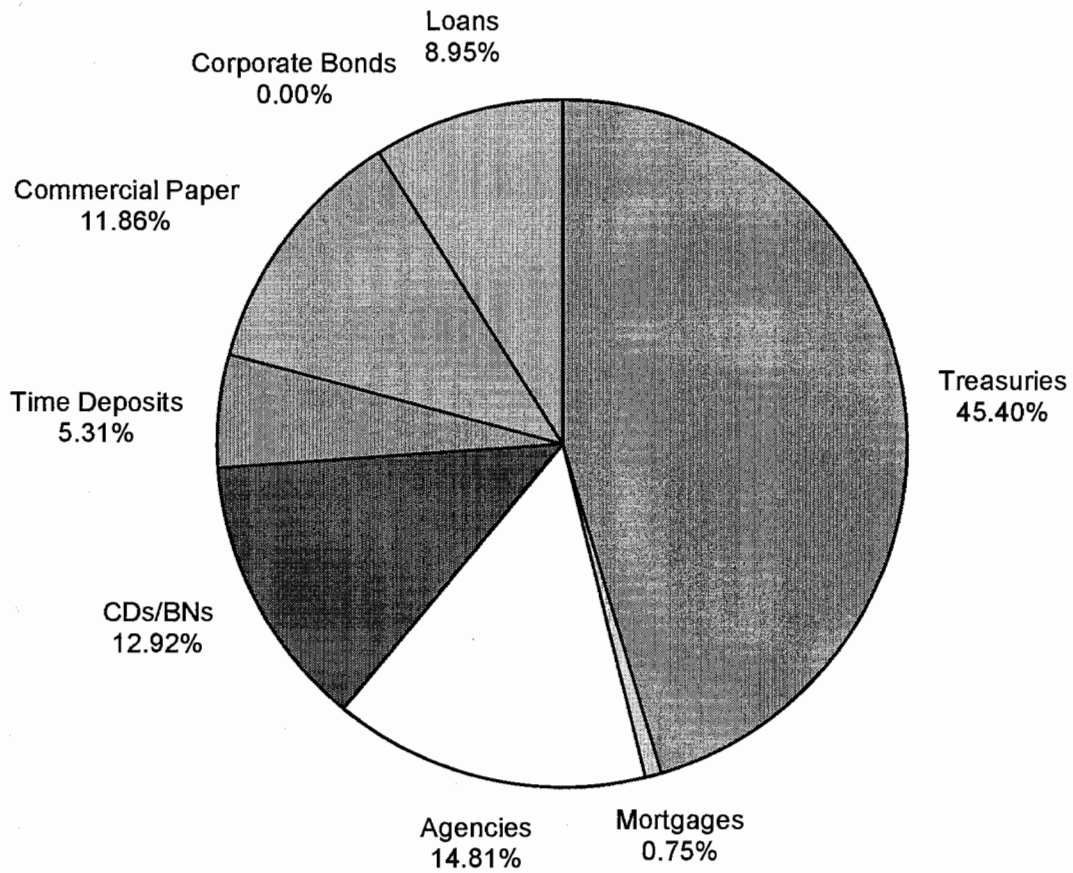
**INVESTMENT DIVISION SELECTED INVESTMENT DATA
 ANALYSIS OF THE POOLED MONEY INVESTMENT ACCOUNT PORTFOLIO
 (000 OMITTED)**

JANUARY 31, 2011			
<u>TYPE OF SECURITY</u>	<u>AMOUNT</u>	<u>PERCENT OF PORTFOLIO</u>	<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	\$ 26,669,621	37.36	-0.73
Bonds	0	0.00	
Notes	5,738,697	8.04	-3.00
Strips	0	0.00	
Total Government	<u>\$ 32,408,318</u>	<u>45.40</u>	<u>-3.73</u>
Federal Agency Debentures	\$ 1,588,440	2.23	+0.39
Certificates of Deposit	8,175,002	11.45	+1.77
Bank Notes	1,050,000	1.47	+0.40
Bankers' Acceptances	0	0.00	0
Repurchases	0	0.00	0
Federal Agency Discount Notes	8,676,516	12.16	+0.78
Time Deposits	3,793,640	5.31	+0.02
GNMAs	57	0.00	0
Commercial Paper	8,465,337	11.86	+2.83
FHLMC/Remics	536,155	0.75	+0.01
Corporate Bonds	0	0.00	0
AB 55 Loans	346,581	0.49	+0.02
GF Loans	6,036,400	8.46	-2.51
NOW Accounts	0	0.00	0
Other	300,000	0.42	+0.02
Reversed Repurchases	0	0.00	0
Total (All Types)	<u>\$ 71,376,446</u>	<u>100.00</u>	

INVESTMENT ACTIVITY

	JANUARY 2011		DECEMBER 2010	
	<u>NUMBER</u>	<u>AMOUNT</u>	<u>NUMBER</u>	<u>AMOUNT</u>
Pooled Money	435	\$ 21,577,155	664	\$ 32,940,668
Other	3	286,336	40	892,091
Time Deposits	141	3,417,800	143	2,815,500
Totals	<u>579</u>	<u>\$ 25,281,291</u>	<u>847</u>	<u>\$ 36,648,259</u>
PMIA Monthly Average Effective Yield	0.538		0.462	
Year to Date Yield Last Day of Month	0.497		0.490	

Pooled Money Investment Account Portfolio Composition \$71.4 Billion 01/31/11



ACCOUNT									
DATE	TYPE	a/ DESCRIPTION	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD	
01/03/11 REDEMPTIONS									
CD		UNIONBANK	01/03/11	0.210%	50,000	41	11,958.33	0.213	
CD		UNIONBANK	01/03/11	0.210%	50,000	41	11,958.33	0.213	
CD		UNIONBANK	01/03/11	0.210%	50,000	41	11,958.33	0.213	
CD		UNIONBANK	01/03/11	0.210%	50,000	41	11,958.33	0.213	
CP		SOC GEN	01/03/11	0.250%	50,000	25	8,680.56	0.254	
CP		SOC GEN	01/03/11	0.250%	50,000	25	8,680.56	0.254	
CP		SOC GEN	01/03/11	0.250%	50,000	25	8,680.56	0.254	
CP		SOC GEN	01/03/11	0.250%	50,000	25	8,680.56	0.254	
CP		CITIFUND	01/03/11	0.240%	50,000	33	11,000.00	0.243	
CP		CITIFUND	01/03/11	0.240%	50,000	33	11,000.00	0.243	
CP		SOC GEN	01/03/11	0.270%	50,000	48	18,000.00	0.274	
CP		SOC GEN	01/03/11	0.270%	50,000	48	18,000.00	0.274	
CP		SOC GEN	01/03/11	0.270%	50,000	48	18,000.00	0.274	
CP		SOC GEN	01/03/11	0.270%	50,000	48	18,000.00	0.274	
CP		SOC GEN	01/03/11	0.270%	50,000	48	18,000.00	0.274	
CP		SOC GEN	01/03/11	0.270%	50,000	48	18,000.00	0.274	
CP		SOC GEN	01/03/11	0.270%	50,000	48	18,000.00	0.274	
CP		SOC GEN	01/03/11	0.270%	50,000	48	18,000.00	0.274	
CP		SOC GEN	01/03/11	0.270%	50,000	48	18,000.00	0.274	
CP		BOFA	01/03/11	0.260%	50,000	54	19,500.00	0.264	
CP		BOFA	01/03/11	0.260%	50,000	54	19,500.00	0.264	
CP		BOFA	01/03/11	0.260%	50,000	54	19,500.00	0.264	
CP		BOFA	01/03/11	0.260%	50,000	54	19,500.00	0.264	
CP		BOFA	01/03/11	0.260%	50,000	54	19,500.00	0.264	
YCD		NORDEA	01/03/11	0.230%	50,000	41	13,097.22	0.233	
YCD		NORDEA	01/03/11	0.230%	50,000	41	13,097.22	0.233	
YCD		NORDEA	01/03/11	0.230%	50,000	41	13,097.22	0.233	
YCD		NORDEA	01/03/11	0.230%	50,000	41	13,097.22	0.233	
YCD		TOKYO-MIT	01/03/11	0.250%	50,000	41	14,236.11	0.253	
YCD		TOKYO-MIT	01/03/11	0.250%	50,000	41	14,236.11	0.253	
YCD		TOKYO-MIT	01/03/11	0.250%	50,000	41	14,236.11	0.253	
YCD		TOKYO-MIT	01/03/11	0.250%	50,000	41	14,236.11	0.253	
YCD		BNP	01/03/11	0.260%	50,000	41	14,805.56	0.264	
YCD		BNP	01/03/11	0.260%	50,000	41	14,805.56	0.264	
YCD		BNP	01/03/11	0.260%	50,000	41	14,805.56	0.264	
YCD		BNP	01/03/11	0.260%	50,000	41	14,805.56	0.264	
YCD		SOC GEN	01/03/11	0.270%	50,000	41	15,375.00	0.274	
YCD		SOC GEN	01/03/11	0.270%	50,000	41	15,375.00	0.274	
YCD		SOC GEN	01/03/11	0.270%	50,000	41	15,375.00	0.274	
YCD		SOC GEN	01/03/11	0.270%	50,000	41	15,375.00	0.274	
YCD		NORINCHUK	01/03/11	0.280%	25,000	42	8,166.67	0.284	
YCD		NORINCHUK	01/03/11	0.280%	50,000	42	16,333.33	0.284	
YCD		NORINCHUK	01/03/11	0.280%	50,000	42	16,333.33	0.284	
YCD		NORINCHUK	01/03/11	0.280%	50,000	42	16,333.33	0.284	
YCD		MONTREAL	01/03/11	0.230%	50,000	54	17,250.00	0.233	
YCD		MONTREAL	01/03/11	0.230%	50,000	54	17,250.00	0.233	
YCD		MONTREAL	01/03/11	0.230%	50,000	54	17,250.00	0.233	
YCD		MONTREAL	01/03/11	0.230%	50,000	54	17,250.00	0.233	
YCD		MONTREAL	01/03/11	0.230%	50,000	54	17,250.00	0.233	
YCD		MONTREAL	01/03/11	0.230%	50,000	54	17,250.00	0.233	
YCD		SUMITOMO	01/03/11	0.270%	50,000	54	20,250.00	0.274	

ACCOUNT									
DATE	TYPE	DESCRIPTION	MATURITY	TRANS	PAR	DAYS	AMOUNT	EFFECTIVE	
			DATE	YIELD	(000)	HELD	EARNED	YIELD	
01/03/11 REDEMPTIONS (Continued)									
	YCD	SUMITOMO	0.270%	01/03/11	0.270	50,000	54	20,250.00	0.274
	YCD	SE BANKEN	0.280%	01/03/11	0.280	50,000	54	21,000.00	0.284
	YCD	SE BANKEN	0.280%	01/03/11	0.280	50,000	54	21,000.00	0.284
	YCD	SE BANKEN	0.280%	01/03/11	0.280	50,000	54	21,000.00	0.284
	YCD	SE BANKEN	0.280%	01/03/11	0.280	50,000	54	21,000.00	0.284
	YCD	SUMITOMO	0.280%	01/03/11	0.280	50,000	73	28,388.89	0.284
	YCD	SUMITOMO	0.280%	01/03/11	0.280	50,000	73	28,388.89	0.284
01/03/11 NO PURCHASES									
01/04/11 SALES									
	TR	NOTE	0.750%	12/15/13	1.009	50,000	13	44,642.86	2.527
	TR	NOTE	0.750%	12/15/13	1.009	50,000	13	44,642.86	2.527
	TR	NOTE	0.750%	12/15/13	1.009	50,000	13	44,642.86	2.527
	TR	NOTE	0.750%	12/15/13	1.009	50,000	13	44,642.86	2.527
	TR	NOTE	0.750%	12/15/13	1.009	50,000	13	44,642.86	2.527
	TR	NOTE	0.750%	12/15/13	1.009	50,000	13	44,642.86	2.527
	TR	NOTE	0.750%	12/15/13	1.009	50,000	20	44,642.86	1.643
	TR	NOTE	0.750%	12/15/13	1.009	50,000	20	44,642.86	1.643
	TR	NOTE	0.750%	12/15/13	1.009	50,000	20	59,666.90	2.196
	TR	NOTE	0.750%	12/15/13	1.009	50,000	20	59,666.90	2.196
01/04/11 REDEMPTIONS									
	CP	SOC GEN		01/04/11	0.280	50,000	36	14,000.00	0.284
	CP	SOC GEN		01/04/11	0.280	50,000	36	14,000.00	0.284
	CP	SOC GEN		01/04/11	0.280	50,000	36	14,000.00	0.284
	CP	SOC GEN		01/04/11	0.280	50,000	36	14,000.00	0.284
01/04/11 NO PURCHASES									
01/05/11 NO REDEMPTIONS									
01/05/11 NO PURCHASES									
01/06/11 NO REDEMPTIONS									
01/06/11 PURCHASES									
	YCD	SOC GEN	0.260%	01/27/11	0.260	50,000			
	YCD	SOC GEN	0.260%	01/27/11	0.260	50,000			
	YCD	SOC GEN	0.260%	01/27/11	0.260	50,000			
	YCD	SOC GEN	0.260%	01/27/11	0.260	50,000			
	YCD	SOC GEN	0.260%	01/27/11	0.260	50,000			
	YCD	SOC GEN	0.260%	01/27/11	0.260	50,000			
01/07/11 NO REDEMPTIONS									

ACCOUNT									
DATE	TYPE	a/ DESCRIPTION	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD	
01/07/11 PURCHASES									
	TR	NOTE	0.750%	12/15/13	1.146	50,000			
	TR	NOTE	0.750%	12/15/13	1.146	50,000			
	TR	NOTE	0.750%	12/15/13	1.146	50,000			
	TR	NOTE	0.750%	12/15/13	1.146	50,000			
	YCD	NORINCHUK	0.270%	01/27/11	0.270	50,000			
	YCD	NORINCHUK	0.270%	01/27/11	0.270	50,000			
	YCD	NORINCHUK	0.270%	01/27/11	0.270	50,000			
01/10/11 SALES									
	TR	NOTE	0.750%	12/15/13	0.986	50,000	26	100,575.20	2.847
	TR	NOTE	0.750%	12/15/13	0.986	50,000	26	100,575.20	2.847
	TR	NOTE	0.750%	12/15/13	0.986	50,000	26	100,575.20	2.847
	TR	NOTE	0.750%	12/15/13	0.986	50,000	26	100,575.20	2.847
	TR	NOTE	0.750%	12/15/13	0.978	50,000	26	112,293.95	3.179
	TR	NOTE	0.750%	12/15/13	0.978	50,000	26	112,293.95	3.179
	TR	NOTE	0.750%	12/15/13	0.978	50,000	26	112,293.95	3.179
	TR	NOTE	0.750%	12/15/13	0.978	50,000	26	112,293.95	3.179
01/10/11 REDEMPTIONS									
	CP	BOFA		01/10/11	0.250	50,000	40	13,888.89	0.254
	CP	BOFA		01/10/11	0.250	50,000	40	13,888.89	0.254
	CP	BOFA		01/10/11	0.250	50,000	40	13,888.89	0.254
	CP	BOFA		01/10/11	0.250	50,000	40	13,888.89	0.254
	CP	BOFA		01/10/11	0.250	50,000	40	13,888.89	0.254
	CP	BOFA		01/10/11	0.250	50,000	40	13,888.89	0.254
	CP	FCAR		01/10/11	0.260	50,000	40	14,444.44	0.264
	CP	FCAR		01/10/11	0.260	50,000	40	14,444.44	0.264
	YCD	TOKYO-MIT	0.260%	01/10/11	0.260	50,000	40	14,444.44	0.264
	YCD	TOKYO-MIT	0.260%	01/10/11	0.260	50,000	40	14,444.44	0.264
	YCD	NORINCHUK	0.290%	01/10/11	0.290	50,000	40	16,111.11	0.294
	YCD	NORINCHUK	0.290%	01/10/11	0.290	50,000	40	16,111.11	0.294
01/10/11 PURCHASES									
	CP	BOFA		02/01/11	0.220	50,000			
	CP	BOFA		02/01/11	0.220	50,000			
	CP	BOFA		02/01/11	0.220	50,000			
	CP	BOFA		02/01/11	0.220	50,000			
	CP	BOFA		02/01/11	0.220	50,000			
	CP	BOFA		02/01/11	0.220	50,000			
	CP	FCAR		02/28/11	0.270	50,000			
	CP	FCAR		02/28/11	0.270	50,000			
01/11/11 SALES									
	TR	NOTE	0.750%	12/15/13	0.978	50,000	26	151,785.71	4.301
	TR	NOTE	0.750%	12/15/13	0.978	50,000	26	151,785.71	4.301

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
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01/11/11 NO REDEMPTIONS

01/11/11 PURCHASES

CP		CITIFUND	02/28/11	0.250	50,000			
CP		CITIFUND	02/28/11	0.250	50,000			

01/12/11 SALES

TR		NOTE	0.750%	12/15/13	0.967	50,000	28	153,846.15	4.046
TR		NOTE	0.750%	12/15/13	0.967	50,000	28	153,846.15	4.046
TR		NOTE	0.750%	12/15/13	0.967	50,000	28	153,846.15	4.046
TR		NOTE	0.750%	12/15/13	0.967	50,000	28	153,846.15	4.046

01/12/11 REDEMPTIONS

CP		BOFA		01/12/11	0.250	50,000	42	14,583.33	0.254
CP		BOFA		01/12/11	0.250	50,000	42	14,583.33	0.254
CP		BOFA		01/12/11	0.250	50,000	42	14,583.33	0.254
CP		BOFA		01/12/11	0.250	50,000	42	14,583.33	0.254
CP		BOFA		01/12/11	0.250	50,000	42	14,583.33	0.254
CP		BOFA		01/12/11	0.250	50,000	42	14,583.33	0.254
YCD		SUMITOMO	0.250%	01/12/11	0.250	50,000	42	14,583.33	0.253
YCD		SUMITOMO	0.250%	01/12/11	0.250	50,000	42	14,583.33	0.253

01/12/11 PURCHASES

YCD		SOC GEN	0.240%	01/24/11	0.240	25,000			
YCD		SOC GEN	0.240%	01/24/11	0.240	50,000			
YCD		SOC GEN	0.240%	01/24/11	0.240	50,000			
YCD		SOC GEN	0.240%	01/24/11	0.240	50,000			
YCD		SOC GEN	0.240%	01/24/11	0.240	50,000			

01/13/11 REDEMPTIONS

TR		BILL		01/13/11	0.290	50,000	344	138,555.56	0.295
TR		BILL		01/13/11	0.290	50,000	344	138,555.56	0.295
TR		BILL		01/13/11	0.290	50,000	344	138,555.56	0.295
TR		BILL		01/13/11	0.290	50,000	344	138,555.56	0.295
TR		BILL		01/13/11	0.290	50,000	350	140,972.22	0.295
TR		BILL		01/13/11	0.290	50,000	350	140,972.22	0.295
TR		BILL		01/13/11	0.290	50,000	350	140,972.22	0.295
TR		BILL		01/13/11	0.290	50,000	350	140,972.22	0.295
TR		BILL		01/13/11	0.290	50,000	350	140,972.22	0.295
TR		BILL		01/13/11	0.290	50,000	350	140,972.22	0.295
TR		BILL		01/13/11	0.290	50,000	350	140,972.22	0.295
TR		BILL		01/13/11	0.305	50,000	357	151,229.17	0.310
TR		BILL		01/13/11	0.305	50,000	357	151,229.17	0.310
TR		BILL		01/13/11	0.305	50,000	357	151,229.17	0.310
TR		BILL		01/13/11	0.305	50,000	357	151,229.17	0.310

ACCOUNT								
DATE	TYPE	<u>a/</u> DESCRIPTION	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD

01/13/11 REDEMPTIONS (Continued)

TR	BILL		01/13/11	0.305	50,000	357	151,229.17	0.310
TR	BILL		01/13/11	0.305	50,000	357	151,229.17	0.310
TR	BILL		01/13/11	0.305	50,000	357	151,229.17	0.310
TR	BILL		01/13/11	0.333	50,000	364	168,097.22	0.338
TR	BILL		01/13/11	0.333	50,000	364	168,097.22	0.338
TR	BILL		01/13/11	0.333	50,000	364	168,097.22	0.338
TR	BILL		01/13/11	0.333	50,000	364	168,097.22	0.338
TR	BILL		01/13/11	0.333	50,000	364	168,097.22	0.338
TR	BILL		01/13/11	0.333	50,000	364	168,097.22	0.338
TR	BILL		01/13/11	0.333	50,000	364	168,097.22	0.338
TR	BILL		01/13/11	0.333	50,000	364	168,097.22	0.338
TR	BILL		01/13/11	0.333	50,000	364	168,097.22	0.338
TR	BILL		01/13/11	0.333	50,000	364	168,097.22	0.338
TR	BILL		01/13/11	0.333	50,000	364	168,097.22	0.338
TR	BILL		01/13/11	0.333	50,000	364	168,097.22	0.338
TR	BILL		01/13/11	0.333	50,000	364	168,097.22	0.338
TR	BILL		01/13/11	0.333	50,000	364	168,097.22	0.338
TR	BILL		01/13/11	0.333	50,000	364	168,097.22	0.338
TR	BILL		01/13/11	0.333	50,000	364	168,097.22	0.338
TR	BILL		01/13/11	0.333	50,000	364	168,097.22	0.338
TR	BILL		01/13/11	0.333	50,000	364	168,097.22	0.338

01/13/11 PURCHASES

CP	CITIFUND		02/08/11	0.240	50,000			
CP	CITIFUND		02/08/11	0.240	50,000			
CP	GECC		06/28/11	0.260	50,000			
CP	GECC		06/28/11	0.260	50,000			
CP	GECC		06/28/11	0.260	50,000			
CP	GECC		06/28/11	0.260	50,000			
CP	GECC		06/28/11	0.260	50,000			
CP	GECC		06/28/11	0.260	50,000			
CP	GECC		06/28/11	0.260	50,000			
CP	GECC		06/28/11	0.260	50,000			
CP	GECC		06/28/11	0.260	50,000			
CP	GECC		06/28/11	0.260	50,000			
CP	GECC		06/28/11	0.260	50,000			
CP	GECC		06/28/11	0.260	50,000			
DN	IBRD		06/28/11	0.200	50,000			
DN	IBRD		06/28/11	0.200	50,000			
DN	IBRD		06/28/11	0.200	50,000			
DN	IBRD		06/28/11	0.200	50,000			
YCD	SE BANKEN	0.310%	04/01/11	0.310	50,000			
YCD	SE BANKEN	0.310%	04/01/11	0.310	50,000			
YCD	SE BANKEN	0.310%	04/01/11	0.310	50,000			
YCD	SE BANKEN	0.310%	04/01/11	0.310	50,000			
YCD	NORDEA	0.310%	06/28/11	0.310	50,000			
YCD	NORDEA	0.310%	06/28/11	0.310	50,000			
YCD	NORDEA	0.310%	06/28/11	0.310	50,000			
YCD	NORDEA	0.310%	06/28/11	0.310	50,000			
YCD	NORDEA	0.310%	06/28/11	0.310	50,000			
YCD	NORDEA	0.310%	06/28/11	0.310	50,000			
YCD	CIBC	0.330%	06/28/11	0.330	50,000			
YCD	CIBC	0.330%	06/28/11	0.330	50,000			
YCD	CIBC	0.330%	06/28/11	0.330	50,000			
YCD	CIBC	0.330%	06/28/11	0.330	50,000			

ACCOUNT

DATE	TYPE	<i>a/</i> DESCRIPTION	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
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01/14/11 SALES

TR		NOTE	0.750%	12/15/13	0.951	50,000	22	186,727.33	6.252
TR		NOTE	0.750%	12/15/13	0.951	50,000	22	186,727.33	6.252
TR		NOTE	0.750%	12/15/13	0.951	50,000	22	186,727.33	6.252
TR		NOTE	0.750%	12/15/13	0.951	50,000	22	186,727.33	6.252

01/14/11 NO REDEMPTIONS

01/14/11 PURCHASES

CP		FCAR		06/28/11	0.420	40,000			
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01/17/11 NO REDEMPTIONS

01/17/11 NO PURCHASES

01/18/11 NO REDEMPTIONS

01/18/11 PURCHASES

CP		BOFA		02/08/11	0.230	50,000			
CP		BOFA		02/08/11	0.230	50,000			
CP		BOFA		02/08/11	0.230	50,000			
CP		BOFA		02/08/11	0.230	50,000			
CP		BOFA		02/11/11	0.230	50,000			
CP		BOFA		02/11/11	0.230	50,000			
CP		BOFA		02/11/11	0.230	50,000			
CP		BOFA		02/11/11	0.230	50,000			
CP		BOFA		02/11/11	0.230	50,000			
CP		SOC GEN		02/14/11	0.240	50,000			
CP		SOC GEN		02/14/11	0.240	50,000			
CP		SOC GEN		02/14/11	0.240	50,000			
CP		SOC GEN		02/14/11	0.240	50,000			
CP		SOC GEN		02/15/11	0.240	50,000			
CP		SOC GEN		02/15/11	0.240	50,000			
CP		SOC GEN		02/15/11	0.240	50,000			
CP		SOC GEN		02/15/11	0.240	50,000			
CP		BNP FIN		02/16/11	0.270	50,000			
CP		BNP FIN		02/16/11	0.270	50,000			
CP		BNP FIN		02/16/11	0.270	50,000			
CP		BNP FIN		02/16/11	0.270	50,000			
CP		BNP FIN		02/22/11	0.270	50,000			
CP		BNP FIN		02/22/11	0.270	50,000			
CP		BNP FIN		02/22/11	0.270	50,000			
CP		BNP FIN		02/22/11	0.270	50,000			
YCD		RABOBANK	0.340%	06/28/11	0.340	50,000			
YCD		RABOBANK	0.340%	06/28/11	0.340	50,000			
YCD		RABOBANK	0.340%	06/28/11	0.340	50,000			
YCD		RABOBANK	0.340%	06/28/11	0.340	50,000			
YCD		RABOBANK	0.340%	06/28/11	0.340	50,000			
YCD		RABOBANK	0.340%	06/28/11	0.340	50,000			

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
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01/18/11 PURCHASES (Continued)

	YCD	RABOBANK	0.340%	06/28/11	0.340		50,000	
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01/19/11 NO REDEMPTIONS

01/19/11 PURCHASES

BN		BOFA	0.380%	06/28/11	0.380		50,000	
BN		BOFA	0.380%	06/28/11	0.380		50,000	
BN		BOFA	0.380%	06/28/11	0.380		50,000	
BN		BOFA	0.380%	06/28/11	0.380		50,000	
BN		BOFA	0.380%	06/28/11	0.380		50,000	
CP		SOC GEN		01/27/11	0.230		50,000	
CP		SOC GEN		01/27/11	0.230		50,000	
CP		SOC GEN		01/27/11	0.230		50,000	
CP		SOC GEN		01/27/11	0.230		50,000	
CP		WINDMILL		02/22/11	0.240		30,000	
CP		WINDMILL		02/22/11	0.240		50,000	
CP		WINDMILL		02/22/11	0.240		50,000	
CP		CAFCO		06/28/11	0.320		50,000	
CP		CAFCO		06/28/11	0.320		50,000	
YCD		TOKYO-MIT	0.260%	03/01/11	0.260		50,000	
YCD		TOKYO-MIT	0.260%	03/01/11	0.260		50,000	
YCD		TOKYO-MIT	0.260%	03/01/11	0.260		50,000	
YCD		TOKYO-MIT	0.260%	03/01/11	0.260		50,000	
YCD		UBS	0.370%	06/28/11	0.370		50,000	
YCD		UBS	0.370%	06/28/11	0.370		50,000	
YCD		UBS	0.370%	06/28/11	0.370		50,000	
YCD		UBS	0.370%	06/28/11	0.370		50,000	
YCD		UBS	0.370%	06/28/11	0.370		50,000	
YCD		UBS	0.370%	06/28/11	0.370		50,000	
YCD		UBS	0.370%	06/28/11	0.370		50,000	
YCD		UBS	0.370%	06/28/11	0.370		50,000	
YCD		BNP	0.460%	06/28/11	0.460		50,000	
YCD		BNP	0.460%	06/28/11	0.460		50,000	
YCD		BNP	0.460%	06/28/11	0.460		50,000	
YCD		BNP	0.460%	06/28/11	0.460		50,000	

01/20/11 NO REDEMPTIONS

01/20/11 PURCHASES

CP		BNP FIN		04/01/11	0.320		50,000	
CP		BNP FIN		04/01/11	0.320		50,000	
CP		BNP FIN		04/01/11	0.320		50,000	
CP		BNP FIN		04/01/11	0.320		50,000	
CP		BNP FIN		04/01/11	0.320		50,000	
CP		SOC GEN		04/01/11	0.350		50,000	
CP		SOC GEN		04/01/11	0.350		50,000	
CP		SOC GEN		04/01/11	0.350		50,000	
CP		SOC GEN		04/01/11	0.350		50,000	

ACCOUNT									
DATE	TYPE	a/ DESCRIPTION	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD	
01/20/11 PURCHASES (Continued)									
	CP	SOC GEN	04/01/11	0.350	50,000				
	CP	SOC GEN	04/01/11	0.350	50,000				
01/21/11 SALES									
	TR	NOTE	0.750%	12/15/13	0.942	50,000	37	178,743.13	3.556
	TR	NOTE	0.750%	12/15/13	0.942	50,000	37	178,743.13	3.556
	TR	NOTE	0.750%	12/15/13	0.942	50,000	37	217,805.63	4.337
	TR	NOTE	0.750%	12/15/13	0.942	50,000	37	217,805.63	4.337
01/21/11 NO REDEMPTIONS									
01/21/11 PURCHASES									
	TR	NOTE	1.000%	01/15/14	1.059	50,000			
	TR	NOTE	1.000%	01/15/14	1.059	50,000			
01/24/11 REDEMPTIONS									
	YCD	SOC GEN	0.240%	01/24/11	0.240	25,000	12	2,000.00	0.243
	YCD	SOC GEN	0.240%	01/24/11	0.240	50,000	12	4,000.00	0.243
	YCD	SOC GEN	0.240%	01/24/11	0.240	50,000	12	4,000.00	0.243
	YCD	SOC GEN	0.240%	01/24/11	0.240	50,000	12	4,000.00	0.243
	YCD	SOC GEN	0.240%	01/24/11	0.240	50,000	12	4,000.00	0.243
01/24/11 NO PURCHASES									
01/25/11 NO REDEMPTIONS									
01/25/11 PURCHASES									
	YCD	SUMITOMO	0.250%	02/28/11	0.250	50,000			
	YCD	SUMITOMO	0.250%	02/28/11	0.250	50,000			
	YCD	SUMITOMO	0.250%	02/28/11	0.250	50,000			
	YCD	SUMITOMO	0.250%	02/28/11	0.250	50,000			
	YCD	NORINCHUK	0.290%	03/01/11	0.290	50,000			
	YCD	NORINCHUK	0.290%	03/01/11	0.290	50,000			
01/26/11 SALES									
	TR	NOTE	0.750%	12/15/13	0.976	50,000	41	175,051.51	3.145
	TR	NOTE	0.750%	12/15/13	0.976	50,000	41	175,051.51	3.145
	TR	NOTE	0.750%	12/15/13	0.976	50,000	42	176,081.73	3.088
	TR	NOTE	0.750%	12/15/13	0.976	50,000	42	176,081.73	3.088
	TR	NOTE	0.750%	12/15/13	0.973	50,000	42	179,987.98	3.157
	TR	NOTE	0.750%	12/15/13	0.973	50,000	42	179,987.98	3.157
	TR	NOTE	0.750%	12/15/13	0.973	50,000	42	179,987.98	3.157
	TR	NOTE	0.750%	12/15/13	0.973	50,000	42	179,987.98	3.157
01/26/11 NO REDEMPTIONS									

ACCOUNT								
DATE	TYPE	a/ DESCRIPTION	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD

01/26/11 PURCHASES

CP		BOFA	03/01/11	0.250	25,000			
CP		BOFA	03/01/11	0.250	50,000			
CP		BOFA	03/01/11	0.250	50,000			
CP		BOFA	03/01/11	0.250	50,000			
CP		BOFA	03/01/11	0.250	50,000			
CP		BOFA	03/01/11	0.250	50,000			
CP		BOFA	03/01/11	0.250	50,000			
CP		BOFA	03/01/11	0.250	50,000			
CP		BOFA	03/01/11	0.250	50,000			
DEB		FHLB	0.300%	12/27/11	0.300	50,000		
DEB		FHLB	0.300%	12/27/11	0.300	50,000		
DEB		FHLB	0.300%	12/27/11	0.300	50,000		
DEB		FHLB	0.300%	12/27/11	0.300	50,000		
SBA FR		POOL	0.525%	01/25/36	0.525	24,185		

01/27/11 REDEMPTIONS

CD		UNIONBANK	0.230%	01/27/11	0.230	50,000	55	17,569.44	0.233
CD		UNIONBANK	0.230%	01/27/11	0.230	50,000	55	17,569.44	0.233
CD		UNIONBANK	0.230%	01/27/11	0.230	50,000	55	17,569.44	0.233
CD		UNIONBANK	0.230%	01/27/11	0.230	50,000	55	17,569.44	0.233
CP		SOC GEN		01/27/11	0.230	50,000	8	2,555.56	0.233
CP		SOC GEN		01/27/11	0.230	50,000	8	2,555.56	0.233
CP		SOC GEN		01/27/11	0.230	50,000	8	2,555.56	0.233
CP		SOC GEN		01/27/11	0.230	50,000	8	2,555.56	0.233
CP		FCAR		01/27/11	0.270	50,000	42	15,750.00	0.274
CP		FCAR		01/27/11	0.270	50,000	42	15,750.00	0.274
CP		BNP FIN		01/27/11	0.260	50,000	43	15,527.78	0.264
CP		BNP FIN		01/27/11	0.260	50,000	43	15,527.78	0.264
CP		GECC		01/27/11	0.220	50,000	57	17,416.67	0.223
CP		GECC		01/27/11	0.220	50,000	57	17,416.67	0.223
CP		GECC		01/27/11	0.220	50,000	57	17,416.67	0.223
CP		GECC		01/27/11	0.220	50,000	57	17,416.67	0.223
CP		GECC		01/27/11	0.220	50,000	57	17,416.67	0.223
CP		GECC		01/27/11	0.220	50,000	57	17,416.67	0.223
CP		GECC		01/27/11	0.220	50,000	57	17,416.67	0.223
CP		GECC		01/27/11	0.220	50,000	57	17,416.67	0.223
CP		GECC		01/27/11	0.220	50,000	57	17,416.67	0.223
CP		CITIFUND		01/27/11	0.260	50,000	57	20,583.33	0.264
CP		CITIFUND		01/27/11	0.260	50,000	57	20,583.33	0.264
CP		CITIFUND		01/27/11	0.260	50,000	57	20,583.33	0.264
CP		CITIFUND		01/27/11	0.260	50,000	57	20,583.33	0.264
CP		CITIFUND		01/27/11	0.260	50,000	57	20,583.33	0.264
CP		CITIFUND		01/27/11	0.260	50,000	57	20,583.33	0.264
CP		BOFA		01/27/11	0.300	50,000	97	40,416.67	0.304
CP		BOFA		01/27/11	0.300	50,000	97	40,416.67	0.304
CP		BOFA		01/27/11	0.300	50,000	97	40,416.67	0.304
CP		BOFA		01/27/11	0.300	50,000	97	40,416.67	0.304
YCD		NORINCHUK	0.270%	01/27/11	0.270	50,000	20	7,500.00	0.274

ACCOUNT									
DATE	TYPE	a/ DESCRIPTION	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD	
01/27/11 REDEMPTIONS (Continued)									
	YCD	NORINCHUK	0.270%	01/27/11	0.270	50,000	20	7,500.00	0.274
	YCD	NORINCHUK	0.270%	01/27/11	0.270	50,000	20	7,500.00	0.274
	YCD	SOC GEN	0.260%	01/27/11	0.260	50,000	21	7,583.33	0.264
	YCD	SOC GEN	0.260%	01/27/11	0.260	50,000	21	7,583.33	0.264
	YCD	SOC GEN	0.260%	01/27/11	0.260	50,000	21	7,583.33	0.264
	YCD	SOC GEN	0.260%	01/27/11	0.260	50,000	21	7,583.33	0.264
	YCD	SOC GEN	0.260%	01/27/11	0.260	50,000	21	7,583.33	0.264
	YCD	SOC GEN	0.260%	01/27/11	0.260	50,000	21	7,583.33	0.264
	YCD	TOKYO-MIT	0.240%	01/27/11	0.240	50,000	28	9,333.33	0.243
	YCD	TOKYO-MIT	0.240%	01/27/11	0.240	50,000	28	9,333.33	0.243
	YCD	TOKYO-MIT	0.240%	01/27/11	0.240	50,000	28	9,333.33	0.243
	YCD	TOKYO-MIT	0.240%	01/27/11	0.240	50,000	28	9,333.33	0.243
	YCD	STNDRD CH	0.265%	01/27/11	0.260	50,000	65	23,472.22	0.264
	YCD	STNDRD CH	0.265%	01/27/11	0.260	50,000	65	23,472.22	0.264
	YCD	STNDRD CH	0.265%	01/27/11	0.260	50,000	65	23,472.22	0.264
	YCD	STNDRD CH	0.265%	01/27/11	0.260	50,000	65	23,472.22	0.264
01/27/11 NO PURCHASES									
01/28/11 NO REDEMPTIONS									
01/28/11 PURCHASES									
	CD	UNIONBANK	0.250%	02/28/11	0.250	50,000			
	CD	UNIONBANK	0.250%	02/28/11	0.250	50,000			
	CD	UNIONBANK	0.250%	02/28/11	0.250	50,000			
	CD	UNIONBANK	0.250%	02/28/11	0.250	50,000			
	CD	UNIONBANK	0.250%	02/28/11	0.250	50,000			
	CD	UNIONBANK	0.250%	02/28/11	0.250	50,000			
	CP	BNP FIN		03/01/11	0.250	50,000			
	CP	BNP FIN		03/01/11	0.250	50,000			
	CP	BNP FIN		03/01/11	0.250	50,000			
	CP	BNP FIN		03/01/11	0.250	50,000			
	CP	BNP FIN		03/01/11	0.250	50,000			
	CP	BNP FIN		03/01/11	0.250	50,000			
	CP	FCAR		03/02/11	0.280	50,000			
	CP	FCAR		03/02/11	0.280	50,000			
	CP	FCAR		03/02/11	0.280	50,000			
	CP	FCAR		03/02/11	0.280	50,000			
	CP	FCAR		03/02/11	0.280	50,000			
	CP	FCAR		03/02/11	0.280	50,000			
	CP	FCAR		03/02/11	0.280	50,000			
	CP	FCAR		03/02/11	0.280	50,000			
	CP	FCAR		03/02/11	0.280	50,000			
	CP	FCAR		03/02/11	0.280	50,000			
	CP	CITIFUND		03/08/11	0.250	50,000			
	CP	CITIFUND		03/08/11	0.250	50,000			
	YCD	MONTREAL	0.230%	03/01/11	0.230	50,000			
	YCD	MONTREAL	0.230%	03/01/11	0.230	50,000			
	YCD	MONTREAL	0.230%	03/01/11	0.230	50,000			

ACCOUNT									
DATE	TYPE	^{a/} DESCRIPTION	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD	
01/28/11 PURCHASES (Continued)									
	YCD	MONTREAL	0.230%	03/01/11	0.230	50,000			
	YCD	MONTREAL	0.230%	03/01/11	0.230	50,000			
	YCD	MONTREAL	0.230%	03/01/11	0.230	50,000			
01/31/11 SALES									
	TR	NOTE	0.750%	12/15/13	0.905	50,000	46	289,577.61	4.651
	TR	NOTE	0.750%	12/15/13	0.905	50,000	46	289,577.61	4.651
	TR	NOTE	0.750%	12/15/13	0.905	50,000	46	289,577.61	4.651
	TR	NOTE	0.750%	12/15/13	0.905	50,000	46	289,577.61	4.651
	TR	NOTE	1.000%	01/15/14	0.946	50,000	10	177,874.66	13.041
	TR	NOTE	1.000%	01/15/14	0.946	50,000	10	177,874.66	13.041
01/31/11 REDEMPTIONS									
	TR	NOTE	0.875%	01/31/11	0.642	50,000	501	440,981.65	0.641
	TR	NOTE	0.875%	01/31/11	0.642	50,000	501	440,981.65	0.641
	TR	NOTE	0.875%	01/31/11	0.642	50,000	501	440,981.65	0.641
	TR	NOTE	0.875%	01/31/11	0.642	50,000	501	440,981.65	0.641
	TR	NOTE	0.875%	01/31/11	0.642	50,000	501	440,981.65	0.641
	TR	NOTE	0.875%	01/31/11	0.642	50,000	501	440,981.65	0.641
	TR	NOTE	0.875%	01/31/11	0.642	50,000	501	440,981.65	0.641
	TR	NOTE	0.875%	01/31/11	0.648	50,000	501	444,887.90	0.646
	TR	NOTE	0.875%	01/31/11	0.648	50,000	501	444,887.90	0.646
01/31/11 PURCHASES									
	CD	UNIONBANK	0.420%	07/27/11	0.420	50,000			
	CD	UNIONBANK	0.420%	07/27/11	0.420	50,000			
	CD	UNIONBANK	0.420%	07/27/11	0.420	50,000			
	CD	UNIONBANK	0.420%	07/27/11	0.420	50,000			
	CD	UNIONBANK	0.420%	07/27/11	0.420	50,000			
	CD	UNIONBANK	0.420%	07/27/11	0.420	50,000			
	CP	GECC		03/30/11	0.210	50,000			
	CP	GECC		03/30/11	0.210	50,000			
	CP	GECC		03/30/11	0.210	50,000			
	CP	GECC		03/30/11	0.210	50,000			
	CP	BARTON		04/04/11	0.250	50,000			
	CP	CITIFUND		06/28/11	0.320	50,000			
	CP	CITIFUND		06/28/11	0.320	50,000			
	YCD	NORINCHUK	0.270%	02/28/11	0.270	50,000			
	YCD	NORINCHUK	0.270%	02/28/11	0.270	50,000			
	YCD	SCOTIA	0.270%	05/02/11	0.270	50,000			
	YCD	SCOTIA	0.270%	05/02/11	0.270	50,000			
	YCD	SCOTIA	0.270%	05/02/11	0.270	50,000			
	YCD	SCOTIA	0.270%	05/02/11	0.270	50,000			
	YCD	STNDRD CH	0.300%	05/09/11	0.300	50,000			
	YCD	STNDRD CH	0.300%	05/09/11	0.300	50,000			
	YCD	STNDRD CH	0.300%	05/09/11	0.300	50,000			

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
01/31/11 PURCHASES (Continued)								
	YCD	STNDRD CH	0.300%	05/09/11	0.300		50,000	
	YCD	TOKYO-MIT	0.310%	05/25/11	0.310		50,000	
	YCD	TOKYO-MIT	0.310%	05/25/11	0.310		50,000	
	YCD	TOKYO-MIT	0.310%	05/25/11	0.310		50,000	

FOOTNOTES

<u>a/</u>	The abbreviations indicate the type of security purchased, sold, or redeemed:
TR	U.S. Treasury Bills, Notes
DEB	Federal/Supranational 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), International Bank for Reconstruction and Development (IBRD).
DEB FR	Federal/Supranational Agency Floating Rate Debentures – FHLB, FHLMC, FNMA, FFCB, FLB, FICB, CBC, TVA, CCC, IBRD.
DN	Federal/Supranational Agency Discount Notes – FHLB, FHLMC, FNMA, FFCB, FLB, FICB, CBC, TVA, CCC, IBRD.
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
<u>b/</u>	Industry standard purchase yield calculation
<u>c/</u>	Repurchase Agreement
<u>d/</u>	Par amount of securities purchased, sold or redeemed
<u>e/</u>	Securities were purchased and sold as of the same date
<u>f/</u>	Repurchase Agreement against Reverse Repurchase Agreement
<u>g/</u>	Outright purchase against Reverse Repurchase Agreement
<u>h/</u>	Security "SWAP" transactions
<u>i/</u>	Buy back agreement
RRS	Reverse Repurchase Agreement
RRP	Termination of Reverse Repurchase Agreement

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>ALHAMBRA</u>				
Omni Bank, NA	08/20/10	0.240	2,000,000.00	02/18/11
Omni Bank, NA	12/02/10	0.220	2,000,000.00	03/03/11
Omni Bank, NA	12/17/10	0.200	2,000,000.00	03/18/11
Omni Bank, NA	10/06/10	0.240	2,000,000.00	04/06/11
Omni Bank, NA	01/20/11	0.200	2,000,000.00	04/21/11
Omni Bank, NA	11/04/10	0.210	2,000,000.00	05/05/11
Omni Bank, NA	11/12/10	0.210	2,000,000.00	05/13/11
Omni Bank, NA	12/10/10	0.240	1,000,000.00	06/10/11
Omni Bank, NA	01/13/11	0.230	3,000,000.00	07/14/11
Omni Bank, NA	01/27/11	0.230	2,000,000.00	07/28/11
<u>ARCADIA</u>				
American Plus Bank, NA	11/19/10	0.190	240,000.00	02/18/11
<u>CAMARILLO</u>				
First California Bank	12/16/10	0.200	50,000,000.00	03/17/11
First California Bank	01/07/11	0.200	25,000,000.00	04/08/11
First California Bank	01/07/11	0.200	25,000,000.00	04/08/11
<u>CHICO</u>				
Tri Counties Bank	12/15/10	0.190	5,000,000.00	03/16/11
<u>DIAMOND BAR</u>				
Prospectors Federal Credit Union	09/16/10	0.240	4,000,000.00	03/17/11
<u>ENCINO</u>				
California United Bank	10/06/10	0.240	10,000,000.00	04/06/11
<u>FAIRFIELD</u>				
Westamerica Bank	11/10/10	0.160	75,000,000.00	02/09/11
Westamerica Bank	12/03/10	0.190	25,000,000.00	03/04/11
Westamerica Bank	01/05/11	0.180	80,000,000.00	04/06/11
Westamerica Bank	01/13/11	0.200	65,000,000.00	04/14/11
Westamerica Bank	01/21/11	0.210	25,000,000.00	04/22/11
Westamerica Bank	01/28/11	0.210	30,000,000.00	04/29/11

TIME DEPOSITS

<u>FOLSOM</u>	<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
	Folsom Lake Bank	11/05/10	0.190	3,500,000.00	02/04/11
	Folsom Lake Bank	01/12/11	0.200	1,500,000.00	04/13/11
<u>FRESNO</u>					
	Central Valley Community Bank	12/01/10	0.220	5,000,000.00	03/02/11
	Central Valley Community Bank	12/16/10	0.200	5,000,000.00	03/17/11
<u>FULLERTON</u>					
	Fullerton Community Bank, FSB	12/09/10	0.200	15,500,000.00	03/10/11
	Fullerton Community Bank, FSB	12/17/10	0.210	5,000,000.00	03/18/11
	Fullerton Community Bank, FSB	12/17/10	0.210	16,500,000.00	03/18/11
	Fullerton Community Bank, FSB	01/06/11	0.200	5,500,000.00	04/07/11
<u>IRVINE</u>					
	CommerceWest Bank, NA	11/05/10	0.190	2,500,000.00	02/04/11
	CommerceWest Bank, NA	11/12/10	0.200	2,500,000.00	02/11/11
	CommerceWest Bank, NA	12/17/10	0.220	5,000,000.00	03/18/11
	CommerceWest Bank, NA	01/07/11	0.210	5,000,000.00	04/07/11
<u>LAFAYETTE</u>					
	California Bank of Commerce	10/14/10	0.210	5,000,000.00	04/14/11
	California Bank of Commerce	12/17/10	0.240	10,000,000.00	06/17/11
<u>LODI</u>					
	Farmers & Merchants Bk Cen CA	12/15/10	0.180	20,000,000.00	03/16/11
	Farmers & Merchants Bk Cen CA	10/28/10	0.230	35,000,000.00	04/28/11
	Farmers & Merchants Bk Cen CA	12/01/10	0.260	35,000,000.00	06/01/11
	Farmers & Merchants Bk Cen CA	01/21/11	0.240	35,000,000.00	07/22/11
<u>LOS ANGELES</u>					
	1st Century Bank, NA	11/05/10	0.180	16,000,000.00	02/04/11
	1st Century Bank, NA	12/17/10	0.210	12,000,000.00	03/18/11
	1st Century Bank, NA	01/19/11	0.210	6,000,000.00	04/20/11
	Broadway Federal Bank, FSB	01/05/11	0.180	6,500,000.00	02/09/11
	Broadway Federal Bank, FSB	01/14/11	0.220	2,000,000.00	02/18/11
	Broadway Federal Bank, FSB	01/19/11	0.220	8,500,000.00	02/23/11
	Broadway Federal Bank, FSB	01/21/11	0.230	3,000,000.00	02/25/11
	Center Bank	12/08/10	0.180	25,000,000.00	03/09/11

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>LOS ANGELES (Continued)</u>				
Center Bank	12/17/10	0.200	35,000,000.00	03/18/11
Center Bank	01/07/11	0.190	55,000,000.00	04/08/11
City National Bank	12/10/10	0.210	50,000,000.00	03/11/11
Commonwealth Business Bank	11/05/10	0.180	4,000,000.00	02/04/11
Commonwealth Business Bank	11/17/10	0.190	5,000,000.00	02/16/11
Commonwealth Business Bank	12/02/10	0.230	5,000,000.00	03/03/11
Commonwealth Business Bank	12/15/10	0.190	5,000,000.00	03/16/11
Commonwealth Business Bank	12/17/10	0.210	5,000,000.00	03/25/11
Commonwealth Business Bank	01/07/11	0.200	6,000,000.00	04/07/11
Commonwealth Business Bank	01/28/11	0.220	3,000,000.00	04/29/11
Eastern International Bank	01/26/11	0.210	1,900,000.00	07/27/11
HSBC Bank USA, NA	11/17/10	0.190	25,000,000.00	02/16/11
Manufacturers Bank	12/16/10	0.200	50,000,000.00	03/17/11
Manufacturers Bank	01/14/11	0.210	100,000,000.00	04/15/11
Manufacturers Bank	01/21/11	0.220	50,000,000.00	04/22/11
Mission Valley Bank	01/19/11	0.210	7,000,000.00	04/20/11
Nara Bank	12/01/10	0.240	60,000,000.00	03/02/11
Nara Bank	12/03/10	0.240	20,000,000.00	03/04/11
Nara Bank	12/17/10	0.210	40,000,000.00	03/18/11
Nara Bank	12/09/10	0.210	35,000,000.00	04/07/11
Nara Bank	01/12/11	0.200	45,000,000.00	04/13/11
OneUnited Bank	12/15/10	0.190	7,000,000.00	02/16/11
OneUnited Bank	01/20/11	0.210	5,000,000.00	02/24/11
State Bank of India (California)	11/12/10	0.180	2,000,000.00	02/11/11
State Bank of India (California)	11/17/10	0.180	5,000,000.00	02/16/11
State Bank of India (California)	12/01/10	0.210	3,000,000.00	03/02/11
State Bank of India (California)	12/08/10	0.180	18,000,000.00	03/09/11
State Bank of India (California)	12/15/10	0.180	5,000,000.00	03/16/11
State Bank of India (California)	10/08/10	0.230	3,000,000.00	04/08/11
State Bank of India (California)	10/13/10	0.210	5,000,000.00	04/13/11
State Bank of India (California)	01/20/11	0.200	3,000,000.00	04/21/11
Wilshire State Bank	11/04/10	0.190	8,000,000.00	02/03/11
Wilshire State Bank	11/18/10	0.200	78,000,000.00	02/17/11
Wilshire State Bank	12/09/10	0.200	36,000,000.00	03/10/11
Wilshire State Bank	01/05/11	0.190	39,000,000.00	04/06/11
Wilshire State Bank	01/13/11	0.210	30,000,000.00	04/14/11
<u>MONTEREY</u>				
1st Capital Bank	09/16/10	0.240	5,000,000.00	03/17/11
1st Capital Bank	10/28/10	0.230	1,000,000.00	04/28/11

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>NEWPORT BEACH</u>				
Commerce National Bank	12/10/10	0.210	16,000,000.00	03/11/11
Commerce National Bank	12/17/10	0.210	4,000,000.00	03/18/11
Commerce National Bank	01/07/11	0.200	2,500,000.00	04/08/11
<u>NORTH HIGHLANDS</u>				
SAFE Credit Union	01/20/11	0.220	5,000,000.00	02/24/11
<u>OAKDALE</u>				
Oak Valley Community Bank	12/09/10	0.190	3,500,000.00	03/10/11
<u>OAKLAND</u>				
Alta Alliance Bank	11/18/10	0.190	15,000,000.00	02/17/11
Metropolitan Bank	11/05/10	0.180	2,000,000.00	02/04/11
Metropolitan Bank	12/02/10	0.230	1,000,000.00	03/03/11
Metropolitan Bank	12/16/10	0.200	1,500,000.00	03/17/11
Metropolitan Bank	12/17/10	0.200	3,000,000.00	03/17/11
Metropolitan Bank	01/07/11	0.200	1,500,000.00	04/08/11
<u>ONTARIO</u>				
Citizens Business Bank	11/04/10	0.180	30,000,000.00	02/03/11
Citizens Business Bank	11/10/10	0.180	50,000,000.00	02/09/11
Citizens Business Bank	11/18/10	0.190	30,000,000.00	02/17/11
Citizens Business Bank	12/03/10	0.210	25,000,000.00	03/04/11
Citizens Business Bank	12/03/10	0.220	25,000,000.00	04/08/11
Citizens Business Bank	01/07/11	0.200	50,000,000.00	04/08/11
Citizens Business Bank	01/28/11	0.220	30,000,000.00	04/29/11
<u>PALOS VERDES ESTATES</u>				
Malaga Bank, FSB	11/05/10	0.150	9,000,000.00	02/04/11
Malaga Bank, FSB	11/12/10	0.160	10,000,000.00	02/11/11
Malaga Bank, FSB	12/03/10	0.190	4,000,000.00	03/04/11
Malaga Bank, FSB	12/08/10	0.160	12,000,000.00	03/09/11
Malaga Bank, FSB	01/06/11	0.170	5,000,000.00	04/07/11
Malaga Bank, FSB	01/28/11	0.210	8,000,000.00	07/29/11
<u>PASADENA</u>				
Community Bank	11/10/10	0.190	30,000,000.00	02/09/11
Community Bank	12/15/10	0.190	30,000,000.00	03/16/11

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>PASADENA (Continued)</u>				
Community Bank	01/12/11	0.200	35,000,000.00	04/13/11
East West Bank	10/14/10	0.210	25,000,000.00	04/14/11
East West Bank	10/27/10	0.220	50,000,000.00	04/27/11
East West Bank	01/13/11	0.230	50,000,000.00	07/14/11
East West Bank	01/28/11	0.230	50,000,000.00	07/29/11
<u>PLACERVILLE</u>				
El Dorado Savings Bank	12/02/10	0.200	5,000,000.00	03/03/11
<u>PLEASANTON</u>				
Valley Community Bank	01/21/11	0.230	6,000,000.00	04/22/11
<u>PORTERVILLE</u>				
Bank of the Sierra	01/13/11	0.210	5,000,000.00	02/17/11
Bank of the Sierra	01/07/11	0.200	35,000,000.00	03/10/11
Bank of the Sierra	01/07/11	0.210	35,000,000.00	04/08/11
Bank of the Sierra	01/13/11	0.220	5,000,000.00	04/14/11
<u>RANCHO CORDOVA</u>				
American River Bank	11/05/10	0.190	2,500,000.00	02/04/11
American River Bank	11/12/10	0.200	2,500,000.00	02/11/11
American River Bank	11/18/10	0.210	6,500,000.00	02/17/11
American River Bank	12/02/10	0.240	1,000,000.00	03/03/11
American River Bank	12/16/10	0.210	1,500,000.00	03/17/11
American River Bank	01/05/11	0.200	7,500,000.00	04/06/11
American River Bank	01/07/11	0.210	2,000,000.00	04/08/11
American River Bank	01/12/11	0.210	2,500,000.00	04/13/11
American River Bank	01/12/11	0.210	3,000,000.00	04/20/11
<u>REDWOOD CITY</u>				
Provident Credit Union	12/02/10	0.230	20,000,000.00	03/03/11
Provident Credit Union	01/20/11	0.210	20,000,000.00	04/21/11
<u>RICHMOND</u>				
Mechanics Bank, The	11/18/10	0.200	10,000,000.00	02/17/11
Mechanics Bank, The	12/01/10	0.220	10,000,000.00	03/02/11
Mechanics Bank, The	01/19/11	0.210	20,000,000.00	04/20/11
Mechanics Bank, The	01/27/11	0.220	20,000,000.00	04/28/11

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>ROCKLIN</u>				
Five Star Bank	11/05/10	0.170	3,000,000.00	02/04/11
Five Star Bank	12/16/10	0.190	10,500,000.00	03/17/11
Five Star Bank	01/05/11	0.180	14,500,000.00	04/06/11
Five Star Bank	01/19/11	0.200	2,000,000.00	04/20/11
<u>ROSEMEAD</u>				
Pacific Alliance Bank	12/10/10	0.200	1,500,000.00	03/11/11
Pacific Alliance Bank	01/12/11	0.220	4,000,000.00	07/13/11
<u>ROSEVILLE</u>				
Rabobank, NA	01/05/11	0.190	100,000,000.00	04/06/11
Rabobank, NA	01/14/11	0.210	100,000,000.00	04/15/11
<u>SACRAMENTO</u>				
Bank of Sacramento	01/05/11	0.190	6,000,000.00	04/06/11
Comerica Bank	11/10/10	0.190	50,000,000.00	02/09/11
Comerica Bank	11/17/10	0.190	25,000,000.00	02/16/11
Comerica Bank	12/02/10	0.230	75,000,000.00	03/03/11
Comerica Bank	12/15/10	0.190	25,000,000.00	03/16/11
Comerica Bank	01/12/11	0.200	50,000,000.00	04/13/11
Comerica Bank	01/19/11	0.210	75,000,000.00	04/20/11
Golden 1 Credit Union, The	11/03/10	0.180	25,000,000.00	02/02/11
Golden 1 Credit Union, The	11/05/10	0.190	25,000,000.00	02/04/11
Merchants National Bank of Sacramento	10/13/10	0.190	2,000,000.00	04/13/11
Merchants National Bank of Sacramento	11/10/10	0.190	2,000,000.00	05/11/11
Merchants National Bank of Sacramento	12/01/10	0.240	2,000,000.00	06/01/11
Merchants National Bank of Sacramento	12/08/10	0.240	2,000,000.00	06/08/11
<u>SAN DIEGO</u>				
Mission Federal Credit Union	01/19/11	0.210	10,000,000.00	04/20/11
Torrey Pines Bank	11/29/10	0.190	25,000,000.00	03/02/11
Torrey Pines Bank	01/06/11	0.190	25,000,000.00	04/07/11
<u>SAN FRANCISCO</u>				
Oceanic Bank	09/08/10	0.230	4,000,000.00	03/09/11
Union Bank, NA	12/09/10	0.200	150,000,000.00	03/10/11
Union Bank, NA	01/27/11	0.220	150,000,000.00	04/28/11

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>SOUTH SAN FRANCISCO</u>				
First National Bank of Northern California	12/15/10	0.190	15,000,000.00	03/16/11
<u>SAN LUIS OBISPO</u>				
American Perspective Bank	01/14/11	0.230	10,000,000.00	07/15/11
<u>SANTA ROSA</u>				
Summit State Bank	11/03/10	0.160	4,000,000.00	02/02/11
Summit State Bank	11/10/10	0.180	8,000,000.00	02/09/11
Summit State Bank	12/10/10	0.210	12,000,000.00	03/11/11
Summit State Bank	01/21/11	0.220	4,000,000.00	04/22/11
Summit State Bank	01/28/11	0.220	3,500,000.00	04/29/11
<u>VACAVILLE</u>				
Travis Credit Union	09/23/10	0.230	40,000,000.00	03/24/11
<u>WALNUT CREEK</u>				
Bank of the West	11/04/10	0.190	134,000,000.00	02/03/11
Bank of the West	12/08/10	0.190	66,000,000.00	03/09/11
Bank of the West	12/17/10	0.210	100,000,000.00	03/18/11
<u>WATSONVILLE</u>				
Santa Cruz County Bank	01/05/11	0.160	5,000,000.00	02/09/11
Santa Cruz County Bank	01/07/11	0.190	2,500,000.00	02/11/11
Santa Cruz County Bank	01/14/11	0.200	2,500,000.00	02/18/11
TOTAL TIME DEPOSITS JANUARY 2011			3,793,640,000.00	

BANK DEMAND DEPOSITS
JANUARY 2011
 (\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>		<u>BALANCES PER BANKS</u>		<u>WARRANTS OUTSTANDING</u>
1	\$	1,381,977	\$	5,317,631
2		1,381,977		5,317,631
3		987,697		4,452,246
4		1,288,662		3,619,111
5		1,697,212		3,235,314
6		1,547,439		2,885,402
7		1,608,118		2,721,738
8		1,608,118		2,721,738
9		1,608,118		2,721,738
10		1,186,080		2,156,260
11		1,039,264		2,091,509
12		972,436		1,927,698
13		1,712,649		1,978,955
14		2,520,512		2,427,670
15		2,520,512		2,427,670
16		2,520,512		2,431,370
17		2,520,512		2,431,370
18		2,242,455		2,510,426
19		1,352,331		2,037,872
20		1,511,373		2,185,021
21		1,667,693		2,176,455
22		1,667,693		2,176,455
23		1,667,693		2,176,455
24		1,830,559		2,128,241
25		1,968,515		1,888,740
26		2,074,239		2,204,716
27		1,917,205		2,352,822
28		1,659,287		2,168,462
29		1,659,287		2,168,462
30		1,659,287		2,168,462
31		2,107,172		2,079,746

AVERAGE DOLLAR DAYS 1,712,470 ^{a/}

^{a/} The prescribed bank balance for January was \$1,866,114. This consisted of \$1,713,655 in compensating balances for services, balances for uncollected funds of \$155,959 and a deduction of \$3,500 for January delayed deposit credit.

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

No. 1739

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on January 19, 2011, 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 \$1,713,655,000

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)	01/17/11	01/21/11	\$ 2,091,300,000	\$ 66,832,748,000	\$ 3,793,640,000	\$ 70,626,388,000
(2)	01/24/11	01/28/11	\$ 1,314,200,000	\$ 68,146,948,000	\$ 3,793,640,000	\$ 71,940,588,000
(3)	01/31/11	02/04/11	\$ (902,000,000)	\$ 67,244,948,000	\$ 3,793,640,000	\$ 71,038,588,000
(4)	02/07/11	02/11/11	\$ (123,900,000)	\$ 67,121,048,000	\$ 3,793,640,000	\$ 70,914,688,000
(5)	02/14/11	02/18/11	\$ 696,500,000	\$ 67,817,548,000	\$ 3,793,640,000	\$ 71,611,188,000

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 \$1,713,655,000.

POOLED MONEY INVESTMENT BOARD:

SIGNATURES ON FILE AT STO

 Chairperson

 Member

 Member