



# COUNTY OF LOS ANGELES TREASURER AND TAX COLLECTOR



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**MARK J. SALADINO**  
TREASURER AND TAX COLLECTOR

June 30, 2011

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  
MAY 2011**

The Report of Investments for the month of May 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 May 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](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:rkw

Attachments

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

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENTS FOR MAY 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 MAY 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 MAY 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 MAY 31, 2011

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 05/31/11		
At Cost	\$ 25,441,330,857	\$ 73,732,505
At Market	\$ 25,490,820,973	\$ 73,789,265
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	16.07%	0.00%
United States Government and Agency Obligations	52.28%	6.58%
Bankers Acceptances	0.16%	0.00%
Commercial Paper	28.53%	0.00%
Municipal Obligations	0.27%	7.01%
Corporate and Deposit Notes	2.69%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	86.41%
1-60 days	46.44%	0.00%
61 days-1 year	18.49%	85.73%
Over 1 year	35.07%	14.27%
Weighted Average Days to Maturity	559	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS  
AS OF MAY 31, 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 May 31, 2011:

<u>PSI</u>	<u>S&amp;P</u>	<u>Moody's</u>	<u>% of Portfolio</u>
Commercial Paper	A-1	P-1	28.53%
Corporate and Deposit Notes	A-1	P-1	2.69%
Los Angeles County Securities	AA-	A1	0.27%
Negotiable Certificates of Deposit	A-1	P-1	16.07%
Bankers Acceptance	A-1	P-1	0.16%
U.S. Agency Securities	AAA	Aaa	45.27%
U.S. Treasury Securities:			
U.S. Treasury Notes	AAA	Aaa	5.05%
U.S. Treasury Bills	AAA	Aaa	1.96%
			100.00%

<u>SPI</u>	<u>S&amp;P</u>	<u>Moody's</u>	<u>% of Portfolio</u>
Local Agency Investment Fund	Not rated	Not rated	85.73%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	-	-	0.00%
Mortgage Trust Deeds	AA-	Aa2	0.68%
Los Angeles County Securities	AA-	Aa2	7.01%
Negotiable Certificates of Deposit	-	-	0.00%
Guaranteed Investment Contracts	-	-	0.00%
U.S. Agency Securities	AAA	Aaa	6.46%
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

MAY 31, 2011

SCHEDULE B

TREASURER POOLED SURPLUS  
INVESTMENT PORTFOLIO

Investment Balance 05/31/11	\$ 25,441,330,857
Market Value at 05/31/11	\$ 25,490,820,973
Average Daily Balance	\$ 26,266,571,306
Gains and Losses:	
For the Month	\$ 282,001
For the Past 12 Months	\$ 6,175,559
Unrealized Gains and Losses on Transfers between Portfolio for the Month	\$ -
Earnings for the Month	\$ 26,727,557
Earnings for the Past 12 Months	\$ 325,977,873
Earnings Rate for the Month	1.19%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS  
AS OF MAY 31, 2011

SCHEDULE C

<u>Bank Name</u>	<u>Balance</u>
Bank of America - Concentration	\$ 38,160,923.23 (A)
Bank of the West - Concentration	\$ 67,723,146.73 (B)
Citi Bank - Concentration	\$ -
Union Bank- Concentration	\$ 2,510,484.41
Wells Fargo - Concentration	<u>\$ 3,074,581.29</u>
Total Ledger Balance for all Banks	<u><u>\$ 111,469,135.66</u></u>

(A) \$5.000 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) \$67.056 million of this amount is related to the deposit of funds in an interest-bearing money market plus account, in accordance with the Treasurer's authority under California Government Code Section 53633.



TREASURER'S ACTIVITY FOR MAY 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 May 2011

Total Deposits	\$ 2,866,152,675.32
Total Disbursements	\$ 4,575,536,001.53
Discretionary Funds Liquidity Withdrawal Ratio	
As of May 31, 2011	1.30

Six-Month Cash Availability Projection:

<u>Month</u>	<u>Investment</u>			<u>Cumulative Available Cash</u>
	<u>Maturities</u>	<u>Deposits</u>	<u>Disbursements</u>	
June	\$ 9,312,763,000.00	\$ 2,582,600,000.00	\$ 6,384,200,000.00	\$ 5,511,163,000.00
July	\$ 2,501,175,000.00	\$ 5,110,200,000.00	\$ 4,435,100,000.00	\$ 8,687,438,000.00
August	\$ 438,570,000.00	\$ 2,619,000,000.00	\$ 4,070,400,000.00	\$ 7,674,608,000.00
September	\$ 663,712,000.00	\$ 2,808,300,000.00	\$ 3,461,500,000.00	\$ 7,685,120,000.00
October	\$ 129,905,000.00	\$ 3,556,400,000.00	\$ 4,050,200,000.00	\$ 7,321,225,000.00
November	\$ 333,175,000.00	\$ 5,441,400,000.00	\$ 3,996,000,000.00	\$ 9,099,800,000.00

## TREASURER'S INVESTMENT STRATEGY

### SCHEDULE E

Two portfolios are maintained by the Los Angeles County Treasurer.

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

In May 2011, the Treasurer placed \$284.792 million in the Bank of the West Money Market Plus Account and \$5.000 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, \$67.056 million and \$5.000 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 \$0.50 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 MAY 2011  
COMPLIANCE REPORT

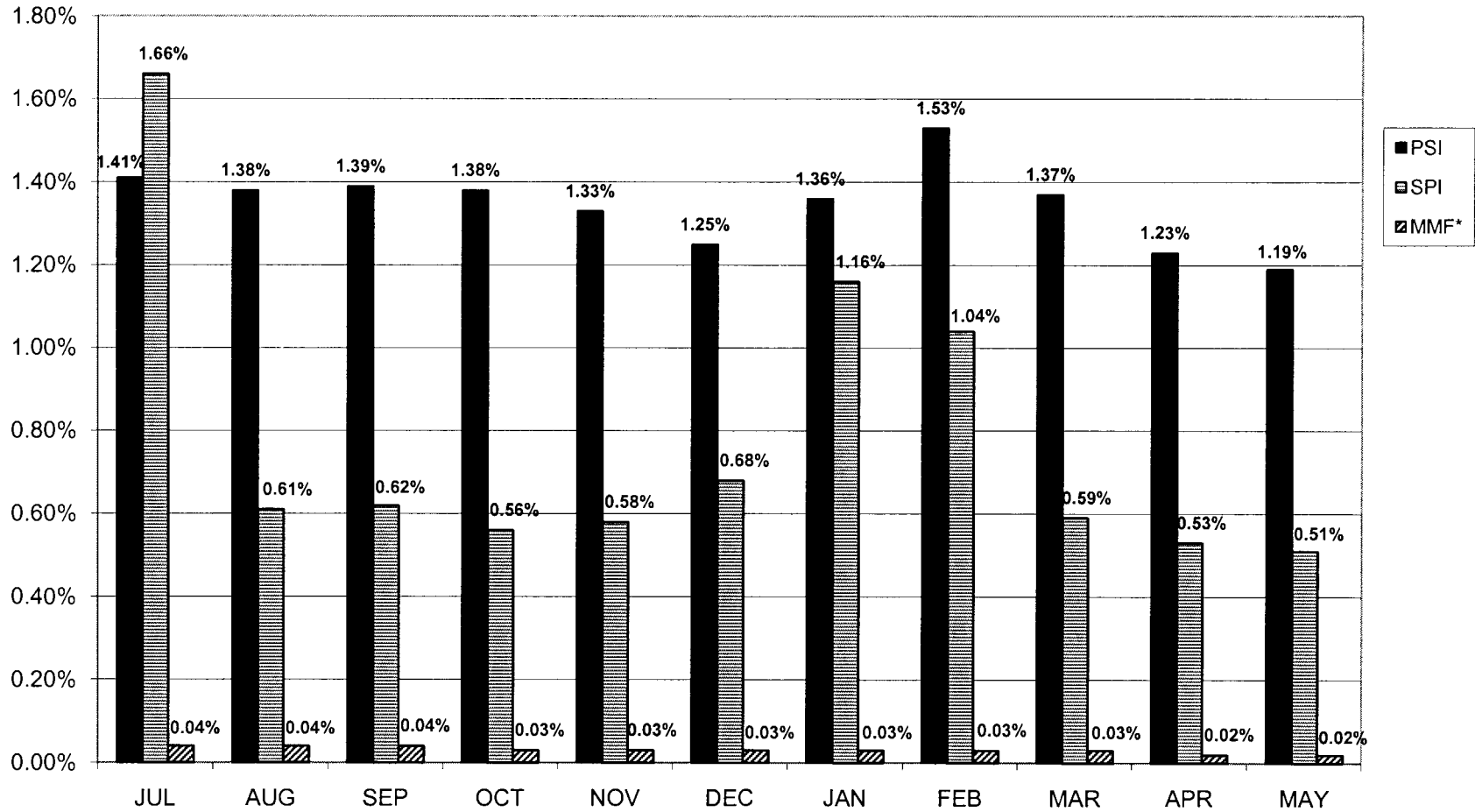
Portfolio Securities Not in Accordance with Treasurer Policy  
For the Month of May 2011

No exceptions noted.

LOS ANGELES COUNTY TREASURER  
 PERFORMANCE REPORT  
 PORTFOLIO COST  
 THROUGH 05/31/11  
 ATTACHMENT III

<u>DAY</u>	<u>POOLED SURPLUS INVESTMENTS</u>	<u>SPECIFIC PURPOSE INVESTMENTS</u>
	<u>TOTAL COST</u>	<u>TOTAL COST</u>
1	27,198,095,680.55	73,736,235.36
2	26,864,233,973.48	73,734,254.06
3	26,925,787,972.04	73,734,254.06
4	26,905,456,379.51	73,734,254.06
5	26,568,469,206.33	73,734,254.06
6	26,737,966,576.48	73,734,254.06
7	26,737,966,576.48	73,734,254.06
8	26,737,966,576.48	73,734,254.06
9	26,749,287,821.85	73,733,540.56
10	26,685,970,551.47	73,732,522.34
11	26,712,630,886.41	73,732,522.34
12	26,670,655,068.20	73,732,522.34
13	26,676,713,102.26	73,732,522.34
14	26,676,713,102.26	73,732,522.34
15	26,676,713,102.26	73,732,522.34
16	26,597,488,138.05	73,732,522.34
17	26,628,082,813.60	73,732,522.34
18	26,626,868,155.88	73,732,522.34
19	26,612,134,607.18	73,732,522.34
20	25,642,627,066.26	73,732,522.34
21	25,642,627,066.26	73,732,522.34
22	25,642,627,066.26	73,732,522.34
23	25,599,553,366.27	73,732,522.34
24	25,580,546,089.87	73,732,522.34
25	25,454,552,723.20	73,732,522.34
26	25,594,536,375.97	73,732,522.34
27	25,419,027,394.69	73,732,522.34
28	25,419,027,394.69	73,732,522.34
29	25,419,027,394.69	73,732,522.34
30	25,419,027,394.69	73,732,522.34
31	25,441,330,857.27	73,732,504.79
<b>AVG</b>	<b><u>26,266,571,305.84</u></b>	<b><u>73,733,065.43</u></b>

# 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 May 31, 2011

LOS ANGELES COUNTY TREASURER  
NET INCOME FOR THE MONTH-ENDED 05/31/11 (ACCRUAL BASIS)  
ATTACHMENT V

	(PSI) <u>TRADING/NON-TRADING</u>	SPECIFIC PURPOSE <u>INVESTMENT</u>
Revenues:		
Interest Earnings	\$29,938,057	\$32,158
Gains (Losses) on Sales of Non-Trading Securities.	18,124	0
Gains (Losses) on Sales of Trading Securities.	263,877	0
Amortization/Accretion	(3,492,501)	(18)
Prior Accrual Adjustment	<u>0</u>	<u>0</u>
Total Revenues	<u><u>\$26,727,557</u></u>	<u><u>\$32,140</u></u>
Expenses:		
Interest Expense	0	0
*Investment Management Fee	<u>0</u>	<u>700</u>
	<u><u>\$0</u></u>	<u><u>\$700</u></u>
NET INCOME	<u><u>\$26,727,557</u></u>	<u><u>\$31,440</u></u>

\*Estimated and later adjusted.

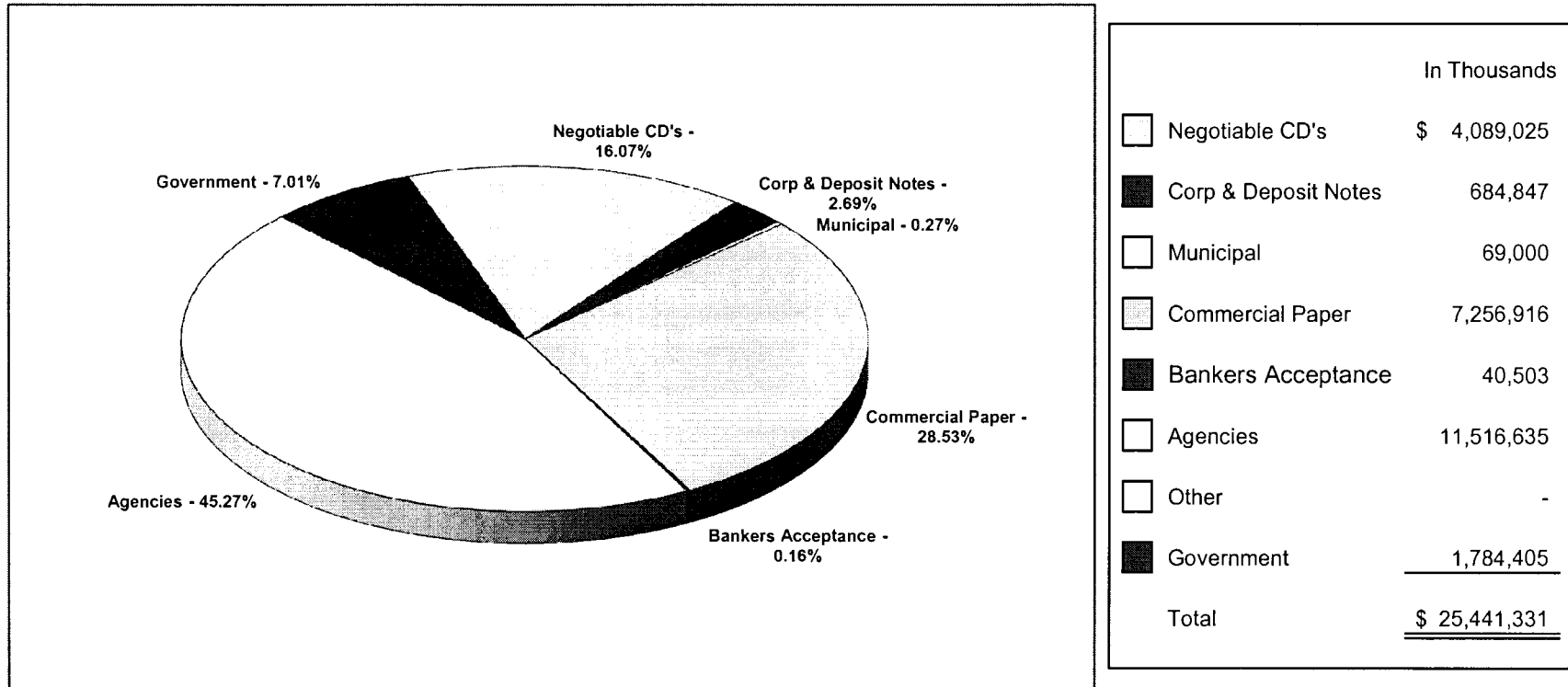


Los Angeles County Treasurer  
Non-Trading Composition  
As of May 31, 2011  
Attachment VI

NON-TRADING PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non-Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	54.00%	
Los Angeles County and Related Entities	36.10%	
Consolidated Sanitation Districts		3.11%
Metropolitan Transportation Authority		0.77%
Miscellaneous Agencies Pooled Investments		4.11%
South Coast Air Quality Management District		1.87%
Miscellaneous		0.04%
Total	<u>90.10%</u>	<u>9.90%</u>

**LOS ANGELES COUNTY TREASURER  
COMPOSITION OF PSI PORTFOLIO BY SECURITY TYPE  
AS OF MAY 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 May 1, 2011 to May 31, 2011  
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	BAN	05/10/11	86858	LACCAL BAN	0.51000	06/30/13	7,000,000.00	7,000,000.00	0.00	SPNB	LAC
	<b>BAN Total</b>						<u>7,000,000.00</u>	<u>7,000,000.00</u>	<u>0.00</u>		
NTRD	BNOT	05/20/11	86946	BK OF AMERICA NA BK NOTE	0.14000	07/20/11	50,000,000.00	50,000,000.00	0.00	BNY	MLPF
	<b>BNOT Total</b>						<u>50,000,000.00</u>	<u>50,000,000.00</u>	<u>0.00</u>		
NTRD	CNFX	05/13/11	86875	GE CAPITAL CORP MTN	6.00000	06/15/12	16,189,000.00	17,149,331.48	399,328.67	BNY	BNPPSC
	<b>CNFX Total</b>						<u>16,189,000.00</u>	<u>17,149,331.48</u>	<u>399,328.67</u>		
NTRD	CPD	05/02/11	86807	JUPITER SEC CO LLC CP	0.16000	06/02/11	50,000,000.00	49,993,111.11	0.00	BNY	CITGM
NTRD	CPD	05/02/11	86810	COMMERZBANK US FINANCE INC CP	0.15000	06/03/11	50,000,000.00	49,993,333.33	0.00	BNY	MFR
NTRD	CPD	05/02/11	86809	TOYOTA MOTOR CREDIT CORP CP	0.16000	06/16/11	50,000,000.00	49,990,000.00	0.00	BNY	TFS
NTRD	CPD	05/02/11	86806	BARTON CAPITAL LLC CP	0.17000	06/20/11	26,165,000.00	26,158,945.71	0.00	BNY	CITGM
NTRD	CPD	05/03/11	86812	ATLANTIS ONE FUNDING CORP	0.15000	06/06/11	30,000,000.00	29,995,750.00	0.00	BNY	ALA
NTRD	CPD	05/03/11	86817	COMMERZBANK US FINANCE INC CP	0.14000	06/06/11	50,000,000.00	49,993,388.89	0.00	BNY	MFR
NTRD	CPD	05/03/11	86818	COMMERZBANK US FINANCE INC CP	0.14000	06/06/11	25,000,000.00	24,996,694.44	0.00	BNY	MFR
NTRD	CPD	05/03/11	86813	ATLANTIS ONE FUNDING CORP	0.17000	06/08/11	12,400,000.00	12,397,892.00	0.00	BNY	CITGM
NTRD	CPD	05/03/11	86814	DANSKE CORP CP	0.17000	06/14/11	30,000,000.00	29,994,050.00	0.00	BNY	MS
NTRD	CPD	05/03/11	86816	TOYOTA MOTOR CREDIT CORP CP	0.16000	06/20/11	38,000,000.00	37,991,893.33	0.00	BNY	TFS
NTRD	CPD	05/04/11	86823	CAFCO LLC CP	0.14000	06/07/11	25,000,000.00	24,996,694.44	0.00	BNY	CITGM
NTRD	CPD	05/04/11	86827	ABBEY NATIONAL NA LLC CP	0.19000	06/08/11	50,000,000.00	49,990,763.89	0.00	BNY	MFR
NTRD	CPD	05/04/11	86825	SHEFFIELD RECEIVABLES CORP CP	0.15000	06/10/11	30,000,000.00	29,995,375.00	0.00	BNY	BCI
NTRD	CPD	05/04/11	86821	ATLANTIS ONE FUNDING CORP	0.15000	06/14/11	50,000,000.00	49,991,458.33	0.00	BNY	ALA
NTRD	CPD	05/04/11	86820	JUPITER SEC CO LLC CP	0.13000	06/15/11	25,000,000.00	24,996,208.33	0.00	BNY	LOOP
NTRD	CPD	05/04/11	86822	ING US FUNDING LLC CP	0.15500	06/17/11	35,000,000.00	34,993,369.44	0.00	BNY	INGF
NTRD	CPD	05/04/11	86826	BARTON CAPITAL LLC CP	0.14000	06/21/11	15,000,000.00	14,997,200.00	0.00	BNY	RBCCM
NTRD	CPD	05/04/11	86824	JUPITER SEC CO LLC CP	0.16000	06/28/11	25,000,000.00	24,993,888.89	0.00	BNY	CITGM
NTRD	CPD	05/05/11	86834	DANSKE CORP CP	0.15500	06/07/11	30,000,000.00	29,995,737.50	0.00	BNY	ALA
NTRD	CPD	05/05/11	86832	VARIABLE FUNDING CAP CO LLC CP	0.15000	06/10/11	40,000,000.00	39,994,000.00	0.00	BNY	WFI
NTRD	CPD	05/05/11	86831	ATLANTIS ONE FUNDING CORP	0.16000	06/13/11	50,000,000.00	49,991,333.33	0.00	BNY	CITGM
NTRD	CPD	05/05/11	86835	ABBEY NATIONAL NA LLC CP	0.19000	06/15/11	50,000,000.00	49,989,180.56	0.00	BNY	MFR
NTRD	CPD	05/05/11	86833	ING US FUNDING LLC CP	0.15500	06/17/11	50,000,000.00	49,990,743.06	0.00	BNY	INGF
NTRD	CPD	05/06/11	86847	BRYANT PARK FUNDING LLC CP	0.14000	06/07/11	49,993,000.00	49,986,778.65	0.00	BNY	CITGM
NTRD	CPD	05/06/11	86838	BARTON CAPITAL LLC CP	0.14000	06/10/11	25,000,000.00	24,996,597.22	0.00	BNY	CITGM
NTRD	CPD	05/06/11	86846	CRC FUNDING LLC CP	0.13000	06/10/11	50,000,000.00	49,993,680.56	0.00	BNY	CITGM
NTRD	CPD	05/06/11	86848	SHEFFIELD RECEIVABLES CORP CP	0.14000	06/14/11	23,600,000.00	23,596,420.67	0.00	BNY	BCI
NTRD	CPD	05/06/11	86840	TOYOTA MOTOR CREDIT CORP CP	0.16000	06/17/11	50,000,000.00	49,990,666.67	0.00	BNY	TFS
NTRD	CPD	05/06/11	86837	ING US FUNDING LLC CP	0.15500	06/20/11	40,000,000.00	39,992,250.00	0.00	BNY	INGF
NTRD	CPD	05/06/11	86843	ABBEY NATIONAL NA LLC CP	0.20000	06/30/11	50,000,000.00	49,984,722.22	0.00	BNY	MFR

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NTRD	CPD	05/06/11	86839	ING US FUNDING LLC CP	0.17000	06/30/11	50,000,000.00	49,987,013.89	0.00	BNY	INGF
NTRD	CPD	05/06/11	86844	COMMERZBANK US FINANCE INC CP	0.16000	07/05/11	50,000,000.00	49,986,666.67	0.00	BNY	MFR
NTRD	CPD	05/06/11	86842	HSBC FINANCE CORP CP	0.15000	07/05/11	50,000,000.00	49,987,500.00	0.00	BNY	MFR
NTRD	CPD	05/06/11	86841	SHEFFIELD RECEIVABLES CORP CP	0.16000	07/06/11	50,000,000.00	49,986,444.44	0.00	BNY	ALA
NTRD	CPD	05/09/11	86854	BRYANT PARK FUNDING LLC CP	0.14000	06/08/11	50,000,000.00	49,994,166.67	0.00	BNY	CITGM
NTRD	CPD	05/09/11	86852	ING US FUNDING LLC CP	0.14000	06/13/11	50,000,000.00	49,993,194.44	0.00	BNY	INGF
NTRD	CPD	05/09/11	86853	ABBEY NATIONAL NA LLC CP	0.20000	06/21/11	50,000,000.00	49,988,055.56	0.00	BNY	MFR
NTRD	CPD	05/09/11	86850	FALCON ASSET SEC CO LLC CP	0.16000	07/06/11	7,000,000.00	6,998,195.56	0.00	BNY	JPM
NTRD	CPD	05/09/11	86855	CITIGROUP FUNDING INC CP	0.16000	07/08/11	28,000,000.00	27,992,533.33	0.00	BNY	CITGM
NTRD	CPD	05/09/11	86851	DANSKE CORP CP	0.18000	07/15/11	5,000,000.00	4,998,325.00	0.00	BNY	ALA
NTRD	CPD	05/10/11	86862	SHEFFIELD RECEIVABLES CORP CP	0.14000	06/14/11	29,750,000.00	29,745,950.69	0.00	BNY	JPM
NTRD	CPD	05/10/11	86859	ATLANTIS ONE FUNDING CORP	0.15000	06/15/11	40,000,000.00	39,994,000.00	0.00	BNY	CITGM
NTRD	CPD	05/10/11	86860	BARTON CAPITAL LLC CP	0.14000	06/15/11	25,000,000.00	24,996,500.00	0.00	BNY	CITGM
NTRD	CPD	05/10/11	86861	CRC FUNDING LLC CP	0.13000	06/16/11	50,000,000.00	49,993,319.44	0.00	BNY	JPM
NTRD	CPD	05/11/11	86865	FALCON ASSET SEC CO LLC CP	0.13000	06/10/11	25,000,000.00	24,997,291.67	0.00	BNY	CITGM
NTRD	CPD	05/11/11	86871	BRYANT PARK FUNDING LLC CP	0.14000	06/13/11	29,911,000.00	29,907,161.42	0.00	BNY	ALA
NTRD	CPD	05/11/11	86868	BARTON CAPITAL LLC CP	0.14000	06/14/11	25,005,000.00	25,001,693.78	0.00	BNY	CITGM
NTRD	CPD	05/11/11	86867	CRC FUNDING LLC CP	0.13000	06/16/11	25,000,000.00	24,996,750.00	0.00	BNY	JPM
NTRD	CPD	05/11/11	86869	CRC FUNDING LLC CP	0.13000	06/17/11	50,000,000.00	49,993,319.44	0.00	BNY	CITGM
NTRD	CPD	05/11/11	86866	TOYOTA MOTOR CREDIT CORP CP	0.16000	06/24/11	25,000,000.00	24,995,111.11	0.00	BNY	TFS
NTRD	CPD	05/11/11	86870	TOYOTA MOTOR CREDIT CORP CP	0.16000	06/29/11	40,000,000.00	39,991,288.89	0.00	BNY	TFS
NTRD	CPD	05/12/11	86883	CRC FUNDING LLC CP	0.12000	06/06/11	16,087,000.00	16,085,659.42	0.00	BNY	CITGM
NTRD	CPD	05/12/11	86882	VARIABLE FUNDING CAP CO LLC CP	0.13000	06/08/11	50,000,000.00	49,995,125.00	0.00	BNY	WFI
NTRD	CPD	05/12/11	86879	REGENCY MARKETS NO. 1 LLC CP	0.16000	06/09/11	50,000,000.00	49,993,777.78	0.00	BNY	CITGM
NTRD	CPD	05/12/11	86876	THAMES ASSET GLOBAL SEC INC CP	0.15000	06/13/11	42,268,000.00	42,262,364.27	0.00	BNY	CITGM
NTRD	CPD	05/12/11	86881	BARTON CAPITAL LLC CP	0.13000	06/15/11	36,589,000.00	36,584,507.68	0.00	BNY	CITGM
NTRD	CPD	05/12/11	86878	BARTON CAPITAL LLC CP	0.14000	06/17/11	25,000,000.00	24,996,500.00	0.00	BNY	JPM
NTRD	CPD	05/12/11	86880	THAMES ASSET GLOBAL SEC INC CP	0.17000	07/12/11	35,000,000.00	34,989,918.06	0.00	BNY	ALA
NTRD	CPD	05/12/11	86877	BARTON CAPITAL LLC CP	0.15000	07/13/11	25,000,000.00	24,993,541.67	0.00	BNY	LOOP
NTRD	CPD	05/13/11	86890	FALCON ASSET SEC CO LLC CP	0.12000	06/14/11	25,000,000.00	24,997,333.33	0.00	BNY	LOOP
NTRD	CPD	05/13/11	86884	ATLANTIS ONE FUNDING CORP	0.15000	06/16/11	50,000,000.00	49,992,916.67	0.00	BNY	ALA
NTRD	CPD	05/13/11	86891	BARTON CAPITAL LLC CP	0.13000	06/20/11	50,000,000.00	49,993,138.89	0.00	BNY	CITGM
NTRD	CPD	05/13/11	86893	BARTON CAPITAL LLC CP	0.13000	06/21/11	27,000,000.00	26,996,197.50	0.00	BNY	MFR
NTRD	CPD	05/13/11	86897	CAFCO LLC CP	0.13000	06/21/11	50,000,000.00	49,992,958.33	0.00	BNY	CITGM
NTRD	CPD	05/13/11	86892	CIESCO LLC CP	0.13000	06/22/11	50,000,000.00	49,992,777.78	0.00	BNY	CITGM
NTRD	CPD	05/13/11	86894	CIESCO LLC CP	0.13000	06/23/11	50,000,000.00	49,992,597.22	0.00	BNY	CITGM
NTRD	CPD	05/13/11	86895	TOYOTA MOTOR CREDIT CORP CP	0.16000	06/28/11	25,000,000.00	24,994,888.89	0.00	BNY	TFS
NTRD	CPD	05/13/11	86888	THUNDER BAY FUNDING LLC CP	0.16000	07/06/11	21,589,000.00	21,583,818.64	0.00	BNY	RBCCM
NTRD	CPD	05/13/11	86889	SHEFFIELD RECEIVABLES CORP CP	0.15000	07/14/11	50,000,000.00	49,987,083.33	0.00	BNY	BCI

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NTRD	CPD	05/16/11	86899	REGENCY MARKETS NO. 1 LLC CP	0.16000	06/15/11	50,000,000.00	49,993,333.33	0.00	BNY	CITGM
NTRD	CPD	05/16/11	86905	BARTON CAPITAL LLC CP	0.14000	06/20/11	28,000,000.00	27,996,188.89	0.00	BNY	CITGM
NTRD	CPD	05/16/11	86901	SHEFFIELD RECEIVABLES CORP CP	0.14000	06/20/11	40,000,000.00	39,994,555.56	0.00	BNY	BCI
NTRD	CPD	05/16/11	86900	CAFCO LLC CP	0.14000	06/21/11	16,000,000.00	15,997,760.00	0.00	BNY	CITGM
NTRD	CPD	05/16/11	86902	BARTON CAPITAL LLC CP	0.14000	06/22/11	25,000,000.00	24,996,402.78	0.00	BNY	JPM
NTRD	CPD	05/16/11	86903	COMMERZBANK US FINANCE INC CP	0.12000	06/22/11	50,000,000.00	49,993,833.33	0.00	BNY	MFR
NTRD	CPD	05/16/11	86904	ABBEY NATIONAL NA LLC CP	0.19000	06/27/11	50,000,000.00	49,988,916.67	0.00	BNY	MFR
NTRD	CPD	05/17/11	86915	FALCON ASSET SEC CO LLC CP	0.13000	06/14/11	42,000,000.00	41,995,753.33	0.00	BNY	CITGM
NTRD	CPD	05/17/11	86907	THAMES ASSET GLOBAL SEC INC CP	0.14000	06/17/11	50,000,000.00	49,993,972.22	0.00	BNY	CITGM
NTRD	CPD	05/17/11	86910	REGENCY MARKETS NO. 1 LLC CP	0.16000	06/20/11	25,000,000.00	24,996,222.22	0.00	BNY	JPM
NTRD	CPD	05/17/11	86911	CITIGROUP FUNDING INC CP	0.13000	06/22/11	50,000,000.00	49,993,500.00	0.00	BNY	CITGM
NTRD	CPD	05/17/11	86913	ING US FUNDING LLC CP	0.14500	06/28/11	50,000,000.00	49,991,541.67	0.00	BNY	INGF
NTRD	CPD	05/17/11	86914	ABBEY NATIONAL NA LLC CP	0.20000	06/29/11	50,000,000.00	49,988,055.56	0.00	BNY	MFR
NTRD	CPD	05/17/11	86912	ATLANTIS ONE FUNDING CORP	0.14000	07/05/11	35,000,000.00	34,993,330.56	0.00	BNY	CITGM
NTRD	CPD	05/17/11	86908	CRC FUNDING LLC CP	0.14000	07/05/11	50,000,000.00	49,990,472.22	0.00	BNY	JPM
NTRD	CPD	05/17/11	86909	CRC FUNDING LLC CP	0.14000	07/05/11	5,000,000.00	4,999,047.22	0.00	BNY	JPM
NTRD	CPD	05/18/11	86925	REGENCY MARKETS NO. 1 LLC CP	0.16000	06/17/11	31,500,000.00	31,495,800.00	0.00	BNY	JPM
NTRD	CPD	05/18/11	86919	ATLANTIS ONE FUNDING CORP	0.14000	06/21/11	25,000,000.00	24,996,694.44	0.00	BNY	CITGM
NTRD	CPD	05/18/11	86922	BARTON CAPITAL LLC CP	0.14000	06/22/11	32,890,000.00	32,885,523.31	0.00	BNY	CITGM
NTRD	CPD	05/18/11	86920	CITIGROUP FUNDING INC CP	0.13000	06/23/11	25,000,000.00	24,996,750.00	0.00	BNY	CITGM
NTRD	CPD	05/18/11	86924	ING US FUNDING LLC CP	0.15000	06/24/11	50,000,000.00	49,992,291.67	0.00	BNY	INGF
NTRD	CPD	05/18/11	86918	TOYOTA MOTOR CREDIT CORP CP	0.15000	07/01/11	40,000,000.00	39,992,666.67	0.00	BNY	TFS
NTRD	CPD	05/18/11	86921	COMMERZBANK US FINANCE INC CP	0.14000	07/15/11	50,000,000.00	49,988,722.22	0.00	BNY	MFR
NTRD	CPD	05/18/11	86923	TOYOTA MOTOR CREDIT CORP CP	0.16000	07/15/11	15,000,000.00	14,996,133.33	0.00	BNY	TFS
NTRD	CPD	05/19/11	86932	ATLANTIS ONE FUNDING CORP	0.14000	06/23/11	50,000,000.00	49,993,194.44	0.00	BNY	CITGM
NTRD	CPD	05/19/11	86930	FALCON ASSET SEC CO LLC CP	0.13000	06/24/11	50,000,000.00	49,993,500.00	0.00	BNY	JPM
NTRD	CPD	05/19/11	86933	ABBEY NATIONAL NA LLC CP	0.20000	06/29/11	50,000,000.00	49,988,611.11	0.00	BNY	MFR
NTRD	CPD	05/19/11	86935	BARTON CAPITAL LLC CP	0.16000	07/15/11	17,629,000.00	17,624,533.99	0.00	BNY	CITGM
NTRD	CPD	05/19/11	86934	CITIGROUP FUNDING INC CP	0.16000	07/20/11	20,000,000.00	19,994,488.89	0.00	BNY	CITGM
NTRD	CPD	05/19/11	86931	SHEFFIELD RECEIVABLES CORP CP	0.15000	07/21/11	20,000,000.00	19,994,750.00	0.00	BNY	BCI
NTRD	CPD	05/20/11	86940	FALCON ASSET SEC CO LLC CP	0.13000	06/27/11	50,000,000.00	49,993,138.89	0.00	BNY	JPM
NTRD	CPD	05/20/11	86941	THUNDER BAY FUNDING LLC CP	0.14000	06/29/11	30,007,000.00	30,002,332.24	0.00	BNY	CITGM
NTRD	CPD	05/20/11	86944	CITIGROUP FUNDING INC CP	0.16000	07/19/11	25,000,000.00	24,993,333.33	0.00	BNY	CITGM
NTRD	CPD	05/23/11	86949	ATLANTIS ONE FUNDING CORP	0.14000	06/24/11	50,000,000.00	49,993,777.78	0.00	BNY	ALA
NTRD	CPD	05/23/11	86948	ABBEY NATIONAL NA LLC CP	0.19000	06/28/11	50,000,000.00	49,990,500.00	0.00	BNY	MFR
NTRD	CPD	05/23/11	86950	HSBC FINANCE CORP CP	0.14000	07/07/11	43,000,000.00	42,992,475.00	0.00	BNY	ALA
NTRD	CPD	05/24/11	86953	ABBEY NATIONAL NA LLC CP	0.19000	06/24/11	50,000,000.00	49,991,819.44	0.00	BNY	MFR
NTRD	CPD	05/24/11	86954	ATLANTIS ONE FUNDING CORP	0.14000	06/27/11	40,000,000.00	39,994,711.11	0.00	BNY	ALA
NTRD	CPD	05/24/11	86955	DANSKE CORP CP	0.14000	06/27/11	50,000,000.00	49,993,388.89	0.00	BNY	ALA

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NTRD	CPD	05/24/11	86952	BARTON CAPITAL LLC CP	0.16000	07/15/11	50,000,000.00	49,988,444.44	0.00	BNY	JPM
NTRD	CPD	05/24/11	86956	BARTON CAPITAL LLC CP	0.16000	07/18/11	16,000,000.00	15,996,088.89	0.00	BNY	CITGM
NTRD	CPD	05/25/11	86960	FALCON ASSET SEC CO LLC CP	0.13000	06/27/11	40,000,000.00	39,995,233.33	0.00	BNY	CITGM
NTRD	CPD	05/25/11	86962	HSBC FINANCE CORP CP	0.13500	06/28/11	50,000,000.00	49,993,625.00	0.00	BNY	ALA
NTRD	CPD	05/25/11	86961	REGENCY MARKETS NO. 1 LLC CP	0.15000	06/29/11	26,000,000.00	25,996,208.33	0.00	BNY	MS
NTRD	CPD	05/25/11	86959	ABBEY NATIONAL NA LLC CP	0.20000	06/30/11	50,000,000.00	49,990,000.00	0.00	BNY	MFR
NTRD	CPD	05/25/11	86958	HSBC FINANCE CORP CP	0.13000	06/30/11	50,000,000.00	49,993,500.00	0.00	BNY	MFR
NTRD	CPD	05/26/11	86966	ABBEY NATIONAL NA LLC CP	0.20000	06/30/11	50,000,000.00	49,990,277.78	0.00	BNY	MFR
NTRD	CPD	05/26/11	86964	ATLANTIS ONE FUNDING CORP	0.14000	06/30/11	50,000,000.00	49,993,194.44	0.00	BNY	ALA
NTRD	CPD	05/26/11	86968	ATLANTIS ONE FUNDING CORP	0.14000	06/30/11	50,000,000.00	49,993,194.44	0.00	BNY	ALA
NTRD	CPD	05/26/11	86970	HSBC FINANCE CORP CP	0.13000	06/30/11	50,000,000.00	49,993,680.56	0.00	BNY	MFR
NTRD	CPD	05/26/11	86967	VARIABLE FUNDING CAP CO LLC CP	0.12000	06/30/11	50,000,000.00	49,994,166.67	0.00	BNY	WFI
NTRD	CPD	05/26/11	86965	FALCON ASSET SEC CO LLC CP	0.13000	07/01/11	25,000,000.00	24,996,750.00	0.00	BNY	CITGM
NTRD	CPD	05/26/11	86971	THAMES ASSET GLOBAL SEC INC CP	0.16000	07/25/11	15,000,000.00	14,996,000.00	0.00	BNY	ALA
NTRD	CPD	05/27/11	86976	HSBC FINANCE CORP CP	0.13000	06/30/11	50,000,000.00	49,993,861.11	0.00	BNY	MFR
NTRD	CPD	05/27/11	86980	ING US FUNDING LLC CP	0.13500	06/30/11	50,000,000.00	49,993,625.00	0.00	BNY	INGF
NTRD	CPD	05/27/11	86981	HSBC FINANCE CORP CP	0.13000	07/05/11	50,000,000.00	49,992,958.33	0.00	BNY	MFR
NTRD	CPD	05/27/11	86979	TOYOTA MOTOR CREDIT CORP CP	0.15000	07/13/11	50,000,000.00	49,990,208.33	0.00	BNY	TFS
NTRD	CPD	05/27/11	86982	SHEFFIELD RECEIVABLES CORP CP	0.15000	07/26/11	40,000,000.00	39,990,000.00	0.00	BNY	ALA
NTRD	CPD	05/31/11	86991	THAMES ASSET GLOBAL SEC INC CP	0.14000	06/27/11	29,360,000.00	29,356,917.20	0.00	BNY	LOOP
NTRD	CPD	05/31/11	86989	FALCON ASSET SEC CO LLC CP	0.13000	06/30/11	50,000,000.00	49,994,583.33	0.00	BNY	RBCCM
NTRD	CPD	05/31/11	86988	VARIABLE FUNDING CAP CO LLC CP	0.12000	06/30/11	42,036,000.00	42,031,796.40	0.00	BNY	WFI
NTRD	CPD	05/31/11	86973	DANSKE CORP CP	0.15500	07/01/11	30,000,000.00	29,995,995.83	0.00	BNY	CITGM
NTRD	CPD	05/31/11	86990	DANSKE CORP CP	0.15000	07/01/11	37,000,000.00	36,995,220.83	0.00	BNY	ALA
NTRD	CPD	05/31/11	86987	ABBEY NATIONAL NA LLC CP	0.19000	07/05/11	50,000,000.00	49,990,763.89	0.00	BNY	MFR
NTRD	CPD	05/31/11	86986	CITIGROUP FUNDING INC CP	0.13000	07/06/11	50,000,000.00	49,993,500.00	0.00	BNY	CITGM
NTRD	CPD	05/31/11	86992	CAFCO LLC CP	0.14000	07/12/11	40,768,000.00	40,761,341.23	0.00	BNY	CITGM
NTRD	CPD	05/31/11	86993	CRC FUNDING LLC CP	0.12000	07/12/11	25,000,000.00	24,996,500.00	0.00	BNY	MLPF
<b>CPD Total</b>							<b>5,205,547,000.00</b>	<b>5,204,681,371.70</b>	<b>0.00</b>		
NTRD	FHLB	05/16/11	86792	FHLB (CALLABLE)	2.50000	05/16/16	10,000,000.00	9,995,000.00	0.00	BNY	MFR
NTRD	FHLB	05/16/11	86805	FHLB (CALLABLE)	2.50000	05/16/16	5,000,000.00	4,997,500.00	0.00	BNY	MFR
<b>FHLB Total</b>							<b>15,000,000.00</b>	<b>14,992,500.00</b>	<b>0.00</b>		
NTRD	FHLM	05/10/11	86764	FHLMC (CALLABLE)	2.50000	05/10/16	25,000,000.00	25,000,000.00	0.00	BNY	MISC
<b>FHLM Total</b>							<b>25,000,000.00</b>	<b>25,000,000.00</b>	<b>0.00</b>		
NTRD	FNMA	05/09/11	86762	FNMA (CALLABLE)	2.50000	05/09/16	19,650,000.00	19,650,000.00	0.00	BNY	RBCCM
NTRD	FNMA	05/09/11	86763	FNMA (CALLABLE)	2.50000	05/09/16	20,680,000.00	20,680,000.00	0.00	BNY	RWB

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Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	FNMA	05/23/11	86830	FNMA (CALLABLE)	2.30000	05/23/16	13,950,000.00	13,929,075.00	0.00	BNY	FTNFCM
	<b>FNMA Total</b>						<u>54,280,000.00</u>	<u>54,259,075.00</u>	<u>0.00</u>		
NTRD	MCSA	05/03/11	86649	FHLB (CALLABLE)	7.50000	05/03/16	50,000,000.00	50,000,000.00	0.00	BNY	DBAG
	<b>MCSA Total</b>						<u>50,000,000.00</u>	<u>50,000,000.00</u>	<u>0.00</u>		
NTRD	NCD1	05/03/11	86815	UNION BK OF CALIFORNIA CD	0.17000	06/30/11	50,000,000.00	50,000,000.00	0.00	BNY	UNION
	<b>NCD1 Total</b>						<u>50,000,000.00</u>	<u>50,000,000.00</u>	<u>0.00</u>		
NTRD	YANK1	05/02/11	86808	NORDEA BK FINLAND PLC NY CD	0.16000	06/30/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	05/04/11	86829	RABOBANK NEDERLAND NV NY CD	0.15000	06/30/11	50,000,000.00	50,000,000.00	0.00	BNY	RABO
NTRD	YANK1	05/11/11	86857	RABOBANK NEDERLAND NV NY CD	0.16000	06/30/11	50,000,000.00	50,000,000.00	0.00	BNY	RABO
NTRD	YANK1	05/13/11	86873	SOCIETE GENERALE NY CD	0.20000	07/01/11	50,000,000.00	50,000,680.38	0.00	BNY	MFR
NTRD	YANK1	05/13/11	86874	SOCIETE GENERALE NY CD	0.20000	07/01/11	25,000,000.00	25,000,340.19	0.00	BNY	MFR
NTRD	YANK1	05/13/11	86896	BNP PARIBAS SF CD	0.17000	07/15/11	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	05/18/11	86917	TORONTO DOMINION BK NY CD	0.15000	07/20/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	05/20/11	86945	BNP PARIBAS SF CD	0.17000	07/20/11	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	05/20/11	86937	CR AGRICOLE CO & INV BK NY CD	0.16000	07/20/11	50,000,000.00	50,000,000.00	0.00	BNY	MFR
NTRD	YANK1	05/20/11	86942	LLOYDS TSB BK PLC NY CD	0.17500	07/20/11	50,000,000.00	50,000,423.49	0.00	BNY	MFR
NTRD	YANK1	05/20/11	86943	NORDEA BK FINLAND PLC NY CD	0.14000	07/20/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	05/26/11	86969	TORONTO DOMINION BK NY CD	0.13000	07/01/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	05/27/11	86977	CR AGRICOLE CO & INV BK NY CD	0.16000	07/01/11	50,000,000.00	50,000,000.00	0.00	BNY	MFR
NTRD	YANK1	05/27/11	86978	CR AGRICOLE CO & INV BK NY CD	0.16000	07/01/11	25,000,000.00	25,000,000.00	0.00	BNY	MFR
NTRD	YANK1	05/31/11	86994	BANK OF MONTREAL CHICAGO CD	0.12000	07/05/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	05/31/11	86984	LLOYDS TSB BK PLC NY CD	0.17000	07/29/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	05/31/11	86985	LLOYDS TSB BK PLC NY CD	0.17000	07/29/11	25,000,000.00	25,000,000.00	0.00	BNY	TULL
	<b>YANK1 Total</b>						<u>775,000,000.00</u>	<u>775,001,444.06</u>	<u>0.00</u>		
<b>NTRD Total</b>							<u><b>6,248,016,000.00</b></u>	<u><b>6,248,083,722.24</b></u>	<u><b>399,328.67</b></u>		
TRADE	FHLM	05/27/11	86927	FHLMC	2.50000	05/27/16	50,000,000.00	51,182,000.00	170,138.89	BNY	MORCO
TRADE	FHLM	05/27/11	86929	FHLMC	2.50000	05/27/16	35,000,000.00	35,827,400.00	119,097.22	BNY	MFR
	<b>FHLM Total</b>						<u>85,000,000.00</u>	<u>87,009,400.00</u>	<u>289,236.11</u>		
<b>TRADE Total</b>							<u><b>85,000,000.00</b></u>	<u><b>87,009,400.00</b></u>	<u><b>289,236.11</b></u>		
<b>PSI Total</b>							<u><b>6,333,016,000.00</b></u>	<u><b>6,335,093,122.24</b></u>	<u><b>688,564.78</b></u>		

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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)
05/20/11	NTRD	83664	FNMA 3.00 (CALLABLE)	Call	100.0000	23,130,000.00	23,130,000.00	0.00	23,130,000.00	18,123.99
			<b>FNMA Total</b>			<b>23,130,000.00</b>	<b>23,130,000.00</b>	<b>0.00</b>	<b>23,130,000.00</b>	<b>18,123.99</b>
	<b>NTRD Total</b>					<b>23,130,000.00</b>	<b>23,130,000.00</b>	<b>0.00</b>	<b>23,130,000.00</b>	<b>18,123.99</b>
05/27/11	TRADE	85402	USTN 1.375	Sell	99.4567	50,000,000.00	49,728,345.00	336,195.05	50,064,540.05	80,677.63
			<b>USTN Total</b>			<b>50,000,000.00</b>	<b>49,728,345.00</b>	<b>336,195.05</b>	<b>50,064,540.05</b>	<b>80,677.63</b>
05/31/11	TRADE	86927	FHLMC 2.50 (CALLABLE)	Sell	102.5500	25,000,000.00	25,637,500.00	92,013.89	25,729,513.89	48,117.41
05/31/11	TRADE	86927	FHLMC 2.50 (CALLABLE)	Sell	102.5990	25,000,000.00	25,649,750.00	92,013.89	25,741,763.89	60,367.40
05/31/11	TRADE	86929	FHLMC 2.50 (CALLABLE)	Sell	102.5710	35,000,000.00	35,899,850.00	128,819.44	36,028,669.44	74,714.37
			<b>FHLMC Total</b>			<b>85,000,000.00</b>	<b>87,187,100.00</b>	<b>312,847.22</b>	<b>87,499,947.22</b>	<b>183,199.18</b>
	<b>TRADE Total</b>					<b>135,000,000.00</b>	<b>136,915,445.00</b>	<b>649,042.27</b>	<b>137,564,487.27</b>	<b>263,876.81</b>
			<b>PSI Total</b>			<b>158,130,000.00</b>	<b>160,045,445.00</b>	<b>649,042.27</b>	<b>160,694,487.27</b>	<b>282,000.80</b>



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Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued		Net Cash Flow	Profit/(Loss)
								Interest			
05/02/11	GF	03463	FLYING TRIANGLE LOAN	Call	100.0000	1,981.30	1,981.30	431.86		2,413.16	0.00
05/09/11	GF	14004	FLYING TRIANGLE LOAN	Call	100.0000	713.50	713.50	49.19		762.69	0.00
05/10/11	GF	12057	FLYING TRIANGLE LOAN	Call	100.0000	1,018.22	1,018.22	430.99		1,449.21	0.00
<b>FLYING TRIANGLE LOAN Total</b>							<b>3,713.02</b>	<b>912.04</b>		<b>4,625.06</b>	<b>0.00</b>
<b>GF - GENERAL FUND Total</b>							<b>3,713.02</b>	<b>912.04</b>		<b>4,625.06</b>	<b>0.00</b>
<b>SPI Total</b>							<b>3,713.02</b>	<b>912.04</b>		<b>4,625.06</b>	<b>0.00</b>

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 Comparison of Investment Cost to Market Value  
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 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	4,089,024,655.72	4,089,307,044.85	282,389.13	0.00	0.00	0.00
Euro CD's	0.00	0.00	0.00	0.00	0.00	0.00
Bankers Acceptances	40,502,625.49	40,505,139.42	2,513.93	0.00	0.00	0.00
Commercial Paper	7,256,915,913.94	7,256,557,474.91	(358,439.03)	0.00	0.00	0.00
Governments	1,784,404,996.60	1,789,420,187.50	5,015,190.90	87,069.38	108,851.68	21,782.30
Agencies	11,516,635,485.15	11,557,147,894.87	40,512,409.72	4,767,968.04	4,802,945.94	34,977.90
Municipals	69,000,000.00	69,000,000.00	0.00	5,165,000.00	5,165,000.00	0.00
Corp. & Deposit Notes	684,847,180.37	688,883,231.43	4,036,051.06	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	63,712,467.37	63,712,467.37	0.00
<b>TOTAL</b>	<b><u>\$25,441,330,857.27</u></b>	<b><u>\$25,490,820,972.98</u></b>	<b><u>\$49,490,115.71</u></b>	<b><u>\$73,732,504.79</u></b>	<b><u>\$73,789,264.99</u></b>	<b><u>\$56,760.20</u></b>

**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 0.27% of the PSI Portfolio.

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Market Pricing Exceptions  
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Attachment IXa

Security ID	Security Description	Calculated Market Price
86600	BK OF AMERICA NA BK NOTE	100.00499551
86501	BK OF AMERICA NA BK NOTE	100.00916010
86502	BK OF AMERICA NA BK NOTE	100.00916010
83923	ROYAL BK OF CANADA NY FRN	99.95000000
86579	UNION BK OF CALIFORNIA CD	100.00091640
86546	UNION BK OF CALIFORNIA CD	100.00832752
86803	UNION BK OF CALIFORNIA CD	100.00166457
86815	UNION BK OF CALIFORNIA CD	100.00166481
86622	SOCIETE GENERALE NY CD	100.00041657
86519	BNP PARIBAS SF CD	100.00133299
86761	BK OF MONTREAL CHICAGO CD	100.00041655
86705	CALYON BANK NY CD	100.00649488
86578	LLOYDS TSB BK PLC NY CD	100.00149934
86582	NORDEA BK FINLAND PLC NY CD	100.00116607
86338	BK OF MONTREAL CHICAGO CD	100.00485680
86343	SVENSKA HANDELSBANKEN AB NY CD	100.00301230
86594	BNP PARIBAS SF CD	100.00199912
86518	SOCIETE GENERALE NY CD	100.00624725
86280	DNB NOR BANK ASA NY CD	100.00299825
86281	DNB NOR BANK ASA NY CD	100.00299825
86618	BNP PARIBAS SF CD	100.00233169
86690	BNP PARIBAS SF CD	100.00249836
86326	RABOBANK NEDERLAND NV NY CD	100.00499542
85641	WESTPAC BANKING CORP NY CD	100.01514023
86404	SVENSKA HANDELSBANKEN AB NY CD	100.00763329
86296	TORONTO DOMINION BK NY CD	100.00765680
86447	UBS AG STAMFORD CT CD	100.00632834
86480	BK OF NOVA SCOTIA HOUSTON CD	100.00724413
86487	NORDEA BK FINLAND PLC NY CD	100.00582795
86580	BK OF NOVA SCOTIA HOUSTON CD	100.00499544
86597	SVENSKA HANDELSBANKEN AB NY CD	100.00332942
86598	SVENSKA HANDELSBANKEN AB NY CD	100.00332942
86452	RABOBANK NEDERLAND NV NY CD	100.00749390
86453	RABOBANK NEDERLAND NV NY CD	100.00749390
86454	RABOBANK NEDERLAND NV NY CD	100.00749390
86460	ROYAL BK OF CANADA NY CD	100.00249575
86461	ROYAL BK OF CANADA NY CD	100.00249575
86476	NORDEA BK FINLAND PLC NY CD	100.00582787
86479	WESTPAC BANKING CORP NY CD	100.00582802
86349	RABOBANK NEDERLAND NV NY CD	100.00665992
86350	RABOBANK NEDERLAND NV NY CD	100.00665992
86504	DEUTSCHE BK AG NY CD	100.00999313
86505	DEUTSCHE BK AG NY CD	100.00999313
86765	BARCLAYS BK PLC NY CD	100.00249756
86766	BARCLAYS BK PLC NY CD	100.00249756
86774	CREDIT SUISSE NY CD	100.00249756
86775	CREDIT SUISSE NY CD	100.00249756
86776	CREDIT SUISSE NY CD	100.00249756
86781	SVENSKA HANDELSBANKEN AB NY CD	100.00249763
86782	BK OF NOVA SCOTIA HOUSTON CD	100.00083140
86787	BK OF NOVA SCOTIA HOUSTON CD	100.00083140
86747	BARCLAYS BK PLC NY CD	100.00249744
86755	BK OF NOVA SCOTIA HOUSTON CD	100.00083128
86759	SVENSKA HANDELSBANKEN AB NY CD	100.00249756
86829	RABOBANK NEDERLAND NV NY CD	99.99999859
86857	RABOBANK NEDERLAND NV NY CD	100.00083212
86808	NORDEA BK FINLAND PLC NY CD	100.00083162
86322	TORONTO DOMINION BK NY CD	100.00665968
86323	TORONTO DOMINION BK NY CD	100.00665968
86288	BARCLAYS BK PLC NY CD	100.00832517
86405	DNB NOR BANK ASA NY CD	100.00666048
86420	ROYAL BK OF CANADA NY CD	100.00249550
86423	NORDEA BK FINLAND PLC NY CD	100.00666048
86430	CREDIT SUISSE NY CD	100.00915974

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Security ID	Security Description	Calculated Market Price
86438	ROYAL BK OF CANADA NY CD	100.00249569
86439	ROYAL BK OF CANADA NY CD	100.00249569
86446	TORONTO DOMINION BK NY CD	100.00582772
86873	SOCIETE GENERALE NY CD	100.00430371
86874	SOCIETE GENERALE NY CD	100.00430371
86969	TORONTO DOMINION BANK NY CD	99.99827777
86977	CR AGRICOLE CO & INV BK NY CD	100.00086077
86978	CR AGRICOLE CO & INV BK NY CD	100.00086077
86896	BNP PARIBAS SF CD	99.99999819
86715	CIBC NY CD	100.00135594
86725	SVENSKA HANDELSBANKEN AB NY CD	100.00554874
86732	DEUTSCHE BK AG NY CD	100.00554874
86733	BK OF NOVA SCOTIA HOUSTON CD	100.00416044
86917	TORONTO DOMINION BK NY CD	99.99722160
86937	CR AGRICOLE CO & INV BK NY CD	99.99861028
86942	LLOYDS TSB BK PLC NY CD	100.00069302
86943	NORDEA BK FINLAND PLC NY CD	99.99583331
86945	BNP PARIBAS SF CD	99.99999877
86735	WESTPAC BANKING CORP NY CD	100.00282808
86673	DEUTSCHE BK AG NY CD	100.02136835
86619	WESTPAC BANKING CORP NY CD	100.00519634
86623	RABOBANK NEDERLAND NV NY CD	100.01096504
86625	COMMONWEALTH BK OF AU NY CD	100.01760829
85140	BARCLAYS BK PLC NY CD	100.22423948
86658	BARCLAYS BK PLC NY CD	100.08026283
86994	BK OF MONTREAL CHICAGO CD	99.99708376
86984	LLOYDS TSB BK PLC NY CD	99.99672324
86985	LLOYDS TSB BK PLC NY CD	99.99672324

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Treasurer Portfolio Compared to Market Value  
As of May 31, 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	86583	BK OF AMERICA NA BA	0.27000	06/30/11	15,515,000.00	15,511,625.49	15,512,481.92
PSI	NTRD	BA	86784	BK OF AMERICA NA BA	0.24000	07/25/11	25,000,000.00	24,991,000.00	24,992,657.50
<b>BA Total</b>							<b>40,515,000.00</b>	<b>40,502,625.49</b>	<b>40,505,139.42</b>
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
PSI	NTRD	BAN	86248	LACCAL BANS	0.65100	06/30/13	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	86249	LACCAL BANS	0.65100	06/30/13	7,000,000.00	7,000,000.00	7,000,000.00
PSI	NTRD	BAN	86858	LACCAL BANS	0.51000	06/30/13	7,000,000.00	7,000,000.00	7,000,000.00
<b>BAN Total</b>							<b>69,000,000.00</b>	<b>69,000,000.00</b>	<b>69,000,000.00</b>
PSI	NTRD	BNOT	86501	BK OF AMERICA NA BK NOTE	0.26000	06/30/11	50,000,000.00	50,000,000.00	50,004,580.00
PSI	NTRD	BNOT	86502	BK OF AMERICA NA BK NOTE	0.26000	06/30/11	25,000,000.00	25,000,000.00	25,002,290.00
PSI	NTRD	BNOT	86600	BK OF AMERICA NA BK NOTE	0.21000	06/30/11	50,000,000.00	50,000,000.00	50,002,495.00
PSI	NTRD	BNOT	86946	BK OF AMERICA NA BK NOTE	0.14000	07/20/11	50,000,000.00	50,000,000.00	49,980,050.00
<b>BNOT Total</b>							<b>175,000,000.00</b>	<b>175,000,000.00</b>	<b>174,989,415.00</b>
PSI	NTRD	BNOT3	80744	US BANK NA BK NOTE	6.37500	08/01/11	8,000,000.00	8,036,585.10	8,079,120.00
<b>BNOT3 Total</b>							<b>8,000,000.00</b>	<b>8,036,585.10</b>	<b>8,079,120.00</b>
PSI	NTRD	CNFL	83923	ROYAL BK OF CANADA NY FRN	0.31050	06/01/11	50,000,000.00	50,000,000.00	49,975,000.00
PSI	NTRD	CNFL	80609	GE CAPITAL CORP FRN	0.33075	08/15/11	5,000,000.00	4,946,052.94	5,002,850.00
PSI	NTRD	CNFL	80610	GE CAPITAL CORP FRN	0.33075	08/15/11	15,000,000.00	14,857,720.59	15,008,550.00
PSI	NTRD	CNFL	84432	TOYOTA MOTOR CREDIT CORP FRN	0.49375	07/27/12	50,000,000.00	50,000,000.00	50,057,000.00
PSI	NTRD	CNFL	85269	TOYOTA MOTOR CREDIT CORP FRN	0.41075	11/15/12	50,000,000.00	50,000,000.00	49,981,000.00
<b>CNFL Total</b>							<b>170,000,000.00</b>	<b>169,803,773.53</b>	<b>170,024,400.00</b>
PSI	NTRD	CNFM	85584	WESTPAC BANKING CORP NY FRN	0.27375	12/13/11	50,000,000.00	50,001,339.62	49,994,350.00
PSI	NTRD	CNFM	85585	WESTPAC BANKING CORP NY FRN	0.27375	12/13/11	50,000,000.00	50,001,339.62	49,994,350.00
<b>CNFM Total</b>							<b>100,000,000.00</b>	<b>100,002,679.24</b>	<b>99,988,700.00</b>
PSI	NTRD	CNFX	80418	GE CAPITAL CORP MTN	5.00000	11/15/11	2,518,000.00	2,520,197.00	2,568,385.18
PSI	NTRD	CNFX	80419	GE CAPITAL CORP MTN	5.00000	11/15/11	3,000,000.00	3,002,617.55	3,060,030.00
PSI	NTRD	CNFX	80522	GE CAPITAL CORP MTN	5.00000	11/15/11	1,157,000.00	1,159,461.19	1,180,151.57
PSI	NTRD	CNFX	80769	GE CAPITAL CORP MTN	5.00000	11/15/11	10,000,000.00	10,046,042.73	10,200,100.00
PSI	NTRD	CNFX	80593	GE CAPITAL CORP MTN	4.37500	11/21/11	1,500,000.00	1,499,491.39	1,528,815.00
PSI	NTRD	CNFX	80245	GE CAPITAL CORP MTN	5.87500	02/15/12	9,000,000.00	8,815,172.57	9,342,900.00
PSI	NTRD	CNFX	80466	GE CAPITAL CORP MTN	5.87500	02/15/12	10,000,000.00	10,017,564.37	10,381,000.00

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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	10,056,944.52	10,381,000.00
PSI	NTRD	CNFX	80743	GE CAPITAL CORP MTN	5.87500	02/15/12	10,000,000.00	10,054,295.77	10,381,000.00
PSI	NTRD	CNFX	86231	GE CAPITAL CORP MTN	5.87500	02/15/12	12,070,000.00	12,529,038.05	12,529,867.00
PSI	NTRD	CNFX	86428	GE CAPITAL CORP MTN	5.87500	02/15/12	25,000,000.00	25,951,543.48	25,952,500.00
PSI	NTRD	CNFX	80208	CHEVRON CORP MTN	3.45000	03/03/12	50,000,000.00	49,999,244.53	51,188,500.00
PSI	NTRD	CNFX	80257	GE CAPITAL CORP MTN	4.37500	03/03/12	5,900,000.00	5,713,790.14	6,080,481.00
PSI	NTRD	CNFX	86508	CHEVRON CORP MTN	3.45000	03/03/12	14,221,000.00	14,552,208.37	14,559,033.17
PSI	NTRD	CNFX	86555	CHEVRON CORP MTN	3.45000	03/03/12	12,200,000.00	12,486,959.58	12,489,994.00
PSI	NTRD	CNFX	86875	GE CAPITAL CORP MTN	6.00000	06/15/12	16,189,000.00	17,103,601.41	17,100,926.37
PSI	NTRD	CNFX	81648	BARCLAYS BK PLC NY MTN	5.45000	09/12/12	10,606,000.00	10,956,559.32	11,223,163.14
PSI	NTRD	CNFX	85361	GE CAPITAL CORP MTN	2.80000	01/08/13	25,000,000.00	25,539,410.53	25,653,750.00
<b>CNFX Total</b>							<b>228,361,000.00</b>	<b>232,004,142.50</b>	<b>235,801,596.43</b>
PSI	NTRD	CPD	86477	CITIGROUP FUNDING INC CP	0.24000	06/01/11	25,000,000.00	25,000,000.00	24,999,000.00
PSI	NTRD	CPD	86483	DANSKE CORP CP	0.28500	06/01/11	27,000,000.00	27,000,000.00	26,998,920.00
PSI	NTRD	CPD	86511	BARTON CAPITAL LLC CP	0.22000	06/01/11	38,488,000.00	38,488,000.00	38,486,460.48
PSI	NTRD	CPD	86512	FALCON ASSET SEC CO LLC CP	0.22000	06/01/11	25,000,000.00	25,000,000.00	24,999,000.00
PSI	NTRD	CPD	86595	DANSKE CORP CP	0.25000	06/01/11	50,000,000.00	50,000,000.00	49,998,000.00
PSI	NTRD	CPD	86596	DANSKE CORP CP	0.25000	06/01/11	19,000,000.00	19,000,000.00	18,999,240.00
PSI	NTRD	CPD	86604	SHEFFIELD RECEIVABLES CORP CP	0.18000	06/01/11	50,000,000.00	50,000,000.00	49,998,165.00
PSI	NTRD	CPD	86617	ATLANTIS ONE FUNDING CORP CP	0.17000	06/01/11	50,000,000.00	50,000,000.00	49,998,165.00
PSI	NTRD	CPD	86691	GE CAPITAL CORP CP	0.14000	06/01/11	24,446,000.00	24,446,000.00	24,445,102.83
PSI	NTRD	CPD	86741	SHEFFIELD RECEIVABLES CORP CP	0.15000	06/01/11	50,000,000.00	50,000,000.00	49,998,165.00
PSI	NTRD	CPD	86742	SHEFFIELD RECEIVABLES CORP CP	0.15000	06/01/11	5,000,000.00	5,000,000.00	4,999,816.50
PSI	NTRD	CPD	86791	CITIGROUP FUNDING INC CP	0.15000	06/01/11	50,000,000.00	50,000,000.00	49,998,000.00
PSI	NTRD	CPD	86796	VARIABLE FUNDING CAP CO LLC CP	0.16000	06/01/11	25,000,000.00	25,000,000.00	24,999,082.50
PSI	NTRD	CPD	86724	ABBAY NATIONAL NA LLC CP	0.21000	06/02/11	50,000,000.00	49,999,708.33	49,997,955.00
PSI	NTRD	CPD	86754	FALCON ASSET SEC CO LLC CP	0.16000	06/02/11	50,000,000.00	49,999,777.78	49,997,750.00
PSI	NTRD	CPD	86769	FALCON ASSET SEC CO LLC CP	0.15000	06/02/11	25,000,000.00	24,999,895.83	24,998,875.00
PSI	NTRD	CPD	86799	VARIABLE FUNDING CAP CO LLC CP	0.16000	06/02/11	30,000,000.00	29,999,866.67	29,998,773.00
PSI	NTRD	CPD	86807	JUPITER SEC CO LLC CP	0.16000	06/02/11	50,000,000.00	49,999,777.78	49,997,750.00
PSI	NTRD	CPD	86434	BARTON CAPITAL LLC CP	0.24000	06/03/11	10,000,000.00	9,999,866.67	9,999,500.00
PSI	NTRD	CPD	86509	COMMERZBANK US FINANCE INC CP	0.27000	06/03/11	35,000,000.00	34,999,475.00	34,998,250.00
PSI	NTRD	CPD	86701	CANADIAN IMPERIAL HLDGS INC CP	0.12000	06/03/11	50,000,000.00	49,999,666.67	49,997,500.00
PSI	NTRD	CPD	86702	CANADIAN IMPERIAL HLDGS INC CP	0.12000	06/03/11	23,000,000.00	22,999,846.67	22,998,850.00
PSI	NTRD	CPD	86729	THUNDER BAY FUNDING LLC CP	0.16000	06/03/11	15,000,000.00	14,999,866.67	14,999,250.00
PSI	NTRD	CPD	86737	GE CAPITAL CORP CP	0.14000	06/03/11	50,000,000.00	49,999,611.11	49,997,750.00
PSI	NTRD	CPD	86738	GE CAPITAL CORP CP	0.14000	06/03/11	25,000,000.00	24,999,805.56	24,998,875.00
PSI	NTRD	CPD	86740	CIESCO LLC CP	0.16000	06/03/11	50,000,000.00	49,999,555.56	49,997,500.00
PSI	NTRD	CPD	86800	ABBAY NATIONAL NA LLC CP	0.20000	06/03/11	50,000,000.00	49,999,444.44	49,997,750.00
PSI	NTRD	CPD	86810	COMMERZBANK US FINANCE INC CP	0.15000	06/03/11	50,000,000.00	49,999,583.33	49,997,500.00
PSI	NTRD	CPD	86517	JUPITER SEC CO LLC CP	0.20000	06/06/11	25,000,000.00	24,999,305.56	24,998,375.00

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PSI	NTRD	CPD	86529	DANSKE CORP CP	0.27500	06/06/11	25,000,000.00	24,999,045.14	24,998,375.00
PSI	NTRD	CPD	86653	JUPITER SEC CO LLC CP	0.15000	06/06/11	25,000,000.00	24,999,479.17	24,998,375.00
PSI	NTRD	CPD	86812	ATLANTIS ONE FUNDING CORP CP	0.15000	06/06/11	30,000,000.00	29,999,375.00	29,998,275.00
PSI	NTRD	CPD	86817	COMMERZBANK US FINANCE INC CP	0.14000	06/06/11	50,000,000.00	49,999,027.78	49,996,750.00
PSI	NTRD	CPD	86818	COMMERZBANK US FINANCE INC CP	0.14000	06/06/11	25,000,000.00	24,999,513.89	24,998,375.00
PSI	NTRD	CPD	86883	CRC FUNDING LLC CP	0.12000	06/06/11	16,087,000.00	16,086,731.88	16,085,954.35
PSI	NTRD	CPD	86471	ATLANTIS ONE FUNDING CORP CP	0.23000	06/07/11	15,000,000.00	14,999,425.00	14,999,074.50
PSI	NTRD	CPD	86593	CIESCO LLC CP	0.20000	06/07/11	43,134,000.00	43,132,562.20	43,130,980.62
PSI	NTRD	CPD	86736	GE CAPITAL CORP CP	0.14000	06/07/11	50,000,000.00	49,998,833.33	49,996,915.00
PSI	NTRD	CPD	86752	ATLANTIS ONE FUNDING CORP CP	0.18000	06/07/11	50,000,000.00	49,998,500.00	49,996,915.00
PSI	NTRD	CPD	86779	ATLANTIS ONE FUNDING CORP CP	0.16000	06/07/11	18,305,000.00	18,304,511.87	18,303,870.58
PSI	NTRD	CPD	86823	CAFCO LLC CP	0.14000	06/07/11	25,000,000.00	24,999,416.67	24,998,250.00
PSI	NTRD	CPD	86834	DANSKE CORP CP	0.15500	06/07/11	30,000,000.00	29,999,225.00	29,997,900.00
PSI	NTRD	CPD	86847	BRYANT PARK FUNDING LLC CP	0.14000	06/07/11	49,993,000.00	49,991,833.50	49,989,500.49
PSI	NTRD	CPD	86592	FALCON ASSET SEC CO LLC CP	0.20000	06/08/11	50,000,000.00	49,998,055.56	49,996,250.00
PSI	NTRD	CPD	86671	BARTON CAPITAL LLC CP	0.19000	06/08/11	50,000,000.00	49,998,152.78	49,996,250.00
PSI	NTRD	CPD	86813	ATLANTIS ONE FUNDING CORP CP	0.17000	06/08/11	12,400,000.00	12,399,590.11	12,399,182.84
PSI	NTRD	CPD	86827	ABBAY NATIONAL NA LLC CP	0.19000	06/08/11	50,000,000.00	49,998,152.78	49,996,705.00
PSI	NTRD	CPD	86854	BRYANT PARK FUNDING LLC CP	0.14000	06/08/11	50,000,000.00	49,998,638.89	49,996,250.00
PSI	NTRD	CPD	86882	VARIABLE FUNDING CAP CO LLC CP	0.13000	06/08/11	50,000,000.00	49,998,736.11	49,996,705.00
PSI	NTRD	CPD	86621	SHEFFIELD RECEIVABLES CORP CP	0.19000	06/09/11	37,000,000.00	36,998,437.78	36,997,410.00
PSI	NTRD	CPD	86641	THAMES ASSET GLOBAL SEC INC CP	0.20000	06/09/11	50,000,000.00	49,997,777.78	49,996,000.00
PSI	NTRD	CPD	86879	REGENCY MARKETS NO. 1 LLC CP	0.16000	06/09/11	50,000,000.00	49,998,222.22	49,996,000.00
PSI	NTRD	CPD	86610	JUPITER SEC CO LLC CP	0.18000	06/10/11	50,000,000.00	49,997,750.00	49,995,750.00
PSI	NTRD	CPD	86611	JUPITER SEC CO LLC CP	0.18000	06/10/11	25,000,000.00	24,998,875.00	24,997,875.00
PSI	NTRD	CPD	86756	DANSKE CORP CP	0.17000	06/10/11	22,000,000.00	21,999,065.00	21,998,130.00
PSI	NTRD	CPD	86825	SHEFFIELD RECEIVABLES CORP CP	0.15000	06/10/11	30,000,000.00	29,998,875.00	29,997,774.00
PSI	NTRD	CPD	86832	VARIABLE FUNDING CAP CO LLC CP	0.15000	06/10/11	40,000,000.00	39,998,500.00	39,997,032.00
PSI	NTRD	CPD	86838	BARTON CAPITAL LLC CP	0.14000	06/10/11	25,000,000.00	24,999,125.00	24,997,875.00
PSI	NTRD	CPD	86846	CRC FUNDING LLC CP	0.13000	06/10/11	50,000,000.00	49,998,375.00	49,995,750.00
PSI	NTRD	CPD	86865	FALCON ASSET SEC CO LLC CP	0.13000	06/10/11	25,000,000.00	24,999,187.50	24,997,875.00
PSI	NTRD	CPD	86612	VARIABLE FUNDING CAP CO LLC CP	0.18000	06/13/11	50,000,000.00	49,997,000.00	49,995,665.00
PSI	NTRD	CPD	86629	THAMES ASSET GLOBAL SEC INC CP	0.20000	06/13/11	50,000,000.00	49,996,666.67	49,995,000.00
PSI	NTRD	CPD	86630	THAMES ASSET GLOBAL SEC INC CP	0.20000	06/13/11	1,174,000.00	1,173,921.73	1,173,882.60
PSI	NTRD	CPD	86672	FALCON ASSET SEC CO LLC CP	0.17000	06/13/11	25,000,000.00	24,998,583.33	24,997,500.00
PSI	NTRD	CPD	86798	BARTON CAPITAL LLC CP	0.17000	06/13/11	27,408,000.00	27,406,446.88	27,405,259.20
PSI	NTRD	CPD	86831	ATLANTIS ONE FUNDING CORP CP	0.16000	06/13/11	50,000,000.00	49,997,333.33	49,995,665.00
PSI	NTRD	CPD	86852	ING US FUNDING LLC CP	0.14000	06/13/11	50,000,000.00	49,997,666.67	49,995,000.00
PSI	NTRD	CPD	86871	BRYANT PARK FUNDING LLC CP	0.14000	06/13/11	29,911,000.00	29,909,604.15	29,908,008.90
PSI	NTRD	CPD	86876	THAMES ASSET GLOBAL SEC INC CP	0.15000	06/13/11	42,268,000.00	42,265,886.60	42,263,773.20
PSI	NTRD	CPD	86814	DANSKE CORP CP	0.17000	06/14/11	30,000,000.00	29,998,158.33	29,996,850.00
PSI	NTRD	CPD	86821	ATLANTIS ONE FUNDING CORP CP	0.15000	06/14/11	50,000,000.00	49,997,291.67	49,995,455.00

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PSI	NTRD	CPD	86848	SHEFFIELD RECEIVABLES CORP CP	0.14000	06/14/11	23,600,000.00	23,598,806.89	23,597,854.76
PSI	NTRD	CPD	86862	SHEFFIELD RECEIVABLES CORP CP	0.14000	06/14/11	29,750,000.00	29,748,495.97	29,747,295.73
PSI	NTRD	CPD	86868	BARTON CAPITAL LLC CP	0.14000	06/14/11	25,005,000.00	25,003,735.86	25,002,374.48
PSI	NTRD	CPD	86890	FALCON ASSET SEC CO LLC CP	0.12000	06/14/11	25,000,000.00	24,998,916.67	24,997,375.00
PSI	NTRD	CPD	86915	FALCON ASSET SEC CO LLC CP	0.13000	06/14/11	42,000,000.00	41,998,028.33	41,995,590.00
PSI	NTRD	CPD	86613	VARIABLE FUNDING CAP CO LLC CP	0.18000	06/15/11	25,000,000.00	24,998,250.00	24,997,625.00
PSI	NTRD	CPD	86667	DANSKE CORP CP	0.23000	06/15/11	25,000,000.00	24,997,763.89	24,997,250.00
PSI	NTRD	CPD	86820	JUPITER SEC CO LLC CP	0.13000	06/15/11	25,000,000.00	24,998,736.11	24,997,250.00
PSI	NTRD	CPD	86835	ABBAY NATIONAL NA LLC CP	0.19000	06/15/11	50,000,000.00	49,996,305.56	49,995,250.00
PSI	NTRD	CPD	86859	ATLANTIS ONE FUNDING CORP CP	0.15000	06/15/11	40,000,000.00	39,997,666.67	39,996,200.00
PSI	NTRD	CPD	86860	BARTON CAPITAL LLC CP	0.14000	06/15/11	25,000,000.00	24,998,638.89	24,997,250.00
PSI	NTRD	CPD	86881	BARTON CAPITAL LLC CP	0.13000	06/15/11	36,589,000.00	36,587,150.22	36,584,975.21
PSI	NTRD	CPD	86899	REGENCY MARKETS NO. 1 LLC CP	0.16000	06/15/11	50,000,000.00	49,996,888.89	49,994,500.00
PSI	NTRD	CPD	86719	BARTON CAPITAL LLC CP	0.19000	06/16/11	25,000,000.00	24,998,020.83	24,997,125.00
PSI	NTRD	CPD	86731	JUPITER SEC CO LLC CP	0.16000	06/16/11	25,000,000.00	24,998,333.33	24,997,125.00
PSI	NTRD	CPD	86778	BARTON CAPITAL LLC CP	0.17000	06/16/11	31,012,000.00	31,009,803.32	31,008,433.62
PSI	NTRD	CPD	86809	TOYOTA MOTOR CREDIT CORP CP	0.16000	06/16/11	50,000,000.00	49,996,666.67	49,995,040.00
PSI	NTRD	CPD	86861	CRC FUNDING LLC CP	0.13000	06/16/11	50,000,000.00	49,997,291.66	49,994,250.00
PSI	NTRD	CPD	86867	CRC FUNDING LLC CP	0.13000	06/16/11	25,000,000.00	24,998,645.83	24,997,125.00
PSI	NTRD	CPD	86884	ATLANTIS ONE FUNDING CORP CP	0.15000	06/16/11	50,000,000.00	49,996,875.00	49,995,040.00
PSI	NTRD	CPD	86822	ING US FUNDING LLC CP	0.15500	06/17/11	35,000,000.00	34,997,588.89	34,995,800.00
PSI	NTRD	CPD	86833	ING US FUNDING LLC CP	0.15500	06/17/11	50,000,000.00	49,996,555.56	49,994,000.00
PSI	NTRD	CPD	86840	TOYOTA MOTOR CREDIT CORP CP	0.16000	06/17/11	50,000,000.00	49,996,444.45	49,994,830.00
PSI	NTRD	CPD	86869	CRC FUNDING LLC CP	0.13000	06/17/11	50,000,000.00	49,997,111.11	49,994,000.00
PSI	NTRD	CPD	86878	BARTON CAPITAL LLC CP	0.14000	06/17/11	25,000,000.00	24,998,444.44	24,997,000.00
PSI	NTRD	CPD	86907	THAMES ASSET GLOBAL SEC INC CP	0.14000	06/17/11	50,000,000.00	49,996,888.89	49,994,000.00
PSI	NTRD	CPD	86925	REGENCY MARKETS NO. 1 LLC CP	0.16000	06/17/11	31,500,000.00	31,497,760.00	31,496,220.00
PSI	NTRD	CPD	86721	DANSKE CORP CP	0.21000	06/20/11	25,000,000.00	24,997,229.17	24,996,625.00
PSI	NTRD	CPD	86806	BARTON CAPITAL LLC CP	0.17000	06/20/11	26,165,000.00	26,162,652.42	26,161,467.73
PSI	NTRD	CPD	86816	TOYOTA MOTOR CREDIT CORP CP	0.16000	06/20/11	38,000,000.00	37,996,791.11	37,995,595.80
PSI	NTRD	CPD	86837	ING US FUNDING LLC CP	0.15500	06/20/11	40,000,000.00	39,996,727.78	39,994,600.00
PSI	NTRD	CPD	86891	BARTON CAPITAL LLC CP	0.13000	06/20/11	50,000,000.00	49,996,569.45	49,993,250.00
PSI	NTRD	CPD	86901	SHEFFIELD RECEIVABLES CORP CP	0.14000	06/20/11	40,000,000.00	39,997,044.45	39,995,364.00
PSI	NTRD	CPD	86905	BARTON CAPITAL LLC CP	0.14000	06/20/11	28,000,000.00	27,997,931.11	27,996,220.00
PSI	NTRD	CPD	86910	REGENCY MARKETS NO. 1 LLC CP	0.16000	06/20/11	25,000,000.00	24,997,888.89	24,996,625.00
PSI	NTRD	CPD	86458	ATLANTIS ONE FUNDING CORP CP	0.25000	06/21/11	25,000,000.00	24,996,527.78	24,997,000.00
PSI	NTRD	CPD	86730	VARIABLE FUNDING CAP CO LLC CP	0.17000	06/21/11	25,000,000.00	24,997,638.89	24,997,000.00
PSI	NTRD	CPD	86826	BARTON CAPITAL LLC CP	0.14000	06/21/11	15,000,000.00	14,998,833.33	14,997,900.00
PSI	NTRD	CPD	86853	ABBAY NATIONAL NA LLC CP	0.20000	06/21/11	50,000,000.00	49,994,444.45	49,994,000.00
PSI	NTRD	CPD	86893	BARTON CAPITAL LLC CP	0.13000	06/21/11	27,000,000.00	26,998,050.00	26,996,220.00
PSI	NTRD	CPD	86897	CAFCO LLC CP	0.13000	06/21/11	50,000,000.00	49,996,388.89	49,993,000.00
PSI	NTRD	CPD	86900	CAFCO LLC CP	0.14000	06/21/11	16,000,000.00	15,998,755.56	15,997,760.00



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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	86919	ATLANTIS ONE FUNDING CORP CP	0.14000	06/21/11	25,000,000.00	24,998,055.55	24,997,000.00
PSI	NTRD	CPD	86892	CIESCO LLC CP	0.13000	06/22/11	50,000,000.00	49,996,208.33	49,992,750.00
PSI	NTRD	CPD	86902	BARTON CAPITAL LLC CP	0.14000	06/22/11	25,000,000.00	24,997,958.33	24,996,375.00
PSI	NTRD	CPD	86903	COMMERZBANK US FINANCE INC CP	0.12000	06/22/11	50,000,000.00	49,996,500.00	49,992,750.00
PSI	NTRD	CPD	86911	CITIGROUP FUNDING INC CP	0.13000	06/22/11	50,000,000.00	49,996,208.33	49,992,750.00
PSI	NTRD	CPD	86922	BARTON CAPITAL LLC CP	0.14000	06/22/11	32,890,000.00	32,887,313.99	32,885,230.95
PSI	NTRD	CPD	86783	VARIABLE FUNDING CAP CO LLC CP	0.17000	06/23/11	25,000,000.00	24,997,402.78	24,996,790.00
PSI	NTRD	CPD	86797	FALCON ASSET SEC CO LLC CP	0.18000	06/23/11	50,000,000.00	49,994,500.00	49,992,500.00
PSI	NTRD	CPD	86894	CIESCO LLC CP	0.13000	06/23/11	50,000,000.00	49,996,027.78	49,992,500.00
PSI	NTRD	CPD	86920	CITIGROUP FUNDING INC CP	0.13000	06/23/11	25,000,000.00	24,998,013.89	24,996,250.00
PSI	NTRD	CPD	86932	ATLANTIS ONE FUNDING CORP CP	0.14000	06/23/11	50,000,000.00	49,995,722.22	49,993,580.00
PSI	NTRD	CPD	86866	TOYOTA MOTOR CREDIT CORP CP	0.16000	06/24/11	25,000,000.00	24,997,444.44	24,996,687.50
PSI	NTRD	CPD	86924	ING US FUNDING LLC CP	0.15000	06/24/11	50,000,000.00	49,995,208.34	49,992,250.00
PSI	NTRD	CPD	86930	FALCON ASSET SEC CO LLC CP	0.13000	06/24/11	50,000,000.00	49,995,847.22	49,992,500.00
PSI	NTRD	CPD	86949	ATLANTIS ONE FUNDING CORP CP	0.14000	06/24/11	50,000,000.00	49,995,527.78	49,993,375.00
PSI	NTRD	CPD	86953	ABBEY NATIONAL NA LLC CP	0.19000	06/24/11	50,000,000.00	49,993,930.55	49,993,375.00
PSI	NTRD	CPD	86472	THUNDER BAY FUNDING LLC CP	0.23000	06/27/11	15,000,000.00	14,997,508.33	14,997,450.00
PSI	NTRD	CPD	86795	SHEFFIELD RECEIVABLES CORP CP	0.17000	06/27/11	25,000,000.00	24,996,930.55	24,996,375.00
PSI	NTRD	CPD	86904	ABBEY NATIONAL NA LLC CP	0.19000	06/27/11	50,000,000.00	49,993,138.89	49,992,750.00
PSI	NTRD	CPD	86940	FALCON ASSET SEC CO LLC CP	0.13000	06/27/11	50,000,000.00	49,995,305.56	49,991,500.00
PSI	NTRD	CPD	86954	ATLANTIS ONE FUNDING CORP CP	0.14000	06/27/11	40,000,000.00	39,995,955.55	39,994,200.00
PSI	NTRD	CPD	86955	DANSKE CORP CP	0.14000	06/27/11	50,000,000.00	49,994,944.45	49,991,500.00
PSI	NTRD	CPD	86960	FALCON ASSET SEC CO LLC CP	0.13000	06/27/11	40,000,000.00	39,996,244.44	39,993,200.00
PSI	NTRD	CPD	86991	THAMES ASSET GLOBAL SEC INC CP	0.14000	06/27/11	29,360,000.00	29,357,031.38	29,354,348.20
PSI	NTRD	CPD	86824	JUPITER SEC CO LLC CP	0.16000	06/28/11	25,000,000.00	24,997,000.00	24,995,595.00
PSI	NTRD	CPD	86895	TOYOTA MOTOR CREDIT CORP CP	0.16000	06/28/11	25,000,000.00	24,997,000.00	24,996,255.00
PSI	NTRD	CPD	86913	ING US FUNDING LLC CP	0.14500	06/28/11	50,000,000.00	49,994,562.50	49,991,190.00
PSI	NTRD	CPD	86948	ABBEY NATIONAL NA LLC CP	0.19000	06/28/11	50,000,000.00	49,992,875.00	49,992,510.00
PSI	NTRD	CPD	86962	HSBC FINANCE CORP CP	0.13500	06/28/11	50,000,000.00	49,994,937.50	49,991,190.00
PSI	NTRD	CPD	86870	TOYOTA MOTOR CREDIT CORP CP	0.16000	06/29/11	40,000,000.00	39,995,022.22	39,993,816.00
PSI	NTRD	CPD	86914	ABBEY NATIONAL NA LLC CP	0.20000	06/29/11	50,000,000.00	49,992,222.23	49,992,270.00
PSI	NTRD	CPD	86933	ABBEY NATIONAL NA LLC CP	0.20000	06/29/11	50,000,000.00	49,992,222.22	49,992,270.00
PSI	NTRD	CPD	86941	THUNDER BAY FUNDING LLC CP	0.14000	06/29/11	30,007,000.00	30,003,732.57	30,001,526.72
PSI	NTRD	CPD	86961	REGENCY MARKETS NO. 1 LLC CP	0.15000	06/29/11	26,000,000.00	25,996,966.66	25,995,257.60
PSI	NTRD	CPD	86839	ING US FUNDING LLC CP	0.17000	06/30/11	50,000,000.00	49,993,152.78	49,990,565.00
PSI	NTRD	CPD	86843	ABBEY NATIONAL NA LLC CP	0.20000	06/30/11	50,000,000.00	49,991,944.44	49,992,030.00
PSI	NTRD	CPD	86958	HSBC FINANCE CORP CP	0.13000	06/30/11	50,000,000.00	49,994,763.89	49,990,565.00
PSI	NTRD	CPD	86959	ABBEY NATIONAL NA LLC CP	0.20000	06/30/11	50,000,000.00	49,991,944.44	49,992,030.00
PSI	NTRD	CPD	86964	ATLANTIS ONE FUNDING CORP CP	0.14000	06/30/11	50,000,000.00	49,994,361.11	49,992,030.00
PSI	NTRD	CPD	86966	ABBEY NATIONAL NA LLC CP	0.20000	06/30/11	50,000,000.00	49,991,944.45	49,992,030.00
PSI	NTRD	CPD	86967	VARIABLE FUNDING CAP CO LLC CP	0.12000	06/30/11	50,000,000.00	49,995,166.67	49,992,030.00
PSI	NTRD	CPD	86968	ATLANTIS ONE FUNDING CORP CP	0.14000	06/30/11	50,000,000.00	49,994,361.11	49,992,030.00

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PSI	NTRD	CPD	86970	HSBC FINANCE CORP CP	0.13000	06/30/11	50,000,000.00	49,994,763.89	49,990,565.00
PSI	NTRD	CPD	86976	HSBC FINANCE CORP CP	0.13000	06/30/11	50,000,000.00	49,994,763.89	49,990,565.00
PSI	NTRD	CPD	86980	ING US FUNDING LLC CP	0.13500	06/30/11	50,000,000.00	49,994,562.50	49,990,565.00
PSI	NTRD	CPD	86988	VARIABLE FUNDING CAP CO LLC CP	0.12000	06/30/11	42,036,000.00	42,031,936.52	42,029,299.46
PSI	NTRD	CPD	86989	FALCON ASSET SEC CO LLC CP	0.13000	06/30/11	50,000,000.00	49,994,763.89	49,991,500.00
PSI	NTRD	CPD	86918	TOYOTA MOTOR CREDIT CORP CP	0.15000	07/01/11	40,000,000.00	39,995,000.00	39,993,432.00
PSI	NTRD	CPD	86965	FALCON ASSET SEC CO LLC CP	0.13000	07/01/11	25,000,000.00	24,997,291.67	24,995,122.50
PSI	NTRD	CPD	86973	DANSKE CORP CP	0.15500	07/01/11	30,000,000.00	29,996,125.00	29,994,147.00
PSI	NTRD	CPD	86990	DANSKE CORP CP	0.15000	07/01/11	37,000,000.00	36,995,375.00	36,992,781.30
PSI	NTRD	CPD	86603	PRIVATE EXPORT FUNDING CORP CP	0.19000	07/05/11	25,000,000.00	24,995,513.89	24,994,467.50
PSI	NTRD	CPD	86842	HSBC FINANCE CORP CP	0.15000	07/05/11	50,000,000.00	49,992,916.67	49,988,935.00
PSI	NTRD	CPD	86844	COMMERZBANK US FINANCE INC CP	0.16000	07/05/11	50,000,000.00	49,992,444.45	49,988,935.00
PSI	NTRD	CPD	86908	CRC FUNDING LLC CP	0.14000	07/05/11	50,000,000.00	49,993,388.89	49,988,935.00
PSI	NTRD	CPD	86909	CRC FUNDING LLC CP	0.14000	07/05/11	5,000,000.00	4,999,338.89	4,998,893.50
PSI	NTRD	CPD	86912	ATLANTIS ONE FUNDING CORP CP	0.14000	07/05/11	35,000,000.00	34,995,372.23	34,993,560.00
PSI	NTRD	CPD	86981	HSBC FINANCE CORP CP	0.13000	07/05/11	50,000,000.00	49,993,861.11	49,988,935.00
PSI	NTRD	CPD	86987	ABBAY NATIONAL NA LLC CP	0.19000	07/05/11	50,000,000.00	49,991,027.78	49,990,800.00
PSI	NTRD	CPD	86841	SHEFFIELD RECEIVABLES CORP CP	0.16000	07/06/11	50,000,000.00	49,992,222.22	49,990,550.00
PSI	NTRD	CPD	86850	FALCON ASSET SEC CO LLC CP	0.16000	07/06/11	7,000,000.00	6,998,911.11	6,998,404.00
PSI	NTRD	CPD	86888	THUNDER BAY FUNDING LLC CP	0.16000	07/06/11	21,589,000.00	21,585,641.71	21,584,077.71
PSI	NTRD	CPD	86986	CITIGROUP FUNDING INC CP	0.13000	07/06/11	50,000,000.00	49,993,680.56	49,989,600.00
PSI	NTRD	CPD	86950	HSBC FINANCE CORP CP	0.14000	07/07/11	43,000,000.00	42,993,980.00	42,989,899.30
PSI	NTRD	CPD	86591	CAFCO LLC CP	0.23000	07/08/11	50,000,000.00	49,988,180.56	49,987,915.00
PSI	NTRD	CPD	86855	CITIGROUP FUNDING INC CP	0.16000	07/08/11	28,000,000.00	27,995,395.55	27,993,232.40
PSI	NTRD	CPD	86620	THUNDER BAY FUNDING LLC CP	0.21000	07/11/11	25,000,000.00	24,994,166.67	24,993,427.50
PSI	NTRD	CPD	86880	THAMES ASSET GLOBAL SEC INC CP	0.17000	07/12/11	35,000,000.00	34,993,223.61	34,990,550.00
PSI	NTRD	CPD	86992	CAFCO LLC CP	0.14000	07/12/11	40,768,000.00	40,761,499.77	40,755,484.22
PSI	NTRD	CPD	86993	CRC FUNDING LLC CP	0.12000	07/12/11	25,000,000.00	24,996,583.33	24,992,325.00
PSI	NTRD	CPD	86877	BARTON CAPITAL LLC CP	0.15000	07/13/11	25,000,000.00	24,995,625.00	24,993,067.50
PSI	NTRD	CPD	86979	TOYOTA MOTOR CREDIT CORP CP	0.15000	07/13/11	50,000,000.00	49,991,250.00	49,988,735.00
PSI	NTRD	CPD	86889	SHEFFIELD RECEIVABLES CORP CP	0.15000	07/14/11	50,000,000.00	49,991,041.66	49,988,465.00
PSI	NTRD	CPD	86601	THUNDER BAY FUNDING LLC CP	0.20000	07/15/11	25,000,000.00	24,993,888.89	24,992,700.00
PSI	NTRD	CPD	86851	DANSKE CORP CP	0.18000	07/15/11	5,000,000.00	4,998,900.00	4,998,540.00
PSI	NTRD	CPD	86921	COMMERZBANK US FINANCE INC CP	0.14000	07/15/11	50,000,000.00	49,991,444.44	49,985,400.00
PSI	NTRD	CPD	86923	TOYOTA MOTOR CREDIT CORP CP	0.16000	07/15/11	15,000,000.00	14,997,066.66	14,996,460.00
PSI	NTRD	CPD	86935	BARTON CAPITAL LLC CP	0.16000	07/15/11	17,629,000.00	17,625,552.55	17,623,852.33
PSI	NTRD	CPD	86952	BARTON CAPITAL LLC CP	0.16000	07/15/11	50,000,000.00	49,990,222.22	49,985,400.00
PSI	NTRD	CPD	86956	BARTON CAPITAL LLC CP	0.16000	07/18/11	16,000,000.00	15,996,657.78	15,994,964.80
PSI	NTRD	CPD	86944	CITIGROUP FUNDING INC CP	0.16000	07/19/11	25,000,000.00	24,994,666.66	24,991,940.00
PSI	NTRD	CPD	86934	CITIGROUP FUNDING INC CP	0.16000	07/20/11	20,000,000.00	19,995,644.45	19,993,396.00
PSI	NTRD	CPD	86931	SHEFFIELD RECEIVABLES CORP CP	0.15000	07/21/11	20,000,000.00	19,995,833.33	19,994,620.00
PSI	NTRD	CPD	86801	THUNDER BAY FUNDING LLC CP	0.18000	07/25/11	15,000,000.00	14,995,950.00	14,994,447.00

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PSI	NTRD	CPD	86971	THAMES ASSET GLOBAL SEC INC CP	0.16000	07/25/11	15,000,000.00	14,996,400.00	14,994,447.00
PSI	NTRD	CPD	86982	SHEFFIELD RECEIVABLES CORP CP	0.15000	07/26/11	40,000,000.00	39,990,833.33	39,988,100.00
<b>CPD Total</b>							<b>7,257,514,000.00</b>	<b>7,256,915,913.94</b>	<b>7,256,557,474.91</b>
PSI	NTRD	FCDN	86558	FFCB D/N	0.25500	03/08/12	50,000,000.00	49,900,479.17	49,941,500.00
PSI	NTRD	FCDN	86559	FFCB D/N	0.25500	03/08/12	50,000,000.00	49,900,479.17	49,941,500.00
PSI	NTRD	FCDN	86560	FFCB D/N	0.25500	03/08/12	15,000,000.00	14,970,143.75	14,982,450.00
PSI	NTRD	FCDN	86554	FFCB D/N	0.27000	03/23/12	50,000,000.00	49,889,000.00	49,938,500.00
PSI	NTRD	FCDN	86589	FFCB D/N	0.27000	04/05/12	30,000,000.00	29,930,475.00	29,956,200.00
<b>FCDN Total</b>							<b>195,000,000.00</b>	<b>194,590,577.09</b>	<b>194,760,150.00</b>
PSI	NTRD	FFCB	69321	FFCB	5.37500	07/18/11	25,000,000.00	24,997,025.82	25,171,875.00
PSI	NTRD	FFCB	79117	FFCB	5.37500	07/18/11	50,000,000.00	50,110,819.56	50,343,750.00
PSI	NTRD	FFCB	79645	FFCB	5.37500	07/18/11	28,099,000.00	28,206,486.87	28,292,180.63
PSI	NTRD	FFCB	79655	FFCB	5.37500	07/18/11	13,000,000.00	13,050,927.47	13,089,375.00
PSI	NTRD	FFCB	79367	FFCB	3.87500	08/25/11	25,000,000.00	25,036,785.36	25,219,500.00
PSI	NTRD	FFCB	79514	FFCB	3.87500	08/25/11	50,000,000.00	50,147,401.81	50,439,000.00
PSI	NTRD	FFCB	79515	FFCB	3.87500	08/25/11	50,000,000.00	50,147,401.81	50,439,000.00
PSI	NTRD	FFCB	79516	FFCB	3.87500	08/25/11	30,000,000.00	30,097,101.53	30,263,400.00
PSI	NTRD	FFCB	79544	FFCB	3.87500	08/25/11	50,000,000.00	50,135,785.35	50,439,000.00
PSI	NTRD	FFCB	79558	FFCB	3.87500	08/25/11	49,685,000.00	49,827,752.69	50,121,234.30
PSI	NTRD	FFCB	79577	FFCB	3.87500	08/25/11	25,000,000.00	25,083,558.96	25,219,500.00
PSI	NTRD	FFCB	79670	FFCB	3.87500	08/25/11	25,000,000.00	25,112,166.27	25,219,500.00
PSI	NTRD	FFCB	84115	FFCB	0.68000	09/01/11	16,402,000.00	16,408,566.03	16,425,290.84
PSI	NTRD	FFCB	79099	FFCB	3.12500	09/23/11	42,710,000.00	42,660,483.80	43,110,406.25
PSI	NTRD	FFCB	79146	FFCB	3.50000	10/03/11	25,000,000.00	24,998,339.29	25,285,155.00
PSI	NTRD	FFCB	79161	FFCB	3.50000	10/03/11	50,000,000.00	49,993,473.68	50,570,310.00
PSI	NTRD	FFCB	79627	FFCB	5.00000	10/03/11	4,905,000.00	4,949,859.93	4,986,239.06
PSI	NTRD	FFCB	86411	FFCB	0.28000	03/16/12	50,000,000.00	50,002,023.81	50,009,500.00
PSI	NTRD	FFCB	86550	FFCB	0.28000	03/16/12	50,000,000.00	49,994,555.07	50,009,500.00
PSI	NTRD	FFCB	86551	FFCB	0.28000	03/16/12	50,000,000.00	49,994,555.07	50,009,500.00
PSI	NTRD	FFCB	80137	FFCB	2.25000	04/24/12	15,000,000.00	14,999,914.73	15,262,050.00
PSI	NTRD	FFCB	80207	FFCB	2.25000	04/24/12	25,000,000.00	24,999,643.17	25,436,750.00
PSI	NTRD	FFCB	80346	FFCB	2.60000	03/04/13	35,335,000.00	35,393,445.56	36,671,723.05
PSI	NTRD	FFCB	79979	FFCB	3.70000	05/15/13	25,000,000.00	25,482,155.17	26,560,500.00
PSI	NTRD	FFCB	80352	FFCB	3.70000	05/15/13	6,000,000.00	6,127,131.67	6,374,520.00
PSI	NTRD	FFCB	80427	FFCB	3.70000	05/15/13	16,250,000.00	16,634,771.28	17,264,325.00
PSI	NTRD	FFCB	80349	FFCB	3.87500	10/07/13	25,000,000.00	25,759,146.44	26,851,750.00
PSI	NTRD	FFCB	80387	FFCB	3.87500	10/07/13	10,000,000.00	10,293,894.23	10,740,700.00
PSI	NTRD	FFCB	80464	FFCB	3.87500	10/07/13	34,000,000.00	35,106,987.29	36,518,380.00
PSI	NTRD	FFCB	80501	FFCB	3.87500	10/07/13	25,000,000.00	25,720,053.35	26,851,750.00
PSI	NTRD	FFCB	80616	FFCB	3.87500	10/07/13	50,000,000.00	51,554,443.46	53,703,500.00

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PSI	NTRD	FFCB	80619	FFCB	3.87500	10/07/13	25,000,000.00	25,817,232.11	26,851,750.00
PSI	NTRD	FFCB	80624	FFCB	3.87500	10/07/13	40,710,000.00	41,975,546.42	43,725,389.70
PSI	NTRD	FFCB	80648	FFCB	3.87500	10/07/13	12,133,000.00	12,501,875.84	13,031,691.31
PSI	NTRD	FFCB	80649	FFCB	3.87500	10/07/13	24,720,000.00	25,471,684.94	26,551,010.40
PSI	NTRD	FFCB	80651	FFCB	3.87500	10/07/13	8,981,000.00	9,239,685.34	9,646,222.67
PSI	NTRD	FFCB	81413	FFCB (CALLABLE)	3.25000	08/11/14	25,000,000.00	25,000,000.00	25,152,342.50
PSI	NTRD	FFCB	81991	FFCB (CALLABLE)	2.87500	10/27/14	25,000,000.00	25,000,000.00	25,291,500.00
PSI	NTRD	FFCB	82016	FFCB (CALLABLE)	2.87500	10/27/14	19,530,000.00	19,513,359.37	19,757,719.80
PSI	NTRD	FFCB	85200	FFCB (CALLABLE)	1.23000	11/04/14	25,000,000.00	25,000,000.00	24,910,750.00
PSI	NTRD	FFCB	82494	FFCB (CALLABLE)	2.82000	12/22/14	25,000,000.00	25,000,000.00	25,317,000.00
PSI	NTRD	FFCB	85603	FFCB (CALLABLE)	1.50000	04/28/15	10,000,000.00	9,849,273.13	10,002,800.00
PSI	NTRD	FFCB	85190	FFCB (CALLABLE)	1.50000	07/21/15	50,000,000.00	50,000,000.00	49,949,000.00
PSI	NTRD	FFCB	85598	FFCB (CALLABLE)	1.50000	07/21/15	50,000,000.00	49,231,489.61	49,949,000.00
PSI	NTRD	FFCB	84356	FFCB (CALLABLE)	2.00000	07/27/15	40,000,000.00	39,991,692.22	40,651,600.00
PSI	NTRD	FFCB	85597	FFCB (CALLABLE)	1.87500	08/17/15	38,452,000.00	38,365,589.75	38,604,269.92
PSI	NTRD	FFCB	84590	FFCB (CALLABLE)	1.85000	08/24/15	50,000,000.00	49,978,847.21	50,016,500.00
PSI	NTRD	FFCB	85031	FFCB (CALLABLE)	1.58000	10/26/15	40,000,000.00	39,955,969.33	39,881,248.00
PSI	NTRD	FFCB	85075	FFCB (CALLABLE)	1.54000	10/28/15	25,000,000.00	25,000,000.00	24,891,750.00
PSI	NTRD	FFCB	85081	FFCB (CALLABLE)	1.54000	10/28/15	25,000,000.00	24,994,489.32	24,891,750.00
PSI	NTRD	FFCB	85595	FFCB (CALLABLE)	1.54000	10/28/15	23,230,000.00	22,841,943.05	23,129,414.10
PSI	NTRD	FFCB	85355	FFCB (CALLABLE)	1.62000	11/16/15	26,495,000.00	26,339,261.87	26,432,471.80
PSI	NTRD	FFCB	85319	FFCB (CALLABLE)	1.98000	11/24/15	25,000,000.00	24,988,793.81	25,008,750.00
PSI	NTRD	FFCB	85320	FFCB (CALLABLE)	1.98000	11/24/15	25,000,000.00	24,986,552.57	25,008,750.00
PSI	NTRD	FFCB	85403	FFCB (CALLABLE)	1.98000	11/24/15	33,290,000.00	33,260,007.85	33,301,651.50
PSI	NTRD	FFCB	85430	FFCB (CALLABLE)	2.00000	12/07/15	25,000,000.00	25,000,000.00	25,083,000.00
PSI	NTRD	FFCB	85557	FFCB (CALLABLE)	2.48000	12/15/15	25,000,000.00	24,977,300.11	25,238,500.00
PSI	NTRD	FFCB	86749	FFCB (CALLABLE)	2.44000	04/27/16	14,125,000.00	14,125,000.00	14,327,128.75
PSI	NTRD	FFCB	86751	FFCB (CALLABLE)	2.44000	04/27/16	5,895,000.00	5,895,000.00	5,979,357.45
<b>FFCB Total</b>							<b>1,738,947,000.00</b>	<b>1,747,327,250.38</b>	<b>1,769,481,482.03</b>
PSI	NTRD	FHLB	79100	FHLB	4.25000	06/10/11	7,665,000.00	7,666,165.52	7,672,588.35
PSI	NTRD	FHLB	79381	FHLB	3.12500	06/10/11	30,750,000.00	30,748,374.17	30,771,217.50
PSI	NTRD	FHLB	79628	FHLB	5.25000	06/10/11	11,065,000.00	11,073,360.76	11,078,720.60
PSI	NTRD	FHLB	79698	FHLB	3.12500	06/10/11	17,785,000.00	17,790,877.91	17,797,271.65
PSI	NTRD	FHLB	79167	FHLB	7.20000	06/14/11	9,500,000.00	9,511,465.26	9,524,320.00
PSI	NTRD	FHLB	79103	FHLB	3.37500	06/24/11	35,000,000.00	34,997,366.51	35,069,650.00
PSI	NTRD	FHLB	79526	FHLB	3.62500	07/01/11	25,350,000.00	25,374,623.01	25,426,303.50
PSI	NTRD	FHLB	79583	FHLB	3.62500	07/01/11	33,740,000.00	33,774,249.90	33,841,557.40
PSI	NTRD	FHLB	79696	FHLB	3.62500	07/01/11	15,000,000.00	15,023,142.86	15,045,150.00
PSI	NTRD	FHLB	79585	FHLB	5.37500	08/19/11	50,000,000.00	50,320,867.11	50,570,000.00
PSI	NTRD	FHLB	79695	FHLB	5.37500	08/19/11	35,795,000.00	36,069,837.94	36,203,063.00
PSI	NTRD	FHLB	79699	FHLB	5.37500	08/19/11	20,090,000.00	20,243,344.51	20,319,026.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLB	79118	FHLB	3.75000	09/09/11	13,390,000.00	13,390,000.00	13,522,293.20
PSI	NTRD	FHLB	79132	FHLB	3.75000	09/09/11	41,210,000.00	41,228,258.59	41,617,154.80
PSI	NTRD	FHLB	79144	FHLB	5.00000	09/09/11	7,000,000.00	7,023,429.81	7,091,000.00
PSI	NTRD	FHLB	79115	FHLB	3.62500	09/16/11	25,000,000.00	25,001,576.52	25,264,250.00
PSI	NTRD	FHLB	79641	FHLB	3.62500	09/16/11	43,000,000.00	43,185,367.65	43,454,510.00
PSI	NTRD	FHLB	79642	FHLB	3.62500	09/16/11	50,000,000.00	50,214,851.74	50,528,500.00
PSI	NTRD	FHLB	85222	FHLB	0.25000	11/04/11	50,000,000.00	50,000,000.00	50,031,250.00
PSI	NTRD	FHLB	79697	FHLB	4.87500	11/18/11	15,000,000.00	15,215,383.93	15,327,600.00
PSI	NTRD	FHLB	84122	FHLB	0.80000	12/01/11	37,590,000.00	37,627,406.76	37,709,536.20
PSI	NTRD	FHLB	85600	FHLB	0.30000	12/01/11	50,000,000.00	49,986,377.81	50,034,500.00
PSI	NTRD	FHLB	79382	FHLB	3.50000	12/09/11	16,000,000.00	16,003,916.53	16,277,280.00
PSI	NTRD	FHLB	79383	FHLB	3.50000	12/09/11	16,000,000.00	16,003,888.95	16,277,280.00
PSI	NTRD	FHLB	79525	FHLB	3.50000	12/09/11	6,105,000.00	6,132,469.67	6,210,799.65
PSI	NTRD	FHLB	79531	FHLB	3.50000	12/09/11	10,000,000.00	10,042,452.19	10,173,300.00
PSI	NTRD	FHLB	79555	FHLB	3.50000	12/09/11	22,950,000.00	23,041,632.12	23,347,723.50
PSI	NTRD	FHLB	79880	FHLB	3.50000	12/09/11	20,750,000.00	20,906,505.26	21,109,597.50
PSI	NTRD	FHLB	79657	FHLB	2.31000	12/29/11	25,000,000.00	24,995,182.65	25,301,750.00
PSI	NTRD	FHLB	79656	FHLB	2.31000	12/30/11	25,000,000.00	25,000,000.00	25,303,000.00
PSI	NTRD	FHLB	79705	FHLB	1.85000	01/06/12	25,000,000.00	25,000,000.00	25,242,750.00
PSI	NTRD	FHLB	79711	FHLB	2.00000	01/06/12	25,000,000.00	24,999,949.72	25,265,000.00
PSI	NTRD	FHLB	79934	FHLB	2.15000	01/30/12	20,000,000.00	20,000,000.00	20,201,000.00
PSI	NTRD	FHLB	86547	FHLB	0.25000	02/22/12	50,000,000.00	49,987,278.26	50,004,500.00
PSI	NTRD	FHLB	86548	FHLB	0.25000	02/22/12	32,540,000.00	32,531,720.69	32,542,928.60
PSI	NTRD	FHLB	86107	FHLB (CALLABLE)	0.40000	03/02/12	25,000,000.00	25,000,000.00	25,000,250.00
PSI	NTRD	FHLB	86394	FHLB	0.25000	03/07/12	50,000,000.00	49,990,613.18	50,003,000.00
PSI	NTRD	FHLB	76488	FHLB	5.00000	03/09/12	9,385,000.00	9,512,865.94	9,729,147.95
PSI	NTRD	FHLB	86561	FHLB	0.30000	04/04/12	50,000,000.00	49,997,963.64	49,997,600.00
PSI	NTRD	FHLB	86564	FHLB	0.25000	04/04/12	25,000,000.00	24,986,424.24	24,999,750.00
PSI	NTRD	FHLB	86584	FHLB	0.30000	04/04/12	45,000,000.00	45,002,023.64	45,018,450.00
PSI	NTRD	FHLB	80000	FHLB	3.62500	06/08/12	29,365,000.00	29,730,883.56	30,374,862.35
PSI	NTRD	FHLB	80001	FHLB	3.62500	06/08/12	24,250,000.00	24,523,138.35	25,083,957.50
PSI	NTRD	FHLB	80065	FHLB	2.45000	08/13/12	25,000,000.00	25,000,000.00	25,640,000.00
PSI	NTRD	FHLB	80157	FHLB	2.50000	02/19/13	17,055,000.00	17,063,115.79	17,658,576.45
PSI	NTRD	FHLB	80078	FHLB	3.87500	03/08/13	11,000,000.00	11,243,709.84	11,665,060.00
PSI	NTRD	FHLB	80160	FHLB	4.37000	04/24/13	25,000,000.00	25,817,141.56	26,788,000.00
PSI	NTRD	FHLB	80447	FHLB	4.37000	04/24/13	25,000,000.00	25,904,126.52	26,788,000.00
PSI	NTRD	FHLB	80456	FHLB	4.37000	04/24/13	18,945,000.00	19,615,884.25	20,299,946.40
PSI	NTRD	FHLB	80584	FHLB	4.37000	04/24/13	45,555,000.00	47,297,333.91	48,813,093.60
PSI	NTRD	FHLB	77217	FHLB	3.62500	05/29/13	50,000,000.00	49,951,843.60	53,098,000.00
PSI	NTRD	FHLB	80039	FHLB (CALLABLE)	4.22000	06/17/13	25,000,000.00	25,485,643.84	25,044,750.00
PSI	NTRD	FHLB	80105	FHLB	5.25000	09/13/13	28,750,000.00	30,381,618.55	31,717,287.50
PSI	NTRD	FHLB	80455	FHLB	3.62500	10/18/13	25,000,000.00	25,615,004.52	26,706,250.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLB	80007	FHLB	4.87500	12/13/13	24,715,000.00	25,801,056.04	27,227,279.75
PSI	NTRD	FHLB	80034	FHLB	4.87500	12/13/13	4,000,000.00	4,175,788.37	4,406,600.00
PSI	NTRD	FHLB	84117	FHLB	2.37500	03/14/14	39,775,000.00	40,527,766.90	41,421,685.00
PSI	NTRD	FHLB	84140	FHLB	2.37500	03/14/14	13,000,000.00	13,257,004.53	13,538,200.00
PSI	NTRD	FHLB	84160	FHLB	2.50000	06/13/14	50,000,000.00	51,190,812.46	52,303,500.00
PSI	NTRD	FHLB	81362	FHLB (CALLABLE)	3.12500	08/05/14	30,470,000.00	30,431,253.37	30,601,021.00
PSI	NTRD	FHLB	81345	FHLB (CALLABLE)	3.12500	08/11/14	12,845,000.00	12,834,738.42	12,908,197.40
PSI	NTRD	FHLB	81367	FHLB (CALLABLE)	3.12500	08/11/14	9,525,000.00	9,504,911.43	9,571,863.00
PSI	NTRD	FHLB	81349	FHLB (CALLABLE)	3.20000	08/14/14	28,795,000.00	28,899,981.90	29,618,355.59
PSI	NTRD	FHLB	84139	FHLB	3.25000	09/12/14	43,530,000.00	45,373,884.92	46,595,382.60
PSI	NTRD	FHLB	85583	FHLB (CALLABLE)	1.60000	12/03/14	32,660,000.00	32,458,581.69	32,664,899.00
PSI	NTRD	FHLB	85192	FHLB (CALLABLE)	1.27000	01/26/15	34,200,000.00	34,155,644.11	34,200,342.00
PSI	NTRD	FHLB	85199	FHLB (CALLABLE)	1.27000	01/26/15	25,000,000.00	24,994,596.02	25,000,250.00
PSI	NTRD	FHLB	84142	FHLB	2.75000	03/13/15	50,000,000.00	51,346,032.89	52,683,000.00
PSI	NTRD	FHLB	84143	FHLB	2.75000	03/13/15	9,160,000.00	9,406,593.22	9,651,525.60
PSI	NTRD	FHLB	84895	FHLB (CALLABLE)	1.65000	04/14/15	36,625,000.00	36,601,376.54	36,631,226.25
PSI	NTRD	FHLB	85266	FHLB (CALLABLE)	1.50000	04/21/15	15,325,000.00	15,288,148.02	15,317,950.50
PSI	NTRD	FHLB	86659	FHLB (CALLABLE)	2.00000	04/27/15	13,320,000.00	13,320,000.00	13,516,736.40
PSI	NTRD	FHLB	84123	FHLB	2.87500	06/12/15	19,045,000.00	19,533,163.79	20,131,326.80
PSI	NTRD	FHLB	85212	FHLB (CALLABLE)	1.50000	08/17/15	17,500,000.00	17,484,433.20	17,356,675.00
PSI	NTRD	FHLB	84430	FHLB (CALLABLE)	2.09000	08/18/15	25,000,000.00	24,952,591.05	25,607,000.00
PSI	NTRD	FHLB	84490	FHLB (CALLABLE)	2.05000	08/18/15	15,050,000.00	15,050,000.00	15,053,612.00
PSI	NTRD	FHLB	85188	FHLB	1.63000	08/20/15	50,000,000.00	50,719,896.06	50,396,500.00
PSI	NTRD	FHLB	85599	FHLB (CALLABLE)	1.87500	09/08/15	40,525,000.00	40,290,071.92	40,534,726.00
PSI	NTRD	FHLB	85186	FHLB	1.75000	09/11/15	25,000,000.00	25,454,442.47	25,235,750.00
PSI	NTRD	FHLB	84711	FHLB (CALLABLE)	1.95000	09/21/15	15,000,000.00	14,983,847.89	15,003,300.00
PSI	NTRD	FHLB	84885	FHLB (CALLABLE)	1.90000	09/30/15	13,550,000.00	13,550,000.00	13,553,252.00
PSI	NTRD	FHLB	84818	FHLB (CALLABLE)	2.00000	10/05/15	18,500,000.00	18,491,960.71	18,504,070.00
PSI	NTRD	FHLB	84886	FHLB (CALLABLE)	1.92000	10/13/15	48,200,000.00	48,191,579.52	48,210,122.00
PSI	NTRD	FHLB	84888	FHLB (CALLABLE)	1.80000	10/19/15	32,050,000.00	32,021,899.21	32,089,742.00
PSI	NTRD	FHLB	84905	FHLB (CALLABLE)	1.87500	10/19/15	25,000,000.00	24,983,560.38	25,005,250.00
PSI	NTRD	FHLB	84906	FHLB (CALLABLE)	1.87500	10/19/15	25,000,000.00	24,972,600.63	25,005,250.00
PSI	NTRD	FHLB	84923	FHLB (CALLABLE)	1.87500	10/19/15	37,600,000.00	37,534,066.16	37,607,896.00
PSI	NTRD	FHLB	85121	FHLB (CALLABLE)	1.72500	10/27/15	48,995,000.00	48,992,840.19	48,895,476.46
PSI	NTRD	FHLB	85083	FHLB (CALLABLE)	1.60000	11/10/15	25,000,000.00	24,988,889.65	24,855,750.00
PSI	NTRD	FHLB	85117	FHLB (CALLABLE)	1.65000	11/10/15	13,705,000.00	13,661,147.00	13,611,943.05
PSI	NTRD	FHLB	85581	FHLB (CALLABLE)	1.70000	11/10/15	50,000,000.00	49,548,162.58	50,170,500.00
PSI	NTRD	FHLB	85755	FHLB (CALLABLE)	1.70000	11/10/15	10,700,000.00	10,497,932.39	10,736,487.00
PSI	NTRD	FHLB	85060	FHLB (CALLABLE)	1.62500	11/16/15	25,000,000.00	24,983,272.86	24,844,000.00
PSI	NTRD	FHLB	85163	FHLB (CALLABLE)	1.60000	11/18/15	25,000,000.00	25,000,000.00	24,870,000.00
PSI	NTRD	FHLB	85228	FHLB (CALLABLE)	1.55000	11/18/15	35,000,000.00	35,000,000.00	34,894,300.00
PSI	NTRD	FHLB	85629	FHLB (CALLABLE)	1.55000	11/18/15	50,000,000.00	48,799,402.78	49,849,000.00

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PSI	NTRD	FHLB	85630	FHLB (CALLABLE)	1.55000	11/18/15	355,000.00	346,475.76	353,927.90
PSI	NTRD	FHLB	85428	FHLB (CALLABLE)	1.70000	11/23/15	19,800,000.00	19,675,343.82	19,719,216.00
PSI	NTRD	FHLB	85232	FHLB (CALLABLE)	1.55000	11/25/15	25,000,000.00	24,982,459.64	24,760,250.00
PSI	NTRD	FHLB	85604	FHLB (CALLABLE)	1.85000	12/02/15	26,150,000.00	25,877,442.08	26,044,092.50
PSI	NTRD	FHLB	85248	FHLB (CALLABLE)	1.62500	12/03/15	25,000,000.00	25,000,000.00	24,946,000.00
PSI	NTRD	FHLB	85377	FHLB (CALLABLE)	1.62500	12/03/15	33,535,000.00	33,383,853.75	33,462,564.40
PSI	NTRD	FHLB	85429	FHLB (CALLABLE)	2.05000	12/03/15	25,000,000.00	24,971,830.50	25,110,500.00
PSI	NTRD	FHLB	85454	FHLB (CALLABLE)	2.00000	12/03/15	13,800,000.00	13,793,780.18	13,803,174.00
PSI	NTRD	FHLB	85681	FHLB (CALLABLE)	2.25000	12/21/15	37,600,000.00	37,171,697.70	37,648,504.00
PSI	NTRD	FHLB	85558	FHLB (CALLABLE)	2.25000	12/22/15	25,000,000.00	24,897,419.22	25,034,500.00
PSI	NTRD	FHLB	85563	FHLB (CALLABLE)	2.50000	12/30/15	50,000,000.00	50,000,000.00	50,096,000.00
PSI	NTRD	FHLB	86646	FHLB (CALLABLE)	2.70000	04/18/16	28,285,000.00	28,285,000.00	28,835,426.10
PSI	NTRD	FHLB	86792	FHLB (CALLABLE)	2.50000	05/16/16	10,000,000.00	9,995,043.79	10,041,600.00
PSI	NTRD	FHLB	86805	FHLB (CALLABLE)	2.50000	05/16/16	5,000,000.00	4,997,521.89	5,020,800.00
<b>FHLB Total</b>							<b>2,960,470,000.00</b>	<b>2,974,862,458.84</b>	<b>3,004,338,850.50</b>
PSI	NTRD	FHLD	85636	FHLB D/N	0.33000	12/13/11	50,000,000.00	49,910,625.00	49,973,000.00
PSI	NTRD	FHLD	85637	FHLB D/N	0.33000	12/13/11	7,000,000.00	6,987,487.50	6,996,220.00
PSI	NTRD	FHLD	85634	FHLB D/N	0.33000	12/14/11	50,000,000.00	49,910,166.66	49,973,000.00
PSI	NTRD	FHLD	85635	FHLB D/N	0.33000	12/14/11	50,000,000.00	49,910,166.66	49,973,000.00
<b>FHLD Total</b>							<b>157,000,000.00</b>	<b>156,718,445.82</b>	<b>156,915,220.00</b>
PSI	NTRD	FHLM	79588	FHLMC	6.00000	06/15/11	50,000,000.00	50,070,068.70	50,116,000.00
PSI	NTRD	FHLM	79700	FHLMC	6.00000	06/15/11	24,955,000.00	24,996,443.44	25,012,895.60
PSI	NTRD	FHLM	79587	FHLMC	5.25000	07/18/11	50,000,000.00	50,179,515.26	50,339,500.00
PSI	NTRD	FHLM	85751	FHLMC	1.12500	12/15/11	50,000,000.00	50,207,045.33	50,251,500.00
PSI	NTRD	FHLM	85752	FHLMC	1.12500	12/15/11	27,323,000.00	27,436,141.99	27,460,434.69
PSI	NTRD	FHLM	86412	FHLMC	2.12500	03/23/12	50,000,000.00	50,743,618.68	50,752,000.00
PSI	NTRD	FHLM	86424	FHLMC	2.12500	03/23/12	50,000,000.00	50,734,307.69	50,752,000.00
PSI	NTRD	FHLM	86425	FHLMC	2.12500	03/23/12	50,000,000.00	50,734,307.69	50,752,000.00
PSI	NTRD	FHLM	86449	FHLMC	2.12500	03/23/12	50,000,000.00	50,730,160.66	50,752,000.00
PSI	NTRD	FHLM	86450	FHLMC	2.12500	03/23/12	50,000,000.00	50,730,160.66	50,752,000.00
PSI	NTRD	FHLM	86494	FHLMC	2.12500	03/23/12	25,000,000.00	25,359,926.05	25,376,000.00
PSI	NTRD	FHLM	86682	FHLMC	1.75000	06/15/12	50,000,000.00	50,732,412.18	50,768,000.00
PSI	NTRD	FHLM	86683	FHLMC	1.75000	06/15/12	35,000,000.00	35,512,688.52	35,537,600.00
PSI	NTRD	FHLM	80483	FHLMC	4.00000	02/14/13	16,800,000.00	17,260,786.83	17,781,120.00
PSI	NTRD	FHLM	84124	FHLMC	4.12500	09/27/13	25,000,000.00	26,553,348.95	26,981,000.00
PSI	NTRD	FHLM	84154	FHLMC	4.50000	01/15/14	50,000,000.00	53,840,066.69	54,730,500.00
PSI	NTRD	FHLM	80633	FHLMC	5.00000	01/30/14	7,054,000.00	7,494,244.54	7,819,217.92
PSI	NTRD	FHLM	82587	FHLMC (CALLABLE)	3.00000	01/12/15	50,000,000.00	50,000,000.00	50,897,000.00
PSI	NTRD	FHLM	84076	FHLMC (CALLABLE)	2.62500	07/07/15	22,920,000.00	22,920,000.00	22,980,279.60
PSI	NTRD	FHLM	84077	FHLMC (CALLABLE)	2.62500	07/07/15	38,555,000.00	38,555,000.00	38,656,399.65

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	FHLM	84104	FHLMC (CALLABLE)	2.55000	07/14/15	30,000,000.00	29,975,290.25	30,088,200.00
PSI	NTRD	FHLM	84165	FHLMC (CALLABLE)	2.55000	07/14/15	45,080,000.00	45,080,000.00	45,212,535.20
PSI	NTRD	FHLM	84089	FHLMC (CALLABLE)	2.55000	07/15/15	50,000,000.00	49,958,789.70	50,160,000.00
PSI	NTRD	FHLM	84091	FHLMC (CALLABLE)	2.55000	07/15/15	20,600,000.00	20,583,021.36	20,665,920.00
PSI	NTRD	FHLM	84092	FHLMC (CALLABLE)	2.55000	07/15/15	18,000,000.00	17,985,164.29	18,057,600.00
PSI	NTRD	FHLM	84401	FHLMC (CALLABLE)	2.25000	08/12/15	50,000,000.00	50,000,000.00	50,229,000.00
PSI	NTRD	FHLM	84412	FHLMC (CALLABLE)	2.25000	08/12/15	50,000,000.00	49,958,023.00	50,229,000.00
PSI	NTRD	FHLM	84413	FHLMC (CALLABLE)	2.25000	08/12/15	25,000,000.00	24,979,011.50	25,114,500.00
PSI	NTRD	FHLM	84429	FHLMC (CALLABLE)	2.25000	08/12/15	50,000,000.00	49,958,023.00	50,229,000.00
PSI	NTRD	FHLM	84872	FHLMC	1.75000	09/10/15	25,000,000.00	25,133,836.37	25,227,000.00
PSI	NTRD	FHLM	84874	FHLMC (CALLABLE)	2.05000	10/15/15	25,000,000.00	24,997,813.53	25,068,250.00
PSI	NTRD	FHLM	85076	FHLMC (CALLABLE)	1.70000	11/04/15	25,000,000.00	24,995,572.29	24,721,500.00
PSI	NTRD	FHLM	85144	FHLMC (CALLABLE)	1.70000	11/04/15	21,300,000.00	21,271,706.93	21,062,718.00
PSI	NTRD	FHLM	85061	FHLMC (CALLABLE)	1.70000	11/16/15	25,000,000.00	24,983,272.86	25,003,500.00
PSI	NTRD	FHLM	85062	FHLMC (CALLABLE)	1.70000	11/16/15	25,000,000.00	24,977,697.15	25,003,500.00
PSI	NTRD	FHLM	85063	FHLMC (CALLABLE)	1.70000	11/16/15	25,000,000.00	24,977,697.15	25,003,500.00
PSI	NTRD	FHLM	85147	FHLMC (CALLABLE)	1.75000	11/17/15	25,000,000.00	24,977,683.46	24,917,250.00
PSI	NTRD	FHLM	85182	FHLMC (CALLABLE)	1.75000	11/17/15	15,000,000.00	14,997,322.02	14,950,350.00
PSI	NTRD	FHLM	85229	FHLMC (CALLABLE)	1.75000	11/17/15	31,250,000.00	31,250,000.00	31,146,562.50
PSI	NTRD	FHLM	85400	FHLMC (CALLABLE)	1.75000	11/17/15	25,000,000.00	24,882,063.12	24,917,250.00
PSI	NTRD	FHLM	85401	FHLMC (CALLABLE)	1.75000	11/17/15	25,000,000.00	24,882,063.12	24,917,250.00
PSI	NTRD	FHLM	85424	FHLMC (CALLABLE)	1.75000	11/17/15	30,000,000.00	29,851,654.72	29,900,700.00
PSI	NTRD	FHLM	85435	FHLMC (CALLABLE)	1.75000	11/17/15	50,000,000.00	49,775,234.42	49,834,500.00
PSI	NTRD	FHLM	85449	FHLMC (CALLABLE)	1.75000	11/17/15	50,000,000.00	49,880,874.24	49,834,500.00
PSI	NTRD	FHLM	85530	FHLMC (CALLABLE)	1.75000	11/17/15	19,425,000.00	19,283,438.56	19,360,703.25
PSI	NTRD	FHLM	85384	FHLMC (CALLABLE)	1.75000	11/23/15	50,000,000.00	49,775,890.41	49,877,500.00
PSI	NTRD	FHLM	85399	FHLMC (CALLABLE)	1.75000	11/23/15	25,000,000.00	24,862,917.58	24,938,750.00
PSI	NTRD	FHLM	85261	FHLMC (CALLABLE)	1.70000	11/24/15	25,000,000.00	25,000,000.00	24,863,000.00
PSI	NTRD	FHLM	85321	FHLMC (CALLABLE)	1.70000	11/24/15	21,000,000.00	20,879,435.76	20,884,920.00
PSI	NTRD	FHLM	85251	FHLMC (CALLABLE)	1.57000	12/01/15	25,000,000.00	25,000,000.00	24,874,750.00
PSI	NTRD	FHLM	85406	FHLMC (CALLABLE)	2.00000	12/15/15	25,000,000.00	24,943,658.87	25,018,750.00
PSI	NTRD	FHLM	85425	FHLMC (CALLABLE)	2.10000	12/15/15	30,000,000.00	29,965,950.16	30,025,500.00
PSI	NTRD	FHLM	85556	FHLMC (CALLABLE)	2.10000	12/15/15	40,000,000.00	39,767,553.12	40,034,000.00
PSI	NTRD	FHLM	85482	FHLMC (CALLABLE)	2.25000	12/22/15	25,000,000.00	24,960,107.48	25,031,750.00
PSI	NTRD	FHLM	86648	FHLMC (CALLABLE)	2.50000	01/21/16	14,530,000.00	14,498,226.04	14,576,931.90
PSI	NTRD	FHLM	86643	FHLMC (CALLABLE)	2.50000	01/28/16	50,000,000.00	49,854,197.60	50,180,500.00
PSI	NTRD	FHLM	86647	FHLMC (CALLABLE)	2.62500	03/14/16	50,000,000.00	49,973,249.86	50,334,500.00
PSI	NTRD	FHLM	86645	FHLMC (CALLABLE)	2.65000	04/14/16	27,442,000.00	27,428,639.49	27,673,336.06
PSI	NTRD	FHLM	86764	FHLMC (CALLABLE)	2.50000	05/10/16	25,000,000.00	25,000,000.00	25,212,000.00
		<b>FHLM Total</b>					<b>1,986,234,000.00</b>	<b>1,996,295,323.27</b>	<b>2,002,848,424.37</b>
PSI	NTRD	FHLM D	86586	FHLMC D/N	0.25000	03/12/12	50,000,000.00	49,900,694.44	49,940,500.00



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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLMD	86587	FHLMD D/N	0.25000	03/12/12	50,000,000.00	49,900,694.44	49,940,500.00
PSI	NTRD	FHLMD	86585	FHLMD D/N	0.25000	03/16/12	40,000,000.00	39,919,444.44	39,952,000.00
<b>FHLMD Total</b>							<b>140,000,000.00</b>	<b>139,720,833.32</b>	<b>139,833,000.00</b>
PSI	NTRD	FNMA	86549	FNMA	5.00000	02/16/12	40,000,000.00	41,336,465.82	41,336,000.00
PSI	NTRD	FNMA	86556	FNMA	1.00000	04/04/12	50,000,000.00	50,296,248.48	50,314,500.00
PSI	NTRD	FNMA	86557	FNMA	1.00000	04/04/12	50,000,000.00	50,296,248.48	50,314,500.00
PSI	NTRD	FNMA	86562	FNMA	1.00000	04/04/12	50,000,000.00	50,293,575.76	50,314,500.00
PSI	NTRD	FNMA	86563	FNMA	1.00000	04/04/12	50,000,000.00	50,293,575.76	50,314,500.00
PSI	NTRD	FNMA	84116	FNMA	2.87500	12/11/13	50,000,000.00	51,723,924.17	52,626,000.00
PSI	NTRD	FNMA	84157	FNMA	2.75000	02/05/14	50,000,000.00	51,623,543.25	52,558,000.00
PSI	NTRD	FNMA	84158	FNMA	2.75000	02/05/14	50,000,000.00	51,623,543.25	52,558,000.00
PSI	NTRD	FNMA	84162	FNMA (CALLABLE)	2.35000	07/07/15	26,940,000.00	26,940,000.00	27,000,884.40
PSI	NTRD	FNMA	84081	FNMA (CALLABLE)	2.40000	07/14/15	50,000,000.00	49,848,035.05	50,143,000.00
PSI	NTRD	FNMA	84307	FNMA (CALLABLE)	2.25000	07/22/15	16,789,000.00	16,775,098.05	16,838,191.77
PSI	NTRD	FNMA	84284	FNMA (CALLABLE)	2.00000	07/28/15	50,000,000.00	49,792,168.67	50,175,500.00
PSI	NTRD	FNMA	84873	FNMA	2.37500	07/28/15	25,000,000.00	25,792,542.21	25,955,750.00
PSI	NTRD	FNMA	84386	FNMA (CALLABLE)	2.15000	08/04/15	25,000,000.00	25,000,000.00	25,447,500.00
PSI	NTRD	FNMA	84387	FNMA (CALLABLE)	2.12500	08/05/15	25,000,000.00	25,000,000.00	25,077,500.00
PSI	NTRD	FNMA	84388	FNMA (CALLABLE)	2.12500	08/05/15	25,000,000.00	24,997,910.73	25,077,500.00
PSI	NTRD	FNMA	84466	FNMA (CALLABLE)	2.00000	08/05/15	25,000,000.00	24,979,107.34	25,091,500.00
PSI	NTRD	FNMA	84663	FNMA (CALLABLE)	1.87500	09/09/15	25,000,000.00	24,973,285.19	25,251,500.00
PSI	NTRD	FNMA	84664	FNMA (CALLABLE)	1.75000	09/14/15	14,710,000.00	14,694,230.65	14,758,266.45
PSI	NTRD	FNMA	84669	FNMA (CALLABLE)	2.00000	09/28/15	25,000,000.00	25,000,000.00	25,012,000.00
PSI	NTRD	FNMA	84817	FNMA (CALLABLE)	2.05000	10/08/15	25,000,000.00	25,000,000.00	25,002,250.00
PSI	NTRD	FNMA	84887	FNMA (CALLABLE)	1.60000	10/13/15	30,000,000.00	29,916,144.58	29,814,300.00
PSI	NTRD	FNMA	85094	FNMA	1.62500	10/26/15	35,000,000.00	35,229,437.37	35,051,100.00
PSI	NTRD	FNMA	85057	FNMA (CALLABLE)	1.55000	10/27/15	38,500,000.00	38,466,075.30	38,398,745.00
PSI	NTRD	FNMA	85185	FNMA (CALLABLE)	1.55000	10/27/15	25,000,000.00	25,000,000.00	24,934,250.00
PSI	NTRD	FNMA	85189	FNMA (CALLABLE)	1.55000	10/27/15	50,000,000.00	49,994,692.69	49,868,500.00
PSI	NTRD	FNMA	85058	FNMA (CALLABLE)	1.65000	10/29/15	25,000,000.00	24,966,915.39	24,833,750.00
PSI	NTRD	FNMA	85680	FNMA (CALLABLE)	1.65000	10/29/15	50,000,000.00	48,640,123.80	49,667,500.00
PSI	NTRD	FNMA	85146	FNMA (CALLABLE)	1.62500	11/12/15	25,000,000.00	24,919,775.10	24,800,780.00
PSI	NTRD	FNMA	85227	FNMA (CALLABLE)	1.55000	11/12/15	25,000,000.00	25,000,000.00	24,897,750.00
PSI	NTRD	FNMA	85059	FNMA (CALLABLE)	1.70000	11/16/15	25,000,000.00	25,000,000.00	24,894,250.00
PSI	NTRD	FNMA	85096	FNMA (CALLABLE)	1.70000	11/16/15	25,000,000.00	24,955,345.39	24,894,250.00
PSI	NTRD	FNMA	85118	FNMA (CALLABLE)	1.70000	11/16/15	25,000,000.00	24,939,336.25	24,894,250.00
PSI	NTRD	FNMA	85244	FNMA (CALLABLE)	1.56000	11/23/15	25,000,000.00	25,000,000.00	24,910,000.00
PSI	NTRD	FNMA	85164	FNMA (CALLABLE)	1.50000	11/24/15	25,000,000.00	24,943,969.06	24,847,655.00
PSI	NTRD	FNMA	85211	FNMA (CALLABLE)	1.50000	11/24/15	11,250,000.00	11,244,957.22	11,181,444.75
PSI	NTRD	FNMA	85683	FNMA (CALLABLE)	2.62500	01/11/16	21,250,000.00	21,240,195.44	21,306,312.50
PSI	NTRD	FNMA	86676	FNMA (CALLABLE)	2.37500	01/27/16	22,955,000.00	22,898,485.39	23,212,555.10

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PSI	NTRD	FNMA	86644	FNMA (CALLABLE)	2.25000	03/28/16	50,000,000.00	49,464,881.28	50,074,500.00
PSI	NTRD	FNMA	86675	FNMA (CALLABLE)	2.25000	03/28/16	25,000,000.00	24,817,371.48	25,037,250.00
PSI	NTRD	FNMA	86762	FNMA (CALLABLE)	2.50000	05/09/16	19,650,000.00	19,650,000.00	19,891,695.00
PSI	NTRD	FNMA	86763	FNMA (CALLABLE)	2.50000	05/09/16	20,680,000.00	20,680,000.00	20,934,364.00
PSI	NTRD	FNMA	86830	FNMA (CALLABLE)	2.30000	05/23/16	13,950,000.00	13,929,178.08	14,086,989.00
<b>FNMA Total</b>							<b>1,361,674,000.00</b>	<b>1,367,176,386.68</b>	<b>1,373,599,532.97</b>
PSI	NTRD	MCPN	85336	FHLB (CALLABLE)	4.25000	12/15/15	25,000,000.00	25,000,000.00	25,039,250.00
PSI	NTRD	MCPN	85407	FHLB (CALLABLE)	4.25000	12/15/15	25,000,000.00	25,000,000.00	25,039,250.00
PSI	NTRD	MCPN	85484	FHLB (CALLABLE)	4.62500	12/28/15	50,000,000.00	49,995,424.42	49,397,500.00
<b>MCPN Total</b>							<b>100,000,000.00</b>	<b>99,995,424.42</b>	<b>99,476,000.00</b>
PSI	NTRD	MCSA	84078	FNMA (CALLABLE)	2.75000	07/13/15	50,000,000.00	50,000,000.00	50,169,500.00
PSI	NTRD	MCSA	84079	FNMA (CALLABLE)	2.75000	07/13/15	25,000,000.00	25,000,000.00	25,084,750.00
PSI	NTRD	MCSA	84080	FNMA (CALLABLE)	2.75000	07/13/15	25,000,000.00	25,000,000.00	25,084,750.00
PSI	NTRD	MCSA	84090	FNMA (CALLABLE)	3.00000	07/13/15	50,000,000.00	50,000,000.00	50,175,500.00
PSI	NTRD	MCSA	84125	FNMA (CALLABLE)	2.75000	07/13/15	50,000,000.00	50,000,000.00	50,165,500.00
PSI	NTRD	MCSA	84145	FNMA (CALLABLE)	2.75000	07/13/15	25,000,000.00	25,000,000.00	25,082,750.00
PSI	NTRD	MCSA	84285	FNMA (CALLABLE)	2.50000	07/20/15	50,000,000.00	50,000,000.00	50,185,000.00
PSI	NTRD	MCSA	84181	FNMA (CALLABLE)	2.50000	07/21/15	50,000,000.00	50,000,000.00	50,182,000.00
PSI	NTRD	MCSA	84208	FNMA (CALLABLE)	3.00000	07/21/15	50,000,000.00	50,000,000.00	50,215,500.00
PSI	NTRD	MCSA	84287	FNMA (CALLABLE)	2.55000	07/28/15	50,000,000.00	50,000,000.00	50,218,000.00
PSI	NTRD	MCSA	84399	FNMA (CALLABLE)	2.25000	08/10/15	50,000,000.00	50,000,000.00	50,226,000.00
PSI	NTRD	MCSA	84400	FNMA (CALLABLE)	2.25000	08/11/15	50,000,000.00	50,000,000.00	50,234,000.00
PSI	NTRD	MCSA	84414	FNMA (CALLABLE)	2.25000	08/17/15	50,000,000.00	50,000,000.00	50,236,500.00
PSI	NTRD	MCSA	84415	FNMA (CALLABLE)	2.25000	08/18/15	50,000,000.00	50,000,000.00	50,241,500.00
PSI	NTRD	MCSA	84524	FNMA (CALLABLE)	2.00000	08/25/15	50,000,000.00	50,000,000.00	49,973,000.00
PSI	NTRD	MCSA	84599	FNMA (CALLABLE)	2.50000	09/10/15	50,000,000.00	50,000,000.00	49,493,500.00
PSI	NTRD	MCSA	84665	FNMA (CALLABLE)	2.45000	09/15/15	50,000,000.00	50,000,000.00	49,213,500.00
PSI	NTRD	MCSA	84644	FNMA (CALLABLE)	2.50000	09/17/15	50,000,000.00	50,000,000.00	49,425,500.00
PSI	NTRD	MCSA	84666	FNMA (CALLABLE)	2.75000	09/17/15	50,000,000.00	50,000,000.00	49,339,500.00
PSI	NTRD	MCSA	84667	FNMA (CALLABLE)	2.50000	09/17/15	50,000,000.00	50,000,000.00	49,425,500.00
PSI	NTRD	MCSA	84709	FNMA (CALLABLE)	2.50000	09/28/15	50,000,000.00	50,000,000.00	49,475,500.00
PSI	NTRD	MCSA	84710	FNMA (CALLABLE)	2.50000	09/29/15	50,000,000.00	50,000,000.00	49,505,000.00
PSI	NTRD	MCSA	84712	FNMA (CALLABLE)	2.60000	09/29/15	50,000,000.00	50,000,000.00	49,472,500.00
PSI	NTRD	MCSA	84721	FNMA (CALLABLE)	2.75000	09/29/15	25,000,000.00	25,000,000.00	24,732,000.00
PSI	NTRD	MCSA	84722	FNMA (CALLABLE)	2.62500	09/29/15	25,000,000.00	25,000,000.00	24,711,250.00
PSI	NTRD	MCSA	84731	FNMA (CALLABLE)	2.62500	09/29/15	15,000,000.00	15,000,000.00	14,826,750.00
PSI	NTRD	MCSA	84749	FNMA (CALLABLE)	2.62500	09/29/15	25,000,000.00	25,000,000.00	24,711,250.00
PSI	NTRD	MCSA	84723	FNMA (CALLABLE)	2.65000	10/01/15	50,000,000.00	50,000,000.00	49,439,000.00
PSI	NTRD	MCSA	85082	FNMA (CALLABLE)	2.00000	11/09/15	25,000,000.00	25,000,000.00	24,581,000.00
PSI	NTRD	MCSA	85077	FNMA (CALLABLE)	2.00000	11/17/15	25,000,000.00	25,000,000.00	24,677,000.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	MCSA	85078	FNMA (CALLABLE)	2.00000	11/17/15	25,000,000.00	25,000,000.00	24,677,000.00
PSI	NTRD	MCSA	85079	FNMA (CALLABLE)	2.12500	11/17/15	25,000,000.00	25,000,000.00	24,675,250.00
PSI	NTRD	MCSA	85080	FNMA (CALLABLE)	2.12500	11/17/15	25,000,000.00	25,000,000.00	24,675,250.00
PSI	NTRD	MCSA	85097	FNMA (CALLABLE)	2.50000	11/19/15	25,000,000.00	25,000,000.00	24,519,750.00
PSI	NTRD	MCSA	85098	FNMA (CALLABLE)	2.50000	11/19/15	25,000,000.00	25,000,000.00	24,519,750.00
PSI	NTRD	MCSA	85119	FNMA (CALLABLE)	2.40000	11/23/15	25,000,000.00	25,000,000.00	24,457,030.00
PSI	NTRD	MCSA	85120	FNMA (CALLABLE)	2.40000	11/23/15	25,000,000.00	25,000,000.00	24,457,030.00
PSI	NTRD	MCSA	85249	FNMA (CALLABLE)	1.15000	11/24/15	25,000,000.00	25,000,000.00	24,683,000.00
PSI	NTRD	MCSA	85250	FNMA (CALLABLE)	1.15000	11/24/15	25,000,000.00	25,000,000.00	24,683,000.00
PSI	NTRD	MCSA	85230	FNMA (CALLABLE)	3.00000	12/01/15	25,000,000.00	25,000,000.00	24,643,500.00
PSI	NTRD	MCSA	85231	FNMA (CALLABLE)	3.00000	12/01/15	25,000,000.00	25,000,000.00	24,643,500.00
PSI	NTRD	MCSA	85233	FNMA (CALLABLE)	3.25000	12/01/15	25,000,000.00	25,000,000.00	24,603,750.00
PSI	NTRD	MCSA	85234	FNMA (CALLABLE)	3.25000	12/01/15	25,000,000.00	25,000,000.00	24,610,250.00
PSI	NTRD	MCSA	85235	FNMA (CALLABLE)	3.25000	12/01/15	25,000,000.00	25,000,000.00	24,610,250.00
PSI	NTRD	MCSA	85271	FHLMC (CALLABLE)	4.05000	12/01/15	25,000,000.00	25,000,000.00	24,361,750.00
PSI	NTRD	MCSA	85272	FHLMC (CALLABLE)	4.05000	12/01/15	25,000,000.00	25,000,000.00	24,361,750.00
PSI	NTRD	MCSA	85245	FNMA (CALLABLE)	3.50000	12/02/15	25,000,000.00	25,000,000.00	24,714,250.00
PSI	NTRD	MCSA	85246	FNMA (CALLABLE)	3.50000	12/02/15	25,000,000.00	25,000,000.00	24,726,562.50
PSI	NTRD	MCSA	85247	FNMA (CALLABLE)	3.50000	12/02/15	25,000,000.00	25,000,000.00	24,726,562.50
PSI	NTRD	MCSA	85252	FNMA (CALLABLE)	3.50000	12/02/15	20,000,000.00	20,000,000.00	19,771,400.00
PSI	NTRD	MCSA	85267	FHLMC (CALLABLE)	3.50000	12/02/15	25,000,000.00	25,000,000.00	24,512,000.00
PSI	NTRD	MCSA	85282	FHLMC (CALLABLE)	4.25000	12/03/15	50,000,000.00	50,000,000.00	49,355,000.00
PSI	NTRD	MCSA	85270	FHLMC (CALLABLE)	4.80000	12/09/15	25,000,000.00	25,000,000.00	24,375,000.00
PSI	NTRD	MCSA	85304	FHLMC (CALLABLE)	5.00000	12/10/15	50,000,000.00	50,000,000.00	49,189,500.00
PSI	NTRD	MCSA	85305	FHLB (CALLABLE)	1.50000	12/10/15	30,000,000.00	29,994,568.46	30,011,400.00
PSI	NTRD	MCSA	85404	FHLMC (CALLABLE)	5.00000	12/10/15	25,000,000.00	25,000,000.00	24,663,250.00
PSI	NTRD	MCSA	85405	FHLMC (CALLABLE)	5.00000	12/10/15	25,000,000.00	25,000,000.00	24,663,250.00
PSI	NTRD	MCSA	85467	FHLMC (CALLABLE)	5.50000	12/15/15	50,000,000.00	50,000,000.00	49,267,500.00
PSI	NTRD	MCSA	85468	FHLMC (CALLABLE)	5.50000	12/17/15	50,000,000.00	50,000,000.00	49,272,000.00
PSI	NTRD	MCSA	85469	FHLMC (CALLABLE)	5.80000	12/22/15	50,000,000.00	50,000,000.00	49,036,500.00
PSI	NTRD	MCSA	85470	FHLMC (CALLABLE)	5.50000	12/22/15	50,000,000.00	50,000,000.00	49,281,250.00
PSI	NTRD	MCSA	85408	FHLMC (CALLABLE)	5.00000	12/23/15	25,000,000.00	25,000,000.00	24,603,500.00
PSI	NTRD	MCSA	85471	FHLMC (CALLABLE)	6.00000	12/23/15	50,000,000.00	50,000,000.00	49,237,000.00
PSI	NTRD	MCSA	85605	FHLB (CALLABLE)	7.25000	12/28/15	50,000,000.00	50,000,000.00	49,350,000.00
PSI	NTRD	MCSA	85485	FHLMC (CALLABLE)	6.25000	12/29/15	25,000,000.00	25,000,000.00	24,629,500.00
PSI	NTRD	MCSA	85533	FHLMC (CALLABLE)	6.25000	12/29/15	50,000,000.00	50,000,000.00	49,903,000.00
PSI	NTRD	MCSA	85559	FHLMC (CALLABLE)	6.62500	12/29/15	50,000,000.00	50,000,000.00	49,437,500.00
PSI	NTRD	MCSA	85560	FHLMC (CALLABLE)	7.00000	12/29/15	50,000,000.00	50,000,000.00	49,444,500.00
PSI	NTRD	MCSA	85561	FHLMC (CALLABLE)	7.00000	12/29/15	50,000,000.00	49,954,216.87	49,568,500.00
PSI	NTRD	MCSA	85483	FHLMC (CALLABLE)	6.25000	12/30/15	50,000,000.00	50,000,000.00	49,475,500.00
PSI	NTRD	MCSA	85532	FHLMC (CALLABLE)	6.00000	12/30/15	50,000,000.00	50,000,000.00	49,171,500.00
PSI	NTRD	MCSA	85534	FHLMC (CALLABLE)	6.37500	12/30/15	50,000,000.00	50,000,000.00	49,955,000.00

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PSI	NTRD	MCSA	85562	FHLMC (CALLABLE)	7.00000	12/30/15	50,000,000.00	50,000,000.00	49,483,500.00
PSI	NTRD	MCSA	85682	FHLB (CALLABLE)	7.87500	01/07/16	50,000,000.00	50,000,000.00	49,912,500.00
PSI	NTRD	MCSA	86649	FHLB (CALLABLE)	7.50000	05/03/16	50,000,000.00	50,000,000.00	50,473,500.00
<b>MCSA Total</b>							<b>2,840,000,000.00</b>	<b>2,839,948,785.33</b>	<b>2,815,895,235.00</b>
PSI	NTRD	NCD1	86579	UNION BK OF CALIFORNIA CD	0.21000	06/03/11	50,000,000.00	50,000,000.00	50,000,455.00
PSI	NTRD	NCD1	86546	UNION BK OF CALIFORNIA CD	0.25000	06/30/11	50,000,000.00	50,000,000.00	50,004,160.00
PSI	NTRD	NCD1	86803	UNION BK OF CALIFORNIA CD	0.17000	06/30/11	50,000,000.00	50,000,000.00	50,000,830.00
PSI	NTRD	NCD1	86815	UNION BK OF CALIFORNIA CD	0.17000	06/30/11	50,000,000.00	50,000,000.00	50,000,830.00
<b>NCD1 Total</b>							<b>200,000,000.00</b>	<b>200,000,000.00</b>	<b>200,006,275.00</b>
PSI	NTRD	NOTE	85124	USTN	0.75000	11/30/11	50,000,000.00	50,123,252.87	50,158,000.00
PSI	NTRD	NOTE	85125	USTN	0.75000	11/30/11	50,000,000.00	50,123,252.87	50,158,000.00
PSI	NTRD	NOTE	85525	USTN	0.75000	11/30/11	50,000,000.00	50,116,172.43	50,158,000.00
PSI	NTRD	NOTE	85567	USTN	0.75000	11/30/11	50,000,000.00	50,108,837.02	50,158,000.00
PSI	NTRD	NOTE	85568	USTN	0.75000	11/30/11	50,000,000.00	50,108,837.02	50,158,000.00
PSI	NTRD	NOTE	85122	USTN	1.12500	12/15/11	50,000,000.00	50,230,114.07	50,267,500.00
PSI	NTRD	NOTE	85123	USTN	1.12500	12/15/11	30,000,000.00	30,138,068.44	30,160,500.00
PSI	NTRD	NOTE	85223	USTN	1.12500	12/15/11	50,000,000.00	50,236,559.61	50,267,500.00
PSI	NTRD	NOTE	85224	USTN	1.12500	12/15/11	50,000,000.00	50,236,559.61	50,267,500.00
PSI	NTRD	NOTE	85437	USTN	1.12500	12/15/11	50,000,000.00	50,218,708.88	50,267,500.00
PSI	NTRD	NOTE	85438	USTN	1.12500	12/15/11	50,000,000.00	50,218,708.88	50,267,500.00
PSI	NTRD	NOTE	85753	USTN	4.62500	12/31/11	50,000,000.00	51,244,664.63	51,296,875.00
PSI	NTRD	NOTE	85754	USTN	4.62500	12/31/11	23,000,000.00	23,572,545.73	23,596,562.50
PSI	NTRD	NOTE	85508	USTN	1.12500	01/15/12	50,000,000.00	50,246,905.94	50,302,500.00
PSI	NTRD	NOTE	85509	USTN	1.12500	01/15/12	50,000,000.00	50,246,905.94	50,302,500.00
PSI	NTRD	NOTE	85574	USTN	1.12500	01/15/12	50,000,000.00	50,233,734.03	50,302,500.00
PSI	NTRD	NOTE	85575	USTN	1.12500	01/15/12	50,000,000.00	50,233,734.03	50,302,500.00
PSI	NTRD	NOTE	85744	USTN	4.75000	01/31/12	50,000,000.00	51,446,367.34	51,525,500.00
PSI	NTRD	NOTE	85745	USTN	4.75000	01/31/12	50,000,000.00	51,446,367.34	51,525,500.00
PSI	NTRD	NOTE	86410	USTN	1.37500	03/15/12	50,000,000.00	50,431,355.34	50,470,500.00
PSI	NTRD	NOTE	86530	USTN	1.00000	03/31/12	50,000,000.00	50,283,680.56	50,334,000.00
PSI	NTRD	NOTE	84155	USTN	2.37500	08/31/14	50,000,000.00	51,276,997.95	52,363,500.00
PSI	NTRD	NOTE	84156	USTN	2.37500	08/31/14	25,000,000.00	25,638,498.98	26,181,750.00
PSI	NTRD	NOTE	85663	USTN	1.37500	11/30/15	50,000,000.00	48,500,110.07	49,812,500.00
PSI	NTRD	NOTE	85664	USTN	1.37500	11/30/15	50,000,000.00	48,461,105.84	49,812,500.00
<b>NOTE Total</b>							<b>1,178,000,000.00</b>	<b>1,185,122,045.42</b>	<b>1,190,417,187.50</b>
PSI	NTRD	TBIL	84836	UST BILL	0.24000	09/22/11	50,000,000.00	49,962,333.33	49,990,000.00
PSI	NTRD	TBIL	84837	UST BILL	0.24000	09/22/11	50,000,000.00	49,962,333.33	49,990,000.00
PSI	NTRD	TBIL	84838	UST BILL	0.24000	09/22/11	50,000,000.00	49,962,333.33	49,990,000.00
PSI	NTRD	TBIL	84839	UST BILL	0.24000	09/22/11	50,000,000.00	49,962,333.33	49,990,000.00

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PSI	NTRD	TBIL	84840	UST BILL	0.24000	09/22/11	50,000,000.00	49,962,333.33	49,990,000.00
PSI	NTRD	TBIL	84841	UST BILL	0.24000	09/22/11	50,000,000.00	49,962,333.33	49,990,000.00
PSI	NTRD	TBIL	85746	UST BILL	0.29000	12/15/11	50,000,000.00	49,920,652.78	49,972,500.00
PSI	NTRD	TBIL	85747	UST BILL	0.29000	12/15/11	50,000,000.00	49,920,652.78	49,972,500.00
PSI	NTRD	TBIL	86565	UST BILL	0.25750	04/05/12	50,000,000.00	49,889,489.58	49,938,000.00
PSI	NTRD	TBIL	86566	UST BILL	0.25750	04/05/12	50,000,000.00	49,889,489.58	49,938,000.00
<b>TBIL Total</b>							<b>500,000,000.00</b>	<b>499,394,284.70</b>	<b>499,761,000.00</b>
PSI	NTRD	YANK1	86622	SOCIETE GENERALE NY CD	0.25000	06/01/11	50,000,000.00	50,000,000.00	50,000,205.00
PSI	NTRD	YANK1	86519	BNP PARIBAS SF CD	0.26000	06/03/11	50,000,000.00	50,000,000.00	50,000,665.00
PSI	NTRD	YANK1	86761	BK OF MONTREAL CHICAGO CD	0.15000	06/03/11	50,000,000.00	50,000,027.77	50,000,205.00
PSI	NTRD	YANK1	86578	LLOYDS TSB BK PLC NY CD	0.21000	06/06/11	50,000,000.00	50,000,069.42	50,000,745.00
PSI	NTRD	YANK1	86582	NORDEA BK FINLAND PLC NY CD	0.19000	06/06/11	50,000,000.00	50,000,000.00	50,000,580.00
PSI	NTRD	YANK1	86705	CALYON BANK NY CD	0.51000	06/06/11	50,000,000.00	50,002,079.98	50,003,245.00
PSI	NTRD	YANK1	86338	BK OF MONTREAL CHICAGO CD	0.37000	06/07/11	25,000,000.00	25,000,644.60	25,001,212.50
PSI	NTRD	YANK1	86343	SVENSKA HANDELSBANKEN AB NY CD	0.27500	06/07/11	25,000,000.00	25,000,062.38	25,000,752.50
PSI	NTRD	YANK1	86594	BNP PARIBAS SF CD	0.21000	06/08/11	50,000,000.00	50,000,000.00	50,000,995.00
PSI	NTRD	YANK1	86280	DNB NOR BANK ASA NY CD	0.24000	06/09/11	50,000,000.00	50,000,000.00	50,001,495.00
PSI	NTRD	YANK1	86281	DNB NOR BANK ASA NY CD	0.24000	06/09/11	25,000,000.00	25,000,000.00	25,000,747.50
PSI	NTRD	YANK1	86518	SOCIETE GENERALE NY CD	0.37000	06/09/11	50,000,000.00	50,000,221.00	50,003,120.00
PSI	NTRD	YANK1	86618	BNP PARIBAS SF CD	0.20000	06/14/11	50,000,000.00	50,000,000.00	50,001,165.00
PSI	NTRD	YANK1	86690	BNP PARIBAS SF CD	0.20000	06/15/11	50,000,000.00	50,000,000.00	50,001,245.00
PSI	NTRD	YANK1	86326	RABOBANK NEDERLAND NV NY CD	0.24000	06/20/11	50,000,000.00	50,000,000.00	50,002,495.00
PSI	NTRD	YANK1	85641	WESTPAC BANKING CORP NY CD	0.41000	06/21/11	50,000,000.00	50,001,654.23	50,007,570.00
PSI	NTRD	YANK1	86404	SVENSKA HANDELSBANKEN AB NY CD	0.27500	06/22/11	50,000,000.00	50,000,145.56	50,003,815.00
PSI	NTRD	YANK1	86296	TORONTO DOMINION BK NY CD	0.27000	06/23/11	50,000,000.00	50,000,608.09	50,003,825.00
PSI	NTRD	YANK1	86447	UBS AG STAMFORD CT CD	0.24500	06/24/11	50,000,000.00	50,000,000.00	50,003,160.00
PSI	NTRD	YANK1	86480	BK OF NOVA SCOTIA HOUSTON CD	0.24000	06/29/11	50,000,000.00	50,000,000.00	50,003,620.00
PSI	NTRD	YANK1	86288	BARCLAYS BK PLC NY CD	0.25000	06/30/11	50,000,000.00	50,000,000.00	50,004,160.00
PSI	NTRD	YANK1	86322	TORONTO DOMINION BK NY CD	0.23000	06/30/11	50,000,000.00	50,000,201.25	50,003,325.00
PSI	NTRD	YANK1	86323	TORONTO DOMINION BK NY CD	0.23000	06/30/11	50,000,000.00	50,000,201.25	50,003,325.00
PSI	NTRD	YANK1	86349	RABOBANK NEDERLAND NV NY CD	0.23000	06/30/11	50,000,000.00	50,000,201.26	50,003,325.00
PSI	NTRD	YANK1	86350	RABOBANK NEDERLAND NV NY CD	0.23000	06/30/11	25,000,000.00	25,000,100.63	25,001,662.50
PSI	NTRD	YANK1	86405	DNB NOR BANK ASA NY CD	0.23000	06/30/11	50,000,000.00	50,000,000.00	50,003,330.00
PSI	NTRD	YANK1	86420	ROYAL BK OF CANADA NY CD	0.18000	06/30/11	50,000,000.00	50,000,000.00	50,001,245.00
PSI	NTRD	YANK1	86423	NORDEA BK FINLAND PLC NY CD	0.23000	06/30/11	50,000,000.00	50,000,000.00	50,003,330.00
PSI	NTRD	YANK1	86430	CREDIT SUISSE NY CD	0.26000	06/30/11	50,000,000.00	50,000,000.00	50,004,575.00
PSI	NTRD	YANK1	86438	ROYAL BK OF CANADA NY CD	0.18000	06/30/11	50,000,000.00	50,000,000.00	50,001,245.00
PSI	NTRD	YANK1	86439	ROYAL BK OF CANADA NY CD	0.18000	06/30/11	50,000,000.00	50,000,000.00	50,001,245.00
PSI	NTRD	YANK1	86446	TORONTO DOMINION BK NY CD	0.22000	06/30/11	50,000,000.00	50,000,000.00	50,002,910.00
PSI	NTRD	YANK1	86452	RABOBANK NEDERLAND NV NY CD	0.24000	06/30/11	50,000,000.00	50,000,000.00	50,003,745.00
PSI	NTRD	YANK1	86453	RABOBANK NEDERLAND NV NY CD	0.24000	06/30/11	50,000,000.00	50,000,000.00	50,003,745.00

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PSI	NTRD	YANK1	86454	RABOBANK NEDERLAND NV NY CD	0.24000	06/30/11	25,000,000.00	25,000,000.00	25,001,872.50
PSI	NTRD	YANK1	86460	ROYAL BK OF CANADA NY CD	0.18000	06/30/11	50,000,000.00	50,000,000.00	50,001,245.00
PSI	NTRD	YANK1	86461	ROYAL BK OF CANADA NY CD	0.18000	06/30/11	50,000,000.00	50,000,000.00	50,001,245.00
PSI	NTRD	YANK1	86476	NORDEA BK FINLAND PLC NY CD	0.22000	06/30/11	50,000,000.00	50,000,000.00	50,002,910.00
PSI	NTRD	YANK1	86479	WESTPAC BANKING CORP NY CD	0.22000	06/30/11	50,000,000.00	50,000,000.00	50,002,910.00
PSI	NTRD	YANK1	86487	NORDEA BK FINLAND PLC NY CD	0.22000	06/30/11	50,000,000.00	50,000,000.00	50,002,910.00
PSI	NTRD	YANK1	86504	DEUTSCHE BK AG NY CD	0.27000	06/30/11	50,000,000.00	50,000,000.00	50,004,995.00
PSI	NTRD	YANK1	86505	DEUTSCHE BK AG NY CD	0.27000	06/30/11	25,000,000.00	25,000,000.00	25,002,497.50
PSI	NTRD	YANK1	86580	BK OF NOVA SCOTIA HOUSTON CD	0.21000	06/30/11	50,000,000.00	50,000,402.59	50,002,495.00
PSI	NTRD	YANK1	86597	SVENSKA HANDELSBANKEN AB NY CD	0.19000	06/30/11	50,000,000.00	50,000,000.00	50,001,660.00
PSI	NTRD	YANK1	86598	SVENSKA HANDELSBANKEN AB NY CD	0.19000	06/30/11	25,000,000.00	25,000,000.00	25,000,830.00
PSI	NTRD	YANK1	86747	BARCLAYS BK PLC NY CD	0.18000	06/30/11	50,000,000.00	50,000,000.00	50,001,245.00
PSI	NTRD	YANK1	86755	BK OF NOVA SCOTIA HOUSTON CD	0.16000	06/30/11	50,000,000.00	50,000,000.00	50,000,415.00
PSI	NTRD	YANK1	86759	SVENSKA HANDELSBANKEN AB NY CD	0.18000	06/30/11	50,000,000.00	50,000,000.00	50,001,245.00
PSI	NTRD	YANK1	86765	BARCLAYS BK PLC NY CD	0.18000	06/30/11	50,000,000.00	50,000,000.00	50,001,245.00
PSI	NTRD	YANK1	86766	BARCLAYS BK PLC NY CD	0.18000	06/30/11	39,000,000.00	39,000,000.00	39,000,971.10
PSI	NTRD	YANK1	86774	CREDIT SUISSE NY CD	0.18000	06/30/11	50,000,000.00	50,000,000.00	50,001,245.00
PSI	NTRD	YANK1	86775	CREDIT SUISSE NY CD	0.18000	06/30/11	50,000,000.00	50,000,000.00	50,001,245.00
PSI	NTRD	YANK1	86776	CREDIT SUISSE NY CD	0.18000	06/30/11	25,000,000.00	25,000,000.00	25,000,622.50
PSI	NTRD	YANK1	86781	SVENSKA HANDELSBANKEN AB NY CD	0.18000	06/30/11	50,000,000.00	50,000,000.00	50,001,245.00
PSI	NTRD	YANK1	86782	BK OF NOVA SCOTIA HOUSTON CD	0.16000	06/30/11	50,000,000.00	50,000,000.00	50,000,415.00
PSI	NTRD	YANK1	86787	BK OF NOVA SCOTIA HOUSTON CD	0.16000	06/30/11	50,000,000.00	50,000,000.00	50,000,415.00
PSI	NTRD	YANK1	86808	NORDEA BK FINLAND PLC NY CD	0.16000	06/30/11	50,000,000.00	50,000,000.00	50,000,415.00
PSI	NTRD	YANK1	86829	RABOBANK NEDERLAND NV NY CD	0.15000	06/30/11	50,000,000.00	50,000,000.00	49,999,999.00
PSI	NTRD	YANK1	86857	RABOBANK NEDERLAND NV NY CD	0.16000	06/30/11	50,000,000.00	50,000,000.00	50,000,415.00
PSI	NTRD	YANK1	86873	SOCIETE GENERALE NY CD	0.20000	07/01/11	50,000,000.00	50,000,416.56	50,002,150.00
PSI	NTRD	YANK1	86874	SOCIETE GENERALE NY CD	0.20000	07/01/11	25,000,000.00	25,000,208.28	25,001,075.00
PSI	NTRD	YANK1	86969	TORONTO DOMINION BK NY CD	0.13000	07/01/11	50,000,000.00	50,000,000.00	49,999,138.50
PSI	NTRD	YANK1	86977	CR AGRICOLE CO & INV BK NY CD	0.16000	07/01/11	50,000,000.00	50,000,000.00	50,000,430.00
PSI	NTRD	YANK1	86978	CR AGRICOLE CO & INV BK NY CD	0.16000	07/01/11	25,000,000.00	25,000,000.00	25,000,215.00
PSI	NTRD	YANK1	86994	BK OF MONTREAL CHICAGO CD	0.12000	07/05/11	50,000,000.00	50,000,000.00	49,998,541.50
PSI	NTRD	YANK1	86896	BNP PARIBAS SF CD	0.17000	07/15/11	50,000,000.00	50,000,000.00	49,999,999.00
PSI	NTRD	YANK1	86715	CIBC NY CD	0.18000	07/19/11	50,000,000.00	50,000,666.38	50,000,675.00
PSI	NTRD	YANK1	86725	SVENSKA HANDELSBANKEN AB NY CD	0.21000	07/20/11	50,000,000.00	50,000,000.00	50,002,770.00
PSI	NTRD	YANK1	86732	DEUTSCHE BK AG NY CD	0.21000	07/20/11	50,000,000.00	50,000,000.00	50,002,770.00
PSI	NTRD	YANK1	86733	BK OF NOVA SCOTIA HOUSTON CD	0.20000	07/20/11	50,000,000.00	50,000,000.00	50,002,080.00
PSI	NTRD	YANK1	86917	TORONTO DOMINION BK NY CD	0.15000	07/20/11	50,000,000.00	50,000,000.00	49,998,610.50
PSI	NTRD	YANK1	86937	CR AGRICOLE CO & INV BK NY CD	0.16000	07/20/11	50,000,000.00	50,000,000.00	49,999,305.00
PSI	NTRD	YANK1	86942	LLOYDS TSB BK PLC NY CD	0.17500	07/20/11	50,000,000.00	50,000,340.18	50,000,345.00
PSI	NTRD	YANK1	86943	NORDEA BK FINLAND PLC NY CD	0.14000	07/20/11	50,000,000.00	50,000,000.00	49,997,916.50
PSI	NTRD	YANK1	86945	BNP PARIBAS SF CD	0.17000	07/20/11	50,000,000.00	50,000,000.00	49,999,999.00
PSI	NTRD	YANK1	86735	WESTPAC BANKING CORP NY CD	0.19000	07/21/11	50,000,000.00	50,000,347.07	50,001,410.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	86673	DEUTSCHE BK AG NY CD	0.31000	07/25/11	50,000,000.00	50,006,742.95	50,010,680.00
PSI	NTRD	YANK1	86984	LLOYDS TSB BANK PLC NY CD	0.17000	07/29/11	50,000,000.00	50,000,000.00	49,998,361.50
PSI	NTRD	YANK1	86985	LLOYDS TSB BANK PLC NY CD	0.17000	07/29/11	25,000,000.00	25,000,000.00	24,999,180.75
PSI	NTRD	YANK1	86619	WESTPAC BANKING CORP NY CD	0.26000	09/02/11	50,000,000.00	50,000,000.00	50,002,595.00
PSI	NTRD	YANK1	86623	RABOBANK NEDERLAND NV NY CD	0.28000	09/07/11	25,000,000.00	25,002,039.02	25,002,740.00
PSI	NTRD	YANK1	86625	COMMONWEALTH BK OF AU NY CD	0.30000	09/14/11	50,000,000.00	50,007,275.27	50,008,800.00
PSI	NTRD	YANK1	85140	BARCLAYS BK PLC NY CD	0.80000	10/28/11	50,000,000.00	50,000,000.00	50,112,115.00
PSI	NTRD	YANK1	86658	BARCLAYS BK PLC NY CD	0.75000	04/20/12	50,000,000.00	50,000,000.00	50,040,130.00
<b>YANK1 Total</b>							<u>3,889,000,000.00</u>	<u>3,889,024,655.72</u>	<u>3,889,300,769.85</u>
<b>NTRD Total</b>							<u>25,294,715,000.00</u>	<u>25,341,442,190.79</u>	<u>25,391,578,972.98</u>
<b>NTRD Historical Cost</b>								<u>25,416,285,747.76</u>	
PSI	TRADE	NOTE	85260	USTN	1.25000	10/31/15	50,000,000.00	50,000,000.00	49,621,000.00
PSI	TRADE	NOTE	85281	USTN	1.25000	10/31/15	50,000,000.00	49,888,666.48	49,621,000.00
<b>NOTE Total</b>							<u>100,000,000.00</u>	<u>99,888,666.48</u>	<u>99,242,000.00</u>
<b>TRADE Total</b>							<u>100,000,000.00</u>	<u>99,888,666.48</u>	<u>99,242,000.00</u>
<b>TRADE Historical Cost</b>								<u>99,875,000.00</u>	
<b>PSI Totals</b>							<u><b>25,394,715,000.00</b></u>	<u><b>25,441,330,857.27</b></u>	<u><b>25,490,820,972.98</b></u>
<b>PSI Historical Cost</b>								<u><b>25,516,160,747.76</b></u>	

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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	11,091.83	11,091.83	11,091.83
SPI	GF	1TRD	16864	FLYING TRIANGLE 1ST TR	5.50000	01/01/14	39,918.64	39,918.64	39,918.64
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	101,666.45	101,666.45	101,666.45
SPI	GF	1TRD	12057	FLYING TRIANGLE LOAN	5.50000	04/01/17	88,363.16	88,363.16	88,363.16
<b>1TRD Total</b>							<b>503,540.08</b>	<b>503,540.08</b>	<b>503,540.08</b>
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND	5.00000	09/02/21	5,165,000.00	5,165,000.00	5,165,000.00
<b>LTBD Total</b>							<b>5,165,000.00</b>	<b>5,165,000.00</b>	<b>5,165,000.00</b>
<b>GF - GENERAL FUND Total</b>							<b>5,668,540.08</b>	<b>5,668,540.08</b>	<b>5,668,540.08</b>
SPI	MAST	BOND	18810	USTB	7.25000	05/15/16	85,000.00	86,069.43	107,843.75
<b>BOND Total</b>							<b>85,000.00</b>	<b>86,069.43</b>	<b>107,843.75</b>
<b>MAST - MGMT ATTORNEY SETTLEMENT TRUST Total</b>							<b>85,000.00</b>	<b>86,069.43</b>	<b>107,843.75</b>
SPI	SANIT	FFCB	82931	FFCB (CALLABLE)	2.77000	02/17/15	86,000.00	85,968.04	86,516.86
SPI	SANIT	FFCB	85624	FFCB (CALLABLE)	2.48000	12/21/15	1,134,000.00	1,134,000.00	1,146,927.60
<b>FFCB Total</b>							<b>1,220,000.00</b>	<b>1,219,968.04</b>	<b>1,233,444.46</b>
SPI	SANIT	MCSA	83985	FHLMC (CALLABLE)	2.00000	06/30/15	714,000.00	714,000.00	715,128.12
SPI	SANIT	MCSA	84725	FHLMC (CALLABLE)	1.35000	09/22/15	46,000.00	46,000.00	46,041.40
SPI	SANIT	MCSA	85626	FHLMC (CALLABLE)	2.00000	12/30/15	1,462,000.00	1,462,000.00	1,475,640.46
SPI	SANIT	MCSA	85985	FNMA (CALLABLE)	2.00000	02/17/16	932,000.00	932,000.00	936,063.52
SPI	SANIT	MCSA	86233	FNMA (CALLABLE)	2.25000	03/22/16	394,000.00	394,000.00	396,627.98
<b>MCSA Total</b>							<b>3,548,000.00</b>	<b>3,548,000.00</b>	<b>3,569,501.48</b>
SPI	SANIT	NOTE	69645	USTN	4.87500	07/31/11	1,000.00	999.95	1,007.93
<b>NOTE Total</b>							<b>1,000.00</b>	<b>999.95</b>	<b>1,007.93</b>
<b>SANIT - SANITATION DISTRICT Total</b>							<b>4,769,000.00</b>	<b>4,768,967.99</b>	<b>4,803,953.87</b>
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



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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0.00000	12/31/11	417,809.52	417,809.52	417,809.52
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

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	85022	S OF C LAIF	0.00000	12/31/11	51,349.76	51,349.76	51,349.76
SPI	SCAQM	CTDQ	85933	S OF C LAIF	0.00000	12/31/11	45,607.02	45,607.02	45,607.02
SPI	SCAQM	CTDQ	86695	S OF C LAIF	0.00000	12/31/11	49,487.01	49,487.01	49,487.01
<b>CTDQ Total</b>							<b>39,606,012.37</b>	<b>39,606,012.37</b>	<b>39,606,012.37</b>
<b>SCAQM - SOUTH COAST AIR QUALITY MGMT Total</b>							<b>39,606,012.37</b>	<b>39,606,012.37</b>	<b>39,606,012.37</b>
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

Los Angeles County Treasurer  
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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
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
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
SPI	SLIM	CTDQ	86696	S OF C LAIF	0.00000	12/31/11	12,561.86	12,561.86	12,561.86
<b>CTDQ Total</b>							<b>10,053,646.20</b>	<b>10,053,646.20</b>	<b>10,053,646.20</b>
<b>SLIM - SCHOOLS LINKED INSURANCE MGMT Total</b>							<b>10,053,646.20</b>	<b>10,053,646.20</b>	<b>10,053,646.20</b>
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

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

Los Angeles County Treasurer  
Treasurer Portfolio Compared to Market Value  
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Fund: Specific Purpose Investments  
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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
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
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
SPI	WASIA	CTDQ	86697	S OF C LAIF	0.00000	12/31/11	16,929.59	16,929.59	16,929.59
<b>CTDQ Total</b>							<b>13,549,268.72</b>	<b>13,549,268.72</b>	<b>13,549,268.72</b>
<b>WASIA - WHITTIER AREA SCHOOLS INSURANCE AUTH Total</b>							<b>13,549,268.72</b>	<b>13,549,268.72</b>	<b>13,549,268.72</b>
<b>SPI Totals</b>							<b>73,731,467.37</b>	<b>73,732,504.79</b>	<b>73,789,264.99</b>
<b>SPI Historical Cost</b>								<b>73,736,363.36</b>	

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 05/31/11  
TRUSTEE: DEUTSCHE BANK  
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
01/05/06	CALABASAS LANDFILL 2005	\$3,325,527.31
07/02/97	COUNTY OF LOS ANGELES - COMMERCIAL PAPER PROGRAM	20,718,219.88
03/13/08	LAC-CAL 2008, SERIES A	<u>1,001,043.17</u>
	DEUTSCHE BANK - TRUSTEE TOTAL	<u><u>\$25,044,790.36</u></u>

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 05/31/11  
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY  
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	C.I. 2658M	\$136,602.85
03/08/06	CCTSA TOBACCO BONDS 2006	55,837,552.03
12/11/96	CFD #2/CI 2656-M REF SERIES A & B	739,655.36
01/15/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	217,239.52
11/24/09	LAC-CAL 2009 SER A	<u>1,007,443.71</u>
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	<u><u>\$57,938,493.47</u></u>

LOS ANGELES COUNTY TREASURER  
 TRUSTEE & MANAGED FUNDS  
 AS OF 05/31/11  
 TRUSTEE: U.S. BANK  
 ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
12/01/98	DISNEY PROJECT (Partial Refund), 1998	\$4,181,227.08
02/09/93	DISNEY PROJECT, 1993	7,148,764.50
12/09/92	MASTER REFUNDING 1992 and 2002 S	513,900.00
04/29/02	MASTER REFUNDING 2002A	3,367,334.69
12/02/02	MASTER REFUNDING 2002B	1,784,524.53
03/02/05	MASTER REFUNDING 2005A	32,509,215.72
12/13/06	MASTER REFUNDING 2006 A & B	29,526,807.76
11/23/10	MULTIPLE CAPITAL FACILITIES PROJECT 1 A & B	565,677,546.32
10/01/94	PENSION OBLIGATION BONDS 1994 SER A, C & D	372,159,083.37
	U.S. BANK - TRUSTEE TOTAL	<u>\$1,016,868,403.97</u>



LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 05/31/11  
TRUSTEE: LOS ANGELES COUNTY  
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	LOS ANGELES COMMUNITY COLLEGE (LACC) SPECIAL SAFEKEEPING (KNOX-KEENE)	\$139,000.00 \$301,717.54
	TREASURER TOTAL	<u>\$440,717.54</u>

ISSUE DATE	FUND TITLE	FUND BALANCE
ALLIANCE OF SCHOOLS COOPERATIVE INSURANCE PROGRAM		
	INVESTMENTS	\$136,380,000.00
	CASH AND EQUIVALENTS	<u>84,469.72</u>
	PFM - TRUSTEE TOTAL	<u><u>\$136,464,469.72</u></u>

Los Angeles County Treasurer  
Floating Rate Securities - NTRD PSI Non-Trading  
As of 05/31/11  
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
<u>CORPORATE AND AGENCY ISSUED-</u>						
CNFL -						
83923	ROYAL BK OF CANADA NY FRN	0.31	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	0.33	08/15/11	5,000,000.00	4,946,052.94	Cpn rate=Qtrly US\$LIBOR+7bp. Issued under Global MTN Program.
80610	GE CAPITAL CORP FRN	0.33	08/15/11	15,000,000.00	14,857,720.59	Cpn rate=Qtrly US\$LIBOR+7bp. Issued under Global MTN Program.
84432	TOYOTA MOTOR CREDIT CORP FRN	0.49	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	0.41	11/15/12	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+15bp. Issued under MTN Program. Series B.
<b>CNFL Totals</b>				<b>170,000,000.00</b>	<b>169,803,773.53</b>	
CNFM -						
85584	WESTPAC BANKING CORP NY FRN	0.27	12/13/11	50,000,000.00	50,001,339.62	Cpn rate=Monthly US\$LIBOR+7.5bp. Iss'd under YCD Program.
85585	WESTPAC BANKING CORP NY FRN	0.27	12/13/11	50,000,000.00	50,001,339.62	Cpn rate=Monthly US\$LIBOR+7.5bp. Iss'd under YCD Program.
<b>CNFM Totals</b>				<b>100,000,000.00</b>	<b>100,002,679.24</b>	
<b>CORPORATE AND AGENCY ISSUED TOTAL</b>				<b>270,000,000.00</b>	<b>269,806,452.77</b>	
<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	
86248	LACCAL BANS	0.65	06/30/13	5,000,000.00	5,000,000.00	
86249	LACCAL BANS	0.65	06/30/13	7,000,000.00	7,000,000.00	
86858	LACCAL BANS	0.51	06/30/13	7,000,000.00	7,000,000.00	
<b>BAN Totals</b>				<b>69,000,000.00</b>	<b>69,000,000.00</b>	
<b>LOS ANGELES COUNTY ISSUED TOTAL</b>				<b>69,000,000.00</b>	<b>69,000,000.00</b>	
<b>NTRD - PSI NON-TRADING Total</b>				<b>339,000,000.00</b>	<b>338,806,452.77</b>	

LOS ANGELES COUNTY TREASURER  
BOND ANTICIPATION NOTES AND LACCAL  
AS OF 05/31/11  
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%
86248	LACCAL	03/04/11	5,000,000.00	0.651%
86249	LACCAL	03/04/11	7,000,000.00	0.651%
86858	LACCAL	05/10/11	7,000,000.00	0.510%
			<u>\$ 69,000,000.00</u>	

**Los Angeles County Treasurer**  
**Inventory Report - Totals Section**  
**Security Type Grouping - Cost & Wtd Avg Days To Maturity**  
**As of May 31, 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	4,089,024,655.72	36.49	DAYS	0.00	0.00	DAYS
EURO CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
BANKERS ACCEPTANCE	40,502,625.49	45.43	DAYS	0.00	0.00	DAYS
COMMERCIAL PAPER	7,256,915,913.94	20.03	DAYS	0.00	0.00	DAYS
GOVERNMENTS	1,684,516,330.12	329.09	DAYS	99,888,666.48	1,614.00	DAYS
AGENCIES	11,516,635,485.15	1,130.71	DAYS	0.00	0.00	DAYS
MUNICIPALS	69,000,000.00	681.65	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	684,847,180.37	216.93	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
<b>TOTAL</b>	<b>\$25,341,442,190.79</b>	<b>555.15</b>	<b>DAYS</b>	<b>\$99,888,666.48</b>	<b>1,614.00</b>	<b>DAYS</b>

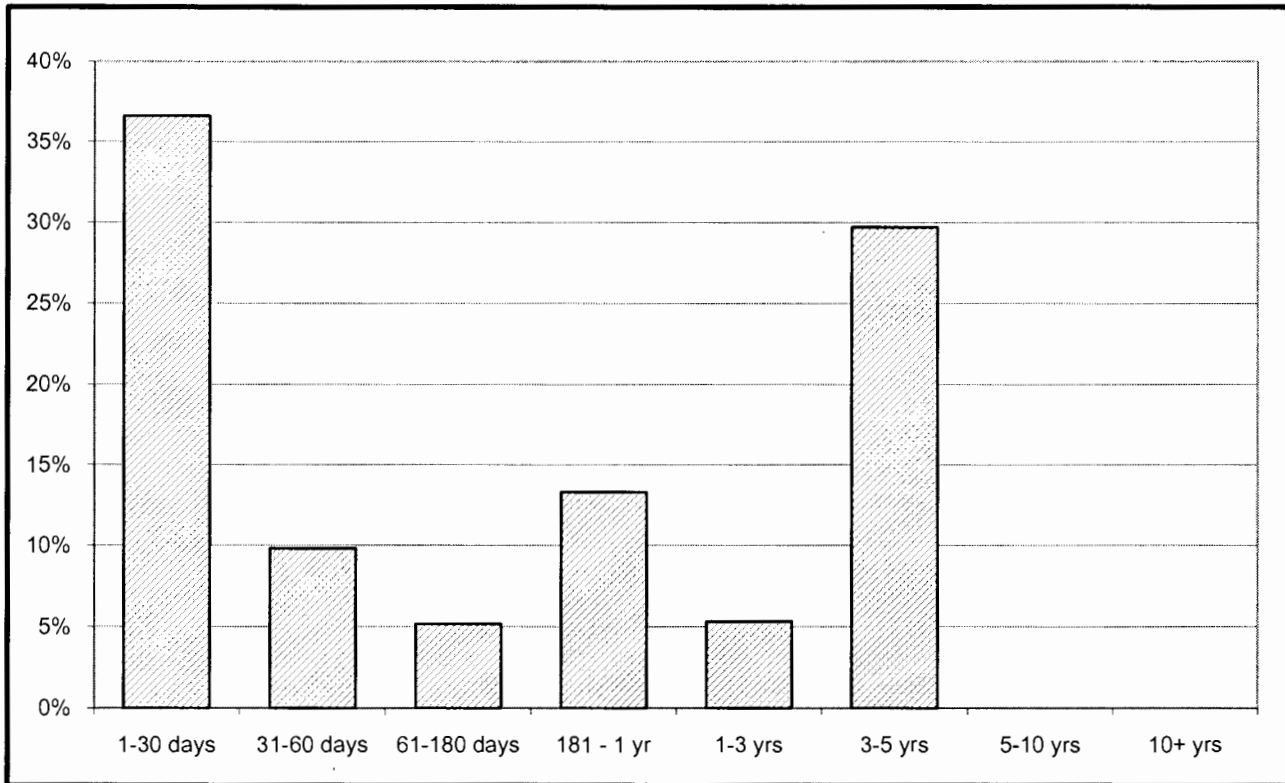
Los Angeles County Treasurer  
Inventory Report - Totals Section  
Maturity Range Grouping  
As of May 31, 2011  
Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
<b>PSI - NTRD/TRD</b>							
1 to 30 Days	06/01/11 - 06/30/11	9,312,763,000.00	36.67	36.67	9,312,516,164.07	36.61	36.61
31 to 60 Days	07/01/11 - 07/30/11	2,501,175,000.00	9.85	46.52	2,501,488,629.81	9.83	46.44
61 to 90 Days	07/31/11 - 08/29/11	438,570,000.00	1.73	48.25	440,062,361.97	1.73	48.17
91 to 120 Days	08/30/11 - 09/28/11	663,712,000.00	2.61	50.86	663,895,848.41	2.61	50.78
121 to 180 Days	09/29/11 - 11/27/11	213,080,000.00	0.84	51.70	213,384,866.69	0.84	51.62
181 to 270 Days	11/28/11 - 02/25/12	1,835,328,000.00	7.23	58.93	1,845,755,719.81	7.25	58.87
271 to 365 Days	02/26/12 - 05/30/12	1,536,706,000.00	6.05	64.98	1,542,250,340.49	6.06	64.93
1 to 1.5 YEARS	05/31/12 - 11/28/12	305,410,000.00	1.20	66.18	308,559,283.34	1.21	66.14
1.5 to 2 YEARS	11/29/12 - 05/30/13	316,940,000.00	1.25	67.43	323,330,856.51	1.27	67.41
2 to 3 YEARS	05/31/13 - 05/31/14	701,838,000.00	2.76	70.19	725,543,103.02	2.85	70.26
3 to 4 YEARS	05/31/14 - 05/31/15	645,985,000.00	2.55	72.74	652,084,684.42	2.57	72.83
4 to 5 YEARS	05/31/15 - 05/31/16	6,923,208,000.00	27.26	100.00	6,912,458,998.73	27.17	100.00
<b>Portfolio Total:</b>		<b>\$25,394,715,000.00</b>			<b>\$25,441,330,857.27</b>		
<b>GF</b>							
1 to 1.5 YEARS	05/31/12 - 11/28/12	11,091.83	0.20	0.20	11,091.83	0.20	0.20
2 to 3 YEARS	05/31/13 - 05/31/14	302,418.64	5.33	5.53	302,418.64	5.33	5.53
3 to 4 YEARS	05/31/14 - 05/31/15	101,666.45	1.79	7.32	101,666.45	1.79	7.32
5 to 10 YEARS	05/31/16 - 05/31/21	88,363.16	1.56	8.88	88,363.16	1.56	8.88
10 + YEARS	05/31/21 - 05/31/61	5,165,000.00	91.12	100.00	5,165,000.00	91.12	100.00
<b>Portfolio Total:</b>		<b>\$5,668,540.08</b>			<b>\$5,668,540.08</b>		
<b>MAST</b>							
4 to 5 YEARS	05/31/15 - 05/31/16	85,000.00	100.00	100.00	86,069.43	100.00	100.00
<b>Portfolio Total:</b>		<b>\$85,000.00</b>			<b>\$86,069.43</b>		
<b>SANIT</b>							
61 to 90 Days	07/31/11 - 08/29/11	1,000.00	0.02	0.02	999.95	0.02	0.02
3 to 4 YEARS	05/31/14 - 05/31/15	86,000.00	1.80	1.82	85,968.04	1.80	1.82
4 to 5 YEARS	05/31/15 - 05/31/16	4,682,000.00	98.18	100.00	4,682,000.00	98.18	100.00
<b>Portfolio Total:</b>		<b>\$4,769,000.00</b>			<b>\$4,768,967.99</b>		
<b>SCAQM</b>							
181 to 270 Days	11/28/11 - 02/25/12	39,606,012.37	100.00	100.00	39,606,012.37	100.00	100.00
<b>Portfolio Total:</b>		<b>\$39,606,012.37</b>			<b>\$39,606,012.37</b>		

Los Angeles County Treasurer  
 Inventory Report - Totals Section  
 Maturity Range Grouping  
 As of May 31, 2011  
 Attachment XV

<b>Maturity Range</b>	<b>Date Range</b>	<b>Par Amount</b>	<b>%</b>	<b>Cum. %</b>	<b>Amortized Cost</b>	<b>%</b>	<b>Cum. %</b>
<b>SLIM</b>							
181 to 270 Days	11/28/11 - 02/25/12	<u>10,053,646.20</u>	100.00	100.00	<u>10,053,646.20</u>	100.00	100.00
<b>Portfolio Total:</b>		<b>\$10,053,646.20</b>			<b>\$10,053,646.20</b>		
<b>WASIA</b>							
181 to 270 Days	11/28/11 - 02/25/12	<u>13,549,268.72</u>	100.00	100.00	<u>13,549,268.72</u>	100.00	100.00
<b>Portfolio Total:</b>		<b>\$13,549,268.72</b>			<b>\$13,549,268.72</b>		

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



<u>L.A.C. INVESTMENT POOL</u>		
	<u>In Thousands</u>	<u>%</u>
1 - 30 days	\$ 9,312,516	36.61%
31 - 60 days	2,501,489	9.83%
61 - 180 days	1,317,343	5.18%
181 - 1 yr	3,388,006	13.31%
1 - 3 yrs	1,357,433	5.34%
3 - 5 yrs	7,564,544	29.73%
5 - 10 yrs	-	0.00%
10+ yrs	-	0.00%
	<u>\$ 25,441,331</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 05/31/11  
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	\$10,053,646.20
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,606,012.37
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	<u>13,549,268.72</u>
	LAIF TOTAL	<u><u>\$63,208,927.29</u></u>

## POOLED MONEY INVESTMENT ACCOUNT

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

	APRIL 2011	APRIL 2010	CHANGE
Average Daily Portfolio	\$ 66,329,767	\$ 70,946,295	\$ -4,616,528
Accrued Earnings	\$ 32,046	\$ 34,290	\$ -2,244
Effective Yield	0.588 %	0.588 %	0 %
Average Life-Month End (In Days)	175	190	-15
Total Security Transactions			
Amount	\$ 22,200,718	\$ 20,916,243	\$ +1,284,475
Number	448	426	+22
Total Time Deposit Transactions			
Amount	\$ 3,354,500	\$ 4,558,280	\$ -1,203,780
Number	147	207	-60
Average Workday Investment Activity	\$ 1,216,915	\$ 1,157,933	\$ +58,982
Prescribed Demand Account Balances For Services	\$ 1,713,397	\$ 1,487,072	\$ +226,325

**BILL LOCKYER  
 TREASURER  
 STATE OF CALIFORNIA**

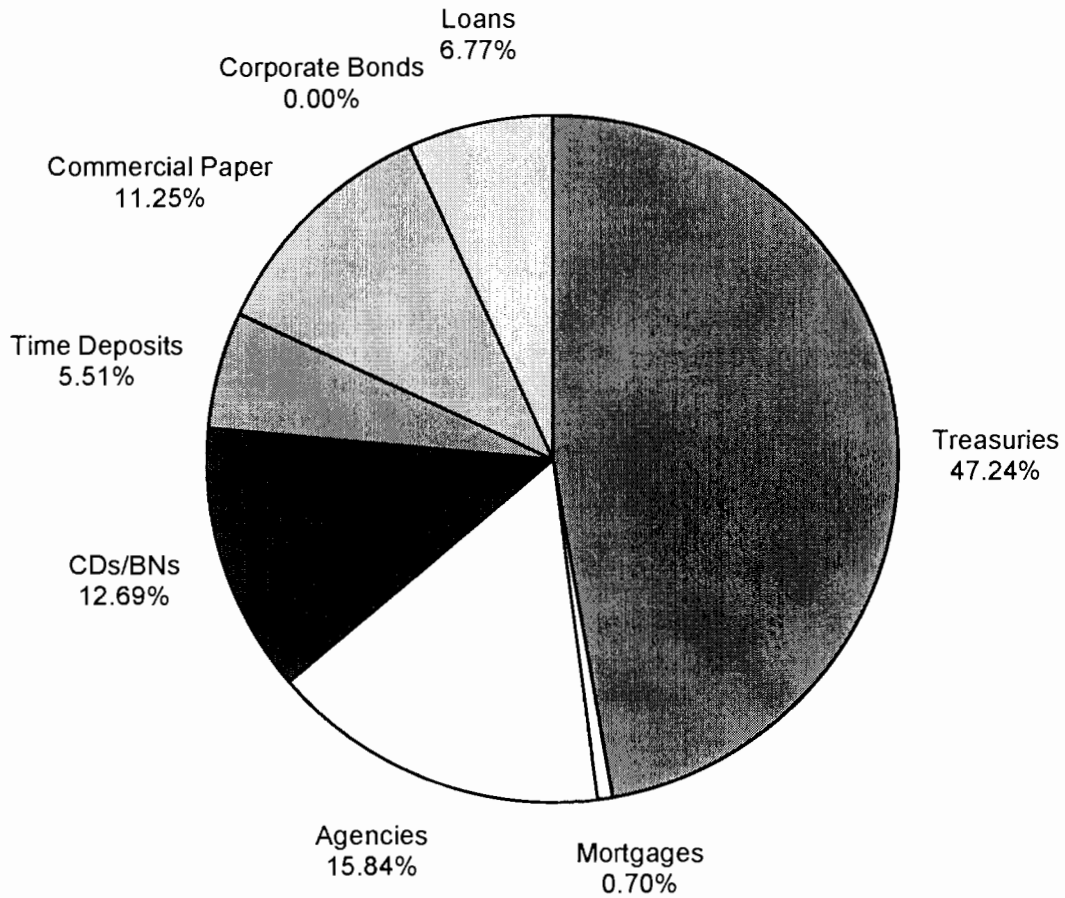
**INVESTMENT DIVISION SELECTED INVESTMENT DATA  
 ANALYSIS OF THE POOLED MONEY INVESTMENT ACCOUNT PORTFOLIO  
 (000 OMITTED)**

<u>TYPE OF SECURITY</u>	APRIL 30, 2011			<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
	<u>AMOUNT</u>	<u>PERCENT OF PORTFOLIO</u>		
<b>Government</b>				
Bills	\$ 26,481,083	37.81		+0.62
Bonds	0	0.00		
Notes	6,602,055	9.43		-1.68
Strips	0	0.00		
<b>Total Government</b>	<b>\$ 33,083,138</b>	<b>47.24</b>		<b>-1.06</b>
<b>Federal Agency Debentures</b>	<b>\$ 2,114,586</b>	<b>3.02</b>		<b>-0.08</b>
Certificates of Deposit	8,234,998	11.76		+2.00
Bank Notes	650,000	0.93		-0.03
Bankers' Acceptances	0	0.00		0
Repurchases	0	0.00		0
Federal Agency Discount Notes	8,676,516	12.39		-0.30
Time Deposits	3,863,140	5.51		-0.05
GNMAs	51	0.00		0
Commercial Paper	7,876,053	11.25		+1.55
FHLMC/Remics	489,775	0.70		-0.04
Corporate Bonds	0	0.00		0
AB 55 Loans	343,537	0.49		-0.01
GF Loans	4,398,300	6.28		-1.97
NOW Accounts	0	0.00		0
Other	300,000	0.43		-0.01
Reversed Repurchases	0	0.00		0
<b>Total (All Types)</b>	<b>\$ 70,030,094</b>	<b>100.00</b>		

**INVESTMENT ACTIVITY**

	APRIL 2011		MARCH 2011	
	<u>NUMBER</u>	<u>AMOUNT</u>	<u>NUMBER</u>	<u>AMOUNT</u>
Pooled Money	448	\$ 22,200,718	550	\$ 27,241,149
Other	9	30,352	14	804,876
Time Deposits	147	3,354,500	126	2,512,000
<b>Totals</b>	<b>604</b>	<b>\$ 25,585,570</b>	<b>690</b>	<b>\$ 30,558,025</b>
PMIA Monthly Average Effective Yield	0.588		0.500	
Year to Date Yield Last Day of Month	0.508		0.499	

# Pooled Money Investment Account Portfolio Composition \$70 Billion 04/30/11



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>	
04/01/11 REDEMPTIONS									
CP		SOC GEN	04/01/11	0.170	50,000	9	2,125.00	0.172	
CP		SOC GEN	04/01/11	0.170	50,000	9	2,125.00	0.172	
CP		SOC GEN	04/01/11	0.210	50,000	18	5,250.00	0.213	
CP		SOC GEN	04/01/11	0.210	50,000	18	5,250.00	0.213	
CP		SOC GEN	04/01/11	0.210	50,000	18	5,250.00	0.213	
CP		SOC GEN	04/01/11	0.210	50,000	18	5,250.00	0.213	
CP		BNP FIN	04/01/11	0.220	50,000	22	6,722.22	0.223	
CP		BNP FIN	04/01/11	0.220	50,000	22	6,722.22	0.223	
CP		BNP FIN	04/01/11	0.220	50,000	22	6,722.22	0.223	
CP		BNP FIN	04/01/11	0.220	50,000	22	6,722.22	0.223	
CP		BNP FIN	04/01/11	0.220	50,000	22	6,722.22	0.223	
CP		BNP FIN	04/01/11	0.220	50,000	22	6,722.22	0.223	
CP		CITIFUND	04/01/11	0.230	50,000	38	12,138.89	0.233	
CP		BNP FIN	04/01/11	0.280	50,000	59	22,944.44	0.284	
CP		BNP FIN	04/01/11	0.280	50,000	59	22,944.44	0.284	
CP		BNP FIN	04/01/11	0.320	50,000	71	31,555.56	0.325	
CP		BNP FIN	04/01/11	0.320	50,000	71	31,555.56	0.325	
CP		BNP FIN	04/01/11	0.320	50,000	71	31,555.56	0.325	
CP		BNP FIN	04/01/11	0.320	50,000	71	31,555.56	0.325	
CP		BNP FIN	04/01/11	0.320	50,000	71	31,555.56	0.325	
CP		SOC GEN	04/01/11	0.350	50,000	71	34,513.89	0.355	
CP		SOC GEN	04/01/11	0.350	50,000	71	34,513.89	0.355	
CP		SOC GEN	04/01/11	0.350	50,000	71	34,513.89	0.355	
CP		SOC GEN	04/01/11	0.350	50,000	71	34,513.89	0.355	
CP		SOC GEN	04/01/11	0.350	50,000	71	34,513.89	0.355	
CP		SOC GEN	04/01/11	0.350	50,000	71	34,513.89	0.355	
CP		BOFA	04/01/11	0.300	50,000	92	38,333.33	0.304	
CP		BOFA	04/01/11	0.300	50,000	92	38,333.33	0.304	
CP		BOFA	04/01/11	0.300	50,000	92	38,333.33	0.304	
CP		BOFA	04/01/11	0.300	50,000	92	38,333.33	0.304	
CP		BOFA	04/01/11	0.300	50,000	92	38,333.33	0.304	
CP		BOFA	04/01/11	0.300	50,000	92	38,333.33	0.304	
YCD		MONTREAL	0.200%	04/01/11	0.200	50,000	16	4,444.44	0.203
YCD		MONTREAL	0.200%	04/01/11	0.200	50,000	16	4,444.44	0.203
YCD		MONTREAL	0.200%	04/01/11	0.200	50,000	16	4,444.44	0.203
YCD		MONTREAL	0.200%	04/01/11	0.200	50,000	16	4,444.44	0.203
YCD		SOC GEN	0.250%	04/01/11	0.250	25,000	28	4,861.11	0.253
YCD		SOC GEN	0.250%	04/01/11	0.250	50,000	28	9,722.22	0.253
YCD		SOC GEN	0.250%	04/01/11	0.250	50,000	28	9,722.22	0.253
YCD		NORINCHUK	0.280%	04/01/11	0.275	50,000	32	12,222.17	0.279
YCD		NORINCHUK	0.280%	04/01/11	0.275	50,000	32	12,222.17	0.279
YCD		NORINCHUK	0.280%	04/01/11	0.275	50,000	32	12,222.17	0.279
YCD		NORINCHUK	0.280%	04/01/11	0.275	50,000	32	12,222.17	0.279
YCD		TOKYO-MIT	0.240%	04/01/11	0.240	50,000	35	11,666.67	0.243
YCD		TOKYO-MIT	0.240%	04/01/11	0.240	50,000	35	11,666.67	0.243
YCD		TOKYO-MIT	0.240%	04/01/11	0.240	50,000	36	12,000.00	0.243
YCD		TOKYO-MIT	0.240%	04/01/11	0.240	50,000	36	12,000.00	0.243
YCD		SE BANKEN	0.240%	04/01/11	0.245	50,000	36	12,249.94	0.248
YCD		SE BANKEN	0.240%	04/01/11	0.245	50,000	36	12,249.94	0.248

**ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>MATURITY</u>	<u>TRANS</u>	<u>PAR</u>	<u>DAYS</u>	<u>AMOUNT</u>	<u>EFFECTIVE</u>	
			<u>DATE</u>	<u>YIELD</u>	<u>(000)</u>	<u>HELD</u>	<u>EARNED</u>	<u>YIELD</u>	
<b>04/01/11 REDEMPTIONS (Continued)</b>									
YCD		SE BANKEN	0.240%	04/01/11	0.245	50,000	36	12,249.94	0.248
YCD		SE BANKEN	0.240%	04/01/11	0.245	50,000	36	12,249.94	0.248
YCD		SOC GEN	0.305%	04/01/11	0.300	50,000	36	15,000.07	0.304
YCD		SOC GEN	0.305%	04/01/11	0.300	50,000	36	15,000.07	0.304
YCD		SOC GEN	0.305%	04/01/11	0.300	50,000	36	15,000.07	0.304
YCD		SOC GEN	0.305%	04/01/11	0.300	50,000	36	15,000.07	0.304
YCD		BNP	0.260%	04/01/11	0.260	50,000	52	18,777.78	0.264
YCD		BNP	0.260%	04/01/11	0.260	50,000	52	18,777.78	0.264
YCD		SE BANKEN	0.310%	04/01/11	0.310	50,000	78	33,583.33	0.314
YCD		SE BANKEN	0.310%	04/01/11	0.310	50,000	78	33,583.33	0.314
YCD		SE BANKEN	0.310%	04/01/11	0.310	50,000	78	33,583.33	0.314
YCD		SE BANKEN	0.310%	04/01/11	0.310	50,000	78	33,583.33	0.314

**04/01/11 NO PURCHASES**

**04/04/11 REDEMPTIONS**

CP		BNP FIN		04/04/11	0.150	50,000	6	1,250.00	0.152
CP		BNP FIN		04/04/11	0.150	50,000	6	1,250.00	0.152
CP		BNP FIN		04/04/11	0.150	50,000	6	1,250.00	0.152
CP		BNP FIN		04/04/11	0.150	50,000	6	1,250.00	0.152
CP		BNP FIN		04/04/11	0.240	50,000	39	13,000.00	0.243
CP		BNP FIN		04/04/11	0.240	50,000	39	13,000.00	0.243
CP		BNP FIN		04/04/11	0.240	50,000	39	13,000.00	0.243
CP		BNP FIN		04/04/11	0.240	50,000	39	13,000.00	0.243
CP		BNP FIN		04/04/11	0.240	50,000	39	13,000.00	0.243
CP		BNP FIN		04/04/11	0.240	50,000	39	13,000.00	0.243
CP		TOYOTA		04/04/11	0.220	50,000	46	14,055.56	0.223
CP		TOYOTA		04/04/11	0.220	50,000	46	14,055.56	0.223
CP		TOYOTA		04/04/11	0.220	50,000	46	14,055.56	0.223
CP		TOYOTA		04/04/11	0.220	50,000	46	14,055.56	0.223
CP		BARTON		04/04/11	0.250	50,000	63	21,875.00	0.254

**04/04/11 PURCHASES**

YCD		SCOTIA	0.230%	06/28/11	0.230	50,000			
YCD		SCOTIA	0.230%	06/28/11	0.230	50,000			
YCD		SVENSKA	0.240%	06/28/11	0.240	50,000			
YCD		SVENSKA	0.240%	06/28/11	0.240	50,000			
YCD		BNP	0.260%	06/28/11	0.260	50,000			
YCD		BNP	0.260%	06/28/11	0.260	50,000			

**04/05/11 REDEMPTIONS**

CP		BNP FIN		04/05/11	0.150	50,000	7	1,458.33	0.152
CP		BNP FIN		04/05/11	0.150	50,000	7	1,458.33	0.152
YCD		SOC GEN	0.180%	04/05/11	0.180	50,000	13	3,250.00	0.183
YCD		SOC GEN	0.180%	04/05/11	0.180	50,000	13	3,250.00	0.183
YCD		SOC GEN	0.180%	04/05/11	0.180	50,000	13	3,250.00	0.183

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/ 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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04/05/11 PURCHASES

CP		BOFA	06/13/11	0.220	50,000			
CP		BARTON	06/13/11	0.230	25,000			
YCD		STNDRD CH	06/28/11	0.260%	50,000			
YCD		STNDRD CH	06/28/11	0.260%	50,000			

04/06/11 NO REDEMPTIONS

04/06/11 PURCHASES

CP		BOFA	05/25/11	0.210	50,000			
CP		BNP FIN	06/28/11	0.260	50,000			
CP		BNP FIN	06/28/11	0.260	50,000			

04/07/11 REDEMPTIONS

TR	BILL		04/07/11	0.375	50,000	339	176,562.50	0.382
TR	BILL		04/07/11	0.375	50,000	339	176,562.50	0.382
TR	BILL		04/07/11	0.375	50,000	339	176,562.50	0.382
TR	BILL		04/07/11	0.375	50,000	339	176,562.50	0.382
TR	BILL		04/07/11	0.375	50,000	339	176,562.50	0.382
TR	BILL		04/07/11	0.375	50,000	339	176,562.50	0.382
TR	BILL		04/07/11	0.375	50,000	339	176,562.50	0.382
TR	BILL		04/07/11	0.375	50,000	339	176,562.50	0.382
TR	BILL		04/07/11	0.375	50,000	339	176,562.50	0.382
TR	BILL		04/07/11	0.375	50,000	339	176,562.50	0.382
TR	BILL		04/07/11	0.375	50,000	339	176,562.50	0.382
TR	BILL		04/07/11	0.375	50,000	339	176,562.50	0.382
TR	BILL		04/07/11	0.375	50,000	339	176,562.50	0.382
TR	BILL		04/07/11	0.375	50,000	339	176,562.50	0.382
TR	BILL		04/07/11	0.370	50,000	342	175,750.00	0.376
TR	BILL		04/07/11	0.370	50,000	342	175,750.00	0.376
TR	BILL		04/07/11	0.425	50,000	349	206,006.94	0.433
TR	BILL		04/07/11	0.425	50,000	349	206,006.94	0.433
TR	BILL		04/07/11	0.390	50,000	350	189,583.33	0.397
TR	BILL		04/07/11	0.390	50,000	350	189,583.33	0.397
TR	BILL		04/07/11	0.390	50,000	350	189,583.33	0.397
TR	BILL		04/07/11	0.390	50,000	350	189,583.33	0.397
TR	BILL		04/07/11	0.390	50,000	350	189,583.33	0.397
TR	BILL		04/07/11	0.390	50,000	350	189,583.33	0.397
TR	BILL		04/07/11	0.390	50,000	350	189,583.33	0.397
TR	BILL		04/07/11	0.390	50,000	350	189,583.33	0.397
TR	BILL		04/07/11	0.390	50,000	350	189,583.33	0.397
TR	BILL		04/07/11	0.390	50,000	350	189,583.33	0.397
TR	BILL		04/07/11	0.390	50,000	350	189,583.33	0.397
TR	BILL		04/07/11	0.423	50,000	357	209,489.58	0.430
TR	BILL		04/07/11	0.423	50,000	357	209,489.58	0.430
TR	BILL		04/07/11	0.423	50,000	357	209,489.58	0.430
TR	BILL		04/07/11	0.423	50,000	357	209,489.58	0.430
TR	BILL		04/07/11	0.423	50,000	357	209,489.58	0.430
TR	BILL		04/07/11	0.423	50,000	357	209,489.58	0.430
TR	BILL		04/07/11	0.423	50,000	357	209,489.58	0.430
TR	BILL		04/07/11	0.423	50,000	357	209,489.58	0.430
TR	BILL		04/07/11	0.423	50,000	357	209,489.58	0.430

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>
<b>04/07/11 REDEMPTIONS (Continued)</b>								
TR	BILL		04/07/11	0.425	50,000	357	210,729.17	0.433
TR	BILL		04/07/11	0.425	50,000	357	210,729.17	0.433
TR	BILL		04/07/11	0.425	50,000	357	210,729.17	0.433
TR	BILL		04/07/11	0.425	50,000	357	210,729.17	0.433
TR	BILL		04/07/11	0.425	50,000	357	210,729.17	0.433
TR	BILL		04/07/11	0.425	50,000	357	210,729.17	0.433
TR	BILL		04/07/11	0.425	50,000	357	210,729.17	0.433
TR	BILL		04/07/11	0.425	50,000	357	210,729.17	0.433
TR	BILL		04/07/11	0.428	50,000	357	211,968.75	0.435
TR	BILL		04/07/11	0.428	50,000	357	211,968.75	0.435
TR	BILL		04/07/11	0.428	50,000	357	211,968.75	0.435
TR	BILL		04/07/11	0.438	50,000	357	216,927.08	0.446
TR	BILL		04/07/11	0.438	50,000	357	216,927.08	0.446
TR	BILL		04/07/11	0.438	50,000	357	216,927.08	0.446
TR	BILL		04/07/11	0.438	50,000	357	216,927.08	0.446
TR	BILL		04/07/11	0.435	50,000	364	219,916.67	0.443
TR	BILL		04/07/11	0.435	50,000	364	219,916.67	0.443
TR	BILL		04/07/11	0.435	50,000	364	219,916.67	0.443
TR	BILL		04/07/11	0.435	50,000	364	219,916.67	0.443
TR	BILL		04/07/11	0.435	50,000	364	219,916.67	0.443
TR	BILL		04/07/11	0.435	50,000	364	219,916.67	0.443
TR	BILL		04/07/11	0.435	50,000	364	219,916.67	0.443
TR	BILL		04/07/11	0.435	50,000	364	219,916.67	0.443
TR	BILL		04/07/11	0.435	50,000	364	219,916.67	0.443
TR	BILL		04/07/11	0.435	50,000	364	219,916.67	0.443
TR	BILL		04/07/11	0.435	50,000	364	219,916.67	0.443
TR	BILL		04/07/11	0.435	50,000	364	219,916.67	0.443
TR	BILL		04/07/11	0.435	50,000	364	219,916.67	0.443
TR	BILL		04/07/11	0.435	50,000	364	219,916.67	0.443

04/07/11 PURCHASES

CP	CITIFUND		05/09/11	0.180	50,000			
CP	CITIFUND		05/09/11	0.180	50,000			
CP	CITIFUND		05/09/11	0.180	50,000			
CP	SOC GEN		06/08/11	0.235	50,000			
CP	SOC GEN		06/08/11	0.235	50,000			
TR	BILL		04/05/12	0.265	50,000			
TR	BILL		04/05/12	0.265	50,000			
TR	BILL		04/05/12	0.265	50,000			
TR	BILL		04/05/12	0.265	50,000			
TR	BILL		04/05/12	0.265	50,000			
TR	BILL		04/05/12	0.265	50,000			
TR	BILL		04/05/12	0.265	50,000			
TR	BILL		04/05/12	0.265	50,000			
TR	BILL		04/05/12	0.280	50,000			
TR	BILL		04/05/12	0.280	50,000			
TR	BILL		04/05/12	0.280	50,000			
TR	BILL		04/05/12	0.280	50,000			
YCD	SE BANKEN	0.290%	06/28/11	0.290	50,000			
YCD	SE BANKEN	0.290%	06/28/11	0.290	50,000			



**ACCOUNT**

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

**04/08/11 REDEMPTIONS**

YCD	SCOTIA	0.160%	04/08/11	0.160	50,000	16	3,555.56	0.162
YCD	SCOTIA	0.160%	04/08/11	0.160	50,000	16	3,555.56	0.162
YCD	SCOTIA	0.160%	04/08/11	0.160	50,000	16	3,555.56	0.162

**04/08/11 NO PURCHASES**

**04/11/11 REDEMPTIONS**

CP	SOC GEN		04/11/11	0.240	50,000	32	10,666.67	0.243
CP	SOC GEN		04/11/11	0.240	50,000	32	10,666.67	0.243
CP	SOC GEN		04/11/11	0.240	50,000	32	10,666.67	0.243
CP	SOC GEN		04/11/11	0.240	50,000	32	10,666.67	0.243

**04/11/11 PURCHASES**

TR	BILL		04/05/12	0.248	50,000			
TR	BILL		04/05/12	0.248	50,000			
TR	BILL		04/05/12	0.248	50,000			
TR	BILL		04/05/12	0.248	50,000			
TR	BILL		04/05/12	0.248	50,000			
TR	BILL		04/05/12	0.248	50,000			
YCD	STNDRD CH	0.210%	05/25/11	0.210	50,000			
YCD	STNDRD CH	0.210%	05/25/11	0.210	50,000			
YCD	SOC GEN	0.260%	06/28/11	0.260	50,000			
YCD	SOC GEN	0.260%	06/28/11	0.260	50,000			

**04/12/11 NO REDEMPTIONS**

**04/12/11 PURCHASES**

TR	BILL		04/05/12	0.238	50,000			
TR	BILL		04/05/12	0.238	50,000			
TR	BILL		04/05/12	0.238	50,000			

**04/13/11 REDEMPTIONS**

CP	SOC GEN		04/13/11	0.240	50,000	34	11,333.33	0.243
CP	SOC GEN		04/13/11	0.240	50,000	34	11,333.33	0.243

**04/13/11 NO PURCHASES**

**04/14/11 NO REDEMPTIONS**

**04/14/11 PURCHASES**

CP	BARTON		05/10/11	0.170	45,000			
CP	BARTON		05/10/11	0.170	50,000			
TR	BILL		04/05/12	0.220	50,000			
TR	BILL		04/05/12	0.220	50,000			
TR	BILL		04/05/12	0.220	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>
<b>04/14/11 PURCHASES (Continued)</b>								
	TR	BILL	04/05/12	0.220	50,000			
	TR	BILL	04/05/12	0.223	50,000			
	TR	BILL	04/05/12	0.223	50,000			
	TR	BILL	04/05/12	0.230	50,000			
	TR	BILL	04/05/12	0.230	50,000			
	TR	BILL	04/05/12	0.230	50,000			
	TR	BILL	04/05/12	0.230	50,000			
	YCD	BARCLAYS	0.200%	06/28/11	0.200	50,000		
	YCD	BARCLAYS	0.200%	06/28/11	0.200	50,000		
	YCD	CIBC	0.190%	07/27/11	0.190	50,000		
	YCD	CIBC	0.190%	07/27/11	0.190	50,000		
	YCD	BARCLAYS	0.230%	07/27/11	0.230	50,000		
	YCD	BARCLAYS	0.230%	07/27/11	0.230	50,000		
	YCD	RABOBANK	0.230%	08/29/11	0.230	50,000		
	YCD	RABOBANK	0.230%	08/29/11	0.230	50,000		

**04/15/11 NO REDEMPTIONS**

**04/15/11 PURCHASES**

	CP	GE CO	05/25/11	0.140	50,000			
	CP	GE CO	05/25/11	0.140	50,000			
	CP	GE CO	05/25/11	0.140	50,000			
	CP	GE CO	05/25/11	0.140	50,000			
	CP	CITIFUND	07/01/11	0.190	50,000			
	CP	CITIFUND	07/01/11	0.190	50,000			
	CP	BNP FIN	07/27/11	0.250	50,000			
	CP	BNP FIN	07/27/11	0.250	50,000			
	CP	BNP FIN	07/27/11	0.250	50,000			
	CP	BNP FIN	07/27/11	0.250	50,000			
	CP	CITIFUND	08/01/11	0.220	50,000			
	CP	CITIFUND	08/01/11	0.220	50,000			
	YCD	SOC GEN	0.240%	06/28/11	0.240	50,000		
	YCD	SOC GEN	0.240%	06/28/11	0.240	50,000		
	YCD	SOC GEN	0.240%	06/28/11	0.240	50,000		
	YCD	SOC GEN	0.240%	06/28/11	0.240	50,000		
	YCD	SE BANKEN	0.285%	07/15/11	0.285	50,000		
	YCD	SE BANKEN	0.285%	07/15/11	0.285	50,000		
	YCD	SE BANKEN	0.285%	07/15/11	0.285	50,000		
	YCD	SE BANKEN	0.285%	07/15/11	0.285	50,000		
	YCD	SOC GEN	0.270%	07/27/11	0.270	50,000		
	YCD	SOC GEN	0.270%	07/27/11	0.270	50,000		
	YCD	SOC GEN	0.270%	07/27/11	0.270	50,000		
	YCD	SOC GEN	0.270%	07/27/11	0.270	50,000		
	YCD	TORONTO	0.210%	09/30/11	0.210	25,000		
	YCD	TORONTO	0.210%	09/30/11	0.210	50,000		
	YCD	TORONTO	0.210%	09/30/11	0.210	50,000		
	YCD	TORONTO	0.210%	09/30/11	0.210	50,000		

**04/18/11 NO REDEMPTIONS**

**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>
<b>04/18/11 PURCHASES</b>									
	TR	BILL		04/05/12	0.208	50,000			
	TR	BILL		04/05/12	0.208	50,000			
	TR	BILL		04/05/12	0.208	50,000			
	TR	BILL		04/05/12	0.208	50,000			
	TR	BILL		04/05/12	0.208	50,000			
	TR	BILL		04/05/12	0.208	50,000			
	TR	BILL		04/05/12	0.208	50,000			
	TR	BILL		04/05/12	0.208	50,000			
	TR	BILL		04/05/12	0.208	50,000			
	TR	BILL		04/05/12	0.208	50,000			
	TR	BILL		04/05/12	0.210	50,000			
	TR	BILL		04/05/12	0.210	50,000			
	YCD	SUMITOMO	0.240%	05/23/11	0.245	25,000			
	YCD	SUMITOMO	0.240%	05/23/11	0.245	50,000			
	YCD	SUMITOMO	0.240%	05/23/11	0.245	50,000			

**04/19/11 NO REDEMPTIONS**

**04/19/11 PURCHASES**

	CP	BOFA		05/02/11	0.120	50,000			
	CP	BOFA		05/02/11	0.120	50,000			
	CP	BOFA		05/02/11	0.120	50,000			
	CP	BOFA		05/02/11	0.120	50,000			
	CP	BOFA		05/03/11	0.120	50,000			
	CP	BOFA		05/03/11	0.120	50,000			
	TR	BILL		04/05/12	0.213	50,000			
	TR	BILL		04/05/12	0.213	50,000			
	TR	BILL		04/05/12	0.213	50,000			
	TR	BILL		04/05/12	0.213	50,000			
	YCD	TOKYO-MIT	0.230%	05/17/11	0.230	50,000			
	YCD	TOKYO-MIT	0.230%	05/17/11	0.230	50,000			
	YCD	TOKYO-MIT	0.230%	05/17/11	0.230	50,000			
	YCD	SUMITOMO	0.240%	05/25/11	0.245	50,000			
	YCD	SUMITOMO	0.240%	05/25/11	0.245	50,000			
	YCD	SUMITOMO	0.240%	05/25/11	0.245	50,000			
	YCD	SUMITOMO	0.240%	05/25/11	0.245	50,000			

**04/20/11 SALES**

	TR	NOTE	1.250%	03/15/14	1.085	50,000	22	275,645.38	9.143
	TR	NOTE	1.250%	03/15/14	1.085	50,000	22	275,645.38	9.143
	TR	NOTE	1.250%	03/15/14	1.085	50,000	22	275,645.38	9.143
	TR	NOTE	1.250%	03/15/14	1.085	50,000	22	275,645.38	9.143
	TR	NOTE	1.250%	03/15/14	1.074	50,000	22	302,989.13	10.052
	TR	NOTE	1.250%	03/15/14	1.074	50,000	22	302,989.13	10.052

**04/20/11 NO REDEMPTIONS**

**ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>a/</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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**04/20/11 PURCHASES**

CP	GE CO			05/25/11	0.140	50,000			
CP	GE CO			05/25/11	0.140	50,000			
CP	GE CO			05/25/11	0.140	50,000			
CP	GE CO			05/25/11	0.140	50,000			
CP	BOFA			05/25/11	0.170	50,000			
CP	BOFA			05/25/11	0.170	50,000			
TR	BILL			04/05/12	0.208	50,000			
TR	BILL			04/05/12	0.208	50,000			
TR	BILL			04/05/12	0.208	50,000			
TR	BILL			04/05/12	0.208	50,000			
TR	BILL			04/05/12	0.208	50,000			
YCD	TOKYO-MIT		0.230%	05/25/11	0.230	50,000			
YCD	TOKYO-MIT		0.230%	05/25/11	0.230	50,000			

**04/21/11 SALES**

TR	NOTE		1.250%	03/15/14	1.085	50,000	23	277,343.75	8.800
TR	NOTE		1.250%	03/15/14	1.085	50,000	23	277,343.75	8.800
TR	NOTE		1.250%	03/15/14	1.085	50,000	23	277,343.75	8.800
TR	NOTE		1.250%	03/15/14	1.085	50,000	23	277,343.75	8.800

**04/21/11 NO REDEMPTIONS**

**04/21/11 PURCHASES**

CP	GE CO			05/09/11	0.130	50,000			
CP	GE CO			05/09/11	0.130	50,000			
CP	GE CO			05/09/11	0.130	50,000			
CP	GE CO			05/09/11	0.130	50,000			
CP	GE CO			05/09/11	0.130	50,000			
CP	SOC GEN			05/25/11	0.170	50,000			
CP	SOC GEN			05/25/11	0.170	50,000			
CP	SOC GEN			05/25/11	0.170	50,000			
CP	SOC GEN			05/25/11	0.170	50,000			
CP	SOC GEN			05/25/11	0.170	50,000			
CP	SOC GEN			05/26/11	0.170	50,000			
CP	SOC GEN			05/26/11	0.170	50,000			
CP	SOC GEN			05/26/11	0.170	50,000			
CP	SOC GEN			05/26/11	0.170	50,000			
CP	SOC GEN			05/26/11	0.170	50,000			
TR	BILL			04/05/12	0.205	50,000			
TR	BILL			04/05/12	0.205	50,000			
TR	BILL			04/05/12	0.205	50,000			
TR	BILL			04/05/12	0.205	50,000			
TR	BILL			04/05/12	0.206	50,000			
TR	BILL			04/05/12	0.206	50,000			
TR	BILL			04/05/12	0.206	50,000			
TR	BILL			04/05/12	0.206	50,000			
TR	BILL			04/05/12	0.208	50,000			
TR	BILL			04/05/12	0.208	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>
<b>04/21/11 PURCHASES (Continued)</b>								
	TR	BILL	04/05/12	0.208	50,000			
	TR	BILL	04/05/12	0.208	50,000			
	TR	BILL	04/05/12	0.208	50,000			
	TR	BILL	04/05/12	0.208	50,000			
	TR	BILL	04/05/12	0.208	50,000			
	TR	BILL	04/05/12	0.208	50,000			
<b>04/22/11 NO REDEMPTIONS</b>								
<b>04/22/11 NO PURCHASES</b>								
<b>04/25/11 NO REDEMPTIONS</b>								
<b>04/25/11 PURCHASES</b>								
	CP	BOFA	05/02/11	0.120	50,000			
	CP	BOFA	05/02/11	0.120	50,000			
	TR	BILL	04/05/12	0.205	50,000			
	TR	BILL	04/05/12	0.205	50,000			
	TR	BILL	04/05/12	0.205	50,000			
	TR	BILL	04/05/12	0.205	50,000			
	TR	BILL	04/05/12	0.205	50,000			
	TR	BILL	04/05/12	0.205	50,000			
	TR	BILL	04/05/12	0.205	50,000			
	TR	BILL	04/05/12	0.205	50,000			
	TR	BILL	04/05/12	0.205	50,000			
	TR	BILL	04/05/12	0.205	50,000			
	TR	BILL	04/05/12	0.205	50,000			
<b>04/26/11 NO REDEMPTIONS</b>								
<b>04/26/11 PURCHASES</b>								
	CP	SOC GEN	05/13/11	0.120	25,000			
	CP	SOC GEN	05/13/11	0.120	50,000			
	CP	SOC GEN	05/13/11	0.120	50,000			
	CP	SOC GEN	05/13/11	0.120	50,000			
	CP	SOC GEN	05/13/11	0.120	50,000			
	CP	BNP FIN	05/17/11	0.130	50,000			
	CP	BNP FIN	05/17/11	0.130	50,000			
	CP	BNP FIN	05/17/11	0.130	50,000			
	CP	BNP FIN	05/17/11	0.130	50,000			
	CP	BARTON	05/31/11	0.150	45,000			
	YCD	SCOTIA	0.130%	05/23/11	0.130	10,000		
	YCD	SCOTIA	0.130%	05/23/11	0.130	50,000		
	YCD	SCOTIA	0.130%	05/23/11	0.130	50,000		
	YCD	SCOTIA	0.130%	05/23/11	0.130	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>
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**04/27/11 SALES**

TR		NOTE	1.250%	03/15/14	1.068	50,000	29	322,690.22	8.122
TR		NOTE	1.250%	03/15/14	1.068	50,000	29	322,690.22	8.122
TR		NOTE	1.250%	03/15/14	1.073	50,000	29	318,783.97	8.024
TR		NOTE	1.250%	03/15/14	1.073	50,000	29	318,783.97	8.024
TR		NOTE	1.250%	03/15/14	1.073	50,000	29	318,783.97	8.024
TR		NOTE	1.250%	03/15/14	1.073	50,000	29	318,783.97	8.024
TR		NOTE	1.250%	03/15/14	1.073	50,000	29	318,783.97	8.024
TR		NOTE	1.250%	03/15/14	1.073	50,000	29	318,783.97	8.024
TR		NOTE	1.250%	03/15/14	1.073	50,000	29	318,783.97	8.024
TR		NOTE	1.250%	03/15/14	1.073	50,000	29	318,783.97	8.024

**04/27/11 REDEMPTIONS**

CP		BOFA		04/27/11	0.240	50,000	62	20,666.67	0.243
CP		BOFA		04/27/11	0.240	50,000	62	20,666.67	0.243
CP		BOFA		04/27/11	0.240	50,000	62	20,666.67	0.243
CP		BOFA		04/27/11	0.240	50,000	62	20,666.67	0.243
CP		BOFA		04/27/11	0.240	50,000	62	20,666.67	0.243

**04/27/11 PURCHASES**

CD		KEYBANK	0.170%	05/11/11	0.170	50,000			
CP		BOFA		05/25/11	0.140	50,000			
CP		BOFA		05/25/11	0.140	50,000			
CP		BOFA		05/31/11	0.140	50,000			
CP		BOFA		05/31/11	0.140	50,000			
CP		BOFA		05/31/11	0.140	50,000			
TR		BILL		04/05/12	0.203	50,000			
TR		BILL		04/05/12	0.203	50,000			
TR		BILL		04/05/12	0.203	50,000			
TR		BILL		04/05/12	0.203	50,000			

**04/28/11 NO REDEMPTIONS**

**04/28/11 PURCHASES**

CP		SOC GEN		05/02/11	0.100	50,000			
CP		SOC GEN		05/02/11	0.100	50,000			
CP		SOC GEN		05/02/11	0.100	50,000			
CP		SOC GEN		05/02/11	0.100	50,000			
CP		SOC GEN		05/02/11	0.100	50,000			
CP		SOC GEN		05/02/11	0.100	50,000			
CP		SOC GEN		05/02/11	0.100	50,000			
CP		SOC GEN		05/02/11	0.100	50,000			
CP		SOC GEN		05/02/11	0.100	50,000			
CP		SOC GEN		05/02/11	0.100	50,000			
CP		SOC GEN		05/02/11	0.100	50,000			
CP		SOC GEN		05/02/11	0.100	50,000			
CP		BNP FIN		05/09/11	0.110	50,000			
CP		BNP FIN		05/09/11	0.110	50,000			
CP		BNP FIN		05/10/11	0.120	50,000			
CP		BNP FIN		05/10/11	0.120	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>
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**04/28/11 PURCHASES (Continued)**

CP		BNP FIN	05/11/11	0.120	50,000			
CP		BNP FIN	05/11/11	0.120	50,000			
CP		BNP FIN	05/13/11	0.120	50,000			
CP		BNP FIN	05/13/11	0.120	50,000			
CP		GECC	05/31/11	0.130	50,000			
CP		GECC	05/31/11	0.130	50,000			
CP		GECC	05/31/11	0.130	50,000			
CP		GECC	05/31/11	0.130	50,000			
CP		GECC	05/31/11	0.130	50,000			
CP		GECC	05/31/11	0.130	50,000			
CP		GECC	05/31/11	0.130	50,000			
CP		GECC	05/31/11	0.130	50,000			
YCD		TOKYO-MIT	0.200%	05/25/11	0.200	50,000		
YCD		TOKYO-MIT	0.200%	05/25/11	0.200	50,000		
YCD		TOKYO-MIT	0.200%	05/25/11	0.200	50,000		
YCD		TOKYO-MIT	0.200%	05/25/11	0.200	50,000		

**04/29/11 SALES**

TR		NOTE	1.250%	03/15/14	1.045	50,000	31	376,868.21	8.877
TR		NOTE	1.250%	03/15/14	1.045	50,000	31	376,868.21	8.877
TR		NOTE	1.250%	03/15/14	1.045	50,000	31	376,868.21	8.877
TR		NOTE	1.250%	03/15/14	1.045	50,000	31	376,868.21	8.877
TR		NOTE	1.250%	03/15/14	1.045	50,000	31	380,774.46	8.969
TR		NOTE	1.250%	03/15/14	1.045	50,000	31	380,774.46	8.969
TR		NOTE	1.250%	03/15/14	1.045	50,000	31	380,774.46	8.969
TR		NOTE	1.250%	03/15/14	1.045	50,000	31	380,774.46	8.969

**04/29/11 REDEMPTIONS**

CP		NORDEA NA		04/29/11	0.220	50,000	64	19,555.56	0.223
CP		NORDEA NA		04/29/11	0.220	50,000	64	19,555.56	0.223
CP		NORDEA NA		04/29/11	0.220	50,000	64	19,555.56	0.223
CP		NORDEA NA		04/29/11	0.220	50,000	64	19,555.56	0.223
CP		NORDEA NA		04/29/11	0.220	50,000	64	19,555.56	0.223
CP		NORDEA NA		04/29/11	0.220	50,000	64	19,555.56	0.223
CP		NORDEA NA		04/29/11	0.220	50,000	64	19,555.56	0.223
CP		NORDEA NA		04/29/11	0.220	50,000	64	19,555.56	0.223

**04/29/11 PURCHASES**

CD		UNIONBANK	0.230%	07/29/11	0.230	25,000			
CD		UNIONBANK	0.230%	07/29/11	0.230	50,000			
CD		UNIONBANK	0.230%	07/29/11	0.230	50,000			
CD		UNIONBANK	0.230%	07/29/11	0.230	50,000			
CD		UNIONBANK	0.230%	07/29/11	0.230	50,000			
TR		NOTE	0.750%	03/31/13	0.586	50,000			
TR		NOTE	0.750%	03/31/13	0.586	50,000			
TR		NOTE	0.750%	03/31/13	0.586	50,000			
TR		NOTE	0.750%	03/31/13	0.586	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>
04/29/11 PURCHASES (Continued)								
	TR	NOTE	0.750%	03/31/13	0.586	50,000		
	TR	NOTE	0.750%	03/31/13	0.586	50,000		
	TR	NOTE	0.750%	03/31/13	0.586	50,000		
	TR	NOTE	0.750%	03/31/13	0.586	50,000		
	YCD	NORINCHUK	0.280%	06/28/11	0.280	50,000		
	YCD	NORINCHUK	0.280%	06/28/11	0.280	50,000		
	YCD	NORINCHUK	0.280%	06/28/11	0.280	50,000		
	YCD	NORINCHUK	0.280%	06/28/11	0.280	50,000		



### **FOOTNOTES**

<b><u>a/</u></b>	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
<b><u>b/</u></b>	Industry standard purchase yield calculation
<b><u>c/</u></b>	Repurchase Agreement
<b><u>d/</u></b>	Par amount of securities purchased, sold or redeemed
<b><u>e/</u></b>	Securities were purchased and sold as of the same date
<b><u>f/</u></b>	Repurchase Agreement against Reverse Repurchase Agreement
<b><u>g/</u></b>	Outright purchase against Reverse Repurchase Agreement
<b><u>h/</u></b>	Security "SWAP" transactions
<b><u>i/</u></b>	Buy back agreement
<b>RRS</b>	Reverse Repurchase Agreement
<b>RRP</b>	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>
<b><u>ALHAMBRA</u></b>				
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	03/03/11	0.190	2,000,000.00	06/02/11
Omni Bank, NA	12/10/10	0.240	1,000,000.00	06/10/11
Omni Bank, NA	03/18/11	0.150	2,000,000.00	06/17/11
Omni Bank, NA	04/06/11	0.100	2,000,000.00	07/06/11
Omni Bank, NA	01/13/11	0.230	3,000,000.00	07/14/11
Omni Bank, NA	04/21/11	0.120	2,000,000.00	07/21/11
Omni Bank, NA	01/27/11	0.230	2,000,000.00	07/28/11
Omni Bank, NA	02/18/11	0.210	2,000,000.00	08/19/11
<b><u>ARCADIA</u></b>				
American Plus Bank, NA	02/18/11	0.180	240,000.00	05/19/11
<b><u>CAMARILLO</u></b>				
First California Bank	03/17/11	0.160	50,000,000.00	06/16/11
First California Bank	04/08/11	0.120	25,000,000.00	07/08/11
First California Bank	04/08/11	0.120	25,000,000.00	07/08/11
<b><u>CHICO</u></b>				
Tri Counties Bank	03/16/11	0.140	5,000,000.00	06/15/11
<b><u>DIAMOND BAR</u></b>				
Prospectors Federal Credit Union	03/17/11	0.190	4,000,000.00	09/15/11
<b><u>ENCINO</u></b>				
California United Bank	04/06/11	0.100	10,000,000.00	07/06/11
<b><u>FAIRFIELD</u></b>				
Westamerica Bank	02/09/11	0.200	75,000,000.00	05/11/11
Westamerica Bank	04/06/11	0.090	80,000,000.00	07/06/11
Westamerica Bank	04/14/11	0.100	65,000,000.00	07/14/11
Westamerica Bank	04/22/11	0.110	25,000,000.00	07/22/11
Westamerica Bank	04/29/11	0.110	30,000,000.00	07/29/11
Westamerica Bank	03/04/11	0.200	25,000,000.00	09/02/11

**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	02/04/11	0.220	3,500,000.00	05/06/11
	Folsom Lake Bank	04/13/11	0.110	1,500,000.00	07/13/11
<b><u>FRESNO</u></b>					
	Central Valley Community Bank	03/02/11	0.200	5,000,000.00	06/01/11
	Central Valley Community Bank	03/17/11	0.160	5,000,000.00	06/16/11
<b><u>FULLERTON</u></b>					
	Fullerton Community Bank, FSB	03/10/11	0.170	15,500,000.00	06/09/11
	Fullerton Community Bank, FSB	03/18/11	0.150	16,500,000.00	06/17/11
	Fullerton Community Bank, FSB	03/18/11	0.150	5,000,000.00	06/30/11
	Fullerton Community Bank, FSB	04/07/11	0.130	5,500,000.00	07/07/11
<b><u>IRVINE</u></b>					
	CommerceWest Bank, NA	02/04/11	0.230	2,500,000.00	05/06/11
	CommerceWest Bank, NA	02/11/11	0.210	2,500,000.00	05/13/11
	CommerceWest Bank, NA	03/18/11	0.150	5,000,000.00	06/17/11
	CommerceWest Bank, NA	04/07/11	0.130	5,000,000.00	07/07/11
<b><u>LAFAYETTE</u></b>					
	California Bank of Commerce	12/17/10	0.240	10,000,000.00	06/17/11
	California Bank of Commerce	04/14/11	0.110	5,000,000.00	07/14/11
<b><u>LODI</u></b>					
	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
	Farmers & Merchants Bk Cen CA	03/16/11	0.180	20,000,000.00	09/14/11
	Farmers & Merchants Bk Cen CA	04/28/11	0.170	35,000,000.00	10/27/11
<b><u>LOS ANGELES</u></b>					
	1st Century Bank, NA	02/04/11	0.220	16,000,000.00	05/06/11
	1st Century Bank, NA	04/20/11	0.130	6,000,000.00	07/20/11
	1st Century Bank, NA	04/22/11	0.120	12,000,000.00	07/22/11
	Broadway Federal Bank, FSB	04/01/11	0.110	8,500,000.00	05/06/11
	Broadway Federal Bank, FSB	04/06/11	0.090	3,000,000.00	05/11/11
	Broadway Federal Bank, FSB	04/20/11	0.110	6,500,000.00	05/25/11
	Broadway Federal Bank, FSB	04/29/11	0.110	2,000,000.00	06/03/11
	Center Bank	03/09/11	0.160	25,000,000.00	06/08/11

**TIME DEPOSITS**

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>LOS ANGELES (Continued)</u></b>				
Center Bank	03/18/11	0.140	35,000,000.00	06/17/11
Center Bank	04/08/11	0.190	55,000,000.00	10/07/11
City National Bank	03/11/11	0.160	50,000,000.00	06/10/11
Commonwealth Business Bank	02/04/11	0.220	4,000,000.00	05/06/11
Commonwealth Business Bank	02/16/11	0.180	5,000,000.00	05/18/11
Commonwealth Business Bank	04/14/11	0.070	5,000,000.00	05/19/11
Commonwealth Business Bank	03/16/11	0.130	5,000,000.00	06/15/11
Commonwealth Business Bank	04/29/11	0.090	3,000,000.00	06/17/11
Commonwealth Business Bank	04/07/11	0.120	6,000,000.00	07/07/11
Commonwealth Business Bank	03/25/11	0.210	5,000,000.00	09/23/11
Eastern International Bank	01/26/11	0.210	1,900,000.00	07/27/11
HSBC Bank USA, NA	02/16/11	0.180	25,000,000.00	05/18/11
Manufacturers Bank	03/17/11	0.160	50,000,000.00	06/16/11
Manufacturers Bank	04/15/11	0.110	100,000,000.00	07/15/11
Manufacturers Bank	04/22/11	0.120	50,000,000.00	07/22/11
Mission Valley Bank	04/20/11	0.160	7,000,000.00	10/19/11
Nara Bank	03/02/11	0.200	60,000,000.00	06/01/11
Nara Bank	03/04/11	0.190	20,000,000.00	06/03/11
Nara Bank	03/18/11	0.150	40,000,000.00	06/17/11
Nara Bank	04/07/11	0.130	35,000,000.00	07/07/11
Nara Bank	04/13/11	0.100	45,000,000.00	07/13/11
OneUnited Bank	04/01/11	0.110	5,000,000.00	05/06/11
OneUnited Bank	04/27/11	0.110	7,000,000.00	06/01/11
Pacific City Bank	04/29/11	0.110	4,500,000.00	06/03/11
State Bank of India (California)	02/11/11	0.190	2,000,000.00	05/13/11
State Bank of India (California)	02/16/11	0.170	5,000,000.00	05/18/11
State Bank of India (California)	02/24/11	0.160	10,000,000.00	05/26/11
State Bank of India (California)	03/02/11	0.190	3,000,000.00	06/01/11
State Bank of India (California)	03/09/11	0.170	18,000,000.00	06/08/11
State Bank of India (California)	03/16/11	0.140	5,000,000.00	06/15/11
State Bank of India (California)	04/08/11	0.120	3,000,000.00	07/08/11
State Bank of India (California)	04/13/11	0.100	5,000,000.00	07/13/11
State Bank of India (California)	04/21/11	0.120	3,000,000.00	07/21/11
Wilshire State Bank	02/03/11	0.220	8,000,000.00	05/05/11
Wilshire State Bank	02/17/11	0.190	78,000,000.00	05/19/11
Wilshire State Bank	03/10/11	0.180	36,000,000.00	06/09/11
Wilshire State Bank	04/06/11	0.110	39,000,000.00	07/06/11
Wilshire State Bank	04/14/11	0.120	30,000,000.00	07/14/11
<b><u>MONTEREY</u></b>				
1st Capital Bank	03/17/11	0.170	5,000,000.00	09/15/11
1st Capital Bank	04/28/11	0.150	1,000,000.00	10/27/11

**TIME DEPOSITS**

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>NEWPORT BEACH</u></b>				
Commerce National Bank	03/11/11	0.170	16,000,000.00	06/10/11
Commerce National Bank	03/18/11	0.160	4,000,000.00	06/17/11
Commerce National Bank	04/08/11	0.130	2,500,000.00	07/08/11
<b><u>NORTH HIGHLANDS</u></b>				
SAFE Credit Union	04/01/11	0.110	5,000,000.00	05/06/11
<b><u>OAKDALE</u></b>				
Oak Valley Community Bank	03/10/11	0.160	3,500,000.00	06/09/11
<b><u>OAKLAND</u></b>				
Metropolitan Bank	02/04/11	0.220	2,000,000.00	05/06/11
Metropolitan Bank	03/03/11	0.200	1,000,000.00	06/02/11
Metropolitan Bank	03/17/11	0.160	4,500,000.00	06/16/11
Metropolitan Bank	04/08/11	0.120	1,500,000.00	07/08/11
<b><u>ONTARIO</u></b>				
Citizens Business Bank	02/03/11	0.220	30,000,000.00	05/05/11
Citizens Business Bank	02/09/11	0.210	50,000,000.00	05/11/11
Citizens Business Bank	02/17/11	0.190	30,000,000.00	05/19/11
Citizens Business Bank	03/04/11	0.190	25,000,000.00	06/03/11
Citizens Business Bank	04/08/11	0.120	50,000,000.00	07/08/11
Citizens Business Bank	04/29/11	0.120	30,000,000.00	07/29/11
Citizens Business Bank	04/08/11	0.140	25,000,000.00	08/11/11
<b><u>PALOS VERDES ESTATES</u></b>				
Malaga Bank, FSB	04/07/11	0.100	5,000,000.00	07/07/11
Malaga Bank, FSB	01/28/11	0.210	8,000,000.00	07/29/11
Malaga Bank, FSB	02/04/11	0.200	9,000,000.00	08/05/11
Malaga Bank, FSB	02/11/11	0.200	10,000,000.00	08/12/11
Malaga Bank, FSB	03/04/11	0.180	4,000,000.00	09/02/11
Malaga Bank, FSB	03/09/11	0.180	12,000,000.00	09/07/11
<b><u>PASADENA</u></b>				
Community Bank	02/09/11	0.210	30,000,000.00	05/11/11
Community Bank	03/16/11	0.140	30,000,000.00	06/15/11
Community Bank	04/13/11	0.100	35,000,000.00	07/13/11
East West Bank	04/14/11	0.110	25,000,000.00	07/14/11

**TIME DEPOSITS**

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>PASADENA (Continued)</u></b>				
East West Bank	04/14/11	0.110	50,000,000.00	07/14/11
East West Bank	01/13/11	0.230	50,000,000.00	07/14/11
East West Bank	04/27/11	0.120	50,000,000.00	07/27/11
East West Bank	01/28/11	0.230	50,000,000.00	07/29/11
<b><u>PLACERVILLE</u></b>				
EI Dorado Savings Bank	03/03/11	0.200	5,000,000.00	09/01/11
<b><u>PLEASANTON</u></b>				
Valley Community Bank	04/22/11	0.130	6,000,000.00	07/22/11
<b><u>PORTERVILLE</u></b>				
Bank of the Sierra	03/10/11	0.170	15,000,000.00	05/12/11
Bank of the Sierra	04/08/11	0.100	5,000,000.00	05/13/11
Bank of the Sierra	02/17/11	0.200	5,000,000.00	05/19/11
Bank of the Sierra	04/08/11	0.100	5,000,000.00	06/09/11
Bank of the Sierra	03/10/11	0.180	20,000,000.00	06/09/11
Bank of the Sierra	04/08/11	0.130	25,000,000.00	07/08/11
Bank of the Sierra	04/14/11	0.120	5,000,000.00	07/14/11
<b><u>RANCHO CORDOVA</u></b>				
American River Bank	02/04/11	0.230	2,500,000.00	05/06/11
American River Bank	02/11/11	0.210	2,500,000.00	05/13/11
American River Bank	02/17/11	0.200	6,500,000.00	05/19/11
American River Bank	03/03/11	0.210	1,000,000.00	06/02/11
American River Bank	03/17/11	0.170	1,500,000.00	06/16/11
American River Bank	04/06/11	0.110	7,500,000.00	07/06/11
American River Bank	04/08/11	0.130	2,000,000.00	07/08/11
American River Bank	04/13/11	0.110	2,500,000.00	07/13/11
American River Bank	04/20/11	0.140	3,000,000.00	07/20/11
<b><u>REDWOOD CITY</u></b>				
Provident Credit Union	03/03/11	0.200	20,000,000.00	06/02/11
Provident Credit Union	04/21/11	0.160	20,000,000.00	10/20/11
<b><u>RICHMOND</u></b>				
Mechanics Bank, The	02/17/11	0.190	10,000,000.00	05/19/11
Mechanics Bank, The	03/02/11	0.200	10,000,000.00	06/01/11

**TIME DEPOSITS**

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>RICHMOND (Continued)</u></b>				
Mechanics Bank, The	04/20/11	0.130	20,000,000.00	07/20/11
Mechanics Bank, The	04/28/11	0.120	20,000,000.00	07/28/11
<b><u>ROCKLIN</u></b>				
Five Star Bank	02/04/11	0.210	3,000,000.00	05/06/11
Five Star Bank	03/17/11	0.150	10,500,000.00	06/16/11
Five Star Bank	04/06/11	0.090	14,500,000.00	07/06/11
Five Star Bank	04/20/11	0.120	2,000,000.00	07/20/11
<b><u>ROSEMEAD</u></b>				
Pacific Alliance Bank	01/12/11	0.220	4,000,000.00	07/13/11
Pacific Alliance Bank	03/11/11	0.200	1,500,000.00	09/09/11
<b><u>ROSEVILLE</u></b>				
Rabobank, NA	04/06/11	0.110	100,000,000.00	07/06/11
Rabobank, NA	04/15/11	0.120	100,000,000.00	07/15/11
<b><u>SACRAMENTO</u></b>				
Bank of Sacramento	04/06/11	0.100	6,000,000.00	07/06/11
Comerica Bank	02/09/11	0.210	50,000,000.00	05/11/11
Comerica Bank	02/16/11	0.180	25,000,000.00	05/18/11
Comerica Bank	03/03/11	0.200	75,000,000.00	06/02/11
Comerica Bank	03/16/11	0.140	25,000,000.00	06/15/11
Comerica Bank	04/13/11	0.100	50,000,000.00	07/13/11
Comerica Bank	04/20/11	0.130	75,000,000.00	07/20/11
Golden 1 Credit Union, The	02/02/11	0.210	25,000,000.00	05/04/11
Golden 1 Credit Union, The	02/04/11	0.220	25,000,000.00	05/04/11
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
Merchants National Bank of Sacramento	04/13/11	0.150	2,000,000.00	10/12/11
<b><u>SAN DIEGO</u></b>				
Mission Federal Credit Union	04/20/11	0.130	10,000,000.00	07/20/11
Torrey Pines Bank	02/17/11	0.180	15,000,000.00	05/19/11
Torrey Pines Bank	03/02/11	0.190	25,000,000.00	06/01/11
Torrey Pines Bank	04/07/11	0.120	25,000,000.00	07/07/11

**TIME DEPOSITS**

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>SAN FRANCISCO</u></b>				
Oceanic Bank	03/09/11	0.180	4,000,000.00	09/07/11
Union Bank, NA	03/10/11	0.170	150,000,000.00	06/09/11
Union Bank, NA	04/28/11	0.120	150,000,000.00	07/28/11
<b><u>SOUTH SAN FRANCISCO</u></b>				
First National Bank of Northern California	03/16/11	0.140	15,000,000.00	06/15/11
<b><u>SAN LUIS OBISPO</u></b>				
American Perspective Bank	01/14/11	0.230	10,000,000.00	07/15/11
<b><u>SANTA ROSA</u></b>				
Summit State Bank	02/02/11	0.210	4,000,000.00	05/04/11
Summit State Bank	02/09/11	0.210	8,000,000.00	05/11/11
Summit State Bank	03/11/11	0.160	12,000,000.00	06/10/11
Summit State Bank	04/22/11	0.120	4,000,000.00	07/22/11
Summit State Bank	04/29/11	0.120	3,500,000.00	07/29/11
<b><u>VACAVILLE</u></b>				
Travis Credit Union	03/24/11	0.150	40,000,000.00	06/23/11
<b><u>WALNUT CREEK</u></b>				
Bank of the West	02/03/11	0.220	134,000,000.00	05/05/11
Bank of the West	03/09/11	0.170	66,000,000.00	06/08/11
Bank of the West	03/18/11	0.150	100,000,000.00	06/17/11
<b><u>WATSONVILLE</u></b>				
Santa Cruz County Bank	03/16/11	0.140	5,000,000.00	06/15/11
Santa Cruz County Bank	03/25/11	0.160	2,500,000.00	06/24/11
Santa Cruz County Bank	04/22/11	0.120	2,500,000.00	07/22/11
Santa Cruz County Bank	04/28/11	0.120	5,000,000.00	07/28/11
<b>TOTAL TIME DEPOSITS April 2011</b>			<b>3,863,140,000.00</b>	



**BANK DEMAND DEPOSITS**  
**April 2011**  
 (\$ in thousands)

**DAILY BALANCES**

<u>DAY OF MONTH</u>	<u>BALANCES PER BANKS</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 1,660,114	\$ 3,931,145
2	1,660,114	3,931,145
3	1,660,114	3,931,145
4	1,510,470	2,952,129
5	1,799,454	2,755,488
6	1,595,263	2,796,327
7	1,614,432	2,371,285
8	1,691,170	2,254,618
9	1,691,170	2,254,618
10	1,691,170	2,254,618
11	1,211,210	2,086,726
12	1,393,108	1,952,540
13	1,320,471	1,844,885
14	1,359,694	2,073,747
15	1,396,882	2,570,701
16	1,396,882	2,574,649
17	1,396,882	2,574,649
18	1,720,751	2,222,910
19	1,818,753	1,804,422
20	2,503,381	2,126,768
21	1,936,706	2,131,670
22	2,493,688	2,358,457
23	2,493,688	2,358,457
24	2,493,688	2,358,457
25	1,871,431	2,378,135
26	1,599,110	2,294,136
27	1,995,884	2,708,877
28	2,064,170	2,960,966
29	1,712,633	3,370,682
30	1,712,633	3,376,002
31		

AVERAGE DOLLAR DAYS 1,748,837 <sup>al</sup>

<sup>al</sup> The prescribed bank balance for April was \$1,872,157. This consisted of \$1,713,397 in compensating balances for services, balances for uncollected funds of \$162,413 and a deduction of \$3,653 for April delayed deposit credit.

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

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on April 20, 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 \$1,713,397,000

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

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

	From	To	Transactions	In Securities (section 16430)*	Time Deposits in Various Financial Institutions (sections 16503a and 16602)*	Estimated Total
( 1 )	04/18/11	04/22/11	\$ 2,871,871,000	\$ 67,396,231,000	\$ 3,853,640,000	\$ 71,249,871,000
( 2 )	04/25/11	04/29/11	\$ 1,764,500,000	\$ 69,160,731,000	\$ 3,853,640,000	\$ 73,014,371,000
( 3 )	05/02/11	05/06/11	\$ (415,700,000)	\$ 68,745,031,000	\$ 3,853,640,000	\$ 72,598,671,000
( 4 )	05/09/11	05/13/11	\$ (556,900,000)	\$ 68,188,131,000	\$ 3,853,640,000	\$ 72,041,771,000
( 5 )	05/16/11	05/20/11	\$ 1,183,100,000	\$ 69,371,231,000	\$ 3,853,640,000	\$ 73,224,871,000
( 6 )	05/23/11	05/27/11	\$ (1,237,100,000)	\$ 68,134,131,000	\$ 3,853,640,000	\$ 71,987,771,000
( 7 )	05/30/11	06/03/11	\$ (81,700,000)	\$ 68,052,431,000	\$ 3,853,640,000	\$ 71,906,071,000
( 8 )	06/06/11	06/10/11	\$ (42,000,000)	\$ 68,010,431,000	\$ 3,853,640,000	\$ 71,864,071,000
( 9 )	06/13/11	06/17/11	\$ 4,528,700,000	\$ 72,539,131,000	\$ 3,853,640,000	\$ 76,392,771,000

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 \$1,713,397,000.

POOLED MONEY INVESTMENT BOARD:

**SIGNATURES ON FILE AT STO**

\_\_\_\_\_  
 Chairperson

\_\_\_\_\_  
 Member

\_\_\_\_\_  
 Member