



COUNTY OF LOS ANGELES TREASURER AND TAX COLLECTOR




MARK J. SALADINO
TREASURER AND TAX COLLECTOR

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July 6, 2012

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

FROM: Mark J. Saladino
Treasurer and Tax Collector 

SUBJECT: **REPORT OF INVESTMENTS FOR THE MONTH OF
MAY 2012**

The Report of Investments for the month of May 2012 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 2012 were in accordance with the California Government Code and conform to the Treasurer and Tax Collector's Investment Policy.

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

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

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

MJS:NI:rkw

Attachments

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR MAY 2012

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 2012

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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 2012

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, 2012

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 05/31/12		
At Cost	\$ 23,077,990,504	\$ 142,596,212
At Market	\$ 23,147,559,541	\$ 142,674,102
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	21.02%	0.00%
United States Government and Agency Obligations	43.17%	49.90%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	32.61%	0.00%
Municipal Obligations	0.07%	3.55%
Corporate and Deposit Notes	3.13%	2.18%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	44.37%
1-60 days	50.41%	0.00%
61 days-1 year	9.90%	45.38%
Over 1 year	39.69%	54.62%
Weighted Average Days to Maturity	606	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF MAY 31, 2012

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, 2012:

<u>PSI</u>	<u>S&P</u>	<u>Moody's</u>	<u>% of Portfolio</u>
Commercial Paper	A-1	P-1	32.61%
Corporate and Deposit Notes	A-1	P-1	3.13%
Los Angeles County Securities	AA-	A1	0.07%
Negotiable Certificates of Deposit	A-1	P-1	21.02%
Bankers Acceptance	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	41.12%
U.S. Treasury Securities:			
U.S. Treasury Notes	AA+	Aaa	0.75%
U.S. Treasury Bills	AA+	Aaa	1.30%
			<u>100.00%</u>
<u>SPI</u>			
Local Agency Investment Fund	Not rated	Not rated	44.30%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	A-1+	P-1	2.17%
Mortgage Trust Deeds	AA-	Aa2	0.07%
Los Angeles County Securities	AA-	Aa2	3.55%
Negotiable Certificates of Deposit	-	-	0.00%
Guaranteed Investment Contracts	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	49.85%
U.S. Treasury Securities:			
U.S. Treasury Notes	-	-	0.00%
U.S. Treasury Bonds	AA+	Aaa	0.06%
			<u>100.00%</u>

POOLED SURPLUS EARNINGS REPORT

MAY 31, 2012

SCHEDULE B

TREASURER POOLED SURPLUS
INVESTMENT PORTFOLIO

Investment Balance 05/31/12	\$ 23,077,990,504
Market Value at 05/31/12	\$ 23,147,559,541
Average Daily Balance	\$ 23,969,734,613
Gains and Losses:	
For the Month	\$ 146,335
For the Past 12 Months	\$ 12,351,221
Unrealized Gains and Losses on Transfers between Portfolio for the Month	\$ -
Earnings for the Month	\$ 15,628,559
Earnings for the Past 12 Months	\$ 240,570,182
Earnings Rate for the Month	0.77%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS
AS OF MAY 31, 2012

SCHEDULE C

<u>Bank Name</u>	<u>Balance</u>
Bank of America - Concentration	\$ 41,460,797.51
Bank of the West - Concentration	\$ 71,453,485.66 (A)
Citi Bank - Concentration	\$ -
Union Bank- Concentration	\$ 1,302,588.39
Wells Fargo - Concentration	<u>\$ 2,048,514.48</u>
Total Ledger Balance for all Banks	<u><u>\$ 116,265,386.04</u></u>

(A) \$70.459 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 2012
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 2012

Total Deposits	\$ 2,256,624,859.46
Total Disbursements	\$ 4,680,177,523.07

Discretionary Funds Liquidity Withdrawal Ratio:	
As of May 31, 2012	1.22

Six-Month Cash Availability Projection:

<u>Month</u>	<u>Investment Maturities</u>	<u>Deposits</u>	<u>Disbursements</u>	<u>Cumulative Available Cash</u>
June	\$ 9,589,118,000.00	\$ 2,550,400,000.00	\$ 5,352,900,000.00	\$ 6,786,618,000.00
July	\$ 2,045,012,000.00	\$ 3,512,700,000.00	\$ 4,633,800,000.00	\$ 7,710,530,000.00
August	\$ 595,000,000.00	\$ 2,750,400,000.00	\$ 4,286,300,000.00	\$ 6,769,630,000.00
September	\$ 60,606,000.00	\$ 2,679,100,000.00	\$ 3,333,600,000.00	\$ 6,175,736,000.00
October	\$ 200,000,000.00	\$ 3,093,700,000.00	\$ 4,411,800,000.00	\$ 5,057,636,000.00
November	\$ 125,000,000.00	\$ 4,901,700,000.00	\$ 4,029,100,000.00	\$ 6,055,236,000.00

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 2012, the Treasurer placed \$232.359 million in the Bank of the West Money Market Plus Account in accordance with the Treasurer's authority under California Government Code Section 53633. \$70.459 million remained in the account at month-end. This account is collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

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

Included in the Los Angeles County General Fund's SPI are approximately \$0.10 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 rate of 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 2012
COMPLIANCE REPORT

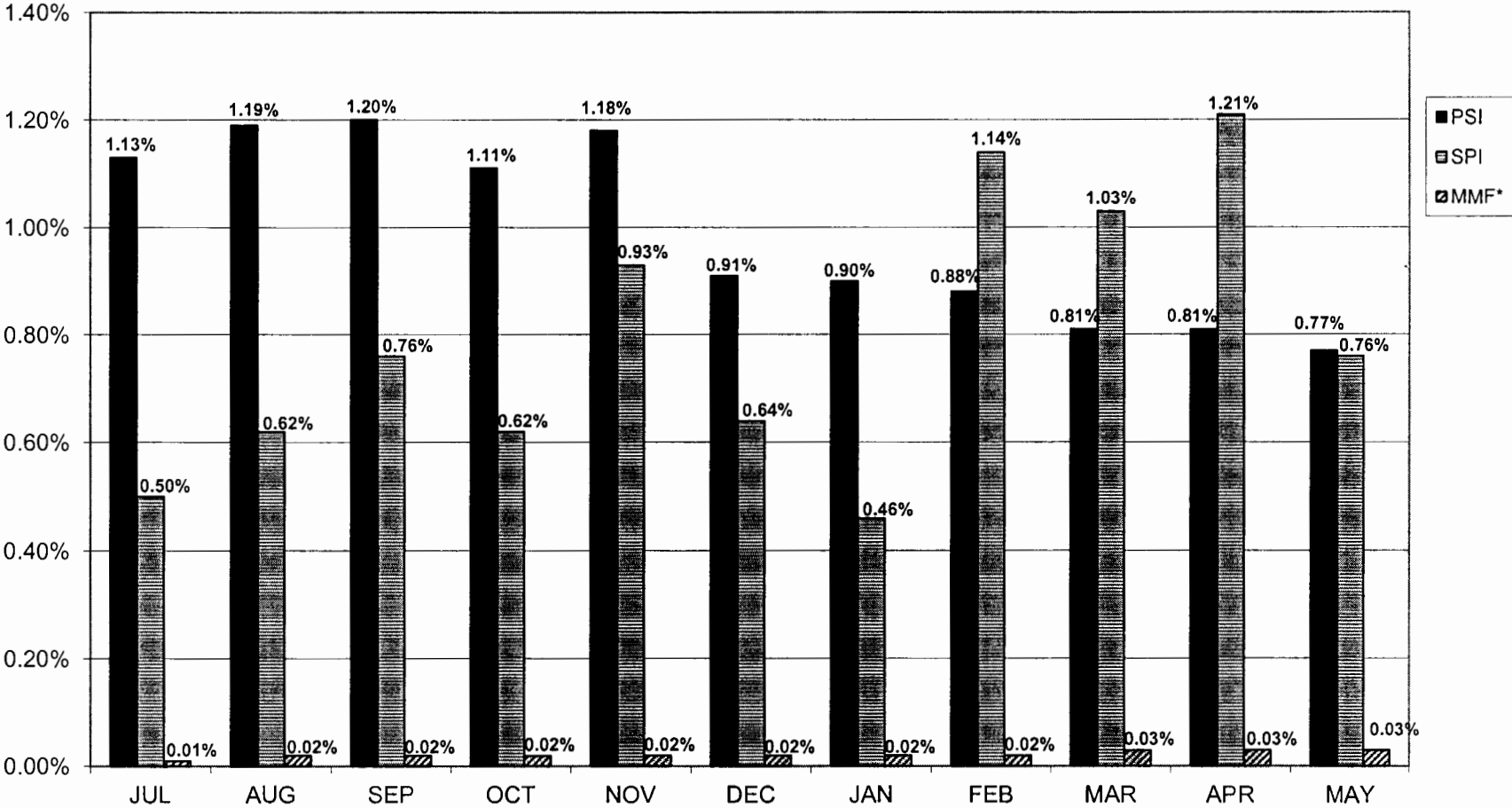
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of May 2012

No exceptions noted.

LOS ANGELES COUNTY TREASURER
 PERFORMANCE REPORT
 PORTFOLIO COST
 THROUGH 05/31/12
 ATTACHMENT III

DAY	<u>POOLED SURPLUS INVESTMENTS</u>	<u>SPECIFIC PURPOSE INVESTMENTS</u>
	TOTAL COST	TOTAL COST
1	25,120,424,267.42	103,154,820.49
2	25,018,667,628.78	103,154,820.49
3	24,958,470,986.76	103,154,820.49
4	24,659,057,400.31	103,154,820.49
5	24,659,057,400.31	103,154,820.49
6	24,659,057,400.31	103,153,339.30
7	24,372,196,488.43	103,153,339.30
8	24,392,145,677.33	103,153,339.30
9	24,363,733,513.53	102,438,281.21
10	24,262,241,271.12	102,438,281.21
11	24,317,568,558.84	102,438,281.21
12	24,317,568,558.84	102,438,281.21
13	24,163,568,558.84	102,438,281.21
14	24,329,275,843.37	102,438,281.21
15	24,130,600,598.12	102,438,281.21
16	24,043,639,881.78	102,438,281.21
17	24,231,565,852.89	101,104,281.20
18	23,474,013,069.34	101,104,281.20
19	23,474,013,069.34	101,104,281.20
20	23,474,013,069.34	101,104,281.20
21	23,384,037,376.11	101,104,281.20
22	23,364,400,327.50	101,104,281.20
23	23,367,822,428.17	101,104,281.20
24	23,285,988,397.73	101,104,281.20
25	23,369,575,537.20	101,104,281.20
26	23,369,575,537.20	101,104,281.20
27	23,369,575,537.20	101,104,281.20
28	23,369,575,537.20	101,104,281.20
29	23,462,514,087.53	101,104,281.20
30	23,219,838,626.46	142,604,281.20
31	23,077,990,504.41	142,596,211.63
AVG	<u>23,969,734,612.64</u>	<u>104,654,726.40</u>

LOS ANGELES COUNTY TREASURER EARNINGS RATE ON INVESTMENTS FISCAL YEAR 2011-12 ATTACHMENT IV



* Provided for comparative purposes only.

* Source: Money Fund Report as of May 31, 2012

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 05/31/12 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) <u>TRADING/NON-TRADING</u>	<u>SPECIFIC PURPOSE INVESTMENT</u>
Revenues:		
Interest Earnings	\$15,542,859	\$111,963
Gains (Losses) on Sales of Non-Trading Securities.	146,335	(654)
Gains (Losses) on Sales of Trading Securities.	0	0
Amortization/Accretion	(60,635)	(8,082)
Prior Accrual Adjustment	<u>0</u>	<u>0</u>
Total Revenues	<u><u>\$15,628,559</u></u>	<u><u>\$103,227</u></u>
Expenses:		
Interest Expense	0	0
*Investment Management Fee	<u>0</u>	<u>2,039</u>
	<u><u>\$0</u></u>	<u><u>\$2,039</u></u>
NET INCOME	<u><u>\$15,628,559</u></u>	<u><u>\$101,188</u></u>

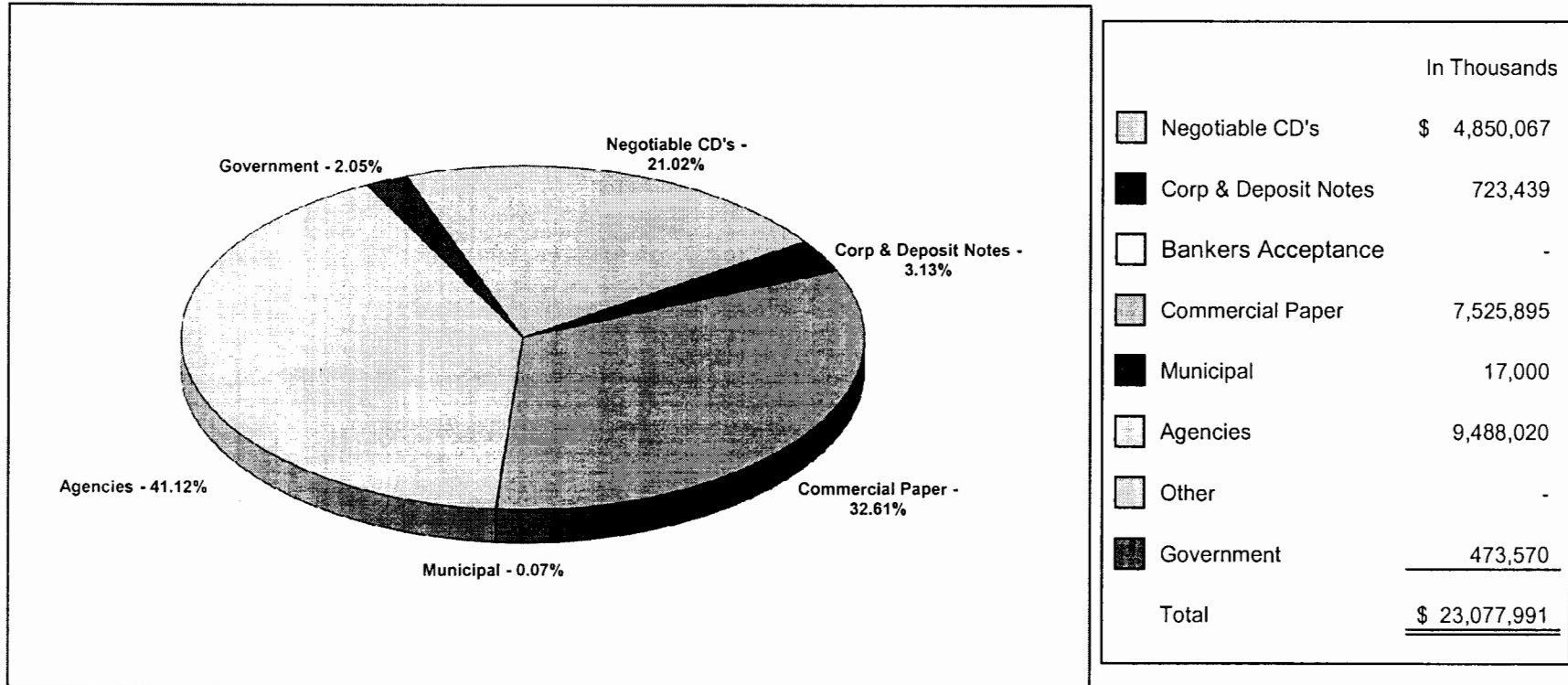
*Estimated and later adjusted.

Los Angeles County Treasurer
Non-Trading Composition
As of May 31, 2012
Attachment VI

NON-TRADING PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non-Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	50.60%	
Los Angeles County and Related Entities	36.21%	
Consolidated Sanitation Districts		3.45%
Metropolitan Transportation Authority		1.18%
Miscellaneous Agencies Pooled Investments		1.86%
County Bond Proceeds		4.36%
South Coast Air Quality Management District		2.31%
Miscellaneous		0.03%
Total	<u>86.81%</u>	<u>13.19%</u>

**LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY SECURITY TYPE
AS OF MAY 2012
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, 2012 to May 31, 2012
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	BNOT	5/21/2012	90182	BK OF AMERICA NA BK NOTE	0.32000	7/20/2012	50,000,000.00	50,000,000.00	0.00	CITI	MLPF
NTRD	BNOT	5/21/2012	90183	BK OF AMERICA NA BK NOTE	0.32000	7/20/2012	25,000,000.00	25,000,000.00	0.00	CITI	MLPF
BNOT Total							75,000,000.00	75,000,000.00	0.00		
NTRD	CPD	5/1/2012	90021	BARTON CAPITAL LLC CP	0.27000	5/7/2012	26,958,000.00	26,956,786.89	0.00	CITI	KEYBANC
NTRD	CPD	5/1/2012	90022	BARTON CAPITAL LLC CP	0.30000	5/25/2012	50,000,000.00	49,990,000.00	0.00	CITI	LOOP
NTRD	CPD	5/1/2012	90023	DEUTSCHE BK FINANCIAL LLC CP	0.21000	6/6/2012	50,000,000.00	49,989,500.00	0.00	CITI	BLAY
NTRD	CPD	5/1/2012	90024	CAFCO LLC CP	0.34000	6/14/2012	40,000,000.00	39,983,377.78	0.00	CITI	BLAY
NTRD	CPD	5/1/2012	90025	THAMES ASSET GLOBAL SEC INC CP	0.33000	5/30/2012	21,774,000.00	21,768,211.75	0.00	CITI	KEYBANC
NTRD	CPD	5/2/2012	90028	DANSKE CORP CP	0.30000	6/6/2012	20,000,000.00	19,994,166.67	0.00	CITI	KEYBANC
NTRD	CPD	5/2/2012	90029	CAFCO LLC CP	0.34000	6/12/2012	50,000,000.00	49,980,638.89	0.00	CITI	BLAY
NTRD	CPD	5/2/2012	90030	BARTON CAPITAL LLC CP	0.32000	6/6/2012	40,000,000.00	39,987,555.56	0.00	CITI	MS
NTRD	CPD	5/2/2012	90031	CAFCO LLC CP	0.36000	6/21/2012	18,000,000.00	17,991,000.00	0.00	CITI	MFR
NTRD	CPD	5/3/2012	90034	DANSKE CORP CP	0.29000	6/4/2012	25,000,000.00	24,993,555.56	0.00	CITI	BLAY
NTRD	CPD	5/3/2012	90035	CRC FUNDING LLC CP	0.35000	6/12/2012	40,000,000.00	39,984,444.44	0.00	CITI	BLAY
NTRD	CPD	5/3/2012	90036	ATLANTIS ONE FUNDING CORP CP	0.21000	7/3/2012	50,000,000.00	49,982,208.33	0.00	CITI	LOOP
NTRD	CPD	5/3/2012	90037	ABBEY NATIONAL NA LLC CP	0.35000	6/5/2012	50,000,000.00	49,983,958.33	0.00	CITI	MFR
NTRD	CPD	5/3/2012	90038	BARTON CAPITAL LLC CP	0.32000	6/4/2012	35,570,000.00	35,559,882.31	0.00	CITI	BLAY
NTRD	CPD	5/3/2012	90039	UBS FINANCE (DELAWARE) LLC CP	0.31000	7/3/2012	50,000,000.00	49,973,736.11	0.00	CITI	UBSSEC
NTRD	CPD	5/3/2012	90040	DEUTSCHE BK FINANCIAL LLC CP	0.24000	6/19/2012	25,000,000.00	24,992,166.67	0.00	CITI	MFR
NTRD	CPD	5/4/2012	90045	DEUTSCHE BK FINANCIAL LLC CP	0.21000	6/8/2012	50,000,000.00	49,989,791.67	0.00	CITI	BLAY
NTRD	CPD	5/4/2012	90046	COMMERZBANK US FINANCE INC CP	0.18000	6/5/2012	50,000,000.00	49,992,000.00	0.00	CITI	MS
NTRD	CPD	5/4/2012	90047	RBS FINANCE NV NA INC CP	0.22000	6/20/2012	25,000,000.00	24,992,819.44	0.00	CITI	MFR
NTRD	CPD	5/4/2012	90048	BARTON CAPITAL LLC CP	0.30000	6/8/2012	50,000,000.00	49,985,416.67	0.00	CITI	LOOP
NTRD	CPD	5/4/2012	90049	ATLANTIS ONE FUNDING CORP CP	0.22000	7/6/2012	50,000,000.00	49,980,750.00	0.00	CITI	RABO
NTRD	CPD	5/4/2012	90050	REGENCY MARKETS NO. 1 LLC CP	0.20000	6/6/2012	50,000,000.00	49,990,833.33	0.00	CITI	KEYBANC
NTRD	CPD	5/4/2012	90051	CIESCO LLC CP	0.32000	6/14/2012	50,000,000.00	49,981,777.78	0.00	CITI	BLAY
NTRD	CPD	5/4/2012	90052	UBS FINANCE (DELAWARE) LLC CP	0.23000	6/20/2012	50,000,000.00	49,984,986.11	0.00	CITI	UBSSEC
NTRD	CPD	5/4/2012	90043	ATLANTIS ONE FUNDING CORP CP	0.22000	7/5/2012	50,000,000.00	49,981,055.56	0.00	CITI	RABO
NTRD	CPD	5/7/2012	90058	CAFCO LLC CP	0.32000	6/12/2012	25,000,000.00	24,992,000.00	0.00	CITI	BLAY
NTRD	CPD	5/7/2012	90059	BARTON CAPITAL LLC CP	0.30000	6/7/2012	30,000,000.00	29,992,250.00	0.00	CITI	BLAY
NTRD	CPD	5/8/2012	90064	BARTON CAPITAL LLC CP	0.30000	6/7/2012	50,000,000.00	49,987,500.00	0.00	CITI	MS
NTRD	CPD	5/8/2012	90065	DEUTSCHE BK FINANCIAL LLC CP	0.21000	6/15/2012	50,000,000.00	49,988,916.67	0.00	CITI	BLAY
NTRD	CPD	5/8/2012	90066	CAFCO LLC CP	0.31000	6/11/2012	40,000,000.00	39,988,288.89	0.00	CITI	KEYBANC
NTRD	CPD	5/8/2012	90067	DANSKE CORP CP	0.29000	6/11/2012	25,000,000.00	24,993,152.78	0.00	CITI	BLAY
NTRD	CPD	5/8/2012	90068	ABBEY NATIONAL NA LLC CP	0.35000	6/6/2012	50,000,000.00	49,985,902.78	0.00	CITI	MFR
NTRD	CPD	5/8/2012	90069	BARTON CAPITAL LLC CP	0.30000	6/7/2012	15,000,000.00	14,996,250.00	0.00	CITI	KEYBANC
NTRD	CPD	5/9/2012	90071	CRC FUNDING LLC CP	0.34000	6/18/2012	50,000,000.00	49,981,111.11	0.00	CITI	JPM
NTRD	CPD	5/9/2012	90077	BARTON CAPITAL LLC CP	0.30000	6/7/2012	15,000,000.00	14,996,375.00	0.00	CITI	MS

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NTRD	CPD	5/9/2012	90078	COMMERZBANK US FINANCE INC CP	0.18000	6/20/2012	50,000,000.00	49,989,500.00	0.00	CITI	MS
NTRD	CPD	5/9/2012	90079	CIESCO LLC CP	0.35000	6/18/2012	40,000,000.00	39,984,444.44	0.00	CITI	KEYBANC
NTRD	CPD	5/9/2012	90080	RBS FINANCE NV NA INC CP	0.22000	6/21/2012	50,000,000.00	49,986,861.11	0.00	CITI	MFR
NTRD	CPD	5/9/2012	90081	RBS FINANCE NV NA INC CP	0.23000	6/26/2012	50,000,000.00	49,984,666.67	0.00	CITI	MFR
NTRD	CPD	5/9/2012	90082	CAFCO LLC CP	0.35000	6/18/2012	50,000,000.00	49,980,555.56	0.00	CITI	KEYBANC
NTRD	CPD	5/10/2012	90084	ABBAY NATIONAL NA LLC CP	0.34000	6/5/2012	50,000,000.00	49,987,722.22	0.00	CITI	MFR
NTRD	CPD	5/10/2012	90085	THAMES ASSET GLOBAL SEC INC CP	0.34000	6/13/2012	50,000,000.00	49,983,944.44	0.00	CITI	MS
NTRD	CPD	5/10/2012	90087	COMMERZBANK US FINANCE INC CP	0.17000	6/6/2012	50,000,000.00	49,993,625.00	0.00	CITI	MS
NTRD	CPD	5/10/2012	90088	THAMES ASSET GLOBAL SEC INC CP	0.32000	5/29/2012	13,549,000.00	13,546,711.72	0.00	CITI	KEYBANC
NTRD	CPD	5/10/2012	90089	ABBAY NATIONAL NA LLC CP	0.36000	6/11/2012	50,000,000.00	49,984,000.00	0.00	CITI	MFR
NTRD	CPD	5/10/2012	90090	DEUTSCHE BK FINANCIAL LLC CP	0.21000	6/14/2012	50,000,000.00	49,989,791.67	0.00	CITI	BLAY
NTRD	CPD	5/11/2012	90093	CRC FUNDING LLC CP	0.32000	6/15/2012	50,000,000.00	49,984,444.44	0.00	CITI	BLAY
NTRD	CPD	5/11/2012	90094	THAMES ASSET GLOBAL SEC INC CP	0.34000	6/8/2012	40,000,000.00	39,989,422.22	0.00	CITI	MS
NTRD	CPD	5/11/2012	90096	SHEFFIELD RECEIVABLES CORP CP	0.21000	7/12/2012	40,000,000.00	39,985,533.33	0.00	CITI	LOOP
NTRD	CPD	5/11/2012	90097	BRYANT PARK FUNDING LLC CP	0.16000	5/17/2012	15,000,000.00	14,999,600.00	0.00	CITI	JPM
NTRD	CPD	5/11/2012	90102	HSBC USA INC CP	0.26000	7/26/2012	50,000,000.00	49,972,555.56	0.00	CITI	INGF
NTRD	CPD	5/11/2012	90104	ABBAY NATIONAL NA LLC CP	0.33000	6/5/2012	50,000,000.00	49,988,541.67	0.00	CITI	MFR
NTRD	CPD	5/11/2012	90105	ATLANTIS ONE FUNDING CORP CP	0.22000	7/10/2012	50,000,000.00	49,981,666.67	0.00	CITI	RABO
NTRD	CPD	5/11/2012	90106	REGENCY MARKETS NO. 1 LLC CP	0.20000	6/8/2012	38,500,000.00	38,494,011.11	0.00	CITI	LOOP
NTRD	CPD	5/11/2012	90107	RBS FINANCE NV NA INC CP	0.33000	7/11/2012	50,000,000.00	49,972,041.67	0.00	CITI	MFR
NTRD	CPD	5/11/2012	90108	CRC FUNDING LLC CP	0.35000	6/20/2012	50,000,000.00	49,980,555.56	0.00	CITI	JPM
NTRD	CPD	5/11/2012	90109	DANSKE CORP CP	0.25000	6/4/2012	50,000,000.00	49,991,666.67	0.00	CITI	MS
NTRD	CPD	5/11/2012	90110	CRC FUNDING LLC CP	0.34000	6/19/2012	50,000,000.00	49,981,583.33	0.00	CITI	BLAY
NTRD	CPD	5/11/2012	90112	COMMERZBANK US FINANCE INC CP	0.18000	6/15/2012	50,000,000.00	49,991,250.00	0.00	CITI	MS
NTRD	CPD	5/11/2012	90113	DEUTSCHE BK FINANCIAL LLC CP	0.21000	6/14/2012	50,000,000.00	49,990,083.33	0.00	CITI	BLAY
NTRD	CPD	5/14/2012	90115	BARTON CAPITAL LLC CP	0.29000	6/21/2012	50,000,000.00	49,984,694.44	0.00	CITI	MFR
NTRD	CPD	5/14/2012	90116	THAMES ASSET GLOBAL SEC INC CP	0.34000	6/13/2012	25,000,000.00	24,992,916.67	0.00	CITI	MS
NTRD	CPD	5/14/2012	90117	DEUTSCHE BK FINANCIAL LLC CP	0.21000	6/15/2012	50,000,000.00	49,990,666.67	0.00	CITI	BLAY
NTRD	CPD	5/14/2012	90118	BARTON CAPITAL LLC CP	0.30000	6/14/2012	23,500,000.00	23,493,929.17	0.00	CITI	MS
NTRD	CPD	5/14/2012	90119	DANSKE CORP CP	0.30000	6/18/2012	50,000,000.00	49,985,416.67	0.00	CITI	MS
NTRD	CPD	5/14/2012	90120	RBS FINANCE NV NA INC CP	0.33000	7/13/2012	50,000,000.00	49,972,500.00	0.00	CITI	MFR
NTRD	CPD	5/14/2012	90121	CAFCO LLC CP	0.37000	6/25/2012	50,000,000.00	49,978,416.67	0.00	CITI	LOOP
NTRD	CPD	5/14/2012	90122	CIESCO LLC CP	0.34000	6/20/2012	50,000,000.00	49,982,527.78	0.00	CITI	BLAY
NTRD	CPD	5/14/2012	90123	CRC FUNDING LLC CP	0.34000	6/19/2012	50,000,000.00	49,983,000.00	0.00	CITI	BLAY
NTRD	CPD	5/14/2012	90124	THAMES ASSET GLOBAL SEC INC CP	0.33000	6/13/2012	50,000,000.00	49,986,250.00	0.00	CITI	MFR
NTRD	CPD	5/14/2012	90125	ING US FUNDING LLC CP	0.19000	7/13/2012	19,700,000.00	19,693,761.67	0.00	CITI	INGF
NTRD	CPD	5/14/2012	90126	ABBAY NATIONAL NA LLC CP	0.37000	6/21/2012	50,000,000.00	49,980,472.22	0.00	CITI	MFR
NTRD	CPD	5/15/2012	90128	THAMES ASSET GLOBAL SEC INC CP	0.34000	6/15/2012	30,000,000.00	29,991,216.67	0.00	CITI	MS
NTRD	CPD	5/15/2012	90129	DEUTSCHE BK FINANCIAL LLC CP	0.21000	6/21/2012	50,000,000.00	49,989,208.33	0.00	CITI	BLAY

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NTRD	CPD	5/15/2012	90130	DANSKE CORP CP	0.28000	6/19/2012	25,000,000.00	24,993,194.44	0.00	CITI	MFR
NTRD	CPD	5/15/2012	90131	THAMES ASSET GLOBAL SEC INC CP	0.34000	6/15/2012	25,000,000.00	24,992,680.56	0.00	CITI	KEYBANC
NTRD	CPD	5/15/2012	90132	REGENCY MARKETS NO. 1 LLC CP	0.20000	6/18/2012	50,000,000.00	49,990,555.56	0.00	CITI	MS
NTRD	CPD	5/15/2012	90133	SHEFFIELD RECEIVABLES CORP CP	0.19000	6/20/2012	50,000,000.00	49,990,500.00	0.00	CITI	BLAY
NTRD	CPD	5/15/2012	90134	CRC FUNDING LLC CP	0.35000	6/22/2012	28,000,000.00	27,989,655.56	0.00	CITI	BLAY
NTRD	CPD	5/16/2012	90136	THAMES ASSET GLOBAL SEC INC CP	0.34000	6/20/2012	25,708,000.00	25,699,502.08	0.00	CITI	KEYBANC
NTRD	CPD	5/16/2012	90137	BARTON CAPITAL LLC CP	0.30000	6/20/2012	30,000,000.00	29,991,250.00	0.00	CITI	MS
NTRD	CPD	5/16/2012	90138	BARTON CAPITAL LLC CP	0.30000	6/12/2012	50,000,000.00	49,988,750.00	0.00	CITI	MS
NTRD	CPD	5/16/2012	90139	THAMES ASSET GLOBAL SEC INC CP	0.34000	6/13/2012	25,000,000.00	24,993,388.89	0.00	CITI	MS
NTRD	CPD	5/16/2012	90143	BARTON CAPITAL LLC CP	0.30000	6/13/2012	37,000,000.00	36,991,366.67	0.00	CITI	MS
NTRD	CPD	5/16/2012	90144	COMMERZBANK US FINANCE INC CP	0.18000	6/21/2012	50,000,000.00	49,991,000.00	0.00	CITI	MS
NTRD	CPD	5/16/2012	90145	ABBEY NATIONAL NA LLC CP	0.37000	6/22/2012	50,000,000.00	49,980,986.11	0.00	CITI	MFR
NTRD	CPD	5/17/2012	90146	CAFCO LLC CP	0.35000	6/13/2012	49,000,000.00	48,987,137.50	0.00	CITI	JPM
NTRD	CPD	5/17/2012	90147	REGENCY MARKETS NO. 1 LLC CP	0.19000	6/13/2012	50,000,000.00	49,992,875.00	0.00	CITI	BLAY
NTRD	CPD	5/17/2012	90148	ABBEY NATIONAL NA LLC CP	0.38000	6/25/2012	50,000,000.00	49,979,416.67	0.00	CITI	MFR
NTRD	CPD	5/17/2012	90152	DANSKE CORP CP	0.30000	6/11/2012	40,000,000.00	39,991,666.67	0.00	CITI	WFI
NTRD	CPD	5/17/2012	90153	COMMERZBANK US FINANCE INC CP	0.18000	6/7/2012	50,000,000.00	49,994,750.00	0.00	CITI	MS
NTRD	CPD	5/17/2012	90154	ATLANTIS ONE FUNDING CORP CP	0.21000	7/17/2012	50,000,000.00	49,982,208.33	0.00	CITI	RABO
NTRD	CPD	5/17/2012	90155	REGENCY MARKETS NO. 1 LLC CP	0.20000	6/19/2012	50,000,000.00	49,990,833.33	0.00	CITI	JPM
NTRD	CPD	5/17/2012	90156	THAMES ASSET GLOBAL SEC INC CP	0.35000	6/19/2012	26,000,000.00	25,991,658.33	0.00	CITI	MS
NTRD	CPD	5/17/2012	90157	SHEFFIELD RECEIVABLES CORP CP	0.17000	6/15/2012	40,000,000.00	39,994,522.22	0.00	CITI	LOOP
NTRD	CPD	5/17/2012	90158	SHEFFIELD RECEIVABLES CORP CP	0.17000	6/18/2012	35,000,000.00	34,994,711.11	0.00	CITI	LOOP
NTRD	CPD	5/17/2012	90159	ABBEY NATIONAL NA LLC CP	0.38000	6/27/2012	50,000,000.00	49,978,361.11	0.00	CITI	MFR
NTRD	CPD	5/18/2012	90149	THAMES ASSET GLOBAL SEC INC CP	0.34000	6/19/2012	50,000,000.00	49,984,888.89	0.00	CITI	MS
NTRD	CPD	5/18/2012	90165	THAMES ASSET GLOBAL SEC INC CP	0.35000	6/15/2012	26,150,000.00	26,142,881.39	0.00	CITI	MS
NTRD	CPD	5/18/2012	90167	CAFCO LLC CP	0.46000	7/2/2012	35,897,000.00	35,876,359.23	0.00	CITI	KEYBANC
NTRD	CPD	5/18/2012	90170	CRC FUNDING LLC CP	0.32000	6/7/2012	50,000,000.00	49,991,111.11	0.00	CITI	KEYBANC
NTRD	CPD	5/18/2012	90171	THAMES ASSET GLOBAL SEC INC CP	0.35000	6/15/2012	27,000,000.00	26,992,650.00	0.00	CITI	KEYBANC
NTRD	CPD	5/18/2012	90172	SHEFFIELD RECEIVABLES CORP CP	0.17000	6/12/2012	30,000,000.00	29,996,458.33	0.00	CITI	KEYBANC
NTRD	CPD	5/18/2012	90173	SHEFFIELD RECEIVABLES CORP CP	0.17000	6/14/2012	25,000,000.00	24,996,812.50	0.00	CITI	LOOP
NTRD	CPD	5/18/2012	90174	COMMERZBANK US FINANCE INC CP	0.17000	6/6/2012	50,000,000.00	49,995,513.89	0.00	CITI	MS
NTRD	CPD	5/18/2012	90175	CRC FUNDING LLC CP	0.37000	6/14/2012	25,000,000.00	24,993,062.50	0.00	CITI	JPM
NTRD	CPD	5/18/2012	90176	ABBEY NATIONAL NA LLC CP	0.27000	6/4/2012	50,000,000.00	49,993,625.00	0.00	CITI	MFR
NTRD	CPD	5/18/2012	90177	ABBEY NATIONAL NA LLC CP	0.28000	6/5/2012	42,000,000.00	41,994,120.00	0.00	CITI	MFR
NTRD	CPD	5/21/2012	90180	THAMES ASSET GLOBAL SEC INC CP	0.35000	6/18/2012	50,000,000.00	49,986,388.89	0.00	CITI	MS
NTRD	CPD	5/21/2012	90181	BARTON CAPITAL LLC CP	0.27000	6/8/2012	50,000,000.00	49,993,250.00	0.00	CITI	MS
NTRD	CPD	5/21/2012	90185	THAMES ASSET GLOBAL SEC INC CP	0.35000	6/20/2012	48,000,000.00	47,986,000.00	0.00	CITI	MS
NTRD	CPD	5/21/2012	90186	CRC FUNDING LLC CP	0.37000	6/26/2012	30,000,000.00	29,988,900.00	0.00	CITI	JPM
NTRD	CPD	5/21/2012	90187	BARTON CAPITAL LLC CP	0.30000	6/26/2012	25,000,000.00	24,992,500.00	0.00	CITI	MS

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NTRD	CPD	5/21/2012	90189	REGENCY MARKETS NO. 1 LLC CP	0.20000	6/20/2012	32,000,000.00	31,994,666.67	0.00	CITI	BLAY
NTRD	CPD	5/22/2012	90192	DEUTSCHE BANK FINANCIAL LLC CP	0.20000	6/25/2012	50,000,000.00	49,990,555.56	0.00	CITI	BLAY
NTRD	CPD	5/22/2012	90193	RBS FINANCE NV (NA) INC CP	0.29000	7/16/2012	50,000,000.00	49,977,847.22	0.00	CITI	MFR
NTRD	CPD	5/22/2012	90196	BARTON CAPITAL LLC CP	0.30000	6/21/2012	50,000,000.00	49,987,500.00	0.00	CITI	MS
NTRD	CPD	5/22/2012	90198	COMMERZBANK US FINANCE INC CP	0.20000	6/26/2012	50,000,000.00	49,990,277.78	0.00	CITI	MS
NTRD	CPD	5/22/2012	90199	THAMES ASSET GLOBAL SEC INC CP	0.36000	6/18/2012	50,000,000.00	49,986,500.00	0.00	CITI	KEYBANC
NTRD	CPD	5/23/2012	90201	CRC FUNDING LLC CP	0.34000	6/29/2012	25,000,000.00	24,991,263.89	0.00	CITI	LOOP
NTRD	CPD	5/23/2012	90202	REGENCY MARKETS NO.1 LLC CP	0.20000	6/20/2012	50,000,000.00	49,992,222.22	0.00	CITI	JPM
NTRD	CPD	5/23/2012	90203	COMMERZBANK US FINANCE INC CP	0.20000	6/28/2012	50,000,000.00	49,990,000.00	0.00	CITI	MS
NTRD	CPD	5/23/2012	90204	THAMES ASSET GLOBAL SEC INC CP	0.38000	6/20/2012	50,000,000.00	49,985,222.22	0.00	CITI	MS
NTRD	CPD	5/23/2012	90205	CIESCO LLC CP	0.42000	7/5/2012	50,000,000.00	49,974,916.67	0.00	CITI	BLAY
NTRD	CPD	5/23/2012	90206	ABBEY NATIONAL NA LLC CP	0.37000	6/29/2012	50,000,000.00	49,980,986.11	0.00	CITI	MFR
NTRD	CPD	5/23/2012	90207	CAFCO LLC CP	0.34000	6/14/2012	50,000,000.00	49,989,611.11	0.00	CITI	MFR
NTRD	CPD	5/24/2012	90209	CRC FUNDING LLC CP	0.37000	6/28/2012	50,000,000.00	49,982,013.89	0.00	CITI	JPM
NTRD	CPD	5/24/2012	90210	DANSKE CORPORATION CP	0.29000	6/29/2012	25,000,000.00	24,992,750.00	0.00	CITI	WFI
NTRD	CPD	5/24/2012	90211	BARTON CAPITAL LLC CP	0.33000	6/22/2012	40,000,000.00	39,989,366.67	0.00	CITI	MS
NTRD	CPD	5/24/2012	90212	REGENCY MARKETS NO.1 LLC CP	0.21000	6/12/2012	28,207,000.00	28,203,873.72	0.00	CITI	MS
NTRD	CPD	5/24/2012	90213	COMMERZBANK US FINANCE INC CP	0.20000	6/29/2012	50,000,000.00	49,990,000.00	0.00	CITI	MS
NTRD	CPD	5/24/2012	90214	CIESCO LLC CP	0.42000	7/9/2012	50,000,000.00	49,973,166.67	0.00	CITI	BLAY
NTRD	CPD	5/25/2012	90219	ABBEY NATIONAL NA LLC CP	0.24000	6/5/2012	50,000,000.00	49,996,333.33	0.00	CITI	MFR
NTRD	CPD	5/25/2012	90221	SHEFFIELD RECEIVABLES CORP CP	0.18000	6/21/2012	28,000,000.00	27,996,220.00	0.00	CITI	MS
NTRD	CPD	5/25/2012	90222	THAMES ASSET GLOBAL SEC INC CP	0.35000	6/8/2012	16,025,000.00	16,022,818.82	0.00	CITI	KEYBANC
NTRD	CPD	5/25/2012	90223	DANSKE CORPORATION CP	0.25000	6/7/2012	40,000,000.00	39,996,388.89	0.00	CITI	KEYBANC
NTRD	CPD	5/25/2012	90224	CAFCO LLC CP	0.40000	7/2/2012	15,000,000.00	14,993,666.67	0.00	CITI	KEYBANC
NTRD	CPD	5/25/2012	90225	DEUTSCHE BANK FINANCIAL LLC CP	0.30000	7/19/2012	50,000,000.00	49,977,083.33	0.00	CITI	BLAY
NTRD	CPD	5/25/2012	90226	BRYANT PARK FUNDING LLC CP	0.18000	6/25/2012	29,243,000.00	29,238,467.34	0.00	CITI	MS
NTRD	CPD	5/25/2012	90227	THAMES ASSET GLOBAL SEC INC CP	0.38000	6/18/2012	40,000,000.00	39,989,866.67	0.00	CITI	MS
NTRD	CPD	5/29/2012	90235	CIESCO LLC CP	0.32000	6/29/2012	26,000,000.00	25,992,835.56	0.00	CITI	BLAY
NTRD	CPD	5/29/2012	90236	BARTON CAPITAL LLC CP	0.28000	6/12/2012	25,000,000.00	24,997,277.78	0.00	CITI	BLAY
NTRD	CPD	5/29/2012	90237	CRC FUNDING LLC CP	0.37000	7/5/2012	50,000,000.00	49,980,986.11	0.00	CITI	JPM
NTRD	CPD	5/29/2012	90232	BARTON CAPITAL LLC CP	0.27000	6/11/2012	50,000,000.00	49,995,125.00	0.00	CITI	MS
NTRD	CPD	5/29/2012	90233	DEUTSCHE BANK FINANCIAL LLC CP	0.15000	6/7/2012	50,000,000.00	49,998,125.00	0.00	CITI	MFR
NTRD	CPD	5/30/2012	90246	SHEFFIELD RECEIVABLES CORP CP	0.18000	7/12/2012	24,000,000.00	23,994,840.00	0.00	CITI	MS
NTRD	CPD	5/30/2012	90247	CAFCO LLC CP	0.43000	7/9/2012	50,000,000.00	49,976,111.11	0.00	CITI	KEYBANC
NTRD	CPD	5/30/2012	90241	CAFCO LLC CP	0.37000	6/22/2012	48,000,000.00	47,988,653.33	0.00	CITI	JPM
NTRD	CPD	5/30/2012	90242	HSBC USA INC CP	0.18000	7/3/2012	50,000,000.00	49,991,500.00	0.00	CITI	MFR
NTRD	CPD	5/30/2012	90243	REGENCY MARKETS NO.1 LLC CP	0.20000	6/29/2012	36,865,000.00	36,858,855.83	0.00	CITI	MS
NTRD	CPD	5/30/2012	90244	THAMES ASSET GLOBAL SEC INC CP	0.40000	7/2/2012	25,000,000.00	24,990,833.33	0.00	CITI	BLAY
NTRD	CPD	5/31/2012	90250	THAMES ASSET GLOBAL SEC INC CP	0.41000	6/20/2012	50,000,000.00	49,988,611.11	0.00	CITI	MS

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NTRD	CPD	5/31/2012	90252	COMMERZBANK US FINANCE INC CP	0.22000	7/2/2012	50,000,000.00	49,990,222.22	0.00	CITI	MS
NTRD	CPD	5/31/2012	90253	CIESCO LLC CP	0.35000	7/3/2012	50,000,000.00	49,983,958.33	0.00	CITI	BLAY
NTRD	CPD	5/31/2012	90254	RBS FINANCE NV NA INC CP	0.20000	7/5/2012	50,000,000.00	49,990,277.78	0.00	CITI	MFR
NTRD	CPD	5/31/2012	90255	CIESCO LLC CP	0.35000	7/5/2012	23,000,000.00	22,992,173.61	0.00	CITI	BLAY
CPD Total							<u>6,428,646,000.00</u>	<u>6,426,871,585.85</u>	<u>0.00</u>		
NTRD	FFCB	5/2/2012	90027	FFCB (CALLABLE)	1.23000	5/2/2017	48,295,000.00	48,295,000.00	0.00	CITI	MFR
NTRD	FFCB	5/7/2012	90054	FFCB (CALLABLE)	1.23000	5/2/2017	25,000,000.00	25,000,000.00	4,270.83	CITI	PIPE
NTRD	FFCB	5/7/2012	90055	FFCB (CALLABLE)	1.23000	5/2/2017	15,100,000.00	15,100,000.00	2,579.58	CITI	MISC
NTRD	FFCB	5/15/2012	90100	FFCB (CALLABLE)	1.15000	5/15/2017	17,500,000.00	17,484,744.73	0.00	CITI	MISC
NTRD	FFCB	5/25/2012	90216	FFCB (CALLABLE)	1.22000	8/14/2017	20,350,000.00	20,339,825.00	7,586.03	CITI	MFR
NTRD	FFCB	5/30/2012	90217	FFCB (CALLABLE)	1.15000	5/30/2017	21,375,000.00	21,353,625.00	0.00	CITI	MORCO
FFCB Total							<u>147,620,000.00</u>	<u>147,573,194.73</u>	<u>14,436.44</u>		
NTRD	FHLB	5/23/2012	90095	FHLB (CALLABLE)	1.24000	5/22/2017	50,000,000.00	50,000,000.00	1,722.22	CITI	MS
NTRD	FHLB	5/29/2012	90057	FHLB (CALLABLE)	1.40000	11/28/2017	50,000,000.00	50,000,000.00	0.00	CITI	DBAG
NTRD	FHLB	5/30/2012	90101	FHLB (CALLABLE)	1.17000	5/30/2017	22,500,000.00	22,460,625.00	0.00	CITI	GPS
FHLB Total							<u>122,500,000.00</u>	<u>122,460,625.00</u>	<u>1,722.22</u>		
NTRD	FHLM	5/15/2012	90072	FHLMC (CALLABLE)	1.25000	5/15/2017	21,870,000.00	21,870,000.00	0.00	CITI	UBSSEC
NTRD	FHLM	5/15/2012	90044	FHLMC (CALLABLE)	1.25000	5/15/2017	50,000,000.00	49,975,000.00	0.00	CITI	WFI
NTRD	FHLM	5/16/2012	90140	FHLMC (CALLABLE)	1.25000	5/15/2017	44,005,000.00	43,982,997.50	1,527.95	CITI	JPM
NTRD	FHLM	5/21/2012	90056	FHLMC (CALLABLE)	1.35000	11/21/2017	25,000,000.00	24,987,500.00	0.00	CITI	SUN
NTRD	FHLM	5/24/2012	90063	FHLMC (CALLABLE)	1.20000	5/24/2017	25,000,000.00	24,993,750.00	0.00	CITI	JEFF
NTRD	FHLM	5/25/2012	90073	FHLMC (CALLABLE)	1.20000	5/24/2017	25,000,000.00	24,993,750.00	0.00	CITI	LOOP
NTRD	FHLM	5/30/2012	90074	FHLMC (CALLABLE)	1.20000	5/30/2017	50,000,000.00	49,987,500.00	0.00	CITI	FTNFCM
NTRD	FHLM	5/30/2012	90075	FHLMC (CALLABLE)	1.23000	5/30/2017	50,000,000.00	50,000,000.00	0.00	CITI	BLAY
NTRD	FHLM	5/30/2012	90076	FHLMC (CALLABLE)	1.23000	5/30/2017	50,000,000.00	50,000,000.00	0.00	CITI	JPM
FHLM Total							<u>340,875,000.00</u>	<u>340,790,497.50</u>	<u>1,527.95</u>		
NTRD	FNMA	5/22/2012	90062	FNMA (CALLABLE)	1.25000	11/22/2017	10,400,000.00	10,379,200.00	0.00	CITI	RWB
FNMA Total							<u>10,400,000.00</u>	<u>10,379,200.00</u>	<u>0.00</u>		
NTRD	FRCDQ2	5/4/2012	90042	RABOBANK NEDERLAND NV NY FRCD	0.61585	5/7/2013	50,000,000.00	50,000,000.00	0.00	CITI	RBCCM
FRCDQ2 Total							<u>50,000,000.00</u>	<u>50,000,000.00</u>	<u>0.00</u>		
NTRD	NCD1	5/10/2012	90086	CITIBANK NA CD	0.24000	6/25/2012	50,000,000.00	50,000,000.00	0.00	CITI	CITGM
NTRD	NCD1	5/21/2012	90188	CITIBANK NA CD	0.28000	6/28/2012	50,000,000.00	50,000,000.00	0.00	CITI	CITGM
NTRD	NCD1	5/21/2012	90190	UNION BK OF CALIFORNIA CD	0.29000	8/20/2012	50,000,000.00	50,000,000.00	0.00	CITI	UNION

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NTRD	NCD1	5/22/2012	90197	CITIBANK NA CD	0.28000	6/27/2012	50,000,000.00	50,000,000.00	0.00	CITI	CITGM
NTRD	NCD1	5/30/2012	90245	CITIBANK NA CD	0.30000	7/5/2012	50,000,000.00	50,000,000.00	0.00	CITI	CITGM
NCD1 Total							250,000,000.00	250,000,000.00	0.00		
NTRD	YANK1	5/3/2012	90033	BK OF MONTREAL CHICAGO CD	0.16000	6/4/2012	25,000,000.00	25,000,000.00	0.00	CITI	TULL
NTRD	YANK1	5/11/2012	90092	CREDIT AGRICOLE CIB NY CD	0.33000	6/19/2012	50,000,000.00	50,000,541.48	0.00	CITI	MFR
NTRD	YANK1	5/11/2012	90098	BA OF MONTREAL CHICAGO CD	0.15000	6/13/2012	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	5/11/2012	90099	BK OF MONTREAL CHICAGO CD	0.15000	6/13/2012	25,000,000.00	25,000,000.00	0.00	CITI	TULL
NTRD	YANK1	5/11/2012	90111	BNP PARIBAS SF CD	0.43000	7/10/2012	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	5/17/2012	90160	BNP PARIBAS SF CD	0.43000	7/20/2012	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	5/18/2012	90162	SOCIETE GENERALE NY CD	0.50000	7/2/2012	50,000,000.00	50,000,624.62	0.00	CITI	MFR
NTRD	YANK1	5/18/2012	90163	SOCIETE GENERALE NY CD	0.50000	7/2/2012	25,000,000.00	25,000,312.31	0.00	CITI	MFR
NTRD	YANK1	5/18/2012	90164	ROYAL BK OF SCOTLAND PLC CD	0.35000	7/20/2012	50,000,000.00	50,000,874.48	0.00	CITI	MFR
NTRD	YANK1	5/18/2012	90166	DNB BANK ASA NY CD	0.24000	8/20/2012	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	5/18/2012	90168	BARCLAYS BK PLC NY CD	0.20000	7/18/2012	50,000,000.00	50,000,000.00	0.00	CITI	BCI
NTRD	YANK1	5/18/2012	90178	BNP PARIBAS SF CD	0.23000	6/26/2012	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	5/25/2012	90220	CREDIT AGRICOLE CIB NY CD	0.35000	6/29/2012	50,000,000.00	50,000,485.95	0.00	CITI	MFR
NTRD	YANK1	5/29/2012	90229	CREDIT AGRICOLE CIB NY CD	0.37000	7/2/2012	50,000,000.00	50,000,472.06	0.00	CITI	MFR
NTRD	YANK1	5/29/2012	90230	CREDIT AGRICOLE CIB NY CD	0.37000	7/2/2012	25,000,000.00	25,000,236.03	0.00	CITI	MFR
NTRD	YANK1	5/29/2012	90234	BNP PARIBAS SF CD	0.18000	6/5/2012	50,000,000.00	50,000,000.00	0.00	CITI	BNPP
NTRD	YANK1	5/31/2012	90249	DEUTSCHE BANK AG NY CD	0.33000	7/25/2012	50,000,000.00	50,000,763.52	0.00	CITI	MFR
YANK1 Total							750,000,000.00	750,004,310.45	0.00		
NTRD Total							8,175,041,000.00	8,173,079,413.53	17,686.61		
TRADE	FHLM	5/21/2012	90184	FHLMC	1.00000	6/29/2017	50,000,000.00	50,000,000.00	9,722.22	CITI	FTNFCM
FHLM Total							50,000,000.00	50,000,000.00	9,722.22		
TRADE Total							50,000,000.00	50,000,000.00	9,722.22		
PSI Total							8,225,041,000.00	8,223,079,413.53	27,408.83		

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SANIT	FFCB	5/30/2012	90194	FFCB (CALLABLE)	1.1500	5/30/2017	41,500,000.00	41,500,000.00	0.00	CITI	CF
FFCB Total							41,500,000.00	41,500,000.00	0.00		
SANIT - SANITATION DISTRICT Total							41,500,000.00	41,500,000.00	0.00		
SPI Total							41,500,000.00	41,500,000.00	0.00		

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5/3/2012	NTRD	88284	FFCB 0.55 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	34,375.00	25,034,375.00	6,896.55
5/3/2012	NTRD	88286	FFCB 0.55 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	68,750.00	50,068,750.00	19,728.73
5/3/2012	NTRD	88287	FFCB 0.55 (CALLABLE)	Call	100.0000	10,700,000.00	10,700,000.00	14,712.50	10,714,712.50	2,533.17
			FFCB Total			85,700,000.00	85,700,000.00	117,837.50	85,817,837.50	29,158.45
5/4/2012	NTRD	89543	FHLB 1.60 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	66,666.67	50,066,666.67	0.00
5/4/2012	NTRD	89600	FHLB 1.60 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	66,666.67	50,066,666.67	49,151.15
5/4/2012	NTRD	89601	FHLB 1.60 (CALLABLE)	Call	100.0000	34,690,000.00	34,690,000.00	46,253.33	34,736,253.33	34,101.07
5/10/2012	NTRD	89554	FHLB 1.65 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	68,750.00	50,068,750.00	0.00
5/11/2012	NTRD	89555	FHLB 1.625 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	67,708.33	50,067,708.33	0.00
5/11/2012	NTRD	89556	FHLB 1.625 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	67,708.33	50,067,708.33	0.00
5/11/2012	NTRD	89557	FHLB 1.70 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	35,416.67	25,035,416.67	0.00
5/11/2012	NTRD	89605	FHLB 1.80 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	75,000.00	50,075,000.00	0.00
5/13/2012	NTRD	89354	FHLB 1.50 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	125,000.00	50,125,000.00	0.00
5/13/2012	NTRD	89287	FHLB 1.40 (CALLABLE)	Call	100.0000	29,000,000.00	29,000,000.00	67,666.67	29,067,666.67	0.00
5/13/2012	NTRD	89296	FHLB 1.45 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	60,416.67	25,060,416.67	0.00
5/13/2012	NTRD	89297	FHLB 1.45 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	120,833.33	50,120,833.33	0.00
5/16/2012	NTRD	89340	FHLB 1.50 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	125,000.00	50,125,000.00	0.00
5/18/2012	NTRD	89612	FHLB 1.80 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	75,000.00	50,075,000.00	0.00
5/18/2012	NTRD	89613	FHLB 1.875 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	78,125.00	50,078,125.00	4,915.12
			FHLB Total			663,690,000.00	663,690,000.00	1,146,211.67	664,836,211.67	88,167.34
5/9/2012	NTRD	86762	FNMA 2.50 (CALLABLE)	Call	100.0000	19,650,000.00	19,650,000.00	0.00	19,650,000.00	0.00
5/9/2012	NTRD	86763	FNMA 2.50 (CALLABLE)	Call	100.0000	20,680,000.00	20,680,000.00	0.00	20,680,000.00	0.00
5/16/2012	NTRD	88229	FNMA 1.80 (CALLABLE)	Call	100.0000	28,605,000.00	28,605,000.00	0.00	28,605,000.00	0.00
5/23/2012	NTRD	86830	FNMA 2.30 (CALLABLE)	Call	100.0000	13,950,000.00	13,950,000.00	0.00	13,950,000.00	16,721.57
5/29/2012	NTRD	88230	FNMA 1.625 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
5/30/2012	NTRD	88412	FNMA 1.60 (CALLABLE)	Call	100.0000	21,075,000.00	21,075,000.00	0.00	21,075,000.00	0.00
5/30/2012	NTRD	88468	FNMA 1.60 (CALLABLE)	Call	100.0000	11,755,000.00	11,755,000.00	0.00	11,755,000.00	0.00
			FNMA Total			140,715,000.00	140,715,000.00	0.00	140,715,000.00	16,721.57
5/11/2012	NTRD	89578	FHLB 2.25 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	93,750.00	50,093,750.00	0.00
5/11/2012	NTRD	89584	FHLB 2.25 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	93,750.00	50,093,750.00	0.00
5/11/2012	NTRD	89604	FHLB 2.75 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	114,583.33	50,114,583.33	0.00
5/11/2012	NTRD	89606	FHLB 2.75 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	57,291.67	25,057,291.67	0.00
5/17/2012	NTRD	89626	FHLB 3.00 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	125,000.00	50,125,000.00	12,287.79
			MCPN - FHLB Total			225,000,000.00	225,000,000.00	484,375.00	225,484,375.00	12,287.79

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5/10/2012	NTRD	89602	FHLB 2.50 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	104,166.67	50,104,166.67	0.00
5/24/2012	NTRD	85249	FNMA 4.00 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
5/24/2012	NTRD	85250	FNMA 4.00 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
MCSA Total						100,000,000.00	100,000,000.00	104,166.67	100,104,166.67	0.00
PSI Total						1,215,105,000.00	1,215,105,000.00	1,852,590.84	1,216,957,590.84	146,335.25

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						Par	Principal	Interest	Net Cash Flow	Profit/(Loss)
5/6/2012	GF	14004	FLYING TRIANGLE LOAN	Call	100.0000	1,481.19	1,481.19	6.68	1,487.87	0.00
5/9/2012	GF	12057	FLYING TRIANGLE LOAN	Call	100.0000	1,058.09	1,058.09	391.12	1,449.21	0.00
FLYING TRIANGLE LOAN Total						2,539.28	2,539.28	397.80	2,937.08	0.00
GF - GENERAL FUND Total						2,539.28	2,539.28	397.80	2,937.08	0.00
5/17/2012	PHHPA	89220	FHLB 3.45 (CALLABLE)	Call	100.0000	1,333,333.34	1,333,333.34	13,416.66	1,346,750.00	-654.25
FHLB Total						1,333,333.34	1,333,333.34	13,416.66	1,346,750.00	-654.25
PHHPA - PUENTE HILLS HABITAT PRESERVATION AUTHORITY Total						1,333,333.34	1,333,333.34	13,416.66	1,346,750.00	-654.25
5/9/2012	SANIT	88073	FHLMC 1.80 (CALLABLE)	Call	100.0000	714,000.00	714,000.00	0.00	714,000.00	0.00
FHLMC Total						714,000.00	714,000.00	0.00	714,000.00	0.00
SANIT - SANITATION DISTRICT Total						714,000.00	714,000.00	0.00	714,000.00	0.00
SPI Total						2,049,872.62	2,049,872.62	13,814.46	2,063,687.08	-654.25

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 Comparison of Investment Cost to Market Value
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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	4,850,067,455.45	4,849,333,941.95	(733,513.50)	0.00	0.00	0.00
Euro CD's	0.00	0.00	0.00	0.00	0.00	0.00
Bankers Acceptances	0.00	0.00	0.00	0.00	0.00	0.00
Commercial Paper	7,525,894,734.76	7,526,052,299.73	157,564.97	0.00	0.00	0.00
Governments	473,569,812.37	481,228,750.00	7,658,937.63	85,853.18	107,332.05	21,478.87
Agencies	9,488,019,502.12	9,550,137,657.60	62,118,155.48	71,078,028.91	71,114,997.48	36,968.57
Municipals	17,000,000.00	17,000,000.00	0.00	5,065,000.00	5,065,000.00	0.00
Corp. & Deposit Notes	723,438,999.71	723,806,891.32	367,891.61	3,101,667.15	3,121,110.00	19,442.85
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	63,265,662.45	63,265,662.45	0.00
TOTAL	<u>\$23,077,990,504.41</u>	<u>\$23,147,559,540.60</u>	<u>\$69,569,036.19</u>	<u>\$142,596,211.69</u>	<u>\$142,674,101.98</u>	<u>\$77,890.29</u>

Market Pricing Policies and Source:

The Pooled Surplus Investment Portfolio (PSI) is market priced monthly using Bank of New York Trust Company N.A. (BNY) month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted by BNY, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes are private placements not actively traded, and are not subject to market pricing by BNY. Accordingly, market value is priced at cost. Such non-market priced securities make up 0.07% of the PSI Portfolio.

Los Angeles County Treasurer
Market Pricing Exceptions
As of May 31, 2012
Attachment IXa

Security ID	Security Description	Calculated Market Price
89975	BK OF AMERICA NA BK NOTE	100.004855
89986	BK OF AMERICA NA BK NOTE	100.005631
89987	BK OF AMERICA NA BK NOTE	100.005631
90182	BK OF AMERICA NA BK NOTE	99.984726
90183	BK OF AMERICA NA BK NOTE	99.984726
87917	ROYAL BK OF CANADA NY FRN	99.950000
90017	ABBAY NATIONAL NA LLC CP	99.999528
89981	ATLANTIS ONE FUNDING CORP CP	99.999528
89938	CRC FUNDING LLC CP	99.999528
89945	CRC FUNDING LLC CP	99.999528
89859	THUNDER BAY FUNDING LLC CP	99.999528
90176	ABBAY NATIONAL NA LLC CP	99.998111
90038	BARTON CAPITAL LLC CP	99.998111
89947	CAFCO LLC CP	99.998111
90034	DANSKE CORP CP	99.998111
90109	DANSKE CORP CP	99.998111
89911	RBS FINANCE NV NA INC CP	99.998111
89962	SHEFFIELD RECEIVABLES CORP CP	99.998111
90177	ABBAY NATIONAL NA LLC CP	99.997639
90104	ABBAY NATIONAL NA LLC CP	99.997639
90004	ABBAY NATIONAL NA LLC CP	99.997639
90037	ABBAY NATIONAL NA LLC CP	99.997639
90084	ABBAY NATIONAL NA LLC CP	99.997639
90219	ABBAY NATIONAL NA LLC CP	99.997639
89997	CAFCO LLC CP	99.997639
90007	CIESCO LLC CP	99.997639
90046	COMMERZBANK US FINANCE INC CP	99.997639
90001	SHEFFIELD RECEIVABLES CORP CP	99.997639
89769	UBS FINANCE (DELAWARE) LLC CP	99.997639
90068	ABBAY NATIONAL NA LLC CP	99.997167
90030	BARTON CAPITAL LLC CP	99.997167
90087	COMMERZBANK US FINANCE INC CP	99.997167
90174	COMMERZBANK US FINANCE INC CP	99.997167
90028	DANSKE CORP CP	99.997167
90023	DEUTSCHE BK FINANCIAL LLC CP	99.997167
90050	REGENCY MARKETS NO. 1 LLC CP	99.997167
90059	BARTON CAPITAL LLC CP	99.996111
90064	BARTON CAPITAL LLC CP	99.996111
90069	BARTON CAPITAL LLC CP	99.996111
90077	BARTON CAPITAL LLC CP	99.996111
90153	COMMERZBANK US FINANCE INC CP	99.996111
90170	CRC FUNDING LLC CP	99.996111
90223	DANSKE CORPORATION CP	99.996111
90233	DEUTSCHE BANK FINANCIAL LLC CP	99.996111
89994	DEUTSCHE BK FINANCIAL LLC CP	99.996111
89989	ING US FUNDING LLC CP	99.996111
89993	RBS FINANCE NV NA INC CP	99.996111
90048	BARTON CAPITAL LLC CP	99.995556
90181	BARTON CAPITAL LLC CP	99.995556
89959	CIESCO LLC CP	99.995556
90045	DEUTSCHE BK FINANCIAL LLC CP	99.995556
90106	REGENCY MARKETS NO. 1 LLC CP	99.995556
90222	THAMES ASSET GLOBAL SEC INC CP	99.995556
90094	THAMES ASSET GLOBAL SEC INC CP	99.995556
90089	ABBAY NATIONAL NA LLC CP	99.993889
89783	ATLANTIS ONE FUNDING CORP CP	99.993889
90232	BARTON CAPITAL LLC CP	99.993889
90066	CAFCO LLC CP	99.993889
89860	CHARIOT FUNDING LLC CP	99.993889
89999	CRC FUNDING LLC CP	99.993889
90152	DANSKE CORP CP	99.993889
90067	DANSKE CORP CP	99.993889
89799	ATLANTIS ONE FUNDING CORP CP	99.993333
89849	ATLANTIS ONE FUNDING CORP CP	99.993333

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Security ID	Security Description	Calculated Market Price
90236	BARTON CAPITAL LLC CP	99.993333
90138	BARTON CAPITAL LLC CP	99.993333
90029	CAFCO LLC CP	99.993333
90058	CAFCO LLC CP	99.993333
90035	CRC FUNDING LLC CP	99.993333
90212	REGENCY MARKETS NO.1 LLC CP	99.993333
90172	SHEFFIELD RECEIVABLES CORP CP	99.993333
90143	BARTON CAPITAL LLC CP	99.992778
90146	CAFCO LLC CP	99.992778
90147	REGENCY MARKETS NO. 1 LLC CP	99.992778
90139	THAMES ASSET GLOBAL SEC INC CP	99.992778
90116	THAMES ASSET GLOBAL SEC INC CP	99.992778
90124	THAMES ASSET GLOBAL SEC INC CP	99.992778
90085	THAMES ASSET GLOBAL SEC INC CP	99.992778
89800	UBS FINANCE (DELAWARE) LLC CP	99.992778
90118	BARTON CAPITAL LLC CP	99.991444
90024	CAFCO LLC CP	99.991444
90207	CAFCO LLC CP	99.991444
90051	CIESCO LLC CP	99.991444
90175	CRC FUNDING LLC CP	99.991444
90090	DEUTSCHE BK FINANCIAL LLC CP	99.991444
90113	DEUTSCHE BK FINANCIAL LLC CP	99.991444
90173	SHEFFIELD RECEIVABLES CORP CP	99.991444
90016	CIESCO CP	99.990833
90112	COMMERZBANK US FINANCE INC CP	99.990833
90093	CRC FUNDING LLC CP	99.990833
90117	DEUTSCHE BK FINANCIAL LLC CP	99.990833
90065	DEUTSCHE BK FINANCIAL LLC CP	99.990833
90157	SHEFFIELD RECEIVABLES CORP CP	99.990833
90171	THAMES ASSET GLOBAL SEC INC CP	99.990833
90165	THAMES ASSET GLOBAL SEC INC CP	99.990833
90128	THAMES ASSET GLOBAL SEC INC CP	99.990833
90131	THAMES ASSET GLOBAL SEC INC CP	99.990833
90082	CAFCO LLC CP	99.989000
90079	CIESCO LLC CP	99.989000
90071	CRC FUNDING LLC CP	99.989000
90119	DANSKE CORP CP	99.989000
90000	RBS FINANCE NV NA INC CP	99.989000
90132	REGENCY MARKETS NO. 1 LLC CP	99.989000
90158	SHEFFIELD RECEIVABLES CORP CP	99.989000
90180	THAMES ASSET GLOBAL SEC INC CP	99.989000
90199	THAMES ASSET GLOBAL SEC INC CP	99.989000
90227	THAMES ASSET GLOBAL SEC INC CP	99.989000
90110	CRC FUNDING LLC CP	99.988389
90123	CRC FUNDING LLC CP	99.988389
90130	DANSKE CORP CP	99.988389
90040	DEUTSCHE BK FINANCIAL LLC CP	99.988389
90155	REGENCY MARKETS NO. 1 LLC CP	99.988389
90156	THAMES ASSET GLOBAL SEC INC CP	99.988389
90149	THAMES ASSET GLOBAL SEC INC CP	99.988389
90137	BARTON CAPITAL LLC CP	99.987778
90122	CIESCO LLC CP	99.987778
90078	COMMERZBANK US FINANCE INC CP	99.987778
90108	CRC FUNDING LLC CP	99.987778
90047	RBS FINANCE NV NA INC CP	99.987778
90189	REGENCY MARKETS NO. 1 LLC CP	99.987778
90202	REGENCY MARKETS NO.1 LLC CP	99.987778
90133	SHEFFIELD RECEIVABLES CORP CP	99.987778

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Security ID	Security Description	Calculated Market Price
90136	THAMES ASSET GLOBAL SEC INC CP	99.987778
90204	THAMES ASSET GLOBAL SEC INC CP	99.987778
90185	THAMES ASSET GLOBAL SEC INC CP	99.987778
90052	UBS FINANCE (DELAWARE) LLC CP	99.987778
90126	ABBEY NATIONAL NA LLC CP	99.986000
90196	BARTON CAPITAL LLC CP	99.986000
90115	BARTON CAPITAL LLC CP	99.986000
90031	CAFCO LLC CP	99.986000
90144	COMMERZBANK US FINANCE INC CP	99.986000
90129	DEUTSCHE BK FINANCIAL LLC CP	99.986000
90080	RBS FINANCE NV NA INC CP	99.986000
90221	SHEFFIELD RECEIVABLES CORP CP	99.986000
90145	ABBEY NATIONAL NA LLC CP	99.985333
90211	BARTON CAPITAL LLC CP	99.985333
90241	CAFCO LLC CP	99.985333
89718	CHARIOT FUNDING LLC CP	99.985333
90134	CRC FUNDING LLC CP	99.985333
90148	ABBEY NATIONAL NA LLC CP	99.983333
90226	BRYANT PARK FUNDING LLC CP	99.983333
90121	CAFCO LLC CP	99.983333
90192	DEUTSCHE BANK FINANCIAL LLC CP	99.983333
90187	BARTON CAPITAL LLC CP	99.982667
90198	COMMERZBANK US FINANCE INC CP	99.982667
90186	CRC FUNDING LLC CP	99.982667
90081	RBS FINANCE NV NA INC CP	99.982667
90159	ABBEY NATIONAL NA LLC CP	99.982000
90006	UBS FINANCE (DELAWARE) LLC CP	99.982000
90203	COMMERZBANK US FINANCE INC CP	99.981333
90209	CRC FUNDING LLC CP	99.981333
90206	ABBEY NATIONAL NA LLC CP	99.980667
90235	CIESCO LLC CP	99.980667
90213	COMMERZBANK US FINANCE INC CP	99.980667
90201	CRC FUNDING LLC CP	99.980667
90210	DANSKE CORPORATION CP	99.980667
90243	REGENCY MARKETS NO.1 LLC CP	99.980667
90224	CAFCO LLC CP	99.977778
90167	CAFCO LLC CP	99.977778
90252	COMMERZBANK US FINANCE INC CP	99.977778
90244	THAMES ASSET GLOBAL SEC INC CP	99.977778
90036	ATLANTIS ONE FUNDING CORP CP	99.977083
90253	CIESCO LLC CP	99.977083
90242	HSBC USA INC CP	99.977083
90039	UBS FINANCE (DELAWARE) LLC CP	99.977083
89991	ATLANTIS ONE FUNDING CORP CP	99.975694
90043	ATLANTIS ONE FUNDING CORP CP	99.975694
90205	CIESCO LLC CP	99.975694
90237	CRC FUNDING LLC CP	99.975694
90254	RBS FINANCE NV NA INC CP	99.975694
90049	ATLANTIS ONE FUNDING CORP CP	99.975000
90247	CAFCO LLC CP	99.972917
90214	CIESCO LLC CP	99.972917
90105	ATLANTIS ONE FUNDING CORP CP	99.972222
90107	RBS FINANCE NV NA INC CP	99.971528
90246	SHEFFIELD RECEIVABLE CORP CP	99.970833
90096	SHEFFIELD RECEIVABLES CORP CP	99.970833
90125	ING US FUNDING LLC CP	99.970139
90120	RBS FINANCE NV NA INC CP	99.970139
90193	RBS FINANCE NV (NA) INC CP	99.968056

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Security ID	Security Description	Calculated Market Price
90154	ATLANTIS ONE FUNDING CORP CP	99.967361
90225	DEUTSCHE BANK FINANCIAL LLC CP	99.965972
90102	HSBC USA INC CP	99.961111
88581	WESTPAC BANKING CORP NY FRCD	99.950000
90042	RABOBANK NEDERLAND NV NY FRCD	99.950000
88898	COMMONWEALTH BK OF AU NY FRCD	99.950000
89760	NORDEA BK FINLAND PLC NY FRCD	99.950000
85271	FHLMC 4.05 (CALLABLE)	100.000000
85272	FHLMC 4.05 (CALLABLE)	100.000000
89932	UNION BK OF CALIFORNIA CD	100.000055
89773	UNION BK OF CALIFORNIA CD	100.000832
89988	CITIBANK NA CD	100.001333
90086	CITIBANK NA CD	99.999998
90197	CITIBANK NA CD	100.002998
90188	CITIBANK NA CD	100.003109
89693	CHASE BK USA NA CD	99.995162
90245	CITIBANK NA CD	100.004860
90005	CHASE BK USA NA CD	99.958017
89965	CHASE BK USA NA CD	99.953522
90190	UNION BK OF CALIFORNIA CD	99.939316
88523	UST BILL	99.999986
89937	BNP PARIBAS SF CD	100.000416
89706	LLOYDS TSB BK PLC NY CD	100.000389
89777	SOCIETE GENERALE NY CD	100.001111
89921	SOCIETE GENERALE NY CD	100.000916
89740	UBS AG STAMFORD CT CD	100.000333
89741	UBS AG STAMFORD CT CD	100.000333
90033	BK OF MONTREAL CHICAGO CD	99.999889
90234	BNP PARIBAS SF CD	100.000139
89780	BNP PARIBAS SF CD	100.003887
89770	COMMERZBANK AG NY CD	100.000694
89771	COMMERZBANK AG NY CD	100.000694
89936	COMMERZBANK AG NY CD	100.000499
88589	CIBC NY CD	100.002216
88590	CIBC NY CD	100.002216
89801	UBS AG STAMFORD CT CD	100.002747
90098	BA OF MONTREAL CHICAGO CD	99.998194
90099	BK OF MONTREAL CHICAGO CD	99.998194
89806	LLOYDS TSB BK PLC NY CD	100.003608
89807	LLOYDS TSB BK PLC NY CD	100.003608
89843	LLOYDS TSB BK PLC NY CD	100.003107
89445	NORDEA BK FINLAND PLC NY CD	100.004575
89815	ROYAL BK OF SCOTLAND PLC CT CD	100.005412
89816	ROYAL BK OF SCOTLAND PLC CT CD	100.005412
90092	CREDIT AGRICOLE CIB NY CD	100.005803
89633	DNB BANK ASA NY CD	100.002216
89634	DNB BANK ASA NY CD	100.002216
88796	AU & NZ BANKING GRP NY CD	100.009751
89944	UBS AG STAMFORD CT CD	100.023189
88799	WESTPAC BANKING CORP NY CD	100.015855
89152	WESTPAC BANKING CORP NY CD	100.015855
88800	TORONTO DOMINION BK NY CD	100.004144
89977	UBS AG STAMFORD CT CD	100.005202
89963	BARCLAYS BK PLC NY CD	99.997830
90178	BNP PARIBAS SF CD	99.999276
88820	TORONTO DOMINION BK NY CD	100.004310
89651	BK OF NOVA SCOTIA HOUSTON CD	99.994745
89948	DEUTSCHE BK AG NY CD	100.006215

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Security ID	Security Description	Calculated Market Price
89949	DEUTSCHE BK AG NY CD	100.006215
89674	SVENSKA HANDELSBANKEN AB NY CD	100.001547
88409	AU & NZ BANKING GRP NY CD	100.020891
89669	BK OF NOVA SCOTIA HOUSTON CD	99.994356
88773	BK OF NOVA SCOTIA HOUSTON CD	100.019289
88692	COMMONWEALTH BK OF AU NY CD	100.009633
88693	COMMONWEALTH BK OF AU NY CD	100.009633
90220	CREDIT AGRICOLE CIB NY CD	100.008858
89673	CREDIT SUISSE NY CD	100.005627
89533	DNB BANK ASA NY CD	100.003613
89663	NORDEA BK FINLAND PLC NY CD	99.997576
89526	NORDEA BK FINLAND PLC NY CD	100.010452
89468	RABOBANK NEDERLAND NV NY CD	100.012867
89657	SVENSKA HANDELSBANKEN AB NY CD	100.001602
89510	SVENSKA HANDELSBANKEN AB NY CD	100.004820
89577	SVENSKA HANDELSBANKEN AB NY CD	100.002808
89675	TORONTO DOMINION BK NY CD	99.994356
88566	TORONTO DOMINION BK NY CD	100.004804
88568	TORONTO DOMINION BK NY CD	100.004804
88572	WESTPAC BANKING CORP NY CD	100.027329
90229	CREDIT AGRICOLE CIB NY CD	100.010664
90230	CREDIT AGRICOLE CIB NY CD	100.010664
89685	RABOBANK NEDERLAND NV NY CD	100.002656
90162	SOCIETE GENERALE NY CD	100.022213
90163	SOCIETE GENERALE NY CD	100.022213
89812	BK OF NOVA SCOTIA HOUSTON CD	99.992412
90111	BNP PARIBAS SF CD	100.019988
90168	BARCLAYS BK PLC NY CD	99.993333
90160	BNP PARIBAS SF CD	100.024986
89091	COMMONWEALTH BK OF AU NY CD	100.012453
90164	ROYAL BK OF SCOTLAND PLC CT CD	100.013880
89979	BK OF NOVA SCOTIA HOUSTON CD	99.987776
90249	DEUTSCHE BANK AG NY CD	100.012218
90018	CREDIT SUISSE NY CD	100.004739
90019	CREDIT SUISSE NY CD	100.004739
89868	BK OF NOVA SCOTIA HOUSTON CD	99.960397
89802	CREDIT SUISSE NY CD	99.984472
89976	NORDEA BK FINLAND PLC NY CD	99.960403
89900	RABOBANK NEDERLAND NV NY CD	99.979320
89935	SVENSKA HANDELSBANKEN AB NY CD	99.965560
89931	TORONTO DOMINION BK NY CD	99.949220
89929	RABOBANK NEDERLAND NV NY CD	99.982193
89952	RABOBANK NEDERLAND NV NY CD	99.980253
89953	BK OF NOVA SCOTIA HOUSTON CD	99.959878
90166	DNB BANK ASA NY CD	99.952789
89958	COMMONWEALTH BK OF AU NY CD	99.941186
89870	CIBC NY CD	99.884786
88068	ROYAL BK OF CANADA NY CD	99.995455
90008	AU & NZ BANKING GRP NY CD	99.880993
90012	COMMONWEALTH BK OF AU NY CD	99.880451
90013	COMMONWEALTH BK OF AU NY CD	99.880451
88542	AU & NZ BANKING GRP NY CD	99.802136
88543	AU & NZ BANKING GRP NY CD	99.802136
88608	ROYAL BK OF CANADA NY CD	99.841267
88513	WESTPAC BANKING CORP NY CD	99.902687

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of May 31, 2012
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	88203	LACCAL BANS	0.55100	6/30/2014	7,000,000.00	7,000,000.00	7,000,000.00
PSI	NTRD	BAN	89778	LACCAL BANS	0.56100	6/30/2014	10,000,000.00	10,000,000.00	10,000,000.00
		BAN Total					17,000,000.00	17,000,000.00	17,000,000.00
PSI	NTRD	BNOT	89975	BK OF AMERICA NA BK NOTE	0.32000	6/25/2012	50,000,000.00	50,000,000.00	50,002,425.00
PSI	NTRD	BNOT	89986	BK OF AMERICA NA BK NOTE	0.32000	6/29/2012	50,000,000.00	50,000,000.00	50,002,815.00
PSI	NTRD	BNOT	89987	BK OF AMERICA NA BK NOTE	0.32000	6/29/2012	25,000,000.00	25,000,000.00	25,001,407.50
PSI	NTRD	BNOT	90182	BK OF AMERICA NA BK NOTE	0.32000	7/20/2012	50,000,000.00	50,000,000.00	49,992,363.00
PSI	NTRD	BNOT	90183	BK OF AMERICA NA BK NOTE	0.32000	7/20/2012	25,000,000.00	25,000,000.00	24,996,181.50
		BNOT Total					200,000,000.00	200,000,000.00	199,995,192.00
PSI	NTRD	CNFL	84432	TOYOTA MOTOR CREDIT CORP FRN	0.68585	7/27/2012	50,000,000.00	50,000,000.00	50,018,500.00
PSI	NTRD	CNFL	85269	TOYOTA MOTOR CREDIT CORP FRN	0.61685	11/15/2012	50,000,000.00	50,000,000.00	50,039,500.00
PSI	NTRD	CNFL	88044	TOYOTA MOTOR CREDIT CORP FRN	0.66915	10/12/2012	50,000,000.00	50,000,000.00	50,058,500.00
PSI	NTRD	CNFL	88095	GE CAPITAL CORP MTN FRN	1.31915	1/7/2014	19,150,000.00	18,952,135.40	19,216,450.50
PSI	NTRD	CNFL	88188	GE CAPITAL CORP MTN FRN	1.07355	3/14/2013	25,000,000.00	25,001,005.02	25,119,500.00
PSI	NTRD	CNFL	88615	TOYOTA MOTOR CREDIT CORP FRN	0.67365	12/17/2012	25,000,000.00	25,000,000.00	25,043,000.00
PSI	NTRD	CNFL	89735	WESTPAC BANKING CORP NY FRN	0.84865	9/16/2013	50,000,000.00	50,055,274.86	49,990,500.00
PSI	NTRD	CNFL	89966	GE CAPITAL CORP MTN FRN	0.63585	7/27/2012	47,415,000.00	47,447,096.31	47,443,923.15
		CNFL Total					316,565,000.00	316,455,511.59	316,929,873.65
PSI	NTRD	CNFM	87917	ROYAL BK OF CANADA NY FRN	0.36375	9/27/2012	50,000,000.00	50,000,000.00	49,975,000.00
		CNFM Total					50,000,000.00	50,000,000.00	49,975,000.00
PSI	NTRD	CNFRQ	88716	GE CAPITAL CORP MTN FRN	1.50000	12/29/2014	35,000,000.00	35,000,000.00	35,018,550.00
PSI	NTRD	CNFRQ	89124	GE CAPITAL CORP MTN FRN	1.37500	1/30/2015	25,000,000.00	25,000,000.00	24,241,000.00
		CNFRQ Total					60,000,000.00	60,000,000.00	59,259,550.00
PSI	NTRD	CNFX	81648	BARCLAYS BK PLC NY MTN	5.45000	9/12/2012	10,606,000.00	10,682,988.51	10,737,408.34
PSI	NTRD	CNFX	85361	GE CAPITAL CORP MTN	2.80000	1/8/2013	25,000,000.00	25,203,083.01	25,320,500.00
PSI	NTRD	CNFX	86875	GE CAPITAL CORP MTN	6.00000	6/15/2012	16,189,000.00	16,222,695.84	16,216,035.63
PSI	NTRD	CNFX	87649	GE CAPITAL CORP MTN	4.80000	5/1/2013	19,342,000.00	19,897,304.70	20,045,081.70
PSI	NTRD	CNFX	88868	GE CAPITAL CORP MTN	2.15000	1/9/2015	25,000,000.00	24,977,416.06	25,328,250.00
		CNFX Total					96,137,000.00	96,983,488.12	97,647,275.67

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of May 31, 2012
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	89718	CHARIOT FUNDING LLC CP	0.20000	6/22/2012	27,546,000.00	27,542,786.30	27,541,959.83
PSI	NTRD	CPD	89769	UBS FINANCE (DELAWARE) LLC CP	0.28500	6/5/2012	50,000,000.00	49,998,416.67	49,998,819.00
PSI	NTRD	CPD	89783	ATLANTIS ONE FUNDING CORP CP	0.22000	6/11/2012	50,000,000.00	49,996,944.44	49,996,944.00
PSI	NTRD	CPD	89799	ATLANTIS ONE FUNDING CORP CP	0.22000	6/12/2012	50,000,000.00	49,996,638.89	49,996,666.50
PSI	NTRD	CPD	89800	UBS FINANCE (DELAWARE) LLC CP	0.28500	6/13/2012	50,000,000.00	49,995,250.00	49,996,388.50
PSI	NTRD	CPD	89849	ATLANTIS ONE FUNDING CORP CP	0.22000	6/12/2012	50,000,000.00	49,996,638.89	49,996,666.50
PSI	NTRD	CPD	89859	THUNDER BAY FUNDING LLC CP	0.17000	6/1/2012	50,000,000.00	50,000,000.00	49,999,763.50
PSI	NTRD	CPD	89860	CHARIOT FUNDING LLC CP	0.18000	6/11/2012	25,000,000.00	24,998,750.00	24,998,472.00
PSI	NTRD	CPD	89911	RBS FINANCE NV NA INC CP	0.25000	6/4/2012	50,000,000.00	49,998,958.33	49,999,055.50
PSI	NTRD	CPD	89938	CRC FUNDING LLC CP	0.34000	6/1/2012	25,000,000.00	25,000,000.00	24,999,881.75
PSI	NTRD	CPD	89945	CRC FUNDING LLC CP	0.33000	6/1/2012	25,000,000.00	25,000,000.00	24,999,881.75
PSI	NTRD	CPD	89947	CAFCO LLC CP	0.34000	6/4/2012	50,000,000.00	49,998,583.33	49,999,055.50
PSI	NTRD	CPD	89959	CIESCO LLC CP	0.40000	6/8/2012	50,000,000.00	49,996,111.11	49,997,777.50
PSI	NTRD	CPD	89962	SHEFFIELD RECEIVABLES CORP CP	0.18000	6/4/2012	30,000,000.00	29,999,550.00	29,999,433.30
PSI	NTRD	CPD	89981	ATLANTIS ONE FUNDING CORP CP	0.20000	6/1/2012	50,000,000.00	50,000,000.00	49,999,763.50
PSI	NTRD	CPD	89989	ING US FUNDING LLC CP	0.17000	6/7/2012	50,000,000.00	49,998,583.33	49,998,055.50
PSI	NTRD	CPD	89991	ATLANTIS ONE FUNDING CORP CP	0.32000	7/5/2012	10,000,000.00	9,996,977.78	9,997,569.40
PSI	NTRD	CPD	89993	RBS FINANCE NV NA INC CP	0.23000	6/7/2012	50,000,000.00	49,998,083.33	49,998,055.50
PSI	NTRD	CPD	89994	DEUTSCHE BK FINANCIAL LLC CP	0.23000	6/7/2012	50,000,000.00	49,998,083.33	49,998,055.50
PSI	NTRD	CPD	89997	CAFCO LLC CP	0.34000	6/5/2012	50,000,000.00	49,998,111.11	49,998,819.00
PSI	NTRD	CPD	89999	CRC FUNDING LLC CP	0.35000	6/11/2012	50,000,000.00	49,995,138.89	49,996,944.00
PSI	NTRD	CPD	90000	RBS FINANCE NV NA INC CP	0.29000	6/18/2012	50,000,000.00	49,993,152.78	49,994,500.00
PSI	NTRD	CPD	90001	SHEFFIELD RECEIVABLES CORP CP	0.16000	6/5/2012	50,000,000.00	49,999,111.11	49,998,819.00
PSI	NTRD	CPD	90004	ABBAY NATIONAL NA LLC CP	0.35000	6/5/2012	50,000,000.00	49,998,055.56	49,998,819.00
PSI	NTRD	CPD	90006	UBS FINANCE (DELAWARE) LLC CP	0.31000	6/27/2012	50,000,000.00	49,988,805.56	49,991,000.00
PSI	NTRD	CPD	90007	CIESCO LLC CP	0.29000	6/5/2012	33,000,000.00	32,998,936.67	32,999,220.54
PSI	NTRD	CPD	90016	CIESCO LLC CP	0.32000	6/15/2012	50,000,000.00	49,993,777.78	49,995,416.50
PSI	NTRD	CPD	90017	ABBAY NATIONAL NA LLC CP	0.35000	6/1/2012	50,000,000.00	50,000,000.00	49,999,763.50
PSI	NTRD	CPD	90023	DEUTSCHE BK FINANCIAL LLC CP	0.21000	6/6/2012	50,000,000.00	49,998,541.67	49,998,583.00
PSI	NTRD	CPD	90024	CAFCO LLC CP	0.34000	6/14/2012	40,000,000.00	39,995,088.89	39,996,577.60
PSI	NTRD	CPD	90028	DANSKE CORP CP	0.30000	6/6/2012	20,000,000.00	19,999,166.67	19,999,433.20
PSI	NTRD	CPD	90029	CAFCO LLC CP	0.34000	6/12/2012	50,000,000.00	49,994,805.56	49,996,666.50
PSI	NTRD	CPD	90030	BARTON CAPITAL LLC CP	0.32000	6/6/2012	40,000,000.00	39,998,222.22	39,998,866.40
PSI	NTRD	CPD	90031	CAFCO LLC CP	0.36000	6/21/2012	18,000,000.00	17,996,400.00	17,997,480.00

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PSI	NTRD	CPD	90034	DANSKE CORP CP	0.29000	6/4/2012	25,000,000.00	24,999,395.83	24,999,527.75
PSI	NTRD	CPD	90035	CRC FUNDING LLC CP	0.35000	6/12/2012	40,000,000.00	39,995,722.22	39,997,333.20
PSI	NTRD	CPD	90036	ATLANTIS ONE FUNDING CORP CP	0.21000	7/3/2012	50,000,000.00	49,990,666.66	49,988,541.50
PSI	NTRD	CPD	90037	ABBAY NATIONAL NA LLC CP	0.35000	6/5/2012	50,000,000.00	49,998,055.56	49,998,819.00
PSI	NTRD	CPD	90038	BARTON CAPITAL LLC CP	0.32000	6/4/2012	35,570,000.00	35,569,051.47	35,569,328.08
PSI	NTRD	CPD	90039	UBS FINANCE (DELAWARE) LLC CP	0.31000	7/3/2012	50,000,000.00	49,986,222.22	49,988,541.50
PSI	NTRD	CPD	90040	DEUTSCHE BK FINANCIAL LLC CP	0.24000	6/19/2012	25,000,000.00	24,997,000.00	24,997,097.00
PSI	NTRD	CPD	90043	ATLANTIS ONE FUNDING CORP CP	0.22000	7/5/2012	50,000,000.00	49,989,611.11	49,987,847.00
PSI	NTRD	CPD	90045	DEUTSCHE BK FINANCIAL LLC CP	0.21000	6/8/2012	50,000,000.00	49,997,958.33	49,997,777.50
PSI	NTRD	CPD	90046	COMMERZBANK US FINANCE INC CP	0.18000	6/5/2012	50,000,000.00	49,999,000.00	49,998,819.00
PSI	NTRD	CPD	90047	RBS FINANCE NV NA INC CP	0.22000	6/20/2012	25,000,000.00	24,997,097.22	24,996,944.25
PSI	NTRD	CPD	90048	BARTON CAPITAL LLC CP	0.30000	6/8/2012	50,000,000.00	49,997,083.33	49,997,777.50
PSI	NTRD	CPD	90049	ATLANTIS ONE FUNDING CORP CP	0.22000	7/6/2012	50,000,000.00	49,989,305.56	49,987,500.00
PSI	NTRD	CPD	90050	REGENCY MARKETS NO. 1 LLC CP	0.20000	6/6/2012	50,000,000.00	49,998,611.11	49,998,583.00
PSI	NTRD	CPD	90051	CIESCO LLC CP	0.32000	6/14/2012	50,000,000.00	49,994,222.22	49,995,722.00
PSI	NTRD	CPD	90052	UBS FINANCE (DELAWARE) LLC CP	0.23000	6/20/2012	50,000,000.00	49,993,930.56	49,993,888.50
PSI	NTRD	CPD	90058	CAFCO LLC CP	0.32000	6/12/2012	25,000,000.00	24,997,555.56	24,998,333.25
PSI	NTRD	CPD	90059	BARTON CAPITAL LLC CP	0.30000	6/7/2012	30,000,000.00	29,998,500.00	29,998,833.30
PSI	NTRD	CPD	90064	BARTON CAPITAL LLC CP	0.30000	6/7/2012	50,000,000.00	49,997,500.00	49,998,055.50
PSI	NTRD	CPD	90065	DEUTSCHE BK FINANCIAL LLC CP	0.21000	6/15/2012	50,000,000.00	49,995,916.67	49,995,416.50
PSI	NTRD	CPD	90066	CAFCO LLC CP	0.31000	6/11/2012	40,000,000.00	39,996,555.56	39,997,555.20
PSI	NTRD	CPD	90067	DANSKE CORP CP	0.29000	6/11/2012	25,000,000.00	24,997,986.11	24,998,472.00
PSI	NTRD	CPD	90068	ABBAY NATIONAL NA LLC CP	0.35000	6/6/2012	50,000,000.00	49,997,569.44	49,998,583.00
PSI	NTRD	CPD	90069	BARTON CAPITAL LLC CP	0.30000	6/7/2012	15,000,000.00	14,999,250.00	14,999,416.65
PSI	NTRD	CPD	90071	CRC FUNDING LLC CP	0.34000	6/18/2012	50,000,000.00	49,991,972.22	49,994,500.00
PSI	NTRD	CPD	90077	BARTON CAPITAL LLC CP	0.30000	6/7/2012	15,000,000.00	14,999,250.00	14,999,416.65
PSI	NTRD	CPD	90078	COMMERZBANK US FINANCE INC CP	0.18000	6/20/2012	50,000,000.00	49,995,250.00	49,993,888.50
PSI	NTRD	CPD	90079	CIESCO LLC CP	0.35000	6/18/2012	40,000,000.00	39,993,388.89	39,995,600.00
PSI	NTRD	CPD	90080	RBS FINANCE NV NA INC CP	0.22000	6/21/2012	50,000,000.00	49,993,888.89	49,993,000.00
PSI	NTRD	CPD	90081	RBS FINANCE NV NA INC CP	0.23000	6/26/2012	50,000,000.00	49,992,013.89	49,991,333.00
PSI	NTRD	CPD	90082	CAFCO LLC CP	0.35000	6/18/2012	50,000,000.00	49,991,736.11	49,994,500.00
PSI	NTRD	CPD	90084	ABBAY NATIONAL NA LLC CP	0.34000	6/5/2012	50,000,000.00	49,998,111.11	49,998,819.00
PSI	NTRD	CPD	90085	THAMES ASSET GLOBAL SEC INC CP	0.34000	6/13/2012	50,000,000.00	49,994,333.33	49,996,388.50
PSI	NTRD	CPD	90087	COMMERZBANK US FINANCE INC CP	0.17000	6/6/2012	50,000,000.00	49,998,819.44	49,998,583.00

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PSI	NTRD	CPD	90089	ABBEY NATIONAL NA LLC CP	0.36000	6/11/2012	50,000,000.00	49,995,000.00	49,996,944.00
PSI	NTRD	CPD	90090	DEUTSCHE BK FINANCIAL LLC CP	0.21000	6/14/2012	50,000,000.00	49,996,208.33	49,995,722.00
PSI	NTRD	CPD	90093	CRC FUNDING LLC CP	0.32000	6/15/2012	50,000,000.00	49,993,777.78	49,995,416.50
PSI	NTRD	CPD	90094	THAMES ASSET GLOBAL SEC INC CP	0.34000	6/8/2012	40,000,000.00	39,997,355.55	39,998,222.00
PSI	NTRD	CPD	90096	SHEFFIELD RECEIVABLES CORP CP	0.21000	7/12/2012	40,000,000.00	39,990,433.33	39,988,333.20
PSI	NTRD	CPD	90102	HSBC USA INC CP	0.26000	7/26/2012	50,000,000.00	49,980,138.89	49,980,555.50
PSI	NTRD	CPD	90104	ABBEY NATIONAL NA LLC CP	0.33000	6/5/2012	50,000,000.00	49,998,166.67	49,998,819.00
PSI	NTRD	CPD	90105	ATLANTIS ONE FUNDING CORP CP	0.22000	7/10/2012	50,000,000.00	49,988,083.34	49,986,111.00
PSI	NTRD	CPD	90106	REGENCY MARKETS NO. 1 LLC CP	0.20000	6/8/2012	38,500,000.00	38,498,502.78	38,498,288.68
PSI	NTRD	CPD	90107	RBS FINANCE NV NA INC CP	0.33000	7/11/2012	50,000,000.00	49,981,666.67	49,985,763.50
PSI	NTRD	CPD	90108	CRC FUNDING LLC CP	0.35000	6/20/2012	50,000,000.00	49,990,763.89	49,993,888.50
PSI	NTRD	CPD	90109	DANSKE CORP CP	0.25000	6/4/2012	50,000,000.00	49,998,958.33	49,999,055.50
PSI	NTRD	CPD	90110	CRC FUNDING LLC CP	0.34000	6/19/2012	50,000,000.00	49,991,500.00	49,994,194.00
PSI	NTRD	CPD	90112	COMMERZBANK US FINANCE INC CP	0.18000	6/15/2012	50,000,000.00	49,996,500.00	49,995,416.50
PSI	NTRD	CPD	90113	DEUTSCHE BK FINANCIAL LLC CP	0.21000	6/14/2012	50,000,000.00	49,996,208.33	49,995,722.00
PSI	NTRD	CPD	90115	BARTON CAPITAL LLC CP	0.29000	6/21/2012	50,000,000.00	49,991,944.44	49,993,000.00
PSI	NTRD	CPD	90116	THAMES ASSET GLOBAL SEC INC CP	0.34000	6/13/2012	25,000,000.00	24,997,166.67	24,998,194.25
PSI	NTRD	CPD	90117	DEUTSCHE BK FINANCIAL LLC CP	0.21000	6/15/2012	50,000,000.00	49,995,916.67	49,995,416.50
PSI	NTRD	CPD	90118	BARTON CAPITAL LLC CP	0.30000	6/14/2012	23,500,000.00	23,497,454.17	23,497,989.34
PSI	NTRD	CPD	90119	DANSKE CORP CP	0.30000	6/18/2012	50,000,000.00	49,992,916.67	49,994,500.00
PSI	NTRD	CPD	90120	RBS FINANCE NV NA INC CP	0.33000	7/13/2012	50,000,000.00	49,980,750.00	49,985,069.00
PSI	NTRD	CPD	90121	CAFCO LLC CP	0.37000	6/25/2012	50,000,000.00	49,987,666.67	49,991,666.50
PSI	NTRD	CPD	90122	CIESCO LLC CP	0.34000	6/20/2012	50,000,000.00	49,991,027.78	49,993,888.50
PSI	NTRD	CPD	90123	CRC FUNDING LLC CP	0.34000	6/19/2012	50,000,000.00	49,991,500.00	49,994,194.00
PSI	NTRD	CPD	90124	THAMES ASSET GLOBAL SEC INC CP	0.33000	6/13/2012	50,000,000.00	49,994,500.00	49,996,388.50
PSI	NTRD	CPD	90125	ING US FUNDING LLC CP	0.19000	7/13/2012	19,700,000.00	19,695,633.17	19,694,117.19
PSI	NTRD	CPD	90126	ABBEY NATIONAL NA LLC CP	0.37000	6/21/2012	50,000,000.00	49,989,722.22	49,993,000.00
PSI	NTRD	CPD	90128	THAMES ASSET GLOBAL SEC INC CP	0.34000	6/15/2012	30,000,000.00	29,996,033.33	29,997,249.90
PSI	NTRD	CPD	90129	DEUTSCHE BK FINANCIAL LLC CP	0.21000	6/21/2012	50,000,000.00	49,994,166.66	49,993,000.00
PSI	NTRD	CPD	90130	DANSKE CORP CP	0.28000	6/19/2012	25,000,000.00	24,996,500.00	24,997,097.00
PSI	NTRD	CPD	90131	THAMES ASSET GLOBAL SEC INC CP	0.34000	6/15/2012	25,000,000.00	24,996,694.45	24,997,708.25
PSI	NTRD	CPD	90132	REGENCY MARKETS NO. 1 LLC CP	0.20000	6/18/2012	50,000,000.00	49,995,277.78	49,994,500.00
PSI	NTRD	CPD	90133	SHEFFIELD RECEIVABLES CORP CP	0.19000	6/20/2012	50,000,000.00	49,994,986.11	49,993,888.50
PSI	NTRD	CPD	90134	CRC FUNDING LLC CP	0.35000	6/22/2012	28,000,000.00	27,994,283.34	27,995,893.24

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PSI	NTRD	CPD	90136	THAMES ASSET GLOBAL SEC INC CP	0.34000	6/20/2012	25,708,000.00	25,703,386.84	25,704,857.71
PSI	NTRD	CPD	90137	BARTON CAPITAL LLC CP	0.30000	6/20/2012	30,000,000.00	29,995,250.00	29,996,333.10
PSI	NTRD	CPD	90138	BARTON CAPITAL LLC CP	0.30000	6/12/2012	50,000,000.00	49,995,416.67	49,996,666.50
PSI	NTRD	CPD	90139	THAMES ASSET GLOBAL SEC INC CP	0.34000	6/13/2012	25,000,000.00	24,997,166.67	24,998,194.25
PSI	NTRD	CPD	90143	BARTON CAPITAL LLC CP	0.30000	6/13/2012	37,000,000.00	36,996,300.00	36,997,327.49
PSI	NTRD	CPD	90144	COMMERZBANK US FINANCE INC CP	0.18000	6/21/2012	50,000,000.00	49,995,000.00	49,993,000.00
PSI	NTRD	CPD	90145	ABBEY NATIONAL NA LLC CP	0.37000	6/22/2012	50,000,000.00	49,989,208.33	49,992,666.50
PSI	NTRD	CPD	90146	CAFCO LLC CP	0.35000	6/13/2012	49,000,000.00	48,994,283.33	48,996,460.73
PSI	NTRD	CPD	90147	REGENCY MARKETS NO. 1 LLC CP	0.19000	6/13/2012	50,000,000.00	49,996,833.33	49,996,388.50
PSI	NTRD	CPD	90148	ABBEY NATIONAL NA LLC CP	0.38000	6/25/2012	50,000,000.00	49,987,333.34	49,991,666.50
PSI	NTRD	CPD	90149	THAMES ASSET GLOBAL SEC INC CP	0.34000	6/19/2012	50,000,000.00	49,991,500.00	49,994,194.00
PSI	NTRD	CPD	90152	DANSKE CORP CP	0.30000	6/11/2012	40,000,000.00	39,996,666.67	39,997,555.20
PSI	NTRD	CPD	90153	COMMERZBANK US FINANCE INC CP	0.18000	6/7/2012	50,000,000.00	49,998,500.00	49,998,055.50
PSI	NTRD	CPD	90154	ATLANTIS ONE FUNDING CORP CP	0.21000	7/17/2012	50,000,000.00	49,986,583.33	49,983,680.50
PSI	NTRD	CPD	90155	REGENCY MARKETS NO. 1 LLC CP	0.20000	6/19/2012	50,000,000.00	49,995,000.00	49,994,194.00
PSI	NTRD	CPD	90156	THAMES ASSET GLOBAL SEC INC CP	0.35000	6/19/2012	26,000,000.00	25,995,450.00	25,996,980.88
PSI	NTRD	CPD	90157	SHEFFIELD RECEIVABLES CORP CP	0.17000	6/15/2012	40,000,000.00	39,997,355.55	39,996,333.20
PSI	NTRD	CPD	90158	SHEFFIELD RECEIVABLES CORP CP	0.17000	6/18/2012	35,000,000.00	34,997,190.28	34,996,150.00
PSI	NTRD	CPD	90159	ABBEY NATIONAL NA LLC CP	0.38000	6/27/2012	50,000,000.00	49,986,277.78	49,991,000.00
PSI	NTRD	CPD	90165	THAMES ASSET GLOBAL SEC INC CP	0.35000	6/15/2012	26,150,000.00	26,146,440.70	26,147,602.83
PSI	NTRD	CPD	90167	CAFCO LLC CP	0.46000	7/2/2012	35,897,000.00	35,882,780.80	35,889,022.61
PSI	NTRD	CPD	90170	CRC FUNDING LLC CP	0.32000	6/7/2012	50,000,000.00	49,997,333.33	49,998,055.50
PSI	NTRD	CPD	90171	THAMES ASSET GLOBAL SEC INC CP	0.35000	6/15/2012	27,000,000.00	26,996,325.00	26,997,524.91
PSI	NTRD	CPD	90172	SHEFFIELD RECEIVABLES CORP CP	0.17000	6/12/2012	30,000,000.00	29,998,441.67	29,997,999.90
PSI	NTRD	CPD	90173	SHEFFIELD RECEIVABLES CORP CP	0.17000	6/14/2012	25,000,000.00	24,998,465.28	24,997,861.00
PSI	NTRD	CPD	90174	COMMERZBANK US FINANCE INC CP	0.17000	6/6/2012	50,000,000.00	49,998,819.44	49,998,583.00
PSI	NTRD	CPD	90175	CRC FUNDING LLC CP	0.37000	6/14/2012	25,000,000.00	24,996,659.72	24,997,861.00
PSI	NTRD	CPD	90176	ABBEY NATIONAL NA LLC CP	0.27000	6/4/2012	50,000,000.00	49,998,875.00	49,999,055.50
PSI	NTRD	CPD	90177	ABBEY NATIONAL NA LLC CP	0.28000	6/5/2012	42,000,000.00	41,998,693.33	41,999,007.96
PSI	NTRD	CPD	90180	THAMES ASSET GLOBAL SEC INC CP	0.35000	6/18/2012	50,000,000.00	49,991,736.11	49,994,500.00
PSI	NTRD	CPD	90181	BARTON CAPITAL LLC CP	0.27000	6/8/2012	50,000,000.00	49,997,375.00	49,997,777.50
PSI	NTRD	CPD	90185	THAMES ASSET GLOBAL SEC INC CP	0.35000	6/20/2012	48,000,000.00	47,991,133.33	47,994,132.96
PSI	NTRD	CPD	90186	CRC FUNDING LLC CP	0.37000	6/26/2012	30,000,000.00	29,992,291.67	29,994,799.80
PSI	NTRD	CPD	90187	BARTON CAPITAL LLC CP	0.30000	6/26/2012	25,000,000.00	24,994,791.67	24,995,666.50

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	90189	REGENCY MARKETS NO. 1 LLC CP	0.20000	6/20/2012	32,000,000.00	31,996,622.22	31,996,088.64
PSI	NTRD	CPD	90192	DEUTSCHE BANK FINANCIAL LLC CP	0.20000	6/25/2012	50,000,000.00	49,993,333.34	49,991,666.50
PSI	NTRD	CPD	90193	RBS FINANCE NV (NA) INC CP	0.29000	7/16/2012	50,000,000.00	49,981,875.00	49,984,027.50
PSI	NTRD	CPD	90196	BARTON CAPITAL LLC CP	0.30000	6/21/2012	50,000,000.00	49,991,666.67	49,993,000.00
PSI	NTRD	CPD	90198	COMMERZBANK US FINANCE INC CP	0.20000	6/26/2012	50,000,000.00	49,993,055.56	49,991,333.00
PSI	NTRD	CPD	90199	THAMES ASSET GLOBAL SEC INC CP	0.36000	6/18/2012	50,000,000.00	49,991,500.00	49,994,500.00
PSI	NTRD	CPD	90201	CRC FUNDING LLC CP	0.34000	6/29/2012	25,000,000.00	24,993,388.89	24,995,166.50
PSI	NTRD	CPD	90202	REGENCY MARKETS NO.1 LLC CP	0.20000	6/20/2012	50,000,000.00	49,994,722.22	49,993,888.50
PSI	NTRD	CPD	90203	COMMERZBANK US FINANCE INC CP	0.20000	6/28/2012	50,000,000.00	49,992,500.00	49,990,666.50
PSI	NTRD	CPD	90204	THAMES ASSET GLOBAL SEC INC CP	0.38000	6/20/2012	50,000,000.00	49,989,972.22	49,993,888.50
PSI	NTRD	CPD	90205	CIESCO LLC CP	0.42000	7/5/2012	50,000,000.00	49,980,166.67	49,987,847.00
PSI	NTRD	CPD	90206	ABBAY NATIONAL NA LLC CP	0.37000	6/29/2012	50,000,000.00	49,985,611.11	49,990,333.00
PSI	NTRD	CPD	90207	CAFCO LLC CP	0.34000	6/14/2012	50,000,000.00	49,993,861.11	49,995,722.00
PSI	NTRD	CPD	90209	CRC FUNDING LLC CP	0.37000	6/28/2012	50,000,000.00	49,986,125.00	49,990,666.50
PSI	NTRD	CPD	90210	DANSKE CORPORATION CP	0.29000	6/29/2012	25,000,000.00	24,994,361.11	24,995,166.50
PSI	NTRD	CPD	90211	BARTON CAPITAL LLC CP	0.33000	6/22/2012	40,000,000.00	39,992,300.00	39,994,133.20
PSI	NTRD	CPD	90212	REGENCY MARKETS NO.1 LLC CP	0.21000	6/12/2012	28,207,000.00	28,205,190.05	28,205,119.44
PSI	NTRD	CPD	90213	COMMERZBANK US FINANCE INC CP	0.20000	6/29/2012	50,000,000.00	49,992,222.22	49,990,333.00
PSI	NTRD	CPD	90214	CIESCO LLC CP	0.42000	7/9/2012	50,000,000.00	49,977,833.34	49,986,458.00
PSI	NTRD	CPD	90219	ABBAY NATIONAL NA LLC CP	0.24000	6/5/2012	50,000,000.00	49,998,666.67	49,998,819.00
PSI	NTRD	CPD	90221	SHEFFIELD RECEIVABLES CORP CP	0.18000	6/21/2012	28,000,000.00	27,997,200.00	27,996,080.00
PSI	NTRD	CPD	90222	THAMES ASSET GLOBAL SEC INC CP	0.35000	6/8/2012	16,025,000.00	16,023,909.41	16,024,287.69
PSI	NTRD	CPD	90223	DANSKE CORPORATION CP	0.25000	6/7/2012	40,000,000.00	39,998,333.33	39,998,444.40
PSI	NTRD	CPD	90224	CAFCO LLC CP	0.40000	7/2/2012	15,000,000.00	14,994,833.34	14,996,666.55
PSI	NTRD	CPD	90225	DEUTSCHE BANK FINANCIAL LLC CP	0.30000	7/19/2012	50,000,000.00	49,980,000.00	49,982,986.00
PSI	NTRD	CPD	90226	BRYANT PARK FUNDING LLC CP	0.18000	6/25/2012	29,243,000.00	29,239,490.84	29,238,126.07
PSI	NTRD	CPD	90227	THAMES ASSET GLOBAL SEC INC CP	0.38000	6/18/2012	40,000,000.00	39,992,822.22	39,995,600.00
PSI	NTRD	CPD	90232	BARTON CAPITAL LLC CP	0.27000	6/11/2012	50,000,000.00	49,996,250.00	49,996,944.00
PSI	NTRD	CPD	90233	DEUTSCHE BANK FINANCIAL LLC CP	0.15000	6/7/2012	50,000,000.00	49,998,750.00	49,998,055.50
PSI	NTRD	CPD	90235	CIESCO LLC CP	0.32000	6/29/2012	26,000,000.00	25,993,528.89	25,994,973.16
PSI	NTRD	CPD	90236	BARTON CAPITAL LLC CP	0.28000	6/12/2012	25,000,000.00	24,997,861.11	24,998,333.25
PSI	NTRD	CPD	90237	CRC FUNDING LLC CP	0.37000	7/5/2012	50,000,000.00	49,982,527.78	49,987,847.00
PSI	NTRD	CPD	90241	CAFCO LLC CP	0.37000	6/22/2012	48,000,000.00	47,989,640.00	47,992,959.84
PSI	NTRD	CPD	90242	HSBC USA INC CP	0.18000	7/3/2012	50,000,000.00	49,992,000.00	49,988,541.50

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PSI	NTRD	CPD	90243	REGENCY MARKETS NO.1 LLC CP	0.20000	6/29/2012	36,865,000.00	36,859,265.44	36,857,872.52
PSI	NTRD	CPD	90244	THAMES ASSET GLOBAL SEC INC CP	0.40000	7/2/2012	25,000,000.00	24,991,388.89	24,994,444.25
PSI	NTRD	CPD	90246	SHEFFIELD RECEIVABLE CORP	0.18000	7/12/2012	24,000,000.00	23,995,080.00	23,992,999.92
PSI	NTRD	CPD	90247	CAFCO LLC CP	0.43000	7/9/2012	50,000,000.00	49,977,305.55	49,986,458.00
PSI	NTRD	CPD	90250	THAMES ASSET GLOBAL SEC INC CP	0.41000	6/20/2012	50,000,000.00	49,989,180.55	49,993,888.50
PSI	NTRD	CPD	90252	COMMERZBANK US FINANCE INC CP	0.22000	7/2/2012	50,000,000.00	49,990,527.78	49,988,888.50
PSI	NTRD	CPD	90253	CIESCO LLC CP	0.35000	7/3/2012	50,000,000.00	49,984,444.44	49,988,541.50
PSI	NTRD	CPD	90254	RBS FINANCE NV NA INC CP	0.20000	7/5/2012	50,000,000.00	49,990,555.56	49,987,847.00
PSI	NTRD	CPD	90255	CIESCO LLC CP	0.35000	7/5/2012	23,000,000.00	22,992,397.22	22,994,409.62
CPD Total							7,526,911,000.00	7,525,894,734.76	7,526,052,299.73
PSI	NTRD	FFCB	79979	FFCB 3.70	3.70000	5/15/2013	25,000,000.00	25,235,000.00	25,826,500.00
PSI	NTRD	FFCB	80346	FFCB 2.60	2.60000	3/4/2013	35,335,000.00	35,360,126.13	35,971,383.35
PSI	NTRD	FFCB	80349	FFCB 3.875	3.87500	10/7/2013	25,000,000.00	25,435,691.73	26,194,500.00
PSI	NTRD	FFCB	80352	FFCB 3.70	3.70000	5/15/2013	6,000,000.00	6,061,963.33	6,198,360.00
PSI	NTRD	FFCB	80387	FFCB 3.875	3.87500	10/7/2013	10,000,000.00	10,170,113.69	10,477,800.00
PSI	NTRD	FFCB	80427	FFCB 3.70	3.70000	5/15/2013	16,250,000.00	16,437,535.58	16,787,225.00
PSI	NTRD	FFCB	80464	FFCB 3.875	3.87500	10/7/2013	34,000,000.00	34,635,325.65	35,624,520.00
PSI	NTRD	FFCB	80501	FFCB 3.875	3.87500	10/7/2013	25,000,000.00	25,413,255.30	26,194,500.00
PSI	NTRD	FFCB	80616	FFCB 3.875	3.87500	10/7/2013	50,000,000.00	50,892,131.11	52,389,000.00
PSI	NTRD	FFCB	80619	FFCB 3.875	3.87500	10/7/2013	25,000,000.00	25,469,028.44	26,194,500.00
PSI	NTRD	FFCB	80624	FFCB 3.875	3.87500	10/7/2013	40,710,000.00	41,436,326.41	42,655,123.80
PSI	NTRD	FFCB	80648	FFCB 3.875	3.87500	10/7/2013	12,133,000.00	12,344,706.39	12,712,714.74
PSI	NTRD	FFCB	80649	FFCB 3.875	3.87500	10/7/2013	24,720,000.00	25,151,409.40	25,901,121.60
PSI	NTRD	FFCB	80651	FFCB 3.875	3.87500	10/7/2013	8,981,000.00	9,129,465.51	9,410,112.18
PSI	NTRD	FFCB	84356	FFCB 2.00 (CALLABLE)	2.00000	7/27/2015	40,000,000.00	39,993,696.60	40,101,600.00
PSI	NTRD	FFCB	87538	FFCB 1.50 (CALLABLE)	1.50000	8/22/2016	25,000,000.00	25,000,000.00	25,069,750.00
PSI	NTRD	FFCB	87540	FFCB 1.50 (CALLABLE)	1.50000	8/22/2016	41,165,000.00	41,165,000.00	41,279,850.35
PSI	NTRD	FFCB	87577	FFCB 1.50 (CALLABLE)	1.50000	8/22/2016	29,035,000.00	29,035,000.00	29,116,007.65
PSI	NTRD	FFCB	87650	FFCB 1.50 (CALLABLE)	1.50000	9/6/2016	25,000,000.00	25,000,000.00	25,089,500.00
PSI	NTRD	FFCB	87732	FFCB 1.47 (CALLABLE)	1.47000	9/12/2016	29,250,000.00	29,250,000.00	29,342,137.50
PSI	NTRD	FFCB	87733	FFCB 1.47 (CALLABLE)	1.47000	9/12/2016	25,000,000.00	25,000,000.00	25,078,750.00
PSI	NTRD	FFCB	87890	FFCB 1.375 (CALLABLE)	1.37500	9/26/2016	25,000,000.00	25,000,000.00	25,089,500.00
PSI	NTRD	FFCB	88243	FFCB 1.47 (CALLABLE)	1.47000	11/14/2016	25,000,000.00	25,000,000.00	25,113,250.00

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PSI	NTRD	FFCB	88280	FFCB 0.19	0.19000	12/10/2012	50,000,000.00	49,997,918.37	50,003,500.00
PSI	NTRD	FFCB	88281	FFCB 0.19	0.19000	12/10/2012	50,000,000.00	49,997,918.37	50,003,500.00
PSI	NTRD	FFCB	88288	FFCB 0.50 (CALLABLE)	0.50000	11/21/2013	45,750,000.00	45,750,000.00	45,751,372.50
PSI	NTRD	FFCB	88289	FFCB 0.40	0.40000	11/8/2013	37,225,000.00	37,225,000.00	37,254,035.50
PSI	NTRD	FFCB	88320	FFCB 1.50 (CALLABLE)	1.50000	11/23/2016	37,000,000.00	37,000,000.00	37,065,490.00
PSI	NTRD	FFCB	88321	FFCB 1.50 (CALLABLE)	1.50000	11/23/2016	25,000,000.00	25,000,000.00	25,044,250.00
PSI	NTRD	FFCB	88322	FFCB 1.50 (CALLABLE)	1.50000	11/23/2016	25,000,000.00	25,000,000.00	25,044,250.00
PSI	NTRD	FFCB	88384	FFCB 1.51 (CALLABLE)	1.51000	11/28/2016	50,000,000.00	49,973,054.19	50,219,500.00
PSI	NTRD	FFCB	88487	FFCB 1.51 (CALLABLE)	1.51000	11/28/2016	19,281,000.00	19,281,000.00	19,365,643.59
PSI	NTRD	FFCB	88558	FFCB 1.50 (CALLABLE)	1.50000	12/12/2016	16,355,000.00	16,355,000.00	16,451,821.60
PSI	NTRD	FFCB	88714	FFCB 1.43 (CALLABLE)	1.43000	12/22/2016	50,000,000.00	49,961,268.47	50,032,000.00
PSI	NTRD	FFCB	88729	FFCB 1.43 (CALLABLE)	1.43000	12/22/2016	50,000,000.00	49,954,433.50	50,032,000.00
PSI	NTRD	FFCB	88730	FFCB 1.43 (CALLABLE)	1.43000	12/22/2016	32,620,000.00	32,590,272.41	32,640,876.80
PSI	NTRD	FFCB	88775	FFCB 1.44 (CALLABLE)	1.44000	1/3/2017	25,000,000.00	24,988,755.75	25,146,500.00
PSI	NTRD	FFCB	88776	FFCB 1.44 (CALLABLE)	1.44000	1/3/2017	25,000,000.00	24,977,052.55	25,146,500.00
PSI	NTRD	FFCB	88777	FFCB 1.44 (CALLABLE)	1.44000	1/3/2017	21,250,000.00	21,225,618.33	21,374,525.00
PSI	NTRD	FFCB	88939	FFCB 1.33 (CALLABLE)	1.33000	1/10/2017	50,000,000.00	49,953,863.01	50,006,000.00
PSI	NTRD	FFCB	88958	FFCB 1.31 (CALLABLE)	1.31000	1/18/2017	25,000,000.00	25,000,000.00	25,003,000.00
PSI	NTRD	FFCB	88959	FFCB 1.31 (CALLABLE)	1.31000	1/18/2017	45,200,000.00	45,200,000.00	45,205,424.00
PSI	NTRD	FFCB	89178	FFCB 1.10 (CALLABLE)	1.10000	11/1/2016	50,000,000.00	50,000,000.00	50,005,000.00
PSI	NTRD	FFCB	89188	FFCB 1.10 (CALLABLE)	1.10000	11/1/2016	16,635,000.00	16,635,000.00	16,636,663.50
PSI	NTRD	FFCB	89189	FFCB 1.10 (CALLABLE)	1.10000	11/1/2016	50,000,000.00	50,000,000.00	50,005,000.00
PSI	NTRD	FFCB	89418	FFCB 1.26 (CALLABLE)	1.26000	3/1/2017	50,000,000.00	50,000,000.00	50,209,500.00
PSI	NTRD	FFCB	89581	FFCB 1.43 (CALLABLE)	1.43000	3/27/2017	20,250,000.00	20,228,530.12	20,270,250.00
PSI	NTRD	FFCB	89582	FFCB 1.43 (CALLABLE)	1.43000	3/27/2017	25,000,000.00	24,973,493.98	25,025,000.00
PSI	NTRD	FFCB	89713	FFCB 1.36 (CALLABLE)	1.36000	4/4/2017	25,000,000.00	25,000,000.00	25,166,250.00
PSI	NTRD	FFCB	89714	FFCB 1.36 (CALLABLE)	1.36000	4/4/2017	50,000,000.00	50,000,000.00	50,332,500.00
PSI	NTRD	FFCB	89715	FFCB 1.36 (CALLABLE)	1.36000	4/4/2017	25,000,000.00	25,000,000.00	25,166,250.00
PSI	NTRD	FFCB	89730	FFCB 1.17 (CALLABLE)	1.17000	2/21/2017	29,100,000.00	29,078,908.20	29,234,151.00
PSI	NTRD	FFCB	89808	FFCB 0.30	0.30000	2/21/2014	50,000,000.00	49,956,966.24	49,913,500.00
PSI	NTRD	FFCB	89809	FFCB 0.30	0.30000	2/21/2014	20,110,000.00	20,092,691.82	20,075,209.70
PSI	NTRD	FFCB	89818	FFCB 1.35 (CALLABLE)	1.35000	4/10/2017	12,450,000.00	12,450,000.00	12,522,957.00
PSI	NTRD	FFCB	89824	FFCB 0.25	0.25000	8/19/2013	50,000,000.00	49,982,096.77	49,974,000.00
PSI	NTRD	FFCB	89825	FFCB 0.25	0.25000	8/19/2013	50,000,000.00	49,982,096.77	49,974,000.00

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PSI	NTRD	FFCB	89826	FFCB 0.25	0.25000	8/19/2013	7,221,000.00	7,218,414.42	7,217,245.08
PSI	NTRD	FFCB	89905	FFCB 1.22 (CALLABLE)	1.22000	4/18/2017	25,000,000.00	24,975,602.41	25,119,750.00
PSI	NTRD	FFCB	89909	FFCB 1.23 (CALLABLE)	1.23000	4/24/2017	27,350,000.00	27,309,828.75	27,376,803.00
PSI	NTRD	FFCB	89927	FFCB 1.22 (CALLABLE)	1.22000	4/18/2017	50,000,000.00	50,000,000.00	50,239,500.00
PSI	NTRD	FFCB	89928	FFCB 1.07 (CALLABLE)	1.07000	4/11/2016	13,500,000.00	13,512,290.16	13,511,610.00
PSI	NTRD	FFCB	89974	FFCB 1.23 (CALLABLE)	1.23000	4/24/2017	10,000,000.00	9,984,324.38	10,009,800.00
PSI	NTRD	FFCB	89982	FFCB 1.20 (CALLABLE)	1.20000	4/25/2017	13,320,000.00	13,306,942.75	13,374,212.40
PSI	NTRD	FFCB	90027	FFCB 1.23 (CALLABLE)	1.23000	5/2/2017	48,295,000.00	48,295,000.00	48,453,890.55
PSI	NTRD	FFCB	90054	FFCB 1.23 (CALLABLE)	1.23000	5/2/2017	25,000,000.00	25,000,000.00	25,082,250.00
PSI	NTRD	FFCB	90055	FFCB 1.23 (CALLABLE)	1.23000	5/2/2017	15,100,000.00	15,100,000.00	15,149,679.00
PSI	NTRD	FFCB	90100	FFCB 1.15 (CALLABLE)	1.15000	5/15/2017	17,500,000.00	17,484,886.76	17,517,500.00
PSI	NTRD	FFCB	90216	FFCB 1.22 (CALLABLE)	1.22000	8/14/2017	20,350,000.00	20,339,862.35	20,369,332.50
PSI	NTRD	FFCB	90217	FFCB 1.15 (CALLABLE)	1.15000	5/30/2017	21,375,000.00	21,353,648.41	21,385,473.75
FFCB Total							2,099,816,000.00	2,104,307,514.51	2,117,925,172.64
PSI	NTRD	FHLB	77217	FHLB 3.625	3.62500	5/29/2013	50,000,000.00	49,976,054.10	51,680,500.00
PSI	NTRD	FHLB	80000	FHLB 3.625	3.62500	6/8/2012	29,365,000.00	29,371,866.45	29,384,968.20
PSI	NTRD	FHLB	80001	FHLB 3.625	3.62500	6/8/2012	24,250,000.00	24,255,125.92	24,266,490.00
PSI	NTRD	FHLB	80007	FHLB 4.875	4.87500	12/13/2013	24,715,000.00	25,371,794.15	26,441,837.05
PSI	NTRD	FHLB	80034	FHLB 4.875	4.87500	12/13/2013	4,000,000.00	4,106,308.30	4,279,480.00
PSI	NTRD	FHLB	80065	FHLB 2.45	2.45000	8/13/2012	25,000,000.00	25,000,000.00	25,115,000.00
PSI	NTRD	FHLB	80078	FHLB 3.875	3.87500	3/8/2013	11,000,000.00	11,105,632.75	11,308,660.00
PSI	NTRD	FHLB	80105	FHLB 5.25	5.25000	9/13/2013	28,750,000.00	29,666,442.04	30,569,587.50
PSI	NTRD	FHLB	80157	FHLB 2.50	2.50000	2/19/2013	17,055,000.00	17,058,393.41	17,333,337.60
PSI	NTRD	FHLB	80160	FHLB 4.37	4.37000	4/24/2013	25,000,000.00	25,385,577.62	25,904,000.00
PSI	NTRD	FHLB	80447	FHLB 4.37	4.37000	4/24/2013	25,000,000.00	25,426,622.47	25,904,000.00
PSI	NTRD	FHLB	80455	FHLB 3.625	3.62500	10/18/2013	25,000,000.00	25,356,278.48	26,142,250.00
PSI	NTRD	FHLB	80456	FHLB 4.37	4.37000	4/24/2013	18,945,000.00	19,261,564.43	19,630,051.20
PSI	NTRD	FHLB	80584	FHLB 4.37	4.37000	4/24/2013	45,555,000.00	46,377,140.25	47,202,268.80
PSI	NTRD	FHLB	81349	FHLB 3.20 (CALLABLE)	3.20000	8/14/2014	28,795,000.00	28,867,141.41	28,943,582.20
PSI	NTRD	FHLB	84117	FHLB 2.375	2.37500	3/14/2014	39,775,000.00	40,256,859.64	41,219,230.25
PSI	NTRD	FHLB	84123	FHLB 2.875	2.87500	6/12/2015	19,045,000.00	19,411,786.11	20,369,960.65
PSI	NTRD	FHLB	84139	FHLB 3.25	3.25000	9/12/2014	43,530,000.00	44,811,030.97	46,314,614.10
PSI	NTRD	FHLB	84140	FHLB 2.375	2.37500	3/14/2014	13,000,000.00	13,164,513.23	13,472,030.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLB	84142	FHLB 2.75	2.75000	3/13/2015	50,000,000.00	50,989,300.06	53,077,500.00
PSI	NTRD	FHLB	84143	FHLB 2.75	2.75000	3/13/2015	9,160,000.00	9,341,239.77	9,723,798.00
PSI	NTRD	FHLB	84160	FHLB 2.50	2.50000	6/13/2014	50,000,000.00	50,797,457.44	52,157,000.00
PSI	NTRD	FHLB	85186	FHLB 1.75	1.75000	9/11/2015	25,000,000.00	25,348,027.92	25,839,500.00
PSI	NTRD	FHLB	85188	FHLB 1.63	1.63000	8/20/2015	50,000,000.00	50,548,914.91	51,739,500.00
PSI	NTRD	FHLB	87591	FHLB 1.50 (CALLABLE)	1.50000	8/24/2016	25,000,000.00	25,000,000.00	25,062,500.00
PSI	NTRD	FHLB	87602	FHLB 1.50 (CALLABLE)	1.50000	8/24/2016	25,000,000.00	25,000,000.00	25,062,500.00
PSI	NTRD	FHLB	88318	FHLB 1.53 (CALLABLE)	1.53000	11/28/2016	20,000,000.00	19,991,018.06	20,003,000.00
PSI	NTRD	FHLB	88941	FHLB 1.50 (CALLABLE)	1.50000	8/1/2017	23,750,000.00	23,750,000.00	23,752,612.50
PSI	NTRD	FHLB	88960	FHLB 1.33 (CALLABLE)	1.33000	1/27/2017	25,000,000.00	25,000,000.00	25,003,000.00
PSI	NTRD	FHLB	88961	FHLB 1.33 (CALLABLE)	1.33000	1/27/2017	50,000,000.00	50,000,000.00	50,006,000.00
PSI	NTRD	FHLB	89311	FHLB 1.25 (CALLABLE)	1.25000	3/2/2017	15,750,000.00	15,715,580.30	15,763,230.00
PSI	NTRD	FHLB	89313	FHLB 1.24 (CALLABLE)	1.24000	3/7/2017	50,000,000.00	49,952,354.87	50,106,000.00
PSI	NTRD	FHLB	89314	FHLB 1.24 (CALLABLE)	1.24000	3/7/2017	50,000,000.00	49,952,328.77	50,106,000.00
PSI	NTRD	FHLB	89328	FHLB 1.24 (CALLABLE)	1.24000	3/14/2017	50,000,000.00	49,952,163.20	50,125,500.00
PSI	NTRD	FHLB	89419	FHLB 1.24 (CALLABLE)	1.24000	3/14/2017	38,225,000.00	38,179,285.96	38,320,944.75
PSI	NTRD	FHLB	89610	FHLB 1.50 (CALLABLE)	1.50000	4/13/2017	50,000,000.00	50,000,000.00	50,078,500.00
PSI	NTRD	FHLB	89614	FHLB 1.625 (CALLABLE)	1.62500	4/19/2017	50,000,000.00	50,000,000.00	50,087,500.00
PSI	NTRD	FHLB	89731	FHLB 1.05 (CALLABLE)	1.05000	2/23/2017	45,975,000.00	45,659,531.28	45,979,597.50
PSI	NTRD	FHLB	89733	FHLB 0.24	0.24000	4/4/2013	50,000,000.00	50,000,000.00	50,004,000.00
PSI	NTRD	FHLB	89734	FHLB 0.24	0.24000	4/4/2013	37,000,000.00	37,000,000.00	37,002,960.00
PSI	NTRD	FHLB	89787	FHLB 0.20	0.20000	5/10/2013	50,000,000.00	49,975,097.85	49,984,500.00
PSI	NTRD	FHLB	89788	FHLB 0.20	0.20000	5/10/2013	50,000,000.00	49,975,097.85	49,984,500.00
PSI	NTRD	FHLB	89789	FHLB 0.20	0.20000	5/10/2013	28,000,000.00	27,986,054.80	27,991,320.00
PSI	NTRD	FHLB	89858	FHLB 1.375 (CALLABLE)	1.37500	4/26/2017	12,000,000.00	12,000,000.00	12,034,680.00
PSI	NTRD	FHLB	89933	FHLB 1.00	1.00000	3/10/2017	45,000,000.00	44,916,072.35	45,005,850.00
PSI	NTRD	FHLB	89941	FHLB 1.35 (CALLABLE)	1.35000	10/25/2017	50,000,000.00	50,000,000.00	50,105,000.00
PSI	NTRD	FHLB	90057	FHLB 1.40 (CALLABLE)	1.40000	11/28/2017	50,000,000.00	50,000,000.00	50,029,500.00
PSI	NTRD	FHLB	90095	FHLB 1.24 (CALLABLE)	1.24000	5/22/2017	50,000,000.00	50,000,000.00	50,057,500.00
PSI	NTRD	FHLB	90101	FHLB 1.17 (CALLABLE)	1.17000	5/30/2017	22,500,000.00	22,460,668.13	22,459,950.00
			FHLB Total				1,645,140,000.00	1,653,720,325.25	1,672,135,790.30
PSI	NTRD	FHLM	80483	FHLMC 4.00	4.00000	2/14/2013	16,800,000.00	16,990,517.63	17,231,088.00
PSI	NTRD	FHLM	80633	FHLMC 5.00	5.00000	1/30/2014	7,054,000.00	7,328,813.84	7,600,543.92

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLM	84124	FHLMC 4.125	4.12500	9/27/2013	25,000,000.00	25,883,707.35	26,272,500.00
PSI	NTRD	FHLM	84154	FHLMC 4.50	4.50000	1/15/2014	50,000,000.00	52,374,514.65	53,512,000.00
PSI	NTRD	FHLM	84872	FHLMC 1.75	1.75000	9/10/2015	25,000,000.00	25,102,476.51	25,913,500.00
PSI	NTRD	FHLM	86682	FHLMC 1.75	1.75000	6/15/2012	50,000,000.00	50,026,983.61	50,031,500.00
PSI	NTRD	FHLM	86683	FHLMC 1.75	1.75000	6/15/2012	35,000,000.00	35,018,888.52	35,022,050.00
PSI	NTRD	FHLM	87200	FHLMC 2.00 (CALLABLE)	2.00000	6/29/2016	30,000,000.00	29,938,808.22	30,042,900.00
PSI	NTRD	FHLM	87209	FHLMC 2.00 (CALLABLE)	2.00000	6/29/2016	30,000,000.00	29,895,973.97	30,042,900.00
PSI	NTRD	FHLM	87541	FHLMC 1.50 (CALLABLE)	1.50000	8/24/2016	32,500,000.00	32,494,488.20	32,587,425.00
PSI	NTRD	FHLM	87748	FHLMC 1.25 (CALLABLE)	1.25000	9/28/2016	50,000,000.00	49,840,010.95	50,042,500.00
PSI	NTRD	FHLM	87790	FHLMC 1.25 (CALLABLE)	1.25000	9/28/2016	25,000,000.00	24,919,917.81	25,021,250.00
PSI	NTRD	FHLM	87793	FHLMC 1.25 (CALLABLE)	1.25000	9/28/2016	25,000,000.00	24,919,917.81	25,021,250.00
PSI	NTRD	FHLM	87965	FHLMC 1.50 (CALLABLE)	1.50000	9/21/2016	25,000,000.00	25,000,000.00	25,070,500.00
PSI	NTRD	FHLM	87989	FHLMC 1.50 (CALLABLE)	1.50000	10/19/2016	25,000,000.00	24,972,615.63	25,041,250.00
PSI	NTRD	FHLM	88024	FHLMC 1.50 (CALLABLE)	1.50000	10/19/2016	26,375,000.00	26,351,887.59	26,418,518.75
PSI	NTRD	FHLM	88291	FHLMC 0.90 (CALLABLE)	0.90000	2/27/2015	50,000,000.00	50,000,000.00	50,094,500.00
PSI	NTRD	FHLM	88341	FHLMC 1.60 (CALLABLE)	1.60000	12/7/2016	50,000,000.00	50,000,000.00	50,229,500.00
PSI	NTRD	FHLM	88385	FHLMC 1.625 (CALLABLE)	1.62500	12/5/2016	50,000,000.00	49,977,449.37	50,249,000.00
PSI	NTRD	FHLM	88413	FHLMC 1.625 (CALLABLE)	1.62500	12/5/2016	25,000,000.00	25,000,000.00	25,124,500.00
PSI	NTRD	FHLM	88533	FHLMC 1.25 (CALLABLE)	1.25000	5/23/2016	14,000,000.00	14,000,000.00	14,047,180.00
PSI	NTRD	FHLM	88582	FHLMC 1.50 (CALLABLE)	1.50000	12/28/2016	50,000,000.00	50,000,000.00	50,266,000.00
PSI	NTRD	FHLM	88732	FHLMC 1.50 (CALLABLE)	1.50000	1/18/2017	15,000,000.00	15,000,000.00	15,084,000.00
PSI	NTRD	FHLM	88976	FHLMC 1.70 (CALLABLE)	1.70000	11/2/2016	50,000,000.00	50,319,779.20	50,221,500.00
PSI	NTRD	FHLM	88977	FHLMC 1.70 (CALLABLE)	1.70000	11/2/2016	50,000,000.00	50,319,779.20	50,221,500.00
PSI	NTRD	FHLM	89583	FHLMC 1.50 (CALLABLE)	1.50000	4/5/2017	50,000,000.00	50,000,000.00	50,497,000.00
PSI	NTRD	FHLM	89607	FHLMC 1.50 (CALLABLE)	1.50000	4/12/2017	50,000,000.00	50,000,000.00	50,448,000.00
PSI	NTRD	FHLM	89611	FHLMC 1.45 (CALLABLE)	1.45000	4/17/2017	50,000,000.00	49,926,848.30	50,497,000.00
PSI	NTRD	FHLM	89695	FHLMC 1.45 (CALLABLE)	1.45000	4/17/2017	16,150,000.00	16,150,000.00	16,310,531.00
PSI	NTRD	FHLM	89727	FHLMC 1.20 (CALLABLE)	1.20000	3/6/2017	50,000,000.00	49,975,833.80	50,416,500.00
PSI	NTRD	FHLM	89790	FHLMC 1.21 (CALLABLE)	1.21000	3/28/2017	50,000,000.00	49,951,460.86	50,130,000.00
PSI	NTRD	FHLM	89791	FHLMC 1.21 (CALLABLE)	1.21000	3/28/2017	33,255,000.00	33,222,716.62	33,341,463.00
PSI	NTRD	FHLM	89810	FHLMC 0.375	0.37500	11/27/2013	50,000,000.00	50,031,866.78	50,049,000.00
PSI	NTRD	FHLM	89811	FHLMC 0.375	0.37500	11/27/2013	50,000,000.00	50,031,866.78	50,049,000.00
PSI	NTRD	FHLM	90044	FHLMC 1.25 (CALLABLE)	1.25000	5/15/2017	50,000,000.00	49,975,232.75	50,117,000.00
PSI	NTRD	FHLM	90056	FHLMC 1.35 (CALLABLE)	1.35000	11/21/2017	25,000,000.00	24,987,568.41	24,861,500.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLM	90063	FHLMC 1.20 (CALLABLE)	1.20000	5/24/2017	25,000,000.00	24,993,777.38	24,993,750.00
PSI	NTRD	FHLM	90072	FHLMC 1.25 (CALLABLE)	1.25000	5/15/2017	21,870,000.00	21,870,000.00	21,921,175.80
PSI	NTRD	FHLM	90073	FHLMC 1.20 (CALLABLE)	1.20000	5/24/2017	25,000,000.00	24,993,773.97	24,985,250.00
PSI	NTRD	FHLM	90074	FHLMC 1.20 (CALLABLE)	1.20000	5/30/2017	50,000,000.00	49,987,513.69	49,997,500.00
PSI	NTRD	FHLM	90075	FHLMC 1.23 (CALLABLE)	1.23000	5/30/2017	50,000,000.00	50,000,000.00	49,929,000.00
PSI	NTRD	FHLM	90076	FHLMC 1.23 (CALLABLE)	1.23000	5/30/2017	50,000,000.00	50,000,000.00	49,980,500.00
PSI	NTRD	FHLM	90140	FHLMC 1.25 (CALLABLE)	1.25000	5/15/2017	44,005,000.00	43,983,190.40	44,107,971.70
FHLM Total							1,572,009,000.00	1,575,758,179.80	1,583,041,497.17
PSI	NTRD	FNMA	84116	FNMA 2.875	2.87500	12/11/2013	50,000,000.00	51,041,071.09	51,981,500.00
PSI	NTRD	FNMA	84157	FNMA 2.75	2.75000	2/5/2014	50,000,000.00	51,017,199.54	52,089,500.00
PSI	NTRD	FNMA	84158	FNMA 2.75	2.75000	2/5/2014	50,000,000.00	51,017,199.54	52,089,500.00
PSI	NTRD	FNMA	84386	FNMA 2.15 (CALLABLE)	2.15000	8/4/2015	25,000,000.00	25,000,000.00	26,315,000.00
PSI	NTRD	FNMA	84663	FNMA 1.875 (CALLABLE)	1.87500	9/9/2015	25,000,000.00	24,979,548.88	25,931,750.00
PSI	NTRD	FNMA	84873	FNMA 2.375	2.37500	7/28/2015	25,000,000.00	25,601,454.96	26,390,500.00
PSI	NTRD	FNMA	85094	FNMA 1.625	1.62500	10/26/2015	35,000,000.00	35,177,214.68	36,148,000.00
PSI	NTRD	FNMA	85146	FNMA 1.625 (CALLABLE)	1.62500	11/12/2015	25,000,000.00	24,937,844.21	25,778,500.00
PSI	NTRD	FNMA	86886	FNMA 2.25 (CALLABLE)	2.25000	6/6/2016	15,600,000.00	15,590,611.82	15,604,056.00
PSI	NTRD	FNMA	87406	FNMA 2.10 (CALLABLE)	2.10000	8/15/2016	15,450,000.00	15,446,752.71	15,503,611.50
PSI	NTRD	FNMA	87870	FNMA 1.50 (CALLABLE)	1.50000	9/30/2016	37,000,000.00	37,000,000.00	37,035,150.00
PSI	NTRD	FNMA	87888	FNMA 1.35 (CALLABLE)	1.35000	9/20/2016	20,120,000.00	20,120,000.00	20,178,348.00
PSI	NTRD	FNMA	87889	FNMA 1.375 (CALLABLE)	1.37500	9/23/2016	50,000,000.00	50,000,000.00	50,031,500.00
PSI	NTRD	FNMA	87892	FNMA 1.25 (CALLABLE)	1.25000	10/12/2016	50,000,000.00	49,860,405.04	50,060,500.00
PSI	NTRD	FNMA	87969	FNMA 1.45 (CALLABLE)	1.45000	10/3/2016	25,000,000.00	24,978,311.44	25,087,250.00
PSI	NTRD	FNMA	88319	FNMA 1.70 (CALLABLE)	1.70000	12/14/2016	50,000,000.00	50,000,000.00	50,021,000.00
PSI	NTRD	FNMA	88339	FNMA 1.60 (CALLABLE)	1.60000	11/21/2016	25,000,000.00	25,000,000.00	25,106,000.00
PSI	NTRD	FNMA	88342	FNMA 1.70 (CALLABLE)	1.70000	12/14/2016	50,000,000.00	50,000,000.00	50,021,000.00
PSI	NTRD	FNMA	88375	FNMA 1.60 (CALLABLE)	1.60000	11/21/2016	46,100,000.00	46,100,000.00	46,295,464.00
PSI	NTRD	FNMA	88376	FNMA 1.55 (CALLABLE)	1.55000	11/16/2016	18,000,000.00	17,995,974.46	18,073,440.00
PSI	NTRD	FNMA	88386	FNMA 1.70 (CALLABLE)	1.70000	12/7/2016	50,000,000.00	50,000,000.00	50,010,500.00
PSI	NTRD	FNMA	88388	FNMA 1.70 (CALLABLE)	1.70000	12/21/2016	50,000,000.00	50,000,000.00	50,033,500.00
PSI	NTRD	FNMA	88389	FNMA 1.45 (CALLABLE)	1.45000	10/3/2016	50,000,000.00	49,866,577.98	50,174,500.00
PSI	NTRD	FNMA	88414	FNMA 1.65 (CALLABLE)	1.65000	12/7/2016	50,000,000.00	50,000,000.00	50,252,500.00
PSI	NTRD	FNMA	88415	FNMA 1.60 (CALLABLE)	1.60000	12/15/2016	17,200,000.00	17,188,293.27	17,207,740.00

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PSI	NTRD	FNMA	88490	FNMA 1.80 (CALLABLE)	1.80000	6/19/2017	10,800,000.00	10,800,000.00	10,856,268.00
PSI	NTRD	FNMA	88510	FNMA 1.50 (CALLABLE)	1.50000	12/6/2016	12,197,000.00	12,197,000.00	12,250,910.74
PSI	NTRD	FNMA	88514	FNMA 1.50 (CALLABLE)	1.50000	12/14/2016	48,550,000.00	48,484,831.92	48,782,554.50
PSI	NTRD	FNMA	88531	FNMA 1.45 (CALLABLE)	1.45000	10/3/2016	50,000,000.00	50,000,000.00	50,174,500.00
PSI	NTRD	FNMA	88532	FNMA 1.45 (CALLABLE)	1.45000	10/3/2016	50,000,000.00	50,000,000.00	50,174,500.00
PSI	NTRD	FNMA	88534	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,474,682.93	51,022,000.00
PSI	NTRD	FNMA	88535	FNMA 1.45 (CALLABLE)	1.45000	10/3/2016	50,000,000.00	50,000,000.00	50,174,500.00
PSI	NTRD	FNMA	88537	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,442,195.12	51,022,000.00
PSI	NTRD	FNMA	88579	FNMA 1.625 (CALLABLE)	1.62500	12/28/2016	25,000,000.00	25,014,290.85	25,152,250.00
PSI	NTRD	FNMA	88580	FNMA 1.52 (CALLABLE)	1.52000	12/28/2016	50,000,000.00	50,000,000.00	50,259,000.00
PSI	NTRD	FNMA	88591	FNMA 4.875	4.87500	12/15/2016	50,000,000.00	58,039,940.98	58,881,500.00
PSI	NTRD	FNMA	88592	FNMA 4.875	4.87500	12/15/2016	50,000,000.00	58,039,940.98	58,881,500.00
PSI	NTRD	FNMA	88593	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,329,670.00	51,022,000.00
PSI	NTRD	FNMA	88600	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,377,248.86	51,022,000.00
PSI	NTRD	FNMA	88604	FNMA 1.625 (CALLABLE)	1.62500	12/28/2016	23,350,000.00	23,363,347.65	23,492,201.50
PSI	NTRD	FNMA	88629	FNMA 1.55 (CALLABLE)	1.55000	12/28/2016	50,000,000.00	49,988,567.32	50,252,000.00
PSI	NTRD	FNMA	88656	FNMA 1.50 (CALLABLE)	1.50000	12/28/2016	8,070,000.00	8,062,619.06	8,114,062.20
PSI	NTRD	FNMA	88657	FNMA 1.55 (CALLABLE)	1.55000	11/28/2016	24,910,000.00	24,920,407.22	25,044,514.00
PSI	NTRD	FNMA	88674	FNMA 1.50 (CALLABLE)	1.50000	12/28/2016	22,550,000.00	22,550,000.00	22,673,123.00
PSI	NTRD	FNMA	88865	FNMA 1.55 (CALLABLE)	1.55000	12/28/2016	50,000,000.00	50,000,000.00	50,252,000.00
PSI	NTRD	FNMA	88983	FNMA 1.30 (CALLABLE)	1.30000	1/30/2017	34,000,000.00	34,000,000.00	34,173,740.00
PSI	NTRD	FNMA	89018	FNMA 1.30 (CALLABLE)	1.30000	1/30/2017	25,000,000.00	25,000,000.00	25,127,750.00
PSI	NTRD	FNMA	89019	FNMA 1.30 (CALLABLE)	1.30000	1/30/2017	25,000,000.00	25,000,000.00	25,127,750.00
PSI	NTRD	FNMA	89020	FNMA 1.40 (CALLABLE)	1.40000	8/1/2017	25,000,000.00	24,988,253.24	25,097,250.00
PSI	NTRD	FNMA	89021	FNMA 1.30 (CALLABLE)	1.30000	2/8/2017	50,000,000.00	49,971,871.92	50,245,000.00
PSI	NTRD	FNMA	89057	FNMA 1.375 (CALLABLE)	1.37500	1/30/2017	50,000,000.00	50,000,000.00	50,233,000.00
PSI	NTRD	FNMA	89058	FNMA 1.32 (CALLABLE)	1.32000	1/30/2017	50,000,000.00	50,000,000.00	50,232,500.00
PSI	NTRD	FNMA	89059	FNMA 1.31 (CALLABLE)	1.31000	1/25/2017	50,000,000.00	50,000,000.00	50,224,500.00
PSI	NTRD	FNMA	89060	FNMA 1.31 (CALLABLE)	1.31000	1/30/2017	50,000,000.00	49,988,360.66	50,228,000.00
PSI	NTRD	FNMA	89061	FNMA 1.35 (CALLABLE)	1.35000	2/6/2017	25,000,000.00	25,000,000.00	25,116,000.00
PSI	NTRD	FNMA	89062	FNMA 1.35 (CALLABLE)	1.35000	2/6/2017	25,000,000.00	25,000,000.00	25,116,000.00
PSI	NTRD	FNMA	89071	FNMA 1.35 (CALLABLE)	1.35000	1/30/2017	50,000,000.00	50,000,000.00	50,204,500.00
PSI	NTRD	FNMA	89072	FNMA 1.35 (CALLABLE)	1.35000	1/30/2017	50,000,000.00	50,000,000.00	50,204,500.00
PSI	NTRD	FNMA	89073	FNMA 1.36 (CALLABLE)	1.36000	1/30/2017	50,000,000.00	50,000,000.00	50,219,000.00

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PSI	NTRD	FNMA	89074	FNMA 1.35 (CALLABLE)	1.35000	1/30/2017	50,000,000.00	50,000,000.00	50,232,500.00
PSI	NTRD	FNMA	89075	FNMA 1.40 (CALLABLE)	1.40000	8/1/2017	3,975,000.00	3,967,529.06	3,990,462.75
PSI	NTRD	FNMA	89077	FNMA 1.35 (CALLABLE)	1.35000	1/30/2017	25,000,000.00	25,000,000.00	25,116,250.00
PSI	NTRD	FNMA	89078	FNMA 1.36 (CALLABLE)	1.36000	1/30/2017	50,000,000.00	50,000,000.00	50,213,500.00
PSI	NTRD	FNMA	89096	FNMA 1.35 (CALLABLE)	1.35000	2/15/2017	25,000,000.00	24,994,116.04	25,130,000.00
PSI	NTRD	FNMA	89121	FNMA 1.25 (CALLABLE)	1.25000	2/8/2017	14,850,000.00	14,850,000.00	14,928,853.50
PSI	NTRD	FNMA	89122	FNMA 1.25 (CALLABLE)	1.25000	2/8/2017	19,675,000.00	19,675,000.00	19,779,474.25
PSI	NTRD	FNMA	89123	FNMA 1.375 (CALLABLE)	1.37500	2/22/2017	33,318,000.00	33,337,683.97	33,534,567.00
PSI	NTRD	FNMA	89145	FNMA 1.25	1.25000	1/30/2017	50,000,000.00	50,475,898.19	50,789,000.00
PSI	NTRD	FNMA	89146	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,923,153.17	51,022,000.00
PSI	NTRD	FNMA	89147	FNMA 1.375	1.37500	11/15/2016	25,000,000.00	25,461,576.58	25,511,000.00
PSI	NTRD	FNMA	89148	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,813,070.25	51,022,000.00
PSI	NTRD	FNMA	89149	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,813,070.25	51,022,000.00
PSI	NTRD	FNMA	89150	FNMA 1.25	1.25000	1/30/2017	50,000,000.00	50,475,898.19	50,789,000.00
PSI	NTRD	FNMA	89190	FNMA 1.15 (CALLABLE)	1.15000	2/22/2017	50,000,000.00	50,000,000.00	50,206,000.00
PSI	NTRD	FNMA	89312	FNMA 1.25 (CALLABLE)	1.25000	3/6/2017	49,500,000.00	49,452,858.43	49,705,425.00
PSI	NTRD	FNMA	89392	FNMA 1.40 (CALLABLE)	1.40000	3/21/2017	50,000,000.00	50,000,000.00	50,123,500.00
PSI	NTRD	FNMA	89511	FNMA 1.30 (CALLABLE)	1.30000	3/22/2017	25,500,000.00	25,446,081.33	25,658,865.00
PSI	NTRD	FNMA	89512	FNMA 1.50 (CALLABLE)	1.50000	9/28/2017	25,000,000.00	25,000,000.00	25,091,250.00
PSI	NTRD	FNMA	90011	FNMA 1.25 (CALLABLE)	1.25000	10/30/2017	13,285,000.00	13,252,316.52	13,338,538.55
PSI	NTRD	FNMA	90062	FNMA 1.25 (CALLABLE)	1.25000	11/22/2017	10,400,000.00	10,379,303.48	10,413,728.00
FNMA Total							2,959,400,000.00	2,984,269,243.79	3,006,091,097.49
PSI	NTRD	FRCDQ2	88581	WESTPAC BANKING CORP NY FRCD	0.62365	12/20/2012	50,000,000.00	50,002,707.77	49,975,000.00
PSI	NTRD	FRCDQ2	88898	COMMONWEALTH BK OF AU NY FRCD	1.22355	6/14/2013	50,000,000.00	50,006,251.54	49,975,000.00
PSI	NTRD	FRCDQ2	89760	NORDEA BK FINLAND PLC NY FRCD	1.34915	4/9/2014	50,000,000.00	50,008,890.85	49,975,000.00
PSI	NTRD	FRCDQ2	90042	RABOBANK NEDERLAND NV NY FRCD	0.61585	5/7/2013	50,000,000.00	50,000,000.00	49,975,000.00
FRCDQ2 Total							200,000,000.00	200,017,850.16	199,900,000.00
PSI	NTRD	MCSA	84709	FNMA 5.00 (CALLABLE)	1.25000	9/28/2015	50,000,000.00	50,000,000.00	50,039,000.00
PSI	NTRD	MCSA	84712	FNMA 5.00 (CALLABLE)	1.20000	9/29/2015	50,000,000.00	50,000,000.00	50,039,500.00
PSI	NTRD	MCSA	85245	FNMA 3.50 (CALLABLE)	1.10000	12/2/2015	25,000,000.00	25,000,000.00	25,000,750.00
PSI	NTRD	MCSA	85246	FNMA 3.50 (CALLABLE)	1.15000	12/2/2015	25,000,000.00	25,000,000.00	25,000,750.00
PSI	NTRD	MCSA	85247	FNMA 3.50 (CALLABLE)	1.15000	12/2/2015	25,000,000.00	25,000,000.00	25,000,750.00

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PSI	NTRD	MCSA	85252	FNMA 3.50 (CALLABLE)	1.10000	12/2/2015	20,000,000.00	20,000,000.00	20,000,600.00
PSI	NTRD	MCSA	85270	FHLMC 4.80 (CALLABLE)	1.25000	12/9/2015	25,000,000.00	25,000,000.00	25,005,000.00
PSI	NTRD	MCSA	85271	FHLMC 4.05 (CALLABLE)	1.10000	12/1/2015	25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	MCSA	85272	FHLMC 4.05 (CALLABLE)	1.10000	12/1/2015	25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	MCSA	85408	FHLMC 5.00 (CALLABLE)	1.25000	12/23/2015	25,000,000.00	25,000,000.00	25,015,250.00
PSI	NTRD	MCSA	85469	FHLMC 5.80 (CALLABLE)	1.37500	12/22/2015	50,000,000.00	50,000,000.00	50,026,000.00
PSI	NTRD	MCSA	85470	FHLMC 5.50 (CALLABLE)	1.37500	12/22/2015	50,000,000.00	50,000,000.00	50,032,500.00
PSI	NTRD	MCSA	85471	FHLMC 6.00 (CALLABLE)	1.25000	12/23/2015	50,000,000.00	50,000,000.00	50,030,500.00
PSI	NTRD	MCSA	85483	FHLMC 6.25 (CALLABLE)	1.37500	12/30/2015	50,000,000.00	50,000,000.00	50,048,000.00
PSI	NTRD	MCSA	85485	FHLMC 6.25 (CALLABLE)	1.37500	12/29/2015	25,000,000.00	25,000,000.00	25,052,000.00
PSI	NTRD	MCSA	85532	FHLMC 6.00 (CALLABLE)	1.25000	12/30/2015	50,000,000.00	50,000,000.00	50,041,500.00
PSI	NTRD	MCSA	85533	FHLMC 6.25 (CALLABLE)	1.37500	12/29/2015	50,000,000.00	50,000,000.00	50,052,500.00
PSI	NTRD	MCSA	85534	FHLMC 6.375 (CALLABLE)	1.37500	12/30/2015	50,000,000.00	50,000,000.00	50,054,000.00
PSI	NTRD	MCSA	85559	FHLMC 6.625 (CALLABLE)	1.35000	12/29/2015	50,000,000.00	50,000,000.00	50,043,000.00
PSI	NTRD	MCSA	85560	FHLMC 7.00 (CALLABLE)	1.50000	12/29/2015	50,000,000.00	50,000,000.00	50,048,500.00
PSI	NTRD	MCSA	85561	FHLMC 7.00 (CALLABLE)	1.50000	12/29/2015	50,000,000.00	49,964,238.77	50,048,500.00
PSI	NTRD	MCSA	85562	FHLMC 7.00 (CALLABLE)	1.50000	12/30/2015	50,000,000.00	50,000,000.00	50,052,000.00
PSI	NTRD	MCSA	87700	FHLMC 3.00 (CALLABLE)	1.87500	9/23/2016	50,000,000.00	50,000,000.00	50,052,000.00
PSI	NTRD	MCSA	88326	FNMA 1.40 (CALLABLE)	1.40000	12/7/2016	25,000,000.00	25,000,000.00	25,004,000.00
PSI	NTRD	MCSA	88353	FNMA 1.40 (CALLABLE)	1.40000	12/8/2016	25,000,000.00	25,000,000.00	25,002,750.00
PSI	NTRD	MCSA	88354	FNMA 1.40 (CALLABLE)	1.40000	12/8/2016	25,000,000.00	25,000,000.00	25,002,750.00
PSI	NTRD	MCSA	88387	FNMA 1.40 (CALLABLE)	1.40000	12/19/2016	50,000,000.00	50,000,000.00	50,020,000.00
PSI	NTRD	MCSA	88437	FHLMC 1.50 (CALLABLE)	1.50000	12/12/2016	50,000,000.00	50,000,000.00	50,225,000.00
PSI	NTRD	MCSA	89603	FHLB 1.35 (CALLABLE)	1.35000	4/10/2017	25,000,000.00	25,000,000.00	25,033,000.00
			MCSA Total				1,120,000,000.00	1,119,964,238.77	1,120,970,100.00
PSI	NTRD	NCD1	89693	CHASE BK USA NA CD	0.18000	6/29/2012	50,000,000.00	50,000,000.00	49,997,580.50
PSI	NTRD	NCD1	89773	UNION BK OF CALIFORNIA CD	0.23000	6/5/2012	50,000,000.00	50,000,000.00	50,000,415.00
PSI	NTRD	NCD1	89932	UNION BK OF CALIFORNIA CD	0.19000	6/1/2012	50,000,000.00	50,000,000.00	50,000,025.00
PSI	NTRD	NCD1	89965	CHASE BK USA NA CD	0.18000	8/1/2012	25,000,000.00	25,000,000.00	24,988,380.25
PSI	NTRD	NCD1	89988	CITIBANK NA CD	0.25000	6/6/2012	50,000,000.00	50,000,000.00	50,000,665.00
PSI	NTRD	NCD1	90005	CHASE BK USA NA CD	0.18000	7/26/2012	25,000,000.00	25,000,000.00	24,989,504.25
PSI	NTRD	NCD1	90086	CITIBANK NA CD	0.24000	6/25/2012	50,000,000.00	50,000,000.00	49,999,998.50
PSI	NTRD	NCD1	90188	CITIBANK NA CD	0.28000	6/28/2012	50,000,000.00	50,000,000.00	50,001,550.00

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PSI	NTRD	NCD1	90190	UNION BK OF CALIFORNIA CD	0.29000	8/20/2012	50,000,000.00	50,000,000.00	49,969,658.00
PSI	NTRD	NCD1	90197	CITIBANK NA CD	0.28000	6/27/2012	50,000,000.00	50,000,000.00	50,001,495.00
PSI	NTRD	NCD1	90245	CITIBANK NA CD	0.30000	7/5/2012	50,000,000.00	50,000,000.00	50,002,425.00
NCD1 Total							500,000,000.00	500,000,000.00	499,951,696.50
PSI	NTRD	NOTE	84155	USTN 2.375	2.37500	8/31/2014	50,000,000.00	50,883,247.95	52,312,500.00
PSI	NTRD	NOTE	84156	USTN 2.375	2.37500	8/31/2014	25,000,000.00	25,441,623.98	26,156,250.00
PSI	NTRD	NOTE	85663	USTN 1.375	1.37500	11/30/2015	50,000,000.00	48,834,230.40	51,578,000.00
PSI	NTRD	NOTE	85664	USTN 1.375	1.37500	11/30/2015	50,000,000.00	48,803,914.88	51,578,000.00
NOTE Total							175,000,000.00	173,963,017.21	181,624,750.00
PSI	NTRD	TBIL	89728	UST BILL	0.16625	3/7/2013	50,000,000.00	49,935,578.16	49,943,000.00
PSI	NTRD	TBIL	89729	UST BILL	0.16625	3/7/2013	50,000,000.00	49,935,578.16	49,943,000.00
PSI	NTRD	TBIL	89954	UST BILL	0.15500	4/4/2013	50,000,000.00	49,933,909.71	49,929,500.00
PSI	NTRD	TBIL	89955	UST BILL	0.15500	4/4/2013	50,000,000.00	49,933,909.71	49,929,500.00
PSI	NTRD	TBIL	89956	UST BILL	0.15500	4/4/2013	50,000,000.00	49,933,909.71	49,929,500.00
PSI	NTRD	TBIL	89957	UST BILL	0.15500	4/4/2013	50,000,000.00	49,933,909.71	49,929,500.00
TBIL Total							300,000,000.00	299,606,795.16	299,604,000.00
PSI	NTRD	YANK1	88068	ROYAL BK OF CANADA NY CD	0.55000	10/15/2012	50,000,000.00	50,000,000.00	49,997,727.50
PSI	NTRD	YANK1	88409	AU & NZ BANKING GRP NY CD	0.50000	6/29/2012	50,000,000.00	50,000,387.76	50,010,445.00
PSI	NTRD	YANK1	88513	WESTPAC BANKING CORP NY CD	0.78000	12/20/2012	50,000,000.00	50,002,783.35	49,951,343.50
PSI	NTRD	YANK1	88542	AU & NZ BANKING GRP NY CD	0.60000	12/20/2012	50,000,000.00	50,000,000.00	49,901,068.00
PSI	NTRD	YANK1	88543	AU & NZ BANKING GRP NY CD	0.60000	12/20/2012	50,000,000.00	50,000,000.00	49,901,068.00
PSI	NTRD	YANK1	88566	TORONTO DOMINION BK NY CD	0.30000	6/29/2012	50,000,000.00	50,000,000.00	50,002,400.00
PSI	NTRD	YANK1	88568	TORONTO DOMINION BK NY CD	0.30000	6/29/2012	50,000,000.00	50,000,000.00	50,002,400.00
PSI	NTRD	YANK1	88572	WESTPAC BANKING CORP NY CD	0.58000	6/29/2012	50,000,000.00	50,000,000.00	50,013,660.00
PSI	NTRD	YANK1	88589	CIBC NY CD	0.30000	6/8/2012	50,000,000.00	50,000,097.08	50,001,105.00
PSI	NTRD	YANK1	88590	CIBC NY CD	0.30000	6/8/2012	25,000,000.00	25,000,048.54	25,000,552.50
PSI	NTRD	YANK1	88608	ROYAL BK OF CANADA NY CD	0.67000	12/20/2012	50,000,000.00	50,000,000.00	49,920,633.00
PSI	NTRD	YANK1	88692	COMMONWEALTH BK OF AU NY CD	0.36000	6/29/2012	50,000,000.00	50,000,388.16	50,004,815.00
PSI	NTRD	YANK1	88693	COMMONWEALTH BK OF AU NY CD	0.36000	6/29/2012	50,000,000.00	50,000,388.16	50,004,815.00
PSI	NTRD	YANK1	88773	BK OF NOVA SCOTIA HOUSTON CD	0.48000	6/29/2012	50,000,000.00	50,000,000.00	50,009,640.00
PSI	NTRD	YANK1	88796	AU & NZ BANKING GRP NY CD	0.40000	6/22/2012	50,000,000.00	50,000,000.00	50,004,875.00

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PSI	NTRD	YANK1	88799	WESTPAC BANKING CORP NY CD	0.50000	6/22/2012	50,000,000.00	50,000,290.97	50,007,925.00
PSI	NTRD	YANK1	88800	TORONTO DOMINION BK NY CD	0.30000	6/25/2012	50,000,000.00	50,000,332.85	50,002,070.00
PSI	NTRD	YANK1	88820	TORONTO DOMINION BK NY CD	0.30000	6/26/2012	50,000,000.00	50,000,346.72	50,002,155.00
PSI	NTRD	YANK1	89091	COMMONWEALTH BK OF AU NY CD	0.34000	7/20/2012	50,000,000.00	50,002,717.83	50,006,225.00
PSI	NTRD	YANK1	89152	WESTPAC BANKING CORP NY CD	0.50000	6/22/2012	50,000,000.00	50,006,405.75	50,007,925.00
PSI	NTRD	YANK1	89445	NORDEA BK FINLAND PLC NY CD	0.33000	6/15/2012	50,000,000.00	50,000,194.26	50,002,285.00
PSI	NTRD	YANK1	89468	RABOBANK NEDERLAND NV NY CD	0.40000	6/29/2012	50,000,000.00	50,000,387.40	50,006,430.00
PSI	NTRD	YANK1	89510	SVENSKA HANDELSBANKEN AB NY CD	0.30000	6/29/2012	50,000,000.00	50,000,388.55	50,002,405.00
PSI	NTRD	YANK1	89526	NORDEA BK FINLAND PLC NY CD	0.37000	6/29/2012	50,000,000.00	50,003,495.72	50,005,225.00
PSI	NTRD	YANK1	89533	DNB BANK ASA NY CD	0.28500	6/29/2012	50,000,000.00	50,000,000.00	50,001,805.00
PSI	NTRD	YANK1	89577	SVENSKA HANDELSBANKEN AB NY CD	0.27500	6/29/2012	50,000,000.00	50,000,194.30	50,001,400.00
PSI	NTRD	YANK1	89633	DNB BANK ASA NY CD	0.26000	6/20/2012	50,000,000.00	50,000,000.00	50,001,105.00
PSI	NTRD	YANK1	89634	DNB BANK ASA NY CD	0.26000	6/20/2012	25,000,000.00	25,000,000.00	25,000,552.50
PSI	NTRD	YANK1	89651	BK OF NOVA SCOTIA HOUSTON CD	0.17000	6/27/2012	50,000,000.00	50,000,000.00	49,997,372.50
PSI	NTRD	YANK1	89657	SVENSKA HANDELSBANKEN AB NY CD	0.26000	6/29/2012	50,000,000.00	50,000,388.63	50,000,800.00
PSI	NTRD	YANK1	89663	NORDEA BK FINLAND PLC NY CD	0.21000	6/29/2012	50,000,000.00	50,000,000.00	49,998,788.00
PSI	NTRD	YANK1	89669	BK OF NOVA SCOTIA HOUSTON CD	0.17000	6/29/2012	50,000,000.00	50,000,000.00	49,997,178.00
PSI	NTRD	YANK1	89673	CREDIT SUISSE NY CD	0.31000	6/29/2012	50,000,000.00	50,000,000.00	50,002,810.00
PSI	NTRD	YANK1	89674	SVENSKA HANDELSBANKEN AB NY CD	0.26000	6/28/2012	50,000,000.00	50,000,374.76	50,000,770.00
PSI	NTRD	YANK1	89675	TORONTO DOMINION BK NY CD	0.17000	6/29/2012	50,000,000.00	50,000,000.00	49,997,178.00
PSI	NTRD	YANK1	89685	RABOBANK NEDERLAND NV NY CD	0.28000	7/2/2012	50,000,000.00	50,000,000.00	50,001,325.00
PSI	NTRD	YANK1	89706	LLOYDS TSB BK PLC NY CD	0.31000	6/1/2012	50,000,000.00	50,000,000.00	50,000,190.00
PSI	NTRD	YANK1	89740	UBS AG STAMFORD CT CD	0.29000	6/1/2012	50,000,000.00	50,000,000.00	50,000,165.00
PSI	NTRD	YANK1	89741	UBS AG STAMFORD CT CD	0.29000	6/1/2012	25,000,000.00	25,000,000.00	25,000,082.50
PSI	NTRD	YANK1	89770	COMMERZBANK AG NY CD	0.22000	6/5/2012	50,000,000.00	50,000,055.54	50,000,345.00
PSI	NTRD	YANK1	89771	COMMERZBANK AG NY CD	0.22000	6/5/2012	25,000,000.00	25,000,027.77	25,000,172.50
PSI	NTRD	YANK1	89777	SOCIETE GENERALE NY CD	0.57000	6/1/2012	50,000,000.00	50,000,000.00	50,000,555.00
PSI	NTRD	YANK1	89780	BNP PARIBAS SF CD	0.45000	6/5/2012	50,000,000.00	50,000,000.00	50,001,940.00
PSI	NTRD	YANK1	89801	UBS AG STAMFORD CT CD	0.29000	6/11/2012	50,000,000.00	50,000,000.00	50,001,370.00
PSI	NTRD	YANK1	89802	CREDIT SUISSE NY CD	0.36000	8/1/2012	50,000,000.00	50,000,000.00	49,992,235.50
PSI	NTRD	YANK1	89806	LLOYDS TSB BK PLC NY CD	0.30000	6/13/2012	50,000,000.00	50,000,166.58	50,001,800.00
PSI	NTRD	YANK1	89807	LLOYDS TSB BK PLC NY CD	0.30000	6/13/2012	25,000,000.00	25,000,083.29	25,000,900.00
PSI	NTRD	YANK1	89812	BK OF NOVA SCOTIA HOUSTON CD	0.18000	7/9/2012	50,000,000.00	50,000,000.00	49,996,205.50
PSI	NTRD	YANK1	89815	ROYAL BK OF SCOTLAND PLC CD	0.35000	6/15/2012	50,000,000.00	50,000,194.32	50,002,705.00

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PSI	NTRD	YANK1	89816	ROYAL BK OF SCOTLAND PLC CD	0.35000	6/15/2012	25,000,000.00	25,000,097.16	25,001,352.50
PSI	NTRD	YANK1	89843	LLOYDS TSB BK PLC NY CD	0.30000	6/14/2012	50,000,000.00	50,000,180.46	50,001,550.00
PSI	NTRD	YANK1	89868	BK OF NOVA SCOTIA HOUSTON CD	0.22000	8/1/2012	50,000,000.00	50,000,846.68	49,980,198.00
PSI	NTRD	YANK1	89870	CIBC NY CD	0.25000	10/12/2012	50,000,000.00	50,000,922.49	49,942,393.00
PSI	NTRD	YANK1	89900	RABOBANK NEDERLAND NV NY CD	0.33000	8/1/2012	50,000,000.00	50,000,000.00	49,989,659.50
PSI	NTRD	YANK1	89921	SOCIETE GENERALE NY CD	0.50000	6/1/2012	50,000,000.00	50,000,000.00	50,000,455.00
PSI	NTRD	YANK1	89929	RABOBANK NEDERLAND NV NY CD	0.35000	8/3/2012	50,000,000.00	50,002,618.47	49,991,096.00
PSI	NTRD	YANK1	89931	TORONTO DOMINION BK NY CD	0.15500	8/1/2012	50,000,000.00	50,000,000.00	49,974,610.00
PSI	NTRD	YANK1	89935	SVENSKA HANDELSBANKEN AB NY CD	0.25000	8/1/2012	50,000,000.00	50,000,846.64	49,982,780.00
PSI	NTRD	YANK1	89936	COMMERZBANK AG NY CD	0.20000	6/6/2012	50,000,000.00	50,000,069.43	50,000,245.00
PSI	NTRD	YANK1	89937	BNP PARIBAS SF CD	0.32000	6/1/2012	50,000,000.00	50,000,000.00	50,000,205.00
PSI	NTRD	YANK1	89944	UBS AG STAMFORD CT CD	0.62000	6/22/2012	30,000,000.00	30,004,713.81	30,006,954.00
PSI	NTRD	YANK1	89948	DEUTSCHE BK AG NY CD	0.32000	6/28/2012	50,000,000.00	50,000,374.79	50,003,105.00
PSI	NTRD	YANK1	89949	DEUTSCHE BK AG NY CD	0.32000	6/28/2012	25,000,000.00	25,000,187.39	25,001,552.50
PSI	NTRD	YANK1	89952	RABOBANK NEDERLAND NV NY CD	0.35000	8/10/2012	50,000,000.00	50,003,882.02	49,990,126.50
PSI	NTRD	YANK1	89953	BK OF NOVA SCOTIA HOUSTON CD	0.26000	8/15/2012	20,000,000.00	20,001,663.26	19,991,975.40
PSI	NTRD	YANK1	89958	COMMONWEALTH BK OF AU NY CD	0.33000	8/31/2012	25,000,000.00	25,005,675.07	24,985,296.25
PSI	NTRD	YANK1	89963	BARCLAYS BK PLC NY CD	0.21000	6/26/2012	50,000,000.00	50,000,000.00	49,998,915.00
PSI	NTRD	YANK1	89976	NORDEA BK FINLAND PLC NY CD	0.22000	8/1/2012	50,000,000.00	50,000,846.74	49,980,201.00
PSI	NTRD	YANK1	89977	UBS AG STAMFORD CT CD	0.31500	6/25/2012	20,000,000.00	20,000,000.00	20,001,040.00
PSI	NTRD	YANK1	89979	BK OF NOVA SCOTIA HOUSTON CD	0.17000	7/25/2012	30,000,000.00	30,000,000.00	29,996,332.80
PSI	NTRD	YANK1	90008	AU & NZ BANKING GRP NY CD	0.27000	10/26/2012	50,000,000.00	50,000,000.00	49,940,496.50
PSI	NTRD	YANK1	90012	COMMONWEALTH BK OF AU NY CD	0.28000	11/1/2012	50,000,000.00	50,002,122.05	49,940,225.00
PSI	NTRD	YANK1	90013	COMMONWEALTH BK OF AU NY CD	0.28000	11/1/2012	25,000,000.00	25,001,061.03	24,970,112.50
PSI	NTRD	YANK1	90018	CREDIT SUISSE NY CD	0.28000	7/27/2012	50,000,000.00	50,000,000.00	50,002,365.00
PSI	NTRD	YANK1	90019	CREDIT SUISSE NY CD	0.28000	7/27/2012	25,000,000.00	25,000,000.00	25,001,182.50
PSI	NTRD	YANK1	90033	BK OF MONTREAL CHICAGO CD	0.16000	6/4/2012	25,000,000.00	25,000,000.00	24,999,972.00
PSI	NTRD	YANK1	90092	CREDIT AGRICOLE CIB NY CD	0.33000	6/19/2012	50,000,000.00	50,000,249.91	50,002,900.00
PSI	NTRD	YANK1	90098	BA OF MONTREAL CHICAGO CD	0.15000	6/13/2012	50,000,000.00	50,000,000.00	49,999,097.00
PSI	NTRD	YANK1	90099	BK OF MONTREAL CHICAGO CD	0.15000	6/13/2012	25,000,000.00	25,000,000.00	24,999,548.50
PSI	NTRD	YANK1	90111	BNP PARIBAS SF CD	0.43000	7/10/2012	50,000,000.00	50,000,000.00	50,009,990.00
PSI	NTRD	YANK1	90160	BNP PARIBAS SF CD	0.43000	7/20/2012	50,000,000.00	50,000,000.00	50,012,490.00
PSI	NTRD	YANK1	90162	SOCIETE GENERALE NY CD	0.50000	7/2/2012	50,000,000.00	50,000,430.29	50,011,105.00
PSI	NTRD	YANK1	90163	SOCIETE GENERALE NY CD	0.50000	7/2/2012	25,000,000.00	25,000,215.15	25,005,552.50

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	90164	ROYAL BK OF SCOTLAND PLC CD	0.35000	7/20/2012	50,000,000.00	50,000,680.15	50,006,935.00
PSI	NTRD	YANK1	90166	DNB BANK ASA NY CD	0.24000	8/20/2012	50,000,000.00	50,000,000.00	49,976,394.50
PSI	NTRD	YANK1	90168	BARCLAYS BK PLC NY CD	0.20000	7/18/2012	50,000,000.00	50,000,000.00	49,996,666.50
PSI	NTRD	YANK1	90178	BNP PARIBAS SF CD	0.23000	6/26/2012	50,000,000.00	50,000,000.00	49,999,638.00
PSI	NTRD	YANK1	90220	CREDIT AGRICOLE CIB NY CD	0.35000	6/29/2012	50,000,000.00	50,000,388.76	50,004,425.00
PSI	NTRD	YANK1	90229	CREDIT AGRICOLE CIB NY CD	0.37000	7/2/2012	50,000,000.00	50,000,430.41	50,005,330.00
PSI	NTRD	YANK1	90230	CREDIT AGRICOLE CIB NY CD	0.37000	7/2/2012	25,000,000.00	25,000,215.20	25,002,665.00
PSI	NTRD	YANK1	90234	BNP PARIBAS SF CD	0.18000	6/5/2012	50,000,000.00	50,000,000.00	50,000,065.00
PSI	NTRD	YANK1	90249	DEUTSCHE BANK AG NY CD	0.33000	7/25/2012	50,000,000.00	50,000,749.64	50,006,105.00
		YANK1 Total					<u>4,150,000,000.00</u>	<u>4,150,049,605.29</u>	<u>4,149,482,245.45</u>
		NTRD Total					<u>22,987,978,000.00</u>	<u>23,027,990,504.41</u>	<u>23,097,585,540.60</u>
				NTRD Historical Cost				<u>23,073,010,683.83</u>	
PSI	TRADE	FHLM	90184	FHLMC 1.00	1.00000	6/29/2017	50,000,000.00	50,000,000.00	49,974,000.00
		FHLM Total					<u>50,000,000.00</u>	<u>50,000,000.00</u>	<u>49,974,000.00</u>
		TRADE Total					<u>50,000,000.00</u>	<u>50,000,000.00</u>	<u>49,974,000.00</u>
				TRADE Historical Cost				<u>50,000,000.00</u>	
		PSI Total					<u>23,037,978,000.00</u>	<u>23,077,990,504.41</u>	<u>23,147,559,540.60</u>
				PSI Historical Cost				<u>23,123,010,683.83</u>	

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Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	BLPSI	CNFX	88104	GE CAPITAL CORP MTN	3.75000	11/14/2014	1,500,000.00	1,563,058.90	1,576,695.00
SPI	BLPSI	CNFX	88105	GE CAPITAL CORP MTN	5.45000	1/15/2013	1,500,000.00	1,538,608.25	1,544,415.00
				CNFX Total			3,000,000.00	3,101,667.15	3,121,110.00
				BLPSI - BLP SCHOOLS SELF INSURANCE AUTHORITY Total			3,000,000.00	3,101,667.15	3,121,110.00
SPI	GF	1TRD	12057	FLYING TRIANGLE LOAN	5.50000	4/1/2017	75,492.85	75,492.85	75,492.85
SPI	GF	1TRD	16864	FLYING TRIANGLE LOAN	5.50000	1/1/2014	25,165.57	25,165.57	25,165.57
				1TRD Total			100,658.42	100,658.42	100,658.42
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND 1997	5.00000	9/2/2021	5,065,000.00	5,065,000.00	5,065,000.00
				LTBD Total			5,065,000.00	5,065,000.00	5,065,000.00
				GF - GENERAL FUND Total			5,165,658.42	5,165,658.42	5,165,658.42
SPI	MAST	BOND	18810	USTB 7.25	7.25000	5/15/2016	85,000.00	85,853.18	107,332.05
				BOND Total			85,000.00	85,853.18	107,332.05
				MAST - MGMT ATTORNEY SETTLEMENT TRUST Total			85,000.00	85,853.18	107,332.05
SPI	PHHPA	FFCB	89212	FFCB 3.70 (CALLABLE)	3.70000	1/17/1930	8,000,000.00	8,088,366.88	8,079,520.00
				FFCB Total			8,000,000.00	8,088,366.88	8,079,520.00
SPI	PHHPA	FHLB	89220	FHLB 3.45 (CALLABLE)	3.45000	2/2/2027	6,666,666.66	6,669,929.37	6,668,533.33
				FHLB Total			6,666,666.66	6,669,929.37	6,668,533.33
SPI	PHHPA	FNMA	89221	FNMA 3.00 (CALLABLE)	3.00000	11/28/2025	6,000,000.00	5,994,112.31	6,031,140.00
				FNMA Total			6,000,000.00	5,994,112.31	6,031,140.00
SPI	PHHPA	MCSA	89245	FHLMC 3.00 (CALLABLE)	3.00000	1/25/2027	5,000,000.00	5,041,613.45	5,026,600.00
				MCSA Total			5,000,000.00	5,041,613.45	5,026,600.00
				PHHPA - PUENTE HILLS HABITAT PRESERVATION AUTHORITY Total			25,666,666.66	25,794,022.01	25,805,793.33
SPI	SANIT	FFCB	90194	FFCB 1.15 (CALLABLE)	1.15000	5/30/2017	41,500,000.00	41,500,000.00	41,520,335.00
				FFCB Total			41,500,000.00	41,500,000.00	41,520,335.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SANIT	FHLB	89198	FHLB 1.05 (CALLABLE)	1.05000	2/23/2017	840,000.00	839,006.90	840,084.00
		FHLB Total					840,000.00	839,006.90	840,084.00
SPI	SANIT	MCSA	87609	FNMA 1.05 (CALLABLE)	1.05000	9/14/2016	620,000.00	620,000.00	621,711.20
SPI	SANIT	MCSA	88071	FNMA 1.25 (CALLABLE)	1.25000	10/26/2016	72,000.00	72,000.00	72,228.96
SPI	SANIT	MCSA	88325	FNMA 1.35 (CALLABLE)	1.35000	12/7/2016	386,000.00	386,000.00	387,686.82
SPI	SANIT	MCSA	89201	FNMA 0.75 (CALLABLE)	0.75000	2/28/2017	1,555,000.00	1,555,000.00	1,553,429.45
SPI	SANIT	MCSA	89211	FHLMC 0.75 (CALLABLE)	0.75000	2/28/2017	227,000.00	227,000.00	228,613.97
SPI	SANIT	MCSA	89609	FHLB 1.25 (CALLABLE)	1.25000	4/13/2017	85,000.00	85,000.00	85,114.75
		MCSA Total					2,945,000.00	2,945,000.00	2,948,785.15
		SANIT - SANITATION DISTRICT Total					45,285,000.00	45,284,006.90	45,309,204.15
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0.00000	12/31/2012	2,471,350.54	2,471,350.54	2,471,350.54
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0.00000	12/31/2012	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0.00000	12/31/2012	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0.00000	12/31/2012	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0.00000	12/31/2012	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0.00000	12/31/2012	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0.00000	12/31/2012	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0.00000	12/31/2012	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0.00000	12/31/2012	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0.00000	12/31/2012	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0.00000	12/31/2012	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0.00000	12/31/2012	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0.00000	12/31/2012	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0.00000	12/31/2012	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0.00000	12/31/2012	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0.00000	12/31/2012	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0.00000	12/31/2012	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0.00000	12/31/2012	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0.00000	12/31/2012	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0.00000	12/31/2012	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0.00000	12/31/2012	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0.00000	12/31/2012	167,311.06	167,311.06	167,311.06

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0.00000	12/31/2012	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0.00000	12/31/2012	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0.00000	12/31/2012	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0.00000	12/31/2012	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0.00000	12/31/2012	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0.00000	12/31/2012	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF	0.00000	12/31/2012	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF	0.00000	12/31/2012	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF	0.00000	12/31/2012	281,845.96	281,845.96	281,845.96
SPI	SCAQM	CTDQ	66800	S OF C LAIF	0.00000	12/31/2012	317,155.30	317,155.30	317,155.30
SPI	SCAQM	CTDQ	67819	S OF C LAIF	0.00000	12/31/2012	363,715.38	363,715.38	363,715.38
SPI	SCAQM	CTDQ	68720	S OF C LAIF	0.00000	12/31/2012	393,812.36	393,812.36	393,812.36
SPI	SCAQM	CTDQ	69520	S OF C LAIF	0.00000	12/31/2012	449,659.59	449,659.59	449,659.59
SPI	SCAQM	CTDQ	70359	S OF C LAIF	0.00000	12/31/2012	491,566.29	491,566.29	491,566.29
SPI	SCAQM	CTDQ	71268	S OF C LAIF	0.00000	12/31/2012	513,938.89	513,938.89	513,938.89
SPI	SCAQM	CTDQ	72329	S OF C LAIF	0.00000	12/31/2012	505,507.65	505,507.65	505,507.65
SPI	SCAQM	CTDQ	73503	S OF C LAIF	0.00000	12/31/2012	515,367.27	515,367.27	515,367.27
SPI	SCAQM	CTDQ	74486	S OF C LAIF	0.00000	12/31/2012	520,380.93	520,380.93	520,380.93
SPI	SCAQM	CTDQ	75694	S OF C LAIF	0.00000	12/31/2012	492,274.30	492,274.30	492,274.30
SPI	SCAQM	CTDQ	77128	S OF C LAIF	0.00000	12/31/2012	410,449.24	410,449.24	410,449.24
SPI	SCAQM	CTDQ	78106	S OF C LAIF	0.00000	12/31/2012	304,980.32	304,980.32	304,980.32
SPI	SCAQM	CTDQ	78999	S OF C LAIF	0.00000	12/31/2012	277,823.10	277,823.10	277,823.10
SPI	SCAQM	CTDQ	79884	S OF C LAIF	0.00000	12/31/2012	252,862.59	252,862.59	252,862.59
SPI	SCAQM	CTDQ	80623	S OF C LAIF	0.00000	12/31/2012	186,831.92	186,831.92	186,831.92
SPI	SCAQM	CTDQ	81267	S OF C LAIF	0.00000	12/31/2012	150,112.75	150,112.75	150,112.75
SPI	SCAQM	CTDQ	81965	S OF C LAIF	0.00000	12/31/2012	89,717.54	89,717.54	89,717.54
SPI	SCAQM	CTDQ	82763	S OF C LAIF	0.00000	12/31/2012	60,335.73	60,335.73	60,335.73
SPI	SCAQM	CTDQ	83551	S OF C LAIF	0.00000	12/31/2012	54,470.06	54,470.06	54,470.06
SPI	SCAQM	CTDQ	84325	S OF C LAIF	0.00000	12/31/2012	55,045.25	55,045.25	55,045.25
SPI	SCAQM	CTDQ	85022	S OF C LAIF	0.00000	12/31/2012	51,349.76	51,349.76	51,349.76
SPI	SCAQM	CTDQ	85933	S OF C LAIF	0.00000	12/31/2012	45,607.02	45,607.02	45,607.02
SPI	SCAQM	CTDQ	86695	S OF C LAIF	0.00000	12/31/2012	49,487.01	49,487.01	49,487.01
SPI	SCAQM	CTDQ	87359	S OF C LAIF	0.00000	12/31/2012	47,004.27	47,004.27	47,004.27
SPI	SCAQM	CTDQ	88084	S OF C LAIF	0.00000	12/31/2012	38,018.48	38,018.48	38,018.48

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	88969	S OF C LAIF	0.00000	12/31/2012	38,087.21	38,087.21	38,087.21
SPI	SCAQM	CTDQ	89871	S OF C LAIF	0.00000	12/31/2012	37,344.89	37,344.89	37,344.89
CTDQ Total							39,466,467.22	39,466,467.22	39,466,467.22
SCAQM - SOUTH COAST AIR QUALITY MGMT Total							39,466,467.22	39,466,467.22	39,466,467.22
SPI	SLIM	CTDQ	22101	S OF C LAIF	0.00000	12/31/2012	3,218,710.97	3,218,710.97	3,218,710.97
SPI	SLIM	CTDQ	23208	S OF C LAIF	0.00000	12/31/2012	27,081.03	27,081.03	27,081.03
SPI	SLIM	CTDQ	23842	S OF C LAIF	0.00000	12/31/2012	83,505.96	83,505.96	83,505.96
SPI	SLIM	CTDQ	24459	S OF C LAIF	0.00000	12/31/2012	94,996.78	94,996.78	94,996.78
SPI	SLIM	CTDQ	25326	S OF C LAIF	0.00000	12/31/2012	104,088.41	104,088.41	104,088.41
SPI	SLIM	CTDQ	26241	S OF C LAIF	0.00000	12/31/2012	110,715.07	110,715.07	110,715.07
SPI	SLIM	CTDQ	27270	S OF C LAIF	0.00000	12/31/2012	117,811.43	117,811.43	117,811.43
SPI	SLIM	CTDQ	28140	S OF C LAIF	0.00000	12/31/2012	118,831.50	118,831.50	118,831.50
SPI	SLIM	CTDQ	28986	S OF C LAIF	0.00000	12/31/2012	117,968.90	117,968.90	117,968.90
SPI	SLIM	CTDQ	29917	S OF C LAIF	0.00000	12/31/2012	115,386.18	115,386.18	115,386.18
SPI	SLIM	CTDQ	31093	S OF C LAIF	0.00000	12/31/2012	114,884.96	114,884.96	114,884.96
SPI	SLIM	CTDQ	31850	S OF C LAIF	0.00000	12/31/2012	119,214.46	119,214.46	119,214.46
SPI	SLIM	CTDQ	32655	S OF C LAIF	0.00000	12/31/2012	120,967.08	120,967.08	120,967.08
SPI	SLIM	CTDQ	33599	S OF C LAIF	0.00000	12/31/2012	119,698.34	119,698.34	119,698.34
SPI	SLIM	CTDQ	34231	S OF C LAIF	0.00000	12/31/2012	124,159.87	124,159.87	124,159.87
SPI	SLIM	CTDQ	35220	S OF C LAIF	0.00000	12/31/2012	128,393.89	128,393.89	128,393.89
SPI	SLIM	CTDQ	35952	S OF C LAIF	0.00000	12/31/2012	130,900.85	130,900.85	130,900.85
SPI	SLIM	CTDQ	36773	S OF C LAIF	0.00000	12/31/2012	129,716.18	129,716.18	129,716.18
SPI	SLIM	CTDQ	37638	S OF C LAIF	0.00000	12/31/2012	132,118.17	132,118.17	132,118.17
SPI	SLIM	CTDQ	38537	S OF C LAIF	0.00000	12/31/2012	134,992.32	134,992.32	134,992.32
SPI	SLIM	CTDQ	39281	S OF C LAIF	0.00000	12/31/2012	132,458.88	132,458.88	132,458.88
SPI	SLIM	CTDQ	40072	S OF C LAIF	0.00000	12/31/2012	124,940.21	124,940.21	124,940.21
SPI	SLIM	CTDQ	40891	S OF C LAIF	0.00000	12/31/2012	125,249.17	125,249.17	125,249.17
SPI	SLIM	CTDQ	41416	S OF C LAIF	0.00000	12/31/2012	124,689.59	124,689.59	124,689.59
SPI	SLIM	CTDQ	42149	S OF C LAIF	0.00000	12/31/2012	132,997.69	132,997.69	132,997.69
SPI	SLIM	CTDQ	43226	S OF C LAIF	0.00000	12/31/2012	140,793.36	140,793.36	140,793.36
SPI	SLIM	CTDQ	44234	S OF C LAIF	0.00000	12/31/2012	152,132.72	152,132.72	152,132.72
SPI	SLIM	CTDQ	45086	S OF C LAIF	0.00000	12/31/2012	164,017.17	164,017.17	164,017.17
SPI	SLIM	CTDQ	46123	S OF C LAIF	0.00000	12/31/2012	167,897.97	167,897.97	167,897.97

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of May 31, 2012
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	47347	S OF C LAIF	0.00000	12/31/2012	157,924.35	157,924.35	157,924.35
SPI	SLIM	CTDQ	48499	S OF C LAIF	0.00000	12/31/2012	139,856.90	139,856.90	139,856.90
SPI	SLIM	CTDQ	49798	S OF C LAIF	0.00000	12/31/2012	120,525.01	120,525.01	120,525.01
SPI	SLIM	CTDQ	50781	S OF C LAIF	0.00000	12/31/2012	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0.00000	12/31/2012	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0.00000	12/31/2012	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0.00000	12/31/2012	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0.00000	12/31/2012	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0.00000	12/31/2012	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0.00000	12/31/2012	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0.00000	12/31/2012	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0.00000	12/31/2012	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0.00000	12/31/2012	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0.00000	12/31/2012	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF	0.00000	12/31/2012	48,416.11	48,416.11	48,416.11
SPI	SLIM	CTDQ	64003	S OF C LAIF	0.00000	12/31/2012	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0.00000	12/31/2012	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF	0.00000	12/31/2012	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF	0.00000	12/31/2012	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818	S OF C LAIF	0.00000	12/31/2012	108,222.63	108,222.63	108,222.63
SPI	SLIM	CTDQ	68719	S OF C LAIF	0.00000	12/31/2012	118,789.82	118,789.82	118,789.82
SPI	SLIM	CTDQ	69518	S OF C LAIF	0.00000	12/31/2012	136,097.01	136,097.01	136,097.01
SPI	SLIM	CTDQ	70360	S OF C LAIF	0.00000	12/31/2012	151,399.04	151,399.04	151,399.04
SPI	SLIM	CTDQ	71269	S OF C LAIF	0.00000	12/31/2012	158,866.84	158,866.84	158,866.84
SPI	SLIM	CTDQ	72330	S OF C LAIF	0.00000	12/31/2012	159,520.70	159,520.70	159,520.70
SPI	SLIM	CTDQ	73504	S OF C LAIF	0.00000	12/31/2012	165,030.36	165,030.36	165,030.36
SPI	SLIM	CTDQ	74485	S OF C LAIF	0.00000	12/31/2012	168,848.34	168,848.34	168,848.34
SPI	SLIM	CTDQ	75693	S OF C LAIF	0.00000	12/31/2012	161,848.34	161,848.34	161,848.34
SPI	SLIM	CTDQ	77131	S OF C LAIF	0.00000	12/31/2012	136,599.41	136,599.41	136,599.41
SPI	SLIM	CTDQ	78104	S OF C LAIF	0.00000	12/31/2012	102,613.52	102,613.52	102,613.52
SPI	SLIM	CTDQ	79000	S OF C LAIF	0.00000	12/31/2012	93,633.67	93,633.67	93,633.67
SPI	SLIM	CTDQ	79882	S OF C LAIF	0.00000	12/31/2012	86,272.14	86,272.14	86,272.14
SPI	SLIM	CTDQ	80621	S OF C LAIF	0.00000	12/31/2012	63,895.36	63,895.36	63,895.36
SPI	SLIM	CTDQ	81265	S OF C LAIF	0.00000	12/31/2012	51,337.52	51,337.52	51,337.52

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of May 31, 2012
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	81963	S OF C LAIF	0.00000	12/31/2012	31,005.24	31,005.24	31,005.24
SPI	SLIM	CTDQ	82761	S OF C LAIF	0.00000	12/31/2012	20,942.34	20,942.34	20,942.34
SPI	SLIM	CTDQ	83552	S OF C LAIF	0.00000	12/31/2012	18,906.35	18,906.35	18,906.35
SPI	SLIM	CTDQ	84323	S OF C LAIF	0.00000	12/31/2012	16,628.36	16,628.36	16,628.36
SPI	SLIM	CTDQ	85020	S OF C LAIF	0.00000	12/31/2012	12,936.00	12,936.00	12,936.00
SPI	SLIM	CTDQ	85931	S OF C LAIF	0.00000	12/31/2012	11,519.98	11,519.98	11,519.98
SPI	SLIM	CTDQ	86696	S OF C LAIF	0.00000	12/31/2012	12,561.86	12,561.86	12,561.86
SPI	SLIM	CTDQ	87360	S OF C LAIF	0.00000	12/31/2012	11,931.63	11,931.63	11,931.63
SPI	SLIM	CTDQ	88085	S OF C LAIF	0.00000	12/31/2012	9,650.67	9,650.67	9,650.67
SPI	SLIM	CTDQ	88970	S OF C LAIF	0.00000	12/31/2012	9,668.11	9,668.11	9,668.11
SPI	SLIM	CTDQ	89872	S OF C LAIF	0.00000	12/31/2012	9,479.68	9,479.68	9,479.68
CTDQ Total							10,094,376.29	10,094,376.29	10,094,376.29
SLIM - SCHOOLS LINKED INSURANCE MGMT Total							10,094,376.29	10,094,376.29	10,094,376.29
SPI	WASIA	CTDQ	22460	S OF C LAIF	0.00000	12/31/2012	7,000,000.00	7,000,000.00	7,000,000.00
SPI	WASIA	CTDQ	23844	S OF C LAIF	0.00000	12/31/2012	73,432.18	73,432.18	73,432.18
SPI	WASIA	CTDQ	24460	S OF C LAIF	0.00000	12/31/2012	88,299.86	88,299.86	88,299.86
SPI	WASIA	CTDQ	25245	S OF C LAIF	0.00000	12/31/2012	96,741.95	96,741.95	96,741.95
SPI	WASIA	CTDQ	26250	S OF C LAIF	0.00000	12/31/2012	102,900.92	102,900.92	102,900.92
SPI	WASIA	CTDQ	26945	S OF C LAIF	0.00000	12/31/2012	109,496.42	109,496.42	109,496.42
SPI	WASIA	CTDQ	28143	S OF C LAIF	0.00000	12/31/2012	110,444.50	110,444.50	110,444.50
SPI	WASIA	CTDQ	28732	S OF C LAIF	0.00000	12/31/2012	109,642.78	109,642.78	109,642.78
SPI	WASIA	CTDQ	29586	S OF C LAIF	0.00000	12/31/2012	107,242.35	107,242.35	107,242.35
SPI	WASIA	CTDQ	30647	S OF C LAIF	0.00000	12/31/2012	106,776.50	106,776.50	106,776.50
SPI	WASIA	CTDQ	31539	S OF C LAIF	0.00000	12/31/2012	110,800.43	110,800.43	110,800.43
SPI	WASIA	CTDQ	32361	S OF C LAIF	0.00000	12/31/2012	112,429.36	112,429.36	112,429.36
SPI	WASIA	CTDQ	33315	S OF C LAIF	0.00000	12/31/2012	111,250.16	111,250.16	111,250.16
SPI	WASIA	CTDQ	34059	S OF C LAIF	0.00000	12/31/2012	115,396.80	115,396.80	115,396.80
SPI	WASIA	CTDQ	34957	S OF C LAIF	0.00000	12/31/2012	119,331.99	119,331.99	119,331.99
SPI	WASIA	CTDQ	35633	S OF C LAIF	0.00000	12/31/2012	121,662.01	121,662.01	121,662.01
SPI	WASIA	CTDQ	36439	S OF C LAIF	0.00000	12/31/2012	120,560.95	120,560.95	120,560.95
SPI	WASIA	CTDQ	37287	S OF C LAIF	0.00000	12/31/2012	122,793.41	122,793.41	122,793.41
SPI	WASIA	CTDQ	38231	S OF C LAIF	0.00000	12/31/2012	125,464.71	125,464.71	125,464.71
SPI	WASIA	CTDQ	38988	S OF C LAIF	0.00000	12/31/2012	123,110.08	123,110.08	123,110.08

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of May 31, 2012
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	39857	S OF C LAIF	0.00000	12/31/2012	116,122.07	116,122.07	116,122.07
SPI	WASIA	CTDQ	40652	S OF C LAIF	0.00000	12/31/2012	116,409.22	116,409.22	116,409.22
SPI	WASIA	CTDQ	41374	S OF C LAIF	0.00000	12/31/2012	121,913.10	121,913.10	121,913.10
SPI	WASIA	CTDQ	42151	S OF C LAIF	0.00000	12/31/2012	130,096.85	130,096.85	130,096.85
SPI	WASIA	CTDQ	43228	S OF C LAIF	0.00000	12/31/2012	137,722.35	137,722.35	137,722.35
SPI	WASIA	CTDQ	44236	S OF C LAIF	0.00000	12/31/2012	148,814.38	148,814.38	148,814.38
SPI	WASIA	CTDQ	45087	S OF C LAIF	0.00000	12/31/2012	160,439.61	160,439.61	160,439.61
SPI	WASIA	CTDQ	46124	S OF C LAIF	0.00000	12/31/2012	164,235.76	164,235.76	164,235.76
SPI	WASIA	CTDQ	47346	S OF C LAIF	0.00000	12/31/2012	154,479.69	154,479.69	154,479.69
SPI	WASIA	CTDQ	48500	S OF C LAIF	0.00000	12/31/2012	136,806.32	136,806.32	136,806.32
SPI	WASIA	CTDQ	49797	S OF C LAIF	0.00000	12/31/2012	117,896.11	117,896.11	117,896.11
SPI	WASIA	CTDQ	50782	S OF C LAIF	0.00000	12/31/2012	93,828.22	93,828.22	93,828.22
SPI	WASIA	CTDQ	51468	S OF C LAIF	0.00000	12/31/2012	77,816.21	77,816.21	77,816.21
SPI	WASIA	CTDQ	52669	S OF C LAIF	0.00000	12/31/2012	73,638.02	73,638.02	73,638.02
SPI	WASIA	CTDQ	53919	S OF C LAIF	0.00000	12/31/2012	71,712.31	71,712.31	71,712.31
SPI	WASIA	CTDQ	55075	S OF C LAIF	0.00000	12/31/2012	63,529.28	63,529.28	63,529.28
SPI	WASIA	CTDQ	56614	S OF C LAIF	0.00000	12/31/2012	53,439.15	53,439.15	53,439.15
SPI	WASIA	CTDQ	58054	S OF C LAIF	0.00000	12/31/2012	48,548.65	48,548.65	48,548.65
SPI	WASIA	CTDQ	59107	S OF C LAIF	0.00000	12/31/2012	45,394.14	45,394.14	45,394.14
SPI	WASIA	CTDQ	60184	S OF C LAIF	0.00000	12/31/2012	43,670.82	43,670.82	43,670.82
SPI	WASIA	CTDQ	61112	S OF C LAIF	0.00000	12/31/2012	40,902.21	40,902.21	40,902.21
SPI	WASIA	CTDQ	61967	S OF C LAIF	0.00000	12/31/2012	40,077.53	40,077.53	40,077.53
SPI	WASIA	CTDQ	62781	S OF C LAIF	0.00000	12/31/2012	47,360.06	47,360.06	47,360.06
SPI	WASIA	CTDQ	64004	S OF C LAIF	0.00000	12/31/2012	56,867.52	56,867.52	56,867.52
SPI	WASIA	CTDQ	64953	S OF C LAIF	0.00000	12/31/2012	66,511.63	66,511.63	66,511.63
SPI	WASIA	CTDQ	65952	S OF C LAIF	0.00000	12/31/2012	80,980.97	80,980.97	80,980.97
SPI	WASIA	CTDQ	66799	S OF C LAIF	0.00000	12/31/2012	92,052.67	92,052.67	92,052.67
SPI	WASIA	CTDQ	67820	S OF C LAIF	0.00000	12/31/2012	105,862.06	105,862.06	105,862.06
SPI	WASIA	CTDQ	68718	S OF C LAIF	0.00000	12/31/2012	116,198.76	116,198.76	116,198.76
SPI	WASIA	CTDQ	69519	S OF C LAIF	0.00000	12/31/2012	133,128.44	133,128.44	133,128.44
SPI	WASIA	CTDQ	70361	S OF C LAIF	0.00000	12/31/2012	148,096.70	148,096.70	148,096.70
SPI	WASIA	CTDQ	71270	S OF C LAIF	0.00000	12/31/2012	155,401.61	155,401.61	155,401.61
SPI	WASIA	CTDQ	72331	S OF C LAIF	0.00000	12/31/2012	156,041.22	156,041.22	156,041.22
SPI	WASIA	CTDQ	73502	S OF C LAIF	0.00000	12/31/2012	161,430.69	161,430.69	161,430.69

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of May 31, 2012
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	74484	S OF C LAIF	0.00000	12/31/2012	165,165.40	165,165.40	165,165.40
SPI	WASIA	CTDQ	75692	S OF C LAIF	0.00000	12/31/2012	158,318.08	158,318.08	158,318.08
SPI	WASIA	CTDQ	77133	S OF C LAIF	0.00000	12/31/2012	133,619.88	133,619.88	133,619.88
SPI	WASIA	CTDQ	78105	S OF C LAIF	0.00000	12/31/2012	100,375.31	100,375.31	100,375.31
SPI	WASIA	CTDQ	79001	S OF C LAIF	0.00000	12/31/2012	91,591.32	91,591.32	91,591.32
SPI	WASIA	CTDQ	79883	S OF C LAIF	0.00000	12/31/2012	84,390.36	84,390.36	84,390.36
SPI	WASIA	CTDQ	80622	S OF C LAIF	0.00000	12/31/2012	62,501.67	62,501.67	62,501.67
SPI	WASIA	CTDQ	81266	S OF C LAIF	0.00000	12/31/2012	50,217.74	50,217.74	50,217.74
SPI	WASIA	CTDQ	81964	S OF C LAIF	0.00000	12/31/2012	30,328.95	30,328.95	30,328.95
SPI	WASIA	CTDQ	82762	S OF C LAIF	0.00000	12/31/2012	20,485.54	20,485.54	20,485.54
SPI	WASIA	CTDQ	83553	S OF C LAIF	0.00000	12/31/2012	18,493.96	18,493.96	18,493.96
SPI	WASIA	CTDQ	84324	S OF C LAIF	0.00000	12/31/2012	18,689.25	18,689.25	18,689.25
SPI	WASIA	CTDQ	85021	S OF C LAIF	0.00000	12/31/2012	17,434.54	17,434.54	17,434.54
SPI	WASIA	CTDQ	85932	S OF C LAIF	0.00000	12/31/2012	15,525.44	15,525.44	15,525.44
SPI	WASIA	CTDQ	86697	S OF C LAIF	0.00000	12/31/2012	16,929.59	16,929.59	16,929.59
SPI	WASIA	CTDQ	87361	S OF C LAIF	0.00000	12/31/2012	16,080.22	16,080.22	16,080.22
SPI	WASIA	CTDQ	88086	S OF C LAIF	0.00000	12/31/2012	13,006.17	13,006.17	13,006.17
SPI	WASIA	CTDQ	88971	S OF C LAIF	0.00000	12/31/2012	13,029.68	13,029.68	13,029.68
SPI	WASIA	CTDQ	89873	S OF C LAIF	0.00000	12/31/2012	12,775.73	12,775.73	12,775.73
CTDQ Total							13,604,160.52	13,604,160.52	13,604,160.52
WASIA - WHITTIER AREA SCHOOLS INSURANCE AUTHORITY Total							13,604,160.52	13,604,160.52	13,604,160.52
SPI Total							142,367,329.11	142,596,211.69	142,674,101.98
SPI Historical Cost								142,656,655.57	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 05/31/12
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
01/05/06	CALABASAS LANDFILL 2005	\$3,325,872.15
07/02/97	COUNTY OF LOS ANGELES - COMMERCIAL PAPER PROGRAM	2,753,179.60
08/31/11	HIGH DESERT COMPLEX SOLAR PROJECTS 2011 QECB	<u>8,043.89</u>
	DEUTSCHE BANK - TRUSTEE TOTAL	<u><u>\$6,087,095.64</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 05/31/12
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
05/17/00	C.I. 2658M	\$232.56
03/08/06	CCTSA TOBACCO BONDS 2006	51,066,456.85
12/11/96	CFD #2/CI 2656-M REF SERIES A & B	713,745.05
01/15/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	0.03
11/24/09	LAC-CAL 2009 SER A	1,000,169.81
12/21/11	LAC-CAL 2011 SER A	<u>2,009,338.60</u>
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	<u><u>\$54,789,942.90</u></u>

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 05/31/12
 TRUSTEE: U.S. BANK
 ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
12/01/98	DISNEY PROJECT (Partial Refund), 1998	\$0.00
02/09/93	DISNEY PROJECT, 1993	\$7,147,313.51
03/21/12	DISNEY PROJECT, 2012	\$4,199,026.49
04/29/02	MASTER REFUNDING 2002A	\$0.00
12/02/02	MASTER REFUNDING 2002B	\$2,224,740.80
03/02/05	MASTER REFUNDING 2005A	\$31,909,345.32
12/13/06	MASTER REFUNDING 2006 A & B	\$29,529,978.01
11/23/10	MULTIPLE CAPITAL FACILITIES PROJECT 1 A & B	<u>\$486,850,972.74</u>
	U.S. BANK - TRUSTEE TOTAL	<u><u>\$561,861,376.87</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 05/31/12
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	LOS ANGELES COMMUNITY COLLEGE (LACC) SPECIAL SAFEKEEPING (KNOX-KEENE)	\$0.00 <u>\$301,938.93</u>
	TREASURER TOTAL	<u><u>\$301,938.93</u></u>

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 05/31/12
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
<u>CORPORATE AND AGENCY ISSUED-</u>						
CNFL -						
84432	TOYOTA MOTOR CREDIT CORP FRN	0.69	07/27/12	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+22bp. Issued under MTN Program.
89966	GE CAPITAL CORP FRN	0.64	07/27/12	47,415,000.00	47,447,096.31	Cpn rate=Qtrly US\$LIBOR+17bp. Issued under MTN Program. Ser A.
88044	TOYOTA MOTOR CREDIT CORP FRN	0.67	10/12/12	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+20bp.
85269	TOYOTA MOTOR CREDIT CORP FRN	0.65	11/15/12	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+15bp. Issued under MTN Program. Ser B.
88615	TOYOTA MOTOR CREDIT CORP FRN	0.67	12/17/12	25,000,000.00	25,000,000.00	Cpn rate=Qtrly US\$LIBOR+20bp.
88188	GE CAPITAL CORP FRN	1.07	03/14/13	25,000,000.00	25,001,005.02	Cpn rate=Qtrly US\$LIBOR+60bp.
89735	WESTPAC BANKING CORP NY FRN	0.85	09/16/13	50,000,000.00	50,055,274.86	Cpn rate=Qtrly US\$LIBOR+37.5bp.
88095	GE CAPITAL CORP FRN	1.32	01/07/14	19,150,000.00	18,952,135.40	Cpn rate=Qtrly US\$LIBOR+85bp.
CNFL Totals				316,565,000.00	316,455,511.59	
CNFM -						
87917	ROYAL BK OF CANADA NY FRN	0.36	09/27/12	50,000,000.00	50,000,000.00	Cpn rate=Monthly US\$LIBOR+12.5bp.
CNFM Totals				50,000,000.00	50,000,000.00	
CNFRQ						
88716	GE CAPITAL CORP FRN	1.50	12/29/14	35,000,000.00	35,000,000.00	Cpn rate=Qtrly Fix-to-float @ 3ML+.80.
89124	GE CAPITAL CORP FRN	1.38	01/30/15	25,000,000.00	25,000,000.00	Cpn rate=Qtrly Fix-to-float @ 3ML+.75.
CNFRQ Totals				60,000,000.00	60,000,000.00	
FRCDQ2						
88581	WESTPAC BANKING CORP NY FRCD	0.62	12/20/12	50,000,000.00	50,002,707.77	Cpn rate=Qtrly US\$LIBOR+15bp.
90042	RABOBANK NEDERLAND NV NY FRCD	0.62	05/07/13	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+15bp.
88898	COMMONWEALTH BK OF AU NY FRCD	1.22	06/14/13	50,000,000.00	50,006,251.54	Cpn rate=Qtrly US\$LIBOR+75bp.
89760	NORDEA BK FINLAND PLC NY FRCD	1.35	04/09/14	50,000,000.00	50,008,890.85	Cpn rate=Qtrly US\$LIBOR+88bp.
FRCDQ2 Totals				200,000,000.00	200,017,850.16	
CORPORATE AND AGENCY ISSUED TOTAL				626,565,000.00	626,473,361.75	
<u>LOS ANGELES COUNTY ISSUED -</u>						
BAN -						
88203	LACCAL BANS	0.55	06/30/14	7,000,000.00	7,000,000.00	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.
89778	LACCAL BANS	0.56	06/30/14	10,000,000.00	10,000,000.00	
BAN Totals				17,000,000.00	17,000,000.00	
LOS ANGELES COUNTY ISSUED TOTAL				17,000,000.00	17,000,000.00	
NTRD - PSI NON-TRADING Total				643,565,000.00	643,473,361.75	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 05/31/2012
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

<u>SEC ID</u>	<u>DESCRIPTION</u>	<u>DRAW DATE</u>	<u>AMOUNT</u>	<u>RATE</u>
88203	LACCAL	11/01/11	7,000,000.00	0.551%
89778	LACCAL	04/06/12	10,000,000.00	0.561%
			<u>\$ 17,000,000.00</u>	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of May 31, 2012
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	4,850,067,455.45	57.80	DAYS	0.00	0.00	DAYS
EURO CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
BANKERS ACCEPTANCE	0.00	0.00	DAYS	0.00	0.00	DAYS
COMMERCIAL PAPER	7,525,894,734.76	17.84	DAYS	0.00	0.00	DAYS
GOVERNMENTS	473,569,812.37	584.93	DAYS	0.00	0.00	DAYS
AGENCIES	9,438,019,502.12	1,379.08	DAYS	50,000,000.00	1,855.00	DAYS
MUNICIPALS	17,000,000.00	760.00	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	723,438,999.71	242.56	DAYS	0.00	0.00	DAYS
REPURCHASE AGREEMENT	0.00	0.00	DAYS	0.00	0.00	DAYS
ASSET BACKED	0.00	0.00	DAYS	0.00	0.00	DAYS
OTHER	0.00	0.00	DAYS	0.00	0.00	DAYS
TOTAL	\$23,027,990,504.41	603.44	DAYS	\$50,000,000.00	1,855.00	DAYS

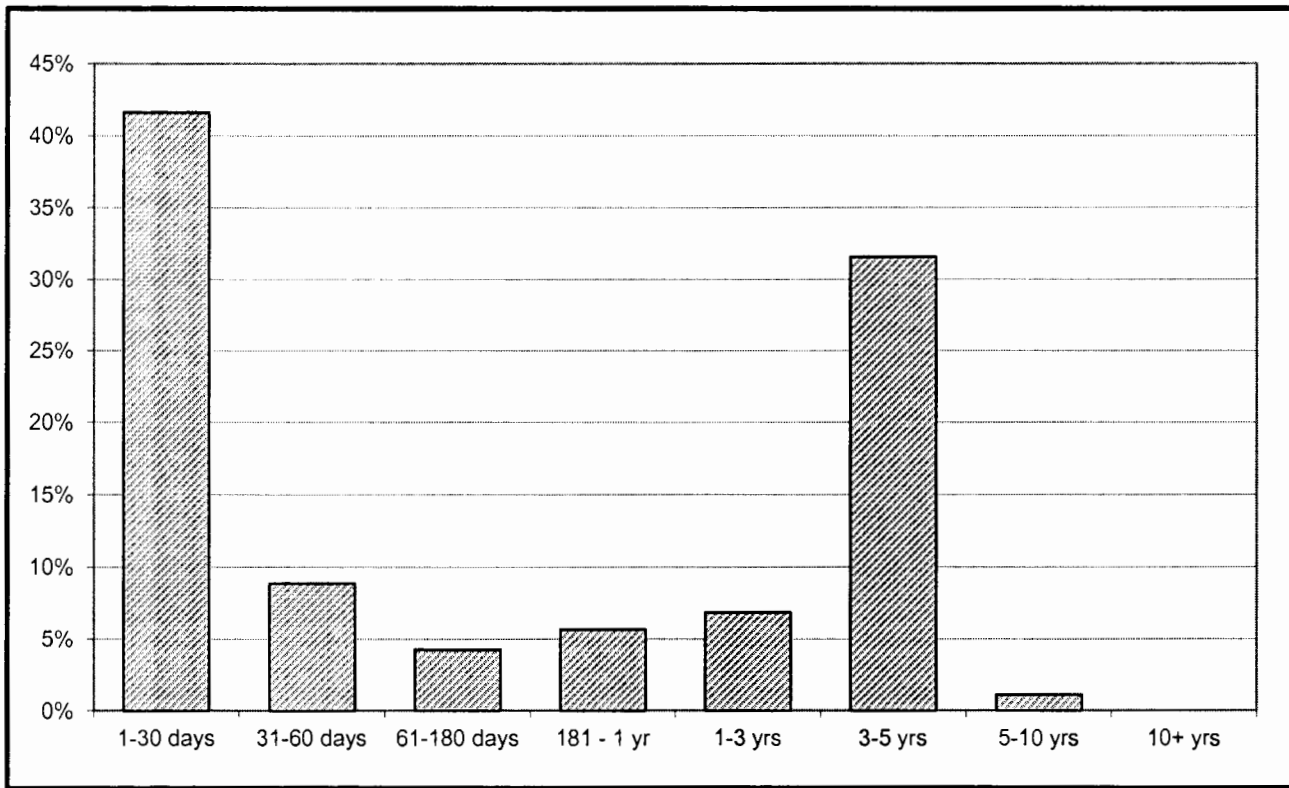
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of May 31, 2012
Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
PSI - NTRD/TRD							
1 to 30 Days	06/01/12 - 06/30/12	9,589,118,000.00	41.62	41.62	9,588,561,405.49	41.55	41.55
31 to 60 Days	07/01/12 - 07/30/12	2,045,012,000.00	8.88	50.50	2,044,702,323.41	8.86	50.41
61 to 90 Days	07/31/12 - 08/29/12	570,000,000.00	2.47	52.97	570,010,703.81	2.47	52.88
91 to 120 Days	08/30/12 - 09/28/12	85,606,000.00	0.37	53.34	85,688,663.58	0.37	53.25
121 to 180 Days	09/29/12 - 11/27/12	325,000,000.00	1.41	54.75	325,004,105.57	1.41	54.66
181 to 270 Days	11/28/12 - 02/25/13	433,855,000.00	1.88	56.63	434,253,321.91	1.88	56.54
271 to 365 Days	02/26/13 - 05/31/13	867,427,000.00	3.77	60.40	870,068,572.04	3.77	60.31
1 to 1.5 YEARS	06/01/13 - 11/19/13	724,490,000.00	3.14	63.54	731,266,749.42	3.17	63.48
1.5 to 2 YEARS	11/30/13 - 5/31/14	427,804,000.00	1.86	65.40	434,688,958.29	1.88	65.36
2 to 3 YEARS	05/31/14 - 05/31/15	408,485,000.00	1.77	67.17	413,108,457.64	1.79	67.15
3 to 4 YEARS	05/31/15 - 05/31/16	1,291,545,000.00	5.61	72.78	1,291,215,638.99	5.60	72.75
4 to 5 YEARS	05/31/16 - 05/31/17	5,962,076,000.00	25.88	98.66	5,981,956,771.20	25.92	98.67
5 to 10 YEARS	05/31/17 - 05/31/22	307,560,000.00	1.34	100.00	307,464,833.06	1.33	100.00
Portfolio Total:		\$23,037,978,000.00			\$23,077,990,504.41		
BLPSI							
181 to 270 Days	11/28/12 - 02/25/13	1,500,000.00	50.00	50.00	1,538,608.25	49.60	49.60
2 to 3 YEARS	05/31/14 - 05/31/15	1,500,000.00	50.00	100.00	1,563,058.90	50.40	100.00
Portfolio Total:		\$3,000,000.00			\$3,101,667.15		
GF							
1.5 to 2 YEARS	11/30/13 - 05/31/14	25,165.57	0.49	0.49	25,165.57	0.49	0.49
4 to 5 YEARS	05/31/16 - 05/31/17	75,492.85	1.46	1.95	75,492.85	1.46	1.95
5 to 10 YEARS	05/31/17 - 05/31/22	5,065,000.00	98.05	100.00	5,065,000.00	98.05	100.00
Portfolio Total:		\$5,165,658.42			\$5,165,658.42		
MAST							
4 to 5 YEARS	05/31/15 - 05/31/16	85,000.00	100.00	100.00	85,853.18	100.00	100.00
Portfolio Total:		\$85,000.00			\$85,853.18		
PHHPA							
10 + YEARS	05/31/22 - 05/31/62	25,666,666.66	100.00	100.00	25,794,022.01	100.00	100.00
Portfolio Total:		\$25,666,666.66			\$25,794,022.01		
SANIT							

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of May 31, 2012
Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
4 to 5 YEARS	05/31/16 - 05/31/17	<u>45,285,000.00</u>	100.00	100.00	<u>45,284,006.90</u>	100.00	100.00
Portfolio Total:		\$45,285,000.00			\$45,284,006.90		
SCAQM							
181 to 270 Days	11/26/12 - 02/25/13	<u>39,466,467.22</u>	100.00	100.00	<u>39,466,467.22</u>	100.00	100.00
Portfolio Total:		\$39,466,467.22			\$39,466,467.22		
SLIM							
181 to 270 Days	11/28/12 - 02/25/13	<u>10,094,376.29</u>	100.00	100.00	<u>10,094,376.29</u>	100.00	100.00
Portfolio Total:		\$10,094,376.29			\$10,094,376.29		
WASIA							
181 to 270 Days	11/28/12 - 02/25/13	<u>13,604,160.52</u>	100.00	100.00	<u>13,604,160.52</u>	100.00	100.00
Portfolio Total:		\$13,604,160.52			\$13,604,160.52		

**LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY MATURITY
AS OF MAY 2012
ATTACHMENT XVI**



<u>L.A.C. INVESTMENT POOL</u>		
	<u>In Thousands</u>	<u>%</u>
1 - 30 days	\$ 9,588,561	41.55%
31 - 60 days	2,044,702	8.86%
61 - 180 days	980,703	4.25%
181 - 1 yr	1,304,322	5.65%
1 - 3 yrs	1,579,064	6.84%
3 - 5 yrs	7,273,172	31.52%
5 - 10 yrs	307,465	1.33%
10+ yrs	-	0.00%
	\$ 23,077,991	100.00%

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

LOCAL AGENCY INVESTMENT FUND
 FOR SPECIFIC INVESTMENTS
 AS OF 05/31/12
 ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	\$10,094,376.29
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,466,467.22
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	<u>13,604,160.52</u>
	LAIF TOTAL	<u><u>\$63,165,004.03</u></u>

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF INVESTMENT DATA A COMPARISON OF APRIL 2012 WITH APRIL 2011 (DOLLARS IN THOUSANDS)

	APRIL 2012	APRIL 2011	CHANGE
Average Daily Portfolio	\$ 64,815,446	\$ 66,329,767	\$ -1,514,321
Accrued Earnings	\$ 19,484	\$ 32,046	\$ -12,562
Effective Yield	0.367 %	0.588 %	-0.221 %
Average Life-Month End (In Days)	221	175	+46
Total Security Transactions			
Amount	\$ 16,083,596	\$ 22,200,718	\$ -6,117,122
Number	323	448	-125
Total Time Deposit Transactions			
Amount	\$ 3,033,000	\$ 3,354,500	\$ -321,500
Number	122	147	-25
Average Workday Investment Activity	\$ 910,314	\$ 1,216,915	\$ -306,601
Prescribed Demand Account Balances For Services	\$ 2,083,108	\$ 1,713,397	\$ +369,711

**BILL LOCKYER
 TREASURER
 STATE OF CALIFORNIA**

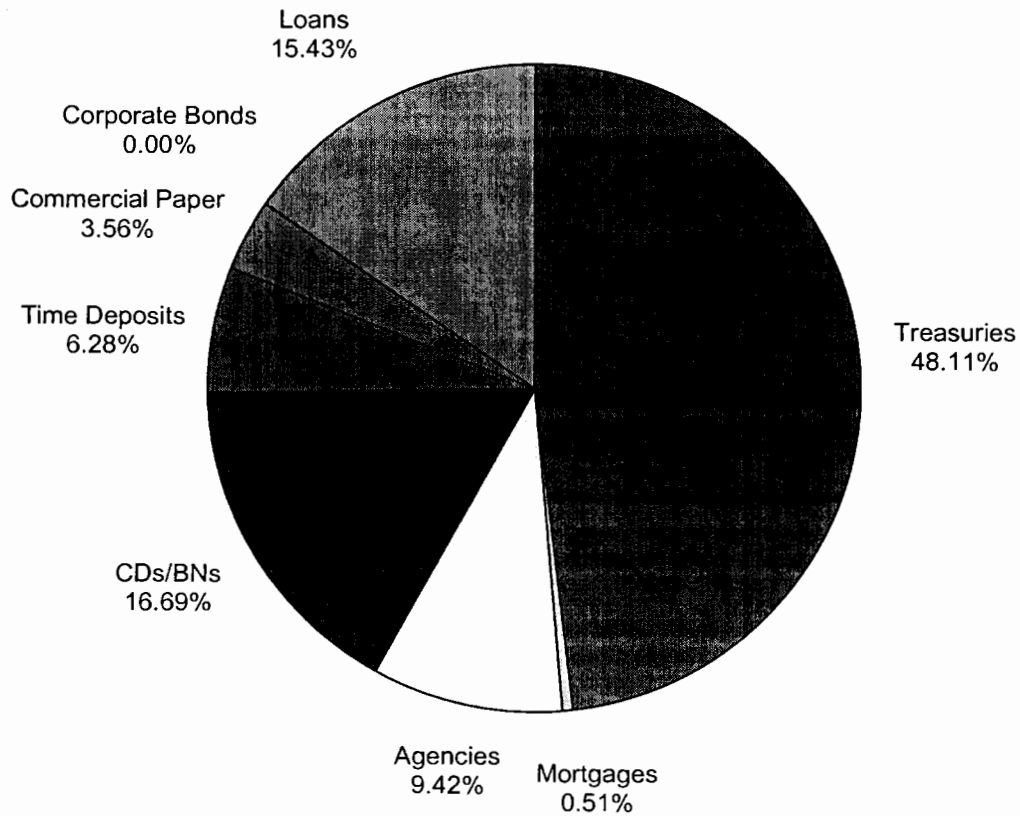
**INVESTMENT DIVISION SELECTED INVESTMENT DATA
 ANALYSIS OF THE POOLED MONEY INVESTMENT ACCOUNT PORTFOLIO
 (000 OMITTED)**

<u>TYPE OF SECURITY</u>	April 30, 2012		
	<u>AMOUNT</u>	<u>PERCENT OF PORTFOLIO</u>	<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	\$ 18,122,178	26.34	-0.73
Bonds	0	0.00	0
Notes	14,978,571	21.77	-1.51
Strips	0	0.00	0
Total Government	\$ 33,100,749	48.11	-2.24
Federal Agency Debentures	\$ 1,292,095	1.88	-0.47
Certificates of Deposit	11,475,012	16.69	+6.01
Bank Notes	0	0.00	0
Bankers' Acceptances	0	0.00	0
Repurchases	0	0.00	0
Federal Agency Discount Notes	4,791,501	6.96	-0.49
Time Deposits	4,320,640	6.28	-0.40
GNMAs	22	0.00	0
Commercial Paper	2,449,336	3.56	+2.94
FHLMC/Remics	353,440	0.51	-0.06
Corporate Bonds	0	0.00	0
AB 55 Loans	204,736	0.30	-0.18
GF Loans	10,408,400	15.13	-4.60
NOW Accounts	0	0.00	0
Other	399,932	0.58	-0.51
Reversed Repurchases	0	0.00	0
Total (All Types)	\$ 68,795,863	100.00	

INVESTMENT ACTIVITY

	APRIL 2012		MARCH 2012	
	<u>NUMBER</u>	<u>AMOUNT</u>	<u>NUMBER</u>	<u>AMOUNT</u>
Pooled Money	323	\$ 16,083,596	412	\$ 20,523,743
Other	28	1,249,293	47	1,071,351
Time Deposits	122	3,033,000	87	1,635,000
Totals	473	\$ 20,365,889	546	\$ 23,230,094
PMIA Monthly Average Effective Yield	0.367		0.383	
Year to Date Yield Last Day of Month	0.386		0.388	

Pooled Money Investment Account Portfolio Composition \$68.8 Billion 04/30/12



ACCOUNT									
DATE	TYPE	a/ DESCRIPTION	CPN	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
04/02/12 REDEMPTIONS									
CD		UNIONBANK	0.150%	04/02/12	0.150%	50,000	13	2,708.33	0.152
CD		UNIONBANK	0.150%	04/02/12	0.150%	50,000	13	2,708.33	0.152
CD		UNIONBANK	0.150%	04/02/12	0.150%	50,000	13	2,708.33	0.152
CD		UNIONBANK	0.150%	04/02/12	0.150%	50,000	13	2,708.33	0.152
CD		UNIONBANK	0.150%	04/02/12	0.150%	50,000	21	4,375.00	0.152
CD		UNIONBANK	0.150%	04/02/12	0.150%	50,000	21	4,375.00	0.152
CD		UNIONBANK	0.150%	04/02/12	0.150%	50,000	21	4,375.00	0.152
CD		UNIONBANK	0.150%	04/02/12	0.150%	50,000	21	4,375.00	0.152
CP		BARCLY US		04/02/12	0.130%	50,000	13	2,347.22	0.132
CP		BARCLY US		04/02/12	0.130%	50,000	13	2,347.22	0.132
CP		BARCLY US		04/02/12	0.130%	50,000	13	2,347.22	0.132
CP		BARCLY US		04/02/12	0.130%	50,000	13	2,347.22	0.132
CP		BARCLY US		04/02/12	0.130%	50,000	13	2,347.22	0.132
CP		BARCLY US		04/02/12	0.130%	50,000	13	2,347.22	0.132
CP		GECC		04/02/12	0.330%	50,000	164	75,166.67	0.336
CP		GECC		04/02/12	0.330%	50,000	164	75,166.67	0.336
YCD		SUMITOMO	0.140%	04/02/12	0.140%	50,000	13	2,527.78	0.142
YCD		SUMITOMO	0.140%	04/02/12	0.140%	50,000	13	2,527.78	0.142
YCD		TOKYO-MIT	0.150%	04/02/12	0.150%	50,000	13	2,708.33	0.152
YCD		TOKYO-MIT	0.150%	04/02/12	0.150%	50,000	13	2,708.33	0.152
YCD		TOKYO-MIT	0.150%	04/02/12	0.150%	50,000	13	2,708.33	0.152
YCD		TOKYO-MIT	0.150%	04/02/12	0.150%	50,000	13	2,708.33	0.152
YCD		MONTREAL	0.150%	04/02/12	0.150%	50,000	25	5,208.33	0.152
YCD		MONTREAL	0.150%	04/02/12	0.150%	50,000	25	5,208.33	0.152
YCD		MONTREAL	0.150%	04/02/12	0.150%	50,000	25	5,208.33	0.152
YCD		MONTREAL	0.150%	04/02/12	0.150%	50,000	25	5,208.33	0.152
YCD		MONTREAL	0.150%	04/02/12	0.150%	50,000	25	5,208.33	0.152
YCD		MONTREAL	0.150%	04/02/12	0.150%	50,000	25	5,208.33	0.152
YCD		MONTREAL	0.150%	04/02/12	0.150%	50,000	25	5,208.33	0.152
YCD		MONTREAL	0.150%	04/02/12	0.150%	50,000	25	5,208.33	0.152
YCD		MONTREAL	0.150%	04/02/12	0.150%	50,000	25	5,208.33	0.152
YCD		MONTREAL	0.150%	04/02/12	0.150%	50,000	25	5,208.33	0.152
YCD		MONTREAL	0.150%	04/02/12	0.150%	50,000	25	5,208.33	0.152
YCD		NORDEA	0.510%	04/02/12	0.510%	50,000	164	116,166.67	0.518
YCD		NORDEA	0.510%	04/02/12	0.510%	50,000	164	116,166.67	0.518
YCD		NORDEA	0.510%	04/02/12	0.510%	50,000	164	116,166.67	0.518
YCD		NORDEA	0.510%	04/02/12	0.510%	50,000	164	116,166.67	0.518
YCD		RABOBANK	0.510%	04/02/12	0.510%	50,000	164	116,166.67	0.518
YCD		RABOBANK	0.510%	04/02/12	0.510%	50,000	164	116,166.67	0.518
YCD		RABOBANK	0.510%	04/02/12	0.510%	50,000	164	116,166.67	0.518
YCD		RABOBANK	0.510%	04/02/12	0.510%	50,000	164	116,166.67	0.518

04/02/12 PURCHASES

TR		BILL		01/10/13	0.150%	50,000			
TR		BILL		01/10/13	0.150%	50,000			
TR		BILL		01/10/13	0.150%	50,000			
TR		BILL		01/10/13	0.150%	50,000			

04/03/12 NO REDEMPTIONS

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN</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>
04/03/12 PURCHASES									
	CD	UNIONBANK	0.170%	05/01/12	0.170%	50,000			
	CD	UNIONBANK	0.170%	05/01/12	0.170%	50,000			
	CP	FCAR		05/01/12	0.190%	50,000			
	CP	FCAR		05/01/12	0.190%	50,000			
	TR	BILL		01/10/13	0.150%	50,000			
	TR	BILL		01/10/13	0.150%	50,000			
	TR	BILL		01/10/13	0.150%	50,000			
	TR	BILL		01/10/13	0.150%	50,000			
	TR	BILL		01/10/13	0.150%	50,000			
	TR	BILL		01/10/13	0.150%	50,000			
	TR	BILL		01/10/13	0.150%	50,000			
	TR	BILL		01/10/13	0.150%	50,000			
	YCD	TOKYO-MIT	0.150%	04/11/12	0.150%	50,000			
	YCD	TOKYO-MIT	0.150%	04/11/12	0.150%	50,000			
	YCD	MONTREAL	0.160%	05/01/12	0.160%	50,000			
	YCD	MONTREAL	0.160%	05/01/12	0.160%	50,000			
	YCD	MONTREAL	0.160%	05/01/12	0.160%	50,000			
	YCD	MONTREAL	0.160%	05/01/12	0.160%	50,000			
	YCD	MONTREAL	0.160%	05/01/12	0.160%	50,000			
	YCD	MONTREAL	0.160%	05/01/12	0.160%	50,000			
	YCD	MONTREAL	0.160%	05/01/12	0.160%	50,000			
04/04/12 REDEMPTIONS									
	DEB	FNMA	1.000%	04/04/12	0.424%	25,000	419	122,640.75	0.426
	DEB	FNMA	1.000%	04/04/12	0.424%	50,000	419	245,281.50	0.426
	DEB	FNMA	1.000%	04/04/12	0.424%	50,000	419	245,281.50	0.426
04/04/12 NO PURCHASES									
04/05/12 REDEMPTIONS									
	TR	BILL		04/05/12	0.223%	50,000	357	110,322.92	0.227
	TR	BILL		04/05/12	0.238%	50,000	359	118,420.14	0.242
	TR	BILL		04/05/12	0.238%	50,000	359	118,420.14	0.242
	TR	BILL		04/05/12	0.238%	50,000	359	118,420.14	0.242
	TR	BILL		04/05/12	0.248%	50,000	360	123,750.00	0.252
	TR	BILL		04/05/12	0.248%	50,000	360	123,750.00	0.252
	TR	BILL		04/05/12	0.248%	50,000	360	123,750.00	0.252
	TR	BILL		04/05/12	0.248%	50,000	360	123,750.00	0.252
	TR	BILL		04/05/12	0.248%	50,000	360	123,750.00	0.252
	TR	BILL		04/05/12	0.248%	50,000	360	123,750.00	0.252
	TR	BILL		04/05/12	0.248%	50,000	360	123,750.00	0.252
	TR	BILL		04/05/12	0.265%	50,000	364	133,972.22	0.270
	TR	BILL		04/05/12	0.265%	50,000	364	133,972.22	0.270
	TR	BILL		04/05/12	0.265%	50,000	364	133,972.22	0.270
	TR	BILL		04/05/12	0.265%	50,000	364	133,972.22	0.270
	TR	BILL		04/05/12	0.265%	50,000	364	133,972.22	0.270
	TR	BILL		04/05/12	0.265%	50,000	364	133,972.22	0.270
	TR	BILL		04/05/12	0.265%	50,000	364	133,972.22	0.270
	TR	BILL		04/05/12	0.265%	50,000	364	133,972.22	0.270
	TR	BILL		04/05/12	0.280%	50,000	364	141,555.56	0.285

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN</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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04/05/12 REDEMPTIONS (Continued)

TR	BILL			04/05/12	0.280%	50,000	364	141,555.56	0.285
TR	BILL			04/05/12	0.280%	50,000	364	141,555.56	0.285
TR	BILL			04/05/12	0.280%	50,000	364	141,555.56	0.285

04/05/12 PURCHASES

CP	GE CO			04/09/12	0.100%	50,000			
CP	GE CO			04/09/12	0.100%	50,000			
CP	GE CO			04/09/12	0.100%	50,000			
CP	GE CO			04/09/12	0.100%	50,000			
CP	GE CO			04/11/12	0.120%	50,000			
CP	GE CO			04/11/12	0.120%	50,000			
CP	GE CO			04/11/12	0.120%	50,000			
CP	GE CO			04/11/12	0.120%	50,000			
TR	BILL			04/04/13	0.185%	50,000			
TR	BILL			04/04/13	0.185%	50,000			
TR	BILL			04/04/13	0.185%	50,000			
TR	BILL			04/04/13	0.185%	50,000			
TR	BILL			04/04/13	0.185%	50,000			
TR	BILL			04/04/13	0.185%	50,000			
TR	BILL			04/04/13	0.185%	50,000			
TR	BILL			04/04/13	0.185%	50,000			
TR	BILL			04/04/13	0.185%	50,000			
TR	BILL			04/04/13	0.185%	50,000			
TR	BILL			04/04/13	0.185%	50,000			
TR	BILL			04/04/13	0.185%	50,000			
TR	BILL			04/04/13	0.185%	50,000			
YCD	SCOTIA	0.130%		05/01/12	0.130%	50,000			
YCD	SCOTIA	0.130%		05/01/12	0.130%	50,000			
YCD	SCOTIA	0.130%		05/01/12	0.130%	50,000			
YCD	SVENSKA	0.160%		05/01/12	0.160%	50,000			
YCD	SVENSKA	0.160%		05/01/12	0.160%	50,000			
YCD	SVENSKA	0.160%		05/01/12	0.160%	50,000			
YCD	SVENSKA	0.160%		05/01/12	0.160%	50,000			

04/06/12 NO REDEMPTIONS

04/06/12 NO PURCHASES

04/09/12 REDEMPTIONS

CP	GE CO			04/09/12	0.100%	50,000	4	555.56	0.101
CP	GE CO			04/09/12	0.100%	50,000	4	555.56	0.101
CP	GE CO			04/09/12	0.100%	50,000	4	555.56	0.101
CP	GE CO			04/09/12	0.100%	50,000	4	555.56	0.101
YCD	TOKYO-MIT	0.160%		04/09/12	0.160%	50,000	12	2,666.67	0.162
YCD	TOKYO-MIT	0.160%		04/09/12	0.160%	50,000	12	2,666.67	0.162
YCD	TOKYO-MIT	0.160%		04/09/12	0.160%	50,000	12	2,666.67	0.162
YCD	TOKYO-MIT	0.160%		04/09/12	0.160%	50,000	12	2,666.67	0.162
YCD	NORINCHUK	0.180%		04/09/12	0.180%	50,000	12	3,000.00	0.183
YCD	NORINCHUK	0.180%		04/09/12	0.180%	50,000	12	3,000.00	0.183

ACCOUNT										
<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN</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>	
04/09/12 REDEMPTIONS (Continued)										
	YCD	NORINCHUK	0.180%	04/09/12	0.180%	50,000	12	3,000.00	0.183	
	YCD	NORINCHUK	0.180%	04/09/12	0.180%	50,000	12	3,000.00	0.183	
04/09/12 NO PURCHASES										
04/10/12 NO REDEMPTIONS										
04/10/12 PURCHASES										
	YCD	TOKYO-MIT	0.170%	05/01/12	0.170%	50,000				
	YCD	TOKYO-MIT	0.170%	05/01/12	0.170%	50,000				
	YCD	TOKYO-MIT	0.170%	05/01/12	0.170%	50,000				
	YCD	TOKYO-MIT	0.170%	05/01/12	0.170%	50,000				
04/11/12 REDEMPTIONS										
	CP	GE CO		04/11/12	0.120%	50,000	6	1,000.00	0.122	
	CP	GE CO		04/11/12	0.120%	50,000	6	1,000.00	0.122	
	CP	GE CO		04/11/12	0.120%	50,000	6	1,000.00	0.122	
	CP	GE CO		04/11/12	0.120%	50,000	6	1,000.00	0.122	
	YCD	TOKYO-MIT	0.150%	04/11/12	0.150%	50,000	8	1,666.67	0.152	
	YCD	TOKYO-MIT	0.150%	04/11/12	0.150%	50,000	8	1,666.67	0.152	
	YCD	MONTREAL	0.150%	04/11/12	0.150%	50,000	21	4,375.00	0.152	
	YCD	MONTREAL	0.150%	04/11/12	0.150%	50,000	21	4,375.00	0.152	
04/11/12 NO PURCHASES										
04/12/12 NO REDEMPTIONS										
04/12/12 PURCHASES										
	YCD	CIBC	0.140%	06/26/12	0.140%	50,000				
	YCD	CIBC	0.140%	06/26/12	0.140%	50,000				
	YCD	RB CANADA	0.145%	06/26/12	0.145%	50,000				
	YCD	RB CANADA	0.145%	06/26/12	0.145%	50,000				
	YCD	MONTREAL	0.160%	06/26/12	0.160%	50,000				
	YCD	MONTREAL	0.160%	06/26/12	0.160%	50,000				
	YCD	MONTREAL	0.160%	06/26/12	0.160%	50,000				
	YCD	MONTREAL	0.160%	06/26/12	0.160%	50,000				
	YCD	TORONTO	0.160%	06/26/12	0.160%	50,000				
	YCD	TORONTO	0.160%	06/26/12	0.160%	50,000				
	YCD	TORONTO	0.160%	06/26/12	0.160%	50,000				
	YCD	TORONTO	0.160%	06/26/12	0.160%	50,000				
	YCD	TOKYO-MIT	0.255%	06/26/12	0.255%	50,000				
	YCD	TOKYO-MIT	0.255%	06/26/12	0.255%	50,000				
	YCD	BARCLAYS	0.270%	06/26/12	0.270%	50,000				
	YCD	BARCLAYS	0.270%	06/26/12	0.270%	50,000				

04/13/12 NO REDEMPTIONS

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN</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>
04/13/12 NO PURCHASES									
04/16/12 NO REDEMPTIONS									
04/16/12 NO PURCHASES									
04/17/12 NO REDEMPTIONS									
04/17/12 PURCHASES									
CD		UNIONBANK	0.230%	06/26/12	0.230%	50,000			
CD		UNIONBANK	0.230%	06/26/12	0.230%	50,000			
CD		UNIONBANK	0.230%	06/29/12	0.230%	50,000			
CD		UNIONBANK	0.230%	06/29/12	0.230%	50,000			
CP		BARCLY US		05/03/12	0.140%	50,000			
CP		BARCLY US		05/03/12	0.140%	50,000			
CP		BARCLY US		05/03/12	0.140%	50,000			
CP		BARCLY US		05/03/12	0.140%	50,000			
CP		BARCLY US		05/03/12	0.140%	50,000			
CP		BARCLY US		05/03/12	0.140%	50,000			
CP		GE CO		06/26/12	0.180%	50,000			
CP		GE CO		06/26/12	0.180%	50,000			
CP		GE CO		06/26/12	0.180%	50,000			
CP		GE CO		06/26/12	0.180%	50,000			
CP		GE CO		06/26/12	0.180%	50,000			
CP		GE CO		06/26/12	0.180%	50,000			
CP		GE CO		06/26/12	0.180%	50,000			
CP		GE CO		06/26/12	0.180%	50,000			
CP		GE CO		06/26/12	0.180%	50,000			
CP		GE CO		06/26/12	0.180%	50,000			
CP		GE CO		06/26/12	0.180%	50,000			
CP		GE CO		06/29/12	0.180%	50,000			
CP		GE CO		06/29/12	0.180%	50,000			
CP		GE CO		06/29/12	0.180%	50,000			
CP		GE CO		06/29/12	0.180%	50,000			
CP		GE CO		06/29/12	0.180%	50,000			
CP		GE CO		06/29/12	0.180%	50,000			
CP		GE CO		06/29/12	0.180%	50,000			
CP		GE CO		06/29/12	0.180%	50,000			
CP		GE CO		06/29/12	0.180%	50,000			
CP		GE CO		06/29/12	0.180%	50,000			
CP		GE CO		06/29/12	0.180%	50,000			
YCD		NORINCHUK	0.180%	05/01/12	0.180%	50,000			
YCD		NORINCHUK	0.180%	05/01/12	0.180%	50,000			
YCD		NORINCHUK	0.180%	05/01/12	0.180%	50,000			
YCD		NORINCHUK	0.180%	05/01/12	0.180%	50,000			

04/18/12 NO REDEMPTIONS

04/18/12 PURCHASES

CD		UNIONBANK	0.230%	06/26/12	0.230%	50,000			
CD		UNIONBANK	0.230%	06/26/12	0.230%	50,000			
CD		UNIONBANK	0.230%	06/26/12	0.230%	50,000			

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN</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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04/18/12 PURCHASES (Continued)

CD		UNIONBANK	0.230%	06/26/12	0.230%	50,000			
YCD		NORINCHUK	0.190%	05/07/12	0.190%	50,000			
YCD		NORINCHUK	0.190%	05/07/12	0.190%	50,000			
YCD		SE BANKEN	0.140%	05/08/12	0.140%	50,000			
YCD		SE BANKEN	0.140%	05/08/12	0.140%	50,000			
YCD		SE BANKEN	0.140%	05/08/12	0.140%	50,000			
YCD		SE BANKEN	0.140%	05/08/12	0.140%	50,000			
YCD		SE BANKEN	0.140%	05/08/12	0.140%	50,000			
YCD		SE BANKEN	0.140%	05/08/12	0.140%	50,000			
YCD		NORINCHUK	0.190%	05/08/12	0.190%	50,000			
YCD		NORINCHUK	0.190%	05/08/12	0.190%	50,000			
YCD		TOKYO-MIT	0.180%	05/29/12	0.180%	50,000			
YCD		TOKYO-MIT	0.180%	05/29/12	0.180%	50,000			
YCD		TOKYO-MIT	0.180%	05/29/12	0.180%	50,000			
YCD		TOKYO-MIT	0.180%	05/29/12	0.180%	50,000			
YCD		UBS	0.220%	05/29/12	0.220%	50,000			
YCD		UBS	0.220%	05/29/12	0.220%	50,000			
YCD		UBS	0.220%	05/29/12	0.220%	50,000			
YCD		UBS	0.220%	05/29/12	0.220%	50,000			
YCD		TORONTO	0.160%	06/26/12	0.160%	50,000			
YCD		TORONTO	0.160%	06/26/12	0.160%	50,000			
YCD		TORONTO	0.160%	06/26/12	0.160%	50,000			
YCD		TORONTO	0.160%	06/26/12	0.160%	50,000			
YCD		NORDEA	0.180%	06/26/12	0.180%	50,000			
YCD		NORDEA	0.180%	06/26/12	0.180%	50,000			
YCD		NORDEA	0.180%	06/26/12	0.180%	50,000			
YCD		NORDEA	0.180%	06/26/12	0.180%	50,000			
YCD		NORDEA	0.180%	06/26/12	0.180%	50,000			
YCD		NORDEA	0.180%	06/26/12	0.180%	50,000			

04/19/12 NO REDEMPTIONS

04/19/12 PURCHASES

CP		GE CO		06/29/12	0.150%	50,000			
CP		GE CO		06/29/12	0.150%	50,000			
CP		GE CO		06/29/12	0.150%	50,000			
CP		GE CO		06/29/12	0.150%	50,000			
YCD		MONTREAL	0.140%	05/21/12	0.140%	50,000			
YCD		MONTREAL	0.140%	05/21/12	0.140%	50,000			
YCD		MONTREAL	0.140%	05/21/12	0.140%	50,000			
YCD		MONTREAL	0.140%	05/21/12	0.140%	50,000			
YCD		MONTREAL	0.140%	05/21/12	0.140%	50,000			
YCD		MONTREAL	0.140%	05/21/12	0.140%	50,000			
YCD		CIBC	0.120%	05/29/12	0.120%	50,000			
YCD		CIBC	0.120%	05/29/12	0.120%	50,000			
YCD		CIBC	0.120%	05/29/12	0.120%	50,000			
YCD		CIBC	0.120%	05/29/12	0.120%	50,000			
YCD		NORINCHUK	0.210%	05/29/12	0.210%	50,000			
YCD		NORINCHUK	0.210%	05/29/12	0.210%	50,000			

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN</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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04/19/12 PURCHASES (Continued)

YCD		NORINCHUK	0.210%	05/29/12	0.210%	50,000			
YCD		NORINCHUK	0.210%	05/29/12	0.210%	50,000			
YCD		LLOYDS	0.230%	06/01/12	0.230%	50,000			
YCD		LLOYDS	0.230%	06/01/12	0.230%	50,000			
YCD		LLOYDS	0.230%	06/01/12	0.230%	50,000			
YCD		LLOYDS	0.230%	06/01/12	0.230%	50,000			
YCD		STNDRD CH	0.200%	06/26/12	0.200%	50,000			
YCD		STNDRD CH	0.200%	06/26/12	0.200%	50,000			
YCD		STNDRD CH	0.200%	06/26/12	0.200%	50,000			
YCD		STNDRD CH	0.200%	06/26/12	0.200%	50,000			

04/20/12 REDEMPTIONS

04/20/12 PURCHASES

CP		BARCLY US		05/29/12	0.150%	50,000			
CP		BARCLY US		05/29/12	0.150%	50,000			
CP		BARCLY US		05/29/12	0.150%	50,000			
CP		BARCLY US		05/29/12	0.150%	50,000			
CP		BARCLY US		05/29/12	0.150%	50,000			
CP		BARCLY US		05/29/12	0.150%	50,000			

04/23/12 NO REDEMPTIONS

04/23/12 NO PURCHASES

04/24/12 REDEMPTIONS

DEB FR		IBRD	1.324%	04/24/12	1.324%	50,000	1096	982,322.89	0.654
DEB FR		IBRD	1.324%	04/24/12	1.324%	50,000	1096	982,322.89	0.654
DEB FR		IBRD	1.324%	04/24/12	1.324%	50,000	1096	982,322.89	0.654
DEB FR		IBRD	1.324%	04/24/12	1.324%	50,000	1096	982,322.89	0.654
DEB FR		IBRD	1.324%	04/24/12	1.324%	50,000	1096	982,322.89	0.654
DEB FR		IBRD	1.324%	04/24/12	1.324%	50,000	1096	982,322.89	0.654

04/24/12 PURCHASES

CP		BARCLY US		05/21/12	0.140%	50,000			
CP		BARCLY US		05/21/12	0.140%	50,000			
CP		BARCLY US		05/21/12	0.140%	50,000			
CP		BARCLY US		05/23/12	0.140%	50,000			
CP		BARCLY US		05/23/12	0.140%	50,000			
CP		BARCLY US		05/23/12	0.140%	50,000			
TR		BILL		04/04/13	0.160%	50,000			
TR		BILL		04/04/13	0.160%	50,000			
TR		BILL		04/04/13	0.160%	50,000			
TR		BILL		04/04/13	0.160%	50,000			
TR		BILL		04/04/13	0.160%	50,000			
TR		BILL		04/04/13	0.160%	50,000			

ACCOUNT									
<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN</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>
04/24/12 PURCHASES (Continued)									
	TR	BILL		04/04/13	0.160%	50,000			
	TR	BILL		04/04/13	0.160%	50,000			
	TR	BILL		04/04/13	0.160%	50,000			
	TR	BILL		04/04/13	0.160%	50,000			
	TR	BILL		04/04/13	0.160%	50,000			
	YCD	SUMITOMO	0.150%	05/15/12	0.150%	50,000			
	YCD	SUMITOMO	0.150%	05/15/12	0.150%	50,000			
	YCD	SUMITOMO	0.150%	05/16/12	0.150%	50,000			
	YCD	SUMITOMO	0.150%	05/16/12	0.150%	50,000			
	YCD	MIZUHO	0.170%	05/25/12	0.170%	50,000			
	YCD	MIZUHO	0.170%	05/25/12	0.170%	50,000			
04/25/12 REDEMPTIONS									
	DEB	FHLMC	1.125%	04/25/12	0.434%	50,000	440	263,979.00	0.436
	DEB	FHLMC	1.125%	04/25/12	0.434%	50,000	440	263,979.00	0.436
04/25/12 PURCHASES									
	SBA FR	POOL 509202	0.525%	02/25/37	0.525%	12,005			
04/26/12 NO REDEMPTIONS									
04/26/12 NO PURCHASES									
04/27/12 NO REDEMPTIONS									
04/27/12 PURCHASES									
	YCD	BARCLAYS	0.190%	06/26/12	0.190%	50,000			
	YCD	BARCLAYS	0.190%	06/26/12	0.190%	50,000			
	YCD	BARCLAYS	0.190%	06/26/12	0.190%	50,000			
	YCD	BARCLAYS	0.190%	06/26/12	0.190%	50,000			
04/30/12 NO REDEMPTIONS									
04/30/12 PURCHASES									
	CD	UNIONBANK	0.330%	07/30/12	0.330%	50,000			
	CD	UNIONBANK	0.330%	07/30/12	0.330%	50,000			
	CP	NORDEA NA		07/30/12	0.210%	50,000			
	CP	NORDEA NA		07/30/12	0.210%	50,000			
	CP	NORDEA NA		07/30/12	0.210%	50,000			
	CP	NORDEA NA		07/30/12	0.210%	50,000			
	CP	NORDEA NA		07/30/12	0.210%	50,000			
	YCD	BNP	0.190%	05/07/12	0.190%	50,000			
	YCD	BNP	0.190%	05/07/12	0.190%	50,000			
	YCD	MIZUHO	0.170%	06/01/12	0.170%	50,000			
	YCD	MIZUHO	0.170%	06/01/12	0.170%	50,000			
	YCD	MIZUHO	0.170%	06/01/12	0.170%	50,000			

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN</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>
04/30/12 PURCHASES (Continued)									
	YCD	MIZUHO	0.170%	06/01/12	0.170%	50,000			
	YCD	SUMITOMO	0.170%	06/01/12	0.170%	50,000			
	YCD	SUMITOMO	0.170%	06/01/12	0.170%	50,000			
	YCD	SUMITOMO	0.170%	06/01/12	0.170%	50,000			
	YCD	SUMITOMO	0.170%	06/01/12	0.170%	50,000			
	YCD	LLOYDS	0.300%	06/26/12	0.300%	50,000			
	YCD	LLOYDS	0.300%	06/26/12	0.300%	50,000			
	YCD	LLOYDS	0.300%	06/26/12	0.300%	50,000			
	YCD	LLOYDS	0.300%	06/29/12	0.300%	50,000			
	YCD	LLOYDS	0.300%	06/29/12	0.300%	50,000			
	YCD	LLOYDS	0.300%	06/29/12	0.300%	50,000			
	YCD	SE BANKEN	0.310%	07/02/12	0.310%	50,000			
	YCD	SE BANKEN	0.310%	07/02/12	0.310%	50,000			
	YCD	SE BANKEN	0.310%	07/02/12	0.310%	50,000			
	YCD	SE BANKEN	0.310%	07/02/12	0.310%	50,000			
	YCD	SVENSKA	0.255%	07/24/12	0.230%	50,000			
	YCD	SVENSKA	0.240%	07/30/12	0.240%	50,000			
	YCD	SVENSKA	0.240%	07/30/12	0.240%	50,000			
	YCD	SVENSKA	0.240%	07/30/12	0.240%	50,000			
	YCD	SVENSKA	0.240%	07/30/12	0.240%	50,000			

FOOTNOTES

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

TIME DEPOSITS

<u>ALHAMBRA</u>	<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
	New Omni Bank, NA	02/02/12	0.120	2,000,000.00	05/03/12
	New Omni Bank, NA	02/09/12	0.140	2,000,000.00	05/10/12
	New Omni Bank, NA	02/17/12	0.170	2,000,000.00	05/18/12
	New Omni Bank, NA	03/01/12	0.170	2,000,000.00	05/31/12
	New Omni Bank, NA	03/09/12	0.140	1,000,000.00	06/08/12
	New Omni Bank, NA	03/16/12	0.150	2,000,000.00	06/15/12
	New Omni Bank, NA	04/06/12	0.140	2,000,000.00	07/06/12
	New Omni Bank, NA	04/12/12	0.150	3,000,000.00	07/12/12
	New Omni Bank, NA	04/19/12	0.140	2,000,000.00	07/19/12
	New Omni Bank, NA	04/26/12	0.150	2,000,000.00	07/26/12
<u>ARCADIA</u>					
	American Plus Bank, NA	02/16/12	0.150	240,000.00	05/17/12
<u>BREA</u>					
	CapitalSource Bank	03/21/12	0.180	20,000,000.00	09/19/12
	CapitalSource Bank	03/29/12	0.170	20,000,000.00	09/19/12
<u>CAMARILLO</u>					
	First California Bank	03/15/12	0.140	50,000,000.00	06/14/12
	First California Bank	01/13/12	0.080	50,000,000.00	07/13/12
<u>CHICO</u>					
	Tri Counties Bank	03/14/12	0.140	5,000,000.00	06/13/12
<u>CHULA VISTA</u>					
	Pacific Trust Bank, FSB	02/02/12	0.110	20,000,000.00	05/03/12
	Pacific Trust Bank, FSB	04/04/12	0.180	20,000,000.00	10/03/12
<u>DIAMOND BAR</u>					
	Prospectors Federal Credit Union	03/15/12	0.200	4,000,000.00	09/13/12
<u>ENCINO</u>					
	California United Bank	04/04/12	0.120	10,000,000.00	07/05/12

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>FAIRFIELD</u>				
Westamerica Bank	02/08/12	0.120	75,000,000.00	05/09/12
Westamerica Bank	03/02/12	0.140	25,000,000.00	06/01/12
Westamerica Bank	04/06/12	0.130	80,000,000.00	07/06/12
Westamerica Bank	04/12/12	0.140	65,000,000.00	07/12/12
Westamerica Bank	04/20/12	0.130	25,000,000.00	07/20/12
Westamerica Bank	04/27/12	0.120	30,000,000.00	07/27/12
<u>FOLSOM</u>				
Folsom Lake Bank	02/03/12	0.120	3,500,000.00	05/04/12
Folsom Lake Bank	04/18/12	0.140	1,500,000.00	07/18/12
<u>FRESNO</u>				
Central Valley Community Bank	02/29/12	0.160	5,000,000.00	05/30/12
Central Valley Community Bank	03/15/12	0.140	5,000,000.00	06/14/12
<u>IRVINE</u>				
CommerceWest Bank, NA	02/03/12	0.110	2,500,000.00	05/04/12
CommerceWest Bank, NA	02/09/12	0.130	2,500,000.00	05/10/12
CommerceWest Bank, NA	03/16/12	0.140	5,000,000.00	06/15/12
CommerceWest Bank, NA	04/12/12	0.140	5,000,000.00	07/12/12
First Foundation Bank	02/15/12	0.130	9,000,000.00	05/16/12
First Foundation Bank	04/13/12	0.120	9,000,000.00	07/13/12
<u>LAFAYETTE</u>				
California Bank of Commerce	04/19/12	0.130	5,000,000.00	07/19/12
California Bank of Commerce	03/16/12	0.210	10,000,000.00	09/14/12
<u>LODI</u>				
Farmers & Merchants Bk Cen CA	02/29/12	0.140	35,000,000.00	05/30/12
Farmers & Merchants Bk Cen CA	03/14/12	0.110	20,000,000.00	06/13/12
Farmers & Merchants Bk Cen CA	04/20/12	0.110	35,000,000.00	07/20/12
Farmers & Merchants Bk Cen CA	04/26/12	0.120	35,000,000.00	07/26/12
<u>LOS ANGELES</u>				
1st Century Bank, NA	02/03/12	0.120	16,000,000.00	05/04/12
1st Century Bank, NA	04/18/12	0.140	6,000,000.00	07/18/12
1st Century Bank, NA	04/27/12	0.150	12,000,000.00	07/27/12
BBCN Bank	02/29/12	0.140	60,000,000.00	05/30/12

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>LOS ANGELES (Continued)</u>				
BBCN Bank	03/09/12	0.130	20,000,000.00	06/08/12
BBCN Bank	03/16/12	0.140	40,000,000.00	06/15/12
BBCN Bank	04/12/12	0.140	35,000,000.00	07/12/12
BBCN Bank	04/13/12	0.140	55,000,000.00	07/13/12
BBCN Bank	04/18/12	0.130	45,000,000.00	07/18/12
Center Bank	12/07/11	0.070	10,000,000.00	06/06/12
Center Bank	12/16/11	0.080	35,000,000.00	06/15/12
City National Bank	03/09/12	0.130	50,000,000.00	06/08/12
City National Bank	04/18/12	0.130	50,000,000.00	07/18/12
City National Bank	03/15/12	0.180	50,000,000.00	08/15/12
Eastern International Bank	01/25/12	0.100	1,900,000.00	07/25/12
HSBC Bank USA, NA	02/15/12	0.160	25,000,000.00	05/16/12
Manufacturers Bank	03/15/12	0.140	50,000,000.00	06/14/12
Manufacturers Bank	04/13/12	0.140	100,000,000.00	07/13/12
Manufacturers Bank	04/20/12	0.130	50,000,000.00	07/20/12
Mission Valley Bank	01/18/12	0.110	7,000,000.00	07/18/12
Open Bank	03/29/12	0.150	2,000,000.00	06/28/12
Opus Bank	02/03/12	0.130	30,000,000.00	05/04/12
Pacific City Bank	02/28/12	0.150	15,000,000.00	05/30/12
Pacific City Bank	03/16/12	0.140	4,500,000.00	06/15/12
Pacific City Bank	04/05/12	0.130	18,000,000.00	07/05/12
Shinhan Bank America	02/16/12	0.170	10,000,000.00	05/17/12
Shinhan Bank America	03/09/12	0.130	10,000,000.00	06/08/12
State Bank of India (California)	02/09/12	0.140	2,000,000.00	05/10/12
State Bank of India (California)	02/15/12	0.160	5,000,000.00	05/16/12
State Bank of India (California)	02/16/12	0.180	10,000,000.00	05/24/12
State Bank of India (California)	02/29/12	0.170	9,000,000.00	05/30/12
State Bank of India (California)	03/07/12	0.130	18,000,000.00	06/06/12
State Bank of India (California)	03/14/12	0.150	5,000,000.00	06/13/12
State Bank of India (California)	04/06/12	0.150	3,000,000.00	07/06/12
State Bank of India (California)	04/11/12	0.150	5,000,000.00	07/11/12
State Bank of India (California)	04/19/12	0.150	3,000,000.00	07/19/12
Wilshire State Bank	03/14/12	0.130	39,000,000.00	06/13/12
Wilshire State Bank	04/06/12	0.130	78,000,000.00	07/06/12
Wilshire State Bank	04/13/12	0.140	66,000,000.00	07/13/12
Wilshire State Bank	04/19/12	0.130	8,000,000.00	07/19/12
<u>MONTEREY</u>				
1st Capital Bank	12/15/11	0.080	5,000,000.00	06/14/12
1st Capital Bank	01/26/12	0.100	1,000,000.00	07/26/12

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>NEWPORT BEACH</u>				
Commerce National Bank	03/09/12	0.140	16,000,000.00	06/08/12
Commerce National Bank	03/16/12	0.150	4,000,000.00	06/15/12
Commerce National Bank	01/13/12	0.110	2,500,000.00	07/13/12
<u>NORTH HIGHLANDS</u>				
SAFE Credit Union	03/09/12	0.140	5,000,000.00	06/08/12
<u>OAKDALE</u>				
Oak Valley Community Bank	12/08/11	0.080	3,500,000.00	06/07/12
<u>OAKLAND</u>				
Metropolitan Bank	02/03/12	0.130	2,000,000.00	05/04/12
Metropolitan Bank	03/01/12	0.180	1,000,000.00	05/31/12
Metropolitan Bank	03/15/12	0.170	4,500,000.00	06/14/12
Metropolitan Bank	04/13/12	0.170	1,500,000.00	07/13/12
<u>ONTARIO</u>				
Citizens Business Bank	02/02/12	0.110	30,000,000.00	05/03/12
Citizens Business Bank	02/08/12	0.120	50,000,000.00	05/09/12
Citizens Business Bank	02/16/12	0.170	30,000,000.00	05/17/12
Citizens Business Bank	03/02/12	0.140	25,000,000.00	06/01/12
Citizens Business Bank	03/07/12	0.120	25,000,000.00	06/06/12
Citizens Business Bank	04/13/12	0.120	50,000,000.00	07/13/12
Citizens Business Bank	04/27/12	0.120	30,000,000.00	07/27/12
<u>PALOS VERDES ESTATES</u>				
Malaga Bank, FSB	02/03/12	0.090	9,000,000.00	05/04/12
Malaga Bank, FSB	02/09/12	0.110	10,000,000.00	05/10/12
Malaga Bank, FSB	03/02/12	0.120	4,000,000.00	06/01/12
Malaga Bank, FSB	03/07/12	0.100	12,000,000.00	06/06/12
Malaga Bank, FSB	04/12/12	0.120	5,000,000.00	07/12/12
Malaga Bank, FSB	04/27/12	0.120	8,000,000.00	07/27/12
<u>PASADENA</u>				
Community Bank	11/09/11	0.080	30,000,000.00	05/09/12
Community Bank	12/14/11	0.090	30,000,000.00	06/13/12
Community Bank	02/17/12	0.160	25,000,000.00	07/18/12

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>PASADENA (Continued)</u>				
Community Bank	02/17/12	0.180	25,000,000.00	08/17/12
Community Bank	04/11/12	0.200	35,000,000.00	09/19/12
Community Bank	04/06/12	0.190	25,000,000.00	10/05/12
East West Bank	01/19/12	0.110	50,000,000.00	07/19/12
East West Bank	01/25/12	0.120	125,000,000.00	07/25/12
East West Bank	02/10/12	0.160	75,000,000.00	08/10/12
East West Bank	04/27/12	0.190	50,000,000.00	10/26/12
<u>PORTERVILLE</u>				
Bank of the Sierra	02/09/12	0.140	15,000,000.00	05/10/12
Bank of the Sierra	02/16/12	0.180	10,000,000.00	05/17/12
Bank of the Sierra	03/08/12	0.140	25,000,000.00	06/07/12
Bank of the Sierra	04/06/12	0.140	25,000,000.00	07/06/12
Bank of the Sierra	04/12/12	0.150	5,000,000.00	07/12/12
<u>RANCHO CORDOVA</u>				
American River Bank	02/03/12	0.120	2,500,000.00	05/04/12
American River Bank	02/09/12	0.140	2,500,000.00	05/10/12
American River Bank	01/11/12	0.080	7,500,000.00	05/10/12
American River Bank	02/16/12	0.180	6,500,000.00	05/17/12
American River Bank	03/01/12	0.170	1,000,000.00	05/31/12
American River Bank	03/15/12	0.150	1,500,000.00	06/14/12
American River Bank	04/06/12	0.140	2,000,000.00	07/06/12
American River Bank	04/11/12	0.140	2,500,000.00	07/11/12
American River Bank	04/18/12	0.140	3,000,000.00	07/18/12
<u>REDWOOD CITY</u>				
Provident Credit Union	12/01/11	0.110	20,000,000.00	05/31/12
Provident Credit Union	04/19/12	0.180	20,000,000.00	10/18/12
<u>RICHMOND</u>				
Mechanics Bank, The	02/16/12	0.180	10,000,000.00	05/17/12
Mechanics Bank, The	02/29/12	0.170	10,000,000.00	05/17/12
Mechanics Bank, The	04/18/12	0.140	20,000,000.00	07/18/12
Mechanics Bank, The	04/26/12	0.150	20,000,000.00	07/26/12

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>ROCKLIN</u>				
Five Star Bank	02/03/12	0.110	3,000,000.00	05/04/12
Five Star Bank	02/16/12	0.170	8,000,000.00	05/17/12
Five Star Bank	03/15/12	0.140	10,500,000.00	06/14/12
Five Star Bank	04/06/12	0.130	14,500,000.00	07/06/12
Five Star Bank	04/18/12	0.130	2,000,000.00	07/18/12
<u>ROSEMEAD</u>				
Pacific Alliance Bank	12/09/11	0.090	1,500,000.00	06/08/12
Pacific Alliance Bank	01/18/12	0.110	4,000,000.00	07/18/12
<u>ROSEVILLE</u>				
Rabobank, NA	04/05/12	0.140	50,000,000.00	07/05/12
Rabobank, NA	04/11/12	0.140	100,000,000.00	07/11/12
Rabobank, NA	04/20/12	0.140	100,000,000.00	07/20/12
Rabobank, NA	04/26/12	0.150	50,000,000.00	07/26/12
<u>SACRAMENTO</u>				
Bank of Sacramento	04/04/12	0.180	6,000,000.00	10/03/12
Bank of Sacramento	04/26/12	0.190	4,000,000.00	10/25/12
Comerica Bank	12/14/11	0.090	25,000,000.00	06/13/12
Comerica Bank	01/11/12	0.100	50,000,000.00	07/11/12
Comerica Bank	01/18/12	0.110	75,000,000.00	07/18/12
Comerica Bank	02/08/12	0.150	50,000,000.00	08/08/12
Comerica Bank	02/15/12	0.180	25,000,000.00	08/15/12
Comerica Bank	03/01/12	0.190	75,000,000.00	08/30/12
Merchants National Bank of Sacramento	11/09/11	0.060	2,000,000.00	05/09/12
Merchants National Bank of Sacramento	11/30/11	0.100	2,000,000.00	05/30/12
Merchants National Bank of Sacramento	12/07/11	0.070	2,000,000.00	06/06/12
Merchants National Bank of Sacramento	04/11/12	0.180	2,000,000.00	10/10/12
River City Bank	11/18/11	0.100	20,000,000.00	05/18/12
River City Bank	12/09/11	0.070	15,000,000.00	06/08/12
<u>SAN DIEGO</u>				
Mission Federal Credit Union	04/18/12	0.130	10,000,000.00	07/18/12
Torrey Pines Bank	11/17/11	0.070	15,000,000.00	05/17/12
Torrey Pines Bank	11/30/11	0.100	25,000,000.00	05/30/12
Torrey Pines Bank	01/05/12	0.090	25,000,000.00	07/05/12

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>SAN FRANCISCO</u>				
Oceanic Bank	03/07/12	0.100	4,000,000.00	06/06/12
Union Bank, NA	12/08/11	0.100	150,000,000.00	06/07/12
Union Bank, NA	01/26/12	0.120	150,000,000.00	07/26/12
<u>SAN JOSE</u>				
Heritage Bank of Commerce	01/26/12	0.120	50,000,000.00	07/26/12
<u>SAN LUIS OBISPO</u>				
American Perspective Bank	02/15/12	0.160	6,000,000.00	08/15/12
American Perspective Bank	04/13/12	0.170	10,000,000.00	10/12/12
<u>SANTA ROSA</u>				
Summit State Bank	02/01/12	0.100	4,000,000.00	05/02/12
Summit State Bank	02/08/12	0.120	8,000,000.00	05/09/12
Summit State Bank	12/09/11	0.090	12,000,000.00	06/08/12
Summit State Bank	04/20/12	0.130	4,000,000.00	07/20/12
Summit State Bank	04/27/12	0.140	3,500,000.00	07/27/12
<u>SOUTH SAN FRANCISCO</u>				
First National Bank of Northern California	12/14/11	0.090	15,000,000.00	06/13/12
<u>VACAVILLE</u>				
Travis Credit Union	01/05/12	0.110	40,000,000.00	07/05/12
<u>WALNUT CREEK</u>				
Bank of the West	02/02/12	0.110	134,000,000.00	05/03/12
Bank of the West	03/07/12	0.120	66,000,000.00	06/06/12
Bank of the West	03/16/12	0.140	100,000,000.00	06/15/12
<u>WATSONVILLE</u>				
Santa Cruz County Bank	04/19/12	0.110	5,000,000.00	05/24/12
Santa Cruz County Bank	03/23/12	0.150	6,500,000.00	06/22/12
Santa Cruz County Bank	03/30/12	0.130	2,500,000.00	06/29/12
TOTAL TIME DEPOSITS APRIL 2012			4,320,640,000.00	

BANK DEMAND DEPOSITS
APRIL 2012
 (\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>	<u>BALANCES PER BANKS</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 2,220,440	\$ 3,265,045
2	2,169,251	2,763,388
3	2,025,549	3,267,102
4	2,271,307	3,038,867
5	1,815,273	2,769,113
6	2,313,947	2,666,620
7	2,313,947	2,666,620
8	2,313,947	2,666,620
9	2,136,696	2,537,831
10	1,885,040	2,187,674
11	1,986,520	2,358,845
12	1,928,837	2,446,156
13	2,493,521	2,593,422
14	2,493,521	2,593,422
15	2,493,521	2,593,422
16	2,468,914	2,408,680
17	2,403,981	2,320,817
18	2,110,866	2,446,495
19	2,093,891	2,796,470
20	2,003,875	3,341,881
21	2,003,875	3,341,881
22	2,003,875	3,341,881
23	1,913,453	2,883,399
24	1,859,593	2,448,374
25	2,480,009	2,884,374
26	2,088,227	2,419,758
27	2,234,496	2,387,198
28	2,234,496	2,387,198
29	2,234,496	2,387,198
30	2,600,937	2,127,531

AVERAGE DOLLAR DAYS 2,186,543 ^{a/}

^{a/} The prescribed bank balance for April was \$2,220,600. This consisted of \$2,083,108 in compensating balances for services, balances for uncollected funds of \$ 139,247 and a deduction of \$1,755 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 18, 2012, 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 \$ 2,083,108,000.00

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

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

	From	To	Transactions	In Securities (section 16430)*	Time Deposits in Various Financial Institutions (sections 16503a and 16602)*	Estimated Total
(1)	04/16/12	04/20/12	\$ 4,128,985,000	\$ (191,655,000)	\$ 4,320,640,000	\$ 4,128,985,000
(2)	04/23/12	04/27/12	\$ 2,727,047,000	\$ 2,535,392,000	\$ 4,320,640,000	\$ 6,856,032,000
(3)	04/30/12	05/04/12	\$ 877,085,000	\$ 3,412,477,000	\$ 4,320,640,000	\$ 7,733,117,000
(4)	05/07/12	05/11/12	\$ 64,000,000	\$ 3,476,477,000	\$ 4,320,640,000	\$ 7,797,117,000
(5)	05/14/12	05/18/12	\$ 712,088,000	\$ 4,188,565,000	\$ 4,320,640,000	\$ 8,509,205,000
(6)	05/21/12	05/25/12	\$ 725,297,000	\$ 4,913,862,000	\$ 4,320,640,000	\$ 9,234,502,000
(7)	05/28/12	06/01/12	\$ (1,136,353,000)	\$ 3,777,509,000	\$ 4,320,640,000	\$ 8,098,149,000
(8)	06/04/12	06/08/12	\$ 50,700,000	\$ 3,828,209,000	\$ 4,320,640,000	\$ 8,148,849,000
(9)	06/11/12	06/15/12	\$ 4,512,360,000	\$ 8,340,569,000	\$ 4,320,640,000	\$ 12,661,209,000
(10)	06/18/12	06/22/12	\$ 2,653,100,000	\$ 10,993,669,000	\$ 4,320,640,000	\$ 15,314,309,000

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 \$ 2,083,108,000.00.

POOLED MONEY INVESTMENT BOARD:

SIGNATURES ON FILE AT STO

Chairperson

Member

Member