



**COUNTY OF LOS ANGELES  
TREASURER AND TAX COLLECTOR**




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

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December 30, 2011

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  
NOVEMBER 2011**

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

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

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

[http://ttc.lacounty.gov/Proptax/investor\\_info.asp](http://ttc.lacounty.gov/Proptax/investor_info.asp).

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

MJS:NI:rkw

Attachments

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

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENTS FOR NOVEMBER 2011

Detailed information regarding the pooled and specific portfolios, related earnings, and data required to be disclosed pursuant to statute is shown in the following report attachments.

GENERAL PORTFOLIO SCHEDULES

- A - Portfolio Profiles
- A1 - Credit Quality Distribution and Concentration of Credit Risk
- B - Pooled Surplus Earnings Report
- C - Summary Report of Treasurer's Depository Accounts
- D - Treasurer's Activity and Cash Availability for the Next Six-Month Period
- E - Treasurer's Investment Strategy

ATTACHMENTS

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

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENTS FOR NOVEMBER 2011

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

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENTS FOR NOVEMBER 2011

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

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

XVI. Composition of PSI Portfolio by Maturity Chart

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

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

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

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS  
AS OF NOVEMBER 30, 2011

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 11/30/11		
At Cost	\$ 23,656,043,426	\$ 76,295,095
At Market	\$ 23,712,143,497	\$ 76,315,484
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	17.37%	0.00%
United States Government and Agency Obligations	46.57%	5.46%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	32.21%	0.00%
Municipal Obligations	0.37%	6.77%
Corporate and Deposit Notes	3.48%	4.12%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	83.65%
1-60 days	52.15%	83.02%
61 days-1 year	13.09%	0.01%
Over 1 year	34.76%	16.97%
Weighted Average Days to Maturity	531	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS  
AS OF NOVEMBER 30, 2011

SCHEDULE A1

The following is a summary of the credit quality distribution and concentration of credit risk by investment type as a percentage of each portfolio's cost at November 30, 2011:

<u>PSI</u>	<u>S&amp;P</u>	<u>Moody's</u>	<u>% of Portfolio</u>
Commercial Paper	A-1	P-1	32.21%
Corporate and Deposit Notes	A-1	P-1	3.48%
Los Angeles County Securities	AA-	A1	0.37%
Negotiable Certificates of Deposit	A-1	P-1	17.37%
Bankers Acceptance	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	41.80%
U.S. Treasury Securities:			
U.S. Treasury Notes	AA+	Aaa	3.92%
U.S. Treasury Bills	AA+	Aaa	0.85%
			<u>100.00%</u>
 <u>SPI</u>			
Local Agency Investment Fund	Not rated	Not rated	83.03%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	A-1+	P-1	4.12%
Mortgage Trust Deeds	AA-	Aa2	0.62%
Los Angeles County Securities	AA-	Aa2	6.77%
Negotiable Certificates of Deposit	-	-	0.00%
Guaranteed Investment Contracts	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	5.35%
U.S. Treasury Securities:			
U.S. Treasury Notes	-	-	0.00%
U.S. Treasury Bonds	AA+	Aaa	0.11%
			<u>100.00%</u>

POOLED SURPLUS EARNINGS REPORT

NOVEMBER 30, 2011

SCHEDULE B

TREASURER POOLED SURPLUS  
INVESTMENT PORTFOLIO

Investment Balance 11/30/11	\$ 23,656,043,426
Market Value at 11/30/11	\$ 23,712,143,497
Average Daily Balance	\$ 22,318,043,081
Gains and Losses:	
For the Month	\$ 3,388,091
For the Past 12 Months	\$ 13,826,829
Unrealized Gains and Losses on Transfers between Portfolio for the Month	\$ -
Earnings for the Month	\$ 21,734,351
Earnings for the Past 12 Months	\$ 305,735,260
Earnings Rate for the Month	1.18%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS  
AS OF NOVEMBER 30, 2011

SCHEDULE C

<u>Bank Name</u>	<u>Balance</u>
Bank of America - Concentration	\$ 111,708,888.18 (A)
Bank of the West - Concentration	\$ 55,698,838.93 (B)
Citi Bank - Concentration	\$ -
Union Bank- Concentration	\$ 2,386,936.88
Wells Fargo - Concentration	<u>\$ 5,698,576.51</u>
Total Ledger Balance for all Banks	<u>\$ 175,493,240.50</u>

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

(B) \$55.509 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 NOVEMBER 2011  
AND CASH AVAILABILITY  
FOR THE NEXT SIX-MONTH PERIOD

SCHEDULE D

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

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

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

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

Summary of Activity for November 2011

Total Deposits	\$ 4,903,659,788.36
Total Disbursements	\$ 3,779,097,310.97

Discretionary Funds Liquidity Withdrawal Ratio	
As of November 30, 2011	1.52

Six-Month Cash Availability Projection:

<u>Month</u>	<u>Investment</u> <u>Maturities</u>	<u>Deposits</u>	<u>Disbursements</u>	<u>Cumulative</u> <u>Available Cash</u>
December	\$ 9,655,327,000.00	\$ 7,446,800,000.00	\$ 5,521,600,000.00	\$ 11,580,527,000.00
January	\$ 2,987,049,000.00	\$ 3,541,500,000.00	\$ 5,013,300,000.00	\$ 13,095,776,000.00
February	\$ 520,862,000.00	\$ 2,454,900,000.00	\$ 4,296,100,000.00	\$ 11,775,438,000.00
March	\$ 1,045,285,000.00	\$ 4,225,700,000.00	\$ 4,338,000,000.00	\$ 12,708,423,000.00
April	\$ 640,000,000.00	\$ 6,379,800,000.00	\$ 4,913,400,000.00	\$ 14,814,823,000.00
May	\$ 75,000,000.00	\$ 2,780,200,000.00	\$ 4,961,300,000.00	\$ 12,708,723,000.00

## 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 November 2011, the Treasurer placed \$502.230 million in the Bank of the West Money Market Plus Account in accordance with the Treasurer's authority under California Government Code Section 53633. \$55.509 million remained in the account at month-end, as well as the \$5.000 million in the Bank of America Money Market Savings Account which was placed in the prior month. These accounts are collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

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

Included in the Los Angeles County General Fund's SPI are approximately \$0.47 million in trust deeds related to the settlement of Flying Triangle and Abalone Cove landslide litigation. In 1986 and 1987, the Board of Supervisors approved the disbursement of funds for trust deed mortgages as part of the settlements of the Flying Triangle and the Abalone Cove landslide litigation. Such disbursements are authorized under Government Code Section 23004. The trust deeds held by the General Fund are fully secured and have fixed interest rates of either 2.25% or 5.50%.

Expected cash flow projections for the next twelve months continue to indicate that sufficient cash is available for participants' estimated needs. We will continue our basic investment philosophy to buy and hold to a designated maturity, high quality fixed income investments.

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENTS  
DEFINITIONS OF SECURITIES

AGENCIES – Securities (debentures and notes) issued by Federal agencies, such as Federal Home Loan Banks (FHLB), and Federal Farm Credit Banks (FFCB). Agency Securities are issued on both a discount and coupon basis and have a variety of maturity periods. A few are backed by the full faith and credit of the United States Government, some are guaranteed by the Treasury or supported by the issuing agency's right to borrow from the Treasury, and some lack any formal governmental backing. Government National Mortgage Association (GNMA) and Federal Home Loan Mortgage Corp. (FHLMC) securities are mortgage-backed.

ASSET BACKED SECURITIES – Corporate notes secured by an identifiable pool of assets such as loans, leases, and installment contracts or trade receivables. The interest rate is fixed and paid either on a monthly or semi-annual basis. In some cases a portion of the principal is also paid monthly.

BANKERS ACCEPTANCES – Negotiable time drafts drawn on foreign or domestic banks to finance the export, import, shipment, and storage of goods. The drafts are sold at a discount and redeemed by the accepting bank at maturity for full face value. Maturities range from one to 270 days.

COLLATERALIZED CERTIFICATES OF DEPOSIT – Non-negotiable instruments evidencing a time deposit made with a bank at a fixed rate of interest for a fixed period, secured by collateral such as United States Government securities or mortgages.

COMMERCIAL PAPER – Promissory notes with a maturity of one to 270 days issued in the open market by various economic entities to finance certain short-term credit needs. Notes are issued on a discount or interest-bearing basis.

CORPORATE NOTES – Unsecured, registered debt securities issued by corporations operating within the United States at fixed or variable rates of interest for a fixed period. Interest for floating rate corporate notes is payable periodically at a rate which is adjusted monthly according to a predetermined formula. Fixed rate corporate notes pay interest semi-annually.

GOVERNMENTS – Negotiable United States Treasury securities such as Treasury bills, notes and bonds. Treasury bills are issued on a discount basis in 3-month, 5-month, and 52-week maturities. Treasury notes and bonds are coupon issues, with one to ten year and ten to thirty year maturities, respectively. Treasury securities are guaranteed as to principal and interest by the United States Government.

INTEREST RATE SWAP AGREEMENT – Contractual agreement in which two parties agree to exchange interest payment streams for a specific term. There is no exchange of principal, but a “notional amount” is established to serve as the basis for calculating the interest payment.

MUNICIPALS – Debt securities issued by state and local governments and their agencies, usually in the form of bonds, notes and certificates of participation. These securities may be short or long-term, and normally coupon issues are secured in some manner by the borrower.

NEGOTIABLE CERTIFICATES OF DEPOSIT – Negotiable instruments evidencing a time deposit made with a commercial bank or thrift institution at a fixed rate of interest for a fixed period. Term certificates of deposits (CDs) are issued with maturities in excess of one year, and normally pay interest semi-annually. Eurodollar CDs are dollar-denominated CDs issued by foreign (mainly London) branches of major American and foreign commercial banks. Yankee CDs are dollar-denominated CDs issued by foreign commercial banks domiciled in the United States.

PROMISSORY NOTE – An unsecured promise to pay between two entities. Notes are on a discount or interest-bearing basis.

REVERSE REPURCHASE AGREEMENTS – A reverse repurchase agreement consists of two simultaneous transactions. One is the sale of securities by the County to a bank or dealer. The other is the commitment by the County to repurchase the securities at the same price at a mutually agreed upon date. The County invests the cash proceeds of the “sale” in other securities. The term of the reverse repurchase agreements may not exceed one year. The securities “sold” are typically treasury issues.

REPURCHASE AGREEMENTS – A repurchase agreement consists of two simultaneous transactions. One is the purchase of securities by the County from a bank or dealer. The other is the commitment by the County to sell the securities back at an agreed upon date and price. The term of the repurchase agreements may not exceed thirty days. The securities “purchased” are typically treasury issues.

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

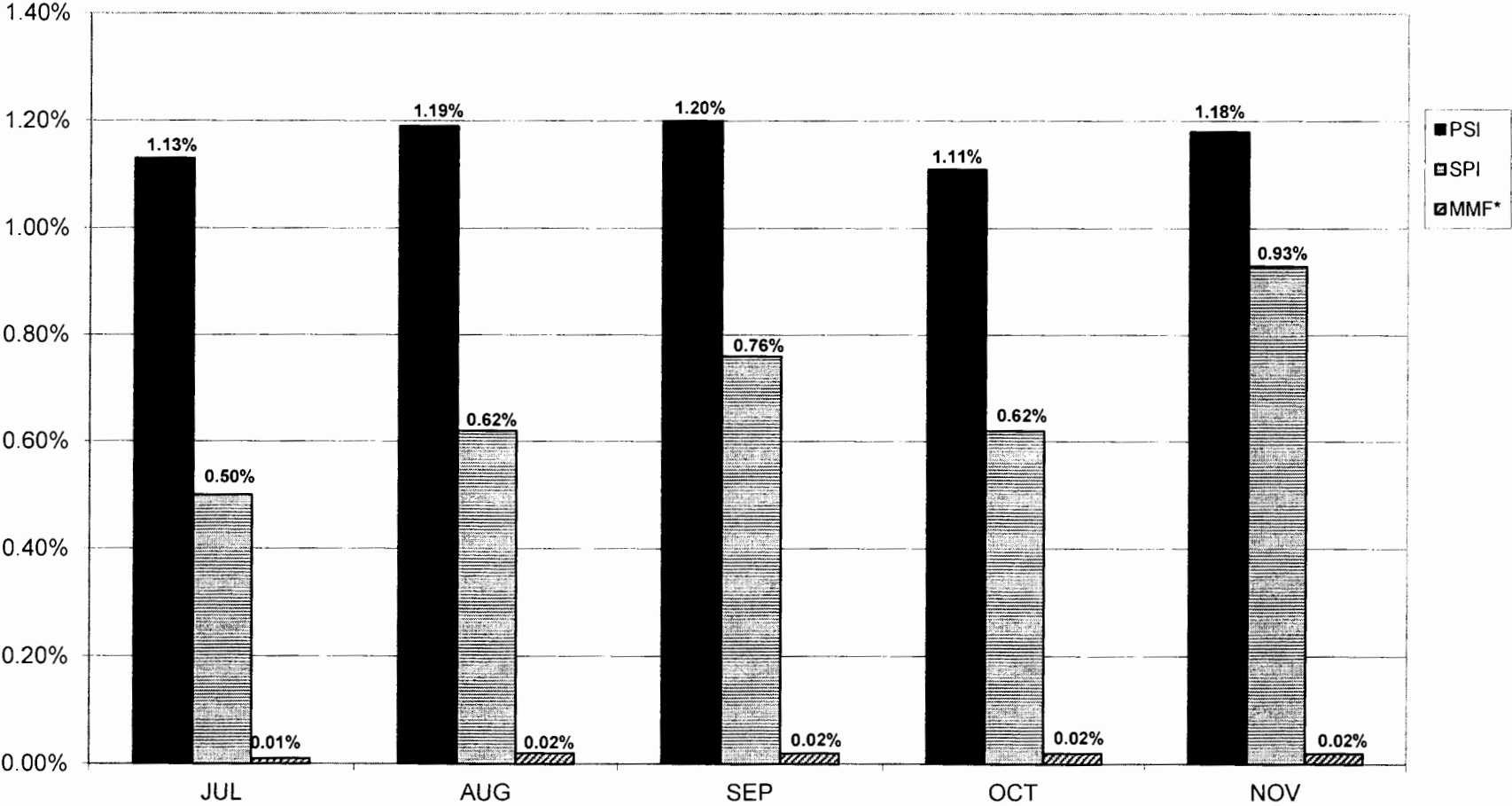
Portfolio Securities Not in Accordance with Treasurer Policy  
For the Month of November 2011

No exceptions noted.

LOS ANGELES COUNTY TREASURER  
 PERFORMANCE REPORT  
 PORTFOLIO COST  
 THROUGH 11/30/11  
 ATTACHMENT III

DAY	<u>POOLED SURPLUS INVESTMENTS</u>	<u>SPECIFIC PURPOSE INVESTMENTS</u>
	TOTAL COST	TOTAL COST
1	22,221,191,496.40	75,592,628.05
2	22,171,114,634.08	75,590,591.64
3	22,225,979,607.48	75,590,591.64
4	22,084,556,303.06	75,590,591.64
5	22,084,556,303.06	75,590,591.64
6	22,084,556,303.06	75,590,591.64
7	22,009,520,861.40	75,590,591.64
8	22,061,548,333.81	75,588,304.58
9	21,949,437,321.67	158,738,304.58
10	21,892,419,880.76	158,738,304.58
11	21,842,419,880.76	158,738,304.58
12	21,700,823,783.20	158,738,304.58
13	21,700,823,783.20	158,738,304.58
14	21,767,667,981.59	158,738,304.58
15	21,814,287,832.49	158,738,304.58
16	21,833,626,699.78	158,738,304.58
17	22,118,458,433.13	158,738,304.58
18	21,940,837,890.82	158,738,304.58
19	21,940,837,890.82	158,738,304.58
20	21,940,837,890.82	158,738,304.58
21	21,933,983,834.06	76,302,304.58
22	22,497,113,350.67	76,302,304.58
23	23,005,504,192.49	76,302,304.58
24	23,005,504,192.49	76,302,304.58
25	22,872,499,453.17	76,302,304.58
26	22,872,499,453.17	76,302,304.58
27	22,872,499,453.17	76,302,304.58
28	23,676,865,755.39	76,302,304.58
29	23,763,276,220.16	76,302,304.58
30	23,656,043,426.04	76,295,095.46
<b>AVG</b>	<b><u>22,318,043,081.40</u></b>	<b><u>109,086,665.80</u></b>

# 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 November 30, 2011

LOS ANGELES COUNTY TREASURER  
NET INCOME FOR THE MONTH-ENDED 11/30/11 (ACCRUAL BASIS)  
ATTACHMENT V

	(PSI) <u>TRADING/NON-TRADING</u>	<u>SPECIFIC PURPOSE INVESTMENT</u>
Revenues:		
Interest Earnings	\$20,228,500	\$90,690
Gains (Losses) on Sales of Non-Trading Securities.	2,961,986	0
Gains (Losses) on Sales of Trading Securities.	426,105	0
Amortization/Accretion	(1,882,240)	(7,209)
Prior Accrual Adjustment	<u>0</u>	<u>0</u>
Total Revenues	<u>\$21,734,351</u>	<u>\$83,481</u>
Expenses:		
Interest Expense	0	0
*Investment Management Fee	<u>0</u>	<u>3,000</u>
	<u>\$0</u>	<u>\$3,000</u>
NET INCOME	<u>\$21,734,351</u>	<u>\$80,481</u>

\*Estimated and later adjusted.

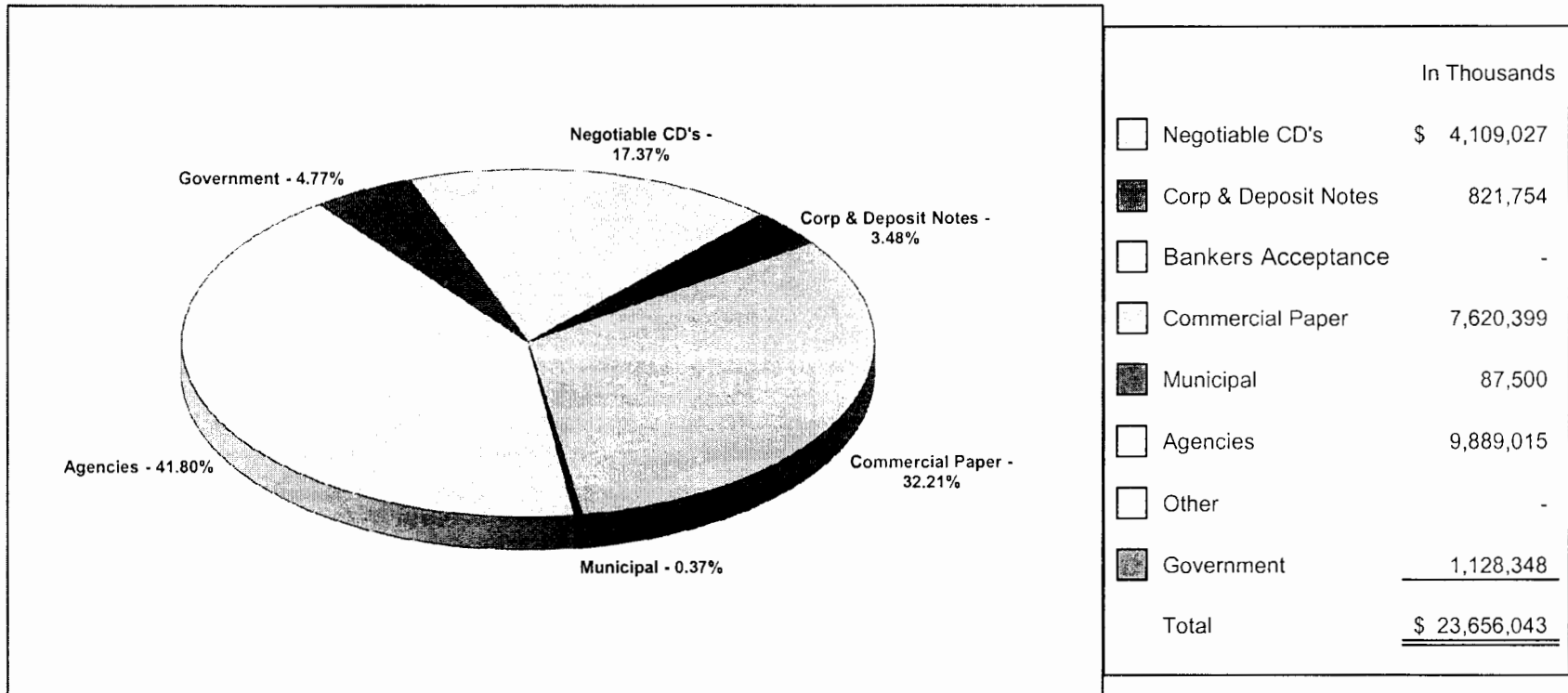


Los Angeles County Treasurer  
Non-Trading Composition  
As of November 30, 2011  
Attachment VI

NON-TRADING PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non- Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	53.26%	
Los Angeles County and Related Entities	35.51%	
Consolidated Sanitation Districts		3.33%
Metropolitan Transportation Authority		1.15%
Miscellaneous Agencies Pooled Investments		4.38%
South Coast Air Quality Management District		2.35%
Miscellaneous		0.02%
Total	<u>88.77%</u>	<u>11.23%</u>

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



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

Los Angeles County Treasurer  
Investment Transactions Journal  
Purchase Detail Report  
Group: Pooled Surplus Investments  
For the Period November 1, 2011 to November 30, 2011  
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	BAN	11/01/11	88203	LACCAL BANS	0.53600	06/30/14	7,000,000.00	7,000,000.00	0.00	SPNB	LAC
	<b>BAN Total</b>						<u>7,000,000.00</u>	<u>7,000,000.00</u>	<u>0.00</u>		
NTRD	BNOT	11/18/11	88347	BK OF AMERICA NA BK NOTE	0.25000	12/20/11	50,000,000.00	50,000,000.00	0.00	BNY	MLPF
NTRD	BNOT	11/28/11	88422	BK OF AMERICA NA BK NOTE	0.37000	01/30/12	34,000,000.00	34,000,000.00	0.00	BNY	MLPF
NTRD	BNOT	11/29/11	88440	BK OF AMERICA NA BK NOTE	0.35000	01/20/12	50,000,000.00	50,000,000.00	0.00	BNY	MLPF
NTRD	BNOT	11/29/11	88441	BK OF AMERICA NA BK NOTE	0.35000	01/20/12	25,000,000.00	25,000,000.00	0.00	BNY	MLPF
	<b>BNOT Total</b>						<u>159,000,000.00</u>	<u>159,000,000.00</u>	<u>0.00</u>		
NTRD	CNFL	11/02/11	88188	GE CAPITAL CORP MTN FRN	0.94289	03/14/13	25,000,000.00	25,001,750.00	32,084.45	BNY	MISC
	<b>CNFL Total</b>						<u>25,000,000.00</u>	<u>25,001,750.00</u>	<u>32,084.45</u>		
NTRD	CPD	11/01/11	88204	BARTON CAPITAL LLC CP	0.48000	11/07/11	50,000,000.00	49,996,000.00	0.00	BNY	MLPF
NTRD	CPD	11/01/11	88206	HSBC FINANCE CORP CP	0.25000	12/16/11	50,000,000.00	49,984,375.00	0.00	BNY	JPM
NTRD	CPD	11/01/11	88207	ATLANTIS ONE FUNDING CORP CP	0.20000	12/12/11	50,000,000.00	49,988,611.11	0.00	BNY	MS
NTRD	CPD	11/01/11	88208	UBS FINANCE (DELAWARE) LLC CP	0.21000	12/14/11	50,000,000.00	49,987,458.33	0.00	BNY	BLAY
NTRD	CPD	11/01/11	88209	CRC FUNDING LLC CP	0.33000	01/17/12	25,000,000.00	24,982,354.17	0.00	BNY	BLAY
NTRD	CPD	11/02/11	88211	JUPITER SECURITIZATION CO LLC CP	0.16000	01/04/12	25,000,000.00	24,993,000.00	0.00	BNY	MFR
NTRD	CPD	11/02/11	88212	CAFCO LLC CP	0.30000	01/10/12	25,000,000.00	24,985,625.00	0.00	BNY	BLAY
NTRD	CPD	11/02/11	88213	DANSKE CORP CP	0.29000	12/14/11	25,000,000.00	24,991,541.67	0.00	BNY	BLAY
NTRD	CPD	11/02/11	88214	ABBAY NATIONAL NA LLC CP	0.28000	12/16/11	50,000,000.00	49,982,888.89	0.00	BNY	MFR
NTRD	CPD	11/02/11	88215	THAMES ASSET GLOBAL SEC INC CP	0.28000	12/13/11	25,000,000.00	24,992,027.78	0.00	BNY	BLAY
NTRD	CPD	11/02/11	88216	ING US FUNDING LLC CP	0.23500	12/16/11	50,000,000.00	49,985,638.89	0.00	BNY	INGF
NTRD	CPD	11/03/11	88218	SHEFFIELD RECEIVABLES CORP CP	0.32000	01/05/12	25,000,000.00	24,986,000.00	0.00	BNY	MS
NTRD	CPD	11/03/11	88219	RBS FINANCE NV NA INC CP	0.26000	12/20/11	50,000,000.00	49,983,027.78	0.00	BNY	MFR
NTRD	CPD	11/03/11	88221	UBS FINANCE (DELAWARE) LLC CP	0.23000	12/20/11	50,000,000.00	49,984,986.11	0.00	BNY	UBSSEC
NTRD	CPD	11/03/11	88222	DEUTSCHE BK FINANCIAL LLC CP	0.36000	12/16/11	50,000,000.00	49,978,500.00	0.00	BNY	BLAY
NTRD	CPD	11/03/11	88223	DANSKE CORP CP	0.34000	01/03/12	25,000,000.00	24,985,597.22	0.00	BNY	MS
NTRD	CPD	11/03/11	88224	ING US FUNDING LLC CP	0.24000	12/20/11	30,000,000.00	29,990,600.00	0.00	BNY	INGF
NTRD	CPD	11/03/11	88225	COMMERZBANK US FINANCE INC CP	0.35000	12/20/11	50,000,000.00	49,977,152.78	0.00	BNY	MFR
NTRD	CPD	11/03/11	88226	UBS FINANCE (DELAWARE) LLC CP	0.23000	12/21/11	50,000,000.00	49,984,666.67	0.00	BNY	UBSSEC
NTRD	CPD	11/03/11	88227	THAMES ASSET GLOBAL SEC INC CP	0.39000	01/06/12	50,000,000.00	49,965,333.33	0.00	BNY	BLAY
NTRD	CPD	11/04/11	88231	BARTON CAPITAL LLC CP	0.65000	12/02/11	30,000,000.00	29,984,833.33	0.00	BNY	MLPF
NTRD	CPD	11/04/11	88232	RBS FINANCE NV NA INC CP	0.26000	12/20/11	50,000,000.00	49,983,388.89	0.00	BNY	MFR
NTRD	CPD	11/04/11	88233	COMMERZBANK US FINANCE INC CP	0.35000	12/16/11	50,000,000.00	49,979,583.33	0.00	BNY	MFR
NTRD	CPD	11/04/11	88234	DEUTSCHE BK FINANCIAL LLC CP	0.33000	12/14/11	50,000,000.00	49,981,666.67	0.00	BNY	BLAY
NTRD	CPD	11/04/11	88235	SHEFFIELD RECEIVABLES CORP CP	0.32000	01/05/12	50,000,000.00	49,972,444.44	0.00	BNY	MS
NTRD	CPD	11/04/11	88236	HSBC FINANCE CORP CP	0.25000	12/20/11	50,000,000.00	49,984,027.78	0.00	BNY	JPM
NTRD	CPD	11/04/11	88237	DANSKE CORP CP	0.35000	12/28/11	25,000,000.00	24,986,875.00	0.00	BNY	WFI
NTRD	CPD	11/04/11	88238	CAFCO LLC CP	0.30000	01/10/12	25,000,000.00	24,986,041.67	0.00	BNY	BLAY
NTRD	CPD	11/04/11	88239	BRYANT PARK FUNDING LLC CP	0.17000	12/05/11	50,000,000.00	49,992,680.56	0.00	BNY	BLAY

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NTRD	CPD	11/04/11	88240	RBS FINANCE NV NA INC CP	0.26000	12/19/11	50,000,000.00	49,983,750.00	0.00	BNY	MFR
NTRD	CPD	11/07/11	88242	BRYANT PARK FUNDING LLC CP	0.18000	12/20/11	50,000,000.00	49,989,250.00	0.00	BNY	JPM
NTRD	CPD	11/07/11	88247	ATLANTIS ONE FUNDING CORP CP	0.22000	12/22/11	35,000,000.00	34,990,375.00	0.00	BNY	MS
NTRD	CPD	11/07/11	88248	BARTON CAPITAL LLC CP	0.65000	12/07/11	30,000,000.00	29,983,750.00	0.00	BNY	BLAY
NTRD	CPD	11/08/11	88251	DEUTSCHE BK FINANCIAL LLC CP	0.35000	12/21/11	50,000,000.00	49,979,097.22	0.00	BNY	BLAY
NTRD	CPD	11/08/11	88252	DANSKE CORP CP	0.30000	12/22/11	25,000,000.00	24,990,833.33	0.00	BNY	WFI
NTRD	CPD	11/08/11	88253	THAMES ASSET GLOBAL SEC INC CP	0.38000	01/03/12	25,000,000.00	24,985,222.22	0.00	BNY	MS
NTRD	CPD	11/08/11	88255	ABBEY NATIONAL NA LLC CP	0.28000	12/20/11	50,000,000.00	49,983,666.67	0.00	BNY	MFR
NTRD	CPD	11/08/11	88256	BARTON CAPITAL LLC CP	0.65000	12/01/11	25,000,000.00	24,989,618.06	0.00	BNY	BLAY
NTRD	CPD	11/08/11	88257	UBS FINANCE (DELAWARE) LLC CP	0.22500	12/23/11	50,000,000.00	49,985,937.50	0.00	BNY	UBSSEC
NTRD	CPD	11/08/11	88259	BARTON CAPITAL LLC CP	0.65000	12/02/11	50,000,000.00	49,978,333.33	0.00	BNY	MLPF
NTRD	CPD	11/08/11	88260	RBS FINANCE NV NA INC CP	0.26000	12/20/11	50,000,000.00	49,984,833.33	0.00	BNY	MFR
NTRD	CPD	11/09/11	88262	SHEFFIELD RECEIVABLES CORP CP	0.18000	12/16/11	40,000,000.00	39,992,600.00	0.00	BNY	LOOP
NTRD	CPD	11/09/11	88263	THAMES ASSET GLOBAL SEC INC CP	0.38000	01/05/12	50,000,000.00	49,969,916.67	0.00	BNY	BLAY
NTRD	CPD	11/09/11	88265	ING US FUNDING LLC CP	0.24000	12/23/11	40,000,000.00	39,988,266.67	0.00	BNY	INGF
NTRD	CPD	11/09/11	88267	HSBC FINANCE CORP CP	0.25000	12/27/11	25,000,000.00	24,991,666.67	0.00	BNY	JPM
NTRD	CPD	11/10/11	88270	DEUTSCHE BK FINANCIAL LLC CP	0.34000	12/20/11	50,000,000.00	49,981,111.11	0.00	BNY	BLAY
NTRD	CPD	11/10/11	88271	ATLANTIS ONE FUNDING CORP CP	0.20000	12/20/11	50,000,000.00	49,988,888.89	0.00	BNY	MS
NTRD	CPD	11/10/11	88272	CAFCO LLC CP	0.23000	01/11/12	50,000,000.00	49,980,194.44	0.00	BNY	JPM
NTRD	CPD	11/10/11	88273	BRYANT PARK FUNDING LLC CP	0.17000	12/06/11	50,000,000.00	49,993,861.11	0.00	BNY	MS
NTRD	CPD	11/10/11	88274	BRYANT PARK FUNDING LLC CP	0.17000	12/06/11	9,443,000.00	9,441,840.61	0.00	BNY	MS
NTRD	CPD	11/10/11	88275	ING US FUNDING LLC CP	0.25500	12/20/11	50,000,000.00	49,985,833.33	0.00	BNY	INGF
NTRD	CPD	11/10/11	88276	RBS FINANCE NV NA INC CP	0.26000	12/21/11	50,000,000.00	49,985,194.44	0.00	BNY	MFR
NTRD	CPD	11/10/11	88277	COMMERZBANK US FINANCE INC CP	0.36000	12/20/11	50,000,000.00	49,980,000.00	0.00	BNY	MS
NTRD	CPD	11/10/11	88278	ABBEY NATIONAL NA LLC CP	0.29000	12/20/11	50,000,000.00	49,983,888.89	0.00	BNY	MFR
NTRD	CPD	11/14/11	88292	BARTON CAPITAL LLC CP	0.65000	12/01/11	50,000,000.00	49,984,652.78	0.00	BNY	MLPF
NTRD	CPD	11/14/11	88293	ABBEY NATIONAL NA LLC CP	0.28000	12/19/11	50,000,000.00	49,986,388.89	0.00	BNY	MFR
NTRD	CPD	11/14/11	88294	THAMES ASSET GLOBAL SEC INC CP	0.24000	12/12/11	41,000,000.00	40,992,346.67	0.00	BNY	LOOP
NTRD	CPD	11/14/11	88295	ATLANTIS ONE FUNDING CORP CP	0.20000	12/08/11	26,000,000.00	25,996,533.33	0.00	BNY	MS
NTRD	CPD	11/14/11	88296	BARTON CAPITAL LLC CP	0.70000	12/20/11	25,000,000.00	24,982,500.00	0.00	BNY	BLAY
NTRD	CPD	11/14/11	88297	CAFCO LLC CP	0.23000	01/11/12	25,000,000.00	24,990,736.11	0.00	BNY	BLAY
NTRD	CPD	11/15/11	88300	REGENCY MARKETS NO. 1 LLC CP	0.24000	12/15/11	25,000,000.00	24,995,000.00	0.00	BNY	JPM
NTRD	CPD	11/15/11	88301	DANSKE CORP CP	0.31000	12/29/11	25,000,000.00	24,990,527.78	0.00	BNY	WFI
NTRD	CPD	11/15/11	88303	COMMERZBANK US FINANCE INC CP	0.35000	12/20/11	50,000,000.00	49,982,986.11	0.00	BNY	MFR
NTRD	CPD	11/15/11	88304	THAMES ASSET GLOBAL SEC INC CP	0.40000	01/12/12	25,000,000.00	24,983,888.89	0.00	BNY	MS
NTRD	CPD	11/15/11	88305	BRYANT PARK FUNDING LLC CP	0.17000	12/15/11	34,736,000.00	34,731,079.07	0.00	BNY	MS
NTRD	CPD	11/15/11	88306	BRYANT PARK FUNDING LLC CP	0.17000	12/19/11	25,005,000.00	25,000,985.31	0.00	BNY	BLAY
NTRD	CPD	11/15/11	88308	THAMES ASSET GLOBAL SEC INC CP	0.38000	01/06/12	23,000,000.00	22,987,375.56	0.00	BNY	BLAY
NTRD	CPD	11/16/11	88310	SHEFFIELD RECEIVABLES CORP CP	0.31000	01/20/12	25,000,000.00	24,986,006.94	0.00	BNY	BLAY
NTRD	CPD	11/16/11	88312	BARTON CAPITAL LLC CP	0.80000	12/20/11	35,000,000.00	34,973,555.56	0.00	BNY	JPM
NTRD	CPD	11/16/11	88313	REGENCY MARKETS NO. 1 LLC CP	0.23000	12/16/11	50,000,000.00	49,990,416.67	0.00	BNY	LOOP

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NTRD	CPD	11/16/11	88314	RBS FINANCE NV NA INC CP	0.26000	12/23/11	50,000,000.00	49,986,638.89	0.00	BNY	MFR
NTRD	CPD	11/16/11	88315	SHEFFIELD RECEIVABLES CORP CP	0.20000	12/19/11	50,000,000.00	49,990,833.33	0.00	BNY	BLAY
NTRD	CPD	11/16/11	88316	SHEFFIELD RECEIVABLES CORP CP	0.31000	01/25/12	25,000,000.00	24,984,930.56	0.00	BNY	MS
NTRD	CPD	11/16/11	88317	CAFCO LLC CP	0.31000	01/23/12	15,015,000.00	15,006,207.88	0.00	BNY	LOOP
NTRD	CPD	11/17/11	88323	BARTON CAPITAL LLC CP	0.72000	11/30/11	50,000,000.00	49,987,000.00	0.00	BNY	BLAY
NTRD	CPD	11/17/11	88327	ATLANTIS ONE FUNDING CORP CP	0.20000	12/08/11	50,000,000.00	49,994,166.67	0.00	BNY	MS
NTRD	CPD	11/17/11	88328	ATLANTIS ONE FUNDING CORP CP	0.20000	12/08/11	16,400,000.00	16,398,086.67	0.00	BNY	MS
NTRD	CPD	11/17/11	88329	RBS FINANCE NV NA INC CP	0.26000	12/22/11	50,000,000.00	49,987,361.11	0.00	BNY	MFR
NTRD	CPD	11/17/11	88330	THAMES ASSET GLOBAL SEC INC CP	0.40000	01/12/12	25,000,000.00	24,984,444.44	0.00	BNY	MS
NTRD	CPD	11/17/11	88331	BARTON CAPITAL LLC CP	0.75000	12/01/11	50,000,000.00	49,985,416.67	0.00	BNY	MLPF
NTRD	CPD	11/17/11	88332	BARTON CAPITAL LLC CP	0.75000	12/01/11	25,000,000.00	24,992,708.33	0.00	BNY	MLPF
NTRD	CPD	11/17/11	88333	COMMERZBANK US FINANCE INC CP	0.35000	12/21/11	50,000,000.00	49,983,472.22	0.00	BNY	MFR
NTRD	CPD	11/17/11	88334	BARTON CAPITAL LLC CP	0.75000	12/02/11	50,000,000.00	49,984,375.00	0.00	BNY	RBCCM
NTRD	CPD	11/17/11	88335	CIESCO LLC CP	0.31000	01/27/12	25,000,000.00	24,984,715.28	0.00	BNY	LOOP
NTRD	CPD	11/17/11	88336	CIESCO LLC CP	0.31000	01/30/12	25,000,000.00	24,984,069.44	0.00	BNY	LOOP
NTRD	CPD	11/17/11	88337	SHEFFIELD RECEIVABLES CORP CP	0.31000	01/24/12	17,712,000.00	17,701,628.64	0.00	BNY	MS
NTRD	CPD	11/18/11	88338	THAMES ASSET GLOBAL SEC INC CP	0.25000	12/19/11	50,000,000.00	49,989,236.11	0.00	BNY	LOOP
NTRD	CPD	11/18/11	88343	CRC FUNDING LLC CP	0.24000	01/10/12	30,000,000.00	29,989,400.00	0.00	BNY	BLAY
NTRD	CPD	11/18/11	88344	CAFCO LLC CP	0.24000	01/11/12	25,000,000.00	24,991,000.00	0.00	BNY	BLAY
NTRD	CPD	11/18/11	88345	BARTON CAPITAL LLC CP	0.83000	12/12/11	30,000,000.00	29,983,400.00	0.00	BNY	JPM
NTRD	CPD	11/18/11	88346	COMMERZBANK US FINANCE INC CP	0.35000	12/27/11	50,000,000.00	49,981,041.67	0.00	BNY	MS
NTRD	CPD	11/18/11	88348	ABBEY NATIONAL NA LLC CP	0.29000	12/21/11	50,000,000.00	49,986,708.33	0.00	BNY	MFR
NTRD	CPD	11/18/11	88349	DEUTSCHE BK FINANCIAL LLC CP	0.31000	12/22/11	50,000,000.00	49,985,361.11	0.00	BNY	BLAY
NTRD	CPD	11/18/11	88350	ABBEY NATIONAL NA LLC CP	0.28000	12/16/11	25,000,000.00	24,994,555.56	0.00	BNY	MFR
NTRD	CPD	11/21/11	88352	REGENCY MARKETS NO. 1 LLC CP	0.24000	12/20/11	50,000,000.00	49,990,333.33	0.00	BNY	MS
NTRD	CPD	11/21/11	88355	COMMERZBANK US FINANCE INC CP	0.36000	12/23/11	50,000,000.00	49,984,000.00	0.00	BNY	MFR
NTRD	CPD	11/21/11	88356	BRYANT PARK FUNDING LLC CP	0.17000	12/22/11	50,000,000.00	49,992,680.56	0.00	BNY	MS
NTRD	CPD	11/21/11	88357	DEUTSCHE BK FINANCIAL LLC CP	0.35000	12/27/11	50,000,000.00	49,982,500.00	0.00	BNY	BLAY
NTRD	CPD	11/21/11	88358	SHEFFIELD RECEIVABLES CORP CP	0.32000	01/23/12	11,878,000.00	11,871,348.32	0.00	BNY	MS
NTRD	CPD	11/22/11	88366	REGENCY MARKETS NO. 1 LLC CP	0.33000	01/04/12	50,000,000.00	49,980,291.67	0.00	BNY	MS
NTRD	CPD	11/22/11	88367	REGENCY MARKETS NO. 1 LLC CP	0.33000	01/04/12	20,000,000.00	19,992,116.67	0.00	BNY	MS
NTRD	CPD	11/22/11	88370	BARTON CAPITAL LLC CP	0.72000	11/29/11	50,000,000.00	49,993,000.00	0.00	BNY	MLPF
NTRD	CPD	11/22/11	88371	ATLANTIS ONE FUNDING CORP CP	0.22000	12/27/11	50,000,000.00	49,989,305.56	0.00	BNY	MS
NTRD	CPD	11/22/11	88372	THAMES ASSET GLOBAL SEC INC CP	0.27000	12/20/11	40,858,000.00	40,849,419.82	0.00	BNY	BLAY
NTRD	CPD	11/22/11	88373	ING US FUNDING LLC CP	0.24500	12/30/11	50,000,000.00	49,987,069.44	0.00	BNY	INGF
NTRD	CPD	11/22/11	88374	REGENCY MARKETS NO. 1 LLC CP	0.24000	12/19/11	36,000,000.00	35,993,520.00	0.00	BNY	JPM
NTRD	CPD	11/22/11	88378	COMMERZBANK US FINANCE INC CP	0.35000	12/21/11	50,000,000.00	49,985,902.78	0.00	BNY	MFR
NTRD	CPD	11/22/11	88379	REGENCY MARKETS NO. 1 LLC CP	0.20000	12/06/11	42,000,000.00	41,996,733.33	0.00	BNY	BLAY
NTRD	CPD	11/22/11	88383	THAMES ASSET GLOBAL SEC INC CP	0.27000	12/20/11	28,248,000.00	28,242,067.92	0.00	BNY	BLAY
NTRD	CPD	11/23/11	88390	DANSKE CORP CP	0.31000	12/29/11	35,000,000.00	34,989,150.00	0.00	BNY	WFI
NTRD	CPD	11/23/11	88391	DEUTSCHE BK FINANCIAL LLC CP	0.35000	12/27/11	50,000,000.00	49,983,472.22	0.00	BNY	MFR

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NTRD	CPD	11/23/11	88392	JUPITER SECURITIZATION CO LLC CP	0.19000	01/24/12	25,000,000.00	24,991,819.44	0.00	BNY	JPM
NTRD	CPD	11/23/11	88393	REGENCY MARKETS NO. 1 LLC CP	0.24000	12/21/11	25,044,000.00	25,039,325.12	0.00	BNY	BLAY
NTRD	CPD	11/23/11	88394	REGENCY MARKETS NO. 1 LLC CP	0.24000	12/21/11	25,000,000.00	24,995,333.33	0.00	BNY	BLAY
NTRD	CPD	11/23/11	88395	REGENCY MARKETS NO. 1 LLC CP	0.24000	12/23/11	50,000,000.00	49,990,000.00	0.00	BNY	MS
NTRD	CPD	11/23/11	88396	REGENCY MARKETS NO. 1 LLC CP	0.24000	12/23/11	6,639,000.00	6,637,672.20	0.00	BNY	MS
NTRD	CPD	11/23/11	88397	COMMERZBANK US FINANCE INC CP	0.27000	12/14/11	50,000,000.00	49,992,125.00	0.00	BNY	MFR
NTRD	CPD	11/23/11	88400	THAMES ASSET GLOBAL SEC INC CP	0.40000	01/06/12	17,290,000.00	17,281,547.11	0.00	BNY	MS
NTRD	CPD	11/23/11	88401	THAMES ASSET GLOBAL SEC INC CP	0.26000	12/20/11	21,765,000.00	21,760,755.83	0.00	BNY	MS
NTRD	CPD	11/23/11	88402	CRC FUNDING LLC CP	0.28000	01/26/12	38,000,000.00	37,981,084.44	0.00	BNY	BLAY
NTRD	CPD	11/23/11	88404	HSBC FINANCE CORP CP	0.25000	01/10/12	50,000,000.00	49,983,333.33	0.00	BNY	JPM
NTRD	CPD	11/23/11	88405	REGENCY MARKETS NO. 1 LLC CP	0.20000	12/06/11	32,940,000.00	32,937,621.00	0.00	BNY	MS
NTRD	CPD	11/23/11	88406	BRYANT PARK FUNDING LLC CP	0.17000	12/19/11	50,000,000.00	49,993,861.11	0.00	BNY	MS
NTRD	CPD	11/23/11	88407	BARTON CAPITAL LLC CP	0.65000	11/29/11	50,000,000.00	49,994,583.33	0.00	BNY	MLPF
NTRD	CPD	11/23/11	88408	SHEFFIELD RECEIVABLES CORP CP	0.32000	01/25/12	15,266,000.00	15,257,451.04	0.00	BNY	MS
NTRD	CPD	11/25/11	88417	REGENCY MARKETS NO. 1 LLC CP	0.24000	12/28/11	17,000,000.00	16,996,260.00	0.00	BNY	MS
NTRD	CPD	11/28/11	88419	CIESCO LLC CP	0.29000	01/25/12	25,000,000.00	24,988,319.44	0.00	BNY	BLAY
NTRD	CPD	11/28/11	88420	COMMERZBANK US FINANCE INC CP	0.36000	12/29/11	50,000,000.00	49,984,500.00	0.00	BNY	BLAY
NTRD	CPD	11/28/11	88421	ABBEY NATIONAL NA LLC CP	0.32000	12/30/11	50,000,000.00	49,985,777.78	0.00	BNY	MFR
NTRD	CPD	11/28/11	88423	BARTON CAPITAL LLC CP	0.73000	12/05/11	50,000,000.00	49,992,902.78	0.00	BNY	MLPF
NTRD	CPD	11/28/11	88424	BARTON CAPITAL LLC CP	0.75000	12/05/11	50,000,000.00	49,992,708.33	0.00	BNY	LOOP
NTRD	CPD	11/28/11	88425	ATLANTIS ONE FUNDING CORP CP	0.31000	01/03/12	50,000,000.00	49,984,500.00	0.00	BNY	MS
NTRD	CPD	11/28/11	88426	BRYANT PARK FUNDING LLC CP	0.18000	01/04/12	50,000,000.00	49,990,750.00	0.00	BNY	MS
NTRD	CPD	11/28/11	88427	SHEFFIELD RECEIVABLES CORP CP	0.32000	01/23/12	38,122,000.00	38,103,023.72	0.00	BNY	MS
NTRD	CPD	11/28/11	88428	BRYANT PARK FUNDING LLC CP	0.17000	01/03/12	36,444,000.00	36,437,804.52	0.00	BNY	JPM
NTRD	CPD	11/28/11	88429	HSBC FINANCE CORP CP	0.25000	01/13/12	50,000,000.00	49,984,027.78	0.00	BNY	JPM
NTRD	CPD	11/28/11	88431	DEUTSCHE BK FINANCIAL LLC CP	0.27000	12/30/11	50,000,000.00	49,988,000.00	0.00	BNY	MFR
NTRD	CPD	11/28/11	88432	REGENCY MARKETS NO. 1 LLC CP	0.24000	12/28/11	33,000,000.00	32,993,400.00	0.00	BNY	MS
NTRD	CPD	11/28/11	88433	CIESCO LLC CP	0.29000	01/24/12	40,000,000.00	39,981,633.33	0.00	BNY	BLAY
NTRD	CPD	11/28/11	88434	SHEFFIELD RECEIVABLES CORP CP	0.35000	01/27/12	20,000,000.00	19,988,333.33	0.00	BNY	MS
NTRD	CPD	11/29/11	88438	THAMES ASSET GLOBAL SEC INC CP	0.26000	12/21/11	28,963,000.00	28,958,398.10	0.00	BNY	MS
NTRD	CPD	11/29/11	88439	CIESCO LLC CP	0.22000	01/06/12	32,500,000.00	32,492,452.78	0.00	BNY	BLAY
NTRD	CPD	11/29/11	88442	CRC FUNDING LLC CP	0.29000	01/25/12	30,000,000.00	29,986,225.00	0.00	BNY	BLAY
NTRD	CPD	11/29/11	88443	REGENCY MARKETS NO. 1 LLC CP	0.24000	12/28/11	50,000,000.00	49,990,333.33	0.00	BNY	BLAY
NTRD	CPD	11/29/11	88444	SHEFFIELD RECEIVABLES CORP CP	0.30000	01/13/12	40,000,000.00	39,985,000.00	0.00	BNY	BCI
NTRD	CPD	11/29/11	88445	RBS FINANCE NV NA INC CP	0.26000	01/03/12	50,000,000.00	49,987,361.11	0.00	BNY	MFR
NTRD	CPD	11/29/11	88446	BARTON CAPITAL LLC CP	0.73000	12/07/11	50,000,000.00	49,991,888.89	0.00	BNY	MLPF
NTRD	CPD	11/29/11	88447	THAMES ASSET GLOBAL SEC INC CP	0.40000	01/06/12	30,000,000.00	29,987,333.33	0.00	BNY	KEYBANC
NTRD	CPD	11/30/11	88449	CAFCO LLC CP	0.26000	01/13/12	50,000,000.00	49,984,111.11	0.00	BNY	JPM
NTRD	CPD	11/30/11	88451	ATLANTIS ONE FUNDING CORP CP	0.30000	01/03/12	50,000,000.00	49,985,833.33	0.00	BNY	MS
NTRD	CPD	11/30/11	88452	ABBEY NATIONAL NA LLC CP	0.32000	01/03/12	50,000,000.00	49,984,888.89	0.00	BNY	MFR
NTRD	CPD	11/30/11	88454	BARTON CAPITAL LLC CP	0.79000	12/14/11	35,000,000.00	34,989,247.22	0.00	BNY	MFR

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NTRD	CPD	11/30/11	88455	HSBC FINANCE CORP CP	0.25000	01/18/12	50,000,000.00	49,982,986.11	0.00	BNY	JPM
NTRD	CPD	11/30/11	88456	COMMERZBANK US FINANCE INC CP	0.36000	01/05/12	50,000,000.00	49,982,000.00	0.00	BNY	MS
NTRD	CPD	11/30/11	88459	REGENCY MARKETS NO. 1 LLC CP	0.25000	12/28/11	39,049,000.00	39,041,407.14	0.00	BNY	BLAY
<b>CPD Total</b>							<b>6,074,317,000.00</b>	<b>6,072,397,424.72</b>	<b>0.00</b>		
NTRD	FFCB	11/07/11	88202	FFCB (CALLABLE)	1.62000	11/07/16	35,000,000.00	35,000,000.00	0.00	BNY	WFI
NTRD	FFCB	11/14/11	88280	FFCB	0.19000	12/10/12	50,000,000.00	49,995,750.00	1,055.56	BNY	DBAG
NTRD	FFCB	11/14/11	88281	FFCB	0.19000	12/10/12	50,000,000.00	49,995,750.00	1,055.56	BNY	DBAG
NTRD	FFCB	11/14/11	88284	FFCB (CALLABLE)	0.55000	02/03/14	25,000,000.00	24,991,250.00	4,201.39	BNY	GPS
NTRD	FFCB	11/15/11	88243	FFCB (CALLABLE)	1.47000	11/14/16	25,000,000.00	25,000,000.00	1,020.83	BNY	FTNFCM
NTRD	FFCB	11/15/11	88285	FFCB (CALLABLE)	0.62000	05/01/14	25,000,000.00	24,995,000.00	6,027.78	BNY	MFR
NTRD	FFCB	11/15/11	88286	FFCB (CALLABLE)	0.55000	02/03/14	50,000,000.00	49,975,000.00	9,166.67	BNY	PIPE
NTRD	FFCB	11/15/11	88287	FFCB (CALLABLE)	0.55000	02/03/14	10,700,000.00	10,696,790.00	1,961.67	BNY	MFR
NTRD	FFCB	11/16/11	88288	FFCB (CALLABLE)	0.50000	11/21/13	45,750,000.00	45,750,000.00	0.00	BNY	RBCCM
NTRD	FFCB	11/17/11	88289	FFCB	0.40000	11/08/13	37,225,000.00	37,225,000.00	3,722.50	BNY	BLAY
NTRD	FFCB	11/23/11	88320	FFCB (CALLABLE)	1.50000	11/23/16	37,000,000.00	37,000,000.00	0.00	BNY	FTNFCM
NTRD	FFCB	11/23/11	88321	FFCB (CALLABLE)	1.50000	11/23/16	25,000,000.00	25,000,000.00	0.00	BNY	WFI
NTRD	FFCB	11/23/11	88322	FFCB (CALLABLE)	1.50000	11/23/16	25,000,000.00	25,000,000.00	0.00	BNY	MORCO
NTRD	FFCB	11/23/11	88398	FFCB (CALLABLE)	1.43000	05/23/16	16,900,000.00	16,883,100.00	0.00	BNY	MIZO
NTRD	FFCB	11/23/11	88399	FFCB (CALLABLE)	1.43000	05/23/16	12,500,000.00	12,487,500.00	0.00	BNY	MIZO
NTRD	FFCB	11/28/11	88384	FFCB (CALLABLE)	1.51000	11/28/16	50,000,000.00	49,970,000.00	0.00	BNY	UBSSEC
<b>FFCB Total</b>							<b>520,075,000.00</b>	<b>519,965,140.00</b>	<b>28,211.96</b>		
NTRD	FHLB	11/22/11	88382	FHLB (CALLABLE)	1.50000	10/25/16	32,000,000.00	32,000,000.00	36,000.00	BNY	FTNFCM
NTRD	FHLB	11/28/11	88244	FHLB (CALLABLE)	1.55000	11/28/16	25,000,000.00	25,000,000.00	0.00	BNY	MIZO
NTRD	FHLB	11/28/11	88290	FHLB (CALLABLE)	0.35000	05/28/13	50,000,000.00	50,000,000.00	0.00	BNY	RWB
NTRD	FHLB	11/28/11	88318	FHLB (CALLABLE)	1.53000	11/28/16	20,000,000.00	19,990,000.00	0.00	BNY	RWB
NTRD	FHLB	11/28/11	88340	FHLB (CALLABLE)	1.55000	11/28/16	10,000,000.00	9,990,000.00	0.00	BNY	JEFF
<b>FHLB Total</b>							<b>137,000,000.00</b>	<b>136,980,000.00</b>	<b>36,000.00</b>		
NTRD	FHLM	11/28/11	88291	FHLMC (CALLABLE)	0.90000	02/27/15	50,000,000.00	50,000,000.00	0.00	BNY	FTNFCM
<b>FHLM Total</b>							<b>50,000,000.00</b>	<b>50,000,000.00</b>	<b>0.00</b>		
NTRD	FNMA	11/17/11	88229	FNMA (CALLABLE)	1.80000	11/16/16	28,605,000.00	28,605,000.00	1,430.25	BNY	UBSSEC
NTRD	FNMA	11/21/11	88339	FNMA (CALLABLE)	1.60000	11/21/16	25,000,000.00	25,000,000.00	0.00	BNY	LOOP
NTRD	FNMA	11/22/11	88375	FNMA (CALLABLE)	1.60000	11/21/16	46,100,000.00	46,100,000.00	2,048.89	BNY	RWB
NTRD	FNMA	11/22/11	88376	FNMA (CALLABLE)	1.55000	11/16/16	18,000,000.00	17,995,500.00	4,650.00	BNY	UBSSEC
NTRD	FNMA	11/23/11	88389	FNMA (CALLABLE)	1.45000	10/03/16	50,000,000.00	49,850,500.00	100,694.44	BNY	SUN
NTRD	FNMA	11/29/11	88230	FNMA (CALLABLE)	1.62500	11/29/16	25,000,000.00	25,000,000.00	0.00	BNY	JEFF
NTRD	FNMA	11/30/11	88412	FNMA (CALLABLE)	1.60000	11/30/16	21,075,000.00	21,075,000.00	0.00	BNY	MFR
<b>FNMA Total</b>							<b>213,780,000.00</b>	<b>213,626,000.00</b>	<b>108,823.58</b>		

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NTRD	NCD1	11/22/11	88381	UNION BK OF CALIFORNIA CD	0.27000	01/20/12	50,000,000.00	50,000,000.00	0.00	BNY	UNION
	NCD1 Total						50,000,000.00	50,000,000.00	0.00		
NTRD	YANK1	11/01/11	88205	SOCIETE GENERALE NY CD	0.42000	12/20/11	50,000,000.00	50,000,680.18	0.00	BNY	MFR
NTRD	YANK1	11/03/11	88220	RABOBANK NEDERLAND NV NY CD	0.36000	01/05/12	25,000,000.00	25,000,868.83	9,500.00	BNY	INGF
NTRD	YANK1	11/07/11	88245	SOCIETE GENERALE NY CD	0.53000	01/03/12	50,000,000.00	50,000,791.02	0.00	BNY	MFR
NTRD	YANK1	11/07/11	88246	SOCIETE GENERALE NY CD	0.53000	01/03/12	25,000,000.00	25,000,395.51	0.00	BNY	MFR
NTRD	YANK1	11/07/11	88250	BNP PARIBAS SF CD	0.52000	12/30/11	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	11/08/11	88254	BK OF NOVA SCOTIA HOUSTON CD	0.27000	12/28/11	50,000,000.00	50,006,245.25	12,750.00	BNY	INGF
NTRD	YANK1	11/08/11	88258	CREDIT AGRICOLE CIB NY CD	0.50000	12/27/11	50,000,000.00	50,000,680.10	0.00	BNY	MFR
NTRD	YANK1	11/09/11	88264	TORONTO DOMINION BK NY CD	0.15000	01/09/12	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	11/09/11	88266	ROYAL BK OF SCOTLAND PLC CD	0.36000	01/20/12	50,000,000.00	50,000,999.30	0.00	BNY	MFR
NTRD	YANK1	11/15/11	88282	BK OF MONTREAL CHICAGO CD	0.40000	05/11/12	50,000,000.00	50,002,467.46	0.00	BNY	MFR
NTRD	YANK1	11/15/11	88283	BK OF MONTREAL CHICAGO CD	0.40000	05/11/12	25,000,000.00	25,001,233.73	0.00	BNY	MFR
NTRD	YANK1	11/15/11	88302	SVENSKA HANDELSBANKEN AB NY CD	0.38500	01/31/12	50,000,000.00	50,002,668.67	3,743.06	BNY	WFI
NTRD	YANK1	11/15/11	88307	BARCLAYS BK PLC NY CD	0.28000	01/20/12	50,000,000.00	50,000,916.21	0.00	BNY	MFR
NTRD	YANK1	11/22/11	88362	SOCIETE GENERALE NY CD	0.52000	01/03/12	50,000,000.00	50,000,582.99	0.00	BNY	MFR
NTRD	YANK1	11/22/11	88368	DEUTSCHE BK AG NY CD	0.37000	12/29/11	50,000,000.00	50,000,000.00	0.00	BNY	DBAG
NTRD	YANK1	11/22/11	88369	DEUTSCHE BK AG NY CD	0.37000	12/29/11	25,000,000.00	25,000,000.00	0.00	BNY	DBAG
NTRD	YANK1	11/22/11	88377	ROYAL BK OF SCOTLAND PLC CD	0.40000	01/20/12	50,000,000.00	50,000,818.92	0.00	BNY	MFR
NTRD	YANK1	11/22/11	88380	CREDIT SUISSE NY CD	0.49000	02/23/12	50,000,000.00	50,000,000.00	0.00	BNY	CRSU
NTRD	YANK1	11/23/11	88359	RABOBANK NEDERLAND NV NY CD	0.42000	02/23/12	50,000,000.00	50,000,000.00	0.00	BNY	RABO
NTRD	YANK1	11/23/11	88360	BK OF NOVA SCOTIA HOUSTON CD	0.25000	02/24/12	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	11/23/11	88363	NORDEA BK FINLAND PLC NY CD	0.24000	01/20/12	50,000,000.00	50,000,805.26	0.00	BNY	MFR
NTRD	YANK1	11/23/11	88403	RABOBANK NEDERLAND NV NY CD	0.43000	02/24/12	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	11/25/11	88416	BNP PARIBAS SF CD	0.50000	12/29/11	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	11/28/11	88409	AU & NZ BANKING GRP NY CD	0.50000	06/29/12	50,000,000.00	50,002,963.59	0.00	BNY	MFR
NTRD	YANK1	11/28/11	88410	NORDEA BK FINLAND PLC NY CD	0.44000	02/29/12	50,000,000.00	50,001,290.23	0.00	BNY	MFR
NTRD	YANK1	11/28/11	88411	SVENSKA HANDELSBANKEN AB NY CD	0.43000	02/29/12	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	11/28/11	88430	TORONTO DOMINION BK NY CD	0.21000	04/20/12	50,000,000.00	50,000,000.00	0.00	BNY	SUN
NTRD	YANK1	11/30/11	88453	DEUTSCHE BK AG NY CD	0.40000	01/20/12	50,000,000.00	50,000,000.00	0.00	BNY	DBAG
NTRD	YANK1	11/30/11	88457	CREDIT SUISSE NY CD	0.36000	01/30/12	50,000,000.00	50,000,000.00	0.00	BNY	CRSU
NTRD	YANK1	11/30/11	88458	CREDIT SUISSE NY CD	0.36000	01/30/12	25,000,000.00	25,000,000.00	0.00	BNY	CRSU
	YANK1 Total						1,375,000,000.00	1,375,024,407.25	25,993.06		
NTRD Total							8,611,172,000.00	8,608,994,721.97	231,113.05		
PSI Total							8,611,172,000.00	8,608,994,721.97	231,113.05		



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SANIT	FHLM	11/09/11	88072	FHLMC (CALLABLE)	1.80000	11/09/16	50,000,000.00	50,000,000.00	0.00	BNY	UBSSEC
SANIT	FHLM	11/09/11	88073	FHLMC (CALLABLE)	1.80000	11/09/16	33,150,000.00	33,150,000.00	0.00	BNY	BLAY
FHLM Total							83,150,000.00	83,150,000.00	0.00		
SANIT - SANITATION DISTRICT Total							83,150,000.00	83,150,000.00	0.00		
SPI Total							83,150,000.00	83,150,000.00	0.00		

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11/03/11	NTRD	87421	FFCB 2.10 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	131,250.00	25,131,250.00	23,727.42
11/08/11	NTRD	85075	FFCB 1.54 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	10,694.44	25,010,694.44	0.00
11/08/11	NTRD	85081	FFCB 1.54 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	10,694.44	25,010,694.44	4,959.61
11/08/11	NTRD	85595	FFCB 1.54 (CALLABLE)	Call	100.0000	23,230,000.00	23,230,000.00	9,937.28	23,239,937.28	349,251.26
11/16/11	NTRD	85355	FFCB 1.62 (CALLABLE)	Call	100.0000	26,495,000.00	26,495,000.00	0.00	26,495,000.00	139,581.14
			<b>FFCB Total</b>			<b>124,725,000.00</b>	<b>124,725,000.00</b>	<b>162,576.16</b>	<b>124,887,576.16</b>	<b>517,519.43</b>
11/10/11	NTRD	85581	FHLB 1.70 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	406,458.80
11/10/11	NTRD	85755	FHLB 1.70 (CALLABLE)	Call	100.0000	10,700,000.00	10,700,000.00	0.00	10,700,000.00	181,773.69
11/10/11	NTRD	87392	FHLB 2.125 (CALLABLE)	Call	100.0000	11,270,000.00	11,270,000.00	59,871.88	11,329,871.88	21,392.64
11/18/11	NTRD	85163	FHLB 1.60 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
11/18/11	NTRD	85228	FHLB 1.55 (CALLABLE)	Call	100.0000	35,000,000.00	35,000,000.00	0.00	35,000,000.00	0.00
11/18/11	NTRD	85629	FHLB 1.55 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	1,074,722.22
11/18/11	NTRD	85630	FHLB 1.55 (CALLABLE)	Call	100.0000	355,000.00	355,000.00	0.00	355,000.00	7,630.53
			<b>FHLB Total</b>			<b>182,325,000.00</b>	<b>182,325,000.00</b>	<b>59,871.88</b>	<b>182,384,871.88</b>	<b>1,691,977.88</b>
11/04/11	NTRD	85076	FHLMC 1.70 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	3,997.81
11/04/11	NTRD	85144	FHLMC 1.70 (CALLABLE)	Call	100.0000	21,300,000.00	21,300,000.00	0.00	21,300,000.00	25,546.00
11/10/11	NTRD	86764	FHLMC 2.50 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
11/23/11	NTRD	85384	FHLMC 1.75 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	200,000.00
11/23/11	NTRD	85399	FHLMC 1.75 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	122,335.16
			<b>FHLMC Total</b>			<b>146,300,000.00</b>	<b>146,300,000.00</b>	<b>0.00</b>	<b>146,300,000.00</b>	<b>351,878.97</b>
11/12/11	NTRD	85227	FNMA 1.55 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
11/12/11	NTRD	87152	FNMA 1.55 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	171,200.75
11/12/11	NTRD	87159	FNMA 1.55 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	171,200.75
11/12/11	NTRD	87160	FNMA 1.55 (CALLABLE)	Call	100.0000	17,000,000.00	17,000,000.00	0.00	17,000,000.00	58,208.26
11/23/11	NTRD	85244	FNMA 1.56 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
			<b>FNMA Total</b>			<b>167,000,000.00</b>	<b>167,000,000.00</b>	<b>0.00</b>	<b>167,000,000.00</b>	<b>400,609.76</b>
11/03/11	NTRD	86649	FHLB 7.50 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
11/10/11	NTRD	84399	FNMA 3.00 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	250,000.00	50,250,000.00	0.00
11/11/11	NTRD	84400	FNMA 3.00 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	265,625.00	50,265,625.00	0.00
11/15/11	NTRD	87393	FHLB 5.00 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	312,500.00	25,312,500.00	0.00
11/23/11	NTRD	87422	FHLMC 4.00 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	500,000.00	50,500,000.00	0.00
			<b>MCSA-FNMA Total</b>			<b>225,000,000.00</b>	<b>225,000,000.00</b>	<b>1,328,125.00</b>	<b>226,328,125.00</b>	<b>0.00</b>
	<b>NTRD Total</b>					<b>845,350,000.00</b>	<b>845,350,000.00</b>	<b>1,550,573.04</b>	<b>846,900,573.04</b>	<b>2,961,986.04</b>

Los Angeles County Treasurer  
Investment Transactions Journal  
Sales Detail Report  
Group: Pooled Surplus Investments  
For the Period November 1, 2011 to November 30, 2011  
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
11/01/11	TRADE	88043	USTN 1.00	Sell	100.2813	50,000,000.00	50,140,625.00	43,715.85	50,184,340.85	144,475.45
11/02/11	TRADE	88039	USTN 1.00	Sell	100.5000	25,000,000.00	25,125,000.00	22,540.98	25,147,540.98	113,455.10
11/07/11	TRADE	88039	USTN 1.00	Sell	100.7188	25,000,000.00	25,179,687.50	25,956.28	25,205,643.78	168,174.79
			<b>USTN Total</b>			<b>100,000,000.00</b>	<b>100,445,312.50</b>	<b>92,213.11</b>	<b>100,537,525.61</b>	<b>426,105.34</b>
	<b>TRADE Total</b>					<b>100,000,000.00</b>	<b>100,445,312.50</b>	<b>92,213.11</b>	<b>100,537,525.61</b>	<b>426,105.34</b>
			<b>PSI Total</b>			<b>945,350,000.00</b>	<b>945,795,312.50</b>	<b>1,642,786.15</b>	<b>947,438,098.65</b>	<b>3,388,091.38</b>

Los Angeles County Treasurer  
Investment Transactions Journal  
Sales Detail Report  
Group: Specific Purpose Investments  
For the Period November 1, 2011 to November 30, 2011  
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Txn/Accrued		Net Cash Flow	Profit/(Loss)
							Principal	Interest		
11/02/11	GF	03463	FLYING TRIANGLE LOAN	Call	100.0000	2,036.41	2,036.41	381.76	2,418.17	0.00
11/08/11	GF	12057	FLYING TRIANGLE LOAN	Call	100.0000	1,048.67	1,048.67	400.54	1,449.21	0.00
11/08/11	GF	14004	FLYING TRIANGLE LOAN	Call	100.0000	1,238.39	1,238.39	27.38	1,265.77	0.00
<b>FLYING TRIANGLE LOAN Total</b>						<b>4,323.47</b>	<b>4,323.47</b>	<b>809.68</b>	<b>5,133.15</b>	<b>0.00</b>
<b>GF - GENERAL FUND Total</b>						<b>4,323.47</b>	<b>4,323.47</b>	<b>809.68</b>	<b>5,133.15</b>	<b>0.00</b>
11/21/11	SANIT	88072		Sell	100.0000	50,000,000.00	50,000,000.00	30,000.00	50,030,000.00	0.00
11/21/11	SANIT	88073		Sell	100.0000	32,436,000.00	32,436,000.00	19,461.60	32,455,461.60	0.00
<b>FNMA Total</b>						<b>82,436,000.00</b>	<b>82,436,000.00</b>	<b>49,461.60</b>	<b>82,485,461.60</b>	<b>0.00</b>
<b>SANIT - SANITATION DISTRICT Total</b>						<b>82,436,000.00</b>	<b>82,436,000.00</b>	<b>49,461.60</b>	<b>82,485,461.60</b>	<b>0.00</b>
<b>SPI Total</b>						<b>82,440,323.47</b>	<b>82,440,323.47</b>	<b>50,271.28</b>	<b>82,490,594.75</b>	<b>0.00</b>

Los Angeles County Treasurer  
 Comparison of Investment Cost to Market Value  
 As of November 30, 2011  
 Attachment IX

SECURITY TYPE	POOLED			SPECIFIC PURPOSE		
	Amortized Cost	Market Value	Difference	Amortized Cost	Market Value	Difference
Collateralized CD's	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Negotiable CD's	4,109,026,674.32	4,107,289,007.63	(1,737,666.69)	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	7,620,398,918.88	7,619,823,918.73	(575,000.15)	0.00	0.00	0.00
Governments	1,128,348,388.11	1,136,657,530.00	8,309,141.89	85,961.30	109,178.25	23,216.95
Agencies	9,889,015,456.45	9,938,580,376.81	49,564,920.36	4,082,000.00	4,090,125.76	8,125.76
Municipals	87,500,000.00	87,500,000.00	0.00	5,165,000.00	5,165,000.00	0.00
Corp. & Deposit Notes	821,754,008.28	822,292,663.56	538,655.28	3,145,534.56	3,134,580.00	(10,954.56)
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	63,816,599.60	63,816,599.60	0.00
<b>TOTAL</b>	<b><u>\$23,656,043,446.04</u></b>	<b><u>\$23,712,143,496.73</u></b>	<b><u>\$56,100,050.69</u></b>	<b><u>\$76,295,095.46</u></b>	<b><u>\$76,315,483.61</u></b>	<b><u>\$20,388.15</u></b>

**Market Pricing Policies and Source:**

The Pooled Surplus Investment Portfolio (PSI) is market priced monthly using Bank of New York Trust Company N.A. (BNY) month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted by BNY, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes are private placements not actively traded, and are not subject to market pricing by BNY. Accordingly, market value is priced at cost. Such non-market priced securities make up 0.37% of the PSI Portfolio.

Los Angeles County Treasurer  
Market Pricing Exceptions  
As of November 30, 2011  
Attachment IXa

Security ID	Security Description	Calculated Market Price
87905	BK OF AMERICA NA BK NOTE	100.00038863
88347	BK OF AMERICA NA BK NOTE	99.98777879
88440	BK OF AMERICA NA BK NOTE	99.96461259
88441	BK OF AMERICA NA BK NOTE	99.96461259
88422	BK OF AMERICA NA BK NOTE	99.95260549
88211	JUPITER SEC CO LLC CP	99.94847222
88392	JUPITER SEC CO LLC CP	99.90375000
87899	UNION BK OF CALIFORNIA CD	99.99902598
87857	UNION BK OF CALIFORNIA CD	99.98998747
88171	UNION BK OF CALIFORNIA CD	99.98402634
88381	UNION BK OF CALIFORNIA CD	99.95328461
88160	CREDIT AGRICOLE CIB NY CD	100.00105532
87723	WESTPAC BANKING CORP NY CD	100.00005536
88141	BNP PARIBAS SF CD	100.00194396
88163	BNP PARIBAS SF CD	100.00188845
88184	BNP PARIBAS SF CD	100.00277575
87931	BK OF NOVA SCOTIA HOUSTON CD	99.99833205
88018	LLOYDS TSB BK PLC NY CD	99.99916512
88034	LLOYDS TSB BK PLC NY CD	99.99924809
88035	LLOYDS TSB BK PLC NY CD	99.99924809
87718	COMMONWEALTH BK OF AU NY CD	99.99882774
87739	COMMONWEALTH BK OF AU NY CD	99.99882774
87938	UBS AG STAMFORD CT CD	99.99999689
88164	DEUTSCHE BK AG NY CD	99.99999835
87929	SVENSKA HANDELSBANKEN AB NY CD	99.99955222
87999	BK OF NOVA SCOTIA HOUSTON CD	99.99674808
88176	CREDIT AGRICOLE CIB NY CD	100.00624564
88177	CREDIT AGRICOLE CIB NY CD	100.00624564
88197	BNP PARIBAS SF CD	100.00266046
88066	BARCLAYS BK PLC NY CD	99.99532865
88020	DNB NOR BANK ASA NY CD	99.99066220
88021	DNB NOR BANK ASA NY CD	99.99066220
88118	DNB NOR BANK ASA NY CD	99.98627510
88124	RABOBANK NEDERLAND NV NY CD	99.98610820
88125	RABOBANK NEDERLAND NV NY CD	99.98610820
88205	SOCIETE GENERALE NY CD	99.99721412
88111	CREDIT SUISSE NY CD	99.99054867
87877	BARCLAYS BK PLC NY CD	99.99220750
87878	BARCLAYS BK PLC NY CD	99.99220750
87834	BK OF NOVA SCOTIA HOUSTON CD	99.98998747
87847	RABOBANK NEDERLAND NV NY CD	99.99220726
87848	RABOBANK NEDERLAND NV NY CD	99.99220726
87849	UBS AG STANFORD CT CD	99.99303936
87753	SVENSKA HANDELSBANKEN AB NY CD	99.99137172
87775	NORDEA BK FINLAND PLC NY CD	99.99109477
87785	BARCLAYS BK PLC NY CD	99.99220463
87813	AU & NZ BANKING GRP NY CD	99.98499289
87814	AU & NZ BANKING GRP NY CD	99.98499289
87109	LLOYDS TSB BK PLC NY CD	99.99440297
87161	WESTPAC BANKING CORP NY CD	99.98830697
88258	CREDIT AGRICOLE CIB NY CD	99.99773875
88159	SVENSKA HANDELSBANKEN AB NY CD	99.97675098
88254	BK OF NOVA SCOTIA HOUSTON CD	99.97976880
88059	NORDEA BK FINLAND PLC NY CD	99.97744028
88107	BK OF NOVA SCOTIA HOUSTON CD	99.97976880
87829	TORONTO DOMINION BK NY CD	99.97587969
87885	TORONTO DOMINION BK NY CD	99.97580329
88368	DEUTSCHE BK AG NY CD	99.98711310
88369	DEUTSCHE BK AG NY CD	99.98711310
88416	BNP PARIBAS SF CD	99.99758140
87731	WESTPAC BANKING CORP NY CD	99.97831343
88250	BNP PARIBAS SF CD	99.99915237

Security ID	Security Description	Calculated Market Price
88169	UBS AG STAMFORD CT CD	99.97999674
88170	UBS AG STAMFORD CT CD	99.97999674
88161	NORDEA BK FINLAND PLC NY CD	99.97083870
88245	SOCIETE GENERALE NY CD	99.99998306
88246	SOCIETE GENERALE NY CD	99.99998306
88362	SOCIETE GENERALE NY CD	99.99905025
88220	RABOBANK NEDERLAND NV NY CD	99.98297457
88013	BK OF MONTREAL CHICAGO CD	99.97199423
88264	TORONTO DOMINION BK NY CD	99.95557736
88266	ROYAL BK OF SCOTLAND PLC CT CD	99.96601104
88069	RABOBANK NEDERLAND NV NY CD	99.96457460
88363	NORDEA BK FINLAND PLC NY CD	99.94903935
88307	BARCLAYS BK PLC NY CD	99.95469526
88377	ROYAL BK OF SCOTLAND PLC CT CD	99.97168318
88302	SVENSKA HANDELSBANKEN AB NY CD	99.95438584
88359	RABOBANK NEDERLAND NV NY CD	99.92456198
88380	CREDIT SUISSE NY CD	99.94105618
88403	RABOBANK NEDERLAND NV NY CD	99.92606037
88360	BK OF NOVA SCOTIA HOUSTON CD	99.8831424
88410	NORDEA BK FINLAND PLC NY CD	99.9243037
88411	SVENSKA HANDELSBANKEN AB NY CD	99.9217807
87886	COMMONWEALTH BK OF AU NY CD	99.8745669
87887	COMMONWEALTH BK OF AU NY CD	99.8745669
88181	AU & NZ BANKING GROUP NY CD	99.8072578
86658	BARCLAYS BK PLC NY CD	99.9591280
88430	TORONTO DOMINION BK NY CD	99.7483952
88282	BK OF MONTREAL CHICAGO CD	99.7924654

Los Angeles County Treasurer  
Treasurer Portfolio Compared to Market Value  
As of November 30, 2011  
Fund: Pooled Surplus Investments  
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	83163	LACCAL BANS	3.25000	06/30/12	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	83362	LACCAL BANS	3.25000	06/30/12	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	84700	LACCAL BANS	0.59700	06/30/13	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	85107	LACCAL BANS	0.59700	06/30/13	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	85565	LACCAL BANS	0.59700	06/30/13	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	86157	LACCAL BANS	0.59700	06/30/13	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	86248	LACCAL BANS	0.59700	06/30/13	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	86249	LACCAL BANS	0.59700	06/30/13	7,000,000.00	7,000,000.00	7,000,000.00
PSI	NTRD	BAN	86858	LACCAL BANS	0.59700	06/30/13	7,000,000.00	7,000,000.00	7,000,000.00
PSI	NTRD	BAN	87088	LACCAL BANS	0.59700	06/30/13	3,000,000.00	3,000,000.00	3,000,000.00
PSI	NTRD	BAN	87089	LACCAL BANS	0.59700	06/30/13	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	87937	LACCAL BANS	0.52500	06/30/14	3,500,000.00	3,500,000.00	3,500,000.00
PSI	NTRD	BAN	88203	LACCAL BANS	0.53600	06/30/14	7,000,000.00	7,000,000.00	7,000,000.00
<b>BAN Total</b>							<b>87,500,000.00</b>	<b>87,500,000.00</b>	<b>87,500,000.00</b>
PSI	NTRD	BNOT	87905	BK OF AMERICA NA BK NOTE	0.30000	12/01/11	50,000,000.00	50,000,000.00	50,000,190.00
PSI	NTRD	BNOT	87770	BK OF AMERICA NA BK NOTE	0.34000	12/20/11	41,000,000.00	41,000,000.00	40,999,180.00
PSI	NTRD	BNOT	88347	BK OF AMERICA NA BK NOTE	0.25000	12/20/11	50,000,000.00	50,000,000.00	49,993,889.00
PSI	NTRD	BNOT	88440	BK OF AMERICA NA BK NOTE	0.35000	01/20/12	50,000,000.00	50,000,000.00	49,982,306.00
PSI	NTRD	BNOT	88441	BK OF AMERICA NA BK NOTE	0.35000	01/20/12	25,000,000.00	25,000,000.00	24,991,153.00
PSI	NTRD	BNOT	88422	BK OF AMERICA NA BK NOTE	0.37000	01/30/12	34,000,000.00	34,000,000.00	33,983,885.70
<b>BNOT Total</b>							<b>250,000,000.00</b>	<b>250,000,000.00</b>	<b>249,950,603.70</b>
PSI	NTRD	CNFL	84432	TOYOTA MOTOR CREDIT CORP FRN	0.64222	07/27/12	50,000,000.00	50,000,000.00	50,018,000.00
PSI	NTRD	CNFL	88044	TOYOTA MOTOR CREDIT CORP FRN	0.59111	10/12/12	50,000,000.00	50,000,000.00	49,993,500.00
PSI	NTRD	CNFL	85269	TOYOTA MOTOR CREDIT CORP FRN	0.60722	11/15/12	50,000,000.00	50,000,000.00	49,976,000.00
PSI	NTRD	CNFL	88188	GE CAPITAL CORP MTN FRN	0.94289	03/14/13	25,000,000.00	25,001,648.09	25,057,500.00
PSI	NTRD	CNFL	88095	GE CAPITAL CORP MTN FRN	1.23361	01/07/14	19,150,000.00	18,890,239.29	18,872,899.50
<b>CNFL Total</b>							<b>194,150,000.00</b>	<b>193,891,887.38</b>	<b>193,917,899.50</b>
PSI	NTRD	CNFM	85584	WESTPAC BANKING CORP NY FRN	0.32289	12/13/11	50,000,000.00	50,000,082.44	49,998,500.00
PSI	NTRD	CNFM	85585	WESTPAC BANKING CORP NY FRN	0.32289	12/13/11	50,000,000.00	50,000,082.44	49,998,500.00
PSI	NTRD	CNFM	87874	WESTPAC BANKING CORP NY FRN	0.35722	03/26/12	50,000,000.00	50,001,611.24	49,999,100.00
PSI	NTRD	CNFM	87917	ROYAL BK OF CANADA NY FRN	0.38222	09/27/12	50,000,000.00	50,000,000.00	49,997,200.00
<b>CNFM Total</b>							<b>200,000,000.00</b>	<b>200,001,776.12</b>	<b>199,993,300.00</b>
PSI	NTRD	CNFX	80245	GE CAPITAL CORP MTN	5.87500	02/15/12	9,000,000.00	8,945,764.93	9,091,405.80
PSI	NTRD	CNFX	80466	GE CAPITAL CORP MTN	5.87500	02/15/12	10,000,000.00	10,005,154.02	10,101,562.00
PSI	NTRD	CNFX	80700	GE CAPITAL CORP MTN	5.87500	02/15/12	10,000,000.00	10,016,709.59	10,101,562.00
PSI	NTRD	CNFX	80743	GE CAPITAL CORP MTN	5.87500	02/15/12	10,000,000.00	10,015,932.35	10,101,562.00
PSI	NTRD	CNFX	86231	GE CAPITAL CORP MTN	5.87500	02/15/12	12,070,000.00	12,204,698.43	12,192,585.33
PSI	NTRD	CNFX	86428	GE CAPITAL CORP MTN	5.87500	02/15/12	25,000,000.00	25,279,217.39	25,253,905.00



Los Angeles County Treasurer  
Treasurer Portfolio Compared to Market Value  
As of November 30, 2011  
Fund: Pooled Surplus Investments  
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CNFX	87500	GE CAPITAL CORP MTN	5.87500	02/15/12	22,252,000.00	22,499,884.90	22,477,995.76
PSI	NTRD	CNFX	80257	GE CAPITAL CORP MTN	4.37500	03/03/12	5,900,000.00	5,837,255.37	5,960,121.00
PSI	NTRD	CNFX	86875	GE CAPITAL CORP MTN	6.00000	06/15/12	16,189,000.00	16,663,148.63	16,642,453.89
PSI	NTRD	CNFX	81648	BARCLAYS BK PLC NY MTN	5.45000	09/12/12	10,606,000.00	10,819,773.92	10,861,922.78
PSI	NTRD	CNFX	85361	GE CAPITAL CORP MTN	2.80000	01/08/13	25,000,000.00	25,371,246.77	25,445,000.00
PSI	NTRD	CNFX	87649	GE CAPITAL CORP MTN	4.80000	05/01/13	19,342,000.00	20,201,558.48	20,200,784.80
<b>CNFX Total</b>							<b>175,359,000.00</b>	<b>177,860,344.78</b>	<b>178,430,860.36</b>
PSI	NTRD	CPD	88008	THAMES ASSET GLOBAL SEC INC CP	0.33000	12/01/11	33,000,000.00	33,000,000.00	32,998,732.80
PSI	NTRD	CPD	88022	THAMES ASSET GLOBAL SEC INC CP	0.33000	12/01/11	17,000,000.00	17,000,000.00	16,999,347.20
PSI	NTRD	CPD	88126	SHEFFIELD RECEIVABLES CORP CP	0.21000	12/01/11	50,000,000.00	50,000,000.00	49,998,000.00
PSI	NTRD	CPD	88137	ATLANTIS ONE FUNDING CORP CP	0.20000	12/01/11	50,000,000.00	50,000,000.00	49,998,000.00
PSI	NTRD	CPD	88149	COMMERZBANK US FINANCE INC CP	0.35000	12/01/11	50,000,000.00	50,000,000.00	49,998,080.00
PSI	NTRD	CPD	88178	COMMERZBANK US FINANCE INC CP	0.35000	12/01/11	50,000,000.00	50,000,000.00	49,998,080.00
PSI	NTRD	CPD	88179	COMMERZBANK US FINANCE INC CP	0.35000	12/01/11	25,000,000.00	25,000,000.00	24,999,040.00
PSI	NTRD	CPD	88200	ATLANTIS ONE FUNDING CORP CP	0.20000	12/01/11	37,481,000.00	37,481,000.00	37,479,500.76
PSI	NTRD	CPD	88256	BARTON CAPITAL LLC CP	0.65000	12/01/11	25,000,000.00	25,000,000.00	24,999,040.00
PSI	NTRD	CPD	88292	BARTON CAPITAL LLC CP	0.65000	12/01/11	50,000,000.00	50,000,000.00	49,998,080.00
PSI	NTRD	CPD	88331	BARTON CAPITAL LLC CP	0.75000	12/01/11	50,000,000.00	50,000,000.00	49,998,080.00
PSI	NTRD	CPD	88332	BARTON CAPITAL LLC CP	0.75000	12/01/11	25,000,000.00	25,000,000.00	24,999,040.00
PSI	NTRD	CPD	87907	SHEFFIELD RECEIVABLES CORP CP	0.27000	12/02/11	25,000,000.00	24,999,812.50	24,998,750.00
PSI	NTRD	CPD	88103	SHEFFIELD RECEIVABLES CORP CP	0.21000	12/02/11	25,000,000.00	24,999,854.17	24,998,750.00
PSI	NTRD	CPD	88152	DANSKE CORP CP	0.30000	12/02/11	50,000,000.00	49,999,583.33	49,997,625.00
PSI	NTRD	CPD	88185	DEUTSCHE BK FINANCIAL LLC CP	0.29000	12/02/11	50,000,000.00	49,999,597.22	49,997,625.00
PSI	NTRD	CPD	88231	BARTON CAPITAL LLC CP	0.65000	12/02/11	30,000,000.00	29,999,458.33	29,998,575.00
PSI	NTRD	CPD	88259	BARTON CAPITAL LLC CP	0.65000	12/02/11	50,000,000.00	49,999,097.22	49,997,625.00
PSI	NTRD	CPD	88334	BARTON CAPITAL LLC CP	0.75000	12/02/11	50,000,000.00	49,998,958.33	49,997,625.00
PSI	NTRD	CPD	88154	ATLANTIS ONE FUNDING CORP CP	0.19000	12/05/11	50,000,000.00	49,998,944.44	49,996,000.00
PSI	NTRD	CPD	88166	HSBC FINANCE CORP CP	0.21000	12/05/11	50,000,000.00	49,998,833.33	49,996,250.00
PSI	NTRD	CPD	88167	DANSKE CORP CP	0.30000	12/05/11	50,000,000.00	49,998,333.33	49,996,250.00
PSI	NTRD	CPD	88168	ABBEY NATIONAL NA LLC CP	0.27000	12/05/11	50,000,000.00	49,998,500.00	49,996,000.00
PSI	NTRD	CPD	88192	COMMERZBANK US FINANCE INC CP	0.35000	12/05/11	50,000,000.00	49,998,055.56	49,996,250.00
PSI	NTRD	CPD	88239	BRYANT PARK FUNDING LLC CP	0.17000	12/05/11	50,000,000.00	49,999,055.56	49,996,250.00
PSI	NTRD	CPD	88423	BARTON CAPITAL LLC CP	0.73000	12/05/11	50,000,000.00	49,995,944.45	49,996,250.00
PSI	NTRD	CPD	88424	BARTON CAPITAL LLC CP	0.75000	12/05/11	50,000,000.00	49,995,833.33	49,996,250.00
PSI	NTRD	CPD	88153	ABBEY NATIONAL NA LLC CP	0.27000	12/06/11	50,000,000.00	49,998,125.00	49,995,500.00
PSI	NTRD	CPD	88175	SHEFFIELD RECEIVABLES CORP CP	0.21000	12/06/11	40,000,000.00	39,998,833.33	39,996,400.00
PSI	NTRD	CPD	88191	ING US FUNDING LLC CP	0.21000	12/06/11	50,000,000.00	49,998,541.67	49,995,790.00
PSI	NTRD	CPD	88273	BRYANT PARK FUNDING LLC CP	0.17000	12/06/11	50,000,000.00	49,998,819.44	49,995,790.00
PSI	NTRD	CPD	88274	BRYANT PARK FUNDING LLC CP	0.17000	12/06/11	9,443,000.00	9,442,777.04	9,442,204.90
PSI	NTRD	CPD	88379	REGENCY MARKETS NO. 1 LLC CP	0.20000	12/06/11	42,000,000.00	41,998,833.33	41,996,463.60
PSI	NTRD	CPD	88405	REGENCY MARKETS NO. 1 LLC CP	0.20000	12/06/11	32,940,000.00	32,939,085.00	32,937,226.45

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	87954	CIESCO LLC CP	0.26000	12/07/11	25,000,000.00	24,998,916.67	24,997,665.00
PSI	NTRD	CPD	88157	ABBEY NATIONAL NA LLC CP	0.27000	12/07/11	50,000,000.00	49,997,750.00	49,995,000.00
PSI	NTRD	CPD	88190	ING US FUNDING LLC CP	0.21000	12/07/11	35,000,000.00	34,998,775.00	34,996,731.00
PSI	NTRD	CPD	88248	BARTON CAPITAL LLC CP	0.65000	12/07/11	30,000,000.00	29,996,750.00	29,997,198.00
PSI	NTRD	CPD	88446	BARTON CAPITAL LLC CP	0.73000	12/07/11	50,000,000.00	49,993,916.67	49,995,330.00
PSI	NTRD	CPD	87985	CRC FUNDING LLC CP	0.26000	12/08/11	13,000,000.00	12,999,342.78	12,998,667.50
PSI	NTRD	CPD	88165	ATLANTIS ONE FUNDING CORP CP	0.20000	12/08/11	50,000,000.00	49,998,055.55	49,994,500.00
PSI	NTRD	CPD	88172	ING US FUNDING LLC CP	0.23000	12/08/11	50,000,000.00	49,997,763.89	49,994,875.00
PSI	NTRD	CPD	88173	ING US FUNDING LLC CP	0.23000	12/08/11	15,000,000.00	14,999,329.17	14,998,462.50
PSI	NTRD	CPD	88193	SHEFFIELD RECEIVABLES CORP CP	0.20000	12/08/11	25,000,000.00	24,999,027.78	24,997,250.00
PSI	NTRD	CPD	88195	ABBEY NATIONAL NA LLC CP	0.27000	12/08/11	50,000,000.00	49,997,375.00	49,994,500.00
PSI	NTRD	CPD	88295	ATLANTIS ONE FUNDING CORP CP	0.20000	12/08/11	26,000,000.00	25,998,988.89	25,997,140.00
PSI	NTRD	CPD	88327	ATLANTIS ONE FUNDING CORP CP	0.20000	12/08/11	50,000,000.00	49,998,055.56	49,994,500.00
PSI	NTRD	CPD	88328	ATLANTIS ONE FUNDING CORP CP	0.20000	12/08/11	16,400,000.00	16,399,362.22	16,398,196.00
PSI	NTRD	CPD	88117	CIESCO LLC CP	0.23000	12/09/11	24,952,000.00	24,950,724.68	24,949,212.86
PSI	NTRD	CPD	88148	ING US FUNDING LLC CP	0.22000	12/09/11	50,000,000.00	49,997,555.56	49,994,415.00
PSI	NTRD	CPD	88055	CRC FUNDING LLC CP	0.26000	12/12/11	20,000,000.00	19,998,411.11	19,997,216.00
PSI	NTRD	CPD	88201	ABBEY NATIONAL NA LLC CP	0.27000	12/12/11	50,000,000.00	49,995,875.00	49,992,500.00
PSI	NTRD	CPD	88207	ATLANTIS ONE FUNDING CORP CP	0.20000	12/12/11	50,000,000.00	49,996,944.44	49,992,500.00
PSI	NTRD	CPD	88294	THAMES ASSET GLOBAL SEC INC CP	0.24000	12/12/11	41,000,000.00	40,996,993.33	40,994,292.80
PSI	NTRD	CPD	88345	BARTON CAPITAL LLC CP	0.83000	12/12/11	30,000,000.00	29,992,391.67	29,995,824.00
PSI	NTRD	CPD	88156	SHEFFIELD RECEIVABLES CORP CP	0.21000	12/13/11	40,000,000.00	39,997,200.00	39,993,600.00
PSI	NTRD	CPD	88189	THAMES ASSET GLOBAL SEC INC CP	0.29000	12/13/11	36,093,000.00	36,089,511.01	36,087,643.80
PSI	NTRD	CPD	88215	THAMES ASSET GLOBAL SEC INC CP	0.28000	12/13/11	25,000,000.00	24,997,666.67	24,996,290.00
PSI	NTRD	CPD	88151	SHEFFIELD RECEIVABLES CORP CP	0.21000	12/14/11	13,546,000.00	13,544,972.76	13,543,697.18
PSI	NTRD	CPD	88208	UBS FINANCE (DELAWARE) LLC CP	0.21000	12/14/11	50,000,000.00	49,996,208.33	49,992,125.00
PSI	NTRD	CPD	88213	DANSKE CORP CP	0.29000	12/14/11	25,000,000.00	24,997,381.95	24,996,062.50
PSI	NTRD	CPD	88234	DEUTSCHE BK FINANCIAL LLC CP	0.33000	12/14/11	50,000,000.00	49,994,041.67	49,992,125.00
PSI	NTRD	CPD	88397	COMMERZBANK US FINANCE INC CP	0.27000	12/14/11	50,000,000.00	49,995,125.00	49,992,125.00
PSI	NTRD	CPD	88454	BARTON CAPITAL LLC CP	0.79000	12/14/11	35,000,000.00	34,990,015.28	34,994,806.00
PSI	NTRD	CPD	88300	REGENCY MARKETS NO. 1 LLC CP	0.24000	12/15/11	25,000,000.00	24,997,666.67	24,995,832.50
PSI	NTRD	CPD	88305	BRYANT PARK FUNDING LLC CP	0.17000	12/15/11	34,736,000.00	34,733,703.57	34,730,209.51
PSI	NTRD	CPD	88206	HSBC FINANCE CORP CP	0.25000	12/16/11	50,000,000.00	49,994,791.67	49,991,205.00
PSI	NTRD	CPD	88214	ABBEY NATIONAL NA LLC CP	0.28000	12/16/11	50,000,000.00	49,994,166.67	49,990,500.00
PSI	NTRD	CPD	88216	ING US FUNDING LLC CP	0.23500	12/16/11	50,000,000.00	49,995,104.17	49,991,205.00
PSI	NTRD	CPD	88222	DEUTSCHE BK FINANCIAL LLC CP	0.36000	12/16/11	50,000,000.00	49,992,500.00	49,991,205.00
PSI	NTRD	CPD	88233	COMMERZBANK US FINANCE INC CP	0.35000	12/16/11	50,000,000.00	49,992,708.33	49,991,205.00
PSI	NTRD	CPD	88262	SHEFFIELD RECEIVABLES CORP CP	0.18000	12/16/11	40,000,000.00	39,997,000.00	39,992,400.00
PSI	NTRD	CPD	88313	REGENCY MARKETS NO. 1 LLC CP	0.23000	12/16/11	50,000,000.00	49,995,208.34	49,991,205.00
PSI	NTRD	CPD	88350	ABBEY NATIONAL NA LLC CP	0.28000	12/16/11	25,000,000.00	24,997,083.34	24,995,250.00
PSI	NTRD	CPD	88116	THAMES ASSET GLOBAL SEC INC CP	0.33000	12/19/11	16,000,000.00	15,997,360.00	15,996,745.60
PSI	NTRD	CPD	88127	THAMES ASSET GLOBAL SEC INC CP	0.33000	12/19/11	14,000,000.00	13,997,690.00	13,997,152.40

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PSI	NTRD	CPD	88133	ATLANTIS ONE FUNDING CORP CP	0.26000	12/19/11	50,000,000.00	49,993,500.00	49,989,000.00
PSI	NTRD	CPD	88145	THAMES ASSET GLOBAL SEC INC CP	0.33000	12/19/11	9,447,000.00	9,445,441.25	9,445,078.48
PSI	NTRD	CPD	88150	THAMES ASSET GLOBAL SEC INC CP	0.32000	12/19/11	17,000,000.00	16,997,280.00	16,996,542.20
PSI	NTRD	CPD	88240	RBS FINANCE NV NA INC CP	0.26000	12/19/11	50,000,000.00	49,993,500.00	49,989,830.00
PSI	NTRD	CPD	88293	ABBEY NATIONAL NA LLC CP	0.28000	12/19/11	50,000,000.00	49,993,000.00	49,989,000.00
PSI	NTRD	CPD	88306	BRYANT PARK FUNDING LLC CP	0.17000	12/19/11	25,005,000.00	25,002,874.58	24,999,913.98
PSI	NTRD	CPD	88315	SHEFFIELD RECEIVABLES CORP CP	0.20000	12/19/11	50,000,000.00	49,995,000.00	49,989,000.00
PSI	NTRD	CPD	88338	THAMES ASSET GLOBAL SEC INC CP	0.25000	12/19/11	50,000,000.00	49,993,750.00	49,989,830.00
PSI	NTRD	CPD	88374	REGENCY MARKETS NO. 1 LLC CP	0.24000	12/19/11	36,000,000.00	35,995,680.00	35,992,677.60
PSI	NTRD	CPD	88406	BRYANT PARK FUNDING LLC CP	0.17000	12/19/11	50,000,000.00	49,995,750.00	49,989,830.00
PSI	NTRD	CPD	88219	RBS FINANCE NV NA INC CP	0.26000	12/20/11	50,000,000.00	49,993,138.89	49,989,375.00
PSI	NTRD	CPD	88221	UBS FINANCE (DELAWARE) LLC CP	0.23000	12/20/11	50,000,000.00	49,993,930.56	49,989,375.00
PSI	NTRD	CPD	88224	ING US FUNDING LLC CP	0.24000	12/20/11	30,000,000.00	29,996,200.00	29,993,625.00
PSI	NTRD	CPD	88225	COMMERZBANK US FINANCE INC CP	0.35000	12/20/11	50,000,000.00	49,990,763.89	49,989,375.00
PSI	NTRD	CPD	88232	RBS FINANCE NV NA INC CP	0.26000	12/20/11	50,000,000.00	49,993,138.89	49,989,375.00
PSI	NTRD	CPD	88236	HSBC FINANCE CORP CP	0.25000	12/20/11	50,000,000.00	49,993,402.78	49,989,375.00
PSI	NTRD	CPD	88242	BRYANT PARK FUNDING LLC CP	0.18000	12/20/11	50,000,000.00	49,995,250.00	49,989,375.00
PSI	NTRD	CPD	88255	ABBEY NATIONAL NA LLC CP	0.28000	12/20/11	50,000,000.00	49,992,611.11	49,988,500.00
PSI	NTRD	CPD	88260	RBS FINANCE NV NA INC CP	0.26000	12/20/11	50,000,000.00	49,993,138.89	49,989,375.00
PSI	NTRD	CPD	88270	DEUTSCHE BK FINANCIAL LLC CP	0.34000	12/20/11	50,000,000.00	49,991,027.78	49,989,375.00
PSI	NTRD	CPD	88271	ATLANTIS ONE FUNDING CORP CP	0.20000	12/20/11	50,000,000.00	49,994,722.22	49,988,500.00
PSI	NTRD	CPD	88275	ING US FUNDING LLC CP	0.25500	12/20/11	50,000,000.00	49,993,270.83	49,989,375.00
PSI	NTRD	CPD	88277	COMMERZBANK US FINANCE INC CP	0.36000	12/20/11	50,000,000.00	49,990,500.00	49,989,375.00
PSI	NTRD	CPD	88278	ABBEY NATIONAL NA LLC CP	0.29000	12/20/11	50,000,000.00	49,992,347.22	49,988,500.00
PSI	NTRD	CPD	88296	BARTON CAPITAL LLC CP	0.70000	12/20/11	25,000,000.00	24,990,763.89	24,994,687.50
PSI	NTRD	CPD	88303	COMMERZBANK US FINANCE INC CP	0.35000	12/20/11	50,000,000.00	49,990,763.89	49,989,375.00
PSI	NTRD	CPD	88312	BARTON CAPITAL LLC CP	0.80000	12/20/11	35,000,000.00	34,985,222.22	34,992,562.50
PSI	NTRD	CPD	88352	REGENCY MARKETS NO. 1 LLC CP	0.24000	12/20/11	50,000,000.00	49,993,666.66	49,989,375.00
PSI	NTRD	CPD	88372	THAMES ASSET GLOBAL SEC INC CP	0.27000	12/20/11	40,858,000.00	40,852,177.73	40,849,317.68
PSI	NTRD	CPD	88383	THAMES ASSET GLOBAL SEC INC CP	0.27000	12/20/11	28,248,000.00	28,243,974.66	28,241,997.30
PSI	NTRD	CPD	88401	THAMES ASSET GLOBAL SEC INC CP	0.26000	12/20/11	21,765,000.00	21,762,013.36	21,760,374.94
PSI	NTRD	CPD	88196	ING US FUNDING LLC CP	0.23000	12/21/11	13,000,000.00	12,998,338.89	12,997,117.90
PSI	NTRD	CPD	88226	UBS FINANCE (DELAWARE) LLC CP	0.23000	12/21/11	50,000,000.00	49,993,611.11	49,988,915.00
PSI	NTRD	CPD	88251	DEUTSCHE BK FINANCIAL LLC CP	0.35000	12/21/11	50,000,000.00	49,990,277.78	49,988,915.00
PSI	NTRD	CPD	88276	RBS FINANCE NV NA INC CP	0.26000	12/21/11	50,000,000.00	49,992,777.78	49,988,915.00
PSI	NTRD	CPD	88333	COMMERZBANK US FINANCE INC CP	0.35000	12/21/11	50,000,000.00	49,990,277.78	49,988,915.00
PSI	NTRD	CPD	88348	ABBEY NATIONAL NA LLC CP	0.29000	12/21/11	50,000,000.00	49,991,944.44	49,988,000.00
PSI	NTRD	CPD	88378	COMMERZBANK US FINANCE INC CP	0.35000	12/21/11	50,000,000.00	49,990,277.78	49,988,915.00
PSI	NTRD	CPD	88393	REGENCY MARKETS NO. 1 LLC CP	0.24000	12/21/11	25,044,000.00	25,040,660.80	25,038,447.75
PSI	NTRD	CPD	88394	REGENCY MARKETS NO. 1 LLC CP	0.24000	12/21/11	25,000,000.00	24,996,666.66	24,994,457.50
PSI	NTRD	CPD	88438	THAMES ASSET GLOBAL SEC INC CP	0.26000	12/21/11	28,963,000.00	28,958,816.45	28,956,578.90
PSI	NTRD	CPD	88136	VARIABLE FUNDING CAP CO LLC CP	0.20000	12/22/11	50,000,000.00	49,994,166.67	49,987,500.00

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PSI	NTRD	CPD	88186	ATLANTIS ONE FUNDING CORP CP	0.25000	12/22/11	25,000,000.00	24,996,354.17	24,993,750.00
PSI	NTRD	CPD	88247	ATLANTIS ONE FUNDING CORP CP	0.22000	12/22/11	35,000,000.00	34,995,508.33	34,991,250.00
PSI	NTRD	CPD	88252	DANSKE CORP CP	0.30000	12/22/11	25,000,000.00	24,995,625.00	24,994,227.50
PSI	NTRD	CPD	88329	RBS FINANCE NV NA INC CP	0.26000	12/22/11	50,000,000.00	49,992,416.67	49,988,455.00
PSI	NTRD	CPD	88349	DEUTSCHE BK FINANCIAL LLC CP	0.31000	12/22/11	50,000,000.00	49,990,958.33	49,988,455.00
PSI	NTRD	CPD	88356	BRYANT PARK FUNDING LLC CP	0.17000	12/22/11	50,000,000.00	49,995,041.67	49,988,455.00
PSI	NTRD	CPD	88257	UBS FINANCE (DELAWARE) LLC CP	0.22500	12/23/11	50,000,000.00	49,993,125.00	49,988,000.00
PSI	NTRD	CPD	88265	ING US FUNDING LLC CP	0.24000	12/23/11	40,000,000.00	39,994,133.34	39,990,400.00
PSI	NTRD	CPD	88314	RBS FINANCE NV NA INC CP	0.26000	12/23/11	50,000,000.00	49,992,055.56	49,988,000.00
PSI	NTRD	CPD	88355	COMMERZBANK US FINANCE INC CP	0.36000	12/23/11	50,000,000.00	49,989,000.00	49,988,000.00
PSI	NTRD	CPD	88395	REGENCY MARKETS NO. 1 LLC CP	0.24000	12/23/11	50,000,000.00	49,992,666.67	49,988,000.00
PSI	NTRD	CPD	88396	REGENCY MARKETS NO. 1 LLC CP	0.24000	12/23/11	6,639,000.00	6,638,026.28	6,637,406.64
PSI	NTRD	CPD	88267	HSBC FINANCE CORP CP	0.25000	12/27/11	25,000,000.00	24,995,486.11	24,993,082.50
PSI	NTRD	CPD	88346	COMMERZBANK US FINANCE INC CP	0.35000	12/27/11	50,000,000.00	49,987,361.11	49,986,165.00
PSI	NTRD	CPD	88357	DEUTSCHE BK FINANCIAL LLC CP	0.35000	12/27/11	50,000,000.00	49,987,361.11	49,985,705.00
PSI	NTRD	CPD	88371	ATLANTIS ONE FUNDING CORP CP	0.22000	12/27/11	50,000,000.00	49,992,055.56	49,985,000.00
PSI	NTRD	CPD	88391	DEUTSCHE BK FINANCIAL LLC CP	0.35000	12/27/11	50,000,000.00	49,987,361.11	49,986,165.00
PSI	NTRD	CPD	88237	DANSKE CORP CP	0.35000	12/28/11	25,000,000.00	24,993,437.50	24,992,852.50
PSI	NTRD	CPD	88417	REGENCY MARKETS NO. 1 LLC CP	0.24000	12/28/11	17,000,000.00	16,996,940.00	16,995,139.70
PSI	NTRD	CPD	88432	REGENCY MARKETS NO. 1 LLC CP	0.24000	12/28/11	33,000,000.00	32,994,060.00	32,990,565.30
PSI	NTRD	CPD	88443	REGENCY MARKETS NO. 1 LLC CP	0.24000	12/28/11	50,000,000.00	49,991,000.00	49,985,705.00
PSI	NTRD	CPD	88459	REGENCY MARKETS NO. 1 LLC CP	0.25000	12/28/11	39,049,000.00	39,041,678.31	39,037,835.89
PSI	NTRD	CPD	88301	DANSKE CORP CP	0.31000	12/29/11	25,000,000.00	24,993,972.22	24,992,625.00
PSI	NTRD	CPD	88390	DANSKE CORP CP	0.31000	12/29/11	35,000,000.00	34,991,561.11	34,989,675.00
PSI	NTRD	CPD	88420	COMMERZBANK US FINANCE INC CP	0.36000	12/29/11	50,000,000.00	49,986,000.00	49,985,250.00
PSI	NTRD	CPD	88373	ING US FUNDING LLC CP	0.24500	12/30/11	50,000,000.00	49,990,131.94	49,984,615.00
PSI	NTRD	CPD	88421	ABBAY NATIONAL NA LLC CP	0.32000	12/30/11	50,000,000.00	49,987,111.11	49,983,340.00
PSI	NTRD	CPD	88431	DEUTSCHE BK FINANCIAL LLC CP	0.27000	12/30/11	50,000,000.00	49,989,125.00	49,984,615.00
PSI	NTRD	CPD	88223	DANSKE CORP CP	0.34000	01/03/12	25,000,000.00	24,992,208.33	24,991,330.00
PSI	NTRD	CPD	88253	THAMES ASSET GLOBAL SEC INC CP	0.38000	01/03/12	25,000,000.00	24,991,291.67	24,991,330.00
PSI	NTRD	CPD	88425	ATLANTIS ONE FUNDING CORP CP	0.31000	01/03/12	50,000,000.00	49,985,791.67	49,981,305.00
PSI	NTRD	CPD	88428	BRYANT PARK FUNDING LLC CP	0.17000	01/03/12	36,444,000.00	36,438,320.81	36,431,361.22
PSI	NTRD	CPD	88445	RBS FINANCE NV NA INC CP	0.26000	01/03/12	50,000,000.00	49,988,083.33	50,000,000.00
PSI	NTRD	CPD	88451	ATLANTIS ONE FUNDING CORP CP	0.30000	01/03/12	50,000,000.00	49,986,250.00	49,981,305.00
PSI	NTRD	CPD	88452	ABBAY NATIONAL NA LLC CP	0.32000	01/03/12	50,000,000.00	49,985,333.33	49,981,305.00
PSI	NTRD	CPD	88211	JUPITER SEC CO LLC CP	0.16000	01/04/12	25,000,000.00	24,996,222.22	24,987,118.00
PSI	NTRD	CPD	88366	REGENCY MARKETS NO. 1 LLC CP	0.33000	01/04/12	50,000,000.00	49,984,416.67	49,981,985.00
PSI	NTRD	CPD	88367	REGENCY MARKETS NO. 1 LLC CP	0.33000	01/04/12	20,000,000.00	19,993,766.67	19,992,794.00
PSI	NTRD	CPD	88426	BRYANT PARK FUNDING LLC CP	0.18000	01/04/12	50,000,000.00	49,991,500.00	49,981,985.00
PSI	NTRD	CPD	88058	SHEFFIELD RECEIVABLES CORP CP	0.34000	01/05/12	15,072,000.00	15,067,017.87	15,065,941.06
PSI	NTRD	CPD	88218	SHEFFIELD RECEIVABLES CORP CP	0.32000	01/05/12	25,000,000.00	24,992,222.22	24,989,950.00
PSI	NTRD	CPD	88235	SHEFFIELD RECEIVABLES CORP CP	0.32000	01/05/12	50,000,000.00	49,984,444.44	49,979,900.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	88263	THAMES ASSET GLOBAL SEC INC CP	0.38000	01/05/12	50,000,000.00	49,981,527.78	49,981,300.00
PSI	NTRD	CPD	88456	COMMERZBANK US FINANCE INC CP	0.36000	01/05/12	50,000,000.00	49,982,500.00	49,982,145.00
PSI	NTRD	CPD	88087	THAMES ASSET GLOBAL SEC INC CP	0.40000	01/06/12	25,000,000.00	24,990,000.00	24,990,300.00
PSI	NTRD	CPD	88183	THAMES ASSET GLOBAL SEC INC CP	0.39000	01/06/12	30,000,000.00	29,988,300.00	29,988,360.00
PSI	NTRD	CPD	88227	THAMES ASSET GLOBAL SEC INC CP	0.39000	01/06/12	50,000,000.00	49,980,500.00	49,980,600.00
PSI	NTRD	CPD	88308	THAMES ASSET GLOBAL SEC INC CP	0.38000	01/06/12	23,000,000.00	22,991,260.00	22,991,076.00
PSI	NTRD	CPD	88400	THAMES ASSET GLOBAL SEC INC CP	0.40000	01/06/12	17,290,000.00	17,283,084.00	17,283,291.48
PSI	NTRD	CPD	88439	CIESCO LLC CP	0.22000	01/06/12	32,500,000.00	32,492,850.00	32,487,390.00
PSI	NTRD	CPD	88447	THAMES ASSET GLOBAL SEC INC CP	0.40000	01/06/12	30,000,000.00	29,988,000.00	29,988,360.00
PSI	NTRD	CPD	88162	CAFCO LLC CP	0.29000	01/09/12	25,000,000.00	24,992,145.83	24,989,220.00
PSI	NTRD	CPD	88194	CAFCO LLC CP	0.29000	01/09/12	35,000,000.00	34,989,004.17	34,984,908.00
PSI	NTRD	CPD	88212	CAFCO LLC CP	0.30000	01/10/12	25,000,000.00	24,991,666.67	24,988,850.00
PSI	NTRD	CPD	88238	CAFCO LLC CP	0.30000	01/10/12	25,000,000.00	24,991,666.67	24,988,850.00
PSI	NTRD	CPD	88343	CRC FUNDING LLC CP	0.24000	01/10/12	30,000,000.00	29,992,000.00	29,986,620.00
PSI	NTRD	CPD	88404	HSBC FINANCE CORP CP	0.25000	01/10/12	50,000,000.00	49,986,111.11	49,977,700.00
PSI	NTRD	CPD	88272	CAFCO LLC CP	0.23000	01/11/12	50,000,000.00	49,986,902.77	49,976,950.00
PSI	NTRD	CPD	88297	CAFCO LLC CP	0.23000	01/11/12	25,000,000.00	24,993,451.39	24,988,475.00
PSI	NTRD	CPD	88344	CAFCO LLC CP	0.24000	01/11/12	25,000,000.00	24,993,166.67	24,988,475.00
PSI	NTRD	CPD	88144	SHEFFIELD RECEIVABLES CORP CP	0.36000	01/12/12	22,750,000.00	22,740,445.00	22,738,465.75
PSI	NTRD	CPD	88304	THAMES ASSET GLOBAL SEC INC CP	0.40000	01/12/12	25,000,000.00	24,988,333.33	24,988,092.50
PSI	NTRD	CPD	88330	THAMES ASSET GLOBAL SEC INC CP	0.40000	01/12/12	25,000,000.00	24,988,333.33	24,988,092.50
PSI	NTRD	CPD	88429	HSBC FINANCE CORP CP	0.25000	01/13/12	50,000,000.00	49,985,069.45	49,975,410.00
PSI	NTRD	CPD	88444	SHEFFIELD RECEIVABLES CORP CP	0.30000	01/13/12	40,000,000.00	39,985,666.67	39,979,088.00
PSI	NTRD	CPD	88449	CAFCO LLC CP	0.26000	01/13/12	50,000,000.00	49,984,472.22	49,976,185.00
PSI	NTRD	CPD	88209	CRC FUNDING LLC CP	0.33000	01/17/12	25,000,000.00	24,989,229.17	24,986,100.00
PSI	NTRD	CPD	88455	HSBC FINANCE CORP CP	0.25000	01/18/12	50,000,000.00	49,983,333.33	49,973,000.00
PSI	NTRD	CPD	88310	SHEFFIELD RECEIVABLES CORP CP	0.31000	01/20/12	25,000,000.00	24,989,236.11	24,984,022.50
PSI	NTRD	CPD	88317	CAFCO LLC CP	0.31000	01/23/12	15,015,000.00	15,008,147.32	15,005,105.12
PSI	NTRD	CPD	88358	SHEFFIELD RECEIVABLES CORP CP	0.32000	01/23/12	11,878,000.00	11,872,404.14	11,869,780.42
PSI	NTRD	CPD	88427	SHEFFIELD RECEIVABLES CORP CP	0.32000	01/23/12	38,122,000.00	38,104,040.31	38,095,619.58
PSI	NTRD	CPD	88337	SHEFFIELD RECEIVABLES CORP CP	0.31000	01/24/12	17,712,000.00	17,703,763.92	17,699,422.71
PSI	NTRD	CPD	88392	JUPITER SEC CO LLC CP	0.19000	01/24/12	25,000,000.00	24,992,875.00	24,975,937.50
PSI	NTRD	CPD	88433	CIESCO LLC CP	0.29000	01/24/12	40,000,000.00	39,982,600.00	39,972,920.00
PSI	NTRD	CPD	88316	SHEFFIELD RECEIVABLES CORP CP	0.31000	01/25/12	25,000,000.00	24,988,159.73	24,981,792.50
PSI	NTRD	CPD	88408	SHEFFIELD RECEIVABLES CORP CP	0.32000	01/25/12	15,266,000.00	15,258,536.62	15,254,881.77
PSI	NTRD	CPD	88419	CIESCO LLC CP	0.29000	01/25/12	25,000,000.00	24,988,923.61	24,982,620.00
PSI	NTRD	CPD	88442	CRC FUNDING LLC CP	0.29000	01/25/12	30,000,000.00	29,986,708.33	29,979,144.00
PSI	NTRD	CPD	88402	CRC FUNDING LLC CP	0.28000	01/26/12	38,000,000.00	37,983,448.88	37,972,887.00
PSI	NTRD	CPD	88335	CIESCO LLC CP	0.31000	01/27/12	25,000,000.00	24,987,729.17	24,981,695.00
PSI	NTRD	CPD	88434	SHEFFIELD RECEIVABLES CORP CP	0.35000	01/27/12	20,000,000.00	19,988,916.66	19,984,692.00
PSI	NTRD	CPD	88336	CIESCO LLC CP	0.31000	01/30/12	25,000,000.00	24,987,083.33	24,980,310.00
<b>CPD Total</b>							<b>7,621,658,000.00</b>	<b>7,620,398,918.88</b>	<b>7,619,823,918.73</b>

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FCDN	86558	FFCB D/N	0.25500	03/08/12	50,000,000.00	49,965,291.67	49,997,500.00
PSI	NTRD	FCDN	86559	FFCB D/N	0.25500	03/08/12	50,000,000.00	49,965,291.67	49,997,500.00
PSI	NTRD	FCDN	86560	FFCB D/N	0.25500	03/08/12	15,000,000.00	14,989,587.50	14,999,250.00
PSI	NTRD	FCDN	86554	FFCB D/N	0.27000	03/23/12	50,000,000.00	49,957,625.00	49,997,000.00
PSI	NTRD	FCDN	86589	FFCB D/N	0.27000	04/05/12	30,000,000.00	29,971,650.00	29,996,700.00
		<b>FCDN Total</b>					<b>195,000,000.00</b>	<b>194,849,445.84</b>	<b>194,987,950.00</b>
PSI	NTRD	FFCB	86411	FFCB	0.28000	03/16/12	50,000,000.00	50,000,742.30	50,023,435.00
PSI	NTRD	FFCB	86550	FFCB	0.28000	03/16/12	50,000,000.00	49,998,002.90	50,023,435.00
PSI	NTRD	FFCB	86551	FFCB	0.28000	03/16/12	50,000,000.00	49,998,002.90	50,023,435.00
PSI	NTRD	FFCB	80137	FFCB	2.25000	04/24/12	15,000,000.00	14,999,962.31	15,124,950.00
PSI	NTRD	FFCB	80207	FFCB	2.25000	04/24/12	25,000,000.00	24,999,842.25	25,208,250.00
PSI	NTRD	FFCB	88280	FFCB	0.19000	12/10/12	50,000,000.00	49,995,934.31	49,956,500.00
PSI	NTRD	FFCB	88281	FFCB	0.19000	12/10/12	50,000,000.00	49,995,934.31	49,956,500.00
PSI	NTRD	FFCB	80346	FFCB	2.60000	03/04/13	35,335,000.00	35,376,785.85	36,349,821.20
PSI	NTRD	FFCB	79979	FFCB	3.70000	05/15/13	25,000,000.00	25,358,577.59	26,217,500.00
PSI	NTRD	FFCB	80352	FFCB	3.70000	05/15/13	6,000,000.00	6,094,547.50	6,292,200.00
PSI	NTRD	FFCB	80427	FFCB	3.70000	05/15/13	16,250,000.00	16,536,153.43	17,041,375.00
PSI	NTRD	FFCB	80349	FFCB	3.87500	10/07/13	25,000,000.00	25,597,419.08	26,596,500.00
PSI	NTRD	FFCB	80387	FFCB	3.87500	10/07/13	10,000,000.00	10,232,003.96	10,638,600.00
PSI	NTRD	FFCB	80464	FFCB	3.87500	10/07/13	34,000,000.00	34,871,156.47	36,171,240.00
PSI	NTRD	FFCB	80501	FFCB	3.87500	10/07/13	25,000,000.00	25,566,654.33	26,596,500.00
PSI	NTRD	FFCB	80616	FFCB	3.87500	10/07/13	50,000,000.00	51,223,287.29	53,193,000.00
PSI	NTRD	FFCB	80619	FFCB	3.87500	10/07/13	25,000,000.00	25,643,130.28	26,596,500.00
PSI	NTRD	FFCB	80624	FFCB	3.87500	10/07/13	40,710,000.00	41,705,936.41	43,309,740.60
PSI	NTRD	FFCB	80648	FFCB	3.87500	10/07/13	12,133,000.00	12,423,291.12	12,907,813.38
PSI	NTRD	FFCB	80649	FFCB	3.87500	10/07/13	24,720,000.00	25,311,547.17	26,298,619.20
PSI	NTRD	FFCB	80651	FFCB	3.87500	10/07/13	8,981,000.00	9,184,575.43	9,554,526.66
PSI	NTRD	FFCB	88289	FFCB	0.40000	11/08/13	37,225,000.00	37,225,000.00	37,210,110.00
PSI	NTRD	FFCB	88288	FFCB (CALLABLE)	0.50000	11/21/13	45,750,000.00	45,750,000.00	45,776,077.50
PSI	NTRD	FFCB	88284	FFCB (CALLABLE)	0.55000	02/03/14	25,000,000.00	24,991,433.19	25,011,000.00
PSI	NTRD	FFCB	88286	FFCB (CALLABLE)	0.55000	02/03/14	50,000,000.00	49,975,493.22	50,022,000.00
PSI	NTRD	FFCB	88287	FFCB (CALLABLE)	0.55000	02/03/14	10,700,000.00	10,696,853.33	10,704,708.00
PSI	NTRD	FFCB	88285	FFCB (CALLABLE)	0.62000	05/01/14	25,000,000.00	24,995,089.09	25,011,250.00
PSI	NTRD	FFCB	82494	FFCB (CALLABLE)	2.82000	12/22/14	25,000,000.00	25,000,000.00	25,029,500.00
PSI	NTRD	FFCB	84356	FFCB (CALLABLE)	2.00000	07/27/15	40,000,000.00	39,992,694.41	40,445,600.00
PSI	NTRD	FFCB	85430	FFCB (CALLABLE)	2.00000	12/07/15	25,000,000.00	25,000,000.00	25,007,250.00
PSI	NTRD	FFCB	85557	FFCB (CALLABLE)	2.48000	12/15/15	25,000,000.00	24,979,805.59	25,020,000.00
PSI	NTRD	FFCB	87652	FFCB (CALLABLE)	1.37000	02/25/16	21,445,000.00	21,407,707.01	21,447,787.85
PSI	NTRD	FFCB	86749	FFCB (CALLABLE)	2.44000	04/27/16	14,125,000.00	14,125,000.00	14,255,938.75
PSI	NTRD	FFCB	86751	FFCB (CALLABLE)	2.44000	04/27/16	5,895,000.00	5,895,000.00	5,949,646.65
PSI	NTRD	FFCB	88398	FFCB (CALLABLE)	1.43000	05/23/16	16,900,000.00	16,883,182.29	16,863,665.00

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PSI	NTRD	FFCB	88399	FFCB (CALLABLE)	1.43000	05/23/16	12,500,000.00	12,487,560.86	12,473,125.00
PSI	NTRD	FFCB	87773	FFCB (CALLABLE)	1.45000	06/14/16	50,000,000.00	50,000,000.00	49,936,000.00
PSI	NTRD	FFCB	87538	FFCB (CALLABLE)	1.50000	08/22/16	25,000,000.00	25,000,000.00	25,069,500.00
PSI	NTRD	FFCB	87540	FFCB (CALLABLE)	1.50000	08/22/16	41,165,000.00	41,165,000.00	41,279,438.70
PSI	NTRD	FFCB	87577	FFCB (CALLABLE)	1.50000	08/22/16	29,035,000.00	29,035,000.00	29,115,717.30
PSI	NTRD	FFCB	87650	FFCB (CALLABLE)	1.50000	09/06/16	25,000,000.00	25,000,000.00	25,137,000.00
PSI	NTRD	FFCB	87732	FFCB (CALLABLE)	1.47000	09/12/16	29,250,000.00	29,250,000.00	29,239,762.50
PSI	NTRD	FFCB	87733	FFCB (CALLABLE)	1.47000	09/12/16	25,000,000.00	25,000,000.00	24,991,250.00
PSI	NTRD	FFCB	87890	FFCB (CALLABLE)	1.37500	09/26/16	25,000,000.00	25,000,000.00	24,982,000.00
PSI	NTRD	FFCB	87891	FFCB (CALLABLE)	1.39000	09/29/16	25,000,000.00	25,000,000.00	24,863,000.00
PSI	NTRD	FFCB	87968	FFCB (CALLABLE)	1.48000	10/03/16	25,000,000.00	24,981,855.50	25,052,500.00
PSI	NTRD	FFCB	88014	FFCB (CALLABLE)	1.40000	10/12/16	25,000,000.00	24,987,842.09	24,975,500.00
PSI	NTRD	FFCB	88042	FFCB (CALLABLE)	1.40000	10/12/16	17,140,000.00	17,106,658.15	17,123,202.80
PSI	NTRD	FFCB	88202	FFCB (CALLABLE)	1.62000	11/07/16	35,000,000.00	35,000,000.00	35,053,550.00
PSI	NTRD	FFCB	88243	FFCB (CALLABLE)	1.47000	11/14/16	25,000,000.00	25,000,000.00	24,930,750.00
PSI	NTRD	FFCB	88320	FFCB (CALLABLE)	1.50000	11/23/16	37,000,000.00	37,000,000.00	36,923,040.00
PSI	NTRD	FFCB	88321	FFCB (CALLABLE)	1.50000	11/23/16	25,000,000.00	25,000,000.00	24,948,000.00
PSI	NTRD	FFCB	88322	FFCB (CALLABLE)	1.50000	11/23/16	25,000,000.00	25,000,000.00	24,948,000.00
PSI	NTRD	FFCB	88384	FFCB (CALLABLE)	1.51000	11/28/16	50,000,000.00	49,970,049.26	49,764,500.00
PSI	NTRD	FFCB	87947	FFCB (CALLABLE)	1.60000	01/06/17	25,000,000.00	25,000,000.00	25,027,750.00
PSI	NTRD	FFCB	88002	FFCB (CALLABLE)	1.60000	01/06/17	13,665,000.00	13,658,366.89	13,680,168.15
PSI	NTRD	FFCB	87578	FFCB (CALLABLE)	1.84000	02/22/17	25,000,000.00	25,000,000.00	25,003,250.00
PSI	NTRD	FFCB	87579	FFCB (CALLABLE)	1.84000	02/22/17	25,000,000.00	25,000,000.00	25,003,250.00
PSI	NTRD	FFCB	87625	FFCB (CALLABLE)	1.84000	02/22/17	10,000,000.00	9,997,624.38	10,001,300.00
PSI	NTRD	FFCB	87688	FFCB (CALLABLE)	1.83000	03/01/17	13,000,000.00	13,000,000.00	13,001,690.00
<b>FFCB Total</b>							<b>1,657,924,000.00</b>	<b>1,664,672,702.45</b>	<b>1,678,358,219.24</b>
PSI	NTRD	FHLB	84122	FHLB	0.80000	12/01/11	37,590,000.00	37,590,000.00	37,590,000.00
PSI	NTRD	FHLB	85600	FHLB	0.30000	12/01/11	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	FHLB	79382	FHLB	3.50000	12/09/11	16,000,000.00	16,000,164.04	16,012,000.00
PSI	NTRD	FHLB	79383	FHLB	3.50000	12/09/11	16,000,000.00	16,000,162.89	16,012,000.00
PSI	NTRD	FHLB	79525	FHLB	3.50000	12/09/11	6,105,000.00	6,106,150.56	6,109,578.75
PSI	NTRD	FHLB	79531	FHLB	3.50000	12/09/11	10,000,000.00	10,001,778.10	10,007,500.00
PSI	NTRD	FHLB	79555	FHLB	3.50000	12/09/11	22,950,000.00	22,953,837.99	22,967,212.50
PSI	NTRD	FHLB	79880	FHLB	3.50000	12/09/11	20,750,000.00	20,756,555.19	20,765,562.50
PSI	NTRD	FHLB	79657	FHLB	2.31000	12/29/11	25,000,000.00	24,999,360.73	25,042,500.00
PSI	NTRD	FHLB	79656	FHLB	2.31000	12/30/11	25,000,000.00	25,000,000.00	25,044,000.00
PSI	NTRD	FHLB	79705	FHLB	1.85000	01/06/12	25,000,000.00	25,000,000.00	25,042,000.00
PSI	NTRD	FHLB	79711	FHLB	2.00000	01/06/12	25,000,000.00	24,999,991.74	25,045,750.00
PSI	NTRD	FHLB	79934	FHLB	2.15000	01/30/12	20,000,000.00	20,000,000.00	20,053,124.00
PSI	NTRD	FHLB	86547	FHLB	0.25000	02/22/12	50,000,000.00	49,996,030.43	50,014,500.00
PSI	NTRD	FHLB	86548	FHLB	0.25000	02/22/12	32,540,000.00	32,537,416.61	32,549,436.60



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PSI	NTRD	FHLB	86394	FHLB	0.25000	03/07/12	50,000,000.00	49,996,748.14	50,017,500.00
PSI	NTRD	FHLB	76488	FHLB	5.00000	03/09/12	9,385,000.00	9,429,889.11	9,509,644.06
PSI	NTRD	FHLB	86561	FHLB	0.30000	04/04/12	50,000,000.00	49,999,173.55	50,030,500.00
PSI	NTRD	FHLB	86564	FHLB	0.25000	04/04/12	25,000,000.00	24,994,490.36	25,011,000.00
PSI	NTRD	FHLB	86584	FHLB	0.30000	04/04/12	45,000,000.00	45,000,821.28	45,027,450.00
PSI	NTRD	FHLB	80000	FHLB	3.62500	06/08/12	29,365,000.00	29,551,375.01	29,892,395.40
PSI	NTRD	FHLB	80001	FHLB	3.62500	06/08/12	24,250,000.00	24,389,132.14	24,685,530.00
PSI	NTRD	FHLB	80065	FHLB	2.45000	08/13/12	25,000,000.00	25,000,000.00	25,385,250.00
PSI	NTRD	FHLB	80157	FHLB	2.50000	02/19/13	17,055,000.00	17,060,754.60	17,508,151.35
PSI	NTRD	FHLB	80078	FHLB	3.87500	03/08/13	11,000,000.00	11,174,671.29	11,495,110.00
PSI	NTRD	FHLB	80160	FHLB	4.37000	04/24/13	25,000,000.00	25,601,359.59	26,366,250.00
PSI	NTRD	FHLB	80447	FHLB	4.37000	04/24/13	25,000,000.00	25,665,374.49	26,366,250.00
PSI	NTRD	FHLB	80456	FHLB	4.37000	04/24/13	18,945,000.00	19,438,724.34	19,980,344.25
PSI	NTRD	FHLB	80584	FHLB	4.37000	04/24/13	45,555,000.00	46,837,237.08	48,044,580.75
PSI	NTRD	FHLB	88290	FHLB (CALLABLE)	0.35000	05/28/13	50,000,000.00	50,000,000.00	49,991,500.00
PSI	NTRD	FHLB	77217	FHLB	3.62500	05/29/13	50,000,000.00	49,963,948.85	52,431,500.00
PSI	NTRD	FHLB	80105	FHLB	5.25000	09/13/13	28,750,000.00	30,024,030.29	31,202,734.38
PSI	NTRD	FHLB	80455	FHLB	3.62500	10/18/13	25,000,000.00	25,485,641.50	26,485,000.00
PSI	NTRD	FHLB	80007	FHLB	4.87500	12/13/13	24,715,000.00	25,586,425.10	26,905,490.45
PSI	NTRD	FHLB	80034	FHLB	4.87500	12/13/13	4,000,000.00	4,141,048.33	4,354,520.00
PSI	NTRD	FHLB	84117	FHLB	2.37500	03/14/14	39,775,000.00	40,392,313.27	41,450,720.75
PSI	NTRD	FHLB	84140	FHLB	2.37500	03/14/14	13,000,000.00	13,210,758.88	13,547,690.00
PSI	NTRD	FHLB	84160	FHLB	2.50000	06/13/14	50,000,000.00	50,994,134.95	52,413,500.00
PSI	NTRD	FHLB	81349	FHLB (CALLABLE)	3.20000	08/14/14	28,795,000.00	28,883,561.66	29,277,316.25
PSI	NTRD	FHLB	84139	FHLB	3.25000	09/12/14	43,530,000.00	45,092,457.95	46,665,030.60
PSI	NTRD	FHLB	84142	FHLB	2.75000	03/13/15	50,000,000.00	51,167,666.47	53,221,500.00
PSI	NTRD	FHLB	84143	FHLB	2.75000	03/13/15	9,160,000.00	9,373,916.50	9,750,178.80
PSI	NTRD	FHLB	86659	FHLB (CALLABLE)	2.00000	04/27/15	13,320,000.00	13,320,000.00	13,406,979.60
PSI	NTRD	FHLB	84123	FHLB	2.87500	06/12/15	19,045,000.00	19,472,474.95	20,395,480.95
PSI	NTRD	FHLB	85188	FHLB	1.63000	08/20/15	50,000,000.00	50,634,405.48	51,428,000.00
PSI	NTRD	FHLB	85186	FHLB	1.75000	09/11/15	25,000,000.00	25,401,235.19	25,757,000.00
PSI	NTRD	FHLB	87655	FHLB (CALLABLE)	1.48000	03/21/16	22,750,000.00	22,717,349.67	22,694,262.50
PSI	NTRD	FHLB	86646	FHLB (CALLABLE)	2.70000	04/18/16	28,285,000.00	28,285,000.00	28,554,838.90
PSI	NTRD	FHLB	87580	FHLB (CALLABLE)	1.50000	06/09/16	25,000,000.00	25,000,000.00	24,856,250.00
PSI	NTRD	FHLB	87590	FHLB (CALLABLE)	1.50000	06/09/16	13,815,000.00	13,815,000.00	13,735,563.75
PSI	NTRD	FHLB	87735	FHLB (CALLABLE)	1.50000	06/30/16	25,000,000.00	25,000,000.00	25,023,250.00
PSI	NTRD	FHLB	87736	FHLB (CALLABLE)	1.50000	06/30/16	25,000,000.00	25,000,000.00	25,023,250.00
PSI	NTRD	FHLB	87215	FHLB (CALLABLE)	2.25000	07/20/16	25,000,000.00	24,993,050.08	25,062,000.00
PSI	NTRD	FHLB	87514	FHLB (CALLABLE)	1.50000	08/22/16	25,000,000.00	25,000,000.00	24,969,000.00
PSI	NTRD	FHLB	87591	FHLB (CALLABLE)	1.50000	08/24/16	25,000,000.00	25,000,000.00	24,982,000.00
PSI	NTRD	FHLB	87602	FHLB (CALLABLE)	1.50000	08/24/16	25,000,000.00	25,000,000.00	24,982,000.00
PSI	NTRD	FHLB	87512	FHLB (CALLABLE)	1.55000	09/02/16	25,000,000.00	25,000,000.00	24,899,500.00



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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLB	87513	FHLB (CALLABLE)	1.55000	09/02/16	24,750,000.00	24,750,000.00	24,650,505.00
PSI	NTRD	FHLB	87543	FHLB (CALLABLE)	1.60000	09/07/16	25,000,000.00	25,000,000.00	24,953,125.00
PSI	NTRD	FHLB	87565	FHLB (CALLABLE)	1.60000	09/07/16	40,000,000.00	39,980,909.59	39,925,000.00
PSI	NTRD	FHLB	87632	FHLB (CALLABLE)	1.51000	09/16/16	33,425,000.00	33,396,168.88	33,372,188.50
PSI	NTRD	FHLB	87674	FHLB (CALLABLE)	1.51000	09/16/16	11,385,000.00	11,371,360.75	11,367,011.70
PSI	NTRD	FHLB	87734	FHLB (CALLABLE)	1.57000	09/23/16	16,925,000.00	16,925,000.00	16,937,524.50
PSI	NTRD	FHLB	87745	FHLB (CALLABLE)	1.52000	09/28/16	17,775,000.00	17,775,000.00	17,773,933.50
PSI	NTRD	FHLB	87746	FHLB (CALLABLE)	1.65000	09/28/16	50,000,000.00	50,000,000.00	49,857,000.00
PSI	NTRD	FHLB	87747	FHLB (CALLABLE)	1.52000	09/28/16	25,000,000.00	25,000,000.00	24,998,500.00
PSI	NTRD	FHLB	87781	FHLB (CALLABLE)	1.50000	10/04/16	25,000,000.00	25,000,000.00	24,975,750.00
PSI	NTRD	FHLB	87782	FHLB (CALLABLE)	1.50000	10/04/16	25,000,000.00	25,000,000.00	24,975,750.00
PSI	NTRD	FHLB	87872	FHLB (CALLABLE)	1.50000	10/04/16	23,445,000.00	23,445,000.00	23,422,258.35
PSI	NTRD	FHLB	87873	FHLB (CALLABLE)	1.50000	10/06/16	25,000,000.00	25,000,000.00	25,031,000.00
PSI	NTRD	FHLB	88003	FHLB (CALLABLE)	1.50000	10/25/16	25,000,000.00	24,993,876.57	25,045,750.00
PSI	NTRD	FHLB	88382	FHLB (CALLABLE)	1.50000	10/25/16	32,000,000.00	32,000,000.00	32,058,560.00
PSI	NTRD	FHLB	88244	FHLB (CALLABLE)	1.55000	11/28/16	25,000,000.00	25,000,000.00	24,912,250.00
PSI	NTRD	FHLB	88318	FHLB (CALLABLE)	1.53000	11/28/16	20,000,000.00	19,990,016.42	20,036,200.00
PSI	NTRD	FHLB	88340	FHLB (CALLABLE)	1.55000	11/28/16	10,000,000.00	9,990,016.42	9,964,900.00
PSI	NTRD	FHLB	87758	FHLB (CALLABLE)	1.70000	12/23/16	33,490,000.00	33,493,349.00	33,493,349.00
PSI	NTRD	FHLB	87672	FHLB (CALLABLE)	1.85000	03/21/17	22,150,000.00	22,133,974.89	22,165,948.00
<b>FHLB Total</b>							<b>2,081,775,000.00</b>	<b>2,094,276,941.90</b>	<b>2,114,957,680.64</b>
PSI	NTRD	FHLD	85636	FHLB D/N	0.33000	12/13/11	50,000,000.00	49,994,500.00	49,999,500.00
PSI	NTRD	FHLD	85637	FHLB D/N	0.33000	12/13/11	7,000,000.00	6,999,230.00	6,999,930.00
PSI	NTRD	FHLD	85634	FHLB D/N	0.33000	12/14/11	50,000,000.00	49,994,041.67	49,999,500.00
PSI	NTRD	FHLD	85635	FHLB D/N	0.33000	12/14/11	50,000,000.00	49,994,041.67	49,999,500.00
<b>FHLD Total</b>							<b>157,000,000.00</b>	<b>156,981,813.34</b>	<b>156,998,430.00</b>
PSI	NTRD	FHLM	85751	FHLMC	1.12500	12/15/11	50,000,000.00	50,014,713.88	50,020,000.00
PSI	NTRD	FHLM	85752	FHLMC	1.12500	12/15/11	27,323,000.00	27,331,040.55	27,333,929.20
PSI	NTRD	FHLM	86412	FHLMC	2.12500	03/23/12	50,000,000.00	50,283,881.46	50,313,000.00
PSI	NTRD	FHLM	86424	FHLMC	2.12500	03/23/12	50,000,000.00	50,280,326.92	50,313,000.00
PSI	NTRD	FHLM	86425	FHLMC	2.12500	03/23/12	50,000,000.00	50,280,326.92	50,313,000.00
PSI	NTRD	FHLM	86449	FHLMC	2.12500	03/23/12	50,000,000.00	50,278,743.77	50,313,000.00
PSI	NTRD	FHLM	86450	FHLMC	2.12500	03/23/12	50,000,000.00	50,278,743.77	50,313,000.00
PSI	NTRD	FHLM	86494	FHLMC	2.12500	03/23/12	25,000,000.00	25,137,404.20	25,156,500.00
PSI	NTRD	FHLM	86682	FHLMC	1.75000	06/15/12	50,000,000.00	50,379,697.89	50,429,685.00
PSI	NTRD	FHLM	86683	FHLMC	1.75000	06/15/12	35,000,000.00	35,265,788.52	35,300,779.50
PSI	NTRD	FHLM	80483	FHLMC	4.00000	02/14/13	16,800,000.00	17,125,652.23	17,523,072.00
PSI	NTRD	FHLM	84124	FHLMC	4.12500	09/27/13	25,000,000.00	26,218,528.15	26,678,750.00
PSI	NTRD	FHLM	84154	FHLMC	4.50000	01/15/14	50,000,000.00	53,107,290.67	54,152,000.00
PSI	NTRD	FHLM	80633	FHLMC	5.00000	01/30/14	7,054,000.00	7,411,529.19	7,733,511.82

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLM	82587	FHLMC (CALLABLE)	3.00000	01/12/15	50,000,000.00	50,000,000.00	50,154,500.00
PSI	NTRD	FHLM	88291	FHLMC (CALLABLE)	0.90000	02/27/15	50,000,000.00	50,000,000.00	49,940,000.00
PSI	NTRD	FHLM	84872	FHLMC	1.75000	09/10/15	25,000,000.00	25,118,156.44	25,725,000.00
PSI	NTRD	FHLM	87200	FHLMC (CALLABLE)	2.00000	06/29/16	30,000,000.00	29,931,287.67	30,275,100.00
PSI	NTRD	FHLM	87209	FHLMC (CALLABLE)	2.00000	06/29/16	30,000,000.00	29,883,189.04	30,275,100.00
PSI	NTRD	FHLM	87214	FHLMC (CALLABLE)	1.89000	07/13/16	50,000,000.00	49,665,937.60	50,108,000.00
PSI	NTRD	FHLM	87181	FHLMC (CALLABLE)	2.12500	07/18/16	25,000,000.00	24,965,291.46	25,059,750.00
PSI	NTRD	FHLM	87274	FHLMC (CALLABLE)	2.31000	07/27/16	25,000,000.00	25,000,000.00	25,073,250.00
PSI	NTRD	FHLM	87275	FHLMC (CALLABLE)	2.31000	07/27/16	25,000,000.00	25,000,000.00	25,073,250.00
PSI	NTRD	FHLM	87374	FHLMC (CALLABLE)	2.20000	08/10/16	25,000,000.00	25,000,000.00	25,066,750.00
PSI	NTRD	FHLM	87375	FHLMC (CALLABLE)	2.20000	08/10/16	25,000,000.00	25,000,000.00	25,066,750.00
PSI	NTRD	FHLM	87541	FHLMC (CALLABLE)	1.50000	08/24/16	32,500,000.00	32,493,835.35	32,624,150.00
PSI	NTRD	FHLM	87530	FHLMC (CALLABLE)	1.55000	09/01/16	25,000,000.00	25,000,000.00	25,051,000.00
PSI	NTRD	FHLM	87527	FHLMC (CALLABLE)	1.55000	09/06/16	30,000,000.00	30,000,000.00	30,066,600.00
PSI	NTRD	FHLM	87539	FHLMC (CALLABLE)	1.58000	09/06/16	25,000,000.00	25,000,000.00	25,009,500.00
PSI	NTRD	FHLM	87542	FHLMC (CALLABLE)	1.58000	09/06/16	25,000,000.00	25,000,000.00	25,009,500.00
PSI	NTRD	FHLM	87671	FHLMC (CALLABLE)	1.60000	09/09/16	25,000,000.00	24,982,003.30	25,006,250.00
PSI	NTRD	FHLM	87673	FHLMC (CALLABLE)	1.60000	09/09/16	25,000,000.00	24,982,003.30	25,006,250.00
PSI	NTRD	FHLM	87744	FHLMC (CALLABLE)	1.60000	09/09/16	25,000,000.00	25,000,000.00	25,006,250.00
PSI	NTRD	FHLM	87945	FHLMC (CALLABLE)	1.60000	09/09/16	30,490,000.00	30,490,000.00	30,497,622.50
PSI	NTRD	FHLM	87603	FHLMC (CALLABLE)	1.50000	09/12/16	25,000,000.00	24,994,023.67	25,021,500.00
PSI	NTRD	FHLM	87651	FHLMC (CALLABLE)	1.55000	09/20/16	20,000,000.00	19,980,788.18	20,046,000.00
PSI	NTRD	FHLM	87653	FHLMC (CALLABLE)	1.55000	09/20/16	30,000,000.00	29,971,182.27	30,069,000.00
PSI	NTRD	FHLM	87654	FHLMC (CALLABLE)	1.60000	09/20/16	25,000,000.00	25,000,000.00	25,075,250.00
PSI	NTRD	FHLM	87965	FHLMC (CALLABLE)	1.50000	09/21/16	25,000,000.00	25,000,000.00	24,931,500.00
PSI	NTRD	FHLM	87697	FHLMC (CALLABLE)	1.65000	09/22/16	20,000,000.00	20,000,000.00	20,051,400.00
PSI	NTRD	FHLM	87698	FHLMC (CALLABLE)	1.65000	09/22/16	30,000,000.00	30,000,000.00	30,077,100.00
PSI	NTRD	FHLM	87699	FHLMC (CALLABLE)	1.65000	09/23/16	50,000,000.00	50,000,000.00	49,993,500.00
PSI	NTRD	FHLM	87759	FHLMC (CALLABLE)	1.45000	09/27/16	20,000,000.00	19,984,569.24	19,967,000.00
PSI	NTRD	FHLM	87760	FHLMC (CALLABLE)	1.45000	09/27/16	30,000,000.00	29,976,853.86	29,950,500.00
PSI	NTRD	FHLM	87761	FHLMC (CALLABLE)	1.55000	09/27/16	25,000,000.00	25,000,000.00	24,984,375.00
PSI	NTRD	FHLM	87762	FHLMC (CALLABLE)	1.55000	09/27/16	30,000,000.00	30,000,000.00	29,981,250.00
PSI	NTRD	FHLM	87780	FHLMC (CALLABLE)	1.55000	09/27/16	25,000,000.00	25,000,000.00	24,984,375.00
PSI	NTRD	FHLM	87789	FHLMC (CALLABLE)	1.55000	09/27/16	25,000,000.00	25,000,000.00	24,984,375.00
PSI	NTRD	FHLM	87748	FHLMC (CALLABLE)	1.25000	09/28/16	50,000,000.00	49,821,480.57	49,880,000.00
PSI	NTRD	FHLM	87790	FHLMC (CALLABLE)	1.25000	09/28/16	25,000,000.00	24,910,642.47	24,940,000.00
PSI	NTRD	FHLM	87793	FHLMC (CALLABLE)	1.25000	09/28/16	25,000,000.00	24,910,642.47	24,940,000.00
PSI	NTRD	FHLM	87791	FHLMC (CALLABLE)	1.51000	09/30/16	25,000,000.00	25,000,000.00	24,904,000.00
PSI	NTRD	FHLM	87792	FHLMC (CALLABLE)	1.51000	09/30/16	25,000,000.00	25,000,000.00	24,904,000.00
PSI	NTRD	FHLM	87817	FHLMC (CALLABLE)	1.50000	10/04/16	50,000,000.00	50,000,000.00	49,843,750.00
PSI	NTRD	FHLM	87835	FHLMC (CALLABLE)	1.56000	10/04/16	35,000,000.00	35,000,000.00	34,984,950.00
PSI	NTRD	FHLM	87871	FHLMC (CALLABLE)	1.56000	10/04/16	14,000,000.00	14,000,000.00	13,993,980.00

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PSI	NTRD	FHLM	87918	FHLMC (CALLABLE)	1.45000	10/11/16	50,000,000.00	50,000,000.00	49,984,375.00
PSI	NTRD	FHLM	87932	FHLMC (CALLABLE)	1.45000	10/18/16	25,000,000.00	24,987,801.04	24,868,250.00
PSI	NTRD	FHLM	87946	FHLMC (CALLABLE)	1.45000	10/18/16	30,000,000.00	29,956,083.74	29,841,900.00
PSI	NTRD	FHLM	87970	FHLMC (CALLABLE)	1.59000	10/18/16	50,000,000.00	50,000,000.00	50,060,000.00
PSI	NTRD	FHLM	87971	FHLMC (CALLABLE)	1.59000	10/18/16	46,000,000.00	46,000,000.00	46,055,200.00
PSI	NTRD	FHLM	87989	FHLMC (CALLABLE)	1.50000	10/19/16	25,000,000.00	24,969,485.50	25,032,750.00
PSI	NTRD	FHLM	88024	FHLMC (CALLABLE)	1.50000	10/19/16	26,375,000.00	26,349,245.76	26,409,551.25
PSI	NTRD	FHLM	87919	FHLMC (CALLABLE)	1.50000	10/20/16	25,000,000.00	25,000,000.00	24,901,000.00
PSI	NTRD	FHLM	87920	FHLMC (CALLABLE)	1.45000	10/20/16	25,000,000.00	25,000,000.00	24,977,250.00
PSI	NTRD	FHLM	87921	FHLMC (CALLABLE)	1.45000	10/20/16	25,000,000.00	25,000,000.00	24,934,750.00
PSI	NTRD	FHLM	87990	FHLMC (CALLABLE)	1.50000	10/26/16	22,050,000.00	22,028,384.48	22,025,881.71
PSI	NTRD	FHLM	87991	FHLMC (CALLABLE)	1.60000	10/27/16	25,000,000.00	25,000,000.00	25,049,500.00
PSI	NTRD	FHLM	87992	FHLMC (CALLABLE)	1.60000	10/27/16	25,000,000.00	24,993,869.73	25,049,500.00
PSI	NTRD	FHLM	87610	FHLMC (CALLABLE)	1.55000	03/06/17	25,000,000.00	24,964,345.37	24,996,092.50
PSI	NTRD	FHLM	87621	FHLMC (CALLABLE)	1.75000	03/21/17	25,000,000.00	25,000,000.00	25,057,000.00
<b>FHLM Total</b>							<b>2,217,592,000.00</b>	<b>2,223,704,770.63</b>	<b>2,228,738,605.48</b>
PSI	NTRD	FHLMD	86586	FHLMC D/N	0.25000	03/12/12	50,000,000.00	49,964,236.11	49,997,000.00
PSI	NTRD	FHLMD	86587	FHLMC D/N	0.25000	03/12/12	50,000,000.00	49,964,236.11	49,997,000.00
PSI	NTRD	FHLMD	86585	FHLMC D/N	0.25000	03/16/12	40,000,000.00	39,970,277.78	39,997,600.00
<b>FHLMD Total</b>							<b>140,000,000.00</b>	<b>139,898,750.00</b>	<b>139,991,600.00</b>
PSI	NTRD	FNMA	86549	FNMA	5.00000	02/16/12	40,000,000.00	40,395,799.49	40,405,600.00
PSI	NTRD	FNMA	86556	FNMA	1.00000	04/04/12	50,000,000.00	50,120,230.72	50,155,500.00
PSI	NTRD	FNMA	86557	FNMA	1.00000	04/04/12	50,000,000.00	50,120,230.72	50,155,500.00
PSI	NTRD	FNMA	86562	FNMA	1.00000	04/04/12	50,000,000.00	50,119,146.01	50,155,500.00
PSI	NTRD	FNMA	86563	FNMA	1.00000	04/04/12	50,000,000.00	50,119,146.01	50,155,500.00
PSI	NTRD	FNMA	84116	FNMA	2.87500	12/11/13	50,000,000.00	51,382,497.63	52,488,000.00
PSI	NTRD	FNMA	84157	FNMA	2.75000	02/05/14	50,000,000.00	51,320,371.40	52,346,500.00
PSI	NTRD	FNMA	84158	FNMA	2.75000	02/05/14	50,000,000.00	51,320,371.40	52,346,500.00
PSI	NTRD	FNMA	84873	FNMA	2.37500	07/28/15	25,000,000.00	25,696,998.58	26,259,250.00
PSI	NTRD	FNMA	84386	FNMA (CALLABLE)	2.15000	08/04/15	25,000,000.00	25,000,000.00	26,018,750.00
PSI	NTRD	FNMA	84663	FNMA (CALLABLE)	1.87500	09/09/15	25,000,000.00	24,976,417.03	25,784,500.00
PSI	NTRD	FNMA	84664	FNMA (CALLABLE)	1.75000	09/14/15	14,710,000.00	14,696,073.43	14,772,664.60
PSI	NTRD	FNMA	85094	FNMA	1.62500	10/26/15	35,000,000.00	35,203,326.03	35,708,750.00
PSI	NTRD	FNMA	85146	FNMA (CALLABLE)	1.62500	11/12/15	25,000,000.00	24,928,809.65	25,562,750.00
PSI	NTRD	FNMA	86676	FNMA (CALLABLE)	2.37500	01/27/16	22,955,000.00	22,904,565.45	23,028,456.00
PSI	NTRD	FNMA	86762	FNMA (CALLABLE)	2.50000	05/09/16	19,650,000.00	19,650,000.00	19,835,103.00
PSI	NTRD	FNMA	86763	FNMA (CALLABLE)	2.50000	05/09/16	20,680,000.00	20,680,000.00	20,874,805.60
PSI	NTRD	FNMA	86830	FNMA (CALLABLE)	2.30000	05/23/16	13,950,000.00	13,931,274.01	14,076,945.00
PSI	NTRD	FNMA	86885	FNMA (CALLABLE)	2.35000	06/02/16	25,000,000.00	24,983,342.91	25,001,250.00
PSI	NTRD	FNMA	86886	FNMA (CALLABLE)	2.25000	06/06/16	15,600,000.00	15,589,439.90	15,738,216.00

Los Angeles County Treasurer  
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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMA	86928	FNMA (CALLABLE)	2.35000	06/09/16	25,000,000.00	25,000,000.00	25,133,250.00
PSI	NTRD	FNMA	87146	FNMA (CALLABLE)	2.20000	07/05/16	31,275,000.00	31,275,000.00	31,325,978.25
PSI	NTRD	FNMA	87201	FNMA (CALLABLE)	2.25000	07/05/16	36,000,000.00	35,966,935.96	36,058,680.00
PSI	NTRD	FNMA	87182	FNMA (CALLABLE)	2.10000	07/18/16	50,000,000.00	49,884,304.87	50,116,500.00
PSI	NTRD	FNMA	87365	FNMA (CALLABLE)	2.20000	08/08/16	50,000,000.00	49,992,972.09	50,123,000.00
PSI	NTRD	FNMA	87406	FNMA (CALLABLE)	2.10000	08/15/16	15,450,000.00	15,446,365.83	15,585,033.00
PSI	NTRD	FNMA	87486	FNMA (CALLABLE)	1.50000	08/24/16	25,000,000.00	24,881,773.40	25,065,500.00
PSI	NTRD	FNMA	87501	FNMA (CALLABLE)	1.50000	08/24/16	25,000,000.00	24,940,886.70	25,065,500.00
PSI	NTRD	FNMA	87529	FNMA (CALLABLE)	1.55000	08/24/16	33,585,000.00	33,578,643.50	33,608,509.50
PSI	NTRD	FNMA	87888	FNMA (CALLABLE)	1.35000	09/20/16	20,120,000.00	20,120,000.00	20,035,898.40
PSI	NTRD	FNMA	87889	FNMA (CALLABLE)	1.37500	09/23/16	50,000,000.00	50,000,000.00	49,632,500.00
PSI	NTRD	FNMA	87870	FNMA (CALLABLE)	1.50000	09/30/16	37,000,000.00	37,000,000.00	36,899,360.00
PSI	NTRD	FNMA	87969	FNMA (CALLABLE)	1.45000	10/03/16	25,000,000.00	24,975,807.33	24,794,250.00
PSI	NTRD	FNMA	88389	FNMA (CALLABLE)	1.45000	10/03/16	50,000,000.00	49,851,173.42	49,588,500.00
PSI	NTRD	FNMA	87892	FNMA (CALLABLE)	1.25000	10/12/16	50,000,000.00	49,844,378.76	49,642,500.00
PSI	NTRD	FNMA	88229	FNMA (CALLABLE)	1.80000	11/16/16	28,605,000.00	28,605,000.00	28,619,874.60
PSI	NTRD	FNMA	88376	FNMA (CALLABLE)	1.55000	11/16/16	18,000,000.00	17,995,522.24	17,874,000.00
PSI	NTRD	FNMA	88339	FNMA (CALLABLE)	1.60000	11/21/16	25,000,000.00	25,000,000.00	24,828,750.00
PSI	NTRD	FNMA	88375	FNMA (CALLABLE)	1.60000	11/21/16	46,100,000.00	46,100,000.00	45,784,215.00
PSI	NTRD	FNMA	88230	FNMA (CALLABLE)	1.62500	11/29/16	25,000,000.00	25,000,000.00	24,834,000.00
PSI	NTRD	FNMA	88412	FNMA (CALLABLE)	1.60000	11/30/16	21,075,000.00	21,075,000.00	20,994,915.00
<b>FNMA Total</b>							<b>1,344,755,000.00</b>	<b>1,349,671,804.47</b>	<b>1,356,480,753.95</b>
PSI	NTRD	MCSA	84709	FNMA (CALLABLE)	1.37500	09/28/15	50,000,000.00	50,000,000.00	50,049,500.00
PSI	NTRD	MCSA	84710	FNMA (CALLABLE)	1.50000	09/29/15	50,000,000.00	50,000,000.00	50,056,000.00
PSI	NTRD	MCSA	84712	FNMA (CALLABLE)	1.37500	09/29/15	50,000,000.00	50,000,000.00	50,052,000.00
PSI	NTRD	MCSA	84721	FNMA (CALLABLE)	1.50000	09/29/15	25,000,000.00	25,000,000.00	25,027,342.50
PSI	NTRD	MCSA	84722	FNMA (CALLABLE)	1.37500	09/29/15	25,000,000.00	25,000,000.00	25,024,750.00
PSI	NTRD	MCSA	84731	FNMA (CALLABLE)	1.37500	09/29/15	15,000,000.00	15,000,000.00	15,014,850.00
PSI	NTRD	MCSA	84749	FNMA (CALLABLE)	1.37500	09/29/15	25,000,000.00	25,000,000.00	25,024,750.00
PSI	NTRD	MCSA	85082	FNMA (CALLABLE)	1.75000	11/09/15	25,000,000.00	25,000,000.00	25,059,000.00
PSI	NTRD	MCSA	85077	FNMA (CALLABLE)	1.75000	11/17/15	25,000,000.00	25,000,000.00	25,075,500.00
PSI	NTRD	MCSA	85078	FNMA (CALLABLE)	1.75000	11/17/15	25,000,000.00	25,000,000.00	25,075,500.00
PSI	NTRD	MCSA	85079	FNMA (CALLABLE)	1.37500	11/17/15	25,000,000.00	25,000,000.00	25,056,000.00
PSI	NTRD	MCSA	85080	FNMA (CALLABLE)	1.37500	11/17/15	25,000,000.00	25,000,000.00	25,056,000.00
PSI	NTRD	MCSA	85097	FNMA (CALLABLE)	1.25000	11/19/15	25,000,000.00	25,000,000.00	24,921,500.00
PSI	NTRD	MCSA	85098	FNMA (CALLABLE)	1.25000	11/19/15	25,000,000.00	25,000,000.00	24,921,500.00
PSI	NTRD	MCSA	85119	FNMA (CALLABLE)	1.25000	11/23/15	25,000,000.00	25,000,000.00	24,868,250.00
PSI	NTRD	MCSA	85120	FNMA (CALLABLE)	1.25000	11/23/15	25,000,000.00	25,000,000.00	24,868,250.00
PSI	NTRD	MCSA	85249	FNMA (CALLABLE)	1.10000	11/24/15	25,000,000.00	25,000,000.00	25,061,750.00
PSI	NTRD	MCSA	85250	FNMA (CALLABLE)	1.10000	11/24/15	25,000,000.00	25,000,000.00	25,061,750.00
PSI	NTRD	MCSA	85230	FNMA (CALLABLE)	1.60000	12/01/15	25,000,000.00	25,000,000.00	25,065,000.00

Los Angeles County Treasurer  
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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	MCSA	85231	FNMA (CALLABLE)	1.60000	12/01/15	25,000,000.00	25,000,000.00	25,065,000.00
PSI	NTRD	MCSA	85233	FNMA (CALLABLE)	1.50000	12/01/15	25,000,000.00	25,000,000.00	25,059,500.00
PSI	NTRD	MCSA	85234	FNMA (CALLABLE)	1.50000	12/01/15	25,000,000.00	25,000,000.00	25,063,250.00
PSI	NTRD	MCSA	85235	FNMA (CALLABLE)	1.50000	12/01/15	25,000,000.00	25,000,000.00	25,063,250.00
PSI	NTRD	MCSA	85271	FHLMC (CALLABLE)	1.35000	12/01/15	25,000,000.00	25,000,000.00	24,951,750.00
PSI	NTRD	MCSA	85272	FHLMC (CALLABLE)	1.35000	12/01/15	25,000,000.00	25,000,000.00	24,951,750.00
PSI	NTRD	MCSA	85245	FNMA (CALLABLE)	1.50000	12/02/15	25,000,000.00	25,000,000.00	25,068,750.00
PSI	NTRD	MCSA	85246	FNMA (CALLABLE)	1.55000	12/02/15	25,000,000.00	25,000,000.00	24,959,750.00
PSI	NTRD	MCSA	85247	FNMA (CALLABLE)	1.55000	12/02/15	25,000,000.00	25,000,000.00	24,959,750.00
PSI	NTRD	MCSA	85252	FNMA (CALLABLE)	1.50000	12/02/15	20,000,000.00	20,000,000.00	20,055,000.00
PSI	NTRD	MCSA	85267	FHLMC (CALLABLE)	2.25000	12/02/15	25,000,000.00	25,000,000.00	25,041,750.00
PSI	NTRD	MCSA	85282	FHLMC (CALLABLE)	2.25000	12/03/15	50,000,000.00	50,000,000.00	50,187,500.00
PSI	NTRD	MCSA	85270	FHLMC (CALLABLE)	2.25000	12/09/15	25,000,000.00	25,000,000.00	24,878,500.00
PSI	NTRD	MCSA	85467	FHLMC (CALLABLE)	3.00000	12/15/15	50,000,000.00	50,000,000.00	50,026,000.00
PSI	NTRD	MCSA	85468	FHLMC (CALLABLE)	3.00000	12/17/15	50,000,000.00	50,000,000.00	50,029,000.00
PSI	NTRD	MCSA	85469	FHLMC (CALLABLE)	3.00000	12/22/15	50,000,000.00	50,000,000.00	49,657,500.00
PSI	NTRD	MCSA	85470	FHLMC (CALLABLE)	3.00000	12/22/15	50,000,000.00	50,000,000.00	50,037,000.00
PSI	NTRD	MCSA	85408	FHLMC (CALLABLE)	3.00000	12/23/15	25,000,000.00	25,000,000.00	24,990,000.00
PSI	NTRD	MCSA	85471	FHLMC (CALLABLE)	3.00000	12/23/15	50,000,000.00	50,000,000.00	49,980,000.00
PSI	NTRD	MCSA	85485	FHLMC (CALLABLE)	3.37500	12/29/15	25,000,000.00	25,000,000.00	24,860,250.00
PSI	NTRD	MCSA	85533	FHLMC (CALLABLE)	2.75000	12/29/15	50,000,000.00	50,000,000.00	50,113,000.00
PSI	NTRD	MCSA	85559	FHLMC (CALLABLE)	3.25000	12/29/15	50,000,000.00	50,000,000.00	50,085,000.00
PSI	NTRD	MCSA	85560	FHLMC (CALLABLE)	3.25000	12/29/15	50,000,000.00	50,000,000.00	50,088,000.00
PSI	NTRD	MCSA	85561	FHLMC (CALLABLE)	3.25000	12/29/15	50,000,000.00	49,959,227.82	50,107,500.00
PSI	NTRD	MCSA	85483	FHLMC (CALLABLE)	3.37500	12/30/15	50,000,000.00	50,000,000.00	50,056,500.00
PSI	NTRD	MCSA	85532	FHLMC (CALLABLE)	2.62500	12/30/15	50,000,000.00	50,000,000.00	49,976,560.00
PSI	NTRD	MCSA	85534	FHLMC (CALLABLE)	3.25000	12/30/15	50,000,000.00	50,000,000.00	50,062,500.00
PSI	NTRD	MCSA	85562	FHLMC (CALLABLE)	3.37500	12/30/15	50,000,000.00	50,000,000.00	50,060,500.00
PSI	NTRD	MCSA	86887	FHLB (CALLABLE)	6.00000	06/01/16	25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	MCSA	87180	FHLB (CALLABLE)	4.75000	07/13/16	50,000,000.00	50,000,000.00	50,262,500.00
PSI	NTRD	MCSA	87205	FHLB (CALLABLE)	5.00000	07/19/16	50,000,000.00	50,000,000.00	50,319,000.00
PSI	NTRD	MCSA	87216	FHLB (CALLABLE)	5.12500	07/19/16	25,000,000.00	25,000,000.00	25,163,500.00
PSI	NTRD	MCSA	87238	FHLB (CALLABLE)	5.75000	07/19/16	50,000,000.00	50,000,000.00	50,369,000.00
PSI	NTRD	MCSA	87253	FHLB (CALLABLE)	6.00000	07/19/16	25,000,000.00	25,000,000.00	25,192,750.00
PSI	NTRD	MCSA	87183	FHLB (CALLABLE)	5.25000	07/20/16	50,000,000.00	50,000,000.00	50,342,500.00
PSI	NTRD	MCSA	87204	FHLB (CALLABLE)	5.12500	07/20/16	50,000,000.00	50,000,000.00	50,334,000.00
PSI	NTRD	MCSA	87254	FHLB (CALLABLE)	6.00000	07/27/16	50,000,000.00	50,000,000.00	50,449,000.00
PSI	NTRD	MCSA	87487	FHLMC (CALLABLE)	1.50000	08/24/16	25,000,000.00	25,000,000.00	25,045,750.00
PSI	NTRD	MCSA	87700	FHLMC (CALLABLE)	3.00000	09/23/16	50,000,000.00	50,000,000.00	49,960,935.00
PSI	NTRD	MCSA	87622	FHLMC (CALLABLE)	3.10000	03/16/17	30,000,000.00	30,000,000.00	29,854,200.00
<b>MCSA Total</b>							<b>2,065,000,000.00</b>	<b>2,064,959,227.82</b>	<b>2,068,067,137.50</b>

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PSI	NTRD	NCD1	87899	UNION BK OF CALIFORNIA CD	0.23000	12/05/11	50,000,000.00	50,000,000.00	49,999,513.00
PSI	NTRD	NCD1	87857	UNION BK OF CALIFORNIA CD	0.29000	12/20/11	50,000,000.00	50,000,000.00	49,994,993.50
PSI	NTRD	NCD1	88171	UNION BK OF CALIFORNIA CD	0.22000	12/23/11	50,000,000.00	50,000,000.00	49,992,013.00
PSI	NTRD	NCD1	88381	UNION BK OF CALIFORNIA CD	0.27000	01/20/12	50,000,000.00	50,000,000.00	49,976,642.00
		<b>NCD1 Total</b>					<b>200,000,000.00</b>	<b>200,000,000.00</b>	<b>199,963,161.50</b>
PSI	NTRD	NOTE	85122	USTN	1.12500	12/15/11	50,000,000.00	50,016,353.28	50,019,500.00
PSI	NTRD	NOTE	85123	USTN	1.12500	12/15/11	30,000,000.00	30,009,811.97	30,011,700.00
PSI	NTRD	NOTE	85223	USTN	1.12500	12/15/11	50,000,000.00	50,016,811.34	50,019,500.00
PSI	NTRD	NOTE	85224	USTN	1.12500	12/15/11	50,000,000.00	50,016,811.34	50,019,500.00
PSI	NTRD	NOTE	85437	USTN	1.12500	12/15/11	50,000,000.00	50,015,542.76	50,019,500.00
PSI	NTRD	NOTE	85438	USTN	1.12500	12/15/11	50,000,000.00	50,015,542.76	50,019,500.00
PSI	NTRD	NOTE	85753	USTN	4.62500	12/31/11	50,000,000.00	50,175,304.88	50,185,500.00
PSI	NTRD	NOTE	85754	USTN	4.62500	12/31/11	23,000,000.00	23,080,640.24	23,085,330.00
PSI	NTRD	NOTE	85508	USTN	1.12500	01/15/12	50,000,000.00	50,048,731.44	50,066,500.00
PSI	NTRD	NOTE	85509	USTN	1.12500	01/15/12	50,000,000.00	50,048,731.44	50,066,500.00
PSI	NTRD	NOTE	85574	USTN	1.12500	01/15/12	50,000,000.00	50,046,131.72	50,066,500.00
PSI	NTRD	NOTE	85575	USTN	1.12500	01/15/12	50,000,000.00	50,046,131.72	50,066,500.00
PSI	NTRD	NOTE	85744	USTN	4.75000	01/31/12	50,000,000.00	50,361,591.84	50,390,625.00
PSI	NTRD	NOTE	85745	USTN	4.75000	01/31/12	50,000,000.00	50,361,591.84	50,390,625.00
PSI	NTRD	NOTE	86410	USTN	1.37500	03/15/12	50,000,000.00	50,157,264.97	50,193,500.00
PSI	NTRD	NOTE	86530	USTN	1.00000	03/31/12	50,000,000.00	50,112,912.33	50,158,000.00
PSI	NTRD	NOTE	84155	USTN	2.37500	08/31/14	50,000,000.00	51,080,122.95	52,722,500.00
PSI	NTRD	NOTE	84156	USTN	2.37500	08/31/14	25,000,000.00	25,540,061.48	26,361,250.00
PSI	NTRD	NOTE	85663	USTN	1.37500	11/30/15	50,000,000.00	48,667,170.23	51,402,500.00
PSI	NTRD	NOTE	85664	USTN	1.37500	11/30/15	50,000,000.00	48,632,510.36	51,402,500.00
		<b>NOTE Total</b>					<b>928,000,000.00</b>	<b>928,449,770.89</b>	<b>936,667,530.00</b>
PSI	NTRD	TBIL	85746	UST BILL	0.29000	12/15/11	50,000,000.00	49,994,361.11	49,999,500.00
PSI	NTRD	TBIL	85747	UST BILL	0.29000	12/15/11	50,000,000.00	49,994,361.11	49,999,500.00
PSI	NTRD	TBIL	86565	UST BILL	0.25750	04/05/12	50,000,000.00	49,954,937.50	49,995,500.00
PSI	NTRD	TBIL	86566	UST BILL	0.25750	04/05/12	50,000,000.00	49,954,937.50	49,995,500.00
		<b>TBIL Total</b>					<b>200,000,000.00</b>	<b>199,898,597.22</b>	<b>199,990,000.00</b>
PSI	NTRD	YANK1	87723	WESTPAC BANKING CORP NY CD	0.18000	12/01/11	50,000,000.00	50,000,000.00	50,000,025.00
PSI	NTRD	YANK1	88160	CREDIT AGRICOLE CIB NY CD	0.54000	12/01/11	50,000,000.00	50,000,000.00	50,000,525.00
PSI	NTRD	YANK1	88141	BNP PARIBAS SF CD	0.51000	12/02/11	50,000,000.00	50,000,000.00	50,000,970.00
PSI	NTRD	YANK1	88163	BNP PARIBAS SF CD	0.50000	12/02/11	50,000,000.00	50,000,000.00	50,000,940.00
PSI	NTRD	YANK1	87931	BK OF NOVA SCOTIA HOUSTON CD	0.18000	12/05/11	50,000,000.00	50,000,000.00	49,999,166.00
PSI	NTRD	YANK1	88018	LLOYDS TSB BK PLC NY CD	0.24000	12/05/11	50,000,000.00	50,000,055.53	49,999,582.50
PSI	NTRD	YANK1	88184	BNP PARIBAS SF CD	0.50000	12/05/11	50,000,000.00	50,000,000.00	50,001,385.00
PSI	NTRD	YANK1	87718	COMMONWEALTH BK OF AU NY CD	0.23000	12/06/11	50,000,000.00	49,999,790.80	49,999,413.50

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	87739	COMMONWEALTH BK OF AU NY CD	0.23000	12/06/11	45,000,000.00	44,999,811.72	44,999,472.15
PSI	NTRD	YANK1	88034	LLOYDS TSB BK PLC NY CD	0.25500	12/06/11	50,000,000.00	50,000,069.42	49,999,624.00
PSI	NTRD	YANK1	88035	LLOYDS TSB BK PLC NY CD	0.25500	12/06/11	25,000,000.00	25,000,034.71	24,999,812.00
PSI	NTRD	YANK1	87938	UBS AG STAMFORD CT CD	0.30000	12/07/11	50,000,000.00	50,000,000.00	49,999,998.00
PSI	NTRD	YANK1	88164	DEUTSCHE BK AG NY CD	0.30000	12/07/11	50,000,000.00	50,000,000.00	49,999,999.00
PSI	NTRD	YANK1	87929	SVENSKA HANDELSBANKEN AB NY CD	0.28000	12/08/11	50,000,000.00	50,000,000.00	49,999,776.00
PSI	NTRD	YANK1	87999	BK OF NOVA SCOTIA HOUSTON CD	0.17000	12/09/11	50,000,000.00	50,000,000.00	49,998,374.00
PSI	NTRD	YANK1	88176	CREDIT AGRICOLE CIB NY CD	0.55000	12/09/11	50,000,000.00	50,000,111.04	50,003,120.00
PSI	NTRD	YANK1	88177	CREDIT AGRICOLE CIB NY CD	0.55000	12/09/11	25,000,000.00	25,000,055.52	25,001,560.00
PSI	NTRD	YANK1	88066	BARCLAYS BK PLC NY CD	0.28000	12/12/11	50,000,000.00	50,000,152.71	49,997,664.00
PSI	NTRD	YANK1	88197	BNP PARIBAS SF CD	0.50000	12/12/11	50,000,000.00	50,000,000.00	50,001,330.00
PSI	NTRD	YANK1	88020	DNB NOR BANK ASA NY CD	0.21000	12/16/11	50,000,000.00	50,000,000.00	49,995,331.00
PSI	NTRD	YANK1	88021	DNB NOR BANK ASA NY CD	0.21000	12/16/11	25,000,000.00	25,000,000.00	24,997,665.50
PSI	NTRD	YANK1	88118	DNB NOR BANK ASA NY CD	0.21000	12/19/11	50,000,000.00	50,000,000.00	49,993,137.50
PSI	NTRD	YANK1	87109	LLOYDS TSB BK PLC NY CD	0.37000	12/20/11	50,000,000.00	50,000,263.41	49,997,201.50
PSI	NTRD	YANK1	87161	WESTPAC BANKING CORP NY CD	0.26000	12/20/11	50,000,000.00	50,000,263.57	49,994,153.50
PSI	NTRD	YANK1	87753	SVENSKA HANDELSBANKEN AB NY CD	0.31500	12/20/11	50,000,000.00	50,000,131.83	49,995,685.50
PSI	NTRD	YANK1	87775	NORDEA BK FINLAND PLC NY CD	0.31000	12/20/11	50,000,000.00	50,000,131.83	49,995,547.00
PSI	NTRD	YANK1	87785	BARCLAYS BK PLC NY CD	0.33000	12/20/11	50,000,000.00	50,000,263.65	49,996,102.00
PSI	NTRD	YANK1	87813	AU & NZ BANKING GRP NY CD	0.20000	12/20/11	50,000,000.00	50,000,000.00	49,992,496.00
PSI	NTRD	YANK1	87814	AU & NZ BANKING GRP NY CD	0.20000	12/20/11	50,000,000.00	50,000,000.00	49,992,496.00
PSI	NTRD	YANK1	87834	BK OF NOVA SCOTIA HOUSTON CD	0.29000	12/20/11	50,000,000.00	50,000,000.00	49,994,993.50
PSI	NTRD	YANK1	87847	RABOBANK NEDERLAND NV NY CD	0.33000	12/20/11	50,000,000.00	50,000,000.00	49,996,103.50
PSI	NTRD	YANK1	87848	RABOBANK NEDERLAND NV NY CD	0.33000	12/20/11	25,000,000.00	25,000,000.00	24,998,051.75
PSI	NTRD	YANK1	87849	UBS AG STANFORD CT CD	0.34500	12/20/11	50,000,000.00	50,000,000.00	49,996,519.50
PSI	NTRD	YANK1	87877	BARCLAYS BK PLC NY CD	0.33000	12/20/11	50,000,000.00	50,000,263.68	49,996,103.50
PSI	NTRD	YANK1	87878	BARCLAYS BK PLC NY CD	0.33000	12/20/11	39,000,000.00	39,000,205.67	38,996,960.73
PSI	NTRD	YANK1	88111	CREDIT SUISSE NY CD	0.30000	12/20/11	50,000,000.00	50,000,000.00	49,995,274.00
PSI	NTRD	YANK1	88124	RABOBANK NEDERLAND NV NY CD	0.22000	12/20/11	50,000,000.00	50,000,000.00	49,993,054.00
PSI	NTRD	YANK1	88125	RABOBANK NEDERLAND NV NY CD	0.22000	12/20/11	25,000,000.00	25,000,000.00	24,996,527.00
PSI	NTRD	YANK1	88205	SOCIETE GENERALE NY CD	0.42000	12/20/11	50,000,000.00	50,000,263.74	49,998,607.00
PSI	NTRD	YANK1	88159	SVENSKA HANDELSBANKEN AB NY CD	0.22000	12/27/11	50,000,000.00	50,000,000.00	49,988,375.50
PSI	NTRD	YANK1	88258	CREDIT AGRICOLE CIB NY CD	0.50000	12/27/11	50,000,000.00	50,000,360.87	49,998,869.00
PSI	NTRD	YANK1	87829	TORONTO DOMINION BK NY CD	0.22000	12/28/11	50,000,000.00	50,000,000.00	49,987,939.50
PSI	NTRD	YANK1	88059	NORDEA BK FINLAND PLC NY CD	0.24000	12/28/11	50,000,000.00	50,000,000.00	49,988,720.00
PSI	NTRD	YANK1	88107	BK OF NOVA SCOTIA HOUSTON CD	0.27000	12/28/11	50,000,000.00	50,002,248.30	49,989,884.00
PSI	NTRD	YANK1	88254	BK OF NOVA SCOTIA HOUSTON CD	0.27000	12/28/11	50,000,000.00	50,003,372.44	49,989,884.00
PSI	NTRD	YANK1	87885	TORONTO DOMINION BK NY CD	0.23000	12/29/11	50,000,000.00	50,000,773.21	49,987,901.50
PSI	NTRD	YANK1	88368	DEUTSCHE BK AG NY CD	0.37000	12/29/11	50,000,000.00	50,000,000.00	49,993,556.50
PSI	NTRD	YANK1	88369	DEUTSCHE BK AG NY CD	0.37000	12/29/11	25,000,000.00	25,000,000.00	24,996,778.25
PSI	NTRD	YANK1	88416	BNP PARIBAS SF CD	0.50000	12/29/11	50,000,000.00	50,000,000.00	49,998,790.50
PSI	NTRD	YANK1	87731	WESTPAC BANKING CORP NY CD	0.27000	12/30/11	50,000,000.00	50,000,000.00	49,989,156.50

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	88161	NORDEA BK FINLAND PLC NY CD	0.18000	12/30/11	50,000,000.00	50,000,402.66	49,985,419.00
PSI	NTRD	YANK1	88169	UBS AG STAMFORD CT CD	0.29000	12/30/11	50,000,000.00	50,000,000.00	49,989,998.00
PSI	NTRD	YANK1	88170	UBS AG STAMFORD CT CD	0.29000	12/30/11	25,000,000.00	25,000,000.00	24,994,999.00
PSI	NTRD	YANK1	88250	BNP PARIBAS SF CD	0.52000	12/30/11	50,000,000.00	50,000,000.00	49,999,576.00
PSI	NTRD	YANK1	88245	SOCIETE GENERALE NY CD	0.53000	01/03/12	50,000,000.00	50,000,457.96	49,999,991.50
PSI	NTRD	YANK1	88246	SOCIETE GENERALE NY CD	0.53000	01/03/12	25,000,000.00	25,000,228.98	24,999,995.75
PSI	NTRD	YANK1	88362	SOCIETE GENERALE NY CD	0.52000	01/03/12	50,000,000.00	50,000,458.06	49,999,525.00
PSI	NTRD	YANK1	88013	BK OF MONTREAL CHICAGO CD	0.25000	01/05/12	50,000,000.00	50,000,485.81	49,985,997.00
PSI	NTRD	YANK1	88220	RABOBANK NEDERLAND NV NY CD	0.36000	01/05/12	25,000,000.00	25,000,482.68	24,995,743.50
PSI	NTRD	YANK1	88264	TORONTO DOMINION BK NY CD	0.15000	01/09/12	50,000,000.00	50,000,000.00	49,977,788.50
PSI	NTRD	YANK1	88069	RABOBANK NEDERLAND NV NY CD	0.35000	01/20/12	50,000,000.00	50,000,000.00	49,982,287.00
PSI	NTRD	YANK1	88266	ROYAL BK OF SCOTLAND PLC CD	0.36000	01/20/12	50,000,000.00	50,000,693.96	49,983,005.50
PSI	NTRD	YANK1	88307	BARCLAYS BK PLC NY CD	0.28000	01/20/12	50,000,000.00	50,000,694.10	49,977,347.50
PSI	NTRD	YANK1	88363	NORDEA BK FINLAND PLC NY CD	0.24000	01/20/12	50,000,000.00	50,000,694.19	49,974,519.50
PSI	NTRD	YANK1	88377	ROYAL BK OF SCOTLAND PLC CD	0.40000	01/20/12	50,000,000.00	50,000,694.00	49,985,841.50
PSI	NTRD	YANK1	88453	DEUTSCHE BK AG NY CD	0.40000	01/20/12	50,000,000.00	50,000,000.00	49,985,845.00
PSI	NTRD	YANK1	88457	CREDIT SUISSE NY CD	0.36000	01/30/12	50,000,000.00	50,000,000.00	49,975,457.50
PSI	NTRD	YANK1	88458	CREDIT SUISSE NY CD	0.36000	01/30/12	25,000,000.00	25,000,000.00	24,987,728.75
PSI	NTRD	YANK1	88302	SVENSKA HANDELSBANKEN AB NY CD	0.38500	01/31/12	50,000,000.00	50,002,114.14	49,977,192.50
PSI	NTRD	YANK1	88359	RABOBANK NEDERLAND NV NY CD	0.42000	02/23/12	50,000,000.00	50,000,000.00	49,962,281.00
PSI	NTRD	YANK1	88380	CREDIT SUISSE NY CD	0.49000	02/23/12	50,000,000.00	50,000,000.00	49,970,528.00
PSI	NTRD	YANK1	88360	BK OF NOVA SCOTIA HOUSTON CD	0.25000	02/24/12	50,000,000.00	50,000,000.00	49,941,571.00
PSI	NTRD	YANK1	88403	RABOBANK NEDERLAND NV NY CD	0.43000	02/24/12	50,000,000.00	50,000,000.00	49,963,030.00
PSI	NTRD	YANK1	88410	NORDEA BK FINLAND PLC NY CD	0.44000	02/29/12	50,000,000.00	50,001,248.61	49,962,151.50
PSI	NTRD	YANK1	88411	SVENSKA HANDELSBANKEN AB NY CD	0.43000	02/29/12	50,000,000.00	50,000,000.00	49,960,890.00
PSI	NTRD	YANK1	87886	COMMONWEALTH BK OF AU NY CD	0.40000	03/22/12	50,000,000.00	50,001,552.49	49,937,283.00
PSI	NTRD	YANK1	87887	COMMONWEALTH BK OF AU NY CD	0.40000	03/22/12	50,000,000.00	50,001,552.49	49,937,283.00
PSI	NTRD	YANK1	86658	BARCLAYS BK PLC NY CD	0.75000	04/20/12	50,000,000.00	50,000,000.00	49,979,564.00
PSI	NTRD	YANK1	88181	AU & NZ BANKING GRP NY CD	0.36000	04/20/12	50,000,000.00	50,000,000.00	49,903,628.50
PSI	NTRD	YANK1	88430	TORONTO DOMINION BK NY CD	0.21000	04/20/12	50,000,000.00	50,000,000.00	49,874,197.50
PSI	NTRD	YANK1	88282	BK OF MONTREAL CHICAGO CD	0.40000	05/11/12	50,000,000.00	50,002,245.67	49,896,232.50
PSI	NTRD	YANK1	88283	BK OF MONTREAL CHICAGO CD	0.40000	05/11/12	25,000,000.00	25,001,122.83	24,948,116.25
PSI	NTRD	YANK1	88409	AU & NZ BANKING GRP NY CD	0.50000	06/29/12	50,000,000.00	50,002,922.04	49,853,631.50
PSI	NTRD	YANK1	88068	ROYAL BK OF CANADA NY CD	0.55000	10/15/12	50,000,000.00	50,000,000.00	49,652,599.00
<b>YANK1 Total</b>							<b>3,909,000,000.00</b>	<b>3,909,026,674.32</b>	<b>3,907,325,846.13</b>
<b>NTRD Total</b>							<b>23,624,713,000.00</b>	<b>23,656,043,426.04</b>	<b>23,712,143,496.73</b>
<b>PSI Total</b>							<b>23,624,713,000.00</b>	<b>23,656,043,426.04</b>	<b>23,712,143,496.73</b>
<b>PSI Historical Cost</b>								<b>23,709,087,794.92</b>	



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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	BLPSI	CNFX	88105	GE CAPITAL CORP MTN	5.45000	01/15/13	1,500,000.00	1,569,596.45	1,568,190.00
SPI	BLPSI	CNFX	88104	GE CAPITAL CORP MTN	3.75000	11/14/14	1,500,000.00	1,575,938.11	1,566,390.00
		<b>CNFX Total</b>					<b>3,000,000.00</b>	<b>3,145,534.56</b>	<b>3,134,580.00</b>
		<b>BLPSI - BLP SCHOOLS SELF INS AUTHORITY Total</b>					<b>3,000,000.00</b>	<b>3,145,534.56</b>	<b>3,134,580.00</b>
SPI	GF	1TRD	14004	FLYING TRIANGLE 1ST	5.50000	08/01/12	5,233.09	5,233.09	5,233.09
SPI	GF	1TRD	16864	FLYING TRIANGLE 1ST	5.50000	01/01/14	32,643.29	32,643.29	32,643.29
SPI	GF	1TRD	17567	FLYING TRIANGLE SLUSHER	4.50000	04/24/14	262,500.00	262,500.00	262,500.00
SPI	GF	1TRD	03463	FLYING TRIANGLE LOAN	5.50000	03/01/15	89,586.50	89,586.50	89,586.50
SPI	GF	1TRD	12057	FLYING TRIANGLE LOAN	5.50000	04/01/17	82,017.99	82,017.99	82,017.99
		<b>1TRD Total</b>					<b>471,980.87</b>	<b>471,980.87</b>	<b>471,980.87</b>
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND	5.00000	09/02/21	5,165,000.00	5,165,000.00	5,165,000.00
		<b>LTBD Total</b>					<b>5,165,000.00</b>	<b>5,165,000.00</b>	<b>5,165,000.00</b>
		<b>GF - GENERAL FUND Total</b>					<b>5,636,980.87</b>	<b>5,636,980.87</b>	<b>5,636,980.87</b>
SPI	MAST	BOND	18810	USTB	7.25000	05/15/16	85,000.00	85,961.30	109,178.25
		<b>BOND Total</b>					<b>85,000.00</b>	<b>85,961.30</b>	<b>109,178.25</b>
		<b>MAST - MGMT ATTORNEY SETTLEMENT TRUST Total</b>					<b>85,000.00</b>	<b>85,961.30</b>	<b>109,178.25</b>
SPI	SANIT	FFCB	85624	FFCB (CALLABLE)	2.48000	12/21/15	1,134,000.00	1,134,000.00	1,135,383.48
		<b>FFCB Total</b>					<b>1,134,000.00</b>	<b>1,134,000.00</b>	<b>1,135,383.48</b>
SPI	SANIT	FHLM	88073	FHLMC (CALLABLE)	1.80000	11/09/16	714,000.00	714,000.00	717,034.50
		<b>FFCB Total</b>					<b>714,000.00</b>	<b>714,000.00</b>	<b>717,034.50</b>
SPI	SANIT	MCSA	85626	FHLMC (CALLABLE)	2.00000	12/30/15	1,462,000.00	1,462,000.00	1,464,090.66
SPI	SANIT	MCSA	87606	FHLB (CALLABLE)	1.00000	08/25/16	80,000.00	80,000.00	80,048.80
SPI	SANIT	MCSA	87609	FNMA (CALLABLE)	1.05000	09/14/16	620,000.00	620,000.00	621,240.00
SPI	SANIT	MCSA	88071	FNMA (CALLABLE)	1.25000	10/26/16	72,000.00	72,000.00	72,328.32
		<b>MCSA Total</b>					<b>2,234,000.00</b>	<b>2,234,000.00</b>	<b>2,237,707.78</b>
		<b>SANIT - SANITATION DISTRICT Total</b>					<b>4,082,000.00</b>	<b>4,082,000.00</b>	<b>4,090,125.76</b>
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0.00000	12/31/11	2,771,350.54	2,771,350.54	2,771,350.54
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0.00000	12/31/11	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0.00000	12/31/11	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0.00000	12/31/11	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0.00000	12/31/11	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0.00000	12/31/11	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0.00000	12/31/11	249,219.92	249,219.92	249,219.92

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SPI	SCAQM	CTDQ	42487	S OF C LAIF	0.00000	12/31/11	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0.00000	12/31/11	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0.00000	12/31/11	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0.00000	12/31/11	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0.00000	12/31/11	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0.00000	12/31/11	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0.00000	12/31/11	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0.00000	12/31/11	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0.00000	12/31/11	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0.00000	12/31/11	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0.00000	12/31/11	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0.00000	12/31/11	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0.00000	12/31/11	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0.00000	12/31/11	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0.00000	12/31/11	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0.00000	12/31/11	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0.00000	12/31/11	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0.00000	12/31/11	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0.00000	12/31/11	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0.00000	12/31/11	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0.00000	12/31/11	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF	0.00000	12/31/11	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF	0.00000	12/31/11	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF	0.00000	12/31/11	281,845.96	281,845.96	281,845.96
SPI	SCAQM	CTDQ	66800	S OF C LAIF	0.00000	12/31/11	317,155.30	317,155.30	317,155.30
SPI	SCAQM	CTDQ	67819	S OF C LAIF	0.00000	12/31/11	363,715.38	363,715.38	363,715.38
SPI	SCAQM	CTDQ	68720	S OF C LAIF	0.00000	12/31/11	393,812.36	393,812.36	393,812.36
SPI	SCAQM	CTDQ	69520	S OF C LAIF	0.00000	12/31/11	449,659.59	449,659.59	449,659.59
SPI	SCAQM	CTDQ	70359	S OF C LAIF	0.00000	12/31/11	491,566.29	491,566.29	491,566.29
SPI	SCAQM	CTDQ	71268	S OF C LAIF	0.00000	12/31/11	513,938.89	513,938.89	513,938.89
SPI	SCAQM	CTDQ	72329	S OF C LAIF	0.00000	12/31/11	505,507.65	505,507.65	505,507.65
SPI	SCAQM	CTDQ	73503	S OF C LAIF	0.00000	12/31/11	515,367.27	515,367.27	515,367.27
SPI	SCAQM	CTDQ	74486	S OF C LAIF	0.00000	12/31/11	520,380.93	520,380.93	520,380.93
SPI	SCAQM	CTDQ	75694	S OF C LAIF	0.00000	12/31/11	492,274.30	492,274.30	492,274.30
SPI	SCAQM	CTDQ	77128	S OF C LAIF	0.00000	12/31/11	410,449.24	410,449.24	410,449.24
SPI	SCAQM	CTDQ	78106	S OF C LAIF	0.00000	12/31/11	304,980.32	304,980.32	304,980.32
SPI	SCAQM	CTDQ	78999	S OF C LAIF	0.00000	12/31/11	277,823.10	277,823.10	277,823.10
SPI	SCAQM	CTDQ	79884	S OF C LAIF	0.00000	12/31/11	252,862.59	252,862.59	252,862.59
SPI	SCAQM	CTDQ	80623	S OF C LAIF	0.00000	12/31/11	186,831.92	186,831.92	186,831.92
SPI	SCAQM	CTDQ	81267	S OF C LAIF	0.00000	12/31/11	150,112.75	150,112.75	150,112.75
SPI	SCAQM	CTDQ	81965	S OF C LAIF	0.00000	12/31/11	89,717.54	89,717.54	89,717.54
SPI	SCAQM	CTDQ	82763	S OF C LAIF	0.00000	12/31/11	60,335.73	60,335.73	60,335.73

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	83551	S OF C LAIF	0.00000	12/31/11	54,470.06	54,470.06	54,470.06
SPI	SCAQM	CTDQ	84325	S OF C LAIF	0.00000	12/31/11	55,045.25	55,045.25	55,045.25
SPI	SCAQM	CTDQ	85022	S OF C LAIF	0.00000	12/31/11	51,349.76	51,349.76	51,349.76
SPI	SCAQM	CTDQ	85933	S OF C LAIF	0.00000	12/31/11	45,607.02	45,607.02	45,607.02
SPI	SCAQM	CTDQ	86695	S OF C LAIF	0.00000	12/31/11	49,487.01	49,487.01	49,487.01
SPI	SCAQM	CTDQ	87359	S OF C LAIF	0.00000	12/31/11	47,004.27	47,004.27	47,004.27
SPI	SCAQM	CTDQ	88084	S OF C LAIF	0.00000	12/31/11	38,018.48	38,018.48	38,018.48
CTDQ Total							<u>39,691,035.12</u>	<u>39,691,035.12</u>	<u>39,691,035.12</u>
<b>SCAQM - SOUTH COAST AIR QUALITY MGMT Total</b>							<b><u>39,691,035.12</u></b>	<b><u>39,691,035.12</u></b>	<b><u>39,691,035.12</u></b>
SPI	SLIM	CTDQ	22101	S OF C LAIF	0.00000	12/31/11	3,218,710.97	3,218,710.97	3,218,710.97
SPI	SLIM	CTDQ	23208	S OF C LAIF	0.00000	12/31/11	27,081.03	27,081.03	27,081.03
SPI	SLIM	CTDQ	23842	S OF C LAIF	0.00000	12/31/11	83,505.96	83,505.96	83,505.96
SPI	SLIM	CTDQ	24459	S OF C LAIF	0.00000	12/31/11	94,996.78	94,996.78	94,996.78
SPI	SLIM	CTDQ	25326	S OF C LAIF	0.00000	12/31/11	104,088.41	104,088.41	104,088.41
SPI	SLIM	CTDQ	26241	S OF C LAIF	0.00000	12/31/11	110,715.07	110,715.07	110,715.07
SPI	SLIM	CTDQ	27270	S OF C LAIF	0.00000	12/31/11	117,811.43	117,811.43	117,811.43
SPI	SLIM	CTDQ	28140	S OF C LAIF	0.00000	12/31/11	118,831.50	118,831.50	118,831.50
SPI	SLIM	CTDQ	28986	S OF C LAIF	0.00000	12/31/11	117,968.90	117,968.90	117,968.90
SPI	SLIM	CTDQ	29917	S OF C LAIF	0.00000	12/31/11	115,386.18	115,386.18	115,386.18
SPI	SLIM	CTDQ	31093	S OF C LAIF	0.00000	12/31/11	114,884.96	114,884.96	114,884.96
SPI	SLIM	CTDQ	31850	S OF C LAIF	0.00000	12/31/11	119,214.46	119,214.46	119,214.46
SPI	SLIM	CTDQ	32655	S OF C LAIF	0.00000	12/31/11	120,967.08	120,967.08	120,967.08
SPI	SLIM	CTDQ	33599	S OF C LAIF	0.00000	12/31/11	119,698.34	119,698.34	119,698.34
SPI	SLIM	CTDQ	34231	S OF C LAIF	0.00000	12/31/11	124,159.87	124,159.87	124,159.87
SPI	SLIM	CTDQ	35220	S OF C LAIF	0.00000	12/31/11	128,393.89	128,393.89	128,393.89
SPI	SLIM	CTDQ	35952	S OF C LAIF	0.00000	12/31/11	130,900.85	130,900.85	130,900.85
SPI	SLIM	CTDQ	36773	S OF C LAIF	0.00000	12/31/11	129,716.18	129,716.18	129,716.18
SPI	SLIM	CTDQ	37638	S OF C LAIF	0.00000	12/31/11	132,118.17	132,118.17	132,118.17
SPI	SLIM	CTDQ	38537	S OF C LAIF	0.00000	12/31/11	134,992.32	134,992.32	134,992.32
SPI	SLIM	CTDQ	39281	S OF C LAIF	0.00000	12/31/11	132,458.88	132,458.88	132,458.88
SPI	SLIM	CTDQ	40072	S OF C LAIF	0.00000	12/31/11	124,940.21	124,940.21	124,940.21
SPI	SLIM	CTDQ	40891	S OF C LAIF	0.00000	12/31/11	125,249.17	125,249.17	125,249.17
SPI	SLIM	CTDQ	41416	S OF C LAIF	0.00000	12/31/11	124,689.59	124,689.59	124,689.59
SPI	SLIM	CTDQ	42149	S OF C LAIF	0.00000	12/31/11	132,997.69	132,997.69	132,997.69
SPI	SLIM	CTDQ	43226	S OF C LAIF	0.00000	12/31/11	140,793.36	140,793.36	140,793.36
SPI	SLIM	CTDQ	44234	S OF C LAIF	0.00000	12/31/11	152,132.72	152,132.72	152,132.72
SPI	SLIM	CTDQ	45086	S OF C LAIF	0.00000	12/31/11	164,017.17	164,017.17	164,017.17
SPI	SLIM	CTDQ	46123	S OF C LAIF	0.00000	12/31/11	167,897.97	167,897.97	167,897.97
SPI	SLIM	CTDQ	47347	S OF C LAIF	0.00000	12/31/11	157,924.35	157,924.35	157,924.35
SPI	SLIM	CTDQ	48499	S OF C LAIF	0.00000	12/31/11	139,856.90	139,856.90	139,856.90
SPI	SLIM	CTDQ	49798	S OF C LAIF	0.00000	12/31/11	120,525.01	120,525.01	120,525.01

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SPI	SLIM	CTDQ	50781	S OF C LAIF	0.00000	12/31/11	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0.00000	12/31/11	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0.00000	12/31/11	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0.00000	12/31/11	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0.00000	12/31/11	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0.00000	12/31/11	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0.00000	12/31/11	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0.00000	12/31/11	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0.00000	12/31/11	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0.00000	12/31/11	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0.00000	12/31/11	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF	0.00000	12/31/11	48,416.11	48,416.11	48,416.11
SPI	SLIM	CTDQ	64003	S OF C LAIF	0.00000	12/31/11	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0.00000	12/31/11	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF	0.00000	12/31/11	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF	0.00000	12/31/11	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818	S OF C LAIF	0.00000	12/31/11	108,222.63	108,222.63	108,222.63
SPI	SLIM	CTDQ	68719	S OF C LAIF	0.00000	12/31/11	118,789.82	118,789.82	118,789.82
SPI	SLIM	CTDQ	69518	S OF C LAIF	0.00000	12/31/11	136,097.01	136,097.01	136,097.01
SPI	SLIM	CTDQ	70360	S OF C LAIF	0.00000	12/31/11	151,399.04	151,399.04	151,399.04
SPI	SLIM	CTDQ	71269	S OF C LAIF	0.00000	12/31/11	158,866.84	158,866.84	158,866.84
SPI	SLIM	CTDQ	72330	S OF C LAIF	0.00000	12/31/11	159,520.70	159,520.70	159,520.70
SPI	SLIM	CTDQ	73504	S OF C LAIF	0.00000	12/31/11	165,030.36	165,030.36	165,030.36
SPI	SLIM	CTDQ	74485	S OF C LAIF	0.00000	12/31/11	168,848.34	168,848.34	168,848.34
SPI	SLIM	CTDQ	75693	S OF C LAIF	0.00000	12/31/11	161,848.34	161,848.34	161,848.34
SPI	SLIM	CTDQ	77131	S OF C LAIF	0.00000	12/31/11	136,599.41	136,599.41	136,599.41
SPI	SLIM	CTDQ	78104	S OF C LAIF	0.00000	12/31/11	102,613.52	102,613.52	102,613.52
SPI	SLIM	CTDQ	79000	S OF C LAIF	0.00000	12/31/11	93,633.67	93,633.67	93,633.67
SPI	SLIM	CTDQ	79882	S OF C LAIF	0.00000	12/31/11	86,272.14	86,272.14	86,272.14
SPI	SLIM	CTDQ	80621	S OF C LAIF	0.00000	12/31/11	63,895.36	63,895.36	63,895.36
SPI	SLIM	CTDQ	81265	S OF C LAIF	0.00000	12/31/11	51,337.52	51,337.52	51,337.52
SPI	SLIM	CTDQ	81963	S OF C LAIF	0.00000	12/31/11	31,005.24	31,005.24	31,005.24
SPI	SLIM	CTDQ	82761	S OF C LAIF	0.00000	12/31/11	20,942.34	20,942.34	20,942.34
SPI	SLIM	CTDQ	83552	S OF C LAIF	0.00000	12/31/11	18,906.35	18,906.35	18,906.35
SPI	SLIM	CTDQ	84323	S OF C LAIF	0.00000	12/31/11	16,628.36	16,628.36	16,628.36
SPI	SLIM	CTDQ	85020	S OF C LAIF	0.00000	12/31/11	12,936.00	12,936.00	12,936.00
SPI	SLIM	CTDQ	85931	S OF C LAIF	0.00000	12/31/11	11,519.98	11,519.98	11,519.98
SPI	SLIM	CTDQ	86696	S OF C LAIF	0.00000	12/31/11	12,561.86	12,561.86	12,561.86
SPI	SLIM	CTDQ	87360	S OF C LAIF	0.00000	12/31/11	11,931.63	11,931.63	11,931.63
SPI	SLIM	CTDQ	88085	S OF C LAIF	0.00000	12/31/11	9,650.67	9,650.67	9,650.67
<b>CTDQ Total</b>							<b>10,075,228.50</b>	<b>10,075,228.50</b>	<b>10,075,228.50</b>
<b>SLIM - SCHOOLS LINKED INSURANCE MGMT Total</b>							<b>10,075,228.50</b>	<b>10,075,228.50</b>	<b>10,075,228.50</b>

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SPI	WASIA	CTDQ	22460	S OF C LAIF	0.00000	12/31/11	7,000,000.00	7,000,000.00	7,000,000.00
SPI	WASIA	CTDQ	23844	S OF C LAIF	0.00000	12/31/11	73,432.18	73,432.18	73,432.18
SPI	WASIA	CTDQ	24460	S OF C LAIF	0.00000	12/31/11	88,299.86	88,299.86	88,299.86
SPI	WASIA	CTDQ	25245	S OF C LAIF	0.00000	12/31/11	96,741.95	96,741.95	96,741.95
SPI	WASIA	CTDQ	26250	S OF C LAIF	0.00000	12/31/11	102,900.92	102,900.92	102,900.92
SPI	WASIA	CTDQ	26945	S OF C LAIF	0.00000	12/31/11	109,496.42	109,496.42	109,496.42
SPI	WASIA	CTDQ	28143	S OF C LAIF	0.00000	12/31/11	110,444.50	110,444.50	110,444.50
SPI	WASIA	CTDQ	28732	S OF C LAIF	0.00000	12/31/11	109,642.78	109,642.78	109,642.78
SPI	WASIA	CTDQ	29586	S OF C LAIF	0.00000	12/31/11	107,242.35	107,242.35	107,242.35
SPI	WASIA	CTDQ	30647	S OF C LAIF	0.00000	12/31/11	106,776.50	106,776.50	106,776.50
SPI	WASIA	CTDQ	31539	S OF C LAIF	0.00000	12/31/11	110,800.43	110,800.43	110,800.43
SPI	WASIA	CTDQ	32361	S OF C LAIF	0.00000	12/31/11	112,429.36	112,429.36	112,429.36
SPI	WASIA	CTDQ	33315	S OF C LAIF	0.00000	12/31/11	111,250.16	111,250.16	111,250.16
SPI	WASIA	CTDQ	34059	S OF C LAIF	0.00000	12/31/11	115,396.80	115,396.80	115,396.80
SPI	WASIA	CTDQ	34957	S OF C LAIF	0.00000	12/31/11	119,331.99	119,331.99	119,331.99
SPI	WASIA	CTDQ	35633	S OF C LAIF	0.00000	12/31/11	121,662.01	121,662.01	121,662.01
SPI	WASIA	CTDQ	36439	S OF C LAIF	0.00000	12/31/11	120,560.95	120,560.95	120,560.95
SPI	WASIA	CTDQ	37287	S OF C LAIF	0.00000	12/31/11	122,793.41	122,793.41	122,793.41
SPI	WASIA	CTDQ	38231	S OF C LAIF	0.00000	12/31/11	125,464.71	125,464.71	125,464.71
SPI	WASIA	CTDQ	38988	S OF C LAIF	0.00000	12/31/11	123,110.08	123,110.08	123,110.08
SPI	WASIA	CTDQ	39857	S OF C LAIF	0.00000	12/31/11	116,122.07	116,122.07	116,122.07
SPI	WASIA	CTDQ	40652	S OF C LAIF	0.00000	12/31/11	116,409.22	116,409.22	116,409.22
SPI	WASIA	CTDQ	41374	S OF C LAIF	0.00000	12/31/11	121,913.10	121,913.10	121,913.10
SPI	WASIA	CTDQ	42151	S OF C LAIF	0.00000	12/31/11	130,096.85	130,096.85	130,096.85
SPI	WASIA	CTDQ	43228	S OF C LAIF	0.00000	12/31/11	137,722.35	137,722.35	137,722.35
SPI	WASIA	CTDQ	44236	S OF C LAIF	0.00000	12/31/11	148,814.38	148,814.38	148,814.38
SPI	WASIA	CTDQ	45087	S OF C LAIF	0.00000	12/31/11	160,439.61	160,439.61	160,439.61
SPI	WASIA	CTDQ	46124	S OF C LAIF	0.00000	12/31/11	164,235.76	164,235.76	164,235.76
SPI	WASIA	CTDQ	47346	S OF C LAIF	0.00000	12/31/11	154,479.69	154,479.69	154,479.69
SPI	WASIA	CTDQ	48500	S OF C LAIF	0.00000	12/31/11	136,806.32	136,806.32	136,806.32
SPI	WASIA	CTDQ	49797	S OF C LAIF	0.00000	12/31/11	117,896.11	117,896.11	117,896.11
SPI	WASIA	CTDQ	50782	S OF C LAIF	0.00000	12/31/11	93,828.22	93,828.22	93,828.22
SPI	WASIA	CTDQ	51468	S OF C LAIF	0.00000	12/31/11	77,816.21	77,816.21	77,816.21
SPI	WASIA	CTDQ	52669	S OF C LAIF	0.00000	12/31/11	73,638.02	73,638.02	73,638.02
SPI	WASIA	CTDQ	53919	S OF C LAIF	0.00000	12/31/11	71,712.31	71,712.31	71,712.31
SPI	WASIA	CTDQ	55075	S OF C LAIF	0.00000	12/31/11	63,529.28	63,529.28	63,529.28
SPI	WASIA	CTDQ	56614	S OF C LAIF	0.00000	12/31/11	53,439.15	53,439.15	53,439.15
SPI	WASIA	CTDQ	58054	S OF C LAIF	0.00000	12/31/11	48,548.65	48,548.65	48,548.65
SPI	WASIA	CTDQ	59107	S OF C LAIF	0.00000	12/31/11	45,394.14	45,394.14	45,394.14
SPI	WASIA	CTDQ	60184	S OF C LAIF	0.00000	12/31/11	43,670.82	43,670.82	43,670.82
SPI	WASIA	CTDQ	61112	S OF C LAIF	0.00000	12/31/11	40,902.21	40,902.21	40,902.21
SPI	WASIA	CTDQ	61967	S OF C LAIF	0.00000	12/31/11	40,077.53	40,077.53	40,077.53

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SPI	WASIA	CTDQ	62781	S OF C LAIF	0.00000	12/31/11	47,360.06	47,360.06	47,360.06
SPI	WASIA	CTDQ	64004	S OF C LAIF	0.00000	12/31/11	56,867.52	56,867.52	56,867.52
SPI	WASIA	CTDQ	64953	S OF C LAIF	0.00000	12/31/11	66,511.63	66,511.63	66,511.63
SPI	WASIA	CTDQ	65952	S OF C LAIF	0.00000	12/31/11	80,980.97	80,980.97	80,980.97
SPI	WASIA	CTDQ	66799	S OF C LAIF	0.00000	12/31/11	92,052.67	92,052.67	92,052.67
SPI	WASIA	CTDQ	67820	S OF C LAIF	0.00000	12/31/11	105,862.06	105,862.06	105,862.06
SPI	WASIA	CTDQ	68718	S OF C LAIF	0.00000	12/31/11	116,198.76	116,198.76	116,198.76
SPI	WASIA	CTDQ	69519	S OF C LAIF	0.00000	12/31/11	133,128.44	133,128.44	133,128.44
SPI	WASIA	CTDQ	70361	S OF C LAIF	0.00000	12/31/11	148,096.70	148,096.70	148,096.70
SPI	WASIA	CTDQ	71270	S OF C LAIF	0.00000	12/31/11	155,401.61	155,401.61	155,401.61
SPI	WASIA	CTDQ	72331	S OF C LAIF	0.00000	12/31/11	156,041.22	156,041.22	156,041.22
SPI	WASIA	CTDQ	73502	S OF C LAIF	0.00000	12/31/11	161,430.69	161,430.69	161,430.69
SPI	WASIA	CTDQ	74484	S OF C LAIF	0.00000	12/31/11	165,165.40	165,165.40	165,165.40
SPI	WASIA	CTDQ	75692	S OF C LAIF	0.00000	12/31/11	158,318.08	158,318.08	158,318.08
SPI	WASIA	CTDQ	77133	S OF C LAIF	0.00000	12/31/11	133,619.88	133,619.88	133,619.88
SPI	WASIA	CTDQ	78105	S OF C LAIF	0.00000	12/31/11	100,375.31	100,375.31	100,375.31
SPI	WASIA	CTDQ	79001	S OF C LAIF	0.00000	12/31/11	91,591.32	91,591.32	91,591.32
SPI	WASIA	CTDQ	79883	S OF C LAIF	0.00000	12/31/11	84,390.36	84,390.36	84,390.36
SPI	WASIA	CTDQ	80622	S OF C LAIF	0.00000	12/31/11	62,501.67	62,501.67	62,501.67
SPI	WASIA	CTDQ	81266	S OF C LAIF	0.00000	12/31/11	50,217.74	50,217.74	50,217.74
SPI	WASIA	CTDQ	81964	S OF C LAIF	0.00000	12/31/11	30,328.95	30,328.95	30,328.95
SPI	WASIA	CTDQ	82762	S OF C LAIF	0.00000	12/31/11	20,485.54	20,485.54	20,485.54
SPI	WASIA	CTDQ	83553	S OF C LAIF	0.00000	12/31/11	18,493.96	18,493.96	18,493.96
SPI	WASIA	CTDQ	84324	S OF C LAIF	0.00000	12/31/11	18,689.25	18,689.25	18,689.25
SPI	WASIA	CTDQ	85021	S OF C LAIF	0.00000	12/31/11	17,434.54	17,434.54	17,434.54
SPI	WASIA	CTDQ	85932	S OF C LAIF	0.00000	12/31/11	15,525.44	15,525.44	15,525.44
SPI	WASIA	CTDQ	86697	S OF C LAIF	0.00000	12/31/11	16,929.59	16,929.59	16,929.59
SPI	WASIA	CTDQ	87361	S OF C LAIF	0.00000	12/31/11	16,080.22	16,080.22	16,080.22
SPI	WASIA	CTDQ	88086	S OF C LAIF	0.00000	12/31/11	13,006.17	13,006.17	13,006.17
<b>CTDQ Total</b>							<b>13,578,355.11</b>	<b>13,578,355.11</b>	<b>13,578,355.11</b>
<b>WASIA - SCHOOLS LINKED INSURANCE MGMT Total</b>							<b>13,578,355.11</b>	<b>13,578,355.11</b>	<b>13,578,355.11</b>
<b>SPI Total</b>							<b>76,148,599.60</b>	<b>76,295,095.46</b>	<b>76,315,483.61</b>
<b>SPI Historical Cost</b>								<b>76,309,142.73</b>	

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 11/30/11  
TRUSTEE: DEUTSCHE BANK  
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
01/05/06	CALABASAS LANDFILL 2005	\$3,325,694.84
07/02/97	COUNTY OF LOS ANGELES - COMMERCIAL PAPER PROGRAM	<u>5,375,607.33</u>
	DEUTSCHE BANK - TRUSTEE TOTAL	<u><u>\$8,701,302.17</u></u>

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 11/30/11  
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY  
ATTACHMENT XI

Page: 2

ISSUE DATE	FUND TITLE	FUND BALANCE
	C.I. 2658M	\$409,893.04
03/08/06	CCTSA TOBACCO BONDS 2006	38,903,960.73
12/11/96	CFD #2/CI 2656-M REF SERIES A & B	715,139.71
01/15/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	0.38
11/24/09	LAC-CAL 2009 SER A	<u>1,007,477.47</u>
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	<u><u>\$41,036,471.33</u></u>



LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 11/30/11  
TRUSTEE: U.S. BANK  
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
12/01/98	DISNEY PROJECT (Partial Refund), 1998	\$4,181,357.20
02/09/93	DISNEY PROJECT, 1993	7,146,808.69
04/29/02	MASTER REFUNDING 2002A	3,367,439.55
12/02/02	MASTER REFUNDING 2002B	1,784,584.38
03/02/05	MASTER REFUNDING 2005A	60,155,724.44
12/13/06	MASTER REFUNDING 2006 A & B	29,528,480.29
11/23/10	MULTIPLE CAPITAL FACILITIES PROJECT 1 A & B	<u>528,947,822.73</u>
	U.S. BANK - TRUSTEE TOTAL	<u><u>\$635,112,217.28</u></u>

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 11/30/11  
TRUSTEE: LOS ANGELES COUNTY  
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	LOS ANGELES COMMUNITY COLLEGE (LACC)	\$93,480.00
	SPECIAL SAFEKEEPING (KNOX-KEENE)	<u>\$301,854.96</u>
	TREASURER TOTAL	<u><u>\$395,334.96</u></u>

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 11/30/11  
MANAGER: PUBLIC FINANCIAL MANAGEMENT  
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
ALLIANCE OF SCHOOLS COOPERATIVE INSURANCE PROGRAM		
	INVESTMENTS	\$136,930,000.00
	CASH AND EQUIVALENTS	<u>387,768.43</u>
	PFM - TRUSTEE TOTAL	<u><u>\$137,317,768.43</u></u>

Los Angeles County Treasurer  
Floating Rate Securities - NTRD PSI Non-Trading  
As of 11/30/11  
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	0.64	07/27/12	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+22bp. Issued under MTN Program.
88044	TOYOTA MOTOR CREDIT CORP FRN	0.59	10/12/12	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+20bp.
85269	TOYOTA MOTOR CREDIT CORP FRN	0.61	11/15/12	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+15bp. Issued under MTN Program. Ser B.
88095	GE CAPITAL CORP FRN	1.23	01/07/14	19,150,000.00	18,890,239.29	Cpn rate=Qtrly US\$LIBOR+85bp.
88188	GE CAPITAL CORP FRN	0.94	03/14/13	25,000,000.00	25,001,648.09	Cpn rate=Qtrly US\$LIBOR+60bp.
<b>CNFL Totals</b>				<b>194,150,000.00</b>	<b>193,891,887.38</b>	
CNFM -						
85584	WESTPAC BANKING CORP NY FRN	0.32	12/13/11	50,000,000.00	50,000,082.44	Cpn rate=Monthly US\$LIBOR+7.5bp. Iss'd under YCD Program.
85585	WESTPAC BANKING CORP NY FRN	0.32	12/13/11	50,000,000.00	50,000,082.44	Cpn rate=Monthly US\$LIBOR+7.5bp. Iss'd under YCD Program.
87874	WESTPAC BANKING CORP NY FRN	0.36	03/26/12	50,000,000.00	50,001,611.24	Cpn rate=Monthly US\$LIBOR+10bp.
87917	ROYAL BK OF CANADA NY FRN	0.38	09/27/12	50,000,000.00	50,000,000.00	Cpn rate=Monthly US\$LIBOR+12.5bp.
<b>CNFM Totals</b>				<b>200,000,000.00</b>	<b>200,001,776.12</b>	
<b>CORPORATE AND AGENCY ISSUED TOTAL</b>				<b>394,150,000.00</b>	<b>393,893,663.50</b>	
<u>LOS ANGELES COUNTY ISSUED -</u>						
BAN -						
83163	LACCAL BANS	3.25	06/30/12	10,000,000.00	10,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
83362	LACCAL BANS	3.25	06/30/12	5,000,000.00	5,000,000.00	
84700	LACCAL BANS	0.60	06/30/13	10,000,000.00	10,000,000.00	
85107	LACCAL BANS	0.60	06/30/13	10,000,000.00	10,000,000.00	
85565	LACCAL BANS	0.60	06/30/13	10,000,000.00	10,000,000.00	
86157	LACCAL BANS	0.60	06/30/13	5,000,000.00	5,000,000.00	
86248	LACCAL BANS	0.60	06/30/13	5,000,000.00	5,000,000.00	
86249	LACCAL BANS	0.60	06/30/13	7,000,000.00	7,000,000.00	
86858	LACCAL BANS	0.60	06/30/13	7,000,000.00	7,000,000.00	
87088	LACCAL BANS	0.60	06/30/13	3,000,000.00	3,000,000.00	
87089	LACCAL BANS	0.60	06/30/13	5,000,000.00	5,000,000.00	
87937	LACCAL BANS	0.53	06/30/14	3,500,000.00	3,500,000.00	
88203	LACCAL BANS	0.54	06/30/14	7,000,000.00	7,000,000.00	
<b>BAN Totals</b>				<b>87,500,000.00</b>	<b>87,500,000.00</b>	
<b>LOS ANGELES COUNTY ISSUED TOTAL</b>				<b>87,500,000.00</b>	<b>87,500,000.00</b>	
<b>NTRD - PSI NON-TRADING Total</b>				<b>481,650,000.00</b>	<b>481,393,663.50</b>	

LOS ANGELES COUNTY TREASURER  
BOND ANTICIPATION NOTES AND LACCAL  
AS OF 11/30/11  
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

<u>SEC ID</u>	<u>DESCRIPTION</u>	<u>DRAW DATE</u>	<u>AMOUNT</u>	<u>RATE</u>
83163	LACCAL	03/09/10	\$ 10,000,000.00	3.250%
83362	LACCAL	04/01/10	5,000,000.00	3.250%
84700	LACCAL	09/02/10	10,000,000.00	0.597%
85107	LACCAL	10/27/10	10,000,000.00	0.597%
85565	LACCAL	12/09/10	10,000,000.00	0.597%
86157	LACCAL	02/18/11	5,000,000.00	0.597%
86248	LACCAL	03/04/11	5,000,000.00	0.597%
86249	LACCAL	03/04/11	7,000,000.00	0.597%
86858	LACCAL	05/10/11	7,000,000.00	0.597%
87088	LACCAL	06/17/11	3,000,000.00	0.597%
87089	LACCAL	06/17/11	5,000,000.00	0.597%
87937	LACCAL	09/27/11	3,500,000.00	0.525%
88203	LACCAL	11/01/11	7,000,000.00	0.536%
			<u>\$ 87,500,000.00</u>	

Los Angeles County Treasurer  
 Inventory Report - Totals Section  
 Security Type Grouping - Cost & Wtd Avg Days To Maturity  
 As of November 30, 2011  
 Attachment XIV

SECURITY TYPE	NON-TRADING			TRADING		
	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	4,109,026,674.32	43.33	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	7,620,398,918.88	21.36	DAYS	0.00	0.00	DAYS
GOVERNMENTS	1,128,348,368.11	236.37	DAYS	0.00	0.00	DAYS
AGENCIES	9,889,015,456.45	1,190.27	DAYS	0.00	0.00	DAYS
MUNICIPALS	87,500,000.00	559.23	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	821,754,008.28	166.73	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	\$23,656,043,426.04	531.11	DAYS	\$0.00	0.00	DAYS

Los Angeles County Treasurer  
Inventory Report - Totals Section  
Maturity Range Grouping  
As of November 30, 2011  
Attachment XV

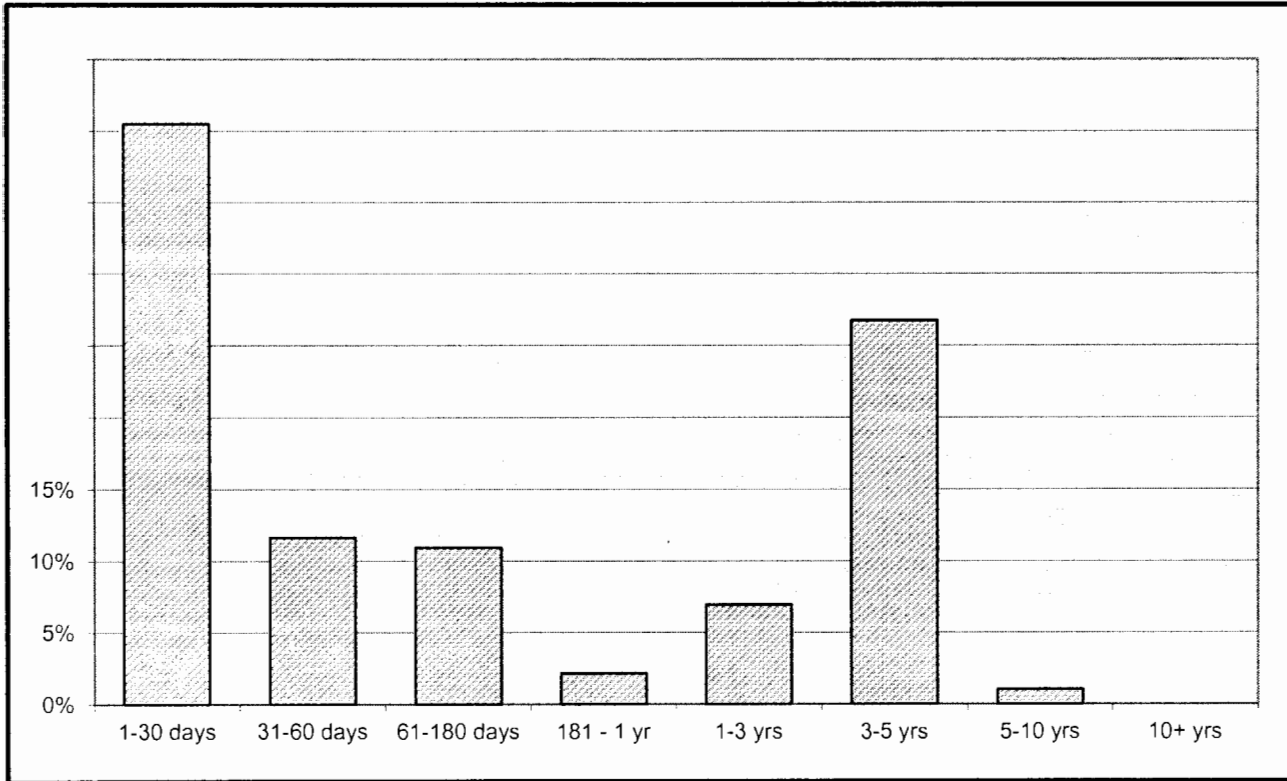
Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
<b>PSI - NTRD/TRD</b>							
1 to 30 Days	12/01/11 - 12/30/11	9,582,327,000.00	40.56	40.56	9,581,784,821.09	40.50	40.50
31 to 60 Days	12/31/11 - 01/29/12	2,756,049,000.00	11.66	52.22	2,755,901,931.51	11.65	52.15
61 to 90 Days	01/30/12 - 02/28/12	724,862,000.00	3.07	55.29	726,608,989.29	3.07	55.22
91 to 120 Days	02/29/12 - 03/29/12	1,095,285,000.00	4.64	59.93	1,096,739,843.40	4.64	59.86
121 to 180 Days	03/30/12 - 05/28/12	765,000,000.00	3.24	63.17	765,470,849.04	3.24	63.10
181 to 270 Days	05/29/12 - 08/26/12	294,804,000.00	1.25	64.42	296,252,064.23	1.25	64.35
271 to 365 Days	08/27/12 - 11/29/12	210,606,000.00	0.89	65.31	210,819,773.92	0.89	65.24
1 to 1.5 YEARS	11/30/12 - 05/30/13	511,282,000.00	2.16	67.47	516,800,108.80	2.18	67.42
1.5 to 2 YEARS	05/31/13 - 11/29/13	479,269,000.00	2.03	69.50	488,462,201.48	2.07	69.49
2 to 3 YEARS	11/30/13 - 11/30/14	626,219,000.00	2.65	72.15	639,512,052.98	2.70	72.19
3 to 4 YEARS	11/30/14 - 11/30/15	1,121,235,000.00	4.75	76.90	1,122,281,854.75	4.74	76.93
4 to 5 YEARS	11/30/15 - 11/30/16	5,210,470,000.00	22.05	98.95	5,208,164,624.02	22.02	98.95
5 to 10 YEARS	11/30/16 - 11/30/21	247,305,000.00	1.05	100.00	247,244,311.53	1.05	100.00
<b>Portfolio Total:</b>		<b>\$23,624,713,000.00</b>			<b>\$23,656,043,426.04</b>		
<b>BLPSI</b>							
1 to 1.5 YEARS	11/30/12 - 05/30/13	1,500,000.00	50.00	50.00	1,569,596.45	49.90	49.90
2 to 3 YEARS	11/30/13 - 11/30/14	1,500,000.00	50.00	100.00	1,575,938.11	50.10	100.00
<b>Portfolio Total:</b>		<b>\$3,000,000.00</b>			<b>\$3,145,534.56</b>		
<b>GF</b>							
181 to 270 Days	05/29/12 - 08/26/12	5,233.09	0.09	0.09	5,233.09	0.09	0.09
2 to 3 YEARS	11/30/13 - 11/30/14	295,143.29	5.24	5.33	295,143.29	5.24	5.33
3 to 4 YEARS	11/30/14 - 11/30/15	89,586.50	1.59	6.92	89,586.50	1.59	6.92
5 to 10 YEARS	11/30/16 - 11/30/21	5,247,017.99	93.08	100.00	5,247,017.99	93.08	100.00
<b>Portfolio Total:</b>		<b>\$5,636,980.87</b>			<b>\$5,636,980.87</b>		
<b>MAST</b>							
4 to 5 YEARS	11/30/15 - 11/30/16	85,000.00	100.00	100.00	85,961.30	100.00	100.00
<b>Portfolio Total:</b>		<b>\$85,000.00</b>			<b>\$85,961.30</b>		
<b>SANIT</b>							
4 to 5 YEARS	11/30/15 - 11/30/16	4,082,000.00	100.00	100.00	4,082,000.00	100.00	100.00
<b>Portfolio Total:</b>		<b>\$4,082,000.00</b>			<b>\$4,082,000.00</b>		

Los Angeles County Treasurer  
 Inventory Report - Totals Section  
 Maturity Range Grouping  
 As of November 30, 2011  
 Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
<b>SCAQM</b>							
31 to 60 Days	12/31/11 - 01/29/12	<u>39,691,035.12</u>	100.00	100.00	<u>39,691,035.12</u>	100.00	100.00
Portfolio Total:		<b>\$39,691,035.12</b>			<b>\$39,691,035.12</b>		
<b>SLIM</b>							
31 to 60 Days	12/31/11 - 01/29/12	<u>10,075,228.50</u>	100.00	100.00	<u>10,075,228.50</u>	100.00	100.00
Portfolio Total:		<b>\$10,075,228.50</b>			<b>\$10,075,228.50</b>		
<b>WASIA</b>							
31 to 60 Days	12/31/11 - 01/29/12	<u>13,578,355.11</u>	100.00	100.00	<u>13,578,355.11</u>	100.00	100.00
Portfolio Total:		<b>\$13,578,355.11</b>			<b>\$13,578,355.11</b>		



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



<u>L.A.C. INVESTMENT POOL</u>		
	<u>In Thousands</u>	<u>%</u>
1 - 30 days	\$ 9,581,785	40.50%
31 - 60 days	2,755,902	11.65%
61 - 180 days	2,588,820	10.95%
181 - 1 yr	507,072	2.14%
1 - 3 yrs	1,644,774	6.95%
3 - 5 yrs	6,330,446	26.76%
5 - 10 yrs	247,244	1.05%
10+ yrs	-	0.00%
	<u>\$ 23,656,043</u>	<u>100.00%</u>

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

LOCAL AGENCY INVESTMENT FUND  
FOR SPECIFIC INVESTMENTS  
AS OF 11/30/11  
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	\$10,075,228.50
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,691,035.12
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	<u>13,578,355.11</u>
	LAIF TOTAL	<u><u>\$63,344,618.73</u></u>

## POOLED MONEY INVESTMENT ACCOUNT

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

	OCTOBER 2011	OCTOBER 2010	CHANGE
Average Daily Portfolio	\$ 63,739,140	\$ 64,924,891	\$ -1,185,751
Accrued Earnings	\$ 20,805	\$ 26,468	\$ -5,663
Effective Yield	0.385 %	0.480 %	-0.095 %
Average Life-Month End (In Days)	229	191	+38
<b>Total Security Transactions</b>			
Amount	\$ 17,336,997	\$ 35,257,908	\$ -17,920,911
Number	348	720	-372
<b>Total Time Deposit Transactions</b>			
Amount	\$ 3,863,800	\$ 3,770,000	\$ +93,800
Number	153	150	+3
Average Workday Investment Activity	\$ 1,060,040	\$ 1,858,472	\$ -798,432
Prescribed Demand Account Balances For Services	\$ 1,758,701	\$ 1,543,885	\$ +214,816

BILL LOCKYER  
 TREASURER  
 STATE OF CALIFORNIA

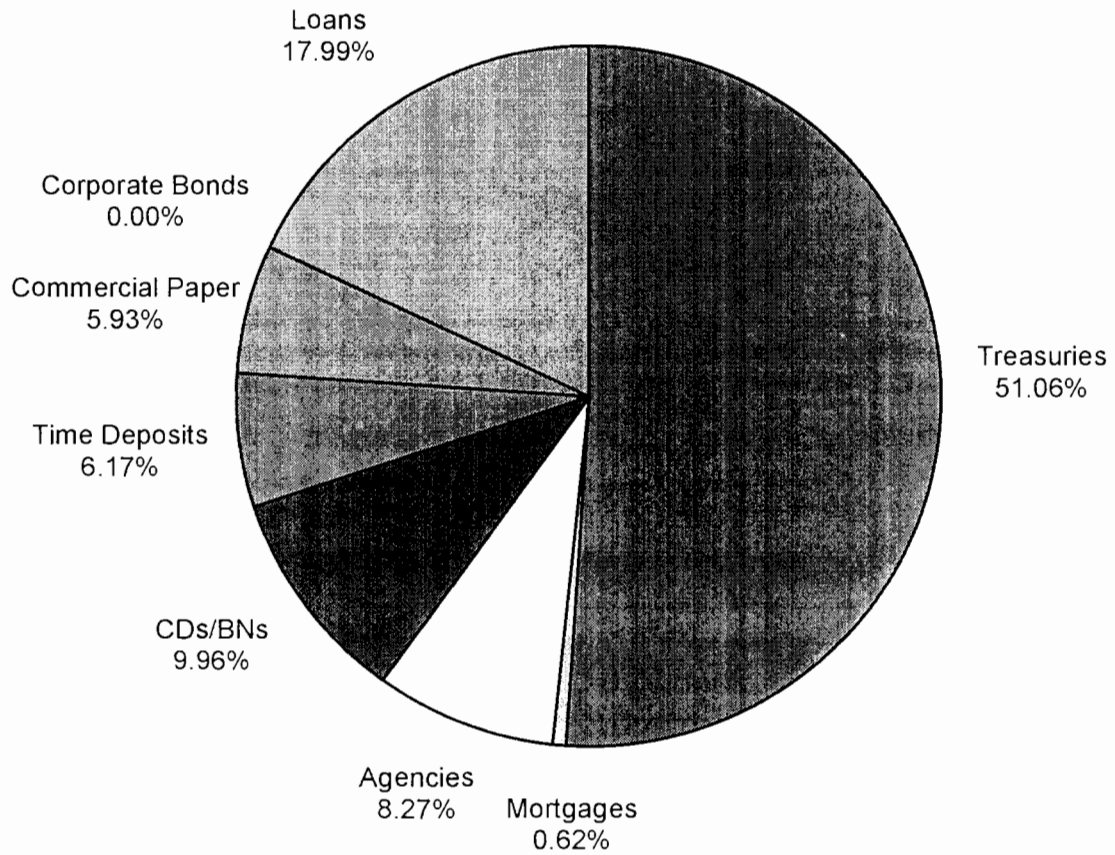
INVESTMENT DIVISION SELECTED INVESTMENT DATA  
 ANALYSIS OF THE POOLED MONEY INVESTMENT ACCOUNT PORTFOLIO  
 (000 OMITTED)

<u>TYPE OF SECURITY</u>	October 31, 2011		
	<u>AMOUNT</u>	<u>PERCENT OF PORTFOLIO</u>	<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	\$ 21,802,312	32.13	-2.32
Bonds	0	0.00	
Notes	12,845,889	18.93	+1.03
Strips	0	0.00	0
Total Government	\$ 34,648,201	51.06	-1.29
Federal Agency Debentures	\$ 1,417,680	2.09	-0.79
Certificates of Deposit	6,760,015	9.96	-0.55
Bank Notes	0	0.00	0
Bankers' Acceptances	0	0.00	0
Repurchases	0	0.00	0
Federal Agency Discount Notes	3,892,817	5.74	-0.82
Time Deposits	4,188,140	6.17	-0.01
GNMAs	33	0.00	0
Commercial Paper	4,023,312	5.93	-0.26
FHLMC/Remics	418,333	0.62	-0.03
Corporate Bonds	0	0.00	0
AB 55 Loans	409,568	0.60	-0.08
GF Loans	11,801,300	17.39	+3.84
NOW Accounts	0	0.00	0
Other	300,000	0.44	-0.01
Reversed Repurchases	0	0.00	0
Total (All Types)	\$ 67,859,399	100.00	

INVESTMENT ACTIVITY

	OCTOBER 2011		SEPTEMBER 2011	
	<u>NUMBER</u>	<u>AMOUNT</u>	<u>NUMBER</u>	<u>AMOUNT</u>
Pooled Money	348	\$ 17,336,997	395	\$ 19,653,209
Other	4	32,382	17	427,035
Time Deposits	153	3,863,800	112	2,488,000
Totals	505	\$ 21,233,179	524	\$ 22,568,244
PMIA Monthly Average Effective Yield	0.385		0.378	
Year to Date Yield Last Day of Month	0.388		0.389	

# Pooled Money Investment Account Portfolio Composition \$67.9 Billion 10/31/11



ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
<b>10/03/11 REDEMPTIONS</b>								
CD		UNIONBANK	10/03/11	0.210%	50,000	52	15,166.67	0.213
CD		UNIONBANK	10/03/11	0.210%	50,000	52	15,166.67	0.213
CD		UNIONBANK	10/03/11	0.210%	50,000	52	15,166.67	0.213
CP		NORDEA NA	10/03/11	0.110%	50,000	18	2,750.00	0.112
CP		NORDEA NA	10/03/11	0.110%	50,000	18	2,750.00	0.112
CP		NORDEA NA	10/03/11	0.110%	50,000	18	2,750.00	0.112
CP		NORDEA NA	10/03/11	0.110%	50,000	18	2,750.00	0.112
CP		NORDEA NA	10/03/11	0.110%	50,000	18	2,750.00	0.112
CP		CITIFUND	10/03/11	0.190%	50,000	18	4,750.00	0.193
CP		CITIFUND	10/03/11	0.190%	50,000	18	4,750.00	0.193
CP		CITIFUND	10/03/11	0.190%	50,000	18	4,750.00	0.193
CP		CITIFUND	10/03/11	0.190%	50,000	18	4,750.00	0.193
CP		FCAR	10/03/11	0.210%	50,000	39	11,375.00	0.213
CP		BARCLY US	10/03/11	0.190%	50,000	40	10,555.56	0.193
CP		BARCLY US	10/03/11	0.190%	50,000	40	10,555.56	0.193
CP		BARCLY US	10/03/11	0.190%	50,000	40	10,555.56	0.193
CP		WINDMILL	10/03/11	0.220%	50,000	67	20,472.22	0.223
CP		WINDMILL	10/03/11	0.220%	50,000	67	20,472.22	0.223
CP		WINDMILL	10/03/11	0.220%	50,000	67	20,472.22	0.223
CP		BNP FIN	10/03/11	0.260%	50,000	108	39,000.00	0.264
CP		BNP FIN	10/03/11	0.260%	50,000	108	39,000.00	0.264
CP		BNP FIN	10/03/11	0.260%	50,000	108	39,000.00	0.264
CP		BNP FIN	10/03/11	0.260%	50,000	108	39,000.00	0.264
CP		SOC GEN	10/03/11	0.280%	50,000	108	42,000.00	0.284
CP		SOC GEN	10/03/11	0.280%	50,000	108	42,000.00	0.284
CP		SOC GEN	10/03/11	0.280%	50,000	108	42,000.00	0.284
CP		SOC GEN	10/03/11	0.280%	50,000	108	42,000.00	0.284
CP		SOC GEN	10/03/11	0.280%	50,000	108	42,000.00	0.284
CP		FCAR	10/03/11	0.370%	50,000	152	78,111.11	0.376
CP		FCAR	10/03/11	0.370%	50,000	152	78,111.11	0.376
CP		FCAR	10/03/11	0.370%	50,000	152	78,111.11	0.376
CP		FCAR	10/03/11	0.370%	50,000	152	78,111.11	0.376
CP		FCAR	10/03/11	0.370%	50,000	152	78,111.11	0.376
DN		FHLMC	10/03/11	0.220%	50,000	340	103,888.89	0.224
DN		FHLMC	10/03/11	0.220%	50,000	340	103,888.89	0.224
DN		FHLMC	10/03/11	0.220%	50,000	340	103,888.89	0.224
DN		FHLMC	10/03/11	0.220%	50,000	340	103,888.89	0.224
DN		FHLMC	10/03/11	0.220%	50,000	340	103,888.89	0.224
DN		FHLMC	10/03/11	0.220%	50,000	340	103,888.89	0.224
DN		FHLMC	10/03/11	0.220%	50,000	340	103,888.89	0.224
YCD		TOKYO-MIT	10/03/11	0.160%	50,000	13	2,888.89	0.162
YCD		TOKYO-MIT	10/03/11	0.160%	50,000	13	2,888.89	0.162
YCD		TOKYO-MIT	10/03/11	0.160%	50,000	13	2,888.89	0.162
YCD		SUMITOMO	10/03/11	0.180%	50,000	14	3,499.99	0.183
YCD		SUMITOMO	10/03/11	0.180%	50,000	14	3,499.99	0.183
YCD		SUMITOMO	10/03/11	0.180%	50,000	18	4,500.00	0.183
YCD		SUMITOMO	10/03/11	0.180%	50,000	18	4,500.00	0.183
YCD		SUMITOMO	10/03/11	0.180%	50,000	18	4,500.00	0.183
YCD		SUMITOMO	10/03/11	0.180%	50,000	18	4,500.00	0.183

**ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>	
<b>10/03/11 REDEMPTIONS (Continued)</b>									
YCD		NORINCHUK	0.210%	10/03/11	0.210%	50,000	18	5,250.00	0.213
YCD		NORINCHUK	0.210%	10/03/11	0.210%	50,000	18	5,250.00	0.213
YCD		NORINCHUK	0.210%	10/03/11	0.210%	50,000	18	5,250.00	0.213
YCD		NORINCHUK	0.210%	10/03/11	0.210%	50,000	18	5,250.00	0.213
YCD		NORDEA	0.170%	10/03/11	0.170%	50,000	39	9,208.33	0.172
YCD		NORDEA	0.170%	10/03/11	0.170%	50,000	39	9,208.33	0.172
YCD		NORDEA	0.170%	10/03/11	0.170%	50,000	39	9,208.33	0.172
YCD		NORDEA	0.170%	10/03/11	0.170%	50,000	39	9,208.33	0.172
YCD		NORDEA	0.170%	10/03/11	0.170%	50,000	39	9,208.33	0.172
YCD		NORDEA	0.170%	10/03/11	0.170%	50,000	39	9,208.33	0.172
YCD		RABOBANK	0.170%	10/03/11	0.170%	50,000	39	9,208.33	0.172
YCD		RABOBANK	0.170%	10/03/11	0.170%	50,000	39	9,208.33	0.172
YCD		RABOBANK	0.170%	10/03/11	0.170%	50,000	39	9,208.33	0.172
YCD		RABOBANK	0.170%	10/03/11	0.170%	50,000	39	9,208.33	0.172
YCD		TOKYO-MIT	0.200%	10/03/11	0.200%	50,000	40	11,111.11	0.203
YCD		TOKYO-MIT	0.200%	10/03/11	0.200%	50,000	40	11,111.11	0.203
<b>10/03/11 PURCHASES</b>									
TR		BILL		09/20/12	0.103%	50,000			
TR		BILL		09/20/12	0.103%	50,000			
TR		BILL		09/20/12	0.103%	50,000			
TR		BILL		09/20/12	0.103%	50,000			
<b>10/04/11 NO REDEMPTIONS</b>									
<b>10/04/11 NO PURCHASES</b>									
<b>10/05/11 REDEMPTIONS</b>									
YCD		NORINCHUK	0.180%	10/05/11	0.180%	50,000	8	2,000.99	0.183
YCD		NORINCHUK	0.180%	10/05/11	0.180%	50,000	8	2,000.99	0.183
YCD		NORINCHUK	0.180%	10/05/11	0.180%	50,000	8	2,000.99	0.183
<b>10/05/11 PURCHASES</b>									
YCD		NORINCHUK	0.180%	10/12/11	0.180%	50,000			
YCD		NORINCHUK	0.180%	10/12/11	0.180%	50,000			
YCD		NORINCHUK	0.180%	10/12/11	0.180%	50,000			
YCD		NORINCHUK	0.180%	10/14/11	0.180%	50,000			
YCD		NORINCHUK	0.180%	10/14/11	0.180%	50,000			
YCD		NORINCHUK	0.180%	10/14/11	0.180%	50,000			
<b>10/06/11 SALES</b>									
TR		BILL		09/20/12	0.098%	50,000	10	2,604.17	0.191
TR		BILL		09/20/12	0.098%	50,000	10	2,604.17	0.191
TR		BILL		09/20/12	0.098%	50,000	10	2,604.17	0.191
TR		BILL		09/20/12	0.098%	50,000	10	2,604.17	0.191
TR		BILL		09/20/12	0.098%	50,000	10	2,604.17	0.191

**ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>	
<b>10/06/11 SALES (Continued)</b>									
	TR	BILL	09/20/12	0.098%	50,000	10	2,604.17	0.191	
<b>10/06/11 REDEMPTIONS</b>									
	CP	CITIFUND	10/06/11	0.210%	50,000	20	5,833.33	0.213	
	CP	CITIFUND	10/06/11	0.210%	50,000	20	5,833.33	0.213	
	YCD	NORINCHUK	0.180%	10/06/11	0.180%	50,000	9	2,250.00	0.183
	YCD	NORINCHUK	0.180%	10/06/11	0.180%	50,000	9	2,250.00	0.183
	YCD	NORINCHUK	0.180%	10/06/11	0.180%	50,000	9	2,250.00	0.183
<b>10/06/11 NO PURCHASES</b>									
<b>10/07/11 SALES</b>									
	TR	BILL	09/20/12	0.085%	50,000	11	8,798.61	0.586	
	TR	BILL	09/20/12	0.085%	50,000	11	8,798.61	0.586	
	TR	BILL	09/20/12	0.085%	50,000	11	8,798.61	0.586	
	TR	BILL	09/20/12	0.085%	50,000	11	8,798.61	0.586	
<b>10/07/11 NO REDEMPTIONS</b>									
<b>10/07/11 NO PURCHASES</b>									
<b>10/10/11 NO REDEMPTIONS</b>									
<b>10/10/11 NO PURCHASES</b>									
<b>10/11/11 REDEMPTIONS</b>									
	CP	CITIFUND	10/11/11	0.220%	50,000	26	7,944.44	0.223	
	CP	CITIFUND	10/11/11	0.220%	50,000	26	7,944.44	0.223	
	CP	CITIFUND	10/11/11	0.220%	50,000	26	7,944.44	0.223	
	CP	CITIFUND	10/11/11	0.220%	50,000	26	7,944.44	0.223	
	CP	CITIFUND	10/11/11	0.220%	50,000	26	7,944.44	0.223	
	YCD	TOKYO-MIT	0.160%	10/11/11	0.160%	50,000	13	2,888.89	0.162
	YCD	TOKYO-MIT	0.160%	10/11/11	0.160%	50,000	13	2,888.89	0.162
	YCD	TOKYO-MIT	0.160%	10/11/11	0.160%	50,000	13	2,888.89	0.162
	YCD	BARCLAYS	0.100%	10/11/11	0.100%	50,000	15	2,083.33	0.101
	YCD	BARCLAYS	0.100%	10/11/11	0.100%	50,000	15	2,083.33	0.101
	YCD	BARCLAYS	0.100%	10/11/11	0.100%	50,000	15	2,083.33	0.101
	YCD	BARCLAYS	0.100%	10/11/11	0.100%	50,000	15	2,083.33	0.101
<b>10/11/11 NO PURCHASES</b>									
<b>10/12/11 REDEMPTIONS</b>									
	CP	FCAR	10/12/11	0.210%	25,000	76	11,083.33	0.213	
	CP	FCAR	10/12/11	0.210%	50,000	76	22,166.67	0.213	
	CP	FCAR	10/12/11	0.210%	50,000	76	22,166.67	0.213	
	CP	FCAR	10/12/11	0.210%	50,000	76	22,166.67	0.213	



**ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
<b>10/12/11 REDEMPTIONS (Continued)</b>								
	CP	FCAR	10/12/11	0.210%	50,000	76	22,166.67	0.213
	CP	FCAR	10/12/11	0.210%	50,000	76	22,166.67	0.213
	CP	FCAR	10/12/11	0.210%	50,000	76	22,166.67	0.213
	YCD	NORINCHUK	10/12/11	0.180%	50,000	7	1,750.00	0.183
	YCD	NORINCHUK	10/12/11	0.180%	50,000	7	1,750.00	0.183
	YCD	NORINCHUK	10/12/11	0.180%	50,000	7	1,750.00	0.183
	YCD	TOKYO-MIT	10/12/11	0.160%	50,000	14	3,111.11	0.162
	YCD	TOKYO-MIT	10/12/11	0.160%	50,000	14	3,111.11	0.162
	YCD	TOKYO-MIT	10/12/11	0.160%	50,000	14	3,111.11	0.162
	YCD	BARCLAYS	10/12/11	0.100%	50,000	16	2,222.22	0.101
	YCD	BARCLAYS	10/12/11	0.100%	50,000	16	2,222.22	0.101
	YCD	BARCLAYS	10/12/11	0.100%	50,000	16	2,222.22	0.101
	YCD	BARCLAYS	10/12/11	0.100%	50,000	16	2,222.22	0.101

**10/12/11 PURCHASES**

YCD	TOKYO-MIT	0.170%	11/01/11	0.170%	50,000			
YCD	TOKYO-MIT	0.170%	11/01/11	0.170%	50,000			
YCD	TOKYO-MIT	0.170%	11/01/11	0.170%	50,000			
YCD	TOKYO-MIT	0.170%	11/01/11	0.170%	50,000			

**10/13/11 NO REDEMPTIONS**

**10/13/11 NO PURCHASES**

**10/14/11 SALES**

TR	BILL		09/20/12	0.090%	50,000	18	7,250.00	0.295
TR	BILL		09/20/12	0.090%	50,000	18	7,250.00	0.295
TR	BILL		09/20/12	0.090%	50,000	18	7,250.00	0.295
TR	BILL		09/20/12	0.090%	50,000	18	7,250.00	0.295

**10/14/11 REDEMPTIONS**

CP	GECC		10/14/11	0.170%	50,000	120	28,333.33	0.172
CP	GECC		10/14/11	0.170%	50,000	120	28,333.33	0.172
CP	GECC		10/14/11	0.170%	50,000	120	28,333.33	0.172
CP	GECC		10/14/11	0.170%	50,000	120	28,333.33	0.172
CP	GECC		10/14/11	0.170%	50,000	120	28,333.33	0.172
CP	GECC		10/14/11	0.170%	50,000	120	28,333.33	0.172
YCD	NORINCHUK	0.180%	10/14/11	0.180%	50,000	9	2,250.00	0.183
YCD	NORINCHUK	0.180%	10/14/11	0.180%	50,000	9	2,250.00	0.183
YCD	NORINCHUK	0.180%	10/14/11	0.180%	50,000	9	2,250.00	0.183
YCD	SUMITOMO	0.180%	10/14/11	0.180%	50,000	17	4,250.00	0.183
YCD	SUMITOMO	0.180%	10/14/11	0.180%	50,000	17	4,250.00	0.183
YCD	SUMITOMO	0.180%	10/14/11	0.180%	50,000	17	4,250.00	0.183

**10/14/11 NO PURCHASES**

**10/17/11 NO REDEMPTIONS**

**ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
<b>10/17/11 NO PURCHASES</b>								
<b>10/18/11 NO REDEMPTIONS</b>								
<b>10/18/11 NO PURCHASES</b>								
<b>10/19/11 NO REDEMPTIONS</b>								
<b>10/19/11 PURCHASES</b>								
	CP	BARCLY US	11/01/11	0.100%	50,000			
	CP	BARCLY US	11/01/11	0.100%	50,000			
	CP	BARCLY US	11/01/11	0.100%	50,000			
	CP	BARCLY US	11/01/11	0.100%	50,000			
	CP	BARCLY US	11/01/11	0.100%	50,000			
	CP	BARCLY US	11/01/11	0.100%	50,000			
	CP	GE CO	11/01/11	0.100%	50,000			
	CP	GE CO	11/01/11	0.100%	50,000			
	CP	GE CO	11/01/11	0.100%	50,000			
	CP	GE CO	11/01/11	0.100%	50,000			
	YCD	NORINCHUK	0.200%	11/01/11	0.200%	50,000		
	YCD	NORINCHUK	0.200%	11/01/11	0.200%	50,000		
	YCD	NORINCHUK	0.200%	11/01/11	0.200%	50,000		
	YCD	NORINCHUK	0.200%	11/01/11	0.200%	50,000		
<b>10/20/11 REDEMPTIONS</b>								
	TR	BILL	10/20/11	0.210%	50,000	358	104,416.67	0.213
	TR	BILL	10/20/11	0.210%	50,000	358	104,416.67	0.213
	TR	BILL	10/20/11	0.210%	50,000	358	104,416.67	0.213
	TR	BILL	10/20/11	0.210%	50,000	358	104,416.67	0.213
	TR	BILL	10/20/11	0.220%	50,000	358	109,388.89	0.223
	TR	BILL	10/20/11	0.220%	50,000	358	109,388.89	0.223
	TR	BILL	10/20/11	0.220%	50,000	358	109,388.89	0.223
	TR	BILL	10/20/11	0.220%	50,000	358	109,388.89	0.223
	TR	BILL	10/20/11	0.210%	50,000	363	105,875.00	0.213
	TR	BILL	10/20/11	0.210%	50,000	363	105,875.00	0.213
	TR	BILL	10/20/11	0.210%	50,000	363	105,875.00	0.213
	TR	BILL	10/20/11	0.210%	50,000	363	105,875.00	0.213
	TR	BILL	10/20/11	0.215%	50,000	364	108,694.44	0.218
	TR	BILL	10/20/11	0.215%	50,000	364	108,694.44	0.218
	TR	BILL	10/20/11	0.215%	50,000	364	108,694.44	0.218
	TR	BILL	10/20/11	0.215%	50,000	364	108,694.44	0.218
	TR	BILL	10/20/11	0.215%	50,000	364	108,694.44	0.218
	TR	BILL	10/20/11	0.215%	50,000	364	108,694.44	0.218
	TR	BILL	10/20/11	0.215%	50,000	364	108,694.44	0.218
	TR	BILL	10/20/11	0.215%	50,000	364	108,694.44	0.218
<b>10/20/11 PURCHASES</b>								
	CD	UNIONBANK	0.130%	11/01/11	0.130%	50,000		

**ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
<b>10/20/11 PURCHASES (Continued)</b>								
	CD	UNIONBANK	0.130%	11/01/11	0.130%	50,000		
	CD	UNIONBANK	0.130%	11/01/11	0.130%	50,000		
	CD	UNIONBANK	0.130%	11/01/11	0.130%	50,000		
	CP	GE CO		11/08/11	0.100%	50,000		
	CP	GE CO		11/08/11	0.100%	50,000		
	CP	FCAR		12/06/11	0.240%	50,000		
	CP	FCAR		12/06/11	0.240%	50,000		
	CP	FCAR		12/06/11	0.240%	50,000		
	CP	FCAR		12/06/11	0.240%	50,000		
	CP	FCAR		12/06/11	0.240%	50,000		
	CP	FCAR		12/12/11	0.240%	50,000		
	CP	FCAR		12/12/11	0.240%	50,000		
	CP	FCAR		12/12/11	0.240%	50,000		
	CP	FCAR		12/12/11	0.240%	50,000		
	CP	FCAR		12/12/11	0.240%	50,000		
	CP	FCAR		12/12/11	0.240%	50,000		
	CP	FCAR		12/12/11	0.240%	50,000		
	TR	BILL		10/18/12	0.110%	50,000		
	TR	BILL		10/18/12	0.110%	50,000		
	TR	BILL		10/18/12	0.110%	50,000		
	TR	BILL		10/18/12	0.110%	50,000		
	TR	BILL		10/18/12	0.110%	50,000		
	TR	BILL		10/18/12	0.110%	50,000		
	TR	BILL		10/18/12	0.110%	50,000		
	TR	BILL		10/18/12	0.113%	50,000		
	TR	BILL		10/18/12	0.118%	50,000		
	TR	BILL		10/18/12	0.118%	50,000		
	TR	BILL		10/18/12	0.118%	50,000		
	TR	BILL		10/18/12	0.118%	50,000		
	TR	BILL		10/18/12	0.118%	50,000		
	TR	BILL		10/18/12	0.118%	50,000		
	TR	BILL		10/18/12	0.118%	50,000		
	TR	BILL		10/18/12	0.118%	50,000		
	TR	BILL		10/18/12	0.118%	50,000		

**10/21/11 REDEMPTIONS**

	CP	BARCLY US		10/21/11	0.140%	50,000	29	5,638.89	0.142
	CP	BARCLY US		10/21/11	0.140%	50,000	29	5,638.89	0.142
	CP	BARCLY US		10/21/11	0.140%	50,000	29	5,638.89	0.142
	YCD	CR SUISSE	0.190%	10/21/11	0.190%	50,000	29	7,652.78	0.193
	YCD	CR SUISSE	0.190%	10/21/11	0.190%	50,000	29	7,652.78	0.193
	YCD	CR SUISSE	0.190%	10/21/11	0.190%	50,000	29	7,652.78	0.193
	YCD	CR SUISSE	0.190%	10/21/11	0.190%	50,000	29	7,652.78	0.193
	YCD	STNDRD CH	0.230%	10/21/11	0.230%	50,000	30	9,583.33	0.233
	YCD	STNDRD CH	0.230%	10/21/11	0.230%	50,000	30	9,583.33	0.233
	YCD	STNDRD CH	0.230%	10/21/11	0.230%	50,000	30	9,583.33	0.233
	YCD	SE BANKEN	0.230%	10/21/11	0.230%	50,000	31	9,902.78	0.233
	YCD	SE BANKEN	0.230%	10/21/11	0.230%	50,000	31	9,902.78	0.233
	YCD	MONTREAL	0.120%	10/21/11	0.120%	50,000	32	5,333.33	0.122
	YCD	MONTREAL	0.120%	10/21/11	0.120%	50,000	32	5,333.33	0.122

**ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>	
<b>10/21/11 REDEMPTIONS (Continued)</b>									
	YCD	MONTREAL	0.120%	10/21/11	0.120%	50,000	32	5,333.33	0.122
	YCD	MONTREAL	0.120%	10/21/11	0.120%	50,000	32	5,333.33	0.122
<b>10/21/11 PURCHASES</b>									
	CP	GECC		04/02/12	0.330%	50,000			
	CP	GECC		04/02/12	0.330%	50,000			
	DN	FNMA		10/01/12	0.180%	50,000			
	DN	FNMA		10/01/12	0.180%	50,000			
	DN	FNMA		10/01/12	0.180%	50,000			
	DN	FNMA		10/01/12	0.180%	50,000			
	YCD	NORINCHUK	0.180%	11/01/11	0.180%	50,000			
	YCD	NORINCHUK	0.180%	11/01/11	0.180%	50,000			
	YCD	NORINCHUK	0.180%	11/01/11	0.180%	50,000			
	YCD	NORINCHUK	0.180%	11/01/11	0.180%	50,000			
	YCD	NORDEA	0.510%	04/02/12	0.510%	50,000			
	YCD	NORDEA	0.510%	04/02/12	0.510%	50,000			
	YCD	NORDEA	0.510%	04/02/12	0.510%	50,000			
	YCD	NORDEA	0.510%	04/02/12	0.510%	50,000			
	YCD	RABOBANK	0.510%	04/02/12	0.510%	50,000			
	YCD	RABOBANK	0.510%	04/02/12	0.510%	50,000			
	YCD	RABOBANK	0.510%	04/02/12	0.510%	50,000			
	YCD	RABOBANK	0.510%	04/02/12	0.510%	50,000			
	YCD	WESTPAC	0.460%	05/01/12	0.460%	50,000			
	YCD	WESTPAC	0.460%	05/01/12	0.460%	50,000			
<b>10/24/11 NO REDEMPTIONS</b>									
<b>10/24/11 NO PURCHASES</b>									
<b>10/25/11 SALES</b>									
	TR	BILL		10/18/12	0.109%	50,000	5	1,262.50	0.185
	TR	BILL		10/18/12	0.109%	50,000	5	1,262.50	0.185
	TR	BILL		10/18/12	0.109%	50,000	5	1,262.50	0.185
	TR	BILL		10/18/12	0.110%	50,000	5	763.89	0.112
	TR	BILL		10/18/12	0.110%	50,000	5	763.89	0.112
	TR	BILL		10/18/12	0.110%	50,000	5	763.89	0.112
<b>10/25/11 NO REDEMPTIONS</b>									
<b>10/25/11 NO PURCHASES</b>									
<b>10/26/11 NO REDEMPTIONS</b>									
<b>10/26/11 PURCHASES</b>									
	SBA FR	POOL	0.500%	08/25/36	0.500%	15,323			

**ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>	
<b>10/27/11 REDEMPTIONS</b>									
DEB	FHLB		0.260%	10/27/11	0.260%	50,000	364	129,638.89	0.260
DEB	FHLB		0.260%	10/27/11	0.260%	50,000	364	129,638.89	0.260
DEB	FHLB		0.260%	10/27/11	0.260%	50,000	364	129,638.89	0.260
DEB	FHLB		0.260%	10/27/11	0.260%	50,000	364	129,638.89	0.260
DEB	FHLB		0.260%	10/27/11	0.260%	50,000	364	129,638.89	0.260
DEB	FHLB		0.260%	10/27/11	0.260%	50,000	364	129,638.89	0.260
DEB	FHLB		0.260%	10/27/11	0.260%	50,000	364	129,638.89	0.260
DEB	FHLB		0.260%	10/27/11	0.260%	50,000	364	129,638.89	0.260
DN	FHLMC			10/27/11	0.230%	50,000	364	116,277.78	0.233
DN	FHLMC			10/27/11	0.230%	50,000	364	116,277.78	0.233
DN	FHLMC			10/27/11	0.230%	50,000	364	116,277.78	0.233
DN	FHLMC			10/27/11	0.230%	50,000	364	116,277.78	0.233
DN	FHLMC			10/27/11	0.230%	50,000	364	116,277.78	0.233

**10/27/11 PURCHASES**

CD	UNIONBANK		0.130%	11/08/11	0.130%	50,000			
CD	UNIONBANK		0.130%	11/08/11	0.130%	50,000			
CD	UNIONBANK		0.130%	11/08/11	0.130%	50,000			
CD	UNIONBANK		0.130%	11/08/11	0.130%	50,000			
CD	UNIONBANK		0.130%	11/08/11	0.130%	50,000			
CD	UNIONBANK		0.130%	11/08/11	0.130%	50,000			
CP	CITIFUND			11/01/11	0.200%	50,000			
CP	CITIFUND			11/01/11	0.200%	50,000			
CP	CITIFUND			11/01/11	0.200%	50,000			
CP	CITIFUND			11/01/11	0.200%	50,000			
CP	CITIFUND			11/01/11	0.200%	50,000			
CP	BNP FIN			11/01/11	0.300%	50,000			
CP	BNP FIN			11/01/11	0.300%	50,000			
CP	BARCLY US			11/08/11	0.100%	50,000			
CP	BARCLY US			11/08/11	0.100%	50,000			
CP	BARCLY US			11/08/11	0.100%	50,000			
CP	BARCLY US			11/08/11	0.100%	50,000			
CP	BARCLY US			11/08/11	0.100%	50,000			
CP	BARCLY US			11/08/11	0.100%	50,000			
YCD	NORINCHUK	0.180%		11/04/11	0.180%	50,000			
YCD	NORINCHUK	0.180%		11/04/11	0.180%	50,000			
YCD	TOKYO-MIT	0.130%		11/07/11	0.130%	50,000			
YCD	TOKYO-MIT	0.130%		11/07/11	0.130%	50,000			
YCD	TOKYO-MIT	0.130%		11/07/11	0.130%	50,000			
YCD	TOKYO-MIT	0.130%		11/07/11	0.130%	50,000			

**10/28/11 REDEMPTIONS**

DEB	FHLB		0.250%	10/28/11	0.250%	50,000	365	125,069.15	0.250
DEB	FHLB		0.250%	10/28/11	0.250%	50,000	365	125,069.15	0.250

**ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
<b>10/28/11 PURCHASES</b>								
CP		BNP FIN	11/01/11	0.290%	50,000			
CP		BNP FIN	11/01/11	0.290%	50,000			
TR		NOTE	0.500%	10/15/14	0.521%	50,000		
TR		NOTE	0.500%	10/15/14	0.521%	50,000		
TR		NOTE	0.500%	10/15/14	0.521%	50,000		
TR		NOTE	0.500%	10/15/14	0.521%	50,000		
TR		NOTE	0.500%	10/15/14	0.521%	50,000		
TR		NOTE	0.500%	10/15/14	0.521%	50,000		
TR		NOTE	0.500%	10/15/14	0.521%	50,000		
TR		NOTE	0.500%	10/15/14	0.521%	50,000		
TR		NOTE	0.500%	10/15/14	0.521%	50,000		
TR		NOTE	0.500%	10/15/14	0.521%	50,000		
TR		NOTE	0.500%	10/15/14	0.521%	50,000		
TR		NOTE	0.500%	10/15/14	0.521%	50,000		
TR		NOTE	0.500%	10/15/14	0.524%	50,000		
TR		NOTE	0.500%	10/15/14	0.524%	50,000		
TR		NOTE	0.500%	10/15/14	0.524%	50,000		
TR		NOTE	0.500%	10/15/14	0.524%	50,000		
TR		NOTE	0.500%	10/15/14	0.524%	50,000		
TR		NOTE	0.500%	10/15/14	0.524%	50,000		
TR		NOTE	0.500%	10/15/14	0.524%	50,000		
TR		NOTE	0.500%	10/15/14	0.524%	50,000		
TR		NOTE	0.500%	10/15/14	0.524%	50,000		
YCD		TOKYO-MIT	0.180%	11/23/11	0.180%	50,000		
YCD		TOKYO-MIT	0.180%	11/23/11	0.180%	50,000		
YCD		TOKYO-MIT	0.180%	11/23/11	0.180%	50,000		
YCD		TOKYO-MIT	0.180%	11/23/11	0.180%	50,000		
YCD		SVENSKA	0.160%	11/28/11	0.160%	50,000		
YCD		SVENSKA	0.160%	11/28/11	0.160%	50,000		
YCD		SUMITOMO	0.200%	11/28/11	0.200%	50,000		
YCD		SUMITOMO	0.200%	11/28/11	0.200%	50,000		
YCD		SUMITOMO	0.200%	11/28/11	0.200%	50,000		
YCD		SUMITOMO	0.200%	11/28/11	0.200%	50,000		
YCD		SE BANKEN	0.230%	11/28/11	0.230%	50,000		
YCD		SE BANKEN	0.230%	11/28/11	0.230%	50,000		
YCD		SE BANKEN	0.230%	11/28/11	0.230%	50,000		
YCD		SE BANKEN	0.230%	11/28/11	0.230%	50,000		

**10/31/11 NO REDEMPTIONS**

**10/31/11 PURCHASES**

CP		GECC	11/28/11	0.100%	50,000			
CP		GECC	11/28/11	0.100%	50,000			
CP		GECC	11/28/11	0.100%	50,000			
CP		GECC	11/28/11	0.100%	50,000			
CP		GECC	11/28/11	0.100%	50,000			
CP		GECC	11/28/11	0.100%	50,000			
CP		GECC	11/28/11	0.100%	50,000			
CP		GECC	11/28/11	0.100%	50,000			
CP		GECC	11/28/11	0.100%	50,000			
CP		GECC	11/28/11	0.100%	50,000			

**ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
<b>10/31/11 PURCHASES (Continued)</b>								
	CP	GECC	11/28/11	0.100%	50,000			
	YCD	SUMITOMO	0.200%	11/23/11	0.200%	50,000		
	YCD	SUMITOMO	0.200%	11/23/11	0.200%	50,000		
	YCD	SUMITOMO	0.200%	11/23/11	0.200%	50,000		
	YCD	SUMITOMO	0.200%	11/23/11	0.200%	50,000		
	YCD	NORINCHUK	0.270%	11/28/11	0.270%	50,000		
	YCD	NORINCHUK	0.270%	11/28/11	0.270%	50,000		
	YCD	NORINCHUK	0.270%	11/28/11	0.270%	50,000		
	YCD	NORINCHUK	0.270%	11/28/11	0.270%	50,000		

## FOOTNOTES

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



**TIME DEPOSITS**

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>ALHAMBRA</u></b>				
New Omni Bank, NA	08/04/11	0.160	2,000,000.00	11/03/11
New Omni Bank, NA	08/12/11	0.090	2,000,000.00	11/10/11
New Omni Bank, NA	08/19/11	0.080	2,000,000.00	11/18/11
New Omni Bank, NA	09/01/11	0.080	2,000,000.00	12/01/11
New Omni Bank, NA	09/09/11	0.080	1,000,000.00	12/09/11
New Omni Bank, NA	09/16/11	0.070	2,000,000.00	12/16/11
New Omni Bank, NA	10/05/11	0.070	2,000,000.00	01/06/12
New Omni Bank, NA	10/13/11	0.070	3,000,000.00	01/12/12
New Omni Bank, NA	10/20/11	0.090	2,000,000.00	01/19/12
New Omni Bank, NA	10/27/11	0.080	2,000,000.00	01/26/12
<b><u>ARCADIA</u></b>				
American Plus Bank, NA	08/18/11	0.060	240,000.00	11/17/11
<b><u>CAMARILLO</u></b>				
First California Bank	10/07/11	0.040	25,000,000.00	01/13/12
First California Bank	10/07/11	0.040	25,000,000.00	01/13/12
First California Bank	09/15/11	0.080	50,000,000.00	03/15/12
<b><u>CHICO</u></b>				
Tri Counties Bank	09/14/11	0.070	5,000,000.00	12/14/11
<b><u>CHULA VISTA</u></b>				
Pacific Trust Bank, FSB	08/04/11	0.140	20,000,000.00	11/03/11
<b><u>DIAMOND BAR</u></b>				
Prospectors Federal Credit Union	09/15/11	0.100	4,000,000.00	03/15/12
<b><u>ENCINO</u></b>				
California United Bank	10/05/11	0.110	10,000,000.00	04/04/12
<b><u>FAIRFIELD</u></b>				
Westamerica Bank	05/11/11	0.110	75,000,000.00	11/09/11
Westamerica Bank	09/02/11	0.070	25,000,000.00	12/02/11
Westamerica Bank	10/05/11	0.060	80,000,000.00	01/06/12
Westamerica Bank	10/21/11	0.080	25,000,000.00	01/20/12
Westamerica Bank	10/28/11	0.070	30,000,000.00	01/27/12

**TIME DEPOSITS**

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>FAIRFIELD (Continued)</u></b>				
Westamerica Bank	10/13/11	0.080	65,000,000.00	04/12/12
<b><u>FOLSOM</u></b>				
Folsom Lake Bank	08/05/11	0.120	3,500,000.00	11/04/11
Folsom Lake Bank	10/12/11	0.070	1,500,000.00	01/18/12
<b><u>FRESNO</u></b>				
Central Valley Community Bank	08/31/11	0.060	5,000,000.00	11/30/11
Central Valley Community Bank	09/15/11	0.060	5,000,000.00	12/15/11
<b><u>FULLERTON</u></b>				
Fullerton Community Bank, FSB	09/29/11	0.060	5,000,000.00	11/03/11
Fullerton Community Bank, FSB	10/06/11	0.050	5,500,000.00	11/10/11
Fullerton Community Bank, FSB	09/08/11	0.070	15,500,000.00	12/08/11
Fullerton Community Bank, FSB	09/16/11	0.060	16,500,000.00	12/16/11
<b><u>IRVINE</u></b>				
CommerceWest Bank, NA	08/05/11	0.100	2,500,000.00	11/04/11
CommerceWest Bank, NA	08/12/11	0.070	2,500,000.00	11/10/11
CommerceWest Bank, NA	09/16/11	0.060	5,000,000.00	12/16/11
CommerceWest Bank, NA	10/06/11	0.060	5,000,000.00	01/12/12
First Foundation Bank	10/07/11	0.040	9,000,000.00	01/13/12
<b><u>LAFAYETTE</u></b>				
California Bank of Commerce	09/16/11	0.060	10,000,000.00	12/16/11
California Bank of Commerce	10/13/11	0.060	5,000,000.00	01/19/12
<b><u>LODI</u></b>				
Farmers & Merchants Bk Cen CA	06/01/11	0.150	35,000,000.00	11/30/11
Farmers & Merchants Bk Cen CA	10/21/11	0.060	35,000,000.00	01/20/12
Farmers & Merchants Bk Cen CA	10/27/11	0.050	35,000,000.00	01/26/12
Farmers & Merchants Bk Cen CA	09/14/11	0.080	20,000,000.00	03/14/12
<b><u>LOS ANGELES</u></b>				
1st Century Bank, NA	08/05/11	0.110	16,000,000.00	11/04/11
1st Century Bank, NA	10/19/11	0.080	6,000,000.00	01/18/12
1st Century Bank, NA	10/21/11	0.090	12,000,000.00	01/27/12

**TIME DEPOSITS**

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b>LOS ANGELES (Continued)</b>				
Center Bank	06/08/11	0.150	25,000,000.00	12/07/11
Center Bank	06/17/11	0.160	35,000,000.00	12/16/11
Center Bank	10/07/11	0.060	55,000,000.00	01/13/12
City National Bank	08/17/11	0.080	50,000,000.00	11/16/11
City National Bank	09/09/11	0.070	50,000,000.00	12/09/11
Commonwealth Business Bank	08/05/11	0.080	4,000,000.00	11/04/11
Commonwealth Business Bank	05/18/11	0.130	5,000,000.00	11/16/11
Commonwealth Business Bank	08/26/11	0.030	3,000,000.00	11/18/11
Commonwealth Business Bank	06/15/11	0.150	5,000,000.00	12/14/11
Commonwealth Business Bank	10/21/11	0.090	5,000,000.00	12/16/11
Commonwealth Business Bank	09/23/11	0.080	5,000,000.00	01/06/12
Commonwealth Business Bank	10/06/11	0.080	6,000,000.00	01/12/12
Eastern International Bank	10/26/11	0.040	1,900,000.00	01/25/12
HSBC Bank USA, NA	08/17/11	0.070	25,000,000.00	11/16/11
Manufacturers Bank	09/15/11	0.060	50,000,000.00	12/15/11
Manufacturers Bank	10/14/11	0.070	100,000,000.00	01/13/12
Manufacturers Bank	10/21/11	0.080	50,000,000.00	01/20/12
Mission Valley Bank	10/19/11	0.070	7,000,000.00	01/18/12
Nara Bank	08/31/11	0.040	60,000,000.00	11/30/11
Nara Bank	09/02/11	0.050	20,000,000.00	12/09/11
Nara Bank	09/16/11	0.040	40,000,000.00	12/16/11
Nara Bank	10/06/11	0.040	35,000,000.00	01/12/12
Nara Bank	10/12/11	0.040	45,000,000.00	01/18/12
OneUnited Bank	10/05/11	0.070	7,000,000.00	11/09/11
OneUnited Bank	10/14/11	0.080	5,000,000.00	11/18/11
Pacific City Bank	09/16/11	0.070	4,500,000.00	12/16/11
Pacific City Bank	09/28/11	0.070	18,000,000.00	01/05/12
Shinhan Bank America	08/18/11	0.090	10,000,000.00	11/17/11
State Bank of India (California)	08/12/11	0.090	2,000,000.00	11/10/11
State Bank of India (California)	08/17/11	0.090	5,000,000.00	11/16/11
State Bank of India (California)	08/25/11	0.080	10,000,000.00	11/17/11
State Bank of India (California)	08/31/11	0.080	3,000,000.00	11/30/11
State Bank of India (California)	09/07/11	0.080	18,000,000.00	12/07/11
State Bank of India (California)	09/14/11	0.070	5,000,000.00	12/14/11
State Bank of India (California)	10/07/11	0.070	3,000,000.00	01/06/12
State Bank of India (California)	10/12/11	0.070	5,000,000.00	01/11/12
State Bank of India (California)	10/20/11	0.090	3,000,000.00	01/19/12
Wilshire State Bank	09/14/11	0.080	39,000,000.00	12/14/11
Wilshire State Bank	09/22/11	0.080	66,000,000.00	12/15/11
Wilshire State Bank	10/06/11	0.080	78,000,000.00	01/06/12
Wilshire State Bank	10/13/11	0.080	8,000,000.00	01/19/12

**TIME DEPOSITS**

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>MONTEREY</u></b>				
1st Capital Bank	09/15/11	0.040	5,000,000.00	12/15/11
1st Capital Bank	10/27/11	0.050	1,000,000.00	01/26/12
<b><u>NEWPORT BEACH</u></b>				
Commerce National Bank	09/09/11	0.080	16,000,000.00	12/09/11
Commerce National Bank	09/16/11	0.070	4,000,000.00	12/16/11
Commerce National Bank	10/07/11	0.070	2,500,000.00	01/13/12
<b><u>NORTH HIGHLANDS</u></b>				
SAFE Credit Union	09/09/11	0.100	5,000,000.00	12/09/11
<b><u>OAKDALE</u></b>				
Oak Valley Community Bank	09/08/11	0.050	3,500,000.00	12/08/11
<b><u>OAKLAND</u></b>				
Metropolitan Bank	08/05/11	0.110	2,000,000.00	11/04/11
Metropolitan Bank	09/01/11	0.070	1,000,000.00	12/01/11
Metropolitan Bank	09/15/11	0.080	4,500,000.00	12/15/11
Metropolitan Bank	10/07/11	0.080	1,500,000.00	01/13/12
<b><u>ONTARIO</u></b>				
Citizens Business Bank	08/04/11	0.140	30,000,000.00	11/03/11
Citizens Business Bank	08/10/11	0.070	50,000,000.00	11/09/11
Citizens Business Bank	08/18/11	0.080	30,000,000.00	11/17/11
Citizens Business Bank	09/02/11	0.070	25,000,000.00	12/02/11
Citizens Business Bank	08/11/11	0.100	25,000,000.00	12/07/11
Citizens Business Bank	10/07/11	0.060	50,000,000.00	01/13/12
Citizens Business Bank	10/28/11	0.070	30,000,000.00	01/27/12
<b><u>PALOS VERDES ESTATES</u></b>				
Malaga Bank, FSB	08/05/11	0.080	9,000,000.00	11/04/11
Malaga Bank, FSB	08/12/11	0.050	10,000,000.00	11/10/11
Malaga Bank, FSB	09/02/11	0.050	4,000,000.00	12/02/11
Malaga Bank, FSB	09/07/11	0.050	12,000,000.00	12/07/11
Malaga Bank, FSB	10/06/11	0.040	5,000,000.00	01/12/12
Malaga Bank, FSB	10/28/11	0.050	8,000,000.00	01/27/12

**TIME DEPOSITS**

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>PASADENA</u></b>				
Community Bank	08/10/11	0.070	30,000,000.00	11/09/11
Community Bank	08/26/11	0.050	25,000,000.00	11/18/11
Community Bank	09/14/11	0.060	30,000,000.00	12/14/11
Community Bank	10/12/11	0.090	35,000,000.00	04/11/12
East West Bank	10/13/11	0.060	50,000,000.00	01/19/12
East West Bank	10/26/11	0.060	125,000,000.00	01/25/12
East West Bank	10/13/11	0.070	75,000,000.00	02/10/12
East West Bank	10/28/11	0.110	50,000,000.00	04/27/12
<b><u>PLACERVILLE</u></b>				
El Dorado Savings Bank	09/01/11	0.040	5,000,000.00	12/01/11
<b><u>PORTERVILLE</u></b>				
Bank of the Sierra	08/11/11	0.120	15,000,000.00	11/10/11
Bank of the Sierra	08/18/11	0.100	10,000,000.00	11/17/11
Bank of the Sierra	09/08/11	0.080	25,000,000.00	12/08/11
Bank of the Sierra	10/07/11	0.070	25,000,000.00	01/06/12
Bank of the Sierra	10/13/11	0.070	5,000,000.00	01/12/12
<b><u>RANCHO CORDOVA</u></b>				
American River Bank	08/05/11	0.120	2,500,000.00	11/04/11
American River Bank	08/12/11	0.090	2,500,000.00	11/10/11
American River Bank	08/18/11	0.100	6,500,000.00	11/17/11
American River Bank	09/01/11	0.080	1,000,000.00	12/01/11
American River Bank	09/15/11	0.080	1,500,000.00	12/15/11
American River Bank	10/07/11	0.080	2,000,000.00	01/06/12
American River Bank	10/12/11	0.080	2,500,000.00	01/11/12
American River Bank	10/05/11	0.080	7,500,000.00	01/11/12
American River Bank	10/19/11	0.090	3,000,000.00	01/18/12
<b><u>REDWOOD CITY</u></b>				
Provident Credit Union	06/02/11	0.170	20,000,000.00	12/01/11
Provident Credit Union	10/20/11	0.110	20,000,000.00	04/19/12
<b><u>RICHMOND</u></b>				
Mechanics Bank, The	08/18/11	0.080	10,000,000.00	11/17/11
Mechanics Bank, The	08/31/11	0.060	10,000,000.00	11/30/11
Mechanics Bank, The	10/19/11	0.080	20,000,000.00	01/18/12
Mechanics Bank, The	10/27/11	0.080	20,000,000.00	01/26/12

**TIME DEPOSITS**

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>ROCKLIN</u></b>				
Five Star Bank	08/05/11	0.100	3,000,000.00	11/04/11
Five Star Bank	09/15/11	0.060	10,500,000.00	12/15/11
Five Star Bank	10/05/11	0.060	14,500,000.00	01/06/12
Five Star Bank	10/19/11	0.070	2,000,000.00	01/18/12
<b><u>ROSEMEAD</u></b>				
Pacific Alliance Bank	09/09/11	0.070	1,500,000.00	12/09/11
Pacific Alliance Bank	10/12/11	0.060	4,000,000.00	01/18/12
<b><u>ROSEVILLE</u></b>				
Rabobank, NA	09/22/11	0.070	50,000,000.00	01/05/12
Rabobank, NA	10/05/11	0.070	100,000,000.00	01/11/12
Rabobank, NA	10/14/11	0.080	100,000,000.00	01/20/12
Rabobank, NA	10/27/11	0.080	50,000,000.00	01/26/12
<b><u>SACRAMENTO</u></b>				
Bank of Sacramento	10/05/11	0.110	6,000,000.00	04/04/12
Bank of Sacramento	10/27/11	0.110	4,000,000.00	04/26/12
Comerica Bank	08/10/11	0.070	50,000,000.00	11/09/11
Comerica Bank	08/17/11	0.070	25,000,000.00	11/16/11
Comerica Bank	09/01/11	0.060	75,000,000.00	12/01/11
Comerica Bank	09/14/11	0.060	25,000,000.00	12/14/11
Comerica Bank	10/12/11	0.060	50,000,000.00	01/11/12
Comerica Bank	10/19/11	0.070	75,000,000.00	01/18/12
Merchants National Bank of Sacramento	05/11/11	0.110	2,000,000.00	11/09/11
Merchants National Bank of Sacramento	06/01/11	0.150	2,000,000.00	11/30/11
Merchants National Bank of Sacramento	06/08/11	0.150	2,000,000.00	12/07/11
Merchants National Bank of Sacramento	10/12/11	0.070	2,000,000.00	04/11/12
River City Bank	08/26/11	0.050	20,000,000.00	11/18/11
River City Bank	09/09/11	0.070	15,000,000.00	12/09/11
<b><u>SAN DIEGO</u></b>				
Mission Federal Credit Union	10/19/11	0.070	10,000,000.00	01/18/12
Torrey Pines Bank	05/19/11	0.130	15,000,000.00	11/17/11
Torrey Pines Bank	06/01/11	0.150	25,000,000.00	11/30/11
Torrey Pines Bank	07/07/11	0.120	25,000,000.00	01/05/12
<b><u>SAN FRANCISCO</u></b>				
Oceanic Bank	09/07/11	0.080	4,000,000.00	03/07/12

**TIME DEPOSITS**

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>SAN FRANCISCO (Continued)</u></b>				
Union Bank, NA	09/08/11	0.070	150,000,000.00	12/08/11
Union Bank, NA	10/27/11	0.070	150,000,000.00	01/26/12
<b><u>SOUTH SAN FRANCISCO</u></b>				
First National Bank of Northern California	09/14/11	0.060	15,000,000.00	12/14/11
<b><u>SAN JOSE</u></b>				
Heritage Bank of Commerce	10/27/11	0.070	50,000,000.00	01/26/12
<b><u>SAN LUIS OBISPO</u></b>				
American Perspective Bank	08/17/11	0.050	6,000,000.00	11/16/11
American Perspective Bank	10/14/11	0.050	10,000,000.00	01/13/12
<b><u>SANTA ROSA</u></b>				
Summit State Bank	08/03/11	0.130	4,000,000.00	11/02/11
Summit State Bank	08/10/11	0.070	8,000,000.00	11/09/11
Summit State Bank	09/09/11	0.070	12,000,000.00	12/09/11
Summit State Bank	10/21/11	0.080	4,000,000.00	01/20/12
Summit State Bank	10/28/11	0.070	3,500,000.00	01/27/12
<b><u>VACAVILLE</u></b>				
Travis Credit Union	09/22/11	0.060	40,000,000.00	01/05/12
<b><u>WALNUT CREEK</u></b>				
Bank of the West	08/04/11	0.150	134,000,000.00	11/03/11
Bank of the West	09/07/11	0.080	66,000,000.00	12/07/11
Bank of the West	09/16/11	0.070	100,000,000.00	12/16/11
<b><u>WATSONVILLE</u></b>				
Santa Cruz County Bank	10/19/11	0.060	5,000,000.00	11/30/11
Santa Cruz County Bank	10/21/11	0.070	2,500,000.00	12/02/11
Santa Cruz County Bank	10/28/11	0.060	4,000,000.00	12/02/11
Santa Cruz County Bank	06/24/11	0.140	2,500,000.00	12/16/11
<b>TOTAL TIME DEPOSITS October 2011</b>			<b>4,188,140,000.00</b>	

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

**DAILY BALANCES**

<u>DAY OF MONTH</u>	<u>BALANCES PER BANKS</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 2,075,263	\$ 3,743,263
2	2,075,263	3,743,263
3	1,997,258	3,128,252
4	1,934,478	3,032,360
5	2,175,428	3,224,724
6	1,540,076	2,738,744
7	1,766,981	2,505,983
8	1,766,981	2,505,983
9	1,766,981	2,505,983
10	1,766,981	3,015,650
11	1,614,900	2,526,871
12	1,344,307	2,035,731
13	1,817,723	2,064,572
14	1,989,824	2,584,149
15	1,989,824	2,584,149
16	1,989,824	2,587,702
17	2,172,313	2,106,714
18	2,374,815	1,968,326
19	2,021,962	2,345,254
20	1,605,325	1,972,198
21	1,434,932	2,063,650
22	1,434,932	2,063,650
23	1,434,932	2,063,650
24	1,197,018	2,308,139
25	1,882,572	2,312,251
26	2,158,358	2,944,124
27	2,021,772	2,590,266
28	2,154,513	2,563,735
29	2,154,513	2,563,735
30	2,154,513	2,563,735
31	2,143,953	1,956,208

**AVERAGE DOLLAR DAYS** 1,869,630 <sup>*al*</sup>

<sup>*al*</sup> The prescribed bank balance for October was \$1,837,923. This consisted of \$1,758,701 in compensating balances for services, balances for uncollected funds of \$82,766 and a deduction of \$3,544 for October delayed deposit credit.



In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on October 19, 2011, has determined and designated the amount of money available for deposit and investment under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

- In accordance with law, for deposit in demand bank accounts as Compensating Balance for Services \$1,758,701,000

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

- 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)	10/17/11	10/21/11	\$ 1,856,000,000	\$ (2,232,140,000)	\$ 4,088,140,000	\$ 1,856,000,000
(2)	10/24/11	10/28/11	\$ 2,073,600,000	\$ (158,540,000)	\$ 4,088,140,000	\$ 3,929,600,000
(3)	10/31/11	11/04/11	\$ 13,300,000	\$ (145,240,000)	\$ 4,088,140,000	\$ 3,942,900,000
(4)	11/07/11	11/11/11	\$ (12,900,000)	\$ (158,140,000)	\$ 4,088,140,000	\$ 3,930,000,000
(5)	11/14/11	11/18/11	\$ 539,400,000	\$ 381,260,000	\$ 4,088,140,000	\$ 4,469,400,000
(6)	11/21/11	11/25/11	\$ (525,700,000)	\$ (144,440,000)	\$ 4,088,140,000	\$ 3,943,700,000
(7)	11/28/11	12/02/11	\$ (1,497,800,000)	\$ (1,642,240,000)	\$ 4,088,140,000	\$ 2,445,900,000
(8)	12/05/11	12/09/11	\$ 562,800,000	\$ (1,079,440,000)	\$ 4,088,140,000	\$ 3,008,700,000
(9)	12/12/11	12/16/11	\$ 3,013,000,000	\$ 1,933,560,000	\$ 4,088,140,000	\$ 6,021,700,000

From any of the amounts specifically designated above, not more than 30 percent in the aggregate may be invested in prime commercial paper under section 16430(e), Government Code.

Additional amounts available in treasury trust account and in the Treasury from time to time, in excess of the amounts and for the same types of investments as specifically designated above.

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of \$1,758,701,000.

POOLED MONEY INVESTMENT BOARD:

SIGNATURES ON FILE AT STO

Chairperson

Member

Member

Dated: October 19, 2011

\* Government Code