



COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR



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

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TREASURER AND TAX COLLECTOR

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June 28, 2006

TO: Mayor Michael D. Antonovich
Supervisor Yvonne B. Burke
Supervisor Don Knabe
Supervisor Gloria Molina
Supervisor Zev Yaroslavsky

FROM: Mark J. Saladino
Treasurer and Tax Collector

SUBJECT: **REPORT OF INVESTMENTS FOR THE MONTH OF MAY 2006**

The attached Report of Investments for the month of May 2006 is herewith submitted to the members of the Board of Supervisors pursuant to the California Government Code and the Treasurer and Tax Collector's Investment Policy adopted by your Board on April 4, 2006.

All investments made during the month of May 2006, were made in accordance with California Government Code and conform to the Treasurer and Tax Collector's Investment Policy.

MJS:JK:tf

Attachment

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR MAY 2006

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
- B - Pooled Surplus Earnings Report
- C - Summary Report of Treasurer's Depository Accounts
- D - Treasurer's Activity and Cash Availability for the Next Six-Month Period
- E - Treasurer's Investment Strategy

ATTACHMENTS

- I. Definitions of Securities

Detailed descriptions of the major security types invested in by the Treasury.
- II. Compliance Report

Detail report of transactions, if any, which deviate from Treasurer investment policy.
- III. Performance Report

Daily portfolio investment balances, and monthly averages.
- IV. Earnings on Investments (Accrual Basis) Chart

Graphic presentation of net earning rates on pool investments.
- V. Net Income for Month

Accrual basis net income for month, gross revenue less expenditures.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR MAY 2006

ATTACHMENTS

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR MAY 2006

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

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

XVI. Composition of PSI Portfolio by Maturity Chart

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

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

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

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF MAY 31, 2006

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 05/31/06		
At Cost	\$ 16,995,559,634	\$ 1,966,186,811
At Market	\$ 16,965,608,790	\$ 1,962,811,782
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	20.15%	10.83%
United States Government and Agency Obligations	47.40%	40.55%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	26.86%	5.17%
Municipal Obligations	0.27%	0.28%
Corporate and Deposit Notes	5.29%	1.73%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.03%	41.44%
1-60 days	50.91%	6.13%
61 days-1 year	30.70%	74.71%
Over 1 year	18.39%	19.16%
Weighted Average Days to Maturity	205	

POOLED SURPLUS EARNINGS REPORT

MAY 31, 2006

SCHEDULE B

TREASURER POOLED SURPLUS
INVESTMENT PORTFOLIO

Investment Balance 05/31/06	\$ 16,995,559,634
Market Value at 05/31/06	\$ 16,965,608,790
Average Daily Balance	\$ 17,631,581,118
Gains and Losses:	
For the Month	\$ (14)
For the Past 12 Months	\$ 5,131
Unrealized Gains and Losses on Transfers between Portfolio for the Month	\$ -
Earnings for the Month	\$ 70,634,304
Earnings for the Past 12 Months	\$ 597,328,384
Earnings Rate for the Month	4.72%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS
AS OF MAY 31, 2006

SCHEDULE C

<u>Bank Name</u>	<u>Ledger Balance</u>
Bank of America - Concentration	\$ 39,094,805.43
Bank of the West - Concentration	\$ 249,912.86
Citi Bank - Depositing	\$ -
Union - Concentration	\$ 551,395.38
Wells Fargo - Concentration	<u>\$ 2,160,309.29</u>
Total Ledger Balance for all Banks	<u><u>\$ 42,056,422.96</u></u>

TREASURER'S ACTIVITY FOR MAY 2006
AND CASH AVAILABILITY
FOR THE NEXT SIX-MONTH PERIOD

SCHEDULE D

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

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

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

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

Summary of Activity for May 2006

Total Deposits	\$ 3,295,352,804.77
Total Disbursements	\$ 4,934,271,044.69

Discretionary Funds Liquidity Withdrawal Ratio	
As of May 31, 2006	1.54

Six-Month Cash Availability Projection:

<u>Month</u>	<u>Investment Maturities</u>	<u>Deposits</u>	<u>Disbursements</u>	<u>Cumulative Available Cash</u>
June	\$7,030,075,000.00	\$2,917,950,000.00	\$4,268,000,000.00	\$ 5,680,025,000.00
July	\$1,683,198,000.00	\$3,627,500,000.00	\$3,887,600,000.00	\$ 7,103,123,000.00
August	\$ 764,243,333.33	\$3,473,700,000.00	\$3,255,100,000.00	\$ 8,085,966,333.33
September	\$ 621,185,000.00	\$2,699,000,000.00	\$3,782,000,000.00	\$ 7,624,151,333.33
October	\$ 452,440,000.00	\$4,030,250,000.00	\$4,092,400,000.00	\$ 8,014,441,333.33
November	\$ 177,650,000.00	\$4,025,400,000.00	\$3,525,100,000.00	\$ 8,692,391,333.33

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 not to exceed 365 days.

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 \$1.08 million in trust deeds related to the settlement of Flying Triangle and Abalone Cove landslide litigation. In 1986 and 1987, the Board of Supervisors approved the disbursement of funds for trust deed mortgages as part of the settlements of the Flying Triangle and the Abalone Cove landslide litigation. Such disbursements are authorized under Government Code Section 23004. The trust deeds held by the General Fund are fully secured and have fixed interest rates of either 4.50% or 5.50%.

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

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

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

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

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

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

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

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

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

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

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

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

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

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENT TRANSACTIONS FOR MAY 2006
COMPLIANCE REPORT

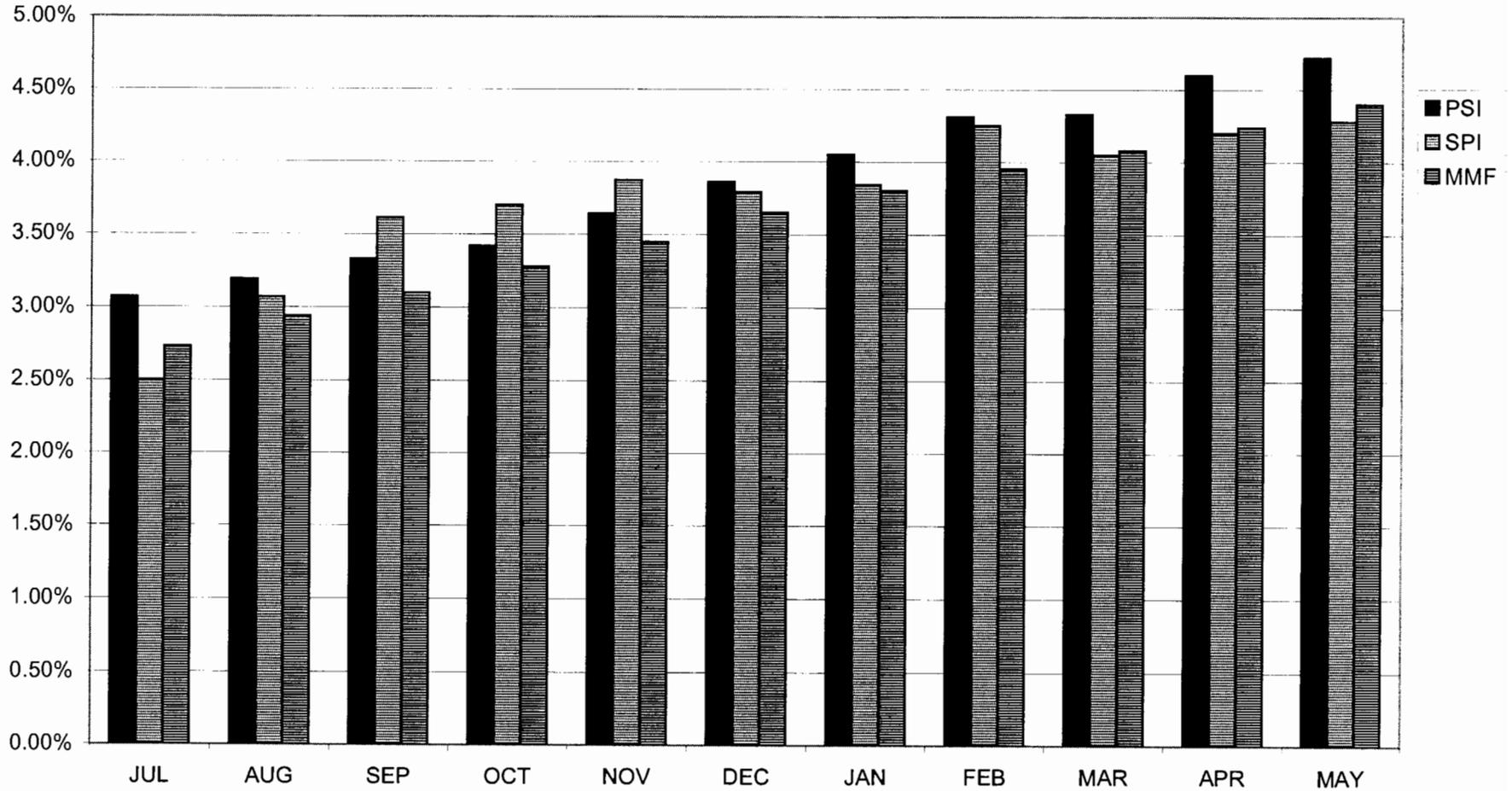
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of May 2006

No exceptions noted.

LOS ANGELES COUNTY TREASURER
 PERFORMANCE REPORT
 PORTFOLIO COST
 THROUGH 05/31/06
 ATTACHMENT III

DAY	<u>POOLED SURPLUS INVESTMENTS</u>	<u>SPECIFIC PURPOSE INVESTMENTS</u>
	TOTAL COST	TOTAL COST
1	18,323,505,899.01	1,883,516,199.97
2	18,309,146,423.67	1,884,515,634.07
3	18,299,613,280.33	1,884,515,634.07
4	18,145,906,382.25	1,884,015,805.94
5	18,097,886,694.42	1,883,014,902.42
6	18,097,886,694.42	1,883,014,902.42
7	18,097,886,694.42	1,883,014,902.42
8	18,029,413,876.88	1,883,014,902.42
9	18,076,021,199.24	1,875,023,502.42
10	18,017,186,446.92	1,871,318,976.04
11	17,978,252,959.55	1,884,552,154.54
12	17,920,587,571.49	1,884,551,246.88
13	17,920,587,571.49	1,884,551,246.88
14	17,920,587,571.49	1,884,551,246.88
15	17,749,171,720.84	1,877,007,623.91
16	17,639,556,683.59	1,906,317,037.98
17	17,571,215,945.59	1,949,749,850.48
18	17,558,325,507.62	1,959,758,650.48
19	16,891,408,332.65	1,959,758,650.48
20	16,891,408,332.65	1,959,758,650.48
21	16,891,408,332.65	1,959,758,650.48
22	16,939,721,528.38	1,959,758,650.48
23	17,030,760,748.86	1,968,159,454.31
24	17,007,600,323.21	1,968,159,454.31
25	16,925,919,619.64	1,968,159,454.31
26	17,558,945,495.08	1,965,308,928.31
27	17,558,945,495.08	1,965,308,928.31
28	17,558,945,495.08	1,965,308,928.31
29	17,558,945,495.08	1,965,308,928.31
30	17,016,706,714.15	1,965,308,928.31
31	16,995,559,633.60	1,966,186,811.05
AVG	<u>17,631,581,118.37</u>	<u>1,922,008,027.02</u>

**LOS ANGELES COUNTY TREASURER
EARNINGS RATE ON INVESTMENTS
FISCAL YEAR 2005-06
ATTACHMENT IV**



Source: Money Fund Report as of May 31, 2006.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 05/31/06 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) <u>TRADING/NON-TRADING</u>	<u>SPECIFIC PURPOSE INVESTMENT</u>
Revenues:		
Interest Earnings	\$47,645,416	\$6,062,908
Gains (Losses) on Sales of Non-Trading Securities.	(14)	(458)
Gains (Losses) on Sales of Trading Securities.	0	0
Amortization/Accretion	22,988,902	926,234
Prior Accrual Adjustment	<u>0</u>	<u>0</u>
Total Revenues	<u><u>\$70,634,304</u></u>	<u><u>\$6,988,684</u></u>
Expenses:		
Interest Expense	0	0
*Investment Management Fee	<u>0</u>	<u>25,000</u>
	<u>\$0</u>	<u>\$25,000</u>
NET INCOME	<u><u>\$70,634,304</u></u>	<u><u>\$6,963,684</u></u>

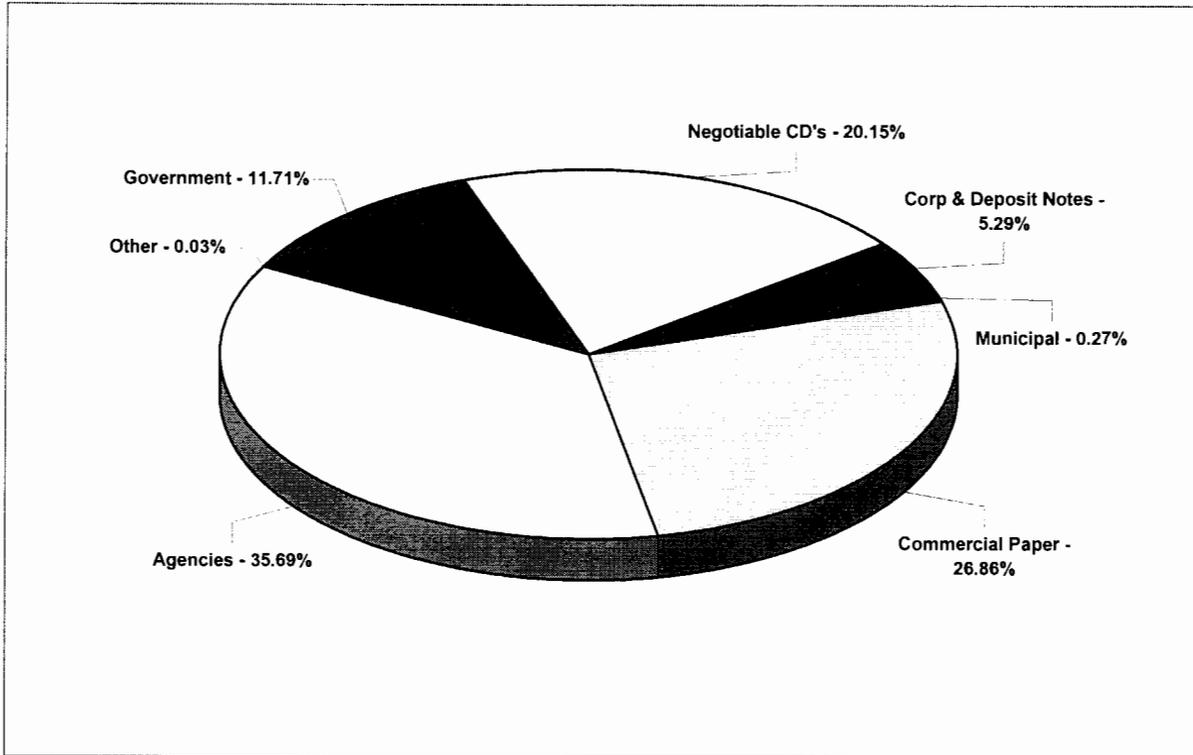
*Estimated and later adjusted.

Los Angeles County Treasurer
Non-Trading Composition
As of May 31, 2006
Attachment VI

NON-TRADING PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non-Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	51.10%	
Los Angeles County and Related Entities	41.37%	
Consolidated Sanitation Districts		3.39%
Metropolitan Transportation Authority		1.32%
Miscellaneous Agencies Pooled Investments		1.22%
South Coast Air Quality Management District		1.57%
Miscellaneous		<u>0.03%</u>
Total	<u>92.47%</u>	<u>7.53%</u>

**LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY SECURITY TYPE
AS OF MAY 2006
ATTACHMENT VII**



	In Thousands
□ Negotiable CD's	\$ 3,424,976
■ Corp & Deposit Notes	898,411
■ Municipal	45,000
□ Commercial Paper	4,565,522
□ Repurchase Agreement	-
□ Agencies	6,065,628
■ Other	5,132
■ Government	<u>1,990,891</u>
Total	<u>\$ 16,995,560</u>

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

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period May 1, 2006 to May 31, 2006
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	BNOT	05-10-06	68937	BK OF AMERICA NA BK NOTE	5.04000	06-30-06	50,000,000.00	50,000,000.00	0.00	BNY	BA
NTRD	BNOT	05-30-06	69104	BK OF AMERICA NA BK NOTE	5.01000	06-30-06	50,000,000.00	50,000,000.00	0.00	BNY	BA
BNOT Total							100,000,000.00	100,000,000.00	0.00		
NTRD	CPD	05-01-06	68853	CRC FUNDING LLC CP	4.96000	06-28-06	25,000,000.00	24,800,222.22	0.00	BNY	CITGM
NTRD	CPD	05-01-06	68854	SHEFFIELD RECEIVABLES CORP CP	4.97000	06-01-06	50,000,000.00	49,786,013.89	0.00	BNY	BCI
NTRD	CPD	05-01-06	68855	HSBC USA INC CP	4.96000	06-29-06	50,000,000.00	49,593,555.56	0.00	BNY	INGF
NTRD	CPD	05-01-06	68856	PREF RECEIVABLES FDG CORP CP	4.95000	06-01-06	35,000,000.00	34,850,812.50	0.00	BNY	CITGM
NTRD	CPD	05-02-06	68875	HSBC USA INC CP	4.98000	06-29-06	25,000,000.00	24,799,416.67	0.00	BNY	INGF
NTRD	CPD	05-03-06	68880	SHEFFIELD RECEIVABLES CORP CP	4.96000	05-18-06	50,000,000.00	49,896,666.67	0.00	BNY	CITGM
NTRD	CPD	05-03-06	68881	SHEFFIELD RECEIVABLES CORP CP	4.96000	05-18-06	20,000,000.00	19,958,666.67	0.00	BNY	CITGM
NTRD	CPD	05-03-06	68882	CRC FUNDING LLC CP	5.00000	06-16-06	50,000,000.00	49,694,444.44	0.00	BNY	MLCO
NTRD	CPD	05-03-06	68883	CRC FUNDING LLC CP	5.00000	06-16-06	3,700,000.00	3,677,388.89	0.00	BNY	MLCO
NTRD	CPD	05-04-06	68890	PREF RECEIVABLES FDG CORP CP	4.99000	06-06-06	14,000,000.00	13,935,961.67	0.00	BNY	CITGM
NTRD	CPD	05-05-06	68898	BEAR STEARNS COS INC CP	5.00000	06-09-06	50,000,000.00	49,756,944.44	0.00	BNY	BEAR
NTRD	CPD	05-05-06	68899	SHEFFIELD RECEIVABLES CORP CP	5.00000	06-07-06	50,000,000.00	49,770,833.33	0.00	BNY	CITGM
NTRD	CPD	05-05-06	68901	FALCON ASSET SEC CORP CP	5.00000	06-08-06	20,000,000.00	19,905,555.56	0.00	BNY	JPM
NTRD	CPD	05-08-06	68910	MERRILL LYNCH & CO CP	4.98000	05-22-06	40,000,000.00	39,922,533.33	0.00	BNY	MLCO
NTRD	CPD	05-08-06	68911	PREF RECEIVABLES FDG CORP CP	5.00000	06-08-06	50,000,000.00	49,784,722.22	0.00	BNY	JPM
NTRD	CPD	05-08-06	68912	CITIGROUP FUNDING INC CP	5.00000	06-09-06	30,000,000.00	29,866,666.67	0.00	BNY	CITGM
NTRD	CPD	05-09-06	68923	SHEFFIELD RECEIVABLES CORP CP	5.00000	06-09-06	19,250,000.00	19,167,118.06	0.00	BNY	BCI
NTRD	CPD	05-09-06	68924	MERRILL LYNCH & CO CP	4.99000	06-20-06	34,300,000.00	34,100,316.83	0.00	BNY	MLCO
NTRD	CPD	05-09-06	68925	FALCON ASSET SEC CORP CP	5.00000	06-09-06	50,000,000.00	49,784,722.22	0.00	BNY	JPM
NTRD	CPD	05-09-06	68926	PARK AVE RECEIVABLES CO LLC CP	5.00000	06-06-06	50,000,000.00	49,805,555.56	0.00	BNY	MS
NTRD	CPD	05-09-06	68927	PARK AVE RECEIVABLES CO LLC CP	5.00000	06-06-06	217,000.00	216,156.11	0.00	BNY	MS
NTRD	CPD	05-09-06	68928	BEAR STEARNS COS INC CP	5.00000	06-09-06	50,000,000.00	49,784,722.22	0.00	BNY	BEAR
NTRD	CPD	05-09-06	68931	CITIGROUP FUNDING INC CP	5.00000	06-20-06	17,423,000.00	17,321,365.83	0.00	BNY	CITGM
NTRD	CPD	05-10-06	68934	CAFCO LLC CP	5.02000	07-12-06	50,000,000.00	49,560,750.00	0.00	BNY	MFR
NTRD	CPD	05-10-06	68938	MERRILL LYNCH & CO CP	4.99000	06-06-06	30,000,000.00	29,887,725.00	0.00	BNY	MLCO
NTRD	CPD	05-10-06	68935	FALCON ASSET SEC CORP CP	5.00000	06-09-06	35,571,000.00	35,422,787.50	0.00	BNY	LOOP
NTRD	CPD	05-10-06	68936	MORGAN STANLEY CP	5.00000	06-09-06	50,000,000.00	49,791,666.67	0.00	BNY	MS
NTRD	CPD	05-10-06	68939	MERRILL LYNCH & CO CP	4.99000	06-09-06	50,000,000.00	49,792,083.33	0.00	BNY	MLCO
NTRD	CPD	05-11-06	68946	BEAR STEARNS COS INC CP	4.99000	05-24-06	25,000,000.00	24,954,951.39	0.00	BNY	BEAR
NTRD	CPD	05-11-06	68947	MERRILL LYNCH & CO CP	4.99000	06-13-06	31,000,000.00	30,858,200.83	0.00	BNY	MLCO
NTRD	CPD	05-11-06	68951	MORGAN STANLEY CP	5.00000	05-22-06	25,000,000.00	24,961,805.56	0.00	BNY	MS
NTRD	CPD	05-11-06	68952	WELLS FARGO & CO CP	4.99000	06-19-06	50,000,000.00	49,729,708.33	0.00	BNY	WF
NTRD	CPD	05-12-06	68957	PARK AVE RECEIVABLES CO LLC CP	5.00000	06-13-06	50,000,000.00	49,777,777.78	0.00	BNY	LOOP
NTRD	CPD	05-12-06	68958	MORGAN STANLEY CP	5.00000	05-22-06	50,000,000.00	49,930,555.56	0.00	BNY	MS
NTRD	CPD	05-12-06	68959	MORGAN STANLEY CP	5.00000	05-22-06	40,000,000.00	39,944,444.44	0.00	BNY	MS
NTRD	CPD	05-12-06	68960	MERRILL LYNCH & CO CP	5.00000	05-22-06	50,000,000.00	49,930,555.56	0.00	BNY	MLCO
NTRD	CPD	05-15-06	68969	SHEFFIELD RECEIVABLES CORP CP	5.01000	06-15-06	50,000,000.00	49,784,291.67	0.00	BNY	MS

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period May 1, 2006 to May 31, 2006
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	05-15-06	68970	PREF RECEIVABLES FDG CORP CP	5.01000	06-14-06	40,000,000.00	39,833,000.00	0.00	BNY	JPM
NTRD	CPD	05-15-06	68971	CRC FUNDING LLC CP	5.06000	05-16-06	50,000,000.00	49,992,972.22	0.00	BNY	CITGM
NTRD	CPD	05-15-06	68972	CRC FUNDING LLC CP	5.06000	05-16-06	38,000,000.00	37,994,658.89	0.00	BNY	CITGM
NTRD	CPD	05-16-06	68979	PREF RECEIVABLES FDG CORP CP	5.00000	06-16-06	50,000,000.00	49,784,722.22	0.00	BNY	CITGM
NTRD	CPD	05-16-06	68982	CRC FUNDING LLC CP	4.96000	05-17-06	50,000,000.00	49,993,111.11	0.00	BNY	CITGM
NTRD	CPD	05-16-06	68983	CRC FUNDING LLC CP	4.96000	05-17-06	38,000,000.00	37,994,764.44	0.00	BNY	CITGM
NTRD	CPD	05-18-06	69013	FALCON ASSET SEC CORP CP	5.00000	06-21-06	45,045,000.00	44,832,287.50	0.00	BNY	JPM
NTRD	CPD	05-18-06	69014	JUPITER SECURITIZATION CORP CP	4.99000	05-23-06	16,221,000.00	16,209,757.95	0.00	BNY	BA
NTRD	CPD	05-18-06	69015	SHEFFIELD RECEIVABLES CORP CP	5.01000	06-13-06	50,000,000.00	49,819,083.33	0.00	BNY	CITGM
NTRD	CPD	05-18-06	69016	MERRILL LYNCH & CO CP	4.99000	05-30-06	14,700,000.00	14,675,549.00	0.00	BNY	MLCO
NTRD	CPD	05-19-06	69023	PREF RECEIVABLES FDG CORP CP	5.00000	06-20-06	18,000,000.00	17,920,000.00	0.00	BNY	CITGM
NTRD	CPD	05-19-06	69024	VARIABLE FDG CAPITAL CO LLC CP	5.00000	06-20-06	30,000,000.00	29,866,666.67	0.00	BNY	LOOP
NTRD	CPD	05-19-06	69025	VARIABLE FDG CAPITAL CO LLC CP	5.00000	06-20-06	50,000,000.00	49,777,777.78	0.00	BNY	MS
NTRD	CPD	05-19-06	69026	SHEFFIELD RECEIVABLES CORP CP	5.01000	06-19-06	49,200,000.00	48,987,743.00	0.00	BNY	MS
NTRD	CPD	05-19-06	69027	JUPITER SECURITIZATION CORP CP	5.00000	06-21-06	50,000,000.00	49,770,833.33	0.00	BNY	LOOP
NTRD	CPD	05-19-06	69028	BEAR STEARNS COS INC CP	4.98000	05-30-06	50,000,000.00	49,923,916.67	0.00	BNY	BEAR
NTRD	CPD	05-19-06	69029	BEAR STEARNS COS INC CP	4.98000	05-30-06	25,000,000.00	24,961,958.33	0.00	BNY	BEAR
NTRD	CPD	05-22-06	69022	FALCON ASSET SEC CORP CP	5.01000	06-23-06	50,000,000.00	49,777,333.33	0.00	BNY	MLCO
NTRD	CPD	05-22-06	69037	SHEFFIELD RECEIVABLES CORP CP	5.01000	06-21-06	50,000,000.00	49,791,250.00	0.00	BNY	BCI
NTRD	CPD	05-22-06	69038	SHEFFIELD RECEIVABLES CORP CP	5.01000	06-21-06	50,000,000.00	49,791,250.00	0.00	BNY	GS
NTRD	CPD	05-22-06	69039	PREF RECEIVABLES FDG CORP CP	5.01000	06-22-06	45,188,000.00	44,993,051.44	0.00	BNY	CITGM
NTRD	CPD	05-22-06	69040	JUPITER SECURITIZATION CORP CP	5.01000	06-20-06	50,000,000.00	49,798,208.33	0.00	BNY	JPM
NTRD	CPD	05-22-06	69041	PARK AVE RECEIVABLES CO LLC CP	5.01000	06-22-06	50,000,000.00	49,784,291.67	0.00	BNY	GS
NTRD	CPD	05-23-06	69051	JUPITER SECURITIZATION CORP CP	4.99000	05-30-06	50,000,000.00	49,951,486.11	0.00	BNY	BA
NTRD	CPD	05-23-06	69052	SHEFFIELD RECEIVABLES CORP CP	5.01000	06-23-06	23,700,000.00	23,597,754.25	0.00	BNY	CITGM
NTRD	CPD	05-23-06	69053	FALCON ASSET SEC CORP CP	5.01000	06-07-06	50,000,000.00	49,895,625.00	0.00	BNY	CITGM
NTRD	CPD	05-23-06	69054	PARK AVE RECEIVABLES CO LLC CP	5.00000	06-22-06	44,000,000.00	43,816,666.67	0.00	BNY	LOOP
NTRD	CPD	05-23-06	69055	FALCON ASSET SEC CORP CP	5.00000	06-22-06	44,226,000.00	44,041,725.00	0.00	BNY	LOOP
NTRD	CPD	05-24-06	69071	JUPITER SECURITIZATION CORP CP	5.02000	06-23-06	31,736,000.00	31,603,237.73	0.00	BNY	JPM
NTRD	CPD	05-24-06	69072	JUPITER SECURITIZATION CORP CP	5.02000	06-22-06	17,244,000.00	17,174,267.18	0.00	BNY	JPM
NTRD	CPD	05-24-06	69073	FALCON ASSET SEC CORP CP	5.02000	06-08-06	17,500,000.00	17,463,395.83	0.00	BNY	JPM
NTRD	CPD	05-25-06	69075	SHEFFIELD RECEIVABLES CORP CP	5.01000	06-26-06	50,000,000.00	49,777,333.33	0.00	BNY	CITGM
NTRD	CPD	05-26-06	69090	MORGAN STANLEY CP	5.00000	05-30-06	50,000,000.00	49,972,222.22	0.00	BNY	MS
NTRD	CPD	05-26-06	69091	MORGAN STANLEY CP	5.00000	05-30-06	50,000,000.00	49,972,222.22	0.00	BNY	MS
NTRD	CPD	05-26-06	69092	MORGAN STANLEY CP	5.00000	05-30-06	50,000,000.00	49,972,222.22	0.00	BNY	MS
NTRD	CPD	05-26-06	69093	MORGAN STANLEY CP	5.00000	05-30-06	50,000,000.00	49,972,222.22	0.00	BNY	MS
NTRD	CPD	05-26-06	69094	PREF RECEIVABLES FDG CORP CP	5.01000	06-27-06	47,731,000.00	47,518,437.95	0.00	BNY	CITGM
NTRD	CPD	05-26-06	69095	FALCON ASSET SEC CORP CP	5.00000	06-27-06	50,000,000.00	49,777,777.78	0.00	BNY	LOOP
NTRD	CPD	05-26-06	69096	BEAR STEARNS COS INC CP	5.03000	06-30-06	25,000,000.00	24,877,743.06	0.00	BNY	BEAR
NTRD	CPD	05-26-06	69097	MERRILL LYNCH & CO CP	5.01000	06-20-06	50,000,000.00	49,826,041.67	0.00	BNY	MLCO
NTRD	CPD	05-26-06	69098	MERRILL LYNCH & CO CP	5.01000	06-20-06	40,000,000.00	39,860,833.33	0.00	BNY	MLCO

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period May 1, 2006 to May 31, 2006
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	05-26-06	69099	VARIABLE FDG CAPITAL CO LLC CP	5.00000	06-28-06	50,000,000.00	49,770,833.33	0.00	BNY	MFR
NTRD	CPD	05-26-06	69100	PARK AVE RECEIVABLES CO LLC CP	5.00000	06-28-06	50,000,000.00	49,770,833.33	0.00	BNY	LOOP
NTRD	CPD	05-30-06	69105	MORGAN STANLEY CP	5.02000	06-01-06	50,000,000.00	49,986,055.56	0.00	BNY	MS
NTRD	CPD	05-30-06	69103	BEAR STEARNS COS INC CP	5.03000	06-30-06	25,000,000.00	24,891,715.28	0.00	BNY	BEAR
NTRD	CPD	05-30-06	69106	MORGAN STANLEY CP	5.02000	06-01-06	25,000,000.00	24,993,027.78	0.00	BNY	MS
NTRD	CPD	05-30-06	69107	PREF RECEIVABLES FDG CORP CP	5.02000	06-29-06	25,000,000.00	24,895,416.67	0.00	BNY	JPM
CPD Total							3,295,952,000.00	3,284,160,948.11	0.00		
NTRD	CPI	05-01-06	68860	GE CAPITAL CORP CP	4.77000	05-02-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-01-06	68861	GE CAPITAL CORP CP	4.77000	05-02-06	37,768,000.00	37,768,000.00	0.00	BNY	GECC
NTRD	CPI	05-01-06	68857	GE CAPITAL CORP CP	4.77000	05-02-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-01-06	68858	GE CAPITAL CORP CP	4.77000	05-02-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-01-06	68859	GE CAPITAL CORP CP	4.77000	05-02-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-02-06	68868	GE CAPITAL CORP CP	4.77000	05-03-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-02-06	68869	GE CAPITAL CORP CP	4.77000	05-03-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-02-06	68870	GE CAPITAL CORP CP	4.77000	05-03-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-02-06	68871	GE CAPITAL CORP CP	4.77000	05-03-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-02-06	68872	GE CAPITAL CORP CP	4.77000	05-03-06	42,348,000.00	42,348,000.00	0.00	BNY	GECC
NTRD	CPI	05-02-06	68873	AMERICAN GEN FINANCE CORP CP	4.84000	05-09-06	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	05-02-06	68874	AMEX CREDIT CORP CP	4.92000	05-18-06	40,000,000.00	40,000,000.00	0.00	BNY	AMEX
NTRD	CPI	05-03-06	68878	AMEX CREDIT CORP CP	4.95000	05-18-06	50,000,000.00	50,000,000.00	0.00	BNY	AMEX
NTRD	CPI	05-03-06	68879	AMEX CREDIT CORP CP	4.95000	05-18-06	10,000,000.00	10,000,000.00	0.00	BNY	AMEX
NTRD	CPI	05-03-06	68884	GE CAPITAL CORP CP	4.80000	05-04-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-03-06	68885	GE CAPITAL CORP CP	4.80000	05-04-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-03-06	68886	GE CAPITAL CORP CP	4.80000	05-04-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-03-06	68887	GE CAPITAL CORP CP	4.80000	05-04-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-03-06	68888	GE CAPITAL CORP CP	4.80000	05-04-06	27,683,000.00	27,683,000.00	0.00	BNY	GECC
NTRD	CPI	05-04-06	68894	GE CAPITAL CORP CP	4.84000	05-05-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-04-06	68895	GE CAPITAL CORP CP	4.84000	05-05-06	44,626,000.00	44,626,000.00	0.00	BNY	GECC
NTRD	CPI	05-04-06	68891	GE CAPITAL CORP CP	4.84000	05-05-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-04-06	68892	GE CAPITAL CORP CP	4.84000	05-05-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-04-06	68893	GE CAPITAL CORP CP	4.84000	05-05-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-05-06	68897	CHEVRON FUNDING CORP CP	4.83000	05-12-06	50,000,000.00	50,000,000.00	0.00	BNY	CHEVRON
NTRD	CPI	05-05-06	68902	CHEVRON FUNDING CORP CP	4.83000	05-16-06	35,000,000.00	35,000,000.00	0.00	BNY	CHEVRON
NTRD	CPI	05-05-06	68903	GE CAPITAL CORP CP	4.75000	05-08-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-05-06	68904	GE CAPITAL CORP CP	4.75000	05-08-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-05-06	68905	GE CAPITAL CORP CP	4.75000	05-08-06	10,335,000.00	10,335,000.00	0.00	BNY	GECC
NTRD	CPI	05-05-06	68906	AMEX CREDIT CORP CP	4.96000	05-22-06	8,000,000.00	8,000,000.00	0.00	BNY	AMEX
NTRD	CPI	05-08-06	68918	GE CAPITAL CORP CP	4.84000	05-09-06	12,963,000.00	12,963,000.00	0.00	BNY	GECC
NTRD	CPI	05-08-06	68914	GE CAPITAL CORP CP	4.84000	05-09-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-08-06	68915	GE CAPITAL CORP CP	4.84000	05-09-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period May 1, 2006 to May 31, 2006
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPI	05-08-06	68916	GE CAPITAL CORP CP	4.84000	05-09-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-08-06	68917	GE CAPITAL CORP CP	4.84000	05-09-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-10-06	68940	GE CAPITAL CORP CP	4.83000	05-11-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-10-06	68941	GE CAPITAL CORP CP	4.83000	05-11-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-10-06	68942	GE CAPITAL CORP CP	4.83000	05-11-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-10-06	68943	GE CAPITAL CORP CP	4.83000	05-11-06	27,812,000.00	27,812,000.00	0.00	BNY	GECC
NTRD	CPI	05-11-06	68948	GE CAPITAL CORP CP	4.95000	05-12-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-11-06	68949	GE CAPITAL CORP CP	4.95000	05-12-06	36,425,000.00	36,425,000.00	0.00	BNY	GECC
NTRD	CPI	05-12-06	68961	GE CAPITAL CORP CP	4.95000	05-15-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-12-06	68962	GE CAPITAL CORP CP	4.95000	05-15-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-12-06	68963	GE CAPITAL CORP CP	4.95000	05-15-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-12-06	68964	GE CAPITAL CORP CP	4.95000	05-15-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-12-06	68965	GE CAPITAL CORP CP	4.95000	05-15-06	28,995,000.00	28,995,000.00	0.00	BNY	GECC
NTRD	CPI	05-15-06	68973	GE CAPITAL CORP CP	5.03000	05-16-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-15-06	68974	GE CAPITAL CORP CP	5.03000	05-16-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-15-06	68975	GE CAPITAL CORP CP	5.03000	05-16-06	44,329,000.00	44,329,000.00	0.00	BNY	GECC
NTRD	CPI	05-16-06	68984	GE CAPITAL CORP CP	4.96000	05-17-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-16-06	68985	GE CAPITAL CORP CP	4.96000	05-17-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-16-06	68986	GE CAPITAL CORP CP	4.96000	05-17-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-16-06	68987	GE CAPITAL CORP CP	4.96000	05-17-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-16-06	68988	GE CAPITAL CORP CP	4.96000	05-17-06	31,629,000.00	31,629,000.00	0.00	BNY	GECC
NTRD	CPI	05-17-06	68995	AMERICAN GEN FINANCE CORP CP	4.97000	05-30-06	37,000,000.00	37,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	05-17-06	68996	CHEVRON FUNDING CORP CP	4.96000	05-24-06	25,000,000.00	25,000,000.00	0.00	BNY	CHEVRON
NTRD	CPI	05-17-06	69006	AMEX CREDIT CORP CP	4.97000	05-30-06	9,430,000.00	9,430,000.00	0.00	BNY	AMEX
NTRD	CPI	05-18-06	69007	GE CAPITAL CORP CP	4.97000	05-19-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-18-06	69008	GE CAPITAL CORP CP	4.97000	05-19-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-18-06	69009	GE CAPITAL CORP CP	4.97000	05-19-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-18-06	69010	GE CAPITAL CORP CP	4.97000	05-19-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-18-06	69011	GE CAPITAL CORP CP	4.97000	05-19-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-18-06	69012	GE CAPITAL CORP CP	4.97000	05-19-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-18-06	69021	TOYOTA MOTOR CREDIT CORP CP	4.98000	06-23-06	31,000,000.00	31,000,000.00	0.00	BNY	TFS
NTRD	CPI	05-18-06	69017	AMEX CREDIT CORP CP	4.97000	05-30-06	50,000,000.00	50,000,000.00	0.00	BNY	AMEX
NTRD	CPI	05-18-06	69018	AMEX CREDIT CORP CP	4.97000	05-30-06	50,000,000.00	50,000,000.00	0.00	BNY	AMEX
NTRD	CPI	05-18-06	69020	GE CAPITAL CORP CP	4.97000	05-19-06	30,897,000.00	30,897,000.00	0.00	BNY	GECC
NTRD	CPI	05-19-06	69030	GE CAPITAL CORP CP	4.97000	05-22-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-19-06	69031	GE CAPITAL CORP CP	4.97000	05-22-06	29,977,000.00	29,977,000.00	0.00	BNY	GECC
NTRD	CPI	05-22-06	69045	GE CAPITAL CORP CP	4.99000	05-23-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-22-06	69046	GE CAPITAL CORP CP	4.99000	05-23-06	22,213,000.00	22,213,000.00	0.00	BNY	GECC
NTRD	CPI	05-22-06	69042	GE CAPITAL CORP CP	4.99000	05-23-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-22-06	69043	GE CAPITAL CORP CP	4.99000	05-23-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-22-06	69044	GE CAPITAL CORP CP	4.99000	05-23-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period May 1, 2006 to May 31, 2006
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPI	05-22-06	69035	HSBC FINANCE CORP CP	5.00000	05-30-06	50,000,000.00	50,000,000.00	0.00	BNY	HSBC
NTRD	CPI	05-22-06	69036	HSBC FINANCE CORP CP	5.00000	05-30-06	34,000,000.00	34,000,000.00	0.00	BNY	HSBC
NTRD	CPI	05-23-06	69056	GE CAPITAL CORP CP	4.97000	05-24-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-23-06	69057	GE CAPITAL CORP CP	4.97000	05-24-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-23-06	69058	GE CAPITAL CORP CP	4.97000	05-24-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-23-06	69059	GE CAPITAL CORP CP	4.97000	05-24-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-23-06	69060	GE CAPITAL CORP CP	4.97000	05-24-06	35,602,000.00	35,602,000.00	0.00	BNY	GECC
NTRD	CPI	05-24-06	69065	GE CAPITAL CORP CP	4.95000	05-25-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-24-06	69066	GE CAPITAL CORP CP	4.95000	05-25-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-24-06	69067	GE CAPITAL CORP CP	4.95000	05-25-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-24-06	69068	GE CAPITAL CORP CP	4.95000	05-25-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-24-06	69069	GE CAPITAL CORP CP	4.95000	05-25-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-24-06	69074	AMEX CREDIT CORP CP	4.98000	06-12-06	35,000,000.00	35,000,000.00	0.00	BNY	AMEX
NTRD	CPI	05-24-06	69070	GE CAPITAL CORP CP	4.95000	05-25-06	10,848,000.00	10,848,000.00	0.00	BNY	GECC
NTRD	CPI	05-25-06	69077	GE CAPITAL CORP CP	4.96000	05-26-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-25-06	69078	GE CAPITAL CORP CP	4.96000	05-26-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-25-06	69079	GE CAPITAL CORP CP	4.96000	05-26-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-25-06	69080	GE CAPITAL CORP CP	4.96000	05-26-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-25-06	69081	GE CAPITAL CORP CP	4.96000	05-26-06	30,435,000.00	30,435,000.00	0.00	BNY	GECC
NTRD	CPI	05-26-06	69084	GE CAPITAL CORP CP	4.98000	05-30-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-26-06	69085	GE CAPITAL CORP CP	4.98000	05-30-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-26-06	69102	GE CAPITAL CORP CP	4.98000	05-30-06	26,999,000.00	26,999,000.00	0.00	BNY	GECC
NTRD	CPI	05-26-06	69101	CHEVRON FUNDING CORP CP	4.98000	06-05-06	50,000,000.00	50,000,000.00	0.00	BNY	CHEVRON
NTRD	CPI	05-26-06	69086	GE CAPITAL CORP CP	4.98000	05-30-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-26-06	69087	GE CAPITAL CORP CP	4.98000	05-30-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-26-06	69088	GE CAPITAL CORP CP	4.98000	05-30-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-26-06	69089	GE CAPITAL CORP CP	4.98000	05-30-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-30-06	69108	GE CAPITAL CORP CP	5.00000	05-31-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-30-06	69109	GE CAPITAL CORP CP	5.00000	05-31-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-30-06	69110	GE CAPITAL CORP CP	5.00000	05-31-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-30-06	69111	GE CAPITAL CORP CP	5.00000	05-31-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-30-06	69112	GE CAPITAL CORP CP	5.00000	05-31-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-30-06	69113	GE CAPITAL CORP CP	5.00000	05-31-06	4,630,000.00	4,630,000.00	0.00	BNY	GECC
NTRD	CPI	05-31-06	69118	GE CAPITAL CORP CP	5.05000	06-01-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-31-06	69119	GE CAPITAL CORP CP	5.05000	06-01-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-31-06	69120	GE CAPITAL CORP CP	5.05000	06-01-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-31-06	69121	GE CAPITAL CORP CP	5.05000	06-01-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-31-06	69122	GE CAPITAL CORP CP	5.05000	06-01-06	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	05-31-06	69123	GE CAPITAL CORP CP	5.05000	06-01-06	27,801,000.00	27,801,000.00	0.00	BNY	GECC
CPI Total							4,978,745,000.00	4,978,745,000.00	0.00		

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period May 1, 2006 to May 31, 2006
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CTDM	05-31-06	69128	CAL TRUST MTA	0.00000	12-31-06	20,813.05	20,813.05	0.00	TTC	WACH
	CTDM Total						<u>20,813.05</u>	<u>20,813.05</u>	<u>0.00</u>		
NTRD	FFCB	05-02-06	68810	FFCB	5.18000	05-02-07	35,000,000.00	35,000,000.00	0.00	BNY	MS
NTRD	FFCB	05-03-06	68852	FFCB (CALLABLE)	5.60000	04-03-09	24,350,000.00	24,350,000.00	0.00	BNY	LOOP
NTRD	FFCB	05-08-06	68866	FFCB	5.12500	08-01-08	19,300,000.00	19,275,489.00	0.00	BNY	GCMI
NTRD	FFCB	05-15-06	68968	FFCB (CALLABLE)	5.78000	04-26-10	20,500,000.00	20,457,975.00	62,536.39	BNY	LOOP
NTRD	FFCB	05-17-06	68992	FFCB (CALLABLE)	5.60000	04-28-11	25,000,000.00	24,888,250.00	73,888.89	BNY	HSBC
NTRD	FFCB	05-18-06	68956	FFCB (CALLABLE)	5.87500	05-18-11	20,500,000.00	20,500,000.00	0.00	BNY	LEHMAN
NTRD	FFCB	05-18-06	68955	FFCB (CALLABLE)	5.70000	11-18-09	20,000,000.00	20,000,000.00	0.00	BNY	WFI
NTRD	FFCB	05-23-06	68978	FFCB (CALLABLE)	5.70000	05-23-11	35,000,000.00	35,000,000.00	0.00	BNY	LEHMAN
NTRD	FFCB	05-26-06	69062	FFCB	5.25000	12-04-07	25,000,000.00	25,000,000.00	0.00	BNY	HSBC
	FFCB Total						<u>224,650,000.00</u>	<u>224,471,714.00</u>	<u>136,425.28</u>		
NTRD	FHLB	05-30-06	68994	FHLB (CALLABLE)	5.62500	05-27-11	25,000,000.00	25,000,000.00	0.00	BNY	DBAG
NTRD	FHLB	05-31-06	69115	FHLB (CALLABLE)	4.25000	09-17-08	10,000,000.00	9,764,500.00	87,361.11	BNY	MFR
	FHLB Total						<u>35,000,000.00</u>	<u>34,764,500.00</u>	<u>87,361.11</u>		
NTRD	FHLM	05-09-06	68808	FHLMC (CALLABLE)	5.80000	05-09-11	25,000,000.00	25,000,000.00	0.00	BNY	HSBC
NTRD	FHLM	05-11-06	68809	FHLMC (CALLABLE)	5.75000	05-11-11	25,000,000.00	24,962,500.00	0.00	BNY	JPM
NTRD	FHLM	05-31-06	69117	FHLMC (CALLABLE)	5.50000	04-24-09	30,000,000.00	29,930,700.00	169,583.33	BNY	CITGM
	FHLM Total						<u>80,000,000.00</u>	<u>79,893,200.00</u>	<u>169,583.33</u>		
NTRD	MMF	05-03-06	68889	GOLDMAN SACHS MMF	0.00000	05-18-06	9,531,651.00	9,531,651.00	0.00	TTC	GS
	MMF Total						<u>9,531,651.00</u>	<u>9,531,651.00</u>	<u>0.00</u>		
NTRD	NCD1	05-05-06	68900	WELLS FARGO BK NA CD	5.00000	05-30-06	50,000,000.00	50,000,000.00	0.00	BNY	WFC
NTRD	NCD1	05-09-06	68932	FIRST TENNESSEE BK NA CD	5.04000	06-30-06	50,000,000.00	50,000,717.01	0.00	BNY	MFR
NTRD	NCD1	05-11-06	68954	FIRST TENNESSEE BK NA CD	5.02000	06-12-06	50,000,000.00	50,000,442.47	0.00	BNY	MFR
NTRD	NCD1	05-25-06	69076	WELLS FARGO BK NA CD	5.02000	06-23-06	50,000,000.00	50,000,000.00	0.00	BNY	WFC
	NCD1 Total						<u>200,000,000.00</u>	<u>200,001,159.48</u>	<u>0.00</u>		
NTRD	NOTE	05-31-06	69116	USTN	3.50000	05-31-07	50,000,000.00	49,273,437.50	0.00	BNY	MFR
	NOTE Total						<u>50,000,000.00</u>	<u>49,273,437.50</u>	<u>0.00</u>		
NTRD	REPO	05-17-06	68999	REPO FHLMC 5.125 10-24-07	4.89000	05-18-06	49,081,000.00	49,081,000.00	0.00	BNY	MLCO
NTRD	REPO	05-17-06	69000	REPO FHLMC 5.125 10-24-07	4.89000	05-18-06	49,081,000.00	49,081,000.00	0.00	BNY	MLCO
NTRD	REPO	05-17-06	69005	REPO FHLMC 5.125 10-24-07	4.89000	05-18-06	30,514,000.00	30,514,000.00	0.00	BNY	MLCO
NTRD	REPO	05-17-06	69001	REPO FHLMC 5.125 10-24-07	4.89000	05-18-06	49,081,000.00	49,081,000.00	0.00	BNY	MLCO
NTRD	REPO	05-17-06	69002	REPO FHLMC 5.125 10-24-07	4.89000	05-18-06	49,081,000.00	49,081,000.00	0.00	BNY	MLCO
NTRD	REPO	05-17-06	69003	REPO FHLMC 5.125 10-24-07	4.89000	05-18-06	49,081,000.00	49,081,000.00	0.00	BNY	MLCO

Los Angeles County Treasurer
 Investment Transactions Journal
 Purchase Detail Report
 Group: Pooled Surplus Investments
 For the Period May 1, 2006 to May 31, 2006
 Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	REPO	05-17-06	69004	REPO FHLMC 5.125 10-24-07	4.89000	05-18-06	49,081,000.00	49,081,000.00	0.00	BNY	MLCO
	REPO Total						<u>325,000,000.00</u>	<u>325,000,000.00</u>	<u>0.00</u>		
NTRD	YANK1	05-02-06	68876	SOCIETE GENERALE NY CD	4.98000	06-05-06	50,000,000.00	50,000,470.02	0.00	BNY	MFR
NTRD	YANK1	05-05-06	68907	ABN AMRO BK NV CHICAGO CD	5.03000	07-10-06	50,000,000.00	50,000,908.31	0.00	BNY	MFR
NTRD	YANK1	05-08-06	68913	CREDIT SUISSE NY CD	5.03000	06-08-06	50,000,000.00	50,000,000.00	0.00	BNY	CRSU
NTRD	YANK1	05-09-06	68930	LLOYDS TSB BK PLC NY CD	5.01000	06-14-06	50,000,000.00	50,000,497.51	0.00	BNY	MFR
NTRD	YANK1	05-09-06	68929	BK OF NOVA SCOTIA PORTLAND CD	5.01000	06-14-06	50,000,000.00	50,000,497.51	0.00	BNY	MFR
NTRD	YANK1	05-11-06	68950	SOCIETE GENERALE NY CD	5.02000	06-02-06	50,000,000.00	50,000,304.62	0.00	BNY	MFR
NTRD	YANK1	05-16-06	68980	UBS AG STAMFORD CD	5.02500	06-19-06	50,000,000.00	50,000,000.00	0.00	BNY	UBSWAR
NTRD	YANK1	05-16-06	68981	SOCIETE GENERALE NY CD	5.03000	06-30-06	50,000,000.00	50,000,621.10	0.00	BNY	MFR
NTRD	YANK1	05-17-06	68997	CREDIT SUISSE NY CD	5.03500	06-20-06	50,000,000.00	50,000,000.00	0.00	BNY	CSFB
NTRD	YANK1	05-17-06	68998	CREDIT SUISSE NY CD	5.03500	06-20-06	25,000,000.00	25,000,000.00	0.00	BNY	CSFB
NTRD	YANK1	05-17-06	68991	BK OF MONTREAL CHICAGO CD	5.03000	06-28-06	50,000,000.00	50,000,000.00	0.00	BNY	PREBON
NTRD	YANK1	05-18-06	69019	BK OF MONTREAL CHICAGO CD	5.02000	06-27-06	50,000,000.00	50,000,552.48	0.00	BNY	INGF
NTRD	YANK1	05-19-06	69032	BK OF MONTREAL CHICAGO CD	5.02000	06-23-06	50,000,000.00	50,000,483.75	0.00	BNY	MFR
NTRD	YANK1	05-19-06	69033	BK OF MONTREAL CHICAGO CD	5.02000	06-27-06	50,000,000.00	50,000,269.37	0.00	BNY	INGF
NTRD	YANK1	05-22-06	69034	SVENSKA HANDELSBANKEN NY CD	5.02000	06-30-06	50,000,000.00	50,000,538.74	0.00	BNY	MFR
NTRD	YANK1	05-23-06	69049	BK OF NOVA SCOTIA PORTLAND CD	5.01000	06-26-06	50,000,000.00	50,000,470.00	0.00	BNY	MFR
NTRD	YANK1	05-25-06	69061	ROYAL BK OF CANADA NY CD	5.03000	06-29-06	50,000,000.00	50,000,000.00	0.00	BNY	PREBON
NTRD	YANK1	05-30-06	69082	CIBC NY CD	5.04500	06-29-06	50,000,000.00	50,000,414.93	0.00	BNY	MFR
NTRD	YANK1	05-30-06	69083	CIBC NYCD	5.04500	06-29-06	25,000,000.00	25,000,207.46	0.00	BNY	MFR
NTRD	YANK1	05-30-06	69114	BK OF NOVA SCOTIA PORTLAND CD	5.03000	06-30-06	50,000,000.00	50,000,428.70	0.00	BNY	MFR
	YANK1 Total						<u>950,000,000.00</u>	<u>950,006,664.50</u>	<u>0.00</u>		
				PSI-NTRD Total			<u>10,248,899,464.05</u>	<u>10,235,869,087.64</u>	<u>393,369.72</u>		

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Specific Purpose Investments
For the Period May 1, 2006 to May 31, 2006
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
BLPSI	TBIL	05-11-06	68922	UST BILL	4.83000	11-09-06	500,000.00	487,790.83	0.00	BNY	BA
	TBIL Total						<u>500,000.00</u>	<u>487,790.83</u>	<u>0.00</u>		
BLPSI Total							<u>500,000.00</u>	<u>487,790.83</u>	<u>0.00</u>		
F5LA	BNOT	05-02-06	68863	BK OF AMERICA NA BK NOTE	5.06000	08-09-06	34,000,000.00	34,000,000.00	0.00	BNY	BA
	BNOT Total						<u>34,000,000.00</u>	<u>34,000,000.00</u>	<u>0.00</u>		
F5LA	CPD	05-10-06	68919	CITIGROUP FUNDING INC CP	5.04000	08-10-06	33,000,000.00	32,574,960.00	0.00	BNY	CITGM
	CPD Total						<u>33,000,000.00</u>	<u>32,574,960.00</u>	<u>0.00</u>		
F5LA	CPI	05-03-06	68877	GE CAPITAL CORP CP	4.98000	07-05-06	34,000,000.00	34,000,000.00	0.00	BNY	GECC
F5LA	CPI	05-08-06	68908	TOYOTA MOTOR CREDIT CORP CP	5.00000	08-10-06	35,000,000.00	35,000,000.00	0.00	BNY	TFS
	CPI Total						<u>69,000,000.00</u>	<u>69,000,000.00</u>	<u>0.00</u>		
F5LA	FHLM	05-10-06	68920	FHLMC D/N	4.93000	08-08-06	25,000,000.00	24,691,875.00	0.00	BNY	MIZO
	FHLM Total						<u>25,000,000.00</u>	<u>24,691,875.00</u>	<u>0.00</u>		
F5LA	YANK1	05-02-06	68865	DEUTSCHE BK AG NY CD	5.06000	08-09-06	34,000,000.00	34,000,000.00	0.00	BNY	DBAG
F5LA	YANK1	05-02-06	68864	SOCIETE GENERALE NY CD	5.06000	08-09-06	35,000,000.00	35,000,949.32	0.00	BNY	MFR
F5LA	YANK1	05-05-06	68896	BARCLAYS BANK PLC NY CD	5.09500	08-09-06	35,000,000.00	35,000,000.00	0.00	BNY	BCI
F5LA	YANK1	05-08-06	68909	RABOBANK NEDERLAND NY CD	5.08000	08-10-06	30,000,000.00	30,000,000.00	0.00	BNY	RABO
F5LA	YANK1	05-10-06	68921	ROYAL BK OF SCOTLAND NY CD	5.08500	08-10-06	35,000,000.00	35,000,000.00	0.00	BNY	GCMI
F5LA	YANK1	05-10-06	68933	UBS AG STAMFORD CD	5.08500	08-10-06	20,000,000.00	20,000,000.00	0.00	BNY	UBSWAR
	YANK1 Total						<u>189,000,000.00</u>	<u>189,000,949.32</u>	<u>0.00</u>		
F5LA Total							<u>350,000,000.00</u>	<u>349,267,784.32</u>	<u>0.00</u>		
LAUSDWC	FFCB	05-18-06	68993	FFCB	5.24000	07-18-08	10,000,000.00	10,008,800.00	0.00	BNY	GPS
	FFCB Total						<u>10,000,000.00</u>	<u>10,008,800.00</u>	<u>0.00</u>		
LAUSDWC	FHLM	05-15-06	68966	FHLMC	4.30000	05-05-08	15,000,000.00	14,730,000.00	17,916.67	BNY	LOOP
	FHLM Total						<u>15,000,000.00</u>	<u>14,730,000.00</u>	<u>17,916.67</u>		
LAUSDWC	NOTE	05-16-06	68976	USTN	4.37500	01-31-08	9,000,000.00	8,908,242.19	114,209.25	BNY	BA
LAUSDWC	NOTE	05-16-06	68977	USTN	4.00000	06-15-09	21,000,000.00	20,401,171.88	350,769.23	BNY	JPM
LAUSDWC	NOTE	05-17-06	68989	USTN	3.75000	05-15-08	25,000,000.00	24,429,687.50	5,095.11	BNY	MLCO
LAUSDWC	NOTE	05-17-06	68990	USTN	3.37500	10-15-09	20,000,000.00	19,003,125.00	59,016.39	BNY	LOOP
	NOTE Total						<u>75,000,000.00</u>	<u>72,742,226.57</u>	<u>529,089.98</u>		
LAUSDWC Total							<u>100,000,000.00</u>	<u>97,481,026.57</u>	<u>547,006.65</u>		
MTSAC	FHLD	05-11-06	68944	FHLB D/N	4.89000	07-07-06	2,000,000.00	1,984,515.00	0.00	BNY	RV

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Specific Purpose Investments
For the Period May 1, 2006 to May 31, 2006
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
MTSAC	FHLD	05-23-06	69047	FHLB D/N	4.90000	07-12-06	1,000,000.00	993,194.44	0.00	BNY	MIZO
	FHLD Total						<u>3,000,000.00</u>	<u>2,977,709.44</u>	<u>0.00</u>		
MTSAC	FHLMD	05-11-06	68945	FHLMC D/N	4.92000	08-01-06	8,000,000.00	7,910,346.67	0.00	BNY	JPM
MTSAC	FHLMD	05-23-06	69048	FHLMC D/N	4.95000	08-15-06	8,000,000.00	7,907,600.00	0.00	BNY	MIZO
	FHLMD Total						<u>16,000,000.00</u>	<u>15,817,946.67</u>	<u>0.00</u>		
	MTSAC Total						<u>19,000,000.00</u>	<u>18,795,656.11</u>	<u>0.00</u>		
SANIT	FHLB	05-11-06	68953	FHLB	4.85000	02-04-11	2,900,000.00	2,850,526.00	38,288.06	BNY	MFR
	FHLB Total						<u>2,900,000.00</u>	<u>2,850,526.00</u>	<u>38,288.06</u>		
	SANIT Total						<u>2,900,000.00</u>	<u>2,850,526.00</u>	<u>38,288.06</u>		
				SPI Total			<u>472,400,000.00</u>	<u>468,882,783.83</u>	<u>585,294.71</u>		

Los Angeles County Treasurer
Investment Transactions Journal
Sales Detail Report
Group: Pooled Surplus Investments
For the Period May 1, 2006 to May 31, 2006
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
05-01-06	NTRD	5058	FHLMC PARTICIPATION CERTIF	Call	99.9375	23,902.65	23,887.71	0.00	23,887.71	-13.65
			FHLMC PARTICIPATION CERTIF Total			23,902.65	23,887.71	0.00	23,887.71	-13.65
05-04-06	NTRD	68889	GOLDMAN SACHS MMF	Withdrawal	100.0000	9,531,651.00	9,531,651.00	0.00	9,531,651.00	0.00
			GOLDMAN SACHS MMF Total			9,531,651.00	9,531,651.00	0.00	9,531,651.00	0.00
			PSI-NTRD Total			9,555,553.65	9,555,538.71	0.00	9,555,538.71	-13.65

Los Angeles County Treasurer
Investment Transactions Journal
Sales Detail Report
Group: Specific Purpose Investments
For the Period May 1, 2006 to May 31, 2006
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
05-01-06	GF	3187	FLYING TRIANGLE LOAN	Call	100.0000	381.54	381.54	232.46	614.00	0.00
05-01-06	GF	14004	FLYING TRIANGLE LOAN	Call	100.0000	542.26	542.26	204.86	747.12	0.00
05-01-06	GF	17795	FLYING TRIANGLE LOAN	Call	100.0000	496.15	496.15	273.46	769.61	0.00
05-02-06	GF	3463	FLYING TRIANGLE LOAN	Call	100.0000	1,505.88	1,505.88	864.06	2,369.94	0.00
05-05-06	GF	16864	FLYING TRIANGLE LOAN	Call	100.0000	903.52	903.52	434.71	1,338.23	0.00
05-10-06	GF	12057	FLYING TRIANGLE LOAN	Call	100.0000	755.82	755.82	693.39	1,449.21	0.00
05-12-06	GF	16864	FLYING TRIANGLE LOAN	Call	100.0000	907.66	907.66	430.95	1,338.61	0.00
05-15-06	GF	15858	FLYING TRIANGLE LOAN	Call	100.0000	350.64	350.64	155.75	506.39	0.00
FLYING TRIANGLE Total						5,843.47	5,843.47	3,289.64	9,133.11	0.00
GF Total						5,843.47	5,843.47	3,289.64	9,133.11	0.00
05-26-06	SANIT	68953	FHLB 4.85	Sell	98.2940	2,900,000.00	2,850,526.00	44,148.47	2,894,674.47	-457.56
FHLB Total						2,900,000.00	2,850,526.00	44,148.47	2,894,674.47	-457.56
SANIT Total						2,900,000.00	2,850,526.00	44,148.47	2,894,674.47	-457.56
SPI Total						2,905,843.47	2,856,369.47	47,438.11	2,903,807.58	-457.56

Los Angeles County Treasurer
 Comparison of Investment Cost to Market Value
 As of May 31, 2006
 Attachment IX

SECURITY TYPE	POOLED			SPECIFIC PURPOSE		
	Amortized Cost	Market Value	Mkt Value Difference	Amortized Cost	Market Value	Mkt Value Difference
Collateralized CD's	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Negotiable CD's	3,424,975,421.07	3,423,105,936.30	(1,869,484.77)	213,000,661.65	212,934,390.96	(66,270.69)
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	4,565,522,189.36	4,570,483,199.12	4,961,009.76	101,676,600.00	101,821,479.32	144,879.32
Governments	1,990,891,187.07	1,987,849,725.00	(3,041,462.07)	492,739,053.79	490,573,198.74	(2,165,855.05)
Agencies	6,065,627,416.09	6,036,355,668.00	(29,271,748.09)	304,627,480.19	303,346,305.70	(1,281,174.49)
Municipals	45,000,000.00	45,000,000.00	0.00	5,435,000.00	5,435,000.00	0.00
Corp. & Deposit Notes	898,411,341.29	897,728,549.00	(682,792.29)	34,000,000.00	33,993,391.76	(6,608.24)
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	5,132,078.72	5,085,712.29	(46,366.43)	814,708,015.42	814,708,015.42	0.00
TOTAL	\$16,995,559,633.60	\$16,965,608,789.71	(\$29,950,843.89)	\$1,966,186,811.05	\$1,962,811,781.90	(\$3,375,029.15)

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 0.26% of the PSI Portfolio.

Los Angeles County Treasurer
Market Pricing Exceptions
As of 05/31/2006
Attachment IXa

Security ID	Security Description	Calculated Market Price
68570	BK OF AMERICA NA BK NOTE	99.99731825
68291	BK OF AMERICA NA BK NOTE	99.99547668
68937	BK OF AMERICA NA BK NOTE	99.99793809
69104	BK OF AMERICA NA BK NOTE	99.99662232
68609	BK OF AMERICA NA BK NOTE	99.98730690
68177	BK OF AMERICA NA BK NOTE	99.93489347
68567	VARIABLE FDG CAPITAL CO LLC CP	99.51097222
68696	AIG FUNDING INC CP	99.99955480
68735	AIG FUNDING INC CP	99.99911352
68736	AMERICAN GEN FINANCE CORP CP	99.99795211
69101	CHEVRON FUNDING CORP CP	99.99935344
69074	AMEX CREDIT CORP CP	99.99894344
69021	TOYOTA MOTOR CREDIT CORP CP	99.99846216
68325	CITIBANK NA CD	99.99121784
68074	WELLS FARGO BK NA CD	99.71752318
68268	LLOYDS TSB BK PLC NY CD	99.99811177
69032	BK OF MONTREAL CHICAGO CD	99.99882714
67943	DEUTSCHE BANK AG NY CD	99.96439014
68575	ROYAL BK OF CANADA NY CD	99.98478497
67944	BNP PARIBAS SF CD	99.91916533
67946	RABOBANK NEDERLAND NV NY CD	99.91739098
67051	ROYAL BK OF SCOTLAND PLC NY CD	99.70982351
67977	ABN AMRO BK NV CD (CALLABLE)	99.69123486
67856	DEUTSCHE BANK AG NY CD SU	99.21462616
68863	BK OF AMERICA NA BK NOTE	99.98056484
68877	GE CAPITAL CORP CP	99.99846815
68908	TOYOTA MOTOR CREDIT CORP CP	99.99212434
68966	FHLMC 4.30	98.12000000
68022	RABOBANK NEDERLAND NY CD	99.97507438
69047	FHLB D/N	99.42250000
67500	BARCLAYS BK NY CD	99.97613948
67507	DEUTSCHE BANK NY CD	99.81736716

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of May 31, 2006
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	60180	LACCAL BANS	7.25000	06-30-06	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	62261	LACCAL BANS	7.25000	06-30-07	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	63425	LACCAL BANS	7.25000	06-30-07	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	64218	LACCAL BANS	4.84800	06-30-07	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	66002	LACCAL BANS	4.84800	06-30-08	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	66446	LACCAL BANS	4.84800	06-30-08	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	67301	LACCAL BANS	4.84800	06-30-08	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	68292	LACCAL BANS	5.26400	06-30-08	5,000,000.00	5,000,000.00	5,000,000.00
BAN Total							45,000,000.00	45,000,000.00	45,000,000.00
PSI	NTRD	BNOT	68077	BNP PARIBAS NY BK NOTE	5.02500	02-16-07	25,000,000.00	25,000,000.00	24,835,500.00
PSI	NTRD	BNOT	68177	BK OF AMERICA NA BK NOTE	4.92000	08-23-06	50,000,000.00	50,000,000.00	49,967,446.50
PSI	NTRD	BNOT	68291	BK OF AMERICA NA BK NOTE	4.82000	06-06-06	50,000,000.00	50,000,000.00	49,997,738.00
PSI	NTRD	BNOT	68570	BK OF AMERICA NA BK NOTE	4.88000	06-05-06	50,000,000.00	50,000,000.00	49,998,659.00
PSI	NTRD	BNOT	68609	BK OF AMERICA NA BK NOTE	4.96000	07-06-06	50,000,000.00	50,000,000.00	49,993,653.00
PSI	NTRD	BNOT	68759	BK OF AMERICA NA BK NOTE	5.02000	07-17-06	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	BNOT	68937	BK OF AMERICA NA BK NOTE	5.04000	06-30-06	50,000,000.00	50,000,000.00	49,998,969.00
PSI	NTRD	BNOT	69104	BK OF AMERICA NA BK NOTE	5.01000	06-30-06	50,000,000.00	50,000,000.00	49,998,311.00
BNOT Total							375,000,000.00	375,000,000.00	374,790,276.50
PSI	NTRD	CNFL	63109	ROYAL BK OF SCOTLAND PLC FRN	5.21750	11-24-06	50,000,000.00	50,000,000.00	50,020,500.00
PSI	NTRD	CNFL	63110	ROYAL BK OF SCOTLAND PLC FRN	5.21750	11-24-06	20,000,000.00	20,000,000.00	20,008,200.00
PSI	NTRD	CNFL	64115	CITIGROUP GLOBAL MKTS FRN	4.98688	03-16-07	10,350,000.00	10,354,488.87	10,357,762.50
PSI	NTRD	CNFL	64392	CITIGROUP GLOBAL MKTS FRN	5.21000	08-06-07	40,000,000.00	40,011,375.65	40,034,400.00
PSI	NTRD	CNFL	64474	WELLS FARGO & CO FRN	5.00000	09-15-06	15,000,000.00	15,005,403.65	15,004,500.00
PSI	NTRD	CNFL	64476	TOYOTA MOTOR CREDIT CORP FRN	4.90538	03-22-07	25,000,000.00	25,000,000.00	25,005,000.00
PSI	NTRD	CNFL	64496	ROYAL BK OF SCOTLAND PLC FRN	4.97938	03-30-07	50,000,000.00	50,000,000.00	50,026,500.00
PSI	NTRD	CNFL	65258	WELLS FARGO & CO FRN	4.98000	06-12-06	25,000,000.00	25,001,035.83	24,999,000.00
PSI	NTRD	CNFL	66797	CITIGROUP INC FRN	5.11469	01-12-07	15,000,000.00	15,007,759.49	15,006,900.00
PSI	NTRD	CNFL	66885	BK OF AMERICA NA FRN	5.06000	11-07-06	25,000,000.00	25,000,000.00	25,003,250.00
PSI	NTRD	CNFL	67034	CITIGROUP GLOBAL MKTS FRN	5.22500	07-25-06	18,000,000.00	18,003,888.00	18,000,360.00
PSI	NTRD	CNFL	67073	TOYOTA MOTOR CREDIT CORP FRN	5.13938	05-22-07	25,000,000.00	25,000,000.00	25,003,000.00
PSI	NTRD	CNFL	67088	WELLS FARGO & CO FRN	5.00000	09-15-06	50,000,000.00	50,016,580.41	50,015,000.00
CNFL Total							368,350,000.00	368,400,531.90	368,484,372.50
PSI	NTRD	CNFX	66969	CITIGROUP INC NOTE	5.00000	03-06-07	10,000,000.00	10,017,900.21	9,968,200.00
PSI	NTRD	CNFX	67498	TOYOTA MOTOR CREDIT CORP MTN	3.00000	06-09-06	20,000,000.00	19,992,909.18	19,995,000.00
PSI	NTRD	CNFX	68471	TOYOTA MOTOR CREDIT CORP MTN	5.11000	03-30-07	25,000,000.00	25,000,000.00	24,937,000.00
PSI	NTRD	CNFX	68649	TOYOTA MOTOR CREDIT CORP MTN	5.45000	04-20-09	20,000,000.00	20,000,000.00	19,764,000.00
CNFX Total							75,000,000.00	75,010,809.39	74,664,200.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of May 31, 2006
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CNSU	61162	TOYOTA MOTOR CREDIT CORP NOTE	3.50000	11-06-06	30,000,000.00	30,000,000.00	29,773,200.00
		CNSU Total					30,000,000.00	30,000,000.00	29,773,200.00
PSI	NTRD	CPD	67669	HSBC USA INC CP	4.53500	06-28-06	50,000,000.00	49,829,937.50	49,899,440.00
PSI	NTRD	CPD	68312	ING AMERICA INS HLDGS INC CP	4.76500	06-02-06	18,000,000.00	17,997,617.50	17,997,109.20
PSI	NTRD	CPD	68501	CRC FUNDING LLC CP	4.85000	06-02-06	15,000,000.00	14,997,979.17	14,997,591.00
PSI	NTRD	CPD	68546	CRC FUNDING LLC CP	4.85000	06-09-06	50,000,000.00	49,946,111.11	49,967,370.00
PSI	NTRD	CPD	68551	CAFCO LLC CP	4.85000	06-07-06	50,000,000.00	49,959,583.33	49,974,400.00
PSI	NTRD	CPD	68564	CAFCO LLC CP	4.85000	06-08-06	50,000,000.00	49,952,847.22	49,970,885.00
PSI	NTRD	CPD	68565	ANZ (DELAWARE) INC CP	4.82000	06-05-06	50,000,000.00	49,973,222.22	49,981,430.00
PSI	NTRD	CPD	68567	VARIABLE FDG CAPITAL CO LLC CP	4.89000	07-05-06	25,000,000.00	24,884,541.67	24,877,743.00
PSI	NTRD	CPD	68573	ING AMERICA INS HLDGS INC CP	4.88000	06-28-06	32,000,000.00	31,882,880.00	31,936,390.40
PSI	NTRD	CPD	68577	CAFCO LLC CP	4.85000	06-07-06	50,000,000.00	49,959,583.33	49,974,400.00
PSI	NTRD	CPD	68595	ANZ (DELAWARE) INC CP	4.82000	06-07-06	50,000,000.00	49,959,833.33	49,974,400.00
PSI	NTRD	CPD	68596	ANZ (DELAWARE) INC CP	4.82000	06-07-06	50,000,000.00	49,959,833.33	49,974,400.00
PSI	NTRD	CPD	68598	FALCON ASSET SEC CORP CP	4.83000	06-05-06	50,000,000.00	49,973,166.67	49,981,220.00
PSI	NTRD	CPD	68610	TORONTO DOMINION HLDGS INC CP	4.94000	09-07-06	25,000,000.00	24,663,805.56	24,807,302.50
PSI	NTRD	CPD	68651	CAFCO LLC CP	4.87000	06-12-06	50,000,000.00	49,925,597.22	49,956,830.00
PSI	NTRD	CPD	68672	ING AMERICA INS HLDGS INC CP	4.92000	06-30-06	50,000,000.00	49,801,833.33	49,893,580.00
PSI	NTRD	CPD	68689	VARIABLE FDG CAPITAL CO LLC CP	4.88000	06-01-06	50,000,000.00	50,000,000.00	49,995,440.00
PSI	NTRD	CPD	68692	VARIABLE FDG CAPITAL CO LLC CP	4.96000	07-18-06	50,000,000.00	49,676,222.22	49,622,560.00
PSI	NTRD	CPD	68693	CITIGROUP FUNDING INC CP	4.88000	06-01-06	50,000,000.00	50,000,000.00	49,995,485.00
PSI	NTRD	CPD	68734	CRC FUNDING LLC CP	4.90000	06-15-06	25,000,000.00	24,952,361.11	24,973,145.00
PSI	NTRD	CPD	68743	ANZ (DELAWARE) INC CP	4.94500	07-20-06	49,000,000.00	48,670,195.97	48,820,272.90
PSI	NTRD	CPD	68746	CAFCO LLC CP	4.95000	07-17-06	50,000,000.00	49,683,750.00	49,828,495.00
PSI	NTRD	CPD	68756	ANZ (DELAWARE) INC CP	4.94000	07-21-06	50,000,000.00	49,656,944.45	49,812,615.00
PSI	NTRD	CPD	68762	CAFCO LLC CP	4.96000	07-19-06	25,000,000.00	24,834,666.67	24,910,290.00
PSI	NTRD	CPD	68770	FALCON ASSET SEC CORP CP	4.95000	07-17-06	19,763,000.00	19,637,999.02	19,694,442.15
PSI	NTRD	CPD	68782	ING AMERICA INS HLDGS INC CP	4.96000	07-17-06	31,000,000.00	30,803,528.89	30,893,666.90
PSI	NTRD	CPD	68787	CRC FUNDING LLC CP	4.94000	06-14-06	27,000,000.00	26,951,835.00	26,972,894.70
PSI	NTRD	CPD	68788	BEAR STEARNS COS INC CP	4.94000	06-26-06	50,000,000.00	49,828,472.22	49,906,555.00
PSI	NTRD	CPD	68798	JUPITER SECURITIZATION CORP CP	4.97000	07-25-06	50,000,000.00	49,627,250.00	49,794,255.00
PSI	NTRD	CPD	68799	JUPITER SECURITIZATION CORP CP	4.97000	07-25-06	1,656,000.00	1,643,654.52	1,649,185.73
PSI	NTRD	CPD	68800	CRC FUNDING LLC CP	4.95000	06-21-06	28,000,000.00	27,923,000.00	27,958,114.80
PSI	NTRD	CPD	68803	ING AMERICA INS HLDGS INC CP	4.97000	07-17-06	19,000,000.00	18,879,339.45	18,934,828.10
PSI	NTRD	CPD	68811	CAFCO LLC CP	5.00000	07-25-06	25,000,000.00	24,812,500.00	24,898,262.50
PSI	NTRD	CPD	68819	CAFCO LLC CP	4.95000	06-15-06	50,000,000.00	49,903,750.00	49,946,290.00
PSI	NTRD	CPD	68829	ANZ (DELAWARE) INC CP	4.98000	07-27-06	50,000,000.00	49,612,666.66	49,788,400.00
PSI	NTRD	CPD	68830	ANZ (DELAWARE) INC CP	4.98000	07-27-06	50,000,000.00	49,612,666.66	49,788,400.00
PSI	NTRD	CPD	68831	JUPITER SECURITIZATION CORP CP	4.94000	06-19-06	50,000,000.00	49,876,500.00	49,931,440.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of May 31, 2006
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	68833	CBA (DELAWARE) FINANCE INC CP	4.99000	07-24-06	44,479,000.00	44,152,239.97	44,301,591.06
PSI	NTRD	CPD	68843	JUPITER SECURITIZATION CORP CP	4.97000	06-05-06	32,048,000.00	32,030,302.38	32,035,962.77
PSI	NTRD	CPD	68844	PRIVATE EXPORT FDG CORP CP	5.00000	07-25-06	27,000,000.00	26,797,500.00	26,890,123.50
PSI	NTRD	CPD	68853	CRC FUNDING LLC CP	4.96000	06-28-06	25,000,000.00	24,907,000.00	24,950,305.00
PSI	NTRD	CPD	68854	SHEFFIELD RECEIVABLES CORP CP	4.97000	06-01-06	50,000,000.00	50,000,000.00	49,995,485.00
PSI	NTRD	CPD	68855	HSBC USA INC CP	4.96000	06-29-06	50,000,000.00	49,807,111.11	49,895,885.00
PSI	NTRD	CPD	68856	PREF RECEIVABLES FDG CORP CP	4.95000	06-01-06	35,000,000.00	35,000,000.00	34,996,808.00
PSI	NTRD	CPD	68875	HSBC USA INC CP	4.98000	06-29-06	25,000,000.00	24,903,166.67	24,947,942.50
PSI	NTRD	CPD	68882	CRC FUNDING LLC CP	5.00000	06-16-06	50,000,000.00	49,895,833.33	49,942,775.00
PSI	NTRD	CPD	68883	CRC FUNDING LLC CP	5.00000	06-16-06	3,700,000.00	3,692,291.67	3,695,765.35
PSI	NTRD	CPD	68890	PREF RECEIVABLES FDG CORP CP	4.99000	06-06-06	14,000,000.00	13,990,297.22	13,993,746.20
PSI	NTRD	CPD	68898	BEAR STEARNS COS INC CP	5.00000	06-09-06	50,000,000.00	49,944,444.44	49,967,000.00
PSI	NTRD	CPD	68899	SHEFFIELD RECEIVABLES CORP CP	5.00000	06-07-06	50,000,000.00	49,958,333.33	49,974,400.00
PSI	NTRD	CPD	68901	FALCON ASSET SEC CORP CP	5.00000	06-08-06	20,000,000.00	19,980,555.56	19,988,222.00
PSI	NTRD	CPD	68911	PREF RECEIVABLES FDG CORP CP	5.00000	06-08-06	50,000,000.00	49,951,388.89	49,970,555.00
PSI	NTRD	CPD	68912	CITIGROUP FUNDING INC CP	5.00000	06-09-06	30,000,000.00	29,966,666.67	29,980,422.00
PSI	NTRD	CPD	68923	SHEFFIELD RECEIVABLES CORP CP	5.00000	06-09-06	19,250,000.00	19,228,611.11	19,237,437.45
PSI	NTRD	CPD	68924	MERRILL LYNCH & CO CP	4.99000	06-20-06	34,300,000.00	34,209,667.14	34,251,101.92
PSI	NTRD	CPD	68925	FALCON ASSET SEC CORP CP	5.00000	06-09-06	50,000,000.00	49,944,444.44	49,967,000.00
PSI	NTRD	CPD	68926	PARK AVE RECEIVABLES CO LLC CP	5.00000	06-06-06	50,000,000.00	49,965,277.78	49,977,665.00
PSI	NTRD	CPD	68927	PARK AVE RECEIVABLES CO LLC CP	5.00000	06-06-06	217,000.00	216,849.31	216,903.07
PSI	NTRD	CPD	68928	BEAR STEARNS COS INC CP	5.00000	06-09-06	50,000,000.00	49,944,444.44	49,967,000.00
PSI	NTRD	CPD	68931	CITIGROUP FUNDING INC CP	5.00000	06-20-06	17,423,000.00	17,377,022.64	17,398,161.77
PSI	NTRD	CPD	68934	CAFCO LLC CP	5.02000	07-12-06	50,000,000.00	49,714,138.89	49,848,040.00
PSI	NTRD	CPD	68935	FALCON ASSET SEC CORP CP	5.00000	06-09-06	35,571,000.00	35,531,476.67	35,547,523.14
PSI	NTRD	CPD	68936	MORGAN STANLEY CP	5.00000	06-09-06	50,000,000.00	49,944,444.45	49,967,000.00
PSI	NTRD	CPD	68938	MERRILL LYNCH & CO CP	4.99000	06-06-06	30,000,000.00	29,979,208.33	29,986,749.00
PSI	NTRD	CPD	68939	MERRILL LYNCH & CO CP	4.99000	06-09-06	50,000,000.00	49,944,555.55	49,967,370.00
PSI	NTRD	CPD	68947	MERRILL LYNCH & CO CP	4.99000	06-13-06	31,000,000.00	30,948,436.67	30,971,055.30
PSI	NTRD	CPD	68952	WELLS FARGO & CO CP	4.99000	06-19-06	50,000,000.00	49,875,250.00	49,931,440.00
PSI	NTRD	CPD	68957	PARK AVE RECEIVABLES CO LLC CP	5.00000	06-13-06	50,000,000.00	49,916,666.67	49,952,775.00
PSI	NTRD	CPD	68969	SHEFFIELD RECEIVABLES CORP CP	5.01000	06-15-06	50,000,000.00	49,902,583.33	49,946,290.00
PSI	NTRD	CPD	68970	PREF RECEIVABLES FDG CORP CP	5.01000	06-14-06	40,000,000.00	39,927,633.33	39,959,376.00
PSI	NTRD	CPD	68979	PREF RECEIVABLES FDG CORP CP	5.00000	06-16-06	50,000,000.00	49,895,833.33	49,942,110.00
PSI	NTRD	CPD	69013	FALCON ASSET SEC CORP CP	5.00000	06-21-06	45,045,000.00	44,919,875.00	44,976,828.90
PSI	NTRD	CPD	69015	SHEFFIELD RECEIVABLES CORP CP	5.01000	06-13-06	50,000,000.00	49,916,500.00	49,953,315.00
PSI	NTRD	CPD	69022	FALCON ASSET SEC CORP CP	5.01000	06-23-06	50,000,000.00	49,846,916.66	49,917,220.00
PSI	NTRD	CPD	69023	PREF RECEIVABLES FDG CORP CP	5.00000	06-20-06	18,000,000.00	17,952,500.00	17,974,038.60
PSI	NTRD	CPD	69024	VARIABLE FDG CAPITAL CO LLC CP	5.00000	06-20-06	30,000,000.00	29,920,833.34	29,956,731.00
PSI	NTRD	CPD	69025	VARIABLE FDG CAPITAL CO LLC CP	5.00000	06-20-06	50,000,000.00	49,868,055.56	49,927,885.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of May 31, 2006
Fund: Pooled Surplus Investments
Attachment X

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PSI	NTRD	CPD	69026	SHEFFIELD RECEIVABLES CORP CP	5.01000	06-19-06	49,200,000.00	49,076,754.00	49,133,319.24
PSI	NTRD	CPD	69027	JUPITER SECURITIZATION CORP CP	5.00000	06-21-06	50,000,000.00	49,861,111.11	49,924,330.00
PSI	NTRD	CPD	69037	SHEFFIELD RECEIVABLES CORP CP	5.01000	06-21-06	50,000,000.00	49,860,833.33	49,925,205.00
PSI	NTRD	CPD	69038	SHEFFIELD RECEIVABLES CORP CP	5.01000	06-21-06	50,000,000.00	49,860,833.33	49,925,205.00
PSI	NTRD	CPD	69039	PREF RECEIVABLES FDG CORP CP	5.01000	06-22-06	45,188,000.00	45,055,938.07	45,116,399.61
PSI	NTRD	CPD	69040	JUPITER SECURITIZATION CORP CP	5.01000	06-20-06	50,000,000.00	49,867,791.66	49,927,885.00
PSI	NTRD	CPD	69041	PARK AVE RECEIVABLES CO LLC CP	5.01000	06-22-06	50,000,000.00	49,853,875.00	49,920,775.00
PSI	NTRD	CPD	69052	SHEFFIELD RECEIVABLES CORP CP	5.01000	06-23-06	23,700,000.00	23,627,438.50	23,661,217.32
PSI	NTRD	CPD	69053	FALCON ASSET SEC CORP CP	5.01000	06-07-06	50,000,000.00	49,958,250.00	49,974,110.00
PSI	NTRD	CPD	69054	PARK AVE RECEIVABLES CO LLC CP	5.00000	06-22-06	44,000,000.00	43,871,666.67	43,930,282.00
PSI	NTRD	CPD	69055	FALCON ASSET SEC CORP CP	5.00000	06-22-06	44,226,000.00	44,097,007.50	44,155,923.90
PSI	NTRD	CPD	69071	JUPITER SECURITIZATION CORP CP	5.02000	06-23-06	31,736,000.00	31,638,641.00	31,683,457.88
PSI	NTRD	CPD	69072	JUPITER SECURITIZATION CORP CP	5.02000	06-22-06	17,244,000.00	17,193,503.82	17,216,676.88
PSI	NTRD	CPD	69073	FALCON ASSET SEC CORP CP	5.02000	06-08-06	17,500,000.00	17,482,918.05	17,489,694.25
PSI	NTRD	CPD	69075	SHEFFIELD RECEIVABLES CORP CP	5.01000	06-26-06	50,000,000.00	49,826,041.66	49,907,635.00
PSI	NTRD	CPD	69094	PREF RECEIVABLES FDG CORP CP	5.01000	06-27-06	47,731,000.00	47,558,293.33	47,638,401.86
PSI	NTRD	CPD	69095	FALCON ASSET SEC CORP CP	5.00000	06-27-06	50,000,000.00	49,819,444.45	49,903,000.00
PSI	NTRD	CPD	69096	BEAR STEARNS COS INC CP	5.03000	06-30-06	25,000,000.00	24,898,701.39	24,946,165.00
PSI	NTRD	CPD	69097	MERRILL LYNCH & CO CP	5.01000	06-20-06	50,000,000.00	49,867,791.67	49,928,720.00
PSI	NTRD	CPD	69098	MERRILL LYNCH & CO CP	5.01000	06-20-06	40,000,000.00	39,894,233.33	39,942,976.00
PSI	NTRD	CPD	69099	VARIABLE FDG CAPITAL CO LLC CP	5.00000	06-28-06	50,000,000.00	49,812,500.00	49,899,440.00
PSI	NTRD	CPD	69100	PARK AVE RECEIVABLES CO LLC CP	5.00000	06-28-06	50,000,000.00	49,812,500.00	49,899,440.00
PSI	NTRD	CPD	69103	BEAR STEARNS COS INC CP	5.03000	06-30-06	25,000,000.00	24,898,701.39	24,946,165.00
PSI	NTRD	CPD	69105	MORGAN STANLEY CP	5.02000	06-01-06	50,000,000.00	50,000,000.00	49,995,440.00
PSI	NTRD	CPD	69106	MORGAN STANLEY CP	5.02000	06-01-06	25,000,000.00	25,000,000.00	24,997,720.00
PSI	NTRD	CPD	69107	PREF RECEIVABLES FDG CORP CP	5.02000	06-29-06	25,000,000.00	24,902,388.89	24,947,942.50
			CPD Total				4,032,977,000.00	4,021,721,189.36	4,026,685,059.85
PSI	NTRD	CPI	68696	AIG FUNDING INC CP	4.87000	06-01-06	50,000,000.00	50,000,000.00	49,999,777.00
PSI	NTRD	CPI	68735	AIG FUNDING INC CP	4.87000	06-02-06	50,000,000.00	50,000,000.00	49,999,556.50
PSI	NTRD	CPI	68736	AMERICAN GEN FINANCE CORP CP	4.88000	06-05-06	50,000,000.00	50,000,000.00	49,998,976.00
PSI	NTRD	CPI	69021	TOYOTA MOTOR CREDIT CORP CP	4.98000	06-23-06	31,000,000.00	31,000,000.00	30,999,523.22
PSI	NTRD	CPI	69074	AMEX CREDIT CORP CP	4.98000	06-12-06	35,000,000.00	35,000,000.00	34,999,630.05
PSI	NTRD	CPI	69101	CHEVRON FUNDING CORP CP	4.98000	06-05-06	50,000,000.00	50,000,000.00	49,999,676.50
PSI	NTRD	CPI	69118	GE CAPITAL CORP CP	5.05000	06-01-06	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	69119	GE CAPITAL CORP CP	5.05000	06-01-06	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	69120	GE CAPITAL CORP CP	5.05000	06-01-06	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	69121	GE CAPITAL CORP CP	5.05000	06-01-06	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	69122	GE CAPITAL CORP CP	5.05000	06-01-06	50,000,000.00	50,000,000.00	50,000,000.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of May 31, 2006
Fund: Pooled Surplus Investments
Attachment X

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PSI	NTRD	CPI	69123	GE CAPITAL CORP CP	5.05000	06-01-06	27,801,000.00	27,801,000.00	27,801,000.00
		CPI Total					543,801,000.00	543,801,000.00	543,798,139.27
PSI	NTRD	CSSU2	68785	WELLS FARGO BK NA MTN (CALLABLE)	5.15000	10-22-07	50,000,000.00	50,000,000.00	50,016,500.00
		CSSU2 Total					50,000,000.00	50,000,000.00	50,016,500.00
PSI	NTRD	CTDM	66673	CAL TRUST MTA	0.00000	12-31-06	5,000,000.00	5,000,000.00	4,954,221.77
PSI	NTRD	CTDM	66967	CAL TRUST MTA	0.00000	12-31-06	497.53	497.53	492.97
PSI	NTRD	CTDM	66968	CAL TRUST MTA	0.00000	12-31-06	13,710.48	13,710.48	13,626.54
PSI	NTRD	CTDM	67221	CAL TRUST MTA	0.00000	12-31-06	14,658.34	14,658.34	14,553.74
PSI	NTRD	CTDM	67690	CAL TRUST MTA	0.00000	12-31-06	14,717.94	14,717.94	14,612.92
PSI	NTRD	CTDM	67958	CAL TRUST MTA	0.00000	12-31-06	16,121.47	16,121.47	16,006.44
PSI	NTRD	CTDM	68247	CAL TRUST MTA	0.00000	12-31-06	16,709.19	16,709.19	16,623.85
PSI	NTRD	CTDM	68528	CAL TRUST MTA	0.00000	12-31-06	17,907.19	17,907.19	17,852.20
PSI	NTRD	CTDM	68867	CAL TRUST MTA	0.00000	12-31-06	16,943.53	16,943.53	16,908.81
PSI	NTRD	CTDM	69128	CAL TRUST MTA	0.00000	12-31-06	20,813.05	20,813.05	20,813.05
		CTDM Total					5,132,078.72	5,132,078.72	5,085,712.29
PSI	NTRD	FCDN	67483	FFCB D/N	4.45000	12-15-06	28,000,000.00	27,318,161.11	27,230,000.00
PSI	NTRD	FCDN	67608	FFCB D/N	4.44000	12-15-06	25,000,000.00	24,392,583.34	24,312,500.00
PSI	NTRD	FCDN	67659	FFCB D/N	4.44000	12-15-06	25,000,000.00	24,392,583.33	24,312,500.00
PSI	NTRD	FCDN	68058	FFCB D/N	4.64000	11-09-06	10,000,000.00	9,792,488.89	9,775,000.00
		FCDN Total					88,000,000.00	85,895,816.67	85,630,000.00
PSI	NTRD	FFCB	58463	FFCB (CALLABLE)	3.05000	08-25-06	24,243,333.33	24,242,863.28	24,122,116.66
PSI	NTRD	FFCB	58835	FFCB	2.75000	09-22-06	39,950,000.00	39,939,693.26	39,650,375.00
PSI	NTRD	FFCB	61098	FFCB (CALLABLE)	3.24000	04-23-07	10,175,000.00	10,175,000.00	9,987,398.44
PSI	NTRD	FFCB	61158	FFCB (CALLABLE)	2.87000	04-19-07	14,675,000.00	14,650,789.61	14,358,570.31
PSI	NTRD	FFCB	61449	FFCB (CALLABLE)	3.75000	05-18-07	10,005,000.00	10,005,000.00	9,851,798.44
PSI	NTRD	FFCB	61593	FFCB (CALLABLE)	3.29000	06-21-06	6,000,000.00	6,000,000.00	5,992,500.00
PSI	NTRD	FFCB	61646	FFCB	2.12500	07-17-06	50,000,000.00	49,945,085.98	49,796,875.00
PSI	NTRD	FFCB	63366	FFCB (CALLABLE)	2.20000	06-16-06	22,000,000.00	21,992,098.00	21,972,500.00
PSI	NTRD	FFCB	63452	FFCB (CALLABLE)	2.99000	06-16-06	19,950,000.00	19,949,123.08	19,931,296.88
PSI	NTRD	FFCB	63588	FFCB	2.05000	06-12-06	50,000,000.00	49,983,146.13	49,953,125.00
PSI	NTRD	FFCB	63589	FFCB	2.05000	06-12-06	50,000,000.00	49,983,146.13	49,953,125.00
PSI	NTRD	FFCB	65406	FFCB	3.50000	06-14-06	7,245,000.00	7,244,687.28	7,240,471.88
PSI	NTRD	FFCB	66091	FFCB	3.75000	05-25-07	25,925,000.00	25,807,897.44	25,528,023.44
PSI	NTRD	FFCB	66092	FFCB	2.25000	09-01-06	17,975,000.00	17,893,014.16	17,845,804.69
PSI	NTRD	FFCB	66568	FFCB	4.07000	10-30-06	50,000,000.00	49,998,088.61	49,765,625.00
PSI	NTRD	FFCB	66609	FFCB	4.20000	10-03-06	25,000,000.00	24,998,352.33	24,914,062.50
PSI	NTRD	FFCB	66610	FFCB	4.20000	10-03-06	25,000,000.00	25,000,000.00	24,914,062.50

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of May 31, 2006
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	66859	FFCB	2.75000	09-29-06	29,700,000.00	29,536,817.45	29,467,968.75
PSI	NTRD	FFCB	67408	FFCB	4.11000	02-02-07	9,790,000.00	9,749,243.48	9,710,456.25
PSI	NTRD	FFCB	67447	FFCB	3.75000	06-13-07	50,000,000.00	49,565,931.19	49,203,125.00
PSI	NTRD	FFCB	67448	FFCB	3.75000	06-13-07	7,424,000.00	7,359,549.46	7,305,680.00
PSI	NTRD	FFCB	67449	FFCB	4.00000	04-16-07	8,535,000.00	8,488,150.04	8,436,314.06
PSI	NTRD	FFCB	67452	FFCB	1.87500	01-16-07	4,500,000.00	4,425,061.62	4,404,375.00
PSI	NTRD	FFCB	67481	FFCB	4.40000	03-26-07	50,000,000.00	49,904,749.27	49,609,375.00
PSI	NTRD	FFCB	67526	FFCB	4.60000	02-05-07	8,625,000.00	8,622,914.93	8,581,875.00
PSI	NTRD	FFCB	67551	FFCB	7.21000	04-04-07	4,500,000.00	4,590,711.23	4,567,500.00
PSI	NTRD	FFCB	67567	FFCB	4.65000	05-21-07	50,000,000.00	49,973,140.08	49,671,875.00
PSI	NTRD	FFCB	67676	FFCB	6.60000	07-07-06	15,800,000.00	15,830,745.95	15,819,750.00
PSI	NTRD	FFCB	67688	FFCB	4.62500	01-03-07	20,000,000.00	19,997,024.79	19,912,500.00
PSI	NTRD	FFCB	67883	FFCB	4.62500	04-25-07	25,825,000.00	25,802,610.75	25,655,523.44
PSI	NTRD	FFCB	67955	FFCB (CALLABLE)	5.04000	05-09-08	50,000,000.00	49,956,829.27	49,625,000.00
PSI	NTRD	FFCB	67968	FFCB	1.87500	01-16-07	12,720,000.00	12,494,397.86	12,449,700.00
PSI	NTRD	FFCB	68044	FFCB	4.62500	12-27-06	8,250,000.00	8,241,701.04	8,213,906.25
PSI	NTRD	FFCB	68045	FFCB	4.60000	10-25-07	33,835,000.00	33,707,894.45	33,496,650.00
PSI	NTRD	FFCB	68046	FFCB	4.87500	02-15-08	30,000,000.00	30,000,000.00	29,765,625.00
PSI	NTRD	FFCB	68065	FFCB	4.85000	02-15-07	50,000,000.00	49,993,156.01	49,812,500.00
PSI	NTRD	FFCB	68066	FFCB	4.85000	02-15-07	50,000,000.00	49,993,156.01	49,812,500.00
PSI	NTRD	FFCB	68076	FFCB (CALLABLE)	5.24000	02-17-09	12,100,000.00	12,091,019.50	12,005,468.75
PSI	NTRD	FFCB	68097	FFCB (CALLABLE)	5.12500	02-22-08	35,000,000.00	35,000,000.00	34,803,125.00
PSI	NTRD	FFCB	68160	FFCB	4.90000	03-01-07	25,000,000.00	25,000,000.00	24,914,062.50
PSI	NTRD	FFCB	68162	FFCB (CALLABLE)	5.00000	09-06-07	19,365,000.00	19,361,740.75	19,268,175.00
PSI	NTRD	FFCB	68174	FFCB	3.25000	06-15-07	25,000,000.00	24,587,757.88	24,476,562.50
PSI	NTRD	FFCB	68175	FFCB	3.00000	01-12-07	10,000,000.00	9,884,555.37	9,859,375.00
PSI	NTRD	FFCB	68273	FFCB	4.87500	06-13-07	22,000,000.00	21,974,228.71	21,896,875.00
PSI	NTRD	FFCB	68280	FFCB (CALLABLE)	5.20000	09-29-08	50,000,000.00	50,000,000.00	49,765,625.00
PSI	NTRD	FFCB	68281	FFCB (CALLABLE)	5.05000	06-20-07	25,000,000.00	25,000,000.00	24,906,250.00
PSI	NTRD	FFCB	68290	FFCB (CALLABLE)	5.05000	06-20-07	26,510,000.00	26,510,000.00	26,410,587.50
PSI	NTRD	FFCB	68300	FFCB (CALLABLE)	5.37000	03-16-09	15,000,000.00	15,000,000.00	14,906,250.00
PSI	NTRD	FFCB	68313	FFCB (CALLABLE)	4.50000	02-11-09	5,971,000.00	5,875,942.35	5,849,714.06
PSI	NTRD	FFCB	68385	FFCB (CALLABLE)	5.35000	02-23-09	30,000,000.00	30,000,000.00	29,878,125.00
PSI	NTRD	FFCB	68386	FFCB (CALLABLE)	5.20000	10-03-08	50,000,000.00	49,952,292.12	49,656,250.00
PSI	NTRD	FFCB	68399	FFCB (CALLABLE)	5.23000	04-13-09	25,000,000.00	25,000,000.00	24,875,000.00
PSI	NTRD	FFCB	68400	FFCB (CALLABLE)	5.23000	04-13-09	25,000,000.00	25,000,000.00	24,875,000.00
PSI	NTRD	FFCB	68401	FFCB (CALLABLE)	5.20000	03-28-08	25,000,000.00	24,992,882.18	24,906,250.00
PSI	NTRD	FFCB	68506	FFCB	4.90000	03-27-07	20,500,000.00	20,467,739.47	20,423,125.00
PSI	NTRD	FFCB	68517	FFCB (CALLABLE)	5.34000	04-03-09	23,075,000.00	23,027,186.12	22,916,359.38
PSI	NTRD	FFCB	68518	FFCB (CALLABLE)	5.35000	10-07-08	30,000,000.00	30,000,000.00	29,850,000.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of May 31, 2006
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	68519	FFCB (CALLABLE)	5.45000	04-07-09	30,000,000.00	30,000,000.00	29,840,625.00
PSI	NTRD	FFCB	68566	FFCB	5.03000	03-14-08	25,000,000.00	24,964,595.20	24,875,000.00
PSI	NTRD	FFCB	68569	FFCB (CALLABLE)	5.35000	02-23-09	16,842,000.00	16,816,986.68	16,773,579.38
PSI	NTRD	FFCB	68616	FFCB	5.03000	03-14-08	29,540,000.00	29,479,250.38	29,392,300.00
PSI	NTRD	FFCB	68639	FFCB	4.85000	11-16-07	14,320,000.00	14,256,743.85	14,221,550.00
PSI	NTRD	FFCB	68650	FFCB (CALLABLE)	5.50000	03-18-09	35,000,000.00	34,983,558.54	34,846,875.00
PSI	NTRD	FFCB	68722	FFCB (CALLABLE)	5.55000	04-24-09	10,000,000.00	10,000,000.00	9,965,625.00
PSI	NTRD	FFCB	68805	FFCB	4.65000	02-01-07	12,810,000.00	12,762,420.65	12,749,953.13
PSI	NTRD	FFCB	68810	FFCB	5.18000	05-02-07	35,000,000.00	35,000,000.00	34,945,312.50
PSI	NTRD	FFCB	68852	FFCB (CALLABLE)	5.60000	04-03-09	24,350,000.00	24,350,000.00	24,273,906.25
PSI	NTRD	FFCB	68866	FFCB	5.12500	08-01-08	19,300,000.00	19,276,209.91	19,227,625.00
PSI	NTRD	FFCB	68955	FFCB (CALLABLE)	5.70000	11-18-09	20,000,000.00	20,000,000.00	19,925,000.00
PSI	NTRD	FFCB	68956	FFCB (CALLABLE)	5.87500	05-18-11	20,500,000.00	20,500,000.00	20,423,125.00
PSI	NTRD	FFCB	68968	FFCB (CALLABLE)	5.78000	04-26-10	20,500,000.00	20,458,470.44	20,461,562.50
PSI	NTRD	FFCB	68978	FFCB (CALLABLE)	5.70000	05-23-11	35,000,000.00	35,000,000.00	34,792,187.50
PSI	NTRD	FFCB	68992	FFCB (CALLABLE)	5.60000	04-28-11	25,000,000.00	24,889,177.64	24,835,937.50
PSI	NTRD	FFCB	69062	FFCB	5.25000	12-04-07	25,000,000.00	25,000,000.00	24,968,750.00
			FFCB Total				1,865,330,333.33	1,862,504,527.91	1,854,261,022.94
PSI	NTRD	FFRN	67354	FFCB FRN	4.80000	06-19-07	50,000,000.00	49,994,786.75	50,002,500.00
			FFRN Total				50,000,000.00	49,994,786.75	50,002,500.00
PSI	NTRD	FHLB	60868	FHLB (CALLABLE)	2.10000	07-21-06	25,000,000.00	25,000,000.00	24,890,625.00
PSI	NTRD	FHLB	60869	FHLB (CALLABLE)	2.10000	07-21-06	25,000,000.00	25,000,000.00	24,890,625.00
PSI	NTRD	FHLB	60870	FHLB (CALLABLE)	2.03000	06-30-06	25,000,000.00	24,999,559.00	24,937,500.00
PSI	NTRD	FHLB	60884	FHLB (CALLABLE)	2.10000	10-13-06	50,000,000.00	50,000,000.00	49,437,500.00
PSI	NTRD	FHLB	63451	FHLB (CALLABLE)	2.05000	07-11-06	15,000,000.00	14,981,978.98	14,948,437.50
PSI	NTRD	FHLB	63453	FHLB (CALLABLE)	3.33000	01-04-07	50,000,000.00	50,000,000.00	49,406,250.00
PSI	NTRD	FHLB	63590	FHLB	2.06000	06-16-06	25,000,000.00	24,988,339.99	24,968,750.00
PSI	NTRD	FHLB	66536	FHLB	4.12500	08-16-06	25,000,000.00	25,002,296.07	24,945,312.50
PSI	NTRD	FHLB	67422	FHLB	2.87500	02-15-07	50,000,000.00	49,360,971.96	49,140,625.00
PSI	NTRD	FHLB	67423	FHLB	2.87500	02-15-07	1,015,000.00	1,002,027.73	997,554.69
PSI	NTRD	FHLB	67445	FHLB	3.37500	02-23-07	50,000,000.00	49,549,475.86	49,296,875.00
PSI	NTRD	FHLB	67446	FHLB	3.37500	02-23-07	25,000,000.00	24,774,737.93	24,648,437.50
PSI	NTRD	FHLB	67451	FHLB	4.62500	12-19-06	14,300,000.00	14,298,976.28	14,241,906.25
PSI	NTRD	FHLB	67558	FHLB	3.75000	05-15-07	25,000,000.00	24,776,392.94	24,625,000.00
PSI	NTRD	FHLB	67566	FHLB	4.87500	05-15-07	11,030,000.00	11,043,272.41	10,981,743.75
PSI	NTRD	FHLB	67569	FHLB	3.50000	05-15-07	18,950,000.00	18,732,987.13	18,624,296.88
PSI	NTRD	FHLB	67702	FHLB (CALLABLE)	4.50000	08-23-07	10,000,000.00	9,963,331.76	9,890,625.00
PSI	NTRD	FHLB	67734	FHLB	3.80000	12-29-06	25,150,000.00	25,028,426.75	24,929,937.50

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of May 31, 2006
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLB	67735	FHLB	2.78000	04-16-07	18,940,000.00	18,638,077.01	18,525,687.50
PSI	NTRD	FHLB	67736	FHLB (CALLABLE)	4.50000	08-23-07	8,500,000.00	8,467,783.42	8,407,031.25
PSI	NTRD	FHLB	67768	FHLB (CALLABLE)	4.25000	08-08-07	14,020,000.00	13,946,096.31	13,831,606.25
PSI	NTRD	FHLB	67782	FHLB (CALLABLE)	4.75000	07-26-07	50,000,000.00	50,000,000.00	49,671,875.00
PSI	NTRD	FHLB	67794	FHLB	5.37500	02-15-07	37,500,000.00	37,658,710.53	37,500,000.00
PSI	NTRD	FHLB	67795	FHLB	2.87500	02-15-07	14,425,000.00	14,244,514.62	14,177,070.31
PSI	NTRD	FHLB	67796	FHLB (CALLABLE)	4.85000	11-01-07	50,000,000.00	50,000,000.00	49,625,000.00
PSI	NTRD	FHLB	67855	FHLB (CALLABLE)	5.00000	01-28-08	20,000,000.00	19,998,335.16	19,868,750.00
PSI	NTRD	FHLB	67881	FHLB (CALLABLE)	4.75000	08-16-07	12,175,000.00	12,174,508.32	12,087,492.19
PSI	NTRD	FHLB	67894	FHLB (CALLABLE)	5.00000	02-15-08	25,000,000.00	25,000,000.00	24,828,125.00
PSI	NTRD	FHLB	67895	FHLB (CALLABLE)	5.00000	02-15-08	25,000,000.00	24,997,863.01	24,828,125.00
PSI	NTRD	FHLB	67956	FHLB (CALLABLE)	4.87500	01-30-08	25,000,000.00	24,950,526.32	24,796,875.00
PSI	NTRD	FHLB	67979	FHLB (CALLABLE)	5.00000	11-21-07	25,000,000.00	25,000,000.00	24,851,562.50
PSI	NTRD	FHLB	67980	FHLB (CALLABLE)	5.00000	11-21-07	25,000,000.00	25,000,000.00	24,851,562.50
PSI	NTRD	FHLB	67982	FHLB (CALLABLE)	5.15000	05-22-08	25,000,000.00	25,000,000.00	24,843,750.00
PSI	NTRD	FHLB	68008	FHLB (CALLABLE)	5.25000	02-13-09	25,000,000.00	25,000,000.00	24,867,187.50
PSI	NTRD	FHLB	68129	FHLB (CALLABLE)	5.10000	03-06-08	50,000,000.00	49,972,469.22	49,765,625.00
PSI	NTRD	FHLB	68228	FHLB (CALLABLE)	5.17000	09-21-07	25,000,000.00	25,000,000.00	24,906,250.00
PSI	NTRD	FHLB	68229	FHLB (CALLABLE)	5.12500	09-21-07	25,000,000.00	25,000,000.00	24,898,437.50
PSI	NTRD	FHLB	68254	FHLB (CALLABLE)	5.15000	12-21-07	25,000,000.00	25,000,000.00	24,851,562.50
PSI	NTRD	FHLB	68255	FHLB (CALLABLE)	5.15000	12-21-07	25,000,000.00	25,000,000.00	24,851,562.50
PSI	NTRD	FHLB	68322	FHLB (CALLABLE)	5.25000	10-03-07	25,000,000.00	25,000,000.00	24,937,500.00
PSI	NTRD	FHLB	68491	FHLB (CALLABLE)	4.90000	07-24-08	50,000,000.00	49,667,239.67	49,515,625.00
PSI	NTRD	FHLB	68492	FHLB (CALLABLE)	5.40000	04-20-09	25,000,000.00	25,000,000.00	24,875,000.00
PSI	NTRD	FHLB	68493	FHLB (CALLABLE)	5.37500	04-20-09	25,000,000.00	25,000,000.00	24,851,562.50
PSI	NTRD	FHLB	68505	FHLB (CALLABLE)	5.10000	03-06-08	25,000,000.00	24,935,919.26	24,882,812.50
PSI	NTRD	FHLB	68507	FHLB (CALLABLE)	5.47000	04-17-09	25,000,000.00	25,000,000.00	24,898,437.50
PSI	NTRD	FHLB	68994	FHLB (CALLABLE)	5.62500	05-27-11	25,000,000.00	25,000,000.00	24,898,437.50
PSI	NTRD	FHLB	69115	FHLB (CALLABLE)	4.25000	09-17-08	10,000,000.00	9,764,780.36	9,765,625.00
		FHLB Total					1,231,005,000.00	1,227,919,598.00	1,221,262,139.07
PSI	NTRD	FHLM	62216	FHLMC (CALLABLE)	3.00000	11-17-06	12,650,000.00	12,649,739.29	12,519,546.88
PSI	NTRD	FHLM	62360	FHLMC (CALLABLE)	3.12500	09-22-06	27,420,000.00	27,420,000.00	27,240,056.25
PSI	NTRD	FHLM	62422	FHLMC (CALLABLE)	3.00000	09-29-06	50,000,000.00	50,000,000.00	49,631,500.00
PSI	NTRD	FHLM	62423	FHLMC (CALLABLE)	3.00000	09-29-06	50,000,000.00	50,000,000.00	49,631,500.00
PSI	NTRD	FHLM	63036	FHLMC (CALLABLE)	2.00000	07-07-06	17,500,000.00	17,482,393.66	17,442,775.00
PSI	NTRD	FHLM	65615	FHLMC (CALLABLE)	4.00000	12-29-06	25,000,000.00	24,997,112.23	24,805,250.00
PSI	NTRD	FHLM	65755	FHLMC	2.75000	08-15-06	40,000,000.00	39,916,204.38	39,800,000.00
PSI	NTRD	FHLM	65878	FHLMC	2.75000	08-15-06	50,000,000.00	49,881,109.02	49,750,000.00
PSI	NTRD	FHLM	65892	FHLMC	2.75000	08-15-06	50,000,000.00	49,881,187.19	49,750,000.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of May 31, 2006
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLM	65896	FHLMC (CALLABLE)	3.00000	09-29-06	43,600,000.00	43,461,287.04	43,278,668.00
PSI	NTRD	FHLM	65915	FHLMC	2.75000	08-15-06	25,000,000.00	24,937,767.95	24,875,000.00
PSI	NTRD	FHLM	66082	FHLMC (CALLABLE)	4.05000	06-28-07	25,000,000.00	24,928,189.66	24,664,062.50
PSI	NTRD	FHLM	66093	FHLMC	3.75000	03-15-07	25,000,000.00	24,909,643.64	24,690,500.00
PSI	NTRD	FHLM	66103	FHLMC	2.85000	02-23-07	25,000,000.00	24,755,054.48	24,554,687.50
PSI	NTRD	FHLM	66513	FHLMC (CALLABLE)	4.12500	09-27-06	32,540,000.00	32,540,000.00	32,423,832.20
PSI	NTRD	FHLM	66514	FHLMC (CALLABLE)	4.12500	09-27-06	25,000,000.00	25,000,000.00	24,910,750.00
PSI	NTRD	FHLM	66515	FHLMC (CALLABLE)	4.12500	09-27-06	25,000,000.00	25,000,000.00	24,910,750.00
PSI	NTRD	FHLM	66535	FHLMC (CALLABLE)	4.17000	10-18-06	25,000,000.00	24,999,644.50	24,903,000.00
PSI	NTRD	FHLM	66593	FHLMC (CALLABLE)	4.25000	10-23-06	25,000,000.00	24,999,814.91	24,903,250.00
PSI	NTRD	FHLM	66611	FHLMC (CALLABLE)	4.25000	10-23-06	25,000,000.00	24,995,661.95	24,903,250.00
PSI	NTRD	FHLM	66612	FHLMC (CALLABLE)	4.25000	10-23-06	12,190,000.00	12,188,589.85	12,142,824.70
PSI	NTRD	FHLM	66627	FHLMC (CALLABLE)	4.50000	04-11-07	50,000,000.00	50,000,000.00	49,631,000.00
PSI	NTRD	FHLM	66689	FHLMC	3.80000	12-27-06	16,285,000.00	16,231,881.70	16,141,366.30
PSI	NTRD	FHLM	67259	FHLMC (CALLABLE)	5.00000	12-20-07	50,000,000.00	50,000,000.00	49,749,500.00
PSI	NTRD	FHLM	67297	FHLMC	4.25000	02-28-07	25,000,000.00	24,909,449.44	24,795,750.00
PSI	NTRD	FHLM	67703	FHLMC	4.25000	02-28-07	50,000,000.00	49,860,429.59	49,591,500.00
PSI	NTRD	FHLM	67723	FHLMC (CALLABLE)	5.00000	01-28-08	50,000,000.00	50,000,000.00	49,675,000.00
PSI	NTRD	FHLM	67748	FHLMC (CALLABLE)	4.80000	06-15-07	25,000,000.00	24,994,554.60	24,858,500.00
PSI	NTRD	FHLM	67758	FHLMC (CALLABLE)	5.00000	01-28-08	50,000,000.00	50,000,000.00	49,675,000.00
PSI	NTRD	FHLM	67759	FHLMC (CALLABLE)	5.00000	02-01-08	50,000,000.00	50,000,000.00	49,675,000.00
PSI	NTRD	FHLM	67780	FHLMC (CALLABLE)	4.76250	02-09-07	50,000,000.00	50,000,000.00	49,793,000.00
PSI	NTRD	FHLM	67781	FHLMC (CALLABLE)	4.76000	02-09-07	30,000,000.00	29,990,168.39	29,875,200.00
PSI	NTRD	FHLM	67784	FHLMC (CALLABLE)	4.88000	08-01-07	50,000,000.00	50,000,000.00	49,719,500.00
PSI	NTRD	FHLM	67785	FHLMC (CALLABLE)	4.85000	08-09-07	50,000,000.00	50,000,000.00	49,699,000.00
PSI	NTRD	FHLM	67829	FHLMC (CALLABLE)	5.00000	01-28-08	50,000,000.00	50,000,000.00	49,675,000.00
PSI	NTRD	FHLM	67981	FHLMC (CALLABLE)	5.00000	02-21-08	25,000,000.00	25,000,000.00	24,839,843.75
PSI	NTRD	FHLM	68098	FHLMC (CALLABLE)	5.12500	02-27-08	50,000,000.00	50,000,000.00	49,680,500.00
PSI	NTRD	FHLM	68099	FHLMC (CALLABLE)	5.12500	02-27-08	50,000,000.00	50,000,000.00	49,680,500.00
PSI	NTRD	FHLM	68115	FHLMC (CALLABLE)	5.25000	03-07-08	39,919,000.00	39,915,477.74	39,665,514.35
PSI	NTRD	FHLM	68161	FHLMC	5.12500	02-27-08	50,000,000.00	49,989,109.59	49,680,500.00
PSI	NTRD	FHLM	68173	FHLMC (CALLABLE)	5.12500	02-27-08	15,000,000.00	14,998,693.15	14,904,150.00
PSI	NTRD	FHLM	68256	FHLMC (CALLABLE)	5.25000	09-22-08	25,000,000.00	25,000,000.00	24,857,500.00
PSI	NTRD	FHLM	68665	FHLMC (CALLABLE)	5.30000	05-11-07	30,000,000.00	30,000,267.36	29,955,600.00
PSI	NTRD	FHLM	68808	FHLMC (CALLABLE)	5.80000	05-09-11	25,000,000.00	25,000,000.00	24,976,000.00
PSI	NTRD	FHLM	68809	FHLMC (CALLABLE)	5.75000	05-11-11	25,000,000.00	24,962,931.27	24,931,000.00
PSI	NTRD	FHLM	69117	FHLMC (CALLABLE)	5.50000	04-24-09	30,000,000.00	29,930,765.44	29,910,937.50
			FHLM Total				1,597,104,000.00	1,595,727,128.02	1,587,367,564.93
PSI	NTRD	FNMA	60823	FNMA (CALLABLE)	1.75000	06-16-06	50,000,000.00	49,998,914.39	49,921,875.00

Los Angeles County Treasurer
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As of May 31, 2006
Fund: Pooled Surplus Investments
Attachment X

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PSI	NTRD	FNMA	60824	FNMA (CALLABLE)	1.75000	06-16-06	15,000,000.00	14,999,674.32	14,976,562.50
PSI	NTRD	FNMA	60919	FNMA (CALLABLE)	2.12500	10-05-06	10,000,000.00	9,996,549.84	9,896,875.00
PSI	NTRD	FNMA	61177	FNMA	2.50000	06-15-06	25,000,000.00	24,999,682.63	24,976,562.50
PSI	NTRD	FNMA	61977	FNMA (CALLABLE)	3.03000	08-10-06	50,000,000.00	50,000,000.00	49,796,875.00
			FNMA Total				150,000,000.00	149,994,821.18	149,568,750.00
PSI	NTRD	FRAM	64475	FFCB FRN	5.00563	09-24-07	25,000,000.00	25,000,000.00	25,004,500.00
PSI	NTRD	FRAM	64750	FFCB FRN	4.99063	04-13-07	25,000,000.00	24,998,917.81	25,005,000.00
PSI	NTRD	FRAM	67830	FFCB FRN	5.01000	02-12-09	25,000,000.00	25,005,723.02	24,992,750.00
			FRAM Total				75,000,000.00	75,004,640.83	75,002,250.00
PSI	NTRD	FRAQ	63942	FHLB FRN	5.03900	08-02-06	50,000,000.00	49,994,956.69	49,986,500.00
			FRAQ Total				50,000,000.00	49,994,956.69	49,986,500.00
PSI	NTRD	FRAQ2	57338	FHLB (CALLABLE)	2.27000	06-16-06	50,000,000.00	50,000,000.00	49,937,500.00
PSI	NTRD	FRAQ2	62250	FHLB (CALLABLE)	3.00000	09-14-06	50,000,000.00	50,000,000.00	49,692,000.00
			FRAQ2 Total				100,000,000.00	100,000,000.00	99,629,500.00
PSI	NTRD	HLPC	5058	FHLB PARTICIPATION CERT	9.25000	12-01-08	130,556.41	130,549.58	133,817.71
			HLPC Total				130,556.41	130,549.58	133,817.71
PSI	NTRD	MCPN	62341	FHLB (CALLABLE)	3.90000	09-10-07	50,000,000.00	50,000,000.00	49,455,500.00
PSI	NTRD	MCPN	62421	FHLB (CALLABLE)	4.25000	09-27-07	50,000,000.00	50,000,000.00	49,674,000.00
PSI	NTRD	MCPN	65842	FHLB (CALLABLE)	4.30000	07-13-06	50,000,000.00	49,998,849.32	49,953,125.00
PSI	NTRD	MCPN	67804	FHLB (CALLABLE)	4.62500	07-26-07	50,000,000.00	50,000,000.00	49,765,625.00
PSI	NTRD	MCPN	67840	FHLB (CALLABLE)	4.62500	12-21-06	10,000,000.00	9,998,187.50	9,968,750.00
			MCPN Total				210,000,000.00	209,997,036.82	208,817,000.00
PSI	NTRD	MCSA	60268	FNMA (CALLABLE)	3.25000	08-10-06	50,000,000.00	50,000,000.00	49,812,500.00
PSI	NTRD	MCSA	60269	FNMA (CALLABLE)	3.25000	08-10-06	50,000,000.00	50,000,000.00	49,812,500.00
PSI	NTRD	MCSA	60604	FHLB	3.12000	09-22-06	50,000,000.00	50,000,000.00	49,687,500.00
PSI	NTRD	MCSA	60605	FHLB (CALLABLE)	3.00000	09-25-06	20,000,000.00	19,999,010.07	19,862,500.00
PSI	NTRD	MCSA	60606	FHLB (CALLABLE)	3.00000	09-25-06	5,000,000.00	5,000,000.00	4,965,625.00
PSI	NTRD	MCSA	60807	FHLB (CALLABLE)	3.00000	10-12-06	50,000,000.00	50,000,000.00	49,609,375.00
PSI	NTRD	MCSA	60808	FHLB (CALLABLE)	3.00000	10-12-06	50,000,000.00	50,000,000.00	49,609,375.00
PSI	NTRD	MCSA	60826	FHLB (CALLABLE)	3.00000	10-06-06	5,250,000.00	5,249,543.57	5,210,625.00
PSI	NTRD	MCSA	61946	FHLB (CALLABLE)	3.75000	08-03-07	50,000,000.00	50,000,000.00	49,634,500.00
PSI	NTRD	MCSA	61947	FHLB (CALLABLE)	3.75000	08-03-07	3,215,000.00	3,215,000.00	3,191,498.35
PSI	NTRD	MCSA	62555	FHLB (CALLABLE)	3.62500	10-13-06	50,000,000.00	50,000,000.00	49,708,000.00
PSI	NTRD	MCSA	62556	FHLB (CALLABLE)	3.37500	10-12-06	50,000,000.00	50,000,000.00	49,671,875.00
PSI	NTRD	MCSA	62985	FHLB (CALLABLE)	3.10000	08-24-06	25,000,000.00	25,000,000.00	24,881,250.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of May 31, 2006
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	MCSA	62986	FHLMC (CALLABLE)	3.10000	08-24-06	25,000,000.00	25,000,000.00	24,881,250.00
PSI	NTRD	MCSA	65808	FHLB (CALLABLE)	4.00000	07-26-07	50,000,000.00	50,000,000.00	49,718,750.00
PSI	NTRD	MCSA	67783	FHLB (CALLABLE)	4.62500	07-27-07	25,000,000.00	25,000,000.00	24,890,625.00
PSI	NTRD	MCSA	67849	FHLB (CALLABLE)	4.75000	08-09-07	50,000,000.00	50,000,000.00	49,781,250.00
PSI	NTRD	MCSA	67882	FHLB (CALLABLE)	4.75000	08-15-07	25,000,000.00	25,000,000.00	24,882,812.50
PSI	NTRD	MCSA	67896	FHLB (CALLABLE)	4.75000	08-16-07	25,000,000.00	25,000,000.00	24,882,812.50
MCSA Total							<u>658,465,000.00</u>	<u>658,463,553.64</u>	<u>654,694,623.35</u>
PSI	NTRD	NCD1	68074	WELLS FARGO BK NA CD	5.00000	02-13-07	30,000,000.00	30,000,000.00	29,915,256.90
PSI	NTRD	NCD1	68325	CITIBANK NA CD	4.85000	06-13-06	50,000,000.00	50,000,000.00	49,995,608.50
PSI	NTRD	NCD1	68397	CITIBANK NA CD	4.89000	06-22-06	50,000,000.00	50,000,000.00	49,993,050.00
PSI	NTRD	NCD1	68427	CITIBANK NA CD	4.90500	06-23-06	50,000,000.00	50,000,000.00	49,993,250.00
PSI	NTRD	NCD1	68671	FIRST TENNESSEE BK NA CD	4.94000	06-13-06	50,000,000.00	50,000,165.29	49,997,055.00
PSI	NTRD	NCD1	68771	FIRST TENNESSEE BK NA CD	5.02000	07-20-06	50,000,000.00	50,000,672.04	49,989,700.00
PSI	NTRD	NCD1	68845	FIRST TENNESSEE BK NA CD	5.08000	07-28-06	50,000,000.00	50,000,781.65	49,993,295.00
PSI	NTRD	NCD1	68932	FIRST TENNESSEE BK NA CD	5.04000	06-30-06	50,000,000.00	50,000,399.87	49,998,105.00
PSI	NTRD	NCD1	68954	FIRST TENNESSEE BK NA CD	5.02000	06-12-06	50,000,000.00	50,000,152.10	49,998,935.00
PSI	NTRD	NCD1	69076	WELLS FARGO BK NA CD	5.02000	06-23-06	50,000,000.00	50,000,000.00	49,998,275.00
NCD1 Total							<u>480,000,000.00</u>	<u>480,002,170.95</u>	<u>479,872,530.40</u>
PSI	NTRD	NCDSU	67978	WELLS FARGO BK NA CD (CALLABLE)	4.75000	08-06-07	50,000,000.00	50,000,000.00	49,789,062.50
NCDSU Total							<u>50,000,000.00</u>	<u>50,000,000.00</u>	<u>49,789,062.50</u>
PSI	NTRD	NOTE	67477	UST NOTE	2.75000	06-30-06	50,000,000.00	49,939,313.62	49,920,000.00
PSI	NTRD	NOTE	67478	UST NOTE	2.75000	06-30-06	50,000,000.00	49,939,313.62	49,920,000.00
PSI	NTRD	NOTE	67479	UST NOTE	2.75000	06-30-06	50,000,000.00	49,939,313.62	49,920,000.00
PSI	NTRD	NOTE	67480	UST NOTE	2.75000	06-30-06	50,000,000.00	49,939,313.62	49,920,000.00
PSI	NTRD	NOTE	68032	UST NOTE	3.37500	02-28-07	50,000,000.00	49,539,123.38	49,365,000.00
PSI	NTRD	NOTE	68051	UST NOTE	3.37500	02-28-07	50,000,000.00	49,524,088.54	49,365,000.00
PSI	NTRD	NOTE	68052	UST NOTE	3.37500	02-28-07	50,000,000.00	49,524,088.54	49,365,000.00
PSI	NTRD	NOTE	68053	UST NOTE	3.37500	02-28-07	50,000,000.00	49,524,088.54	49,365,000.00
PSI	NTRD	NOTE	68054	UST NOTE	3.37500	02-28-07	50,000,000.00	49,524,088.54	49,365,000.00
PSI	NTRD	NOTE	68059	UST NOTE	3.37500	02-28-07	50,000,000.00	49,526,462.88	49,365,000.00
PSI	NTRD	NOTE	68060	UST NOTE	3.37500	02-28-07	50,000,000.00	49,526,462.88	49,365,000.00
PSI	NTRD	NOTE	68086	UST NOTE	3.75000	03-31-07	50,000,000.00	49,610,280.11	49,447,500.00
PSI	NTRD	NOTE	68111	UST NOTE	3.37500	02-28-07	50,000,000.00	49,515,251.99	49,365,000.00
PSI	NTRD	NOTE	68112	UST NOTE	3.37500	02-28-07	50,000,000.00	49,515,251.99	49,365,000.00
PSI	NTRD	NOTE	68113	UST NOTE	3.12500	01-31-07	50,000,000.00	49,477,010.21	49,351,562.50
PSI	NTRD	NOTE	68487	UST NOTE	3.37500	02-28-07	50,000,000.00	49,468,750.00	49,365,000.00
PSI	NTRD	NOTE	68627	UST NOTE	3.62500	04-30-07	50,000,000.00	49,417,182.43	49,338,000.00
PSI	NTRD	NOTE	68628	UST NOTE	3.62500	04-30-07	50,000,000.00	49,417,182.43	49,338,000.00

Los Angeles County Treasurer
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As of May 31, 2006
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	NOTE	68634	UST NOTE	3.62500	04-30-07	50,000,000.00	49,415,493.32	49,338,000.00
PSI	NTRD	NOTE	68635	UST NOTE	3.62500	04-30-07	50,000,000.00	49,415,493.32	49,338,000.00
PSI	NTRD	NOTE	68636	UST NOTE	3.12500	05-15-07	50,000,000.00	49,162,285.18	49,076,000.00
PSI	NTRD	NOTE	68637	UST NOTE	3.12500	05-15-07	50,000,000.00	49,160,585.94	49,076,000.00
PSI	NTRD	NOTE	68660	UST NOTE	3.62500	04-30-07	30,000,000.00	29,648,483.40	29,602,800.00
PSI	NTRD	NOTE	68705	UST NOTE	3.62500	04-30-07	50,000,000.00	49,408,110.12	49,338,000.00
PSI	NTRD	NOTE	68706	UST NOTE	3.62500	04-30-07	50,000,000.00	49,408,110.12	49,338,000.00
PSI	NTRD	NOTE	68707	UST NOTE	3.62500	04-30-07	50,000,000.00	49,408,110.12	49,338,000.00
PSI	NTRD	NOTE	68708	UST NOTE	3.62500	04-30-07	30,000,000.00	29,644,866.07	29,602,800.00
PSI	NTRD	NOTE	68806	UST NOTE	3.12500	05-15-07	50,000,000.00	49,060,854.03	49,076,000.00
PSI	NTRD	NOTE	68807	UST NOTE	3.12500	05-15-07	50,000,000.00	49,150,390.63	49,076,000.00
PSI	NTRD	NOTE	68820	UST NOTE	3.37500	02-28-07	50,000,000.00	49,396,306.82	49,365,000.00
PSI	NTRD	NOTE	68821	UST NOTE	2.25000	02-15-07	50,000,000.00	49,042,183.76	49,010,000.00
PSI	NTRD	NOTE	68822	UST NOTE	2.25000	02-15-07	50,000,000.00	49,042,138.98	49,010,000.00
PSI	NTRD	NOTE	68823	UST NOTE	3.75000	03-31-07	50,000,000.00	49,481,523.10	49,447,500.00
PSI	NTRD	NOTE	68828	UST NOTE	3.62500	04-30-07	50,000,000.00	49,393,673.78	49,338,000.00
PSI	NTRD	NOTE	69116	UST NOTE	3.50000	05-31-07	50,000,000.00	49,275,428.08	49,226,562.50
NOTE Total							1,710,000,000.00	1,691,380,603.71	1,688,401,725.00
PSI	NTRD	TBIL	67528	UST BILL	4.19500	06-15-06	50,000,000.00	49,918,430.56	49,908,000.00
PSI	NTRD	TBIL	67529	UST BILL	4.19500	06-15-06	50,000,000.00	49,918,430.56	49,908,000.00
PSI	NTRD	TBIL	67530	UST BILL	4.19500	06-15-06	50,000,000.00	49,918,430.56	49,908,000.00
PSI	NTRD	TBIL	67531	UST BILL	4.19500	06-15-06	50,000,000.00	49,918,430.56	49,908,000.00
PSI	NTRD	TBIL	67532	UST BILL	4.19500	06-15-06	50,000,000.00	49,918,430.56	49,908,000.00
PSI	NTRD	TBIL	67533	UST BILL	4.19500	06-15-06	50,000,000.00	49,918,430.56	49,908,000.00
TBIL Total							300,000,000.00	299,510,583.36	299,448,000.00
PSI	NTRD	YANK1	66170	DEUTSCHE BANK AG NY CD	4.25000	08-09-06	50,000,000.00	50,000,000.00	49,891,135.00
PSI	NTRD	YANK1	66745	DEUTSCHE BANK AG NY CD	4.31000	09-28-06	15,000,000.00	14,993,493.98	14,947,249.50
PSI	NTRD	YANK1	67051	ROYAL BK OF SCOTLAND PLC NY CD	4.77000	11-22-06	30,000,000.00	30,000,000.00	29,912,946.90
PSI	NTRD	YANK1	67943	DEUTSCHE BANK AG NY CD	4.70000	06-30-06	50,000,000.00	50,000,000.00	49,982,195.00
PSI	NTRD	YANK1	67944	BNP PARIBAS SF CD	4.74000	07-31-06	50,000,000.00	50,000,000.00	49,959,582.50
PSI	NTRD	YANK1	67946	RABOBANK NEDERLAND NV NY CD	4.74500	08-02-06	50,000,000.00	50,001,261.34	49,958,695.50
PSI	NTRD	YANK1	67977	ABN AMRO BK NV CD (CALLABLE)	4.95000	02-02-07	50,000,000.00	50,001,626.77	49,845,617.00
PSI	NTRD	YANK1	68047	SVENSKA HANDELSBANKEN NY CD	5.00500	02-28-07	50,000,000.00	50,001,793.49	49,848,165.00
PSI	NTRD	YANK1	68206	SVENSKA HANDELSBANKEN NY CD	4.75000	06-02-06	50,000,000.00	50,000,013.72	49,998,940.00
PSI	NTRD	YANK1	68267	ROYAL BK OF CANADA NY CD	4.77000	06-06-06	50,000,000.00	50,000,068.57	49,997,000.00
PSI	NTRD	YANK1	68268	LLOYDS TSB BK PLC NY CD	4.76000	06-02-06	50,000,000.00	50,000,013.72	49,999,055.50
PSI	NTRD	YANK1	68398	BARCLAYS BK PLC NY CD	5.11250	03-23-07	50,000,000.00	50,000,000.00	49,884,640.00
PSI	NTRD	YANK1	68512	BARCLAYS BK PLC NY CD	4.94000	06-30-06	50,000,000.00	50,000,000.00	49,992,845.00

Los Angeles County Treasurer
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Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	68524	RABOBANK NEDERLAND NV NY CD	4.85000	08-14-06	50,000,000.00	49,981,532.10	49,956,210.00
PSI	NTRD	YANK1	68525	RABOBANK NEDERLAND NV NY CD	4.85000	08-14-06	50,000,000.00	49,981,532.10	49,956,210.00
PSI	NTRD	YANK1	68550	LLOYDS TSB BK PLC NY CD	5.01000	08-14-06	50,000,000.00	50,001,009.28	49,976,170.00
PSI	NTRD	YANK1	68575	ROYAL BK OF CANADA NY CD	4.94000	07-07-06	50,000,000.00	50,000,246.85	49,992,392.50
PSI	NTRD	YANK1	68576	BARCLAYS BK PLC NY CD	4.88500	06-05-06	50,000,000.00	50,000,000.00	49,998,450.00
PSI	NTRD	YANK1	68600	TORONTO DOMINION BK NY CD	5.06000	09-05-06	50,000,000.00	50,000,374.47	49,971,750.00
PSI	NTRD	YANK1	68605	BARCLAYS BK PLC NY CD	4.90000	06-06-06	50,000,000.00	50,000,000.00	49,998,270.00
PSI	NTRD	YANK1	68606	SOCIETE GENERALE NY CD	4.90000	06-07-06	50,000,000.00	50,000,082.65	49,997,985.00
PSI	NTRD	YANK1	68607	BK OF MONTREAL CHICAGO CD	4.95000	07-07-06	50,000,000.00	50,000,493.83	49,988,335.00
PSI	NTRD	YANK1	68638	SOCIETE GENERALE NY CD	4.96000	06-30-06	50,000,000.00	50,000,398.39	49,993,985.00
PSI	NTRD	YANK1	68655	BK OF NOVA SCOTIA PORTLAND CD	4.94000	06-29-06	50,000,000.00	50,000,384.78	49,993,420.00
PSI	NTRD	YANK1	68656	BK OF NOVA SCOTIA PORTLAND CD	4.94000	06-29-06	50,000,000.00	50,000,384.78	49,993,420.00
PSI	NTRD	YANK1	68657	RABOBANK NEDERLAND NV NY CD	4.89000	06-12-06	50,000,000.00	50,000,000.00	49,996,445.00
PSI	NTRD	YANK1	68666	BARCLAYS BK PLC NY CD	5.27000	04-18-07	50,000,000.00	50,000,000.00	49,944,190.00
PSI	NTRD	YANK1	68675	CREDIT SUISSE NY CD	5.01000	07-13-06	50,000,000.00	50,000,000.00	49,990,245.00
PSI	NTRD	YANK1	68731	ROYAL BK OF CANADA NY CD	5.00000	07-20-06	50,000,000.00	50,000,671.90	49,988,230.00
PSI	NTRD	YANK1	68742	SOCIETE GENERALE NY CD	5.01500	07-20-06	50,000,000.00	50,000,335.93	49,989,260.00
PSI	NTRD	YANK1	68757	CIBC NY CD	5.02000	07-20-06	50,000,000.00	50,000,672.04	49,989,700.00
PSI	NTRD	YANK1	68780	ABN AMRO BK NV CHICAGO CD	5.01000	07-25-06	50,000,000.00	50,000,740.23	49,987,980.00
PSI	NTRD	YANK1	68781	ROYAL BK OF CANADA NY CD	5.02000	07-25-06	50,000,000.00	50,000,740.21	49,988,730.00
PSI	NTRD	YANK1	68783	BK OF NOVA SCOTIA PORTLAND CD	5.01000	07-25-06	50,000,000.00	50,000,740.23	49,987,980.00
PSI	NTRD	YANK1	68801	BNP PARIBAS SF CD	5.04500	07-25-06	50,000,000.00	50,000,000.00	49,990,835.00
PSI	NTRD	YANK1	68802	CIBC NY CD	4.98500	06-26-06	50,000,000.00	50,000,344.27	49,996,030.00
PSI	NTRD	YANK1	68824	ROYAL BK OF CANADA NY CD	5.05000	07-26-06	50,000,000.00	50,000,000.00	49,991,110.00
PSI	NTRD	YANK1	68827	ABN AMRO BK NV CHICAGO CD	4.97500	06-26-06	50,000,000.00	50,000,344.32	49,995,700.00
PSI	NTRD	YANK1	68836	SVENSKA HANDELSBANKEN NY CD	4.95000	06-02-06	50,000,000.00	50,000,013.82	49,999,600.00
PSI	NTRD	YANK1	68876	SOCIETE GENERALE NY CD	4.98000	06-05-06	50,000,000.00	50,000,055.30	49,999,235.00
PSI	NTRD	YANK1	68907	ABN AMRO BK NV CHICAGO CD	5.03000	07-10-06	50,000,000.00	50,000,536.73	49,992,890.00
PSI	NTRD	YANK1	68913	CREDIT SUISSE NY CD	5.03000	06-08-06	50,000,000.00	50,000,000.00	49,999,375.00
PSI	NTRD	YANK1	68929	BK OF NOVA SCOTIA PORTLAND CD	5.01000	06-14-06	50,000,000.00	50,000,179.66	49,998,535.00
PSI	NTRD	YANK1	68930	LLOYDS TSB BK PLC NY CD	5.01000	06-14-06	50,000,000.00	50,000,179.66	49,998,535.00
PSI	NTRD	YANK1	68950	SOCIETE GENERALE NY CD	5.02000	06-02-06	50,000,000.00	50,000,013.85	49,999,820.00
PSI	NTRD	YANK1	68980	UBS AG STAMFORD CD	5.02500	06-19-06	50,000,000.00	50,000,000.00	49,998,535.00
PSI	NTRD	YANK1	68981	SOCIETE GENERALE NY CD	5.03000	06-30-06	50,000,000.00	50,000,400.26	49,997,900.00
PSI	NTRD	YANK1	68991	BK OF MONTREAL CHICAGO CD	5.03000	06-28-06	50,000,000.00	50,000,000.00	49,998,065.00
PSI	NTRD	YANK1	68997	CREDIT SUISSE NY CD	5.03500	06-20-06	50,000,000.00	50,000,000.00	49,998,755.00
PSI	NTRD	YANK1	68998	CREDIT SUISSE NY CD	5.03500	06-20-06	25,000,000.00	25,000,000.00	24,999,377.50
PSI	NTRD	YANK1	69019	BK OF MONTREAL CHICAGO CD	5.02000	06-27-06	50,000,000.00	50,000,359.11	49,997,790.00
PSI	NTRD	YANK1	69032	BK OF MONTREAL CHICAGO CD	5.02000	06-23-06	50,000,000.00	50,000,304.07	49,999,413.50
PSI	NTRD	YANK1	69033	BK OF MONTREAL CHICAGO CD	5.02000	06-27-06	50,000,000.00	50,000,179.58	49,997,815.00

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Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	69034	SVENSKA HANDELSBANKEN NY CD	5.02000	06-30-06	50,000,000.00	50,000,400.60	49,997,660.00
PSI	NTRD	YANK1	69049	BK OF NOVA SCOTIA PORTLAND CD	5.01000	06-26-06	50,000,000.00	50,000,345.59	49,997,640.00
PSI	NTRD	YANK1	69061	ROYAL BK OF CANADA NY CD	5.03000	06-29-06	50,000,000.00	50,000,000.00	49,998,225.00
PSI	NTRD	YANK1	69082	CIBC NY CD	5.04500	06-29-06	50,000,000.00	50,000,387.27	49,998,970.00
PSI	NTRD	YANK1	69083	CIBC NYCD	5.04500	06-29-06	25,000,000.00	25,000,193.63	24,999,485.00
PSI	NTRD	YANK1	69114	BK OF NOVA SCOTIA PORTLAND CD	5.03000	06-30-06	50,000,000.00	50,000,401.04	49,998,310.00
			YANK1 Total				<u>2,845,000,000.00</u>	<u>2,844,973,250.12</u>	<u>2,843,837,030.40</u>
PSI	NTRD	YCDSU	67856	DEUTSCHE BANK AG NY CD SU	4.75000	08-01-07	50,000,000.00	50,000,000.00	49,607,313.00
			YCDSU Total				<u>50,000,000.00</u>	<u>50,000,000.00</u>	<u>49,607,313.00</u>
				PSI-NTRD Total			<u>17,035,294,968.46</u>	<u>16,995,559,633.60</u>	<u>16,965,608,789.71</u>
				PSI-Historical Cost				<u>16,957,616,112.23</u>	

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of May 31, 2006
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	AST	BOND	10283	UST BOND	10.37500	11-15-12	250,000.00	247,631.53	268,447.50
		BOND Total					250,000.00	247,631.53	268,447.50
		AST - ATTORNEY SETTLEMENT TRUST Total					250,000.00	247,631.53	268,447.50
SPI	BLPSI	STRP	65916	US TREASURY STRIPS	0.00000	08-15-07	500,000.00	478,060.71	470,660.00
SPI	BLPSI	STRP	65917	US TREASURY STRIPS	0.00000	08-15-06	500,000.00	496,382.58	495,065.00
SPI	BLPSI	STRP	67499	US TREASURY STRIPS	0.00000	02-15-07	500,000.00	485,255.98	482,480.00
SPI	BLPSI	STRP	68490	US TREASURY STRIPS	0.00000	02-15-07	500,000.00	483,269.57	482,480.00
		STRP Total					2,000,000.00	1,942,968.84	1,930,685.00
SPI	BLPSI	TBIL	67527	UST BILL	4.22000	06-22-06	500,000.00	498,769.17	498,660.00
SPI	BLPSI	TBIL	68922	UST BILL	4.83000	11-09-06	500,000.00	489,199.58	489,335.00
		TBIL Total					1,000,000.00	987,968.75	987,995.00
		BLPSI - BLP SCHOOLS SELF INS AUTHORITY Total					3,000,000.00	2,930,937.59	2,918,680.00
SPI	F5LA	BNOT	68863	BK OF AMERICA NA BK NOTE	5.06000	08-09-06	34,000,000.00	34,000,000.00	33,993,391.76
		BNOT Total					34,000,000.00	34,000,000.00	33,993,391.76
SPI	F5LA	CPD	68919	CITIGROUP FUNDING INC CP	5.04000	08-10-06	33,000,000.00	32,676,600.00	32,824,756.80
		CPD Total					33,000,000.00	32,676,600.00	32,824,756.80
SPI	F5LA	CPI	68877	GE CAPITAL CORP CP	4.98000	07-05-06	34,000,000.00	34,000,000.00	33,999,479.12
SPI	F5LA	CPI	68908	TOYOTA MOTOR CREDIT CORP CP	5.00000	08-10-06	35,000,000.00	35,000,000.00	34,997,243.40
		CPI Total					69,000,000.00	69,000,000.00	68,996,722.52
SPI	F5LA	FCDN	66163	FFCB D/N	3.93000	08-08-06	40,000,000.00	39,703,066.67	39,620,000.00
		FCDN Total					40,000,000.00	39,703,066.67	39,620,000.00
SPI	F5LA	FFCB	66141	FFCB	4.11000	02-02-07	25,000,000.00	24,973,610.50	24,796,875.00
		FFCB Total					25,000,000.00	24,973,610.50	24,796,875.00
SPI	F5LA	FHLB	66139	FHLB	4.00000	01-23-07	25,000,000.00	24,956,386.49	24,781,250.00
SPI	F5LA	FHLB	66162	FHLB	3.25000	08-11-06	20,000,000.00	19,964,906.27	19,925,000.00
		FHLB Total					45,000,000.00	44,921,292.76	44,706,250.00
SPI	F5LA	FHLM	66140	FHLMC	2.37500	02-15-07	25,000,000.00	24,683,703.24	24,484,375.00
SPI	F5LA	FHLM	66160	FHLMC	3.75000	11-15-06	20,000,000.00	19,955,995.68	19,862,800.00
		FHLM Total					45,000,000.00	44,639,698.92	44,347,175.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of May 31, 2006
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value	
SPI	F5LA	FHLMD	68920	FHLMC D/N	4.93000	08-08-06	25,000,000.00	24,763,770.83	24,762,500.00	
		FHLMD Total					25,000,000.00	24,763,770.83	24,762,500.00	
SPI	F5LA	NOTE	66161	UST NOTE	2.50000	10-31-06	40,000,000.00	39,750,306.92	39,582,800.00	
SPI	F5LA	NOTE	66165	UST NOTE	2.50000	10-31-06	40,000,000.00	39,750,306.92	39,582,800.00	
SPI	F5LA	NOTE	66166	UST NOTE	2.75000	07-31-06	20,000,000.00	19,961,025.28	19,930,400.00	
SPI	F5LA	NOTE	66167	UST NOTE	2.75000	07-31-06	20,000,000.00	19,961,025.28	19,930,400.00	
SPI	F5LA	NOTE	66168	UST NOTE	3.12500	01-31-07	50,000,000.00	49,690,234.38	49,351,562.50	
SPI	F5LA	NOTE	66169	UST NOTE	3.12500	01-31-07	25,000,000.00	24,845,117.19	24,675,781.25	
		NOTE Total					195,000,000.00	193,958,015.97	193,053,743.75	
SPI	F5LA	YANK1	68864	SOCIETE GENERALE NY CD	5.06000	08-09-06	35,000,000.00	35,000,661.65	34,989,139.50	
SPI	F5LA	YANK1	68865	DEUTSCHE BK AG NY CD	5.06000	08-09-06	34,000,000.00	34,000,000.00	33,989,449.80	
SPI	F5LA	YANK1	68896	BARCLAYS BANK PLC NY CD	5.09500	08-09-06	35,000,000.00	35,000,000.00	34,991,635.00	
SPI	F5LA	YANK1	68909	RABOBANK NEDERLAND NY CD	5.08000	08-10-06	30,000,000.00	30,000,000.00	29,991,984.00	
SPI	F5LA	YANK1	68921	ROYAL BK OF SCOTLAND NY CD	5.08500	08-10-06	35,000,000.00	35,000,000.00	34,991,089.00	
SPI	F5LA	YANK1	68933	UBS AG STAMFORD CD	5.08500	08-10-06	20,000,000.00	20,000,000.00	19,994,908.00	
		YANK1 Total					189,000,000.00	189,000,661.65	188,948,205.30	
		F5LA - CHILDREN & FAMILIES FIRST 5 LA Total						700,000,000.00	697,636,717.30	696,049,620.13
SPI	GF	1TRD	3187	FLYING TRIANGLE LOAN	5.50000	02-01-15	51,040.39	51,040.39	51,040.39	
SPI	GF	1TRD	3463	FLYING TRIANGLE LOAN	5.50000	03-01-15	205,868.42	205,868.42	205,868.42	
SPI	GF	1TRD	12057	FLYING TRIANGLE LOAN	5.50000	04-01-17	143,045.14	143,045.14	143,045.14	
SPI	GF	1TRD	14004	FLYING TRIANGLE 1ST	5.50000	08-01-12	48,624.81	48,624.81	48,624.81	
SPI	GF	1TRD	15858	FLYING TRIANGLE 1ST	5.50000	07-01-13	37,031.48	37,031.48	37,031.48	
SPI	GF	1TRD	16864	FLYING TRIANGLE 1ST	5.50000	01-01-14	102,519.85	102,519.85	102,519.85	
SPI	GF	1TRD	17270	FLYING TRIANGLE 1ST	5.50000	04-01-14	165,812.27	165,812.27	165,812.27	
SPI	GF	1TRD	17567	FLYING TRIANGLE SLUSHER	4.50000	04-24-14	262,500.00	262,500.00	262,500.00	
SPI	GF	1TRD	17795	FLYING TRIANGLE 1ST	5.50000	05-01-14	59,997.31	59,997.31	59,997.31	
		1TRD Total					1,076,439.67	1,076,439.67	1,076,439.67	
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND	5.00000	09-02-21	5,435,000.00	5,435,000.00	5,435,000.00	
		LTBD Total					5,435,000.00	5,435,000.00	5,435,000.00	
		GF - GENERAL FUND Total						6,511,439.67	6,511,439.67	6,511,439.67
SPI	LACC1	GIC6	66690	LACCD 2005-06 GIC	4.07200	07-31-06	191,460,601.00	191,460,601.00	191,460,601.00	
		GIC6 Total					191,460,601.00	191,460,601.00	191,460,601.00	
		LACC1 - LA COMMUNITY COLLEGE DISTRICT Total						191,460,601.00	191,460,601.00	191,460,601.00

Los Angeles County Treasurer
 Treasurer Portfolio Compared to Market Value
 As of May 31, 2006
 Fund: Specific Purpose Investments
 Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	LACOE	GIC5	65809	RBCPFP-ALHAMBRA USD	3.72000	06-27-06	5,059,170.74	5,059,170.74	5,059,170.74
SPI	LACOE	GIC5	65810	RBCPFP-BURBANK USD	3.72000	06-27-06	3,273,344.93	3,273,344.93	3,273,344.93
SPI	LACOE	GIC5	65811	RBCPFP-GLENDALE CCD	3.72000	06-27-06	2,534,731.33	2,534,731.33	2,534,731.33
SPI	LACOE	GIC5	65812	RBCPFP-HAWTHORNE SD	3.72000	06-27-06	1,441,496.92	1,441,496.92	1,441,496.92
SPI	LACOE	GIC5	65813	RBCPFP-LA CANADA USD	3.72000	06-27-06	1,062,563.31	1,062,563.31	1,062,563.31
SPI	LACOE	GIC5	65814	RBCPFP-PALMDALE SD	3.72000	06-27-06	7,113,772.50	7,113,772.50	7,113,772.50
SPI	LACOE	GIC5	65815	RBCPFP-REDONDO BEACH USD	3.72000	06-27-06	3,906,506.78	3,906,506.78	3,906,506.78
GIC5 Total							24,391,586.51	24,391,586.51	24,391,586.51
LACOE - LA OFFICE OF EDUCATION Total							24,391,586.51	24,391,586.51	24,391,586.51
SPI	LAUSD1	GIC04	66817	AIGMFC GIC 2005-06	4.56200	10-18-06	410,000,000.00	410,000,000.00	410,000,000.00
GIC04 Total							410,000,000.00	410,000,000.00	410,000,000.00
LAUSD1 - LA UNIFIED SCHOOL DISTRICT Total							410,000,000.00	410,000,000.00	410,000,000.00
SPI	LAUSDWC	FFCB	68021	FFCB	4.25000	10-10-08	16,000,000.00	15,794,391.80	15,640,000.00
SPI	LAUSDWC	FFCB	68667	FFCB	2.37500	10-02-06	5,000,000.00	4,954,768.90	4,953,125.00
SPI	LAUSDWC	FFCB	68993	FFCB	5.24000	07-18-08	10,000,000.00	10,008,644.44	9,984,375.00
FFCB Total							31,000,000.00	30,757,805.14	30,577,500.00
SPI	LAUSDWC	FHLB	64962	FHLB	3.25000	07-21-06	30,000,000.00	29,985,262.01	29,915,625.00
FHLB Total							30,000,000.00	29,985,262.01	29,915,625.00
SPI	LAUSDWC	FHLM	68668	FHLMC	5.12500	10-15-08	13,000,000.00	12,990,525.47	12,939,062.50
SPI	LAUSDWC	FHLM	68966	FHLMC	4.30000	05-05-08	15,000,000.00	14,736,366.16	14,718,000.00
FHLM Total							28,000,000.00	27,726,891.63	27,657,062.50
SPI	LAUSDWC	NOTE	64963	UST NOTE	2.75000	07-31-06	20,000,000.00	19,978,766.03	19,930,400.00
SPI	LAUSDWC	NOTE	64964	UST NOTE	2.37500	08-31-06	25,000,000.00	24,935,887.40	24,840,750.00
SPI	LAUSDWC	NOTE	64965	UST NOTE	2.50000	10-31-06	25,000,000.00	24,902,190.29	24,739,250.00
SPI	LAUSDWC	NOTE	66262	UST NOTE	3.62500	06-30-07	20,000,000.00	19,914,119.86	19,691,400.00
SPI	LAUSDWC	NOTE	66263	UST NOTE	3.00000	11-15-07	30,000,000.00	29,572,195.51	29,139,900.00
SPI	LAUSDWC	NOTE	68023	UST NOTE	2.62500	05-15-08	5,000,000.00	4,821,473.05	4,777,150.00
SPI	LAUSDWC	NOTE	68075	UST NOTE	4.37500	01-31-08	21,000,000.00	20,914,996.41	20,772,780.00
SPI	LAUSDWC	NOTE	68680	UST NOTE	3.75000	03-31-07	30,000,000.00	29,699,394.09	29,668,500.00
SPI	LAUSDWC	NOTE	68681	UST NOTE	4.62500	03-31-08	30,000,000.00	29,844,950.17	29,778,600.00
SPI	LAUSDWC	NOTE	68682	UST NOTE	3.62500	06-30-07	10,000,000.00	9,859,990.47	9,845,700.00
SPI	LAUSDWC	NOTE	68976	UST NOTE	4.37500	01-31-08	9,000,000.00	8,910,591.19	8,902,620.00
SPI	LAUSDWC	NOTE	68977	UST NOTE	4.00000	06-15-09	21,000,000.00	20,409,680.98	20,400,450.00
SPI	LAUSDWC	NOTE	68989	UST NOTE	3.75000	05-15-08	25,000,000.00	24,441,422.33	24,408,250.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of May 31, 2006
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	LAUSDWC	NOTE	68990	UST NOTE	3.37500	10-15-09	20,000,000.00	19,015,116.28	18,989,000.00
		NOTE Total					291,000,000.00	287,220,774.06	285,884,750.00
SPI	LAUSDWC	TBIL	68020	UST BILL	4.43500	06-22-06	6,000,000.00	5,984,477.50	5,983,920.00
		TBIL Total					6,000,000.00	5,984,477.50	5,983,920.00
SPI	LAUSDWC	YANK1	68022	RABOBANK NEDERLAND NY CD	4.69500	06-22-06	14,000,000.00	14,000,000.00	13,996,510.36
		YANK1 Total					14,000,000.00	14,000,000.00	13,996,510.36
		LAUSDWC - LAUSD WORKERS COMP Total					400,000,000.00	395,675,210.34	394,015,367.86
SPI	MAST	BOND	10524	UST BOND	10.37500	11-15-12	75,000.00	74,285.66	80,534.25
SPI	MAST	BOND	18810	UST BOND	7.25000	05-15-16	85,000.00	87,148.31	98,573.44
		BOND Total					160,000.00	161,433.97	179,107.69
		MAST- MGMT ATTORNEY SETTLEMENT TRUST Total					160,000.00	161,433.97	179,107.69
SPI	MTSAC	FHLB	66280	FHLB	1.87500	06-15-06	1,500,000.00	1,498,773.94	1,498,125.00
		FHLB Total					1,500,000.00	1,498,773.94	1,498,125.00
SPI	MTSAC	FHLD	68944	FHLB D/N	4.89000	07-07-06	2,000,000.00	1,990,220.00	1,990,000.00
SPI	MTSAC	FHLD	69047	FHLB D/N	4.90000	07-12-06	1,000,000.00	994,419.44	994,225.00
		FHLD Total					3,000,000.00	2,984,639.44	2,984,225.00
SPI	MTSAC	FHLM	66281	FHLMC	2.75000	08-15-06	1,500,000.00	1,495,817.39	1,492,500.00
		FHLM Total					1,500,000.00	1,495,817.39	1,492,500.00
SPI	MTSAC	FHLMD	66282	FHLMD D/N	3.92000	06-15-06	2,000,000.00	1,996,733.33	1,996,200.00
SPI	MTSAC	FHLMD	66283	FHLMD D/N	3.96500	07-31-06	1,250,000.00	1,241,601.91	1,239,625.00
SPI	MTSAC	FHLMD	68945	FHLMD D/N	4.92000	08-01-06	8,000,000.00	7,932,213.34	7,932,000.00
SPI	MTSAC	FHLMD	69048	FHLMD D/N	4.95000	08-15-06	8,000,000.00	7,916,400.00	7,916,800.00
		FHLMD Total					19,250,000.00	19,086,948.58	19,084,625.00
		MTSAC - MT SAN ANTONIO CCD Total					25,250,000.00	25,066,179.35	25,059,475.00
SPI	SANIT	FFCB	59996	FFCB (CALLABLE)	4.00000	01-05-09	165,000.00	164,914.29	159,740.63
		FFCB Total					165,000.00	164,914.29	159,740.63
SPI	SANIT	FHLB	58460	FHLB (CALLABLE)	4.15000	09-09-08	365,000.00	365,000.00	355,760.94
SPI	SANIT	FHLB	61958	FHLB (CALLABLE)	4.40000	08-05-09	100,000.00	100,000.00	97,187.50
SPI	SANIT	FHLB	61959	FHLB (CALLABLE)	3.65000	08-03-07	65,000.00	64,988.09	63,760.94

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of May 31, 2006
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SANIT	FHLB	64546	FHLB (CALLABLE)	5.14500	04-13-10	260,000.00	260,000.00	256,181.25
		FHLB Total					790,000.00	789,988.09	772,890.63
SPI	SANIT	FHLM	63292	FHLMC (CALLABLE)	4.41500	12-28-09	228,000.00	228,000.00	220,859.04
SPI	SANIT	FHLM	63364	FHLMC (CALLABLE)	4.33000	12-30-09	149,000.00	149,000.00	143,953.37
SPI	SANIT	FHLM	66176	FHLMC (CALLABLE)	5.12500	08-25-10	171,000.00	171,000.00	168,194.53
		FHLM Total					548,000.00	548,000.00	533,006.94
SPI	SANIT	FNMA	56407	FNMA (CALLABLE)	3.71000	04-30-08	12,000.00	12,000.00	11,647.50
SPI	SANIT	FNMA	58039	FNMA (CALLABLE)	3.57000	08-06-08	272,000.00	272,000.00	262,310.00
SPI	SANIT	FNMA	59555	FNMA (CALLABLE)	4.06000	12-16-08	7,000.00	7,000.00	6,790.00
SPI	SANIT	FNMA	59962	FNMA (CALLABLE)	4.04000	01-20-09	656,000.00	656,000.00	635,295.00
SPI	SANIT	FNMA	59998	FNMA (CALLABLE)	4.10000	01-20-09	640,000.00	640,000.00	620,600.00
		FNMA Total					1,587,000.00	1,587,000.00	1,536,642.50
SPI	SANIT	GIC06	68043	TRINITY FDG CO LLC GIC	4.75300	06-30-09	124,000,000.00	124,000,000.00	124,000,000.00
		GIC06 Total					124,000,000.00	124,000,000.00	124,000,000.00
SPI	SANIT	NOTE	50261	UST NOTE	3.50000	11-15-06	96,000.00	95,628.47	95,317.44
SPI	SANIT	NOTE	52121	UST NOTE	4.37500	05-15-07	127,000.00	127,157.56	126,146.72
SPI	SANIT	NOTE	54206	UST NOTE	7.00000	07-15-06	129,000.00	129,649.03	129,292.83
SPI	SANIT	NOTE	54208	UST NOTE	3.25000	08-15-07	129,000.00	129,440.13	126,274.23
SPI	SANIT	NOTE	54317	UST NOTE	3.50000	11-15-06	228,000.00	228,941.41	226,378.92
SPI	SANIT	NOTE	57740	UST NOTE	6.25000	02-15-07	157,000.00	161,724.59	158,183.78
SPI	SANIT	NOTE	57741	UST NOTE	4.37500	05-15-07	162,000.00	165,619.10	160,911.56
SPI	SANIT	NOTE	57742	UST NOTE	3.00000	11-15-07	144,000.00	145,762.27	139,871.52
SPI	SANIT	NOTE	57743	UST NOTE	3.00000	02-15-08	107,000.00	108,384.85	103,455.63
SPI	SANIT	NOTE	57744	UST NOTE	2.62500	05-15-08	107,000.00	107,688.81	102,231.01
SPI	SANIT	NOTE	57750	UST NOTE	7.00000	07-15-06	165,000.00	166,039.76	165,374.55
SPI	SANIT	NOTE	57751	UST NOTE	3.50000	11-15-06	183,000.00	184,434.86	181,698.87
SPI	SANIT	NOTE	57752	UST NOTE	3.25000	08-15-07	143,000.00	145,030.01	139,978.41
SPI	SANIT	NOTE	62497	UST NOTE	3.37500	09-15-09	1,000.00	1,000.00	950.59
SPI	SANIT	NOTE	66854	UST NOTE	4.25000	10-15-10	111,000.00	110,687.16	107,647.80
		NOTE Total					1,989,000.00	2,007,188.01	1,963,713.86
		SANIT- SANITATION DISTRICT Total					129,079,000.00	129,097,090.39	128,965,994.56
SPI	SCAQM	CTDQ	27969	S OF C LAIF	0.00000	12-31-06	348,364.31	348,364.31	348,364.31
SPI	SCAQM	CTDQ	28730	S OF C LAIF	0.00000	12-31-06	141,252.84	141,252.84	141,252.84
SPI	SCAQM	CTDQ	29584	S OF C LAIF	0.00000	12-31-06	274,110.95	274,110.95	274,110.95
SPI	SCAQM	CTDQ	30644	S OF C LAIF	0.00000	12-31-06	272,689.71	272,689.71	272,689.71

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of May 31, 2006
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	31540	S OF C LAIF	0.00000	12-31-06	275,823.70	275,823.70	275,823.70
SPI	SCAQM	CTDQ	32360	S OF C LAIF	0.00000	12-31-06	277,370.57	277,370.57	277,370.57
SPI	SCAQM	CTDQ	33313	S OF C LAIF	0.00000	12-31-06	269,070.75	269,070.75	269,070.75
SPI	SCAQM	CTDQ	34065	S OF C LAIF	0.00000	12-31-06	276,868.88	276,868.88	276,868.88
SPI	SCAQM	CTDQ	34956	S OF C LAIF	0.00000	12-31-06	280,284.81	280,284.81	280,284.81
SPI	SCAQM	CTDQ	35632	S OF C LAIF	0.00000	12-31-06	283,977.33	283,977.33	283,977.33
SPI	SCAQM	CTDQ	36440	S OF C LAIF	0.00000	12-31-06	275,858.99	275,858.99	275,858.99
SPI	SCAQM	CTDQ	37297	S OF C LAIF	0.00000	12-31-06	278,589.62	278,589.62	278,589.62
SPI	SCAQM	CTDQ	38232	S OF C LAIF	0.00000	12-31-06	284,655.28	284,655.28	284,655.28
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0.00000	12-31-06	4,998,000.00	4,998,000.00	4,998,000.00
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0.00000	12-31-06	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0.00000	12-31-06	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0.00000	12-31-06	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0.00000	12-31-06	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0.00000	12-31-06	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0.00000	12-31-06	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0.00000	12-31-06	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0.00000	12-31-06	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0.00000	12-31-06	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0.00000	12-31-06	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0.00000	12-31-06	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0.00000	12-31-06	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0.00000	12-31-06	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0.00000	12-31-06	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0.00000	12-31-06	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0.00000	12-31-06	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0.00000	12-31-06	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0.00000	12-31-06	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0.00000	12-31-06	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0.00000	12-31-06	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0.00000	12-31-06	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0.00000	12-31-06	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0.00000	12-31-06	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0.00000	12-31-06	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0.00000	12-31-06	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0.00000	12-31-06	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0.00000	12-31-06	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF	0.00000	12-31-06	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF	0.00000	12-31-06	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF	0.00000	12-31-06	281,845.96	281,845.96	281,845.96

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of May 31, 2006
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	66800	S OF C LAIF	0.00000	12-31-06	317,155.30	317,155.30	317,155.30
SPI	SCAQM	CTDQ	67819	S OF C LAIF	0.00000	12-31-06	363,715.38	363,715.38	363,715.38
SPI	SCAQM	CTDQ	68720	S OF C LAIF	0.00000	12-31-06	393,812.36	393,812.36	393,812.36
CTDQ Total							39,893,812.36	39,893,812.36	39,893,812.36
SCAQM - SOUTH COAST AIR QUALITY MGMT Total							39,893,812.36	39,893,812.36	39,893,812.36
SPI	SCP61	FHLB	60904	FHLB (CALLABLE)	2.16000	10-13-06	3,000,000.00	3,000,000.00	2,967,187.50
FHLB Total							3,000,000.00	3,000,000.00	2,967,187.50
SPI	SCP61	YANK1	67500	BARCLAYS BK PLC NY CD	4.56000	06-15-06	5,000,000.00	5,000,000.00	4,998,806.95
YANK1 Total							5,000,000.00	5,000,000.00	4,998,806.95
SCP61 - SCAQMD-GENERAL FUND Total							8,000,000.00	5,000,000.00	4,998,806.95
SPI	SCP6F	FHLB	60906	FHLB (CALLABLE)	2.16000	10-13-06	3,000,000.00	3,000,000.00	2,967,187.50
FHLB Total							3,000,000.00	3,000,000.00	2,967,187.50
SCP6F - SCAQMD-MOBILE SOURCE AIR Total							3,000,000.00	3,000,000.00	2,967,187.50
SPI	SCP88	YANK1	67507	DEUTSCHE BANK AG NY CD	4.67000	09-14-06	5,000,000.00	5,000,000.00	4,990,868.35
YANK1 Total							5,000,000.00	5,000,000.00	4,990,868.35
SCP88 - SCAQMD-BP ARCO SETTLE PROJ FUND Total							5,000,000.00	5,000,000.00	4,990,868.35
SPI	SCU5F	FHLB	60905	FHLB (CALLABLE)	2.16000	10-13-06	3,000,000.00	3,000,000.00	2,967,187.50
FHLB Total							3,000,000.00	3,000,000.00	2,967,187.50
SCU5F - SCAQMD-CLEAN FUEL PROGRAM FUND Total							3,000,000.00	3,000,000.00	2,967,187.50
SPI	SLIM	CTDQ	22101	S OF C LAIF	0.00000	12-31-06	7,000,000.00	7,000,000.00	7,000,000.00
SPI	SLIM	CTDQ	23208	S OF C LAIF	0.00000	12-31-06	27,081.03	27,081.03	27,081.03
SPI	SLIM	CTDQ	23842	S OF C LAIF	0.00000	12-31-06	83,505.96	83,505.96	83,505.96
SPI	SLIM	CTDQ	24459	S OF C LAIF	0.00000	12-31-06	94,996.78	94,996.78	94,996.78
SPI	SLIM	CTDQ	25326	S OF C LAIF	0.00000	12-31-06	104,088.41	104,088.41	104,088.41
SPI	SLIM	CTDQ	26241	S OF C LAIF	0.00000	12-31-06	110,715.07	110,715.07	110,715.07
SPI	SLIM	CTDQ	27270	S OF C LAIF	0.00000	12-31-06	117,811.43	117,811.43	117,811.43
SPI	SLIM	CTDQ	28140	S OF C LAIF	0.00000	12-31-06	118,831.50	118,831.50	118,831.50
SPI	SLIM	CTDQ	28986	S OF C LAIF	0.00000	12-31-06	117,968.90	117,968.90	117,968.90
SPI	SLIM	CTDQ	29917	S OF C LAIF	0.00000	12-31-06	115,386.18	115,386.18	115,386.18
SPI	SLIM	CTDQ	31093	S OF C LAIF	0.00000	12-31-06	114,884.96	114,884.96	114,884.96
SPI	SLIM	CTDQ	31850	S OF C LAIF	0.00000	12-31-06	119,214.46	119,214.46	119,214.46

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of May 31, 2006
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	32655	S OF C LAIF	0.00000	12-31-06	120,967.08	120,967.08	120,967.08
SPI	SLIM	CTDQ	33599	S OF C LAIF	0.00000	12-31-06	119,698.34	119,698.34	119,698.34
SPI	SLIM	CTDQ	34231	S OF C LAIF	0.00000	12-31-06	124,159.87	124,159.87	124,159.87
SPI	SLIM	CTDQ	35220	S OF C LAIF	0.00000	12-31-06	128,393.89	128,393.89	128,393.89
SPI	SLIM	CTDQ	35952	S OF C LAIF	0.00000	12-31-06	130,900.85	130,900.85	130,900.85
SPI	SLIM	CTDQ	36773	S OF C LAIF	0.00000	12-31-06	129,716.18	129,716.18	129,716.18
SPI	SLIM	CTDQ	37638	S OF C LAIF	0.00000	12-31-06	132,118.17	132,118.17	132,118.17
SPI	SLIM	CTDQ	38537	S OF C LAIF	0.00000	12-31-06	134,992.32	134,992.32	134,992.32
SPI	SLIM	CTDQ	39281	S OF C LAIF	0.00000	12-31-06	132,458.88	132,458.88	132,458.88
SPI	SLIM	CTDQ	40072	S OF C LAIF	0.00000	12-31-06	124,940.21	124,940.21	124,940.21
SPI	SLIM	CTDQ	40891	S OF C LAIF	0.00000	12-31-06	125,249.17	125,249.17	125,249.17
SPI	SLIM	CTDQ	41416	S OF C LAIF	0.00000	12-31-06	124,689.59	124,689.59	124,689.59
SPI	SLIM	CTDQ	42149	S OF C LAIF	0.00000	12-31-06	132,997.69	132,997.69	132,997.69
SPI	SLIM	CTDQ	43226	S OF C LAIF	0.00000	12-31-06	140,793.36	140,793.36	140,793.36
SPI	SLIM	CTDQ	44234	S OF C LAIF	0.00000	12-31-06	152,132.72	152,132.72	152,132.72
SPI	SLIM	CTDQ	45086	S OF C LAIF	0.00000	12-31-06	164,017.17	164,017.17	164,017.17
SPI	SLIM	CTDQ	46123	S OF C LAIF	0.00000	12-31-06	167,897.97	167,897.97	167,897.97
SPI	SLIM	CTDQ	47347	S OF C LAIF	0.00000	12-31-06	157,924.35	157,924.35	157,924.35
SPI	SLIM	CTDQ	48499	S OF C LAIF	0.00000	12-31-06	139,856.90	139,856.90	139,856.90
SPI	SLIM	CTDQ	49798	S OF C LAIF	0.00000	12-31-06	120,525.01	120,525.01	120,525.01
SPI	SLIM	CTDQ	50781	S OF C LAIF	0.00000	12-31-06	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0.00000	12-31-06	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0.00000	12-31-06	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0.00000	12-31-06	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0.00000	12-31-06	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0.00000	12-31-06	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0.00000	12-31-06	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0.00000	12-31-06	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0.00000	12-31-06	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0.00000	12-31-06	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0.00000	12-31-06	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF	0.00000	12-31-06	48,416.11	48,416.11	48,416.11
SPI	SLIM	CTDQ	64003	S OF C LAIF	0.00000	12-31-06	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0.00000	12-31-06	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF	0.00000	12-31-06	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF	0.00000	12-31-06	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818	S OF C LAIF	0.00000	12-31-06	108,222.63	108,222.63	108,222.63
SPI	SLIM	CTDQ	68719	S OF C LAIF	0.00000	12-31-06	118,789.82	118,789.82	118,789.82
CTDQ Total							12,074,472.85	12,074,472.85	12,074,472.85
SLIM- SCHOOLS LINKED INSURANCE MGMT Total							12,074,472.85	12,074,472.85	12,074,472.85

Los Angeles County Treasurer
 Treasurer Portfolio Compared to Market Value
 As of May 31, 2006
 Fund: Specific Purpose Investments
 Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SSTF	BOND	40242	UST BOND	11.25000	02-15-15	225,000.00	228,595.16	320,835.94
		BOND Total					225,000.00	228,595.16	320,835.94
	SSTF - SILCOTT SETTLEMENT TRUST FUND Total						225,000.00	228,595.16	320,835.94
SPI	WASIA	CTDQ	22460	S OF C LAIF	0.00000	12-31-06	7,000,000.00	7,000,000.00	7,000,000.00
SPI	WASIA	CTDQ	23844	S OF C LAIF	0.00000	12-31-06	73,432.18	73,432.18	73,432.18
SPI	WASIA	CTDQ	24460	S OF C LAIF	0.00000	12-31-06	88,299.86	88,299.86	88,299.86
SPI	WASIA	CTDQ	25245	S OF C LAIF	0.00000	12-31-06	96,741.95	96,741.95	96,741.95
SPI	WASIA	CTDQ	26250	S OF C LAIF	0.00000	12-31-06	102,900.92	102,900.92	102,900.92
SPI	WASIA	CTDQ	26945	S OF C LAIF	0.00000	12-31-06	109,496.42	109,496.42	109,496.42
SPI	WASIA	CTDQ	28143	S OF C LAIF	0.00000	12-31-06	110,444.50	110,444.50	110,444.50
SPI	WASIA	CTDQ	28732	S OF C LAIF	0.00000	12-31-06	109,642.78	109,642.78	109,642.78
SPI	WASIA	CTDQ	29586	S OF C LAIF	0.00000	12-31-06	107,242.35	107,242.35	107,242.35
SPI	WASIA	CTDQ	30647	S OF C LAIF	0.00000	12-31-06	106,776.50	106,776.50	106,776.50
SPI	WASIA	CTDQ	31539	S OF C LAIF	0.00000	12-31-06	110,800.43	110,800.43	110,800.43
SPI	WASIA	CTDQ	32361	S OF C LAIF	0.00000	12-31-06	112,429.36	112,429.36	112,429.36
SPI	WASIA	CTDQ	33315	S OF C LAIF	0.00000	12-31-06	111,250.16	111,250.16	111,250.16
SPI	WASIA	CTDQ	34059	S OF C LAIF	0.00000	12-31-06	115,396.80	115,396.80	115,396.80
SPI	WASIA	CTDQ	34957	S OF C LAIF	0.00000	12-31-06	119,331.99	119,331.99	119,331.99
SPI	WASIA	CTDQ	35633	S OF C LAIF	0.00000	12-31-06	121,662.01	121,662.01	121,662.01
SPI	WASIA	CTDQ	36439	S OF C LAIF	0.00000	12-31-06	120,560.95	120,560.95	120,560.95
SPI	WASIA	CTDQ	37287	S OF C LAIF	0.00000	12-31-06	122,793.41	122,793.41	122,793.41
SPI	WASIA	CTDQ	38231	S OF C LAIF	0.00000	12-31-06	125,464.71	125,464.71	125,464.71
SPI	WASIA	CTDQ	38988	S OF C LAIF	0.00000	12-31-06	123,110.08	123,110.08	123,110.08
SPI	WASIA	CTDQ	39857	S OF C LAIF	0.00000	12-31-06	116,122.07	116,122.07	116,122.07
SPI	WASIA	CTDQ	40652	S OF C LAIF	0.00000	12-31-06	116,409.22	116,409.22	116,409.22
SPI	WASIA	CTDQ	41374	S OF C LAIF	0.00000	12-31-06	121,913.10	121,913.10	121,913.10
SPI	WASIA	CTDQ	42151	S OF C LAIF	0.00000	12-31-06	130,096.85	130,096.85	130,096.85
SPI	WASIA	CTDQ	43228	S OF C LAIF	0.00000	12-31-06	137,722.35	137,722.35	137,722.35
SPI	WASIA	CTDQ	44236	S OF C LAIF	0.00000	12-31-06	148,814.38	148,814.38	148,814.38
SPI	WASIA	CTDQ	45087	S OF C LAIF	0.00000	12-31-06	160,439.61	160,439.61	160,439.61
SPI	WASIA	CTDQ	46124	S OF C LAIF	0.00000	12-31-06	164,235.76	164,235.76	164,235.76
SPI	WASIA	CTDQ	47346	S OF C LAIF	0.00000	12-31-06	154,479.69	154,479.69	154,479.69
SPI	WASIA	CTDQ	48500	S OF C LAIF	0.00000	12-31-06	136,806.32	136,806.32	136,806.32
SPI	WASIA	CTDQ	49797	S OF C LAIF	0.00000	12-31-06	117,896.11	117,896.11	117,896.11
SPI	WASIA	CTDQ	50782	S OF C LAIF	0.00000	12-31-06	93,828.22	93,828.22	93,828.22
SPI	WASIA	CTDQ	51468	S OF C LAIF	0.00000	12-31-06	77,816.21	77,816.21	77,816.21
SPI	WASIA	CTDQ	52669	S OF C LAIF	0.00000	12-31-06	73,638.02	73,638.02	73,638.02
SPI	WASIA	CTDQ	53919	S OF C LAIF	0.00000	12-31-06	71,712.31	71,712.31	71,712.31

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 05/31/06
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
01-05-06	CALABASAS LANDFILL 2005	\$28,164,314.19
07-02-97	COUNTY OF LOS ANGELES - COMMERCIAL PAPER PROGRAM	<u>2,402,233.15</u>
	DEUTSCHE BANK - TRUSTEE TOTAL	<u><u>\$30,566,547.34</u></u>

NOTE:

- (1) January 31, 2006
- (2) October 31, 2005
- (3) September 30, 2005
- (4) August 31, 2005
- (5) June 30, 2005

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 05/31/06
 TRUSTEE: BNY TRUST CO. N.A.
 ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	C.I. 2658M	42,092.10
03-08-06	CCTSA TOBACCO BONDS 2006	29,275,172.66
12-11-96	CFD #2/CI 2656-M REF SERIES A & B	768,659.20
01-15-03	FLOOD CONTROL REFUNDING SER 2003A	18,033,628.22
12-11-86	LOS ANGELES COUNTY PENSION OBLIGATION CERTIF.	2,901,497.12
05-01-96	LOS ANGELES COUNTY PENSION OBLIGATION REFUNDING BONDS	65,684,122.41
10-15-96	MULTIPLE CAP V SER A	0.00
06-03-97	MULTIPLE CAP V SER B	0.00
04-01-00	MULTIPLE CAP VI SER A	0.00
08-13-87	PITCHESS RANCHO CO-GENERATION PROJECT	0.00
	L.A. COUNTY SCHOOLS PFP 1998 SER B	1,416.41
	LACCD 2001A - INTEREST AND PRINCIPAL	0.00
	LACCD 2003 SER A, B & C INT FD	0.00
	LACCD 2004 SER A & B INTEREST AND PRINCIPAL	1,795.98
	LACCD 2005 COST OF ISSUANCE ACCOUNT	71,508.02
	LACCD 2005 PAYING AGENT ACCOUNT	0.00
	LACOE PROJ AND LEASE PYMT FD	367.63
	ROSEMEAD ELEM SD COP 1996	196,439.08
	BNY WESTERN TRUST TOTAL	<u>\$116,976,698.83</u>

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 05/31/06
 TRUSTEE: U.S. BANK
 ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
11-01-00	ANTELOPE VALLEY COURTHOUSE 2000 COP SER A	\$12,455,546.95
05-19-94	COMMUNITY FACILITIES DIST. NO. 5	0.00
12-01-98	DISNEY PROJECT (Partial Refund), 1998	4,896,320.46
02-09-93	DISNEY PROJECT, 1993	7,576,735.14
	GAP LOAN RECEIVABLE NOTES SER 2005A & B	364.09
12-01-02	LAC-CAL 2002, SER A	2,889,484.61
08-03-04	LAC-CAL 2004, SER A	3,158,513.35
07-01-93	MARINA DEL REY, SER A	376,469.65
12-09-92	MASTER REFUNDING 1992	10,081,000.00
08-01-96	MASTER REFUNDING 1996A & B	65,110,052.48
11-01-97	MASTER REFUNDING 1997A	21,642,188.61
03-01-02	MASTER REFUNDING 2002A	3,076,380.64
12-02-02	MASTER REFUNDING 2002B	2,736,383.53
02-15-05	MASTER REFUNDING 2005A	40,655,674.03
12-01-93	MULTIPLE CAPITAL FACILITIES PROJECT IV	0.00
1994	PENSION OBLIGATION BONDS 1994 SER A, C & D	267,998,430.20
	U.S. BANK TRUST - TRUSTEE SUBTOTAL	<u>\$442,653,543.74</u>

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 05/31/06
 TRUSTEE: U.S. BANK
 ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	ABC USD 2003 GO REF SER A	0.00
	ACTON AGUA DULCE 1999A COP	185,804.39
	CENTINELA VALLEY UNION HSD GOB 2000A & B	0.00 (4)
	DOWNEY USD GOB 96 SER A	0.00 (3)
	INGLEWOOD USD 2000 COP SER B	311,442.22
	L.A. COUNTY SCHOOLS PFP 1999 COP SER A	2,396,092.28
	L.A. COUNTY SCHOOLS PFP 2000 COP SER A	967,047.32
	LAS VIRGENES USD ELEC 1997 SER A, B AND D	0.00
	POMONA USD GOB SER A, B, C, D 1998	0.01
	POOLED CAP. PROJ. LOCAL AGENCIES 1997 SER A	0.00 (2)
	POOLED CAP. PROJ. LYNWOOD 1997 SER C	1,406,888.05
	POOLED CAP. PROJ. MONTEBELLO 1998 SER A	750,208.77
	POOLED TRAN 2000-2001 COST OF DELIVERY	0.00 (5)
	SANTA MONICA COMMUNITY COLLEGE 1992A	0.00 (1)
		<hr/>
	U.S. BANK SCHOOLS - SUBTOTAL	6,017,483.04
		<hr/>
	U.S. BANK TRUSTEE TOTAL	448,671,026.78
		<hr/> <hr/>

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 05/31/06
 TRUSTEE: GREAT WEST LIFE
 ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
HORIZONS - DEFERRED COMPENSATION & THRIFT ACCOUNT		
	ARTISAN MID CAP FUND	\$60,681,133.47
	CAPITAL GUARDIAN INTERNATIONAL (NON US)	80,675,378.30
	CAUSEWAY INTERNATIONAL VALUE EQUITY FUND	124,097,196.72
	DIA MEDIUM SIZE COMPANY FUND	424,009,720.72
	DODGE & COX BALANCED FUND	26,750,935.02
	LOS ANGELES COUNTY STABLE INCOME FUND	1,710,342,931.45
	PIMCO HIGH YIELD FUND-INSTITUTIONAL	41,829,517.25
	PRE-ASSEMBLED PORTFOLIO A	43,671,716.80
	PRE-ASSEMBLED PORTFOLIO B	26,009,695.34
	PRE-ASSEMBLED PORTFOLIO C	64,213,392.97
	PRE-ASSEMBLED PORTFOLIO D	202,324,215.12
	PRE-ASSEMBLED PORTFOLIO E	132,564,361.85
	SMALL CAP EQUITY MANAGED BY BRANDYWINE	329,497,561.88
	STATE STREET S&P 500 FLAGSHIP SERIES C	559,967,302.26
	WASHINGTON MUTUAL BANK FUND	77,868,517.59
	GREAT WEST LIFE - TRUSTEE TOTAL	<u>\$3,904,503,576.74</u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 05/31/06
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	LOS ANGELES COMMUNITY COLLEGE (LACC)	75,295.11
	SPECIAL SAFEKEEPING (KNOX-KEENE)	303,503.86
	SPECIAL SAFEKEEPING II (PHILIP MORRIS)	<u>43,275,004.80</u>
	TREASURER TOTAL	<u><u>43,653,803.77</u></u>

ISSUE DATE	FUND TITLE	FUND BALANCE
ALLIANCE OF SCHOOLS COOPERATIVE INSURANCE PROGRAM		
	INVESTMENTS	\$101,885,000.00
	CASH AND EQUIVALENTS	<u>420,505.57</u>
	PFM - TRUSTEE TOTAL	<u><u>\$102,305,505.57</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 05/31/06
MANAGER: TCW
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
LOS ANGELES UNIFIED SCHOOL DISTRICT - Annuity Reserve Fund		
	INVESTMENTS	\$0.00
	CASH EQUIVALENTS	<u>428,097.39</u>
	TCW - TOTAL MANAGED FUNDS	<u><u>\$428,097.39</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 05/31/06
TRUSTEE: UNION BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	EAST WHITTIER CITY SD 1997 SER A	<u>1.00</u>
	UNION BANK TOTAL	<u><u>\$1.00</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 05/31/06
TRUSTEE: WELLS FARGO BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	CONCERT HALL GIFT ASSIGNMENT	<u>\$4,976,708.86</u>
	WELLS FARGO BANK - TRUSTEE TOTAL	<u><u>\$4,976,708.86</u></u>

Los Angeles County Treasurer
 Floating Rate Securities - NTRD PSI Non-Trading
 As of 05/31/06
 Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED-						
CNFL -						
65258	WELLS FARGO & CO FRN	4.98	06-12-06	25,000,000.00	25,001,035.83	Cpn rate=3mo US\$LIBOR +9bp.
67034	CITIGROUP GLBL MKTS FRN	5.23	07-25-06	18,000,000.00	18,003,888.00	Cpn rate=3mo US\$LIBOR +12.5bp. Series M.
64474	WELLS FARGO & CO FRN	5.00	09-15-06	15,000,000.00	15,005,403.65	Cpn rate=3mo US\$LIBOR +9bp. Sr. Unsec'd. Short 1st cpn.
67088	WELLS FARGO & CO FRN	5.00	09-15-06	50,000,000.00	50,016,580.41	Cpn rate=3mo US\$LIBOR +9bp. Sr. Unsec'd. Short 1st cpn.
66885	BK OF AMERICA NA FRN	5.06	11-07-06	25,000,000.00	25,000,000.00	Cpn+Same day Fed Funds +6bp. Daily reset, quarterly pay. Bank Notes.
63109	ROYAL BK OF SCOTLAND FRN	5.22	11-24-06	50,000,000.00	50,000,000.00	Cpn rate=3mo US\$LIBOR +1bp. Issued under 144A. Bk notes.
63110	ROYAL BK OF SCOTLAND FRN	5.22	11-24-06	20,000,000.00	20,000,000.00	Cpn rate=3mo US\$LIBOR +1bp. Issued under 144A. Bk notes.
66797	CITIGROUP INC FRN	5.11	01-12-07	15,000,000.00	15,007,759.49	Cpn rate=3mo US\$LIBOR +7bp.
64115	CITIGROUP GLOBAL MKTS FRN	4.99	03-16-07	10,350,000.00	10,354,488.87	Cpn rate=3mo US\$LIBOR +5bp. Series M. Short 1st cpn.
64476	TOYOTA MOTOR CREDIT CORP FRN	4.91	03-22-07	25,000,000.00	25,000,000.00	Cpn rate=3mo US\$LIBOR -3bp. Iss'd under MTN Program. Pays monthly on the 22nd.
64496	ROYAL BK OF SCOTLAND FRN	4.98	03-30-07	50,000,000.00	50,000,000.00	Cpn rate=3mo US\$LIBOR Flat. Iss'd under 144A. Iss'd under MTN Program. Long 1st cpn.
67073	TOYOTA MOTOR CREDIT CORP FRN	5.14	05-22-07	25,000,000.00	25,000,000.00	Cpn rate=3mo US\$LIBOR -5bp. Iss'd under MTN Program. Series B.
64392	CITIGROUP GLOBAL MKTS FRN	5.21	08-06-07	40,000,000.00	40,011,375.65	Cpn rate=3mo US\$LIBOR +7bp. Series A.
CNFL Totals:				368,350,000.00	368,400,531.90	
FFRN-						
67354	FFCB FRN	4.80	06-19-07	50,000,000.00	49,994,786.75	Cpn rate=3mo US\$LIBOR -13bp. Long 1st cpn. Book entry.
FFRN Totals:				50,000,000.00	49,994,786.75	
FRAM-						
64750	FFCB FRN	4.99	04-13-07	25,000,000.00	24,998,917.81	Cpn rate=1mo US\$LIBOR -9bp. Book entry. Monthly reset/monthly pay.
64475	FFCB FRN	5.01	09-24-07	25,000,000.00	25,000,000.00	Cpn rate=1mo US\$LIBOR -7.5bp. Book entry.
67830	FFCB FRN	5.01	02-12-09	25,000,000.00	25,005,723.02	Cpn rate=1mo US\$LIBOR -7bp. Book entry.
FRAM Totals:				75,000,000.00	75,004,640.83	
FRAQ-						
63942	FHLB FRN	5.04	08-02-06	50,000,000.00	49,994,956.69	Cpn rate=3mo US\$LIBOR -11bp. Long 1st cpn. Book entry.
FRAQ Totals:				50,000,000.00	49,994,956.69	
FRAQ2-						
57338	FHLB (CALLABLE)	2.27	06-16-06	50,000,000.00	50,000,000.00	Cpn rate=3mo US\$LIBOR +40bp to 6/04; thereafter 2.27%. Unsec'd. Book-entry.
62250	FHLMC (CALLABLE)	3.00	09-14-06	50,000,000.00	50,000,000.00	Cpn rate=3mo US\$LIBOR +40bp to 09/05; thereafter 3%. Unsec'd. Book entry.
FRAQ2 Totals:				100,000,000.00	100,000,000.00	
CORPORATE AND AGENCY ISSUED TOTAL				643,350,000.00	643,394,916.17	

Los Angeles County Treasurer
 Floating Rate Securities - NTRD PSI Non-Trading
 As of 05/31/06
 Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
<u>LOS ANGELES COUNTY ISSUED -</u>						
BAN - LACCAL BANS						
60180	LACCAL BANS	7.25	06-30-06	5,000,000.00	5,000,000.00	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.
62261	LACCAL BANS	7.25	06-30-07	5,000,000.00	5,000,000.00	
63425	LACCAL BANS	7.25	06-30-07	5,000,000.00	5,000,000.00	
64218	LACCAL BANS	4.85	06-30-07	10,000,000.00	10,000,000.00	
66002	LACCAL BANS	4.85	06-30-08	5,000,000.00	5,000,000.00	
66446	LACCAL BANS	4.85	06-30-08	5,000,000.00	5,000,000.00	
67301	LACCAL BANS	4.85	06-30-08	5,000,000.00	5,000,000.00	
68292	LACCAL BANS	5.26	06-30-08	5,000,000.00	5,000,000.00	
BAN Totals:				45,000,000.00	45,000,000.00	
LOS ANGELES COUNTY ISSUED TOTAL				45,000,000.00	45,000,000.00	
NTRD - PSI NON-TRADING Total:				688,350,000.00	688,394,916.17	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 05/31/06
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

<u>SEC ID</u>	<u>DESCRIPTION</u>	<u>DRAW DATE</u>	<u>AMOUNT</u>	<u>RATE</u>
60180	LACCAL	01-16-04	5,000,000.00	7.250%
62261	LACCAL	08-24-04	5,000,000.00	7.250%
63425	LACCAL	12-15-04	5,000,000.00	7.250%
64218	LACCAL	02-18-05	10,000,000.00	4.848%
66002	LACCAL	07-21-05	5,000,000.00	4.848%
66446	LACCAL	09-02-05	5,000,000.00	4.848%
67301	LACCAL	12-06-05	5,000,000.00	4.848%
68292	LACCAL	03-07-06	5,000,000.00	5.264%
			<u>45,000,000.00</u>	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of May 31, 2006
Attachment XIV

SECURITY TYPE	NON-TRADING			TRADING		
	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	3,424,975,421.07	62.24	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	4,565,522,189.36	19.11	DAYS	0.00	0.00	DAYS
GOVERNMENTS	1,990,891,187.07	233.72	DAYS	0.00	0.00	DAYS
AGENCIES	6,065,627,416.09	418.03	DAYS	0.00	0.00	DAYS
MUNICIPALS	45,000,000.00	517.11	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	898,411,341.29	178.12	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	5,132,078.72	214.00	DAYS	0.00	0.00	DAYS
TOTAL	\$16,995,559,633.60	205.10	DAYS	0.00	0.00	DAYS

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of May 31, 2006
Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
NTRD							
1 to 30 Days	06/01/06 - 06/30/06	7,030,075,000.00	41.27	41.27	7,022,564,898.46	41.32	41.32
31 to 60 Days	07/01/06 - 07/30/06	1,633,198,000.00	9.59	50.86	1,628,949,378.57	9.59	50.91
61 to 90 Days	07/31/06 - 08/29/06	814,243,333.33	4.78	55.64	813,821,719.40	4.79	55.70
91 to 120 Days	08/30/06 - 09/28/06	447,885,000.00	2.63	58.27	447,471,375.56	2.63	58.33
121 to 180 Days	09/29/06 - 11/27/06	803,390,000.00	4.72	62.99	802,866,578.23	4.72	63.05
181 to 270 Days	11/28/06 - 02/25/07	963,502,078.72	5.65	68.64	956,860,003.43	5.63	68.68
271 to 365 Days	02/26/07 - 05/31/07	2,214,410,000.00	13.00	81.64	2,197,171,424.07	12.93	81.61
1 to 1.5 YEARS	06/01/07 - 11/29/07	1,306,364,000.00	7.67	89.31	1,305,019,472.76	7.68	89.29
1.5 to 2 YEARS	11/30/07 - 05/30/08	944,459,000.00	5.54	94.85	944,151,950.48	5.55	94.84
2 to 3 YEARS	05/31/08 - 05/31/09	681,768,556.41	4.00	98.85	680,872,253.29	4.01	98.85
3 to 4 YEARS	05/31/09 - 05/31/10	40,500,000.00	0.24	99.09	40,458,470.44	0.24	99.09
4 to 5 YEARS	05/31/10 - 05/31/11	155,500,000.00	0.91	100.00	155,352,108.91	0.91	100.00
Portfolio Total:		\$17,035,294,968.46			\$16,995,559,633.60		
AST							
5 to 10 YEARS	05/31/11 - 05/31/16	250,000.00	100.00	100.00	247,631.53	100.00	100.00
Portfolio Total:		\$250,000.00			\$247,631.53		
BLPSI							
1 to 30 Days	06/01/06 - 06/30/06	500,000.00	16.70	16.70	498,769.17	17.00	17.00
61 to 90 Days	07/31/06 - 08/29/06	500,000.00	16.70	33.30	496,382.58	16.90	34.00
121 to 180 Days	09/29/06 - 11/27/06	500,000.00	16.70	50.00	489,199.58	16.70	50.60
181 to 270 Days	11/28/06 - 02/25/07	1,000,000.00	33.30	83.30	968,525.55	33.00	83.70
1 to 1.5 YEARS	06/01/07 - 11/29/07	500,000.00	16.70	100.00	478,060.71	16.30	100.00
Portfolio Total:		\$3,000,000.00			\$2,930,937.59		
F5LA							
31 to 60 Days	07/01/06 - 07/30/06	34,000,000.00	4.90	4.90	34,000,000.00	4.90	4.90
61 to 90 Days	07/31/06 - 08/29/06	416,000,000.00	59.40	64.30	415,031,055.98	59.50	64.40
121 to 180 Days	09/29/06 - 11/27/06	100,000,000.00	14.30	78.60	99,456,609.52	14.30	78.60
181 to 270 Days	11/28/06 - 02/25/07	150,000,000.00	21.40	100.00	149,149,051.80	21.40	100.00
Portfolio Total:		\$700,000,000.00			\$697,636,717.30		

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of May 31, 2006
Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
GF							
5 to 10 YEARS	05/31/11 - 05/31/16	933,394.53	14.30	14.30	933,394.53	14.30	14.30
10 + YEARS	05/31/16 - 05/31/56	5,578,045.14	85.70	100.00	5,578,045.14	85.70	100.00
Portfolio Total:		\$6,511,439.67			\$6,511,439.67		
LACC1							
61 to 90 Days	07/31/06 - 08/29/06	191,460,601.00	100.00	100.00	191,460,601.00	100.00	100.00
Portfolio Total:		\$191,460,601.00			\$191,460,601.00		
LACOE							
1 to 30 Days	06/01/06 - 06/30/06	24,391,586.51	100.00	100.00	24,391,586.51	100.00	100.00
Portfolio Total:		\$24,391,586.51			\$24,391,586.51		
LAUSD1							
121 to 180 Days	09/29/06 - 11/27/06	410,000,000.00	100.00	100.00	410,000,000.00	100.00	100.00
Portfolio Total:		\$410,000,000.00			\$410,000,000.00		
LAUSDWC							
1 to 30 Days	06/01/06 - 06/30/06	20,000,000.00	5.00	5.00	19,984,477.50	5.10	5.10
31 to 60 Days	07/01/06 - 07/30/06	30,000,000.00	7.50	12.50	29,985,262.01	7.60	12.60
61 to 90 Days	07/31/06 - 08/29/06	20,000,000.00	5.00	17.50	19,978,766.03	5.00	17.70
91 to 120 Days	08/30/06 - 09/28/06	25,000,000.00	6.20	23.70	24,935,887.40	6.30	24.00
121 to 180 Days	09/29/06 - 11/27/06	30,000,000.00	7.50	31.20	29,856,959.19	7.50	31.50
271 to 365 Days	02/26/07 - 05/31/07	30,000,000.00	7.50	38.70	29,699,394.09	7.50	39.00
1 to 1.5 YEARS	06/01/07 - 11/29/07	60,000,000.00	15.00	53.70	59,346,305.84	15.00	54.00
1.5 to 2 YEARS	11/30/07 - 05/30/08	105,000,000.00	26.20	80.00	103,669,799.31	26.20	80.20
2 to 3 YEARS	05/31/08 - 05/31/09	39,000,000.00	9.70	89.70	38,793,561.71	9.80	90.00
3 to 4 YEARS	05/31/09 - 05/31/10	41,000,000.00	10.20	100.00	39,424,797.26	10.00	100.00
Portfolio Total:		\$400,000,000.00			\$395,675,210.34		
MAST							
5 to 10 YEARS	05/31/11 - 05/31/16	160,000.00	100.00	100.00	161,433.97	100.00	100.00
Portfolio Total:		\$160,000.00			\$161,433.97		

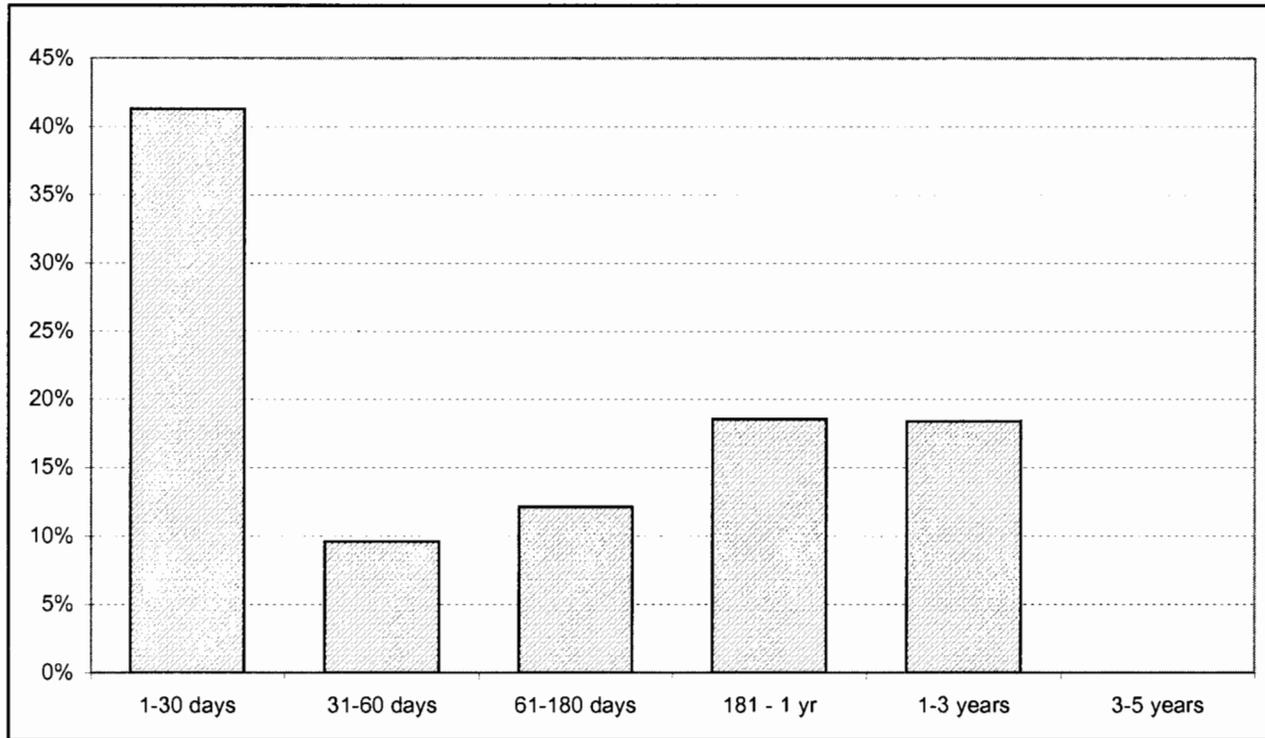
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of May 31, 2006
Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
MTSAC							
1 to 30 Days	06/01/06 - 06/30/06	3,500,000.00	13.90	13.90	3,495,507.27	13.90	13.90
31 to 60 Days	07/01/06 - 07/30/06	3,000,000.00	11.90	25.70	2,984,639.44	11.90	25.90
61 to 90 Days	07/31/06 - 08/29/06	18,750,000.00	74.30	100.00	18,586,032.64	74.10	100.00
Portfolio Total:		\$25,250,000.00			\$25,066,179.35		
SANIT							
31 to 60 Days	07/01/06 - 07/30/06	294,000.00	0.20	0.20	295,688.79	0.20	0.20
121 to 180 Days	09/29/06 - 11/27/06	507,000.00	0.40	0.60	509,004.74	0.40	0.60
181 to 270 Days	11/28/06 - 02/25/07	157,000.00	0.10	0.70	161,724.59	0.10	0.70
271 to 365 Days	02/26/07 - 05/31/07	289,000.00	0.20	1.00	292,776.66	0.20	1.00
1 to 1.5 YEARS	06/01/07 - 11/29/07	481,000.00	0.40	1.30	485,220.50	0.40	1.40
1.5 to 2 YEARS	11/30/07 - 05/30/08	226,000.00	0.20	1.50	228,073.66	0.20	1.50
2 to 3 YEARS	05/31/08 - 05/31/09	2,105,000.00	1.60	3.10	2,104,914.29	1.60	3.20
3 to 4 YEARS	05/31/09 - 05/31/10	124,738,000.00	96.60	99.80	124,738,000.00	96.60	99.80
4 to 5 YEARS	05/31/10 - 05/31/11	282,000.00	0.20	100.00	281,687.16	0.20	100.00
Portfolio Total:		\$129,079,000.00			\$129,097,090.39		
SCAQM							
181 to 270 Days	11/28/06 - 02/25/07	39,893,812.36	100.00	100.00	39,893,812.36	100.00	100.00
Portfolio Total:		\$39,893,812.36			\$39,893,812.36		
SCP61							
1 to 30 Days	06/01/06 - 06/30/06	5,000,000.00	62.50	62.50	5,000,000.00	62.50	62.50
121 to 180 Days	09/29/06 - 11/27/06	3,000,000.00	37.50	100.00	3,000,000.00	37.50	100.00
Portfolio Total:		\$8,000,000.00			\$8,000,000.00		
SCP6F							
121 to 180 Days	09/29/06 - 11/27/06	3,000,000.00	100.00	100.00	3,000,000.00	100.00	100.00
Portfolio Total:		\$3,000,000.00			\$3,000,000.00		
SCP88							
91 to 120 Days	08/30/06 - 09/28/06	5,000,000.00	100.00	100.00	5,000,000.00	100.00	100.00
Portfolio Total:		\$5,000,000.00			\$5,000,000.00		

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of May 31, 2006
Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
SCU5F							
121 to 180 Days	09/29/06 - 11/27/06	<u>3,000,000.00</u>	100.00	100.00	<u>3,000,000.00</u>	100.00	100.00
Portfolio Total:		\$3,000,000.00			\$3,000,000.00		
SLIM							
181 to 270 Days	11/28/06 - 02/25/07	<u>12,074,472.85</u>	100.00	100.00	<u>12,074,472.85</u>	100.00	100.00
Portfolio Total:		\$12,074,472.85			\$12,074,472.85		
SSTF							
5 to 10 YEARS	05/31/11 - 05/31/16	<u>225,000.00</u>	100.00	100.00	<u>228,595.16</u>	100.00	100.00
Portfolio Total:		\$225,000.00			\$228,595.16		
WASIA							
181 to 270 Days	11/28/06 - 02/25/07	<u>11,811,103.03</u>	100.00	100.00	<u>11,811,103.03</u>	100.00	100.00
Portfolio Total:		\$11,811,103.03			\$11,811,103.03		

**LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY MATURITY
AS OF MAY 2006
ATTACHMENT XVI**



<u>L.A.C. INVESTMENT POOL</u>		
	In Thousands	%
1 - 30 days	\$ 7,022,565	41.32%
31 - 60 days	1,628,949	9.59%
61 - 180 days	2,064,160	12.14%
181 - 1 yr	3,154,032	18.56%
1 - 3 yrs	3,125,854	18.39%
3 - 5 yrs	-	0.00%
	\$ 16,995,560	100.00%

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

LOCAL AGENCY INVESTMENT FUND
FOR SPECIFIC INVESTMENTS
AS OF 05/31/06
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	12,074,472.85
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,893,812.36
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	<u>11,811,103.03</u>
	LAIF TOTAL	<u><u>\$63,779,388.24</u></u>

POOLED MONEY INVESTMENT ACCOUNT

**SUMMARY OF INVESTMENT DATA
 A COMPARISON OF APRIL 2006 WITH APRIL 2005
 (DOLLARS IN THOUSANDS)**

	APRIL 2006	APRIL 2005	CHANGE
Average Daily Portfolio	\$ 54,555,166	\$ 54,857,398	\$ -302,232
Accrued Earnings	\$ 193,032	\$ 122,837	\$ +70,195
Effective Yield	4.305	2.724	+1.58
Average Life-Month End (In Days)	162	183	-21
Total Security Transactions			
Amount	\$ 27,064,052	\$ 20,443,505	\$ +6,620,547
Number	558	426	+132
Total Time Deposit Transactions			
Amount	\$ 4,770,000	\$ 4,296,190	\$ +473,810
Number	160	162	-2
Average Workday Investment Activity	\$ 1,591,703	\$ 1,178,081	\$ +413,622
Prescribed Demand Account Balances			
For Services	\$ 267,952	\$ 407,679	\$ -139,727
For Uncollected Funds	\$ 332,658	\$ 293,748	\$ +38,910

**PHIL ANGELIDES
 TREASURER
 STATE OF CALIFORNIA**

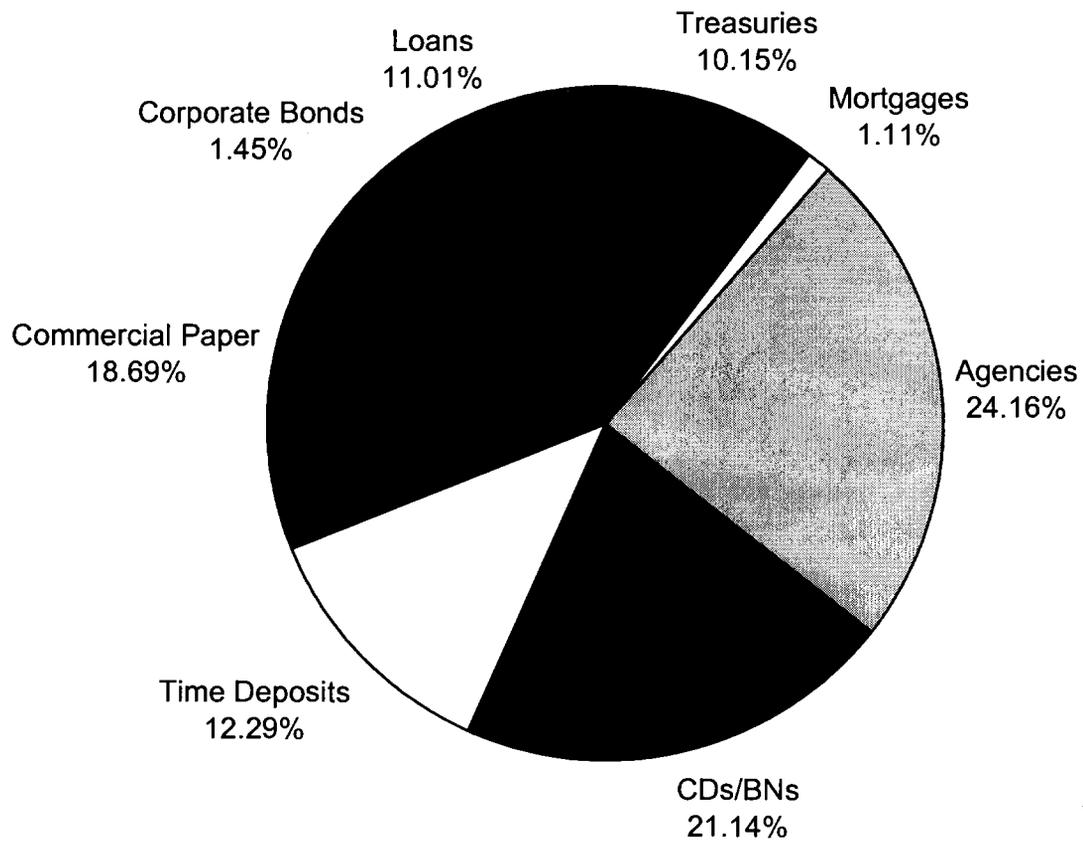
**INVESTMENT DIVISION SELECTED INVESTMENT DATA
 ANALYSIS OF THE POOLED MONEY INVESTMENT ACCOUNT PORTFOLIO
 (000 OMITTED)**

<u>TYPE OF SECURITY</u>	April 30, 2006		
	<u>AMOUNT</u>	<u>PERCENT OF PORTFOLIO</u>	<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	\$ 2,998,320	4.81	+0.52
Bonds	0	0.00	0.00
Notes	2,520,615	4.04	-2.59
Strips	0	0.00	0.00
Total Government	\$ 5,518,935	8.85	-2.07
Federal Agency Coupons	\$ 10,255,317	16.45	-1.96
Certificates of Deposit	11,557,398	18.54	+1.90
Bank Notes	1,809,999	2.90	+0.14
Bankers' Acceptances	0	0.00	0.00
Repurchases	0	0.00	0.00
Federal Agency Discount Notes	5,021,550	8.06	+0.58
Time Deposits	7,770,995	12.47	-2.73
GNMAs	248	0.00	0.00
Commercial Paper	11,820,657	18.96	+7.08
FHLMC/Remics	703,232	1.13	-0.27
Corporate Bonds	916,881	1.47	-0.12
AB 55 Loans	6,963,284	11.17	-2.55
GF Loans	0	0.00	0.00
Reversed Repurchases	0	0.00	0.00
Total (All Types)	\$ 62,338,496	100.00	

INVESTMENT ACTIVITY

	APRIL 2006		MARCH 2006	
	<u>NUMBER</u>	<u>AMOUNT</u>	<u>NUMBER</u>	<u>AMOUNT</u>
Pooled Money	558	\$ 27,064,052	634	\$ 30,339,489
Other	40	259,608	28	310,721
Time Deposits	160	4,770,000	183	3,073,500
Totals	758	\$ 32,093,660	845	\$ 33,723,710
PMIA Monthly Average Effective Yield	4.305		4.142	
Year to Date Yield Last Day of Month	3.696		3.629	

Pooled Money Investment Account Portfolio Composition \$63.2 Billion 4/30/06



POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>a/</u> <u>MATURITY DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>	
04/03/06	PURCHASES (continued)								
	CP	GECC	04/10/06	4.750	50,000				
	CP	GECC	04/10/06	4.750	50,000				
	CP	GECC	04/10/06	4.750	50,000				
	CP	GECC	04/10/06	4.750	50,000				
	CP	MORG STAN	04/10/06	4.760	50,000				
	CP	MORG STAN	04/10/06	4.760	50,000				
	CP	GECC	04/11/06	4.740	50,000				
	CP	GECC	04/11/06	4.740	50,000				
	CP	GECC	04/11/06	4.740	50,000				
04/04/06	REDEMPTIONS								
	CD	W/F	4.730%	04/04/06	4.730	50,000	8	52,555.56	4.796
	CD	W/F	4.730%	04/04/06	4.730	50,000	8	52,555.56	4.796
	CD	W/F	4.730%	04/04/06	4.730	50,000	8	52,555.56	4.796
	CD	US BANK	4.430%	04/04/06	4.430	50,000	97	596,819.44	4.492
	CD	US BANK	4.430%	04/04/06	4.430	50,000	97	596,819.44	4.492
	DISC NOTES	FHLMC		04/04/06	4.230	50,000	126	740,250.00	4.353
	DISC NOTES	FHLMC		04/04/06	4.230	50,000	126	740,250.00	4.353
	DISC NOTES	FHLMC		04/04/06	4.230	25,000	133	390,687.50	4.357
	DISC NOTES	FHLMC		04/04/06	4.230	50,000	133	781,375.00	4.357
	DISC NOTES	FHLMC		04/04/06	4.230	50,000	133	781,375.00	4.357
	DISC NOTES	FHLMC		04/04/06	4.230	50,000	133	781,375.00	4.357
04/04/06	PURCHASES								
	CP	CRC		06/27/06	4.860	50,000			
	CP	CRC		06/27/06	4.860	50,000			
	CP	BEAR		07/18/06	4.900	50,000			
	CP	BEAR		07/18/06	4.900	50,000			
	CP	BEAR		07/18/06	4.900	50,000			
	CP	BEAR		07/18/06	4.900	50,000			
04/05/06	REDEMPTIONS								
	CP	TOYOTA		04/05/06	4.680	50,000	15	97,500.00	4.754
	CP	TOYOTA		04/05/06	4.680	50,000	15	97,500.00	4.754
04/05/06	PURCHASES								
	CP	B/A		07/03/06	4.890	50,000			
04/06/06	REDEMPTIONS								
	CP	NCAT		04/06/06	4.680	50,000	16	104,000.00	4.755
	CP	NCAT		04/06/06	4.680	50,000	16	104,000.00	4.755
	CP	NCAT		04/06/06	4.680	50,000	16	104,000.00	4.755
	CP	NCAT		04/06/06	4.680	50,000	16	104,000.00	4.755
	CP	FCAR		04/06/06	4.710	50,000	16	104,666.67	4.785
	CP	FCAR		04/06/06	4.710	50,000	16	104,666.67	4.785

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>a/</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>d/</u> <u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
04/06/06	REDEMPTIONS (continued)								
	CP	BEAR		04/06/06	4.510	30,000	24	90,200.00	4.586
	CP	BEAR		04/06/06	4.510	50,000	24	150,333.33	4.586
04/06/06	PURCHASES								
	CD	US BANK	5.030%	09/05/06	5.030	50,000			
	CD	US BANK	5.030%	09/05/06	5.030	50,000			
	CD	CALYON	5.070%	09/29/06	5.070	50,000			
	CD	CALYON	5.070%	09/29/06	5.070	50,000			
	CP	BEAR		08/29/06	4.940	50,000			
	CP	BEAR		08/29/06	4.940	50,000			
	CP	BEAR		08/29/06	4.940	50,000			
	CP	BEAR		08/29/06	4.940	50,000			
	CP	GECC		09/05/06	4.940	50,000			
	CP	GECC		09/05/06	4.940	50,000			
	CP	GECC		09/05/06	4.940	50,000			
	CP	GECC		09/05/06	4.940	50,000			
	CP	B/A		09/05/06	4.945	10,000			
	CP	B/A		09/05/06	4.945	50,000			
	CP	B/A		09/05/06	4.945	50,000			
04/07/06	NO REDEMPTIONS								
04/07/06	PURCHASES								
	CP	MERRILL		04/12/06	4.740	50,000			
	CP	MERRILL		04/12/06	4.740	50,000			
	CP	MERRILL		04/12/06	4.740	50,000			
	CP	MERRILL		04/12/06	4.740	50,000			
	CP	MERRILL		04/12/06	4.740	50,000			
	CP	MERRILL		04/12/06	4.740	50,000			
	CP	CAFCO		06/27/06	4.875	50,000			
	CP	CAFCO		06/27/06	4.875	50,000			
	CP	CAFCO		06/27/06	4.875	50,000			
	CP	CRC		07/12/06	4.910	50,000			
	CP	CRC		07/12/06	4.910	50,000			
	CP	CRC		07/12/06	4.910	50,000			
04/10/06	REDEMPTIONS								
	CD	UBS	4.380%	04/10/06	4.380	50,000	151	918,583.33	4.441
	CD	UBS	4.380%	04/10/06	4.380	50,000	151	918,583.33	4.441
	CD	ANZ	4.380%	04/10/06	4.380	50,000	151	918,583.33	4.441
	CD	ANZ	4.380%	04/10/06	4.380	50,000	151	918,583.33	4.441
	CD	FORTIS	4.390%	04/10/06	4.390	50,000	151	920,680.56	4.451
	CP	GECC		04/10/06	4.750	20,000	7	18,472.22	4.820
	CP	GECC		04/10/06	4.750	50,000	7	46,180.56	4.820
	CP	GECC		04/10/06	4.750	50,000	7	46,180.56	4.820
	CP	GECC		04/10/06	4.750	50,000	7	46,180.56	4.820
	CP	GECC		04/10/06	4.750	50,000	7	46,180.56	4.820

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>a/</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>d/</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
04/10/06	REDEMPTIONS (continued)									
	CP	GECC		04/10/06	4.750	50,000		7	46,180.56	4.820
	CP	GECC		04/10/06	4.750	50,000		7	46,180.56	4.820
	CP	GECC		04/10/06	4.750	50,000		7	46,180.56	4.820
	CP	MORG STAN		04/10/06	4.760	50,000		7	46,277.78	4.831
	CP	MORG STAN		04/10/06	4.760	50,000		7	46,277.78	4.831
	CP	CRC		04/10/06	4.440	50,000		91	561,166.66	4.553
	CP	CRC		04/10/06	4.440	50,000		91	561,166.66	4.553
	CP	BEAR		04/10/06	4.400	25,000		125	381,944.44	4.530
	CP	BEAR		04/10/06	4.400	50,000		125	763,888.89	4.530
	CP	BEAR		04/10/06	4.400	50,000		125	763,888.89	4.530
	CP	BEAR		04/10/06	4.400	50,000		125	763,888.89	4.530
	CP	BEAR		04/10/06	4.400	50,000		125	763,888.89	4.530
	DISC NOTES	FHLMC		04/10/06	4.250	50,000		132	779,166.67	4.377
	DISC NOTES	FHLMC		04/10/06	4.250	50,000		132	779,166.67	4.377
04/10/06	PURCHASES									
	AGENCY	FHLMC	5.200%	05/01/07	5.200	50,000				
	BN	WORLD	4.970%	07/24/06	4.970	35,000				
	BN	WORLD	4.970%	07/24/06	4.970	50,000				
	BN	B/A	5.070%	08/29/06	5.070	50,000				
	BN	B/A	5.070%	08/29/06	5.070	50,000				
	BN	B/A	5.070%	08/29/06	5.070	50,000				
	BN	B/A	5.070%	08/29/06	5.070	50,000				
	BN	B/A	5.070%	08/29/06	5.070	50,000				
	BN	B/A	5.070%	08/29/06	5.070	50,000				
	CP	GECC		04/11/06	4.760	50,000				
	CP	GECC		04/11/06	4.760	50,000				
	CP	GECC		04/11/06	4.760	50,000				
	CP	GECC		04/11/06	4.760	50,000				
	CP	CRC		06/23/06	4.880	50,000				
	CP	CRC		06/23/06	4.880	50,000				
	CP	CRC		06/23/06	4.880	50,000				
	CP	CRC		06/23/06	4.880	50,000				
	CP	BEAR		07/03/06	4.890	50,000				
	CP	BEAR		07/03/06	4.890	50,000				
	CP	BEAR		07/05/06	4.890	50,000				
	CP	BEAR		07/05/06	4.890	50,000				
	CP	CITIGROUP		07/18/06	4.920	50,000				
	CP	CITIGROUP		07/18/06	4.920	50,000				
	CP	CITIGROUP		07/19/06	4.920	50,000				
	CP	CITIGROUP		07/19/06	4.920	50,000				
	CP	B/A		09/22/06	4.990	50,000				
	CP	B/A		09/22/06	4.990	50,000				
	CP	B/A		09/22/06	4.990	50,000				
	CP	B/A		09/22/06	4.990	50,000				

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>a/</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>d/</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
04/11/06 REDEMPTIONS										
	BN	B/A	4.460%	04/11/06	4.460	50,000		123	761,916.67	4.522
	BN	B/A	4.460%	04/11/06	4.460	50,000		123	761,916.67	4.522
	CP	GECC		04/11/06	4.760	50,000		1	6,611.11	4.827
	CP	GECC		04/11/06	4.760	50,000		1	6,611.11	4.827
	CP	GECC		04/11/06	4.760	50,000		1	6,611.11	4.827
	CP	GECC		04/11/06	4.760	50,000		1	6,611.11	4.827
	CP	GECC		04/11/06	4.740	50,000		8	52,666.67	4.811
	CP	GECC		04/11/06	4.740	50,000		8	52,666.67	4.811
	CP	GECC		04/11/06	4.740	50,000		8	52,666.67	4.811
	CP	CAFCO		04/11/06	4.440	50,000		92	567,333.33	4.553
	CP	CAFCO		04/11/06	4.440	50,000		92	567,333.33	4.553
	CP	BEAR		04/11/06	4.400	50,000		123	751,666.67	4.529
	CP	BEAR		04/11/06	4.400	50,000		123	751,666.67	4.529
04/11/06 PURCHASES										
	CD	RB SCOT	4.950%	07/07/06	4.950	50,000				
	CD	RB SCOT	4.950%	07/07/06	4.950	50,000				
	CD	US BANK	5.110%	09/27/06	5.110	50,000				
	CD	US BANK	5.110%	09/27/06	5.110	50,000				
	CD	BNP PARIBAS	5.110%	09/29/06	5.110	50,000				
	CD	BNP PARIBAS	5.110%	09/29/06	5.110	50,000				
	CP	GECC		04/12/06	4.750	50,000				
	CP	GECC		04/12/06	4.750	50,000				
	CP	GECC		04/12/06	4.750	50,000				
	CP	GECC		04/12/06	4.750	50,000				
	CP	GECC		04/12/06	4.750	50,000				
	CP	GECC		04/12/06	4.750	50,000				
	CP	MERRILL		07/07/06	4.900	50,000				
	CP	MERRILL		07/07/06	4.900	50,000				
	CP	MERRILL		07/07/06	4.900	50,000				
	CP	MERRILL		07/07/06	4.900	50,000				
04/12/06 REDEMPTIONS										
	CP	GECC		04/12/06	4.750	50,000		1	6,597.22	4.817
	CP	GECC		04/12/06	4.750	50,000		1	6,597.22	4.817
	CP	GECC		04/12/06	4.750	50,000		1	6,597.22	4.817
	CP	GECC		04/12/06	4.750	50,000		1	6,597.22	4.817
	CP	GECC		04/12/06	4.750	50,000		1	6,597.22	4.817
	CP	GECC		04/12/06	4.750	50,000		1	6,597.22	4.817
	CP	MERRILL		04/12/06	4.740	50,000		5	32,916.67	4.809
	CP	MERRILL		04/12/06	4.740	50,000		5	32,916.67	4.809
	CP	MERRILL		04/12/06	4.740	50,000		5	32,916.67	4.809
	CP	MERRILL		04/12/06	4.740	50,000		5	32,916.67	4.809
	CP	MERRILL		04/12/06	4.740	50,000		5	32,916.67	4.809
	CP	MERRILL		04/12/06	4.740	50,000		5	32,916.67	4.809

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>MATURITY</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
04/12/06 PURCHASES								
	CP	BEAR	04/13/06	4.750	50,000			
	CP	BEAR	04/13/06	4.750	50,000			
	CP	B/A	07/07/06	4.925	50,000			
	CP	B/A	07/07/06	4.925	50,000			
	CP	B/A	07/07/06	4.925	50,000			
	CP	B/A	07/07/06	4.925	50,000			
04/13/06 REDEMPTIONS								
	CP	BEAR	04/13/06	4.750	50,000	1	6,597.22	4.817
	CP	BEAR	04/13/06	4.750	50,000	1	6,597.22	4.817
	CP	PARCO	04/13/06	4.680	14,540	28	52,925.60	4.762
	CP	PARCO	04/13/06	4.680	50,000	28	182,000.00	4.762
04/13/06 PURCHASES								
	BN	WORLD	4.980%	07/27/06	4.980	50,000		
	BN	WORLD	4.980%	07/27/06	4.980	50,000		
	BN	B/A	5.130%	09/27/06	5.130	50,000		
	BN	B/A	5.130%	09/27/06	5.130	50,000		
	CD	CALYON	5.135%	09/29/06	5.135	50,000		
	CP	CAFCO		07/18/06	4.940	50,000		
	CP	CAFCO		07/18/06	4.940	50,000		
	CP	CAFCO		07/18/06	4.940	50,000		
	CP	BEAR		07/25/06	4.960	50,000		
	CP	BEAR		07/25/06	4.960	50,000		
	CP	GE CO		09/27/06	5.000	50,000		
	CP	GE CO		09/27/06	5.000	50,000		
	CP	GE CO		09/27/06	5.000	50,000		
	CP	GE CO		09/27/06	5.000	50,000		
	CP	GE CO		09/29/06	5.000	50,000		
	CP	GE CO		09/29/06	5.000	50,000		
	CP	GE CO		09/29/06	5.000	50,000		
	CP	GE CO		09/29/06	5.000	50,000		
04/14/06 NO REDEMPTIONS								
04/14/06 PURCHASES								
	CP	GECC		05/08/06	4.750	50,000		
	CP	GECC		05/08/06	4.750	50,000		
	CP	GECC		05/10/06	4.750	50,000		
	CP	GECC		05/10/06	4.750	50,000		
	CP	GECC		08/29/06	4.970	50,000		
	CP	GECC		08/29/06	4.970	50,000		
	CP	GECC		08/29/06	4.970	50,000		
	CP	GECC		08/29/06	4.970	50,000		
	CP	GECC		09/01/06	4.970	50,000		
	CP	GECC		09/01/06	4.970	50,000		
	CP	GECC		09/01/06	4.970	50,000		

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/ DESCRIPTION</u>	<u>a/ MATURITY</u>	<u>TRANS</u>	<u>PAR</u>	<u>d/ DAYS</u>	<u>AMOUNT</u>	<u>EFFECTIVE</u>	
			<u>DATE</u>	<u>YIELD</u>	<u>(000)</u>	<u>HELD</u>	<u>EARNED</u>	<u>YIELD</u>	
04/14/06	PURCHASES (continued)								
	CP	GECC	09/01/06	4.970	50,000				
04/17/06	NO REDEMPTIONS								
04/17/06	PURCHASES								
	AGENCY	FHLB	5.200%	02/28/07	5.200	50,000			
	AGENCY	FHLB	5.200%	02/28/07	5.200	50,000			
	AGENCY	FHLMC	5.200%	05/03/07	5.200	50,000			
	AGENCY	FHLMC	5.200%	05/03/07	5.200	50,000			
	CD	FORTIS	5.100%	09/27/06	5.100	50,000			
	CD	FORTIS	5.100%	09/27/06	5.100	50,000			
	CD	UBS	5.130%	09/27/06	5.130	50,000			
	CD	UBS	5.130%	09/27/06	5.130	50,000			
	CD	UBS	5.130%	09/27/06	5.130	50,000			
	CD	UBS	5.130%	09/27/06	5.130	50,000			
	CD	RABO	5.115%	09/29/06	5.115	50,000			
	CD	RABO	5.115%	09/29/06	5.115	50,000			
	CP	CITIGROUP		04/19/06	4.850	50,000			
	CP	CITIGROUP		04/19/06	4.850	50,000			
	CP	CITIGROUP		04/19/06	4.850	50,000			
	CP	CITIGROUP		04/19/06	4.850	50,000			
	CP	TOYOTA		06/01/06	4.870	50,000			
	CP	TOYOTA		06/01/06	4.870	50,000			
	CP	TOYOTA		06/01/06	4.870	50,000			
	CP	TOYOTA		06/01/06	4.870	50,000			
	CP	GECC		06/12/06	4.870	50,000			
	CP	GECC		06/12/06	4.870	50,000			
04/18/06	NO REDEMPTIONS								
04/18/06	PURCHASES								
	AGENCY	FHLB	5.200%	05/18/07	5.200	50,000			
	AGENCY	FHLB	5.200%	05/18/07	5.200	50,000			
	AGENCY	FHLMC	5.200%	05/18/07	5.200	50,000			
	AGENCY	FHLMC	5.200%	05/18/07	5.200	50,000			
	CP	GECC		04/19/06	4.750	50,000			
	CP	GECC		04/19/06	4.750	50,000			
	CP	CITIGROUP		06/02/06	4.880	50,000			
	CP	CITIGROUP		06/02/06	4.880	50,000			
	CP	CITIGROUP		06/02/06	4.880	50,000			
	CP	CITIGROUP		06/02/06	4.880	50,000			
04/19/06	REDEMPTIONS								
	BN	WORLD	4.490%	04/19/06	4.490	50,000	104	648,555.56	4.552
	BN	WORLD	4.490%	04/19/06	4.490	50,000	104	648,555.56	4.552
	CP	GECC		04/19/06	4.750	50,000	1	6,597.22	4.817
	CP	GECC		04/19/06	4.750	50,000	1	6,597.22	4.817

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/ DESCRIPTION</u>	<u>a/</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>d/ DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
04/19/06	REDEMPTIONS (continued)								
	CP	CITIGROUP		04/19/06	4.850	50,000	2	13,472.22	4.919
	CP	CITIGROUP		04/19/06	4.850	50,000	2	13,472.22	4.919
	CP	CITIGROUP		04/19/06	4.850	50,000	2	13,472.22	4.919
	CP	CITIGROUP		04/19/06	4.850	50,000	2	13,472.22	4.919
04/19/06	PURCHASES								
	CD	ANZ	5.110%	09/27/06	5.100	50,000			
	CD	ANZ	5.110%	09/27/06	5.100	50,000			
	CP	CRC		07/19/06	4.950	50,000			
	CP	CRC		07/19/06	4.950	50,000			
	CP	CITIGROUP		09/01/06	4.960	50,000			
	CP	CITIGROUP		09/01/06	4.960	50,000			
	CP	HSBC		09/01/06	4.960	50,000			
	CP	HSBC		09/01/06	4.960	50,000			
	DISC NOTES	FHLMC		09/01/06	4.860	50,000			
	DISC NOTES	FHLMC		09/01/06	4.860	50,000			
	DISC NOTES	FHLMC		09/01/06	4.860	50,000			
	DISC NOTES	FHLMC		09/01/06	4.860	50,000			
	DISC NOTES	FHLMC		09/01/06	4.860	50,000			
	DISC NOTES	FHLMC		09/01/06	4.860	50,000			
	DISC NOTES	FHLMC		09/01/06	4.860	50,000			
	DISC NOTES	FHLMC		09/01/06	4.860	50,000			
04/20/06	NO REDEMPTIONS								
04/20/06	PURCHASES								
	AGENCY	FHLMC	5.210%	05/18/07	5.210	50,000			
	AGENCY	FHLMC	5.210%	05/18/07	5.210	50,000			
	CD	UBS	4.920%	06/01/06	4.910	50,000			
	CD	UBS	4.920%	06/01/06	4.910	50,000			
	CP	GECC		06/27/06	4.910	50,000			
	CP	GECC		06/27/06	4.910	50,000			
	CP	GECC		06/27/06	4.910	50,000			
	CP	GECC		06/27/06	4.910	50,000			
	CP	GECC		06/27/06	4.910	50,000			
	CP	GECC		06/27/06	4.910	50,000			
04/21/06	NO REDEMPTIONS								
04/21/06	PURCHASES								
	AGENCY	FHLB	5.220%	05/21/07	5.220	50,000			
	AGENCY	FHLB	5.220%	05/21/07	5.220	50,000			
	AGENCY	FHLMC	5.220%	05/21/07	5.220	50,000			
	CD	ANZ	5.050%	09/29/06	5.120	42,100			
	CD	ANZ	5.050%	09/29/06	5.120	50,000			
	CP	BEAR		08/01/06	4.980	50,000			
	CP	BEAR		08/01/06	4.980	50,000			

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>a/</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>d/</u> <u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
04/21/06	PURCHASES (continued)								
	CP	CITIGROUP		08/02/06	4.970	50,000			
	CP	CITIGROUP		08/02/06	4.970	50,000			
	CP	BEAR		08/02/06	4.980	50,000			
	CP	BEAR		08/02/06	4.980	50,000			
	DISC NOTES	FHLMC		08/01/06	4.835	50,000			
	DISC NOTES	FHLMC		08/01/06	4.835	50,000			
	DISC NOTES	FHLMC		09/01/06	4.880	20,000			
	DISC NOTES	FHLMC		09/01/06	4.880	50,000			
	DISC NOTES	FHLMC		09/01/06	4.880	50,000			
	DISC NOTES	FHLMC		09/01/06	4.880	50,000			
	DISC NOTES	FHLMC		09/01/06	4.880	50,000			
	DISC NOTES	FHLMC		09/01/06	4.880	50,000			
	DISC NOTES	FHLMC		09/01/06	4.880	50,000			
	DISC NOTES	FHLMC		09/01/06	4.880	50,000			
	DISC NOTES	FHLMC		09/01/06	4.880	50,000			
04/24/06	NO REDEMPTIONS								
04/24/06	PURCHASES								
	AGENCY	FHLMC	5.260%	05/24/07	5.260	50,000			
	CD	MONTREAL	5.090%	09/27/06	5.090	50,000			
	CD	MONTREAL	5.090%	09/27/06	5.090	50,000			
	CP	MERRILL		05/17/06	4.820	50,000			
	CP	MERRILL		05/17/06	4.820	50,000			
	CP	MERRILL		05/17/06	4.820	50,000			
	CP	MERRILL		05/17/06	4.820	50,000			
	CP	W/F		05/18/06	4.820	50,000			
	CP	W/F		05/18/06	4.820	50,000			
	CP	W/F		05/18/06	4.820	50,000			
	CP	PARCO		05/22/06	4.900	50,000			
	CP	PARCO		05/22/06	4.900	50,000			
	CP	RANGER		06/08/06	4.920	50,000			
	CP	RANGER		06/08/06	4.920	50,000			
	CP	CRC		07/11/06	4.950	50,000			
	CP	CRC		07/11/06	4.950	50,000			
	CP	CAFCO		07/24/06	4.975	50,000			
	CP	CAFCO		07/24/06	4.975	50,000			
	CP	B/A		08/29/06	5.005	50,000			
	CP	B/A		08/29/06	5.005	50,000			
	DISC NOTES	FHLMC		09/27/06	4.910	50,000			
	DISC NOTES	FHLMC		09/27/06	4.910	50,000			
	DISC NOTES	FHLMC		09/27/06	4.910	50,000			
	DISC NOTES	FHLMC		09/27/06	4.910	50,000			
	DISC NOTES	FHLMC		09/27/06	4.910	50,000			
	DISC NOTES	FHLMC		09/27/06	4.910	50,000			
	DISC NOTES	FHLMC		09/27/06	4.910	50,000			
	DISC NOTES	FHLMC		09/27/06	4.910	50,000			
	DISC NOTES	FHLMC		09/27/06	4.910	50,000			
	DISC NOTES	FHLMC		09/27/06	4.910	50,000			
	DISC NOTES	FHLMC		09/29/06	4.910	50,000			

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/ DESCRIPTION</u>	<u>a/ Maturity</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>d/ DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
04/24/06	PURCHASES (continued)							
	DISC NOTES	FHLMC	09/29/06	4.910	50,000			
	DISC NOTES	FHLMC	09/29/06	4.910	50,000			
	DISC NOTES	FHLMC	09/29/06	4.910	50,000			
	DISC NOTES	FHLMC	09/29/06	4.910	50,000			
	DISC NOTES	FHLMC	09/29/06	4.910	50,000			
	DISC NOTES	FHLMC	09/29/06	4.910	50,000			
	DISC NOTES	FHLMC	09/29/06	4.910	50,000			
04/25/06	NO REDEMPTIONS							
04/25/06	PURCHASES							
	CD	DEUTSCHE	5.130%	09/27/06	5.130	50,000		
	CD	DEUTSCHE	5.130%	09/27/06	5.130	50,000		
	CP	GECC		04/26/06	4.750	50,000		
	CP	GECC		04/26/06	4.750	50,000		
	CP	GECC		04/26/06	4.750	50,000		
	CP	GECC		04/26/06	4.750	50,000		
	CP	GECC		04/26/06	4.750	50,000		
	CP	GECC		04/26/06	4.750	50,000		
	CP	TOYOTA		05/26/06	4.880	50,000		
	CP	TOYOTA		05/26/06	4.880	50,000		
	CP	NCAT		06/01/06	4.890	50,000		
	CP	NCAT		06/01/06	4.890	50,000		
	CP	COUNTRY		06/19/06	4.970	2,000		
	CP	COUNTRY		06/19/06	4.970	50,000		
	CP	COUNTRY		06/19/06	4.970	50,000		
	DISC NOTES	FHLMC		09/01/06	4.890	50,000		
	DISC NOTES	FHLMC		09/01/06	4.890	50,000		
	DISC NOTES	FHLMC		09/01/06	4.890	50,000		
	DISC NOTES	FHLMC		09/01/06	4.890	50,000		
	DISC NOTES	FHLMC		09/01/06	4.890	50,000		
	DISC NOTES	FHLMC		09/01/06	4.890	50,000		
	FR	SBA	5.075%	03/25/31	5.075	14,306		
	TREAS	BILLS		08/31/06	4.700	50,000		
	TREAS	BILLS		08/31/06	4.700	50,000		
	TREAS	BILLS		08/31/06	4.700	50,000		
	TREAS	BILLS		08/31/06	4.700	50,000		
	TREAS	BILLS		08/31/06	4.700	50,000		
	TREAS	BILLS		08/31/06	4.700	50,000		
	TREAS	BILLS		08/31/06	4.700	50,000		
	TREAS	BILLS		08/31/06	4.700	50,000		
	TREAS	BILLS		08/31/06	4.700	50,000		
	TREAS	BILLS		08/31/06	4.700	50,000		
	TREAS	BILLS		08/31/06	4.700	50,000		
	TREAS	BILLS		08/31/06	4.705	50,000		
	TREAS	BILLS		08/31/06	4.705	50,000		
	TREAS	BILLS		08/31/06	4.705	50,000		
	TREAS	BILLS		08/31/06	4.705	50,000		

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/ DESCRIPTION</u>	<u>a/ MATURITY</u>	<u>TRANS</u>	<u>PAR</u>	<u>d/ DAYS</u>	<u>AMOUNT</u>	<u>EFFECTIVE</u>	
<u>04/26/06</u>	<u>REDEMPTIONS</u>		<u>DATE</u>	<u>YIELD</u>	<u>(000)</u>	<u>HELD</u>	<u>EARNED</u>	<u>YIELD</u>	
CD		LLOYDS	4.540%	04/26/06	4.540	50,000	96	605,333.33	4.603
CD		LLOYDS	4.540%	04/26/06	4.540	50,000	96	605,333.33	4.603
CD		MONTREAL	4.430%	04/26/06	4.430	50,000	155	953,680.56	4.492
CD		MONTREAL	4.430%	04/26/06	4.430	50,000	155	953,680.56	4.492
CD		UBS	4.435%	04/26/06	4.430	50,000	155	953,700.70	4.492
CD		UBS	4.435%	04/26/06	4.430	50,000	155	953,700.70	4.492
CD		UBS	4.435%	04/26/06	4.430	50,000	155	953,700.70	4.492
CD		LLOYDS	4.435%	04/26/06	4.425	50,000	156	958,790.77	4.486
CD		LLOYDS	4.435%	04/26/06	4.425	50,000	156	958,790.77	4.486
CD		WACHOVIA	4.380%	04/26/06	4.380	50,000	167	1,015,916.67	4.441
CD		WACHOVIA	4.380%	04/26/06	4.380	50,000	167	1,015,916.67	4.441
CD		SVENSKA	4.405%	04/26/06	4.400	50,000	167	1,020,578.76	4.461
CD		SVENSKA	4.405%	04/26/06	4.400	50,000	167	1,020,578.76	4.461
CD		ANZ	4.410%	04/26/06	4.400	50,000	167	1,020,601.95	4.461
CD		ANZ	4.410%	04/26/06	4.400	50,000	167	1,020,601.95	4.461
CD		RB CANADA	4.410%	04/26/06	4.405	50,000	167	1,021,738.50	4.466
CD		RB SCOT	4.410%	04/26/06	4.410	50,000	167	1,022,875.00	4.471
CD		RB SCOT	4.410%	04/26/06	4.410	50,000	167	1,022,875.00	4.471
CD		CR SUISSE	4.415%	04/26/06	4.410	50,000	167	1,022,898.25	4.471
CD		UBS	4.415%	04/26/06	4.415	50,000	167	1,024,034.72	4.476
CD		UBS	4.415%	04/26/06	4.415	50,000	167	1,024,034.72	4.476
CP		GECC		04/26/06	4.750	50,000	1	6,597.22	4.817
CP		GECC		04/26/06	4.750	50,000	1	6,597.22	4.817
CP		GECC		04/26/06	4.750	50,000	1	6,597.22	4.817
CP		GECC		04/26/06	4.750	50,000	1	6,597.22	4.817
CP		GECC		04/26/06	4.750	50,000	1	6,597.22	4.817
CP		GECC		04/26/06	4.750	50,000	1	6,597.22	4.817
CP		FCAR		04/26/06	4.350	35,000	170	718,958.33	4.503
DISC NOTES		FHLMC		04/26/06	4.330	50,000	128	769,777.78	4.459
DISC NOTES		FHLMC		04/26/06	4.330	50,000	128	769,777.78	4.459
04/26/06 PURCHASES									
CD		ABN AMRO	5.100%	08/29/06	5.100	50,000			
CD		ABN AMRO	5.100%	08/29/06	5.100	50,000			
CD		US BANK	5.100%	08/29/06	5.100	50,000			
CD		US BANK	5.100%	08/29/06	5.100	50,000			
CD		UBS	5.125%	08/29/06	5.120	50,000			
CD		UBS	5.125%	08/29/06	5.120	50,000			
CD		DEUTSCHE	5.120%	08/29/06	5.120	50,000			
CD		DEUTSCHE	5.120%	08/29/06	5.120	50,000			
CD		DEUTSCHE	5.155%	09/27/06	5.155	50,000			
CD		DEUTSCHE	5.155%	09/27/06	5.155	50,000			
CD		RB SCOT	5.120%	09/27/06	5.120	50,000			
CD		RB SCOT	5.120%	09/27/06	5.120	50,000			
CD		MONTREAL	5.130%	09/29/06	5.130	40,000			
CD		MONTREAL	5.130%	09/29/06	5.130	50,000			
CD		MONTREAL	5.130%	09/29/06	5.130	50,000			
CP		CITIGROUP		05/12/06	4.800	50,000			
CP		CITIGROUP		05/12/06	4.800	50,000			

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>a/</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>d/</u> <u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
04/26/06	PURCHASES (continued)								
	CP	NCAT		05/17/06	4.870	50,000			
	CP	NCAT		05/17/06	4.870	50,000			
	CP	U/B CALIF		05/22/06	4.870	10,000			
	CP	U/B CALIF		05/22/06	4.870	50,000			
	CP	FCAR		05/22/06	4.930	40,000			
	CP	COUNTRY		05/26/06	4.930	50,000			
	FR	SBA	5.075%	04/25/31	5.075			9,954	
04/27/06	NO REDEMPTIONS								
04/27/06	PURCHASES								
	CD	UBS	5.080%	08/29/06	5.080	50,000			
	CD	UBS	5.080%	08/29/06	5.080	50,000			
	CD	BARCLAYS	5.080%	08/29/06	5.080	50,000			
	CD	BARCLAYS	5.080%	08/29/06	5.080	50,000			
	CD	BARCLAYS	5.080%	08/29/06	5.080	50,000			
	CD	BARCLAYS	5.080%	08/29/06	5.080	50,000			
	CD	DEUTSCHE	5.080%	08/29/06	5.080	50,000			
	CD	DEUTSCHE	5.080%	08/29/06	5.080	50,000			
	CD	DEUTSCHE	5.080%	08/29/06	5.080	50,000			
	CD	DEUTSCHE	5.080%	08/29/06	5.080	50,000			
	CD	US BANK	5.120%	08/29/06	5.120	50,000			
	CD	US BANK	5.120%	08/29/06	5.120	50,000			
	CD	US BANK	5.120%	08/29/06	5.120	50,000			
	CD	US BANK	5.120%	08/29/06	5.120	50,000			
	CD	RB SCOT	5.090%	09/27/06	5.090	50,000			
	CD	RB SCOT	5.090%	09/27/06	5.090	50,000			
	CD	MONTREAL	5.090%	09/27/06	5.090	50,000			
	CD	MONTREAL	5.090%	09/27/06	5.090	50,000			
	CD	MONTREAL	5.090%	09/27/06	5.090	50,000			
	CD	WACHOVIA	5.120%	09/27/06	5.120	50,000			
	CD	WACHOVIA	5.120%	09/27/06	5.120	50,000			
	CD	WACHOVIA	5.120%	09/27/06	5.120	50,000			
	CD	WACHOVIA	5.120%	09/27/06	5.120	50,000			
	CD	LLOYDS	5.140%	09/27/06	5.140	50,000			
	CD	LLOYDS	5.140%	09/27/06	5.140	50,000			
	CD	DEXIA	5.150%	09/27/06	5.145	50,000			
	CD	DEXIA	5.150%	09/27/06	5.145	50,000			
	CD	S-E- BANK	5.095%	09/29/06	5.090	50,000			
	CD	S-E- BANK	5.095%	09/29/06	5.090	50,000			
	CP	W/F		05/10/06	4.850	50,000			
	CP	W/F		05/10/06	4.850	50,000			
	CP	W/F		05/10/06	4.850	50,000			
	CP	W/F		05/10/06	4.850	50,000			
	CP	W/F		05/11/06	4.850	50,000			
	CP	W/F		05/11/06	4.850	50,000			
	CP	COUNTRY		06/29/06	5.000	40,000			
	CP	COUNTRY		06/29/06	5.000	50,000			
	CP	GECC		07/03/06	4.970	50,000			

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>a/</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>d/</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
04/27/06	PURCHASES (continued)									
	CP	GECC		07/03/06	4.970	50,000				
	CP	GECC		07/03/06	4.970	50,000				
	CP	CITIGROUP		07/03/06	4.990	50,000				
	CP	CITIGROUP		07/03/06	4.990	50,000				
	CP	CITIGROUP		07/03/06	4.990	50,000				
	CP	CITIGROUP		07/03/06	4.990	50,000				
	CP	TEXT FIN		07/05/06	5.000	25,000				
	DISC NOTES	FHLMC		09/01/06	4.900	50,000				
	DISC NOTES	FHLMC		09/01/06	4.900	50,000				
	DISC NOTES	FHLMC		09/01/06	4.900	50,000				
	DISC NOTES	FHLMC		09/01/06	4.900	50,000				
	DISC NOTES	FHLMC		09/01/06	4.900	50,000				
	DISC NOTES	FHLMC		09/05/06	4.900	50,000				
	DISC NOTES	FHLMC		09/05/06	4.900	50,000				
	DISC NOTES	FHLMC		09/05/06	4.900	50,000				
	DISC NOTES	FHLMC		09/05/06	4.900	50,000				
	DISC NOTES	FHLMC		09/05/06	4.900	50,000				
04/28/06	NO REDEMPTIONS									
04/28/06	PURCHASES									
	CD	LLOYDS	5.000%	07/03/06	5.000	50,000				
	CD	LLOYDS	5.000%	07/03/06	5.000	50,000				
	CD	ANZ	5.050%	08/29/06	5.050	50,000				
	CD	ANZ	5.050%	08/29/06	5.050	50,000				
	CD	STNRD CH	5.060%	08/29/06	5.060	50,000				
	CD	STNRD CH	5.060%	08/29/06	5.060	50,000				
	CD	WACHOVIA	5.060%	08/29/06	5.060	50,000				
	CD	WACHOVIA	5.060%	08/29/06	5.060	50,000				
	CD	WACHOVIA	5.060%	08/29/06	5.060	50,000				
	CD	WACHOVIA	5.060%	08/29/06	5.060	50,000				
	CD	WACHOVIA	5.060%	08/29/06	5.060	50,000				
	CD	BARCLAYS	5.070%	08/29/06	5.070	50,000				
	CD	BARCLAYS	5.070%	08/29/06	5.070	50,000				
	CD	DEXIA	5.075%	08/29/06	5.070	50,000				
	CD	DEXIA	5.075%	08/29/06	5.070	50,000				
	CD	CIBC	5.080%	08/29/06	5.080	50,000				
	CD	CIBC	5.080%	08/29/06	5.080	50,000				
	CD	RABO	5.060%	09/01/06	5.060	50,000				
	CD	RABO	5.060%	09/01/06	5.060	50,000				
	CP	GECC		06/01/06	4.920	50,000				
	CP	GECC		06/01/06	4.920	50,000				
	CP	GECC		06/01/06	4.920	50,000				
	CP	GECC		06/01/06	4.920	50,000				
	DISC NOTES	FHLMC		09/12/06	4.900	50,000				
	DISC NOTES	FHLMC		09/12/06	4.900	50,000				
	DISC NOTES	FHLMC		09/22/06	4.900	50,000				
	DISC NOTES	FHLMC		09/22/06	4.900	50,000				

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>MATURITY</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>	
04/30/06 REDEMPTIONS									
	TREAS	NOTES	2.250%	04/30/06	2.370	50,000	719	2,333,559.78	2.370
	TREAS	NOTES	2.250%	04/30/06	2.370	50,000	719	2,333,559.78	2.370
	TREAS	NOTES	2.250%	04/30/06	2.370	50,000	719	2,333,559.78	2.370
	TREAS	NOTES	2.250%	04/30/06	2.370	50,000	719	2,333,559.78	2.370
	TREAS	NOTES	2.250%	04/30/06	2.370	50,000	719	2,333,559.78	2.370
	TREAS	NOTES	2.250%	04/30/06	2.370	50,000	719	2,333,559.78	2.370
	TREAS	NOTES	2.250%	04/30/06	2.374	50,000	719	2,335,512.90	2.376
	TREAS	NOTES	2.250%	04/30/06	2.374	50,000	719	2,335,512.90	2.376
	TREAS	NOTES	2.250%	04/30/06	2.374	50,000	719	2,335,512.90	2.376
	TREAS	NOTES	2.250%	04/30/06	2.374	50,000	719	2,335,512.90	2.376
	TREAS	NOTES	2.250%	04/30/06	2.376	50,000	719	2,337,466.03	2.374
	TREAS	NOTES	2.250%	04/30/06	2.376	50,000	719	2,337,466.03	2.374
	TREAS	NOTES	2.250%	04/30/06	2.376	50,000	719	2,337,466.03	2.374
	TREAS	NOTES	2.250%	04/30/06	2.376	50,000	719	2,337,466.03	2.374
	TREAS	NOTES	2.250%	04/30/06	2.608	50,000	719	2,558,169.15	2.608
	TREAS	NOTES	2.250%	04/30/06	2.608	50,000	719	2,558,169.15	2.608
	TREAS	NOTES	2.250%	04/30/06	2.610	50,000	719	2,560,122.28	2.610
	TREAS	NOTES	2.250%	04/30/06	2.610	50,000	719	2,560,122.28	2.610

04/30/06 NO PURCHASES

- a/ The abbreviations indicate the type of security purchased or sold; i.e., **(U.S.)** Bills, Bonds, Notes, Debentures, Discount Notes and Participation Certificates: Federal National Mortgage Association **(FNMA)**, Farmers Home Administration Notes **(FHA)**, Student Loan Marketing Association **(SLMA)**, Small Business Association **(SBA)**, Negotiable Certificates of Deposit **(CD)**, Negotiable Certificates of Deposit Floating Rate **(CD FR)**, Export Import Notes **(EXIM)**, Bankers Acceptances **(BA)**, Commercial Paper **(CP)**, Government National Mortgage Association **(GNMA)**, Federal Home Loan Bank Notes **(FHLB)**, Federal Land Bank Bonds **(FLB)**, Federal Home Loan Mortgage Corporation Obligation **(FHLMC PC)** & **(FHLMC GMC)**, Federal Farm Credit Bank Bonds **(FFCB)**, Federal Farm Credit Discount Notes **(FFC)**, Corporate Securities **(CB)**, US Ship Financing Bonds **(TITLE XI'S)**, International Bank of Redevelopment **(IBRD)**, Tennessee Valley Authority **(TVA)**, Medium Term Notes **(MTN)**, Real Estate Mortgage Investment Conduit **(REMIC)**.
- b/ Purchase or sold yield based on 360 day calculation for discount obligations and Repurchase Agreements.
- c/ Repurchase Agreement.
- d/ Par amount of securities purchased, sold or redeemed.
- e/ Securities were purchased and sold as of the same date.
- f/ Repurchase Agreement against Reverse Repurchase Agreement.
- g/ Outright purchase against Reverse Repurchase Agreement.
- h/ Security "SWAP" transactions.
- i/ Buy back agreement.
- RRS** Reverse Repurchase Agreement.
- RRP** Termination of Reverse Repurchase Agreement.

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>ALAMO</u>				
Diablo Valley Bank	04/07/06	4.880	4,500,000.00	10/06/06
<u>ALHAMBRA</u>				
Omni Bank, NA	02/09/06	4.530	2,000,000.00	05/11/06
Omni Bank, NA	02/17/06	4.600	4,000,000.00	05/19/06
Omni Bank, NA	03/02/06	4.680	4,000,000.00	06/01/06
Omni Bank, NA	03/10/06	4.640	6,000,000.00	06/09/06
Omni Bank, NA	04/07/06	4.720	4,000,000.00	07/07/06
The Bank of East Asia (USA), NA	02/09/06	4.540	3,000,000.00	05/11/06
The Bank of East Asia (USA), NA	01/12/06	4.480	3,095,000.00	07/13/06
The Bank of East Asia (USA), NA	02/16/06	4.770	6,000,000.00	08/17/06
<u>ARROYO GRANDE</u>				
Mid State Bank and Trust	11/16/05	4.380	5,000,000.00	05/17/06
Mid State Bank and Trust	12/09/05	4.370	5,000,000.00	06/09/06
Mid State Bank and Trust	01/12/06	4.470	5,000,000.00	07/13/06
Mid State Bank and Trust	02/08/06	4.700	5,000,000.00	08/09/06
Mid State Bank and Trust	03/09/06	4.830	5,000,000.00	09/07/06
Mid State Bank and Trust	04/12/06	4.910	5,000,000.00	10/11/06
<u>BREA</u>				
Pacific Western National Bank	02/01/06	4.480	4,000,000.00	05/03/06
<u>CALABASAS</u>				
First Bank of Beverly Hills	11/03/05	4.310	10,000,000.00	05/04/06
First Bank of Beverly Hills	11/30/05	4.340	10,000,000.00	06/01/06
First Bank of Beverly Hills	12/14/05	4.320	10,000,000.00	06/14/06
First Bank of Beverly Hills	03/02/06	4.800	10,000,000.00	08/31/06
<u>CAMARILLO</u>				
First California Bank	02/15/06	4.590	6,000,000.00	05/17/06
First California Bank	02/27/06	4.650	12,000,000.00	05/31/06
First California Bank	12/02/05	4.370	6,000,000.00	06/02/06
First California Bank	01/25/06	4.550	6,000,000.00	07/26/06

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>CAMERON PARK</u>				
Western Sierra National Bank	04/05/06	4.660	8,000,000.00	07/06/06
Western Sierra National Bank	01/11/06	4.420	5,000,000.00	07/12/06
<u>CARLSBAD</u>				
Southwest Community Bank	03/01/06	4.650	5,000,000.00	05/31/06
Southwest Community Bank	03/09/06	4.650	5,000,000.00	06/08/06
<u>CHATSWORTH</u>				
Premier America Credit Union	02/03/06	4.520	10,000,000.00	05/05/06
Premier America Credit Union	03/10/06	4.650	10,000,000.00	06/09/06
Premier America Credit Union	04/06/06	4.730	20,000,000.00	07/07/06
<u>CHICO</u>				
Tri Counties Bank	03/16/06	4.640	20,000,000.00	06/15/06
<u>CITY OF INDUSTRY</u>				
EverTrust Bank	02/01/06	4.480	5,000,000.00	05/03/06
EverTrust Bank	03/10/06	4.620	6,000,000.00	06/09/06
EverTrust Bank	04/27/06	4.820	6,000,000.00	07/27/06
<u>CONCORD</u>				
Cal State 9 Credit Union	02/23/06	4.590	10,000,000.00	05/25/06
<u>DUBLIN</u>				
Operating Engineers Local # 3 FCU	12/09/05	4.350	10,000,000.00	06/09/06
Operating Engineers Local # 3 FCU	02/09/06	4.700	5,000,000.00	08/10/06
Operating Engineers Local # 3 FCU	04/05/06	4.870	5,000,000.00	10/04/06
<u>EL CENTRO</u>				
Rabobank	02/03/06	4.510	25,000,000.00	05/05/06
Rabobank	03/02/06	4.800	25,000,000.00	08/31/06
<u>EL SEGUNDO</u>				
First Coastal Bank, NA	02/03/06	4.520	3,000,000.00	05/05/06
First Coastal Bank, NA	02/16/06	4.620	2,000,000.00	05/18/06

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>EL SEGUNDO (continued)</u>				
First Coastal Bank, NA	03/02/06	4.690	2,000,000.00	06/01/06
First Coastal Bank, NA	03/17/06	4.670	5,000,000.00	06/16/06
First Coastal Bank, NA	04/20/06	4.790	2,000,000.00	07/20/06
Xerox Federal Credit Union	11/18/05	4.390	20,000,000.00	05/19/06
Xerox Federal Credit Union	12/02/05	4.380	20,000,000.00	06/02/06
Xerox Federal Credit Union	04/19/06	4.780	10,000,000.00	07/19/06
Xerox Federal Credit Union	03/15/06	4.880	7,000,000.00	09/15/06
<u>FAIRFIELD</u>				
Westamerica Bank	02/08/06	4.530	5,000,000.00	05/10/06
Westamerica Bank	02/15/06	4.580	75,000,000.00	05/17/06
Westamerica Bank	04/06/06	4.720	60,000,000.00	07/07/06
Westamerica Bank	04/14/06	4.760	65,000,000.00	07/14/06
Westamerica Bank	04/20/06	4.780	65,000,000.00	07/20/06
Westamerica Bank	04/28/06	4.830	25,000,000.00	07/28/06
<u>FRESNO</u>				
United Security Bank	04/19/06	4.750	40,000,000.00	07/19/06
<u>FULLERTON</u>				
Fullerton Community Bank, FSB	11/16/05	4.380	19,000,000.00	05/17/06
Fullerton Community Bank, FSB	01/20/06	4.510	8,000,000.00	07/21/06
Fullerton Community Bank, FSB	02/03/06	4.650	5,000,000.00	08/04/06
<u>GOLETA</u>				
Pacific Capital Bank, NA	12/07/05	4.350	85,000,000.00	06/07/06
Pacific Capital Bank, NA	02/08/06	4.700	24,500,000.00	08/09/06
Pacific Capital Bank, NA	02/10/06	4.720	72,000,000.00	08/09/06
Pacific Capital Bank, NA	03/09/06	4.830	40,000,000.00	09/07/06
Pacific Capital Bank, NA	03/30/06	4.850	78,000,000.00	09/28/06
<u>GRANADA HILLS</u>				
First Private Bank & Trust	03/02/06	4.660	7,000,000.00	06/01/06
First Private Bank & Trust	01/19/06	4.470	3,000,000.00	07/20/06
First Private Bank & Trust	03/17/06	4.840	2,000,000.00	09/15/06

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>IRVINE</u>				
Commerce West Bank, NA	11/17/05	4.360	500,000.00	05/18/06
Commerce West Bank, NA	01/06/06	4.410	5,000,000.00	07/07/06
Commercial Capital Bank	02/15/06	4.580	115,000,000.00	05/17/06
Commercial Capital Bank	02/23/06	4.610	20,000,000.00	05/25/06
Commercial Capital Bank	03/16/06	4.640	50,000,000.00	06/15/06
Commercial Capital Bank	04/14/06	4.760	105,000,000.00	07/14/06
Commercial Capital Bank	04/07/06	4.880	70,000,000.00	10/06/06
<u>LA JOLLA</u>				
Silvergate Bank	03/10/06	4.670	5,000,000.00	06/09/06
<u>LODI</u>				
Farmers & Merchants Bk Cen CA	03/16/06	4.640	10,000,000.00	06/15/06
Farmers & Merchants Bk Cen CA	01/05/06	4.410	25,000,000.00	07/06/06
<u>LOS ANGELES</u>				
1st Century Bank, NA	03/16/06	4.620	10,000,000.00	06/15/06
1st Century Bank, NA	04/06/06	4.700	10,000,000.00	07/06/06
1st Century Bank, NA	03/24/06	4.830	5,000,000.00	09/22/06
Broadway Federal Bank, FSB	03/10/06	4.650	3,000,000.00	06/09/06
Broadway Federal Bank, FSB	01/06/06	4.440	2,500,000.00	07/07/06
Broadway Federal Bank, FSB	01/06/06	4.440	6,000,000.00	07/07/06
Cathay Bank	11/09/05	4.310	25,000,000.00	05/10/06
Cathay Bank	11/17/05	4.380	15,000,000.00	05/17/06
Cathay Bank	11/16/05	4.380	25,000,000.00	05/17/06
Cathay Bank	11/30/05	4.340	42,000,000.00	06/01/06
Cathay Bank	12/08/05	4.380	55,000,000.00	06/08/06
Cathay Bank	12/15/05	4.380	25,000,000.00	06/15/06
Cathay Bank	02/27/06	4.770	25,000,000.00	08/30/06
Cathay Bank	04/06/06	4.880	38,000,000.00	10/05/06
Cathay Bank	04/20/06	4.960	25,000,000.00	10/19/06
Center Bank	03/15/06	4.650	20,000,000.00	06/14/06
Center Bank	12/21/05	4.360	25,000,000.00	06/21/06
Center Bank	01/19/06	4.470	15,000,000.00	07/20/06
CHB America Bank	04/13/06	4.720	4,300,000.00	07/13/06
Citibank (West), FSB	04/06/06	4.730	150,000,000.00	07/06/06
Citibank (West), FSB	04/13/06	4.750	100,000,000.00	07/13/06
Citibank (West), FSB	04/26/06	4.810	50,000,000.00	07/19/06
Citibank (West), FSB	04/19/06	4.760	100,000,000.00	07/19/06
Commonwealth Business Bank	01/13/06	4.490	5,000,000.00	07/14/06

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>LOS ANGELES (continued)</u>				
Commonwealth Business Bank	04/07/06	4.900	5,000,000.00	10/06/06
Eastern International Bank	11/02/05	4.260	900,000.00	05/03/06
Eastern International Bank	12/08/05	4.360	1,000,000.00	06/08/06
Far East National Bank	02/01/06	4.510	25,000,000.00	05/03/06
Far East National Bank	02/08/06	4.540	25,000,000.00	05/10/06
Far East National Bank	03/09/06	4.660	25,000,000.00	06/08/06
Far East National Bank	04/20/06	4.970	25,000,000.00	10/19/06
First Standard Bank	03/27/06	4.740	5,000,000.00	06/28/06
First Standard Bank	03/20/06	4.680	5,000,000.00	06/28/06
Hanmi Bank	02/02/06	4.500	25,000,000.00	05/04/06
Hanmi Bank	03/02/06	4.660	25,000,000.00	06/01/06
Hanmi Bank	03/15/06	4.650	20,000,000.00	06/14/06
Hanmi Bank	01/12/06	4.450	25,000,000.00	07/13/06
Hanmi Bank	01/27/06	4.550	10,000,000.00	07/28/06
Hanmi Bank	02/02/06	4.620	40,000,000.00	08/03/06
Hanmi Bank	03/02/06	4.780	20,000,000.00	08/31/06
Hanmi Bank	03/15/06	4.830	25,000,000.00	09/13/06
Hanmi Bank	04/13/06	4.910	10,000,000.00	10/12/06
Manufacturers Bank	03/22/06	4.700	25,000,000.00	06/21/06
Manufacturers Bank	03/23/06	4.730	25,000,000.00	06/22/06
Manufacturers Bank	01/20/06	4.510	25,000,000.00	07/21/06
Manufacturers Bank	02/16/06	4.760	25,000,000.00	08/17/06
Mellon First Business Bank, NA	03/16/06	4.640	50,000,000.00	06/15/06
Mellon First Business Bank, NA	04/14/06	4.760	75,000,000.00	07/14/06
Mirae Bank	11/23/05	4.310	3,000,000.00	05/24/06
Mirae Bank	02/03/06	4.610	3,000,000.00	08/04/06
Mirae Bank	02/23/06	4.700	2,500,000.00	08/24/06
Mirae Bank	03/23/06	4.820	2,500,000.00	09/21/06
Mirae Bank	04/14/06	4.910	4,000,000.00	10/13/06
Nara Bank, NA	01/19/06	4.470	10,000,000.00	07/20/06
Nara Bank, NA	02/01/06	4.600	20,000,000.00	08/02/06
Nara Bank, NA	02/09/06	4.700	5,000,000.00	08/10/06
Nara Bank, NA	02/16/06	4.740	10,000,000.00	08/17/06
Nara Bank, NA	04/20/06	4.940	15,000,000.00	10/19/06
One United Bank	03/08/06	4.660	10,000,000.00	06/07/06
One United Bank	04/13/06	4.750	10,000,000.00	07/13/06
One United Bank	02/16/06	4.770	5,000,000.00	08/17/06
One United Bank	03/23/06	4.870	5,000,000.00	09/21/06
Preferred Bank	02/03/06	4.490	4,000,000.00	05/05/06
Preferred Bank	03/16/06	4.620	61,000,000.00	06/15/06
Preferred Bank	03/24/06	4.720	10,000,000.00	06/23/06
Saehan Bank	02/17/06	4.580	8,000,000.00	05/19/06
State Bank of India (California)	04/06/06	4.720	3,000,000.00	07/07/06

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>LOS ANGELES (continued)</u>				
State Bank of India (California)	01/26/06	4.550	3,000,000.00	07/27/06
State Bank of India (California)	02/16/06	4.760	2,000,000.00	08/17/06
Wilshire State Bank	02/09/06	4.510	8,000,000.00	05/11/06
Wilshire State Bank	03/01/06	4.630	58,000,000.00	05/31/06
Wilshire State Bank	03/16/06	4.620	3,000,000.00	06/15/06
Wilshire State Bank	03/16/06	4.620	33,000,000.00	06/15/06
Wilshire State Bank	04/14/06	4.740	19,000,000.00	07/14/06
<u>MERCED</u>				
County Bank	03/09/06	4.650	10,000,000.00	06/08/06
County Bank	04/14/06	4.760	10,000,000.00	07/14/06
County Bank	03/03/06	4.790	5,000,000.00	09/01/06
<u>NATIONAL CITY</u>				
Neighborhood National Bank	01/20/06	4.510	2,000,000.00	07/21/06
Neighborhood National Bank	02/01/06	4.620	2,000,000.00	08/02/06
<u>NEWPORT BEACH</u>				
Independence Bank	04/06/06	4.890	3,500,000.00	10/05/06
Orange County Business Bank, NA	02/15/06	4.540	4,000,000.00	05/17/06
Orange County Business Bank, NA	04/06/06	4.680	6,000,000.00	07/07/06
Orange County Business Bank, NA	01/12/06	4.430	4,000,000.00	07/13/06
Orange County Business Bank, NA	01/26/06	4.510	4,000,000.00	07/27/06
<u>NORTH HIGHLANDS</u>				
SAFE Credit Union	02/09/06	4.540	20,000,000.00	05/11/06
SAFE Credit Union	04/14/06	4.770	5,000,000.00	07/14/06
<u>OAKDALE</u>				
Oak Valley Community Bank	03/16/06	4.640	3,500,000.00	06/15/06
Oak Valley Community Bank	04/14/06	4.760	2,500,000.00	07/14/06
<u>OAKLAND</u>				
Metropolitan Bank	12/01/05	4.340	1,500,000.00	06/01/06
Metropolitan Bank	01/20/06	4.510	1,000,000.00	07/21/06
Metropolitan Bank	01/26/06	4.550	1,500,000.00	07/27/06
Metropolitan Bank	02/23/06	4.720	2,000,000.00	08/24/06

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>OAKLAND (continued)</u>				
Metropolitan Bank	03/22/06	4.810	2,000,000.00	09/20/06
<u>ONTARIO</u>				
Citizens Business Bank	02/03/06	4.510	30,000,000.00	05/05/06
Citizens Business Bank	02/16/06	4.610	30,000,000.00	05/18/06
Citizens Business Bank	03/03/06	4.660	25,000,000.00	06/02/06
Citizens Business Bank	03/17/06	4.660	30,000,000.00	06/16/06
Citizens Business Bank	04/07/06	4.720	25,000,000.00	07/07/06
<u>PALO ALTO</u>				
Greater Bay Bank, NA	11/10/05	4.340	25,000,000.00	05/11/06
Greater Bay Bank, NA	11/10/05	4.340	25,000,000.00	05/11/06
Greater Bay Bank, NA	11/16/05	4.380	33,500,000.00	05/17/06
Greater Bay Bank, NA	11/23/05	4.330	25,000,000.00	05/24/06
Greater Bay Bank, NA	12/01/05	4.340	25,000,000.00	06/01/06
Greater Bay Bank, NA	11/30/05	4.340	30,000,000.00	06/01/06
Greater Bay Bank, NA	12/08/05	4.370	22,000,000.00	06/07/06
Greater Bay Bank, NA	12/07/05	4.370	24,000,000.00	06/07/06
Greater Bay Bank, NA	12/14/05	4.320	30,000,000.00	06/14/06
Greater Bay Bank, NA	01/11/06	4.440	15,000,000.00	07/12/06
Greater Bay Bank, NA	01/11/06	4.440	25,000,000.00	07/12/06
Greater Bay Bank, NA	03/01/06	4.790	25,000,000.00	08/30/06
Greater Bay Bank, NA	03/09/06	4.830	45,500,000.00	09/07/06
Greater Bay Bank, NA	04/19/06	4.970	50,000,000.00	10/18/06
<u>PALOS VERDES ESTATES</u>				
Malaga Bank, FSB	11/09/05	4.310	7,000,000.00	05/10/06
Malaga Bank, FSB	02/03/06	4.650	2,000,000.00	08/04/06
Malaga Bank, FSB	02/17/06	4.750	10,000,000.00	08/18/06
Malaga Bank, FSB	03/03/06	4.790	4,000,000.00	09/01/06
Malaga Bank, FSB	03/15/06	4.850	9,000,000.00	09/13/06
Malaga Bank, FSB	04/06/06	4.880	5,000,000.00	10/05/06
<u>PASADENA</u>				
Community Bank	02/01/06	4.500	25,000,000.00	05/03/06
Community Bank	02/02/06	4.520	15,000,000.00	05/04/06
Community Bank	03/15/06	4.670	20,000,000.00	06/14/06
Community Bank	04/06/06	4.720	10,000,000.00	07/06/06
Community Bank	04/07/06	4.720	10,000,000.00	07/07/06

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>PASADENA (continued)</u>				
Community Bank	04/12/06	4.720	15,000,000.00	07/12/06
Wescom Credit Union	02/16/06	4.640	35,000,000.00	05/18/06
Wescom Credit Union	03/17/06	4.690	15,000,000.00	06/16/06
Wescom Credit Union	04/06/06	4.750	25,000,000.00	07/07/06
Wescom Credit Union	04/12/06	4.750	65,000,000.00	07/12/06
Wescom Credit Union	04/27/06	4.850	25,000,000.00	07/27/06
Wescom Credit Union	03/22/06	4.860	50,000,000.00	09/20/06
<u>PLACERVILLE</u>				
El Dorado Savings Bank	01/30/06	4.470	10,000,000.00	05/03/06
El Dorado Savings Bank	03/22/06	4.680	10,000,000.00	06/21/06
El Dorado Savings Bank	01/30/06	4.570	10,000,000.00	08/02/06
El Dorado Savings Bank	04/28/06	4.990	5,000,000.00	10/27/06
<u>PLEASANTON</u>				
Valley Community Bank	03/17/06	4.860	6,000,000.00	09/15/06
<u>POMONA</u>				
PFF Bank & Trust	11/03/05	4.310	20,000,000.00	05/04/06
PFF Bank & Trust	12/07/05	4.370	20,000,000.00	06/07/06
PFF Bank & Trust	01/19/06	4.490	20,000,000.00	07/20/06
PFF Bank & Trust	02/24/06	4.750	20,000,000.00	08/25/06
PFF Bank & Trust	02/27/06	4.770	20,000,000.00	08/30/06
PFF Bank & Trust	03/03/06	4.790	20,000,000.00	09/01/06
<u>PORTERVILLE</u>				
Bank of the Sierra	01/19/06	4.490	10,000,000.00	07/20/06
<u>RANCHO SANTA FE</u>				
La Jolla Bank, FSB	02/01/06	4.500	20,000,000.00	05/03/06
La Jolla Bank, FSB	02/01/06	4.500	25,000,000.00	05/03/06
La Jolla Bank, FSB	02/09/06	4.530	15,000,000.00	05/11/06
La Jolla Bank, FSB	02/15/06	4.580	25,000,000.00	05/17/06
La Jolla Bank, FSB	03/02/06	4.680	10,000,000.00	06/01/06
La Jolla Bank, FSB	03/02/06	4.680	35,000,000.00	06/01/06
La Jolla Bank, FSB	03/16/06	4.640	10,000,000.00	06/15/06
La Jolla Bank, FSB	03/17/06	4.660	5,000,000.00	06/16/06

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>REDWOOD CITY</u>				
Provident Central Credit Union	12/01/05	4.340	20,000,000.00	06/01/06
Provident Central Credit Union	04/27/06	5.000	20,000,000.00	10/26/06
<u>RICHMOND</u>				
The Mechanics Bank	11/04/05	4.300	10,000,000.00	05/05/06
The Mechanics Bank	12/08/05	4.390	10,000,000.00	06/08/06
The Mechanics Bank	01/06/06	4.440	10,000,000.00	07/07/06
The Mechanics Bank	04/14/06	4.770	10,000,000.00	07/14/06
The Mechanics Bank	04/20/06	4.780	10,000,000.00	07/20/06
The Mechanics Bank	01/25/06	4.550	20,000,000.00	07/26/06
The Mechanics Bank	04/28/06	4.840	10,000,000.00	07/28/06
The Mechanics Bank	02/02/06	4.650	10,000,000.00	08/03/06
The Mechanics Bank	03/03/06	4.800	10,000,000.00	09/01/06
The Mechanics Bank	03/15/06	4.860	10,000,000.00	09/13/06
The Mechanics Bank	04/05/06	4.900	10,000,000.00	10/04/06
<u>RIVERSIDE</u>				
Provident Savings Bank	01/05/06	4.410	25,000,000.00	07/06/06
Provident Savings Bank	02/16/06	4.760	25,000,000.00	08/17/06
Provident Savings Bank	03/20/06	4.820	25,000,000.00	09/20/06
Provident Savings Bank	03/23/06	4.840	25,000,000.00	09/21/06
<u>ROCKLIN</u>				
Five Star Bank	03/16/06	4.600	3,000,000.00	06/15/06
Five Star Bank	01/05/06	4.370	12,000,000.00	07/06/06
Five Star Bank	01/25/06	4.500	2,000,000.00	07/26/06
Five Star Bank	02/10/06	4.680	3,000,000.00	08/11/06
<u>SACRAMENTO</u>				
American River Bank	12/15/05	4.380	1,250,000.00	06/15/06
American River Bank	01/06/06	4.430	1,000,000.00	07/07/06
American River Bank	01/26/06	4.550	1,500,000.00	07/27/06
American River Bank	02/24/06	4.750	2,000,000.00	08/25/06
American River Bank	03/09/06	4.830	1,000,000.00	09/07/06
American River Bank	03/16/06	4.850	1,250,000.00	09/14/06
American River Bank	03/23/06	4.860	2,000,000.00	09/21/06
American River Bank	04/05/06	4.890	1,500,000.00	10/04/06
Bank of Sacramento	02/08/06	4.530	1,500,000.00	05/10/06
Bank of Sacramento	03/01/06	4.650	2,000,000.00	05/31/06

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>SACRAMENTO (continued)</u>				
Merchants National Bank of Sacramento	12/21/05	4.380	2,000,000.00	06/21/06
Merchants National Bank of Sacramento	01/19/06	4.490	2,000,000.00	07/20/06
Merchants National Bank of Sacramento	04/12/06	4.910	2,000,000.00	10/11/06
River City Bank	11/23/05	4.310	2,000,000.00	05/24/06
River City Bank	01/27/06	4.550	3,000,000.00	07/28/06
River City Bank	04/05/06	4.870	2,000,000.00	10/04/06
The Golden One Credit Union	03/22/06	4.700	25,000,000.00	06/21/06
The Golden One Credit Union	03/01/06	4.790	25,000,000.00	08/31/06
U.S. Bank, NA	02/01/06	4.500	75,000,000.00	05/03/06
U.S. Bank, NA	02/09/06	4.720	100,000,000.00	08/10/06
U.S. Bank, NA	02/17/06	4.750	100,000,000.00	08/18/06
U.S. Bank, NA	02/23/06	4.740	25,000,000.00	08/24/06
U.S. Bank, NA	04/06/06	4.900	100,000,000.00	10/05/06
Union Bank of California, NA	12/15/05	4.380	150,000,000.00	06/15/06
Union Bank of California, NA	01/13/06	4.470	175,000,000.00	07/14/06
Union Bank of California, NA	02/02/06	4.640	150,000,000.00	08/03/06
<u>SAN DIEGO</u>				
First Future Credit Union	11/23/05	4.330	15,000,000.00	05/24/06
First Future Credit Union	03/03/06	4.670	5,000,000.00	06/02/06
First Future Credit Union	03/15/06	4.680	8,000,000.00	06/14/06
First Future Credit Union	03/03/06	4.800	15,000,000.00	09/01/06
First United Bank	03/15/06	4.860	1,000,000.00	09/13/06
First United Bank	04/13/06	4.940	2,000,000.00	10/12/06
<u>SAN FRANCISCO</u>				
America California Bank	01/05/06	4.390	6,000,000.00	07/06/06
Oceanic Bank	09/13/05	3.800	4,000,000.00	09/13/06
Trans Pacific National Bank	02/02/06	4.520	1,000,000.00	05/04/06
Trans Pacific National Bank	03/17/06	4.660	1,000,000.00	06/16/06
Trans Pacific National Bank	03/23/06	4.730	1,000,000.00	06/22/06
Trans Pacific National Bank	03/01/06	4.790	1,000,000.00	08/30/06
Trans Pacific National Bank	04/12/06	4.910	1,000,000.00	10/11/06
United Commercial Bank	02/23/06	4.610	20,000,000.00	05/25/06
United Commercial Bank	12/02/05	4.360	25,000,000.00	06/02/06
United Commercial Bank	12/09/05	4.370	25,000,000.00	06/09/06
United Commercial Bank	03/17/06	4.660	65,000,000.00	06/16/06
United Commercial Bank	01/12/06	4.470	55,000,000.00	07/13/06
United Commercial Bank	04/26/06	4.800	40,000,000.00	07/26/06
United Commercial Bank	03/01/06	4.790	50,000,000.00	08/30/06
United Commercial Bank	04/13/06	4.930	90,000,000.00	10/12/06

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>SAN JOSE</u>				
Comerica Bank	02/10/06	4.720	25,000,000.00	08/11/06
Comerica Bank	02/23/06	4.740	25,000,000.00	08/24/06
Comerica Bank	04/07/06	4.880	50,000,000.00	10/06/06
Comerica Bank	04/14/06	4.950	25,000,000.00	10/13/06
Comerica Bank	04/26/06	4.960	25,000,000.00	10/25/06
Meriwest Credit Union	01/19/06	4.510	5,000,000.00	07/20/06
Meriwest Credit Union	03/15/06	4.870	5,000,000.00	09/13/06
Meriwest Credit Union	04/12/06	4.930	10,000,000.00	10/11/06
Santa Clara Co. Federal Credit Union	11/04/05	4.300	2,500,000.00	05/05/06
Santa Clara Co. Federal Credit Union	02/03/06	4.660	7,500,000.00	08/04/06
Santa Clara Co. Federal Credit Union	02/17/06	4.760	5,000,000.00	08/18/06
<u>SAN LUIS OBISPO</u>				
Mission Community Bank	03/02/06	4.690	1,000,000.00	06/01/06
Mission Community Bank	12/08/05	4.390	1,000,000.00	06/08/06
Mission Community Bank	04/26/06	4.800	2,500,000.00	07/26/06
Mission Community Bank	04/05/06	4.890	2,500,000.00	10/04/06
San Luis Trust Bank	04/19/06	4.730	1,700,000.00	07/19/06
<u>SAN MARINO</u>				
East West Bank	02/03/06	4.510	35,000,000.00	05/05/06
East West Bank	02/08/06	4.530	50,000,000.00	05/10/06
East West Bank	02/16/06	4.610	38,000,000.00	05/18/06
East West Bank	11/23/05	4.330	25,000,000.00	05/24/06
East West Bank	12/09/05	4.380	85,000,000.00	06/09/06
East West Bank	03/15/06	4.670	50,000,000.00	06/14/06
East West Bank	03/24/06	4.740	25,000,000.00	06/23/06
East West Bank	04/07/06	4.880	50,000,000.00	10/06/06
East West Bank	04/12/06	4.910	42,000,000.00	10/11/06
<u>SANTA ROSA</u>				
Summit State Bank	02/07/06	4.530	4,000,000.00	05/10/06
Summit State Bank	03/17/06	4.660	6,000,000.00	06/16/06
Summit State Bank	12/21/05	4.350	6,000,000.00	06/16/06
Summit State Bank	01/27/06	4.570	4,000,000.00	07/28/06
<u>SONORA</u>				
Central California Bank	03/24/06	4.830	5,000,000.00	09/22/06

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>STOCKTON</u>				
Pacific State Bank	11/10/05	4.320	5,000,000.00	05/11/06
Pacific State Bank	03/30/06	4.830	3,000,000.00	09/28/06
Pacific State Bank	04/05/06	4.870	1,000,000.00	10/04/06
Washington Mutual Bank, FA	12/14/05	4.330	45,000,000.00	06/14/06
Washington Mutual Bank, FA	01/19/06	4.500	75,000,000.00	07/20/06
Washington Mutual Bank, FA	02/17/06	4.760	60,000,000.00	08/18/06
<u>TORRANCE</u>				
Chinatrust Bank (USA)	02/09/06	4.530	20,000,000.00	05/11/06
Chinatrust Bank (USA)	03/10/06	4.640	35,000,000.00	06/09/06
Chinatrust Bank (USA)	04/14/06	4.760	40,000,000.00	07/14/06
Chinatrust Bank (USA)	04/20/06	4.780	55,000,000.00	07/20/06
<u>TRACY</u>				
Service 1st Bank	12/15/05	4.380	2,000,000.00	06/15/06
<u>VACAVILLE</u>				
Travis Credit Union	11/30/05	4.340	40,000,000.00	06/01/06
<u>WALNUT CREEK</u>				
Bank of the West	03/16/06	4.640	82,000,000.00	06/15/06
Bank of the West	04/14/06	4.770	134,000,000.00	07/14/06
Bank of the West	04/28/06	4.840	176,500,000.00	07/28/06
Bank of the West	02/17/06	4.750	242,000,000.00	08/18/06
<u>WHITTIER</u>				
Banco Popular North America	02/15/06	4.600	25,000,000.00	05/17/06
Banco Popular North America	04/13/06	4.760	24,000,000.00	07/13/06
Banco Popular North America	04/28/06	4.850	16,000,000.00	07/28/06
TOTAL TIME DEPOSITS APRIL 2006			7,770,995,000.00	

BANK DEMAND DEPOSITS

April 2006

(\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>	<u>BALANCES PER BANKS</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 751,383	\$ 3,485,264
2	751,383	3,485,264
3	316,257	2,487,239
4	306,569	2,049,772
5	571,201	2,047,693
6	483,937	2,203,304
7	263,018	2,340,042
8	263,018	2,340,042
9	263,018	2,340,042
10	425,106	2,309,327
11	318,550	2,696,233
12	901,201	2,531,156
13	866,958	2,745,271
14	813,177	3,064,605
15	813,177	3,064,605
16	813,177	3,068,456
17	411,636	2,448,266
18	731,532	2,344,116
19	709,488	2,423,733
20	938,830	2,294,324
21	540,812	2,213,870
22	540,812	2,213,870
23	540,812	2,213,870
24	1,898,780	2,188,571
25	1,114,363	2,712,751
26	1,573,107	2,849,338
27	835,150	2,954,266
28	544,233	2,521,528
29	544,233	2,521,528
30	544,233	2,525,973
<hr style="width: 20%; margin-left: auto; margin-right: 0;"/>		
AVERAGE DOLLAR DAYS	\$ 679,638	^{a/}

^{a/} The prescribed bank balance for April was \$600,610. This consisted of \$267,952 in compensating balances for services, balances for uncollected funds of \$342,510 and a deduction of \$9,852 for April delayed deposit credit.

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

No. 1682

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on April 19, 2006, has determined and designated the amount of money available for deposit and investment under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with law, for deposit in demand bank accounts as Compensating Balance for Services \$ 267,952,000

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

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

	From	To	Transactions	In Securities (section 16430)*	Time Deposits in Various Financial Institutions (sections 16503a and 16602)*	Estimated Total
(1)	04/17/06	04/21/06	\$ 5,565,000,000	\$ 47,791,505,000	\$ 7,778,495,000	\$ 55,570,000,000
(2)	04/24/06	04/28/06	\$ 4,310,700,000	\$ 52,102,205,000	\$ 7,778,495,000	\$ 59,880,700,000
(3)	05/01/06	05/05/06	\$ (1,328,200,000)	\$ 50,774,005,000	\$ 7,778,495,000	\$ 58,552,500,000
(4)	05/08/06	05/12/06	\$ (619,300,000)	\$ 50,154,705,000	\$ 7,778,495,000	\$ 57,933,200,000
(5)	05/15/06	05/19/06	\$ 943,100,000	\$ 51,097,805,000	\$ 7,778,495,000	\$ 58,876,300,000
(6)	05/22/06	05/26/06	\$ 301,300,000	\$ 51,399,105,000	\$ 7,778,495,000	\$ 59,177,600,000
(7)	05/29/06	06/02/06	\$ (1,931,100,000)	\$ 49,468,005,000	\$ 7,778,495,000	\$ 57,246,500,000
(8)	06/05/06	06/09/06	\$ 46,700,000	\$ 49,514,705,000	\$ 7,778,495,000	\$ 57,293,200,000
(9)	06/12/06	06/16/06	\$ 3,010,500,000	\$ 52,525,205,000	\$ 7,778,495,000	\$ 60,303,700,000
(10)	06/19/06	06/23/06	\$ 3,076,000,000	\$ 55,601,205,000	\$ 7,778,495,000	\$ 63,379,700,000

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 \$ 267,952,000.

POOLED MONEY INVESTMENT BOARD:

 Signatures on file at STO and SCO
 Chairperson

 Member

 Member