COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

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LOS ANGELES, CALIFORNIA 90012

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July 26, 2010

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

FROM: Mark J. Saladino
Treasurer and Tax Collector

SUBJECT: **REPORT OF INVESTMENTS FOR THE MONTH OF JUNE 2010**

The attached Report of Investments for the month of June 2010 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.

All investments made during the month of June 2010 were made in accordance with California Government Code and conform to the Treasurer and Tax Collector's Investment Policy.

MJS:NI:
EBG:rkw

Attachment

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JUNE 2010

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

GENERAL PORTFOLIO SCHEDULES

A - Portfolio Profiles

A1 - Credit Quality Distribution and Concentration of Credit Risk

B - Pooled Surplus Earnings Report

C - Summary Report of Treasurer's Depository Accounts

D - Treasurer's Activity and Cash Availability for the Next Six-Month Period

E - Treasurer's Investment Strategy

ATTACHMENTS

I. Definitions of Securities

Detailed descriptions of the major security types invested in by the Treasury

II. Compliance Report

Detail report of transactions, if any, which deviate from the Treasurer's investment policy

III. Performance Report

Daily portfolio investment balances, and monthly averages

IV. Earnings on Investments (Accrual Basis) Chart

Graphic presentation of net earning rates on pool investments

V. Net Income for Month

Accrual basis net income for month, gross revenue less expenditures

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JUNE 2010

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 JUNE 2010

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)

XVIII. Pending Transactions Report

Detail report of transactions with future settlement dates.

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF JUNE 30, 2010

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 06/30/10		
At Cost	$ 22,159,159,955	$ 101,048,571
At Market	$ 22,288,030,646	$ 101,289,815
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	13.26%	0.00%
United States Government and Agency Obligations	46.68%	29.40%
Bankers Acceptances	0.22%	0.00%
Commercial Paper	36.29%	0.00%
Municipal Obligations	0.07%	5.20%
Corporate and Deposit Notes	3.48%	2.29%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	63.11%
1-60 days	45.02%	0.00%
61 days-1 year	16.17%	64.93%
Over 1 year	38.81%	35.07%
Weighted Average Days to Maturity	536	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF JUNE 30, 2010

SCHEDULE A1

The following is a summary of the credit quality distribution and concentration of credit risk by investment type as a percentage of each portfolio's cost at June 30, 2010:

	S&P	Moody's	% of Portfolio
PSI			
Commercial Paper	A-1	P-1	36.29%
Corporate and Deposit Notes	A-1	P-1	3.48%
Los Angeles County Securities	AA-	A1	0.07%
Negotiable Certificates of Deposit	A-1	P-1	13.26%
Bankers Acceptance	A-1	P-1	0.22%
U.S. Agency Securities	AAA	Aaa	43.40%
U.S. Treasury Securities:			
U.S. Treasury Bills	AAA	Aaa	3.28%
Others	-	-	0.00%
			100.00%
SPI			
Local Agency Investment Fund	Not rated	Not rated	62.53%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	A-1+	P-1	2.29%
Mortgage Trust Deeds	AA-	Aa2	0.58%
Los Angeles County Securities	AA-	Aa2	5.20%
Negotiable Certificates of Deposit	-	-	0.00%
Guaranteed Investment Contracts	-	-	0.00%
U.S. Agency Securities	AAA	Aaa	29.21%
U.S. Treasury Securities:			
U.S. Treasury Notes	AAA	Aaa	0.11%
U.S. Treasury Bonds	AAA	Aaa	0.08%
			100.00%

POOLED SURPLUS EARNINGS REPORT

JUNE 30, 2010

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 06/30/10	$ 22,159,159,955
Market Value at 06/30/10	$ 22,288,030,646
Average Daily Balance	$ 23,570,267,628
Gains and Losses:	
For the Month	$ 1,770,564
For the Past 12 Months	$ 4,175,932
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 30,018,674
Earnings for the Past 12 Months	$ 322,529,260
Earnings Rate for the Month	1.54%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF JUNE 30, 2010

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	143,418,747.45	(A)
Bank of the West - Concentration	$	32,998,741.19	(B)
Citi Bank - Concentration	$	-	
Union Bank- Concentration	$	2,267,143.06	
Wells Fargo - Concentration	$	6,172,666.32	
Total Ledger Balance for all Banks	$	184,857,298.02	

(A) $99.000 million of this amount is related to the deposit of funds in an interest-bearing money market savings account, in accordance with the Treasurer's authority under California Government Code Section 53633.

(B) $29.423 million of this amount is related to the deposit of funds in an interest-bearing money market plus account, in accordance with the Treasurer's authority under California Government Code Section 53633.

TREASURER'S ACTIVITY FOR JUNE 2010
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 June 2010

Total Deposits	$ 3,390,967,065.49
Total Disbursements	$ 6,335,812,158.97

Discretionary Funds Liquidity Withdrawal Ratio
As of June 30, 2010 1.64

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
July	$ 7,746,614,000.00	$ 5,956,100,000.00	$ 5,166,800,000.00	$ 8,535,914,000.00
August	$ 2,609,419,000.00	$ 3,863,200,000.00	$ 3,967,700,000.00	$ 11,040,833,000.00
September	$ 1,397,724,000.00	$ 2,724,500,000.00	$ 3,589,000,000.00	$ 11,574,057,000.00
October	$ 338,000,000.00	$ 3,976,000,000.00	$ 4,026,200,000.00	$ 11,861,857,000.00
November	$ 209,415,000.00	$ 3,951,300,000.00	$ 3,910,600,000.00	$ 12,111,972,000.00
December	$ 538,232,000.00	$ 7,404,800,000.00	$ 5,283,600,000.00	$ 14,771,404,000.00

TREASURER'S INVESTMENT STRATEGY

SCHEDULE E

Two portfolios are maintained by the Los Angeles County Treasurer.

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

In June 2010, the Treasurer placed $189.658 million in the Bank of the West Money Market Plus Account and $228.921 million in the Bank of America Money Market Savings Account in accordance with the Treasurer's authority under California Government Code Section 53633. Of these amounts, $29.423 million and $99 million respectively remained in these accounts at month-end. These are collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

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

Included in the Los Angeles County General Fund's SPI are approximately $0.59 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.

ATTACHMENT I

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.

ATTACHMENT II

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENT TRANSACTIONS FOR JUNE 2010
COMPLIANCE REPORT

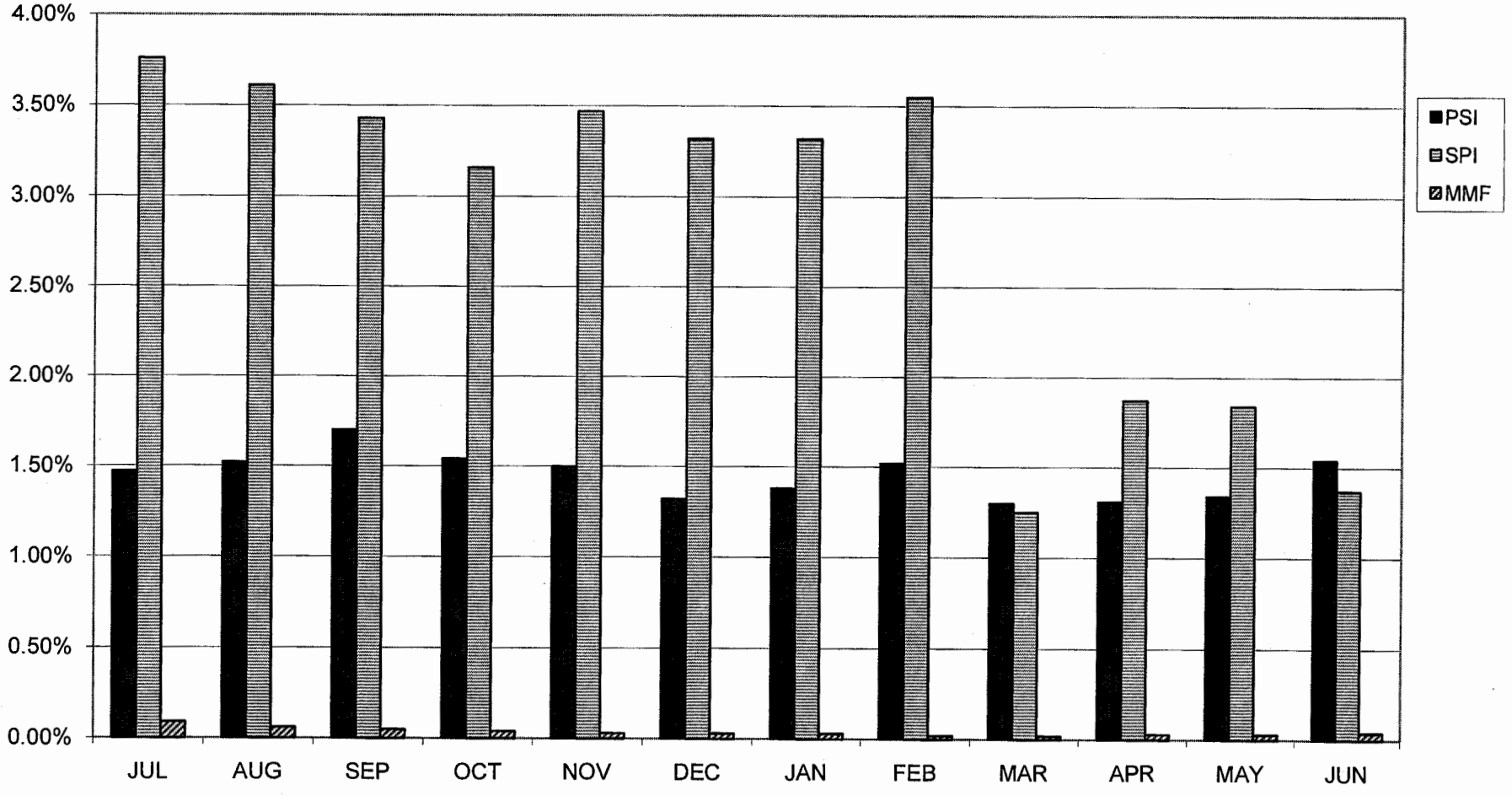
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of June 2010

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 06/30/10
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
1	24,757,669,648.17	103,965,900.06
2	24,739,702,850.68	103,964,015.96
3	24,626,254,936.60	103,964,015.96
4	23,776,453,231.48	103,963,337.46
5	23,751,453,231.48	103,963,337.46
6	23,751,453,231.48	103,963,337.46
7	23,631,046,187.01	103,963,337.46
8	23,606,382,290.49	103,962,327.55
9	23,607,093,045.57	103,962,327.55
10	23,502,347,638.92	103,132,327.55
11	23,485,353,339.55	73,131,223.84
12	23,485,353,339.55	73,131,223.84
13	23,485,353,339.55	73,131,223.84
14	23,517,438,114.86	73,131,223.84
15	23,345,373,392.62	299,613,223.84
16	23,255,347,516.50	299,613,223.84
17	23,401,778,435.94	299,613,223.84
18	23,391,547,458.55	299,613,223.84
19	23,391,547,458.55	299,613,223.84
20	23,391,547,458.55	299,613,223.84
21	23,307,534,459.95	299,613,223.84
22	23,228,155,869.25	75,948,223.84
23	23,299,598,264.84	75,948,223.84
24	23,258,379,545.01	75,948,223.84
25	23,479,782,559.42	75,948,223.84
26	23,479,782,559.42	75,948,223.84
27	23,479,782,559.42	75,948,223.84
28	23,760,838,006.04	75,948,223.84
29	23,754,518,906.37	75,948,223.84
30	22,159,159,955.00	101,048,571.25
AVG	**23,570,267,627.69**	**137,908,536.29**

LOS ANGELES COUNTY TREASURER
EARNINGS RATE ON INVESTMENTS
FISCAL YEAR 2009-10
ATTACHMENT IV



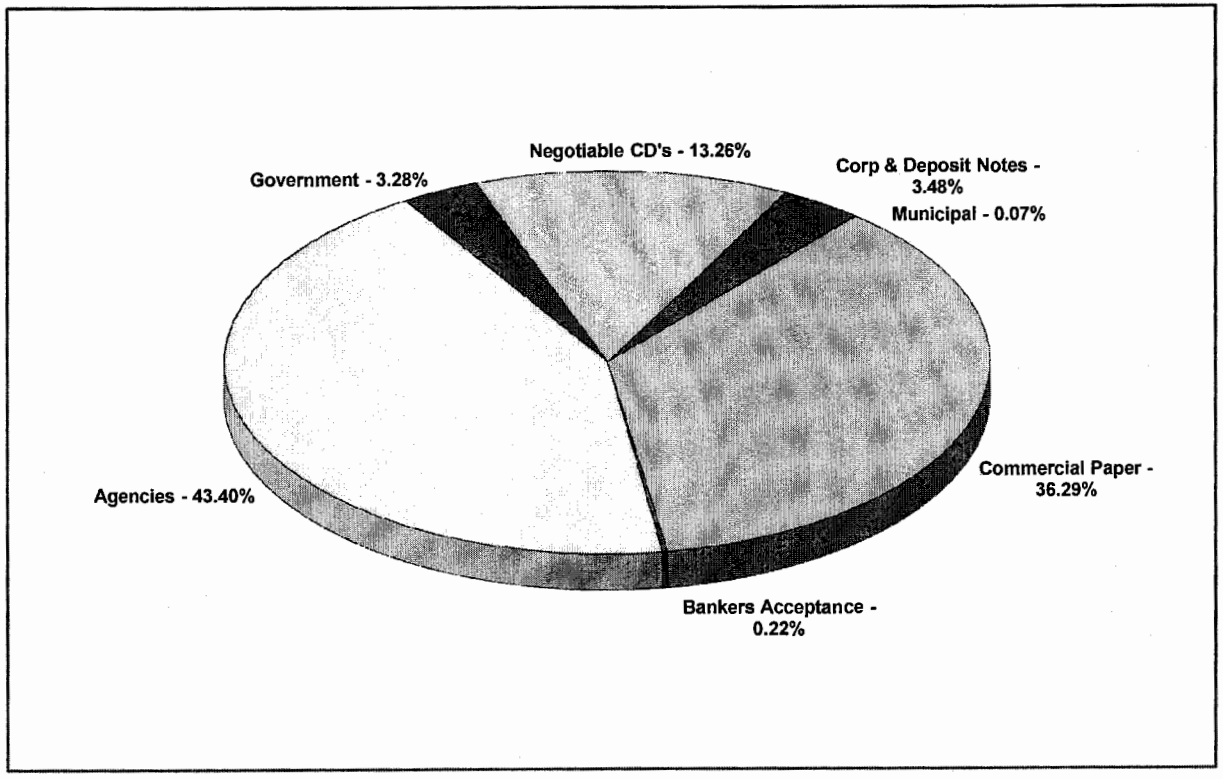
Source: Money Fund Report as of June 30, 2010.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 06/30/10 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$28,388,909	$155,000
Gains (Losses) on Sales of Non-Trading Securities.	1,770,563	0
Gains (Losses) on Sales of Trading Securities.	0	0
Amortization/Accretion	(140,798)	381
Prior Accrual Adjustment	0	0
Total Revenues	$30,018,674	$155,381
Expenses:		
Interest Expense	0	0
*Investment Management Fee	0	3,200
	$0	$3,200
NET INCOME	$30,018,674	$152,181

*Estimated and later adjusted.

LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY SECURITY TYPE
AS OF JUNE 2010
ATTACHMENT VII



	In Thousands
Negotiable CD's	$ 2,939,038
Corp & Deposit Notes	771,004
Municipal	15,000
Commercial Paper	8,041,725
Bankers Acceptance	48,721
Agencies	9,617,068
Other	-
Government	726,604
Total	$ 22,159,160

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 June 1, 2010 to June 30, 2010
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	BA	06/30/10	84189	BK OF AMERICA NA BA	0.40000	08/30/10	29,230,000.00	29,210,188.56	0.00	BNY	BA
NTRD	BA	06/30/10	84201	BK OF AMERICA NA BA	0.50000	09/21/10	19,533,000.00	19,510,482.79	0.00	BNY	BA
	BA Total						48,763,000.00	48,720,671.35	0.00		
NTRD	BNOT	06/16/10	84048	CHASE BK USA NA BK NOTE	0.25000	07/14/10	50,000,000.00	50,000,000.00	0.00	BNY	JPM
NTRD	BNOT	06/16/10	84047	BK OF AMERICA NA BK NOTE	0.30000	08/20/10	50,000,000.00	50,000,000.00	0.00	BNY	BA
NTRD	BNOT	06/17/10	84062	CHASE BK USA NA BK NOTE	0.25000	07/21/10	50,000,000.00	50,000,000.00	0.00	BNY	JPM
NTRD	BNOT	06/17/10	84061	BK OF AMERICA NA BK NOTE	0.28000	08/19/10	50,000,000.00	50,000,000.00	0.00	BNY	BA
	BNOT Total						150,000,000.00	150,000,000.00	0.00		
NTRD	CNFL	06/01/10	83923	ROYAL BK OF CANADA NY FRN	0.53844	06/01/11	50,000,000.00	50,000,000.00	0.00	BNY	RBCDR
	CNFL Total						50,000,000.00	50,000,000.00	0.00		
NTRD	CPD	06/01/10	83937	VARIABLE FUNDING CAP CO LLC CP	0.33000	07/08/10	50,000,000.00	49,983,041.67	0.00	BNY	WFI
NTRD	CPD	06/01/10	83939	FALCON ASSET SEC CORP CP	0.35000	07/20/10	50,000,000.00	49,976,180.56	0.00	BNY	JPM
NTRD	CPD	06/01/10	83940	FALCON ASSET SEC CORP CP	0.35000	07/20/10	15,000,000.00	14,992,854.17	0.00	BNY	JPM
NTRD	CPD	06/01/10	83938	FALCON ASSET SEC CORP CP	0.35000	07/22/10	50,000,000.00	49,975,208.33	0.00	BNY	RBCDR
NTRD	CPD	06/01/10	83942	JUPITER SECURITIZATION CORP CP	0.36000	07/26/10	35,000,000.00	34,980,750.00	0.00	BNY	LOOP
NTRD	CPD	06/01/10	83941	JUPITER SECURITIZATION CORP CP	0.40000	08/02/10	35,000,000.00	34,975,888.89	0.00	BNY	CITGM
NTRD	CPD	06/01/10	83943	TOYOTA MOTOR CREDIT CORP CP	0.50000	08/03/10	29,069,000.00	29,043,564.62	0.00	BNY	TFS
NTRD	CPD	06/02/10	83951	ING US FUNDING LLC CP	0.23000	06/04/10	50,000,000.00	49,999,361.11	0.00	BNY	INGF
NTRD	CPD	06/02/10	83952	ING US FUNDING LLC CP	0.23000	06/04/10	50,000,000.00	49,999,361.11	0.00	BNY	INGF
NTRD	CPD	06/02/10	83953	ING US FUNDING LLC CP	0.23000	06/04/10	25,000,000.00	24,999,680.56	0.00	BNY	INGF
NTRD	CPD	06/02/10	83954	ABBEY NATIONAL NA LLC CP	0.20000	06/04/10	50,000,000.00	49,999,444.44	0.00	BNY	MFR
NTRD	CPD	06/02/10	83955	ABBEY NATIONAL NA LLC CP	0.20000	06/04/10	50,000,000.00	49,999,444.44	0.00	BNY	MFR
NTRD	CPD	06/02/10	83947	BRYANT PARK FUNDING LLC CP	0.36000	07/07/10	50,000,000.00	49,982,500.00	0.00	BNY	MS
NTRD	CPD	06/02/10	83949	FALCON ASSET SEC CO LLC CP	0.34000	07/16/10	50,000,000.00	49,979,222.22	0.00	BNY	ALA
NTRD	CPD	06/02/10	83948	BARTON CAPITAL LLC CP	0.38000	07/21/10	50,000,000.00	49,974,138.89	0.00	BNY	JPM
NTRD	CPD	06/03/10	83958	FALCON ASSET SEC CO LLC CP	0.22000	06/04/10	50,000,000.00	49,999,694.44	0.00	BNY	RBCDR
NTRD	CPD	06/03/10	83959	FALCON ASSET SEC CO LLC CP	0.22000	06/04/10	18,701,000.00	18,700,885.72	0.00	BNY	RBCDR
NTRD	CPD	06/03/10	83960	DEUTSCHE BK FINANCIAL LLC	0.19000	06/04/10	50,000,000.00	49,999,736.11	0.00	BNY	ALA
NTRD	CPD	06/03/10	83961	DEUTSCHE BK FINANCIAL LLC	0.19000	06/04/10	23,000,000.00	22,999,878.61	0.00	BNY	ALA
NTRD	CPD	06/04/10	83963	BRYANT PARK FUNDING LLC CP	0.36000	07/06/10	33,965,000.00	33,954,131.20	0.00	BNY	CITGM
NTRD	CPD	06/04/10	83965	DEUTSCHE BK FINANCIAL LLC CP	0.34000	07/08/10	50,000,000.00	49,983,944.44	0.00	BNY	ALA
NTRD	CPD	06/04/10	83964	COMMERZBANK US FINANCE INC CP	0.34000	07/09/10	50,000,000.00	49,983,472.22	0.00	BNY	MFR
NTRD	CPD	06/04/10	83966	VARIABLE FUNDING CAP CO LL C CP	0.33000	07/09/10	50,000,000.00	49,983,958.33	0.00	BNY	WFI
NTRD	CPD	06/04/10	83967	CITIGROUP FUNDING INC CP	0.40000	07/13/10	38,000,000.00	37,983,533.33	0.00	BNY	CITGM
NTRD	CPD	06/07/10	83970	COMMERZBANK US FINANCE INC CP	0.35000	07/07/10	50,000,000.00	49,985,416.67	0.00	BNY	MFR
NTRD	CPD	06/07/10	83971	DEUTSCHE BK FINANCIAL LLC CP	0.34000	07/08/10	50,000,000.00	49,985,361.11	0.00	BNY	ALA
NTRD	CPD	06/07/10	83972	CITIGROUP FUNDING INC CP	0.40000	07/20/10	38,677,000.00	38,658,520.99	0.00	BNY	CITGM
NTRD	CPD	06/07/10	83973	BARTON CAPITAL LLC CP	0.40000	07/30/10	40,000,000.00	39,976,444.44	0.00	BNY	CITGM
NTRD	CPD	06/08/10	83976	BRYANT PARK FUNDING LLC CP	0.33000	07/09/10	50,000,000.00	49,985,791.67	0.00	BNY	CITGM
NTRD	CPD	06/08/10	83977	ING US FUNDING LLC CP	0.31000	07/12/10	25,900,000.00	25,892,417.06	0.00	BNY	JPM

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NTRD	CPD	06/08/10	83979	FALCON ASSET SEC CO LLC CP	0.33000	07/12/10	35,000,000.00	34,989,091.67	0.00	BNY	CITGM
NTRD	CPD	06/08/10	83975	DEUTSCHE BK FINANCIAL LLC CP	0.33000	07/14/10	50,000,000.00	49,983,500.00	0.00	BNY	ALA
NTRD	CPD	06/08/10	83978	JUPITER SEC CO LLC CP	0.33000	07/14/10	50,000,000.00	49,983,500.00	0.00	BNY	GS
NTRD	CPD	06/08/10	83980	DANSKE CORP CP	0.33000	07/16/10	50,000,000.00	49,982,583.33	0.00	BNY	MFR
NTRD	CPD	06/08/10	83983	HSBC FINANCE CORP CP	0.31000	07/27/10	50,000,000.00	49,978,902.78	0.00	BNY	MFR
NTRD	CPD	06/08/10	83982	BARTON CAPITAL LLC CP	0.39000	07/30/10	25,000,000.00	24,985,916.67	0.00	BNY	ALA
NTRD	CPD	06/08/10	83981	SHEFFIELD RECEIVABLES CORP CP	0.40000	08/02/10	25,000,000.00	24,984,722.22	0.00	BNY	CITGM
NTRD	CPD	06/08/10	83984	TOYOTA MOTOR CREDIT CORP CP	0.45000	08/27/10	7,589,000.00	7,581,411.00	0.00	BNY	TFS
NTRD	CPD	06/09/10	83988	JUPITER SEC CO LLC CP	0.32000	07/12/10	49,400,000.00	49,385,509.33	0.00	BNY	CITGM
NTRD	CPD	06/09/10	83991	COMMERZBANK US FINANCE INC CP	0.39000	07/13/10	50,000,000.00	49,981,583.33	0.00	BNY	MFR
NTRD	CPD	06/09/10	83986	ABBEY NATIONAL NA LLC CP	0.32000	07/15/10	50,000,000.00	49,984,000.00	0.00	BNY	MFR
NTRD	CPD	06/09/10	83989	DEUTSCHE BK FINANCIAL LLC CP	0.34000	07/19/10	50,000,000.00	49,981,111.11	0.00	BNY	ALA
NTRD	CPD	06/09/10	83987	SHEFFIELD RECEIVABLES CORP CP	0.33000	07/21/10	20,000,000.00	19,992,300.00	0.00	BNY	BCI
NTRD	CPD	06/09/10	83990	ING US FUNDING LLC CP	0.40000	08/02/10	25,000,000.00	24,985,000.00	0.00	BNY	INGF
NTRD	CPD	06/09/10	83992	TOYOTA MOTOR CREDIT CORP CP	0.45000	08/23/10	18,460,000.00	18,442,693.75	0.00	BNY	TFS
NTRD	CPD	06/10/10	84000	REGENCY MARKETS NO. 1 LLC CP	0.38000	07/08/10	31,475,000.00	31,465,697.39	0.00	BNY	CITGM
NTRD	CPD	06/10/10	83996	FALCON ASSET SEC CO LLC CP	0.32000	07/13/10	50,000,000.00	49,985,333.33	0.00	BNY	RBCDR
NTRD	CPD	06/10/10	83998	THUNDER BAY FUNDING LLC CP	0.31000	07/15/10	39,213,000.00	39,201,181.64	0.00	BNY	ALA
NTRD	CPD	06/10/10	83997	VARIABLE FUNDING CAP CO LLC CP	0.32000	07/16/10	35,000,000.00	34,988,800.00	0.00	BNY	WFI
NTRD	CPD	06/10/10	83999	BARTON CAPITAL LLC CP	0.36000	07/20/10	50,000,000.00	49,980,000.00	0.00	BNY	CITGM
NTRD	CPD	06/10/10	83994	SHEFFIELD RECEIVABLES CORP CP	0.33000	07/22/10	50,000,000.00	49,980,750.00	0.00	BNY	BCI
NTRD	CPD	06/10/10	84001	DEUTSCHE BK FINANCIAL LLC CP	0.34000	07/22/10	50,000,000.00	49,980,166.67	0.00	BNY	ALA
NTRD	CPD	06/11/10	84005	THUNDER BAY FUNDING LLC CP	0.31000	07/07/10	50,000,000.00	49,988,805.56	0.00	BNY	LOOP
NTRD	CPD	06/11/10	84006	THUNDER BAY FUNDING LLC CP	0.31000	07/07/10	13,100,000.00	13,097,067.06	0.00	BNY	LOOP
NTRD	CPD	06/11/10	84007	REGENCY MARKETS NO. 1 LLC CP	0.36000	07/12/10	50,000,000.00	49,984,500.00	0.00	BNY	ALA
NTRD	CPD	06/11/10	84010	BRYANT PARK FUNDING LLC CP	0.33000	07/13/10	50,000,000.00	49,985,333.33	0.00	BNY	CITGM
NTRD	CPD	06/11/10	84011	BRYANT PARK FUNDING LLC CP	0.32000	07/15/10	30,000,000.00	29,990,933.33	0.00	BNY	ALA
NTRD	CPD	06/11/10	84008	UBS FINANCE (DELAWARE) LLC CP	0.35000	07/30/10	50,000,000.00	49,976,180.56	0.00	BNY	MFR
NTRD	CPD	06/11/10	84009	UBS FINANCE (DELAWARE) LLC CP	0.35000	07/30/10	50,000,000.00	49,976,180.56	0.00	BNY	MFR
NTRD	CPD	06/14/10	84014	COMMERZBANK US FINANCE INC CP	0.39000	07/15/10	50,000,000.00	49,983,208.33	0.00	BNY	MFR
NTRD	CPD	06/14/10	84013	JUPITER SEC CO LLC CP	0.32000	07/23/10	50,000,000.00	49,982,666.67	0.00	BNY	CITGM
NTRD	CPD	06/14/10	84016	BARTON CAPITAL LLC CP	0.33000	07/26/10	25,000,000.00	24,990,375.00	0.00	BNY	LOOP
NTRD	CPD	06/14/10	84017	BARTON CAPITAL LLC CP	0.33000	07/26/10	32,787,000.00	32,774,377.01	0.00	BNY	LOOP
NTRD	CPD	06/14/10	84018	CITIGROUP FUNDING INC CP	0.38000	07/30/10	35,136,000.00	35,118,939.52	0.00	BNY	CITGM
NTRD	CPD	06/14/10	84015	SHEFFIELD RECEIVABLES CORP CP	0.40000	08/13/10	39,250,000.00	39,223,833.33	0.00	BNY	BCI
NTRD	CPD	06/15/10	84019	REGENCY MARKETS NO. 1 LLC CP	0.37000	07/13/10	39,813,000.00	39,801,542.70	0.00	BNY	JPM
NTRD	CPD	06/15/10	84021	THUNDER BAY FUNDING LLC CP	0.32000	07/14/10	50,000,000.00	49,987,111.11	0.00	BNY	RBCDR
NTRD	CPD	06/15/10	84024	BRYANT PARK FUNDING LLC CP	0.32000	07/15/10	50,000,000.00	49,986,666.67	0.00	BNY	LOOP
NTRD	CPD	06/15/10	84031	GE CAPITAL CORP CP	0.26000	07/15/10	31,860,000.00	31,853,097.00	0.00	BNY	GECC
NTRD	CPD	06/15/10	84023	BRYANT PARK FUNDING LLC CP	0.33000	07/16/10	50,000,000.00	49,985,791.67	0.00	BNY	CITGM
NTRD	CPD	06/15/10	84027	BARTON CAPITAL LLC CP	0.32000	07/16/10	30,000,000.00	29,991,733.33	0.00	BNY	CITGM
NTRD	CPD	06/15/10	84020	THUNDER BAY FUNDING LLC CP	0.32000	07/19/10	43,000,000.00	42,987,004.44	0.00	BNY	JPM
NTRD	CPD	06/15/10	84022	VARIABLE FUNDING CAP CO LLC CP	0.30000	07/20/10	50,000,000.00	49,985,416.67	0.00	BNY	WFI

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NTRD	CPD	06/15/10	84025	COMMERZBANK US FINANCE INC CP	0.42000	07/30/10	50,000,000.00	49,973,750.00	0.00	BNY	MFR
NTRD	CPD	06/15/10	84028	ABBEY NATIONAL NA LLC CP	0.33000	07/30/10	50,000,000.00	49,979,375.00	0.00	BNY	MFR
NTRD	CPD	06/15/10	84029	ABBEY NATIONAL NA LLC CP	0.33000	07/30/10	25,000,000.00	24,989,687.50	0.00	BNY	MFR
NTRD	CPD	06/16/10	84041	BRYANT PARK FUNDING LLC CP	0.32000	07/15/10	50,000,000.00	49,987,111.11	0.00	BNY	LOOP
NTRD	CPD	06/16/10	84036	JUPITER SEC CO LLC CP	0.32000	07/19/10	50,000,000.00	49,985,333.33	0.00	BNY	CITGM
NTRD	CPD	06/16/10	84034	ING US FUNDING LLC CP	0.31000	07/20/10	50,000,000.00	49,985,361.11	0.00	BNY	INGF
NTRD	CPD	06/16/10	84035	ING US FUNDING LLC CP	0.31000	07/21/10	50,000,000.00	49,984,930.56	0.00	BNY	INGF
NTRD	CPD	06/16/10	84033	RANGER FUNDING CO LLC CP	0.33000	07/22/10	48,092,000.00	48,076,129.64	0.00	BNY	BA
NTRD	CPD	06/16/10	84040	DEUTSCHE BK FINANCIAL LLC CP	0.32000	07/23/10	50,000,000.00	49,983,555.56	0.00	BNY	ALA
NTRD	CPD	06/16/10	84037	ABBEY NATIONAL NA LLC CP	0.33000	07/30/10	50,000,000.00	49,979,833.33	0.00	BNY	JPM
NTRD	CPD	06/16/10	84038	ABBEY NATIONAL NA LLC CP	0.33000	07/30/10	25,000,000.00	24,989,916.67	0.00	BNY	JPM
NTRD	CPD	06/16/10	84039	VARIABLE FUNDING CAP CO LLC CP	0.31000	08/05/10	50,000,000.00	49,978,472.22	0.00	BNY	WFI
NTRD	CPD	06/16/10	84045	BARTON CAPITAL LLC CP	0.40000	08/10/10	25,000,000.00	24,984,722.22	0.00	BNY	ALA
NTRD	CPD	06/16/10	84044	SHEFFIELD RECEIVABLES CORP CP	0.40000	08/17/10	22,000,000.00	21,984,844.44	0.00	BNY	BCI
NTRD	CPD	06/16/10	84049	TOYOTA MOTOR CREDIT CORP CP	0.50000	09/14/10	15,766,000.00	15,746,292.50	0.00	BNY	TFS
NTRD	CPD	06/17/10	84057	ING US FUNDING LLC CP	0.29000	06/30/10	50,000,000.00	49,994,763.89	0.00	BNY	INGF
NTRD	CPD	06/17/10	84058	ING US FUNDING LLC CP	0.29000	06/30/10	17,000,000.00	16,998,219.72	0.00	BNY	INGF
NTRD	CPD	06/17/10	84054	FALCON ASSET SEC CO LLC CP	0.32000	07/21/10	50,000,000.00	49,984,888.89	0.00	BNY	CITGM
NTRD	CPD	06/17/10	84055	FALCON ASSET SEC CO LLC CP	0.32000	07/21/10	1,000,000.00	999,697.78	0.00	BNY	CITGM
NTRD	CPD	06/17/10	84050	CRC FUNDING LLC CP	0.33000	07/30/10	50,000,000.00	49,980,291.67	0.00	BNY	CITGM
NTRD	CPD	06/17/10	84051	CRC FUNDING LLC CP	0.33000	07/30/10	25,000,000.00	24,990,145.83	0.00	BNY	CITGM
NTRD	CPD	06/17/10	84056	SHEFFIELD RECEIVABLES CORP CP	0.39000	08/17/10	30,000,000.00	29,980,175.00	0.00	BNY	ALA
NTRD	CPD	06/18/10	84069	BRYANT PARK FUNDING LLC CP	0.33000	07/13/10	21,566,000.00	21,561,057.79	0.00	BNY	JPM
NTRD	CPD	06/18/10	84068	BRYANT PARK FUNDING LLC CP	0.33000	07/15/10	32,779,000.00	32,770,887.20	0.00	BNY	JPM
NTRD	CPD	06/18/10	84064	JUPITER SEC CO LLC CP	0.32000	07/21/10	38,500,000.00	38,488,706.67	0.00	BNY	CITGM
NTRD	CPD	06/18/10	84065	ING US FUNDING LLC CP	0.31000	07/23/10	50,000,000.00	49,984,930.56	0.00	BNY	INGF
NTRD	CPD	06/18/10	84066	ABBEY NATIONAL NA LLC CP	0.34000	07/26/10	50,000,000.00	49,982,055.56	0.00	BNY	MFR
NTRD	CPD	06/18/10	84067	ABBEY NATIONAL NA LLC CP	0.34000	07/28/10	50,000,000.00	49,981,111.11	0.00	BNY	MFR
NTRD	CPD	06/18/10	84071	ING US FUNDING LLC CP	0.35000	07/30/10	50,000,000.00	49,979,583.33	0.00	BNY	INGF
NTRD	CPD	06/18/10	84070	HSBC FINANCE CORP CP	0.29000	08/02/10	47,000,000.00	46,982,962.50	0.00	BNY	MFR
NTRD	CPD	06/21/10	84074	THAMES ASSET GLOBAL SEC INC CP	0.35000	07/20/10	50,000,000.00	49,985,902.78	0.00	BNY	CITGM
NTRD	CPD	06/21/10	84082	REGENCY MARKETS NO. 1 LLC CP	0.37000	07/20/10	25,000,000.00	24,992,548.61	0.00	BNY	CITGM
NTRD	CPD	06/21/10	84085	SHEFFIELD RECEIVABLES CORP CP	0.31000	07/28/10	25,000,000.00	24,992,034.72	0.00	BNY	BCI
NTRD	CPD	06/21/10	84086	CITIGROUP FUNDING INC CP	0.35000	07/30/10	18,047,000.00	18,040,157.18	0.00	BNY	CITGM
NTRD	CPD	06/22/10	84095	ING US FUNDING LLC CP	0.29000	07/07/10	50,000,000.00	49,993,958.33	0.00	BNY	INGF
NTRD	CPD	06/22/10	84096	ING US FUNDING LLC CP	0.29000	07/07/10	40,000,000.00	39,995,166.67	0.00	BNY	INGF
NTRD	CPD	06/22/10	84093	FALCON ASSET SEC CO LLC CP	0.32000	07/27/10	40,015,000.00	40,002,550.89	0.00	BNY	RBCDR
NTRD	CPD	06/22/10	84094	SHEFFIELD RECEIVABLES CORP CP	0.30000	07/29/10	35,000,000.00	34,989,208.33	0.00	BNY	ALA
NTRD	CPD	06/23/10	84105	ING US FUNDING LLC CP	0.29000	07/07/10	50,000,000.00	49,994,361.11	0.00	BNY	INGF
NTRD	CPD	06/23/10	84107	FALCON ASSET SEC CO LLC CP	0.26000	07/07/10	50,000,000.00	49,994,944.44	0.00	BNY	ALA
NTRD	CPD	06/23/10	84100	FALCON ASSET SEC CO LLC CP	0.32000	07/26/10	50,000,000.00	49,985,333.33	0.00	BNY	CITGM
NTRD	CPD	06/23/10	84108	CITIGROUP FUNDING INC CP	0.37000	08/02/10	11,487,000.00	11,482,277.57	0.00	BNY	CITGM
NTRD	CPD	06/23/10	84106	THAMES ASSET GLOBAL SEC INC CP	0.43000	08/20/10	50,000,000.00	49,965,361.11	0.00	BNY	CITGM

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NTRD	CPD	06/24/10	84119	ING US FUNDING LLC CP	0.22000	06/25/10	50,000,000.00	49,999,694.44	0.00	BNY	INGF
NTRD	CPD	06/24/10	84120	ING US FUNDING LLC CP	0.22000	06/25/10	19,172,000.00	19,171,882.84	0.00	BNY	INGF
NTRD	CPD	06/25/10	84131	ING US FUNDING LLC CP	0.29000	07/06/10	44,300,000.00	44,296,074.53	0.00	BNY	INGF
NTRD	CPD	06/25/10	84130	REGENCY MARKETS NO. 1 LLC CP	0.36000	07/26/10	50,000,000.00	49,984,500.00	0.00	BNY	ALA
NTRD	CPD	06/25/10	84128	ABBEY NATIONAL NA LLC CP	0.32000	07/29/10	50,000,000.00	49,984,888.89	0.00	BNY	MFR
NTRD	CPD	06/25/10	84129	ABBEY NATIONAL NA LLC CP	0.32000	07/29/10	25,000,000.00	24,992,444.44	0.00	BNY	MFR
NTRD	CPD	06/25/10	84136	CITIGROUP FUNDING INC CP	0.35000	08/02/10	5,822,000.00	5,819,849.09	0.00	BNY	CITGM
NTRD	CPD	06/25/10	84127	BARTON CAPITAL LLC CP	0.36000	08/10/10	25,018,000.00	25,006,491.72	0.00	BNY	RBCDR
NTRD	CPD	06/25/10	84132	BARTON CAPITAL LLC CP	0.35000	08/16/10	35,024,000.00	35,006,293.42	0.00	BNY	LOOP
NTRD	CPD	06/25/10	84126	THAMES ASSET GLOBAL SEC INC CP	0.43000	08/20/10	50,000,000.00	49,966,555.56	0.00	BNY	CITGM
NTRD	CPD	06/28/10	84148	BARTON CAPITAL LLC CP	0.29000	07/13/10	20,600,000.00	20,597,510.83	0.00	BNY	ALA
NTRD	CPD	06/28/10	84146	ABBEY NATIONAL NA LLC CP	0.31000	08/02/10	50,000,000.00	49,984,930.56	0.00	BNY	MFR
NTRD	CPD	06/28/10	84149	SHEFFIELD RECEIVABLES CORP CP	0.36000	08/25/10	50,000,000.00	49,971,000.00	0.00	BNY	LOOP
NTRD	CPD	06/28/10	84150	CRC FUNDING LLC CP	0.49000	09/17/10	50,000,000.00	49,944,875.00	0.00	BNY	ALA
NTRD	CPD	06/28/10	84151	CRC FUNDING LLC CP	0.49000	09/17/10	11,500,000.00	11,487,321.25	0.00	BNY	ALA
NTRD	CPD	06/28/10	84147	CIESCO LLC CP	0.48000	09/21/10	41,000,000.00	40,953,533.33	0.00	BNY	LOOP
NTRD	CPD	06/29/10	84169	JUPITER SEC CO LLC CP	0.30000	07/27/10	25,000,000.00	24,994,166.67	0.00	BNY	LOOP
NTRD	CPD	06/29/10	84170	JUPITER SEC CO LLC CP	0.30000	07/27/10	25,015,000.00	25,009,163.17	0.00	BNY	LOOP
NTRD	CPD	06/29/10	84174	JUPITER SEC CO LLC CP	0.28000	07/29/10	40,000,000.00	39,990,666.67	0.00	BNY	ALA
NTRD	CPD	06/29/10	84171	ABBEY NATIONAL NA LLC CP	0.32000	08/04/10	50,000,000.00	49,984,000.00	0.00	BNY	MFR
NTRD	CPD	06/29/10	84173	ABBEY NATIONAL NA LLC CP	0.32000	08/05/10	50,000,000.00	49,983,555.56	0.00	BNY	MFR
NTRD	CPD	06/29/10	84166	COMMERZBANK US FINANCE INC CP	0.42000	08/20/10	50,000,000.00	49,969,666.67	0.00	BNY	MFR
NTRD	CPD	06/29/10	84167	HSBC FINANCE CORP CP	0.38000	08/31/10	50,000,000.00	49,966,750.00	0.00	BNY	JPM
NTRD	CPD	06/29/10	84168	HSBC FINANCE CORP CP	0.38000	08/31/10	25,000,000.00	24,983,375.00	0.00	BNY	JPM
NTRD	CPD	06/30/10	84184	ING US FUNDING LLC CP	0.31000	08/02/10	50,000,000.00	49,985,791.67	0.00	BNY	INGF
NTRD	CPD	06/30/10	84183	VARIABLE FUNDING CAP CO LLC CP	0.30000	08/03/10	50,000,000.00	49,985,833.33	0.00	BNY	WFI
NTRD	CPD	06/30/10	84177	BARTON CAPITAL LLC CP	0.30000	08/09/10	50,000,000.00	49,983,333.33	0.00	BNY	LOOP
NTRD	CPD	06/30/10	84182	CITIGROUP FUNDING INC CP	0.36000	08/09/10	50,000,000.00	49,980,000.00	0.00	BNY	CITGM
NTRD	CPD	06/30/10	84197	COMMERZBANK US FINANCE INC CP	0.29000	08/12/10	50,000,000.00	49,982,680.56	0.00	BNY	MFR
NTRD	CPD	06/30/10	84185	THAMES ASSET GLOBAL SEC INC CP	0.34000	08/16/10	50,000,000.00	49,977,805.56	0.00	BNY	LOOP
NTRD	CPD	06/30/10	84186	THAMES ASSET GLOBAL SEC INC CP	0.34000	08/16/10	33,970,000.00	33,954,921.09	0.00	BNY	LOOP
NTRD	CPD	06/30/10	84188	DANSKE CORP CP	0.37000	08/23/10	50,000,000.00	49,972,250.00	0.00	BNY	MFR
NTRD	CPD	06/30/10	84199	COMMERZBANK US FINANCE INC CP	0.32000	08/26/10	50,000,000.00	49,974,666.67	0.00	BNY	MFR
NTRD	CPD	06/30/10	84187	UBS FINANCE (DELAWARE) LLC CP	0.32000	08/31/10	50,000,000.00	49,972,444.44	0.00	BNY	UBSWAR
NTRD	CPD	06/30/10	84200	CRC FUNDING LLC CP	0.43000	09/16/10	20,000,000.00	19,981,366.67	0.00	BNY	LOOP
NTRD	CPD	06/30/10	84198	FALCON ASSET SEC CO LLC CP	0.41000	09/27/10	23,062,000.00	23,038,624.10	0.00	BNY	LOOP
	CPD Total						6,026,130,000.00	6,023,926,808.57	0.00		
NTRD	FFCB	06/03/10	83881	FFCB (CALLABLE)	2.80000	06/03/15	50,000,000.00	49,950,000.00	0.00	BNY	BCI
NTRD	FFCB	06/03/10	83885	FFCB (CALLABLE)	2.80000	06/03/15	25,000,000.00	24,973,000.00	0.00	BNY	PIPE
NTRD	FFCB	06/03/10	83900	FFCB (CALLABLE)	2.80000	06/03/15	50,000,000.00	49,950,000.00	0.00	BNY	MS
NTRD	FFCB	06/03/10	83901	FFCB (CALLABLE)	2.80000	06/03/15	25,000,000.00	24,975,000.00	0.00	BNY	MFR
NTRD	FFCB	06/07/10	83902	FFCB (CALLABLE)	2.80000	06/03/15	31,340,000.00	31,283,588.00	9,750.22	BNY	JPM

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NTRD	FFCB	06/09/10	83920	FFCB (CALLABLE)	2.80000	06/03/15	30,000,000.00	29,964,000.00	14,000.00	BNY	LOOP
NTRD	FFCB	06/23/10	84101	FFCB (CALLABLE)	2.55000	03/16/15	50,000,000.00	50,000,000.00	24,791.67	BNY	RBCDR
NTRD	FFCB	06/24/10	84115	FFCB	0.68000	09/01/11	16,402,000.00	16,432,974.52	35,009.16	BNY	MFR
NTRD	FFCB	06/29/10	84087	FFCB (CALLABLE)	2.50000	06/29/15	42,075,000.00	42,048,703.13	0.00	BNY	RBCDR
	FFCB Total						269,817,000.00	269,627,265.65	83,551.05		
NTRD	FHLB	06/17/10	83921	FHLB (CALLABLE)	2.84000	06/17/15	25,000,000.00	24,980,250.00	0.00	BNY	FTNFCM
NTRD	FHLB	06/24/10	84117	FHLB	2.37500	03/14/14	39,775,000.00	40,780,909.75	262,404.51	BNY	FTNFCM
NTRD	FHLB	06/25/10	84122	FHLB	0.80000	12/01/11	37,590,000.00	37,697,110.07	20,048.00	BNY	MFR
NTRD	FHLB	06/25/10	84123	FHLB	2.87500	06/12/15	19,045,000.00	19,646,250.65	19,772.41	BNY	FTNFCM
NTRD	FHLB	06/28/10	84140	FHLB	2.37500	03/14/14	13,000,000.00	13,342,420.00	89,194.44	BNY	ALA
NTRD	FHLB	06/28/10	84139	FHLB	3.25000	09/12/14	43,530,000.00	45,893,679.00	416,557.92	BNY	RWB
NTRD	FHLB	06/29/10	84160	FHLB	2.50000	06/13/14	50,000,000.00	51,553,000.00	55,555.56	BNY	GPS
NTRD	FHLB	06/29/10	84142	FHLB	2.75000	03/13/15	50,000,000.00	51,674,500.00	557,638.89	BNY	MORCO
NTRD	FHLB	06/29/10	84143	FHLB	2.75000	03/13/15	9,160,000.00	9,466,768.40	102,159.44	BNY	MORCO
NTRD	FHLB	06/30/10	84053	FHLB (CALLABLE)	2.65000	06/30/15	27,550,000.00	27,526,031.50	0.00	BNY	FTNFCM
	FHLB Total						289,650,000.00	297,580,669.37	1,523,331.17		
NTRD	FHLM	06/22/10	83957	FHLMC (CALLABLE)	2.37500	06/22/15	42,000,000.00	41,790,000.00	0.00	BNY	MORCO
NTRD	FHLM	06/22/10	84052	FHLMC (CALLABLE)	2.37500	06/22/15	40,000,000.00	39,848,000.00	0.00	BNY	MORCO
NTRD	FHLM	06/25/10	84124	FHLMC	4.12500	09/27/13	25,000,000.00	27,177,250.00	252,083.33	BNY	CITGM
NTRD	FHLM	06/28/10	84154	FHLMC	4.50000	01/15/14	50,000,000.00	55,193,500.00	1,018,750.00	BNY	BCI
	FHLM Total						115,000,000.00	122,218,750.00	1,270,833.33		
NTRD	FHLMD	06/25/10	84134	FHLMC D/N	0.15000	09/20/10	50,000,000.00	49,981,875.00	0.00	BNY	BA
NTRD	FHLMD	06/25/10	84135	FHLMC D/N	0.15000	09/20/10	50,000,000.00	49,981,875.00	0.00	BNY	BA
	FHLMD Total						100,000,000.00	99,963,750.00	0.00		
NTRD	FNMA	06/24/10	84116	FNMA	2.87500	12/11/13	50,000,000.00	52,362,000.00	51,909.72	BNY	CITGM
NTRD	FNMA	06/28/10	84157	FNMA	2.75000	02/05/14	50,000,000.00	52,183,500.00	546,180.56	BNY	KEYBAN
NTRD	FNMA	06/28/10	84158	FNMA	2.75000	02/05/14	50,000,000.00	52,183,500.00	546,180.56	BNY	KEYBAN
	FNMA Total						150,000,000.00	156,729,000.00	1,144,270.84		
NTRD	MCSA	06/22/10	83945	FHLMC (CALLABLE)	4.00000	06/22/15	25,000,000.00	25,000,000.00	0.00	BNY	ALA
NTRD	MCSA	06/24/10	83922	FNMA (CALLABLE)	4.10000	06/24/15	25,000,000.00	25,000,000.00	0.00	BNY	JEFF
NTRD	MCSA	06/24/10	83946	FHLMC (CALLABLE)	4.00000	06/24/15	25,000,000.00	25,000,000.00	0.00	BNY	GPS
NTRD	MCSA	06/30/10	84144	FNMA (CALLABLE)	2.00000	06/30/15	50,000,000.00	50,000,000.00	0.00	BNY	LOOP
	MCSA Total						125,000,000.00	125,000,000.00	0.00		
NTRD	NCD1	06/01/10	83944	CITIBANK NA CD	0.40000	07/30/10	50,000,000.00	50,000,000.00	0.00	BNY	CITGM
NTRD	NCD1	06/16/10	84046	UNION BK OF CALIFORNIA CD	0.36000	08/17/10	50,000,000.00	50,000,000.00	0.00	BNY	UNION
NTRD	NCD1	06/17/10	84060	UNION BK OF CALIFORNIA CD	0.36000	08/19/10	50,000,000.00	50,000,000.00	0.00	BNY	UNION
	NCD1 Total						150,000,000.00	150,000,000.00	0.00		

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NTRD	NOTE	06/28/10	84155	USTN	2.37500	08/31/14	50,000,000.00	51,640,625.00	387,228.26	BNY	BA
NTRD	NOTE	06/28/10	84156	USTN	2.37500	08/31/14	25,000,000.00	25,820,312.50	193,614.13	BNY	BA
	NOTE Total						75,000,000.00	77,460,937.50	580,842.39		
NTRD	YANK1	06/02/10	83950	SOCIETE GENERALE NY CD	0.34000	07/06/10	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	06/07/10	83969	BNP PARIBAS SF CD	0.34000	07/06/10	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	06/09/10	83993	NORDEA BK FINLAND PLC NY CD	0.36000	07/30/10	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	06/10/10	84002	NORDEA BK FINLAND PLC NY CD	0.32000	07/30/10	50,000,000.00	50,000,694.15	0.00	BNY	MFR
NTRD	YANK1	06/15/10	84026	NORDEA BK FINLAND PLC NY CD	0.38000	08/16/10	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	06/16/10	84042	BARCLAYS BK PLC NY CD	0.40000	08/18/10	50,000,000.00	50,000,000.00	0.00	BNY	BCI
NTRD	YANK1	06/16/10	84043	BARCLAYS BK PLC NY CD	0.40000	08/18/10	39,000,000.00	39,000,000.00	0.00	BNY	BCI
NTRD	YANK1	06/17/10	84059	CIBC NY CD	0.29000	08/20/10	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	06/18/10	84072	NORDEA BK FINLAND PLC NY CD	0.45000	09/16/10	50,000,000.00	50,001,248.63	0.00	BNY	MFR
NTRD	YANK1	06/21/10	84084	BNP PARIBAS SF CD	0.37000	07/30/10	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	06/21/10	84083	BARCLAYS BK PLC NY CD	0.40000	08/20/10	50,000,000.00	50,000,000.00	0.00	BNY	BCI
NTRD	YANK1	06/23/10	84109	BNP PARIBAS SF CD	0.47000	08/25/10	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	06/23/10	84098	DNB NOR BANK ASA NY CD	0.43000	09/22/10	50,000,000.00	50,000,000.00	0.00	BNY	MFR
NTRD	YANK1	06/23/10	84099	DNB NOR BANK ASA NY CD	0.43000	09/22/10	25,000,000.00	25,000,000.00	0.00	BNY	MFR
NTRD	YANK1	06/23/10	84110	SVENSKA HANDELSBANKEN AB NY CD	0.47000	09/22/10	50,000,000.00	50,005,049.36	652.78	BNY	INGF
NTRD	YANK1	06/23/10	84111	BK OF NOVA SCOTIA HOUSTON CD	0.33000	09/23/10	50,000,000.00	50,001,276.73	0.00	BNY	MFR
NTRD	YANK1	06/24/10	84112	WESTPAC BANKING CORP NY CD	0.40000	09/21/10	50,000,000.00	50,001,234.92	0.00	BNY	MFR
NTRD	YANK1	06/24/10	84114	ROYAL BK OF CANADA NY CD	0.33000	09/23/10	50,000,000.00	50,000,000.00	0.00	BNY	RBCDR
NTRD	YANK1	06/24/10	84118	TORONTO DOMINION BK NY CD	0.30000	09/24/10	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	06/25/10	84121	RABOBANK NEDERLAND NV NY CD	0.35000	09/29/10	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	06/25/10	84133	BARCLAYS BK PLC NY CD	0.50000	09/29/10	50,000,000.00	50,000,000.00	0.00	BNY	BCI
NTRD	YANK1	06/28/10	84152	ROYAL BK OF CANADA NY CD	0.30000	09/27/10	50,000,000.00	50,000,000.00	0.00	BNY	RBCDR
NTRD	YANK1	06/28/10	84153	TORONTO DOMINION BK NY CD	0.35000	10/28/10	50,000,000.00	50,001,692.49	0.00	BNY	MFR
NTRD	YANK1	06/29/10	84172	CREDIT SUISSE NY CD	0.35000	08/30/10	50,000,000.00	50,000,000.00	0.00	BNY	CSFB
NTRD	YANK1	06/29/10	84141	WESTPAC BANKING CORP NY CD	0.38000	09/27/10	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	06/29/10	84175	CIBC NY CD	0.30000	09/28/10	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	06/30/10	84163	SOCIETE GENERALE NY CD	0.34000	08/02/10	50,000,000.00	50,000,458.19	0.00	BNY	MFR
NTRD	YANK1	06/30/10	84164	SOCIETE GENERALE NY CD	0.34000	08/02/10	25,000,000.00	25,000,229.10	0.00	BNY	MFR
NTRD	YANK1	06/30/10	84190	BK OF NOVA SCOTIA HOUSTON CD	0.47500	08/27/10	50,000,000.00	50,014,079.58	22,430.56	BNY	INGF
NTRD	YANK1	06/30/10	84191	BK OF NOVA SCOTIA HOUSTON CD	0.47500	08/27/10	25,000,000.00	25,007,039.79	11,215.28	BNY	INGF
NTRD	YANK1	06/30/10	84195	CREDIT SUISSE NY CD	0.33000	08/30/10	50,000,000.00	50,000,000.00	0.00	BNY	CSFB
NTRD	YANK1	06/30/10	84196	CREDIT SUISSE NY CD	0.33000	08/30/10	25,000,000.00	25,000,000.00	0.00	BNY	CSFB
NTRD	YANK1	06/30/10	84194	DEUTSCHE BK AG NY CD	0.36000	08/31/10	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	06/30/10	84192	SVENSKA HANDELSBANKEN AB NY CD	0.47000	09/22/10	25,000,000.00	25,004,660.05	2,611.11	BNY	INGF
NTRD	YANK1	06/30/10	84161	RABOBANK NEDERLAND NV NY CD	0.37000	09/30/10	50,000,000.00	50,000,000.00	0.00	BNY	RABO
NTRD	YANK1	06/30/10	84178	BK OF NOVA SCOTIA HOUSTON CD	0.32000	09/30/10	50,000,000.00	50,000,000.00	0.00	BNY	MFR
NTRD	YANK1	06/30/10	84193	NORDEA BK FINLAND PLC NY CD	0.32000	09/30/10	50,000,000.00	50,000,000.00	0.00	BNY	TULL
	YANK1 Total						1,664,000,000.00	1,664,037,662.99	36,909.73		
				PSI Total			**9,480,360,000.00**	**9,501,968,807.10**	**4,639,738.51**		

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SANIT	MCSA	06/15/10	83841	FNMA 1.50 (CALLABLE)	1.50000	06/15/15	50,000,000.00	50,000,000.00	0.00	BNY	CF
SANIT	MCSA	06/15/10	83842	FNMA 1.50 (CALLABLE)	1.50000	06/15/15	50,000,000.00	50,000,000.00	0.00	BNY	CF
SANIT	MCSA	06/15/10	83843	FNMA 1.50 (CALLABLE)	1.50000	06/15/15	2,786,000.00	2,786,000.00	0.00	BNY	CF
SANIT	MCSA	06/15/10	83845	FHLMC 2.00 (CALLABLE)	2.00000	06/15/15	50,000,000.00	50,000,000.00	0.00	BNY	CF
SANIT	MCSA	06/15/10	83846	FHLMC 2.00 (CALLABLE)	2.00000	06/15/15	50,000,000.00	50,000,000.00	0.00	BNY	CF
SANIT	MCSA	06/15/10	83847	FHLMC 2.00 (CALLABLE)	2.00000	06/15/15	23,696,000.00	23,696,000.00	0.00	BNY	CF
SANIT	MCSA	06/30/10	83985	FHLMC 2.00 (CALLABLE)	2.00000	06/30/15	25,100,000.00	25,100,000.00	0.00	BNY	FTNFCM
	MCSA Total						251,582,000.00	251,582,000.00	0.00		
SANIT - SANITATION DISTRICT Total							**251,582,000.00**	**251,582,000.00**	**0.00**		
				SPI Total			**251,582,000.00**	**251,582,000.00**	**0.00**		

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06/07/10	NTRD	82260	FFCB 2.75 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	9,548.61	25,009,548.61	0.00
06/07/10	NTRD	82261	FFCB 2.75 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	9,548.61	25,009,548.61	0.00
06/16/10	NTRD	82953	FFCB 2.87 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	247,138.89	25,247,138.89	46,577.22
06/16/10	NTRD	83011	FFCB 2.95 (CALLABLE)	Call	100.0000	12,700,000.00	12,700,000.00	138,412.36	12,838,412.36	41,621.14
06/16/10	NTRD	83026	FFCB 2.87 (CALLABLE)	Call	100.0000	30,000,000.00	30,000,000.00	296,566.67	30,296,566.67	70,328.00
06/16/10	NTRD	83154	FFCB 2.95 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	194,618.06	25,194,618.06	38,326.40
06/16/10	NTRD	83155	FFCB 2.95 (CALLABLE)	Call	100.0000	24,500,000.00	24,500,000.00	190,725.69	24,690,725.69	57,962.76
06/16/10	NTRD	83156	FFCB 2.87 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	247,138.89	25,247,138.89	35,457.20
06/23/10	NTRD	81407	FFCB 3.50 (CALLABLE)	Call	100.0000	15,000,000.00	15,000,000.00	0.00	15,000,000.00	-31,845.64
			FFCB Total			207,200,000.00	207,200,000.00	1,333,697.78	208,533,697.78	258,427.08
06/01/10	NTRD	82954	FHLB 3.00 (CALLABLE)	Call	100.0000	7,478,632.50	7,478,632.50	60,452.28	7,539,084.78	7,077.26
06/01/10	NTRD	82967	FHLB 3.00 (CALLABLE)	Call	100.0000	5,930,555.57	5,930,555.57	47,938.66	5,978,494.23	7,015.33
06/02/10	NTRD	82652	FHLB 1.125 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	97,539.23
06/04/10	NTRD	82990	FHLB 3.05 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	190,625.00	25,190,625.00	11,863.36
06/04/10	NTRD	83066	FHLB 3.05 (CALLABLE)	Call	100.0000	19,040,000.00	19,040,000.00	145,180.00	19,185,180.00	0.00
06/07/10	NTRD	82439	FHLB 3.00 (CALLABLE)	Call	100.0000	9,146,341.25	9,146,341.25	3,810.98	9,150,152.23	166.67
06/07/10	NTRD	82459	FHLB 3.00 (CALLABLE)	Call	100.0000	9,146,341.25	9,146,341.25	3,810.98	9,150,152.23	0.00
06/15/10	NTRD	82954	FHLB 3.00 (CALLABLE)	Call	100.0000	10,683,760.65	10,683,760.65	98,824.79	10,782,585.44	10,028.46
06/15/10	NTRD	82967	FHLB 3.00 (CALLABLE)	Call	100.0000	8,472,221.93	8,472,221.93	78,368.05	8,550,589.98	9,940.71
			FHLB Total			144,897,853.15	144,897,853.15	629,010.74	145,526,863.89	143,631.02
06/16/10	NTRD	83001	FHLMC 3.125 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	195,312.50	25,195,312.50	0.00
06/16/10	NTRD	83069	FHLMC 3.00 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	187,500.00	25,187,500.00	8,778.89
06/16/10	NTRD	83070	FHLMC 3.00 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	187,500.00	25,187,500.00	5,931.68
06/16/10	NTRD	83097	FHLMC 3.00 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	187,500.00	25,187,500.00	33,363.59
06/16/10	NTRD	83313	FHLMC 3.00 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	187,500.00	25,187,500.00	60,240.55
06/16/10	NTRD	83383	FHLMC 3.00 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	187,500.00	25,187,500.00	89,960.55
06/16/10	NTRD	83384	FHLMC 3.00 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	375,000.00	50,375,000.00	149,934.25
06/16/10	NTRD	83439	FHLMC 3.00 (CALLABLE)	Call	100.0000	20,000,000.00	20,000,000.00	150,000.00	20,150,000.00	44,189.58
06/16/10	NTRD	83473	FHLMC 3.00 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	187,500.00	25,187,500.00	34,121.74
06/16/10	NTRD	83479	FHLMC 3.00 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	187,500.00	25,187,500.00	36,124.24
06/16/10	NTRD	83480	FHLMC 3.00 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	187,500.00	25,187,500.00	45,180.41
06/16/10	NTRD	83491	FHLMC 3.00 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	375,000.00	50,375,000.00	144,256.38
06/16/10	NTRD	83496	FHLMC 3.00 (CALLABLE)	Call	100.0000	7,480,000.00	7,480,000.00	56,100.00	7,536,100.00	12,825.93
06/23/10	NTRD	83027	FHLMC 3.15 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	196,875.00	25,196,875.00	0.00
06/29/10	NTRD	79682	FHLMC 2.00 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
06/30/10	NTRD	82384	FHLMC 3.00 (CALLABLE)	Call	100.0000	26,800,000.00	26,800,000.00	0.00	26,800,000.00	65,108.15
06/30/10	NTRD	82414	FHLMC 3.00 (CALLABLE)	Call	100.0000	34,000,000.00	34,000,000.00	0.00	34,000,000.00	153.38
06/30/10	NTRD	82637	FHLMC 3.00 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	341,016.98
06/30/10	NTRD	82638	FHLMC 3.00 (CALLABLE)	Call	100.0000	21,850,000.00	21,850,000.00	0.00	21,850,000.00	149,024.42
			FHLMC Total			535,130,000.00	535,130,000.00	2,848,287.50	537,978,287.50	1,220,210.72

Los Angeles County Treasurer
Investment Transactions Journal
Sales Detail Report
Group: Pooled Surplus Investments
For the Period June 1, 2010 to June 30, 2010
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
06/01/10	NTRD	82200	FNMA 3.02 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
06/08/10	NTRD	82213	FNMA 3.02 (CALLABLE)	Call	100.0000	15,864,000.00	15,864,000.00	0.00	15,864,000.00	0.00
06/08/10	NTRD	82225	FNMA 3.02 (CALLABLE)	Call	100.0000	14,190,000.00	14,190,000.00	0.00	14,190,000.00	0.00
06/10/10	NTRD	82169	FNMA 3.06 (CALLABLE)	Call	100.0000	30,000,000.00	30,000,000.00	0.00	30,000,000.00	0.00
06/10/10	NTRD	82170	FNMA 3.06 (CALLABLE)	Call	100.0000	20,000,000.00	20,000,000.00	0.00	20,000,000.00	0.00
06/28/10	NTRD	82151	FNMA 3.00 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	68,750.00	25,068,750.00	33,064.07
06/28/10	NTRD	82656	FNMA 1.50 (CALLABLE)	Call	100.0000	18,200,000.00	18,200,000.00	0.00	18,200,000.00	36,500.00
06/30/10	NTRD	82365	FNMA 3.125 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
06/30/10	NTRD	82366	FNMA 3.125 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
06/30/10	NTRD	82388	FNMA 3.05 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
06/30/10	NTRD	82460	FNMA 3.00 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
06/30/10	NTRD	82461	FNMA 3.05 (CALLABLE)	Call	100.0000	15,925,000.00	15,925,000.00	0.00	15,925,000.00	0.00
06/30/10	NTRD	82462	FNMA 3.00 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
06/30/10	NTRD	82463	FNMA 3.00 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
			FNMA Total			314,179,000.00	314,179,000.00	68,750.00	314,247,750.00	69,564.07
06/05/10	NTRD	80161	FHLMC 3.75 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	171,875.00	25,171,875.00	0.00
06/17/10	NTRD	82264	FNMA 2.25 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
06/17/10	NTRD	82281	FNMA 2.50 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
06/18/10	NTRD	82245	FHLMC 2.00 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
06/22/10	NTRD	82282	FNMA 2.25 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
06/22/10	NTRD	82283	FNMA 2.25 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
06/23/10	NTRD	82386	FHLB 4.20 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
06/23/10	NTRD	82438	FHLB 4.25 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
06/23/10	NTRD	82453	FHLB 4.30 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
06/24/10	NTRD	82284	FNMA 2.50 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
06/24/10	NTRD	82296	FNMA 2.50 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
06/24/10	NTRD	82349	FNMA 2.50 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
06/24/10	NTRD	82387	FNMA 2.75 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
06/29/10	NTRD	82454	FNMA 2.75 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
06/29/10	NTRD	82455	FNMA 2.75 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
06/29/10	NTRD	82456	FNMA 2.75 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
06/29/10	NTRD	82457	FNMA 2.75 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
06/29/10	NTRD	82458	FHLB 4.30 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
06/29/10	NTRD	82478	FHLB 4.50 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
06/29/10	NTRD	82479	FHLB 4.50 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
06/29/10	NTRD	82495	FNMA 2.80 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	11,247.26
06/29/10	NTRD	82496	FNMA 2.80 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	11,247.26
06/29/10	NTRD	82517	FHLB 5.125 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
06/30/10	NTRD	82367	FNMA 2.30 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	56,236.31
			MCSA Total			625,000,000.00	625,000,000.00	171,875.00	625,171,875.00	78,730.83
			PSI Total			**1,826,406,853.15**	**1,826,406,853.15**	**5,051,621.02**	**1,831,458,474.17**	**1,770,563.72**

Los Angeles County Treasurer
Investment Transactions Journal
Sales Detail Report
Group: Specific Purpose Investments
For the Period June 1, 2010 to June 30, 2010
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
06/01/10	GF	17795	FLYING TRIANGLE LOAN	Call	100.0000	613.08	613.08	156.53	769.61	0.00
06/02/10	GF	03463	FLYING TRIANGLE LOAN	Call	100.0000	1,884.10	1,884.10	520.23	2,404.33	0.00
06/04/10	GF	14004	FLYING TRIANGLE LOAN	Call	100.0000	678.50	678.50	81.01	759.51	0.00
06/08/10	GF	12057	FLYING TRIANGLE LOAN	Call	100.0000	1,009.91	1,009.91	439.30	1,449.21	0.00
06/11/10	GF	16864	FLYING TRIANGLE LOAN	Call	100.0000	1,137.83	1,137.83	221.70	1,359.53	0.00
			FLYING TRIANGLE LOAN Total			5,323.42	5,323.42	1,418.77	6,742.19	0.00
	GF - GENERAL FUND Total					**5,323.42**	**5,323.42**	**1,418.77**	**6,742.19**	**0.00**
06/10/10	SANIT	77725	FFCB 4.30 (CALLABLE)	Call	100.0000	830,000.00	830,000.00	0.00	830,000.00	0.00
			FFCB Total			830,000.00	830,000.00	0.00	830,000.00	0.00
06/22/10	SANIT	83841	FNMA 1.50 (CALLABLE)	Sell	100.0000	50,000,000.00	50,000,000.00	14,583.33	50,014,583.33	0.00
06/22/10	SANIT	83842	FNMA 1.50 (CALLABLE)	Sell	100.0000	50,000,000.00	50,000,000.00	14,583.33	50,014,583.33	0.00
06/22/10	SANIT	83843	FNMA 1.50 (CALLABLE)	Sell	100.0000	2,177,000.00	2,177,000.00	634.96	2,177,634.96	0.00
06/22/10	SANIT	83845	FHLMC 2.00 (CALLABLE)	Sell	100.0000	50,000,000.00	50,000,000.00	19,444.44	50,019,444.44	0.00
06/22/10	SANIT	83846	FHLMC 2.00 (CALLABLE)	Sell	100.0000	50,000,000.00	50,000,000.00	19,444.44	50,019,444.44	0.00
06/22/10	SANIT	83847	FHLMC 2.00 (CALLABLE)	Sell	100.0000	21,488,000.00	21,488,000.00	8,356.44	21,496,356.44	0.00
			MCSA Total			223,665,000.00	223,665,000.00	77,046.94	223,742,046.94	0.00
	SANIT - SANITATION DISTRICT Total					**224,495,000.00**	**224,495,000.00**	**77,046.94**	**224,572,046.94**	**0.00**
			SPI Total			**224,500,323.42**	**224,500,323.42**	**78,465.71**	**224,578,789.13**	**0.00**

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value
As of June 30, 2010
Attachment IX

	POOLED			SPECIFIC PURPOSE		
SECURITY TYPE	Amortized Cost	Market Value	Difference	Amortized Cost	Market Value	Difference
Collateralized CD's	$0.00	$0.00	$0.00	$0.00	$0.00	$0.00
Negotiable CD's	2,939,038,382.66	2,938,577,953.49	(460,429.17)	0.00	0.00	0.00
Euro CD's	0.00	0.00	0.00	0.00	0.00	0.00
Bankers Acceptances	48,721,267.42	48,720,254.55	(1,012.87)	0.00	0.00	0.00
Commercial Paper	8,041,724,477.87	8,041,452,686.13	(271,791.74)	0.00	0.00	0.00
Governments	726,603,651.87	727,035,750.00	432,098.13	198,246.25	222,525.28	24,279.03
Agencies	9,617,067,845.54	9,735,367,742.86	118,299,897.32	29,511,960.16	29,721,814.07	209,853.91
Municipals	15,000,000.00	15,000,000.00	0.00	5,250,000.00	5,250,000.00	0.00
Corp. & Deposit Notes	771,004,329.64	781,876,259.27	10,871,929.63	2,314,430.69	2,321,541.32	7,110.63
Repurchase Agreements	0.00	0.00	0.00	0.00	0.00	0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	0.00
Other	0.00	0.00	0.00	63,773,934.15	63,773,934.15	0.00
TOTAL	$22,159,159,955.00	$22,288,030,646.30	$128,870,691.30	$101,048,571.25	$101,289,814.82	$241,243.57

Market Pricing Policies and Source:

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

Los Angeles County Treasurer
Market Pricing Exceptions
As of June 30, 2010
Attachment IXa

Security ID	Security Description	Calculated Market Price
83839	BK OF AMERICA NA BK NOTE	100.006662089
83923	ROYAL BK OF CANADA NY FRN	99.950000000
82326	WESTPAC BANKING CORP NY FRN	99.950000000
82327	WESTPAC BANKING CORP NY FRN	99.950000000
83913	UNION BK OF CALIFORNIA CD	100.001491450
83944	CITIBANK NA CD	100.005822871
83827	UNION BK OF CALIFORNIA CD	100.000822199
84046	UNION BK OF CALIFORNIA CD	99.994662047
84060	UNION BK OF CALIFORNIA CD	99.994440311
83927	DEUTSCHE BK AG NY CD	100.000499846
83928	DEUTSCHE BK AG NY CD	100.000499846
83762	SOCIETE GENERALE NY CD	100.000943990
83609	ROYAL BK OF CANADA NY CD	100.000277377
83619	SVENSKA HANDELSBANKEN AB NY CD	100.000499531
83726	TORONTO DOMINION BK NY CD	100.001332213
83950	SOCIETE GENERALE NY CD	100.002832504
83969	BNP PARIBAS SF CD	100.002832638
83870	TORONTO DOMINION BK NY CD	100.001545104
83933	BNP PARIBAS SF CD	100.005413229
83743	BARCLAYS BK PLC NY CD	100.003328827
83785	WESTPAC BANKING CORP NY CD	100.002496420
83834	BNP PARIBAS SF CD	100.005548402
83840	NORDEA BK FINLAND PLC NY CD	100.006380519
83856	BK OF MONTREAL CHICAGO CD	100.005769638
83828	SVENSKA HANDELSBANKEN AB NY CD	100.001654982
83813	BK OF NOVA SCOTIA HOUSTON CD	99.999156143
83871	DNB NOR BANK ASA NY CD	99.997492440
83914	BNP PARIBAS SF CD	100.007487033
83993	NORDEA BK FINLAND PLC NY CD	100.002493539
84002	NORDEA BK FINLAND PLC NY CD	99.999162008
84084	BNP PARIBAS SF CD	100.003329874
84026	NORDEA BK FINLAND PLC NY CD	99.997381988
84042	BARCLAYS BK PLC NY CD	99.999991535
84043	BARCLAYS BK PLC NY CD	99.999991535
84083	BARCLAYS BK PLC NY CD	99.999994337
84059	CIBC NY CD	99.984419561
83872	ROYAL BK OF CANADA NY CD	99.999975570
84109	BNP PARIBAS SF CD	100.010876435
84172	CREDIT SUISSE NY CD	99.988146633
83915	BARCLAYS BK PLC NY CD	100.018590036
84072	NORDEA BK FINLAND PLC NY CD	99.976177371
84112	WESTPAC BANKING CORP NY CD	99.963150081
84110	SVENSKA HANDELSBANKEN AB NY CD	99.979013775
84098	DNB NOR BANK ASA NY CD	99.969695340
84099	DNB NOR BANK ASA NY CD	99.969695340
84111	BK OF NOVA SCOTIA HOUSTON CD	99.945757681
84114	ROYAL BK OF CANADA NY CD	99.945758891
84118	TORONTO DOMINION BK NY CD	99.937965189
84141	WESTPAC BANKING CORP NY CD	99.950624840
84152	ROYAL BK OF CANADA NY CD	99.930874506
84175	CIBC NY CD	99.930100146
84121	RABOBANK NEDERLAND NV NY CD	99.941939108
84133	BARCLAYS BK PLC NY CD	99.979797216
83471	COMMONWEALTH BK OF AU NY CD	99.933310381
84153	TORONTO DOMINION BK NY CD	99.900211994
84190	BK OF NOVA SCOTIA HOUSTON CD	100.009660130
84191	BK OF NOVA SCOTIA HOUSTON CD	100.009660130
84178	BK OF NOVA SCOTIA HOUSTON CD	99.933653895
84195	CREDIT SUISSE NY CD	99.984760845
84196	CREDIT SUISSE NY CD	99.984760845
84194	DEUTSCHE BK AG NY CD	99.989674136
84193	NORDEA BK FINLAND PLC NY CD	99.933653895
84163	SOCIETE GENERALE NY CD	100.000916389
84164	SOCIETE GENERALE NY CD	100.000916389

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2010
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BA	84189	BOA NA BANKERS ACCEPTANCE	0.40000	08/30/10	29,230,000.00	29,210,513.34	29,209,223.32
PSI	NTRD	BA	84201	BOA NA BANKERS ACCEPTANCE	0.50000	09/21/10	19,533,000.00	19,510,754.08	19,511,031.23
		BA Total					48,763,000.00	48,721,267.42	48,720,254.55
PSI	NTRD	BAN	83163	LACCAL BANS	0.61000	06/30/12	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	83362	LACCAL BANS	0.73300	06/30/12	5,000,000.00	5,000,000.00	5,000,000.00
		BAN Total					15,000,000.00	15,000,000.00	15,000,000.00
PSI	NTRD	BNOT	84048	CHASE BK USA NA BK NOTE	0.25000	07/14/10	50,000,000.00	50,000,000.00	49,997,000.00
PSI	NTRD	BNOT	83839	BK OF AMERICA NA BK NOTE	0.38000	07/15/10	50,000,000.00	50,000,000.00	50,003,330.00
PSI	NTRD	BNOT	84062	CHASE BK USA NA BK NOTE	0.25000	07/21/10	50,000,000.00	50,000,000.00	49,994,500.00
PSI	NTRD	BNOT	83916	BK OF AMERICA NA BK NOTE	0.34000	07/30/10	50,000,000.00	50,000,000.00	49,999,500.00
PSI	NTRD	BNOT	84061	BK OF AMERICA NA BK NOTE	0.28000	08/19/10	50,000,000.00	50,000,000.00	49,999,500.00
PSI	NTRD	BNOT	84047	BK OF AMERICA NA BK NOTE	0.30000	08/20/10	50,000,000.00	50,000,000.00	50,000,000.00
		BNOT Total					300,000,000.00	300,000,000.00	299,993,830.00
PSI	NTRD	BNOT3	80744	US BANK NA BK NOTE	6.37500	08/01/11	8,000,000.00	8,237,503.30	8,446,480.00
		BNOT3 Total					8,000,000.00	8,237,503.30	8,446,480.00
PSI	NTRD	CNFL	82944	CITIGROUP INC FRN	0.57281	08/13/10	29,500,000.00	29,494,770.64	29,502,065.00
PSI	NTRD	CNFL	80465	GE CAPITAL CORP FRN	0.41375	04/28/11	50,000,000.00	47,695,406.13	49,966,500.00
PSI	NTRD	CNFL	83923	ROYAL BK OF CANADA NY FRN	0.53844	06/01/11	50,000,000.00	50,000,000.00	49,975,000.00
PSI	NTRD	CNFL	80609	GE CAPITAL CORP FRN	0.50588	08/15/11	5,000,000.00	4,705,089.41	4,975,250.00
PSI	NTRD	CNFL	80610	GE CAPITAL CORP FRN	0.50588	08/15/11	15,000,000.00	14,222,205.88	14,925,750.00
		CNFL Total					149,500,000.00	146,117,472.06	149,344,565.00
PSI	NTRD	CNFM	82326	WESTPAC BANKING CORP NY FRN	0.38088	12/03/10	50,000,000.00	50,002,149.03	49,975,000.00
PSI	NTRD	CNFM	82327	WESTPAC BANKING CORP NY FRN	0.38088	12/03/10	50,000,000.00	50,002,149.03	49,975,000.00
		CNFM Total					100,000,000.00	100,004,298.06	99,950,000.00
PSI	NTRD	CNFX	80239	GE CAPITAL CORP MTN	4.25000	09/13/10	10,000,000.00	9,938,936.59	10,063,700.00
PSI	NTRD	CNFX	80432	GE CAPITAL CORP MTN	4.25000	09/13/10	14,330,000.00	14,325,782.42	14,421,282.10
PSI	NTRD	CNFX	82611	GE CAPITAL CORP MTN	6.87500	11/15/10	9,415,000.00	9,638,803.99	9,604,618.10
PSI	NTRD	CNFX	80240	GE CAPITAL CORP MTN	5.00000	12/01/10	10,000,000.00	9,903,011.09	10,160,000.00
PSI	NTRD	CNFX	80243	GE CAPITAL CORP MTN	5.00000	12/01/10	5,000,000.00	4,954,536.45	5,080,000.00
PSI	NTRD	CNFX	80606	GE CAPITAL CORP MTN	5.00000	12/01/10	9,000,000.00	9,045,164.67	9,144,000.00
PSI	NTRD	CNFX	75744	MORGAN STANLEY MTN	5.05000	01/21/11	25,000,000.00	25,064,500.00	25,371,500.00
PSI	NTRD	CNFX	80244	GE CAPITAL CORP MTN	6.12500	02/22/11	5,000,000.00	4,938,025.21	5,160,700.00
PSI	NTRD	CNFX	80251	GE CAPITAL CORP MTN	6.12500	02/22/11	5,000,000.00	4,937,938.29	5,160,700.00
PSI	NTRD	CNFX	80418	GE CAPITAL CORP MTN	5.00000	11/15/11	2,518,000.00	2,524,604.16	2,637,982.70

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CNFX	80419	GE CAPITAL CORP MTN	5.00000	11/15/11	3,000,000.00	3,007,868.34	3,142,950.00
PSI	NTRD	CNFX	80522	GE CAPITAL CORP MTN	5.00000	11/15/11	1,157,000.00	1,164,398.32	1,212,131.05
PSI	NTRD	CNFX	80769	GE CAPITAL CORP MTN	5.00000	11/15/11	10,000,000.00	10,138,403.90	10,476,500.00
PSI	NTRD	CNFX	80593	GE CAPITAL CORP MTN	4.37500	11/21/11	1,500,000.00	1,498,506.51	1,560,135.00
PSI	NTRD	CNFX	80245	GE CAPITAL CORP MTN	5.87500	02/15/12	9,000,000.00	8,576,110.07	9,564,660.00
PSI	NTRD	CNFX	80466	GE CAPITAL CORP MTN	5.87500	02/15/12	10,000,000.00	10,040,282.76	10,627,400.00
PSI	NTRD	CNFX	80700	GE CAPITAL CORP MTN	5.87500	02/15/12	10,000,000.00	10,130,598.63	10,627,400.00
PSI	NTRD	CNFX	80743	GE CAPITAL CORP MTN	5.87500	02/15/12	10,000,000.00	10,124,523.89	10,627,400.00
PSI	NTRD	CNFX	80208	CHEVRON CORP CO NOTE	3.45000	03/03/12	50,000,000.00	49,998,327.55	52,111,000.00
PSI	NTRD	CNFX	80257	GE CAPITAL CORP MTN	4.37500	03/03/12	5,900,000.00	5,487,774.54	6,116,117.00
PSI	NTRD	CNFX	81648	BARCLAYS BK PLC NY MTN	5.45000	09/12/12	10,606,000.00	11,206,958.84	11,271,208.32
		CNFX Total					216,426,000.00	216,645,056.22	224,141,384.27
PSI	NTRD	CPD	83719	CAFCO LLC CP	0.30000	07/01/10	30,000,000.00	30,000,000.00	29,998,764.00
PSI	NTRD	CPD	83758	SHEFFIELD RECEIVABLES CORP CP	0.32000	07/01/10	50,000,000.00	50,000,000.00	49,998,250.00
PSI	NTRD	CPD	83624	CAFCO LLC CP	0.30000	07/02/10	50,000,000.00	49,999,583.33	49,997,415.00
PSI	NTRD	CPD	83757	SHEFFIELD RECEIVABLES CORP CP	0.32000	07/02/10	50,000,000.00	49,999,555.56	49,997,875.00
PSI	NTRD	CPD	83766	BARTON CAPITAL LLC CP	0.32000	07/02/10	35,000,000.00	34,999,688.89	34,998,190.50
PSI	NTRD	CPD	83781	BARTON CAPITAL LLC CP	0.30000	07/02/10	25,000,000.00	24,999,791.67	24,998,707.50
PSI	NTRD	CPD	83823	BRYANT PARK FUNDING LLC CP	0.34000	07/02/10	50,000,000.00	49,999,527.78	49,997,415.00
PSI	NTRD	CPD	83837	ABBEY NATIONAL NA LLC CP	0.29000	07/02/10	50,000,000.00	49,999,597.22	49,997,875.00
PSI	NTRD	CPD	83838	ABBEY NATIONAL NA LLC CP	0.29000	07/02/10	24,354,000.00	24,353,803.82	24,352,964.96
PSI	NTRD	CPD	83869	GE CAPITAL CORP CP	0.25000	07/02/10	22,187,000.00	22,186,845.92	22,186,057.05
PSI	NTRD	CPD	83904	ING US FUNDING LLC CP	0.30000	07/02/10	50,000,000.00	49,999,583.33	49,997,415.00
PSI	NTRD	CPD	83848	SHEFFIELD RECEIVABLES CORP CP	0.32000	07/06/10	30,000,000.00	29,998,666.67	29,997,825.00
PSI	NTRD	CPD	83889	SHEFFIELD RECEIVABLES CORP CP	0.33000	07/06/10	25,000,000.00	24,998,854.17	24,998,187.50
PSI	NTRD	CPD	83925	DANSKE CORP CP	0.33500	07/06/10	50,000,000.00	49,997,673.61	49,995,305.00
PSI	NTRD	CPD	83963	BRYANT PARK FUNDING LLC CP	0.36000	07/06/10	33,965,000.00	33,963,301.75	33,961,810.69
PSI	NTRD	CPD	84131	ING US FUNDING LLC CP	0.29000	07/06/10	44,300,000.00	44,298,215.70	44,295,840.23
PSI	NTRD	CPD	83791	JUPITER SECURITIZATION CORP CP	0.34000	07/07/10	50,000,000.00	49,997,166.67	49,994,775.00
PSI	NTRD	CPD	83831	RANGER FUNDING CO LLC CP	0.34000	07/07/10	31,211,000.00	31,209,231.38	31,207,738.45
PSI	NTRD	CPD	83926	BARTON CAPITAL LLC CP	0.34000	07/07/10	50,000,000.00	49,997,166.67	49,994,775.00
PSI	NTRD	CPD	83947	BRYANT PARK FUNDING LLC CP	0.36000	07/07/10	50,000,000.00	49,997,000.00	49,994,775.00
PSI	NTRD	CPD	83970	COMMERZBANK US FINANCE INC CP	0.35000	07/07/10	50,000,000.00	49,997,083.33	49,994,775.00
PSI	NTRD	CPD	84005	THUNDER BAY FUNDING LLC CP	0.31000	07/07/10	50,000,000.00	49,997,416.67	49,994,775.00
PSI	NTRD	CPD	84006	THUNDER BAY FUNDING LLC CP	0.31000	07/07/10	13,100,000.00	13,099,323.17	13,098,631.05
PSI	NTRD	CPD	84095	ING US FUNDING LLC CP	0.29000	07/07/10	50,000,000.00	49,997,583.33	49,994,775.00
PSI	NTRD	CPD	84096	ING US FUNDING LLC CP	0.29000	07/07/10	40,000,000.00	39,998,066.67	39,995,820.00
PSI	NTRD	CPD	84105	ING US FUNDING LLC CP	0.29000	07/07/10	50,000,000.00	49,997,583.33	49,994,775.00
PSI	NTRD	CPD	84107	FALCON ASSET SEC CO LLC CP	0.26000	07/07/10	50,000,000.00	49,997,833.33	49,994,775.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	83790	JUPITER SECURITIZATION CORP CP	0.35000	07/08/10	25,000,000.00	24,998,298.61	24,997,125.00
PSI	NTRD	CPD	83793	THUNDER BAY FUNDING LLC CP	0.36000	07/08/10	30,079,000.00	30,076,894.47	30,075,540.92
PSI	NTRD	CPD	83858	SHEFFIELD RECEIVABLES CORP CP	0.34000	07/08/10	50,000,000.00	49,996,694.44	49,995,625.00
PSI	NTRD	CPD	83859	SHEFFIELD RECEIVABLES CORP CP	0.34000	07/08/10	10,000,000.00	9,999,338.89	9,999,125.00
PSI	NTRD	CPD	83877	RANGER FUNDING CO LLC CP	0.37000	07/08/10	28,499,000.00	28,496,949.66	28,495,722.62
PSI	NTRD	CPD	83937	VARIABLE FUNDING CAP CO LLC CP	0.33000	07/08/10	50,000,000.00	49,996,791.67	49,995,625.00
PSI	NTRD	CPD	83965	DEUTSCHE BK FINANCIAL LLC CP	0.34000	07/08/10	50,000,000.00	49,996,694.44	49,994,250.00
PSI	NTRD	CPD	83971	DEUTSCHE BK FINANCIAL LLC CP	0.34000	07/08/10	50,000,000.00	49,996,694.44	49,994,250.00
PSI	NTRD	CPD	84000	REGENCY MARKETS NO. 1 LLC CP	0.38000	07/08/10	31,475,000.00	31,472,674.35	31,471,380.38
PSI	NTRD	CPD	83786	VARIABLE FUNDING CAP CO LLC CP	0.32000	07/09/10	25,000,000.00	24,998,222.22	24,997,625.00
PSI	NTRD	CPD	83808	TOYOTA MOTOR CREDIT CORP CP	0.40000	07/09/10	15,688,000.00	15,686,605.51	15,686,509.64
PSI	NTRD	CPD	83820	TOYOTA MOTOR CREDIT CORP CP	0.40000	07/09/10	9,729,000.00	9,728,135.20	9,728,075.75
PSI	NTRD	CPD	83829	SHEFFIELD RECEIVABLES CORP CP	0.32000	07/09/10	50,000,000.00	49,996,444.44	49,995,250.00
PSI	NTRD	CPD	83850	BARTON CAPITAL LLC CP	0.35000	07/09/10	37,024,000.00	37,021,120.36	37,019,349.79
PSI	NTRD	CPD	83893	COMMERZBANK US FINANCE INC CP	0.35000	07/09/10	50,000,000.00	49,996,111.11	49,993,720.00
PSI	NTRD	CPD	83911	BARTON CAPITAL LLC CP	0.33000	07/09/10	50,000,000.00	49,996,333.33	49,993,720.00
PSI	NTRD	CPD	83964	COMMERZBANK US FINANCE INC CP	0.34000	07/09/10	50,000,000.00	49,996,222.22	49,993,720.00
PSI	NTRD	CPD	83966	VARIABLE FUNDING CAP CO LLC CP	0.33000	07/09/10	50,000,000.00	49,996,333.33	49,995,250.00
PSI	NTRD	CPD	83976	BRYANT PARK FUNDING LLC CP	0.33000	07/09/10	50,000,000.00	49,996,333.33	49,993,720.00
PSI	NTRD	CPD	83835	REGENCY MARKETS NO. 1 LLC CP	0.43000	07/12/10	12,804,000.00	12,802,317.70	12,801,985.93
PSI	NTRD	CPD	83977	ING US FUNDING LLC CP	0.31000	07/12/10	25,900,000.00	25,897,546.70	25,895,925.93
PSI	NTRD	CPD	83979	FALCON ASSET SEC CO LLC CP	0.33000	07/12/10	35,000,000.00	34,996,470.83	34,994,494.50
PSI	NTRD	CPD	83988	JUPITER SEC CO LLC CP	0.32000	07/12/10	49,400,000.00	49,395,169.78	49,392,229.38
PSI	NTRD	CPD	84007	REGENCY MARKETS NO. 1 LLC CP	0.36000	07/12/10	50,000,000.00	49,994,500.00	49,992,135.00
PSI	NTRD	CPD	83771	VARIABLE FUNDING CAP CO LLC CP	0.32000	07/13/10	50,000,000.00	49,994,666.67	49,993,750.00
PSI	NTRD	CPD	83967	CITIGROUP FUNDING INC CP	0.40000	07/13/10	38,000,000.00	37,994,933.33	37,993,623.60
PSI	NTRD	CPD	83991	COMMERZBANK US FINANCE INC CP	0.39000	07/13/10	50,000,000.00	49,993,500.00	49,991,610.00
PSI	NTRD	CPD	83996	FALCON ASSET SEC CO LLC CP	0.32000	07/13/10	50,000,000.00	49,994,666.67	49,991,610.00
PSI	NTRD	CPD	84010	BRYANT PARK FUNDING LLC CP	0.33000	07/13/10	50,000,000.00	49,994,500.00	49,991,610.00
PSI	NTRD	CPD	84019	REGENCY MARKETS NO. 1 LLC CP	0.37000	07/13/10	39,813,000.00	39,808,089.73	39,806,319.38
PSI	NTRD	CPD	84069	BRYANT PARK FUNDING LLC CP	0.33000	07/13/10	21,566,000.00	21,563,627.74	21,562,381.23
PSI	NTRD	CPD	84148	BARTON CAPITAL LLC CP	0.29000	07/13/10	20,600,000.00	20,598,008.66	20,596,543.32
PSI	NTRD	CPD	83821	FALCON ASSET SEC CORP CP	0.37000	07/14/10	50,000,000.00	49,993,319.44	49,991,080.00
PSI	NTRD	CPD	83975	DEUTSCHE BK FINANCIAL LLC CP	0.33000	07/14/10	50,000,000.00	49,994,041.67	49,991,080.00
PSI	NTRD	CPD	83978	JUPITER SEC CO LLC CP	0.33000	07/14/10	50,000,000.00	49,994,041.67	49,991,080.00
PSI	NTRD	CPD	84021	THUNDER BAY FUNDING LLC CP	0.32000	07/14/10	50,000,000.00	49,994,222.22	49,991,080.00
PSI	NTRD	CPD	83770	THUNDER BAY FUNDING LLC CP	0.35000	07/15/10	50,000,000.00	49,993,194.44	49,990,555.00
PSI	NTRD	CPD	83890	BARTON CAPITAL LLC CP	0.38000	07/15/10	50,000,000.00	49,992,611.11	49,990,555.00
PSI	NTRD	CPD	83986	ABBEY NATIONAL NA LLC CP	0.32000	07/15/10	50,000,000.00	49,993,777.78	49,993,000.00
PSI	NTRD	CPD	83998	THUNDER BAY FUNDING LLC CP	0.31000	07/15/10	39,213,000.00	39,208,272.66	39,205,592.66

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PSI	NTRD	CPD	84011	BRYANT PARK FUNDING LLC CP	0.32000	07/15/10	30,000,000.00	29,996,266.67	29,994,333.00
PSI	NTRD	CPD	84014	COMMERZBANK US FINANCE INC CP	0.39000	07/15/10	50,000,000.00	49,992,416.67	49,990,555.00
PSI	NTRD	CPD	84024	BRYANT PARK FUNDING LLC CP	0.32000	07/15/10	50,000,000.00	49,993,777.78	49,990,555.00
PSI	NTRD	CPD	84031	GE CAPITAL CORP CP	0.26000	07/15/10	31,860,000.00	31,856,778.60	31,855,539.60
PSI	NTRD	CPD	84041	BRYANT PARK FUNDING LLC CP	0.32000	07/15/10	50,000,000.00	49,993,777.78	49,990,555.00
PSI	NTRD	CPD	84068	BRYANT PARK FUNDING LLC CP	0.33000	07/15/10	32,779,000.00	32,774,793.36	32,772,808.05
PSI	NTRD	CPD	83803	THUNDER BAY FUNDING LLC CP	0.37000	07/16/10	35,169,000.00	35,163,578.11	35,161,983.78
PSI	NTRD	CPD	83809	CIESCO LLC CP	0.38000	07/16/10	50,000,000.00	49,992,083.33	49,990,025.00
PSI	NTRD	CPD	83949	FALCON ASSET SEC CO LLC CP	0.34000	07/16/10	50,000,000.00	49,992,916.67	49,990,025.00
PSI	NTRD	CPD	83980	DANSKE CORP CP	0.33000	07/16/10	50,000,000.00	49,993,125.00	49,990,025.00
PSI	NTRD	CPD	83997	VARIABLE FUNDING CAP CO LLC CP	0.32000	07/16/10	35,000,000.00	34,995,333.33	34,994,837.50
PSI	NTRD	CPD	84023	BRYANT PARK FUNDING LLC CP	0.33000	07/16/10	50,000,000.00	49,993,125.00	49,990,025.00
PSI	NTRD	CPD	84027	BARTON CAPITAL LLC CP	0.32000	07/16/10	30,000,000.00	29,996,000.00	29,994,015.00
PSI	NTRD	CPD	83603	CAFCO LLC CP	0.29000	07/19/10	30,000,000.00	29,995,650.00	29,993,064.00
PSI	NTRD	CPD	83824	CITIGROUP FUNDING INC CP	0.39000	07/19/10	26,000,000.00	25,994,930.00	25,993,988.80
PSI	NTRD	CPD	83849	SHEFFIELD RECEIVABLES CORP CP	0.38000	07/19/10	50,000,000.00	49,990,500.00	49,991,500.00
PSI	NTRD	CPD	83866	CIESCO LLC CP	0.29000	07/19/10	37,780,000.00	37,774,521.90	37,771,265.26
PSI	NTRD	CPD	83867	CAFCO LLC CP	0.29000	07/19/10	20,000,000.00	19,997,100.00	19,995,376.00
PSI	NTRD	CPD	83989	DEUTSCHE BK FINANCIAL LLC CP	0.34000	07/19/10	50,000,000.00	49,991,500.00	49,988,440.00
PSI	NTRD	CPD	84020	THUNDER BAY FUNDING LLC CP	0.32000	07/19/10	43,000,000.00	42,993,120.00	42,990,058.40
PSI	NTRD	CPD	84036	JUPITER SEC CO LLC CP	0.32000	07/19/10	50,000,000.00	49,992,000.00	49,988,440.00
PSI	NTRD	CPD	83810	DEUTSCHE BK FINANCIAL LLC CP	0.31000	07/20/10	50,000,000.00	49,991,819.44	49,987,915.00
PSI	NTRD	CPD	83818	BARTON CAPITAL LLC CP	0.36000	07/20/10	50,000,000.00	49,990,500.00	49,987,915.00
PSI	NTRD	CPD	83853	ING US FUNDING LLC CP	0.36000	07/20/10	50,000,000.00	49,990,500.00	49,987,915.00
PSI	NTRD	CPD	83939	FALCON ASSET SEC CORP CP	0.35000	07/20/10	50,000,000.00	49,990,763.89	49,987,915.00
PSI	NTRD	CPD	83940	FALCON ASSET SEC CORP CP	0.35000	07/20/10	15,000,000.00	14,997,229.17	14,996,374.50
PSI	NTRD	CPD	83972	CITIGROUP FUNDING INC CP	0.40000	07/20/10	38,677,000.00	38,668,834.86	38,667,651.77
PSI	NTRD	CPD	83999	BARTON CAPITAL LLC CP	0.36000	07/20/10	50,000,000.00	49,990,500.00	49,987,915.00
PSI	NTRD	CPD	84022	VARIABLE FUNDING CAP CO LLC CP	0.30000	07/20/10	50,000,000.00	49,992,083.34	49,991,125.00
PSI	NTRD	CPD	84034	ING US FUNDING LLC CP	0.31000	07/20/10	50,000,000.00	49,991,819.44	49,987,915.00
PSI	NTRD	CPD	84074	THAMES ASSET GLOBAL SEC INC CP	0.35000	07/20/10	50,000,000.00	49,990,763.89	49,987,915.00
PSI	NTRD	CPD	84082	REGENCY MARKETS NO. 1 LLC CP	0.37000	07/20/10	25,000,000.00	24,995,118.05	24,993,957.50
PSI	NTRD	CPD	83836	ING U5 FUNDING LLC CP	0.36000	07/21/10	30,000,000.00	29,994,000.00	29,992,431.00
PSI	NTRD	CPD	83948	BARTON CAPITAL LLC CP	0.38000	07/21/10	50,000,000.00	49,989,444.44	49,987,385.00
PSI	NTRD	CPD	83987	SHEFFIELD RECEIVABLES CORP CP	0.33000	07/21/10	20,000,000.00	19,996,333.33	19,996,300.00
PSI	NTRD	CPD	84035	ING US FUNDING LLC CP	0.31000	07/21/10	50,000,000.00	49,991,388.89	49,987,385.00
PSI	NTRD	CPD	84054	FALCON ASSET SEC CO LLC CP	0.32000	07/21/10	50,000,000.00	49,991,111.11	49,987,385.00
PSI	NTRD	CPD	84055	FALCON ASSET SEC CO LLC CP	0.32000	07/21/10	1,000,000.00	999,822.22	999,747.70
PSI	NTRD	CPD	84064	JUPITER SEC CO LLC CP	0.32000	07/21/10	38,500,000.00	38,493,155.56	38,490,286.45
PSI	NTRD	CPD	83826	ING US FUNDING LLC CP	0.36000	07/22/10	16,899,000.00	16,895,451.21	16,894,558.94

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	83880	VARIABLE FUNDING CAP CO LLC CP	0.40000	07/22/10	50,000,000.00	49,988,333.33	49,990,375.00
PSI	NTRD	CPD	83938	FALCON ASSET SEC CORP CP	0.35000	07/22/10	50,000,000.00	49,989,791.67	49,986,860.00
PSI	NTRD	CPD	83994	SHEFFIELD RECEIVABLES CORP CP	0.33000	07/22/10	50,000,000.00	49,990,375.00	49,990,375.00
PSI	NTRD	CPD	84001	DEUTSCHE BK FINANCIAL LLC CP	0.34000	07/22/10	50,000,000.00	49,990,083.34	49,986,860.00
PSI	NTRD	CPD	84033	RANGER FUNDING CO LLC CP	0.33000	07/22/10	48,092,000.00	48,082,742.29	48,079,361.42
PSI	NTRD	CPD	83888	FALCON ASSET SEC CORP CP	0.39000	07/23/10	50,000,000.00	49,988,083.33	49,986,330.00
PSI	NTRD	CPD	83898	VARIABLE FUNDING CAP CO LLC CP	0.39000	07/23/10	50,000,000.00	49,988,083.33	49,990,000.00
PSI	NTRD	CPD	84013	JUPITER SEC CO LLC CP	0.32000	07/23/10	50,000,000.00	49,990,222.22	49,986,330.00
PSI	NTRD	CPD	84040	DEUTSCHE BK FINANCIAL LLC CP	0.32000	07/23/10	50,000,000.00	49,990,222.22	49,986,330.00
PSI	NTRD	CPD	84065	ING US FUNDING LLC CP	0.31000	07/23/10	50,000,000.00	49,990,527.78	49,986,330.00
PSI	NTRD	CPD	83797	CAFCO LLC CP	0.37000	07/26/10	40,000,000.00	39,989,722.22	39,987,800.00
PSI	NTRD	CPD	83822	CAFCO LLC CP	0.38000	07/26/10	25,000,000.00	24,993,402.78	24,992,375.00
PSI	NTRD	CPD	83860	CIESCO LLC CP	0.42000	07/26/10	50,000,000.00	49,985,416.67	49,984,750.00
PSI	NTRD	CPD	83942	JUPITER SECURITIZATION CORP CP	0.36000	07/26/10	35,000,000.00	34,991,250.00	34,989,325.00
PSI	NTRD	CPD	84016	BARTON CAPITAL LLC CP	0.33000	07/26/10	25,000,000.00	24,994,270.83	24,992,375.00
PSI	NTRD	CPD	84017	BARTON CAPITAL LLC CP	0.33000	07/26/10	32,787,000.00	32,779,486.32	32,776,999.97
PSI	NTRD	CPD	84066	ABBEY NATIONAL NA LLC CP	0.34000	07/26/10	50,000,000.00	49,988,194.45	49,988,875.00
PSI	NTRD	CPD	84100	FALCON ASSET SEC CO LLC CP	0.32000	07/26/10	50,000,000.00	49,988,888.89	49,984,750.00
PSI	NTRD	CPD	84130	REGENCY MARKETS NO. 1 LLC CP	0.36000	07/26/10	50,000,000.00	49,987,500.00	49,984,750.00
PSI	NTRD	CPD	83983	HSBC FINANCE CORP CP	0.31000	07/27/10	50,000,000.00	49,988,805.56	49,984,220.00
PSI	NTRD	CPD	84093	FALCON ASSET SEC CO LLC CP	0.32000	07/27/10	40,015,000.00	40,005,752.09	40,002,371.27
PSI	NTRD	CPD	84169	JUPITER SEC CO LLC CP	0.30000	07/27/10	25,000,000.00	24,994,583.34	24,991,812.50
PSI	NTRD	CPD	84170	JUPITER SEC CO LLC CP	0.30000	07/27/10	25,015,000.00	25,009,580.09	25,006,807.59
PSI	NTRD	CPD	83825	RANGER FUNDING CO LLC CP	0.39000	07/28/10	50,000,000.00	49,985,375.00	49,983,690.00
PSI	NTRD	CPD	84067	ABBEY NATIONAL NA LLC CP	0.34000	07/28/10	50,000,000.00	49,987,250.00	49,988,125.00
PSI	NTRD	CPD	84085	SHEFFIELD RECEIVABLES CORP CP	0.31000	07/28/10	25,000,000.00	24,994,187.50	24,994,062.50
PSI	NTRD	CPD	83807	CAFCO LLC CP	0.36000	07/29/10	50,000,000.00	49,986,000.00	49,983,165.00
PSI	NTRD	CPD	84094	SHEFFIELD RECEIVABLES CORP CP	0.30000	07/29/10	35,000,000.00	34,991,833.33	34,991,425.00
PSI	NTRD	CPD	84128	ABBEY NATIONAL NA LLC CP	0.32000	07/29/10	50,000,000.00	49,987,555.56	49,987,750.00
PSI	NTRD	CPD	84129	ABBEY NATIONAL NA LLC CP	0.32000	07/29/10	25,000,000.00	24,993,777.77	24,993,875.00
PSI	NTRD	CPD	84174	JUPITER SEC CO LLC CP	0.28000	07/29/10	40,000,000.00	39,991,288.89	39,985,988.00
PSI	NTRD	CPD	83896	GE CAPITAL CORP CP	0.32000	07/30/10	20,951,000.00	20,945,599.30	20,945,630.26
PSI	NTRD	CPD	83908	HSBC FINANCE CORP CP	0.35000	07/30/10	50,000,000.00	49,985,902.78	49,982,480.00
PSI	NTRD	CPD	83934	TOYOTA MOTOR CREDIT CORP CP	0.50000	07/30/10	25,000,000.00	24,989,930.56	24,993,592.50
PSI	NTRD	CPD	83973	BARTON CAPITAL LLC CP	0.40000	07/30/10	40,000,000.00	39,987,111.11	39,985,984.00
PSI	NTRD	CPD	83982	BARTON CAPITAL LLC CP	0.39000	07/30/10	25,000,000.00	24,992,145.84	24,991,240.00
PSI	NTRD	CPD	84008	UBS FINANCE (DELAWARE) LLC CP	0.35000	07/30/10	50,000,000.00	49,985,902.78	49,982,480.00
PSI	NTRD	CPD	84009	UBS FINANCE (DELAWARE) LLC CP	0.35000	07/30/10	50,000,000.00	49,985,902.78	49,982,480.00
PSI	NTRD	CPD	84018	CITIGROUP FUNDING INC CP	0.38000	07/30/10	35,136,000.00	35,125,244.48	35,123,688.35
PSI	NTRD	CPD	84025	COMMERZBANK US FINANCE INC CP	0.42000	07/30/10	50,000,000.00	49,983,083.33	49,982,480.00

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PSI	NTRD	CPD	84028	ABBEY NATIONAL NA LLC CP	0.33000	07/30/10	50,000,000.00	49,986,708.33	49,987,185.00
PSI	NTRD	CPD	84029	ABBEY NATIONAL NA LLC CP	0.33000	07/30/10	25,000,000.00	24,993,354.17	24,993,592.50
PSI	NTRD	CPD	84037	ABBEY NATIONAL NA LLC CP	0.33000	07/30/10	50,000,000.00	49,986,708.33	49,987,185.00
PSI	NTRD	CPD	84038	ABBEY NATIONAL NA LLC CP	0.33000	07/30/10	25,000,000.00	24,993,354.17	24,993,592.50
PSI	NTRD	CPD	84050	CRC FUNDING LLC CP	0.33000	07/30/10	50,000,000.00	49,986,708.34	49,982,480.00
PSI	NTRD	CPD	84051	CRC FUNDING LLC CP	0.33000	07/30/10	25,000,000.00	24,993,354.16	24,991,240.00
PSI	NTRD	CPD	84071	ING US FUNDING LLC CP	0.35000	07/30/10	50,000,000.00	49,985,902.78	49,982,480.00
PSI	NTRD	CPD	84086	CITIGROUP FUNDING INC CP	0.35000	07/30/10	18,047,000.00	18,041,911.75	18,040,676.33
PSI	NTRD	CPD	83941	JUPITER SECURITIZATION CORP CP	0.40000	08/02/10	35,000,000.00	34,987,555.56	34,986,752.50
PSI	NTRD	CPD	83981	SHEFFIELD RECEIVABLES CORP CP	0.40000	08/02/10	25,000,000.00	24,991,111.11	24,993,012.50
PSI	NTRD	CPD	83990	ING US FUNDING LLC CP	0.40000	08/02/10	25,000,000.00	24,991,111.11	24,990,537.50
PSI	NTRD	CPD	84070	HSBC FINANCE CORP CP	0.29000	08/02/10	47,000,000.00	46,987,884.44	46,982,210.50
PSI	NTRD	CPD	84108	CITIGROUP FUNDING INC CP	0.37000	08/02/10	11,487,000.00	11,483,222.06	11,482,652.17
PSI	NTRD	CPD	84136	CITIGROUP FUNDING INC CP	0.35000	08/02/10	5,822,000.00	5,820,188.71	5,819,796.37
PSI	NTRD	CPD	84146	ABBEY NATIONAL NA LLC CP	0.31000	08/02/10	50,000,000.00	49,986,222.23	49,986,025.00
PSI	NTRD	CPD	84184	ING US FUNDING LLC CP	0.31000	08/02/10	50,000,000.00	49,986,222.23	49,981,075.00
PSI	NTRD	CPD	83912	TOYOTA MOTOR CREDIT CORP CP	0.50000	08/03/10	50,000,000.00	49,977,083.33	49,985,430.00
PSI	NTRD	CPD	83943	TOYOTA MOTOR CREDIT CORP CP	0.50000	08/03/10	29,069,000.00	29,055,676.71	29,060,529.29
PSI	NTRD	CPD	84183	VARIABLE FUNDING CAP CO LLC CP	0.30000	08/03/10	50,000,000.00	49,986,250.00	50,000,000.00
PSI	NTRD	CPD	84171	ABBEY NATIONAL NA LLC CP	0.32000	08/04/10	50,000,000.00	49,984,888.89	49,984,820.00
PSI	NTRD	CPD	84039	VARIABLE FUNDING CAP CO LLC CP	0.31000	08/05/10	50,000,000.00	49,984,930.55	49,984,200.00
PSI	NTRD	CPD	84173	ABBEY NATIONAL NA LLC CP	0.32000	08/05/10	50,000,000.00	49,984,444.45	49,984,200.00
PSI	NTRD	CPD	84177	BARTON CAPITAL LLC CP	0.30000	08/09/10	50,000,000.00	49,983,750.00	50,000,000.00
PSI	NTRD	CPD	84182	CITIGROUP FUNDING INC CP	0.36000	08/09/10	50,000,000.00	49,980,500.00	49,975,850.00
PSI	NTRD	CPD	84045	BARTON CAPITAL LLC CP	0.40000	08/10/10	25,000,000.00	24,988,888.89	24,987,530.00
PSI	NTRD	CPD	84127	BARTON CAPITAL LLC CP	0.36000	08/10/10	25,018,000.00	25,007,992.80	25,005,521.02
PSI	NTRD	CPD	84197	COMMERZBANK US FINANCE INC CP	0.29000	08/12/10	50,000,000.00	49,983,083.34	49,972,750.00
PSI	NTRD	CPD	84015	SHEFFIELD RECEIVABLES CORP CP	0.40000	08/13/10	39,250,000.00	39,231,247.22	39,233,350.15
PSI	NTRD	CPD	84132	BARTON CAPITAL LLC CP	0.35000	08/16/10	35,024,000.00	35,008,336.49	35,003,073.16
PSI	NTRD	CPD	84185	THAMES ASSET GLOBAL SEC INC CP	0.34000	08/16/10	50,000,000.00	49,978,277.78	50,000,000.00
PSI	NTRD	CPD	84186	THAMES ASSET GLOBAL SEC INC CP	0.34000	08/16/10	33,970,000.00	33,955,241.92	33,970,000.00
PSI	NTRD	CPD	84044	SHEFFIELD RECEIVABLES CORP CP	0.40000	08/17/10	22,000,000.00	21,988,511.11	21,989,352.00
PSI	NTRD	CPD	84056	SHEFFIELD RECEIVABLES CORP CP	0.39000	08/17/10	30,000,000.00	29,984,725.00	29,985,480.00
PSI	NTRD	CPD	83878	CAFCO LLC CP	0.53000	08/20/10	35,000,000.00	34,974,236.11	34,976,641.00
PSI	NTRD	CPD	84106	THAMES ASSET GLOBAL SEC INC CP	0.43000	08/20/10	50,000,000.00	49,970,138.89	49,966,630.00
PSI	NTRD	CPD	84126	THAMES ASSET GLOBAL SEC INC CP	0.43000	08/20/10	50,000,000.00	49,970,138.89	49,966,630.00
PSI	NTRD	CPD	84166	COMMERZBANK US FINANCE INC CP	0.42000	08/20/10	50,000,000.00	49,970,833.34	49,966,630.00
PSI	NTRD	CPD	83861	CIESCO LLC CP	0.51000	08/23/10	50,000,000.00	49,962,458.34	49,963,900.00
PSI	NTRD	CPD	83992	TOYOTA MOTOR CREDIT CORP CP	0.45000	08/23/10	18,460,000.00	18,447,770.25	18,449,274.74
PSI	NTRD	CPD	84188	DANSKE CORP CP	0.37000	08/23/10	50,000,000.00	49,972,763.89	50,000,000.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	83879	CIESCO LLC CP	0.53000	08/24/10	37,000,000.00	36,970,585.00	36,972,597.80
PSI	NTRD	CPD	83892	CAFCO LLC CP	0.54000	08/24/10	25,000,000.00	24,979,750.00	24,981,485.00
PSI	NTRD	CPD	83905	FALCON ASSET SEC CORP CP	0.45000	08/25/10	50,000,000.00	49,965,625.00	49,962,030.00
PSI	NTRD	CPD	84149	SHEFFIELD RECEIVABLES CORP CP	0.36000	08/25/10	50,000,000.00	49,972,500.00	49,969,235.00
PSI	NTRD	CPD	83924	CIESCO LLC CP	0.55000	08/26/10	50,000,000.00	49,957,222.22	49,961,080.00
PSI	NTRD	CPD	84199	COMMERZBANK US FINANCE INC CP	0.32000	08/26/10	50,000,000.00	49,975,111.11	49,960,370.00
PSI	NTRD	CPD	83984	TOYOTA MOTOR CREDIT CORP CP	0.45000	08/27/10	7,589,000.00	7,583,592.84	7,584,063.36
PSI	NTRD	CPD	84167	HSBC FINANCE CORP CP	0.38000	08/31/10	50,000,000.00	49,967,805.56	49,956,285.00
PSI	NTRD	CPD	84168	HSBC FINANCE CORP CP	0.38000	08/31/10	25,000,000.00	24,983,902.78	24,978,142.50
PSI	NTRD	CPD	84187	UBS FINANCE (DELAWARE) LLC CP	0.32000	08/31/10	50,000,000.00	49,972,888.88	49,955,480.00
PSI	NTRD	CPD	84049	TOYOTA MOTOR CREDIT CORP CP	0.50000	09/14/10	15,766,000.00	15,749,577.08	15,750,904.06
PSI	NTRD	CPD	84200	CRC FUNDING LLC CP	0.43000	09/16/10	20,000,000.00	19,981,605.56	20,000,000.00
PSI	NTRD	CPD	84150	CRC FUNDING LLC CP	0.49000	09/17/10	50,000,000.00	49,946,916.67	49,940,065.00
PSI	NTRD	CPD	84151	CRC FUNDING LLC CP	0.49000	09/17/10	11,500,000.00	11,487,790.83	11,486,214.95
PSI	NTRD	CPD	84147	CIESCO LLC CP	0.48000	09/21/10	41,000,000.00	40,955,173.33	40,947,253.50
PSI	NTRD	CPD	84198	FALCON ASSET SEC CO LLC CP	0.41000	09/27/10	23,062,000.00	23,038,886.75	23,029,178.16
		CPD Total					8,043,631,000.00	8,041,724,477.87	8,041,452,686.13
PSI	NTRD	FFCB	79599	FFCB	2.87500	02/14/11	17,612,000.00	17,702,261.17	17,881,683.75
PSI	NTRD	FFCB	69321	FFCB	5.37500	07/18/11	25,000,000.00	24,975,826.89	26,281,250.00
PSI	NTRD	FFCB	79117	FFCB	5.37500	07/18/11	50,000,000.00	50,900,703.63	52,562,500.00
PSI	NTRD	FFCB	79645	FFCB	5.37500	07/18/11	28,099,000.00	28,972,616.68	29,539,073.75
PSI	NTRD	FFCB	79655	FFCB	5.37500	07/18/11	13,000,000.00	13,413,921.10	13,666,250.00
PSI	NTRD	FFCB	82833	FFCB (CALLABLE)	0.70000	07/26/11	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	FFCB	82834	FFCB (CALLABLE)	0.70000	07/26/11	15,500,000.00	15,500,000.00	15,500,000.00
PSI	NTRD	FFCB	82908	FFCB (CALLABLE)	0.68000	08/03/11	25,000,000.00	24,990,871.56	25,000,000.00
PSI	NTRD	FFCB	79367	FFCB	3.87500	08/25/11	25,000,000.00	25,181,762.95	25,968,750.00
PSI	NTRD	FFCB	79514	FFCB	3.87500	08/25/11	50,000,000.00	50,728,338.37	51,937,500.00
PSI	NTRD	FFCB	79515	FFCB	3.87500	08/25/11	50,000,000.00	50,728,338.37	51,937,500.00
PSI	NTRD	FFCB	79516	FFCB	3.87500	08/25/11	30,000,000.00	30,479,795.82	31,162,500.00
PSI	NTRD	FFCB	79544	FFCB	3.87500	08/25/11	50,000,000.00	50,670,939.39	51,937,500.00
PSI	NTRD	FFCB	79558	FFCB	3.87500	08/25/11	49,685,000.00	50,390,366.24	51,610,293.75
PSI	NTRD	FFCB	79577	FFCB	3.87500	08/25/11	25,000,000.00	25,412,879.55	25,968,750.00
PSI	NTRD	FFCB	79670	FFCB	3.87500	08/25/11	25,000,000.00	25,554,233.35	25,968,750.00
PSI	NTRD	FFCB	84115	FFCB	0.68000	09/01/11	16,402,000.00	16,432,474.93	16,437,879.38
PSI	NTRD	FFCB	79099	FFCB	3.12500	09/23/11	42,710,000.00	42,514,975.66	44,071,381.25
PSI	NTRD	FFCB	79146	FFCB	3.50000	10/03/11	25,000,000.00	24,993,852.68	25,921,875.00
PSI	NTRD	FFCB	79161	FFCB	3.50000	10/03/11	50,000,000.00	49,975,842.11	51,843,750.00
PSI	NTRD	FFCB	79627	FFCB	5.00000	10/03/11	4,905,000.00	5,071,054.11	5,179,373.44
PSI	NTRD	FFCB	82659	FFCB (CALLABLE)	1.05000	12/23/11	20,682,000.00	20,633,660.84	20,753,094.38

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PSI	NTRD	FFCB	80137	FFCB	2.25000	04/24/12	15,000,000.00	14,999,827.64	15,421,875.00
PSI	NTRD	FFCB	80207	FFCB	2.25000	04/24/12	25,000,000.00	24,999,278.72	25,703,125.00
PSI	NTRD	FFCB	81527	FFCB (CALLABLE)	2.40000	08/17/12	15,690,000.00	15,690,000.00	15,729,225.00
PSI	NTRD	FFCB	81771	FFCB (CALLABLE)	1.85000	09/28/12	43,540,000.00	43,523,712.23	43,689,668.75
PSI	NTRD	FFCB	80346	FFCB	2.60000	03/04/13	35,335,000.00	35,423,942.86	36,726,315.63
PSI	NTRD	FFCB	79979	FFCB	3.70000	05/15/13	25,000,000.00	25,708,376.44	26,757,812.50
PSI	NTRD	FFCB	80352	FFCB	3.70000	05/15/13	6,000,000.00	6,186,780.28	6,421,875.00
PSI	NTRD	FFCB	80427	FFCB	3.70000	05/15/13	16,250,000.00	16,815,301.22	17,392,578.13
PSI	NTRD	FFCB	81798	FFCB (CALLABLE)	2.60000	09/30/13	15,000,000.00	15,000,000.00	15,084,375.00
PSI	NTRD	FFCB	80349	FFCB	3.87500	10/07/13	25,000,000.00	26,055,204.71	27,031,250.00
PSI	NTRD	FFCB	80387	FFCB	3.87500	10/07/13	10,000,000.00	10,407,190.63	10,812,500.00
PSI	NTRD	FFCB	80464	FFCB	3.87500	10/07/13	34,000,000.00	35,538,699.45	36,762,500.00
PSI	NTRD	FFCB	80501	FFCB	3.87500	10/07/13	25,000,000.00	26,000,865.78	27,031,250.00
PSI	NTRD	FFCB	80616	FFCB	3.87500	10/07/13	50,000,000.00	52,160,658.31	54,062,500.00
PSI	NTRD	FFCB	80619	FFCB	3.87500	10/07/13	25,000,000.00	26,135,943.12	27,031,250.00
PSI	NTRD	FFCB	80624	FFCB	3.87500	10/07/13	40,710,000.00	42,469,094.79	44,017,687.50
PSI	NTRD	FFCB	80648	FFCB	3.87500	10/07/13	12,133,000.00	12,645,733.13	13,118,806.25
PSI	NTRD	FFCB	80649	FFCB	3.87500	10/07/13	24,720,000.00	25,764,833.32	26,728,500.00
PSI	NTRD	FFCB	80651	FFCB	3.87500	10/07/13	8,981,000.00	9,340,569.62	9,710,706.25
PSI	NTRD	FFCB	81960	FFCB (CALLABLE)	2.60000	10/07/13	13,135,000.00	13,135,000.00	13,208,884.38
PSI	NTRD	FFCB	80158	FFCB (CALLABLE)	3.25000	02/18/14	15,100,000.00	15,182,726.07	15,260,437.50
PSI	NTRD	FFCB	81413	FFCB (CALLABLE)	3.25000	08/11/14	25,000,000.00	25,000,000.00	25,828,125.00
PSI	NTRD	FFCB	81894	FFCB (CALLABLE)	2.87500	10/14/14	11,317,000.00	11,302,433.63	11,405,414.06
PSI	NTRD	FFCB	81974	FFCB (CALLABLE)	2.87500	10/14/14	12,900,000.00	12,872,311.68	13,000,781.25
PSI	NTRD	FFCB	81991	FFCB (CALLABLE)	2.87500	10/27/14	25,000,000.00	25,000,000.00	25,757,812.50
PSI	NTRD	FFCB	82016	FFCB (CALLABLE)	2.87500	10/27/14	19,530,000.00	19,508,878.17	20,122,003.13
PSI	NTRD	FFCB	82072	FFCB (CALLABLE)	3.00000	11/04/14	25,000,000.00	25,000,000.00	25,187,500.00
PSI	NTRD	FFCB	82073	FFCB (CALLABLE)	3.00000	11/04/14	25,000,000.00	25,000,000.00	25,187,500.00
PSI	NTRD	FFCB	82074	FFCB (CALLABLE)	3.00000	11/04/14	25,000,000.00	25,000,000.00	25,187,500.00
PSI	NTRD	FFCB	82075	FFCB (CALLABLE)	3.00000	11/04/14	23,875,000.00	23,864,624.97	24,054,062.50
PSI	NTRD	FFCB	82076	FFCB (CALLABLE)	3.00000	11/04/14	25,000,000.00	25,000,000.00	25,187,500.00
PSI	NTRD	FFCB	82207	FFCB (CALLABLE)	2.94000	11/19/14	25,000,000.00	24,987,059.42	25,257,812.50
PSI	NTRD	FFCB	82262	FFCB (CALLABLE)	2.84000	12/01/14	25,000,000.00	24,991,151.32	25,273,437.50
PSI	NTRD	FFCB	82279	FFCB (CALLABLE)	2.84000	12/01/14	25,000,000.00	24,988,933.08	25,273,437.50
PSI	NTRD	FFCB	82295	FFCB (CALLABLE)	2.84000	12/01/14	25,000,000.00	25,000,000.00	25,273,437.50
PSI	NTRD	FFCB	82494	FFCB (CALLABLE)	2.82000	12/22/14	25,000,000.00	25,000,000.00	25,398,437.50
PSI	NTRD	FFCB	82849	FFCB (CALLABLE)	2.95000	02/02/15	25,000,000.00	25,000,000.00	25,382,812.50
PSI	NTRD	FFCB	83028	FFCB (CALLABLE)	2.99000	03/02/15	30,000,000.00	29,971,987.95	30,515,625.00
PSI	NTRD	FFCB	83381	FFCB (CALLABLE)	2.99000	03/02/15	50,000,000.00	49,931,495.54	50,859,375.00
PSI	NTRD	FFCB	84101	FFCB (CALLABLE)	2.55000	03/16/15	50,000,000.00	50,000,000.00	50,156,250.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	83330	FFCB (CALLABLE)	2.95000	03/30/15	25,000,000.00	24,965,340.00	25,343,750.00
PSI	NTRD	FFCB	83331	FFCB (CALLABLE)	2.95000	03/30/15	25,000,000.00	24,919,777.34	25,343,750.00
PSI	NTRD	FFCB	83403	FFCB (CALLABLE)	3.15000	04/13/15	10,000,000.00	10,000,000.00	10,009,375.00
PSI	NTRD	FFCB	83620	FFCB (CALLABLE)	2.98000	04/28/15	25,000,000.00	24,961,232.12	25,046,875.00
PSI	NTRD	FFCB	83881	FFCB (CALLABLE)	2.80000	06/03/15	50,000,000.00	49,950,766.70	50,312,500.00
PSI	NTRD	FFCB	83885	FFCB (CALLABLE)	2.80000	06/03/15	25,000,000.00	24,973,414.02	25,156,250.00
PSI	NTRD	FFCB	83900	FFCB (CALLABLE)	2.80000	06/03/15	50,000,000.00	49,950,766.70	50,312,500.00
PSI	NTRD	FFCB	83901	FFCB (CALLABLE)	2.80000	06/03/15	25,000,000.00	24,975,383.35	25,156,250.00
PSI	NTRD	FFCB	83902	FFCB (CALLABLE)	2.80000	06/03/15	31,340,000.00	31,284,331.08	31,535,875.00
PSI	NTRD	FFCB	83920	FFCB (CALLABLE)	2.80000	06/03/15	30,000,000.00	29,964,435.16	30,187,500.00
PSI	NTRD	FFCB	84087	FFCB (CALLABLE)	2.50000	06/29/15	42,075,000.00	42,048,731.93	42,245,929.69
		FFCB Total					2,005,226,000.00	2,023,821,507.88	2,063,792,154.72
PSI	NTRD	FHLB	79366	FHLB	3.50000	07/16/10	10,000,000.00	10,001,945.74	10,012,500.00
PSI	NTRD	FHLB	79629	FHLB	3.37500	10/20/10	38,000,000.00	38,176,570.34	38,368,125.00
PSI	NTRD	FHLB	79359	FHLB	4.37500	10/22/10	25,000,000.00	25,101,907.40	25,312,500.00
PSI	NTRD	FHLB	79386	FHLB	4.37500	10/22/10	25,000,000.00	25,102,666.23	25,312,500.00
PSI	NTRD	FHLB	79106	FHLB	3.50000	12/10/10	41,845,000.00	41,842,892.57	42,446,521.88
PSI	NTRD	FHLB	79346	FHLB	4.75000	12/10/10	10,800,000.00	10,878,393.29	11,016,000.00
PSI	NTRD	FHLB	79364	FHLB	3.50000	12/10/10	25,000,000.00	25,047,991.96	25,359,375.00
PSI	NTRD	FHLB	79368	FHLB	3.87500	12/10/10	32,590,000.00	32,704,798.17	33,109,403.13
PSI	NTRD	FHLB	79584	FHLB	4.75000	12/10/10	24,700,000.00	24,972,040.39	25,194,000.00
PSI	NTRD	FHLB	82524	FHLB	0.37500	12/17/10	50,000,000.00	49,988,424.66	50,031,250.00
PSI	NTRD	FHLB	79365	FHLB	3.25000	03/11/11	25,000,000.00	25,021,385.60	25,492,187.50
PSI	NTRD	FHLB	79407	FHLB	3.25000	03/11/11	50,000,000.00	50,039,416.67	50,984,375.00
PSI	NTRD	FHLB	79435	FHLB	3.25000	03/11/11	30,225,000.00	30,325,817.21	30,820,054.69
PSI	NTRD	FHLB	79524	FHLB	3.25000	03/11/11	14,000,000.00	14,079,802.20	14,275,625.00
PSI	NTRD	FHLB	79582	FHLB	3.25000	03/11/11	49,070,000.00	49,416,771.43	50,036,065.63
PSI	NTRD	FHLB	83170	FHLB	3.25000	03/11/11	25,000,000.00	25,484,279.53	25,492,187.50
PSI	NTRD	FHLB	79462	FHLB	4.20000	03/30/11	14,950,000.00	15,122,118.39	15,370,468.75
PSI	NTRD	FHLB	79100	FHLB	4.25000	06/10/11	7,665,000.00	7,709,548.82	7,926,089.06
PSI	NTRD	FHLB	79381	FHLB	3.12500	06/10/11	30,750,000.00	30,687,857.11	31,441,875.00
PSI	NTRD	FHLB	79628	FHLB	5.25000	06/10/11	11,065,000.00	11,384,566.93	11,545,635.94
PSI	NTRD	FHLB	79698	FHLB	3.12500	06/10/11	17,785,000.00	18,009,666.90	18,185,162.50
PSI	NTRD	FHLB	79167	FHLB	7.20000	06/14/11	9,500,000.00	9,806,916.26	10,108,593.75
PSI	NTRD	FHLB	79103	FHLB	3.37500	06/24/11	35,000,000.00	34,959,009.18	35,940,625.00
PSI	NTRD	FHLB	79526	FHLB	3.62500	07/01/11	25,350,000.00	25,649,579.98	26,173,875.00
PSI	NTRD	FHLB	79583	FHLB	3.62500	07/01/11	33,740,000.00	34,156,707.08	34,836,550.00
PSI	NTRD	FHLB	79696	FHLB	3.62500	07/01/11	15,000,000.00	15,281,571.43	15,487,500.00
PSI	NTRD	FHLB	79585	FHLB	5.37500	08/19/11	50,000,000.00	51,681,506.11	52,656,250.00

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PSI	NTRD	FHLB	79695	FHLB	5.37500	08/19/11	35,795,000.00	37,235,289.98	37,696,609.38
PSI	NTRD	FHLB	79699	FHLB	5.37500	08/19/11	20,090,000.00	20,893,602.89	21,157,281.25
PSI	NTRD	FHLB	79118	FHLB	3.75000	09/09/11	13,390,000.00	13,390,000.00	13,904,678.13
PSI	NTRD	FHLB	79132	FHLB	3.75000	09/09/11	41,210,000.00	41,289,424.88	42,794,009.38
PSI	NTRD	FHLB	79144	FHLB	5.00000	09/09/11	7,000,000.00	7,101,919.66	7,360,937.50
PSI	NTRD	FHLB	79115	FHLB	3.62500	09/16/11	25,000,000.00	25,006,512.36	25,960,937.50
PSI	NTRD	FHLB	79641	FHLB	3.62500	09/16/11	43,000,000.00	43,765,724.32	44,652,812.50
PSI	NTRD	FHLB	79642	FHLB	3.62500	09/16/11	50,000,000.00	50,887,518.41	51,921,875.00
PSI	NTRD	FHLB	79206	FHLB (CALLABLE)	3.60000	11/10/11	35,000,000.00	34,998,411.42	35,371,875.00
PSI	NTRD	FHLB	79205	FHLB (CALLABLE)	3.60000	11/17/11	50,000,000.00	49,996,404.11	50,562,500.00
PSI	NTRD	FHLB	79697	FHLB	4.87500	11/18/11	15,000,000.00	15,639,816.96	15,881,250.00
PSI	NTRD	FHLB	84122	FHLB	0.80000	12/01/11	37,590,000.00	37,695,883.62	37,707,468.75
PSI	NTRD	FHLB	79382	FHLB	3.50000	12/09/11	16,000,000.00	16,010,785.85	16,670,000.00
PSI	NTRD	FHLB	79383	FHLB	3.50000	12/09/11	16,000,000.00	16,010,709.89	16,670,000.00
PSI	NTRD	FHLB	79525	FHLB	3.50000	12/09/11	6,105,000.00	6,180,649.45	6,360,646.88
PSI	NTRD	FHLB	79531	FHLB (CALLABLE)	3.50000	12/09/11	10,000,000.00	10,116,910.22	10,418,750.00
PSI	NTRD	FHLB	79555	FHLB	3.50000	12/09/11	22,950,000.00	23,202,348.14	23,911,031.25
PSI	NTRD	FHLB	79880	FHLB	3.50000	12/09/11	20,750,000.00	21,181,004.00	21,618,906.25
PSI	NTRD	FHLB	79657	FHLB	2.31000	12/29/11	25,000,000.00	24,987,534.25	25,632,812.50
PSI	NTRD	FHLB	79656	FHLB	2.31000	12/30/11	25,000,000.00	25,000,000.00	25,632,812.50
PSI	NTRD	FHLB	79705	FHLB	1.85000	01/06/12	25,000,000.00	25,000,000.00	25,468,750.00
PSI	NTRD	FHLB	79711	FHLB	2.00000	01/06/12	25,000,000.00	24,999,872.82	25,523,437.50
PSI	NTRD	FHLB	79934	FHLB	2.15000	01/30/12	20,000,000.00	20,000,000.00	20,350,000.00
PSI	NTRD	FHLB	76488	FHLB	5.00000	03/09/12	9,385,000.00	9,664,763.43	10,068,345.31
PSI	NTRD	FHLB	80000	FHLB	3.62500	06/08/12	29,365,000.00	30,059,492.13	30,998,428.13
PSI	NTRD	FHLB	80001	FHLB	3.62500	06/08/12	24,250,000.00	24,768,450.28	25,598,906.25
PSI	NTRD	FHLB	81408	FHLB (CALLABLE)	2.00000	07/27/12	50,000,000.00	49,882,152.01	50,046,875.00
PSI	NTRD	FHLB	80065	FHLB	2.45000	08/13/12	25,000,000.00	25,000,000.00	25,851,562.50
PSI	NTRD	FHLB	79914	FHLB (CALLABLE)	2.62500	02/11/13	30,000,000.00	29,990,184.80	30,328,125.00
PSI	NTRD	FHLB	79980	FHLB (CALLABLE)	2.62500	02/11/13	25,000,000.00	24,975,326.91	25,273,437.50
PSI	NTRD	FHLB	80145	FHLB (CALLABLE)	2.62500	02/11/13	12,270,000.00	12,261,904.68	12,404,203.13
PSI	NTRD	FHLB	80157	FHLB	2.50000	02/19/13	17,055,000.00	17,067,438.19	17,699,892.19
PSI	NTRD	FHLB	80012	FHLB (CALLABLE)	2.75000	02/25/13	25,000,000.00	25,000,000.00	25,343,750.00
PSI	NTRD	FHLB	80078	FHLB	3.87500	03/08/13	11,000,000.00	11,370,091.87	11,818,125.00
PSI	NTRD	FHLB	81895	FHLB (CALLABLE)	2.00000	04/15/13	30,000,000.00	30,000,000.00	30,346,875.00
PSI	NTRD	FHLB	80160	FHLB	4.37000	04/24/13	25,000,000.00	26,212,152.27	27,164,062.50
PSI	NTRD	FHLB	80447	FHLB	4.37000	04/24/13	25,000,000.00	26,341,186.23	27,164,062.50
PSI	NTRD	FHLB	80456	FHLB	4.37000	04/24/13	18,945,000.00	19,940,193.38	20,584,926.56
PSI	NTRD	FHLB	80584	FHLB	4.37000	04/24/13	45,555,000.00	48,139,587.68	49,498,354.69
PSI	NTRD	FHLB	77217	FHLB	3.62500	05/29/13	50,000,000.00	49,929,683.72	53,546,875.00

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PSI	NTRD	FHLB	80039	FHLB (CALLABLE)	4.22000	06/17/13	25,000,000.00	25,703,435.93	25,875,000.00
PSI	NTRD	FHLB	80105	FHLB	5.25000	09/13/13	28,750,000.00	31,036,220.01	32,235,937.50
PSI	NTRD	FHLB	80455	FHLB	3.62500	10/18/13	25,000,000.00	25,851,816.61	26,781,250.00
PSI	NTRD	FHLB	80007	FHLB	4.87500	12/13/13	24,715,000.00	26,193,959.69	27,541,778.13
PSI	NTRD	FHLB	80034	FHLB	4.87500	12/13/13	4,000,000.00	4,239,383.51	4,457,500.00
PSI	NTRD	FHLB	84117	FHLB	2.37500	03/14/14	39,775,000.00	40,775,728.46	40,868,812.50
PSI	NTRD	FHLB	84140	FHLB	2.37500	03/14/14	13,000,000.00	13,341,661.87	13,357,500.00
PSI	NTRD	FHLB	84160	FHLB	2.50000	06/13/14	50,000,000.00	51,550,850.52	51,640,625.00
PSI	NTRD	FHLB	81335	FHLB (CALLABLE)	3.33000	07/01/14	33,305,000.00	33,305,000.00	33,315,407.81
PSI	NTRD	FHLB	81334	FHLB (CALLABLE)	3.37500	07/16/14	25,000,000.00	25,004,681.19	25,031,250.00
PSI	NTRD	FHLB	81336	FHLB (CALLABLE)	3.37500	07/16/14	50,000,000.00	50,000,000.00	50,062,500.00
PSI	NTRD	FHLB	81337	FHLB (CALLABLE)	3.37500	07/16/14	9,175,000.00	9,175,000.00	9,186,468.75
PSI	NTRD	FHLB	81362	FHLB (CALLABLE)	3.12500	08/05/14	30,470,000.00	30,420,073.25	31,136,531.25
PSI	NTRD	FHLB	81345	FHLB (CALLABLE)	3.12500	08/11/14	12,845,000.00	12,831,792.72	13,150,068.75
PSI	NTRD	FHLB	81367	FHLB (CALLABLE)	3.12500	08/11/14	9,525,000.00	9,499,144.79	9,751,218.75
PSI	NTRD	FHLB	81349	FHLB (CALLABLE)	3.20000	08/14/14	28,795,000.00	28,930,040.82	30,234,750.00
PSI	NTRD	FHLB	81351	FHLB (CALLABLE)	3.35000	08/18/14	14,425,000.00	14,425,000.00	14,483,601.56
PSI	NTRD	FHLB	84139	FHLB	3.25000	09/12/14	43,530,000.00	45,889,065.44	45,937,753.13
PSI	NTRD	FHLB	81781	FHLB (CALLABLE)	3.00000	10/06/14	10,605,000.00	10,600,475.74	10,677,909.38
PSI	NTRD	FHLB	82385	FHLB (CALLABLE)	3.00000	12/22/14	17,545,000.00	17,545,000.00	17,731,415.63
PSI	NTRD	FHLB	84142	FHLB	2.75000	03/13/15	50,000,000.00	51,672,550.64	51,531,250.00
PSI	NTRD	FHLB	84143	FHLB	2.75000	03/13/15	9,160,000.00	9,466,411.28	9,440,525.00
PSI	NTRD	FHLB	83068	FHLB (CALLABLE)	2.95000	03/17/15	25,000,000.00	24,988,225.63	25,132,812.50
PSI	NTRD	FHLB	83146	FHLB (CALLABLE)	3.00000	03/23/15	25,000,000.00	25,000,000.00	25,132,812.50
PSI	NTRD	FHLB	83314	FHLB (CALLABLE)	3.00000	04/06/15	25,000,000.00	24,940,443.59	25,007,812.50
PSI	NTRD	FHLB	83334	FHLB (CALLABLE)	3.00000	04/06/15	14,000,000.00	13,977,320.92	14,004,375.00
PSI	NTRD	FHLB	83335	FHLB (CALLABLE)	3.00000	04/06/15	18,040,000.00	18,014,214.46	18,045,637.50
PSI	NTRD	FHLB	83536	FHLB (CALLABLE)	3.00000	04/22/15	20,000,000.00	19,990,383.35	20,156,250.00
PSI	NTRD	FHLB	83629	FHLB (CALLABLE)	3.00000	05/11/15	50,000,000.00	49,883,351.59	50,125,000.00
PSI	NTRD	FHLB	84123	FHLB	2.87500	06/12/15	19,045,000.00	19,644,260.85	19,729,429.69
PSI	NTRD	FHLB	83921	FHLB (CALLABLE)	2.84000	06/17/15	25,000,000.00	24,980,401.42	25,187,500.00
PSI	NTRD	FHLB	84053	FHLB (CALLABLE)	2.65000	06/30/15	27,550,000.00	27,526,044.63	27,636,093.75
		FHLB Total					2,567,995,000.00	2,600,229,021.30	2,644,488,259.44
PSI	NTRD	FHLM	79519	FHLMC	4.12500	07/12/10	26,000,000.00	26,016,327.47	26,032,500.00
PSI	NTRD	FHLM	79520	FHLMC	3.25000	07/16/10	40,000,000.00	40,018,836.73	40,050,000.00
PSI	NTRD	FHLM	79586	FHLMC	6.87500	09/15/10	42,533,000.00	42,951,117.88	43,131,120.31
PSI	NTRD	FHLM	79489	FHLMC	3.05000	04/01/11	20,000,000.00	20,064,928.91	20,379,600.00
PSI	NTRD	FHLM	79362	FHLMC	5.12500	04/18/11	25,000,000.00	25,384,286.29	25,937,500.00
PSI	NTRD	FHLM	79363	FHLMC	5.12500	04/18/11	25,000,000.00	25,383,122.29	25,937,500.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
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Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLM	79588	FHLMC	6.00000	06/15/11	50,000,000.00	51,746,712.65	52,671,875.00
PSI	NTRD	FHLM	79700	FHLMC	6.00000	06/15/11	24,955,000.00	25,988,125.73	26,288,532.81
PSI	NTRD	FHLM	79587	FHLMC	5.25000	07/18/11	50,000,000.00	51,459,038.95	52,515,625.00
PSI	NTRD	FHLM	79701	FHLMC (CALLABLE)	2.00000	12/30/11	12,500,000.00	12,500,000.00	12,590,750.00
PSI	NTRD	FHLM	79702	FHLMC (CALLABLE)	2.00000	12/30/11	12,500,000.00	12,500,000.00	12,590,750.00
PSI	NTRD	FHLM	79703	FHLMC (CALLABLE)	2.02000	01/06/12	25,000,000.00	24,996,837.90	25,193,000.00
PSI	NTRD	FHLM	79704	FHLMC (CALLABLE)	2.05500	01/06/12	25,000,000.00	25,000,000.00	25,197,500.00
PSI	NTRD	FHLM	79710	FHLMC (CALLABLE)	2.00000	01/12/12	25,000,000.00	25,000,000.00	25,220,250.00
PSI	NTRD	FHLM	80209	FHLMC (CALLABLE)	2.35000	03/02/12	25,000,000.00	24,961,526.51	25,070,000.00
PSI	NTRD	FHLM	80347	FHLMC (CALLABLE)	2.35000	03/02/12	25,000,000.00	25,019,844.92	25,070,000.00
PSI	NTRD	FHLM	81760	FHLMC (CALLABLE)	2.00000	09/28/12	50,000,000.00	50,000,000.00	50,140,000.00
PSI	NTRD	FHLM	80646	FHLMC (CALLABLE)	2.25000	10/29/12	25,000,000.00	25,000,000.00	25,149,000.00
PSI	NTRD	FHLM	80647	FHLMC (CALLABLE)	2.25000	10/29/12	25,000,000.00	25,000,000.00	25,149,000.00
PSI	NTRD	FHLM	79850	FHLMC (CALLABLE)	2.25000	01/28/13	24,250,000.00	24,250,000.00	24,472,130.00
PSI	NTRD	FHLM	80483	FHLMC	4.00000	02/14/13	16,800,000.00	17,508,164.37	18,043,536.00
PSI	NTRD	FHLM	80645	FHLMC (CALLABLE)	2.50000	04/08/13	25,000,000.00	24,976,638.15	25,383,250.00
PSI	NTRD	FHLM	84124	FHLMC	4.12500	09/27/13	25,000,000.00	27,166,272.27	27,257,812.50
PSI	NTRD	FHLM	84154	FHLMC	4.50000	01/15/14	50,000,000.00	55,181,487.28	55,250,000.00
PSI	NTRD	FHLM	80633	FHLMC	5.00000	01/30/14	7,054,000.00	7,645,663.34	7,931,341.25
PSI	NTRD	FHLM	80388	FHLMC (CALLABLE)	3.25000	03/18/14	25,000,000.00	25,248,687.26	25,488,280.00
PSI	NTRD	FHLM	80635	FHLMC (CALLABLE)	3.25000	03/18/14	25,000,000.00	25,315,933.63	25,488,280.00
PSI	NTRD	FHLM	80650	FHLMC (CALLABLE)	3.25000	03/18/14	29,330,000.00	29,681,619.08	29,902,850.10
PSI	NTRD	FHLM	80702	FHLMC (CALLABLE)	2.62500	04/23/14	24,325,000.00	24,126,811.02	24,362,703.75
PSI	NTRD	FHLM	81338	FHLMC (CALLABLE)	3.35000	08/13/14	30,000,000.00	30,000,000.00	30,112,800.00
PSI	NTRD	FHLM	81346	FHLMC (CALLABLE)	3.33000	08/13/14	30,000,000.00	30,000,000.00	30,112,200.00
PSI	NTRD	FHLM	81347	FHLMC (CALLABLE)	3.35000	08/13/14	35,000,000.00	35,000,000.00	35,131,600.00
PSI	NTRD	FHLM	81348	FHLMC (CALLABLE)	3.37500	08/13/14	30,000,000.00	30,000,000.00	30,113,700.00
PSI	NTRD	FHLM	81432	FHLMC (CALLABLE)	3.35000	08/13/14	11,600,000.00	11,595,222.78	11,643,616.00
PSI	NTRD	FHLM	81350	FHLMC (CALLABLE)	3.36000	08/18/14	30,000,000.00	30,000,000.00	30,126,561.00
PSI	NTRD	FHLM	81417	FHLMC (CALLABLE)	3.45000	08/18/14	30,000,000.00	30,000,000.00	30,123,000.00
PSI	NTRD	FHLM	81353	FHLMC (CALLABLE)	3.36000	08/19/14	30,000,000.00	30,000,000.00	30,129,300.00
PSI	NTRD	FHLM	81896	FHLMC (CALLABLE)	3.00000	10/15/14	4,856,000.00	4,854,958.19	4,861,341.60
PSI	NTRD	FHLM	81926	FHLMC (CALLABLE)	3.00000	10/28/14	25,000,000.00	24,994,592.00	25,212,250.00
PSI	NTRD	FHLM	81976	FHLMC (CALLABLE)	3.00000	10/28/14	25,000,000.00	24,956,736.04	25,212,250.00
PSI	NTRD	FHLM	82040	FHLMC (CALLABLE)	3.00000	10/28/14	14,950,000.00	14,901,490.28	15,076,925.50
PSI	NTRD	FHLM	81900	FHLMC (CALLABLE)	3.07000	10/29/14	50,000,000.00	50,000,000.00	50,106,000.00
PSI	NTRD	FHLM	82587	FHLMC (CALLABLE)	3.00000	01/12/15	50,000,000.00	50,000,000.00	51,579,500.00
PSI	NTRD	FHLM	83475	FHLMC (CALLABLE)	3.05000	01/27/15	50,000,000.00	50,000,000.00	50,390,625.00
PSI	NTRD	FHLM	82959	FHLMC (CALLABLE)	3.00000	01/28/15	15,000,000.00	14,984,032.72	15,030,150.00
PSI	NTRD	FHLM	82998	FHLMC (CALLABLE)	3.00000	01/28/15	35,825,000.00	35,816,703.68	36,267,438.75

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLM	83003	FHLMC (CALLABLE)	3.00000	02/02/15	38,035,000.00	37,978,365.42	38,122,480.50
PSI	NTRD	FHLM	82907	FHLMC (CALLABLE)	3.00000	02/17/15	25,000,000.00	24,976,834.61	25,084,750.00
PSI	NTRD	FHLM	83078	FHLMC (CALLABLE)	3.00000	02/17/15	25,000,000.00	24,996,496.41	25,084,750.00
PSI	NTRD	FHLM	83382	FHLMC (CALLABLE)	3.00000	02/17/15	23,420,000.00	23,375,450.66	23,499,393.80
PSI	NTRD	FHLM	82968	FHLMC (CALLABLE)	3.00000	02/25/15	20,335,000.00	20,335,000.00	20,674,594.50
PSI	NTRD	FHLM	83000	FHLMC (CALLABLE)	3.00000	03/10/15	25,000,000.00	25,000,000.00	25,377,250.00
PSI	NTRD	FHLM	83506	FHLMC (CALLABLE)	3.00000	03/10/15	25,000,000.00	24,988,057.72	25,377,250.00
PSI	NTRD	FHLM	83539	FHLMC (CALLABLE)	3.00000	03/10/15	31,080,000.00	31,075,538.54	31,548,997.20
PSI	NTRD	FHLM	83451	FHLMC (CALLABLE)	2.87500	04/01/15	35,500,000.00	35,246,045.22	35,752,760.00
PSI	NTRD	FHLM	83315	FHLMC (CALLABLE)	3.00000	04/07/15	30,000,000.00	29,928,491.24	30,013,500.00
PSI	NTRD	FHLM	83238	FHLMC (CALLABLE)	3.05000	04/09/15	25,000,000.00	24,988,068.18	25,014,000.00
PSI	NTRD	FHLM	83402	FHLMC (CALLABLE)	3.05000	04/09/15	9,750,000.00	9,726,732.95	9,755,460.00
PSI	NTRD	FHLM	83406	FHLMC (CALLABLE)	3.05000	04/09/15	9,900,000.00	9,877,698.00	9,905,544.00
PSI	NTRD	FHLM	83347	FHLMC (CALLABLE)	3.00000	04/15/15	25,000,000.00	24,970,067.77	25,411,750.00
PSI	NTRD	FHLM	83452	FHLMC (CALLABLE)	3.00000	04/15/15	25,000,000.00	24,940,135.54	25,411,750.00
PSI	NTRD	FHLM	83336	FHLMC (CALLABLE)	3.00000	04/20/15	25,000,000.00	24,969,982.20	25,468,500.00
PSI	NTRD	FHLM	83407	FHLMC (CALLABLE)	3.00000	04/22/15	30,000,000.00	29,855,750.27	30,235,800.00
PSI	NTRD	FHLM	83453	FHLMC (CALLABLE)	3.00000	04/22/15	15,025,000.00	14,967,203.94	15,143,096.50
PSI	NTRD	FHLM	83318	FHLMC (CALLABLE)	3.25000	04/23/15	25,000,000.00	25,000,000.00	25,040,500.00
PSI	NTRD	FHLM	83550	FHLMC (CALLABLE)	3.05000	04/23/15	23,750,000.00	23,738,573.73	23,787,762.50
PSI	NTRD	FHLM	83454	FHLMC (CALLABLE)	3.20000	04/28/15	25,000,000.00	25,000,000.00	25,212,500.00
PSI	NTRD	FHLM	83455	FHLMC (CALLABLE)	3.20000	04/28/15	25,000,000.00	25,000,000.00	25,212,500.00
PSI	NTRD	FHLM	83538	FHLMC (CALLABLE)	3.02000	04/28/15	25,000,000.00	24,980,700.99	25,208,000.00
PSI	NTRD	FHLM	83562	FHLMC (CALLABLE)	3.02000	04/28/15	27,230,000.00	27,219,489.76	27,456,553.60
PSI	NTRD	FHLM	83456	FHLMC (CALLABLE)	3.20000	04/29/15	16,470,000.00	16,442,171.92	16,505,245.80
PSI	NTRD	FHLM	83481	FHLMC (CALLABLE)	3.10000	04/29/15	30,000,000.00	29,985,517.52	30,251,400.00
PSI	NTRD	FHLM	83482	FHLMC (CALLABLE)	3.10000	04/29/15	25,000,000.00	24,987,931.27	25,209,500.00
PSI	NTRD	FHLM	83483	FHLMC (CALLABLE)	3.10000	04/29/15	20,000,000.00	19,990,345.02	20,167,600.00
PSI	NTRD	FHLM	83563	FHLMC (CALLABLE)	3.10000	05/05/15	25,000,000.00	25,000,000.00	25,058,592.50
PSI	NTRD	FHLM	83596	FHLMC (CALLABLE)	3.10000	05/05/15	15,000,000.00	15,000,000.00	15,035,155.50
PSI	NTRD	FHLM	83662	FHLMC (CALLABLE)	3.10000	05/05/15	15,070,000.00	15,066,350.11	15,105,319.56
PSI	NTRD	FHLM	83597	FHLMC (CALLABLE)	3.00000	05/12/15	25,000,000.00	24,987,842.28	25,066,405.00
PSI	NTRD	FHLM	83621	FHLMC (CALLABLE)	3.00000	05/18/15	25,000,000.00	24,969,503.01	25,225,500.00
PSI	NTRD	FHLM	83630	FHLMC (CALLABLE)	3.00000	05/18/15	29,919,000.00	29,802,207.76	30,188,869.38
PSI	NTRD	FHLM	83663	FHLMC (CALLABLE)	3.00000	05/18/15	27,775,000.00	27,707,235.69	28,025,530.50
PSI	NTRD	FHLM	83677	FHLMC (CALLABLE)	3.05000	05/19/15	25,000,000.00	24,969,485.90	25,232,000.00
PSI	NTRD	FHLM	83772	FHLMC (CALLABLE)	3.05000	05/19/15	28,290,000.00	28,290,000.00	28,552,531.20
PSI	NTRD	FHLM	83957	FHLMC (CALLABLE)	2.37500	06/22/15	42,000,000.00	41,791,035.05	42,204,960.00
PSI	NTRD	FHLM	84052	FHLMC (CALLABLE)	2.37500	06/22/15	40,000,000.00	39,848,749.18	40,195,200.00
		FHLM Total					2,286,027,000.00	2,299,168,776.18	2,319,947,196.61

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLMD	83108	FHLMC D/N	0.21000	09/07/10	50,000,000.00	49,979,875.00	49,990,000.00
PSI	NTRD	FHLMD	84134	FHLMC D/N	0.15000	09/20/10	50,000,000.00	49,982,916.67	49,990,000.00
PSI	NTRD	FHLMD	84135	FHLMC D/N	0.15000	09/20/10	50,000,000.00	49,982,916.67	49,990,000.00
		FHLMD Total					150,000,000.00	149,945,708.34	149,970,000.00
PSI	NTRD	FNMA	84116	FNMA	2.87500	12/11/13	50,000,000.00	52,348,939.97	52,484,375.00
PSI	NTRD	FNMA	84157	FNMA	2.75000	02/05/14	50,000,000.00	52,178,529.97	52,078,125.00
PSI	NTRD	FNMA	84158	FNMA	2.75000	02/05/14	50,000,000.00	52,178,529.97	52,078,125.00
PSI	NTRD	FNMA	82148	FNMA (CALLABLE)	3.05000	11/10/14	4,880,000.00	4,878,935.67	4,895,250.00
PSI	NTRD	FNMA	82181	FNMA (CALLABLE)	3.00000	12/08/14	14,850,000.00	14,850,000.00	15,007,781.25
PSI	NTRD	FNMA	82201	FNMA (CALLABLE)	3.00000	12/08/14	25,000,000.00	24,995,561.34	25,265,625.00
PSI	NTRD	FNMA	82477	FNMA (CALLABLE)	3.00000	12/08/14	34,530,000.00	34,530,000.00	34,896,881.25
PSI	NTRD	FNMA	82383	FNMA (CALLABLE)	2.87500	12/10/14	25,000,000.00	24,927,782.72	25,257,812.50
PSI	NTRD	FNMA	82474	FNMA (CALLABLE)	2.87500	12/10/14	25,000,000.00	24,917,602.91	25,257,812.50
PSI	NTRD	FNMA	82476	FNMA (CALLABLE)	2.87500	12/10/14	25,000,000.00	24,951,452.52	25,257,812.50
PSI	NTRD	FNMA	82618	FNMA (CALLABLE)	2.75000	12/29/14	42,000,000.00	41,603,438.12	42,485,625.00
PSI	NTRD	FNMA	82642	FNMA (CALLABLE)	3.00000	01/05/15	16,265,000.00	16,220,886.54	16,361,573.44
PSI	NTRD	FNMA	82643	FNMA (CALLABLE)	3.10000	01/14/15	24,600,000.00	24,488,316.54	24,623,062.50
PSI	NTRD	FNMA	82847	FNMA (CALLABLE)	3.00000	01/29/15	25,000,000.00	25,000,000.00	25,046,875.00
PSI	NTRD	FNMA	82863	FNMA (CALLABLE)	3.00000	01/29/15	25,000,000.00	24,948,463.17	25,046,875.00
PSI	NTRD	FNMA	82848	FNMA (CALLABLE)	3.05000	02/18/15	25,000,000.00	25,000,000.00	25,085,937.50
PSI	NTRD	FNMA	82955	FNMA (CALLABLE)	3.05000	02/25/15	35,250,000.00	35,225,373.29	35,393,203.13
PSI	NTRD	FNMA	82956	FNMA (CALLABLE)	2.75000	02/26/15	25,000,000.00	24,857,240.83	25,093,750.00
PSI	NTRD	FNMA	82978	FNMA (CALLABLE)	2.75000	02/26/15	12,500,000.00	12,419,654.30	12,546,875.00
PSI	NTRD	FNMA	83067	FNMA (CALLABLE)	3.00000	03/09/15	25,000,000.00	25,000,000.00	25,117,187.50
PSI	NTRD	FNMA	83274	FNMA (CALLABLE)	3.00000	03/09/15	25,000,000.00	24,982,255.39	25,117,187.50
PSI	NTRD	FNMA	83375	FNMA (CALLABLE)	3.00000	03/09/15	25,000,000.00	24,961,632.52	25,117,187.50
PSI	NTRD	FNMA	83065	FNMA (CALLABLE)	2.76000	03/17/15	25,000,000.00	24,956,199.34	25,335,937.50
PSI	NTRD	FNMA	83077	FNMA (CALLABLE)	3.00000	03/24/15	25,000,000.00	25,000,000.00	25,132,812.50
PSI	NTRD	FNMA	83095	FNMA (CALLABLE)	3.00000	03/24/15	25,000,000.00	25,000,000.00	25,132,812.50
PSI	NTRD	FNMA	83332	FNMA (CALLABLE)	3.00000	03/24/15	39,345,000.00	39,288,813.00	39,554,020.31
PSI	NTRD	FNMA	83244	FNMA (CALLABLE)	2.85000	04/07/15	25,000,000.00	24,945,176.62	25,156,250.00
PSI	NTRD	FNMA	83537	FNMA (CALLABLE)	3.00000	04/28/15	27,030,000.00	27,016,958.69	27,494,578.13
PSI	NTRD	FNMA	83664	FNMA (CALLABLE)	3.00000	05/20/15	23,130,000.00	23,107,853.98	23,382,984.38
		FNMA Total					799,380,000.00	804,779,597.40	810,704,334.39
PSI	NTRD	FNMD	83109	FNMA D/N	0.21000	09/01/10	50,000,000.00	49,981,916.67	49,990,000.00
PSI	NTRD	FNMD	83110	FNMA D/N	0.21000	09/01/10	50,000,000.00	49,981,916.67	49,990,000.00
PSI	NTRD	FNMD	83111	FNMA D/N	0.21000	09/01/10	50,000,000.00	49,981,916.67	49,990,000.00
PSI	NTRD	FNMD	83112	FNMA D/N	0.21000	09/01/10	50,000,000.00	49,981,916.67	49,990,000.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMD	82657	FNMA D/N	0.40250	12/01/10	29,297,000.00	29,246,883.82	29,270,632.70
		FNMD Total					229,297,000.00	229,174,550.50	229,230,632.70
PSI	NTRD	MCPN	80703	FHLMC (CALLABLE)	2.25000	05/08/14	25,000,000.00	25,000,000.00	25,055,750.00
		MCPN Total					25,000,000.00	25,000,000.00	25,055,750.00
PSI	NTRD	MCSA	79706	FHLMC (CALLABLE)	1.37500	01/13/12	25,000,000.00	25,000,000.00	25,009,000.00
PSI	NTRD	MCSA	79982	FHLMC (CALLABLE)	1.95000	02/19/13	25,000,000.00	25,000,000.00	25,049,750.00
PSI	NTRD	MCSA	80358	FHLMC (CALLABLE)	2.50000	04/14/14	25,000,000.00	25,000,000.00	25,021,750.00
PSI	NTRD	MCSA	80392	FHLMC (CALLABLE)	2.50000	04/16/14	25,000,000.00	25,000,000.00	25,025,000.00
PSI	NTRD	MCSA	80389	FHLMC (CALLABLE)	2.47000	04/17/14	25,000,000.00	25,000,000.00	25,026,500.00
PSI	NTRD	MCSA	80390	FHLMC (CALLABLE)	2.41000	04/17/14	25,000,000.00	25,000,000.00	25,025,750.00
PSI	NTRD	MCSA	80458	FHLMC (CALLABLE)	2.40000	04/21/14	25,000,000.00	25,000,000.00	25,032,000.00
PSI	NTRD	MCSA	80459	FHLMC (CALLABLE)	2.40000	04/21/14	25,000,000.00	25,000,000.00	25,032,000.00
PSI	NTRD	MCSA	80467	FHLMC (CALLABLE)	2.40000	04/21/14	25,000,000.00	25,000,000.00	25,032,000.00
PSI	NTRD	MCSA	80543	FHLMC (CALLABLE)	2.50000	04/22/14	25,000,000.00	25,000,000.00	25,035,155.00
PSI	NTRD	MCSA	80468	FHLMC (CALLABLE)	2.40000	04/23/14	25,000,000.00	25,000,000.00	25,035,155.00
PSI	NTRD	MCSA	80469	FHLMC (CALLABLE)	2.40000	04/28/14	25,000,000.00	25,000,000.00	25,043,250.00
PSI	NTRD	MCSA	80470	FHLMC (CALLABLE)	2.40000	04/28/14	25,000,000.00	25,000,000.00	25,043,250.00
PSI	NTRD	MCSA	80471	FHLMC (CALLABLE)	2.40000	04/28/14	25,000,000.00	25,000,000.00	25,043,250.00
PSI	NTRD	MCSA	80523	FHLMC (CALLABLE)	2.40000	04/28/14	25,000,000.00	25,000,000.00	25,043,250.00
PSI	NTRD	MCSA	80525	FHLMC (CALLABLE)	2.50000	04/28/14	25,000,000.00	25,000,000.00	25,045,250.00
PSI	NTRD	MCSA	80526	FHLMC (CALLABLE)	2.50000	04/28/14	25,000,000.00	25,000,000.00	25,045,250.00
PSI	NTRD	MCSA	80634	FHLMC (CALLABLE)	2.25000	04/30/14	50,000,000.00	50,000,000.00	50,087,000.00
PSI	NTRD	MCSA	80636	FHLMC (CALLABLE)	3.00000	05/05/14	25,000,000.00	25,000,000.00	25,069,000.00
PSI	NTRD	MCSA	80637	FHLMC (CALLABLE)	2.25000	05/05/14	25,000,000.00	25,000,000.00	25,051,250.00
PSI	NTRD	MCSA	80691	FHLMC (CALLABLE)	2.25000	05/06/14	25,000,000.00	25,000,000.00	25,052,750.00
PSI	NTRD	MCSA	80704	FHLMC (CALLABLE)	2.25000	05/12/14	25,000,000.00	25,000,000.00	25,061,750.00
PSI	NTRD	MCSA	81369	FHLMC (CALLABLE)	4.25000	08/13/14	30,000,000.00	30,000,000.00	30,144,600.00
PSI	NTRD	MCSA	81370	FHLMC (CALLABLE)	4.33000	08/13/14	30,000,000.00	30,000,000.00	30,147,600.00
PSI	NTRD	MCSA	82249	FNMA (CALLABLE)	2.25000	12/08/14	25,000,000.00	25,000,000.00	25,085,937.50
PSI	NTRD	MCSA	82250	FNMA (CALLABLE)	2.12500	12/11/14	25,000,000.00	25,000,000.00	25,085,937.50
PSI	NTRD	MCSA	82263	FNMA (CALLABLE)	2.50000	12/11/14	25,000,000.00	25,000,000.00	25,109,375.00
PSI	NTRD	MCSA	82280	FNMA (CALLABLE)	2.50000	12/11/14	25,000,000.00	25,000,000.00	25,109,375.00
PSI	NTRD	MCSA	82350	FNMA (CALLABLE)	2.50000	12/11/14	25,000,000.00	25,000,000.00	25,109,375.00
PSI	NTRD	MCSA	82415	FHLB (CALLABLE)	3.50000	12/23/14	25,000,000.00	25,000,000.00	25,156,250.00
PSI	NTRD	MCSA	82644	FHLB (CALLABLE)	6.00000	01/15/15	25,000,000.00	25,000,000.00	25,054,687.50
PSI	NTRD	MCSA	82864	FHLMC (CALLABLE)	2.75000	02/26/15	25,000,000.00	24,985,444.62	25,091,250.00
PSI	NTRD	MCSA	83037	FHLMC (CALLABLE)	2.75000	03/23/15	25,000,000.00	25,000,000.00	25,128,905.00
PSI	NTRD	MCSA	83093	FHLMC (CALLABLE)	2.52000	03/23/15	25,000,000.00	25,000,000.00	25,115,000.00

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PSI	NTRD	MCSA	83094	FHLMC (CALLABLE)	2.52000	03/23/15	25,000,000.00	25,000,000.00	25,115,000.00
PSI	NTRD	MCSA	83079	FHLMC (CALLABLE)	6.00000	03/24/15	25,000,000.00	25,000,000.00	25,296,000.00
PSI	NTRD	MCSA	83080	FHLMC (CALLABLE)	6.00000	03/24/15	25,000,000.00	25,000,000.00	25,296,000.00
PSI	NTRD	MCSA	83096	FNMA (CALLABLE)	2.50000	03/24/15	25,000,000.00	25,000,000.00	25,117,187.50
PSI	NTRD	MCSA	83376	FNMA (CALLABLE)	2.80000	04/20/15	25,000,000.00	25,000,000.00	25,164,062.50
PSI	NTRD	MCSA	83316	FHLMC (CALLABLE)	6.75000	04/22/15	25,000,000.00	25,000,000.00	25,421,875.00
PSI	NTRD	MCSA	83317	FHLMC (CALLABLE)	6.75000	04/22/15	25,000,000.00	25,000,000.00	25,421,875.00
PSI	NTRD	MCSA	83377	FHLB (CALLABLE)	7.00000	04/27/15	25,000,000.00	25,000,000.00	25,382,812.50
PSI	NTRD	MCSA	83408	FHLB (CALLABLE)	7.20000	04/27/15	25,000,000.00	25,000,000.00	25,125,000.00
PSI	NTRD	MCSA	83409	FHLB (CALLABLE)	7.20000	04/27/15	25,000,000.00	25,000,000.00	25,125,000.00
PSI	NTRD	MCSA	83378	FHLB (CALLABLE)	7.00000	04/29/15	25,000,000.00	25,000,000.00	25,414,062.50
PSI	NTRD	MCSA	83457	FHLMC (CALLABLE)	2.85000	04/29/15	25,000,000.00	25,000,000.00	25,195,750.00
PSI	NTRD	MCSA	83514	FHLMC (CALLABLE)	2.85000	04/29/15	25,000,000.00	25,000,000.00	25,195,750.00
PSI	NTRD	MCSA	83515	FHLMC (CALLABLE)	2.85000	04/29/15	25,000,000.00	25,000,000.00	25,195,750.00
PSI	NTRD	MCSA	83631	FNMA (CALLABLE)	7.33000	05/19/15	25,000,000.00	25,000,000.00	25,257,812.50
PSI	NTRD	MCSA	83632	FNMA (CALLABLE)	7.33000	05/19/15	25,000,000.00	25,000,000.00	25,257,812.50
PSI	NTRD	MCSA	83676	FNMA (CALLABLE)	7.12500	05/26/15	25,000,000.00	24,963,239.32	25,296,875.00
PSI	NTRD	MCSA	83707	FNMA (CALLABLE)	2.75000	05/27/15	25,000,000.00	25,000,000.00	25,078,125.00
PSI	NTRD	MCSA	83816	FNMA (CALLABLE)	2.75000	05/27/15	25,000,000.00	25,000,000.00	25,078,125.00
PSI	NTRD	MCSA	83945	FHLMC (CALLABLE)	4.00000	06/22/15	25,000,000.00	25,000,000.00	25,170,750.00
PSI	NTRD	MCSA	83922	FNMA (CALLABLE)	4.10000	06/24/15	25,000,000.00	25,000,000.00	25,101,562.50
PSI	NTRD	MCSA	83946	FHLMC (CALLABLE)	4.00000	06/24/15	25,000,000.00	25,000,000.00	25,334,000.00
PSI	NTRD	MCSA	84144	FNMA (CALLABLE)	2.00000	06/30/15	50,000,000.00	50,000,000.00	49,890,625.00
		MCSA Total					1,485,000,000.00	1,484,948,683.94	1,492,179,415.00
PSI	NTRD	NCD1	83913	UNION BK OF CALIFORNIA CD	0.35000	07/27/10	50,000,000.00	50,000,000.00	50,000,745.00
PSI	NTRD	NCD1	83827	UNION BK OF CALIFORNIA CD	0.34000	07/30/10	50,000,000.00	50,000,000.00	50,000,410.00
PSI	NTRD	NCD1	83944	CITIBANK NA CD	0.40000	07/30/10	50,000,000.00	50,000,000.00	50,002,910.00
PSI	NTRD	NCD1	84046	UNION BK OF CALIFORNIA CD	0.36000	08/17/10	50,000,000.00	50,000,000.00	49,997,331.00
PSI	NTRD	NCD1	84060	UNION BK OF CALIFORNIA CD	0.36000	08/19/10	50,000,000.00	50,000,000.00	49,997,220.00
		NCD1 Total					250,000,000.00	250,000,000.00	249,998,616.00
PSI	NTRD	NOTE	84155	USTN	2.37500	08/31/14	50,000,000.00	51,637,397.54	51,691,500.00
PSI	NTRD	NOTE	84156	USTN	2.37500	08/31/14	25,000,000.00	25,818,698.77	25,845,750.00
		NOTE Total					75,000,000.00	77,456,096.31	77,537,250.00
PSI	NTRD	TBIL	82405	UST BILL	0.23500	10/21/10	50,000,000.00	49,963,444.44	49,975,000.00
PSI	NTRD	TBIL	82406	UST BILL	0.23500	10/21/10	50,000,000.00	49,963,444.44	49,975,000.00
PSI	NTRD	TBIL	82409	UST BILL	0.23000	10/21/10	50,000,000.00	49,964,222.22	49,975,000.00
PSI	NTRD	TBIL	82410	UST BILL	0.23000	10/21/10	50,000,000.00	49,964,222.22	49,975,000.00

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PSI	NTRD	TBIL	82407	UST BILL	0.26000	11/18/10	50,000,000.00	49,949,444.45	49,964,000.00
PSI	NTRD	TBIL	82408	UST BILL	0.26000	11/18/10	50,000,000.00	49,949,444.45	49,964,000.00
PSI	NTRD	TBIL	82522	UST BILL	0.35000	11/18/10	50,000,000.00	49,931,944.45	49,964,000.00
PSI	NTRD	TBIL	82523	UST BILL	0.35000	11/18/10	50,000,000.00	49,931,944.45	49,964,000.00
PSI	NTRD	TBIL	82592	UST BILL	0.39500	12/16/10	50,000,000.00	49,907,833.33	49,952,000.00
PSI	NTRD	TBIL	82593	UST BILL	0.39500	12/16/10	50,000,000.00	49,907,833.33	49,952,000.00
PSI	NTRD	TBIL	82605	UST BILL	0.42000	12/16/10	50,000,000.00	49,902,000.00	49,952,000.00
PSI	NTRD	TBIL	82606	UST BILL	0.42000	12/16/10	50,000,000.00	49,902,000.00	49,952,000.00
PSI	NTRD	TBIL	83049	UST BILL	0.29000	02/10/11	50,000,000.00	49,909,777.78	49,934,500.00
		TBIL Total					650,000,000.00	649,147,555.56	649,498,500.00
PSI	NTRD	YANK1	83927	DEUTSCHE BK AG NY CD	0.35000	07/01/10	50,000,000.00	50,000,000.00	50,000,245.00
PSI	NTRD	YANK1	83928	DEUTSCHE BK AG NY CD	0.35000	07/01/10	25,000,000.00	25,000,000.00	25,000,122.50
PSI	NTRD	YANK1	83609	ROYAL BK OF CANADA NY CD	0.22000	07/02/10	50,000,000.00	50,000,000.00	50,000,135.00
PSI	NTRD	YANK1	83619	SVENSKA HANDELSBANKEN AB NY CD	0.26000	07/02/10	50,000,000.00	50,000,013.88	50,000,245.00
PSI	NTRD	YANK1	83762	SOCIETE GENERALE NY CD	0.34000	07/02/10	50,000,000.00	50,000,013.88	50,000,470.00
PSI	NTRD	YANK1	83726	TORONTO DOMINION BK NY CD	0.25000	07/06/10	50,000,000.00	50,000,000.00	50,000,665.00
PSI	NTRD	YANK1	83950	SOCIETE GENERALE NY CD	0.34000	07/06/10	50,000,000.00	50,000,000.00	50,001,415.00
PSI	NTRD	YANK1	83969	BNP PARIBAS SF CD	0.34000	07/06/10	50,000,000.00	50,000,000.00	50,001,415.00
PSI	NTRD	YANK1	83870	TORONTO DOMINION BK NY CD	0.26000	07/14/10	50,000,000.00	49,999,814.90	50,000,770.00
PSI	NTRD	YANK1	83743	BARCLAYS BK PLC NY CD	0.30000	07/15/10	50,000,000.00	50,000,000.00	50,001,660.00
PSI	NTRD	YANK1	83785	WESTPAC BANKING CORP NY CD	0.28000	07/15/10	50,000,000.00	50,000,000.00	50,001,245.00
PSI	NTRD	YANK1	83933	BNP PARIBAS SF CD	0.35000	07/15/10	50,000,000.00	50,000,000.00	50,002,705.00
PSI	NTRD	YANK1	83834	BNP PARIBAS SF CD	0.37000	07/20/10	50,000,000.00	50,000,000.00	50,002,770.00
PSI	NTRD	YANK1	83840	NORDEA BK FINLAND PLC NY CD	0.37000	07/23/10	50,000,000.00	50,000,305.36	50,003,190.00
PSI	NTRD	YANK1	83856	BK OF MONTREAL CHICAGO CD	0.35000	07/26/10	50,000,000.00	50,000,000.00	50,002,880.00
PSI	NTRD	YANK1	83813	BK OF NOVA SCOTIA HOUSTON CD	0.32000	07/30/10	50,000,000.00	50,000,402.52	49,999,578.00
PSI	NTRD	YANK1	83828	SVENSKA HANDELSBANKEN AB NY CD	0.35000	07/30/10	50,000,000.00	50,000,402.50	50,000,825.00
PSI	NTRD	YANK1	83871	DNB NOR BANK ASA NY CD	0.30000	07/30/10	50,000,000.00	50,000,000.00	49,998,746.00
PSI	NTRD	YANK1	83914	BNP PARIBAS SF CD	0.42000	07/30/10	50,000,000.00	50,000,000.00	50,003,740.00
PSI	NTRD	YANK1	83993	NORDEA BK FINLAND PLC NY CD	0.36000	07/30/10	50,000,000.00	50,000,000.00	50,001,245.00
PSI	NTRD	YANK1	84002	NORDEA BK FINLAND PLC NY CD	0.32000	07/30/10	50,000,000.00	50,000,402.61	49,999,581.00
PSI	NTRD	YANK1	84084	BNP PARIBAS SF CD	0.37000	07/30/10	50,000,000.00	50,000,000.00	50,001,660.00
PSI	NTRD	YANK1	84163	SOCIETE GENERALE NY CD	0.34000	08/02/10	50,000,000.00	50,000,444.31	50,000,455.00
PSI	NTRD	YANK1	84164	SOCIETE GENERALE NY CD	0.34000	08/02/10	25,000,000.00	25,000,222.16	25,000,227.50
PSI	NTRD	YANK1	84026	NORDEA BK FINLAND PLC NY CD	0.38000	08/16/10	50,000,000.00	50,000,000.00	49,998,691.00
PSI	NTRD	YANK1	84042	BARCLAYS BK PLC NY CD	0.40000	08/18/10	50,000,000.00	50,000,000.00	49,999,995.50
PSI	NTRD	YANK1	84043	BARCLAYS BK PLC NY CD	0.40000	08/18/10	39,000,000.00	39,000,000.00	38,999,996.49
PSI	NTRD	YANK1	84059	CIBC NY CD	0.29000	08/20/10	50,000,000.00	50,000,000.00	49,992,209.50
PSI	NTRD	YANK1	84083	BARCLAYS BK PLC NY CD	0.40000	08/20/10	50,000,000.00	50,000,000.00	49,999,997.00

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PSI	NTRD	YANK1	83872	ROYAL BK OF CANADA NY CD	0.40000	08/24/10	50,000,000.00	50,000,000.00	49,999,987.50
PSI	NTRD	YANK1	84109	BNP PARIBAS SF CD	0.47000	08/25/10	50,000,000.00	50,000,000.00	50,005,435.00
PSI	NTRD	YANK1	84190	BK OF NOVA SCOTIA HOUSTON CD	0.47500	08/27/10	50,000,000.00	50,013,836.83	50,004,830.00
PSI	NTRD	YANK1	84191	BK OF NOVA SCOTIA HOUSTON CD	0.47500	08/27/10	25,000,000.00	25,006,918.41	25,002,415.00
PSI	NTRD	YANK1	83915	BARCLAYS BK PLC NY CD	0.53000	08/30/10	50,000,000.00	50,000,000.00	50,009,295.00
PSI	NTRD	YANK1	84172	CREDIT SUISSE NY CD	0.35000	08/30/10	50,000,000.00	50,000,000.00	49,994,073.00
PSI	NTRD	YANK1	84195	CREDIT SUISSE NY CD	0.33000	08/30/10	50,000,000.00	50,000,000.00	49,992,380.00
PSI	NTRD	YANK1	84196	CREDIT SUISSE NY CD	0.33000	08/30/10	25,000,000.00	25,000,000.00	24,996,190.00
PSI	NTRD	YANK1	84194	DEUTSCHE BANK AG NY CD	0.36000	08/31/10	50,000,000.00	50,000,000.00	49,994,837.00
PSI	NTRD	YANK1	84072	NORDEA BK FINLAND PLC NY CD	0.45000	09/16/10	50,000,000.00	50,001,068.27	49,988,088.50
PSI	NTRD	YANK1	84112	WESTPAC BANKING CORP NY CD	0.40000	09/21/10	50,000,000.00	50,001,137.79	49,981,575.00
PSI	NTRD	YANK1	84098	DNB NOR BANK ASA NY CD	0.43000	09/22/10	50,000,000.00	50,000,000.00	49,984,847.50
PSI	NTRD	YANK1	84099	DNB NOR BANK ASA NY CD	0.43000	09/22/10	25,000,000.00	25,000,000.00	24,992,423.75
PSI	NTRD	YANK1	84110	SVENSKA HANDELSBANKEN AB NY CD	0.47000	09/22/10	50,000,000.00	50,004,605.46	49,989,506.50
PSI	NTRD	YANK1	84192	SVENSKA HANDELSBANKEN AB NY CD	0.47000	09/22/10	25,000,000.00	25,004,604.57	24,994,753.25
PSI	NTRD	YANK1	84111	BK OF NOVA SCOTIA HOUSTON CD	0.33000	09/23/10	50,000,000.00	50,001,165.71	49,972,878.50
PSI	NTRD	YANK1	84114	ROYAL BK OF CANADA NY CD	0.33000	09/23/10	50,000,000.00	50,000,000.00	49,972,879.00
PSI	NTRD	YANK1	84118	TORONTO DOMINION BK NY CD	0.30000	09/24/10	50,000,000.00	50,000,000.00	49,968,982.50
PSI	NTRD	YANK1	84141	WESTPAC BANKING CORP NY CD	0.38000	09/27/10	50,000,000.00	50,000,000.00	49,975,312.00
PSI	NTRD	YANK1	84152	ROYAL BK OF CANADA NY CD	0.30000	09/27/10	50,000,000.00	50,000,000.00	49,965,437.00
PSI	NTRD	YANK1	84175	CIBC NY CD	0.30000	09/28/10	50,000,000.00	50,000,000.00	49,965,050.00
PSI	NTRD	YANK1	84121	RABOBANK NEDERLAND NV NY CD	0.35000	09/29/10	50,000,000.00	50,000,000.00	49,970,969.50
PSI	NTRD	YANK1	84133	BARCLAYS BK PLC NY CD	0.50000	09/29/10	50,000,000.00	50,000,000.00	49,989,898.50
PSI	NTRD	YANK1	84161	RABOBANK NEDERLAND NV NY CD	0.37000	09/30/10	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	84178	BK OF NOVA SCOTIA HOUSTON CD	0.32000	09/30/10	50,000,000.00	50,000,000.00	49,966,826.50
PSI	NTRD	YANK1	84193	NORDEA BK FINLAND PLC NY CD	0.32000	09/30/10	50,000,000.00	50,000,000.00	49,966,826.50
PSI	NTRD	YANK1	83471	COMMONWEALTH BK OF AU NY CD	0.35000	10/08/10	50,000,000.00	50,001,372.63	49,966,655.00
PSI	NTRD	YANK1	84153	TORONTO DOMINION BK NY CD	0.35000	10/28/10	50,000,000.00	50,001,650.87	49,950,106.00
		YANK1 Total					2,689,000,000.00	2,689,038,382.66	2,688,579,337.49
				PSI Total			**22,093,245,000.00**	**22,159,159,955.00**	**22,288,030,646.30**
				PSI Historical Cost				**22,203,316,755.46**	

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SPI	BLPSI	CNFL	78454	GE CAPITAL CORP FRN	0.79438	02/01/11	2,317,000.00	2,314,430.69	2,321,541.32
		CNFL Total					2,317,000.00	2,314,430.69	2,321,541.32
	BLPSI - BLP SCHOOLS SELF INS AUTHORITY Total						**2,317,000.00**	**2,314,430.69**	**2,321,541.32**
SPI	GF	1TRD	14004	FLYING TRIANGLE 1ST	5.50000	08/01/12	18,763.74	18,763.74	18,763.74
SPI	GF	1TRD	16864	FLYING TRIANGLE 1ST	5.50000	01/01/14	52,070.25	52,070.25	52,070.25
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	32,896.02	32,896.02	32,896.02
SPI	GF	1TRD	03463	FLYING TRIANGLE LOAN	5.50000	03/01/15	122,970.31	122,970.31	122,970.31
SPI	GF	1TRD	12057	FLYING TRIANGLE LOAN	5.50000	04/01/17	99,520.60	99,520.60	99,520.60
		1TRD Total					588,720.92	588,720.92	588,720.92
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND	5.00000	09/02/21	5,250,000.00	5,250,000.00	5,250,000.00
		LTBD Total					5,250,000.00	5,250,000.00	5,250,000.00
	GF - GENERAL FUND Total						**5,838,720.92**	**5,838,720.92**	**5,838,720.92**
SPI	MAST	BOND	18810	USTB	7.25000	05/15/16	85,000.00	86,267.36	109,185.15
		BOND Total					85,000.00	86,267.36	109,185.15
	MAST - MGMT ATTORNEY SETTLEMENT TRUST Total						**85,000.00**	**86,267.36**	**109,185.15**
SPI	SANIT	FFCB	82931	FFCB (CALLABLE)	2.77000	02/17/15	86,000.00	85,960.16	87,908.13
		FFCB Total					86,000.00	85,960.16	87,908.13
SPI	SANIT	FHLB	78168	FHLB (CALLABLE)	4.90000	07/29/13	50,000.00	50,000.00	50,171.88
		FHLB Total					50,000.00	50,000.00	50,171.88
SPI	SANIT	MCSA	82548	FNMA (CALLABLE)	2.40000	12/30/14	958,000.00	958,000.00	966,981.25
SPI	SANIT	MCSA	82803	FNMA (CALLABLE)	2.25000	02/11/15	401,000.00	401,000.00	405,511.25
SPI	SANIT	MCSA	83680	FNMA (CALLABLE)	2.25000	05/26/15	100,000.00	100,000.00	100,625.00
SPI	SANIT	MCSA	83843	FNMA (CALLABLE)	1.50000	06/15/15	609,000.00	609,000.00	610,141.88
SPI	SANIT	MCSA	83847	FHLMC (CALLABLE)	2.00000	06/15/15	2,208,000.00	2,208,000.00	2,219,503.68
SPI	SANIT	MCSA	83985	FHLMC (CALLABLE)	2.00000	06/30/15	25,100,000.00	25,100,000.00	25,280,971.00
		MCSA Total					29,376,000.00	29,376,000.00	29,583,734.06
SPI	SANIT	NOTE	66854	USTN	4.25000	10/15/10	111,000.00	110,979.24	112,292.04
SPI	SANIT	NOTE	69645	USTN	4.87500	07/31/11	1,000.00	999.65	1,048.09
		NOTE Total					112,000.00	111,978.89	113,340.13
	SANIT - SANITATION DISTRICT Total						**29,624,000.00**	**29,623,939.05**	**29,835,154.20**

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0.00000	12/31/10	3,071,350.54	3,071,350.54	3,071,350.54
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0.00000	12/31/10	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0.00000	12/31/10	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0.00000	12/31/10	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0.00000	12/31/10	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0.00000	12/31/10	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0.00000	12/31/10	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0.00000	12/31/10	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0.00000	12/31/10	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0.00000	12/31/10	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0.00000	12/31/10	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0.00000	12/31/10	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0.00000	12/31/10	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0.00000	12/31/10	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0.00000	12/31/10	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0.00000	12/31/10	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0.00000	12/31/10	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0.00000	12/31/10	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0.00000	12/31/10	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0.00000	12/31/10	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0.00000	12/31/10	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0.00000	12/31/10	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0.00000	12/31/10	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0.00000	12/31/10	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0.00000	12/31/10	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0.00000	12/31/10	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0.00000	12/31/10	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0.00000	12/31/10	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF	0.00000	12/31/10	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF	0.00000	12/31/10	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF	0.00000	12/31/10	281,845.96	281,845.96	281,845.96
SPI	SCAQM	CTDQ	66800	S OF C LAIF	0.00000	12/31/10	317,155.30	317,155.30	317,155.30
SPI	SCAQM	CTDQ	67819	S OF C LAIF	0.00000	12/31/10	363,715.38	363,715.38	363,715.38
SPI	SCAQM	CTDQ	68720	S OF C LAIF	0.00000	12/31/10	393,812.36	393,812.36	393,812.36
SPI	SCAQM	CTDQ	69520	S OF C LAIF	0.00000	12/31/10	449,659.59	449,659.59	449,659.59
SPI	SCAQM	CTDQ	70359	S OF C LAIF	0.00000	12/31/10	491,566.29	491,566.29	491,566.29
SPI	SCAQM	CTDQ	71268	S OF C LAIF	0.00000	12/31/10	513,938.89	513,938.89	513,938.89
SPI	SCAQM	CTDQ	72329	S OF C LAIF	0.00000	12/31/10	505,507.65	505,507.65	505,507.65
SPI	SCAQM	CTDQ	73503	S OF C LAIF	0.00000	12/31/10	515,367.27	515,367.27	515,367.27
SPI	SCAQM	CTDQ	74486	S OF C LAIF	0.00000	12/31/10	520,380.93	520,380.93	520,380.93
SPI	SCAQM	CTDQ	75694	S OF C LAIF	0.00000	12/31/10	492,274.30	492,274.30	492,274.30

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	77128	S OF C LAIF	0.00000	12/31/10	410,449.24	410,449.24	410,449.24
SPI	SCAQM	CTDQ	78106	S OF C LAIF	0.00000	12/31/10	304,980.32	304,980.32	304,980.32
SPI	SCAQM	CTDQ	78999	S OF C LAIF	0.00000	12/31/10	277,823.10	277,823.10	277,823.10
SPI	SCAQM	CTDQ	79884	S OF C LAIF	0.00000	12/31/10	252,862.59	252,862.59	252,862.59
SPI	SCAQM	CTDQ	80623	S OF C LAIF	0.00000	12/31/10	186,831.92	186,831.92	186,831.92
SPI	SCAQM	CTDQ	81267	S OF C LAIF	0.00000	12/31/10	150,112.75	150,112.75	150,112.75
SPI	SCAQM	CTDQ	81965	S OF C LAIF	0.00000	12/31/10	89,717.54	89,717.54	89,717.54
SPI	SCAQM	CTDQ	82763	S OF C LAIF	0.00000	12/31/10	60,335.73	60,335.73	60,335.73
SPI	SCAQM	CTDQ	83551	S OF C LAIF	0.00000	12/31/10	54,470.06	54,470.06	54,470.06
		CTDQ Total					39,704,523.33	39,704,523.33	39,704,523.33
	SCAQM - SOUTH COAST AIR QUALITY MGMT Total						**39,704,523.33**	**39,704,523.33**	**39,704,523.33**
SPI	SLIM	CTDQ	22101	S OF C LAIF	0.00000	12/31/10	3,218,710.97	3,218,710.97	3,218,710.97
SPI	SLIM	CTDQ	23208	S OF C LAIF	0.00000	12/31/10	27,081.03	27,081.03	27,081.03
SPI	SLIM	CTDQ	23842	S OF C LAIF	0.00000	12/31/10	83,505.96	83,505.96	83,505.96
SPI	SLIM	CTDQ	24459	S OF C LAIF	0.00000	12/31/10	94,996.78	94,996.78	94,996.78
SPI	SLIM	CTDQ	25326	S OF C LAIF	0.00000	12/31/10	104,088.41	104,088.41	104,088.41
SPI	SLIM	CTDQ	26241	S OF C LAIF	0.00000	12/31/10	110,715.07	110,715.07	110,715.07
SPI	SLIM	CTDQ	27270	S OF C LAIF	0.00000	12/31/10	117,811.43	117,811.43	117,811.43
SPI	SLIM	CTDQ	28140	S OF C LAIF	0.00000	12/31/10	118,831.50	118,831.50	118,831.50
SPI	SLIM	CTDQ	28986	S OF C LAIF	0.00000	12/31/10	117,968.90	117,968.90	117,968.90
SPI	SLIM	CTDQ	29917	S OF C LAIF	0.00000	12/31/10	115,386.18	115,386.18	115,386.18
SPI	SLIM	CTDQ	31093	S OF C LAIF	0.00000	12/31/10	114,884.96	114,884.96	114,884.96
SPI	SLIM	CTDQ	31850	S OF C LAIF	0.00000	12/31/10	119,214.46	119,214.46	119,214.46
SPI	SLIM	CTDQ	32655	S OF C LAIF	0.00000	12/31/10	120,967.08	120,967.08	120,967.08
SPI	SLIM	CTDQ	33599	S OF C LAIF	0.00000	12/31/10	119,698.34	119,698.34	119,698.34
SPI	SLIM	CTDQ	34231	S OF C LAIF	0.00000	12/31/10	124,159.87	124,159.87	124,159.87
SPI	SLIM	CTDQ	35220	S OF C LAIF	0.00000	12/31/10	128,393.89	128,393.89	128,393.89
SPI	SLIM	CTDQ	35952	S OF C LAIF	0.00000	12/31/10	130,900.85	130,900.85	130,900.85
SPI	SLIM	CTDQ	36773	S OF C LAIF	0.00000	12/31/10	129,716.18	129,716.18	129,716.18
SPI	SLIM	CTDQ	37638	S OF C LAIF	0.00000	12/31/10	132,118.17	132,118.17	132,118.17
SPI	SLIM	CTDQ	38537	S OF C LAIF	0.00000	12/31/10	134,992.32	134,992.32	134,992.32
SPI	SLIM	CTDQ	39281	S OF C LAIF	0.00000	12/31/10	132,458.88	132,458.88	132,458.88
SPI	SLIM	CTDQ	40072	S OF C LAIF	0.00000	12/31/10	124,940.21	124,940.21	124,940.21
SPI	SLIM	CTDQ	40891	S OF C LAIF	0.00000	12/31/10	125,249.17	125,249.17	125,249.17
SPI	SLIM	CTDQ	41416	S OF C LAIF	0.00000	12/31/10	124,689.59	124,689.59	124,689.59
SPI	SLIM	CTDQ	42149	S OF C LAIF	0.00000	12/31/10	132,997.69	132,997.69	132,997.69
SPI	SLIM	CTDQ	43226	S OF C LAIF	0.00000	12/31/10	140,793.36	140,793.36	140,793.36
SPI	SLIM	CTDQ	44234	S OF C LAIF	0.00000	12/31/10	152,132.72	152,132.72	152,132.72
SPI	SLIM	CTDQ	45086	S OF C LAIF	0.00000	12/31/10	164,017.17	164,017.17	164,017.17

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SPI	SLIM	CTDQ	46123	S OF C LAIF	0.00000	12/31/10	167,897.97	167,897.97	167,897.97
SPI	SLIM	CTDQ	47347	S OF C LAIF	0.00000	12/31/10	157,924.35	157,924.35	157,924.35
SPI	SLIM	CTDQ	48499	S OF C LAIF	0.00000	12/31/10	139,856.90	139,856.90	139,856.90
SPI	SLIM	CTDQ	49798	S OF C LAIF	0.00000	12/31/10	120,525.01	120,525.01	120,525.01
SPI	SLIM	CTDQ	50781	S OF C LAIF	0.00000	12/31/10	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0.00000	12/31/10	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0.00000	12/31/10	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0.00000	12/31/10	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0.00000	12/31/10	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0.00000	12/31/10	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0.00000	12/31/10	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0.00000	12/31/10	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0.00000	12/31/10	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0.00000	12/31/10	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0.00000	12/31/10	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF	0.00000	12/31/10	48,416.11	48,416.11	48,416.11
SPI	SLIM	CTDQ	64003	S OF C LAIF	0.00000	12/31/10	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0.00000	12/31/10	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF	0.00000	12/31/10	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF	0.00000	12/31/10	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818	S OF C LAIF	0.00000	12/31/10	108,222.63	108,222.63	108,222.63
SPI	SLIM	CTDQ	68719	S OF C LAIF	0.00000	12/31/10	118,789.82	118,789.82	118,789.82
SPI	SLIM	CTDQ	69518	S OF C LAIF	0.00000	12/31/10	136,097.01	136,097.01	136,097.01
SPI	SLIM	CTDQ	70360	S OF C LAIF	0.00000	12/31/10	151,399.04	151,399.04	151,399.04
SPI	SLIM	CTDQ	71269	S OF C LAIF	0.00000	12/31/10	158,866.84	158,866.84	158,866.84
SPI	SLIM	CTDQ	72330	S OF C LAIF	0.00000	12/31/10	159,520.70	159,520.70	159,520.70
SPI	SLIM	CTDQ	73504	S OF C LAIF	0.00000	12/31/10	165,030.36	165,030.36	165,030.36
SPI	SLIM	CTDQ	74485	S OF C LAIF	0.00000	12/31/10	168,848.34	168,848.34	168,848.34
SPI	SLIM	CTDQ	75693	S OF C LAIF	0.00000	12/31/10	161,848.34	161,848.34	161,848.34
SPI	SLIM	CTDQ	77131	S OF C LAIF	0.00000	12/31/10	136,599.41	136,599.41	136,599.41
SPI	SLIM	CTDQ	78104	S OF C LAIF	0.00000	12/31/10	102,613.52	102,613.52	102,613.52
SPI	SLIM	CTDQ	79000	S OF C LAIF	0.00000	12/31/10	93,633.67	93,633.67	93,633.67
SPI	SLIM	CTDQ	79882	S OF C LAIF	0.00000	12/31/10	86,272.14	86,272.14	86,272.14
SPI	SLIM	CTDQ	80621	S OF C LAIF	0.00000	12/31/10	63,895.36	63,895.36	63,895.36
SPI	SLIM	CTDQ	81265	S OF C LAIF	0.00000	12/31/10	51,337.52	51,337.52	51,337.52
SPI	SLIM	CTDQ	81963	S OF C LAIF	0.00000	12/31/10	31,005.24	31,005.24	31,005.24
SPI	SLIM	CTDQ	82761	S OF C LAIF	0.00000	12/31/10	20,942.34	20,942.34	20,942.34
SPI	SLIM	CTDQ	83552	S OF C LAIF	0.00000	12/31/10	18,906.35	18,906.35	18,906.35
		CTDQ Total					10,000,000.00	10,000,000.00	10,000,000.00
	SLIM - SCHOOLS LINKED INSURANCE MGMT Total						**10,000,000.00**	**10,000,000.00**	**10,000,000.00**

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SPI	WASIA	CTDQ	22460	S OF C LAIF		0.00000	12/31/10	7,000,000.00	7,000,000.00	7,000,000.00
SPI	WASIA	CTDQ	23844	S OF C LAIF		0.00000	12/31/10	73,432.18	73,432.18	73,432.18
SPI	WASIA	CTDQ	24460	S OF C LAIF		0.00000	12/31/10	88,299.86	88,299.86	88,299.86
SPI	WASIA	CTDQ	25245	S OF C LAIF		0.00000	12/31/10	96,741.95	96,741.95	96,741.95
SPI	WASIA	CTDQ	26250	S OF C LAIF		0.00000	12/31/10	102,900.92	102,900.92	102,900.92
SPI	WASIA	CTDQ	26945	S OF C LAIF		0.00000	12/31/10	109,496.42	109,496.42	109,496.42
SPI	WASIA	CTDQ	28143	S OF C LAIF		0.00000	12/31/10	110,444.50	110,444.50	110,444.50
SPI	WASIA	CTDQ	28732	S OF C LAIF		0.00000	12/31/10	109,642.78	109,642.78	109,642.78
SPI	WASIA	CTDQ	29586	S OF C LAIF		0.00000	12/31/10	107,242.35	107,242.35	107,242.35
SPI	WASIA	CTDQ	30647	S OF C LAIF		0.00000	12/31/10	106,776.50	106,776.50	106,776.50
SPI	WASIA	CTDQ	31539	S OF C LAIF		0.00000	12/31/10	110,800.43	110,800.43	110,800.43
SPI	WASIA	CTDQ	32361	S OF C LAIF		0.00000	12/31/10	112,429.36	112,429.36	112,429.36
SPI	WASIA	CTDQ	33315	S OF C LAIF		0.00000	12/31/10	111,250.16	111,250.16	111,250.16
SPI	WASIA	CTDQ	34059	S OF C LAIF		0.00000	12/31/10	115,396.80	115,396.80	115,396.80
SPI	WASIA	CTDQ	34957	S OF C LAIF		0.00000	12/31/10	119,331.99	119,331.99	119,331.99
SPI	WASIA	CTDQ	35633	S OF C LAIF		0.00000	12/31/10	121,662.01	121,662.01	121,662.01
SPI	WASIA	CTDQ	36439	S OF C LAIF		0.00000	12/31/10	120,560.95	120,560.95	120,560.95
SPI	WASIA	CTDQ	37287	S OF C LAIF		0.00000	12/31/10	122,793.41	122,793.41	122,793.41
SPI	WASIA	CTDQ	38231	S OF C LAIF		0.00000	12/31/10	125,464.71	125,464.71	125,464.71
SPI	WASIA	CTDQ	38988	S OF C LAIF		0.00000	12/31/10	123,110.08	123,110.08	123,110.08
SPI	WASIA	CTDQ	39857	S OF C LAIF		0.00000	12/31/10	116,122.07	116,122.07	116,122.07
SPI	WASIA	CTDQ	40652	S OF C LAIF		0.00000	12/31/10	116,409.22	116,409.22	116,409.22
SPI	WASIA	CTDQ	41374	S OF C LAIF		0.00000	12/31/10	121,913.10	121,913.10	121,913.10
SPI	WASIA	CTDQ	42151	S OF C LAIF		0.00000	12/31/10	130,096.85	130,096.85	130,096.85
SPI	WASIA	CTDQ	43228	S OF C LAIF		0.00000	12/31/10	137,722.35	137,722.35	137,722.35
SPI	WASIA	CTDQ	44236	S OF C LAIF		0.00000	12/31/10	148,814.38	148,814.38	148,814.38
SPI	WASIA	CTDQ	45087	S OF C LAIF		0.00000	12/31/10	160,439.61	160,439.61	160,439.61
SPI	WASIA	CTDQ	46124	S OF C LAIF		0.00000	12/31/10	164,235.76	164,235.76	164,235.76
SPI	WASIA	CTDQ	47346	S OF C LAIF		0.00000	12/31/10	154,479.69	154,479.69	154,479.69
SPI	WASIA	CTDQ	48500	S OF C LAIF		0.00000	12/31/10	136,806.32	136,806.32	136,806.32
SPI	WASIA	CTDQ	49797	S OF C LAIF		0.00000	12/31/10	117,896.11	117,896.11	117,896.11
SPI	WASIA	CTDQ	50782	S OF C LAIF		0.00000	12/31/10	93,828.22	93,828.22	93,828.22
SPI	WASIA	CTDQ	51468	S OF C LAIF		0.00000	12/31/10	77,816.21	77,816.21	77,816.21
SPI	WASIA	CTDQ	52669	S OF C LAIF		0.00000	12/31/10	73,638.02	73,638.02	73,638.02
SPI	WASIA	CTDQ	53919	S OF C LAIF		0.00000	12/31/10	71,712.31	71,712.31	71,712.31
SPI	WASIA	CTDQ	55075	S OF C LAIF		0.00000	12/31/10	63,529.28	63,529.28	63,529.28
SPI	WASIA	CTDQ	56614	S OF C LAIF		0.00000	12/31/10	53,439.15	53,439.15	53,439.15
SPI	WASIA	CTDQ	58054	S OF C LAIF		0.00000	12/31/10	48,548.65	48,548.65	48,548.65
SPI	WASIA	CTDQ	59107	S OF C LAIF		0.00000	12/31/10	45,394.14	45,394.14	45,394.14
SPI	WASIA	CTDQ	60184	S OF C LAIF		0.00000	12/31/10	43,670.82	43,670.82	43,670.82
SPI	WASIA	CTDQ	61112	S OF C LAIF		0.00000	12/31/10	40,902.21	40,902.21	40,902.21

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2010
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	61967	S OF C LAIF	0.00000	12/31/10	40,077.53	40,077.53	40,077.53
SPI	WASIA	CTDQ	62781	S OF C LAIF	0.00000	12/31/10	47,360.06	47,360.06	47,360.06
SPI	WASIA	CTDQ	64004	S OF C LAIF	0.00000	12/31/10	56,867.52	56,867.52	56,867.52
SPI	WASIA	CTDQ	64953	S OF C LAIF	0.00000	12/31/10	66,511.63	66,511.63	66,511.63
SPI	WASIA	CTDQ	65952	S OF C LAIF	0.00000	12/31/10	80,980.97	80,980.97	80,980.97
SPI	WASIA	CTDQ	66799	S OF C LAIF	0.00000	12/31/10	92,052.67	92,052.67	92,052.67
SPI	WASIA	CTDQ	67820	S OF C LAIF	0.00000	12/31/10	105,862.06	105,862.06	105,862.06
SPI	WASIA	CTDQ	68718	S OF C LAIF	0.00000	12/31/10	116,198.76	116,198.76	116,198.76
SPI	WASIA	CTDQ	69519	S OF C LAIF	0.00000	12/31/10	133,128.44	133,128.44	133,128.44
SPI	WASIA	CTDQ	70361	S OF C LAIF	0.00000	12/31/10	148,096.70	148,096.70	148,096.70
SPI	WASIA	CTDQ	71270	S OF C LAIF	0.00000	12/31/10	155,401.61	155,401.61	155,401.61
SPI	WASIA	CTDQ	72331	S OF C LAIF	0.00000	12/31/10	156,041.22	156,041.22	156,041.22
SPI	WASIA	CTDQ	73502	S OF C LAIF	0.00000	12/31/10	161,430.69	161,430.69	161,430.69
SPI	WASIA	CTDQ	74484	S OF C LAIF	0.00000	12/31/10	165,165.40	165,165.40	165,165.40
SPI	WASIA	CTDQ	75692	S OF C LAIF	0.00000	12/31/10	158,318.08	158,318.08	158,318.08
SPI	WASIA	CTDQ	77133	S OF C LAIF	0.00000	12/31/10	133,619.88	133,619.88	133,619.88
SPI	WASIA	CTDQ	78105	S OF C LAIF	0.00000	12/31/10	100,375.31	100,375.31	100,375.31
SPI	WASIA	CTDQ	79001	S OF C LAIF	0.00000	12/31/10	91,591.32	91,591.32	91,591.32
SPI	WASIA	CTDQ	79883	S OF C LAIF	0.00000	12/31/10	84,390.36	84,390.36	84,390.36
SPI	WASIA	CTDQ	80622	S OF C LAIF	0.00000	12/31/10	62,501.67	62,501.67	62,501.67
SPI	WASIA	CTDQ	81266	S OF C LAIF	0.00000	12/31/10	50,217.74	50,217.74	50,217.74
SPI	WASIA	CTDQ	81964	S OF C LAIF	0.00000	12/31/10	30,328.95	30,328.95	30,328.95
SPI	WASIA	CTDQ	82762	S OF C LAIF	0.00000	12/31/10	20,485.54	20,485.54	20,485.54
SPI	WASIA	CTDQ	83553	S OF C LAIF	0.00000	12/31/10	18,493.96	18,493.96	18,493.96
		CTDQ Total					13,480,689.90	13,480,689.90	13,480,689.90
	WASIA - WHITTIER AREA SCHOOLS INS AUTH Total						**13,480,689.90**	**13,480,689.90**	**13,480,689.90**
							101,049,934.15	**101,048,571.25**	**101,289,814.82**
								101,043,862.73	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 06/30/10
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
01/05/06	CALABASAS LANDFILL 2005	$3,686,820.37
07/02/97	COUNTY OF LOS ANGELES - COMMERCIAL PAPER PROGRAM	22,383,744.58
03/13/08	LAC-CAL 2008, SERIES A	1,000,639.81
	DEUTSCHE BANK - TRUSTEE TOTAL	$27,071,204.76

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 06/30/10
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	C.I. 2658M	$129,872.71
03/08/06	CCTSA TOBACCO BONDS 2006	33,255,638.92
12/11/96	CFD #2/CI 2656-M REF SERIES A & B	742,920.01
01/15/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	231,027.29
06/28/06	LAC-CAL 2006 SER A	0.01
11/24/09	LAC-CAL 2009 SER A	1,015,825.49
12/11/86	LOS ANGELES COUNTY PENSION OBLIGATION CERTIF.	0.00
04/01/00	MULTIPLE CAP VI SER A	3.42
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$35,375,287.85

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 06/30/10
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
12/01/98	DISNEY PROJECT (Partial Refund), 1998	$4,183,134.64
02/09/93	DISNEY PROJECT, 1993	7,146,028.73
12/09/92	MASTER REFUNDING 1992	3,157,716.25
04/29/02	MASTER REFUNDING 2002A	3,367,083.62
12/02/02	MASTER REFUNDING 2002B	1,784,258.22
03/02/05	MASTER REFUNDING 2005A	27,099,091.56
12/13/06	MASTER REFUNDING 2006 A & B	29,664,551.23
10/01/94	PENSION OBLIGATION BONDS 1994 SER A, C & D	23,795.07
	U.S. BANK - TRUSTEE TOTAL	$76,425,659.32

ISSUE DATE	FUND TITLE	FUND BALANCE
	LOS ANGELES COMMUNITY COLLEGE (LACC)	$45,012.00
	SPECIAL SAFEKEEPING (KNOX-KEENE)	$301,725.18
	TREASURER TOTAL	$346,737.18

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 06/30/10
MANAGER: PUBLIC FINANCIAL MANAGEMENT
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
ALLIANCE OF SCHOOLS COOPERATIVE INSURANCE PROGRAM		
	INVESTMENTS	$128,860,000.00
	CASH AND EQUIVALENTS	63,562.88
	PFM - TRUSTEE TOTAL	$128,923,562.88

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 06/30/10
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED-						
CNFL -						
82944	CITIGROUP INC FRN	0.57	08/13/10	29,500,000.00	29,494,770.64	Cpn rate=Qtrly US$LIBOR+15bp.
80465	GE CAPITAL CORP FRN	0.41	04/28/11	50,000,000.00	47,695,406.13	Cpn rate=Qtrly US$LIBOR+9bp.
83923	ROYAL BK OF CANADA NY FRN	0.54	06/01/11	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR flat. Issued under YCD Program.
80609	GE CAPITAL CORP FRN	0.51	08/15/11	5,000,000.00	4,705,089.41	Cpn rate=Qtrly US$LIBOR+7bp. Issued under Global MTN Program.
80610	GE CAPITAL CORP FRN	0.51	08/15/11	15,000,000.00	14,222,205.88	Cpn rate=Qtrly US$LIBOR+7bp. Issued under Global MTN Program.
CNFL Totals				**149,500,000.00**	**146,117,472.06**	
CNFM -						
82326	WESTPAC BANKING CORP NY FRN	0.38	12/03/10	50,000,000.00	50,002,149.03	Cpn rate=Monthly US$LIBOR+3bp. Iss'd under YCD Program.
82327	WESTPAC BANKING CORP NY FRN	0.38	12/03/10	50,000,000.00	50,002,149.03	Cpn rate=Monthly US$LIBOR+3bp. Iss'd under YCD Program.
CNFM Totals				**100,000,000.00**	**100,004,298.06**	
	CORPORATE AND AGENCY ISSUED TOTAL			**249,500,000.00**	**246,121,770.12**	
LOS ANGELES COUNTY ISSUED -						
BAN -						
83163	LACCAL BANS	0.61	06/30/12	10,000,000.00	10,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and
83362	LACCAL BANS	0.73	06/30/12	5,000,000.00	5,000,000.00	July 1. Interest accrued to that point will be payable on that date. Reset to Bank of
BAN Totals				**15,000,000.00**	**15,000,000.00**	America prime rate on the 3rd reset date.
	LOS ANGELES COUNTY ISSUED TOTAL			**15,000,000.00**	**15,000,000.00**	
NTRD - PSI NON-TRADING Total				**264,500,000.00**	**261,121,770.12**	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 06/30/10
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

SEC ID	DESCRIPTION	DRAW DATE	AMOUNT	RATE
83163	LACCAL	03/09/10	$ 10,000,000.00	0.610%
83362	LACCAL	04/01/10	5,000,000.00	0.733%
			$ 15,000,000.00	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of June 30, 2010
Attachment XIV

	NON-TRADING		TRADING	
SECURITY TYPE	COST	WTD AVG DTM	COST	WTD AVG DTM
COLLATERALIZED CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
NEGOTIABLE CDS	2,939,038,382.66	49.72 DAYS	0.00	0.00 DAYS
EURO CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
BANKERS ACCEPTANCE	48,721,267.42	69.81 DAYS	0.00	0.00 DAYS
COMMERCIAL PAPER	8,041,724,477.87	24.00 DAYS	0.00	0.00 DAYS
GOVERNMENTS	726,603,651.87	294.08 DAYS	0.00	0.00 DAYS
AGENCIES	9,617,067,845.54	1,160.41 DAYS	0.00	0.00 DAYS
MUNICIPALS	15,000,000.00	731.00 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	771,004,329.64	204.73 DAYS	0.00	0.00 DAYS
REPURCHASE AGREEMENT	0.00	0.00 DAYS	0.00	0.00 DAYS
ASSET BACKED	0.00	0.00 DAYS	0.00	0.00 DAYS
OTHER	0.00	0.00 DAYS	0.00	0.00 DAYS
TOTAL	$22,159,159,955.00	536.34 DAYS	$0.00	0.00 DAYS

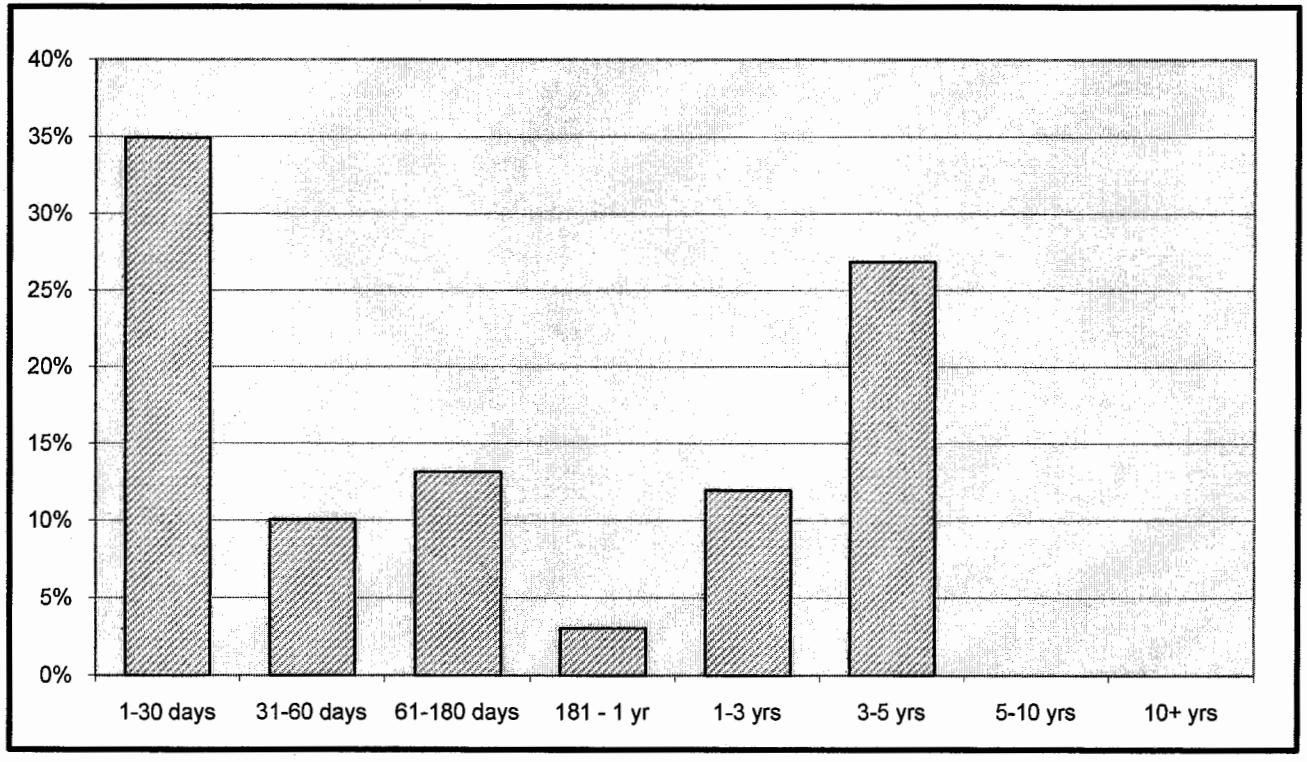
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of June 30, 2010
Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
PSI - NTRD/TRD							
1 to 30 Days	07/01/10 - 07/30/10	7,746,614,000.00	35.06	35.06	7,745,708,324.21	34.96	34.96
31 to 60 Days	07/31/10 - 08/29/10	2,230,189,000.00	10.10	45.16	2,229,486,264.16	10.06	45.02
61 to 90 Days	08/30/10 - 09/28/10	1,526,954,000.00	6.91	52.07	1,526,907,608.57	6.89	51.91
91 to 120 Days	09/29/10 - 10/28/10	638,000,000.00	2.89	54.96	638,239,500.79	2.88	54.79
121 to 180 Days	10/29/10 - 12/27/10	747,647,000.00	3.38	58.34	747,609,683.58	3.37	58.16
181 to 270 Days	12/28/10 - 03/27/11	295,907,000.00	1.34	59.68	296,919,975.09	1.34	59.50
271 to 365 Days	03/28/11 - 06/30/11	371,670,000.00	1.68	61.36	373,942,265.59	1.69	61.19
1 to 1.5 YEARS	07/01/11 - 12/29/11	1,381,128,000.00	6.25	67.61	1,396,839,888.01	6.30	67.49
1.5 to 2 YEARS	12/30/11 - 06/29/12	467,900,000.00	2.12	69.73	468,827,511.79	2.12	69.61
2 to 3 YEARS	06/30/12 - 06/30/13	773,296,000.00	3.50	73.23	783,103,212.06	3.53	73.14
3 to 4 YEARS	06/30/13 - 06/30/14	1,369,728,000.00	6.20	79.43	1,403,898,613.39	6.34	79.48
4 to 5 YEARS	06/30/14 - 06/30/15	4,544,212,000.00	20.57	100.00	4,547,677,107.76	20.52	100.00
Portfolio Total:		**$22,093,245,000.00**			**$22,159,159,955.00**		
BLPSI							
181 to 270 Days	12/28/10 - 03/27/11	2,317,000.00	100.00	100.00	2,314,430.69	100.00	100.00
Portfolio Total:		**$2,317,000.00**			**$2,314,430.69**		
GF							
2 to 3 YEARS	06/30/12 - 06/30/13	18,763.74	0.32	0.32	18,763.74	0.32	0.32
3 to 4 YEARS	06/30/13 - 06/30/14	347,466.27	5.95	6.27	347,466.27	5.95	6.27
4 to 5 YEARS	06/30/14 - 06/30/15	122,970.31	2.11	8.38	122,970.31	2.11	8.38
5 to 10 YEARS	06/30/15 - 06/30/20	99,520.60	1.70	10.08	99,520.60	1.70	10.08
10 + YEARS	06/30/20 - 06/30/60	5,250,000.00	89.92	100.00	5,250,000.00	89.92	100.00
Portfolio Total:		**$5,838,720.92**			**$5,838,720.92**		
MAST							
5 to 10 YEARS	06/30/15 - 06/30/20	85,000.00	100.00	100.00	86,267.36	100.00	100.00
Portfolio Total:		**$85,000.00**			**$86,267.36**		
SANIT							
91 to 120 Days	09/29/10 - 10/28/10	111,000.00	0.38	0.38	110,979.24	0.38	0.38
1 to 1.5 YEARS	07/01/11 - 12/29/11	1,000.00	0.00	0.38	999.65	0.00	0.38
3 to 4 YEARS	06/30/13 - 06/30/14	50,000.00	0.17	0.55	50,000.00	0.17	0.55

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of June 30, 2010
Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
4 to 5 YEARS	06/30/14 - 06/30/15	29,462,000.00	99.45	100.00	29,461,960.16	99.45	100.00
Portfolio Total:		**$29,624,000.00**			**$29,623,939.05**		
SCAQM							
181 to 270 Days	12/28/10 - 03/27/11	39,704,523.33	100.00	100.00	39,704,523.33	100.00	100.00
Portfolio Total:		**$39,704,523.33**			**$39,704,523.33**		
SLIM							
181 to 270 Days	12/28/10 - 03/27/11	10,000,000.00	100.00	100.00	10,000,000.00	100.00	100.00
Portfolio Total:		**$10,000,000.00**			**$10,000,000.00**		
WASIA							
181 to 270 Days	12/28/10 - 03/27/11	13,480,689.90	100.00	100.00	13,480,689.90	100.00	100.00
Portfolio Total:		**$13,480,689.90**			**$13,480,689.90**		

LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY MATURITY
AS OF JUNE 2010
ATTACHMENT XVI



L.A.C. INVESTMENT POOL

	In Thousands	%
1 - 30 days	$ 7,745,708	34.96%
31 - 60 days	2,229,486	10.06%
61 - 180 days	2,912,757	13.14%
181 - 1 yr	670,862	3.03%
1 - 3 yrs	2,648,771	11.95%
3 - 5 yrs	5,951,576	26.86%
5 - 10 yrs	-	0.00%
10+ yrs	-	0.00%
	$ 22,159,160	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 06/30/10
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	$10,000,000.00
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,704,523.33
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	13,480,689.90
	LAIF TOTAL	$63,185,213.23

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF INVESTMENT DATA
A COMPARISON OF MAY 2010 WITH MAY 2009
(DOLLARS IN THOUSANDS)

	MAY 2010	MAY 2009	CHANGE
Average Daily Portfolio	$ 70,962,676	$ 55,514,182	$ +15,448,494
Accrued Earnings	$ 33,735	$ 72,151	$ -38,416
Effective Yield	0.560 %	1.530 %	-0.97 %
Average Life-Month End (In Days)	182	186	-4
Total Security Transactions			
Amount	$ 24,857,867	$ 8,731,989	$ +16,125,878
Number	508	175	+333
Total Time Deposit Transactions			
Amount	$ 2,530,480	$ 3,693,700	$ -1,163,220
Number	126	167	-41
Average Workday Investment Activity	$ 1,369,417	$ 621,284	$ +748,133
Prescribed Demand Account Balances			
For Services	$ 1,424,449	$ 1,009,662	$ +414,787
For Uncollected Funds	$ 106,630	$ 133,204	$ -26,574
NOW Account Average Balance	$ 0	$ 0	$ 0

BILL LOCKYER
TREASURER
STATE OF CALIFORNIA

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

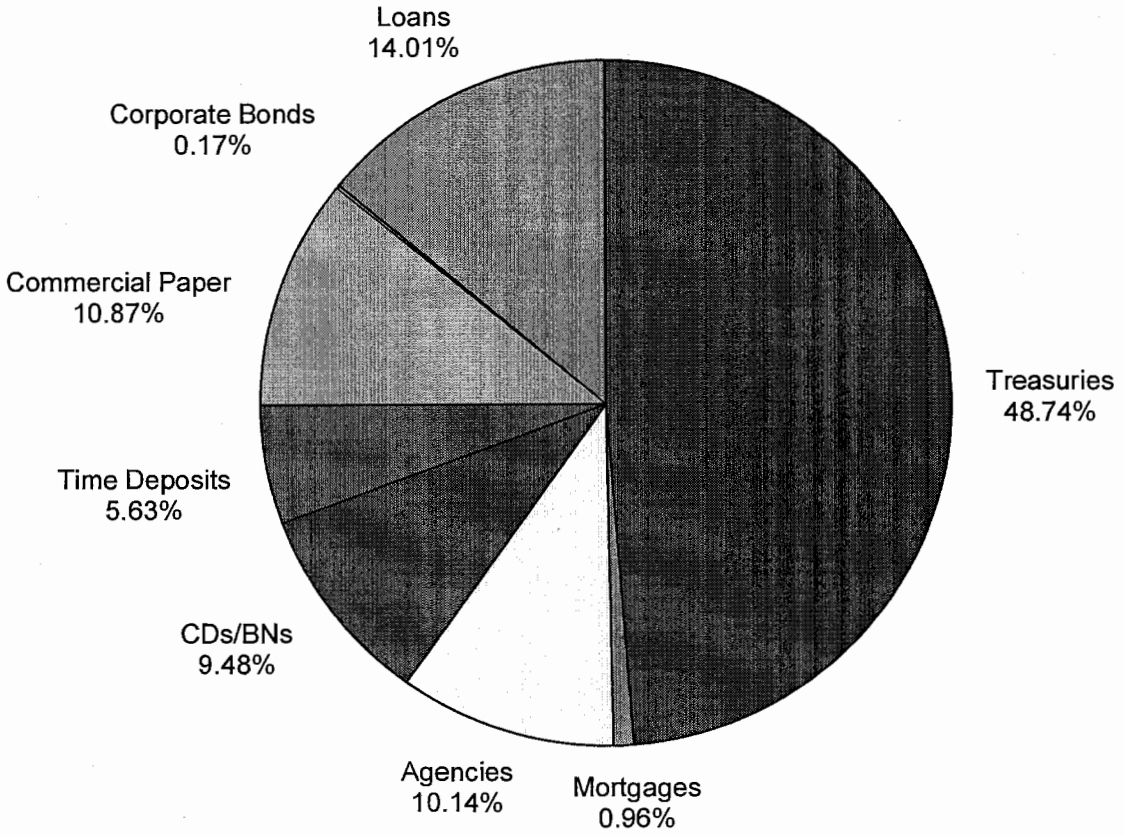
May 31, 2010

TYPE OF SECURITY		AMOUNT	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government				
Bills	$	27,619,021	38.38	+3.40
Bonds		0	0.00	0
Notes		7,454,433	10.36	-0.31
Strips		0	0.00	0
Total Government	$	35,073,454	48.74	+3.09
Federal Agency Debentures	$	2,068,975	2.88	-0.07
Certificates of Deposit		6,325,020	8.79	-2.92
Bank Notes		500,000	0.69	+0.28
Bankers' Acceptances		0	0.00	0
Repurchases		0	0.00	0
Federal Agency Discount Notes		4,922,917	6.84	-1.91
Time Deposits		4,054,640	5.63	+0.11
GNMAs		74	0.00	0
Commercial Paper		7,817,116	10.87	-0.40
FHLMC/Remics		692,696	0.96	-0.10
Corporate Bonds		125,120	0.17	0
AB 55 Loans		285,434	0.40	+0.01
GF Loans		9,795,800	13.61	+1.90
NOW Accounts		0	0.00	0
Other		300,000	0.42	+0.01
Reversed Repurchases		0	0.00	0
Total (All Types)	$	71,961,246	100.00	

INVESTMENT ACTIVITY

	MAY 2010		APRIL 2010	
	NUMBER	AMOUNT	NUMBER	AMOUNT
Pooled Money	508	$ 24,857,867	426	$ 20,916,243
Other	52	3,244,277	7	15,031
Time Deposits	126	2,530,480	207	4,558,280
Totals	686	$ 30,632,624	640	$ 25,489,554
PMIA Monthly Average Effective Yield	0.560		0.588	
Year to Date Yield Last Day of Month	0.663		0.675	

Pooled Money Investment Account
Portfolio Composition
$72.0 Billion
05/31/10



ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
05/03/10	**REDEMPTIONS**								
	CP	GECC		05/03/10	0.160	50,000	4	888.89	0.162
	CP	GECC		05/03/10	0.160	50,000	4	888.89	0.162
	CP	GECC		05/03/10	0.160	50,000	4	888.89	0.162
	CP	GECC		05/03/10	0.160	50,000	4	888.89	0.162
	CP	SOC GEN		05/03/10	0.220	50,000	7	2,138.89	0.223
	CP	SOC GEN		05/03/10	0.220	50,000	7	2,138.89	0.223
	CP	FCAR		05/03/10	0.250	25,000	18	3,125.00	0.254
	CP	SOC GEN		05/03/10	0.190	50,000	39	10,291.67	0.193
	CP	SOC GEN		05/03/10	0.190	50,000	39	10,291.67	0.193
	CP	SOC GEN		05/03/10	0.190	50,000	39	10,291.67	0.193
	CP	SOC GEN		05/03/10	0.190	50,000	39	10,291.67	0.193
	CP	BARCLAYS US		05/03/10	0.200	50,000	39	10,833.33	0.203
	CP	BARCLAYS US		05/03/10	0.200	50,000	39	10,833.33	0.203
	CP	BARCLAYS US		05/03/10	0.200	50,000	39	10,833.33	0.203
	CP	CITIFUND		05/03/10	0.230	50,000	45	14,375.00	0.233
	CP	CITIFUND		05/03/10	0.230	50,000	45	14,375.00	0.233
	CP	CITIFUND		05/03/10	0.230	50,000	45	14,375.00	0.233
	CP	CITIFUND		05/03/10	0.230	50,000	45	14,375.00	0.233
	CP	CITIFUND		05/03/10	0.230	50,000	45	14,375.00	0.233
	CP	CITIFUND		05/03/10	0.230	50,000	45	14,375.00	0.233
	CP	GECC		05/03/10	0.170	50,000	47	11,097.22	0.172
	CP	GECC		05/03/10	0.170	50,000	47	11,097.22	0.172
	CP	GECC		05/03/10	0.170	50,000	47	11,097.22	0.172
	CP	GECC		05/03/10	0.170	50,000	47	11,097.22	0.172
	CP	GECC		05/03/10	0.170	50,000	47	11,097.22	0.172
	CP	GECC		05/03/10	0.170	50,000	47	11,097.22	0.172
	YCD	TOKYO-MIT	0.210%	05/03/10	0.210	50,000	35	10,208.33	0.213
	YCD	TOKYO-MIT	0.210%	05/03/10	0.210	50,000	35	10,208.33	0.213
	YCD	TOKYO-MIT	0.210%	05/03/10	0.210	50,000	35	10,208.33	0.213
	YCD	TOKYO-MIT	0.210%	05/03/10	0.210	50,000	35	10,208.33	0.213
	YCD	NORDEA	0.180%	05/03/10	0.180	50,000	46	11,500.00	0.183
	YCD	NORDEA	0.180%	05/03/10	0.180	50,000	46	11,500.00	0.183
	YCD	MONTREAL	0.200%	05/03/10	0.200	50,000	46	12,777.78	0.203
	YCD	MONTREAL	0.200%	05/03/10	0.200	50,000	46	12,777.78	0.203
	YCD	STNDRD CH	0.230%	05/03/10	0.230	50,000	46	14,694.44	0.233
	YCD	STNDRD CH	0.230%	05/03/10	0.230	50,000	46	14,694.44	0.233
	YCD	STNDRD CH	0.230%	05/03/10	0.230	50,000	46	14,694.44	0.233
	YCD	STNDRD CH	0.230%	05/03/10	0.230	50,000	46	14,694.44	0.233
	YCD	SE BANKEN	0.270%	05/03/10	0.260	50,000	46	16,611.32	0.264
	YCD	SE BANKEN	0.270%	05/03/10	0.260	50,000	46	16,611.32	0.264
	YCD	BNP	0.210%	05/03/10	0.210	50,000	48	14,000.00	0.213
	YCD	BNP	0.210%	05/03/10	0.210	50,000	48	14,000.00	0.213
	YCD	BNP	0.210%	05/03/10	0.210	50,000	48	14,000.00	0.213
	YCD	BNP	0.210%	05/03/10	0.210	50,000	48	14,000.00	0.213
	YCD	STNDRD CH	0.240%	05/03/10	0.235	50,000	48	15,666.77	0.238
	YCD	STNDRD CH	0.240%	05/03/10	0.235	50,000	48	15,666.77	0.238
	YCD	SE BANKEN	0.270%	05/03/10	0.260	50,000	48	17,333.56	0.264
	YCD	SE BANKEN	0.270%	05/03/10	0.260	50,000	48	17,333.56	0.264

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
05/03/10 PURCHASES									
	CP	CITIFUND		06/07/10	0.250	25,000			
	CP	CITIFUND		06/07/10	0.250	50,000			
	CP	CITIFUND		06/07/10	0.250	50,000			
	CP	SOC GEN		07/12/10	0.285	50,000			
	CP	SOC GEN		07/12/10	0.285	50,000			
	CP	SOC GEN		07/12/10	0.285	50,000			
	CP	SOC GEN		07/12/10	0.285	50,000			
	TR	BILL		04/07/11	0.375	50,000			
	TR	BILL		04/07/11	0.375	50,000			
	TR	BILL		04/07/11	0.375	50,000			
	TR	BILL		04/07/11	0.375	50,000			
	TR	BILL		04/07/11	0.375	50,000			
	TR	BILL		04/07/11	0.375	50,000			
	TR	BILL		04/07/11	0.375	50,000			
	TR	BILL		04/07/11	0.375	50,000			
	TR	BILL		04/07/11	0.375	50,000			
	TR	BILL		04/07/11	0.375	50,000			
	TR	BILL		04/07/11	0.375	50,000			
	YCD	SE BANKEN	0.280%	06/02/10	0.275	50,000			
	YCD	SE BANKEN	0.280%	06/02/10	0.275	50,000			
	YCD	STNDRD CH	0.310%	07/01/10	0.300	50,000			
	YCD	STNDRD CH	0.310%	07/01/10	0.300	50,000			
	YCD	STNDRD CH	0.310%	07/01/10	0.300	50,000			
	YCD	STNDRD CH	0.310%	07/01/10	0.300	50,000			
	YCD	TOKYO-MIT	0.320%	07/16/10	0.320	50,000			
	YCD	TOKYO-MIT	0.320%	07/16/10	0.320	50,000			
	YCD	TOKYO-MIT	0.320%	07/16/10	0.320	50,000			
	YCD	TOKYO-MIT	0.320%	07/16/10	0.320	50,000			
05/04/10 SALE									
	TR	NOTE	1.375%	03/15/13	1.453	50,000	36	348,505.44	7.119
	TR	NOTE	1.375%	03/15/13	1.453	50,000	36	348,505.44	7.119
	TR	NOTE	1.375%	03/15/13	1.453	50,000	36	348,505.44	7.119
	TR	NOTE	1.375%	03/15/13	1.453	50,000	36	348,505.44	7.119
	TR	NOTE	1.375%	03/15/13	1.453	50,000	36	293,817.94	5.995
	TR	NOTE	1.375%	03/15/13	1.453	50,000	36	293,817.94	5.995
	TR	NOTE	1.375%	03/15/13	1.453	50,000	36	293,817.94	5.995
	TR	NOTE	1.375%	03/15/13	1.453	50,000	36	293,817.94	5.995
05/04/10 REDEMPTIONS									
	CP	GECC		05/04/10	0.170	50,000	27	6,375.00	0.172
	CP	GECC		05/04/10	0.170	50,000	27	6,375.00	0.172
	CP	GECC		05/04/10	0.170	50,000	27	6,375.00	0.172
	CP	GECC		05/04/10	0.170	50,000	27	6,375.00	0.172
	CP	CITIFUND		05/04/10	0.220	50,000	36	11,000.00	0.223
	CP	CITIFUND		05/04/10	0.220	50,000	36	11,000.00	0.223
	CP	SOC GEN		05/04/10	0.190	50,000	40	10,555.56	0.193

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
05/04/10 REDEMPTIONS (Continued)									
	CP	SOC GEN		05/04/10	0.190	50,000	40	10,555.56	0.193
	CP	SOC GEN		05/04/10	0.190	50,000	40	10,555.56	0.193
	CP	SOC GEN		05/04/10	0.190	50,000	40	10,555.56	0.193
	CP	BOFA		05/04/10	0.200	50,000	47	13,055.56	0.203
	CP	BOFA		05/04/10	0.200	50,000	47	13,055.56	0.203
	CP	BOFA		05/04/10	0.200	50,000	47	13,055.56	0.203
	CP	BOFA		05/04/10	0.200	50,000	47	13,055.56	0.203
	YCD	STNDRD CH	0.210%	05/04/10	0.210	50,000	41	11,958.33	0.213
	YCD	STNDRD CH	0.210%	05/04/10	0.210	50,000	41	11,958.33	0.213
	YCD	TOKYO-MIT	0.210%	05/04/10	0.210	50,000	41	11,958.33	0.213
	YCD	TOKYO-MIT	0.210%	05/04/10	0.210	50,000	41	11,958.33	0.213
05/04/10 PURCHASES									
	CP	BOFA		07/01/10	0.290	50,000			
	CP	BOFA		07/01/10	0.290	50,000			
	CP	BOFA		07/01/10	0.290	50,000			
	CP	BOFA		07/01/10	0.290	50,000			
	CP	GECC		07/16/10	0.250	50,000			
	CP	GECC		07/16/10	0.250	50,000			
	CP	GECC		07/16/10	0.250	50,000			
	CP	GECC		07/16/10	0.250	50,000			
	CP	CITIFUND		07/16/10	0.320	25,000			
	CP	CITIFUND		07/16/10	0.320	50,000			
	CP	CITIFUND		07/16/10	0.320	50,000			
	CP	CITIFUND		07/16/10	0.320	50,000			
05/05/10 NO REDEMPTIONS									
05/05/10 PURCHASES									
	CD	UNIONBANK	0.280%	07/12/10	0.280	50,000			
	CD	UNIONBANK	0.280%	07/12/10	0.280	50,000			
	CD	UNIONBANK	0.280%	07/12/10	0.280	50,000			
	CD	UNIONBANK	0.280%	07/12/10	0.280	50,000			
	CP	CRC		06/07/10	0.250	50,000			
	CP	CRC		06/07/10	0.250	50,000			
	YCD	TOKYO-MIT	0.300%	06/01/10	0.300	50,000			
	YCD	TOKYO-MIT	0.300%	06/01/10	0.300	50,000			
	YCD	STNDRD CH	0.300%	06/08/10	0.290	50,000			
	YCD	STNDRD CH	0.300%	06/08/10	0.290	50,000			
05/06/10 REDEMPTIONS									
	TR	BILL		05/06/10	0.200	50,000	219	60,833.33	0.203
	TR	BILL		05/06/10	0.200	50,000	219	60,833.33	0.203
	TR	BILL		05/06/10	0.200	50,000	219	60,833.33	0.203
	TR	BILL		05/06/10	0.200	50,000	219	60,833.33	0.203

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
05/06/10 PURCHASES									
	CD	CITIBANK	0.350%	07/01/10	0.350	50,000			
	CD	CITIBANK	0.350%	07/01/10	0.350	50,000			
	CD	CITIBANK	0.350%	07/01/10	0.350	50,000			
	CD	CITIBANK	0.350%	07/01/10	0.350	50,000			
	CD	CITIBANK	0.350%	07/01/10	0.350	50,000			
	CD	CITIBANK	0.350%	07/01/10	0.350	50,000			
	CP	FCAR		07/01/10	0.320	20,000			
	CP	FCAR		07/01/10	0.320	50,000			
	CP	FCAR		07/01/10	0.320	50,000			
	CP	FCAR		07/01/10	0.320	50,000			
	DN	IBRD		07/12/10	0.220	30,000			
	DN	IBRD		07/12/10	0.220	50,000			
	DN	IBRD		07/12/10	0.220	50,000			
	DN	IBRD		07/12/10	0.220	50,000			
	DN	IBRD		07/12/10	0.220	50,000			
	TR	BILL		05/05/11	0.415	50,000			
	TR	BILL		05/05/11	0.415	50,000			
	TR	BILL		05/05/11	0.415	50,000			
	TR	BILL		05/05/11	0.415	50,000			
05/07/10 NO REDEMPTIONS									
05/07/10 NO PURCHASES									
05/10/10 REDEMPTIONS									
	CP	BARTON		05/10/10	0.230	22,000	14	1,967.78	0.223
	CP	BARTON		05/10/10	0.230	50,000	14	4,472.22	0.233
	CP	BARTON		05/10/10	0.210	50,000	25	7,291.61	0.213
	CP	BARTON		05/10/10	0.210	50,000	25	7,291.61	0.213
	CP	BOFA		05/10/10	0.210	50,000	31	9,041.67	0.213
	CP	BOFA		05/10/10	0.210	50,000	31	9,041.67	0.213
	CP	BOFA		05/10/10	0.210	50,000	31	9,041.67	0.213
	CP	BOFA		05/10/10	0.210	50,000	31	9,041.67	0.213
	CP	CITIFUND		05/10/10	0.220	50,000	35	10,694.45	0.223
	CP	CITIFUND		05/10/10	0.220	50,000	35	10,694.45	0.223
	CP	CITIFUND		05/10/10	0.220	50,000	35	10,694.45	0.223
	CP	CITIFUND		05/10/10	0.220	50,000	35	10,694.45	0.223
	CP	BOFA		05/10/10	0.200	50,000	45	12,500.00	0.203
	CP	BOFA		05/10/10	0.200	50,000	45	12,500.00	0.203
	CP	BOFA		05/10/10	0.190	25,000	46	6,069.44	0.193
	CP	BOFA		05/10/10	0.190	50,000	46	12,138.89	0.193
	CP	BOFA		05/10/10	0.190	50,000	46	12,138.89	0.193
	CP	BOFA		05/10/10	0.190	50,000	46	12,138.89	0.193
	YCD	NORINCHUK	0.250%	05/10/10	0.250	25,000	32	5,555.56	0.253
	YCD	NORINCHUK	0.250%	05/10/10	0.250	50,000	32	11,111.11	0.253

ACCOUNT

DATE	TYPE a/	DESCRIPTION	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
05/10/10 PURCHASES								
	CP	BOFA	07/09/10	0.340	50,000			
	CP	BOFA	07/09/10	0.340	50,000			
	CP	BOFA	07/09/10	0.340	50,000			
	CP	BOFA	07/09/10	0.340	50,000			
	CP	BOFA	07/09/10	0.340	50,000			
	CP	BOFA	07/09/10	0.340	50,000			
	CP	BARTON	07/01/10	0.320	50,000			
	CP	BARTON	07/01/10	0.320	50,000			
	CP	CITIFUND	07/12/10	0.370	26,000			
	CP	CITIFUND	07/12/10	0.370	50,000			
	CP	CITIFUND	07/12/10	0.370	50,000			
	CP	CITIFUND	07/12/10	0.370	50,000			
	CP	CITIFUND	07/12/10	0.370	50,000			
	CP	SOC GEN	07/19/10	0.370	50,000			
	CP	SOC GEN	07/19/10	0.370	50,000			
	CP	SOC GEN	07/19/10	0.370	50,000			
05/11/10 NO REDEMPTIONS								
05/11/10 PURCHASES								
05/12/10 NO REDEMPTIONS								
05/12/10 PURCHASES								
	CP	BOFA	06/28/10	0.330	50,000			
	CP	BOFA	06/28/10	0.330	50,000			
	CP	BOFA	06/28/10	0.330	50,000			
	CP	BOFA	06/28/10	0.330	50,000			
	CP	SOC GEN	07/01/10	0.360	50,000			
	CP	SOC GEN	07/01/10	0.360	50,000			
	CP	SOC GEN	07/01/10	0.360	50,000			
	CP	SOC GEN	07/01/10	0.360	50,000			
	CP	GECC	07/12/10	0.310	50,000			
	CP	GECC	07/12/10	0.310	50,000			
	CP	GECC	07/12/10	0.310	50,000			
	CP	GECC	07/12/10	0.310	50,000			
	CP	CAFCO	07/12/10	0.350	50,000			
	CP	CAFCO	07/12/10	0.350	50,000			
	CP	CITIFUND	07/12/10	0.370	50,000			
	CP	CITIFUND	07/12/10	0.370	50,000			
	TR	BILL	05/05/11	0.370	50,000			
	TR	BILL	05/05/11	0.370	50,000			
	TR	BILL	05/05/11	0.370	50,000			
	TR	BILL	05/05/11	0.370	50,000			
	TR	BILL	05/05/11	0.370	50,000			
	TR	BILL	05/05/11	0.370	50,000			
	TR	BILL	05/05/11	0.370	50,000			
	TR	BILL	05/05/11	0.370	50,000			
	TR	BILL	05/05/11	0.373	50,000			

ACCOUNT

DATE	TYPE	a/ DESCRIPTION	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
05/12/10 PURCHASES (Continued)								
	TR	BILL	05/05/11	0.373	50,000			
	TR	BILL	05/05/11	0.373	50,000			
	TR	BILL	05/05/11	0.373	50,000			
	TR	BILL	05/05/11	0.373	50,000			
	TR	BILL	05/05/11	0.373	50,000			
	TR	BILL	05/05/11	0.373	50,000			
	TR	BILL	05/05/11	0.373	50,000			
	TR	BILL	05/05/11	0.373	50,000			
	TR	BILL	05/05/11	0.373	50,000			
	TR	BILL	05/05/11	0.373	50,000			
	TR	BILL	05/05/11	0.373	50,000			
	TR	BILL	05/05/11	0.380	50,000			
	TR	BILL	05/05/11	0.380	50,000			
	TR	BILL	05/05/11	0.380	50,000			
	TR	BILL	05/05/11	0.380	50,000			
	TR	BILL	05/05/11	0.380	50,000			
	TR	BILL	05/05/11	0.380	50,000			
	TR	BILL	05/05/11	0.380	50,000			
	TR	BILL	05/05/11	0.380	50,000			
	TR	BILL	05/05/11	0.403	50,000			
	TR	BILL	05/05/11	0.403	50,000			
	TR	BILL	05/05/11	0.403	50,000			
	TR	BILL	05/05/11	0.403	50,000			
05/13/10 SALES								
	TR	BILL	06/03/10	0.125	50,000	325	217,409.73	0.491
	TR	BILL	06/03/10	0.125	50,000	325	217,409.73	0.491
	TR	BILL	06/03/10	0.125	50,000	325	217,409.73	0.491
	TR	BILL	06/03/10	0.125	50,000	325	217,409.73	0.491
	TR	BILL	06/03/10	0.125	50,000	330	223,041.67	0.496
	TR	BILL	06/03/10	0.125	50,000	330	223,041.67	0.496
	TR	BILL	06/03/10	0.125	50,000	330	223,041.67	0.496
	TR	BILL	06/03/10	0.125	50,000	330	223,041.67	0.496
	TR	BILL	06/17/10	0.140	50,000	210	64,652.79	0.225
	TR	BILL	06/17/10	0.140	50,000	210	64,652.79	0.225
	TR	BILL	06/17/10	0.140	50,000	210	64,652.79	0.225
	TR	BILL	06/17/10	0.140	50,000	210	64,652.79	0.225
	TR	BILL	06/17/10	0.140	50,000	210	64,652.77	0.225
	TR	BILL	06/17/10	0.140	50,000	210	64,652.77	0.225
	TR	BILL	06/17/10	0.140	50,000	210	64,652.77	0.225
	TR	BILL	06/17/10	0.140	50,000	210	64,652.77	0.225
05/13/10 REDEMPTIONS								
	CP	GECC	05/13/10	0.180	50,000	13	3,250.00	0.183
	CP	GECC	05/13/10	0.180	50,000	13	3,250.00	0.183
	CP	GECC	05/13/10	0.180	50,000	13	3,250.00	0.183
	CP	GECC	05/13/10	0.180	50,000	13	3,250.00	0.183
	CP	GECC	05/13/10	0.180	50,000	13	3,250.00	0.183

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
05/13/10 REDEMPTIONS (Continued)									
	CP	GECC		05/13/10	0.180	50,000	13	3,250.00	0.183
	CP	GECC		05/13/10	0.180	50,000	13	3,250.00	0.183
	CP	GECC		05/13/10	0.200	25,000	15	2,083.33	0.203
	CP	GECC		05/13/10	0.200	50,000	15	4,166.67	0.203
	CP	GECC		05/13/10	0.200	50,000	15	4,166.67	0.203
	CP	GECC		05/13/10	0.200	50,000	15	4,166.67	0.203
	CP	GECC		05/13/10	0.200	50,000	15	4,166.67	0.203
	CP	GECC		05/13/10	0.200	50,000	15	4,166.67	0.203
	CP	GECC		05/13/10	0.200	50,000	15	4,166.67	0.203
	CP	GECC		05/13/10	0.200	50,000	15	4,166.67	0.203
	CP	CITIFUND		05/13/10	0.200	50,000	15	4,166.67	0.203
	CP	CITIFUND		05/13/10	0.200	50,000	15	4,166.67	0.203
	CP	CITIFUND		05/13/10	0.200	50,000	15	4,166.67	0.203
	CP	SOC GEN		05/13/10	0.220	50,000	15	4,583.33	0.223
	CP	SOC GEN		05/13/10	0.220	50,000	15	4,583.33	0.223
	CP	SOC GEN		05/13/10	0.220	50,000	15	4,583.33	0.223
	CP	SOC GEN		05/13/10	0.220	50,000	15	4,583.33	0.223
	CP	SOC GEN		05/13/10	0.220	50,000	15	4,583.33	0.223
	CP	SOC GEN		05/13/10	0.220	50,000	15	4,583.33	0.223
	CP	TOYOTA		05/13/10	0.240	50,000	34	11,333.33	0.243
	CP	TOYOTA		05/13/10	0.240	50,000	34	11,333.33	0.243
	CP	TOYOTA		05/13/10	0.240	50,000	34	11,333.33	0.243
	CP	TOYOTA		05/13/10	0.240	50,000	34	11,333.33	0.243
	YCD	NORDEA	0.210%	05/13/10	0.210	50,000	15	4,375.00	0.213
	YCD	NORDEA	0.210%	05/13/10	0.210	50,000	15	4,375.00	0.213
	YCD	TOKYO-MIT	0.240%	05/13/10	0.240	50,000	15	5,000.00	0.243
	YCD	TOKYO-MIT	0.240%	05/13/10	0.240	50,000	15	5,000.00	0.243
	YCD	SE BANKEN	0.260%	05/13/10	0.250	50,000	15	5,208.36	0.253
	YCD	SE BANKEN	0.260%	05/13/10	0.250	50,000	15	5,208.36	0.253
	YCD	SE BANKEN	0.260%	05/13/10	0.250	50,000	15	5,208.36	0.253
	YCD	SE BANKEN	0.260%	05/13/10	0.250	50,000	15	5,208.36	0.253
	YCD	SE BANKEN	0.270%	05/13/10	0.270	50,000	28	10,500.00	0.273
	YCD	SE BANKEN	0.270%	05/13/10	0.270	50,000	28	10,500.00	0.273
	YCD	NORINCHUK	0.260%	05/13/10	0.250	25,000	30	5,208.38	0.253
	YCD	NORINCHUK	0.260%	05/13/10	0.250	50,000	30	10,416.75	0.253
	YCD	NORINCHUK	0.260%	05/13/10	0.250	50,000	30	10,416.75	0.253
	YCD	NORINCHUK	0.260%	05/13/10	0.250	50,000	30	10,416.75	0.253
05/13/10 NO PURCHASES									
05/14/10 SALES									
	TR	BILL		06/17/10	0.140	50,000	211	64,847.22	0.225
	TR	BILL		06/17/10	0.140	50,000	211	64,847.22	0.225
	TR	BILL		06/17/10	0.140	50,000	211	64,847.22	0.225
	TR	BILL		06/17/10	0.140	50,000	211	64,847.22	0.225
	TR	BILL		06/17/10	0.140	50,000	211	64,847.22	0.225
	TR	BILL		06/17/10	0.140	50,000	211	64,847.22	0.225
	TR	BILL		06/17/10	0.140	50,000	211	64,847.22	0.225
	TR	BILL		06/17/10	0.140	50,000	211	64,847.22	0.225

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
05/14/10 SALES (Continued)									
	TR	BILL		06/17/10	0.140	50,000	211	65,697.92	0.228
	TR	BILL		06/17/10	0.140	50,000	211	65,697.92	0.228
05/14/10 REDEMPTIONS									
	DEB	FHLB	7.625%	05/14/10	2.649	50,000	820	3,181,625.00	2.556
	YCD	NORINCHUK	0.260%	05/14/10	0.260	50,000	30	10,833.33	0.264
	YCD	NORINCHUK	0.260%	05/14/10	0.260	50,000	30	10,833.33	0.264
05/14/10 NO PURCHASES									
05/17/10 REDEMPTIONS									
	YCD	TORONTO	0.320%	05/17/10	0.300	50,000	214	89,182.79	0.304
	YCD	TORONTO	0.320%	05/17/10	0.300	50,000	214	89,182.79	0.304
	YCD	TORONTO	0.320%	05/17/10	0.300	50,000	214	89,182.79	0.304
05/17/10 PURCHASES									
	CP	BOFA		06/02/10	0.260	50,000			
	CP	BOFA		06/02/10	0.260	50,000			
	CP	BOFA		06/02/10	0.260	50,000			
	CP	BOFA		06/02/10	0.260	50,000			
	CP	GECC		07/12/10	0.280	50,000			
	CP	GECC		07/12/10	0.280	50,000			
	CP	GECC		07/12/10	0.280	50,000			
	CP	GECC		07/12/10	0.280	50,000			
05/18/10 REDEMPTIONS									
	CP	JPM CHASE		05/18/10	0.210	50,000	34	9,916.67	0.213
	CP	JPM CHASE		05/18/10	0.210	50,000	34	9,916.67	0.213
	CP	JPM CHASE		05/18/10	0.210	50,000	34	9,916.67	0.213
05/18/10 PURCHASES									
	CP	FCAR		07/19/10	0.390	25,000			
	CP	FCAR		07/19/10	0.390	50,000			
	CP	FCAR		07/19/10	0.390	50,000			
	CP	FCAR		07/19/10	0.390	50,000			
	CP	CRC		07/26/10	0.400	50,000			
	CP	CRC		07/26/10	0.400	50,000			
	CP	CRC		07/27/10	0.400	50,000			
	CP	CRC		07/27/10	0.400	50,000			
	YCD	CIBC	0.320%	07/26/10	0.320	50,000			
	YCD	CIBC	0.320%	07/26/10	0.320	50,000			
	YCD	TORONTO	0.250%	07/30/10	0.250	50,000			
	YCD	TORONTO	0.250%	07/30/10	0.250	50,000			
	YCD	TORONTO	0.250%	07/30/10	0.250	50,000			
	YCD	TORONTO	0.250%	07/30/10	0.250	50,000			

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
05/19/10 REDEMPTIONS									
	CP	BOFA		05/19/10	0.220	50,000	36	11,000.00	0.223
	CP	BOFA		05/19/10	0.220	50,000	36	11,000.00	0.223
	CP	BOFA		05/19/10	0.220	50,000	36	11,000.00	0.223
	CP	BOFA		05/19/10	0.220	50,000	36	11,000.00	0.223
05/19/10 PURCHASES									
	CP	CITIFUND		07/26/10	0.390	50,000			
	CP	CITIFUND		07/26/10	0.390	50,000			
	CP	GECC		07/29/10	0.320	50,000			
	CP	GECC		07/29/10	0.320	50,000			
	CP	BARTON		07/29/10	0.370	50,000			
	CP	FCAR		07/29/10	0.410	50,000			
	CP	FCAR		07/29/10	0.410	50,000			
05/20/10 NO REDEMPTIONS									
05/20/10 PURCHASES									
	CP	BARTON		07/16/10	0.370	20,000			
	CP	BARTON		07/16/10	0.370	50,000			
	CP	GECC		07/29/10	0.330	30,000			
	CP	GECC		07/29/10	0.330	50,000			
	CP	GECC		07/29/10	0.330	50,000			
	CP	GECC		07/29/10	0.330	50,000			
	CP	GECC		07/29/10	0.330	50,000			
	CP	GECC		07/29/10	0.330	50,000			
	CP	BARCLY US		07/29/10	0.370	50,000			
	CP	BARCLY US		07/29/10	0.370	50,000			
	YCD	STNDRD CH	0.370%	06/21/10	0.360	50,000			
	YCD	STNDRD CH	0.370%	06/21/10	0.360	50,000			
05/21/10 NO REDEMPTIONS									
05/21/10 PURCHASES									
	BN	BOFA	0.350%	07/01/10	0.350	50,000			
	BN	BOFA	0.350%	07/01/10	0.350	50,000			
	BN	BOFA	0.350%	07/01/10	0.350	50,000			
	BN	BOFA	0.350%	07/01/10	0.350	50,000			
	CD	UNIONBANK	0.350%	07/26/10	0.350	25,000			
	CD	UNIONBANK	0.350%	07/26/10	0.350	50,000			
	CD	UNIONBANK	0.350%	07/26/10	0.350	50,000			
	YCD	NORINCHUK	0.360%	06/21/10	0.360	50,000			
	YCD	NORINCHUK	0.360%	06/21/10	0.360	50,000			
05/24/10 NO REDEMPTIONS									

ACCOUNT

DATE	TYPE a/	DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
05/24/10 PURCHASES									
	CP	GECC		08/27/10	0.400	50,000			
	CP	GECC		08/27/10	0.400	50,000			
	TR	BILL		05/05/11	0.325	50,000			
	TR	BILL		05/05/11	0.325	50,000			
	TR	BILL		05/05/11	0.325	50,000			
	TR	BILL		05/05/11	0.325	50,000			
	TR	BILL		05/05/11	0.325	50,000			
	TR	BILL		05/05/11	0.325	50,000			
	TR	BILL		05/05/11	0.325	50,000			
	TR	BILL		05/05/11	0.325	50,000			
	TR	BILL		05/05/11	0.325	50,000			
	TR	BILL		05/05/11	0.325	50,000			
	TR	BILL		05/05/11	0.325	50,000			
	TR	BILL		05/05/11	0.325	50,000			
	YCD	RB CANADA	0.400%	08/27/10	0.400	25,000			
	YCD	RB CANADA	0.400%	08/27/10	0.400	50,000			
	YCD	RB CANADA	0.400%	08/27/10	0.400	50,000			
	YCD	RB CANADA	0.400%	08/27/10	0.400	50,000			
05/25/10 REDEMPTIONS									
	CP	BARCLY US		05/25/10	0.240	25,000	62	10,333.33	0.243
	CP	BARCLY US		05/25/10	0.240	50,000	62	20,666.67	0.243
	CP	BARCLY US		05/25/10	0.240	50,000	62	20,666.67	0.243
	CP	BARCLY US		05/25/10	0.240	50,000	62	20,666.67	0.243
	CP	BARCLY US		05/25/10	0.240	50,000	62	20,666.67	0.243
	DN	FHLMC		05/25/10	0.230	50,000	238	76,027.78	0.234
	DN	FHLMC		05/25/10	0.230	50,000	238	76,027.78	0.234
	DN	FHLMC		05/25/10	0.230	50,000	238	76,027.78	0.234
	DN	FHLMC		05/25/10	0.230	50,000	238	76,027.78	0.234
	DN	FHLMC		05/25/10	0.230	50,000	238	76,027.78	0.234
	DN	FHLMC		05/25/10	0.230	50,000	238	76,027.78	0.234
	DN	FHLMC		05/25/10	0.230	50,000	238	76,027.78	0.234
	DN	FHLMC		05/25/10	0.230	50,000	238	76,027.78	0.234
	DN	FHLMC		05/25/10	0.230	50,000	238	76,027.78	0.234
	DN	FHLMC		05/25/10	0.230	50,000	238	76,027.78	0.234
	DN	FHLMC		05/25/10	0.230	50,000	238	76,027.78	0.234
	DN	FHLMC		05/25/10	0.230	50,000	238	76,027.78	0.234
	DN	FHLMC		05/25/10	0.230	50,000	238	76,027.78	0.234
	DN	FHLMC		05/25/10	0.230	50,000	238	76,027.78	0.234
	DN	FHLMC		05/25/10	0.230	50,000	238	76,027.78	0.234
	DN	FHLMC		05/25/10	0.230	50,000	238	76,027.78	0.234
	DN	FHLMC		05/25/10	0.230	50,000	238	76,027.78	0.234
	DN	FHLMC		05/25/10	0.230	50,000	238	76,027.78	0.234
	DN	FHLMC		05/25/10	0.230	50,000	238	76,027.78	0.234
	DN	FHLMC		05/25/10	0.230	50,000	238	76,027.78	0.234
	DN	FHLMC		05/25/10	0.230	50,000	238	76,027.78	0.234
	YCD	CIBC	0.190%	05/25/10	0.190	50,000	57	15,041.67	0.193
	YCD	CIBC	0.190%	05/25/10	0.190	50,000	57	15,041.67	0.193
	YCD	CIBC	0.190%	05/25/10	0.190	50,000	57	15,041.67	0.193
	YCD	CIBC	0.190%	05/25/10	0.190	50,000	57	15,041.67	0.193

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
05/25/10 REDEMPTIONS (Continued)									
	YCD	NORDEA	0.200%	05/25/10	0.200	50,000	57	15,833.33	0.203
	YCD	NORDEA	0.200%	05/25/10	0.200	50,000	57	15,833.33	0.203
	YCD	NORDEA	0.200%	05/25/10	0.200	50,000	57	15,833.33	0.203
	YCD	NORDEA	0.200%	05/25/10	0.200	50,000	57	15,833.33	0.203
	YCD	SVENSKA	0.205%	05/25/10	0.200	50,000	57	15,833.46	0.203
	YCD	SVENSKA	0.205%	05/25/10	0.200	50,000	57	15,833.46	0.203
	YCD	SVENSKA	0.205%	05/25/10	0.200	50,000	57	15,833.46	0.203
	YCD	SVENSKA	0.205%	05/25/10	0.200	50,000	57	15,833.46	0.203
	YCD	BARCLAYS	0.210%	05/25/10	0.210	50,000	57	16,625.00	0.213
	YCD	BARCLAYS	0.210%	05/25/10	0.210	50,000	57	16,625.00	0.213
	YCD	BARCLAYS	0.210%	05/25/10	0.210	50,000	57	16,625.00	0.213
	YCD	BARCLAYS	0.210%	05/25/10	0.210	50,000	57	16,625.00	0.213
	YCD	NORDEA	0.200%	05/25/10	0.200	50,000	61	16,944.44	0.203
	YCD	NORDEA	0.200%	05/25/10	0.200	50,000	61	16,944.44	0.203
	YCD	NORDEA	0.200%	05/25/10	0.200	50,000	61	16,944.44	0.203
	YCD	SVENSKA	0.200%	05/25/10	0.200	50,000	67	18,611.11	0.203
	YCD	SVENSKA	0.200%	05/25/10	0.200	50,000	67	18,611.11	0.203
	YCD	SVENSKA	0.200%	05/25/10	0.200	50,000	67	18,611.11	0.203
	YCD	SVENSKA	0.200%	05/25/10	0.200	50,000	67	18,611.11	0.203
	YCD	SVENSKA	0.200%	05/25/10	0.200	50,000	67	18,611.11	0.203
	YCD	MONTREAL	0.210%	05/25/10	0.210	50,000	68	19,833.33	0.213
	YCD	MONTREAL	0.210%	05/25/10	0.210	50,000	68	19,833.33	0.213
	YCD	MONTREAL	0.210%	05/25/10	0.210	50,000	68	19,833.33	0.213
	YCD	RB CANADA	0.270%	05/25/10	0.270	50,000	215	80,625.00	0.274
	YCD	RB CANADA	0.270%	05/25/10	0.270	50,000	215	80,625.00	0.274
	YCD	RB CANADA	0.270%	05/25/10	0.270	50,000	215	80,625.00	0.274
	YCD	RB CANADA	0.270%	05/25/10	0.270	50,000	215	80,625.00	0.274
05/25/10 PURCHASES									
	TR	BILL		05/05/11	0.308	25,000			
	TR	BILL		05/05/11	0.308	50,000			
	TR	BILL		05/05/11	0.308	50,000			
	TR	BILL		05/05/11	0.308	50,000			
05/26/10 REDEMPTIONS									
	DN	FNMA		05/26/10	0.310	50,000	273	117,541.67	0.315
	DN	FNMA		05/26/10	0.310	50,000	273	117,541.67	0.315
	DN	FNMA		05/26/10	0.310	50,000	273	117,541.67	0.315
	DN	FNMA		05/26/10	0.310	50,000	273	117,541.67	0.315
	DN	FNMA		05/26/10	0.310	50,000	273	117,541.67	0.315
	DN	FNMA		05/26/10	0.310	50,000	273	117,541.67	0.315
	DN	FNMA		05/26/10	0.310	50,000	273	117,541.67	0.315
	DN	FNMA		05/26/10	0.310	50,000	273	117,541.67	0.315
	DN	FNMA		05/26/10	0.310	50,000	273	117,541.67	0.315
	DN	FNMA		05/26/10	0.310	50,000	273	117,541.67	0.315
	DN	FNMA		05/26/10	0.310	50,000	273	117,541.67	0.315
	DN	FNMA		05/26/10	0.310	50,000	273	117,541.67	0.315

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
05/26/10 REDEMPTIONS (Continued)									
	DN	FNMA		05/26/10	0.310	50,000	273	117,541.67	0.315
	DN	FNMA		05/26/10	0.310	50,000	273	117,541.67	0.315
05/26/10 PURCHASES									
	CD	UNIONBANK	0.450%	08/27/10	0.450	25,000			
	CD	UNIONBANK	0.450%	08/27/10	0.450	50,000			
	CD	UNIONBANK	0.450%	08/27/10	0.450	50,000			
	CD	UNIONBANK	0.450%	08/27/10	0.450	50,000			
	CP	CAFCO		08/27/10	0.550	50,000			
	CP	CAFCO		08/27/10	0.550	50,000			
	CP	CAFCO		08/27/10	0.550	50,000			
	CP	CAFCO		08/27/10	0.550	50,000			
05/27/10 REDEMPTIONS									
	CP	SOC GEN		05/27/10	0.230	50,000	36	11,500.00	0.233
	CP	SOC GEN		05/27/10	0.230	50,000	36	11,500.00	0.233
	CP	SOC GEN		05/27/10	0.230	50,000	36	11,500.00	0.233
	CP	SOC GEN		05/27/10	0.230	50,000	36	11,500.00	0.233
	YCD	RABOBANK	0.180%	05/27/10	0.180	50,000	70	17,500.00	0.183
	YCD	RABOBANK	0.180%	05/27/10	0.180	50,000	70	17,500.00	0.183
	YCD	RABOBANK	0.180%	05/27/10	0.180	50,000	70	17,500.00	0.183
	YCD	RABOBANK	0.180%	05/27/10	0.180	50,000	70	17,500.00	0.183
	YCD	RABOBANK	0.180%	05/27/10	0.180	50,000	70	17,500.00	0.183
	YCD	RABOBANK	0.180%	05/27/10	0.180	50,000	70	17,500.00	0.183
05/27/10 PURCHASES									
	TR	BILL		05/05/11	0.343	50,000			
	TR	BILL		05/05/11	0.343	50,000			
	TR	BILL		05/05/11	0.343	50,000			
	TR	BILL		05/05/11	0.343	50,000			
	YCD	TOKYO-MIT	0.420%	07/29/10	0.420	50,000			
	YCD	TOKYO-MIT	0.420%	07/29/10	0.420	50,000			
	YCD	CIBC	0.450%	08/27/10	0.450	50,000			
	YCD	CIBC	0.450%	08/27/10	0.450	50,000			
05/28/10 REDEMPTIONS									
	CD	UNIONBANK	0.220%	05/28/10	0.220	50,000	60	18,333.33	0.223
	CD	UNIONBANK	0.220%	05/28/10	0.220	50,000	60	18,333.33	0.223
	CD	UNIONBANK	0.220%	05/28/10	0.220	50,000	60	18,333.33	0.223
	CD	UNIONBANK	0.220%	05/28/10	0.220	50,000	60	18,333.33	0.223
	CP	GECC		05/28/10	0.190	25,000	66	8,708.33	0.193
	CP	GECC		05/28/10	0.190	50,000	66	17,416.67	0.193
	CP	GECC		05/28/10	0.190	50,000	66	17,416.67	0.193
	YCD	BARCLAYS	0.210%	05/28/10	0.210	50,000	60	17,500.00	0.213
	YCD	BARCLAYS	0.210%	05/28/10	0.210	50,000	60	17,500.00	0.213
	YCD	BARCLAYS	0.210%	05/28/10	0.210	50,000	60	17,500.00	0.213

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
05/28/10 REDEMPTIONS (Continued)									
	YCD	BARCLAYS	0.210%	05/28/10	0.210	50,000	60	17,500.00	0.213
	YCD	BNP	0.220%	05/28/10	0.220	50,000	60	18,333.33	0.223
	YCD	BNP	0.220%	05/28/10	0.220	50,000	60	18,333.33	0.223
	YCD	BNP	0.220%	05/28/10	0.220	50,000	60	18,333.33	0.223
	YCD	BNP	0.220%	05/28/10	0.220	50,000	60	18,333.33	0.223
	YCD	SVENSKA	0.200%	05/28/10	0.190	50,000	63	16,625.29	0.193
	YCD	SVENSKA	0.200%	05/28/10	0.190	50,000	63	16,625.29	0.193
	YCD	STNDRD CH	0.270%	05/28/10	0.270	50,000	71	26,625.00	0.274
	YCD	STNDRD CH	0.270%	05/28/10	0.270	50,000	71	26,625.00	0.274
05/28/10 PURCHASES									
	CD	UNIONBANK	0.480%	08/23/10	0.480	25,000			
	CD	UNIONBANK	0.480%	08/23/10	0.480	50,000			
	YCD	TOKYO-MIT	0.430%	07/27/10	0.430	50,000			
	YCD	TOKYO-MIT	0.430%	07/27/10	0.430	50,000			
	YCD	SCOTIA	0.470%	08/27/10	0.470	50,000			
	YCD	SCOTIA	0.470%	08/27/10	0.470	50,000			

FOOTNOTES

a/	The abbreviations indicate the type of security purchased, sold, or redeemed:
TR	U.S. Treasury Bills, Notes
DEB	Federal Agency Debentures – Federal Home Loan Bank (FHLB), Federal Home Loan Mortgage Corporation (FHLMC), Federal National Mortgage Association (FNMA), Federal Farm Credit Bank (FFCB), Federal Land Banks (FLB), Federal Intermediate Credit Banks (FICB), Central Bank for Cooperatives (CBC), Tennessee Valley Authority (TVA), Commodity Credit Corporation (CCC).
DEB FR	Federal Agency Floating Rate Debentures – FHLB, FHLMC, FNMA, FFCB, FLB, FICB, CBC, TVA, CCC. International Bank for Reconstruction and Development (IBRD)
DN	Federal Agency Discount Notes – FHLB, FHLMC, FNMA, FFCB, FLB, FICB, CBC, TVA, CCC
POOL FR	Floating Rate Small Business Administration (SBA) Loan Pools
CD	Negotiable Certificates of Deposit
CD FR	Floating Rate Negotiable Certificates of Deposit
BN	Bank Notes
YCD	Negotiable Yankee Certificates of Deposit
YCD FR	Floating Rate Negotiable Yankee Certificates of Deposit
CP	Commercial Paper
CB	Corporate Bonds
CB FR	Floating Rate Corporate Bonds
BA	Bankers Acceptances
PC	Federal Agency Mortgage-backed Pass-through Certificates – FHLMC, FNMA, Government National Mortgage Investment Conduit (GNMA)
REMIC	Federal Agency Real Estate Mortgage Investment Conduits – FHLMC, FNMA
b/	Industry standard purchase yield calculation
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

NAME	DEPOSIT DATE	YIELD	PAR AMOUNT ($)	MATURITY DATE
ALHAMBRA				
Omni Bank, NA	03/04/10	0.180	2,000,000.00	06/03/10
Omni Bank, NA	03/12/10	0.200	1,000,000.00	06/11/10
Omni Bank, NA	03/25/10	0.190	2,000,000.00	06/24/10
Omni Bank, NA	04/07/10	0.230	2,000,000.00	07/07/10
Omni Bank, NA	04/08/10	0.230	3,000,000.00	07/08/10
Omni Bank, NA	04/22/10	0.210	2,000,000.00	07/22/10
Omni Bank, NA	04/29/10	0.210	2,000,000.00	07/29/10
Omni Bank, NA	05/06/10	0.230	2,000,000.00	08/05/10
Omni Bank, NA	05/14/10	0.220	2,000,000.00	08/13/10
Omni Bank, NA	05/21/10	0.230	2,000,000.00	08/20/10
ARCADIA				
American Plus Bank, NA	05/06/10	0.190	240,000.00	06/10/10
CAMARILLO				
First California Bank	05/13/10	0.210	50,000,000.00	06/17/10
First California Bank	05/21/10	0.250	25,000,000.00	06/25/10
CHICO				
Tri Counties Bank	03/17/10	0.220	35,000,000.00	06/16/10
Tri Counties Bank	05/14/10	0.220	40,000,000.00	08/13/10
DIAMOND BAR				
Prospectors Federal Credit Union	03/18/10	0.220	4,000,000.00	06/17/10
ENCINO				
California United Bank	04/07/10	0.230	10,000,000.00	07/07/10
FAIRFIELD				
Westamerica Bank	03/05/10	0.190	25,000,000.00	06/04/10
Westamerica Bank	04/07/10	0.220	80,000,000.00	07/07/10
Westamerica Bank	04/15/10	0.210	65,000,000.00	07/15/10
Westamerica Bank	04/23/10	0.200	25,000,000.00	07/23/10
Westamerica Bank	04/30/10	0.210	30,000,000.00	07/30/10
Westamerica Bank	05/13/10	0.210	75,000,000.00	08/12/10

TIME DEPOSITS

NAME	DEPOSIT DATE	YIELD	PAR AMOUNT ($)	MATURITY DATE
FOLSOM				
Folsom Lake Bank	04/14/10	0.220	1,500,000.00	07/14/10
Folsom Lake Bank	05/07/10	0.230	3,500,000.00	08/06/10
FRESNO				
Central Valley Community Bank	03/03/10	0.190	5,000,000.00	06/02/10
FULLERTON				
Fullerton Community Bank, FSB	04/30/10	0.220	5,000,000.00	06/04/10
Fullerton Community Bank, FSB	05/07/10	0.220	19,000,000.00	06/11/10
Fullerton Community Bank, FSB	05/20/10	0.250	5,500,000.00	06/24/10
Fullerton Community Bank, FSB	05/27/10	0.230	15,500,000.00	07/01/10
IRVINE				
CommerceWest Bank, NA	03/19/10	0.240	5,000,000.00	06/18/10
CommerceWest Bank, NA	04/09/10	0.240	5,000,000.00	07/09/10
CommerceWest Bank, NA	05/07/10	0.230	2,500,000.00	08/06/10
CommerceWest Bank, NA	05/14/10	0.230	2,500,000.00	08/13/10
LAFAYETTE				
California Bank of Commerce	03/26/10	0.200	10,000,000.00	06/25/10
California Bank of Commerce	04/15/10	0.220	5,000,000.00	07/15/10
LODI				
Farmers & Merchants Bk Cen CA	03/03/10	0.180	35,000,000.00	06/02/10
Farmers & Merchants Bk Cen CA	03/17/10	0.210	20,000,000.00	06/16/10
Farmers & Merchants Bk Cen CA	04/23/10	0.200	35,000,000.00	07/23/10
Farmers & Merchants Bk Cen CA	04/29/10	0.290	35,000,000.00	10/28/10
LOS ANGELES				
1st Century Bank, NA	05/14/10	0.230	2,000,000.00	06/18/10
1st Century Bank, NA	05/14/10	0.230	10,000,000.00	06/18/10
1st Century Bank, NA	05/19/10	0.230	5,000,000.00	06/23/10
1st Century Bank, NA	05/21/10	0.250	1,000,000.00	06/25/10
1st Century Bank, NA	05/21/10	0.250	6,000,000.00	07/01/10
1st Century Bank, NA	05/27/10	0.230	10,000,000.00	07/01/10
Broadway Federal Bank, FSB	03/19/10	0.220	2,000,000.00	06/18/10
Broadway Federal Bank, FSB	04/08/10	0.230	8,500,000.00	07/08/10
Broadway Federal Bank, FSB	04/09/10	0.230	3,000,000.00	07/09/10

TIME DEPOSITS

NAME	DEPOSIT DATE	YIELD	PAR AMOUNT ($)	MATURITY DATE
LOS ANGELES (Continued)				
Broadway Federal Bank, FSB	04/21/10	0.210	6,500,000.00	07/21/10
Center Bank	04/09/10	0.240	25,000,000.00	06/09/10
Center Bank	05/14/10	0.230	35,000,000.00	06/18/10
Center Bank	05/21/10	0.250	55,000,000.00	06/25/10
City National Bank	03/12/10	0.220	50,000,000.00	06/11/10
City National Bank	04/22/10	0.220	50,000,000.00	07/22/10
City National Bank	05/14/10	0.230	50,000,000.00	08/13/10
Commonwealth Business Bank	03/17/10	0.220	5,000,000.00	06/16/10
Commonwealth Business Bank	04/09/10	0.220	13,000,000.00	07/09/10
Commonwealth Business Bank	04/14/10	0.200	5,000,000.00	07/14/10
Commonwealth Business Bank	04/29/10	0.200	5,000,000.00	07/29/10
Commonwealth Business Bank	04/29/10	0.230	5,000,000.00	08/26/10
Eastern International Bank	04/28/10	0.220	1,900,000.00	07/28/10
HSBC Bank USA, NA	05/19/10	0.220	25,000,000.00	08/18/10
Manufacturers Bank	04/16/10	0.220	100,000,000.00	07/16/10
Manufacturers Bank	04/23/10	0.210	50,000,000.00	07/23/10
Mission Valley Bank	04/21/10	0.220	7,000,000.00	07/21/10
Nara Bank	03/03/10	0.190	60,000,000.00	06/02/10
Nara Bank	03/26/10	0.200	40,000,000.00	06/25/10
Nara Bank	04/14/10	0.210	45,000,000.00	07/14/10
Nara Bank	04/30/10	0.220	20,000,000.00	07/30/10
Nara Bank	05/06/10	0.230	35,000,000.00	08/05/10
OneUnited Bank	05/19/10	0.230	7,000,000.00	06/23/10
OneUnited Bank	05/27/10	0.230	5,000,000.00	07/01/10
State Bank of India (California)	03/03/10	0.190	3,000,000.00	06/02/10
State Bank of India (California)	03/10/10	0.210	18,000,000.00	06/09/10
State Bank of India (California)	03/17/10	0.220	5,000,000.00	06/16/10
State Bank of India (California)	04/09/10	0.240	3,000,000.00	07/09/10
State Bank of India (California)	04/14/10	0.220	5,000,000.00	07/14/10
State Bank of India (California)	04/22/10	0.220	3,000,000.00	07/22/10
State Bank of India (California)	05/14/10	0.230	2,000,000.00	08/13/10
State Bank of India (California)	05/19/10	0.220	5,000,000.00	08/18/10
Wilshire State Bank	03/11/10	0.220	36,000,000.00	06/10/10
Wilshire State Bank	04/07/10	0.230	39,000,000.00	07/07/10
Wilshire State Bank	04/15/10	0.220	30,000,000.00	07/15/10
Wilshire State Bank	05/06/10	0.230	8,000,000.00	08/05/10
Wilshire State Bank	05/20/10	0.230	78,000,000.00	08/19/10
Woori America Bank	03/12/10	0.210	30,000,000.00	06/11/10
Woori America Bank	05/28/10	0.230	30,000,000.00	08/27/10
MONTEREY				
1st Capital Bank	03/18/10	0.210	5,000,000.00	06/17/10
1st Capital Bank	04/29/10	0.290	1,000,000.00	10/28/10

TIME DEPOSITS

NAME	DEPOSIT DATE	YIELD	PAR AMOUNT ($)	MATURITY DATE
NEWPORT BEACH				
Commerce National Bank	03/12/10	0.210	16,000,000.00	06/11/10
Commerce National Bank	03/26/10	0.200	4,000,000.00	06/25/10
Commerce National Bank	04/09/10	0.230	2,500,000.00	07/09/10
NORTH HIGHLANDS				
SAFE Credit Union	03/18/10	0.240	50,000,000.00	06/17/10
SAFE Credit Union	04/14/10	0.230	25,000,000.00	07/14/10
OAKDALE				
Oak Valley Community Bank	03/11/10	0.220	3,500,000.00	06/10/10
OAKLAND				
Metropolitan Bank	04/29/10	0.220	1,000,000.00	06/03/10
Metropolitan Bank	05/13/10	0.210	1,500,000.00	06/17/10
Metropolitan Bank	05/19/10	0.230	2,000,000.00	06/23/10
Metropolitan Bank	05/21/10	0.250	1,000,000.00	06/25/10
Metropolitan Bank	05/27/10	0.230	1,500,000.00	07/01/10
Metropolitan Bank	05/07/10	0.240	2,000,000.00	08/06/10
ONTARIO				
Citizens Business Bank	03/05/10	0.200	50,000,000.00	06/04/10
Citizens Business Bank	04/09/10	0.230	50,000,000.00	07/09/10
Citizens Business Bank	04/30/10	0.220	30,000,000.00	07/30/10
Citizens Business Bank	05/06/10	0.230	30,000,000.00	08/05/10
Citizens Business Bank	05/13/10	0.220	50,000,000.00	08/12/10
Citizens Business Bank	05/20/10	0.230	30,000,000.00	08/19/10
PALOS VERDES ESTATES				
Malaga Bank, FSB	03/05/10	0.170	4,000,000.00	06/04/10
Malaga Bank, FSB	03/10/10	0.180	12,000,000.00	06/09/10
Malaga Bank, FSB	04/08/10	0.200	5,000,000.00	07/08/10
Malaga Bank, FSB	04/30/10	0.190	8,000,000.00	07/30/10
Malaga Bank, FSB	05/07/10	0.250	9,000,000.00	11/05/10
Malaga Bank, FSB	05/14/10	0.250	10,000,000.00	11/12/10
PASADENA				
East West Bank	04/15/10	0.210	25,000,000.00	07/15/10
Community Bank	03/17/10	0.220	30,000,000.00	06/16/10

TIME DEPOSITS

NAME	DEPOSIT DATE	YIELD	PAR AMOUNT ($)	MATURITY DATE
PASADENA (Continued)				
Community Bank	04/14/10	0.220	35,000,000.00	07/14/10
Community Bank	05/13/10	0.230	30,000,000.00	08/12/10
PLACERVILLE				
El Dorado Savings Bank	03/04/10	0.180	25,000,000.00	06/03/10
PLEASANTON				
Valley Community Bank	05/21/10	0.220	6,000,000.00	08/20/10
PORTERVILLE				
Bank of the Sierra	04/01/10	0.200	5,000,000.00	07/01/10
Bank of the Sierra	04/01/10	0.200	30,000,000.00	07/01/10
Bank of the Sierra	04/09/10	0.240	35,000,000.00	07/09/10
Bank of the Sierra	04/15/10	0.230	10,000,000.00	07/15/10
RANCHO CORDOVA				
American River Bank	03/04/10	0.200	1,000,000.00	06/03/10
American River Bank	04/22/10	0.220	1,500,000.00	06/24/10
American River Bank	03/26/10	0.210	2,000,000.00	06/25/10
American River Bank	04/07/10	0.240	7,500,000.00	07/07/10
American River Bank	04/14/10	0.220	3,000,000.00	07/14/10
American River Bank	04/15/10	0.230	2,500,000.00	07/15/10
American River Bank	05/07/10	0.230	2,500,000.00	08/06/10
American River Bank	05/13/10	0.230	2,500,000.00	08/12/10
American River Bank	05/20/10	0.240	6,500,000.00	08/19/10
REDWOOD CITY				
Provident Credit Union	03/04/10	0.190	20,000,000.00	06/03/10
Provident Credit Union	04/22/10	0.210	20,000,000.00	07/22/10
RICHMOND				
Mechanics Bank, The	03/03/10	0.190	10,000,000.00	06/02/10
Mechanics Bank, The	04/21/10	0.210	20,000,000.00	07/21/10
Mechanics Bank, The	04/29/10	0.210	20,000,000.00	07/29/10
Mechanics Bank, The	05/20/10	0.230	10,000,000.00	08/19/10

TIME DEPOSITS

NAME	DEPOSIT DATE	YIELD	PAR AMOUNT ($)	MATURITY DATE
ROCKLIN				
Five Star Bank	03/18/10	0.220	10,500,000.00	06/17/10
Five Star Bank	04/07/10	0.240	14,500,000.00	07/07/10
Five Star Bank	04/21/10	0.220	2,000,000.00	07/21/10
Five Star Bank	05/07/10	0.230	3,000,000.00	08/06/10
ROSEVILLE				
Rabobank, NA	04/07/10	0.230	100,000,000.00	07/07/10
Rabobank, NA	04/15/10	0.220	50,000,000.00	07/15/10
Rabobank, NA	04/16/10	0.220	50,000,000.00	07/16/10
SACRAMENTO				
Bank of Sacramento	03/25/10	0.210	2,000,000.00	06/24/10
Bank of Sacramento	05/26/10	0.230	2,000,000.00	06/30/10
Bank of Sacramento	04/08/10	0.250	2,000,000.00	07/08/10
Comerica Bank	03/04/10	0.200	75,000,000.00	06/03/10
Comerica Bank	03/17/10	0.230	25,000,000.00	06/16/10
Comerica Bank	04/14/10	0.220	50,000,000.00	07/14/10
Comerica Bank	04/21/10	0.220	75,000,000.00	07/21/10
Comerica Bank	05/13/10	0.230	50,000,000.00	08/12/10
Comerica Bank	05/19/10	0.220	25,000,000.00	08/18/10
Golden 1 Credit Union, The	04/01/10	0.210	25,000,000.00	07/01/10
Golden 1 Credit Union, The	04/09/10	0.250	25,000,000.00	07/09/10
Golden 1 Credit Union, The	04/09/10	0.250	50,000,000.00	07/09/10
Golden 1 Credit Union, The	04/14/10	0.230	25,000,000.00	07/14/10
Golden 1 Credit Union, The	04/21/10	0.230	75,000,000.00	07/21/10
Golden 1 Credit Union, The	05/05/10	0.250	25,000,000.00	08/04/10
Golden 1 Credit Union, The	05/27/10	0.240	50,000,000.00	08/26/10
Merchants National Bank of Sacramento	12/02/09	0.210	2,000,000.00	06/02/10
Merchants National Bank of Sacramento	03/10/10	0.200	2,000,000.00	06/09/10
Merchants National Bank of Sacramento	04/14/10	0.280	2,000,000.00	10/13/10
Merchants National Bank of Sacramento	05/13/10	0.280	2,000,000.00	11/10/10
SAN DIEGO				
Mission Federal Credit Union	04/20/10	0.220	10,000,000.00	07/21/10
SAN FRANCISCO				
Oceanic Bank	03/10/10	0.210	4,000,000.00	06/09/10
Union Bank, NA	03/11/10	0.230	150,000,000.00	06/10/10
Union Bank, NA	04/29/10	0.220	150,000,000.00	07/29/10

TIME DEPOSITS

NAME	DEPOSIT DATE	YIELD	PAR AMOUNT ($)	MATURITY DATE
SOUTH SAN FRANCISCO				
First National Bank of Northern California	05/12/10	0.160	15,000,000.00	06/16/10
SAN LUIS OBISPO				
American Principle Bank	04/16/10	0.230	10,000,000.00	07/16/10
SAN MATEO				
Borel Private Bank and Trust Company	03/05/10	0.200	4,500,000.00	06/04/10
Borel Private Bank and Trust Company	04/09/10	0.230	14,500,000.00	07/09/10
Borel Private Bank and Trust Company	05/13/10	0.220	30,000,000.00	08/12/10
SANTA ROSA				
Summit State Bank	03/12/10	0.200	12,000,000.00	06/11/10
Summit State Bank	04/23/10	0.200	4,000,000.00	07/23/10
Summit State Bank	04/30/10	0.220	3,500,000.00	07/30/10
Summit State Bank	05/05/10	0.230	4,000,000.00	08/04/10
Summit State Bank	05/13/10	0.220	8,000,000.00	08/12/10
WALNUT CREEK				
Bank of the West	04/09/10	0.240	66,000,000.00	06/09/10
Bank of the West	05/21/10	0.250	100,000,000.00	06/25/10
Bank of the West	05/26/10	0.230	134,000,000.00	07/01/10
WATSONVILLE				
Santa Cruz County Bank	04/30/10	0.220	10,000,000.00	07/30/10
Santa Cruz County Bank	05/07/10	0.220	5,000,000.00	08/06/10
TOTAL TIME DEPOSITS MAY 2010			**4,054,640,000.00**	

BANK DEMAND DEPOSITS
MAY 2010
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BALANCES PER BANKS	WARRANTS OUTSTANDING
1	$ 2,679,475	$ 3,487,608
2	2,679,475	3,487,608
3	3,190,111	2,633,190
4	2,241,476	2,234,764
5	2,048,925	2,457,166
6	1,476,645	2,304,239
7	1,707,276	2,363,537
8	1,707,276	2,363,537
9	1,707,276	2,363,537
10	764,533	2,269,866
11	807,565	2,223,381
12	1,578,577	2,491,235
13	1,598,203	2,684,802
14	1,806,580	2,493,874
15	1,806,580	2,493,874
16	1,806,580	2,497,873
17	1,630,497	2,169,940
18	1,636,257	2,337,584
19	1,780,011	2,550,312
20	1,548,697	2,394,810
21	1,340,340	2,594,231
22	1,340,340	2,594,231
23	1,340,340	2,594,231
24	1,165,700	2,300,729
25	1,779,601	2,076,252
26	1,943,989	2,316,955
27	1,589,465	2,444,600
28	1,568,724	2,521,199
29	1,568,724	2,521,199
30	1,568,724	2,521,199
31	1,568,724	2,526,758
AVERAGE DOLLAR DAYS	1,708,925 a/	

a/ The prescribed bank balance for May was $1,531,079. This consisted of $1,424,449 in compensating balances for services, balances for uncollected funds of $109,403 and a deduction of $2,733 for May delayed deposit credit.

STATE TREASURER AND LOCAL
AGENCY INVESTMENT FUND
May 2010
ATTACHMENT XVII

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

No. 1731

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on May 19, 2010, has determined and designated the amount of money available for deposit and investment under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with law, for deposit in demand bank accounts as Compensating Balance for Services $1,424,449,000

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)	05/17/10	05/21/10	$ 1,889,400,000	$ 68,969,974,000	$ 4,060,640,000	$ 73,030,614,000
(2)	05/24/10	05/28/10	$ (2,461,800,000)	$ 66,508,174,000	$ 4,060,640,000	$ 70,568,814,000
(3)	05/31/10	06/04/10	$ (1,194,800,000)	$ 65,313,374,000	$ 4,060,640,000	$ 69,374,014,000
(4)	06/07/10	06/11/10	$ 38,200,000	$ 65,351,574,000	$ 4,060,640,000	$ 69,412,214,000
(5)	06/14/10	06/18/10	$ 3,270,900,000	$ 68,622,474,000	$ 4,060,640,000	$ 72,683,114,000

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

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

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of $1,424,449,000.

POOLED MONEY INVESTMENT BOARD:

SIGNATURES ON FILE AT STO
Chairperson

Member

Member

Dated: May 19, 2010
* Government Code

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 06/30/10
Attachment XVIII

Settle Date	Trade Date	Counter-party	Instrument ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
NTRD - PSI NON-TRADING										
07/07/10	06/18/10	JPM	0000084075	FNMA (CALLABLE)	3.0000	07/07/15	100.00000	$50,000,000.00	$50,000,000.00	$0.00
07/07/10	06/18/10	MISC	0000084076	FHLMC (CALLABLE)	2.6250	07/07/15	100.00000	$22,920,000.00	$22,920,000.00	$0.00
07/07/10	06/18/10	LOOP	0000084077	FHLMC (CALLABLE)	2.6250	07/07/15	100.00000	$38,555,000.00	$38,555,000.00	$0.00
07/13/10	06/18/10	CITGM	0000084078	FNMA (CALLABLE)	2.7500	07/13/15	100.00000	$50,000,000.00	$50,000,000.00	$0.00
07/13/10	06/18/10	RV	0000084079	FNMA (CALLABLE)	2.7500	07/13/15	100.00000	$25,000,000.00	$25,000,000.00	$0.00
07/13/10	06/18/10	MFR	0000084080	FNMA (CALLABLE)	2.7500	07/13/15	100.00000	$25,000,000.00	$25,000,000.00	$0.00
07/14/10	06/18/10	MORCO	0000084081	FNMA (CALLABLE)	2.4000	07/14/15	99.63100	$50,000,000.00	$49,815,500.00	$0.00
07/07/10	06/21/10	UBSWAR	0000084088	FHLMC (CALLABLE)	2.7500	07/07/15	100.00000	$25,000,000.00	$25,000,000.00	$0.00
07/13/10	06/21/10	DBAG	0000084090	FNMA (CALLABLE)	4.0000	07/13/15	100.00000	$50,000,000.00	$50,000,000.00	$0.00
07/15/10	06/21/10	WFI	0000084089	FHLMC (CALLABLE)	2.5500	07/15/15	99.90000	$50,000,000.00	$49,950,000.00	$0.00
07/15/10	06/21/10	RWB	0000084091	FHLMC (CALLABLE)	2.5500	07/15/15	99.90000	$20,600,000.00	$20,579,400.00	$0.00
07/15/10	06/21/10	RWB	0000084092	FHLMC (CALLABLE)	2.5500	07/15/15	99.90000	$18,000,000.00	$17,982,000.00	$0.00
07/07/10	06/22/10	RWB	0000084102	FHLB (CALLABLE)	2.5000	07/07/15	99.95000	$25,000,000.00	$24,987,500.00	$0.00
07/07/10	06/22/10	LOOP	0000084103	FHLB (CALLABLE)	2.5000	07/07/15	99.93800	$50,000,000.00	$49,969,000.00	$0.00
07/14/10	06/22/10	CSFB	0000084104	FHLMC (CALLABLE)	2.5500	07/14/15	99.90000	$30,000,000.00	$29,970,000.00	$0.00
07/13/10	06/24/10	MIZO	0000084125	FNMA (CALLABLE)	2.7500	07/13/15	100.00000	$50,000,000.00	$50,000,000.00	$0.00
07/13/10	06/25/10	TULL	0000084145	FNMA (CALLABLE)	2.7500	07/13/15	100.00000	$25,000,000.00	$25,000,000.00	$0.00
07/07/10	06/28/10	JEFF	0000084162	FNMA (CALLABLE)	2.3500	07/07/15	100.00000	$26,940,000.00	$26,940,000.00	$0.00
07/14/10	06/28/10	RBCDR	0000084165	FHLMC (CALLABLE)	2.5500	07/14/15	100.00000	$45,080,000.00	$45,080,000.00	$0.00
07/01/10	06/29/10	RABO	0000084179	RABOBANK NEDERLAND NV NY CD	0.3900	10/01/10	100.00000	$50,000,000.00	$50,000,000.00	$0.00
07/01/10	06/29/10	RABO	0000084180	RABOBANK NEDERLAND NV NY CD	0.3900	10/01/10	100.00000	$50,000,000.00	$50,000,000.00	$0.00
07/21/10	06/29/10	PIPE	0000084181	FNMA (CALLABLE)	3.0000	07/21/15	100.00000	$50,000,000.00	$50,000,000.00	$0.00
07/01/10	06/30/10	WFI	0000084203	DEUTSCHE BK AG NY CD	0.4500	09/30/10	100.00504	$50,000,000.00	$50,002,520.28	$4,375.00
07/01/10	06/30/10	WFI	0000084204	DEUTSCHE BK AG NY CD	0.4500	09/30/10	100.00504	$25,000,000.00	$25,001,260.14	$2,187.50
07/01/10	06/30/10	MFR	0000084205	DNB NOR BANK ASA NY CD	0.3700	10/01/10	100.00000	$50,000,000.00	$50,000,000.00	$0.00
07/01/10	06/30/10	MFR	0000084206	ABBEY NATIONAL NA LLC CP	0.3200	08/06/10	99.96800	$50,000,000.00	$49,984,000.00	$0.00
07/01/10	06/30/10	WFI	0000084207	VARIABLE FUNDING CAP CO LLC CP	0.3000	08/05/10	99.97083	$50,000,000.00	$49,985,416.67	$0.00
07/21/10	06/30/10	LOOP	0000084208	FNMA (CALLABLE)	3.0000	07/21/15	100.00000	$50,000,000.00	$50,000,000.00	$0.00
				Total PSI-NTRD				**$1,102,095,000.00**	**$1,101,721,597.09**	**$6,562.50**