COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

KENNETH HAHN HALL OF ADMINISTRATION
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LOS ANGELES, CALIFORNIA 90012

MARK J. SALADINO
TREASURER AND TAX COLLECTOR

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February 28, 2011

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

FROM: Mark J. Saladino
Treasurer and Tax Collector

SUBJECT: **REPORT OF INVESTMENTS FOR THE MONTH OF JANUARY 2011**

The attached Report of Investments for the month of January 2011 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 January 2011 were in accordance with the 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 JANUARY 2011

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

GENERAL PORTFOLIO SCHEDULES

A - Portfolio Profiles

A1 - Credit Quality Distribution and Concentration of Credit Risk

B - Pooled Surplus Earnings Report

C - Summary Report of Treasurer's Depository Accounts

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

E - Treasurer's Investment Strategy

ATTACHMENTS

I. Definitions of Securities

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

II. Compliance Report

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

III. Performance Report

Daily portfolio investment balances, and monthly averages

IV. Earnings on Investments (Accrual Basis) Chart

Graphic presentation of net earning rates on pool investments

V. Net Income for Month

Accrual basis net income for month, gross revenue less expenditures

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JANUARY 2011

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 JANUARY 2011

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

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

XVI. Composition of PSI Portfolio by Maturity Chart

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

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

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

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF JANUARY 31, 2011

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 01/31/11		
At Cost	$ 26,112,195,073	$ 75,065,152
At Market	$ 26,076,858,697	$ 75,089,401
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	14.03%	0.00%
United States Government and Agency Obligations	49.76%	5.23%
Bankers Acceptances	0.48%	0.00%
Commercial Paper	32.24%	0.00%
Municipal Obligations	0.17%	6.88%
Corporate and Deposit Notes	3.32%	3.09%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	84.80%
1-60 days	47.09%	3.09%
61 days-1 year	16.63%	84.10%
Over 1 year	36.28%	12.81%
Weighted Average Days to Maturity	607	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF JANUARY 31, 2011

SCHEDULE A1

The following is a summary of the credit quality distribution and concentration of credit risk by investment type as a percentage of each portfolio's cost at January 31, 2011:

	S&P	Moody's	% of Portfolio
PSI			
Commercial Paper	A-1	P-1	32.24%
Corporate and Deposit Notes	A-1	P-1	3.32%
Los Angeles County Securities	AA-	A1	0.17%
Negotiable Certificates of Deposit	A-1	P-1	14.03%
Bankers Acceptance	A-1	P-1	0.48%
U.S. Agency Securities	AAA	Aaa	43.30%
U.S. Treasury Securities:			
U.S. Treasury Notes	AAA	Aaa	4.74%
U.S. Treasury Bills	AAA	Aaa	1.72%
			100.00%
SPI			
Local Agency Investment Fund	Not rated	Not rated	84.10%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	A-1+	P-1	3.09%
Mortgage Trust Deeds	AA-	Aa2	0.70%
Los Angeles County Securities	AA-	Aa2	6.88%
Negotiable Certificates of Deposit	-	-	0.00%
Guaranteed Investment Contracts	-	-	0.00%
U.S. Agency Securities	AAA	Aaa	5.12%
U.S. Treasury Securities:			
U.S. Treasury Notes	AAA	Aaa	0.00%
U.S. Treasury Bonds	AAA	Aaa	0.11%
			100.00%

POOLED SURPLUS EARNINGS REPORT

JANUARY 31, 2011

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 01/31/11	$ 26,112,195,073
Market Value at 01/31/11	$ 26,076,858,697
Average Daily Balance	$ 26,133,342,156
Gains and Losses:	
For the Month	$ 48,379
For the Past 12 Months	$ 7,236,647
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 30,371,983
Earnings for the Past 12 Months	$ 323,349,599
Earnings Rate for the Month	1.36%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF JANUARY 31, 2011

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	82,038,080.12	(A)
Bank of the West - Concentration	$	101,670,150.86	(B)
Citi Bank - Concentration	$	-	
Union Bank- Concentration	$	833,952.78	
Wells Fargo - Concentration	$	3,983,265.30	
Total Ledger Balance for all Banks	$	188,525,449.06	

(A) $10.000 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) $96.739 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 JANUARY 2011
AND CASH AVAILABILITY
FOR THE NEXT SIX-MONTH PERIOD

SCHEDULE D

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

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

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

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

Summary of Activity for January 2011

Total Deposits	$ 4,516,628,185.77
Total Disbursements	$ 4,809,619,075.94

Discretionary Funds Liquidity Withdrawal Ratio
As of January 31, 2011 1.55

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
February	$ 7,398,268,000.00	$ 2,252,300,000.00	$ 4,349,300,000.00	$ 5,301,268,000.00
March	$ 4,878,987,000.00	$ 3,001,100,000.00	$ 4,461,000,000.00	$ 8,720,355,000.00
April	$ 848,663,027.00	$ 6,761,500,000.00	$ 4,771,400,000.00	$ 11,559,118,027.00
May	$ -	$ 3,322,400,000.00	$ 4,741,900,000.00	$ 10,139,618,027.00
June	$ 286,720,000.00	$ 2,762,300,000.00	$ 6,347,800,000.00	$ 6,840,838,027.00
July	$ 240,189,000.00	$ 5,110,200,000.00	$ 4,435,100,000.00	$ 7,756,127,027.00

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 January 2011, the Treasurer placed $470.778 million in the Bank of the West Money Market Plus Account and $22.695 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, $96.739 million and $10.000 million respectively, remained in these accounts at month-end. These are collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

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

Included in the Los Angeles County General Fund's SPI are approximately $0.52 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 JANUARY 2011
COMPLIANCE REPORT

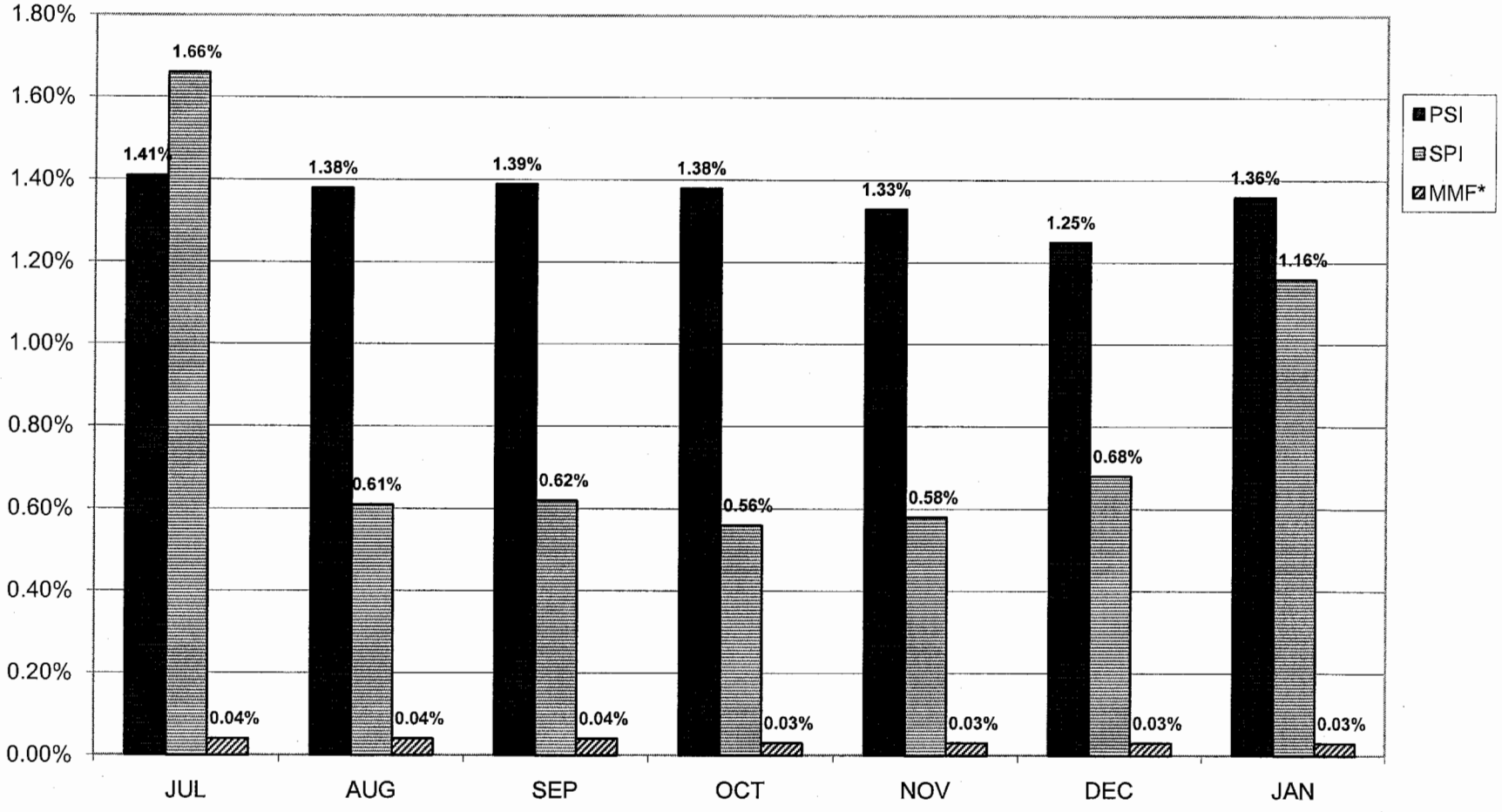
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of January 2011

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 01/31/11
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
1	26,457,737,232.29	338,533,833.35
2	26,457,737,232.29	338,533,833.35
3	26,710,518,101.78	338,531,887.96
4	26,656,668,848.64	338,531,887.96
5	26,484,120,304.17	338,531,887.96
6	26,541,020,568.43	338,531,887.96
7	26,388,496,803.07	74,992,847.40
8	26,388,496,803.07	74,992,847.40
9	26,388,496,803.07	74,992,847.40
10	26,283,233,159.62	74,992,847.40
11	26,217,444,022.11	74,992,847.40
12	26,245,341,039.37	74,992,847.40
13	26,258,353,887.73	74,992,847.40
14	26,172,740,730.73	75,064,799.27
15	26,172,740,730.73	75,064,799.27
16	26,172,740,730.73	75,064,799.27
17	26,172,740,730.73	75,064,799.27
18	26,071,351,746.02	75,064,799.27
19	26,244,781,336.62	75,064,799.27
20	25,518,583,538.38	75,064,799.27
21	25,515,063,702.29	75,064,799.27
22	25,515,063,702.29	75,064,799.27
23	25,515,063,702.29	75,064,799.27
24	25,540,662,149.50	75,064,799.27
25	25,496,270,674.57	75,064,799.27
26	25,446,042,373.74	75,064,799.27
27	26,410,250,948.84	75,064,799.27
28	26,193,216,719.90	75,064,799.27
29	26,193,216,719.90	75,064,799.27
30	26,193,216,719.90	75,064,799.27
31	26,112,195,073.32	75,065,152.18
AVG	**26,133,342,156.00**	**126,042,319.04**

LOS ANGELES COUNTY TREASURER
EARNINGS RATE ON INVESTMENTS
FISCAL YEAR 2010-11
ATTACHMENT IV



* Provided for comparative purposes only.
* Source: Money Fund Report as of January 31, 2011.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 01/31/11 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$32,696,377	$123,465
Gains (Losses) on Sales of Non-Trading Securities.	48,379	0
Gains (Losses) on Sales of Trading Securities.	0	0
Amortization/Accretion	(2,372,773)	353
Prior Accrual Adjustment	0	0
Total Revenues	$30,371,983	$123,818
Expenses:		
Interest Expense	0	0
*Investment Management Fee	0	2,000
	$0	$2,000
NET INCOME	$30,371,983	$121,818

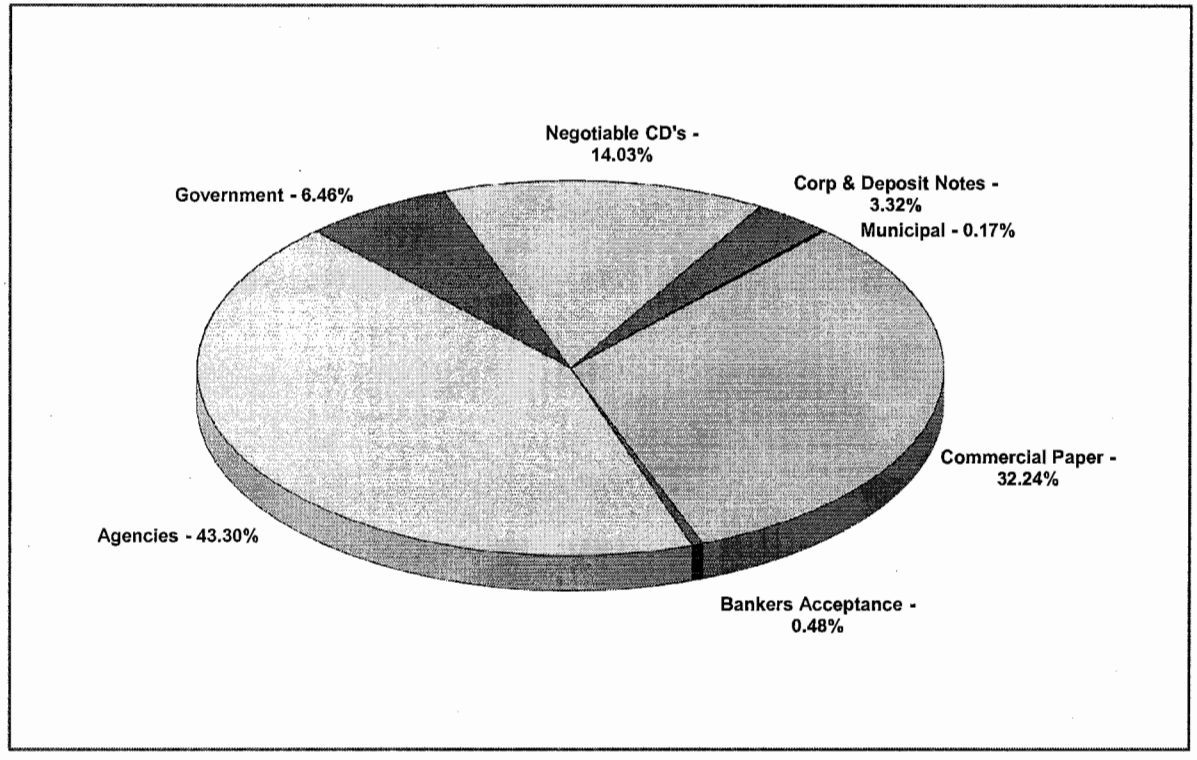
*Estimated and later adjusted.

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

NON-TRADING PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	56.21%	
Los Angeles County and Related Entities	33.65%	
Consolidated Sanitation Districts		3.36%
Metropolitan Transportation Authority		0.71%
Miscellaneous Agencies Pooled Investments		4.09%
South Coast Air Quality Management District		1.96%
Miscellaneous		0.02%
Total	89.86%	10.14%

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



	In Thousands
Negotiable CD's	$ 3,664,024
Corp & Deposit Notes	866,447
Municipal	45,000
Commercial Paper	8,418,386
Bankers Acceptance	126,052
Agencies	11,305,015
Other	-
Government	1,687,271
Total	$ 26,112,195

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 January 1, 2011 to January 31, 2011
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	BA	01/05/11	85843	BK OF AMERICA NA BA	0.27000	03/14/11	50,000,000.00	49,974,500.00	0.00	BNY	MLPF
NTRD	BA	01/27/11	86016	BK OF AMERICA NA BA	0.29000	04/20/11	29,463,027.00	29,443,327.69	0.00	BNY	MLPF
NTRD	BA	01/27/11	86017	BK OF AMERICA NA BA	0.29000	04/04/11	20,000,000.00	19,989,205.56	0.00	BNY	MLPF
	BA Total						99,463,027.00	99,407,033.25	0.00		
NTRD	CNFM	01/25/11	85957	ROYAL BK OF CANADA NY FRN	0.26125	03/14/11	20,000,000.00	20,000,880.00	1,886.81	BNY	RBCDR
NTRD	CNFM	01/25/11	85958	ROYAL BK OF CANADA NY FRN	0.26125	03/18/11	37,000,000.00	37,001,739.00	1,879.55	BNY	RBCDR
	CNFM Total						57,000,000.00	57,002,619.00	3,766.36		
NTRD	CPD	01/03/11	85807	DANSKE CORP CP	0.28500	02/02/11	50,000,000.00	49,988,125.00	0.00	BNY	CITGM
NTRD	CPD	01/03/11	85814	SHEFFIELD RECEIVABLES CORP CP	0.23000	02/16/11	30,000,000.00	29,991,566.67	0.00	BNY	BCI
NTRD	CPD	01/03/11	85815	TOYOTA MOTOR CREDIT CORP CP	0.25000	03/02/11	50,000,000.00	49,979,861.11	0.00	BNY	TFS
NTRD	CPD	01/03/11	85816	ABBEY NATIONAL NA LLC CP	0.26000	02/15/11	50,000,000.00	49,984,472.22	0.00	BNY	MFR
NTRD	CPD	01/03/11	85817	THUNDER BAY FUNDING LLC CP	0.23000	01/28/11	36,958,000.00	36,952,096.99	0.00	BNY	RBCDR
NTRD	CPD	01/03/11	85818	SHEFFIELD RECEIVABLES CORP CP	0.25000	03/07/11	50,000,000.00	49,978,125.00	0.00	BNY	LOOP
NTRD	CPD	01/03/11	85819	SHEFFIELD RECEIVABLES CORP CP	0.25000	03/07/11	9,500,000.00	9,495,843.75	0.00	BNY	LOOP
NTRD	CPD	01/03/11	85820	VARIABLE FUNDING CAP CO LLC CP	0.25000	03/01/11	50,000,000.00	49,980,208.33	0.00	BNY	WFI
NTRD	CPD	01/03/11	85821	CRC FUNDING LLC CP	0.26000	02/22/11	50,000,000.00	49,981,944.44	0.00	BNY	CITGM
NTRD	CPD	01/03/11	85822	ABBEY NATIONAL NA LLC CP	0.24000	02/03/11	50,000,000.00	49,989,666.67	0.00	BNY	MFR
NTRD	CPD	01/03/11	85823	ING US FUNDING LLC CP	0.24500	02/11/11	50,000,000.00	49,986,729.17	0.00	BNY	INGF
NTRD	CPD	01/03/11	85824	CIESCO LLC CP	0.25000	03/08/11	25,000,000.00	24,988,888.89	0.00	BNY	CITGM
NTRD	CPD	01/03/11	85825	JUPITER SEC CO LLC CP	0.22000	02/08/11	30,000,000.00	29,993,400.00	0.00	BNY	ALA
NTRD	CPD	01/03/11	85826	COMMERZBANK US FINANCE INC CP	0.28000	03/04/11	50,000,000.00	49,976,666.67	0.00	BNY	ALA
NTRD	CPD	01/03/11	85827	FALCON ASSET SEC CO LLC CP	0.25000	02/15/11	50,000,000.00	49,985,069.44	0.00	BNY	JPM
NTRD	CPD	01/03/11	85831	CIESCO LLC CP	0.25000	03/07/11	50,000,000.00	49,978,125.00	0.00	BNY	CITGM
NTRD	CPD	01/03/11	85832	DEUTSCHE BK FINANCIAL LLC CP	0.23000	02/03/11	50,000,000.00	49,990,097.22	0.00	BNY	ALA
NTRD	CPD	01/04/11	85837	THUNDER BAY FUNDING LLC CP	0.25000	03/02/11	40,000,000.00	39,984,166.67	0.00	BNY	RBCDR
NTRD	CPD	01/04/11	85839	TOYOTA MOTOR CREDIT CORP CP	0.25000	02/10/11	50,000,000.00	49,987,152.78	0.00	BNY	TFS
NTRD	CPD	01/05/11	85841	COMMERZBANK US FINANCE INC CP	0.24000	02/08/11	50,000,000.00	49,988,666.67	0.00	BNY	ALA
NTRD	CPD	01/05/11	85842	ABBEY NATIONAL NA LLC CP	0.25000	02/07/11	50,000,000.00	49,988,541.67	0.00	BNY	MFR
NTRD	CPD	01/05/11	85844	FALCON ASSET SEC CO LLC CP	0.23000	02/10/11	50,000,000.00	49,988,500.00	0.00	BNY	JPM
NTRD	CPD	01/05/11	85845	CARGILL INC CP	0.22000	02/07/11	40,000,000.00	39,991,933.33	0.00	BNY	JPM
NTRD	CPD	01/05/11	85846	THUNDER BAY FUNDING LLC CP	0.25000	03/02/11	22,367,000.00	22,358,301.72	0.00	BNY	RBCDR
NTRD	CPD	01/05/11	85847	CITIGROUP FUNDING INC CP	0.25000	02/08/11	23,000,000.00	22,994,569.44	0.00	BNY	CITGM
NTRD	CPD	01/05/11	85848	BARTON CAPITAL LLC CP	0.23000	02/07/11	26,007,000.00	26,001,516.86	0.00	BNY	CITGM
NTRD	CPD	01/05/11	85849	DEUTSCHE BK FINANCIAL LLC CP	0.24000	02/17/11	50,000,000.00	49,985,666.67	0.00	BNY	ALA
NTRD	CPD	01/05/11	85850	FALCON ASSET SEC CO LLC CP	0.23000	02/11/11	45,000,000.00	44,989,362.50	0.00	BNY	CITGM
NTRD	CPD	01/06/11	85852	THUNDER BAY FUNDING LLC CP	0.24000	03/02/11	50,000,000.00	49,981,666.67	0.00	BNY	LOOP
NTRD	CPD	01/06/11	85853	DANSKE CORP CP	0.26000	02/15/11	50,000,000.00	49,985,555.56	0.00	BNY	MFR
NTRD	CPD	01/06/11	85854	BARTON CAPITAL LLC CP	0.24000	02/10/11	25,000,000.00	24,994,166.67	0.00	BNY	JPM
NTRD	CPD	01/06/11	85855	BARTON CAPITAL LLC CP	0.24000	02/14/11	45,014,000.00	45,002,296.36	0.00	BNY	CITGM

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NTRD	CPD	01/06/11	85857	DEUTSCHE BK FINANCIAL LLC CP	0.24000	02/16/11	50,000,000.00	49,986,333.33	0.00	BNY	ALA
NTRD	CPD	01/06/11	85858	ABBEY NATIONAL NA LLC CP	0.26000	02/24/11	50,000,000.00	49,982,305.56	0.00	BNY	MFR
NTRD	CPD	01/06/11	85859	ING US FUNDING LLC CP	0.24000	02/18/11	38,000,000.00	37,989,106.67	0.00	BNY	INGF
NTRD	CPD	01/06/11	85860	COMMERZBANK US FINANCE INC CP	0.24000	02/08/11	50,000,000.00	49,989,000.00	0.00	BNY	MFR
NTRD	CPD	01/07/11	85863	REGENCY MARKETS NO. 1 LLC CP	0.25000	02/07/11	30,000,000.00	29,993,541.67	0.00	BNY	CITGM
NTRD	CPD	01/07/11	85864	ABBEY NATIONAL NA LLC CP	0.24000	02/11/11	50,000,000.00	49,988,333.33	0.00	BNY	MFR
NTRD	CPD	01/07/11	85865	ING US FUNDING LLC CP	0.24000	02/18/11	30,000,000.00	29,991,600.00	0.00	BNY	INGF
NTRD	CPD	01/07/11	85866	DEUTSCHE BK FINANCIAL LLC CP	0.23000	02/16/11	50,000,000.00	49,987,222.22	0.00	BNY	ALA
NTRD	CPD	01/10/11	85868	DEUTSCHE BK FINANCIAL LLC CP	0.23000	02/10/11	50,000,000.00	49,990,097.22	0.00	BNY	ALA
NTRD	CPD	01/10/11	85869	COMMERZBANK US FINANCE INC CP	0.24000	02/16/11	50,000,000.00	49,987,666.67	0.00	BNY	MFR
NTRD	CPD	01/10/11	85870	ABBEY NATIONAL NA LLC CP	0.26000	02/23/11	50,000,000.00	49,984,111.11	0.00	BNY	MFR
NTRD	CPD	01/10/11	85871	ING US FUNDING LLC CP	0.24000	02/24/11	50,000,000.00	49,985,000.00	0.00	BNY	INGF
NTRD	CPD	01/10/11	85872	BARTON CAPITAL LLC CP	0.24000	02/17/11	42,053,000.00	42,042,346.57	0.00	BNY	CITGM
NTRD	CPD	01/11/11	85874	CITIGROUP FUNDING INC CP	0.24000	02/09/11	50,000,000.00	49,990,333.33	0.00	BNY	CITGM
NTRD	CPD	01/11/11	85875	BARTON CAPITAL LLC CP	0.23000	02/15/11	25,000,000.00	24,994,409.72	0.00	BNY	JPM
NTRD	CPD	01/11/11	85876	DANSKE CORP CP	0.27500	02/22/11	28,000,000.00	27,991,016.67	0.00	BNY	CITGM
NTRD	CPD	01/11/11	85877	COMMERZBANK US FINANCE INC CP	0.24000	02/18/11	50,000,000.00	49,987,333.33	0.00	BNY	MFR
NTRD	CPD	01/11/11	85878	DEUTSCHE BK FINANCIAL LLC CP	0.24000	02/18/11	40,000,000.00	39,989,866.67	0.00	BNY	DBAG
NTRD	CPD	01/12/11	85880	BARTON CAPITAL LLC CP	0.24000	02/25/11	50,000,000.00	49,985,333.33	0.00	BNY	JPM
NTRD	CPD	01/12/11	85881	BRYANT PARK FUNDING LLC CP	0.24000	02/16/11	50,000,000.00	49,988,333.33	0.00	BNY	MS
NTRD	CPD	01/12/11	85882	HSBC FINANCE CORP CP	0.23000	03/15/11	50,000,000.00	49,980,194.44	0.00	BNY	MFR
NTRD	CPD	01/12/11	85883	ING US FUNDING LLC CP	0.24000	02/28/11	50,000,000.00	49,984,333.33	0.00	BNY	INGF
NTRD	CPD	01/12/11	85884	CITIGROUP FUNDING INC CP	0.25000	02/15/11	50,000,000.00	49,988,194.44	0.00	BNY	CITGM
NTRD	CPD	01/12/11	85885	VARIABLE FUNDING CAP CO LLC CP	0.23000	02/23/11	25,000,000.00	24,993,291.67	0.00	BNY	WFI
NTRD	CPD	01/12/11	85886	THAMES ASSET GLOBAL SEC INC CP	0.24000	02/14/11	50,000,000.00	49,989,000.00	0.00	BNY	CITGM
NTRD	CPD	01/12/11	85887	FALCON ASSET SEC CO LLC CP	0.24000	03/07/11	22,000,000.00	21,992,080.00	0.00	BNY	CITGM
NTRD	CPD	01/12/11	85888	FALCON ASSET SEC CO LLC CP	0.23000	02/11/11	50,000,000.00	49,990,416.67	0.00	BNY	CITGM
NTRD	CPD	01/12/11	85889	DANSKE CORP CP	0.27000	02/14/11	25,000,000.00	24,993,812.50	0.00	BNY	MFR
NTRD	CPD	01/13/11	85892	BARTON CAPITAL LLC CP	0.23000	02/24/11	50,000,000.00	49,986,583.33	0.00	BNY	CITGM
NTRD	CPD	01/13/11	85893	ABBEY NATIONAL NA LLC CP	0.27000	02/25/11	50,000,000.00	49,983,875.00	0.00	BNY	MFR
NTRD	CPD	01/13/11	85894	FALCON ASSET SEC CO LLC CP	0.24000	03/03/11	40,000,000.00	39,986,933.33	0.00	BNY	JPM
NTRD	CPD	01/13/11	85895	THAMES ASSET GLOBAL SEC INC CP	0.25000	03/09/11	50,000,000.00	49,980,902.78	0.00	BNY	LOOP
NTRD	CPD	01/13/11	85896	COMMERZBANK US FINANCE INC CP	0.24000	02/23/11	50,000,000.00	49,986,333.33	0.00	BNY	MFR
NTRD	CPD	01/13/11	85897	COMMERZBANK US FINANCE INC CP	0.24000	02/23/11	30,000,000.00	29,991,800.00	0.00	BNY	MFR
NTRD	CPD	01/14/11	85891	BARTON CAPITAL LLC CP	0.24000	02/17/11	50,000,000.00	49,988,666.67	0.00	BNY	MFR
NTRD	CPD	01/14/11	85899	THAMES ASSET GLOBAL SEC INC CP	0.26000	03/09/11	25,000,000.00	24,990,250.00	0.00	BNY	CITGM
NTRD	CPD	01/14/11	85900	BARTON CAPITAL LLC CP	0.23000	02/24/11	50,000,000.00	49,986,902.78	0.00	BNY	CITGM
NTRD	CPD	01/14/11	85901	BARTON CAPITAL LLC CP	0.23000	02/24/11	5,000,000.00	4,998,690.28	0.00	BNY	CITGM
NTRD	CPD	01/14/11	85902	DANSKE CORP CP	0.27000	02/25/11	50,000,000.00	49,984,250.00	0.00	BNY	ALA
NTRD	CPD	01/14/11	85903	FALCON ASSET SEC CO LLC CP	0.24000	03/08/11	36,300,000.00	36,287,174.00	0.00	BNY	RBCDR
NTRD	CPD	01/14/11	85904	JUPITER SEC CO LLC CP	0.23000	02/18/11	35,000,000.00	34,992,173.61	0.00	BNY	JPM

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NTRD	CPD	01/14/11	85905	ING US FUNDING LLC CP	0.24000	03/01/11	50,000,000.00	49,984,666.67	0.00	BNY	INGF
NTRD	CPD	01/14/11	85906	COMMERZBANK US FINANCE INC CP	0.24000	02/25/11	35,000,000.00	34,990,200.00	0.00	BNY	MFR
NTRD	CPD	01/14/11	85907	BARTON CAPITAL LLC CP	0.25000	03/04/11	50,000,000.00	49,982,986.11	0.00	BNY	JPM
NTRD	CPD	01/14/11	85908	BRYANT PARK FUNDING LLC CP	0.23000	02/17/11	43,489,000.00	43,479,553.22	0.00	BNY	CITGM
NTRD	CPD	01/14/11	85909	BRYANT PARK FUNDING LLC CP	0.23000	02/15/11	25,000,000.00	24,994,888.89	0.00	BNY	ALA
NTRD	CPD	01/14/11	85911	ABBEY NATIONAL NA LLC CP	0.26000	02/28/11	50,000,000.00	49,983,750.00	0.00	BNY	MFR
NTRD	CPD	01/18/11	85914	BARTON CAPITAL LLC CP	0.24000	03/07/11	25,010,000.00	25,001,996.80	0.00	BNY	CITGM
NTRD	CPD	01/18/11	85917	CIESCO LLC CP	0.24000	02/22/11	32,900,000.00	32,892,323.33	0.00	BNY	CITGM
NTRD	CPD	01/18/11	85918	VARIABLE FUNDING CAP CO LLC CP	0.25000	03/15/11	25,000,000.00	24,990,277.78	0.00	BNY	WFI
NTRD	CPD	01/18/11	85919	REGENCY MARKETS NO. 1 LLC CP	0.26000	02/18/11	50,000,000.00	49,988,805.56	0.00	BNY	MS
NTRD	CPD	01/18/11	85920	COMMERZBANK US FINANCE INC CP	0.25500	02/25/11	45,000,000.00	44,987,887.50	0.00	BNY	MFR
NTRD	CPD	01/18/11	85922	BRYANT PARK FUNDING LLC CP	0.24000	02/28/11	45,000,000.00	44,987,700.00	0.00	BNY	MS
NTRD	CPD	01/19/11	85926	CITIGROUP FUNDING INC CP	0.25000	02/22/11	50,000,000.00	49,988,194.44	0.00	BNY	CITGM
NTRD	CPD	01/19/11	85927	BARTON CAPITAL LLC CP	0.24000	03/04/11	33,012,000.00	33,002,316.48	0.00	BNY	CITGM
NTRD	CPD	01/19/11	85928	DANSKE CORP CP	0.26000	02/28/11	50,000,000.00	49,985,555.56	0.00	BNY	WFI
NTRD	CPD	01/19/11	85929	BARTON CAPITAL LLC CP	0.24000	02/28/11	50,000,000.00	49,986,666.67	0.00	BNY	MFR
NTRD	CPD	01/19/11	85930	THAMES ASSET GLOBAL SEC INC CP	0.26000	03/09/11	50,000,000.00	49,982,305.56	0.00	BNY	LOOP
NTRD	CPD	01/19/11	85934	ING US FUNDING LLC CP	0.24000	03/04/11	50,000,000.00	49,985,333.33	0.00	BNY	INGF
NTRD	CPD	01/19/11	85935	DEUTSCHE BK FINANCIAL LLC CP	0.25000	03/01/11	50,000,000.00	49,985,763.89	0.00	BNY	DBAG
NTRD	CPD	01/19/11	85936	BRYANT PARK FUNDING LLC CP	0.23000	02/15/11	50,000,000.00	49,991,375.00	0.00	BNY	MS
NTRD	CPD	01/19/11	85939	THAMES ASSET GLOBAL SEC INC CP	0.24000	02/14/11	23,275,000.00	23,270,965.67	0.00	BNY	CITGM
NTRD	CPD	01/19/11	85940	FALCON ASSET SEC CO LLC CP	0.24000	03/11/11	40,250,000.00	40,236,315.00	0.00	BNY	JPM
NTRD	CPD	01/20/11	85944	THAMES ASSET GLOBAL SEC INC CP	0.26000	03/18/11	30,000,000.00	29,987,650.00	0.00	BNY	LOOP
NTRD	CPD	01/20/11	85945	DANSKE CORP CP	0.29500	03/15/11	32,000,000.00	31,985,840.00	0.00	BNY	CITGM
NTRD	CPD	01/20/11	85948	ABBEY NATIONAL NA LLC CP	0.27000	03/04/11	50,000,000.00	49,983,875.00	0.00	BNY	MFR
NTRD	CPD	01/20/11	85949	BRYANT PARK FUNDING LLC CP	0.24000	02/09/11	47,800,000.00	47,793,626.67	0.00	BNY	CITGM
NTRD	CPD	01/20/11	85950	BARTON CAPITAL LLC CP	0.24000	03/04/11	30,000,000.00	29,991,400.00	0.00	BNY	JPM
NTRD	CPD	01/20/11	85951	FALCON ASSET SEC CO LLC CP	0.24000	03/22/11	25,000,000.00	24,989,833.33	0.00	BNY	JPM
NTRD	CPD	01/20/11	85952	HSBC FINANCE CORP CP	0.25000	03/21/11	50,000,000.00	49,979,166.67	0.00	BNY	JPM
NTRD	CPD	01/20/11	85953	THUNDER BAY FUNDING LLC CP	0.23000	02/17/11	35,000,000.00	34,993,738.89	0.00	BNY	CITGM
NTRD	CPD	01/21/11	85959	JUPITER SEC CO LLC CP	0.23000	02/24/11	50,000,000.00	49,989,138.89	0.00	BNY	JPM
NTRD	CPD	01/21/11	85960	RBS FINANCE NV (NA) INC CP	0.24000	03/16/11	25,000,000.00	24,991,000.00	0.00	BNY	ALA
NTRD	CPD	01/21/11	85961	THUNDER BAY FUNDING LLC CP	0.24000	03/16/11	35,000,000.00	34,987,400.00	0.00	BNY	LOOP
NTRD	CPD	01/21/11	85962	SHEFFIELD RECEIVABLES CORP CP	0.25000	03/21/11	25,000,000.00	24,989,756.94	0.00	BNY	BCI
NTRD	CPD	01/21/11	85964	COMMERZBANK US FINANCE INC CP	0.28000	03/22/11	50,000,000.00	49,976,666.67	0.00	BNY	ALA
NTRD	CPD	01/21/11	85965	ING US FUNDING LLC CP	0.24000	03/07/11	30,000,000.00	29,991,000.00	0.00	BNY	INGF
NTRD	CPD	01/21/11	85966	REGENCY MARKETS NO. 1 LLC CP	0.24000	02/22/11	50,000,000.00	49,989,333.33	0.00	BNY	LOOP
NTRD	CPD	01/24/11	85969	THAMES ASSET GLOBAL SEC INC CP	0.24000	02/14/11	16,771,000.00	16,768,652.06	0.00	BNY	MS
NTRD	CPD	01/24/11	85970	ING US FUNDING LLC CP	0.24000	03/10/11	50,000,000.00	49,985,000.00	0.00	BNY	INGF
NTRD	CPD	01/24/11	85971	BARTON CAPITAL LLC CP	0.24000	03/07/11	30,011,000.00	30,002,596.92	0.00	BNY	CITGM
NTRD	CPD	01/24/11	85972	CITIGROUP FUNDING INC CP	0.26000	03/03/11	32,000,000.00	31,991,217.78	0.00	BNY	CITGM

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NTRD	CPD	01/24/11	85973	FALCON ASSET SEC CO LLC CP	0.23000	02/24/11	30,000,000.00	29,994,058.33	0.00	BNY	CITGM
NTRD	CPD	01/25/11	85977	SHEFFIELD RECEIVABLES CORP CP	0.25000	03/21/11	40,000,000.00	39,984,722.22	0.00	BNY	CITGM
NTRD	CPD	01/25/11	85978	REGENCY MARKETS NO. 1 LLC CP	0.25000	02/22/11	34,766,000.00	34,759,239.94	0.00	BNY	JPM
NTRD	CPD	01/25/11	85979	BRYANT PARK FUNDING LLC CP	0.25000	03/11/11	50,000,000.00	49,984,375.00	0.00	BNY	MS
NTRD	CPD	01/25/11	85982	HSBC FINANCE CORP CP	0.18000	02/07/11	31,240,000.00	31,237,969.40	0.00	BNY	JPM
NTRD	CPD	01/26/11	85983	SHEFFIELD RECEIVABLES CORP CP	0.23000	03/15/11	50,000,000.00	49,984,666.67	0.00	BNY	BCI
NTRD	CPD	01/26/11	85988	FALCON ASSET SEC CO LLC CP	0.23000	03/08/11	27,000,000.00	26,992,927.50	0.00	BNY	CITGM
NTRD	CPD	01/26/11	85989	REGENCY MARKETS NO. 1 LLC CP	0.25000	02/16/11	50,000,000.00	49,992,708.33	0.00	BNY	JPM
NTRD	CPD	01/26/11	85990	BRYANT PARK FUNDING LLC CP	0.23000	02/28/11	17,785,000.00	17,781,250.33	0.00	BNY	CITGM
NTRD	CPD	01/26/11	85991	DEUTSCHE BK FINANCIAL LLC CP	0.19000	02/07/11	45,000,000.00	44,997,150.00	0.00	BNY	DBAG
NTRD	CPD	01/27/11	85994	CIESCO LLC CP	0.26000	03/28/11	50,000,000.00	49,978,333.33	0.00	BNY	CITGM
NTRD	CPD	01/27/11	85995	CIESCO LLC CP	0.26000	03/28/11	35,000,000.00	34,984,833.33	0.00	BNY	CITGM
NTRD	CPD	01/27/11	85996	CRC FUNDING LLC CP	0.22000	03/07/11	50,000,000.00	49,988,083.33	0.00	BNY	LOOP
NTRD	CPD	01/27/11	85997	FALCON ASSET SEC CO LLC CP	0.23000	02/28/11	45,000,000.00	44,990,800.00	0.00	BNY	RBCDR
NTRD	CPD	01/27/11	85998	REGENCY MARKETS NO. 1 LLC CP	0.25000	02/17/11	40,000,000.00	39,994,166.67	0.00	BNY	JPM
NTRD	CPD	01/27/11	85999	JUPITER SEC CO LLC CP	0.23000	02/23/11	25,000,000.00	24,995,687.50	0.00	BNY	CITGM
NTRD	CPD	01/27/11	86000	CITIGROUP FUNDING INC CP	0.26000	03/04/11	45,000,000.00	44,988,300.00	0.00	BNY	CITGM
NTRD	CPD	01/27/11	86001	DANSKE CORP CP	0.28000	03/04/11	40,000,000.00	39,988,800.00	0.00	BNY	MS
NTRD	CPD	01/27/11	86002	HSBC FINANCE CORP CP	0.26000	03/31/11	50,000,000.00	49,977,250.00	0.00	BNY	JPM
NTRD	CPD	01/27/11	86003	COMMERZBANK US FINANCE INC CP	0.25000	03/15/11	50,000,000.00	49,983,680.56	0.00	BNY	MFR
NTRD	CPD	01/27/11	86004	CRC FUNDING LLC CP	0.22000	03/07/11	40,000,000.00	39,990,466.67	0.00	BNY	LOOP
NTRD	CPD	01/27/11	86005	BARTON CAPITAL LLC CP	0.24000	03/21/11	30,022,000.00	30,011,392.23	0.00	BNY	LOOP
NTRD	CPD	01/27/11	86006	JUPITER SEC CO LLC CP	0.24000	03/29/11	50,000,000.00	49,979,666.67	0.00	BNY	JPM
NTRD	CPD	01/27/11	86007	SHEFFIELD RECEIVABLES CORP CP	0.27000	04/21/11	29,200,000.00	29,181,604.00	0.00	BNY	CITGM
NTRD	CPD	01/27/11	86008	REGENCY MARKETS NO. 1 LLC CP	0.25000	02/23/11	46,790,000.00	46,781,226.88	0.00	BNY	JPM
NTRD	CPD	01/27/11	86009	ABBEY NATIONAL NA LLC CP	0.26000	02/28/11	50,000,000.00	49,988,444.44	0.00	BNY	MFR
NTRD	CPD	01/27/11	86010	ING US FUNDING LLC CP	0.24000	03/14/11	50,000,000.00	49,984,666.67	0.00	BNY	INGF
NTRD	CPD	01/27/11	86012	ING US FUNDING LLC CP	0.24000	03/15/11	50,000,000.00	49,984,333.33	0.00	BNY	INGF
NTRD	CPD	01/27/11	86013	HSBC FINANCE CORP CP	0.25000	03/30/11	50,000,000.00	49,978,472.22	0.00	BNY	MFR
NTRD	CPD	01/27/11	86014	HSBC FINANCE CORP CP	0.25000	03/30/11	25,000,000.00	24,989,236.11	0.00	BNY	MFR
NTRD	CPD	01/27/11	86015	DEUTSCHE BK FINANCIAL LLC CP	0.23000	03/02/11	50,000,000.00	49,989,138.89	0.00	BNY	DBAG
NTRD	CPD	01/28/11	86023	VARIABLE FUNDING CAP CO LLC CP	0.23000	03/02/11	25,000,000.00	24,994,729.17	0.00	BNY	WFI
NTRD	CPD	01/28/11	86024	BRYANT PARK FUNDING LLC CP	0.23000	03/03/11	50,000,000.00	49,989,138.89	0.00	BNY	CITGM
NTRD	CPD	01/28/11	86025	COMMERZBANK US FINANCE INC CP	0.24000	03/02/11	50,000,000.00	49,989,000.00	0.00	BNY	MFR
NTRD	CPD	01/28/11	86026	FALCON ASSET SEC CO LLC CP	0.24000	03/25/11	25,000,000.00	24,990,666.67	0.00	BNY	RBCDR
NTRD	CPD	01/28/11	86029	ING US FUNDING LLC CP	0.24000	03/08/11	50,000,000.00	49,987,000.00	0.00	BNY	INGF
NTRD	CPD	01/31/11	86032	ABBEY NATIONAL NA LLC CP	0.25000	03/08/11	50,000,000.00	49,987,500.00	0.00	BNY	MFR
NTRD	CPD	01/31/11	86034	COMMERZBANK US FINANCE INC CP	0.24000	03/04/11	50,000,000.00	49,989,333.33	0.00	BNY	ALA
NTRD	CPD	01/31/11	86037	FALCON ASSET SEC CO LLC CP	0.24000	03/24/11	25,000,000.00	24,991,333.33	0.00	BNY	CITGM
NTRD	CPD	01/31/11	86038	HSBC FINANCE CORP CP	0.25000	03/31/11	50,000,000.00	49,979,513.89	0.00	BNY	MFR
	CPD Total						6,342,520,000.00	6,340,704,685.47	0.00		

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Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	FHLD	01/27/11	86018	FHLB D/N	0.16000	03/30/11	50,000,000.00	49,986,222.22	0.00	BNY	RBCDR
NTRD	FHLD	01/27/11	86019	FHLB D/N	0.16000	03/30/11	14,060,000.00	14,056,125.69	0.00	BNY	RBCDR
NTRD	FHLD	01/27/11	86020	FHLB D/N	0.16500	04/25/11	50,000,000.00	49,979,833.33	0.00	BNY	RBCDR
	FHLD Total						114,060,000.00	114,022,181.24	0.00		
NTRD	FNMA	01/11/11	85683	FNMA (CALLABLE)	2.62500	01/11/16	21,250,000.00	21,239,375.00	0.00	BNY	WFI
	FNMA Total						21,250,000.00	21,239,375.00	0.00		
NTRD	MCSA	01/07/11	85682	FHLB (CALLABLE)	7.87500	01/07/16	50,000,000.00	50,000,000.00	0.00	BNY	DBAG
	MCSA Total						50,000,000.00	50,000,000.00	0.00		
NTRD	NCD1	01/18/11	85923	CITIBANK NA CD	0.27000	04/20/11	50,000,000.00	50,000,000.00	0.00	BNY	CITGM
NTRD	NCD1	01/19/11	85937	UNION BK OF CALIFORNIA CD	0.26000	04/20/11	50,000,000.00	50,000,000.00	0.00	BNY	UNION
NTRD	NCD1	01/28/11	86027	UNION BK OF CALIFORNIA CD	0.25000	03/04/11	50,000,000.00	50,000,000.00	0.00	BNY	UNION
NTRD	NCD1	01/31/11	86033	UNION BK OF CALIFORNIA CD	0.27000	03/31/11	50,000,000.00	50,000,000.00	0.00	BNY	UNION
	NCD1 Total						200,000,000.00	200,000,000.00	0.00		
NTRD	YANK1	01/03/11	85805	BK OF NOVA SCOTIA HOUSTON CD	0.25000	02/01/11	30,000,000.00	29,999,997.23	13,750.00	BNY	JPM
NTRD	YANK1	01/03/11	85806	BK OF NOVA SCOTIA HOUSTON CD	0.25000	02/08/11	20,000,000.00	19,999,999.10	3,611.11	BNY	JPM
NTRD	YANK1	01/03/11	85828	SVENSKA HANDELSBANKEN AB NY CD	0.26000	02/09/11	50,000,000.00	50,001,027.08	1,805.56	BNY	JPM
NTRD	YANK1	01/03/11	85829	SVENSKA HANDELSBANKEN AB NY CD	0.26000	02/09/11	25,000,000.00	25,000,513.54	902.78	BNY	JPM
NTRD	YANK1	01/03/11	85830	BNP PARIBAS SF CD	0.27000	02/02/11	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	01/03/11	85833	TORONTO DOMINION BK NY CD	0.23000	03/04/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	01/04/11	85835	SOCIETE GENERALE NY CD	0.33000	03/04/11	50,000,000.00	50,000,819.01	0.00	BNY	MFR
NTRD	YANK1	01/04/11	85836	SOCIETE GENERALE NY CD	0.33000	03/04/11	25,000,000.00	25,000,409.51	0.00	BNY	MFR
NTRD	YANK1	01/04/11	85838	DEUTSCHE BK AG NY CD	0.24000	02/07/11	50,000,000.00	50,000,000.00	0.00	BNY	DBAG
NTRD	YANK1	01/06/11	85856	BNP PARIBAS SF CD	0.32000	03/08/11	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	01/18/11	85915	BARCLAYS BK PLC NY CD	0.25000	04/22/11	50,000,000.00	50,000,000.00	0.00	BNY	BCI
NTRD	YANK1	01/18/11	85916	BARCLAYS BK PLC NY CD	0.25000	04/22/11	50,000,000.00	50,000,000.00	0.00	BNY	BCI
NTRD	YANK1	01/18/11	85921	CIBC NY CD	0.25000	04/22/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	01/19/11	85938	CIBC NY CD	0.25000	04/19/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	01/20/11	85925	RABOBANK NEDERLAND NV NY CD	0.27000	04/20/11	50,000,000.00	50,000,000.00	0.00	BNY	RABO
NTRD	YANK1	01/20/11	85942	BK OF NOVA SCOTIA HOUSTON CD	0.25000	04/22/11	50,000,000.00	50,000,000.00	0.00	BNY	MFR
NTRD	YANK1	01/20/11	85943	BK OF NOVA SCOTIA HOUSTON CD	0.25000	04/22/11	25,000,000.00	25,000,000.00	0.00	BNY	MFR
NTRD	YANK1	01/20/11	85946	CIBC NY CD	0.25000	04/20/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	01/20/11	85947	CIBC NY CD	0.25000	04/20/11	25,000,000.00	25,000,000.00	0.00	BNY	TULL
NTRD	YANK1	01/21/11	85955	BK OF MONTREAL CHICAGO CD	0.24000	03/01/11	50,000,000.00	50,000,541.53	0.00	BNY	MFR
NTRD	YANK1	01/21/11	85956	BK OF MONTREAL CHICAGO CD	0.24000	03/01/11	25,000,000.00	25,000,270.77	0.00	BNY	MFR
NTRD	YANK1	01/21/11	85963	BNP PARIBAS SF CD	0.31000	03/21/11	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	01/24/11	85968	BK OF MONTREAL CHICAGO CD	0.24000	03/03/11	50,000,000.00	50,000,527.65	0.00	BNY	MFR
NTRD	YANK1	01/24/11	85974	NORDEA BK FINLAND PLC NY CD	0.24000	03/25/11	50,000,000.00	50,000,833.01	0.00	BNY	MFR

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Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	YANK1	01/24/11	85975	BK OF NOVA SCOTIA HOUSTON CD	0.24000	04/04/11	50,000,000.00	50,000,000.00	0.00	BNY	MFR
NTRD	YANK1	01/25/11	85980	DEUTSCHE BK AG NY CD	0.26000	03/31/11	50,000,000.00	50,000,000.00	0.00	BNY	DBAG
NTRD	YANK1	01/25/11	85981	DEUTSCHE BK AG NY CD	0.26000	03/31/11	25,000,000.00	25,000,000.00	0.00	BNY	DBAG
NTRD	YANK1	01/26/11	85992	CREDIT SUISSE NY CD	0.23000	03/30/11	50,000,000.00	50,000,000.00	0.00	BNY	CSFB
NTRD	YANK1	01/27/11	86011	WESTPAC BANKING CORP NY CD	0.22000	03/31/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	01/28/11	86022	DNB NOR BANK ASA NY CD	0.23000	03/30/11	50,000,000.00	50,000,000.00	0.00	BNY	MFR
NTRD	YANK1	01/28/11	86028	BNP PARIBAS SF CD	0.25000	03/03/11	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	01/31/11	86031	SOCIETE GENERALE NY CD	0.30000	03/01/11	50,000,000.00	50,000,402.68	0.00	BNY	MFR
NTRD	YANK1	01/31/11	86035	NORDEA BK FINLAND PLC NY CD	0.25000	03/31/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
	YANK1 Total						1,450,000,000.00	1,450,005,341.11	20,069.45		
NTRD Total							**8,334,293,027.00**	**8,332,381,235.07**	**23,835.81**		
				PSI Total			**8,334,293,027.00**	**8,332,381,235.07**	**23,835.81**		

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Group: Specific Purpose Investments
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Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
SCAQM	CTDQ	01/14/11	85933	S OF C LAIF	0.00000	12/31/11	45,607.02	45,607.02	0.00	TTC	LAIF
	CTDQ Total						45,607.02	45,607.02	0.00		
SCAQM - SOUTH COAST AIR QUALITY MGMT Total							**45,607.02**	**45,607.02**	**0.00**		
SLIM	CTDQ	01/14/11	85931	S OF C LAIF	0.00000	12/31/11	11,519.98	11,519.98	0.00	TTC	LAIF
	CTDQ Total						11,519.98	11,519.98	0.00		
SLIM - SCHOOLS LINKED INSURANCE MGMT Total							**11,519.98**	**11,519.98**	**0.00**		
WASIA	CTDQ	01/14/11	85932	S OF C LAIF	0.00000	12/31/11	15,525.44	15,525.44	0.00	TTC	LAIF
	CTDQ Total						15,525.44	15,525.44	0.00		
WASIA - WHITTIER AREA SCHOOLS INS AUTHORITY Total							**15,525.44**	**15,525.44**	**0.00**		
				SPI Total			**72,652.44**	**72,652.44**	**0.00**		

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Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
01/14/11	NTRD	82385	FHLB 3.00 (CALLABLE)	Call	100.0000	17,545,000.00	17,545,000.00	32,165.83	17,577,165.83	0.00
			FHLB Total			17,545,000.00	17,545,000.00	32,165.83	17,577,165.83	0.00
01/06/11	NTRD	79703	FHLMC 2.02 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	2,077.63
01/06/11	NTRD	79704	FHLMC 2.055 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
01/07/11	NTRD	84088	FHLMC 2.75 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
01/12/11	NTRD	79710	FHLMC 2.00 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
01/28/11	NTRD	79850	FHLMC 2.25 (CALLABLE)	Call	100.0000	24,250,000.00	24,250,000.00	0.00	24,250,000.00	0.00
01/28/11	NTRD	82998	FHLMC 3.00 (CALLABLE)	Call	100.0000	35,825,000.00	35,825,000.00	0.00	35,825,000.00	7,244.39
			FHLMC Total			160,075,000.00	160,075,000.00	0.00	160,075,000.00	9,322.02
01/05/11	NTRD	82642	FNMA 3.00 (CALLABLE)	Call	100.0000	16,265,000.00	16,265,000.00	0.00	16,265,000.00	39,057.40
			FNMA Total			16,265,000.00	16,265,000.00	0.00	16,265,000.00	39,057.40
	NTRD Total					**193,885,000.00**	**193,885,000.00**	**32,165.83**	**193,917,165.83**	**48,379.42**
			PSI Total			**193,885,000.00**	**193,885,000.00**	**32,165.83**	**193,917,165.83**	**48,379.42**

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Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
01/03/11	GF	03463	FLYING TRIANGLE LOAN	Call	100.0000	1,945.39	1,945.39	464.51	2,409.90	0.00
01/07/11	GF	12057	FLYING TRIANGLE LOAN	Call	100.0000	1,040.56	1,040.56	408.65	1,449.21	0.00
01/14/11	GF	14004	FLYING TRIANGLE LOAN	Call	100.0000	700.57	700.57	60.95	761.52	0.00
			FLYING TRIANGLE LOAN Total			3,686.52	3,686.52	934.11	4,620.63	0.00
	GF - GENERAL FUND Total					**3,686.52**	**3,686.52**	**934.11**	**4,620.63**	**0.00**
01/07/11	SANIT	85625	FHLMC 2.00 (CALLABLE)	Sell	100.0000	50,000,000.00	50,000,000.00	19,444.44	50,019,444.44	0.00
01/07/11	SANIT	85626	FHLMC 2.00 (CALLABLE)	Sell	100.0000	48,538,000.00	48,538,000.00	18,875.89	48,556,875.89	0.00
01/07/11	SANIT	85684	FNMA 2.125 (CALLABLE)	Sell	100.0000	50,000,000.00	50,000,000.00	20,659.72	50,020,659.72	0.00
01/07/11	SANIT	85685	FNMA 2.125 (CALLABLE)	Sell	100.0000	50,000,000.00	50,000,000.00	20,659.72	50,020,659.72	0.00
01/07/11	SANIT	85686	FNMA 2.125 (CALLABLE)	Sell	100.0000	50,000,000.00	50,000,000.00	20,659.72	50,020,659.72	0.00
01/07/11	SANIT	85687	FNMA 2.125 (CALLABLE)	Sell	100.0000	15,000,000.00	15,000,000.00	6,197.92	15,006,197.92	0.00
			MCSA Total			263,538,000.00	263,538,000.00	106,497.41	263,644,497.41	0.00
	SANIT - SANITATION DISTRICT Total					**263,538,000.00**	**263,538,000.00**	**106,497.41**	**263,644,497.41**	**0.00**
			SPI Total			**263,541,686.52**	**263,541,686.52**	**107,431.52**	**263,649,118.04**	**0.00**

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Comparison of Investment Cost to Market Value
As of January 31, 2011
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	3,664,023,904.51	3,663,923,772.55	(100,131.96)	0.00	0.00	0.00
Euro CD's	0.00	0.00	0.00	0.00	0.00	0.00
Bankers Acceptances	126,051,754.43	126,054,966.25	3,211.82	0.00	0.00	0.00
Commercial Paper	8,418,386,676.50	8,417,749,981.22	(636,695.28)	0.00	0.00	0.00
Governments	1,687,270,901.86	1,686,223,807.60	(1,047,094.26)	87,140.17	108,362.30	21,222.13
Agencies	11,305,014,904.58	11,265,209,061.31	(39,805,843.27)	3,842,965.22	3,845,991.43	3,026.21
Municipals	45,000,000.00	45,000,000.00	0.00	5,165,000.00	5,165,000.00	0.00
Corp. & Deposit Notes	866,446,931.44	872,697,108.45	6,250,177.01	2,317,000.00	2,317,000.00	0.00
Repurchase Agreements	0.00	0.00	0.00	0.00	0.00	0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	0.00
Other	0.00	0.00	0.00	63,653,046.79	63,653,046.79	0.00
TOTAL	$26,112,195,073.32	$26,076,858,697.38	($35,336,375.94)	$75,065,152.18	$75,089,400.52	$24,248.34

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 0.17% of the PSI Portfolio.

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Market Pricing Exceptions
As of January 31, 2011
Attachment IXa

Security ID	Security Description	Calculated Market Price
85450	CHASE BK USA NA BK NOTE	100.00011092
85694	CHASE BK USA NA BK NOTE	99.99999748
85778	BK OF AMERICA NA BK NOTE	99.99998694
85779	BK OF AMERICA NA BK NOTE	99.99998694
85759	BK OF AMERICA NA BK NOTE	99.99998591
83923	ROYAL BK OF CANADA NY FRN	99.95000000
85957	ROYAL BK OF CANADA NY FRN	99.95000000
85958	ROYAL BK OF CANADA NY FRN	99.95000000
85547	UNION BK OF CALIFORNIA CD	100.00058197
85397	UNION BK OF CALIFORNIA CD	99.99929716
86027	UNION BK OF CALIFORNIA CD	99.99822215
85923	CITIBANK NA CD	99.98902864
85937	UNION BK OF CALIFORNIA CD	99.98683649
85774	BK OF MONTREAL CHICAGO CD	100.00019433
85805	BK OF NOVA SCOTIA HOUSTON CD	100.00019412
85446	BARCLAYS BK PLC NY CD	100.00027754
85447	BARCLAYS BK PLC NY CD	100.00027754
85830	BNP PARIBAS SF CD	100.00049979
85705	SOCIETE GENERALE NY CD	100.00077741
85767	DEUTSCHE BK AG NY CD	100.00066619
85838	DEUTSCHE BK AG NY CD	100.00077705
85806	BK OF NOVA SCOTIA HOUSTON CD	100.00110940
85521	BARCLAYS BK PLC NY CD	100.00177580
85542	BNP PARIBAS SF CD	100.00224771
85828	SVENSKA HANDELSBANKEN AB NY CD	100.00149873
85829	SVENSKA HANDELSBANKEN AB NY CD	100.00149873
85566	NORDEA BK FINLAND PLC NY CD	99.99999836
85379	SVENSKA HANDELSBANKEN AB NY CD	100.00155048
85794	BNP PARIBAS SF CD	100.00291396
85673	TORONTO DOMINION BK NY CD	100.00088580
85481	SVENSKA HANDELSBANKEN AB NY CD	100.00121402
85368	A & NZ BANKING GROUP NY CD	99.99871539
85356	RABOBANK NEDERLAND NV NY CD	99.99999213
85719	SVENSKA HANDELSBANKEN AB NY CD	99.99999518
85710	CREDIT SUISSE NY CD	100.00068918
85711	CREDIT SUISSE NY CD	100.00068918
85795	NORDEA BK FINLAND PLC NY CD	99.99843996
85769	CREDIT SUISSE NY CD	99.99999480
85737	BK OF NOVA SCOTIA HOUSTON CD	99.99843967
85738	BK OF NOVA SCOTIA HOUSTON CD	99.99843967
85776	DNB NOR BANK ASA NY CD	99.99766254
85777	DNB NOR BANK ASA NY CD	99.99766254
85393	RABOBANK NEDERLAND NV NY CD	99.99998929
85394	RABOBANK NEDERLAND NV NY CD	99.99998929
85495	RABOBANK NEDERLAND NV NY CD	100.00079608
85799	NORDEA BK FINLAND PLC NY CD	99.99838441
85955	BK OF MONTREAL CHICAGO CD	99.99758241
85956	BK OF MONTREAL CHICAGO CD	99.99758241
85968	BK OF MONTREAL CHICAGO CD	99.99741618
86028	BNP PARIBAS SF CD	99.99827769
85833	TORONTO DOMINION BK NY CD	99.99644101
85835	SOCIETE GENERALE NY CD	100.00532612
85836	SOCIETE GENERALE NY CD	100.00532612
85856	BNP PARIBAS SF CD	100.00499265
85578	RABOBANK NEDERLAND NV NY CD	99.99998897
85531	TORONTO DOMINION BK NY CD	100.00313181
85378	A & NZ BANKING GROUP NY CD	100.00524006
85642	SVENSKA HANDELSBANKEN AB NY CD	99.99937682
85643	SVENSKA HANDELSBANKEN AB NY CD	99.99937682
85667	WESTPAC BANKING CORP NY CD	99.99499102
85963	BNP PARIBAS SF CD	100.00407850
85724	DNB NOR BANK ASA NY CD	99.99998797
85715	ROYAL BK OF CANADA NY CD	99.99704516
85796	TORONTO DOMINION BK NY CD	99.99557571
85974	NORDEA BK FINLAND PLC NY CD	99.99411161

Los Angeles County Treasurer
Market Pricing Exceptions
As of January 31, 2011
Attachment IXa

Security ID	Security Description	Calculated Market Price
86022	DNB NOR BANK ASA NY CD	99.98872674
85992	CREDIT SUISSE NY CD	99.98872613
85735	NORDEA BK FINLAND PLC NY CD	99.99676618
85803	BK OF NOVA SCOTIA HOUSTON CD	99.99676731
86011	WESTPAC BANKING CORP NY CD	99.98689413
85980	DEUTSCHE BK AG NY CD	99.99344554
85981	DEUTSCHE BK AG NY CD	99.99344554
85975	BK OF NOVA SCOTIA HOUSTON CD	99.98950306
85938	CIBC NY CD	99.98483807
85925	RABOBANK NEDERLAND NV NY CD	99.98902969
85946	CIBC NY CD	99.98464431
85947	CIBC NY CD	99.98464431
85654	WESTPAC BANKING CORP NY CD	99.98681875
85942	BK OF NOVA SCOTIA HOUSTON CD	99.98425584
85943	BK OF NOVA SCOTIA HOUSTON CD	99.98425584
85915	BARCLAYS BK PLC NY CD	99.98425484
85916	BARCLAYS BK PLC NY CD	99.98425484
85921	CIBC NY CD	99.98425484
85641	WESTPAC BANKING CORP NY CD	99.97626695
85140	BARCLAYS BK PLC NY CD	100.10344296
86031	SOCIETE GENERALE NY CD	100.00241614
86033	UNION BK OF CALIFORNIA CD	99.99508575
86035	NORDEA BK FINLAND PLC NY CD	99.99180958

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of January 31, 2011
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BA	85489	BK OF AMERICA NA BA	0.27000	02/18/11	26,636,000.00	26,632,603.91	26,632,401.48
PSI	NTRD	BA	85843	BK OF AMERICA NA BA	0.27000	03/14/11	50,000,000.00	49,984,625.00	49,985,745.00
PSI	NTRD	BA	86017	BK OF AMERICA NA BA	0.29000	04/04/11	20,000,000.00	19,990,011.12	19,991,064.00
PSI	NTRD	BA	86016	BK OF AMERICA NA BA	0.29000	04/20/11	29,463,027.00	29,444,514.40	29,445,755.77
		BA Total					126,099,027.00	126,051,754.43	126,054,966.25
PSI	NTRD	BAN	83163	LACCAL BANS	0.67600	06/30/12	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	83362	LACCAL BANS	0.67600	06/30/12	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	84700	LACCAL BANS	0.67600	06/30/13	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	85107	LACCAL BANS	0.67600	06/30/13	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	85565	LACCAL BANS	0.67600	06/30/13	10,000,000.00	10,000,000.00	10,000,000.00
		BAN Total					45,000,000.00	45,000,000.00	45,000,000.00
PSI	NTRD	BNOT	85450	CHASE BK USA NA BK NOTE	0.22000	02/01/11	50,000,000.00	50,000,000.00	50,000,055.00
PSI	NTRD	BNOT	85650	CHASE BA USA NA BK NOTE	0.22000	02/15/11	50,000,000.00	50,000,000.00	49,996,500.00
PSI	NTRD	BNOT	85694	CHASE BK USA NA BK NOTE	0.22000	02/15/11	50,000,000.00	50,000,000.00	49,999,998.50
PSI	NTRD	BNOT	85675	CHASE BK USA NA BK NOTE	0.22000	02/18/11	50,000,000.00	50,000,000.00	49,996,000.00
PSI	NTRD	BNOT	85778	BK OF AMERICA NA BK NOTE	0.30000	03/29/11	50,000,000.00	50,000,000.00	49,999,993.00
PSI	NTRD	BNOT	85779	BK OF AMERICA NA BK NOTE	0.30000	03/29/11	23,000,000.00	23,000,000.00	22,999,996.78
PSI	NTRD	BNOT	85759	BK OF AMERICA NA BK NOTE	0.30000	03/30/11	50,000,000.00	50,000,000.00	49,999,992.50
		BNOT Total					323,000,000.00	323,000,000.00	322,992,535.78
PSI	NTRD	BNOT3	80744	US BANK NA BK NOTE	6.37500	08/01/11	8,000,000.00	8,108,555.80	8,233,440.00
		BNOT3 Total					8,000,000.00	8,108,555.80	8,233,440.00
PSI	NTRD	CNFL	80465	GE CAPITAL CORP FRN	0.39438	04/28/11	50,000,000.00	49,341,544.61	50,031,250.00
PSI	NTRD	CNFL	83923	ROYAL BK OF CANADA NY FRN	0.29594	06/01/11	50,000,000.00	50,000,000.00	49,975,000.00
PSI	NTRD	CNFL	80609	GE CAPITAL CORP FRN	0.35563	08/15/11	5,000,000.00	4,859,737.65	5,002,100.00
PSI	NTRD	CNFL	80610	GE CAPITAL CORP FRN	0.35563	08/15/11	15,000,000.00	14,630,073.53	15,006,300.00
PSI	NTRD	CNFL	84432	TOYOTA MOTOR CREDIT CORP FRN	0.52438	07/27/12	50,000,000.00	50,000,000.00	50,108,000.00
PSI	NTRD	CNFL	85269	TOYOTA MOTOR CREDIT CORP FRN	0.43563	11/15/12	50,000,000.00	50,000,000.00	50,017,500.00
		CNFL Total					220,000,000.00	218,831,355.79	220,140,150.00
PSI	NTRD	CNFM	85957	ROYAL BK OF CANADA NY FRN	0.26125	03/14/11	20,000,000.00	20,000,751.67	19,990,000.00
PSI	NTRD	CNFM	85958	ROYAL BK OF CANADA NY FRN	0.26125	03/18/11	37,000,000.00	37,001,504.90	36,981,500.00
PSI	NTRD	CNFM	85584	WESTPAC BANKING CORP NY FRN	0.33625	12/13/11	50,000,000.00	50,002,164.01	49,976,350.00
PSI	NTRD	CNFM	85585	WESTPAC BANKING CORP NY FRN	0.33625	12/13/11	50,000,000.00	50,002,164.01	49,976,350.00
		CNFM Total					157,000,000.00	157,006,584.59	156,924,200.00
PSI	NTRD	CNFX	80244	GE CAPITAL CORP MTN	6.12500	02/22/11	5,000,000.00	4,994,485.29	5,015,150.00
PSI	NTRD	CNFX	80251	GE CAPITAL CORP MTN	6.12500	02/22/11	5,000,000.00	4,994,477.56	5,015,150.00
PSI	NTRD	CNFX	80418	GE CAPITAL CORP MTN	5.00000	11/15/11	2,518,000.00	2,521,775.68	2,601,370.98

Los Angeles County Treasurer
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Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CNFX	80419	GE CAPITAL CORP MTN	5.00000	11/15/11	3,000,000.00	3,004,498.43	3,099,330.00
PSI	NTRD	CNFX	80522	GE CAPITAL CORP MTN	5.00000	11/15/11	1,157,000.00	1,161,229.72	1,195,308.27
PSI	NTRD	CNFX	80769	GE CAPITAL CORP MTN	5.00000	11/15/11	10,000,000.00	10,079,127.33	10,331,100.00
PSI	NTRD	CNFX	80593	GE CAPITAL CORP MTN	4.37500	11/21/11	1,500,000.00	1,499,138.60	1,545,120.00
PSI	NTRD	CNFX	80245	GE CAPITAL CORP MTN	5.87500	02/15/12	9,000,000.00	8,729,538.25	9,479,610.00
PSI	NTRD	CNFX	80466	GE CAPITAL CORP MTN	5.87500	02/15/12	10,000,000.00	10,025,702.30	10,532,900.00
PSI	NTRD	CNFX	80700	GE CAPITAL CORP MTN	5.87500	02/15/12	10,000,000.00	10,083,328.08	10,532,900.00
PSI	NTRD	CNFX	80743	GE CAPITAL CORP MTN	5.87500	02/15/12	10,000,000.00	10,079,452.11	10,532,900.00
PSI	NTRD	CNFX	80208	CHEVRON CORP MTN	3.45000	03/03/12	50,000,000.00	49,998,916.06	51,458,000.00
PSI	NTRD	CNFX	80257	GE CAPITAL CORP MTN	4.37500	03/03/12	5,900,000.00	5,632,829.33	6,106,205.00
PSI	NTRD	CNFX	81648	BARCLAYS BK PLC NY MTN	5.45000	09/12/12	10,606,000.00	11,046,254.67	11,306,738.42
PSI	NTRD	CNFX	85361	GE CAPITAL CORP MTN	2.80000	01/08/13	25,000,000.00	25,649,681.85	25,655,000.00
		CNFX Total					158,681,000.00	159,500,435.26	164,406,782.67
PSI	NTRD	CPD	85657	ABBEY NATIONAL NA LLC CP	0.27000	02/01/11	50,000,000.00	50,000,000.00	49,998,165.00
PSI	NTRD	CPD	85709	ING US FUNDING LLC CP	0.24000	02/01/11	20,000,000.00	20,000,000.00	19,999,116.00
PSI	NTRD	CPD	85733	DEUTSCHE BK FINANCIAL LLC CP	0.26000	02/01/11	50,000,000.00	50,000,000.00	49,997,790.00
PSI	NTRD	CPD	85792	VARIABLE FUNDING CAP CO LLC CP	0.24000	02/01/11	25,000,000.00	25,000,000.00	24,999,082.50
PSI	NTRD	CPD	85810	GE CAPITAL CORP CP	0.15000	02/01/11	50,000,000.00	50,000,000.00	49,998,165.00
PSI	NTRD	CPD	85811	GE CAPITAL CORP CP	0.15000	02/01/11	50,000,000.00	50,000,000.00	49,998,165.00
PSI	NTRD	CPD	85731	ING US FUNDING LLC CP	0.24000	02/02/11	30,000,000.00	29,999,800.00	29,998,431.00
PSI	NTRD	CPD	85798	ING US FUNDING LLC CP	0.24000	02/02/11	50,000,000.00	49,999,666.67	49,997,385.00
PSI	NTRD	CPD	85807	DANSKE CORP CP	0.28500	02/02/11	50,000,000.00	49,999,604.17	49,997,385.00
PSI	NTRD	CPD	85538	BARTON CAPITAL LLC CP	0.26000	02/03/11	18,955,000.00	18,954,726.21	18,953,857.01
PSI	NTRD	CPD	85717	SHEFFIELD RECEIVABLES CORP CP	0.25000	02/03/11	35,000,000.00	34,999,513.89	34,998,327.00
PSI	NTRD	CPD	85718	SHEFFIELD RECEIVABLES CORP CP	0.25000	02/03/11	50,000,000.00	49,999,305.56	49,997,610.00
PSI	NTRD	CPD	85736	CRC FUNDING LLC CP	0.26000	02/03/11	20,000,000.00	19,999,711.11	19,998,794.00
PSI	NTRD	CPD	85773	FALCON ASSET SEC CO LLC CP	0.23000	02/03/11	30,000,000.00	29,999,616.67	29,998,191.00
PSI	NTRD	CPD	85822	ABBEY NATIONAL NA LLC CP	0.24000	02/03/11	50,000,000.00	49,999,333.33	49,997,610.00
PSI	NTRD	CPD	85832	DEUTSCHE BK FINANCIAL LLC CP	0.23000	02/03/11	50,000,000.00	49,999,361.11	49,996,985.00
PSI	NTRD	CPD	85473	SHEFFIELD RECEIVABLES CORP CP	0.25000	02/04/11	25,000,000.00	24,999,479.17	24,998,665.00
PSI	NTRD	CPD	85499	THAMES ASSET GLOBAL SEC INC CP	0.25000	02/04/11	50,000,000.00	49,998,958.33	49,996,580.00
PSI	NTRD	CPD	85512	DANSKE CORP CP	0.27500	02/04/11	50,000,000.00	49,998,854.17	49,996,580.00
PSI	NTRD	CPD	85524	THAMES ASSET GLOBAL SEC INC CP	0.25000	02/04/11	50,000,000.00	49,998,958.33	49,996,580.00
PSI	NTRD	CPD	85660	BARTON CAPITAL LLC CP	0.25000	02/04/11	20,009,000.00	20,008,583.15	20,007,631.38
PSI	NTRD	CPD	85666	FALCON ASSET SEC CO LLC CP	0.24000	02/04/11	25,000,000.00	24,999,500.00	24,998,290.00
PSI	NTRD	CPD	85678	SHEFFIELD RECEIVABLES CORP CP	0.24000	02/04/11	25,000,000.00	24,999,500.00	24,998,665.00
PSI	NTRD	CPD	85679	SHEFFIELD RECEIVABLES CORP CP	0.24000	02/04/11	25,750,000.00	25,749,485.00	25,748,624.95
PSI	NTRD	CPD	85782	ABBEY NATIONAL NA LLC CP	0.25000	02/04/11	50,000,000.00	49,998,958.33	49,997,330.00
PSI	NTRD	CPD	85789	FALCON ASSET SEC CO LLC CP	0.24000	02/04/11	50,000,000.00	49,999,000.00	49,996,580.00
PSI	NTRD	CPD	85801	ABBEY NATIONAL NA LLC CP	0.25000	02/04/11	50,000,000.00	49,998,958.33	49,997,330.00
PSI	NTRD	CPD	85808	GE CAPITAL CORP CP	0.15000	02/04/11	50,000,000.00	49,999,375.00	49,997,330.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	85809	GE CAPITAL CORP CP	0.15000	02/04/11	50,000,000.00	49,999,375.00	49,997,330.00
PSI	NTRD	CPD	85520	SHEFFIELD RECEIVABLES CORP CP	0.24000	02/07/11	25,000,000.00	24,999,000.00	24,998,250.00
PSI	NTRD	CPD	85720	BARTON CAPITAL LLC CP	0.25000	02/07/11	35,014,000.00	35,012,541.08	35,010,761.21
PSI	NTRD	CPD	85842	ABBEY NATIONAL NA LLC CP	0.25000	02/07/11	50,000,000.00	49,997,916.67	49,996,500.00
PSI	NTRD	CPD	85845	CARGILL INC CP	0.22000	02/07/11	40,000,000.00	39,998,533.33	39,996,300.00
PSI	NTRD	CPD	85848	BARTON CAPITAL LLC CP	0.23000	02/07/11	26,007,000.00	26,006,003.07	26,004,594.35
PSI	NTRD	CPD	85863	REGENCY MARKETS NO. 1 LLC CP	0.25000	02/07/11	30,000,000.00	29,998,750.00	29,997,225.00
PSI	NTRD	CPD	85982	HSBC FINANCE CORP CP	0.18000	02/07/11	31,240,000.00	31,239,062.80	31,237,110.30
PSI	NTRD	CPD	85991	DEUTSCHE BK FINANCIAL LLC CP	0.19000	02/07/11	45,000,000.00	44,998,575.00	44,995,837.50
PSI	NTRD	CPD	85648	CIESCO LLC CP	0.26000	02/08/11	26,000,000.00	25,998,685.56	25,997,384.40
PSI	NTRD	CPD	85825	JUPITER SEC CO LLC CP	0.22000	02/08/11	30,000,000.00	29,998,716.67	29,996,982.00
PSI	NTRD	CPD	85841	COMMERZBANK US FINANCE INC CP	0.24000	02/08/11	50,000,000.00	49,997,666.67	49,994,970.00
PSI	NTRD	CPD	85847	CITIGROUP FUNDING INC CP	0.25000	02/08/11	23,000,000.00	22,998,881.94	22,997,686.20
PSI	NTRD	CPD	85860	COMMERZBANK US FINANCE INC CP	0.24000	02/08/11	50,000,000.00	49,997,666.67	49,994,970.00
PSI	NTRD	CPD	85783	FALCON ASSET SEC CO LLC CP	0.23000	02/09/11	50,000,000.00	49,997,444.44	49,994,565.00
PSI	NTRD	CPD	85874	CITIGROUP FUNDING INC CP	0.24000	02/09/11	50,000,000.00	49,997,333.33	49,994,565.00
PSI	NTRD	CPD	85949	BRYANT PARK FUNDING LLC CP	0.24000	02/09/11	47,800,000.00	47,797,450.67	47,794,804.14
PSI	NTRD	CPD	85668	CARGILL INC CP	0.24000	02/10/11	50,000,000.00	49,997,000.00	49,994,165.00
PSI	NTRD	CPD	85839	TOYOTA MOTOR CREDIT CORP CP	0.25000	02/10/11	50,000,000.00	49,996,875.00	49,995,665.00
PSI	NTRD	CPD	85844	FALCON ASSET SEC CO LLC CP	0.23000	02/10/11	50,000,000.00	49,997,125.00	49,994,165.00
PSI	NTRD	CPD	85854	BARTON CAPITAL LLC CP	0.24000	02/10/11	25,000,000.00	24,998,500.00	24,997,082.50
PSI	NTRD	CPD	85868	DEUTSCHE BK FINANCIAL LLC CP	0.23000	02/10/11	50,000,000.00	49,997,125.00	49,994,165.00
PSI	NTRD	CPD	85546	SHEFFIELD RECEIVABLES CORP CP	0.24000	02/11/11	25,000,000.00	24,998,333.33	24,997,692.50
PSI	NTRD	CPD	85721	FALCON ASSET SEC CO LLC CP	0.24000	02/11/11	34,238,000.00	34,235,717.47	34,233,727.10
PSI	NTRD	CPD	85823	ING US FUNDING LLC CP	0.24500	02/11/11	50,000,000.00	49,996,597.22	49,993,760.00
PSI	NTRD	CPD	85850	FALCON ASSET SEC CO LLC CP	0.23000	02/11/11	45,000,000.00	44,997,125.00	44,994,384.00
PSI	NTRD	CPD	85864	ABBEY NATIONAL NA LLC CP	0.24000	02/11/11	50,000,000.00	49,996,666.67	49,995,385.00
PSI	NTRD	CPD	85888	FALCON ASSET SEC CO LLC CP	0.23000	02/11/11	50,000,000.00	49,996,805.56	49,993,760.00
PSI	NTRD	CPD	85367	CAFCO LLC CP	0.27000	02/14/11	50,000,000.00	49,995,125.00	49,992,555.00
PSI	NTRD	CPD	85662	THUNDER BAY FUNDING LLC CP	0.24000	02/14/11	25,000,000.00	24,997,833.33	24,996,277.50
PSI	NTRD	CPD	85780	ING US FUNDING LLC CP	0.26000	02/14/11	50,000,000.00	49,995,305.56	49,992,555.00
PSI	NTRD	CPD	85781	ING US FUNDING LLC CP	0.26000	02/14/11	18,500,000.00	18,498,263.06	18,497,245.35
PSI	NTRD	CPD	85855	BARTON CAPITAL LLC CP	0.24000	02/14/11	45,014,000.00	45,010,098.79	45,007,297.42
PSI	NTRD	CPD	85886	THAMES ASSET GLOBAL SEC INC CP	0.24000	02/14/11	50,000,000.00	49,995,666.67	49,992,555.00
PSI	NTRD	CPD	85889	DANSKE CORP CP	0.27000	02/14/11	25,000,000.00	24,997,562.50	24,996,277.50
PSI	NTRD	CPD	85939	THAMES ASSET GLOBAL SEC INC CP	0.24000	02/14/11	23,275,000.00	23,272,982.84	23,271,534.35
PSI	NTRD	CPD	85969	THAMES ASSET GLOBAL SEC INC CP	0.24000	02/14/11	16,771,000.00	16,769,546.51	16,768,502.80
PSI	NTRD	CPD	85659	VARIABLE FUNDING CAP CO LLC CP	0.25000	02/15/11	50,000,000.00	49,995,138.89	49,994,275.00
PSI	NTRD	CPD	85760	COMMERZBANK US FINANCE INC CP	0.25000	02/15/11	50,000,000.00	49,995,138.89	49,992,150.00
PSI	NTRD	CPD	85761	COMMERZBANK US FINANCE INC CP	0.25000	02/15/11	40,000,000.00	39,996,111.11	39,993,720.00
PSI	NTRD	CPD	85816	ABBEY NATIONAL NA LLC CP	0.26000	02/15/11	50,000,000.00	49,994,944.44	49,994,275.00
PSI	NTRD	CPD	85827	FALCON ASSET SEC CO LLC CP	0.25000	02/15/11	50,000,000.00	49,995,138.89	49,992,150.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	85853	DANSKE CORP CP	0.26000	02/15/11	50,000,000.00	49,994,944.45	49,992,150.00
PSI	NTRD	CPD	85875	BARTON CAPITAL LLC CP	0.23000	02/15/11	25,000,000.00	24,997,763.89	24,996,075.00
PSI	NTRD	CPD	85884	CITIGROUP FUNDING INC CP	0.25000	02/15/11	50,000,000.00	49,995,138.89	49,992,150.00
PSI	NTRD	CPD	85909	BRYANT PARK FUNDING LLC CP	0.23000	02/15/11	25,000,000.00	24,997,763.89	24,996,075.00
PSI	NTRD	CPD	85936	BRYANT PARK FUNDING LLC CP	0.23000	02/15/11	50,000,000.00	49,995,527.78	49,992,150.00
PSI	NTRD	CPD	85550	CAFCO LLC CP	0.26000	02/16/11	10,000,000.00	9,998,916.67	9,998,350.00
PSI	NTRD	CPD	85814	SHEFFIELD RECEIVABLES CORP CP	0.23000	02/16/11	30,000,000.00	29,997,125.00	29,996,400.00
PSI	NTRD	CPD	85857	DEUTSCHE BK FINANCIAL LLC CP	0.24000	02/16/11	50,000,000.00	49,995,000.00	49,991,750.00
PSI	NTRD	CPD	85866	DEUTSCHE BK FINANCIAL LLC CP	0.23000	02/16/11	50,000,000.00	49,995,208.33	49,991,750.00
PSI	NTRD	CPD	85869	COMMERZBANK US FINANCE INC CP	0.24000	02/16/11	50,000,000.00	49,995,000.00	49,991,750.00
PSI	NTRD	CPD	85881	BRYANT PARK FUNDING LLC CP	0.24000	02/16/11	50,000,000.00	49,995,000.00	49,991,750.00
PSI	NTRD	CPD	85989	REGENCY MARKETS NO. 1 LLC CP	0.25000	02/16/11	50,000,000.00	49,994,791.66	49,991,750.00
PSI	NTRD	CPD	85390	CIESCO LLC CP	0.26000	02/17/11	50,000,000.00	49,994,222.22	49,991,345.00
PSI	NTRD	CPD	85551	CAFCO LLC CP	0.26000	02/17/11	11,750,000.00	11,748,642.22	11,747,966.08
PSI	NTRD	CPD	85849	DEUTSCHE BK FINANCIAL LLC CP	0.24000	02/17/11	50,000,000.00	49,994,666.67	49,991,345.00
PSI	NTRD	CPD	85872	BARTON CAPITAL LLC CP	0.24000	02/17/11	42,053,000.00	42,048,514.35	42,045,720.63
PSI	NTRD	CPD	85891	BARTON CAPITAL LLC CP	0.24000	02/17/11	50,000,000.00	49,994,666.67	49,991,345.00
PSI	NTRD	CPD	85908	BRYANT PARK FUNDING LLC CP	0.23000	02/17/11	43,489,000.00	43,484,554.46	43,481,472.05
PSI	NTRD	CPD	85953	THUNDER BAY FUNDING LLC CP	0.23000	02/17/11	35,000,000.00	34,996,422.22	34,993,941.50
PSI	NTRD	CPD	85998	REGENCY MARKETS NO. 1 LLC CP	0.25000	02/17/11	40,000,000.00	39,995,555.56	39,993,076.00
PSI	NTRD	CPD	85327	THAMES ASSET GLOBAL SEC INC CP	0.26000	02/18/11	25,000,000.00	24,996,930.56	24,995,470.00
PSI	NTRD	CPD	85353	TOYOTA MOTOR CREDIT CORP CP	0.26000	02/18/11	7,509,000.00	7,508,078.06	7,508,014.82
PSI	NTRD	CPD	85374	JUPITER SEC CO LLC CP	0.25000	02/18/11	35,000,000.00	34,995,868.06	34,993,658.00
PSI	NTRD	CPD	85693	SHEFFIELD RECEIVABLES CORP CP	0.25000	02/18/11	11,000,000.00	10,998,701.39	10,998,556.80
PSI	NTRD	CPD	85708	THAMES ASSET GLOBAL SEC INC CP	0.26000	02/18/11	25,000,000.00	24,996,930.55	24,995,470.00
PSI	NTRD	CPD	85732	THAMES ASSET GLOBAL SEC INC CP	0.26000	02/18/11	25,000,000.00	24,996,930.55	24,995,470.00
PSI	NTRD	CPD	85764	THAMES ASSET GLOBAL SEC INC CP	0.26000	02/18/11	48,159,000.00	48,153,087.15	48,150,273.59
PSI	NTRD	CPD	85790	COMMERZBANK US FINANCE INC CP	0.24000	02/18/11	50,000,000.00	49,994,333.33	49,990,940.00
PSI	NTRD	CPD	85793	SHEFFIELD RECEIVABLES CORP CP	0.24000	02/18/11	50,000,000.00	49,994,333.33	49,993,440.00
PSI	NTRD	CPD	85859	ING US FUNDING LLC CP	0.24000	02/18/11	38,000,000.00	37,995,693.33	37,993,114.40
PSI	NTRD	CPD	85865	ING US FUNDING LLC CP	0.24000	02/18/11	30,000,000.00	29,996,600.00	29,994,564.00
PSI	NTRD	CPD	85877	COMMERZBANK US FINANCE INC CP	0.24000	02/18/11	50,000,000.00	49,994,333.33	49,990,940.00
PSI	NTRD	CPD	85878	DEUTSCHE BK FINANCIAL LLC CP	0.24000	02/18/11	40,000,000.00	39,995,466.67	39,992,752.00
PSI	NTRD	CPD	85904	JUPITER SEC CO LLC CP	0.23000	02/18/11	35,000,000.00	34,996,198.61	34,993,658.00
PSI	NTRD	CPD	85919	REGENCY MARKETS NO. 1 LLC CP	0.26000	02/18/11	50,000,000.00	49,993,861.11	49,990,940.00
PSI	NTRD	CPD	85821	CRC FUNDING LLC CP	0.26000	02/22/11	50,000,000.00	49,992,416.66	49,989,330.00
PSI	NTRD	CPD	85876	DANSKE CORP CP	0.27500	02/22/11	28,000,000.00	27,995,508.34	27,994,024.80
PSI	NTRD	CPD	85917	CIESCO LLC CP	0.24000	02/22/11	32,900,000.00	32,895,394.00	32,892,979.14
PSI	NTRD	CPD	85926	CITIGROUP FUNDING INC CP	0.25000	02/22/11	50,000,000.00	49,992,708.33	49,989,330.00
PSI	NTRD	CPD	85966	REGENCY MARKETS NO. 1 LLC CP	0.24000	02/22/11	50,000,000.00	49,993,000.00	49,989,330.00
PSI	NTRD	CPD	85978	REGENCY MARKETS NO. 1 LLC CP	0.25000	02/22/11	34,766,000.00	34,760,929.95	34,758,580.94
PSI	NTRD	CPD	85787	SHEFFIELD RECEIVABLES CORP CP	0.24000	02/23/11	30,000,000.00	29,995,600.00	29,995,233.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	85870	ABBEY NATIONAL NA LLC CP	0.26000	02/23/11	50,000,000.00	49,992,055.55	49,992,055.00
PSI	NTRD	CPD	85885	VARIABLE FUNDING CAP CO LLC CP	0.23000	02/23/11	25,000,000.00	24,996,486.11	24,996,027.50
PSI	NTRD	CPD	85896	COMMERZBANK US FINANCE INC CP	0.24000	02/23/11	50,000,000.00	49,992,666.66	49,988,930.00
PSI	NTRD	CPD	85897	COMMERZBANK US FINANCE INC CP	0.24000	02/23/11	30,000,000.00	29,995,600.00	29,993,358.00
PSI	NTRD	CPD	85999	JUPITER SEC CO LLC CP	0.23000	02/23/11	25,000,000.00	24,996,486.11	24,994,465.00
PSI	NTRD	CPD	86008	REGENCY MARKETS NO. 1 LLC CP	0.25000	02/23/11	46,790,000.00	46,782,851.53	46,779,640.69
PSI	NTRD	CPD	85858	ABBEY NATIONAL NA LLC CP	0.26000	02/24/11	50,000,000.00	49,991,694.45	49,991,775.00
PSI	NTRD	CPD	85871	ING US FUNDING LLC CP	0.24000	02/24/11	50,000,000.00	49,992,333.33	49,988,525.00
PSI	NTRD	CPD	85892	BARTON CAPITAL LLC CP	0.23000	02/24/11	50,000,000.00	49,992,652.78	49,988,525.00
PSI	NTRD	CPD	85900	BARTON CAPITAL LLC CP	0.23000	02/24/11	50,000,000.00	49,992,652.78	49,988,525.00
PSI	NTRD	CPD	85901	BARTON CAPITAL LLC CP	0.23000	02/24/11	5,000,000.00	4,999,265.28	4,998,852.50
PSI	NTRD	CPD	85959	JUPITER SEC CO LLC CP	0.23000	02/24/11	50,000,000.00	49,992,652.78	49,988,525.00
PSI	NTRD	CPD	85973	FALCON ASSET SEC CO LLC CP	0.23000	02/24/11	30,000,000.00	29,995,591.66	29,993,115.00
PSI	NTRD	CPD	85880	BARTON CAPITAL LLC CP	0.24000	02/25/11	50,000,000.00	49,992,000.00	49,988,125.00
PSI	NTRD	CPD	85893	ABBEY NATIONAL NA LLC CP	0.27000	02/25/11	50,000,000.00	49,991,000.00	49,991,500.00
PSI	NTRD	CPD	85902	DANSKE CORP CP	0.27000	02/25/11	50,000,000.00	49,991,000.00	49,988,125.00
PSI	NTRD	CPD	85906	COMMERZBANK US FINANCE INC CP	0.24000	02/25/11	35,000,000.00	34,994,400.00	34,991,687.50
PSI	NTRD	CPD	85920	COMMERZBANK US FINANCE INC CP	0.25500	02/25/11	45,000,000.00	44,992,350.00	44,989,312.50
PSI	NTRD	CPD	85883	ING US FUNDING LLC CP	0.24000	02/28/11	50,000,000.00	49,991,000.00	49,986,915.00
PSI	NTRD	CPD	85911	ABBEY NATIONAL NA LLC CP	0.26000	02/28/11	50,000,000.00	49,990,250.00	49,990,665.00
PSI	NTRD	CPD	85922	BRYANT PARK FUNDING LLC CP	0.24000	02/28/11	45,000,000.00	44,991,900.00	44,988,223.50
PSI	NTRD	CPD	85928	DANSKE CORP CP	0.26000	02/28/11	50,000,000.00	49,990,250.00	49,986,915.00
PSI	NTRD	CPD	85929	BARTON CAPITAL LLC CP	0.24000	02/28/11	50,000,000.00	49,991,000.00	49,986,915.00
PSI	NTRD	CPD	85990	BRYANT PARK FUNDING LLC CP	0.23000	02/28/11	17,785,000.00	17,781,932.09	17,780,345.67
PSI	NTRD	CPD	85997	FALCON ASSET SEC CO LLC CP	0.23000	02/28/11	45,000,000.00	44,992,237.50	44,988,223.50
PSI	NTRD	CPD	86009	ABBEY NATIONAL NA LLC CP	0.26000	02/28/11	50,000,000.00	49,990,250.00	49,990,665.00
PSI	NTRD	CPD	85784	THAMES ASSET GLOBAL SEC INC CP	0.26000	03/01/11	50,000,000.00	49,989,888.89	49,985,430.00
PSI	NTRD	CPD	85785	THAMES ASSET GLOBAL SEC INC CP	0.26000	03/01/11	27,399,000.00	27,393,459.31	27,391,015.93
PSI	NTRD	CPD	85820	VARIABLE FUNDING CAP CO LLC CP	0.25000	03/01/11	50,000,000.00	49,990,277.78	49,989,695.00
PSI	NTRD	CPD	85905	ING US FUNDING LLC CP	0.24000	03/01/11	50,000,000.00	49,990,666.67	49,985,430.00
PSI	NTRD	CPD	85935	DEUTSCHE BK FINANCIAL LLC CP	0.25000	03/01/11	50,000,000.00	49,990,277.78	49,985,430.00
PSI	NTRD	CPD	85815	TOYOTA MOTOR CREDIT CORP CP	0.25000	03/02/11	50,000,000.00	49,989,930.55	49,989,365.00
PSI	NTRD	CPD	85837	THUNDER BAY FUNDING LLC CP	0.25000	03/02/11	40,000,000.00	39,991,944.45	39,987,940.00
PSI	NTRD	CPD	85846	THUNDER BAY FUNDING LLC CP	0.25000	03/02/11	22,367,000.00	22,362,495.53	22,360,256.35
PSI	NTRD	CPD	85852	THUNDER BAY FUNDING LLC CP	0.24000	03/02/11	50,000,000.00	49,990,333.34	49,984,925.00
PSI	NTRD	CPD	86015	DEUTSCHE BK FINANCIAL LLC CP	0.23000	03/02/11	50,000,000.00	49,990,736.11	49,984,925.00
PSI	NTRD	CPD	86023	VARIABLE FUNDING CAP CO LLC CP	0.23000	03/02/11	25,000,000.00	24,995,368.06	24,994,682.50
PSI	NTRD	CPD	86025	COMMERZBANK US FINANCE INC CP	0.24000	03/02/11	50,000,000.00	49,990,333.33	49,984,925.00
PSI	NTRD	CPD	85894	FALCON ASSET SEC CO LLC CP	0.24000	03/03/11	40,000,000.00	39,992,000.00	39,987,532.00
PSI	NTRD	CPD	85972	CITIGROUP FUNDING INC CP	0.26000	03/03/11	32,000,000.00	31,993,066.67	31,990,025.60
PSI	NTRD	CPD	86024	BRYANT PARK FUNDING LLC CP	0.23000	03/03/11	50,000,000.00	49,990,416.67	49,984,415.00
PSI	NTRD	CPD	85826	COMMERZBANK US FINANCE INC CP	0.28000	03/04/11	50,000,000.00	49,987,944.45	49,983,900.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	85907	BARTON CAPITAL LLC CP	0.25000	03/04/11	50,000,000.00	49,989,236.11	49,983,900.00
PSI	NTRD	CPD	85927	BARTON CAPITAL LLC CP	0.24000	03/04/11	33,012,000.00	33,005,177.52	33,001,370.14
PSI	NTRD	CPD	85934	ING US FUNDING LLC CP	0.24000	03/04/11	50,000,000.00	49,989,666.66	49,983,900.00
PSI	NTRD	CPD	85948	ABBEY NATIONAL NA LLC CP	0.27000	03/04/11	50,000,000.00	49,988,375.00	49,988,700.00
PSI	NTRD	CPD	85950	BARTON CAPITAL LLC CP	0.24000	03/04/11	30,000,000.00	29,993,800.00	29,990,340.00
PSI	NTRD	CPD	86000	CITIGROUP FUNDING INC CP	0.26000	03/04/11	45,000,000.00	44,989,925.00	44,985,510.00
PSI	NTRD	CPD	86001	DANSKE CORP CP	0.28000	03/04/11	40,000,000.00	39,990,355.56	39,987,120.00
PSI	NTRD	CPD	86034	COMMERZBANK US FINANCE INC CP	0.24000	03/04/11	50,000,000.00	49,989,666.66	49,983,900.00
PSI	NTRD	CPD	85818	SHEFFIELD RECEIVABLES CORP CP	0.25000	03/07/11	50,000,000.00	49,988,194.44	49,987,675.00
PSI	NTRD	CPD	85819	SHEFFIELD RECEIVABLES CORP CP	0.25000	03/07/11	9,500,000.00	9,497,756.94	9,497,658.25
PSI	NTRD	CPD	85831	CIESCO LLC CP	0.25000	03/07/11	50,000,000.00	49,988,194.44	49,982,315.00
PSI	NTRD	CPD	85887	FALCON ASSET SEC CO LLC CP	0.24000	03/07/11	22,000,000.00	21,995,013.33	21,992,218.60
PSI	NTRD	CPD	85914	BARTON CAPITAL LLC CP	0.24000	03/07/11	25,010,000.00	25,004,331.07	25,001,153.96
PSI	NTRD	CPD	85965	ING US FUNDING LLC CP	0.24000	03/07/11	30,000,000.00	29,993,200.00	29,989,389.00
PSI	NTRD	CPD	85971	BARTON CAPITAL LLC CP	0.24000	03/07/11	30,011,000.00	30,004,197.51	30,000,385.11
PSI	NTRD	CPD	85996	CRC FUNDING LLC CP	0.22000	03/07/11	50,000,000.00	49,989,611.11	49,982,315.00
PSI	NTRD	CPD	86004	CRC FUNDING LLC CP	0.22000	03/07/11	40,000,000.00	39,991,688.89	39,985,852.00
PSI	NTRD	CPD	85824	CIESCO LLC CP	0.25000	03/08/11	25,000,000.00	24,993,923.61	24,990,887.50
PSI	NTRD	CPD	85903	FALCON ASSET SEC CO LLC CP	0.24000	03/08/11	36,300,000.00	36,291,530.00	36,286,768.65
PSI	NTRD	CPD	85988	FALCON ASSET SEC CO LLC CP	0.23000	03/08/11	27,000,000.00	26,993,962.50	26,990,158.50
PSI	NTRD	CPD	86029	ING US FUNDING LLC CP	0.24000	03/08/11	50,000,000.00	49,988,333.33	49,981,775.00
PSI	NTRD	CPD	86032	ABBEY NATIONAL NA LLC CP	0.25000	03/08/11	50,000,000.00	49,987,847.22	49,987,880.00
PSI	NTRD	CPD	85895	THAMES ASSET GLOBAL SEC INC CP	0.25000	03/09/11	50,000,000.00	49,987,500.00	49,981,230.00
PSI	NTRD	CPD	85899	THAMES ASSET GLOBAL SEC INC CP	0.26000	03/09/11	25,000,000.00	24,993,500.00	24,990,615.00
PSI	NTRD	CPD	85930	THAMES ASSET GLOBAL SEC INC CP	0.26000	03/09/11	50,000,000.00	49,987,000.00	49,981,230.00
PSI	NTRD	CPD	85763	REGENCY MARKETS NO. 1 LLC CP	0.28000	03/10/11	49,811,000.00	49,796,665.50	49,791,753.03
PSI	NTRD	CPD	85802	THAMES ASSET GLOBAL SEC INC CP	0.26000	03/10/11	50,000,000.00	49,986,638.89	49,980,680.00
PSI	NTRD	CPD	85970	ING US FUNDING LLC CP	0.24000	03/10/11	50,000,000.00	49,987,666.67	49,980,680.00
PSI	NTRD	CPD	85940	FALCON ASSET SEC CO LLC CP	0.24000	03/11/11	40,250,000.00	40,239,803.33	40,234,000.63
PSI	NTRD	CPD	85979	BRYANT PARK FUNDING LLC CP	0.25000	03/11/11	50,000,000.00	49,986,805.56	49,980,125.00
PSI	NTRD	CPD	86010	ING US FUNDING LLC CP	0.24000	03/14/11	50,000,000.00	49,986,333.34	49,978,425.00
PSI	NTRD	CPD	85882	HSBC FINANCE CORP CP	0.23000	03/15/11	50,000,000.00	49,986,583.33	49,977,850.00
PSI	NTRD	CPD	85918	VARIABLE FUNDING CAP CO LLC CP	0.25000	03/15/11	25,000,000.00	24,992,708.34	24,992,415.00
PSI	NTRD	CPD	85945	DANSKE CORP CP	0.29500	03/15/11	32,000,000.00	31,988,986.67	31,985,824.00
PSI	NTRD	CPD	85983	SHEFFIELD RECEIVABLES CORP CP	0.23000	03/15/11	50,000,000.00	49,986,583.34	49,984,830.00
PSI	NTRD	CPD	86003	COMMERZBANK US FINANCE INC CP	0.25000	03/15/11	50,000,000.00	49,985,416.67	49,977,850.00
PSI	NTRD	CPD	86012	ING US FUNDING LLC CP	0.24000	03/15/11	50,000,000.00	49,986,000.00	49,977,850.00
PSI	NTRD	CPD	85960	RBS FINANCE NV (NA) INC CP	0.24000	03/16/11	25,000,000.00	24,992,833.33	24,988,632.50
PSI	NTRD	CPD	85961	THUNDER BAY FUNDING LLC CP	0.24000	03/16/11	35,000,000.00	34,989,966.67	34,984,085.50
PSI	NTRD	CPD	85944	THAMES ASSET GLOBAL SEC INC CP	0.26000	03/18/11	30,000,000.00	29,990,250.00	29,985,648.00
PSI	NTRD	CPD	85952	HSBC FINANCE CORP CP	0.25000	03/21/11	50,000,000.00	49,983,333.34	49,974,265.00
PSI	NTRD	CPD	85962	SHEFFIELD RECEIVABLES CORP CP	0.25000	03/21/11	25,000,000.00	24,991,666.66	24,991,290.00

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PSI	NTRD	CPD	85977	SHEFFIELD RECEIVABLES CORP CP	0.25000	03/21/11	40,000,000.00	39,986,666.66	39,986,064.00
PSI	NTRD	CPD	86005	BARTON CAPITAL LLC CP	0.24000	03/21/11	30,022,000.00	30,012,392.96	30,006,547.68
PSI	NTRD	CPD	85951	FALCON ASSET SEC CO LLC CP	0.24000	03/22/11	25,000,000.00	24,991,833.33	24,986,825.00
PSI	NTRD	CPD	85964	COMMERZBANK US FINANCE INC CP	0.28000	03/22/11	50,000,000.00	49,980,944.45	49,973,650.00
PSI	NTRD	CPD	85772	SHEFFIELD RECEIVABLES CORP CP	0.29000	03/24/11	30,000,000.00	29,987,675.00	29,988,852.00
PSI	NTRD	CPD	86037	FALCON ASSET SEC CO LLC CP	0.24000	03/24/11	25,000,000.00	24,991,500.00	24,987,500.00
PSI	NTRD	CPD	86026	FALCON ASSET SEC CO LLC CP	0.24000	03/25/11	25,000,000.00	24,991,333.34	24,985,882.50
PSI	NTRD	CPD	85994	CIESCO LLC CP	0.26000	03/28/11	50,000,000.00	49,980,138.89	49,969,830.00
PSI	NTRD	CPD	85995	CIESCO LLC CP	0.26000	03/28/11	35,000,000.00	34,986,097.22	34,978,881.00
PSI	NTRD	CPD	86006	JUPITER SEC CO LLC CP	0.24000	03/29/11	50,000,000.00	49,981,333.34	49,969,260.00
PSI	NTRD	CPD	86013	HSBC FINANCE CORP CP	0.25000	03/30/11	50,000,000.00	49,980,208.33	49,968,685.00
PSI	NTRD	CPD	86014	HSBC FINANCE CORP CP	0.25000	03/30/11	25,000,000.00	24,990,104.17	24,984,342.50
PSI	NTRD	CPD	86002	HSBC FINANCE CORP CP	0.26000	03/31/11	50,000,000.00	49,979,055.56	49,968,110.00
PSI	NTRD	CPD	86038	HSBC FINANCE CORP CP	0.25000	03/31/11	50,000,000.00	49,979,861.11	49,968,110.00
PSI	NTRD	CPD	86007	SHEFFIELD RECEIVABLES CORP CP	0.27000	04/21/11	29,200,000.00	29,182,699.00	29,182,380.72
		CPD Total					8,419,656,000.00	8,418,386,676.50	8,417,749,981.22
PSI	NTRD	FFCB	79599	FFCB	2.87500	02/14/11	17,612,000.00	17,617,146.47	17,628,907.52
PSI	NTRD	FFCB	69321	FFCB	5.37500	07/18/11	25,000,000.00	24,989,432.17	25,597,655.00
PSI	NTRD	FFCB	79117	FFCB	5.37500	07/18/11	50,000,000.00	50,393,763.10	51,195,310.00
PSI	NTRD	FFCB	79645	FFCB	5.37500	07/18/11	28,099,000.00	28,480,921.43	28,770,740.31
PSI	NTRD	FFCB	79655	FFCB	5.37500	07/18/11	13,000,000.00	13,180,955.04	13,310,780.60
PSI	NTRD	FFCB	79367	FFCB	3.87500	08/25/11	25,000,000.00	25,088,717.63	25,508,000.00
PSI	NTRD	FFCB	79514	FFCB	3.87500	08/25/11	50,000,000.00	50,355,498.49	51,016,000.00
PSI	NTRD	FFCB	79515	FFCB	3.87500	08/25/11	50,000,000.00	50,355,498.49	51,016,000.00
PSI	NTRD	FFCB	79516	FFCB	3.87500	08/25/11	30,000,000.00	30,234,186.05	30,609,600.00
PSI	NTRD	FFCB	79544	FFCB	3.87500	08/25/11	50,000,000.00	50,327,482.32	51,016,000.00
PSI	NTRD	FFCB	79558	FFCB	3.87500	08/25/11	49,685,000.00	50,029,285.90	50,694,599.20
PSI	NTRD	FFCB	79577	FFCB	3.87500	08/25/11	25,000,000.00	25,201,524.54	25,508,000.00
PSI	NTRD	FFCB	79670	FFCB	3.87500	08/25/11	25,000,000.00	25,270,518.66	25,508,000.00
PSI	NTRD	FFCB	84115	FFCB	0.68000	09/01/11	16,402,000.00	16,417,130.41	16,438,248.42
PSI	NTRD	FFCB	79099	FFCB	3.12500	09/23/11	42,710,000.00	42,608,361.48	43,484,118.75
PSI	NTRD	FFCB	79146	FFCB	3.50000	10/03/11	25,000,000.00	24,996,732.14	25,531,500.00
PSI	NTRD	FFCB	79161	FFCB	3.50000	10/03/11	50,000,000.00	49,987,157.89	51,063,000.00
PSI	NTRD	FFCB	79627	FFCB	5.00000	10/03/11	4,905,000.00	4,993,272.77	5,059,311.30
PSI	NTRD	FFCB	80137	FFCB	2.25000	04/24/12	15,000,000.00	14,999,883.54	15,328,500.00
PSI	NTRD	FFCB	80207	FFCB	2.25000	04/24/12	25,000,000.00	24,999,512.62	25,547,500.00
PSI	NTRD	FFCB	80346	FFCB	2.60000	03/04/13	35,335,000.00	35,404,369.97	36,705,291.30
PSI	NTRD	FFCB	79979	FFCB	3.70000	05/15/13	25,000,000.00	25,563,189.66	26,620,500.00
PSI	NTRD	FFCB	80352	FFCB	3.70000	05/15/13	6,000,000.00	6,148,498.33	6,388,920.00
PSI	NTRD	FFCB	80427	FFCB	3.70000	05/15/13	16,250,000.00	16,699,438.72	17,303,325.00
PSI	NTRD	FFCB	80349	FFCB	3.87500	10/07/13	25,000,000.00	25,865,197.16	26,894,530.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	80387	FFCB	3.87500	10/07/13	10,000,000.00	10,334,478.02	10,757,812.00
PSI	NTRD	FFCB	80464	FFCB	3.87500	10/07/13	34,000,000.00	35,261,630.46	36,576,560.80
PSI	NTRD	FFCB	80501	FFCB	3.87500	10/07/13	25,000,000.00	25,820,642.88	26,894,530.00
PSI	NTRD	FFCB	80616	FFCB	3.87500	10/07/13	50,000,000.00	51,771,595.05	53,789,060.00
PSI	NTRD	FFCB	80619	FFCB	3.87500	10/07/13	25,000,000.00	25,931,397.25	26,894,530.00
PSI	NTRD	FFCB	80624	FFCB	3.87500	10/07/13	40,710,000.00	42,152,339.86	43,795,052.65
PSI	NTRD	FFCB	80648	FFCB	3.87500	10/07/13	12,133,000.00	12,553,406.81	13,052,453.30
PSI	NTRD	FFCB	80649	FFCB	3.87500	10/07/13	24,720,000.00	25,576,693.31	26,593,311.26
PSI	NTRD	FFCB	80651	FFCB	3.87500	10/07/13	8,981,000.00	9,275,822.99	9,661,590.96
PSI	NTRD	FFCB	80158	FFCB (CALLABLE)	3.25000	02/18/14	15,100,000.00	15,169,332.92	15,111,796.12
PSI	NTRD	FFCB	81413	FFCB (CALLABLE)	3.25000	08/11/14	25,000,000.00	25,000,000.00	25,424,500.00
PSI	NTRD	FFCB	81991	FFCB (CALLABLE)	2.87500	10/27/14	25,000,000.00	25,000,000.00	25,542,967.50
PSI	NTRD	FFCB	82016	FFCB (CALLABLE)	2.87500	10/27/14	19,530,000.00	19,511,754.16	19,954,166.21
PSI	NTRD	FFCB	85200	FFCB (CALLABLE)	1.23000	11/04/14	25,000,000.00	25,000,000.00	24,555,000.00
PSI	NTRD	FFCB	82494	FFCB (CALLABLE)	2.82000	12/22/14	25,000,000.00	25,000,000.00	25,470,750.00
PSI	NTRD	FFCB	82849	FFCB (CALLABLE)	2.95000	02/02/15	25,000,000.00	25,000,000.00	25,002,000.00
PSI	NTRD	FFCB	83028	FFCB (CALLABLE)	2.99000	03/02/15	30,000,000.00	29,975,520.26	30,080,700.00
PSI	NTRD	FFCB	83381	FFCB (CALLABLE)	2.99000	03/02/15	50,000,000.00	49,940,133.93	50,134,500.00
PSI	NTRD	FFCB	83330	FFCB (CALLABLE)	2.95000	03/30/15	25,000,000.00	24,969,640.00	25,107,250.00
PSI	NTRD	FFCB	83331	FFCB (CALLABLE)	2.95000	03/30/15	25,000,000.00	24,929,729.95	25,107,250.00
PSI	NTRD	FFCB	85603	FFCB (CALLABLE)	1.50000	04/28/15	10,000,000.00	9,836,598.13	9,887,800.00
PSI	NTRD	FFCB	85190	FFCB (CALLABLE)	1.50000	07/21/15	50,000,000.00	50,000,000.00	49,101,560.00
PSI	NTRD	FFCB	85598	FFCB (CALLABLE)	1.50000	07/21/15	50,000,000.00	49,170,456.35	49,101,560.00
PSI	NTRD	FFCB	84356	FFCB (CALLABLE)	2.00000	07/27/15	40,000,000.00	39,991,035.05	40,062,800.00
PSI	NTRD	FFCB	85597	FFCB (CALLABLE)	1.87500	08/17/15	38,452,000.00	38,358,847.73	37,948,663.32
PSI	NTRD	FFCB	84590	FFCB (CALLABLE)	1.85000	08/24/15	50,000,000.00	49,977,204.27	49,421,500.00
PSI	NTRD	FFCB	85031	FFCB (CALLABLE)	1.58000	10/26/15	40,000,000.00	39,952,683.46	39,071,200.00
PSI	NTRD	FFCB	85075	FFCB (CALLABLE)	1.54000	10/28/15	25,000,000.00	25,000,000.00	24,477,000.00
PSI	NTRD	FFCB	85081	FFCB (CALLABLE)	1.54000	10/28/15	25,000,000.00	24,994,078.59	24,477,000.00
PSI	NTRD	FFCB	85595	FFCB (CALLABLE)	1.54000	10/28/15	23,230,000.00	22,813,019.55	22,744,028.40
PSI	NTRD	FFCB	85355	FFCB (CALLABLE)	1.62000	11/16/15	26,495,000.00	26,327,789.44	25,876,076.80
PSI	NTRD	FFCB	85319	FFCB (CALLABLE)	1.98000	11/24/15	25,000,000.00	24,987,972.34	24,766,250.00
PSI	NTRD	FFCB	85320	FFCB (CALLABLE)	1.98000	11/24/15	25,000,000.00	24,985,566.81	24,766,250.00
PSI	NTRD	FFCB	85403	FFCB (CALLABLE)	1.98000	11/24/15	33,290,000.00	33,257,809.28	32,978,738.50
PSI	NTRD	FFCB	85430	FFCB (CALLABLE)	2.00000	12/07/15	25,000,000.00	25,000,000.00	24,604,000.00
PSI	NTRD	FFCB	85557	FFCB (CALLABLE)	2.48000	12/15/15	25,000,000.00	24,975,657.17	24,897,750.00
		FFCB Total					1,756,639,000.00	1,768,010,511.00	1,787,432,295.22
PSI	NTRD	FHLB	79365	FHLB	3.25000	03/11/11	25,000,000.00	25,003,212.07	25,084,500.00
PSI	NTRD	FHLB	79407	FHLB	3.25000	03/11/11	50,000,000.00	50,005,920.29	50,169,000.00
PSI	NTRD	FHLB	79435	FHLB	3.25000	03/11/11	30,225,000.00	30,240,142.51	30,327,160.50
PSI	NTRD	FHLB	79524	FHLB	3.25000	03/11/11	14,000,000.00	14,011,986.10	14,047,320.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLB	79582	FHLB	3.25000	03/11/11	49,070,000.00	49,122,084.25	49,235,856.60
PSI	NTRD	FHLB	83170	FHLB	3.25000	03/11/11	25,000,000.00	25,072,737.64	25,084,500.00
PSI	NTRD	FHLB	79462	FHLB	4.20000	03/30/11	14,950,000.00	14,986,068.93	15,047,922.50
PSI	NTRD	FHLB	79100	FHLB	4.25000	06/10/11	7,665,000.00	7,681,705.81	7,771,083.60
PSI	NTRD	FHLB	79381	FHLB	3.12500	06/10/11	30,750,000.00	30,726,696.41	31,041,817.50
PSI	NTRD	FHLB	79628	FHLB	5.25000	06/10/11	11,065,000.00	11,184,837.60	11,257,752.30
PSI	NTRD	FHLB	79698	FHLB	3.12500	06/10/11	17,785,000.00	17,869,250.09	17,953,779.65
PSI	NTRD	FHLB	79167	FHLB	7.20000	06/14/11	9,500,000.00	9,617,298.46	9,745,100.00
PSI	NTRD	FHLB	79103	FHLB	3.37500	06/24/11	35,000,000.00	34,983,626.57	35,416,850.00
PSI	NTRD	FHLB	79526	FHLB	3.62500	07/01/11	25,350,000.00	25,473,115.06	25,719,856.50
PSI	NTRD	FHLB	79583	FHLB	3.62500	07/01/11	33,740,000.00	33,911,249.49	34,232,266.60
PSI	NTRD	FHLB	79696	FHLB	3.62500	07/01/11	15,000,000.00	15,115,714.29	15,218,850.00
PSI	NTRD	FHLB	79585	FHLB	5.37500	08/19/11	50,000,000.00	50,808,260.18	51,396,000.00
PSI	NTRD	FHLB	79695	FHLB	5.37500	08/19/11	35,795,000.00	36,487,313.30	36,794,396.40
PSI	NTRD	FHLB	79699	FHLB	5.37500	08/19/11	20,090,000.00	20,476,272.89	20,650,912.80
PSI	NTRD	FHLB	79118	FHLB	3.75000	09/09/11	13,390,000.00	13,390,000.00	13,669,047.60
PSI	NTRD	FHLB	79132	FHLB	3.75000	09/09/11	41,210,000.00	41,250,168.91	42,068,816.40
PSI	NTRD	FHLB	79144	FHLB	5.00000	09/09/11	7,000,000.00	7,051,545.58	7,193,130.00
PSI	NTRD	FHLB	79115	FHLB	3.62500	09/16/11	25,000,000.00	25,003,344.58	25,532,250.00
PSI	NTRD	FHLB	79641	FHLB	3.62500	09/16/11	43,000,000.00	43,393,256.61	43,915,470.00
PSI	NTRD	FHLB	79642	FHLB	3.62500	09/16/11	50,000,000.00	50,455,806.97	51,064,500.00
PSI	NTRD	FHLB	85222	FHLB	0.25000	11/04/11	50,000,000.00	50,000,000.00	49,973,000.00
PSI	NTRD	FHLB	79697	FHLB	4.87500	11/18/11	15,000,000.00	15,367,419.64	15,539,062.50
PSI	NTRD	FHLB	85145	FHLB (CALLABLE)	0.40000	11/25/11	25,000,000.00	25,000,000.00	25,000,250.00
PSI	NTRD	FHLB	85748	FHLB (CALLABLE)	0.40000	11/28/11	50,000,000.00	50,000,000.00	49,987,000.00
PSI	NTRD	FHLB	85749	FHLB (CALLABLE)	0.40000	11/28/11	50,000,000.00	50,000,000.00	49,987,000.00
PSI	NTRD	FHLB	85750	FHLB (CALLABLE)	0.40000	11/28/11	15,000,000.00	15,000,000.00	14,996,100.00
PSI	NTRD	FHLB	84122	FHLB	0.80000	12/01/11	37,590,000.00	37,651,935.78	37,736,834.06
PSI	NTRD	FHLB	85600	FHLB	0.30000	12/01/11	50,000,000.00	49,977,445.22	49,987,500.00
PSI	NTRD	FHLB	79382	FHLB	3.50000	12/09/11	16,000,000.00	16,006,377.18	16,432,640.00
PSI	NTRD	FHLB	79383	FHLB	3.50000	12/09/11	16,000,000.00	16,006,332.27	16,432,640.00
PSI	NTRD	FHLB	79525	FHLB	3.50000	12/09/11	6,105,000.00	6,149,728.10	6,270,079.20
PSI	NTRD	FHLB	79531	FHLB (CALLABLE)	3.50000	12/09/11	10,000,000.00	10,069,123.72	10,270,400.00
PSI	NTRD	FHLB	79555	FHLB	3.50000	12/09/11	22,950,000.00	23,099,202.04	23,570,568.00
PSI	NTRD	FHLB	79880	FHLB	3.50000	12/09/11	20,750,000.00	21,004,833.16	21,311,080.00
PSI	NTRD	FHLB	79657	FHLB	2.31000	12/29/11	25,000,000.00	24,992,442.92	25,447,750.00
PSI	NTRD	FHLB	79656	FHLB	2.31000	12/30/11	25,000,000.00	25,000,000.00	25,449,000.00
PSI	NTRD	FHLB	79705	FHLB	1.85000	01/06/12	25,000,000.00	25,000,000.00	25,350,000.00
PSI	NTRD	FHLB	79711	FHLB	2.00000	01/06/12	25,000,000.00	24,999,922.18	25,384,750.00
PSI	NTRD	FHLB	79934	FHLB	2.15000	01/30/12	20,000,000.00	20,000,000.00	20,277,800.00
PSI	NTRD	FHLB	76488	FHLB	5.00000	03/09/12	9,385,000.00	9,567,276.98	9,862,508.80
PSI	NTRD	FHLB	80000	FHLB	3.62500	06/08/12	29,365,000.00	29,848,594.09	30,627,988.65

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PSI	NTRD	FHLB	80001	FHLB	3.62500	06/08/12	24,250,000.00	24,611,011.28	25,292,992.50
PSI	NTRD	FHLB	80065	FHLB	2.45000	08/13/12	25,000,000.00	25,000,000.00	25,736,250.00
PSI	NTRD	FHLB	79914	FHLB (CALLABLE)	2.62500	02/11/13	30,000,000.00	29,992,392.20	30,017,100.00
PSI	NTRD	FHLB	79980	FHLB (CALLABLE)	2.62500	02/11/13	25,000,000.00	24,980,875.77	25,014,250.00
PSI	NTRD	FHLB	80145	FHLB (CALLABLE)	2.62500	02/11/13	12,270,000.00	12,263,725.28	12,276,993.90
PSI	NTRD	FHLB	80157	FHLB	2.50000	02/19/13	17,055,000.00	17,064,664.11	17,686,567.12
PSI	NTRD	FHLB	80012	FHLB (CALLABLE)	2.75000	02/25/13	25,000,000.00	25,000,000.00	25,039,500.00
PSI	NTRD	FHLB	80078	FHLB	3.87500	03/08/13	11,000,000.00	11,288,981.01	11,727,210.00
PSI	NTRD	FHLB	81895	FHLB (CALLABLE)	2.00000	04/15/13	30,000,000.00	30,000,000.00	30,102,900.00
PSI	NTRD	FHLB	80160	FHLB	4.37000	04/24/13	25,000,000.00	25,958,637.94	26,929,000.00
PSI	NTRD	FHLB	80447	FHLB	4.37000	04/24/13	25,000,000.00	26,060,685.22	26,929,000.00
PSI	NTRD	FHLB	80456	FHLB	4.37000	04/24/13	18,945,000.00	19,732,054.68	20,406,796.20
PSI	NTRD	FHLB	80584	FHLB	4.37000	04/24/13	45,555,000.00	47,599,036.76	49,070,023.80
PSI	NTRD	FHLB	77217	FHLB	3.62500	05/29/13	50,000,000.00	49,943,905.73	53,276,000.00
PSI	NTRD	FHLB	80039	FHLB (CALLABLE)	4.22000	06/17/13	25,000,000.00	25,563,658.92	25,360,000.00
PSI	NTRD	FHLB	80105	FHLB	5.25000	09/13/13	28,750,000.00	30,616,102.65	31,922,275.00
PSI	NTRD	FHLB	80455	FHLB	3.62500	10/18/13	25,000,000.00	25,699,832.73	26,692,250.00
PSI	NTRD	FHLB	80007	FHLB	4.87500	12/13/13	24,715,000.00	25,941,797.65	27,323,173.95
PSI	NTRD	FHLB	80034	FHLB	4.87500	12/13/13	4,000,000.00	4,198,568.72	4,422,120.00
PSI	NTRD	FHLB	84117	FHLB	2.37500	03/14/14	39,775,000.00	40,616,588.95	41,078,426.75
PSI	NTRD	FHLB	84140	FHLB	2.37500	03/14/14	13,000,000.00	13,287,329.55	13,426,010.00
PSI	NTRD	FHLB	84160	FHLB	2.50000	06/13/14	50,000,000.00	51,319,781.31	51,837,500.00
PSI	NTRD	FHLB	81362	FHLB (CALLABLE)	3.12500	08/05/14	30,470,000.00	30,427,248.55	30,849,351.50
PSI	NTRD	FHLB	81345	FHLB (CALLABLE)	3.12500	08/11/14	12,845,000.00	12,833,683.25	13,017,379.90
PSI	NTRD	FHLB	81367	FHLB (CALLABLE)	3.12500	08/11/14	9,525,000.00	9,502,845.77	9,652,825.50
PSI	NTRD	FHLB	81349	FHLB (CALLABLE)	3.20000	08/14/14	28,795,000.00	28,910,749.28	29,758,192.75
PSI	NTRD	FHLB	84139	FHLB	3.25000	09/12/14	43,530,000.00	45,558,427.20	45,989,880.30
PSI	NTRD	FHLB	85583	FHLB (CALLABLE)	1.60000	12/03/14	32,660,000.00	32,439,713.47	32,338,952.20
PSI	NTRD	FHLB	85192	FHLB (CALLABLE)	1.27000	01/26/15	34,200,000.00	34,151,657.06	33,546,438.00
PSI	NTRD	FHLB	85199	FHLB (CALLABLE)	1.27000	01/26/15	25,000,000.00	24,994,110.27	24,522,250.00
PSI	NTRD	FHLB	84142	FHLB	2.75000	03/13/15	50,000,000.00	51,462,994.47	51,609,000.00
PSI	NTRD	FHLB	84143	FHLB	2.75000	03/13/15	9,160,000.00	9,428,020.59	9,454,768.80
PSI	NTRD	FHLB	84895	FHLB (CALLABLE)	1.65000	04/14/15	36,625,000.00	36,599,370.30	35,974,906.25
PSI	NTRD	FHLB	85266	FHLB (CALLABLE)	1.50000	04/21/15	15,325,000.00	15,285,033.76	15,013,596.00
PSI	NTRD	FHLB	84123	FHLB	2.87500	06/12/15	19,045,000.00	19,572,959.75	19,762,162.33
PSI	NTRD	FHLB	85212	FHLB (CALLABLE)	1.50000	08/17/15	17,500,000.00	17,483,218.62	16,943,500.00
PSI	NTRD	FHLB	84430	FHLB (CALLABLE)	2.09000	08/18/15	25,000,000.00	24,948,894.44	25,022,250.00
PSI	NTRD	FHLB	84490	FHLB (CALLABLE)	2.05000	08/18/15	15,050,000.00	15,050,000.00	14,930,202.00
PSI	NTRD	FHLB	85188	FHLB	1.63000	08/20/15	50,000,000.00	50,775,955.45	49,244,500.00
PSI	NTRD	FHLB	85599	FHLB (CALLABLE)	1.87500	09/08/15	40,525,000.00	40,272,000.53	40,125,828.75
PSI	NTRD	FHLB	85186	FHLB	1.75000	09/11/15	25,000,000.00	25,489,332.49	24,598,750.00
PSI	NTRD	FHLB	84711	FHLB (CALLABLE)	1.95000	09/21/15	15,000,000.00	14,982,615.69	14,789,700.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLB	84885	FHLB (CALLABLE)	1.90000	09/30/15	13,550,000.00	13,550,000.00	13,394,446.00
PSI	NTRD	FHLB	84818	FHLB (CALLABLE)	2.00000	10/05/15	18,500,000.00	18,491,352.82	18,216,025.00
PSI	NTRD	FHLB	84886	FHLB (CALLABLE)	1.92000	10/13/15	48,200,000.00	48,190,946.00	47,314,566.00
PSI	NTRD	FHLB	84888	FHLB (CALLABLE)	1.80000	10/19/15	32,050,000.00	32,019,792.96	31,379,193.50
PSI	NTRD	FHLB	84905	FHLB (CALLABLE)	1.87500	10/19/15	25,000,000.00	24,982,328.18	24,483,000.00
PSI	NTRD	FHLB	84906	FHLB (CALLABLE)	1.87500	10/19/15	25,000,000.00	24,970,546.96	24,483,000.00
PSI	NTRD	FHLB	84923	FHLB (CALLABLE)	1.87500	10/19/15	37,600,000.00	37,529,124.21	36,822,432.00
PSI	NTRD	FHLB	85121	FHLB (CALLABLE)	1.72500	10/27/15	48,995,000.00	48,992,679.11	47,745,627.50
PSI	NTRD	FHLB	85083	FHLB (CALLABLE)	1.60000	11/10/15	25,000,000.00	24,988,068.18	24,236,000.00
PSI	NTRD	FHLB	85117	FHLB (CALLABLE)	1.65000	11/10/15	13,705,000.00	13,657,904.64	13,269,318.05
PSI	NTRD	FHLB	85581	FHLB (CALLABLE)	1.70000	11/10/15	50,000,000.00	49,514,755.01	49,393,000.00
PSI	NTRD	FHLB	85755	FHLB (CALLABLE)	1.70000	11/10/15	10,700,000.00	10,482,992.09	10,570,102.00
PSI	NTRD	FHLB	85060	FHLB (CALLABLE)	1.62500	11/16/15	25,000,000.00	24,982,040.66	24,219,750.00
PSI	NTRD	FHLB	85163	FHLB (CALLABLE)	1.60000	11/18/15	25,000,000.00	25,000,000.00	24,242,000.00
PSI	NTRD	FHLB	85228	FHLB (CALLABLE)	1.55000	11/18/15	35,000,000.00	35,000,000.00	34,511,750.00
PSI	NTRD	FHLB	85629	FHLB (CALLABLE)	1.55000	11/18/15	50,000,000.00	48,711,069.44	49,302,500.00
PSI	NTRD	FHLB	85630	FHLB (CALLABLE)	1.55000	11/18/15	355,000.00	345,848.59	350,047.75
PSI	NTRD	FHLB	85428	FHLB (CALLABLE)	1.70000	11/23/15	19,800,000.00	19,666,200.33	19,235,502.00
PSI	NTRD	FHLB	85232	FHLB (CALLABLE)	1.55000	11/25/15	25,000,000.00	24,981,174.63	24,111,500.00
PSI	NTRD	FHLB	85604	FHLB (CALLABLE)	1.85000	12/02/15	26,150,000.00	25,857,559.44	25,391,911.50
PSI	NTRD	FHLB	85248	FHLB (CALLABLE)	1.62500	12/03/15	25,000,000.00	25,000,000.00	24,348,250.00
PSI	NTRD	FHLB	85377	FHLB (CALLABLE)	1.62500	12/03/15	33,535,000.00	33,372,834.58	32,660,742.55
PSI	NTRD	FHLB	85429	FHLB (CALLABLE)	2.05000	12/03/15	25,000,000.00	24,969,776.83	24,651,500.00
PSI	NTRD	FHLB	85454	FHLB (CALLABLE)	2.00000	12/03/15	13,800,000.00	13,793,326.73	13,622,118.00
PSI	NTRD	FHLB	85681	FHLB (CALLABLE)	2.25000	12/21/15	37,600,000.00	37,140,810.51	37,442,456.00
PSI	NTRD	FHLB	85558	FHLB (CALLABLE)	2.25000	12/22/15	25,000,000.00	24,890,026.01	24,938,000.00
PSI	NTRD	FHLB	85563	FHLB (CALLABLE)	2.50000	12/30/15	50,000,000.00	50,000,000.00	50,079,500.00
		FHLB Total					3,096,840,000.00	3,116,051,867.18	3,128,657,101.51
PSI	NTRD	FHLD	86018	FHLB D/N	0.16000	03/30/11	50,000,000.00	49,987,333.33	49,990,500.00
PSI	NTRD	FHLD	86019	FHLB D/N	0.16000	03/30/11	14,060,000.00	14,056,438.13	14,057,328.60
PSI	NTRD	FHLD	86020	FHLB D/N	0.16500	04/25/11	50,000,000.00	49,980,979.16	49,984,000.00
PSI	NTRD	FHLD	85636	FHLB D/N	0.33000	12/13/11	50,000,000.00	49,855,625.00	49,903,500.00
PSI	NTRD	FHLD	85637	FHLB D/N	0.33000	12/13/11	7,000,000.00	6,979,787.50	6,986,490.00
PSI	NTRD	FHLD	85634	FHLB D/N	0.33000	12/14/11	50,000,000.00	49,855,166.66	49,903,500.00
PSI	NTRD	FHLD	85635	FHLB D/N	0.33000	12/14/11	50,000,000.00	49,855,166.66	49,903,500.00
		FHLD Total					271,060,000.00	270,570,496.44	270,728,818.60
PSI	NTRD	FHLM	79489	FHLMC	3.05000	04/01/11	20,000,000.00	20,013,981.04	20,091,600.00
PSI	NTRD	FHLM	79362	FHLMC	5.12500	04/18/11	25,000,000.00	25,100,363.43	25,263,000.00
PSI	NTRD	FHLM	79363	FHLMC	5.12500	04/18/11	25,000,000.00	25,100,059.43	25,263,000.00
PSI	NTRD	FHLM	79588	FHLMC	6.00000	06/15/11	50,000,000.00	50,670,657.58	51,091,500.00

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PSI	NTRD	FHLM	79700	FHLMC	6.00000	06/15/11	24,955,000.00	25,351,672.92	25,499,767.65
PSI	NTRD	FHLM	79587	FHLMC	5.25000	07/18/11	50,000,000.00	50,637,852.11	51,176,000.00
PSI	NTRD	FHLM	85751	FHLMC	1.12500	12/15/11	50,000,000.00	50,333,164.31	50,343,750.00
PSI	NTRD	FHLM	85752	FHLMC	1.12500	12/15/11	27,323,000.00	27,505,060.97	27,510,845.63
PSI	NTRD	FHLM	80483	FHLMC	4.00000	02/14/13	16,800,000.00	17,349,399.68	17,886,624.00
PSI	NTRD	FHLM	80645	FHLMC (CALLABLE)	2.50000	04/08/13	25,000,000.00	24,981,601.39	25,101,000.00
PSI	NTRD	FHLM	84124	FHLMC	4.12500	09/27/13	25,000,000.00	26,772,903.57	27,055,000.00
PSI	NTRD	FHLM	84154	FHLMC	4.50000	01/15/14	50,000,000.00	54,320,575.56	54,704,000.00
PSI	NTRD	FHLM	80633	FHLMC	5.00000	01/30/14	7,054,000.00	7,548,484.11	7,845,458.80
PSI	NTRD	FHLM	80388	FHLMC (CALLABLE)	3.25000	03/18/14	25,000,000.00	25,209,256.76	25,084,000.00
PSI	NTRD	FHLM	80635	FHLMC (CALLABLE)	3.25000	03/18/14	25,000,000.00	25,265,840.91	25,084,000.00
PSI	NTRD	FHLM	80650	FHLMC (CALLABLE)	3.25000	03/18/14	29,330,000.00	29,625,868.26	29,428,548.80
PSI	NTRD	FHLM	82587	FHLMC (CALLABLE)	3.00000	01/12/15	50,000,000.00	50,000,000.00	51,355,000.00
PSI	NTRD	FHLM	82968	FHLMC (CALLABLE)	3.00000	02/25/15	20,335,000.00	20,335,000.00	20,376,304.45
PSI	NTRD	FHLM	83000	FHLMC (CALLABLE)	3.00000	03/10/15	25,000,000.00	25,000,000.00	25,075,250.00
PSI	NTRD	FHLM	83506	FHLMC (CALLABLE)	3.00000	03/10/15	25,000,000.00	24,989,556.61	25,075,250.00
PSI	NTRD	FHLM	83539	FHLMC (CALLABLE)	3.00000	03/10/15	31,080,000.00	31,076,098.51	31,173,550.80
PSI	NTRD	FHLM	83451	FHLMC (CALLABLE)	2.87500	04/01/15	35,500,000.00	35,277,515.12	35,454,915.00
PSI	NTRD	FHLM	83347	FHLMC (CALLABLE)	3.00000	04/15/15	25,000,000.00	24,973,747.26	25,142,750.00
PSI	NTRD	FHLM	83452	FHLMC (CALLABLE)	3.00000	04/15/15	25,000,000.00	24,947,494.52	25,142,750.00
PSI	NTRD	FHLM	83336	FHLMC (CALLABLE)	3.00000	04/20/15	25,000,000.00	24,973,661.69	25,162,000.00
PSI	NTRD	FHLM	83957	FHLMC (CALLABLE)	2.37500	06/22/15	42,000,000.00	41,815,761.23	41,923,560.00
PSI	NTRD	FHLM	84052	FHLMC (CALLABLE)	2.37500	06/22/15	40,000,000.00	39,866,646.22	39,927,200.00
PSI	NTRD	FHLM	84076	FHLMC (CALLABLE)	2.62500	07/07/15	22,920,000.00	22,920,000.00	23,118,258.00
PSI	NTRD	FHLM	84077	FHLMC (CALLABLE)	2.62500	07/07/15	38,555,000.00	38,555,000.00	38,888,500.75
PSI	NTRD	FHLM	84104	FHLMC (CALLABLE)	2.55000	07/14/15	30,000,000.00	29,973,318.73	30,120,600.00
PSI	NTRD	FHLM	84165	FHLMC (CALLABLE)	2.55000	07/14/15	45,080,000.00	45,080,000.00	45,261,221.60
PSI	NTRD	FHLM	84089	FHLMC (CALLABLE)	2.55000	07/15/15	50,000,000.00	49,955,503.83	50,417,000.00
PSI	NTRD	FHLM	84091	FHLMC (CALLABLE)	2.55000	07/15/15	20,600,000.00	20,581,667.58	20,771,804.00
PSI	NTRD	FHLM	84092	FHLMC (CALLABLE)	2.55000	07/15/15	18,000,000.00	17,983,981.38	18,150,120.00
PSI	NTRD	FHLM	84286	FHLMC (CALLABLE)	2.37500	07/28/15	50,000,000.00	49,972,326.23	50,197,000.00
PSI	NTRD	FHLM	84344	FHLMC (CALLABLE)	2.37500	07/28/15	10,250,000.00	10,250,000.00	10,290,385.00
PSI	NTRD	FHLM	84401	FHLMC (CALLABLE)	2.25000	08/12/15	50,000,000.00	50,000,000.00	50,037,000.00
PSI	NTRD	FHLM	84412	FHLMC (CALLABLE)	2.25000	08/12/15	50,000,000.00	49,954,737.13	50,037,000.00
PSI	NTRD	FHLM	84413	FHLMC (CALLABLE)	2.25000	08/12/15	25,000,000.00	24,977,368.57	25,018,500.00
PSI	NTRD	FHLM	84429	FHLMC (CALLABLE)	2.25000	08/12/15	50,000,000.00	49,954,737.13	50,037,000.00
PSI	NTRD	FHLM	84872	FHLMC	1.75000	09/10/15	25,000,000.00	25,144,118.30	24,626,000.00
PSI	NTRD	FHLM	84874	FHLMC (CALLABLE)	2.05000	10/15/15	25,000,000.00	24,997,649.23	24,487,000.00
PSI	NTRD	FHLM	85076	FHLMC (CALLABLE)	1.70000	11/04/15	25,000,000.00	24,995,243.70	24,138,250.00
PSI	NTRD	FHLM	85144	FHLMC (CALLABLE)	1.70000	11/04/15	21,300,000.00	21,269,607.26	20,565,789.00
PSI	NTRD	FHLM	85061	FHLMC (CALLABLE)	1.70000	11/16/15	25,000,000.00	24,982,040.66	24,471,000.00
PSI	NTRD	FHLM	85062	FHLMC (CALLABLE)	1.70000	11/16/15	25,000,000.00	24,976,054.22	24,471,000.00

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PSI	NTRD	FHLM	85063	FHLMC (CALLABLE)	1.70000	11/16/15	25,000,000.00	24,976,054.22	24,471,000.00
PSI	NTRD	FHLM	85147	FHLMC (CALLABLE)	1.75000	11/17/15	25,000,000.00	24,976,040.53	24,705,000.00
PSI	NTRD	FHLM	85182	FHLMC (CALLABLE)	1.75000	11/17/15	15,000,000.00	14,997,124.86	14,823,000.00
PSI	NTRD	FHLM	85229	FHLMC (CALLABLE)	1.75000	11/17/15	31,250,000.00	31,250,000.00	30,881,250.00
PSI	NTRD	FHLM	85400	FHLMC (CALLABLE)	1.75000	11/17/15	25,000,000.00	24,873,380.65	24,705,000.00
PSI	NTRD	FHLM	85401	FHLMC (CALLABLE)	1.75000	11/17/15	25,000,000.00	24,873,380.65	24,705,000.00
PSI	NTRD	FHLM	85424	FHLMC (CALLABLE)	1.75000	11/17/15	30,000,000.00	29,840,733.59	29,646,000.00
PSI	NTRD	FHLM	85435	FHLMC (CALLABLE)	1.75000	11/17/15	50,000,000.00	49,758,687.26	49,410,000.00
PSI	NTRD	FHLM	85449	FHLMC (CALLABLE)	1.75000	11/17/15	50,000,000.00	49,872,104.25	49,410,000.00
PSI	NTRD	FHLM	85530	FHLMC (CALLABLE)	1.75000	11/17/15	19,425,000.00	19,273,016.86	19,195,785.00
PSI	NTRD	FHLM	85384	FHLMC (CALLABLE)	1.75000	11/23/15	50,000,000.00	49,759,452.05	48,751,000.00
PSI	NTRD	FHLM	85399	FHLMC (CALLABLE)	1.75000	11/23/15	25,000,000.00	24,852,862.64	24,375,500.00
PSI	NTRD	FHLM	85261	FHLMC (CALLABLE)	1.70000	11/24/15	25,000,000.00	25,000,000.00	24,277,500.00
PSI	NTRD	FHLM	85321	FHLMC (CALLABLE)	1.70000	11/24/15	21,000,000.00	20,870,597.82	20,393,100.00
PSI	NTRD	FHLM	85251	FHLMC (CALLABLE)	1.57000	12/01/15	25,000,000.00	25,000,000.00	24,302,750.00
PSI	NTRD	FHLM	85406	FHLMC (CALLABLE)	2.00000	12/15/15	25,000,000.00	24,939,581.11	24,576,250.00
PSI	NTRD	FHLM	85425	FHLMC (CALLABLE)	2.10000	12/15/15	30,000,000.00	29,963,485.76	29,789,700.00
PSI	NTRD	FHLM	85556	FHLMC (CALLABLE)	2.10000	12/15/15	40,000,000.00	39,750,729.46	39,719,600.00
PSI	NTRD	FHLM	85482	FHLMC (CALLABLE)	2.25000	12/22/15	25,000,000.00	24,957,232.34	24,815,500.00
		FHLM Total					1,987,757,000.00	1,995,350,041.19	1,992,292,988.48
PSI	NTRD	FNMA	85514	FNMA	6.25000	02/01/11	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	FNMA	85515	FNMA	6.25000	02/01/11	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	FNMA	85516	FNMA	6.25000	02/01/11	16,246,000.00	16,246,000.00	16,246,000.00
PSI	NTRD	FNMA	84116	FNMA	2.87500	12/11/13	50,000,000.00	51,947,810.43	52,475,000.00
PSI	NTRD	FNMA	84157	FNMA	2.75000	02/05/14	50,000,000.00	51,822,344.46	52,262,000.00
PSI	NTRD	FNMA	84158	FNMA	2.75000	02/05/14	50,000,000.00	51,822,344.46	52,262,000.00
PSI	NTRD	FNMA	83065	FNMA (CALLABLE)	2.76000	03/17/15	25,000,000.00	24,961,674.42	25,084,250.00
PSI	NTRD	FNMA	83537	FNMA (CALLABLE)	3.00000	04/28/15	27,030,000.00	27,018,550.00	27,213,533.70
PSI	NTRD	FNMA	83664	FNMA (CALLABLE)	3.00000	05/20/15	23,130,000.00	23,110,522.92	23,299,859.78
PSI	NTRD	FNMA	84162	FNMA (CALLABLE)	2.35000	07/07/15	26,940,000.00	26,940,000.00	27,067,695.60
PSI	NTRD	FNMA	84081	FNMA (CALLABLE)	2.40000	07/14/15	50,000,000.00	49,835,910.19	50,175,500.00
PSI	NTRD	FNMA	84307	FNMA (CALLABLE)	2.25000	07/22/15	16,789,000.00	16,773,994.72	16,661,067.82
PSI	NTRD	FNMA	84284	FNMA (CALLABLE)	2.00000	07/28/15	50,000,000.00	49,775,739.32	49,908,500.00
PSI	NTRD	FNMA	84873	FNMA	2.37500	07/28/15	25,000,000.00	25,855,193.77	25,344,500.00
PSI	NTRD	FNMA	84386	FNMA (CALLABLE)	2.15000	08/04/15	25,000,000.00	25,000,000.00	24,931,750.00
PSI	NTRD	FNMA	84387	FNMA (CALLABLE)	2.12500	08/05/15	25,000,000.00	25,000,000.00	24,760,000.00
PSI	NTRD	FNMA	84388	FNMA (CALLABLE)	2.12500	08/05/15	25,000,000.00	24,997,746.44	24,760,000.00
PSI	NTRD	FNMA	84466	FNMA (CALLABLE)	2.00000	08/05/15	25,000,000.00	24,977,464.40	24,866,000.00
PSI	NTRD	FNMA	84663	FNMA (CALLABLE)	1.87500	09/09/15	25,000,000.00	24,971,231.52	24,694,750.00
PSI	NTRD	FNMA	84664	FNMA (CALLABLE)	1.75000	09/14/15	14,710,000.00	14,693,022.28	14,443,160.60
PSI	NTRD	FNMA	84669	FNMA (CALLABLE)	2.00000	09/28/15	25,000,000.00	25,000,000.00	24,568,750.00

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PSI	NTRD	FNMA	84817	FNMA (CALLABLE)	2.05000	10/08/15	25,000,000.00	25,000,000.00	24,448,250.00
PSI	NTRD	FNMA	84887	FNMA (CALLABLE)	1.60000	10/13/15	30,000,000.00	29,909,835.71	29,101,500.00
PSI	NTRD	FNMA	85094	FNMA	1.62500	10/26/15	35,000,000.00	35,246,559.56	34,060,600.00
PSI	NTRD	FNMA	85057	FNMA (CALLABLE)	1.55000	10/27/15	38,500,000.00	38,463,545.18	37,179,065.00
PSI	NTRD	FNMA	85185	FNMA (CALLABLE)	1.55000	10/27/15	25,000,000.00	25,000,000.00	24,142,250.00
PSI	NTRD	FNMA	85189	FNMA (CALLABLE)	1.55000	10/27/15	50,000,000.00	49,994,296.87	48,284,500.00
PSI	NTRD	FNMA	85058	FNMA (CALLABLE)	1.65000	10/29/15	25,000,000.00	24,964,450.99	24,215,500.00
PSI	NTRD	FNMA	85680	FNMA (CALLABLE)	1.65000	10/29/15	50,000,000.00	48,538,829.49	48,431,000.00
PSI	NTRD	FNMA	85146	FNMA (CALLABLE)	1.62500	11/12/15	25,000,000.00	24,913,850.80	24,167,967.50
PSI	NTRD	FNMA	85227	FNMA (CALLABLE)	1.55000	11/12/15	25,000,000.00	25,000,000.00	24,288,500.00
PSI	NTRD	FNMA	85059	FNMA (CALLABLE)	1.70000	11/16/15	25,000,000.00	25,000,000.00	24,281,750.00
PSI	NTRD	FNMA	85096	FNMA (CALLABLE)	1.70000	11/16/15	25,000,000.00	24,952,055.92	24,281,750.00
PSI	NTRD	FNMA	85118	FNMA (CALLABLE)	1.70000	11/16/15	25,000,000.00	24,934,867.47	24,281,750.00
PSI	NTRD	FNMA	85244	FNMA (CALLABLE)	1.56000	11/23/15	25,000,000.00	25,000,000.00	24,273,750.00
PSI	NTRD	FNMA	85164	FNMA (CALLABLE)	1.50000	11/24/15	25,000,000.00	24,939,861.72	24,206,500.00
PSI	NTRD	FNMA	85211	FNMA (CALLABLE)	1.50000	11/24/15	11,250,000.00	11,244,587.55	10,892,925.00
PSI	NTRD	FNMA	85683	FNMA (CALLABLE)	2.62500	01/11/16	21,250,000.00	21,239,497.19	21,231,937.50
		FNMA Total					1,160,845,000.00	1,165,091,787.78	1,152,793,812.50
PSI	NTRD	MCPN	85336	FHLB (CALLABLE)	5.25000	12/15/15	25,000,000.00	25,000,000.00	24,821,000.00
PSI	NTRD	MCPN	85407	FHLB (CALLABLE)	5.25000	12/15/15	25,000,000.00	25,000,000.00	24,821,000.00
PSI	NTRD	MCPN	85484	FHLB (CALLABLE)	6.25000	12/28/15	50,000,000.00	49,995,095.84	48,751,500.00
		MCPN Total					100,000,000.00	99,995,095.84	98,393,500.00
PSI	NTRD	MCSA	84144	FNMA (CALLABLE)	2.00000	06/30/15	50,000,000.00	50,000,000.00	50,135,500.00
PSI	NTRD	MCSA	84075	FNMA (CALLABLE)	3.00000	07/07/15	50,000,000.00	50,000,000.00	50,215,000.00
PSI	NTRD	MCSA	84078	FNMA (CALLABLE)	2.75000	07/13/15	50,000,000.00	50,000,000.00	50,393,000.00
PSI	NTRD	MCSA	84079	FNMA (CALLABLE)	2.75000	07/13/15	25,000,000.00	25,000,000.00	25,196,500.00
PSI	NTRD	MCSA	84080	FNMA (CALLABLE)	2.75000	07/13/15	25,000,000.00	25,000,000.00	25,196,500.00
PSI	NTRD	MCSA	84090	FNMA (CALLABLE)	4.00000	07/13/15	50,000,000.00	50,000,000.00	49,910,000.00
PSI	NTRD	MCSA	84125	FNMA (CALLABLE)	2.75000	07/13/15	50,000,000.00	50,000,000.00	50,198,000.00
PSI	NTRD	MCSA	84145	FNMA (CALLABLE)	2.75000	07/13/15	25,000,000.00	25,000,000.00	25,099,000.00
PSI	NTRD	MCSA	84285	FNMA (CALLABLE)	3.00000	07/20/15	50,000,000.00	50,000,000.00	50,192,500.00
PSI	NTRD	MCSA	84181	FNMA (CALLABLE)	2.50000	07/21/15	50,000,000.00	50,000,000.00	50,087,500.00
PSI	NTRD	MCSA	84208	FNMA (CALLABLE)	3.00000	07/21/15	50,000,000.00	50,000,000.00	50,095,500.00
PSI	NTRD	MCSA	84287	FNMA (CALLABLE)	2.55000	07/28/15	50,000,000.00	50,000,000.00	50,203,500.00
PSI	NTRD	MCSA	84399	FNMA (CALLABLE)	3.00000	08/10/15	50,000,000.00	50,000,000.00	49,773,435.00
PSI	NTRD	MCSA	84400	FNMA (CALLABLE)	3.00000	08/11/15	50,000,000.00	50,000,000.00	49,808,500.00
PSI	NTRD	MCSA	84414	FNMA (CALLABLE)	3.05000	08/17/15	50,000,000.00	50,000,000.00	49,738,500.00
PSI	NTRD	MCSA	84415	FNMA (CALLABLE)	3.00000	08/18/15	50,000,000.00	50,000,000.00	49,780,500.00
PSI	NTRD	MCSA	84524	FNMA (CALLABLE)	2.87500	08/25/15	50,000,000.00	50,000,000.00	48,991,500.00
PSI	NTRD	MCSA	84599	FNMA (CALLABLE)	4.12500	09/10/15	50,000,000.00	50,000,000.00	48,609,000.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	MCSA	84665	FNMA (CALLABLE)	4.65000	09/15/15	50,000,000.00	50,000,000.00	48,343,000.00
PSI	NTRD	MCSA	84644	FNMA (CALLABLE)	4.37500	09/17/15	50,000,000.00	50,000,000.00	48,554,685.00
PSI	NTRD	MCSA	84666	FNMA (CALLABLE)	4.55000	09/17/15	50,000,000.00	50,000,000.00	48,499,500.00
PSI	NTRD	MCSA	84667	FNMA (CALLABLE)	4.50000	09/17/15	50,000,000.00	50,000,000.00	48,562,500.00
PSI	NTRD	MCSA	84709	FNMA (CALLABLE)	5.00000	09/28/15	50,000,000.00	50,000,000.00	48,669,500.00
PSI	NTRD	MCSA	84710	FNMA (CALLABLE)	5.00000	09/29/15	50,000,000.00	50,000,000.00	48,700,500.00
PSI	NTRD	MCSA	84712	FNMA (CALLABLE)	5.00000	09/29/15	50,000,000.00	50,000,000.00	48,679,000.00
PSI	NTRD	MCSA	84721	FNMA (CALLABLE)	5.05000	09/29/15	25,000,000.00	25,000,000.00	24,340,250.00
PSI	NTRD	MCSA	84722	FNMA (CALLABLE)	5.05000	09/29/15	25,000,000.00	25,000,000.00	24,314,000.00
PSI	NTRD	MCSA	84731	FNMA (CALLABLE)	5.05000	09/29/15	15,000,000.00	15,000,000.00	14,588,400.00
PSI	NTRD	MCSA	84749	FNMA (CALLABLE)	5.05000	09/29/15	25,000,000.00	25,000,000.00	24,314,000.00
PSI	NTRD	MCSA	84723	FNMA (CALLABLE)	5.00000	10/01/15	50,000,000.00	50,000,000.00	48,646,000.00
PSI	NTRD	MCSA	85082	FNMA (CALLABLE)	3.00000	11/09/15	25,000,000.00	25,000,000.00	24,069,750.00
PSI	NTRD	MCSA	85077	FNMA (CALLABLE)	3.00000	11/17/15	25,000,000.00	25,000,000.00	24,169,000.00
PSI	NTRD	MCSA	85078	FNMA (CALLABLE)	3.00000	11/17/15	25,000,000.00	25,000,000.00	24,169,000.00
PSI	NTRD	MCSA	85079	FNMA (CALLABLE)	3.00000	11/17/15	25,000,000.00	25,000,000.00	24,168,500.00
PSI	NTRD	MCSA	85080	FNMA (CALLABLE)	3.00000	11/17/15	25,000,000.00	25,000,000.00	24,168,500.00
PSI	NTRD	MCSA	85097	FNMA (CALLABLE)	3.50000	11/19/15	25,000,000.00	25,000,000.00	24,046,875.00
PSI	NTRD	MCSA	85098	FNMA (CALLABLE)	3.50000	11/19/15	25,000,000.00	25,000,000.00	24,046,875.00
PSI	NTRD	MCSA	85119	FNMA (CALLABLE)	4.00000	11/23/15	25,000,000.00	25,000,000.00	24,018,500.00
PSI	NTRD	MCSA	85120	FNMA (CALLABLE)	4.00000	11/23/15	25,000,000.00	25,000,000.00	24,018,500.00
PSI	NTRD	MCSA	85249	FNMA (CALLABLE)	4.00000	11/24/15	25,000,000.00	25,000,000.00	24,249,500.00
PSI	NTRD	MCSA	85250	FNMA (CALLABLE)	4.00000	11/24/15	25,000,000.00	25,000,000.00	24,249,500.00
PSI	NTRD	MCSA	85230	FNMA (CALLABLE)	3.00000	12/01/15	25,000,000.00	25,000,000.00	24,140,625.00
PSI	NTRD	MCSA	85231	FNMA (CALLABLE)	3.00000	12/01/15	25,000,000.00	25,000,000.00	24,140,625.00
PSI	NTRD	MCSA	85233	FNMA (CALLABLE)	3.25000	12/01/15	25,000,000.00	25,000,000.00	24,121,750.00
PSI	NTRD	MCSA	85234	FNMA (CALLABLE)	3.25000	12/01/15	25,000,000.00	25,000,000.00	24,127,000.00
PSI	NTRD	MCSA	85235	FNMA (CALLABLE)	3.25000	12/01/15	25,000,000.00	25,000,000.00	24,127,000.00
PSI	NTRD	MCSA	85271	FHLMC (CALLABLE)	4.05000	12/01/15	25,000,000.00	25,000,000.00	23,990,750.00
PSI	NTRD	MCSA	85272	FHLMC (CALLABLE)	4.05000	12/01/15	25,000,000.00	25,000,000.00	23,990,750.00
PSI	NTRD	MCSA	85245	FNMA (CALLABLE)	3.50000	12/02/15	25,000,000.00	25,000,000.00	24,248,250.00
PSI	NTRD	MCSA	85246	FNMA (CALLABLE)	3.50000	12/02/15	25,000,000.00	25,000,000.00	24,260,500.00
PSI	NTRD	MCSA	85247	FNMA (CALLABLE)	3.50000	12/02/15	25,000,000.00	25,000,000.00	24,260,500.00
PSI	NTRD	MCSA	85252	FNMA (CALLABLE)	3.50000	12/02/15	20,000,000.00	20,000,000.00	19,398,600.00
PSI	NTRD	MCSA	85267	FHLMC (CALLABLE)	3.50000	12/02/15	25,000,000.00	25,000,000.00	24,092,750.00
PSI	NTRD	MCSA	85282	FHLMC (CALLABLE)	4.25000	12/03/15	50,000,000.00	50,000,000.00	48,650,000.00
PSI	NTRD	MCSA	85270	FHLMC (CALLABLE)	4.80000	12/09/15	25,000,000.00	25,000,000.00	24,055,250.00
PSI	NTRD	MCSA	85304	FHLMC (CALLABLE)	5.00000	12/10/15	50,000,000.00	50,000,000.00	48,591,500.00
PSI	NTRD	MCSA	85305	FHLB (CALLABLE)	1.50000	12/10/15	30,000,000.00	29,994,174.15	29,470,800.00
PSI	NTRD	MCSA	85404	FHLMC (CALLABLE)	5.00000	12/10/15	25,000,000.00	25,000,000.00	24,369,750.00
PSI	NTRD	MCSA	85405	FHLMC (CALLABLE)	5.00000	12/10/15	25,000,000.00	25,000,000.00	24,369,750.00
PSI	NTRD	MCSA	85467	FHLMC (CALLABLE)	5.50000	12/15/15	50,000,000.00	50,000,000.00	48,746,000.00

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PSI	NTRD	MCSA	85468	FHLMC (CALLABLE)	5.50000	12/17/15	50,000,000.00	50,000,000.00	48,748,500.00
PSI	NTRD	MCSA	85469	FHLMC (CALLABLE)	5.80000	12/22/15	50,000,000.00	50,000,000.00	49,214,500.00
PSI	NTRD	MCSA	85470	FHLMC (CALLABLE)	5.50000	12/22/15	50,000,000.00	50,000,000.00	48,754,500.00
PSI	NTRD	MCSA	85408	FHLMC (CALLABLE)	5.00000	12/23/15	25,000,000.00	25,000,000.00	24,299,000.00
PSI	NTRD	MCSA	85471	FHLMC (CALLABLE)	6.00000	12/23/15	50,000,000.00	50,000,000.00	48,793,000.00
PSI	NTRD	MCSA	85605	FHLB (CALLABLE)	7.25000	12/28/15	50,000,000.00	50,000,000.00	49,011,500.00
PSI	NTRD	MCSA	85485	FHLMC (CALLABLE)	6.25000	12/29/15	25,000,000.00	25,000,000.00	24,422,250.00
PSI	NTRD	MCSA	85533	FHLMC (CALLABLE)	6.25000	12/29/15	50,000,000.00	50,000,000.00	49,520,000.00
PSI	NTRD	MCSA	85559	FHLMC (CALLABLE)	6.62500	12/29/15	50,000,000.00	50,000,000.00	49,093,000.00
PSI	NTRD	MCSA	85560	FHLMC (CALLABLE)	7.00000	12/29/15	50,000,000.00	50,000,000.00	49,161,000.00
PSI	NTRD	MCSA	85561	FHLMC (CALLABLE)	7.00000	12/29/15	50,000,000.00	49,950,931.00	49,283,500.00
PSI	NTRD	MCSA	85483	FHLMC (CALLABLE)	6.25000	12/30/15	50,000,000.00	50,000,000.00	49,064,500.00
PSI	NTRD	MCSA	85532	FHLMC (CALLABLE)	6.00000	12/30/15	50,000,000.00	50,000,000.00	48,713,500.00
PSI	NTRD	MCSA	85534	FHLMC (CALLABLE)	6.37500	12/30/15	50,000,000.00	50,000,000.00	49,609,375.00
PSI	NTRD	MCSA	85562	FHLMC (CALLABLE)	7.00000	12/30/15	50,000,000.00	50,000,000.00	49,190,000.00
PSI	NTRD	MCSA	85682	FHLB (CALLABLE)	7.87500	01/07/16	50,000,000.00	50,000,000.00	49,670,500.00
		MCSA Total					2,890,000,000.00	2,889,945,105.15	2,834,910,545.00
PSI	NTRD	NCD1	85547	UNION BK OF CALIFORNIA CD	0.23000	02/07/11	50,000,000.00	50,000,000.00	50,000,290.00
PSI	NTRD	NCD1	85397	UNION BK OF CALIFORNIA CD	0.25000	02/25/11	50,000,000.00	50,000,000.00	49,999,648.50
PSI	NTRD	NCD1	86027	UNION BK OF CALIFORNIA CD	0.25000	03/04/11	50,000,000.00	50,000,000.00	49,999,111.00
PSI	NTRD	NCD1	86033	UNION BK OF CALIFORNIA CD	0.27000	03/31/11	50,000,000.00	50,000,000.00	49,997,542.50
PSI	NTRD	NCD1	85923	CITIBANK NA CD	0.27000	04/20/11	50,000,000.00	50,000,000.00	49,994,514.00
PSI	NTRD	NCD1	85937	UNION BK OF CALIFORNIA CD	0.26000	04/20/11	50,000,000.00	50,000,000.00	49,993,418.00
		NCD1 Total					300,000,000.00	300,000,000.00	299,984,524.00
PSI	NTRD	NOTE	85124	USTN	0.75000	11/30/11	50,000,000.00	50,204,518.50	50,207,000.00
PSI	NTRD	NOTE	85125	USTN	0.75000	11/30/11	50,000,000.00	50,204,518.50	50,207,000.00
PSI	NTRD	NOTE	85525	USTN	0.75000	11/30/11	50,000,000.00	50,192,769.64	50,207,000.00
PSI	NTRD	NOTE	85567	USTN	0.75000	11/30/11	50,000,000.00	50,180,597.70	50,207,000.00
PSI	NTRD	NOTE	85568	USTN	0.75000	11/30/11	50,000,000.00	50,180,597.70	50,207,000.00
PSI	NTRD	NOTE	85122	USTN	1.12500	12/15/11	50,000,000.00	50,370,285.07	50,371,000.00
PSI	NTRD	NOTE	85123	USTN	1.12500	12/15/11	30,000,000.00	30,222,171.05	30,222,600.00
PSI	NTRD	NOTE	85223	USTN	1.12500	12/15/11	50,000,000.00	50,380,656.83	50,371,000.00
PSI	NTRD	NOTE	85224	USTN	1.12500	12/15/11	50,000,000.00	50,380,656.83	50,371,000.00
PSI	NTRD	NOTE	85437	USTN	1.12500	12/15/11	50,000,000.00	50,351,932.57	50,371,000.00
PSI	NTRD	NOTE	85438	USTN	1.12500	12/15/11	50,000,000.00	50,351,932.57	50,371,000.00
PSI	NTRD	NOTE	85753	USTN	4.62500	12/31/11	50,000,000.00	51,945,884.15	51,976,560.00
PSI	NTRD	NOTE	85754	USTN	4.62500	12/31/11	23,000,000.00	23,895,106.71	23,909,217.60
PSI	NTRD	NOTE	85508	USTN	1.12500	01/15/12	50,000,000.00	50,376,856.44	50,396,500.00
PSI	NTRD	NOTE	85509	USTN	1.12500	01/15/12	50,000,000.00	50,376,856.44	50,396,500.00
PSI	NTRD	NOTE	85574	USTN	1.12500	01/15/12	50,000,000.00	50,356,751.94	50,396,500.00

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PSI	NTRD	NOTE	85575	USTN	1.12500	01/15/12	50,000,000.00	50,356,751.94	50,396,500.00
PSI	NTRD	NOTE	85744	USTN	4.75000	01/31/12	50,000,000.00	52,157,695.54	52,213,000.00
PSI	NTRD	NOTE	85745	USTN	4.75000	01/31/12	50,000,000.00	52,157,695.54	52,213,000.00
PSI	NTRD	NOTE	84155	USTN	2.37500	08/31/14	50,000,000.00	51,406,096.31	51,968,750.00
PSI	NTRD	NOTE	84156	USTN	2.37500	08/31/14	25,000,000.00	25,703,048.16	25,984,375.00
PSI	NTRD	NOTE	85663	USTN	1.37500	11/30/15	50,000,000.00	48,390,562.41	48,835,935.00
PSI	NTRD	NOTE	85664	USTN	1.37500	11/30/15	50,000,000.00	48,348,709.43	48,835,935.00
		NOTE Total					1,078,000,000.00	1,088,492,651.97	1,090,635,372.60
PSI	NTRD	TBIL	83049	UST BILL	0.29000	02/10/11	50,000,000.00	49,996,375.00	49,998,500.00
PSI	NTRD	TBIL	84836	UST BILL	0.24000	09/22/11	50,000,000.00	49,922,333.34	49,940,000.00
PSI	NTRD	TBIL	84837	UST BILL	0.24000	09/22/11	50,000,000.00	49,922,333.34	49,940,000.00
PSI	NTRD	TBIL	84838	UST BILL	0.24000	09/22/11	50,000,000.00	49,922,333.34	49,940,000.00
PSI	NTRD	TBIL	84839	UST BILL	0.24000	09/22/11	50,000,000.00	49,922,333.34	49,940,000.00
PSI	NTRD	TBIL	84840	UST BILL	0.24000	09/22/11	50,000,000.00	49,922,333.34	49,940,000.00
PSI	NTRD	TBIL	84841	UST BILL	0.24000	09/22/11	50,000,000.00	49,922,333.34	49,940,000.00
PSI	NTRD	TBIL	85746	UST BILL	0.29000	12/15/11	50,000,000.00	49,872,319.44	49,904,500.00
PSI	NTRD	TBIL	85747	UST BILL	0.29000	12/15/11	50,000,000.00	49,872,319.44	49,904,500.00
		TBIL Total					450,000,000.00	449,275,013.92	449,447,500.00
PSI	NTRD	YANK1	85446	BARCLAYS BK PLC NY CD	0.28000	02/01/11	50,000,000.00	50,000,000.00	50,000,135.00
PSI	NTRD	YANK1	85447	BARCLAYS BK PLC NY CD	0.28000	02/01/11	39,000,000.00	39,000,000.00	39,000,105.30
PSI	NTRD	YANK1	85774	BK OF MONTREAL CHICAGO CD	0.25000	02/01/11	50,000,000.00	50,000,000.00	50,000,095.00
PSI	NTRD	YANK1	85805	BK OF NOVA SCOTIA HOUSTON CD	0.25000	02/01/11	30,000,000.00	30,000,000.00	30,000,057.00
PSI	NTRD	YANK1	85705	SOCIETE GENERALE NY CD	0.32000	02/02/11	50,000,000.00	50,000,013.88	50,000,385.00
PSI	NTRD	YANK1	85830	BNP PARIBAS SF CD	0.27000	02/02/11	50,000,000.00	50,000,000.00	50,000,245.00
PSI	NTRD	YANK1	85767	DEUTSCHE BK AG NY CD	0.24000	02/04/11	50,000,000.00	50,000,000.00	50,000,330.00
PSI	NTRD	YANK1	85838	DEUTSCHE BK AG NY CD	0.24000	02/07/11	50,000,000.00	50,000,000.00	50,000,385.00
PSI	NTRD	YANK1	85521	BARCLAYS BK PLC NY CD	0.28000	02/08/11	50,000,000.00	50,000,000.00	50,000,885.00
PSI	NTRD	YANK1	85806	BK OF NOVA SCOTIA HOUSTON CD	0.25000	02/08/11	20,000,000.00	19,999,999.82	20,000,220.00
PSI	NTRD	YANK1	85542	BNP PARIBAS SF CD	0.29000	02/09/11	50,000,000.00	50,000,000.00	50,001,120.00
PSI	NTRD	YANK1	85828	SVENSKA HANDELSBANKEN AB NY CD	0.26000	02/09/11	50,000,000.00	50,000,222.07	50,000,745.00
PSI	NTRD	YANK1	85829	SVENSKA HANDELSBANKEN AB NY CD	0.26000	02/09/11	25,000,000.00	25,000,111.04	25,000,372.50
PSI	NTRD	YANK1	85566	NORDEA BK FINLAND PLC NY CD	0.20000	02/10/11	50,000,000.00	50,000,000.00	49,999,999.00
PSI	NTRD	YANK1	85379	SVENSKA HANDELSBANKEN AB NY CD	0.26000	02/14/11	50,000,000.00	50,000,180.06	50,000,775.00
PSI	NTRD	YANK1	85794	BNP PARIBAS SF CD	0.29000	02/15/11	50,000,000.00	50,000,000.00	50,001,455.00
PSI	NTRD	YANK1	85673	TORONTO DOMINION BK NY CD	0.24000	02/16/11	50,000,000.00	50,000,000.00	50,000,440.00
PSI	NTRD	YANK1	85481	SVENSKA HANDELSBANKEN AB NY CD	0.27000	02/22/11	50,000,000.00	49,999,999.35	50,000,605.00
PSI	NTRD	YANK1	85368	A & NZ BANKING GROUP NY CD	0.23000	02/23/11	50,000,000.00	50,000,305.38	49,999,357.50
PSI	NTRD	YANK1	85356	RABOBANK NEDERLAND NV NY CD	0.25000	02/24/11	50,000,000.00	50,000,000.00	49,999,996.00
PSI	NTRD	YANK1	85710	CREDIT SUISSE NY CD	0.26000	02/25/11	50,000,000.00	50,000,000.00	50,000,340.00
PSI	NTRD	YANK1	85711	CREDIT SUISSE NY CD	0.26000	02/25/11	25,000,000.00	25,000,000.00	25,000,170.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	85719	SVENSKA HANDELSBANKEN AB NY CD	0.25000	02/25/11	50,000,000.00	50,000,333.19	49,999,997.50
PSI	NTRD	YANK1	85393	RABOBANK NEDERLAND NV NY CD	0.27000	02/28/11	50,000,000.00	50,000,000.00	49,999,994.50
PSI	NTRD	YANK1	85394	RABOBANK NEDERLAND NV NY CD	0.27000	02/28/11	50,000,000.00	50,000,000.00	49,999,994.50
PSI	NTRD	YANK1	85737	BK OF NOVA SCOTIA HOUSTON CD	0.25000	02/28/11	50,000,000.00	50,000,374.84	49,999,219.50
PSI	NTRD	YANK1	85738	BK OF NOVA SCOTIA HOUSTON CD	0.25000	02/28/11	25,000,000.00	25,000,187.42	24,999,609.75
PSI	NTRD	YANK1	85769	CREDIT SUISSE NY CD	0.27000	02/28/11	50,000,000.00	50,000,000.00	49,999,997.00
PSI	NTRD	YANK1	85776	DNB NOR BANK ASA NY CD	0.24000	02/28/11	50,000,000.00	50,000,000.00	49,998,831.00
PSI	NTRD	YANK1	85777	DNB NOR BANK ASA NY CD	0.24000	02/28/11	25,000,000.00	25,000,000.00	24,999,415.50
PSI	NTRD	YANK1	85795	NORDEA BK FINLAND PLC NY CD	0.25000	02/28/11	50,000,000.00	50,000,000.00	49,999,220.00
PSI	NTRD	YANK1	85495	RABOBANK NEDERLAND NV NY CD	0.28000	03/01/11	50,000,000.00	50,000,000.00	50,000,395.00
PSI	NTRD	YANK1	85799	NORDEA BK FINLAND PLC NY CD	0.25000	03/01/11	50,000,000.00	50,000,000.00	49,999,192.00
PSI	NTRD	YANK1	85955	BK OF MONTREAL CHICAGO CD	0.24000	03/01/11	50,000,000.00	50,000,388.79	49,998,791.00
PSI	NTRD	YANK1	85956	BK OF MONTREAL CHICAGO CD	0.24000	03/01/11	25,000,000.00	25,000,194.40	24,999,395.50
PSI	NTRD	YANK1	86031	SOCIETE GENERALE NY CD	0.30000	03/01/11	50,000,000.00	50,000,388.79	50,001,205.00
PSI	NTRD	YANK1	85968	BK OF MONTREAL CHICAGO CD	0.24000	03/03/11	50,000,000.00	50,000,416.57	49,998,708.00
PSI	NTRD	YANK1	86028	BNP PARIBAS SF CD	0.25000	03/03/11	50,000,000.00	50,000,000.00	49,999,138.50
PSI	NTRD	YANK1	85833	TORONTO DOMINION BK NY CD	0.23000	03/04/11	50,000,000.00	50,000,000.00	49,998,220.50
PSI	NTRD	YANK1	85835	SOCIETE GENERALE NY CD	0.33000	03/04/11	50,000,000.00	50,000,430.33	50,002,660.00
PSI	NTRD	YANK1	85836	SOCIETE GENERALE NY CD	0.33000	03/04/11	25,000,000.00	25,000,215.17	25,001,330.00
PSI	NTRD	YANK1	85856	BNP PARIBAS SF CD	0.32000	03/08/11	50,000,000.00	50,000,000.00	50,002,495.00
PSI	NTRD	YANK1	85578	RABOBANK NEDERLAND NV NY CD	0.27000	03/09/11	50,000,000.00	50,000,000.00	49,999,994.50
PSI	NTRD	YANK1	85378	A & NZ BANKING GROUP NY CD	0.32000	03/10/11	25,000,000.00	25,001,793.01	25,001,310.00
PSI	NTRD	YANK1	85531	TORONTO DOMINION BK NY CD	0.30000	03/10/11	50,000,000.00	50,002,558.28	50,001,565.00
PSI	NTRD	YANK1	85642	SVENSKA HANDELSBANKEN AB NY CD	0.27500	03/16/11	50,000,000.00	50,000,596.82	49,999,688.00
PSI	NTRD	YANK1	85643	SVENSKA HANDELSBANKEN AB NY CD	0.27500	03/16/11	25,000,000.00	25,000,298.41	24,999,844.00
PSI	NTRD	YANK1	85667	WESTPAC BANKING CORP NY CD	0.24000	03/17/11	50,000,000.00	50,000,000.00	49,997,495.50
PSI	NTRD	YANK1	85963	BNP PARIBAS SF CD	0.31000	03/21/11	50,000,000.00	50,000,000.00	50,002,035.00
PSI	NTRD	YANK1	85724	DNB NOR BANK ASA NY CD	0.28000	03/23/11	50,000,000.00	50,000,000.00	49,999,994.00
PSI	NTRD	YANK1	85715	ROYAL BK OF CANADA NY CD	0.26000	03/25/11	50,000,000.00	50,000,000.00	49,998,522.50
PSI	NTRD	YANK1	85796	TORONTO DOMINION BK NY CD	0.25000	03/25/11	50,000,000.00	50,000,721.81	49,997,787.50
PSI	NTRD	YANK1	85974	NORDEA BK FINLAND PLC NY CD	0.24000	03/25/11	50,000,000.00	50,000,721.94	49,997,055.50
PSI	NTRD	YANK1	85735	NORDEA BK FINLAND PLC NY CD	0.28000	03/30/11	50,000,000.00	50,000,000.00	49,998,383.00
PSI	NTRD	YANK1	85803	BK OF NOVA SCOTIA HOUSTON CD	0.28000	03/30/11	50,000,000.00	50,000,791.13	49,998,383.50
PSI	NTRD	YANK1	85992	CREDIT SUISSE NY CD	0.23000	03/30/11	50,000,000.00	50,000,000.00	49,994,363.00
PSI	NTRD	YANK1	86022	DNB NOR BANK ASA NY CD	0.23000	03/30/11	50,000,000.00	50,000,000.00	49,994,363.00
PSI	NTRD	YANK1	85980	DEUTSCHE BK AG NY CD	0.26000	03/31/11	50,000,000.00	50,000,000.00	49,996,722.50
PSI	NTRD	YANK1	85981	DEUTSCHE BK AG NY CD	0.26000	03/31/11	25,000,000.00	25,000,000.00	24,998,361.25
PSI	NTRD	YANK1	86011	WESTPAC BANKING CORP NY CD	0.22000	03/31/11	50,000,000.00	50,000,000.00	49,993,447.00
PSI	NTRD	YANK1	86035	NORDEA BK FINLAND PLC NY CD	0.25000	03/31/11	50,000,000.00	50,000,000.00	49,995,904.50
PSI	NTRD	YANK1	85975	BK OF NOVA SCOTIA HOUSTON CD	0.24000	04/04/11	50,000,000.00	50,000,000.00	49,994,751.50
PSI	NTRD	YANK1	85938	CIBC NY CD	0.25000	04/19/11	50,000,000.00	50,000,000.00	49,992,419.00
PSI	NTRD	YANK1	85654	WESTPAC BANKING CORP NY CD	0.26000	04/20/11	50,000,000.00	50,001,082.39	49,993,409.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	85925	RABOBANK NEDERLAND NV NY CD	0.27000	04/20/11	50,000,000.00	50,000,000.00	49,994,514.50
PSI	NTRD	YANK1	85946	CIBC NY CD	0.25000	04/20/11	50,000,000.00	50,000,000.00	49,992,322.00
PSI	NTRD	YANK1	85947	CIBC NY CD	0.25000	04/20/11	25,000,000.00	25,000,000.00	24,996,161.00
PSI	NTRD	YANK1	85915	BARCLAYS BK PLC NY CD	0.25000	04/22/11	50,000,000.00	50,000,000.00	49,992,127.00
PSI	NTRD	YANK1	85916	BARCLAYS BK PLC NY CD	0.25000	04/22/11	50,000,000.00	50,000,000.00	49,992,127.00
PSI	NTRD	YANK1	85921	CIBC NY CD	0.25000	04/22/11	50,000,000.00	50,000,000.00	49,992,127.00
PSI	NTRD	YANK1	85942	BK OF NOVA SCOTIA HOUSTON CD	0.25000	04/22/11	50,000,000.00	50,000,000.00	49,992,127.50
PSI	NTRD	YANK1	85943	BK OF NOVA SCOTIA HOUSTON CD	0.25000	04/22/11	25,000,000.00	25,000,000.00	24,996,063.75
PSI	NTRD	YANK1	85641	WESTPAC BANKING CORP NY CD	0.41000	06/21/11	50,000,000.00	50,011,579.62	49,988,133.00
PSI	NTRD	YANK1	85140	BARCLAYS BK PLC NY CD	0.80000	10/28/11	50,000,000.00	50,000,000.00	50,051,720.00
		YANK1 Total					3,364,000,000.00	3,364,023,904.51	3,363,939,248.55
	NTRD Total						**25,912,577,027.00**	**25,962,691,837.35**	**25,930,717,762.38**
				NTRD Historical Cost				**26,022,243,580.52**	
PSI	TRADE	NOTE	85260	USTN	1.25000	10/31/15	50,000,000.00	50,000,000.00	48,652,500.00
PSI	TRADE	NOTE	85281	USTN	1.25000	10/31/15	50,000,000.00	49,880,383.77	48,652,500.00
PSI	TRADE	NOTE	85402	USTN	1.37500	11/30/15	50,000,000.00	49,622,852.20	48,835,935.00
		NOTE Total					150,000,000.00	149,503,235.97	146,140,935.00
	TRADE Total						**150,000,000.00**	**149,503,235.97**	**146,140,935.00**
				TRADE Historical Cost				**149,484,375.00**	
							26,062,577,027.00	**26,112,195,073.32**	**26,076,858,697.38**
								26,171,727,955.52	

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	BLPSI	CNFL	78454	GE CAPITAL CORP FRN	0.73688	02/01/11	2,317,000.00	2,317,000.00	2,317,000.00
		CNFL Total					2,317,000.00	2,317,000.00	2,317,000.00
	BLPSI - BLP SCHOOLS SELF INS AUTHORITY Total						**2,317,000.00**	**2,317,000.00**	**2,317,000.00**
SPI	GF	1TRD	14004	FLYING TRIANGLE 1ST TR	5.50000	08/01/12	13,926.37	13,926.37	13,926.37
SPI	GF	1TRD	16864	FLYING TRIANGLE 1ST TR	5.50000	01/01/14	44,659.16	44,659.16	44,659.16
SPI	GF	1TRD	17567	FLYING TRIANGLE SLUSHER	4.50000	04/24/14	262,500.00	262,500.00	262,500.00
SPI	GF	1TRD	03463	FLYING TRIANGLE LOAN	5.50000	03/01/15	109,537.57	109,537.57	109,537.57
SPI	GF	1TRD	12057	FLYING TRIANGLE LOAN	5.50000	04/01/17	92,474.86	92,474.86	92,474.86
		1TRD Total					523,097.96	523,097.96	523,097.96
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND 1997	5.00000	09/02/21	5,165,000.00	5,165,000.00	5,165,000.00
		LTBD Total					5,165,000.00	5,165,000.00	5,165,000.00
	GF - GENERAL FUND Total						**5,688,097.96**	**5,688,097.96**	**5,688,097.96**
SPI	MAST	BOND	18810	USTB	7.25000	05/15/16	85,000.00	86,140.33	107,339.06
		BOND Total					85,000.00	86,140.33	107,339.06
	MAST - MGMT ATTORNEY SETTLEMENT TRUST Total						**85,000.00**	**86,140.33**	**107,339.06**
SPI	SANIT	FFCB	82931	FFCB (CALLABLE)	2.77000	02/17/15	86,000.00	85,965.22	87,357.94
SPI	SANIT	FFCB	85624	FFCB (CALLABLE)	2.48000	12/21/15	1,134,000.00	1,134,000.00	1,134,601.02
		FFCB Total					1,220,000.00	1,219,965.22	1,221,958.96
SPI	SANIT	MCSA	82803	FNMA (CALLABLE)	2.25000	02/11/15	401,000.00	401,000.00	401,260.65
SPI	SANIT	MCSA	83985	FHLMC (CALLABLE)	2.00000	06/30/15	714,000.00	714,000.00	719,131.88
SPI	SANIT	MCSA	84725	FHLMC (CALLABLE)	1.35000	09/22/15	46,000.00	46,000.00	45,514.24
SPI	SANIT	MCSA	85626	FHLMC (CALLABLE)	2.00000	12/30/15	1,462,000.00	1,462,000.00	1,458,125.70
		MCSA Total					2,623,000.00	2,623,000.00	2,624,032.47
SPI	SANIT	NOTE	69645	USTN 4.875	4.87500	07/31/11	1,000.00	999.84	1,023.24
		NOTE Total					1,000.00	999.84	1,023.24
	SANIT - SANITATION DISTRICT Total						**3,844,000.00**	**3,843,965.06**	**3,847,014.67**
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0.00000	12/31/11	2,771,350.54	2,771,350.54	2,771,350.54
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0.00000	12/31/11	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0.00000	12/31/11	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0.00000	12/31/11	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0.00000	12/31/11	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0.00000	12/31/11	383,355.75	383,355.75	383,355.75

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SPI	SCAQM	CTDQ	42150	S OF C LAIF		0.00000	12/31/11	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF		0.00000	12/31/11	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF		0.00000	12/31/11	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF		0.00000	12/31/11	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF		0.00000	12/31/11	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF		0.00000	12/31/11	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF		0.00000	12/31/11	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF		0.00000	12/31/11	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF		0.00000	12/31/11	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF		0.00000	12/31/11	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF		0.00000	12/31/11	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF		0.00000	12/31/11	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF		0.00000	12/31/11	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF		0.00000	12/31/11	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF		0.00000	12/31/11	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF		0.00000	12/31/11	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF		0.00000	12/31/11	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF		0.00000	12/31/11	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF		0.00000	12/31/11	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF		0.00000	12/31/11	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF		0.00000	12/31/11	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF		0.00000	12/31/11	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF		0.00000	12/31/11	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF		0.00000	12/31/11	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF		0.00000	12/31/11	281,845.96	281,845.96	281,845.96
SPI	SCAQM	CTDQ	66800	S OF C LAIF		0.00000	12/31/11	317,155.30	317,155.30	317,155.30
SPI	SCAQM	CTDQ	67819	S OF C LAIF		0.00000	12/31/11	363,715.38	363,715.38	363,715.38
SPI	SCAQM	CTDQ	68720	S OF C LAIF		0.00000	12/31/11	393,812.36	393,812.36	393,812.36
SPI	SCAQM	CTDQ	69520	S OF C LAIF		0.00000	12/31/11	449,659.59	449,659.59	449,659.59
SPI	SCAQM	CTDQ	70359	S OF C LAIF		0.00000	12/31/11	491,566.29	491,566.29	491,566.29
SPI	SCAQM	CTDQ	71268	S OF C LAIF		0.00000	12/31/11	513,938.89	513,938.89	513,938.89
SPI	SCAQM	CTDQ	72329	S OF C LAIF		0.00000	12/31/11	505,507.65	505,507.65	505,507.65
SPI	SCAQM	CTDQ	73503	S OF C LAIF		0.00000	12/31/11	515,367.27	515,367.27	515,367.27
SPI	SCAQM	CTDQ	74486	S OF C LAIF		0.00000	12/31/11	520,380.93	520,380.93	520,380.93
SPI	SCAQM	CTDQ	75694	S OF C LAIF		0.00000	12/31/11	492,274.30	492,274.30	492,274.30
SPI	SCAQM	CTDQ	77128	S OF C LAIF		0.00000	12/31/11	410,449.24	410,449.24	410,449.24
SPI	SCAQM	CTDQ	78106	S OF C LAIF		0.00000	12/31/11	304,980.32	304,980.32	304,980.32
SPI	SCAQM	CTDQ	78999	S OF C LAIF		0.00000	12/31/11	277,823.10	277,823.10	277,823.10
SPI	SCAQM	CTDQ	79884	S OF C LAIF		0.00000	12/31/11	252,862.59	252,862.59	252,862.59
SPI	SCAQM	CTDQ	80623	S OF C LAIF		0.00000	12/31/11	186,831.92	186,831.92	186,831.92
SPI	SCAQM	CTDQ	81267	S OF C LAIF		0.00000	12/31/11	150,112.75	150,112.75	150,112.75
SPI	SCAQM	CTDQ	81965	S OF C LAIF		0.00000	12/31/11	89,717.54	89,717.54	89,717.54

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	82763	S OF C LAIF	0.00000	12/31/11	60,335.73	60,335.73	60,335.73
SPI	SCAQM	CTDQ	83551	S OF C LAIF	0.00000	12/31/11	54,470.06	54,470.06	54,470.06
SPI	SCAQM	CTDQ	84325	S OF C LAIF	0.00000	12/31/11	55,045.25	55,045.25	55,045.25
SPI	SCAQM	CTDQ	85022	S OF C LAIF	0.00000	12/31/11	51,349.76	51,349.76	51,349.76
SPI	SCAQM	CTDQ	85933	S OF C LAIF	0.00000	12/31/11	45,607.02	45,607.02	45,607.02
		CTDQ Total					39,556,525.36	39,556,525.36	39,556,525.36
	SCAQM - SOUTH COAST AIR QUALITY MGMT Total						**39,556,525.36**	**39,556,525.36**	**39,556,525.36**
SPI	SLIM	CTDQ	22101	S OF C LAIF	0.00000	12/31/11	3,218,710.97	3,218,710.97	3,218,710.97
SPI	SLIM	CTDQ	23208	S OF C LAIF	0.00000	12/31/11	27,081.03	27,081.03	27,081.03
SPI	SLIM	CTDQ	23842	S OF C LAIF	0.00000	12/31/11	83,505.96	83,505.96	83,505.96
SPI	SLIM	CTDQ	24459	S OF C LAIF	0.00000	12/31/11	94,996.78	94,996.78	94,996.78
SPI	SLIM	CTDQ	25326	S OF C LAIF	0.00000	12/31/11	104,088.41	104,088.41	104,088.41
SPI	SLIM	CTDQ	26241	S OF C LAIF	0.00000	12/31/11	110,715.07	110,715.07	110,715.07
SPI	SLIM	CTDQ	27270	S OF C LAIF	0.00000	12/31/11	117,811.43	117,811.43	117,811.43
SPI	SLIM	CTDQ	28140	S OF C LAIF	0.00000	12/31/11	118,831.50	118,831.50	118,831.50
SPI	SLIM	CTDQ	28986	S OF C LAIF	0.00000	12/31/11	117,968.90	117,968.90	117,968.90
SPI	SLIM	CTDQ	29917	S OF C LAIF	0.00000	12/31/11	115,386.18	115,386.18	115,386.18
SPI	SLIM	CTDQ	31093	S OF C LAIF	0.00000	12/31/11	114,884.96	114,884.96	114,884.96
SPI	SLIM	CTDQ	31850	S OF C LAIF	0.00000	12/31/11	119,214.46	119,214.46	119,214.46
SPI	SLIM	CTDQ	32655	S OF C LAIF	0.00000	12/31/11	120,967.08	120,967.08	120,967.08
SPI	SLIM	CTDQ	33599	S OF C LAIF	0.00000	12/31/11	119,698.34	119,698.34	119,698.34
SPI	SLIM	CTDQ	34231	S OF C LAIF	0.00000	12/31/11	124,159.87	124,159.87	124,159.87
SPI	SLIM	CTDQ	35220	S OF C LAIF	0.00000	12/31/11	128,393.89	128,393.89	128,393.89
SPI	SLIM	CTDQ	35952	S OF C LAIF	0.00000	12/31/11	130,900.85	130,900.85	130,900.85
SPI	SLIM	CTDQ	36773	S OF C LAIF	0.00000	12/31/11	129,716.18	129,716.18	129,716.18
SPI	SLIM	CTDQ	37638	S OF C LAIF	0.00000	12/31/11	132,118.17	132,118.17	132,118.17
SPI	SLIM	CTDQ	38537	S OF C LAIF	0.00000	12/31/11	134,992.32	134,992.32	134,992.32
SPI	SLIM	CTDQ	39281	S OF C LAIF	0.00000	12/31/11	132,458.88	132,458.88	132,458.88
SPI	SLIM	CTDQ	40072	S OF C LAIF	0.00000	12/31/11	124,940.21	124,940.21	124,940.21
SPI	SLIM	CTDQ	40891	S OF C LAIF	0.00000	12/31/11	125,249.17	125,249.17	125,249.17
SPI	SLIM	CTDQ	41416	S OF C LAIF	0.00000	12/31/11	124,689.59	124,689.59	124,689.59
SPI	SLIM	CTDQ	42149	S OF C LAIF	0.00000	12/31/11	132,997.69	132,997.69	132,997.69
SPI	SLIM	CTDQ	43226	S OF C LAIF	0.00000	12/31/11	140,793.36	140,793.36	140,793.36
SPI	SLIM	CTDQ	44234	S OF C LAIF	0.00000	12/31/11	152,132.72	152,132.72	152,132.72
SPI	SLIM	CTDQ	45086	S OF C LAIF	0.00000	12/31/11	164,017.17	164,017.17	164,017.17
SPI	SLIM	CTDQ	46123	S OF C LAIF	0.00000	12/31/11	167,897.97	167,897.97	167,897.97
SPI	SLIM	CTDQ	47347	S OF C LAIF	0.00000	12/31/11	157,924.35	157,924.35	157,924.35
SPI	SLIM	CTDQ	48499	S OF C LAIF	0.00000	12/31/11	139,856.90	139,856.90	139,856.90
SPI	SLIM	CTDQ	49798	S OF C LAIF	0.00000	12/31/11	120,525.01	120,525.01	120,525.01
SPI	SLIM	CTDQ	50781	S OF C LAIF	0.00000	12/31/11	95,920.45	95,920.45	95,920.45

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	51467	S OF C LAIF	0.00000	12/31/11	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0.00000	12/31/11	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0.00000	12/31/11	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0.00000	12/31/11	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0.00000	12/31/11	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0.00000	12/31/11	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0.00000	12/31/11	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0.00000	12/31/11	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0.00000	12/31/11	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0.00000	12/31/11	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF	0.00000	12/31/11	48,416.11	48,416.11	48,416.11
SPI	SLIM	CTDQ	64003	S OF C LAIF	0.00000	12/31/11	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0.00000	12/31/11	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF	0.00000	12/31/11	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF	0.00000	12/31/11	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818	S OF C LAIF	0.00000	12/31/11	108,222.63	108,222.63	108,222.63
SPI	SLIM	CTDQ	68719	S OF C LAIF	0.00000	12/31/11	118,789.82	118,789.82	118,789.82
SPI	SLIM	CTDQ	69518	S OF C LAIF	0.00000	12/31/11	136,097.01	136,097.01	136,097.01
SPI	SLIM	CTDQ	70360	S OF C LAIF	0.00000	12/31/11	151,399.04	151,399.04	151,399.04
SPI	SLIM	CTDQ	71269	S OF C LAIF	0.00000	12/31/11	158,866.84	158,866.84	158,866.84
SPI	SLIM	CTDQ	72330	S OF C LAIF	0.00000	12/31/11	159,520.70	159,520.70	159,520.70
SPI	SLIM	CTDQ	73504	S OF C LAIF	0.00000	12/31/11	165,030.36	165,030.36	165,030.36
SPI	SLIM	CTDQ	74485	S OF C LAIF	0.00000	12/31/11	168,848.34	168,848.34	168,848.34
SPI	SLIM	CTDQ	75693	S OF C LAIF	0.00000	12/31/11	161,848.34	161,848.34	161,848.34
SPI	SLIM	CTDQ	77131	S OF C LAIF	0.00000	12/31/11	136,599.41	136,599.41	136,599.41
SPI	SLIM	CTDQ	78104	S OF C LAIF	0.00000	12/31/11	102,613.52	102,613.52	102,613.52
SPI	SLIM	CTDQ	79000	S OF C LAIF	0.00000	12/31/11	93,633.67	93,633.67	93,633.67
SPI	SLIM	CTDQ	79882	S OF C LAIF	0.00000	12/31/11	86,272.14	86,272.14	86,272.14
SPI	SLIM	CTDQ	80621	S OF C LAIF	0.00000	12/31/11	63,895.36	63,895.36	63,895.36
SPI	SLIM	CTDQ	81265	S OF C LAIF	0.00000	12/31/11	51,337.52	51,337.52	51,337.52
SPI	SLIM	CTDQ	81963	S OF C LAIF	0.00000	12/31/11	31,005.24	31,005.24	31,005.24
SPI	SLIM	CTDQ	82761	S OF C LAIF	0.00000	12/31/11	20,942.34	20,942.34	20,942.34
SPI	SLIM	CTDQ	83552	S OF C LAIF	0.00000	12/31/11	18,906.35	18,906.35	18,906.35
SPI	SLIM	CTDQ	84323	S OF C LAIF	0.00000	12/31/11	16,628.36	16,628.36	16,628.36
SPI	SLIM	CTDQ	85020	S OF C LAIF	0.00000	12/31/11	12,936.00	12,936.00	12,936.00
SPI	SLIM	CTDQ	85931	S OF C LAIF	0.00000	12/31/11	11,519.98	11,519.98	11,519.98
		CTDQ Total					10,041,084.34	10,041,084.34	10,041,084.34
	SLIM - SCHOOLS LINKED INSURANCE MGMT Total						**10,041,084.34**	**10,041,084.34**	**10,041,084.34**
SPI	WASIA	CTDQ	22460	S OF C LAIF	0.00000	12/31/11	7,000,000.00	7,000,000.00	7,000,000.00
SPI	WASIA	CTDQ	23844	S OF C LAIF	0.00000	12/31/11	73,432.18	73,432.18	73,432.18

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	24460	S OF C LAIF	0.00000	12/31/11	88,299.86	88,299.86	88,299.86
SPI	WASIA	CTDQ	25245	S OF C LAIF	0.00000	12/31/11	96,741.95	96,741.95	96,741.95
SPI	WASIA	CTDQ	26250	S OF C LAIF	0.00000	12/31/11	102,900.92	102,900.92	102,900.92
SPI	WASIA	CTDQ	26945	S OF C LAIF	0.00000	12/31/11	109,496.42	109,496.42	109,496.42
SPI	WASIA	CTDQ	28143	S OF C LAIF	0.00000	12/31/11	110,444.50	110,444.50	110,444.50
SPI	WASIA	CTDQ	28732	S OF C LAIF	0.00000	12/31/11	109,642.78	109,642.78	109,642.78
SPI	WASIA	CTDQ	29586	S OF C LAIF	0.00000	12/31/11	107,242.35	107,242.35	107,242.35
SPI	WASIA	CTDQ	30647	S OF C LAIF	0.00000	12/31/11	106,776.50	106,776.50	106,776.50
SPI	WASIA	CTDQ	31539	S OF C LAIF	0.00000	12/31/11	110,800.43	110,800.43	110,800.43
SPI	WASIA	CTDQ	32361	S OF C LAIF	0.00000	12/31/11	112,429.36	112,429.36	112,429.36
SPI	WASIA	CTDQ	33315	S OF C LAIF	0.00000	12/31/11	111,250.16	111,250.16	111,250.16
SPI	WASIA	CTDQ	34059	S OF C LAIF	0.00000	12/31/11	115,396.80	115,396.80	115,396.80
SPI	WASIA	CTDQ	34957	S OF C LAIF	0.00000	12/31/11	119,331.99	119,331.99	119,331.99
SPI	WASIA	CTDQ	35633	S OF C LAIF	0.00000	12/31/11	121,662.01	121,662.01	121,662.01
SPI	WASIA	CTDQ	36439	S OF C LAIF	0.00000	12/31/11	120,560.95	120,560.95	120,560.95
SPI	WASIA	CTDQ	37287	S OF C LAIF	0.00000	12/31/11	122,793.41	122,793.41	122,793.41
SPI	WASIA	CTDQ	38231	S OF C LAIF	0.00000	12/31/11	125,464.71	125,464.71	125,464.71
SPI	WASIA	CTDQ	38988	S OF C LAIF	0.00000	12/31/11	123,110.08	123,110.08	123,110.08
SPI	WASIA	CTDQ	39857	S OF C LAIF	0.00000	12/31/11	116,122.07	116,122.07	116,122.07
SPI	WASIA	CTDQ	40652	S OF C LAIF	0.00000	12/31/11	116,409.22	116,409.22	116,409.22
SPI	WASIA	CTDQ	41374	S OF C LAIF	0.00000	12/31/11	121,913.10	121,913.10	121,913.10
SPI	WASIA	CTDQ	42151	S OF C LAIF	0.00000	12/31/11	130,096.85	130,096.85	130,096.85
SPI	WASIA	CTDQ	43228	S OF C LAIF	0.00000	12/31/11	137,722.35	137,722.35	137,722.35
SPI	WASIA	CTDQ	44236	S OF C LAIF	0.00000	12/31/11	148,814.38	148,814.38	148,814.38
SPI	WASIA	CTDQ	45087	S OF C LAIF	0.00000	12/31/11	160,439.61	160,439.61	160,439.61
SPI	WASIA	CTDQ	46124	S OF C LAIF	0.00000	12/31/11	164,235.76	164,235.76	164,235.76
SPI	WASIA	CTDQ	47346	S OF C LAIF	0.00000	12/31/11	154,479.69	154,479.69	154,479.69
SPI	WASIA	CTDQ	48500	S OF C LAIF	0.00000	12/31/11	136,806.32	136,806.32	136,806.32
SPI	WASIA	CTDQ	49797	S OF C LAIF	0.00000	12/31/11	117,896.11	117,896.11	117,896.11
SPI	WASIA	CTDQ	50782	S OF C LAIF	0.00000	12/31/11	93,828.22	93,828.22	93,828.22
SPI	WASIA	CTDQ	51468	S OF C LAIF	0.00000	12/31/11	77,816.21	77,816.21	77,816.21
SPI	WASIA	CTDQ	52669	S OF C LAIF	0.00000	12/31/11	73,638.02	73,638.02	73,638.02
SPI	WASIA	CTDQ	53919	S OF C LAIF	0.00000	12/31/11	71,712.31	71,712.31	71,712.31
SPI	WASIA	CTDQ	55075	S OF C LAIF	0.00000	12/31/11	63,529.28	63,529.28	63,529.28
SPI	WASIA	CTDQ	56614	S OF C LAIF	0.00000	12/31/11	53,439.15	53,439.15	53,439.15
SPI	WASIA	CTDQ	58054	S OF C LAIF	0.00000	12/31/11	48,548.65	48,548.65	48,548.65
SPI	WASIA	CTDQ	59107	S OF C LAIF	0.00000	12/31/11	45,394.14	45,394.14	45,394.14
SPI	WASIA	CTDQ	60184	S OF C LAIF	0.00000	12/31/11	43,670.82	43,670.82	43,670.82
SPI	WASIA	CTDQ	61112	S OF C LAIF	0.00000	12/31/11	40,902.21	40,902.21	40,902.21
SPI	WASIA	CTDQ	61967	S OF C LAIF	0.00000	12/31/11	40,077.53	40,077.53	40,077.53
SPI	WASIA	CTDQ	62781	S OF C LAIF	0.00000	12/31/11	47,360.06	47,360.06	47,360.06
SPI	WASIA	CTDQ	64004	S OF C LAIF	0.00000	12/31/11	56,867.52	56,867.52	56,867.52

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	64953	S OF C LAIF	0.00000	12/31/11	66,511.63	66,511.63	66,511.63
SPI	WASIA	CTDQ	65952	S OF C LAIF	0.00000	12/31/11	80,980.97	80,980.97	80,980.97
SPI	WASIA	CTDQ	66799	S OF C LAIF	0.00000	12/31/11	92,052.67	92,052.67	92,052.67
SPI	WASIA	CTDQ	67820	S OF C LAIF	0.00000	12/31/11	105,862.06	105,862.06	105,862.06
SPI	WASIA	CTDQ	68718	S OF C LAIF	0.00000	12/31/11	116,198.76	116,198.76	116,198.76
SPI	WASIA	CTDQ	69519	S OF C LAIF	0.00000	12/31/11	133,128.44	133,128.44	133,128.44
SPI	WASIA	CTDQ	70361	S OF C LAIF	0.00000	12/31/11	148,096.70	148,096.70	148,096.70
SPI	WASIA	CTDQ	71270	S OF C LAIF	0.00000	12/31/11	155,401.61	155,401.61	155,401.61
SPI	WASIA	CTDQ	72331	S OF C LAIF	0.00000	12/31/11	156,041.22	156,041.22	156,041.22
SPI	WASIA	CTDQ	73502	S OF C LAIF	0.00000	12/31/11	161,430.69	161,430.69	161,430.69
SPI	WASIA	CTDQ	74484	S OF C LAIF	0.00000	12/31/11	165,165.40	165,165.40	165,165.40
SPI	WASIA	CTDQ	75692	S OF C LAIF	0.00000	12/31/11	158,318.08	158,318.08	158,318.08
SPI	WASIA	CTDQ	77133	S OF C LAIF	0.00000	12/31/11	133,619.88	133,619.88	133,619.88
SPI	WASIA	CTDQ	78105	S OF C LAIF	0.00000	12/31/11	100,375.31	100,375.31	100,375.31
SPI	WASIA	CTDQ	79001	S OF C LAIF	0.00000	12/31/11	91,591.32	91,591.32	91,591.32
SPI	WASIA	CTDQ	79883	S OF C LAIF	0.00000	12/31/11	84,390.36	84,390.36	84,390.36
SPI	WASIA	CTDQ	80622	S OF C LAIF	0.00000	12/31/11	62,501.67	62,501.67	62,501.67
SPI	WASIA	CTDQ	81266	S OF C LAIF	0.00000	12/31/11	50,217.74	50,217.74	50,217.74
SPI	WASIA	CTDQ	81964	S OF C LAIF	0.00000	12/31/11	30,328.95	30,328.95	30,328.95
SPI	WASIA	CTDQ	82762	S OF C LAIF	0.00000	12/31/11	20,485.54	20,485.54	20,485.54
SPI	WASIA	CTDQ	83553	S OF C LAIF	0.00000	12/31/11	18,493.96	18,493.96	18,493.96
SPI	WASIA	CTDQ	84324	S OF C LAIF	0.00000	12/31/11	18,689.25	18,689.25	18,689.25
SPI	WASIA	CTDQ	85021	S OF C LAIF	0.00000	12/31/11	17,434.54	17,434.54	17,434.54
SPI	WASIA	CTDQ	85932	S OF C LAIF	0.00000	12/31/11	15,525.44	15,525.44	15,525.44
		CTDQ Total					13,532,339.13	13,532,339.13	13,532,339.13
	WASIA - WHITTIER AREA SCHOOLS INS AUTH Total						**13,532,339.13**	**13,532,339.13**	**13,532,339.13**
				SPI Total			**75,064,046.79**	**75,065,152.18**	**75,089,400.52**
				SPI Historical Cost				**75,058,330.92**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 01/31/11
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
01/05/06	CALABASAS LANDFILL 2005	$3,326,906.73
07/02/97	COUNTY OF LOS ANGELES - COMMERCIAL PAPER PROGRAM	32,925,260.88
03/13/08	LAC-CAL 2008, SERIES A	1,000,942.07
	DEUTSCHE BANK - TRUSTEE TOTAL	$37,253,109.68

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 01/31/11
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	C.I. 2658M	$397,123.18
03/08/06	CCTSA TOBACCO BONDS 2006	33,767,451.92
12/11/96	CFD #2/CI 2656-M REF SERIES A & B	711,819.88
01/15/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	217,240.40
11/24/09	LAC-CAL 2009 SER A	1,007,423.05
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$36,101,058.43

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 01/31/11
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
12/01/98	DISNEY PROJECT (Partial Refund), 1998	$4,181,120.62
02/09/93	DISNEY PROJECT, 1993	7,148,587.87
04/29/02	MASTER REFUNDING 2002A	3,367,242.80
12/02/02	MASTER REFUNDING 2002B	1,784,476.45
03/02/05	MASTER REFUNDING 2005A	26,708,787.20
12/13/06	MASTER REFUNDING 2006 A & B	29,529,736.65
11/23/10	MULTIPLE CAPITAL FACILITIES PROJECT 1 A & B	609,157,547.75
10/01/94	PENSION OBLIGATION BONDS 1994 SER A, C & D	372,146,662.47
	U.S. BANK - TRUSTEE TOTAL	$1,054,024,161.81

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 01/31/11
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	LOS ANGELES COMMUNITY COLLEGE (LACC)	$100,127.20
	SPECIAL SAFEKEEPING (KNOX-KEENE)	$301,717.54
	TREASURER TOTAL	$401,844.74

ISSUE DATE	FUND TITLE	FUND BALANCE
ALLIANCE OF SCHOOLS COOPERATIVE INSURANCE PROGRAM		
	INVESTMENTS	$135,860,000.00
	CASH AND EQUIVALENTS	13,460.98
	PFM - TRUSTEE TOTAL	$135,873,460.98

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 01/31/11
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED-						
CNFL -						
80465	GE CAPITAL CORP FRN	0.39	04/28/11	50,000,000.00	49,341,544.61	Cpn rate=Qtrly US$LIBOR+9bp.
83923	ROYAL BK OF CANADA NY FRN	0.30	06/01/11	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR flat. Issued under YCD Program.
80609	GE CAPITAL CORP FRN	0.36	08/15/11	5,000,000.00	4,859,737.65	Cpn rate=Qtrly US$LIBOR+7bp. Issued under Global MTN Program.
80610	GE CAPITAL CORP FRN	0.36	08/15/11	15,000,000.00	14,630,073.53	Cpn rate=Qtrly US$LIBOR+7bp. Issued under Global MTN Program.
84432	TOYOTA MOTOR CREDIT CORP FRN	0.52	07/27/12	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+22bp. Issued under MTN Program.
85269	TOYOTA MOTOR CREDIT CORP FRN	0.44	11/15/12	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+15bp. Issued under MTN Program. Series B.
CNFL Totals				**220,000,000.00**	**218,831,355.79**	
CNFM -						
85957	ROYAL BK OF CANADA NY FRN	0.26	03/14/11	20,000,000.00	20,000,751.67	Cpn rate=Monthly US$LIBOR flat. Iss'd under YCD Program.
85958	ROYAL BK OF CANADA NY FRN	0.26	03/18/11	37,000,000.00	37,001,504.90	Cpn rate=Monthly US$LIBOR flat. Iss'd under YCD Program.
85584	WESTPAC BANKING CORP NY FRN	0.34	12/13/11	50,000,000.00	50,002,164.01	Cpn rate=Monthly US$LIBOR+7.5bp. Iss'd under YCD Program.
85585	WESTPAC BANKING CORP NY FRN	0.34	12/13/11	50,000,000.00	50,002,164.01	Cpn rate=Monthly US$LIBOR+7.5bp. Iss'd under YCD Program.
CNFM Totals				**157,000,000.00**	**157,006,584.59**	
	CORPORATE AND AGENCY ISSUED TOTAL			**377,000,000.00**	**375,837,940.38**	
LOS ANGELES COUNTY ISSUED -						
BAN -						
83163	LACCAL BANS	0.68	06/30/12	10,000,000.00	10,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
83362	LACCAL BANS	0.68	06/30/12	5,000,000.00	5,000,000.00	
84700	LACCAL BANS	0.68	06/30/13	10,000,000.00	10,000,000.00	
85107	LACCAL BANS	0.68	06/30/13	10,000,000.00	10,000,000.00	
85565	LACCAL BANS	0.68	06/30/13	10,000,000.00	10,000,000.00	
BAN Totals				**45,000,000.00**	**45,000,000.00**	
	LOS ANGELES COUNTY ISSUED TOTAL			**45,000,000.00**	**45,000,000.00**	
NTRD - PSI NON-TRADING Total				**422,000,000.00**	**420,837,940.38**	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 01/31/11
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

SEC ID	DESCRIPTION	DRAW DATE	AMOUNT	RATE
83163	LACCAL	03/09/10	$ 10,000,000.00	0.676%
83362	LACCAL	04/01/10	5,000,000.00	0.676%
84700	LACCAL	09/02/10	10,000,000.00	0.676%
85107	LACCAL	10/27/10	10,000,000.00	0.676%
85565	LACCAL	12/09/10	10,000,000.00	0.676%
			$ 45,000,000.00	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of January 31, 2011
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	3,664,023,904.51	42.57 DAYS	0.00	0.00 DAYS
EURO CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
BANKERS ACCEPTANCE	126,051,754.43	48.90 DAYS	0.00	0.00 DAYS
COMMERCIAL PAPER	8,418,386,676.50	22.90 DAYS	0.00	0.00 DAYS
GOVERNMENTS	1,537,767,665.89	437.82 DAYS	149,503,235.97	1,743.96 DAYS
AGENCIES	11,305,014,904.58	1,268.90 DAYS	0.00	0.00 DAYS
MUNICIPALS	45,000,000.00	759.33 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	866,446,931.44	214.88 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	$25,962,691,837.35	600.61 DAYS	$149,503,235.97	1,743.96 DAYS

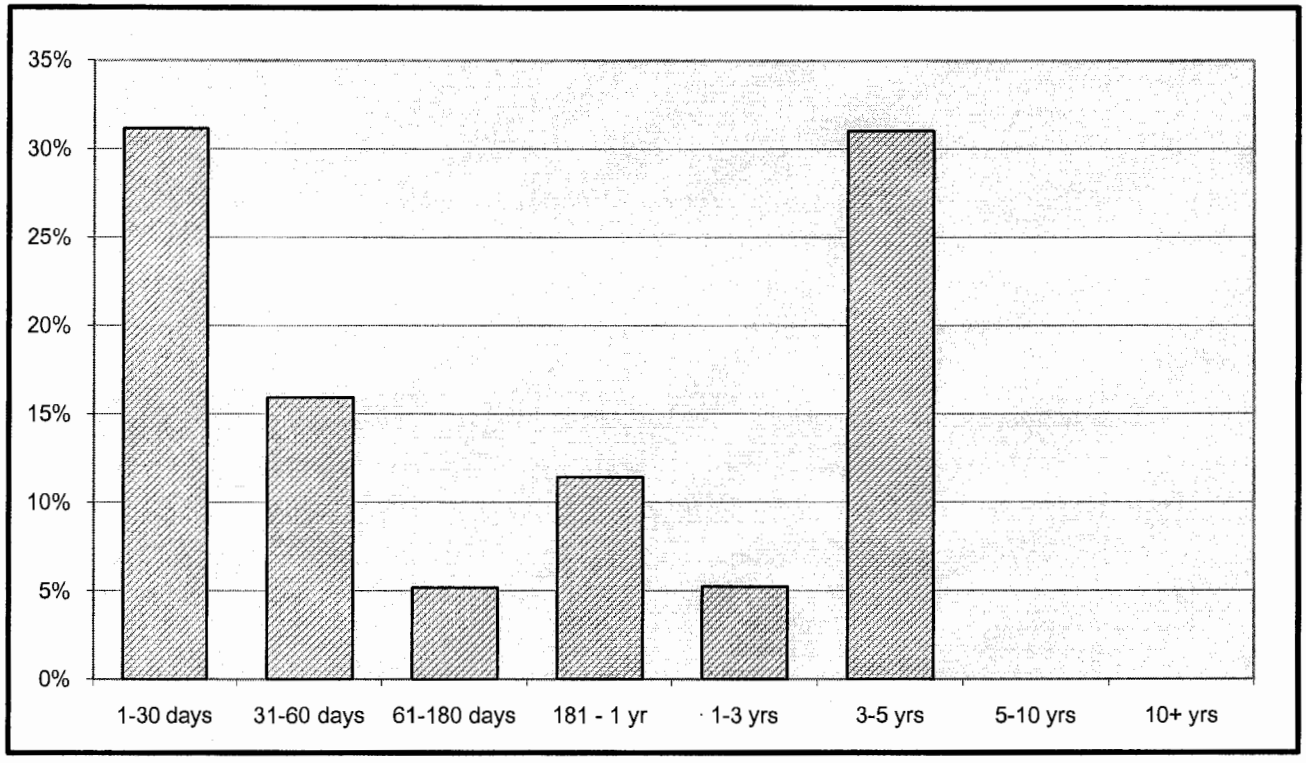
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of January 31, 2011
Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
PSI - NTRD/TRD							
1 to 30 Days	02/01/11 - 03/02/11	8,138,034,000.00	31.22	31.22	8,137,434,964.07	31.16	31.16
31 to 60 Days	03/03/11 - 04/01/11	4,159,221,000.00	15.96	47.18	4,158,748,130.02	15.93	47.09
61 to 90 Days	04/02/11 - 05/01/11	828,663,027.00	3.18	50.36	828,141,253.54	3.17	50.26
121 to 180 Days	06/01/11 - 07/30/11	526,909,000.00	2.02	52.38	530,280,327.75	2.03	52.29
181 to 270 Days	07/31/11 - 10/28/11	1,107,187,000.00	4.25	56.63	1,111,313,702.81	4.26	56.55
271 to 365 Days	10/29/11 - 01/31/12	1,859,893,000.00	7.14	63.77	1,872,367,705.63	7.17	63.72
1 to 1.5 YEARS	02/01/12 - 07/31/12	262,900,000.00	1.01	64.78	263,576,044.64	1.01	64.73
1.5 to 2 YEARS	08/01/12 - 01/30/13	110,606,000.00	0.42	65.20	111,695,936.52	0.43	65.16
2 to 3 YEARS	01/31/13 - 01/31/14	964,273,000.00	3.70	68.90	993,184,394.58	3.80	68.96
3 to 4 YEARS	01/31/14 - 01/31/15	758,760,000.00	2.91	71.81	769,578,021.06	2.95	71.91
4 to 5 YEARS	01/31/15 - 01/31/16	7,346,131,000.00	28.19	100.00	7,335,874,592.70	28.09	100.00
Portfolio Total:		**$26,062,577,027.00**			**$26,112,195,073.32**		
BLPSI							
1 to 30 Days	02/01/11 - 03/02/11	2,317,000.00	100.00	100.00	2,317,000.00	100.00	100.00
Portfolio Total:		**$2,317,000.00**			**$2,317,000.00**		
GF							
1.5 to 2 YEARS	08/01/12 - 01/30/13	13,926.37	0.24	0.24	13,926.37	0.24	0.24
2 to 3 YEARS	01/31/13 - 01/31/14	44,659.16	0.79	1.03	44,659.16	0.79	1.03
3 to 4 YEARS	01/31/14 - 01/31/15	262,500.00	4.61	5.64	262,500.00	4.61	5.64
4 to 5 YEARS	01/31/15 - 01/31/16	109,537.57	1.93	7.57	109,537.57	1.93	7.57
5 to 10 YEARS	01/31/16 - 01/31/21	92,474.86	1.63	9.20	92,474.86	1.63	9.20
10 + YEARS	01/31/21 - 01/31/61	5,165,000.00	90.80	100.00	5,165,000.00	90.80	100.00
Portfolio Total:		**$5,688,097.96**			**$5,688,097.96**		
MAST							
5 to 10 YEARS	01/31/16 - 01/31/21	85,000.00	100.00	100.00	86,140.33	100.00	100.00
Portfolio Total:		**$85,000.00**			**$86,140.33**		
SANIT							
181 to 270 Days	07/31/11 - 10/28/11	1,000.00	0.03	0.03	999.84	0.03	0.03
4 to 5 YEARS	01/31/15 - 01/31/16	3,843,000.00	99.97	100.00	3,842,965.22	99.97	100.00
Portfolio Total:		**$3,844,000.00**			**$3,843,965.06**		
SCAQM							
271 to 365 Days	10/29/11 - 01/31/12	39,556,525.36	100.00	100.00	39,556,525.36	100.00	100.00

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

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
Portfolio Total:		**$39,556,525.36**			**$39,556,525.36**		
SLIM							
271 to 365 Days	10/29/11 - 01/31/12	10,041,084.34	100.00	100.00	10,041,084.34	100.00	100.00
Portfolio Total:		**$10,041,084.34**			**$10,041,084.34**		
WASIA							
271 to 365 Days	10/29/11 - 01/31/12	13,532,339.13	100.00	100.00	13,532,339.13	100.00	100.00
Portfolio Total:		**$13,532,339.13**			**$13,532,339.13**		

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



L.A.C. INVESTMENT POOL

	In Thousands	%
1 - 30 days	$ 8,137,435	31.16%
31 - 60 days	4,158,748	15.93%
61 - 180 days	1,358,422	5.20%
181 - 1 yr	2,983,681	11.43%
1 - 3 yrs	1,368,456	5.24%
3 - 5 yrs	8,105,453	31.04%
5 - 10 yrs	-	0.00%
10+ yrs	-	0.00%
	$ 26,112,195	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 01/31/11
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	$10,041,084.34
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,556,525.36
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	13,532,339.13
	LAIF TOTAL	$63,129,948.83

POOLED MONEY INVESTMENT ACCOUNT

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

	DECEMBER 2010	DECEMBER 2009	CHANGE
Average Daily Portfolio	$ 71,663,106	$ 66,354,589	$ +5,308,517
Accrued Earnings	$ 28,129	$ 32,092	$ -3,963
Effective Yield	0.462 %	0.569 %	-0.107 %
Average Life-Month End (In Days)	215	222	-7
Total Security Transactions			
Amount	$ 32,940,668	$ 22,944,280	$ +9,996,388
Number	664	474	+190
Total Time Deposit Transactions			
Amount	$ 2,815,500	$ 3,169,600	$ -354,100
Number	143	149	-6
Average Workday Investment Activity	$ 1,554,616	$ 1,186,994	$ +367,622
Prescribed Demand Account Balances			
For Services	$ 1,249,566	$ 1,346,190	$ -96,624

BILL LOCKYER
TREASURER
STATE OF CALIFORNIA

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

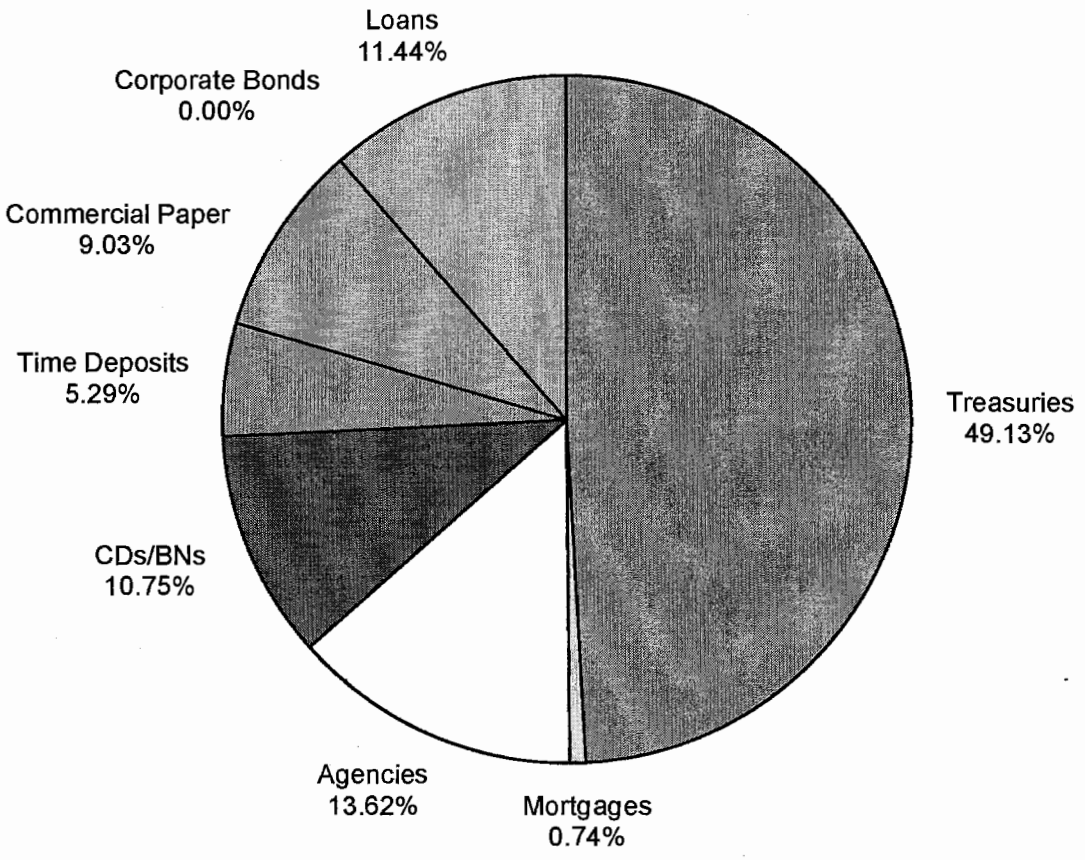
DECEMBER 31, 2010

TYPE OF SECURITY		AMOUNT	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government				
Bills	$	28,364,376	38.09	-3.06
Bonds		0	0.00	
Notes		8,222,022	11.04	+1.60
Strips		0	0.00	
Total Government	$	36,586,398	49.13	-1.46
Federal Agency Debentures	$	1,367,836	1.84	-0.21
Certificates of Deposit		7,200,004	9.68	+2.39
Bank Notes		800,000	1.07	+1.07
Bankers' Acceptances		0	0.00	0
Repurchases		0	0.00	0
Federal Agency Discount Notes		8,476,701	11.38	+0.55
Time Deposits		3,937,640	5.29	-0.93
GNMAs		59	0.00	0
Commercial Paper		6,721,372	9.03	-0.88
FHLMC/Remics		551,100	0.74	-0.10
Corporate Bonds		0	0.00	0
AB 55 Loans		346,497	0.47	-0.04
GF Loans		8,171,400	10.97	-0.34
NOW Accounts		0	0.00	0
Other		300,000	0.40	-0.05
Reversed Repurchases		0	0.00	0
Total (All Types)	$	74,459,007	100.00	

INVESTMENT ACTIVITY

	DECEMBER 2010		NOVEMBER 2010	
	NUMBER	AMOUNT	NUMBER	AMOUNT
Pooled Money	664	$ 32,940,668	553	$ 27,237,972
Other	40	892,091	23	$ 123,570
Time Deposits	143	2,815,500	92	$ 1,753,990
Totals	847	$ 36,648,259	668	$ 29,115,532
PMIA Monthly Average Effective Yield	0.462		0.454	
Year to Date Yield Last Day of Month	0.490		0.496	

Pooled Money Investment Account
Portfolio Composition
$74.5 Billion
12/31/10



ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
12/01/10 REDEMPTIONS									
	CP	BOFA		12/01/10	0.220	50,000	19	5,805.56	0.223
	CP	BOFA		12/01/10	0.220	50,000	19	5,805.56	0.223
	CP	BOFA		12/01/10	0.220	50,000	19	5,805.56	0.223
	CP	BOFA		12/01/10	0.220	50,000	19	5,805.56	0.223
	CP	BOFA		12/01/10	0.220	50,000	34	10,388.89	0.223
	CP	BOFA		12/01/10	0.220	50,000	34	10,388.89	0.223
	CP	BOFA		12/01/10	0.220	50,000	34	10,388.89	0.223
	CP	BOFA		12/01/10	0.220	50,000	34	10,388.89	0.223
	CP	BOFA		12/01/10	0.220	50,000	34	10,388.89	0.223
	CP	BOFA		12/01/10	0.220	50,000	34	10,388.89	0.223
	CP	BOFA		12/01/10	0.220	50,000	34	10,388.89	0.223
	CP	CITIFUND		12/01/10	0.240	50,000	34	11,333.33	0.243
	CP	CITIFUND		12/01/10	0.240	50,000	34	11,333.33	0.243
	CP	CITIFUND		12/01/10	0.240	50,000	34	11,333.33	0.243
	CP	CITIFUND		12/01/10	0.240	50,000	34	11,333.33	0.243
	CP	GECC		12/01/10	0.210	50,000	62	18,083.33	0.213
	CP	GECC		12/01/10	0.210	50,000	62	18,083.33	0.213
	CP	GECC		12/01/10	0.210	50,000	62	18,083.33	0.213
	CP	GECC		12/01/10	0.210	50,000	62	18,083.33	0.213
	CP	GECC		12/01/10	0.210	50,000	62	18,083.33	0.213
	CP	GECC		12/01/10	0.210	50,000	62	18,083.33	0.213
	YCD	SE BANKEN	0.280%	12/01/10	0.280	50,000	35	13,611.11	0.284
	YCD	SE BANKEN	0.280%	12/01/10	0.280	50,000	35	13,611.11	0.284
	YCD	SE BANKEN	0.280%	12/01/10	0.280	50,000	35	13,611.11	0.284
	YCD	SE BANKEN	0.280%	12/01/10	0.280	50,000	35	13,611.11	0.284
	YCD	NORDEA	0.240%	12/01/10	0.240	50,000	62	20,666.67	0.243
	YCD	NORDEA	0.240%	12/01/10	0.240	50,000	62	20,666.67	0.243
	YCD	CIBC	0.200%	12/01/10	0.200	50,000	64	17,777.78	0.203
	YCD	CIBC	0.200%	12/01/10	0.200	50,000	64	17,777.78	0.203
	YCD	CIBC	0.200%	12/01/10	0.200	50,000	64	17,777.78	0.203
	YCD	CIBC	0.200%	12/01/10	0.200	50,000	64	17,777.78	0.203
	YCD	CIBC	0.200%	12/01/10	0.200	50,000	64	17,777.78	0.203
	YCD	CIBC	0.200%	12/01/10	0.200	50,000	64	17,777.78	0.203
12/01/10 PURCHASES									
	CP	CITIFUND		01/03/11	0.240	50,000			
	CP	CITIFUND		01/03/11	0.240	50,000			
	CP	BOFA		01/10/11	0.250	50,000			
	CP	BOFA		01/10/11	0.250	50,000			
	CP	BOFA		01/10/11	0.250	50,000			
	CP	BOFA		01/10/11	0.250	50,000			
	CP	BOFA		01/10/11	0.250	50,000			
	CP	BOFA		01/10/11	0.250	50,000			
	CP	FCAR		01/10/11	0.260	50,000			
	CP	FCAR		01/10/11	0.260	50,000			
	CP	BOFA		01/12/11	0.250	50,000			
	CP	BOFA		01/12/11	0.250	50,000			
	CP	BOFA		01/12/11	0.250	50,000			

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
12/01/10 PURCHASES (Continued)									
	CP	BOFA		01/12/11	0.250	50,000			
	CP	BOFA		01/12/11	0.250	50,000			
	CP	BOFA		01/12/11	0.250	50,000			
	CP	GECC		01/27/11	0.220	50,000			
	CP	GECC		01/27/11	0.220	50,000			
	CP	GECC		01/27/11	0.220	50,000			
	CP	GECC		01/27/11	0.220	50,000			
	CP	GECC		01/27/11	0.220	50,000			
	CP	GECC		01/27/11	0.220	50,000			
	CP	GECC		01/27/11	0.220	50,000			
	CP	GECC		01/27/11	0.220	50,000			
	CP	GECC		01/27/11	0.220	50,000			
	CP	GECC		01/27/11	0.220	50,000			
	CP	CITIFUND		01/27/11	0.260	50,000			
	CP	CITIFUND		01/27/11	0.260	50,000			
	CP	CITIFUND		01/27/11	0.260	50,000			
	CP	CITIFUND		01/27/11	0.260	50,000			
	CP	CITIFUND		01/27/11	0.260	50,000			
	CP	CITIFUND		01/27/11	0.260	50,000			
	TR	BILL		11/17/11	0.260	50,000			
	TR	BILL		11/17/11	0.260	50,000			
	TR	BILL		11/17/11	0.260	50,000			
	TR	BILL		11/17/11	0.260	50,000			
	TR	BILL		11/17/11	0.265	50,000			
	TR	BILL		11/17/11	0.265	50,000			
	TR	BILL		11/17/11	0.265	50,000			
	TR	BILL		11/17/11	0.265	50,000			
	TR	BILL		11/17/11	0.265	50,000			
	TR	BILL		11/17/11	0.265	50,000			
	TR	BILL		11/17/11	0.265	50,000			
	TR	BILL		11/17/11	0.265	50,000			
	YCD	TOKYO-MIT	0.260%	01/10/11	0.260	50,000			
	YCD	TOKYO-MIT	0.260%	01/10/11	0.260	50,000			
	YCD	NORINCHUK	0.290%	01/10/11	0.290	50,000			
	YCD	NORINCHUK	0.290%	01/10/11	0.290	50,000			
	YCD	SUMITOMO	0.250%	01/12/11	0.250	50,000			
	YCD	SUMITOMO	0.250%	01/12/11	0.250	50,000			
	YCD	NAT AUB	0.235%	02/01/11	0.235	50,000			
	YCD	NAT AUB	0.235%	02/01/11	0.235	50,000			
	YCD	NAT AUB	0.235%	02/01/11	0.235	50,000			
	YCD	NAT AUB	0.235%	02/01/11	0.235	50,000			
	YCD	NAT AUB	0.235%	02/01/11	0.235	50,000			
	YCD	NAT AUB	0.235%	02/01/11	0.235	50,000			
	YCD	MONTREAL	0.240%	02/01/11	0.240	50,000			
	YCD	MONTREAL	0.240%	02/01/11	0.240	50,000			
	YCD	NORDEA	0.250%	02/01/11	0.250	50,000			
	YCD	NORDEA	0.250%	02/01/11	0.250	50,000			
	YCD	NORDEA	0.250%	02/01/11	0.250	50,000			
	YCD	NORDEA	0.250%	02/01/11	0.250	50,000			

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
12/01/10 PURCHASES (Continued)									
	YCD	NORDEA	0.250%	02/01/11	0.250	50,000			
	YCD	NORDEA	0.250%	02/01/11	0.250	50,000			
	YCD	BNP	0.270%	02/01/11	0.270	50,000			
	YCD	BNP	0.270%	02/01/11	0.270	50,000			
	YCD	BNP	0.270%	02/01/11	0.270	50,000			
	YCD	BNP	0.270%	02/01/11	0.270	50,000			
	YCD	BNP	0.270%	02/01/11	0.270	50,000			
	YCD	BNP	0.270%	02/01/11	0.270	50,000			
	YCD	SE BANKEN	0.310%	02/01/11	0.310	50,000			
	YCD	SE BANKEN	0.310%	02/01/11	0.310	50,000			
	YCD	SE BANKEN	0.310%	02/01/11	0.310	50,000			
	YCD	SE BANKEN	0.310%	02/01/11	0.310	50,000			
12/02/10 REDEMPTIONS									
	CP	CITIFUND		12/02/10	0.240	50,000	35	11,666.67	0.243
	YCD	NORDEA	0.230%	12/02/10	0.230	50,000	36	11,500.00	0.233
	YCD	NORDEA	0.230%	12/02/10	0.230	50,000	36	11,500.00	0.233
	YCD	NORDEA	0.230%	12/02/10	0.230	50,000	36	11,500.00	0.233
	YCD	NORDEA	0.230%	12/02/10	0.230	50,000	36	11,500.00	0.233
12/02/10 PURCHASES									
	BN	BOFA	0.300%	03/01/11	0.300	50,000			
	BN	BOFA	0.300%	03/01/11	0.300	50,000			
	BN	BOFA	0.300%	03/01/11	0.300	50,000			
	BN	BOFA	0.300%	03/01/11	0.300	50,000			
	BN	BOFA	0.300%	03/01/11	0.300	50,000			
	BN	BOFA	0.300%	03/01/11	0.300	50,000			
	BN	BOFA	0.300%	03/01/11	0.300	50,000			
	BN	BOFA	0.300%	03/01/11	0.300	50,000			
	BN	BOFA	0.300%	03/01/11	0.300	50,000			
	BN	BOFA	0.300%	03/01/11	0.300	50,000			
	CP	BOFA		02/01/11	0.270	40,000			
	CP	BOFA		02/01/11	0.270	50,000			
	CP	BOFA		02/01/11	0.270	50,000			
	CP	BOFA		02/01/11	0.270	50,000			
	CP	BOFA		02/01/11	0.270	50,000			
	CP	WINDMILL		02/08/11	0.260	10,000			
	CP	WINDMILL		02/08/11	0.260	50,000			
	CP	WINDMILL		02/08/11	0.260	50,000			
	CP	WINDMILL		02/08/11	0.260	50,000			
	CP	SOC GEN		02/22/11	0.330	50,000			
	CP	SOC GEN		02/22/11	0.330	50,000			
	CP	SOC GEN		02/22/11	0.330	50,000			
	CP	SOC GEN		02/22/11	0.330	50,000			
	CP	SOC GEN		02/23/11	0.330	50,000			
	CP	SOC GEN		02/23/11	0.330	50,000			
	CP	SOC GEN		02/23/11	0.330	50,000			
	CP	SOC GEN		02/23/11	0.330	50,000			

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
12/02/10 PURCHASES (Continued)									
	CP	CIBC HLD		03/01/11	0.260	50,000			
	CP	CIBC HLD		03/01/11	0.260	50,000			
	CP	CITIFUND		03/01/11	0.290	50,000			
	CP	CITIFUND		03/01/11	0.290	50,000			
	CP	UBS FIN		03/02/11	0.300	50,000			
	CP	UBS FIN		03/02/11	0.300	50,000			
	YCD FR	NAT AUB	0.320%	12/01/11	0.320	50,000			
	YCD FR	NAT AUB	0.320%	12/01/11	0.320	50,000			
	YCD FR	NAT AUB	0.320%	12/01/11	0.320	50,000			
	YCD FR	NAT AUB	0.320%	12/01/11	0.320	50,000			
12/03/10 REDEMPTIONS									
	CP	WINDMILL		12/03/10	0.240	40,000	36	9,600.00	0.243
	CP	WINDMILL		12/03/10	0.240	50,000	36	12,000.00	0.243
12/03/10 PURCHASES									
	CD	UNIONBANK	0.230%	01/27/11	0.230	50,000			
	CD	UNIONBANK	0.230%	01/27/11	0.230	50,000			
	CD	UNIONBANK	0.230%	01/27/11	0.230	50,000			
	CD	UNIONBANK	0.230%	01/27/11	0.230	50,000			
12/06/10 REDEMPTIONS									
	CP	BNP FIN		12/06/10	0.230	50,000	24	7,666.67	0.233
	CP	BNP FIN		12/06/10	0.230	50,000	24	7,666.67	0.233
	CP	BNP FIN		12/06/10	0.230	50,000	24	7,666.67	0.233
	CP	BNP FIN		12/06/10	0.230	50,000	24	7,666.67	0.233
	CP	SOC GEN		12/06/10	0.250	50,000	24	8,333.33	0.254
	CP	SOC GEN		12/06/10	0.250	50,000	24	8,333.33	0.254
	CP	SOC GEN		12/06/10	0.250	50,000	24	8,333.33	0.254
	CP	SOC GEN		12/06/10	0.250	50,000	24	8,333.33	0.254
	CP	BOFA		12/06/10	0.220	25,000	28	4,277.78	0.223
	CP	BOFA		12/06/10	0.220	50,000	28	8,555.56	0.223
	CP	BOFA		12/06/10	0.220	50,000	28	8,555.56	0.223
	CP	CRC		12/06/10	0.230	50,000	39	12,458.33	0.233
	CP	FCAR		12/06/10	0.270	50,000	39	14,625.00	0.274
	CP	FCAR		12/06/10	0.270	50,000	39	14,625.00	0.274
	CP	FCAR		12/06/10	0.270	50,000	39	14,625.00	0.274
	CP	UBS FIN		12/06/10	0.210	50,000	40	11,666.67	0.213
	CP	UBS FIN		12/06/10	0.210	50,000	40	11,666.67	0.213
	CP	UBS FIN		12/06/10	0.210	50,000	40	11,666.67	0.213
	CP	UBS FIN		12/06/10	0.210	50,000	40	11,666.67	0.213
	CP	UBS FIN		12/06/10	0.210	50,000	40	11,666.67	0.213
	CP	UBS FIN		12/06/10	0.210	50,000	40	11,666.67	0.213
	CP	UBS FIN		12/06/10	0.210	50,000	40	11,666.67	0.213
	CP	UBS FIN		12/06/10	0.210	50,000	40	11,666.67	0.213

ACCOUNT

DATE	TYPE	a/ DESCRIPTION	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
12/06/10 PURCHASES								
	CP	BNP FIN	12/27/10	0.240	50,000			
	CP	BNP FIN	12/27/10	0.240	50,000			
	CP	BNP FIN	12/27/10	0.240	50,000			
	CP	SOC GEN	12/27/10	0.260	25,000			
	CP	SOC GEN	12/27/10	0.260	50,000			
	CP	SOC GEN	12/27/10	0.260	50,000			
12/07/10 REDEMPTIONS								
	CP	SOC GEN	12/07/10	0.250	50,000	25	8,680.56	0.254
	CP	SOC GEN	12/07/10	0.250	50,000	25	8,680.56	0.254
	CP	SOC GEN	12/07/10	0.250	50,000	25	8,680.56	0.254
	CP	SOC GEN	12/07/10	0.250	50,000	25	8,680.56	0.254
	CP	SOC GEN	12/07/10	0.250	50,000	25	8,680.56	0.254
	CP	SOC GEN	12/07/10	0.250	50,000	25	8,680.56	0.254
12/07/10 NO PURCHASES								
12/08/10 REDEMPTIONS								
	CP	BNP FIN	12/08/10	0.250	50,000	30	10,416.67	0.254
	CP	BNP FIN	12/08/10	0.250	50,000	30	10,416.67	0.254
	CP	BNP FIN	12/08/10	0.250	50,000	30	10,416.67	0.254
	CP	SOC GEN	12/08/10	0.260	50,000	41	14,805.56	0.264
	CP	SOC GEN	12/08/10	0.260	50,000	41	14,805.56	0.264
	CP	SOC GEN	12/08/10	0.260	50,000	41	14,805.56	0.264
	CP	SOC GEN	12/08/10	0.260	50,000	41	14,805.56	0.264
	CP	SOC GEN	12/08/10	0.260	50,000	41	14,805.56	0.264
12/08/10 PURCHASES								
	TR	BILL	11/17/11	0.273	50,000			
	TR	BILL	11/17/11	0.273	50,000			
	TR	BILL	11/17/11	0.273	50,000			
	TR	BILL	11/17/11	0.273	50,000			
12/09/10 REDEMPTIONS								
	CP	BNP FIN	12/09/10	0.250	50,000	31	10,763.89	0.254
	CP	BNP FIN	12/09/10	0.250	50,000	31	10,763.89	0.254
12/09/10 PURCHASES								
	CP	BNP FIN	12/27/10	0.230	50,000			
	CP	BNP FIN	12/27/10	0.230	50,000			
	CP	BNP FIN	12/27/10	0.230	50,000			
	CP	BNP FIN	12/27/10	0.230	50,000			
	CP	BNP FIN	12/27/10	0.230	50,000			
	CP	SOC GEN	01/03/11	0.250	50,000			
	CP	SOC GEN	01/03/11	0.250	50,000			

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
12/09/10 PURCHASES (Continued)									
	CP	SOC GEN		01/03/11	0.250	50,000			
	CP	SOC GEN		01/03/11	0.250	50,000			
12/10/10 REDEMPTIONS									
	CP	CITIFUND		12/10/10	0.240	50,000	28	9,333.33	0.243
	CP	CITIFUND		12/10/10	0.240	50,000	28	9,333.33	0.243
	CP	BNP FIN		12/10/10	0.250	50,000	32	11,111.11	0.254
	CP	BNP FIN		12/10/10	0.250	50,000	32	11,111.11	0.254
12/10/10 PURCHASES									
	CP	TOYOTA		03/14/11	0.290	50,000			
	CP	TOYOTA		03/14/11	0.290	50,000			
	CP	TOYOTA		03/14/11	0.290	50,000			
	CP	TOYOTA		03/14/11	0.290	50,000			
	CP	TOYOTA		03/14/11	0.290	50,000			
	CP	TOYOTA		03/16/11	0.290	50,000			
	CP	TOYOTA		03/16/11	0.290	50,000			
	YCD	STNDRD CH	0.300%	03/28/11	0.300	50,000			
	YCD	STNDRD CH	0.300%	03/28/11	0.300	50,000			
	YCD	STNDRD CH	0.300%	03/28/11	0.300	50,000			
	YCD	STNDRD CH	0.300%	03/28/11	0.300	50,000			
12/13/10 REDEMPTIONS									
	CP	BNP FIN		12/13/10	0.250	50,000	35	12,152.78	0.254
	CP	BNP FIN		12/13/10	0.250	50,000	35	12,152.78	0.254
	CP	BNP FIN		12/13/10	0.250	50,000	35	12,152.78	0.254
12/13/10 PURCHASES									
	CP	SOC GEN		12/27/10	0.245	50,000			
	CP	SOC GEN		12/27/10	0.245	50,000			
	CP	SOC GEN		12/27/10	0.245	50,000			
12/14/10 NO REDEMPTIONS									
12/14/10 PURCHASES									
	CD	UNIONBANK	0.250%	03/08/11	0.250	25,000			
	CD	UNIONBANK	0.250%	03/08/11	0.250	50,000			
	CD	UNIONBANK	0.250%	03/08/11	0.250	50,000			
	CD	UNIONBANK	0.250%	03/08/11	0.250	50,000			
	CD	UNIONBANK	0.250%	03/08/11	0.250	50,000			
	CD	UNIONBANK	0.250%	03/08/11	0.250	50,000			
	YCD	SCOTIA	0.270%	03/21/11	0.270	50,000			
	YCD	SCOTIA	0.270%	03/21/11	0.270	50,000			
	YCD	SCOTIA	0.270%	03/21/11	0.270	50,000			
	YCD	SCOTIA	0.270%	03/21/11	0.270	50,000			

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
12/14/10 PURCHASES (Continued)									
	YCD	BARCLAYS	0.290%	03/28/11	0.290	50,000			
	YCD	BARCLAYS	0.290%	03/28/11	0.290	50,000			
	YCD	BARCLAYS	0.290%	03/28/11	0.290	50,000			
	YCD	BARCLAYS	0.290%	03/28/11	0.290	50,000			
	YCD	BARCLAYS	0.290%	03/28/11	0.290	50,000			
	YCD	BARCLAYS	0.290%	03/28/11	0.290	50,000			
	YCD	BARCLAYS	0.290%	03/28/11	0.290	50,000			
	YCD	BARCLAYS	0.290%	03/28/11	0.290	50,000			
12/15/10 NO REDEMPTIONS									
12/15/10 PURCHASES									
	CP	BNP FIN		01/27/11	0.260	50,000			
	CP	BNP FIN		01/27/11	0.260	50,000			
	TR	NOTE	0.750%	12/15/13	1.018	50,000			
	TR	NOTE	0.750%	12/15/13	1.018	50,000			
	TR	NOTE	0.750%	12/15/13	1.018	50,000			
	TR	NOTE	0.750%	12/15/13	1.018	50,000			
	TR	NOTE	0.750%	12/15/13	1.018	50,000			
	TR	NOTE	0.750%	12/15/13	1.018	50,000			
	TR	NOTE	0.750%	12/15/13	1.018	50,000			
	TR	NOTE	0.750%	12/15/13	1.018	50,000			
	TR	NOTE	0.750%	12/15/13	1.031	50,000			
	TR	NOTE	0.750%	12/15/13	1.031	50,000			
	TR	NOTE	0.750%	12/15/13	1.031	50,000			
	TR	NOTE	0.750%	12/15/13	1.031	50,000			
	TR	NOTE	0.750%	12/15/13	1.031	50,000			
	TR	NOTE	0.750%	12/15/13	1.031	50,000			
	TR	NOTE	0.750%	12/15/13	1.031	50,000			
	TR	NOTE	0.750%	12/15/13	1.031	50,000			
	TR	NOTE	0.750%	12/15/13	1.047	50,000			
	TR	NOTE	0.750%	12/15/13	1.047	50,000			
	TR	NOTE	0.750%	12/15/13	1.047	50,000			
	TR	NOTE	0.750%	12/15/13	1.047	50,000			
	TR	NOTE	0.750%	12/15/13	1.058	50,000			
	TR	NOTE	0.750%	12/15/13	1.058	50,000			
	TR	NOTE	0.750%	12/15/13	1.058	50,000			
	TR	NOTE	0.750%	12/15/13	1.058	50,000			
	TR	NOTE	0.750%	12/15/13	1.058	50,000			
	TR	NOTE	0.750%	12/15/13	1.058	50,000			
	TR	NOTE	0.750%	12/15/13	1.058	50,000			
12/16/10 REDEMPTIONS									
	TR	BILL		12/16/10	0.415	50,000	346	199,430.56	0.422
	TR	BILL		12/16/10	0.415	50,000	346	199,430.56	0.422
	TR	BILL		12/16/10	0.415	50,000	346	199,430.56	0.422
	TR	BILL		12/16/10	0.415	50,000	346	199,430.56	0.422

ACCOUNT

DATE	TYPE	a/ DESCRIPTION	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
12/16/10	**REDEMPTIONS (Continued)**							
	TR	BILL	12/16/10	0.415	50,000	346	199,430.56	0.422
	TR	BILL	12/16/10	0.415	50,000	346	199,430.56	0.422
	TR	BILL	12/16/10	0.415	50,000	346	199,430.56	0.422
	TR	BILL	12/16/10	0.415	50,000	346	199,430.56	0.422
	TR	BILL	12/16/10	0.415	50,000	346	199,430.56	0.422
	TR	BILL	12/16/10	0.415	50,000	346	199,430.56	0.422
	TR	BILL	12/16/10	0.415	50,000	346	199,430.56	0.422
	TR	BILL	12/16/10	0.415	50,000	346	199,430.56	0.422
	TR	BILL	12/16/10	0.440	50,000	350	213,888.89	0.448
	TR	BILL	12/16/10	0.440	50,000	350	213,888.89	0.448
	TR	BILL	12/16/10	0.440	50,000	350	213,888.89	0.448
	TR	BILL	12/16/10	0.440	50,000	350	213,888.89	0.448
	TR	BILL	12/16/10	0.420	50,000	351	204,750.00	0.428
	TR	BILL	12/16/10	0.420	50,000	351	204,750.00	0.428
	TR	BILL	12/16/10	0.440	50,000	352	215,111.11	0.448
	TR	BILL	12/16/10	0.440	50,000	352	215,111.11	0.448
	TR	BILL	12/16/10	0.440	50,000	352	215,111.11	0.448
	TR	BILL	12/16/10	0.440	50,000	352	215,111.11	0.448
	TR	BILL	12/16/10	0.440	50,000	352	215,111.11	0.448
	TR	BILL	12/16/10	0.440	50,000	352	215,111.11	0.448
	TR	BILL	12/16/10	0.440	50,000	352	215,111.11	0.448
	TR	BILL	12/16/10	0.440	50,000	352	215,111.11	0.448
	TR	BILL	12/16/10	0.443	50,000	352	216,333.33	0.451
	TR	BILL	12/16/10	0.443	50,000	352	216,333.33	0.451
	TR	BILL	12/16/10	0.443	50,000	352	216,333.33	0.451
	TR	BILL	12/16/10	0.443	50,000	352	216,333.33	0.451
	TR	BILL	12/16/10	0.420	50,000	353	205,916.67	0.428
	TR	BILL	12/16/10	0.420	50,000	353	205,916.67	0.428
	TR	BILL	12/16/10	0.420	50,000	353	205,916.67	0.428
	TR	BILL	12/16/10	0.420	50,000	353	205,916.67	0.428
	TR	BILL	12/16/10	0.423	50,000	353	207,142.36	0.430
	TR	BILL	12/16/10	0.423	50,000	353	207,142.36	0.430
	TR	BILL	12/16/10	0.423	50,000	353	207,142.36	0.430
	TR	BILL	12/16/10	0.423	50,000	353	207,142.36	0.430
	TR	BILL	12/16/10	0.390	50,000	357	193,375.00	0.397
	TR	BILL	12/16/10	0.390	50,000	357	193,375.00	0.397
	TR	BILL	12/16/10	0.390	50,000	357	193,375.00	0.397
	TR	BILL	12/16/10	0.390	50,000	357	193,375.00	0.397
	TR	BILL	12/16/10	0.380	50,000	358	188,944.44	0.387
	TR	BILL	12/16/10	0.380	50,000	358	188,944.44	0.387
	TR	BILL	12/16/10	0.390	50,000	358	193,916.67	0.397
	TR	BILL	12/16/10	0.390	50,000	358	193,916.67	0.397
	TR	BILL	12/16/10	0.390	50,000	358	193,916.67	0.397
	TR	BILL	12/16/10	0.390	50,000	358	193,916.67	0.397
	TR	BILL	12/16/10	0.340	50,000	363	171,416.67	0.346
	TR	BILL	12/16/10	0.340	50,000	363	171,416.67	0.346
	TR	BILL	12/16/10	0.340	50,000	363	171,416.67	0.346
	TR	BILL	12/16/10	0.340	50,000	363	171,416.67	0.346
	TR	BILL	12/16/10	0.340	50,000	363	171,416.67	0.346
	TR	BILL	12/16/10	0.340	50,000	363	171,416.67	0.346

ACCOUNT

DATE	a/ TYPE	DESCRIPTION	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
12/16/10 REDEMPTIONS (Continued)								
	TR	BILL	12/16/10	0.340	50,000	363	171,416.67	0.346
	TR	BILL	12/16/10	0.340	50,000	363	171,416.67	0.346
	TR	BILL	12/16/10	0.380	50,000	364	192,111.11	0.387
	TR	BILL	12/16/10	0.380	50,000	364	192,111.11	0.387
12/16/10 PURCHASES								
	CP	FCAR	01/27/11	0.270	50,000			
	CP	FCAR	01/27/11	0.270	50,000			
	CP	GECC	05/25/11	0.270	50,000			
	CP	GECC	05/25/11	0.270	50,000			
	CP	GECC	05/25/11	0.270	50,000			
	CP	GECC	05/25/11	0.270	50,000			
	CP	GECC	05/25/11	0.270	50,000			
	CP	GECC	05/25/11	0.270	50,000			
	CP	GECC	05/25/11	0.270	50,000			
	CP	GECC	05/25/11	0.270	50,000			
	CP	GECC	05/25/11	0.270	50,000			
	DN	FHLMC	06/28/11	0.200	50,000			
	DN	FHLMC	06/28/11	0.200	50,000			
	DN	FHLMC	06/28/11	0.200	50,000			
	DN	FHLMC	06/28/11	0.200	50,000			
	DN	FHLMC	06/28/11	0.200	50,000			
	DN	FHLMC	06/28/11	0.200	50,000			
	DN	FHLMC	06/28/11	0.200	50,000			
	DN	FHLMC	06/28/11	0.200	50,000			
	DN	FHLMC	06/28/11	0.200	50,000			
	DN	FHLMC	06/28/11	0.200	50,000			
	DN	FHLMC	06/28/11	0.200	50,000			
	DN	FHLMC	06/28/11	0.200	50,000			
	DN	FHLMC	06/28/11	0.200	50,000			
	DN	FHLMC	06/28/11	0.200	50,000			
	DN	FHLMC	06/28/11	0.200	50,000			
	DN	FHLMC	06/28/11	0.200	50,000			
	DN	FHLMC	06/28/11	0.200	50,000			
	DN	FHLMC	06/28/11	0.200	50,000			
	DN	FHLMC	06/28/11	0.200	50,000			
	DN	IBRD	06/28/11	0.210	50,000			
	DN	IBRD	06/28/11	0.210	50,000			
	DN	IBRD	06/28/11	0.210	50,000			
	DN	IBRD	06/28/11	0.210	50,000			
	TR	BILL	12/15/11	0.295	50,000			
	TR	BILL	12/15/11	0.295	50,000			
	TR	BILL	12/15/11	0.295	50,000			
	TR	BILL	12/15/11	0.295	50,000			
	TR	BILL	12/15/11	0.295	50,000			
	TR	BILL	12/15/11	0.295	50,000			
	TR	BILL	12/15/11	0.295	50,000			

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
12/16/10 PURCHASES (Continued)									
	TR	BILL		12/15/11	0.295	50,000			
	TR	BILL		12/15/11	0.295	50,000			
	TR	BILL		12/15/11	0.295	50,000			
	TR	BILL		12/15/11	0.295	50,000			
	TR	BILL		12/15/11	0.295	50,000			
	TR	BILL		12/15/11	0.295	50,000			
	TR	BILL		12/15/11	0.295	50,000			
	TR	BILL		12/15/11	0.298	50,000			
	TR	BILL		12/15/11	0.298	50,000			
	TR	BILL		12/15/11	0.298	50,000			
	TR	BILL		12/15/11	0.298	50,000			
	TR	BILL		12/15/11	0.298	50,000			
	TR	BILL		12/15/11	0.298	50,000			
	TR	NOTE	0.750%	12/15/13	1.058	50,000			
	TR	NOTE	0.750%	12/15/13	1.058	50,000			
	TR	NOTE	0.750%	12/15/13	1.058	50,000			
	TR	NOTE	0.750%	12/15/13	1.058	50,000			
	TR	NOTE	0.750%	12/15/13	1.063	50,000			
	TR	NOTE	0.750%	12/15/13	1.063	50,000			
	TR	NOTE	0.750%	12/15/13	1.063	50,000			
	TR	NOTE	0.750%	12/15/13	1.063	50,000			
	TR	NOTE	0.750%	12/15/13	1.063	50,000			
	TR	NOTE	0.750%	12/15/13	1.063	50,000			
	TR	NOTE	0.750%	12/15/13	1.063	50,000			
12/17/10 NO REDEMPTIONS									
12/17/10 PURCHASES									
	CP	CAFCO		03/11/11	0.270	50,000			
	CP	CAFCO		03/11/11	0.270	50,000			
	CP	UBS FIN		03/28/11	0.270	25,000			
	CP	UBS FIN		03/28/11	0.270	50,000			
	CP	UBS FIN		03/28/11	0.270	50,000			
	CP	UBS FIN		03/28/11	0.270	50,000			
	CP	UBS FIN		03/28/11	0.270	50,000			
	CP	UBS FIN		03/28/11	0.270	50,000			
	CP	UBS FIN		03/28/11	0.270	50,000			
	YCD	SCOTIA	0.280%	03/28/11	0.280	50,000			
	YCD	SCOTIA	0.280%	03/28/11	0.280	50,000			
	YCD	SCOTIA	0.280%	03/28/11	0.280	50,000			
	YCD	SCOTIA	0.280%	03/28/11	0.280	50,000			
12/20/10 NO REDEMPTIONS									
12/20/10 PURCHASES									
	BN	BOFA	0.300%	03/25/11	0.300	50,000			
	BN	BOFA	0.300%	03/25/11	0.300	50,000			

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
12/20/10 PURCHASES (Continued)									
	BN	BOFA	0.300%	03/25/11	0.300	50,000			
	BN	BOFA	0.300%	03/25/11	0.300	50,000			
	BN	BOFA	0.300%	03/25/11	0.300	50,000			
	BN	BOFA	0.300%	03/25/11	0.300	50,000			
12/21/10 SALES									
	TR	NOTE	0.750%	12/15/13	0.960	50,000	6	111,650.07	13.698
	TR	NOTE	0.750%	12/15/13	0.960	50,000	6	111,650.07	13.698
	TR	NOTE	0.750%	12/15/13	0.960	50,000	6	111,650.07	13.698
	TR	NOTE	0.750%	12/15/13	0.960	50,000	6	111,650.07	13.698
	TR	NOTE	0.750%	12/15/13	0.979	50,000	6	64,775.07	7.944
	TR	NOTE	0.750%	12/15/13	0.979	50,000	6	64,775.07	7.944
	TR	NOTE	0.750%	12/15/13	0.979	50,000	6	64,775.07	7.944
	TR	NOTE	0.750%	12/15/13	0.979	50,000	6	64,775.07	7.944
	TR	NOTE	0.750%	12/15/13	0.979	50,000	6	64,775.07	7.944
	TR	NOTE	0.750%	12/15/13	0.979	50,000	6	64,775.07	7.944
	TR	NOTE	0.750%	12/15/13	0.979	50,000	6	64,775.07	7.944
12/21/10 NO REDEMPTIONS									
12/21/10 PURCHASES									
	CP	BARCLY US		02/23/11	0.270	50,000			
	CP	BARCLY US		02/23/11	0.270	50,000			
	CP	BARCLY US		02/23/11	0.270	50,000			
	CP	BARCLY US		02/23/11	0.270	50,000			
	CP	BARCLY US		02/23/11	0.270	50,000			
	CP	BARCLY US		02/23/11	0.270	50,000			
	CP	BNP FIN		03/30/11	0.340	50,000			
	CP	BNP FIN		03/30/11	0.340	50,000			
	TR	BILL		12/15/11	0.283	50,000			
	TR	BILL		12/15/11	0.283	50,000			
	TR	BILL		12/15/11	0.283	50,000			
	TR	BILL		12/15/11	0.283	50,000			
	TR	BILL		12/15/11	0.283	50,000			
	TR	BILL		12/15/11	0.283	50,000			
	TR	BILL		12/15/11	0.283	50,000			
	TR	BILL		12/15/11	0.283	50,000			
	TR	BILL		12/15/11	0.283	50,000			
	TR	BILL		12/15/11	0.283	50,000			
	TR	BILL		12/15/11	0.283	50,000			
	TR	BILL		12/15/11	0.283	50,000			
	TR	BILL		12/15/11	0.283	50,000			
	TR	BILL		12/15/11	0.283	50,000			
	TR	BILL		12/15/11	0.283	50,000			
	TR	BILL		12/15/11	0.283	50,000			
	TR	BILL		12/15/11	0.283	50,000			
	TR	BILL		12/15/11	0.283	50,000			
	TR	BILL		12/15/11	0.283	50,000			
	TR	BILL		12/15/11	0.283	50,000			
	TR	BILL		12/15/11	0.283	50,000			
	TR	BILL		12/15/11	0.283	50,000			

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
12/21/10 PURCHASES (Continued)									
	TR	BILL		12/15/11	0.283	50,000			
	TR	BILL		12/15/11	0.283	50,000			
	TR	BILL		12/15/11	0.283	50,000			
	TR	BILL		12/15/11	0.283	50,000			
	TR	BILL		12/15/11	0.283	50,000			
	TR	BILL		12/15/11	0.283	50,000			
	YCD	TORONTO	0.260%	03/25/11	0.260	50,000			
	YCD	TORONTO	0.260%	03/25/11	0.260	50,000			
	YCD	TORONTO	0.260%	03/25/11	0.260	50,000			
12/22/10 NO REDEMPTIONS									
12/22/10 PURCHASES									
	CP	BNP FIN		02/28/11	0.300	50,000			
	CP	BNP FIN		02/28/11	0.300	50,000			
	TR	NOTE	0.750%	12/15/13	1.027	50,000			
	TR	NOTE	0.750%	12/15/13	1.027	50,000			
	TR	NOTE	0.750%	12/15/13	1.027	50,000			
	TR	NOTE	0.750%	12/15/13	1.027	50,000			
	TR	NOTE	0.750%	12/15/13	1.027	50,000			
	TR	NOTE	0.750%	12/15/13	1.027	50,000			
	TR	NOTE	0.750%	12/15/13	1.027	50,000			
	TR	NOTE	0.750%	12/15/13	1.027	50,000			
12/23/10 NO REDEMPTIONS									
12/23/10 PURCHASES									
	TR	NOTE	0.750%	12/15/13	1.038	50,000			
	TR	NOTE	0.750%	12/15/13	1.038	50,000			
	TR	NOTE	0.750%	12/15/13	1.038	50,000			
	TR	NOTE	0.750%	12/15/13	1.038	50,000			
	TR	NOTE	0.750%	12/15/13	1.038	50,000			
	TR	NOTE	0.750%	12/15/13	1.038	50,000			
	TR	NOTE	0.750%	12/15/13	1.038	50,000			
	TR	NOTE	0.750%	12/15/13	1.038	50,000			
	TR	NOTE	0.750%	12/15/13	1.060	50,000			
	TR	NOTE	0.750%	12/15/13	1.060	50,000			
	TR	NOTE	0.750%	12/15/13	1.060	50,000			
	TR	NOTE	0.750%	12/15/13	1.060	50,000			
	TR	NOTE	0.750%	12/15/13	1.088	50,000			
	TR	NOTE	0.750%	12/15/13	1.088	50,000			
	TR	NOTE	0.750%	12/15/13	1.088	50,000			
	TR	NOTE	0.750%	12/15/13	1.088	50,000			
	YCD	RB CANADA	0.260%	03/25/11	0.260	50,000			
	YCD	RB CANADA	0.260%	03/25/11	0.260	50,000			
	YCD	RB CANADA	0.260%	03/25/11	0.260	50,000			
	YCD	RB CANADA	0.260%	03/25/11	0.260	50,000			
	YCD	RB CANADA	0.260%	03/25/11	0.260	50,000			

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
12/23/10 PURCHASES (Continued)									
	YCD	RB CANADA	0.260%	03/25/11	0.260	50,000			
	YCD	RB CANADA	0.260%	03/25/11	0.260	50,000			
	YCD	RB CANADA	0.260%	03/25/11	0.260	50,000			
	YCD	RB CANADA	0.260%	03/25/11	0.260	50,000			
	YCD	RB CANADA	0.260%	03/25/11	0.260	50,000			
12/24/10 NO REDEMPTIONS									
12/24/10 NO PURCHASES									
12/27/10 REDEMPTIONS									
	CP	SOC GEN		12/27/10	0.245	50,000	14	4,763.89	0.248
	CP	SOC GEN		12/27/10	0.245	50,000	14	4,763.89	0.248
	CP	SOC GEN		12/27/10	0.245	50,000	14	4,763.89	0.248
	CP	BNP FIN		12/27/10	0.230	50,000	18	5,750.00	0.233
	CP	BNP FIN		12/27/10	0.230	50,000	18	5,750.00	0.233
	CP	BNP FIN		12/27/10	0.230	50,000	18	5,750.00	0.233
	CP	BNP FIN		12/27/10	0.230	50,000	18	5,750.00	0.233
	CP	BNP FIN		12/27/10	0.230	50,000	18	5,750.00	0.233
	CP	BNP FIN		12/27/10	0.240	50,000	21	7,000.00	0.243
	CP	BNP FIN		12/27/10	0.240	50,000	21	7,000.00	0.243
	CP	BNP FIN		12/27/10	0.240	50,000	21	7,000.00	0.243
	CP	SOC GEN		12/27/10	0.260	25,000	21	3,791.67	0.264
	CP	SOC GEN		12/27/10	0.260	50,000	21	7,583.33	0.264
	CP	SOC GEN		12/27/10	0.260	50,000	21	7,583.33	0.264
	CP	GECC		12/27/10	0.210	50,000	41	11,958.33	0.213
	CP	GECC		12/27/10	0.210	50,000	41	11,958.33	0.213
	CP	GECC		12/27/10	0.210	50,000	41	11,958.33	0.213
	CP	GECC		12/27/10	0.210	50,000	41	11,958.33	0.213
	CP	GECC		12/27/10	0.210	50,000	41	11,958.33	0.213
	CP	GECC		12/27/10	0.210	50,000	41	11,958.33	0.213
	CP	GECC		12/27/10	0.210	50,000	41	11,958.33	0.213
	CP	GECC		12/27/10	0.210	50,000	41	11,958.33	0.213
	CP	GECC		12/27/10	0.210	50,000	41	11,958.33	0.213
	CP	BNP FIN		12/27/10	0.250	50,000	47	16,319.44	0.254
	CP	BNP FIN		12/27/10	0.250	50,000	47	16,319.44	0.254
	CP	SOC GEN		12/27/10	0.260	50,000	47	16,972.22	0.264
	CP	SOC GEN		12/27/10	0.260	50,000	47	16,972.22	0.264
	CP	SOC GEN		12/27/10	0.260	50,000	47	16,972.22	0.264
	CP	SOC GEN		12/27/10	0.260	50,000	47	16,972.22	0.264
	CP	SOC GEN		12/27/10	0.260	50,000	47	16,972.22	0.264
	CP	SOC GEN		12/27/10	0.260	50,000	47	16,972.22	0.264
	CP	BOFA		12/27/10	0.250	50,000	48	16,666.67	0.254
	CP	BOFA		12/27/10	0.250	50,000	48	16,666.67	0.254
	YCD	MONTREAL	0.230%	12/27/10	0.230	50,000	34	10,861.11	0.233
	YCD	MONTREAL	0.230%	12/27/10	0.230	50,000	34	10,861.11	0.233
	YCD	NORINCHUK	0.260%	12/27/10	0.260	50,000	34	12,277.78	0.264
	YCD	NORINCHUK	0.260%	12/27/10	0.260	50,000	34	12,277.78	0.264

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
12/27/10 REDEMPTIONS (Continued)									
	YCD	NORINCHUK	0.260%	12/27/10	0.260	50,000	34	12,277.78	0.264
	YCD	NORINCHUK	0.260%	12/27/10	0.260	50,000	34	12,277.78	0.264
	YCD	SUMITOMO	0.240%	12/27/10	0.240	50,000	35	11,666.67	0.243
	YCD	SUMITOMO	0.240%	12/27/10	0.240	50,000	35	11,666.67	0.243
	YCD	SUMITOMO	0.240%	12/27/10	0.240	50,000	35	11,666.67	0.243
	YCD	SUMITOMO	0.240%	12/27/10	0.240	50,000	35	11,666.67	0.243
	YCD	TOKYO-MIT	0.250%	12/27/10	0.250	50,000	35	12,152.78	0.253
	YCD	TOKYO-MIT	0.250%	12/27/10	0.250	50,000	35	12,152.78	0.253
	YCD	SOC GEN	0.260%	12/27/10	0.260	50,000	35	12,638.89	0.264
	YCD	SOC GEN	0.260%	12/27/10	0.260	50,000	35	12,638.89	0.264
	YCD	SOC GEN	0.260%	12/27/10	0.260	50,000	35	12,638.89	0.264
	YCD	SOC GEN	0.260%	12/27/10	0.260	50,000	35	12,638.89	0.264
	YCD	LLOYDS	0.200%	12/27/10	0.200	50,000	39	10,833.33	0.203
	YCD	LLOYDS	0.200%	12/27/10	0.200	50,000	39	10,833.33	0.203
	YCD	STNDRD CH	0.250%	12/27/10	0.250	50,000	39	13,541.67	0.253
	YCD	STNDRD CH	0.250%	12/27/10	0.250	50,000	39	13,541.67	0.253
	YCD	TOKYO-MIT	0.250%	12/27/10	0.250	50,000	47	16,319.44	0.253
	YCD	TOKYO-MIT	0.250%	12/27/10	0.250	50,000	47	16,319.44	0.253
	YCD	SE BANKEN	0.260%	12/27/10	0.255	50,000	48	17,000.11	0.258
	YCD	SE BANKEN	0.260%	12/27/10	0.255	50,000	48	17,000.11	0.258
	YCD	SOC GEN	0.260%	12/27/10	0.260	50,000	48	17,333.33	0.264
	YCD	SOC GEN	0.260%	12/27/10	0.260	50,000	48	17,333.33	0.264
12/27/10 NO PURCHASES									
12/28/10 REDEMPTIONS									
	CP	GECC		12/28/10	0.210	50,000	29	8,458.33	0.213
	CP	GECC		12/28/10	0.210	50,000	29	8,458.33	0.213
	CP	GECC		12/28/10	0.210	50,000	29	8,458.33	0.213
	CP	GECC		12/28/10	0.210	50,000	29	8,458.33	0.213
12/28/10 PURCHASES									
	CP	BNP FIN		02/01/11	0.300	50,000			
	CP	BNP FIN		02/01/11	0.300	50,000			
	CP	BNP FIN		02/01/11	0.300	50,000			
	CP	BNP FIN		02/01/11	0.300	50,000			
	YCD	SOC GEN	0.310%	02/01/11	0.300	50,000			
	YCD	SOC GEN	0.310%	02/01/11	0.300	50,000			
	YCD	SOC GEN	0.310%	02/01/11	0.300	50,000			
	YCD	SOC GEN	0.310%	02/01/11	0.300	50,000			
	YCD	NORINCHUK	0.300%	02/28/11	0.300	50,000			
	YCD	NORINCHUK	0.300%	02/28/11	0.300	50,000			
12/29/10 REDEMPTIONS									
	CP	GECC		12/29/10	0.210	50,000	30	8,750.00	0.213
	CP	GECC		12/29/10	0.210	50,000	30	8,750.00	0.213
	CP	BOFA		12/29/10	0.240	50,000	30	10,000.00	0.243

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
12/29/10 REDEMPTIONS (Continued)									
	CP	BOFA		12/29/10	0.240	50,000	30	10,000.00	0.243
	CP	BOFA		12/29/10	0.240	50,000	30	10,000.00	0.243
	CP	BOFA		12/29/10	0.240	50,000	30	10,000.00	0.243
	CP	BOFA		12/29/10	0.240	50,000	30	10,000.00	0.243
	CP	BOFA		12/29/10	0.240	50,000	30	10,000.00	0.243
	CP	BNP FIN		12/29/10	0.250	50,000	40	13,888.89	0.254
	CP	BNP FIN		12/29/10	0.250	50,000	40	13,888.89	0.254
	CP	BNP FIN		12/29/10	0.250	50,000	40	13,888.89	0.254
	CP	BNP FIN		12/29/10	0.250	50,000	40	13,888.89	0.254
	CP	FCAR		12/29/10	0.270	50,000	41	15,375.00	0.274
	CP	BNP FIN		12/29/10	0.250	50,000	42	14,583.33	0.254
	CP	BNP FIN		12/29/10	0.250	50,000	42	14,583.33	0.254
	CP	BNP FIN		12/29/10	0.250	50,000	42	14,583.33	0.254
	CP	BNP FIN		12/29/10	0.250	50,000	42	14,583.33	0.254
	CP	BNP FIN		12/29/10	0.250	50,000	42	14,583.33	0.254
	YCD	MONTREAL	0.230%	12/29/10	0.230	25,000	40	6,388.89	0.233
	YCD	MONTREAL	0.230%	12/29/10	0.230	50,000	40	12,777.78	0.233
	YCD	MONTREAL	0.230%	12/29/10	0.230	50,000	40	12,777.78	0.233
12/29/10 PURCHASES									
	CP	SOC GEN		02/01/11	0.325	50,000			
	CP	SOC GEN		02/01/11	0.325	50,000			
	CP	SOC GEN		02/01/11	0.325	50,000			
	CP	SOC GEN		02/01/11	0.325	50,000			
	CP	SOC GEN		02/01/11	0.325	50,000			
	CP	SOC GEN		02/01/11	0.325	50,000			
	TR	NOTE	0.750%	12/15/13	1.143	50,000			
	TR	NOTE	0.750%	12/15/13	1.143	50,000			
	TR	NOTE	0.750%	12/15/13	1.143	50,000			
	TR	NOTE	0.750%	12/15/13	1.143	50,000			
	TR	NOTE	0.750%	12/15/13	1.154	50,000			
	TR	NOTE	0.750%	12/15/13	1.154	50,000			
12/30/10 NO REDEMPTIONS									
12/30/10 PURCHASES									
	CP	BOFA		04/01/11	0.300	50,000			
	CP	BOFA		04/01/11	0.300	50,000			
	CP	BOFA		04/01/11	0.300	50,000			
	CP	BOFA		04/01/11	0.300	50,000			
	CP	BOFA		04/01/11	0.300	50,000			
	CP	BOFA		04/01/11	0.300	50,000			
	TR	BILL		12/15/11	0.270	50,000			
	TR	BILL		12/15/11	0.270	50,000			
	TR	BILL		12/15/11	0.270	50,000			
	TR	BILL		12/15/11	0.270	50,000			
	TR	BILL		12/15/11	0.270	50,000			
	TR	BILL		12/15/11	0.270	50,000			

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
12/30/10 PURCHASES (Continued)									
	TR	BILL		12/15/11	0.270	50,000			
	TR	BILL		12/15/11	0.270	50,000			
	TR	BILL		12/15/11	0.270	50,000			
	TR	BILL		12/15/11	0.270	50,000			
	TR	BILL		12/15/11	0.270	50,000			
	TR	BILL		12/15/11	0.270	50,000			
	YCD	TOKYO MIT	0.240%	01/27/11	0.240	50,000			
	YCD	TOKYO MIT	0.240%	01/27/11	0.240	50,000			
	YCD	TOKYO MIT	0.240%	01/27/11	0.240	50,000			
	YCD	TOKYO MIT	0.240%	01/27/11	0.240	50,000			
	YCD	STNDRD CH	0.320%	03/28/11	0.320	50,000			
	YCD	STNDRD CH	0.320%	03/28/11	0.320	50,000			
	YCD	STNDRD CH	0.320%	03/28/11	0.320	50,000			
	YCD	STNDRD CH	0.320%	03/28/11	0.320	50,000			
12/31/10 REDEMPTIONS									
	TR	NOTE	0.875%	12/31/10	0.597	50,000	470	384,595.78	0.595
	TR	NOTE	0.875%	12/31/10	0.597	50,000	470	384,595.78	0.595
	TR	NOTE	0.875%	12/31/10	0.597	50,000	470	384,595.78	0.595
	TR	NOTE	0.875%	12/31/10	0.597	50,000	470	384,595.78	0.595
	TR	NOTE	0.875%	12/31/10	0.528	50,000	472	342,051.63	0.526
	TR	NOTE	0.875%	12/31/10	0.528	50,000	472	342,051.63	0.526
	TR	NOTE	0.875%	12/31/10	0.528	50,000	472	342,051.63	0.526
	TR	NOTE	0.875%	12/31/10	0.528	50,000	472	342,051.63	0.526
	TR	NOTE	0.875%	12/31/10	0.528	50,000	472	342,051.63	0.526
	TR	NOTE	0.875%	12/31/10	0.528	50,000	472	342,051.63	0.526
	TR	NOTE	0.875%	12/31/10	0.528	50,000	472	342,051.63	0.526
	TR	NOTE	0.875%	12/31/10	0.528	50,000	472	342,051.63	0.526
	TR	NOTE	0.875%	12/31/10	0.528	50,000	472	342,051.63	0.526
	TR	NOTE	0.875%	12/31/10	0.528	50,000	472	342,051.63	0.526
	TR	NOTE	0.875%	12/31/10	0.528	50,000	472	342,051.63	0.526
	TR	NOTE	0.875%	12/31/10	0.528	50,000	472	342,051.63	0.526
	TR	NOTE	0.875%	12/31/10	0.528	50,000	472	342,051.63	0.526
	TR	NOTE	0.875%	12/31/10	0.528	50,000	472	342,051.63	0.526
	TR	NOTE	0.875%	12/31/10	0.528	50,000	472	342,051.63	0.526
	TR	NOTE	0.875%	12/31/10	0.528	50,000	472	342,051.63	0.526
	TR	NOTE	0.875%	12/31/10	0.528	50,000	472	342,051.63	0.526
	TR	NOTE	0.875%	12/31/10	0.528	50,000	472	342,051.63	0.526

12/31/10 NO PURCHASES

FOOTNOTES

a/	The abbreviations indicate the type of security purchased, sold, or redeemed:
TR	U.S. Treasury Bills, Notes
DEB	Federal/Supranational Agency Debentures – Federal Home Loan Bank (FHLB), Federal Home Loan Mortgage Corporation (FHLMC), Federal National Mortgage Association (FNMA), Federal Farm Credit Bank (FFCB), Federal Land Banks (FLB), Federal Intermediate Credit Banks (FICB), Central Bank for Cooperatives (CBC), Tennessee Valley Authority (TVA), Commodity Credit Corporation (CCC), International Bank for Reconstruction and Development (IBRD).
DEB FR	Federal/Supranational Agency Floating Rate Debentures – FHLB, FHLMC, FNMA, FFCB, FLB, FICB, CBC, TVA, CCC, IBRD.
DN	Federal/Supranational Agency Discount Notes – FHLB, FHLMC, FNMA, FFCB, FLB, FICB, CBC, TVA, CCC, IBRD.
POOL FR	Floating Rate Small Business Administration (SBA) Loan Pools
CD	Negotiable Certificates of Deposit
CD FR	Floating Rate Negotiable Certificates of Deposit
BN	Bank Notes
YCD	Negotiable Yankee Certificates of Deposit
YCD FR	Floating Rate Negotiable Yankee Certificates of Deposit
CP	Commercial Paper
CB	Corporate Bonds
CB FR	Floating Rate Corporate Bonds
BA	Bankers Acceptances
PC	Federal Agency Mortgage-backed Pass-through Certificates – FHLMC, FNMA, Government National Mortgage Investment Conduit (GNMA)
REMIC	Federal Agency Real Estate Mortgage Investment Conduits – FHLMC, FNMA
b/	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	10/14/10	0.170	3,000,000.00	01/13/11
Omni Bank, NA	07/22/10	0.250	2,000,000.00	01/20/11
Omni Bank, NA	10/28/10	0.190	2,000,000.00	01/27/11
Omni Bank, NA	08/20/10	0.240	2,000,000.00	02/18/11
Omni Bank, NA	12/02/10	0.220	2,000,000.00	03/03/11
Omni Bank, NA	12/17/10	0.200	2,000,000.00	03/18/11
Omni Bank, NA	10/06/10	0.240	2,000,000.00	04/06/11
Omni Bank, NA	11/04/10	0.210	2,000,000.00	05/05/11
Omni Bank, NA	11/12/10	0.210	2,000,000.00	05/13/11
Omni Bank, NA	12/10/10	0.240	1,000,000.00	06/10/11
ARCADIA				
American Plus Bank, NA	11/19/10	0.190	240,000.00	02/18/11
CAMARILLO				
First California Bank	09/28/10	0.210	25,000,000.00	01/07/11
First California Bank	09/24/10	0.220	25,000,000.00	01/07/11
First California Bank	12/16/10	0.200	50,000,000.00	03/17/11
CHICO				
Tri Counties Bank	12/15/10	0.190	5,000,000.00	03/16/11
DIAMOND BAR				
Prospectors Federal Credit Union	09/16/10	0.240	4,000,000.00	03/17/11
ENCINO				
California United Bank	10/06/10	0.240	10,000,000.00	04/06/11
FAIRFIELD				
Westamerica Bank	10/06/10	0.180	80,000,000.00	01/05/11
Westamerica Bank	10/14/10	0.150	65,000,000.00	01/13/11
Westamerica Bank	10/22/10	0.170	25,000,000.00	01/21/11
Westamerica Bank	10/29/10	0.170	30,000,000.00	01/28/11
Westamerica Bank	11/10/10	0.160	75,000,000.00	02/09/11
Westamerica Bank	12/03/10	0.190	25,000,000.00	03/04/11

TIME DEPOSITS

NAME	DEPOSIT DATE	YIELD	PAR AMOUNT ($)	MATURITY DATE
FOLSOM				
Folsom Lake Bank	10/13/10	0.190	1,500,000.00	01/12/11
Folsom Lake Bank	11/05/10	0.190	3,500,000.00	02/04/11
FRESNO				
Central Valley Community Bank	12/01/10	0.220	5,000,000.00	03/02/11
Central Valley Community Bank	12/16/10	0.200	5,000,000.00	03/17/11
FULLERTON				
Fullerton Community Bank, FSB	10/07/10	0.190	5,500,000.00	01/06/11
Fullerton Community Bank, FSB	12/09/10	0.200	15,500,000.00	03/10/11
Fullerton Community Bank, FSB	12/17/10	0.210	5,000,000.00	03/18/11
Fullerton Community Bank, FSB	12/17/10	0.210	16,500,000.00	03/18/11
IRVINE				
CommerceWest Bank, NA	10/08/10	0.190	5,000,000.00	01/07/11
CommerceWest Bank, NA	11/05/10	0.190	2,500,000.00	02/04/11
CommerceWest Bank, NA	11/12/10	0.200	2,500,000.00	02/11/11
CommerceWest Bank, NA	12/17/10	0.220	5,000,000.00	03/18/11
LAFAYETTE				
California Bank of Commerce	10/14/10	0.210	5,000,000.00	04/14/11
California Bank of Commerce	12/17/10	0.240	10,000,000.00	06/17/11
LODI				
Farmers & Merchants Bk Cen CA	07/23/10	0.240	35,000,000.00	01/21/11
Farmers & Merchants Bk Cen CA	12/15/10	0.180	20,000,000.00	03/16/11
Farmers & Merchants Bk Cen CA	10/28/10	0.230	35,000,000.00	04/28/11
Farmers & Merchants Bk Cen CA	12/01/10	0.260	35,000,000.00	06/01/11
LOS ANGELES				
1st Century Bank, NA	12/15/10	0.150	6,000,000.00	01/19/11
1st Century Bank, NA	11/05/10	0.180	16,000,000.00	02/04/11
1st Century Bank, NA	12/17/10	0.210	12,000,000.00	03/18/11
Broadway Federal Bank, FSB	12/01/10	0.240	6,500,000.00	01/05/11
Broadway Federal Bank, FSB	12/03/10	0.250	2,000,000.00	01/14/11
Broadway Federal Bank, FSB	12/15/10	0.170	8,500,000.00	01/19/11
Broadway Federal Bank, FSB	12/17/10	0.160	3,000,000.00	01/21/11
Center Bank	10/01/10	0.210	55,000,000.00	01/07/11

TIME DEPOSITS

NAME	DEPOSIT DATE	YIELD	PAR AMOUNT ($)	MATURITY DATE
LOS ANGELES (Continued)				
Center Bank	12/08/10	0.180	25,000,000.00	03/09/11
Center Bank	12/17/10	0.200	35,000,000.00	03/18/11
City National Bank	12/10/10	0.210	50,000,000.00	03/11/11
Commonwealth Business Bank	10/08/10	0.180	6,000,000.00	01/07/11
Commonwealth Business Bank	11/05/10	0.180	3,000,000.00	01/28/11
Commonwealth Business Bank	11/05/10	0.180	4,000,000.00	02/04/11
Commonwealth Business Bank	11/17/10	0.190	5,000,000.00	02/16/11
Commonwealth Business Bank	12/02/10	0.230	5,000,000.00	03/03/11
Commonwealth Business Bank	12/15/10	0.190	5,000,000.00	03/16/11
Commonwealth Business Bank	12/17/10	0.210	5,000,000.00	03/25/11
Eastern International Bank	07/28/10	0.250	1,900,000.00	01/26/11
HSBC Bank USA, NA	11/17/10	0.190	25,000,000.00	02/16/11
Manufacturers Bank	10/15/10	0.190	100,000,000.00	01/14/11
Manufacturers Bank	10/22/10	0.200	50,000,000.00	01/21/11
Manufacturers Bank	12/16/10	0.200	50,000,000.00	03/17/11
Mission Valley Bank	10/20/10	0.210	7,000,000.00	01/19/11
Nara Bank	10/13/10	0.200	45,000,000.00	01/12/11
Nara Bank	12/01/10	0.240	60,000,000.00	03/02/11
Nara Bank	12/03/10	0.240	20,000,000.00	03/04/11
Nara Bank	12/17/10	0.210	40,000,000.00	03/18/11
Nara Bank	12/09/10	0.210	35,000,000.00	04/07/11
OneUnited Bank	12/16/10	0.150	5,000,000.00	01/20/11
OneUnited Bank	12/15/10	0.190	7,000,000.00	02/16/11
State Bank of India (California)	10/21/10	0.190	3,000,000.00	01/20/11
State Bank of India (California)	11/12/10	0.180	2,000,000.00	02/11/11
State Bank of India (California)	11/17/10	0.180	5,000,000.00	02/16/11
State Bank of India (California)	12/01/10	0.210	3,000,000.00	03/02/11
State Bank of India (California)	12/08/10	0.180	18,000,000.00	03/09/11
State Bank of India (California)	12/15/10	0.180	5,000,000.00	03/16/11
State Bank of India (California)	10/08/10	0.230	3,000,000.00	04/08/11
State Bank of India (California)	10/13/10	0.210	5,000,000.00	04/13/11
Wilshire State Bank	10/06/10	0.210	39,000,000.00	01/05/11
Wilshire State Bank	10/14/10	0.180	30,000,000.00	01/13/11
Wilshire State Bank	11/04/10	0.190	8,000,000.00	02/03/11
Wilshire State Bank	11/18/10	0.200	78,000,000.00	02/17/11
Wilshire State Bank	12/09/10	0.200	36,000,000.00	03/10/11
MONTEREY				
1st Capital Bank	09/16/10	0.240	5,000,000.00	03/17/11
1st Capital Bank	10/28/10	0.230	1,000,000.00	04/28/11

TIME DEPOSITS

NAME	DEPOSIT DATE	YIELD	PAR AMOUNT ($)	MATURITY DATE
NEWPORT BEACH				
Commerce National Bank	10/08/10	0.180	2,500,000.00	01/07/11
Commerce National Bank	12/10/10	0.210	16,000,000.00	03/11/11
Commerce National Bank	12/17/10	0.210	4,000,000.00	03/18/11
NORTH HIGHLANDS				
SAFE Credit Union	12/16/10	0.160	5,000,000.00	01/20/11
OAKDALE				
Oak Valley Community Bank	12/09/10	0.190	3,500,000.00	03/10/11
OAKLAND				
Alta Alliance Bank	11/18/10	0.190	15,000,000.00	02/17/11
Metropolitan Bank	10/01/10	0.220	1,500,000.00	01/07/11
Metropolitan Bank	11/05/10	0.180	2,000,000.00	02/04/11
Metropolitan Bank	12/02/10	0.230	1,000,000.00	03/03/11
Metropolitan Bank	12/16/10	0.200	1,500,000.00	03/17/11
Metropolitan Bank	12/17/10	0.200	3,000,000.00	03/17/11
ONTARIO				
Citizens Business Bank	10/08/10	0.170	50,000,000.00	01/07/11
Citizens Business Bank	10/29/10	0.190	30,000,000.00	01/28/11
Citizens Business Bank	11/04/10	0.180	30,000,000.00	02/03/11
Citizens Business Bank	11/10/10	0.180	50,000,000.00	02/09/11
Citizens Business Bank	11/18/10	0.190	30,000,000.00	02/17/11
Citizens Business Bank	12/03/10	0.210	25,000,000.00	03/04/11
Citizens Business Bank	12/03/10	0.220	25,000,000.00	04/08/11
PALOS VERDES ESTATES				
Malaga Bank, FSB	10/07/10	0.150	5,000,000.00	01/06/11
Malaga Bank, FSB	10/29/10	0.170	8,000,000.00	01/28/11
Malaga Bank, FSB	11/05/10	0.150	9,000,000.00	02/04/11
Malaga Bank, FSB	11/12/10	0.160	10,000,000.00	02/11/11
Malaga Bank, FSB	12/03/10	0.190	4,000,000.00	03/04/11
Malaga Bank, FSB	12/08/10	0.160	12,000,000.00	03/09/11
PASADENA				
Community Bank	10/13/10	0.180	35,000,000.00	01/12/11
Community Bank	11/10/10	0.190	30,000,000.00	02/09/11

TIME DEPOSITS

NAME	DEPOSIT DATE	YIELD	PAR AMOUNT ($)	MATURITY DATE
PASADENA (Continued)				
Community Bank	12/15/10	0.190	30,000,000.00	03/16/11
East West Bank	10/29/10	0.180	50,000,000.00	01/28/11
East West Bank	10/14/10	0.210	25,000,000.00	04/14/11
East West Bank	10/27/10	0.220	50,000,000.00	04/27/11
PLACERVILLE				
El Dorado Savings Bank	12/02/10	0.200	5,000,000.00	03/03/11
PLEASANTON				
Valley Community Bank	12/17/10	0.150	6,000,000.00	01/21/11
PORTERVILLE				
Bank of the Sierra	10/08/10	0.190	35,000,000.00	01/07/11
Bank of the Sierra	10/01/10	0.230	35,000,000.00	01/07/11
Bank of the Sierra	10/14/10	0.190	10,000,000.00	01/13/11
RANCHO CORDOVA				
American River Bank	10/06/10	0.220	7,500,000.00	01/05/11
American River Bank	10/01/10	0.230	2,000,000.00	01/07/11
American River Bank	10/14/10	0.190	2,500,000.00	01/12/11
American River Bank	10/13/10	0.190	3,000,000.00	01/12/11
American River Bank	11/05/10	0.190	2,500,000.00	02/04/11
American River Bank	11/12/10	0.200	2,500,000.00	02/11/11
American River Bank	11/18/10	0.210	6,500,000.00	02/17/11
American River Bank	12/02/10	0.240	1,000,000.00	03/03/11
American River Bank	12/16/10	0.210	1,500,000.00	03/17/11
REDWOOD CITY				
Provident Credit Union	10/21/10	0.200	20,000,000.00	01/20/11
Provident Credit Union	12/02/10	0.230	20,000,000.00	03/03/11
RICHMOND				
Mechanics Bank, The	10/20/10	0.200	20,000,000.00	01/19/11
Mechanics Bank, The	10/28/10	0.200	20,000,000.00	01/27/11
Mechanics Bank, The	11/18/10	0.200	10,000,000.00	02/17/11
Mechanics Bank, The	12/01/10	0.220	10,000,000.00	03/02/11

TIME DEPOSITS

NAME	DEPOSIT DATE	YIELD	PAR AMOUNT ($)	MATURITY DATE
ROCKLIN				
Five Star Bank	10/06/10	0.200	14,500,000.00	01/05/11
Five Star Bank	10/20/10	0.190	2,000,000.00	01/19/11
Five Star Bank	11/05/10	0.170	3,000,000.00	02/04/11
Five Star Bank	12/16/10	0.190	10,500,000.00	03/17/11
ROSEMEAD				
Pacific Alliance Bank	10/13/10	0.180	4,000,000.00	01/12/11
Pacific Alliance Bank	12/10/10	0.200	1,500,000.00	03/11/11
ROSEVILLE				
Rabobank, NA	10/06/10	0.210	100,000,000.00	01/05/11
Rabobank, NA	10/15/10	0.190	100,000,000.00	01/14/11
SACRAMENTO				
Bank of Sacramento	09/28/10	0.220	6,000,000.00	01/05/11
Comerica Bank	10/13/10	0.180	50,000,000.00	01/12/11
Comerica Bank	10/20/10	0.200	75,000,000.00	01/19/11
Comerica Bank	11/10/10	0.190	50,000,000.00	02/09/11
Comerica Bank	11/17/10	0.190	25,000,000.00	02/16/11
Comerica Bank	12/02/10	0.230	75,000,000.00	03/03/11
Comerica Bank	12/15/10	0.190	25,000,000.00	03/16/11
Golden 1 Credit Union, The	10/08/10	0.190	75,000,000.00	01/07/11
Golden 1 Credit Union, The	10/13/10	0.190	25,000,000.00	01/12/11
Golden 1 Credit Union, The	10/20/10	0.210	75,000,000.00	01/19/11
Golden 1 Credit Union, The	11/03/10	0.180	25,000,000.00	02/02/11
Golden 1 Credit Union, The	11/05/10	0.190	25,000,000.00	02/04/11
Merchants National Bank of Sacramento	10/13/10	0.190	2,000,000.00	04/13/11
Merchants National Bank of Sacramento	11/10/10	0.190	2,000,000.00	05/11/11
Merchants National Bank of Sacramento	12/01/10	0.240	2,000,000.00	06/01/11
Merchants National Bank of Sacramento	12/08/10	0.240	2,000,000.00	06/08/11
SAN DIEGO				
Mission Federal Credit Union	10/20/10	0.200	10,000,000.00	01/19/11
Torrey Pines Bank	10/07/10	0.170	25,000,000.00	01/06/11
Torrey Pines Bank	11/29/10	0.190	25,000,000.00	03/02/11

TIME DEPOSITS

NAME	DEPOSIT DATE	YIELD	PAR AMOUNT ($)	MATURITY DATE
SAN FRANCISCO				
Oceanic Bank	09/08/10	0.230	4,000,000.00	03/09/11
Union Bank, NA	10/28/10	0.200	150,000,000.00	01/27/11
Union Bank, NA	12/09/10	0.200	150,000,000.00	03/10/11
SOUTH SAN FRANCISCO				
First National Bank of Northern California	12/15/10	0.190	15,000,000.00	03/16/11
SAN LUIS OBISPO				
American Perspective Bank	10/15/10	0.190	10,000,000.00	01/14/11
SAN MATEO				
Borel Private Bank and Trust Company	12/03/10	0.230	4,500,000.00	01/07/11
Borel Private Bank and Trust Company	10/08/10	0.180	14,500,000.00	01/07/11
SANTA ROSA				
Summit State Bank	10/22/10	0.190	4,000,000.00	01/21/11
Summit State Bank	10/29/10	0.190	3,500,000.00	01/28/11
Summit State Bank	11/03/10	0.160	4,000,000.00	02/02/11
Summit State Bank	11/10/10	0.180	8,000,000.00	02/09/11
Summit State Bank	12/10/10	0.210	12,000,000.00	03/11/11
VACAVILLE				
Travis Credit Union	09/23/10	0.230	40,000,000.00	03/24/11
WALNUT CREEK				
Bank of the West	11/04/10	0.190	134,000,000.00	02/03/11
Bank of the West	12/08/10	0.190	66,000,000.00	03/09/11
Bank of the West	12/17/10	0.210	100,000,000.00	03/18/11
WATSONVILLE				
Santa Cruz County Bank	09/29/10	0.190	5,000,000.00	01/05/11
Santa Cruz County Bank	12/03/10	0.220	2,500,000.00	01/07/11
Santa Cruz County Bank	12/10/10	0.150	2,500,000.00	01/14/11
TOTAL TIME DEPOSITS DECEMBER 2010			**3,937,640,000.00**	

BANK DEMAND DEPOSITS
DECEMBER 2010
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BALANCES PER BANKS	WARRANTS OUTSTANDING
1	$ 1,368,308	$ 3,390,161
2	1,404,634	3,227,645
3	1,230,873	3,284,564
4	1,230,873	3,284,564
5	1,230,873	3,284,564
6	820,347	2,727,091
7	1,056,249	2,935,556
8	1,225,730	2,669,845
9	1,208,666	2,541,474
10	766,374	2,490,650
11	766,374	2,490,650
12	766,374	2,490,650
13	1,214,392	2,384,524
14	940,925	2,162,100
15	1,214,096	2,911,670
16	1,791,562	3,008,102
17	1,306,978	2,784,239
18	1,306,978	2,784,239
19	1,306,978	2,784,239
20	1,323,910	2,308,870
21	995,658	2,084,449
22	1,181,198	2,438,955
23	1,244,695	2,583,755
24	1,016,826	2,214,159
25	1,016,826	2,214,159
26	1,016,826	2,214,159
27	1,352,330	2,319,137
28	1,105,738	2,049,484
29	1,215,550	2,174,384
30	1,130,587	2,463,645
31	1,381,977	4,520,096
AVERAGE DOLLAR DAYS	1,165,797 a/	

a/ **The prescribed bank balance for December was $1,369,728. This consisted of $1,249,566 in compensating balances for services, balances for uncollected funds of $124,375 and a deduction of $4,213 for December delayed deposit credit.**

STATE TREASURER AND LOCAL
AGENCY INVESTMENT FUND
December 2010
ATTACHMENT XVII

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

No. 1738

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on December 15, 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 $1,249,566,000

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)	12/13/10	12/17/10	$ 2,181,317,000	$ 65,420,677,000	$ 3,982,640,000	$ 69,403,317,000
(2)	12/20/10	12/24/10	$ 1,990,171,000	$ 67,410,848,000	$ 3,982,640,000	$ 71,393,488,000
(3)	12/27/10	12/31/10	$ (2,262,000,000)	$ 65,148,848,000	$ 3,982,640,000	$ 69,131,488,000
(4)	01/03/11	01/07/11	$ (1,254,900,000)	$ 63,893,948,000	$ 3,982,640,000	$ 67,876,588,000
(5)	01/10/11	01/14/11	$ 658,500,000	$ 64,552,448,000	$ 3,982,640,000	$ 68,535,088,000
(6)	01/17/11	01/21/11	$ 2,091,300,000	$ 66,643,748,000	$ 3,982,640,000	$ 70,626,388,000
(7)	01/24/11	01/28/11	$ 1,314,200,000	$ 67,957,948,000	$ 3,982,640,000	$ 71,940,588,000
(8)	01/31/11	02/04/11	$ (902,000,000)	$ 67,055,948,000	$ 3,982,640,000	$ 71,038,588,000
(9)	02/07/11	02/11/11	$ (123,900,000)	$ 66,932,048,000	$ 3,982,640,000	$ 70,914,688,000
(10)	02/14/11	02/18/11	$ 696,500,000	$ 67,628,548,000	$ 3,982,640,000	$ 71,611,188,000

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 $1,249,566,000.

POOLED MONEY INVESTMENT BOARD:

SIGNATURES ON FILE AT STO
Chairperson

Member

Member

Dated: December 15, 2010
* Government Code