

ATTACHMENT A

City of Long Beach Asset Holdings

Month End: 6/30/06

Security Name	Quality Rating	Security (CUSIP)	PAR Value	Book Value	Market Value	Accrued Income	Maturity Date	Market Yield	Effective Duration
CASH & EQUIVALENTS									
Bank Deposits	NA	Total	30,258,433	30,258,433	30,258,433	391,266	1.0	4.59%	0.00
Money Market Funds	NA	Total	33,799	33,799	33,799	141	1.0	1.49%	0.00
L.A.I.F.	NA	Total	2,537,483	2,537,483	2,537,483	32,177	1.0	4.50%	0.00
CASH & EQUIVALENTS		TOTAL	32,829,715	32,829,715	32,829,715	423,584	1.0	4.58%	0.00

POOLED INVESTMENTS (SHORT)

Bankers Acceptances - Discount		Total	-	-	-	-	-	0.00%	-
BEAR STEARNS COS INC 0.00 05JUL2006	A-1	07389BG54	10,000,000.00	9,982,800.00	9,984,066.33	11,466.67	7/5/06	5.24%	0.01
BEAR STEARNS COS INC 0.00 06JUL2006	A-1	07389BG62	10,000,000.00	9,985,555.56	9,987,599.78	7,222.22	7/6/06	5.28%	0.02
BEAR STEARNS COS INC 0.00 07JUL2006	A-1	07389BG70	30,000,000.00	29,962,083.34	29,970,666.33	11,666.67	7/7/06	5.33%	0.02
BEAR STEARNS COS INC 0.00 10JUL2006	A-1	07389BGA3	10,000,000.00	9,982,566.67	9,987,618.67	4,358.33	7/10/06	5.31%	0.03
BEAR STEARNS COS INC 0.00 12JUL2006	A-1	07389BGC9	10,000,000.00	9,982,533.33	9,989,810.44	1,455.56	7/12/06	5.32%	0.03
FEDERAL HOME LN BK DISCOUNT	GOVT	313385YW0	20,000,000.00	19,969,444.44	19,975,000.00	25,000.00	7/3/06	5.08%	0.01
RABOBANK USA FINL COR 0.0 03JUL2006	A-1+	74977LG35	50,000,000.00	49,978,166.67	49,977,662.22	7,277.78	7/3/06	5.32%	0.01
TOYOTA MTR CR CORP DI 0.0 18JUL2006	A-1+	89233HGJ7	10,000,000.00	9,970,944.44	9,982,088.67	4,358.33	7/18/06	5.31%	0.05
UBS FIN (DEL) DISC C/P	A-1+	90262DG66	20,000,000.00	19,979,486.11	19,983,898.89	5,861.11	7/6/06	5.35%	0.02
UBS FIN (DEL) DISC C/P CPDS	A-1+	90262DGB5	10,000,000.00	9,982,433.33	9,988,438.22	2,927.78	7/11/06	5.35%	0.03
Commercial Paper - Discount		Total	180,000,000	179,776,014	179,826,850	81,594.45	6.4	5.29%	0.02
Certificates of Deposits		Total	-	-	-	-	-	0.00%	-
Reverse Repurchase Agreements		Total	-	-	-	-	-	0.00%	-
Repurchase Agreements		Total	-	-	-	-	-	0.00%	-
FEDERAL FARM CR BKS C 3.5 07SEP2006	GOVT	31331SQX4	5,000,000.00	4,997,103.15	4,982,812.50	55,416.65	9/7/06	3.51%	0.18
FEDERAL FARM CR BKS CONS	GOVT	31331SM34	4,000,000.00	3,965,720.00	3,971,250.00	10,833.32	12/5/06	3.78%	0.42
FEDERAL HOME LN MTG C 3.2 22DEC2006	GOVT	3128X2EU5	1,000,000.00	985,960.00	989,290.00	800.00	12/22/06	3.23%	0.46
FEDERAL HOME LN MTG CORP M/T/N STE	GOVT	3128X2Z40	5,000,000.00	5,001,500.00	4,910,937.50	36,892.36	4/5/07	2.67%	0.74
FEDERAL HOME LN MTG 3.75 15NOV2006	GOVT	3128X4AK7	12,000,000.00	11,911,080.00	11,926,320.00	57,499.92	11/15/06	3.77%	0.37
FEDERAL HOME LN MTG 2.65 04AUG2006	GOVT	3128X1WM5	10,000,000.00	10,042,000.00	9,975,700.00	108,208.30	8/4/06	2.66%	0.09
FEDERAL HOME LN MTG 5.500 JUL 15 06	GOVT	3134A4GK4	20,000,000.00	21,594,000.00	20,000,000.00	507,222.20	7/15/06	5.50%	0.04
FEDERAL HOME LN MTG 3.250 NOV 02 07	GOVT	3128X3H55	1,000,000.00	971,779.00	971,340.00	5,326.38	11/2/07	3.35%	1.28
FEDERAL HOME LN MTG CORP	GOVT	3128X4Z20	5,000,000.00	4,996,093.75	4,970,500.00	59,175.00	4/10/08	5.29%	1.20

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FEDERAL HOME LN MTG CORP	GOVT	3134A4UB8	10,000,000.00	9,901,500.00	9,968,750.00	103,888.80	8/15/06	2.76%	0.12
FEDERAL HOME LN MTG CORP DEB STEP	GOVT	3128X2QN8	1,475,000.00	1,452,830.75	1,450,765.75	18,053.39	2/9/07	3.18%	0.58
FEDERAL HOME LN MTG CORP DEB	GOVT	3128X5AA6	5,000,000.00	5,000,000.00	4,987,950.00	33,593.75	6/12/07	5.39%	0.64
FEDERAL HOME LN BKS DEB	GOVT	31339XF41	3,500,000.00	3,500,000.00	3,409,218.75	3,208.31	6/19/07	2.82%	0.93
FEDERAL HOME LN BKS DEB STP CPN	GOVT	31339XUD4	10,000,000.00	9,878,900.00	9,996,875.00	72,500.00	7/7/06	1.50%	0.02
FEDERAL HOME LN BKS 2.375 15AUG2006	GOVT	3133X08K0	1,000,000.00	986,450.00	996,250.00	8,972.22	8/15/06	2.38%	0.12
FEDERAL HOME LN BKS 2.6 30MAR2007	GOVT	3133X5GP7	1,000,000.00	1,000,000.00	978,750.00	6,572.22	3/30/07	2.66%	0.72
FEDERAL HOME LN BKS 5.250 OCT 03 07	GOVT	3133XF2C9	5,000,000.00	4,997,500.00	4,981,250.00	64,166.65	10/3/07	5.27%	0.88
FEDERAL HOME LN BKS 2.53 30MAR2007	GOVT	3133X5GS1	1,370,000.00	1,370,000.00	1,340,031.25	8,761.52	3/30/07	2.59%	0.72
FEDERAL HOME LN BK	GOVT	3133XBNF8	5,000,000.00	4,942,700.00	4,937,500.00	36,666.65	4/25/07	4.05%	0.79
FEDERAL HOME LN BKS 5.35 20JUN2007	GOVT	3133XFRD0	5,000,000.00	5,000,000.00	4,982,812.50	8,173.60	6/20/07	5.37%	0.73
FEDERAL NATL MTG ASS 2.75 11AUG2006	GOVT	31359MSV6	1,000,000.00	988,880.00	997,187.50	10,694.44	8/11/06	2.76%	0.11
FEDERAL NATL MTG ASS 3.25 12JUL2006	GOVT	31359MXE8	5,000,000.00	4,967,510.00	4,996,875.00	76,284.70	7/12/06	3.25%	0.03
FEDERAL NATL MTG ASS 2.55 17AUG2006	GOVT	3136F44N1	6,000,000.00	5,997,000.00	5,979,375.00	56,949.96	8/17/06	2.56%	0.13
FEDERAL NATL MTG ASSN M/T/N STEP CF	GOVT	3136F44Z4	10,000,000.00	9,995,500.00	9,971,875.00	107,708.33	8/9/06	2.76%	0.11
FEDERAL NATL MTG ASSN 5.1 22FEB2008	GOVT	31359MH71	5,000,000.00	4,984,375.00	4,965,625.00	91,375.00	2/22/08	5.14%	1.16
FEDERAL NATL MTG ASSN 6.0 28APR2011	GOVT	3136F7YD3	15,889,000.00	15,873,104.06	15,819,485.63	166,834.50	4/28/11	6.03%	1.42
FEDERAL NTL MTG ASSN 5.550 NOV 10 08	GOVT	3136F7YW1	5,000,000.00	5,000,000.00	4,979,687.50	38,541.65	11/10/08	5.57%	1.07
FEDERAL NATL MTG ASS 6.0 24NOV2010	GOVT	3136F7ZX8	5,000,000.00	4,995,400.00	4,982,812.50	30,833.30	11/24/10	6.02%	1.50
FEDERAL NATL MTG ASSN 6.0 25MAY2011	GOVT	31359MN58	5,000,000.00	5,000,000.00	4,987,500.00	30,000.00	5/25/11	6.02%	1.92
FEDERAL NATL MTG AS 2.375 15FEB2007	GOVT	31359MUE1	3,500,000.00	3,428,621.00	3,433,281.25	31,402.77	2/15/07	2.42%	0.60
U.S. Agencies		Total	172,734,000	173,725,507	171,842,008	2,032,531	420.3	4.09%	0.56
UNITED STATES TREAS 2.375 AUG 31 06	GOVT	912828CU2	7,500,000.00	7,375,195.31	7,468,050.00	60,523.13	8/31/06	2.39%	0.16
U.S. Treasuries		Total	7,500,000	7,375,195	7,468,050	60,523	62.0	2.39%	0.16
GENERAL ELEC CAP COR 2.97 26JUL2006	AAA	36962GJ96	10,000,000.00	9,990,500.00	9,986,900.00	127,875.00	7/26/06	2.97%	0.07
Corporate Notes		Total	10,000,000	9,990,500	9,986,900	127,875	26.0	2.97%	0.07
POOLED INVESTMENTS (SHORT)		TOTAL	370,234,000	370,867,216	369,123,807	2,302,523	200.8	4.61%	0.28
SHORT TERM FUNDS		TOTAL	403,063,715	403,696,931	401,953,522	2,726,107	184.4	4.61%	0.25

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POOLED INVESTMENTS (LONG TERM)									
FED FARM CRD DISCOUNT NT	GOVT	313312AR1	12,500,000	11,941,635.41	11,888,986.11	252,263.89	1/16/07	4.70%	0.53
FEDERAL FARM CR BKS 1.875 16JAN2007	GOVT	31331Q3M7	5,000,000	4,846,345.00	4,903,125.00	42,968.75	1/16/07	1.91%	0.53
FEDERAL FARM CR BKS C 3.1 13NOV2006	GOVT	31331QJC2	8,740,000	8,977,618.75	8,666,256.25	36,125.30	11/13/06	3.13%	0.36
FEDERAL FARM CR BKS 3.65 03DEC2007	GOVT	31331QKV8	10,000,000	10,000,000.00	9,750,000.00	28,388.80	12/3/07	3.74%	1.36
FEDERAL FARM CR BKS C 4.3 11AUG2008	GOVT	31331S2S1	5,000,000	5,000,000.00	4,885,937.50	83,611.10	8/11/08	4.40%	1.96
FEDERAL FARM CR BKS C 4.2 28AUG2007	GOVT	31331S4K6	5,000,000	4,990,286.10	4,926,562.50	71,750.00	8/28/07	4.26%	1.10
FEDERAL FARM CR BKS C 3.7 27OCT2008	GOVT	31331SDZ3	5,000,000	4,959,375.00	4,810,937.50	32,888.85	10/27/08	3.85%	2.06
FEDERAL FARM CR BKS C 3.3 05NOV2008	GOVT	31331SFP3	10,000,000	9,790,000.00	9,534,375.00	51,333.30	11/5/08	3.46%	2.20
FEDERAL FARM CR BKS C 3.0 17DEC2007	GOVT	31331SGQ0	10,000,000	9,778,338.10	9,671,875.00	11,666.60	12/17/07	3.10%	1.40
FEDERAL FARM CR BKS C 3.7 29DEC2008	GOVT	31331SKS1	5,000,000	4,905,350.00	4,801,562.50	1,027.75	12/29/08	3.85%	2.34
FEDERAL FARM CR BKS 3.75 15JAN2009	GOVT	31331SNF6	10,000,000	9,900,025.00	9,606,250.00	172,916.60	1/15/09	3.51%	2.34
FEDERAL FARM CR BKS 4.04 25APR2007	GOVT	31331SQ48	5,000,000	4,984,950.00	4,940,625.00	37,033.30	4/25/07	4.09%	0.79
FEDERAL FARM CR BKS 4.125 17JUL2009	GOVT	31331SQ89	5,000,000	4,993,100.00	4,818,750.00	93,958.30	7/19/09	4.28%	2.76
FEDERAL FARM CR BKS 0.00 24FEB2009	GOVT	31331SQN6	5,000,000	4,918,603.36	4,814,062.50	68,791.65	2/24/09	4.05%	2.44
FEDERAL FARM CR BKS 3.93 02JUN2008	GOVT	31331SYP2	1,015,000	1,006,321.75	986,770.31	3,213.32	6/2/08	4.04%	1.81
FEDERAL FARM CR BKS 3.25 15JUN2007	GOVT	31331T5Q0	10,145,000	10,018,638.20	9,932,589.06	14,653.84	6/15/07	3.32%	0.92
FEDERAL FARM CR BKS 2.375 02OCT2006	GOVT	31331TGN5	9,000,000	8,871,300.00	8,932,500.00	52,843.68	10/2/06	2.39%	0.25
FEDERAL FARM CR BKS C 2.7 04SEP2007	GOVT	31331TVJ7	10,000,000	9,789,800.00	9,684,375.00	87,750.00	9/4/07	2.79%	1.13
FEDERAL FARM CR BKS 2.625 17SEP2007	GOVT	31331TYF2	10,000,000	9,726,010.00	9,671,875.00	75,833.30	9/17/07	2.71%	1.16
FEDERAL FARM CR BKS 4.5 28JAN2008	GOVT	31331VEC6	5,000,000	4,978,650.00	4,925,000.00	151,875.00	1/28/08	4.57%	1.46
FEDERAL FARM CR BKS 5.48 29JUN2009	GOVT	31331VG26	5,000,000	5,000,000.00	4,976,562.50	1,522.20	6/29/09	5.51%	1.66
FEDERAL HOME LN BKS 4.125 15NOV2006	GOVT	3133MJUR9	2,695,000	2,587,792.90	2,682,367.19	14,204.89	11/15/06	4.14%	0.37
FEDERAL HOME LN BKS 4.875 15NOV2006	GOVT	3133MKED5	10,000,000	9,946,800.00	9,978,125.00	62,291.60	11/15/06	4.89%	0.37
FEDERAL HOME LN BKS 5.375 15FEB2007	GOVT	3133MMXX6	4,000,000	4,169,200.00	3,995,000.00	81,222.20	2/15/07	5.38%	0.60
FEDERAL HOME LN BKS 3.375 FEB 15 08	GOVT	3133MVZA4	5,000,000	4,886,650.00	4,835,937.50	63,750.00	2/15/08	3.49%	1.53
FEDERAL HOME LN BKS 4.625 AUG 9 07	GOVT	3133XDN98	13,715,000	13,638,196.00	13,582,135.94	250,203.43	8/9/07	4.67%	0.93
FEDERAL HOME LN BKS	GOVT	3133X4C66	8,000,000	7,837,707.50	7,857,500.00	78,166.64	2/16/07	2.67%	0.60
FEDERAL HOME LN BKS 2.875 19APR2007	GOVT	3133X67D2	5,000,000	4,889,600.00	4,896,875.00	28,750.00	4/19/07	2.94%	0.77
FEDERAL HOME LN BKS 3.375 05OCT2007	GOVT	3133X8X56	5,000,000	4,883,500.00	4,871,875.00	38,906.25	10/5/07	3.46%	1.21
FEDERAL HOME LN BKS 3.250 DEC 17 07	GOVT	3133X9M49	5,000,000	4,905,450.00	4,843,750.00	6,319.40	12/17/07	3.35%	1.40
FEDERAL HOME LN BKS DEB	GOVT	3133XAUN5	5,000,000	5,000,000.00	4,923,437.50	57,777.75	3/17/10	4.06%	1.79
FEDERAL HOME LN BKS 4.125 APR 18 08	GOVT	3133XBJQ9	5,000,000	4,937,415.20	4,887,500.00	41,822.90	4/18/08	4.22%	1.69
FEDERAL HOME LN BKS 3.875 08JUN2007	GOVT	3133XBSU0	5,000,000	4,960,250.00	4,925,000.00	12,378.45	6/8/07	3.93%	0.90
FEDERAL HOME LN BKS 4.0 14DEC2007	GOVT	3133XBUF0	5,000,000	4,974,200.00	4,896,875.00	9,444.40	12/14/07	4.08%	1.39
FEDERAL HOME LN BKS 4.375 14MAR2008	GOVT	3133XCUQ4	5,000,000	4,999,350.00	4,910,937.50	65,017.35	3/14/08	4.45%	1.60
FEDERAL HOME LN BKS 4.125 OCT 19 07	GOVT	3133XDCQ2	5,000,000	4,949,950.00	4,914,062.50	41,250.00	10/19/07	4.20%	1.24
FEDERAL HOME LN BKS 5.5 24APR2009	GOVT	3133XFBP0	5,000,000	4,999,000.00	4,971,875.00	51,180.55	4/24/09	5.53%	1.33
FEDERAL HOME LN BKS 5.5 20APR2009	GOVT	3133XFCW4	5,000,000	5,000,000.00	4,979,687.50	53,472.20	4/20/09	5.52%	1.48
FEDERAL HOME LN BKS 5.78 20JUN2011	GOVT	3133XFPF5	5,000,000	5,000,000.00	4,970,312.50	12,844.40	6/20/11	5.81%	2.49

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FEDERAL HOME LN MTG 2.75 30JAN2007	GOVT	3128X1VW4	9,000,000	9,000,000.00	8,858,070.00	103,812.48	1/30/07	2.79%	0.56
FEDERAL HOME LN MTG C 2.25 16MAR200	GOVT	3128X2L52	15,000,000	15,000,000.00	14,738,700.00	131,250.00	3/16/07	2.29%	0.68
FEDERAL HOME LN MTG 3.755 18MAR2009	GOVT	3128X2P90	5,000,000	4,940,274.00	4,781,250.00	53,717.35	3/18/09	3.93%	2.51
FEDERAL HOME LN MTG 2.75 09FEB2007	GOVT	3128X2RP2	6,000,000	5,998,125.00	5,901,420.00	65,083.32	2/9/07	2.80%	0.59
FEDERAL HOME LN MTG C 3.0 27APR2007	GOVT	3128X3BP7	10,000,000	10,000,000.00	9,790,625.00	53,333.30	4/27/07	3.06%	0.79
FEDERAL HOME LN MTG 3.00 28MAR2007	GOVT	3128X3XZ1	5,000,000	4,908,100.00	4,909,000.00	38,750.00	3/28/07	3.06%	0.72
FEDERAL HOME LN MTG 3.75 15NOV2006	GOVT	3128X4AK7	10,000,000	9,992,500.00	9,938,600.00	47,916.60	11/15/06	3.77%	0.37
FHLMC 3.8 27DEC2006	GOVT	3128X4DS7	10,000,000	9,998,400.00	9,917,100.00	4,222.20	12/27/06	3.83%	0.48
FEDERAL HOME LN MTG 3.75 15MAR2007	GOVT	3128X4ED9	5,000,000	4,956,462.45	4,938,550.00	55,208.30	3/15/07	3.80%	0.68
FEDERAL HOME LN MTG CORP MEDIU 0.0	GOVT	3128X4F30	10,000,000	9,972,300.00	9,921,400.00	190,777.70	2/15/08	5.09%	0.91
FEDERAL HOME LN MTG 4.25 28FEB2007	GOVT	3128X4HQ7	10,000,000	10,012,200.00	9,915,800.00	145,208.30	2/28/07	4.29%	0.64
FEDERAL HOME LN MTG 5.02 24AUG2007	GOVT	3128X4J44	2,000,000	1,998,700.00	1,988,300.00	35,418.88	8/24/07	5.05%	0.86
FEDERAL HOME LN MTG 4.41 09JAN2007	GOVT	313396AJ2	14,500,000	13,861,226.67	13,806,030.00	292,320.00	1/9/07	4.63%	0.51
FEDERAL HOME LN MTG CORP	GOVT	3128X4R52	10,000,000	10,000,000.00	9,934,100.00	133,041.60	3/28/08	5.18%	1.21
FEDERAL HOME LN MTG C 3.5 15SEP2007	GOVT	3134A4RH9	10,000,000	9,965,500.00	9,775,000.00	103,055.50	9/15/07	3.58%	1.15
FEDERAL HOME LN MTG CORP	GOVT	3134A4UB8	5,000,000	4,950,750.00	4,984,375.00	51,944.40	8/15/06	2.76%	0.12
FEDERAL HOME LN MTG 5.25 24FEB2011	GOVT	3128X4N56	5,000,000	4,938,900.00	4,920,650.00	92,604.15	2/24/11	5.33%	3.25
FEDERAL HOME LN MTG C 6.0 27JUN2011	GOVT	3128X5EH7	10,000,000	9,990,185.00	10,005,800.00	6,666.60	6/27/11	6.00%	1.88
FEDERAL NATL MTG AS 4.375 15OCT2006	GOVT	31359MLH4	10,000,000	9,806,500.00	9,971,875.00	92,361.10	10/15/06	4.39%	0.28
FEDERAL NTL MTG ASSN 5.000 JAN 15 07	GOVT	31359MLZ4	10,000,000	10,591,000.00	9,968,750.00	230,555.50	1/15/07	5.02%	0.51
FEDERAL NATL MTG ASSN 3.25 15JAN 200	GOVT	31359MQM8	15,000,000	14,574,450.00	14,512,500.00	224,791.65	1/15/08	3.36%	1.45
FEDERAL NATL MTG ASSN	GOVT	31359MSC8	15,000,000	14,970,000.00	14,400,000.00	36,562.50	6/14/08	3.39%	1.83
FEDERAL NATL MTG AS 2.625 19JAN2007	GOVT	31359MTX1	10,000,000	9,976,100.00	9,843,750.00	118,125.00	1/19/07	2.67%	0.53
FEDERAL NATL MTG AS 3.375 15MAY2007	GOVT	31359MWT6	5,000,000	4,980,750.00	4,909,375.00	21,562.50	5/15/07	3.44%	0.84
FEDERAL NATL MTG ASS 4.25 29DEC2006	GOVT	313589U92	31,000,000	29,682,403.56	30,190,900.00	624,326.22	12/29/06	4.36%	0.48
FEDERAL NATL MTG ASSN 5.0 13DEC2007	GOVT	31359MZN6	30,000,000	30,000,000.00	29,765,625.00	75,000.00	12/13/07	5.04%	1.07
FEDERAL NATL MTG ASSN M/T/N	GOVT	3136F3Q58	10,000,000	10,000,000.00	9,525,000.00	139,791.60	7/16/08	3.20%	1.91
FEDERAL NATL MTG ASS 3.21 23JUL2008	GOVT	3136F3V86	5,000,000	5,000,000.00	4,782,812.50	70,441.65	7/23/08	3.36%	1.88
FEDERAL NATL MTG ASSN MEDIUM	GOVT	3136F6NZ8	20,000,000	19,972,000.00	19,362,500.00	51,750.00	12/8/08	4.13%	2.06
FEDERAL NATL MTG ASSN MEDIUM	GOVT	3136F6TC3	565,000	563,474.50	549,992.19	170.68	12/28/07	3.72%	1.43
FEDERAL NATL MTG ASSN MEDIUM	GOVT	3136F7WU7	5,000,000	5,000,000.00	4,978,125.00	67,812.50	3/28/08	5.27%	1.11
FEDERAL NATL MTG ASSN 5.3 22FEB2011	GOVT	31359MH48	7,000,000	6,941,200.00	6,879,687.50	132,941.62	2/22/11	5.39%	2.84
FEDERAL NATL MTG ASSN 5.3 22FEB2011	GOVT	31359MH48	5,000,000	4,932,500.00	4,914,062.50	94,958.30	2/22/11	5.39%	2.84
FEDERAL NATL MTG ASS 5.16 24FEB2011	GOVT	3136F7UX3	5,000,000	4,939,800.00	4,907,812.50	91,016.65	2/24/11	5.26%	3.30
FEDERAL NATL MTG ASS 5.3 20MAR2009	GOVT	31359MJ79	5,000,000	4,982,700.00	4,965,625.00	74,347.20	3/20/09	5.34%	1.55
FEDERAL NATL MTG ASS 5.25 17MAR2011	GOVT	31359MK77	7,000,000	6,989,062.50	6,910,312.50	111,222.16	3/17/11	5.32%	2.78
FEDERAL NATL MTG ASS 5.67 26APR2011	GOVT	31359ML92	5,000,000	4,986,350.00	4,978,125.00	51,187.50	4/26/11	5.69%	1.97
FEDERAL NATL MTG ASSN 5.7 12MAY2011	GOVT	31359MN41	20,000,000	19,996,237.50	19,906,250.00	155,166.60	5/12/11	5.73%	2.72
FEDERAL NATL MTG AS 5.625 19MAY2011	GOVT	3136F7B48	8,000,000	8,009,500.00	7,970,000.00	52,500.00	5/19/11	5.65%	3.31
U.S. Agencies		Total	634,875,000	629,319,059	622,270,080	6,462,340	624.7	4.12%	1.29

ATTACHMENT A

City of Long Beach Asset Holdings

Month End: 6/30/06

Security Name	Quality Rating	Security (CUSIP)	PAR Value	Book Value	Market Value	Accrued Income	Maturity Date	Market Yield	Effective Duration
UNITED STATES TREAS 3.000 NOV 15 07	GOVT	912828AN0	20,000,000	19,680,740.63	19,418,000.00	76,630.40	11/15/07	3.09%	1.32
UNITED STATES TREAS N 3.0 15FEB2008	GOVT	912828AT7	5,000,000	4,882,812.50	4,831,050.00	56,353.55	2/15/08	3.10%	1.54
UNITED STATES TREAS 2.625 15MAY2008	GOVT	912828AZ3	20,000,000	19,307,150.14	19,097,600.00	67,051.60	5/15/08	2.75%	1.79
UNITED STATES TREAS 3.250 AUG 15 08	GOVT	912828BG4	5,000,000	4,868,750.00	4,810,937.50	61,049.70	8/15/08	3.38%	1.99
UNITED STATES TREAS 3.125 SEP 15 08	GOVT	912828BK5	15,000,000	14,637,890.63	14,373,000.00	137,567.85	9/15/08	3.26%	2.08
UNITED STATES TREAS 3.125 OCT 15 08	GOVT	912828BM1	10,000,000	9,742,578.13	9,568,000.00	65,744.50	10/15/08	3.27%	2.16
UNITED STATES TREAS 3.375 NOV 15 08	GOVT	912828BQ2	10,000,000	9,832,812.50	9,607,000.00	43,104.60	11/15/08	3.51%	2.23
UNITED STATES TREAS 3.25 15JAN2009	GOVT	912828BV1	5,000,000	4,836,328.13	4,777,750.00	74,965.45	1/15/09	3.40%	2.36
UNITED STATES TREAS 3.000 FEB 15 09	GOVT	912828BZ2	5,000,000	4,866,015.00	4,739,843.75	56,666.65	2/15/09	3.16%	2.45
UNITED STATES TREAS 2.625 15MAR2009	GOVT	912828CC2	15,000,000	14,307,031.26	14,063,100.00	115,557.00	3/15/09	2.80%	2.54
UNITED STATES TREAS 3.125 15APR2009	GOVT	912828CE8	15,000,000	14,640,234.38	14,227,800.00	98,616.75	4/15/09	3.29%	2.61
UNITED STATES TREAS 3.125 MAY 15 07	GOVT	912828CG3	10,000,000	9,901,562.51	9,816,400.00	39,911.60	5/15/07	3.18%	0.84
UNITED STATES TREAS 3.625 15JUL2009	GOVT	912828CN8	5,000,000	4,904,687.50	4,791,200.00	83,615.30	7/15/09	3.78%	2.78
UNITED STATES TREAS 2.75 15AUG2007	GOVT	912828CR9	15,000,000	14,701,562.50	14,593,350.00	154,972.35	8/15/07	2.83%	1.08
UNITED STATES TREAS 3.375 15FEB2008	GOVT	912828DK3	15,000,000	14,892,968.76	14,579,250.00	190,193.25	2/15/08	3.47%	1.54
UNITED STATES TREAS NTS	GOVT	912828DS6	5,000,000	5,000,000.00	4,932,031.25	30,536.65	4/30/07	3.67%	0.80
UNITED STATES TREAS N 3.5 31MAY2007	GOVT	912828DW7	10,000,000	9,981,250.00	9,841,400.00	29,644.80	5/31/07	3.56%	0.89
UNITED STATES TREAS 3.625 30JUN2007	GOVT	912828DY3	15,000,000	14,931,063.19	14,760,300.00	1,485.60	6/30/07	3.68%	0.97
UNITED STATES TREAS 3.875 31JUL2007	GOVT	912828EB2	15,000,000	14,972,656.26	14,783,250.00	242,455.05	7/31/07	3.93%	1.03
U.S. Treasuries		Total	215,000,000	210,888,094	207,611,263	1,626,123	645.8	3.28%	1.67
AMERICAN GENERAL FI 5.875 14JUL2006	A+	02635PRG0	5,000,000	4,997,700.00	5,000,550.00	62,013.85	7/14/06	5.87%	0.04
BANK OF AMERICA CORP 3.250 AUG 15 08	AA-	060505BC7	5,000,000	4,985,100.00	4,768,450.00	61,388.85	8/15/08	3.41%	1.99
GENERAL ELEC CAP CORP M/T/N	AAA	36962GD68	13,730,000	13,896,662.80	13,407,619.60	181,541.08	8/15/07	3.58%	1.07
GENERAL ELECTRIC CA 5.375 15MAR2007	AAA	36962GXY5	2,000,000	1,998,300.00	1,997,560.00	31,652.76	3/15/07	5.38%	0.68
Corporate Bonds		Total	25,730,000	25,877,763	25,174,180	336,597	389.3	4.15%	1.01
Asset Backed Securities		Total	-	-	-	-	-	0.00%	-
Bankers Acceptance		Total	-	-	-	-	-	0.00%	-
Commercial Paper - Discount		Total	-	-	-	-	-	0.00%	-
Certificates of Deposits		Total	-	-	-	-	-	0.00%	-
Corporate Notes		Total	-	-	-	-	-	0.00%	-
COLLATERAL ASSETS		3136F7WU7	4,972,949	5,000,000	4,972,949	67,083	3/26/08	3.08%	2.06
Collateral		Total	4,972,949	5,000,000	4,972,949	67,083	635.0	3.08%	2.06
POOLED INVESTMENTS (LONG TERM)		TOTAL	880,577,949	871,084,916	860,028,471	8,492,142	622.9	3.91%	1.38
POOLED INVESTMENTS (TOTAL)		TOTAL	1,283,641,664	1,274,781,847	1,261,981,993	11,218,250	483.3	4.13%	1.02