COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

KENNETH HAHN HALL OF ADMINISTRATION
500 WEST TEMPLE STREET, ROOM 462
LOS ANGELES, CALIFORNIA 90012
TELEPHONE: (213) 974-2139 FAX: (213) 626-1701

MARK J. SALADINO
TREASURER AND TAX COLLECTOR

HOME PAGE
TTC.LACOUNTY.GOV

PROPERTY TAX PORTAL
LACOUNTYPROPERTYTAX.COM

October 31, 2013

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

FROM: Mark J. Saladino
Treasurer and Tax Collector

SUBJECT: **REPORT OF INVESTMENTS FOR THE MONTH OF SEPTEMBER 2013**

The Report of Investments for the month of September 2013 has been compiled pursuant to the California Government Code and the Treasurer and Tax Collector's Investment Policy.

All investments made during the month of September 2013 were in accordance with the California Government Code and conform to the Treasurer and Tax Collector's Investment Policy.

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

http://ttc.lacounty.gov/Proptax/investor_info.asp.

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

MJS:NI:rkw

Attachments

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR SEPTEMBER 2013

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 SEPTEMBER 2013

ATTACHMENTS

VI. PSI Portfolio Participant Composition

Percentage breakdown by participant in the PSI 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 SEPTEMBER 2013

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 SEPTEMBER 30, 2013

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 09/30/13		
At Cost	$ 22,290,260,184	$ 131,631,394
At Market	$ 22,145,262,564	$ 128,936,711
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	18.82%	0.00%
United States Government and Agency Obligations	57.62%	57.48%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	22.39%	0.00%
Municipal Obligations	0.14%	3.76%
Corporate and Deposit Notes	1.03%	1.16%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	37.60%
1-60 days	38.66%	0.00%
61 days-1 year	21.86%	37.60%
Over 1 year	39.48%	62.40%
Weighted Average Days to Maturity	658	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF SEPTEMBER 30, 2013

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 September 30, 2013:

	S&P	Moody's	% of Portfolio
PSI			
Commercial Paper	A-1	P-1	22.39%
Corporate and Deposit Notes	A-1+	P-1	0.31%
	AA-	A1	0.72%
Los Angeles County Securities	AA	Aa2	0.14%
Negotiable Certificates of Deposit	A-1	P-1	17.83%
	A+	Aa3	0.99%
U.S. Agency Securities	AA+	Aaa	54.61%
U.S. Treasury Securities:			
U.S. Treasury Notes	AA+	Aaa	2.56%
U.S. Treasury Bills	AA+	Aaa	0.45%
			100.00%
SPI			
Local Agency Investment Fund	Not rated	Not rated	37.60%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	AA+	A1	1.16%
Mortgage Trust Deeds	AA	Aa2	0.01%
Los Angeles County Securities	AA	Aa2	3.76%
Negotiable Certificates of Deposit	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	57.40%
U.S. Treasury Securities:			
U.S. Treasury Notes	-	-	0.00%
U.S. Treasury Bonds	AA+	Aaa	0.07%
			100.00%

POOLED SURPLUS EARNINGS REPORT

SEPTEMBER 30, 2013

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 09/30/13	$ 22,290,260,184
Market Value at 09/30/13	$ 22,145,262,564
Average Daily Balance	$ 22,223,595,042
Gains and Losses:	
For the Month	$ 312,162
For the Past 12 Months	$ 2,599,852
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 12,862,100
Earnings for the Past 12 Months	$ 152,626,329
Earnings Rate for the Month	0.70%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF SEPTEMBER 30, 2013

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	45,064,211.69	
Bank of the West - Concentration	$	133,883,381.65	(A)
Citi Bank - Concentration	$	-	
Union Bank- Concentration	$	4,423,406.76	
Wells Fargo - Concentration	$	5,344,680.48	
Total Ledger Balance for all Banks	$	188,715,680.58	

(A) $133.599 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 SEPTEMBER 2013
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 September 2013

Total Deposits	$ 3,588,034,892.29
Total Disbursements	$ 4,030,113,562.76

Discretionary Funds Liquidity Withdrawal Ratio:
As of September 30, 2013 1.63

Six-Month Cash Availability Projection:

Month	Maturities	Deposits	Disbursements	Available Cash
October	$ 6,383,947,000.00	$ 3,715,000,000.00	$ 4,438,900,000.00	$ 5,660,047,000.00
November	$ 2,232,185,000.00	$ 4,350,500,000.00	$ 4,684,300,000.00	$ 7,558,432,000.00
December	$ 2,824,285,000.00	$ 7,449,600,000.00	$ 5,064,100,000.00	$ 12,768,217,000.00
January	$ 695,578,000.00	$ 3,080,700,000.00	$ 5,976,600,000.00	$ 10,567,895,000.00
February	$ 220,110,000.00	$ 2,771,400,000.00	$ 4,268,200,000.00	$ 9,291,205,000.00
March	$ 294,775,000.00	$ 3,607,700,000.00	$ 4,327,600,000.00	$ 8,866,080,000.00

TREASURER'S INVESTMENT STRATEGY

SCHEDULE E

Two portfolios are maintained by the Los Angeles County Treasurer.

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

In September 2013, the Treasurer placed $332.467 million in the Bank of the West Money Market Plus Account in accordance with Treasurer's authority under California Government Code Section 53633. $133.599 million remained in the account at month-end. This account is 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 $4 thousand 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 rate of 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 1-month, 3-month, 6-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 SEPTEMBER 2013
COMPLIANCE REPORT

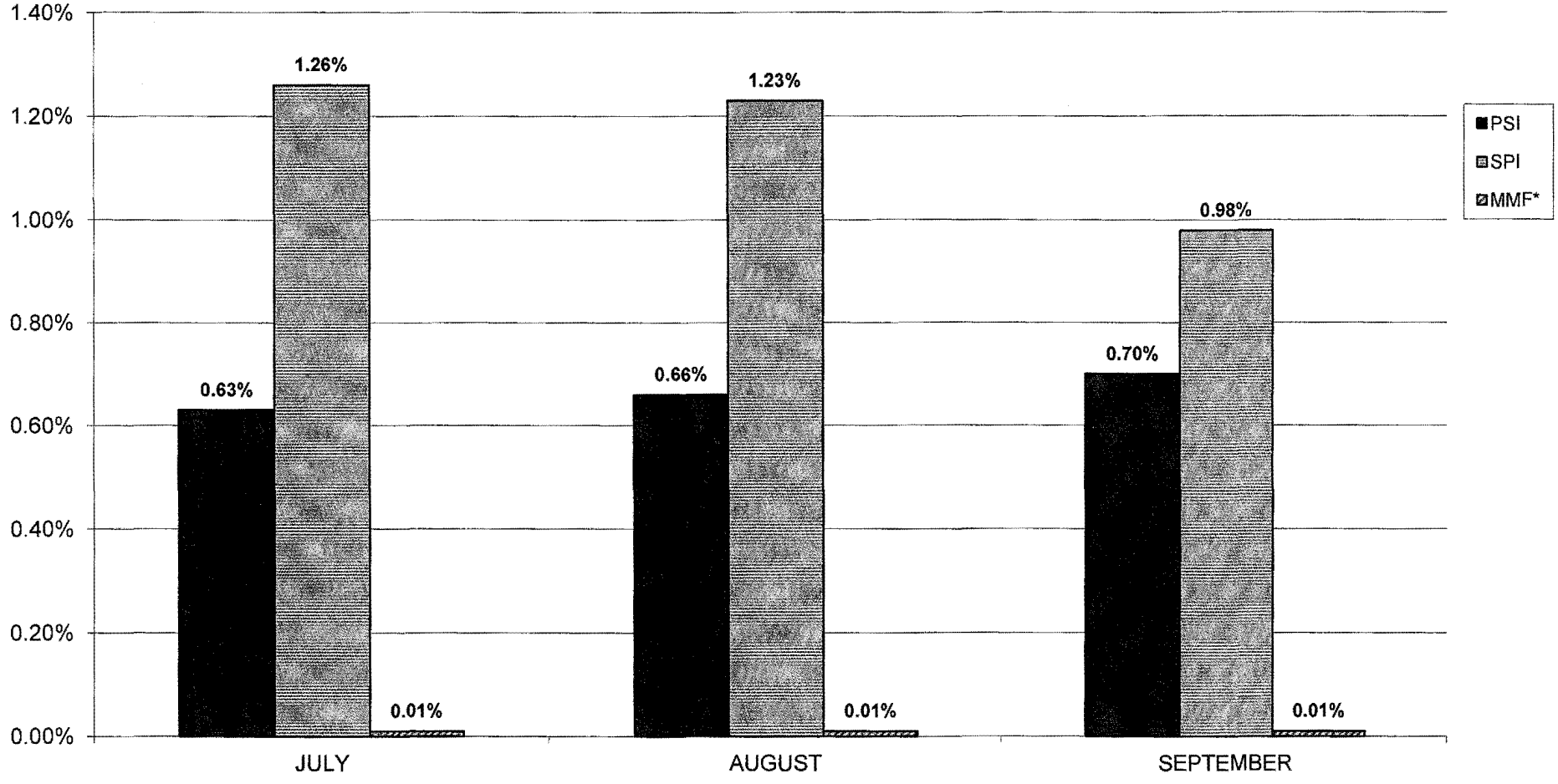
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of September 2013

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 09/30/2013
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
1	22,797,082,137.57	111,691,895.01
2	22,797,082,137.57	111,691,895.01
3	22,670,112,221.28	111,691,895.01
4	22,638,034,438.51	111,691,895.01
5	22,537,172,859.42	111,633,433.37
6	22,417,582,290.41	111,633,433.37
7	22,417,582,290.41	111,633,433.37
8	22,417,582,290.41	111,633,433.37
9	22,314,308,158.73	111,633,433.37
10	22,212,645,697.40	111,633,433.37
11	22,150,956,619.22	111,633,433.37
12	22,047,946,618.92	131,633,433.37
13	21,864,155,420.65	131,633,433.37
14	21,864,155,420.65	131,633,433.37
15	21,864,155,420.65	131,633,433.37
16	21,769,957,982.09	131,633,433.37
17	21,950,046,111.79	131,633,433.37
18	21,895,039,036.78	131,633,433.37
19	21,839,206,748.33	131,633,433.37
20	21,835,148,825.02	131,633,433.37
21	21,835,148,825.02	131,633,433.37
22	21,835,148,825.02	131,633,433.37
23	21,665,365,116.85	131,633,433.37
24	22,047,296,993.52	131,633,433.37
25	21,923,629,031.97	131,633,433.37
26	22,643,575,971.01	131,633,433.37
27	22,722,491,193.36	131,633,433.37
28	22,722,491,193.36	131,633,433.37
29	22,722,491,193.36	131,633,433.37
30	22,290,260,183.97	131,631,393.73
AVG	**22,223,595,041.78**	**124,307,826.93**

LOS ANGELES COUNTY TREASURER
EARNINGS RATE ON INVESTMENTS
FISCAL YEAR 2013-14
ATTACHMENT IV



* Provided for comparative purposes only.

* Source: Money Fund Report as of October 15, 2013.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 09/30/2013 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$14,084,805	$101,959
Gains (Losses) on Sales of Non-Trading Securities.	0	0
Gains (Losses) on Sales of Trading Securities.	312,162	0
Amortization/Accretion	(1,534,867)	(2,040)
Prior Accrual Adjustment	0	0
Total Revenues	$12,862,100	$99,919
Expenses:		
Interest Expense	0	0
*Investment Management Fee	0	3,886
	$0	$3,886
NET INCOME	$12,862,100	$96,033

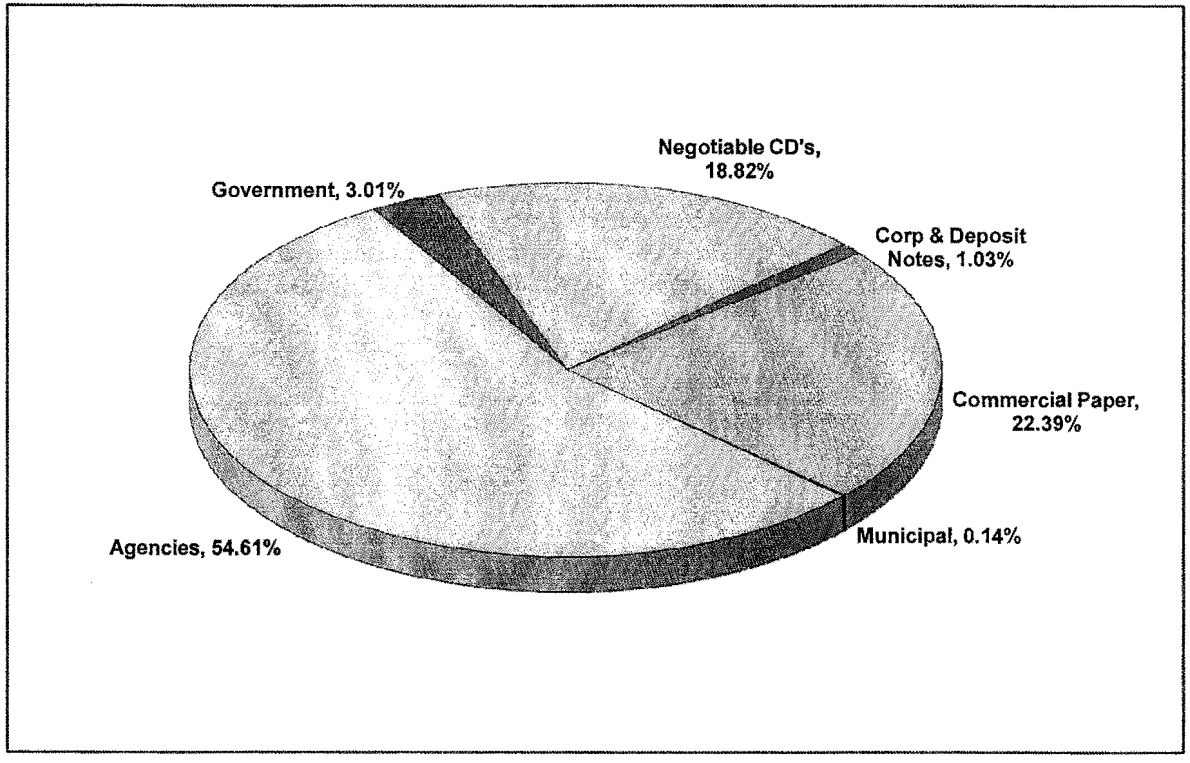
*Estimated and later adjusted.

Los Angeles County Treasurer
PSI Composition
As of September 30, 2013
Attachment VI

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	59.68%	
Los Angeles County and Related Entities	29.84%	
Consolidated Sanitation Districts		2.29%
Metropolitan Transportation Authority		1.66%
Miscellaneous Agencies Pooled Investments		2.10%
South Coast Air Quality Management District		2.28%
Miscellaneous		0.01%
Subtotal	89.52%	8.34%
County Bond Proceeds and Repayment Funds		2.14%
Grand Total	89.52%	10.48%

LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY SECURITY TYPE
AS OF SEPTEMBER 2013
ATTACHMENT VII



	In Thousands
Negotiable CD's	$ 4,195,200
Corp & Deposit Notes	229,205
Bankers Acceptance	-
Commercial Paper	4,989,932
Municipal	32,000
Agencies	12,171,813
Other	-
Government	672,110
Total	$ 22,290,260

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: September 1, 2013 to September 30, 2013
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	9/3/2013	94035	AUTOBAHN FUNDING CO LLC CP	0.1300	10/3/2013	50,000,000.00	49,994,583.33	0.00	CITI	BLAY
NTRD	CPD	9/3/2013	94036	AUTOBAHN FUNDING CO LLC CP	0.1300	10/4/2013	15,000,000.00	14,998,320.83	0.00	CITI	BLAY
NTRD	CPD	9/3/2013	94037	ABBEY NATIONAL NA LLC CP	0.1500	10/1/2013	25,000,000.00	24,997,083.33	0.00	CITI	MFR
NTRD	CPD	9/3/2013	94038	ATLANTIC ASSET SEC LLC CP	0.1400	10/4/2013	25,000,000.00	24,996,986.11	0.00	CITI	MS
NTRD	CPD	9/3/2013	94039	ABBEY NATIONAL NA LLC CP	0.1100	9/5/2013	50,000,000.00	49,999,694.44	0.00	CITI	MFR
NTRD	CPD	9/3/2013	94040	ATLANTIC ASSET SEC LLC CP	0.1400	10/4/2013	25,000,000.00	24,996,986.11	0.00	CITI	BLAY
NTRD	CPD	9/3/2013	94045	ABBEY NATIONAL NA LLC CP	0.1500	10/2/2013	50,000,000.00	49,993,958.33	0.00	CITI	MFR
NTRD	CPD	9/4/2013	94049	SALISBURY REC CO LLC CP	0.1200	10/9/2013	34,500,000.00	34,495,975.00	0.00	CITI	LOOP
NTRD	CPD	9/4/2013	94050	ATLANTIC ASSET SEC LLC CP	0.1400	10/10/2013	50,000,000.00	49,993,000.00	0.00	CITI	BLAY
NTRD	CPD	9/4/2013	94051	ATLANTIC ASSET SEC LLC CP	0.1400	10/17/2013	50,000,000.00	49,991,638.89	0.00	CITI	MS
NTRD	CPD	9/4/2013	94052	ING U.S. FUNDING LLC CP	0.1800	11/15/2013	15,000,000.00	14,994,600.00	0.00	CITI	INGF
NTRD	CPD	9/4/2013	94053	AUTOBAHN FUNDING CO LLC CP	0.1300	10/4/2013	50,000,000.00	49,994,583.33	0.00	CITI	BLAY
NTRD	CPD	9/4/2013	94054	ABBEY NATIONAL NA LLC CP	0.1500	10/2/2013	25,000,000.00	24,997,083.33	0.00	CITI	MFR
NTRD	CPD	9/4/2013	94055	REGENCY MARKETS NO.1 LLC CP	0.1300	9/30/2013	10,000,000.00	9,999,061.11	0.00	CITI	KEYBANC
NTRD	CPD	9/4/2013	94056	ABBEY NATIONAL NA LLC CP	0.1500	10/1/2013	50,000,000.00	49,994,375.00	0.00	CITI	MFR
NTRD	CPD	9/5/2013	94047	CANCARA ASSET SEC LLC CP	0.1500	10/8/2013	50,000,000.00	49,993,125.00	0.00	CITI	BLAY
NTRD	CPD	9/5/2013	94060	CANCARA ASSET SEC LLC CP	0.1500	10/9/2013	25,000,000.00	24,996,458.33	0.00	CITI	MS
NTRD	CPD	9/5/2013	94068	CANCARA ASSET SEC LLC CP	0.1450	10/8/2013	50,000,000.00	49,993,354.17	0.00	CITI	BLAY
NTRD	CPD	9/5/2013	94069	SALISBURY REC CO LLC CP	0.1200	10/15/2013	10,200,000.00	10,198,640.00	0.00	CITI	KEYBANC
NTRD	CPD	9/5/2013	94070	CANCARA ASSET SEC LLC CP	0.1500	10/10/2013	50,000,000.00	49,992,708.33	0.00	CITI	BLAY
NTRD	CPD	9/5/2013	94071	SALISBURY REC CO LLC CP	0.1300	10/10/2013	35,000,000.00	34,995,576.39	0.00	CITI	BLAY
NTRD	CPD	9/5/2013	94072	ATLANTIC ASSET SEC LLC CP	0.1400	10/16/2013	50,000,000.00	49,992,027.78	0.00	CITI	MS
NTRD	CPD	9/5/2013	94073	ABBEY NATIONAL NA LLC CP	0.1500	9/27/2013	50,000,000.00	49,995,416.67	0.00	CITI	MFR
NTRD	CPD	9/5/2013	94074	HSBC USA INC CP	0.1500	12/20/2013	2,000,000.00	1,999,116.67	0.00	CITI	BLAY
NTRD	CPD	9/5/2013	94077	ABBEY NATIONAL NA LLC CP	0.1100	9/11/2013	25,000,000.00	24,999,541.67	0.00	CITI	MFR
NTRD	CPD	9/6/2013	94061	CANCARA ASSET SEC LLC CP	0.1600	10/10/2013	50,000,000.00	49,992,444.44	0.00	CITI	JPM
NTRD	CPD	9/6/2013	94086	ATLANTIC ASSET SEC LLC CP	0.1400	10/8/2013	25,000,000.00	24,996,888.89	0.00	CITI	MS
NTRD	CPD	9/6/2013	94087	CANCARA ASSET SEC LLC CP	0.1400	10/10/2013	25,000,000.00	24,996,694.44	0.00	CITI	BLAY
NTRD	CPD	9/6/2013	94088	SALISBURY REC CO LLC CP	0.1400	10/17/2013	50,000,000.00	49,992,027.78	0.00	CITI	MS
NTRD	CPD	9/9/2013	94092	CANCARA ASSET SEC LLC CP	0.1500	10/9/2013	50,000,000.00	49,993,750.00	0.00	CITI	MS
NTRD	CPD	9/9/2013	94093	ABBEY NATIONAL NA LLC CP	0.1200	9/23/2013	50,000,000.00	49,997,666.67	0.00	CITI	MFR
NTRD	CPD	9/9/2013	94094	ABBEY NATIONAL NA LLC CP	0.1200	9/23/2013	25,000,000.00	24,998,833.33	0.00	CITI	MFR
NTRD	CPD	9/9/2013	94095	ABBEY NATIONAL NA LLC CP	0.1300	9/30/2013	50,000,000.00	49,996,208.33	0.00	CITI	MFR
NTRD	CPD	9/9/2013	94096	ATLANTIC ASSET SEC LLC CP	0.1400	10/8/2013	25,000,000.00	24,997,180.56	0.00	CITI	MS
NTRD	CPD	9/9/2013	94097	SALISBURY REC CO LLC	0.1400	10/17/2013	15,000,000.00	14,997,783.33	0.00	CITI	MS
NTRD	CPD	9/10/2013	94099	SALISBURY REC CO LLC CP	0.1400	10/16/2013	10,000,000.00	9,998,600.00	0.00	CITI	KEYBANC
NTRD	CPD	9/10/2013	94100	ATLANTIC ASSET SEC LLC CP	0.1400	10/11/2013	50,000,000.00	49,993,972.22	0.00	CITI	MS
NTRD	CPD	9/10/2013	94101	AUTOBAHN FUNDING CO LLC CP	0.1300	10/11/2013	45,000,000.00	44,994,962.50	0.00	CITI	LOOP

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: September 1, 2013 to September 30, 2013
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	9/10/2013	94102	ABBEY NATIONAL NA LLC CP	0.1300	9/30/2013	25,000,000.00	24,998,194.44	0.00	CITI	MFR
NTRD	CPD	9/10/2013	94103	ABBEY NATIONAL NA LLC CP	0.1200	9/26/2013	25,000,000.00	24,998,666.67	0.00	CITI	MFR
NTRD	CPD	9/11/2013	94105	AUTOBAHN FUNDING CO LLC CP	0.1300	10/9/2013	50,000,000.00	49,994,944.44	0.00	CITI	LOOP
NTRD	CPD	9/11/2013	94106	ATLANTIC ASSET SEC LLC CP	0.1400	10/8/2013	50,000,000.00	49,994,750.00	0.00	CITI	JPM
NTRD	CPD	9/11/2013	94107	AUTOBAHN FUNDING CO LLC CP	0.1300	10/11/2013	50,000,000.00	49,994,583.33	0.00	CITI	MS
NTRD	CPD	9/11/2013	94108	ATLANTIC ASSET SEC LLC CP	0.1400	10/11/2013	30,000,000.00	29,996,500.00	0.00	CITI	MS
NTRD	CPD	9/11/2013	94109	AUTOBAHN FUNDING CO LLC CP	0.1300	10/9/2013	25,000,000.00	24,997,472.22	0.00	CITI	BLAY
NTRD	CPD	9/12/2013	94111	CANCARA ASSET SEC LLC CP	0.1500	10/15/2013	50,000,000.00	49,993,125.00	0.00	CITI	MS
NTRD	CPD	9/12/2013	94112	ATLANTIC ASSET SEC LLC CP	0.1400	10/15/2013	27,000,000.00	26,996,535.00	0.00	CITI	MS
NTRD	CPD	9/12/2013	94113	SALISBURY REC CO LLC CP	0.1300	10/18/2013	40,000,000.00	39,994,800.00	0.00	CITI	BLAY
NTRD	CPD	9/12/2013	94114	AUTOBAHN FUNDING CO LLC CP	0.1300	10/15/2013	25,000,000.00	24,997,020.83	0.00	CITI	MS
NTRD	CPD	9/13/2013	94116	REGENCY MARKETS NO.1 LLC C	0.1500	10/15/2013	50,000,000.00	49,993,333.33	0.00	CITI	MS
NTRD	CPD	9/13/2013	94117	AUTOBAHN FUNDING CO LLC CP	0.1300	10/16/2013	50,000,000.00	49,994,041.67	0.00	CITI	MS
NTRD	CPD	9/13/2013	94118	SALIBURY REC CO LLC CP	0.1300	10/21/2013	40,000,000.00	39,994,511.11	0.00	CITI	BLAY
NTRD	CPD	9/13/2013	94119	ATLANTIC ASSET SEC LLC CP	0.1400	10/11/2013	25,000,000.00	24,997,277.78	0.00	CITI	BLAY
NTRD	CPD	9/13/2013	94120	ABBEY NATIONAL NA LLC CP	0.1200	10/1/2013	25,000,000.00	24,998,500.00	0.00	CITI	MFR
NTRD	CPD	9/13/2013	94121	ABBEY NATIONAL NA LLC CP	0.1200	10/2/2013	25,000,000.00	24,998,416.67	0.00	CITI	MFR
NTRD	CPD	9/13/2013	94122	AUTOBAHN FUNDING CO LLC CP	0.1300	10/9/2013	25,000,000.00	24,997,652.78	0.00	CITI	BLAY
NTRD	CPD	9/13/2013	94123	ABBEY NATIONAL NA LLC CP	0.1200	10/3/2013	25,000,000.00	24,998,333.33	0.00	CITI	MFR
NTRD	CPD	9/16/2013	94125	BARTON CAPITAL LLC CP	0.1500	11/15/2013	50,000,000.00	49,987,500.00	0.00	CITI	MFR
NTRD	CPD	9/16/2013	94126	REGENCY MARKETS NO 1 LLC CP	0.1500	10/16/2013	41,007,000.00	41,001,874.13	0.00	CITI	MS
NTRD	CPD	9/16/2013	94127	REGENCY MARKETS NO 1 LLC CP	0.1500	10/15/2013	50,000,000.00	49,993,958.33	0.00	CITI	JPM
NTRD	CPD	9/16/2013	94128	CANCARA ASSET SEC LLC CP	0.1800	11/26/2013	10,000,000.00	9,996,450.00	0.00	CITI	BLAY
NTRD	CPD	9/16/2013	94129	ATLANTIC ASSET SEC LLC CP	0.1400	10/16/2013	30,000,000.00	29,996,500.00	0.00	CITI	BLAY
NTRD	CPD	9/16/2013	94130	ABBEY NATIONAL NA LLC CP	0.1300	10/7/2013	50,000,000.00	49,996,208.33	0.00	CITI	MFR
NTRD	CPD	9/16/2013	94131	ABBEY NATIONAL NA LLC CP	0.1200	10/3/2013	25,000,000.00	24,998,583.33	0.00	CITI	MFR
NTRD	CPD	9/17/2013	94133	CANCARA ASSET SEC LLC CP	0.1500	10/18/2013	30,000,000.00	29,996,125.00	0.00	CITI	MS
NTRD	CPD	9/17/2013	94134	SALISBURY REC CO LLC CP	0.1300	10/23/2013	50,000,000.00	49,993,500.00	0.00	CITI	LOOP
NTRD	CPD	9/17/2013	94135	SALISBURY REC CO LLC CP	0.1400	10/18/2013	15,000,000.00	14,998,191.67	0.00	CITI	KEYBANC
NTRD	CPD	9/17/2013	94136	REGENCY MARKETS NO.1 LLC CP	0.1500	10/21/2013	14,596,000.00	14,593,932.23	0.00	CITI	BLAY
NTRD	CPD	9/17/2013	94137	AUTOBAHN FUNDING CO LLC CP	0.1300	10/17/2013	16,500,000.00	16,498,212.50	0.00	CITI	BLAY
NTRD	CPD	9/17/2013	94138	CANCARA ASSET SEC LLC CP	0.1700	11/18/2013	20,000,000.00	19,994,144.44	0.00	CITI	KEYBANC
NTRD	CPD	9/17/2013	94139	ABBEY NATIONAL NA LLC CP	0.1200	10/7/2013	50,000,000.00	49,996,666.67	0.00	CITI	MFR
NTRD	CPD	9/18/2013	94145	ATLANTIC ASSET SEC LLC CP	0.1400	10/21/2013	50,000,000.00	49,993,583.33	0.00	CITI	MS
NTRD	CPD	9/18/2013	94146	AUTOBAHN FUNDING CO LLC CP	0.1300	10/18/2013	50,000,000.00	49,994,583.33	0.00	CITI	BLAY
NTRD	CPD	9/18/2013	94147	SALISBURY REC CO LLC CP	0.1300	10/24/2013	35,000,000.00	34,995,450.00	0.00	CITI	JPM
NTRD	CPD	9/18/2013	94148	ABBEY NATIONAL NA LLC CP	0.1500	10/16/2013	25,000,000.00	24,997,083.33	0.00	CITI	MFR
NTRD	CPD	9/18/2013	94149	CANCARA ASSET SEC LLC CP	0.1600	10/28/2013	25,000,000.00	24,995,555.56	0.00	CITI	MS

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: September 1, 2013 to September 30, 2013
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	9/19/2013	94151	SALISBURY REC CO LLC CP	0.1700	11/15/2013	25,000,000.00	24,993,270.83	0.00	CITI	LOOP
NTRD	CPD	9/19/2013	94152	ABBEY NATIONAL NA LLC CP	0.1100	10/4/2013	50,000,000.00	49,997,708.33	0.00	CITI	MFR
NTRD	CPD	9/19/2013	94153	ATLANTIC ASSET SEC LLC CP	0.1400	10/18/2013	25,000,000.00	24,997,180.56	0.00	CITI	MS
NTRD	CPD	9/19/2013	94154	SALISBURY REC CO LLC CP	0.1300	10/24/2013	10,000,000.00	9,998,736.11	0.00	CITI	MS
NTRD	CPD	9/19/2013	94155	BARTON CAPITAL LLC CP	0.1400	11/5/2013	50,000,000.00	49,990,861.11	0.00	CITI	BLAY
NTRD	CPD	9/19/2013	94156	REGENCY MARKETS NO.1 LLC CP	0.2100	10/21/2013	25,000,000.00	24,995,333.33	0.00	CITI	JPM
NTRD	CPD	9/19/2013	94157	BARTON CAPITAL LLC CP	0.1400	11/6/2013	50,000,000.00	49,990,666.67	0.00	CITI	BLAY
NTRD	CPD	9/20/2013	94159	REGENCY MARKETS NO.1 LLC CP	0.1500	10/21/2013	25,000,000.00	24,996,770.83	0.00	CITI	MS
NTRD	CPD	9/20/2013	94160	AUTOBAHN FUNDING CO LLC CP	0.1300	10/21/2013	50,000,000.00	49,994,402.78	0.00	CITI	BLAY
NTRD	CPD	9/20/2013	94161	CANCARA ASSET SEC LLC CP	0.1500	10/22/2013	40,000,000.00	39,994,666.67	0.00	CITI	MS
NTRD	CPD	9/20/2013	94162	SALISBURY REC CO LLC CP	0.1300	10/25/2013	50,000,000.00	49,993,680.56	0.00	CITI	BLAY
NTRD	CPD	9/20/2013	94163	SALISBURY REC CO LLC CP	0.1300	10/25/2013	25,000,000.00	24,996,840.28	0.00	CITI	BLAY
NTRD	CPD	9/20/2013	94164	ABBEY NATIONAL NA LLC CP	0.1600	10/24/2013	50,000,000.00	49,992,444.44	0.00	CITI	MFR
NTRD	CPD	9/23/2013	94167	AUTOBAHN FUNDING CO LLC CP	0.1300	10/23/2013	50,000,000.00	49,994,583.33	0.00	CITI	BLAY
NTRD	CPD	9/23/2013	94168	AUTOBAHN FUNDING CO LLC CP	0.1300	10/24/2013	50,000,000.00	49,994,402.78	0.00	CITI	LOOP
NTRD	CPD	9/23/2013	94169	ABBEY NATIONAL NA LLC CP	0.1300	10/16/2013	50,000,000.00	49,995,847.22	0.00	CITI	MFR
NTRD	CPD	9/23/2013	94170	AUTOBAHN FUNDING CO LLC CP	0.1300	10/25/2013	29,000,000.00	28,996,648.89	0.00	CITI	BLAY
NTRD	CPD	9/24/2013	94172	REGENCY MARKETS NO.1 LLC CP	0.1500	10/22/2013	30,000,000.00	29,996,500.00	0.00	CITI	JPM
NTRD	CPD	9/24/2013	94173	CANCARA ASSET SEC LLC CP	0.1700	11/7/2013	50,000,000.00	49,989,611.11	0.00	CITI	MS
NTRD	CPD	9/24/2013	94174	CANCARA ASSET SEC LLC CP	0.1700	11/7/2013	25,000,000.00	24,994,805.56	0.00	CITI	MS
NTRD	CPD	9/24/2013	94175	BARTON CAPITAL LLC CP	0.1400	11/6/2013	50,000,000.00	49,991,638.89	0.00	CITI	BLAY
NTRD	CPD	9/24/2013	94176	BARTON CAPITAL LLC CP	0.1400	11/6/2013	20,000,000.00	19,996,655.56	0.00	CITI	BLAY
NTRD	CPD	9/24/2013	94177	ING U.S. FUNDING LLC CP	0.1600	11/15/2013	50,000,000.00	49,988,444.44	0.00	CITI	KEYBANC
NTRD	CPD	9/24/2013	94178	ING U.S. FUNDING LLC CP	0.1600	11/15/2013	50,000,000.00	49,988,444.44	0.00	CITI	KEYBANC
NTRD	CPD	9/24/2013	94179	MONT BLANC CAPITAL CORP CP	0.1500	11/8/2013	7,000,000.00	6,998,687.50	0.00	CITI	KEYBANC
NTRD	CPD	9/24/2013	94180	ING U.S. FUNDING LLC CP	0.1700	11/15/2013	28,000,000.00	27,993,124.44	0.00	CITI	GPS
NTRD	CPD	9/24/2013	94181	ATLANTIC ASSET SEC LLC CP	0.1300	10/21/2013	22,000,000.00	21,997,855.00	0.00	CITI	MFR
NTRD	CPD	9/24/2013	94182	ATLANTIC ASSET SEC LLC CP	0.1400	10/22/2013	50,000,000.00	49,994,555.56	0.00	CITI	JPM
NTRD	CPD	9/24/2013	94183	ATLANTIC ASSET SEC LLC CP	0.1400	10/22/2013	5,000,000.00	4,999,455.56	0.00	CITI	JPM
NTRD	CPD	9/24/2013	94184	BARTON CAPITAL LLC CP	0.1400	11/7/2013	25,000,000.00	24,995,722.22	0.00	CITI	JPM
NTRD	CPD	9/24/2013	94185	SHEFFIELD RECEIVABLES CORP CP	0.1300	11/1/2013	25,000,000.00	24,996,569.44	0.00	CITI	MS
NTRD	CPD	9/24/2013	94188	SALISBURY REC CO LLC CP	0.1500	10/15/2013	10,000,000.00	9,999,125.00	0.00	CITI	BLAY
NTRD	CPD	9/24/2013	94189	BARTON CAPITAL LLC CP	0.1300	11/6/2013	25,000,000.00	24,996,118.06	0.00	CITI	MFR
NTRD	CPD	9/24/2013	94190	ATLANTIC ASSET SEC LLC CP	0.1400	10/18/2013	15,000,000.00	14,998,600.00	0.00	CITI	MS
NTRD	CPD	9/24/2013	94191	ABBEY NATIONAL NA LLC CP	0.1200	10/1/2013	25,000,000.00	24,999,416.67	0.00	CITI	MFR
NTRD	CPD	9/25/2013	94193	BARTON CAPITAL LLC CP	0.1600	11/22/2013	25,000,000.00	24,993,555.56	0.00	CITI	JPM
NTRD	CPD	9/25/2013	94198	ABBEY NATIONAL NA LLC CP	0.1700	10/30/2013	25,000,000.00	24,995,868.06	0.00	CITI	MFR
NTRD	CPD	9/25/2013	94195	ATLANTIC ASSET SEC LLC CP	0.1400	10/25/2013	50,000,000.00	49,994,166.67	0.00	CITI	MS

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: September 1, 2013 to September 30, 2013
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	9/25/2013	94196	ABBEY NATIONAL NA LLC CP	0.1300	10/15/2013	25,000,000.00	24,998,194.44	0.00	CITI	MFR
NTRD	CPD	9/26/2013	94212	ABBEY NATIONAL NA LLC CP	0.1700	10/30/2013	50,000,000.00	49,991,972.22	0.00	CITI	MFR
NTRD	CPD	9/26/2013	94213	ABBEY NATIONAL NA LLC CP	0.1700	11/1/2013	25,000,000.00	24,995,750.00	0.00	CITI	MFR
NTRD	CPD	9/26/2013	94200	ATLANTIC ASSET SEC LLC CP	0.1400	11/5/2013	25,000,000.00	24,996,111.11	0.00	CITI	MS
NTRD	CPD	9/26/2013	94201	BARTON CAPITAL LLC CP	0.1400	11/12/2013	25,000,000.00	24,995,430.56	0.00	CITI	BLAY
NTRD	CPD	9/26/2013	94202	CANCARA ASSET SEC LLC CP	0.1600	11/5/2013	50,000,000.00	49,991,111.11	0.00	CITI	MS
NTRD	CPD	9/26/2013	94203	AUTOBAHN FUNDING CO LLC CP	0.1300	11/5/2013	25,000,000.00	24,996,388.89	0.00	CITI	MS
NTRD	CPD	9/26/2013	94204	AUTOBAHN FUNDING CO LLC CP	0.1300	10/29/2013	20,000,000.00	19,997,616.67	0.00	CITI	BLAY
NTRD	CPD	9/26/2013	94205	AUTOBAHN FUNDING CO LLC CP	0.1000	10/10/2013	50,000,000.00	49,998,055.56	0.00	CITI	BLAY
NTRD	CPD	9/26/2013	94206	UBS FINANCE (DELAWARE) LLC CP	0.1650	1/24/2014	50,000,000.00	49,972,500.00	0.00	CITI	UBSSEC
NTRD	CPD	9/26/2013	94194	AUTOBAHN FUNDING CO LLC CP	0.1300	10/29/2013	30,000,000.00	29,996,425.00	0.00	CITI	BLAY
NTRD	CPD	9/27/2013	94219	ATLANTIC ASSET SEC LLC CP	0.1400	11/12/2013	25,000,000.00	24,995,527.78	0.00	CITI	MS
NTRD	CPD	9/27/2013	94220	ING U.S. FUNDING LLC CP	0.1700	12/9/2013	50,000,000.00	49,982,763.89	0.00	CITI	KEYBANC
NTRD	CPD	9/27/2013	94222	BARTON CAPITAL LLC CP	0.1300	11/7/2013	24,000,000.00	23,996,446.67	0.00	CITI	BLAY
NTRD	CPD	9/27/2013	94223	ING U.S. FUNDING LLC CP	0.1800	12/16/2013	50,000,000.00	49,980,000.00	0.00	CITI	GPS
NTRD	CPD	9/27/2013	94224	ABBEY NATIONAL NA LLC CP	0.1700	10/30/2013	25,000,000.00	24,996,104.17	0.00	CITI	MFR
NTRD	CPD	9/30/2013	94226	ABBEY NATIONAL NA LLC CP	0.1400	10/31/2013	50,000,000.00	49,993,972.22	0.00	CITI	MFR
NTRD	CPD	9/30/2013	94227	BARTON CAPITAL LLC CP	0.1500	12/2/2013	25,000,000.00	24,993,437.50	0.00	CITI	LOOP
NTRD	CPD	9/30/2013	94228	CANCARA ASSET SEC LLC CP	0.1600	11/4/2013	45,000,000.00	44,993,000.00	0.00	CITI	MS
NTRD	CPD	9/30/2013	94229	REGENCY MARKETS NO.1 LLC CP	0.1500	10/29/2013	50,000,000.00	49,993,958.33	0.00	CITI	MS
NTRD	CPD	9/30/2013	94230	ING U.S. FUNDING LLC CP	0.1400	11/8/2013	10,000,000.00	9,998,483.33	0.00	CITI	INGF
NTRD	CPD	9/30/2013	94231	ING U.S. FUNDING LLC CP	0.1400	11/1/2013	20,000,000.00	19,997,511.11	0.00	CITI	INGF
	CPD Total						4,655,803,000.00	4,655,151,392.44	0.00		
NTRD	FFCB	9/3/2013	94034	FFCB (CALLABLE)	2.3000	8/12/2019	11,795,000.00	11,736,025.00	15,824.96	CITI	RWB
NTRD	FFCB	9/4/2013	94058	FFCB (CALLABLE)	1.3300	8/14/2017	23,547,000.00	23,457,521.40	17,398.62	CITI	SNC
NTRD	FFCB	9/11/2013	94082	FFCB (CALLABLE)	2.2800	9/11/2018	15,000,000.00	15,000,000.00	0.00	CITI	LOOP
NTRD	FFCB	9/11/2013	94083	FFCB (CALLABLE)	2.2800	9/11/2018	15,000,000.00	15,000,000.00	0.00	CITI	SUN
	FFCB Total						65,342,000.00	65,193,546.40	33,223.58		
NTRD	FHLB	9/5/2013	93889	FHLB (CALLABLE)	1.8750	9/5/2018	25,000,000.00	24,975,000.00	0.00	CITI	DCM
NTRD	FHLB	9/6/2013	93890	FHLB (CALLABLE)	1.8750	9/5/2018	16,025,000.00	16,008,975.00	834.64	CITI	GPS
NTRD	FHLB	9/17/2013	94062	FHLB (CALLABLE)	2.2000	9/17/2018	25,000,000.00	25,000,000.00	0.00	CITI	BLAY
NTRD	FHLB	9/26/2013	94064	FHLB (CALLABLE)	2.2500	9/26/2018	25,000,000.00	25,000,000.00	0.00	CITI	DBAG
	FHLB Total						91,025,000.00	90,983,975.00	834.64		
NTRD	FHLM	9/20/2013	94066	FHLMC (CALLABLE)	2.2500	9/20/2018	10,100,000.00	10,097,475.00	0.00	CITI	MFR
NTRD	FHLM	9/20/2013	94063	FHLMC (CALLABLE)	2.2500	9/20/2018	15,000,000.00	14,998,500.00	0.00	CITI	WFI

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: September 1, 2013 to September 30, 2013
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	FHLM	9/26/2013	94048	FHLMC (CALLABLE)	2.2500	9/26/2018	20,000,000.00	20,000,000.00	0.00	CITI	RBCCM
NTRD	FHLM	9/26/2013	94084	FHLMC (CALLABLE)	2.3200	9/26/2018	25,000,000.00	25,000,000.00	0.00	CITI	MORCO
NTRD	FHLM	9/26/2013	94085	FHLMC (CALLABLE)	2.3800	9/26/2018	20,000,000.00	20,000,000.00	0.00	CITI	GPS
	FHLM Total						90,100,000.00	90,095,975.00	0.00		
NTRD	FNMA	9/10/2013	94065	FNMA (CALLABLE)	1.5000	5/25/2018	25,000,000.00	24,550,000.00	106,250.00	CITI	FTNFCM
	FNMA Total						25,000,000.00	24,550,000.00	106,250.00		
NTRD	MCSA	9/26/2013	94067	FHLB (CALLABLE)	1.7500	9/26/2018	25,000,000.00	25,000,000.00	0.00	CITI	PIPE
	MCSA Total						25,000,000.00	25,000,000.00	0.00		
NTRD	NCD1	9/26/2013	94214	WELLS FARGO BANK NA CD	0.1400	12/24/2013	50,000,000.00	50,000,000.00	0.00	CITI	WFI
NTRD	NCD1	9/26/2013	94207	WELLS FARGO BANK NA CD	0.1400	12/31/2013	50,000,000.00	50,000,000.00	0.00	CITI	WFI
NTRD	NCD1	9/26/2013	94208	WELLS FARGO BANK NA CD	0.1400	12/31/2013	50,000,000.00	50,000,000.00	0.00	CITI	WFI
	NCD1 Total						150,000,000.00	150,000,000.00	0.00		
NTRD	YANK1	9/3/2013	94041	CREDIT AGRICOLE CIB NY CD	0.1600	10/18/2013	50,000,000.00	50,000,624.88	0.00	CITI	MFR
NTRD	YANK1	9/3/2013	94042	SOCIETE GENERALE NY CD	0.1900	11/5/2013	50,000,000.00	50,000,874.72	0.00	CITI	MFR
NTRD	YANK1	9/3/2013	94043	SVENSKA HANDELSBANKEN NY CD	0.1750	12/2/2013	50,000,000.00	50,000,624.73	0.00	CITI	RBCCM
NTRD	YANK1	9/3/2013	94044	DNB BANK ASA NY CD	0.1400	11/4/2013	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	9/4/2013	94057	BNP PARIBAS SF CD	0.1400	10/2/2013	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	9/5/2013	94075	BNP PARIBAS SF CD	0.1400	10/4/2013	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	9/5/2013	94076	SOCIETE GENERALE NY CD	0.1900	11/1/2013	50,000,000.00	50,000,791.44	0.00	CITI	MFR
NTRD	YANK1	9/9/2013	94081	LLOYDS TSB BANK PLC NY CD	0.1500	10/23/2013	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	9/17/2013	94140	CREDIT AGRICOLE CIB NY CD	0.1500	10/17/2013	50,000,000.00	50,000,416.62	0.00	CITI	MFR
NTRD	YANK1	9/17/2013	94141	BNP PARIBAS SF CD	0.1400	10/17/2013	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	9/17/2013	94142	LLOYDS TSB BANK PLC NY CD	0.1600	12/9/2013	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	9/17/2013	94143	SVENSKA HANDELSBANKEN NY CD	0.1700	12/20/2013	50,000,000.00	50,001,305.01	0.00	CITI	MS
NTRD	YANK1	9/20/2013	94165	CREDIT AGRICOLE CIB NY CD	0.1500	10/22/2013	50,000,000.00	50,000,444.39	0.00	CITI	MFR
NTRD	YANK1	9/24/2013	94186	BARCLAYS BANK PLC NY CD	0.1500	12/20/2013	50,000,000.00	50,000,000.00	0.00	CITI	BCI
NTRD	YANK1	9/24/2013	94187	BANK OF NOVA SCOTIA HOUSTON CD	0.1500	12/20/2013	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	9/25/2013	94197	BANK OF MONTREAL CHICAGO CD	0.1800	12/20/2013	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	9/26/2013	94215	BANK OF NOVA SCOTIA HOUSTON CD	0.1500	12/30/2013	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	9/26/2013	94216	CREDIT AGRICOLE CIB NY CD	0.1700	11/22/2013	50,000,000.00	50,000,791.47	0.00	CITI	MFR
NTRD	YANK1	9/26/2013	94209	UBS AG STAMFORD CT CD	0.1600	1/17/2014	50,000,000.00	50,000,000.00	0.00	CITI	UBSSEC
NTRD	YANK1	9/26/2013	94210	RABOBANK NEDERLAND NV NY CD	0.2000	2/7/2014	50,000,000.00	50,005,571.02	13,888.89	CITI	INGF
NTRD	YANK1	9/26/2013	94211	BARCLAYS BANK PLC NY CD	0.1400	1/31/2014	50,000,000.00	50,000,000.00	0.00	CITI	BCI
NTRD	YANK1	9/27/2013	94218	LLOYDS TSB BANK PLC NY CD	0.1600	12/30/2013	50,000,000.00	50,000,000.00	0.00	CITI	MS

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: September 1, 2013 to September 30, 2013
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	YANK1	9/27/2013	94221	TORONTO DOMINION BANK NY CD	0.1100	11/5/2013	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	9/30/2013	94232	BANK OF NOVA SCOTIA HOUSTON CD	0.1600	12/31/2013	50,000,000.00	50,001,277.29	0.00	CITI	MFR
	YANK1 Total						1,200,000,000.00	1,200,012,721.57	13,888.89		
NTRD Total							6,302,270,000.00	6,300,987,610.41	154,197.11		
TRADE	NOTE	9/6/2013	94079	USTN	1.5000	8/31/2018	25,000,000.00	24,658,203.13	6,215.47	CITI	MS
TRADE	NOTE	9/6/2013	94080	USTN	1.5000	8/31/2018	25,000,000.00	24,607,421.88	6,215.47	CITI	MFR
	NOTE Total						50,000,000.00	49,265,625.01	12,430.94		
TRADE Total							50,000,000.00	49,265,625.01	12,430.94		
				PSI Total			**6,352,270,000.00**	**6,350,253,235.42**	**166,628.05**		

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Specific Purpose Investments
For the Period: September 1, 2013 to September 30, 2013
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
SCP61	FFCB	9/12/2013	94090 FFCB		1.0700	9/12/2016	10,000,000.00	10,000,000.00	0.00	CITI	RWB
SCP61 Total							10,000,000.00	10,000,000.00	0.00		
SCP6F	FFCB	9/12/2013	94091 FFCB		1.0700	9/12/2016	10,000,000.00	10,000,000.00	0.00	CITI	RWB
SCP6F Total							10,000,000.00	10,000,000.00	0.00		
SCAQM - SOUTH COAST AIR QUALITY MGMT Total							20,000,000.00	20,000,000.00	0.00		
				SPI Total			**20,000,000.00**	**20,000,000.00**	**0.00**		

Los Angeles County Treasurer
Investment Transactions Journal
Call Detail Report
Group: Pooled Surplus Investment
For the Period: September 1, 2013 to September 30, 2013
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
9/9/2013	TRADE	94079	USTN 1.50	Sell	99.046875	25,000,000.00	24,761,718.75	9,323.20	24,771,041.95	102,764.42
9/9/2013	TRADE	94080	USTN 1.50	Sell	98.992188	25,000,000.00	24,748,046.88	9,323.20	24,757,370.08	139,762.19
9/19/2013	TRADE	93919	USTN 1.375	Sell	99.546875	25,000,000.00	24,886,718.75	46,705.16	24,933,423.91	69,635.38
			USTN Total			75,000,000.00	74,396,484.38	65,351.56	74,461,835.94	312,161.99
	TRADE Total					75,000,000.00	74,396,484.38	65,351.56	74,461,835.94	312,161.99
			PSI Total			**75,000,000.00**	**74,396,484.38**	**65,351.56**	**74,461,835.94**	**312,161.99**

Los Angeles County Treasurer
Investment Transactions Journal
Call Detail Report
Group: Specific Purpose Investment
For the Period: September 1, 2013 to September 30, 2013
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
9/5/2013	GF	12057	FLYING TRIANGLE LOAN	Call	100.0000	58,461.64	58,461.64	168.18	58,629.82	0.00
			FLYING TRIANGLE LOAN Total			58,461.64	58,461.64	168.18	58,629.82	0.00
	GF - GENERAL FUND Total					58,461.64	58,461.64	168.18	58,629.82	0.00
			SPI Total			**58,461.64**	**58,461.64**	**168.18**	**58,629.82**	**0.00**

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value
As of September 30, 2013
Attachment IX

	POOLED			SPECIFIC PURPOSE		
SECURITY TYPE	Amortized Cost	Market Value	Mkt Value Difference	Amortized Cost	Market Value	Mkt Value Difference
Collateralized CD's	$0.00	$0.00	$0.00	$0.00	$0.00	$0.00
Negotiable CD's	4,195,200,615.42	4,194,187,200.85	(1,013,414.57)	0.00	0.00	0.00
Euro CD's	0.00	0.00	0.00	0.00	0.00	0.00
Bankers Acceptances	0.00	0.00	0.00	0.00	0.00	0.00
Commercial Paper	4,989,931,872.29	4,989,889,599.09	(42,273.20)	0.00	0.00	0.00
Governments	672,110,172.24	673,622,467.50	1,512,295.26	85,565.44	99,954.73	14,389.29
Agencies	12,171,812,776.48	12,026,696,350.40	(145,116,426.08)	75,575,670.94	72,839,582.32	(2,736,088.62)
Municipals	32,000,000.00	32,000,000.00	0.00	4,945,000.00	4,945,000.00	0.00
Corp. & Deposit Notes	229,204,747.54	228,866,946.60	(337,800.94)	1,528,784.70	1,555,801.50	27,016.80
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	49,496,372.66	49,496,372.66	0.00
TOTAL	$22,290,260,183.97	$22,145,262,564.44	($144,997,619.53)	$131,631,393.74	$128,936,711.21	($2,694,682.53)

Market Pricing Policies and Source:

The Pooled Surplus Investment Portfolio (PSI) is market priced monthly using Citibank Valuation Total Report month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted in the Citibank Valuation Total Report, 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 included in the Citibank Valuation Total Report. Accordingly, market value is priced at Cost. Such non-traded securities make up 0.14% of the PSI Portfolio.

Los Angeles County Treasurer

Market Pricing Exceptions

As of September 30, 2013

Attachment IXa

Security ID	Security Description	Calculated Market Price
91175	NORDEA BANK FINLAND PLC	99.950000
92038	RABOBANK NEDERLAND NV N	99.950000
91282	WESTPAC BANKING CORP NY	99.950000
91255	BANK OF NOVA SCOTIA HOU	99.950000
93072	WESTPAC BANKING CORP NY	99.950000
94003	NORDEA BANK FINLAND PLC	99.998441
94232	BANK OF NOVA SCOTIA HOU	99.950000

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of September 30, 2013
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	88203	LACCAL BANS	0.59400	06/30/14	7,000,000.00	7,000,000.00	7,000,000.00
PSI	NTRD	BAN	89778	LACCAL BANS	0.59400	06/30/14	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	91813	LACCAL BANS	0.59400	06/30/15	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	93392	LACCAL BANS	0.59400	06/30/15	5,000,000.00	5,000,000.00	5,000,000.00
		BAN Total					32,000,000.00	32,000,000.00	32,000,000.00
PSI	NTRD	CNFL	88095	GE CAPITAL CORP MTN FRN	1.12090	01/07/14	19,150,000.00	19,116,853.45	19,192,589.60
PSI	NTRD	CNFL	90456	TOYOTA MOTOR CREDIT CORP FRN	0.50020	06/26/14	50,000,000.00	50,000,000.00	50,042,650.00
PSI	NTRD	CNFL	91175	NORDEA BANK FINLAND PLC NY FRN	0.89810	09/28/15	50,000,000.00	50,098,925.11	48,837,222.00
PSI	NTRD	CNFL	92575	COCA COLA CO. FRN	0.23950	03/05/15	25,000,000.00	25,000,000.00	24,987,175.00
		CNFL Total					144,150,000.00	144,215,778.56	143,059,636.60
PSI	NTRD	CNFRQ	88716	GE CAPITAL CORP MTN FRN	1.04810	12/29/14	35,000,000.00	35,000,000.00	35,156,135.00
PSI	NTRD	CNFRQ	89124	GE CAPITAL CORP MTN FRN	1.01500	01/30/15	25,000,000.00	25,000,000.00	25,132,525.00
		CNFRQ Total					60,000,000.00	60,000,000.00	60,288,660.00
PSI	NTRD	CNFX	88868	GE CAPITAL CORP MTN	2.15000	01/09/15	25,000,000.00	24,988,968.98	25,518,650.00
		CNFX Total					25,000,000.00	24,988,968.98	25,518,650.00
PSI	NTRD	CPD	93695	SHEFFIELD REC CORP CP	0.17000	10/02/13	10,000,000.00	9,999,952.78	9,999,500.00
PSI	NTRD	CPD	93722	SHEFFIELD RECEIVABLES CORP CP	0.19000	10/15/13	10,200,000.00	10,199,246.33	10,198,721.94
PSI	NTRD	CPD	93825	SALISBURY REC CO LLC CP	0.16000	10/01/13	50,000,000.00	50,000,000.00	49,994,900.00
PSI	NTRD	CPD	93832	SHEFFIELD RECEIVABLES CORP CP	0.15000	10/11/13	20,000,000.00	19,999,166.67	19,999,572.00
PSI	NTRD	CPD	93835	ING U.S. FUNDING LLC CP	0.19000	10/11/13	15,000,000.00	14,999,208.33	14,993,412.00
PSI	NTRD	CPD	93845	ING U.S. FUNDING LLC CP	0.19000	10/18/13	14,400,000.00	14,398,708.00	14,394,297.60
PSI	NTRD	CPD	93855	AUTOBAHN FUNDING CO LLC CP	0.16000	10/01/13	25,000,000.00	25,000,000.00	24,999,910.00
PSI	NTRD	CPD	93869	SHEFFIELD RECEIVABLES CORP CP	0.17000	10/07/13	30,000,000.00	29,999,150.00	29,999,259.00
PSI	NTRD	CPD	93878	SHEFFIELD RECEIVABLES CORP CP	0.16000	10/08/13	15,000,000.00	14,999,533.33	14,999,473.50
PSI	NTRD	CPD	93926	SALISBURY REC CO LLC CP	0.17000	10/15/13	15,000,000.00	14,999,008.33	14,998,396.50
PSI	NTRD	CPD	93933	SALISBURY REC CO LLC CP	0.17000	10/15/13	14,000,000.00	13,999,074.45	13,998,503.40
PSI	NTRD	CPD	93939	SALISBURY REC CO LLC CP	0.16000	10/16/13	50,000,000.00	49,996,666.67	49,989,075.00
PSI	NTRD	CPD	93945	SALISBURY REC CO LLC CP	0.17000	10/15/13	20,000,000.00	19,998,677.78	19,997,862.00
PSI	NTRD	CPD	93957	ING U.S. FUNDING LLC CP	0.17000	10/28/13	9,000,000.00	8,998,852.50	8,998,712.10

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of September 30, 2013
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	93986	ATLANTIC ASSET SEC LLC CP	0.15000	10/10/13	50,000,000.00	49,998,125.00	49,999,390.00
PSI	NTRD	CPD	93988	AUTOBAHN FUNDING CO LLC CP	0.13000	10/01/13	30,000,000.00	30,000,000.00	29,999,892.00
PSI	NTRD	CPD	93993	ING U.S. FUNDING LLC CP	0.18000	11/08/13	50,000,000.00	49,990,500.00	49,994,105.00
PSI	NTRD	CPD	93994	ING U.S. FUNDING LLC CP	0.18000	11/08/13	11,160,000.00	11,157,879.60	11,158,684.24
PSI	NTRD	CPD	93999	ATLANTIC ASSET SEC LLC CP	0.14000	10/04/13	35,000,000.00	34,999,591.67	34,999,135.50
PSI	NTRD	CPD	94000	AUTOBAHN FUNDING CO LLC CP	0.12000	10/04/13	25,000,000.00	24,999,750.00	24,999,730.00
PSI	NTRD	CPD	94014	ING U.S. FUNDING LLC CP	0.18000	11/15/13	35,000,000.00	34,992,125.00	34,993,707.00
PSI	NTRD	CPD	94015	AUTOBAHN FUNDING CO LLC CP	0.13000	10/01/13	25,000,000.00	25,000,000.00	24,999,910.00
PSI	NTRD	CPD	94016	CANCARA ASSET SEC LLC CP	0.15000	10/03/13	10,000,000.00	9,999,916.67	9,999,709.00
PSI	NTRD	CPD	94017	BARTON CAPITAL LLC CP	0.20000	11/20/13	14,800,000.00	14,795,888.89	14,798,786.40
PSI	NTRD	CPD	94021	CANCARA ASSET SEC LLC CP	0.15000	10/04/13	50,000,000.00	49,999,375.00	49,999,280.00
PSI	NTRD	CPD	94023	SALISBURY REC CO LLC CP	0.12000	10/02/13	11,000,000.00	10,999,963.33	10,998,931.90
PSI	NTRD	CPD	94035	AUTOBAHN FUNDING CO LLC CP	0.13000	10/03/13	50,000,000.00	49,999,638.89	49,999,280.00
PSI	NTRD	CPD	94036	AUTOBAHN FUNDING CO LLC CP	0.13000	10/04/13	15,000,000.00	14,999,837.50	14,999,838.00
PSI	NTRD	CPD	94037	ABBEY NATIONAL NA LLC CP	0.15000	10/01/13	25,000,000.00	25,000,000.00	24,995,887.50
PSI	NTRD	CPD	94038	ATLANTIC ASSET SEC LLC CP	0.14000	10/04/13	25,000,000.00	24,999,708.33	24,999,382.50
PSI	NTRD	CPD	94040	ATLANTIC ASSET SEC LLC CP	0.14000	10/04/13	25,000,000.00	24,999,708.33	24,999,382.50
PSI	NTRD	CPD	94045	ABBEY NATIONAL NA LLC CP	0.15000	10/02/13	50,000,000.00	49,999,791.67	49,991,510.00
PSI	NTRD	CPD	94047	CANCARA ASSET SEC LLC CP	0.15000	10/08/13	50,000,000.00	49,998,541.67	49,999,460.00
PSI	NTRD	CPD	94049	SALISBURY REC CO LLC CP	0.12000	10/09/13	34,500,000.00	34,499,080.00	34,497,988.65
PSI	NTRD	CPD	94050	ATLANTIC ASSET SEC LLC CP	0.14000	10/10/13	50,000,000.00	49,998,250.00	49,999,390.00
PSI	NTRD	CPD	94051	ATLANTIC ASSET SEC LLC CP	0.14000	10/17/13	50,000,000.00	49,996,888.89	49,996,210.00
PSI	NTRD	CPD	94052	ING U.S. FUNDING LLC CP	0.18000	11/15/13	15,000,000.00	14,996,625.00	14,997,303.00
PSI	NTRD	CPD	94053	AUTOBAHN FUNDING CO LLC CP	0.13000	10/04/13	50,000,000.00	49,999,458.33	49,999,460.00
PSI	NTRD	CPD	94054	ABBEY NATIONAL NA LLC CP	0.15000	10/02/13	25,000,000.00	24,999,895.83	24,995,755.00
PSI	NTRD	CPD	94056	ABBEY NATIONAL NA LLC CP	0.15000	10/01/13	50,000,000.00	50,000,000.00	49,991,775.00
PSI	NTRD	CPD	94060	CANCARA ASSET SEC LLC CP	0.15000	10/09/13	25,000,000.00	24,999,166.67	24,996,037.50
PSI	NTRD	CPD	94061	CANCARA ASSET SEC LLC CP	0.16000	10/10/13	50,000,000.00	49,998,000.00	49,991,800.00
PSI	NTRD	CPD	94068	CANCARA ASSET SEC LLC CP	0.14500	10/08/13	50,000,000.00	49,998,590.28	49,999,460.00
PSI	NTRD	CPD	94069	SALISBURY REC CO LLC CP	0.12000	10/15/13	10,200,000.00	10,199,524.00	10,198,909.62
PSI	NTRD	CPD	94070	CANCARA ASSET SEC LLC CP	0.15000	10/10/13	50,000,000.00	49,998,125.00	49,991,800.00
PSI	NTRD	CPD	94071	SALISBURY REC CO LLC CP	0.13000	10/10/13	35,000,000.00	34,998,862.50	34,998,698.00
PSI	NTRD	CPD	94072	ATLANTIC ASSET SEC LLC CP	0.14000	10/16/13	50,000,000.00	49,997,083.33	49,995,995.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of September 30, 2013
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	94074	HSBC USA INC CP	0.15000	12/20/13	2,000,000.00	1,999,333.34	1,999,325.00
PSI	NTRD	CPD	94086	ATLANTIC ASSET SEC LLC CP	0.14000	10/08/13	25,000,000.00	24,999,319.44	24,998,547.50
PSI	NTRD	CPD	94087	CANCARA ASSET SEC LLC CP	0.14000	10/10/13	25,000,000.00	24,999,125.00	24,995,900.00
PSI	NTRD	CPD	94088	SALISBURY REC CO LLC CP	0.14000	10/17/13	50,000,000.00	49,996,888.89	49,998,340.00
PSI	NTRD	CPD	94092	CANCARA ASSET SEC LLC CP	0.15000	10/09/13	50,000,000.00	49,998,333.33	49,992,075.00
PSI	NTRD	CPD	94096	ATLANTIC ASSET SEC LLC CP	0.14000	10/08/13	25,000,000.00	24,999,319.45	24,998,547.50
PSI	NTRD	CPD	94097	SALISBURY REC CO LLC	0.14000	10/17/13	15,000,000.00	14,999,066.67	14,999,502.00
PSI	NTRD	CPD	94099	SALISBURY REC CO LLC CP	0.14000	10/16/13	10,000,000.00	9,999,416.67	9,997,815.00
PSI	NTRD	CPD	94100	ATLANTIC ASSET SEC LLC CP	0.14000	10/11/13	50,000,000.00	49,998,055.55	49,996,875.00
PSI	NTRD	CPD	94101	AUTOBAHN FUNDING CO LLC CP	0.13000	10/11/13	45,000,000.00	44,998,375.00	44,997,160.50
PSI	NTRD	CPD	94105	AUTOBAHN FUNDING CO LLC CP	0.13000	10/09/13	50,000,000.00	49,998,555.55	49,997,085.00
PSI	NTRD	CPD	94106	ATLANTIC ASSET SEC LLC CP	0.14000	10/08/13	50,000,000.00	49,998,638.89	49,997,095.00
PSI	NTRD	CPD	94107	AUTOBAHN FUNDING CO LLC CP	0.13000	10/11/13	50,000,000.00	49,998,194.44	49,996,845.00
PSI	NTRD	CPD	94108	ATLANTIC ASSET SEC LLC CP	0.14000	10/11/13	30,000,000.00	29,998,833.33	29,998,125.00
PSI	NTRD	CPD	94109	AUTOBAHN FUNDING CO LLC CP	0.13000	10/09/13	25,000,000.00	24,999,277.78	24,998,542.50
PSI	NTRD	CPD	94111	CANCARA ASSET SEC LLC CP	0.15000	10/15/13	50,000,000.00	49,997,083.33	49,991,290.00
PSI	NTRD	CPD	94112	ATLANTIC ASSET SEC LLC CP	0.14000	10/15/13	27,000,000.00	26,998,530.00	26,999,052.30
PSI	NTRD	CPD	94113	SALISBURY REC CO LLC CP	0.13000	10/18/13	40,000,000.00	39,997,544.44	39,999,856.00
PSI	NTRD	CPD	94114	AUTOBAHN FUNDING CO LLC CP	0.13000	10/15/13	25,000,000.00	24,998,736.11	24,998,312.50
PSI	NTRD	CPD	94116	REGENCY MARKETS NO. 1 LLC CP	0.15000	10/15/13	50,000,000.00	49,997,083.33	49,993,595.00
PSI	NTRD	CPD	94117	AUTOBAHN FUNDING CO LLC CP	0.13000	10/16/13	50,000,000.00	49,997,291.67	49,996,375.00
PSI	NTRD	CPD	94118	SALIBURY REC CO LLC CP	0.13000	10/21/13	40,000,000.00	39,997,111.11	39,999,712.00
PSI	NTRD	CPD	94119	ATLANTIC ASSET SEC LLC CP	0.14000	10/11/13	25,000,000.00	24,999,027.78	24,998,437.50
PSI	NTRD	CPD	94120	ABBEY NATIONAL NA LLC CP	0.12000	10/01/13	25,000,000.00	25,000,000.00	24,995,887.50
PSI	NTRD	CPD	94121	ABBEY NATIONAL NA LLC CP	0.12000	10/02/13	25,000,000.00	24,999,916.67	24,995,755.00
PSI	NTRD	CPD	94122	AUTOBAHN FUNDING CO LLC CP	0.13000	10/09/13	25,000,000.00	24,999,277.78	24,998,542.50
PSI	NTRD	CPD	94123	ABBEY NATIONAL NA LLC CP	0.12000	10/03/13	25,000,000.00	24,999,833.33	24,999,270.00
PSI	NTRD	CPD	94125	BARTON CAPITAL LLC CP	0.15000	11/15/13	50,000,000.00	49,990,625.00	49,991,250.00
PSI	NTRD	CPD	94126	REGENCY MARKETS NO. 1 LLC CP	0.15000	10/16/13	41,007,000.00	41,004,437.06	41,003,215.05
PSI	NTRD	CPD	94127	REGENCY MARKETS NO. 1 LLC CP	0.15000	10/15/13	50,000,000.00	49,997,083.33	49,993,595.00
PSI	NTRD	CPD	94128	CANCARA ASSET SEC LLC CP	0.18000	11/26/13	10,000,000.00	9,997,200.00	9,999,417.00
PSI	NTRD	CPD	94129	ATLANTIC ASSET SEC LLC CP	0.14000	10/16/13	30,000,000.00	29,998,250.00	29,997,597.00
PSI	NTRD	CPD	94130	ABBEY NATIONAL NA LLC CP	0.13000	10/07/13	50,000,000.00	49,998,916.67	49,996,460.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of September 30, 2013
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	94131	ABBEY NATIONAL NA LLC CP	0.12000	10/03/13	25,000,000.00	24,999,833.33	24,999,270.00
PSI	NTRD	CPD	94133	CANCARA ASSET SEC LLC CP	0.15000	10/18/13	30,000,000.00	29,997,875.00	29,997,825.00
PSI	NTRD	CPD	94134	SALISBURY REC CO LLC CP	0.13000	10/23/13	50,000,000.00	49,996,027.78	49,996,625.00
PSI	NTRD	CPD	94135	SALISBURY REC CO LLC CP	0.14000	10/18/13	15,000,000.00	14,999,008.34	14,999,946.00
PSI	NTRD	CPD	94136	REGENCY MARKETS NO. 1 LLC CP	0.15000	10/21/13	14,596,000.00	14,594,783.66	14,595,078.99
PSI	NTRD	CPD	94137	AUTOBAHN FUNDING CO LLC CP	0.13000	10/17/13	16,500,000.00	16,499,046.67	16,497,294.00
PSI	NTRD	CPD	94138	CANCARA ASSET SEC LLC CP	0.17000	11/18/13	20,000,000.00	19,995,466.66	19,999,256.00
PSI	NTRD	CPD	94139	ABBEY NATIONAL NA LLC CP	0.12000	10/07/13	50,000,000.00	49,999,000.00	49,996,460.00
PSI	NTRD	CPD	94145	ATLANTIC ASSET SEC LLC CP	0.14000	10/21/13	50,000,000.00	49,996,111.11	49,998,415.00
PSI	NTRD	CPD	94146	AUTOBAHN FUNDING CO LLC CP	0.13000	10/18/13	50,000,000.00	49,996,930.55	49,993,595.00
PSI	NTRD	CPD	94147	SALISBURY REC CO LLC CP	0.13000	10/24/13	35,000,000.00	34,997,093.06	34,997,462.50
PSI	NTRD	CPD	94148	ABBEY NATIONAL NA LLC CP	0.15000	10/16/13	25,000,000.00	24,998,437.50	24,998,107.50
PSI	NTRD	CPD	94149	CANCARA ASSET SEC LLC CP	0.16000	10/28/13	25,000,000.00	24,997,000.00	24,999,170.00
PSI	NTRD	CPD	94151	SALISBURY REC CO LLC CP	0.17000	11/15/13	25,000,000.00	24,994,687.50	24,997,812.50
PSI	NTRD	CPD	94152	ABBEY NATIONAL NA LLC CP	0.11000	10/04/13	50,000,000.00	49,999,541.67	49,994,100.00
PSI	NTRD	CPD	94153	ATLANTIC ASSET SEC LLC CP	0.14000	10/18/13	25,000,000.00	24,998,347.22	24,998,750.00
PSI	NTRD	CPD	94154	SALISBURY REC CO LLC CP	0.13000	10/24/13	10,000,000.00	9,999,169.44	9,999,275.00
PSI	NTRD	CPD	94155	BARTON CAPITAL LLC CP	0.14000	11/05/13	50,000,000.00	49,993,194.44	49,992,915.00
PSI	NTRD	CPD	94156	REGENCY MARKETS NO. 1 LLC CP	0.21000	10/21/13	25,000,000.00	24,997,083.33	24,998,422.50
PSI	NTRD	CPD	94157	BARTON CAPITAL LLC CP	0.14000	11/06/13	50,000,000.00	49,993,000.00	49,992,640.00
PSI	NTRD	CPD	94159	REGENCY MARKETS NO. 1 LLC CP	0.15000	10/21/13	25,000,000.00	24,997,916.66	24,998,422.50
PSI	NTRD	CPD	94160	AUTOBAHN FUNDING CO LLC CP	0.13000	10/21/13	50,000,000.00	49,996,388.89	49,994,655.00
PSI	NTRD	CPD	94161	CANCARA ASSET SEC LLC CP	0.15000	10/22/13	40,000,000.00	39,996,500.00	39,996,308.00
PSI	NTRD	CPD	94162	SALISBURY REC CO LLC CP	0.13000	10/25/13	50,000,000.00	49,995,666.67	49,996,845.00
PSI	NTRD	CPD	94163	SALISBURY REC CO LLC CP	0.13000	10/25/13	25,000,000.00	24,997,833.33	24,998,422.50
PSI	NTRD	CPD	94164	ABBEY NATIONAL NA LLC CP	0.16000	10/24/13	50,000,000.00	49,994,888.89	49,992,085.00
PSI	NTRD	CPD	94167	AUTOBAHN FUNDING CO LLC CP	0.13000	10/23/13	50,000,000.00	49,996,027.78	49,995,145.00
PSI	NTRD	CPD	94168	AUTOBAHN FUNDING CO LLC CP	0.13000	10/24/13	50,000,000.00	49,995,847.22	49,995,625.00
PSI	NTRD	CPD	94169	ABBEY NATIONAL NA LLC CP	0.13000	10/16/13	50,000,000.00	49,997,291.67	49,996,215.00
PSI	NTRD	CPD	94170	AUTOBAHN FUNDING CO LLC CP	0.13000	10/25/13	29,000,000.00	28,997,486.67	28,997,042.00
PSI	NTRD	CPD	94172	REGENCY MARKETS NO. 1 LLC CP	0.15000	10/22/13	30,000,000.00	29,997,375.00	29,997,375.00
PSI	NTRD	CPD	94173	CANCARA ASSET SEC LLC CP	0.17000	11/07/13	50,000,000.00	49,991,263.89	49,993,855.00
PSI	NTRD	CPD	94174	CANCARA ASSET SEC LLC CP	0.17000	11/07/13	25,000,000.00	24,995,631.95	24,996,927.50

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of September 30, 2013
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	94175	BARTON CAPITAL LLC CP	0.14000	11/06/13	50,000,000.00	49,993,000.00	49,992,640.00
PSI	NTRD	CPD	94176	BARTON CAPITAL LLC CP	0.14000	11/06/13	20,000,000.00	19,997,200.00	19,997,056.00
PSI	NTRD	CPD	94177	ING U.S. FUNDING LLC CP	0.16000	11/15/13	50,000,000.00	49,990,000.00	49,991,010.00
PSI	NTRD	CPD	94178	ING U.S. FUNDING LLC CP	0.16000	11/15/13	50,000,000.00	49,990,000.00	49,991,010.00
PSI	NTRD	CPD	94179	MONT BLANC CAPITAL CORP CP	0.15000	11/08/13	7,000,000.00	6,998,891.67	6,998,741.40
PSI	NTRD	CPD	94180	ING U.S. FUNDING LLC CP	0.17000	11/15/13	28,000,000.00	27,994,050.00	27,994,965.60
PSI	NTRD	CPD	94181	ATLANTIC ASSET SEC LLC CP	0.13000	10/21/13	22,000,000.00	21,998,411.11	21,999,302.60
PSI	NTRD	CPD	94182	ATLANTIC ASSET SEC LLC CP	0.14000	10/22/13	50,000,000.00	49,995,916.67	49,997,290.00
PSI	NTRD	CPD	94183	ATLANTIC ASSET SEC LLC CP	0.14000	10/22/13	5,000,000.00	4,999,591.67	4,999,729.00
PSI	NTRD	CPD	94184	BARTON CAPITAL LLC CP	0.14000	11/07/13	25,000,000.00	24,996,402.78	24,996,805.00
PSI	NTRD	CPD	94185	SHEFFIELD RECEIVABLES CORP CP	0.13000	11/01/13	25,000,000.00	24,997,201.39	24,999,847.50
PSI	NTRD	CPD	94188	SALISBURY REC CO LLC CP	0.15000	10/15/13	10,000,000.00	9,999,416.67	9,998,931.00
PSI	NTRD	CPD	94189	BARTON CAPITAL LLC CP	0.13000	11/06/13	25,000,000.00	24,996,750.00	24,996,320.00
PSI	NTRD	CPD	94190	ATLANTIC ASSET SEC LLC CP	0.14000	10/18/13	15,000,000.00	14,999,008.33	14,999,250.00
PSI	NTRD	CPD	94191	ABBEY NATIONAL NA LLC CP	0.12000	10/01/13	25,000,000.00	25,000,000.00	24,995,887.50
PSI	NTRD	CPD	94193	BARTON CAPITAL LLC CP	0.16000	11/22/13	25,000,000.00	24,994,222.23	24,997,842.50
PSI	NTRD	CPD	94194	AUTOBAHN FUNDING CO LLC CP	0.13000	10/29/13	30,000,000.00	29,996,966.67	29,999,004.00
PSI	NTRD	CPD	94195	ATLANTIC ASSET SEC LLC CP	0.14000	10/25/13	50,000,000.00	49,995,333.34	49,992,800.00
PSI	NTRD	CPD	94196	ABBEY NATIONAL NA LLC CP	0.13000	10/15/13	25,000,000.00	24,998,736.11	24,999,895.00
PSI	NTRD	CPD	94198	ABBEY NATIONAL NA LLC CP	0.17000	10/30/13	25,000,000.00	24,996,576.39	24,999,792.50
PSI	NTRD	CPD	94200	ATLANTIC ASSET SEC LLC CP	0.14000	11/05/13	25,000,000.00	24,996,597.22	24,997,672.50
PSI	NTRD	CPD	94201	BARTON CAPITAL LLC CP	0.14000	11/12/13	25,000,000.00	24,995,916.67	24,997,730.00
PSI	NTRD	CPD	94202	CANCARA ASSET SEC LLC CP	0.16000	11/05/13	50,000,000.00	49,992,222.22	49,985,910.00
PSI	NTRD	CPD	94203	AUTOBAHN FUNDING CO LLC CP	0.13000	11/05/13	25,000,000.00	24,996,840.28	24,998,970.00
PSI	NTRD	CPD	94204	AUTOBAHN FUNDING CO LLC CP	0.13000	10/29/13	20,000,000.00	19,997,977.78	19,999,336.00
PSI	NTRD	CPD	94205	AUTOBAHN FUNDING CO LLC CP	0.10000	10/10/13	50,000,000.00	49,998,750.00	49,998,140.00
PSI	NTRD	CPD	94206	UBS FINANCE (DELAWARE) LLC CP	0.16500	01/24/14	50,000,000.00	49,973,645.83	49,971,375.00
PSI	NTRD	CPD	94212	ABBEY NATIONAL NA LLC CP	0.17000	10/30/13	50,000,000.00	49,993,152.78	49,999,585.00
PSI	NTRD	CPD	94213	ABBEY NATIONAL NA LLC CP	0.17000	11/01/13	25,000,000.00	24,996,340.28	24,999,687.50
PSI	NTRD	CPD	94219	ATLANTIC ASSET SEC LLC CP	0.14000	11/12/13	25,000,000.00	24,995,916.67	24,995,550.00
PSI	NTRD	CPD	94220	ING U.S. FUNDING LLC CP	0.17000	12/09/13	50,000,000.00	49,983,708.33	49,997,125.00
PSI	NTRD	CPD	94222	BARTON CAPITAL LLC CP	0.13000	11/07/13	24,000,000.00	23,996,793.34	23,996,932.80
PSI	NTRD	CPD	94223	ING U.S. FUNDING LLC CP	0.18000	12/16/13	50,000,000.00	49,981,000.00	49,998,550.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of September 30, 2013
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	94224	ABBEY NATIONAL NA LLC CP	0.17000	10/30/13	25,000,000.00	24,996,576.39	24,999,792.50
PSI	NTRD	CPD	94226	ABBEY NATIONAL NA LLC CP	0.14000	10/31/13	50,000,000.00	49,994,166.66	49,999,165.00
PSI	NTRD	CPD	94227	BARTON CAPITAL LLC CP	0.15000	12/02/13	25,000,000.00	24,993,541.67	24,997,132.50
PSI	NTRD	CPD	94228	CANCARA ASSET SEC LLC CP	0.16000	11/04/13	45,000,000.00	44,993,200.00	44,989,402.50
PSI	NTRD	CPD	94229	REGENCY MARKETS NO. 1 LLC CP	0.15000	10/29/13	50,000,000.00	49,994,166.66	49,997,085.00
PSI	NTRD	CPD	94230	ING U.S. FUNDING LLC CP	0.14000	11/08/13	10,000,000.00	9,998,522.22	9,997,806.00
PSI	NTRD	CPD	94231	ING U.S. FUNDING LLC CP	0.14000	11/01/13	20,000,000.00	19,997,588.89	19,995,612.00
		CPD Total					4,990,363,000.00	4,989,931,872.29	4,989,889,599.09
PSI	NTRD	FFCB	80349	FFCB	3.87500	10/07/13	25,000,000.00	25,005,302.54	25,015,800.00
PSI	NTRD	FFCB	80387	FFCB	3.87500	10/07/13	10,000,000.00	10,005,411.17	10,006,320.00
PSI	NTRD	FFCB	80464	FFCB	3.87500	10/07/13	34,000,000.00	34,007,732.16	34,021,488.00
PSI	NTRD	FFCB	80501	FFCB	3.87500	10/07/13	25,000,000.00	25,005,029.48	25,015,800.00
PSI	NTRD	FFCB	80616	FFCB	3.87500	10/07/13	50,000,000.00	50,010,857.58	50,031,600.00
PSI	NTRD	FFCB	80619	FFCB	3.87500	10/07/13	25,000,000.00	25,005,708.26	25,015,800.00
PSI	NTRD	FFCB	80624	FFCB	3.87500	10/07/13	40,710,000.00	40,718,839.67	40,735,728.72
PSI	NTRD	FFCB	80648	FFCB	3.87500	10/07/13	12,133,000.00	12,135,576.55	12,140,668.06
PSI	NTRD	FFCB	80649	FFCB	3.87500	10/07/13	24,720,000.00	24,725,250.42	24,735,623.04
PSI	NTRD	FFCB	80651	FFCB	3.87500	10/07/13	8,981,000.00	8,982,806.88	8,986,675.99
PSI	NTRD	FFCB	88289	FFCB	0.40000	11/08/13	37,225,000.00	37,225,000.00	37,237,247.03
PSI	NTRD	FFCB	89808	FFCB	0.30000	02/21/14	50,000,000.00	49,988,816.46	50,042,750.00
PSI	NTRD	FFCB	89809	FFCB	0.30000	02/21/14	20,110,000.00	20,105,501.98	20,127,194.05
PSI	NTRD	FFCB	90347	FFCB (CALLABLE)	1.10000	06/20/17	25,000,000.00	24,990,703.72	24,858,200.00
PSI	NTRD	FFCB	90348	FFCB (CALLABLE)	1.10000	06/20/17	25,000,000.00	24,972,111.17	24,858,200.00
PSI	NTRD	FFCB	90349	FFCB (CALLABLE)	1.10000	06/20/17	20,625,000.00	20,601,991.72	20,508,015.00
PSI	NTRD	FFCB	90708	FFCB (CALLABLE)	0.97000	07/24/17	35,120,000.00	35,112,066.58	34,853,614.80
PSI	NTRD	FFCB	90733	FFCB (CALLABLE)	1.18000	05/01/18	18,400,000.00	18,389,000.76	18,094,504.80
PSI	NTRD	FFCB	90803	FFCB (CALLABLE)	1.14000	05/09/18	27,000,000.00	26,982,693.23	26,531,091.00
PSI	NTRD	FFCB	91228	FFCB (CALLABLE)	1.02000	01/02/18	25,000,000.00	24,994,933.49	24,612,900.00
PSI	NTRD	FFCB	91273	FFCB (CALLABLE)	1.15000	10/11/18	25,000,000.00	24,963,338.66	24,235,200.00
PSI	NTRD	FFCB	91295	FFCB (CALLABLE)	1.02000	01/02/18	16,250,000.00	16,250,000.00	15,998,385.00
PSI	NTRD	FFCB	91296	FFCB (CALLABLE)	1.22000	06/04/18	27,025,000.00	27,030,595.79	26,570,385.45
PSI	NTRD	FFCB	91297	FFCB (CALLABLE)	1.22000	06/04/18	23,270,000.00	23,274,818.28	22,878,552.06

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of September 30, 2013
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	91298	FFCB (CALLABLE)	1.22000	06/04/18	23,600,000.00	23,600,000.00	23,203,000.80
PSI	NTRD	FFCB	91305	FFCB (CALLABLE)	1.02000	04/17/18	17,950,000.00	17,950,000.00	17,592,759.10
PSI	NTRD	FFCB	91481	FFCB (CALLABLE)	0.82000	07/11/17	50,000,000.00	49,949,774.18	49,213,800.00
PSI	NTRD	FFCB	91482	FFCB (CALLABLE)	0.82000	07/11/17	32,030,000.00	31,997,825.34	31,526,360.28
PSI	NTRD	FFCB	91752	FFCB (CALLABLE)	1.19000	12/04/18	25,000,000.00	25,000,000.00	24,218,575.00
PSI	NTRD	FFCB	91760	FFCB (CALLABLE)	0.60000	11/21/16	50,000,000.00	49,950,662.42	49,132,600.00
PSI	NTRD	FFCB	91761	FFCB (CALLABLE)	0.87000	11/27/17	50,000,000.00	49,966,710.53	49,058,750.00
PSI	NTRD	FFCB	91762	FFCB (CALLABLE)	0.87000	11/27/17	36,535,000.00	36,510,675.38	35,847,228.63
PSI	NTRD	FFCB	91765	FFCB (CALLABLE)	0.64000	01/11/17	44,895,000.00	44,850,269.29	44,529,375.12
PSI	NTRD	FFCB	91804	FFCB (CALLABLE)	1.14000	09/04/18	39,815,000.00	39,815,000.00	38,789,206.34
PSI	NTRD	FFCB	92030	FFCB (CALLABLE)	0.94000	03/19/18	23,750,000.00	23,687,364.95	23,030,588.75
PSI	NTRD	FFCB	92080	FFCB (CALLABLE)	1.23000	01/23/19	46,200,000.00	46,189,911.30	44,911,435.80
PSI	NTRD	FFCB	92102	FFCB (CALLABLE)	0.94000	03/19/18	50,000,000.00	49,869,719.60	48,485,450.00
PSI	NTRD	FFCB	92103	FFCB (CALLABLE)	0.94000	03/19/18	150,000.00	149,609.16	145,456.35
PSI	NTRD	FFCB	92118	FFCB	0.18000	12/26/13	50,000,000.00	50,000,000.00	50,011,800.00
PSI	NTRD	FFCB	92119	FFCB	0.18000	12/26/13	50,000,000.00	50,000,000.00	50,011,800.00
PSI	NTRD	FFCB	92120	FFCB	0.18000	12/26/13	28,500,000.00	28,500,000.00	28,506,726.00
PSI	NTRD	FFCB	92324	FFCB (CALLABLE)	1.40000	02/05/19	25,000,000.00	25,000,000.00	24,361,450.00
PSI	NTRD	FFCB	92325	FFCB (CALLABLE)	1.40000	02/05/19	25,000,000.00	24,977,715.65	24,361,450.00
PSI	NTRD	FFCB	92326	FFCB (CALLABLE)	1.40000	02/05/19	10,600,000.00	10,595,275.72	10,329,254.80
PSI	NTRD	FFCB	92327	FFCB (CALLABLE)	1.40000	02/05/19	25,000,000.00	25,000,000.00	24,361,450.00
PSI	NTRD	FFCB	92757	FFCB (CALLABLE)	1.42000	04/02/19	25,000,000.00	25,000,000.00	24,182,875.00
PSI	NTRD	FFCB	92758	FFCB (CALLABLE)	1.42000	04/02/19	25,000,000.00	25,000,000.00	24,182,875.00
PSI	NTRD	FFCB	92759	FFCB (CALLABLE)	1.42000	04/02/19	25,000,000.00	25,000,000.00	24,182,875.00
PSI	NTRD	FFCB	92777	FFCB (CALLABLE)	1.42000	04/02/19	19,400,000.00	19,400,000.00	18,765,911.00
PSI	NTRD	FFCB	92808	FFCB (CALLABLE)	1.42000	04/02/19	18,000,000.00	18,000,000.00	17,411,670.00
PSI	NTRD	FFCB	92865	FFCB (CALLABLE)	1.00000	04/11/18	25,000,000.00	24,966,052.85	24,475,950.00
PSI	NTRD	FFCB	92955	FFCB (CALLABLE)	1.45000	02/14/19	8,775,000.00	8,775,000.00	8,579,466.68
PSI	NTRD	FFCB	93019	FFCB (CALLABLE)	1.35000	04/17/19	28,640,000.00	28,621,463.16	27,657,075.20
PSI	NTRD	FFCB	93093	FFCB (CALLABLE)	1.35000	04/17/19	8,330,000.00	8,330,000.00	8,044,114.40
PSI	NTRD	FFCB	93104	FFCB (CALLABLE)	1.30000	04/17/19	34,475,000.00	34,475,000.00	33,241,346.60
PSI	NTRD	FFCB	93105	FFCB (CALLABLE)	1.30000	05/01/19	15,150,000.00	15,132,384.93	14,570,603.40
PSI	NTRD	FFCB	93106	FFCB (CALLABLE)	1.29000	05/01/19	25,000,000.00	24,986,512.55	23,996,275.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of September 30, 2013
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	93107	FFCB (CALLABLE)	1.29000	05/01/19	43,500,000.00	43,476,127.22	41,753,518.50
PSI	NTRD	FFCB	93108	FFCB (CALLABLE)	1.30000	05/01/19	20,000,000.00	19,976,745.78	19,235,120.00
PSI	NTRD	FFCB	93130	FFCB (CALLABLE)	1.10000	11/06/18	25,000,000.00	25,000,000.00	24,232,000.00
PSI	NTRD	FFCB	93187	FFCB (CALLABLE)	1.30000	05/15/19	25,000,000.00	24,959,025.56	24,041,450.00
PSI	NTRD	FFCB	93188	FFCB (CALLABLE)	1.30000	05/15/19	25,000,000.00	24,959,025.56	24,041,450.00
PSI	NTRD	FFCB	93189	FFCB (CALLABLE)	1.30000	05/15/19	25,000,000.00	24,959,025.56	24,041,450.00
PSI	NTRD	FFCB	93225	FFCB (CALLABLE)	1.12000	08/20/18	25,000,000.00	25,000,000.00	24,428,600.00
PSI	NTRD	FFCB	93241	FFCB (CALLABLE)	1.08000	05/22/18	25,000,000.00	24,971,009.04	24,545,100.00
PSI	NTRD	FFCB	93461	FFCB (CALLABLE)	1.97000	06/24/19	20,000,000.00	19,994,271.11	19,670,240.00
PSI	NTRD	FFCB	93462	FFCB (CALLABLE)	1.97000	06/24/19	17,000,000.00	16,995,130.44	16,719,704.00
PSI	NTRD	FFCB	93628	FFCB (CALLABLE)	1.49000	03/21/19	25,000,000.00	24,066,949.47	24,345,350.00
PSI	NTRD	FFCB	93725	FFCB (CALLABLE)	2.25000	07/25/19	20,000,000.00	20,000,000.00	19,946,580.00
PSI	NTRD	FFCB	93726	FFCB (CALLABLE)	2.25000	07/25/19	12,500,000.00	12,500,000.00	12,466,612.50
PSI	NTRD	FFCB	93727	FFCB (CALLABLE)	2.25000	07/25/19	8,000,000.00	8,000,000.00	7,978,632.00
PSI	NTRD	FFCB	93737	FFCB (CALLABLE)	2.25000	07/25/19	7,150,000.00	7,150,000.00	7,130,902.35
PSI	NTRD	FFCB	93744	FFCB (CALLABLE)	1.78000	08/01/18	12,500,000.00	12,500,000.00	12,501,137.50
PSI	NTRD	FFCB	93755	FFCB (CALLABLE)	1.49000	03/21/19	9,020,000.00	8,820,340.60	8,783,802.28
PSI	NTRD	FFCB	93797	FFCB (CALLABLE)	2.23000	08/05/19	15,000,000.00	15,000,000.00	14,975,040.00
PSI	NTRD	FFCB	93798	FFCB (CALLABLE)	2.23000	08/05/19	10,000,000.00	9,992,695.12	9,983,360.00
PSI	NTRD	FFCB	93799	FFCB (CALLABLE)	2.23000	08/05/19	13,400,000.00	13,400,000.00	13,377,702.40
PSI	NTRD	FFCB	93812	FFCB (CALLABLE)	1.79000	08/06/18	25,000,000.00	24,987,883.35	25,036,625.00
PSI	NTRD	FFCB	93813	FFCB (CALLABLE)	1.01000	06/26/17	24,500,000.00	24,376,412.03	24,427,063.50
PSI	NTRD	FFCB	93839	FFCB (CALLABLE)	1.24000	07/30/18	16,819,000.00	16,485,233.17	16,443,061.71
PSI	NTRD	FFCB	93840	FFCB (CALLABLE)	1.93000	08/07/18	25,000,000.00	24,975,753.01	25,164,125.00
PSI	NTRD	FFCB	93841	FFCB (CALLABLE)	1.93000	08/07/18	23,000,000.00	22,977,692.77	23,150,995.00
PSI	NTRD	FFCB	93860	FFCB (CALLABLE)	1.83000	08/13/18	20,000,000.00	19,979,541.12	20,053,100.00
PSI	NTRD	FFCB	93861	FFCB (CALLABLE)	1.83000	08/13/18	14,900,000.00	14,884,758.13	14,939,559.50
PSI	NTRD	FFCB	93968	FFCB (CALLABLE)	2.12500	08/28/18	10,000,000.00	10,000,000.00	10,104,380.00
PSI	NTRD	FFCB	93969	FFCB (CALLABLE)	2.12500	08/28/18	10,000,000.00	10,000,000.00	10,104,380.00
PSI	NTRD	FFCB	93970	FFCB (CALLABLE)	2.12500	08/28/18	10,000,000.00	10,000,000.00	10,104,380.00
PSI	NTRD	FFCB	94034	FFCB (CALLABLE)	2.30000	08/12/19	11,795,000.00	11,736,786.32	11,840,823.58
PSI	NTRD	FFCB	94058	FFCB (CALLABLE)	1.33000	08/14/17	23,547,000.00	23,459,199.12	23,571,512.43
PSI	NTRD	FFCB	94082	FFCB (CALLABLE)	2.28000	09/11/18	15,000,000.00	15,000,000.00	15,203,325.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of September 30, 2013
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	94083	FFCB (CALLABLE)	2.28000	09/11/18	15,000,000.00	15,000,000.00	15,203,325.00
		FFCB Total					2,219,995,000.00	2,217,314,618.04	2,187,575,704.50
PSI	NTRD	FHLB	80007	FHLB	4.87500	12/13/13	24,715,000.00	24,800,617.81	24,951,917.99
PSI	NTRD	FHLB	80034	FHLB	4.87500	12/13/13	4,000,000.00	4,013,858.05	4,038,344.00
PSI	NTRD	FHLB	80455	FHLB	3.62500	10/18/13	25,000,000.00	25,012,017.33	25,041,600.00
PSI	NTRD	FHLB	84117	FHLB	2.37500	03/14/14	39,775,000.00	39,896,390.14	40,187,387.20
PSI	NTRD	FHLB	84123	FHLB	2.87500	06/12/15	19,045,000.00	19,250,280.83	19,854,926.72
PSI	NTRD	FHLB	84139	FHLB	3.25000	09/12/14	43,530,000.00	44,062,096.90	44,800,901.88
PSI	NTRD	FHLB	84140	FHLB	2.37500	03/14/14	13,000,000.00	13,041,444.19	13,134,784.00
PSI	NTRD	FHLB	84142	FHLB	2.75000	03/13/15	50,000,000.00	50,514,630.97	51,780,950.00
PSI	NTRD	FHLB	84143	FHLB	2.75000	03/13/15	9,160,000.00	9,254,280.39	9,486,270.04
PSI	NTRD	FHLB	84160	FHLB	2.50000	06/13/14	50,000,000.00	50,274,058.82	50,827,350.00
PSI	NTRD	FHLB	85186	FHLB	1.75000	09/11/15	25,000,000.00	25,206,432.60	25,636,325.00
PSI	NTRD	FHLB	85188	FHLB	1.63000	08/20/15	50,000,000.00	50,321,407.20	51,196,400.00
PSI	NTRD	FHLB	89933	FHLB	1.00000	03/10/17	45,000,000.00	44,939,522.02	45,227,295.00
PSI	NTRD	FHLB	90479	FHLB	0.37500	06/12/14	50,000,000.00	50,000,000.00	50,084,000.00
PSI	NTRD	FHLB	90480	FHLB	0.37500	06/12/14	50,000,000.00	50,000,000.00	50,084,000.00
PSI	NTRD	FHLB	90487	FHLB (CALLABLE)	1.10000	07/10/17	26,600,000.00	26,584,944.63	26,372,383.80
PSI	NTRD	FHLB	90488	FHLB (CALLABLE)	1.10000	07/10/17	29,725,000.00	29,708,175.91	29,470,643.18
PSI	NTRD	FHLB	90527	FHLB	0.37500	06/12/14	50,000,000.00	49,998,218.79	50,084,000.00
PSI	NTRD	FHLB	90767	FHLB (CALLABLE)	1.00000	08/09/17	25,000,000.00	24,990,361.45	24,775,700.00
PSI	NTRD	FHLB	90772	FHLB (CALLABLE)	1.03000	11/21/17	25,000,000.00	24,996,649.64	24,616,225.00
PSI	NTRD	FHLB	91216	FHLB (CALLABLE)	1.00000	10/16/17	25,000,000.00	25,000,000.00	24,514,775.00
PSI	NTRD	FHLB	91229	FHLB (CALLABLE)	1.05000	01/11/18	32,005,000.00	32,005,000.00	31,522,972.70
PSI	NTRD	FHLB	91238	FHLB (CALLABLE)	1.09000	04/24/18	30,000,000.00	30,000,000.00	29,344,500.00
PSI	NTRD	FHLB	91312	FHLB (CALLABLE)	1.00000	01/23/18	25,000,000.00	24,979,470.80	24,503,300.00
PSI	NTRD	FHLB	91527	FHLB (CALLABLE)	1.05000	07/26/17	20,930,000.00	20,930,000.00	20,758,164.70
PSI	NTRD	FHLB	91678	FHLB (CALLABLE)	1.00000	11/09/17	50,000,000.00	50,000,000.00	49,110,300.00
PSI	NTRD	FHLB	91731	FHLB (CALLABLE)	1.15000	12/11/18	45,200,000.00	45,190,216.29	43,713,688.40
PSI	NTRD	FHLB	91806	FHLB (CALLABLE)	1.15000	12/11/18	50,000,000.00	49,989,177.32	48,355,850.00
PSI	NTRD	FHLB	91821	FHLB (CALLABLE)	1.15000	12/11/18	28,000,000.00	27,987,878.59	27,079,276.00
PSI	NTRD	FHLB	91886	FHLB	0.12500	12/06/13	50,000,000.00	49,993,563.19	50,004,050.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of September 30, 2013
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLB	91887	FHLB	0.12500	12/06/13	25,000,000.00	24,996,781.59	25,002,025.00
PSI	NTRD	FHLB	91914	FHLB (CALLABLE)	1.15000	12/21/18	45,900,000.00	45,857,936.90	44,306,765.10
PSI	NTRD	FHLB	91915	FHLB (CALLABLE)	1.15000	12/21/18	50,000,000.00	49,954,179.63	48,264,450.00
PSI	NTRD	FHLB	91933	FHLB (CALLABLE)	1.15000	12/21/18	37,945,000.00	37,911,882.78	36,627,891.11
PSI	NTRD	FHLB	91961	FHLB	0.12500	12/10/13	50,000,000.00	49,994,255.12	50,004,300.00
PSI	NTRD	FHLB	91962	FHLB	0.12500	12/10/13	50,000,000.00	49,994,255.12	50,004,300.00
PSI	NTRD	FHLB	91963	FHLB	0.12500	12/10/13	8,000,000.00	7,999,080.82	8,000,688.00
PSI	NTRD	FHLB	91998	FHLB	0.30000	12/12/13	50,000,000.00	50,012,575.21	50,021,700.00
PSI	NTRD	FHLB	91999	FHLB	0.30000	12/12/13	50,000,000.00	50,012,575.21	50,021,700.00
PSI	NTRD	FHLB	92001	FHLB	0.12500	12/06/13	50,000,000.00	49,995,932.77	50,004,050.00
PSI	NTRD	FHLB	92002	FHLB	0.12500	12/06/13	30,000,000.00	29,997,559.66	30,002,430.00
PSI	NTRD	FHLB	92013	FHLB	4.87500	11/27/13	35,000,000.00	35,256,510.74	35,261,520.00
PSI	NTRD	FHLB	92017	FHLB	1.24000	11/01/18	15,915,000.00	15,915,000.00	15,541,920.57
PSI	NTRD	FHLB	92033	FHLB (CALLABLE)	1.00000	11/09/17	50,000,000.00	50,000,000.00	49,110,300.00
PSI	NTRD	FHLB	92037	FHLB (CALLABLE)	1.29000	12/28/18	50,000,000.00	50,000,000.00	48,637,000.00
PSI	NTRD	FHLB	92055	FHLB (CALLABLE)	1.30000	12/28/18	50,000,000.00	50,000,000.00	48,616,250.00
PSI	NTRD	FHLB	92104	FHLB	0.17000	12/19/13	50,000,000.00	49,998,650.14	50,009,750.00
PSI	NTRD	FHLB	92105	FHLB	0.17000	12/19/13	50,000,000.00	49,998,650.14	50,009,750.00
PSI	NTRD	FHLB	92121	FHLB (CALLABLE)	0.95000	12/28/17	31,760,000.00	31,753,264.48	31,150,684.40
PSI	NTRD	FHLB	92175	FHLB (CALLABLE)	1.05000	01/29/18	50,000,000.00	50,000,000.00	49,237,600.00
PSI	NTRD	FHLB	92176	FHLB (CALLABLE)	1.34000	01/29/19	50,000,000.00	50,000,000.00	48,703,850.00
PSI	NTRD	FHLB	92347	FHLB (CALLABLE)	1.50000	02/26/19	25,000,000.00	24,988,738.02	24,384,350.00
PSI	NTRD	FHLB	92358	FHLB (CALLABLE)	1.50000	02/28/19	10,200,000.00	10,200,000.00	9,960,677.40
PSI	NTRD	FHLB	92843	FHLB (CALLABLE)	1.15000	07/11/18	25,000,000.00	25,000,000.00	24,469,150.00
PSI	NTRD	FHLB	92893	FHLB	0.12000	10/03/13	50,000,000.00	50,000,000.00	50,000,100.00
PSI	NTRD	FHLB	92894	FHLB	0.12000	10/03/13	50,000,000.00	50,000,000.00	50,000,100.00
PSI	NTRD	FHLB	92895	FHLB	0.12000	10/03/13	50,000,000.00	50,000,000.00	50,000,100.00
PSI	NTRD	FHLB	92898	FHLB (CALLABLE)	1.15000	07/11/18	13,550,000.00	13,550,000.00	13,262,279.30
PSI	NTRD	FHLB	92956	FHLB (CALLABLE)	1.44000	04/05/19	7,150,000.00	7,150,000.00	6,974,975.15
PSI	NTRD	FHLB	93252	FHLB	0.10000	11/15/13	50,000,000.00	49,999,851.65	50,001,200.00
PSI	NTRD	FHLB	93253	FHLB	0.10000	11/15/13	50,000,000.00	49,999,851.65	50,001,200.00
PSI	NTRD	FHLB	93254	FHLB	0.10000	10/30/13	50,000,000.00	49,999,921.39	50,000,800.00
PSI	NTRD	FHLB	93263	FHLB (CALLABLE)	1.30000	06/05/18	25,000,000.00	25,000,000.00	24,507,800.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of September 30, 2013
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLB	93553	FHLB	0.15000	05/01/14	50,000,000.00	50,000,000.00	50,011,650.00
PSI	NTRD	FHLB	93554	FHLB	0.15000	05/01/14	50,000,000.00	50,000,000.00	50,011,650.00
PSI	NTRD	FHLB	93555	FHLB	0.15000	05/01/14	50,000,000.00	50,000,000.00	50,011,650.00
PSI	NTRD	FHLB	93556	FHLB	0.15000	05/01/14	50,000,000.00	50,000,000.00	50,011,650.00
PSI	NTRD	FHLB	93557	FHLB	0.12000	03/28/14	50,000,000.00	49,989,865.69	50,007,650.00
PSI	NTRD	FHLB	93558	FHLB	0.15000	05/01/14	24,000,000.00	24,000,000.00	24,005,592.00
PSI	NTRD	FHLB	93559	FHLB	0.12000	03/28/14	50,000,000.00	49,989,865.69	50,007,650.00
PSI	NTRD	FHLB	93560	FHLB	0.14000	06/06/14	50,000,000.00	49,985,581.40	50,002,800.00
PSI	NTRD	FHLB	93561	FHLB	0.12000	03/28/14	50,000,000.00	49,989,865.69	50,007,650.00
PSI	NTRD	FHLB	93562	FHLB	0.12000	03/28/14	27,000,000.00	26,994,527.47	27,004,131.00
PSI	NTRD	FHLB	93563	FHLB	0.14000	06/06/14	24,000,000.00	23,993,079.07	24,001,344.00
PSI	NTRD	FHLB	93589	FHLB	0.10000	12/03/13	50,000,000.00	49,999,003.16	50,001,700.00
PSI	NTRD	FHLB	93590	FHLB	0.10000	12/03/13	1,280,000.00	1,279,974.48	1,280,043.52
PSI	NTRD	FHLB	93612	FHLB (CALLABLE)	1.12500	06/26/17	25,000,000.00	24,824,105.91	24,998,275.00
PSI	NTRD	FHLB	93889	FHLB (CALLABLE)	1.87500	09/05/18	25,000,000.00	24,975,355.97	24,992,950.00
PSI	NTRD	FHLB	93890	FHLB (CALLABLE)	1.87500	09/05/18	16,025,000.00	16,009,194.52	16,020,480.95
PSI	NTRD	FHLB	94062	FHLB (CALLABLE)	2.20000	09/17/18	25,000,000.00	25,000,000.00	25,077,325.00
PSI	NTRD	FHLB	94064	FHLB (CALLABLE)	2.25000	09/26/18	25,000,000.00	25,000,000.00	25,092,125.00
		FHLB Total					2,938,410,000.00	2,940,508,565.93	2,925,206,253.11
PSI	NTRD	FHLD	92889	FHLB D/N	0.11100	10/04/13	50,000,000.00	49,999,537.50	49,999,900.00
PSI	NTRD	FHLD	92890	FHLB D/N	0.11100	10/04/13	50,000,000.00	49,999,537.50	49,999,900.00
PSI	NTRD	FHLD	92891	FHLB D/N	0.11100	10/04/13	50,000,000.00	49,999,537.50	49,999,900.00
PSI	NTRD	FHLD	93537	FHLB D/N	0.10000	12/20/13	50,000,000.00	49,988,888.89	49,997,800.00
PSI	NTRD	FHLD	93540	FHLB D/N	0.10000	12/20/13	50,000,000.00	49,988,888.89	49,997,800.00
PSI	NTRD	FHLD	93542	FHLB D/N	0.10000	12/20/13	50,000,000.00	49,988,888.89	49,997,800.00
PSI	NTRD	FHLD	93543	FHLB D/N	0.10000	12/20/13	50,000,000.00	49,988,888.89	49,997,800.00
		FHLD Total					350,000,000.00	349,954,168.06	349,990,900.00
PSI	NTRD	FHLM	80633	FHLMC	5.00000	01/30/14	7,054,000.00	7,108,691.57	7,168,676.88
PSI	NTRD	FHLM	84154	FHLMC	4.50000	01/15/14	50,000,000.00	50,424,449.50	50,635,250.00
PSI	NTRD	FHLM	84872	FHLMC	1.75000	09/10/15	25,000,000.00	25,060,749.03	25,659,275.00
PSI	NTRD	FHLM	89727	FHLMC (CALLABLE)	1.20000	03/06/17	50,000,000.00	49,982,601.45	50,164,350.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of September 30, 2013
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLM	89810	FHLMC	0.37500	11/27/13	50,000,000.00	50,003,338.98	50,022,950.00
PSI	NTRD	FHLM	89811	FHLMC	0.37500	11/27/13	50,000,000.00	50,003,338.98	50,022,950.00
PSI	NTRD	FHLM	90419	FHLMC (CALLABLE)	1.12500	06/28/17	50,000,000.00	50,000,000.00	49,114,250.00
PSI	NTRD	FHLM	90433	FHLMC (CALLABLE)	1.10000	07/03/17	50,000,000.00	50,000,000.00	49,765,300.00
PSI	NTRD	FHLM	90434	FHLMC (CALLABLE)	1.12500	07/05/17	50,000,000.00	49,990,616.46	49,266,650.00
PSI	NTRD	FHLM	90439	FHLMC (CALLABLE)	1.15000	07/12/17	50,000,000.00	50,000,000.00	49,775,350.00
PSI	NTRD	FHLM	90440	FHLMC (CALLABLE)	1.12500	07/05/17	50,000,000.00	50,000,000.00	49,283,650.00
PSI	NTRD	FHLM	90451	FHLMC (CALLABLE)	1.12500	07/03/17	50,000,000.00	50,000,000.00	49,272,500.00
PSI	NTRD	FHLM	90452	FHLMC (CALLABLE)	1.12500	07/03/17	50,000,000.00	50,000,000.00	49,272,500.00
PSI	NTRD	FHLM	90453	FHLMC (CALLABLE)	1.14000	07/05/17	50,000,000.00	50,000,000.00	49,275,500.00
PSI	NTRD	FHLM	90454	FHLMC (CALLABLE)	1.14000	07/03/17	50,000,000.00	50,000,000.00	49,281,300.00
PSI	NTRD	FHLM	90467	FHLMC (CALLABLE)	1.12500	07/05/17	25,950,000.00	25,950,000.00	25,790,381.55
PSI	NTRD	FHLM	90478	FHLMC (CALLABLE)	1.12500	07/05/17	50,000,000.00	50,000,000.00	49,737,900.00
PSI	NTRD	FHLM	90485	FHLMC (CALLABLE)	1.12500	07/17/17	50,000,000.00	50,000,000.00	49,461,750.00
PSI	NTRD	FHLM	90489	FHLMC (CALLABLE)	1.15000	07/18/17	50,000,000.00	50,000,000.00	49,761,850.00
PSI	NTRD	FHLM	90571	FHLMC (CALLABLE)	1.12500	07/24/17	47,250,000.00	47,240,990.14	46,975,572.00
PSI	NTRD	FHLM	90572	FHLMC (CALLABLE)	1.12500	07/24/17	22,150,000.00	22,144,086.86	22,021,352.80
PSI	NTRD	FHLM	90768	FHLMC (CALLABLE)	1.11000	02/20/18	25,000,000.00	25,000,000.00	24,618,000.00
PSI	NTRD	FHLM	90963	FHLMC (CALLABLE)	1.10000	02/28/18	10,740,000.00	10,740,000.00	10,532,642.82
PSI	NTRD	FHLM	91206	FHLMC	0.37500	10/30/13	50,000,000.00	50,006,851.89	50,011,450.00
PSI	NTRD	FHLM	91207	FHLMC	0.37500	10/30/13	50,000,000.00	50,006,851.89	50,011,450.00
PSI	NTRD	FHLM	91635	FHLMC (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	48,975,800.00
PSI	NTRD	FHLM	91636	FHLMC (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	48,975,800.00
PSI	NTRD	FHLM	91637	FHLMC (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	48,975,800.00
PSI	NTRD	FHLM	91664	FHLMC (CALLABLE)	1.00000	12/11/17	50,000,000.00	50,000,000.00	49,031,700.00
PSI	NTRD	FHLM	91680	FHLMC (CALLABLE)	1.00000	12/11/17	50,000,000.00	50,000,000.00	49,031,700.00
PSI	NTRD	FHLM	91681	FHLMC (CALLABLE)	1.00000	12/11/17	25,000,000.00	24,991,610.08	24,515,850.00
PSI	NTRD	FHLM	91682	FHLMC (CALLABLE)	1.00000	12/11/17	25,000,000.00	25,000,000.00	24,515,850.00
PSI	NTRD	FHLM	91805	FHLMC (CALLABLE)	1.14000	10/15/18	10,175,000.00	10,175,000.00	9,773,525.03
PSI	NTRD	FHLM	92018	FHLMC (CALLABLE)	1.29000	01/15/19	50,000,000.00	50,000,000.00	48,631,850.00
PSI	NTRD	FHLM	92031	FHLMC (CALLABLE)	1.25000	11/08/18	14,320,000.00	14,320,000.00	13,967,642.08
PSI	NTRD	FHLM	92056	FHLMC (CALLABLE)	1.30000	01/03/19	50,000,000.00	50,000,000.00	48,554,550.00
PSI	NTRD	FHLM	92820	FHLMC	0.87500	10/28/13	20,000,000.00	20,010,978.28	20,011,920.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of September 30, 2013
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLM	92844	FHLMC (CALLABLE)	1.35000	04/16/19	25,000,000.00	25,000,000.00	24,110,825.00
PSI	NTRD	FHLM	92864	FHLMC	0.87500	10/28/13	50,000,000.00	50,027,629.13	50,029,800.00
PSI	NTRD	FHLM	92882	FHLMC	0.62500	12/23/13	50,000,000.00	50,056,072.52	50,058,600.00
PSI	NTRD	FHLM	92883	FHLMC	0.62500	12/23/13	50,000,000.00	50,056,072.52	50,058,600.00
PSI	NTRD	FHLM	92884	FHLMC	0.62500	12/23/13	50,000,000.00	50,056,072.52	50,058,600.00
PSI	NTRD	FHLM	92885	FHLMC	0.62500	12/23/13	5,790,000.00	5,796,493.20	5,796,785.88
PSI	NTRD	FHLM	92896	FHLMC	0.87500	10/28/13	50,000,000.00	50,027,665.02	50,029,800.00
PSI	NTRD	FHLM	92897	FHLMC	0.87500	10/28/13	5,000,000.00	5,002,766.50	5,002,980.00
PSI	NTRD	FHLM	92899	FHLMC (CALLABLE)	1.35000	04/24/19	21,850,000.00	21,850,000.00	21,101,593.80
PSI	NTRD	FHLM	93005	FHLMC (CALLABLE)	1.10000	05/07/18	25,000,000.00	25,000,000.00	24,318,975.00
PSI	NTRD	FHLM	93120	FHLMC (CALLABLE)	1.15000	05/13/19	26,470,000.00	26,470,000.00	25,395,476.82
PSI	NTRD	FHLM	93198	FHLMC (CALLABLE)	1.40000	05/08/19	22,000,000.00	22,000,000.00	21,235,742.00
PSI	NTRD	FHLM	93567	FHLMC	0.14500	03/27/14	50,000,000.00	50,000,000.00	50,013,800.00
PSI	NTRD	FHLM	93568	FHLMC	0.14500	03/27/14	15,000,000.00	15,000,000.00	15,004,140.00
PSI	NTRD	FHLM	93569	FHLMC	4.50000	01/15/14	50,000,000.00	50,628,195.02	50,635,250.00
PSI	NTRD	FHLM	93570	FHLMC	4.50000	01/15/14	50,000,000.00	50,628,195.02	50,635,250.00
PSI	NTRD	FHLM	93571	FHLMC	4.50000	01/15/14	50,000,000.00	50,628,195.02	50,635,250.00
PSI	NTRD	FHLM	93572	FHLMC	4.50000	01/15/14	40,874,000.00	41,387,536.87	41,393,304.17
PSI	NTRD	FHLM	93629	FHLMC (CALLABLE)	2.15000	07/25/18	25,000,000.00	25,000,000.00	25,031,225.00
PSI	NTRD	FHLM	93630	FHLMC (CALLABLE)	2.15000	07/25/18	25,000,000.00	25,000,000.00	25,031,050.00
PSI	NTRD	FHLM	94048	FHLMC (CALLABLE)	2.25000	09/26/18	20,000,000.00	20,000,000.00	20,137,580.00
PSI	NTRD	FHLM	94063	FHLMC (CALLABLE)	2.25000	09/20/18	15,000,000.00	14,998,509.04	15,096,705.00
PSI	NTRD	FHLM	94066	FHLMC (CALLABLE)	2.25000	09/20/18	10,100,000.00	10,097,490.21	10,165,114.70
PSI	NTRD	FHLM	94084	FHLMC (CALLABLE)	2.32000	09/26/18	25,000,000.00	25,000,000.00	25,101,525.00
PSI	NTRD	FHLM	94085	FHLMC (CALLABLE)	2.38000	09/26/18	20,000,000.00	20,000,000.00	20,081,220.00
		FHLM Total					2,284,723,000.00	2,287,871,047.70	2,268,023,980.53
PSI	NTRD	FHLMD	91849	FHLMC D/N	0.17000	11/27/13	50,000,000.00	49,986,305.55	49,998,400.00
PSI	NTRD	FHLMD	91851	FHLMC D/N	0.17000	11/27/13	50,000,000.00	49,986,305.55	49,998,400.00
PSI	NTRD	FHLMD	93547	FHLMC D/N	0.11000	12/30/13	50,000,000.00	49,986,097.22	49,997,500.00
PSI	NTRD	FHLMD	93548	FHLMC D/N	0.11000	12/30/13	50,000,000.00	49,986,097.22	49,997,500.00
PSI	NTRD	FHLMD	93551	FHLMC D/N	0.12000	01/17/14	50,000,000.00	49,981,833.33	49,997,000.00
PSI	NTRD	FHLMD	93552	FHLMC D/N	0.12000	01/17/14	50,000,000.00	49,981,833.33	49,997,000.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of September 30, 2013
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
		FHLMD Total					300,000,000.00	299,908,472.20	299,985,800.00
PSI	NTRD	FNMA	84116	FNMA	2.87500	12/11/13	50,000,000.00	50,132,466.03	50,274,600.00
PSI	NTRD	FNMA	84157	FNMA	2.75000	02/05/14	50,000,000.00	50,210,397.95	50,459,650.00
PSI	NTRD	FNMA	84158	FNMA	2.75000	02/05/14	50,000,000.00	50,210,397.95	50,459,650.00
PSI	NTRD	FNMA	84386	FNMA (CALLABLE)	2.15000	08/04/15	25,000,000.00	25,000,000.00	25,778,975.00
PSI	NTRD	FNMA	84663	FNMA (CALLABLE)	1.87500	09/09/15	25,000,000.00	24,987,883.35	25,665,025.00
PSI	NTRD	FNMA	84873	FNMA	2.37500	07/28/15	25,000,000.00	25,347,194.05	25,913,550.00
PSI	NTRD	FNMA	85094	FNMA	1.62500	10/26/15	35,000,000.00	35,107,727.12	35,855,960.00
PSI	NTRD	FNMA	85146	FNMA (CALLABLE)	1.62500	11/12/15	25,000,000.00	24,961,887.00	25,588,375.00
PSI	NTRD	FNMA	88534	FNMA	1.37500	11/15/16	50,000,000.00	50,332,686.25	50,832,900.00
PSI	NTRD	FNMA	88537	FNMA	1.37500	11/15/16	50,000,000.00	50,309,916.85	50,832,900.00
PSI	NTRD	FNMA	88591	FNMA	4.87500	12/15/16	50,000,000.00	55,678,390.16	56,325,800.00
PSI	NTRD	FNMA	88592	FNMA	4.87500	12/15/16	50,000,000.00	55,678,390.16	56,325,800.00
PSI	NTRD	FNMA	88593	FNMA	1.37500	11/15/16	50,000,000.00	50,231,052.50	50,832,900.00
PSI	NTRD	FNMA	88600	FNMA	1.37500	11/15/16	50,000,000.00	50,264,398.62	50,832,900.00
PSI	NTRD	FNMA	89145	FNMA	1.25000	01/30/17	50,000,000.00	50,339,887.38	50,560,650.00
PSI	NTRD	FNMA	89146	FNMA	1.37500	11/15/16	50,000,000.00	50,647,001.09	50,832,900.00
PSI	NTRD	FNMA	89147	FNMA	1.37500	11/15/16	25,000,000.00	25,323,500.54	25,416,450.00
PSI	NTRD	FNMA	89148	FNMA	1.37500	11/15/16	50,000,000.00	50,569,848.37	50,832,900.00
PSI	NTRD	FNMA	89149	FNMA	1.37500	11/15/16	50,000,000.00	50,569,848.37	50,832,900.00
PSI	NTRD	FNMA	89150	FNMA	1.25000	01/30/17	50,000,000.00	50,339,887.38	50,560,650.00
PSI	NTRD	FNMA	90290	FNMA (CALLABLE)	1.20000	06/28/17	50,000,000.00	50,000,000.00	49,106,200.00
PSI	NTRD	FNMA	90351	FNMA (CALLABLE)	1.20000	06/28/17	33,645,000.00	33,645,000.00	33,043,561.98
PSI	NTRD	FNMA	91200	FNMA (CALLABLE)	1.00000	10/11/17	30,000,000.00	30,000,000.00	29,543,370.00
PSI	NTRD	FNMA	91201	FNMA (CALLABLE)	1.00000	11/28/17	14,850,000.00	14,848,801.43	14,681,318.85
PSI	NTRD	FNMA	91353	FNMA (CALLABLE)	1.05000	04/30/18	14,800,000.00	14,795,378.69	14,461,139.20
PSI	NTRD	FNMA	91479	FNMA (CALLABLE)	1.00000	09/27/17	50,000,000.00	50,099,894.65	49,293,600.00
PSI	NTRD	FNMA	91480	FNMA (CALLABLE)	1.00000	09/27/17	12,565,000.00	12,590,103.53	12,387,481.68
PSI	NTRD	FNMA	91679	FNMA (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	49,174,850.00
PSI	NTRD	FNMA	91683	FNMA (CALLABLE)	1.00000	12/12/17	50,000,000.00	50,000,000.00	49,153,800.00
PSI	NTRD	FNMA	91684	FNMA (CALLABLE)	1.00000	12/12/17	50,000,000.00	50,000,000.00	49,153,800.00
PSI	NTRD	FNMA	91732	FNMA (CALLABLE)	1.00000	12/12/17	50,000,000.00	49,985,308.05	49,153,800.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of September 30, 2013
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMA	91733	FNMA (CALLABLE)	1.10000	12/12/18	50,000,000.00	50,000,000.00	48,348,100.00
PSI	NTRD	FNMA	91791	FNMA (CALLABLE)	1.00000	12/12/17	39,575,000.00	39,575,000.00	38,905,232.70
PSI	NTRD	FNMA	91807	FNMA (CALLABLE)	1.25000	11/19/18	22,650,000.00	22,650,000.00	21,903,048.30
PSI	NTRD	FNMA	91808	FNMA (CALLABLE)	1.15000	12/13/18	50,000,000.00	50,000,000.00	48,269,750.00
PSI	NTRD	FNMA	91822	FNMA (CALLABLE)	1.20000	12/20/18	20,900,000.00	20,881,818.62	20,154,058.10
PSI	NTRD	FNMA	91895	FNMA (CALLABLE)	1.17000	12/14/18	50,000,000.00	50,000,000.00	48,506,200.00
PSI	NTRD	FNMA	91896	FNMA (CALLABLE)	1.20000	12/28/18	50,000,000.00	50,000,000.00	48,532,400.00
PSI	NTRD	FNMA	91916	FNMA (CALLABLE)	1.20000	12/27/18	50,000,000.00	50,000,000.00	48,302,500.00
PSI	NTRD	FNMA	91927	FNMA (CALLABLE)	1.15000	12/27/18	50,000,000.00	50,000,000.00	48,299,950.00
PSI	NTRD	FNMA	91932	FNMA (CALLABLE)	1.17000	12/27/18	50,000,000.00	50,000,000.00	48,317,700.00
PSI	NTRD	FNMA	91949	FNMA (CALLABLE)	1.20000	12/27/18	50,000,000.00	50,000,000.00	48,302,500.00
PSI	NTRD	FNMA	91952	FNMA (CALLABLE)	1.20000	12/27/18	15,000,000.00	15,000,000.00	14,490,750.00
PSI	NTRD	FNMA	92032	FNMA (CALLABLE)	1.00000	11/15/17	50,000,000.00	50,000,000.00	49,307,150.00
PSI	NTRD	FNMA	92036	FNMA (CALLABLE)	1.22000	12/27/18	50,000,000.00	50,000,000.00	48,578,350.00
PSI	NTRD	FNMA	92144	FNMA	0.75000	12/18/13	50,000,000.00	50,060,962.57	50,074,850.00
PSI	NTRD	FNMA	92145	FNMA	0.75000	12/18/13	50,000,000.00	50,060,962.57	50,074,850.00
PSI	NTRD	FNMA	92154	FNMA (CALLABLE)	1.20000	12/28/18	36,600,000.00	36,591,984.85	35,525,716.80
PSI	NTRD	FNMA	93086	FNMA (CALLABLE)	1.15000	10/30/18	25,000,000.00	25,000,000.00	24,191,575.00
PSI	NTRD	FNMA	93103	FNMA (CALLABLE)	1.15000	10/30/18	25,000,000.00	25,000,000.00	24,191,575.00
PSI	NTRD	FNMA	93161	FNMA (CALLABLE)	1.15000	11/28/18	25,000,000.00	25,000,000.00	24,251,700.00
PSI	NTRD	FNMA	93217	FNMA (CALLABLE)	1.45000	06/03/19	25,000,000.00	25,000,000.00	24,175,350.00
PSI	NTRD	FNMA	93226	FNMA (CALLABLE)	1.15000	11/16/18	25,000,000.00	24,963,601.29	24,145,800.00
PSI	NTRD	FNMA	93443	FNMA (CALLABLE)	1.45000	06/03/19	12,975,000.00	12,851,567.64	12,547,006.65
PSI	NTRD	FNMA	93478	FNMA (CALLABLE)	2.12500	07/11/19	25,000,000.00	25,000,000.00	24,816,025.00
PSI	NTRD	FNMA	94065	FNMA (CALLABLE)	1.50000	05/25/18	25,000,000.00	24,555,500.58	24,857,025.00
		FNMA Total					2,188,560,000.00	2,204,398,645.59	2,183,237,519.26
PSI	NTRD	FNMD	91830	FNMA D/N	0.16000	10/25/13	50,000,000.00	49,994,666.67	49,999,350.00
PSI	NTRD	FNMD	91831	FNMA D/N	0.16000	10/25/13	50,000,000.00	49,994,666.67	49,999,350.00
PSI	NTRD	FNMD	91898	FNMA D/N	0.16000	10/01/13	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	FNMD	91899	FNMA D/N	0.16000	10/01/13	50,000,000.00	50,000,000.00	50,000,000.00
		FNMD Total					200,000,000.00	199,989,333.34	199,998,700.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of September 30, 2013
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FRAM2	91415	FHLB (CALLABLE)	0.75000	11/14/17	50,000,000.00	50,000,000.00	48,755,800.00
		FRAM2 Total					50,000,000.00	50,000,000.00	48,755,800.00
PSI	NTRD	FRCDQ	90377	ROYAL BANK OF CANADA NY FRCD	0.35060	06/25/15	50,000,000.00	50,000,000.00	49,890,000.00
PSI	NTRD	FRCDQ	90392	ROYAL BANK OF CANADA NY FRCD	0.35060	06/25/15	50,000,000.00	50,000,000.00	49,890,000.00
		FRCDQ Total					100,000,000.00	100,000,000.00	99,780,000.00
PSI	NTRD	FRCDQ2	89760	NORDEA BANK FINLAND PLC NY FRCD	1.14990	04/09/14	50,000,000.00	50,002,495.22	50,226,650.00
PSI	NTRD	FRCDQ2	91255	BANK OF NOVA SCOTIA HOUSTON FRCD	1.21860	01/12/15	21,500,000.00	21,663,465.61	21,357,150.35
PSI	NTRD	FRCDQ2	91282	WESTPAC BANKING CORP NY FRCD	0.56860	10/10/14	50,000,000.00	50,005,011.14	49,734,375.00
PSI	NTRD	FRCDQ2	91306	RABOBANK NEDERLAND NV NY FRCD	0.41810	10/15/13	50,000,000.00	50,000,000.00	50,005,700.00
PSI	NTRD	FRCDQ2	92038	RABOBANK NEDERLAND NV NY FRCD	0.33245	12/20/13	50,000,000.00	50,000,000.00	49,949,375.00
PSI	NTRD	FRCDQ2	93072	WESTPAC BANKING CORP NY FRCD	0.41590	04/27/15	50,000,000.00	50,007,752.84	49,593,416.50
		FRCDQ2 Total					271,500,000.00	271,678,724.81	270,866,666.85
PSI	NTRD	MCPN	91354	FHLB (CALLABLE)	0.65000	11/13/17	50,000,000.00	50,000,000.00	48,661,500.00
PSI	NTRD	MCPN	91355	FHLB (CALLABLE)	0.65000	11/14/17	50,000,000.00	50,000,000.00	48,656,550.00
PSI	NTRD	MCPN	91390	FHLB (CALLABLE)	0.55000	11/13/17	50,000,000.00	50,000,000.00	48,464,300.00
PSI	NTRD	MCPN	91668	FHLB (CALLABLE)	0.75000	12/18/17	50,000,000.00	50,000,000.00	48,580,700.00
PSI	NTRD	MCPN	91953	FHLB (CALLABLE)	1.00000	12/28/18	50,000,000.00	50,000,000.00	47,646,600.00
PSI	NTRD	MCPN	91977	FHLB (CALLABLE)	1.00000	12/28/18	50,000,000.00	50,000,000.00	47,646,600.00
PSI	NTRD	MCPN	91978	FHLB (CALLABLE)	1.00000	12/28/18	50,000,000.00	50,000,000.00	47,487,350.00
PSI	NTRD	MCPN	92020	FHLB (CALLABLE)	1.25000	01/08/19	50,000,000.00	50,000,000.00	47,613,050.00
PSI	NTRD	MCPN	92035	FHLB (CALLABLE)	1.00000	12/18/18	50,000,000.00	50,000,000.00	47,680,050.00
PSI	NTRD	MCPN	92041	FHLB (CALLABLE)	1.37500	01/14/19	50,000,000.00	50,000,000.00	47,717,200.00
PSI	NTRD	MCPN	92161	FHLB (CALLABLE)	1.25000	01/28/19	50,000,000.00	50,000,000.00	47,688,350.00
PSI	NTRD	MCPN	92162	FHLB (CALLABLE)	1.37500	01/25/19	50,000,000.00	50,000,000.00	47,685,400.00
PSI	NTRD	MCPN	92163	FHLB (CALLABLE)	1.50000	01/28/19	50,000,000.00	50,000,000.00	47,681,350.00
PSI	NTRD	MCPN	92164	FHLB (CALLABLE)	1.25000	01/28/19	50,000,000.00	50,000,000.00	47,688,350.00
PSI	NTRD	MCPN	92177	FHLB (CALLABLE)	1.50000	01/28/19	50,000,000.00	50,000,000.00	47,731,550.00
PSI	NTRD	MCPN	92788	FHLB (CALLABLE)	2.00000	04/11/19	25,000,000.00	25,000,000.00	23,818,325.00
PSI	NTRD	MCPN	92814	FHLB (CALLABLE)	2.50000	04/17/19	25,000,000.00	25,000,000.00	23,764,500.00
PSI	NTRD	MCPN	93057	FHLB (CALLABLE)	2.37500	05/15/19	25,000,000.00	25,000,000.00	23,606,625.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of September 30, 2013
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	MCPN	93058	FHLB (CALLABLE)	2.37500	05/15/19	25,000,000.00	25,000,000.00	23,606,625.00
PSI	NTRD	MCPN	93059	FHLB (CALLABLE)	2.00000	05/21/19	25,000,000.00	25,000,000.00	23,673,650.00
PSI	NTRD	MCPN	93060	FHLB (CALLABLE)	2.00000	05/21/19	25,000,000.00	25,000,000.00	23,673,650.00
PSI	NTRD	MCPN	93063	FHLB (CALLABLE)	2.37500	05/15/19	25,000,000.00	25,000,000.00	23,606,625.00
PSI	NTRD	MCPN	93064	FHLB (CALLABLE)	2.37500	05/22/19	25,000,000.00	25,000,000.00	23,599,975.00
PSI	NTRD	MCPN	93178	FHLB (CALLABLE)	2.50000	05/28/19	25,000,000.00	25,000,000.00	23,642,275.00
PSI	NTRD	MCPN	93208	FHLB (CALLABLE)	3.00000	05/22/19	50,000,000.00	50,000,000.00	47,392,800.00
PSI	NTRD	MCPN	93209	FHLB (CALLABLE)	3.00000	05/22/19	25,000,000.00	25,000,000.00	23,696,400.00
PSI	NTRD	MCPN	93210	FHLB (CALLABLE)	3.00000	05/22/19	25,000,000.00	25,000,000.00	23,696,400.00
PSI	NTRD	MCPN	93335	FHLB (CALLABLE)	2.50000	06/27/19	50,000,000.00	50,000,000.00	47,721,550.00
PSI	NTRD	MCPN	93479	FHLB (CALLABLE)	7.00000	07/11/19	25,000,000.00	25,000,000.00	24,425,175.00
PSI	NTRD	MCPN	93490	FHLB (CALLABLE)	8.00000	07/17/19	25,000,000.00	25,000,000.00	24,410,450.00
		MCPN Total					1,175,000,000.00	1,175,000,000.00	1,122,963,925.00
PSI	NTRD	MCSA	90103	FHLB (CALLABLE)	0.75000	06/05/17	50,000,000.00	49,996,322.56	49,047,550.00
PSI	NTRD	MCSA	91199	FNMA (CALLABLE)	0.70000	09/27/17	8,380,000.00	8,380,000.00	8,344,385.00
PSI	NTRD	MCSA	91665	FNMA (CALLABLE)	0.75000	12/11/17	50,000,000.00	50,000,000.00	49,830,800.00
PSI	NTRD	MCSA	91666	FNMA (CALLABLE)	0.80000	12/13/17	50,000,000.00	50,000,000.00	49,241,050.00
PSI	NTRD	MCSA	91667	FNMA (CALLABLE)	0.75000	12/18/17	50,000,000.00	50,000,000.00	49,510,950.00
PSI	NTRD	MCSA	91685	FNMA (CALLABLE)	0.75000	12/13/17	50,000,000.00	50,000,000.00	49,627,750.00
PSI	NTRD	MCSA	91708	FNMA (CALLABLE)	0.80000	12/13/17	50,000,000.00	50,000,000.00	49,543,100.00
PSI	NTRD	MCSA	93051	FNMA (CALLABLE)	1.00000	11/15/18	25,000,000.00	25,000,000.00	24,333,050.00
PSI	NTRD	MCSA	93052	FNMA (CALLABLE)	1.00000	11/15/18	14,000,000.00	14,000,000.00	13,626,508.00
PSI	NTRD	MCSA	94067	FHLB (CALLABLE)	1.75000	09/26/18	25,000,000.00	25,000,000.00	24,986,750.00
		MCSA Total					372,380,000.00	372,376,322.56	368,091,893.00
PSI	NTRD	NCD1	93820	UNION BANK OF CALIFORNIA NA CD	0.15000	10/01/13	50,000,000.00	50,000,000.00	50,000,100.00
PSI	NTRD	NCD1	93954	UNION BANK OF CALIFORNIA NA CD	0.15000	10/24/13	50,000,000.00	50,000,000.00	50,002,650.00
PSI	NTRD	NCD1	93955	UNION BANK OF CALIFORNIA NA CD	0.15000	10/22/13	50,000,000.00	50,000,000.00	50,002,400.00
PSI	NTRD	NCD1	93973	UNION BANK OF CALIFORNIA NA CD	0.18000	11/29/13	50,000,000.00	50,000,000.00	50,006,650.00
PSI	NTRD	NCD1	93990	UNION BANK OF CALIFORNIA NA CD	0.18000	11/29/13	50,000,000.00	50,000,000.00	50,006,650.00
PSI	NTRD	NCD1	94010	UNION BANK OF CALIFORNIA NA CD	0.18000	11/29/13	50,000,000.00	50,000,000.00	50,006,650.00
PSI	NTRD	NCD1	94011	UNION BANK OF CALIFORNIA NA CD	0.18000	11/29/13	25,000,000.00	25,000,000.00	25,003,325.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of September 30, 2013
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	NCD1	94030	UNION BANK OF CALIFORNIA NA CD	0.14000	11/01/13	50,000,000.00	50,000,000.00	50,001,750.00
PSI	NTRD	NCD1	94207	WELLS FARGO BANK NA CD	0.14000	12/31/13	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	NCD1	94208	WELLS FARGO BANK NA CD	0.14000	12/31/13	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	NCD1	94214	WELLS FARGO BANK NA CD	0.14000	12/24/13	50,000,000.00	50,000,000.00	50,000,000.00
		NCD1 Total					525,000,000.00	525,000,000.00	525,030,175.00
PSI	NTRD	NOTE	84155	USTN	2.37500	08/31/14	50,000,000.00	50,359,323.77	51,029,295.00
PSI	NTRD	NOTE	84156	USTN	2.37500	08/31/14	25,000,000.00	25,179,661.89	25,514,647.50
PSI	NTRD	NOTE	85663	USTN	1.37500	11/30/15	50,000,000.00	49,278,811.29	51,070,300.00
PSI	NTRD	NOTE	85664	USTN	1.37500	11/30/15	50,000,000.00	49,260,056.98	51,070,300.00
PSI	NTRD	NOTE	91161	USTN	0.25000	10/31/13	50,000,000.00	50,001,757.81	50,005,850.00
PSI	NTRD	NOTE	91162	USTN	0.25000	10/31/13	50,000,000.00	50,001,757.81	50,005,850.00
PSI	NTRD	NOTE	92142	USTN	0.75000	12/15/13	50,000,000.00	50,057,833.89	50,072,250.00
PSI	NTRD	NOTE	92143	USTN	0.75000	12/15/13	50,000,000.00	50,057,833.89	50,072,250.00
		NOTE Total					375,000,000.00	374,197,037.33	378,840,742.50
PSI	NTRD	TBIL	91852	UST BILL	0.16000	11/14/13	50,000,000.00	49,990,222.22	49,998,300.00
PSI	NTRD	TBIL	91854	UST BILL	0.16000	11/14/13	50,000,000.00	49,990,222.22	49,998,300.00
		TBIL Total					100,000,000.00	99,980,444.44	99,996,600.00
PSI	NTRD	YANK1	93353	AU & NZ BANKING GRP NY CD	0.19000	12/20/13	50,000,000.00	50,000,000.00	50,007,850.00
PSI	NTRD	YANK1	93386	COMMONWEALTH BK OF AU NY CD	0.20000	12/11/13	50,000,000.00	50,000,985.16	50,002,950.00
PSI	NTRD	YANK1	93488	COMMONWEALTH BK OF AU NY CD	0.22000	12/20/13	50,000,000.00	50,001,109.96	50,005,600.00
PSI	NTRD	YANK1	93535	AU & NZ BANKING GRP NY CD	0.19000	12/30/13	50,000,000.00	50,000,000.00	50,008,800.00
PSI	NTRD	YANK1	93536	AU & NZ BANKING GRP NY CD	0.19000	12/30/13	25,000,000.00	25,000,000.00	25,004,400.00
PSI	NTRD	YANK1	93550	TORONTO DOMINION BANK NY CD	0.25500	01/17/14	50,000,000.00	50,001,497.92	50,015,850.00
PSI	NTRD	YANK1	93600	SVENSKA HANDELSBANKEN NY CD	0.18000	10/01/13	50,000,000.00	50,000,000.00	50,000,050.00
PSI	NTRD	YANK1	93601	BANK OF NOVA SCOTIA HOUSTON CD	0.17000	10/02/13	50,000,000.00	50,000,000.00	50,000,300.00
PSI	NTRD	YANK1	93604	DNB BANK ASA NY CD	0.18000	10/04/13	50,000,000.00	50,000,000.00	50,000,400.00
PSI	NTRD	YANK1	93647	LLOYDS TSB BANK PLC NY CD	0.19000	10/10/13	50,000,000.00	50,000,000.00	50,000,550.00
PSI	NTRD	YANK1	93664	AU & NZ BANKING GRP NY CD	0.20000	01/17/14	50,000,000.00	50,000,000.00	50,009,050.00
PSI	NTRD	YANK1	93665	AU & NZ BANKING GRP NY CD	0.20000	01/17/14	50,000,000.00	50,000,000.00	50,009,050.00
PSI	NTRD	YANK1	93666	TORONTO DOMINION BANK NY CD	0.21000	11/01/13	25,000,000.00	25,000,860.34	25,002,650.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of September 30, 2013
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	93667	NORDEA BANK FINLAND PLC NY CD	0.17000	10/11/13	50,000,000.00	50,000,000.00	50,001,050.00
PSI	NTRD	YANK1	93668	RABOBANK NEDERLAND NV NY CD	0.30000	04/14/14	50,000,000.00	50,000,000.00	50,013,500.00
PSI	NTRD	YANK1	93710	BANK OF MONTREAL CHICAGO CD	0.20000	10/21/13	50,000,000.00	50,000,277.64	50,003,500.00
PSI	NTRD	YANK1	93792	BARCLAYS BANK PLC NY CD	0.19000	10/31/13	50,000,000.00	50,000,000.00	50,001,700.00
PSI	NTRD	YANK1	93808	NORDEA BANK FINLAND PLC NY CD	0.17000	11/01/13	50,000,000.00	50,000,430.38	50,002,650.00
PSI	NTRD	YANK1	93821	BARCLAYS BANK PLC NY CD	0.17000	10/30/13	50,000,000.00	50,000,000.00	50,000,800.00
PSI	NTRD	YANK1	93836	CREDIT AGRICOLE CIB NY CD	0.21000	10/01/13	50,000,000.00	50,000,000.00	50,000,050.00
PSI	NTRD	YANK1	93876	SOCIETE GENERALE NY CD	0.24000	10/31/13	50,000,000.00	50,000,416.44	50,007,750.00
PSI	NTRD	YANK1	93917	BNP PARIBAS SF CD	0.17000	10/15/13	50,000,000.00	50,000,000.00	50,000,400.00
PSI	NTRD	YANK1	93934	SOCIETE GENERALE NY CD	0.23000	10/31/13	50,000,000.00	50,000,416.48	50,007,300.00
PSI	NTRD	YANK1	93949	AU & NZ BANKING GRP NY CD	0.21000	04/18/14	50,000,000.00	50,000,000.00	49,999,950.00
PSI	NTRD	YANK1	93951	DNB BANK ASA NY CD	0.15000	11/05/13	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	93953	SOCIETE GENERALE NY CD	0.16000	10/23/13	50,000,000.00	50,000,305.48	50,003,150.00
PSI	NTRD	YANK1	93956	SVENSKA HANDELSBANKEN NY CD	0.20000	12/20/13	50,000,000.00	50,000,000.00	50,002,200.00
PSI	NTRD	YANK1	93963	BANK OF NOVA SCOTIA HOUSTON CD	0.20000	01/17/14	28,500,000.00	28,500,000.00	28,499,971.50
PSI	NTRD	YANK1	93965	DEUTSCHE BANK AG NY CD	0.21000	11/26/13	50,000,000.00	50,000,777.36	50,003,150.00
PSI	NTRD	YANK1	93975	BANK OF MONTREAL CHICAGO CD	0.15000	10/23/13	50,000,000.00	50,000,000.00	50,002,200.00
PSI	NTRD	YANK1	93981	BANK OF MONTREAL CHICAGO CD	0.15000	10/29/13	50,000,000.00	50,000,388.79	50,002,800.00
PSI	NTRD	YANK1	93983	SVENSKA HANDELSBANKEN NY CD	0.18500	11/29/13	50,000,000.00	50,000,409.53	50,002,900.00
PSI	NTRD	YANK1	93995	UBS AG STAMFORD CT CD	0.17000	12/20/13	50,000,000.00	50,000,000.00	49,998,850.00
PSI	NTRD	YANK1	93996	UBS AG STAMFORD CT CD	0.17000	12/20/13	50,000,000.00	50,000,000.00	49,998,850.00
PSI	NTRD	YANK1	94002	SVENSKA HANDELSBANKEN NY CD	0.18500	11/26/13	25,000,000.00	25,000,194.28	25,001,375.00
PSI	NTRD	YANK1	94003	NORDEA BANK FINLAND PLC NY CD	0.16000	11/25/13	50,000,000.00	50,000,000.00	49,960,333.00
PSI	NTRD	YANK1	94008	DNB BANK ASA NY CD	0.17500	12/02/13	50,000,000.00	50,000,000.00	49,998,650.00
PSI	NTRD	YANK1	94009	BANK OF MONTREAL CHICAGO CD	0.15000	10/28/13	50,000,000.00	50,000,374.91	50,002,700.00
PSI	NTRD	YANK1	94012	DEUTSCHE BANK AG NY CD	0.24000	12/27/13	50,000,000.00	50,001,207.40	50,004,850.00
PSI	NTRD	YANK1	94022	DNB BANK ASA NY CD	0.17500	12/05/13	50,000,000.00	50,000,000.00	49,998,600.00
PSI	NTRD	YANK1	94024	BNP PARIBAS SF CD	0.14000	10/01/13	50,000,000.00	50,000,000.00	49,999,950.00
PSI	NTRD	YANK1	94025	NORDEA BANK FINLAND PLC NY CD	0.16000	12/02/13	50,000,000.00	50,000,000.00	50,003,500.00
PSI	NTRD	YANK1	94026	NORDEA BANK FINLAND PLC NY CD	0.16000	12/02/13	25,000,000.00	25,000,000.00	25,001,750.00
PSI	NTRD	YANK1	94031	DEUTSCHE BANK AG NY CD	0.27000	12/27/13	50,000,000.00	50,001,201.88	50,008,500.00
PSI	NTRD	YANK1	94032	DEUTSCHE BANK AG NY CD	0.27000	12/27/13	20,000,000.00	20,000,480.75	20,003,400.00
PSI	NTRD	YANK1	94041	CREDIT AGRICOLE CIB NY CD	0.16000	10/18/13	50,000,000.00	50,000,236.07	50,000,250.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of September 30, 2013
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	94042	SOCIETE GENERALE NY CD	0.19000	11/05/13	50,000,000.00	50,000,485.96	50,000,500.00
PSI	NTRD	YANK1	94043	SVENSKA HANDELSBANKEN NY CD	0.17500	12/02/13	50,000,000.00	50,000,430.37	49,999,550.00
PSI	NTRD	YANK1	94044	DNB BANK ASA NY CD	0.14000	11/04/13	50,000,000.00	50,000,000.00	49,999,500.00
PSI	NTRD	YANK1	94057	BNP PARIBAS SF CD	0.14000	10/02/13	50,000,000.00	50,000,000.00	49,999,950.00
PSI	NTRD	YANK1	94075	BNP PARIBAS SF CD	0.14000	10/04/13	50,000,000.00	50,000,000.00	49,999,900.00
PSI	NTRD	YANK1	94076	SOCIETE GENERALE NY CD	0.19000	11/01/13	50,000,000.00	50,000,430.43	50,000,400.00
PSI	NTRD	YANK1	94081	LLOYDS TSB BANK PLC NY CD	0.15000	10/23/13	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	94140	CREDIT AGRICOLE CIB NY CD	0.15000	10/17/13	50,000,000.00	50,000,222.20	50,000,000.00
PSI	NTRD	YANK1	94141	BNP PARIBAS SF CD	0.14000	10/17/13	50,000,000.00	50,000,000.00	49,999,750.00
PSI	NTRD	YANK1	94142	LLOYDS TSB BANK PLC NY CD	0.16000	12/09/13	50,000,000.00	50,000,000.00	49,998,046.50
PSI	NTRD	YANK1	94143	SVENSKA HANDELSBANKEN NY CD	0.17000	12/20/13	50,000,000.00	50,001,110.65	49,998,850.00
PSI	NTRD	YANK1	94165	CREDIT AGRICOLE CIB NY CD	0.15000	10/22/13	50,000,000.00	50,000,291.63	50,000,000.00
PSI	NTRD	YANK1	94186	BARCLAYS BANK PLC NY CD	0.15000	12/20/13	50,000,000.00	50,000,000.00	49,995,500.00
PSI	NTRD	YANK1	94187	BANK OF NOVA SCOTIA HOUSTON CD	0.15000	12/20/13	50,000,000.00	50,000,000.00	49,996,600.00
PSI	NTRD	YANK1	94197	BANK OF MONTREAL CHICAGO CD	0.18000	12/20/13	50,000,000.00	50,000,000.00	49,998,850.00
PSI	NTRD	YANK1	94209	UBS AG STAMFORD CT CD	0.16000	01/17/14	50,000,000.00	50,000,000.00	49,995,450.00
PSI	NTRD	YANK1	94210	RABOBANK NEDERLAND NV NY CD	0.20000	02/07/14	50,000,000.00	50,005,363.15	50,005,400.00
PSI	NTRD	YANK1	94211	BARCLAYS BANK PLC NY CD	0.14000	01/31/14	50,000,000.00	50,000,000.00	49,988,050.00
PSI	NTRD	YANK1	94215	BANK OF NOVA SCOTIA HOUSTON CD	0.15000	12/30/13	50,000,000.00	50,000,000.00	49,997,450.00
PSI	NTRD	YANK1	94216	CREDIT AGRICOLE CIB NY CD	0.17000	11/22/13	50,000,000.00	50,000,722.04	49,999,250.00
PSI	NTRD	YANK1	94218	LLOYDS TSB BANK PLC NY CD	0.16000	12/30/13	50,000,000.00	50,000,000.00	49,997,450.00
PSI	NTRD	YANK1	94221	TORONTO DOMINION BANK NY CD	0.11000	11/05/13	50,000,000.00	50,000,000.00	50,001,000.00
PSI	NTRD	YANK1	94232	BANK OF NOVA SOCTIA HOUSTON CD	0.16000	12/31/13	50,000,000.00	50,001,263.41	49,934,833.00
		YANK1 Total					3,298,500,000.00	3,298,521,890.61	3,298,510,359.00
	NTRD Total						**22,000,581,000.00**	**22,017,835,890.44**	**21,877,611,564.44**
				NTRD Historical Cost				**22,067,994,792.55**	
PSI	TRADE	FNMA	93272	FNMA	0.87500	05/21/18	50,000,000.00	49,717,833.33	48,577,250.00
PSI	TRADE	FNMA	93311	FNMA	0.87500	05/21/18	25,000,000.00	24,773,769.73	24,288,625.00
		FNMA Total					75,000,000.00	74,491,603.06	72,865,875.00
PSI	TRADE	NOTE	93206	USTN	0.62500	04/30/18	50,000,000.00	49,585,260.22	48,601,550.00
PSI	TRADE	NOTE	93207	USTN	0.62500	04/30/18	50,000,000.00	49,585,260.22	48,601,550.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of September 30, 2013
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	TRADE	NOTE	93283	USTN	0.62500	04/30/18	50,000,000.00	49,467,206.58	48,601,550.00
PSI	TRADE	NOTE	93317	USTN	0.62500	04/30/18	25,000,000.00	24,559,977.03	24,300,775.00
PSI	TRADE	NOTE	93471	USTN	1.00000	05/31/18	25,000,000.00	24,734,986.42	24,679,700.00
		NOTE Total					200,000,000.00	197,932,690.47	194,785,125.00
	TRADE Total						**275,000,000.00**	**272,424,293.53**	**267,651,000.00**
				TRADE Historical Cost				**272,226,845.50**	
				PSI Total			**22,275,581,000.00**	**22,290,260,183.97**	**22,145,262,564.44**
				PSI Historical Cost				**22,340,221,638.05**	

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of September 30, 2013
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	BLPSI	CNFX	88104	GE CAPITAL CORP MTN	3.75000	11/14/14	1,500,000.00	1,528,784.70	1,555,801.50
		CNFX Total					1,500,000.00	1,528,784.70	1,555,801.50
	BLPSI - BLP SCHOOLS SELF INSURANCE AUTHORITY Total						1,500,000.00	1,528,784.70	1,555,801.50
SPI	GF	1TRD	12057	FLYING TRIANGLE LOAN	5.50000	04/01/17	0.44	0.44	0.44
SPI	GF	1TRD	16864	FLYING TRIANGLE LOAN	5.50000	01/01/14	4,192.24	4,192.24	4,192.24
		1TRD Total					4,192.68	4,192.68	4,192.68
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND 1997	5.00000	09/02/21	4,945,000.00	4,945,000.00	4,945,000.00
		LTBD Total					4,945,000.00	4,945,000.00	4,945,000.00
	GF - GENERAL FUND Total						4,949,192.68	4,949,192.68	4,949,192.68
SPI	MAST	BOND	18810	USTB	7.25000	05/15/16	85,000.00	85,565.44	99,954.73
		BOND Total					85,000.00	85,565.44	99,954.73
	MAST - MGMT ATTORNEY SETTLEMENT TRUST Total						85,000.00	85,565.44	99,954.73
SPI	PHHPA	FFCB	92292	FFCB (CALLABLE)	2.99000	02/04/28	10,000,000.00	10,000,000.00	8,805,680.00
		FFCB Total					10,000,000.00	10,000,000.00	8,805,680.00
SPI	PHHPA	FHLB	90239	FHLB (CALLABLE)	3.24000	06/14/27	818,225.81	817,104.67	739,573.04
SPI	PHHPA	FHLB	90667	FHLB (CALLABLE)	3.00000	08/02/27	8,000,000.00	8,000,000.00	7,275,632.00
		FHLB Total					8,818,225.81	8,817,104.67	8,015,205.04
SPI	PHHPA	FHLM	93227	FHLMC (CALLABLE)	3.00000	05/30/28	1,500,000.00	1,493,402.77	1,350,021.00
		FHLM Total					1,500,000.00	1,493,402.77	1,350,021.00
SPI	PHHPA	FNMA	89221	FNMA (CALLABLE)	3.00000	11/28/25	6,000,000.00	5,994,694.15	5,517,780.00
		FNMA Total					6,000,000.00	5,994,694.15	5,517,780.00
SPI	PHHPA	MCSA	92307	FHLB (CALLABLE)	2.50000	02/22/28	3,000,000.00	3,000,000.00	2,784,291.00
		MCSA Total					3,000,000.00	3,000,000.00	2,784,291.00
	PHHPA - PUENTE HILLS HABITAT PRESERVATION AUTHORITY Total						29,318,225.81	29,305,201.59	26,472,977.04

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of September 30, 2013
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SANIT	FFCB	91930	FFCB (CALLABLE)	0.82000	12/12/17	130,000.00	129,890.86	127,224.89
		FFCB Total					130,000.00	129,890.86	127,224.89
SPI	SANIT	FHLM	93170	FHLMC (CALLABLE)	1.00000	05/25/18	476,000.00	476,000.00	465,029.63
		FHLM Total					476,000.00	476,000.00	465,029.63
SPI	SANIT	FNMA	92546	FNMA (CALLABLE)	1.12500	03/20/18	1,573,000.00	1,572,578.49	1,548,687.71
		FNMA Total					1,573,000.00	1,572,578.49	1,548,687.71
SPI	SANIT	MCSA	89211	FHLMC (CALLABLE)	0.75000	02/28/17	227,000.00	227,000.00	227,228.14
SPI	SANIT	MCSA	91182	FNMA (CALLABLE)	0.55000	10/17/17	570,000.00	570,000.00	564,212.79
SPI	SANIT	MCSA	91186	FHLB (CALLABLE)	0.60000	10/24/17	1,400,000.00	1,400,000.00	1,386,757.40
SPI	SANIT	MCSA	91326	FHLB (CALLABLE)	0.50000	10/30/17	600,000.00	600,000.00	597,978.60
SPI	SANIT	MCSA	91608	FNMA (CALLABLE)	0.60000	12/11/17	107,000.00	107,000.00	105,724.99
SPI	SANIT	MCSA	91639	FHLB (CALLABLE)	0.55000	12/14/17	800,000.00	800,000.00	787,686.40
SPI	SANIT	MCSA	91931	FNMA (CALLABLE)	0.50000	12/28/17	188,000.00	188,000.00	185,171.73
SPI	SANIT	MCSA	93152	FHLB (CALLABLE)	0.65000	05/29/18	200,000.00	200,000.00	197,703.00
		MCSA Total					4,092,000.00	4,092,000.00	4,052,463.05
	SANIT - SANITATION DISTRICT Total						6,271,000.00	6,270,469.35	6,193,405.28
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0.00000	12/31/13	2,171,350.54	2,171,350.54	2,171,350.54
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0.00000	12/31/13	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0.00000	12/31/13	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0.00000	12/31/13	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0.00000	12/31/13	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0.00000	12/31/13	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0.00000	12/31/13	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0.00000	12/31/13	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0.00000	12/31/13	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0.00000	12/31/13	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0.00000	12/31/13	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0.00000	12/31/13	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0.00000	12/31/13	433,556.17	433,556.17	433,556.17

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of September 30, 2013
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0.00000	12/31/13	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0.00000	12/31/13	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0.00000	12/31/13	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0.00000	12/31/13	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0.00000	12/31/13	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0.00000	12/31/13	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0.00000	12/31/13	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0.00000	12/31/13	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0.00000	12/31/13	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0.00000	12/31/13	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0.00000	12/31/13	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0.00000	12/31/13	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0.00000	12/31/13	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0.00000	12/31/13	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0.00000	12/31/13	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF	0.00000	12/31/13	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF	0.00000	12/31/13	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF	0.00000	12/31/13	281,845.96	281,845.96	281,845.96
SPI	SCAQM	CTDQ	66800	S OF C LAIF	0.00000	12/31/13	317,155.30	317,155.30	317,155.30
SPI	SCAQM	CTDQ	67819	S OF C LAIF	0.00000	12/31/13	363,715.38	363,715.38	363,715.38
SPI	SCAQM	CTDQ	68720	S OF C LAIF	0.00000	12/31/13	393,812.36	393,812.36	393,812.36
SPI	SCAQM	CTDQ	69520	S OF C LAIF	0.00000	12/31/13	449,659.59	449,659.59	449,659.59
SPI	SCAQM	CTDQ	70359	S OF C LAIF	0.00000	12/31/13	491,566.29	491,566.29	491,566.29
SPI	SCAQM	CTDQ	71268	S OF C LAIF	0.00000	12/31/13	513,938.89	513,938.89	513,938.89
SPI	SCAQM	CTDQ	72329	S OF C LAIF	0.00000	12/31/13	505,507.65	505,507.65	505,507.65
SPI	SCAQM	CTDQ	73503	S OF C LAIF	0.00000	12/31/13	515,367.27	515,367.27	515,367.27
SPI	SCAQM	CTDQ	74486	S OF C LAIF	0.00000	12/31/13	520,380.93	520,380.93	520,380.93
SPI	SCAQM	CTDQ	75694	S OF C LAIF	0.00000	12/31/13	492,274.30	492,274.30	492,274.30
SPI	SCAQM	CTDQ	77128	S OF C LAIF	0.00000	12/31/13	410,449.24	410,449.24	410,449.24
SPI	SCAQM	CTDQ	78106	S OF C LAIF	0.00000	12/31/13	304,980.32	304,980.32	304,980.32
SPI	SCAQM	CTDQ	78999	S OF C LAIF	0.00000	12/31/13	277,823.10	277,823.10	277,823.10
SPI	SCAQM	CTDQ	79884	S OF C LAIF	0.00000	12/31/13	252,862.59	252,862.59	252,862.59
SPI	SCAQM	CTDQ	80623	S OF C LAIF	0.00000	12/31/13	186,831.92	186,831.92	186,831.92

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of September 30, 2013
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	81267	S OF C LAIF	0.00000	12/31/13	150,112.75	150,112.75	150,112.75
SPI	SCAQM	CTDQ	81965	S OF C LAIF	0.00000	12/31/13	89,717.54	89,717.54	89,717.54
SPI	SCAQM	CTDQ	82763	S OF C LAIF	0.00000	12/31/13	60,335.73	60,335.73	60,335.73
SPI	SCAQM	CTDQ	83551	S OF C LAIF	0.00000	12/31/13	54,470.06	54,470.06	54,470.06
SPI	SCAQM	CTDQ	84325	S OF C LAIF	0.00000	12/31/13	55,045.25	55,045.25	55,045.25
SPI	SCAQM	CTDQ	85022	S OF C LAIF	0.00000	12/31/13	51,349.76	51,349.76	51,349.76
SPI	SCAQM	CTDQ	85933	S OF C LAIF	0.00000	12/31/13	45,607.02	45,607.02	45,607.02
SPI	SCAQM	CTDQ	86695	S OF C LAIF	0.00000	12/31/13	49,487.01	49,487.01	49,487.01
SPI	SCAQM	CTDQ	87359	S OF C LAIF	0.00000	12/31/13	47,004.27	47,004.27	47,004.27
SPI	SCAQM	CTDQ	88084	S OF C LAIF	0.00000	12/31/13	38,018.48	38,018.48	38,018.48
SPI	SCAQM	CTDQ	88969	S OF C LAIF	0.00000	12/31/13	38,087.21	38,087.21	38,087.21
SPI	SCAQM	CTDQ	89871	S OF C LAIF	0.00000	12/31/13	37,344.89	37,344.89	37,344.89
SPI	SCAQM	CTDQ	90623	S OF C LAIF	0.00000	12/31/13	35,081.45	35,081.45	35,081.45
SPI	SCAQM	CTDQ	91360	S OF C LAIF	0.00000	12/31/13	35,267.56	35,267.56	35,267.56
SPI	SCAQM	CTDQ	92236	S OF C LAIF	0.00000	12/31/13	32,073.73	32,073.73	32,073.73
SPI	SCAQM	CTDQ	92992	S OF C LAIF	0.00000	12/31/13	27,479.94	27,479.94	27,479.94
SPI	SCAQM	CTDQ	93692	S OF C LAIF	0.00000	12/31/13	23,860.66	23,860.66	23,860.66
		CTDQ Total					39,320,230.56	39,320,230.56	39,320,230.56
	SCAQM Total						39,320,230.56	39,320,230.56	39,320,230.56
SPI	SCP61	FFCB	94090	FFCB	1.07000	09/12/16	10,000,000.00	10,000,000.00	10,100,570.00
		FFCB Total					10,000,000.00	10,000,000.00	10,100,570.00
	SCP61 Total						10,000,000.00	10,000,000.00	10,100,570.00
SPI	SCP66	FHLM	93921	FHLMC (CALLABLE)	0.84000	08/26/16	10,000,000.00	10,000,000.00	9,986,030.00
		FHLM Total					10,000,000.00	10,000,000.00	9,986,030.00
	SCP66 Total						10,000,000.00	10,000,000.00	9,986,030.00
SPI	SCP6F	FFCB	94091	FFCB	1.07000	09/12/16	10,000,000.00	10,000,000.00	10,100,570.00
		FFCB Total					10,000,000.00	10,000,000.00	10,100,570.00
	SCP6F Total						10,000,000.00	10,000,000.00	10,100,570.00
SPI	SCP6U	FHLM	93922	FHLMC (CALLABLE)	0.84000	08/26/16	10,000,000.00	10,000,000.00	9,986,030.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of September 30, 2013
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
		FHLM Total					10,000,000.00	10,000,000.00	9,986,030.00
	SCP6U Total						10,000,000.00	10,000,000.00	9,986,030.00
	SCAQM - SOUTH COAST AIR QUALITY MGMT Total						79,320,230.56	79,320,230.56	79,493,430.56
SPI	SLIM	CTDQ	22101	S OF C LAIF	0.00000	12/31/13	3,218,710.97	3,218,710.97	3,218,710.97
SPI	SLIM	CTDQ	23208	S OF C LAIF	0.00000	12/31/13	27,081.03	27,081.03	27,081.03
SPI	SLIM	CTDQ	23842	S OF C LAIF	0.00000	12/31/13	83,505.96	83,505.96	83,505.96
SPI	SLIM	CTDQ	24459	S OF C LAIF	0.00000	12/31/13	94,996.78	94,996.78	94,996.78
SPI	SLIM	CTDQ	25326	S OF C LAIF	0.00000	12/31/13	104,088.41	104,088.41	104,088.41
SPI	SLIM	CTDQ	26241	S OF C LAIF	0.00000	12/31/13	110,715.07	110,715.07	110,715.07
SPI	SLIM	CTDQ	27270	S OF C LAIF	0.00000	12/31/13	117,811.43	117,811.43	117,811.43
SPI	SLIM	CTDQ	28140	S OF C LAIF	0.00000	12/31/13	118,831.50	118,831.50	118,831.50
SPI	SLIM	CTDQ	28986	S OF C LAIF	0.00000	12/31/13	117,968.90	117,968.90	117,968.90
SPI	SLIM	CTDQ	29917	S OF C LAIF	0.00000	12/31/13	115,386.18	115,386.18	115,386.18
SPI	SLIM	CTDQ	31093	S OF C LAIF	0.00000	12/31/13	114,884.96	114,884.96	114,884.96
SPI	SLIM	CTDQ	31850	S OF C LAIF	0.00000	12/31/13	119,214.46	119,214.46	119,214.46
SPI	SLIM	CTDQ	32655	S OF C LAIF	0.00000	12/31/13	120,967.08	120,967.08	120,967.08
SPI	SLIM	CTDQ	33599	S OF C LAIF	0.00000	12/31/13	119,698.34	119,698.34	119,698.34
SPI	SLIM	CTDQ	34231	S OF C LAIF	0.00000	12/31/13	124,159.87	124,159.87	124,159.87
SPI	SLIM	CTDQ	35220	S OF C LAIF	0.00000	12/31/13	128,393.89	128,393.89	128,393.89
SPI	SLIM	CTDQ	35952	S OF C LAIF	0.00000	12/31/13	130,900.85	130,900.85	130,900.85
SPI	SLIM	CTDQ	36773	S OF C LAIF	0.00000	12/31/13	129,716.18	129,716.18	129,716.18
SPI	SLIM	CTDQ	37638	S OF C LAIF	0.00000	12/31/13	132,118.17	132,118.17	132,118.17
SPI	SLIM	CTDQ	38537	S OF C LAIF	0.00000	12/31/13	134,992.32	134,992.32	134,992.32
SPI	SLIM	CTDQ	39281	S OF C LAIF	0.00000	12/31/13	132,458.88	132,458.88	132,458.88
SPI	SLIM	CTDQ	40072	S OF C LAIF	0.00000	12/31/13	124,940.21	124,940.21	124,940.21
SPI	SLIM	CTDQ	40891	S OF C LAIF	0.00000	12/31/13	125,249.17	125,249.17	125,249.17
SPI	SLIM	CTDQ	41416	S OF C LAIF	0.00000	12/31/13	124,689.59	124,689.59	124,689.59
SPI	SLIM	CTDQ	42149	S OF C LAIF	0.00000	12/31/13	132,997.69	132,997.69	132,997.69
SPI	SLIM	CTDQ	43226	S OF C LAIF	0.00000	12/31/13	140,793.36	140,793.36	140,793.36
SPI	SLIM	CTDQ	44234	S OF C LAIF	0.00000	12/31/13	152,132.72	152,132.72	152,132.72
SPI	SLIM	CTDQ	45086	S OF C LAIF	0.00000	12/31/13	164,017.17	164,017.17	164,017.17
SPI	SLIM	CTDQ	46123	S OF C LAIF	0.00000	12/31/13	167,897.97	167,897.97	167,897.97

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of September 30, 2013
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	47347	S OF C LAIF	0.00000	12/31/13	157,924.35	157,924.35	157,924.35
SPI	SLIM	CTDQ	48499	S OF C LAIF	0.00000	12/31/13	139,856.90	139,856.90	139,856.90
SPI	SLIM	CTDQ	49798	S OF C LAIF	0.00000	12/31/13	120,525.01	120,525.01	120,525.01
SPI	SLIM	CTDQ	50781	S OF C LAIF	0.00000	12/31/13	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0.00000	12/31/13	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0.00000	12/31/13	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0.00000	12/31/13	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0.00000	12/31/13	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0.00000	12/31/13	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0.00000	12/31/13	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0.00000	12/31/13	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0.00000	12/31/13	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0.00000	12/31/13	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0.00000	12/31/13	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF	0.00000	12/31/13	48,416.11	48,416.11	48,416.11
SPI	SLIM	CTDQ	64003	S OF C LAIF	0.00000	12/31/13	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0.00000	12/31/13	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF	0.00000	12/31/13	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF	0.00000	12/31/13	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818	S OF C LAIF	0.00000	12/31/13	108,222.63	108,222.63	108,222.63
SPI	SLIM	CTDQ	68719	S OF C LAIF	0.00000	12/31/13	118,789.82	118,789.82	118,789.82
SPI	SLIM	CTDQ	69518	S OF C LAIF	0.00000	12/31/13	136,097.01	136,097.01	136,097.01
SPI	SLIM	CTDQ	70360	S OF C LAIF	0.00000	12/31/13	151,399.04	151,399.04	151,399.04
SPI	SLIM	CTDQ	71269	S OF C LAIF	0.00000	12/31/13	158,866.84	158,866.84	158,866.84
SPI	SLIM	CTDQ	72330	S OF C LAIF	0.00000	12/31/13	159,520.70	159,520.70	159,520.70
SPI	SLIM	CTDQ	73504	S OF C LAIF	0.00000	12/31/13	165,030.36	165,030.36	165,030.36
SPI	SLIM	CTDQ	74485	S OF C LAIF	0.00000	12/31/13	168,848.34	168,848.34	168,848.34
SPI	SLIM	CTDQ	75693	S OF C LAIF	0.00000	12/31/13	161,848.34	161,848.34	161,848.34
SPI	SLIM	CTDQ	77131	S OF C LAIF	0.00000	12/31/13	136,599.41	136,599.41	136,599.41
SPI	SLIM	CTDQ	78104	S OF C LAIF	0.00000	12/31/13	102,613.52	102,613.52	102,613.52
SPI	SLIM	CTDQ	79000	S OF C LAIF	0.00000	12/31/13	93,633.67	93,633.67	93,633.67
SPI	SLIM	CTDQ	79882	S OF C LAIF	0.00000	12/31/13	86,272.14	86,272.14	86,272.14
SPI	SLIM	CTDQ	80621	S OF C LAIF	0.00000	12/31/13	63,895.36	63,895.36	63,895.36

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of September 30, 2013
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	81265	S OF C LAIF	0.00000	12/31/13	51,337.52	51,337.52	51,337.52
SPI	SLIM	CTDQ	81963	S OF C LAIF	0.00000	12/31/13	31,005.24	31,005.24	31,005.24
SPI	SLIM	CTDQ	82761	S OF C LAIF	0.00000	12/31/13	20,942.34	20,942.34	20,942.34
SPI	SLIM	CTDQ	83552	S OF C LAIF	0.00000	12/31/13	18,906.35	18,906.35	18,906.35
SPI	SLIM	CTDQ	84323	S OF C LAIF	0.00000	12/31/13	16,628.36	16,628.36	16,628.36
SPI	SLIM	CTDQ	85020	S OF C LAIF	0.00000	12/31/13	12,936.00	12,936.00	12,936.00
SPI	SLIM	CTDQ	85931	S OF C LAIF	0.00000	12/31/13	11,519.98	11,519.98	11,519.98
SPI	SLIM	CTDQ	86696	S OF C LAIF	0.00000	12/31/13	12,561.86	12,561.86	12,561.86
SPI	SLIM	CTDQ	87360	S OF C LAIF	0.00000	12/31/13	11,931.63	11,931.63	11,931.63
SPI	SLIM	CTDQ	88085	S OF C LAIF	0.00000	12/31/13	9,650.67	9,650.67	9,650.67
SPI	SLIM	CTDQ	88970	S OF C LAIF	0.00000	12/31/13	9,668.11	9,668.11	9,668.11
SPI	SLIM	CTDQ	89872	S OF C LAIF	0.00000	12/31/13	9,479.68	9,479.68	9,479.68
SPI	SLIM	CTDQ	90624	S OF C LAIF	0.00000	12/31/13	8,966.08	8,966.08	8,966.08
SPI	SLIM	CTDQ	91361	S OF C LAIF	0.00000	12/31/13	9,020.41	9,020.41	9,020.41
SPI	SLIM	CTDQ	92234	S OF C LAIF	0.00000	12/31/13	8,203.52	8,203.52	8,203.52
SPI	SLIM	CTDQ	92993	S OF C LAIF	0.00000	12/31/13	7,047.57	7,047.57	7,047.57
SPI	SLIM	CTDQ	93693	S OF C LAIF	0.00000	12/31/13	6,149.47	6,149.47	6,149.47
		CTDQ Total					10,133,763.34	10,133,763.34	10,133,763.34
	SLIM - SCHOOLS LINKED INSURANCE MGMT Total						10,133,763.34	10,133,763.34	10,133,763.34
SPI	WASIA	CTDQ	89873	S OF C LAIF	0.00000	12/31/13	4,160.52	4,160.52	4,160.52
SPI	WASIA	CTDQ	90625	S OF C LAIF	0.00000	12/31/13	12,083.56	12,083.56	12,083.56
SPI	WASIA	CTDQ	91362	S OF C LAIF	0.00000	12/31/13	12,156.78	12,156.78	12,156.78
SPI	WASIA	CTDQ	92235	S OF LAIF	0.00000	12/31/13	9,736.54	9,736.54	9,736.54
SPI	WASIA	CTDQ	92994	S OF C LAIF	0.00000	12/31/13	25.51	25.51	25.51
SPI	WASIA	CTDQ	93694	S OF C LAIF	0.00000	12/31/13	23.17	23.17	23.17
		CTDQ Total					38,186.08	38,186.08	38,186.08
	WASIA - WHITTIER AREA SCHOOLS INSURANCE AUTHORITY Total						38,186.08	38,186.08	38,186.08
				SPI Total			**131,615,598.47**	**131,631,393.74**	**128,936,711.21**
				SPI Historical Cost				**131,684,853.86**	

TRUSTEE & MANAGED FUNDS
AS OF 09/30/2013
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
01/05/06	CALABASAS LANDFILL 2005	$3,326,313.78
08/31/11	HIGH DESERT COMPLEX SOLAR PROJECTS 2011 QECB	6,040.22
	DEUTSCHE BANK - TRUSTEE TOTAL	$3,332,354.00

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 09/30/2013
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
05/17/00	C.I. 2658M	$411,012.12
03/08/06	CCTSA TOBACCO BONDS 2006	38,500,339.70
12/11/96	CFD #2/CI 2656-M REF SERIES A & B	2,427,467.23
11/24/09	LAC-CAL 2009 SERIES A	1,000,021.91
12/21/11	LAC-CAL 2011 SERIES A	2,025,670.96
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$44,364,511.92

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 09/30/2013
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/09/93	DISNEY PROJECT 1993	$7,203,714.73
03/21/12	DISNEY PROJECT, 2012	4,232,130.54
12/02/02	MASTER REFUNDING 2002B	1,784,836.07
03/02/05	MASTER REFUNDING 2005A	26,924,123.12
12/13/06	MASTER REFUNDING 2006 A & B	29,769,148.31
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	273,886,002.60
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	106,827,988.47
04/09/13	COMMERCIAL PAPER 2013	5,889,788.75
	U.S. BANK - TRUSTEE TOTAL	$456,517,732.59

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 09/30/2013
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	$301,885.49
	TREASURER TOTAL	$301,885.49

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 09/30/2013
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED-						
CNFL -						
88095	GE CAPITAL CORP FRN	**1.12**	01/07/14	19,150,000.00	19,116,853.45	Cpn rate=Qtrly US$LIBOR+85bp.
90456	TOYOTA MOTOR CR CORP MTN FRN	**0.53**	06/26/14	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+25bp
91175	NORDEA BK FINLAND PLC NY FRN	**0.93**	09/28/15	50,000,000.00	50,098,925.11	Cpn rate=Qtrly US$LIBOR+65bp
92575	COCA COLA COMPANY FRN	**0.25**	03/05/15	25,000,000.00	25,000,000.00	Cpn rate=Qtrly US$LIBOR-2bp
CNFL Totals				**144,150,000.00**	**144,215,778.56**	
CNFRQ						
88716	GE CAPITAL CORP FRN	1.07	12/29/14	35,000,000.00	35,000,000.00	Cpn rate=Qtrly Fix-to-float @ 3ML+.80.
89124	GE CAPITAL CORP FRN	1.02	01/30/15	25,000,000.00	25,000,000.00	Cpn rate=Qtrly Fix-to-float @ 3ML+.75.
CNFRQ Totals				**60,000,000.00**	**60,000,000.00**	
FRAM2						
91415	FHLB 1.80 (Callable)	0.75	11/14/17	50,000,000.00	50,000,000.00	
FRAM2 Totals				**50,000,000.00**	**50,000,000.00**	
FRCQ						
90377	ROYAL BK OF CANADA NY FRN	0.37	06/25/15	50,000,000.00	50,000,000.00	Cpn rate=Qtrly Fix to float till 6/25/13; thereafter 3ML + 10bp
90392	ROYAL BK OF CANADA NY FRN	0.37	06/25/15	50,000,000.00	50,000,000.00	Cpn rate=Qtrly Fix to float till 6/25/13; thereafter 3ML + 10bp
FRCDQ Totals				**100,000,000.00**	**100,000,000.00**	
FRCDQ2						
91306	RABOBANK NEDERLAND NV NY FRCD	0.42	10/15/13	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+15bps
92038	RABOBANK NEDERLAND NV NY FRCD	0.35	12/20/13	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+8bps
89760	NORDEA BK FINLAND PLC NY FRCD	1.15	04/09/14	50,000,000.00	50,002,495.22	Cpn rate=Qtrly US$LIBOR+88bp.
91282	WESTPAC BANKING CORP NY FRCD	0.57	10/10/14	50,000,000.00	50,005,011.14	Cpn rate=Qtrly US$LIBOR+30bp.
91255	BK OF NOVA SCOTIA HOUSTON FRCD	1.22	01/12/15	21,500,000.00	21,663,465.61	Cpn rate=Qtrly US$LIBOR+95bp.
93072	WESTPAC BANKING CORP NY FRCD	0.42	04/27/15	50,000,000.00	50,007,752.84	Cpn rate=Qtrly US$LIBOR+15bp.
FRCDQ2 Totals				**271,500,000.00**	**271,678,724.81**	
	CORPORATE AND AGENCY ISSUED TOTAL			**625,650,000.00**	**625,894,503.37**	

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 09/30/2013
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
LOS ANGELES COUNTY ISSUED -						
BAN -						
88203	LACCAL BANS	0.59	06/30/14	7,000,000.00	7,000,000.00	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.
89778	LACCAL BANS	0.59	06/30/14	10,000,000.00	10,000,000.00	
91813	LACCAL BANS	0.59	06/30/15	10,000,000.00	10,000,000.00	
93392	LACCAL BANS	0.59	06/30/15	5,000,000.00	5,000,000.00	
BAN Totals				**32,000,000.00**	**32,000,000.00**	
	LOS ANGELES COUNTY ISSUED TOTAL			**32,000,000.00**	**32,000,000.00**	
NTRD - PSI NON-TRADING Total				**657,650,000.00**	**657,894,503.37**	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 09/30/2013
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

SEC ID	DESCRIPTION	DRAW DATE	AMOUNT	RATE
88203	LACCAL	11/01/11	7,000,000.00	0.594%
89778	LACCAL	04/06/12	10,000,000.00	0.594%
91813	LACCAL	12/05/12	10,000,000.00	0.594%
93392	LACCAL	06/10/13	5,000,000.00	0.594%
			$ 32,000,000.00	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of September 30, 2013
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	4,195,200,615.42	84.17 DAYS	0.00	0.00 DAYS
EURO CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
BANKERS ACCEPTANCE	0.00	0.00 DAYS	0.00	0.00 DAYS
COMMERCIAL PAPER	4,989,931,872.29	21.53 DAYS	0.00	0.00 DAYS
GOVERNMENTS	474,177,481.77	249.82 DAYS	197,932,690.47	1,676.87 DAYS
AGENCIES	12,097,321,173.42	1,116.02 DAYS	74,491,603.06	1,694.00 DAYS
MUNICIPALS	32,000,000.00	444.09 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	229,204,747.54	456.29 DAYS	0.00	0.00 DAYS
REPURCHASE AGREEMENT	0.00	0.00 DAYS	0.00	0.00 DAYS
ASSET BACKED	0.00	0.00 DAYS	0.00	0.00 DAYS
OTHER	0.00	0.00 DAYS	0.00	0.00 DAYS
TOTAL	$22,017,835,890.44	644.87 DAYS	$272,424,293.53	1,681.56 DAYS

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of September 30, 2013
Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
PSI - NTRD/TRD							
1 to 30 Days	10/01/13 - 10/30/13	$6,083,947,000.00	27.31	27.31	$6,083,901,971.37	27.30	27.30
31 to 60 Days	10/31/13 - 11/29/13	$2,532,185,000.00	11.37	38.68	$2,532,235,516.85	11.36	38.66
61 to 90 Days	11/30/13 - 12/29/13	$2,399,285,000.00	10.77	49.45	$2,399,841,767.25	10.77	49.43
91 to 120 Days	12/30/13 - 01/28/14	$1,063,524,000.00	4.77	54.23	$1,066,225,693.14	4.78	54.21
121 to 180 Days	01/29/14 - 03/29/14	$571,939,000.00	2.57	56.79	$572,531,127.93	2.57	56.78
181 to 270 Days	03/30/14 - 06/27/14	$698,000,000.00	3.13	59.93	$698,253,433.30	3.13	59.91
271 to 365 Days	06/28/14 - 09/30/14	$135,530,000.00	0.61	60.53	$136,601,082.56	0.61	60.52
1 to 1.5 YEARS	10/01/14 - 03/31/15	$240,660,000.00	1.08	61.61	$241,426,357.09	1.08	61.60
1.5 to 2 YEARS	04/01/15 - 09/30/15	$409,045,000.00	1.84	63.45	$410,280,625.01	1.84	63.44
2 to 3 YEARS	09/30/15 - 09/30/16	$160,000,000.00	0.72	64.17	$158,608,482.39	0.71	64.15
3 to 4 YEARS	09/30/16 - 09/30/17	$2,027,912,000.00	9.10	73.27	$2,042,542,548.81	9.16	73.31
4 to 5 YEARS	09/30/17 - 09/30/18	$2,799,369,000.00	12.57	85.84	$2,795,479,871.63	12.54	85.85
5 to 10 YEARS	09/30/18 - 09/30/23	$3,154,185,000.00	14.16	100.00	$3,152,331,706.64	14.15	100.00
Portfolio Total:		**$22,275,581,000.00**			**$22,290,260,183.97**		
BLPSI							
1 to 1.5 YEARS	10/01/14 - 03/31/15	$1,500,000.00	100.00	100.00	$1,528,784.70	100.00	100.00
Portfolio Total:		**$1,500,000.00**			**$1,528,784.70**		
GF							
91 to 120 Days	12/30/13 - 01/28/14	$4,192.24	0.08	0.08	$4,192.24	0.08	0.08
3 to 4 YEARS	09/30/16 - 09/30/17	$0.44	0.00	0.08	$0.44	0.00	0.08
5 to 10 YEARS	09/30/18 - 09/30/23	$4,945,000.00	99.92	100.00	$4,945,000.00	99.92	100.00
Portfolio Total:		**$4,949,192.68**			**$4,949,192.68**		
MAST							
2 to 3 YEARS	09/30/15 - 09/30/16	$85,000.00	100.00	100.00	$85,565.44	100.00	100.00
Portfolio Total:		**$85,000.00**			**$85,565.44**		

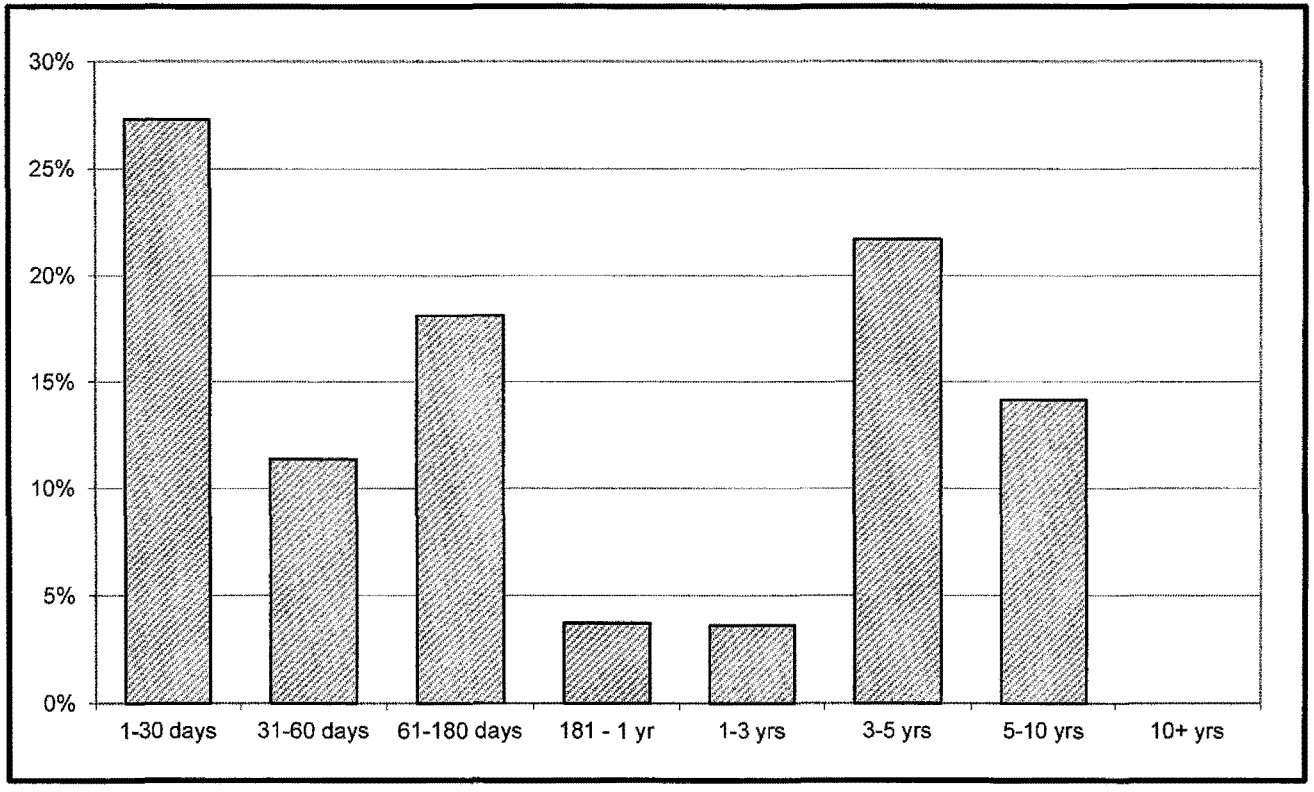
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of September 30, 2013
Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
PHHPA							
10 + YEARS	09/30/23 - 09/30/63	$29,318,225.81	100.00	100.00	$29,305,201.59	100.00	100.00
Portfolio Total:		**$29,318,225.81**			**$29,305,201.59**		
SANIT							
3 to 4 YEARS	09/30/16 - 09/30/17	$227,000.00	3.62	3.62	$227,000.00	3.62	3.62
4 to 5 YEARS	09/30/17 - 09/30/18	$6,044,000.00	96.38	100.00	$6,043,469.35	96.38	100.00
Portfolio Total:		**$6,271,000.00**			**$6,270,469.35**		
SCAQM							
91 to 120 Days	12/30/13 - 01/28/14	$39,320,230.56	100.00	100.00	$39,320,230.56	100.00	100.00
Portfolio Total:		**$39,320,230.56**			**$39,320,230.56**		
SCP61							
2 to 3 YEARS	09/30/15 - 09/30/16	$10,000,000.00	100.00	100.00	$10,000,000.00	100.00	100.00
Portfolio Total:		**$10,000,000.00**			**$10,000,000.00**		
SCP66							
2 to 3 YEARS	09/30/15 - 09/30/16	$10,000,000.00	100.00	100.00	$10,000,000.00	100.00	100.00
Portfolio Total:		**$10,000,000.00**			**$10,000,000.00**		
SCP6F							
2 to 3 YEARS	09/30/15 - 09/30/16	$10,000,000.00	100.00	100.00	$10,000,000.00	100.00	100.00
Portfolio Total:		**$10,000,000.00**			**$10,000,000.00**		
SCP6U							
2 to 3 YEARS	09/30/15 - 09/30/16	$10,000,000.00	100.00	100.00	$10,000,000.00	100.00	100.00
Portfolio Total:		**$10,000,000.00**			**$10,000,000.00**		

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of September 30, 2013
Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
SLIM							
91 to 120 Days	12/30/13 - 01/28/14	$10,133,763.34	100.00	100.00	$10,133,763.34	100.00	100.00
Portfolio Total:		**$10,133,763.34**			**$10,133,763.34**		
WASIA							
91 to 120 Days	12/30/13 - 01/28/14	$38,186.08	100.00	100.00	$38,186.08	100.00	100.00
Portfolio Total:		**$38,186.08**			**$38,186.08**		

LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY MATURITY
AS OF SEPTEMBER 2013
ATTACHMENT XVI



L.A.C. INVESTMENT POOL

	In Thousands	%
1 - 30 days	$ 6,083,902	27.30%
31 - 60 days	2,532,236	11.36%
61 - 180 days	4,038,599	18.12%
181 - 1 yr	834,854	3.74%
1 - 3 yrs	810,315	3.63%
3 - 5 yrs	4,838,022	21.70%
5 - 10 yrs	3,152,332	14.15%
10+ yrs	-	0.00%
	$ 22,290,260	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 09/30/2013
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	$10,133,763.34
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,320,230.56
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	38,186.08
	LAIF TOTAL	$49,492,179.98

POOLED MONEY INVESTMENT ACCOUNT

Summary of Investment Data
A Comparison of August 2013 with August 2012
(DOLLARS IN THOUSANDS)

	August 2013	August 2012	Change
Average Daily Portfolio ($)	51,415,613	60,179,856	-8,764,243
Accrued Earnings ($)	11,820	19,260	-7,440
Effective Yield (%)	0.271	0.377	-0.106
Average Life-Month End (In Days)	270	257	+13
Total Security Transactions			
Amount ($)	20,043,208	21,807,290	-1,764,082
Number	404	441	-37
Total Time Deposit Transactions			
Amount ($)	1,867,480	1,994,980	-127,500
Number	86	102	-16
Average Workday Investment Activity ($)	995,940	1,034,881	-38,941
Prescribed Demand Account Balances For Services ($)	2,137,202	1,854,202	+283,000

BILL LOCKYER
TREASURER
STATE OF CALIFORNIA

Investment Division Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio
(DOLLARS IN THOUSANDS)

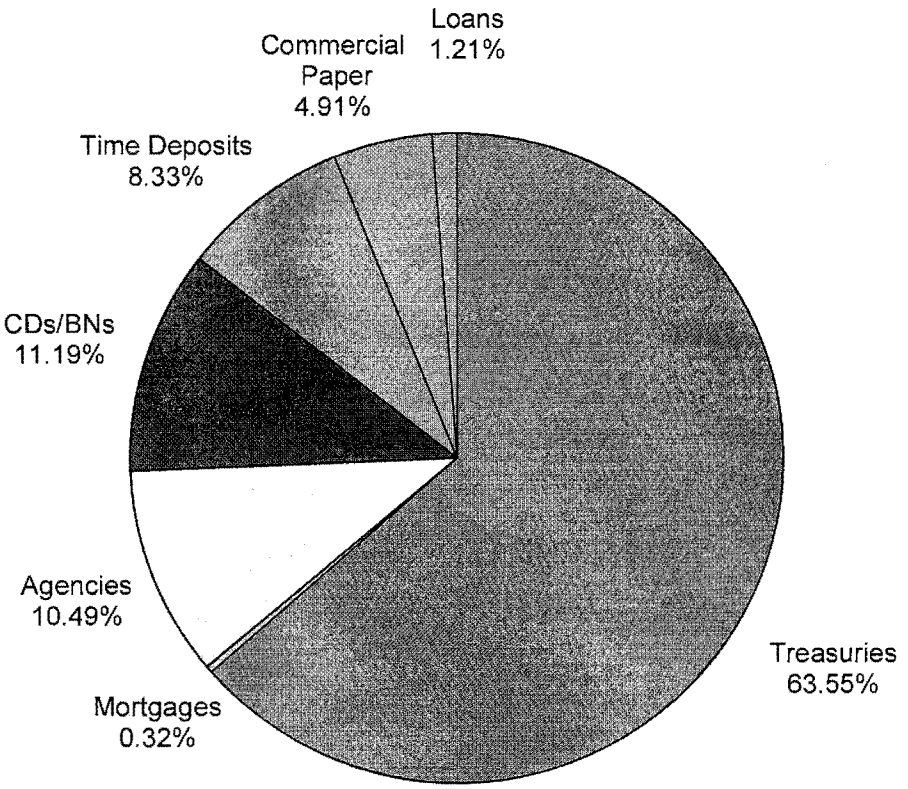
August 31, 2013

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	15,873,261	30.26	-1.51
Bonds	0	0.00	0
Notes	17,465,126	33.29	+1.72
Strips	0	0.00	0
Total Government	33,338,387	63.55	+0.21
Agency Debentures	2,158,553	4.11	+0.80
Certificates of Deposit	5,870,072	11.19	+3.56
Bank Notes	0	0.00	0
Bankers' Acceptances	0	0.00	0
Repurchases	0	0.00	0
Agency Discount Notes	2,847,923	5.43	+1.32
Time Deposits	4,369,640	8.33	+0.25
GNMAs	0	0.00	0
Commercial Paper	2,574,558	4.91	+2.48
FHLMC/Remics	168,115	0.32	-0.01
Corporate Bonds	0	0.00	0
AB 55 Loans	298,563	0.57	+0.03
GF Loans	337,500	0.64	-8.86
NOW Accounts	0	0.00	0
Other	499,952	0.95	+0.22
Reversed Repurchases	0	0.00	0
Total (All Types)	52,463,263	100.00	

INVESTMENT ACTIVITY

	August 2013		July 2013	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	404	20,043,208	287	14,302,464
Other	46	2,519,643	5	187,731
Time Deposits	86	1,867,480	114	3,382,800
Total	536	24,430,331	406	17,872,995
PMIA Monthly Average Effective Yield (%)	0.271		0.267	
Year to Date Yield Last Day of Month (%)	0.269		0.267	

Pooled Money Investment Account
Portfolio Composition
$52.5 Billion
08/31/13



DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/01/13	**REDEMPTIONS**								
	CD	BOWEST	0.100	08/01/13	0.100	50,000	36	5,000.00	0.101
	CD	BOWEST	0.100	08/01/13	0.100	50,000	36	5,000.00	0.101
	CD	BOWEST	0.100	08/01/13	0.100	50,000	36	5,000.00	0.101
	CD	BOWEST	0.100	08/01/13	0.100	50,000	36	5,000.00	0.101
	CP	GE CO		08/01/13	0.040	50,000	3	166.67	0.041
	CP	GE CO		08/01/13	0.040	50,000	3	166.67	0.041
	CP	BNP FIN		08/01/13	0.070	50,000	3	291.67	0.071
	CP	BNP FIN		08/01/13	0.070	50,000	3	291.67	0.071
	CP	BNP FIN		08/01/13	0.070	50,000	3	291.67	0.071
	CP	BNP FIN		08/01/13	0.070	50,000	3	291.67	0.071
	CP	BNP FIN		08/01/13	0.070	50,000	6	583.33	0.071
	CP	BNP FIN		08/01/13	0.070	50,000	6	583.33	0.071
	CP	BNP FIN		08/01/13	0.070	50,000	6	583.33	0.071
	CP	BNP FIN		08/01/13	0.070	50,000	6	583.33	0.071
	CP	TOYOTA		08/01/13	0.080	50,000	37	4,111.11	0.081
	YCD	SVENSKA	0.195	08/01/13	0.150	20,000	48	4,001.21	0.152
	YCD	MONTREAL	0.150	08/01/13	0.150	50,000	65	13,541.67	0.152
	YCD	MONTREAL	0.150	08/01/13	0.150	50,000	65	13,541.67	0.152
	YCD	MONTREAL	0.150	08/01/13	0.150	50,000	65	13,541.67	0.152
	YCD	MONTREAL	0.150	08/01/13	0.150	50,000	65	13,541.67	0.152
	YCD	TORONTO	0.135	08/01/13	0.135	50,000	71	13,312.50	0.137
	YCD	TORONTO	0.135	08/01/13	0.135	50,000	71	13,312.50	0.137
	YCD	SCOTIA	0.170	08/01/13	0.170	50,000	86	20,305.56	0.172
	YCD	SCOTIA	0.170	08/01/13	0.170	50,000	86	20,305.56	0.172
	YCD	SVENSKA	0.190	08/01/13	0.185	50,000	86	22,097.48	0.188
	YCD	SVENSKA	0.190	08/01/13	0.185	50,000	86	22,097.48	0.188
	YCD	SCOTIA	0.190	08/01/13	0.190	50,000	108	28,500.00	0.193
	YCD	SCOTIA	0.190	08/01/13	0.190	50,000	108	28,500.00	0.193
	YCD	SCOTIA	0.190	08/01/13	0.190	50,000	108	28,500.00	0.193
	YCD	SCOTIA	0.190	08/01/13	0.190	50,000	108	28,500.00	0.193
	YCD	SVENSKA	0.210	08/01/13	0.210	50,000	112	32,666.67	0.213
	YCD	SVENSKA	0.210	08/01/13	0.210	50,000	112	32,666.67	0.213
	YCD	SE BANKEN	0.225	08/01/13	0.220	50,000	114	34,833.88	0.223
	YCD	SE BANKEN	0.225	08/01/13	0.220	50,000	114	34,833.88	0.223
08/01/13	**NO PURCHASES**								
08/02/13	**NO REDEMPTIONS**								
08/02/13	**NO PURCHASES**								
08/05/13	**SALES**								
	TR	BILL		08/22/13	0.030	50,000	339	75,930.56	0.164
	TR	BILL		08/22/13	0.030	50,000	339	75,930.56	0.164
	TR	BILL		08/22/13	0.030	50,000	339	75,930.56	0.164
	TR	BILL		08/22/13	0.030	50,000	339	75,930.56	0.164

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/05/13	**REDEMPTIONS**								
	YCD	ANZ	0.200	08/05/13	0.140	25,000	131	12,741.94	0.142
	YCD	ANZ	0.200	08/05/13	0.140	50,000	131	25,483.86	0.142
08/05/13	**NO PURCHASES**								
08/06/13	**SALES**								
	TR	BILL		08/22/13	0.045	50,000	335	75,781.25	0.165
	TR	BILL		08/22/13	0.045	50,000	335	75,781.25	0.165
	TR	BILL		08/22/13	0.045	50,000	335	75,781.25	0.165
	TR	BILL		08/22/13	0.045	50,000	335	75,781.25	0.165
08/06/13	**NO REDEMPTIONS**								
08/06/13	**NO PURCHASES**								
08/07/13	**SALES**								
	TR	BILL		09/19/13	0.040	50,000	315	78,409.72	0.182
	TR	BILL		09/19/13	0.040	50,000	315	78,409.72	0.182
	TR	BILL		09/19/13	0.040	50,000	315	78,409.72	0.182
	TR	BILL		09/19/13	0.040	50,000	315	78,409.72	0.182
08/07/13	**NO REDEMPTIONS**								
08/07/13	**NO PURCHASES**								
08/08/13	**SALES**								
	TR	BILL		08/22/13	0.039	50,000	336	78,234.73	0.170
	TR	BILL		08/22/13	0.039	50,000	336	78,234.73	0.170
	TR	BILL		08/22/13	0.039	50,000	336	78,234.73	0.170
	TR	BILL		08/22/13	0.039	50,000	336	78,234.73	0.170
	TR	BILL		08/22/13	0.039	50,000	336	78,234.73	0.170
	TR	BILL		08/22/13	0.039	50,000	336	78,234.73	0.170
	TR	BILL		09/19/13	0.040	50,000	316	78,465.28	0.181
	TR	BILL		09/19/13	0.040	50,000	316	78,465.28	0.181
	TR	BILL		09/19/13	0.040	50,000	316	78,465.28	0.181
	TR	BILL		09/19/13	0.040	50,000	316	78,465.28	0.181
	TR	BILL		04/03/14	0.075	50,000	107	24,322.91	0.166
	TR	BILL		04/03/14	0.075	50,000	107	24,322.91	0.166
08/08/13	**NO REDEMPTIONS**								
08/08/13	**PURCHASES**								
	CP	BARCLY US		08/09/13	0.090	50,000			
	CP	BARCLY US		08/09/13	0.090	50,000			
	CP	SOC GEN		08/12/13	0.090	50,000			

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/08/13	**PURCHASES (Continued)**								
	CP	SOC GEN		08/12/13	0.090	50,000			
	CP	SOC GEN		08/12/13	0.090	50,000			
	DEB	FHLB	1.375	05/28/14	0.141	50,000			
	YCD	TOKYO-MIT	0.140	08/28/13	0.140	50,000			
	YCD	TOKYO-MIT	0.140	08/28/13	0.140	50,000			
	YCD	NORINCHUK	0.150	08/28/13	0.150	50,000			
	YCD	NORINCHUK	0.150	08/28/13	0.150	50,000			
08/09/13	**REDEMPTIONS**								
	CP	BARCLY US		08/09/13	0.090	50,000	1	125.00	0.091
	CP	BARCLY US		08/09/13	0.090	50,000	1	125.00	0.091
08/09/13	**NO PURCHASES**								
08/12/13	**REDEMPTIONS**								
	CP	SOC GEN		08/12/13	0.090	50,000	4	500.00	0.091
	CP	SOC GEN		08/12/13	0.090	50,000	4	500.00	0.091
	CP	SOC GEN		08/12/13	0.090	50,000	4	500.00	0.091
	YCD	WESTPAC	0.160	08/12/13	0.150	50,000	98	20,417.22	0.152
	YCD	WESTPAC	0.160	08/12/13	0.150	50,000	98	20,417.22	0.152
08/12/13	**NO PURCHASES**								
08/13/13	**NO REDEMPTIONS**								
08/13/13	**PURCHASES**								
	CP	BNP FIN		08/16/13	0.070	50,000			
	CP	BNP FIN		08/16/13	0.070	50,000			
	YCD	SUMITOMO	0.100	08/21/13	0.100	50,000			
	YCD	SUMITOMO	0.100	08/21/13	0.100	50,000			
	YCD	TOKYO-MIT	0.140	09/03/13	0.140	50,000			
	YCD	TOKYO-MIT	0.140	09/03/13	0.140	50,000			
08/14/13	**NO REDEMPTIONS**								
08/14/13	**PURCHASES**								
	CP	BARCLY US		08/19/13	0.090	50,000			
	CP	BARCLY US		08/19/13	0.090	50,000			
	CP	BNP FIN		08/28/13	0.110	50,000			
	CP	BNP FIN		08/28/13	0.110	50,000			
	YCD	SUMITOMO	0.100	08/21/13	0.100	50,000			
	YCD	SUMITOMO	0.100	08/21/13	0.100	50,000			
08/15/13	**NO REDEMPTIONS**								

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/15/13	**PURCHASES**								
	CP	BARCLY US		08/21/13	0.090	50,000			
	CP	BARCLY US		08/21/13	0.090	50,000			
	CP	GE CO		08/30/13	0.060	50,000			
	CP	GE CO		08/30/13	0.060	50,000			
	YCD	SUMITOMO	0.130	08/28/13	0.130	50,000			
	YCD	SUMITOMO	0.130	08/28/13	0.130	50,000			
	YCD	RABOBANK	0.100	08/30/13	0.100	50,000			
	YCD	RABOBANK	0.100	08/30/13	0.100	50,000			
08/16/13	**REDEMPTIONS**								
	CP	BNP FIN		08/16/13	0.070	50,000	3	291.67	0.071
	CP	BNP FIN		08/16/13	0.070	50,000	3	291.67	0.071
08/16/13	**PURCHASES**								
	CP	BNP FIN		08/28/13	0.100	50,000			
	CP	BNP FIN		08/28/13	0.100	50,000			
	DEB	FHLB	1.375	05/28/14	0.142	35,000			
	YCD	TOKYO-MIT	0.120	08/30/13	0.120	50,000			
	YCD	TOKYO-MIT	0.120	08/30/13	0.120	50,000			
08/19/13	**REDEMPTIONS**								
	CD	WELLS FGO	0.170	08/19/13	0.170	50,000	118	27,861.11	0.172
	CD	WELLS FGO	0.170	08/19/13	0.170	50,000	118	27,861.11	0.172
	CP	BARCLY US		08/19/13	0.090	50,000	5	625.00	0.091
	CP	BARCLY US		08/19/13	0.090	50,000	5	625.00	0.091
08/19/13	**PURCHASES**								
	YCD	NORINCHUK	0.120	08/30/13	0.120	50,000			
	YCD	NORINCHUK	0.120	08/30/13	0.120	50,000			
	YCD	SUMITOMO	0.120	08/30/13	0.120	50,000			
	YCD	SUMITOMO	0.120	08/30/13	0.120	50,000			
08/20/13	**NO REDEMPTIONS**								
08/20/13	**PURCHASES**								
	CP	GE CO		08/30/13	0.060	50,000			
	CP	GE CO		08/30/13	0.060	50,000			
	CP	GE CO		08/30/13	0.060	50,000			
	CP	GE CO		08/30/13	0.060	50,000			
	CP	GE CO		08/30/13	0.060	50,000			
	CP	GE CO		08/30/13	0.060	50,000			

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/21/13	**REDEMPTIONS**								
	CP	BARCLY US		08/21/13	0.090	50,000	6	750.00	0.091
	CP	BARCLY US		08/21/13	0.090	50,000	6	750.00	0.091
	CP	TOYOTA		08/21/13	0.130	50,000	65	11,736.11	0.132
	CP	TOYOTA		08/21/13	0.130	50,000	65	11,736.11	0.132
	YCD	SUMITOMO	0.100	08/21/13	0.100	50,000	7	972.22	0.101
	YCD	SUMITOMO	0.100	08/21/13	0.100	50,000	7	972.22	0.101
	YCD	SUMITOMO	0.100	08/21/13	0.100	50,000	8	1,111.11	0.101
	YCD	SUMITOMO	0.100	08/21/13	0.100	50,000	8	1,111.11	0.101
	YCD	NORINCHUK	0.150	08/21/13	0.150	50,000	21	4,375.00	0.152
	YCD	NORINCHUK	0.150	08/21/13	0.150	50,000	21	4,375.00	0.152
	YCD	NORINCHUK	0.150	08/21/13	0.150	50,000	21	4,375.00	0.152
	YCD	NORINCHUK	0.150	08/21/13	0.150	50,000	21	4,375.00	0.152
08/21/13	**NO PURCHASES**								
08/22/13	**REDEMPTIONS**								
	TR	BILL		08/22/13	0.168	50,000	357	83,052.08	0.170
	TR	BILL		08/22/13	0.168	50,000	357	83,052.08	0.170
	TR	BILL		08/22/13	0.173	50,000	359	86,010.42	0.175
	TR	BILL		08/22/13	0.173	50,000	359	86,010.42	0.175
	TR	BILL		08/22/13	0.173	50,000	359	86,010.42	0.175
	TR	BILL		08/22/13	0.173	50,000	359	86,010.42	0.175
	TR	BILL		08/22/13	0.173	50,000	364	87,208.33	0.175
	TR	BILL		08/22/13	0.173	50,000	364	87,208.33	0.175
	TR	BILL		08/22/13	0.173	50,000	364	87,208.33	0.175
	TR	BILL		08/22/13	0.173	50,000	364	87,208.33	0.175
	TR	BILL		08/22/13	0.173	50,000	364	87,208.33	0.175
	TR	BILL		08/22/13	0.173	50,000	364	87,208.33	0.175
	TR	BILL		08/22/13	0.173	50,000	364	87,208.33	0.175
	TR	BILL		08/22/13	0.173	50,000	364	87,208.33	0.175
	TR	BILL		08/22/13	0.193	50,000	364	97,319.44	0.196
	TR	BILL		08/22/13	0.193	50,000	364	97,319.44	0.196
	TR	BILL		08/22/13	0.193	50,000	364	97,319.44	0.196
	TR	BILL		08/22/13	0.193	50,000	364	97,319.44	0.196
	TR	BILL		08/22/13	0.193	50,000	364	97,319.44	0.196
	TR	BILL		08/22/13	0.193	50,000	364	97,319.44	0.196
	TR	BILL		08/22/13	0.193	50,000	364	97,319.44	0.196
	TR	BILL		08/22/13	0.193	50,000	364	97,319.44	0.196
08/22/13	**PURCHASES**								
	CD	UNIONBANK	0.060	09/03/13	0.060	50,000			
	CD	UNIONBANK	0.060	09/03/13	0.060	50,000			
	CD	UNIONBANK	0.130	10/01/13	0.130	50,000			
	CD	UNIONBANK	0.130	10/01/13	0.130	50,000			
	CD	UNIONBANK	0.130	10/01/13	0.130	50,000			
	CD	UNIONBANK	0.130	10/01/13	0.130	50,000			
	CP	BARCLY US		08/30/13	0.090	50,000			

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/22/13	**PURCHASES (Continued)**								
	CP	BARCLY US		08/30/13	0.090	50,000			
	CP	BARCLY US		08/30/13	0.090	50,000			
	CP	BARCLY US		08/30/13	0.090	50,000			
	CP	BARCLY US		08/30/13	0.090	50,000			
	CP	BARCLY US		08/30/13	0.090	50,000			
	CP	BNP FIN		08/30/13	0.090	50,000			
	CP	BNP FIN		08/30/13	0.090	50,000			
	CP	BNP FIN		08/30/13	0.090	50,000			
	CP	BNP FIN		08/30/13	0.090	50,000			
	CP	GECC		09/03/13	0.050	50,000			
	CP	GECC		09/03/13	0.050	50,000			
	CP	GECC		09/03/13	0.050	50,000			
	CP	GECC		09/03/13	0.050	50,000			
	CP	GECC		09/03/13	0.050	50,000			
	CP	GECC		09/03/13	0.050	50,000			
	CP	GE CO		09/26/13	0.060	50,000			
	CP	GE CO		09/26/13	0.060	50,000			
	CP	GE CO		09/26/13	0.060	50,000			
	CP	GE CO		09/26/13	0.060	50,000			
	CP	TOYOTA		09/27/13	0.060	50,000			
	CP	TOYOTA		09/27/13	0.060	50,000			
	CP	TOYOTA		10/01/13	0.060	50,000			
	CP	TOYOTA		10/21/13	0.100	50,000			
	CP	TOYOTA		10/21/13	0.100	50,000			
	CP	TOYOTA		11/01/13	0.110	50,000			
	CP	TOYOTA		11/01/13	0.110	50,000			
	CP	FCAR		11/01/13	0.200	25,000			
	DEB	FHLB	1.375	05/28/14	0.141	13,000			
	DEB	FHLB	1.375	05/28/14	0.141	50,000			
	DEB	FHLB	1.375	05/28/14	0.141	50,000			
	DEB	FHLB	0.140	06/23/14	0.160	50,000			
	DEB	FHLB	0.140	06/23/14	0.160	50,000			
	DEB	FHLB	0.140	06/23/14	0.160	50,000			
	DEB	IBRD	0.375	08/24/15	0.390	50,000			
	DEB	IBRD	0.375	08/24/15	0.390	50,000			
	DN	IBRD		10/01/13	0.055	50,000			
	DN	IBRD		10/01/13	0.055	50,000			
	DN	IBRD		11/01/13	0.075	50,000			
	DN	IBRD		11/01/13	0.075	50,000			
	DN	FHLMC		05/28/14	0.120	50,000			
	DN	FHLMC		05/28/14	0.120	50,000			
	DN	IBRD		05/28/14	0.140	50,000			
	DN	IBRD		05/28/14	0.140	50,000			
	DN	FHLMC		06/23/14	0.130	50,000			
	DN	FHLMC		06/23/14	0.130	50,000			
	DN	FHLMC		06/23/14	0.130	50,000			
	DN	FHLMC		06/23/14	0.130	50,000			
	DN	FHLMC		06/23/14	0.130	50,000			
	DN	FHLMC		06/23/14	0.130	50,000			

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/22/13	**PURCHASES (Continued)**								
	DN	IBRD		06/23/14	0.140	50,000			
	DN	IBRD		06/23/14	0.140	50,000			
	TR	BILL		08/21/14	0.130	50,000			
	TR	BILL		08/21/14	0.130	50,000			
	TR	BILL		08/21/14	0.134	50,000			
	TR	BILL		08/21/14	0.134	50,000			
	TR	BILL		08/21/14	0.134	50,000			
	TR	BILL		08/21/14	0.134	50,000			
	TR	BILL		08/21/14	0.135	50,000			
	TR	BILL		08/21/14	0.135	50,000			
	YCD	NORINCHUK	0.110	08/30/13	0.110	50,000			
	YCD	NORINCHUK	0.110	08/30/13	0.110	50,000			
	YCD	NORINCHUK	0.110	08/30/13	0.110	50,000			
	YCD	NORINCHUK	0.110	08/30/13	0.110	50,000			
	YCD	NORDEA	0.070	09/03/13	0.070	50,000			
	YCD	NORDEA	0.070	09/03/13	0.070	50,000			
	YCD	NORDEA	0.070	09/03/13	0.070	50,000			
	YCD	NORDEA	0.070	09/03/13	0.070	50,000			
	YCD	SUMITOMO	0.100	09/03/13	0.100	50,000			
	YCD	SUMITOMO	0.100	09/03/13	0.100	50,000			
	YCD	TOKYO-MIT	0.170	09/26/13	0.170	50,000			
	YCD	TOKYO-MIT	0.170	09/26/13	0.170	50,000			
	YCD	TOKYO-MIT	0.170	09/26/13	0.170	50,000			
	YCD	TOKYO-MIT	0.170	09/26/13	0.170	50,000			
	YCD	SE BANKEN	0.100	10/01/13	0.100	50,000			
	YCD	SE BANKEN	0.100	10/01/13	0.100	50,000			
	YCD	SE BANKEN	0.100	10/01/13	0.100	50,000			
	YCD	SE BANKEN	0.100	10/01/13	0.100	50,000			
	YCD	MONTREAL	0.110	10/01/13	0.110	50,000			
	YCD	MONTREAL	0.110	10/01/13	0.110	50,000			
	YCD	MONTREAL	0.110	10/01/13	0.110	50,000			
	YCD	MONTREAL	0.110	10/01/13	0.110	50,000			
	YCD	SVENSKA	0.125	10/01/13	0.125	50,000			
	YCD	SVENSKA	0.125	10/01/13	0.125	50,000			
	YCD	RB CANADA	0.210	05/28/14	0.210	50,000			
	YCD	RB CANADA	0.210	05/28/14	0.210	50,000			
	YCD	CIBC	0.230	06/23/14	0.230	50,000			
	YCD	CIBC	0.230	06/23/14	0.230	50,000			
08/23/13	**NO REDEMPTIONS**								
08/23/13	**PURCHASES**								
	CP	GECC		08/28/13	0.050	50,000			
	CP	GECC		08/28/13	0.050	50,000			
	CP	GECC		08/28/13	0.050	50,000			
	CP	GECC		08/28/13	0.050	50,000			
	CP	BNP FIN		08/28/13	0.060	50,000			
	CP	BNP FIN		08/28/13	0.060	50,000			

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/23/13	**PURCHASES (Continued)**								
	CP	BNP FIN		08/29/13	0.060	50,000			
	CP	BNP FIN		08/29/13	0.060	50,000			
	CP	CRC		09/26/13	0.150	50,000			
	CP	CRC		09/26/13	0.150	50,000			
	YCD	SUMITOMO	0.120	09/03/13	0.120	50,000			
	YCD	SUMITOMO	0.120	09/03/13	0.120	50,000			
	YCD	NORDEA	0.250	09/20/13	0.100	45,000			
	YCD	SCOTIA	0.080	10/01/13	0.080	50,000			
	YCD	SCOTIA	0.080	10/01/13	0.080	50,000			
	YCD	SE BANKEN	0.090	10/01/13	0.090	50,000			
	YCD	SE BANKEN	0.090	10/01/13	0.090	50,000			
	YCD	SCOTIA	0.140	11/01/13	0.140	50,000			
	YCD	SCOTIA	0.140	11/01/13	0.140	50,000			
08/26/13	**NO REDEMPTIONS**								
08/26/13	**PURCHASES**								
	CP	SOC GEN		08/28/13	0.100	50,000			
	CP	SOC GEN		08/28/13	0.100	50,000			
	CP	SOC GEN		08/28/13	0.100	50,000			
	CP	SOC GEN		08/28/13	0.100	50,000			
	CP	SOC GEN		08/30/13	0.100	50,000			
	CP	SOC GEN		08/30/13	0.100	50,000			
	CP	GECC		09/03/13	0.050	50,000			
	CP	GECC		09/03/13	0.050	50,000			
	CP	GECC		09/03/13	0.050	50,000			
	CP	GECC		09/03/13	0.050	50,000			
	CP	BARCLY US		09/03/13	0.090	50,000			
	CP	BARCLY US		09/03/13	0.090	50,000			
	CP	BARCLY US		09/03/13	0.090	50,000			
	CP	BARCLY US		09/03/13	0.090	50,000			
	CP	BNP FIN		09/03/13	0.090	50,000			
	CP	BNP FIN		09/03/13	0.090	50,000			
	CP	SOC GEN		09/03/13	0.105	50,000			
	CP	SOC GEN		09/03/13	0.105	50,000			
	CP	TOYOTA		09/27/13	0.050	50,000			
	CP	TOYOTA		09/27/13	0.050	50,000			
	YCD	NORINCHUK	0.110	09/03/13	0.110	50,000			
	YCD	NORINCHUK	0.110	09/03/13	0.110	50,000			
	YCD	SE BANKEN	0.090	09/25/13	0.090	50,000			
	YCD	SE BANKEN	0.090	09/25/13	0.090	50,000			
	YCD	SUMITOMO	0.160	09/26/13	0.160	50,000			
	YCD	SUMITOMO	0.160	09/26/13	0.160	50,000			
	YCD	MONTREAL	0.120	10/01/13	0.120	50,000			
	YCD	MONTREAL	0.120	10/01/13	0.120	50,000			
	YCD	MONTREAL	0.120	10/01/13	0.120	50,000			
	YCD	MONTREAL	0.120	10/01/13	0.120	50,000			

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/27/13	**NO REDEMPTIONS**								
08/27/13	**PURCHASES**								
	CD	UNIONBANK	0.150	11/01/13	0.150	50,000			
	CD	UNIONBANK	0.150	11/01/13	0.150	50,000			
	CP	SOC GEN		08/30/13	0.100	50,000			
	CP	SOC GEN		08/30/13	0.100	50,000			
	CP	BARCLY US		09/04/13	0.090	50,000			
	CP	BARCLY US		09/04/13	0.090	50,000			
	CP	SOC GEN		09/04/13	0.100	50,000			
	CP	SOC GEN		09/04/13	0.100	50,000			
	CP	BNP FIN		09/06/13	0.090	50,000			
	CP	BNP FIN		09/06/13	0.090	50,000			
	CP	GECC		10/01/13	0.050	50,000			
	CP	GECC		10/01/13	0.050	50,000			
	CP	GECC		10/01/13	0.050	50,000			
	CP	GECC		10/01/13	0.050	50,000			
	TR	BILL		07/24/14	0.105	50,000			
	TR	BILL		07/24/14	0.105	50,000			
	TR	BILL		07/24/14	0.105	50,000			
	TR	BILL		07/24/14	0.105	50,000			
	TR	BILL		08/21/14	0.120	50,000			
	TR	BILL		08/21/14	0.120	50,000			
	TR	BILL		08/21/14	0.120	50,000			
	TR	BILL		08/21/14	0.120	50,000			
	YCD	TOKYO-MIT	0.120	09/03/13	0.120	50,000			
	YCD	TOKYO-MIT	0.120	09/03/13	0.120	50,000			
	YCD	SVENSKA	0.145	11/01/13	0.145	50,000			
	YCD	SVENSKA	0.145	11/01/13	0.145	50,000			
	YCD	NAT AUB	0.210	02/28/14	0.210	50,000			
	YCD	NAT AUB	0.210	02/28/14	0.210	50,000			
	YCD	RABOBANK	0.220	02/28/14	0.220	50,000			
	YCD	RABOBANK	0.220	02/28/14	0.220	50,000			
	YCD	NAT AUB	0.240	05/28/14	0.240	50,000			
	YCD	NAT AUB	0.240	05/28/14	0.240	50,000			
	YCD	RABOBANK	0.310	06/23/14	0.310	50,000			
	YCD	RABOBANK	0.310	06/23/14	0.310	50,000			
08/28/13	**REDEMPTIONS**								
	CP	SOC GEN		08/28/13	0.100	50,000	2	277.78	0.101
	CP	SOC GEN		08/28/13	0.100	50,000	2	277.78	0.101
	CP	SOC GEN		08/28/13	0.100	50,000	2	277.78	0.101
	CP	SOC GEN		08/28/13	0.100	50,000	2	277.78	0.101
	CP	GECC		08/28/13	0.050	50,000	5	347.22	0.051
	CP	GECC		08/28/13	0.050	50,000	5	347.22	0.051
	CP	GECC		08/28/13	0.050	50,000	5	347.22	0.051
	CP	GECC		08/28/13	0.050	50,000	5	347.22	0.051
	CP	BNP FIN		08/28/13	0.060	50,000	5	416.67	0.061

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/28/13	**REDEMPTIONS (Continued)**								
	CP	BNP FIN		08/28/13	0.060	50,000	5	416.67	0.061
	CP	BNP FIN		08/28/13	0.100	50,000	12	1,666.67	0.101
	CP	BNP FIN		08/28/13	0.100	50,000	12	1,666.67	0.101
	CP	BNP FIN		08/28/13	0.110	50,000	14	2,138.89	0.112
	CP	BNP FIN		08/28/13	0.110	50,000	14	2,138.89	0.112
	YCD	SUMITOMO	0.130	08/28/13	0.130	50,000	13	2,347.22	0.132
	YCD	SUMITOMO	0.130	08/28/13	0.130	50,000	13	2,347.22	0.132
	YCD	TOKYO-MIT	0.140	08/28/13	0.140	50,000	20	3,888.89	0.142
	YCD	TOKYO-MIT	0.140	08/28/13	0.140	50,000	20	3,888.89	0.142
	YCD	NORINCHUK	0.150	08/28/13	0.150	50,000	20	4,166.67	0.152
	YCD	NORINCHUK	0.150	08/28/13	0.150	50,000	20	4,166.67	0.152
08/28/13	**PURCHASES**								
	YCD	NORINCHUK	0.150	09/30/13	0.150	50,000			
	YCD	NORINCHUK	0.150	09/30/13	0.150	50,000			
	YCD	NORINCHUK	0.150	09/30/13	0.150	50,000			
08/29/13	**REDEMPTIONS**								
	CP	BNP FIN		08/29/13	0.060	50,000	6	500.00	0.061
	CP	BNP FIN		08/29/13	0.060	50,000	6	500.00	0.061
08/29/13	**PURCHASES**								
	TR	NOTE	0.250	07/15/15	0.373	50,000			
	TR	NOTE	0.250	07/15/15	0.373	50,000			
	TR	NOTE	0.250	07/31/15	0.373	50,000			
	TR	NOTE	0.250	07/31/15	0.373	50,000			
08/30/13	**REDEMPTIONS**								
	CP	SOC GEN		08/30/13	0.100	50,000	3	416.67	0.101
	CP	SOC GEN		08/30/13	0.100	50,000	3	416.67	0.101
	CP	SOC GEN		08/30/13	0.100	50,000	4	555.56	0.101
	CP	SOC GEN		08/30/13	0.100	50,000	4	555.56	0.101
	CP	BARCLY US		08/30/13	0.090	50,000	8	1,000.00	0.091
	CP	BARCLY US		08/30/13	0.090	50,000	8	1,000.00	0.091
	CP	BARCLY US		08/30/13	0.090	50,000	8	1,000.00	0.091
	CP	BARCLY US		08/30/13	0.090	50,000	8	1,000.00	0.091
	CP	BARCLY US		08/30/13	0.090	50,000	8	1,000.00	0.091
	CP	BARCLY US		08/30/13	0.090	50,000	8	1,000.00	0.091
	CP	BNP FIN		08/30/13	0.090	50,000	8	1,000.00	0.091
	CP	BNP FIN		08/30/13	0.090	50,000	8	1,000.00	0.091
	CP	BNP FIN		08/30/13	0.090	50,000	8	1,000.00	0.091
	CP	BNP FIN		08/30/13	0.090	50,000	8	1,000.00	0.091
	CP	GE CO		08/30/13	0.060	50,000	10	833.33	0.061
	CP	GE CO		08/30/13	0.060	50,000	10	833.33	0.061

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/30/13	**REDEMPTIONS (Continued)**								
	CP	GE CO		08/30/13	0.060	50,000	10	833.33	0.061
	CP	GE CO		08/30/13	0.060	50,000	10	833.33	0.061
	CP	GE CO		08/30/13	0.060	50,000	10	833.33	0.061
	CP	GE CO		08/30/13	0.060	50,000	10	833.33	0.061
	CP	GE CO		08/30/13	0.060	50,000	15	1,250.00	0.061
	CP	GE CO		08/30/13	0.060	50,000	15	1,250.00	0.061
	CP	GECC		08/30/13	0.080	30,000	77	5,133.33	0.081
	CP	GECC		08/30/13	0.080	50,000	77	8,555.56	0.081
	CP	TOYOTA		08/30/13	0.120	50,000	94	15,666.67	0.122
	CP	TOYOTA		08/30/13	0.120	50,000	94	15,666.67	0.122
	CP	TOYOTA		08/30/13	0.120	50,000	94	15,666.67	0.122
	CP	TOYOTA		08/30/13	0.120	50,000	94	15,666.67	0.122
	DN	IBRD		08/30/13	0.085	50,000	66	7,791.50	0.086
	DN	IBRD		08/30/13	0.085	50,000	66	7,791.50	0.086
	DN	IBRD		08/30/13	0.085	50,000	66	7,791.50	0.086
	DN	IBRD		08/30/13	0.085	50,000	66	7,791.50	0.086
	YCD	NORINCHUK	0.110	08/30/13	0.110	50,000	8	1,222.22	0.112
	YCD	NORINCHUK	0.110	08/30/13	0.110	50,000	8	1,222.22	0.112
	YCD	NORINCHUK	0.110	08/30/13	0.110	50,000	8	1,222.22	0.112
	YCD	NORINCHUK	0.110	08/30/13	0.110	50,000	8	1,222.22	0.112
	YCD	NORINCHUK	0.120	08/30/13	0.120	50,000	11	1,833.33	0.122
	YCD	NORINCHUK	0.120	08/30/13	0.120	50,000	11	1,833.33	0.122
	YCD	SUMITOMO	0.120	08/30/13	0.120	50,000	11	1,833.33	0.122
	YCD	SUMITOMO	0.120	08/30/13	0.120	50,000	11	1,833.33	0.122
	YCD	TOKYO-MIT	0.120	08/30/13	0.120	50,000	14	2,333.33	0.122
	YCD	TOKYO-MIT	0.120	08/30/13	0.120	50,000	14	2,333.33	0.122
	YCD	RABOBANK	0.100	08/30/13	0.100	50,000	15	2,083.33	0.101
	YCD	RABOBANK	0.100	08/30/13	0.100	50,000	15	2,083.33	0.101
	YCD	SVENSKA	0.150	08/30/13	0.150	50,000	66	13,750.00	0.152
	YCD	SVENSKA	0.150	08/30/13	0.150	50,000	66	13,750.00	0.152

08/30/13 NO PURCHASES

Footnotes

a/ The abbreviations indicate the type of security purchased, sold, or redeemed:

BA	Bankers Acceptances
BN	Bank Notes
CB	Corporate Bonds
CB FR	Floating Rate Corporate Bonds
CD	Negotiable Certificates of Deposit
CD FR	Floating Rate Negotiable Certificates of Deposit
CP	Commercial Paper
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.
PC	Federal Agency Mortgage-backed Pass-through Certificates – FHLMC, FNMA, Government National Mortgage Investment Conduit (GNMA)
POOL FR	Floating Rate Small Business Administration (SBA) Loan Pools
REMIC	Federal Agency Real Estate Mortgage Investment Conduits – FHLMC, FNMA
TR	U.S. Treasury Bills, Notes
YCD	Negotiable Yankee Certificates of Deposit
YCD FR	Floating Rate Negotiable Yankee Certificates of Deposit

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

RRP	Termination of Reverse Repurchase Agreement
RRS	Reverse Repurchase Agreement

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ALHAMBRA				
New Omni Bank, NA	03/08/13	0.150	1,000,000.00	09/06/13
New Omni Bank, NA	03/15/13	0.150	2,000,000.00	09/13/13
New Omni Bank, NA	04/11/13	0.130	3,000,000.00	10/10/13
New Omni Bank, NA	04/12/13	0.130	2,000,000.00	10/11/13
New Omni Bank, NA	04/18/13	0.120	2,000,000.00	10/17/13
New Omni Bank, NA	04/25/13	0.120	2,000,000.00	10/24/13
New Omni Bank, NA	05/02/13	0.110	2,000,000.00	10/31/13
New Omni Bank, NA	05/09/13	0.110	2,000,000.00	11/07/13
New Omni Bank, NA	05/17/13	0.110	2,000,000.00	11/15/13
New Omni Bank, NA	07/25/13	0.090	2,000,000.00	01/23/14
New Omni Bank, NA	08/29/13	0.090	5,000,000.00	02/27/14
ARCADIA				
American Plus Bank, NA	08/15/13	0.100	240,000.00	02/13/14
BEVERLY HILLS				
Bank Leumi USA	04/24/13	0.140	10,000,000.00	10/23/13
Bank Leumi USA	04/26/13	0.140	10,000,000.00	10/23/13
Bank Leumi USA	05/09/13	0.130	10,000,000.00	10/23/13
BREA				
CapitalSource Bank	03/20/13	0.140	40,000,000.00	09/18/13
Pacific Western Bank	07/12/13	0.130	10,000,000.00	01/10/14
CHICO				
Tri Counties Bank	06/12/13	0.100	5,000,000.00	09/11/13
CITY OF INDUSTRY				
EverTrust Bank	05/31/13	0.130	20,000,000.00	11/22/13
EverTrust Bank	06/12/13	0.110	20,000,000.00	12/11/13
DIAMOND BAR				
Prospectors Federal Credit Union	03/14/13	0.170	4,000,000.00	09/12/13
ENCINO				
California United Bank	04/04/13	0.160	10,000,000.00	10/03/13

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
FAIRFIELD				
Westamerica Bank	07/18/13	0.090	50,000,000.00	10/17/13
Westamerica Bank	08/07/13	0.090	40,000,000.00	11/06/13
Westamerica Bank	07/12/13	0.130	50,000,000.00	01/10/14
FOLSOM				
Folsom Lake Bank	07/17/13	0.100	1,500,000.00	10/16/13
Folsom Lake Bank	08/02/13	0.100	3,500,000.00	11/01/13
Folsom Lake Bank	08/28/13	0.100	3,000,000.00	12/04/13
FRESNO				
Central Valley Community Bank	03/14/13	0.170	5,000,000.00	09/12/13
Central Valley Community Bank	08/28/13	0.100	5,000,000.00	02/26/14
IRVINE				
CommerceWest Bank, NA	06/14/13	0.080	5,000,000.00	09/13/13
CommerceWest Bank, NA	07/18/13	0.070	5,000,000.00	10/17/13
CommerceWest Bank, NA	08/02/13	0.060	2,500,000.00	11/01/13
CommerceWest Bank, NA	08/08/13	0.070	2,500,000.00	11/07/13
First Foundation Bank	03/07/13	0.150	12,000,000.00	09/05/13
First Foundation Bank	04/12/13	0.130	12,000,000.00	10/11/13
First Foundation Bank	08/14/13	0.100	12,000,000.00	02/12/14
LAFAYETTE				
California Bank of Commerce	03/15/13	0.150	10,000,000.00	09/13/13
California Bank of Commerce	05/15/13	0.110	5,000,000.00	11/14/13
California Bank of Commerce	07/18/13	0.090	5,000,000.00	01/16/14
LODI				
Farmers & Merchants Bk Cen CA	06/12/13	0.080	20,000,000.00	09/11/13
Farmers & Merchants Bk Cen CA	07/19/13	0.060	35,000,000.00	10/18/13
Farmers & Merchants Bk Cen CA	07/25/13	0.050	35,000,000.00	10/24/13
Farmers & Merchants Bk Cen CA	08/28/13	0.060	35,000,000.00	12/04/13
LOS ANGELES				
1st Century Bank, NA	07/17/13	0.060	6,000,000.00	10/16/13
1st Century Bank, NA	07/26/13	0.050	12,000,000.00	10/25/13
1st Century Bank, NA	05/03/13	0.130	16,000,000.00	11/01/13
1st Century Bank, NA	08/16/13	0.100	4,000,000.00	02/14/14

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
LOS ANGELES (Continued)				
BBCN Bank	06/05/13	0.070	30,000,000.00	09/04/13
BBCN Bank	06/14/13	0.080	75,000,000.00	09/13/13
BBCN Bank	07/11/13	0.080	90,000,000.00	10/10/13
BBCN Bank	07/17/13	0.060	45,000,000.00	10/16/13
BBCN Bank	08/28/13	0.060	60,000,000.00	12/04/13
City National Bank	05/10/13	0.100	50,000,000.00	09/06/13
Commonwealth Business Bank	03/06/13	0.150	5,000,000.00	09/04/13
Commonwealth Business Bank	06/21/13	0.060	5,000,000.00	09/20/13
Commonwealth Business Bank	06/27/13	0.070	10,000,000.00	09/26/13
Commonwealth Business Bank	04/12/13	0.130	5,000,000.00	10/11/13
Commonwealth Business Bank	07/26/13	0.030	5,000,000.00	10/25/13
Commonwealth Business Bank	05/03/13	0.110	5,000,000.00	11/01/13
Commonwealth Business Bank	08/23/13	0.040	5,000,000.00	11/22/13
Eastern International Bank	07/24/13	0.050	1,900,000.00	10/23/13
Hanmi Bank	08/08/13	0.100	30,000,000.00	02/06/14
HSBC Bank USA, NA	08/14/13	0.110	25,000,000.00	11/13/13
Manufacturers Bank	06/13/13	0.080	50,000,000.00	09/12/13
Manufacturers Bank	07/12/13	0.070	100,000,000.00	10/11/13
Manufacturers Bank	07/19/13	0.060	50,000,000.00	10/18/13
Mission Valley Bank	04/17/13	0.140	7,000,000.00	10/16/13
Open Bank	03/22/13	0.140	2,000,000.00	09/20/13
Open Bank	07/05/13	0.110	2,000,000.00	01/08/14
Open Bank	08/14/13	0.100	10,000,000.00	02/12/14
Opus Bank	08/02/13	0.120	10,000,000.00	01/31/14
Pacific City Bank	06/14/13	0.080	4,500,000.00	09/13/13
Pacific City Bank	06/21/13	0.080	20,000,000.00	09/20/13
Pacific City Bank	07/05/13	0.070	20,000,000.00	10/04/13
State Bank of India (California)	03/13/13	0.160	5,000,000.00	09/11/13
State Bank of India (California)	04/05/13	0.150	10,000,000.00	10/04/13
State Bank of India (California)	07/17/13	0.080	23,000,000.00	10/16/13
State Bank of India (California)	07/25/13	0.070	3,000,000.00	10/24/13
State Bank of India (California)	08/08/13	0.090	2,000,000.00	11/07/13
State Bank of India (California)	07/11/13	0.130	12,000,000.00	01/09/14
State Bank of India (California)	08/14/13	0.120	5,000,000.00	02/12/14
Wilshire State Bank	06/12/13	0.080	39,000,000.00	09/11/13
Wilshire State Bank	07/12/13	0.070	78,000,000.00	10/11/13
Wilshire State Bank	07/18/13	0.070	74,000,000.00	10/17/13
Wilshire State Bank	08/16/13	0.080	30,000,000.00	11/15/13
MONTEREY				
1st Capital Bank	06/13/13	0.100	5,000,000.00	09/12/13
1st Capital Bank	07/25/13	0.070	1,000,000.00	10/24/13

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
NEWPORT BEACH				
Commerce National Bank	03/08/13	0.170	16,000,000.00	09/06/13
Commerce National Bank	07/19/13	0.080	2,500,000.00	10/18/13
Commerce National Bank	06/14/13	0.130	4,000,000.00	12/13/13
NORTH HIGHLANDS				
SAFE Credit Union	06/07/13	0.100	5,000,000.00	09/06/13
OAKDALE				
Oak Valley Community Bank	03/07/13	0.150	3,500,000.00	09/05/13
OAKLAND				
Metropolitan Bank	06/13/13	0.140	4,500,000.00	12/12/13
Metropolitan Bank	07/12/13	0.140	1,500,000.00	01/10/14
Metropolitan Bank	08/02/13	0.130	2,000,000.00	01/31/14
Metropolitan Bank	08/29/13	0.120	1,000,000.00	02/27/14
ONTARIO				
Citizens Business Bank	06/05/13	0.090	25,000,000.00	09/04/13
Citizens Business Bank	07/12/13	0.090	50,000,000.00	10/11/13
Citizens Business Bank	07/26/13	0.070	30,000,000.00	10/25/13
Citizens Business Bank	08/01/13	0.090	30,000,000.00	10/31/13
Citizens Business Bank	08/07/13	0.090	50,000,000.00	11/06/13
Citizens Business Bank	08/30/13	0.080	25,000,000.00	12/06/13
Citizens Business Bank	08/15/13	0.120	30,000,000.00	02/13/14
PALOS VERDES ESTATES				
Malaga Bank, FSB	06/05/13	0.070	12,000,000.00	09/04/13
Malaga Bank, FSB	07/11/13	0.080	5,000,000.00	10/10/13
Malaga Bank, FSB	07/26/13	0.050	8,000,000.00	10/25/13
Malaga Bank, FSB	08/02/13	0.060	9,000,000.00	11/01/13
Malaga Bank, FSB	08/08/13	0.070	10,000,000.00	11/07/13
Malaga Bank, FSB	08/30/13	0.060	4,000,000.00	12/06/13
PASADENA				
Community Bank	03/20/13	0.160	35,000,000.00	09/18/13
Community Bank	04/05/13	0.150	25,000,000.00	10/04/13
Community Bank	05/08/13	0.130	30,000,000.00	11/06/13

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
PASADENA (Continued)				
Community Bank	06/12/13	0.130	30,000,000.00	12/11/13
Community Bank	07/17/13	0.120	25,000,000.00	01/15/14
Community Bank	08/16/13	0.120	25,000,000.00	02/14/14
East West Bank	04/26/13	0.120	50,000,000.00	10/25/13
East West Bank	07/18/13	0.110	50,000,000.00	01/16/14
East West Bank	07/24/13	0.120	125,000,000.00	01/22/14
East West Bank	08/09/13	0.120	75,000,000.00	02/07/14
Wescom Central Credit Union	06/27/13	0.120	50,000,000.00	09/26/13
PORTERVILLE				
Bank of the Sierra	06/06/13	0.110	25,000,000.00	09/05/13
Bank of the Sierra	07/05/13	0.100	25,000,000.00	10/04/13
Bank of the Sierra	07/11/13	0.110	5,000,000.00	10/10/13
Bank of the Sierra	08/08/13	0.100	15,000,000.00	11/07/13
Bank of the Sierra	08/15/13	0.110	10,000,000.00	11/14/13
RANCHO CORDOVA				
American River Bank	07/12/13	0.100	2,000,000.00	10/11/13
American River Bank	07/24/13	0.080	3,000,000.00	10/23/13
American River Bank	05/03/13	0.140	2,500,000.00	11/01/13
American River Bank	05/09/13	0.140	2,500,000.00	11/07/13
American River Bank	05/30/13	0.140	1,000,000.00	11/21/13
American River Bank	06/13/13	0.140	1,500,000.00	12/12/13
American River Bank	07/10/13	0.140	2,500,000.00	01/08/14
American River Bank	08/08/13	0.130	7,500,000.00	02/06/14
American River Bank	08/15/13	0.130	6,500,000.00	02/13/14
REDWOOD CITY				
Provident Credit Union	04/18/13	0.120	20,000,000.00	10/17/13
Provident Credit Union	05/30/13	0.110	20,000,000.00	11/21/13
Provident Credit Union	06/14/13	0.110	20,000,000.00	12/13/13
Provident Credit Union	07/25/13	0.090	40,000,000.00	01/23/14
RICHMOND				
Mechanics Bank, The	07/25/13	0.070	20,000,000.00	10/24/13
Mechanics Bank, The	07/17/13	0.120	20,000,000.00	01/15/14
Mechanics Bank, The	08/15/13	0.120	20,000,000.00	02/13/14

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ROCKLIN				
Five Star Bank	06/13/13	0.110	10,500,000.00	12/12/13
Five Star Bank	07/12/13	0.110	14,500,000.00	01/10/14
Five Star Bank	07/17/13	0.100	2,000,000.00	01/15/14
Five Star Bank	08/02/13	0.100	3,000,000.00	01/31/14
Five Star Bank	08/15/13	0.100	8,000,000.00	02/13/14
ROSEMEAD				
Pacific Alliance Bank	06/07/13	0.110	1,500,000.00	09/06/13
Pacific Alliance Bank	07/17/13	0.090	4,000,000.00	10/16/13
ROSEVILLE				
Community 1st Bank	03/22/13	0.170	2,000,000.00	09/20/13
Community 1st Bank	04/24/13	0.150	2,000,000.00	10/23/13
SACRAMENTO				
Bank of Sacramento	04/03/13	0.160	6,000,000.00	10/02/13
Bank of Sacramento	04/25/13	0.140	4,000,000.00	10/24/13
Bank of Sacramento	04/26/13	0.140	6,000,000.00	10/24/13
Bank of Sacramento	08/07/13	0.120	4,000,000.00	02/05/14
Comerica Bank	06/12/13	0.130	25,000,000.00	12/11/13
Comerica Bank	07/10/13	0.130	50,000,000.00	01/08/14
Comerica Bank	07/17/13	0.120	75,000,000.00	01/15/14
Comerica Bank	08/07/13	0.120	50,000,000.00	02/05/14
Comerica Bank	08/14/13	0.120	25,000,000.00	02/12/14
Comerica Bank	08/29/13	0.110	75,000,000.00	02/27/14
Merchants National Bank of Sacramento	04/10/13	0.130	2,000,000.00	10/09/13
Merchants National Bank of Sacramento	05/08/13	0.110	2,000,000.00	11/06/13
Merchants National Bank of Sacramento	05/29/13	0.110	2,000,000.00	11/20/13
Merchants National Bank of Sacramento	06/05/13	0.100	2,000,000.00	12/04/13
River City Bank	05/17/13	0.110	20,000,000.00	11/15/13
River City Bank	05/31/13	0.110	20,000,000.00	11/22/13
River City Bank	06/07/13	0.110	15,000,000.00	12/06/13
Umpqua Bank	05/16/13	0.140	50,000,000.00	11/14/13
SAN DIEGO				
Mission Federal Credit Union	07/17/13	0.060	10,000,000.00	10/16/13
San Diego County Credit Union	04/30/13	0.120	50,000,000.00	10/30/13
San Diego County Credit Union	05/17/13	0.120	50,000,000.00	11/15/13

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SAN DIEGO (Continued)				
San Diego County Credit Union	06/26/13	0.110	50,000,000.00	12/18/13
San Diego County Credit Union	07/17/13	0.100	100,000,000.00	01/15/14
Torrey Pines Bank	05/16/13	0.120	15,000,000.00	11/14/13
Torrey Pines Bank	05/29/13	0.110	25,000,000.00	11/20/13
Torrey Pines Bank	06/21/13	0.110	50,000,000.00	12/20/13
Torrey Pines Bank	07/11/13	0.110	25,000,000.00	01/09/14
SAN FRANCISCO				
Trans Pacific National Bank	07/26/13	0.070	2,000,000.00	10/25/13
Trans Pacific National Bank	06/21/13	0.130	3,000,000.00	12/20/13
Union Bank, NA	06/06/13	0.110	150,000,000.00	09/05/13
Union Bank, NA	07/25/13	0.080	150,000,000.00	10/24/13
SAN JOSE				
Heritage Bank of Commerce	03/29/13	0.160	15,000,000.00	09/27/13
Heritage Bank of Commerce	05/17/13	0.130	13,000,000.00	11/15/13
Heritage Bank of Commerce	06/12/13	0.130	20,000,000.00	12/11/13
Heritage Bank of Commerce	07/25/13	0.110	50,000,000.00	01/23/14
SAN LUIS OBISPO				
Mission Community Bank	06/26/13	0.110	10,000,000.00	09/25/13
Mission Community Bank	05/13/13	0.140	10,000,000.00	11/14/13
SANTA ROSA				
Summit State Bank	03/08/13	0.170	12,000,000.00	09/06/13
Summit State Bank	04/18/13	0.140	9,000,000.00	10/17/13
Summit State Bank	05/08/13	0.130	8,000,000.00	11/06/13
Summit State Bank	07/26/13	0.110	3,500,000.00	01/24/14
Summit State Bank	07/31/13	0.110	4,000,000.00	01/29/14
SOUTH SAN FRANCISCO				
First National Bank of Northern California	03/13/13	0.160	15,000,000.00	09/11/13
First National Bank of Northern California	06/05/13	0.120	4,000,000.00	12/04/13
VACAVILLE				
Travis Credit Union	03/27/13	0.140	10,000,000.00	09/25/13
Travis Credit Union	07/11/13	0.110	40,000,000.00	01/09/14

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
WALNUT CREEK				
Bank of the West	06/05/13	0.090	66,000,000.00	09/04/13
Bank of the West	06/14/13	0.130	100,000,000.00	12/13/13
Bank of the West	08/01/13	0.120	134,000,000.00	01/30/14
WEST SACRAMENTO				
Community Business Bank	07/05/13	0.110	3,000,000.00	01/08/14
TOTAL TIME DEPOSITS August 2013			**4,369,640,000.00**	

BANK DEMAND DEPOSITS
August 2013
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BALANCES PER BANKS	WARRANTS OUTSTANDING
1	$ 2,275,742	$ 2,912,163
2	1,844,952	2,766,406
3	1,844,952	2,766,406
4	1,844,952	2,766,406
5	1,980,874	2,174,341
6	2,023,220	1,760,966
7	2,180,300	1,726,896
8	2,334,133	1,754,262
9	2,448,182	1,664,445
10	2,448,182	1,664,445
11	2,448,182	1,664,445
12	2,578,827	1,594,034
13	2,338,791	1,491,183
14	2,218,986	1,511,364
15	2,330,830	1,755,670
16	2,269,748	1,702,409
17	2,269,748	1,702,409
18	2,269,748	1,702,409
19	2,229,981	1,406,149
20	2,333,438	1,251,370
21	1,974,177	1,626,657
22	2,422,372	1,469,773
23	2,263,909	1,556,660
24	2,263,909	1,556,660
25	2,263,909	1,556,660
26	2,147,122	1,643,812
27	2,131,963	1,587,084
28	2,041,269	2,513,049
29	2,063,054	2,020,666
30	2,035,535	3,221,698
31	2,035,535	3,225,897
AVERAGE DOLLAR DAYS	2,198,597 a/	

a/ **The prescribed bank balance for August was $2,218,576. This consisted of $2,137,202 in compensating balances for services, balances for uncollected funds of $85,253 and a deduction of $3,879 for August delayed deposit credit.**

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

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on August 21, 2013, has determined and designated the amount of money available for deposit and investment as August 21, 2013, under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or inve 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 assoc actions, 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 2,137,202,000

The active noninterest-bearing bank accounts designation constitutes a calendar month average balance. For purposes c computing the compensating balances, the Treasurer shall exclude from the daily balances any amounts contained therein 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 amou 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 ir 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)	8/19/2013	8/23/2013	$ 4,692,900,000	$ 323,260,000	$ 4,369,640,000	$ 4,692,900,000
(2)	8/26/2013	8/30/2013	$ 86,500,000	$ 409,760,000	$ 4,369,640,000	$ 4,779,400,000
(3)	9/2/2013	9/6/2013	$ (569,800,000)	$ (160,040,000)	$ 4,369,640,000	$ 4,209,600,000
(4)	9/9/2013	9/13/2013	$ 444,100,000	$ 284,060,000	$ 4,369,640,000	$ 4,653,700,000
(5)	9/16/2013	9/20/2013	$ 3,136,900,000	$ 3,420,960,000	$ 4,369,640,000	$ 7,790,600,000
(6)	9/23/2013	9/27/2013	$ 775,000,000	$ 4,195,960,000	$ 4,369,640,000	$ 8,565,600,000
(7)	9/30/2013	10/4/2013	$ (4,245,600,000)	$ (49,640,000)	$ 4,369,640,000	$ 4,320,000,000
(8)	10/7/2013	10/11/2013	$ (646,700,000)	$ (696,340,000)	$ 4,369,640,000	$ 3,673,300,000
(9)	10/14/2013	10/18/2013	$ 51,500,000	$ (644,840,000)	$ 4,369,640,000	$ 3,724,800,000

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 2,137,202,000.

POOLED MONEY INVESTMENT BOARD:

Signature on File at STO
Chairperson

Member

Member

Dated: August 21, 2013
* Government Code