



**COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR**

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



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TREASURER AND TAX COLLECTOR

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May 24, 2011

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

FROM: Mark J. Saladino *page Kelly (for)*
Treasurer and Tax Collector

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

The Report of Investments for the month of April 2011 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 April 2011 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 APRIL 2011

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

GENERAL PORTFOLIO SCHEDULES

- A - Portfolio Profiles
- A1 - Credit Quality Distribution and Concentration of Credit Risk
- B - Pooled Surplus Earnings Report
- C - Summary Report of Treasurer's Depository Accounts
- D - Treasurer's Activity and Cash Availability for the Next Six-Month Period
- E - Treasurer's Investment Strategy

ATTACHMENTS

- I. Definitions of Securities
 - Detailed descriptions of the major security types invested in by the Treasury
- II. Compliance Report
 - Detailed report of transactions, if any, which deviate from the Treasurer's investment policy
- III. Performance Report
 - Daily portfolio investment balances, and monthly averages
- IV. Earnings on Investments (Accrual Basis) Chart
 - Graphic presentation of net earning rates on pool investments
- V. Net Income for Month
 - Accrual basis net income for month, gross revenue less expenditures

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR APRIL 2011

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR APRIL 2011

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

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

XVI. Composition of PSI Portfolio by Maturity Chart

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

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

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

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF APRIL 30, 2011

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 04/30/11		
At Cost	\$ 27,198,095,681	\$ 73,737,429
At Market	\$ 27,181,830,059	\$ 73,778,035
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	14.85%	0.00%
United States Government and Agency Obligations	48.65%	6.59%
Bankers Acceptances	0.15%	0.00%
Commercial Paper	33.57%	0.00%
Municipal Obligations	0.23%	7.00%
Corporate and Deposit Notes	2.55%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	86.41%
1-60 days	40.63%	0.00%
61 days-1 year	26.91%	85.72%
Over 1 year	32.46%	14.28%
Weighted Average Days to Maturity	538	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF APRIL 30, 2011

SCHEDULE A1

The following is a summary of the credit quality distribution and concentration of credit risk by investment type as a percentage of each portfolio's cost at April 30, 2011:

<u>PSI</u>	<u>S&P</u>	<u>Moody's</u>	<u>% of Portfolio</u>
Commercial Paper	A-1	P-1	33.57%
Corporate and Deposit Notes	A-1	P-1	2.55%
Los Angeles County Securities	AA-	A1	0.23%
Negotiable Certificates of Deposit	A-1	P-1	14.85%
Bankers Acceptance	A-1	P-1	0.15%
U.S. Agency Securities	AAA	Aaa	41.91%
U.S. Treasury Securities:			
U.S. Treasury Notes	AAA	Aaa	4.91%
U.S. Treasury Bills	AAA	Aaa	1.83%
			<u>100.00%</u>
<u>SPI</u>			
Local Agency Investment Fund	Not rated	Not rated	85.72%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	-	-	0.00%
Mortgage Trust Deeds	AA-	Aa2	0.69%
Los Angeles County Securities	AA-	Aa2	7.00%
Negotiable Certificates of Deposit	-	-	0.00%
Guaranteed Investment Contracts	-	-	0.00%
U.S. Agency Securities	AAA	Aaa	6.47%
U.S. Treasury Securities:			
U.S. Treasury Notes	AAA	Aaa	0.00%
U.S. Treasury Bonds	AAA	Aaa	0.12%
			<u>100.00%</u>

POOLED SURPLUS EARNINGS REPORT

APRIL 30, 2011

SCHEDULE B

TREASURER POOLED SURPLUS
INVESTMENT PORTFOLIO

Investment Balance 04/30/11	\$ 27,198,095,681
Market Value at 04/30/11	\$ 27,181,830,059
Average Daily Balance	\$ 26,764,342,443
Gains and Losses:	
For the Month	\$ 683,523
For the Past 12 Months	\$ 6,352,612
Unrealized Gains and Losses on Transfers between Portfolio for the Month	\$ -
Earnings for the Month	\$ 27,292,184
Earnings for the Past 12 Months	\$ 328,615,914
Earnings Rate for the Month	1.23%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS
AS OF APRIL 30, 2011

SCHEDULE C

<u>Bank Name</u>	<u>Balance</u>
Bank of America - Concentration	\$ 34,939,693.40 (A)
Bank of the West - Concentration	\$ 52,198,836.12 (B)
Citi Bank - Concentration	\$ -
Union Bank- Concentration	\$ 840,476.37
Wells Fargo - Concentration	<u>\$ 808,035.35</u>
Total Ledger Balance for all Banks	<u><u>\$ 88,787,041.24</u></u>

(A) \$5.000 million of this amount is related to the deposit of funds in an interest-bearing money market savings account, in accordance with the Treasurer's authority under California Government Code Section 53633.

(B) \$51.939 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 APRIL 2011
AND CASH AVAILABILITY
FOR THE NEXT SIX-MONTH PERIOD

SCHEDULE D

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

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

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

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

Summary of Activity for April 2011

Total Deposits	\$ 7,142,037,592.55
Total Disbursements	\$ 4,666,648,908.23
Discretionary Funds Liquidity Withdrawal Ratio As of April 30, 2011	1.32

Six-Month Cash Availability Projection:

<u>Month</u>	<u>Investment</u>			<u>Cumulative Available Cash</u>
	<u>Maturities</u>	<u>Deposits</u>	<u>Disbursements</u>	
May	\$ 7,928,602,000.00	\$ 2,554,400,000.00	\$ 4,838,700,000.00	\$ 5,644,302,000.00
June	\$ 5,028,202,000.00	\$ 2,762,300,000.00	\$ 6,347,800,000.00	\$ 7,087,004,000.00
July	\$ 705,189,000.00	\$ 5,110,200,000.00	\$ 4,435,100,000.00	\$ 8,467,293,000.00
August	\$ 438,570,000.00	\$ 2,619,000,000.00	\$ 4,070,400,000.00	\$ 7,454,463,000.00
September	\$ 663,712,000.00	\$ 2,808,300,000.00	\$ 3,461,500,000.00	\$ 7,464,975,000.00
October	\$ 129,905,000.00	\$ 3,556,400,000.00	\$ 4,050,200,000.00	\$ 7,101,080,000.00

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 April 2011, the Treasurer placed \$423.350 million in the Bank of the West Money Market Plus Account and \$12.110 million in the Bank of America Money Market Savings Account in accordance with the Treasurer's authority under California Government Code Section 53633. Of these amounts, \$51.939 million and \$5.000 million respectively, remained in these accounts at month-end. These are collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

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

Included in the Los Angeles County General Fund's SPI are approximately \$0.51 million in trust deeds related to the settlement of Flying Triangle and Abalone Cove landslide litigation. In 1986 and 1987, the Board of Supervisors approved the disbursement of funds for trust deed mortgages as part of the settlements of the Flying Triangle and the Abalone Cove landslide litigation. Such disbursements are authorized under Government Code Section 23004. The trust deeds held by the General Fund are fully secured and have fixed interest rates of either 4.50% or 5.50%.

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

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

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

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

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

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

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

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

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

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

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

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

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

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENT TRANSACTIONS FOR APRIL 2011
COMPLIANCE REPORT

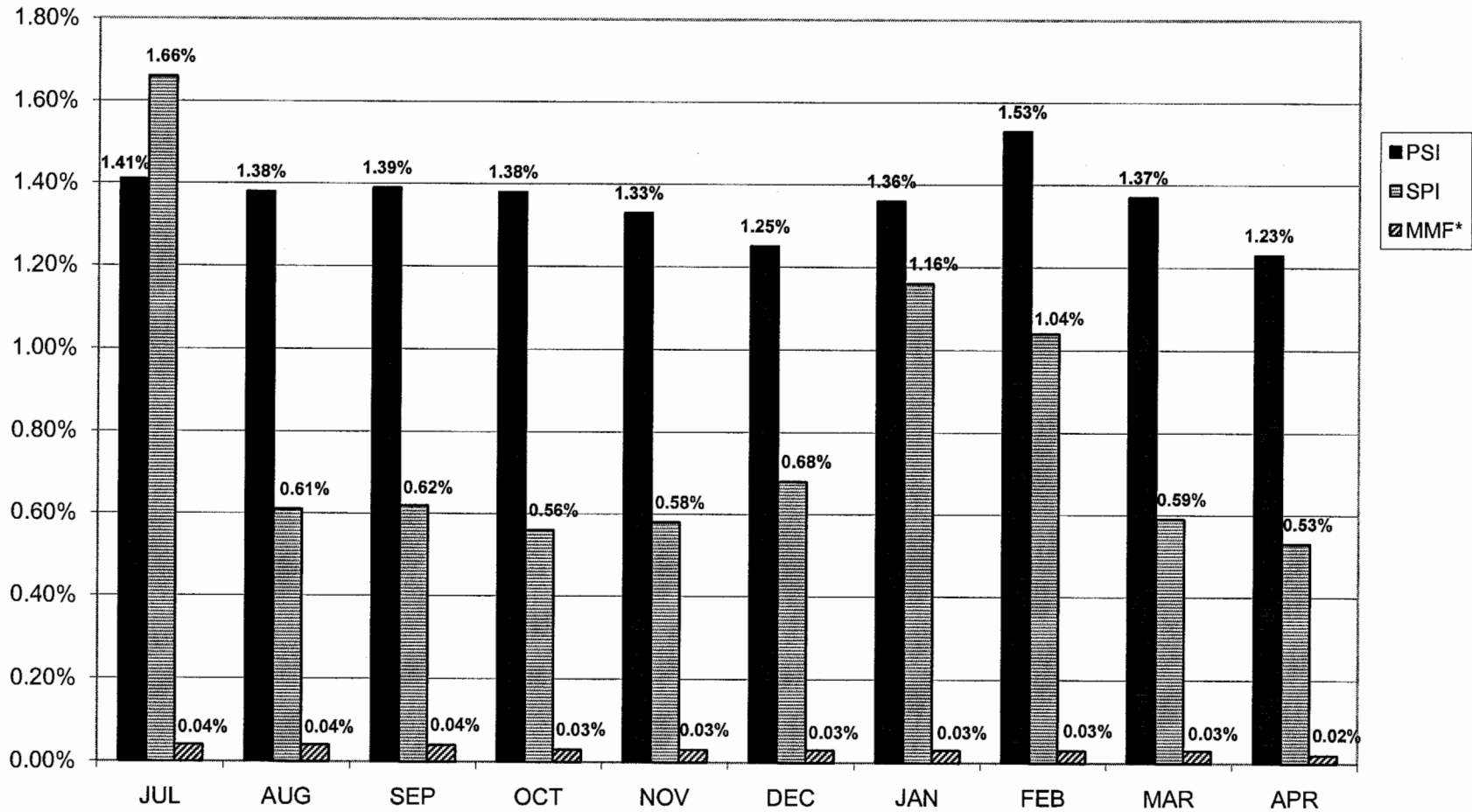
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of April 2011

No exceptions noted.

LOS ANGELES COUNTY TREASURER
 PERFORMANCE REPORT
 PORTFOLIO COST
 THROUGH 04/30/11
 ATTACHMENT III

DAY	<u>POOLED SURPLUS INVESTMENTS</u>	<u>SPECIFIC PURPOSE INVESTMENTS</u>
	TOTAL COST	TOTAL COST
1	24,757,968,454.97	73,662,176.57
2	24,757,968,454.97	73,662,176.57
3	24,757,968,454.97	73,662,176.57
4	24,703,843,050.18	73,660,204.31
5	24,577,906,783.09	73,660,204.31
6	25,197,403,586.61	73,660,204.31
7	26,352,201,108.09	73,660,204.31
8	26,594,152,117.42	73,659,177.42
9	26,594,152,117.42	73,659,177.42
10	26,594,152,117.42	73,659,177.42
11	27,255,102,505.70	73,658,467.17
12	27,455,391,757.14	73,658,467.17
13	27,518,455,181.98	73,658,467.17
14	27,807,289,392.78	73,658,467.17
15	27,762,484,082.64	73,737,445.63
16	27,762,484,082.64	73,737,445.63
17	27,762,484,082.64	73,737,445.63
18	27,804,445,352.63	73,737,445.63
19	28,004,211,895.30	73,737,445.63
20	27,058,017,962.53	73,737,445.63
21	27,237,419,767.61	73,737,445.63
22	27,137,398,573.17	73,737,445.63
23	27,137,398,573.17	73,737,445.63
24	27,137,398,573.17	73,737,445.63
25	27,042,789,602.10	73,737,445.63
26	26,982,806,128.50	73,737,445.63
27	27,403,248,711.89	73,737,445.63
28	27,374,102,124.92	73,737,445.63
29	27,201,533,018.79	73,737,445.63
30	27,198,095,680.55	73,737,428.63
AVG	<u>26,764,342,443.17</u>	<u>73,701,262.03</u>

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



* Provided for comparative purposes only.

* Source: Money Fund Report as of April 30, 2011

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 04/30/11 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) <u>TRADING/NON-TRADING</u>	SPECIFIC PURPOSE <u>INVESTMENT</u>
Revenues:		
Interest Earnings	\$29,308,067	\$32,168
Gains (Losses) on Sales of Non-Trading Securities.	683,523	0
Gains (Losses) on Sales of Trading Securities.	0	0
Amortization/Accretion	(2,699,406)	(17)
Prior Accrual Adjustment	0	0
	<u>0</u>	<u>0</u>
Total Revenues	<u>\$27,292,184</u>	<u>\$32,151</u>
Expenses:		
Interest Expense	0	0
*Investment Management Fee	0	700
	<u>0</u>	<u>700</u>
	<u>\$0</u>	<u>\$700</u>
NET INCOME	<u>\$27,292,184</u>	<u>\$31,451</u>

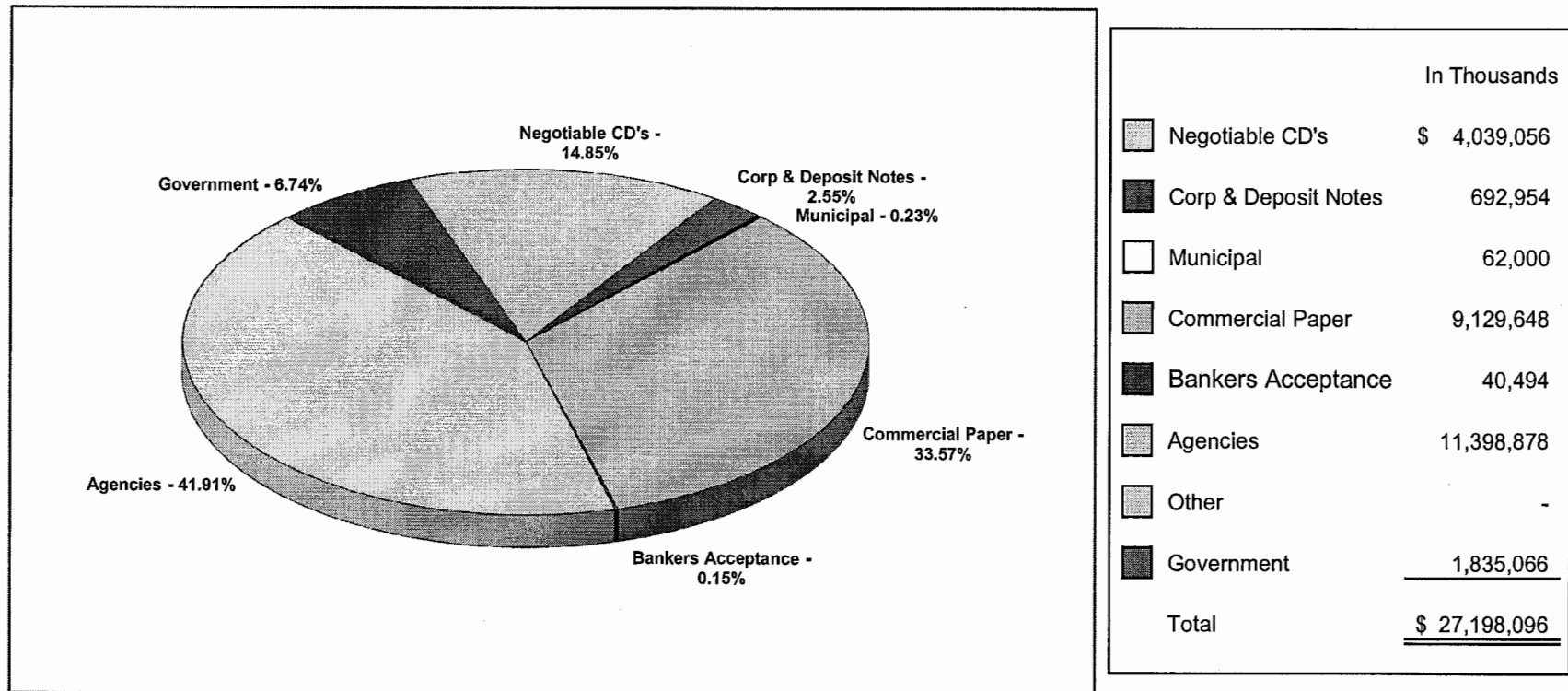
*Estimated and later adjusted.

Los Angeles County Treasurer
Non-Trading Composition
As of April 30, 2011
Attachment VI

NON-TRADING PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non- Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	51.87%	
Los Angeles County and Related Entities	38.66%	
Consolidated Sanitation Districts		2.82%
Metropolitan Transportation Authority		0.76%
Miscellaneous Agencies Pooled Investments		4.03%
South Coast Air Quality Management District		1.83%
Miscellaneous		0.03%
Total	<u>90.53%</u>	<u>9.47%</u>

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



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 April 1, 2011 to April 30, 2011
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	BA	04/07/11	86583	BK OF AMERICA NA BA	0.27000	06/30/11	15,515,000.00	15,505,225.55	0.00	BNY	MLPF
NTRD	BA	04/28/11	86784	BK OF AMERICA NA BA	0.24000	07/25/11	25,000,000.00	24,985,333.33	0.00	BNY	MLPF
BA Total							40,515,000.00	40,490,558.88	0.00		
NTRD	BNOT	04/01/11	86501	BK OF AMERICA NA BK NOTE	0.26000	06/30/11	50,000,000.00	50,000,000.00	0.00	BNY	MLPF
NTRD	BNOT	04/01/11	86502	BK OF AMERICA NA BK NOTE	0.26000	06/30/11	25,000,000.00	25,000,000.00	0.00	BNY	MLPF
NTRD	BNOT	04/08/11	86600	BK OF AMERICA NA BK NOTE	0.21000	06/30/11	50,000,000.00	50,000,000.00	0.00	BNY	MLPF
BNOT Total							125,000,000.00	125,000,000.00	0.00		
NTRD	CNFX	04/05/11	86508	CHEVRON CORP MTN	3.45000	03/03/12	14,221,000.00	14,620,610.10	43,611.07	BNY	BNPPSC
NTRD	CNFX	04/11/11	86555	CHEVRON CORP MTN	3.45000	03/03/12	12,200,000.00	12,539,984.72	44,428.33	BNY	MISC
CNFX Total							26,421,000.00	27,160,594.82	88,039.40		
NTRD	CPD	04/01/11	86495	COMMERZBANK US FINANCE INC CP	0.24000	05/03/11	50,000,000.00	49,989,333.33	0.00	BNY	MFR
NTRD	CPD	04/01/11	86496	SHEFFIELD RECEIVABLES CORP CP	0.19000	05/12/11	25,000,000.00	24,994,590.28	0.00	BNY	BCI
NTRD	CPD	04/01/11	86497	CAFCO LLC CP	0.18000	05/04/11	25,000,000.00	24,995,875.00	0.00	BNY	CITGM
NTRD	CPD	04/01/11	86498	DANSKE CORP CP	0.23000	05/02/11	35,000,000.00	34,993,068.06	0.00	BNY	ALA
NTRD	CPD	04/01/11	86499	BARTON CAPITAL LLC CP	0.23000	05/18/11	25,000,000.00	24,992,493.06	0.00	BNY	RBCDR
NTRD	CPD	04/01/11	86500	FALCON ASSET SEC CO LLC CP	0.21000	05/20/11	30,000,000.00	29,991,425.00	0.00	BNY	CITGM
NTRD	CPD	04/01/11	86506	COMMERZBANK US FINANCE INC CP	0.24000	05/05/11	50,000,000.00	49,988,666.67	0.00	BNY	MFR
NTRD	CPD	04/04/11	86509	COMMERZBANK US FINANCE INC CP	0.27000	06/03/11	35,000,000.00	34,984,250.00	0.00	BNY	MFR
NTRD	CPD	04/04/11	86510	BARTON CAPITAL LLC CP	0.23000	05/18/11	14,051,000.00	14,047,050.11	0.00	BNY	RBCDR
NTRD	CPD	04/04/11	86511	BARTON CAPITAL LLC CP	0.22000	06/01/11	38,488,000.00	38,474,358.14	0.00	BNY	CITGM
NTRD	CPD	04/04/11	86512	FALCON ASSET SEC CO LLC CP	0.22000	06/01/11	25,000,000.00	24,991,138.89	0.00	BNY	RBCDR
NTRD	CPD	04/04/11	86513	BRYANT PARK FUNDING LLC CP	0.21000	05/09/11	25,000,000.00	24,994,895.83	0.00	BNY	CITGM
NTRD	CPD	04/04/11	86514	ABBEY NATIONAL NA LLC CP	0.23000	05/04/11	50,000,000.00	49,990,416.67	0.00	BNY	MFR
NTRD	CPD	04/05/11	86517	JUPITER SEC CO LLC CP	0.20000	06/06/11	25,000,000.00	24,991,388.89	0.00	BNY	CITGM
NTRD	CPD	04/05/11	86520	CITIGROUP FUNDING INC CP	0.19000	05/06/11	15,000,000.00	14,997,545.83	0.00	BNY	CITGM
NTRD	CPD	04/05/11	86521	BARTON CAPITAL LLC CP	0.18000	05/11/11	25,000,000.00	24,995,500.00	0.00	BNY	LOOP
NTRD	CPD	04/05/11	86522	ABBEY NATIONAL NA LLC CP	0.22000	05/06/11	50,000,000.00	49,990,527.78	0.00	BNY	MFR
NTRD	CPD	04/05/11	86523	CAFCO LLC CP	0.17000	05/06/11	50,000,000.00	49,992,680.56	0.00	BNY	ALA
NTRD	CPD	04/05/11	86524	ING US FUNDING LLC CP	0.20000	05/25/11	50,000,000.00	49,986,111.11	0.00	BNY	INGF
NTRD	CPD	04/05/11	86525	SHEFFIELD RECEIVABLES CORP CP	0.17000	05/10/11	34,500,000.00	34,494,297.92	0.00	BNY	BCI
NTRD	CPD	04/05/11	86526	HSBC FINANCE CORP CP	0.17000	05/05/11	50,000,000.00	49,992,916.67	0.00	BNY	ALA
NTRD	CPD	04/05/11	86527	COMMERZBANK US FINANCE INC CP	0.21000	05/10/11	50,000,000.00	49,989,791.67	0.00	BNY	MFR
NTRD	CPD	04/06/11	86531	THUNDER BAY FUNDING LLC CP	0.17000	05/13/11	50,000,000.00	49,991,263.89	0.00	BNY	RBCDR
NTRD	CPD	04/06/11	86532	THUNDER BAY FUNDING LLC CP	0.17000	05/13/11	2,118,000.00	2,117,629.94	0.00	BNY	RBCDR
NTRD	CPD	04/06/11	86533	THAMES ASSET GLOBAL SEC INC CP	0.18000	05/06/11	50,000,000.00	49,992,500.00	0.00	BNY	ALA
NTRD	CPD	04/06/11	86534	BARTON CAPITAL LLC CP	0.18000	05/13/11	50,000,000.00	49,990,750.00	0.00	BNY	CITGM
NTRD	CPD	04/06/11	86535	TOYOTA MOTOR CREDIT CORP CP	0.22000	05/20/11	30,000,000.00	29,991,933.33	0.00	BNY	TFS

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NTRD	CPD	04/06/11	86536	FALCON ASSET SEC CO LLC CP	0.18000	05/16/11	50,000,000.00	49,990,000.00	0.00	BNY	JPM
NTRD	CPD	04/06/11	86537	THUNDER BAY FUNDING LLC CP	0.17000	05/13/11	25,000,000.00	24,995,631.94	0.00	BNY	ALA
NTRD	CPD	04/06/11	86538	THUNDER BAY FUNDING LLC CP	0.17000	05/13/11	25,020,000.00	25,015,628.45	0.00	BNY	ALA
NTRD	CPD	04/06/11	86539	VARIABLE FUNDING CAP CO LLC CP	0.17000	05/05/11	50,000,000.00	49,993,152.78	0.00	BNY	WFI
NTRD	CPD	04/06/11	86540	VARIABLE FUNDING CAP CO LLC CP	0.17000	05/05/11	7,000,000.00	6,999,041.39	0.00	BNY	WFI
NTRD	CPD	04/06/11	86541	CITIGROUP FUNDING INC CP	0.18000	05/11/11	50,000,000.00	49,991,250.00	0.00	BNY	CITGM
NTRD	CPD	04/06/11	86542	CITIGROUP FUNDING INC CP	0.18000	05/11/11	11,000,000.00	10,998,075.00	0.00	BNY	CITGM
NTRD	CPD	04/06/11	86543	COMMERZBANK US FINANCE INC CP	0.21000	05/12/11	50,000,000.00	49,989,500.00	0.00	BNY	MFR
NTRD	CPD	04/06/11	86552	HSBC FINANCE CORP CP	0.17000	05/10/11	50,000,000.00	49,991,972.22	0.00	BNY	ALA
NTRD	CPD	04/07/11	86529	DANSKE CORP CP	0.27500	06/06/11	25,000,000.00	24,988,541.67	0.00	BNY	CITGM
NTRD	CPD	04/07/11	86567	BARTON CAPITAL LLC CP	0.18000	05/13/11	50,000,000.00	49,991,000.00	0.00	BNY	JPM
NTRD	CPD	04/07/11	86568	BARTON CAPITAL LLC CP	0.18000	05/10/11	35,008,000.00	35,002,223.68	0.00	BNY	CITGM
NTRD	CPD	04/07/11	86569	TOYOTA MOTOR CREDIT CORP CP	0.22000	05/19/11	50,000,000.00	49,987,166.67	0.00	BNY	TFS
NTRD	CPD	04/07/11	86570	VARIABLE FUNDING CAP CO LLC CP	0.17000	05/10/11	25,000,000.00	24,996,104.17	0.00	BNY	WFI
NTRD	CPD	04/07/11	86571	HSBC FINANCE CORP CP	0.17000	05/13/11	50,000,000.00	49,991,500.00	0.00	BNY	ALA
NTRD	CPD	04/07/11	86572	HSBC FINANCE CORP CP	0.17000	05/13/11	25,000,000.00	24,995,750.00	0.00	BNY	ALA
NTRD	CPD	04/07/11	86573	ING US FUNDING LLC CP	0.17500	05/13/11	50,000,000.00	49,991,250.00	0.00	BNY	INGF
NTRD	CPD	04/07/11	86574	SHEFFIELD RECEIVABLES CORP CP	0.17000	05/12/11	40,000,000.00	39,993,388.89	0.00	BNY	BCI
NTRD	CPD	04/07/11	86575	COMMERZBANK US FINANCE INC CP	0.22000	05/20/11	50,000,000.00	49,986,861.11	0.00	BNY	MFR
NTRD	CPD	04/07/11	86576	COMMERZBANK US FINANCE INC CP	0.22000	05/20/11	25,000,000.00	24,993,430.56	0.00	BNY	MFR
NTRD	CPD	04/07/11	86577	ABBAY NATIONAL NA LLC CP	0.23000	05/09/11	50,000,000.00	49,989,777.78	0.00	BNY	MFR
NTRD	CPD	04/08/11	86590	SHEFFIELD RECEIVABLES CORP CP	0.17000	05/16/11	50,000,000.00	49,991,027.78	0.00	BNY	CITGM
NTRD	CPD	04/08/11	86591	CAFCO LLC CP	0.23000	07/08/11	50,000,000.00	49,970,930.56	0.00	BNY	CITGM
NTRD	CPD	04/08/11	86592	FALCON ASSET SEC CO LLC CP	0.20000	06/08/11	50,000,000.00	49,983,055.56	0.00	BNY	RBCDR
NTRD	CPD	04/08/11	86593	CIESCO LLC CP	0.20000	06/07/11	43,134,000.00	43,119,622.00	0.00	BNY	ALA
NTRD	CPD	04/08/11	86595	DANSKE CORP CP	0.25000	06/01/11	50,000,000.00	49,981,250.00	0.00	BNY	ALA
NTRD	CPD	04/08/11	86596	DANSKE CORP CP	0.25000	06/01/11	19,000,000.00	18,992,875.00	0.00	BNY	ALA
NTRD	CPD	04/08/11	86601	THUNDER BAY FUNDING LLC CP	0.20000	07/15/11	25,000,000.00	24,986,388.89	0.00	BNY	LOOP
NTRD	CPD	04/08/11	86603	PRIVATE EXPORT FUNDING CORP CP	0.19000	07/05/11	25,000,000.00	24,988,388.89	0.00	BNY	WFI
NTRD	CPD	04/11/11	86604	SHEFFIELD RECEIVABLES CORP CP	0.18000	06/01/11	50,000,000.00	49,987,250.00	0.00	BNY	BCI
NTRD	CPD	04/11/11	86605	CIESCO LLC CP	0.16000	05/13/11	50,000,000.00	49,992,888.89	0.00	BNY	CITGM
NTRD	CPD	04/11/11	86606	SHEFFIELD RECEIVABLES CORP CP	0.16000	05/20/11	28,550,000.00	28,545,051.33	0.00	BNY	BCI
NTRD	CPD	04/11/11	86607	ATLANTIS ONE FUNDING CORP CP	0.16000	05/23/11	50,000,000.00	49,990,666.67	0.00	BNY	ALA
NTRD	CPD	04/11/11	86608	BARTON CAPITAL LLC CP	0.17000	05/17/11	25,012,000.00	25,007,747.96	0.00	BNY	CITGM
NTRD	CPD	04/11/11	86609	BARTON CAPITAL LLC CP	0.17000	05/17/11	25,000,000.00	24,995,750.00	0.00	BNY	CITGM
NTRD	CPD	04/11/11	86610	JUPITER SEC CO LLC CP	0.18000	06/10/11	50,000,000.00	49,985,000.00	0.00	BNY	JPM
NTRD	CPD	04/11/11	86611	JUPITER SEC CO LLC CP	0.18000	06/10/11	25,000,000.00	24,992,500.00	0.00	BNY	JPM
NTRD	CPD	04/11/11	86612	VARIABLE FUNDING CAP CO LLC CP	0.18000	06/13/11	50,000,000.00	49,984,250.00	0.00	BNY	WFI
NTRD	CPD	04/11/11	86613	VARIABLE FUNDING CAP CO LLC CP	0.18000	06/15/11	25,000,000.00	24,991,875.00	0.00	BNY	WFI
NTRD	CPD	04/11/11	86614	BRYANT PARK FUNDING LLC CP	0.19000	05/05/11	50,000,000.00	49,993,666.67	0.00	BNY	JPM

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NTRD	CPD	04/11/11	86615	FALCON ASSET SEC CO LLC CP	0.16000	05/11/11	32,231,000.00	32,226,702.53	0.00	BNY	JPM
NTRD	CPD	04/11/11	86616	ATLANTIS ONE FUNDING CORP CP	0.16000	05/25/11	50,000,000.00	49,990,222.22	0.00	BNY	ALA
NTRD	CPD	04/11/11	86617	ATLANTIS ONE FUNDING CORP CP	0.17000	06/01/11	50,000,000.00	49,987,958.33	0.00	BNY	ALA
NTRD	CPD	04/11/11	86620	THUNDER BAY FUNDING LLC CP	0.21000	07/11/11	25,000,000.00	24,986,729.17	0.00	BNY	LOOP
NTRD	CPD	04/11/11	86621	SHEFFIELD RECEIVABLES CORP CP	0.19000	06/09/11	37,000,000.00	36,988,478.61	0.00	BNY	CITGM
NTRD	CPD	04/11/11	86624	ING US FUNDING LLC CP	0.17000	05/16/11	50,000,000.00	49,991,736.11	0.00	BNY	INGF
NTRD	CPD	04/11/11	86626	COMMERZBANK US FINANCE INC CP	0.21000	05/18/11	50,000,000.00	49,989,208.33	0.00	BNY	MFR
NTRD	CPD	04/11/11	86627	GE CAPITAL CORP CP	0.15000	05/31/11	35,885,000.00	35,877,523.96	0.00	BNY	GECC
NTRD	CPD	04/12/11	86628	ATLANTIS ONE FUNDING CORP CP	0.16000	05/24/11	50,000,000.00	49,990,666.67	0.00	BNY	ALA
NTRD	CPD	04/12/11	86629	THAMES ASSET GLOBAL SEC INC CP	0.20000	06/13/11	50,000,000.00	49,982,777.78	0.00	BNY	CITGM
NTRD	CPD	04/12/11	86630	THAMES ASSET GLOBAL SEC INC CP	0.20000	06/13/11	1,174,000.00	1,173,595.62	0.00	BNY	CITGM
NTRD	CPD	04/12/11	86631	BARTON CAPITAL LLC CP	0.17000	05/20/11	50,000,000.00	49,991,027.78	0.00	BNY	JPM
NTRD	CPD	04/12/11	86632	CRC FUNDING LLC CP	0.14000	05/03/11	30,000,000.00	29,997,550.00	0.00	BNY	JPM
NTRD	CPD	04/12/11	86633	CARGILL INC CP	0.14000	05/02/11	35,000,000.00	34,997,277.78	0.00	BNY	CITGM
NTRD	CPD	04/12/11	86634	ABBEY NATIONAL NA LLC CP	0.22000	05/17/11	50,000,000.00	49,989,305.56	0.00	BNY	MFR
NTRD	CPD	04/12/11	86635	CARGILL INC CP	0.14000	05/12/11	14,000,000.00	13,998,366.67	0.00	BNY	CITGM
NTRD	CPD	04/12/11	86636	ING US FUNDING LLC CP	0.16000	05/16/11	40,000,000.00	39,993,955.56	0.00	BNY	INGF
NTRD	CPD	04/12/11	86637	CARGILL INC CP	0.14000	05/04/11	34,525,000.00	34,522,046.19	0.00	BNY	CITGM
NTRD	CPD	04/12/11	86638	COMMERZBANK US FINANCE INC CP	0.20000	05/17/11	25,000,000.00	24,995,138.89	0.00	BNY	MFR
NTRD	CPD	04/12/11	86639	GE CAPITAL CORP CP	0.13000	05/20/11	45,000,000.00	44,993,825.00	0.00	BNY	GECC
NTRD	CPD	04/13/11	86641	THAMES ASSET GLOBAL SEC INC CP	0.20000	06/09/11	50,000,000.00	49,984,166.67	0.00	BNY	CITGM
NTRD	CPD	04/13/11	86650	COMMERZBANK US FINANCE INC CP	0.21000	05/18/11	25,000,000.00	24,994,895.83	0.00	BNY	MFR
NTRD	CPD	04/13/11	86651	BARTON CAPITAL LLC CP	0.16000	05/17/11	30,006,000.00	30,001,465.76	0.00	BNY	CITGM
NTRD	CPD	04/13/11	86652	FALCON ASSET SEC CO LLC CP	0.15000	05/12/11	35,000,000.00	34,995,770.83	0.00	BNY	RBCDR
NTRD	CPD	04/13/11	86653	JUPITER SEC CO LLC CP	0.15000	06/06/11	25,000,000.00	24,994,375.00	0.00	BNY	ALA
NTRD	CPD	04/13/11	86654	CRC FUNDING LLC CP	0.15000	05/04/11	50,000,000.00	49,995,625.00	0.00	BNY	CITGM
NTRD	CPD	04/13/11	86655	GE CAPITAL CORP CP	0.14000	05/31/11	50,000,000.00	49,990,666.67	0.00	BNY	GECC
NTRD	CPD	04/14/11	86660	FALCON ASSET SEC CO LLC CP	0.16000	05/16/11	50,000,000.00	49,992,888.89	0.00	BNY	CITGM
NTRD	CPD	04/14/11	86661	JUPITER SEC CO LLC CP	0.16000	05/16/11	50,000,000.00	49,992,888.89	0.00	BNY	CITGM
NTRD	CPD	04/14/11	86662	JUPITER SEC CO LLC CP	0.16000	05/16/11	50,000,000.00	49,992,888.89	0.00	BNY	CITGM
NTRD	CPD	04/14/11	86663	JUPITER SEC CO LLC CP	0.16000	05/18/11	50,000,000.00	49,992,444.44	0.00	BNY	JPM
NTRD	CPD	04/14/11	86664	FALCON ASSET SEC CO LLC CP	0.16000	05/13/11	50,000,000.00	49,993,555.56	0.00	BNY	LOOP
NTRD	CPD	04/14/11	86665	THUNDER BAY FUNDING LLC CP	0.15000	05/20/11	50,000,000.00	49,992,500.00	0.00	BNY	LOOP
NTRD	CPD	04/14/11	86666	THUNDER BAY FUNDING LLC CP	0.15000	05/20/11	15,013,000.00	15,010,748.05	0.00	BNY	LOOP
NTRD	CPD	04/14/11	86667	DANSKE CORP CP	0.23000	06/15/11	25,000,000.00	24,990,097.22	0.00	BNY	MS
NTRD	CPD	04/14/11	86668	THAMES ASSET GLOBAL SEC INC CP	0.17000	05/12/11	7,890,000.00	7,888,956.77	0.00	BNY	CITGM
NTRD	CPD	04/14/11	86669	ABBEY NATIONAL NA LLC CP	0.20000	05/19/11	50,000,000.00	49,990,277.78	0.00	BNY	MFR
NTRD	CPD	04/14/11	86670	CARGILL INC CP	0.13000	05/10/11	20,550,000.00	20,548,070.58	0.00	BNY	CITGM
NTRD	CPD	04/14/11	86671	BARTON CAPITAL LLC CP	0.19000	06/08/11	50,000,000.00	49,985,486.11	0.00	BNY	RBCDR
NTRD	CPD	04/14/11	86672	FALCON ASSET SEC CO LLC CP	0.17000	06/13/11	25,000,000.00	24,992,916.67	0.00	BNY	RBCDR

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NTRD	CPD	04/14/11	86674	GE CAPITAL CORP CP	0.14000	05/31/11	44,976,000.00	44,967,779.39	0.00	BNY	GECC
NTRD	CPD	04/15/11	86657	THAMES ASSET GLOBAL SEC INC CP	0.17000	05/17/11	50,000,000.00	49,992,444.44	0.00	BNY	CITGM
NTRD	CPD	04/15/11	86677	CRC FUNDING LLC CP	0.13000	05/03/11	20,000,000.00	19,998,700.00	0.00	BNY	ALA
NTRD	CPD	04/15/11	86678	BARTON CAPITAL LLC CP	0.16000	05/24/11	50,000,000.00	49,991,333.33	0.00	BNY	MFR
NTRD	CPD	04/15/11	86679	REGENCY MARKETS NO. 1 LLC CP	0.19000	05/18/11	25,145,000.00	25,140,620.58	0.00	BNY	CITGM
NTRD	CPD	04/15/11	86680	FALCON ASSET SEC CO LLC CP	0.16000	05/20/11	50,000,000.00	49,992,222.22	0.00	BNY	JPM
NTRD	CPD	04/15/11	86681	THUNDER BAY FUNDING LLC CP	0.16000	05/20/11	30,000,000.00	29,995,333.33	0.00	BNY	CITGM
NTRD	CPD	04/15/11	86684	THUNDER BAY FUNDING LLC CP	0.15000	05/20/11	45,668,000.00	45,661,340.08	0.00	BNY	LOOP
NTRD	CPD	04/15/11	86685	THUNDER BAY FUNDING LLC CP	0.15000	05/23/11	50,000,000.00	49,992,083.33	0.00	BNY	ALA
NTRD	CPD	04/15/11	86686	ABBEY NATIONAL NA LLC CP	0.20000	05/19/11	50,000,000.00	49,990,555.56	0.00	BNY	MFR
NTRD	CPD	04/15/11	86687	ING US FUNDING LLC CP	0.16000	05/17/11	50,000,000.00	49,992,888.89	0.00	BNY	INGF
NTRD	CPD	04/15/11	86688	REGENCY MARKETS NO. 1 LLC CP	0.19000	05/16/11	13,203,000.00	13,200,839.84	0.00	BNY	CITGM
NTRD	CPD	04/15/11	86689	REGENCY MARKETS NO. 1 LLC CP	0.17000	05/06/11	30,000,000.00	29,997,025.00	0.00	BNY	MFR
NTRD	CPD	04/15/11	86691	GE CAPITAL CORP CP	0.14000	06/01/11	24,446,000.00	24,441,531.81	0.00	BNY	GECC
NTRD	CPD	04/18/11	86692	REGENCY MARKETS NO. 1 LLC CP	0.19000	05/18/11	39,233,000.00	39,226,788.11	0.00	BNY	CITGM
NTRD	CPD	04/18/11	86693	BARTON CAPITAL LLC CP	0.08000	04/20/11	50,000,000.00	49,999,777.78	0.00	BNY	JPM
NTRD	CPD	04/18/11	86694	CANADIAN IMPERIAL HLDGS INC CP	0.06000	04/20/11	50,000,000.00	49,999,833.33	0.00	BNY	MFR
NTRD	CPD	04/18/11	86698	THAMES ASSET GLOBAL SEC INC CP	0.15000	05/17/11	46,355,000.00	46,349,398.77	0.00	BNY	ALA
NTRD	CPD	04/18/11	86699	THAMES ASSET GLOBAL SEC INC CP	0.15000	05/18/11	37,158,000.00	37,153,355.25	0.00	BNY	ALA
NTRD	CPD	04/18/11	86700	ABBEY NATIONAL NA LLC CP	0.20000	05/20/11	50,000,000.00	49,991,111.11	0.00	BNY	MFR
NTRD	CPD	04/18/11	86701	CANADIAN IMPERIAL HLDGS INC CP	0.12000	06/03/11	50,000,000.00	49,992,333.33	0.00	BNY	MFR
NTRD	CPD	04/18/11	86702	CANADIAN IMPERIAL HLDGS INC CP	0.12000	06/03/11	23,000,000.00	22,996,473.33	0.00	BNY	MFR
NTRD	CPD	04/19/11	86704	REGENCY MARKETS NO. 1 LLC CP	0.19000	05/19/11	22,346,000.00	22,342,461.88	0.00	BNY	CITGM
NTRD	CPD	04/19/11	86706	CIESCO LLC CP	0.15000	05/26/11	50,000,000.00	49,992,291.67	0.00	BNY	CITGM
NTRD	CPD	04/19/11	86707	DANSKE CORP CP	0.15000	05/25/11	37,000,000.00	36,994,450.00	0.00	BNY	MFR
NTRD	CPD	04/19/11	86708	THAMES ASSET GLOBAL SEC INC CP	0.15000	05/18/11	50,000,000.00	49,993,958.33	0.00	BNY	LOOP
NTRD	CPD	04/19/11	86709	THAMES ASSET GLOBAL SEC INC CP	0.15000	05/18/11	5,000,000.00	4,999,395.83	0.00	BNY	LOOP
NTRD	CPD	04/19/11	86710	ING US FUNDING LLC CP	0.16000	05/25/11	50,000,000.00	49,992,000.00	0.00	BNY	INGF
NTRD	CPD	04/19/11	86711	ING US FUNDING LLC CP	0.16000	05/23/11	50,000,000.00	49,992,444.44	0.00	BNY	INGF
NTRD	CPD	04/19/11	86712	CRC FUNDING LLC CP	0.15000	05/20/11	50,000,000.00	49,993,541.67	0.00	BNY	ALA
NTRD	CPD	04/19/11	86713	CRC FUNDING LLC CP	0.15000	05/20/11	50,000,000.00	49,993,541.67	0.00	BNY	ALA
NTRD	CPD	04/20/11	86716	CRC FUNDING LLC CP	0.16000	05/24/11	50,000,000.00	49,992,444.44	0.00	BNY	JPM
NTRD	CPD	04/20/11	86717	CITIGROUP FUNDING INC CP	0.16000	05/25/11	30,000,000.00	29,995,333.33	0.00	BNY	CITGM
NTRD	CPD	04/20/11	86718	CIESCO LLC CP	0.15000	05/27/11	50,000,000.00	49,992,291.67	0.00	BNY	CITGM
NTRD	CPD	04/20/11	86719	BARTON CAPITAL LLC CP	0.19000	06/16/11	25,000,000.00	24,992,479.17	0.00	BNY	CITGM
NTRD	CPD	04/20/11	86720	ABBEY NATIONAL NA LLC CP	0.20000	05/23/11	50,000,000.00	49,990,833.33	0.00	BNY	MFR
NTRD	CPD	04/20/11	86721	DANSKE CORP CP	0.21000	06/20/11	25,000,000.00	24,991,104.17	0.00	BNY	ALA
NTRD	CPD	04/21/11	86723	REGENCY MARKETS NO. 1 LLC CP	0.19000	05/20/11	12,237,000.00	12,235,127.06	0.00	BNY	JPM
NTRD	CPD	04/21/11	86724	ABBEY NATIONAL NA LLC CP	0.21000	06/02/11	50,000,000.00	49,987,750.00	0.00	BNY	MFR
NTRD	CPD	04/21/11	86726	CIESCO LLC CP	0.16000	05/25/11	50,000,000.00	49,992,444.44	0.00	BNY	CITGM

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NTRD	CPD	04/21/11	86727	CRC FUNDING LLC CP	0.15000	05/27/11	50,000,000.00	49,992,500.00	0.00	BNY	CITGM
NTRD	CPD	04/21/11	86728	SHEFFIELD RECEIVABLES CORP CP	0.16000	05/31/11	35,000,000.00	34,993,777.78	0.00	BNY	CITGM
NTRD	CPD	04/21/11	86729	THUNDER BAY FUNDING LLC CP	0.16000	06/03/11	15,000,000.00	14,997,133.33	0.00	BNY	LOOP
NTRD	CPD	04/21/11	86730	VARIABLE FUNDING CAP CO LLC CP	0.17000	06/21/11	25,000,000.00	24,992,798.61	0.00	BNY	WFI
NTRD	CPD	04/21/11	86731	JUPITER SEC CO LLC CP	0.16000	06/16/11	25,000,000.00	24,993,777.78	0.00	BNY	ALA
NTRD	CPD	04/22/11	86736	GE CAPITAL CORP CP	0.14000	06/07/11	50,000,000.00	49,991,055.56	0.00	BNY	GECC
NTRD	CPD	04/22/11	86737	GE CAPITAL CORP CP	0.14000	06/03/11	50,000,000.00	49,991,833.33	0.00	BNY	GECC
NTRD	CPD	04/22/11	86738	GE CAPITAL CORP CP	0.14000	06/03/11	25,000,000.00	24,995,916.67	0.00	BNY	GECC
NTRD	CPD	04/25/11	86740	CIESCO LLC CP	0.16000	06/03/11	50,000,000.00	49,991,333.33	0.00	BNY	CITGM
NTRD	CPD	04/25/11	86741	SHEFFIELD RECEIVABLES CORP CP	0.15000	06/01/11	50,000,000.00	49,992,291.67	0.00	BNY	BCI
NTRD	CPD	04/25/11	86742	SHEFFIELD RECEIVABLES CORP CP	0.15000	06/01/11	5,000,000.00	4,999,229.17	0.00	BNY	BCI
NTRD	CPD	04/25/11	86743	CIESCO LLC CP	0.16000	05/26/11	25,000,000.00	24,996,555.56	0.00	BNY	CITGM
NTRD	CPD	04/25/11	86744	JUPITER SEC CO LLC CP	0.16000	05/25/11	50,000,000.00	49,993,333.33	0.00	BNY	JPM
NTRD	CPD	04/25/11	86745	THUNDER BAY FUNDING LLC CP	0.14000	05/13/11	27,506,000.00	27,504,074.58	0.00	BNY	RBCCM
NTRD	CPD	04/25/11	86746	BARTON CAPITAL LLC CP	0.15000	05/03/11	18,017,000.00	18,016,399.43	0.00	BNY	CITGM
NTRD	CPD	04/26/11	86752	ATLANTIS ONE FUNDING CORP CP	0.18000	06/07/11	50,000,000.00	49,989,500.00	0.00	BNY	CITGM
NTRD	CPD	04/26/11	86753	ABBEY NATIONAL NA LLC CP	0.21000	05/26/11	50,000,000.00	49,991,250.00	0.00	BNY	MFR
NTRD	CPD	04/26/11	86754	FALCON ASSET SEC CO LLC CP	0.16000	06/02/11	50,000,000.00	49,991,777.78	0.00	BNY	JPM
NTRD	CPD	04/26/11	86756	DANSKE CORP CP	0.17000	06/10/11	22,000,000.00	21,995,325.00	0.00	BNY	CITGM
NTRD	CPD	04/26/11	86757	ING US FUNDING LLC CP	0.15000	05/27/11	50,000,000.00	49,993,541.67	0.00	BNY	INGF
NTRD	CPD	04/27/11	86758	REGENCY MARKETS NO. 1 LLC CP	0.19000	05/25/11	25,000,000.00	24,996,305.56	0.00	BNY	JPM
NTRD	CPD	04/27/11	86767	DANSKE CORP CP	0.16000	05/27/11	30,000,000.00	29,996,000.00	0.00	BNY	CITGM
NTRD	CPD	04/27/11	86768	ABBEY NATIONAL NA LLC CP	0.20000	05/31/11	50,000,000.00	49,990,555.56	0.00	BNY	MFR
NTRD	CPD	04/27/11	86769	FALCON ASSET SEC CO LLC CP	0.15000	06/02/11	25,000,000.00	24,996,250.00	0.00	BNY	ALA
NTRD	CPD	04/27/11	86770	SHEFFIELD RECEIVABLES CORP CP	0.15000	05/27/11	45,000,000.00	44,994,375.00	0.00	BNY	CITGM
NTRD	CPD	04/27/11	86771	COMMERZBANK US FINANCE INC CP	0.18000	05/27/11	50,000,000.00	49,992,500.00	0.00	BNY	MFR
NTRD	CPD	04/27/11	86772	CANADIAN IMPERIAL HLDGS INC CP	0.09000	05/05/11	50,000,000.00	49,999,000.00	0.00	BNY	MFR
NTRD	CPD	04/27/11	86773	CANADIAN IMPERIAL HLDGS INC CP	0.09000	05/05/11	25,000,000.00	24,999,500.00	0.00	BNY	MFR
NTRD	CPD	04/27/11	86777	HSBC FINANCE CORP CP	0.14000	05/27/11	45,000,000.00	44,994,750.00	0.00	BNY	MFR
NTRD	CPD	04/27/11	86778	BARTON CAPITAL LLC CP	0.17000	06/16/11	31,012,000.00	31,004,677.72	0.00	BNY	ALA
NTRD	CPD	04/27/11	86779	ATLANTIS ONE FUNDING CORP CP	0.16000	06/07/11	18,305,000.00	18,301,664.42	0.00	BNY	CITGM
NTRD	CPD	04/28/11	86783	VARIABLE FUNDING CAP CO LLC CP	0.17000	06/23/11	25,000,000.00	24,993,388.89	0.00	BNY	WFI
NTRD	CPD	04/28/11	86785	FALCON ASSET SEC CO LLC CP	0.16000	05/27/11	50,000,000.00	49,993,555.56	0.00	BNY	RBCCM
NTRD	CPD	04/28/11	86786	ABBEY NATIONAL NA LLC CP	0.21000	05/31/11	50,000,000.00	49,990,375.00	0.00	BNY	MFR
NTRD	CPD	04/28/11	86788	BRYANT PARK FUNDING LLC CP	0.15000	05/27/11	32,887,000.00	32,883,026.15	0.00	BNY	ALA
NTRD	CPD	04/28/11	86789	BRYANT PARK FUNDING LLC CP	0.10000	05/02/11	50,000,000.00	49,999,444.44	0.00	BNY	CITGM
NTRD	CPD	04/29/11	86791	CITIGROUP FUNDING INC CP	0.15000	06/01/11	50,000,000.00	49,993,125.00	0.00	BNY	CITGM
NTRD	CPD	04/29/11	86793	COMMERZBANK US FINANCE INC CP	0.15000	05/31/11	50,000,000.00	49,993,333.33	0.00	BNY	MFR
NTRD	CPD	04/29/11	86794	JUPITER SEC CO LLC CP	0.15000	05/27/11	50,000,000.00	49,994,166.67	0.00	BNY	LOOP
NTRD	CPD	04/29/11	86795	SHEFFIELD RECEIVABLES CORP CP	0.17000	06/27/11	25,000,000.00	24,993,034.72	0.00	BNY	BCI

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NTRD	CPD	04/29/11	86796	VARIABLE FUNDING CAP CO LLC CP	0.16000	06/01/11	25,000,000.00	24,996,333.33	0.00	BNY	WFI
NTRD	CPD	04/29/11	86797	FALCON ASSET SEC CO LLC CP	0.18000	06/23/11	50,000,000.00	49,986,250.00	0.00	BNY	CITGM
NTRD	CPD	04/29/11	86798	BARTON CAPITAL LLC CP	0.17000	06/13/11	27,408,000.00	27,402,175.80	0.00	BNY	CITGM
NTRD	CPD	04/29/11	86799	VARIABLE FUNDING CAP CO LLC CP	0.16000	06/02/11	30,000,000.00	29,995,466.67	0.00	BNY	WFI
NTRD	CPD	04/29/11	86800	ABBEY NATIONAL NA LLC CP	0.20000	06/03/11	50,000,000.00	49,990,277.78	0.00	BNY	MFR
NTRD	CPD	04/29/11	86801	THUNDER BAY FUNDING LLC CP	0.18000	07/25/11	15,000,000.00	14,993,475.00	0.00	BNY	ALA
CPD Total							7,289,057,000.00	7,287,672,681.60	0.00		
NTRD	FCDN	04/07/11	86554	FFCB D/N	0.27000	03/23/12	50,000,000.00	49,868,375.00	0.00	BNY	FTNFCM
NTRD	FCDN	04/07/11	86558	FFCB D/N	0.25500	03/08/12	50,000,000.00	49,881,000.00	0.00	BNY	MIZO
NTRD	FCDN	04/07/11	86559	FFCB D/N	0.25500	03/08/12	50,000,000.00	49,881,000.00	0.00	BNY	MIZO
NTRD	FCDN	04/07/11	86560	FFCB D/N	0.25500	03/08/12	15,000,000.00	14,964,300.00	0.00	BNY	MIZO
NTRD	FCDN	04/08/11	86589	FFCB D/N	0.27000	04/05/12	30,000,000.00	29,918,325.00	0.00	BNY	FTNFCM
FCDN Total							195,000,000.00	194,513,000.00	0.00		
NTRD	FFCB	04/06/11	86550	FFCB	0.28000	03/16/12	50,000,000.00	49,993,500.00	7,777.78	BNY	LOOP
NTRD	FFCB	04/06/11	86551	FFCB	0.28000	03/16/12	50,000,000.00	49,993,500.00	7,777.78	BNY	LOOP
NTRD	FFCB	04/27/11	86749	FFCB (CALLABLE)	2.44000	04/27/16	14,125,000.00	14,125,000.00	0.00	BNY	MFR
NTRD	FFCB	04/27/11	86751	FFCB (CALLABLE)	2.44000	04/27/16	5,895,000.00	5,895,000.00	0.00	BNY	JEFF
FFCB Total							120,020,000.00	120,007,000.00	15,555.56		
NTRD	FHLB	04/06/11	86547	FHLB	0.25000	02/22/12	50,000,000.00	49,984,600.00	15,277.78	BNY	MFR
NTRD	FHLB	04/06/11	86548	FHLB	0.25000	02/22/12	32,540,000.00	32,529,977.68	9,942.78	BNY	MFR
NTRD	FHLB	04/07/11	86561	FHLB	0.30000	04/04/12	50,000,000.00	49,997,600.00	1,250.00	BNY	MFR
NTRD	FHLB	04/07/11	86564	FHLB	0.25000	04/04/12	25,000,000.00	24,984,000.00	520.83	BNY	MLPF
NTRD	FHLB	04/07/11	86584	FHLB	0.30000	04/04/12	45,000,000.00	45,002,385.00	1,125.00	BNY	MFR
NTRD	FHLB	04/18/11	86646	FHLB (CALLABLE)	2.70000	04/18/16	28,285,000.00	28,285,000.00	0.00	BNY	UBSSEC
NTRD	FHLB	04/27/11	86659	FHLB (CALLABLE)	2.00000	04/27/15	13,320,000.00	13,320,000.00	0.00	BNY	RWB
FHLB Total							244,145,000.00	244,103,562.68	28,116.39		
NTRD	FHLM	04/01/11	86494	FHLMC	2.12500	03/23/12	25,000,000.00	25,434,100.00	11,805.56	BNY	MFR
NTRD	FHLM	04/13/11	86643	FHLMC (CALLABLE)	2.50000	01/28/16	50,000,000.00	49,850,000.00	260,416.67	BNY	GPS
NTRD	FHLM	04/13/11	86647	FHLMC (CALLABLE)	2.62500	03/14/16	50,000,000.00	49,972,500.00	105,729.17	BNY	LOOP
NTRD	FHLM	04/13/11	86648	FHLMC (CALLABLE)	2.50000	01/21/16	14,530,000.00	14,497,307.50	82,740.28	BNY	FTNFCM
NTRD	FHLM	04/14/11	86645	FHLMC (CALLABLE)	2.65000	04/14/16	27,442,000.00	27,428,279.00	0.00	BNY	MFR
NTRD	FHLM	04/15/11	86682	FHLMC	1.75000	06/15/12	50,000,000.00	50,823,000.00	291,666.67	BNY	MLPF
NTRD	FHLM	04/15/11	86683	FHLMC	1.75000	06/15/12	35,000,000.00	35,576,100.00	204,166.67	BNY	MLPF
FHLM Total							251,972,000.00	253,581,286.50	956,525.02		
NTRD	FHLM D	04/07/11	86585	FHLMC D/N	0.25000	03/16/12	40,000,000.00	39,904,444.44	0.00	BNY	LOOP

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NTRD	FHLM	04/07/11	86586	FHLMC D/N	0.25000	03/12/12	50,000,000.00	49,881,944.44	0.00	BNY	JEFF
NTRD	FHLM	04/07/11	86587	FHLMC D/N	0.25000	03/12/12	50,000,000.00	49,881,944.44	0.00	BNY	JEFF
FHLM Total							140,000,000.00	139,668,333.32	0.00		
NTRD	FNMA	04/06/11	86549	FNMA	5.00000	02/16/12	40,000,000.00	41,624,320.00	277,777.78	BNY	FTNFCM
NTRD	FNMA	04/07/11	86556	FNMA	1.00000	04/04/12	50,000,000.00	50,349,150.00	4,166.67	BNY	RWB
NTRD	FNMA	04/07/11	86557	FNMA	1.00000	04/04/12	50,000,000.00	50,349,150.00	4,166.67	BNY	RWB
NTRD	FNMA	04/07/11	86562	FNMA	1.00000	04/04/12	50,000,000.00	50,346,000.00	4,166.67	BNY	WFI
NTRD	FNMA	04/07/11	86563	FNMA	1.00000	04/04/12	50,000,000.00	50,346,000.00	4,166.67	BNY	WFI
NTRD	FNMA	04/13/11	86644	FNMA (CALLABLE)	2.25000	03/28/16	50,000,000.00	49,450,000.00	46,875.00	BNY	MIZO
NTRD	FNMA	04/15/11	86675	FNMA (CALLABLE)	2.25000	03/28/16	25,000,000.00	24,812,500.00	26,562.50	BNY	RBCDR
NTRD	FNMA	04/15/11	86676	FNMA (CALLABLE)	2.37500	01/27/16	22,955,000.00	22,896,923.85	118,122.60	BNY	FTNFCM
FNMA Total							337,955,000.00	340,174,043.85	486,004.56		
NTRD	NCD1	04/06/11	86546	UNION BK OF CALIFORNIA CD	0.25000	06/30/11	50,000,000.00	50,000,000.00	0.00	BNY	UNION
NTRD	NCD1	04/07/11	86579	UNION BK OF CALIFORNIA CD	0.21000	06/03/11	50,000,000.00	50,000,000.00	0.00	BNY	UNION
NTRD	NCD1	04/29/11	86803	UNION BK OF CALIFORNIA CD	0.17000	06/30/11	50,000,000.00	50,000,000.00	0.00	BNY	UNION
NCD1 Total							150,000,000.00	150,000,000.00	0.00		
NTRD	NOTE	04/06/11	86530	USTN	1.00000	03/31/12	50,000,000.00	50,335,937.50	8,196.72	BNY	MLPF
NOTE Total							50,000,000.00	50,335,937.50	8,196.72		
NTRD	TBIL	04/07/11	86565	UST BILL	0.25750	04/05/12	50,000,000.00	49,869,819.44	0.00	BNY	CITGM
NTRD	TBIL	04/07/11	86566	UST BILL	0.25750	04/05/12	50,000,000.00	49,869,819.44	0.00	BNY	CITGM
TBIL Total							100,000,000.00	99,739,638.88	0.00		
NTRD	YANK1	04/01/11	86479	WESTPAC BANKING CORP NY CD	0.22000	06/30/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	04/01/11	86504	DEUTSCHE BK AG NY CD	0.27000	06/30/11	50,000,000.00	50,000,000.00	0.00	BNY	DBAG
NTRD	YANK1	04/01/11	86505	DEUTSCHE BK AG NY CD	0.27000	06/30/11	25,000,000.00	25,000,000.00	0.00	BNY	DBAG
NTRD	YANK1	04/04/11	86515	LLOYDS TSB BK PLC NY CD	0.21000	05/20/11	50,000,000.00	50,000,638.73	0.00	BNY	MFR
NTRD	YANK1	04/05/11	86518	SOCIETE GENERALE NY CD	0.37000	06/09/11	50,000,000.00	50,001,795.65	13,875.00	BNY	INGF
NTRD	YANK1	04/05/11	86519	BNP PARIBAS SF CD	0.26000	06/03/11	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	04/06/11	86544	SOCIETE GENERALE NY CD	0.19000	05/11/11	50,000,000.00	50,000,486.03	0.00	BNY	MFR
NTRD	YANK1	04/06/11	86545	SOCIETE GENERALE NY CD	0.19000	05/11/11	25,000,000.00	25,000,243.01	0.00	BNY	MFR
NTRD	YANK1	04/07/11	86578	LLOYDS TSB BK PLC NY CD	0.21000	06/06/11	50,000,000.00	50,000,833.06	0.00	BNY	MFR
NTRD	YANK1	04/07/11	86580	BK OF NOVA SCOTIA HOUSTON CD	0.21000	06/30/11	50,000,000.00	50,001,166.12	0.00	BNY	MFR
NTRD	YANK1	04/07/11	86581	BK OF MONTREAL CHICAGO CD	0.17000	05/12/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	04/07/11	86582	NORDEA BK FINLAND PLC NY CD	0.19000	06/06/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	04/08/11	86594	BNP PARIBAS SF CD	0.21000	06/08/11	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	04/08/11	86597	SVENSKA HANDELSBANKEN AB NY CD	0.19000	06/30/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL

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NTRD	YANK1	04/08/11	86598	SVENSKA HANDELSBANKEN AB NY CD	0.19000	06/30/11	25,000,000.00	25,000,000.00	0.00	BNY	TULL
NTRD	YANK1	04/08/11	86599	BK OF MONTREAL CHICAGO CD	0.18000	05/12/11	50,000,000.00	50,000,236.07	0.00	BNY	MFR
NTRD	YANK1	04/11/11	86618	BNP PARIBAS SF CD	0.20000	06/14/11	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	04/11/11	86619	WESTPAC BANKING CORP NY CD	0.26000	09/02/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	04/11/11	86622	SOCIETE GENERALE NY CD	0.25000	06/01/11	50,000,000.00	50,000,708.09	0.00	BNY	MFR
NTRD	YANK1	04/11/11	86623	RABOBANK NEDERLAND NV NY CD	0.28000	09/07/11	25,000,000.00	25,003,100.15	777.78	BNY	INGF
NTRD	YANK1	04/11/11	86625	COMMONWEALTH BK OF AU NY CD	0.30000	09/14/11	50,000,000.00	50,010,808.98	11,666.67	BNY	INGF
NTRD	YANK1	04/14/11	86673	DEUTSCHE BK AG NY CD	0.31000	07/25/11	50,000,000.00	50,012,736.69	8,611.11	BNY	INGF
NTRD	YANK1	04/15/11	86690	BNP PARIBAS SF CD	0.20000	06/15/11	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	04/19/11	86705	CALYON BANK NY CD	0.51000	06/06/11	50,000,000.00	50,019,967.83	94,916.67	BNY	INGF
NTRD	YANK1	04/19/11	86715	CIBC NY CD	0.18000	07/19/11	50,000,000.00	50,001,263.35	0.00	BNY	MFR
NTRD	YANK1	04/20/11	86658	BARCLAYS BK PLC NY CD	0.75000	04/20/12	50,000,000.00	50,000,000.00	0.00	BNY	BCI
NTRD	YANK1	04/21/11	86725	SVENSKA HANDELSBANKEN AB NY CD	0.21000	07/20/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	04/21/11	86732	DEUTSCHE BK AG NY CD	0.21000	07/20/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	04/21/11	86733	BK OF NOVA SCOTIA HOUSTON CD	0.20000	07/20/11	50,000,000.00	50,000,000.00	0.00	BNY	MFR
NTRD	YANK1	04/25/11	86735	WESTPAC BANKING CORP NY CD	0.19000	07/21/11	50,000,000.00	50,000,603.90	0.00	BNY	MFR
NTRD	YANK1	04/25/11	86747	BARCLAYS BK PLC NY CD	0.18000	06/30/11	50,000,000.00	50,000,000.00	0.00	BNY	BCI
NTRD	YANK1	04/26/11	86755	BK OF NOVA SCOTIA HOUSTON CD	0.16000	06/30/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	04/27/11	86759	SVENSKA HANDELSBANKEN AB NY CD	0.18000	06/30/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	04/27/11	86761	BK OF MONTREAL CHICAGO CD	0.15000	06/03/11	50,000,000.00	50,000,513.81	0.00	BNY	MFR
NTRD	YANK1	04/27/11	86765	BARCLAYS BK PLC NY CD	0.18000	06/30/11	50,000,000.00	50,000,000.00	0.00	BNY	BCI
NTRD	YANK1	04/27/11	86766	BARCLAYS BK PLC NY CD	0.18000	06/30/11	39,000,000.00	39,000,000.00	0.00	BNY	BCI
NTRD	YANK1	04/27/11	86774	CREDIT SUISSE NY CD	0.18000	06/30/11	50,000,000.00	50,000,000.00	0.00	BNY	CRSU
NTRD	YANK1	04/27/11	86775	CREDIT SUISSE NY CD	0.18000	06/30/11	50,000,000.00	50,000,000.00	0.00	BNY	CRSU
NTRD	YANK1	04/27/11	86776	CREDIT SUISSE NY CD	0.18000	06/30/11	25,000,000.00	25,000,000.00	0.00	BNY	CRSU
NTRD	YANK1	04/28/11	86781	SVENSKA HANDELSBANKEN AB NY CD	0.18000	06/30/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	04/28/11	86782	BK OF NOVA SCOTIA HOUSTON CD	0.16000	06/30/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	04/28/11	86787	BK OF NOVA SCOTIA HOUSTON CD	0.16000	06/30/11	50,000,000.00	50,000,000.00	0.00	BNY	MFR
YANK1 Total							1,964,000,000.00	1,964,055,101.47	129,847.23		
NTRD Total							11,034,085,000.00	11,036,501,739.50	1,712,284.88		
PSI Total							11,034,085,000.00	11,036,501,739.50	1,712,284.88		

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Specific Purpose Investments
For the Period April 1, 2011 to April 30, 2011
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
SCAQM	CTDQ	04/15/11	86695	S OF C LAIF	0.00000	12/31/11	49,487.01	49,487.01	0.00	TTC	LAIF
				CTDQ Total			49,487.01	49,487.01	0.00		
SCAQM - SOUTH COAST AIR QUALITY MGMT Total							49,487.01	49,487.01	0.00		
SLIM	CTDQ	04/15/11	86696	S OF C LAIF	0.00000	12/31/11	12,561.86	12,561.86	0.00	TTC	LAIF
				CTDQ Total			12,561.86	12,561.86	0.00		
SLIM - SCHOOLS LINKED INSURANCE MGMT Total							12,561.86	12,561.86	0.00		
WASIA	CTDQ	04/15/11	86697	S OF C LAIF	0.00000	12/31/11	16,929.59	16,929.59	0.00	TTC	LAIF
				CTDQ Total			16,929.59	16,929.59	0.00		
WASIA - WHITTIER AREA SCHOOLS INS AUTHORITY Total							16,929.59	16,929.59	0.00		
SPI Total							78,978.46	78,978.46	0.00		

Los Angeles County Treasurer
Investment Transactions Journal
Sales Detail Report
Group: Pooled Surplus Investments
For the Period April 1, 2011 to April 30, 2011
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
04/15/11	NTRD	81895	FHLB 2.00 (CALLABLE)	Call	100.0000	30,000,000.00	30,000,000.00	0.00	30,000,000.00	0.00
			FHLB Total			30,000,000.00	30,000,000.00	0.00	30,000,000.00	0.00
04/28/11	NTRD	84286	FHLMC 2.375 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	296,875.00	50,296,875.00	26,203.92
04/28/11	NTRD	84344	FHLMC 2.375 (CALLABLE)	Call	100.0000	10,250,000.00	10,250,000.00	60,859.38	10,310,859.38	0.00
04/08/11	NTRD	80645	FHLMC 2.50 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	16,851.93
04/01/11	NTRD	83451	FHLMC 2.875 (CALLABLE)	Call	100.0000	35,500,000.00	35,500,000.00	0.00	35,500,000.00	213,702.58
04/15/11	NTRD	83347	FHLMC 3.00 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	24,986.31
04/15/11	NTRD	83452	FHLMC 3.00 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	49,972.62
04/20/11	NTRD	83336	FHLMC 3.00 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	24,986.31
			FHLMC Total			195,750,000.00	195,750,000.00	357,734.38	196,107,734.38	356,703.67
04/28/11	NTRD	83537	FNMA 3.00 (CALLABLE)	Call	100.0000	27,030,000.00	27,030,000.00	0.00	27,030,000.00	10,806.08
			FNMA Total			27,030,000.00	27,030,000.00	0.00	27,030,000.00	10,806.08
04/07/11	NTRD	84075	FNMA 3.00 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	375,000.00	50,375,000.00	0.00
			MCSA-FNMA Total			50,000,000.00	50,000,000.00	375,000.00	50,375,000.00	0.00
	NTRD Total					302,780,000.00	302,780,000.00	732,734.38	303,512,734.38	367,509.75
04/27/11	TRADE	86465	FNMA 2.25 (CALLABLE)	Sell	99.1000	25,000,000.00	24,775,000.00	45,312.50	24,820,312.50	21,162.28
04/27/11	TRADE	86465	FNMA 2.25 (CALLABLE)	Sell	99.1200	25,000,000.00	24,780,000.00	45,312.50	24,825,312.50	26,162.28
			FNMA Total			50,000,000.00	49,555,000.00	90,625.00	49,645,625.00	47,324.56
04/14/11	TRADE	86464	USTN 0.75	Sell	100.0195	50,000,000.00	50,009,765.63	14,344.26	50,024,109.89	48,026.57
04/15/11	TRADE	86451	USTN 2.125	Sell	100.0469	50,000,000.00	50,023,437.50	132,812.50	50,156,250.00	220,661.85
			USTN Total			100,000,000.00	100,033,203.13	147,156.76	100,180,359.89	268,688.42
	TRADE Total					150,000,000.00	149,588,203.13	237,781.76	149,825,984.89	316,012.98
			PSI Total			452,780,000.00	452,368,203.13	970,516.14	453,338,719.27	683,522.73

Los Angeles County Treasurer
 Investment Transactions Journal
 Sales Detail Report
 Group: Specific Purpose Investments
 For the Period April 1, 2011 to April 30, 2011
 Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
04/04/11	GF	03463	FLYING TRIANGLE LOAN	Call	100.0000	1,972.26	1,972.26	440.08	2,412.34	0.00
04/08/11	GF	12057	FLYING TRIANGLE LOAN	Call	100.0000	1,026.89	1,026.89	422.32	1,449.21	0.00
04/11/11	GF	14004	FLYING TRIANGLE LOAN	Call	100.0000	710.25	710.25	52.15	762.40	0.00
FLYING TRIANGLE LOAN Total							3,709.40	914.55	4,623.95	0.00
GF - GENERAL FUND Total							3,709.40	914.55	4,623.95	0.00
SPI Total							3,709.40	914.55	4,623.95	0.00

Los Angeles County Treasurer
 Comparison of Investment Cost to Market Value
 As of April 30, 2011
 Attachment IX

SECURITY TYPE	POOLED			SPECIFIC PURPOSE		
	Amortized Cost	Market Value	Difference	Amortized Cost	Market Value	Difference
Collateralized CD's	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Negotiable CD's	4,039,056,265.05	4,039,171,720.11	115,455.06	0.00	0.00	0.00
Euro CD's	0.00	0.00	0.00	0.00	0.00	0.00
Bankers Acceptances	40,493,851.58	40,496,188.50	2,336.92	0.00	0.00	0.00
Commercial Paper	9,129,647,658.84	9,129,265,489.64	(382,169.20)	0.00	0.00	0.00
Governments	1,835,066,418.72	1,835,860,780.00	794,361.28	87,087.66	107,660.39	20,572.73
Agencies	11,398,877,970.78	11,377,634,180.22	(21,243,790.56)	4,767,967.31	4,788,000.62	20,033.31
Municipals	62,000,000.00	62,000,000.00	0.00	5,165,000.00	5,165,000.00	0.00
Corp. & Deposit Notes	692,953,515.58	697,401,700.50	4,448,184.92	0.00	0.00	0.00
Repurchase Agreements	0.00	0.00	0.00	0.00	0.00	0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	0.00
Other	0.00	0.00	0.00	63,717,373.66	63,717,373.66	0.00
TOTAL	<u>\$27,198,095,680.55</u>	<u>\$27,181,830,058.97</u>	<u>(\$16,265,621.58)</u>	<u>\$73,737,428.63</u>	<u>\$73,778,034.67</u>	<u>\$40,606.04</u>

Market Pricing Policies and Source:

The Pooled Surplus Investment Portfolio (PSI) is market priced monthly using Bank of New York Trust Company N.A. (BNY) month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted by BNY, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes are private placements not actively traded, and are not subject to market pricing by BNY. Accordingly, market value is priced at cost. Such non-market priced securities make up 0.23% of the PSI Portfolio.

Los Angeles County Treasurer
Market Pricing Exceptions
As of April 30, 2011
Attachment IXa

Security ID	Security Description	Calculated Market Price
86327	BK OF AMERICA NA BK NOTE	100.00555249
86328	BK OF AMERICA NA BK NOTE	100.00555249
86501	BK OF AMERICA NA BK NOTE	100.00676745
86502	BK OF AMERICA NA BK NOTE	100.00676745
86600	BK OF AMERICA NA BK NOTE	99.99830140
83923	ROYAL BK OF CANADA NY FRN	99.95000000
86492	UNION BK OF CALIFORNIA CD	100.00077766
86267	UNION BK OF CALIFORNIA CD	100.00555203
86579	UNION BK OF CALIFORNIA CD	100.00566396
86546	UNION BK OF CALIFORNIA CD	100.00507523
86803	UNION BK OF CALIFORNIA CD	99.99153076
86544	SOCIETE GENERALE NY CD	100.00213835
86545	SOCIETE GENERALE NY CD	100.00213835
86581	BK OF MONTREAL CHICAGO CD	100.00166617
86599	BK OF MONTREAL CHICAGO CD	100.00199948
86390	BNP PARIBAS SF CD	100.00469310
86489	CALYON BANK NY CD	100.00444248
86490	CALYON BANK NY CD	100.00444248
86440	CALYON BANK NY CD	100.00666405
86356	BNP PARIBAS SF CD	100.00777424
86515	LLOYDS TSB BK PLC NY CD	100.00333179
86256	TORONTO DOMINION BK NY CD	100.00471873
86289	NORDEA BK FINLAND PLC NY CD	100.00444136
86441	LLOYDS TSB BK PLC NY CD	100.00599695
86442	LLOYDS TSB BK PLC NY CD	100.00599695
86481	DNB NOR BANK ASA NY CD	100.00430278
86622	SOCIETE GENERALE NY CD	100.00888594
86519	BNP PARIBAS SF CD	100.01038486
86761	BK OF MONTREAL CHICAGO CD	99.99999982
86578	LLOYDS TSB BK PLC NY CD	100.00616365
86582	NORDEA BK FINLAND PLC NY CD	100.00410861
86705	CALYON BANK NY CD	100.03696263
86338	BK OF MONTREAL CHICAGO CD	100.02319512
86343	SVENSKA HANDELSBANKEN AB NY CD	100.01318583
86594	BNP PARIBAS SF CD	100.00649686
86518	SOCIETE GENERALE NY CD	100.02109620
86280	DNB NOR BANK ASA NY CD	100.00665840
86281	DNB NOR BANK ASA NY CD	100.00665840
86618	BNP PARIBAS SF CD	100.00249706
86690	BNP PARIBAS SF CD	100.00255305
86326	RABOBANK NEDERLAND NV NY CD	100.00849035
85641	WESTPAC BANKING CORP NY CD	100.03314816
86404	SVENSKA HANDELSBANKEN AB NY CD	100.01397451
86296	TORONTO DOMINION BK NY CD	100.01347692
86447	UBS AG STAMFORD CT CD	100.00992165
86480	BK OF NOVA SCOTIA HOUSTON CD	100.00332454
86446	TORONTO DOMINION BK NY CD	99.99999249
86487	NORDEA BK FINLAND PLC NY CD	99.99999317
86504	DEUTSCHE BK AG NY CD	100.00846096
86505	DEUTSCHE BK AG NY CD	100.00846096
86452	RABOBANK NEDERLAND NV NY CD	100.00337992
86453	RABOBANK NEDERLAND NV NY CD	100.00337992
86454	RABOBANK NEDERLAND NV NY CD	100.00337992
86460	ROYAL BK OF CANADA NY CD	99.99321879
86461	ROYAL BK OF CANADA NY CD	99.99321879
86476	NORDEA BK FINLAND PLC NY CD	99.99999294
86479	WESTPAC BANKING CORP NY CD	99.99999340
86405	DNB NOR BANK ASA NY CD	100.00168524
86420	ROYAL BK OF CANADA NY CD	99.99321804
86423	NORDEA BK FINLAND PLC NY CD	100.00168524
86430	CREDIT SUISSE NY CD	100.00676637
86438	ROYAL BK OF CANADA NY CD	99.99321860
86439	ROYAL BK OF CANADA NY CD	99.99321860
86747	BARCLAYS BK PLC NY CD	99.99322382

Security ID	Security Description	Calculated Market Price
86755	BK OF NOVA SCOTIA HOUSTON CD	99.98983646
86759	SVENSKA HANDELSBANKEN AB NY CD	99.99322419
86580	BK OF NOVA SCOTIA HOUSTON CD	99.99830119
86597	SVENSKA HANDELSBANKEN AB NY CD	99.99491423
86598	SVENSKA HANDELSBANKEN AB NY CD	99.99491423
86322	TORONTO DOMINION BK NY CD	100.00168286
86323	TORONTO DOMINION BK NY CD	100.00168286
86349	RABOBANK NEDERLAND NV NY CD	100.00168358
86350	RABOBANK NEDERLAND NV NY CD	100.00168358
86288	BARCLAYS BK PLC NY CD	100.00506824
86765	BARCLAYS BK PLC NY CD	99.99322419
86766	BARCLAYS BK PLC NY CD	99.99322419
86774	CREDIT SUISSE NY CD	99.99322419
86775	CREDIT SUISSE NY CD	99.99322419
86776	CREDIT SUISSE NY CD	99.99322419
86781	SVENSKA HANDELSBANKEN AB NY CD	99.99322438
86782	BK OF NOVA SCOTIA HOUSTON CD	99.98983679
86787	BK OF NOVA SCOTIA HOUSTON CD	99.98983679
86715	CIBC NY CD	99.98667084
86725	SVENSKA HANDELSBANKEN AB NY CD	99.99325081
86732	DEUTSCHE BK AG NY CD	99.99325081
86733	BK OF NOVA SCOTIA HOUSTON CD	99.99100216
86735	WESTPAC BANKING CORP NY CD	99.98861589
86673	DEUTSCHE BK AG NY CD	100.01669488
86619	WESTPAC BANKING CORP NY CD	99.97917456
86623	RABOBANK NEDERLAND NV NY CD	99.98555158

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of April 30, 2011
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BA	86583	BK OF AMERICA NA BA	0.27000	06/30/11	15,515,000.00	15,508,018.25	15,509,306.00
PSI	NTRD	BA	86784	BK OF AMERICA NA BA	0.24000	07/25/11	25,000,000.00	24,985,833.33	24,986,882.50
BA Total							40,515,000.00	40,493,851.58	40,496,188.50
PSI	NTRD	BAN	83163	LACCAL BANS	0.67600	06/30/12	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	83362	LACCAL BANS	0.67600	06/30/12	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	84700	LACCAL BANS	0.67600	06/30/13	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	85107	LACCAL BANS	0.67600	06/30/13	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	85565	LACCAL BANS	0.67600	06/30/13	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	86157	LACCAL BANS	0.64500	06/30/13	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	86248	LACCAL BANS	0.65100	06/30/13	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	86249	LACCAL BANS	0.65100	06/30/13	7,000,000.00	7,000,000.00	7,000,000.00
BAN Total							62,000,000.00	62,000,000.00	62,000,000.00
PSI	NTRD	BNOT	86327	BK OF AMERICA NA BK NOTE	0.25000	05/20/11	50,000,000.00	50,000,000.00	50,002,775.00
PSI	NTRD	BNOT	86328	BK OF AMERICA NA BK NOTE	0.25000	05/20/11	25,000,000.00	25,000,000.00	25,001,387.50
PSI	NTRD	BNOT	86501	BK OF AMERICA NA BK NOTE	0.26000	06/30/11	50,000,000.00	50,000,000.00	50,003,380.00
PSI	NTRD	BNOT	86502	BK OF AMERICA NA BK NOTE	0.26000	06/30/11	25,000,000.00	25,000,000.00	25,001,690.00
PSI	NTRD	BNOT	86600	BK OF AMERICA NA BK NOTE	0.21000	06/30/11	50,000,000.00	50,000,000.00	49,999,150.50
BNOT Total							200,000,000.00	200,000,000.00	200,008,383.00
PSI	NTRD	BNOT3	80744	US BANK NA BK NOTE	6.37500	08/01/11	8,000,000.00	8,055,177.53	8,117,600.00
BNOT3 Total							8,000,000.00	8,055,177.53	8,117,600.00
PSI	NTRD	CNFL	83923	ROYAL BK OF CANADA NY FRN	0.31050	06/01/11	50,000,000.00	50,000,000.00	49,975,000.00
PSI	NTRD	CNFL	80609	GE CAPITAL CORP FRN	0.38300	08/15/11	5,000,000.00	4,923,754.82	5,001,600.00
PSI	NTRD	CNFL	80610	GE CAPITAL CORP FRN	0.38300	08/15/11	15,000,000.00	14,798,911.76	15,004,800.00
PSI	NTRD	CNFL	84432	TOYOTA MOTOR CREDIT CORP FRN	0.49375	07/27/12	50,000,000.00	50,000,000.00	50,043,000.00
PSI	NTRD	CNFL	85269	TOYOTA MOTOR CREDIT CORP FRN	0.46300	11/15/12	50,000,000.00	50,000,000.00	49,977,000.00
CNFL Total							170,000,000.00	169,722,666.58	170,001,400.00
PSI	NTRD	CNFM	85584	WESTPAC BANKING CORP NY FRN	0.29880	12/13/11	50,000,000.00	50,001,552.59	49,993,050.00
PSI	NTRD	CNFM	85585	WESTPAC BANKING CORP NY FRN	0.29880	12/13/11	50,000,000.00	50,001,552.59	49,993,050.00
CNFM Total							100,000,000.00	100,003,105.18	99,986,100.00
PSI	NTRD	CNFX	80418	GE CAPITAL CORP MTN	5.00000	11/15/11	2,518,000.00	2,520,604.83	2,579,313.30
PSI	NTRD	CNFX	80419	GE CAPITAL CORP MTN	5.00000	11/15/11	3,000,000.00	3,003,103.45	3,073,050.00
PSI	NTRD	CNFX	80522	GE CAPITAL CORP MTN	5.00000	11/15/11	1,157,000.00	1,159,918.06	1,185,172.95
PSI	NTRD	CNFX	80769	GE CAPITAL CORP MTN	5.00000	11/15/11	10,000,000.00	10,054,589.59	10,243,500.00
PSI	NTRD	CNFX	80593	GE CAPITAL CORP MTN	4.37500	11/21/11	1,500,000.00	1,499,400.25	1,532,940.00
PSI	NTRD	CNFX	80245	GE CAPITAL CORP MTN	5.87500	02/15/12	9,000,000.00	8,793,050.37	9,381,870.00
PSI	NTRD	CNFX	80466	GE CAPITAL CORP MTN	5.87500	02/15/12	10,000,000.00	10,019,666.67	10,424,300.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CNFX	80700	GE CAPITAL CORP MTN	5.87500	02/15/12	10,000,000.00	10,063,760.27	10,424,300.00
PSI	NTRD	CNFX	80743	GE CAPITAL CORP MTN	5.87500	02/15/12	10,000,000.00	10,060,794.49	10,424,300.00
PSI	NTRD	CNFX	86231	GE CAPITAL CORP MTN	5.87500	02/15/12	12,070,000.00	12,583,980.83	12,582,130.10
PSI	NTRD	CNFX	86428	GE CAPITAL CORP MTN	5.87500	02/15/12	25,000,000.00	26,065,434.78	26,060,750.00
PSI	NTRD	CNFX	80208	CHEVRON CORP MTN	3.45000	03/03/12	50,000,000.00	49,999,159.67	51,280,500.00
PSI	NTRD	CNFX	80257	GE CAPITAL CORP MTN	4.37500	03/03/12	5,900,000.00	5,692,875.26	6,093,756.00
PSI	NTRD	CNFX	86508	CHEVRON CORP MTN	3.45000	03/03/12	14,221,000.00	14,589,409.31	14,585,199.81
PSI	NTRD	CNFX	86555	CHEVRON CORP MTN	3.45000	03/03/12	12,200,000.00	12,519,190.55	12,512,442.00
PSI	NTRD	CNFX	81648	BARCLAYS BK PLC NY MTN	5.45000	09/12/12	10,606,000.00	10,979,730.62	11,241,193.34
PSI	NTRD	CNFX	85361	GE CAPITAL CORP MTN	2.80000	01/08/13	25,000,000.00	25,567,897.29	25,663,500.00
CNFX Total							212,172,000.00	215,172,566.29	219,288,217.50
PSI	NTRD	CPD	86277	BARTON CAPITAL LLC CP	0.23000	05/02/11	25,000,000.00	24,999,840.28	24,998,942.50
PSI	NTRD	CPD	86314	TOYOTA MOTOR CREDIT CORP CP	0.22000	05/02/11	50,000,000.00	49,999,694.44	49,998,110.00
PSI	NTRD	CPD	86315	TOYOTA MOTOR CREDIT CORP CP	0.22000	05/02/11	25,000,000.00	24,999,847.22	24,999,055.00
PSI	NTRD	CPD	86348	JUPITER SEC CO LLC CP	0.21000	05/02/11	50,000,000.00	49,999,708.33	49,997,885.00
PSI	NTRD	CPD	86371	CITIGROUP FUNDING INC CP	0.22000	05/02/11	25,000,000.00	24,999,847.22	24,998,942.50
PSI	NTRD	CPD	86383	CITIGROUP FUNDING INC CP	0.22000	05/02/11	20,000,000.00	19,999,877.78	19,999,154.00
PSI	NTRD	CPD	86419	COMMERZBANK US FINANCE INC CP	0.24000	05/02/11	50,000,000.00	49,999,666.67	49,997,885.00
PSI	NTRD	CPD	86435	HSBC FINANCE CORP CP	0.20000	05/02/11	50,000,000.00	49,999,722.22	49,997,885.00
PSI	NTRD	CPD	86445	TOYOTA MOTOR CREDIT CORP CP	0.22000	05/02/11	45,000,000.00	44,999,725.00	44,998,299.00
PSI	NTRD	CPD	86482	ABBAY NATIONAL NA LLC CP	0.24000	05/02/11	50,000,000.00	49,999,666.67	49,998,110.00
PSI	NTRD	CPD	86498	DANSKE CORP CP	0.23000	05/02/11	35,000,000.00	34,999,776.39	34,998,519.50
PSI	NTRD	CPD	86633	CARGILL INC CP	0.14000	05/02/11	35,000,000.00	34,999,863.89	34,998,519.50
PSI	NTRD	CPD	86789	BRYANT PARK FUNDING LLC CP	0.10000	05/02/11	50,000,000.00	49,999,861.11	49,997,885.00
PSI	NTRD	CPD	86369	CITIGROUP FUNDING INC CP	0.22000	05/03/11	21,757,000.00	21,756,734.08	21,755,960.02
PSI	NTRD	CPD	86391	FALCON ASSET SEC CO LLC CP	0.21000	05/03/11	25,000,000.00	24,999,708.33	24,998,805.00
PSI	NTRD	CPD	86429	BARTON CAPITAL LLC CP	0.21000	05/03/11	9,044,000.00	9,043,894.49	9,043,567.70
PSI	NTRD	CPD	86486	HSBC FINANCE CORP CP	0.17000	05/03/11	50,000,000.00	49,999,527.78	49,997,610.00
PSI	NTRD	CPD	86495	COMMERZBANK US FINANCE INC CP	0.24000	05/03/11	50,000,000.00	49,999,333.33	49,997,610.00
PSI	NTRD	CPD	86632	CRC FUNDING LLC CP	0.14000	05/03/11	30,000,000.00	29,999,766.67	29,998,566.00
PSI	NTRD	CPD	86677	CRC FUNDING LLC CP	0.13000	05/03/11	20,000,000.00	19,999,855.56	19,999,044.00
PSI	NTRD	CPD	86746	BARTON CAPITAL LLC CP	0.15000	05/03/11	18,017,000.00	18,016,849.86	18,016,138.79
PSI	NTRD	CPD	86266	CIESCO LLC CP	0.23000	05/04/11	25,000,000.00	24,999,520.83	24,998,665.00
PSI	NTRD	CPD	86284	CIESCO LLC CP	0.23000	05/04/11	29,000,000.00	28,999,444.17	28,998,451.40
PSI	NTRD	CPD	86286	BARTON CAPITAL LLC CP	0.23000	05/04/11	25,000,000.00	24,999,520.83	24,998,665.00
PSI	NTRD	CPD	86351	SHEFFIELD RECEIVABLES CORP CP	0.21000	05/04/11	41,000,000.00	40,999,282.50	40,998,085.30
PSI	NTRD	CPD	86358	THUNDER BAY FUNDING LLC CP	0.22000	05/04/11	25,000,000.00	24,999,541.67	24,998,665.00
PSI	NTRD	CPD	86363	THUNDER BAY FUNDING LLC CP	0.23000	05/04/11	20,767,000.00	20,766,601.97	20,765,891.04
PSI	NTRD	CPD	86497	CAFCO LLC CP	0.18000	05/04/11	25,000,000.00	24,999,625.00	24,998,665.00
PSI	NTRD	CPD	86514	ABBAY NATIONAL NA LLC CP	0.23000	05/04/11	50,000,000.00	49,999,041.67	49,997,665.00
PSI	NTRD	CPD	86637	CARGILL INC CP	0.14000	05/04/11	34,525,000.00	34,524,597.21	34,523,156.37

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PSI	NTRD	CPD	86654	CRC FUNDING LLC CP	0.15000	05/04/11	50,000,000.00	49,999,375.00	49,997,330.00
PSI	NTRD	CPD	86309	BARTON CAPITAL LLC CP	0.24000	05/05/11	22,000,000.00	21,999,413.33	21,998,704.20
PSI	NTRD	CPD	86336	CAFCO LLC CP	0.21000	05/05/11	31,960,000.00	31,959,254.27	31,958,117.56
PSI	NTRD	CPD	86396	FALCON ASSET SEC CO LLC CP	0.21000	05/05/11	25,000,000.00	24,999,416.67	24,998,527.50
PSI	NTRD	CPD	86457	FALCON ASSET SEC CO LLC CP	0.20000	05/05/11	35,000,000.00	34,999,222.22	34,997,938.50
PSI	NTRD	CPD	86459	TOYOTA MOTOR CREDIT CORP CP	0.21000	05/05/11	36,000,000.00	35,999,160.00	35,998,156.80
PSI	NTRD	CPD	86463	ATLANTIS ONE FUNDING CORP CP	0.22000	05/05/11	30,000,000.00	29,999,266.67	29,998,464.00
PSI	NTRD	CPD	86469	ATLANTIS ONE FUNDING CORP CP	0.22000	05/05/11	20,000,000.00	19,999,511.11	19,998,976.00
PSI	NTRD	CPD	86484	CITIGROUP FUNDING INC CP	0.21000	05/05/11	25,000,000.00	24,999,416.67	24,998,527.50
PSI	NTRD	CPD	86491	ABBEY NATIONAL NA LLC CP	0.24000	05/05/11	50,000,000.00	49,998,666.67	49,997,440.00
PSI	NTRD	CPD	86506	COMMERZBANK US FINANCE INC CP	0.24000	05/05/11	50,000,000.00	49,998,666.67	49,997,055.00
PSI	NTRD	CPD	86526	HSBC FINANCE CORP CP	0.17000	05/05/11	50,000,000.00	49,999,055.56	49,997,055.00
PSI	NTRD	CPD	86539	VARIABLE FUNDING CAP CO LLC CP	0.17000	05/05/11	50,000,000.00	49,999,055.56	49,997,440.00
PSI	NTRD	CPD	86540	VARIABLE FUNDING CAP CO LLC CP	0.17000	05/05/11	7,000,000.00	6,999,867.78	6,999,641.60
PSI	NTRD	CPD	86614	BRYANT PARK FUNDING LLC CP	0.19000	05/05/11	50,000,000.00	49,998,944.45	49,997,055.00
PSI	NTRD	CPD	86772	CANADIAN IMPERIAL HLDGS INC CP	0.09000	05/05/11	50,000,000.00	49,999,500.00	49,997,055.00
PSI	NTRD	CPD	86773	CANADIAN IMPERIAL HLDGS INC CP	0.09000	05/05/11	25,000,000.00	24,999,750.00	24,998,527.50
PSI	NTRD	CPD	86392	TOYOTA MOTOR CREDIT CORP CP	0.20000	05/06/11	36,000,000.00	35,999,000.00	35,997,998.40
PSI	NTRD	CPD	86395	SHEFFIELD RECEIVABLES CORP CP	0.20000	05/06/11	20,000,000.00	19,999,444.44	19,998,888.00
PSI	NTRD	CPD	86401	TOYOTA MOTOR CREDIT CORP CP	0.21000	05/06/11	28,000,000.00	27,999,183.33	27,998,443.20
PSI	NTRD	CPD	86444	ING US FUNDING LLC CP	0.21500	05/06/11	40,000,000.00	39,998,805.56	39,997,420.00
PSI	NTRD	CPD	86520	CITIGROUP FUNDING INC CP	0.19000	05/06/11	15,000,000.00	14,999,604.17	14,999,032.50
PSI	NTRD	CPD	86522	ABBEY NATIONAL NA LLC CP	0.22000	05/06/11	50,000,000.00	49,998,472.22	49,997,220.00
PSI	NTRD	CPD	86523	CAFCO LLC CP	0.17000	05/06/11	50,000,000.00	49,998,819.45	49,996,775.00
PSI	NTRD	CPD	86533	THAMES ASSET GLOBAL SEC INC CP	0.18000	05/06/11	50,000,000.00	49,998,750.00	49,996,775.00
PSI	NTRD	CPD	86689	REGENCY MARKETS NO. 1 LLC CP	0.17000	05/06/11	30,000,000.00	29,999,291.67	29,998,065.00
PSI	NTRD	CPD	86300	SHEFFIELD RECEIVABLES CORP CP	0.23000	05/09/11	50,000,000.00	49,997,444.44	49,996,555.00
PSI	NTRD	CPD	86414	JUPITER SEC CO LLC CP	0.21000	05/09/11	25,000,000.00	24,998,833.33	24,997,970.00
PSI	NTRD	CPD	86422	ING US FUNDING LLC CP	0.22000	05/09/11	50,000,000.00	49,997,555.56	49,995,940.00
PSI	NTRD	CPD	86474	BARTON CAPITAL LLC CP	0.21000	05/09/11	18,984,000.00	18,983,114.08	18,982,458.50
PSI	NTRD	CPD	86513	BRYANT PARK FUNDING LLC CP	0.21000	05/09/11	25,000,000.00	24,998,833.33	24,997,970.00
PSI	NTRD	CPD	86577	ABBEY NATIONAL NA LLC CP	0.23000	05/09/11	50,000,000.00	49,997,444.45	49,996,555.00
PSI	NTRD	CPD	86339	CRC FUNDING LLC CP	0.23000	05/10/11	25,000,000.00	24,998,562.50	24,997,832.50
PSI	NTRD	CPD	86525	SHEFFIELD RECEIVABLES CORP CP	0.17000	05/10/11	34,500,000.00	34,498,533.75	34,497,467.70
PSI	NTRD	CPD	86527	COMMERZBANK US FINANCE INC CP	0.21000	05/10/11	50,000,000.00	49,997,375.00	49,995,665.00
PSI	NTRD	CPD	86552	HSBC FINANCE CORP CP	0.17000	05/10/11	50,000,000.00	49,997,875.00	49,995,665.00
PSI	NTRD	CPD	86568	BARTON CAPITAL LLC CP	0.18000	05/10/11	35,008,000.00	35,006,424.64	35,004,964.81
PSI	NTRD	CPD	86570	VARIABLE FUNDING CAP CO LLC CP	0.17000	05/10/11	25,000,000.00	24,998,937.50	24,998,165.00
PSI	NTRD	CPD	86670	CARGILL INC CP	0.13000	05/10/11	20,550,000.00	20,549,332.12	20,548,218.32
PSI	NTRD	CPD	86415	TOYOTA MOTOR CREDIT CORP CP	0.23000	05/11/11	50,000,000.00	49,996,805.56	49,996,110.00
PSI	NTRD	CPD	86521	BARTON CAPITAL LLC CP	0.18000	05/11/11	25,000,000.00	24,998,750.00	24,997,692.50
PSI	NTRD	CPD	86541	CITIGROUP FUNDING INC CP	0.18000	05/11/11	50,000,000.00	49,997,500.00	49,995,385.00

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PSI	NTRD	CPD	86542	CITIGROUP FUNDING INC CP	0.18000	05/11/11	11,000,000.00	10,999,450.00	10,998,984.70
PSI	NTRD	CPD	86615	FALCON ASSET SEC CO LLC CP	0.16000	05/11/11	32,231,000.00	32,229,567.51	32,228,025.08
PSI	NTRD	CPD	86417	TOYOTA MOTOR CREDIT CORP CP	0.23000	05/12/11	50,000,000.00	49,996,486.11	49,995,885.00
PSI	NTRD	CPD	86496	SHEFFIELD RECEIVABLES CORP CP	0.19000	05/12/11	25,000,000.00	24,998,548.61	24,997,942.50
PSI	NTRD	CPD	86543	COMMERZBANK US FINANCE INC CP	0.21000	05/12/11	50,000,000.00	49,996,791.67	49,995,110.00
PSI	NTRD	CPD	86574	SHEFFIELD RECEIVABLES CORP CP	0.17000	05/12/11	40,000,000.00	39,997,922.22	39,996,708.00
PSI	NTRD	CPD	86635	CARGILL INC CP	0.14000	05/12/11	14,000,000.00	13,999,401.11	13,998,630.80
PSI	NTRD	CPD	86652	FALCON ASSET SEC CO LLC CP	0.15000	05/12/11	35,000,000.00	34,998,395.83	34,996,577.00
PSI	NTRD	CPD	86668	THAMES ASSET GLOBAL SEC INC CP	0.17000	05/12/11	7,890,000.00	7,889,590.16	7,889,228.36
PSI	NTRD	CPD	86432	CITIGROUP FUNDING INC CP	0.24000	05/13/11	30,000,000.00	29,997,600.00	29,996,898.00
PSI	NTRD	CPD	86531	THUNDER BAY FUNDING LLC CP	0.17000	05/13/11	50,000,000.00	49,997,166.67	49,994,830.00
PSI	NTRD	CPD	86532	THUNDER BAY FUNDING LLC CP	0.17000	05/13/11	2,118,000.00	2,117,879.98	2,117,781.00
PSI	NTRD	CPD	86534	BARTON CAPITAL LLC CP	0.18000	05/13/11	50,000,000.00	49,997,000.00	49,994,830.00
PSI	NTRD	CPD	86537	THUNDER BAY FUNDING LLC CP	0.17000	05/13/11	25,000,000.00	24,998,583.33	24,997,415.00
PSI	NTRD	CPD	86538	THUNDER BAY FUNDING LLC CP	0.17000	05/13/11	25,020,000.00	25,018,582.20	25,017,412.93
PSI	NTRD	CPD	86567	BARTON CAPITAL LLC CP	0.18000	05/13/11	50,000,000.00	49,997,000.00	49,994,830.00
PSI	NTRD	CPD	86571	HSBC FINANCE CORP CP	0.17000	05/13/11	50,000,000.00	49,997,166.67	49,994,830.00
PSI	NTRD	CPD	86572	HSBC FINANCE CORP CP	0.17000	05/13/11	25,000,000.00	24,998,583.33	24,997,415.00
PSI	NTRD	CPD	86573	ING US FUNDING LLC CP	0.17500	05/13/11	50,000,000.00	49,997,083.33	49,994,830.00
PSI	NTRD	CPD	86605	CIESCO LLC CP	0.16000	05/13/11	50,000,000.00	49,997,333.33	49,994,830.00
PSI	NTRD	CPD	86664	FALCON ASSET SEC CO LLC CP	0.16000	05/13/11	50,000,000.00	49,997,333.34	49,994,830.00
PSI	NTRD	CPD	86745	THUNDER BAY FUNDING LLC CP	0.14000	05/13/11	27,506,000.00	27,504,716.39	27,503,155.88
PSI	NTRD	CPD	86536	FALCON ASSET SEC CO LLC CP	0.18000	05/16/11	50,000,000.00	49,996,250.00	49,994,000.00
PSI	NTRD	CPD	86590	SHEFFIELD RECEIVABLES CORP CP	0.17000	05/16/11	50,000,000.00	49,996,458.33	49,995,000.00
PSI	NTRD	CPD	86624	ING US FUNDING LLC CP	0.17000	05/16/11	50,000,000.00	49,996,458.33	49,994,000.00
PSI	NTRD	CPD	86636	ING US FUNDING LLC CP	0.16000	05/16/11	40,000,000.00	39,997,333.34	39,995,200.00
PSI	NTRD	CPD	86660	FALCON ASSET SEC CO LLC CP	0.16000	05/16/11	50,000,000.00	49,996,666.67	49,994,000.00
PSI	NTRD	CPD	86661	JUPITER SEC CO LLC CP	0.16000	05/16/11	50,000,000.00	49,996,666.67	49,994,000.00
PSI	NTRD	CPD	86662	JUPITER SEC CO LLC CP	0.16000	05/16/11	50,000,000.00	49,996,666.67	49,994,000.00
PSI	NTRD	CPD	86688	REGENCY MARKETS NO. 1 LLC CP	0.19000	05/16/11	13,203,000.00	13,201,954.76	13,201,415.64
PSI	NTRD	CPD	86473	CITIGROUP FUNDING INC CP	0.21000	05/17/11	25,000,000.00	24,997,666.67	24,996,860.00
PSI	NTRD	CPD	86608	BARTON CAPITAL LLC CP	0.17000	05/17/11	25,012,000.00	25,010,110.20	25,008,858.49
PSI	NTRD	CPD	86609	BARTON CAPITAL LLC CP	0.17000	05/17/11	25,000,000.00	24,998,111.11	24,996,860.00
PSI	NTRD	CPD	86634	ABBAY NATIONAL NA LLC CP	0.22000	05/17/11	50,000,000.00	49,995,111.11	49,994,775.00
PSI	NTRD	CPD	86638	COMMERZBANK US FINANCE INC CP	0.20000	05/17/11	25,000,000.00	24,997,777.78	24,996,860.00
PSI	NTRD	CPD	86651	BARTON CAPITAL LLC CP	0.16000	05/17/11	30,006,000.00	30,003,866.24	30,002,231.25
PSI	NTRD	CPD	86657	THAMES ASSET GLOBAL SEC INC CP	0.17000	05/17/11	50,000,000.00	49,996,222.22	49,993,720.00
PSI	NTRD	CPD	86687	ING US FUNDING LLC CP	0.16000	05/17/11	50,000,000.00	49,996,444.45	49,993,720.00
PSI	NTRD	CPD	86698	THAMES ASSET GLOBAL SEC INC CP	0.15000	05/17/11	46,355,000.00	46,349,909.67	46,349,177.81
PSI	NTRD	CPD	86499	BARTON CAPITAL LLC CP	0.23000	05/18/11	25,000,000.00	24,997,284.72	24,996,720.00
PSI	NTRD	CPD	86510	BARTON CAPITAL LLC CP	0.23000	05/18/11	14,051,000.00	14,049,473.91	14,049,156.51
PSI	NTRD	CPD	86626	COMMERZBANK US FINANCE INC CP	0.21000	05/18/11	50,000,000.00	49,995,041.67	49,993,440.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	86650	COMMERZBANK US FINANCE INC CP	0.21000	05/18/11	25,000,000.00	24,997,520.83	24,996,720.00
PSI	NTRD	CPD	86663	JUPITER SEC CO LLC CP	0.16000	05/18/11	50,000,000.00	49,996,222.22	49,993,440.00
PSI	NTRD	CPD	86679	REGENCY MARKETS NO. 1 LLC CP	0.19000	05/18/11	25,145,000.00	25,142,743.94	25,141,700.98
PSI	NTRD	CPD	86692	REGENCY MARKETS NO. 1 LLC CP	0.19000	05/18/11	39,233,000.00	39,229,479.93	39,227,852.63
PSI	NTRD	CPD	86699	THAMES ASSET GLOBAL SEC INC CP	0.15000	05/18/11	37,158,000.00	37,155,367.98	37,153,124.87
PSI	NTRD	CPD	86708	THAMES ASSET GLOBAL SEC INC CP	0.15000	05/18/11	50,000,000.00	49,996,458.33	49,993,440.00
PSI	NTRD	CPD	86709	THAMES ASSET GLOBAL SEC INC CP	0.15000	05/18/11	5,000,000.00	4,999,645.83	4,999,344.00
PSI	NTRD	CPD	86399	VARIABLE FUNDING CAP CO LLC CP	0.23000	05/19/11	50,000,000.00	49,994,250.00	49,994,330.00
PSI	NTRD	CPD	86569	TOYOTA MOTOR CREDIT CORP CP	0.22000	05/19/11	50,000,000.00	49,994,500.00	49,994,330.00
PSI	NTRD	CPD	86669	ABBAY NATIONAL NA LLC CP	0.20000	05/19/11	50,000,000.00	49,995,000.00	49,994,330.00
PSI	NTRD	CPD	86686	ABBAY NATIONAL NA LLC CP	0.20000	05/19/11	50,000,000.00	49,995,000.00	49,994,330.00
PSI	NTRD	CPD	86704	REGENCY MARKETS NO. 1 LLC CP	0.19000	05/19/11	22,346,000.00	22,343,877.13	22,342,945.30
PSI	NTRD	CPD	86298	CANADIAN IMPERIAL HLDGS INC CP	0.21000	05/20/11	50,000,000.00	49,994,458.33	49,992,885.00
PSI	NTRD	CPD	86368	HSBC FINANCE CORP CP	0.23000	05/20/11	50,000,000.00	49,993,930.55	49,992,885.00
PSI	NTRD	CPD	86375	TOYOTA MOTOR CREDIT CORP CP	0.21000	05/20/11	25,000,000.00	24,997,229.17	24,997,055.00
PSI	NTRD	CPD	86388	VARIABLE FUNDING CAP CO LLC CP	0.23000	05/20/11	50,000,000.00	49,993,930.55	49,994,110.00
PSI	NTRD	CPD	86389	VARIABLE FUNDING CAP CO LLC CP	0.23000	05/20/11	15,000,000.00	14,998,179.17	14,998,233.00
PSI	NTRD	CPD	86431	TOYOTA MOTOR CREDIT CORP CP	0.23000	05/20/11	50,000,000.00	49,993,930.55	49,994,110.00
PSI	NTRD	CPD	86500	FALCON ASSET SEC CO LLC CP	0.21000	05/20/11	30,000,000.00	29,996,675.00	29,995,731.00
PSI	NTRD	CPD	86535	TOYOTA MOTOR CREDIT CORP CP	0.22000	05/20/11	30,000,000.00	29,996,516.67	29,996,466.00
PSI	NTRD	CPD	86575	COMMERZBANK US FINANCE INC CP	0.22000	05/20/11	50,000,000.00	49,994,194.44	49,992,885.00
PSI	NTRD	CPD	86576	COMMERZBANK US FINANCE INC CP	0.22000	05/20/11	25,000,000.00	24,997,097.22	24,996,442.50
PSI	NTRD	CPD	86606	SHEFFIELD RECEIVABLES CORP CP	0.16000	05/20/11	28,550,000.00	28,547,589.11	28,546,636.81
PSI	NTRD	CPD	86631	BARTON CAPITAL LLC CP	0.17000	05/20/11	50,000,000.00	49,995,513.89	49,992,885.00
PSI	NTRD	CPD	86639	GE CAPITAL CORP CP	0.13000	05/20/11	45,000,000.00	44,996,912.50	44,994,699.00
PSI	NTRD	CPD	86665	THUNDER BAY FUNDING LLC CP	0.15000	05/20/11	50,000,000.00	49,996,041.67	49,992,885.00
PSI	NTRD	CPD	86666	THUNDER BAY FUNDING LLC CP	0.15000	05/20/11	15,013,000.00	15,011,811.47	15,010,863.65
PSI	NTRD	CPD	86680	FALCON ASSET SEC CO LLC CP	0.16000	05/20/11	50,000,000.00	49,995,777.78	49,992,885.00
PSI	NTRD	CPD	86681	THUNDER BAY FUNDING LLC CP	0.16000	05/20/11	30,000,000.00	29,997,466.66	29,995,731.00
PSI	NTRD	CPD	86684	THUNDER BAY FUNDING LLC CP	0.15000	05/20/11	45,668,000.00	45,664,384.61	45,661,501.44
PSI	NTRD	CPD	86700	ABBAY NATIONAL NA LLC CP	0.20000	05/20/11	50,000,000.00	49,994,722.22	49,994,110.00
PSI	NTRD	CPD	86712	CRC FUNDING LLC CP	0.15000	05/20/11	50,000,000.00	49,996,041.67	49,992,885.00
PSI	NTRD	CPD	86713	CRC FUNDING LLC CP	0.15000	05/20/11	50,000,000.00	49,996,041.67	49,992,885.00
PSI	NTRD	CPD	86723	REGENCY MARKETS NO. 1 LLC CP	0.19000	05/20/11	12,237,000.00	12,235,772.90	12,235,258.67
PSI	NTRD	CPD	86607	ATLANTIS ONE FUNDING CORP CP	0.16000	05/23/11	50,000,000.00	49,995,111.11	49,993,440.00
PSI	NTRD	CPD	86685	THUNDER BAY FUNDING LLC CP	0.15000	05/23/11	50,000,000.00	49,995,416.66	49,992,055.00
PSI	NTRD	CPD	86711	ING US FUNDING LLC CP	0.16000	05/23/11	50,000,000.00	49,995,111.11	49,992,055.00
PSI	NTRD	CPD	86720	ABBAY NATIONAL NA LLC CP	0.20000	05/23/11	50,000,000.00	49,993,888.89	49,993,440.00
PSI	NTRD	CPD	86377	CIESCO LLC CP	0.22000	05/24/11	25,000,000.00	24,996,486.11	24,995,887.50
PSI	NTRD	CPD	86407	DANSKE CORP CP	0.29500	05/24/11	50,000,000.00	49,990,576.39	49,991,775.00
PSI	NTRD	CPD	86628	ATLANTIS ONE FUNDING CORP CP	0.16000	05/24/11	50,000,000.00	49,994,888.89	49,993,220.00
PSI	NTRD	CPD	86678	BARTON CAPITAL LLC CP	0.16000	05/24/11	50,000,000.00	49,994,888.89	49,991,775.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
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Fund: Pooled Surplus Investments
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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	86716	CRC FUNDING LLC CP	0.16000	05/24/11	50,000,000.00	49,994,888.89	49,991,775.00
PSI	NTRD	CPD	86524	ING US FUNDING LLC CP	0.20000	05/25/11	50,000,000.00	49,993,333.33	49,991,500.00
PSI	NTRD	CPD	86616	ATLANTIS ONE FUNDING CORP CP	0.16000	05/25/11	50,000,000.00	49,994,666.67	49,993,000.00
PSI	NTRD	CPD	86707	DANSKE CORP CP	0.15000	05/25/11	37,000,000.00	36,996,300.00	36,993,710.00
PSI	NTRD	CPD	86710	ING US FUNDING LLC CP	0.16000	05/25/11	50,000,000.00	49,994,666.67	49,991,500.00
PSI	NTRD	CPD	86717	CITIGROUP FUNDING INC CP	0.16000	05/25/11	30,000,000.00	29,996,800.00	29,994,900.00
PSI	NTRD	CPD	86726	CIESCO LLC CP	0.16000	05/25/11	50,000,000.00	49,994,666.66	49,991,500.00
PSI	NTRD	CPD	86744	JUPITER SEC CO LLC CP	0.16000	05/25/11	50,000,000.00	49,994,666.66	49,991,500.00
PSI	NTRD	CPD	86758	REGENCY MARKETS NO. 1 LLC CP	0.19000	05/25/11	25,000,000.00	24,996,833.34	24,995,750.00
PSI	NTRD	CPD	86433	FALCON ASSET SEC CO LLC CP	0.22000	05/26/11	25,000,000.00	24,996,180.56	24,995,610.00
PSI	NTRD	CPD	86485	VARIABLE FUNDING CAP CO LLC CP	0.21000	05/26/11	50,000,000.00	49,992,708.33	49,992,775.00
PSI	NTRD	CPD	86706	CIESCO LLC CP	0.15000	05/26/11	50,000,000.00	49,994,791.67	49,991,220.00
PSI	NTRD	CPD	86743	CIESCO LLC CP	0.16000	05/26/11	25,000,000.00	24,997,222.23	24,995,610.00
PSI	NTRD	CPD	86753	ABBAY NATIONAL NA LLC CP	0.21000	05/26/11	50,000,000.00	49,992,708.33	49,992,775.00
PSI	NTRD	CPD	86718	CIESCO LLC CP	0.15000	05/27/11	50,000,000.00	49,994,583.34	49,990,940.00
PSI	NTRD	CPD	86727	CRC FUNDING LLC CP	0.15000	05/27/11	50,000,000.00	49,994,583.33	49,990,940.00
PSI	NTRD	CPD	86757	ING US FUNDING LLC CP	0.15000	05/27/11	50,000,000.00	49,994,583.34	49,990,940.00
PSI	NTRD	CPD	86767	DANSKE CORP CP	0.16000	05/27/11	30,000,000.00	29,996,533.33	29,994,564.00
PSI	NTRD	CPD	86770	SHEFFIELD RECEIVABLES CORP CP	0.15000	05/27/11	45,000,000.00	44,995,125.00	44,993,299.50
PSI	NTRD	CPD	86771	COMMERZBANK US FINANCE INC CP	0.18000	05/27/11	50,000,000.00	49,993,500.00	49,990,940.00
PSI	NTRD	CPD	86777	HSBC FINANCE CORP CP	0.14000	05/27/11	45,000,000.00	44,995,450.00	44,991,846.00
PSI	NTRD	CPD	86785	FALCON ASSET SEC CO LLC CP	0.16000	05/27/11	50,000,000.00	49,994,222.23	49,990,940.00
PSI	NTRD	CPD	86788	BRYANT PARK FUNDING LLC CP	0.15000	05/27/11	32,887,000.00	32,883,437.24	32,881,040.88
PSI	NTRD	CPD	86794	JUPITER SEC CO LLC CP	0.15000	05/27/11	50,000,000.00	49,994,583.34	49,991,220.00
PSI	NTRD	CPD	86627	GE CAPITAL CORP CP	0.15000	05/31/11	35,885,000.00	35,880,514.38	35,878,885.20
PSI	NTRD	CPD	86655	GE CAPITAL CORP CP	0.14000	05/31/11	50,000,000.00	49,994,166.67	49,991,480.00
PSI	NTRD	CPD	86674	GE CAPITAL CORP CP	0.14000	05/31/11	44,976,000.00	44,970,752.80	44,968,336.09
PSI	NTRD	CPD	86728	SHEFFIELD RECEIVABLES CORP CP	0.16000	05/31/11	35,000,000.00	34,995,333.34	34,994,036.00
PSI	NTRD	CPD	86768	ABBAY NATIONAL NA LLC CP	0.20000	05/31/11	50,000,000.00	49,991,666.67	49,991,480.00
PSI	NTRD	CPD	86786	ABBAY NATIONAL NA LLC CP	0.21000	05/31/11	50,000,000.00	49,991,250.00	49,991,480.00
PSI	NTRD	CPD	86793	COMMERZBANK US FINANCE INC CP	0.15000	05/31/11	50,000,000.00	49,993,750.00	49,989,650.00
PSI	NTRD	CPD	86477	CITIGROUP FUNDING INC CP	0.24000	06/01/11	25,000,000.00	24,994,833.33	24,994,825.00
PSI	NTRD	CPD	86483	DANSKE CORP CP	0.28500	06/01/11	27,000,000.00	26,993,373.75	26,994,411.00
PSI	NTRD	CPD	86511	BARTON CAPITAL LLC CP	0.22000	06/01/11	38,488,000.00	38,480,708.66	38,480,032.98
PSI	NTRD	CPD	86512	FALCON ASSET SEC CO LLC CP	0.22000	06/01/11	25,000,000.00	24,995,263.89	24,994,825.00
PSI	NTRD	CPD	86595	DANSKE CORP CP	0.25000	06/01/11	50,000,000.00	49,989,236.11	49,989,650.00
PSI	NTRD	CPD	86596	DANSKE CORP CP	0.25000	06/01/11	19,000,000.00	18,995,909.72	18,996,067.00
PSI	NTRD	CPD	86604	SHEFFIELD RECEIVABLES CORP CP	0.18000	06/01/11	50,000,000.00	49,992,250.00	49,991,480.00
PSI	NTRD	CPD	86617	ATLANTIS ONE FUNDING CORP CP	0.17000	06/01/11	50,000,000.00	49,992,680.55	49,991,480.00
PSI	NTRD	CPD	86691	GE CAPITAL CORP CP	0.14000	06/01/11	24,446,000.00	24,443,052.90	24,441,834.40
PSI	NTRD	CPD	86741	SHEFFIELD RECEIVABLES CORP CP	0.15000	06/01/11	50,000,000.00	49,993,541.67	49,991,480.00
PSI	NTRD	CPD	86742	SHEFFIELD RECEIVABLES CORP CP	0.15000	06/01/11	5,000,000.00	4,999,354.17	4,999,148.00

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Treasurer Portfolio Compared to Market Value
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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	86791	CITIGROUP FUNDING LLC CP	0.15000	06/01/11	50,000,000.00	49,993,541.67	49,989,650.00
PSI	NTRD	CPD	86796	VARIABLE FUNDING CAP CO LLC CP	0.16000	06/01/11	25,000,000.00	24,996,555.55	24,995,740.00
PSI	NTRD	CPD	86724	ABBEY NATIONAL NA LLC CP	0.21000	06/02/11	50,000,000.00	49,990,666.67	49,991,190.00
PSI	NTRD	CPD	86754	FALCON ASSET SEC CO LLC CP	0.16000	06/02/11	50,000,000.00	49,992,888.89	49,989,300.00
PSI	NTRD	CPD	86769	FALCON ASSET SEC CO LLC CP	0.15000	06/02/11	25,000,000.00	24,996,666.67	24,994,650.00
PSI	NTRD	CPD	86799	VARIABLE FUNDING CAP CO LLC CP	0.16000	06/02/11	30,000,000.00	29,995,733.34	29,994,888.00
PSI	NTRD	CPD	86434	BARTON CAPITAL LLC CP	0.24000	06/03/11	10,000,000.00	9,997,800.00	9,997,790.00
PSI	NTRD	CPD	86509	COMMERZBANK US FINANCE INC CP	0.27000	06/03/11	35,000,000.00	34,991,337.50	34,992,265.00
PSI	NTRD	CPD	86701	CANADIAN IMPERIAL HLDGS INC CP	0.12000	06/03/11	50,000,000.00	49,994,500.00	49,988,950.00
PSI	NTRD	CPD	86702	CANADIAN IMPERIAL HLDGS INC CP	0.12000	06/03/11	23,000,000.00	22,997,470.00	22,994,917.00
PSI	NTRD	CPD	86729	THUNDER BAY FUNDING LLC CP	0.16000	06/03/11	15,000,000.00	14,997,800.00	14,996,685.00
PSI	NTRD	CPD	86737	GE CAPITAL CORP CP	0.14000	06/03/11	50,000,000.00	49,993,583.33	49,990,895.00
PSI	NTRD	CPD	86738	GE CAPITAL CORP CP	0.14000	06/03/11	25,000,000.00	24,996,791.67	24,995,447.50
PSI	NTRD	CPD	86740	CIESCO LLC CP	0.16000	06/03/11	50,000,000.00	49,992,666.66	49,988,950.00
PSI	NTRD	CPD	86800	ABBEY NATIONAL NA LLC CP	0.20000	06/03/11	50,000,000.00	49,990,833.34	49,990,895.00
PSI	NTRD	CPD	86517	JUPITER SEC CO LLC CP	0.20000	06/06/11	25,000,000.00	24,995,000.00	24,993,940.00
PSI	NTRD	CPD	86529	DANSKE CORP CP	0.27500	06/06/11	25,000,000.00	24,993,125.00	24,993,940.00
PSI	NTRD	CPD	86653	JUPITER SEC CO LLC CP	0.15000	06/06/11	25,000,000.00	24,996,250.00	24,993,940.00
PSI	NTRD	CPD	86471	ATLANTIS ONE FUNDING CORP CP	0.23000	06/07/11	15,000,000.00	14,996,454.17	14,996,904.00
PSI	NTRD	CPD	86593	CIESCO LLC CP	0.20000	06/07/11	43,134,000.00	43,125,133.57	43,123,229.44
PSI	NTRD	CPD	86736	GE CAPITAL CORP CP	0.14000	06/07/11	50,000,000.00	49,992,805.56	49,989,680.00
PSI	NTRD	CPD	86752	ATLANTIS ONE FUNDING CORP CP	0.18000	06/07/11	50,000,000.00	49,990,750.00	49,989,680.00
PSI	NTRD	CPD	86779	ATLANTIS ONE FUNDING CORP CP	0.16000	06/07/11	18,305,000.00	18,301,989.84	18,301,221.85
PSI	NTRD	CPD	86592	FALCON ASSET SEC CO LLC CP	0.20000	06/08/11	50,000,000.00	49,989,444.45	49,987,145.00
PSI	NTRD	CPD	86671	BARTON CAPITAL LLC CP	0.19000	06/08/11	50,000,000.00	49,989,972.22	49,987,145.00
PSI	NTRD	CPD	86621	SHEFFIELD RECEIVABLES CORP CP	0.19000	06/09/11	37,000,000.00	36,992,384.17	36,991,897.00
PSI	NTRD	CPD	86641	THAMES ASSET GLOBAL SEC INC CP	0.20000	06/09/11	50,000,000.00	49,989,166.67	49,986,775.00
PSI	NTRD	CPD	86610	JUPITER SEC CO LLC CP	0.18000	06/10/11	50,000,000.00	49,990,000.00	49,986,400.00
PSI	NTRD	CPD	86611	JUPITER SEC CO LLC CP	0.18000	06/10/11	25,000,000.00	24,995,000.00	24,993,200.00
PSI	NTRD	CPD	86756	DANSKE CORP CP	0.17000	06/10/11	22,000,000.00	21,995,844.44	21,994,016.00
PSI	NTRD	CPD	86612	VARIABLE FUNDING CAP CO LLC CP	0.18000	06/13/11	50,000,000.00	49,989,250.00	49,987,750.00
PSI	NTRD	CPD	86629	THAMES ASSET GLOBAL SEC INC CP	0.20000	06/13/11	50,000,000.00	49,988,055.56	49,985,250.00
PSI	NTRD	CPD	86630	THAMES ASSET GLOBAL SEC INC CP	0.20000	06/13/11	1,174,000.00	1,173,719.54	1,173,653.67
PSI	NTRD	CPD	86672	FALCON ASSET SEC CO LLC CP	0.17000	06/13/11	25,000,000.00	24,994,923.61	24,992,625.00
PSI	NTRD	CPD	86798	BARTON CAPITAL LLC CP	0.17000	06/13/11	27,408,000.00	27,402,434.65	27,399,914.64
PSI	NTRD	CPD	86613	VARIABLE FUNDING CAP CO LLC CP	0.18000	06/15/11	25,000,000.00	24,994,375.00	24,993,537.50
PSI	NTRD	CPD	86667	DANSKE CORP CP	0.23000	06/15/11	25,000,000.00	24,992,812.50	24,992,232.50
PSI	NTRD	CPD	86719	BARTON CAPITAL LLC CP	0.19000	06/16/11	25,000,000.00	24,993,930.56	24,992,032.50
PSI	NTRD	CPD	86731	JUPITER SEC CO LLC CP	0.16000	06/16/11	25,000,000.00	24,994,888.89	24,992,032.50
PSI	NTRD	CPD	86778	BARTON CAPITAL LLC CP	0.17000	06/16/11	31,012,000.00	31,005,263.50	31,002,116.48
PSI	NTRD	CPD	86721	DANSKE CORP CP	0.21000	06/20/11	25,000,000.00	24,992,708.34	24,991,217.50
PSI	NTRD	CPD	86458	ATLANTIS ONE FUNDING CORP CP	0.25000	06/21/11	25,000,000.00	24,991,145.84	24,992,482.50

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PSI	NTRD	CPD	86730	VARIABLE FUNDING CAP CO LLC CP	0.17000	06/21/11	25,000,000.00	24,993,979.17	24,992,482.50
PSI	NTRD	CPD	86783	VARIABLE FUNDING CAP CO LLC CP	0.17000	06/23/11	25,000,000.00	24,993,743.06	24,992,115.00
PSI	NTRD	CPD	86797	FALCON ASSET SEC CO LLC CP	0.18000	06/23/11	50,000,000.00	49,986,750.00	49,981,600.00
PSI	NTRD	CPD	86472	THUNDER BAY FUNDING LLC CP	0.23000	06/27/11	15,000,000.00	14,994,537.50	14,993,832.00
PSI	NTRD	CPD	86795	SHEFFIELD RECEIVABLES CORP CP	0.17000	06/27/11	25,000,000.00	24,993,270.83	24,990,772.50
PSI	NTRD	CPD	86603	PRIVATE EXPORT FUNDING CORP CP	0.19000	07/05/11	25,000,000.00	24,991,423.61	24,988,007.50
PSI	NTRD	CPD	86591	CAFCO LLC CP	0.23000	07/08/11	50,000,000.00	49,978,277.78	49,974,690.00
PSI	NTRD	CPD	86620	THUNDER BAY FUNDING LLC CP	0.21000	07/11/11	25,000,000.00	24,989,645.84	24,986,672.50
PSI	NTRD	CPD	86601	THUNDER BAY FUNDING LLC CP	0.20000	07/15/11	25,000,000.00	24,989,583.33	24,985,757.50
PSI	NTRD	CPD	86801	THUNDER BAY FUNDING LLC CP	0.18000	07/25/11	15,000,000.00	14,993,625.00	14,988,831.00
CPD Total							9,130,569,000.00	9,129,647,658.84	9,129,265,489.64
PSI	NTRD	FCDN	86558	FFCB D/N	0.25500	03/08/12	50,000,000.00	49,889,500.00	49,918,000.00
PSI	NTRD	FCDN	86559	FFCB D/N	0.25500	03/08/12	50,000,000.00	49,889,500.00	49,918,000.00
PSI	NTRD	FCDN	86560	FFCB D/N	0.25500	03/08/12	15,000,000.00	14,966,850.00	14,975,400.00
PSI	NTRD	FCDN	86554	FFCB D/N	0.27000	03/23/12	50,000,000.00	49,877,375.00	49,914,060.00
PSI	NTRD	FCDN	86589	FFCB D/N	0.27000	04/05/12	30,000,000.00	29,923,500.00	29,937,900.00
FCDN Total							195,000,000.00	194,546,725.00	194,663,360.00
PSI	NTRD	FFCB	69321	FFCB	5.37500	07/18/11	25,000,000.00	24,995,064.13	25,278,250.00
PSI	NTRD	FFCB	79117	FFCB	5.37500	07/18/11	50,000,000.00	50,183,913.31	50,556,500.00
PSI	NTRD	FFCB	79645	FFCB	5.37500	07/18/11	28,099,000.00	28,277,382.46	28,411,741.87
PSI	NTRD	FFCB	79655	FFCB	5.37500	07/18/11	13,000,000.00	13,084,517.92	13,144,690.00
PSI	NTRD	FFCB	79367	FFCB	3.87500	08/25/11	25,000,000.00	25,050,201.20	25,296,000.00
PSI	NTRD	FFCB	79514	FFCB	3.87500	08/25/11	50,000,000.00	50,201,160.12	50,592,000.00
PSI	NTRD	FFCB	79515	FFCB	3.87500	08/25/11	50,000,000.00	50,201,160.12	50,592,000.00
PSI	NTRD	FFCB	79516	FFCB	3.87500	08/25/11	30,000,000.00	30,132,515.04	30,355,200.00
PSI	NTRD	FFCB	79544	FFCB	3.87500	08/25/11	50,000,000.00	50,185,307.07	50,592,000.00
PSI	NTRD	FFCB	79558	FFCB	3.87500	08/25/11	49,685,000.00	49,879,815.44	50,273,270.40
PSI	NTRD	FFCB	79577	FFCB	3.87500	08/25/11	25,000,000.00	25,114,033.40	25,296,000.00
PSI	NTRD	FFCB	79670	FFCB	3.87500	08/25/11	25,000,000.00	25,153,073.97	25,296,000.00
PSI	NTRD	FFCB	84115	FFCB	0.68000	09/01/11	16,402,000.00	16,410,778.49	16,433,491.84
PSI	NTRD	FFCB	79099	FFCB	3.12500	09/23/11	42,710,000.00	42,647,018.87	43,215,686.40
PSI	NTRD	FFCB	79146	FFCB	3.50000	10/03/11	25,000,000.00	24,997,924.11	25,353,250.00
PSI	NTRD	FFCB	79161	FFCB	3.50000	10/03/11	50,000,000.00	49,991,842.11	50,706,500.00
PSI	NTRD	FFCB	79627	FFCB	5.00000	10/03/11	4,905,000.00	4,961,074.92	5,005,552.50
PSI	NTRD	FFCB	86411	FFCB	0.28000	03/16/12	50,000,000.00	50,002,240.90	49,993,000.00
PSI	NTRD	FFCB	86550	FFCB	0.28000	03/16/12	50,000,000.00	49,993,971.01	49,993,000.00
PSI	NTRD	FFCB	86551	FFCB	0.28000	03/16/12	50,000,000.00	49,993,971.01	49,993,000.00
PSI	NTRD	FFCB	80137	FFCB	2.25000	04/24/12	15,000,000.00	14,999,906.67	15,278,400.00
PSI	NTRD	FFCB	80207	FFCB	2.25000	04/24/12	25,000,000.00	24,999,609.44	25,464,000.00
PSI	NTRD	FFCB	80346	FFCB	2.60000	03/04/13	35,335,000.00	35,396,267.70	36,613,066.95

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	79979	FFCB	3.70000	05/15/13	25,000,000.00	25,503,089.08	26,516,000.00
PSI	NTRD	FFCB	80352	FFCB	3.70000	05/15/13	6,000,000.00	6,132,651.39	6,363,840.00
PSI	NTRD	FFCB	80427	FFCB	3.70000	05/15/13	16,250,000.00	16,651,477.03	17,235,400.00
PSI	NTRD	FFCB	80349	FFCB	3.87500	10/07/13	25,000,000.00	25,786,542.87	26,798,000.00
PSI	NTRD	FFCB	80387	FFCB	3.87500	10/07/13	10,000,000.00	10,304,378.38	10,719,200.00
PSI	NTRD	FFCB	80464	FFCB	3.87500	10/07/13	34,000,000.00	35,146,936.78	36,445,280.00
PSI	NTRD	FFCB	80501	FFCB	3.87500	10/07/13	25,000,000.00	25,746,038.98	26,798,000.00
PSI	NTRD	FFCB	80616	FFCB	3.87500	10/07/13	50,000,000.00	51,610,540.95	53,596,000.00
PSI	NTRD	FFCB	80619	FFCB	3.87500	10/07/13	25,000,000.00	25,846,724.77	26,798,000.00
PSI	NTRD	FFCB	80624	FFCB	3.87500	10/07/13	40,710,000.00	42,021,218.06	43,637,863.20
PSI	NTRD	FFCB	80648	FFCB	3.87500	10/07/13	12,133,000.00	12,515,188.01	13,005,605.36
PSI	NTRD	FFCB	80649	FFCB	3.87500	10/07/13	24,720,000.00	25,498,812.10	26,497,862.40
PSI	NTRD	FFCB	80651	FFCB	3.87500	10/07/13	8,981,000.00	9,249,020.90	9,626,913.52
PSI	NTRD	FFCB	81413	FFCB (CALLABLE)	3.25000	08/11/14	25,000,000.00	25,000,000.00	25,217,250.00
PSI	NTRD	FFCB	81991	FFCB (CALLABLE)	2.87500	10/27/14	25,000,000.00	25,000,000.00	25,352,000.00
PSI	NTRD	FFCB	82016	FFCB (CALLABLE)	2.87500	10/27/14	19,530,000.00	19,512,944.69	19,804,982.40
PSI	NTRD	FFCB	85200	FFCB (CALLABLE)	1.23000	11/04/14	25,000,000.00	25,000,000.00	24,652,342.50
PSI	NTRD	FFCB	82494	FFCB (CALLABLE)	2.82000	12/22/14	25,000,000.00	25,000,000.00	25,361,750.00
PSI	NTRD	FFCB	85603	FFCB (CALLABLE)	1.50000	04/28/15	10,000,000.00	9,845,998.75	9,925,800.00
PSI	NTRD	FFCB	85190	FFCB (CALLABLE)	1.50000	07/21/15	50,000,000.00	50,000,000.00	49,375,000.00
PSI	NTRD	FFCB	85598	FFCB (CALLABLE)	1.50000	07/21/15	50,000,000.00	49,215,722.68	49,375,000.00
PSI	NTRD	FFCB	84356	FFCB (CALLABLE)	2.00000	07/27/15	40,000,000.00	39,991,522.45	40,238,800.00
PSI	NTRD	FFCB	85597	FFCB (CALLABLE)	1.87500	08/17/15	38,452,000.00	38,363,848.06	38,412,394.44
PSI	NTRD	FFCB	84590	FFCB (CALLABLE)	1.85000	08/24/15	50,000,000.00	49,978,422.78	49,694,500.00
PSI	NTRD	FFCB	85031	FFCB (CALLABLE)	1.58000	10/26/15	40,000,000.00	39,955,120.48	39,387,200.00
PSI	NTRD	FFCB	85075	FFCB (CALLABLE)	1.54000	10/28/15	25,000,000.00	25,000,000.00	24,563,500.00
PSI	NTRD	FFCB	85081	FFCB (CALLABLE)	1.54000	10/28/15	25,000,000.00	24,994,383.21	24,563,500.00
PSI	NTRD	FFCB	85595	FFCB (CALLABLE)	1.54000	10/28/15	23,230,000.00	22,834,471.14	22,824,404.20
PSI	NTRD	FFCB	85355	FFCB (CALLABLE)	1.62000	11/16/15	26,495,000.00	26,336,298.16	26,090,421.35
PSI	NTRD	FFCB	85319	FFCB (CALLABLE)	1.98000	11/24/15	25,000,000.00	24,988,581.60	24,918,250.00
PSI	NTRD	FFCB	85320	FFCB (CALLABLE)	1.98000	11/24/15	25,000,000.00	24,986,297.92	24,918,250.00
PSI	NTRD	FFCB	85403	FFCB (CALLABLE)	1.98000	11/24/15	33,290,000.00	33,259,439.89	33,181,141.70
PSI	NTRD	FFCB	85430	FFCB (CALLABLE)	2.00000	12/07/15	25,000,000.00	25,000,000.00	24,795,250.00
PSI	NTRD	FFCB	85557	FFCB (CALLABLE)	2.48000	12/15/15	25,000,000.00	24,976,875.68	25,054,687.50
PSI	NTRD	FFCB	86749	FFCB (CALLABLE)	2.44000	04/27/16	14,125,000.00	14,125,000.00	14,186,020.00
PSI	NTRD	FFCB	86751	FFCB (CALLABLE)	2.44000	04/27/16	5,895,000.00	5,895,000.00	5,920,466.40
FFCB Total							1,738,947,000.00	1,748,125,296.20	1,765,583,474.93
PSI	NTRD	FHLB	79100	FHLB	4.25000	06/10/11	7,665,000.00	7,670,180.10	7,697,039.70
PSI	NTRD	FHLB	79381	FHLB	3.12500	06/10/11	30,750,000.00	30,742,774.08	30,839,175.00
PSI	NTRD	FHLB	79628	FHLB	5.25000	06/10/11	11,065,000.00	11,102,158.95	11,122,980.60
PSI	NTRD	FHLB	79698	FHLB	3.12500	06/10/11	17,785,000.00	17,811,124.06	17,836,576.50

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PSI	NTRD	FHLB	79167	FHLB	7.20000	06/14/11	9,500,000.00	9,538,805.50	9,578,565.00
PSI	NTRD	FHLB	79103	FHLB	3.37500	06/24/11	35,000,000.00	34,993,817.03	35,156,800.00
PSI	NTRD	FHLB	79526	FHLB	3.62500	07/01/11	25,350,000.00	25,400,066.79	25,499,818.50
PSI	NTRD	FHLB	79583	FHLB	3.62500	07/01/11	33,740,000.00	33,809,641.46	33,939,403.40
PSI	NTRD	FHLB	79696	FHLB	3.62500	07/01/11	15,000,000.00	15,047,057.14	15,088,650.00
PSI	NTRD	FHLB	79585	FHLB	5.37500	08/19/11	50,000,000.00	50,446,776.99	50,780,500.00
PSI	NTRD	FHLB	79695	FHLB	5.37500	08/19/11	35,795,000.00	36,177,685.74	36,353,759.95
PSI	NTRD	FHLB	79699	FHLB	5.37500	08/19/11	20,090,000.00	20,303,517.68	20,403,604.90
PSI	NTRD	FHLB	79118	FHLB	3.75000	09/09/11	13,390,000.00	13,390,000.00	13,560,856.40
PSI	NTRD	FHLB	79132	FHLB	3.75000	09/09/11	41,210,000.00	41,233,918.76	41,735,839.60
PSI	NTRD	FHLB	79144	FHLB	5.00000	09/09/11	7,000,000.00	7,030,693.05	7,117,670.00
PSI	NTRD	FHLB	79115	FHLB	3.62500	09/16/11	25,000,000.00	25,002,033.27	25,336,250.00
PSI	NTRD	FHLB	79641	FHLB	3.62500	09/16/11	43,000,000.00	43,239,072.30	43,578,350.00
PSI	NTRD	FHLB	79642	FHLB	3.62500	09/16/11	50,000,000.00	50,272,098.51	50,672,500.00
PSI	NTRD	FHLB	85222	FHLB	0.25000	11/04/11	50,000,000.00	50,000,000.00	50,017,500.00
PSI	NTRD	FHLB	79697	FHLB	4.87500	11/18/11	15,000,000.00	15,254,659.82	15,376,650.00
PSI	NTRD	FHLB	84122	FHLB	0.80000	12/01/11	37,590,000.00	37,633,743.43	37,707,468.75
PSI	NTRD	FHLB	85600	FHLB	0.30000	12/01/11	50,000,000.00	49,984,070.22	50,011,500.00
PSI	NTRD	FHLB	79382	FHLB	3.50000	12/09/11	16,000,000.00	16,004,552.20	16,311,680.00
PSI	NTRD	FHLB	79383	FHLB	3.50000	12/09/11	16,000,000.00	16,004,520.14	16,311,680.00
PSI	NTRD	FHLB	79525	FHLB	3.50000	12/09/11	6,105,000.00	6,136,928.09	6,223,925.40
PSI	NTRD	FHLB	79531	FHLB	3.50000	12/09/11	10,000,000.00	10,049,342.34	10,194,800.00
PSI	NTRD	FHLB	79555	FHLB	3.50000	12/09/11	22,950,000.00	23,056,504.35	23,397,066.00
PSI	NTRD	FHLB	79880	FHLB	3.50000	12/09/11	20,750,000.00	20,931,906.63	21,154,210.00
PSI	NTRD	FHLB	79657	FHLB	2.31000	12/29/11	25,000,000.00	24,994,474.89	25,335,250.00
PSI	NTRD	FHLB	79656	FHLB	2.31000	12/30/11	25,000,000.00	25,000,000.00	25,336,500.00
PSI	NTRD	FHLB	79705	FHLB	1.85000	01/06/12	25,000,000.00	25,000,000.00	25,266,750.00
PSI	NTRD	FHLB	79711	FHLB	2.00000	01/06/12	25,000,000.00	24,999,942.61	25,292,250.00
PSI	NTRD	FHLB	79934	FHLB	2.15000	01/30/12	20,000,000.00	20,000,000.00	20,217,800.00
PSI	NTRD	FHLB	86547	FHLB	0.25000	02/22/12	50,000,000.00	49,985,795.65	49,984,375.00
PSI	NTRD	FHLB	86548	FHLB	0.25000	02/22/12	32,540,000.00	32,530,755.81	32,529,831.25
PSI	NTRD	FHLB	86107	FHLB (CALLABLE)	0.40000	03/02/12	25,000,000.00	25,000,000.00	25,004,250.00
PSI	NTRD	FHLB	86394	FHLB	0.25000	03/07/12	50,000,000.00	49,989,573.93	49,982,000.00
PSI	NTRD	FHLB	76488	FHLB	5.00000	03/09/12	9,385,000.00	9,526,922.13	9,760,869.25
PSI	NTRD	FHLB	86561	FHLB	0.30000	04/04/12	50,000,000.00	49,997,758.68	49,997,600.00
PSI	NTRD	FHLB	86564	FHLB	0.25000	04/04/12	25,000,000.00	24,985,057.85	24,987,500.00
PSI	NTRD	FHLB	86584	FHLB	0.30000	04/04/12	45,000,000.00	45,002,227.31	44,998,200.00
PSI	NTRD	FHLB	80000	FHLB	3.62500	06/08/12	29,365,000.00	29,761,292.12	30,426,251.10
PSI	NTRD	FHLB	80001	FHLB	3.62500	06/08/12	24,250,000.00	24,545,838.86	25,126,395.00
PSI	NTRD	FHLB	80065	FHLB	2.45000	08/13/12	25,000,000.00	25,000,000.00	25,645,750.00
PSI	NTRD	FHLB	80157	FHLB	2.50000	02/19/13	17,055,000.00	17,063,515.77	17,631,288.45
PSI	NTRD	FHLB	80078	FHLB	3.87500	03/08/13	11,000,000.00	11,255,404.89	11,657,140.00

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PSI	NTRD	FHLB	80160	FHLB	4.37000	04/24/13	25,000,000.00	25,853,694.79	26,765,250.00
PSI	NTRD	FHLB	80447	FHLB	4.37000	04/24/13	25,000,000.00	25,944,570.85	26,765,250.00
PSI	NTRD	FHLB	80456	FHLB	4.37000	04/24/13	18,945,000.00	19,645,894.95	20,282,706.45
PSI	NTRD	FHLB	80584	FHLB	4.37000	04/24/13	45,555,000.00	47,375,273.82	48,771,638.55
PSI	NTRD	FHLB	77217	FHLB	3.62500	05/29/13	50,000,000.00	49,949,792.98	52,984,000.00
PSI	NTRD	FHLB	80039	FHLB (CALLABLE)	4.22000	06/17/13	25,000,000.00	25,505,797.74	25,124,750.00
PSI	NTRD	FHLB	80105	FHLB	5.25000	09/13/13	28,750,000.00	30,442,193.61	31,644,550.00
PSI	NTRD	FHLB	80455	FHLB	3.62500	10/18/13	25,000,000.00	25,636,918.47	26,602,250.00
PSI	NTRD	FHLB	80007	FHLB	4.87500	12/13/13	24,715,000.00	25,837,414.29	27,132,127.00
PSI	NTRD	FHLB	80034	FHLB	4.87500	12/13/13	4,000,000.00	4,181,673.29	4,391,200.00
PSI	NTRD	FHLB	84117	FHLB	2.37500	03/14/14	39,775,000.00	40,550,712.60	41,133,714.00
PSI	NTRD	FHLB	84140	FHLB	2.37500	03/14/14	13,000,000.00	13,264,838.49	13,444,080.00
PSI	NTRD	FHLB	84160	FHLB	2.50000	06/13/14	50,000,000.00	51,224,129.41	51,868,500.00
PSI	NTRD	FHLB	81362	FHLB (CALLABLE)	3.12500	08/05/14	30,470,000.00	30,430,218.80	30,659,828.10
PSI	NTRD	FHLB	81345	FHLB (CALLABLE)	3.12500	08/11/14	12,845,000.00	12,834,465.83	12,934,401.20
PSI	NTRD	FHLB	81367	FHLB (CALLABLE)	3.12500	08/11/14	9,525,000.00	9,504,377.80	9,591,294.00
PSI	NTRD	FHLB	81349	FHLB (CALLABLE)	3.20000	08/14/14	28,795,000.00	28,902,763.47	29,635,526.05
PSI	NTRD	FHLB	84139	FHLB	3.25000	09/12/14	43,530,000.00	45,421,558.34	46,198,824.30
PSI	NTRD	FHLB	85583	FHLB (CALLABLE)	1.60000	12/03/14	32,660,000.00	32,453,707.40	32,557,121.00
PSI	NTRD	FHLB	85192	FHLB (CALLABLE)	1.27000	01/26/15	34,200,000.00	34,154,614.12	33,840,900.00
PSI	NTRD	FHLB	85199	FHLB (CALLABLE)	1.27000	01/26/15	25,000,000.00	24,994,470.53	24,737,500.00
PSI	NTRD	FHLB	84142	FHLB	2.75000	03/13/15	50,000,000.00	51,376,247.96	52,101,560.00
PSI	NTRD	FHLB	84143	FHLB	2.75000	03/13/15	9,160,000.00	9,412,128.63	9,545,005.79
PSI	NTRD	FHLB	84895	FHLB (CALLABLE)	1.65000	04/14/15	36,625,000.00	36,600,858.26	36,283,288.75
PSI	NTRD	FHLB	85266	FHLB (CALLABLE)	1.50000	04/21/15	15,325,000.00	15,287,343.50	15,147,536.50
PSI	NTRD	FHLB	86659	FHLB (CALLABLE)	2.00000	04/27/15	13,320,000.00	13,320,000.00	13,412,840.40
PSI	NTRD	FHLB	84123	FHLB	2.87500	06/12/15	19,045,000.00	19,543,444.42	20,041,885.77
PSI	NTRD	FHLB	85212	FHLB (CALLABLE)	1.50000	08/17/15	17,500,000.00	17,484,119.43	17,120,600.00
PSI	NTRD	FHLB	84430	FHLB (CALLABLE)	2.09000	08/18/15	25,000,000.00	24,951,636.09	25,267,250.00
PSI	NTRD	FHLB	84490	FHLB (CALLABLE)	2.05000	08/18/15	15,050,000.00	15,050,000.00	15,040,970.00
PSI	NTRD	FHLB	85188	FHLB	1.63000	08/20/15	50,000,000.00	50,734,378.07	49,706,000.00
PSI	NTRD	FHLB	85599	FHLB (CALLABLE)	1.87500	09/08/15	40,525,000.00	40,285,403.48	40,445,571.00
PSI	NTRD	FHLB	85186	FHLB	1.75000	09/11/15	25,000,000.00	25,463,455.72	24,885,250.00
PSI	NTRD	FHLB	84711	FHLB (CALLABLE)	1.95000	09/21/15	15,000,000.00	14,983,529.57	14,921,250.00
PSI	NTRD	FHLB	84885	FHLB (CALLABLE)	1.90000	09/30/15	13,550,000.00	13,550,000.00	13,523,035.50
PSI	NTRD	FHLB	84818	FHLB (CALLABLE)	2.00000	10/05/15	18,500,000.00	18,491,803.67	18,382,895.00
PSI	NTRD	FHLB	84886	FHLB (CALLABLE)	1.92000	10/13/15	48,200,000.00	48,191,415.86	47,772,948.00
PSI	NTRD	FHLB	84888	FHLB (CALLABLE)	1.80000	10/19/15	32,050,000.00	32,021,355.09	31,695,527.00
PSI	NTRD	FHLB	84905	FHLB (CALLABLE)	1.87500	10/19/15	25,000,000.00	24,983,242.06	24,728,250.00
PSI	NTRD	FHLB	84906	FHLB (CALLABLE)	1.87500	10/19/15	25,000,000.00	24,972,070.10	24,728,250.00
PSI	NTRD	FHLB	84923	FHLB (CALLABLE)	1.87500	10/19/15	37,600,000.00	37,532,789.49	37,191,288.00
PSI	NTRD	FHLB	85121	FHLB (CALLABLE)	1.72500	10/27/15	48,995,000.00	48,992,798.58	48,263,014.70

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLB	85083	FHLB (CALLABLE)	1.60000	11/10/15	25,000,000.00	24,988,677.44	24,505,000.00
PSI	NTRD	FHLB	85117	FHLB (CALLABLE)	1.65000	11/10/15	13,705,000.00	13,660,309.39	13,417,332.05
PSI	NTRD	FHLB	85581	FHLB (CALLABLE)	1.70000	11/10/15	50,000,000.00	49,539,532.29	49,843,750.00
PSI	NTRD	FHLB	85755	FHLB (CALLABLE)	1.70000	11/10/15	10,700,000.00	10,494,072.82	10,666,562.50
PSI	NTRD	FHLB	85060	FHLB (CALLABLE)	1.62500	11/16/15	25,000,000.00	24,982,954.55	24,488,500.00
PSI	NTRD	FHLB	85163	FHLB (CALLABLE)	1.60000	11/18/15	25,000,000.00	25,000,000.00	24,509,750.00
PSI	NTRD	FHLB	85228	FHLB (CALLABLE)	1.55000	11/18/15	35,000,000.00	35,000,000.00	34,391,000.00
PSI	NTRD	FHLB	85629	FHLB (CALLABLE)	1.55000	11/18/15	50,000,000.00	48,776,583.33	49,130,000.00
PSI	NTRD	FHLB	85630	FHLB (CALLABLE)	1.55000	11/18/15	355,000.00	346,313.74	348,823.00
PSI	NTRD	FHLB	85428	FHLB (CALLABLE)	1.70000	11/23/15	19,800,000.00	19,672,981.75	19,444,986.00
PSI	NTRD	FHLB	85232	FHLB (CALLABLE)	1.55000	11/25/15	25,000,000.00	24,982,127.68	24,386,500.00
PSI	NTRD	FHLB	85604	FHLB (CALLABLE)	1.85000	12/02/15	26,150,000.00	25,872,305.73	25,667,532.50
PSI	NTRD	FHLB	85248	FHLB (CALLABLE)	1.62500	12/03/15	25,000,000.00	25,000,000.00	24,607,000.00
PSI	NTRD	FHLB	85377	FHLB (CALLABLE)	1.62500	12/03/15	33,535,000.00	33,381,007.13	33,007,829.80
PSI	NTRD	FHLB	85429	FHLB (CALLABLE)	2.05000	12/03/15	25,000,000.00	24,971,299.97	24,882,000.00
PSI	NTRD	FHLB	85454	FHLB (CALLABLE)	2.00000	12/03/15	13,800,000.00	13,793,663.03	13,742,040.00
PSI	NTRD	FHLB	85681	FHLB (CALLABLE)	2.25000	12/21/15	37,600,000.00	37,163,718.51	37,645,120.00
PSI	NTRD	FHLB	85558	FHLB (CALLABLE)	2.25000	12/22/15	25,000,000.00	24,895,509.31	25,062,750.00
PSI	NTRD	FHLB	85563	FHLB (CALLABLE)	2.50000	12/30/15	50,000,000.00	50,000,000.00	50,139,000.00
PSI	NTRD	FHLB	86646	FHLB (CALLABLE)	2.70000	04/18/16	28,285,000.00	28,285,000.00	28,637,713.95
FHLB Total							2,945,470,000.00	2,961,054,367.36	2,977,977,636.61
PSI	NTRD	FHLD	85636	FHLB D/N	0.33000	12/13/11	50,000,000.00	49,896,416.67	49,959,500.00
PSI	NTRD	FHLD	85637	FHLB D/N	0.33000	12/13/11	7,000,000.00	6,985,498.33	6,994,330.00
PSI	NTRD	FHLD	85634	FHLB D/N	0.33000	12/14/11	50,000,000.00	49,895,958.33	49,959,000.00
PSI	NTRD	FHLD	85635	FHLB D/N	0.33000	12/14/11	50,000,000.00	49,895,958.33	49,959,000.00
FHLD Total							157,000,000.00	156,673,831.66	156,871,830.00
PSI	NTRD	FHLM	79588	FHLMC	6.00000	06/15/11	50,000,000.00	50,225,220.83	50,356,500.00
PSI	NTRD	FHLM	79700	FHLMC	6.00000	06/15/11	24,955,000.00	25,088,211.05	25,132,929.15
PSI	NTRD	FHLM	79587	FHLMC	5.25000	07/18/11	50,000,000.00	50,297,918.95	50,547,500.00
PSI	NTRD	FHLM	85751	FHLMC	1.12500	12/15/11	50,000,000.00	50,239,626.06	50,265,625.00
PSI	NTRD	FHLM	85752	FHLMC	1.12500	12/15/11	27,323,000.00	27,453,946.06	27,468,153.44
PSI	NTRD	FHLM	86412	FHLMC	2.12500	03/23/12	50,000,000.00	50,821,497.66	50,803,500.00
PSI	NTRD	FHLM	86424	FHLMC	2.12500	03/23/12	50,000,000.00	50,811,211.54	50,803,500.00
PSI	NTRD	FHLM	86425	FHLMC	2.12500	03/23/12	50,000,000.00	50,811,211.54	50,803,500.00
PSI	NTRD	FHLM	86449	FHLMC	2.12500	03/23/12	50,000,000.00	50,806,630.19	50,803,500.00
PSI	NTRD	FHLM	86450	FHLMC	2.12500	03/23/12	50,000,000.00	50,806,630.19	50,803,500.00
PSI	NTRD	FHLM	86494	FHLMC	2.12500	03/23/12	25,000,000.00	25,397,621.01	25,401,750.00
PSI	NTRD	FHLM	86682	FHLMC	1.75000	06/15/12	50,000,000.00	50,792,161.59	50,788,500.00
PSI	NTRD	FHLM	86683	FHLMC	1.75000	06/15/12	35,000,000.00	35,554,513.11	35,551,950.00
PSI	NTRD	FHLM	80483	FHLMC	4.00000	02/14/13	16,800,000.00	17,283,678.48	17,774,064.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLM	84124	FHLMC	4.12500	09/27/13	25,000,000.00	26,610,067.23	26,912,750.00
PSI	NTRD	FHLM	84154	FHLMC	4.50000	01/15/14	50,000,000.00	53,964,198.15	54,577,000.00
PSI	NTRD	FHLM	80633	FHLMC	5.00000	01/30/14	7,054,000.00	7,508,256.43	7,799,078.75
PSI	NTRD	FHLM	82587	FHLMC (CALLABLE)	3.00000	01/12/15	50,000,000.00	50,000,000.00	51,035,500.00
PSI	NTRD	FHLM	84076	FHLMC (CALLABLE)	2.62500	07/07/15	22,920,000.00	22,920,000.00	23,029,786.80
PSI	NTRD	FHLM	84077	FHLMC (CALLABLE)	2.62500	07/07/15	38,555,000.00	38,555,000.00	38,739,678.45
PSI	NTRD	FHLM	84104	FHLMC (CALLABLE)	2.55000	07/14/15	30,000,000.00	29,974,780.94	30,133,800.00
PSI	NTRD	FHLM	84165	FHLMC (CALLABLE)	2.55000	07/14/15	45,080,000.00	45,080,000.00	45,281,056.80
PSI	NTRD	FHLM	84089	FHLMC (CALLABLE)	2.55000	07/15/15	50,000,000.00	49,957,940.85	50,261,500.00
PSI	NTRD	FHLM	84091	FHLMC (CALLABLE)	2.55000	07/15/15	20,600,000.00	20,582,671.63	20,707,738.00
PSI	NTRD	FHLM	84092	FHLMC (CALLABLE)	2.55000	07/15/15	18,000,000.00	17,984,858.71	18,094,140.00
PSI	NTRD	FHLM	84401	FHLMC (CALLABLE)	2.25000	08/12/15	50,000,000.00	50,000,000.00	50,259,000.00
PSI	NTRD	FHLM	84412	FHLMC (CALLABLE)	2.25000	08/12/15	50,000,000.00	49,957,174.15	50,259,000.00
PSI	NTRD	FHLM	84413	FHLMC (CALLABLE)	2.25000	08/12/15	25,000,000.00	24,978,587.08	25,129,500.00
PSI	NTRD	FHLM	84429	FHLMC (CALLABLE)	2.25000	08/12/15	50,000,000.00	49,957,174.15	50,259,000.00
PSI	NTRD	FHLM	84872	FHLMC	1.75000	09/10/15	25,000,000.00	25,136,492.54	24,885,500.00
PSI	NTRD	FHLM	84874	FHLMC (CALLABLE)	2.05000	10/15/15	25,000,000.00	24,997,771.08	25,045,250.00
PSI	NTRD	FHLM	85076	FHLMC (CALLABLE)	1.70000	11/04/15	25,000,000.00	24,995,487.40	24,373,250.00
PSI	NTRD	FHLM	85144	FHLMC (CALLABLE)	1.70000	11/04/15	21,300,000.00	21,271,164.51	20,766,009.00
PSI	NTRD	FHLM	85061	FHLMC (CALLABLE)	1.70000	11/16/15	25,000,000.00	24,982,954.55	24,700,000.00
PSI	NTRD	FHLM	85062	FHLMC (CALLABLE)	1.70000	11/16/15	25,000,000.00	24,977,272.73	24,700,000.00
PSI	NTRD	FHLM	85063	FHLMC (CALLABLE)	1.70000	11/16/15	25,000,000.00	24,977,272.73	24,700,000.00
PSI	NTRD	FHLM	85147	FHLMC (CALLABLE)	1.75000	11/17/15	25,000,000.00	24,977,259.04	24,747,000.00
PSI	NTRD	FHLM	85182	FHLMC (CALLABLE)	1.75000	11/17/15	15,000,000.00	14,997,271.08	14,848,200.00
PSI	NTRD	FHLM	85229	FHLMC (CALLABLE)	1.75000	11/17/15	31,250,000.00	31,250,000.00	30,933,750.00
PSI	NTRD	FHLM	85400	FHLMC (CALLABLE)	1.75000	11/17/15	25,000,000.00	24,879,820.15	24,747,000.00
PSI	NTRD	FHLM	85401	FHLMC (CALLABLE)	1.75000	11/17/15	25,000,000.00	24,879,820.15	24,747,000.00
PSI	NTRD	FHLM	85424	FHLMC (CALLABLE)	1.75000	11/17/15	30,000,000.00	29,848,833.43	29,696,400.00
PSI	NTRD	FHLM	85435	FHLMC (CALLABLE)	1.75000	11/17/15	50,000,000.00	49,770,959.74	49,494,000.00
PSI	NTRD	FHLM	85449	FHLMC (CALLABLE)	1.75000	11/17/15	50,000,000.00	49,878,608.66	49,494,000.00
PSI	NTRD	FHLM	85530	FHLMC (CALLABLE)	1.75000	11/17/15	19,425,000.00	19,280,746.29	19,228,419.00
PSI	NTRD	FHLM	85384	FHLMC (CALLABLE)	1.75000	11/23/15	50,000,000.00	49,771,643.84	49,198,000.00
PSI	NTRD	FHLM	85399	FHLMC (CALLABLE)	1.75000	11/23/15	25,000,000.00	24,860,320.05	24,599,000.00
PSI	NTRD	FHLM	85261	FHLMC (CALLABLE)	1.70000	11/24/15	25,000,000.00	25,000,000.00	24,516,750.00
PSI	NTRD	FHLM	85321	FHLMC (CALLABLE)	1.70000	11/24/15	21,000,000.00	20,877,152.62	20,594,070.00
PSI	NTRD	FHLM	85251	FHLMC (CALLABLE)	1.57000	12/01/15	25,000,000.00	25,000,000.00	24,537,000.00
PSI	NTRD	FHLM	85406	FHLMC (CALLABLE)	2.00000	12/15/15	25,000,000.00	24,942,605.45	24,796,875.00
PSI	NTRD	FHLM	85425	FHLMC (CALLABLE)	2.10000	12/15/15	30,000,000.00	29,965,313.53	30,020,100.00
PSI	NTRD	FHLM	85556	FHLMC (CALLABLE)	2.10000	12/15/15	40,000,000.00	39,763,207.01	40,026,800.00
PSI	NTRD	FHLM	85482	FHLMC (CALLABLE)	2.25000	12/22/15	25,000,000.00	24,959,364.73	25,009,250.00
PSI	NTRD	FHLM	86648	FHLMC (CALLABLE)	2.50000	01/21/16	14,530,000.00	14,497,644.92	14,584,632.80
PSI	NTRD	FHLM	86643	FHLMC (CALLABLE)	2.50000	01/28/16	50,000,000.00	49,851,541.98	50,174,000.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLM	86647	FHLMC (CALLABLE)	2.62500	03/14/16	50,000,000.00	49,972,775.46	50,270,500.00
PSI	NTRD	FHLM	86645	FHLMC (CALLABLE)	2.65000	04/14/16	27,442,000.00	27,428,406.67	27,606,652.00
FHLM Total							1,961,234,000.00	1,972,412,497.92	1,972,822,408.19
PSI	NTRD	FHLMD	86586	FHLMC D/N	0.25000	03/12/12	50,000,000.00	49,889,930.55	49,917,000.00
PSI	NTRD	FHLMD	86587	FHLMC D/N	0.25000	03/12/12	50,000,000.00	49,889,930.55	49,917,000.00
PSI	NTRD	FHLMD	86585	FHLMC D/N	0.25000	03/16/12	40,000,000.00	39,910,833.33	39,932,800.00
FHLMD Total							140,000,000.00	139,690,694.43	139,766,800.00
PSI	NTRD	FNMA	86549	FNMA	5.00000	02/16/12	40,000,000.00	41,495,813.67	41,471,600.00
PSI	NTRD	FNMA	86556	FNMA	1.00000	04/04/12	50,000,000.00	50,326,065.70	50,320,000.00
PSI	NTRD	FNMA	86557	FNMA	1.00000	04/04/12	50,000,000.00	50,326,065.70	50,320,000.00
PSI	NTRD	FNMA	86562	FNMA	1.00000	04/04/12	50,000,000.00	50,323,123.97	50,320,000.00
PSI	NTRD	FNMA	86563	FNMA	1.00000	04/04/12	50,000,000.00	50,323,123.97	50,320,000.00
PSI	NTRD	FNMA	84116	FNMA	2.87500	12/11/13	50,000,000.00	51,781,761.45	52,427,000.00
PSI	NTRD	FNMA	84157	FNMA	2.75000	02/05/14	50,000,000.00	51,674,900.23	52,171,500.00
PSI	NTRD	FNMA	84158	FNMA	2.75000	02/05/14	50,000,000.00	51,674,900.23	52,171,500.00
PSI	NTRD	FNMA	83664	FNMA (CALLABLE)	3.00000	05/20/15	23,130,000.00	23,111,627.74	23,160,762.90
PSI	NTRD	FNMA	84162	FNMA (CALLABLE)	2.35000	07/07/15	26,940,000.00	26,940,000.00	27,023,244.60
PSI	NTRD	FNMA	84081	FNMA (CALLABLE)	2.40000	07/14/15	50,000,000.00	49,844,902.79	50,204,500.00
PSI	NTRD	FNMA	84307	FNMA (CALLABLE)	2.25000	07/22/15	16,789,000.00	16,774,813.02	16,780,773.39
PSI	NTRD	FNMA	84284	FNMA (CALLABLE)	2.00000	07/28/15	50,000,000.00	49,787,924.42	50,140,000.00
PSI	NTRD	FNMA	84873	FNMA	2.37500	07/28/15	25,000,000.00	25,808,727.20	25,629,250.00
PSI	NTRD	FNMA	84386	FNMA (CALLABLE)	2.15000	08/04/15	25,000,000.00	25,000,000.00	25,116,500.00
PSI	NTRD	FNMA	84387	FNMA (CALLABLE)	2.12500	08/05/15	25,000,000.00	25,000,000.00	24,949,217.50
PSI	NTRD	FNMA	84388	FNMA (CALLABLE)	2.12500	08/05/15	25,000,000.00	24,997,868.29	24,949,217.50
PSI	NTRD	FNMA	84466	FNMA (CALLABLE)	2.00000	08/05/15	25,000,000.00	24,978,682.91	25,046,875.00
PSI	NTRD	FNMA	84663	FNMA (CALLABLE)	1.87500	09/09/15	25,000,000.00	24,972,754.65	24,910,155.00
PSI	NTRD	FNMA	84664	FNMA (CALLABLE)	1.75000	09/14/15	14,710,000.00	14,693,918.49	14,572,755.70
PSI	NTRD	FNMA	84669	FNMA (CALLABLE)	2.00000	09/28/15	25,000,000.00	25,000,000.00	24,797,250.00
PSI	NTRD	FNMA	84817	FNMA (CALLABLE)	2.05000	10/08/15	25,000,000.00	25,000,000.00	24,695,500.00
PSI	NTRD	FNMA	84887	FNMA (CALLABLE)	1.60000	10/13/15	30,000,000.00	29,914,514.79	29,411,100.00
PSI	NTRD	FNMA	85094	FNMA	1.62500	10/26/15	35,000,000.00	35,233,860.60	34,555,850.00
PSI	NTRD	FNMA	85057	FNMA (CALLABLE)	1.55000	10/27/15	38,500,000.00	38,465,421.69	37,884,385.00
PSI	NTRD	FNMA	85185	FNMA (CALLABLE)	1.55000	10/27/15	25,000,000.00	25,000,000.00	24,600,250.00
PSI	NTRD	FNMA	85189	FNMA (CALLABLE)	1.55000	10/27/15	50,000,000.00	49,994,590.43	49,200,500.00
PSI	NTRD	FNMA	85058	FNMA (CALLABLE)	1.65000	10/29/15	25,000,000.00	24,966,278.75	24,486,250.00
PSI	NTRD	FNMA	85680	FNMA (CALLABLE)	1.65000	10/29/15	50,000,000.00	48,613,956.11	48,972,500.00
PSI	NTRD	FNMA	85146	FNMA (CALLABLE)	1.62500	11/12/15	25,000,000.00	24,918,244.65	24,443,500.00
PSI	NTRD	FNMA	85227	FNMA (CALLABLE)	1.55000	11/12/15	25,000,000.00	25,000,000.00	24,561,500.00
PSI	NTRD	FNMA	85059	FNMA (CALLABLE)	1.70000	11/16/15	25,000,000.00	25,000,000.00	24,555,250.00
PSI	NTRD	FNMA	85096	FNMA (CALLABLE)	1.70000	11/16/15	25,000,000.00	24,954,495.61	24,555,250.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMA	85118	FNMA (CALLABLE)	1.70000	11/16/15	25,000,000.00	24,938,181.82	24,555,250.00
PSI	NTRD	FNMA	85244	FNMA (CALLABLE)	1.56000	11/23/15	25,000,000.00	25,000,000.00	24,559,500.00
PSI	NTRD	FNMA	85164	FNMA (CALLABLE)	1.50000	11/24/15	25,000,000.00	24,942,908.00	24,495,250.00
PSI	NTRD	FNMA	85211	FNMA (CALLABLE)	1.50000	11/24/15	11,250,000.00	11,244,861.72	11,022,862.50
PSI	NTRD	FNMA	85683	FNMA (CALLABLE)	2.62500	01/11/16	21,250,000.00	21,240,015.06	21,324,375.00
PSI	NTRD	FNMA	86676	FNMA (CALLABLE)	2.37500	01/27/16	22,955,000.00	22,897,455.44	23,014,223.90
PSI	NTRD	FNMA	86644	FNMA (CALLABLE)	2.25000	03/28/16	50,000,000.00	49,455,466.59	49,801,000.00
PSI	NTRD	FNMA	86675	FNMA (CALLABLE)	2.25000	03/28/16	25,000,000.00	24,814,158.37	24,900,500.00
FNMA Total							1,330,524,000.00	1,336,431,384.06	1,332,396,897.99
PSI	NTRD	MCPN	85336	FHLB (CALLABLE)	4.25000	12/15/15	25,000,000.00	25,000,000.00	24,862,500.00
PSI	NTRD	MCPN	85407	FHLB (CALLABLE)	4.25000	12/15/15	25,000,000.00	25,000,000.00	24,862,500.00
PSI	NTRD	MCPN	85484	FHLB (CALLABLE)	4.62500	12/28/15	50,000,000.00	49,995,339.54	48,759,000.00
MCPN Total							100,000,000.00	99,995,339.54	98,484,000.00
PSI	NTRD	MCSA	84078	FNMA (CALLABLE)	2.75000	07/13/15	50,000,000.00	50,000,000.00	50,245,500.00
PSI	NTRD	MCSA	84079	FNMA (CALLABLE)	2.75000	07/13/15	25,000,000.00	25,000,000.00	25,122,750.00
PSI	NTRD	MCSA	84080	FNMA (CALLABLE)	2.75000	07/13/15	25,000,000.00	25,000,000.00	25,122,750.00
PSI	NTRD	MCSA	84090	FNMA (CALLABLE)	4.00000	07/13/15	50,000,000.00	50,000,000.00	50,100,000.00
PSI	NTRD	MCSA	84125	FNMA (CALLABLE)	2.75000	07/13/15	50,000,000.00	50,000,000.00	50,227,000.00
PSI	NTRD	MCSA	84145	FNMA (CALLABLE)	2.75000	07/13/15	25,000,000.00	25,000,000.00	25,113,500.00
PSI	NTRD	MCSA	84285	FNMA (CALLABLE)	3.00000	07/20/15	50,000,000.00	50,000,000.00	50,235,000.00
PSI	NTRD	MCSA	84181	FNMA (CALLABLE)	2.50000	07/21/15	50,000,000.00	50,000,000.00	50,140,000.00
PSI	NTRD	MCSA	84208	FNMA (CALLABLE)	3.00000	07/21/15	50,000,000.00	50,000,000.00	50,092,500.00
PSI	NTRD	MCSA	84287	FNMA (CALLABLE)	2.55000	07/28/15	50,000,000.00	50,000,000.00	50,262,000.00
PSI	NTRD	MCSA	84399	FNMA (CALLABLE)	3.00000	08/10/15	50,000,000.00	50,000,000.00	50,028,500.00
PSI	NTRD	MCSA	84400	FNMA (CALLABLE)	3.00000	08/11/15	50,000,000.00	50,000,000.00	50,032,000.00
PSI	NTRD	MCSA	84414	FNMA (CALLABLE)	3.05000	08/17/15	50,000,000.00	50,000,000.00	50,013,500.00
PSI	NTRD	MCSA	84415	FNMA (CALLABLE)	3.00000	08/18/15	50,000,000.00	50,000,000.00	50,056,500.00
PSI	NTRD	MCSA	84524	FNMA (CALLABLE)	2.00000	08/25/15	50,000,000.00	50,000,000.00	49,364,000.00
PSI	NTRD	MCSA	84599	FNMA (CALLABLE)	4.12500	09/10/15	50,000,000.00	50,000,000.00	48,853,000.00
PSI	NTRD	MCSA	84665	FNMA (CALLABLE)	2.45000	09/15/15	50,000,000.00	50,000,000.00	48,566,000.00
PSI	NTRD	MCSA	84644	FNMA (CALLABLE)	2.50000	09/17/15	50,000,000.00	50,000,000.00	48,780,000.00
PSI	NTRD	MCSA	84666	FNMA (CALLABLE)	2.75000	09/17/15	50,000,000.00	50,000,000.00	48,703,125.00
PSI	NTRD	MCSA	84667	FNMA (CALLABLE)	2.50000	09/17/15	50,000,000.00	50,000,000.00	48,780,000.00
PSI	NTRD	MCSA	84709	FNMA (CALLABLE)	2.50000	09/28/15	50,000,000.00	50,000,000.00	48,825,500.00
PSI	NTRD	MCSA	84710	FNMA (CALLABLE)	2.50000	09/29/15	50,000,000.00	50,000,000.00	48,854,500.00
PSI	NTRD	MCSA	84712	FNMA (CALLABLE)	2.60000	09/29/15	50,000,000.00	50,000,000.00	48,829,000.00
PSI	NTRD	MCSA	84721	FNMA (CALLABLE)	2.75000	09/29/15	25,000,000.00	25,000,000.00	24,411,250.00
PSI	NTRD	MCSA	84722	FNMA (CALLABLE)	2.62500	09/29/15	25,000,000.00	25,000,000.00	24,388,000.00
PSI	NTRD	MCSA	84731	FNMA (CALLABLE)	2.62500	09/29/15	15,000,000.00	15,000,000.00	14,632,800.00
PSI	NTRD	MCSA	84749	FNMA (CALLABLE)	2.62500	09/29/15	25,000,000.00	25,000,000.00	24,388,000.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	MCSA	84723	FNMA (CALLABLE)	2.65000	10/01/15	50,000,000.00	50,000,000.00	48,794,500.00
PSI	NTRD	MCSA	85082	FNMA (CALLABLE)	3.00000	11/09/15	25,000,000.00	25,000,000.00	24,242,187.50
PSI	NTRD	MCSA	85077	FNMA (CALLABLE)	3.00000	11/17/15	25,000,000.00	25,000,000.00	24,341,500.00
PSI	NTRD	MCSA	85078	FNMA (CALLABLE)	3.00000	11/17/15	25,000,000.00	25,000,000.00	24,341,500.00
PSI	NTRD	MCSA	85079	FNMA (CALLABLE)	3.00000	11/17/15	25,000,000.00	25,000,000.00	24,341,000.00
PSI	NTRD	MCSA	85080	FNMA (CALLABLE)	3.00000	11/17/15	25,000,000.00	25,000,000.00	24,341,000.00
PSI	NTRD	MCSA	85097	FNMA (CALLABLE)	3.50000	11/19/15	25,000,000.00	25,000,000.00	24,195,312.50
PSI	NTRD	MCSA	85098	FNMA (CALLABLE)	3.50000	11/19/15	25,000,000.00	25,000,000.00	24,195,312.50
PSI	NTRD	MCSA	85119	FNMA (CALLABLE)	4.00000	11/23/15	25,000,000.00	25,000,000.00	24,140,625.00
PSI	NTRD	MCSA	85120	FNMA (CALLABLE)	4.00000	11/23/15	25,000,000.00	25,000,000.00	24,140,625.00
PSI	NTRD	MCSA	85249	FNMA (CALLABLE)	4.00000	11/24/15	25,000,000.00	25,000,000.00	24,362,500.00
PSI	NTRD	MCSA	85250	FNMA (CALLABLE)	4.00000	11/24/15	25,000,000.00	25,000,000.00	24,362,500.00
PSI	NTRD	MCSA	85230	FNMA (CALLABLE)	3.00000	12/01/15	25,000,000.00	25,000,000.00	24,312,750.00
PSI	NTRD	MCSA	85231	FNMA (CALLABLE)	3.00000	12/01/15	25,000,000.00	25,000,000.00	24,312,750.00
PSI	NTRD	MCSA	85233	FNMA (CALLABLE)	3.25000	12/01/15	25,000,000.00	25,000,000.00	24,277,750.00
PSI	NTRD	MCSA	85234	FNMA (CALLABLE)	3.25000	12/01/15	25,000,000.00	25,000,000.00	24,284,250.00
PSI	NTRD	MCSA	85235	FNMA (CALLABLE)	3.25000	12/01/15	25,000,000.00	25,000,000.00	24,284,250.00
PSI	NTRD	MCSA	85271	FHLMC (CALLABLE)	4.05000	12/01/15	25,000,000.00	25,000,000.00	24,056,750.00
PSI	NTRD	MCSA	85272	FHLMC (CALLABLE)	4.05000	12/01/15	25,000,000.00	25,000,000.00	24,056,750.00
PSI	NTRD	MCSA	85245	FNMA (CALLABLE)	3.50000	12/02/15	25,000,000.00	25,000,000.00	24,393,500.00
PSI	NTRD	MCSA	85246	FNMA (CALLABLE)	3.50000	12/02/15	25,000,000.00	25,000,000.00	24,406,000.00
PSI	NTRD	MCSA	85247	FNMA (CALLABLE)	3.50000	12/02/15	25,000,000.00	25,000,000.00	24,406,000.00
PSI	NTRD	MCSA	85252	FNMA (CALLABLE)	3.50000	12/02/15	20,000,000.00	20,000,000.00	19,514,800.00
PSI	NTRD	MCSA	85267	FHLMC (CALLABLE)	3.50000	12/02/15	25,000,000.00	25,000,000.00	24,197,250.00
PSI	NTRD	MCSA	85282	FHLMC (CALLABLE)	4.25000	12/03/15	50,000,000.00	50,000,000.00	48,748,500.00
PSI	NTRD	MCSA	85270	FHLMC (CALLABLE)	4.80000	12/09/15	25,000,000.00	25,000,000.00	24,083,500.00
PSI	NTRD	MCSA	85304	FHLMC (CALLABLE)	5.00000	12/10/15	50,000,000.00	50,000,000.00	48,612,500.00
PSI	NTRD	MCSA	85305	FHLB (CALLABLE)	1.50000	12/10/15	30,000,000.00	29,994,466.59	29,847,300.00
PSI	NTRD	MCSA	85404	FHLMC (CALLABLE)	5.00000	12/10/15	25,000,000.00	25,000,000.00	24,374,250.00
PSI	NTRD	MCSA	85405	FHLMC (CALLABLE)	5.00000	12/10/15	25,000,000.00	25,000,000.00	24,374,250.00
PSI	NTRD	MCSA	85467	FHLMC (CALLABLE)	5.50000	12/15/15	50,000,000.00	50,000,000.00	48,709,000.00
PSI	NTRD	MCSA	85468	FHLMC (CALLABLE)	5.50000	12/17/15	50,000,000.00	50,000,000.00	48,713,000.00
PSI	NTRD	MCSA	85469	FHLMC (CALLABLE)	5.80000	12/22/15	50,000,000.00	50,000,000.00	48,490,000.00
PSI	NTRD	MCSA	85470	FHLMC (CALLABLE)	5.50000	12/22/15	50,000,000.00	50,000,000.00	48,722,500.00
PSI	NTRD	MCSA	85408	FHLMC (CALLABLE)	5.00000	12/23/15	25,000,000.00	25,000,000.00	24,314,250.00
PSI	NTRD	MCSA	85471	FHLMC (CALLABLE)	6.00000	12/23/15	50,000,000.00	50,000,000.00	48,698,500.00
PSI	NTRD	MCSA	85605	FHLB (CALLABLE)	7.25000	12/28/15	50,000,000.00	50,000,000.00	48,817,500.00
PSI	NTRD	MCSA	85485	FHLMC (CALLABLE)	6.25000	12/29/15	25,000,000.00	25,000,000.00	24,365,000.00
PSI	NTRD	MCSA	85533	FHLMC (CALLABLE)	6.25000	12/29/15	50,000,000.00	50,000,000.00	49,377,500.00
PSI	NTRD	MCSA	85559	FHLMC (CALLABLE)	6.62500	12/29/15	50,000,000.00	50,000,000.00	48,922,500.00
PSI	NTRD	MCSA	85560	FHLMC (CALLABLE)	7.00000	12/29/15	50,000,000.00	50,000,000.00	48,945,310.00
PSI	NTRD	MCSA	85561	FHLMC (CALLABLE)	7.00000	12/29/15	50,000,000.00	49,953,368.02	49,068,500.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	MCSA	85483	FHLMC (CALLABLE)	6.25000	12/30/15	50,000,000.00	50,000,000.00	48,947,500.00
PSI	NTRD	MCSA	85532	FHLMC (CALLABLE)	6.00000	12/30/15	50,000,000.00	50,000,000.00	48,634,000.00
PSI	NTRD	MCSA	85534	FHLMC (CALLABLE)	6.37500	12/30/15	50,000,000.00	50,000,000.00	49,447,500.00
PSI	NTRD	MCSA	85562	FHLMC (CALLABLE)	7.00000	12/30/15	50,000,000.00	50,000,000.00	48,984,375.00
PSI	NTRD	MCSA	85682	FHLB (CALLABLE)	7.87500	01/07/16	50,000,000.00	50,000,000.00	49,402,500.00
MCSA Total							2,790,000,000.00	2,789,947,834.61	2,739,067,772.50
PSI	NTRD	NCD1	86492	UNION BK OF CALIFORNIA CD	0.24000	05/02/11	50,000,000.00	50,000,000.00	50,000,385.00
PSI	NTRD	NCD1	86267	UNION BK OF CALIFORNIA CD	0.25000	05/20/11	50,000,000.00	50,000,000.00	50,002,775.00
PSI	NTRD	NCD1	86579	UNION BK OF CALIFORNIA CD	0.21000	06/03/11	50,000,000.00	50,000,000.00	50,002,830.00
PSI	NTRD	NCD1	86546	UNION BK OF CALIFORNIA CD	0.25000	06/30/11	50,000,000.00	50,000,000.00	50,002,535.00
PSI	NTRD	NCD1	86803	UNION BK OF CALIFORNIA CD	0.17000	06/30/11	50,000,000.00	50,000,000.00	49,995,765.00
NCD1 Total							250,000,000.00	250,000,000.00	250,004,290.00
PSI	NTRD	NOTE	85124	USTN	0.75000	11/30/11	50,000,000.00	50,144,246.49	50,174,000.00
PSI	NTRD	NOTE	85125	USTN	0.75000	11/30/11	50,000,000.00	50,144,246.49	50,174,000.00
PSI	NTRD	NOTE	85525	USTN	0.75000	11/30/11	50,000,000.00	50,135,960.04	50,174,000.00
PSI	NTRD	NOTE	85567	USTN	0.75000	11/30/11	50,000,000.00	50,127,375.20	50,174,000.00
PSI	NTRD	NOTE	85568	USTN	0.75000	11/30/11	50,000,000.00	50,127,375.20	50,174,000.00
PSI	NTRD	NOTE	85122	USTN	1.12500	12/15/11	50,000,000.00	50,266,324.91	50,302,500.00
PSI	NTRD	NOTE	85123	USTN	1.12500	12/15/11	30,000,000.00	30,159,794.95	30,181,500.00
PSI	NTRD	NOTE	85223	USTN	1.12500	12/15/11	50,000,000.00	50,273,784.73	50,302,500.00
PSI	NTRD	NOTE	85224	USTN	1.12500	12/15/11	50,000,000.00	50,273,784.73	50,302,500.00
PSI	NTRD	NOTE	85437	USTN	1.12500	12/15/11	50,000,000.00	50,253,125.00	50,302,500.00
PSI	NTRD	NOTE	85438	USTN	1.12500	12/15/11	50,000,000.00	50,253,125.00	50,302,500.00
PSI	NTRD	NOTE	85753	USTN	4.62500	12/31/11	50,000,000.00	51,425,813.01	51,472,500.00
PSI	NTRD	NOTE	85754	USTN	4.62500	12/31/11	23,000,000.00	23,655,873.98	23,677,350.00
PSI	NTRD	NOTE	85508	USTN	1.12500	01/15/12	50,000,000.00	50,280,476.49	50,334,000.00
PSI	NTRD	NOTE	85509	USTN	1.12500	01/15/12	50,000,000.00	50,280,476.49	50,334,000.00
PSI	NTRD	NOTE	85574	USTN	1.12500	01/15/12	50,000,000.00	50,265,513.66	50,334,000.00
PSI	NTRD	NOTE	85575	USTN	1.12500	01/15/12	50,000,000.00	50,265,513.66	50,334,000.00
PSI	NTRD	NOTE	85744	USTN	4.75000	01/31/12	50,000,000.00	51,630,127.13	51,703,125.00
PSI	NTRD	NOTE	85745	USTN	4.75000	01/31/12	50,000,000.00	51,630,127.13	51,703,125.00
PSI	NTRD	NOTE	86410	USTN	1.37500	03/15/12	50,000,000.00	50,477,785.95	50,500,000.00
PSI	NTRD	NOTE	86530	USTN	1.00000	03/31/12	50,000,000.00	50,312,608.51	50,343,750.00
PSI	NTRD	NOTE	84155	USTN	2.37500	08/31/14	50,000,000.00	51,310,348.36	51,926,000.00
PSI	NTRD	NOTE	84156	USTN	2.37500	08/31/14	25,000,000.00	25,655,174.18	25,963,000.00
PSI	NTRD	NOTE	85663	USTN	1.37500	11/30/15	50,000,000.00	48,471,810.26	49,070,310.00
PSI	NTRD	NOTE	85664	USTN	1.37500	11/30/15	50,000,000.00	48,432,070.10	49,070,310.00
NOTE Total							1,178,000,000.00	1,186,252,861.65	1,189,329,470.00
PSI	NTRD	TBIL	84836	UST BILL	0.24000	09/22/11	50,000,000.00	49,952,000.00	49,983,500.00

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PSI	NTRD	TBIL	84837	UST BILL	0.24000	09/22/11	50,000,000.00	49,952,000.00	49,983,500.00
PSI	NTRD	TBIL	84838	UST BILL	0.24000	09/22/11	50,000,000.00	49,952,000.00	49,983,500.00
PSI	NTRD	TBIL	84839	UST BILL	0.24000	09/22/11	50,000,000.00	49,952,000.00	49,983,500.00
PSI	NTRD	TBIL	84840	UST BILL	0.24000	09/22/11	50,000,000.00	49,952,000.00	49,983,500.00
PSI	NTRD	TBIL	84841	UST BILL	0.24000	09/22/11	50,000,000.00	49,952,000.00	49,983,500.00
PSI	NTRD	TBIL	85746	UST BILL	0.29000	12/15/11	50,000,000.00	49,908,166.66	49,967,000.00
PSI	NTRD	TBIL	85747	UST BILL	0.29000	12/15/11	50,000,000.00	49,908,166.66	49,967,000.00
PSI	NTRD	TBIL	86565	UST BILL	0.25750	04/05/12	50,000,000.00	49,878,402.77	49,910,500.00
PSI	NTRD	TBIL	86566	UST BILL	0.25750	04/05/12	50,000,000.00	49,878,402.77	49,910,500.00
		TBIL Total					500,000,000.00	499,285,138.86	499,656,000.00
PSI	NTRD	YANK1	86544	SOCIETE GENERALE NY CD	0.19000	05/11/11	50,000,000.00	50,000,138.87	50,001,065.00
PSI	NTRD	YANK1	86545	SOCIETE GENERALE NY CD	0.19000	05/11/11	25,000,000.00	25,000,069.43	25,000,532.50
PSI	NTRD	YANK1	86581	BK OF MONTREAL CHICAGO CD	0.17000	05/12/11	50,000,000.00	50,000,000.00	50,000,830.00
PSI	NTRD	YANK1	86599	BK OF MONTREAL CHICAGO CD	0.18000	05/12/11	50,000,000.00	50,000,076.38	50,000,995.00
PSI	NTRD	YANK1	86390	BNP PARIBAS SF CD	0.25000	05/13/11	50,000,000.00	50,000,000.00	50,002,345.00
PSI	NTRD	YANK1	86256	TORONTO DOMINION BK NY CD	0.23500	05/20/11	50,000,000.00	50,000,000.00	50,002,355.00
PSI	NTRD	YANK1	86289	NORDEA BK FINLAND PLC NY CD	0.23000	05/20/11	50,000,000.00	50,000,000.00	50,002,220.00
PSI	NTRD	YANK1	86356	BNP PARIBAS SF CD	0.29000	05/20/11	50,000,000.00	50,000,000.00	50,003,885.00
PSI	NTRD	YANK1	86440	CALYON BANK NY CD	0.27000	05/20/11	50,000,000.00	50,000,263.79	50,003,330.00
PSI	NTRD	YANK1	86489	CALYON BANK NY CD	0.23000	05/20/11	50,000,000.00	50,000,263.81	50,002,220.00
PSI	NTRD	YANK1	86490	CALYON BANK NY CD	0.23000	05/20/11	25,000,000.00	25,000,131.91	25,001,110.00
PSI	NTRD	YANK1	86515	LLOYDS TSB BK PLC NY CD	0.21000	05/20/11	50,000,000.00	50,000,263.82	50,001,665.00
PSI	NTRD	YANK1	86441	LLOYDS TSB BK PLC NY CD	0.23000	05/27/11	50,000,000.00	50,000,360.98	50,002,995.00
PSI	NTRD	YANK1	86442	LLOYDS TSB BK PLC NY CD	0.23000	05/27/11	25,000,000.00	25,000,180.49	25,001,497.50
PSI	NTRD	YANK1	86481	DNB NOR BANK ASA NY CD	0.20000	05/31/11	50,000,000.00	50,000,000.00	50,002,150.00
PSI	NTRD	YANK1	86622	SOCIETE GENERALE NY CD	0.25000	06/01/11	50,000,000.00	50,000,430.41	50,004,440.00
PSI	NTRD	YANK1	86519	BNP PARIBAS SF CD	0.26000	06/03/11	50,000,000.00	50,000,000.00	50,005,190.00
PSI	NTRD	YANK1	86761	BK OF MONTREAL CHICAGO CD	0.15000	06/03/11	50,000,000.00	50,000,458.26	49,999,999.50
PSI	NTRD	YANK1	86578	LLOYDS TSB BK PLC NY CD	0.21000	06/06/11	50,000,000.00	50,000,499.84	50,003,080.00
PSI	NTRD	YANK1	86582	NORDEA BK FINLAND PLC NY CD	0.19000	06/06/11	50,000,000.00	50,000,000.00	50,002,050.00
PSI	NTRD	YANK1	86705	CALYON BANK NY CD	0.51000	06/06/11	50,000,000.00	50,018,975.87	50,018,480.00
PSI	NTRD	YANK1	86338	BK OF MONTREAL CHICAGO CD	0.37000	06/07/11	25,000,000.00	25,003,975.01	25,005,797.50
PSI	NTRD	YANK1	86343	SVENSKA HANDELSBANKEN AB NY CD	0.27500	06/07/11	25,000,000.00	25,000,384.68	25,003,295.00
PSI	NTRD	YANK1	86594	BNP PARIBAS SF CD	0.21000	06/08/11	50,000,000.00	50,000,000.00	50,003,245.00
PSI	NTRD	YANK1	86280	DNB NOR BANK ASA NY CD	0.24000	06/09/11	50,000,000.00	50,000,000.00	50,003,325.00
PSI	NTRD	YANK1	86281	DNB NOR BANK ASA NY CD	0.24000	06/09/11	25,000,000.00	25,000,000.00	25,001,662.50
PSI	NTRD	YANK1	86518	SOCIETE GENERALE NY CD	0.37000	06/09/11	50,000,000.00	50,001,077.39	50,010,545.00
PSI	NTRD	YANK1	86618	BNP PARIBAS SF CD	0.20000	06/14/11	50,000,000.00	50,000,000.00	50,001,245.00
PSI	NTRD	YANK1	86690	BNP PARIBAS SF CD	0.20000	06/15/11	50,000,000.00	50,000,000.00	50,001,275.00
PSI	NTRD	YANK1	86326	RABOBANK NEDERLAND NV NY CD	0.24000	06/20/11	50,000,000.00	50,000,000.00	50,004,245.00
PSI	NTRD	YANK1	85641	WESTPAC BANKING CORP NY CD	0.41000	06/21/11	50,000,000.00	50,004,218.29	50,016,570.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	86404	SVENSKA HANDELSBANKEN AB NY CD	0.27500	06/22/11	50,000,000.00	50,000,360.42	50,006,985.00
PSI	NTRD	YANK1	86296	TORONTO DOMINION BK NY CD	0.27000	06/23/11	50,000,000.00	50,001,464.95	50,006,735.00
PSI	NTRD	YANK1	86447	UBS AG STAMFORD CT CD	0.24500	06/24/11	50,000,000.00	50,000,000.00	50,004,960.00
PSI	NTRD	YANK1	86480	BK OF NOVA SCOTIA HOUSTON CD	0.24000	06/29/11	50,000,000.00	50,000,000.00	50,001,660.00
PSI	NTRD	YANK1	86288	BARCLAYS BK PLC NY CD	0.25000	06/30/11	50,000,000.00	50,000,000.00	50,002,530.00
PSI	NTRD	YANK1	86322	TORONTO DOMINION BK NY CD	0.23000	06/30/11	50,000,000.00	50,000,416.39	50,000,840.00
PSI	NTRD	YANK1	86323	TORONTO DOMINION BK NY CD	0.23000	06/30/11	50,000,000.00	50,000,416.39	50,000,840.00
PSI	NTRD	YANK1	86349	RABOBANK NEDERLAND NV NY CD	0.23000	06/30/11	50,000,000.00	50,000,416.39	50,000,840.00
PSI	NTRD	YANK1	86350	RABOBANK NEDERLAND NV NY CD	0.23000	06/30/11	25,000,000.00	25,000,208.20	25,000,420.00
PSI	NTRD	YANK1	86405	DNB NOR BANK ASA NY CD	0.23000	06/30/11	50,000,000.00	50,000,000.00	50,000,840.00
PSI	NTRD	YANK1	86420	ROYAL BK OF CANADA NY CD	0.18000	06/30/11	50,000,000.00	50,000,000.00	49,996,609.00
PSI	NTRD	YANK1	86423	NORDEA BK FINLAND PLC NY CD	0.23000	06/30/11	50,000,000.00	50,000,000.00	50,000,840.00
PSI	NTRD	YANK1	86430	CREDIT SUISSE NY CD	0.26000	06/30/11	50,000,000.00	50,000,000.00	50,003,380.00
PSI	NTRD	YANK1	86438	ROYAL BK OF CANADA NY CD	0.18000	06/30/11	50,000,000.00	50,000,000.00	49,996,609.00
PSI	NTRD	YANK1	86439	ROYAL BK OF CANADA NY CD	0.18000	06/30/11	50,000,000.00	50,000,000.00	49,996,609.00
PSI	NTRD	YANK1	86446	TORONTO DOMINION BK NY CD	0.22000	06/30/11	50,000,000.00	50,000,000.00	49,999,996.00
PSI	NTRD	YANK1	86452	RABOBANK NEDERLAND NV NY CD	0.24000	06/30/11	50,000,000.00	50,000,000.00	50,001,685.00
PSI	NTRD	YANK1	86453	RABOBANK NEDERLAND NV NY CD	0.24000	06/30/11	50,000,000.00	50,000,000.00	50,001,685.00
PSI	NTRD	YANK1	86454	RABOBANK NEDERLAND NV NY CD	0.24000	06/30/11	25,000,000.00	25,000,000.00	25,000,842.50
PSI	NTRD	YANK1	86460	ROYAL BK OF CANADA NY CD	0.18000	06/30/11	50,000,000.00	50,000,000.00	49,996,609.00
PSI	NTRD	YANK1	86461	ROYAL BK OF CANADA NY CD	0.18000	06/30/11	50,000,000.00	50,000,000.00	49,996,609.00
PSI	NTRD	YANK1	86476	NORDEA BK FINLAND PLC NY CD	0.22000	06/30/11	50,000,000.00	50,000,000.00	49,999,996.00
PSI	NTRD	YANK1	86479	WESTPAC BANKING CORP NY CD	0.22000	06/30/11	50,000,000.00	50,000,000.00	49,999,996.50
PSI	NTRD	YANK1	86487	NORDEA BK FINLAND PLC NY CD	0.22000	06/30/11	50,000,000.00	50,000,000.00	49,999,996.50
PSI	NTRD	YANK1	86504	DEUTSCHE BK AG NY CD	0.27000	06/30/11	50,000,000.00	50,000,000.00	50,004,230.00
PSI	NTRD	YANK1	86505	DEUTSCHE BK AG NY CD	0.27000	06/30/11	25,000,000.00	25,000,000.00	25,002,115.00
PSI	NTRD	YANK1	86580	BK OF NOVA SCOTIA HOUSTON CD	0.21000	06/30/11	50,000,000.00	50,000,832.94	49,999,150.50
PSI	NTRD	YANK1	86597	SVENSKA HANDELSBANKEN AB NY CD	0.19000	06/30/11	50,000,000.00	50,000,000.00	49,997,457.00
PSI	NTRD	YANK1	86598	SVENSKA HANDELSBANKEN AB NY CD	0.19000	06/30/11	25,000,000.00	25,000,000.00	24,998,728.50
PSI	NTRD	YANK1	86747	BARCLAYS BK PLC NY CD	0.18000	06/30/11	50,000,000.00	50,000,000.00	49,996,611.50
PSI	NTRD	YANK1	86755	BK OF NOVA SCOTIA HOUSTON CD	0.16000	06/30/11	50,000,000.00	50,000,000.00	49,994,918.00
PSI	NTRD	YANK1	86759	SVENSKA HANDELSBANKEN AB NY CD	0.18000	06/30/11	50,000,000.00	50,000,000.00	49,996,612.00
PSI	NTRD	YANK1	86765	BARCLAYS BK PLC NY CD	0.18000	06/30/11	50,000,000.00	50,000,000.00	49,996,612.00
PSI	NTRD	YANK1	86766	BARCLAYS BK PLC NY CD	0.18000	06/30/11	39,000,000.00	39,000,000.00	38,997,357.36
PSI	NTRD	YANK1	86774	CREDIT SUISSE NY CD	0.18000	06/30/11	50,000,000.00	50,000,000.00	49,996,612.00
PSI	NTRD	YANK1	86775	CREDIT SUISSE NY CD	0.18000	06/30/11	50,000,000.00	50,000,000.00	49,996,612.00
PSI	NTRD	YANK1	86776	CREDIT SUISSE NY CD	0.18000	06/30/11	25,000,000.00	25,000,000.00	24,998,306.00
PSI	NTRD	YANK1	86781	SVENSKA HANDELSBANKEN AB NY CD	0.18000	06/30/11	50,000,000.00	50,000,000.00	49,996,612.00
PSI	NTRD	YANK1	86782	BK OF NOVA SCOTIA HOUSTON CD	0.16000	06/30/11	50,000,000.00	50,000,000.00	49,994,918.00
PSI	NTRD	YANK1	86787	BK OF NOVA SCOTIA HOUSTON CD	0.16000	06/30/11	50,000,000.00	50,000,000.00	49,994,918.00
PSI	NTRD	YANK1	86715	CIBC NY CD	0.18000	07/19/11	50,000,000.00	50,001,096.75	49,993,335.00
PSI	NTRD	YANK1	86725	SVENSKA HANDELSBANKEN AB NY CD	0.21000	07/20/11	50,000,000.00	50,000,000.00	49,996,625.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	86732	DEUTSCHE BK AG NY CD	0.21000	07/20/11	50,000,000.00	50,000,000.00	49,996,625.00
PSI	NTRD	YANK1	86733	BK OF NOVA SCOTIA HOUSTON CD	0.20000	07/20/11	50,000,000.00	50,000,000.00	49,995,501.00
PSI	NTRD	YANK1	86735	WESTPAC BANKING CORP NY CD	0.19000	07/21/11	50,000,000.00	50,000,562.25	49,994,307.50
PSI	NTRD	YANK1	86673	DEUTSCHE BK AG NY CD	0.31000	07/25/11	50,000,000.00	50,010,613.91	50,008,345.00
PSI	NTRD	YANK1	86619	WESTPAC BANKING CORP NY CD	0.26000	09/02/11	50,000,000.00	50,000,000.00	49,989,587.00
PSI	NTRD	YANK1	86623	RABOBANK NEDERLAND NV NY CD	0.28000	09/07/11	25,000,000.00	25,002,684.02	24,996,387.75
PSI	NTRD	YANK1	86625	COMMONWEALTH BK OF AU NY CD	0.30000	09/14/11	50,000,000.00	50,009,423.21	49,996,175.00
PSI	NTRD	YANK1	85140	BARCLAYS BK PLC NY CD	0.80000	10/28/11	50,000,000.00	50,000,000.00	50,092,370.00
PSI	NTRD	YANK1	86658	BARCLAYS BK PLC NY CD	0.75000	04/20/12	50,000,000.00	50,000,000.00	50,014,650.00
YANK1 Total							<u>3,789,000,000.00</u>	<u>3,789,056,265.05</u>	<u>3,789,167,430.11</u>
NTRD Total							<u>26,998,431,000.00</u>	<u>27,048,567,262.34</u>	<u>27,034,954,748.97</u>
NTRD Historical Cost							<u>27,118,536,978.06</u>		
PSI	TRADE	NOTE	85260	USTN	1.25000	10/31/15	50,000,000.00	50,000,000.00	48,902,500.00
PSI	TRADE	NOTE	85281	USTN	1.25000	10/31/15	50,000,000.00	49,886,526.78	48,902,500.00
PSI	TRADE	NOTE	85402	USTN	1.37500	11/30/15	50,000,000.00	49,641,891.43	49,070,310.00
NOTE Total							<u>150,000,000.00</u>	<u>149,528,418.21</u>	<u>146,875,310.00</u>
TRADE Total							<u>150,000,000.00</u>	<u>149,528,418.21</u>	<u>146,875,310.00</u>
TRADE Historical Cost							<u>149,484,375.00</u>		
PSI Total							<u><u>27,148,431,000.00</u></u>	<u><u>27,198,095,680.55</u></u>	<u><u>27,181,830,058.97</u></u>
PSI Historical Cost							<u><u>27,268,021,353.06</u></u>		

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	GF	1TRD	14004	FLYING TRIANGLE 1ST TR	5.50000	08/01/12	11,805.33	11,805.33	11,805.33
SPI	GF	1TRD	16864	FLYING TRIANGLE 1ST TR	5.50000	01/01/14	41,111.91	41,111.91	41,111.91
SPI	GF	1TRD	17567	FLYING TRIANGLE SLUSHER	4.50000	04/24/14	262,500.00	262,500.00	262,500.00
SPI	GF	1TRD	03463	FLYING TRIANGLE LOAN	5.50000	03/01/15	103,647.75	103,647.75	103,647.75
SPI	GF	1TRD	12057	FLYING TRIANGLE LOAN	5.50000	04/01/17	89,381.38	89,381.38	89,381.38
1TRD Total							508,446.37	508,446.37	508,446.37
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND	5.00000	09/02/21	5,165,000.00	5,165,000.00	5,165,000.00
LTBD Total							5,165,000.00	5,165,000.00	5,165,000.00
GF - GENERAL FUND Total							5,673,446.37	5,673,446.37	5,673,446.37
SPI	MAST	BOND	18810	USTB	7.25000	05/15/16	85,000.00	86,087.74	106,648.44
BOND Total							85,000.00	86,087.74	106,648.44
MAST - MGMT ATTORNEY SETTLEMENT TRUST Total							85,000.00	86,087.74	106,648.44
SPI	SANIT	FFCB	82931	FFCB (CALLABLE)	2.77000	02/17/15	86,000.00	85,967.31	86,727.56
SPI	SANIT	FFCB	85624	FFCB (CALLABLE)	2.48000	12/21/15	1,134,000.00	1,134,000.00	1,141,132.86
FFCB Total							1,220,000.00	1,219,967.31	1,227,860.42
SPI	SANIT	MCSA	83985	FHLMC (CALLABLE)	2.00000	06/30/15	714,000.00	714,000.00	716,306.22
SPI	SANIT	MCSA	84725	FHLMC (CALLABLE)	1.35000	09/22/15	46,000.00	46,000.00	45,999.54
SPI	SANIT	MCSA	85626	FHLMC (CALLABLE)	2.00000	12/30/15	1,462,000.00	1,462,000.00	1,464,807.04
SPI	SANIT	MCSA	85985	FNMA (CALLABLE)	2.00000	02/17/16	932,000.00	932,000.00	936,427.00
SPI	SANIT	MCSA	86233	FNMA (CALLABLE)	2.25000	03/22/16	394,000.00	394,000.00	396,600.40
MCSA Total							3,548,000.00	3,548,000.00	3,560,140.20
SPI	SANIT	NOTE	69645	USTN	4.87500	07/31/11	1,000.00	999.92	1,011.95
NOTE Total							1,000.00	999.92	1,011.95
SANIT - SANITATION DISTRICT Total							4,769,000.00	4,768,967.23	4,789,012.57
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0.00000	12/31/11	2,771,350.54	2,771,350.54	2,771,350.54
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0.00000	12/31/11	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0.00000	12/31/11	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0.00000	12/31/11	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0.00000	12/31/11	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0.00000	12/31/11	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0.00000	12/31/11	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0.00000	12/31/11	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0.00000	12/31/11	315,549.21	315,549.21	315,549.21

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0.00000	12/31/11	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0.00000	12/31/11	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0.00000	12/31/11	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0.00000	12/31/11	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0.00000	12/31/11	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0.00000	12/31/11	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0.00000	12/31/11	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0.00000	12/31/11	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0.00000	12/31/11	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0.00000	12/31/11	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0.00000	12/31/11	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0.00000	12/31/11	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0.00000	12/31/11	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0.00000	12/31/11	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0.00000	12/31/11	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0.00000	12/31/11	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0.00000	12/31/11	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0.00000	12/31/11	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0.00000	12/31/11	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF	0.00000	12/31/11	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF	0.00000	12/31/11	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF	0.00000	12/31/11	281,845.96	281,845.96	281,845.96
SPI	SCAQM	CTDQ	66800	S OF C LAIF	0.00000	12/31/11	317,155.30	317,155.30	317,155.30
SPI	SCAQM	CTDQ	67819	S OF C LAIF	0.00000	12/31/11	363,715.38	363,715.38	363,715.38
SPI	SCAQM	CTDQ	68720	S OF C LAIF	0.00000	12/31/11	393,812.36	393,812.36	393,812.36
SPI	SCAQM	CTDQ	69520	S OF C LAIF	0.00000	12/31/11	449,659.59	449,659.59	449,659.59
SPI	SCAQM	CTDQ	70359	S OF C LAIF	0.00000	12/31/11	491,566.29	491,566.29	491,566.29
SPI	SCAQM	CTDQ	71268	S OF C LAIF	0.00000	12/31/11	513,938.89	513,938.89	513,938.89
SPI	SCAQM	CTDQ	72329	S OF C LAIF	0.00000	12/31/11	505,507.65	505,507.65	505,507.65
SPI	SCAQM	CTDQ	73503	S OF C LAIF	0.00000	12/31/11	515,367.27	515,367.27	515,367.27
SPI	SCAQM	CTDQ	74486	S OF C LAIF	0.00000	12/31/11	520,380.93	520,380.93	520,380.93
SPI	SCAQM	CTDQ	75694	S OF C LAIF	0.00000	12/31/11	492,274.30	492,274.30	492,274.30
SPI	SCAQM	CTDQ	77128	S OF C LAIF	0.00000	12/31/11	410,449.24	410,449.24	410,449.24
SPI	SCAQM	CTDQ	78106	S OF C LAIF	0.00000	12/31/11	304,980.32	304,980.32	304,980.32
SPI	SCAQM	CTDQ	78999	S OF C LAIF	0.00000	12/31/11	277,823.10	277,823.10	277,823.10
SPI	SCAQM	CTDQ	79884	S OF C LAIF	0.00000	12/31/11	252,862.59	252,862.59	252,862.59
SPI	SCAQM	CTDQ	80623	S OF C LAIF	0.00000	12/31/11	186,831.92	186,831.92	186,831.92
SPI	SCAQM	CTDQ	81267	S OF C LAIF	0.00000	12/31/11	150,112.75	150,112.75	150,112.75
SPI	SCAQM	CTDQ	81965	S OF C LAIF	0.00000	12/31/11	89,717.54	89,717.54	89,717.54
SPI	SCAQM	CTDQ	82763	S OF C LAIF	0.00000	12/31/11	60,335.73	60,335.73	60,335.73
SPI	SCAQM	CTDQ	83551	S OF C LAIF	0.00000	12/31/11	54,470.06	54,470.06	54,470.06
SPI	SCAQM	CTDQ	84325	S OF C LAIF	0.00000	12/31/11	55,045.25	55,045.25	55,045.25

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Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	85022	S OF C LAIF	0.00000	12/31/11	51,349.76	51,349.76	51,349.76
SPI	SCAQM	CTDQ	85933	S OF C LAIF	0.00000	12/31/11	45,607.02	45,607.02	45,607.02
SPI	SCAQM	CTDQ	86695	S OF C LAIF	0.00000	12/31/11	49,487.01	49,487.01	49,487.01
CTDQ Total							39,606,012.37	39,606,012.37	39,606,012.37
SCAQM - SOUTH COAST AIR QUALITY MGMT Total							39,606,012.37	39,606,012.37	39,606,012.37
SPI	SLIM	CTDQ	22101	S OF C LAIF	0.00000	12/31/11	3,218,710.97	3,218,710.97	3,218,710.97
SPI	SLIM	CTDQ	23208	S OF C LAIF	0.00000	12/31/11	27,081.03	27,081.03	27,081.03
SPI	SLIM	CTDQ	23842	S OF C LAIF	0.00000	12/31/11	83,505.96	83,505.96	83,505.96
SPI	SLIM	CTDQ	24459	S OF C LAIF	0.00000	12/31/11	94,996.78	94,996.78	94,996.78
SPI	SLIM	CTDQ	25326	S OF C LAIF	0.00000	12/31/11	104,088.41	104,088.41	104,088.41
SPI	SLIM	CTDQ	26241	S OF C LAIF	0.00000	12/31/11	110,715.07	110,715.07	110,715.07
SPI	SLIM	CTDQ	27270	S OF C LAIF	0.00000	12/31/11	117,811.43	117,811.43	117,811.43
SPI	SLIM	CTDQ	28140	S OF C LAIF	0.00000	12/31/11	118,831.50	118,831.50	118,831.50
SPI	SLIM	CTDQ	28986	S OF C LAIF	0.00000	12/31/11	117,968.90	117,968.90	117,968.90
SPI	SLIM	CTDQ	29917	S OF C LAIF	0.00000	12/31/11	115,386.18	115,386.18	115,386.18
SPI	SLIM	CTDQ	31093	S OF C LAIF	0.00000	12/31/11	114,884.96	114,884.96	114,884.96
SPI	SLIM	CTDQ	31850	S OF C LAIF	0.00000	12/31/11	119,214.46	119,214.46	119,214.46
SPI	SLIM	CTDQ	32655	S OF C LAIF	0.00000	12/31/11	120,967.08	120,967.08	120,967.08
SPI	SLIM	CTDQ	33599	S OF C LAIF	0.00000	12/31/11	119,698.34	119,698.34	119,698.34
SPI	SLIM	CTDQ	34231	S OF C LAIF	0.00000	12/31/11	124,159.87	124,159.87	124,159.87
SPI	SLIM	CTDQ	35220	S OF C LAIF	0.00000	12/31/11	128,393.89	128,393.89	128,393.89
SPI	SLIM	CTDQ	35952	S OF C LAIF	0.00000	12/31/11	130,900.85	130,900.85	130,900.85
SPI	SLIM	CTDQ	36773	S OF C LAIF	0.00000	12/31/11	129,716.18	129,716.18	129,716.18
SPI	SLIM	CTDQ	37638	S OF C LAIF	0.00000	12/31/11	132,118.17	132,118.17	132,118.17
SPI	SLIM	CTDQ	38537	S OF C LAIF	0.00000	12/31/11	134,992.32	134,992.32	134,992.32
SPI	SLIM	CTDQ	39281	S OF C LAIF	0.00000	12/31/11	132,458.88	132,458.88	132,458.88
SPI	SLIM	CTDQ	40072	S OF C LAIF	0.00000	12/31/11	124,940.21	124,940.21	124,940.21
SPI	SLIM	CTDQ	40891	S OF C LAIF	0.00000	12/31/11	125,249.17	125,249.17	125,249.17
SPI	SLIM	CTDQ	41416	S OF C LAIF	0.00000	12/31/11	124,689.59	124,689.59	124,689.59
SPI	SLIM	CTDQ	42149	S OF C LAIF	0.00000	12/31/11	132,997.69	132,997.69	132,997.69
SPI	SLIM	CTDQ	43226	S OF C LAIF	0.00000	12/31/11	140,793.36	140,793.36	140,793.36
SPI	SLIM	CTDQ	44234	S OF C LAIF	0.00000	12/31/11	152,132.72	152,132.72	152,132.72
SPI	SLIM	CTDQ	45086	S OF C LAIF	0.00000	12/31/11	164,017.17	164,017.17	164,017.17
SPI	SLIM	CTDQ	46123	S OF C LAIF	0.00000	12/31/11	167,897.97	167,897.97	167,897.97
SPI	SLIM	CTDQ	47347	S OF C LAIF	0.00000	12/31/11	157,924.35	157,924.35	157,924.35
SPI	SLIM	CTDQ	48499	S OF C LAIF	0.00000	12/31/11	139,856.90	139,856.90	139,856.90
SPI	SLIM	CTDQ	49798	S OF C LAIF	0.00000	12/31/11	120,525.01	120,525.01	120,525.01
SPI	SLIM	CTDQ	50781	S OF C LAIF	0.00000	12/31/11	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0.00000	12/31/11	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0.00000	12/31/11	75,280.03	75,280.03	75,280.03

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	53918	S OF C LAIF	0.00000	12/31/11	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0.00000	12/31/11	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0.00000	12/31/11	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0.00000	12/31/11	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0.00000	12/31/11	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0.00000	12/31/11	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0.00000	12/31/11	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0.00000	12/31/11	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF	0.00000	12/31/11	48,416.11	48,416.11	48,416.11
SPI	SLIM	CTDQ	64003	S OF C LAIF	0.00000	12/31/11	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0.00000	12/31/11	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF	0.00000	12/31/11	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF	0.00000	12/31/11	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818	S OF C LAIF	0.00000	12/31/11	108,222.63	108,222.63	108,222.63
SPI	SLIM	CTDQ	68719	S OF C LAIF	0.00000	12/31/11	118,789.82	118,789.82	118,789.82
SPI	SLIM	CTDQ	69518	S OF C LAIF	0.00000	12/31/11	136,097.01	136,097.01	136,097.01
SPI	SLIM	CTDQ	70360	S OF C LAIF	0.00000	12/31/11	151,399.04	151,399.04	151,399.04
SPI	SLIM	CTDQ	71269	S OF C LAIF	0.00000	12/31/11	158,866.84	158,866.84	158,866.84
SPI	SLIM	CTDQ	72330	S OF C LAIF	0.00000	12/31/11	159,520.70	159,520.70	159,520.70
SPI	SLIM	CTDQ	73504	S OF C LAIF	0.00000	12/31/11	165,030.36	165,030.36	165,030.36
SPI	SLIM	CTDQ	74485	S OF C LAIF	0.00000	12/31/11	168,848.34	168,848.34	168,848.34
SPI	SLIM	CTDQ	75693	S OF C LAIF	0.00000	12/31/11	161,848.34	161,848.34	161,848.34
SPI	SLIM	CTDQ	77131	S OF C LAIF	0.00000	12/31/11	136,599.41	136,599.41	136,599.41
SPI	SLIM	CTDQ	78104	S OF C LAIF	0.00000	12/31/11	102,613.52	102,613.52	102,613.52
SPI	SLIM	CTDQ	79000	S OF C LAIF	0.00000	12/31/11	93,633.67	93,633.67	93,633.67
SPI	SLIM	CTDQ	79882	S OF C LAIF	0.00000	12/31/11	86,272.14	86,272.14	86,272.14
SPI	SLIM	CTDQ	80621	S OF C LAIF	0.00000	12/31/11	63,895.36	63,895.36	63,895.36
SPI	SLIM	CTDQ	81265	S OF C LAIF	0.00000	12/31/11	51,337.52	51,337.52	51,337.52
SPI	SLIM	CTDQ	81963	S OF C LAIF	0.00000	12/31/11	31,005.24	31,005.24	31,005.24
SPI	SLIM	CTDQ	82761	S OF C LAIF	0.00000	12/31/11	20,942.34	20,942.34	20,942.34
SPI	SLIM	CTDQ	83552	S OF C LAIF	0.00000	12/31/11	18,906.35	18,906.35	18,906.35
SPI	SLIM	CTDQ	84323	S OF C LAIF	0.00000	12/31/11	16,628.36	16,628.36	16,628.36
SPI	SLIM	CTDQ	85020	S OF C LAIF	0.00000	12/31/11	12,936.00	12,936.00	12,936.00
SPI	SLIM	CTDQ	85931	S OF C LAIF	0.00000	12/31/11	11,519.98	11,519.98	11,519.98
SPI	SLIM	CTDQ	86696	S OF C LAIF	0.00000	12/31/11	12,561.86	12,561.86	12,561.86
CTDQ Total							10,053,646.20	10,053,646.20	10,053,646.20
SLIM - SCHOOLS LINKED INSURANCE MGMT Total							10,053,646.20	10,053,646.20	10,053,646.20
SPI	WASIA	CTDQ	22460	S OF C LAIF	0.00000	12/31/11	7,000,000.00	7,000,000.00	7,000,000.00
SPI	WASIA	CTDQ	23844	S OF C LAIF	0.00000	12/31/11	73,432.18	73,432.18	73,432.18
SPI	WASIA	CTDQ	24460	S OF C LAIF	0.00000	12/31/11	88,299.86	88,299.86	88,299.86

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	25245	S OF C LAIF	0.00000	12/31/11	96,741.95	96,741.95	96,741.95
SPI	WASIA	CTDQ	26250	S OF C LAIF	0.00000	12/31/11	102,900.92	102,900.92	102,900.92
SPI	WASIA	CTDQ	26945	S OF C LAIF	0.00000	12/31/11	109,496.42	109,496.42	109,496.42
SPI	WASIA	CTDQ	28143	S OF C LAIF	0.00000	12/31/11	110,444.50	110,444.50	110,444.50
SPI	WASIA	CTDQ	28732	S OF C LAIF	0.00000	12/31/11	109,642.78	109,642.78	109,642.78
SPI	WASIA	CTDQ	29586	S OF C LAIF	0.00000	12/31/11	107,242.35	107,242.35	107,242.35
SPI	WASIA	CTDQ	30647	S OF C LAIF	0.00000	12/31/11	106,776.50	106,776.50	106,776.50
SPI	WASIA	CTDQ	31539	S OF C LAIF	0.00000	12/31/11	110,800.43	110,800.43	110,800.43
SPI	WASIA	CTDQ	32361	S OF C LAIF	0.00000	12/31/11	112,429.36	112,429.36	112,429.36
SPI	WASIA	CTDQ	33315	S OF C LAIF	0.00000	12/31/11	111,250.16	111,250.16	111,250.16
SPI	WASIA	CTDQ	34059	S OF C LAIF	0.00000	12/31/11	115,396.80	115,396.80	115,396.80
SPI	WASIA	CTDQ	34957	S OF C LAIF	0.00000	12/31/11	119,331.99	119,331.99	119,331.99
SPI	WASIA	CTDQ	35633	S OF C LAIF	0.00000	12/31/11	121,662.01	121,662.01	121,662.01
SPI	WASIA	CTDQ	36439	S OF C LAIF	0.00000	12/31/11	120,560.95	120,560.95	120,560.95
SPI	WASIA	CTDQ	37287	S OF C LAIF	0.00000	12/31/11	122,793.41	122,793.41	122,793.41
SPI	WASIA	CTDQ	38231	S OF C LAIF	0.00000	12/31/11	125,464.71	125,464.71	125,464.71
SPI	WASIA	CTDQ	38988	S OF C LAIF	0.00000	12/31/11	123,110.08	123,110.08	123,110.08
SPI	WASIA	CTDQ	39857	S OF C LAIF	0.00000	12/31/11	116,122.07	116,122.07	116,122.07
SPI	WASIA	CTDQ	40652	S OF C LAIF	0.00000	12/31/11	116,409.22	116,409.22	116,409.22
SPI	WASIA	CTDQ	41374	S OF C LAIF	0.00000	12/31/11	121,913.10	121,913.10	121,913.10
SPI	WASIA	CTDQ	42151	S OF C LAIF	0.00000	12/31/11	130,096.85	130,096.85	130,096.85
SPI	WASIA	CTDQ	43228	S OF C LAIF	0.00000	12/31/11	137,722.35	137,722.35	137,722.35
SPI	WASIA	CTDQ	44236	S OF C LAIF	0.00000	12/31/11	148,814.38	148,814.38	148,814.38
SPI	WASIA	CTDQ	45087	S OF C LAIF	0.00000	12/31/11	160,439.61	160,439.61	160,439.61
SPI	WASIA	CTDQ	46124	S OF C LAIF	0.00000	12/31/11	164,235.76	164,235.76	164,235.76
SPI	WASIA	CTDQ	47346	S OF C LAIF	0.00000	12/31/11	154,479.69	154,479.69	154,479.69
SPI	WASIA	CTDQ	48500	S OF C LAIF	0.00000	12/31/11	136,806.32	136,806.32	136,806.32
SPI	WASIA	CTDQ	49797	S OF C LAIF	0.00000	12/31/11	117,896.11	117,896.11	117,896.11
SPI	WASIA	CTDQ	50782	S OF C LAIF	0.00000	12/31/11	93,828.22	93,828.22	93,828.22
SPI	WASIA	CTDQ	51468	S OF C LAIF	0.00000	12/31/11	77,816.21	77,816.21	77,816.21
SPI	WASIA	CTDQ	52669	S OF C LAIF	0.00000	12/31/11	73,638.02	73,638.02	73,638.02
SPI	WASIA	CTDQ	53919	S OF C LAIF	0.00000	12/31/11	71,712.31	71,712.31	71,712.31
SPI	WASIA	CTDQ	55075	S OF C LAIF	0.00000	12/31/11	63,529.28	63,529.28	63,529.28
SPI	WASIA	CTDQ	56614	S OF C LAIF	0.00000	12/31/11	53,439.15	53,439.15	53,439.15
SPI	WASIA	CTDQ	58054	S OF C LAIF	0.00000	12/31/11	48,548.65	48,548.65	48,548.65
SPI	WASIA	CTDQ	59107	S OF C LAIF	0.00000	12/31/11	45,394.14	45,394.14	45,394.14
SPI	WASIA	CTDQ	60184	S OF C LAIF	0.00000	12/31/11	43,670.82	43,670.82	43,670.82
SPI	WASIA	CTDQ	61112	S OF C LAIF	0.00000	12/31/11	40,902.21	40,902.21	40,902.21
SPI	WASIA	CTDQ	61967	S OF C LAIF	0.00000	12/31/11	40,077.53	40,077.53	40,077.53
SPI	WASIA	CTDQ	62781	S OF C LAIF	0.00000	12/31/11	47,360.06	47,360.06	47,360.06
SPI	WASIA	CTDQ	64004	S OF C LAIF	0.00000	12/31/11	56,867.52	56,867.52	56,867.52
SPI	WASIA	CTDQ	64953	S OF C LAIF	0.00000	12/31/11	66,511.63	66,511.63	66,511.63

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	65952	S OF C LAIF	0.00000	12/31/11	80,980.97	80,980.97	80,980.97
SPI	WASIA	CTDQ	66799	S OF C LAIF	0.00000	12/31/11	92,052.67	92,052.67	92,052.67
SPI	WASIA	CTDQ	67820	S OF C LAIF	0.00000	12/31/11	105,862.06	105,862.06	105,862.06
SPI	WASIA	CTDQ	68718	S OF C LAIF	0.00000	12/31/11	116,198.76	116,198.76	116,198.76
SPI	WASIA	CTDQ	69519	S OF C LAIF	0.00000	12/31/11	133,128.44	133,128.44	133,128.44
SPI	WASIA	CTDQ	70361	S OF C LAIF	0.00000	12/31/11	148,096.70	148,096.70	148,096.70
SPI	WASIA	CTDQ	71270	S OF C LAIF	0.00000	12/31/11	155,401.61	155,401.61	155,401.61
SPI	WASIA	CTDQ	72331	S OF C LAIF	0.00000	12/31/11	156,041.22	156,041.22	156,041.22
SPI	WASIA	CTDQ	73502	S OF C LAIF	0.00000	12/31/11	161,430.69	161,430.69	161,430.69
SPI	WASIA	CTDQ	74484	S OF C LAIF	0.00000	12/31/11	165,165.40	165,165.40	165,165.40
SPI	WASIA	CTDQ	75692	S OF C LAIF	0.00000	12/31/11	158,318.08	158,318.08	158,318.08
SPI	WASIA	CTDQ	77133	S OF C LAIF	0.00000	12/31/11	133,619.88	133,619.88	133,619.88
SPI	WASIA	CTDQ	78105	S OF C LAIF	0.00000	12/31/11	100,375.31	100,375.31	100,375.31
SPI	WASIA	CTDQ	79001	S OF C LAIF	0.00000	12/31/11	91,591.32	91,591.32	91,591.32
SPI	WASIA	CTDQ	79883	S OF C LAIF	0.00000	12/31/11	84,390.36	84,390.36	84,390.36
SPI	WASIA	CTDQ	80622	S OF C LAIF	0.00000	12/31/11	62,501.67	62,501.67	62,501.67
SPI	WASIA	CTDQ	81266	S OF C LAIF	0.00000	12/31/11	50,217.74	50,217.74	50,217.74
SPI	WASIA	CTDQ	81964	S OF C LAIF	0.00000	12/31/11	30,328.95	30,328.95	30,328.95
SPI	WASIA	CTDQ	82762	S OF C LAIF	0.00000	12/31/11	20,485.54	20,485.54	20,485.54
SPI	WASIA	CTDQ	83553	S OF C LAIF	0.00000	12/31/11	18,493.96	18,493.96	18,493.96
SPI	WASIA	CTDQ	84324	S OF C LAIF	0.00000	12/31/11	18,689.25	18,689.25	18,689.25
SPI	WASIA	CTDQ	85021	S OF C LAIF	0.00000	12/31/11	17,434.54	17,434.54	17,434.54
SPI	WASIA	CTDQ	85932	S OF C LAIF	0.00000	12/31/11	15,525.44	15,525.44	15,525.44
SPI	WASIA	CTDQ	86697	S OF C LAIF	0.00000	12/31/11	16,929.59	16,929.59	16,929.59
							<u>13,549,268.72</u>	<u>13,549,268.72</u>	<u>13,549,268.72</u>
							<u>13,549,268.72</u>	<u>13,549,268.72</u>	<u>13,549,268.72</u>
							<u>73,736,373.66</u>	<u>73,737,428.63</u>	<u>73,778,034.67</u>
								<u>73,741,269.65</u>	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 04/30/11
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
01/05/06	CALABASAS LANDFILL 2005	\$3,327,041.74
07/02/97	COUNTY OF LOS ANGELES - COMMERCIAL PAPER PROGRAM	21,833,661.92
03/13/08	LAC-CAL 2008, SERIES A	<u>1,001,035.01</u>
	DEUTSCHE BANK - TRUSTEE TOTAL	<u><u>\$26,161,738.67</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 04/30/11
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	C.I. 2658M	\$440,413.33
03/08/06	CCTSA TOBACCO BONDS 2006	55,908,295.63
12/11/96	CFD #2/CI 2656-M REF SERIES A & B	739,655.36
01/15/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	217,239.52
11/24/09	LAC-CAL 2009 SER A	<u>1,007,437.20</u>
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	<u><u>\$58,313,041.04</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 04/30/11
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
12/01/98	DISNEY PROJECT (Partial Refund), 1998	\$4,181,198.50
02/09/93	DISNEY PROJECT, 1993	7,148,715.63
04/29/02	MASTER REFUNDING 2002A	3,367,311.68
12/02/02	MASTER REFUNDING 2002B	1,784,509.66
03/02/05	MASTER REFUNDING 2005A	32,508,965.97
12/13/06	MASTER REFUNDING 2006 A & B	29,526,565.05
11/23/10	MULTIPLE CAPITAL FACILITIES PROJECT 1 A & B	570,277,047.40
10/01/94	PENSION OBLIGATION BONDS 1994 SER A, C & D	<u>372,156,024.25</u>
	U.S. BANK - TRUSTEE TOTAL	<u><u>\$1,020,950,338.14</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 04/30/11
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	LOS ANGELES COMMUNITY COLLEGE (LACC)	\$127,379.20
	SPECIAL SAFEKEEPING (KNOX-KEENE)	<u>\$301,717.54</u>
	TREASURER TOTAL	<u><u>\$429,096.74</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 04/30/11
MANAGER: PUBLIC FINANCIAL MANAGEMENT
ATTACHMENT XI

<u>ISSUE DATE</u>	<u>FUND TITLE</u>	<u>FUND BALANCE</u>
ALLIANCE OF SCHOOLS COOPERATIVE INSURANCE PROGRAM		
	INVESTMENTS	\$136,220,000.00
	CASH AND EQUIVALENTS	<u>132,532.72</u>
	PFM - TRUSTEE TOTAL	<u><u>\$136,352,532.72</u></u>

Los Angeles County Treasurer
 Floating Rate Securities - NTRD PSI Non-Trading
 As of 04/30/11
 Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
<u>CORPORATE AND AGENCY ISSUED-</u>						
CNFL -						
83923	ROYAL BK OF CANADA NY FRN	0.31	06/01/11	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR flat. Issued under YCD Program.
80609	GE CAPITAL CORP FRN	0.38	08/15/11	5,000,000.00	4,923,754.82	Cpn rate=Qtrly US\$LIBOR+7bp. Issued under Global MTN Program.
80610	GE CAPITAL CORP FRN	0.38	08/15/11	15,000,000.00	14,798,911.76	Cpn rate=Qtrly US\$LIBOR+7bp. Issued under Global MTN Program.
84432	TOYOTA MOTOR CREDIT CORP FRN	0.49	07/27/12	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+22bp. Issued under MTN Program.
85269	TOYOTA MOTOR CREDIT CORP FRN	0.46	11/15/12	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+15bp. Issued under MTN Program. Series B.
CNFL Totals				170,000,000.00	169,722,666.58	
CNFM -						
85584	WESTPAC BANKING CORP NY FRN	0.30	12/13/11	50,000,000.00	50,001,552.59	Cpn rate=Monthly US\$LIBOR+7.5bp. Iss'd under YCD Program.
85585	WESTPAC BANKING CORP NY FRN	0.30	12/13/11	50,000,000.00	50,001,552.59	Cpn rate=Monthly US\$LIBOR+7.5bp. Iss'd under YCD Program.
CNFM Totals				100,000,000.00	100,003,105.18	
CORPORATE AND AGENCY ISSUED TOTAL				270,000,000.00	269,725,771.76	
<u>LOS ANGELES COUNTY ISSUED -</u>						
BAN -						
83163	LACCAL BANS	0.68	06/30/12	10,000,000.00	10,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
83362	LACCAL BANS	0.68	06/30/12	5,000,000.00	5,000,000.00	
84700	LACCAL BANS	0.68	06/30/13	10,000,000.00	10,000,000.00	
85107	LACCAL BANS	0.68	06/30/13	10,000,000.00	10,000,000.00	
85565	LACCAL BANS	0.68	06/30/13	10,000,000.00	10,000,000.00	
86157	LACCAL BANS	0.65	06/30/13	5,000,000.00	5,000,000.00	
86248	LACCAL BANS	0.65	06/30/13	5,000,000.00	5,000,000.00	
86249	LACCAL BANS	0.65	06/30/13	7,000,000.00	7,000,000.00	
BAN Totals				62,000,000.00	62,000,000.00	
LOS ANGELES COUNTY ISSUED TOTAL				62,000,000.00	62,000,000.00	
NTRD - PSI NON-TRADING Total				332,000,000.00	331,725,771.76	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 04/30/11
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

<u>SEC ID</u>	<u>DESCRIPTION</u>	<u>DRAW DATE</u>	<u>AMOUNT</u>	<u>RATE</u>
83163	LACCAL	03/09/10	\$ 10,000,000.00	0.676%
83362	LACCAL	04/01/10	5,000,000.00	0.676%
84700	LACCAL	09/02/10	10,000,000.00	0.676%
85107	LACCAL	10/27/10	10,000,000.00	0.676%
85565	LACCAL	12/09/10	10,000,000.00	0.676%
86157	LACCAL	02/18/11	5,000,000.00	0.645%
86248	LACCAL	03/04/11	5,000,000.00	0.651%
86249	LACCAL	03/04/11	7,000,000.00	0.651%
			<u>\$ 62,000,000.00</u>	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of April 30, 2011
Attachment XIV

SECURITY TYPE	NON-TRADING			TRADING		
	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	4,039,056,265.05	57.22	DAYS	0.00	0.00	DAYS
EURO CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
BANKERS ACCEPTANCE	40,493,851.58	76.43	DAYS	0.00	0.00	DAYS
COMMERCIAL PAPER	9,129,647,658.84	20.87	DAYS	0.00	0.00	DAYS
GOVERNMENTS	1,685,538,000.51	360.01	DAYS	149,528,418.21	1,654.96	DAYS
AGENCIES	11,398,877,970.78	1,153.59	DAYS	0.00	0.00	DAYS
MUNICIPALS	62,000,000.00	703.69	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	692,953,515.58	231.30	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	\$27,048,567,262.34	531.82	DAYS	\$149,528,418.21	1,654.96	DAYS

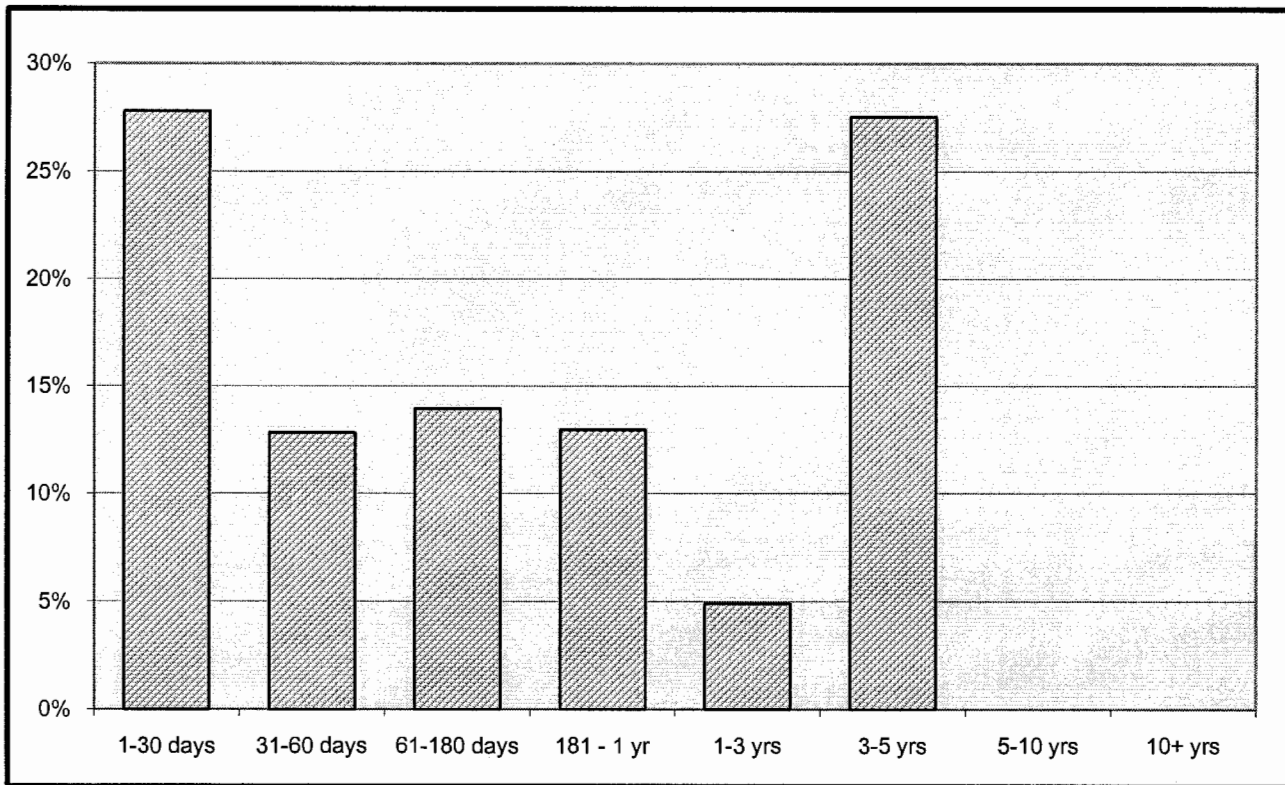
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of April 30, 2011
Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
PSI - NTRD/TRD							
1 to 30 Days	05/01/11 - 05/30/11	7,562,741,000.00	27.86	27.86	7,562,291,270.22	27.80	27.80
31 to 60 Days	05/31/11 - 06/29/11	3,489,548,000.00	12.85	40.71	3,489,615,719.26	12.83	40.63
61 to 90 Days	06/30/11 - 07/29/11	2,609,704,000.00	9.61	50.32	2,610,546,532.52	9.60	50.23
91 to 120 Days	07/30/11 - 08/28/11	438,570,000.00	1.62	51.94	440,623,090.88	1.62	51.85
121 to 180 Days	08/29/11 - 10/27/11	743,617,000.00	2.74	54.68	743,905,561.62	2.73	54.58
181 to 270 Days	10/28/11 - 01/25/12	1,649,893,000.00	6.08	60.76	1,655,807,913.21	6.09	60.67
271 to 365 Days	01/26/12 - 04/29/12	1,855,316,000.00	6.83	67.59	1,867,688,981.42	6.87	67.54
1 to 1.5 YEARS	04/30/12 - 10/28/12	239,221,000.00	0.88	68.47	241,633,536.30	0.89	68.43
1.5 to 2 YEARS	10/29/12 - 04/29/13	269,690,000.00	0.99	69.46	275,386,198.54	1.01	69.44
2 to 3 YEARS	04/30/13 - 04/30/14	792,088,000.00	2.92	72.38	817,596,044.49	3.01	72.45
3 to 4 YEARS	04/30/14 - 04/30/15	645,985,000.00	2.38	74.76	652,241,350.03	2.40	74.85
4 to 5 YEARS	04/30/15 - 04/30/16	6,852,058,000.00	25.24	100.00	6,840,759,482.06	25.15	100.00
Portfolio Total:		\$27,148,431,000.00			\$27,198,095,680.55		
GF							
1 to 1.5 YEARS	04/30/12 - 10/28/12	11,805.33	0.21	0.21	11,805.33	0.21	0.21
2 to 3 YEARS	04/30/13 - 04/30/14	303,611.91	5.35	5.56	303,611.91	5.35	5.56
3 to 4 YEARS	04/30/14 - 04/30/15	103,647.75	1.83	7.39	103,647.75	1.83	7.39
5 to 10 YEARS	04/30/16 - 04/30/21	89,381.38	1.57	8.96	89,381.38	1.57	8.96
10 + YEARS	04/30/21 - 04/30/61	5,165,000.00	91.04	100.00	5,165,000.00	91.04	100.00
Portfolio Total:		\$5,673,446.37			\$5,673,446.37		
MAST							
5 to 10 YEARS	04/30/16 - 04/30/21	85,000.00	100.00	100.00	86,087.74	100.00	100.00
Portfolio Total:		\$85,000.00			\$86,087.74		
SANIT							
91 to 120 Days	07/30/11 - 08/28/11	1,000.00	0.02	0.02	999.92	0.02	0.02
3 to 4 YEARS	04/30/14 - 04/30/15	86,000.00	1.80	1.82	85,967.31	1.80	1.82
4 to 5 YEARS	04/30/15 - 04/30/16	4,682,000.00	98.18	100.00	4,682,000.00	98.18	100.00
Portfolio Total:		\$4,769,000.00			\$4,768,967.23		
SCAQM							
181 to 270 Days	10/28/11 - 01/25/12	39,606,012.37	100.00	100.00	39,606,012.37	100.00	100.00
Portfolio Total:		\$39,606,012.37			\$39,606,012.37		

Los Angeles County Treasurer
 Inventory Report - Totals Section
 Maturity Range Grouping
 As of April 30, 2011
 Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
SLIM							
181 to 270 Days	10/28/11 - 01/25/12	10,053,646.20	100.00	100.00	10,053,646.20	100.00	100.00
Portfolio Total:		\$10,053,646.20			\$10,053,646.20		
WASIA							
181 to 270 Days	10/28/11 - 01/25/12	13,549,268.72	100.00	100.00	13,549,268.72	100.00	100.00
Portfolio Total:		\$13,549,268.72			\$13,549,268.72		

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



<u>L.A.C. INVESTMENT POOL</u>		
	<u>In Thousands</u>	<u>%</u>
1 - 30 days	\$ 7,562,291	27.80%
31 - 60 days	3,489,616	12.83%
61 - 180 days	3,795,075	13.95%
181 - 1 yr	3,523,497	12.96%
1 - 3 yrs	1,334,616	4.91%
3 - 5 yrs	7,493,001	27.55%
5 - 10 yrs	-	0.00%
10+ yrs	-	0.00%
	<u>\$ 27,198,096</u>	<u>100.00%</u>

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

LOCAL AGENCY INVESTMENT FUND
FOR SPECIFIC INVESTMENTS
AS OF 04/30/11
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	\$10,053,646.20
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,606,012.37
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	<u>13,549,268.72</u>
	LAIF TOTAL	<u><u>\$63,208,927.29</u></u>

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF INVESTMENT DATA A COMPARISON OF MARCH 2011 WITH MARCH 2010 (DOLLARS IN THOUSANDS)

	MARCH 2011	MARCH 2010	CHANGE
Average Daily Portfolio	\$ 66,930,284	\$ 66,650,259	\$ +280,025
Accrued Earnings	\$ 28,397	\$ 30,947	\$ -2,550
Effective Yield	0.500 %	0.547 %	-0.047 %
Average Life-Month End (In Days)	193	213	-20
Total Security Transactions			
Amount	\$ 27,241,149	\$ 24,322,331	\$ +2,918,818
Number	550	492	+58
Total Time Deposit Transactions			
Amount	\$ 2,512,000	\$ 2,685,000	\$ -173,000
Number	126	143	-17
Average Workday Investment Activity	\$ 1,352,416	\$ 1,227,606	\$ +124,810
Prescribed Demand Account Balances For Services	\$ 1,690,870	\$ 1,383,890	\$ +306,980

**BILL LOCKYER
 TREASURER
 STATE OF CALIFORNIA**

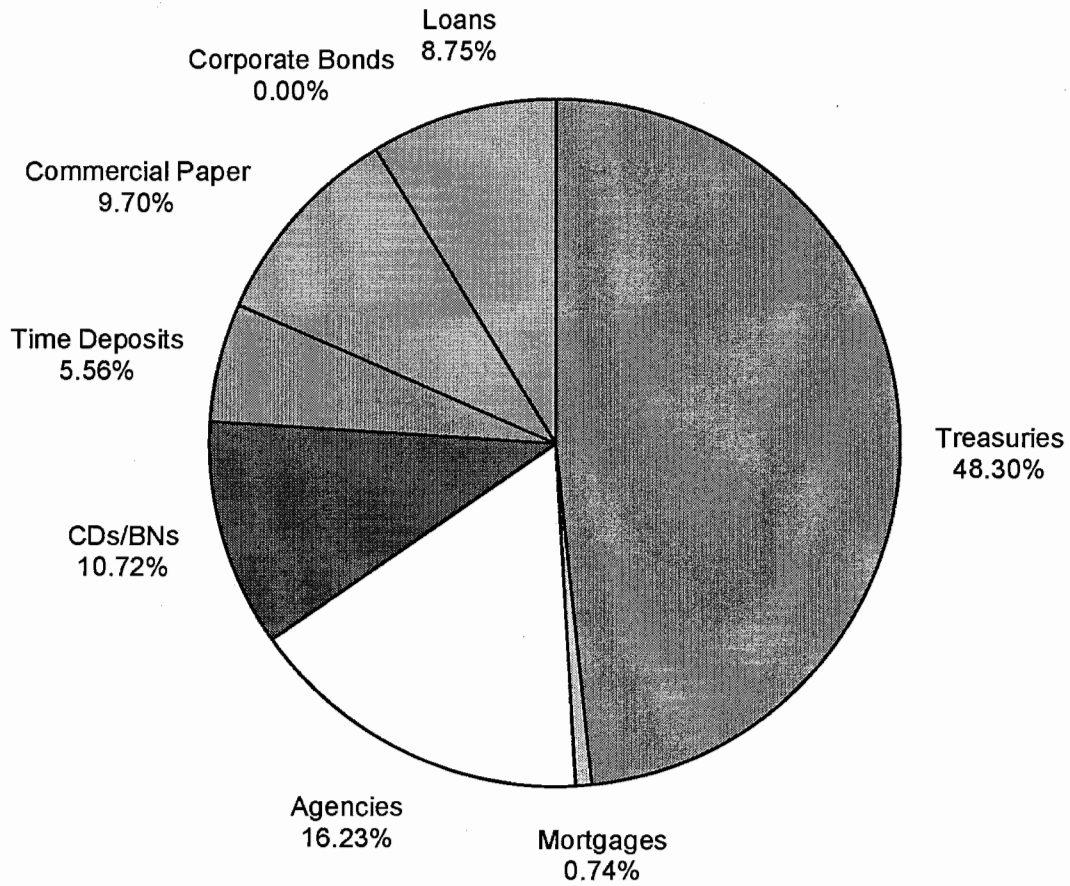
**INVESTMENT DIVISION SELECTED INVESTMENT DATA
 ANALYSIS OF THE POOLED MONEY INVESTMENT ACCOUNT PORTFOLIO
 (000 OMITTED)**

<u>TYPE OF SECURITY</u>	MARCH 31, 2011		
	<u>AMOUNT</u>	<u>PERCENT OF PORTFOLIO</u>	<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	\$ 25,427,575	37.19	+1.13
Bonds	0	0.00	
Notes	7,600,585	11.11	+2.38
Strips	0	0.00	
Total Government	\$ 33,028,160	48.30	+3.51
Federal Agency Debentures	\$ 2,119,775	3.10	+0.04
Certificates of Deposit	6,675,001	9.76	-0.88
Bank Notes	650,000	0.96	-0.56
Bankers' Acceptances	0	0.00	0
Repurchases	0	0.00	0
Federal Agency Discount Notes	8,676,516	12.69	+0.14
Time Deposits	3,803,640	5.56	+0.06
GNMAs	53	0.00	0
Commercial Paper	6,635,607	9.70	-2.21
FHLMC/Remics	505,713	0.74	-.01
Corporate Bonds	0	0.00	0
AB 55 Loans	343,210	0.50	-0.02
GF Loans	5,640,400	8.25	-0.08
NOW Accounts	0	0.00	0
Other	300,000	0.44	+0.01
Reversed Repurchases	0	0.00	0
Total (All Types)	\$ 68,378,075	100.00	

INVESTMENT ACTIVITY

	MARCH 2011		FEBRUARY 2011	
	<u>NUMBER</u>	<u>AMOUNT</u>	<u>NUMBER</u>	<u>AMOUNT</u>
Pooled Money	550	\$ 27,241,149	367	\$ 18,113,820
Other	14	804,876	2	2,980
Time Deposits	126	2,512,000	91	1,514,480
Totals	690	\$ 30,558,025	460	\$ 19,631,280
PMIA Monthly Average Effective Yield	0.500		0.512	
Year to Date Yield Last Day of Month	0.499		0.499	

Pooled Money Investment Account Portfolio Composition \$68.4 Billion 03/31/11



ACCOUNT									
DATE	TYPE	DESCRIPTION	MATURITY	TRANS	PAR	DAYS	AMOUNT	EFFECTIVE	
			DATE	YIELD	(000)	HELD	EARNED	YIELD	
03/01/11 SALES									
	TR	NOTE	1.000%	01/15/14	1.122	50,000	26	65,208.48	1.842
	TR	NOTE	1.000%	01/15/14	1.122	50,000	26	65,208.48	1.842
	TR	NOTE	1.000%	01/15/14	1.122	50,000	26	65,208.48	1.842
	TR	NOTE	1.000%	01/15/14	1.122	50,000	26	65,208.48	1.842
03/01/11 REDEMPTIONS									
	BN	BOFA	0.300%	03/01/11	0.300	50,000	89	37,083.33	0.304
	BN	BOFA	0.300%	03/01/11	0.300	50,000	89	37,083.33	0.304
	BN	BOFA	0.300%	03/01/11	0.300	50,000	89	37,083.33	0.304
	BN	BOFA	0.300%	03/01/11	0.300	50,000	89	37,083.33	0.304
	BN	BOFA	0.300%	03/01/11	0.300	50,000	89	37,083.33	0.304
	BN	BOFA	0.300%	03/01/11	0.300	50,000	89	37,083.33	0.304
	BN	BOFA	0.300%	03/01/11	0.300	50,000	89	37,083.33	0.304
	BN	BOFA	0.300%	03/01/11	0.300	50,000	89	37,083.33	0.304
	BN	BOFA	0.300%	03/01/11	0.300	50,000	89	37,083.33	0.304
	BN	BOFA	0.300%	03/01/11	0.300	50,000	89	37,083.33	0.304
	CP	GE CO		03/01/11	0.160	50,000	11	2,444.44	0.162
	CP	GE CO		03/01/11	0.160	50,000	11	2,444.44	0.162
	CP	SOC GEN		03/01/11	0.270	50,000	28	10,500.00	0.274
	CP	SOC GEN		03/01/11	0.270	50,000	28	10,500.00	0.274
	CP	SOC GEN		03/01/11	0.270	50,000	28	10,500.00	0.274
	CP	SOC GEN		03/01/11	0.270	50,000	28	10,500.00	0.274
	CP	BNP FIN		03/01/11	0.250	50,000	32	11,111.11	0.254
	CP	BNP FIN		03/01/11	0.250	50,000	32	11,111.11	0.254
	CP	BNP FIN		03/01/11	0.250	50,000	32	11,111.11	0.254
	CP	BNP FIN		03/01/11	0.250	50,000	32	11,111.11	0.254
	CP	BNP FIN		03/01/11	0.250	50,000	32	11,111.11	0.254
	CP	BNP FIN		03/01/11	0.250	50,000	32	11,111.11	0.254
	CP	BOFA		03/01/11	0.250	25,000	34	5,902.78	0.254
	CP	BOFA		03/01/11	0.250	50,000	34	11,805.56	0.254
	CP	BOFA		03/01/11	0.250	50,000	34	11,805.56	0.254
	CP	BOFA		03/01/11	0.250	50,000	34	11,805.56	0.254
	CP	BOFA		03/01/11	0.250	50,000	34	11,805.56	0.254
	CP	BOFA		03/01/11	0.250	50,000	34	11,805.56	0.254
	CP	BOFA		03/01/11	0.250	50,000	34	11,805.56	0.254
	CP	BOFA		03/01/11	0.250	50,000	34	11,805.56	0.254
	CP	BOFA		03/01/11	0.250	50,000	34	11,805.56	0.254
	CP	CIBC HLD		03/01/11	0.260	50,000	89	32,138.89	0.264
	CP	CIBC HLD		03/01/11	0.260	50,000	89	32,138.89	0.264
	CP	CITIFUND		03/01/11	0.290	50,000	89	35,847.22	0.294
	CP	CITIFUND		03/01/11	0.290	50,000	89	35,847.22	0.294
	YCD	MONTREAL	0.230%	03/01/11	0.230	50,000	32	10,222.22	0.233
	YCD	MONTREAL	0.230%	03/01/11	0.230	50,000	32	10,222.22	0.233
	YCD	MONTREAL	0.230%	03/01/11	0.230	50,000	32	10,222.22	0.233
	YCD	MONTREAL	0.230%	03/01/11	0.230	50,000	32	10,222.22	0.233
	YCD	MONTREAL	0.230%	03/01/11	0.230	50,000	32	10,222.22	0.233
	YCD	MONTREAL	0.230%	03/01/11	0.230	50,000	32	10,222.22	0.233
	YCD	NORINCHUK	0.290%	03/01/11	0.290	50,000	35	14,097.22	0.294
	YCD	NORINCHUK	0.290%	03/01/11	0.290	50,000	35	14,097.22	0.294

ACCOUNT									
DATE	TYPE	a/ DESCRIPTION	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD	

03/01/11 REDEMPTIONS (Continued)

YCD		TOKYO-MIT	0.260%	03/01/11	0.260	50,000	41	14,805.56	0.264
YCD		TOKYO-MIT	0.260%	03/01/11	0.260	50,000	41	14,805.56	0.264
YCD		TOKYO-MIT	0.260%	03/01/11	0.260	50,000	41	14,805.56	0.264
YCD		TOKYO-MIT	0.260%	03/01/11	0.260	50,000	41	14,805.56	0.264

03/01/11 PURCHASES

CP		SOC GEN		03/07/11	0.180	50,000			
CP		SOC GEN		03/07/11	0.180	50,000			
CP		SOC GEN		03/07/11	0.180	50,000			
CP		SOC GEN		03/07/11	0.180	50,000			
CP		SOC GEN		03/09/11	0.180	50,000			
CP		SOC GEN		03/09/11	0.180	50,000			
CP		SOC GEN		03/09/11	0.180	50,000			
CP		SOC GEN		03/09/11	0.180	50,000			
CP		SOC GEN		03/09/11	0.180	50,000			
CP		SOC GEN		03/09/11	0.180	50,000			
CP		SOC GEN		03/09/11	0.180	50,000			
CP		CITIFUND		06/28/11	0.270	25,000			
CP		CITIFUND		06/28/11	0.270	50,000			
CP		CITIFUND		06/28/11	0.270	50,000			

03/02/11 REDEMPTIONS

CP		GE CO		03/02/11	0.160	50,000	12	2,666.67	0.162
CP		GE CO		03/02/11	0.160	50,000	12	2,666.67	0.162
CP		GE CO		03/02/11	0.160	50,000	12	2,666.67	0.162
CP		GE CO		03/02/11	0.160	50,000	12	2,666.67	0.162
CP		GE CO		03/02/11	0.160	50,000	12	2,666.67	0.162
CP		GE CO		03/02/11	0.160	50,000	12	2,666.67	0.162
CP		SOC GEN		03/02/11	0.270	50,000	29	10,875.00	0.274
CP		SOC GEN		03/02/11	0.270	50,000	29	10,875.00	0.274
CP		SOC GEN		03/02/11	0.270	50,000	29	10,875.00	0.274
CP		SOC GEN		03/02/11	0.270	50,000	29	10,875.00	0.274
CP		FCAR		03/02/11	0.280	50,000	33	12,833.33	0.284
CP		FCAR		03/02/11	0.280	50,000	33	12,833.33	0.284
CP		FCAR		03/02/11	0.280	50,000	33	12,833.33	0.284
CP		FCAR		03/02/11	0.280	50,000	33	12,833.33	0.284
CP		FCAR		03/02/11	0.280	50,000	33	12,833.33	0.284
CP		FCAR		03/02/11	0.280	50,000	33	12,833.33	0.284
CP		FCAR		03/02/11	0.280	50,000	33	12,833.33	0.284
CP		FCAR		03/02/11	0.280	50,000	33	12,833.33	0.284
CP		FCAR		03/02/11	0.280	50,000	33	12,833.33	0.284
CP		UBS FIN		03/02/11	0.300	50,000	90	37,500.00	0.304
CP		UBS FIN		03/02/11	0.300	50,000	90	37,500.00	0.304

03/02/11 PURCHASES

CP		FCAR		05/09/11	0.330	25,000			
CP		FCAR		05/09/11	0.330	50,000			

ACCOUNT									
DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
03/02/11 PURCHASES (Continued)									
	CP	FCAR		05/09/11	0.330	50,000			
	CP	FCAR		05/09/11	0.330	50,000			
	CP	FCAR		05/09/11	0.330	50,000			
	CP	FCAR		05/09/11	0.330	50,000			
	CP	FCAR		05/09/11	0.330	50,000			
03/03/11 SALES									
	TR	NOTE	1.000%	01/15/14	1.089	50,000	24	251,899.17	7.731
	TR	NOTE	1.000%	01/15/14	1.089	50,000	24	251,899.17	7.731
	TR	NOTE	1.000%	01/15/14	1.089	50,000	24	251,899.17	7.731
	TR	NOTE	1.000%	01/15/14	1.089	50,000	24	251,899.17	7.731
03/03/11 NO REDEMPTIONS									
03/03/11 PURCHASES									
	CP	BNP FIN		03/08/11	0.160	50,000			
	CP	BNP FIN		03/08/11	0.160	50,000			
	CP	BNP FIN		03/08/11	0.160	50,000			
	CP	BNP FIN		03/08/11	0.160	50,000			
	CP	BNP FIN		03/08/11	0.160	50,000			
	CP	BNP FIN		03/08/11	0.160	50,000			
	CP	BNP FIN		03/08/11	0.160	50,000			
03/04/11 REDEMPTIONS									
	CP	BOFA		03/04/11	0.250	50,000	31	10,763.89	0.254
	CP	BOFA		03/04/11	0.250	50,000	31	10,763.89	0.254
03/04/11 PURCHASES									
	YCD	SOC GEN	0.250%	04/01/11	0.250	25,000			
	YCD	SOC GEN	0.250%	04/01/11	0.250	50,000			
	YCD	SOC GEN	0.250%	04/01/11	0.250	50,000			
03/07/11 REDEMPTIONS									
	CP	SOC GEN		03/07/11	0.180	50,000	6	1,500.00	0.183
	CP	SOC GEN		03/07/11	0.180	50,000	6	1,500.00	0.183
	CP	SOC GEN		03/07/11	0.180	50,000	6	1,500.00	0.183
	CP	SOC GEN		03/07/11	0.180	50,000	6	1,500.00	0.183
	CP	BOFA		03/07/11	0.250	50,000	34	11,805.56	0.254
	CP	BOFA		03/07/11	0.250	50,000	34	11,805.56	0.254
03/07/11 NO PURCHASES									

ACCOUNT									
DATE	TYPE	a/ DESCRIPTION	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD	
03/08/11 SALES									
	TR	NOTE	1.000%	01/15/14	1.134	50,000	26	242,942.85	6.889
	TR	NOTE	1.000%	01/15/14	1.134	50,000	26	242,942.85	6.889
03/08/11 REDEMPTIONS									
	CD	UNIONBANK	0.250%	03/08/11	0.250	25,000	84	14,583.33	0.253
	CD	UNIONBANK	0.250%	03/08/11	0.250	50,000	84	29,166.67	0.253
	CD	UNIONBANK	0.250%	03/08/11	0.250	50,000	84	29,166.67	0.253
	CD	UNIONBANK	0.250%	03/08/11	0.250	50,000	84	29,166.67	0.253
	CD	UNIONBANK	0.250%	03/08/11	0.250	50,000	84	29,166.67	0.253
	CD	UNIONBANK	0.250%	03/08/11	0.250	50,000	84	29,166.67	0.253
	CP	BNP FIN		03/08/11	0.160	50,000	5	1,111.11	0.162
	CP	BNP FIN		03/08/11	0.160	50,000	5	1,111.11	0.162
	CP	BNP FIN		03/08/11	0.160	50,000	5	1,111.11	0.162
	CP	BNP FIN		03/08/11	0.160	50,000	5	1,111.11	0.162
	CP	BNP FIN		03/08/11	0.160	50,000	5	1,111.11	0.162
	CP	BNP FIN		03/08/11	0.160	50,000	5	1,111.11	0.162
	CP	BNP FIN		03/08/11	0.160	50,000	5	1,111.11	0.162
	CP	BOFA		03/08/11	0.250	50,000	35	12,152.78	0.254
	CP	BOFA		03/08/11	0.250	50,000	35	12,152.78	0.254
	CP	CITIFUND		03/08/11	0.250	50,000	39	13,541.67	0.254
	CP	CITIFUND		03/08/11	0.250	50,000	39	13,541.67	0.254
03/08/11 NO PURCHASES									
03/09/11 REDEMPTIONS									
	CP	SOC GEN		03/09/11	0.180	50,000	8	2,000.00	0.183
	CP	SOC GEN		03/09/11	0.180	50,000	8	2,000.00	0.183
	CP	SOC GEN		03/09/11	0.180	50,000	8	2,000.00	0.183
	CP	SOC GEN		03/09/11	0.180	50,000	8	2,000.00	0.183
	CP	SOC GEN		03/09/11	0.180	50,000	8	2,000.00	0.183
	CP	SOC GEN		03/09/11	0.180	50,000	8	2,000.00	0.183
03/09/11 PURCHASES									
	YCD	NORINCHUK	0.240%	03/30/11	0.240	50,000			
	YCD	NORINCHUK	0.240%	03/30/11	0.240	50,000			
	YCD	NORINCHUK	0.240%	03/30/11	0.240	50,000			
03/10/11 SALES									
	TR	NOTE	1.000%	01/15/14	1.134	50,000	28	245,705.29	6.470
	TR	NOTE	1.000%	01/15/14	1.134	50,000	28	245,705.29	6.470
03/10/11 REDEMPTIONS									
	TR	BILL		03/10/11	0.380	50,000	343	181,027.78	0.387
	TR	BILL		03/10/11	0.380	50,000	343	181,027.78	0.387
	TR	BILL		03/10/11	0.380	50,000	343	181,027.78	0.387

ACCOUNT									
<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>	
03/10/11 PURCHASES (Continued)									
CP		BNP FIN	04/01/11	0.220	50,000				
CP		BNP FIN	04/01/11	0.220	50,000				
CP		BNP FIN	04/01/11	0.220	50,000				
CP		BNP FIN	04/01/11	0.220	50,000				
CP		BNP FIN	04/01/11	0.220	50,000				
CP		BNP FIN	04/01/11	0.220	50,000				
CP		BNP FIN	04/01/11	0.220	50,000				
CP		SOC GEN	04/11/11	0.240	50,000				
CP		SOC GEN	04/11/11	0.240	50,000				
CP		SOC GEN	04/11/11	0.240	50,000				
CP		SOC GEN	04/11/11	0.240	50,000				
CP		SOC GEN	04/13/11	0.240	50,000				
CP		SOC GEN	04/13/11	0.240	50,000				
CP		NATFUND	06/08/11	0.245	50,000				
CP		NATFUND	06/08/11	0.245	50,000				
CP		NATFUND	06/08/11	0.245	50,000				
CP		NATFUND	06/08/11	0.245	50,000				
TR		BILL	03/08/12	0.250	50,000				
TR		BILL	03/08/12	0.250	50,000				
TR		BILL	03/08/12	0.250	50,000				
TR		BILL	03/08/12	0.250	50,000				
TR		BILL	03/08/12	0.250	50,000				
TR		BILL	03/08/12	0.250	50,000				
TR		BILL	03/08/12	0.250	50,000				
TR		BILL	03/08/12	0.250	50,000				
TR		BILL	03/08/12	0.250	50,000				
TR		BILL	03/08/12	0.250	50,000				
TR		BILL	03/08/12	0.250	50,000				
TR		BILL	03/08/12	0.250	50,000				
TR		BILL	03/08/12	0.250	50,000				
TR		NOTE	1.375%	03/15/12	0.271	50,000			
TR		NOTE	1.375%	03/15/12	0.271	50,000			
TR		NOTE	1.375%	03/15/12	0.271	50,000			
TR		NOTE	1.375%	03/15/12	0.271	50,000			
TR		NOTE	1.375%	03/15/12	0.271	50,000			
TR		NOTE	1.375%	03/15/12	0.271	50,000			
TR		NOTE	1.375%	03/15/12	0.271	50,000			
TR		NOTE	1.375%	03/15/12	0.271	50,000			
TR		NOTE	1.375%	03/15/12	0.271	50,000			
TR		NOTE	1.375%	03/15/12	0.271	50,000			
TR		NOTE	1.375%	03/15/12	0.275	50,000			
TR		NOTE	1.375%	03/15/12	0.275	50,000			
TR		NOTE	1.375%	03/15/12	0.275	50,000			
TR		NOTE	1.375%	03/15/12	0.275	50,000			
TR		NOTE	1.375%	03/15/12	0.275	50,000			
YCD		NORDEA	0.270%	06/28/11	0.270	50,000			
YCD		NORDEA	0.270%	06/28/11	0.270	50,000			
YCD		NORDEA	0.270%	06/28/11	0.270	50,000			
YCD		NORDEA	0.270%	06/28/11	0.270	50,000			

ACCOUNT									
DATE	TYPE	a/ DESCRIPTION	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD	
03/11/11 REDEMPTIONS									
	CP	CAFCO	03/11/11	0.270	50,000	84	31,500.00	0.274	
	CP	CAFCO	03/11/11	0.270	50,000	84	31,500.00	0.274	
03/11/11 PURCHASES									
	CP	GECC	07/15/11	0.240	50,000				
	CP	GECC	07/15/11	0.240	50,000				
	CP	GECC	07/15/11	0.240	50,000				
	CP	GECC	07/15/11	0.240	50,000				
	CP	GECC	07/15/11	0.240	50,000				
	CP	GECC	07/15/11	0.240	50,000				
	CP	GECC	07/15/11	0.240	50,000				
	CP	GECC	07/15/11	0.240	50,000				
	CP	GECC	07/15/11	0.240	50,000				
	CP	GECC	07/15/11	0.240	50,000				
03/14/11 SALES									
	TR	NOTE	1.000%	01/15/14	1.033	50,000	32	446,542.65	10.300
	TR	NOTE	1.000%	01/15/14	1.033	50,000	32	446,542.65	10.300
	TR	NOTE	1.000%	01/15/14	1.033	50,000	32	446,542.65	10.300
	TR	NOTE	1.000%	01/15/14	1.033	50,000	32	446,542.65	10.300
03/14/11 REDEMPTIONS									
	CP	TOYOTA	03/14/11	0.290	50,000	94	37,861.11	0.294	
	CP	TOYOTA	03/14/11	0.290	50,000	94	37,861.11	0.294	
	CP	TOYOTA	03/14/11	0.290	50,000	94	37,861.11	0.294	
	CP	TOYOTA	03/14/11	0.290	50,000	94	37,861.11	0.294	
	CP	TOYOTA	03/14/11	0.290	50,000	94	37,861.11	0.294	
03/14/11 PURCHASES									
	CP	SOC GEN	04/01/11	0.210	50,000				
	CP	SOC GEN	04/01/11	0.210	50,000				
	CP	SOC GEN	04/01/11	0.210	50,000				
	CP	SOC GEN	04/01/11	0.210	50,000				
03/15/11 NO REDEMPTIONS									
03/15/11 PURCHASES									
	CP	SOC GEN	03/25/11	0.180	50,000				
	CP	SOC GEN	03/25/11	0.180	50,000				
	CP	SOC GEN	03/25/11	0.180	50,000				
	CP	SOC GEN	03/25/11	0.180	50,000				
	CP	SOC GEN	03/25/11	0.180	50,000				
	CP	SOC GEN	03/25/11	0.180	50,000				
	CP	SOC GEN	03/25/11	0.180	50,000				
	CP	SOC GEN	03/30/11	0.180	50,000				
	CP	SOC GEN	03/30/11	0.180	50,000				
	CP	SOC GEN	03/30/11	0.180	50,000				

ACCOUNT									
DATE	TYPE	^{a/} DESCRIPTION	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD	
03/15/11 PURCHASES (Continued)									
	CP	SOC GEN	03/30/11	0.180	50,000				
	CP	SOC GEN	03/30/11	0.180	50,000				
	CP	SOC GEN	03/30/11	0.180	50,000				
	CP	BNP FIN	03/30/11	0.190	25,000				
	CP	BNP FIN	03/30/11	0.190	50,000				
	CP	BNP FIN	03/30/11	0.190	50,000				
03/16/11 REDEMPTIONS									
	CP	TOYOTA	03/16/11	0.290	50,000	96	38,666.67	0.294	
	CP	TOYOTA	03/16/11	0.290	50,000	96	38,666.67	0.294	
03/16/11 PURCHASES									
	YCD	MONTREAL	0.200%	04/01/11	0.200	50,000			
	YCD	MONTREAL	0.200%	04/01/11	0.200	50,000			
	YCD	MONTREAL	0.200%	04/01/11	0.200	50,000			
	YCD	MONTREAL	0.200%	04/01/11	0.200	50,000			
	YCD	BARCLAYS	0.260%	06/28/11	0.260	50,000			
	YCD	BARCLAYS	0.260%	06/28/11	0.260	50,000			
	YCD	BARCLAYS	0.260%	06/28/11	0.260	50,000			
03/17/11 NO REDEMPTIONS									
03/17/11 PURCHASES									
	TR	BILL		03/08/12	0.218	50,000			
	TR	BILL		03/08/12	0.218	50,000			
	TR	BILL		03/08/12	0.218	50,000			
	TR	BILL		03/08/12	0.218	50,000			
	YCD	TORONTO	0.235%	06/28/11	0.235	50,000			
	YCD	TORONTO	0.235%	06/28/11	0.235	50,000			
	YCD	TORONTO	0.235%	06/28/11	0.235	50,000			
	YCD	SVENSKA	0.260%	06/28/11	0.260	50,000			
	YCD	SVENSKA	0.260%	06/28/11	0.260	50,000			
03/18/11 NO REDEMPTIONS									
03/18/11 PURCHASES									
	CP	BOFA		05/17/11	0.250	50,000			
	TR	BILL		03/08/12	0.213	50,000			
	TR	BILL		03/08/12	0.213	50,000			
	TR	BILL		03/08/12	0.213	50,000			
	TR	BILL		03/08/12	0.213	50,000			
03/21/11 REDEMPTIONS									
	CP	SOC GEN		03/21/11	0.230	50,000	21	6,708.33	0.233
	CP	SOC GEN		03/21/11	0.230	50,000	21	6,708.33	0.233

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
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03/21/11 REDEMPTIONS (Continued)

CP		SOC GEN	03/21/11	0.230	50,000	21	6,708.33	0.233	
CP		SOC GEN	03/21/11	0.230	50,000	21	6,708.33	0.233	
YCD		SUMITOMO	0.250%	03/21/11	0.250	25,000	32	5,555.56	0.253
YCD		SUMITOMO	0.250%	03/21/11	0.250	50,000	32	11,111.11	0.253
YCD		SUMITOMO	0.250%	03/21/11	0.250	50,000	32	11,111.11	0.253
YCD		SUMITOMO	0.250%	03/21/11	0.250	50,000	32	11,111.11	0.253
YCD		SCOTIA	0.270%	03/21/11	0.270	50,000	97	36,375.00	0.274
YCD		SCOTIA	0.270%	03/21/11	0.270	50,000	97	36,375.00	0.274
YCD		SCOTIA	0.270%	03/21/11	0.270	50,000	97	36,375.00	0.274
YCD		SCOTIA	0.270%	03/21/11	0.270	50,000	97	36,375.00	0.274

03/21/11 PURCHASES

CP		GE CO	03/30/11	0.170	50,000			
CP		GE CO	03/30/11	0.170	50,000			
TR		BILL	03/08/12	0.228	50,000			
TR		BILL	03/08/12	0.228	50,000			
TR		BILL	03/08/12	0.228	50,000			
TR		BILL	03/08/12	0.228	50,000			
TR		BILL	03/08/12	0.228	50,000			
TR		BILL	03/08/12	0.228	50,000			
TR		BILL	03/08/12	0.228	50,000			
TR		BILL	03/08/12	0.228	50,000			

03/22/11 NO REDEMPTIONS

03/22/11 PURCHASES

CP		BNP FIN	03/25/11	0.150	50,000			
CP		BNP FIN	03/25/11	0.150	50,000			
CP		BNP FIN	03/25/11	0.150	50,000			
CP		BNP FIN	03/25/11	0.150	50,000			
CP		BOFA	03/25/11	0.150	50,000			
CP		BOFA	03/25/11	0.150	50,000			
CP		BOFA	03/25/11	0.150	50,000			
CP		BOFA	03/25/11	0.150	50,000			
CP		BOFA	03/25/11	0.150	50,000			
CP		BOFA	03/25/11	0.150	50,000			
CP		BOFA	03/25/11	0.150	50,000			
CP		BOFA	03/25/11	0.150	50,000			
CP		BOFA	03/25/11	0.150	50,000			
CP		BOFA	03/25/11	0.150	50,000			

03/23/11 NO REDEMPTIONS

03/23/11 PURCHASES

CP		SOC GEN	03/30/11	0.170	50,000			
CP		SOC GEN	03/30/11	0.170	50,000			
CP		SOC GEN	04/01/11	0.170	50,000			

ACCOUNT									
DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD

03/23/11 PURCHASES (Continued)

	CP	SOC GEN		04/01/11	0.170	50,000			
	YCD	SOC GEN	0.180%	04/05/11	0.180	50,000			
	YCD	SOC GEN	0.180%	04/05/11	0.180	50,000			
	YCD	SOC GEN	0.180%	04/05/11	0.180	50,000			
	YCD	SCOTIA	0.160%	04/08/11	0.160	50,000			
	YCD	SCOTIA	0.160%	04/08/11	0.160	50,000			
	YCD	SCOTIA	0.160%	04/08/11	0.160	50,000			

03/24/11 NO REDEMPTIONS

03/24/11 PURCHASES

	BN	BOFA	0.300%	07/27/11	0.300	50,000			
	BN	BOFA	0.300%	07/27/11	0.300	50,000			
	BN	BOFA	0.300%	07/27/11	0.300	50,000			
	BN	BOFA	0.300%	07/27/11	0.300	50,000			
	BN	BOFA	0.300%	07/27/11	0.300	50,000			
	BN	BOFA	0.300%	07/27/11	0.300	50,000			
	BN	BOFA	0.300%	07/27/11	0.300	50,000			
	BN	BOFA	0.300%	07/27/11	0.300	50,000			
	TR	BILL		03/08/12	0.228	50,000			
	TR	BILL		03/08/12	0.228	50,000			
	TR	BILL		03/08/12	0.228	50,000			
	TR	BILL		03/08/12	0.228	50,000			
	TR	BILL		03/08/12	0.228	50,000			
	TR	BILL		03/08/12	0.228	50,000			
	TR	BILL		03/08/12	0.228	50,000			
	TR	BILL		03/08/12	0.228	50,000			
	YCD	BNP	0.280%	05/25/11	0.280	50,000			
	YCD	BNP	0.280%	05/25/11	0.280	50,000			
	YCD	BNP	0.280%	05/25/11	0.280	50,000			
	YCD	BNP	0.280%	05/25/11	0.280	50,000			
	YCD	SE BANKEN	0.300%	05/25/11	0.300	50,000			
	YCD	SE BANKEN	0.300%	05/25/11	0.300	50,000			

03/25/11 SALES

	TR	BILL		04/07/11	0.015	50,000	329	175,479.17	0.391
	TR	BILL		04/07/11	0.015	50,000	329	175,479.17	0.391
	TR	BILL		04/07/11	0.015	50,000	329	175,479.17	0.391
	TR	BILL		04/07/11	0.015	50,000	329	175,479.17	0.391

03/25/11 REDEMPTIONS

	BN	BOFA	0.300%	03/25/11	0.300	50,000	95	39,583.33	0.304
	BN	BOFA	0.300%	03/25/11	0.300	50,000	95	39,583.33	0.304
	BN	BOFA	0.300%	03/25/11	0.300	50,000	95	39,583.33	0.304
	BN	BOFA	0.300%	03/25/11	0.300	50,000	95	39,583.33	0.304
	BN	BOFA	0.300%	03/25/11	0.300	50,000	95	39,583.33	0.304
	BN	BOFA	0.300%	03/25/11	0.300	50,000	95	39,583.33	0.304

ACCOUNT								
DATE	TYPE	a/ DESCRIPTION	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD

03/25/11 REDEMPTIONS (Continued)

CP		BNP FIN	03/25/11	0.150	50,000	3	625.00	0.152	
CP		BNP FIN	03/25/11	0.150	50,000	3	625.00	0.152	
CP		BNP FIN	03/25/11	0.150	50,000	3	625.00	0.152	
CP		BNP FIN	03/25/11	0.150	50,000	3	625.00	0.152	
CP		BOFA	03/25/11	0.150	50,000	3	625.00	0.152	
CP		BOFA	03/25/11	0.150	50,000	3	625.00	0.152	
CP		BOFA	03/25/11	0.150	50,000	3	625.00	0.152	
CP		BOFA	03/25/11	0.150	50,000	3	625.00	0.152	
CP		BOFA	03/25/11	0.150	50,000	3	625.00	0.152	
CP		BOFA	03/25/11	0.150	50,000	3	625.00	0.152	
CP		BOFA	03/25/11	0.150	50,000	3	625.00	0.152	
CP		BOFA	03/25/11	0.150	50,000	3	625.00	0.152	
CP		BOFA	03/25/11	0.150	50,000	3	625.00	0.152	
CP		BOFA	03/25/11	0.150	50,000	3	625.00	0.152	
CP		SOC GEN	03/25/11	0.180	50,000	10	2,500.00	0.183	
CP		SOC GEN	03/25/11	0.180	50,000	10	2,500.00	0.183	
CP		SOC GEN	03/25/11	0.180	50,000	10	2,500.00	0.183	
CP		SOC GEN	03/25/11	0.180	50,000	10	2,500.00	0.183	
CP		SOC GEN	03/25/11	0.180	50,000	10	2,500.00	0.183	
CP		SOC GEN	03/25/11	0.180	50,000	10	2,500.00	0.183	
YCD		RB CANADA	0.260%	03/25/11	0.260	50,000	92	33,222.22	0.264
YCD		RB CANADA	0.260%	03/25/11	0.260	50,000	92	33,222.22	0.264
YCD		RB CANADA	0.260%	03/25/11	0.260	50,000	92	33,222.22	0.264
YCD		RB CANADA	0.260%	03/25/11	0.260	50,000	92	33,222.22	0.264
YCD		RB CANADA	0.260%	03/25/11	0.260	50,000	92	33,222.22	0.264
YCD		RB CANADA	0.260%	03/25/11	0.260	50,000	92	33,222.22	0.264
YCD		RB CANADA	0.260%	03/25/11	0.260	50,000	92	33,222.22	0.264
YCD		RB CANADA	0.260%	03/25/11	0.260	50,000	92	33,222.22	0.264
YCD		RB CANADA	0.260%	03/25/11	0.260	50,000	92	33,222.22	0.264
YCD		TORONTO	0.260%	03/25/11	0.260	50,000	94	33,944.44	0.264
YCD		TORONTO	0.260%	03/25/11	0.260	50,000	94	33,944.44	0.264
YCD		TORONTO	0.260%	03/25/11	0.260	50,000	94	33,944.44	0.264

03/25/11 PURCHASES

TR		BILL		03/08/12	0.235	50,000			
TR		BILL		03/08/12	0.235	50,000			
YCD		RB CANADA	0.250%	06/28/11	0.250	50,000			
YCD		RB CANADA	0.250%	06/28/11	0.250	50,000			
YCD		RB CANADA	0.250%	06/28/11	0.250	50,000			
YCD		RB CANADA	0.250%	06/28/11	0.250	50,000			
YCD		RB CANADA	0.250%	06/28/11	0.250	50,000			
YCD		RB CANADA	0.250%	06/28/11	0.250	50,000			
YCD		RB CANADA	0.250%	06/28/11	0.250	50,000			
YCD		RB CANADA	0.250%	06/28/11	0.250	50,000			
YCD		RB CANADA	0.250%	06/28/11	0.250	50,000			
YCD		RB CANADA	0.250%	06/28/11	0.250	50,000			

ACCOUNT								
DATE	TYPE	a/ DESCRIPTION	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD

03/28/11 REDEMPTIONS

CP		UBS FIN	03/28/11	0.270	25,000	101	18,937.50	0.274	
CP		UBS FIN	03/28/11	0.270	50,000	101	37,875.00	0.274	
CP		UBS FIN	03/28/11	0.270	50,000	101	37,875.00	0.274	
CP		UBS FIN	03/28/11	0.270	50,000	101	37,875.00	0.274	
CP		UBS FIN	03/28/11	0.270	50,000	101	37,875.00	0.274	
CP		UBS FIN	03/28/11	0.270	50,000	101	37,875.00	0.274	
CP		UBS FIN	03/28/11	0.270	50,000	101	37,875.00	0.274	
YCD		STNDRD CH	0.320%	03/28/11	0.320	50,000	88	39,111.11	0.324
YCD		STNDRD CH	0.320%	03/28/11	0.320	50,000	88	39,111.11	0.324
YCD		STNDRD CH	0.320%	03/28/11	0.320	50,000	88	39,111.11	0.324
YCD		STNDRD CH	0.320%	03/28/11	0.320	50,000	88	39,111.11	0.324
YCD		SCOTIA	0.280%	03/28/11	0.280	50,000	101	39,277.78	0.284
YCD		SCOTIA	0.280%	03/28/11	0.280	50,000	101	39,277.78	0.284
YCD		SCOTIA	0.280%	03/28/11	0.280	50,000	101	39,277.78	0.284
YCD		SCOTIA	0.280%	03/28/11	0.280	50,000	101	39,277.78	0.284
YCD		BARCLAYS	0.290%	03/28/11	0.290	50,000	104	41,888.89	0.294
YCD		BARCLAYS	0.290%	03/28/11	0.290	50,000	104	41,888.89	0.294
YCD		BARCLAYS	0.290%	03/28/11	0.290	50,000	104	41,888.89	0.294
YCD		BARCLAYS	0.290%	03/28/11	0.290	50,000	104	41,888.89	0.294
YCD		BARCLAYS	0.290%	03/28/11	0.290	50,000	104	41,888.89	0.294
YCD		BARCLAYS	0.290%	03/28/11	0.290	50,000	104	41,888.89	0.294
YCD		BARCLAYS	0.290%	03/28/11	0.290	50,000	104	41,888.89	0.294
YCD		BARCLAYS	0.290%	03/28/11	0.290	50,000	104	41,888.89	0.294
YCD		BARCLAYS	0.290%	03/28/11	0.290	50,000	104	41,888.89	0.294
YCD		STNDRD CH	0.300%	03/28/11	0.300	50,000	108	45,000.00	0.304
YCD		STNDRD CH	0.300%	03/28/11	0.300	50,000	108	45,000.00	0.304
YCD		STNDRD CH	0.300%	03/28/11	0.300	50,000	108	45,000.00	0.304
YCD		STNDRD CH	0.300%	03/28/11	0.300	50,000	108	45,000.00	0.304

03/28/11 PURCHASES

TR		BILL		03/08/12	0.270	50,000		
TR		BILL		03/08/12	0.270	50,000		
TR		BILL		03/08/12	0.270	50,000		
TR		BILL		03/08/12	0.270	50,000		
TR		BILL		03/08/12	0.270	50,000		
TR		BILL		03/08/12	0.270	50,000		
TR		BILL		03/08/12	0.270	50,000		
TR		BILL		03/08/12	0.270	50,000		
TR		BILL		03/08/12	0.270	50,000		
TR		BILL		03/08/12	0.270	50,000		
TR		BILL		03/08/12	0.270	50,000		
TR		BILL		03/08/12	0.270	50,000		
TR		BILL		03/08/12	0.270	50,000		

03/29/11 NO REDEMPTIONS

03/29/11 PURCHASES

CP		BNP FIN		04/04/11	0.150	50,000		
CP		BNP FIN		04/04/11	0.150	50,000		
CP		BNP FIN		04/04/11	0.150	50,000		

ACCOUNT								
<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
03/29/11 PURCHASES (Continued)								
	CP	BNP FIN	04/04/11	0.150	50,000			
	CP	BNP FIN	04/05/11	0.150	50,000			
	CP	BNP FIN	04/05/11	0.150	50,000			
	SBA FR	POOL	0.525% 03/25/36	0.525	14,578			
	TR	BILL	03/08/12	0.268	50,000			
	TR	BILL	03/08/12	0.268	50,000			
	TR	BILL	03/08/12	0.268	50,000			
	TR	BILL	03/08/12	0.268	50,000			
	TR	BILL	03/08/12	0.268	50,000			
	TR	BILL	03/08/12	0.270	50,000			
	TR	BILL	03/08/12	0.270	50,000			
	TR	BILL	03/08/12	0.270	50,000			
	TR	BILL	03/08/12	0.270	50,000			
	TR	BILL	03/08/12	0.273	50,000			
	TR	BILL	03/08/12	0.273	50,000			
	TR	BILL	03/08/12	0.273	50,000			
	TR	BILL	03/08/12	0.273	50,000			
	TR	NOTE	1.250% 03/15/14	1.253	50,000			
	TR	NOTE	1.250% 03/15/14	1.253	50,000			
	TR	NOTE	1.250% 03/15/14	1.253	50,000			
	TR	NOTE	1.250% 03/15/14	1.253	50,000			
	TR	NOTE	1.250% 03/15/14	1.253	50,000			
	TR	NOTE	1.250% 03/15/14	1.253	50,000			
	TR	NOTE	1.250% 03/15/14	1.253	50,000			
	TR	NOTE	1.250% 03/15/14	1.253	50,000			
	TR	NOTE	1.250% 03/15/14	1.261	50,000			
	TR	NOTE	1.250% 03/15/14	1.261	50,000			
	TR	NOTE	1.250% 03/15/14	1.261	50,000			
	TR	NOTE	1.250% 03/15/14	1.261	50,000			
	TR	NOTE	1.250% 03/15/14	1.263	50,000			
	TR	NOTE	1.250% 03/15/14	1.263	50,000			
	TR	NOTE	1.250% 03/15/14	1.263	50,000			
	TR	NOTE	1.250% 03/15/14	1.263	50,000			
	TR	NOTE	1.250% 03/15/14	1.263	50,000			
	TR	NOTE	1.250% 03/15/14	1.263	50,000			
	TR	NOTE	1.250% 03/15/14	1.263	50,000			
	TR	NOTE	1.250% 03/15/14	1.263	50,000			
	TR	NOTE	1.250% 03/15/14	1.274	50,000			
	TR	NOTE	1.250% 03/15/14	1.274	50,000			
	TR	NOTE	1.250% 03/15/14	1.274	50,000			
	TR	NOTE	1.250% 03/15/14	1.274	50,000			
	TR	NOTE	1.250% 03/15/14	1.277	50,000			
	TR	NOTE	1.250% 03/15/14	1.277	50,000			
	TR	NOTE	1.250% 03/15/14	1.277	50,000			
	TR	NOTE	1.250% 03/15/14	1.277	50,000			

ACCOUNT									
DATE	TYPE	a/ DESCRIPTION	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD	

03/30/11 SALES

TR	BILL		04/07/11	0.010	50,000	334	175,638.89	0.385	
TR	BILL		04/07/11	0.010	50,000	334	175,638.89	0.385	
TR	BILL		04/07/11	0.010	50,000	334	175,638.89	0.385	
TR	BILL		04/07/11	0.010	50,000	334	175,638.89	0.385	
TR	BILL		04/07/11	0.010	50,000	334	175,638.89	0.385	
TR	BILL		04/07/11	0.010	50,000	334	175,638.89	0.385	

03/30/11 REDEMPTIONS

CP	SOC GEN		03/30/11	0.170	50,000	7	1,652.78	0.172	
CP	SOC GEN		03/30/11	0.170	50,000	7	1,652.78	0.172	
CP	GE CO		03/30/11	0.170	50,000	9	2,125.00	0.172	
CP	GE CO		03/30/11	0.170	50,000	9	2,125.00	0.172	
CP	SOC GEN		03/30/11	0.180	50,000	15	3,750.00	0.183	
CP	SOC GEN		03/30/11	0.180	50,000	15	3,750.00	0.183	
CP	SOC GEN		03/30/11	0.180	50,000	15	3,750.00	0.183	
CP	SOC GEN		03/30/11	0.180	50,000	15	3,750.00	0.183	
CP	SOC GEN		03/30/11	0.180	50,000	15	3,750.00	0.183	
CP	SOC GEN		03/30/11	0.180	50,000	15	3,750.00	0.183	
CP	SOC GEN		03/30/11	0.180	50,000	15	3,750.00	0.183	
CP	BNP FIN		03/30/11	0.190	25,000	15	1,979.17	0.193	
CP	BNP FIN		03/30/11	0.190	50,000	15	3,958.33	0.193	
CP	BNP FIN		03/30/11	0.190	50,000	15	3,958.33	0.193	
CP	GECC		03/30/11	0.210	50,000	58	16,916.67	0.213	
CP	GECC		03/30/11	0.210	50,000	58	16,916.67	0.213	
CP	GECC		03/30/11	0.210	50,000	58	16,916.67	0.213	
CP	GECC		03/30/11	0.210	50,000	58	16,916.67	0.213	
CP	BNP FIN		03/30/11	0.340	50,000	99	46,750.00	0.345	
CP	BNP FIN		03/30/11	0.340	50,000	99	46,750.00	0.345	
YCD	NORINCHUK	0.240%	03/30/11	0.240	50,000	21	7,000.00	0.243	
YCD	NORINCHUK	0.240%	03/30/11	0.240	50,000	21	7,000.00	0.243	
YCD	NORINCHUK	0.240%	03/30/11	0.240	50,000	21	7,000.00	0.243	
YCD	BNP	0.250%	03/30/11	0.250	50,000	36	12,500.00	0.253	
YCD	BNP	0.250%	03/30/11	0.250	50,000	36	12,500.00	0.253	

03/30/11 PURCHASES

TR	NOTE	1.250%	03/15/14	1.307	50,000				
TR	NOTE	1.250%	03/15/14	1.307	50,000				
TR	NOTE	1.250%	03/15/14	1.307	50,000				
TR	NOTE	1.250%	03/15/14	1.307	50,000				
TR	NOTE	1.250%	03/15/14	1.307	50,000				
TR	NOTE	1.250%	03/15/14	1.307	50,000				

03/31/11 NO REDEMPTIONS

03/31/11 NO PURCHASES

FOOTNOTES

<u>a/</u>	The abbreviations indicate the type of security purchased, sold, or redeemed:
TR	U.S. Treasury Bills, Notes
DEB	Federal/Supranational Agency Debentures – Federal Home Loan Bank (FHLB), Federal Home Loan Mortgage Corporation (FHLMC), Federal National Mortgage Association (FNMA), Federal Farm Credit Bank (FFCB), Federal Land Banks (FLB), Federal Intermediate Credit Banks (FICB), Central Bank for Cooperatives (CBC), Tennessee Valley Authority (TVA), Commodity Credit Corporation (CCC), International Bank for Reconstruction and Development (IBRD).
DEB FR	Federal/Supranational Agency Floating Rate Debentures – FHLB, FHLMC, FNMA, FFCB, FLB, FICB, CBC, TVA, CCC, IBRD.
DN	Federal/Supranational Agency Discount Notes – FHLB, FHLMC, FNMA, FFCB, FLB, FICB, CBC, TVA, CCC, IBRD.
POOL FR	Floating Rate Small Business Administration (SBA) Loan Pools
CD	Negotiable Certificates of Deposit
CD FR	Floating Rate Negotiable Certificates of Deposit
BN	Bank Notes
YCD	Negotiable Yankee Certificates of Deposit
YCD FR	Floating Rate Negotiable Yankee Certificates of Deposit
CP	Commercial Paper
CB	Corporate Bonds
CB FR	Floating Rate Corporate Bonds
BA	Bankers Acceptances
PC	Federal Agency Mortgage-backed Pass-through Certificates – FHLMC, FNMA, Government National Mortgage Investment Conduit (GNMA)
REMIC	Federal Agency Real Estate Mortgage Investment Conduits – FHLMC, FNMA
<u>b/</u>	Industry standard purchase yield calculation
<u>c/</u>	Repurchase Agreement
<u>d/</u>	Par amount of securities purchased, sold or redeemed
<u>e/</u>	Securities were purchased and sold as of the same date
<u>f/</u>	Repurchase Agreement against Reverse Repurchase Agreement
<u>g/</u>	Outright purchase against Reverse Repurchase Agreement
<u>h/</u>	Security "SWAP" transactions
<u>i/</u>	Buy back agreement
RRS	Reverse Repurchase Agreement
RRP	Termination of Reverse Repurchase Agreement

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>ALHAMBRA</u>				
Omni Bank, NA	10/06/10	0.240	2,000,000.00	04/06/11
Omni Bank, NA	01/20/11	0.200	2,000,000.00	04/21/11
Omni Bank, NA	11/04/10	0.210	2,000,000.00	05/05/11
Omni Bank, NA	11/12/10	0.210	2,000,000.00	05/13/11
Omni Bank, NA	03/03/11	0.190	2,000,000.00	06/02/11
Omni Bank, NA	12/10/10	0.240	1,000,000.00	06/10/11
Omni Bank, NA	03/18/11	0.150	2,000,000.00	06/17/11
Omni Bank, NA	01/13/11	0.230	3,000,000.00	07/14/11
Omni Bank, NA	01/27/11	0.230	2,000,000.00	07/28/11
Omni Bank, NA	02/18/11	0.210	2,000,000.00	08/19/11
<u>ARCADIA</u>				
American Plus Bank, NA	02/18/11	0.180	240,000.00	05/19/11
<u>CAMARILLO</u>				
First California Bank	01/07/11	0.200	25,000,000.00	04/08/11
First California Bank	01/07/11	0.200	25,000,000.00	04/08/11
First California Bank	03/17/11	0.160	50,000,000.00	06/16/11
<u>CHICO</u>				
Tri Counties Bank	03/16/11	0.140	5,000,000.00	06/15/11
<u>DIAMOND BAR</u>				
Prospectors Federal Credit Union	03/17/11	0.190	4,000,000.00	09/15/11
<u>ENCINO</u>				
California United Bank	10/06/10	0.240	10,000,000.00	04/06/11
<u>FAIRFIELD</u>				
Westamerica Bank	01/05/11	0.180	80,000,000.00	04/06/11
Westamerica Bank	01/13/11	0.200	65,000,000.00	04/14/11
Westamerica Bank	01/21/11	0.210	25,000,000.00	04/22/11
Westamerica Bank	01/28/11	0.210	30,000,000.00	04/29/11
Westamerica Bank	02/09/11	0.200	75,000,000.00	05/11/11
Westamerica Bank	03/04/11	0.200	25,000,000.00	09/02/11

TIME DEPOSITS

<u>FOLSOM</u>	<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
	Folsom Lake Bank	01/12/11	0.200	1,500,000.00	04/13/11
	Folsom Lake Bank	02/04/11	0.220	3,500,000.00	05/06/11
<u>FRESNO</u>					
	Central Valley Community Bank	03/02/11	0.200	5,000,000.00	06/01/11
	Central Valley Community Bank	03/17/11	0.160	5,000,000.00	06/16/11
<u>FULLERTON</u>					
	Fullerton Community Bank, FSB	01/06/11	0.200	5,500,000.00	04/07/11
	Fullerton Community Bank, FSB	03/10/11	0.170	15,500,000.00	06/09/11
	Fullerton Community Bank, FSB	03/18/11	0.150	16,500,000.00	06/17/11
	Fullerton Community Bank, FSB	03/18/11	0.150	5,000,000.00	06/30/11
<u>IRVINE</u>					
	CommerceWest Bank, NA	01/07/11	0.210	5,000,000.00	04/07/11
	CommerceWest Bank, NA	02/04/11	0.230	2,500,000.00	05/06/11
	CommerceWest Bank, NA	02/11/11	0.210	2,500,000.00	05/13/11
	CommerceWest Bank, NA	03/18/11	0.150	5,000,000.00	06/17/11
<u>LAFAYETTE</u>					
	California Bank of Commerce	10/14/10	0.210	5,000,000.00	04/14/11
	California Bank of Commerce	12/17/10	0.240	10,000,000.00	06/17/11
<u>LODI</u>					
	Farmers & Merchants Bk Cen CA	10/28/10	0.230	35,000,000.00	04/28/11
	Farmers & Merchants Bk Cen CA	12/01/10	0.260	35,000,000.00	06/01/11
	Farmers & Merchants Bk Cen CA	01/21/11	0.240	35,000,000.00	07/22/11
	Farmers & Merchants Bk Cen CA	03/16/11	0.180	20,000,000.00	09/14/11
<u>LOS ANGELES</u>					
	1st Century Bank, NA	01/19/11	0.210	6,000,000.00	04/20/11
	1st Century Bank, NA	03/18/11	0.120	12,000,000.00	04/22/11
	1st Century Bank, NA	02/04/11	0.220	16,000,000.00	05/06/11
	Broadway Federal Bank, FSB	02/23/11	0.160	8,500,000.00	04/01/11
	Broadway Federal Bank, FSB	02/25/11	0.190	3,000,000.00	04/06/11
	Broadway Federal Bank, FSB	03/16/11	0.130	6,500,000.00	04/20/11
	Broadway Federal Bank, FSB	03/25/11	0.150	2,000,000.00	04/29/11
	Center Bank	01/07/11	0.190	55,000,000.00	04/08/11

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>LOS ANGELES (Continued)</u>				
Center Bank	03/09/11	0.160	25,000,000.00	06/08/11
Center Bank	03/18/11	0.140	35,000,000.00	06/17/11
City National Bank	03/11/11	0.160	50,000,000.00	06/10/11
Commonwealth Business Bank	01/07/11	0.200	6,000,000.00	04/07/11
Commonwealth Business Bank	03/03/11	0.170	5,000,000.00	04/14/11
Commonwealth Business Bank	01/28/11	0.220	3,000,000.00	04/29/11
Commonwealth Business Bank	02/04/11	0.220	4,000,000.00	05/06/11
Commonwealth Business Bank	02/16/11	0.180	5,000,000.00	05/18/11
Commonwealth Business Bank	03/16/11	0.130	5,000,000.00	06/15/11
Commonwealth Business Bank	03/25/11	0.210	5,000,000.00	09/23/11
Eastern International Bank	01/26/11	0.210	1,900,000.00	07/27/11
HSBC Bank USA, NA	02/16/11	0.180	25,000,000.00	05/18/11
Manufacturers Bank	01/14/11	0.210	100,000,000.00	04/15/11
Manufacturers Bank	01/21/11	0.220	50,000,000.00	04/22/11
Manufacturers Bank	03/17/11	0.160	50,000,000.00	06/16/11
Mission Valley Bank	01/19/11	0.210	7,000,000.00	04/20/11
Nara Bank	12/09/10	0.210	35,000,000.00	04/07/11
Nara Bank	01/12/11	0.200	45,000,000.00	04/13/11
Nara Bank	03/02/11	0.200	60,000,000.00	06/01/11
Nara Bank	03/04/11	0.190	20,000,000.00	06/03/11
Nara Bank	03/18/11	0.150	40,000,000.00	06/17/11
OneUnited Bank	02/24/11	0.170	5,000,000.00	04/01/11
OneUnited Bank	03/23/11	0.140	7,000,000.00	04/27/11
State Bank of India (California)	10/08/10	0.230	3,000,000.00	04/08/11
State Bank of India (California)	10/13/10	0.210	5,000,000.00	04/13/11
State Bank of India (California)	01/20/11	0.200	3,000,000.00	04/21/11
State Bank of India (California)	02/11/11	0.190	2,000,000.00	05/13/11
State Bank of India (California)	02/16/11	0.170	5,000,000.00	05/18/11
State Bank of India (California)	02/24/11	0.160	10,000,000.00	05/26/11
State Bank of India (California)	03/02/11	0.190	3,000,000.00	06/01/11
State Bank of India (California)	03/09/11	0.170	18,000,000.00	06/08/11
State Bank of India (California)	03/16/11	0.140	5,000,000.00	06/15/11
Wilshire State Bank	01/05/11	0.190	39,000,000.00	04/06/11
Wilshire State Bank	01/13/11	0.210	30,000,000.00	04/14/11
Wilshire State Bank	02/03/11	0.220	8,000,000.00	05/05/11
Wilshire State Bank	02/17/11	0.190	78,000,000.00	05/19/11
Wilshire State Bank	03/10/11	0.180	36,000,000.00	06/09/11
<u>MONTEREY</u>				
1st Capital Bank	10/28/10	0.230	1,000,000.00	04/28/11
1st Capital Bank	03/17/11	0.170	5,000,000.00	09/15/11

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>NEWPORT BEACH</u>				
Commerce National Bank	01/07/11	0.200	2,500,000.00	04/08/11
Commerce National Bank	03/11/11	0.170	16,000,000.00	06/10/11
Commerce National Bank	03/18/11	0.160	4,000,000.00	06/17/11
<u>NORTH HIGHLANDS</u>				
SAFE Credit Union	02/24/11	0.180	5,000,000.00	04/01/11
<u>OAKDALE</u>				
Oak Valley Community Bank	03/10/11	0.160	3,500,000.00	06/09/11
<u>OAKLAND</u>				
Metropolitan Bank	01/07/11	0.200	1,500,000.00	04/08/11
Metropolitan Bank	02/04/11	0.220	2,000,000.00	05/06/11
Metropolitan Bank	03/03/11	0.200	1,000,000.00	06/02/11
Metropolitan Bank	03/17/11	0.160	4,500,000.00	06/16/11
<u>ONTARIO</u>				
Citizens Business Bank	12/03/10	0.220	25,000,000.00	04/08/11
Citizens Business Bank	01/07/11	0.200	50,000,000.00	04/08/11
Citizens Business Bank	01/28/11	0.220	30,000,000.00	04/29/11
Citizens Business Bank	02/03/11	0.220	30,000,000.00	05/05/11
Citizens Business Bank	02/09/11	0.210	50,000,000.00	05/11/11
Citizens Business Bank	02/17/11	0.190	30,000,000.00	05/19/11
Citizens Business Bank	03/04/11	0.190	25,000,000.00	06/03/11
<u>PALOS VERDES ESTATES</u>				
Malaga Bank, FSB	01/06/11	0.170	5,000,000.00	04/07/11
Malaga Bank, FSB	01/28/11	0.210	8,000,000.00	07/29/11
Malaga Bank, FSB	02/04/11	0.200	9,000,000.00	08/05/11
Malaga Bank, FSB	02/11/11	0.200	10,000,000.00	08/12/11
Malaga Bank, FSB	03/04/11	0.180	4,000,000.00	09/02/11
Malaga Bank, FSB	03/09/11	0.180	12,000,000.00	09/07/11
<u>PASADENA</u>				
Community Bank	01/12/11	0.200	35,000,000.00	04/13/11
Community Bank	02/09/11	0.210	30,000,000.00	05/11/11
Community Bank	03/16/11	0.140	30,000,000.00	06/15/11
East West Bank	10/14/10	0.210	25,000,000.00	04/14/11

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>PASADENA (Continued)</u>				
East West Bank	10/27/10	0.220	50,000,000.00	04/27/11
East West Bank	01/13/11	0.230	50,000,000.00	07/14/11
East West Bank	01/28/11	0.230	50,000,000.00	07/29/11
<u>PLACERVILLE</u>				
El Dorado Savings Bank	03/03/11	0.200	5,000,000.00	09/01/11
<u>PLEASANTON</u>				
Valley Community Bank	01/21/11	0.230	6,000,000.00	04/22/11
<u>PORTERVILLE</u>				
Bank of the Sierra	01/07/11	0.210	35,000,000.00	04/08/11
Bank of the Sierra	01/13/11	0.220	5,000,000.00	04/14/11
Bank of the Sierra	03/10/11	0.170	15,000,000.00	05/12/11
Bank of the Sierra	02/17/11	0.200	5,000,000.00	05/19/11
Bank of the Sierra	03/10/11	0.180	20,000,000.00	06/09/11
<u>RANCHO CORDOVA</u>				
American River Bank	01/05/11	0.200	7,500,000.00	04/06/11
American River Bank	01/07/11	0.210	2,000,000.00	04/08/11
American River Bank	01/12/11	0.210	2,500,000.00	04/13/11
American River Bank	01/12/11	0.210	3,000,000.00	04/20/11
American River Bank	02/04/11	0.230	2,500,000.00	05/06/11
American River Bank	02/11/11	0.210	2,500,000.00	05/13/11
American River Bank	02/17/11	0.200	6,500,000.00	05/19/11
American River Bank	03/03/11	0.210	1,000,000.00	06/02/11
American River Bank	03/17/11	0.170	1,500,000.00	06/16/11
<u>REDWOOD CITY</u>				
Provident Credit Union	01/20/11	0.210	20,000,000.00	04/21/11
Provident Credit Union	03/03/11	0.200	20,000,000.00	06/02/11
<u>RICHMOND</u>				
Mechanics Bank, The	01/19/11	0.210	20,000,000.00	04/20/11
Mechanics Bank, The	01/27/11	0.220	20,000,000.00	04/28/11
Mechanics Bank, The	02/17/11	0.190	10,000,000.00	05/19/11
Mechanics Bank, The	03/02/11	0.200	10,000,000.00	06/01/11

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>ROCKLIN</u>				
Five Star Bank	01/05/11	0.180	14,500,000.00	04/06/11
Five Star Bank	01/19/11	0.200	2,000,000.00	04/20/11
Five Star Bank	02/04/11	0.210	3,000,000.00	05/06/11
Five Star Bank	03/17/11	0.150	10,500,000.00	06/16/11
<u>ROSEMEAD</u>				
Pacific Alliance Bank	01/12/11	0.220	4,000,000.00	07/13/11
Pacific Alliance Bank	03/11/11	0.200	1,500,000.00	09/09/11
<u>ROSEVILLE</u>				
Rabobank, NA	01/05/11	0.190	100,000,000.00	04/06/11
Rabobank, NA	01/14/11	0.210	100,000,000.00	04/15/11
<u>SACRAMENTO</u>				
Bank of Sacramento	01/05/11	0.190	6,000,000.00	04/06/11
Comerica Bank	01/12/11	0.200	50,000,000.00	04/13/11
Comerica Bank	01/19/11	0.210	75,000,000.00	04/20/11
Comerica Bank	02/09/11	0.210	50,000,000.00	05/11/11
Comerica Bank	02/16/11	0.180	25,000,000.00	05/18/11
Comerica Bank	03/03/11	0.200	75,000,000.00	06/02/11
Comerica Bank	03/16/11	0.140	25,000,000.00	06/15/11
Golden 1 Credit Union, The	02/02/11	0.210	25,000,000.00	05/04/11
Golden 1 Credit Union, The	02/04/11	0.220	25,000,000.00	05/04/11
Merchants National Bank of Sacramento	10/13/10	0.190	2,000,000.00	04/13/11
Merchants National Bank of Sacramento	11/10/10	0.190	2,000,000.00	05/11/11
Merchants National Bank of Sacramento	12/01/10	0.240	2,000,000.00	06/01/11
Merchants National Bank of Sacramento	12/08/10	0.240	2,000,000.00	06/08/11
<u>SAN DIEGO</u>				
Mission Federal Credit Union	01/19/11	0.210	10,000,000.00	04/20/11
Torrey Pines Bank	01/06/11	0.190	25,000,000.00	04/07/11
Torrey Pines Bank	02/17/11	0.180	15,000,000.00	05/19/11
Torrey Pines Bank	03/02/11	0.190	25,000,000.00	06/01/11
<u>SAN FRANCISCO</u>				
Oceanic Bank	03/09/11	0.180	4,000,000.00	09/07/11
Union Bank, NA	01/27/11	0.220	150,000,000.00	04/28/11
Union Bank, NA	03/10/11	0.170	150,000,000.00	06/09/11

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>SOUTH SAN FRANCISCO</u>				
First National Bank of Northern California	03/16/11	0.140	15,000,000.00	06/15/11
<u>SAN LUIS OBISPO</u>				
American Perspective Bank	01/14/11	0.230	10,000,000.00	07/15/11
<u>SANTA ROSA</u>				
Summit State Bank	01/21/11	0.220	4,000,000.00	04/22/11
Summit State Bank	01/28/11	0.220	3,500,000.00	04/29/11
Summit State Bank	02/02/11	0.210	4,000,000.00	05/04/11
Summit State Bank	02/09/11	0.210	8,000,000.00	05/11/11
Summit State Bank	03/11/11	0.160	12,000,000.00	06/10/11
<u>VACAVILLE</u>				
Travis Credit Union	03/24/11	0.150	40,000,000.00	06/23/11
<u>WALNUT CREEK</u>				
Bank of the West	02/03/11	0.220	134,000,000.00	05/05/11
Bank of the West	03/09/11	0.170	66,000,000.00	06/08/11
Bank of the West	03/18/11	0.150	100,000,000.00	06/17/11
<u>WATSONVILLE</u>				
Santa Cruz County Bank	03/18/11	0.120	2,500,000.00	04/22/11
Santa Cruz County Bank	03/16/11	0.140	5,000,000.00	06/15/11
Santa Cruz County Bank	03/25/11	0.160	2,500,000.00	06/24/11
TOTAL TIME DEPOSITS March 2011			3,803,640,000.00	

BANK DEMAND DEPOSITS
March 2011
 (\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>	<u>BALANCES PER BANKS</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 1,409,612	\$ 2,480,852
2	1,625,906	1,968,044
3	1,966,755	2,535,387
4	1,947,216	3,346,313
5	1,947,216	3,346,313
6	1,947,216	3,346,313
7	1,880,795	3,244,412
8	2,081,703	2,816,589
9	1,974,621	2,341,089
10	1,736,661	2,173,366
11	1,344,673	1,972,886
12	1,344,673	1,972,886
13	1,344,673	1,972,886
14	1,431,394	1,738,584
15	2,158,781	2,007,576
16	2,147,530	1,891,629
17	1,800,580	2,014,817
18	1,855,670	2,562,105
19	1,855,670	2,562,105
20	1,855,670	2,562,105
21	1,868,906	2,084,456
22	1,798,599	2,155,442
23	1,725,871	3,842,344
24	1,550,976	3,773,809
25	2,146,558	3,266,756
26	2,146,558	3,266,756
27	2,146,558	3,266,756
28	2,185,464	2,455,052
29	1,997,452	2,265,245
30	1,597,112	3,291,091
31	2,167,031	3,297,041

AVERAGE DOLLAR DAYS 1,838,326 ^{al}

^{al} The prescribed bank balance for March was \$1,771,178. This consisted of \$1,690,870 in compensating balances for services, balances for uncollected funds of \$83,296 and a deduction of \$2,988 for March delayed deposit credit.

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

No. 1741

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on March 16, 2011, has determined and designated the amount of money available for deposit and investment under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with law, for deposit in demand
 bank accounts as Compensating Balance for Services \$1,690,870,000

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

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

	From	To	Transactions	In Securities (section 16430)*	Time Deposits in Various Financial Institutions (sections 16503a and 16602)*	Estimated Total
(1)	03/14/11	03/18/11	\$ 1,187,350,000	\$ 66,905,049,000	\$ 3,803,640,000	\$ 70,708,689,000
(2)	03/21/11	03/25/11	\$ 1,523,050,000	\$ 68,428,099,000	\$ 3,803,640,000	\$ 72,231,739,000
(3)	03/28/11	04/01/11	\$ (1,103,850,000)	\$ 67,324,249,000	\$ 3,803,640,000	\$ 71,127,889,000
(4)	04/04/11	04/08/11	\$ 389,050,000	\$ 67,713,299,000	\$ 3,803,640,000	\$ 71,516,939,000
(5)	04/11/11	04/15/11	\$ 1,986,650,000	\$ 69,699,949,000	\$ 3,803,640,000	\$ 73,503,589,000
(6)	04/18/11	04/22/11	\$ 3,206,450,000	\$ 72,906,399,000	\$ 3,803,640,000	\$ 76,710,039,000

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

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

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of \$1,690,870,000.

POOLED MONEY INVESTMENT BOARD:

SIGNATURES ON FILE AT STO

 Chairperson

 Member

 Member