



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



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MARK J. SALADINO
TREASURER AND TAX COLLECTOR

May 31, 2012

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

FROM: Mark J. Saladino *Joseph Keely (for)*
Treasurer and Tax Collector

SUBJECT: **REPORT OF INVESTMENTS FOR THE MONTH OF
APRIL 2012**

The Report of Investments for the month of April 2012 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 2012 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 2012

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 2012

ATTACHMENTS

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR APRIL 2012

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, 2012

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 04/30/12		
At Cost	\$ 25,496,736,391	\$ 103,154,821
At Market	\$ 25,567,933,746	\$ 103,180,054
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	20.45%	0.00%
United States Government and Agency Obligations	41.21%	30.74%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	35.37%	0.00%
Municipal Obligations	0.07%	4.91%
Corporate and Deposit Notes	2.90%	3.02%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	61.33%
1-60 days	52.04%	0.00%
61 days-1 year	8.93%	62.73%
Over 1 year	39.03%	37.27%
Weighted Average Days to Maturity	597	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF APRIL 30, 2012

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, 2012:

<u>PSI</u>	<u>S&P</u>	<u>Moody's</u>	<u>% of Portfolio</u>
Commercial Paper	A-1	P-1	35.37%
Corporate and Deposit Notes	A-1	P-1	2.90%
Los Angeles County Securities	AA-	A1	0.07%
Negotiable Certificates of Deposit	A-1	P-1	20.45%
Bankers Acceptance	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	39.35%
U.S. Treasury Securities:			
U.S. Treasury Notes	AA+	Aaa	0.68%
U.S. Treasury Bills	AA+	Aaa	1.18%
			<u>100.00%</u>
<u>SPI</u>			
Local Agency Investment Fund	Not rated	Not rated	61.23%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	A-1+	P-1	3.02%
Mortgage Trust Deeds	AA-	Aa2	0.10%
Los Angeles County Securities	AA-	Aa2	4.91%
Negotiable Certificates of Deposit	-	-	0.00%
Guaranteed Investment Contracts	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	30.66%
U.S. Treasury Securities:			
U.S. Treasury Notes	-	-	0.00%
U.S. Treasury Bonds	AA+	Aaa	0.08%
			<u>100.00%</u>

POOLED SURPLUS EARNINGS REPORT

APRIL 30, 2012

SCHEDULE B

TREASURER POOLED SURPLUS
INVESTMENT PORTFOLIO

Investment Balance 04/30/12	\$ 25,496,736,391
Market Value at 04/30/12	\$ 25,567,933,746
Average Daily Balance	\$ 24,913,811,210
Gains and Losses:	
For the Month	\$ 540,241
For the Past 12 Months	\$ 15,326,912
Unrealized Gains and Losses on Transfers between Portfolio for the Month	\$ -
Earnings for the Month	\$ 16,644,161
Earnings for the Past 12 Months	\$ 251,669,180
Earnings Rate for the Month	0.81%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS
AS OF APRIL 30, 2012

SCHEDULE C

<u>Bank Name</u>	<u>Balance</u>
Bank of America - Concentration	\$ 35,257,230.42
Bank of the West - Concentration	\$ 54,630,647.02 (A)
Citi Bank - Concentration	\$ -
Union Bank- Concentration	\$ 468,906.80
Wells Fargo - Concentration	<u>\$ 1,001,849.80</u>
Total Ledger Balance for all Banks	<u><u>\$ 91,358,634.04</u></u>

(A) \$53.382 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 2012
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 2012

Total Deposits	\$ 7,084,939,494.11
Total Disbursements	\$ 4,674,284,129.76

Discretionary Funds Liquidity Withdrawal Ratio:	
As of April 30, 2012	1.26

Six-Month Cash Availability Projection:

<u>Month</u>	<u>Investment</u> <u>Maturities</u>	<u>Deposits</u>	<u>Disbursements</u>	<u>Cumulative</u> <u>Available Cash</u>
May	\$ 9,299,525,000.00	\$ 2,688,700,000.00	\$ 4,881,900,000.00	\$ 7,106,325,000.00
June	\$ 3,970,350,000.00	\$ 2,550,400,000.00	\$ 5,352,900,000.00	\$ 8,274,175,000.00
July	\$ 387,415,000.00	\$ 3,829,300,000.00	\$ 4,621,200,000.00	\$ 7,869,690,000.00
August	\$ 495,000,000.00	\$ 2,750,400,000.00	\$ 4,286,300,000.00	\$ 6,828,790,000.00
September	\$ 60,606,000.00	\$ 2,679,100,000.00	\$ 3,333,600,000.00	\$ 6,234,896,000.00
October	\$ 200,000,000.00	\$ 3,093,700,000.00	\$ 4,411,800,000.00	\$ 5,116,796,000.00

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 2012, the Treasurer placed \$479.064 million in the Bank of the West Money Market Plus Account in accordance with the Treasurer's authority under California Government Code Section 53633. \$53.382 million remained in the account at month-end. This account is collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

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

Included in the Los Angeles County General Fund's SPI are approximately \$0.10 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 rate of 5.50%.

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

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 2012
COMPLIANCE REPORT

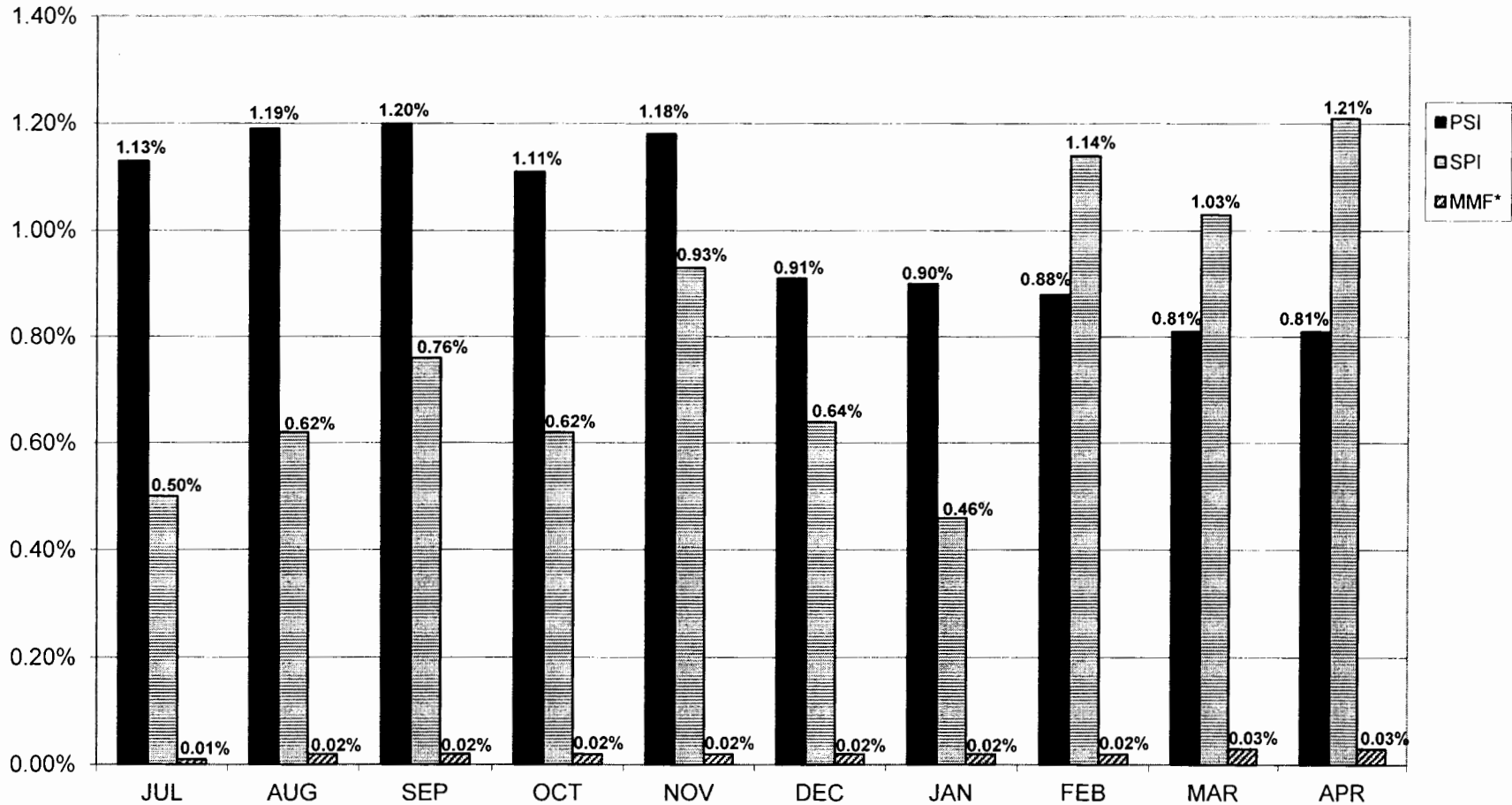
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of April 2012

No exceptions noted.

LOS ANGELES COUNTY TREASURER
 PERFORMANCE REPORT
 PORTFOLIO COST
 THROUGH 04/30/12
 ATTACHMENT III

DAY	<u>POOLED SURPLUS INVESTMENTS</u>	<u>SPECIFIC PURPOSE INVESTMENTS</u>
	TOTAL COST	TOTAL COST
1	23,073,316,674.64	103,321,183.54
2	23,194,898,042.29	103,320,426.19
3	23,391,609,313.19	103,320,426.19
4	23,525,311,841.27	103,320,426.19
5	23,779,272,147.71	103,320,426.19
6	23,589,276,661.72	103,319,303.80
7	23,589,276,661.72	103,319,303.80
8	23,589,276,661.72	103,319,303.80
9	24,900,569,449.81	103,319,303.80
10	25,196,598,583.66	103,019,303.80
11	25,449,033,117.86	103,019,303.80
12	25,553,955,698.42	103,019,303.80
13	25,441,223,084.59	191,677,643.52
14	25,441,223,084.59	191,677,643.52
15	25,441,223,084.59	191,677,643.52
16	25,487,323,480.78	191,677,643.52
17	25,797,372,067.03	191,677,643.52
18	25,586,331,401.38	311,677,643.52
19	25,738,642,433.64	311,677,643.52
20	25,143,266,165.36	311,677,643.52
21	25,143,266,165.36	311,677,643.52
22	25,143,266,165.36	311,677,643.52
23	25,408,716,024.19	311,677,643.52
24	25,255,033,524.96	103,162,643.52
25	25,291,751,735.35	103,162,643.52
26	25,396,528,478.04	103,162,643.52
27	25,790,012,715.21	103,162,643.52
28	25,790,012,715.21	103,162,643.52
29	25,790,012,715.21	103,162,643.52
30	25,496,736,391.00	103,154,820.55
AVG	<u>24,913,811,209.53</u>	<u>159,650,759.18</u>

LOS ANGELES COUNTY TREASURER EARNINGS RATE ON INVESTMENTS FISCAL YEAR 2011-12 ATTACHMENT IV



* Provided for comparative purposes only.

* Source: Money Fund Report as of April 30, 2012

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 04/30/12 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) <u>TRADING/NON-TRADING</u>	SPECIFIC PURPOSE <u>INVESTMENT</u>
Revenues:		
Interest Earnings	\$16,051,778	\$166,584
Gains (Losses) on Sales of Non-Trading Securities.	103,292	0
Gains (Losses) on Sales of Trading Securities.	436,949	0
Amortization/Accretion	52,142	(7,823)
Prior Accrual Adjustment	<u>0</u>	<u>0</u>
Total Revenues	<u><u>\$16,644,161</u></u>	<u><u>\$158,761</u></u>
Expenses:		
Interest Expense	0	0
*Investment Management Fee	<u>0</u>	<u>4,000</u>
	<u><u>\$0</u></u>	<u><u>\$4,000</u></u>
NET INCOME	<u><u>\$16,644,161</u></u>	<u><u>\$154,761</u></u>

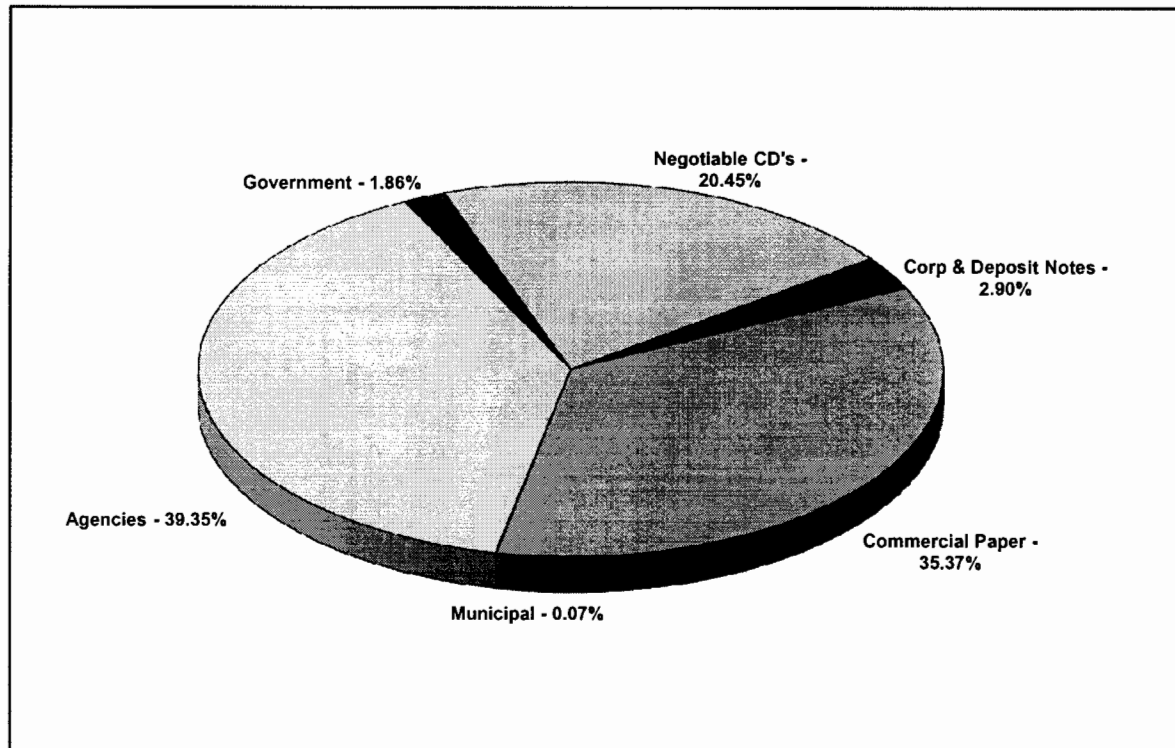
*Estimated and later adjusted.

Los Angeles County Treasurer
Non-Trading Composition
As of April 30, 2012
Attachment VI

NON-TRADING PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non-Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	48.95%	
Los Angeles County and Related Entities	38.70%	
Consolidated Sanitation Districts		3.32%
Metropolitan Transportation Authority		1.19%
Miscellaneous Agencies Pooled Investments		1.74%
County Bond Proceeds		4.05%
South Coast Air Quality Management District		2.03%
Miscellaneous		0.02%
Total	<u>87.65%</u>	<u>12.35%</u>

**LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY SECURITY TYPE
AS OF APRIL 2012
ATTACHMENT VII**



	In Thousands
Negotiable CD's	\$ 5,214,113
Corp & Deposit Notes	739,627
Bankers Acceptance	-
Commercial Paper	9,018,946
Municipal	17,000
Agencies	10,033,528
Other	-
Government	473,522
Total	<u>\$ 25,496,736</u>

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, 2012 to April 30, 2012
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	BAN	04/06/12	89778	LACCAL BANS	0.56100	06/30/14	10,000,000.00	10,000,000.00	0.00	TTC	LAC
	BAN Total						<u>10,000,000.00</u>	<u>10,000,000.00</u>	<u>0.00</u>		
NTRD	BNOT	04/20/12	89940	BK OF AMERICA NA BK NOTE	0.22000	05/21/12	50,000,000.00	50,000,000.00	0.00	BNY	MLPF
NTRD	BNOT	04/25/12	89975	BK OF AMERICA NA BK NOTE	0.32000	06/25/12	50,000,000.00	50,000,000.00	0.00	BNY	MLPF
NTRD	BNOT	04/26/12	89986	BK OF AMERICA NA BK NOTE	0.32000	06/29/12	50,000,000.00	50,000,000.00	0.00	BNY	MLPF
NTRD	BNOT	04/26/12	89987	BK OF AMERICA NA BK NOTE	0.32000	06/29/12	25,000,000.00	25,000,000.00	0.00	BNY	MLPF
	BNOT Total						<u>175,000,000.00</u>	<u>175,000,000.00</u>	<u>0.00</u>		
NTRD	CNFL	04/05/12	89735	WESTPAC BANKING CORP NY FRN	0.84865	09/16/13	50,000,000.00	50,061,950.00	23,573.61	BNY	MFR
NTRD	CNFL	04/27/12	89966	GE CAPITAL CORP MTN FRN	0.63585	07/27/12	47,415,000.00	47,467,156.50	0.00	BNY	JPM
							<u>97,415,000.00</u>	<u>97,529,106.50</u>	<u>23,573.61</u>		
NTRD	CPD	04/02/12	89716	CAFCO LLC CP	0.25000	05/01/12	50,000,000.00	49,989,930.56	0.00	BNY	LOOPCM
NTRD	CPD	04/02/12	89717	CRC FUNDING LLC CP	0.26000	05/03/12	50,000,000.00	49,988,805.56	0.00	BNY	BLAY
NTRD	CPD	04/02/12	89718	CHARIOT FUNDING LLC CP	0.20000	06/22/12	27,546,000.00	27,533,604.30	0.00	BNY	RBCCM
NTRD	CPD	04/02/12	89721	COMMERZBANK US FINANCE INC CP	0.19000	05/15/12	50,000,000.00	49,988,652.78	0.00	BNY	MS
NTRD	CPD	04/02/12	89722	CRC FUNDING LLC CP	0.25000	05/02/12	50,000,000.00	49,989,583.33	0.00	BNY	LOOPCM
NTRD	CPD	04/02/12	89723	SHEFFIELD RECEIVABLES CORP CP	0.17000	05/14/12	38,000,000.00	37,992,463.33	0.00	BNY	BLAY
NTRD	CPD	04/02/12	89724	DEUTSCHE BK FINANCIAL LLC CP	0.19000	05/04/12	50,000,000.00	49,991,555.56	0.00	BNY	BLAY
NTRD	CPD	04/02/12	89725	DEUTSCHE BK FINANCIAL LLC CP	0.19000	05/04/12	25,000,000.00	24,995,777.78	0.00	BNY	BLAY
NTRD	CPD	04/02/12	89726	ABBAY NATIONAL NA LLC CP	0.34000	05/04/12	50,000,000.00	49,984,888.89	0.00	BNY	MFR
NTRD	CPD	04/03/12	89736	JUPITER SECURITIZATION CORP CP	0.14000	05/14/12	50,000,000.00	49,992,027.78	0.00	BNY	JPM
NTRD	CPD	04/03/12	89737	SHEFFIELD RECEIVABLES CORP CP	0.17000	05/08/12	25,000,000.00	24,995,868.06	0.00	BNY	KEYBANC
NTRD	CPD	04/03/12	89738	JUPITER SECURITIZATION CORP CP	0.15000	04/27/12	50,000,000.00	49,995,000.00	0.00	BNY	RBCCM
NTRD	CPD	04/03/12	89739	CIESCO LLC CP	0.26000	05/03/12	50,000,000.00	49,989,166.67	0.00	BNY	BLAY
NTRD	CPD	04/03/12	89742	ING US FUNDING LLC CP	0.20500	05/18/12	50,000,000.00	49,987,187.50	0.00	BNY	INGF
NTRD	CPD	04/03/12	89743	DEUTSCHE BK FINANCIAL LLC CP	0.19000	05/07/12	50,000,000.00	49,991,027.78	0.00	BNY	BLAY
NTRD	CPD	04/03/12	89744	SHEFFIELD RECEIVABLES CORP CP	0.19000	05/23/12	22,000,000.00	21,994,194.44	0.00	BNY	BLAY
NTRD	CPD	04/03/12	89745	SHEFFIELD RECEIVABLES CORP CP	0.17000	05/15/12	50,000,000.00	49,990,083.33	0.00	BNY	MS
NTRD	CPD	04/03/12	89747	BARTON CAPITAL LLC CP	0.32000	05/02/12	40,787,000.00	40,776,486.02	0.00	BNY	KEYBANC
NTRD	CPD	04/03/12	89748	BARTON CAPITAL LLC CP	0.23000	04/23/12	25,000,000.00	24,996,805.56	0.00	BNY	KEYBANC
NTRD	CPD	04/04/12	89749	SHEFFIELD RECEIVABLES CORP CP	0.17000	05/18/12	25,000,000.00	24,994,805.56	0.00	BNY	MS
NTRD	CPD	04/04/12	89750	REGENCY MARKETS NO. 1 LLC CP	0.19000	05/04/12	39,700,000.00	39,693,714.17	0.00	BNY	MS
NTRD	CPD	04/04/12	89751	DANSKE CORP CP	0.25000	04/24/12	25,000,000.00	24,996,527.78	0.00	BNY	WFI
NTRD	CPD	04/04/12	89752	JUPITER SECURITIZATION CORP CP	0.14000	04/11/12	46,500,000.00	46,498,734.17	0.00	BNY	JPM
NTRD	CPD	04/04/12	89753	CRC FUNDING LLC CP	0.25000	05/03/12	50,000,000.00	49,989,930.56	0.00	BNY	BLAY
NTRD	CPD	04/04/12	89754	CAFCO LLC CP	0.26000	05/07/12	50,000,000.00	49,988,083.33	0.00	BNY	BLAY
NTRD	CPD	04/04/12	89755	CRC FUNDING LLC CP	0.26000	05/01/12	50,000,000.00	49,990,250.00	0.00	BNY	JPM

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period April 1, 2012 to April 30, 2012
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	04/04/12	89756	BRYANT PARK FUNDING LLC CP	0.17000	05/04/12	50,000,000.00	49,992,916.67	0.00	BNY	MS
NTRD	CPD	04/04/12	89757	COMMERZBANK US FINANCE INC CP	0.18000	05/09/12	50,000,000.00	49,991,250.00	0.00	BNY	MFR
NTRD	CPD	04/05/12	89759	THAMES ASSET GLOBAL SEC INC CP	0.32000	05/10/12	50,000,000.00	49,984,444.44	0.00	BNY	BLAY
NTRD	CPD	04/05/12	89761	HSBC FINANCE CORP CP	0.24000	05/07/12	50,000,000.00	49,989,333.33	0.00	BNY	JPM
NTRD	CPD	04/05/12	89762	JUPITER SECURITIZATION CORP CP	0.15000	04/12/12	50,000,000.00	49,998,541.67	0.00	BNY	RBCCM
NTRD	CPD	04/05/12	89763	CAFCO LLC CP	0.27000	05/18/12	50,000,000.00	49,983,875.00	0.00	BNY	BLAY
NTRD	CPD	04/05/12	89764	BARTON CAPITAL LLC CP	0.25000	04/24/12	50,000,000.00	49,993,402.78	0.00	BNY	MS
NTRD	CPD	04/05/12	89765	ABBEY NATIONAL NA LLC CP	0.35000	05/10/12	50,000,000.00	49,982,986.11	0.00	BNY	MFR
NTRD	CPD	04/05/12	89766	BARTON CAPITAL LLC CP	0.25000	04/24/12	5,451,000.00	5,450,280.77	0.00	BNY	MS
NTRD	CPD	04/05/12	89767	ING US FUNDING LLC CP	0.20500	05/21/12	50,000,000.00	49,986,902.78	0.00	BNY	INGF
NTRD	CPD	04/05/12	89768	DEUTSCHE BK FINANCIAL LLC CP	0.19000	05/08/12	50,000,000.00	49,991,291.67	0.00	BNY	BLAY
NTRD	CPD	04/05/12	89769	UBS FINANCE (DELAWARE) LLC CP	0.28500	06/05/12	50,000,000.00	49,975,854.17	0.00	BNY	UBSSEC
NTRD	CPD	04/09/12	89775	CANADIAN IMPERIAL HLDGS INC CP	0.12000	04/13/12	50,000,000.00	49,999,333.33	0.00	BNY	MFR
NTRD	CPD	04/09/12	89776	CANADIAN IMPERIAL HLDGS INC CP	0.12000	04/13/12	50,000,000.00	49,999,333.33	0.00	BNY	MFR
NTRD	CPD	04/09/12	89783	ATLANTIS ONE FUNDING CORP CP	0.22000	06/11/12	50,000,000.00	49,980,750.00	0.00	BNY	MS
NTRD	CPD	04/09/12	89784	JUPITER SECURITIZATION CORP CP	0.15000	04/16/12	50,000,000.00	49,998,541.67	0.00	BNY	RBCCM
NTRD	CPD	04/09/12	89785	THAMES ASSET GLOBAL SEC INC CP	0.32000	04/30/12	20,810,000.00	20,806,115.47	0.00	BNY	KEYBANC
NTRD	CPD	04/09/12	89786	THAMES ASSET GLOBAL SEC INC CP	0.32000	04/25/12	20,749,000.00	20,746,049.03	0.00	BNY	KEYBANC
NTRD	CPD	04/09/12	89794	BRYANT PARK FUNDING LLC CP	0.17000	05/09/12	50,000,000.00	49,992,916.67	0.00	CITI	JPM
NTRD	CPD	04/09/12	89795	BRYANT PARK FUNDING LLC CP	0.17000	05/09/12	50,000,000.00	49,992,916.67	0.00	CITI	JPM
NTRD	CPD	04/09/12	89796	ING US FUNDING LLC CP	0.16000	05/15/12	50,000,000.00	49,992,000.00	0.00	CITI	INGF
NTRD	CPD	04/09/12	89797	COMMERZBANK US FINANCE INC CP	0.20000	05/18/12	50,000,000.00	49,989,166.67	0.00	CITI	MS
NTRD	CPD	04/09/12	89798	DEUTSCHE BK FINANCIAL LLC CP	0.19000	05/08/12	50,000,000.00	49,992,347.22	0.00	CITI	BLAY
NTRD	CPD	04/09/12	89799	ATLANTIS ONE FUNDING CORP CP	0.22000	06/12/12	50,000,000.00	49,980,444.44	0.00	CITI	BLAY
NTRD	CPD	04/09/12	89800	UBS FINANCE (DELAWARE) LLC CP	0.28500	06/13/12	50,000,000.00	49,974,270.83	0.00	CITI	UBSSEC
NTRD	CPD	04/09/12	89803	HSBC FINANCE CORP CP	0.22000	05/09/12	50,000,000.00	49,990,833.33	0.00	CITI	JPM
NTRD	CPD	04/09/12	89804	ABBEY NATIONAL NA LLC CP	0.35000	05/10/12	50,000,000.00	49,984,930.56	0.00	CITI	MFR
NTRD	CPD	04/09/12	89805	ABBEY NATIONAL NA LLC CP	0.35000	05/11/12	50,000,000.00	49,984,444.44	0.00	CITI	MFR
NTRD	CPD	04/09/12	89813	BRYANT PARK FUNDING LLC CP	0.17000	05/09/12	33,000,000.00	32,995,325.00	0.00	CITI	BLAY
NTRD	CPD	04/09/12	89814	CAFCO LLC CP	0.26000	05/02/12	43,220,000.00	43,212,820.68	0.00	CITI	KEYBANC
NTRD	CPD	04/10/12	89817	BARTON CAPITAL LLC CP	0.25000	04/24/12	24,549,000.00	24,546,613.29	0.00	BNY	MS
NTRD	CPD	04/10/12	89819	DANSKE CORP CP	0.29000	05/11/12	25,000,000.00	24,993,756.94	0.00	CITI	MS
NTRD	CPD	04/10/12	89820	BARTON CAPITAL LLC CP	0.25000	04/23/12	35,000,000.00	34,996,840.28	0.00	BNY	MS
NTRD	CPD	04/10/12	89821	UBS FINANCE (DELAWARE) LLC CP	0.27500	05/29/12	25,760,000.00	25,750,357.89	0.00	CITI	UBSSEC
NTRD	CPD	04/10/12	89822	SHEFFIELD RECEIVABLES CORP CP	0.17000	05/14/12	30,000,000.00	29,995,183.33	0.00	CITI	LOOP
NTRD	CPD	04/10/12	89823	DANSKE CORP CP	0.25000	05/01/12	30,000,000.00	29,995,625.00	0.00	BNY	KEYBANC
NTRD	CPD	04/10/12	89827	COMMERZBANK US FINANCE INC CP	0.18000	05/14/12	50,000,000.00	49,991,500.00	0.00	CITI	MS
NTRD	CPD	04/10/12	89828	THAMES ASSET GLOBAL SEC INC CP	0.32000	05/10/12	25,000,000.00	24,993,333.33	0.00	CITI	BLAY
NTRD	CPD	04/10/12	89829	BARTON CAPITAL LLC CP	0.30000	05/07/12	30,000,000.00	29,993,250.00	0.00	CITI	BLAY

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period April 1, 2012 to April 30, 2012
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	04/10/12	89830	ABBEY NATIONAL NA LLC CP	0.35000	05/15/12	50,000,000.00	49,982,986.11	0.00	CITI	MFR
NTRD	CPD	04/10/12	89831	ABBEY NATIONAL NA LLC CP	0.35000	05/16/12	50,000,000.00	49,982,500.00	0.00	CITI	MFR
NTRD	CPD	04/10/12	89832	ATLANTIS ONE FUNDING CORP CP	0.18000	05/17/12	25,857,000.00	25,852,216.46	0.00	CITI	MS
NTRD	CPD	04/11/12	89833	ATLANTIS ONE FUNDING CORP CP	0.18000	05/17/12	16,143,000.00	16,140,094.26	0.00	CITI	MS
NTRD	CPD	04/11/12	89834	COMMERZBANK US FINANCE INC CP	0.18000	05/16/12	50,000,000.00	49,991,250.00	0.00	CITI	MS
NTRD	CPD	04/11/12	89835	BARTON CAPITAL LLC CP	0.30000	05/15/12	50,000,000.00	49,985,833.33	0.00	CITI	MS
NTRD	CPD	04/11/12	89836	BARTON CAPITAL LLC CP	0.30000	05/18/12	20,000,000.00	19,993,833.33	0.00	CITI	RBCCM
NTRD	CPD	04/11/12	89837	CIESCO LLC CP	0.34000	05/22/12	35,000,000.00	34,986,447.22	0.00	CITI	LOOPCM
NTRD	CPD	04/11/12	89838	HSBC FINANCE CORP CP	0.22000	05/18/12	50,000,000.00	49,988,694.44	0.00	CITI	JPM
NTRD	CPD	04/11/12	89839	SHEFFIELD RECEIVABLES CORP CP	0.18000	05/21/12	45,000,000.00	44,991,000.00	0.00	CITI	BLAY
NTRD	CPD	04/11/12	89840	CIESCO LLC CP	0.32000	05/23/12	50,000,000.00	49,981,333.33	0.00	CITI	BLAY
NTRD	CPD	04/11/12	89841	ABBEY NATIONAL NA LLC CP	0.35000	05/11/12	50,000,000.00	49,985,416.67	0.00	CITI	MFR
NTRD	CPD	04/11/12	89842	CAFCO LLC CP	0.32000	05/23/12	37,000,000.00	36,986,186.67	0.00	CITI	MFR
NTRD	CPD	04/11/12	89844	UBS FINANCE (DELAWARE) LLC CP	0.25000	05/30/12	50,000,000.00	49,982,986.11	0.00	CITI	UBSSEC
NTRD	CPD	04/11/12	89845	CAFCO LLC CP	0.32000	05/24/12	50,000,000.00	49,980,888.89	0.00	CITI	BLAY
NTRD	CPD	04/11/12	89846	ABBEY NATIONAL NA LLC CP	0.36000	05/18/12	50,000,000.00	49,981,500.00	0.00	CITI	MFR
NTRD	CPD	04/12/12	89848	THAMES ASSET GLOBAL SEC INC CP	0.31000	05/14/12	25,000,000.00	24,993,111.11	0.00	CITI	KEYBANC
NTRD	CPD	04/12/12	89849	ATLANTIS ONE FUNDING CORP CP	0.22000	06/12/12	50,000,000.00	49,981,361.11	0.00	CITI	MS
NTRD	CPD	04/12/12	89850	VARIABLE FUNDING CAP CO LLC CP	0.15000	05/18/12	50,000,000.00	49,992,500.00	0.00	CITI	WFI
NTRD	CPD	04/12/12	89851	CAFCO LLC CP	0.35000	05/23/12	50,000,000.00	49,980,069.44	0.00	CITI	JPM
NTRD	CPD	04/12/12	89852	CRC FUNDING LLC CP	0.34000	05/22/12	50,000,000.00	49,981,111.11	0.00	CITI	LOOP
NTRD	CPD	04/12/12	89853	SHEFFIELD RECEIVABLES CORP CP	0.17000	05/24/12	25,000,000.00	24,995,041.67	0.00	CITI	BLAY
NTRD	CPD	04/12/12	89854	ABBEY NATIONAL NA LLC CP	0.35000	05/17/12	50,000,000.00	49,982,986.11	0.00	CITI	MFR
NTRD	CPD	04/13/12	89857	THAMES ASSET GLOBAL SEC INC CP	0.32000	05/17/12	50,000,000.00	49,984,888.89	0.00	CITI	BLAY
NTRD	CPD	04/13/12	89859	THUNDER BAY FUNDING LLC CP	0.17000	06/01/12	50,000,000.00	49,988,430.56	0.00	CITI	RBCCM
NTRD	CPD	04/13/12	89860	CHARIOT FUNDING LLC CP	0.18000	06/11/12	25,000,000.00	24,992,625.00	0.00	CITI	RBCCM
NTRD	CPD	04/13/12	89861	ATLANTIS ONE FUNDING CORP CP	0.17000	05/07/12	50,000,000.00	49,994,333.33	0.00	CITI	MS
NTRD	CPD	04/13/12	89862	THAMES ASSET GLOBAL SEC INC CP	0.32000	05/14/12	25,000,000.00	24,993,111.11	0.00	CITI	BLAY
NTRD	CPD	04/13/12	89864	HSBC FINANCE CORP CP	0.22000	05/15/12	50,000,000.00	49,990,222.22	0.00	CITI	JPM
NTRD	CPD	04/13/12	89865	ABBEY NATIONAL NA LLC CP	0.35000	05/15/12	50,000,000.00	49,984,444.44	0.00	CITI	MFR
NTRD	CPD	04/13/12	89866	ING US FUNDING LLC CP	0.19000	05/31/12	50,000,000.00	49,987,333.33	0.00	CITI	INGF
NTRD	CPD	04/13/12	89867	THAMES ASSET GLOBAL SEC INC CP	0.32000	05/11/12	40,000,000.00	39,990,044.44	0.00	CITI	MS
NTRD	CPD	04/16/12	89874	CHARIOT FUNDING LLC CP	0.15000	05/16/12	50,000,000.00	49,993,750.00	0.00	CITI	RBCCM
NTRD	CPD	04/16/12	89875	BARTON CAPITAL LLC CP	0.32000	05/18/12	50,000,000.00	49,985,777.78	0.00	CITI	MS
NTRD	CPD	04/16/12	89876	THAMES ASSET GLOBAL SEC INC CP	0.31000	05/15/12	50,000,000.00	49,987,513.89	0.00	CITI	MS
NTRD	CPD	04/16/12	89877	CAFCO LLC CP	0.32000	05/30/12	50,000,000.00	49,980,444.44	0.00	CITI	LOOP
NTRD	CPD	04/16/12	89878	CRC FUNDING LLC CP	0.35000	05/23/12	23,600,000.00	23,591,510.56	0.00	CITI	BLAY
NTRD	CPD	04/16/12	89879	CAFCO LLC CP	0.23000	05/18/12	25,000,000.00	24,994,888.89	0.00	CITI	BLAY
NTRD	CPD	04/16/12	89880	THAMES ASSET GLOBAL SEC INC CP	0.34000	05/15/12	31,000,000.00	30,991,509.44	0.00	CITI	MS

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period April 1, 2012 to April 30, 2012
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	04/16/12	89881	ABBEY NATIONAL NA LLC CP	0.35000	05/16/12	50,000,000.00	49,985,416.67	0.00	CITI	MFR
NTRD	CPD	04/16/12	89882	CRC FUNDING LLC CP	0.25000	05/18/12	30,000,000.00	29,993,333.33	0.00	CITI	BLAY
NTRD	CPD	04/16/12	89883	BARTON CAPITAL LLC CP	0.32000	05/18/12	31,683,000.00	31,673,987.95	0.00	CITI	MS
NTRD	CPD	04/17/12	89884	CIESCO LLC CP	0.32000	05/29/12	43,750,000.00	43,733,666.67	0.00	CITI	LOOP
NTRD	CPD	04/17/12	89885	DANSKE CORP CP	0.25000	05/08/12	25,000,000.00	24,996,354.17	0.00	CITI	KEYBANC
NTRD	CPD	04/17/12	89886	DANSKE CORP CP	0.25000	05/07/12	25,000,000.00	24,996,527.78	0.00	CITI	MS
NTRD	CPD	04/17/12	89887	THAMES ASSET GLOBAL SEC INC CP	0.34000	05/18/12	25,000,000.00	24,992,680.56	0.00	CITI	BLAY
NTRD	CPD	04/17/12	89888	CRC FUNDING LLC CP	0.27000	05/21/12	25,000,000.00	24,993,625.00	0.00	CITI	BLAY
NTRD	CPD	04/17/12	89889	COMMERZBANK US FINANCE INC CP	0.18000	05/22/12	50,000,000.00	49,991,250.00	0.00	CITI	MS
NTRD	CPD	04/17/12	89891	HSBC FINANCE CORP CP	0.22000	05/25/12	50,000,000.00	49,988,388.89	0.00	CITI	JPM
NTRD	CPD	04/17/12	89892	HSBC FINANCE CORP CP	0.22000	05/25/12	25,000,000.00	24,994,194.44	0.00	CITI	JPM
NTRD	CPD	04/17/12	89893	DEUTSCHE BK FINANCIAL LLC CP	0.19000	05/18/12	50,000,000.00	49,991,819.44	0.00	CITI	MFR
NTRD	CPD	04/17/12	89894	BRYANT PARK FUNDING LLC CP	0.17000	05/14/12	30,792,000.00	30,788,074.02	0.00	CITI	KEYBANC
NTRD	CPD	04/17/12	89895	THAMES ASSET GLOBAL SEC INC CP	0.34000	05/17/12	50,000,000.00	49,985,833.33	0.00	CITI	KEYBANC
NTRD	CPD	04/17/12	89896	CRC FUNDING LLC CP	0.29000	05/22/12	50,000,000.00	49,985,902.78	0.00	CITI	BLAY
NTRD	CPD	04/17/12	89897	ABBEY NATIONAL NA LLC CP	0.25000	04/25/12	50,000,000.00	49,997,222.22	0.00	BNY	KEYBANC
NTRD	CPD	04/17/12	89898	ATLANTIS ONE FUNDING CORP CP	0.17000	05/18/12	38,000,000.00	37,994,437.22	0.00	CITI	MS
NTRD	CPD	04/18/12	89901	CIESCO LLC CP	0.27000	05/24/12	50,000,000.00	49,986,500.00	0.00	CITI	BLAY
NTRD	CPD	04/18/12	89902	DANSKE CORP CP	0.25000	05/10/12	25,000,000.00	24,996,180.56	0.00	CITI	KEYBANC
NTRD	CPD	04/18/12	89903	BARTON CAPITAL LLC CP	0.32000	05/21/12	30,029,000.00	30,020,191.49	0.00	CITI	RBCCM
NTRD	CPD	04/18/12	89904	BRYANT PARK FUNDING LLC CP	0.17000	05/22/12	50,000,000.00	49,991,972.22	0.00	CITI	MS
NTRD	CPD	04/18/12	89906	BRYANT PARK FUNDING LLC CP	0.17000	05/23/12	50,000,000.00	49,991,736.11	0.00	CITI	BLAY
NTRD	CPD	04/18/12	89907	THAMES ASSET GLOBAL SEC INC CP	0.34000	05/15/12	40,000,000.00	39,989,800.00	0.00	CITI	MS
NTRD	CPD	04/19/12	89910	CIESCO LLC CP	0.28000	05/30/12	50,000,000.00	49,984,055.56	0.00	CITI	BLAY
NTRD	CPD	04/19/12	89911	RBS FINANCE NV NA INC CP	0.25000	06/04/12	50,000,000.00	49,984,027.78	0.00	CITI	MFR
NTRD	CPD	04/19/12	89912	DANSKE CORP CP	0.29000	05/25/12	25,000,000.00	24,992,750.00	0.00	CITI	MS
NTRD	CPD	04/19/12	89913	BARTON CAPITAL LLC CP	0.32000	05/25/12	30,000,000.00	29,990,400.00	0.00	CITI	LOOP
NTRD	CPD	04/19/12	89914	SHEFFIELD RECEIVABLES CORP CP	0.18000	05/21/12	33,000,000.00	32,994,720.00	0.00	CITI	BCI
NTRD	CPD	04/19/12	89915	DEUTSCHE BK FINANCIAL LLC CP	0.20000	05/29/12	50,000,000.00	49,988,888.89	0.00	CITI	BLAY
NTRD	CPD	04/19/12	89916	BARTON CAPITAL LLC CP	0.28000	05/10/12	30,000,000.00	29,995,100.00	0.00	CITI	MFR
NTRD	CPD	04/19/12	89917	COMMERZBANK US FINANCE INC CP	0.18000	05/23/12	50,000,000.00	49,991,500.00	0.00	CITI	MS
NTRD	CPD	04/19/12	89918	CRC FUNDING LLC CP	0.31000	05/25/12	50,000,000.00	49,984,500.00	0.00	CITI	BLAY
NTRD	CPD	04/20/12	89920	THAMES ASSET GLOBAL SEC INC CP	0.34000	05/21/12	50,000,000.00	49,985,361.11	0.00	CITI	MS
NTRD	CPD	04/20/12	89922	DANSKE CORP CP	0.29000	05/30/12	50,000,000.00	49,983,888.89	0.00	CITI	MS
NTRD	CPD	04/20/12	89923	REGENCY MARKETS NO. 1 LLC CP	0.18000	05/04/12	50,000,000.00	49,996,500.00	0.00	CITI	KEYBANC
NTRD	CPD	04/20/12	89924	THAMES ASSET GLOBAL SEC INC CP	0.34000	05/21/12	34,609,000.00	34,598,867.25	0.00	CITI	MS
NTRD	CPD	04/20/12	89925	THAMES ASSET GLOBAL SEC INC CP	0.33000	05/18/12	42,981,000.00	42,969,968.21	0.00	CITI	BLAY
NTRD	CPD	04/20/12	89926	CRC FUNDING LLC CP	0.29000	05/22/12	50,000,000.00	49,987,111.11	0.00	CITI	BLAY
NTRD	CPD	04/20/12	89934	ING US FUNDING LLC CP	0.17000	05/29/12	50,000,000.00	49,990,791.67	0.00	CITI	INGF

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period April 1, 2012 to April 30, 2012
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	04/20/12	89938	CRC FUNDING LLC CP	0.34000	06/01/12	25,000,000.00	24,990,083.33	0.00	CITI	BLAY
NTRD	CPD	04/20/12	89939	BARTON CAPITAL LLC CP	0.30000	05/14/12	23,546,000.00	23,541,290.80	0.00	CITI	MS
NTRD	CPD	04/23/12	89942	CAFCO LLC CP	0.32000	05/30/12	45,750,000.00	45,734,953.33	0.00	CITI	KEYBANC
NTRD	CPD	04/23/12	89943	CIESCO LLC CP	0.30000	05/31/12	25,000,000.00	24,992,083.33	0.00	CITI	CITGM
NTRD	CPD	04/23/12	89945	CRC FUNDING LLC CP	0.33000	06/01/12	25,000,000.00	24,991,062.50	0.00	CITI	BLAY
NTRD	CPD	04/23/12	89946	CIESCO LLC CP	0.29000	05/31/12	50,000,000.00	49,984,694.44	0.00	CITI	BLAY
NTRD	CPD	04/23/12	89947	CAFCO LLC CP	0.34000	06/04/12	50,000,000.00	49,980,166.67	0.00	CITI	BLAY
NTRD	CPD	04/23/12	89950	BARTON CAPITAL LLC CP	0.30000	05/16/12	20,006,000.00	20,002,165.52	0.00	CITI	MS
NTRD	CPD	04/24/12	89959	CIESCO LLC CP	0.40000	06/08/12	50,000,000.00	49,975,000.00	0.00	CITI	KEYBANC
NTRD	CPD	04/24/12	89960	BARTON CAPITAL LLC CP	0.32000	05/23/12	25,000,000.00	24,993,555.56	0.00	CITI	MS
NTRD	CPD	04/24/12	89961	DANSKE CORP CP	0.29000	05/31/12	25,000,000.00	24,992,548.61	0.00	CITI	WFI
NTRD	CPD	04/24/12	89962	SHEFFIELD RECEIVABLES CORP CP	0.18000	06/04/12	30,000,000.00	29,993,850.00	0.00	CITI	BLAY
NTRD	CPD	04/25/12	89964	BARTON CAPITAL LLC CP	0.32000	05/31/12	25,000,000.00	24,992,000.00	0.00	CITI	MS
NTRD	CPD	04/25/12	89967	CIESCO LLC CP	0.30000	05/30/12	50,000,000.00	49,985,416.67	0.00	CITI	KEYBANC
NTRD	CPD	04/25/12	89968	REGENCY MARKETS NO. 1 LLC CP	0.20000	05/30/12	25,000,000.00	24,995,138.89	0.00	CITI	MS
NTRD	CPD	04/25/12	89969	REGENCY MARKETS NO. 1 LLC CP	0.20000	05/30/12	25,012,000.00	25,007,136.56	0.00	CITI	MS
NTRD	CPD	04/25/12	89970	COMMERZBANK US FINANCE INC CP	0.18000	05/24/12	50,000,000.00	49,992,750.00	0.00	CITI	MS
NTRD	CPD	04/25/12	89971	ABBEY NATIONAL NA LLC CP	0.34000	05/24/12	50,000,000.00	49,986,305.56	0.00	CITI	MFR
NTRD	CPD	04/25/12	89973	CIESCO LLC CP	0.27000	05/31/12	50,000,000.00	49,986,500.00	0.00	CITI	BLAY
NTRD	CPD	04/25/12	89980	COMMERZBANK US FINANCE INC CP	0.18000	05/24/12	25,000,000.00	24,996,375.00	0.00	CITI	MS
NTRD	CPD	04/26/12	89984	THAMES ASSET GLOBAL SEC INC CP	0.32000	05/18/12	50,000,000.00	49,990,222.22	0.00	CITI	BLAY
NTRD	CPD	04/26/12	89985	THAMES ASSET GLOBAL SEC INC CP	0.32000	05/18/12	4,967,000.00	4,966,028.68	0.00	CITI	BLAY
NTRD	CPD	04/26/12	89989	ING US FUNDING LLC CP	0.17000	06/07/12	50,000,000.00	49,990,083.33	0.00	CITI	INGF
NTRD	CPD	04/26/12	89990	BARTON CAPITAL LLC CP	0.32000	05/22/12	20,000,000.00	19,995,377.78	0.00	CITI	MS
NTRD	CPD	04/26/12	89991	ATLANTIS ONE FUNDING CORP CP	0.32000	07/05/12	10,000,000.00	9,993,777.78	0.00	CITI	MS
NTRD	CPD	04/27/12	89981	ATLANTIS ONE FUNDING CORP CP	0.20000	06/01/12	50,000,000.00	49,990,277.78	0.00	CITI	MS
NTRD	CPD	04/27/12	89993	RBS FINANCE NV NA INC CP	0.23000	06/07/12	50,000,000.00	49,986,902.78	0.00	CITI	MFR
NTRD	CPD	04/27/12	89994	DEUTSCHE BK FINANCIAL LLC CP	0.23000	06/07/12	50,000,000.00	49,986,902.78	0.00	CITI	BLAY
NTRD	CPD	04/27/12	89995	HSBC USA INC CP	0.18000	05/11/12	50,000,000.00	49,996,500.00	0.00	CITI	INGF
NTRD	CPD	04/27/12	89996	THAMES ASSET GLOBAL SEC INC CP	0.32000	05/21/12	50,000,000.00	49,989,333.33	0.00	CITI	MS
NTRD	CPD	04/27/12	89997	CAFCO LLC CP	0.34000	06/05/12	50,000,000.00	49,981,583.33	0.00	CITI	KEYBANC
NTRD	CPD	04/27/12	89998	REGENCY MARKETS NO. 1 LLC CP	0.20000	05/21/12	31,493,000.00	31,488,800.93	0.00	CITI	KEYBANC
NTRD	CPD	04/27/12	89999	CRC FUNDING LLC CP	0.35000	06/11/12	50,000,000.00	49,978,125.00	0.00	CITI	BLAY
NTRD	CPD	04/27/12	90000	RBS FINANCE NV NA INC CP	0.29000	06/18/12	50,000,000.00	49,979,055.56	0.00	CITI	MFR
NTRD	CPD	04/27/12	90001	SHEFFIELD RECEIVABLES CORP CP	0.16000	06/05/12	50,000,000.00	49,991,333.33	0.00	CITI	LOOP
NTRD	CPD	04/27/12	90004	ABBEY NATIONAL NA LLC CP	0.35000	06/05/12	50,000,000.00	49,981,041.67	0.00	CITI	MFR
NTRD	CPD	04/27/12	90006	UBS FINANCE (DELAWARE) LLC CP	0.31000	06/27/12	50,000,000.00	49,973,736.11	0.00	CITI	UBSSEC
NTRD	CPD	04/27/12	90007	CIESCO LLC CP	0.29000	06/05/12	33,000,000.00	32,989,632.50	0.00	CITI	BLAY
NTRD	CPD	04/30/12	90010	THAMES ASSET GLOBAL SEC INC CP	0.32000	05/21/12	25,835,000.00	25,830,177.47	0.00	CITI	MS

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period April 1, 2012 to April 30, 2012
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	04/30/12	90014	REGENCY MARKETS NO. 1 LLC CP	0.19000	05/14/12	25,000,000.00	24,998,152.78	0.00	CITI	JPM
NTRD	CPD	04/30/12	90015	REGENCY MARKETS NO. 1 LLC CP	0.19000	05/14/12	25,005,000.00	25,003,152.41	0.00	CITI	JPM
NTRD	CPD	04/30/12	90016	CIESCO LLC CP	0.32000	06/15/12	50,000,000.00	49,979,555.56	0.00	CITI	LOOP
NTRD	CPD	04/30/12	90017	ABBEY NATIONAL NA LLC CP	0.35000	06/01/12	50,000,000.00	49,984,444.44	0.00	CITI	MFR
CPD Total							7,596,130,000.00	7,594,270,208.92	0.00		
NTRD	FFCB	04/02/12	89730	FFCB (CALLABLE)	1.17000	02/21/17	29,100,000.00	29,078,175.00	38,775.75	CITI	MORCO
NTRD	FFCB	04/04/12	89713	FFCB (CALLABLE)	1.36000	04/04/17	25,000,000.00	25,000,000.00	0.00	CITI	UBSSEC
NTRD	FFCB	04/04/12	89714	FFCB (CALLABLE)	1.36000	04/04/17	50,000,000.00	50,000,000.00	0.00	CITI	MIZO
NTRD	FFCB	04/04/12	89715	FFCB (CALLABLE)	1.36000	04/04/17	25,000,000.00	25,000,000.00	0.00	CITI	RBCCM
NTRD	FFCB	04/09/12	89808	FFCB	0.30000	02/21/14	50,000,000.00	49,953,500.00	20,000.00	CITI	FTNFCM
NTRD	FFCB	04/09/12	89809	FFCB	0.30000	02/21/14	20,110,000.00	20,091,297.70	8,044.00	CITI	FTNFCM
NTRD	FFCB	04/10/12	89818	FFCB (CALLABLE)	1.35000	04/10/17	12,450,000.00	12,450,000.00	0.00	CITI	WFI
NTRD	FFCB	04/10/12	89824	FFCB	0.25000	08/19/13	50,000,000.00	49,980,000.00	17,708.33	CITI	MS
NTRD	FFCB	04/10/12	89825	FFCB	0.25000	08/19/13	50,000,000.00	49,980,000.00	17,708.33	CITI	MS
NTRD	FFCB	04/10/12	89826	FFCB	0.25000	08/19/13	7,221,000.00	7,218,111.60	2,557.44	CITI	MS
NTRD	FFCB	04/18/12	89905	FFCB (CALLABLE)	1.22000	04/18/17	25,000,000.00	24,975,000.00	0.00	CITI	WFI
NTRD	FFCB	04/20/12	89927	FFCB (CALLABLE)	1.22000	04/18/17	50,000,000.00	50,000,000.00	3,388.89	CITI	PIPE
NTRD	FFCB	04/20/12	89928	FFCB (CALLABLE)	1.07000	04/11/16	13,500,000.00	13,512,656.25	3,611.25	CITI	MFR
NTRD	FFCB	04/24/12	89909	FFCB (CALLABLE)	1.23000	04/24/17	27,350,000.00	27,308,975.00	0.00	CITI	MS
NTRD	FFCB	04/25/12	89974	FFCB (CALLABLE)	1.23000	04/24/17	10,000,000.00	9,984,000.00	341.67	CITI	MS
NTRD	FFCB	04/26/12	89982	FFCB (CALLABLE)	1.20000	04/25/17	13,320,000.00	13,306,680.00	444.00	CITI	MFR
FFCB Total							458,051,000.00	457,838,395.55	112,579.66		
NTRD	FHLB	04/02/12	89731	FHLB (CALLABLE)	1.05000	02/23/17	45,975,000.00	45,648,577.50	52,296.56	CITI	GPS
NTRD	FHLB	04/04/12	89543	FHLB (CALLABLE)	1.60000	04/04/17	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	FHLB	04/04/12	89600	FHLB (CALLABLE)	1.60000	04/04/17	50,000,000.00	49,950,000.00	0.00	CITI	MORCO
NTRD	FHLB	04/04/12	89601	FHLB (CALLABLE)	1.60000	04/04/17	34,690,000.00	34,655,310.00	0.00	CITI	MFR
NTRD	FHLB	04/04/12	89733	FHLB	0.24000	04/04/13	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	FHLB	04/04/12	89734	FHLB	0.24000	04/04/13	37,000,000.00	37,000,000.00	0.00	CITI	MFR
NTRD	FHLB	04/09/12	89787	FHLB	0.20000	05/10/13	50,000,000.00	49,971,250.00	16,388.89	CITI	MFR
NTRD	FHLB	04/09/12	89788	FHLB	0.20000	05/10/13	50,000,000.00	49,971,250.00	16,388.89	CITI	MFR
NTRD	FHLB	04/09/12	89789	FHLB	0.20000	05/10/13	28,000,000.00	27,983,900.00	9,177.78	CITI	MFR
NTRD	FHLB	04/10/12	89554	FHLB (CALLABLE)	1.65000	04/10/17	50,000,000.00	50,000,000.00	0.00	CITI	GPS
NTRD	FHLB	04/11/12	89555	FHLB (CALLABLE)	1.62500	04/11/17	50,000,000.00	50,000,000.00	0.00	CITI	BLAY
NTRD	FHLB	04/11/12	89556	FHLB (CALLABLE)	1.62500	04/11/17	50,000,000.00	50,000,000.00	0.00	CITI	SUN
NTRD	FHLB	04/11/12	89557	FHLB (CALLABLE)	1.70000	04/11/17	25,000,000.00	25,000,000.00	0.00	CITI	KEYBANC
NTRD	FHLB	04/11/12	89605	FHLB (CALLABLE)	1.80000	04/11/17	50,000,000.00	50,000,000.00	0.00	CITI	MISC
NTRD	FHLB	04/13/12	89610	FHLB (CALLABLE)	1.50000	04/13/17	50,000,000.00	50,000,000.00	0.00	CITI	RWB

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period April 1, 2012 to April 30, 2012
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	FHLB	04/18/12	89612	FHLB (CALLABLE)	1.80000	04/18/17	50,000,000.00	50,000,000.00	0.00	CITI	WFI
NTRD	FHLB	04/18/12	89613	FHLB (CALLABLE)	1.87500	04/18/17	50,000,000.00	49,995,000.00	0.00	CITI	JPM
NTRD	FHLB	04/19/12	89614	FHLB (CALLABLE)	1.62500	04/19/17	50,000,000.00	50,000,000.00	0.00	CITI	FTNFCM
NTRD	FHLB	04/20/12	89933	FHLB	1.00000	03/10/17	45,000,000.00	44,914,050.00	45,000.00	CITI	MFR
NTRD	FHLB	04/25/12	89941	FHLB (CALLABLE)	1.35000	10/25/17	50,000,000.00	50,000,000.00	0.00	CITI	RWB
NTRD	FHLB	04/26/12	89858	FHLB (CALLABLE)	1.37500	04/26/17	12,000,000.00	12,000,000.00	0.00	CITI	SUN
FHLB Total							927,665,000.00	927,089,337.50	139,252.12		
NTRD	FHLM	04/02/12	89727	FHLMC (CALLABLE)	1.20000	03/06/17	50,000,000.00	49,975,000.00	43,333.33	CITI	MORCO
NTRD	FHLM	04/05/12	89583	FHLMC (CALLABLE)	1.50000	04/05/17	50,000,000.00	50,000,000.00	0.00	CITI	UBSSEC
NTRD	FHLM	04/09/12	89790	FHLMC (CALLABLE)	1.21000	03/28/17	50,000,000.00	49,950,000.00	18,486.11	CITI	UBSSEC
NTRD	FHLM	04/09/12	89791	FHLMC (CALLABLE)	1.21000	03/28/17	33,255,000.00	33,221,745.00	12,295.11	CITI	UBSSEC
NTRD	FHLM	04/09/12	89810	FHLMC	0.37500	11/27/13	50,000,000.00	50,034,971.45	82,291.67	CITI	PIPE
NTRD	FHLM	04/09/12	89811	FHLMC	0.37500	11/27/13	50,000,000.00	50,034,971.45	82,291.67	CITI	PIPE
NTRD	FHLM	04/12/12	89607	FHLMC (CALLABLE)	1.50000	04/12/17	50,000,000.00	50,000,000.00	0.00	CITI	RBS
NTRD	FHLM	04/17/12	89611	FHLMC (CALLABLE)	1.45000	04/17/17	50,000,000.00	49,925,000.00	0.00	CITI	SUN
NTRD	FHLM	04/17/12	89695	FHLMC (CALLABLE)	1.45000	04/17/17	16,150,000.00	16,150,000.00	0.00	CITI	SUN
FHLM Total							399,405,000.00	399,291,687.90	238,697.89		
NTRD	FNMA	04/30/12	90011	FNMA (CALLABLE)	1.25000	10/30/17	13,285,000.00	13,251,787.50	0.00	CITI	RWB
FNMA Total							13,285,000.00	13,251,787.50	0.00		
NTRD	FRCDQ2	04/10/12	89760	NORDEA BK FINLAND PLC NY FRCD	1.34915	04/09/14	50,000,000.00	50,009,573.75	0.00	CITI	MFR
FRCDQ2 Total							50,000,000.00	50,009,573.75	0.00		
NTRD	MCPN	04/11/12	89578	FHLB (CALLABLE)	2.25000	04/11/17	50,000,000.00	50,000,000.00	0.00	CITI	DBAG
NTRD	MCPN	04/11/12	89584	FHLB (CALLABLE)	2.25000	04/11/17	50,000,000.00	50,000,000.00	0.00	CITI	LOOP
NTRD	MCPN	04/11/12	89604	FHLB (CALLABLE)	2.75000	04/11/17	50,000,000.00	50,000,000.00	0.00	CITI	DBAG
NTRD	MCPN	04/11/12	89606	FHLB (CALLABLE)	2.75000	04/11/17	25,000,000.00	25,000,000.00	0.00	CITI	GPS
NTRD	MCPN	04/17/12	89626	FHLB (CALLABLE)	3.00000	04/17/17	50,000,000.00	49,987,500.00	0.00	CITI	JEFF
MCPN Total							225,000,000.00	224,987,500.00	0.00		
NTRD	MCSA	04/10/12	89602	FHLB (CALLABLE)	2.50000	04/10/17	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	MCSA	04/10/12	89603	FHLB (CALLABLE)	1.35000	04/10/17	25,000,000.00	25,000,000.00	0.00	CITI	GPS
MCSA Total							75,000,000.00	75,000,000.00	0.00		
NTRD	NCD1	04/06/12	89773	UNION BK OF CALIFORNIA CD	0.23000	06/05/12	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NTRD	NCD1	04/06/12	89774	UNION BK OF CALIFORNIA CD	0.20000	05/21/12	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NTRD	NCD1	04/20/12	89932	UNION BK OF CALIFORNIA CD	0.19000	06/01/12	50,000,000.00	50,000,000.00	0.00	CITI	UNION

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period April 1, 2012 to April 30, 2012
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	NCD1	04/24/12	89965	CHASE BK USA NA CD	0.18000	08/01/12	25,000,000.00	25,000,000.00	0.00	CITI	JPM
NTRD	NCD1	04/25/12	89972	CITIBANK NA CD	0.24000	05/24/12	50,000,000.00	50,000,000.00	0.00	CITI	CITGM
NTRD	NCD1	04/26/12	89988	CITIBANK NA CD	0.25000	06/06/12	50,000,000.00	50,000,000.00	0.00	CITI	CITGM
NTRD	NCD1	04/27/12	90005	CHASE BK USA NA CD	0.18000	07/26/12	25,000,000.00	25,000,000.00	0.00	CITI	JPM
NCD1 Total							300,000,000.00	300,000,000.00	0.00		
NTRD	TBIL	04/02/12	89728	UST BILL	0.16625	03/07/13	50,000,000.00	49,921,724.00	0.00	CITI	MS
NTRD	TBIL	04/02/12	89729	UST BILL	0.16625	03/07/13	50,000,000.00	49,921,724.00	0.00	CITI	MS
NTRD	TBIL	04/23/12	89954	UST BILL	0.15500	04/04/13	50,000,000.00	49,925,513.87	0.00	CITI	MS
NTRD	TBIL	04/23/12	89955	UST BILL	0.15500	04/04/13	50,000,000.00	49,925,513.87	0.00	CITI	MS
NTRD	TBIL	04/23/12	89956	UST BILL	0.15500	04/04/13	50,000,000.00	49,925,513.87	0.00	CITI	MS
NTRD	TBIL	04/23/12	89957	UST BILL	0.15500	04/04/13	50,000,000.00	49,925,513.87	0.00	CITI	MS
TBIL Total							300,000,000.00	299,545,503.48	0.00		
NTRD	YANK1	04/02/12	89685	RABOBANK NEDERLAND NV NY CD	0.28000	07/02/12	50,000,000.00	50,000,000.00	0.00	CITI	RABO
NTRD	YANK1	04/02/12	89719	SOCIETE GENERALE NY CD	0.42000	05/18/12	50,000,000.00	50,000,638.55	0.00	CITI	MFR
NTRD	YANK1	04/02/12	89720	SOCIETE GENERALE NY CD	0.42000	05/18/12	25,000,000.00	25,000,319.28	0.00	CITI	MFR
NTRD	YANK1	04/03/12	89740	UBS AG STAMFORD CT CD	0.29000	06/01/12	50,000,000.00	50,000,000.00	0.00	CITI	UBSSEC
NTRD	YANK1	04/03/12	89741	UBS AG STAMFORD CT CD	0.29000	06/01/12	25,000,000.00	25,000,000.00	0.00	CITI	UBSSEC
NTRD	YANK1	04/03/12	89746	CREDIT AGRICOLE CIB NY CD	0.32000	05/10/12	50,000,000.00	50,000,513.73	0.00	CITI	MFR
NTRD	YANK1	04/05/12	89770	COMMERZBANK AG NY CD	0.22000	06/05/12	50,000,000.00	50,000,846.92	0.00	CITI	MFR
NTRD	YANK1	04/05/12	89771	COMMERZBANK AG NY CD	0.22000	06/05/12	25,000,000.00	25,000,423.46	0.00	CITI	MFR
NTRD	YANK1	04/05/12	89772	CREDIT AGRICOLE CIB NY CD	0.32000	05/25/12	50,000,000.00	50,000,694.15	0.00	CITI	MFR
NTRD	YANK1	04/06/12	89779	BNP PARIBAS SF CD	0.25000	05/07/12	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	04/06/12	89780	BNP PARIBAS SF CD	0.45000	06/05/12	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	04/09/12	89777	SOCIETE GENERALE NY CD	0.57000	06/01/12	50,000,000.00	50,000,735.50	0.00	CITI	MFR
NTRD	YANK1	04/09/12	89792	CREDIT AGRICOLE CIB NY CD	0.37000	05/29/12	50,000,000.00	50,000,694.10	0.00	CITI	MFR
NTRD	YANK1	04/09/12	89793	CREDIT AGRICOLE CIB NY CD	0.37000	05/29/12	25,000,000.00	25,000,347.05	0.00	CITI	MFR
NTRD	YANK1	04/09/12	89801	UBS AG STAMFORD CT CD	0.29000	06/11/12	50,000,000.00	50,000,000.00	0.00	CITI	UBSSEC
NTRD	YANK1	04/09/12	89802	CREDIT SUISSE NY CD	0.36000	08/01/12	50,000,000.00	50,000,000.00	0.00	CITI	CRSU
NTRD	YANK1	04/09/12	89806	LLOYDS TSB BK PLC NY CD	0.30000	06/13/12	50,000,000.00	50,000,902.31	0.00	CITI	MFR
NTRD	YANK1	04/09/12	89807	LLOYDS TSB BK PLC NY CD	0.30000	06/13/12	25,000,000.00	25,000,451.15	0.00	CITI	MFR
NTRD	YANK1	04/09/12	89812	BK OF NOVA SCOTIA HOUSTON CD	0.18000	07/09/12	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	04/09/12	89815	ROYAL BK OF SCOTLAND PLC CD	0.35000	06/15/12	50,000,000.00	50,000,929.97	0.00	CITI	MFR
NTRD	YANK1	04/09/12	89816	ROYAL BK OF SCOTLAND PLC CD	0.35000	06/15/12	25,000,000.00	25,000,464.98	0.00	CITI	MFR
NTRD	YANK1	04/11/12	89843	LLOYDS TSB BK PLC NY CD	0.30000	06/14/12	50,000,000.00	50,000,888.43	0.00	CITI	MFR
NTRD	YANK1	04/12/12	89855	BNP PARIBAS SF CD	0.24000	05/18/12	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	04/13/12	89863	BNP PARIBAS SF CD	0.24000	05/16/12	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	04/13/12	89868	BK OF NOVA SCOTIA HOUSTON CD	0.22000	08/01/12	50,000,000.00	50,001,526.80	0.00	CITI	MFR

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period April 1, 2012 to April 30, 2012
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	YANK1	04/16/12	89870	CIBC NY CD	0.25000	10/12/12	50,000,000.00	50,001,241.54	0.00	CITI	MFR
NTRD	YANK1	04/17/12	89890	BNP PARIBAS SF CD	0.24000	05/21/12	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	04/19/12	89900	RABOBANK NEDERLAND NV NY CD	0.33000	08/01/12	50,000,000.00	50,000,000.00	0.00	CITI	RABO
NTRD	YANK1	04/20/12	89921	SOCIETE GENERALE NY CD	0.50000	06/01/12	50,000,000.00	50,000,583.00	0.00	CITI	MFR
NTRD	YANK1	04/20/12	89929	RABOBANK NEDERLAND NV NY CD	0.35000	08/03/12	50,000,000.00	50,004,364.12	7,291.67	CITI	INGF
NTRD	YANK1	04/20/12	89930	DEUTSCHE BK AG NY CD	0.35000	05/30/12	50,000,000.00	50,006,103.00	24,305.56	CITI	INGF
NTRD	YANK1	04/20/12	89931	TORONTO DOMINION BK NY CD	0.15500	08/01/12	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	04/20/12	89935	SVENSKA HANDELSBANKEN AB NY CD	0.25000	08/01/12	50,000,000.00	50,001,429.57	0.00	CITI	MFR
NTRD	YANK1	04/20/12	89936	COMMERZBANK AG NY CD	0.20000	06/06/12	50,000,000.00	50,000,652.62	0.00	CITI	MFR
NTRD	YANK1	04/20/12	89937	BNP PARIBAS SF CD	0.32000	06/01/12	50,000,000.00	50,000,000.00	0.00	CITI	BNPP
NTRD	YANK1	04/23/12	89944	UBS AG STAMFORD CT CD	0.62000	06/22/12	30,000,000.00	30,013,468.03	41,333.33	CITI	UBSSEC
NTRD	YANK1	04/23/12	89948	DEUTSCHE BK AG NY CD	0.32000	06/28/12	50,000,000.00	50,000,916.15	0.00	CITI	MFR
NTRD	YANK1	04/23/12	89949	DEUTSCHE BK AG NY CD	0.32000	06/28/12	25,000,000.00	25,000,458.07	0.00	CITI	MFR
NTRD	YANK1	04/23/12	89952	RABOBANK NEDERLAND NV NY CD	0.35000	08/10/12	50,000,000.00	50,006,044.86	5,347.22	CITI	INGF
NTRD	YANK1	04/23/12	89953	BK OF NOVA SCOTIA HOUSTON CD	0.26000	08/15/12	20,000,000.00	20,002,528.15	4,911.11	CITI	INGF
NTRD	YANK1	04/23/12	89958	COMMONWEALTH BK OF AU NY CD	0.33000	08/31/12	25,000,000.00	25,008,107.25	12,375.00	CITI	INGF
NTRD	YANK1	04/24/12	89963	BARCLAYS BK PLC NY CD	0.21000	06/26/12	50,000,000.00	50,000,000.00	0.00	CITI	BCI
NTRD	YANK1	04/25/12	89976	NORDEA BK FINLAND PLC NY CD	0.22000	08/01/12	50,000,000.00	50,001,360.33	0.00	CITI	MFR
NTRD	YANK1	04/25/12	89977	UBS AG STAMFORD CT CD	0.31500	06/25/12	20,000,000.00	20,000,000.00	0.00	CITI	UBSSEC
NTRD	YANK1	04/26/12	89979	BK OF NOVA SCOTIA HOUSTON CD	0.17000	07/25/12	30,000,000.00	30,000,000.00	0.00	CITI	MS
NTRD	YANK1	04/27/12	90002	BK OF MONTREAL CHICAGO CD	0.14000	05/31/12	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	04/27/12	90003	BK OF MONTREAL CHICAGO CD	0.14000	05/31/12	25,000,000.00	25,000,000.00	0.00	CITI	TULL
NTRD	YANK1	04/27/12	90008	AU & NZ BANKING GRP NY CD	0.27000	10/26/12	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	04/30/12	90012	COMMONWEALTH BK OF AU NY CD	0.28000	11/01/12	50,000,000.00	50,002,565.88	0.00	CITI	MFR
NTRD	YANK1	04/30/12	90013	COMMONWEALTH BK OF AU NY CD	0.28000	11/01/12	25,000,000.00	25,001,282.94	0.00	CITI	MFR
NTRD	YANK1	04/30/12	90018	CREDIT SUISSE NY CD	0.28000	07/27/12	50,000,000.00	50,000,000.00	0.00	CITI	CRSU
NTRD	YANK1	04/30/12	90019	CREDIT SUISSE NY CD	0.28000	07/27/12	25,000,000.00	25,000,000.00	0.00	CITI	CRSU
YANK1 Total							2,225,000,000.00	2,225,061,481.89	95,563.89		
NTRD Total							12,851,951,000.00	12,848,874,582.99	609,667.17		
PSI Total							12,851,951,000.00	12,848,874,582.99	609,667.17		

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Specific Purpose Investments
For the Period April 1, 2012 to April 30, 2012
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
SANIT	MCSA	04/13/12	89608	FHLB (CALLABLE)	1.25000	04/13/17	50,000,000.00	50,000,000.00	0.00	BNY	PIPE
SANIT	MCSA	04/13/12	89609	FHLB (CALLABLE)	1.25000	04/13/17	38,600,000.00	38,600,000.00	0.00	CITI	PIPE
SANIT	MCSA	04/18/12	89585	FHLB (CALLABLE)	1.00000	04/18/17	50,000,000.00	50,000,000.00	0.00	BNY	CF
SANIT	MCSA	04/18/12	89586	FHLB (CALLABLE)	1.00000	04/18/17	50,000,000.00	50,000,000.00	0.00	BNY	CF
SANIT	MCSA	04/18/12	89587	FHLB (CALLABLE)	1.00000	04/18/17	20,000,000.00	20,000,000.00	0.00	BNY	CF
MCSA Total							208,600,000.00	208,600,000.00	0.00		
SANIT - SANITATION DISTRICT Total							208,600,000.00	208,600,000.00	0.00		
SCAQM	CTDQ	04/13/12	89871	S OF C LAIF	0.00000	12/31/12	37,344.89	37,344.89	0.00	TTC	LAIF
CTDQ Total							37,344.89	37,344.89	0.00		
SCAQM - SOUTH COAST AIR QUALITY MGMT Total							37,344.89	37,344.89	0.00		
SLIM	CTDQ	04/13/12	89872	S OF C LAIF	0.00000	12/31/12	9,479.68	9,479.68	0.00	TTC	LAIF
CTDQ Total							9,479.68	9,479.68	0.00		
SLIM - SCHOOLS LINKED INSURANCE MGMT Total							9,479.68	9,479.68	0.00		
WASIA	CTDQ	04/13/12	89873	S OF C LAIF	0.00000	12/31/12	12,775.73	12,775.73	0.00	TTC	LAIF
CTDQ Total							12,775.73	12,775.73	0.00		
WASIA - WHITTIER AREA SCHOOLS INS AUTHORITY Total							12,775.73	12,775.73	0.00		
SPI Total							208,659,600.30	208,659,600.30	0.00		

Los Angeles County Treasurer
Investment Transactions Journal
Sales Detail Report
Group: Pooled Surplus Investments
For the Period April 1, 2012 to April 30, 2012
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
04/23/12	NTRD	88285	FFCB 0.62 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	74,055.56	25,074,055.56	4,103.56
04/24/12	NTRD	87968	FFCB 1.48 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	21,583.33	25,021,583.33	16,646.14
04/27/12	NTRD	86749	FFCB 2.44 (CALLABLE)	Call	100.0000	14,125,000.00	14,125,000.00	0.00	14,125,000.00	0.00
04/27/12	NTRD	86751	FFCB 2.44 (CALLABLE)	Call	100.0000	5,895,000.00	5,895,000.00	0.00	5,895,000.00	0.00
			FFCB Total			70,020,000.00	70,020,000.00	95,638.89	70,115,638.89	20,749.70
04/18/12	NTRD	86646	FHLB 2.70 (CALLABLE)	Call	100.0000	28,285,000.00	28,285,000.00	0.00	28,285,000.00	0.00
04/18/12	NTRD	88244	FHLB 1.55 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	150,694.44	25,150,694.44	0.00
04/18/12	NTRD	88340	FHLB 1.55 (CALLABLE)	Call	100.0000	10,000,000.00	10,000,000.00	60,277.78	10,060,277.78	9,217.30
04/19/12	NTRD	88476	FHLB 1.55 (CALLABLE)	Call	100.0000	31,750,000.00	31,750,000.00	169,509.72	31,919,509.72	14,771.48
04/19/12	NTRD	88731	FHLB 1.65 (CALLABLE)	Call	100.0000	28,900,000.00	28,900,000.00	11,921.25	28,911,921.25	6,844.34
04/20/12	NTRD	89353	FHLB 1.55 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	64,583.33	50,064,583.33	0.00
04/27/12	NTRD	86659	FHLB 2.00 (CALLABLE)	Call	100.0000	13,320,000.00	13,320,000.00	0.00	13,320,000.00	0.00
			FHLB Total			187,255,000.00	187,255,000.00	456,986.52	187,711,986.52	30,833.12
04/04/12	NTRD	87817	FHLMC 1.50 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
04/04/12	NTRD	87835	FHLMC 1.56 (CALLABLE)	Call	100.0000	35,000,000.00	35,000,000.00	0.00	35,000,000.00	0.00
04/04/12	NTRD	87871	FHLMC 1.56 (CALLABLE)	Call	100.0000	14,000,000.00	14,000,000.00	0.00	14,000,000.00	0.00
04/11/12	NTRD	87918	FHLMC 1.45 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
04/18/12	NTRD	87932	FHLMC 1.45 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	11,241.11
04/18/12	NTRD	87946	FHLMC 1.45 (CALLABLE)	Call	100.0000	30,000,000.00	30,000,000.00	0.00	30,000,000.00	40,467.98
04/20/12	NTRD	87920	FHLMC 1.45 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
04/20/12	NTRD	87921	FHLMC 1.45 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
			FHLMC Total			254,000,000.00	254,000,000.00	0.00	254,000,000.00	51,709.09
04/27/12	NTRD	89580	FHLB 2.50 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	104,166.67	50,104,166.67	0.00
			MCSA-FHLB Total			50,000,000.00	50,000,000.00	104,166.67	50,104,166.67	0.00
			NTRD Total			561,275,000.00	561,275,000.00	656,792.08	561,931,792.08	103,291.91
04/10/12	TRADE	89530	USTN 0.875	Sell	99.9375	50,000,000.00	49,968,750.00	48,743.21	50,017,493.21	137,969.09
04/10/12	TRADE	89531	USTN 0.875	Sell	99.9375	50,000,000.00	49,968,750.00	48,743.21	50,017,493.21	99,510.21
04/11/12	TRADE	89532	USTN 0.875	Sell	100.0625	50,000,000.00	50,031,250.00	49,932.07	50,081,182.07	162,207.02
04/17/12	TRADE	89244	USTN 0.875	Sell	100.3750	50,000,000.00	50,187,500.00	92,548.08	50,280,048.08	37,262.92
			USTN Total			200,000,000.00	200,156,250.00	239,966.57	200,396,216.57	436,949.24
			TRADE Total			200,000,000.00	200,156,250.00	239,966.57	200,396,216.57	436,949.24
			PSI Total			761,275,000.00	761,431,250.00	896,758.65	762,328,008.65	540,241.15

Los Angeles County Treasurer
Investment Transactions Journal
Sales Detail Report
Group: Specific Purpose Investments
For the Period April 1, 2012 to April 30, 2012
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
04/02/12	GF	14004	FLYING TRIANGLE LOAN	Call	100.0000	757.35	757.35	9.33	766.68	0.00
04/06/12	GF	12057	FLYING TRIANGLE LOAN	Call	100.0000	1,122.39	1,122.39	326.82	1,449.21	0.00
04/13/12	GF	16864	FLYING TRIANGLE LOAN	Call	100.0000	1,260.58	1,260.58	110.11	1,370.69	0.00
FLYING TRIANGLE LOAN Total						3,140.32	3,140.32	446.26	3,586.58	0.00
GF - GENERAL FUND Total						3,140.32	3,140.32	446.26	3,586.58	0.00
04/24/12	SANIT	89585	FHLB 1.00 (CALLABLE)	Sell	100.0000	50,000,000.00	50,000,000.00	8,333.33	50,008,333.33	0.00
04/24/12	SANIT	89586	FHLB 1.00 (CALLABLE)	Sell	100.0000	50,000,000.00	50,000,000.00	8,333.33	50,008,333.33	0.00
04/24/12	SANIT	89587	FHLB 1.00 (CALLABLE)	Sell	100.0000	20,000,000.00	20,000,000.00	3,333.33	20,003,333.33	0.00
04/24/12	SANIT	89608	FHLB 1.25 (CALLABLE)	Sell	100.0000	50,000,000.00	50,000,000.00	19,097.22	50,019,097.22	0.00
04/24/12	SANIT	89609	FHLB 1.25 (CALLABLE)	Sell	100.0000	38,515,000.00	38,515,000.00	14,710.59	38,529,710.59	0.00
MCSA-FHLB Total						208,515,000.00	208,515,000.00	53,807.80	208,568,807.80	0.00
SANIT - SANITATION DIST Total						208,515,000.00	208,515,000.00	53,807.80	208,568,807.80	0.00
04/10/12	SCAQM	38556	S OF C LAIF CTDQ Total	Call	100.0000	300,000.00	300,000.00	0.00	300,000.00	0.00
SCAQM - SOUTH COAST AIR QLTY MGMT Total						300,000.00	300,000.00	0.00	300,000.00	0.00
SPI Total						208,818,140.32	208,818,140.32	54,254.06	208,872,394.38	0.00

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value
As of April 30, 2012
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	5,214,113,448.82	5,212,224,516.56	(1,888,932.26)	0.00	0.00	0.00
Euro CD's	0.00	0.00	0.00	0.00	0.00	0.00
Bankers Acceptances	0.00	0.00	0.00	0.00	0.00	0.00
Commercial Paper	9,018,946,440.42	9,018,277,648.63	(668,791.79)	0.00	0.00	0.00
Governments	473,521,491.99	481,133,000.00	7,611,508.01	85,871.49	107,425.55	21,554.06
Agencies	10,033,527,913.17	10,098,414,452.50	64,886,539.33	31,626,649.09	31,601,097.11	(25,551.98)
Municipals	17,000,000.00	17,000,000.00	0.00	5,065,000.00	5,065,000.00	0.00
Corp. & Deposit Notes	739,627,096.60	740,884,127.88	1,257,031.28	3,109,098.24	3,138,330.00	29,231.76
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	63,268,201.73	63,268,201.73	0.00
TOTAL	<u>\$25,496,736,391.00</u>	<u>\$25,567,933,745.57</u>	<u>\$71,197,354.57</u>	<u>\$103,154,820.55</u>	<u>\$103,180,054.39</u>	<u>\$25,233.84</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 0.07% of the PSI Portfolio.

Los Angeles County Treasurer
Market Pricing Exceptions
As of April 30, 2012
Attachment IXa

Security ID	Security Description	Calculated Market Price
89522	BK OF AMERICA NA BK NOTE	100.00499466
89940	BK OF AMERICA NA BK NOTE	99.99941593
89986	BK OF AMERICA NA BK NOTE	99.98001205
89987	BK OF AMERICA NA BK NOTE	99.98001205
89736	JUPITER SECURITIZATION CO LLC CP	99.99144444
89702	JUPITER SECURITIZATION CO LLC CP	99.98000000
89703	JUPITER SECURITIZATION CO LLC CP	99.98000000
88581	WESTPAC BANKING CORP NY FRCD	99.95000000
88898	COMMONWEALTH BK OF AU NY FRCD	99.95000000
89709	CITIBANK NA CD	100.00024991
89444	UNION BK OF CALIFORNIA CD	100.00399406
89647	CITIBANK NA CD	100.00399608
89774	UNION BK OF CALIFORNIA CD	99.99824845
89648	UNION BK OF CALIFORNIA CD	100.00063507
89972	CITIBANK NA CD	100.00066605
89932	UNION BK OF CALIFORNIA CD	99.99555538
89773	UNION BK OF CALIFORNIA CD	99.99899656
89988	CITIBANK NA CD	100.00102684
89693	CHASE BK USA NA CD	99.95668706
90005	CHASE BANK USA NA CD	99.91070003
89965	CHASE BK USA NA CD	99.90454803
89779	BNP PARIBAS SF CD	100.00097154
89746	CREDIT AGRICOLE CIB NY CD	100.00333181
88282	BK OF MONTREAL CHICAGO CD	100.00609940
88283	BK OF MONTREAL CHICAGO CD	100.00609940
89863	BNP PARIBAS SF CD	100.00088769
89855	BNP PARIBAS SF CD	100.00099857
89719	SOCIETE GENERALE NY CD	100.00999531
89720	SOCIETE GENERALE NY CD	100.00999531
89596	ROYAL BK OF SCOTLAND PLC CT CD	100.00599508
89517	BARCLAYS BK PLC NY CD	100.00049650
89275	DNB BANK ASA NY CD	100.00199343
89890	BNP PARIBAS SF CD	100.00058209
89772	CREDIT AGRICOLE CIB NY CD	100.00624545
89792	CREDIT AGRICOLE CIB NY CD	100.01046603
89793	CREDIT AGRICOLE CIB NY CD	100.01046603
89710	COMMERZBANK AG NY CD	99.99916287
89711	NORDEA BK FINLAND PLC NY CD	99.99416491
89401	SVENSKA HANDELSBANKEN AB NY CD	100.00415569
89694	ROYAL BK OF SCOTLAND PLC CT CD	100.00832581
89930	DEUTSCHE BK AG NY CD	100.00915317
90002	BANK OF MONTREAL CHICAGO CD	99.99139043
90003	BANK OF MONTREAL CHICAGO CD	99.99139043
89680	BARCLAYS BK PLC NY CD	99.99913471
89681	BARCLAYS BK PLC NY CD	99.99913471
89552	DEUTSCHE BK AG NY CD	100.01032169
89706	LLOYDS TSB BK PLC NY CD	100.00621520
89740	UBS AG STAMFORD CT CD	100.00443886
89741	UBS AG STAMFORD CT CD	100.00443886
89777	SOCIETE GENERALE NY CD	100.02931999
89921	SOCIETE GENERALE NY CD	100.02310322
89937	BNP PARIBAS SF CD	100.00710770
89780	BNP PARIBAS SF CD	100.02098776
89770	COMMERZBANK AG NY CD	99.99799681
89771	COMMERZBANK AG NY CD	99.99799681
89936	COMMERZBANK AG NY CD	99.99588853
88589	CIBC NY CD	100.00646798
88590	CIBC NY CD	100.00646798
89801	UBS AG STAMFORD CT CD	99.99882782
89806	LLOYDS TSB BK PLC NY CD	99.99999359
89807	LLOYDS TSB BK PLC NY CD	99.99999359
89843	LLOYDS TSB BK PLC NY CD	99.99999406
89815	ROYAL BK OF SCOTLAND PLC CT CD	100.00637862
89816	ROYAL BK OF SCOTLAND PLC CT CD	100.00637862

Los Angeles County Treasurer
Market Pricing Exceptions
As of April 30, 2012
Attachment IXa

Security ID	Security Description	Calculated Market Price
89445	NORDEA BK FINLAND PLC NY CD	100.00381079
89633	DNB BANK ASA NY CD	99.99432377
89634	DNB BANK ASA NY CD	99.99432377
89152	WESTPAC BANKING CORP NY CD	100.02198326
88796	AU & NZ BANKING GRP NY CD	100.00728636
88799	WESTPAC BANKING CORP NY CD	100.02198326
89944	UBS AG STAMFORD CT CD	100.03965236
89977	UBS AG STAMFORD CT CD	99.99455614
88800	TORONTO DOMINION BK NY CD	99.99217023
88820	TORONTO DOMINION BK NY CD	99.99203095
89963	BARCLAYS BK PLC NY CD	99.97784367
89651	BK OF NOVA SCOTIA HOUSTON CD	99.95651911
89674	SVENSKA HANDELSBANKEN AB NY CD	99.97050408
89948	DEUTSCHE BK AG NY CD	99.98034302
89949	DEUTSCHE BK AG NY CD	99.98034302
89675	TORONTO DOMINION BK NY CD	99.95502156
89657	SVENSKA HANDELSBANKEN AB NY CD	99.97000035
89663	NORDEA BK FINLAND PLC NY CD	99.9616802
89669	BK OF NOVA SCOTIA HOUSTON CD	99.9550216
89673	CREDIT SUISSE NY CD	99.9783284
89577	SVENSKA HANDELSBANKEN AB NY CD	99.9724966
89526	NORDEA BK FINLAND PLC NY CD	99.9882967
89533	DNB BANK ASA NY CD	99.9741589
89468	RABOBANK NEDERLAND NV NY CD	99.9932886
89510	SVENSKA HANDELSBANKEN AB NY CD	99.9766538
88566	TORONTO DOMINION BK NY CD	99.9765964
88568	TORONTO DOMINION BK NY CD	99.9765964
88572	WESTPAC BANKING CORP NY CD	100.0231474
88692	COMMONWEALTH BK OF AU NY CD	99.9865797
88693	COMMONWEALTH BK OF AU NY CD	99.9865797
88773	BK OF NOVA SCOTIA HOUSTON CD	100.0065396
88409	AU & NZ BANKING GRP NY CD	100.0098359
89685	RABOBANK NEDERLAND NV NY CD	99.9720048
89812	BK OF NOVA SCOTIA HOUSTON CD	99.9397696
89091	COMMONWEALTH BK OF AU NY CD	99.9661852
89979	BK OF NOVA SCOTIA HOUSTON CD	99.9093389
89976	NORDEA BK FINLAND PLC NY CD	99.9148666
89931	TORONTO DOMINION BK NY CD	99.8980970
89935	SVENSKA HANDELSBANKEN AB NY CD	99.9226001
89900	RABOBANK NEDERLAND NV NY CD	99.9432330
89868	BK OF NOVA SCOTIA HOUSTON CD	99.9148562
89802	CREDIT SUISSE NY CD	99.9509565
89929	RABOBANK NEDERLAND NV NY CD	99.9472635
89952	RABOBANK NEDERLAND NV NY CD	99.9292572
89953	BK OF NOVA SCOTIA HOUSTON CD	99.8990716
89958	COMMONWEALTH BK OF AU NY CD	99.8805642
89870	CIBC NY CD	99.7305832
88068	ROYAL BK OF CANADA NY CD	99.8640080
90008	AU & NZ BANKING GROUP NY CD	99.6684005
88513	WESTPAC BANKING CORP NY CD	99.8559786
88542	AU & NZ BANKING GRP NY CD	99.7401292
88543	AU & NZ BANKING GRP NY CD	99.7401292
88608	ROYAL BK OF CANADA NY CD	99.7852146
90012	COMMONWEALTH BK OF AU NY CD	99.6624638
90013	COMMONWEALTH BK OF AU NY CD	99.6624638
90018	CREDIT SUISSE NY CD	99.9340886
90019	CREDIT SUISSE NY CD	99.9340886

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of April 30, 2012
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	88203	LACCAL BANS	0.55100	06/30/14	7,000,000.00	7,000,000.00	7,000,000.00
PSI	NTRD	BAN	89778	LACCAL BANS	0.56100	06/30/14	10,000,000.00	10,000,000.00	10,000,000.00
		BAN Total					17,000,000.00	17,000,000.00	17,000,000.00
PSI	NTRD	BNOT	89522	BK OF AMERICA NA BK NOTE	0.32000	05/18/12	41,000,000.00	41,000,000.00	41,002,045.90
PSI	NTRD	BNOT	89940	BK OF AMERICA NA BK NOTE	0.22000	05/21/12	50,000,000.00	50,000,000.00	49,999,707.50
PSI	NTRD	BNOT	89975	BK OF AMERICA NA BK NOTE	0.32000	06/25/12	50,000,000.00	50,000,000.00	49,995,300.00
PSI	NTRD	BNOT	89986	BK OF AMERICA NA BK NOTE	0.32000	06/29/12	50,000,000.00	50,000,000.00	49,990,006.00
PSI	NTRD	BNOT	89987	BK OF AMERICA NA BK NOTE	0.32000	06/29/12	25,000,000.00	25,000,000.00	24,995,003.00
		BNOT Total					216,000,000.00	216,000,000.00	215,982,062.40
PSI	NTRD	CNFL	84432	TOYOTA MOTOR CREDIT CORP FRN	0.68585	07/27/12	50,000,000.00	50,000,000.00	50,030,500.00
PSI	NTRD	CNFL	89966	GE CAPITAL CORP MTN FRN	0.63585	07/27/12	47,415,000.00	47,464,863.91	47,460,992.55
PSI	NTRD	CNFL	88044	TOYOTA MOTOR CREDIT CORP FRN	0.66915	10/12/12	50,000,000.00	50,000,000.00	50,071,000.00
PSI	NTRD	CNFL	85269	TOYOTA MOTOR CREDIT CORP FRN	0.65260	11/15/12	50,000,000.00	50,000,000.00	50,066,000.00
PSI	NTRD	CNFL	88615	TOYOTA MOTOR CREDIT CORP FRN	0.67365	12/17/12	25,000,000.00	25,000,000.00	25,048,750.00
PSI	NTRD	CNFL	88188	GE CAPITAL CORP MTN FRN	1.07355	03/14/13	25,000,000.00	25,001,113.96	25,110,500.00
PSI	NTRD	CNFL	89735	WESTPAC BANKING CORP NY FRN	0.84865	09/16/13	50,000,000.00	50,058,905.20	49,990,500.00
PSI	NTRD	CNFL	88095	GE CAPITAL CORP MTN FRN	1.31915	01/07/14	19,150,000.00	18,941,650.27	19,271,794.00
		CNFL Total					316,565,000.00	316,466,533.34	317,050,036.55
PSI	NTRD	CNFM	87917	ROYAL BK OF CANADA NY FRN	0.36375	09/27/12	50,000,000.00	50,000,000.00	49,999,250.00
		CNFM Total					50,000,000.00	50,000,000.00	49,999,250.00
PSI	NTRD	CNFRQ	88716	GE CAPITAL CORP MTN FRN	1.50000	12/29/14	35,000,000.00	35,000,000.00	35,022,400.00
PSI	NTRD	CNFRQ	89124	GE CAPITAL CORP MTN FRN	1.37500	01/30/15	25,000,000.00	25,000,000.00	24,810,000.00
		CNFRQ Total					60,000,000.00	60,000,000.00	59,832,400.00
PSI	NTRD	CNFX	86875	GE CAPITAL CORP MTN	6.00000	06/15/12	16,189,000.00	16,297,308.06	16,307,665.37
PSI	NTRD	CNFX	81648	BARCLAYS BK PLC NY MTN	5.45000	09/12/12	10,606,000.00	10,706,159.81	10,776,968.72
PSI	NTRD	CNFX	85361	GE CAPITAL CORP MTN	2.80000	01/08/13	25,000,000.00	25,231,569.77	25,381,250.00
PSI	NTRD	CNFX	87649	GE CAPITAL CORP MTN	4.80000	05/01/13	19,342,000.00	19,948,844.96	20,120,902.34
PSI	NTRD	CNFX	88868	GE CAPITAL CORP MTN	2.15000	01/09/15	25,000,000.00	24,976,680.66	25,433,592.50
		CNFX Total					96,137,000.00	97,160,563.26	98,020,378.93
PSI	NTRD	CPD	89470	SHEFFIELD RECEIVABLES CORP CP	0.23000	05/01/12	50,000,000.00	50,000,000.00	49,997,275.00
PSI	NTRD	CPD	89499	CAFCO LLC CP	0.35000	05/01/12	25,000,000.00	25,000,000.00	24,998,637.50
PSI	NTRD	CPD	89505	CIESCO LLC CP	0.33000	05/01/12	25,000,000.00	25,000,000.00	24,998,637.50
PSI	NTRD	CPD	89563	CAFCO LLC CP	0.36000	05/01/12	25,000,000.00	25,000,000.00	24,998,637.50
PSI	NTRD	CPD	89564	CAFCO LLC CP	0.34000	05/01/12	50,000,000.00	50,000,000.00	49,997,275.00
PSI	NTRD	CPD	89661	DEUTSCHE BK FINANCIAL LLC CP	0.22000	05/01/12	50,000,000.00	50,000,000.00	49,997,275.00
PSI	NTRD	CPD	89662	BARTON CAPITAL LLC CP	0.36000	05/01/12	50,000,000.00	50,000,000.00	49,997,275.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of April 30, 2012
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	89686	DANSKE CORP CP	0.29000	05/01/12	30,000,000.00	30,000,000.00	29,998,365.00
PSI	NTRD	CPD	89691	ABBEY NATIONAL NA LLC CP	0.35000	05/01/12	50,000,000.00	50,000,000.00	49,997,275.00
PSI	NTRD	CPD	89699	SHEFFIELD RECEIVABLES CORP CP	0.17000	05/01/12	30,000,000.00	30,000,000.00	29,998,365.00
PSI	NTRD	CPD	89716	CAFCO LLC CP	0.25000	05/01/12	50,000,000.00	50,000,000.00	49,997,275.00
PSI	NTRD	CPD	89755	CRC FUNDING LLC CP	0.26000	05/01/12	50,000,000.00	50,000,000.00	49,997,275.00
PSI	NTRD	CPD	89823	DANSKE CORP CP	0.25000	05/01/12	30,000,000.00	30,000,000.00	29,998,365.00
PSI	NTRD	CPD	89664	BARTON CAPITAL LLC CP	0.38000	05/02/12	44,000,000.00	43,999,535.56	43,997,223.60
PSI	NTRD	CPD	89670	REGENCY MARKETS NO. 1 LLC CP	0.20000	05/02/12	50,000,000.00	49,999,722.22	49,996,845.00
PSI	NTRD	CPD	89688	COMMERZBANK US FINANCE INC CP	0.17000	05/02/12	50,000,000.00	49,999,763.89	49,996,845.00
PSI	NTRD	CPD	89722	CRC FUNDING LLC CP	0.25000	05/02/12	50,000,000.00	49,999,652.78	49,996,845.00
PSI	NTRD	CPD	89747	BARTON CAPITAL LLC CP	0.32000	05/02/12	40,787,000.00	40,786,637.45	40,784,426.34
PSI	NTRD	CPD	89814	CAFCO LLC CP	0.26000	05/02/12	43,220,000.00	43,219,687.86	43,217,272.82
PSI	NTRD	CPD	89570	CRC FUNDING LLC CP	0.30000	05/03/12	50,000,000.00	49,999,166.67	49,996,415.00
PSI	NTRD	CPD	89683	DEUTSCHE BK FINANCIAL LLC CP	0.21000	05/03/12	50,000,000.00	49,999,416.67	49,996,415.00
PSI	NTRD	CPD	89687	BARTON CAPITAL LLC CP	0.40000	05/03/12	25,000,000.00	24,999,444.44	24,998,207.50
PSI	NTRD	CPD	89717	CRC FUNDING LLC CP	0.26000	05/03/12	50,000,000.00	49,999,277.78	49,996,415.00
PSI	NTRD	CPD	89739	CIESCO LLC CP	0.26000	05/03/12	50,000,000.00	49,999,277.78	49,996,415.00
PSI	NTRD	CPD	89753	CRC FUNDING LLC CP	0.25000	05/03/12	50,000,000.00	49,999,305.56	49,996,415.00
PSI	NTRD	CPD	89465	RBS FINANCE NV NA INC CP	0.34000	05/04/12	50,000,000.00	49,998,583.33	49,995,985.00
PSI	NTRD	CPD	89506	RBS FINANCE NV NA INC CP	0.31000	05/04/12	50,000,000.00	49,998,708.33	49,995,985.00
PSI	NTRD	CPD	89551	ING US FUNDING LLC CP	0.25000	05/04/12	50,000,000.00	49,998,958.33	49,995,985.00
PSI	NTRD	CPD	89666	UBS FINANCE (DELAWARE) LLC CP	0.20000	05/04/12	50,000,000.00	49,999,166.67	49,995,985.00
PSI	NTRD	CPD	89671	BARTON CAPITAL LLC CP	0.41000	05/04/12	25,000,000.00	24,999,145.83	24,997,992.50
PSI	NTRD	CPD	89672	BARTON CAPITAL LLC CP	0.41000	05/04/12	50,000,000.00	49,998,291.67	49,995,985.00
PSI	NTRD	CPD	89678	ATLANTIS ONE FUNDING CORP CP	0.17000	05/04/12	50,000,000.00	49,999,291.67	49,997,440.00
PSI	NTRD	CPD	89704	HSBC FINANCE CORP CP	0.24000	05/04/12	50,000,000.00	49,999,000.00	49,995,985.00
PSI	NTRD	CPD	89724	DEUTSCHE BK FINANCIAL LLC CP	0.19000	05/04/12	50,000,000.00	49,999,208.33	49,995,985.00
PSI	NTRD	CPD	89725	DEUTSCHE BK FINANCIAL LLC CP	0.19000	05/04/12	25,000,000.00	24,999,604.17	24,997,992.50
PSI	NTRD	CPD	89726	ABBEY NATIONAL NA LLC CP	0.34000	05/04/12	50,000,000.00	49,998,583.33	49,995,985.00
PSI	NTRD	CPD	89750	REGENCY MARKETS NO. 1 LLC CP	0.19000	05/04/12	39,700,000.00	39,699,371.42	39,696,812.09
PSI	NTRD	CPD	89756	BRYANT PARK FUNDING LLC CP	0.17000	05/04/12	50,000,000.00	49,999,291.67	49,995,985.00
PSI	NTRD	CPD	89923	REGENCY MARKETS NO. 1 LLC CP	0.18000	05/04/12	50,000,000.00	49,999,250.00	49,995,985.00
PSI	NTRD	CPD	89636	ING US FUNDING LLC CP	0.23000	05/07/12	50,000,000.00	49,998,083.33	49,994,690.00
PSI	NTRD	CPD	89743	DEUTSCHE BK FINANCIAL LLC CP	0.19000	05/07/12	50,000,000.00	49,998,416.67	49,994,690.00
PSI	NTRD	CPD	89754	CAFCO LLC CP	0.26000	05/07/12	50,000,000.00	49,997,833.33	49,994,690.00
PSI	NTRD	CPD	89761	HSBC FINANCE CORP CP	0.24000	05/07/12	50,000,000.00	49,998,000.00	49,994,690.00
PSI	NTRD	CPD	89829	BARTON CAPITAL LLC CP	0.30000	05/07/12	30,000,000.00	29,998,500.00	29,996,814.00
PSI	NTRD	CPD	89861	ATLANTIS ONE FUNDING CORP CP	0.17000	05/07/12	50,000,000.00	49,998,583.33	49,996,775.00
PSI	NTRD	CPD	89886	DANSKE CORP CP	0.25000	05/07/12	25,000,000.00	24,998,958.33	24,997,345.00
PSI	NTRD	CPD	89676	BARTON CAPITAL LLC CP	0.42000	05/08/12	30,000,000.00	29,997,550.00	29,996,556.00
PSI	NTRD	CPD	89698	SHEFFIELD RECEIVABLES CORP CP	0.17000	05/08/12	30,000,000.00	29,999,008.33	29,996,556.00
PSI	NTRD	CPD	89737	SHEFFIELD RECEIVABLES CORP CP	0.17000	05/08/12	25,000,000.00	24,999,173.61	24,997,130.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of April 30, 2012
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	89768	DEUTSCHE BK FINANCIAL LLC CP	0.19000	05/08/12	50,000,000.00	49,998,152.78	49,994,260.00
PSI	NTRD	CPD	89798	DEUTSCHE BK FINANCIAL LLC CP	0.19000	05/08/12	50,000,000.00	49,998,152.78	49,994,260.00
PSI	NTRD	CPD	89885	DANSKE CORP CP	0.25000	05/08/12	25,000,000.00	24,998,784.72	24,997,130.00
PSI	NTRD	CPD	89338	CRC FUNDING LLC CP	0.32000	05/09/12	16,829,000.00	16,827,803.27	16,826,923.30
PSI	NTRD	CPD	89466	CRC FUNDING LLC CP	0.37000	05/09/12	9,146,000.00	9,145,248.00	9,144,871.38
PSI	NTRD	CPD	89521	CRC FUNDING LLC CP	0.35000	05/09/12	10,779,000.00	10,778,161.63	10,777,669.87
PSI	NTRD	CPD	89523	CRC FUNDING LLC CP	0.40000	05/09/12	23,246,000.00	23,243,933.69	23,243,131.44
PSI	NTRD	CPD	89757	COMMERZBANK US FINANCE INC CP	0.18000	05/09/12	50,000,000.00	49,998,000.00	49,993,830.00
PSI	NTRD	CPD	89794	BRYANT PARK FUNDING LLC CP	0.17000	05/09/12	50,000,000.00	49,998,111.11	49,993,830.00
PSI	NTRD	CPD	89795	BRYANT PARK FUNDING LLC CP	0.17000	05/09/12	50,000,000.00	49,998,111.11	49,993,830.00
PSI	NTRD	CPD	89803	HSBC FINANCE CORP CP	0.22000	05/09/12	50,000,000.00	49,997,555.55	49,993,830.00
PSI	NTRD	CPD	89813	BRYANT PARK FUNDING LLC CP	0.17000	05/09/12	33,000,000.00	32,998,753.33	32,995,927.80
PSI	NTRD	CPD	89656	BARTON CAPITAL LLC CP	0.42000	05/10/12	35,000,000.00	34,996,325.00	34,995,380.00
PSI	NTRD	CPD	89759	THAMES ASSET GLOBAL SEC INC CP	0.32000	05/10/12	50,000,000.00	49,996,000.00	49,993,400.00
PSI	NTRD	CPD	89765	ABBEY NATIONAL NA LLC CP	0.35000	05/10/12	50,000,000.00	49,995,625.00	49,993,400.00
PSI	NTRD	CPD	89804	ABBEY NATIONAL NA LLC CP	0.35000	05/10/12	50,000,000.00	49,995,625.00	49,993,400.00
PSI	NTRD	CPD	89828	THAMES ASSET GLOBAL SEC INC CP	0.32000	05/10/12	25,000,000.00	24,998,000.00	24,996,700.00
PSI	NTRD	CPD	89902	DANSKE CORP CP	0.25000	05/10/12	25,000,000.00	24,998,437.50	24,996,700.00
PSI	NTRD	CPD	89916	BARTON CAPITAL LLC CP	0.28000	05/10/12	30,000,000.00	29,997,900.00	29,996,040.00
PSI	NTRD	CPD	89460	SHEFFIELD RECEIVABLES CORP CP	0.23000	05/11/12	25,000,000.00	24,998,402.78	24,996,485.00
PSI	NTRD	CPD	89689	SHEFFIELD RECEIVABLES CORP CP	0.17000	05/11/12	11,000,000.00	10,999,480.56	10,998,453.40
PSI	NTRD	CPD	89690	ING US FUNDING LLC CP	0.22500	05/11/12	37,000,000.00	36,997,687.50	36,994,797.80
PSI	NTRD	CPD	89700	SHEFFIELD RECEIVABLES CORP CP	0.16000	05/11/12	40,000,000.00	39,998,222.22	39,994,376.00
PSI	NTRD	CPD	89805	ABBEY NATIONAL NA LLC CP	0.35000	05/11/12	50,000,000.00	49,995,138.89	49,992,970.00
PSI	NTRD	CPD	89819	DANSKE CORP CP	0.29000	05/11/12	25,000,000.00	24,997,986.11	24,996,485.00
PSI	NTRD	CPD	89841	ABBEY NATIONAL NA LLC CP	0.35000	05/11/12	50,000,000.00	49,995,138.89	49,992,970.00
PSI	NTRD	CPD	89867	THAMES ASSET GLOBAL SEC INC CP	0.32000	05/11/12	40,000,000.00	39,996,444.44	39,994,376.00
PSI	NTRD	CPD	89995	HSBC USA INC CP	0.18000	05/11/12	50,000,000.00	49,997,500.00	49,992,970.00
PSI	NTRD	CPD	89705	ING US FUNDING LLC CP	0.20500	05/14/12	30,000,000.00	29,997,779.17	29,995,008.00
PSI	NTRD	CPD	89723	SHEFFIELD RECEIVABLES CORP CP	0.17000	05/14/12	38,000,000.00	37,997,667.22	37,993,676.80
PSI	NTRD	CPD	89736	JUPITER SECURITIZATION CORP CP	0.14000	05/14/12	50,000,000.00	49,997,472.22	49,995,722.00
PSI	NTRD	CPD	89822	SHEFFIELD RECEIVABLES CORP CP	0.17000	05/14/12	30,000,000.00	29,998,158.33	29,995,008.00
PSI	NTRD	CPD	89827	COMMERZBANK US FINANCE INC CP	0.18000	05/14/12	50,000,000.00	49,996,750.00	49,991,680.00
PSI	NTRD	CPD	89848	THAMES ASSET GLOBAL SEC INC CP	0.31000	05/14/12	25,000,000.00	24,997,201.39	24,995,840.00
PSI	NTRD	CPD	89862	THAMES ASSET GLOBAL SEC INC CP	0.32000	05/14/12	25,000,000.00	24,997,111.11	24,995,840.00
PSI	NTRD	CPD	89894	BRYANT PARK FUNDING LLC CP	0.17000	05/14/12	30,792,000.00	30,790,109.71	30,786,876.21
PSI	NTRD	CPD	89939	BARTON CAPITAL LLC CP	0.30000	05/14/12	23,546,000.00	23,543,449.18	23,542,081.95
PSI	NTRD	CPD	90014	REGENCY MARKETS NO. 1 LLC CP	0.19000	05/14/12	25,000,000.00	24,998,284.72	24,995,840.00
PSI	NTRD	CPD	90015	REGENCY MARKETS NO. 1 LLC CP	0.19000	05/14/12	25,005,000.00	25,003,284.38	25,000,839.17
PSI	NTRD	CPD	89546	RBS FINANCE NV NA INC CP	0.34000	05/15/12	50,000,000.00	49,993,388.89	49,991,250.00
PSI	NTRD	CPD	89558	SHEFFIELD RECEIVABLES CORP CP	0.22000	05/15/12	25,000,000.00	24,997,861.11	24,995,625.00
PSI	NTRD	CPD	89721	COMMERZBANK US FINANCE INC CP	0.19000	05/15/12	50,000,000.00	49,996,305.56	49,991,250.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of April 30, 2012
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	89745	SHEFFIELD RECEIVABLES CORP CP	0.17000	05/15/12	50,000,000.00	49,996,694.44	49,991,250.00
PSI	NTRD	CPD	89796	ING US FUNDING LLC CP	0.16000	05/15/12	50,000,000.00	49,996,888.89	49,991,250.00
PSI	NTRD	CPD	89830	ABBAY NATIONAL NA LLC CP	0.35000	05/15/12	50,000,000.00	49,993,194.44	49,991,250.00
PSI	NTRD	CPD	89835	BARTON CAPITAL LLC CP	0.30000	05/15/12	50,000,000.00	49,994,166.67	49,991,250.00
PSI	NTRD	CPD	89864	HSBC FINANCE CORP CP	0.22000	05/15/12	50,000,000.00	49,995,722.22	49,991,250.00
PSI	NTRD	CPD	89865	ABBAY NATIONAL NA LLC CP	0.35000	05/15/12	50,000,000.00	49,993,194.44	49,991,250.00
PSI	NTRD	CPD	89876	THAMES ASSET GLOBAL SEC INC CP	0.31000	05/15/12	50,000,000.00	49,993,972.22	49,991,250.00
PSI	NTRD	CPD	89880	THAMES ASSET GLOBAL SEC INC CP	0.34000	05/15/12	31,000,000.00	30,995,901.11	30,994,575.00
PSI	NTRD	CPD	89907	THAMES ASSET GLOBAL SEC INC CP	0.34000	05/15/12	40,000,000.00	39,994,711.11	39,993,000.00
PSI	NTRD	CPD	89560	RBS FINANCE NV NA INC CP	0.34000	05/16/12	50,000,000.00	49,992,916.67	49,990,815.00
PSI	NTRD	CPD	89831	ABBAY NATIONAL NA LLC CP	0.35000	05/16/12	50,000,000.00	49,992,708.33	49,990,815.00
PSI	NTRD	CPD	89834	COMMERZBANK US FINANCE INC CP	0.18000	05/16/12	50,000,000.00	49,996,250.00	49,990,815.00
PSI	NTRD	CPD	89874	CHARIOT FUNDING LLC CP	0.15000	05/16/12	50,000,000.00	49,996,875.00	49,990,815.00
PSI	NTRD	CPD	89881	ABBAY NATIONAL NA LLC CP	0.35000	05/16/12	50,000,000.00	49,992,708.34	49,990,815.00
PSI	NTRD	CPD	89950	BARTON CAPITAL LLC CP	0.30000	05/16/12	20,006,000.00	20,003,499.25	20,002,324.90
PSI	NTRD	CPD	89537	ATLANTIS ONE FUNDING CORP CP	0.23000	05/17/12	40,000,000.00	39,995,911.11	39,995,644.00
PSI	NTRD	CPD	89640	ATLANTIS ONE FUNDING CORP CP	0.21000	05/17/12	50,000,000.00	49,995,333.33	49,994,555.00
PSI	NTRD	CPD	89641	ATLANTIS ONE FUNDING CORP CP	0.21000	05/17/12	5,000,000.00	4,999,533.33	4,999,455.50
PSI	NTRD	CPD	89832	ATLANTIS ONE FUNDING CORP CP	0.18000	05/17/12	25,857,000.00	25,854,931.44	25,854,184.17
PSI	NTRD	CPD	89833	ATLANTIS ONE FUNDING CORP CP	0.18000	05/17/12	16,143,000.00	16,141,708.56	16,141,242.03
PSI	NTRD	CPD	89854	ABBAY NATIONAL NA LLC CP	0.35000	05/17/12	50,000,000.00	49,992,222.22	49,990,385.00
PSI	NTRD	CPD	89857	THAMES ASSET GLOBAL SEC INC CP	0.32000	05/17/12	50,000,000.00	49,992,888.89	49,990,385.00
PSI	NTRD	CPD	89895	THAMES ASSET GLOBAL SEC INC CP	0.34000	05/17/12	50,000,000.00	49,992,444.44	49,990,385.00
PSI	NTRD	CPD	89301	CIESCO LLC CP	0.28000	05/18/12	15,000,000.00	14,998,016.67	14,996,986.50
PSI	NTRD	CPD	89317	CAFCO LLC CP	0.30000	05/18/12	20,000,000.00	19,997,166.67	19,995,982.00
PSI	NTRD	CPD	89571	RBS FINANCE NV NA INC CP	0.34000	05/18/12	50,000,000.00	49,991,972.22	49,989,955.00
PSI	NTRD	CPD	89593	UBS FINANCE (DELAWARE) LLC CP	0.26500	05/18/12	50,000,000.00	49,993,743.05	49,989,955.00
PSI	NTRD	CPD	89642	RBS FINANCE NV NA INC CP	0.30000	05/18/12	50,000,000.00	49,992,916.67	49,989,955.00
PSI	NTRD	CPD	89654	SHEFFIELD RECEIVABLES CORP CP	0.22000	05/18/12	50,000,000.00	49,994,805.56	49,989,955.00
PSI	NTRD	CPD	89742	ING US FUNDING LLC CP	0.20500	05/18/12	50,000,000.00	49,995,159.72	49,989,955.00
PSI	NTRD	CPD	89749	SHEFFIELD RECEIVABLES CORP CP	0.17000	05/18/12	25,000,000.00	24,997,993.06	24,994,977.50
PSI	NTRD	CPD	89763	CAFCO LLC CP	0.27000	05/18/12	50,000,000.00	49,993,625.00	49,989,955.00
PSI	NTRD	CPD	89797	COMMERZBANK US FINANCE INC CP	0.20000	05/18/12	50,000,000.00	49,995,277.78	49,989,955.00
PSI	NTRD	CPD	89836	BARTON CAPITAL LLC CP	0.30000	05/18/12	20,000,000.00	19,997,166.67	19,995,982.00
PSI	NTRD	CPD	89838	HSBC FINANCE CORP CP	0.22000	05/18/12	50,000,000.00	49,994,805.55	49,989,955.00
PSI	NTRD	CPD	89846	ABBAY NATIONAL NA LLC CP	0.36000	05/18/12	50,000,000.00	49,991,500.00	49,989,955.00
PSI	NTRD	CPD	89850	VARIABLE FUNDING CAP CO LLC CP	0.15000	05/18/12	50,000,000.00	49,996,458.33	49,994,330.00
PSI	NTRD	CPD	89875	BARTON CAPITAL LLC CP	0.32000	05/18/12	50,000,000.00	49,992,444.45	49,989,955.00
PSI	NTRD	CPD	89879	CAFCO LLC CP	0.23000	05/18/12	25,000,000.00	24,997,284.72	24,994,977.50
PSI	NTRD	CPD	89882	CRC FUNDING LLC CP	0.25000	05/18/12	30,000,000.00	29,996,458.33	29,993,973.00
PSI	NTRD	CPD	89883	BARTON CAPITAL LLC CP	0.32000	05/18/12	31,683,000.00	31,678,212.35	31,676,634.89
PSI	NTRD	CPD	89887	THAMES ASSET GLOBAL SEC INC CP	0.34000	05/18/12	25,000,000.00	24,995,986.11	24,994,977.50

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of April 30, 2012
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	89893	DEUTSCHE BK FINANCIAL LLC CP	0.19000	05/18/12	50,000,000.00	49,995,513.89	49,989,955.00
PSI	NTRD	CPD	89898	ATLANTIS ONE FUNDING CORP CP	0.17000	05/18/12	38,000,000.00	37,996,949.44	37,995,690.80
PSI	NTRD	CPD	89925	THAMES ASSET GLOBAL SEC INC CP	0.33000	05/18/12	42,981,000.00	42,974,302.13	42,972,365.12
PSI	NTRD	CPD	89984	THAMES ASSET GLOBAL SEC INC CP	0.32000	05/18/12	50,000,000.00	49,992,444.44	49,989,955.00
PSI	NTRD	CPD	89985	THAMES ASSET GLOBAL SEC INC CP	0.32000	05/18/12	4,967,000.00	4,966,249.43	4,966,002.13
PSI	NTRD	CPD	89679	ATLANTIS ONE FUNDING CORP CP	0.20000	05/21/12	50,000,000.00	49,994,444.44	49,993,665.00
PSI	NTRD	CPD	89767	ING US FUNDING LLC CP	0.20500	05/21/12	50,000,000.00	49,994,305.56	49,988,665.00
PSI	NTRD	CPD	89839	SHEFFIELD RECEIVABLES CORP CP	0.18000	05/21/12	45,000,000.00	44,995,500.00	44,989,798.50
PSI	NTRD	CPD	89888	CRC FUNDING LLC CP	0.27000	05/21/12	25,000,000.00	24,996,250.00	24,994,332.50
PSI	NTRD	CPD	89903	BARTON CAPITAL LLC CP	0.32000	05/21/12	30,029,000.00	30,023,661.51	30,022,192.43
PSI	NTRD	CPD	89914	SHEFFIELD RECEIVABLES CORP CP	0.18000	05/21/12	33,000,000.00	32,996,700.00	32,992,518.90
PSI	NTRD	CPD	89920	THAMES ASSET GLOBAL SEC INC CP	0.34000	05/21/12	50,000,000.00	49,990,555.55	49,988,665.00
PSI	NTRD	CPD	89924	THAMES ASSET GLOBAL SEC INC CP	0.34000	05/21/12	34,609,000.00	34,602,462.74	34,601,154.14
PSI	NTRD	CPD	89996	THAMES ASSET GLOBAL SEC INC CP	0.32000	05/21/12	50,000,000.00	49,991,111.11	49,988,665.00
PSI	NTRD	CPD	89998	REGENCY MARKETS NO. 1 LLC CP	0.20000	05/21/12	31,493,000.00	31,489,500.77	31,485,860.54
PSI	NTRD	CPD	90010	THAMES ASSET GLOBAL SEC INC CP	0.32000	05/21/12	25,835,000.00	25,830,407.11	25,829,143.21
PSI	NTRD	CPD	89597	SHEFFIELD RECEIVABLES CORP CP	0.23000	05/22/12	25,000,000.00	24,996,645.83	24,994,117.50
PSI	NTRD	CPD	89837	CIESCO LLC CP	0.34000	05/22/12	35,000,000.00	34,993,058.33	34,991,764.50
PSI	NTRD	CPD	89852	CRC FUNDING LLC CP	0.34000	05/22/12	50,000,000.00	49,990,083.33	49,988,235.00
PSI	NTRD	CPD	89889	COMMERZBANK US FINANCE INC CP	0.18000	05/22/12	50,000,000.00	49,994,750.00	49,988,235.00
PSI	NTRD	CPD	89896	CRC FUNDING LLC CP	0.29000	05/22/12	50,000,000.00	49,991,541.67	49,988,235.00
PSI	NTRD	CPD	89904	BRYANT PARK FUNDING LLC CP	0.17000	05/22/12	50,000,000.00	49,995,041.67	49,988,235.00
PSI	NTRD	CPD	89926	CRC FUNDING LLC CP	0.29000	05/22/12	50,000,000.00	49,991,541.67	49,988,235.00
PSI	NTRD	CPD	89990	BARTON CAPITAL LLC CP	0.32000	05/22/12	20,000,000.00	19,996,266.67	19,995,294.00
PSI	NTRD	CPD	89744	SHEFFIELD RECEIVABLES CORP CP	0.19000	05/23/12	22,000,000.00	21,997,445.55	21,994,634.20
PSI	NTRD	CPD	89840	CIESCO LLC CP	0.32000	05/23/12	50,000,000.00	49,990,222.22	49,987,805.00
PSI	NTRD	CPD	89842	CAFCO LLC CP	0.32000	05/23/12	37,000,000.00	36,992,764.45	36,990,975.70
PSI	NTRD	CPD	89851	CAFCO LLC CP	0.35000	05/23/12	50,000,000.00	49,989,305.55	49,987,805.00
PSI	NTRD	CPD	89878	CRC FUNDING LLC CP	0.35000	05/23/12	23,600,000.00	23,594,952.22	23,594,243.96
PSI	NTRD	CPD	89906	BRYANT PARK FUNDING LLC CP	0.17000	05/23/12	50,000,000.00	49,994,805.55	49,987,805.00
PSI	NTRD	CPD	89917	COMMERZBANK US FINANCE INC CP	0.18000	05/23/12	50,000,000.00	49,994,500.00	49,987,805.00
PSI	NTRD	CPD	89960	BARTON CAPITAL LLC CP	0.32000	05/23/12	25,000,000.00	24,995,111.11	24,993,902.50
PSI	NTRD	CPD	89845	CAFCO LLC CP	0.32000	05/24/12	50,000,000.00	49,989,777.78	49,987,375.00
PSI	NTRD	CPD	89853	SHEFFIELD RECEIVABLES CORP CP	0.17000	05/24/12	25,000,000.00	24,997,284.72	24,993,687.50
PSI	NTRD	CPD	89901	CIESCO LLC CP	0.27000	05/24/12	50,000,000.00	49,991,375.00	49,987,375.00
PSI	NTRD	CPD	89970	COMMERZBANK US FINANCE INC CP	0.18000	05/24/12	50,000,000.00	49,994,250.00	49,987,375.00
PSI	NTRD	CPD	89971	ABBEY NATIONAL NA LLC CP	0.34000	05/24/12	50,000,000.00	49,989,138.89	49,987,375.00
PSI	NTRD	CPD	89980	COMMERZBANK US FINANCE INC CP	0.18000	05/24/12	25,000,000.00	24,997,125.00	24,993,687.50
PSI	NTRD	CPD	89891	HSBC FINANCE CORP CP	0.22000	05/25/12	50,000,000.00	49,992,666.67	49,986,940.00
PSI	NTRD	CPD	89892	HSBC FINANCE CORP CP	0.22000	05/25/12	25,000,000.00	24,996,333.33	24,993,470.00
PSI	NTRD	CPD	89912	DANSKE CORP CP	0.29000	05/25/12	25,000,000.00	24,995,166.67	24,993,470.00
PSI	NTRD	CPD	89913	BARTON CAPITAL LLC CP	0.32000	05/25/12	30,000,000.00	29,993,600.00	29,992,164.00

Los Angeles County Treasurer
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As of April 30, 2012
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	89918	CRC FUNDING LLC CP	0.31000	05/25/12	50,000,000.00	49,989,666.67	49,986,940.00
PSI	NTRD	CPD	89821	UBS FINANCE (DELAWARE) LLC CP	0.27500	05/29/12	25,760,000.00	25,754,490.22	25,752,217.90
PSI	NTRD	CPD	89884	CIESCO LLC CP	0.32000	05/29/12	43,750,000.00	43,739,111.11	43,736,783.13
PSI	NTRD	CPD	89915	DEUTSCHE BK FINANCIAL LLC CP	0.20000	05/29/12	50,000,000.00	49,992,222.22	49,984,895.00
PSI	NTRD	CPD	89934	ING US FUNDING LLC CP	0.17000	05/29/12	50,000,000.00	49,993,388.89	49,984,895.00
PSI	NTRD	CPD	89702	JUPITER SECURITIZATION CORP CP	0.17000	05/30/12	50,000,000.00	49,993,152.78	49,990,000.00
PSI	NTRD	CPD	89703	JUPITER SECURITIZATION CORP CP	0.17000	05/30/12	20,000,000.00	19,997,261.11	19,996,000.00
PSI	NTRD	CPD	89844	UBS FINANCE (DELAWARE) LLC CP	0.25000	05/30/12	50,000,000.00	49,989,930.55	49,984,285.00
PSI	NTRD	CPD	89877	CAFCO LLC CP	0.32000	05/30/12	50,000,000.00	49,987,111.11	49,984,285.00
PSI	NTRD	CPD	89910	CIESCO LLC CP	0.28000	05/30/12	50,000,000.00	49,988,722.23	49,984,285.00
PSI	NTRD	CPD	89922	DANSKE CORP CP	0.29000	05/30/12	50,000,000.00	49,988,319.45	49,984,285.00
PSI	NTRD	CPD	89942	CAFCO LLC CP	0.32000	05/30/12	45,750,000.00	45,738,206.66	45,735,620.78
PSI	NTRD	CPD	89967	CIESCO LLC CP	0.30000	05/30/12	50,000,000.00	49,987,916.67	49,984,285.00
PSI	NTRD	CPD	89968	REGENCY MARKETS NO. 1 LLC CP	0.20000	05/30/12	25,000,000.00	24,995,972.22	24,992,142.50
PSI	NTRD	CPD	89969	REGENCY MARKETS NO. 1 LLC CP	0.20000	05/30/12	25,012,000.00	25,007,970.29	25,004,138.73
PSI	NTRD	CPD	89866	ING US FUNDING LLC CP	0.19000	05/31/12	50,000,000.00	49,992,083.33	49,983,665.00
PSI	NTRD	CPD	89943	CIESCO LLC CP	0.30000	05/31/12	25,000,000.00	24,993,750.00	24,991,832.50
PSI	NTRD	CPD	89946	CIESCO LLC CP	0.29000	05/31/12	50,000,000.00	49,987,916.66	49,983,665.00
PSI	NTRD	CPD	89961	DANSKE CORP CP	0.29000	05/31/12	25,000,000.00	24,993,958.33	24,991,832.50
PSI	NTRD	CPD	89964	BARTON CAPITAL LLC CP	0.32000	05/31/12	25,000,000.00	24,993,333.33	24,991,832.50
PSI	NTRD	CPD	89973	CIESCO LLC CP	0.27000	05/31/12	50,000,000.00	49,988,750.00	49,983,665.00
PSI	NTRD	CPD	89859	THUNDER BAY FUNDING LLC CP	0.17000	06/01/12	50,000,000.00	49,992,680.56	49,983,665.00
PSI	NTRD	CPD	89938	CRC FUNDING LLC CP	0.34000	06/01/12	25,000,000.00	24,992,680.55	24,991,832.50
PSI	NTRD	CPD	89945	CRC FUNDING LLC CP	0.33000	06/01/12	25,000,000.00	24,992,895.83	24,991,832.50
PSI	NTRD	CPD	89981	ATLANTIS ONE FUNDING CORP CP	0.20000	06/01/12	50,000,000.00	49,991,388.89	49,991,190.00
PSI	NTRD	CPD	90017	ABBAY NATIONAL NA LLC CP	0.35000	06/01/12	50,000,000.00	49,984,930.55	49,983,665.00
PSI	NTRD	CPD	89911	RBS FINANCE NV NA INC CP	0.25000	06/04/12	50,000,000.00	49,988,194.45	49,981,750.00
PSI	NTRD	CPD	89947	CAFCO LLC CP	0.34000	06/04/12	50,000,000.00	49,983,944.45	49,981,750.00
PSI	NTRD	CPD	89962	SHEFFIELD RECEIVABLES CORP CP	0.18000	06/04/12	30,000,000.00	29,994,900.00	29,989,050.00
PSI	NTRD	CPD	89769	UBS FINANCE (DELAWARE) LLC CP	0.28500	06/05/12	50,000,000.00	49,986,145.84	49,981,090.00
PSI	NTRD	CPD	89997	CAFCO LLC CP	0.34000	06/05/12	50,000,000.00	49,983,472.22	49,981,090.00
PSI	NTRD	CPD	90001	SHEFFIELD RECEIVABLES CORP CP	0.16000	06/05/12	50,000,000.00	49,992,222.22	49,981,090.00
PSI	NTRD	CPD	90004	ABBAY NATIONAL NA LLC CP	0.35000	06/05/12	50,000,000.00	49,982,986.11	49,981,090.00
PSI	NTRD	CPD	90007	CIESCO LLC CP	0.29000	06/05/12	33,000,000.00	32,990,695.83	32,987,519.40
PSI	NTRD	CPD	89989	ING US FUNDING LLC CP	0.17000	06/07/12	50,000,000.00	49,991,263.89	49,979,740.00
PSI	NTRD	CPD	89993	RBS FINANCE NV (NA) INC CP	0.23000	06/07/12	50,000,000.00	49,988,180.56	49,979,740.00
PSI	NTRD	CPD	89994	DEUTSCHE BK FINANCIAL LLC CP	0.23000	06/07/12	50,000,000.00	49,988,180.56	49,979,740.00
PSI	NTRD	CPD	89959	CIESCO LLC CP	0.40000	06/08/12	50,000,000.00	49,978,888.89	49,979,050.00
PSI	NTRD	CPD	89783	ATLANTIS ONE FUNDING CORP CP	0.22000	06/11/12	50,000,000.00	49,987,472.22	49,988,080.00
PSI	NTRD	CPD	89860	CHARIOT FUNDING LLC CP	0.18000	06/11/12	25,000,000.00	24,994,875.00	24,988,457.50
PSI	NTRD	CPD	89999	CRC FUNDING LLC CP	0.35000	06/11/12	50,000,000.00	49,980,069.44	49,976,915.00
PSI	NTRD	CPD	89799	ATLANTIS ONE FUNDING CORP CP	0.22000	06/12/12	50,000,000.00	49,987,166.66	49,987,750.00

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Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	89849	ATLANTIS ONE FUNDING CORP CP	0.22000	06/12/12	50,000,000.00	49,987,166.67	49,987,750.00
PSI	NTRD	CPD	89800	UBS FINANCE (DELAWARE) LLC CP	0.28500	06/13/12	50,000,000.00	49,982,979.16	49,975,445.00
PSI	NTRD	CPD	90016	CIESCO LLC CP	0.32000	06/15/12	50,000,000.00	49,980,000.00	49,973,930.00
PSI	NTRD	CPD	90000	RBS FINANCE NV (NA) INC CP	0.29000	06/18/12	50,000,000.00	49,980,666.67	49,971,585.00
PSI	NTRD	CPD	89718	CHARIOT FUNDING LLC CP	0.20000	06/22/12	27,546,000.00	27,538,042.27	27,528,544.10
PSI	NTRD	CPD	90006	UBS FINANCE (DELAWARE) LLC CP	0.31000	06/27/12	50,000,000.00	49,975,458.33	49,964,000.00
PSI	NTRD	CPD	89991	ATLANTIS ONE FUNDING CORP CP	0.32000	07/05/12	10,000,000.00	9,994,222.22	9,995,921.00
CPD Total							9,020,071,000.00	9,018,946,440.42	9,018,277,648.63
PSI	NTRD	FFCB	88280	FFCB	0.19000	12/10/12	50,000,000.00	49,997,582.27	49,969,500.00
PSI	NTRD	FFCB	88281	FFCB	0.19000	12/10/12	50,000,000.00	49,997,582.27	49,969,500.00
PSI	NTRD	FFCB	80346	FFCB	2.60000	03/04/13	35,335,000.00	35,362,948.27	36,020,499.00
PSI	NTRD	FFCB	79979	FFCB	3.70000	05/15/13	25,000,000.00	25,255,933.91	25,883,000.00
PSI	NTRD	FFCB	80352	FFCB	3.70000	05/15/13	6,000,000.00	6,067,483.06	6,211,920.00
PSI	NTRD	FFCB	80427	FFCB	3.70000	05/15/13	16,250,000.00	16,454,241.34	16,823,950.00
PSI	NTRD	FFCB	89824	FFCB	0.25000	08/19/13	50,000,000.00	49,980,846.77	49,962,000.00
PSI	NTRD	FFCB	89825	FFCB	0.25000	08/19/13	50,000,000.00	49,980,846.77	49,962,000.00
PSI	NTRD	FFCB	89826	FFCB	0.25000	08/19/13	7,221,000.00	7,218,233.89	7,215,512.04
PSI	NTRD	FFCB	80349	FFCB	3.87500	10/07/13	25,000,000.00	25,463,088.16	26,271,250.00
PSI	NTRD	FFCB	80387	FFCB	3.87500	10/07/13	10,000,000.00	10,180,597.84	10,508,500.00
PSI	NTRD	FFCB	80464	FFCB	3.87500	10/07/13	34,000,000.00	34,675,275.14	35,728,900.00
PSI	NTRD	FFCB	80501	FFCB	3.87500	10/07/13	25,000,000.00	25,439,240.93	26,271,250.00
PSI	NTRD	FFCB	80616	FFCB	3.87500	10/07/13	50,000,000.00	50,948,228.61	52,542,500.00
PSI	NTRD	FFCB	80619	FFCB	3.87500	10/07/13	25,000,000.00	25,498,521.10	26,271,250.00
PSI	NTRD	FFCB	80624	FFCB	3.87500	10/07/13	40,710,000.00	41,481,998.05	42,780,103.50
PSI	NTRD	FFCB	80648	FFCB	3.87500	10/07/13	12,133,000.00	12,358,018.56	12,749,963.05
PSI	NTRD	FFCB	80649	FFCB	3.87500	10/07/13	24,720,000.00	25,178,536.56	25,977,012.00
PSI	NTRD	FFCB	80651	FFCB	3.87500	10/07/13	8,981,000.00	9,138,801.07	9,437,683.85
PSI	NTRD	FFCB	88289	FFCB	0.40000	11/08/13	37,225,000.00	37,225,000.00	37,268,925.50
PSI	NTRD	FFCB	88288	FFCB (CALLABLE)	0.50000	11/21/13	45,750,000.00	45,750,000.00	45,751,372.50
PSI	NTRD	FFCB	88284	FFCB (CALLABLE)	0.55000	02/03/14	25,000,000.00	24,993,071.12	25,000,500.00
PSI	NTRD	FFCB	88286	FFCB (CALLABLE)	0.55000	02/03/14	50,000,000.00	49,980,178.79	50,001,000.00
PSI	NTRD	FFCB	88287	FFCB (CALLABLE)	0.55000	02/03/14	10,700,000.00	10,697,454.96	10,700,214.00
PSI	NTRD	FFCB	89808	FFCB	0.30000	02/21/14	50,000,000.00	49,954,938.82	49,959,500.00
PSI	NTRD	FFCB	89809	FFCB	0.30000	02/21/14	20,110,000.00	20,091,876.39	20,093,710.90
PSI	NTRD	FFCB	84356	FFCB (CALLABLE)	2.00000	07/27/15	40,000,000.00	39,993,526.83	40,158,800.00
PSI	NTRD	FFCB	89928	FFCB (CALLABLE)	1.07000	04/11/16	13,500,000.00	13,512,560.37	13,516,335.00
PSI	NTRD	FFCB	87538	FFCB (CALLABLE)	1.50000	08/22/16	25,000,000.00	25,000,000.00	25,094,750.00
PSI	NTRD	FFCB	87540	FFCB (CALLABLE)	1.50000	08/22/16	41,165,000.00	41,165,000.00	41,321,015.35
PSI	NTRD	FFCB	87577	FFCB (CALLABLE)	1.50000	08/22/16	29,035,000.00	29,035,000.00	29,145,042.65
PSI	NTRD	FFCB	87650	FFCB (CALLABLE)	1.50000	09/06/16	25,000,000.00	25,000,000.00	25,111,250.00
PSI	NTRD	FFCB	87732	FFCB (CALLABLE)	1.47000	09/12/16	29,250,000.00	29,250,000.00	29,357,640.00

Los Angeles County Treasurer
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Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	87733	FFCB (CALLABLE)	1.47000	09/12/16	25,000,000.00	25,000,000.00	25,092,000.00
PSI	NTRD	FFCB	87890	FFCB (CALLABLE)	1.37500	09/26/16	25,000,000.00	25,000,000.00	25,100,750.00
PSI	NTRD	FFCB	89178	FFCB (CALLABLE)	1.10000	11/01/16	50,000,000.00	50,000,000.00	50,005,000.00
PSI	NTRD	FFCB	89188	FFCB (CALLABLE)	1.10000	11/01/16	16,635,000.00	16,635,000.00	16,636,663.50
PSI	NTRD	FFCB	89189	FFCB (CALLABLE)	1.10000	11/01/16	50,000,000.00	50,000,000.00	50,005,000.00
PSI	NTRD	FFCB	88243	FFCB (CALLABLE)	1.47000	11/14/16	25,000,000.00	25,000,000.00	25,114,500.00
PSI	NTRD	FFCB	88320	FFCB (CALLABLE)	1.50000	11/23/16	37,000,000.00	37,000,000.00	37,184,260.00
PSI	NTRD	FFCB	88321	FFCB (CALLABLE)	1.50000	11/23/16	25,000,000.00	25,000,000.00	25,124,500.00
PSI	NTRD	FFCB	88322	FFCB (CALLABLE)	1.50000	11/23/16	25,000,000.00	25,000,000.00	25,124,500.00
PSI	NTRD	FFCB	88384	FFCB (CALLABLE)	1.51000	11/28/16	50,000,000.00	49,972,545.16	50,224,000.00
PSI	NTRD	FFCB	88487	FFCB (CALLABLE)	1.51000	11/28/16	19,281,000.00	19,281,000.00	19,367,378.88
PSI	NTRD	FFCB	88558	FFCB (CALLABLE)	1.50000	12/12/16	16,355,000.00	16,355,000.00	16,456,073.90
PSI	NTRD	FFCB	88714	FFCB (CALLABLE)	1.43000	12/22/16	50,000,000.00	49,960,547.35	50,067,500.00
PSI	NTRD	FFCB	88729	FFCB (CALLABLE)	1.43000	12/22/16	50,000,000.00	49,953,585.11	50,067,500.00
PSI	NTRD	FFCB	88730	FFCB (CALLABLE)	1.43000	12/22/16	32,620,000.00	32,589,718.93	32,664,037.00
PSI	NTRD	FFCB	88775	FFCB (CALLABLE)	1.44000	01/03/17	25,000,000.00	24,988,547.89	25,140,000.00
PSI	NTRD	FFCB	88776	FFCB (CALLABLE)	1.44000	01/03/17	25,000,000.00	24,976,628.35	25,140,000.00
PSI	NTRD	FFCB	88777	FFCB (CALLABLE)	1.44000	01/03/17	21,250,000.00	21,225,167.62	21,369,000.00
PSI	NTRD	FFCB	88939	FFCB (CALLABLE)	1.33000	01/10/17	50,000,000.00	49,953,013.70	50,006,000.00
PSI	NTRD	FFCB	88958	FFCB (CALLABLE)	1.31000	01/18/17	25,000,000.00	25,000,000.00	25,003,000.00
PSI	NTRD	FFCB	88959	FFCB (CALLABLE)	1.31000	01/18/17	45,200,000.00	45,200,000.00	45,205,424.00
PSI	NTRD	FFCB	89730	FFCB (CALLABLE)	1.17000	02/21/17	29,100,000.00	29,078,529.38	29,208,543.00
PSI	NTRD	FFCB	89418	FFCB (CALLABLE)	1.26000	03/01/17	50,000,000.00	50,000,000.00	50,097,000.00
PSI	NTRD	FFCB	89581	FFCB (CALLABLE)	1.43000	03/27/17	20,250,000.00	20,228,151.96	20,290,702.50
PSI	NTRD	FFCB	89582	FFCB (CALLABLE)	1.43000	03/27/17	25,000,000.00	24,973,027.11	25,050,250.00
PSI	NTRD	FFCB	89713	FFCB (CALLABLE)	1.36000	04/04/17	25,000,000.00	25,000,000.00	25,149,750.00
PSI	NTRD	FFCB	89714	FFCB (CALLABLE)	1.36000	04/04/17	50,000,000.00	50,000,000.00	50,299,500.00
PSI	NTRD	FFCB	89715	FFCB (CALLABLE)	1.36000	04/04/17	25,000,000.00	25,000,000.00	25,149,750.00
PSI	NTRD	FFCB	89818	FFCB (CALLABLE)	1.35000	04/10/17	12,450,000.00	12,450,000.00	12,511,627.50
PSI	NTRD	FFCB	89905	FFCB (CALLABLE)	1.22000	04/18/17	25,000,000.00	24,975,177.98	25,045,000.00
PSI	NTRD	FFCB	89927	FFCB (CALLABLE)	1.22000	04/18/17	50,000,000.00	50,000,000.00	50,090,000.00
PSI	NTRD	FFCB	89909	FFCB (CALLABLE)	1.23000	04/24/17	27,350,000.00	27,309,132.27	27,350,547.00
PSI	NTRD	FFCB	89974	FFCB (CALLABLE)	1.23000	04/24/17	10,000,000.00	9,984,052.60	10,000,200.00
PSI	NTRD	FFCB	89982	FFCB (CALLABLE)	1.20000	04/25/17	13,320,000.00	13,306,716.49	13,312,940.40
			FFCB Total				2,037,896,000.00	2,042,722,153.75	2,056,689,247.02
PSI	NTRD	FHLB	80000	FHLB	3.62500	06/08/12	29,365,000.00	29,402,275.00	29,470,714.00
PSI	NTRD	FHLB	80001	FHLB	3.62500	06/08/12	24,250,000.00	24,277,826.43	24,337,300.00
PSI	NTRD	FHLB	80065	FHLB	2.45000	08/13/12	25,000,000.00	25,000,000.00	25,162,750.00
PSI	NTRD	FHLB	80157	FHLB	2.50000	02/19/13	17,055,000.00	17,058,793.39	17,361,819.45
PSI	NTRD	FHLB	80078	FHLB	3.87500	03/08/13	11,000,000.00	11,117,327.80	11,339,460.00
PSI	NTRD	FHLB	89733	FHLB	0.24000	04/04/13	50,000,000.00	50,000,000.00	49,994,500.00

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PSI	NTRD	FHLB	89734	FHLB	0.24000	04/04/13	37,000,000.00	37,000,000.00	36,995,930.00
PSI	NTRD	FHLB	80160	FHLB	4.37000	04/24/13	25,000,000.00	25,422,130.85	25,981,000.00
PSI	NTRD	FHLB	80447	FHLB	4.37000	04/24/13	25,000,000.00	25,467,066.80	25,981,000.00
PSI	NTRD	FHLB	80456	FHLB	4.37000	04/24/13	18,945,000.00	19,291,575.13	19,688,401.80
PSI	NTRD	FHLB	80584	FHLB	4.37000	04/24/13	45,555,000.00	46,455,080.15	47,342,578.20
PSI	NTRD	FHLB	89787	FHLB	0.20000	05/10/13	50,000,000.00	49,972,847.22	49,968,000.00
PSI	NTRD	FHLB	89788	FHLB	0.20000	05/10/13	50,000,000.00	49,972,847.22	49,968,000.00
PSI	NTRD	FHLB	89789	FHLB	0.20000	05/10/13	28,000,000.00	27,984,794.44	27,982,080.00
PSI	NTRD	FHLB	77217	FHLB	3.62500	05/29/13	50,000,000.00	49,974,003.48	51,806,000.00
PSI	NTRD	FHLB	80105	FHLB	5.25000	09/13/13	28,750,000.00	29,727,017.10	30,681,425.00
PSI	NTRD	FHLB	80455	FHLB	3.62500	10/18/13	25,000,000.00	25,378,192.44	26,206,750.00
PSI	NTRD	FHLB	80007	FHLB	4.87500	12/13/13	24,715,000.00	25,408,152.40	26,532,046.80
PSI	NTRD	FHLB	80034	FHLB	4.87500	12/13/13	4,000,000.00	4,112,193.22	4,294,080.00
PSI	NTRD	FHLB	84117	FHLB	2.37500	03/14/14	39,775,000.00	40,279,805.33	41,284,461.25
PSI	NTRD	FHLB	84140	FHLB	2.37500	03/14/14	13,000,000.00	13,172,347.19	13,493,350.00
PSI	NTRD	FHLB	84160	FHLB	2.50000	06/13/14	50,000,000.00	50,830,774.39	52,239,000.00
PSI	NTRD	FHLB	81349	FHLB (CALLABLE)	3.20000	08/14/14	28,795,000.00	28,869,922.98	29,002,899.90
PSI	NTRD	FHLB	84139	FHLB	3.25000	09/12/14	43,530,000.00	44,858,704.40	46,420,392.00
PSI	NTRD	FHLB	84142	FHLB	2.75000	03/13/15	50,000,000.00	51,019,515.13	53,196,000.00
PSI	NTRD	FHLB	84143	FHLB	2.75000	03/13/15	9,160,000.00	9,346,775.17	9,745,507.20
PSI	NTRD	FHLB	84123	FHLB	2.87500	06/12/15	19,045,000.00	19,422,066.73	20,411,478.75
PSI	NTRD	FHLB	85188	FHLB	1.63000	08/20/15	50,000,000.00	50,563,396.92	51,793,000.00
PSI	NTRD	FHLB	85186	FHLB	1.75000	09/11/15	25,000,000.00	25,357,041.17	25,864,000.00
PSI	NTRD	FHLB	87591	FHLB (CALLABLE)	1.50000	08/24/16	25,000,000.00	25,000,000.00	25,091,500.00
PSI	NTRD	FHLB	87602	FHLB (CALLABLE)	1.50000	08/24/16	25,000,000.00	25,000,000.00	25,091,500.00
PSI	NTRD	FHLB	88318	FHLB (CALLABLE)	1.53000	11/28/16	20,000,000.00	19,990,848.39	20,003,124.00
PSI	NTRD	FHLB	88960	FHLB (CALLABLE)	1.33000	01/27/17	25,000,000.00	25,000,000.00	25,003,250.00
PSI	NTRD	FHLB	88961	FHLB (CALLABLE)	1.33000	01/27/17	50,000,000.00	50,000,000.00	50,006,500.00
PSI	NTRD	FHLB	89731	FHLB (CALLABLE)	1.05000	02/23/17	45,975,000.00	45,653,871.82	46,003,734.38
PSI	NTRD	FHLB	89311	FHLB (CALLABLE)	1.25000	03/02/17	15,750,000.00	15,714,965.31	15,764,647.50
PSI	NTRD	FHLB	89313	FHLB (CALLABLE)	1.24000	03/07/17	50,000,000.00	49,951,506.02	50,122,000.00
PSI	NTRD	FHLB	89314	FHLB (CALLABLE)	1.24000	03/07/17	50,000,000.00	49,951,479.45	50,122,000.00
PSI	NTRD	FHLB	89933	FHLB	1.00000	03/10/17	45,000,000.00	44,914,579.66	44,974,350.00
PSI	NTRD	FHLB	89287	FHLB (CALLABLE)	1.40000	03/13/17	29,000,000.00	29,000,000.00	29,011,020.00
PSI	NTRD	FHLB	89296	FHLB (CALLABLE)	1.45000	03/13/17	25,000,000.00	25,000,000.00	25,009,750.00
PSI	NTRD	FHLB	89297	FHLB (CALLABLE)	1.45000	03/13/17	50,000,000.00	50,000,000.00	50,019,500.00
PSI	NTRD	FHLB	89354	FHLB (CALLABLE)	1.50000	03/13/17	50,000,000.00	50,000,000.00	50,022,000.00
PSI	NTRD	FHLB	89328	FHLB (CALLABLE)	1.24000	03/14/17	50,000,000.00	49,951,314.35	50,146,000.00
PSI	NTRD	FHLB	89419	FHLB (CALLABLE)	1.24000	03/14/17	38,225,000.00	38,178,474.77	38,336,617.00
PSI	NTRD	FHLB	89340	FHLB (CALLABLE)	1.50000	03/16/17	50,000,000.00	50,000,000.00	50,024,500.00
PSI	NTRD	FHLB	89543	FHLB (CALLABLE)	1.60000	04/04/17	50,000,000.00	50,000,000.00	50,006,000.00
PSI	NTRD	FHLB	89600	FHLB (CALLABLE)	1.60000	04/04/17	50,000,000.00	49,950,739.32	50,006,000.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of April 30, 2012
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLB	89601	FHLB (CALLABLE)	1.60000	04/04/17	34,690,000.00	34,655,822.94	34,694,162.80
PSI	NTRD	FHLB	89554	FHLB (CALLABLE)	1.65000	04/10/17	50,000,000.00	50,000,000.00	50,017,500.00
PSI	NTRD	FHLB	89555	FHLB (CALLABLE)	1.62500	04/11/17	50,000,000.00	50,000,000.00	50,019,500.00
PSI	NTRD	FHLB	89556	FHLB (CALLABLE)	1.62500	04/11/17	50,000,000.00	50,000,000.00	50,019,500.00
PSI	NTRD	FHLB	89557	FHLB (CALLABLE)	1.70000	04/11/17	25,000,000.00	25,000,000.00	25,009,750.00
PSI	NTRD	FHLB	89605	FHLB (CALLABLE)	1.80000	04/11/17	50,000,000.00	50,000,000.00	50,020,500.00
PSI	NTRD	FHLB	89610	FHLB (CALLABLE)	1.50000	04/13/17	50,000,000.00	50,000,000.00	50,134,500.00
PSI	NTRD	FHLB	89612	FHLB (CALLABLE)	1.80000	04/18/17	50,000,000.00	50,000,000.00	50,030,500.00
PSI	NTRD	FHLB	89613	FHLB (CALLABLE)	1.87500	04/18/17	50,000,000.00	49,995,035.60	50,039,060.00
PSI	NTRD	FHLB	89614	FHLB (CALLABLE)	1.62500	04/19/17	50,000,000.00	50,000,000.00	50,141,000.00
PSI	NTRD	FHLB	89858	FHLB (CALLABLE)	1.37500	04/26/17	12,000,000.00	12,000,000.00	12,042,960.00
PSI	NTRD	FHLB	88941	FHLB (CALLABLE)	1.50000	08/01/17	23,750,000.00	23,750,000.00	23,752,850.00
PSI	NTRD	FHLB	89941	FHLB (CALLABLE)	1.35000	10/25/17	50,000,000.00	50,000,000.00	50,033,500.00
FHLB Total							2,186,330,000.00	2,195,401,110.11	2,215,263,200.03
PSI	NTRD	FHLM	86682	FHLMC	1.75000	06/15/12	50,000,000.00	50,086,733.02	50,099,000.00
PSI	NTRD	FHLM	86683	FHLMC	1.75000	06/15/12	35,000,000.00	35,060,713.11	35,069,300.00
PSI	NTRD	FHLM	80483	FHLMC	4.00000	02/14/13	16,800,000.00	17,013,409.28	17,280,144.00
PSI	NTRD	FHLM	84124	FHLMC	4.12500	09/27/13	25,000,000.00	25,940,425.63	26,350,750.00
PSI	NTRD	FHLM	89810	FHLMC	0.37500	11/27/13	50,000,000.00	50,033,682.72	50,055,000.00
PSI	NTRD	FHLM	89811	FHLMC	0.37500	11/27/13	50,000,000.00	50,033,682.72	50,055,000.00
PSI	NTRD	FHLM	84154	FHLMC	4.50000	01/15/14	50,000,000.00	52,498,646.11	53,701,000.00
PSI	NTRD	FHLM	80633	FHLMC	5.00000	01/30/14	7,054,000.00	7,342,825.73	7,629,341.88
PSI	NTRD	FHLM	88291	FHLMC (CALLABLE)	0.90000	02/27/15	50,000,000.00	50,000,000.00	50,107,000.00
PSI	NTRD	FHLM	84872	FHLMC	1.75000	09/10/15	25,000,000.00	25,105,132.67	25,919,250.00
PSI	NTRD	FHLM	88533	FHLMC (CALLABLE)	1.25000	05/23/16	14,000,000.00	14,000,000.00	14,047,880.00
PSI	NTRD	FHLM	87200	FHLMC (CALLABLE)	2.00000	06/29/16	30,000,000.00	29,937,534.25	30,093,000.00
PSI	NTRD	FHLM	87209	FHLMC (CALLABLE)	2.00000	06/29/16	30,000,000.00	29,893,808.22	30,093,000.00
PSI	NTRD	FHLM	87541	FHLMC (CALLABLE)	1.50000	08/24/16	32,500,000.00	32,494,377.61	32,615,375.00
PSI	NTRD	FHLM	87965	FHLMC (CALLABLE)	1.50000	09/21/16	25,000,000.00	25,000,000.00	25,074,000.00
PSI	NTRD	FHLM	87748	FHLMC (CALLABLE)	1.25000	09/28/16	50,000,000.00	49,836,871.92	50,093,000.00
PSI	NTRD	FHLM	87790	FHLMC (CALLABLE)	1.25000	09/28/16	25,000,000.00	24,918,346.58	25,046,500.00
PSI	NTRD	FHLM	87793	FHLMC (CALLABLE)	1.25000	09/28/16	25,000,000.00	24,918,346.58	25,046,500.00
PSI	NTRD	FHLM	87989	FHLMC (CALLABLE)	1.50000	10/19/16	25,000,000.00	24,972,085.39	25,060,500.00
PSI	NTRD	FHLM	88024	FHLMC (CALLABLE)	1.50000	10/19/16	26,375,000.00	26,351,440.07	26,438,827.50
PSI	NTRD	FHLM	88976	FHLMC (CALLABLE)	1.70000	11/02/16	50,000,000.00	50,325,917.38	50,227,000.00
PSI	NTRD	FHLM	88977	FHLMC (CALLABLE)	1.70000	11/02/16	50,000,000.00	50,325,917.38	50,227,000.00
PSI	NTRD	FHLM	88385	FHLMC (CALLABLE)	1.62500	12/05/16	50,000,000.00	49,977,025.18	50,293,000.00
PSI	NTRD	FHLM	88413	FHLMC (CALLABLE)	1.62500	12/05/16	25,000,000.00	25,000,000.00	25,146,500.00
PSI	NTRD	FHLM	88341	FHLMC (CALLABLE)	1.60000	12/07/16	50,000,000.00	50,000,000.00	50,271,500.00
PSI	NTRD	FHLM	88582	FHLMC (CALLABLE)	1.50000	12/28/16	50,000,000.00	50,000,000.00	50,312,000.00
PSI	NTRD	FHLM	88732	FHLMC (CALLABLE)	1.50000	01/18/17	15,000,000.00	15,000,000.00	15,092,100.00

Los Angeles County Treasurer
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Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLM	89727	FHLMC (CALLABLE)	1.20000	03/06/17	50,000,000.00	49,975,403.00	50,458,000.00
PSI	NTRD	FHLM	89790	FHLMC (CALLABLE)	1.21000	03/28/17	50,000,000.00	49,950,606.39	50,107,000.00
PSI	NTRD	FHLM	89791	FHLMC (CALLABLE)	1.21000	03/28/17	33,255,000.00	33,222,148.31	33,326,165.70
PSI	NTRD	FHLM	89583	FHLMC (CALLABLE)	1.50000	04/05/17	50,000,000.00	50,000,000.00	50,545,500.00
PSI	NTRD	FHLM	89607	FHLMC (CALLABLE)	1.50000	04/12/17	50,000,000.00	50,000,000.00	50,494,000.00
PSI	NTRD	FHLM	89611	FHLMC (CALLABLE)	1.45000	04/17/17	50,000,000.00	49,925,575.03	50,545,500.00
PSI	NTRD	FHLM	89695	FHLMC (CALLABLE)	1.45000	04/17/17	16,150,000.00	16,150,000.00	16,326,196.50
FHLM Total							1,231,134,000.00	1,235,290,654.28	1,243,245,830.58
PSI	NTRD	FNMA	84116	FNMA	2.87500	12/11/13	50,000,000.00	51,098,908.37	52,083,000.00
PSI	NTRD	FNMA	84157	FNMA	2.75000	02/05/14	50,000,000.00	51,068,556.53	52,189,000.00
PSI	NTRD	FNMA	84158	FNMA	2.75000	02/05/14	50,000,000.00	51,068,556.53	52,189,000.00
PSI	NTRD	FNMA	84873	FNMA	2.37500	07/28/15	25,000,000.00	25,617,639.94	26,428,500.00
PSI	NTRD	FNMA	84386	FNMA (CALLABLE)	2.15000	08/04/15	25,000,000.00	25,000,000.00	26,349,500.00
PSI	NTRD	FNMA	84663	FNMA (CALLABLE)	1.87500	09/09/15	25,000,000.00	24,979,018.35	25,949,000.00
PSI	NTRD	FNMA	85094	FNMA	1.62500	10/26/15	35,000,000.00	35,181,637.92	36,154,300.00
PSI	NTRD	FNMA	85146	FNMA (CALLABLE)	1.62500	11/12/15	25,000,000.00	24,936,313.77	25,780,000.00
PSI	NTRD	FNMA	86762	FNMA (CALLABLE)	2.50000	05/09/16	19,650,000.00	19,650,000.00	19,659,628.50
PSI	NTRD	FNMA	86763	FNMA (CALLABLE)	2.50000	05/09/16	20,680,000.00	20,680,000.00	20,690,133.20
PSI	NTRD	FNMA	86830	FNMA (CALLABLE)	2.30000	05/23/16	13,950,000.00	13,933,014.90	13,967,577.00
PSI	NTRD	FNMA	86886	FNMA (CALLABLE)	2.25000	06/06/16	15,600,000.00	15,590,413.30	15,629,796.00
PSI	NTRD	FNMA	87406	FNMA (CALLABLE)	2.10000	08/15/16	15,450,000.00	15,446,687.17	15,527,713.50
PSI	NTRD	FNMA	87888	FNMA (CALLABLE)	1.35000	09/20/16	20,120,000.00	20,120,000.00	20,181,567.20
PSI	NTRD	FNMA	87889	FNMA (CALLABLE)	1.37500	09/23/16	50,000,000.00	50,000,000.00	50,078,125.00
PSI	NTRD	FNMA	87870	FNMA (CALLABLE)	1.50000	09/30/16	37,000,000.00	37,000,000.00	37,059,570.00
PSI	NTRD	FNMA	87969	FNMA (CALLABLE)	1.45000	10/03/16	25,000,000.00	24,977,887.25	25,099,500.00
PSI	NTRD	FNMA	88389	FNMA (CALLABLE)	1.45000	10/03/16	50,000,000.00	49,863,968.47	50,199,000.00
PSI	NTRD	FNMA	88531	FNMA (CALLABLE)	1.45000	10/03/16	50,000,000.00	50,000,000.00	50,199,000.00
PSI	NTRD	FNMA	88532	FNMA (CALLABLE)	1.45000	10/03/16	50,000,000.00	50,000,000.00	50,199,000.00
PSI	NTRD	FNMA	88535	FNMA (CALLABLE)	1.45000	10/03/16	50,000,000.00	50,000,000.00	50,199,000.00
PSI	NTRD	FNMA	87892	FNMA (CALLABLE)	1.25000	10/12/16	50,000,000.00	49,857,690.20	50,081,000.00
PSI	NTRD	FNMA	88534	FNMA	1.37500	11/15/16	50,000,000.00	50,483,721.73	51,046,000.00
PSI	NTRD	FNMA	88537	FNMA	1.37500	11/15/16	50,000,000.00	50,450,615.30	51,046,000.00
PSI	NTRD	FNMA	88593	FNMA	1.37500	11/15/16	50,000,000.00	50,335,947.50	51,046,000.00
PSI	NTRD	FNMA	88600	FNMA	1.37500	11/15/16	50,000,000.00	50,384,432.35	51,046,000.00
PSI	NTRD	FNMA	89146	FNMA	1.37500	11/15/16	50,000,000.00	50,940,731.64	51,046,000.00
PSI	NTRD	FNMA	89147	FNMA	1.37500	11/15/16	25,000,000.00	25,470,365.82	25,523,000.00
PSI	NTRD	FNMA	89148	FNMA	1.37500	11/15/16	50,828,552.54	50,828,552.54	51,046,000.00
PSI	NTRD	FNMA	89149	FNMA	1.37500	11/15/16	50,000,000.00	50,828,552.54	51,046,000.00
PSI	NTRD	FNMA	88229	FNMA (CALLABLE)	1.80000	11/16/16	28,605,000.00	28,605,000.00	28,620,732.75
PSI	NTRD	FNMA	88376	FNMA (CALLABLE)	1.55000	11/16/16	18,000,000.00	17,995,897.86	18,070,311.60
PSI	NTRD	FNMA	88339	FNMA (CALLABLE)	1.60000	11/21/16	25,000,000.00	25,000,000.00	25,101,750.00

Los Angeles County Treasurer
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Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMA	88375	FNMA (CALLABLE)	1.60000	11/21/16	46,100,000.00	46,100,000.00	46,287,627.00
PSI	NTRD	FNMA	88657	FNMA (CALLABLE)	1.55000	11/28/16	24,910,000.00	24,920,603.82	25,045,510.40
PSI	NTRD	FNMA	88230	FNMA (CALLABLE)	1.62500	11/29/16	25,000,000.00	25,000,000.00	25,014,000.00
PSI	NTRD	FNMA	88412	FNMA (CALLABLE)	1.60000	11/30/16	21,075,000.00	21,075,000.00	21,095,442.75
PSI	NTRD	FNMA	88468	FNMA (CALLABLE)	1.60000	11/30/16	11,755,000.00	11,755,000.00	11,766,402.35
PSI	NTRD	FNMA	88510	FNMA (CALLABLE)	1.50000	12/06/16	12,197,000.00	12,197,000.00	12,250,788.77
PSI	NTRD	FNMA	88386	FNMA (CALLABLE)	1.70000	12/07/16	50,000,000.00	50,000,000.00	50,060,000.00
PSI	NTRD	FNMA	88414	FNMA (CALLABLE)	1.65000	12/07/16	50,000,000.00	50,000,000.00	50,258,500.00
PSI	NTRD	FNMA	88319	FNMA (CALLABLE)	1.70000	12/14/16	50,000,000.00	50,000,000.00	50,070,310.00
PSI	NTRD	FNMA	88342	FNMA (CALLABLE)	1.70000	12/14/16	50,000,000.00	50,000,000.00	50,070,310.00
PSI	NTRD	FNMA	88514	FNMA (CALLABLE)	1.50000	12/14/16	48,550,000.00	48,483,612.72	48,785,467.50
PSI	NTRD	FNMA	88415	FNMA (CALLABLE)	1.60000	12/15/16	17,200,000.00	17,188,074.38	17,224,768.00
PSI	NTRD	FNMA	88591	FNMA	4.87500	12/15/16	50,000,000.00	58,190,265.57	58,784,000.00
PSI	NTRD	FNMA	88592	FNMA	4.87500	12/15/16	50,000,000.00	58,190,265.57	58,784,000.00
PSI	NTRD	FNMA	88388	FNMA (CALLABLE)	1.70000	12/21/16	50,000,000.00	50,000,000.00	50,080,000.00
PSI	NTRD	FNMA	88579	FNMA (CALLABLE)	1.62500	12/28/16	25,000,000.00	25,014,555.97	25,155,500.00
PSI	NTRD	FNMA	88580	FNMA (CALLABLE)	1.52000	12/28/16	50,000,000.00	50,000,000.00	50,242,185.00
PSI	NTRD	FNMA	88604	FNMA (CALLABLE)	1.62500	12/28/16	23,350,000.00	23,363,595.27	23,495,237.00
PSI	NTRD	FNMA	88629	FNMA (CALLABLE)	1.55000	12/28/16	50,000,000.00	49,988,355.23	50,253,000.00
PSI	NTRD	FNMA	88656	FNMA (CALLABLE)	1.50000	12/28/16	8,070,000.00	8,062,482.13	8,114,627.10
PSI	NTRD	FNMA	88674	FNMA (CALLABLE)	1.50000	12/28/16	22,550,000.00	22,550,000.00	22,674,701.50
PSI	NTRD	FNMA	88865	FNMA (CALLABLE)	1.55000	12/28/16	50,000,000.00	50,000,000.00	50,253,000.00
PSI	NTRD	FNMA	89059	FNMA (CALLABLE)	1.31000	01/25/17	50,000,000.00	50,000,000.00	50,186,500.00
PSI	NTRD	FNMA	88983	FNMA (CALLABLE)	1.30000	01/30/17	34,000,000.00	34,000,000.00	34,150,960.00
PSI	NTRD	FNMA	89018	FNMA (CALLABLE)	1.30000	01/30/17	25,000,000.00	25,000,000.00	25,111,000.00
PSI	NTRD	FNMA	89019	FNMA (CALLABLE)	1.30000	01/30/17	25,000,000.00	25,000,000.00	25,111,000.00
PSI	NTRD	FNMA	89057	FNMA (CALLABLE)	1.37500	01/30/17	50,000,000.00	50,000,000.00	50,193,500.00
PSI	NTRD	FNMA	89058	FNMA (CALLABLE)	1.32000	01/30/17	50,000,000.00	50,000,000.00	50,194,000.00
PSI	NTRD	FNMA	89060	FNMA (CALLABLE)	1.31000	01/30/17	50,000,000.00	49,988,148.91	50,188,500.00
PSI	NTRD	FNMA	89071	FNMA (CALLABLE)	1.35000	01/30/17	50,000,000.00	50,000,000.00	50,125,000.00
PSI	NTRD	FNMA	89072	FNMA (CALLABLE)	1.35000	01/30/17	50,000,000.00	50,000,000.00	50,125,000.00
PSI	NTRD	FNMA	89073	FNMA (CALLABLE)	1.36000	01/30/17	50,000,000.00	50,000,000.00	50,196,500.00
PSI	NTRD	FNMA	89074	FNMA (CALLABLE)	1.35000	01/30/17	50,000,000.00	50,000,000.00	50,194,000.00
PSI	NTRD	FNMA	89077	FNMA (CALLABLE)	1.35000	01/30/17	25,000,000.00	25,000,000.00	25,097,000.00
PSI	NTRD	FNMA	89078	FNMA (CALLABLE)	1.36000	01/30/17	50,000,000.00	50,000,000.00	50,159,000.00
PSI	NTRD	FNMA	89145	FNMA	1.25000	01/30/17	50,000,000.00	50,484,555.97	50,611,000.00
PSI	NTRD	FNMA	89150	FNMA	1.25000	01/30/17	50,000,000.00	50,484,555.97	50,611,000.00
PSI	NTRD	FNMA	89061	FNMA (CALLABLE)	1.35000	02/06/17	25,000,000.00	25,000,000.00	25,102,500.00
PSI	NTRD	FNMA	89062	FNMA (CALLABLE)	1.35000	02/06/17	25,000,000.00	25,000,000.00	25,102,500.00
PSI	NTRD	FNMA	89021	FNMA (CALLABLE)	1.30000	02/08/17	50,000,000.00	49,971,362.89	50,225,500.00
PSI	NTRD	FNMA	89121	FNMA (CALLABLE)	1.25000	02/08/17	14,850,000.00	14,850,000.00	14,923,656.00
PSI	NTRD	FNMA	89122	FNMA (CALLABLE)	1.25000	02/08/17	19,675,000.00	19,675,000.00	19,772,588.00

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PSI	NTRD	FNMA	89096	FNMA (CALLABLE)	1.35000	02/15/17	25,000,000.00	24,994,009.99	25,120,250.00
PSI	NTRD	FNMA	89123	FNMA (CALLABLE)	1.37500	02/22/17	33,318,000.00	33,338,037.30	33,524,571.60
PSI	NTRD	FNMA	89190	FNMA (CALLABLE)	1.15000	02/22/17	50,000,000.00	50,000,000.00	50,117,185.00
PSI	NTRD	FNMA	89312	FNMA (CALLABLE)	1.25000	03/06/17	49,500,000.00	49,452,018.07	49,571,280.00
PSI	NTRD	FNMA	89392	FNMA (CALLABLE)	1.40000	03/21/17	50,000,000.00	50,000,000.00	50,106,500.00
PSI	NTRD	FNMA	89511	FNMA (CALLABLE)	1.30000	03/22/17	25,500,000.00	25,445,128.92	25,633,620.00
PSI	NTRD	FNMA	88490	FNMA (CALLABLE)	1.80000	06/19/17	10,800,000.00	10,800,000.00	10,853,460.00
PSI	NTRD	FNMA	89020	FNMA (CALLABLE)	1.40000	08/01/17	25,000,000.00	24,988,060.26	25,058,750.00
PSI	NTRD	FNMA	89075	FNMA (CALLABLE)	1.40000	08/01/17	3,975,000.00	3,967,406.32	3,984,341.25
PSI	NTRD	FNMA	89512	FNMA (CALLABLE)	1.50000	09/28/17	25,000,000.00	25,000,000.00	25,094,750.00
PSI	NTRD	FNMA	90011	FNMA (CALLABLE)	1.25000	10/30/17	13,285,000.00	13,251,804.03	13,281,545.90
FNMA Total							3,089,715,000.00	3,115,163,009.27	3,136,023,039.87
PSI	NTRD	FRCDQ2	88581	WESTPAC BANKING CORP NY FRN	0.62365	12/20/12	50,000,000.00	50,003,123.32	49,975,000.00
PSI	NTRD	FRCDQ2	88898	COMMONWEALTH BK OF AU NY FRN	1.22355	06/14/13	50,000,000.00	50,006,764.23	49,975,000.00
PSI	NTRD	FRCDQ2	89760	NORDEA BK FINLAND PLC NY FRN	1.34915	04/09/14	50,000,000.00	50,009,297.96	49,981,100.00
FRCDQ2 Total							150,000,000.00	150,019,185.51	149,931,100.00
PSI	NTRD	MCPN	89578	FHLB (CALLABLE)	2.25000	04/11/17	50,000,000.00	50,000,000.00	50,025,500.00
PSI	NTRD	MCPN	89584	FHLB (CALLABLE)	2.25000	04/11/17	50,000,000.00	50,000,000.00	50,025,500.00
PSI	NTRD	MCPN	89604	FHLB (CALLABLE)	2.75000	04/11/17	50,000,000.00	50,000,000.00	50,032,500.00
PSI	NTRD	MCPN	89606	FHLB (CALLABLE)	2.75000	04/11/17	25,000,000.00	25,000,000.00	25,016,250.00
PSI	NTRD	MCPN	89626	FHLB (CALLABLE)	3.00000	04/17/17	50,000,000.00	49,987,595.84	50,057,000.00
MCPN Total							225,000,000.00	224,987,595.84	225,156,750.00
PSI	NTRD	MCSA	84709	FNMA (CALLABLE)	1.25000	09/28/15	50,000,000.00	50,000,000.00	50,088,000.00
PSI	NTRD	MCSA	84712	FNMA (CALLABLE)	1.20000	09/29/15	50,000,000.00	50,000,000.00	50,087,000.00
PSI	NTRD	MCSA	85249	FNMA (CALLABLE)	1.10000	11/24/15	25,000,000.00	25,000,000.00	25,019,530.00
PSI	NTRD	MCSA	85250	FNMA (CALLABLE)	1.10000	11/24/15	25,000,000.00	25,000,000.00	25,019,530.00
PSI	NTRD	MCSA	85271	FHLMC (CALLABLE)	1.10000	12/01/15	25,000,000.00	25,000,000.00	25,019,000.00
PSI	NTRD	MCSA	85272	FHLMC (CALLABLE)	1.10000	12/01/15	25,000,000.00	25,000,000.00	25,019,000.00
PSI	NTRD	MCSA	85245	FNMA (CALLABLE)	1.10000	12/02/15	25,000,000.00	25,000,000.00	25,026,500.00
PSI	NTRD	MCSA	85246	FNMA (CALLABLE)	1.15000	12/02/15	25,000,000.00	25,000,000.00	25,020,750.00
PSI	NTRD	MCSA	85247	FNMA (CALLABLE)	1.15000	12/02/15	25,000,000.00	25,000,000.00	25,020,750.00
PSI	NTRD	MCSA	85252	FNMA (CALLABLE)	1.10000	12/02/15	20,000,000.00	20,000,000.00	20,021,200.00
PSI	NTRD	MCSA	85270	FHLMC (CALLABLE)	1.25000	12/09/15	25,000,000.00	25,000,000.00	25,025,250.00
PSI	NTRD	MCSA	85469	FHLMC (CALLABLE)	1.37500	12/22/15	50,000,000.00	50,000,000.00	50,068,500.00
PSI	NTRD	MCSA	85470	FHLMC (CALLABLE)	1.37500	12/22/15	50,000,000.00	50,000,000.00	50,085,000.00
PSI	NTRD	MCSA	85408	FHLMC (CALLABLE)	1.25000	12/23/15	25,000,000.00	25,000,000.00	25,038,750.00
PSI	NTRD	MCSA	85471	FHLMC (CALLABLE)	1.25000	12/23/15	50,000,000.00	50,000,000.00	50,077,500.00
PSI	NTRD	MCSA	85485	FHLMC (CALLABLE)	1.37500	12/29/15	25,000,000.00	25,000,000.00	25,040,750.00
PSI	NTRD	MCSA	85533	FHLMC (CALLABLE)	1.37500	12/29/15	50,000,000.00	50,000,000.00	50,115,500.00

Los Angeles County Treasurer
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Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	MCSA	85559	FHLMC (CALLABLE)	1.35000	12/29/15	50,000,000.00	50,000,000.00	50,095,000.00
PSI	NTRD	MCSA	85560	FHLMC (CALLABLE)	1.50000	12/29/15	50,000,000.00	50,000,000.00	50,107,000.00
PSI	NTRD	MCSA	85561	FHLMC (CALLABLE)	1.50000	12/29/15	50,000,000.00	49,963,389.92	50,107,000.00
PSI	NTRD	MCSA	85483	FHLMC (CALLABLE)	1.37500	12/30/15	50,000,000.00	50,000,000.00	50,093,000.00
PSI	NTRD	MCSA	85532	FHLMC (CALLABLE)	1.25000	12/30/15	50,000,000.00	50,000,000.00	50,078,125.00
PSI	NTRD	MCSA	85534	FHLMC (CALLABLE)	1.37500	12/30/15	50,000,000.00	50,000,000.00	50,112,500.00
PSI	NTRD	MCSA	85562	FHLMC (CALLABLE)	1.50000	12/30/15	50,000,000.00	50,000,000.00	50,100,500.00
PSI	NTRD	MCSA	87700	FHLMC (CALLABLE)	1.87500	09/23/16	50,000,000.00	50,000,000.00	50,126,000.00
PSI	NTRD	MCSA	88326	FNMA (CALLABLE)	1.40000	12/07/16	25,000,000.00	25,000,000.00	25,022,250.00
PSI	NTRD	MCSA	88353	FNMA (CALLABLE)	1.40000	12/08/16	25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	MCSA	88354	FNMA (CALLABLE)	1.40000	12/08/16	25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	MCSA	88437	FHLMC (CALLABLE)	1.50000	12/12/16	50,000,000.00	50,000,000.00	50,262,500.00
PSI	NTRD	MCSA	88387	FNMA (CALLABLE)	1.40000	12/19/16	50,000,000.00	50,000,000.00	50,055,000.00
PSI	NTRD	MCSA	89602	FHLB (CALLABLE)	2.50000	04/10/17	50,000,000.00	50,000,000.00	50,025,500.00
PSI	NTRD	MCSA	89603	FHLB (CALLABLE)	1.35000	04/10/17	25,000,000.00	25,000,000.00	25,059,500.00
MCSA Total							1,220,000,000.00	1,219,963,389.92	1,222,036,385.00
PSI	NTRD	NCD1	89709	CITIBANK NA CD	0.24000	05/01/12	50,000,000.00	50,000,000.00	50,000,120.00
PSI	NTRD	NCD1	89444	UNION BK OF CALIFORNIA CD	0.30000	05/18/12	50,000,000.00	50,000,000.00	50,001,995.00
PSI	NTRD	NCD1	89647	CITIBANK NA CD	0.30000	05/18/12	50,000,000.00	50,000,000.00	50,001,995.00
PSI	NTRD	NCD1	89774	UNION BK OF CALIFORNIA CD	0.20000	05/21/12	50,000,000.00	50,000,000.00	49,999,124.00
PSI	NTRD	NCD1	89648	UNION BK OF CALIFORNIA CD	0.24000	05/23/12	50,000,000.00	50,000,000.00	50,000,315.00
PSI	NTRD	NCD1	89972	CITIBANK NA CD	0.24000	05/24/12	50,000,000.00	50,000,000.00	50,000,330.00
PSI	NTRD	NCD1	89932	UNION BK OF CALIFORNIA CD	0.19000	06/01/12	50,000,000.00	50,000,000.00	49,997,777.50
PSI	NTRD	NCD1	89773	UNION BK OF CALIFORNIA CD	0.23000	06/05/12	50,000,000.00	50,000,000.00	49,999,498.00
PSI	NTRD	NCD1	89988	CITIBANK NA CD	0.25000	06/06/12	50,000,000.00	50,000,000.00	50,000,510.00
PSI	NTRD	NCD1	89693	CHASE BK USA NA CD	0.18000	06/29/12	50,000,000.00	50,000,000.00	49,978,343.50
PSI	NTRD	NCD1	90005	CHASE BANK USA NA CD	0.18000	07/26/12	25,000,000.00	25,000,000.00	24,977,675.00
PSI	NTRD	NCD1	89965	CHASE BK USA NA CD	0.18000	08/01/12	25,000,000.00	25,000,000.00	24,976,137.00
NCD1 Total							550,000,000.00	550,000,000.00	549,933,820.00
PSI	NTRD	NOTE	84155	USTN	2.37500	08/31/14	50,000,000.00	50,916,598.36	52,386,500.00
PSI	NTRD	NOTE	84156	USTN	2.37500	08/31/14	25,000,000.00	25,458,299.18	26,193,250.00
PSI	NTRD	NOTE	85663	USTN	1.37500	11/30/15	50,000,000.00	48,805,930.59	51,515,625.00
PSI	NTRD	NOTE	85664	USTN	1.37500	11/30/15	50,000,000.00	48,774,879.14	51,515,625.00
NOTE Total							175,000,000.00	173,955,707.27	181,611,000.00
PSI	NTRD	TBIL	89728	UST BILL	0.16625	03/07/13	50,000,000.00	49,928,420.18	49,927,000.00
PSI	NTRD	TBIL	89729	UST BILL	0.16625	03/07/13	50,000,000.00	49,928,420.18	49,927,000.00
PSI	NTRD	TBIL	89954	UST BILL	0.15500	04/04/13	50,000,000.00	49,927,236.09	49,917,000.00
PSI	NTRD	TBIL	89955	UST BILL	0.15500	04/04/13	50,000,000.00	49,927,236.09	49,917,000.00
PSI	NTRD	TBIL	89956	UST BILL	0.15500	04/04/13	50,000,000.00	49,927,236.09	49,917,000.00

Los Angeles County Treasurer
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Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	TBIL	89957	UST BILL	0.15500	04/04/13	50,000,000.00	49,927,236.09	49,917,000.00
		TBIL Total					300,000,000.00	299,565,784.72	299,522,000.00
PSI	NTRD	YANK1	89779	BNP PARIBAS SF CD	0.25000	05/07/12	50,000,000.00	50,000,000.00	50,000,485.00
PSI	NTRD	YANK1	89746	CREDIT AGRICOLE CIB NY CD	0.32000	05/10/12	50,000,000.00	50,000,124.96	50,001,665.00
PSI	NTRD	YANK1	88282	BK OF MONTREAL CHICAGO CD	0.40000	05/11/12	50,000,000.00	50,000,138.62	50,003,045.00
PSI	NTRD	YANK1	88283	BK OF MONTREAL CHICAGO CD	0.40000	05/11/12	25,000,000.00	25,000,069.31	25,001,522.50
PSI	NTRD	YANK1	89863	BNP PARIBAS SF CD	0.24000	05/16/12	50,000,000.00	50,000,000.00	50,000,440.00
PSI	NTRD	YANK1	89275	DNB BANK ASA NY CD	0.26000	05/18/12	50,000,000.00	50,000,000.00	50,000,995.00
PSI	NTRD	YANK1	89517	BARCLAYS BK PLC NY CD	0.23000	05/18/12	50,000,000.00	50,000,000.00	50,000,245.00
PSI	NTRD	YANK1	89596	ROYAL BK OF SCOTLAND PLC CD	0.34000	05/18/12	50,000,000.00	50,000,235.98	50,002,995.00
PSI	NTRD	YANK1	89719	SOCIETE GENERALE NY CD	0.42000	05/18/12	50,000,000.00	50,000,235.99	50,004,995.00
PSI	NTRD	YANK1	89720	SOCIETE GENERALE NY CD	0.42000	05/18/12	25,000,000.00	25,000,117.99	25,002,497.50
PSI	NTRD	YANK1	89855	BNP PARIBAS SF CD	0.24000	05/18/12	50,000,000.00	50,000,000.00	50,000,495.00
PSI	NTRD	YANK1	89890	BNP PARIBAS SF CD	0.24000	05/21/12	50,000,000.00	50,000,000.00	50,000,290.00
PSI	NTRD	YANK1	89772	CREDIT AGRICOLE CIB NY CD	0.32000	05/25/12	50,000,000.00	50,000,333.19	50,003,120.00
PSI	NTRD	YANK1	89792	CREDIT AGRICOLE CIB NY CD	0.37000	05/29/12	50,000,000.00	50,000,388.70	50,005,230.00
PSI	NTRD	YANK1	89793	CREDIT AGRICOLE CIB NY CD	0.37000	05/29/12	25,000,000.00	25,000,194.35	25,002,615.00
PSI	NTRD	YANK1	89401	SVENSKA HANDELSBANKEN AB NY CD	0.29000	05/30/12	50,000,000.00	50,000,000.00	50,002,075.00
PSI	NTRD	YANK1	89694	ROYAL BK OF SCOTLAND PLC CD	0.34000	05/30/12	50,000,000.00	50,000,402.55	50,004,160.00
PSI	NTRD	YANK1	89710	COMMERZBANK AG NY CD	0.23000	05/30/12	50,000,000.00	50,000,402.63	49,999,581.00
PSI	NTRD	YANK1	89711	NORDEA BK FINLAND PLC NY CD	0.17000	05/30/12	50,000,000.00	50,000,000.00	49,997,082.00
PSI	NTRD	YANK1	89930	DEUTSCHE BK AG NY CD	0.35000	05/30/12	50,000,000.00	50,004,424.67	50,004,575.00
PSI	NTRD	YANK1	89552	DEUTSCHE BK AG NY CD	0.36000	05/31/12	50,000,000.00	50,000,416.35	50,005,160.00
PSI	NTRD	YANK1	89680	BARCLAYS BK PLC NY CD	0.23000	05/31/12	50,000,000.00	50,000,000.00	49,999,567.00
PSI	NTRD	YANK1	89681	BARCLAYS BK PLC NY CD	0.23000	05/31/12	14,000,000.00	14,000,000.00	13,999,878.76
PSI	NTRD	YANK1	90002	BANK OF MONTREAL CHICAGO CD	0.14000	05/31/12	50,000,000.00	50,000,000.00	49,995,695.00
PSI	NTRD	YANK1	90003	BANK OF MONTREAL CHICAGO CD	0.14000	05/31/12	25,000,000.00	25,000,000.00	24,997,847.50
PSI	NTRD	YANK1	89706	LLOYDS TSB BK PLC NY CD	0.31000	06/01/12	50,000,000.00	50,000,430.33	50,003,105.00
PSI	NTRD	YANK1	89740	UBS AG STAMFORD CT CD	0.29000	06/01/12	50,000,000.00	50,000,000.00	50,002,215.00
PSI	NTRD	YANK1	89741	UBS AG STAMFORD CT CD	0.29000	06/01/12	25,000,000.00	25,000,000.00	25,001,107.50
PSI	NTRD	YANK1	89777	SOCIETE GENERALE NY CD	0.57000	06/01/12	50,000,000.00	50,000,430.20	50,014,660.00
PSI	NTRD	YANK1	89921	SOCIETE GENERALE NY CD	0.50000	06/01/12	50,000,000.00	50,000,430.31	50,011,550.00
PSI	NTRD	YANK1	89937	BNP PARIBAS SF CD	0.32000	06/01/12	50,000,000.00	50,000,000.00	50,003,550.00
PSI	NTRD	YANK1	89770	COMMERZBANK AG NY CD	0.22000	06/05/12	50,000,000.00	50,000,485.94	49,998,998.00
PSI	NTRD	YANK1	89771	COMMERZBANK AG NY CD	0.22000	06/05/12	25,000,000.00	25,000,242.97	24,999,499.00
PSI	NTRD	YANK1	89780	BNP PARIBAS SF CD	0.45000	06/05/12	50,000,000.00	50,000,000.00	50,010,490.00
PSI	NTRD	YANK1	89936	COMMERZBANK AG NY CD	0.20000	06/06/12	50,000,000.00	50,000,499.88	49,997,944.00
PSI	NTRD	YANK1	88589	CIBC NY CD	0.30000	06/08/12	50,000,000.00	50,000,527.02	50,003,230.00
PSI	NTRD	YANK1	88590	CIBC NY CD	0.30000	06/08/12	25,000,000.00	25,000,263.51	25,001,615.00
PSI	NTRD	YANK1	89801	UBS AG STAMFORD CT CD	0.29000	06/11/12	50,000,000.00	50,000,000.00	49,999,413.50
PSI	NTRD	YANK1	89806	LLOYDS TSB BK PLC NY CD	0.30000	06/13/12	50,000,000.00	50,000,596.91	49,999,996.50

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PSI	NTRD	YANK1	89807	LLOYDS TSB BK PLC NY CD	0.30000	06/13/12	25,000,000.00	25,000,298.45	24,999,998.25
PSI	NTRD	YANK1	89843	LLOYDS TSB BK PLC NY CD	0.30000	06/14/12	50,000,000.00	50,000,610.80	49,999,997.00
PSI	NTRD	YANK1	89445	NORDEA BK FINLAND PLC NY CD	0.33000	06/15/12	50,000,000.00	50,000,624.41	50,001,905.00
PSI	NTRD	YANK1	89815	ROYAL BK OF SCOTLAND PLC CD	0.35000	06/15/12	50,000,000.00	50,000,624.61	50,003,185.00
PSI	NTRD	YANK1	89816	ROYAL BK OF SCOTLAND PLC CD	0.35000	06/15/12	25,000,000.00	25,000,312.30	25,001,592.50
PSI	NTRD	YANK1	89633	DNB BANK ASA NY CD	0.26000	06/20/12	50,000,000.00	50,000,000.00	49,997,161.50
PSI	NTRD	YANK1	89634	DNB BANK ASA NY CD	0.26000	06/20/12	25,000,000.00	25,000,000.00	24,998,580.75
PSI	NTRD	YANK1	88796	AU & NZ BANKING GRP NY CD	0.40000	06/22/12	50,000,000.00	50,000,000.00	50,003,640.00
PSI	NTRD	YANK1	88799	WESTPAC BANKING CORP NY CD	0.50000	06/22/12	50,000,000.00	50,000,720.49	50,010,990.00
PSI	NTRD	YANK1	89152	WESTPAC BANKING CORP NY CD	0.50000	06/22/12	50,000,000.00	50,015,861.86	50,010,990.00
PSI	NTRD	YANK1	89944	UBS AG STAMFORD CT CD	0.62000	06/22/12	30,000,000.00	30,011,672.29	30,011,895.00
PSI	NTRD	YANK1	88800	TORONTO DOMINION BK NY CD	0.30000	06/25/12	50,000,000.00	50,000,762.78	49,996,085.00
PSI	NTRD	YANK1	89977	UBS AG STAMFORD CT CD	0.31500	06/25/12	20,000,000.00	20,000,000.00	19,998,911.20
PSI	NTRD	YANK1	88820	TORONTO DOMINION BK NY CD	0.30000	06/26/12	50,000,000.00	50,000,776.65	49,996,015.00
PSI	NTRD	YANK1	89963	BARCLAYS BK PLC NY CD	0.21000	06/26/12	50,000,000.00	50,000,000.00	49,988,921.50
PSI	NTRD	YANK1	89651	BK OF NOVA SCOTIA HOUSTON CD	0.17000	06/27/12	50,000,000.00	50,000,000.00	49,978,259.50
PSI	NTRD	YANK1	89674	SVENSKA HANDELSBANKEN AB NY CD	0.26000	06/28/12	50,000,000.00	50,000,805.04	49,985,252.00
PSI	NTRD	YANK1	89948	DEUTSCHE BK AG NY CD	0.32000	06/28/12	50,000,000.00	50,000,805.10	49,990,171.50
PSI	NTRD	YANK1	89949	DEUTSCHE BK AG NY CD	0.32000	06/28/12	25,000,000.00	25,000,402.55	24,995,085.75
PSI	NTRD	YANK1	88409	AU & NZ BANKING GRP NY CD	0.50000	06/29/12	50,000,000.00	50,000,817.06	50,004,915.00
PSI	NTRD	YANK1	88566	TORONTO DOMINION BK NY CD	0.30000	06/29/12	50,000,000.00	50,000,000.00	49,988,298.00
PSI	NTRD	YANK1	88568	TORONTO DOMINION BK NY CD	0.30000	06/29/12	50,000,000.00	50,000,000.00	49,988,298.00
PSI	NTRD	YANK1	88572	WESTPAC BANKING CORP NY CD	0.58000	06/29/12	50,000,000.00	50,000,000.00	50,011,570.00
PSI	NTRD	YANK1	88692	COMMONWEALTH BK OF AU NY CD	0.36000	06/29/12	50,000,000.00	50,000,817.92	49,993,289.50
PSI	NTRD	YANK1	88693	COMMONWEALTH BK OF AU NY CD	0.36000	06/29/12	50,000,000.00	50,000,817.92	49,993,289.50
PSI	NTRD	YANK1	88773	BK OF NOVA SCOTIA HOUSTON CD	0.48000	06/29/12	50,000,000.00	50,000,000.00	50,003,265.00
PSI	NTRD	YANK1	89468	RABOBANK NEDERLAND NV NY CD	0.40000	06/29/12	50,000,000.00	50,000,816.30	49,996,644.00
PSI	NTRD	YANK1	89510	SVENSKA HANDELSBANKEN AB NY CD	0.30000	06/29/12	50,000,000.00	50,000,818.73	49,988,326.50
PSI	NTRD	YANK1	89526	NORDEA BK FINLAND PLC NY CD	0.37000	06/29/12	50,000,000.00	50,007,365.98	49,994,148.00
PSI	NTRD	YANK1	89533	DNB BANK ASA NY CD	0.28500	06/29/12	50,000,000.00	50,000,000.00	49,987,079.00
PSI	NTRD	YANK1	89577	SVENSKA HANDELSBANKEN AB NY CD	0.27500	06/29/12	50,000,000.00	50,000,409.41	49,986,248.00
PSI	NTRD	YANK1	89657	SVENSKA HANDELSBANKEN AB NY CD	0.26000	06/29/12	50,000,000.00	50,000,818.90	49,985,001.50
PSI	NTRD	YANK1	89663	NORDEA BK FINLAND PLC NY CD	0.21000	06/29/12	50,000,000.00	50,000,000.00	49,980,840.00
PSI	NTRD	YANK1	89669	BK OF NOVA SCOTIA HOUSTON CD	0.17000	06/29/12	50,000,000.00	50,000,000.00	49,977,510.50
PSI	NTRD	YANK1	89673	CREDIT SUISSE NY CD	0.31000	06/29/12	50,000,000.00	50,000,000.00	49,989,164.00
PSI	NTRD	YANK1	89675	TORONTO DOMINION BK NY CD	0.17000	06/29/12	50,000,000.00	50,000,000.00	49,977,510.50
PSI	NTRD	YANK1	89685	RABOBANK NEDERLAND NV NY CD	0.28000	07/02/12	50,000,000.00	50,000,000.00	49,986,002.00
PSI	NTRD	YANK1	89812	BK OF NOVA SCOTIA HOUSTON CD	0.18000	07/09/12	50,000,000.00	50,000,000.00	49,969,884.50
PSI	NTRD	YANK1	89091	COMMONWEALTH BK OF AU NY CD	0.34000	07/20/12	50,000,000.00	50,004,437.27	49,983,092.50
PSI	NTRD	YANK1	89979	BK OF NOVA SCOTIA HOUSTON CD	0.17000	07/25/12	30,000,000.00	30,000,000.00	29,972,801.40
PSI	NTRD	YANK1	90018	CREDIT SUISSE NY CD	0.28000	07/27/12	50,000,000.00	50,000,000.00	49,967,044.00
PSI	NTRD	YANK1	90019	CREDIT SUISSE NY CD	0.28000	07/27/12	25,000,000.00	25,000,000.00	24,983,522.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of April 30, 2012
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	89802	CREDIT SUISSE NY CD	0.36000	08/01/12	50,000,000.00	50,000,000.00	49,975,478.00
PSI	NTRD	YANK1	89868	BK OF NOVA SCOTIA HOUSTON CD	0.22000	08/01/12	50,000,000.00	50,001,276.96	49,957,428.00
PSI	NTRD	YANK1	89900	RABOBANK NEDERLAND NV NY CD	0.33000	08/01/12	50,000,000.00	50,000,000.00	49,971,616.50
PSI	NTRD	YANK1	89931	TORONTO DOMINION BK NY CD	0.15500	08/01/12	50,000,000.00	50,000,000.00	49,949,048.50
PSI	NTRD	YANK1	89935	SVENSKA HANDELSBANKEN AB NY CD	0.25000	08/01/12	50,000,000.00	50,001,276.90	49,961,300.00
PSI	NTRD	YANK1	89976	NORDEA BK FINLAND PLC NY CD	0.22000	08/01/12	50,000,000.00	50,001,277.04	49,957,433.00
PSI	NTRD	YANK1	89929	RABOBANK NEDERLAND NV NY CD	0.35000	08/03/12	50,000,000.00	50,003,906.93	49,973,631.50
PSI	NTRD	YANK1	89952	RABOBANK NEDERLAND NV NY CD	0.35000	08/10/12	50,000,000.00	50,005,601.20	49,964,628.50
PSI	NTRD	YANK1	89953	BK OF NOVA SCOTIA HOUSTON CD	0.26000	08/15/12	20,000,000.00	20,002,350.74	19,979,814.20
PSI	NTRD	YANK1	89958	COMMONWEALTH BK OF AU NY CD	0.33000	08/31/12	25,000,000.00	25,007,608.34	24,970,141.00
PSI	NTRD	YANK1	89870	CIBC NY CD	0.25000	10/12/12	50,000,000.00	50,001,137.50	49,865,291.50
PSI	NTRD	YANK1	88068	ROYAL BK OF CANADA NY CD	0.55000	10/15/12	50,000,000.00	50,000,000.00	49,932,004.00
PSI	NTRD	YANK1	90008	AU & NZ BANKING GRP NY CD	0.27000	10/26/12	50,000,000.00	50,000,000.00	49,834,200.00
PSI	NTRD	YANK1	90012	COMMONWEALTH BK OF AU NY CD	0.28000	11/01/12	50,000,000.00	50,002,552.01	49,831,231.50
PSI	NTRD	YANK1	90013	COMMONWEALTH BK OF AU NY CD	0.28000	11/01/12	25,000,000.00	25,001,276.01	24,915,615.75
PSI	NTRD	YANK1	88513	WESTPAC BANKING CORP NY CD	0.78000	12/20/12	50,000,000.00	50,003,210.50	49,927,989.00
PSI	NTRD	YANK1	88542	AU & NZ BANKING GRP NY CD	0.60000	12/20/12	50,000,000.00	50,000,000.00	49,870,064.50
PSI	NTRD	YANK1	88543	AU & NZ BANKING GRP NY CD	0.60000	12/20/12	50,000,000.00	50,000,000.00	49,870,064.50
PSI	NTRD	YANK1	88608	ROYAL BK OF CANADA NY CD	0.67000	12/20/12	50,000,000.00	50,000,000.00	49,892,607.00
			YANK1 Total				<u>4,514,000,000.00</u>	<u>4,514,094,263.31</u>	<u>4,512,359,596.56</u>
			NTRD Total				<u>25,454,848,000.00</u>	<u>25,496,736,391.00</u>	<u>25,567,933,745.57</u>
			PSI Total				<u>25,454,848,000.00</u>	<u>25,496,736,391.00</u>	<u>25,567,933,745.57</u>
				PSI Historical Cost				<u>25,539,566,848.72</u>	

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of April 30, 2012
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	BLPSI	CNFX	88105	GE CAPITAL CORP MTN	5.45000	01/15/13	1,500,000.00	1,543,857.62	1,551,450.00
SPI	BLPSI	CNFX	88104	GE CAPITAL CORP MTN	3.75000	11/14/14	1,500,000.00	1,565,240.62	1,586,880.00
		CNFX Total					3,000,000.00	3,109,098.24	3,138,330.00
		BLPSI - BLP SCHOOLS SELF INS AUTHORITY Total					3,000,000.00	3,109,098.24	3,138,330.00
SPI	GF	1TRD	14004	FLYING TRIANGLE 1ST TR	5.50000	08/01/12	1,481.19	1,481.19	1,481.19
SPI	GF	1TRD	16864	FLYING TRIANGLE 1ST TR	5.50000	01/01/14	25,165.57	25,165.57	25,165.57
SPI	GF	1TRD	12057	FLYING TRIANGLE LOAN	5.50000	04/01/17	76,550.94	76,550.94	76,550.94
		1TRD Total					103,197.70	103,197.70	103,197.70
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND	5.00000	09/02/21	5,065,000.00	5,065,000.00	5,065,000.00
		LTBD Total					5,065,000.00	5,065,000.00	5,065,000.00
		GF - GENERAL FUND Total					5,168,197.70	5,168,197.70	5,168,197.70
SPI	MAST	BOND	18810	USTB	7.25000	05/15/16	85,000.00	85,871.49	107,425.55
		BOND Total					85,000.00	85,871.49	107,425.55
		MAST - MGMT ATTORNEY SETTLEMENT TRUST Total					85,000.00	85,871.49	107,425.55
SPI	PHHPA	FFCB	89212	FFCB (CALLABLE)	3.70000	01/17/30	8,000,000.00	8,088,792.31	8,037,280.00
		FFCB Total					8,000,000.00	8,088,792.31	8,037,280.00
SPI	PHHPA	FHLB	89220	FHLB (CALLABLE)	3.45000	02/02/27	8,000,000.00	8,003,937.90	8,002,320.00
		FHLB Total					8,000,000.00	8,003,937.90	8,002,320.00
SPI	PHHPA	FNMA	89221	FNMA (CALLABLE)	3.00000	11/28/25	6,000,000.00	5,994,075.27	6,023,400.00
		FNMA Total					6,000,000.00	5,994,075.27	6,023,400.00
SPI	PHHPA	MCSA	89245	FHLMC (CALLABLE)	3.00000	01/25/27	5,000,000.00	5,041,854.53	5,041,900.00
		MCSA Total					5,000,000.00	5,041,854.53	5,041,900.00
		PHHPA - PUENTE HILLS HABITAT PRESERVATION AUTH Total					27,000,000.00	27,128,660.01	27,104,900.00
SPI	SANIT	FHLB	89198	FHLB (CALLABLE)	1.05000	02/23/17	840,000.00	838,989.08	840,525.00
		FHLB Total					840,000.00	838,989.08	840,525.00
SPI	SANIT	FHLM	88073	FHLMC (CALLABLE)	1.80000	11/09/16	714,000.00	714,000.00	714,235.62
		FHLM Total					714,000.00	714,000.00	714,235.62

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of April 30, 2012
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SANIT	MCSA	87609	FNMA (CALLABLE)	1.05000	09/14/16	620,000.00	620,000.00	622,219.60
SPI	SANIT	MCSA	88071	FNMA (CALLABLE)	1.25000	10/26/16	72,000.00	72,000.00	72,248.40
SPI	SANIT	MCSA	88325	FNMA (CALLABLE)	1.35000	12/07/16	386,000.00	386,000.00	387,667.52
SPI	SANIT	MCSA	89201	FNMA (CALLABLE)	0.75000	02/28/17	1,555,000.00	1,555,000.00	1,545,281.25
SPI	SANIT	MCSA	89211	FHLMC (CALLABLE)	0.75000	02/28/17	227,000.00	227,000.00	228,818.27
SPI	SANIT	MCSA	89609	FHLB (CALLABLE)	1.25000	04/13/17	85,000.00	85,000.00	85,201.45
MCSA Total							2,945,000.00	2,945,000.00	2,941,436.49
SANIT - SANITATION DISTRICT Total							4,499,000.00	4,497,989.08	4,496,197.11
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0.00000	12/31/12	2,471,350.54	2,471,350.54	2,471,350.54
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0.00000	12/31/12	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0.00000	12/31/12	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0.00000	12/31/12	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0.00000	12/31/12	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0.00000	12/31/12	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0.00000	12/31/12	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0.00000	12/31/12	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0.00000	12/31/12	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0.00000	12/31/12	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0.00000	12/31/12	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0.00000	12/31/12	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0.00000	12/31/12	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0.00000	12/31/12	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0.00000	12/31/12	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0.00000	12/31/12	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0.00000	12/31/12	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0.00000	12/31/12	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0.00000	12/31/12	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0.00000	12/31/12	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0.00000	12/31/12	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0.00000	12/31/12	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0.00000	12/31/12	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0.00000	12/31/12	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0.00000	12/31/12	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0.00000	12/31/12	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0.00000	12/31/12	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0.00000	12/31/12	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF	0.00000	12/31/12	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF	0.00000	12/31/12	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF	0.00000	12/31/12	281,845.96	281,845.96	281,845.96
SPI	SCAQM	CTDQ	66800	S OF C LAIF	0.00000	12/31/12	317,155.30	317,155.30	317,155.30

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of April 30, 2012
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	67819	S OF C LAIF	0.00000	12/31/12	363,715.38	363,715.38	363,715.38
SPI	SCAQM	CTDQ	68720	S OF C LAIF	0.00000	12/31/12	393,812.36	393,812.36	393,812.36
SPI	SCAQM	CTDQ	69520	S OF C LAIF	0.00000	12/31/12	449,659.59	449,659.59	449,659.59
SPI	SCAQM	CTDQ	70359	S OF C LAIF	0.00000	12/31/12	491,566.29	491,566.29	491,566.29
SPI	SCAQM	CTDQ	71268	S OF C LAIF	0.00000	12/31/12	513,938.89	513,938.89	513,938.89
SPI	SCAQM	CTDQ	72329	S OF C LAIF	0.00000	12/31/12	505,507.65	505,507.65	505,507.65
SPI	SCAQM	CTDQ	73503	S OF C LAIF	0.00000	12/31/12	515,367.27	515,367.27	515,367.27
SPI	SCAQM	CTDQ	74486	S OF C LAIF	0.00000	12/31/12	520,380.93	520,380.93	520,380.93
SPI	SCAQM	CTDQ	75694	S OF C LAIF	0.00000	12/31/12	492,274.30	492,274.30	492,274.30
SPI	SCAQM	CTDQ	77128	S OF C LAIF	0.00000	12/31/12	410,449.24	410,449.24	410,449.24
SPI	SCAQM	CTDQ	78106	S OF C LAIF	0.00000	12/31/12	304,980.32	304,980.32	304,980.32
SPI	SCAQM	CTDQ	78999	S OF C LAIF	0.00000	12/31/12	277,823.10	277,823.10	277,823.10
SPI	SCAQM	CTDQ	79884	S OF C LAIF	0.00000	12/31/12	252,862.59	252,862.59	252,862.59
SPI	SCAQM	CTDQ	80623	S OF C LAIF	0.00000	12/31/12	186,831.92	186,831.92	186,831.92
SPI	SCAQM	CTDQ	81267	S OF C LAIF	0.00000	12/31/12	150,112.75	150,112.75	150,112.75
SPI	SCAQM	CTDQ	81965	S OF C LAIF	0.00000	12/31/12	89,717.54	89,717.54	89,717.54
SPI	SCAQM	CTDQ	82763	S OF C LAIF	0.00000	12/31/12	60,335.73	60,335.73	60,335.73
SPI	SCAQM	CTDQ	83551	S OF C LAIF	0.00000	12/31/12	54,470.06	54,470.06	54,470.06
SPI	SCAQM	CTDQ	84325	S OF C LAIF	0.00000	12/31/12	55,045.25	55,045.25	55,045.25
SPI	SCAQM	CTDQ	85022	S OF C LAIF	0.00000	12/31/12	51,349.76	51,349.76	51,349.76
SPI	SCAQM	CTDQ	85933	S OF C LAIF	0.00000	12/31/12	45,607.02	45,607.02	45,607.02
SPI	SCAQM	CTDQ	86695	S OF C LAIF	0.00000	12/31/12	49,487.01	49,487.01	49,487.01
SPI	SCAQM	CTDQ	87359	S OF C LAIF	0.00000	12/31/12	47,004.27	47,004.27	47,004.27
SPI	SCAQM	CTDQ	88084	S OF C LAIF	0.00000	12/31/12	38,018.48	38,018.48	38,018.48
SPI	SCAQM	CTDQ	88969	S OF C LAIF	0.00000	12/31/12	38,087.21	38,087.21	38,087.21
SPI	SCAQM	CTDQ	89871	S OF C LAIF	0.00000	12/31/12	37,344.89	37,344.89	37,344.89
CTDQ Total							39,466,467.22	39,466,467.22	39,466,467.22
SCAQM - SOUTH COAST AIR QUALITY MGMT Total							39,466,467.22	39,466,467.22	39,466,467.22
SPI	SLIM	CTDQ	22101	S OF C LAIF	0.00000	12/31/12	3,218,710.97	3,218,710.97	3,218,710.97
SPI	SLIM	CTDQ	23208	S OF C LAIF	0.00000	12/31/12	27,081.03	27,081.03	27,081.03
SPI	SLIM	CTDQ	23842	S OF C LAIF	0.00000	12/31/12	83,505.96	83,505.96	83,505.96
SPI	SLIM	CTDQ	24459	S OF C LAIF	0.00000	12/31/12	94,996.78	94,996.78	94,996.78
SPI	SLIM	CTDQ	25326	S OF C LAIF	0.00000	12/31/12	104,088.41	104,088.41	104,088.41
SPI	SLIM	CTDQ	26241	S OF C LAIF	0.00000	12/31/12	110,715.07	110,715.07	110,715.07
SPI	SLIM	CTDQ	27270	S OF C LAIF	0.00000	12/31/12	117,811.43	117,811.43	117,811.43
SPI	SLIM	CTDQ	28140	S OF C LAIF	0.00000	12/31/12	118,831.50	118,831.50	118,831.50
SPI	SLIM	CTDQ	28986	S OF C LAIF	0.00000	12/31/12	117,968.90	117,968.90	117,968.90
SPI	SLIM	CTDQ	29917	S OF C LAIF	0.00000	12/31/12	115,386.18	115,386.18	115,386.18
SPI	SLIM	CTDQ	31093	S OF C LAIF	0.00000	12/31/12	114,884.96	114,884.96	114,884.96
SPI	SLIM	CTDQ	31850	S OF C LAIF	0.00000	12/31/12	119,214.46	119,214.46	119,214.46

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of April 30, 2012
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	32655	S OF C LAIF	0.00000	12/31/12	120,967.08	120,967.08	120,967.08
SPI	SLIM	CTDQ	33599	S OF C LAIF	0.00000	12/31/12	119,698.34	119,698.34	119,698.34
SPI	SLIM	CTDQ	34231	S OF C LAIF	0.00000	12/31/12	124,159.87	124,159.87	124,159.87
SPI	SLIM	CTDQ	35220	S OF C LAIF	0.00000	12/31/12	128,393.89	128,393.89	128,393.89
SPI	SLIM	CTDQ	35952	S OF C LAIF	0.00000	12/31/12	130,900.85	130,900.85	130,900.85
SPI	SLIM	CTDQ	36773	S OF C LAIF	0.00000	12/31/12	129,716.18	129,716.18	129,716.18
SPI	SLIM	CTDQ	37638	S OF C LAIF	0.00000	12/31/12	132,118.17	132,118.17	132,118.17
SPI	SLIM	CTDQ	38537	S OF C LAIF	0.00000	12/31/12	134,992.32	134,992.32	134,992.32
SPI	SLIM	CTDQ	39281	S OF C LAIF	0.00000	12/31/12	132,458.88	132,458.88	132,458.88
SPI	SLIM	CTDQ	40072	S OF C LAIF	0.00000	12/31/12	124,940.21	124,940.21	124,940.21
SPI	SLIM	CTDQ	40891	S OF C LAIF	0.00000	12/31/12	125,249.17	125,249.17	125,249.17
SPI	SLIM	CTDQ	41416	S OF C LAIF	0.00000	12/31/12	124,689.59	124,689.59	124,689.59
SPI	SLIM	CTDQ	42149	S OF C LAIF	0.00000	12/31/12	132,997.69	132,997.69	132,997.69
SPI	SLIM	CTDQ	43226	S OF C LAIF	0.00000	12/31/12	140,793.36	140,793.36	140,793.36
SPI	SLIM	CTDQ	44234	S OF C LAIF	0.00000	12/31/12	152,132.72	152,132.72	152,132.72
SPI	SLIM	CTDQ	45086	S OF C LAIF	0.00000	12/31/12	164,017.17	164,017.17	164,017.17
SPI	SLIM	CTDQ	46123	S OF C LAIF	0.00000	12/31/12	167,897.97	167,897.97	167,897.97
SPI	SLIM	CTDQ	47347	S OF C LAIF	0.00000	12/31/12	157,924.35	157,924.35	157,924.35
SPI	SLIM	CTDQ	48499	S OF C LAIF	0.00000	12/31/12	139,856.90	139,856.90	139,856.90
SPI	SLIM	CTDQ	49798	S OF C LAIF	0.00000	12/31/12	120,525.01	120,525.01	120,525.01
SPI	SLIM	CTDQ	50781	S OF C LAIF	0.00000	12/31/12	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0.00000	12/31/12	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0.00000	12/31/12	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0.00000	12/31/12	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0.00000	12/31/12	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0.00000	12/31/12	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0.00000	12/31/12	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0.00000	12/31/12	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0.00000	12/31/12	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0.00000	12/31/12	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0.00000	12/31/12	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF	0.00000	12/31/12	48,416.11	48,416.11	48,416.11
SPI	SLIM	CTDQ	64003	S OF C LAIF	0.00000	12/31/12	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0.00000	12/31/12	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF	0.00000	12/31/12	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF	0.00000	12/31/12	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818	S OF C LAIF	0.00000	12/31/12	108,222.63	108,222.63	108,222.63
SPI	SLIM	CTDQ	68719	S OF C LAIF	0.00000	12/31/12	118,789.82	118,789.82	118,789.82
SPI	SLIM	CTDQ	69518	S OF C LAIF	0.00000	12/31/12	136,097.01	136,097.01	136,097.01
SPI	SLIM	CTDQ	70360	S OF C LAIF	0.00000	12/31/12	151,399.04	151,399.04	151,399.04
SPI	SLIM	CTDQ	71269	S OF C LAIF	0.00000	12/31/12	158,866.84	158,866.84	158,866.84
SPI	SLIM	CTDQ	72330	S OF C LAIF	0.00000	12/31/12	159,520.70	159,520.70	159,520.70

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of April 30, 2012
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	73504	S OF C LAIF	0.00000	12/31/12	165,030.36	165,030.36	165,030.36
SPI	SLIM	CTDQ	74485	S OF C LAIF	0.00000	12/31/12	168,848.34	168,848.34	168,848.34
SPI	SLIM	CTDQ	75693	S OF C LAIF	0.00000	12/31/12	161,848.34	161,848.34	161,848.34
SPI	SLIM	CTDQ	77131	S OF C LAIF	0.00000	12/31/12	136,599.41	136,599.41	136,599.41
SPI	SLIM	CTDQ	78104	S OF C LAIF	0.00000	12/31/12	102,613.52	102,613.52	102,613.52
SPI	SLIM	CTDQ	79000	S OF C LAIF	0.00000	12/31/12	93,633.67	93,633.67	93,633.67
SPI	SLIM	CTDQ	79882	S OF C LAIF	0.00000	12/31/12	86,272.14	86,272.14	86,272.14
SPI	SLIM	CTDQ	80621	S OF C LAIF	0.00000	12/31/12	63,895.36	63,895.36	63,895.36
SPI	SLIM	CTDQ	81265	S OF C LAIF	0.00000	12/31/12	51,337.52	51,337.52	51,337.52
SPI	SLIM	CTDQ	81963	S OF C LAIF	0.00000	12/31/12	31,005.24	31,005.24	31,005.24
SPI	SLIM	CTDQ	82761	S OF C LAIF	0.00000	12/31/12	20,942.34	20,942.34	20,942.34
SPI	SLIM	CTDQ	83552	S OF C LAIF	0.00000	12/31/12	18,906.35	18,906.35	18,906.35
SPI	SLIM	CTDQ	84323	S OF C LAIF	0.00000	12/31/12	16,628.36	16,628.36	16,628.36
SPI	SLIM	CTDQ	85020	S OF C LAIF	0.00000	12/31/12	12,936.00	12,936.00	12,936.00
SPI	SLIM	CTDQ	85931	S OF C LAIF	0.00000	12/31/12	11,519.98	11,519.98	11,519.98
SPI	SLIM	CTDQ	86696	S OF C LAIF	0.00000	12/31/12	12,561.86	12,561.86	12,561.86
SPI	SLIM	CTDQ	87360	S OF C LAIF	0.00000	12/31/12	11,931.63	11,931.63	11,931.63
SPI	SLIM	CTDQ	88085	S OF C LAIF	0.00000	12/31/12	9,650.67	9,650.67	9,650.67
SPI	SLIM	CTDQ	88970	S OF C LAIF	0.00000	12/31/12	9,668.11	9,668.11	9,668.11
SPI	SLIM	CTDQ	89872	S OF C LAIF	0.00000	12/31/12	9,479.68	9,479.68	9,479.68
CTDQ Total							10,094,376.29	10,094,376.29	10,094,376.29
SLIM - SCHOOLS LINKED INSURANCE MGMT Total							10,094,376.29	10,094,376.29	10,094,376.29
SPI	WASIA	CTDQ	22460	S OF C LAIF	0.00000	12/31/12	7,000,000.00	7,000,000.00	7,000,000.00
SPI	WASIA	CTDQ	23844	S OF C LAIF	0.00000	12/31/12	73,432.18	73,432.18	73,432.18
SPI	WASIA	CTDQ	24460	S OF C LAIF	0.00000	12/31/12	88,299.86	88,299.86	88,299.86
SPI	WASIA	CTDQ	25245	S OF C LAIF	0.00000	12/31/12	96,741.95	96,741.95	96,741.95
SPI	WASIA	CTDQ	26250	S OF C LAIF	0.00000	12/31/12	102,900.92	102,900.92	102,900.92
SPI	WASIA	CTDQ	26945	S OF C LAIF	0.00000	12/31/12	109,496.42	109,496.42	109,496.42
SPI	WASIA	CTDQ	28143	S OF C LAIF	0.00000	12/31/12	110,444.50	110,444.50	110,444.50
SPI	WASIA	CTDQ	28732	S OF C LAIF	0.00000	12/31/12	109,642.78	109,642.78	109,642.78
SPI	WASIA	CTDQ	29586	S OF C LAIF	0.00000	12/31/12	107,242.35	107,242.35	107,242.35
SPI	WASIA	CTDQ	30647	S OF C LAIF	0.00000	12/31/12	106,776.50	106,776.50	106,776.50
SPI	WASIA	CTDQ	31539	S OF C LAIF	0.00000	12/31/12	110,800.43	110,800.43	110,800.43
SPI	WASIA	CTDQ	32361	S OF C LAIF	0.00000	12/31/12	112,429.36	112,429.36	112,429.36
SPI	WASIA	CTDQ	33315	S OF C LAIF	0.00000	12/31/12	111,250.16	111,250.16	111,250.16
SPI	WASIA	CTDQ	34059	S OF C LAIF	0.00000	12/31/12	115,396.80	115,396.80	115,396.80
SPI	WASIA	CTDQ	34957	S OF C LAIF	0.00000	12/31/12	119,331.99	119,331.99	119,331.99
SPI	WASIA	CTDQ	35633	S OF C LAIF	0.00000	12/31/12	121,662.01	121,662.01	121,662.01
SPI	WASIA	CTDQ	36439	S OF C LAIF	0.00000	12/31/12	120,560.95	120,560.95	120,560.95
SPI	WASIA	CTDQ	37287	S OF C LAIF	0.00000	12/31/12	122,793.41	122,793.41	122,793.41

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of April 30, 2012
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	38231	S OF C LAIF	0.00000	12/31/12	125,464.71	125,464.71	125,464.71
SPI	WASIA	CTDQ	38988	S OF C LAIF	0.00000	12/31/12	123,110.08	123,110.08	123,110.08
SPI	WASIA	CTDQ	39857	S OF C LAIF	0.00000	12/31/12	116,122.07	116,122.07	116,122.07
SPI	WASIA	CTDQ	40652	S OF C LAIF	0.00000	12/31/12	116,409.22	116,409.22	116,409.22
SPI	WASIA	CTDQ	41374	S OF C LAIF	0.00000	12/31/12	121,913.10	121,913.10	121,913.10
SPI	WASIA	CTDQ	42151	S OF C LAIF	0.00000	12/31/12	130,096.85	130,096.85	130,096.85
SPI	WASIA	CTDQ	43228	S OF C LAIF	0.00000	12/31/12	137,722.35	137,722.35	137,722.35
SPI	WASIA	CTDQ	44236	S OF C LAIF	0.00000	12/31/12	148,814.38	148,814.38	148,814.38
SPI	WASIA	CTDQ	45087	S OF C LAIF	0.00000	12/31/12	160,439.61	160,439.61	160,439.61
SPI	WASIA	CTDQ	46124	S OF C LAIF	0.00000	12/31/12	164,235.76	164,235.76	164,235.76
SPI	WASIA	CTDQ	47346	S OF C LAIF	0.00000	12/31/12	154,479.69	154,479.69	154,479.69
SPI	WASIA	CTDQ	48500	S OF C LAIF	0.00000	12/31/12	136,806.32	136,806.32	136,806.32
SPI	WASIA	CTDQ	49797	S OF C LAIF	0.00000	12/31/12	117,896.11	117,896.11	117,896.11
SPI	WASIA	CTDQ	50782	S OF C LAIF	0.00000	12/31/12	93,828.22	93,828.22	93,828.22
SPI	WASIA	CTDQ	51468	S OF C LAIF	0.00000	12/31/12	77,816.21	77,816.21	77,816.21
SPI	WASIA	CTDQ	52669	S OF C LAIF	0.00000	12/31/12	73,638.02	73,638.02	73,638.02
SPI	WASIA	CTDQ	53919	S OF C LAIF	0.00000	12/31/12	71,712.31	71,712.31	71,712.31
SPI	WASIA	CTDQ	55075	S OF C LAIF	0.00000	12/31/12	63,529.28	63,529.28	63,529.28
SPI	WASIA	CTDQ	56614	S OF C LAIF	0.00000	12/31/12	53,439.15	53,439.15	53,439.15
SPI	WASIA	CTDQ	58054	S OF C LAIF	0.00000	12/31/12	48,548.65	48,548.65	48,548.65
SPI	WASIA	CTDQ	59107	S OF C LAIF	0.00000	12/31/12	45,394.14	45,394.14	45,394.14
SPI	WASIA	CTDQ	60184	S OF C LAIF	0.00000	12/31/12	43,670.82	43,670.82	43,670.82
SPI	WASIA	CTDQ	61112	S OF C LAIF	0.00000	12/31/12	40,902.21	40,902.21	40,902.21
SPI	WASIA	CTDQ	61967	S OF C LAIF	0.00000	12/31/12	40,077.53	40,077.53	40,077.53
SPI	WASIA	CTDQ	62781	S OF C LAIF	0.00000	12/31/12	47,360.06	47,360.06	47,360.06
SPI	WASIA	CTDQ	64004	S OF C LAIF	0.00000	12/31/12	56,867.52	56,867.52	56,867.52
SPI	WASIA	CTDQ	64953	S OF C LAIF	0.00000	12/31/12	66,511.63	66,511.63	66,511.63
SPI	WASIA	CTDQ	65952	S OF C LAIF	0.00000	12/31/12	80,980.97	80,980.97	80,980.97
SPI	WASIA	CTDQ	66799	S OF C LAIF	0.00000	12/31/12	92,052.67	92,052.67	92,052.67
SPI	WASIA	CTDQ	67820	S OF C LAIF	0.00000	12/31/12	105,862.06	105,862.06	105,862.06
SPI	WASIA	CTDQ	68718	S OF C LAIF	0.00000	12/31/12	116,198.76	116,198.76	116,198.76
SPI	WASIA	CTDQ	69519	S OF C LAIF	0.00000	12/31/12	133,128.44	133,128.44	133,128.44
SPI	WASIA	CTDQ	70361	S OF C LAIF	0.00000	12/31/12	148,096.70	148,096.70	148,096.70
SPI	WASIA	CTDQ	71270	S OF C LAIF	0.00000	12/31/12	155,401.61	155,401.61	155,401.61
SPI	WASIA	CTDQ	72331	S OF C LAIF	0.00000	12/31/12	156,041.22	156,041.22	156,041.22
SPI	WASIA	CTDQ	73502	S OF C LAIF	0.00000	12/31/12	161,430.69	161,430.69	161,430.69
SPI	WASIA	CTDQ	74484	S OF C LAIF	0.00000	12/31/12	165,165.40	165,165.40	165,165.40
SPI	WASIA	CTDQ	75692	S OF C LAIF	0.00000	12/31/12	158,318.08	158,318.08	158,318.08
SPI	WASIA	CTDQ	77133	S OF C LAIF	0.00000	12/31/12	133,619.88	133,619.88	133,619.88
SPI	WASIA	CTDQ	78105	S OF C LAIF	0.00000	12/31/12	100,375.31	100,375.31	100,375.31
SPI	WASIA	CTDQ	79001	S OF C LAIF	0.00000	12/31/12	91,591.32	91,591.32	91,591.32
SPI	WASIA	CTDQ	79883	S OF C LAIF	0.00000	12/31/12	84,390.36	84,390.36	84,390.36

Los Angeles County Treasurer
 Treasurer Portfolio Compared to Market Value
 As of April 30, 2012
 Fund: Specific Purpose Investments
 Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	80622	S OF C LAIF	0.00000	12/31/12	62,501.67	62,501.67	62,501.67
SPI	WASIA	CTDQ	81266	S OF C LAIF	0.00000	12/31/12	50,217.74	50,217.74	50,217.74
SPI	WASIA	CTDQ	81964	S OF C LAIF	0.00000	12/31/12	30,328.95	30,328.95	30,328.95
SPI	WASIA	CTDQ	82762	S OF C LAIF	0.00000	12/31/12	20,485.54	20,485.54	20,485.54
SPI	WASIA	CTDQ	83553	S OF C LAIF	0.00000	12/31/12	18,493.96	18,493.96	18,493.96
SPI	WASIA	CTDQ	84324	S OF C LAIF	0.00000	12/31/12	18,689.25	18,689.25	18,689.25
SPI	WASIA	CTDQ	85021	S OF C LAIF	0.00000	12/31/12	17,434.54	17,434.54	17,434.54
SPI	WASIA	CTDQ	85932	S OF C LAIF	0.00000	12/31/12	15,525.44	15,525.44	15,525.44
SPI	WASIA	CTDQ	86697	S OF C LAIF	0.00000	12/31/12	16,929.59	16,929.59	16,929.59
SPI	WASIA	CTDQ	87361	S OF C LAIF	0.00000	12/31/12	16,080.22	16,080.22	16,080.22
SPI	WASIA	CTDQ	88086	S OF C LAIF	0.00000	12/31/12	13,006.17	13,006.17	13,006.17
SPI	WASIA	CTDQ	88971	S OF C LAIF	0.00000	12/31/12	13,029.68	13,029.68	13,029.68
SPI	WASIA	CTDQ	89873	S OF C LAIF	0.00000	12/31/12	12,775.73	12,775.73	12,775.73
CTDQ Total							13,604,160.52	13,604,160.52	13,604,160.52
WASIA - SCHOOLS LINKED INSURANCE MGMT Total							13,604,160.52	13,604,160.52	13,604,160.52
SPI Total							102,917,201.73	103,154,820.55	103,180,054.39
SPI Historical Cost								103,207,194.86	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 04/30/12
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
01/05/06	CALABASAS LANDFILL 2005	\$3,325,838.75
07/02/97	COUNTY OF LOS ANGELES - COMMERCIAL PAPER PROGRAM	3,885,065.93
08/31/11	HIGH DESERT COMPLEX SOLAR PROJECTS 2011 QECB	<u>8,043.89</u>
	DEUTSCHE BANK - TRUSTEE TOTAL	<u><u>\$7,218,948.57</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 04/30/12
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
05/17/00	C.I. 2658M	\$449,043.04
03/08/06	CCTSA TOBACCO BONDS 2006	28,454,505.59
12/11/96	CFD #2/CI 2656-M REF SERIES A & B	713,745.05
01/15/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	0.03
11/24/09	LAC-CAL 2009 SER A	1,000,165.65
12/21/11	LAC-CAL 2011 SER A	2,009,338.56
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	<u>\$32,626,797.92</u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 04/30/12
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
12/01/98	DISNEY PROJECT (Partial Refund), 1998	\$0.00
02/09/93	DISNEY PROJECT, 1993	\$7,147,302.79
03/21/12	DISNEY PROJECT, 2012	\$4,181,148.35
04/29/02	MASTER REFUNDING 2002A	\$0.00
12/02/02	MASTER REFUNDING 2002B	\$1,784,629.39
03/02/05	MASTER REFUNDING 2005A	\$31,909,243.97
12/13/06	MASTER REFUNDING 2006 A & B	\$29,529,735.28
11/23/10	MULTIPLE CAPITAL FACILITIES PROJECT 1 A & B	<u>\$495,015,900.00</u>
	U.S. BANK - TRUSTEE TOTAL	<u><u>\$569,567,959.78</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 04/30/12
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	LOS ANGELES COMMUNITY COLLEGE (LACC) SPECIAL SAFEKEEPING (KNOX-KEENE)	\$0.00 <u>\$301,938.93</u>
	TREASURER TOTAL	<u><u>\$301,938.93</u></u>

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 04/30/12
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED-						
CNFL -						
84432	TOYOTA MOTOR CREDIT CORP FRN	0.69	07/27/12	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+22bp. Issued under MTN Program.
89966	GE CAPITAL CORP FRN	0.64	07/27/12	47,415,000.00	47,464,863.91	Cpn rate=Qtrly US\$LIBOR+17bp. Issued under MTN Program. Ser A.
88044	TOYOTA MOTOR CREDIT CORP FRN	0.67	10/12/12	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+20bp.
85269	TOYOTA MOTOR CREDIT CORP FRN	0.65	11/15/12	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+15bp. Issued under MTN Program. Ser B.
88615	TOYOTA MOTOR CREDIT CORP FRN	0.67	12/17/12	25,000,000.00	25,000,000.00	Cpn rate=Qtrly US\$LIBOR+20bp.
88188	GE CAPITAL CORP FRN	1.07	03/14/13	25,000,000.00	25,001,113.96	Cpn rate=Qtrly US\$LIBOR+60bp.
89735	WESTPAC BANKING CORP NY FRN	0.85	09/16/13	50,000,000.00	50,058,905.20	Cpn rate=Qtrly US\$LIBOR+37.5bp.
88095	GE CAPITAL CORP FRN	1.32	01/07/14	19,150,000.00	18,941,650.27	Cpn rate=Qtrly US\$LIBOR+85bp.
CNFL Totals				316,565,000.00	316,466,533.34	
CNFM -						
87917	ROYAL BK OF CANADA NY FRN	0.36	09/27/12	50,000,000.00	50,000,000.00	Cpn rate=Monthly US\$LIBOR+12.5bp.
CNFM Totals				50,000,000.00	50,000,000.00	
CNFRQ						
88716	GE CAPITAL CORP FRN	1.50	12/29/14	35,000,000.00	35,000,000.00	Cpn rate=Qtrly Fix-to-float @ 3ML+.80.
89124	GE CAPITAL CORP FRN	1.38	01/30/15	25,000,000.00	25,000,000.00	Cpn rate=Qtrly Fix-to-float @ 3ML+.75.
CNFRQ Totals				60,000,000.00	60,000,000.00	
FRCDQ2						
88581	WESTPAC BANKING CORP NY FRCD	0.62	12/20/12	50,000,000.00	50,003,123.32	Cpn rate=Qtrly US\$LIBOR+15bp.
88898	COMMONWEALTH BK OF AU NY FRCD	1.22	06/14/13	50,000,000.00	50,006,764.23	Cpn rate=Qtrly US\$LIBOR+75bp.
89760	NORDEA BK FINLAND PLC NY FRCD	1.35	04/09/14	50,000,000.00	50,009,297.96	Cpn rate=Qtrly US\$LIBOR+88bp.
FRCDQ2 Totals				150,000,000.00	150,019,185.51	
CORPORATE AND AGENCY ISSUED TOTAL				576,565,000.00	576,485,718.85	
LOS ANGELES COUNTY ISSUED -						
BAN -						
88203	LACCAL BANS	0.55	06/30/14	7,000,000.00	7,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
89778	LACCAL BANS	0.56	06/30/14	10,000,000.00	10,000,000.00	
BAN Totals				17,000,000.00	17,000,000.00	
LOS ANGELES COUNTY ISSUED TOTAL				17,000,000.00	17,000,000.00	
NTRD - PSI NON-TRADING Total				593,565,000.00	593,485,718.85	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 04/30/12
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

<u>SEC ID</u>	<u>DESCRIPTION</u>	<u>DRAW DATE</u>	<u>AMOUNT</u>	<u>RATE</u>
88203	LACCAL	11/01/11	7,000,000.00	0.551%
89778	LACCAL	04/06/12	10,000,000.00	0.561%
			<u>\$ 17,000,000.00</u>	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of April 30, 2012
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	5,214,113,448.82	72.07	DAYS	0.00	0.00	DAYS
EURO CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
BANKERS ACCEPTANCE	0.00	0.00	DAYS	0.00	0.00	DAYS
COMMERCIAL PAPER	9,018,946,440.42	18.05	DAYS	0.00	0.00	DAYS
GOVERNMENTS	473,521,491.99	615.89	DAYS	0.00	0.00	DAYS
AGENCIES	10,033,527,913.17	1,413.25	DAYS	0.00	0.00	DAYS
MUNICIPALS	17,000,000.00	791.00	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	739,627,096.60	261.81	DAYS	0.00	0.00	DAYS
REPURCHASE AGREEMENT	0.00	0.00	DAYS	0.00	0.00	DAYS
ASSET BACKED	0.00	0.00	DAYS	0.00	0.00	DAYS
OTHER	0.00	0.00	DAYS	0.00	0.00	DAYS
TOTAL	\$25,496,736,391.00	596.83	DAYS	\$0.00	0.00	DAYS

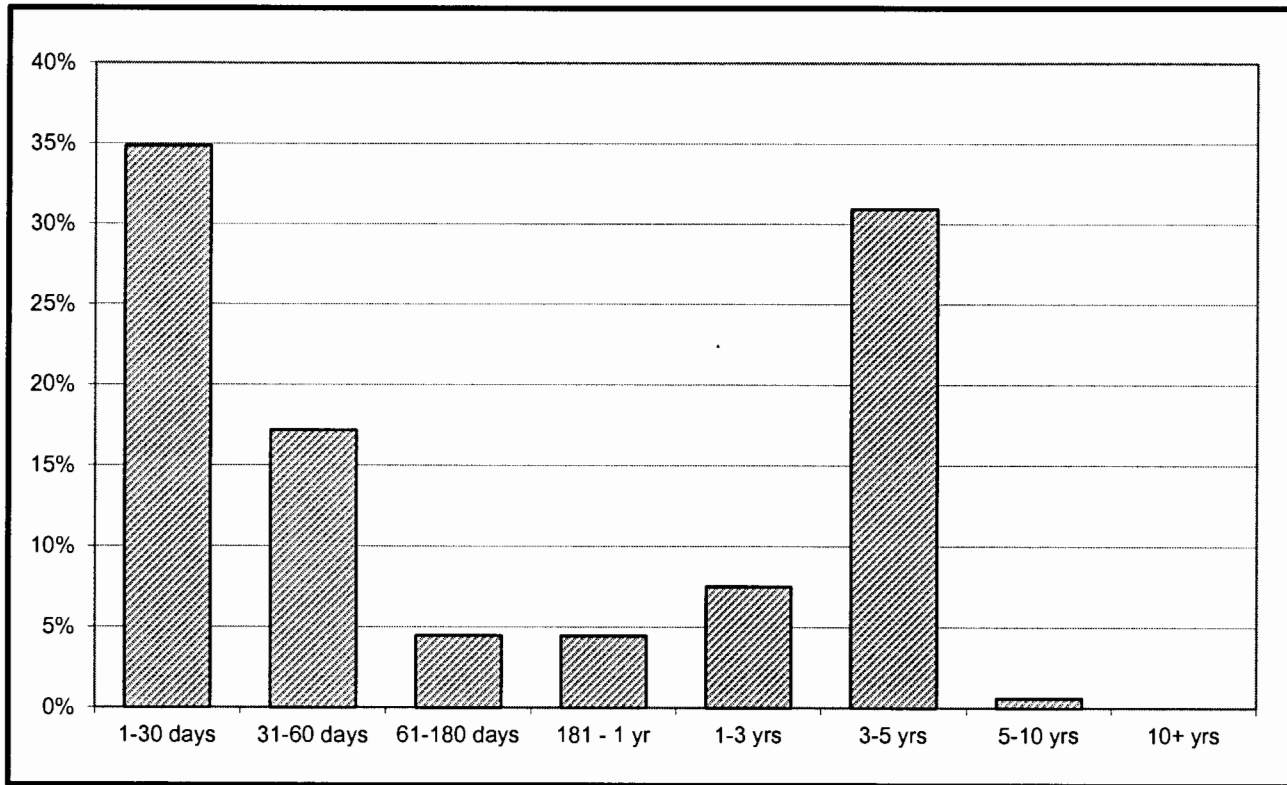
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of April 30, 2012
Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
PSI - NTRD/TRD							
1 to 30 Days	05/01/12 - 05/30/12	8,885,525,000.00	34.91	34.91	8,884,811,947.67	34.85	34.85
31 to 60 Days	05/31/12 - 06/29/12	4,384,350,000.00	17.22	52.13	4,384,323,478.06	17.19	52.04
61 to 90 Days	06/30/12 - 07/29/12	387,415,000.00	1.52	53.65	387,463,523.40	1.52	53.56
91 to 120 Days	07/30/12 - 08/28/12	470,000,000.00	1.85	55.50	470,015,689.77	1.84	55.40
121 to 180 Days	08/29/12 - 10/27/12	285,606,000.00	1.12	56.62	285,714,905.65	1.12	56.52
181 to 270 Days	10/28/12 - 01/25/13	525,000,000.00	2.06	58.68	525,236,896.15	2.06	58.58
271 to 365 Days	01/26/13 - 04/30/13	606,690,000.00	2.38	61.06	608,755,230.35	2.39	60.97
1 to 1.5 YEARS	05/01/13 - 10/29/13	786,107,000.00	3.09	64.15	794,284,533.68	3.12	64.09
1.5 to 2 YEARS	10/30/13 - 04/30/14	696,479,000.00	2.74	66.89	703,760,825.16	2.76	66.85
2 to 3 YEARS	04/30/14 - 04/30/15	408,485,000.00	1.60	68.49	413,277,270.27	1.62	68.47
3 to 4 YEARS	04/30/15 - 04/30/16	1,327,545,000.00	5.22	73.71	1,327,212,534.32	5.20	73.67
4 to 5 YEARS	04/30/16 - 04/30/17	6,539,836,000.00	25.69	99.40	6,560,122,285.91	25.73	99.40
5 to 10 YEARS	04/30/17 - 04/30/22	151,810,000.00	0.60	100.00	151,757,270.61	0.60	100.00
Portfolio Total:		\$25,454,848,000.00			\$25,496,736,391.00		
BLPSI							
181 to 270 Days	10/28/12 - 01/25/13	1,500,000.00	50.00	50.00	1,543,857.62	49.66	49.66
2 to 3 YEARS	04/30/14 - 04/30/15	1,500,000.00	50.00	100.00	1,565,240.62	50.34	100.00
Portfolio Total:		\$3,000,000.00			\$3,109,098.24		
GF							
91 to 120 Days	07/30/12 - 08/28/12	1,481.19	0.03	0.03	1,481.19	0.03	0.03
1.5 to 2 YEARS	10/30/13 - 04/30/14	25,165.57	0.49	0.52	25,165.57	0.49	0.52
4 to 5 YEARS	04/30/16 - 04/30/17	76,550.94	1.48	2.00	76,550.94	1.48	2.00
5 to 10 YEARS	04/30/17 - 04/30/22	5,065,000.00	98.00	100.00	5,065,000.00	98.00	100.00
Portfolio Total:		\$5,168,197.70			\$5,168,197.70		
MAST							
4 to 5 YEARS	04/30/16 - 04/30/17	85,000.00	100.00	100.00	85,871.49	100.00	100.00
Portfolio Total:		\$85,000.00			\$85,871.49		
PHHPA							
10 + YEARS	04/30/22 - 04/30/62	27,000,000.00	100.00	100.00	27,128,660.01	100.00	100.00
Portfolio Total:		\$27,000,000.00			\$27,128,660.01		

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of April 30, 2012
Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
SANIT							
4 to 5 YEARS	04/30/16 - 04/30/17	<u>4,499,000.00</u>	100.00	100.00	<u>4,497,989.08</u>	100.00	100.00
Portfolio Total:		\$4,499,000.00			\$4,497,989.08		
SCAQM							
181 to 270 Days	10/28/12 - 01/25/13	<u>39,466,467.22</u>	100.00	100.00	<u>39,466,467.22</u>	100.00	100.00
Portfolio Total:		\$39,466,467.22			\$39,466,467.22		
SLIM							
181 to 270 Days	10/28/12 - 01/25/13	<u>10,094,376.29</u>	100.00	100.00	<u>10,094,376.29</u>	100.00	100.00
Portfolio Total:		\$10,094,376.29			\$10,094,376.29		
WASIA							
181 to 270 Days	10/28/12 - 01/25/13	<u>13,604,160.52</u>	100.00	100.00	<u>13,604,160.52</u>	100.00	100.00
Portfolio Total:		\$13,604,160.52			\$13,604,160.52		

**LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY MATURITY
AS OF APRIL 2012
ATTACHMENT XVI**



<u>L.A.C. INVESTMENT POOL</u>		
	<u>In Thousands</u>	<u>%</u>
1 - 30 days	\$ 8,884,812	34.85%
31 - 60 days	4,384,323	17.19%
61 - 180 days	1,143,194	4.48%
181 - 1 yr	1,133,992	4.45%
1 - 3 yrs	1,911,323	7.50%
3 - 5 yrs	7,887,335	30.93%
5 - 10 yrs	151,757	0.60%
10+ yrs	-	0.00%
	<u>\$ 25,496,736</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 04/30/12
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	\$10,094,376.29
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,466,467.22
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	<u>13,604,160.52</u>
	LAIF TOTAL	<u><u>\$63,165,004.03</u></u>

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF INVESTMENT DATA A COMPARISON OF MARCH 2012 WITH MARCH 2011 (DOLLARS IN THOUSANDS)

	MARCH 2012	MARCH 2011	CHANGE
Average Daily Portfolio	\$ 63,666,116	\$ 66,930,284	\$ -3,264,168
Accrued Earnings	\$ 20,666	\$ 28,397	\$ -7,731
Effective Yield	0.383 %	0.500 %	-0.117 %
Average Life-Month End (In Days)	243	193	+50
Total Security Transactions			
Amount	\$ 20,523,743	\$ 27,241,149	\$ -6,717,406
Number	412	550	-138
Total Time Deposit Transactions			
Amount	\$ 1,635,000	\$ 2,512,000	\$ -877,000
Number	87	126	-39
Average Workday Investment Activity	\$ 1,007,216	\$ 1,352,416	\$ -345,200
Prescribed Demand Account Balances For Services	\$ 1,856,074	\$ 1,690,870	\$ +165,204

**BILL LOCKYER
 TREASURER
 STATE OF CALIFORNIA**

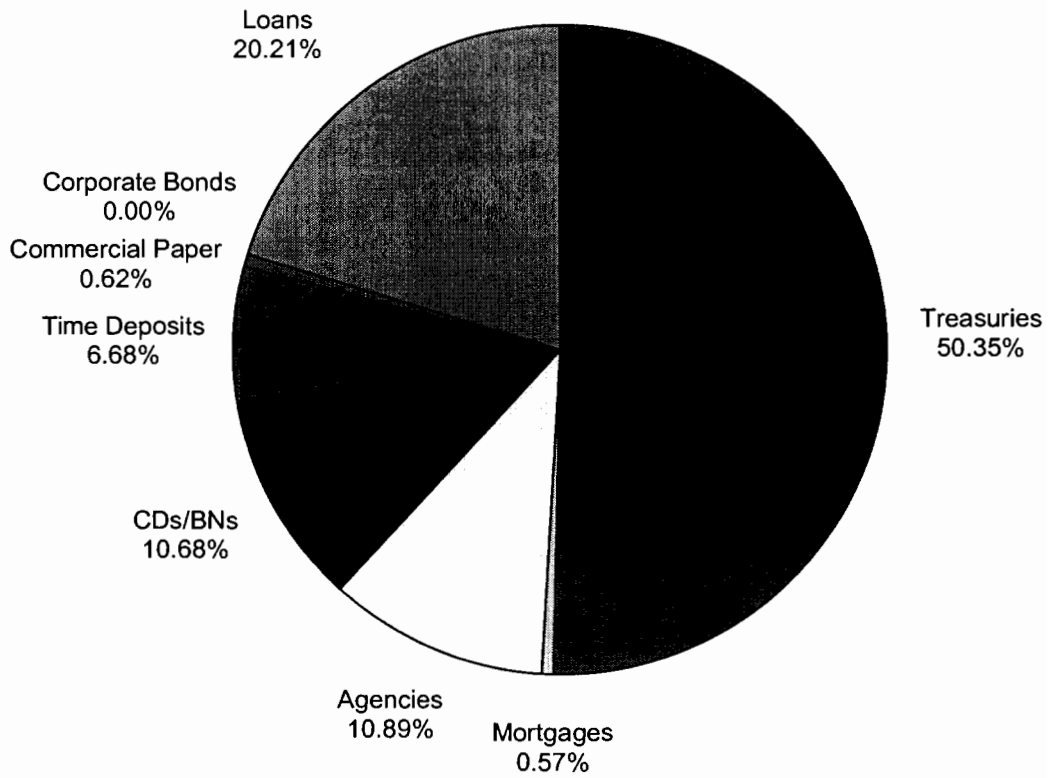
**INVESTMENT DIVISION SELECTED INVESTMENT DATA
 ANALYSIS OF THE POOLED MONEY INVESTMENT ACCOUNT PORTFOLIO
 (000 OMITTED)**

<u>TYPE OF SECURITY</u>	March 31, 2012		
	<u>AMOUNT</u>	<u>PERCENT OF PORTFOLIO</u>	<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	\$ 17,422,080	27.07	-1.80
Bonds	0	0.00	0
Notes	14,977,688	23.28	-0.06
Strips	0	0.00	0
Total Government	\$ 32,399,768	50.35	-1.86
Federal Agency Debentures	\$ 1,510,225	2.35	+0.02
Certificates of Deposit	6,875,011	10.68	+3.58
Bank Notes	0	0.00	0
Bankers' Acceptances	0	0.00	0
Repurchases	0	0.00	0
Federal Agency Discount Notes	4,791,501	7.45	+0.06
Time Deposits	4,300,640	6.68	+0.15
GNMAs	24	0.00	0
Commercial Paper	399,836	0.62	-1.86
FHLMC/Remics	364,494	0.57	-0.02
Corporate Bonds	0	0.00	0
AB 55 Loans	310,404	0.48	0
GF Loans	12,694,900	19.73	-0.08
NOW Accounts	0	0.00	0
Other	699,922	1.09	+0.01
Reversed Repurchases	0	0.00	0
Total (All Types)	\$ 64,346,725	100.00	

INVESTMENT ACTIVITY

	MARCH 2012		FEBRUARY 2012	
	<u>NUMBER</u>	<u>AMOUNT</u>	<u>NUMBER</u>	<u>AMOUNT</u>
Pooled Money	412	\$ 20,523,743	209	\$ 10,395,496
Other	47	1,071,351	6	487
Time Deposits	87	1,635,000	101	1,790,480
Totals	546	\$ 23,230,094	316	\$ 12,186,463
PMIA Monthly Average Effective Yield	0.383		0.389	
Year to Date Yield Last Day of Month	0.388		0.389	

Pooled Money Investment Account Portfolio Composition \$64.3 Billion 03/31/12



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>
03/01/12 SALES								
	TR	BILL	03/08/12	0.040%	50,000	343	110,201.39	0.235
	TR	BILL	03/08/12	0.040%	50,000	343	110,201.39	0.235
	TR	BILL	03/08/12	0.040%	50,000	343	110,201.39	0.235
	TR	BILL	03/08/12	0.040%	50,000	343	110,201.39	0.235
	TR	BILL	03/08/12	0.040%	50,000	349	104,680.55	0.219
	TR	BILL	03/08/12	0.040%	50,000	349	104,680.55	0.219
	TR	BILL	03/08/12	0.040%	50,000	349	104,680.55	0.219
	TR	BILL	03/08/12	0.040%	50,000	349	104,680.55	0.219
	TR	BILL	03/08/12	0.030%	50,000	350	107,552.08	0.225
	TR	BILL	03/08/12	0.030%	50,000	350	107,552.08	0.225
	TR	BILL	03/08/12	0.030%	50,000	350	107,552.08	0.225
	TR	BILL	03/08/12	0.030%	50,000	350	107,552.08	0.225

03/01/12 REDEMPTIONS

	CP	GE CO	03/01/12	0.120%	50,000	15	2,500.00	0.122	
	CP	GE CO	03/01/12	0.120%	50,000	15	2,500.00	0.122	
	CP	GE CO	03/01/12	0.120%	50,000	15	2,500.00	0.122	
	CP	GE CO	03/01/12	0.120%	50,000	15	2,500.00	0.122	
	CP	GE CO	03/01/12	0.120%	50,000	15	2,500.00	0.122	
	CP	GE CO	03/01/12	0.120%	50,000	15	2,500.00	0.122	
	CP	BARCLY US	03/01/12	0.150%	50,000	16	3,333.33	0.153	
	CP	BARCLY US	03/01/12	0.150%	50,000	16	3,333.33	0.153	
	CP	BARCLY US	03/01/12	0.150%	50,000	16	3,333.33	0.153	
	CP	BARCLY US	03/01/12	0.150%	50,000	16	3,333.33	0.153	
	CP	BARCLY US	03/01/12	0.150%	50,000	16	3,333.33	0.153	
	CP	BARCLY US	03/01/12	0.150%	50,000	16	3,333.33	0.153	
	CP	FCAR	03/01/12	0.290%	10,000	71	5,719.44	0.295	
	CP	FCAR	03/01/12	0.290%	50,000	71	28,597.22	0.295	
	CP	FCAR	03/01/12	0.290%	50,000	71	28,597.22	0.295	
	CP	NORDEA NA	03/01/12	0.435%	50,000	105	63,437.50	0.443	
	CP	NORDEA NA	03/01/12	0.435%	50,000	105	63,437.50	0.443	
	CP	NORDEA NA	03/01/12	0.435%	50,000	105	63,437.50	0.443	
	CP	NORDEA NA	03/01/12	0.435%	50,000	105	63,437.50	0.443	
	YCD	NORINCHUK	0.170%	03/01/12	0.170%	50,000	7	1,652.78	0.173
	YCD	NORINCHUK	0.170%	03/01/12	0.170%	50,000	7	1,652.78	0.173
	YCD	NORINCHUK	0.170%	03/01/12	0.170%	50,000	7	1,652.78	0.173
	YCD	NORINCHUK	0.170%	03/01/12	0.170%	50,000	7	1,652.78	0.173
	YCD	MONTREAL	0.090%	03/01/12	0.090%	50,000	8	1,000.00	0.092
	YCD	MONTREAL	0.090%	03/01/12	0.090%	50,000	8	1,000.00	0.092
	YCD	MONTREAL	0.090%	03/01/12	0.090%	50,000	8	1,000.00	0.092
	YCD	MONTREAL	0.090%	03/01/12	0.090%	50,000	8	1,000.00	0.092
	YCD	MONTREAL	0.090%	03/01/12	0.090%	50,000	8	1,000.00	0.092
	YCD	MONTREAL	0.090%	03/01/12	0.090%	50,000	8	1,000.00	0.092
	YCD	TOKYO-MIT	0.120%	03/01/12	0.120%	50,000	8	1,333.33	0.122
	YCD	TOKYO-MIT	0.120%	03/01/12	0.120%	50,000	8	1,333.33	0.122
	YCD	TOKYO-MIT	0.120%	03/01/12	0.120%	50,000	8	1,333.33	0.122
	YCD	TOKYO-MIT	0.120%	03/01/12	0.120%	50,000	8	1,333.33	0.122
	YCD	MONTREAL	0.130%	03/01/12	0.130%	50,000	29	5,236.11	0.132
	YCD	MONTREAL	0.130%	03/01/12	0.130%	50,000	29	5,236.11	0.132

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>	
03/01/12 REDEMPTIONS (Continued)									
	YCD	MONTREAL	0.130%	03/01/12	0.130%	50,000	29	5,236.11	0.132
	YCD	MONTREAL	0.130%	03/01/12	0.130%	50,000	29	5,236.11	0.132
	YCD	MONTREAL	0.130%	03/01/12	0.130%	50,000	29	5,236.11	0.132
	YCD	MONTREAL	0.130%	03/01/12	0.130%	50,000	29	5,236.11	0.132
	YCD	MONTREAL	0.130%	03/01/12	0.130%	50,000	29	5,236.11	0.132
03/01/12 NO PURCHASES									
03/02/12 NO REDEMPTIONS									
03/02/12 NO PURCHASES									
03/05/12 SALES									
	TR	BILL		03/08/12	0.030%	50,000	350	111,413.19	0.233
	TR	BILL		03/08/12	0.030%	50,000	350	111,413.19	0.233
	TR	BILL		03/08/12	0.030%	50,000	350	111,413.19	0.233
	TR	BILL		03/08/12	0.030%	50,000	350	111,413.19	0.233
	TR	BILL		03/08/12	0.030%	50,000	350	111,413.19	0.233
	TR	BILL		03/08/12	0.030%	50,000	350	111,413.19	0.233
	TR	BILL		03/08/12	0.030%	50,000	350	111,413.19	0.233
	TR	BILL		03/08/12	0.030%	50,000	350	111,413.19	0.233
03/05/12 NO REDEMPTIONS									
03/05/12 NO PURCHASES									
03/06/12 SALES									
	TR	BILL		03/08/12	0.050%	50,000	347	113,770.83	0.240
	TR	BILL		03/08/12	0.050%	50,000	347	113,770.83	0.240
	TR	BILL		03/08/12	0.050%	50,000	348	110,451.39	0.232
	TR	BILL		03/08/12	0.035%	50,000	348	110,493.06	0.232
	TR	BILL		03/08/12	0.035%	50,000	348	110,493.06	0.232
	TR	BILL		03/08/12	0.035%	50,000	348	110,493.06	0.232
03/06/12 NO REDEMPTIONS									
03/06/12 NO PURCHASES									
03/07/12 NO REDEMPTIONS									
03/07/12 PURCHASES									
	CP	BARCLY US		03/19/12	0.130%	50,000			
	CP	BARCLY US		03/19/12	0.130%	50,000			
	CP	BARCLY US		03/19/12	0.130%	50,000			
	CP	BARCLY US		03/19/12	0.130%	50,000			
	CP	BARCLY US		03/19/12	0.130%	50,000			
	CP	BARCLY US		03/19/12	0.130%	50,000			

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
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03/07/12 PURCHASES (Continued)

CP		BARCLY US	03/19/12	0.130%	50,000			
CP		BARCLY US	03/19/12	0.130%	50,000			
CP		BARCLY US	03/19/12	0.130%	50,000			
CP		BARCLY US	03/19/12	0.130%	50,000			
CP		BARCLY US	03/19/12	0.130%	50,000			
CP		BARCLY US	03/19/12	0.130%	50,000			

03/08/12 REDEMPTIONS

TR		BILL	03/08/12	0.268%	50,000	345	128,177.08	0.273
TR		BILL	03/08/12	0.268%	50,000	345	128,177.08	0.273
TR		BILL	03/08/12	0.268%	50,000	345	128,177.08	0.273
TR		BILL	03/08/12	0.268%	50,000	345	128,177.08	0.273
TR		BILL	03/08/12	0.268%	50,000	345	128,177.08	0.273
TR		BILL	03/08/12	0.268%	50,000	345	128,177.08	0.273
TR		BILL	03/08/12	0.270%	50,000	345	129,375.00	0.275
TR		BILL	03/08/12	0.270%	50,000	345	129,375.00	0.275
TR		BILL	03/08/12	0.270%	50,000	345	129,375.00	0.275
TR		BILL	03/08/12	0.270%	50,000	345	129,375.00	0.275
TR		BILL	03/08/12	0.273%	50,000	345	130,572.92	0.278
TR		BILL	03/08/12	0.273%	50,000	345	130,572.92	0.278
TR		BILL	03/08/12	0.273%	50,000	345	130,572.92	0.278
TR		BILL	03/08/12	0.273%	50,000	345	130,572.92	0.278
TR		BILL	03/08/12	0.270%	50,000	346	129,750.00	0.275
TR		BILL	03/08/12	0.270%	50,000	346	129,750.00	0.275
TR		BILL	03/08/12	0.270%	50,000	346	129,750.00	0.275
TR		BILL	03/08/12	0.270%	50,000	346	129,750.00	0.275
TR		BILL	03/08/12	0.270%	50,000	346	129,750.00	0.275
TR		BILL	03/08/12	0.270%	50,000	346	129,750.00	0.275
TR		BILL	03/08/12	0.270%	50,000	346	129,750.00	0.275
TR		BILL	03/08/12	0.270%	50,000	346	129,750.00	0.275
TR		BILL	03/08/12	0.270%	50,000	346	129,750.00	0.275
TR		BILL	03/08/12	0.270%	50,000	346	129,750.00	0.275
TR		BILL	03/08/12	0.270%	50,000	346	129,750.00	0.275
TR		BILL	03/08/12	0.250%	50,000	364	126,388.89	0.255
TR		BILL	03/08/12	0.250%	50,000	364	126,388.89	0.255
TR		BILL	03/08/12	0.250%	50,000	364	126,388.89	0.255
TR		BILL	03/08/12	0.250%	50,000	364	126,388.89	0.255
TR		BILL	03/08/12	0.250%	50,000	364	126,388.89	0.255
TR		BILL	03/08/12	0.250%	50,000	364	126,388.89	0.255
TR		BILL	03/08/12	0.250%	50,000	364	126,388.89	0.255
TR		BILL	03/08/12	0.250%	50,000	364	126,388.89	0.255
TR		BILL	03/08/12	0.250%	50,000	364	126,388.89	0.255
TR		BILL	03/08/12	0.250%	50,000	364	126,388.89	0.255
TR		BILL	03/08/12	0.250%	50,000	364	126,388.89	0.255
TR		BILL	03/08/12	0.250%	50,000	364	126,388.89	0.255

ACCOUNT

DATE	TYPE	DESCRIPTION	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
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03/08/12 PURCHASES

CP	GE CO		03/12/12	0.070%	50,000			
CP	GE CO		03/12/12	0.070%	50,000			
CP	GE CO		03/12/12	0.070%	50,000			
CP	GE CO		03/12/12	0.070%	50,000			
CP	BARCLY US		03/12/12	0.120%	50,000			
CP	BARCLY US		03/12/12	0.120%	50,000			
CP	BARCLY US		03/12/12	0.120%	50,000			
CP	BARCLY US		03/12/12	0.120%	50,000			
TR	BILL		03/07/13	0.168%	50,000			
TR	BILL		03/07/13	0.168%	50,000			
TR	BILL		03/07/13	0.168%	50,000			
TR	BILL		03/07/13	0.168%	50,000			
TR	BILL		03/07/13	0.168%	50,000			
TR	BILL		03/07/13	0.168%	50,000			
TR	BILL		03/07/13	0.168%	50,000			
TR	BILL		03/07/13	0.168%	50,000			
TR	BILL		03/07/13	0.168%	50,000			
TR	BILL		03/07/13	0.168%	50,000			
TR	BILL		03/07/13	0.168%	50,000			
TR	BILL		03/07/13	0.168%	50,000			
TR	BILL		03/07/13	0.168%	50,000			
TR	BILL		03/07/13	0.168%	50,000			
TR	BILL		03/07/13	0.168%	50,000			
TR	BILL		03/07/13	0.168%	50,000			
TR	BILL		03/07/13	0.168%	50,000			
TR	BILL		03/07/13	0.168%	50,000			
TR	BILL		03/07/13	0.168%	50,000			
TR	BILL		03/07/13	0.168%	50,000			
TR	BILL		03/07/13	0.168%	50,000			
TR	BILL		03/07/13	0.168%	50,000			
TR	BILL		03/07/13	0.168%	50,000			
TR	BILL		03/07/13	0.168%	50,000			
TR	BILL		03/07/13	0.168%	50,000			
TR	BILL		03/07/13	0.168%	50,000			
TR	BILL		03/07/13	0.168%	50,000			
TR	BILL		03/07/13	0.168%	50,000			
TR	BILL		03/07/13	0.168%	50,000			
TR	BILL		03/07/13	0.168%	50,000			
TR	BILL		03/07/13	0.168%	50,000			
TR	BILL		03/07/13	0.168%	50,000			
TR	BILL		03/07/13	0.168%	50,000			
TR	BILL		03/07/13	0.168%	50,000			
TR	BILL		03/07/13	0.168%	50,000			
TR	BILL		03/07/13	0.168%	50,000			
TR	BILL		03/07/13	0.168%	50,000			
YCD	NORINCHUK	0.180%	03/19/12	0.180%	50,000			
YCD	NORINCHUK	0.180%	03/19/12	0.180%	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>
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03/08/12 PURCHASES (Continued)

YCD		MONTREAL	0.150%	04/02/12	0.150%	50,000		
YCD		MONTREAL	0.150%	04/02/12	0.150%	50,000		
YCD		MONTREAL	0.150%	04/02/12	0.150%	50,000		
YCD		MONTREAL	0.150%	04/02/12	0.150%	50,000		
YCD		MONTREAL	0.150%	04/02/12	0.150%	50,000		
YCD		MONTREAL	0.150%	04/02/12	0.150%	50,000		
YCD		MONTREAL	0.150%	04/02/12	0.150%	50,000		
YCD		MONTREAL	0.150%	04/02/12	0.150%	50,000		
YCD		MONTREAL	0.150%	04/02/12	0.150%	50,000		
YCD		MONTREAL	0.150%	04/02/12	0.150%	50,000		

03/09/12 SALES

TR		BILL		04/05/12	0.055%	50,000	325	101,826.39	0.229
TR		BILL		04/05/12	0.055%	50,000	325	101,826.39	0.229
TR		BILL		04/05/12	0.055%	50,000	325	101,826.39	0.229
TR		BILL		04/05/12	0.055%	50,000	325	101,826.39	0.229

03/09/12 NO REDEMPTIONS

03/09/12 NO PURCHASES

03/12/12 REDEMPTIONS

CP		GE CO		03/12/12	0.070%	50,000	4	388.89	0.071
CP		GE CO		03/12/12	0.070%	50,000	4	388.89	0.071
CP		GE CO		03/12/12	0.070%	50,000	4	388.89	0.071
CP		GE CO		03/12/12	0.070%	50,000	4	388.89	0.071
CP		BARCLY US		03/12/12	0.120%	50,000	4	666.67	0.122
CP		BARCLY US		03/12/12	0.120%	50,000	4	666.67	0.122
CP		BARCLY US		03/12/12	0.120%	50,000	4	666.67	0.122
CP		BARCLY US		03/12/12	0.120%	50,000	4	666.67	0.122

03/12/12 PURCHASES

CD		UNIONBANK	0.150%	04/02/12	0.150%	50,000		
CD		UNIONBANK	0.150%	04/02/12	0.150%	50,000		
CD		UNIONBANK	0.150%	04/02/12	0.150%	50,000		
CD		UNIONBANK	0.150%	04/02/12	0.150%	50,000		

03/13/12 NO REDEMPTIONS

03/13/12 NO PURCHASES

03/14/12 NO REDEMPTIONS

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
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03/14/12 PURCHASES

CP	GE CO		03/30/12	0.140%	50,000			
CP	GE CO		03/30/12	0.140%	50,000			
CP	GE CO		03/30/12	0.140%	50,000			
CP	GE CO		03/30/12	0.140%	50,000			
CP	GE CO		03/30/12	0.140%	50,000			
CP	GE CO		03/30/12	0.140%	50,000			
CP	GE CO		03/30/12	0.140%	50,000			
CP	GE CO		03/30/12	0.140%	50,000			
CP	GE CO		03/30/12	0.140%	50,000			
CP	GE CO		03/30/12	0.140%	50,000			
CP	GE CO		03/30/12	0.140%	50,000			
CP	GE CO		03/30/12	0.140%	50,000			

03/15/12 REDEMPTIONS

TR	NOTE	1.375%	03/15/12	0.271%	50,000	371	138,402.11	0.270
TR	NOTE	1.375%	03/15/12	0.271%	50,000	371	138,402.11	0.270
TR	NOTE	1.375%	03/15/12	0.271%	50,000	371	138,402.11	0.270
TR	NOTE	1.375%	03/15/12	0.271%	50,000	371	138,402.11	0.270
TR	NOTE	1.375%	03/15/12	0.271%	50,000	371	138,402.11	0.270
TR	NOTE	1.375%	03/15/12	0.271%	50,000	371	138,402.11	0.270
TR	NOTE	1.375%	03/15/12	0.271%	50,000	371	138,402.11	0.270
TR	NOTE	1.375%	03/15/12	0.271%	50,000	371	138,402.11	0.270
TR	NOTE	1.375%	03/15/12	0.271%	50,000	371	138,402.11	0.270
TR	NOTE	1.375%	03/15/12	0.275%	50,000	371	140,355.26	0.274
TR	NOTE	1.375%	03/15/12	0.275%	50,000	371	140,355.26	0.274
TR	NOTE	1.375%	03/15/12	0.275%	50,000	371	140,355.26	0.274
TR	NOTE	1.375%	03/15/12	0.275%	50,000	371	140,355.26	0.274

03/15/12 PURCHASES

TR	NOTE	0.375%	03/15/15	0.585%	50,000			
TR	NOTE	0.375%	03/15/15	0.585%	50,000			
TR	NOTE	0.375%	03/15/15	0.585%	50,000			
TR	NOTE	0.375%	03/15/15	0.585%	50,000			
TR	NOTE	0.375%	03/15/15	0.586%	50,000			
TR	NOTE	0.375%	03/15/15	0.586%	50,000			
TR	NOTE	0.375%	03/15/15	0.586%	50,000			
TR	NOTE	0.375%	03/15/15	0.586%	50,000			
TR	NOTE	0.375%	03/15/15	0.588%	50,000			
TR	NOTE	0.375%	03/15/15	0.588%	50,000			
TR	NOTE	0.375%	03/15/15	0.588%	50,000			
TR	NOTE	0.375%	03/15/15	0.588%	50,000			
TR	NOTE	0.375%	03/15/15	0.588%	50,000			
TR	NOTE	0.375%	03/15/15	0.588%	50,000			
TR	NOTE	0.375%	03/15/15	0.588%	50,000			
YCD	NORINCHUK	0.170%	03/22/12	0.170%	50,000			
YCD	NORINCHUK	0.170%	03/22/12	0.170%	50,000			
YCD	NORINCHUK	0.170%	03/22/12	0.170%	50,000			

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
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03/15/12 PURCHASES (Continued)

YCD		NORINCHUK	0.170%	03/22/12	0.170%	50,000		
YCD		SUMITOMO	0.130%	03/27/12	0.130%	50,000		
YCD		SUMITOMO	0.130%	03/27/12	0.130%	50,000		
YCD		SUMITOMO	0.130%	03/27/12	0.130%	50,000		
YCD		SUMITOMO	0.130%	03/27/12	0.130%	50,000		
YCD		TOKYO-MIT	0.140%	03/27/12	0.140%	50,000		
YCD		TOKYO-MIT	0.140%	03/27/12	0.140%	50,000		
YCD		TOKYO-MIT	0.140%	03/27/12	0.140%	50,000		
YCD		TOKYO-MIT	0.140%	03/27/12	0.140%	50,000		
YCD		TOKYO-MIT	0.140%	03/27/12	0.140%	50,000		
YCD		TOKYO-MIT	0.140%	03/27/12	0.140%	50,000		

03/16/12 NO REDEMPTIONS

03/16/12 PURCHASES

YCD		NORINCHUK	0.190%	03/30/12	0.190%	50,000		
YCD		NORINCHUK	0.190%	03/30/12	0.190%	50,000		
YCD		NORINCHUK	0.190%	03/30/12	0.190%	50,000		
YCD		NORINCHUK	0.190%	03/30/12	0.190%	50,000		
YCD		NORINCHUK	0.190%	03/30/12	0.190%	50,000		

03/19/12 SALES

TR		NOTE	0.375%	03/15/15	0.565%	50,000	4	33,288.04	6.109
TR		NOTE	0.375%	03/15/15	0.565%	50,000	4	33,288.04	6.109
TR		NOTE	0.375%	03/15/15	0.565%	50,000	4	33,288.04	6.109
TR		NOTE	0.375%	03/15/15	0.565%	50,000	4	33,288.04	6.109
TR		NOTE	0.375%	03/15/15	0.565%	50,000	4	33,288.04	6.109
TR		NOTE	0.375%	03/15/15	0.565%	50,000	4	33,288.04	6.109

03/19/12 REDEMPTIONS

CP		BARCLY US		03/19/12	0.130%	50,000	12	2,166.67	0.132
CP		BARCLY US		03/19/12	0.130%	50,000	12	2,166.67	0.132
CP		BARCLY US		03/19/12	0.130%	50,000	12	2,166.67	0.132
CP		BARCLY US		03/19/12	0.130%	50,000	12	2,166.67	0.132
CP		BARCLY US		03/19/12	0.130%	50,000	12	2,166.67	0.132
CP		BARCLY US		03/19/12	0.130%	50,000	12	2,166.67	0.132
CP		BARCLY US		03/19/12	0.130%	50,000	12	2,166.67	0.132
CP		BARCLY US		03/19/12	0.130%	50,000	12	2,166.67	0.132
CP		BARCLY US		03/19/12	0.130%	50,000	12	2,166.67	0.132
CP		BARCLY US		03/19/12	0.130%	50,000	12	2,166.67	0.132
CP		BARCLY US		03/19/12	0.130%	50,000	12	2,166.67	0.132
YCD		NORINCHUK	0.180%	03/19/12	0.180%	50,000	11	2,750.00	0.183
YCD		NORINCHUK	0.180%	03/19/12	0.180%	50,000	11	2,750.00	0.183

03/19/12 NO PURCHASES

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
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03/20/12 NO REDEMPTIONS

03/20/12 PURCHASES

CD	UNIONBANK	0.150%	04/02/12	0.150%	50,000			
CD	UNIONBANK	0.150%	04/02/12	0.150%	50,000			
CD	UNIONBANK	0.150%	04/02/12	0.150%	50,000			
CD	UNIONBANK	0.150%	04/02/12	0.150%	50,000			
CP	GE CO		03/29/12	0.130%	50,000			
CP	GE CO		03/29/12	0.130%	50,000			
CP	BARCLY US		04/02/12	0.130%	50,000			
CP	BARCLY US		04/02/12	0.130%	50,000			
CP	BARCLY US		04/02/12	0.130%	50,000			
CP	BARCLY US		04/02/12	0.130%	50,000			
CP	BARCLY US		04/02/12	0.130%	50,000			
CP	BARCLY US		04/02/12	0.130%	50,000			
YCD	TOKYO-MIT	0.150%	03/30/12	0.150%	50,000			
YCD	TOKYO-MIT	0.150%	03/30/12	0.150%	50,000			
YCD	SUMITOMO	0.140%	04/02/12	0.140%	50,000			
YCD	SUMITOMO	0.140%	04/02/12	0.140%	50,000			
YCD	TOKYO-MIT	0.150%	04/02/12	0.150%	50,000			
YCD	TOKYO-MIT	0.150%	04/02/12	0.150%	50,000			
YCD	TOKYO-MIT	0.150%	04/02/12	0.150%	50,000			
YCD	TOKYO-MIT	0.150%	04/02/12	0.150%	50,000			

03/21/12 NO REDEMPTIONS

03/21/12 PURCHASES

CP	BARCLY US		03/30/12	0.120%	50,000			
CP	BARCLY US		03/30/12	0.120%	50,000			
CP	BARCLY US		03/30/12	0.120%	50,000			
CP	BARCLY US		03/30/12	0.120%	50,000			
TR	BILL		03/07/13	0.190%	50,000			
TR	BILL		03/07/13	0.190%	50,000			
TR	BILL		03/07/13	0.190%	50,000			
TR	BILL		03/07/13	0.190%	50,000			
TR	BILL		03/07/13	0.190%	50,000			
TR	BILL		03/07/13	0.190%	50,000			
TR	BILL		03/07/13	0.190%	50,000			
YCD	MONTREAL	0.150%	04/11/12	0.150%	50,000			
YCD	MONTREAL	0.150%	04/11/12	0.150%	50,000			

03/22/12 REDEMPTIONS

YCD	NORINCHUK	0.170%	03/22/12	0.170%	50,000	7	1,652.77	0.172
YCD	NORINCHUK	0.170%	03/22/12	0.170%	50,000	7	1,652.77	0.172
YCD	NORINCHUK	0.170%	03/22/12	0.170%	50,000	7	1,652.77	0.172
YCD	NORINCHUK	0.170%	03/22/12	0.170%	50,000	7	1,652.77	0.172

ACCOUNT

DATE	TYPE	DESCRIPTION	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
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03/22/12 NO PURCHASES

03/23/12 SALES

TR	BILL		04/05/12	0.020%	50,000	340	101,371.53	0.218
TR	BILL		04/05/12	0.015%	50,000	344	110,052.09	0.234
TR	BILL		04/05/12	0.015%	50,000	344	113,770.84	0.241
TR	BILL		04/05/12	0.015%	50,000	344	113,770.84	0.241
TR	BILL		04/05/12	0.015%	50,000	344	113,770.84	0.241
TR	BILL		04/05/12	0.015%	50,000	344	113,770.84	0.241
TR	BILL		04/05/12	0.020%	50,000	344	108,722.22	0.231
TR	BILL		04/05/12	0.020%	50,000	344	108,722.22	0.231
TR	BILL		04/05/12	0.020%	50,000	344	108,722.22	0.231
TR	BILL		04/05/12	0.020%	50,000	344	108,722.22	0.231

03/23/12 NO REDEMPTIONS

03/23/12 NO PURCHASES

03/26/12 NO REDEMPTIONS

03/26/12 NO PURCHASES

03/27/12 REDEMPTIONS

YCD	SUMITOMO	0.130%	03/27/12	0.130%	50,000	12	2,166.67	0.132
YCD	SUMITOMO	0.130%	03/27/12	0.130%	50,000	12	2,166.67	0.132
YCD	SUMITOMO	0.130%	03/27/12	0.130%	50,000	12	2,166.67	0.132
YCD	SUMITOMO	0.130%	03/27/12	0.130%	50,000	12	2,166.67	0.132
YCD	TOKYO-MIT	0.140%	03/27/12	0.140%	50,000	12	2,333.33	0.142
YCD	TOKYO-MIT	0.140%	03/27/12	0.140%	50,000	12	2,333.33	0.142
YCD	TOKYO-MIT	0.140%	03/27/12	0.140%	50,000	12	2,333.33	0.142
YCD	TOKYO-MIT	0.140%	03/27/12	0.140%	50,000	12	2,333.33	0.142
YCD	TOKYO-MIT	0.140%	03/27/12	0.140%	50,000	12	2,333.33	0.142
YCD	TOKYO-MIT	0.140%	03/27/12	0.140%	50,000	12	2,333.33	0.142

03/27/12 NO PURCHASES

03/28/12 NO REDEMPTIONS

03/28/12 PURCHASES

CD	UNIONBANK	0.190%	05/01/12	0.190%	50,000			
CD	UNIONBANK	0.190%	05/01/12	0.190%	50,000			
CD	UNIONBANK	0.190%	05/01/12	0.190%	50,000			
CD	UNIONBANK	0.190%	05/01/12	0.190%	50,000			
CD	UNIONBANK	0.190%	05/01/12	0.190%	50,000			
CD	UNIONBANK	0.190%	05/01/12	0.190%	50,000			
CD	UNIONBANK	0.190%	05/01/12	0.190%	50,000			
CD	UNIONBANK	0.190%	05/01/12	0.190%	50,000			
YCD	TOKYO-MIT	0.160%	04/09/12	0.160%	50,000			
YCD	TOKYO-MIT	0.160%	04/09/12	0.160%	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>
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03/28/12 PURCHASES (Continued)

YCD		TOKYO-MIT	0.160%	04/09/12	0.160%	50,000		
YCD		TOKYO-MIT	0.160%	04/09/12	0.160%	50,000		
YCD		NORINCHUK	0.180%	04/09/12	0.180%	50,000		
YCD		NORINCHUK	0.180%	04/09/12	0.180%	50,000		
YCD		NORINCHUK	0.180%	04/09/12	0.180%	50,000		
YCD		NORINCHUK	0.180%	04/09/12	0.180%	50,000		
YCD		SCOTIA	0.130%	05/01/12	0.130%	50,000		
YCD		SCOTIA	0.130%	05/01/12	0.130%	50,000		
YCD		SCOTIA	0.130%	05/01/12	0.130%	50,000		
YCD		SCOTIA	0.130%	05/01/12	0.130%	50,000		
YCD		STNDRD CH	0.150%	05/01/12	0.150%	50,000		
YCD		STNDRD CH	0.150%	05/01/12	0.150%	50,000		
YCD		STNDRD CH	0.150%	05/01/12	0.150%	50,000		
YCD		STNDRD CH	0.150%	05/01/12	0.150%	50,000		
YCD		MIZUHO	0.170%	05/01/12	0.170%	50,000		
YCD		MIZUHO	0.170%	05/01/12	0.170%	50,000		
YCD		MIZUHO	0.170%	05/01/12	0.170%	50,000		
YCD		MIZUHO	0.170%	05/01/12	0.170%	50,000		
YCD		UBS	0.170%	05/01/12	0.170%	50,000		
YCD		UBS	0.170%	05/01/12	0.170%	50,000		
YCD		UBS	0.170%	05/01/12	0.170%	50,000		
YCD		UBS	0.170%	05/01/12	0.170%	50,000		
YCD		UBS	0.170%	05/01/12	0.170%	50,000		
YCD		UBS	0.170%	05/01/12	0.170%	50,000		

03/29/12 REDEMPTIONS

CP		GE CO		03/29/12	0.130%	50,000	9	1,625.00	0.132
CP		GE CO		03/29/12	0.130%	50,000	9	1,625.00	0.132

03/29/12 PURCHASES

YCD		SVENSKA	0.150%	05/01/12	0.150%	50,000		
YCD		SVENSKA	0.150%	05/01/12	0.150%	50,000		
YCD		SVENSKA	0.150%	05/01/12	0.150%	50,000		
YCD		SVENSKA	0.150%	05/01/12	0.150%	50,000		
YCD		UBS	0.170%	05/01/12	0.170%	25,000		
YCD		UBS	0.170%	05/01/12	0.170%	50,000		
YCD		UBS	0.170%	05/01/12	0.170%	50,000		

03/30/12 REDEMPTIONS

CP		BARCLY US		03/30/12	0.120%	50,000	9	1,500.00	0.122
CP		BARCLY US		03/30/12	0.120%	50,000	9	1,500.00	0.122
CP		BARCLY US		03/30/12	0.120%	50,000	9	1,500.00	0.122
CP		BARCLY US		03/30/12	0.120%	50,000	9	1,500.00	0.122
CP		GE CO		03/30/12	0.140%	50,000	16	3,111.11	0.142
CP		GE CO		03/30/12	0.140%	50,000	16	3,111.11	0.142
CP		GE CO		03/30/12	0.140%	50,000	16	3,111.11	0.142
CP		GE CO		03/30/12	0.140%	50,000	16	3,111.11	0.142

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>	
03/30/12 REDEMPTIONS (Continued)									
	CP	GE CO	03/30/12	0.140%	50,000	16	3,111.11	0.142	
	CP	GE CO	03/30/12	0.140%	50,000	16	3,111.11	0.142	
	CP	GE CO	03/30/12	0.140%	50,000	16	3,111.11	0.142	
	CP	GE CO	03/30/12	0.140%	50,000	16	3,111.11	0.142	
	CP	GE CO	03/30/12	0.140%	50,000	16	3,111.11	0.142	
	CP	GE CO	03/30/12	0.140%	50,000	16	3,111.11	0.142	
	CP	GE CO	03/30/12	0.140%	50,000	16	3,111.11	0.142	
	CP	GE CO	03/30/12	0.140%	50,000	16	3,111.11	0.142	
	CP	GE CO	03/30/12	0.130%	50,000	31	5,597.22	0.131	
	CP	GE CO	03/30/12	0.130%	50,000	31	5,597.22	0.131	
	CP	GE CO	03/30/12	0.130%	50,000	31	5,597.22	0.131	
	CP	GE CO	03/30/12	0.130%	50,000	31	5,597.22	0.131	
	CP	GE CO	03/30/12	0.130%	50,000	31	5,597.22	0.131	
	CP	GE CO	03/30/12	0.130%	50,000	31	5,597.22	0.131	
	CP	GE CO	03/30/12	0.130%	50,000	31	5,597.22	0.131	
	CP	GE CO	03/30/12	0.130%	50,000	31	5,597.22	0.131	
	CP	GE CO	03/30/12	0.130%	50,000	31	5,597.22	0.131	
	CP	GE CO	03/30/12	0.130%	50,000	31	5,597.22	0.131	
	CP	GE CO	03/30/12	0.130%	50,000	31	5,597.22	0.131	
	CP	GE CO	03/30/12	0.130%	50,000	31	5,597.22	0.131	
	YCD	TOKYO-MIT	0.150%	03/30/12	0.150%	50,000	10	2,083.33	0.152
	YCD	TOKYO-MIT	0.150%	03/30/12	0.150%	50,000	10	2,083.33	0.152
	YCD	NORINCHUK	0.190%	03/30/12	0.190%	50,000	14	3,694.44	0.193
	YCD	NORINCHUK	0.190%	03/30/12	0.190%	50,000	14	3,694.44	0.193
	YCD	NORINCHUK	0.190%	03/30/12	0.190%	50,000	14	3,694.44	0.193
	YCD	NORINCHUK	0.190%	03/30/12	0.190%	50,000	14	3,694.44	0.193
	YCD	NORINCHUK	0.190%	03/30/12	0.190%	50,000	14	3,694.44	0.193

03/30/12 PURCHASES

TR	BILL		03/07/13	0.165%	50,000			
TR	BILL		03/07/13	0.165%	50,000			
TR	BILL		03/07/13	0.165%	50,000			
TR	BILL		03/07/13	0.165%	50,000			

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>				
New Omni Bank, NA	01/06/12	0.070	2,000,000.00	04/06/12
New Omni Bank, NA	01/12/12	0.080	3,000,000.00	04/12/12
New Omni Bank, NA	01/19/12	0.090	2,000,000.00	04/19/12
New Omni Bank, NA	01/26/12	0.100	2,000,000.00	04/26/12
New Omni Bank, NA	02/02/12	0.120	2,000,000.00	05/03/12
New Omni Bank, NA	02/09/12	0.140	2,000,000.00	05/10/12
New Omni Bank, NA	02/17/12	0.170	2,000,000.00	05/18/12
New Omni Bank, NA	03/01/12	0.170	2,000,000.00	05/31/12
New Omni Bank, NA	03/09/12	0.140	1,000,000.00	06/08/12
New Omni Bank, NA	03/16/12	0.150	2,000,000.00	06/15/12
<u>ARCADIA</u>				
American Plus Bank, NA	02/16/12	0.150	240,000.00	05/17/12
<u>BREA</u>				
CapitalSource Bank	03/21/12	0.180	20,000,000.00	09/19/12
CapitalSource Bank	03/29/12	0.170	20,000,000.00	09/19/12
<u>CAMARILLO</u>				
First California Bank	03/15/12	0.140	50,000,000.00	06/14/12
First California Bank	01/13/12	0.080	50,000,000.00	07/13/12
<u>CHICO</u>				
Tri Counties Bank	03/14/12	0.140	5,000,000.00	06/13/12
<u>CHULA VISTA</u>				
Pacific Trust Bank, FSB	02/29/12	0.120	20,000,000.00	04/04/12
Pacific Trust Bank, FSB	02/02/12	0.110	20,000,000.00	05/03/12
<u>DIAMOND BAR</u>				
Prospectors Federal Credit Union	03/15/12	0.200	4,000,000.00	09/13/12
<u>ENCINO</u>				
California United Bank	10/05/11	0.110	10,000,000.00	04/04/12

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>FAIRFIELD</u>				
Westamerica Bank	01/06/12	0.060	80,000,000.00	04/06/12
Westamerica Bank	10/13/11	0.080	65,000,000.00	04/12/12
Westamerica Bank	01/20/12	0.080	25,000,000.00	04/20/12
Westamerica Bank	01/27/12	0.090	30,000,000.00	04/27/12
Westamerica Bank	02/08/12	0.120	75,000,000.00	05/09/12
Westamerica Bank	03/02/12	0.140	25,000,000.00	06/01/12
<u>FOLSOM</u>				
Folsom Lake Bank	01/18/12	0.090	1,500,000.00	04/18/12
Folsom Lake Bank	02/03/12	0.120	3,500,000.00	05/04/12
<u>FRESNO</u>				
Central Valley Community Bank	02/29/12	0.160	5,000,000.00	05/30/12
Central Valley Community Bank	03/15/12	0.140	5,000,000.00	06/14/12
<u>IRVINE</u>				
CommerceWest Bank, NA	01/12/12	0.070	5,000,000.00	04/12/12
CommerceWest Bank, NA	02/03/12	0.110	2,500,000.00	05/04/12
CommerceWest Bank, NA	02/09/12	0.130	2,500,000.00	05/10/12
CommerceWest Bank, NA	03/16/12	0.140	5,000,000.00	06/15/12
First Foundation Bank	01/13/12	0.050	9,000,000.00	04/13/12
First Foundation Bank	02/15/12	0.130	9,000,000.00	05/16/12
<u>LAFAYETTE</u>				
California Bank of Commerce	01/19/12	0.080	5,000,000.00	04/19/12
California Bank of Commerce	03/16/12	0.210	10,000,000.00	09/14/12
<u>LODI</u>				
Farmers & Merchants Bk Cen CA	01/20/12	0.060	35,000,000.00	04/20/12
Farmers & Merchants Bk Cen CA	01/26/12	0.070	35,000,000.00	04/26/12
Farmers & Merchants Bk Cen CA	02/29/12	0.140	35,000,000.00	05/30/12
Farmers & Merchants Bk Cen CA	03/14/12	0.110	20,000,000.00	06/13/12
<u>LOS ANGELES</u>				
1st Century Bank, NA	01/18/12	0.090	6,000,000.00	04/18/12
1st Century Bank, NA	01/27/12	0.100	12,000,000.00	04/27/12
1st Century Bank, NA	02/03/12	0.120	16,000,000.00	05/04/12
BBCN Bank	02/29/12	0.140	60,000,000.00	05/30/12

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>				
BBCN Bank	03/09/12	0.130	20,000,000.00	06/08/12
BBCN Bank	03/16/12	0.140	40,000,000.00	06/15/12
Center Bank	01/13/12	0.050	55,000,000.00	04/13/12
Center Bank	12/07/11	0.070	10,000,000.00	06/06/12
Center Bank	12/16/11	0.080	35,000,000.00	06/15/12
City National Bank	01/18/12	0.090	50,000,000.00	04/18/12
City National Bank	03/09/12	0.130	50,000,000.00	06/08/12
City National Bank	03/15/12	0.180	50,000,000.00	08/15/12
Commonwealth Business Bank	12/14/11	0.070	5,000,000.00	04/12/12
Eastern International Bank	01/25/12	0.100	1,900,000.00	07/25/12
HSBC Bank USA, NA	02/15/12	0.160	25,000,000.00	05/16/12
Manufacturers Bank	01/13/12	0.070	100,000,000.00	04/13/12
Manufacturers Bank	01/20/12	0.080	50,000,000.00	04/20/12
Manufacturers Bank	03/15/12	0.140	50,000,000.00	06/14/12
Mission Valley Bank	01/18/12	0.110	7,000,000.00	07/18/12
Nara Bank	01/12/12	0.050	35,000,000.00	04/12/12
Nara Bank	01/18/12	0.060	45,000,000.00	04/18/12
Open Bank	03/29/12	0.150	2,000,000.00	06/28/12
Opus Bank	02/03/12	0.130	30,000,000.00	05/04/12
Pacific City Bank	01/05/12	0.070	18,000,000.00	04/05/12
Pacific City Bank	02/28/12	0.150	15,000,000.00	05/30/12
Pacific City Bank	03/16/12	0.140	4,500,000.00	06/15/12
Shinhan Bank America	02/16/12	0.170	10,000,000.00	05/17/12
Shinhan Bank America	03/09/12	0.130	10,000,000.00	06/08/12
State Bank of India (California)	01/06/12	0.070	3,000,000.00	04/06/12
State Bank of India (California)	01/11/12	0.070	5,000,000.00	04/11/12
State Bank of India (California)	01/19/12	0.090	3,000,000.00	04/19/12
State Bank of India (California)	02/09/12	0.140	2,000,000.00	05/10/12
State Bank of India (California)	02/15/12	0.160	5,000,000.00	05/16/12
State Bank of India (California)	02/16/12	0.180	10,000,000.00	05/24/12
State Bank of India (California)	02/29/12	0.170	9,000,000.00	05/30/12
State Bank of India (California)	03/07/12	0.130	18,000,000.00	06/06/12
State Bank of India (California)	03/14/12	0.150	5,000,000.00	06/13/12
Wilshire State Bank	01/06/12	0.060	78,000,000.00	04/06/12
Wilshire State Bank	12/15/11	0.060	66,000,000.00	04/13/12
Wilshire State Bank	01/19/12	0.080	8,000,000.00	04/19/12
Wilshire State Bank	03/14/12	0.130	39,000,000.00	06/13/12
<u>MONTEREY</u>				
1st Capital Bank	12/15/11	0.080	5,000,000.00	06/14/12
1st Capital Bank	01/26/12	0.100	1,000,000.00	07/26/12

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	03/09/12	0.140	16,000,000.00	06/08/12
Commerce National Bank	03/16/12	0.150	4,000,000.00	06/15/12
Commerce National Bank	01/13/12	0.110	2,500,000.00	07/13/12
<u>NORTH HIGHLANDS</u>				
SAFE Credit Union	03/09/12	0.140	5,000,000.00	06/08/12
<u>OAKDALE</u>				
Oak Valley Community Bank	12/08/11	0.080	3,500,000.00	06/07/12
<u>OAKLAND</u>				
Metropolitan Bank	01/13/12	0.090	1,500,000.00	04/13/12
Metropolitan Bank	02/03/12	0.130	2,000,000.00	05/04/12
Metropolitan Bank	03/01/12	0.180	1,000,000.00	05/31/12
Metropolitan Bank	03/15/12	0.170	4,500,000.00	06/14/12
<u>ONTARIO</u>				
Citizens Business Bank	01/13/12	0.070	50,000,000.00	04/13/12
Citizens Business Bank	01/27/12	0.090	30,000,000.00	04/27/12
Citizens Business Bank	02/02/12	0.110	30,000,000.00	05/03/12
Citizens Business Bank	02/08/12	0.120	50,000,000.00	05/09/12
Citizens Business Bank	02/16/12	0.170	30,000,000.00	05/17/12
Citizens Business Bank	03/02/12	0.140	25,000,000.00	06/01/12
Citizens Business Bank	03/07/12	0.120	25,000,000.00	06/06/12
<u>PALOS VERDES ESTATES</u>				
Malaga Bank, FSB	01/12/12	0.050	5,000,000.00	04/12/12
Malaga Bank, FSB	01/27/12	0.070	8,000,000.00	04/27/12
Malaga Bank, FSB	02/03/12	0.090	9,000,000.00	05/04/12
Malaga Bank, FSB	02/09/12	0.110	10,000,000.00	05/10/12
Malaga Bank, FSB	03/02/12	0.120	4,000,000.00	06/01/12
Malaga Bank, FSB	03/07/12	0.100	12,000,000.00	06/06/12
<u>PASADENA</u>				
Community Bank	10/12/11	0.090	35,000,000.00	04/11/12
Community Bank	11/09/11	0.080	30,000,000.00	05/09/12
Community Bank	12/14/11	0.090	30,000,000.00	06/13/12

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>PASADENA (Continued)</u>				
Community Bank	02/17/12	0.160	25,000,000.00	07/18/12
Community Bank	02/17/12	0.180	25,000,000.00	08/17/12
East West Bank	10/28/11	0.110	50,000,000.00	04/27/12
East West Bank	01/19/12	0.110	50,000,000.00	07/19/12
East West Bank	01/25/12	0.120	125,000,000.00	07/25/12
East West Bank	02/10/12	0.160	75,000,000.00	08/10/12
<u>PORTERVILLE</u>				
Bank of the Sierra	01/06/12	0.070	25,000,000.00	04/06/12
Bank of the Sierra	01/12/12	0.080	5,000,000.00	04/12/12
Bank of the Sierra	02/09/12	0.140	15,000,000.00	05/10/12
Bank of the Sierra	02/16/12	0.180	10,000,000.00	05/17/12
Bank of the Sierra	03/08/12	0.140	25,000,000.00	06/07/12
<u>RANCHO CORDOVA</u>				
American River Bank	01/06/12	0.070	2,000,000.00	04/06/12
American River Bank	01/11/12	0.070	2,500,000.00	04/11/12
American River Bank	01/18/12	0.090	3,000,000.00	04/18/12
American River Bank	02/03/12	0.120	2,500,000.00	05/04/12
American River Bank	02/09/12	0.140	2,500,000.00	05/10/12
American River Bank	01/11/12	0.080	7,500,000.00	05/10/12
American River Bank	02/16/12	0.180	6,500,000.00	05/17/12
American River Bank	03/01/12	0.170	1,000,000.00	05/31/12
American River Bank	03/15/12	0.150	1,500,000.00	06/14/12
<u>REDWOOD CITY</u>				
Provident Credit Union	10/20/11	0.110	20,000,000.00	04/19/12
Provident Credit Union	12/01/11	0.110	20,000,000.00	05/31/12
<u>RICHMOND</u>				
Mechanics Bank, The	01/18/12	0.090	20,000,000.00	04/18/12
Mechanics Bank, The	01/26/12	0.100	20,000,000.00	04/26/12
Mechanics Bank, The	02/16/12	0.180	10,000,000.00	05/17/12
Mechanics Bank, The	02/29/12	0.170	10,000,000.00	05/17/12

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	01/06/12	0.060	14,500,000.00	04/06/12
Five Star Bank	01/18/12	0.080	2,000,000.00	04/18/12
Five Star Bank	02/03/12	0.110	3,000,000.00	05/04/12
Five Star Bank	02/16/12	0.170	8,000,000.00	05/17/12
Five Star Bank	03/15/12	0.140	10,500,000.00	06/14/12
<u>ROSEMEAD</u>				
Pacific Alliance Bank	12/09/11	0.090	1,500,000.00	06/08/12
Pacific Alliance Bank	01/18/12	0.110	4,000,000.00	07/18/12
<u>ROSEVILLE</u>				
Rabobank, NA	01/05/12	0.080	50,000,000.00	04/05/12
Rabobank, NA	01/11/12	0.070	100,000,000.00	04/11/12
Rabobank, NA	01/20/12	0.090	100,000,000.00	04/20/12
Rabobank, NA	01/26/12	0.100	50,000,000.00	04/26/12
<u>SACRAMENTO</u>				
Bank of Sacramento	10/05/11	0.110	6,000,000.00	04/04/12
Bank of Sacramento	10/27/11	0.110	4,000,000.00	04/26/12
Comerica Bank	12/14/11	0.090	25,000,000.00	06/13/12
Comerica Bank	01/11/12	0.100	50,000,000.00	07/11/12
Comerica Bank	01/18/12	0.110	75,000,000.00	07/18/12
Comerica Bank	02/08/12	0.150	50,000,000.00	08/08/12
Comerica Bank	02/15/12	0.180	25,000,000.00	08/15/12
Comerica Bank	03/01/12	0.190	75,000,000.00	08/30/12
Merchants National Bank of Sacramento	10/12/11	0.070	2,000,000.00	04/11/12
Merchants National Bank of Sacramento	11/09/11	0.060	2,000,000.00	05/09/12
Merchants National Bank of Sacramento	11/30/11	0.100	2,000,000.00	05/30/12
Merchants National Bank of Sacramento	12/07/11	0.070	2,000,000.00	06/06/12
River City Bank	11/18/11	0.100	20,000,000.00	05/18/12
River City Bank	12/09/11	0.070	15,000,000.00	06/08/12
<u>SAN DIEGO</u>				
Mission Federal Credit Union	01/18/12	0.080	10,000,000.00	04/18/12
Torrey Pines Bank	11/17/11	0.070	15,000,000.00	05/17/12
Torrey Pines Bank	11/30/11	0.100	25,000,000.00	05/30/12
Torrey Pines Bank	01/05/12	0.090	25,000,000.00	07/05/12

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>SAN FRANCISCO</u>				
Oceanic Bank	03/07/12	0.100	4,000,000.00	06/06/12
Union Bank, NA	12/08/11	0.100	150,000,000.00	06/07/12
Union Bank, NA	01/26/12	0.120	150,000,000.00	07/26/12
<u>SAN JOSE</u>				
Heritage Bank of Commerce	01/26/12	0.120	50,000,000.00	07/26/12
<u>SAN LUIS OBISPO</u>				
American Perspective Bank	01/13/12	0.050	10,000,000.00	04/13/12
American Perspective Bank	02/15/12	0.160	6,000,000.00	08/15/12
<u>SANTA ROSA</u>				
Summit State Bank	01/20/12	0.080	4,000,000.00	04/20/12
Summit State Bank	01/27/12	0.090	3,500,000.00	04/27/12
Summit State Bank	02/01/12	0.100	4,000,000.00	05/02/12
Summit State Bank	02/08/12	0.120	8,000,000.00	05/09/12
Summit State Bank	12/09/11	0.090	12,000,000.00	06/08/12
<u>SOUTH SAN FRANCISCO</u>				
First National Bank of Northern California	12/14/11	0.090	15,000,000.00	06/13/12
<u>VACAVILLE</u>				
Travis Credit Union	01/05/12	0.110	40,000,000.00	07/05/12
<u>WALNUT CREEK</u>				
Bank of the West	02/02/12	0.110	134,000,000.00	05/03/12
Bank of the West	03/07/12	0.120	66,000,000.00	06/06/12
Bank of the West	03/16/12	0.140	100,000,000.00	06/15/12
<u>WATSONVILLE</u>				
Santa Cruz County Bank	03/15/12	0.100	5,000,000.00	04/19/12
Santa Cruz County Bank	03/23/12	0.150	6,500,000.00	06/22/12
Santa Cruz County Bank	03/30/12	0.130	2,500,000.00	06/29/12
TOTAL TIME DEPOSITS March 2012			4,300,640,000.00	

BANK DEMAND DEPOSITS
MARCH 2012
 (\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>	<u>BALANCES PER BANKS</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 2,098,364	\$ 2,732,097
2	1,633,853	2,396,850
3	1,633,853	2,396,850
4	1,633,853	2,396,850
5	2,084,838	2,337,232
6	2,155,103	1,975,090
7	2,067,421	2,111,040
8	1,492,356	2,003,985
9	1,657,805	1,847,919
10	1,657,805	1,847,919
11	1,657,805	1,847,919
12	2,027,138	1,808,326
13	2,007,961	1,699,573
14	1,675,953	2,056,801
15	2,069,101	2,403,895
16	1,986,920	2,489,698
17	1,986,920	2,489,698
18	1,986,920	2,489,698
19	2,302,026	1,921,418
20	2,392,454	1,735,931
21	1,925,862	3,237,624
22	1,641,467	2,495,404
23	1,512,667	2,026,258
24	1,512,667	2,026,258
25	1,512,667	2,026,258
26	1,999,510	1,941,240
27	2,208,835	1,723,561
28	2,057,188	1,674,096
29	2,086,014	2,198,762
30	2,144,012	2,742,601
31	2,144,012	2,746,962

AVERAGE DOLLAR DAYS 1,901,721 ^{a/}

^{a/} The prescribed bank balance for March was \$1,943,557. This consisted of \$1,856,074 in compensating balances for services, balances for uncollected funds of \$91,407 and a deduction of \$3,924 for March delayed deposit credit.

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

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on March 21, 2012, 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 1,856,074,000.00

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)	03/19/12	03/23/12	\$ 1,149,600,000	\$ (1,234,240,000)	\$ 4,283,640,000	\$ 3,049,400,000
(2)	03/26/12	03/30/12	\$ 55,000,000	\$ (1,179,240,000)	\$ 4,283,640,000	\$ 3,104,400,000
(3)	04/02/12	04/06/12	\$ (1,133,700,000)	\$ (2,312,940,000)	\$ 4,283,640,000	\$ 1,970,700,000
(4)	04/09/12	04/13/12	\$ 359,100,000	\$ (1,953,840,000)	\$ 4,283,640,000	\$ 2,329,800,000
(5)	04/16/12	04/20/12	\$ 5,260,300,000	\$ 3,306,460,000	\$ 4,283,640,000	\$ 7,590,100,000

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 1,856,074,000.00.

POOLED MONEY INVESTMENT BOARD:

SIGNATURES ON FILE AT STO

 Chairperson

 Member

 Member