



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



MARK J. SALADINO
TREASURER AND TAX COLLECTOR

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February 1, 2012

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

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

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

The Report of Investments for the month of December 2011 has been compiled pursuant to the California Government Code and the Treasurer and Tax Collector's Investment Policy.

All investments made during the month of December 2011 were in accordance with the California Government Code and conform to the Treasurer and Tax Collector's Investment Policy.

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

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

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

MJS:NI:rkw

Attachments

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR DECEMBER 2011

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

GENERAL PORTFOLIO SCHEDULES

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

ATTACHMENTS

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR DECEMBER 2011

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR DECEMBER 2011

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

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

XVI. Composition of PSI Portfolio by Maturity Chart

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

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

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

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

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 12/31/11		
At Cost	\$ 25,739,185,861	\$ 73,884,981
At Market	\$ 25,799,761,857	\$ 73,926,284
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	18.44%	0.00%
United States Government and Agency Obligations	43.94%	2.65%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	34.71%	0.00%
Municipal Obligations	0.03%	6.85%
Corporate and Deposit Notes	2.88%	4.25%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	86.25%
1-60 days	48.33%	0.00%
61 days-1 year	15.53%	0.01%
Over 1 year	36.14%	99.99%
Weighted Average Days to Maturity	574	

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

SCHEDULE A1

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

<u>PSI</u>	<u>S&P</u>	<u>Moody's</u>	<u>% of Portfolio</u>
Commercial Paper	A-1	P-1	34.71%
Corporate and Deposit Notes	A-1	P-1	2.88%
Los Angeles County Securities	AA-	A1	0.03%
Negotiable Certificates of Deposit	A-1	P-1	18.44%
Bankers Acceptance	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	41.32%
U.S. Treasury Securities:			
U.S. Treasury Notes	AA+	Aaa	2.23%
U.S. Treasury Bills	AA+	Aaa	0.39%
			<u>100.00%</u>
<u>SPI</u>			
Local Agency Investment Fund	Not rated	Not rated	85.74%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	A-1+	P-1	4.25%
Mortgage Trust Deeds	AA-	Aa2	0.51%
Los Angeles County Securities	AA-	Aa2	6.85%
Negotiable Certificates of Deposit	-	-	0.00%
Guaranteed Investment Contracts	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	2.53%
U.S. Treasury Securities:			
U.S. Treasury Notes	-	-	0.00%
U.S. Treasury Bonds	AA+	Aaa	0.12%
			<u>100.00%</u>

POOLED SURPLUS EARNINGS REPORT

DECEMBER 31, 2011

SCHEDULE B

TREASURER POOLED SURPLUS
INVESTMENT PORTFOLIO

Investment Balance 12/31/11	\$ 25,739,185,861
Market Value at 12/31/11	\$ 25,799,761,857
Average Daily Balance	\$ 25,115,258,143
Gains and Losses:	
For the Month	\$ 38,968
For the Past 12 Months	\$ 13,038,073
Unrealized Gains and Losses on Transfers between Portfolio for the Month	\$ -
Earnings for the Month	\$ 19,432,941
Earnings for the Past 12 Months	\$ 298,174,918
Earnings Rate for the Month	0.91%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS
AS OF DECEMBER 31, 2011

SCHEDULE C

<u>Bank Name</u>	<u>Balance</u>
Bank of America - Concentration	\$ 34,625,995.84 (A)
Bank of the West - Concentration	\$ 54,825,816.72 (B)
Citi Bank - Concentration	\$ -
Union Bank- Concentration	\$ 525,947.63
Wells Fargo - Concentration	<u>\$ 1,349,051.28</u>
Total Ledger Balance for all Banks	<u>\$ 91,326,811.47</u>

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

(B) \$53.490 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 DECEMBER 2011
AND CASH AVAILABILITY
FOR THE NEXT SIX-MONTH PERIOD

SCHEDULE D

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

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

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

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

Summary of Activity for December 2011

Total Deposits	\$ 7,219,916,615.32
Total Disbursements	\$ 5,014,404,121.85

Discretionary Funds Liquidity Withdrawal Ratio As of December 31, 2011	1.51
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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>
January	\$ 9,053,105,000.00	\$ 3,583,900,000.00	\$ 4,941,800,000.00	\$ 7,695,205,000.00
February	\$ 3,386,682,000.00	\$ 2,454,900,000.00	\$ 4,296,100,000.00	\$ 9,240,687,000.00
March	\$ 1,613,285,000.00	\$ 4,225,700,000.00	\$ 4,338,000,000.00	\$ 10,741,672,000.00
April	\$ 865,000,000.00	\$ 6,379,800,000.00	\$ 4,913,400,000.00	\$ 13,073,072,000.00
May	\$ 75,000,000.00	\$ 2,780,200,000.00	\$ 4,961,300,000.00	\$ 10,966,972,000.00
June	\$ 779,804,000.00	\$ 2,615,100,000.00	\$ 5,343,400,000.00	\$ 9,018,476,000.00

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 December 2011, the Treasurer placed \$312.458 million in the Bank of the West Money Market Plus Account in accordance with the Treasurer's authority under California Government Code Section 53633. \$53.490 million remained in the account at month-end, as well as the \$5.000 million in the Bank of America Money Market Savings Account which was placed in the prior month. These accounts are collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

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

Included in the Los Angeles County General Fund's SPI are approximately \$0.38 million in trust deeds related to the settlement of Flying Triangle and Abalone Cove landslide litigation. In 1986 and 1987, the Board of Supervisors approved the disbursement of funds for trust deed mortgages as part of the settlements of the Flying Triangle and the Abalone Cove landslide litigation. Such disbursements are authorized under Government Code Section 23004. The trust deeds held by the General Fund are fully secured and have fixed interest rates of either 2.25% or 5.50%.

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

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

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

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

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

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

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

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

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

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

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

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

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

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

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

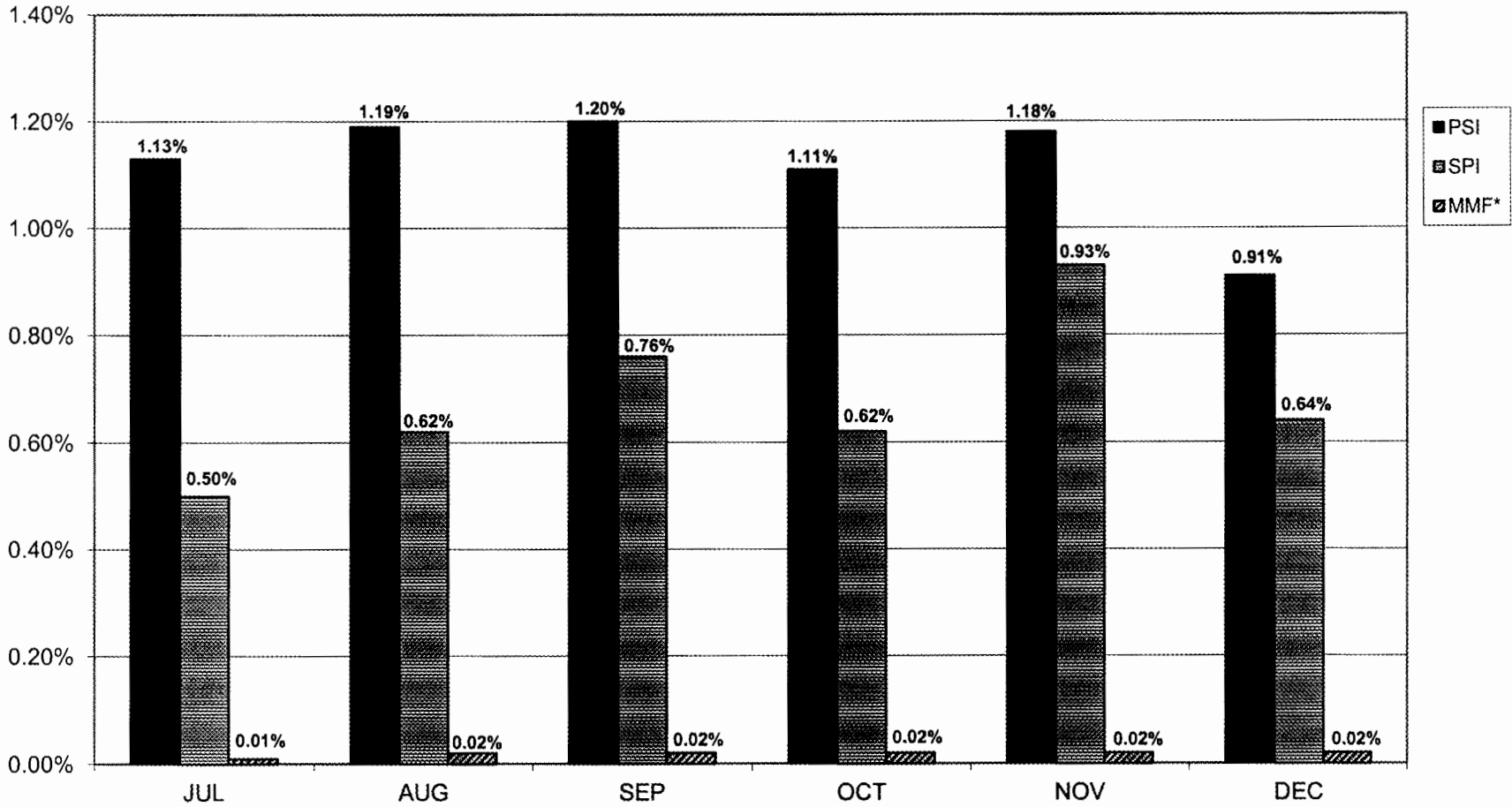
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of December 2011

No exceptions noted.

LOS ANGELES COUNTY TREASURER
 PERFORMANCE REPORT
 PORTFOLIO COST
 THROUGH 12/31/11
 ATTACHMENT III

DAY	<u>POOLED SURPLUS INVESTMENTS</u>	<u>SPECIFIC PURPOSE INVESTMENTS</u>
	TOTAL COST	TOTAL COST
1	23,506,197,844.25	76,204,276.88
2	23,578,356,756.91	76,104,276.88
3	23,578,356,756.91	76,104,276.88
4	23,578,356,756.91	76,104,276.88
5	23,343,607,531.52	76,103,533.72
6	23,549,293,279.49	76,102,430.56
7	23,708,774,014.28	130,102,430.56
8	24,831,624,480.93	130,102,430.56
9	25,216,235,415.73	130,102,430.56
10	25,216,235,415.73	130,102,430.56
11	25,216,235,415.73	130,102,430.56
12	25,780,475,842.34	130,102,430.56
13	25,989,311,736.57	130,102,430.56
14	26,131,755,335.26	130,102,430.56
15	26,165,208,405.66	76,488,430.56
16	26,261,746,804.63	76,488,430.56
17	26,261,746,804.63	76,488,430.56
18	26,261,746,804.63	76,488,430.56
19	26,312,384,102.19	76,488,430.56
20	25,090,633,131.46	76,488,430.56
21	25,006,982,733.31	75,354,430.56
22	25,036,440,463.87	75,354,430.56
23	25,067,095,314.74	75,354,430.56
24	25,067,095,314.74	75,354,430.56
25	25,067,095,314.74	75,354,430.56
26	25,067,095,314.74	75,354,430.56
27	25,239,388,896.44	75,354,430.56
28	25,933,121,651.99	75,354,430.56
29	25,957,111,883.30	75,354,430.56
30	25,814,107,047.18	73,892,430.56
31	25,739,185,861.26	73,884,981.17
AVG	<u>25,115,258,142.97</u>	<u>89,756,141.50</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 December 31, 2011

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 12/31/11 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) <u>TRADING/NON-TRADING</u>	<u>SPECIFIC PURPOSE INVESTMENT</u>
Revenues:		
Interest Earnings	\$20,592,401	\$56,275
Gains (Losses) on Sales of Non-Trading Securities.	38,968	0
Gains (Losses) on Sales of Trading Securities.	0	0
Amortization/Accretion	(1,198,428)	(7,449)
Prior Accrual Adjustment	<u>0</u>	<u>0</u>
Total Revenues	<u><u>\$19,432,941</u></u>	<u><u>\$48,826</u></u>
Expenses:		
Interest Expense	0	0
*Investment Management Fee	<u>0</u>	<u>2,300</u>
	<u><u>\$0</u></u>	<u><u>\$2,300</u></u>
NET INCOME	<u><u>\$19,432,941</u></u>	<u><u>\$46,526</u></u>

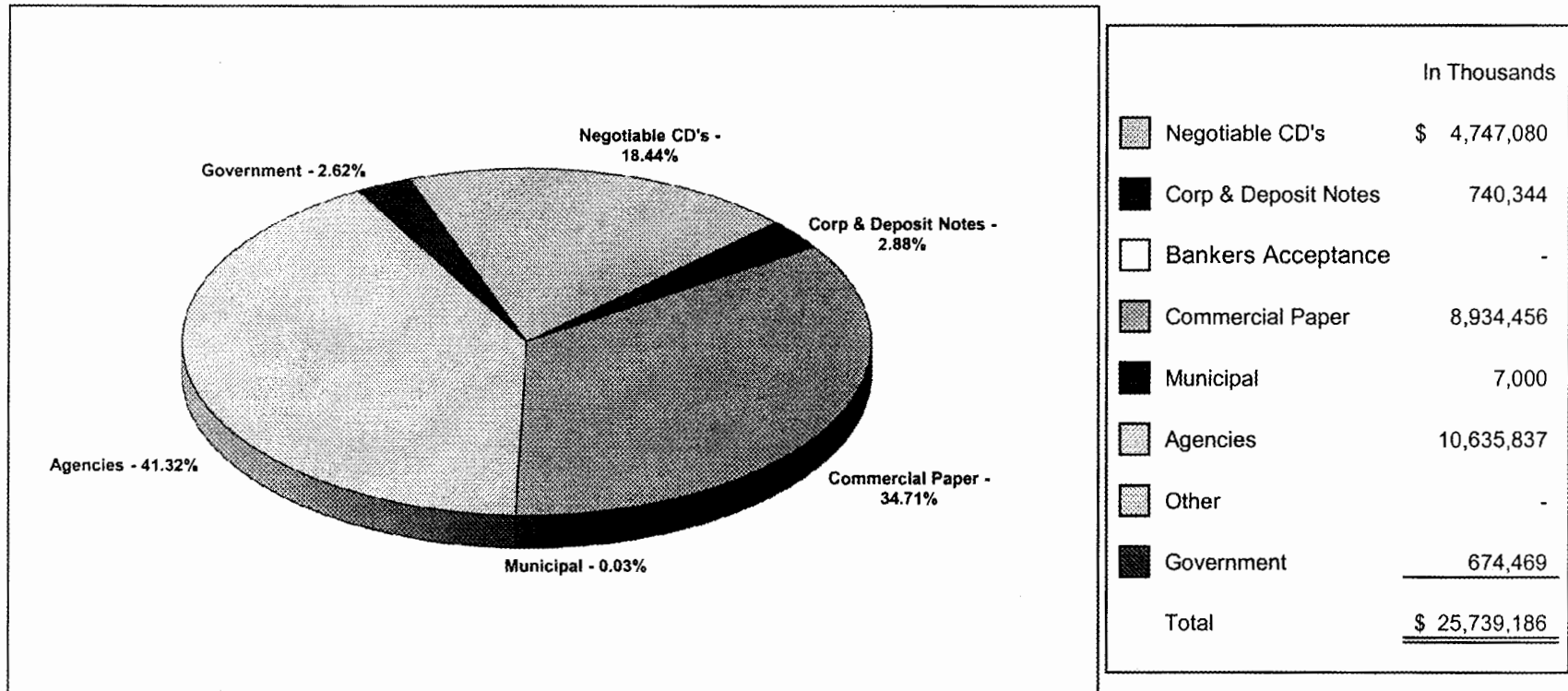
*Estimated and later adjusted.

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

NON-TRADING PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non- Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	47.80%	
Los Angeles County and Related Entities	42.48%	
Consolidated Sanitation Districts		2.83%
Metropolitan Transportation Authority		0.96%
Miscellaneous Agencies Pooled Investments		3.81%
South Coast Air Quality Management District		2.10%
Miscellaneous		0.02%
Total	<u>90.28%</u>	<u>9.72%</u>

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



Investment Composition Is In Compliance With The Los Angeles County Treasurer's Investment Policy.

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period December 1, 2011 to December 31, 2011
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	BNOT	12/01/11	88466	BK OF AMERICA NA BK NOTE	0.38000	01/31/12	50,000,000.00	50,000,000.00	0.00	BNY	MLPF
NTRD	BNOT	12/20/11	88703	BK OF AMERICA NA BK NOTE	0.54000	03/21/12	50,000,000.00	50,000,000.00	0.00	BNY	MLPF
	BNOT Total						<u>100,000,000.00</u>	<u>100,000,000.00</u>	<u>0.00</u>		
NTRD	CNFL	12/14/11	88615	TOYOTA MOTOR CREDIT CORP FRN	0.75448	12/17/12	25,000,000.00	25,000,000.00	0.00	BNY	TFS
	CNFL Total						<u>25,000,000.00</u>	<u>25,000,000.00</u>	<u>0.00</u>		
NTRD	CNFRQ	12/29/11	88716	GE CAPITAL CORP MTN FRN	1.50000	12/29/14	35,000,000.00	35,000,000.00	0.00	BNY	FTNFCM
	CNFRQ Total						<u>35,000,000.00</u>	<u>35,000,000.00</u>	<u>0.00</u>		
NTRD	CPD	12/01/11	88467	BARTON CAPITAL LLC CP	0.70000	12/14/11	50,000,000.00	49,987,361.11	0.00	BNY	RBCCM
NTRD	CPD	12/01/11	88461	CIESCO LLC CP	0.22000	01/04/12	50,000,000.00	49,989,611.11	0.00	BNY	BLAY
NTRD	CPD	12/01/11	88465	DANSKE CORP CP	0.29000	01/04/12	25,000,000.00	24,993,152.78	0.00	BNY	BLAY
NTRD	CPD	12/01/11	88462	CIESCO LLC CP	0.22000	01/05/12	50,000,000.00	49,989,305.56	0.00	BNY	BLAY
NTRD	CPD	12/01/11	88463	CRC FUNDING LLC CP	0.23000	01/05/12	50,000,000.00	49,988,819.44	0.00	BNY	BLAY
NTRD	CPD	12/01/11	88473	THAMES ASSET GLOBAL SEC INC CP	0.34000	01/09/12	50,000,000.00	49,981,583.33	0.00	BNY	MS
NTRD	CPD	12/01/11	88474	THAMES ASSET GLOBAL SEC INC CP	0.34000	01/09/12	20,015,000.00	20,007,627.81	0.00	BNY	MS
NTRD	CPD	12/01/11	88464	ING US FUNDING LLC CP	0.28500	01/12/12	50,000,000.00	49,983,375.00	0.00	BNY	INGF
NTRD	CPD	12/01/11	88469	UBS FINANCE (DELAWARE) LLC CP	0.27500	01/20/12	50,000,000.00	49,980,902.78	0.00	BNY	UBSSEC
NTRD	CPD	12/01/11	88470	UBS FINANCE (DELAWARE) LLC CP	0.27500	01/20/12	25,000,000.00	24,990,451.39	0.00	BNY	UBSSEC
NTRD	CPD	12/01/11	88472	SHEFFIELD RECEIVABLES CORP CP	0.35000	01/23/12	43,600,000.00	43,577,533.89	0.00	BNY	MS
NTRD	CPD	12/02/11	88479	BARTON CAPITAL LLC CP	0.80000	12/22/11	50,000,000.00	49,977,777.78	0.00	BNY	LOOP
NTRD	CPD	12/02/11	88477	BARTON CAPITAL LLC CP	0.80000	12/29/11	50,000,000.00	49,970,000.00	0.00	BNY	BLAY
NTRD	CPD	12/02/11	88478	DEUTSCHE BK FINANCIAL LLC CP	0.30000	01/03/12	50,000,000.00	49,986,666.67	0.00	BNY	BLAY
NTRD	CPD	12/02/11	88480	ATLANTIS ONE FUNDING CORP CP	0.28000	01/05/12	50,000,000.00	49,986,777.78	0.00	BNY	MS
NTRD	CPD	12/02/11	88484	ABBEY NATIONAL NA LLC CP	0.32000	01/06/12	50,000,000.00	49,984,444.44	0.00	BNY	MFR
NTRD	CPD	12/02/11	88483	ING US FUNDING LLC CP	0.28500	01/13/12	50,000,000.00	49,983,375.00	0.00	BNY	INGF
NTRD	CPD	12/02/11	88485	SHEFFIELD RECEIVABLES CORP CP	0.25000	01/13/12	50,000,000.00	49,985,416.67	0.00	BNY	MS
NTRD	CPD	12/02/11	88481	DANSKE CORP CP	0.29000	01/20/12	30,000,000.00	29,988,158.33	0.00	BNY	BLAY
NTRD	CPD	12/05/11	88493	ATLANTIS ONE FUNDING CORP CP	0.30000	01/04/12	50,000,000.00	49,987,500.00	0.00	BNY	RABO
NTRD	CPD	12/05/11	88495	HSBC FINANCE CORP CP	0.23000	01/04/12	50,000,000.00	49,990,416.67	0.00	BNY	JPM
NTRD	CPD	12/05/11	88494	COMMERZBANK US FINANCE INC CP	0.36000	01/05/12	25,000,000.00	24,992,250.00	0.00	BNY	MS
NTRD	CPD	12/05/11	88496	BARTON CAPITAL LLC CP	0.84000	01/05/12	40,327,000.00	40,297,830.14	0.00	BNY	MFR
NTRD	CPD	12/05/11	88491	SHEFFIELD RECEIVABLES CORP CP	0.32000	01/13/12	25,000,000.00	24,991,333.33	0.00	BNY	KEYBANC
NTRD	CPD	12/06/11	88498	BARTON CAPITAL LLC CP	0.75000	12/13/11	50,000,000.00	49,992,708.33	0.00	BNY	MLPF
NTRD	CPD	12/06/11	88499	REGENCY MARKETS NO. 1 LLC CP	0.21000	12/20/11	50,000,000.00	49,995,916.67	0.00	BNY	MS
NTRD	CPD	12/06/11	88500	REGENCY MARKETS NO. 1 LLC CP	0.21000	12/20/11	4,585,000.00	4,584,625.56	0.00	BNY	MS
NTRD	CPD	12/06/11	88501	BARTON CAPITAL LLC CP	0.85000	01/03/12	50,000,000.00	49,966,944.44	0.00	BNY	BLAY
NTRD	CPD	12/06/11	88505	COMMERZBANK US FINANCE INC CP	0.36000	01/05/12	25,000,000.00	24,992,500.00	0.00	BNY	MS
NTRD	CPD	12/06/11	88504	RBS FINANCE NV NA INC CP	0.26000	01/06/12	50,000,000.00	49,988,805.56	0.00	BNY	MFR
NTRD	CPD	12/06/11	88509	ABBEY NATIONAL NA LLC CP	0.32000	01/06/12	50,000,000.00	49,986,222.22	0.00	BNY	MFR

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NTRD	CPD	12/06/11	88512	BRYANT PARK FUNDING LLC CP	0.17000	01/09/12	41,957,000.00	41,950,263.57	0.00	BNY	MS
NTRD	CPD	12/06/11	88506	ING US FUNDING LLC CP	0.26000	01/11/12	50,000,000.00	49,987,000.00	0.00	BNY	INGF
NTRD	CPD	12/06/11	88502	SHEFFIELD RECEIVABLES CORP CP	0.32000	01/19/12	25,000,000.00	24,990,222.22	0.00	BNY	BLAY
NTRD	CPD	12/06/11	88511	CAFCO LLC CP	0.28000	01/30/12	16,434,000.00	16,426,969.90	0.00	BNY	BLAY
NTRD	CPD	12/07/11	88522	BARTON CAPITAL LLC CP	0.75000	12/08/11	49,530,000.00	49,528,968.13	0.00	BNY	MLPF
NTRD	CPD	12/07/11	88517	DANSKE CORP CP	0.30000	01/05/12	25,000,000.00	24,993,958.33	0.00	BNY	LOOP
NTRD	CPD	12/07/11	88519	ATLANTIS ONE FUNDING CORP CP	0.29000	01/10/12	50,000,000.00	49,986,305.56	0.00	BNY	MS
NTRD	CPD	12/07/11	88516	ABBEY NATIONAL NA LLC CP	0.32000	01/11/12	50,000,000.00	49,984,444.44	0.00	BNY	MFR
NTRD	CPD	12/07/11	88518	REGENCY MARKETS NO. 1 LLC CP	0.26000	01/12/12	25,000,000.00	24,993,500.00	0.00	BNY	BLAY
NTRD	CPD	12/07/11	88521	ING US FUNDING LLC CP	0.28500	01/20/12	25,000,000.00	24,991,291.67	0.00	BNY	INGF
NTRD	CPD	12/07/11	88520	UBS FINANCE (DELAWARE) LLC CP	0.31000	01/30/12	25,000,000.00	24,988,375.00	0.00	BNY	UBSSEC
NTRD	CPD	12/08/11	88555	BARTON CAPITAL LLC CP	0.75000	12/09/11	50,000,000.00	49,998,958.33	0.00	BNY	MLPF
NTRD	CPD	12/08/11	88556	BARTON CAPITAL LLC CP	0.75000	12/09/11	40,000,000.00	39,999,166.67	0.00	BNY	MLPF
NTRD	CPD	12/08/11	88554	BARTON CAPITAL LLC CP	0.80000	12/21/11	50,000,000.00	49,985,555.56	0.00	BNY	MLPF
NTRD	CPD	12/08/11	88530	BARTON CAPITAL LLC CP	0.85000	01/03/12	50,000,000.00	49,969,305.56	0.00	BNY	RBCCM
NTRD	CPD	12/08/11	88541	ATLANTIS ONE FUNDING CORP CP	0.30000	01/09/12	50,000,000.00	49,986,666.67	0.00	BNY	MS
NTRD	CPD	12/08/11	88525	ATLANTIS ONE FUNDING CORP CP	0.30000	01/10/12	50,000,000.00	49,986,250.00	0.00	BNY	RABO
NTRD	CPD	12/08/11	88529	COMMERZBANK US FINANCE INC CP	0.36000	01/10/12	50,000,000.00	49,983,500.00	0.00	BNY	MS
NTRD	CPD	12/08/11	88527	DANSKE CORP CP	0.31000	01/11/12	25,000,000.00	24,992,680.56	0.00	BNY	BLAY
NTRD	CPD	12/08/11	88540	ABBEY NATIONAL NA LLC CP	0.31000	01/12/12	50,000,000.00	49,984,930.56	0.00	BNY	MFR
NTRD	CPD	12/08/11	88549	RBS FINANCE NV NA INC CP	0.26000	01/12/12	50,000,000.00	49,987,361.11	0.00	BNY	MFR
NTRD	CPD	12/08/11	88546	ING US FUNDING LLC CP	0.28500	01/20/12	50,000,000.00	49,982,979.17	0.00	BNY	INGF
NTRD	CPD	12/08/11	88547	ING US FUNDING LLC CP	0.28500	01/20/12	50,000,000.00	49,982,979.17	0.00	BNY	INGF
NTRD	CPD	12/08/11	88548	UBS FINANCE (DELAWARE) LLC CP	0.24000	01/20/12	50,000,000.00	49,985,666.67	0.00	BNY	UBSSEC
NTRD	CPD	12/08/11	88539	HSBC FINANCE CORP CP	0.28000	01/23/12	50,000,000.00	49,982,111.11	0.00	BNY	JPM
NTRD	CPD	12/08/11	88545	SHEFFIELD RECEIVABLES CORP CP	0.33000	01/30/12	50,000,000.00	49,975,708.33	0.00	BNY	BCI
NTRD	CPD	12/08/11	88526	CRC FUNDING LLC CP	0.26000	02/07/12	25,000,000.00	24,988,986.11	0.00	BNY	JPM
NTRD	CPD	12/08/11	88528	REGENCY MARKETS NO. 1 LLC CP	0.37000	02/08/12	38,000,000.00	37,975,785.56	0.00	BNY	BLAY
NTRD	CPD	12/09/11	88575	BARTON CAPITAL LLC CP	0.75000	12/16/11	30,000,000.00	29,995,625.00	0.00	BNY	MLPF
NTRD	CPD	12/09/11	88577	ABBEY NATIONAL NA LLC CP	0.31000	01/10/12	50,000,000.00	49,986,222.22	0.00	BNY	MFR
NTRD	CPD	12/09/11	88560	BRYANT PARK FUNDING LLC CP	0.17000	01/11/12	34,427,000.00	34,421,635.13	0.00	BNY	LOOP
NTRD	CPD	12/09/11	88561	DANSKE CORP CP	0.31000	01/11/12	50,000,000.00	49,985,791.67	0.00	BNY	BLAY
NTRD	CPD	12/09/11	88559	BRYANT PARK FUNDING LLC CP	0.17000	01/12/12	50,000,000.00	49,991,972.22	0.00	BNY	JPM
NTRD	CPD	12/09/11	88573	ATLANTIS ONE FUNDING CORP CP	0.30000	01/13/12	37,000,000.00	36,989,208.33	0.00	BNY	MS
NTRD	CPD	12/09/11	88576	ABBEY NATIONAL NA LLC CP	0.31000	01/13/12	50,000,000.00	49,984,930.56	0.00	BNY	MFR
NTRD	CPD	12/09/11	88564	ING US FUNDING LLC CP	0.28500	01/24/12	50,000,000.00	49,981,791.67	0.00	BNY	INGF
NTRD	CPD	12/09/11	88567	UBS FINANCE (DELAWARE) LLC CP	0.26000	01/25/12	50,000,000.00	49,983,027.78	0.00	BNY	UBSSEC
NTRD	CPD	12/09/11	88565	UBS FINANCE (DELAWARE) LLC CP	0.26000	01/26/12	50,000,000.00	49,982,666.67	0.00	BNY	UBSSEC
NTRD	CPD	12/09/11	88562	SHEFFIELD RECEIVABLES CORP CP	0.35000	02/06/12	25,000,000.00	24,985,659.72	0.00	BNY	MS
NTRD	CPD	12/09/11	88571	REGENCY MARKETS NO. 1 LLC CP	0.36000	02/08/12	15,096,000.00	15,086,791.44	0.00	BNY	LOOP
NTRD	CPD	12/12/11	88598	BARTON CAPITAL LLC CP	0.75000	12/13/11	50,000,000.00	49,998,958.33	0.00	BNY	MLPF

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NTRD	CPD	12/12/11	88599	BARTON CAPITAL LLC CP	0.75000	12/13/11	27,000,000.00	26,999,437.50	0.00	BNY	MLPF
NTRD	CPD	12/12/11	88601	BARTON CAPITAL LLC CP	0.75000	12/13/11	44,436,000.00	44,435,074.25	0.00	BNY	MLPF
NTRD	CPD	12/12/11	88584	THAMES ASSET GLOBAL SEC INC CP	0.21000	12/21/11	23,977,000.00	23,975,741.21	0.00	BNY	BLAY
NTRD	CPD	12/12/11	88587	DANSKE CORP CP	0.31000	01/17/12	25,000,000.00	24,992,250.00	0.00	BNY	MS
NTRD	CPD	12/12/11	88588	ING US FUNDING LLC CP	0.26000	01/18/12	50,000,000.00	49,986,638.89	0.00	BNY	INGF
NTRD	CPD	12/12/11	88596	UBS FINANCE (DELAWARE) LLC CP	0.20000	01/19/12	50,000,000.00	49,989,444.44	0.00	BNY	UBSSEC
NTRD	CPD	12/12/11	88597	UBS FINANCE (DELAWARE) LLC CP	0.20000	01/19/12	25,000,000.00	24,994,722.22	0.00	BNY	UBSSEC
NTRD	CPD	12/12/11	88585	ATLANTIS ONE FUNDING CORP CP	0.31000	01/20/12	50,000,000.00	49,983,208.33	0.00	BNY	MS
NTRD	CPD	12/12/11	88594	DEUTSCHE BK FINANCIAL LLC CP	0.37000	01/20/12	50,000,000.00	49,979,958.33	0.00	BNY	DBAG
NTRD	CPD	12/12/11	88595	DEUTSCHE BK FINANCIAL LLC CP	0.37000	01/20/12	25,000,000.00	24,989,979.17	0.00	BNY	DBAG
NTRD	CPD	12/12/11	88586	SHEFFIELD RECEIVABLES CORP CP	0.32000	01/31/12	50,000,000.00	49,977,777.78	0.00	BNY	LOOP
NTRD	CPD	12/13/11	88606	BARTON CAPITAL LLC CP	0.80000	12/14/11	50,000,000.00	49,998,888.89	0.00	BNY	MLPF
NTRD	CPD	12/13/11	88607	BARTON CAPITAL LLC CP	0.80000	12/14/11	50,000,000.00	49,998,888.89	0.00	BNY	MLPF
NTRD	CPD	12/13/11	88612	BARTON CAPITAL LLC CP	0.75000	12/14/11	50,000,000.00	49,998,958.33	0.00	BNY	BLAY
NTRD	CPD	12/13/11	88611	DEUTSCHE BK FINANCIAL LLC CP	0.39000	01/18/12	50,000,000.00	49,980,500.00	0.00	BNY	DBAG
NTRD	CPD	12/13/11	88610	ING US FUNDING LLC CP	0.26000	01/19/12	50,000,000.00	49,986,638.89	0.00	BNY	INGF
NTRD	CPD	12/13/11	88603	THUNDER BAY FUNDING LLC CP	0.14000	01/20/12	30,000,000.00	29,995,566.67	0.00	BNY	RBCCM
NTRD	CPD	12/13/11	88602	THAMES ASSET GLOBAL SEC INC CP	0.37000	01/30/12	50,000,000.00	49,975,333.33	0.00	BNY	LOOP
NTRD	CPD	12/13/11	88614	THAMES ASSET GLOBAL SEC INC CP	0.38000	01/30/12	33,414,000.00	33,397,070.24	0.00	BNY	MS
NTRD	CPD	12/14/11	88618	BARTON CAPITAL LLC CP	0.80000	12/15/11	50,000,000.00	49,998,888.89	0.00	BNY	MLPF
NTRD	CPD	12/14/11	88619	BARTON CAPITAL LLC CP	0.80000	12/15/11	50,000,000.00	49,998,888.89	0.00	BNY	MLPF
NTRD	CPD	12/14/11	88620	BARTON CAPITAL LLC CP	0.80000	12/15/11	50,000,000.00	49,998,888.89	0.00	BNY	MLPF
NTRD	CPD	12/14/11	88621	BARTON CAPITAL LLC CP	0.80000	12/15/11	50,000,000.00	49,998,888.89	0.00	BNY	MLPF
NTRD	CPD	12/14/11	88617	ATLANTIS ONE FUNDING CORP CP	0.28000	01/11/12	25,000,000.00	24,994,555.56	0.00	BNY	MS
NTRD	CPD	12/14/11	88627	ING US FUNDING LLC CP	0.24000	01/11/12	20,000,000.00	19,996,266.67	0.00	BNY	INGF
NTRD	CPD	12/14/11	88622	DANSKE CORP CP	0.27000	01/13/12	25,000,000.00	24,994,375.00	0.00	BNY	MS
NTRD	CPD	12/14/11	88624	RBS FINANCE NV NA INC CP	0.26000	01/17/12	25,000,000.00	24,993,861.11	0.00	BNY	MFR
NTRD	CPD	12/14/11	88616	SHEFFIELD RECEIVABLES CORP CP	0.27000	01/25/12	50,000,000.00	49,984,250.00	0.00	BNY	BLAY
NTRD	CPD	12/14/11	88625	CHARIOT FUNDING LLC CP	0.18000	02/08/12	30,000,000.00	29,991,600.00	0.00	BNY	JPM
NTRD	CPD	12/14/11	88626	UBS FINANCE (DELAWARE) LLC CP	0.33000	02/08/12	50,000,000.00	49,974,333.33	0.00	BNY	UBSSEC
NTRD	CPD	12/14/11	88628	THAMES ASSET GLOBAL SEC INC CP	0.45000	02/08/12	17,542,000.00	17,529,720.60	0.00	BNY	MS
NTRD	CPD	12/15/11	88636	BARTON CAPITAL LLC CP	0.80000	12/16/11	50,000,000.00	49,998,888.89	0.00	BNY	MLPF
NTRD	CPD	12/15/11	88637	BARTON CAPITAL LLC CP	0.80000	12/16/11	50,000,000.00	49,998,888.89	0.00	BNY	MLPF
NTRD	CPD	12/15/11	88638	BARTON CAPITAL LLC CP	0.80000	12/16/11	50,000,000.00	49,998,888.89	0.00	BNY	MLPF
NTRD	CPD	12/15/11	88639	BARTON CAPITAL LLC CP	0.80000	12/16/11	50,000,000.00	49,998,888.89	0.00	BNY	MLPF
NTRD	CPD	12/15/11	88640	BARTON CAPITAL LLC CP	0.80000	12/16/11	50,000,000.00	49,998,888.89	0.00	BNY	MLPF
NTRD	CPD	12/15/11	88642	BRYANT PARK FUNDING LLC CP	0.17000	01/17/12	50,000,000.00	49,992,208.33	0.00	BNY	MS
NTRD	CPD	12/15/11	88643	BRYANT PARK FUNDING LLC CP	0.17000	01/17/12	50,000,000.00	49,992,208.33	0.00	BNY	MS
NTRD	CPD	12/15/11	88647	BRYANT PARK FUNDING LLC CP	0.17000	01/17/12	14,135,000.00	14,132,797.30	0.00	BNY	MS
NTRD	CPD	12/15/11	88634	ABBEY NATIONAL NA LLC CP	0.31000	01/20/12	50,000,000.00	49,984,500.00	0.00	BNY	MFR
NTRD	CPD	12/15/11	88635	ABBEY NATIONAL NA LLC CP	0.31000	01/20/12	25,000,000.00	24,992,250.00	0.00	BNY	MFR

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NTRD	CPD	12/15/11	88646	DEUTSCHE BK FINANCIAL LLC CP	0.39000	01/20/12	50,000,000.00	49,980,500.00	0.00	BNY	DBAG
NTRD	CPD	12/15/11	88641	SHEFFIELD RECEIVABLES CORP CP	0.26000	01/23/12	30,000,000.00	29,991,550.00	0.00	BNY	BCI
NTRD	CPD	12/15/11	88645	ING US FUNDING LLC CP	0.29000	01/27/12	50,000,000.00	49,982,680.56	0.00	BNY	INGF
NTRD	CPD	12/15/11	88630	ATLANTIS ONE FUNDING CORP CP	0.33000	02/03/12	25,000,000.00	24,988,541.67	0.00	BNY	MS
NTRD	CPD	12/15/11	88632	CAFCO LLC CP	0.22000	02/06/12	25,000,000.00	24,991,902.78	0.00	BNY	BLAY
NTRD	CPD	12/15/11	88633	CAFCO LLC CP	0.22000	02/07/12	25,000,000.00	24,991,750.00	0.00	BNY	BLAY
NTRD	CPD	12/15/11	88648	THAMES ASSET GLOBAL SEC INC CP	0.45000	02/08/12	7,661,000.00	7,655,733.06	0.00	BNY	MS
NTRD	CPD	12/15/11	88631	CHARIOT FUNDING LLC CP	0.18000	02/17/12	25,000,000.00	24,992,000.00	0.00	BNY	RBCCM
NTRD	CPD	12/16/11	88660	BARTON CAPITAL LLC CP	0.85000	12/19/11	50,000,000.00	49,996,458.33	0.00	BNY	MLPF
NTRD	CPD	12/16/11	88661	BARTON CAPITAL LLC CP	0.85000	12/19/11	50,000,000.00	49,996,458.33	0.00	BNY	MLPF
NTRD	CPD	12/16/11	88662	BARTON CAPITAL LLC CP	0.85000	12/19/11	50,000,000.00	49,996,458.33	0.00	BNY	MLPF
NTRD	CPD	12/16/11	88663	BARTON CAPITAL LLC CP	0.85000	12/19/11	50,000,000.00	49,996,458.33	0.00	BNY	MLPF
NTRD	CPD	12/16/11	88664	BARTON CAPITAL LLC CP	0.85000	12/19/11	50,000,000.00	49,996,458.33	0.00	BNY	MLPF
NTRD	CPD	12/16/11	88668	BARTON CAPITAL LLC CP	0.85000	12/19/11	50,000,000.00	49,996,458.33	0.00	BNY	MLPF
NTRD	CPD	12/16/11	88650	REGENCY MARKETS NO. 1 LLC CP	0.25000	01/06/12	50,000,000.00	49,992,708.33	0.00	BNY	MS
NTRD	CPD	12/16/11	88658	REGENCY MARKETS NO. 1 LLC CP	0.25000	01/06/12	31,277,000.00	31,272,438.77	0.00	BNY	MS
NTRD	CPD	12/16/11	88651	REGENCY MARKETS NO. 1 LLC CP	0.25000	01/13/12	50,000,000.00	49,990,277.78	0.00	BNY	MS
NTRD	CPD	12/16/11	88670	RBS FINANCE NV NA INC CP	0.26000	01/25/12	50,000,000.00	49,985,555.56	0.00	BNY	MFR
NTRD	CPD	12/16/11	88671	ABBEY NATIONAL NA LLC CP	0.32000	01/26/12	50,000,000.00	49,981,777.78	0.00	BNY	MFR
NTRD	CPD	12/16/11	88672	ABBEY NATIONAL NA LLC CP	0.32000	01/26/12	25,000,000.00	24,990,888.89	0.00	BNY	MFR
NTRD	CPD	12/16/11	88667	HSBC FINANCE CORP CP	0.28000	01/30/12	50,000,000.00	49,982,500.00	0.00	BNY	JPM
NTRD	CPD	12/16/11	88666	CHARIOT FUNDING LLC CP	0.16000	02/01/12	50,000,000.00	49,989,555.56	0.00	BNY	RBCCM
NTRD	CPD	12/16/11	88669	SHEFFIELD RECEIVABLES CORP CP	0.35000	02/01/12	25,000,000.00	24,988,576.39	0.00	BNY	MS
NTRD	CPD	12/16/11	88673	SHEFFIELD RECEIVABLES CORP CP	0.35000	02/02/12	15,362,000.00	15,354,831.07	0.00	BNY	MS
NTRD	CPD	12/16/11	88659	ATLANTIS ONE FUNDING CORP CP	0.33000	02/03/12	25,000,000.00	24,988,770.83	0.00	BNY	MS
NTRD	CPD	12/16/11	88665	THAMES ASSET GLOBAL SEC INC CP	0.32000	02/08/12	20,000,000.00	19,990,400.00	0.00	BNY	LOOP
NTRD	CPD	12/19/11	88681	BARTON CAPITAL LLC CP	0.85000	12/20/11	50,000,000.00	49,998,819.44	0.00	BNY	MLPF
NTRD	CPD	12/19/11	88682	BARTON CAPITAL LLC CP	0.85000	12/20/11	50,000,000.00	49,998,819.44	0.00	BNY	MLPF
NTRD	CPD	12/19/11	88683	BARTON CAPITAL LLC CP	0.85000	12/20/11	50,000,000.00	49,998,819.44	0.00	BNY	MLPF
NTRD	CPD	12/19/11	88684	BARTON CAPITAL LLC CP	0.85000	12/20/11	50,000,000.00	49,998,819.44	0.00	BNY	MLPF
NTRD	CPD	12/19/11	88685	BARTON CAPITAL LLC CP	0.85000	12/20/11	50,000,000.00	49,998,819.44	0.00	BNY	MLPF
NTRD	CPD	12/19/11	88654	JUPITER SEC CO LLC CP	0.14000	01/18/12	50,000,000.00	49,994,166.67	0.00	BNY	KEYBANC
NTRD	CPD	12/19/11	88655	JUPITER SEC CO LLC CP	0.14000	01/18/12	2,643,000.00	2,642,691.65	0.00	BNY	KEYBANC
NTRD	CPD	12/19/11	88676	THAMES ASSET GLOBAL SEC INC CP	0.30000	01/18/12	25,000,000.00	24,993,750.00	0.00	BNY	MS
NTRD	CPD	12/19/11	88678	REGENCY MARKETS NO. 1 LLC CP	0.25000	01/18/12	50,000,000.00	49,989,583.33	0.00	BNY	BLAY
NTRD	CPD	12/19/11	88690	BRYANT PARK FUNDING LLC CP	0.17000	01/19/12	12,501,000.00	12,499,169.99	0.00	BNY	MS
NTRD	CPD	12/19/11	88680	RBS FINANCE NV NA INC CP	0.26000	01/23/12	50,000,000.00	49,987,361.11	0.00	BNY	MFR
NTRD	CPD	12/19/11	88686	BRYANT PARK FUNDING LLC CP	0.17000	01/24/12	50,000,000.00	49,991,500.00	0.00	BNY	MS
NTRD	CPD	12/19/11	88689	ING US FUNDING LLC CP	0.25000	01/25/12	44,000,000.00	43,988,694.44	0.00	BNY	INGF
NTRD	CPD	12/19/11	88679	ABBEY NATIONAL NA LLC CP	0.32000	01/26/12	50,000,000.00	49,983,111.11	0.00	BNY	MFR
NTRD	CPD	12/19/11	88677	THAMES ASSET GLOBAL SEC INC CP	0.32000	01/30/12	48,220,000.00	48,201,997.87	0.00	BNY	LOOP

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NTRD	CPD	12/19/11	88675	ATLANTIS ONE FUNDING CORP CP	0.33000	02/01/12	25,000,000.00	24,989,916.67	0.00	BNY	MS
NTRD	CPD	12/19/11	88688	COMMERZBANK US FINANCE INC CP	0.47000	02/17/12	50,000,000.00	49,960,833.33	0.00	BNY	MFR
NTRD	CPD	12/20/11	88694	BARTON CAPITAL LLC CP	0.85000	12/21/11	50,000,000.00	49,998,819.44	0.00	BNY	MLPF
NTRD	CPD	12/20/11	88695	BARTON CAPITAL LLC CP	0.85000	12/21/11	50,000,000.00	49,998,819.44	0.00	BNY	MLPF
NTRD	CPD	12/20/11	88696	BARTON CAPITAL LLC CP	0.85000	12/21/11	50,000,000.00	49,998,819.44	0.00	BNY	MLPF
NTRD	CPD	12/20/11	88691	BRYANT PARK FUNDING LLC CP	0.17000	01/20/12	50,000,000.00	49,992,680.56	0.00	BNY	LOOP
NTRD	CPD	12/20/11	88698	REGENCY MARKETS NO. 1 LLC CP	0.25000	01/20/12	50,000,000.00	49,989,236.11	0.00	BNY	MS
NTRD	CPD	12/20/11	88700	BRYANT PARK FUNDING LLC CP	0.17000	01/24/12	50,000,000.00	49,991,736.11	0.00	BNY	MS
NTRD	CPD	12/20/11	88705	ABBAY NATIONAL NA LLC CP	0.31000	01/25/12	50,000,000.00	49,984,500.00	0.00	BNY	MFR
NTRD	CPD	12/20/11	88708	ING US FUNDING LLC CP	0.26000	01/26/12	50,000,000.00	49,986,638.89	0.00	BNY	INGF
NTRD	CPD	12/20/11	88697	DEUTSCHE BK FINANCIAL LLC CP	0.40000	01/27/12	50,000,000.00	49,978,888.89	0.00	BNY	BLAY
NTRD	CPD	12/20/11	88710	SHEFFIELD RECEIVABLES CORP CP	0.26000	01/30/12	18,672,000.00	18,666,471.01	0.00	BNY	MS
NTRD	CPD	12/20/11	88706	RBS FINANCE NV NA INC CP	0.31000	02/02/12	50,000,000.00	49,981,055.56	0.00	BNY	MFR
NTRD	CPD	12/20/11	88702	HSBC FINANCE CORP CP	0.28000	02/03/12	50,000,000.00	49,982,500.00	0.00	BNY	JPM
NTRD	CPD	12/20/11	88699	VARIABLE FUNDING CAP CO LLC CP	0.21000	02/17/12	25,000,000.00	24,991,395.83	0.00	BNY	WFI
NTRD	CPD	12/21/11	88721	BARTON CAPITAL LLC CP	0.85000	12/22/11	50,000,000.00	49,998,819.44	0.00	BNY	MLPF
NTRD	CPD	12/21/11	88722	BARTON CAPITAL LLC CP	0.85000	12/22/11	50,000,000.00	49,998,819.44	0.00	BNY	MLPF
NTRD	CPD	12/21/11	88723	BARTON CAPITAL LLC CP	0.85000	12/22/11	50,000,000.00	49,998,819.44	0.00	BNY	MLPF
NTRD	CPD	12/21/11	88726	BARTON CAPITAL LLC CP	0.92000	01/04/12	30,000,000.00	29,989,266.67	0.00	BNY	BLAY
NTRD	CPD	12/21/11	88712	THAMES ASSET GLOBAL SEC INC CP	0.30000	01/25/12	43,023,000.00	43,010,451.63	0.00	BNY	LOOP
NTRD	CPD	12/21/11	88718	REGENCY MARKETS NO. 1 LLC CP	0.25000	01/25/12	50,000,000.00	49,987,847.22	0.00	BNY	MS
NTRD	CPD	12/21/11	88711	DANSKE CORP CP	0.31000	01/27/12	35,000,000.00	34,988,848.61	0.00	BNY	BLAY
NTRD	CPD	12/21/11	88725	ABBAY NATIONAL NA LLC CP	0.32000	01/31/12	50,000,000.00	49,981,777.78	0.00	BNY	MFR
NTRD	CPD	12/21/11	88717	ATLANTIS ONE FUNDING CORP CP	0.35000	02/01/12	50,000,000.00	49,979,583.33	0.00	BNY	BLAY
NTRD	CPD	12/21/11	88727	RBS FINANCE NV NA INC CP	0.31000	02/01/12	50,000,000.00	49,981,916.67	0.00	BNY	MFR
NTRD	CPD	12/21/11	88719	CHARIOT FUNDING LLC CP	0.16000	02/03/12	25,000,000.00	24,995,111.11	0.00	BNY	RBCCM
NTRD	CPD	12/21/11	88724	THAMES ASSET GLOBAL SEC INC CP	0.40000	02/08/12	29,856,000.00	29,839,745.07	0.00	BNY	LOOP
NTRD	CPD	12/22/11	88736	BARTON CAPITAL LLC CP	0.85000	12/23/11	50,000,000.00	49,998,819.44	0.00	BNY	MLPF
NTRD	CPD	12/22/11	88737	BARTON CAPITAL LLC CP	0.85000	12/23/11	50,000,000.00	49,998,819.44	0.00	BNY	MLPF
NTRD	CPD	12/22/11	88739	BARTON CAPITAL LLC CP	0.95000	01/03/12	50,000,000.00	49,984,166.67	0.00	BNY	BLAY
NTRD	CPD	12/22/11	88740	DEUTSCHE BK FINANCIAL LLC CP	0.33000	01/09/12	50,000,000.00	49,991,750.00	0.00	BNY	BLAY
NTRD	CPD	12/22/11	88738	BRYANT PARK FUNDING LLC CP	0.17000	01/23/12	32,000,000.00	31,995,164.44	0.00	BNY	MS
NTRD	CPD	12/22/11	88734	THAMES ASSET GLOBAL SEC INC CP	0.31000	01/30/12	25,000,000.00	24,991,604.17	0.00	BNY	BLAY
NTRD	CPD	12/22/11	88741	DEUTSCHE BK FINANCIAL LLC CP	0.41000	02/01/12	50,000,000.00	49,976,652.78	0.00	BNY	MFR
NTRD	CPD	12/22/11	88735	COMMERZBANK US FINANCE INC CP	0.47000	02/21/12	50,000,000.00	49,960,180.56	0.00	BNY	MS
NTRD	CPD	12/23/11	88750	BARTON CAPITAL LLC CP	0.85000	12/27/11	50,000,000.00	49,995,277.78	0.00	BNY	MLPF
NTRD	CPD	12/23/11	88751	BARTON CAPITAL LLC CP	0.85000	12/27/11	50,000,000.00	49,995,277.78	0.00	BNY	MLPF
NTRD	CPD	12/23/11	88753	BARTON CAPITAL LLC CP	0.92000	01/05/12	26,000,000.00	25,991,362.22	0.00	BNY	MS
NTRD	CPD	12/23/11	88743	REGENCY MARKETS NO. 1 LLC CP	0.25000	01/24/12	50,000,000.00	49,988,888.89	0.00	BNY	MS
NTRD	CPD	12/23/11	88748	ATLANTIS ONE FUNDING CORP CP	0.35000	02/01/12	25,000,000.00	24,990,277.78	0.00	BNY	BLAY
NTRD	CPD	12/23/11	88749	THAMES ASSET GLOBAL SEC INC CP	0.43000	02/08/12	26,303,000.00	26,288,233.79	0.00	BNY	BLAY

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NTRD	CPD	12/27/11	88761	BARTON CAPITAL LLC CP	0.85000	12/28/11	50,000,000.00	49,998,819.44	0.00	BNY	MLPF
NTRD	CPD	12/27/11	88762	BARTON CAPITAL LLC CP	0.85000	12/28/11	50,000,000.00	49,998,819.44	0.00	BNY	MLPF
NTRD	CPD	12/27/11	88763	BARTON CAPITAL LLC CP	0.85000	12/28/11	50,000,000.00	49,998,819.44	0.00	BNY	MLPF
NTRD	CPD	12/27/11	88764	BARTON CAPITAL LLC CP	0.85000	12/28/11	50,000,000.00	49,998,819.44	0.00	BNY	MLPF
NTRD	CPD	12/27/11	88769	BARTON CAPITAL LLC CP	0.92000	01/10/12	25,000,000.00	24,991,055.56	0.00	BNY	MS
NTRD	CPD	12/27/11	88770	BARTON CAPITAL LLC CP	0.95000	01/13/12	50,000,000.00	49,977,569.44	0.00	BNY	BLAY
NTRD	CPD	12/27/11	88759	THAMES ASSET GLOBAL SEC INC CP	0.25000	01/19/12	5,533,000.00	5,532,116.26	0.00	BNY	KEYBANC
NTRD	CPD	12/27/11	88760	THAMES ASSET GLOBAL SEC INC CP	0.30000	01/30/12	6,878,000.00	6,876,051.23	0.00	BNY	KEYBANC
NTRD	CPD	12/27/11	88771	ING US FUNDING LLC CP	0.26000	02/03/12	43,000,000.00	42,988,198.89	0.00	BNY	INGF
NTRD	CPD	12/27/11	88756	DEUTSCHE BK FINANCIAL LLC CP	0.43000	02/09/12	50,000,000.00	49,973,722.22	0.00	BNY	BLAY
NTRD	CPD	12/27/11	88757	HSBC FINANCE CORP CP	0.25000	02/10/12	25,000,000.00	24,992,187.50	0.00	BNY	JPM
NTRD	CPD	12/27/11	88758	UBS FINANCE (DELAWARE) LLC CP	0.29000	02/10/12	50,000,000.00	49,981,875.00	0.00	BNY	UBSSEC
NTRD	CPD	12/27/11	88766	COMMERZBANK US FINANCE INC CP	0.47500	02/27/12	50,000,000.00	49,959,097.22	0.00	BNY	MFR
NTRD	CPD	12/27/11	88765	COMMERZBANK US FINANCE INC CP	0.47500	02/28/12	50,000,000.00	49,958,437.50	0.00	BNY	MFR
NTRD	CPD	12/28/11	88779	BARTON CAPITAL LLC CP	0.85000	12/29/11	50,000,000.00	49,998,819.44	0.00	BNY	MLPF
NTRD	CPD	12/28/11	88780	BARTON CAPITAL LLC CP	0.85000	12/29/11	50,000,000.00	49,998,819.44	0.00	BNY	MLPF
NTRD	CPD	12/28/11	88781	BARTON CAPITAL LLC CP	0.85000	12/29/11	50,000,000.00	49,998,819.44	0.00	BNY	MLPF
NTRD	CPD	12/28/11	88782	BARTON CAPITAL LLC CP	0.85000	12/29/11	50,000,000.00	49,998,819.44	0.00	BNY	MLPF
NTRD	CPD	12/28/11	88783	BARTON CAPITAL LLC CP	0.85000	12/29/11	50,000,000.00	49,998,819.44	0.00	BNY	MLPF
NTRD	CPD	12/28/11	88784	BARTON CAPITAL LLC CP	0.85000	12/29/11	50,000,000.00	49,998,819.44	0.00	BNY	MLPF
NTRD	CPD	12/28/11	88792	COMMERZBANK US FINANCE INC CP	0.21000	01/04/12	50,000,000.00	49,997,958.33	0.00	BNY	KEYBANC
NTRD	CPD	12/28/11	88788	REGENCY MARKETS NO. 1 LLC CP	0.24000	01/25/12	28,000,000.00	27,994,773.33	0.00	BNY	BLAY
NTRD	CPD	12/28/11	88789	REGENCY MARKETS NO. 1 LLC CP	0.24000	01/25/12	25,000,000.00	24,995,333.33	0.00	BNY	BLAY
NTRD	CPD	12/28/11	88790	DEUTSCHE BK FINANCIAL LLC CP	0.39000	01/31/12	50,000,000.00	49,981,583.33	0.00	BNY	BLAY
NTRD	CPD	12/28/11	88787	DANSKE CORP CP	0.32000	02/01/12	50,000,000.00	49,984,444.44	0.00	BNY	BLAY
NTRD	CPD	12/28/11	88791	UBS FINANCE (DELAWARE) LLC CP	0.29000	02/15/12	50,000,000.00	49,980,263.89	0.00	BNY	UBSSEC
NTRD	CPD	12/28/11	88795	UBS FINANCE (DELAWARE) LLC CP	0.29000	02/16/12	50,000,000.00	49,979,861.11	0.00	BNY	UBSSEC
NTRD	CPD	12/28/11	88802	SHEFFIELD RECEIVABLES CORP CP	0.35000	02/24/12	16,000,000.00	15,990,977.78	0.00	BNY	MS
NTRD	CPD	12/28/11	88786	COMMERZBANK US FINANCE INC CP	0.47000	02/29/12	50,000,000.00	49,958,875.00	0.00	BNY	MS
NTRD	CPD	12/28/11	88785	ATLANTIS ONE FUNDING CORP CP	0.43000	03/01/12	43,000,000.00	42,967,128.89	0.00	BNY	MS
NTRD	CPD	12/29/11	88807	BARTON CAPITAL LLC CP	0.85000	12/30/11	50,000,000.00	49,998,819.44	0.00	BNY	MLPF
NTRD	CPD	12/29/11	88808	BARTON CAPITAL LLC CP	0.85000	12/30/11	50,000,000.00	49,998,819.44	0.00	BNY	MLPF
NTRD	CPD	12/29/11	88809	BARTON CAPITAL LLC CP	0.85000	12/30/11	50,000,000.00	49,998,819.44	0.00	BNY	MLPF
NTRD	CPD	12/29/11	88810	BARTON CAPITAL LLC CP	0.85000	12/30/11	50,000,000.00	49,998,819.44	0.00	BNY	MLPF
NTRD	CPD	12/29/11	88811	BARTON CAPITAL LLC CP	0.85000	12/30/11	50,000,000.00	49,998,819.44	0.00	BNY	MLPF
NTRD	CPD	12/29/11	88812	BARTON CAPITAL LLC CP	0.85000	12/30/11	50,000,000.00	49,998,819.44	0.00	BNY	MLPF
NTRD	CPD	12/29/11	88814	BARTON CAPITAL LLC CP	0.94000	01/05/12	50,000,000.00	49,990,861.11	0.00	BNY	MFR
NTRD	CPD	12/29/11	88804	DANSKE CORP CP	0.24000	01/06/12	30,000,000.00	29,998,400.00	0.00	BNY	MS
NTRD	CPD	12/29/11	88816	BARTON CAPITAL LLC CP	0.94000	01/06/12	25,000,000.00	24,994,777.78	0.00	BNY	MFR
NTRD	CPD	12/29/11	88806	ING US FUNDING LLC CP	0.15000	01/10/12	50,000,000.00	49,997,500.00	0.00	BNY	INGF
NTRD	CPD	12/29/11	88805	REGENCY MARKETS NO. 1 LLC CP	0.22000	01/17/12	9,000,000.00	8,998,955.00	0.00	BNY	MS

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NTRD	CPD	12/29/11	88813	ABBEY NATIONAL NA LLC CP	0.31000	01/30/12	50,000,000.00	49,986,222.22	0.00	BNY	MFR
NTRD	CPD	12/29/11	88815	COMMERZBANK US FINANCE INC CP	0.46000	02/29/12	50,000,000.00	49,960,388.89	0.00	BNY	BLAY
NTRD	CPD	12/30/11	88827	BARTON CAPITAL LLC CP	1.00000	01/03/12	50,000,000.00	49,994,444.44	0.00	BNY	MLPF
NTRD	CPD	12/30/11	88828	BARTON CAPITAL LLC CP	1.00000	01/03/12	50,000,000.00	49,994,444.44	0.00	BNY	MLPF
NTRD	CPD	12/30/11	88829	BARTON CAPITAL LLC CP	1.00000	01/03/12	50,000,000.00	49,994,444.44	0.00	BNY	MLPF
NTRD	CPD	12/30/11	88830	BARTON CAPITAL LLC CP	1.00000	01/03/12	50,000,000.00	49,994,444.44	0.00	BNY	MLPF
NTRD	CPD	12/30/11	88833	BARTON CAPITAL LLC CP	1.10000	01/03/12	50,000,000.00	49,993,888.89	0.00	BNY	GS
NTRD	CPD	12/30/11	88834	BARTON CAPITAL LLC CP	1.10000	01/03/12	32,000,000.00	31,996,088.89	0.00	BNY	GS
NTRD	CPD	12/30/11	88832	ABBEY NATIONAL NA LLC CP	0.31000	02/01/12	50,000,000.00	49,985,791.67	0.00	BNY	MFR
CPD Total							10,222,404,000.00	10,219,863,447.40	0.00		
NTRD	FFCB	12/02/11	88487	FFCB (CALLABLE)	1.51000	11/28/16	19,281,000.00	19,281,000.00	3,234.92	BNY	MS
NTRD	FFCB	12/12/11	88558	FFCB (CALLABLE)	1.50000	12/12/16	16,355,000.00	16,355,000.00	0.00	BNY	JEFF
NTRD	FFCB	12/13/11	88605	FFCB (CALLABLE)	1.32000	05/09/16	25,000,000.00	24,997,500.00	31,166.67	BNY	BLAY
NTRD	FFCB	12/22/11	88714	FFCB (CALLABLE)	1.43000	12/22/16	50,000,000.00	49,957,500.00	0.00	BNY	UBSSEC
NTRD	FFCB	12/22/11	88729	FFCB (CALLABLE)	1.43000	12/22/16	50,000,000.00	49,950,000.00	0.00	BNY	JEFF
NTRD	FFCB	12/22/11	88730	FFCB (CALLABLE)	1.43000	12/22/16	32,620,000.00	32,587,380.00	0.00	BNY	WFI
NTRD	FFCB	12/28/11	88778	FFCB (CALLABLE)	1.68000	06/14/17	25,000,000.00	25,000,000.00	16,333.33	BNY	LOOP
NTRD	FFCB	12/28/11	88794	FFCB (CALLABLE)	1.68000	06/14/17	42,475,000.00	42,475,000.00	27,750.33	BNY	LOOP
NTRD	FFCB	12/28/11	88801	FFCB (CALLABLE)	1.68000	06/14/17	9,540,000.00	9,540,000.00	6,232.80	BNY	FTNFCM
FFCB Total							270,271,000.00	270,143,380.00	84,718.05		
NTRD	FHLB	12/02/11	88486	FHLB (CALLABLE)	1.50000	10/25/16	27,995,000.00	27,995,000.00	43,158.96	BNY	FTNFCM
NTRD	FHLB	12/15/11	88476	FHLB (CALLABLE)	1.55000	12/15/16	31,750,000.00	31,734,125.00	0.00	BNY	UBSSEC
FHLB Total							59,745,000.00	59,729,125.00	43,158.96		
NTRD	FHLM	12/05/11	88385	FHLMC (CALLABLE)	1.62500	12/05/16	50,000,000.00	49,975,000.00	0.00	BNY	BNPPSC
NTRD	FHLM	12/05/11	88413	FHLMC (CALLABLE)	1.62500	12/05/16	25,000,000.00	25,000,000.00	0.00	BNY	TULL
NTRD	FHLM	12/07/11	88341	FHLMC (CALLABLE)	1.60000	12/07/16	50,000,000.00	50,000,000.00	0.00	BNY	PIPE
NTRD	FHLM	12/08/11	88533	FHLMC (CALLABLE)	1.25000	05/23/16	14,000,000.00	14,000,000.00	7,291.67	BNY	FTNFCM
NTRD	FHLM	12/28/11	88582	FHLMC (CALLABLE)	1.50000	12/28/16	50,000,000.00	50,000,000.00	0.00	BNY	LOOP
FHLM Total							189,000,000.00	188,975,000.00	7,291.67		
NTRD	FLCQ	12/12/11	88524	BK OF NOVA SCOTIA HOUSTON CD	0.79000	03/12/12	25,000,000.00	25,029,675.00	0.00	BNY	RBCCM
FHLQ Total							25,000,000.00	25,029,675.00	0.00		
NTRD	FNMA	12/01/11	88468	FNMA (CALLABLE)	1.60000	11/30/16	11,755,000.00	11,755,000.00	522.44	BNY	RWB
NTRD	FNMA	12/06/11	88510	FNMA (CALLABLE)	1.50000	12/06/16	12,197,000.00	12,197,000.00	0.00	BNY	MS
NTRD	FNMA	12/07/11	88386	FNMA (CALLABLE)	1.70000	12/07/16	50,000,000.00	50,000,000.00	0.00	BNY	JPM
NTRD	FNMA	12/07/11	88414	FNMA (CALLABLE)	1.65000	12/07/16	50,000,000.00	50,000,000.00	0.00	BNY	MISC
NTRD	FNMA	12/08/11	88531	FNMA (CALLABLE)	1.45000	10/03/16	50,000,000.00	50,000,000.00	130,902.78	BNY	RWB

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NTRD	FNMA	12/08/11	88532	FNMA (CALLABLE)	1.45000	10/03/16	50,000,000.00	50,000,000.00	130,902.78	BNY	RWB
NTRD	FNMA	12/08/11	88535	FNMA (CALLABLE)	1.45000	10/03/16	50,000,000.00	50,000,000.00	130,902.78	BNY	SUN
NTRD	FNMA	12/08/11	88534	FNMA	1.37500	11/15/16	50,000,000.00	50,526,000.00	43,923.61	BNY	FTNFCM
NTRD	FNMA	12/08/11	88537	FNMA	1.37500	11/15/16	50,000,000.00	50,490,000.00	43,923.61	BNY	MFR
NTRD	FNMA	12/12/11	88593	FNMA	1.37500	11/15/16	50,000,000.00	50,364,500.00	51,562.50	BNY	JPM
NTRD	FNMA	12/12/11	88600	FNMA	1.37500	11/15/16	50,000,000.00	50,417,105.62	51,562.50	BNY	MFR
NTRD	FNMA	12/12/11	88591	FNMA	4.87500	12/15/16	50,000,000.00	58,874,000.00	1,198,437.50	BNY	MS
NTRD	FNMA	12/12/11	88592	FNMA	4.87500	12/15/16	50,000,000.00	58,874,000.00	1,198,437.50	BNY	MS
NTRD	FNMA	12/14/11	88319	FNMA (CALLABLE)	1.70000	12/14/16	50,000,000.00	50,000,000.00	0.00	BNY	RBCCM
NTRD	FNMA	12/14/11	88342	FNMA (CALLABLE)	1.70000	12/14/16	50,000,000.00	50,000,000.00	0.00	BNY	MS
NTRD	FNMA	12/14/11	88514	FNMA (CALLABLE)	1.50000	12/14/16	48,550,000.00	48,478,146.00	0.00	BNY	LOOP
NTRD	FNMA	12/15/11	88415	FNMA (CALLABLE)	1.60000	12/15/16	17,200,000.00	17,187,100.00	0.00	BNY	GPS
NTRD	FNMA	12/19/11	88490	FNMA (CALLABLE)	1.80000	06/19/17	10,800,000.00	10,800,000.00	0.00	BNY	MFR
NTRD	FNMA	12/21/11	88388	FNMA (CALLABLE)	1.70000	12/21/16	50,000,000.00	50,000,000.00	0.00	BNY	PIPE
NTRD	FNMA	12/28/11	88657	FNMA (CALLABLE)	1.55000	11/28/16	24,910,000.00	24,921,396.57	0.00	BNY	RBCCM
NTRD	FNMA	12/28/11	88579	FNMA (CALLABLE)	1.62500	12/28/16	25,000,000.00	25,015,625.00	0.00	BNY	UBSSEC
NTRD	FNMA	12/28/11	88580	FNMA (CALLABLE)	1.52000	12/28/16	50,000,000.00	50,000,000.00	0.00	BNY	FTNFCM
NTRD	FNMA	12/28/11	88604	FNMA (CALLABLE)	1.62500	12/28/16	23,350,000.00	23,364,593.75	0.00	BNY	UBSSEC
NTRD	FNMA	12/28/11	88629	FNMA (CALLABLE)	1.55000	12/28/16	50,000,000.00	49,987,500.00	0.00	BNY	UBSSEC
NTRD	FNMA	12/28/11	88656	FNMA (CALLABLE)	1.50000	12/28/16	8,070,000.00	8,061,930.00	0.00	BNY	JEFF
NTRD	FNMA	12/28/11	88674	FNMA (CALLABLE)	1.50000	12/28/16	22,550,000.00	22,550,000.00	0.00	BNY	MS
FNMA Total							1,004,382,000.00	1,023,863,896.94	2,981,078.00		
NTRD	FRCDQ2	12/13/11	88581	WESTPAC BANKING CORP NY FRCD	0.70812	12/20/12	50,000,000.00	50,005,000.00	0.00	BNY	MFR
FRCDQ2 Total							50,000,000.00	50,005,000.00	0.00		
NTRD	MCSA	12/07/11	88326	FNMA (CALLABLE)	1.40000	12/07/16	25,000,000.00	25,000,000.00	0.00	BNY	BLAY
NTRD	MCSA	12/08/11	88353	FNMA (CALLABLE)	1.40000	12/08/16	25,000,000.00	25,000,000.00	0.00	BNY	GPS
NTRD	MCSA	12/08/11	88354	FNMA (CALLABLE)	1.40000	12/08/16	25,000,000.00	25,000,000.00	0.00	BNY	MFR
NTRD	MCSA	12/12/11	88437	FHLMC (CALLABLE)	1.50000	12/12/16	50,000,000.00	50,000,000.00	0.00	BNY	BLAY
NTRD	MCSA	12/19/11	88387	FNMA (CALLABLE)	1.40000	12/19/16	50,000,000.00	50,000,000.00	0.00	BNY	DBAG
MCSA Total							175,000,000.00	175,000,000.00	0.00		
NTRD	NCD1	12/06/11	88503	UNION BK OF CALIFORNIA CD	0.29000	02/03/12	50,000,000.00	50,000,000.00	0.00	BNY	UNION
NTRD	NCD1	12/08/11	88551	UNION BK OF CALIFORNIA CD	0.30000	02/06/12	50,000,000.00	50,000,000.00	0.00	BNY	UNION
NTRD	NCD1	12/20/11	88707	UNION BK OF CALIFORNIA CD	0.30000	02/17/12	50,000,000.00	50,000,000.00	0.00	BNY	UNION
NTRD	NCD1	12/23/11	88752	UNION BK OF CALIFORNIA CD	0.30000	02/27/12	50,000,000.00	50,000,000.00	0.00	BNY	UNION
NCD1 Total							200,000,000.00	200,000,000.00	0.00		
NTRD	YANK1	12/01/11	88471	CREDIT AGRICOLE CIB NY CD	0.46000	01/20/12	50,000,000.00	50,000,694.01	0.00	BNY	MFR
NTRD	YANK1	12/02/11	88482	NORDEA BK FINLAND PLC NY CD	0.32000	02/01/12	50,000,000.00	50,000,000.00	0.00	BNY	TULL

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NTRD	YANK1	12/05/11	88492	BNP PARIBAS SF CD	0.51000	01/03/12	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	12/05/11	88488	BK OF NOVA SCOTIA HOUSTON CD	0.26000	03/01/12	50,000,000.00	50,000,000.00	0.00	BNY	MFR
NTRD	YANK1	12/06/11	88497	BNP PARIBAS SF CD	0.51000	01/03/12	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	12/06/11	88507	LLOYDS TSB BK PLC NY CD	0.33000	02/06/12	50,000,000.00	50,000,860.64	0.00	BNY	MFR
NTRD	YANK1	12/06/11	88508	LLOYDS TSB BK PLC NY CD	0.33000	02/06/12	25,000,000.00	25,000,430.32	0.00	BNY	MFR
NTRD	YANK1	12/06/11	88489	SVENSKA HANDELSBANKEN AB NY CD	0.47500	02/29/12	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	12/07/11	88515	DEUTSCHE BK AG NY CD	0.37000	01/19/12	50,000,000.00	50,000,000.00	0.00	BNY	DBAG
NTRD	YANK1	12/08/11	88550	UBS AG STAMFORD CT CD	0.34500	02/07/12	50,000,000.00	50,000,000.00	0.00	BNY	UBSSEC
NTRD	YANK1	12/08/11	88552	ROYAL BK OF SCOTLAND PLC CD	0.40000	02/07/12	50,000,000.00	50,000,846.66	0.00	BNY	MFR
NTRD	YANK1	12/08/11	88553	ROYAL BK OF SCOTLAND PLC CD	0.40000	02/07/12	25,000,000.00	25,000,423.33	0.00	BNY	MFR
NTRD	YANK1	12/08/11	88538	LLOYDS TSB BK PLC NY CD	0.34000	02/09/12	50,000,000.00	50,000,874.49	0.00	BNY	MFR
NTRD	YANK1	12/08/11	88544	DNB BANK ASA NY CD	0.24000	02/10/12	50,000,000.00	50,000,000.00	0.00	BNY	MFR
NTRD	YANK1	12/08/11	88536	SVENSKA HANDELSBANKEN AB NY CD	0.48500	03/09/12	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	12/08/11	88542	AU & NZ BANKING GRP NY CD	0.60000	12/20/12	50,000,000.00	50,000,000.00	0.00	BNY	MFR
NTRD	YANK1	12/08/11	88543	AU & NZ BANKING GRP NY CD	0.60000	12/20/12	50,000,000.00	50,000,000.00	0.00	BNY	MFR
NTRD	YANK1	12/09/11	88574	BNP PARIBAS SF CD	0.52000	01/17/12	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	12/09/11	88569	CREDIT AGRICOLE CIB NY CD	0.41000	01/18/12	50,000,000.00	50,000,555.31	0.00	BNY	MFR
NTRD	YANK1	12/09/11	88570	CREDIT AGRICOLE CIB NY CD	0.41000	01/18/12	25,000,000.00	25,000,277.65	0.00	BNY	MFR
NTRD	YANK1	12/09/11	88563	BK OF NOVA SCOTIA HOUSTON CD	0.26000	03/07/12	25,000,000.00	25,000,000.00	0.00	BNY	TULL
NTRD	YANK1	12/09/11	88566	TORONTO DOMINION BK NY CD	0.30000	06/29/12	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	12/09/11	88568	TORONTO DOMINION BK NY CD	0.30000	06/29/12	50,000,000.00	50,000,000.00	0.00	BNY	BLAY
NTRD	YANK1	12/09/11	88572	WESTPAC BANKING CORP NY CD	0.58000	06/29/12	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	12/12/11	88589	CIBC NY CD	0.30000	06/08/12	50,000,000.00	50,002,482.53	0.00	BNY	MFR
NTRD	YANK1	12/12/11	88590	CIBC NY CD	0.30000	06/08/12	25,000,000.00	25,001,241.27	0.00	BNY	MFR
NTRD	YANK1	12/13/11	88609	BNP PARIBAS SF CD	0.52000	01/18/12	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	12/13/11	88613	COMMERZBANK AG NY CD	0.48000	02/13/12	50,000,000.00	50,000,860.41	0.00	BNY	MFR
NTRD	YANK1	12/13/11	88513	WESTPAC BANKING CORP NY CD	0.78000	12/20/12	50,000,000.00	50,005,139.55	0.00	BNY	MFR
NTRD	YANK1	12/13/11	88608	ROYAL BK OF CANADA NY CD	0.67000	12/20/12	50,000,000.00	50,000,000.00	0.00	BNY	RBCCM
NTRD	YANK1	12/14/11	88623	COMMERZBANK AG NY CD	0.48000	02/14/12	50,000,000.00	50,000,860.41	0.00	BNY	MFR
NTRD	YANK1	12/15/11	88644	COMMERZBANK AG NY CD	0.48000	02/15/12	50,000,000.00	50,000,860.41	0.00	BNY	MFR
NTRD	YANK1	12/16/11	88652	DNB BANK ASA NY CD	0.53000	03/19/12	50,000,000.00	50,000,000.00	0.00	BNY	MFR
NTRD	YANK1	12/16/11	88653	DNB BANK ASA NY CD	0.53000	03/19/12	25,000,000.00	25,000,000.00	0.00	BNY	MFR
NTRD	YANK1	12/19/11	88687	DNB BANK ASA NY CD	0.24000	02/28/12	50,000,000.00	50,000,000.00	0.00	BNY	MFR
NTRD	YANK1	12/20/11	88709	SOCIETE GENERALE NY CD	0.50000	02/01/12	50,000,000.00	50,000,596.87	0.00	BNY	MFR
NTRD	YANK1	12/20/11	88704	CREDIT SUISSE NY CD	0.43000	02/24/12	50,000,000.00	50,000,000.00	0.00	BNY	CRSU
NTRD	YANK1	12/20/11	88701	NORDEA BK FINLAND PLC NY CD	0.47000	03/20/12	50,000,000.00	50,000,000.00	0.00	BNY	SUN
NTRD	YANK1	12/20/11	88692	COMMONWEALTH BK OF AU NY CD	0.36000	06/29/12	50,000,000.00	50,002,661.70	0.00	BNY	MFR
NTRD	YANK1	12/20/11	88693	COMMONWEALTH BK OF AU NY CD	0.36000	06/29/12	50,000,000.00	50,002,661.70	0.00	BNY	MFR
NTRD	YANK1	12/21/11	88720	UBS AG STAMFORD CT CD	0.37000	02/21/12	50,000,000.00	50,000,000.00	0.00	BNY	UBSSEC
NTRD	YANK1	12/22/11	88713	RABOBANK NEDERLAND NV NY CD	0.45000	03/22/12	50,000,000.00	50,000,000.00	0.00	BNY	RABO
NTRD	YANK1	12/23/11	88747	LLOYDS TSB BK PLC NY CD	0.36000	02/24/12	50,000,000.00	50,000,874.46	0.00	BNY	MFR

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NTRD	YANK1	12/23/11	88754	BARCLAYS BK PLC NY CD	0.37000	02/29/12	50,000,000.00	50,000,000.00	0.00	BNY	BCI
NTRD	YANK1	12/23/11	88746	SVENSKA HANDELSBANKEN AB NY CD	0.49500	03/26/12	50,000,000.00	50,001,303.90	0.00	BNY	MFR
NTRD	YANK1	12/27/11	88767	SVENSKA HANDELSBANKEN AB NY CD	0.38500	01/25/12	15,000,000.00	15,002,717.14	9,785.42	BNY	JPM
NTRD	YANK1	12/27/11	88772	CREDIT AGRICOLE CIB NY CD	0.52000	02/01/12	50,000,000.00	50,000,499.75	0.00	BNY	MFR
NTRD	YANK1	12/27/11	88768	SVENSKA HANDELSBANKEN AB NY CD	0.42000	02/17/12	17,000,000.00	17,002,942.04	7,735.00	BNY	JPM
NTRD	YANK1	12/27/11	88744	RABOBANK NEDERLAND NV NY CD	0.53000	04/20/12	50,000,000.00	50,000,000.00	0.00	BNY	RABO
NTRD	YANK1	12/27/11	88745	RABOBANK NEDERLAND NV NY CD	0.53000	04/20/12	25,000,000.00	25,000,000.00	0.00	BNY	RABO
NTRD	YANK1	12/27/11	88773	BK OF NOVA SCOTIA HOUSTON CD	0.48000	06/29/12	50,000,000.00	50,000,000.00	0.00	BNY	SUN
NTRD	YANK1	12/28/11	88793	SVENSKA HANDELSBANKEN AB NY CD	0.38000	02/03/12	15,000,000.00	15,003,078.52	22,958.33	BNY	JPM
NTRD	YANK1	12/28/11	88797	BK OF NOVA SCOTIA HOUSTON CD	0.22000	03/30/12	50,000,000.00	50,001,290.97	0.00	BNY	MFR
NTRD	YANK1	12/28/11	88798	NORDEA BK FINLAND PLC NY CD	0.46000	03/30/12	50,000,000.00	50,001,290.17	0.00	BNY	MFR
NTRD	YANK1	12/28/11	88796	AU & NZ BANKING GRP NY CD	0.40000	06/22/12	50,000,000.00	50,000,000.00	0.00	BNY	MFR
NTRD	YANK1	12/28/11	88799	WESTPAC BANKING CORP NY CD	0.50000	06/22/12	50,000,000.00	50,002,452.43	0.00	BNY	MFR
NTRD	YANK1	12/28/11	88800	TORONTO DOMINION BK NY CD	0.30000	06/25/12	50,000,000.00	50,002,496.38	0.00	BNY	MFR
NTRD	YANK1	12/29/11	88817	DEUTSCHE BK AG NY CD	0.40000	02/02/12	50,000,000.00	50,000,485.93	0.00	BNY	MFR
NTRD	YANK1	12/29/11	88818	DEUTSCHE BK AG NY CD	0.40000	02/02/12	25,000,000.00	25,000,242.96	0.00	BNY	MFR
NTRD	YANK1	12/29/11	88821	BNP PARIBAS SF CD	0.59000	02/03/12	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	12/29/11	88819	BK OF NOVA SCOTIA HOUSTON CD	0.24000	04/20/12	50,000,000.00	50,001,568.31	0.00	BNY	MFR
NTRD	YANK1	12/29/11	88820	TORONTO DOMINION BK NY CD	0.30000	06/26/12	50,000,000.00	50,002,496.38	0.00	BNY	MFR
NTRD	YANK1	12/30/11	88831	BNP PARIBAS SF CD	0.50000	01/12/12	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	12/30/11	88825	UBS AG STAMFORD CT CD	0.21000	02/01/12	50,000,000.00	50,000,000.00	0.00	BNY	UBSSEC
NTRD	YANK1	12/30/11	88826	UBS AG STAMFORD CT CD	0.21000	02/01/12	25,000,000.00	25,000,000.00	0.00	BNY	UBSSEC
NTRD	YANK1	12/30/11	88823	NORDEA BK FINLAND PLC NY CD	0.46000	04/02/12	50,000,000.00	50,001,304.02	0.00	BNY	MFR
NTRD	YANK1	12/30/11	88824	AU & NZ BANKING GRP NY CD	0.24000	04/20/12	50,000,000.00	50,000,000.00	0.00	BNY	MFR
YANK1 Total							3,022,000,000.00	3,022,047,370.62	40,478.75		
NTRD Total							15,377,802,000.00	15,394,656,894.96	3,156,725.43		
PSI Total							15,377,802,000.00	15,394,656,894.96	3,156,725.43		

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SANIT	MCSA	12/07/11	88324	FNMA 1.35 (CALLABLE)	1.35000	12/07/16	50,000,000.00	50,000,000.00	0.00	BNY	DBAG
SANIT	MCSA	12/07/11	88325	FNMA 1.35 (CALLABLE)	1.35000	12/07/16	4,000,000.00	4,000,000.00	0.00	BNY	DBAG
MCSA Total							<u>54,000,000.00</u>	<u>54,000,000.00</u>	<u>0.00</u>		
SANIT - SANITATION DISTRICT Total							<u>54,000,000.00</u>	<u>54,000,000.00</u>	<u>0.00</u>		
SPI Total							<u>54,000,000.00</u>	<u>54,000,000.00</u>	<u>0.00</u>		

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12/07/11	NTRD	85430	FFCB 2.00 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
12/15/11	NTRD	85557	FFCB 2.48 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	19,989.05
12/22/11	NTRD	82494	FFCB 2.82 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
12/27/11	NTRD	87578	FFCB 1.84 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	159,722.22	25,159,722.22	0.00
12/27/11	NTRD	87579	FFCB 1.84 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	159,722.22	25,159,722.22	0.00
12/27/11	NTRD	87625	FFCB 1.84 (CALLABLE)	Call	100.0000	10,000,000.00	10,000,000.00	63,888.89	10,063,888.89	2,342.04
			FFCB Total			135,000,000.00	135,000,000.00	383,333.33	135,383,333.33	22,331.09
12/28/11	NTRD	87746	FHLB 1.65 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	206,250.00	50,206,250.00	0.00
			FHLB Total			50,000,000.00	50,000,000.00	206,250.00	50,206,250.00	0.00
12/27/11	NTRD	87761	FHLMC 1.55 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	96,875.00	25,096,875.00	0.00
12/27/11	NTRD	87762	FHLMC 1.55 (CALLABLE)	Call	100.0000	30,000,000.00	30,000,000.00	116,250.00	30,116,250.00	0.00
12/27/11	NTRD	87780	FHLMC 1.55 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	96,875.00	25,096,875.00	0.00
12/27/11	NTRD	87789	FHLMC 1.55 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	96,875.00	25,096,875.00	0.00
			FHLMC Total			105,000,000.00	105,000,000.00	406,875.00	105,406,875.00	0.00
12/02/11	NTRD	86885	FNMA 2.35 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	16,636.84
12/09/11	NTRD	86928	FNMA 2.35 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
			FNMA Total			50,000,000.00	50,000,000.00	0.00	50,000,000.00	16,636.84
12/21/11	NTRD	83163	LACCAL BANS	Sell	100.0000	10,000,000.00	10,000,000.00	153,472.22	10,153,472.22	0.00
12/21/11	NTRD	83362	LACCAL BANS	Sell	100.0000	5,000,000.00	5,000,000.00	76,736.11	5,076,736.11	0.00
12/21/11	NTRD	84700	LACCAL BANS	Sell	100.0000	10,000,000.00	10,000,000.00	28,191.67	10,028,191.67	0.00
12/21/11	NTRD	85107	LACCAL BANS	Sell	100.0000	10,000,000.00	10,000,000.00	28,191.67	10,028,191.67	0.00
12/21/11	NTRD	85565	LACCAL BANS	Sell	100.0000	10,000,000.00	10,000,000.00	28,191.67	10,028,191.67	0.00
12/21/11	NTRD	86157	LACCAL BANS	Sell	100.0000	5,000,000.00	5,000,000.00	14,095.83	5,014,095.83	0.00
12/21/11	NTRD	86248	LACCAL BANS	Sell	100.0000	5,000,000.00	5,000,000.00	14,095.83	5,014,095.83	0.00
12/21/11	NTRD	86249	LACCAL BANS	Sell	100.0000	7,000,000.00	7,000,000.00	19,734.17	7,019,734.17	0.00
12/21/11	NTRD	86858	LACCAL BANS	Sell	100.0000	7,000,000.00	7,000,000.00	19,734.17	7,019,734.17	0.00
12/21/11	NTRD	87088	LACCAL BANS	Sell	100.0000	3,000,000.00	3,000,000.00	8,457.50	3,008,457.50	0.00
12/21/11	NTRD	87089	LACCAL BANS	Sell	100.0000	5,000,000.00	5,000,000.00	14,095.83	5,014,095.83	0.00
12/21/11	NTRD	87937	LACCAL BANS	Sell	100.0000	3,500,000.00	3,500,000.00	4,287.50	3,504,287.50	0.00
			LACCAL BANS Total			80,500,000.00	80,500,000.00	409,284.17	80,909,284.17	0.00
12/01/11	NTRD	86887	FHLB (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
12/29/11	NTRD	84710	FNMA (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	187,500.00	50,187,500.00	0.00
12/29/11	NTRD	84721	FNMA (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	93,750.00	25,093,750.00	0.00

Los Angeles County Treasurer
Investment Transactions Journal
Sales Detail Report
Group: Pooled Surplus Investments
For the Period December 1, 2011 to December 31, 2011
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
12/29/11	NTRD	84722	FNMA (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	85,937.50	25,085,937.50	0.00
12/29/11	NTRD	84731	FNMA (CALLABLE)	Call	100.0000	15,000,000.00	15,000,000.00	51,562.50	15,051,562.50	0.00
12/29/11	NTRD	84749	FNMA (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	85,937.50	25,085,937.50	0.00
MCSA Total						165,000,000.00	165,000,000.00	504,687.50	165,504,687.50	0.00
NTRD Total						585,500,000.00	585,500,000.00	1,910,430.00	587,410,430.00	38,967.93
PSI Total						585,500,000.00	585,500,000.00	1,910,430.00	587,410,430.00	38,967.93

Los Angeles County Treasurer
Investment Transactions Journal
Sales Detail Report
Group: Specific Purpose Investments
For the Period December 1, 2011 to December 31, 2011
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
12/05/11	GF	14004	FLYING TRIANGLE LOAN	Call	100.0000	743.16	743.16	22.23	765.39	0.00
12/06/11	GF	12057	FLYING TRIANGLE LOAN	Call	100.0000	1,103.16	1,103.16	346.05	1,449.21	0.00
			FLYING TRIANGLE LOAN Total			1,846.32	1,846.32	368.28	2,214.60	0.00
12/02/11	GF	35272	RPV TAX ALLOC BOND 1997	Call	100.0000	100,000.00	100,000.00	0.00	100,000.00	0.00
			RPV TAX ALLOC BOND Total			100,000.00	100,000.00	0.00	100,000.00	0.00
			GF - GENERAL FUND Total			101,846.32	101,846.32	368.28	102,214.60	0.00
12/15/11	SANIT	88324	FNMA 1.35 (CALLABLE)	Sell	100.0000	50,000,000.00	50,000,000.00	15,000.00	50,015,000.00	0.00
12/15/11	SANIT	88325	FNMA 1.35 (CALLABLE)	Sell	100.0000	3,614,000.00	3,614,000.00	1,084.20	3,615,084.20	0.00
12/30/11	SANIT	85626	FHLMC 2.00 (CALLABLE)	Call	100.0000	1,462,000.00	1,462,000.00	14,620.00	1,476,620.00	0.00
			MCSA Total			55,076,000.00	55,076,000.00	30,704.20	55,106,704.20	0.00
12/21/11	SANIT	85624	FFCB 2.48 (CALLABLE)	Call	100.0000	1,134,000.00	1,134,000.00	0.00	1,134,000.00	0.00
			FFCB Total			1,134,000.00	1,134,000.00	0.00	1,134,000.00	0.00
			SANIT - SANITATION DISTRICT Total			56,210,000.00	56,210,000.00	30,704.20	56,240,704.20	0.00
			SPI Total			56,311,846.32	56,311,846.32	31,072.48	56,342,918.80	0.00

Los Angeles County Treasurer
 Comparison of Investment Cost to Market Value
 As of December 31, 2011
 Attachment IX

SECURITY TYPE	POOLED			SPECIFIC PURPOSE		
	Amortized Cost	Market Value	Difference	Amortized Cost	Market Value	Difference
Collateralized CD's	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Negotiable CD's	4,747,079,815.77	4,742,097,985.07	(4,981,830.70)	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	8,934,456,077.91	8,934,081,330.11	(374,747.80)	0.00	0.00	0.00
Governments	674,468,732.35	682,726,862.50	8,258,130.15	85,942.99	109,005.70	23,062.71
Agencies	10,635,837,581.47	10,693,167,061.47	57,329,480.00	1,872,000.00	1,877,848.86	5,848.86
Municipals	7,000,000.00	7,000,000.00	0.00	5,065,000.00	5,065,000.00	0.00
Corp. & Deposit Notes	740,343,653.76	740,688,618.26	344,964.50	3,138,103.48	3,150,495.00	12,391.52
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	63,723,934.70	63,723,934.70	0.00
TOTAL	<u>\$25,739,185,861.26</u>	<u>\$25,799,761,857.41</u>	<u>\$60,575,996.15</u>	<u>\$73,884,981.17</u>	<u>\$73,926,284.26</u>	<u>\$41,303.09</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 0.03% of the PSI Portfolio.

Security ID	Security Description	Calculated Market Price
88440	BK OF AMERICA NA BK NOTE	99.99054930
88441	BK OF AMERICA NA BK NOTE	99.99054930
88422	BK OF AMERICA NA BK NOTE	99.98165901
88466	BK OF AMERICA NA BK NOTE	99.98190977
88703	BK OF AMERICA NA BK NOTE	99.95055633
88211	JUPITER SEC CO LLC CP	99.99577778
88654	JUPITER SEC CO LLC CP	99.97700000
88655	JUPITER SEC CO LLC CP	99.97700000
88392	JUPITER SEC CO LLC CP	99.96533333
88524	BK OF NOVA SCOTIA HOUSTON CD	100.00592761
88581	WESTPAC BANKING CORP NY FRCD	99.95000000
88381	UNION BK OF CALIFORNIA CD	99.98610667
88503	UNION BK OF CALIFORNIA CD	99.97167123
88551	UNION BK OF CALIFORNIA CD	99.97020089
88707	UNION BK OF CALIFORNIA CD	99.96135652
88752	UNION BK OF CALIFORNIA CD	99.94044598
88492	BNP PARIBAS SF CD	100.00216585
88497	BNP PARIBAS SF CD	100.00216588
88362	SOCIETE GENERALE NY CD	100.00224878
88245	SOCIETE GENERALE NY CD	100.00233163
88246	SOCIETE GENERALE NY CD	100.00233163
88220	RABOBANK NEDERLAND NV NY CD	99.99930013
88013	BK OF MONTREAL CHICAGO CD	99.99777446
88264	TORONTO DOMINION BK NY CD	99.99349845
88831	BNP PARIBAS SF CD	100.00133292
88574	BNP PARIBAS SF CD	100.00282582
88569	CREDIT AGRICOLE CIB NY CD	99.99749481
88570	CREDIT AGRICOLE CIB NY CD	99.99749481
88609	BNP PARIBAS SF CD	100.00299333
88515	DEUTSCHE BK AG NY CD	99.99155102
88307	BARCLAYS BK PLC NY CD	99.98610467
88363	NORDEA BK FINLAND PLC NY CD	99.98388617
88377	ROYAL BK OF SCOTLAND PLC CT CD	99.99276715
88453	DEUTSCHE BK AG NY CD	99.99276976
88471	CREDIT AGRICOLE CIB NY CD	99.99610097
88266	ROYAL BK OF SCOTLAND PLC CT CD	99.99054303
88069	RABOBANK NEDERLAND NV NY CD	99.98998062
88767	SVENSKA HANDELSBANKEN AB NY CD	99.98990868
88457	CREDIT SUISSE NY CD	99.98082752
88458	CREDIT SUISSE NY CD	99.98082752
88302	SVENSKA HANDELSBANKEN AB NY CD	99.98232740
88482	NORDEA BK FINLAND PLC NY CD	99.97599907
88709	SOCIETE GENERALE NY CD	99.99199619
88772	CREDIT AGRICOLE CIB NY CD	99.99377801
88825	UBS AG STAMFORD CT CD	99.96623962
88826	UBS AG STAMFORD CT CD	99.96623962
88817	DEUTSCHE BK AG NY CD	99.98259155
88818	DEUTSCHE BK AG NY CD	99.98259155
88793	SVENSKA HANDELSBANKEN AB NY CD	99.98009071
88821	BNP PARIBAS SF CD	99.99999817
88507	LLOYDS TSB BK PLC NY CD	99.97328008
88508	LLOYDS TSB BK PLC NY CD	99.97328008
88552	ROYAL BK OF SCOTLAND PLC CT CD	99.97994102
88553	ROYAL BK OF SCOTLAND PLC CT CD	99.97994102
88550	UBS AG STAMFORD CT CD	99.97414127
88538	LLOYDS TSB BK PLC NY CD	99.97222619
88544	DNB BANK ASA NY CD	99.96015536
88613	COMMERZBANK AG NY CD	99.98654795
88623	COMMERZBANK AG NY CD	99.98624343
88644	COMMERZBANK AG NY CD	99.98593896
88768	SVENSKA HANDELSBANKEN AB NY CD	99.97731172
88720	UBS AG STAMFORD CT CD	99.96824053

Security ID	Security Description	Calculated Market Price
88359	RABOBANK NEDERLAND NV NY CD	99.97448335
88380	CREDIT SUISSE NY CD	99.98496633
88360	BK OF NOVA SCOTIA HOUSTON CD	99.94807857
88403	RABOBANK NEDERLAND NV NY CD	99.97553669
88704	CREDIT SUISSE NY CD	99.97556574
88747	LLOYDS TSB BK PLC NY CD	99.96488555
88687	DNB BANK ASA NY CD	99.92959630
88410	NORDEA BK FINLAND PLC NY CD	99.96166444
88411	SVENSKA HANDELSBANKEN AB NY CD	99.96000065
88489	SVENSKA HANDELSBANKEN AB NY CD	99.96749946
88754	BARCLAYS BK PLC NY CD	99.95004660
88488	BK OF NOVA SCOTIA HOUSTON CD	99.93058526
88563	BK OF NOVA SCOTIA HOUSTON CD	99.92376969
88536	SVENSKA HANDELSBANKEN AB NY CD	99.96454740
88652	DNB BANK ASA NY CD	99.96929046
88653	DNB BANK ASA NY CD	99.96929046
88701	NORDEA BK FINLAND PLC NY CD	99.95560028
88713	RABOBANK NEDERLAND NV NY CD	99.94994810
87886	COMMONWEALTH BK OF AU NY CD	99.9384244
87887	COMMONWEALTH BK OF AU NY CD	99.9384244
88746	SVENSKA HANDELSBANKEN AB NY CD	99.9367892
88797	BK OF NOVA SCOTIA HOUSTON CD	99.8652525
88798	NORDEA BK FINLAND PLC NY CD	99.9251350
88823	NORDEA BANK FINLAND NY CD	99.9226494
88824	AU & NZ BANKING GROUP NY CD	99.8400399
88819	BK OF NOVA SCOTIA HOUSTON CD	99.8400384
88744	RABOBANK NEDERLAND NV NY CD	99.9292354
88745	RABOBANK NEDERLAND NV NY CD	99.9292354
88430	TORONTO DOMINION BK NY CD	99.8307681
86658	BARCLAYS BK PLC NY CD	99.9956819
88181	AU & NZ BANKING GRP NY CD	99.8768054
88282	BK OF MONTREAL CHICAGO CD	99.8463084
88283	BK OF MONTREAL CHICAGO CD	99.8463084
88589	CIBC NY CD	99.7255021
88590	CIBC NY CD	99.7255021
88799	WESTPAC BANKING CORP NY CD	99.7978802
88796	AU & NZ BANKING GRP NY CD	99.7497646
88800	TORONTO DOMINION BK NY CD	99.6965281
88820	TORONTO DOMINION BK NY CD	99.6948251
88773	BK OF NOVA SCOTIA HOUSTON CD	99.7448269
88572	WESTPAC BANKING CORP NY CD	99.7947065
88566	TORONTO DOMINION BK NY CD	99.6547108
88568	TORONTO DOMINION BK NY CD	99.6547108
88692	COMMONWEALTH BK OF AU NY CD	99.6847643
88693	COMMONWEALTH BK OF AU NY CD	99.6847643
88409	AU & NZ BANKING GRP NY CD	99.7546321
88068	ROYAL BK OF CANADA NY CD	99.4661998
88513	WESTPAC BANKING CORP NY CD	99.3770656
88542	AU & NZ BANKING GRP NY CD	99.2020260
88543	AU & NZ BANKING GRP NY CD	99.2020260
88608	ROYAL BK OF CANADA NY CD	99.2701673

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	88203	LACCAL BANS	0.53600	06/30/14	7,000,000.00	7,000,000.00	7,000,000.00
		BAN Total					7,000,000.00	7,000,000.00	7,000,000.00
PSI	NTRD	BNOT	88440	BK OF AMERICA NA BK NOTE	0.35000	01/20/12	50,000,000.00	50,000,000.00	49,995,274.50
PSI	NTRD	BNOT	88441	BK OF AMERICA NA BK NOTE	0.35000	01/20/12	25,000,000.00	25,000,000.00	24,997,637.25
PSI	NTRD	BNOT	88422	BK OF AMERICA NA BK NOTE	0.37000	01/30/12	34,000,000.00	34,000,000.00	33,993,764.06
PSI	NTRD	BNOT	88466	BK OF AMERICA NA BK NOTE	0.38000	01/31/12	50,000,000.00	50,000,000.00	49,990,954.50
PSI	NTRD	BNOT	88703	BK OF AMERICA NA BK NOTE	0.54000	03/21/12	50,000,000.00	50,000,000.00	49,975,278.00
							209,000,000.00	209,000,000.00	208,952,908.31
PSI	NTRD	CNFL	84432	TOYOTA MOTOR CREDIT CORP FRN	0.64222	07/27/12	50,000,000.00	50,000,000.00	50,015,625.00
PSI	NTRD	CNFL	88044	TOYOTA MOTOR CREDIT CORP FRN	0.59111	10/12/12	50,000,000.00	50,000,000.00	50,017,500.00
PSI	NTRD	CNFL	85269	TOYOTA MOTOR CREDIT CORP FRN	0.60722	11/15/12	50,000,000.00	50,000,000.00	49,983,000.00
PSI	NTRD	CNFL	88615	TOYOTA MOTOR CREDIT CORP FRN	0.75448	12/17/12	25,000,000.00	25,000,000.00	25,010,000.00
PSI	NTRD	CNFL	88188	GE CAPITAL CORP MTN FRN	1.14350	03/14/13	25,000,000.00	25,001,539.16	25,036,500.00
PSI	NTRD	CNFL	88095	GE CAPITAL CORP MTN FRN	1.23361	01/07/14	19,150,000.00	18,900,724.43	18,868,112.00
							219,150,000.00	218,902,263.59	218,930,737.00
PSI	NTRD	CNFM	87874	WESTPAC BANKING CORP NY FRN	0.39360	03/26/12	50,000,000.00	50,001,180.65	50,004,000.00
PSI	NTRD	CNFM	87917	ROYAL BK OF CANADA NY FRN	0.41860	09/27/12	50,000,000.00	50,000,000.00	49,996,600.00
							100,000,000.00	100,001,180.65	100,000,600.00
PSI	NTRD	CNFRQ	88716	GE CAPITAL CORP MTN FRN	1.50000	12/29/14	35,000,000.00	35,000,000.00	34,843,550.00
							35,000,000.00	35,000,000.00	34,843,550.00
PSI	NTRD	CNFX	80245	GE CAPITAL CORP MTN	5.87500	02/15/12	9,000,000.00	8,967,887.13	9,054,540.00
PSI	NTRD	CNFX	80466	GE CAPITAL CORP MTN	5.87500	02/15/12	10,000,000.00	10,003,051.72	10,060,600.00
PSI	NTRD	CNFX	80700	GE CAPITAL CORP MTN	5.87500	02/15/12	10,000,000.00	10,009,893.84	10,060,600.00
PSI	NTRD	CNFX	80743	GE CAPITAL CORP MTN	5.87500	02/15/12	10,000,000.00	10,009,433.63	10,060,600.00
PSI	NTRD	CNFX	86231	GE CAPITAL CORP MTN	5.87500	02/15/12	12,070,000.00	12,149,755.65	12,143,144.20
PSI	NTRD	CNFX	86428	GE CAPITAL CORP MTN	5.87500	02/15/12	25,000,000.00	25,165,326.09	25,151,500.00
PSI	NTRD	CNFX	87500	GE CAPITAL CORP MTN	5.87500	02/15/12	22,252,000.00	22,398,773.95	22,386,847.12
PSI	NTRD	CNFX	80257	GE CAPITAL CORP MTN	4.37500	03/03/12	5,900,000.00	5,858,170.25	5,931,211.00
PSI	NTRD	CNFX	86875	GE CAPITAL CORP MTN	6.00000	06/15/12	16,189,000.00	16,588,536.41	16,552,928.72
PSI	NTRD	CNFX	81648	BARCLAYS BK PLC NY MTN	5.45000	09/12/12	10,606,000.00	10,796,602.62	10,835,195.66
PSI	NTRD	CNFX	85361	GE CAPITAL CORP MTN	2.80000	01/08/13	25,000,000.00	25,342,760.01	25,475,000.00
PSI	NTRD	CNFX	87649	GE CAPITAL CORP MTN	4.80000	05/01/13	19,342,000.00	20,150,018.22	20,248,656.25
							175,359,000.00	177,440,209.52	177,960,822.95
PSI	NTRD	CPD	88223	DANSKE CORP CP	0.34000	01/03/12	25,000,000.00	24,999,527.78	24,998,720.00
PSI	NTRD	CPD	88253	THAMES ASSET GLOBAL SEC INC CP	0.38000	01/03/12	25,000,000.00	24,999,472.22	24,998,720.00
PSI	NTRD	CPD	88425	ATLANTIS ONE FUNDING CORP CP	0.31000	01/03/12	50,000,000.00	49,999,138.89	49,996,275.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	88428	BRYANT PARK FUNDING LLC CP	0.17000	01/03/12	36,444,000.00	36,443,655.81	36,442,134.07
PSI	NTRD	CPD	88445	RBS FINANCE NV NA INC CP	0.26000	01/03/12	50,000,000.00	49,999,277.78	49,997,440.00
PSI	NTRD	CPD	88451	ATLANTIS ONE FUNDING CORP CP	0.30000	01/03/12	50,000,000.00	49,999,166.67	49,996,275.00
PSI	NTRD	CPD	88452	ABBAY NATIONAL NA LLC CP	0.32000	01/03/12	50,000,000.00	49,999,111.11	49,996,275.00
PSI	NTRD	CPD	88478	DEUTSCHE BK FINANCIAL LLC CP	0.30000	01/03/12	50,000,000.00	49,999,166.67	49,997,440.00
PSI	NTRD	CPD	88501	BARTON CAPITAL LLC CP	0.85000	01/03/12	50,000,000.00	49,997,638.89	49,997,440.00
PSI	NTRD	CPD	88530	BARTON CAPITAL LLC CP	0.85000	01/03/12	50,000,000.00	49,997,638.89	49,997,440.00
PSI	NTRD	CPD	88739	BARTON CAPITAL LLC CP	0.95000	01/03/12	50,000,000.00	49,997,361.11	49,997,440.00
PSI	NTRD	CPD	88827	BARTON CAPITAL LLC CP	1.00000	01/03/12	50,000,000.00	49,997,222.22	49,997,440.00
PSI	NTRD	CPD	88828	BARTON CAPITAL LLC CP	1.00000	01/03/12	50,000,000.00	49,997,222.22	49,997,440.00
PSI	NTRD	CPD	88829	BARTON CAPITAL LLC CP	1.00000	01/03/12	50,000,000.00	49,997,222.22	49,997,440.00
PSI	NTRD	CPD	88830	BARTON CAPITAL LLC CP	1.00000	01/03/12	50,000,000.00	49,997,222.22	49,997,440.00
PSI	NTRD	CPD	88833	BARTON CAPITAL LLC CP	1.10000	01/03/12	50,000,000.00	49,996,944.45	49,997,440.00
PSI	NTRD	CPD	88834	BARTON CAPITAL LLC CP	1.10000	01/03/12	32,000,000.00	31,998,044.45	31,998,361.60
PSI	NTRD	CPD	88211	JUPITER SEC CO LLC CP	0.16000	01/04/12	25,000,000.00	24,999,666.67	24,998,944.25
PSI	NTRD	CPD	88366	REGENCY MARKETS NO. 1 LLC CP	0.33000	01/04/12	50,000,000.00	49,998,625.00	49,997,055.00
PSI	NTRD	CPD	88367	REGENCY MARKETS NO. 1 LLC CP	0.33000	01/04/12	20,000,000.00	19,999,450.00	19,998,822.00
PSI	NTRD	CPD	88426	BRYANT PARK FUNDING LLC CP	0.18000	01/04/12	50,000,000.00	49,999,250.00	49,997,055.00
PSI	NTRD	CPD	88461	CIESCO LLC CP	0.22000	01/04/12	50,000,000.00	49,999,083.33	49,997,055.00
PSI	NTRD	CPD	88465	DANSKE CORP CP	0.29000	01/04/12	25,000,000.00	24,999,395.83	24,998,527.50
PSI	NTRD	CPD	88493	ATLANTIS ONE FUNDING CORP CP	0.30000	01/04/12	50,000,000.00	49,998,750.00	49,995,595.00
PSI	NTRD	CPD	88495	HSBC FINANCE CORP CP	0.23000	01/04/12	50,000,000.00	49,999,041.67	49,997,055.00
PSI	NTRD	CPD	88726	BARTON CAPITAL LLC CP	0.92000	01/04/12	30,000,000.00	29,997,700.00	29,998,233.00
PSI	NTRD	CPD	88792	COMMERZBANK US FINANCE INC CP	0.21000	01/04/12	50,000,000.00	49,999,125.00	49,997,055.00
PSI	NTRD	CPD	88058	SHEFFIELD RECEIVABLES CORP CP	0.34000	01/05/12	15,072,000.00	15,071,430.61	15,070,994.70
PSI	NTRD	CPD	88218	SHEFFIELD RECEIVABLES CORP CP	0.32000	01/05/12	25,000,000.00	24,999,111.11	24,998,332.50
PSI	NTRD	CPD	88235	SHEFFIELD RECEIVABLES CORP CP	0.32000	01/05/12	50,000,000.00	49,998,222.22	49,996,665.00
PSI	NTRD	CPD	88263	THAMES ASSET GLOBAL SEC INC CP	0.38000	01/05/12	50,000,000.00	49,997,888.89	49,996,665.00
PSI	NTRD	CPD	88456	COMMERZBANK US FINANCE INC CP	0.36000	01/05/12	50,000,000.00	49,998,000.00	49,996,665.00
PSI	NTRD	CPD	88462	CIESCO LLC CP	0.22000	01/05/12	50,000,000.00	49,998,777.78	49,996,665.00
PSI	NTRD	CPD	88463	CRC FUNDING LLC CP	0.23000	01/05/12	50,000,000.00	49,998,722.22	49,996,665.00
PSI	NTRD	CPD	88480	ATLANTIS ONE FUNDING CORP CP	0.28000	01/05/12	50,000,000.00	49,998,444.44	49,994,915.00
PSI	NTRD	CPD	88494	COMMERZBANK US FINANCE INC CP	0.36000	01/05/12	25,000,000.00	24,999,000.00	24,998,332.50
PSI	NTRD	CPD	88496	BARTON CAPITAL LLC CP	0.84000	01/05/12	40,327,000.00	40,323,236.15	40,324,310.19
PSI	NTRD	CPD	88505	COMMERZBANK US FINANCE INC CP	0.36000	01/05/12	25,000,000.00	24,999,000.00	24,998,332.50
PSI	NTRD	CPD	88517	DANSKE CORP CP	0.30000	01/05/12	25,000,000.00	24,999,166.67	24,998,332.50
PSI	NTRD	CPD	88753	BARTON CAPITAL LLC CP	0.92000	01/05/12	26,000,000.00	25,997,342.22	25,998,265.80
PSI	NTRD	CPD	88814	BARTON CAPITAL LLC CP	0.94000	01/05/12	50,000,000.00	49,994,777.78	49,996,665.00
PSI	NTRD	CPD	88087	THAMES ASSET GLOBAL SEC INC CP	0.40000	01/06/12	25,000,000.00	24,998,611.11	24,998,137.50
PSI	NTRD	CPD	88183	THAMES ASSET GLOBAL SEC INC CP	0.39000	01/06/12	30,000,000.00	29,998,375.00	29,997,765.00
PSI	NTRD	CPD	88227	THAMES ASSET GLOBAL SEC INC CP	0.39000	01/06/12	50,000,000.00	49,997,291.67	49,996,275.00
PSI	NTRD	CPD	88308	THAMES ASSET GLOBAL SEC INC CP	0.38000	01/06/12	23,000,000.00	22,998,786.11	22,998,286.50

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	88400	THAMES ASSET GLOBAL SEC INC CP	0.40000	01/06/12	17,290,000.00	17,289,039.44	17,288,711.90
PSI	NTRD	CPD	88439	CIESCO LLC CP	0.22000	01/06/12	32,500,000.00	32,499,006.94	32,497,578.75
PSI	NTRD	CPD	88447	THAMES ASSET GLOBAL SEC INC CP	0.40000	01/06/12	30,000,000.00	29,998,333.33	29,997,765.00
PSI	NTRD	CPD	88484	ABBAY NATIONAL NA LLC CP	0.32000	01/06/12	50,000,000.00	49,997,777.78	49,994,235.00
PSI	NTRD	CPD	88504	RBS FINANCE NV NA INC CP	0.26000	01/06/12	50,000,000.00	49,998,194.45	49,996,275.00
PSI	NTRD	CPD	88509	ABBAY NATIONAL NA LLC CP	0.32000	01/06/12	50,000,000.00	49,997,777.78	49,994,235.00
PSI	NTRD	CPD	88650	REGENCY MARKETS NO. 1 LLC CP	0.25000	01/06/12	50,000,000.00	49,998,263.89	49,996,275.00
PSI	NTRD	CPD	88658	REGENCY MARKETS NO. 1 LLC CP	0.25000	01/06/12	31,277,000.00	31,275,913.99	31,274,669.86
PSI	NTRD	CPD	88804	DANSKE CORP CP	0.24000	01/06/12	30,000,000.00	29,999,000.00	29,997,765.00
PSI	NTRD	CPD	88816	BARTON CAPITAL LLC CP	0.94000	01/06/12	25,000,000.00	24,996,736.11	24,998,137.50
PSI	NTRD	CPD	88162	CAFCO LLC CP	0.29000	01/09/12	25,000,000.00	24,998,388.89	24,997,555.00
PSI	NTRD	CPD	88194	CAFCO LLC CP	0.29000	01/09/12	35,000,000.00	34,997,744.44	34,996,577.00
PSI	NTRD	CPD	88473	THAMES ASSET GLOBAL SEC INC CP	0.34000	01/09/12	50,000,000.00	49,996,222.22	49,995,110.00
PSI	NTRD	CPD	88474	THAMES ASSET GLOBAL SEC INC CP	0.34000	01/09/12	20,015,000.00	20,013,487.76	20,013,042.53
PSI	NTRD	CPD	88512	BRYANT PARK FUNDING LLC CP	0.17000	01/09/12	41,957,000.00	41,955,414.96	41,952,896.61
PSI	NTRD	CPD	88541	ATLANTIS ONE FUNDING CORP CP	0.30000	01/09/12	50,000,000.00	49,996,666.67	49,992,190.00
PSI	NTRD	CPD	88740	DEUTSCHE BK FINANCIAL LLC CP	0.33000	01/09/12	50,000,000.00	49,996,333.33	49,995,110.00
PSI	NTRD	CPD	88212	CAFCO LLC CP	0.30000	01/10/12	25,000,000.00	24,998,125.00	24,997,360.00
PSI	NTRD	CPD	88238	CAFCO LLC CP	0.30000	01/10/12	25,000,000.00	24,998,125.00	24,997,360.00
PSI	NTRD	CPD	88343	CRC FUNDING LLC CP	0.24000	01/10/12	30,000,000.00	29,998,200.00	29,996,832.00
PSI	NTRD	CPD	88404	HSBC FINANCE CORP CP	0.25000	01/10/12	50,000,000.00	49,996,875.00	49,994,720.00
PSI	NTRD	CPD	88519	ATLANTIS ONE FUNDING CORP CP	0.29000	01/10/12	50,000,000.00	49,996,375.00	49,991,510.00
PSI	NTRD	CPD	88525	ATLANTIS ONE FUNDING CORP CP	0.30000	01/10/12	50,000,000.00	49,996,250.00	49,991,510.00
PSI	NTRD	CPD	88529	COMMERZBANK US FINANCE INC CP	0.36000	01/10/12	50,000,000.00	49,995,500.00	49,994,720.00
PSI	NTRD	CPD	88577	ABBAY NATIONAL NA LLC CP	0.31000	01/10/12	50,000,000.00	49,996,125.00	49,991,510.00
PSI	NTRD	CPD	88769	BARTON CAPITAL LLC CP	0.92000	01/10/12	25,000,000.00	24,994,250.00	24,997,360.00
PSI	NTRD	CPD	88806	ING US FUNDING LLC CP	0.15000	01/10/12	50,000,000.00	49,998,125.00	49,994,720.00
PSI	NTRD	CPD	88272	CAFCO LLC CP	0.23000	01/11/12	50,000,000.00	49,996,805.55	49,994,330.00
PSI	NTRD	CPD	88297	CAFCO LLC CP	0.23000	01/11/12	25,000,000.00	24,998,402.78	24,997,165.00
PSI	NTRD	CPD	88344	CAFCO LLC CP	0.24000	01/11/12	25,000,000.00	24,998,333.33	24,997,165.00
PSI	NTRD	CPD	88506	ING US FUNDING LLC CP	0.26000	01/11/12	50,000,000.00	49,996,388.89	49,994,330.00
PSI	NTRD	CPD	88516	ABBAY NATIONAL NA LLC CP	0.32000	01/11/12	50,000,000.00	49,995,555.55	49,990,830.00
PSI	NTRD	CPD	88527	DANSKE CORP CP	0.31000	01/11/12	25,000,000.00	24,997,847.22	24,997,165.00
PSI	NTRD	CPD	88560	BRYANT PARK FUNDING LLC CP	0.17000	01/11/12	34,427,000.00	34,425,374.28	34,423,095.98
PSI	NTRD	CPD	88561	DANSKE CORP CP	0.31000	01/11/12	50,000,000.00	49,995,694.45	49,994,330.00
PSI	NTRD	CPD	88617	ATLANTIS ONE FUNDING CORP CP	0.28000	01/11/12	25,000,000.00	24,998,055.56	24,995,415.00
PSI	NTRD	CPD	88627	ING US FUNDING LLC CP	0.24000	01/11/12	20,000,000.00	19,998,666.67	19,997,732.00
PSI	NTRD	CPD	88144	SHEFFIELD RECEIVABLES CORP CP	0.36000	01/12/12	22,750,000.00	22,747,497.50	22,747,242.70
PSI	NTRD	CPD	88304	THAMES ASSET GLOBAL SEC INC CP	0.40000	01/12/12	25,000,000.00	24,996,944.44	24,996,970.00
PSI	NTRD	CPD	88330	THAMES ASSET GLOBAL SEC INC CP	0.40000	01/12/12	25,000,000.00	24,996,944.44	24,996,970.00
PSI	NTRD	CPD	88464	ING US FUNDING LLC CP	0.28500	01/12/12	50,000,000.00	49,995,645.83	49,993,940.00
PSI	NTRD	CPD	88518	REGENCY MARKETS NO. 1 LLC CP	0.26000	01/12/12	25,000,000.00	24,998,013.89	24,996,970.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	88540	ABBEY NATIONAL NA LLC CP	0.31000	01/12/12	50,000,000.00	49,995,263.89	49,990,150.00
PSI	NTRD	CPD	88549	RBS FINANCE NV NA INC CP	0.26000	01/12/12	50,000,000.00	49,996,027.78	49,993,940.00
PSI	NTRD	CPD	88559	BRYANT PARK FUNDING LLC CP	0.17000	01/12/12	50,000,000.00	49,997,402.78	49,993,940.00
PSI	NTRD	CPD	88429	HSBC FINANCE CORP CP	0.25000	01/13/12	50,000,000.00	49,995,833.33	49,993,555.00
PSI	NTRD	CPD	88444	SHEFFIELD RECEIVABLES CORP CP	0.30000	01/13/12	40,000,000.00	39,996,000.00	39,994,844.00
PSI	NTRD	CPD	88449	CAFCO LLC CP	0.26000	01/13/12	50,000,000.00	49,995,666.67	49,993,555.00
PSI	NTRD	CPD	88483	ING US FUNDING LLC CP	0.28500	01/13/12	50,000,000.00	49,995,250.00	49,993,555.00
PSI	NTRD	CPD	88485	SHEFFIELD RECEIVABLES CORP CP	0.25000	01/13/12	50,000,000.00	49,995,833.33	49,993,555.00
PSI	NTRD	CPD	88491	SHEFFIELD RECEIVABLES CORP CP	0.32000	01/13/12	25,000,000.00	24,997,333.33	24,996,777.50
PSI	NTRD	CPD	88573	ATLANTIS ONE FUNDING CORP CP	0.30000	01/13/12	37,000,000.00	36,996,300.00	36,992,207.80
PSI	NTRD	CPD	88576	ABBEY NATIONAL NA LLC CP	0.31000	01/13/12	50,000,000.00	49,994,833.33	49,989,470.00
PSI	NTRD	CPD	88622	DANSKE CORP CP	0.27000	01/13/12	25,000,000.00	24,997,750.00	24,996,777.50
PSI	NTRD	CPD	88651	REGENCY MARKETS NO. 1 LLC CP	0.25000	01/13/12	50,000,000.00	49,995,833.33	49,993,555.00
PSI	NTRD	CPD	88770	BARTON CAPITAL LLC CP	0.95000	01/13/12	50,000,000.00	49,984,166.66	49,993,555.00
PSI	NTRD	CPD	88209	CRC FUNDING LLC CP	0.33000	01/17/12	25,000,000.00	24,996,333.33	24,996,000.00
PSI	NTRD	CPD	88587	DANSKE CORP CP	0.31000	01/17/12	25,000,000.00	24,996,555.56	24,996,000.00
PSI	NTRD	CPD	88624	RBS FINANCE NV NA INC CP	0.26000	01/17/12	25,000,000.00	24,997,111.11	24,996,000.00
PSI	NTRD	CPD	88642	BRYANT PARK FUNDING LLC CP	0.17000	01/17/12	50,000,000.00	49,996,222.22	49,992,000.00
PSI	NTRD	CPD	88643	BRYANT PARK FUNDING LLC CP	0.17000	01/17/12	50,000,000.00	49,996,222.22	49,992,000.00
PSI	NTRD	CPD	88647	BRYANT PARK FUNDING LLC CP	0.17000	01/17/12	14,135,000.00	14,133,932.02	14,132,738.40
PSI	NTRD	CPD	88805	REGENCY MARKETS NO. 1 LLC CP	0.22000	01/17/12	9,000,000.00	8,999,120.00	8,998,560.00
PSI	NTRD	CPD	88455	HSBC FINANCE CORP CP	0.25000	01/18/12	50,000,000.00	49,994,097.22	49,991,610.00
PSI	NTRD	CPD	88588	ING US FUNDING LLC CP	0.26000	01/18/12	50,000,000.00	49,993,861.11	49,991,610.00
PSI	NTRD	CPD	88611	DEUTSCHE BK FINANCIAL LLC CP	0.39000	01/18/12	50,000,000.00	49,990,791.67	49,991,610.00
PSI	NTRD	CPD	88654	JUPITER SEC CO LLC CP	0.14000	01/18/12	50,000,000.00	49,996,694.45	49,988,500.00
PSI	NTRD	CPD	88655	JUPITER SEC CO LLC CP	0.14000	01/18/12	2,643,000.00	2,642,825.27	2,642,392.11
PSI	NTRD	CPD	88676	THAMES ASSET GLOBAL SEC INC CP	0.30000	01/18/12	25,000,000.00	24,996,458.33	24,995,805.00
PSI	NTRD	CPD	88678	REGENCY MARKETS NO. 1 LLC CP	0.25000	01/18/12	50,000,000.00	49,994,097.22	49,991,610.00
PSI	NTRD	CPD	88502	SHEFFIELD RECEIVABLES CORP CP	0.32000	01/19/12	25,000,000.00	24,996,000.00	24,995,610.00
PSI	NTRD	CPD	88596	UBS FINANCE (DELAWARE) LLC CP	0.20000	01/19/12	50,000,000.00	49,995,000.00	49,991,220.00
PSI	NTRD	CPD	88597	UBS FINANCE (DELAWARE) LLC CP	0.20000	01/19/12	25,000,000.00	24,997,500.00	24,995,610.00
PSI	NTRD	CPD	88610	ING US FUNDING LLC CP	0.26000	01/19/12	50,000,000.00	49,993,500.00	49,991,220.00
PSI	NTRD	CPD	88690	BRYANT PARK FUNDING LLC CP	0.17000	01/19/12	12,501,000.00	12,499,937.41	12,498,804.82
PSI	NTRD	CPD	88759	THAMES ASSET GLOBAL SEC INC CP	0.25000	01/19/12	5,533,000.00	5,532,308.38	5,532,028.41
PSI	NTRD	CPD	88310	SHEFFIELD RECEIVABLES CORP CP	0.31000	01/20/12	25,000,000.00	24,995,909.72	24,995,415.00
PSI	NTRD	CPD	88469	UBS FINANCE (DELAWARE) LLC CP	0.27500	01/20/12	50,000,000.00	49,992,743.06	49,990,830.00
PSI	NTRD	CPD	88470	UBS FINANCE (DELAWARE) LLC CP	0.27500	01/20/12	25,000,000.00	24,996,371.53	24,995,415.00
PSI	NTRD	CPD	88481	DANSKE CORP CP	0.29000	01/20/12	30,000,000.00	29,995,408.33	29,994,498.00
PSI	NTRD	CPD	88521	ING US FUNDING LLC CP	0.28500	01/20/12	25,000,000.00	24,996,239.58	24,995,415.00
PSI	NTRD	CPD	88546	ING US FUNDING LLC CP	0.28500	01/20/12	50,000,000.00	49,992,479.17	49,990,830.00
PSI	NTRD	CPD	88547	ING US FUNDING LLC CP	0.28500	01/20/12	50,000,000.00	49,992,479.17	49,990,830.00
PSI	NTRD	CPD	88548	UBS FINANCE (DELAWARE) LLC CP	0.24000	01/20/12	50,000,000.00	49,993,666.67	49,990,830.00

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PSI	NTRD	CPD	88585	ATLANTIS ONE FUNDING CORP CP	0.31000	01/20/12	50,000,000.00	49,991,819.44	49,984,705.00
PSI	NTRD	CPD	88594	DEUTSCHE BK FINANCIAL LLC CP	0.37000	01/20/12	50,000,000.00	49,990,236.11	49,990,830.00
PSI	NTRD	CPD	88595	DEUTSCHE BK FINANCIAL LLC CP	0.37000	01/20/12	25,000,000.00	24,995,118.06	24,995,415.00
PSI	NTRD	CPD	88603	THUNDER BAY FUNDING LLC CP	0.14000	01/20/12	30,000,000.00	29,997,783.34	29,994,498.00
PSI	NTRD	CPD	88634	ABBAY NATIONAL NA LLC CP	0.31000	01/20/12	50,000,000.00	49,991,819.44	49,984,705.00
PSI	NTRD	CPD	88635	ABBAY NATIONAL NA LLC CP	0.31000	01/20/12	25,000,000.00	24,995,909.72	24,992,352.50
PSI	NTRD	CPD	88646	DEUTSCHE BK FINANCIAL LLC CP	0.39000	01/20/12	50,000,000.00	49,989,708.33	49,990,830.00
PSI	NTRD	CPD	88691	BRYANT PARK FUNDING LLC CP	0.17000	01/20/12	50,000,000.00	49,995,513.89	49,990,830.00
PSI	NTRD	CPD	88698	REGENCY MARKETS NO. 1 LLC CP	0.25000	01/20/12	50,000,000.00	49,993,402.78	49,990,830.00
PSI	NTRD	CPD	88317	CAFCO LLC CP	0.31000	01/23/12	15,015,000.00	15,012,155.49	15,011,896.40
PSI	NTRD	CPD	88358	SHEFFIELD RECEIVABLES CORP CP	0.32000	01/23/12	11,878,000.00	11,875,677.19	11,875,544.82
PSI	NTRD	CPD	88427	SHEFFIELD RECEIVABLES CORP CP	0.32000	01/23/12	38,122,000.00	38,114,545.03	38,114,120.18
PSI	NTRD	CPD	88472	SHEFFIELD RECEIVABLES CORP CP	0.35000	01/23/12	43,600,000.00	43,590,674.44	43,590,987.88
PSI	NTRD	CPD	88539	HSBC FINANCE CORP CP	0.28000	01/23/12	50,000,000.00	49,991,444.44	49,989,665.00
PSI	NTRD	CPD	88641	SHEFFIELD RECEIVABLES CORP CP	0.26000	01/23/12	30,000,000.00	29,995,233.33	29,993,799.00
PSI	NTRD	CPD	88680	RBS FINANCE NV NA INC CP	0.26000	01/23/12	50,000,000.00	49,992,055.55	49,989,665.00
PSI	NTRD	CPD	88738	BRYANT PARK FUNDING LLC CP	0.17000	01/23/12	32,000,000.00	31,996,675.55	31,993,385.60
PSI	NTRD	CPD	88337	SHEFFIELD RECEIVABLES CORP CP	0.31000	01/24/12	17,712,000.00	17,708,492.04	17,708,200.78
PSI	NTRD	CPD	88392	JUPITER SEC CO LLC CP	0.19000	01/24/12	25,000,000.00	24,996,965.28	24,991,333.25
PSI	NTRD	CPD	88433	CIESCO LLC CP	0.29000	01/24/12	40,000,000.00	39,992,588.89	39,991,420.00
PSI	NTRD	CPD	88564	ING US FUNDING LLC CP	0.28500	01/24/12	50,000,000.00	49,990,895.84	49,989,275.00
PSI	NTRD	CPD	88686	BRYANT PARK FUNDING LLC CP	0.17000	01/24/12	50,000,000.00	49,994,569.44	49,989,275.00
PSI	NTRD	CPD	88700	BRYANT PARK FUNDING LLC CP	0.17000	01/24/12	50,000,000.00	49,994,569.44	49,989,275.00
PSI	NTRD	CPD	88743	REGENCY MARKETS NO. 1 LLC CP	0.25000	01/24/12	50,000,000.00	49,992,013.89	49,989,275.00
PSI	NTRD	CPD	88316	SHEFFIELD RECEIVABLES CORP CP	0.31000	01/25/12	25,000,000.00	24,994,833.33	24,994,442.50
PSI	NTRD	CPD	88408	SHEFFIELD RECEIVABLES CORP CP	0.32000	01/25/12	15,266,000.00	15,262,743.25	15,262,606.37
PSI	NTRD	CPD	88419	CIESCO LLC CP	0.29000	01/25/12	25,000,000.00	24,995,166.66	24,994,442.50
PSI	NTRD	CPD	88442	CRC FUNDING LLC CP	0.29000	01/25/12	30,000,000.00	29,994,200.00	29,993,331.00
PSI	NTRD	CPD	88567	UBS FINANCE (DELAWARE) LLC CP	0.26000	01/25/12	50,000,000.00	49,991,333.33	49,988,885.00
PSI	NTRD	CPD	88616	SHEFFIELD RECEIVABLES CORP CP	0.27000	01/25/12	50,000,000.00	49,991,000.00	49,988,885.00
PSI	NTRD	CPD	88670	RBS FINANCE NV NA INC CP	0.26000	01/25/12	50,000,000.00	49,991,333.34	49,988,885.00
PSI	NTRD	CPD	88689	ING US FUNDING LLC CP	0.25000	01/25/12	44,000,000.00	43,992,666.66	43,990,218.80
PSI	NTRD	CPD	88705	ABBAY NATIONAL NA LLC CP	0.31000	01/25/12	50,000,000.00	49,989,666.67	49,981,305.00
PSI	NTRD	CPD	88712	THAMES ASSET GLOBAL SEC INC CP	0.30000	01/25/12	43,023,000.00	43,014,395.40	43,013,435.99
PSI	NTRD	CPD	88718	REGENCY MARKETS NO. 1 LLC CP	0.25000	01/25/12	50,000,000.00	49,991,666.67	49,988,885.00
PSI	NTRD	CPD	88788	REGENCY MARKETS NO. 1 LLC CP	0.24000	01/25/12	28,000,000.00	27,995,520.00	27,993,775.60
PSI	NTRD	CPD	88789	REGENCY MARKETS NO. 1 LLC CP	0.24000	01/25/12	25,000,000.00	24,996,000.00	24,994,442.50
PSI	NTRD	CPD	88402	CRC FUNDING LLC CP	0.28000	01/26/12	38,000,000.00	37,992,611.11	37,991,260.00
PSI	NTRD	CPD	88565	UBS FINANCE (DELAWARE) LLC CP	0.26000	01/26/12	50,000,000.00	49,990,972.22	49,988,500.00
PSI	NTRD	CPD	88671	ABBAY NATIONAL NA LLC CP	0.32000	01/26/12	50,000,000.00	49,988,888.89	49,980,625.00
PSI	NTRD	CPD	88672	ABBAY NATIONAL NA LLC CP	0.32000	01/26/12	25,000,000.00	24,994,444.45	24,990,312.50
PSI	NTRD	CPD	88679	ABBAY NATIONAL NA LLC CP	0.32000	01/26/12	50,000,000.00	49,988,888.89	49,980,625.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	88708	ING US FUNDING LLC CP	0.26000	01/26/12	50,000,000.00	49,990,972.22	49,988,500.00
PSI	NTRD	CPD	88335	CIESCO LLC CP	0.31000	01/27/12	25,000,000.00	24,994,402.78	24,994,055.00
PSI	NTRD	CPD	88434	SHEFFIELD RECEIVABLES CORP CP	0.35000	01/27/12	20,000,000.00	19,994,944.44	19,995,244.00
PSI	NTRD	CPD	88645	ING US FUNDING LLC CP	0.29000	01/27/12	50,000,000.00	49,989,527.78	49,988,110.00
PSI	NTRD	CPD	88697	DEUTSCHE BK FINANCIAL LLC CP	0.40000	01/27/12	50,000,000.00	49,985,555.56	49,988,110.00
PSI	NTRD	CPD	88711	DANSKE CORP CP	0.31000	01/27/12	35,000,000.00	34,992,163.89	34,991,677.00
PSI	NTRD	CPD	88336	CIESCO LLC CP	0.31000	01/30/12	25,000,000.00	24,993,756.94	24,993,392.50
PSI	NTRD	CPD	88511	CAFCO LLC CP	0.28000	01/30/12	16,434,000.00	16,430,293.22	16,429,656.49
PSI	NTRD	CPD	88520	UBS FINANCE (DELAWARE) LLC CP	0.31000	01/30/12	25,000,000.00	24,993,756.94	24,993,392.50
PSI	NTRD	CPD	88545	SHEFFIELD RECEIVABLES CORP CP	0.33000	01/30/12	50,000,000.00	49,986,708.33	49,986,785.00
PSI	NTRD	CPD	88602	THAMES ASSET GLOBAL SEC INC CP	0.37000	01/30/12	50,000,000.00	49,985,097.22	49,986,785.00
PSI	NTRD	CPD	88614	THAMES ASSET GLOBAL SEC INC CP	0.38000	01/30/12	33,414,000.00	33,403,771.60	33,405,168.68
PSI	NTRD	CPD	88667	HSBC FINANCE CORP CP	0.28000	01/30/12	50,000,000.00	49,988,722.22	49,986,785.00
PSI	NTRD	CPD	88677	THAMES ASSET GLOBAL SEC INC CP	0.32000	01/30/12	48,220,000.00	48,207,569.96	48,207,255.45
PSI	NTRD	CPD	88710	SHEFFIELD RECEIVABLES CORP CP	0.26000	01/30/12	18,672,000.00	18,668,089.25	18,667,064.99
PSI	NTRD	CPD	88734	THAMES ASSET GLOBAL SEC INC CP	0.31000	01/30/12	25,000,000.00	24,993,756.95	24,993,392.50
PSI	NTRD	CPD	88760	THAMES ASSET GLOBAL SEC INC CP	0.30000	01/30/12	6,878,000.00	6,876,337.81	6,876,182.14
PSI	NTRD	CPD	88813	ABBEY NATIONAL NA LLC CP	0.31000	01/30/12	50,000,000.00	49,987,513.89	49,977,785.00
PSI	NTRD	CPD	88586	SHEFFIELD RECEIVABLES CORP CP	0.32000	01/31/12	50,000,000.00	49,986,666.67	49,986,225.00
PSI	NTRD	CPD	88725	ABBEY NATIONAL NA LLC CP	0.32000	01/31/12	50,000,000.00	49,986,666.67	49,976,985.00
PSI	NTRD	CPD	88790	DEUTSCHE BK FINANCIAL LLC CP	0.39000	01/31/12	50,000,000.00	49,983,750.00	49,986,225.00
PSI	NTRD	CPD	88666	CHARIOT FUNDING LLC CP	0.16000	02/01/12	50,000,000.00	49,993,111.11	49,986,225.00
PSI	NTRD	CPD	88669	SHEFFIELD RECEIVABLES CORP CP	0.35000	02/01/12	25,000,000.00	24,992,465.28	24,993,112.50
PSI	NTRD	CPD	88675	ATLANTIS ONE FUNDING CORP CP	0.33000	02/01/12	25,000,000.00	24,992,895.84	24,988,492.50
PSI	NTRD	CPD	88717	ATLANTIS ONE FUNDING CORP CP	0.35000	02/01/12	50,000,000.00	49,984,930.55	49,976,985.00
PSI	NTRD	CPD	88727	RBS FINANCE NV NA INC CP	0.31000	02/01/12	50,000,000.00	49,986,652.78	49,986,225.00
PSI	NTRD	CPD	88741	DEUTSCHE BK FINANCIAL LLC CP	0.41000	02/01/12	50,000,000.00	49,982,347.22	49,986,225.00
PSI	NTRD	CPD	88748	ATLANTIS ONE FUNDING CORP CP	0.35000	02/01/12	25,000,000.00	24,992,465.28	24,988,492.50
PSI	NTRD	CPD	88787	DANSKE CORP CP	0.32000	02/01/12	50,000,000.00	49,986,222.22	49,986,225.00
PSI	NTRD	CPD	88832	ABBEY NATIONAL NA LLC CP	0.31000	02/01/12	50,000,000.00	49,986,652.78	49,976,985.00
PSI	NTRD	CPD	88673	SHEFFIELD RECEIVABLES CORP CP	0.35000	02/02/12	15,362,000.00	15,357,220.71	15,357,594.18
PSI	NTRD	CPD	88706	RBS FINANCE NV NA INC CP	0.31000	02/02/12	50,000,000.00	49,986,222.23	49,985,660.00
PSI	NTRD	CPD	88630	ATLANTIS ONE FUNDING CORP CP	0.33000	02/03/12	25,000,000.00	24,992,437.50	24,987,677.50
PSI	NTRD	CPD	88659	ATLANTIS ONE FUNDING CORP CP	0.33000	02/03/12	25,000,000.00	24,992,437.50	24,987,677.50
PSI	NTRD	CPD	88702	HSBC FINANCE CORP CP	0.28000	02/03/12	50,000,000.00	49,987,166.67	49,985,085.00
PSI	NTRD	CPD	88719	CHARIOT FUNDING LLC CP	0.16000	02/03/12	25,000,000.00	24,996,333.33	24,992,542.50
PSI	NTRD	CPD	88771	ING US FUNDING LLC CP	0.26000	02/03/12	43,000,000.00	42,989,751.67	42,987,173.10
PSI	NTRD	CPD	88562	SHEFFIELD RECEIVABLES CORP CP	0.35000	02/06/12	25,000,000.00	24,991,250.00	24,991,645.00
PSI	NTRD	CPD	88632	CAFCO LLC CP	0.22000	02/06/12	25,000,000.00	24,994,500.00	24,991,645.00
PSI	NTRD	CPD	88526	CRC FUNDING LLC CP	0.26000	02/07/12	25,000,000.00	24,993,319.44	24,991,335.00
PSI	NTRD	CPD	88633	CAFCO LLC CP	0.22000	02/07/12	25,000,000.00	24,994,347.22	24,991,335.00
PSI	NTRD	CPD	88528	REGENCY MARKETS NO. 1 LLC CP	0.37000	02/08/12	38,000,000.00	37,985,158.89	37,986,354.20

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	88571	REGENCY MARKETS NO. 1 LLC CP	0.36000	02/08/12	15,096,000.00	15,090,263.52	15,090,579.03
PSI	NTRD	CPD	88625	CHARIOT FUNDING LLC CP	0.18000	02/08/12	30,000,000.00	29,994,300.00	29,989,227.00
PSI	NTRD	CPD	88626	UBS FINANCE (DELAWARE) LLC CP	0.33000	02/08/12	50,000,000.00	49,982,583.33	49,982,045.00
PSI	NTRD	CPD	88628	THAMES ASSET GLOBAL SEC INC CP	0.45000	02/08/12	17,542,000.00	17,533,667.55	17,535,700.67
PSI	NTRD	CPD	88648	THAMES ASSET GLOBAL SEC INC CP	0.45000	02/08/12	7,661,000.00	7,657,361.02	7,658,248.93
PSI	NTRD	CPD	88665	THAMES ASSET GLOBAL SEC INC CP	0.32000	02/08/12	20,000,000.00	19,993,244.44	19,992,818.00
PSI	NTRD	CPD	88724	THAMES ASSET GLOBAL SEC INC CP	0.40000	02/08/12	29,856,000.00	29,843,394.14	29,845,278.71
PSI	NTRD	CPD	88749	THAMES ASSET GLOBAL SEC INC CP	0.43000	02/08/12	26,303,000.00	26,291,061.36	26,293,554.59
PSI	NTRD	CPD	88756	DEUTSCHE BK FINANCIAL LLC CP	0.43000	02/09/12	50,000,000.00	49,976,708.33	49,981,405.00
PSI	NTRD	CPD	88757	HSBC FINANCE CORP CP	0.25000	02/10/12	25,000,000.00	24,993,055.56	24,990,377.50
PSI	NTRD	CPD	88758	UBS FINANCE (DELAWARE) LLC CP	0.29000	02/10/12	50,000,000.00	49,983,888.89	49,980,755.00
PSI	NTRD	CPD	88791	UBS FINANCE (DELAWARE) LLC CP	0.29000	02/15/12	50,000,000.00	49,981,875.00	49,977,360.00
PSI	NTRD	CPD	88795	UBS FINANCE (DELAWARE) LLC CP	0.29000	02/16/12	50,000,000.00	49,981,472.22	49,976,650.00
PSI	NTRD	CPD	88631	CHARIOT FUNDING LLC CP	0.18000	02/17/12	25,000,000.00	24,994,125.00	24,987,965.00
PSI	NTRD	CPD	88688	COMMERZBANK US FINANCE INC CP	0.47000	02/17/12	50,000,000.00	49,969,319.44	49,975,930.00
PSI	NTRD	CPD	88699	VARIABLE FUNDING CAP CO LLC CP	0.21000	02/17/12	25,000,000.00	24,993,145.83	24,981,565.00
PSI	NTRD	CPD	88735	COMMERZBANK US FINANCE INC CP	0.47000	02/21/12	50,000,000.00	49,966,708.34	49,972,950.00
PSI	NTRD	CPD	88802	SHEFFIELD RECEIVABLES CORP CP	0.35000	02/24/12	16,000,000.00	15,991,600.00	15,990,595.20
PSI	NTRD	CPD	88766	COMMERZBANK US FINANCE INC CP	0.47500	02/27/12	50,000,000.00	49,962,395.83	49,968,175.00
PSI	NTRD	CPD	88765	COMMERZBANK US FINANCE INC CP	0.47500	02/28/12	50,000,000.00	49,961,736.11	49,967,340.00
PSI	NTRD	CPD	88786	COMMERZBANK US FINANCE INC CP	0.47000	02/29/12	50,000,000.00	49,961,486.11	49,966,500.00
PSI	NTRD	CPD	88815	COMMERZBANK US FINANCE INC CP	0.46000	02/29/12	50,000,000.00	49,962,305.56	49,966,500.00
PSI	NTRD	CPD	88785	ATLANTIS ONE FUNDING CORP CP	0.43000	03/01/12	43,000,000.00	42,969,183.33	42,956,729.10
							8,935,925,000.00	8,934,456,077.91	8,934,081,330.11
PSI	NTRD	FCDN	86558	FFCB D/N	0.25500	03/08/12	50,000,000.00	49,976,270.83	49,998,000.00
PSI	NTRD	FCDN	86559	FFCB D/N	0.25500	03/08/12	50,000,000.00	49,976,270.83	49,998,000.00
PSI	NTRD	FCDN	86560	FFCB D/N	0.25500	03/08/12	15,000,000.00	14,992,881.25	14,999,400.00
PSI	NTRD	FCDN	86554	FFCB D/N	0.27000	03/23/12	50,000,000.00	49,969,250.00	49,998,000.00
PSI	NTRD	FCDN	86589	FFCB D/N	0.27000	04/05/12	30,000,000.00	29,978,625.00	29,998,500.00
							195,000,000.00	194,893,297.91	194,991,900.00
PSI	NTRD	FFCB	86411	FFCB	0.28000	03/16/12	50,000,000.00	50,000,525.21	50,016,000.00
PSI	NTRD	FFCB	86550	FFCB	0.28000	03/16/12	50,000,000.00	49,998,586.96	50,016,000.00
PSI	NTRD	FFCB	86551	FFCB	0.28000	03/16/12	50,000,000.00	49,998,586.96	50,016,000.00
PSI	NTRD	FFCB	80137	FFCB	2.25000	04/24/12	15,000,000.00	14,999,970.36	15,097,050.00
PSI	NTRD	FFCB	80207	FFCB	2.25000	04/24/12	25,000,000.00	24,999,875.98	25,161,750.00
PSI	NTRD	FFCB	88280	FFCB	0.19000	12/10/12	50,000,000.00	49,996,270.41	49,965,500.00
PSI	NTRD	FFCB	88281	FFCB	0.19000	12/10/12	50,000,000.00	49,996,270.41	49,965,500.00
PSI	NTRD	FFCB	80346	FFCB	2.60000	03/04/13	35,335,000.00	35,373,963.71	36,283,744.75
PSI	NTRD	FFCB	79979	FFCB	3.70000	05/15/13	25,000,000.00	25,337,643.68	26,147,750.00
PSI	NTRD	FFCB	80352	FFCB	3.70000	05/15/13	6,000,000.00	6,089,027.78	6,275,460.00

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PSI	NTRD	FFCB	80427	FFCB	3.70000	05/15/13	16,250,000.00	16,519,447.67	16,996,037.50
PSI	NTRD	FFCB	80349	FFCB	3.87500	10/07/13	25,000,000.00	25,570,022.64	26,526,000.00
PSI	NTRD	FFCB	80387	FFCB	3.87500	10/07/13	10,000,000.00	10,221,519.82	10,610,400.00
PSI	NTRD	FFCB	80464	FFCB	3.87500	10/07/13	34,000,000.00	34,831,206.99	36,075,360.00
PSI	NTRD	FFCB	80501	FFCB	3.87500	10/07/13	25,000,000.00	25,540,668.70	26,526,000.00
PSI	NTRD	FFCB	80616	FFCB	3.87500	10/07/13	50,000,000.00	51,167,189.79	53,052,000.00
PSI	NTRD	FFCB	80619	FFCB	3.87500	10/07/13	25,000,000.00	25,613,637.61	26,526,000.00
PSI	NTRD	FFCB	80624	FFCB	3.87500	10/07/13	40,710,000.00	41,660,264.77	43,194,938.40
PSI	NTRD	FFCB	80648	FFCB	3.87500	10/07/13	12,133,000.00	12,409,978.95	12,873,598.32
PSI	NTRD	FFCB	80649	FFCB	3.87500	10/07/13	24,720,000.00	25,284,420.01	26,228,908.80
PSI	NTRD	FFCB	80651	FFCB	3.87500	10/07/13	8,981,000.00	9,175,239.87	9,529,200.24
PSI	NTRD	FFCB	88289	FFCB	0.40000	11/08/13	37,225,000.00	37,225,000.00	37,219,788.50
PSI	NTRD	FFCB	88288	FFCB (CALLABLE)	0.50000	11/21/13	45,750,000.00	45,750,000.00	45,768,300.00
PSI	NTRD	FFCB	88284	FFCB (CALLABLE)	0.55000	02/03/14	25,000,000.00	24,991,767.24	25,007,000.00
PSI	NTRD	FFCB	88286	FFCB (CALLABLE)	0.55000	02/03/14	50,000,000.00	49,976,448.83	50,014,000.00
PSI	NTRD	FFCB	88287	FFCB (CALLABLE)	0.55000	02/03/14	10,700,000.00	10,696,976.03	10,702,996.00
PSI	NTRD	FFCB	88285	FFCB (CALLABLE)	0.62000	05/01/14	25,000,000.00	24,995,261.69	25,007,000.00
PSI	NTRD	FFCB	84356	FFCB (CALLABLE)	2.00000	07/27/15	40,000,000.00	39,992,864.18	40,378,400.00
PSI	NTRD	FFCB	87652	FFCB (CALLABLE)	1.37000	02/25/16	21,445,000.00	21,410,414.23	21,445,643.35
PSI	NTRD	FFCB	86749	FFCB (CALLABLE)	2.44000	04/27/16	14,125,000.00	14,125,000.00	14,228,960.00
PSI	NTRD	FFCB	86751	FFCB (CALLABLE)	2.44000	04/27/16	5,895,000.00	5,895,000.00	5,938,387.20
PSI	NTRD	FFCB	88605	FFCB (CALLABLE)	1.32000	05/09/16	25,000,000.00	24,997,529.52	25,019,250.00
PSI	NTRD	FFCB	88398	FFCB (CALLABLE)	1.43000	05/23/16	16,900,000.00	16,883,501.16	16,915,041.00
PSI	NTRD	FFCB	88399	FFCB (CALLABLE)	1.43000	05/23/16	12,500,000.00	12,487,796.71	12,511,125.00
PSI	NTRD	FFCB	87773	FFCB (CALLABLE)	1.45000	06/14/16	50,000,000.00	50,000,000.00	50,001,500.00
PSI	NTRD	FFCB	87538	FFCB (CALLABLE)	1.50000	08/22/16	25,000,000.00	25,000,000.00	25,123,250.00
PSI	NTRD	FFCB	87540	FFCB (CALLABLE)	1.50000	08/22/16	41,165,000.00	41,165,000.00	41,367,943.45
PSI	NTRD	FFCB	87577	FFCB (CALLABLE)	1.50000	08/22/16	29,035,000.00	29,035,000.00	29,178,142.55
PSI	NTRD	FFCB	87650	FFCB (CALLABLE)	1.50000	09/06/16	25,000,000.00	25,000,000.00	25,148,250.00
PSI	NTRD	FFCB	87732	FFCB (CALLABLE)	1.47000	09/12/16	29,250,000.00	29,250,000.00	29,374,605.00
PSI	NTRD	FFCB	87733	FFCB (CALLABLE)	1.47000	09/12/16	25,000,000.00	25,000,000.00	25,106,500.00
PSI	NTRD	FFCB	87890	FFCB (CALLABLE)	1.37500	09/26/16	25,000,000.00	25,000,000.00	25,112,000.00
PSI	NTRD	FFCB	87891	FFCB (CALLABLE)	1.39000	09/29/16	25,000,000.00	25,000,000.00	24,997,750.00
PSI	NTRD	FFCB	87968	FFCB (CALLABLE)	1.48000	10/03/16	25,000,000.00	24,982,173.65	25,058,750.00
PSI	NTRD	FFCB	88014	FFCB (CALLABLE)	1.40000	10/12/16	25,000,000.00	24,988,054.19	25,007,000.00
PSI	NTRD	FFCB	88042	FFCB (CALLABLE)	1.40000	10/12/16	17,140,000.00	17,107,239.80	17,144,799.20
PSI	NTRD	FFCB	88202	FFCB (CALLABLE)	1.62000	11/07/16	35,000,000.00	35,000,000.00	35,042,700.00
PSI	NTRD	FFCB	88243	FFCB (CALLABLE)	1.47000	11/14/16	25,000,000.00	25,000,000.00	25,065,750.00
PSI	NTRD	FFCB	88320	FFCB (CALLABLE)	1.50000	11/23/16	37,000,000.00	37,000,000.00	37,122,100.00
PSI	NTRD	FFCB	88321	FFCB (CALLABLE)	1.50000	11/23/16	25,000,000.00	25,000,000.00	25,082,500.00
PSI	NTRD	FFCB	88322	FFCB (CALLABLE)	1.50000	11/23/16	25,000,000.00	25,000,000.00	25,082,500.00
PSI	NTRD	FFCB	88384	FFCB (CALLABLE)	1.51000	11/28/16	50,000,000.00	49,970,558.29	50,039,060.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	88487	FFCB (CALLABLE)	1.51000	11/28/16	19,281,000.00	19,281,000.00	19,296,062.32
PSI	NTRD	FFCB	88558	FFCB (CALLABLE)	1.50000	12/12/16	16,355,000.00	16,355,000.00	16,452,312.25
PSI	NTRD	FFCB	88714	FFCB (CALLABLE)	1.43000	12/22/16	50,000,000.00	49,957,732.62	50,006,000.00
PSI	NTRD	FFCB	88729	FFCB (CALLABLE)	1.43000	12/22/16	50,000,000.00	49,950,273.67	50,006,000.00
PSI	NTRD	FFCB	88730	FFCB (CALLABLE)	1.43000	12/22/16	32,620,000.00	32,587,558.54	32,623,914.40
PSI	NTRD	FFCB	87947	FFCB (CALLABLE)	1.60000	01/06/17	25,000,000.00	25,000,000.00	25,002,500.00
PSI	NTRD	FFCB	88002	FFCB (CALLABLE)	1.60000	01/06/17	13,665,000.00	13,658,477.26	13,666,366.50
PSI	NTRD	FFCB	87688	FFCB (CALLABLE)	1.83000	03/01/17	13,000,000.00	13,000,000.00	13,000,390.00
PSI	NTRD	FFCB	88778	FFCB (CALLABLE)	1.68000	06/14/17	25,000,000.00	25,000,000.00	25,003,500.00
PSI	NTRD	FFCB	88794	FFCB (CALLABLE)	1.68000	06/14/17	42,475,000.00	42,475,000.00	42,480,946.50
PSI	NTRD	FFCB	88801	FFCB (CALLABLE)	1.68000	06/14/17	9,540,000.00	9,540,000.00	9,541,335.60
							1,793,195,000.00	1,799,514,945.89	1,814,373,516.83
PSI	NTRD	FHLB	79705	FHLB	1.85000	01/06/12	25,000,000.00	25,000,000.00	25,003,500.00
PSI	NTRD	FHLB	79711	FHLB	2.00000	01/06/12	25,000,000.00	24,999,998.85	25,003,905.00
PSI	NTRD	FHLB	79934	FHLB	2.15000	01/30/12	20,000,000.00	20,000,000.00	20,024,400.00
PSI	NTRD	FHLB	86547	FHLB	0.25000	02/22/12	50,000,000.00	49,997,513.04	50,009,000.00
PSI	NTRD	FHLB	86548	FHLB	0.25000	02/22/12	32,540,000.00	32,538,381.49	32,545,857.20
PSI	NTRD	FHLB	86394	FHLB	0.25000	03/07/12	50,000,000.00	49,997,787.39	50,011,500.00
PSI	NTRD	FHLB	76488	FHLB	5.00000	03/09/12	9,385,000.00	9,415,832.92	9,468,901.90
PSI	NTRD	FHLB	86561	FHLB	0.30000	04/04/12	50,000,000.00	49,999,378.51	50,022,500.00
PSI	NTRD	FHLB	86564	FHLB	0.25000	04/04/12	25,000,000.00	24,995,856.75	25,008,250.00
PSI	NTRD	FHLB	86584	FHLB	0.30000	04/04/12	45,000,000.00	45,000,617.60	45,020,250.00
PSI	NTRD	FHLB	80000	FHLB	3.62500	06/08/12	29,365,000.00	29,520,966.45	29,809,586.10
PSI	NTRD	FHLB	80001	FHLB	3.62500	06/08/12	24,250,000.00	24,366,431.63	24,617,145.00
PSI	NTRD	FHLB	80065	FHLB	2.45000	08/13/12	25,000,000.00	25,000,000.00	25,338,000.00
PSI	NTRD	FHLB	80157	FHLB	2.50000	02/19/13	17,055,000.00	17,060,354.61	17,477,964.00
PSI	NTRD	FHLB	80078	FHLB	3.87500	03/08/13	11,000,000.00	11,162,976.24	11,462,550.00
PSI	NTRD	FHLB	80160	FHLB	4.37000	04/24/13	25,000,000.00	25,564,806.36	26,284,500.00
PSI	NTRD	FHLB	80447	FHLB	4.37000	04/24/13	25,000,000.00	25,624,930.16	26,284,500.00
PSI	NTRD	FHLB	80456	FHLB	4.37000	04/24/13	18,945,000.00	19,408,713.65	19,918,394.10
PSI	NTRD	FHLB	80584	FHLB	4.37000	04/24/13	45,555,000.00	46,759,297.18	47,895,615.90
PSI	NTRD	FHLB	88290	FHLB (CALLABLE)	0.35000	05/28/13	50,000,000.00	50,000,000.00	50,002,000.00
PSI	NTRD	FHLB	77217	FHLB	3.62500	05/29/13	50,000,000.00	49,965,999.46	52,298,000.00
PSI	NTRD	FHLB	80105	FHLB	5.25000	09/13/13	28,750,000.00	29,963,455.23	31,088,237.50
PSI	NTRD	FHLB	80455	FHLB	3.62500	10/18/13	25,000,000.00	25,463,727.55	26,421,875.00
PSI	NTRD	FHLB	80007	FHLB	4.87500	12/13/13	24,715,000.00	25,550,066.85	26,818,740.80
PSI	NTRD	FHLB	80034	FHLB	4.87500	12/13/13	4,000,000.00	4,135,163.41	4,340,480.00
PSI	NTRD	FHLB	84117	FHLB	2.37500	03/14/14	39,775,000.00	40,369,367.57	41,403,289.06
PSI	NTRD	FHLB	84140	FHLB	2.37500	03/14/14	13,000,000.00	13,202,924.92	13,532,187.50
PSI	NTRD	FHLB	84160	FHLB	2.50000	06/13/14	50,000,000.00	50,960,817.99	52,353,000.00
PSI	NTRD	FHLB	81349	FHLB (CALLABLE)	3.20000	08/14/14	28,795,000.00	28,880,780.08	29,217,926.56

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLB	84139	FHLB	3.25000	09/12/14	43,530,000.00	45,044,784.53	46,602,347.40
PSI	NTRD	FHLB	84142	FHLB	2.75000	03/13/15	50,000,000.00	51,137,451.40	53,222,000.00
PSI	NTRD	FHLB	84143	FHLB	2.75000	03/13/15	9,160,000.00	9,368,381.10	9,750,270.40
PSI	NTRD	FHLB	86659	FHLB (CALLABLE)	2.00000	04/27/15	13,320,000.00	13,320,000.00	13,386,866.40
PSI	NTRD	FHLB	84123	FHLB	2.87500	06/12/15	19,045,000.00	19,462,194.33	20,400,051.75
PSI	NTRD	FHLB	85188	FHLB	1.63000	08/20/15	50,000,000.00	50,619,923.47	51,548,500.00
PSI	NTRD	FHLB	85186	FHLB	1.75000	09/11/15	25,000,000.00	25,392,221.94	25,826,750.00
PSI	NTRD	FHLB	87655	FHLB (CALLABLE)	1.48000	03/21/16	22,750,000.00	22,717,993.53	22,750,682.50
PSI	NTRD	FHLB	86646	FHLB (CALLABLE)	2.70000	04/18/16	28,285,000.00	28,285,000.00	28,494,874.70
PSI	NTRD	FHLB	87580	FHLB (CALLABLE)	1.50000	06/09/16	25,000,000.00	25,000,000.00	24,981,750.00
PSI	NTRD	FHLB	87590	FHLB (CALLABLE)	1.50000	06/09/16	13,815,000.00	13,815,000.00	13,804,915.05
PSI	NTRD	FHLB	87735	FHLB (CALLABLE)	1.50000	06/30/16	25,000,000.00	25,000,000.00	25,000,750.00
PSI	NTRD	FHLB	87736	FHLB (CALLABLE)	1.50000	06/30/16	25,000,000.00	25,000,000.00	25,000,750.00
PSI	NTRD	FHLB	87215	FHLB (CALLABLE)	2.25000	07/20/16	25,000,000.00	24,993,177.34	25,021,750.00
PSI	NTRD	FHLB	87514	FHLB (CALLABLE)	1.50000	08/22/16	25,000,000.00	25,000,000.00	25,024,750.00
PSI	NTRD	FHLB	87591	FHLB (CALLABLE)	1.50000	08/24/16	25,000,000.00	25,000,000.00	25,107,500.00
PSI	NTRD	FHLB	87602	FHLB (CALLABLE)	1.50000	08/24/16	25,000,000.00	25,000,000.00	25,107,500.00
PSI	NTRD	FHLB	87512	FHLB (CALLABLE)	1.55000	09/02/16	25,000,000.00	25,000,000.00	25,000,750.00
PSI	NTRD	FHLB	87513	FHLB (CALLABLE)	1.55000	09/02/16	24,750,000.00	24,750,000.00	24,750,742.50
PSI	NTRD	FHLB	87543	FHLB (CALLABLE)	1.60000	09/07/16	25,000,000.00	25,000,000.00	25,000,750.00
PSI	NTRD	FHLB	87565	FHLB (CALLABLE)	1.60000	09/07/16	40,000,000.00	39,981,249.32	40,001,200.00
PSI	NTRD	FHLB	87632	FHLB (CALLABLE)	1.51000	09/16/16	33,425,000.00	33,396,679.31	33,426,002.75
PSI	NTRD	FHLB	87674	FHLB (CALLABLE)	1.51000	09/16/16	11,385,000.00	11,371,602.22	11,385,341.55
PSI	NTRD	FHLB	87734	FHLB (CALLABLE)	1.57000	09/23/16	16,925,000.00	16,925,000.00	16,925,507.75
PSI	NTRD	FHLB	87745	FHLB (CALLABLE)	1.52000	09/28/16	17,775,000.00	17,775,000.00	17,775,533.25
PSI	NTRD	FHLB	87747	FHLB (CALLABLE)	1.52000	09/28/16	25,000,000.00	25,000,000.00	25,000,750.00
PSI	NTRD	FHLB	87781	FHLB (CALLABLE)	1.50000	10/04/16	25,000,000.00	25,000,000.00	25,000,750.00
PSI	NTRD	FHLB	87782	FHLB (CALLABLE)	1.50000	10/04/16	25,000,000.00	25,000,000.00	25,000,750.00
PSI	NTRD	FHLB	87872	FHLB (CALLABLE)	1.50000	10/04/16	23,445,000.00	23,445,000.00	23,445,703.35
PSI	NTRD	FHLB	87873	FHLB (CALLABLE)	1.50000	10/06/16	25,000,000.00	25,000,000.00	25,002,750.00
PSI	NTRD	FHLB	88003	FHLB (CALLABLE)	1.50000	10/25/16	25,000,000.00	24,993,982.62	25,019,250.00
PSI	NTRD	FHLB	88382	FHLB (CALLABLE)	1.50000	10/25/16	32,000,000.00	32,000,000.00	32,024,640.00
PSI	NTRD	FHLB	88486	FHLB (CALLABLE)	1.50000	10/25/16	27,995,000.00	27,995,000.00	28,016,556.15
PSI	NTRD	FHLB	88244	FHLB (CALLABLE)	1.55000	11/28/16	25,000,000.00	25,000,000.00	25,020,500.00
PSI	NTRD	FHLB	88318	FHLB (CALLABLE)	1.53000	11/28/16	20,000,000.00	19,990,186.10	20,025,000.00
PSI	NTRD	FHLB	88340	FHLB (CALLABLE)	1.55000	11/28/16	10,000,000.00	9,990,186.10	10,008,200.00
PSI	NTRD	FHLB	88476	FHLB (CALLABLE)	1.55000	12/15/16	31,750,000.00	31,734,272.71	31,791,275.00
PSI	NTRD	FHLB	87758	FHLB (CALLABLE)	1.70000	12/23/16	33,490,000.00	33,490,000.00	33,491,004.70
PSI	NTRD	FHLB	87672	FHLB (CALLABLE)	1.85000	03/21/17	22,150,000.00	22,134,231.36	22,150,886.00
							1,862,125,000.00	1,874,034,663.27	1,894,977,906.82
PSI	NTRD	FHLM	86412	FHLMC	2.12500	03/23/12	50,000,000.00	50,206,002.47	50,223,500.00

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PSI	NTRD	FHLM	86424	FHLMC	2.12500	03/23/12	50,000,000.00	50,203,423.08	50,223,500.00
PSI	NTRD	FHLM	86425	FHLMC	2.12500	03/23/12	50,000,000.00	50,203,423.08	50,223,500.00
PSI	NTRD	FHLM	86449	FHLMC	2.12500	03/23/12	50,000,000.00	50,202,274.24	50,223,500.00
PSI	NTRD	FHLM	86450	FHLMC	2.12500	03/23/12	50,000,000.00	50,202,274.24	50,223,500.00
PSI	NTRD	FHLM	86494	FHLMC	2.12500	03/23/12	25,000,000.00	25,099,709.24	25,111,750.00
PSI	NTRD	FHLM	86682	FHLMC	1.75000	06/15/12	50,000,000.00	50,319,948.48	50,369,500.00
PSI	NTRD	FHLM	86683	FHLMC	1.75000	06/15/12	35,000,000.00	35,223,963.93	35,258,650.00
PSI	NTRD	FHLM	80483	FHLMC	4.00000	02/14/13	16,800,000.00	17,102,760.57	17,474,184.00
PSI	NTRD	FHLM	84124	FHLMC	4.12500	09/27/13	25,000,000.00	26,161,809.87	26,605,250.00
PSI	NTRD	FHLM	84154	FHLMC	4.50000	01/15/14	50,000,000.00	52,983,159.21	53,998,500.00
PSI	NTRD	FHLM	80633	FHLMC	5.00000	01/30/14	7,054,000.00	7,397,517.30	7,708,540.66
PSI	NTRD	FHLM	82587	FHLMC (CALLABLE)	3.00000	01/12/15	50,000,000.00	50,000,000.00	50,034,000.00
PSI	NTRD	FHLM	88291	FHLMC (CALLABLE)	0.90000	02/27/15	50,000,000.00	50,000,000.00	50,015,000.00
PSI	NTRD	FHLM	84872	FHLMC	1.75000	09/10/15	25,000,000.00	25,115,500.28	25,793,250.00
PSI	NTRD	FHLM	88533	FHLMC (CALLABLE)	1.25000	05/23/16	14,000,000.00	14,000,000.00	13,997,060.00
PSI	NTRD	FHLM	87200	FHLMC (CALLABLE)	2.00000	06/29/16	30,000,000.00	29,932,561.64	30,259,200.00
PSI	NTRD	FHLM	87209	FHLMC (CALLABLE)	2.00000	06/29/16	30,000,000.00	29,885,354.79	30,259,200.00
PSI	NTRD	FHLM	87214	FHLMC (CALLABLE)	1.89000	07/13/16	50,000,000.00	49,672,079.91	50,026,000.00
PSI	NTRD	FHLM	87181	FHLMC (CALLABLE)	2.12500	07/18/16	25,000,000.00	24,965,927.75	25,019,250.00
PSI	NTRD	FHLM	87274	FHLMC (CALLABLE)	2.31000	07/27/16	25,000,000.00	25,000,000.00	25,031,750.00
PSI	NTRD	FHLM	87275	FHLMC (CALLABLE)	2.31000	07/27/16	25,000,000.00	25,000,000.00	25,031,750.00
PSI	NTRD	FHLM	87374	FHLMC (CALLABLE)	2.20000	08/10/16	25,000,000.00	25,000,000.00	25,041,750.00
PSI	NTRD	FHLM	87375	FHLMC (CALLABLE)	2.20000	08/10/16	25,000,000.00	25,000,000.00	25,041,750.00
PSI	NTRD	FHLM	87541	FHLMC (CALLABLE)	1.50000	08/24/16	32,500,000.00	32,493,945.94	32,657,625.00
PSI	NTRD	FHLM	87530	FHLMC (CALLABLE)	1.55000	09/01/16	25,000,000.00	25,000,000.00	25,034,500.00
PSI	NTRD	FHLM	87527	FHLMC (CALLABLE)	1.55000	09/06/16	30,000,000.00	30,000,000.00	30,046,500.00
PSI	NTRD	FHLM	87539	FHLMC (CALLABLE)	1.58000	09/06/16	25,000,000.00	25,000,000.00	25,033,250.00
PSI	NTRD	FHLM	87542	FHLMC (CALLABLE)	1.58000	09/06/16	25,000,000.00	25,000,000.00	25,033,250.00
PSI	NTRD	FHLM	87671	FHLMC (CALLABLE)	1.60000	09/09/16	25,000,000.00	24,982,323.20	25,037,500.00
PSI	NTRD	FHLM	87673	FHLMC (CALLABLE)	1.60000	09/09/16	25,000,000.00	24,982,323.20	25,037,500.00
PSI	NTRD	FHLM	87744	FHLMC (CALLABLE)	1.60000	09/09/16	25,000,000.00	25,000,000.00	25,037,500.00
PSI	NTRD	FHLM	87945	FHLMC (CALLABLE)	1.60000	09/09/16	30,490,000.00	30,490,000.00	30,535,735.00
PSI	NTRD	FHLM	87603	FHLMC (CALLABLE)	1.50000	09/12/16	25,000,000.00	24,994,129.72	25,038,750.00
PSI	NTRD	FHLM	87651	FHLMC (CALLABLE)	1.55000	09/20/16	20,000,000.00	19,981,127.53	20,038,400.00
PSI	NTRD	FHLM	87653	FHLMC (CALLABLE)	1.55000	09/20/16	30,000,000.00	29,971,691.30	30,057,600.00
PSI	NTRD	FHLM	87654	FHLMC (CALLABLE)	1.60000	09/20/16	25,000,000.00	25,000,000.00	25,057,000.00
PSI	NTRD	FHLM	87965	FHLMC (CALLABLE)	1.50000	09/21/16	25,000,000.00	25,000,000.00	25,071,000.00
PSI	NTRD	FHLM	87697	FHLMC (CALLABLE)	1.65000	09/22/16	20,000,000.00	20,000,000.00	20,040,200.00
PSI	NTRD	FHLM	87698	FHLMC (CALLABLE)	1.65000	09/22/16	30,000,000.00	30,000,000.00	30,060,300.00
PSI	NTRD	FHLM	87699	FHLMC (CALLABLE)	1.65000	09/23/16	50,000,000.00	50,000,000.00	50,088,500.00
PSI	NTRD	FHLM	87759	FHLMC (CALLABLE)	1.45000	09/27/16	20,000,000.00	19,984,840.72	20,034,800.00
PSI	NTRD	FHLM	87760	FHLMC (CALLABLE)	1.45000	09/27/16	30,000,000.00	29,977,261.08	30,052,200.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLM	87748	FHLMC (CALLABLE)	1.25000	09/28/16	50,000,000.00	49,824,619.59	50,084,500.00
PSI	NTRD	FHLM	87790	FHLMC (CALLABLE)	1.25000	09/28/16	25,000,000.00	24,912,213.70	25,042,250.00
PSI	NTRD	FHLM	87793	FHLMC (CALLABLE)	1.25000	09/28/16	25,000,000.00	24,912,213.70	25,042,250.00
PSI	NTRD	FHLM	87791	FHLMC (CALLABLE)	1.51000	09/30/16	25,000,000.00	25,000,000.00	25,036,500.00
PSI	NTRD	FHLM	87792	FHLMC (CALLABLE)	1.51000	09/30/16	25,000,000.00	25,000,000.00	25,036,500.00
PSI	NTRD	FHLM	87817	FHLMC (CALLABLE)	1.50000	10/04/16	50,000,000.00	50,000,000.00	50,089,500.00
PSI	NTRD	FHLM	87835	FHLMC (CALLABLE)	1.56000	10/04/16	35,000,000.00	35,000,000.00	35,073,150.00
PSI	NTRD	FHLM	87871	FHLMC (CALLABLE)	1.56000	10/04/16	14,000,000.00	14,000,000.00	14,029,260.00
PSI	NTRD	FHLM	87918	FHLMC (CALLABLE)	1.45000	10/11/16	50,000,000.00	50,000,000.00	50,115,500.00
PSI	NTRD	FHLM	87932	FHLMC (CALLABLE)	1.45000	10/18/16	25,000,000.00	24,988,013.14	25,003,500.00
PSI	NTRD	FHLM	87946	FHLMC (CALLABLE)	1.45000	10/18/16	30,000,000.00	29,956,847.29	30,004,200.00
PSI	NTRD	FHLM	87970	FHLMC (CALLABLE)	1.59000	10/18/16	50,000,000.00	50,000,000.00	50,024,000.00
PSI	NTRD	FHLM	87971	FHLMC (CALLABLE)	1.59000	10/18/16	46,000,000.00	46,000,000.00	46,022,080.00
PSI	NTRD	FHLM	87989	FHLMC (CALLABLE)	1.50000	10/19/16	25,000,000.00	24,970,015.74	25,099,500.00
PSI	NTRD	FHLM	88024	FHLMC (CALLABLE)	1.50000	10/19/16	26,375,000.00	26,349,693.28	26,479,972.50
PSI	NTRD	FHLM	87919	FHLMC (CALLABLE)	1.50000	10/20/16	25,000,000.00	25,000,000.00	25,012,000.00
PSI	NTRD	FHLM	87920	FHLMC (CALLABLE)	1.45000	10/20/16	25,000,000.00	25,000,000.00	25,062,250.00
PSI	NTRD	FHLM	87921	FHLMC (CALLABLE)	1.45000	10/20/16	25,000,000.00	25,000,000.00	25,057,000.00
PSI	NTRD	FHLM	87990	FHLMC (CALLABLE)	1.50000	10/26/16	22,050,000.00	22,028,758.62	22,065,435.00
PSI	NTRD	FHLM	87991	FHLMC (CALLABLE)	1.60000	10/27/16	25,000,000.00	25,000,000.00	25,021,750.00
PSI	NTRD	FHLM	87992	FHLMC (CALLABLE)	1.60000	10/27/16	25,000,000.00	24,993,975.78	25,021,750.00
PSI	NTRD	FHLM	88385	FHLMC (CALLABLE)	1.62500	12/05/16	50,000,000.00	49,975,369.46	50,126,500.00
PSI	NTRD	FHLM	88413	FHLMC (CALLABLE)	1.62500	12/05/16	25,000,000.00	25,000,000.00	25,063,250.00
PSI	NTRD	FHLM	88341	FHLMC (CALLABLE)	1.60000	12/07/16	50,000,000.00	50,000,000.00	50,031,250.00
PSI	NTRD	FHLM	88582	FHLMC (CALLABLE)	1.50000	12/28/16	50,000,000.00	50,000,000.00	50,063,000.00
PSI	NTRD	FHLM	87610	FHLMC (CALLABLE)	1.55000	03/06/17	25,000,000.00	24,964,920.44	25,031,500.00
PSI	NTRD	FHLM	87621	FHLMC (CALLABLE)	1.75000	03/21/17	25,000,000.00	25,000,000.00	25,048,250.00
							2,224,269,000.00	2,229,611,973.51	2,236,972,542.16
PSI	NTRD	FHLMD	86586	FHLMC D/N	0.25000	03/12/12	50,000,000.00	49,975,000.00	49,998,000.00
PSI	NTRD	FHLMD	86587	FHLMC D/N	0.25000	03/12/12	50,000,000.00	49,975,000.00	49,998,000.00
PSI	NTRD	FHLMD	86585	FHLMC D/N	0.25000	03/16/12	40,000,000.00	39,978,888.89	39,998,400.00
							140,000,000.00	139,928,888.89	139,994,400.00
PSI	NTRD	FLCQ	88524	BK OF NOVA SCOTIA HOUSTON CD	0.79000	03/12/12	25,000,000.00	25,023,153.02	25,001,480.00
							25,000,000.00	25,023,153.02	25,001,480.00
PSI	NTRD	FNMA	86549	FNMA	5.00000	02/16/12	40,000,000.00	40,236,451.65	40,232,400.00
PSI	NTRD	FNMA	86556	FNMA	1.00000	04/04/12	50,000,000.00	50,090,413.50	50,115,000.00
PSI	NTRD	FNMA	86557	FNMA	1.00000	04/04/12	50,000,000.00	50,090,413.50	50,115,000.00
PSI	NTRD	FNMA	86562	FNMA	1.00000	04/04/12	50,000,000.00	50,089,597.80	50,115,000.00
PSI	NTRD	FNMA	86563	FNMA	1.00000	04/04/12	50,000,000.00	50,089,597.80	50,115,000.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMA	84116	FNMA	2.87500	12/11/13	50,000,000.00	51,324,660.35	52,397,500.00
PSI	NTRD	FNMA	84157	FNMA	2.75000	02/05/14	50,000,000.00	51,269,014.42	52,274,000.00
PSI	NTRD	FNMA	84158	FNMA	2.75000	02/05/14	50,000,000.00	51,269,014.42	52,274,000.00
PSI	NTRD	FNMA	84873	FNMA	2.37500	07/28/15	25,000,000.00	25,680,813.60	26,376,750.00
PSI	NTRD	FNMA	84386	FNMA (CALLABLE)	2.15000	08/04/15	25,000,000.00	25,000,000.00	26,063,500.00
PSI	NTRD	FNMA	84663	FNMA (CALLABLE)	1.87500	09/09/15	25,000,000.00	24,976,947.56	25,851,000.00
PSI	NTRD	FNMA	84664	FNMA (CALLABLE)	1.75000	09/14/15	14,710,000.00	14,696,385.60	14,752,070.60
PSI	NTRD	FNMA	85094	FNMA	1.62500	10/26/15	35,000,000.00	35,198,902.79	35,868,350.00
PSI	NTRD	FNMA	85146	FNMA (CALLABLE)	1.62500	11/12/15	25,000,000.00	24,930,340.10	25,665,500.00
PSI	NTRD	FNMA	86676	FNMA (CALLABLE)	2.37500	01/27/16	22,955,000.00	22,905,595.40	22,986,448.35
PSI	NTRD	FNMA	86762	FNMA (CALLABLE)	2.50000	05/09/16	19,650,000.00	19,650,000.00	19,800,444.33
PSI	NTRD	FNMA	86763	FNMA (CALLABLE)	2.50000	05/09/16	20,680,000.00	20,680,000.00	20,838,330.22
PSI	NTRD	FNMA	86830	FNMA (CALLABLE)	2.30000	05/23/16	13,950,000.00	13,931,629.06	14,055,601.50
PSI	NTRD	FNMA	86886	FNMA (CALLABLE)	2.25000	06/06/16	15,600,000.00	15,589,638.42	15,721,680.00
PSI	NTRD	FNMA	87146	FNMA (CALLABLE)	2.20000	07/05/16	31,275,000.00	31,275,000.00	31,278,127.50
PSI	NTRD	FNMA	87201	FNMA (CALLABLE)	2.25000	07/05/16	36,000,000.00	35,967,546.80	36,003,600.00
PSI	NTRD	FNMA	87182	FNMA (CALLABLE)	2.10000	07/18/16	50,000,000.00	49,886,425.83	50,038,000.00
PSI	NTRD	FNMA	87365	FNMA (CALLABLE)	2.20000	08/08/16	50,000,000.00	49,993,099.34	50,077,000.00
PSI	NTRD	FNMA	87406	FNMA (CALLABLE)	2.10000	08/15/16	15,450,000.00	15,446,431.36	15,589,050.00
PSI	NTRD	FNMA	87486	FNMA (CALLABLE)	1.50000	08/24/16	25,000,000.00	24,883,894.36	25,051,250.00
PSI	NTRD	FNMA	87501	FNMA (CALLABLE)	1.50000	08/24/16	25,000,000.00	24,941,947.18	25,051,250.00
PSI	NTRD	FNMA	87529	FNMA (CALLABLE)	1.55000	08/24/16	33,585,000.00	33,578,757.53	33,639,407.70
PSI	NTRD	FNMA	87888	FNMA (CALLABLE)	1.35000	09/20/16	20,120,000.00	20,120,000.00	20,154,405.20
PSI	NTRD	FNMA	87889	FNMA (CALLABLE)	1.37500	09/23/16	50,000,000.00	50,000,000.00	49,913,500.00
PSI	NTRD	FNMA	87870	FNMA (CALLABLE)	1.50000	09/30/16	37,000,000.00	37,000,000.00	37,064,380.00
PSI	NTRD	FNMA	87969	FNMA (CALLABLE)	1.45000	10/03/16	25,000,000.00	24,976,231.53	25,062,250.00
PSI	NTRD	FNMA	88389	FNMA (CALLABLE)	1.45000	10/03/16	50,000,000.00	49,853,782.94	50,124,500.00
PSI	NTRD	FNMA	88531	FNMA (CALLABLE)	1.45000	10/03/16	50,000,000.00	50,000,000.00	50,124,500.00
PSI	NTRD	FNMA	88532	FNMA (CALLABLE)	1.45000	10/03/16	50,000,000.00	50,000,000.00	50,124,500.00
PSI	NTRD	FNMA	88535	FNMA (CALLABLE)	1.45000	10/03/16	50,000,000.00	50,000,000.00	50,124,500.00
PSI	NTRD	FNMA	87892	FNMA (CALLABLE)	1.25000	10/12/16	50,000,000.00	49,847,093.60	49,925,500.00
PSI	NTRD	FNMA	88534	FNMA	1.37500	11/15/16	50,000,000.00	50,519,002.22	50,441,500.00
PSI	NTRD	FNMA	88537	FNMA	1.37500	11/15/16	50,000,000.00	50,483,481.15	50,441,500.00
PSI	NTRD	FNMA	88593	FNMA	1.37500	11/15/16	50,000,000.00	50,360,450.00	50,441,500.00
PSI	NTRD	FNMA	88600	FNMA	1.37500	11/15/16	50,000,000.00	50,412,471.11	50,441,500.00
PSI	NTRD	FNMA	88229	FNMA (CALLABLE)	1.80000	11/16/16	28,605,000.00	28,605,000.00	28,685,094.00
PSI	NTRD	FNMA	88376	FNMA (CALLABLE)	1.55000	11/16/16	18,000,000.00	17,995,598.85	17,975,340.00
PSI	NTRD	FNMA	88339	FNMA (CALLABLE)	1.60000	11/21/16	25,000,000.00	25,000,000.00	24,969,750.00
PSI	NTRD	FNMA	88375	FNMA (CALLABLE)	1.60000	11/21/16	46,100,000.00	46,100,000.00	46,044,219.00
PSI	NTRD	FNMA	88657	FNMA (CALLABLE)	1.55000	11/28/16	24,910,000.00	24,921,371.20	24,999,925.10
PSI	NTRD	FNMA	88230	FNMA (CALLABLE)	1.62500	11/29/16	25,000,000.00	25,000,000.00	24,974,500.00
PSI	NTRD	FNMA	88412	FNMA (CALLABLE)	1.60000	11/30/16	21,075,000.00	21,075,000.00	21,113,145.75

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMA	88468	FNMA (CALLABLE)	1.60000	11/30/16	11,755,000.00	11,755,000.00	11,776,276.55
PSI	NTRD	FNMA	88510	FNMA (CALLABLE)	1.50000	12/06/16	12,197,000.00	12,197,000.00	12,215,051.56
PSI	NTRD	FNMA	88386	FNMA (CALLABLE)	1.70000	12/07/16	50,000,000.00	50,000,000.00	50,070,000.00
PSI	NTRD	FNMA	88414	FNMA (CALLABLE)	1.65000	12/07/16	50,000,000.00	50,000,000.00	50,072,000.00
PSI	NTRD	FNMA	88319	FNMA (CALLABLE)	1.70000	12/14/16	50,000,000.00	50,000,000.00	50,040,500.00
PSI	NTRD	FNMA	88342	FNMA (CALLABLE)	1.70000	12/14/16	50,000,000.00	50,000,000.00	50,040,500.00
PSI	NTRD	FNMA	88514	FNMA (CALLABLE)	1.50000	12/14/16	48,550,000.00	48,478,853.92	48,523,783.00
PSI	NTRD	FNMA	88415	FNMA (CALLABLE)	1.60000	12/15/16	17,200,000.00	17,187,220.03	17,213,072.00
PSI	NTRD	FNMA	88591	FNMA	4.87500	12/15/16	50,000,000.00	58,777,016.39	58,893,500.00
PSI	NTRD	FNMA	88592	FNMA	4.87500	12/15/16	50,000,000.00	58,777,016.39	58,893,500.00
PSI	NTRD	FNMA	88388	FNMA (CALLABLE)	1.70000	12/21/16	50,000,000.00	50,000,000.00	50,094,500.00
PSI	NTRD	FNMA	88579	FNMA (CALLABLE)	1.62500	12/28/16	25,000,000.00	25,015,590.79	25,078,750.00
PSI	NTRD	FNMA	88580	FNMA (CALLABLE)	1.52000	12/28/16	50,000,000.00	50,000,000.00	49,967,000.00
PSI	NTRD	FNMA	88604	FNMA (CALLABLE)	1.62500	12/28/16	23,350,000.00	23,364,561.80	23,423,552.50
PSI	NTRD	FNMA	88629	FNMA (CALLABLE)	1.55000	12/28/16	50,000,000.00	49,987,527.37	49,944,000.00
PSI	NTRD	FNMA	88656	FNMA (CALLABLE)	1.50000	12/28/16	8,070,000.00	8,061,947.67	8,074,761.30
PSI	NTRD	FNMA	88674	FNMA (CALLABLE)	1.50000	12/28/16	22,550,000.00	22,550,000.00	22,563,304.50
PSI	NTRD	FNMA	88490	FNMA (CALLABLE)	1.80000	06/19/17	10,800,000.00	10,800,000.00	10,838,880.00
							<u>2,299,137,000.00</u>	<u>2,322,893,735.33</u>	<u>2,333,214,200.66</u>
PSI	NTRD	FRCDQ2	88581	WESTPAC BANKING CORP NY FRCD	0.70812	12/20/12	50,000,000.00	50,004,745.31	49,975,000.00
							<u>50,000,000.00</u>	<u>50,004,745.31</u>	<u>49,975,000.00</u>
PSI	NTRD	MCSA	84709	FNMA (CALLABLE)	1.37500	09/28/15	50,000,000.00	50,000,000.00	50,134,000.00
PSI	NTRD	MCSA	84712	FNMA (CALLABLE)	1.37500	09/29/15	50,000,000.00	50,000,000.00	50,137,500.00
PSI	NTRD	MCSA	85082	FNMA (CALLABLE)	1.75000	11/09/15	25,000,000.00	25,000,000.00	25,040,500.00
PSI	NTRD	MCSA	85077	FNMA (CALLABLE)	1.75000	11/17/15	25,000,000.00	25,000,000.00	25,052,750.00
PSI	NTRD	MCSA	85078	FNMA (CALLABLE)	1.75000	11/17/15	25,000,000.00	25,000,000.00	25,052,750.00
PSI	NTRD	MCSA	85079	FNMA (CALLABLE)	1.37500	11/17/15	25,000,000.00	25,000,000.00	25,041,250.00
PSI	NTRD	MCSA	85080	FNMA (CALLABLE)	1.37500	11/17/15	25,000,000.00	25,000,000.00	25,041,250.00
PSI	NTRD	MCSA	85097	FNMA (CALLABLE)	1.25000	11/19/15	25,000,000.00	25,000,000.00	25,023,250.00
PSI	NTRD	MCSA	85098	FNMA (CALLABLE)	1.25000	11/19/15	25,000,000.00	25,000,000.00	25,023,250.00
PSI	NTRD	MCSA	85119	FNMA (CALLABLE)	1.25000	11/23/15	25,000,000.00	25,000,000.00	24,974,250.00
PSI	NTRD	MCSA	85120	FNMA (CALLABLE)	1.25000	11/23/15	25,000,000.00	25,000,000.00	24,974,250.00
PSI	NTRD	MCSA	85249	FNMA (CALLABLE)	1.10000	11/24/15	25,000,000.00	25,000,000.00	25,045,750.00
PSI	NTRD	MCSA	85250	FNMA (CALLABLE)	1.10000	11/24/15	25,000,000.00	25,000,000.00	25,045,750.00
PSI	NTRD	MCSA	85230	FNMA (CALLABLE)	1.20000	12/01/15	25,000,000.00	25,000,000.00	25,042,750.00
PSI	NTRD	MCSA	85231	FNMA (CALLABLE)	1.20000	12/01/15	25,000,000.00	25,000,000.00	25,042,750.00
PSI	NTRD	MCSA	85233	FNMA (CALLABLE)	1.12500	12/01/15	25,000,000.00	25,000,000.00	25,039,062.50
PSI	NTRD	MCSA	85234	FNMA (CALLABLE)	1.20000	12/01/15	25,000,000.00	25,000,000.00	25,041,500.00
PSI	NTRD	MCSA	85235	FNMA (CALLABLE)	1.20000	12/01/15	25,000,000.00	25,000,000.00	25,041,500.00
PSI	NTRD	MCSA	85271	FHLMC (CALLABLE)	1.10000	12/01/15	25,000,000.00	25,000,000.00	25,024,500.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	MCSA	85272	FHLMC (CALLABLE)	1.10000	12/01/15	25,000,000.00	25,000,000.00	25,024,500.00
PSI	NTRD	MCSA	85245	FNMA (CALLABLE)	1.10000	12/02/15	25,000,000.00	25,000,000.00	25,046,000.00
PSI	NTRD	MCSA	85246	FNMA (CALLABLE)	1.15000	12/02/15	25,000,000.00	25,000,000.00	25,027,500.00
PSI	NTRD	MCSA	85247	FNMA (CALLABLE)	1.15000	12/02/15	25,000,000.00	25,000,000.00	25,027,500.00
PSI	NTRD	MCSA	85252	FNMA (CALLABLE)	1.10000	12/02/15	20,000,000.00	20,000,000.00	20,036,800.00
PSI	NTRD	MCSA	85267	FHLMC (CALLABLE)	1.25000	12/02/15	25,000,000.00	25,000,000.00	25,159,250.00
PSI	NTRD	MCSA	85282	FHLMC (CALLABLE)	1.75000	12/03/15	50,000,000.00	50,000,000.00	50,122,500.00
PSI	NTRD	MCSA	85270	FHLMC (CALLABLE)	1.25000	12/09/15	25,000,000.00	25,000,000.00	24,980,467.50
PSI	NTRD	MCSA	85467	FHLMC (CALLABLE)	1.37500	12/15/15	50,000,000.00	50,000,000.00	50,096,500.00
PSI	NTRD	MCSA	85468	FHLMC (CALLABLE)	1.37500	12/17/15	50,000,000.00	50,000,000.00	50,099,500.00
PSI	NTRD	MCSA	85469	FHLMC (CALLABLE)	1.37500	12/22/15	50,000,000.00	50,000,000.00	49,835,935.00
PSI	NTRD	MCSA	85470	FHLMC (CALLABLE)	1.37500	12/22/15	50,000,000.00	50,000,000.00	50,108,000.00
PSI	NTRD	MCSA	85408	FHLMC (CALLABLE)	1.25000	12/23/15	25,000,000.00	25,000,000.00	25,047,250.00
PSI	NTRD	MCSA	85471	FHLMC (CALLABLE)	1.25000	12/23/15	50,000,000.00	50,000,000.00	50,094,500.00
PSI	NTRD	MCSA	85485	FHLMC (CALLABLE)	1.37500	12/29/15	25,000,000.00	25,000,000.00	24,933,592.50
PSI	NTRD	MCSA	85533	FHLMC (CALLABLE)	1.37500	12/29/15	50,000,000.00	50,000,000.00	50,158,500.00
PSI	NTRD	MCSA	85559	FHLMC (CALLABLE)	1.35000	12/29/15	50,000,000.00	50,000,000.00	50,118,500.00
PSI	NTRD	MCSA	85560	FHLMC (CALLABLE)	1.50000	12/29/15	50,000,000.00	50,000,000.00	50,135,500.00
PSI	NTRD	MCSA	85561	FHLMC (CALLABLE)	1.50000	12/29/15	50,000,000.00	49,960,076.67	50,135,500.00
PSI	NTRD	MCSA	85483	FHLMC (CALLABLE)	1.37500	12/30/15	50,000,000.00	50,000,000.00	50,131,500.00
PSI	NTRD	MCSA	85532	FHLMC (CALLABLE)	1.25000	12/30/15	50,000,000.00	50,000,000.00	50,108,500.00
PSI	NTRD	MCSA	85534	FHLMC (CALLABLE)	1.37500	12/30/15	50,000,000.00	50,000,000.00	50,157,000.00
PSI	NTRD	MCSA	85562	FHLMC (CALLABLE)	1.50000	12/30/15	50,000,000.00	50,000,000.00	50,142,500.00
PSI	NTRD	MCSA	87180	FHLB (CALLABLE)	4.75000	07/13/16	50,000,000.00	50,000,000.00	50,063,000.00
PSI	NTRD	MCSA	87205	FHLB (CALLABLE)	5.00000	07/19/16	50,000,000.00	50,000,000.00	50,107,000.00
PSI	NTRD	MCSA	87216	FHLB (CALLABLE)	5.12500	07/19/16	25,000,000.00	25,000,000.00	25,054,687.50
PSI	NTRD	MCSA	87238	FHLB (CALLABLE)	5.75000	07/19/16	50,000,000.00	50,000,000.00	50,123,500.00
PSI	NTRD	MCSA	87253	FHLB (CALLABLE)	6.00000	07/19/16	25,000,000.00	25,000,000.00	25,064,500.00
PSI	NTRD	MCSA	87183	FHLB (CALLABLE)	5.25000	07/20/16	50,000,000.00	50,000,000.00	50,119,500.00
PSI	NTRD	MCSA	87204	FHLB (CALLABLE)	5.12500	07/20/16	50,000,000.00	50,000,000.00	50,116,500.00
PSI	NTRD	MCSA	87254	FHLB (CALLABLE)	6.00000	07/27/16	50,000,000.00	50,000,000.00	50,193,500.00
PSI	NTRD	MCSA	87487	FHLMC (CALLABLE)	1.50000	08/24/16	25,000,000.00	25,000,000.00	25,038,500.00
PSI	NTRD	MCSA	87700	FHLMC (CALLABLE)	3.00000	09/23/16	50,000,000.00	50,000,000.00	50,162,000.00
PSI	NTRD	MCSA	88326	FNMA (CALLABLE)	1.40000	12/07/16	25,000,000.00	25,000,000.00	24,996,750.00
PSI	NTRD	MCSA	88353	FNMA (CALLABLE)	1.40000	12/08/16	25,000,000.00	25,000,000.00	25,023,250.00
PSI	NTRD	MCSA	88354	FNMA (CALLABLE)	1.40000	12/08/16	25,000,000.00	25,000,000.00	25,023,250.00
PSI	NTRD	MCSA	88437	FHLMC (CALLABLE)	1.50000	12/12/16	50,000,000.00	50,000,000.00	50,146,000.00
PSI	NTRD	MCSA	88387	FNMA (CALLABLE)	1.40000	12/19/16	50,000,000.00	50,000,000.00	49,882,500.00
PSI	NTRD	MCSA	87622	FHLMC (CALLABLE)	3.10000	03/16/17	30,000,000.00	30,000,000.00	29,982,300.00
							2,075,000,000.00	2,074,960,076.67	2,078,642,595.00
PSI	NTRD	NCD1	88381	UNION BK OF CALIFORNIA CD	0.27000	01/20/12	50,000,000.00	50,000,000.00	49,993,053.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	NCD1	88503	UNION BK OF CALIFORNIA CD	0.29000	02/03/12	50,000,000.00	50,000,000.00	49,985,835.50
PSI	NTRD	NCD1	88551	UNION BK OF CALIFORNIA CD	0.30000	02/06/12	50,000,000.00	50,000,000.00	49,985,100.00
PSI	NTRD	NCD1	88707	UNION BK OF CALIFORNIA CD	0.30000	02/17/12	50,000,000.00	50,000,000.00	49,980,678.00
PSI	NTRD	NCD1	88752	UNION BK OF CALIFORNIA CD	0.30000	02/27/12	50,000,000.00	50,000,000.00	49,970,223.00
							250,000,000.00	250,000,000.00	249,914,889.50
PSI	NTRD	NOTE	85508	USTN	1.12500	01/15/12	50,000,000.00	50,015,160.89	50,017,500.00
PSI	NTRD	NOTE	85509	USTN	1.12500	01/15/12	50,000,000.00	50,015,160.89	50,017,500.00
PSI	NTRD	NOTE	85574	USTN	1.12500	01/15/12	50,000,000.00	50,014,352.09	50,017,500.00
PSI	NTRD	NOTE	85575	USTN	1.12500	01/15/12	50,000,000.00	50,014,352.09	50,017,500.00
PSI	NTRD	NOTE	85744	USTN	4.75000	01/31/12	50,000,000.00	50,177,832.05	50,179,685.00
PSI	NTRD	NOTE	85745	USTN	4.75000	01/31/12	50,000,000.00	50,177,832.05	50,179,685.00
PSI	NTRD	NOTE	86410	USTN	1.37500	03/15/12	50,000,000.00	50,110,834.36	50,132,810.00
PSI	NTRD	NOTE	86530	USTN	1.00000	03/31/12	50,000,000.00	50,083,984.38	50,115,000.00
PSI	NTRD	NOTE	84155	USTN	2.37500	08/31/14	50,000,000.00	51,046,772.54	52,671,875.00
PSI	NTRD	NOTE	84156	USTN	2.37500	08/31/14	25,000,000.00	25,523,386.27	26,335,937.50
PSI	NTRD	NOTE	85663	USTN	1.37500	11/30/15	50,000,000.00	48,695,470.04	51,523,435.00
PSI	NTRD	NOTE	85664	USTN	1.37500	11/30/15	50,000,000.00	48,661,546.10	51,523,435.00
							575,000,000.00	574,536,683.75	582,731,862.50
PSI	NTRD	TBIL	86565	UST BILL	0.25750	04/05/12	50,000,000.00	49,966,024.30	49,997,500.00
PSI	NTRD	TBIL	86566	UST BILL	0.25750	04/05/12	50,000,000.00	49,966,024.30	49,997,500.00
							100,000,000.00	99,932,048.60	99,995,000.00
PSI	NTRD	YANK1	88245	SOCIETE GENERALE NY CD	0.53000	01/03/12	50,000,000.00	50,000,027.76	50,001,165.00
PSI	NTRD	YANK1	88246	SOCIETE GENERALE NY CD	0.53000	01/03/12	25,000,000.00	25,000,013.88	25,000,582.50
PSI	NTRD	YANK1	88362	SOCIETE GENERALE NY CD	0.52000	01/03/12	50,000,000.00	50,000,027.76	50,001,120.00
PSI	NTRD	YANK1	88492	BNP PARIBAS SF CD	0.51000	01/03/12	50,000,000.00	50,000,000.00	50,001,080.00
PSI	NTRD	YANK1	88497	BNP PARIBAS SF CD	0.51000	01/03/12	50,000,000.00	50,000,000.00	50,001,080.00
PSI	NTRD	YANK1	88013	BK OF MONTREAL CHICAGO CD	0.25000	01/05/12	50,000,000.00	50,000,055.52	49,998,887.00
PSI	NTRD	YANK1	88220	RABOBANK NEDERLAND NV NY CD	0.36000	01/05/12	25,000,000.00	25,000,055.16	24,999,825.00
PSI	NTRD	YANK1	88264	TORONTO DOMINION BK NY CD	0.15000	01/09/12	50,000,000.00	50,000,000.00	49,996,749.00
PSI	NTRD	YANK1	88831	BNP PARIBAS SF CD	0.50000	01/12/12	50,000,000.00	50,000,000.00	50,000,665.00
PSI	NTRD	YANK1	88574	BNP PARIBAS SF CD	0.52000	01/17/12	50,000,000.00	50,000,000.00	50,001,410.00
PSI	NTRD	YANK1	88569	CREDIT AGRICOLE CIB NY CD	0.41000	01/18/12	50,000,000.00	50,000,236.01	49,998,747.00
PSI	NTRD	YANK1	88570	CREDIT AGRICOLE CIB NY CD	0.41000	01/18/12	25,000,000.00	25,000,118.00	24,999,373.50
PSI	NTRD	YANK1	88609	BNP PARIBAS SF CD	0.52000	01/18/12	50,000,000.00	50,000,000.00	50,001,495.00
PSI	NTRD	YANK1	88515	DEUTSCHE BK AG NY CD	0.37000	01/19/12	50,000,000.00	50,000,000.00	49,995,775.50
PSI	NTRD	YANK1	88069	RABOBANK NEDERLAND NV NY CD	0.35000	01/20/12	50,000,000.00	50,000,000.00	49,994,990.00
PSI	NTRD	YANK1	88266	ROYAL BK OF SCOTLAND PLC CD	0.36000	01/20/12	50,000,000.00	50,000,263.70	49,995,271.50
PSI	NTRD	YANK1	88307	BARCLAYS BK PLC NY CD	0.28000	01/20/12	50,000,000.00	50,000,263.76	49,993,052.00
PSI	NTRD	YANK1	88363	NORDEA BK FINLAND PLC NY CD	0.24000	01/20/12	50,000,000.00	50,000,263.79	49,991,943.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	88377	ROYAL BK OF SCOTLAND PLC CD	0.40000	01/20/12	50,000,000.00	50,000,263.72	49,996,383.50
PSI	NTRD	YANK1	88453	DEUTSCHE BK AG NY CD	0.40000	01/20/12	50,000,000.00	50,000,000.00	49,996,384.50
PSI	NTRD	YANK1	88471	CREDIT AGRICOLE CIB NY CD	0.46000	01/20/12	50,000,000.00	50,000,263.72	49,998,050.50
PSI	NTRD	YANK1	88767	SVENSKA HANDELSBANKEN AB NY CD	0.38500	01/25/12	15,000,000.00	15,002,248.67	14,998,486.20
PSI	NTRD	YANK1	88457	CREDIT SUISSE NY CD	0.36000	01/30/12	50,000,000.00	50,000,000.00	49,990,413.50
PSI	NTRD	YANK1	88458	CREDIT SUISSE NY CD	0.36000	01/30/12	25,000,000.00	25,000,000.00	24,995,206.75
PSI	NTRD	YANK1	88302	SVENSKA HANDELSBANKEN AB NY CD	0.38500	01/31/12	50,000,000.00	50,001,039.74	49,991,163.50
PSI	NTRD	YANK1	88482	NORDEA BK FINLAND PLC NY CD	0.32000	02/01/12	50,000,000.00	50,000,000.00	49,987,999.50
PSI	NTRD	YANK1	88709	SOCIETE GENERALE NY CD	0.50000	02/01/12	50,000,000.00	50,000,430.30	49,995,998.00
PSI	NTRD	YANK1	88772	CREDIT AGRICOLE CIB NY CD	0.52000	02/01/12	50,000,000.00	50,000,430.34	49,996,889.00
PSI	NTRD	YANK1	88825	UBS AG STAMFORD CT CD	0.21000	02/01/12	50,000,000.00	50,000,000.00	49,983,119.50
PSI	NTRD	YANK1	88826	UBS AG STAMFORD CT CD	0.21000	02/01/12	25,000,000.00	25,000,000.00	24,991,559.75
PSI	NTRD	YANK1	88817	DEUTSCHE BK AG NY CD	0.40000	02/02/12	50,000,000.00	50,000,444.28	49,991,295.50
PSI	NTRD	YANK1	88818	DEUTSCHE BK AG NY CD	0.40000	02/02/12	25,000,000.00	25,000,222.13	24,995,647.75
PSI	NTRD	YANK1	88793	SVENSKA HANDELSBANKEN AB NY CD	0.38000	02/03/12	15,000,000.00	15,002,745.71	14,997,013.50
PSI	NTRD	YANK1	88821	BNP PARIBAS SF CD	0.59000	02/03/12	50,000,000.00	50,000,000.00	49,999,999.00
PSI	NTRD	YANK1	88507	LLOYDS TSB BK PLC NY CD	0.33000	02/06/12	50,000,000.00	50,000,499.73	49,986,640.00
PSI	NTRD	YANK1	88508	LLOYDS TSB BK PLC NY CD	0.33000	02/06/12	25,000,000.00	25,000,249.86	24,993,320.00
PSI	NTRD	YANK1	88550	UBS AG STAMFORD CT CD	0.34500	02/07/12	50,000,000.00	50,000,000.00	49,987,070.50
PSI	NTRD	YANK1	88552	ROYAL BK OF SCOTLAND PLC CD	0.40000	02/07/12	50,000,000.00	50,000,513.55	49,989,970.50
PSI	NTRD	YANK1	88553	ROYAL BK OF SCOTLAND PLC CD	0.40000	02/07/12	25,000,000.00	25,000,256.77	24,994,985.25
PSI	NTRD	YANK1	88538	LLOYDS TSB BK PLC NY CD	0.34000	02/09/12	50,000,000.00	50,000,541.35	49,986,113.00
PSI	NTRD	YANK1	88544	DNB BANK ASA NY CD	0.24000	02/10/12	50,000,000.00	50,000,000.00	49,980,077.50
PSI	NTRD	YANK1	88613	COMMERZBANK AG NY CD	0.48000	02/13/12	50,000,000.00	50,000,596.74	49,993,273.50
PSI	NTRD	YANK1	88623	COMMERZBANK AG NY CD	0.48000	02/14/12	50,000,000.00	50,000,610.61	49,993,121.50
PSI	NTRD	YANK1	88644	COMMERZBANK AG NY CD	0.48000	02/15/12	50,000,000.00	50,000,624.49	49,992,969.50
PSI	NTRD	YANK1	88768	SVENSKA HANDELSBANKEN AB NY CD	0.42000	02/17/12	17,000,000.00	17,002,659.15	16,996,142.87
PSI	NTRD	YANK1	88720	UBS AG STAMFORD CT CD	0.37000	02/21/12	50,000,000.00	50,000,000.00	49,984,120.00
PSI	NTRD	YANK1	88359	RABOBANK NEDERLAND NV NY CD	0.42000	02/23/12	50,000,000.00	50,000,000.00	49,987,241.50
PSI	NTRD	YANK1	88380	CREDIT SUISSE NY CD	0.49000	02/23/12	50,000,000.00	50,000,000.00	49,992,483.00
PSI	NTRD	YANK1	88360	BK OF NOVA SCOTIA HOUSTON CD	0.25000	02/24/12	50,000,000.00	50,000,000.00	49,974,039.00
PSI	NTRD	YANK1	88403	RABOBANK NEDERLAND NV NY CD	0.43000	02/24/12	50,000,000.00	50,000,000.00	49,987,768.00
PSI	NTRD	YANK1	88704	CREDIT SUISSE NY CD	0.43000	02/24/12	50,000,000.00	50,000,000.00	49,987,782.50
PSI	NTRD	YANK1	88747	LLOYDS TSB BK PLC NY CD	0.36000	02/24/12	50,000,000.00	50,000,749.54	49,982,442.50
PSI	NTRD	YANK1	88687	DNB BANK ASA NY CD	0.24000	02/28/12	50,000,000.00	50,000,000.00	49,964,798.00
PSI	NTRD	YANK1	88410	NORDEA BK FINLAND PLC NY CD	0.44000	02/29/12	50,000,000.00	50,000,818.53	49,980,832.00
PSI	NTRD	YANK1	88411	SVENSKA HANDELSBANKEN AB NY CD	0.43000	02/29/12	50,000,000.00	50,000,000.00	49,980,000.00
PSI	NTRD	YANK1	88489	SVENSKA HANDELSBANKEN AB NY CD	0.47500	02/29/12	50,000,000.00	50,000,000.00	49,983,749.50
PSI	NTRD	YANK1	88754	BARCLAYS BK PLC NY CD	0.37000	02/29/12	50,000,000.00	50,000,000.00	49,975,023.00
PSI	NTRD	YANK1	88488	BK OF NOVA SCOTIA HOUSTON CD	0.26000	03/01/12	50,000,000.00	50,000,000.00	49,965,292.50
PSI	NTRD	YANK1	88563	BK OF NOVA SCOTIA HOUSTON CD	0.26000	03/07/12	25,000,000.00	25,000,000.00	24,980,942.25
PSI	NTRD	YANK1	88536	SVENSKA HANDELSBANKEN AB NY CD	0.48500	03/09/12	50,000,000.00	50,000,000.00	49,982,273.50

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PSI	NTRD	YANK1	88652	DNB BANK ASA NY CD	0.53000	03/19/12	50,000,000.00	50,000,000.00	49,984,645.00
PSI	NTRD	YANK1	88653	DNB BANK ASA NY CD	0.53000	03/19/12	25,000,000.00	25,000,000.00	24,992,322.50
PSI	NTRD	YANK1	88701	NORDEA BK FINLAND PLC NY CD	0.47000	03/20/12	50,000,000.00	50,000,000.00	49,977,800.00
PSI	NTRD	YANK1	87886	COMMONWEALTH BK OF AU NY CD	0.40000	03/22/12	50,000,000.00	50,001,122.78	49,969,212.00
PSI	NTRD	YANK1	87887	COMMONWEALTH BK OF AU NY CD	0.40000	03/22/12	50,000,000.00	50,001,122.78	49,969,212.00
PSI	NTRD	YANK1	88713	RABOBANK NEDERLAND NV NY CD	0.45000	03/22/12	50,000,000.00	50,000,000.00	49,974,974.00
PSI	NTRD	YANK1	88746	SVENSKA HANDELSBANKEN AB NY CD	0.49500	03/26/12	50,000,000.00	50,001,179.06	49,968,394.50
PSI	NTRD	YANK1	88797	BK OF NOVA SCOTIA HOUSTON CD	0.22000	03/30/12	50,000,000.00	50,001,235.44	49,932,626.00
PSI	NTRD	YANK1	88798	NORDEA BK FINLAND PLC NY CD	0.46000	03/30/12	50,000,000.00	50,001,234.68	49,962,567.50
PSI	NTRD	YANK1	88823	NORDEA BK FINLAND PLC NY CD	0.46000	04/02/12	50,000,000.00	50,001,276.27	49,961,324.50
PSI	NTRD	YANK1	86658	BARCLAYS BK PLC NY CD	0.75000	04/20/12	50,000,000.00	50,000,000.00	49,997,840.50
PSI	NTRD	YANK1	88181	AU & NZ BANKING GRP NY CD	0.36000	04/20/12	50,000,000.00	50,000,000.00	49,938,402.50
PSI	NTRD	YANK1	88430	TORONTO DOMINION BK NY CD	0.21000	04/20/12	50,000,000.00	50,000,000.00	49,915,384.00
PSI	NTRD	YANK1	88744	RABOBANK NEDERLAND NV NY CD	0.53000	04/20/12	50,000,000.00	50,000,000.00	49,964,617.50
PSI	NTRD	YANK1	88745	RABOBANK NEDERLAND NV NY CD	0.53000	04/20/12	25,000,000.00	25,000,000.00	24,982,308.75
PSI	NTRD	YANK1	88819	BK OF NOVA SCOTIA HOUSTON CD	0.24000	04/20/12	50,000,000.00	50,001,526.67	49,920,019.00
PSI	NTRD	YANK1	88824	AU & NZ BANKING GRP NY CD	0.24000	04/20/12	50,000,000.00	50,000,000.00	49,920,019.50
PSI	NTRD	YANK1	88282	BK OF MONTREAL CHICAGO CD	0.40000	05/11/12	50,000,000.00	50,001,815.94	49,923,154.00
PSI	NTRD	YANK1	88283	BK OF MONTREAL CHICAGO CD	0.40000	05/11/12	25,000,000.00	25,000,907.97	24,961,577.00
PSI	NTRD	YANK1	88589	CIBC NY CD	0.30000	06/08/12	50,000,000.00	50,002,205.15	49,862,751.00
PSI	NTRD	YANK1	88590	CIBC NY CD	0.30000	06/08/12	25,000,000.00	25,001,102.58	24,931,375.50
PSI	NTRD	YANK1	88796	AU & NZ BANKING GRP NY CD	0.40000	06/22/12	50,000,000.00	50,000,000.00	49,874,882.00
PSI	NTRD	YANK1	88799	WESTPAC BANKING CORP NY CD	0.50000	06/22/12	50,000,000.00	50,002,397.01	49,898,940.00
PSI	NTRD	YANK1	88800	TORONTO DOMINION BK NY CD	0.30000	06/25/12	50,000,000.00	50,002,440.90	49,848,264.00
PSI	NTRD	YANK1	88820	TORONTO DOMINION BK NY CD	0.30000	06/26/12	50,000,000.00	50,002,454.77	49,847,412.50
PSI	NTRD	YANK1	88409	AU & NZ BANKING GRP NY CD	0.50000	06/29/12	50,000,000.00	50,002,492.74	49,877,316.00
PSI	NTRD	YANK1	88566	TORONTO DOMINION BK NY CD	0.30000	06/29/12	50,000,000.00	50,000,000.00	49,827,355.00
PSI	NTRD	YANK1	88568	TORONTO DOMINION BK NY CD	0.30000	06/29/12	50,000,000.00	50,000,000.00	49,827,355.00
PSI	NTRD	YANK1	88572	WESTPAC BANKING CORP NY CD	0.58000	06/29/12	50,000,000.00	50,000,000.00	49,897,353.00
PSI	NTRD	YANK1	88692	COMMONWEALTH BK OF AU NY CD	0.36000	06/29/12	50,000,000.00	50,002,495.34	49,842,382.00
PSI	NTRD	YANK1	88693	COMMONWEALTH BK OF AU NY CD	0.36000	06/29/12	50,000,000.00	50,002,495.34	49,842,382.00
PSI	NTRD	YANK1	88773	BK OF NOVA SCOTIA HOUSTON CD	0.48000	06/29/12	50,000,000.00	50,000,000.00	49,872,413.00
PSI	NTRD	YANK1	88068	ROYAL BK OF CANADA NY CD	0.55000	10/15/12	50,000,000.00	50,000,000.00	49,733,099.50
PSI	NTRD	YANK1	88513	WESTPAC BANKING CORP NY CD	0.78000	12/20/12	50,000,000.00	50,004,877.75	49,688,532.50
PSI	NTRD	YANK1	88542	AU & NZ BANKING GRP NY CD	0.60000	12/20/12	50,000,000.00	50,000,000.00	49,601,013.00
PSI	NTRD	YANK1	88543	AU & NZ BANKING GRP NY CD	0.60000	12/20/12	50,000,000.00	50,000,000.00	49,601,013.00
PSI	NTRD	YANK1	88608	ROYAL BK OF CANADA NY CD	0.67000	12/20/12	50,000,000.00	50,000,000.00	49,635,083.50
YANK1 Total							4,422,000,000.00	4,422,051,917.44	4,417,206,615.57
NTRD Total							25,692,160,000.00	25,739,185,861.26	25,799,761,857.41
PSI Total							25,692,160,000.00	25,739,185,861.26	25,799,761,857.41
PSI Historical Cost								25,787,877,409.15	

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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	1,564,347.09	1,569,390.00
SPI	BLPSI	CNFX	88104	GE CAPITAL CORP MTN	3.75000	11/14/14	1,500,000.00	1,573,756.39	1,581,105.00
CNFX Total							3,000,000.00	3,138,103.48	3,150,495.00
BLPSI - BLP SCHOOLS SELF INS AUTHORITY Total							3,000,000.00	3,138,103.48	3,150,495.00
SPI	GF	1TRD	14004	FLYING TRIANGLE 1ST	5.50000	08/01/12	4,489.93	4,489.93	4,489.93
SPI	GF	1TRD	16864	FLYING TRIANGLE 1ST	5.50000	01/01/14	31,411.21	31,411.21	31,411.21
SPI	GF	1TRD	17567	FLYING TRIANGLE SLUSHER	4.50000	04/24/14	262,500.00	262,500.00	262,500.00
SPI	GF	1TRD	12057	FLYING TRIANGLE LOAN	5.50000	04/01/17	80,914.83	80,914.83	80,914.83
1TRD Total							379,315.97	379,315.97	379,315.97
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							5,444,315.97	5,444,315.97	5,444,315.97
SPI	MAST	BOND	18810	USTB	7.25000	05/15/16	85,000.00	85,942.99	109,005.70
BOND Total							85,000.00	85,942.99	109,005.70
MAST - MGMT ATTORNEY SETTLEMENT TRUST Total							85,000.00	85,942.99	109,005.70
SPI	SANIT	FHLM	88073	FHLMC (CALLABLE)	1.80000	11/09/16	714,000.00	714,000.00	716,756.04
FHLM Total							714,000.00	714,000.00	716,756.04
SPI	SANIT	MCSA	87606	FHLB (CALLABLE)	1.00000	08/25/16	80,000.00	80,000.00	80,095.20
SPI	SANIT	MCSA	87609	FNMA (CALLABLE)	1.05000	09/14/16	620,000.00	620,000.00	622,089.40
SPI	SANIT	MCSA	88071	FNMA (CALLABLE)	1.25000	10/26/16	72,000.00	72,000.00	72,155.52
SPI	SANIT	MCSA	88325	FNMA (CALLABLE)	1.35000	12/07/16	386,000.00	386,000.00	386,752.70
MCSA Total							1,158,000.00	1,158,000.00	1,161,092.82
SANIT - SANITATION DISTRICT Total							1,872,000.00	1,872,000.00	1,877,848.86
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0.00000	12/31/12	2,771,350.54	2,771,350.54	2,771,350.54
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

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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
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

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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
CTDQ Total							39,691,035.12	39,691,035.12	39,691,035.12
SCAQM - SOUTH COAST AIR QUALITY MGMT Total							39,691,035.12	39,691,035.12	39,691,035.12
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
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

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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
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
CTDQ Total							10,075,228.50	10,075,228.50	10,075,228.50
SLIM - SCHOOLS LINKED INSURANCE MGMT Total							10,075,228.50	10,075,228.50	10,075,228.50
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

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of December 31, 2011
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	24460	S OF C LAIF	0.00000	12/31/12	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
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

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of December 31, 2011
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	64953	S OF C LAIF	0.00000	12/31/12	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
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
CTDQ Total							13,578,355.11	13,578,355.11	13,578,355.11
WASIA - SCHOOLS LINKED INSURANCE MGMT Total							13,578,355.11	13,578,355.11	13,578,355.11
SPI Total							73,745,934.70	73,884,981.17	73,926,284.26
SPI Historical Cost							73,900,477.83		

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 12/31/11
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

Page: 1

<u>ISSUE DATE</u>	<u>FUND TITLE</u>	<u>FUND BALANCE</u>
01/05/06	CALABASAS LANDFILL 2005	\$3,325,722.12
07/02/97	COUNTY OF LOS ANGELES - COMMERCIAL PAPER PROGRAM	5,349,741.72
08/31/11	HIGH DESERT COMPLEX SOLAR PROJECTS 2011 QECB	<u>13,908,803.89</u>
	DEUTSCHE BANK - TRUSTEE TOTAL	<u><u>\$22,584,267.73</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 12/31/11
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
05/17/00	C.I. 2658M	\$409,893.04
03/08/06	CCTSA TOBACCO BONDS 2006	28,468,344.52
12/11/96	CFD #2/CI 2656-M REF SERIES A & B	715,139.71
01/15/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	0.38
11/24/09	LAC-CAL 2009 SER A	1,000,146.56
12/21/11	LAC-CAL 2011 SER A	2,055,432.80
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	<u>\$32,648,957.01</u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 12/31/11
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
12/01/98	DISNEY PROJECT (Partial Refund), 1998	\$4,181,378.02
02/09/93	DISNEY PROJECT, 1993	7,146,844.27
04/29/02	MASTER REFUNDING 2002A	3,367,456.31
12/02/02	MASTER REFUNDING 2002B	1,784,593.26
03/02/05	MASTER REFUNDING 2005A	26,711,712.04
12/13/06	MASTER REFUNDING 2006 A & B	29,528,723.01
11/23/10	MULTIPLE CAPITAL FACILITIES PROJECT 1 A & B	<u>529,311,678.99</u>
	U.S. BANK - TRUSTEE TOTAL	<u><u>\$602,032,385.90</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 12/31/11
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	LOS ANGELES COMMUNITY COLLEGE (LACC)	\$87,233.60
	SPECIAL SAFEKEEPING (KNOX-KEENE)	<u>\$301,938.93</u>
	TREASURER TOTAL	<u><u>\$389,172.53</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 12/31/11
MANAGER: PUBLIC FINANCIAL MANAGEMENT
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
ALLIANCE OF SCHOOLS COOPERATIVE INSURANCE PROGRAM		
	INVESTMENTS	\$136,875,000.00
	CASH AND EQUIVALENTS	<u>438,214.75</u>
	PFM - TRUSTEE TOTAL	<u><u>\$137,313,214.75</u></u>

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 12/31/11
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
<u>CORPORATE AND AGENCY ISSUED-</u>						
CNFL -						
84432	TOYOTA MOTOR CREDIT CORP FRN	0.64	07/27/12	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+22bp. Issued under MTN Program.
88044	TOYOTA MOTOR CREDIT CORP FRN	0.59	10/12/12	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+20bp.
85269	TOYOTA MOTOR CREDIT CORP FRN	0.61	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	0.75	12/17/12	25,000,000.00	25,000,000.00	Cpn rate=Qtrly US\$LIBOR+20bp.
88188	GE CAPITAL CORP FRN	1.14	03/14/13	25,000,000.00	25,001,539.16	Cpn rate=Qtrly US\$LIBOR+60bp.
88095	GE CAPITAL CORP FRN	1.23	01/07/14	19,150,000.00	18,900,724.43	Cpn rate=Qtrly US\$LIBOR+85bp.
CNFL Totals				219,150,000.00	218,902,263.59	
CNFM -						
87874	WESTPAC BANKING CORP NY FRN	0.39	03/26/12	50,000,000.00	50,001,180.65	Cpn rate=Monthly US\$LIBOR+10bp.
87917	ROYAL BK OF CANADA NY FRN	0.42	09/27/12	50,000,000.00	50,000,000.00	Cpn rate=Monthly US\$LIBOR+12.5bp.
CNFM Totals				100,000,000.00	100,001,180.65	
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.
CNFRQ Totals				35,000,000.00	35,000,000.00	
FLCQ						
88524	BK OF NOVA SCOTIA HOUSTON FRCD	0.79	03/12/12	25,000,000.00	25,023,153.02	Cpn rate=Qtrly US\$LIBOR+25bp.
FLCQ Totals				25,000,000.00	25,023,153.02	
FRCDQ2						
88581	WESTPAC BANKING CORP NY FRCD	0.71	12/20/12	50,000,000.00	50,004,745.31	Cpn rate=Qtrly US\$LIBOR+15bp.
FLCQ Totals				50,000,000.00	50,004,745.31	
CORPORATE AND AGENCY ISSUED TOTAL				429,150,000.00	428,931,342.57	
<u>LOS ANGELES COUNTY ISSUED -</u>						
BAN -						
88203	LACCAL BANS	0.54	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
BAN Totals				7,000,000.00	7,000,000.00	on Jan 2 and July 1. Interest accrued to that point will be payable on
LOS ANGELES COUNTY ISSUED TOTAL				7,000,000.00	7,000,000.00	that date. Reset to Bank of America prime rate on the 3rd reset date.
NTRD - PSI NON-TRADING Total				436,150,000.00	435,931,342.57	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 12/31/11
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	<u>7,000,000.00</u>	0.536%
			<u>\$ 7,000,000.00</u>	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of December 31, 2011
Attachment XIV

SECURITY TYPE	NON-TRADING			TRADING		
	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	4,747,079,815.77	84.68	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	8,934,456,077.91	19.43	DAYS	0.00	0.00	DAYS
GOVERNMENTS	674,468,732.35	352.61	DAYS	0.00	0.00	DAYS
AGENCIES	10,635,837,581.47	1,295.49	DAYS	0.00	0.00	DAYS
MUNICIPALS	7,000,000.00	912.00	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	740,343,653.76	227.56	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	\$25,739,185,861.26	573.71	DAYS	\$0.00	0.00	DAYS

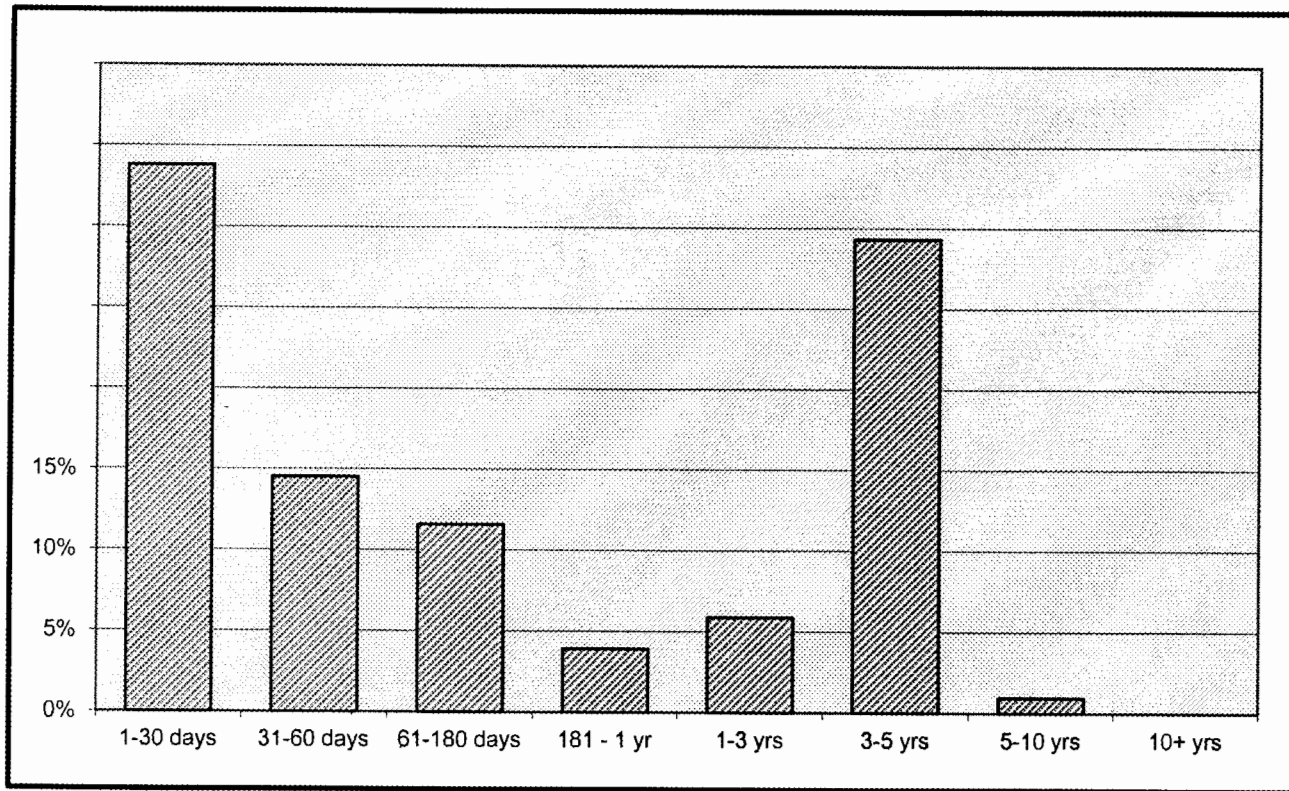
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of December 31, 2011
Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
PSI - NTRD/TRD							
1 to 30 Days	01/01/12 - 01/30/12	8,703,105,000.00	33.87	33.87	8,702,369,351.70	33.81	33.81
31 to 60 Days	01/31/12 - 02/29/12	3,736,682,000.00	14.54	48.41	3,737,026,234.25	14.52	48.33
61 to 90 Days	03/01/12 - 03/30/12	1,563,285,000.00	6.08	54.49	1,564,340,403.94	6.08	54.41
91 to 120 Days	03/31/12 - 04/29/12	915,000,000.00	3.56	58.05	915,353,182.72	3.55	57.96
121 to 180 Days	04/30/12 - 06/28/12	504,804,000.00	1.97	60.02	506,033,171.22	1.97	59.93
181 to 270 Days	06/29/12 - 09/26/12	435,606,000.00	1.70	61.72	435,804,086.04	1.69	61.62
271 to 365 Days	09/27/12 - 12/30/12	575,000,000.00	2.24	63.96	575,002,163.88	2.24	63.86
1 to 1.5 YEARS	12/31/12 - 06/30/13	411,282,000.00	1.60	65.56	416,464,238.46	1.62	65.48
1.5 to 2 YEARS	07/01/13 - 12/30/13	495,984,000.00	1.93	67.49	507,048,032.41	1.97	67.45
2 to 3 YEARS	12/31/13 - 12/31/14	579,004,000.00	2.25	69.74	589,508,717.47	2.29	69.74
3 to 4 YEARS	12/31/14 - 12/31/15	2,026,235,000.00	7.89	77.63	2,027,209,019.16	7.87	77.61
4 to 5 YEARS	12/31/15 - 12/31/16	5,504,543,000.00	21.43	99.06	5,521,454,630.95	21.45	99.06
5 to 10 YEARS	12/31/16 - 12/31/21	241,630,000.00	0.94	100.00	241,572,629.06	0.94	100.00
Portfolio Total:		\$25,692,160,000.00			\$25,739,185,861.26		
BLPSI							
1 to 1.5 YEARS	12/31/12 - 06/30/13	1,500,000.00	50.00	50.00	1,564,347.09	49.85	49.85
2 to 3 YEARS	12/31/13 - 12/31/14	1,500,000.00	50.00	100.00	1,573,756.39	50.15	100.00
Portfolio Total:		\$3,000,000.00			\$3,138,103.48		
GF							
181 to 270 Days	06/29/12 - 09/26/12	4,489.93	0.08	0.08	4,489.93	0.08	0.08
2 to 3 YEARS	12/31/13 - 12/31/14	293,911.21	5.40	5.48	293,911.21	5.40	5.48
5 to 10 YEARS	12/31/16 - 12/31/21	5,145,914.83	94.52	100.00	5,145,914.83	94.52	100.00
Portfolio Total:		\$5,444,315.97			\$5,444,315.97		
MAST							
4 to 5 YEARS	12/31/15 - 12/31/16	85,000.00	100.00	100.00	85,942.99	100.00	100.00
Portfolio Total:		\$85,000.00			\$85,942.99		
SANIT							
4 to 5 YEARS	12/31/15 - 12/31/16	1,872,000.00	100.00	100.00	1,872,000.00	100.00	100.00
Portfolio Total:		\$1,872,000.00			\$1,872,000.00		
SCAQM							
1 to 1.5 YEARS	12/31/12 - 06/30/13	39,691,035.12	100.00	100.00	39,691,035.12	100.00	100.00
Portfolio Total:		\$39,691,035.12			\$39,691,035.12		

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

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
SLIM							
1 to 1.5 YEARS	12/31/12 - 06/30/13	<u>10,075,228.50</u>	100.00	100.00	<u>10,075,228.50</u>	100.00	100.00
Portfolio Total:		\$10,075,228.50			\$10,075,228.50		
WASIA							
1 to 1.5 YEARS	12/31/12 - 06/30/13	<u>13,578,355.11</u>	100.00	100.00	<u>13,578,355.11</u>	100.00	100.00
Portfolio Total:		\$13,578,355.11			\$13,578,355.11		

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



<u>L.A.C. INVESTMENT POOL</u>		
	<u>In Thousands</u>	<u>%</u>
1 - 30 days	\$ 8,702,369	33.81%
31 - 60 days	3,737,026	14.52%
61 - 180 days	2,985,727	11.60%
181 - 1 yr	1,010,806	3.93%
1 - 3 yrs	1,513,021	5.88%
3 - 5 yrs	7,548,664	29.32%
5 - 10 yrs	241,573	0.94%
10+ yrs	-	0.00%
	<u>\$ 25,739,186</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 12/31/11
 ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	\$10,075,228.50
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,691,035.12
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	<u>13,578,355.11</u>
	LAIF TOTAL	<u><u>\$63,344,618.73</u></u>

POOLED MONEY INVESTMENT ACCOUNT

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

	NOVEMBER 2011	NOVEMBER 2010	CHANGE
Average Daily Portfolio	\$ 64,646,903	\$ 66,312,942	\$ -1,666,039
Accrued Earnings	\$ 21,243	\$ 24,776	\$ -3,533
Effective Yield	0.401 %	0.454 %	-0.053 %
Average Life-Month End (In Days)	220	184	+36
Total Security Transactions			
Amount	\$ 19,581,552	\$ 27,237,972	\$ -7,656,420
Number	394	553	-159
Total Time Deposit Transactions			
Amount	\$ 1,786,980	\$ 1,753,990	\$ +32,990
Number	110	92	+18
Average Workday Investment Activity	\$ 1,124,660	\$ 1,525,893	\$ -401,233
Prescribed Demand Account Balances For Services	\$ 1,777,405	\$ 1,375,647	\$ +401,758

**BILL LOCKYER
 TREASURER
 STATE OF CALIFORNIA**

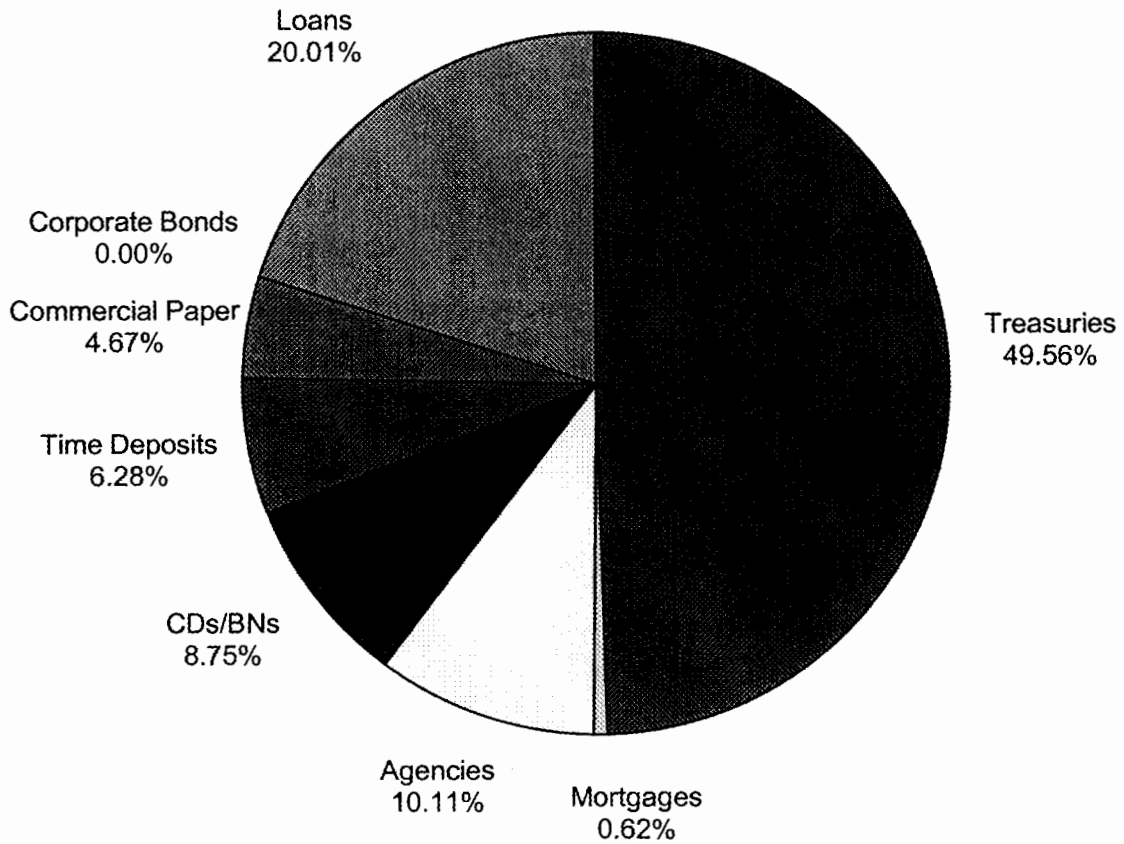
**INVESTMENT DIVISION SELECTED INVESTMENT DATA
 ANALYSIS OF THE POOLED MONEY INVESTMENT ACCOUNT PORTFOLIO
 (000 OMITTED)**

November 30, 2011			
<u>TYPE OF SECURITY</u>	<u>AMOUNT</u>	<u>PERCENT OF PORTFOLIO</u>	<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	\$ 20,608,310	31.09	-1.04
Bonds	0	0.00	0
Notes	12,246,303	18.47	-0.46
Strips	0	0.00	0
Total Government	\$ 32,854,613	49.56	-1.50
Federal Agency Debentures	\$ 1,410,018	2.13	+0.04
Certificates of Deposit	5,800,017	8.75	-1.21
Bank Notes	0	0.00	0
Bankers' Acceptances	0	0.00	0
Repurchases	0	0.00	0
Federal Agency Discount Notes	4,991,329	7.53	+1.79
Time Deposits	4,161,640	6.28	+0.11
GNMAs	32	0.00	0
Commercial Paper	3,098,536	4.67	-1.26
FHLMC/Remics	408,658	0.62	0
Corporate Bonds	0	0.00	0
AB 55 Loans	308,389	0.47	-0.13
GF Loans	12,953,900	19.54	+2.15
NOW Accounts	0	0.00	0
Other	300,000	0.45	+0.01
Reversed Repurchases	0	0.00	0
Total (All Types)	\$ 66,287,132	100.00	

INVESTMENT ACTIVITY

	NOVEMBER 2011		OCTOBER 2011	
	<u>NUMBER</u>	<u>AMOUNT</u>	<u>NUMBER</u>	<u>AMOUNT</u>
Pooled Money	394	\$ 19,581,552	348	\$ 17,336,997
Other	19	879,303	4	32,382
Time Deposits	110	1,786,980	153	3,863,800
Totals	523	\$ 22,247,835	505	\$ 21,233,179
PMIA Monthly Average Effective Yield	0.401		0.385	
Year to Date Yield Last Day of Month	0.391		0.388	

Pooled Money Investment Account Portfolio Composition \$66.3 Billion 11/30/11



ACCOUNT

DATE	TYPE	a/ DESCRIPTION	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD	
11/01/11 SALES									
	TR	NOTE	0.500%	10/15/14	0.487%	50,000	4	57,419.74	10.485
	TR	NOTE	0.500%	10/15/14	0.487%	50,000	4	57,419.74	10.485
	TR	NOTE	0.500%	10/15/14	0.487%	50,000	4	57,419.74	10.485
	TR	NOTE	0.500%	10/15/14	0.487%	50,000	4	57,419.74	10.485
	TR	NOTE	0.500%	10/15/14	0.488%	50,000	4	51,560.37	9.404
	TR	NOTE	0.500%	10/15/14	0.488%	50,000	4	51,560.37	9.404
	TR	NOTE	0.500%	10/15/14	0.488%	50,000	4	51,560.37	9.404
	TR	NOTE	0.500%	10/15/14	0.488%	50,000	4	51,560.37	9.404
	TR	NOTE	0.500%	10/15/14	0.489%	50,000	4	53,513.49	9.761
	TR	NOTE	0.500%	10/15/14	0.489%	50,000	4	53,513.49	9.761
	TR	NOTE	0.500%	10/15/14	0.489%	50,000	4	53,513.49	9.761
	TR	NOTE	0.500%	10/15/14	0.489%	50,000	4	53,513.49	9.761
	TR	NOTE	0.500%	10/15/14	0.489%	50,000	4	49,607.24	9.048
	TR	NOTE	0.500%	10/15/14	0.489%	50,000	4	49,607.24	9.048
	TR	NOTE	0.500%	10/15/14	0.489%	50,000	4	49,607.24	9.048
	TR	NOTE	0.500%	10/15/14	0.489%	50,000	4	49,607.24	9.048
	TR	NOTE	0.500%	10/15/14	0.489%	50,000	4	49,607.24	9.057
	TR	NOTE	0.500%	10/15/14	0.489%	50,000	4	49,607.24	9.057
	TR	NOTE	0.500%	10/15/14	0.489%	50,000	4	49,607.24	9.057
	TR	NOTE	0.500%	10/15/14	0.489%	50,000	4	49,607.24	9.057

11/01/11 REDEMPTIONS

CD	UNIONBANK	0.130%	11/01/11	0.130%	50,000	12	2,166.67	0.132
CD	UNIONBANK	0.130%	11/01/11	0.130%	50,000	12	2,166.67	0.132
CD	UNIONBANK	0.130%	11/01/11	0.130%	50,000	12	2,166.67	0.132
CD	UNIONBANK	0.130%	11/01/11	0.130%	50,000	12	2,166.67	0.132
CD	UNIONBANK	0.220%	11/01/11	0.220%	50,000	77	23,527.78	0.223
CD	UNIONBANK	0.220%	11/01/11	0.220%	50,000	77	23,527.78	0.223
CD	UNIONBANK	0.220%	11/01/11	0.220%	50,000	77	23,527.78	0.223
CP	BNP FIN		11/01/11	0.290%	50,000	4	1,611.11	0.294
CP	BNP FIN		11/01/11	0.290%	50,000	4	1,611.11	0.294
CP	CITIFUND		11/01/11	0.200%	50,000	5	1,388.89	0.203
CP	CITIFUND		11/01/11	0.200%	50,000	5	1,388.89	0.203
CP	CITIFUND		11/01/11	0.200%	50,000	5	1,388.89	0.203
CP	CITIFUND		11/01/11	0.200%	50,000	5	1,388.89	0.203
CP	CITIFUND		11/01/11	0.200%	50,000	5	1,388.89	0.203
CP	BNP FIN		11/01/11	0.300%	50,000	5	2,083.33	0.304
CP	BNP FIN		11/01/11	0.300%	50,000	5	2,083.33	0.304
CP	BARCLY US		11/01/11	0.100%	50,000	13	1,805.56	0.101
CP	BARCLY US		11/01/11	0.100%	50,000	13	1,805.56	0.101
CP	BARCLY US		11/01/11	0.100%	50,000	13	1,805.56	0.101
CP	BARCLY US		11/01/11	0.100%	50,000	13	1,805.56	0.101
CP	BARCLY US		11/01/11	0.100%	50,000	13	1,805.56	0.101
CP	BARCLY US		11/01/11	0.100%	50,000	13	1,805.56	0.101
CP	GE CO		11/01/11	0.100%	50,000	13	1,805.56	0.101
CP	GE CO		11/01/11	0.100%	50,000	13	1,805.56	0.101
CP	GE CO		11/01/11	0.100%	50,000	13	1,805.56	0.101
CP	GE CO		11/01/11	0.100%	50,000	13	1,805.56	0.101
CP	CITIFUND		11/01/11	0.260%	25,000	96	17,333.33	0.264

ACCOUNT

DATE	TYPE	DESCRIPTION	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
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11/01/11 REDEMPTIONS (Continued)

CP		CITIFUND	11/01/11	0.260%	50,000	96	34,666.67	0.264	
CP		CITIFUND	11/01/11	0.260%	50,000	96	34,666.67	0.264	
CP		CITIFUND	11/01/11	0.260%	50,000	96	34,666.67	0.264	
CP		CITIFUND	11/01/11	0.260%	50,000	96	34,666.67	0.264	
CP		CITIFUND	11/01/11	0.260%	50,000	96	34,666.67	0.264	
CP		GECC	11/01/11	0.190%	50,000	139	36,680.56	0.193	
CP		GECC	11/01/11	0.190%	50,000	139	36,680.56	0.193	
CP		GECC	11/01/11	0.190%	50,000	139	36,680.56	0.193	
CP		GECC	11/01/11	0.190%	50,000	139	36,680.56	0.193	
CP		GECC	11/01/11	0.190%	50,000	139	36,680.56	0.193	
CP		GECC	11/01/11	0.190%	50,000	139	36,680.56	0.193	
CP		GECC	11/01/11	0.190%	50,000	139	36,680.56	0.193	
CP		GECC	11/01/11	0.190%	50,000	139	36,680.56	0.193	
CP		GECC	11/01/11	0.190%	50,000	139	36,680.56	0.193	
CP		GECC	11/01/11	0.190%	50,000	139	36,680.56	0.193	
CP		GECC	11/01/11	0.190%	50,000	139	36,680.56	0.193	
YCD		NORINCHUK	0.180%	11/01/11	0.180%	50,000	11	2,750.00	0.183
YCD		NORINCHUK	0.180%	11/01/11	0.180%	50,000	11	2,750.00	0.183
YCD		NORINCHUK	0.180%	11/01/11	0.180%	50,000	11	2,750.00	0.183
YCD		NORINCHUK	0.180%	11/01/11	0.180%	50,000	11	2,750.00	0.183
YCD		NORINCHUK	0.200%	11/01/11	0.200%	50,000	13	3,611.11	0.203
YCD		NORINCHUK	0.200%	11/01/11	0.200%	50,000	13	3,611.11	0.203
YCD		NORINCHUK	0.200%	11/01/11	0.200%	50,000	13	3,611.11	0.203
YCD		NORINCHUK	0.200%	11/01/11	0.200%	50,000	13	3,611.11	0.203
YCD		TOKYO-MIT	0.170%	11/01/11	0.170%	50,000	20	4,722.22	0.172
YCD		TOKYO-MIT	0.170%	11/01/11	0.170%	50,000	20	4,722.22	0.172
YCD		TOKYO-MIT	0.170%	11/01/11	0.170%	50,000	20	4,722.22	0.172
YCD		TOKYO-MIT	0.170%	11/01/11	0.170%	50,000	20	4,722.22	0.172
YCD		STNDRD CH	0.230%	11/01/11	0.230%	50,000	34	10,861.11	0.233
YCD		STNDRD CH	0.230%	11/01/11	0.230%	50,000	34	10,861.11	0.233
YCD		STNDRD CH	0.230%	11/01/11	0.230%	50,000	34	10,861.11	0.233
YCD		STNDRD CH	0.230%	11/01/11	0.230%	50,000	34	10,861.11	0.233
YCD		STNDRD CH	0.230%	11/01/11	0.230%	50,000	34	10,861.11	0.233
YCD		STNDRD CH	0.230%	11/01/11	0.230%	50,000	34	10,861.11	0.233
YCD		SE BANKEN	0.270%	11/01/11	0.270%	10,000	96	7,199.99	0.274
YCD		SE BANKEN	0.270%	11/01/11	0.270%	50,000	96	35,999.99	0.274
YCD		SE BANKEN	0.270%	11/01/11	0.270%	50,000	96	35,999.99	0.274
YCD		SE BANKEN	0.270%	11/01/11	0.270%	50,000	96	35,999.99	0.274

11/01/11 PURCHASES

CD		UNIONBANK	0.180%	11/28/11	0.180%	50,000		
CD		UNIONBANK	0.180%	11/28/11	0.180%	50,000		
CD		UNIONBANK	0.180%	11/28/11	0.180%	50,000		
CD		UNIONBANK	0.180%	11/28/11	0.180%	50,000		
TR		BILL		10/18/12	0.100%	50,000		
TR		BILL		10/18/12	0.100%	50,000		
TR		BILL		10/18/12	0.100%	50,000		
TR		BILL		10/18/12	0.100%	50,000		
TR		BILL		10/18/12	0.100%	50,000		
TR		BILL		10/18/12	0.100%	50,000		

ACCOUNT

DATE	TYPE	#/ DESCRIPTION	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD	
11/01/11 PURCHASES (Continued)									
	TR	BILL	10/18/12	0.100%	50,000				
	TR	BILL	10/18/12	0.100%	50,000				
11/02/11 NO REDEMPTIONS									
11/02/11 PURCHASES									
	YCD	SE BANKEN	0.230%	12/01/11	0.230%	50,000			
	YCD	SE BANKEN	0.230%	12/01/11	0.230%	50,000			
	YCD	SE BANKEN	0.230%	12/01/11	0.230%	50,000			
	YCD	SE BANKEN	0.230%	12/01/11	0.230%	50,000			
	YCD	SE BANKEN	0.230%	12/01/11	0.230%	50,000			
	YCD	SE BANKEN	0.230%	12/01/11	0.230%	50,000			
	YCD	NORINCHUK	0.270%	12/01/11	0.270%	50,000			
	YCD	NORINCHUK	0.270%	12/01/11	0.270%	50,000			
	YCD	NORINCHUK	0.270%	12/01/11	0.270%	50,000			
	YCD	NORINCHUK	0.270%	12/01/11	0.270%	50,000			
11/03/11 REDEMPTIONS									
	CD	UNIONBANK	0.180%	11/03/11	0.180%	50,000	48	11,999.99	0.183
	CD	UNIONBANK	0.180%	11/03/11	0.180%	50,000	48	11,999.99	0.183
	CD	UNIONBANK	0.180%	11/03/11	0.180%	50,000	48	11,999.99	0.183
	CD	UNIONBANK	0.180%	11/03/11	0.180%	50,000	48	11,999.99	0.183
	CD	UNIONBANK	0.180%	11/03/11	0.180%	50,000	48	11,999.99	0.183
	CD	UNIONBANK	0.180%	11/03/11	0.180%	50,000	48	11,999.99	0.183
11/03/11 PURCHASES									
	CD	UNIONBANK	0.240%	12/28/11	0.240%	50,000			
	CD	UNIONBANK	0.240%	12/28/11	0.240%	50,000			
	CD	UNIONBANK	0.240%	12/28/11	0.240%	50,000			
	CD	UNIONBANK	0.240%	12/28/11	0.240%	50,000			
	CD	UNIONBANK	0.240%	12/30/11	0.240%	50,000			
	CD	UNIONBANK	0.240%	12/30/11	0.240%	50,000			
	YCD	TOKYO-MIT	0.170%	12/01/11	0.170%	50,000			
	YCD	TOKYO-MIT	0.170%	12/01/11	0.170%	50,000			
	YCD	TOKYO-MIT	0.170%	12/01/11	0.170%	50,000			
	YCD	TOKYO-MIT	0.170%	12/01/11	0.170%	50,000			
	YCD	STNDRD CH	0.295%	12/28/11	0.290%	50,000			
	YCD	STNDRD CH	0.295%	12/28/11	0.290%	50,000			
	YCD	STNDRD CH	0.295%	12/28/11	0.290%	50,000			
	YCD	STNDRD CH	0.295%	12/28/11	0.290%	50,000			
	YCD	STNDRD CH	0.295%	12/28/11	0.290%	50,000			
11/04/11 REDEMPTIONS									
	YCD	NORINCHUK	0.180%	11/04/11	0.180%	50,000	8	2,000.00	0.183
	YCD	NORINCHUK	0.180%	11/04/11	0.180%	50,000	8	2,000.00	0.183

ACCOUNT

DATE	TYPE	DESCRIPTION	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD	
11/04/11 PURCHASES									
	YCD	STNDRD CH	0.200%	12/01/11	0.200%	50,000			
	YCD	STNDRD CH	0.200%	12/01/11	0.200%	50,000			
	YCD	STNDRD CH	0.200%	12/01/11	0.200%	50,000			
	YCD	STNDRD CH	0.200%	12/01/11	0.200%	50,000			
	YCD	STNDRD CH	0.200%	12/01/11	0.200%	50,000			
11/07/11 REDEMPTIONS									
	YCD	TOKYO-MIT	0.130%	11/07/11	0.130%	50,000	11	1,986.11	0.132
	YCD	TOKYO-MIT	0.130%	11/07/11	0.130%	50,000	11	1,986.11	0.132
	YCD	TOKYO-MIT	0.130%	11/07/11	0.130%	50,000	11	1,986.11	0.132
	YCD	TOKYO-MIT	0.130%	11/07/11	0.130%	50,000	11	1,986.11	0.132
11/07/11 NO PURCHASES									
11/08/11 REDEMPTIONS									
	CD	UNIONBANK	0.130%	11/08/11	0.130%	50,000	12	2,166.67	0.132
	CD	UNIONBANK	0.130%	11/08/11	0.130%	50,000	12	2,166.67	0.132
	CD	UNIONBANK	0.130%	11/08/11	0.130%	50,000	12	2,166.67	0.132
	CD	UNIONBANK	0.130%	11/08/11	0.130%	50,000	12	2,166.67	0.132
	CD	UNIONBANK	0.130%	11/08/11	0.130%	50,000	12	2,166.67	0.132
	CD	UNIONBANK	0.130%	11/08/11	0.130%	50,000	12	2,166.67	0.132
	CP	BARCLY US		11/08/11	0.100%	50,000	12	1,666.67	0.101
	CP	BARCLY US		11/08/11	0.100%	50,000	12	1,666.67	0.101
	CP	BARCLY US		11/08/11	0.100%	50,000	12	1,666.67	0.101
	CP	BARCLY US		11/08/11	0.100%	50,000	12	1,666.67	0.101
	CP	BARCLY US		11/08/11	0.100%	50,000	12	1,666.67	0.101
	CP	BARCLY US		11/08/11	0.100%	50,000	12	1,666.67	0.101
	CP	GE CO		11/08/11	0.100%	50,000	19	2,638.89	0.101
	CP	GE CO		11/08/11	0.100%	50,000	19	2,638.89	0.101
11/08/11 PURCHASES									
	CD	UNIONBANK	0.170%	12/01/11	0.170%	50,000			
	CD	UNIONBANK	0.170%	12/01/11	0.170%	50,000			
	CD	UNIONBANK	0.170%	12/01/11	0.170%	50,000			
	CD	UNIONBANK	0.170%	12/01/11	0.170%	50,000			
11/09/11 NO REDEMPTIONS									
11/09/11 PURCHASES									
	CP	TD USA		01/10/12	0.150%	50,000			
	CP	TD USA		01/10/12	0.150%	50,000			
	TR	NOTE	0.250%	10/31/13	0.230%	50,000			
	TR	NOTE	0.250%	10/31/13	0.230%	50,000			
	TR	NOTE	0.250%	10/31/13	0.230%	50,000			
	TR	NOTE	0.250%	10/31/13	0.230%	50,000			
	TR	NOTE	0.250%	10/31/13	0.230%	50,000			

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

11/09/11 PURCHASES (Continued)

TR		NOTE	0.250%	10/31/13	0.230%	50,000			
TR		NOTE	0.250%	10/31/13	0.230%	50,000			
TR		NOTE	0.250%	10/31/13	0.230%	50,000			
YCD		STNDRD CH	0.350%	01/11/12	0.350%	50,000			
YCD		STNDRD CH	0.350%	01/11/12	0.350%	50,000			
YCD		STNDRD CH	0.350%	01/11/12	0.350%	50,000			

11/10/11 REDEMPTIONS

DEB		FFCB	1.125%	11/10/11	1.151%	50,000	730	1,151,000.00	1.152
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11/10/11 NO PURCHASES

11/14/11 NO REDEMPTIONS

11/14/11 PURCHASES

CD		UNIONBANK	0.150%	11/30/11	0.150%	50,000			
CD		UNIONBANK	0.150%	11/30/11	0.150%	50,000			
CD		UNIONBANK	0.150%	11/30/11	0.150%	50,000			
CD		UNIONBANK	0.150%	11/30/11	0.150%	50,000			

11/15/11 NO REDEMPTIONS

11/15/11 PURCHASES

CP		BARCLY US		12/01/11	0.140%	50,000			
CP		BARCLY US		12/01/11	0.140%	50,000			
CP		BARCLY US		12/01/11	0.140%	50,000			
CP		BARCLY US		12/01/11	0.140%	50,000			
CP		BARCLY US		12/01/11	0.140%	50,000			

11/16/11 NO REDEMPTIONS

11/16/11 NO PURCHASES

11/17/11 REDEMPTIONS

TR		BILL		11/17/11	0.273%	50,000	344	130,194.44	0.277
TR		BILL		11/17/11	0.273%	50,000	344	130,194.44	0.277
TR		BILL		11/17/11	0.273%	50,000	344	130,194.44	0.277
TR		BILL		11/17/11	0.273%	50,000	344	130,194.44	0.277
TR		BILL		11/17/11	0.260%	50,000	351	126,750.00	0.264
TR		BILL		11/17/11	0.260%	50,000	351	126,750.00	0.264
TR		BILL		11/17/11	0.260%	50,000	351	126,750.00	0.264
TR		BILL		11/17/11	0.260%	50,000	351	126,750.00	0.264
TR		BILL		11/17/11	0.265%	50,000	351	129,187.50	0.270
TR		BILL		11/17/11	0.265%	50,000	351	129,187.50	0.270
TR		BILL		11/17/11	0.265%	50,000	351	129,187.50	0.270
TR		BILL		11/17/11	0.265%	50,000	351	129,187.50	0.270

ACCOUNT

DATE	TYPE	DESCRIPTION	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
11/17/11 REDEMPTIONS (Continued)								
	TR	BILL	11/17/11	0.255%	50,000	364	128,916.67	0.259
11/17/11 PURCHASES								
	CP	GE CO	12/01/11	0.100%	50,000			
	CP	GE CO	12/01/11	0.100%	50,000			
	CP	GE CO	12/01/11	0.100%	50,000			
	CP	GE CO	12/01/11	0.100%	50,000			
	CP	GE CO	12/01/11	0.100%	50,000			
	CP	GE CO	12/01/11	0.100%	50,000			
	CP	GE CO	12/01/11	0.100%	50,000			
	CP	GE CO	12/01/11	0.100%	50,000			
	CP	GE CO	12/01/11	0.100%	50,000			
	CP	GE CO	12/01/11	0.100%	50,000			
	CP	NORDEA NA	03/01/12	0.435%	50,000			
	CP	NORDEA NA	03/01/12	0.435%	50,000			
	CP	NORDEA NA	03/01/12	0.435%	50,000			
	CP	NORDEA NA	03/01/12	0.435%	50,000			
	DN	FHLMC	11/01/12	0.130%	50,000			
	DN	FHLMC	11/01/12	0.130%	50,000			
	DN	FHLMC	11/01/12	0.140%	50,000			
	DN	FHLMC	11/01/12	0.140%	50,000			
	DN	FHLMC	11/01/12	0.140%	50,000			
	DN	FHLMC	11/01/12	0.140%	50,000			
	DN	FHLMC	11/01/12	0.140%	50,000			
	DN	FHLMC	11/01/12	0.140%	50,000			
	DN	FHLMC	11/01/12	0.140%	50,000			
	DN	FHLMC	11/01/12	0.140%	50,000			
	DN	FHLMC	11/01/12	0.140%	50,000			
	DN	FHLMC	11/01/12	0.140%	50,000			
	DN	FHLMC	11/01/12	0.140%	50,000			
	DN	FHLMC	11/01/12	0.140%	50,000			
	DN	FHLMC	11/01/12	0.140%	50,000			
	DN	FHLMC	11/01/12	0.140%	50,000			
	DN	FHLMC	11/01/12	0.140%	50,000			
	DN	FHLMC	11/01/12	0.140%	50,000			
	DN	FHLMC	11/01/12	0.140%	50,000			
	DN	FHLMC	11/01/12	0.140%	50,000			
	DN	FHLMC	11/01/12	0.140%	50,000			
	DN	FHLMC	11/01/12	0.140%	50,000			
	DN	FHLMC	11/01/12	0.140%	50,000			
	TR	BILL	11/15/12	0.100%	50,000			
	TR	BILL	11/15/12	0.100%	50,000			
	TR	BILL	11/15/12	0.100%	50,000			
	TR	BILL	11/15/12	0.100%	50,000			
	TR	BILL	11/15/12	0.100%	50,000			
	TR	BILL	11/15/12	0.100%	50,000			
	TR	BILL	11/15/12	0.100%	50,000			
	TR	BILL	11/15/12	0.103%	50,000			
	TR	BILL	11/15/12	0.103%	50,000			

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

11/17/11 PURCHASES (Continued)

TR	BILL			11/15/12	0.103%	50,000			
TR	BILL			11/15/12	0.103%	50,000			
TR	BILL			11/15/12	0.103%	50,000			
TR	BILL			11/15/12	0.103%	50,000			
TR	BILL			11/15/12	0.103%	50,000			
TR	BILL			11/15/12	0.103%	50,000			
TR	BILL			11/15/12	0.103%	50,000			
TR	BILL			11/15/12	0.103%	50,000			
TR	BILL			11/15/12	0.103%	50,000			
TR	BILL			11/15/12	0.103%	50,000			
TR	NOTE		0.250%	10/31/13	0.268%	50,000			
TR	NOTE		0.250%	10/31/13	0.268%	50,000			
TR	NOTE		0.250%	10/31/13	0.268%	50,000			
TR	NOTE		0.250%	10/31/13	0.268%	50,000			
TR	NOTE		0.375%	11/15/14	0.408%	50,000			
TR	NOTE		0.375%	11/15/14	0.408%	50,000			
TR	NOTE		0.375%	11/15/14	0.408%	50,000			
TR	NOTE		0.375%	11/15/14	0.408%	50,000			
YCD	NAT AUB		0.490%	06/01/12	0.490%	50,000			
YCD	NAT AUB		0.490%	06/01/12	0.490%	50,000			
YCD	NAT AUB		0.490%	06/01/12	0.490%	50,000			
YCD	NAT AUB		0.490%	06/01/12	0.490%	50,000			

11/18/11 NO REDEMPTIONS

11/18/11 PURCHASES

CP	GE CO			12/02/11	0.100%	50,000			
CP	GE CO			12/02/11	0.100%	50,000			
CP	GE CO			12/02/11	0.100%	50,000			

11/21/11 NO REDEMPTIONS

11/21/11 NO PURCHASES

11/22/11 NO REDEMPTIONS

11/22/11 NO PURCHASES

11/23/11 REDEMPTIONS

DEB	FHLB		1.180%	11/23/11	1.180%	50,000,000	730	1,180,000.00	1.180
DEB	FHLB		1.180%	11/23/11	1.180%	50,000,000	730	1,180,000.00	1.180
YCD	SUMITOMO		0.200%	11/23/11	0.200%	50,000,000	23	6,388.89	0.203
YCD	SUMITOMO		0.200%	11/23/11	0.200%	50,000,000	23	6,388.89	0.203
YCD	SUMITOMO		0.200%	11/23/11	0.200%	50,000,000	23	6,388.89	0.203
YCD	SUMITOMO		0.200%	11/23/11	0.200%	50,000,000	23	6,388.89	0.203
YCD	TOKYO-MIT		0.180%	11/23/11	0.180%	50,000,000	26	6,500.00	0.183
YCD	TOKYO-MIT		0.180%	11/23/11	0.180%	50,000,000	26	6,500.00	0.183
YCD	TOKYO-MIT		0.180%	11/23/11	0.180%	50,000,000	26	6,500.00	0.183

ACCOUNT

DATE	TYPE	DESCRIPTION	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
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11/23/11 REDEMPTIONS (Continued)

	YCD	TOKYO-MIT	0.180%	11/23/11	0.180%	50,000,000	26	6,500.00	0.183
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11/23/11 PURCHASES

TR	BILL		11/15/12	0.105%	50,000			
TR	BILL		11/15/12	0.105%	50,000			
TR	BILL		11/15/12	0.105%	50,000			
TR	BILL		11/15/12	0.105%	50,000			
TR	BILL		11/15/12	0.105%	50,000			
TR	BILL		11/15/12	0.105%	50,000			
TR	BILL		11/15/12	0.105%	50,000			
TR	BILL		11/15/12	0.105%	50,000			
TR	BILL		11/15/12	0.105%	50,000			
TR	BILL		11/15/12	0.105%	50,000			
TR	BILL		11/15/12	0.105%	50,000			

11/28/11 REDEMPTIONS

CD	UNIONBANK	0.180%	11/28/12	0.180%	50,000	27	6,750.00	0.183
CD	UNIONBANK	0.180%	11/28/12	0.180%	50,000	27	6,750.00	0.183
CD	UNIONBANK	0.180%	11/28/12	0.180%	50,000	27	6,750.00	0.183
CD	UNIONBANK	0.180%	11/28/12	0.180%	50,000	27	6,750.00	0.183
CP	GECC		11/28/11	0.100%	50,000	28	3,888.89	0.101
CP	GECC		11/28/11	0.100%	50,000	28	3,888.89	0.101
CP	GECC		11/28/11	0.100%	50,000	28	3,888.89	0.101
CP	GECC		11/28/11	0.100%	50,000	28	3,888.89	0.101
CP	GECC		11/28/11	0.100%	50,000	28	3,888.89	0.101
CP	GECC		11/28/11	0.100%	50,000	28	3,888.89	0.101
CP	GECC		11/28/11	0.100%	50,000	28	3,888.89	0.101
CP	GECC		11/28/11	0.100%	50,000	28	3,888.89	0.101
CP	GECC		11/28/11	0.100%	50,000	28	3,888.89	0.101
CP	GECC		11/28/11	0.100%	50,000	28	3,888.89	0.101
YCD	NORINCHUK	0.270%	11/28/11	0.270%	50,000	28	10,500.00	0.274
YCD	NORINCHUK	0.270%	11/28/11	0.270%	50,000	28	10,500.00	0.274
YCD	NORINCHUK	0.270%	11/28/11	0.270%	50,000	28	10,500.00	0.274
YCD	NORINCHUK	0.270%	11/28/11	0.270%	50,000	28	10,500.00	0.274
YCD	SVENSKA	0.160%	11/28/11	0.160%	50,000	31	6,888.89	0.162
YCD	SVENSKA	0.160%	11/28/11	0.160%	50,000	31	6,888.89	0.162
YCD	SUMITOMO	0.200%	11/28/11	0.200%	50,000	31	8,611.11	0.203
YCD	SUMITOMO	0.200%	11/28/11	0.200%	50,000	31	8,611.11	0.203
YCD	SUMITOMO	0.200%	11/28/11	0.200%	50,000	31	8,611.11	0.203
YCD	SUMITOMO	0.200%	11/28/11	0.200%	50,000	31	8,611.11	0.203
YCD	SE BANKEN	0.230%	11/28/11	0.230%	50,000	31	9,902.78	0.233
YCD	SE BANKEN	0.230%	11/28/11	0.230%	50,000	31	9,902.78	0.233
YCD	SE BANKEN	0.230%	11/28/11	0.230%	50,000	31	9,902.78	0.233
YCD	SE BANKEN	0.230%	11/28/11	0.230%	50,000	31	9,902.78	0.233

11/28/11 NO PURCHASES

11/29/11 NO REDEMPTIONS

ACCOUNT									
DATE	TYPE	DESCRIPTION		Maturity DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD

11/29/11 PURCHASES

CP		BARCLY US		01/03/12	0.180%	50,000			
CP		BARCLY US		01/03/12	0.180%	50,000			
CP		BARCLY US		01/03/12	0.180%	50,000			
CP		BARCLY US		01/03/12	0.180%	50,000			
CP		BARCLY US		01/03/12	0.180%	50,000			
CP		BARCLY US		01/03/12	0.180%	50,000			
CP		NORDEA NA		01/03/12	0.240%	50,000			
CP		NORDEA NA		01/03/12	0.240%	50,000			
CP		NORDEA NA		01/03/12	0.240%	50,000			
CP		NORDEA NA		01/03/12	0.240%	50,000			
DEB		FHLB	0.200%	11/28/12	0.200%	50,000			
DEB		FHLB	0.200%	11/28/12	0.200%	50,000			
DEB		FHLB	0.200%	11/28/12	0.200%	50,000			
YCD		TOKYO-MIT	0.200%	01/03/12	0.200%	50,000			
YCD		TOKYO-MIT	0.200%	01/03/12	0.200%	50,000			
YCD		TOKYO-MIT	0.200%	01/03/12	0.200%	50,000			
YCD		TOKYO-MIT	0.200%	01/03/12	0.200%	50,000			
YCD		RB CANADA	0.770%	12/03/12	0.770%	50,000			
YCD		RB CANADA	0.770%	12/03/12	0.770%	50,000			
YCD		RB CANADA	0.770%	12/03/12	0.770%	50,000			
YCD		RB CANADA	0.770%	12/03/12	0.770%	50,000			

11/30/11 SALES

TR		NOTE	0.250%	10/31/13	0.258%	50,000	13	14,229.91	0.799
TR		NOTE	0.250%	10/31/13	0.258%	50,000	13	14,229.91	0.799
TR		NOTE	0.250%	10/31/13	0.258%	50,000	13	14,229.91	0.799
TR		NOTE	0.250%	10/31/13	0.258%	50,000	13	14,229.91	0.799
TR		NOTE	0.375%	11/15/14	0.402%	50,000	13	16,462.05	0.925
TR		NOTE	0.375%	11/15/14	0.402%	50,000	13	16,462.05	0.925
TR		NOTE	0.375%	11/15/14	0.402%	50,000	13	16,462.05	0.925
TR		NOTE	0.375%	11/15/14	0.402%	50,000	13	16,462.05	0.925

11/30/11 REDEMPTIONS

CD		UNIONBANK	0.150%	11/30/11	0.150%	50,000	16	3,333.33	0.152
CD		UNIONBANK	0.150%	11/30/11	0.150%	50,000	16	3,333.33	0.152
CD		UNIONBANK	0.150%	11/30/11	0.150%	50,000	16	3,333.33	0.152
CD		UNIONBANK	0.150%	11/30/11	0.150%	50,000	16	3,333.33	0.152

11/30/11 NO PURCHASES

FOOTNOTES

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

TIME DEPOSITS

<u>ALHAMBRA</u>	<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
	New Omni Bank, NA	09/01/11	0.080	2,000,000.00	12/01/11
	New Omni Bank, NA	09/09/11	0.080	1,000,000.00	12/09/11
	New Omni Bank, NA	09/16/11	0.070	2,000,000.00	12/16/11
	New Omni Bank, NA	10/05/11	0.070	2,000,000.00	01/06/12
	New Omni Bank, NA	10/13/11	0.070	3,000,000.00	01/12/12
	New Omni Bank, NA	10/20/11	0.090	2,000,000.00	01/19/12
	New Omni Bank, NA	10/27/11	0.080	2,000,000.00	01/26/12
	New Omni Bank, NA	11/03/11	0.070	2,000,000.00	02/02/12
	New Omni Bank, NA	11/10/11	0.070	2,000,000.00	02/09/12
	New Omni Bank, NA	11/18/11	0.080	2,000,000.00	02/17/12
<u>ARCADIA</u>					
	American Plus Bank, NA	11/17/11	0.050	240,000.00	02/16/12
<u>CAMARILLO</u>					
	First California Bank	10/07/11	0.040	25,000,000.00	01/13/12
	First California Bank	10/07/11	0.040	25,000,000.00	01/13/12
	First California Bank	09/15/11	0.080	50,000,000.00	03/15/12
<u>CHICO</u>					
	Tri Counties Bank	09/14/11	0.070	5,000,000.00	12/14/11
<u>CHULA VISTA</u>					
	Pacific Trust Bank, FSB	11/03/11	0.060	20,000,000.00	02/02/12
	Pacific Trust Bank, FSB	11/29/11	0.070	20,000,000.00	02/29/12
<u>DIAMOND BAR</u>					
	Prospectors Federal Credit Union	09/15/11	0.100	4,000,000.00	03/15/12
<u>ENCINO</u>					
	California United Bank	10/05/11	0.110	10,000,000.00	04/04/12
<u>FAIRFIELD</u>					
	Westamerica Bank	09/02/11	0.070	25,000,000.00	12/02/11
	Westamerica Bank	10/05/11	0.060	80,000,000.00	01/06/12
	Westamerica Bank	10/21/11	0.080	25,000,000.00	01/20/12
	Westamerica Bank	10/28/11	0.070	30,000,000.00	01/27/12

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>FAIRFIELD (Continued)</u>				
Westamerica Bank	11/09/11	0.050	75,000,000.00	02/08/12
Westamerica Bank	10/13/11	0.080	65,000,000.00	04/12/12
<u>FOLSOM</u>				
Folsom Lake Bank	10/12/11	0.070	1,500,000.00	01/18/12
Folsom Lake Bank	11/04/11	0.070	3,500,000.00	02/03/12
<u>FRESNO</u>				
Central Valley Community Bank	09/15/11	0.060	5,000,000.00	12/15/11
Central Valley Community Bank	11/30/11	0.070	5,000,000.00	02/29/12
<u>FULLERTON</u>				
Fullerton Community Bank, FSB	09/08/11	0.070	15,500,000.00	12/08/11
Fullerton Community Bank, FSB	09/16/11	0.060	16,500,000.00	12/16/11
<u>IRVINE</u>				
CommerceWest Bank, NA	09/16/11	0.060	5,000,000.00	12/16/11
CommerceWest Bank, NA	10/06/11	0.060	5,000,000.00	01/12/12
CommerceWest Bank, NA	11/04/11	0.060	2,500,000.00	02/03/12
CommerceWest Bank, NA	11/10/11	0.060	2,500,000.00	02/09/12
First Foundation Bank	10/07/11	0.040	9,000,000.00	01/13/12
<u>LAFAYETTE</u>				
California Bank of Commerce	09/16/11	0.060	10,000,000.00	12/16/11
California Bank of Commerce	10/13/11	0.060	5,000,000.00	01/19/12
<u>LODI</u>				
Farmers & Merchants Bk Cen CA	10/21/11	0.060	35,000,000.00	01/20/12
Farmers & Merchants Bk Cen CA	10/27/11	0.050	35,000,000.00	01/26/12
Farmers & Merchants Bk Cen CA	11/30/11	0.050	35,000,000.00	02/29/12
Farmers & Merchants Bk Cen CA	09/14/11	0.080	20,000,000.00	03/14/12
<u>LOS ANGELES</u>				
1st Century Bank, NA	10/19/11	0.080	6,000,000.00	01/18/12
1st Century Bank, NA	10/21/11	0.090	12,000,000.00	01/27/12
1st Century Bank, NA	11/04/11	0.070	16,000,000.00	02/03/12
Center Bank	06/08/11	0.150	25,000,000.00	12/07/11

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>LOS ANGELES (Continued)</u>				
Center Bank	06/17/11	0.160	35,000,000.00	12/16/11
Center Bank	10/07/11	0.060	55,000,000.00	01/13/12
City National Bank	09/09/11	0.070	50,000,000.00	12/09/11
Commonwealth Business Bank	06/15/11	0.150	5,000,000.00	12/14/11
Commonwealth Business Bank	10/21/11	0.090	5,000,000.00	12/16/11
Commonwealth Business Bank	09/23/11	0.080	5,000,000.00	01/06/12
Commonwealth Business Bank	10/06/11	0.080	6,000,000.00	01/12/12
Commonwealth Business Bank	11/04/11	0.080	4,000,000.00	02/03/12
Commonwealth Business Bank	11/18/11	0.090	3,000,000.00	02/24/12
Commonwealth Business Bank	11/16/11	0.080	5,000,000.00	03/15/12
Eastern International Bank	10/26/11	0.040	1,900,000.00	01/25/12
HSBC Bank USA, NA	11/16/11	0.070	25,000,000.00	02/15/12
Manufacturers Bank	09/15/11	0.060	50,000,000.00	12/15/11
Manufacturers Bank	10/14/11	0.070	100,000,000.00	01/13/12
Manufacturers Bank	10/21/11	0.080	50,000,000.00	01/20/12
Mission Valley Bank	10/19/11	0.070	7,000,000.00	01/18/12
Nara Bank	09/02/11	0.050	20,000,000.00	12/09/11
Nara Bank	09/16/11	0.040	40,000,000.00	12/16/11
Nara Bank	10/06/11	0.040	35,000,000.00	01/12/12
Nara Bank	10/12/11	0.040	45,000,000.00	01/18/12
Nara Bank	11/30/11	0.050	60,000,000.00	02/29/12
OneUnited Bank	11/09/11	0.060	7,000,000.00	02/08/12
OneUnited Bank	11/18/11	0.080	5,000,000.00	02/17/12
Pacific City Bank	09/16/11	0.070	4,500,000.00	12/16/11
Pacific City Bank	09/28/11	0.070	18,000,000.00	01/05/12
Shinhan Bank America	11/17/11	0.080	10,000,000.00	02/16/12
State Bank of India (California)	09/07/11	0.080	18,000,000.00	12/07/11
State Bank of India (California)	09/14/11	0.070	5,000,000.00	12/14/11
State Bank of India (California)	10/07/11	0.070	3,000,000.00	01/06/12
State Bank of India (California)	10/12/11	0.070	5,000,000.00	01/11/12
State Bank of India (California)	10/20/11	0.090	3,000,000.00	01/19/12
State Bank of India (California)	11/10/11	0.070	2,000,000.00	02/09/12
State Bank of India (California)	11/16/11	0.070	5,000,000.00	02/15/12
State Bank of India (California)	11/17/11	0.080	10,000,000.00	02/16/12
State Bank of India (California)	11/30/11	0.080	3,000,000.00	02/29/12
State Bank of India (California)	11/29/11	0.080	6,000,000.00	02/29/12
Wilshire State Bank	09/14/11	0.080	39,000,000.00	12/14/11
Wilshire State Bank	09/22/11	0.080	66,000,000.00	12/15/11
Wilshire State Bank	10/06/11	0.080	78,000,000.00	01/06/12
Wilshire State Bank	10/13/11	0.080	8,000,000.00	01/19/12

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>MONTEREY</u>				
1st Capital Bank	09/15/11	0.040	5,000,000.00	12/15/11
1st Capital Bank	10/27/11	0.050	1,000,000.00	01/26/12
<u>NEWPORT BEACH</u>				
Commerce National Bank	09/09/11	0.080	16,000,000.00	12/09/11
Commerce National Bank	09/16/11	0.070	4,000,000.00	12/16/11
Commerce National Bank	10/07/11	0.070	2,500,000.00	01/13/12
<u>NORTH HIGHLANDS</u>				
SAFE Credit Union	09/09/11	0.100	5,000,000.00	12/09/11
<u>OAKDALE</u>				
Oak Valley Community Bank	09/08/11	0.050	3,500,000.00	12/08/11
<u>OAKLAND</u>				
Metropolitan Bank	09/01/11	0.070	1,000,000.00	12/01/11
Metropolitan Bank	09/15/11	0.080	4,500,000.00	12/15/11
Metropolitan Bank	10/07/11	0.080	1,500,000.00	01/13/12
Metropolitan Bank	11/04/11	0.080	2,000,000.00	02/03/12
<u>ONTARIO</u>				
Citizens Business Bank	09/02/11	0.070	25,000,000.00	12/02/11
Citizens Business Bank	08/11/11	0.100	25,000,000.00	12/07/11
Citizens Business Bank	10/07/11	0.060	50,000,000.00	01/13/12
Citizens Business Bank	10/28/11	0.070	30,000,000.00	01/27/12
Citizens Business Bank	11/03/11	0.060	30,000,000.00	02/02/12
Citizens Business Bank	11/09/11	0.050	50,000,000.00	02/08/12
Citizens Business Bank	11/17/11	0.070	30,000,000.00	02/16/12
<u>PALOS VERDES ESTATES</u>				
Malaga Bank, FSB	09/02/11	0.050	4,000,000.00	12/02/11
Malaga Bank, FSB	09/07/11	0.050	12,000,000.00	12/07/11
Malaga Bank, FSB	10/06/11	0.040	5,000,000.00	01/12/12
Malaga Bank, FSB	10/28/11	0.050	8,000,000.00	01/27/12
Malaga Bank, FSB	11/04/11	0.040	9,000,000.00	02/03/12
Malaga Bank, FSB	11/10/11	0.040	10,000,000.00	02/09/12

TIME DEPOSITS

<u>PASADENA</u>	<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
	Community Bank	09/14/11	0.060	30,000,000.00	12/14/11
	Community Bank	11/18/11	0.070	25,000,000.00	02/17/12
	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
	East West Bank	10/13/11	0.060	50,000,000.00	01/19/12
	East West Bank	10/26/11	0.060	125,000,000.00	01/25/12
	East West Bank	10/13/11	0.070	75,000,000.00	02/10/12
	East West Bank	10/28/11	0.110	50,000,000.00	04/27/12
<u>PLACERVILLE</u>					
	El Dorado Savings Bank	09/01/11	0.040	5,000,000.00	12/01/11
<u>PORTERVILLE</u>					
	Bank of the Sierra	09/08/11	0.080	25,000,000.00	12/08/11
	Bank of the Sierra	10/07/11	0.070	25,000,000.00	01/06/12
	Bank of the Sierra	10/13/11	0.070	5,000,000.00	01/12/12
	Bank of the Sierra	11/10/11	0.070	15,000,000.00	02/09/12
	Bank of the Sierra	11/17/11	0.080	10,000,000.00	02/16/12
<u>RANCHO CORDOVA</u>					
	American River Bank	09/01/11	0.080	1,000,000.00	12/01/11
	American River Bank	09/15/11	0.080	1,500,000.00	12/15/11
	American River Bank	10/07/11	0.080	2,000,000.00	01/06/12
	American River Bank	10/12/11	0.080	2,500,000.00	01/11/12
	American River Bank	10/05/11	0.080	7,500,000.00	01/11/12
	American River Bank	10/19/11	0.090	3,000,000.00	01/18/12
	American River Bank	11/04/11	0.080	2,500,000.00	02/03/12
	American River Bank	11/10/11	0.080	2,500,000.00	02/09/12
	American River Bank	11/17/11	0.090	6,500,000.00	02/16/12
<u>REDWOOD CITY</u>					
	Provident Credit Union	06/02/11	0.170	20,000,000.00	12/01/11
	Provident Credit Union	10/20/11	0.110	20,000,000.00	04/19/12
<u>RICHMOND</u>					
	Mechanics Bank, The	10/19/11	0.080	20,000,000.00	01/18/12
	Mechanics Bank, The	10/27/11	0.080	20,000,000.00	01/26/12
	Mechanics Bank, The	11/17/11	0.080	10,000,000.00	02/16/12
	Mechanics Bank, The	11/30/11	0.080	10,000,000.00	02/29/12

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	09/15/11	0.060	10,500,000.00	12/15/11
Five Star Bank	10/05/11	0.060	14,500,000.00	01/06/12
Five Star Bank	10/19/11	0.070	2,000,000.00	01/18/12
Five Star Bank	11/04/11	0.060	3,000,000.00	02/03/12
Five Star Bank	11/17/11	0.070	8,000,000.00	02/16/12
<u>ROSEMEAD</u>				
Pacific Alliance Bank	09/09/11	0.070	1,500,000.00	12/09/11
Pacific Alliance Bank	10/12/11	0.060	4,000,000.00	01/18/12
<u>ROSEVILLE</u>				
Rabobank, NA	09/22/11	0.070	50,000,000.00	01/05/12
Rabobank, NA	10/05/11	0.070	100,000,000.00	01/11/12
Rabobank, NA	10/14/11	0.080	100,000,000.00	01/20/12
Rabobank, NA	10/27/11	0.080	50,000,000.00	01/26/12
<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	09/01/11	0.060	75,000,000.00	12/01/11
Comerica Bank	09/14/11	0.060	25,000,000.00	12/14/11
Comerica Bank	10/12/11	0.060	50,000,000.00	01/11/12
Comerica Bank	10/19/11	0.070	75,000,000.00	01/18/12
Comerica Bank	11/09/11	0.050	50,000,000.00	02/08/12
Comerica Bank	11/16/11	0.060	25,000,000.00	02/15/12
Merchants National Bank of Sacramento	06/08/11	0.150	2,000,000.00	12/07/11
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
River City Bank	09/09/11	0.070	15,000,000.00	12/09/11
River City Bank	11/18/11	0.100	20,000,000.00	05/18/12
<u>SAN DIEGO</u>				
Mission Federal Credit Union	10/19/11	0.070	10,000,000.00	01/18/12
Torrey Pines Bank	07/07/11	0.120	25,000,000.00	01/05/12
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

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	09/07/11	0.080	4,000,000.00	03/07/12
Union Bank, NA	09/08/11	0.070	150,000,000.00	12/08/11
Union Bank, NA	10/27/11	0.070	150,000,000.00	01/26/12
<u>SOUTH SAN FRANCISCO</u>				
First National Bank of Northern California	09/14/11	0.060	15,000,000.00	12/14/11
<u>SAN JOSE</u>				
Heritage Bank of Commerce	10/27/11	0.070	50,000,000.00	01/26/12
<u>SAN LUIS OBISPO</u>				
American Perspective Bank	10/14/11	0.050	10,000,000.00	01/13/12
American Perspective Bank	11/16/11	0.040	6,000,000.00	02/15/12
<u>SANTA ROSA</u>				
Summit State Bank	09/09/11	0.070	12,000,000.00	12/09/11
Summit State Bank	10/21/11	0.080	4,000,000.00	01/20/12
Summit State Bank	10/28/11	0.070	3,500,000.00	01/27/12
Summit State Bank	11/02/11	0.050	4,000,000.00	02/01/12
Summit State Bank	11/09/11	0.050	8,000,000.00	02/08/12
<u>VACAVILLE</u>				
Travis Credit Union	09/22/11	0.060	40,000,000.00	01/05/12
<u>WALNUT CREEK</u>				
Bank of the West	09/07/11	0.080	66,000,000.00	12/07/11
Bank of the West	09/16/11	0.070	100,000,000.00	12/16/11
Bank of the West	11/03/11	0.070	134,000,000.00	02/02/12
<u>WATSONVILLE</u>				
Santa Cruz County Bank	10/21/11	0.070	2,500,000.00	12/02/11
Santa Cruz County Bank	10/28/11	0.060	4,000,000.00	12/02/11
Santa Cruz County Bank	06/24/11	0.140	2,500,000.00	12/16/11
Santa Cruz County Bank	11/30/11	0.070	5,000,000.00	01/05/12
TOTAL TIME DEPOSITS November 2011			4,161,640,000.00	

BANK DEMAND DEPOSITS
November 2011
 (\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>	<u>BALANCES PER BANKS</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 2,506,927	\$ 2,660,007
2	1,935,222	2,233,010
3	1,636,621	2,336,768
4	1,392,460	2,391,069
5	1,392,460	2,391,069
6	1,392,460	2,391,069
7	1,724,000	2,143,637
8	1,817,046	1,904,619
9	1,686,724	2,021,050
10	1,827,679	2,054,673
11	1,827,679	2,054,673
12	1,827,679	2,054,673
13	1,827,679	2,054,673
14	1,854,340	2,006,295
15	2,074,500	2,065,947
16	2,178,360	1,948,256
17	2,181,381	2,046,769
18	2,082,091	2,603,816
19	2,082,091	2,603,816
20	2,082,091	2,603,816
21	1,954,221	2,340,803
22	1,949,871	2,202,124
23	1,009,605	2,370,942
24	1,009,605	2,370,942
25	1,981,261	2,370,942
26	1,981,261	2,370,942
27	1,981,261	2,370,942
28	1,595,909	2,200,239
29	2,527,131	2,439,986
30	2,620,472	2,781,049
31		

AVERAGE DOLLAR DAYS 1,864,670 ^{al}

^{al} The prescribed bank balance for November was \$1,885,315. This consisted of \$1,777,405 in compensating balances for services, balances for uncollected funds of \$111,939 and a deduction of \$4,029 for November 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 November 16, 2011, has determined and designated the amount of money available for deposit and investment under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with law, for deposit in demand bank accounts as Compensating Balance for Services \$1,777,405,000

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

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

	From	To	Transactions	In Securities (section 16430)*	Time Deposits in Various Financial Institutions (sections 16503a and 16602)*	Estimated Total
(1)	11/14/11	11/18/11	\$ 539,400,000	\$ 341,760,000	\$ 4,127,640,000	\$ 4,469,400,000
(2)	11/21/11	11/25/11	\$ (525,700,000)	\$ (183,940,000)	\$ 4,127,640,000	\$ 3,943,700,000
(3)	11/28/11	12/02/11	\$ (1,497,800,000)	\$ (1,681,740,000)	\$ 4,127,640,000	\$ 2,445,900,000
(4)	12/05/11	12/09/11	\$ 562,800,000	\$ (1,118,940,000)	\$ 4,127,640,000	\$ 3,008,700,000
(5)	12/12/11	12/16/11	\$ 3,013,000,000	\$ 1,894,060,000	\$ 4,127,640,000	\$ 6,021,700,000

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 \$1,777,405,000.

POOLED MONEY INVESTMENT BOARD:

SIGNATURES ON FILE AT STO

 Chairperson

 Member

Dated: November 16, 2011

* Government Code

 Member