



COUNTY OF LOS ANGELES  
TREASURER AND TAX COLLECTOR

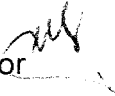


MARK J. SALADINO  
TREASURER AND TAX COLLECTOR

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

March 30, 2012

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

FROM: Mark J. Saladino  
Treasurer and Tax Collector 

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

The Report of Investments for the month of February 2012 has been compiled pursuant to the California Government Code and the Treasurer and Tax Collector's Investment Policy.

All investments made during the month of February 2012 were in accordance with the California Government Code and conform to the Treasurer and Tax Collector's Investment Policy.

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

[http://ttc.lacounty.gov/Proptax/investor\\_info.asp](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 FEBRUARY 2012

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

GENERAL PORTFOLIO SCHEDULES

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

ATTACHMENTS

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

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENTS FOR FEBRUARY 2012

ATTACHMENTS

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

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENTS FOR FEBRUARY 2012

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

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

XVI. Composition of PSI Portfolio by Maturity Chart

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

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

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

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS  
AS OF FEBRUARY 29, 2012

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 02/29/12		
At Cost	\$ 23,597,206,289	\$ 315,039,976
At Market	\$ 23,657,462,457	\$ 313,013,919
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	20.08%	0.00%
United States Government and Agency Obligations	44.01%	77.24%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	32.78%	0.00%
Municipal Obligations	0.03%	1.61%
Corporate and Deposit Notes	3.10%	0.99%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	20.16%
1-60 days	54.03%	0.00%
61 days-1 year	8.21%	20.62%
Over 1 year	37.76%	79.38%
Weighted Average Days to Maturity	583	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS  
AS OF FEBRUARY 29, 2012

SCHEDULE A1

The following is a summary of the credit quality distribution and concentration of credit risk by investment type as a percentage of each portfolio's cost at February 29, 2012:

<u>PSI</u>	<u>S&amp;P</u>	<u>Moody's</u>	<u>% of Portfolio</u>
Commercial Paper	A-1	P-1	32.78%
Corporate and Deposit Notes	A-1	P-1	3.10%
Los Angeles County Securities	AA-	A1	0.03%
Negotiable Certificates of Deposit	A-1	P-1	20.08%
Bankers Acceptance	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	42.21%
U.S. Treasury Securities:			
U.S. Treasury Notes	AA+	Aaa	1.37%
U.S. Treasury Bills	AA+	Aaa	0.43%
			<u>100.00%</u>
<u>SPI</u>			
Local Agency Investment Fund	Not rated	Not rated	20.13%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	A-1+	P-1	0.99%
Mortgage Trust Deeds	AA-	Aa2	0.03%
Los Angeles County Securities	AA-	Aa2	1.61%
Negotiable Certificates of Deposit	-	-	0.00%
Guaranteed Investment Contracts	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	77.21%
U.S. Treasury Securities:			
U.S. Treasury Notes	-	-	0.00%
U.S. Treasury Bonds	AA+	Aaa	0.03%
			<u>100.00%</u>

POOLED SURPLUS EARNINGS REPORT

FEBRUARY 29, 2012

SCHEDULE B

TREASURER POOLED SURPLUS  
INVESTMENT PORTFOLIO

Investment Balance 02/29/12	\$ 23,597,206,289
Market Value at 02/29/12	\$ 23,657,462,457
Average Daily Balance	\$ 24,328,950,405
Gains and Losses:	
For the Month	\$ 742,198
For the Past 12 Months	\$ 14,506,680
Unrealized Gains and Losses on Transfers between Portfolio for the Month	\$ -
Earnings for the Month	\$ 17,021,623
Earnings for the Past 12 Months	\$ 274,195,594
Earnings Rate for the Month	0.88%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS  
AS OF FEBRUARY 29, 2012

SCHEDULE C

<u>Bank Name</u>	<u>Balance</u>
Bank of America - Concentration	\$ 38,892,080.46
Bank of the West - Concentration	\$ 66,205,045.21 (A)
Citi Bank - Concentration	\$ -
Union Bank- Concentration	\$ 814,656.01
Wells Fargo - Concentration	<u>\$ 945,805.07</u>
Total Ledger Balance for all Banks	<u><u>\$ 106,857,586.75</u></u>

(A) \$65.912 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 FEBRUARY 2012  
AND CASH AVAILABILITY  
FOR THE NEXT SIX-MONTH PERIOD

SCHEDULE D

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

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

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

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

Summary of Activity for February 2012

Total Deposits	\$ 2,632,702,326.97
Total Disbursements	\$ 4,673,324,435.58

Discretionary Funds Liquidity Withdrawal Ratio	
As of February 29, 2012	1.47

Six-Month Cash Availability Projection:

<u>Month</u>	<u>Investment</u>	<u>Deposits</u>	<u>Disbursements</u>	<u>Cumulative</u>
	<u>Maturities</u>			<u>Available Cash</u>
March	\$ 9,032,568,000.00	\$ 4,591,400,000.00	\$ 4,847,100,000.00	\$ 8,776,868,000.00
April	\$ 3,825,997,000.00	\$ 6,482,100,000.00	\$ 4,934,200,000.00	\$ 14,150,765,000.00
May	\$ 226,829,000.00	\$ 2,780,200,000.00	\$ 4,961,300,000.00	\$ 12,196,494,000.00
June	\$ 829,804,000.00	\$ 2,615,100,000.00	\$ 5,343,400,000.00	\$ 10,297,998,000.00
July	\$ 100,000,000.00	\$ 3,829,300,000.00	\$ 4,621,200,000.00	\$ 9,606,098,000.00
August	\$ 25,000,000.00	\$ 2,750,400,000.00	\$ 4,286,300,000.00	\$ 8,095,198,000.00

## 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 February 2012, the Treasurer placed \$264.754 million in the Bank of the West Money Market Plus Account in accordance with the Treasurer's authority under California Government Code Section 53633. \$65.912 million remained in the account at month-end. This account is collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

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

Included in the Los Angeles County General Fund's SPI are approximately \$0.11 million in trust deeds related to the settlement of Flying Triangle and Abalone Cove landslide litigation. In 1986 and 1987, the Board of Supervisors approved the disbursement of funds for trust deed mortgages as part of the settlements of the Flying Triangle and the Abalone Cove landslide litigation. Such disbursements are authorized under Government Code Section 23004. The trust deeds held by the General Fund are fully secured and have fixed interest rate of 5.50%.

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

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENTS  
DEFINITIONS OF SECURITIES

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

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

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

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

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

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

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

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

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

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

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

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

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

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENT TRANSACTIONS FOR FEBRUARY 2012  
COMPLIANCE REPORT

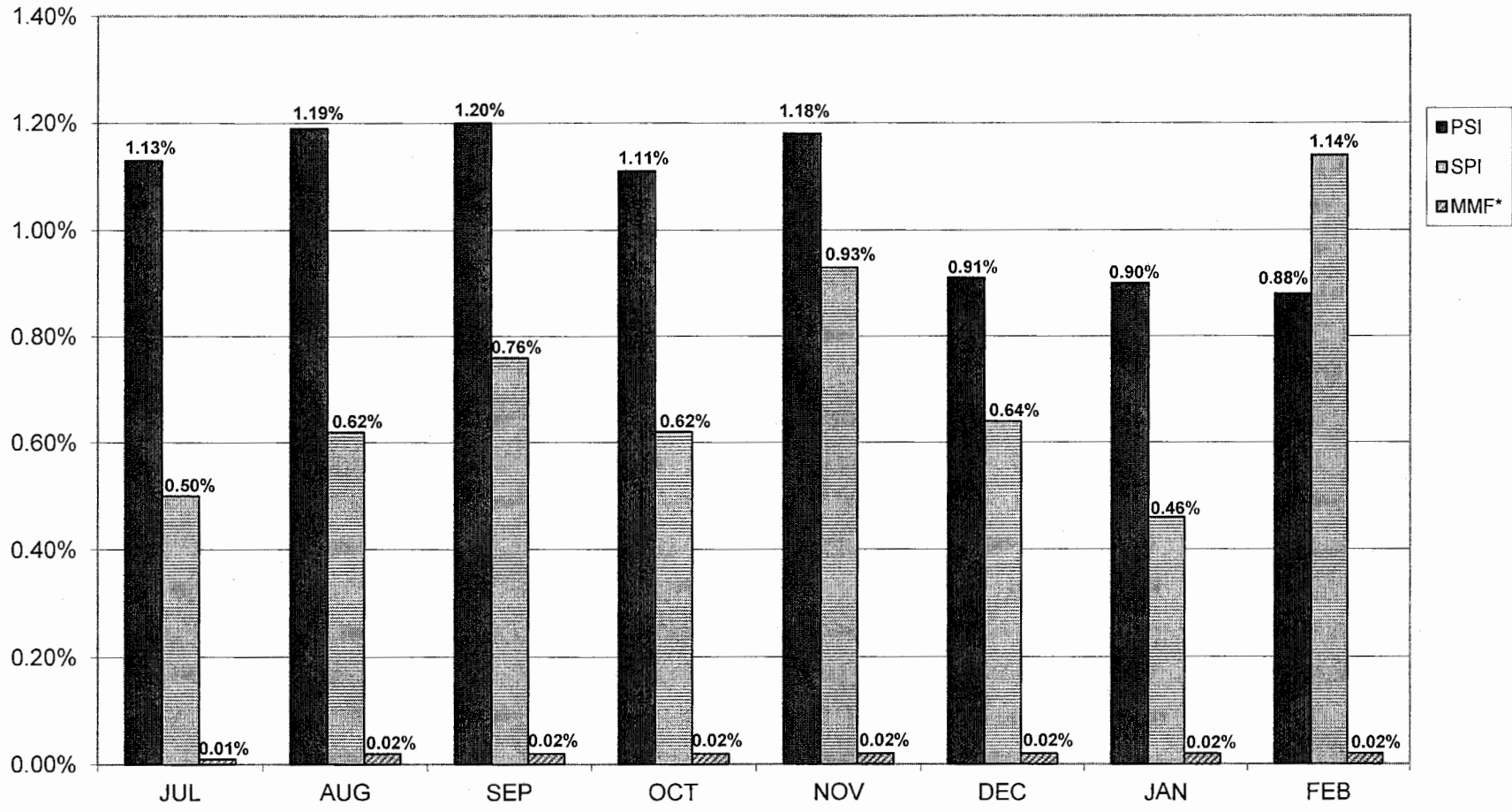
Portfolio Securities Not in Accordance with Treasurer Policy  
For the Month of February 2012

No exceptions noted.

**LOS ANGELES COUNTY TREASURER**  
**PERFORMANCE REPORT**  
**PORTFOLIO COST**  
**THROUGH 02/29/12**  
**ATTACHMENT III**

<u>DAY</u>	<u>POOLED SURPLUS INVESTMENTS</u>	<u>SPECIFIC PURPOSE INVESTMENTS</u>
	<u>TOTAL COST</u>	<u>TOTAL COST</u>
1	25,051,867,130.19	73,934,053.66
2	25,011,822,030.78	73,934,053.66
3	24,781,211,885.10	82,023,303.20
4	24,781,211,885.10	82,023,303.20
5	24,781,211,885.10	82,023,303.20
6	24,502,415,277.31	90,027,303.20
7	24,427,394,106.03	90,027,303.20
8	24,366,152,044.88	95,069,803.20
9	24,346,593,964.29	95,069,803.20
10	24,288,130,636.68	95,067,477.01
11	24,288,130,636.68	95,067,477.01
12	24,288,130,636.68	95,067,477.01
13	24,351,659,404.20	95,067,477.01
14	24,295,957,949.47	95,067,477.01
15	24,214,353,579.90	95,067,477.01
16	24,175,975,601.60	95,067,477.01
17	24,175,459,874.03	95,067,477.01
18	24,175,459,874.03	95,067,477.01
19	24,125,459,874.03	95,067,477.01
20	24,125,459,874.03	95,067,477.01
21	24,142,452,658.64	95,067,477.01
22	24,142,632,026.96	94,804,977.01
23	24,046,314,550.81	152,133,227.01
24	24,182,055,515.57	152,133,227.01
25	24,182,055,515.57	152,053,227.01
26	24,182,055,515.57	152,053,227.01
27	24,345,359,032.35	152,053,227.01
28	24,165,372,494.86	315,047,227.01
29	23,597,206,288.87	315,039,976.34
<b>AVG</b>	<b><u>24,328,950,405.15</u></b>	<b><u>116,905,526.53</u></b>

# 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 February 29, 2012

LOS ANGELES COUNTY TREASURER  
NET INCOME FOR THE MONTH-ENDED 02/29/12 (ACCRUAL BASIS)  
ATTACHMENT V

	(PSI) <u>TRADING/NON-TRADING</u>	<u>SPECIFIC PURPOSE INVESTMENT</u>
Revenues:		
Interest Earnings	\$17,029,707	\$112,596
Gains (Losses) on Sales of Non-Trading Securities.	255,198	0
Gains (Losses) on Sales of Trading Securities.	487,000	0
Amortization/Accretion	(750,282)	(7,251)
Prior Accrual Adjustment	<u>0</u>	<u>0</u>
Total Revenues	<u><u>\$17,021,623</u></u>	<u><u>\$105,345</u></u>
Expenses:		
Interest Expense	0	0
*Investment Management Fee	<u>0</u>	<u>2,000</u>
	<u><u>\$0</u></u>	<u><u>\$2,000</u></u>
NET INCOME	<u><u>\$17,021,623</u></u>	<u><u>\$103,345</u></u>

\*Estimated and later adjusted.

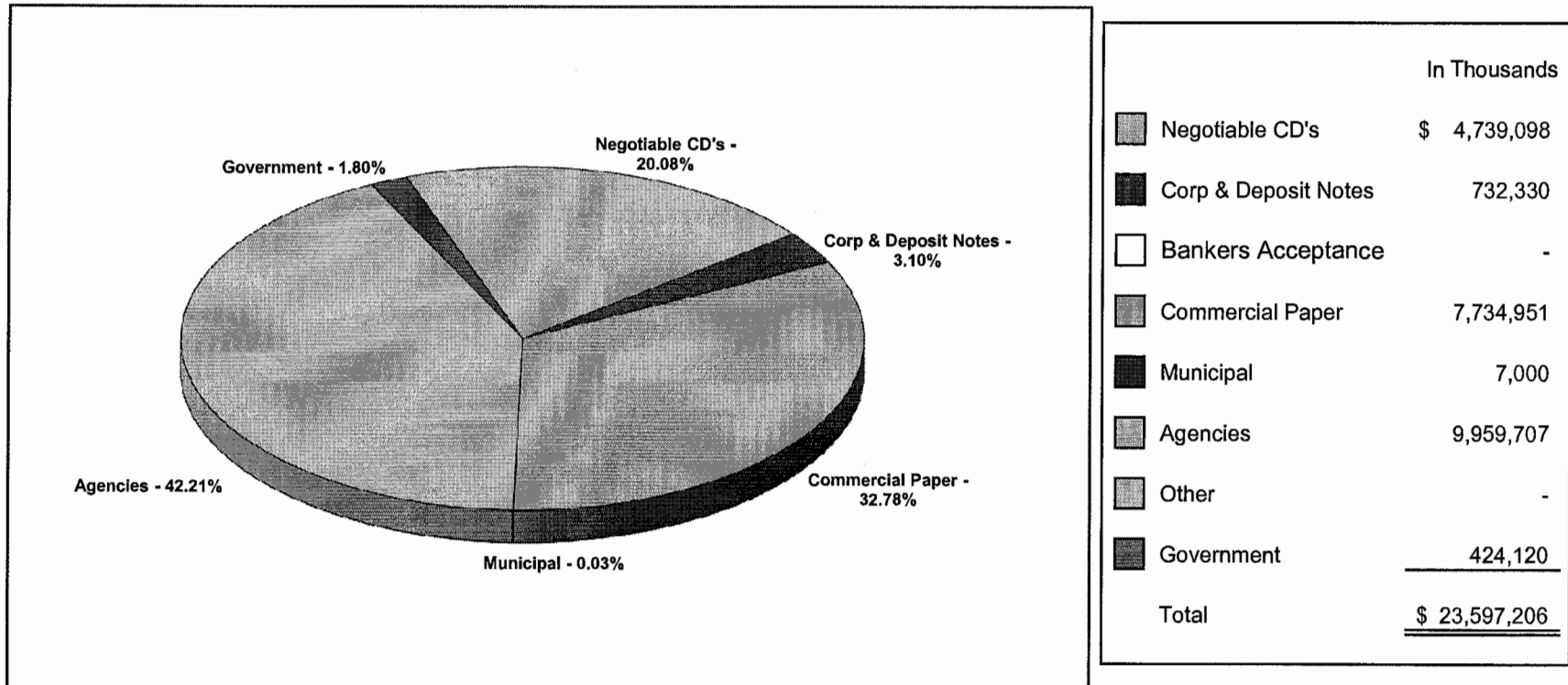


Los Angeles County Treasurer  
Non-Trading Composition  
As of February 29, 2012  
Attachment VI

NON-TRADING PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non- Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	54.29%	
Los Angeles County and Related Entities	30.51%	
Consolidated Sanitation Districts		3.94%
Metropolitan Transportation Authority		1.21%
Miscellaneous Agencies Pooled Investments		1.80%
County Bond Proceeds		6.13%
South Coast Air Quality Management District		2.10%
Miscellaneous		0.02%
Total	<u>84.80%</u>	<u>15.20%</u>

**LOS ANGELES COUNTY TREASURER  
COMPOSITION OF PSI PORTFOLIO BY SECURITY TYPE  
AS OF FEBUARY 2012  
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 February 1, 2012 to February 29, 2012  
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	BNOT	02/15/12	89306	BK OF AMERICA NA BK NOTE	0.30000	04/20/12	50,000,000.00	50,000,000.00	0.00	BNY	MLPF
	<b>BNOT Total</b>						<b>50,000,000.00</b>	<b>50,000,000.00</b>	<b>0.00</b>		
NTRD	CPD	02/01/12	89194	BARTON CAPITAL LLC CP	0.30000	02/13/12	37,000,000.00	36,996,300.00	0.00	BNY	MS
NTRD	CPD	02/01/12	89193	DEUTSCHE BK FINANCIAL LLC CP	0.28000	03/02/12	50,000,000.00	49,988,333.33	0.00	BNY	DBAG
NTRD	CPD	02/02/12	89209	BARTON CAPITAL LLC CP	0.30000	02/13/12	11,625,000.00	11,623,934.38	0.00	BNY	MS
NTRD	CPD	02/02/12	89207	BARTON CAPITAL LLC CP	0.33000	02/22/12	37,983,000.00	37,976,036.45	0.00	BNY	MS
NTRD	CPD	02/02/12	89202	BARTON CAPITAL LLC CP	0.30000	02/23/12	50,000,000.00	49,991,250.00	0.00	BNY	RBCCM
NTRD	CPD	02/02/12	89208	DEUTSCHE BK FINANCIAL LLC CP	0.28000	03/01/12	50,000,000.00	49,989,111.11	0.00	BNY	DBAG
NTRD	CPD	02/02/12	89205	ATLANTIS ONE FUNDING CORP CP	0.21000	03/09/12	49,750,000.00	49,739,552.50	0.00	BNY	MS
NTRD	CPD	02/02/12	89204	THAMES ASSET GLOBAL SEC INC CP	0.22000	03/15/12	25,000,000.00	24,993,583.33	0.00	BNY	KEYBANC
NTRD	CPD	02/03/12	89210	DANSKE CORP CP	0.25000	02/28/12	25,000,000.00	24,995,659.72	0.00	BNY	BLAY
NTRD	CPD	02/03/12	89215	BARTON CAPITAL LLC CP	0.30000	02/28/12	25,000,000.00	24,994,791.67	0.00	BNY	MS
NTRD	CPD	02/03/12	89219	THAMES ASSET GLOBAL SEC INC CP	0.53000	04/17/12	12,406,000.00	12,392,484.35	0.00	BNY	MS
NTRD	CPD	02/06/12	89225	BARTON CAPITAL LLC CP	0.28000	02/28/12	50,000,000.00	49,991,444.44	0.00	BNY	LOOP
NTRD	CPD	02/06/12	89224	REGENCY MARKETS NO. 1 LLC CP	0.20000	03/06/12	20,000,000.00	19,996,777.78	0.00	BNY	MS
NTRD	CPD	02/06/12	89227	ABBEY NATIONAL NA LLC CP	0.36000	03/07/12	50,000,000.00	49,985,000.00	0.00	BNY	MFR
NTRD	CPD	02/06/12	89226	ATLANTIS ONE FUNDING CORP CP	0.18000	03/12/12	28,000,000.00	27,995,100.00	0.00	BNY	MS
NTRD	CPD	02/06/12	89230	DEUTSCHE BK FINANCIAL LLC CP	0.30000	03/19/12	25,376,000.00	25,367,118.40	0.00	BNY	BLAY
NTRD	CPD	02/06/12	89223	SHEFFIELD RECEIVABLES CORP CP	0.29000	04/03/12	25,000,000.00	24,988,520.83	0.00	BNY	MS
NTRD	CPD	02/07/12	89232	DANSKE CORP CP	0.24000	02/28/12	30,000,000.00	29,995,800.00	0.00	BNY	WFI
NTRD	CPD	02/07/12	89233	BARTON CAPITAL LLC CP	0.35000	03/01/12	25,000,000.00	24,994,409.72	0.00	BNY	MS
NTRD	CPD	02/07/12	89236	BARTON CAPITAL LLC CP	0.38000	03/05/12	25,000,000.00	24,992,875.00	0.00	BNY	BLAY
NTRD	CPD	02/07/12	89235	COMMERZBANK US FINANCE INC CP	0.26000	03/13/12	25,000,000.00	24,993,680.56	0.00	BNY	BLAY
NTRD	CPD	02/07/12	89241	ING US FUNDING LLC CP	0.25000	03/21/12	40,000,000.00	39,988,055.56	0.00	BNY	INGF
NTRD	CPD	02/07/12	89234	CIESCO LLC CP	0.18000	04/03/12	25,000,000.00	24,993,000.00	0.00	BNY	BLAY
NTRD	CPD	02/08/12	89254	BARTON CAPITAL LLC CP	0.35000	03/06/12	30,000,000.00	29,992,125.00	0.00	BNY	BLAY
NTRD	CPD	02/08/12	89253	BARTON CAPITAL LLC CP	0.38000	03/08/12	50,000,000.00	49,984,694.44	0.00	BNY	MS
NTRD	CPD	02/08/12	89250	BARTON CAPITAL LLC CP	0.38000	03/09/12	25,000,000.00	24,992,083.33	0.00	BNY	RBCCM
NTRD	CPD	02/08/12	89248	ATLANTIS ONE FUNDING CORP CP	0.19000	03/12/12	7,000,000.00	6,998,780.83	0.00	BNY	MS
NTRD	CPD	02/08/12	89251	ATLANTIS ONE FUNDING CORP CP	0.17000	03/13/12	50,000,000.00	49,991,972.22	0.00	BNY	MFR
NTRD	CPD	02/08/12	89252	ATLANTIS ONE FUNDING CORP CP	0.18000	03/14/12	50,000,000.00	49,991,250.00	0.00	BNY	BLAY
NTRD	CPD	02/08/12	89249	THAMES ASSET GLOBAL SEC INC CP	0.22000	03/15/12	12,513,000.00	12,510,247.14	0.00	BNY	KEYBANC
NTRD	CPD	02/08/12	89247	DEUTSCHE BK FINANCIAL LLC CP	0.30000	03/20/12	50,000,000.00	49,982,916.67	0.00	BNY	DBAG
NTRD	CPD	02/09/12	89262	BARTON CAPITAL LLC CP	0.25000	02/23/12	50,000,000.00	49,995,138.89	0.00	BNY	MS
NTRD	CPD	02/09/12	89260	BARTON CAPITAL LLC CP	0.35000	03/06/12	50,000,000.00	49,987,361.11	0.00	BNY	BLAY
NTRD	CPD	02/09/12	89258	COMMERZBANK US FINANCE INC CP	0.26000	03/13/12	50,000,000.00	49,988,083.33	0.00	BNY	MS
NTRD	CPD	02/09/12	89263	ABBEY NATIONAL NA LLC CP	0.35000	03/14/12	50,000,000.00	49,983,472.22	0.00	BNY	MFR
NTRD	CPD	02/09/12	89259	SHEFFIELD RECEIVABLES CORP CP	0.25000	04/03/12	25,000,000.00	24,990,625.00	0.00	BNY	KEYBANC
NTRD	CPD	02/09/12	89264	THAMES ASSET GLOBAL SEC INC CP	0.42000	04/13/12	10,487,000.00	10,479,169.71	0.00	BNY	BLAY

Los Angeles County Treasurer  
Investment Transactions Journal  
Purchase Detail Report  
Group: Pooled Surplus Investments  
For the Period February 1, 2012 to February 29, 2012  
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	02/10/12	89270	BARTON CAPITAL LLC CP	0.34000	03/05/12	50,000,000.00	49,988,666.67	0.00	BNY	BLAY
NTRD	CPD	02/10/12	89265	DANSKE CORP CP	0.28000	03/09/12	25,000,000.00	24,994,555.56	0.00	BNY	BLAY
NTRD	CPD	02/10/12	89256	THAMES ASSET GLOBAL SEC INC CP	0.17000	03/12/12	24,088,000.00	24,084,473.78	0.00	BNY	MS
NTRD	CPD	02/10/12	89272	DANSKE CORP CP	0.28000	03/13/12	25,000,000.00	24,993,777.78	0.00	BNY	BLAY
NTRD	CPD	02/10/12	89269	ATLANTIS ONE FUNDING CORP CP	0.17000	03/15/12	50,000,000.00	49,991,972.22	0.00	BNY	MS
NTRD	CPD	02/10/12	89276	ABBEY NATIONAL NA LLC CP	0.36000	03/15/12	50,000,000.00	49,983,000.00	0.00	BNY	MFR
NTRD	CPD	02/10/12	89268	SHEFFIELD RECEIVABLES CORP CP	0.20000	03/27/12	41,000,000.00	40,989,522.22	0.00	BNY	LOOP
NTRD	CPD	02/10/12	89266	HSBC FINANCE CORP CP	0.25000	03/30/12	50,000,000.00	49,982,986.11	0.00	BNY	KEYBANC
NTRD	CPD	02/10/12	89271	COMMERZBANK US FINANCE INC CP	0.34000	04/02/12	50,000,000.00	49,975,444.44	0.00	BNY	MS
NTRD	CPD	02/10/12	89273	ING US FUNDING LLC CP	0.31000	04/02/12	50,000,000.00	49,977,611.11	0.00	BNY	INGF
NTRD	CPD	02/10/12	89274	SHEFFIELD RECEIVABLES CORP CP	0.29000	04/04/12	15,000,000.00	14,993,475.00	0.00	BNY	BLAY
NTRD	CPD	02/13/12	89281	BARTON CAPITAL LLC CP	0.25000	02/29/12	50,000,000.00	49,994,444.44	0.00	BNY	BLAY
NTRD	CPD	02/13/12	89283	BARTON CAPITAL LLC CP	0.37000	03/12/12	50,000,000.00	49,985,611.11	0.00	BNY	MS
NTRD	CPD	02/13/12	89279	ATLANTIS ONE FUNDING CORP CP	0.17000	03/13/12	50,000,000.00	49,993,152.78	0.00	BNY	MS
NTRD	CPD	02/13/12	89284	DEUTSCHE BK FINANCIAL LLC CP	0.26000	03/15/12	50,000,000.00	49,988,805.56	0.00	BNY	BLAY
NTRD	CPD	02/13/12	89282	ABBEY NATIONAL NA LLC CP	0.37000	03/19/12	50,000,000.00	49,982,013.89	0.00	BNY	MFR
NTRD	CPD	02/13/12	89286	THAMES ASSET GLOBAL SEC INC CP	0.42000	04/13/12	12,199,000.00	12,190,460.70	0.00	BNY	MS
NTRD	CPD	02/14/12	89292	ABBEY NATIONAL NA LLC CP	0.37000	03/13/12	50,000,000.00	49,985,611.11	0.00	BNY	MFR
NTRD	CPD	02/14/12	89293	BARTON CAPITAL LLC CP	0.36000	03/13/12	25,000,000.00	24,993,000.00	0.00	BNY	MFR
NTRD	CPD	02/14/12	89291	REGENCY MARKETS NO. 1 LLC CP	0.20000	03/14/12	16,912,000.00	16,909,275.29	0.00	BNY	MS
NTRD	CPD	02/14/12	89289	COMMERZBANK US FINANCE INC CP	0.25000	03/15/12	50,000,000.00	49,989,583.33	0.00	BNY	BLAY
NTRD	CPD	02/14/12	89290	ATLANTIS ONE FUNDING CORP CP	0.17000	03/15/12	50,000,000.00	49,992,916.67	0.00	BNY	MS
NTRD	CPD	02/14/12	89288	SHEFFIELD RECEIVABLES CORP CP	0.15000	03/20/12	45,000,000.00	44,993,437.50	0.00	BNY	LOOP
NTRD	CPD	02/15/12	89307	REGENCY MARKETS NO. 1 LLC CP	0.20000	03/15/12	35,177,000.00	35,171,332.59	0.00	BNY	JPM
NTRD	CPD	02/15/12	89302	SHEFFIELD RECEIVABLES CORP CP	0.16000	03/20/12	25,000,000.00	24,996,222.22	0.00	BNY	LOOP
NTRD	CPD	02/15/12	89295	DANSKE CORP CP	0.28000	03/21/12	25,000,000.00	24,993,194.44	0.00	BNY	BLAY
NTRD	CPD	02/15/12	89300	ATLANTIS ONE FUNDING CORP CP	0.19000	03/28/12	50,000,000.00	49,988,916.67	0.00	BNY	MS
NTRD	CPD	02/15/12	89303	DEUTSCHE BK FINANCIAL LLC CP	0.29000	03/30/12	25,000,000.00	24,991,138.89	0.00	BNY	BLAY
NTRD	CPD	02/15/12	89308	UBS FINANCE (DELAWARE) LLC CP	0.26000	04/16/12	50,000,000.00	49,977,972.22	0.00	BNY	UBSSEC
NTRD	CPD	02/15/12	89301	CIESCO LLC CP	0.28000	05/18/12	15,000,000.00	14,989,150.00	0.00	BNY	KEYBANC
NTRD	CPD	02/16/12	89316	BARTON CAPITAL LLC CP	0.33000	03/07/12	23,000,000.00	22,995,783.33	0.00	BNY	LOOP
NTRD	CPD	02/16/12	89318	REGENCY MARKETS NO. 1 LLC CP	0.20000	03/14/12	25,000,000.00	24,996,250.00	0.00	BNY	BLAY
NTRD	CPD	02/16/12	89319	ATLANTIS ONE FUNDING CORP CP	0.18000	03/29/12	50,000,000.00	49,989,500.00	0.00	BNY	MS
NTRD	CPD	02/16/12	89321	DEUTSCHE BK FINANCIAL LLC CP	0.30000	03/30/12	50,000,000.00	49,982,083.33	0.00	BNY	DBAG
NTRD	CPD	02/16/12	89324	ING US FUNDING LLC CP	0.24000	03/30/12	25,000,000.00	24,992,833.33	0.00	BNY	INGF
NTRD	CPD	02/16/12	89323	CIESCO LLC CP	0.18000	04/03/12	16,000,000.00	15,996,240.00	0.00	BNY	BLAY
NTRD	CPD	02/16/12	89322	RBS FINANCE NV NA INC CP	0.34000	04/18/12	50,000,000.00	49,970,722.22	0.00	BNY	MFR
NTRD	CPD	02/16/12	89315	RBS FINANCE NV NA INC CP	0.34000	04/20/12	50,000,000.00	49,969,777.78	0.00	BNY	MFR
NTRD	CPD	02/16/12	89317	CAFCO LLC CP	0.30000	05/18/12	20,000,000.00	19,984,666.67	0.00	BNY	BLAY
NTRD	CPD	02/17/12	89329	REGENCY MARKETS NO. 1 LLC CP	0.20000	03/16/12	50,000,000.00	49,992,222.22	0.00	BNY	LOOP

Los Angeles County Treasurer  
Investment Transactions Journal  
Purchase Detail Report  
Group: Pooled Surplus Investments  
For the Period February 1, 2012 to February 29, 2012  
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	02/17/12	89326	DANSKE CORP CP	0.28000	03/19/12	25,000,000.00	24,993,972.22	0.00	BNY	BLAY
NTRD	CPD	02/17/12	89332	COMMERZBANK US FINANCE INC CP	0.25000	03/22/12	50,000,000.00	49,988,194.44	0.00	BNY	MS
NTRD	CPD	02/17/12	89335	ABBAY NATIONAL NA LLC CP	0.36000	03/29/12	50,000,000.00	49,979,500.00	0.00	BNY	MFR
NTRD	CPD	02/17/12	89334	DEUTSCHE BK FINANCIAL LLC CP	0.29000	03/30/12	50,000,000.00	49,983,083.33	0.00	BNY	BLAY
NTRD	CPD	02/17/12	89333	UBS FINANCE (DELAWARE) LLC CP	0.26000	04/19/12	50,000,000.00	49,977,611.11	0.00	BNY	UBSSEC
NTRD	CPD	02/17/12	89330	UBS FINANCE (DELAWARE) LLC CP	0.26000	04/20/12	50,000,000.00	49,977,250.00	0.00	BNY	UBSSEC
NTRD	CPD	02/17/12	89331	CIESCO LLC CP	0.22000	04/20/12	50,000,000.00	49,980,750.00	0.00	BNY	KEYBANC
NTRD	CPD	02/17/12	89338	CRC FUNDING LLC CP	0.32000	05/09/12	16,829,000.00	16,816,733.53	0.00	BNY	KEYBANC
NTRD	CPD	02/21/12	89344	THAMES ASSET GLOBAL SEC INC CP	0.20000	02/28/12	25,000,000.00	24,999,027.78	0.00	BNY	KEYBANC
NTRD	CPD	02/21/12	89350	THAMES ASSET GLOBAL SEC INC CP	0.21000	02/28/12	30,000,000.00	29,998,775.00	0.00	BNY	MS
NTRD	CPD	02/21/12	89339	THAMES ASSET GLOBAL SEC INC CP	0.22000	03/19/12	50,000,000.00	49,991,750.00	0.00	BNY	MS
NTRD	CPD	02/21/12	89347	REGENCY MARKETS NO. 1 LLC CP	0.19000	03/20/12	50,000,000.00	49,992,611.11	0.00	BNY	MS
NTRD	CPD	02/21/12	89341	REGENCY MARKETS NO. 1 LLC CP	0.19000	03/22/12	42,697,000.00	42,690,239.64	0.00	BNY	BLAY
NTRD	CPD	02/21/12	89345	DANSKE CORP CP	0.29000	03/28/12	50,000,000.00	49,985,500.00	0.00	BNY	KEYBANC
NTRD	CPD	02/21/12	89348	ATLANTIS ONE FUNDING CORP CP	0.19000	03/30/12	50,000,000.00	49,989,972.22	0.00	BNY	RABO
NTRD	CPD	02/21/12	89342	CRC FUNDING LLC CP	0.20000	04/02/12	50,000,000.00	49,988,611.11	0.00	BNY	BLAY
NTRD	CPD	02/21/12	89343	CRC FUNDING LLC CP	0.20000	04/03/12	25,000,000.00	24,994,166.67	0.00	BNY	BLAY
NTRD	CPD	02/21/12	89346	RBS FINANCE NV NA INC CP	0.34000	04/20/12	50,000,000.00	49,972,138.89	0.00	BNY	MFR
NTRD	CPD	02/22/12	89359	BARTON CAPITAL LLC CP	0.33000	03/06/12	44,860,000.00	44,854,654.18	0.00	BNY	RBCCM
NTRD	CPD	02/22/12	89360	BARTON CAPITAL LLC CP	0.32000	03/13/12	50,000,000.00	49,991,111.11	0.00	BNY	MS
NTRD	CPD	02/22/12	89361	THAMES ASSET GLOBAL SEC INC CP	0.25000	03/16/12	38,584,000.00	38,577,837.28	0.00	BNY	MS
NTRD	CPD	02/22/12	89355	CRC FUNDING LLC CP	0.22000	03/26/12	50,000,000.00	49,989,916.67	0.00	BNY	CITGM
NTRD	CPD	02/22/12	89356	CIESCO LLC CP	0.20000	03/27/12	25,000,000.00	24,995,277.78	0.00	BNY	KEYBANC
NTRD	CPD	02/22/12	89362	ABBAY NATIONAL NA LLC CP	0.35000	03/27/12	50,000,000.00	49,983,472.22	0.00	BNY	MFR
NTRD	CPD	02/22/12	89357	REGENCY MARKETS NO. 1 LLC CP	0.19000	03/28/12	25,012,000.00	25,007,379.73	0.00	BNY	KEYBANC
NTRD	CPD	02/22/12	89358	SHEFFIELD RECEIVABLES CORP CP	0.28000	04/23/12	20,000,000.00	19,990,511.11	0.00	BNY	BLAY
NTRD	CPD	02/23/12	89369	BARTON CAPITAL LLC CP	0.37000	03/21/12	33,000,000.00	32,990,842.50	0.00	BNY	MS
NTRD	CPD	02/23/12	89370	ATLANTIS ONE FUNDING CORP CP	0.17000	03/26/12	50,000,000.00	49,992,444.44	0.00	BNY	BLAY
NTRD	CPD	02/23/12	89368	CRC FUNDING LLC CP	0.22000	03/28/12	50,000,000.00	49,989,611.11	0.00	BNY	CITGM
NTRD	CPD	02/23/12	89365	COMMERZBANK US FINANCE INC CP	0.24000	03/29/12	50,000,000.00	49,988,333.33	0.00	BNY	BLAY
NTRD	CPD	02/23/12	89366	DANSKE CORP CP	0.29000	03/30/12	25,000,000.00	24,992,750.00	0.00	BNY	WFI
NTRD	CPD	02/23/12	89367	CAFCO LLC CP	0.22000	03/30/12	50,000,000.00	49,989,000.00	0.00	BNY	CITGM
NTRD	CPD	02/24/12	89386	BARTON CAPITAL LLC CP	0.32000	03/12/12	45,774,000.00	45,767,083.04	0.00	BNY	MS
NTRD	CPD	02/24/12	89387	BARTON CAPITAL LLC CP	0.32000	03/14/12	17,000,000.00	16,997,128.89	0.00	BNY	MS
NTRD	CPD	02/24/12	89373	THAMES ASSET GLOBAL SEC INC CP	0.25000	03/20/12	25,000,000.00	24,995,659.72	0.00	BNY	BLAY
NTRD	CPD	02/24/12	89374	THAMES ASSET GLOBAL SEC INC CP	0.25000	03/20/12	25,456,000.00	25,451,580.56	0.00	BNY	BLAY
NTRD	CPD	02/24/12	89381	CIESCO LLC CP	0.22000	03/29/12	30,000,000.00	29,993,766.67	0.00	BNY	CITGM
NTRD	CPD	02/24/12	89382	DANSKE CORP CP	0.29000	03/29/12	25,000,000.00	24,993,152.78	0.00	BNY	WFI
NTRD	CPD	02/24/12	89376	DEUTSCHE BK FINANCIAL LLC CP	0.24000	03/30/12	50,000,000.00	49,988,333.33	0.00	BNY	BLAY
NTRD	CPD	02/24/12	89377	CAFCO LLC CP	0.21000	03/30/12	50,000,000.00	49,989,791.67	0.00	BNY	BLAY

Los Angeles County Treasurer  
Investment Transactions Journal  
Purchase Detail Report  
Group: Pooled Surplus Investments  
For the Period February 1, 2012 to February 29, 2012  
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	02/24/12	89380	ABBEY NATIONAL NA LLC CP	0.35000	03/30/12	50,000,000.00	49,982,986.11	0.00	BNY	MFR
NTRD	CPD	02/24/12	89384	ING US FUNDING LLC CP	0.19000	03/30/12	50,000,000.00	49,990,763.89	0.00	BNY	INGF
NTRD	CPD	02/24/12	89378	HSBC FINANCE CORP CP	0.30000	04/02/12	50,000,000.00	49,984,166.67	0.00	BNY	JPM
NTRD	CPD	02/24/12	89383	CRC FUNDING LLC CP	0.22000	04/03/12	25,000,000.00	24,994,041.67	0.00	BNY	LOOP
NTRD	CPD	02/24/12	89379	CHARIOT FUNDING LLC CP	0.15000	04/20/12	50,000,000.00	49,988,333.33	0.00	BNY	RBCCM
NTRD	CPD	02/24/12	89388	CRC FUNDING LLC CP	0.27000	04/20/12	25,000,000.00	24,989,500.00	0.00	BNY	BLAY
NTRD	CPD	02/27/12	89399	THAMES ASSET GLOBAL SEC INC CP	0.20000	03/02/12	50,000,000.00	49,998,888.89	0.00	BNY	KEYBANC
NTRD	CPD	02/27/12	89398	BARTON CAPITAL LLC CP	0.27000	03/07/12	50,000,000.00	49,996,625.00	0.00	BNY	KEYBANC
NTRD	CPD	02/27/12	89397	THAMES ASSET GLOBAL SEC INC CP	0.25000	03/19/12	28,323,000.00	28,318,869.56	0.00	BNY	BLAY
NTRD	CPD	02/27/12	89394	REGENCY MARKETS NO. 1 LLC CP	0.19000	03/26/12	50,000,000.00	49,992,611.11	0.00	BNY	JPM
NTRD	CPD	02/27/12	89395	REGENCY MARKETS NO. 1 LLC CP	0.19000	03/26/12	35,000,000.00	34,994,827.78	0.00	BNY	JPM
NTRD	CPD	02/27/12	89393	COMMERZBANK US FINANCE INC CP	0.25000	03/28/12	50,000,000.00	49,989,583.33	0.00	BNY	MS
NTRD	CPD	02/27/12	89396	DANSKE CORP CP	0.28000	03/28/12	25,000,000.00	24,994,166.67	0.00	BNY	BLAY
NTRD	CPD	02/27/12	89400	ING US FUNDING LLC CP	0.19000	04/03/12	50,000,000.00	49,990,500.00	0.00	BNY	INGF
NTRD	CPD	02/27/12	89402	ABBEY NATIONAL NA LLC CP	0.34000	04/06/12	50,000,000.00	49,981,583.33	0.00	BNY	MFR
NTRD	CPD	02/28/12	89411	BARTON CAPITAL LLC CP	0.25000	03/05/12	50,000,000.00	49,997,916.67	0.00	BNY	BLAY
NTRD	CPD	02/28/12	89404	THAMES ASSET GLOBAL SEC INC CP	0.24000	03/20/12	40,000,000.00	39,994,400.00	0.00	BNY	LOOP
NTRD	CPD	02/28/12	89409	BARTON CAPITAL LLC CP	0.38000	03/21/12	20,000,000.00	19,995,355.56	0.00	BNY	MS
NTRD	CPD	02/28/12	89406	DANSKE CORP CP	0.28000	03/29/12	25,000,000.00	24,994,166.67	0.00	BNY	WFI
NTRD	CPD	02/28/12	89405	COMMERZBANK US FINANCE INC CP	0.24500	03/30/12	50,000,000.00	49,989,451.39	0.00	BNY	MFR
NTRD	CPD	02/28/12	89410	HSBC FINANCE CORP CP	0.24000	04/02/12	50,000,000.00	49,988,666.67	0.00	BNY	JPM
NTRD	CPD	02/28/12	89407	CRC FUNDING LLC CP	0.22000	04/09/12	25,000,000.00	24,993,736.11	0.00	BNY	BLAY
NTRD	CPD	02/28/12	89408	CIESCO LLC CP	0.22000	04/10/12	25,000,000.00	24,993,583.33	0.00	BNY	BLAY
NTRD	CPD	02/28/12	89412	CAFCO LLC CP	0.22000	04/12/12	20,000,000.00	19,994,622.22	0.00	BNY	BLAY
NTRD	CPD	02/29/12	89421	CIESCO LLC CP	0.22000	03/14/12	50,000,000.00	49,995,722.22	0.00	BNY	KEYBANC
NTRD	CPD	02/29/12	89422	COMMERZBANK US FINANCE INC CP	0.24000	03/21/12	50,000,000.00	49,993,000.00	0.00	BNY	BLAY
NTRD	CPD	02/29/12	89427	THAMES ASSET GLOBAL SEC INC CP	0.27000	03/30/12	7,775,000.00	7,773,250.63	0.00	BNY	MS
NTRD	CPD	02/29/12	89425	ABBEY NATIONAL NA LLC CP	0.35000	04/06/12	50,000,000.00	49,982,013.89	0.00	BNY	MFR
NTRD	CPD	02/29/12	89414	CIESCO LLC CP	0.22000	04/09/12	50,000,000.00	49,987,777.78	0.00	BNY	KEYBANC
NTRD	CPD	02/29/12	89423	CAFCO LLC CP	0.23000	04/11/12	50,000,000.00	49,986,583.33	0.00	BNY	KEYBANC
NTRD	CPD	02/29/12	89420	HSBC FINANCE CORP CP	0.25000	04/13/12	25,000,000.00	24,992,361.11	0.00	BNY	JPM
NTRD	CPD	02/29/12	89426	ING US FUNDING LLC CP	0.24000	04/13/12	50,000,000.00	49,985,333.33	0.00	BNY	INGF
<b>CPD Total</b>							<b>5,635,826,000.00</b>	<b>5,634,397,455.62</b>	<b>0.00</b>		
NTRD	FFCB	02/01/12	89178	FFCB (CALLABLE)	1.10000	11/01/16	50,000,000.00	50,000,000.00	0.00	BNY	MIZO
NTRD	FFCB	02/01/12	89188	FFCB (CALLABLE)	1.10000	11/01/16	16,635,000.00	16,635,000.00	0.00	BNY	JEFF
NTRD	FFCB	02/03/12	89189	FFCB (CALLABLE)	1.10000	11/01/16	50,000,000.00	50,000,000.00	3,055.56	BNY	WFI
<b>FFCB Total</b>							<b>116,635,000.00</b>	<b>116,635,000.00</b>	<b>3,055.56</b>		
NTRD	FHLB	02/01/12	88941	FHLB (CALLABLE)	1.50000	08/01/17	23,750,000.00	23,750,000.00	0.00	BNY	FTNFCM

Los Angeles County Treasurer  
Investment Transactions Journal  
Purchase Detail Report  
Group: Pooled Surplus Investments  
For the Period February 1, 2012 to February 29, 2012  
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	FHLB	02/23/12	89267	FHLB (CALLABLE)	1.40000	02/23/17	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
<b>FHLB Total</b>							<b>73,750,000.00</b>	<b>73,750,000.00</b>	<b>0.00</b>		
NTRD	FNMA	02/01/12	89075	FNMA (CALLABLE)	1.40000	08/01/17	3,975,000.00	3,967,050.00	0.00	BNY	RWB
NTRD	FNMA	02/15/12	89096	FNMA (CALLABLE)	1.35000	02/15/17	25,000,000.00	24,993,750.00	0.00	BNY	GPS
NTRD	FNMA	02/08/12	89121	FNMA (CALLABLE)	1.25000	02/08/17	14,850,000.00	14,850,000.00	0.00	BNY	SUN
NTRD	FNMA	02/08/12	89122	FNMA (CALLABLE)	1.25000	02/08/17	19,675,000.00	19,675,000.00	0.00	BNY	MFR
NTRD	FNMA	02/22/12	89123	FNMA (CALLABLE)	1.37500	02/22/17	33,318,000.00	33,338,823.75	0.00	BNY	UBSSEC
NTRD	FNMA	02/22/12	89190	FNMA (CALLABLE)	1.15000	02/22/17	50,000,000.00	50,000,000.00	0.00	BNY	CITGM
NTRD	FNMA	02/01/12	89020	FNMA (CALLABLE)	1.40000	08/01/17	25,000,000.00	24,987,500.00	0.00	BNY	RWB
NTRD	FNMA	02/08/12	89021	FNMA (CALLABLE)	1.30000	02/08/17	50,000,000.00	49,970,000.00	0.00	BNY	DBAG
NTRD	FNMA	02/06/12	89061	FNMA (CALLABLE)	1.35000	02/06/17	25,000,000.00	25,000,000.00	0.00	BNY	MS
NTRD	FNMA	02/06/12	89062	FNMA (CALLABLE)	1.35000	02/06/17	25,000,000.00	25,000,000.00	0.00	BNY	MISC
<b>FNMA Total</b>							<b>271,818,000.00</b>	<b>271,782,123.75</b>	<b>0.00</b>		
NTRD	NCD1	02/07/12	89242	UNION BK OF CALIFORNIA CD	0.25000	04/06/12	50,000,000.00	50,000,000.00	0.00	BNY	UNION
NTRD	NCD1	02/03/12	89217	UNION BK OF CALIFORNIA CD	0.25000	04/02/12	50,000,000.00	50,000,000.00	0.00	BNY	UNION
NTRD	NCD1	02/17/12	89336	UNION BK OF CALIFORNIA CD	0.24000	04/20/12	50,000,000.00	50,000,000.00	0.00	BNY	UNION
<b>NCD1 Total</b>							<b>150,000,000.00</b>	<b>150,000,000.00</b>	<b>0.00</b>		
NTRD	YANK1	02/17/12	89337	CREDIT AGRICOLE CIB NY CD	0.45000	04/03/12	50,000,000.00	50,000,638.53	0.00	BNY	MFR
NTRD	YANK1	02/16/12	89320	BNP PARIBAS SF CD	0.36000	03/21/12	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	02/15/12	89309	COMMERZBANK AG NY CD	0.26000	03/30/12	50,000,000.00	50,000,610.92	0.00	BNY	MFR
NTRD	YANK1	02/23/12	89371	RABOBANK NEDERLAND NV NY CD	0.43000	04/23/12	50,000,000.00	50,010,818.67	18,513.89	BNY	INGF
NTRD	YANK1	02/24/12	89375	LLOYDS TSB BANK PLC NY CD	0.18500	03/30/12	50,000,000.00	50,000,486.03	0.00	BNY	MFR
NTRD	YANK1	02/24/12	89389	COMMERZBANK AG NY CD	0.27000	04/05/12	50,000,000.00	50,000,569.28	0.00	BNY	MFR
NTRD	YANK1	02/24/12	89390	COMMERZBANK AG NY CD	0.27000	04/05/12	25,000,000.00	25,000,284.64	0.00	BNY	MFR
NTRD	YANK1	02/24/12	89385	CREDIT SUISSE NY CD	0.17000	04/09/12	50,000,000.00	50,000,000.00	0.00	BNY	CRSU
NTRD	YANK1	02/21/12	89349	UBS AG STAMFORD CT CD	0.25000	04/20/12	50,000,000.00	50,000,000.00	0.00	BNY	UBSSEC
NTRD	YANK1	02/03/12	89218	BNP PARIBAS SF CD	0.38000	03/05/12	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	02/09/12	89261	LLOYDS TSB BK PLC NY CD	0.32000	04/10/12	50,000,000.00	50,000,846.78	0.00	BNY	MFR
NTRD	YANK1	02/15/12	89304	SOCIETE GENERALE NY CD	0.56000	04/02/12	50,000,000.00	50,000,652.31	0.00	BNY	MFR
NTRD	YANK1	02/15/12	89305	SOCIETE GENERALE NY CD	0.56000	04/02/12	25,000,000.00	25,000,326.15	0.00	BNY	MFR
NTRD	YANK1	02/10/12	89275	DNB BANK ASA NY CD	0.26000	05/18/12	50,000,000.00	50,000,000.00	0.00	BNY	MFR
NTRD	YANK1	02/01/12	89191	UBS AG STAMFORD CT CD	0.30000	04/02/12	50,000,000.00	50,000,000.00	0.00	BNY	UBSSEC
NTRD	YANK1	02/01/12	89192	UBS AG STAMFORD CT CD	0.30000	04/02/12	25,000,000.00	25,000,000.00	0.00	BNY	UBSSEC
NTRD	YANK1	02/02/12	89203	SOCIETE GENERALE NY CD	0.40000	03/05/12	50,000,000.00	50,000,444.29	0.00	BNY	MFR
NTRD	YANK1	02/01/12	89195	CREDIT AGRICOLE CIB NY CD	0.42000	03/01/12	50,000,000.00	50,000,402.64	0.00	BNY	MFR
NTRD	YANK1	02/03/12	89216	BK OF MONTREAL CHICAGO CD	0.15000	03/06/12	50,000,000.00	50,000,000.00	0.00	BNY	MS
NTRD	YANK1	02/02/12	89206	BNP PARIBAS SF CD	0.35000	03/06/12	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC

Los Angeles County Treasurer  
Investment Transactions Journal  
Purchase Detail Report  
Group: Pooled Surplus Investments  
For the Period February 1, 2012 to February 29, 2012  
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	YANK1	02/03/12	89213	DEUTSCHE BK AG NY CD	0.28000	03/02/12	50,000,000.00	50,000,000.00	0.00	BNY	DBAG
NTRD	YANK1	02/03/12	89214	DEUTSCHE BK AG NY CD	0.28000	03/02/12	25,000,000.00	25,000,000.00	0.00	BNY	DBAG
NTRD	YANK1	02/07/12	89237	BNP PARIBAS SF CD	0.38000	03/12/12	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	02/07/12	89238	UBS AG STAMFORD CT CD	0.28500	04/09/12	50,000,000.00	50,000,000.00	0.00	BNY	UBSSEC
NTRD	YANK1	02/07/12	89239	ROYAL BK OF SCOTLAND PLC CD	0.36000	03/30/12	50,000,000.00	50,000,721.86	0.00	BNY	MFR
NTRD	YANK1	02/07/12	89240	ROYAL BK OF SCOTLAND PLC CD	0.36000	03/30/12	25,000,000.00	25,000,360.93	0.00	BNY	MFR
NTRD	YANK1	02/06/12	89228	LLOYDS TSB BK PLC NY CD	0.33000	04/06/12	50,000,000.00	50,000,832.89	0.00	BNY	MFR
NTRD	YANK1	02/06/12	89229	LLOYDS TSB BK PLC NY CD	0.33000	04/06/12	25,000,000.00	25,000,416.44	0.00	BNY	MFR
NTRD	YANK1	02/13/12	89280	BNP PARIBAS SF CD	0.38000	03/14/12	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	02/13/12	89285	COMMERZBANK AG NY CD	0.36000	04/20/12	50,000,000.00	50,000,929.95	0.00	BNY	MFR
NTRD	YANK1	02/27/12	89401	SVENSKA HANDELSBANKEN AB NY CD	0.29000	05/30/12	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	02/29/12	89424	BNP PARIBAS SF CD	0.34000	04/06/12	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
<b>YANK1 Total</b>							<b>1,450,000,000.00</b>	<b>1,450,019,342.31</b>	<b>18,513.89</b>		
<b>NTRD Total</b>							<b>7,748,029,000.00</b>	<b>7,746,583,921.68</b>	<b>21,569.45</b>		
TRADE	FHLM	02/17/12	89327	FHLMC	1.00000	03/08/17	50,000,000.00	49,750,000.00	23,611.11	BNY	FTNFCM
<b>FHLM Total</b>							<b>50,000,000.00</b>	<b>49,750,000.00</b>	<b>23,611.11</b>		
TRADE	NOTE	02/22/12	89352	USTN	0.87500	01/31/17	50,000,000.00	49,929,687.50	26,442.31	BNY	MS
TRADE	NOTE	02/08/12	89244	USTN	0.87500	01/31/17	50,000,000.00	50,156,250.00	9,615.38	BNY	MFR
<b>NOTE Total</b>							<b>100,000,000.00</b>	<b>100,085,937.50</b>	<b>36,057.69</b>		
<b>TRADE Total</b>							<b>150,000,000.00</b>	<b>149,835,937.50</b>	<b>59,668.80</b>		
<b>PSI Total</b>							<b>7,898,029,000.00</b>	<b>7,896,419,859.18</b>	<b>81,238.25</b>		



Los Angeles County Treasurer  
Investment Transactions Journal  
Purchase Detail Report  
Group: Specific Purpose Investments  
For the Period February 1, 2012 to February 29, 2012  
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
PHHPA	FFCB	02/03/12	89212	FFCB (CALLABLE)	3.70000	01/17/30	8,000,000.00	8,090,000.00	13,155.56	BNY	FTNFCM
<b>FFCB Total</b>							<b>8,000,000.00</b>	<b>8,090,000.00</b>	<b>13,155.56</b>		
PHHPA	FHLB	02/06/12	89220	FHLB (CALLABLE)	3.45000	02/02/27	8,000,000.00	8,004,000.00	3,066.67	BNY	MS
<b>FHLB Total</b>							<b>8,000,000.00</b>	<b>8,004,000.00</b>	<b>3,066.67</b>		
PHHPA	FNMA	02/28/12	89221	FNMA (CALLABLE)	3.00000	11/28/25	6,000,000.00	5,994,000.00	0.00	BNY	LOOP
<b>FNMA Total</b>							<b>6,000,000.00</b>	<b>5,994,000.00</b>	<b>0.00</b>		
PHHPA	MCSA	02/08/12	89245	FHLMC (CALLABLE)	3.00000	01/25/27	5,000,000.00	5,042,500.00	5,416.67	BNY	RWB
<b>MCSA Total</b>							<b>5,000,000.00</b>	<b>5,042,500.00</b>	<b>5,416.67</b>		
<b>PHHPA - PUENTE HILLS HABITAT PRESERVATION AUTH Total</b>							<b>27,000,000.00</b>	<b>27,130,500.00</b>	<b>21,638.90</b>		
SANIT	FHLB	02/23/12	89197	FHLB (CALLABLE)	1.05000	02/23/17	50,000,000.00	49,937,500.00	0.00	BNY	DBAG
SANIT	FHLB	02/23/12	89198	FHLB (CALLABLE)	1.05000	02/23/17	7,400,000.00	7,390,750.00	0.00	BNY	DBAG
<b>FHLB Total</b>							<b>57,400,000.00</b>	<b>57,328,250.00</b>	<b>0.00</b>		
SANIT	MCSA	02/28/12	89199	FNMA (CALLABLE)	0.75000	02/28/17	50,000,000.00	50,000,000.00	0.00	BNY	CF
SANIT	MCSA	02/28/12	89200	FNMA (CALLABLE)	0.75000	02/28/17	50,000,000.00	50,000,000.00	0.00	BNY	CF
SANIT	MCSA	02/28/12	89201	FNMA (CALLABLE)	0.75000	02/28/17	7,000,000.00	7,000,000.00	0.00	BNY	CF
SANIT	MCSA	02/28/12	89211	FHLMC (CALLABLE)	0.75000	02/28/17	50,000,000.00	50,000,000.00	0.00	BNY	FTNFCM
<b>MCSA Total</b>							<b>157,000,000.00</b>	<b>157,000,000.00</b>	<b>0.00</b>		
<b>SANIT - SANITATION DIST Total</b>							<b>214,400,000.00</b>	<b>214,328,250.00</b>	<b>0.00</b>		
<b>SPI Total</b>							<b>241,400,000.00</b>	<b>241,458,750.00</b>	<b>21,638.90</b>		

Los Angeles County Treasurer  
Investment Transactions Journal  
Sales Detail Report  
Group: Pooled Surplus Investments  
For the Period February 1, 2012 to February 29, 2012  
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
02/06/12	NTRD	87891	FFCB 1.39 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	122,590.28	25,122,590.28	0.00
02/06/12	NTRD	88014	FFCB 1.40 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	110,833.33	25,110,833.33	11,692.67
02/06/12	NTRD	88042	FFCB 1.40 (CALLABLE)	Call	100.0000	17,140,000.00	17,140,000.00	75,987.33	17,215,987.33	32,065.97
02/07/12	NTRD	88202	FFCB 1.62 (CALLABLE)	Call	100.0000	35,000,000.00	35,000,000.00	141,750.00	35,141,750.00	0.00
02/09/12	NTRD	88605	FFCB 1.32 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	82,500.00	25,082,500.00	2,408.33
02/23/12	NTRD	88398	FFCB 1.43 (CALLABLE)	Call	100.0000	16,900,000.00	16,900,000.00	60,417.50	16,960,417.50	15,943.40
02/23/12	NTRD	88399	FFCB 1.43 (CALLABLE)	Call	100.0000	12,500,000.00	12,500,000.00	44,687.50	12,544,687.50	11,792.45
			<b>FFCB Total</b>			<b>156,540,000.00</b>	<b>156,540,000.00</b>	<b>638,765.94</b>	<b>157,178,765.94</b>	<b>73,902.82</b>
02/10/12	NTRD	87781	FHLB 1.50 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	131,250.00	25,131,250.00	0.00
02/10/12	NTRD	87782	FHLB 1.50 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	131,250.00	25,131,250.00	0.00
02/10/12	NTRD	87872	FHLB 1.50 (CALLABLE)	Call	100.0000	23,445,000.00	23,445,000.00	123,086.25	23,568,086.25	0.00
02/16/12	NTRD	87873	FHLB 1.50 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	135,416.67	25,135,416.67	0.00
02/22/12	NTRD	87514	FHLB 1.50 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
02/28/12	NTRD	88290	FHLB 0.35 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	43,750.00	50,043,750.00	0.00
			<b>FHLB Total</b>			<b>173,445,000.00</b>	<b>173,445,000.00</b>	<b>564,752.92</b>	<b>174,009,752.92</b>	<b>0.00</b>
02/10/12	NTRD	87374	FHLMC 2.20 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
02/10/12	NTRD	87375	FHLMC 2.20 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
			<b>FHLMC Total</b>			<b>50,000,000.00</b>	<b>50,000,000.00</b>	<b>0.00</b>	<b>50,000,000.00</b>	<b>0.00</b>
02/08/12	NTRD	87365	FNMA 2.20 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	6,740.56
02/24/12	NTRD	87486	FNMA 1.50 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	112,342.64
02/24/12	NTRD	87501	FNMA 1.50 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	56,171.32
02/24/12	NTRD	87529	FNMA 1.55 (CALLABLE)	Call	100.0000	33,585,000.00	33,585,000.00	0.00	33,585,000.00	6,040.15
			<b>FNMA Total</b>			<b>133,585,000.00</b>	<b>133,585,000.00</b>	<b>0.00</b>	<b>133,585,000.00</b>	<b>181,294.67</b>
02/09/12	NTRD	85082	FNMA (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	109,375.00	25,109,375.00	0.00
02/17/12	NTRD	85077	FNMA (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	109,375.00	25,109,375.00	0.00
02/17/12	NTRD	85078	FNMA (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	109,375.00	25,109,375.00	0.00
02/17/12	NTRD	85079	FNMA (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	85,937.50	25,085,937.50	0.00
02/17/12	NTRD	85080	FNMA (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	85,937.50	25,085,937.50	0.00
02/19/12	NTRD	85097	FNMA (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	78,125.00	25,078,125.00	0.00
02/19/12	NTRD	85098	FNMA (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	78,125.00	25,078,125.00	0.00
02/23/12	NTRD	85119	FNMA (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	78,125.00	25,078,125.00	0.00
02/23/12	NTRD	85120	FNMA (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	78,125.00	25,078,125.00	0.00

Los Angeles County Treasurer  
Investment Transactions Journal  
Sales Detail Report  
Group: Pooled Surplus Investments  
For the Period February 1, 2012 to February 29, 2012  
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
02/24/12	NTRD	87487	FHLMC (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
			<b>MCSA Total</b>			<u>250,000,000.00</u>	<u>250,000,000.00</u>	<u>812,500.00</u>	<u>250,812,500.00</u>	<u>0.00</u>
	<b>NTRD Total</b>					<b>763,570,000.00</b>	<b>763,570,000.00</b>	<b>2,016,018.86</b>	<b>765,586,018.86</b>	<b>255,197.49</b>
02/01/12	TRADE	89151	FHLMC 1.00	Sell	99.7510	50,000,000.00	49,875,500.00	1,388.89	49,876,888.89	112,617.76
02/29/12	TRADE	89327	FHLMC 1.00	Sell	99.6000	50,000,000.00	49,800,000.00	40,277.78	49,840,277.78	48,239.44
			<b>FHLMC Total</b>			<u>100,000,000.00</u>	<u>99,675,500.00</u>	<u>41,666.67</u>	<u>99,717,166.67</u>	<u>160,857.20</u>
02/01/12	TRADE	88981	FNMA 2.25	Sell	105.8300	46,250,000.00	48,946,375.00	393,125.00	49,339,500.00	255,908.36
			<b>FNMA Total</b>			<u>46,250,000.00</u>	<u>48,946,375.00</u>	<u>393,125.00</u>	<u>49,339,500.00</u>	<u>255,908.36</u>
02/23/12	TRADE	89352	USTN 0.875	Sell	100.0000	50,000,000.00	50,000,000.00	27,644.23	50,027,644.23	70,234.59
			<b>USTN Total</b>			<u>50,000,000.00</u>	<u>50,000,000.00</u>	<u>27,644.23</u>	<u>50,027,644.23</u>	<u>70,234.59</u>
	<b>TRADE Total</b>					<b>196,250,000.00</b>	<b>198,621,875.00</b>	<b>462,435.90</b>	<b>199,084,310.90</b>	<b>487,000.15</b>
			<b>PSI Total</b>			<b>959,820,000.00</b>	<b>962,191,875.00</b>	<b>2,478,454.76</b>	<b>964,670,329.76</b>	<b>742,197.64</b>

Los Angeles County Treasurer  
Investment Transactions Journal  
Sales Detail Report  
Group: Specific Purpose Investments  
For the Period February 1, 2012 to February 29, 2012  
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
02/03/12	GF	14004	FLYING TRIANGLE LOAN	Call	100.0000	750.46	750.46	15.59	766.05	0.00
02/10/12	GF	12057	FLYING TRIANGLE LOAN	Call	100.0000	1,077.09	1,077.09	372.12	1,449.21	0.00
02/10/12	GF	16864	FLYING TRIANGLE LOAN	Call	100.0000	1,249.10	1,249.10	120.55	1,369.65	0.00
02/22/12	GF	17567	FLYING TRIANGLE-SLUSHER	Call	100.0000	262,500.00	262,500.00	574.22	263,074.22	0.00
			<b>FLYING TRIANGLE LOAN Total</b>			<b>265,576.65</b>	<b>265,576.65</b>	<b>1,082.48</b>	<b>266,659.13</b>	<b>0.00</b>
			<b>GF - GENERAL FUND Total</b>			<b>265,576.65</b>	<b>265,576.65</b>	<b>1,082.48</b>	<b>266,659.13</b>	<b>0.00</b>
02/25/12	SANIT	87606	FHLB 1.00 (CALLABLE)	Call	100.0000	80,000.00	80,000.00	0.00	80,000.00	0.00
			<b>MCSA-FHLB Total</b>			<b>80,000.00</b>	<b>80,000.00</b>	<b>0.00</b>	<b>80,000.00</b>	<b>0.00</b>
			<b>SANIT Total</b>			<b>80,000.00</b>	<b>80,000.00</b>	<b>0.00</b>	<b>80,000.00</b>	<b>0.00</b>
			<b>SPI Total</b>			<b>345,576.65</b>	<b>345,576.65</b>	<b>1,082.48</b>	<b>346,659.13</b>	<b>0.00</b>

Los Angeles County Treasurer  
 Comparison of Investment Cost to Market Value  
 As of February 29, 2012  
 Attachment IX

SECURITY TYPE	POOLED			SPECIFIC PURPOSE		
	Amortized Cost	Market Value	Difference	Amortized Cost	Market Value	Difference
Collateralized CD's	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Negotiable CD's	4,739,098,238.45	4,736,873,803.90	(2,224,434.55)	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	7,734,951,482.77	7,734,405,224.12	(546,258.65)	0.00	0.00	0.00
Governments	424,119,612.17	431,646,185.00	7,526,572.83	85,907.54	108,129.35	22,221.81
Agencies	9,959,706,609.62	10,013,862,581.74	54,155,972.12	243,250,468.13	241,159,274.42	(2,091,193.71)
Municipals	7,000,000.00	7,000,000.00	0.00	5,065,000.00	5,065,000.00	0.00
Corp. & Deposit Notes	732,330,345.86	733,674,662.00	1,344,316.14	3,123,720.71	3,166,635.00	42,914.29
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	63,514,879.96	63,514,879.96	0.00
<b>TOTAL</b>	<b><u>\$23,597,206,288.87</u></b>	<b><u>\$23,657,462,456.76</u></b>	<b><u>\$60,256,167.89</u></b>	<b><u>\$315,039,976.34</u></b>	<b><u>\$313,013,918.73</u></b>	<b><u>(\$2,026,057.61)</u></b>

**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.

Los Angeles County Treasurer  
Market Pricing Exceptions  
As of February 29, 2012  
Attachment IXa

Security ID	Security Description	Calculated Market Price
89048	BK OF AMERICA NA BK NOTE	100.00498599
89049	BK OF AMERICA NA BK NOTE	100.00498599
89306	BK OF AMERICA NA BK NOTE	99.98583475
89156	BK OF AMERICA NA BK NOTE	99.99319167
89263	ABBEY NATIONAL NA LLC CP	99.98988889
88524	BK OF NOVA SCOTIA HOUSTON FRCD	99.95000000
88581	WESTPAC BANKING CORP NY FRCD	99.95000000
88898	COMMONWEALTH BK OF AU NY FRCD	99.95000000
89046	UNION BK OF CALIFORNIA CD	99.99943917
89136	CITIBANK NA CD	99.98333442
89217	UNION BK OF CALIFORNIA CD	99.99174694
89242	UNION BK OF CALIFORNIA CD	99.99074789
89336	UNION BK OF CALIFORNIA CD	99.97734164
89116	CHASE BK USA NA CD	99.96884136
89076	CHASE BK USA NA CD	99.94655648
89127	CITIBANK NA CD	99.94869385
89092	CHASE BK USA NA CD	99.94558599
89120	CHASE BK USA NA CD	99.94364514
89093	CREDIT AGRICOLE CIB NY CD	100.00083316
89094	CREDIT AGRICOLE CIB NY CD	100.00083316
89195	CREDIT AGRICOLE CIB NY CD	100.00077765
88488	BK OF NOVA SCOTIA HOUSTON CD	100.00033309
88863	SOCIETE GENERALE NY CD	100.00261035
89213	DEUTSCHE BK AG NY CD	100.00077761
89214	DEUTSCHE BK AG NY CD	100.00077761
89114	DEUTSCHE BK AG NY CD	100.00094421
89218	BNP PARIBAS SF CD	100.00333273
89203	SOCIETE GENERALE NY CD	100.00361046
89206	BNP PARIBAS SF CD	100.00183221
89216	BK OF MONTREAL CHICAGO CD	99.99849963
88563	BK OF NOVA SCOTIA HOUSTON CD	100.00038611
88536	SVENSKA HANDELSBANKEN AB NY CD	100.00611792
89237	BNP PARIBAS SF CD	100.00399764
89280	BNP PARIBAS SF CD	100.00466449
88652	DNB BANK ASA NY CD	100.01211949
88653	DNB BANK ASA NY CD	100.01211949
88701	NORDEA BK FINLAND PLC NY CD	100.00942742
89050	ROYAL BK OF SCOTLAND PLC CT CD	100.00610250
89320	BNP PARIBAS SF CD	100.00349711
88713	RABOBANK NEDERLAND NV NY CD	100.00914918
87886	COMMONWEALTH BK OF AU NY CD	100.00607740
87887	COMMONWEALTH BK OF AU NY CD	100.00607740
88746	SVENSKA HANDELSBANKEN AB NY CD	100.01116874
89041	BARCLAYS BK PLC NY CD	100.00071250
89042	BARCLAYS BK PLC NY CD	100.00071250
89097	ROYAL BK OF SCOTLAND PLC CT CD	100.00665321
88797	BK OF NOVA SCOTIA HOUSTON CD	99.98999193
88798	NORDEA BK FINLAND PLC NY CD	100.00997437
89375	LLOYDS TSB BANK PLC NY CD	99.98708626
89309	COMMERZBANK AG NY CD	99.99333236
89239	ROYAL BK OF SCOTLAND PLC CT CD	100.00165996
89240	ROYAL BK OF SCOTLAND PLC CT CD	100.00165996
89304	SOCIETE GENERALE NY CD	100.02015360
89305	SOCIETE GENERALE NY CD	100.02015360
88823	NORDEA BK FINLAND PLC NY CD	100.01097229
89191	UBS AG STAMFORD CT CD	99.99632721
89192	UBS AG STAMFORD CT CD	99.99632721
89337	CREDIT AGRICOLE CIB NY CD	100.01038074
89389	COMMERZBANK AG NY CD	99.99300110

Los Angeles County Treasurer  
 Market Pricing Exceptions  
 As of February 29, 2012  
 Attachment IXa

Security ID	Security Description	Calculated Market Price
89390	COMMERZBANK AG NY CD	99.99300110
89038	RABOBANK NEDERLAND NV NY CD	100.01796246
88962	RABOBANK NEDERLAND NV NY CD	100.01796246
89228	LLOYDS TSB BK PLC NY CD	99.99896522
89229	LLOYDS TSB BK PLC NY CD	99.99896522
89238	UBS AG STAMFORD CT CD	99.99388462
89385	CREDIT SUISSE NY CD	99.98111735
89261	LLOYDS TSB BK PLC NY CD	99.99771622
89039	RABOBANK NEDERLAND NV NY CD	100.01302428
88824	AU & NZ BANKING GRP NY CD	99.97732314
88819	BK OF NOVA SCOTIA HOUSTON CD	99.97732276
88744	RABOBANK NEDERLAND NV NY CD	100.01835287
88745	RABOBANK NEDERLAND NV NY CD	100.01835287
86658	BARCLAYS BK PLC NY CD	100.04918359
88181	AU & NZ BANKING GRP NY CD	99.99426632
88430	TORONTO DOMINION BK NY CD	99.97306785
89186	SVENSKA HANDELSBANKEN AB NY CD	99.97591981
89285	COMMERZBANK AG NY CD	99.99432748
89349	UBS AG STAMFORD CT CD	99.97875889
89371	RABOBANK NEDERLAND NV NY CD	100.00447080
89126	NORDEA BK FINLAND PLC NY CD	99.95646145
89128	BK OF MONTREAL CHICAGO CD	99.9393727
89129	CIBC NY CD	99.9409263
89174	CREDIT SUISSE NY CD	99.9695012
89175	CREDIT SUISSE NY CD	99.9695012
88282	BK OF MONTREAL CHICAGO CD	99.9739028
88283	BK OF MONTREAL CHICAGO CD	99.9739028
89275	DNB BANK ASA NY CD	99.9408029
89401	SVENSKA HANDELSBANKEN AB NY CD	99.9116681
88589	CIBC NY CD	99.9056063
88590	CIBC NY CD	99.9056063
88799	WESTPAC BANKING CORP NY CD	99.9555794
88796	AU & NZ BANKING GRP NY CD	99.9240121
89152	WESTPAC BANKING CORP NY CD	99.9555794
88800	TORONTO DOMINION BK NY CD	99.8604565
88820	TORONTO DOMINION BK NY CD	99.8592687
88692	COMMONWEALTH BK OF AU NY CD	99.8757695
88693	COMMONWEALTH BK OF AU NY CD	99.8757695
88773	BK OF NOVA SCOTIA HOUSTON CD	99.9159690
88409	AU & NZ BANKING GRP NY CD	99.9225675
88566	TORONTO DOMINION BK NY CD	99.8556587
88568	TORONTO DOMINION BK NY CD	99.8556587
88572	WESTPAC BANKING CORP NY CD	99.9493834
89091	COMMONWEALTH BK OF AU NY CD	99.8465080
88068	ROYAL BK OF CANADA NY CD	99.7394978
88542	AU & NZ BANKING GRP NY CD	99.5117739
88543	AU & NZ BANKING GRP NY CD	99.5117739
88513	WESTPAC BANKING CORP NY CD	99.6575390
88608	ROYAL BK OF CANADA NY CD	99.5685100
89424	BNP PARIBAS SF CD	100.0000000

Los Angeles County Treasurer  
Treasurer Portfolio Compared to Market Value  
As of February 29, 2012  
Fund: Pooled Surplus Investments  
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	88203	LACCAL BANS	0.55100	06/30/14	7,000,000.00	7,000,000.00	7,000,000.00
		<b>BAN Total</b>					<u>7,000,000.00</u>	<u>7,000,000.00</u>	<u>7,000,000.00</u>
PSI	NTRD	BNOT	88703	BK OF AMERICA NA BK NOTE	0.54000	03/21/12	50,000,000.00	50,000,000.00	50,008,150.00
PSI	NTRD	BNOT	88877	BK OF AMERICA NA BK NOTE	0.40000	03/05/12	41,000,000.00	41,000,000.00	41,000,000.00
PSI	NTRD	BNOT	89048	BK OF AMERICA NA BK NOTE	0.40000	03/30/12	50,000,000.00	50,000,000.00	50,002,490.00
PSI	NTRD	BNOT	89049	BK OF AMERICA NA BK NOTE	0.40000	03/30/12	25,000,000.00	25,000,000.00	25,001,245.00
PSI	NTRD	BNOT	89156	BK OF AMERICA NA BK NOTE	0.49000	04/30/12	34,000,000.00	34,000,000.00	33,997,684.94
PSI	NTRD	BNOT	89306	BK OF AMERICA NA BK NOTE	0.30000	04/20/12	50,000,000.00	50,000,000.00	49,992,917.00
		<b>BNOT Total</b>					<u>250,000,000.00</u>	<u>250,000,000.00</u>	<u>250,002,486.94</u>
PSI	NTRD	CNFL	84432	TOYOTA MOTOR CREDIT CORP FRN	0.77660	07/27/12	50,000,000.00	50,000,000.00	50,049,500.00
PSI	NTRD	CNFL	85269	TOYOTA MOTOR CREDIT CORP FRN	0.65260	11/15/12	50,000,000.00	50,000,000.00	50,042,500.00
PSI	NTRD	CNFL	88044	TOYOTA MOTOR CREDIT CORP FRN	0.77950	10/12/12	50,000,000.00	50,000,000.00	50,065,000.00
PSI	NTRD	CNFL	88095	GE CAPITAL CORP MTN FRN	1.43250	01/07/14	19,150,000.00	18,921,018.23	19,223,344.50
PSI	NTRD	CNFL	88188	GE CAPITAL CORP MTN FRN	1.14350	03/14/13	25,000,000.00	25,001,328.31	25,112,500.00
PSI	NTRD	CNFL	88615	TOYOTA MOTOR CREDIT CORP FRN	0.75448	12/17/12	25,000,000.00	25,000,000.00	25,045,250.00
		<b>CNFL Total</b>					<u>219,150,000.00</u>	<u>218,922,346.54</u>	<u>219,538,094.50</u>
PSI	NTRD	CNFM	87874	WESTPAC BANKING CORP NY FRN	0.34400	03/26/12	50,000,000.00	50,000,347.25	50,001,350.00
PSI	NTRD	CNFM	87917	ROYAL BK OF CANADA NY FRN	0.36900	09/27/12	50,000,000.00	50,000,000.00	49,998,650.00
		<b>CNFM Total</b>					<u>100,000,000.00</u>	<u>100,000,347.25</u>	<u>100,000,000.00</u>
PSI	NTRD	CNFRQ	88716	GE CAPITAL CORP MTN FRN	1.50000	12/29/14	35,000,000.00	35,000,000.00	34,850,900.00
PSI	NTRD	CNFRQ	89124	GE CAPITAL CORP MTN FRN	1.37500	01/30/15	25,000,000.00	25,000,000.00	24,768,750.00
		<b>CNFRQ Total</b>					<u>60,000,000.00</u>	<u>60,000,000.00</u>	<u>59,619,650.00</u>
PSI	NTRD	CNFX	80257	GE CAPITAL CORP MTN	4.37500	03/03/12	5,900,000.00	5,898,650.65	5,900,000.00
PSI	NTRD	CNFX	81648	BARCLAYS BK PLC NY MTN	5.45000	09/12/12	10,606,000.00	10,751,754.94	10,835,513.84
PSI	NTRD	CNFX	85361	GE CAPITAL CORP MTN	2.80000	01/08/13	25,000,000.00	25,287,624.35	25,477,750.00
PSI	NTRD	CNFX	86875	GE CAPITAL CORP MTN	6.00000	06/15/12	16,189,000.00	16,444,125.66	16,439,422.78
PSI	NTRD	CNFX	87649	GE CAPITAL CORP MTN	4.80000	05/01/13	19,342,000.00	20,050,262.89	20,213,743.94
PSI	NTRD	CNFX	88868	GE CAPITAL CORP MTN	2.15000	01/09/15	25,000,000.00	24,975,233.58	25,648,000.00
		<b>CNFX Total</b>					<u>102,037,000.00</u>	<u>103,407,652.07</u>	<u>104,514,430.56</u>
PSI	NTRD	CPD	88785	ATLANTIS ONE FUNDING CORP CP	0.43000	03/01/12	43,000,000.00	43,000,000.00	42,998,421.90
PSI	NTRD	CPD	88906	THAMES ASSET GLOBAL SEC INC CP	0.40000	03/01/12	29,696,000.00	29,696,000.00	29,694,636.95
PSI	NTRD	CPD	88915	THAMES ASSET GLOBAL SEC INC CP	0.39000	03/01/12	25,000,000.00	25,000,000.00	24,998,852.50
PSI	NTRD	CPD	88917	THAMES ASSET GLOBAL SEC INC CP	0.40000	03/01/12	25,000,000.00	25,000,000.00	24,998,852.50
PSI	NTRD	CPD	88940	THAMES ASSET GLOBAL SEC INC CP	0.40000	03/01/12	23,131,000.00	23,131,000.00	23,129,938.29
PSI	NTRD	CPD	88992	THAMES ASSET GLOBAL SEC INC CP	0.40000	03/01/12	21,769,000.00	21,769,000.00	21,768,000.80
PSI	NTRD	CPD	89053	ING US FUNDING LLC CP	0.28000	03/01/12	50,000,000.00	50,000,000.00	49,997,705.00



Los Angeles County Treasurer  
Treasurer Portfolio Compared to Market Value  
As of February 29, 2012  
Fund: Pooled Surplus Investments  
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	89115	ABBEY NATIONAL NA LLC CP	0.34000	03/01/12	50,000,000.00	50,000,000.00	49,998,165.00
PSI	NTRD	CPD	89143	COMMERZBANK US FINANCE INC CP	0.28000	03/01/12	50,000,000.00	50,000,000.00	49,997,705.00
PSI	NTRD	CPD	89166	DANSKE CORP CP	0.28000	03/01/12	40,000,000.00	40,000,000.00	39,998,164.00
PSI	NTRD	CPD	89208	DEUTSCHE BK FINANCIAL LLC CP	0.28000	03/01/12	50,000,000.00	50,000,000.00	49,997,705.00
PSI	NTRD	CPD	89233	BARTON CAPITAL LLC CP	0.35000	03/01/12	25,000,000.00	25,000,000.00	24,998,852.50
PSI	NTRD	CPD	89131	CRC FUNDING LLC CP	0.14000	03/02/12	50,000,000.00	49,999,805.56	49,997,275.00
PSI	NTRD	CPD	89157	ABBEY NATIONAL NA LLC CP	0.33000	03/02/12	50,000,000.00	49,999,541.67	49,997,885.00
PSI	NTRD	CPD	89165	CRC FUNDING LLC CP	0.14000	03/02/12	25,000,000.00	24,999,902.78	24,998,637.50
PSI	NTRD	CPD	89193	DEUTSCHE BK FINANCIAL LLC CP	0.28000	03/02/12	50,000,000.00	49,999,611.11	49,997,275.00
PSI	NTRD	CPD	89399	THAMES ASSET GLOBAL SEC INC CP	0.20000	03/02/12	50,000,000.00	49,999,722.22	49,997,275.00
PSI	NTRD	CPD	88911	CAFCO LLC CP	0.22000	03/05/12	40,000,000.00	39,999,022.22	39,996,788.00
PSI	NTRD	CPD	89000	HSBC FINANCE CORP CP	0.25000	03/05/12	25,000,000.00	24,999,305.56	24,997,992.50
PSI	NTRD	CPD	89010	RBS FINANCE NV NA INC CP	0.26000	03/05/12	50,000,000.00	49,998,555.56	49,995,985.00
PSI	NTRD	CPD	89011	RBS FINANCE NV NA INC CP	0.26000	03/05/12	25,000,000.00	24,999,277.78	24,997,992.50
PSI	NTRD	CPD	89043	HSBC FINANCE CORP CP	0.27000	03/05/12	25,000,000.00	24,999,250.00	24,997,992.50
PSI	NTRD	CPD	89044	SHEFFIELD RECEIVABLES CORP CP	0.25000	03/05/12	32,000,000.00	31,999,111.11	31,997,430.40
PSI	NTRD	CPD	89082	SHEFFIELD RECEIVABLES CORP CP	0.27000	03/05/12	17,500,000.00	17,499,475.00	17,498,594.75
PSI	NTRD	CPD	89102	ING US FUNDING LLC CP	0.27000	03/05/12	50,000,000.00	49,998,500.00	49,995,985.00
PSI	NTRD	CPD	89176	ABBEY NATIONAL NA LLC CP	0.34000	03/05/12	50,000,000.00	49,998,111.11	49,997,055.00
PSI	NTRD	CPD	89236	BARTON CAPITAL LLC CP	0.38000	03/05/12	25,000,000.00	24,998,944.44	24,997,992.50
PSI	NTRD	CPD	89270	BARTON CAPITAL LLC CP	0.34000	03/05/12	50,000,000.00	49,998,111.11	49,995,985.00
PSI	NTRD	CPD	89411	BARTON CAPITAL LLC CP	0.25000	03/05/12	50,000,000.00	49,998,611.11	49,995,985.00
PSI	NTRD	CPD	88849	SHEFFIELD RECEIVABLES CORP CP	0.32000	03/06/12	20,000,000.00	19,999,111.11	19,998,222.00
PSI	NTRD	CPD	88908	SHEFFIELD RECEIVABLES CORP CP	0.32000	03/06/12	29,750,000.00	29,748,677.78	29,747,355.23
PSI	NTRD	CPD	89089	ING US FUNDING LLC CP	0.28000	03/06/12	50,000,000.00	49,998,055.56	49,995,555.00
PSI	NTRD	CPD	89184	ABBEY NATIONAL NA LLC CP	0.34000	03/06/12	50,000,000.00	49,997,638.89	49,996,775.00
PSI	NTRD	CPD	89224	REGENCY MARKETS NO. 1 LLC CP	0.20000	03/06/12	20,000,000.00	19,999,444.44	19,998,222.00
PSI	NTRD	CPD	89254	BARTON CAPITAL LLC CP	0.35000	03/06/12	30,000,000.00	29,998,541.67	29,997,333.00
PSI	NTRD	CPD	89260	BARTON CAPITAL LLC CP	0.35000	03/06/12	50,000,000.00	49,997,569.44	49,995,555.00
PSI	NTRD	CPD	89359	BARTON CAPITAL LLC CP	0.33000	03/06/12	44,860,000.00	44,857,943.92	44,856,011.95
PSI	NTRD	CPD	88926	THAMES ASSET GLOBAL SEC INC CP	0.41000	03/07/12	25,000,000.00	24,998,291.67	24,997,562.50
PSI	NTRD	CPD	88979	THAMES ASSET GLOBAL SEC INC CP	0.40000	03/07/12	25,000,000.00	24,998,333.33	24,997,562.50
PSI	NTRD	CPD	89064	CAFCO LLC CP	0.15000	03/07/12	50,000,000.00	49,998,750.00	49,995,125.00
PSI	NTRD	CPD	89130	ING US FUNDING LLC CP	0.26000	03/07/12	50,000,000.00	49,997,833.33	49,995,125.00
PSI	NTRD	CPD	89169	CIESCO LLC CP	0.13000	03/07/12	25,000,000.00	24,999,458.33	24,997,562.50
PSI	NTRD	CPD	89171	CIESCO LLC CP	0.13000	03/07/12	50,000,000.00	49,998,916.67	49,995,125.00
PSI	NTRD	CPD	89182	CIESCO LLC CP	0.13000	03/07/12	20,000,000.00	19,999,566.67	19,998,050.00
PSI	NTRD	CPD	89227	ABBEY NATIONAL NA LLC CP	0.36000	03/07/12	50,000,000.00	49,997,000.00	49,996,500.00
PSI	NTRD	CPD	89316	BARTON CAPITAL LLC CP	0.33000	03/07/12	23,000,000.00	22,998,735.00	22,997,757.50
PSI	NTRD	CPD	89398	BARTON CAPITAL LLC CP	0.27000	03/07/12	50,000,000.00	49,997,750.00	49,995,125.00
PSI	NTRD	CPD	89013	SHEFFIELD RECEIVABLES CORP CP	0.32000	03/08/12	17,000,000.00	16,998,942.22	16,998,194.60
PSI	NTRD	CPD	89027	SHEFFIELD RECEIVABLES CORP CP	0.32000	03/08/12	33,000,000.00	32,997,946.67	32,996,495.40

Los Angeles County Treasurer  
Treasurer Portfolio Compared to Market Value  
As of February 29, 2012  
Fund: Pooled Surplus Investments  
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	89168	CAFCO LLC CP	0.13000	03/08/12	25,000,000.00	24,999,368.05	24,997,345.00
PSI	NTRD	CPD	89170	CAFCO LLC CP	0.13000	03/08/12	50,000,000.00	49,998,736.11	49,994,690.00
PSI	NTRD	CPD	89181	CAFCO LLC CP	0.13000	03/08/12	22,000,000.00	21,999,443.89	21,997,663.60
PSI	NTRD	CPD	89253	BARTON CAPITAL LLC CP	0.38000	03/08/12	50,000,000.00	49,996,305.55	49,994,690.00
PSI	NTRD	CPD	88935	SHEFFIELD RECEIVABLES CORP CP	0.34000	03/09/12	16,500,000.00	16,498,753.33	16,498,105.80
PSI	NTRD	CPD	89081	SHEFFIELD RECEIVABLES CORP CP	0.26000	03/09/12	25,000,000.00	24,998,555.56	24,997,130.00
PSI	NTRD	CPD	89083	THAMES ASSET GLOBAL SEC INC CP	0.41000	03/09/12	13,214,000.00	13,212,796.06	13,212,483.03
PSI	NTRD	CPD	89117	ING US FUNDING LLC CP	0.26500	03/09/12	50,000,000.00	49,997,055.56	49,994,260.00
PSI	NTRD	CPD	89179	CIESCO LLC CP	0.13000	03/09/12	50,000,000.00	49,998,555.56	49,994,260.00
PSI	NTRD	CPD	89205	ATLANTIS ONE FUNDING CORP CP	0.21000	03/09/12	49,750,000.00	49,747,678.33	49,745,960.30
PSI	NTRD	CPD	89250	BARTON CAPITAL LLC CP	0.38000	03/09/12	25,000,000.00	24,997,888.89	24,997,130.00
PSI	NTRD	CPD	89265	DANSKE CORP CP	0.28000	03/09/12	25,000,000.00	24,998,444.45	24,997,130.00
PSI	NTRD	CPD	88955	THAMES ASSET GLOBAL SEC INC CP	0.41000	03/12/12	25,000,000.00	24,996,868.06	24,996,485.00
PSI	NTRD	CPD	89015	THAMES ASSET GLOBAL SEC INC CP	0.40000	03/12/12	32,226,000.00	32,222,061.27	32,221,469.02
PSI	NTRD	CPD	89226	ATLANTIS ONE FUNDING CORP CP	0.18000	03/12/12	28,000,000.00	27,998,460.00	27,997,261.60
PSI	NTRD	CPD	89248	ATLANTIS ONE FUNDING CORP CP	0.19000	03/12/12	7,000,000.00	6,999,593.61	6,999,315.40
PSI	NTRD	CPD	89256	THAMES ASSET GLOBAL SEC INC CP	0.17000	03/12/12	24,088,000.00	24,086,748.76	24,084,613.23
PSI	NTRD	CPD	89283	BARTON CAPITAL LLC CP	0.37000	03/12/12	50,000,000.00	49,994,347.22	49,992,970.00
PSI	NTRD	CPD	89386	BARTON CAPITAL LLC CP	0.32000	03/12/12	45,774,000.00	45,769,524.32	45,767,564.18
PSI	NTRD	CPD	88934	SHEFFIELD RECEIVABLES CORP CP	0.34000	03/13/12	25,000,000.00	24,997,166.67	24,996,270.00
PSI	NTRD	CPD	88978	SHEFFIELD RECEIVABLES CORP CP	0.34000	03/13/12	25,000,000.00	24,997,166.67	24,996,270.00
PSI	NTRD	CPD	89235	COMMERZBANK US FINANCE INC CP	0.26000	03/13/12	25,000,000.00	24,997,833.33	24,996,270.00
PSI	NTRD	CPD	89251	ATLANTIS ONE FUNDING CORP CP	0.17000	03/13/12	50,000,000.00	49,997,166.67	49,994,830.00
PSI	NTRD	CPD	89258	COMMERZBANK US FINANCE INC CP	0.26000	03/13/12	50,000,000.00	49,995,666.67	49,992,540.00
PSI	NTRD	CPD	89272	DANSKE CORP CP	0.28000	03/13/12	25,000,000.00	24,997,666.67	24,996,270.00
PSI	NTRD	CPD	89279	ATLANTIS ONE FUNDING CORP CP	0.17000	03/13/12	50,000,000.00	49,997,166.67	49,994,830.00
PSI	NTRD	CPD	89292	ABBAY NATIONAL NA LLC CP	0.37000	03/13/12	50,000,000.00	49,993,833.33	49,994,830.00
PSI	NTRD	CPD	89293	BARTON CAPITAL LLC CP	0.36000	03/13/12	25,000,000.00	24,997,000.00	24,996,270.00
PSI	NTRD	CPD	89360	BARTON CAPITAL LLC CP	0.32000	03/13/12	50,000,000.00	49,994,666.67	49,992,540.00
PSI	NTRD	CPD	89088	RBS FINANCE NV NA INC CP	0.31000	03/14/12	50,000,000.00	49,994,402.78	49,992,110.00
PSI	NTRD	CPD	89252	ATLANTIS ONE FUNDING CORP CP	0.18000	03/14/12	50,000,000.00	49,996,750.00	49,994,555.00
PSI	NTRD	CPD	89263	ABBAY NATIONAL NA LLC CP	0.35000	03/14/12	50,000,000.00	49,993,680.55	49,994,944.00
PSI	NTRD	CPD	89291	REGENCY MARKETS NO. 1 LLC CP	0.20000	03/14/12	16,912,000.00	16,910,778.58	16,909,331.29
PSI	NTRD	CPD	89318	REGENCY MARKETS NO. 1 LLC CP	0.20000	03/14/12	25,000,000.00	24,998,194.44	24,996,055.00
PSI	NTRD	CPD	89387	BARTON CAPITAL LLC CP	0.32000	03/14/12	17,000,000.00	16,998,035.56	16,997,317.40
PSI	NTRD	CPD	89421	CIESCO LLC CP	0.22000	03/14/12	50,000,000.00	49,996,027.78	49,992,540.00
PSI	NTRD	CPD	88990	SHEFFIELD RECEIVABLES CORP CP	0.33000	03/15/12	25,000,000.00	24,996,791.67	24,995,840.00
PSI	NTRD	CPD	89009	CIESCO LLC CP	0.20000	03/15/12	7,175,000.00	7,174,441.95	7,173,806.08
PSI	NTRD	CPD	89047	UBS FINANCE (DELAWARE) LLC CP	0.31000	03/15/12	50,000,000.00	49,993,972.22	49,991,680.00
PSI	NTRD	CPD	89160	HSBC FINANCE CORP CP	0.26000	03/15/12	50,000,000.00	49,994,944.44	49,991,680.00
PSI	NTRD	CPD	89164	ING US FUNDING LLC CP	0.26000	03/15/12	50,000,000.00	49,994,944.44	49,991,680.00
PSI	NTRD	CPD	89204	THAMES ASSET GLOBAL SEC INC CP	0.22000	03/15/12	25,000,000.00	24,997,861.11	24,995,840.00

Los Angeles County Treasurer  
Treasurer Portfolio Compared to Market Value  
As of February 29, 2012  
Fund: Pooled Surplus Investments  
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	89249	THAMES ASSET GLOBAL SEC INC CP	0.22000	03/15/12	12,513,000.00	12,511,929.44	12,510,917.84
PSI	NTRD	CPD	89269	ATLANTIS ONE FUNDING CORP CP	0.17000	03/15/12	50,000,000.00	49,996,694.44	49,994,275.00
PSI	NTRD	CPD	89276	ABBEY NATIONAL NA LLC CP	0.36000	03/15/12	50,000,000.00	49,993,000.00	49,994,275.00
PSI	NTRD	CPD	89284	DEUTSCHE BK FINANCIAL LLC CP	0.26000	03/15/12	50,000,000.00	49,994,944.45	49,991,680.00
PSI	NTRD	CPD	89289	COMMERZBANK US FINANCE INC CP	0.25000	03/15/12	50,000,000.00	49,995,138.89	49,991,680.00
PSI	NTRD	CPD	89290	ATLANTIS ONE FUNDING CORP CP	0.17000	03/15/12	50,000,000.00	49,996,694.45	49,994,275.00
PSI	NTRD	CPD	89307	REGENCY MARKETS NO. 1 LLC CP	0.20000	03/15/12	35,177,000.00	35,174,264.01	35,171,146.55
PSI	NTRD	CPD	89028	SHEFFIELD RECEIVABLES CORP CP	0.33000	03/16/12	50,000,000.00	49,993,125.00	49,991,250.00
PSI	NTRD	CPD	89086	CIESCO LLC CP	0.17000	03/16/12	50,000,000.00	49,996,458.33	49,991,250.00
PSI	NTRD	CPD	89112	CIESCO LLC CP	0.17000	03/16/12	30,000,000.00	29,997,875.00	29,994,750.00
PSI	NTRD	CPD	89167	CIESCO LLC CP	0.15000	03/16/12	16,500,000.00	16,498,968.75	16,497,112.50
PSI	NTRD	CPD	89329	REGENCY MARKETS NO. 1 LLC CP	0.20000	03/16/12	50,000,000.00	49,995,833.33	49,991,250.00
PSI	NTRD	CPD	89361	THAMES ASSET GLOBAL SEC INC CP	0.25000	03/16/12	38,584,000.00	38,579,980.83	38,577,247.80
PSI	NTRD	CPD	89067	CIESCO LLC CP	0.17000	03/19/12	34,992,000.00	34,992,025.00	34,992,968.50
PSI	NTRD	CPD	89230	DEUTSCHE BK FINANCIAL LLC CP	0.30000	03/19/12	25,376,000.00	25,372,193.60	25,370,901.96
PSI	NTRD	CPD	89282	ABBEY NATIONAL NA LLC CP	0.37000	03/19/12	50,000,000.00	49,990,750.00	49,993,165.00
PSI	NTRD	CPD	89326	DANSKE CORP CP	0.28000	03/19/12	25,000,000.00	24,996,500.00	24,994,977.50
PSI	NTRD	CPD	89339	THAMES ASSET GLOBAL SEC INC CP	0.22000	03/19/12	50,000,000.00	49,994,500.00	49,989,955.00
PSI	NTRD	CPD	89397	THAMES ASSET GLOBAL SEC INC CP	0.25000	03/19/12	28,323,000.00	28,319,459.62	28,317,309.91
PSI	NTRD	CPD	89024	UBS FINANCE (DELAWARE) LLC CP	0.35000	03/20/12	50,000,000.00	49,990,763.89	49,989,525.00
PSI	NTRD	CPD	89247	DEUTSCHE BK FINANCIAL LLC CP	0.30000	03/20/12	50,000,000.00	49,992,083.33	49,989,525.00
PSI	NTRD	CPD	89288	SHEFFIELD RECEIVABLES CORP CP	0.15000	03/20/12	45,000,000.00	44,996,437.50	44,990,572.50
PSI	NTRD	CPD	89302	SHEFFIELD RECEIVABLES CORP CP	0.16000	03/20/12	25,000,000.00	24,997,888.89	24,994,762.50
PSI	NTRD	CPD	89347	REGENCY MARKETS NO. 1 LLC CP	0.19000	03/20/12	50,000,000.00	49,994,986.11	49,989,525.00
PSI	NTRD	CPD	89373	THAMES ASSET GLOBAL SEC INC CP	0.25000	03/20/12	25,000,000.00	24,996,701.39	24,994,762.50
PSI	NTRD	CPD	89374	THAMES ASSET GLOBAL SEC INC CP	0.25000	03/20/12	25,456,000.00	25,452,641.23	25,450,666.97
PSI	NTRD	CPD	89404	THAMES ASSET GLOBAL SEC INC CP	0.24000	03/20/12	40,000,000.00	39,994,933.33	39,991,620.00
PSI	NTRD	CPD	89132	RBS FINANCE NV NA INC CP	0.31000	03/21/12	50,000,000.00	49,991,388.89	49,989,095.00
PSI	NTRD	CPD	89241	ING US FUNDING LLC CP	0.25000	03/21/12	40,000,000.00	39,994,444.45	39,991,276.00
PSI	NTRD	CPD	89295	DANSKE CORP CP	0.28000	03/21/12	25,000,000.00	24,996,111.11	24,994,547.50
PSI	NTRD	CPD	89369	BARTON CAPITAL LLC CP	0.37000	03/21/12	33,000,000.00	32,993,216.67	32,992,802.70
PSI	NTRD	CPD	89409	BARTON CAPITAL LLC CP	0.38000	03/21/12	20,000,000.00	19,995,777.78	19,995,638.00
PSI	NTRD	CPD	89422	COMMERZBANK US FINANCE INC CP	0.24000	03/21/12	50,000,000.00	49,993,333.33	49,988,610.00
PSI	NTRD	CPD	89332	COMMERZBANK US FINANCE INC CP	0.25000	03/22/12	50,000,000.00	49,992,708.33	49,988,665.00
PSI	NTRD	CPD	89341	REGENCY MARKETS NO. 1 LLC CP	0.19000	03/22/12	42,697,000.00	42,692,267.75	42,687,320.59
PSI	NTRD	CPD	89004	CAFCO LLC CP	0.21000	03/26/12	46,525,000.00	46,518,215.10	46,512,847.67
PSI	NTRD	CPD	89355	CRC FUNDING LLC CP	0.22000	03/26/12	50,000,000.00	49,992,361.11	49,986,940.00
PSI	NTRD	CPD	89370	ATLANTIS ONE FUNDING CORP CP	0.17000	03/26/12	50,000,000.00	49,994,097.22	49,991,220.00
PSI	NTRD	CPD	89394	REGENCY MARKETS NO. 1 LLC CP	0.19000	03/26/12	50,000,000.00	49,993,402.78	49,986,940.00
PSI	NTRD	CPD	89395	REGENCY MARKETS NO. 1 LLC CP	0.19000	03/26/12	35,000,000.00	34,995,381.95	34,990,858.00
PSI	NTRD	CPD	89113	UBS FINANCE (DELAWARE) LLC CP	0.33000	03/27/12	50,000,000.00	49,988,083.33	49,986,510.00
PSI	NTRD	CPD	89141	DEUTSCHE BK FINANCIAL LLC CP	0.40000	03/27/12	40,000,000.00	39,988,444.44	39,989,208.00

Los Angeles County Treasurer  
Treasurer Portfolio Compared to Market Value  
As of February 29, 2012  
Fund: Pooled Surplus Investments  
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	89268	SHEFFIELD RECEIVABLES CORP CP	0.20000	03/27/12	41,000,000.00	40,994,077.78	40,988,938.20
PSI	NTRD	CPD	89356	CIESCO LLC CP	0.20000	03/27/12	25,000,000.00	24,996,388.89	24,993,255.00
PSI	NTRD	CPD	89362	ABBEY NATIONAL NA LLC CP	0.35000	03/27/12	50,000,000.00	49,987,361.11	49,990,940.00
PSI	NTRD	CPD	89300	ATLANTIS ONE FUNDING CORP CP	0.19000	03/28/12	50,000,000.00	49,992,875.00	49,990,665.00
PSI	NTRD	CPD	89345	DANSKE CORP CP	0.29000	03/28/12	50,000,000.00	49,989,125.00	49,986,080.00
PSI	NTRD	CPD	89357	REGENCY MARKETS NO. 1 LLC CP	0.19000	03/28/12	25,012,000.00	25,008,435.79	25,005,036.66
PSI	NTRD	CPD	89368	CRC FUNDING LLC CP	0.22000	03/28/12	50,000,000.00	49,991,750.00	49,986,080.00
PSI	NTRD	CPD	89393	COMMERZBANK US FINANCE INC CP	0.25000	03/28/12	50,000,000.00	49,990,625.00	49,986,080.00
PSI	NTRD	CPD	89396	DANSKE CORP CP	0.28000	03/28/12	25,000,000.00	24,994,750.00	24,993,040.00
PSI	NTRD	CPD	89319	ATLANTIS ONE FUNDING CORP CP	0.18000	03/29/12	50,000,000.00	49,993,000.00	49,990,315.00
PSI	NTRD	CPD	89335	ABBEY NATIONAL NA LLC CP	0.36000	03/29/12	50,000,000.00	49,986,000.00	49,990,315.00
PSI	NTRD	CPD	89365	COMMERZBANK US FINANCE INC CP	0.24000	03/29/12	50,000,000.00	49,990,666.66	49,985,465.00
PSI	NTRD	CPD	89381	CIESCO LLC CP	0.22000	03/29/12	30,000,000.00	29,994,866.67	29,991,279.00
PSI	NTRD	CPD	89382	DANSKE CORP CP	0.29000	03/29/12	25,000,000.00	24,994,361.11	24,992,732.50
PSI	NTRD	CPD	89406	DANSKE CORP CP	0.28000	03/29/12	25,000,000.00	24,994,555.56	24,992,732.50
PSI	NTRD	CPD	89099	ATLANTIS ONE FUNDING CORP CP	0.32000	03/30/12	50,000,000.00	49,987,111.11	49,989,960.00
PSI	NTRD	CPD	89134	ATLANTIS ONE FUNDING CORP CP	0.30000	03/30/12	25,000,000.00	24,993,958.33	24,994,980.00
PSI	NTRD	CPD	89159	UBS FINANCE (DELAWARE) LLC CP	0.32000	03/30/12	50,000,000.00	49,987,111.11	49,984,835.00
PSI	NTRD	CPD	89266	HSBC FINANCE CORP CP	0.25000	03/30/12	50,000,000.00	49,989,930.55	49,984,835.00
PSI	NTRD	CPD	89303	DEUTSCHE BK FINANCIAL LLC CP	0.29000	03/30/12	25,000,000.00	24,994,159.72	24,992,417.50
PSI	NTRD	CPD	89321	DEUTSCHE BK FINANCIAL LLC CP	0.30000	03/30/12	50,000,000.00	49,987,916.66	49,984,835.00
PSI	NTRD	CPD	89324	ING US FUNDING LLC CP	0.24000	03/30/12	25,000,000.00	24,995,166.66	24,992,417.50
PSI	NTRD	CPD	89334	DEUTSCHE BK FINANCIAL LLC CP	0.29000	03/30/12	50,000,000.00	49,988,319.44	49,984,835.00
PSI	NTRD	CPD	89348	ATLANTIS ONE FUNDING CORP CP	0.19000	03/30/12	50,000,000.00	49,992,347.22	49,989,960.00
PSI	NTRD	CPD	89366	DANSKE CORP CP	0.29000	03/30/12	25,000,000.00	24,994,159.72	24,992,417.50
PSI	NTRD	CPD	89367	CAFCO LLC CP	0.22000	03/30/12	50,000,000.00	49,991,138.89	49,984,835.00
PSI	NTRD	CPD	89376	DEUTSCHE BK FINANCIAL LLC CP	0.24000	03/30/12	50,000,000.00	49,990,333.33	49,984,835.00
PSI	NTRD	CPD	89377	CAFCO LLC CP	0.21000	03/30/12	50,000,000.00	49,991,541.67	49,984,835.00
PSI	NTRD	CPD	89380	ABBEY NATIONAL NA LLC CP	0.35000	03/30/12	50,000,000.00	49,985,902.78	49,989,960.00
PSI	NTRD	CPD	89384	ING US FUNDING LLC CP	0.19000	03/30/12	50,000,000.00	49,992,347.22	49,984,835.00
PSI	NTRD	CPD	89405	COMMERZBANK US FINANCE INC CP	0.24500	03/30/12	50,000,000.00	49,990,131.95	49,984,835.00
PSI	NTRD	CPD	89427	THAMES ASSET GLOBAL SEC INC CP	0.27000	03/30/12	7,775,000.00	7,773,308.94	7,772,739.81
PSI	NTRD	CPD	89271	COMMERZBANK US FINANCE INC CP	0.34000	04/02/12	50,000,000.00	49,984,888.89	49,983,540.00
PSI	NTRD	CPD	89273	ING US FUNDING LLC CP	0.31000	04/02/12	50,000,000.00	49,986,222.22	49,983,540.00
PSI	NTRD	CPD	89342	CRC FUNDING LLC CP	0.20000	04/02/12	50,000,000.00	49,991,111.11	49,983,540.00
PSI	NTRD	CPD	89378	HSBC FINANCE CORP CP	0.30000	04/02/12	50,000,000.00	49,986,666.67	49,983,540.00
PSI	NTRD	CPD	89410	HSBC FINANCE CORP CP	0.24000	04/02/12	50,000,000.00	49,989,333.34	49,983,540.00
PSI	NTRD	CPD	89223	SHEFFIELD RECEIVABLES CORP CP	0.29000	04/03/12	25,000,000.00	24,993,354.16	24,991,437.50
PSI	NTRD	CPD	89234	CIESCO LLC CP	0.18000	04/03/12	25,000,000.00	24,995,875.00	24,991,437.50
PSI	NTRD	CPD	89259	SHEFFIELD RECEIVABLES CORP CP	0.25000	04/03/12	25,000,000.00	24,994,270.83	24,991,437.50
PSI	NTRD	CPD	89323	CIESCO LLC CP	0.18000	04/03/12	16,000,000.00	15,997,360.00	15,994,520.00
PSI	NTRD	CPD	89343	CRC FUNDING LLC CP	0.20000	04/03/12	25,000,000.00	24,995,416.67	24,991,437.50

Los Angeles County Treasurer  
Treasurer Portfolio Compared to Market Value  
As of February 29, 2012  
Fund: Pooled Surplus Investments  
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	89383	CRC FUNDING LLC CP	0.22000	04/03/12	25,000,000.00	24,994,958.34	24,991,437.50
PSI	NTRD	CPD	89400	ING US FUNDING LLC CP	0.19000	04/03/12	50,000,000.00	49,991,291.67	49,982,875.00
PSI	NTRD	CPD	89274	SHEFFIELD RECEIVABLES CORP CP	0.29000	04/04/12	15,000,000.00	14,995,891.67	14,994,660.00
PSI	NTRD	CPD	88886	THAMES ASSET GLOBAL SEC INC CP	0.57000	04/05/12	25,000,000.00	24,986,145.83	24,990,755.00
PSI	NTRD	CPD	88895	THAMES ASSET GLOBAL SEC INC CP	0.57000	04/05/12	9,872,000.00	9,866,529.27	9,868,349.33
PSI	NTRD	CPD	89052	THAMES ASSET GLOBAL SEC INC CP	0.55000	04/05/12	10,725,000.00	10,719,265.10	10,721,033.90
PSI	NTRD	CPD	89172	THAMES ASSET GLOBAL SEC INC CP	0.50000	04/05/12	25,853,000.00	25,840,432.57	25,843,439.56
PSI	NTRD	CPD	89402	ABBEY NATIONAL NA LLC CP	0.34000	04/06/12	50,000,000.00	49,983,000.00	49,987,740.00
PSI	NTRD	CPD	89425	ABBEY NATIONAL NA LLC CP	0.35000	04/06/12	50,000,000.00	49,982,500.00	49,987,740.00
PSI	NTRD	CPD	89407	CRC FUNDING LLC CP	0.22000	04/09/12	25,000,000.00	24,994,041.67	24,989,315.00
PSI	NTRD	CPD	89414	CIESCO LLC CP	0.22000	04/09/12	50,000,000.00	49,988,083.34	49,978,630.00
PSI	NTRD	CPD	89408	CIESCO LLC CP	0.22000	04/10/12	25,000,000.00	24,993,888.89	24,988,940.00
PSI	NTRD	CPD	89423	CAFCO LLC CP	0.23000	04/11/12	50,000,000.00	49,986,902.77	49,977,880.00
PSI	NTRD	CPD	89412	CAFCO LLC CP	0.22000	04/12/12	20,000,000.00	19,994,866.66	19,990,538.00
PSI	NTRD	CPD	89264	THAMES ASSET GLOBAL SEC INC CP	0.42000	04/13/12	10,487,000.00	10,481,739.02	10,481,873.95
PSI	NTRD	CPD	89286	THAMES ASSET GLOBAL SEC INC CP	0.42000	04/13/12	12,199,000.00	12,192,880.17	12,193,037.13
PSI	NTRD	CPD	89420	HSBC FINANCE CORP CP	0.25000	04/13/12	25,000,000.00	24,992,534.72	24,987,780.00
PSI	NTRD	CPD	89426	ING US FUNDING LLC CP	0.24000	04/13/12	50,000,000.00	49,985,666.66	49,975,560.00
PSI	NTRD	CPD	89308	UBS FINANCE (DELAWARE) LLC CP	0.26000	04/16/12	50,000,000.00	49,983,388.89	49,973,130.00
PSI	NTRD	CPD	89070	THAMES ASSET GLOBAL SEC INC CP	0.57000	04/17/12	2,250,000.00	2,248,325.63	2,248,753.28
PSI	NTRD	CPD	89090	THAMES ASSET GLOBAL SEC INC CP	0.57000	04/17/12	6,205,000.00	6,200,382.45	6,201,561.81
PSI	NTRD	CPD	89185	THAMES ASSET GLOBAL SEC INC CP	0.54000	04/17/12	30,000,000.00	29,978,850.00	29,983,377.00
PSI	NTRD	CPD	89219	THAMES ASSET GLOBAL SEC INC CP	0.53000	04/17/12	12,406,000.00	12,397,415.74	12,399,125.84
PSI	NTRD	CPD	89322	RBS FINANCE NV NA INC CP	0.34000	04/18/12	50,000,000.00	49,977,333.33	49,971,450.00
PSI	NTRD	CPD	89333	UBS FINANCE (DELAWARE) LLC CP	0.26000	04/19/12	50,000,000.00	49,982,305.55	49,970,595.00
PSI	NTRD	CPD	89315	RBS FINANCE NV NA INC CP	0.34000	04/20/12	50,000,000.00	49,976,388.89	49,969,725.00
PSI	NTRD	CPD	89330	UBS FINANCE (DELAWARE) LLC CP	0.26000	04/20/12	50,000,000.00	49,981,944.44	49,969,725.00
PSI	NTRD	CPD	89331	CIESCO LLC CP	0.22000	04/20/12	50,000,000.00	49,984,722.22	49,969,725.00
PSI	NTRD	CPD	89346	RBS FINANCE NV NA INC CP	0.34000	04/20/12	50,000,000.00	49,976,388.89	49,969,725.00
PSI	NTRD	CPD	89379	CHARIOT FUNDING LLC CP	0.15000	04/20/12	50,000,000.00	49,989,583.33	49,969,725.00
PSI	NTRD	CPD	89388	CRC FUNDING LLC CP	0.27000	04/20/12	25,000,000.00	24,990,625.00	24,984,862.50
PSI	NTRD	CPD	89358	SHEFFIELD RECEIVABLES CORP CP	0.28000	04/23/12	20,000,000.00	19,991,755.55	19,986,816.00
PSI	NTRD	CPD	89163	SHEFFIELD RECEIVABLES CORP CP	0.39000	04/24/12	36,000,000.00	35,978,940.00	35,975,610.00
PSI	NTRD	CPD	89338	CRC FUNDING LLC CP	0.32000	05/09/12	16,829,000.00	16,818,678.21	16,812,598.46
PSI	NTRD	CPD	89301	CIESCO LLC CP	0.28000	05/18/12	15,000,000.00	14,990,900.00	14,982,366.00
PSI	NTRD	CPD	89317	CAFCO LLC CP	0.30000	05/18/12	20,000,000.00	19,987,000.00	19,976,488.00
<b>CPD Total</b>							<b>7,736,109,000.00</b>	<b>7,734,951,482.77</b>	<b>7,734,405,224.12</b>
PSI	NTRD	FCDN	86558	FFCB D/N	0.25500	03/08/12	50,000,000.00	49,997,520.83	50,000,000.00
PSI	NTRD	FCDN	86559	FFCB D/N	0.25500	03/08/12	50,000,000.00	49,997,520.83	50,000,000.00
PSI	NTRD	FCDN	86560	FFCB D/N	0.25500	03/08/12	15,000,000.00	14,999,256.25	15,000,000.00
PSI	NTRD	FCDN	86554	FFCB D/N	0.27000	03/23/12	50,000,000.00	49,991,750.00	49,999,500.00

Los Angeles County Treasurer  
Treasurer Portfolio Compared to Market Value  
As of February 29, 2012  
Fund: Pooled Surplus Investments  
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FCDN	86589	FFCB D/N	0.27000	04/05/12	30,000,000.00	29,992,125.00	29,999,100.00
		<b>FCDN Total</b>					<b>195,000,000.00</b>	<b>194,978,172.91</b>	<b>194,998,600.00</b>
PSI	NTRD	FFCB	86411	FFCB	0.28000	03/16/12	50,000,000.00	50,000,105.04	50,003,500.00
PSI	NTRD	FFCB	86550	FFCB	0.28000	03/16/12	50,000,000.00	49,999,717.39	50,003,500.00
PSI	NTRD	FFCB	86551	FFCB	0.28000	03/16/12	50,000,000.00	49,999,717.39	50,003,500.00
PSI	NTRD	FFCB	80137	FFCB	2.25000	04/24/12	15,000,000.00	14,999,985.96	15,046,350.00
PSI	NTRD	FFCB	80207	FFCB	2.25000	04/24/12	25,000,000.00	24,999,941.25	25,077,250.00
PSI	NTRD	FFCB	88280	FFCB	0.19000	12/10/12	50,000,000.00	49,996,920.92	49,994,500.00
PSI	NTRD	FFCB	88281	FFCB	0.19000	12/10/12	50,000,000.00	49,996,920.92	49,994,500.00
PSI	NTRD	FFCB	80346	FFCB	2.60000	03/04/13	35,335,000.00	35,368,501.51	36,177,033.05
PSI	NTRD	FFCB	79979	FFCB	3.70000	05/15/13	25,000,000.00	25,297,126.44	26,030,750.00
PSI	NTRD	FFCB	80352	FFCB	3.70000	05/15/13	6,000,000.00	6,078,344.44	6,247,380.00
PSI	NTRD	FFCB	80427	FFCB	3.70000	05/15/13	16,250,000.00	16,487,113.95	16,919,987.50
PSI	NTRD	FFCB	80349	FFCB	3.87500	10/07/13	25,000,000.00	25,516,997.28	26,400,000.00
PSI	NTRD	FFCB	80387	FFCB	3.87500	10/07/13	10,000,000.00	10,201,227.93	10,560,000.00
PSI	NTRD	FFCB	80464	FFCB	3.87500	10/07/13	34,000,000.00	34,753,885.41	35,904,000.00
PSI	NTRD	FFCB	80501	FFCB	3.87500	10/07/13	25,000,000.00	25,490,373.94	26,400,000.00
PSI	NTRD	FFCB	80616	FFCB	3.87500	10/07/13	50,000,000.00	51,058,614.00	52,800,000.00
PSI	NTRD	FFCB	80619	FFCB	3.87500	10/07/13	25,000,000.00	25,556,555.05	26,400,000.00
PSI	NTRD	FFCB	80624	FFCB	3.87500	10/07/13	40,710,000.00	41,571,868.05	42,989,760.00
PSI	NTRD	FFCB	80648	FFCB	3.87500	10/07/13	12,133,000.00	12,384,213.47	12,812,448.00
PSI	NTRD	FFCB	80649	FFCB	3.87500	10/07/13	24,720,000.00	25,231,915.82	26,104,320.00
PSI	NTRD	FFCB	80651	FFCB	3.87500	10/07/13	8,981,000.00	9,157,171.04	9,483,936.00
PSI	NTRD	FFCB	88289	FFCB	0.40000	11/08/13	37,225,000.00	37,225,000.00	37,232,817.25
PSI	NTRD	FFCB	88288	FFCB (CALLABLE)	0.50000	11/21/13	45,750,000.00	45,750,000.00	45,751,372.50
PSI	NTRD	FFCB	88284	FFCB (CALLABLE)	0.55000	02/03/14	25,000,000.00	24,992,413.79	25,000,750.00
PSI	NTRD	FFCB	88286	FFCB (CALLABLE)	0.55000	02/03/14	50,000,000.00	49,978,298.40	50,001,500.00
PSI	NTRD	FFCB	88287	FFCB (CALLABLE)	0.55000	02/03/14	10,700,000.00	10,697,213.51	10,700,321.00
PSI	NTRD	FFCB	88285	FFCB (CALLABLE)	0.62000	05/01/14	25,000,000.00	24,995,595.77	25,001,000.00
PSI	NTRD	FFCB	84356	FFCB (CALLABLE)	2.00000	07/27/15	40,000,000.00	39,993,192.77	40,258,400.00
PSI	NTRD	FFCB	86749	FFCB (CALLABLE)	2.44000	04/27/16	14,125,000.00	14,125,000.00	14,173,554.69
PSI	NTRD	FFCB	86751	FFCB (CALLABLE)	2.44000	04/27/16	5,895,000.00	5,895,000.00	5,915,264.06
PSI	NTRD	FFCB	87538	FFCB (CALLABLE)	1.50000	08/22/16	25,000,000.00	25,000,000.00	25,081,250.00
PSI	NTRD	FFCB	87540	FFCB (CALLABLE)	1.50000	08/22/16	41,165,000.00	41,165,000.00	41,298,786.25
PSI	NTRD	FFCB	87577	FFCB (CALLABLE)	1.50000	08/22/16	29,035,000.00	29,035,000.00	29,129,363.75
PSI	NTRD	FFCB	87650	FFCB (CALLABLE)	1.50000	09/06/16	25,000,000.00	25,000,000.00	25,103,500.00
PSI	NTRD	FFCB	87732	FFCB (CALLABLE)	1.47000	09/12/16	29,250,000.00	29,250,000.00	29,334,240.00
PSI	NTRD	FFCB	87733	FFCB (CALLABLE)	1.47000	09/12/16	25,000,000.00	25,000,000.00	25,072,000.00
PSI	NTRD	FFCB	87890	FFCB (CALLABLE)	1.37500	09/26/16	25,000,000.00	25,000,000.00	25,073,750.00
PSI	NTRD	FFCB	87968	FFCB (CALLABLE)	1.48000	10/03/16	25,000,000.00	24,982,789.41	25,025,250.00
PSI	NTRD	FFCB	89178	FFCB (CALLABLE)	1.10000	11/01/16	50,000,000.00	50,000,000.00	49,625,500.00

Los Angeles County Treasurer  
Treasurer Portfolio Compared to Market Value  
As of February 29, 2012  
Fund: Pooled Surplus Investments  
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	89188	FFCB (CALLABLE)	1.10000	11/01/16	16,635,000.00	16,635,000.00	16,510,403.85
PSI	NTRD	FFCB	89189	FFCB (CALLABLE)	1.10000	11/01/16	50,000,000.00	50,000,000.00	49,625,500.00
PSI	NTRD	FFCB	88243	FFCB (CALLABLE)	1.47000	11/14/16	25,000,000.00	25,000,000.00	25,037,750.00
PSI	NTRD	FFCB	88320	FFCB (CALLABLE)	1.50000	11/23/16	37,000,000.00	37,000,000.00	37,083,620.00
PSI	NTRD	FFCB	88321	FFCB (CALLABLE)	1.50000	11/23/16	25,000,000.00	25,000,000.00	25,056,500.00
PSI	NTRD	FFCB	88322	FFCB (CALLABLE)	1.50000	11/23/16	25,000,000.00	25,000,000.00	25,056,500.00
PSI	NTRD	FFCB	88384	FFCB (CALLABLE)	1.51000	11/28/16	50,000,000.00	49,971,543.51	49,989,500.00
PSI	NTRD	FFCB	88487	FFCB (CALLABLE)	1.51000	11/28/16	19,281,000.00	19,281,000.00	19,276,950.99
PSI	NTRD	FFCB	88558	FFCB (CALLABLE)	1.50000	12/12/16	16,355,000.00	16,355,000.00	16,429,905.90
PSI	NTRD	FFCB	88714	FFCB (CALLABLE)	1.43000	12/22/16	50,000,000.00	49,959,128.35	49,971,000.00
PSI	NTRD	FFCB	88729	FFCB (CALLABLE)	1.43000	12/22/16	50,000,000.00	49,951,915.71	49,971,000.00
PSI	NTRD	FFCB	88730	FFCB (CALLABLE)	1.43000	12/22/16	32,620,000.00	32,588,629.81	32,601,080.40
PSI	NTRD	FFCB	88775	FFCB (CALLABLE)	1.44000	01/03/17	25,000,000.00	24,988,138.89	25,061,500.00
PSI	NTRD	FFCB	88776	FFCB (CALLABLE)	1.44000	01/03/17	25,000,000.00	24,975,793.65	25,061,500.00
PSI	NTRD	FFCB	88777	FFCB (CALLABLE)	1.44000	01/03/17	21,250,000.00	21,224,280.75	21,302,275.00
PSI	NTRD	FFCB	88939	FFCB (CALLABLE)	1.33000	01/10/17	50,000,000.00	49,951,342.47	49,906,250.00
PSI	NTRD	FFCB	88958	FFCB (CALLABLE)	1.31000	01/18/17	25,000,000.00	25,000,000.00	24,929,687.50
PSI	NTRD	FFCB	88959	FFCB (CALLABLE)	1.31000	01/18/17	45,200,000.00	45,200,000.00	45,072,875.00
PSI	NTRD	FFCB	88778	FFCB (CALLABLE)	1.68000	06/14/17	25,000,000.00	25,000,000.00	24,955,750.00
PSI	NTRD	FFCB	88794	FFCB (CALLABLE)	1.68000	06/14/17	42,475,000.00	42,475,000.00	42,399,819.25
PSI	NTRD	FFCB	88801	FFCB (CALLABLE)	1.68000	06/14/17	9,540,000.00	9,540,000.00	9,523,114.20
<b>FFCB Total</b>							<b>1,821,630,000.00</b>	<b>1,827,328,493.99</b>	<b>1,838,953,816.14</b>
PSI	NTRD	FHLB	86394	FHLB	0.25000	03/07/12	50,000,000.00	49,999,798.85	50,001,000.00
PSI	NTRD	FHLB	76488	FHLB	5.00000	03/09/12	9,385,000.00	9,388,627.40	9,395,135.80
PSI	NTRD	FHLB	86561	FHLB	0.30000	04/04/12	50,000,000.00	49,999,775.21	50,007,810.00
PSI	NTRD	FHLB	86564	FHLB	0.25000	04/04/12	25,000,000.00	24,998,501.38	25,003,000.00
PSI	NTRD	FHLB	86584	FHLB	0.30000	04/04/12	45,000,000.00	45,000,223.39	45,007,029.00
PSI	NTRD	FHLB	80000	FHLB	3.62500	06/08/12	29,365,000.00	29,462,111.19	29,644,554.80
PSI	NTRD	FHLB	80001	FHLB	3.62500	06/08/12	24,250,000.00	24,322,495.17	24,480,860.00
PSI	NTRD	FHLB	80065	FHLB	2.45000	08/13/12	25,000,000.00	25,000,000.00	25,261,000.00
PSI	NTRD	FHLB	80157	FHLB	2.50000	02/19/13	17,055,000.00	17,059,580.45	17,429,186.70
PSI	NTRD	FHLB	80078	FHLB	3.87500	03/08/13	11,000,000.00	11,140,340.65	11,407,550.00
PSI	NTRD	FHLB	80160	FHLB	4.37000	04/24/13	25,000,000.00	25,494,058.17	26,146,500.00
PSI	NTRD	FHLB	80447	FHLB	4.37000	04/24/13	25,000,000.00	25,546,650.81	26,146,500.00
PSI	NTRD	FHLB	80456	FHLB	4.37000	04/24/13	18,945,000.00	19,350,628.43	19,813,817.70
PSI	NTRD	FHLB	80584	FHLB	4.37000	04/24/13	45,555,000.00	46,608,445.76	47,644,152.30
PSI	NTRD	FHLB	77217	FHLB	3.62500	05/29/13	50,000,000.00	49,969,968.40	52,076,500.00
PSI	NTRD	FHLB	80105	FHLB	5.25000	09/13/13	28,750,000.00	29,846,213.18	30,895,037.50
PSI	NTRD	FHLB	80455	FHLB	3.62500	10/18/13	25,000,000.00	25,421,313.44	26,321,000.00
PSI	NTRD	FHLB	80007	FHLB	4.87500	12/13/13	24,715,000.00	25,479,696.05	26,675,393.80
PSI	NTRD	FHLB	80034	FHLB	4.87500	12/13/13	4,000,000.00	4,123,773.24	4,317,280.00

Los Angeles County Treasurer  
Treasurer Portfolio Compared to Market Value  
As of February 29, 2012  
Fund: Pooled Surplus Investments  
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLB	84117	FHLB	2.37500	03/14/14	39,775,000.00	40,324,956.54	41,352,078.75
PSI	NTRD	FHLB	84140	FHLB	2.37500	03/14/14	13,000,000.00	13,187,762.41	13,515,450.00
PSI	NTRD	FHLB	84160	FHLB	2.50000	06/13/14	50,000,000.00	50,896,333.56	52,305,500.00
PSI	NTRD	FHLB	81349	FHLB (CALLABLE)	3.20000	08/14/14	28,795,000.00	28,875,396.40	29,117,791.95
PSI	NTRD	FHLB	84139	FHLB	3.25000	09/12/14	43,530,000.00	44,952,513.39	46,513,110.90
PSI	NTRD	FHLB	84142	FHLB	2.75000	03/13/15	50,000,000.00	51,078,970.61	53,113,500.00
PSI	NTRD	FHLB	84143	FHLB	2.75000	03/13/15	9,160,000.00	9,357,667.41	9,730,393.20
PSI	NTRD	FHLB	86659	FHLB (CALLABLE)	2.00000	04/27/15	13,320,000.00	13,320,000.00	13,352,101.20
PSI	NTRD	FHLB	84123	FHLB	2.87500	06/12/15	19,045,000.00	19,442,296.35	20,342,726.30
PSI	NTRD	FHLB	85188	FHLB	1.63000	08/20/15	50,000,000.00	50,591,893.77	51,453,500.00
PSI	NTRD	FHLB	85186	FHLB	1.75000	09/11/15	25,000,000.00	25,374,776.93	25,774,750.00
PSI	NTRD	FHLB	86646	FHLB (CALLABLE)	2.70000	04/18/16	28,285,000.00	28,285,000.00	28,377,808.74
PSI	NTRD	FHLB	87591	FHLB (CALLABLE)	1.50000	08/24/16	25,000,000.00	25,000,000.00	25,087,500.00
PSI	NTRD	FHLB	87602	FHLB (CALLABLE)	1.50000	08/24/16	25,000,000.00	25,000,000.00	25,087,500.00
PSI	NTRD	FHLB	88244	FHLB (CALLABLE)	1.55000	11/28/16	25,000,000.00	25,000,000.00	25,003,000.00
PSI	NTRD	FHLB	88318	FHLB (CALLABLE)	1.53000	11/28/16	20,000,000.00	19,990,514.50	20,002,600.00
PSI	NTRD	FHLB	88340	FHLB (CALLABLE)	1.55000	11/28/16	10,000,000.00	9,990,514.50	10,001,200.00
PSI	NTRD	FHLB	88476	FHLB (CALLABLE)	1.55000	12/15/16	31,750,000.00	31,734,794.06	31,763,017.50
PSI	NTRD	FHLB	88960	FHLB (CALLABLE)	1.33000	01/27/17	25,000,000.00	25,000,000.00	24,970,500.00
PSI	NTRD	FHLB	88961	FHLB (CALLABLE)	1.33000	01/27/17	50,000,000.00	50,000,000.00	49,941,000.00
PSI	NTRD	FHLB	89267	FHLB (CALLABLE)	1.40000	02/23/17	50,000,000.00	50,000,000.00	49,914,500.00
PSI	NTRD	FHLB	88731	FHLB (CALLABLE)	1.65000	04/10/17	28,900,000.00	28,892,967.21	28,868,788.00
PSI	NTRD	FHLB	88941	FHLB (CALLABLE)	1.50000	08/01/17	23,750,000.00	23,750,000.00	23,670,437.50
<b>FHLB Total</b>							<b>1,217,330,000.00</b>	<b>1,228,258,558.81</b>	<b>1,246,932,061.64</b>
PSI	NTRD	FHLM	86412	FHLMC	2.12500	03/23/12	50,000,000.00	50,055,268.96	50,060,500.00
PSI	NTRD	FHLM	86424	FHLMC	2.12500	03/23/12	50,000,000.00	50,054,576.92	50,060,500.00
PSI	NTRD	FHLM	86425	FHLMC	2.12500	03/23/12	50,000,000.00	50,054,576.92	50,060,500.00
PSI	NTRD	FHLM	86449	FHLMC	2.12500	03/23/12	50,000,000.00	50,054,268.70	50,060,500.00
PSI	NTRD	FHLM	86450	FHLMC	2.12500	03/23/12	50,000,000.00	50,054,268.70	50,060,500.00
PSI	NTRD	FHLM	86494	FHLMC	2.12500	03/23/12	25,000,000.00	25,026,751.26	25,030,250.00
PSI	NTRD	FHLM	86682	FHLMC	1.75000	06/15/12	50,000,000.00	50,204,304.45	50,236,500.00
PSI	NTRD	FHLM	86683	FHLMC	1.75000	06/15/12	35,000,000.00	35,143,013.11	35,165,550.00
PSI	NTRD	FHLM	80483	FHLMC	4.00000	02/14/13	16,800,000.00	17,058,454.15	17,383,464.00
PSI	NTRD	FHLM	84124	FHLMC	4.12500	09/27/13	25,000,000.00	26,052,032.56	26,491,000.00
PSI	NTRD	FHLM	84154	FHLMC	4.50000	01/15/14	50,000,000.00	52,742,904.78	54,000,500.00
PSI	NTRD	FHLM	80633	FHLMC	5.00000	01/30/14	7,054,000.00	7,370,397.51	7,674,822.54
PSI	NTRD	FHLM	88291	FHLMC (CALLABLE)	0.90000	02/27/15	50,000,000.00	50,000,000.00	50,117,185.00
PSI	NTRD	FHLM	84872	FHLMC	1.75000	09/10/15	25,000,000.00	25,110,359.31	25,993,500.00
PSI	NTRD	FHLM	88533	FHLMC (CALLABLE)	1.25000	05/23/16	14,000,000.00	14,000,000.00	14,043,120.00
PSI	NTRD	FHLM	87200	FHLMC (CALLABLE)	2.00000	06/29/16	30,000,000.00	29,935,027.40	30,184,800.00
PSI	NTRD	FHLM	87209	FHLMC (CALLABLE)	2.00000	06/29/16	30,000,000.00	29,889,546.58	30,184,800.00



Los Angeles County Treasurer  
Treasurer Portfolio Compared to Market Value  
As of February 29, 2012  
Fund: Pooled Surplus Investments  
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLM	87541	FHLMC (CALLABLE)	1.50000	08/24/16	32,500,000.00	32,494,159.99	32,643,650.00
PSI	NTRD	FHLM	87530	FHLMC (CALLABLE)	1.55000	09/01/16	25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	FHLM	87527	FHLMC (CALLABLE)	1.55000	09/06/16	30,000,000.00	30,000,000.00	30,005,400.00
PSI	NTRD	FHLM	87539	FHLMC (CALLABLE)	1.58000	09/06/16	25,000,000.00	25,000,000.00	25,004,250.00
PSI	NTRD	FHLM	87542	FHLMC (CALLABLE)	1.58000	09/06/16	25,000,000.00	25,000,000.00	25,004,250.00
PSI	NTRD	FHLM	87671	FHLMC (CALLABLE)	1.60000	09/09/16	25,000,000.00	24,982,942.35	25,007,000.00
PSI	NTRD	FHLM	87673	FHLMC (CALLABLE)	1.60000	09/09/16	25,000,000.00	24,982,942.35	25,007,000.00
PSI	NTRD	FHLM	87744	FHLMC (CALLABLE)	1.60000	09/09/16	25,000,000.00	25,000,000.00	25,007,000.00
PSI	NTRD	FHLM	87945	FHLMC (CALLABLE)	1.60000	09/09/16	30,490,000.00	30,490,000.00	30,498,537.20
PSI	NTRD	FHLM	87603	FHLMC (CALLABLE)	1.50000	09/12/16	25,000,000.00	24,994,334.98	25,070,750.00
PSI	NTRD	FHLM	87651	FHLMC (CALLABLE)	1.55000	09/20/16	20,000,000.00	19,981,784.35	20,013,400.00
PSI	NTRD	FHLM	87653	FHLMC (CALLABLE)	1.55000	09/20/16	30,000,000.00	29,972,676.52	30,020,100.00
PSI	NTRD	FHLM	87654	FHLMC (CALLABLE)	1.60000	09/20/16	25,000,000.00	25,000,000.00	25,018,250.00
PSI	NTRD	FHLM	87965	FHLMC (CALLABLE)	1.50000	09/21/16	25,000,000.00	25,000,000.00	25,077,500.00
PSI	NTRD	FHLM	87697	FHLMC (CALLABLE)	1.65000	09/22/16	20,000,000.00	20,000,000.00	20,014,800.00
PSI	NTRD	FHLM	87698	FHLMC (CALLABLE)	1.65000	09/22/16	30,000,000.00	30,000,000.00	30,022,200.00
PSI	NTRD	FHLM	87699	FHLMC (CALLABLE)	1.65000	09/23/16	50,000,000.00	50,000,000.00	50,036,500.00
PSI	NTRD	FHLM	87759	FHLMC (CALLABLE)	1.45000	09/27/16	20,000,000.00	19,985,366.17	20,016,600.00
PSI	NTRD	FHLM	87760	FHLMC (CALLABLE)	1.45000	09/27/16	30,000,000.00	29,978,049.26	30,024,900.00
PSI	NTRD	FHLM	87748	FHLMC (CALLABLE)	1.25000	09/28/16	50,000,000.00	49,830,695.13	50,042,500.00
PSI	NTRD	FHLM	87790	FHLMC (CALLABLE)	1.25000	09/28/16	25,000,000.00	24,915,254.79	25,021,250.00
PSI	NTRD	FHLM	87793	FHLMC (CALLABLE)	1.25000	09/28/16	25,000,000.00	24,915,254.79	25,021,250.00
PSI	NTRD	FHLM	87791	FHLMC (CALLABLE)	1.51000	09/30/16	25,000,000.00	25,000,000.00	25,022,000.00
PSI	NTRD	FHLM	87792	FHLMC (CALLABLE)	1.51000	09/30/16	25,000,000.00	25,000,000.00	25,022,000.00
PSI	NTRD	FHLM	87817	FHLMC (CALLABLE)	1.50000	10/04/16	50,000,000.00	50,000,000.00	50,051,000.00
PSI	NTRD	FHLM	87835	FHLMC (CALLABLE)	1.56000	10/04/16	35,000,000.00	35,000,000.00	35,038,500.00
PSI	NTRD	FHLM	87871	FHLMC (CALLABLE)	1.56000	10/04/16	14,000,000.00	14,000,000.00	14,015,400.00
PSI	NTRD	FHLM	87918	FHLMC (CALLABLE)	1.45000	10/11/16	50,000,000.00	50,000,000.00	50,066,500.00
PSI	NTRD	FHLM	87932	FHLMC (CALLABLE)	1.45000	10/18/16	25,000,000.00	24,988,423.65	25,034,250.00
PSI	NTRD	FHLM	87946	FHLMC (CALLABLE)	1.45000	10/18/16	30,000,000.00	29,958,325.12	30,041,100.00
PSI	NTRD	FHLM	87989	FHLMC (CALLABLE)	1.50000	10/19/16	25,000,000.00	24,971,042.01	25,086,750.00
PSI	NTRD	FHLM	88024	FHLMC (CALLABLE)	1.50000	10/19/16	26,375,000.00	26,350,559.46	26,466,521.25
PSI	NTRD	FHLM	87920	FHLMC (CALLABLE)	1.45000	10/20/16	25,000,000.00	25,000,000.00	25,040,250.00
PSI	NTRD	FHLM	87921	FHLMC (CALLABLE)	1.45000	10/20/16	25,000,000.00	25,000,000.00	25,038,500.00
PSI	NTRD	FHLM	88976	FHLMC (CALLABLE)	1.70000	11/02/16	50,000,000.00	50,337,995.73	50,240,500.00
PSI	NTRD	FHLM	88977	FHLMC (CALLABLE)	1.70000	11/02/16	50,000,000.00	50,337,995.73	50,240,500.00
PSI	NTRD	FHLM	88385	FHLMC (CALLABLE)	1.62500	12/05/16	50,000,000.00	49,976,190.48	50,162,000.00
PSI	NTRD	FHLM	88413	FHLMC (CALLABLE)	1.62500	12/05/16	25,000,000.00	25,000,000.00	25,081,000.00
PSI	NTRD	FHLM	88341	FHLMC (CALLABLE)	1.60000	12/07/16	50,000,000.00	50,000,000.00	50,066,500.00
PSI	NTRD	FHLM	88582	FHLMC (CALLABLE)	1.50000	12/28/16	50,000,000.00	50,000,000.00	50,100,500.00
PSI	NTRD	FHLM	88732	FHLMC (CALLABLE)	1.50000	01/18/17	15,000,000.00	15,000,000.00	15,013,650.00
PSI	NTRD	FHLM	87610	FHLMC (CALLABLE)	1.55000	03/06/17	25,000,000.00	24,966,033.49	25,005,000.00

Los Angeles County Treasurer  
Treasurer Portfolio Compared to Market Value  
As of February 29, 2012  
Fund: Pooled Surplus Investments  
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLM	87621	FHLMC (CALLABLE)	1.75000	03/21/17	25,000,000.00	25,000,000.00	25,017,500.00
		<b>FHLM Total</b>					<b>1,921,219,000.00</b>	<b>1,926,215,777.66</b>	<b>1,932,234,999.99</b>
PSI	NTRD	FHLMD	86586	FHLMC D/N	0.25000	03/12/12	50,000,000.00	49,995,833.33	49,999,500.00
PSI	NTRD	FHLMD	86587	FHLMC D/N	0.25000	03/12/12	50,000,000.00	49,995,833.33	49,999,500.00
PSI	NTRD	FHLMD	86585	FHLMC D/N	0.25000	03/16/12	40,000,000.00	39,995,555.56	39,999,600.00
		<b>FHLMD Total</b>					<b>140,000,000.00</b>	<b>139,987,222.22</b>	<b>139,998,600.00</b>
PSI	NTRD	FLCQ	88524	BK OF NOVA SCOTIA HOUSTON	0.79000	03/12/12	25,000,000.00	25,003,587.09	24,987,500.00
		<b>FLCQ Total</b>					<b>25,000,000.00</b>	<b>25,003,587.09</b>	<b>24,987,500.00</b>
PSI	NTRD	FNMA	86556	FNMA	1.00000	04/04/12	50,000,000.00	50,032,702.75	50,040,500.00
PSI	NTRD	FNMA	86557	FNMA	1.00000	04/04/12	50,000,000.00	50,032,702.75	50,040,500.00
PSI	NTRD	FNMA	86562	FNMA	1.00000	04/04/12	50,000,000.00	50,032,407.71	50,040,500.00
PSI	NTRD	FNMA	86563	FNMA	1.00000	04/04/12	50,000,000.00	50,032,407.71	50,040,500.00
PSI	NTRD	FNMA	84116	FNMA	2.87500	12/11/13	50,000,000.00	51,212,717.22	52,234,375.00
PSI	NTRD	FNMA	84157	FNMA	2.75000	02/05/14	50,000,000.00	51,169,613.81	52,315,000.00
PSI	NTRD	FNMA	84158	FNMA	2.75000	02/05/14	50,000,000.00	51,169,613.81	52,315,000.00
PSI	NTRD	FNMA	84873	FNMA	2.37500	07/28/15	25,000,000.00	25,649,487.82	26,490,000.00
PSI	NTRD	FNMA	84386	FNMA (CALLABLE)	2.15000	08/04/15	25,000,000.00	25,000,000.00	26,278,250.00
PSI	NTRD	FNMA	84663	FNMA (CALLABLE)	1.87500	09/09/15	25,000,000.00	24,977,974.40	25,865,500.00
PSI	NTRD	FNMA	84664	FNMA (CALLABLE)	1.75000	09/14/15	14,710,000.00	14,696,989.79	14,717,502.10
PSI	NTRD	FNMA	85094	FNMA	1.62500	10/26/15	35,000,000.00	35,190,341.70	36,142,400.00
PSI	NTRD	FNMA	85146	FNMA (CALLABLE)	1.62500	11/12/15	25,000,000.00	24,933,302.25	25,697,750.00
PSI	NTRD	FNMA	86762	FNMA (CALLABLE)	2.50000	05/09/16	19,650,000.00	19,650,000.00	19,734,691.50
PSI	NTRD	FNMA	86763	FNMA (CALLABLE)	2.50000	05/09/16	20,680,000.00	20,680,000.00	20,769,130.80
PSI	NTRD	FNMA	86830	FNMA (CALLABLE)	2.30000	05/23/16	13,950,000.00	13,932,316.26	14,015,146.50
PSI	NTRD	FNMA	86886	FNMA (CALLABLE)	2.25000	06/06/16	15,600,000.00	15,590,022.66	15,680,184.00
PSI	NTRD	FNMA	87406	FNMA (CALLABLE)	2.10000	08/15/16	15,450,000.00	15,446,558.21	15,566,184.00
PSI	NTRD	FNMA	87888	FNMA (CALLABLE)	1.35000	09/20/16	20,120,000.00	20,120,000.00	20,182,372.00
PSI	NTRD	FNMA	87889	FNMA (CALLABLE)	1.37500	09/23/16	50,000,000.00	50,000,000.00	50,031,250.00
PSI	NTRD	FNMA	87870	FNMA (CALLABLE)	1.50000	09/30/16	37,000,000.00	37,000,000.00	37,034,687.50
PSI	NTRD	FNMA	87969	FNMA (CALLABLE)	1.45000	10/03/16	25,000,000.00	24,977,052.55	25,106,500.00
PSI	NTRD	FNMA	88389	FNMA (CALLABLE)	1.45000	10/03/16	50,000,000.00	49,858,833.61	50,213,000.00
PSI	NTRD	FNMA	88531	FNMA (CALLABLE)	1.45000	10/03/16	50,000,000.00	50,000,000.00	50,213,000.00
PSI	NTRD	FNMA	88532	FNMA (CALLABLE)	1.45000	10/03/16	50,000,000.00	50,000,000.00	50,213,000.00
PSI	NTRD	FNMA	88535	FNMA (CALLABLE)	1.45000	10/03/16	50,000,000.00	50,000,000.00	50,213,000.00
PSI	NTRD	FNMA	87892	FNMA (CALLABLE)	1.25000	10/12/16	50,000,000.00	49,852,348.11	50,059,000.00
PSI	NTRD	FNMA	88534	FNMA	1.37500	11/15/16	50,000,000.00	50,501,507.76	50,957,500.00
PSI	NTRD	FNMA	88537	FNMA	1.37500	11/15/16	50,000,000.00	50,467,184.04	50,957,500.00
PSI	NTRD	FNMA	88593	FNMA	1.37500	11/15/16	50,000,000.00	50,348,300.00	50,957,500.00
PSI	NTRD	FNMA	88600	FNMA	1.37500	11/15/16	50,000,000.00	50,398,567.59	50,957,500.00

Los Angeles County Treasurer  
Treasurer Portfolio Compared to Market Value  
As of February 29, 2012  
Fund: Pooled Surplus Investments  
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMA	89146	FNMA	1.37500	11/15/16	50,000,000.00	50,975,321.53	50,957,500.00
PSI	NTRD	FNMA	89147	FNMA	1.37500	11/15/16	25,000,000.00	25,487,660.77	25,478,750.00
PSI	NTRD	FNMA	89148	FNMA	1.37500	11/15/16	50,000,000.00	50,859,017.70	50,957,500.00
PSI	NTRD	FNMA	89149	FNMA	1.37500	11/15/16	50,000,000.00	50,859,017.70	50,957,500.00
PSI	NTRD	FNMA	88229	FNMA (CALLABLE)	1.80000	11/16/16	28,605,000.00	28,605,000.00	28,664,784.45
PSI	NTRD	FNMA	88376	FNMA (CALLABLE)	1.55000	11/16/16	18,000,000.00	17,995,747.12	18,056,880.00
PSI	NTRD	FNMA	88339	FNMA (CALLABLE)	1.60000	11/21/16	25,000,000.00	25,000,000.00	25,083,000.00
PSI	NTRD	FNMA	88375	FNMA (CALLABLE)	1.60000	11/21/16	46,100,000.00	46,100,000.00	46,253,052.00
PSI	NTRD	FNMA	88657	FNMA (CALLABLE)	1.55000	11/28/16	24,910,000.00	24,920,990.68	25,045,510.40
PSI	NTRD	FNMA	88230	FNMA (CALLABLE)	1.62500	11/29/16	25,000,000.00	25,000,000.00	25,037,500.00
PSI	NTRD	FNMA	88412	FNMA (CALLABLE)	1.60000	11/30/16	21,075,000.00	21,075,000.00	21,119,257.50
PSI	NTRD	FNMA	88468	FNMA (CALLABLE)	1.60000	11/30/16	11,755,000.00	11,755,000.00	11,779,685.50
PSI	NTRD	FNMA	88510	FNMA (CALLABLE)	1.50000	12/06/16	12,197,000.00	12,197,000.00	12,246,031.94
PSI	NTRD	FNMA	88386	FNMA (CALLABLE)	1.70000	12/07/16	50,000,000.00	50,000,000.00	50,114,000.00
PSI	NTRD	FNMA	88414	FNMA (CALLABLE)	1.65000	12/07/16	50,000,000.00	50,000,000.00	50,249,500.00
PSI	NTRD	FNMA	88319	FNMA (CALLABLE)	1.70000	12/14/16	50,000,000.00	50,000,000.00	50,121,000.00
PSI	NTRD	FNMA	88342	FNMA (CALLABLE)	1.70000	12/14/16	50,000,000.00	50,000,000.00	50,121,000.00
PSI	NTRD	FNMA	88514	FNMA (CALLABLE)	1.50000	12/14/16	48,550,000.00	48,481,213.66	48,750,026.00
PSI	NTRD	FNMA	88415	FNMA (CALLABLE)	1.60000	12/15/16	17,200,000.00	17,187,643.68	17,241,968.00
PSI	NTRD	FNMA	88591	FNMA	4.87500	12/15/16	50,000,000.00	58,486,065.57	59,310,000.00
PSI	NTRD	FNMA	88592	FNMA	4.87500	12/15/16	50,000,000.00	58,486,065.57	59,310,000.00
PSI	NTRD	FNMA	88388	FNMA (CALLABLE)	1.70000	12/21/16	50,000,000.00	50,000,000.00	50,119,000.00
PSI	NTRD	FNMA	88579	FNMA (CALLABLE)	1.62500	12/28/16	25,000,000.00	25,015,077.65	25,152,000.00
PSI	NTRD	FNMA	88580	FNMA (CALLABLE)	1.52000	12/28/16	50,000,000.00	50,000,000.00	50,198,000.00
PSI	NTRD	FNMA	88604	FNMA (CALLABLE)	1.62500	12/28/16	23,350,000.00	23,364,082.53	23,491,968.00
PSI	NTRD	FNMA	88629	FNMA (CALLABLE)	1.55000	12/28/16	50,000,000.00	49,987,937.88	50,180,000.00
PSI	NTRD	FNMA	88656	FNMA (CALLABLE)	1.50000	12/28/16	8,070,000.00	8,062,212.69	8,111,964.00
PSI	NTRD	FNMA	88674	FNMA (CALLABLE)	1.50000	12/28/16	22,550,000.00	22,550,000.00	22,667,260.00
PSI	NTRD	FNMA	88865	FNMA (CALLABLE)	1.55000	12/28/16	50,000,000.00	50,000,000.00	50,180,000.00
PSI	NTRD	FNMA	89059	FNMA (CALLABLE)	1.31000	01/25/17	50,000,000.00	50,000,000.00	49,936,500.00
PSI	NTRD	FNMA	88983	FNMA (CALLABLE)	1.30000	01/30/17	34,000,000.00	34,000,000.00	34,016,320.00
PSI	NTRD	FNMA	89018	FNMA (CALLABLE)	1.30000	01/30/17	25,000,000.00	25,000,000.00	25,012,000.00
PSI	NTRD	FNMA	89019	FNMA (CALLABLE)	1.30000	01/30/17	25,000,000.00	25,000,000.00	25,012,000.00
PSI	NTRD	FNMA	89057	FNMA (CALLABLE)	1.37500	01/30/17	50,000,000.00	50,000,000.00	50,085,000.00
PSI	NTRD	FNMA	89058	FNMA (CALLABLE)	1.32000	01/30/17	50,000,000.00	50,000,000.00	49,939,500.00
PSI	NTRD	FNMA	89060	FNMA (CALLABLE)	1.31000	01/30/17	50,000,000.00	49,987,732.24	49,922,500.00
PSI	NTRD	FNMA	89071	FNMA (CALLABLE)	1.35000	01/30/17	50,000,000.00	50,000,000.00	49,838,000.00
PSI	NTRD	FNMA	89072	FNMA (CALLABLE)	1.35000	01/30/17	50,000,000.00	50,000,000.00	49,838,000.00
PSI	NTRD	FNMA	89073	FNMA (CALLABLE)	1.36000	01/30/17	50,000,000.00	50,000,000.00	49,948,500.00
PSI	NTRD	FNMA	89074	FNMA (CALLABLE)	1.35000	01/30/17	50,000,000.00	50,000,000.00	49,940,000.00
PSI	NTRD	FNMA	89077	FNMA (CALLABLE)	1.35000	01/30/17	25,000,000.00	25,000,000.00	24,970,000.00
PSI	NTRD	FNMA	89078	FNMA (CALLABLE)	1.36000	01/30/17	50,000,000.00	50,000,000.00	49,872,500.00

Los Angeles County Treasurer  
Treasurer Portfolio Compared to Market Value  
As of February 29, 2012  
Fund: Pooled Surplus Investments  
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMA	89145	FNMA	1.25000	01/30/17	50,000,000.00	50,501,592.23	50,611,500.00
PSI	NTRD	FNMA	89150	FNMA	1.25000	01/30/17	50,000,000.00	50,501,592.23	50,611,500.00
PSI	NTRD	FNMA	89061	FNMA (CALLABLE)	1.35000	02/06/17	25,000,000.00	25,000,000.00	24,984,375.00
PSI	NTRD	FNMA	89062	FNMA (CALLABLE)	1.35000	02/06/17	25,000,000.00	25,000,000.00	24,984,375.00
PSI	NTRD	FNMA	89021	FNMA (CALLABLE)	1.30000	02/08/17	50,000,000.00	49,970,361.25	50,006,500.00
PSI	NTRD	FNMA	89121	FNMA (CALLABLE)	1.25000	02/08/17	14,850,000.00	14,850,000.00	14,871,978.00
PSI	NTRD	FNMA	89122	FNMA (CALLABLE)	1.25000	02/08/17	19,675,000.00	19,675,000.00	19,704,119.00
PSI	NTRD	FNMA	89096	FNMA (CALLABLE)	1.35000	02/15/17	25,000,000.00	24,993,801.31	25,014,250.00
PSI	NTRD	FNMA	89123	FNMA (CALLABLE)	1.37500	02/22/17	33,318,000.00	33,338,732.57	33,459,268.32
PSI	NTRD	FNMA	89190	FNMA (CALLABLE)	1.15000	02/22/17	50,000,000.00	50,000,000.00	49,825,000.00
PSI	NTRD	FNMA	88490	FNMA (CALLABLE)	1.80000	06/19/17	10,800,000.00	10,800,000.00	10,852,311.96
PSI	NTRD	FNMA	89020	FNMA (CALLABLE)	1.40000	08/01/17	25,000,000.00	24,987,680.53	24,949,500.00
PSI	NTRD	FNMA	89075	FNMA (CALLABLE)	1.40000	08/01/17	3,975,000.00	3,967,164.82	3,966,970.50
<b>FNMA Total</b>							<b>3,141,140,000.00</b>	<b>3,167,976,664.42</b>	<b>3,184,206,028.97</b>
PSI	NTRD	FRCDQ2	88581	WESTPAC BANKING CORP NY FRCD	0.70812	12/20/12	50,000,000.00	50,003,941.02	49,975,000.00
PSI	NTRD	FRCDQ2	88898	COMMONWEALTH BK OF AU NY FRCD	1.29350	06/14/13	50,000,000.00	50,007,773.08	49,975,000.00
<b>FRCDQ2 Total</b>							<b>100,000,000.00</b>	<b>100,011,714.10</b>	<b>99,950,000.00</b>
PSI	NTRD	MCSA	84709	FNMA (CALLABLE)	1.37500	09/28/15	50,000,000.00	50,000,000.00	50,046,500.00
PSI	NTRD	MCSA	84712	FNMA (CALLABLE)	1.37500	09/29/15	50,000,000.00	50,000,000.00	50,049,000.00
PSI	NTRD	MCSA	85249	FNMA (CALLABLE)	1.10000	11/24/15	25,000,000.00	25,000,000.00	25,067,000.00
PSI	NTRD	MCSA	85250	FNMA (CALLABLE)	1.10000	11/24/15	25,000,000.00	25,000,000.00	25,067,000.00
PSI	NTRD	MCSA	85230	FNMA (CALLABLE)	1.20000	12/01/15	25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	MCSA	85231	FNMA (CALLABLE)	1.20000	12/01/15	25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	MCSA	85233	FNMA (CALLABLE)	1.12500	12/01/15	25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	MCSA	85234	FNMA (CALLABLE)	1.20000	12/01/15	25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	MCSA	85235	FNMA (CALLABLE)	1.20000	12/01/15	25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	MCSA	85271	FHLMC (CALLABLE)	1.10000	12/01/15	25,000,000.00	25,000,000.00	25,048,250.00
PSI	NTRD	MCSA	85272	FHLMC (CALLABLE)	1.10000	12/01/15	25,000,000.00	25,000,000.00	25,048,250.00
PSI	NTRD	MCSA	85245	FNMA (CALLABLE)	1.10000	12/02/15	25,000,000.00	25,000,000.00	25,073,750.00
PSI	NTRD	MCSA	85246	FNMA (CALLABLE)	1.15000	12/02/15	25,000,000.00	25,000,000.00	25,050,250.00
PSI	NTRD	MCSA	85247	FNMA (CALLABLE)	1.15000	12/02/15	25,000,000.00	25,000,000.00	25,050,250.00
PSI	NTRD	MCSA	85252	FNMA (CALLABLE)	1.10000	12/02/15	20,000,000.00	20,000,000.00	20,059,000.00
PSI	NTRD	MCSA	85267	FHLMC (CALLABLE)	1.25000	12/02/15	25,000,000.00	25,000,000.00	25,000,750.00
PSI	NTRD	MCSA	85282	FHLMC (CALLABLE)	1.75000	12/03/15	50,000,000.00	50,000,000.00	50,005,000.00
PSI	NTRD	MCSA	85270	FHLMC (CALLABLE)	1.25000	12/09/15	25,000,000.00	25,000,000.00	25,005,750.00
PSI	NTRD	MCSA	85467	FHLMC (CALLABLE)	1.37500	12/15/15	50,000,000.00	50,000,000.00	50,024,500.00
PSI	NTRD	MCSA	85468	FHLMC (CALLABLE)	1.37500	12/17/15	50,000,000.00	50,000,000.00	50,028,000.00
PSI	NTRD	MCSA	85469	FHLMC (CALLABLE)	1.37500	12/22/15	50,000,000.00	50,000,000.00	49,967,000.00
PSI	NTRD	MCSA	85470	FHLMC (CALLABLE)	1.37500	12/22/15	50,000,000.00	50,000,000.00	50,036,500.00
PSI	NTRD	MCSA	85408	FHLMC (CALLABLE)	1.25000	12/23/15	25,000,000.00	25,000,000.00	25,017,250.00

Los Angeles County Treasurer  
Treasurer Portfolio Compared to Market Value  
As of February 29, 2012  
Fund: Pooled Surplus Investments  
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	MCSA	85471	FHLMC (CALLABLE)	1.25000	12/23/15	50,000,000.00	50,000,000.00	50,034,500.00
PSI	NTRD	MCSA	85485	FHLMC (CALLABLE)	1.37500	12/29/15	25,000,000.00	25,000,000.00	24,994,250.00
PSI	NTRD	MCSA	85533	FHLMC (CALLABLE)	1.37500	12/29/15	50,000,000.00	50,000,000.00	50,058,000.00
PSI	NTRD	MCSA	85559	FHLMC (CALLABLE)	1.35000	12/29/15	50,000,000.00	50,000,000.00	50,048,000.00
PSI	NTRD	MCSA	85560	FHLMC (CALLABLE)	1.50000	12/29/15	50,000,000.00	50,000,000.00	50,054,000.00
PSI	NTRD	MCSA	85561	FHLMC (CALLABLE)	1.50000	12/29/15	50,000,000.00	49,961,719.61	50,054,000.00
PSI	NTRD	MCSA	85483	FHLMC (CALLABLE)	1.37500	12/30/15	50,000,000.00	50,000,000.00	50,053,500.00
PSI	NTRD	MCSA	85532	FHLMC (CALLABLE)	1.25000	12/30/15	50,000,000.00	50,000,000.00	50,046,875.00
PSI	NTRD	MCSA	85534	FHLMC (CALLABLE)	1.37500	12/30/15	50,000,000.00	50,000,000.00	50,059,500.00
PSI	NTRD	MCSA	85562	FHLMC (CALLABLE)	1.50000	12/30/15	50,000,000.00	50,000,000.00	50,057,500.00
PSI	NTRD	MCSA	87700	FHLMC (CALLABLE)	3.00000	09/23/16	50,000,000.00	50,000,000.00	50,086,500.00
PSI	NTRD	MCSA	88326	FNMA (CALLABLE)	1.40000	12/07/16	25,000,000.00	25,000,000.00	25,036,750.00
PSI	NTRD	MCSA	88353	FNMA (CALLABLE)	1.40000	12/08/16	25,000,000.00	25,000,000.00	25,038,500.00
PSI	NTRD	MCSA	88354	FNMA (CALLABLE)	1.40000	12/08/16	25,000,000.00	25,000,000.00	25,038,500.00
PSI	NTRD	MCSA	88437	FHLMC (CALLABLE)	1.50000	12/12/16	50,000,000.00	50,000,000.00	50,157,000.00
PSI	NTRD	MCSA	88387	FNMA (CALLABLE)	1.40000	12/19/16	50,000,000.00	50,000,000.00	50,073,500.00
PSI	NTRD	MCSA	87622	FHLMC (CALLABLE)	3.10000	03/16/17	30,000,000.00	30,000,000.00	30,003,600.00
<b>MCSA Total</b>							<b>1,475,000,000.00</b>	<b>1,474,961,719.61</b>	<b>1,476,538,475.00</b>
PSI	NTRD	NCD1	89046	UNION BK OF CALIFORNIA CD	0.29000	03/20/12	50,000,000.00	50,000,000.00	49,999,719.50
PSI	NTRD	NCD1	89136	CITIBANK NA CD	0.14000	03/30/12	50,000,000.00	50,000,000.00	49,991,667.00
PSI	NTRD	NCD1	89217	UNION BK OF CALIFORNIA CD	0.25000	04/02/12	50,000,000.00	50,000,000.00	49,995,873.00
PSI	NTRD	NCD1	89242	UNION BK OF CALIFORNIA CD	0.25000	04/06/12	50,000,000.00	50,000,000.00	49,995,373.50
PSI	NTRD	NCD1	89116	CHASE BK USA NA CD	0.18000	04/20/12	50,000,000.00	50,000,000.00	49,984,420.50
PSI	NTRD	NCD1	89336	UNION BK OF CALIFORNIA CD	0.24000	04/20/12	50,000,000.00	50,000,000.00	49,988,670.50
PSI	NTRD	NCD1	89076	CHASE BK USA NA CD	0.18000	04/24/12	50,000,000.00	50,000,000.00	49,973,278.00
PSI	NTRD	NCD1	89092	CHASE BK USA NA CD	0.18000	04/25/12	50,000,000.00	50,000,000.00	49,972,793.00
PSI	NTRD	NCD1	89127	CITIBANK NA CD	0.20000	04/25/12	50,000,000.00	50,000,000.00	49,974,346.50
PSI	NTRD	NCD1	89120	CHASE BK USA NA CD	0.18000	04/27/12	50,000,000.00	50,000,000.00	49,971,822.50
<b>NCD1 Total</b>							<b>500,000,000.00</b>	<b>500,000,000.00</b>	<b>499,847,964.00</b>
PSI	NTRD	NOTE	86410	USTN	1.37500	03/15/12	50,000,000.00	50,020,968.66	50,023,435.00
PSI	NTRD	NOTE	86530	USTN	1.00000	03/31/12	50,000,000.00	50,027,994.79	50,035,000.00
PSI	NTRD	NOTE	84155	USTN	2.37500	08/31/14	50,000,000.00	50,982,223.36	52,468,750.00
PSI	NTRD	NOTE	84156	USTN	2.37500	08/31/14	25,000,000.00	25,491,111.68	26,234,375.00
PSI	NTRD	NOTE	85663	USTN	1.37500	11/30/15	50,000,000.00	48,750,243.87	51,421,875.00
PSI	NTRD	NOTE	85664	USTN	1.37500	11/30/15	50,000,000.00	48,717,744.30	51,421,875.00
<b>NOTE Total</b>							<b>275,000,000.00</b>	<b>273,990,286.66</b>	<b>281,605,310.00</b>
PSI	NTRD	TBIL	86565	UST BILL	0.25750	04/05/12	50,000,000.00	49,987,482.64	49,997,000.00
PSI	NTRD	TBIL	86566	UST BILL	0.25750	04/05/12	50,000,000.00	49,987,482.64	49,997,000.00
<b>TBIL Total</b>							<b>100,000,000.00</b>	<b>99,974,965.28</b>	<b>99,994,000.00</b>

Los Angeles County Treasurer  
Treasurer Portfolio Compared to Market Value  
As of February 29, 2012  
Fund: Pooled Surplus Investments  
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	88488	BK OF NOVA SCOTIA HOUSTON CD	0.26000	03/01/12	50,000,000.00	50,000,000.00	50,000,165.00
PSI	NTRD	YANK1	89093	CREDIT AGRICOLE CIB NY CD	0.44000	03/01/12	50,000,000.00	50,000,000.00	50,000,415.00
PSI	NTRD	YANK1	89094	CREDIT AGRICOLE CIB NY CD	0.44000	03/01/12	25,000,000.00	25,000,000.00	25,000,207.50
PSI	NTRD	YANK1	89195	CREDIT AGRICOLE CIB NY CD	0.42000	03/01/12	50,000,000.00	50,000,000.00	50,000,385.00
PSI	NTRD	YANK1	88863	SOCIETE GENERALE NY CD	0.61000	03/02/12	50,000,000.00	50,000,013.88	50,001,305.00
PSI	NTRD	YANK1	89114	DEUTSCHE BK AG NY CD	0.31000	03/02/12	50,000,000.00	50,000,000.00	50,000,470.00
PSI	NTRD	YANK1	89213	DEUTSCHE BK AG NY CD	0.28000	03/02/12	50,000,000.00	50,000,000.00	50,000,385.00
PSI	NTRD	YANK1	89214	DEUTSCHE BK AG NY CD	0.28000	03/02/12	25,000,000.00	25,000,000.00	25,000,192.50
PSI	NTRD	YANK1	89203	SOCIETE GENERALE NY CD	0.40000	03/05/12	50,000,000.00	50,000,055.54	50,001,805.00
PSI	NTRD	YANK1	89218	BNP PARIBAS SF CD	0.38000	03/05/12	50,000,000.00	50,000,000.00	50,001,665.00
PSI	NTRD	YANK1	89206	BNP PARIBAS SF CD	0.35000	03/06/12	50,000,000.00	50,000,000.00	50,000,915.00
PSI	NTRD	YANK1	89216	BK OF MONTREAL CHICAGO CD	0.15000	03/06/12	50,000,000.00	50,000,000.00	49,999,249.50
PSI	NTRD	YANK1	88563	BK OF NOVA SCOTIA HOUSTON CD	0.26000	03/07/12	25,000,000.00	25,000,000.00	25,000,095.00
PSI	NTRD	YANK1	88536	SVENSKA HANDELSBANKEN AB NY CD	0.48500	03/09/12	50,000,000.00	50,000,000.00	50,003,055.00
PSI	NTRD	YANK1	89237	BNP PARIBAS SF CD	0.38000	03/12/12	50,000,000.00	50,000,000.00	50,001,995.00
PSI	NTRD	YANK1	89280	BNP PARIBAS SF CD	0.38000	03/14/12	50,000,000.00	50,000,000.00	50,002,330.00
PSI	NTRD	YANK1	88652	DNB BANK ASA NY CD	0.53000	03/19/12	50,000,000.00	50,000,000.00	50,006,055.00
PSI	NTRD	YANK1	88653	DNB BANK ASA NY CD	0.53000	03/19/12	25,000,000.00	25,000,000.00	25,003,027.50
PSI	NTRD	YANK1	88701	NORDEA BK FINLAND PLC NY CD	0.47000	03/20/12	50,000,000.00	50,000,000.00	50,004,710.00
PSI	NTRD	YANK1	89050	ROYAL BK OF SCOTLAND PLC NY CD	0.41000	03/20/12	50,000,000.00	50,000,263.71	50,003,050.00
PSI	NTRD	YANK1	89320	BNP PARIBAS SF CD	0.36000	03/21/12	50,000,000.00	50,000,000.00	50,001,745.00
PSI	NTRD	YANK1	87886	COMMONWEALTH BK OF AU NY CD	0.40000	03/22/12	50,000,000.00	50,000,291.09	50,003,035.00
PSI	NTRD	YANK1	87887	COMMONWEALTH BK OF AU NY CD	0.40000	03/22/12	50,000,000.00	50,000,291.09	50,003,035.00
PSI	NTRD	YANK1	88713	RABOBANK NEDERLAND NV NY CD	0.45000	03/22/12	50,000,000.00	50,000,000.00	50,004,570.00
PSI	NTRD	YANK1	88746	SVENSKA HANDELSBANKEN AB NY CD	0.49500	03/26/12	50,000,000.00	50,000,346.78	50,005,580.00
PSI	NTRD	YANK1	89041	BARCLAYS BK PLC NY CD	0.35000	03/26/12	50,000,000.00	50,000,000.00	50,000,355.00
PSI	NTRD	YANK1	89042	BARCLAYS BK PLC NY CD	0.35000	03/26/12	14,000,000.00	14,000,000.00	14,000,099.40
PSI	NTRD	YANK1	88797	BK OF NOVA SCOTIA HOUSTON CD	0.22000	03/30/12	50,000,000.00	50,000,402.56	49,994,995.50
PSI	NTRD	YANK1	88798	NORDEA BK FINLAND PLC NY CD	0.46000	03/30/12	50,000,000.00	50,000,402.31	50,004,985.00
PSI	NTRD	YANK1	89097	ROYAL BK OF SCOTLAND PLC NY CD	0.42000	03/30/12	50,000,000.00	50,000,402.48	50,003,325.00
PSI	NTRD	YANK1	89239	ROYAL BK OF SCOTLAND PLC NY CD	0.36000	03/30/12	50,000,000.00	50,000,402.58	50,000,830.00
PSI	NTRD	YANK1	89240	ROYAL BK OF SCOTLAND PLC NY CD	0.36000	03/30/12	25,000,000.00	25,000,201.29	25,000,415.00
PSI	NTRD	YANK1	89309	COMMERZBANK AG NY CD	0.26000	03/30/12	50,000,000.00	50,000,402.65	49,996,666.00
PSI	NTRD	YANK1	89375	LLOYDS TSB BK PLC NY CD	0.18500	03/30/12	50,000,000.00	50,000,402.71	49,993,543.00
PSI	NTRD	YANK1	88823	NORDEA BK FINLAND PLC NY CD	0.46000	04/02/12	50,000,000.00	50,000,443.92	50,005,485.00
PSI	NTRD	YANK1	89191	UBS AG STAMFORD CT CD	0.30000	04/02/12	50,000,000.00	50,000,000.00	49,998,163.50
PSI	NTRD	YANK1	89192	UBS AG STAMFORD CT CD	0.30000	04/02/12	25,000,000.00	25,000,000.00	24,999,081.75
PSI	NTRD	YANK1	89304	SOCIETE GENERALE NY CD	0.56000	04/02/12	50,000,000.00	50,000,444.13	50,010,075.00
PSI	NTRD	YANK1	89305	SOCIETE GENERALE NY CD	0.56000	04/02/12	25,000,000.00	25,000,222.06	25,005,037.50
PSI	NTRD	YANK1	89337	CREDIT AGRICOLE CIB NY CD	0.45000	04/03/12	50,000,000.00	50,000,458.08	50,005,190.00
PSI	NTRD	YANK1	88962	RABOBANK NEDERLAND NV NY CD	0.52000	04/05/12	25,000,000.00	25,001,454.05	25,004,490.00
PSI	NTRD	YANK1	89038	RABOBANK NEDERLAND NV NY CD	0.52000	04/05/12	25,000,000.00	25,001,938.94	25,004,490.00

Los Angeles County Treasurer  
Treasurer Portfolio Compared to Market Value  
As of February 29, 2012  
Fund: Pooled Surplus Investments  
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	89389	COMMERZBANK AG NY CD	0.27000	04/05/12	50,000,000.00	50,000,485.97	49,996,500.50
PSI	NTRD	YANK1	89390	COMMERZBANK AG NY CD	0.27000	04/05/12	25,000,000.00	25,000,242.99	24,998,250.25
PSI	NTRD	YANK1	89228	LLOYDS TSB BK PLC NY CD	0.33000	04/06/12	50,000,000.00	50,000,499.73	49,999,482.50
PSI	NTRD	YANK1	89229	LLOYDS TSB BK PLC NY CD	0.33000	04/06/12	25,000,000.00	25,000,249.86	24,999,741.25
PSI	NTRD	YANK1	89424	BNP PARIBAS SF CD	0.34000	04/06/12	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	89238	UBS AG STAMFORD CT CD	0.28500	04/09/12	50,000,000.00	50,000,000.00	49,996,942.00
PSI	NTRD	YANK1	89385	CREDIT SUISSE NY CD	0.17000	04/09/12	50,000,000.00	50,000,000.00	49,990,558.50
PSI	NTRD	YANK1	89261	LLOYDS TSB BK PLC NY CD	0.32000	04/10/12	50,000,000.00	50,000,555.27	49,998,858.00
PSI	NTRD	YANK1	89039	RABOBANK NEDERLAND NV NY CD	0.44000	04/16/12	25,000,000.00	24,999,998.80	25,003,255.00
PSI	NTRD	YANK1	86658	BARCLAYS BK PLC NY CD	0.75000	04/20/12	50,000,000.00	50,000,000.00	50,024,590.00
PSI	NTRD	YANK1	88181	AU & NZ BANKING GRP NY CD	0.36000	04/20/12	50,000,000.00	50,000,000.00	49,997,133.00
PSI	NTRD	YANK1	88430	TORONTO DOMINION BK NY CD	0.21000	04/20/12	50,000,000.00	50,000,000.00	49,986,533.50
PSI	NTRD	YANK1	88744	RABOBANK NEDERLAND NV NY CD	0.53000	04/20/12	50,000,000.00	50,000,000.00	50,009,175.00
PSI	NTRD	YANK1	88745	RABOBANK NEDERLAND NV NY CD	0.53000	04/20/12	25,000,000.00	25,000,000.00	25,004,587.50
PSI	NTRD	YANK1	88819	BK OF NOVA SCOTIA HOUSTON CD	0.24000	04/20/12	50,000,000.00	50,000,693.94	49,988,661.00
PSI	NTRD	YANK1	88824	AU & NZ BANKING GRP NY CD	0.24000	04/20/12	50,000,000.00	50,000,000.00	49,988,661.50
PSI	NTRD	YANK1	89186	SVENSKA HANDELSBANKEN AB NY CD	0.23000	04/20/12	50,000,000.00	50,000,694.11	49,987,959.50
PSI	NTRD	YANK1	89285	COMMERZBANK AG NY CD	0.36000	04/20/12	50,000,000.00	50,000,693.99	49,997,163.50
PSI	NTRD	YANK1	89349	UBS AG STAMFORD CT CD	0.25000	04/20/12	50,000,000.00	50,000,000.00	49,989,379.00
PSI	NTRD	YANK1	89371	RABOBANK NEDERLAND NV NY CD	0.43000	04/23/12	50,000,000.00	50,009,556.49	50,002,235.00
PSI	NTRD	YANK1	89126	NORDEA BK FINLAND PLC NY CD	0.25000	04/25/12	50,000,000.00	50,000,000.00	49,978,230.50
PSI	NTRD	YANK1	89128	BK OF MONTREAL CHICAGO CD	0.14000	04/25/12	50,000,000.00	50,000,000.00	49,969,686.00
PSI	NTRD	YANK1	89129	CIBC NY CD	0.15000	04/25/12	50,000,000.00	50,000,763.62	49,970,463.00
PSI	NTRD	YANK1	89174	CREDIT SUISSE NY CD	0.35000	04/30/12	50,000,000.00	50,000,000.00	49,984,750.50
PSI	NTRD	YANK1	89175	CREDIT SUISSE NY CD	0.35000	04/30/12	25,000,000.00	25,000,000.00	24,992,375.25
PSI	NTRD	YANK1	88282	BK OF MONTREAL CHICAGO CD	0.40000	05/11/12	50,000,000.00	50,000,984.21	49,986,951.00
PSI	NTRD	YANK1	88283	BK OF MONTREAL CHICAGO CD	0.40000	05/11/12	25,000,000.00	25,000,492.11	24,993,475.50
PSI	NTRD	YANK1	89275	DNB BANK ASA NY CD	0.26000	05/18/12	50,000,000.00	50,000,000.00	49,970,401.00
PSI	NTRD	YANK1	89401	SVENSKA HANDELSBANKEN AB NY CD	0.29000	05/30/12	50,000,000.00	50,000,000.00	49,955,834.00
PSI	NTRD	YANK1	88589	CIBC NY CD	0.30000	06/08/12	50,000,000.00	50,001,373.02	49,952,803.00
PSI	NTRD	YANK1	88590	CIBC NY CD	0.30000	06/08/12	25,000,000.00	25,000,686.51	24,976,401.50
PSI	NTRD	YANK1	88796	AU & NZ BANKING GRP NY CD	0.40000	06/22/12	50,000,000.00	50,000,000.00	49,962,006.00
PSI	NTRD	YANK1	88799	WESTPAC BANKING CORP NY CD	0.50000	06/22/12	50,000,000.00	50,001,565.68	49,977,789.50
PSI	NTRD	YANK1	89152	WESTPAC BANKING CORP NY CD	0.50000	06/22/12	50,000,000.00	50,034,469.03	49,977,789.50
PSI	NTRD	YANK1	88800	TORONTO DOMINION BK NY CD	0.30000	06/25/12	50,000,000.00	50,001,608.78	49,930,228.00
PSI	NTRD	YANK1	88820	TORONTO DOMINION BK NY CD	0.30000	06/26/12	50,000,000.00	50,001,622.65	49,929,634.00
PSI	NTRD	YANK1	88409	AU & NZ BANKING GRP NY CD	0.50000	06/29/12	50,000,000.00	50,001,661.83	49,961,283.50
PSI	NTRD	YANK1	88566	TORONTO DOMINION BK NY CD	0.30000	06/29/12	50,000,000.00	50,000,000.00	49,927,829.00
PSI	NTRD	YANK1	88568	TORONTO DOMINION BK NY CD	0.30000	06/29/12	50,000,000.00	50,000,000.00	49,927,829.00
PSI	NTRD	YANK1	88572	WESTPAC BANKING CORP NY CD	0.58000	06/29/12	50,000,000.00	50,000,000.00	49,974,691.50
PSI	NTRD	YANK1	88692	COMMONWEALTH BK OF AU NY CD	0.36000	06/29/12	50,000,000.00	50,001,663.56	49,937,884.50
PSI	NTRD	YANK1	88693	COMMONWEALTH BK OF AU NY CD	0.36000	06/29/12	50,000,000.00	50,001,663.56	49,937,884.50

Los Angeles County Treasurer  
 Treasurer Portfolio Compared to Market Value  
 As of February 29, 2012  
 Fund: Pooled Surplus Investments  
 Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	88773	BK OF NOVA SCOTIA HOUSTON CD	0.48000	06/29/12	50,000,000.00	50,000,000.00	49,957,984.50
PSI	NTRD	YANK1	89091	COMMONWEALTH BK OF AU NY CD	0.34000	07/20/12	50,000,000.00	50,007,820.69	49,923,254.00
PSI	NTRD	YANK1	88068	ROYAL BK OF CANADA NY CD	0.55000	10/15/12	50,000,000.00	50,000,000.00	49,869,748.50
PSI	NTRD	YANK1	88513	WESTPAC BANKING CORP NY CD	0.78000	12/20/12	50,000,000.00	50,004,051.01	49,828,769.50
PSI	NTRD	YANK1	88542	AU & NZ BANKING GRP NY CD	0.60000	12/20/12	50,000,000.00	50,000,000.00	49,755,886.50
PSI	NTRD	YANK1	88543	AU & NZ BANKING GRP NY CD	0.60000	12/20/12	50,000,000.00	50,000,000.00	49,755,886.50
PSI	NTRD	YANK1	88608	ROYAL BK OF CANADA NY CD	0.67000	12/20/12	50,000,000.00	50,000,000.00	49,784,255.00
<b>YANK1 Total</b>							<u>4,114,000,000.00</u>	<u>4,114,082,937.26</u>	<u>4,112,088,339.90</u>
<b>NTRD Total</b>							<b>23,499,615,000.00</b>	<b>23,547,051,928.64</b>	<b>23,607,415,581.76</b>
PSI	TRADE	NOTE	89244	USTN	0.87500	01/31/17	50,000,000.00	50,154,360.23	50,046,875.00
<b>NOTE Total</b>							<u>50,000,000.00</u>	<u>50,154,360.23</u>	<u>50,046,875.00</u>
<b>TRADE Total</b>							<b>50,000,000.00</b>	<b>50,154,360.23</b>	<b>50,046,875.00</b>
<b>PSI Total</b>							<b>23,549,615,000.00</b>	<b>23,597,206,288.87</b>	<b>23,657,462,456.76</b>
<b>PSI Historical Cost</b>							<u><u>23,641,954,090.78</u></u>		



Los Angeles County Treasurer  
Treasurer Portfolio Compared to Market Value  
As of February 29, 2012  
Fund: Specific Purpose Investments  
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	BLPSI	CNFX	88104	GE CAPITAL CORP MTN	3.75000	11/14/14	1,500,000.00	1,569,533.69	1,603,425.00
SPI	BLPSI	CNFX	88105	GE CAPITAL CORP MTN	5.45000	01/15/13	1,500,000.00	1,554,187.02	1,563,210.00
		<b>CNFX Total</b>					<b>3,000,000.00</b>	<b>3,123,720.71</b>	<b>3,166,635.00</b>
		<b>BLPSI - BLP SCHOOLS SELF INS AUTHORITY Total</b>					<b>3,000,000.00</b>	<b>3,123,720.71</b>	<b>3,166,635.00</b>
SPI	GF	1TRD	14004	FLYING TRIANGLE 1ST	5.50000	08/01/12	2,992.44	2,992.44	2,992.44
SPI	GF	1TRD	16864	FLYING TRIANGLE 1ST	5.50000	01/01/14	27,680.98	27,680.98	27,680.98
SPI	GF	1TRD	12057	FLYING TRIANGLE LOAN	5.50000	04/01/17	78,802.81	78,802.81	78,802.81
		<b>1TRD Total</b>					<b>109,476.23</b>	<b>109,476.23</b>	<b>109,476.23</b>
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
		<b>LTBD Total</b>					<b>5,065,000.00</b>	<b>5,065,000.00</b>	<b>5,065,000.00</b>
		<b>GF - GENERAL FUND Total</b>					<b>5,174,476.23</b>	<b>5,174,476.23</b>	<b>5,174,476.23</b>
SPI	MAST	BOND	18810	USTB	7.25000	05/15/16	85,000.00	85,907.54	108,129.35
		<b>BOND Total</b>					<b>85,000.00</b>	<b>85,907.54</b>	<b>108,129.35</b>
		<b>MAST - MGMT ATTORNEY SETTLEMENT TRUST Total</b>					<b>85,000.00</b>	<b>85,907.54</b>	<b>108,129.35</b>
SPI	PHHPA	FFCB	89212	FFCB (CALLABLE)	3.70000	01/17/30	8,000,000.00	8,089,629.46	8,023,280.00
		<b>FFCB Total</b>					<b>8,000,000.00</b>	<b>8,089,629.46</b>	<b>8,023,280.00</b>
SPI	PHHPA	FHLB	89220	FHLB (CALLABLE)	3.45000	02/02/27	8,000,000.00	8,003,982.47	8,004,640.00
		<b>FHLB Total</b>					<b>8,000,000.00</b>	<b>8,003,982.47</b>	<b>8,004,640.00</b>
SPI	PHHPA	FNMA	89221	FNMA (CALLABLE)	3.00000	11/28/25	6,000,000.00	5,994,002.39	5,921,580.00
		<b>FNMA Total</b>					<b>6,000,000.00</b>	<b>5,994,002.39</b>	<b>5,921,580.00</b>
SPI	PHHPA	MCSA	89245	FHLMC (CALLABLE)	3.00000	01/25/27	5,000,000.00	5,042,328.91	5,029,650.00
		<b>MCSA Total</b>					<b>5,000,000.00</b>	<b>5,042,328.91</b>	<b>5,029,650.00</b>
		<b>PHHPA - PUENTE HILLS HABITAT PRESERVATION AUTH Total</b>					<b>27,000,000.00</b>	<b>27,129,943.23</b>	<b>26,979,150.00</b>
SPI	SANIT	FHLB	89197	FHLB (CALLABLE)	1.05000	02/23/17	50,000,000.00	49,937,739.46	49,634,500.00
SPI	SANIT	FHLB	89198	FHLB (CALLABLE)	1.05000	02/23/17	7,400,000.00	7,390,785.44	7,345,906.00
		<b>FHLB Total</b>					<b>57,400,000.00</b>	<b>57,328,524.90</b>	<b>56,980,406.00</b>
SPI	SANIT	FHLM	88073	FHLMC (CALLABLE)	1.80000	11/09/16	714,000.00	714,000.00	715,727.88
		<b>FHLM Total</b>					<b>714,000.00</b>	<b>714,000.00</b>	<b>715,727.88</b>

Los Angeles County Treasurer  
Treasurer Portfolio Compared to Market Value  
As of February 29, 2012  
Fund: Specific Purpose Investments  
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SANIT	MCSA	87609	FNMA (CALLABLE)	1.05000	09/14/16	620,000.00	620,000.00	622,362.20
SPI	SANIT	MCSA	88071	FNMA (CALLABLE)	1.25000	10/26/16	72,000.00	72,000.00	72,226.80
SPI	SANIT	MCSA	88325	FNMA (CALLABLE)	1.35000	12/07/16	386,000.00	386,000.00	387,501.54
SPI	SANIT	MCSA	89199	FNMA (CALLABLE)	0.75000	02/28/17	50,000,000.00	50,000,000.00	49,335,000.00
SPI	SANIT	MCSA	89200	FNMA (CALLABLE)	0.75000	02/28/17	50,000,000.00	50,000,000.00	49,335,000.00
SPI	SANIT	MCSA	89201	FNMA (CALLABLE)	0.75000	02/28/17	7,000,000.00	7,000,000.00	6,906,900.00
SPI	SANIT	MCSA	89211	FHLMC (CALLABLE)	0.75000	02/28/17	50,000,000.00	50,000,000.00	49,825,000.00
<b>MCSA Total</b>							<b>158,078,000.00</b>	<b>158,078,000.00</b>	<b>156,483,990.54</b>
<b>SANIT - SANITATION DISTRICT Total</b>							<b>216,192,000.00</b>	<b>216,120,524.90</b>	<b>214,180,124.42</b>
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
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

Los Angeles County Treasurer  
Treasurer Portfolio Compared to Market Value  
As of February 29, 2012  
Fund: Specific Purpose Investments  
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	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
SPI	SCAQM	CTDQ	85933	S OF C LAIF	0.00000	12/31/12	45,607.02	45,607.02	45,607.02
SPI	SCAQM	CTDQ	86695	S OF C LAIF	0.00000	12/31/12	49,487.01	49,487.01	49,487.01
SPI	SCAQM	CTDQ	87359	S OF C LAIF	0.00000	12/31/12	47,004.27	47,004.27	47,004.27
SPI	SCAQM	CTDQ	88084	S OF C LAIF	0.00000	12/31/12	38,018.48	38,018.48	38,018.48
SPI	SCAQM	CTDQ	88969	S OF C LAIF	0.00000	12/31/12	38,087.21	38,087.21	38,087.21
<b>CTDQ Total</b>							<b>39,729,122.33</b>	<b>39,729,122.33</b>	<b>39,729,122.33</b>
<b>SCAQM - SOUTH COAST AIR QUALITY MGMT Total</b>							<b>39,729,122.33</b>	<b>39,729,122.33</b>	<b>39,729,122.33</b>
SPI	SLIM	CTDQ	22101	S OF C LAIF	0.00000	12/31/12	3,218,710.97	3,218,710.97	3,218,710.97
SPI	SLIM	CTDQ	23208	S OF C LAIF	0.00000	12/31/12	27,081.03	27,081.03	27,081.03
SPI	SLIM	CTDQ	23842	S OF C LAIF	0.00000	12/31/12	83,505.96	83,505.96	83,505.96
SPI	SLIM	CTDQ	24459	S OF C LAIF	0.00000	12/31/12	94,996.78	94,996.78	94,996.78
SPI	SLIM	CTDQ	25326	S OF C LAIF	0.00000	12/31/12	104,088.41	104,088.41	104,088.41
SPI	SLIM	CTDQ	26241	S OF C LAIF	0.00000	12/31/12	110,715.07	110,715.07	110,715.07
SPI	SLIM	CTDQ	27270	S OF C LAIF	0.00000	12/31/12	117,811.43	117,811.43	117,811.43
SPI	SLIM	CTDQ	28140	S OF C LAIF	0.00000	12/31/12	118,831.50	118,831.50	118,831.50
SPI	SLIM	CTDQ	28986	S OF C LAIF	0.00000	12/31/12	117,968.90	117,968.90	117,968.90
SPI	SLIM	CTDQ	29917	S OF C LAIF	0.00000	12/31/12	115,386.18	115,386.18	115,386.18
SPI	SLIM	CTDQ	31093	S OF C LAIF	0.00000	12/31/12	114,884.96	114,884.96	114,884.96
SPI	SLIM	CTDQ	31850	S OF C LAIF	0.00000	12/31/12	119,214.46	119,214.46	119,214.46

Los Angeles County Treasurer  
Treasurer Portfolio Compared to Market Value  
As of February 29, 2012  
Fund: Specific Purpose Investments  
Attachment X

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

Los Angeles County Treasurer  
Treasurer Portfolio Compared to Market Value  
As of February 29, 2012  
Fund: Specific Purpose Investments  
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	73504	S OF C LAIF	0.00000	12/31/12	165,030.36	165,030.36	165,030.36
SPI	SLIM	CTDQ	74485	S OF C LAIF	0.00000	12/31/12	168,848.34	168,848.34	168,848.34
SPI	SLIM	CTDQ	75693	S OF C LAIF	0.00000	12/31/12	161,848.34	161,848.34	161,848.34
SPI	SLIM	CTDQ	77131	S OF C LAIF	0.00000	12/31/12	136,599.41	136,599.41	136,599.41
SPI	SLIM	CTDQ	78104	S OF C LAIF	0.00000	12/31/12	102,613.52	102,613.52	102,613.52
SPI	SLIM	CTDQ	79000	S OF C LAIF	0.00000	12/31/12	93,633.67	93,633.67	93,633.67
SPI	SLIM	CTDQ	79882	S OF C LAIF	0.00000	12/31/12	86,272.14	86,272.14	86,272.14
SPI	SLIM	CTDQ	80621	S OF C LAIF	0.00000	12/31/12	63,895.36	63,895.36	63,895.36
SPI	SLIM	CTDQ	81265	S OF C LAIF	0.00000	12/31/12	51,337.52	51,337.52	51,337.52
SPI	SLIM	CTDQ	81963	S OF C LAIF	0.00000	12/31/12	31,005.24	31,005.24	31,005.24
SPI	SLIM	CTDQ	82761	S OF C LAIF	0.00000	12/31/12	20,942.34	20,942.34	20,942.34
SPI	SLIM	CTDQ	83552	S OF C LAIF	0.00000	12/31/12	18,906.35	18,906.35	18,906.35
SPI	SLIM	CTDQ	84323	S OF C LAIF	0.00000	12/31/12	16,628.36	16,628.36	16,628.36
SPI	SLIM	CTDQ	85020	S OF C LAIF	0.00000	12/31/12	12,936.00	12,936.00	12,936.00
SPI	SLIM	CTDQ	85931	S OF C LAIF	0.00000	12/31/12	11,519.98	11,519.98	11,519.98
SPI	SLIM	CTDQ	86696	S OF C LAIF	0.00000	12/31/12	12,561.86	12,561.86	12,561.86
SPI	SLIM	CTDQ	87360	S OF C LAIF	0.00000	12/31/12	11,931.63	11,931.63	11,931.63
SPI	SLIM	CTDQ	88085	S OF C LAIF	0.00000	12/31/12	9,650.67	9,650.67	9,650.67
SPI	SLIM	CTDQ	88970	S OF C LAIF	0.00000	12/31/12	9,668.11	9,668.11	9,668.11
<b>CTDQ Total</b>							<b>10,084,896.61</b>	<b>10,084,896.61</b>	<b>10,084,896.61</b>
<b>SLIM - SCHOOLS LINKED INSURANCE MGMT Total</b>							<b>10,084,896.61</b>	<b>10,084,896.61</b>	<b>10,084,896.61</b>
SPI	WASIA	CTDQ	22460	S OF C LAIF	0.00000	12/31/12	7,000,000.00	7,000,000.00	7,000,000.00
SPI	WASIA	CTDQ	23844	S OF C LAIF	0.00000	12/31/12	73,432.18	73,432.18	73,432.18
SPI	WASIA	CTDQ	24460	S OF C LAIF	0.00000	12/31/12	88,299.86	88,299.86	88,299.86
SPI	WASIA	CTDQ	25245	S OF C LAIF	0.00000	12/31/12	96,741.95	96,741.95	96,741.95
SPI	WASIA	CTDQ	26250	S OF C LAIF	0.00000	12/31/12	102,900.92	102,900.92	102,900.92
SPI	WASIA	CTDQ	26945	S OF C LAIF	0.00000	12/31/12	109,496.42	109,496.42	109,496.42
SPI	WASIA	CTDQ	28143	S OF C LAIF	0.00000	12/31/12	110,444.50	110,444.50	110,444.50
SPI	WASIA	CTDQ	28732	S OF C LAIF	0.00000	12/31/12	109,642.78	109,642.78	109,642.78
SPI	WASIA	CTDQ	29586	S OF C LAIF	0.00000	12/31/12	107,242.35	107,242.35	107,242.35
SPI	WASIA	CTDQ	30647	S OF C LAIF	0.00000	12/31/12	106,776.50	106,776.50	106,776.50
SPI	WASIA	CTDQ	31539	S OF C LAIF	0.00000	12/31/12	110,800.43	110,800.43	110,800.43
SPI	WASIA	CTDQ	32361	S OF C LAIF	0.00000	12/31/12	112,429.36	112,429.36	112,429.36
SPI	WASIA	CTDQ	33315	S OF C LAIF	0.00000	12/31/12	111,250.16	111,250.16	111,250.16
SPI	WASIA	CTDQ	34059	S OF C LAIF	0.00000	12/31/12	115,396.80	115,396.80	115,396.80
SPI	WASIA	CTDQ	34957	S OF C LAIF	0.00000	12/31/12	119,331.99	119,331.99	119,331.99
SPI	WASIA	CTDQ	35633	S OF C LAIF	0.00000	12/31/12	121,662.01	121,662.01	121,662.01
SPI	WASIA	CTDQ	36439	S OF C LAIF	0.00000	12/31/12	120,560.95	120,560.95	120,560.95
SPI	WASIA	CTDQ	37287	S OF C LAIF	0.00000	12/31/12	122,793.41	122,793.41	122,793.41
SPI	WASIA	CTDQ	38231	S OF C LAIF	0.00000	12/31/12	125,464.71	125,464.71	125,464.71

Los Angeles County Treasurer  
Treasurer Portfolio Compared to Market Value  
As of February 29, 2012  
Fund: Specific Purpose Investments  
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	38988	S OF C LAIF	0.00000	12/31/12	123,110.08	123,110.08	123,110.08
SPI	WASIA	CTDQ	39857	S OF C LAIF	0.00000	12/31/12	116,122.07	116,122.07	116,122.07
SPI	WASIA	CTDQ	40652	S OF C LAIF	0.00000	12/31/12	116,409.22	116,409.22	116,409.22
SPI	WASIA	CTDQ	41374	S OF C LAIF	0.00000	12/31/12	121,913.10	121,913.10	121,913.10
SPI	WASIA	CTDQ	42151	S OF C LAIF	0.00000	12/31/12	130,096.85	130,096.85	130,096.85
SPI	WASIA	CTDQ	43228	S OF C LAIF	0.00000	12/31/12	137,722.35	137,722.35	137,722.35
SPI	WASIA	CTDQ	44236	S OF C LAIF	0.00000	12/31/12	148,814.38	148,814.38	148,814.38
SPI	WASIA	CTDQ	45087	S OF C LAIF	0.00000	12/31/12	160,439.61	160,439.61	160,439.61
SPI	WASIA	CTDQ	46124	S OF C LAIF	0.00000	12/31/12	164,235.76	164,235.76	164,235.76
SPI	WASIA	CTDQ	47346	S OF C LAIF	0.00000	12/31/12	154,479.69	154,479.69	154,479.69
SPI	WASIA	CTDQ	48500	S OF C LAIF	0.00000	12/31/12	136,806.32	136,806.32	136,806.32
SPI	WASIA	CTDQ	49797	S OF C LAIF	0.00000	12/31/12	117,896.11	117,896.11	117,896.11
SPI	WASIA	CTDQ	50782	S OF C LAIF	0.00000	12/31/12	93,828.22	93,828.22	93,828.22
SPI	WASIA	CTDQ	51468	S OF C LAIF	0.00000	12/31/12	77,816.21	77,816.21	77,816.21
SPI	WASIA	CTDQ	52669	S OF C LAIF	0.00000	12/31/12	73,638.02	73,638.02	73,638.02
SPI	WASIA	CTDQ	53919	S OF C LAIF	0.00000	12/31/12	71,712.31	71,712.31	71,712.31
SPI	WASIA	CTDQ	55075	S OF C LAIF	0.00000	12/31/12	63,529.28	63,529.28	63,529.28
SPI	WASIA	CTDQ	56614	S OF C LAIF	0.00000	12/31/12	53,439.15	53,439.15	53,439.15
SPI	WASIA	CTDQ	58054	S OF C LAIF	0.00000	12/31/12	48,548.65	48,548.65	48,548.65
SPI	WASIA	CTDQ	59107	S OF C LAIF	0.00000	12/31/12	45,394.14	45,394.14	45,394.14
SPI	WASIA	CTDQ	60184	S OF C LAIF	0.00000	12/31/12	43,670.82	43,670.82	43,670.82
SPI	WASIA	CTDQ	61112	S OF C LAIF	0.00000	12/31/12	40,902.21	40,902.21	40,902.21
SPI	WASIA	CTDQ	61967	S OF C LAIF	0.00000	12/31/12	40,077.53	40,077.53	40,077.53
SPI	WASIA	CTDQ	62781	S OF C LAIF	0.00000	12/31/12	47,360.06	47,360.06	47,360.06
SPI	WASIA	CTDQ	64004	S OF C LAIF	0.00000	12/31/12	56,867.52	56,867.52	56,867.52
SPI	WASIA	CTDQ	64953	S OF C LAIF	0.00000	12/31/12	66,511.63	66,511.63	66,511.63
SPI	WASIA	CTDQ	65952	S OF C LAIF	0.00000	12/31/12	80,980.97	80,980.97	80,980.97
SPI	WASIA	CTDQ	66799	S OF C LAIF	0.00000	12/31/12	92,052.67	92,052.67	92,052.67
SPI	WASIA	CTDQ	67820	S OF C LAIF	0.00000	12/31/12	105,862.06	105,862.06	105,862.06
SPI	WASIA	CTDQ	68718	S OF C LAIF	0.00000	12/31/12	116,198.76	116,198.76	116,198.76
SPI	WASIA	CTDQ	69519	S OF C LAIF	0.00000	12/31/12	133,128.44	133,128.44	133,128.44
SPI	WASIA	CTDQ	70361	S OF C LAIF	0.00000	12/31/12	148,096.70	148,096.70	148,096.70
SPI	WASIA	CTDQ	71270	S OF C LAIF	0.00000	12/31/12	155,401.61	155,401.61	155,401.61
SPI	WASIA	CTDQ	72331	S OF C LAIF	0.00000	12/31/12	156,041.22	156,041.22	156,041.22
SPI	WASIA	CTDQ	73502	S OF C LAIF	0.00000	12/31/12	161,430.69	161,430.69	161,430.69
SPI	WASIA	CTDQ	74484	S OF C LAIF	0.00000	12/31/12	165,165.40	165,165.40	165,165.40
SPI	WASIA	CTDQ	75692	S OF C LAIF	0.00000	12/31/12	158,318.08	158,318.08	158,318.08
SPI	WASIA	CTDQ	77133	S OF C LAIF	0.00000	12/31/12	133,619.88	133,619.88	133,619.88
SPI	WASIA	CTDQ	78105	S OF C LAIF	0.00000	12/31/12	100,375.31	100,375.31	100,375.31
SPI	WASIA	CTDQ	79001	S OF C LAIF	0.00000	12/31/12	91,591.32	91,591.32	91,591.32
SPI	WASIA	CTDQ	79883	S OF C LAIF	0.00000	12/31/12	84,390.36	84,390.36	84,390.36
SPI	WASIA	CTDQ	80622	S OF C LAIF	0.00000	12/31/12	62,501.67	62,501.67	62,501.67

Los Angeles County Treasurer  
 Treasurer Portfolio Compared to Market Value  
 As of February 29, 2012  
 Fund: Specific Purpose Investments  
 Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	81266	S OF C LAIF	0.00000	12/31/12	50,217.74	50,217.74	50,217.74
SPI	WASIA	CTDQ	81964	S OF C LAIF	0.00000	12/31/12	30,328.95	30,328.95	30,328.95
SPI	WASIA	CTDQ	82762	S OF C LAIF	0.00000	12/31/12	20,485.54	20,485.54	20,485.54
SPI	WASIA	CTDQ	83553	S OF C LAIF	0.00000	12/31/12	18,493.96	18,493.96	18,493.96
SPI	WASIA	CTDQ	84324	S OF C LAIF	0.00000	12/31/12	18,689.25	18,689.25	18,689.25
SPI	WASIA	CTDQ	85021	S OF C LAIF	0.00000	12/31/12	17,434.54	17,434.54	17,434.54
SPI	WASIA	CTDQ	85932	S OF C LAIF	0.00000	12/31/12	15,525.44	15,525.44	15,525.44
SPI	WASIA	CTDQ	86697	S OF C LAIF	0.00000	12/31/12	16,929.59	16,929.59	16,929.59
SPI	WASIA	CTDQ	87361	S OF C LAIF	0.00000	12/31/12	16,080.22	16,080.22	16,080.22
SPI	WASIA	CTDQ	88086	S OF C LAIF	0.00000	12/31/12	13,006.17	13,006.17	13,006.17
SPI	WASIA	CTDQ	88971	S OF C LAIF	0.00000	12/31/12	13,029.68	13,029.68	13,029.68
<b>CTDQ Total</b>							<b>13,591,384.79</b>	<b>13,591,384.79</b>	<b>13,591,384.79</b>
<b>WASIA - SCHOOLS LINKED INSURANCE MGMT Total</b>							<b>13,591,384.79</b>	<b>13,591,384.79</b>	<b>13,591,384.79</b>
<b>SPI Total</b>							<b>314,856,879.96</b>	<b>315,039,976.34</b>	<b>313,013,918.73</b>
<b>SPI Historical Cost</b>								<b>315,076,173.09</b>	

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 02/29/12  
TRUSTEE: DEUTSCHE BANK  
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
01/05/06	CALABASAS LANDFILL 2005	\$3,325,784.14
07/02/97	COUNTY OF LOS ANGELES - COMMERCIAL PAPER PROGRAM	4,070,561.87
08/31/11	HIGH DESERT COMPLEX SOLAR PROJECTS 2011 QECB	<u>8,803.89</u>
	DEUTSCHE BANK - TRUSTEE TOTAL	<u><u>\$7,405,149.90</u></u>



LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 02/29/12  
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	28,468,349.12
12/11/96	CFD #2/CI 2656-M REF SERIES A & B	715,139.71
01/15/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	17,842,295.66
11/24/09	LAC-CAL 2009 SER A	1,000,157.34
12/21/11	LAC-CAL 2011 SER A	2,009,338.47
	<b>BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL</b>	<b><u>\$50,445,173.34</u></b>

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 02/29/12  
TRUSTEE: U.S. BANK  
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
12/01/98	DISNEY PROJECT (Partial Refund), 1998	\$4,181,106.70
02/09/93	DISNEY PROJECT, 1993	\$14,952,050.28
04/29/02	MASTER REFUNDING 2002A	\$4,015,605.97
12/02/02	MASTER REFUNDING 2002B	\$1,784,611.62
03/02/05	MASTER REFUNDING 2005A	\$26,712,165.82
12/13/06	MASTER REFUNDING 2006 A & B	\$33,518,721.56
11/23/10	MULTIPLE CAPITAL FACILITIES PROJECT 1 A & B	<u>\$513,718,046.42</u>
	U.S. BANK - TRUSTEE TOTAL	<u><u>\$598,882,308.37</u></u>

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 02/29/12  
TRUSTEE: LOS ANGELES COUNTY  
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	LOS ANGELES COMMUNITY COLLEGE (LACC)	\$107,561.60
	SPECIAL SAFEKEEPING (KNOX-KEENE)	<u>\$301,938.93</u>
	TREASURER TOTAL	<u><u>\$409,500.53</u></u>

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 02/29/12  
MANAGER: PUBLIC FINANCIAL MANAGEMENT  
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
ALLIANCE OF SCHOOLS COOPERATIVE INSURANCE PROGRAM		
	INVESTMENTS	\$136,090,000.00
	CASH AND EQUIVALENTS	<u>696,258.94</u>
	PFM - TRUSTEE TOTAL	<u><u>\$136,786,258.94</u></u>

Los Angeles County Treasurer  
 Floating Rate Securities - NTRD PSI Non-Trading  
 As of 02/29/12  
 Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
<b>CORPORATE AND AGENCY ISSUED-</b>						
CNFL -						
84432	TOYOTA MOTOR CREDIT CORP FRN	0.78	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	0.78	10/12/12	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+20bp.
85269	TOYOTA MOTOR CREDIT CORP FRN	0.65	11/15/12	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+15bp. Issued under MTN Program. Ser B.
88615	TOYOTA MOTOR CREDIT CORP FRN	0.75	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	25,001,328.31	Cpn rate=Qtrly US\$LIBOR+60bp.
88095	GE CAPITAL CORP FRN	1.43	01/07/14	19,150,000.00	18,921,018.23	Cpn rate=Qtrly US\$LIBOR+85bp.
<b>CNFL Totals</b>				<b>219,150,000.00</b>	<b>218,922,346.54</b>	
CNFM -						
87874	WESTPAC BANKING CORP NY FRN	0.34	03/26/12	50,000,000.00	50,000,347.25	Cpn rate=Monthly US\$LIBOR+10bp.
87917	ROYAL BK OF CANADA NY FRN	0.37	09/27/12	50,000,000.00	50,000,000.00	Cpn rate=Monthly US\$LIBOR+12.5bp.
<b>CNFM Totals</b>				<b>100,000,000.00</b>	<b>100,000,347.25</b>	
CNFRQ						
88716	GE CAPITAL CORP FRN	1.50	12/29/14	35,000,000.00	35,000,000.00	Cpn rate=Qtrly Fix-to-float @ 3ML+.80.
89124	GE CAPITAL CORP FRN	1.38	01/30/15	25,000,000.00	25,000,000.00	Cpn rate=Qtrly Fix-to-float @ 3ML+.75.
<b>CNFRQ Totals</b>				<b>60,000,000.00</b>	<b>60,000,000.00</b>	
FLCQ						
88524	BK OF NOVA SCOTIA HOUSTON FRCD	0.79	03/12/12	25,000,000.00	25,003,587.09	Cpn rate=Qtrly US\$LIBOR+25bp.
<b>FLCQ Totals</b>				<b>25,000,000.00</b>	<b>25,003,587.09</b>	
FRCDQ2						
88581	WESTPAC BANKING CORP NY FRCD	0.71	12/20/12	50,000,000.00	50,003,941.02	Cpn rate=Qtrly US\$LIBOR+15bp.
88898	COMMONWEALTH BK OF AU NY FRCD	1.29	06/14/13	50,000,000.00	50,007,773.08	Cpn rate=Qtrly US\$LIBOR+75bp.
<b>FRCDQ2 Totals</b>				<b>100,000,000.00</b>	<b>100,011,714.10</b>	
<b>CORPORATE AND AGENCY ISSUED TOTAL</b>				<b>504,150,000.00</b>	<b>503,937,994.98</b>	
<b>LOS ANGELES COUNTY ISSUED -</b>						
BAN -						
88203	LACCAL BANS	0.55	06/30/14	7,000,000.00	7,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
<b>BAN Totals</b>				<b>7,000,000.00</b>	<b>7,000,000.00</b>	
<b>LOS ANGELES COUNTY ISSUED TOTAL</b>				<b>7,000,000.00</b>	<b>7,000,000.00</b>	
<b>NTRD - PSI NON-TRADING Total</b>				<b>511,150,000.00</b>	<b>510,937,994.98</b>	

LOS ANGELES COUNTY TREASURER  
BOND ANTICIPATION NOTES AND LACCAL  
AS OF 02/29/12  
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

<u>SEC ID</u>	<u>DESCRIPTION</u>	<u>DRAW DATE</u>	<u>AMOUNT</u>	<u>RATE</u>
88203	LACCAL	11/01/11	<u>7,000,000.00</u>	0.551%
			<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 February 29, 2012**  
**Attachment XIV**

SECURITY TYPE	NON-TRADING			TRADING		
	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	4,739,098,238.45	67.46	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	7,734,951,482.77	20.76	DAYS	0.00	0.00	DAYS
GOVERNMENTS	373,965,251.94	559.75	DAYS	0.00	0.00	DAYS
AGENCIES	9,959,706,609.62	1,282.23	DAYS	50,154,360.23	1,798.00	DAYS
MUNICIPALS	7,000,000.00	852.00	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	732,330,345.86	260.34	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	<u>\$23,547,051,928.64</u>	<u>579.98</u>	<u>DAYS</u>	<u>\$50,154,360.23</u>	<u>1,798.00</u>	<u>DAYS</u>

Los Angeles County Treasurer  
Inventory Report - Totals Section  
Maturity Range Grouping  
As of February 29, 2012  
Attachment XV

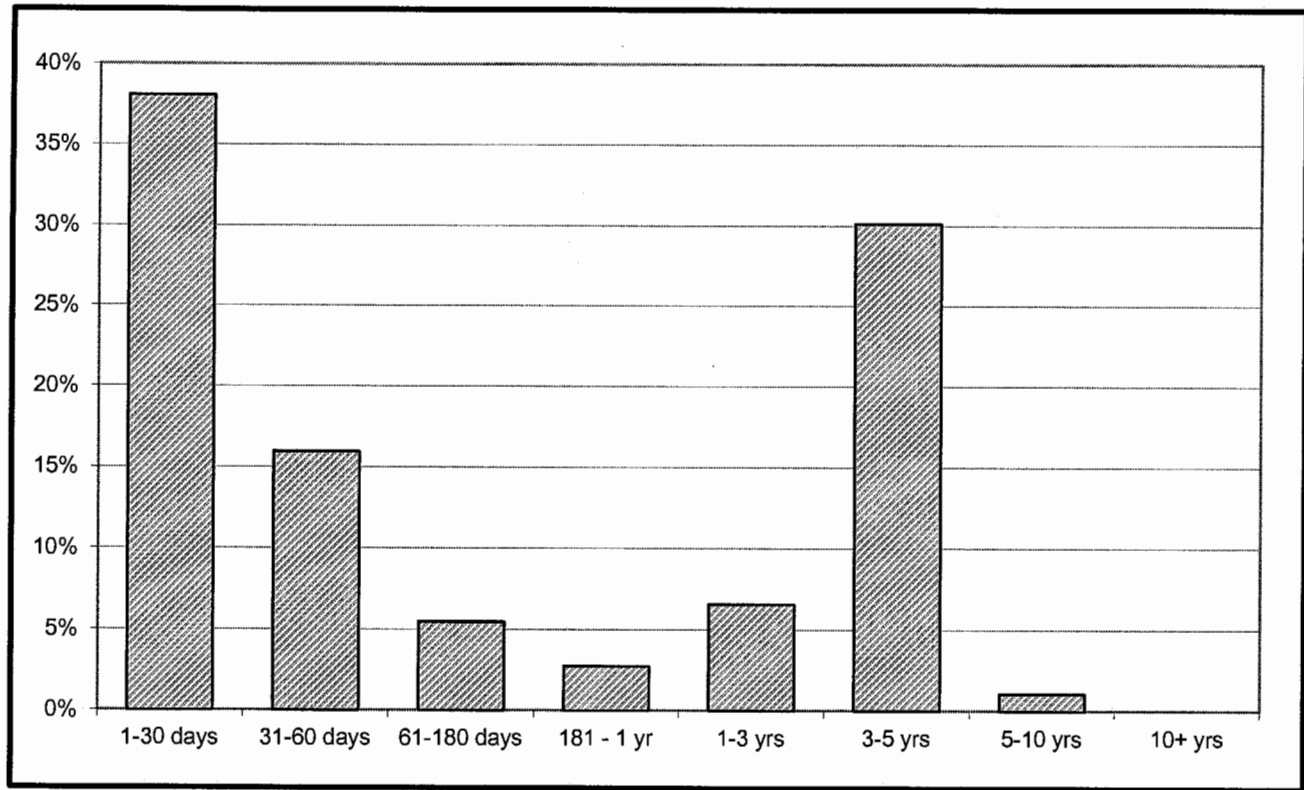
Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
<b>PSI - NTRD/TRD</b>							
1 to 30 Days	03/01/12 - 03/30/12	8,982,568,000.00	38.14	38.14	8,982,219,817.39	38.07	38.07
31 to 60 Days	03/31/12 - 04/29/12	3,766,997,000.00	16.00	54.14	3,766,666,596.28	15.96	54.03
61 to 90 Days	04/30/12 - 05/29/12	285,829,000.00	1.21	55.35	285,798,054.53	1.21	55.24
91 to 120 Days	05/30/12 - 06/28/12	529,804,000.00	2.25	57.60	530,617,375.25	2.25	57.49
121 to 180 Days	06/29/12 - 08/27/12	475,000,000.00	2.02	59.62	475,012,809.64	2.01	59.50
181 to 270 Days	08/28/12 - 11/25/12	210,606,000.00	0.89	60.51	210,751,754.94	0.90	60.40
271 to 365 Days	11/26/12 - 02/28/13	433,855,000.00	1.84	62.35	434,407,492.82	1.84	62.24
1 to 1.5 YEARS	03/01/13 - 08/29/13	352,427,000.00	1.50	63.85	356,400,542.84	1.51	63.75
1.5 to 2 YEARS	08/30/13 - 02/28/14	757,888,000.00	3.22	67.07	773,075,041.52	3.27	67.02
2 to 3 YEARS	02/28/14 - 02/28/15	417,100,000.00	1.77	68.84	421,681,126.69	1.79	68.81
3 to 4 YEARS	02/28/15 - 02/28/16	1,701,235,000.00	7.22	76.06	1,702,146,960.89	7.21	76.02
4 to 5 YEARS	02/28/15 - 02/28/16	5,386,866,000.00	22.88	98.94	5,409,049,870.03	22.92	98.94
5 to 10 YEARS	02/28/17 - 02/28/22	249,440,000.00	1.06	100.00	249,378,846.05	1.06	100.00
<b>Portfolio Total:</b>		<b>\$23,549,615,000.00</b>			<b>\$23,597,206,288.87</b>		
<b>BLPSI</b>							
271 to 365 Days	11/26/12 - 02/28/13	1,500,000.00	50.00	50.00	1,554,187.02	49.75	49.80
2 to 3 YEARS	02/28/14 - 02/28/15	1,500,000.00	50.00	100.00	1,569,533.69	50.25	100.05
<b>Portfolio Total:</b>		<b>\$3,000,000.00</b>			<b>\$3,123,720.71</b>		
<b>GF</b>							
121 to 180 Days	06/29/12 - 08/27/12	2,992.44	0.06	0.06	2,992.44	0.06	0.06
1.5 to 2 YEARS	08/30/13 - 02/28/14	27,680.98	0.53	0.59	27,680.98	0.53	0.59
5 to 10 YEARS	02/28/17 - 02/28/22	5,143,802.81	99.41	100.00	5,143,802.81	99.41	100.00
<b>Portfolio Total:</b>		<b>\$5,174,476.23</b>			<b>\$5,174,476.23</b>		
<b>MAST</b>							
4 to 5 YEARS	02/28/15 - 02/28/16	85,000.00	100.00	100.00	85,907.54	100.00	100.00
<b>Portfolio Total:</b>		<b>\$85,000.00</b>			<b>\$85,907.54</b>		
<b>PHHPA</b>							
10 + YEARS	02/28/22 - 02/28/62	27,000,000.00	100.00	100.00	27,129,943.23	100.00	100.00
<b>Portfolio Total:</b>		<b>\$27,000,000.00</b>			<b>\$27,129,943.23</b>		
<b>SANIT</b>							
4 to 5 YEARS	02/28/15 - 02/28/16	216,192,000.00	100.00	100.00	216,120,524.90	100.00	100.00
<b>Portfolio Total:</b>		<b>\$216,192,000.00</b>			<b>\$216,120,524.90</b>		



Los Angeles County Treasurer  
 Inventory Report - Totals Section  
 Maturity Range Grouping  
 As of February 29, 2012  
 Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
<b>SCAQM</b>							
271 to 365 Days	11/26/12 - 02/28/13	<u>39,729,122.33</u>	100.00	100.00	<u>39,729,122.33</u>	100.00	100.00
<b>Portfolio Total:</b>		<b>\$39,729,122.33</b>			<b>\$39,729,122.33</b>		
<b>SLIM</b>							
271 to 365 Days	11/26/12 - 02/28/13	<u>10,084,896.61</u>	100.00	100.00	<u>10,084,896.61</u>	100.00	100.00
<b>Portfolio Total:</b>		<b>\$10,084,896.61</b>			<b>\$10,084,896.61</b>		
<b>WASIA</b>							
271 to 365 Days	11/26/12 - 02/28/13	<u>13,591,384.79</u>	100.00	100.00	<u>13,591,384.79</u>	100.00	100.00
<b>Portfolio Total:</b>		<b>\$13,591,384.79</b>			<b>\$13,591,384.79</b>		

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



<u>L.A.C. INVESTMENT POOL</u>		
	<u>In Thousands</u>	<u>%</u>
1 - 30 days	\$ 8,982,220	38.07%
31 - 60 days	3,766,666	15.96%
61 - 180 days	1,291,428	5.47%
181 - 1 yr	645,159	2.74%
1 - 3 yrs	1,551,157	6.57%
3 - 5 yrs	7,111,197	30.13%
5 - 10 yrs	249,379	1.06%
10+ yrs	-	0.00%
	<u>\$ 23,597,206</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 02/29/12  
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	\$10,084,896.61
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,729,122.33
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	<u>13,591,384.79</u>
	LAIF TOTAL	<u><u>\$63,405,403.73</u></u>

## POOLED MONEY INVESTMENT ACCOUNT

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

	JANUARY 2012	JANUARY 2011	CHANGE
<b>Average Daily Portfolio</b>	\$ 65,023,797	\$ 69,225,541	\$ -4,201,744
<b>Accrued Earnings</b>	\$ 21,204	\$ 31,638	\$ -10,434
<b>Effective Yield</b>	0.385 %	0.538 %	-0.153 %
<b>Average Life-Month End (In Days)</b>	245	180	+65
<b>Total Security Transactions</b>			
Amount	\$ 15,812,434	\$ 21,577,155	\$ -5,764,721
Number	318	435	-117
<b>Total Time Deposit Transactions</b>			
Amount	\$ 3,703,800	\$ 3,417,800	\$ +286,000
Number	136	141	-5
<b>Average Workday Investment Activity</b>	\$ 975,812	\$ 1,249,748	\$ -273,936
<b>Prescribed Demand Account Balances For Services</b>	\$ 1,828,496	\$ 1,713,655	\$ +114,841

**BILL LOCKYER  
 TREASURER  
 STATE OF CALIFORNIA**

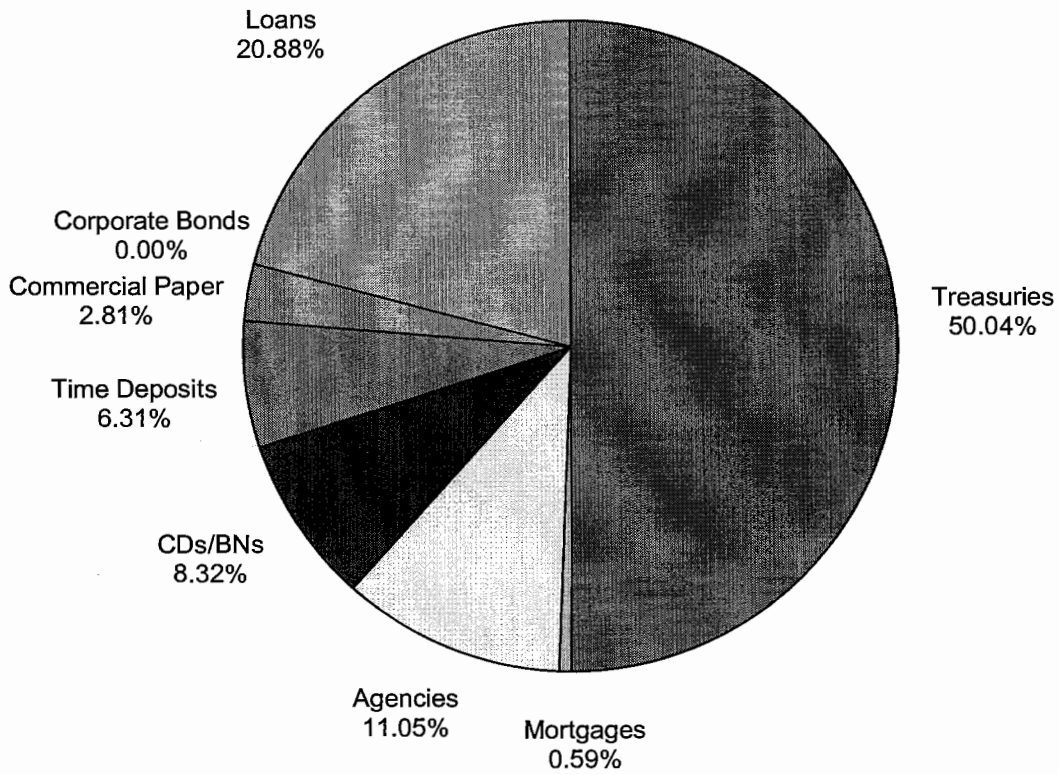
**INVESTMENT DIVISION SELECTED INVESTMENT DATA  
 ANALYSIS OF THE POOLED MONEY INVESTMENT ACCOUNT PORTFOLIO  
 (000 OMITTED)**

		January 31, 2012		<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
<u>TYPE OF SECURITY</u>	<u>AMOUNT</u>	<u>PERCENT OF PORTFOLIO</u>		
<b>Government</b>				
Bills	\$ 17,967,596	27.16		-1.66
Bonds	0	0.00		0
Notes	15,132,482	22.88		+1.46
Strips	0	0.00		0
<b>Total Government</b>	<b>\$ 33,100,078</b>	<b>50.04</b>		<b>-0.20</b>
<b>Federal Agency Debentures</b>	<b>\$ 1,817,763</b>	<b>2.75</b>		<b>+0.09</b>
Certificates of Deposit	5,500,038	8.32		-2.37
Bank Notes	0	0.00		0
Bankers' Acceptances	0	0.00		0
Repurchases	0	0.00		0
Federal Agency Discount Notes	4,791,501	7.24		+0.18
Time Deposits	4,173,640	6.31		+0.22
GNMAs	28	0.00		0
Commercial Paper	1,859,400	2.81		0
FHLMC/Remics	388,519	0.59		0
Corporate Bonds	0	0.00		0
AB 55 Loans	311,964	0.47		+0.02
GF Loans	13,501,000	20.41		+2.03
NOW Accounts	0	0.00		0
Other	699,922	1.06		+0.03
Reversed Repurchases	0	0.00		0
<b>Total (All Types)</b>	<b>\$ 66,143,853</b>	<b>100.00</b>		

**INVESTMENT ACTIVITY**

	JANUARY 2012		DECEMBER 2011	
	<u>NUMBER</u>	<u>AMOUNT</u>	<u>NUMBER</u>	<u>AMOUNT</u>
Pooled Money	318	\$ 15,812,434	347	\$ 17,298,374
Other	3	58,873	28	820,885
Time Deposits	136	3,703,800	106	2,209,000
<b>Totals</b>	<b>457</b>	<b>\$ 19,575,107</b>	<b>481</b>	<b>\$ 20,328,259</b>
PMIA Monthly Average Effective Yield	0.385		0.382	
Year to Date Yield Last Day of Month	0.389		0.389	

# Pooled Money Investment Account Portfolio Composition \$66.1 Billion 01/31/12



**ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
-------------	-------------	---------------------------------	--------------------------------	------------------------------	----------------------------	----------------------------	--------------------------------	----------------------------------

**01/03/12 SALES**

TR	BILL		04/05/12	0.005%	50,000	251	96,104.17	0.281
TR	BILL		04/05/12	0.005%	50,000	251	96,104.17	0.281
TR	BILL		04/05/12	0.005%	50,000	251	96,104.17	0.281
TR	BILL		04/05/12	0.005%	50,000	251	96,104.17	0.281
TR	BILL		04/05/12	0.005%	50,000	253	97,868.06	0.284
TR	BILL		04/05/12	0.005%	50,000	253	97,868.06	0.284
TR	BILL		04/05/12	0.005%	50,000	253	97,868.06	0.284
TR	BILL		04/05/12	0.005%	50,000	253	97,868.06	0.284
TR	BILL		04/05/12	0.005%	50,000	253	97,868.06	0.284
TR	BILL		04/05/12	0.005%	50,000	253	97,868.06	0.284
TR	BILL		04/05/12	0.005%	50,000	253	97,868.06	0.284
TR	BILL		04/05/12	0.005%	50,000	253	97,868.06	0.284

**01/03/12 REDEMPTIONS**

CP	BARCLY US		01/03/12	0.180%	50,000	35	8,750.00	0.183
CP	BARCLY US		01/03/12	0.180%	50,000	35	8,750.00	0.183
CP	BARCLY US		01/03/12	0.180%	50,000	35	8,750.00	0.183
CP	BARCLY US		01/03/12	0.180%	50,000	35	8,750.00	0.183
CP	BARCLY US		01/03/12	0.180%	50,000	35	8,750.00	0.183
CP	BARCLY US		01/03/12	0.180%	50,000	35	8,750.00	0.183
CP	NORDEA NA		01/03/12	0.240%	50,000	35	11,666.67	0.243
CP	NORDEA NA		01/03/12	0.240%	50,000	35	11,666.67	0.243
CP	NORDEA NA		01/03/12	0.240%	50,000	35	11,666.67	0.243
CP	NORDEA NA		01/03/12	0.240%	50,000	35	11,666.67	0.243
YCD	NORINCHUK	0.200%	01/03/12	0.200%	50,000	15	4,166.67	0.203
YCD	NORINCHUK	0.200%	01/03/12	0.200%	50,000	15	4,166.67	0.203
YCD	NORINCHUK	0.200%	01/03/12	0.200%	50,000	15	4,166.67	0.203
YCD	NORINCHUK	0.200%	01/03/12	0.200%	50,000	15	4,166.67	0.203
YCD	NORINCHUK	0.220%	01/03/12	0.220%	50,000	21	6,406.67	0.223
YCD	NORINCHUK	0.220%	01/03/12	0.220%	50,000	21	6,406.67	0.223
YCD	NORINCHUK	0.220%	01/03/12	0.220%	50,000	21	6,406.67	0.223
YCD	NORINCHUK	0.220%	01/03/12	0.220%	50,000	21	6,406.67	0.223
YCD	SE BANKEN	0.260%	01/03/12	0.260%	50,000	33	11,916.67	0.264
YCD	SE BANKEN	0.260%	01/03/12	0.260%	50,000	33	11,916.67	0.264
YCD	SE BANKEN	0.260%	01/03/12	0.260%	50,000	33	11,916.67	0.264
YCD	SE BANKEN	0.260%	01/03/12	0.260%	50,000	33	11,916.67	0.264
YCD	TOKYO-MIT	0.200%	01/03/12	0.200%	50,000	33	9,166.67	0.203
YCD	TOKYO-MIT	0.200%	01/03/12	0.200%	50,000	33	9,166.67	0.203
YCD	TOKYO-MIT	0.200%	01/03/12	0.200%	50,000	33	9,166.67	0.203
YCD	TOKYO-MIT	0.200%	01/03/12	0.200%	50,000	33	9,166.67	0.203
YCD	TOKYO-MIT	0.200%	01/03/12	0.200%	50,000	35	9,722.22	0.203
YCD	TOKYO-MIT	0.200%	01/03/12	0.200%	50,000	35	9,722.22	0.203
YCD	TOKYO-MIT	0.200%	01/03/12	0.200%	50,000	35	9,722.22	0.203
YCD	TOKYO-MIT	0.200%	01/03/12	0.200%	50,000	35	9,722.22	0.203

**01/03/12 NO PURCHASES**

**01/04/12 NO REDEMPTIONS**

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

01/04/12 NO PURCHASES

01/05/12 NO REDEMPTIONS

01/05/12 PURCHASES

CD	UNIONBANK	0.250%	02/22/12	0.250%	50,000			
CD	UNIONBANK	0.250%	02/22/12	0.250%	50,000			
CD	UNIONBANK	0.250%	02/22/12	0.250%	50,000			
CD	UNIONBANK	0.250%	02/22/12	0.250%	50,000			
CP	FCAR		02/01/12	0.200%	50,000			
TR	NOTE	0.125%	12/31/13	0.253%	50,000			
TR	NOTE	0.125%	12/31/13	0.253%	50,000			
TR	NOTE	0.125%	12/31/13	0.253%	50,000			
TR	NOTE	0.125%	12/31/13	0.253%	50,000			
TR	NOTE	0.125%	12/31/13	0.255%	50,000			
TR	NOTE	0.125%	12/31/13	0.255%	50,000			
TR	NOTE	0.125%	12/31/13	0.255%	50,000			
TR	NOTE	0.125%	12/31/13	0.255%	50,000			
TR	NOTE	0.125%	12/31/13	0.255%	50,000			
TR	NOTE	0.125%	12/31/13	0.255%	50,000			
TR	NOTE	0.125%	12/31/13	0.255%	50,000			
TR	NOTE	0.125%	12/31/13	0.255%	50,000			
TR	NOTE	0.125%	12/31/13	0.255%	50,000			
TR	NOTE	0.125%	12/31/13	0.255%	50,000			
TR	NOTE	0.125%	12/31/13	0.255%	50,000			
YCD	TOKYO-MIT	0.260%	02/21/12	0.260%	40,000			
YCD	TOKYO-MIT	0.260%	02/21/12	0.260%	50,000			
YCD	TOKYO-MIT	0.260%	02/21/12	0.260%	50,000			
YCD	TOKYO-MIT	0.260%	02/21/12	0.260%	50,000			
YCD	TOKYO-MIT	0.260%	02/21/12	0.260%	50,000			
YCD	SCOTIA	0.260%	02/29/12	0.130%	10,000			
YCD	SCOTIA	0.260%	02/29/12	0.130%	50,000			

01/06/12 NO REDEMPTIONS

01/06/12 PURCHASES

CP	BARCLY US		01/10/12	0.100%	50,000			
CP	BARCLY US		01/10/12	0.100%	50,000			
CP	BARCLY US		01/11/12	0.110%	50,000			
CP	BARCLY US		01/11/12	0.110%	50,000			
CP	BARCLY US		01/11/12	0.110%	50,000			
CP	BARCLY US		01/11/12	0.110%	50,000			

01/09/12 NO REDEMPTIONS

01/09/12 NO PURCHASES

01/10/12 REDEMPTIONS

CP	BARCLY US		01/10/12	0.100%	50,000	4	555.56	0.101
CP	BARCLY US		01/10/12	0.100%	50,000	4	555.56	0.101
CP	TD USA		01/10/12	0.150%	50,000	62	12,916.67	0.152
CP	TD USA		01/10/12	0.150%	50,000	62	12,916.67	0.152



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

01/10/12 REDEMPTIONS (Continued)

YCD		SE BANKEN	0.240%	01/10/12	0.240%	50,000	27	9,000.00	0.243
YCD		SE BANKEN	0.240%	01/10/12	0.240%	50,000	27	9,000.00	0.243
YCD		SE BANKEN	0.240%	01/10/12	0.240%	50,000	27	9,000.00	0.243
YCD		SE BANKEN	0.240%	01/10/12	0.240%	50,000	27	9,000.00	0.243
YCD		SE BANKEN	0.240%	01/10/12	0.240%	50,000	27	9,000.00	0.243
YCD		SE BANKEN	0.240%	01/10/12	0.240%	50,000	27	9,000.00	0.243

01/10/12 NO PURCHASES

01/11/12 SALES

TR		BILL		04/05/12	0.010%	50,000	265	98,472.22	0.273
TR		BILL		04/05/12	0.010%	50,000	265	98,472.22	0.273
TR		BILL		04/05/12	0.010%	50,000	265	98,472.22	0.273
TR		BILL		04/05/12	0.010%	50,000	265	98,472.22	0.273

01/11/12 REDEMPTIONS

CD		UNIONBANK	0.180%	01/11/12	0.180%	50,000	27	6,750.00	0.183
CD		UNIONBANK	0.180%	01/11/12	0.180%	50,000	27	6,750.00	0.183
CD		UNIONBANK	0.180%	01/11/12	0.180%	50,000	27	6,750.00	0.183
CD		UNIONBANK	0.180%	01/11/12	0.180%	50,000	27	6,750.00	0.183
CP		BARCLY US		01/11/12	0.110%	50,000	5	763.89	0.112
CP		BARCLY US		01/11/12	0.110%	50,000	5	763.89	0.112
CP		BARCLY US		01/11/12	0.110%	50,000	5	763.89	0.112
CP		BARCLY US		01/11/12	0.110%	50,000	5	763.89	0.112
YCD		STNDRD CH	0.350%	01/11/12	0.350%	50,000	63	30,625.00	0.355
YCD		STNDRD CH	0.350%	01/11/12	0.350%	50,000	63	30,625.00	0.355
YCD		STNDRD CH	0.350%	01/11/12	0.350%	50,000	63	30,625.00	0.355

01/11/12 NO PURCHASES

01/12/12 NO REDEMPTIONS

01/12/12 PURCHASES

CP		GE CO		01/27/12	0.060%	50,000			
CP		GE CO		01/27/12	0.060%	50,000			
CP		GE CO		01/27/12	0.060%	50,000			
CP		GE CO		01/27/12	0.060%	50,000			
CP		GE CO		01/27/12	0.060%	50,000			
CP		GE CO		01/27/12	0.060%	50,000			
CP		GE CO		01/27/12	0.060%	50,000			
CP		GE CO		01/27/12	0.060%	50,000			
CP		GE CO		01/27/12	0.060%	50,000			
CP		GE CO		01/27/12	0.060%	50,000			
YCD		MONTREAL	0.080%	01/30/12	0.080%	50,000			
YCD		MONTREAL	0.080%	01/30/12	0.080%	50,000			
YCD		MONTREAL	0.080%	01/30/12	0.080%	50,000			
YCD		MONTREAL	0.080%	01/30/12	0.080%	50,000			

**ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
<b>01/12/12 PURCHASES (Continued)</b>								
	YCD	MONTREAL	01/30/12	0.080%	50,000			
<b>01/13/12 NO REDEMPTIONS</b>								
<b>01/13/12 NO PURCHASES</b>								
<b>01/17/12 NO REDEMPTIONS</b>								
<b>01/17/12 PURCHASES</b>								
	CP	BARCLY US	02/01/12	0.130%	50,000			
	CP	BARCLY US	02/01/12	0.130%	50,000			
	CP	BARCLY US	02/01/12	0.130%	50,000			
	CP	BARCLY US	02/01/12	0.130%	50,000			
	CP	GE CO	02/01/12	0.080%	50,000			
	CP	GE CO	02/01/12	0.080%	50,000			
	CP	GE CO	02/01/12	0.080%	50,000			
	CP	GE CO	02/01/12	0.080%	50,000			
	YCD	SUMITOMO	01/27/12	0.150%	50,000			
	YCD	SUMITOMO	01/27/12	0.150%	50,000			
	YCD	SUMITOMO	01/27/12	0.150%	50,000			
	YCD	SUMITOMO	01/27/12	0.150%	50,000			
	YCD	NORINCHUK	01/27/12	0.180%	50,000			
	YCD	NORINCHUK	01/27/12	0.180%	50,000			
	YCD	NORINCHUK	01/27/12	0.180%	50,000			
	YCD	NORINCHUK	01/27/12	0.180%	50,000			
	YCD	TOKYO-MIT	01/30/12	0.150%	50,000			
	YCD	TOKYO-MIT	01/30/12	0.150%	50,000			
	YCD	TOKYO-MIT	01/30/12	0.150%	50,000			
	YCD	TOKYO-MIT	01/30/12	0.150%	50,000			
<b>01/18/12 NO REDEMPTIONS</b>								
<b>01/18/12 PURCHASES</b>								
	YCD	SCOTIA	01/27/12	0.060%	50,000			
	YCD	SCOTIA	01/27/12	0.060%	50,000			
	YCD	SCOTIA	01/27/12	0.060%	50,000			
	YCD	SCOTIA	01/27/12	0.060%	50,000			
	YCD	MONTREAL	02/01/12	0.080%	50,000			
	YCD	MONTREAL	02/01/12	0.080%	50,000			
	YCD	MONTREAL	02/01/12	0.080%	50,000			
	YCD	MONTREAL	02/01/12	0.080%	50,000			
	YCD	MONTREAL	02/01/12	0.080%	50,000			
	YCD	MONTREAL	02/01/12	0.080%	50,000			
	YCD	SE BANKEN	02/01/12	0.100%	50,000			
	YCD	SE BANKEN	02/01/12	0.100%	50,000			
	YCD	SE BANKEN	02/01/12	0.100%	50,000			
	YCD	SE BANKEN	02/01/12	0.100%	50,000			

**ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
-------------	-------------	---------------------------------	--------------------------------	------------------------------	----------------------------	----------------------------	--------------------------------	----------------------------------

**01/19/12 NO REDEMPTIONS**

**01/19/12 PURCHASES**

CD	UNIONBANK	0.180%	02/21/12	0.180%	50,000			
CD	UNIONBANK	0.180%	02/21/12	0.180%	50,000			
CD	UNIONBANK	0.180%	02/21/12	0.180%	50,000			
CD	UNIONBANK	0.200%	02/27/12	0.200%	50,000			
CD	UNIONBANK	0.200%	02/27/12	0.200%	50,000			
CD	UNIONBANK	0.200%	02/27/12	0.200%	50,000			
CD	UNIONBANK	0.200%	02/27/12	0.200%	50,000			
CD	UNIONBANK	0.200%	02/27/12	0.200%	50,000			
CD	UNIONBANK	0.200%	02/27/12	0.200%	50,000			
CD	UNIONBANK	0.200%	02/27/12	0.200%	50,000			
YCD	NORINCHUK	0.180%	01/27/12	0.180%	50,000			
YCD	NORINCHUK	0.180%	01/27/12	0.180%	50,000			
YCD	NORINCHUK	0.190%	01/30/12	0.190%	50,000			
YCD	NORINCHUK	0.190%	01/30/12	0.190%	50,000			

**01/20/12 NO REDEMPTIONS**

**01/20/12 PURCHASES**

CP	GE CO		01/30/12	0.090%	50,000			
CP	GE CO		01/30/12	0.090%	50,000			
CP	GE CO		01/30/12	0.090%	50,000			
CP	GE CO		01/30/12	0.090%	50,000			
CP	GE CO		01/30/12	0.090%	50,000			

**01/23/12 NO REDEMPTIONS**

**01/23/12 PURCHASES**

CP	BARCLY US		01/24/12	0.120%	50,000			
CP	BARCLY US		01/24/12	0.120%	50,000			
YCD	NORINCHUK	0.180%	01/30/12	0.180%	50,000			
YCD	NORINCHUK	0.180%	01/30/12	0.180%	50,000			

**01/24/12 REDEMPTIONS**

CP	BARCLY US		01/24/12	0.120%	50,000	1	166.67	0.122
CP	BARCLY US		01/24/12	0.120%	50,000	1	166.67	0.122

**01/24/12 NO PURCHASES**

**01/25/12 NO REDEMPTIONS**

**01/25/12 PURCHASES**

CP	BARCLY US		01/27/12	0.110%	50,000			
CP	BARCLY US		01/27/12	0.110%	50,000			
CP	BARCLY US		01/30/12	0.110%	50,000			
CP	BARCLY US		01/30/12	0.110%	50,000			

**ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
<b>01/25/12 PURCHASES (Continued)</b>								
	CP	BARCLY US	01/30/12	0.110%	50,000			
	CP	BARCLY US	01/30/12	0.110%	50,000			
	YCD	MONTREAL	02/01/12	0.090%	50,000			
	YCD	MONTREAL	02/01/12	0.090%	50,000			
	YCD	MONTREAL	02/01/12	0.090%	50,000			
	YCD	MONTREAL	02/01/12	0.090%	50,000			
<b>01/26/12 NO REDEMPTIONS</b>								
<b>01/26/12 NO PURCHASES</b>								
<b>01/27/11 SALES</b>								
	TR	BILL	04/05/12	0.050%	50,000	277	93,722.22	0.248
	TR	BILL	04/05/12	0.050%	50,000	277	93,722.22	0.248
	TR	BILL	04/05/12	0.050%	50,000	281	95,468.75	0.249
	TR	BILL	04/05/12	0.050%	50,000	281	95,468.75	0.249
	TR	BILL	04/05/12	0.050%	50,000	281	95,468.75	0.249
	TR	BILL	04/05/12	0.050%	50,000	281	95,468.75	0.249
	TR	BILL	04/05/12	0.050%	50,000	281	96,076.39	0.251
	TR	BILL	04/05/12	0.050%	50,000	281	96,076.39	0.251
	TR	BILL	04/05/12	0.050%	50,000	281	96,076.39	0.251
	TR	BILL	04/05/12	0.050%	50,000	281	96,076.39	0.251
<b>01/27/11 REDEMPTIONS</b>								
	CD	UNIONBANK	01/27/12	0.170%	50,000	30	7,083.33	0.172
	CD	UNIONBANK	01/27/12	0.170%	50,000	30	7,083.33	0.172
	CD	UNIONBANK	01/27/12	0.220%	50,000	44	13,444.44	0.223
	CD	UNIONBANK	01/27/12	0.220%	50,000	44	13,444.44	0.223
	CD	UNIONBANK	01/27/12	0.220%	50,000	44	13,444.44	0.223
	CD	UNIONBANK	01/27/12	0.220%	50,000	44	13,444.44	0.223
	CD	UNIONBANK	01/27/12	0.220%	50,000	44	13,444.44	0.223
	CP	BARCLY US	01/27/12	0.110%	50,000	2	305.56	0.112
	CP	BARCLY US	01/27/12	0.110%	50,000	2	305.56	0.112
	CP	GE CO	01/27/12	0.060%	50,000	15	1,250.00	0.061
	CP	GE CO	01/27/12	0.060%	50,000	15	1,250.00	0.061
	CP	GE CO	01/27/12	0.060%	50,000	15	1,250.00	0.061
	CP	GE CO	01/27/12	0.060%	50,000	15	1,250.00	0.061
	CP	GE CO	01/27/12	0.060%	50,000	15	1,250.00	0.061
	CP	GE CO	01/27/12	0.060%	50,000	15	1,250.00	0.061
	CP	GE CO	01/27/12	0.060%	50,000	15	1,250.00	0.061
	CP	GE CO	01/27/12	0.060%	50,000	15	1,250.00	0.061
	CP	GE CO	01/27/12	0.060%	50,000	15	1,250.00	0.061
	CP	GE CO	01/27/12	0.060%	50,000	15	1,250.00	0.061
	CP	BARCLY US	01/27/12	0.190%	50,000	29	7,652.78	0.193
	CP	BARCLY US	01/27/12	0.190%	50,000	29	7,652.78	0.193
	CP	BARCLY US	01/27/12	0.190%	50,000	29	7,652.78	0.193
	CP	BARCLY US	01/27/12	0.190%	50,000	29	7,652.78	0.193
	YCD	NORINCHUK	01/27/12	0.180%	50,000	8	1,999.99	0.183

**ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
<b>01/27/11 REDEMPTIONS (Continued)</b>								
YCD		NORINCHUK	01/27/12	0.180%	50,000	8	1,999.99	0.183
YCD		SCOTIA	01/27/12	0.060%	50,000	9	750.00	0.061
YCD		SCOTIA	01/27/12	0.060%	50,000	9	750.00	0.061
YCD		SCOTIA	01/27/12	0.060%	50,000	9	750.00	0.061
YCD		SCOTIA	01/27/12	0.060%	50,000	9	750.00	0.061
YCD		SUMITOMO	01/27/12	0.150%	50,000	10	2,083.33	0.152
YCD		SUMITOMO	01/27/12	0.150%	50,000	10	2,083.33	0.152
YCD		SUMITOMO	01/27/12	0.150%	50,000	10	2,083.33	0.152
YCD		SUMITOMO	01/27/12	0.150%	50,000	10	2,083.33	0.152
YCD		NORINCHUK	01/27/12	0.180%	50,000	10	2,499.99	0.183
YCD		NORINCHUK	01/27/12	0.180%	50,000	10	2,499.99	0.183
YCD		NORINCHUK	01/27/12	0.180%	50,000	10	2,499.99	0.183
YCD		NORINCHUK	01/27/12	0.180%	50,000	10	2,499.99	0.183
YCD		MONTREAL	01/27/12	0.110%	50,000	31	4,736.11	0.112
YCD		MONTREAL	01/27/12	0.110%	50,000	31	4,736.11	0.112
YCD		SUMITOMO	01/27/12	0.210%	50,000	31	9,041.67	0.213
YCD		SUMITOMO	01/27/12	0.210%	50,000	31	9,041.67	0.213
YCD		SUMITOMO	01/27/12	0.210%	50,000	31	9,041.67	0.213
YCD		SUMITOMO	01/27/12	0.210%	50,000	31	9,041.67	0.213
YCD		STNDRD CH	01/27/12	0.250%	50,000	37	12,847.22	0.253
YCD		STNDRD CH	01/27/12	0.250%	50,000	37	12,847.22	0.253
YCD		STNDRD CH	01/27/12	0.250%	50,000	37	12,847.22	0.253
YCD		STNDRD CH	01/27/12	0.250%	50,000	37	12,847.22	0.253
YCD		TOKYO-MIT	01/27/12	0.250%	50,000	45	15,625.00	0.253
YCD		TOKYO-MIT	01/27/12	0.250%	50,000	45	15,625.00	0.253
YCD		TOKYO-MIT	01/27/12	0.250%	50,000	45	15,625.00	0.253
YCD		TOKYO-MIT	01/27/12	0.250%	50,000	45	15,625.00	0.253
YCD		TOKYO-MIT	01/27/12	0.250%	50,000	45	15,625.00	0.253

**01/27/12 NO PURCHASES**

**01/30/12 SALES**

TR	BILL		04/05/12	0.040%	50,000	284	97,201.39	0.251
TR	BILL		04/05/12	0.040%	50,000	284	97,201.39	0.251
TR	BILL		04/05/12	0.040%	50,000	284	97,201.39	0.251
TR	BILL		04/05/12	0.040%	50,000	285	97,489.58	0.251
TR	BILL		04/05/12	0.040%	50,000	285	97,489.58	0.251
TR	BILL		04/05/12	0.040%	50,000	285	97,489.58	0.251

**01/30/12 REDEMPTIONS**

CD	UNIONBANK	0.250%	01/30/12	0.250%	50,000	47	16,319.44	0.253
CD	UNIONBANK	0.250%	01/30/12	0.250%	50,000	47	16,319.44	0.253
CD	UNIONBANK	0.250%	01/30/12	0.250%	50,000	47	16,319.44	0.253
CD	UNIONBANK	0.250%	01/30/12	0.250%	50,000	47	16,319.44	0.253
CD	UNIONBANK	0.250%	01/30/12	0.250%	50,000	47	16,319.44	0.253
CP	BARCLY US		01/30/12	0.110%	50,000	5	763.89	0.112
CP	BARCLY US		01/30/12	0.110%	50,000	5	763.89	0.112
CP	BARCLY US		01/30/12	0.110%	50,000	5	763.89	0.112

ACCOUNT									
DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
<b>01/30/12 REDEMPTIONS (Continued)</b>									
CP		BARCLY US		01/30/12	0.110%	50,000	5	763.89	0.112
CP		GE CO		01/30/12	0.090%	50,000	10	1,250.00	0.092
CP		GE CO		01/30/12	0.090%	50,000	10	1,250.00	0.092
CP		GE CO		01/30/12	0.090%	50,000	10	1,250.00	0.092
CP		GE CO		01/30/12	0.090%	50,000	10	1,250.00	0.092
CP		GE CO		01/30/12	0.090%	50,000	10	1,250.00	0.092
CP		BARCLY US		01/30/12	0.240%	50,000	42	14,000.00	0.243
CP		BARCLY US		01/30/12	0.240%	50,000	42	14,000.00	0.243
CP		BARCLY US		01/30/12	0.240%	50,000	42	14,000.00	0.243
CP		BARCLY US		01/30/12	0.240%	50,000	42	14,000.00	0.243
CP		BARCLY US		01/30/12	0.240%	50,000	42	14,000.00	0.243
CP		BARCLY US		01/30/12	0.240%	50,000	42	14,000.00	0.243
CP		BARCLY US		01/30/12	0.240%	50,000	46	15,333.33	0.243
CP		BARCLY US		01/30/12	0.240%	50,000	46	15,333.33	0.243
YCD		NORINCHUK	0.180%	01/30/12	0.180%	50,000	7	1,750.00	0.183
YCD		NORINCHUK	0.180%	01/30/12	0.180%	50,000	7	1,750.00	0.183
YCD		NORINCHUK	0.190%	01/30/12	0.190%	50,000	11	2,902.78	0.193
YCD		NORINCHUK	0.190%	01/30/12	0.190%	50,000	11	2,902.78	0.193
YCD		TOKYO-MIT	0.150%	01/30/12	0.150%	50,000	13	2,708.33	0.152
YCD		TOKYO-MIT	0.150%	01/30/12	0.150%	50,000	13	2,708.33	0.152
YCD		TOKYO-MIT	0.150%	01/30/12	0.150%	50,000	13	2,708.33	0.152
YCD		TOKYO-MIT	0.150%	01/30/12	0.150%	50,000	13	2,708.33	0.152
YCD		MONTREAL	0.080%	01/30/12	0.080%	50,000	18	2,000.00	0.081
YCD		MONTREAL	0.080%	01/30/12	0.080%	50,000	18	2,000.00	0.081
YCD		MONTREAL	0.080%	01/30/12	0.080%	50,000	18	2,000.00	0.081
YCD		MONTREAL	0.080%	01/30/12	0.080%	50,000	18	2,000.00	0.081
YCD		MONTREAL	0.080%	01/30/12	0.080%	50,000	18	2,000.00	0.081
YCD		UBS	0.210%	01/30/12	0.200%	50,000	32	8,888.83	0.203
YCD		UBS	0.210%	01/30/12	0.200%	50,000	32	8,888.83	0.203
YCD		UBS	0.210%	01/30/12	0.200%	50,000	32	8,888.83	0.203
YCD		UBS	0.210%	01/30/12	0.200%	50,000	32	8,888.83	0.203
YCD		STNDRD CH	0.200%	01/30/12	0.200%	50,000	33	9,166.67	0.203
YCD		STNDRD CH	0.200%	01/30/12	0.200%	50,000	33	9,166.67	0.203
YCD		BARCLAYS	0.210%	01/30/12	0.210%	50,000	33	9,625.00	0.213
YCD		BARCLAYS	0.210%	01/30/12	0.210%	50,000	33	9,625.00	0.213
YCD		BARCLAYS	0.210%	01/30/12	0.210%	50,000	33	9,625.00	0.213
YCD		BARCLAYS	0.210%	01/30/12	0.210%	50,000	33	9,625.00	0.213
YCD		RABOBANK	0.210%	01/30/12	0.210%	50,000	60	17,500.00	0.213
YCD		RABOBANK	0.210%	01/30/12	0.210%	50,000	60	17,500.00	0.213
YCD		RABOBANK	0.210%	01/30/12	0.210%	50,000	60	17,500.00	0.213
YCD		RABOBANK	0.210%	01/30/12	0.210%	50,000	60	17,500.00	0.213

**01/30/12 PURCHASES**

SBA FR	POOL 509169	0.500%	01/25/37	0.500%	14,069
--------	-------------	--------	----------	--------	--------

**01/31/12 NO REDEMPTIONS**

**ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
<b>01/31/12 PURCHASES</b>								
	CP	BARCLY US	02/01/12	0.130%	50,000			
	CP	BARCLY US	02/01/12	0.130%	50,000			
	CP	BARCLY US	02/01/12	0.130%	50,000			
	CP	BARCLY US	02/01/12	0.130%	50,000			
	CP	BARCLY US	02/01/12	0.130%	50,000			
	CP	BARCLY US	02/01/12	0.130%	50,000			
	CP	BARCLY US	02/01/12	0.130%	50,000			
	CP	BARCLY US	02/01/12	0.130%	50,000			
	CP	GE CO	02/06/12	0.060%	50,000			
	CP	GE CO	02/06/12	0.060%	50,000			
	CP	GE CO	02/06/12	0.060%	50,000			
	CP	GE CO	02/06/12	0.060%	50,000			
	CP	GE CO	02/06/12	0.060%	50,000			
	CP	GE CO	02/06/12	0.060%	50,000			
	YCD	MONTREAL	0.100%	02/13/12	0.100%	50,000		
	YCD	MONTREAL	0.100%	02/13/12	0.100%	50,000		
	YCD	TOKYO-MIT	0.150%	02/13/12	0.150%	50,000		
	YCD	TOKYO-MIT	0.150%	02/13/12	0.150%	50,000		
	YCD	TOKYO-MIT	0.150%	02/13/12	0.150%	50,000		
	YCD	TOKYO-MIT	0.150%	02/13/12	0.150%	50,000		

**FOOTNOTES**

<b><u>a/</u></b>	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
<b><u>b/</u></b>	Industry standard purchase yield calculation
<b><u>c/</u></b>	Repurchase Agreement
<b><u>d/</u></b>	Par amount of securities purchased, sold or redeemed
<b><u>e/</u></b>	Securities were purchased and sold as of the same date
<b><u>f/</u></b>	Repurchase Agreement against Reverse Repurchase Agreement
<b><u>g/</u></b>	Outright purchase against Reverse Repurchase Agreement
<b><u>h/</u></b>	Security “SWAP” transactions
<b><u>i/</u></b>	Buy back agreement
<b>RRS</b>	Reverse Repurchase Agreement
<b>RRP</b>	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	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
	New Omni Bank, NA	12/01/11	0.080	2,000,000.00	03/01/12
	New Omni Bank, NA	12/09/11	0.070	1,000,000.00	03/09/12
	New Omni Bank, NA	12/16/11	0.060	2,000,000.00	03/16/12
	New Omni Bank, NA	01/06/12	0.070	2,000,000.00	04/06/12
	New Omni Bank, NA	01/12/12	0.080	3,000,000.00	04/12/12
	New Omni Bank, NA	01/19/12	0.090	2,000,000.00	04/19/12
	New Omni Bank, NA	01/26/12	0.100	2,000,000.00	04/26/12
<b><u>ARCADIA</u></b>					
	American Plus Bank, NA	11/17/11	0.050	240,000.00	02/16/12
<b><u>BREA</u></b>					
	CapitalSource Bank	12/21/11	0.040	20,000,000.00	03/21/12
<b><u>CAMARILLO</u></b>					
	First California Bank	09/15/11	0.080	50,000,000.00	03/15/12
	First California Bank	01/13/12	0.080	50,000,000.00	07/13/12
<b><u>CHICO</u></b>					
	Tri Counties Bank	12/14/11	0.070	5,000,000.00	03/14/12
<b><u>CHULA VISTA</u></b>					
	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
<b><u>DIAMOND BAR</u></b>					
	Prospectors Federal Credit Union	09/15/11	0.100	4,000,000.00	03/15/12
<b><u>ENCINO</u></b>					
	California United Bank	10/05/11	0.110	10,000,000.00	04/04/12
<b><u>FAIRFIELD</u></b>					
	Westamerica Bank	11/09/11	0.050	75,000,000.00	02/08/12

**TIME DEPOSITS**

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>FAIRFIELD (Continued)</u></b>				
Westamerica Bank	12/02/11	0.060	25,000,000.00	03/02/12
Westamerica Bank	01/06/12	0.060	80,000,000.00	04/06/12
Westamerica Bank	10/13/11	0.080	65,000,000.00	04/12/12
Westamerica Bank	01/20/12	0.080	25,000,000.00	04/20/12
Westamerica Bank	01/27/12	0.090	30,000,000.00	04/27/12
<b><u>FOLSOM</u></b>				
Folsom Lake Bank	11/04/11	0.070	3,500,000.00	02/03/12
Folsom Lake Bank	01/18/12	0.090	1,500,000.00	04/18/12
<b><u>FRESNO</u></b>				
Central Valley Community Bank	11/30/11	0.070	5,000,000.00	02/29/12
Central Valley Community Bank	12/15/11	0.060	5,000,000.00	03/15/12
<b><u>IRVINE</u></b>				
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
CommerceWest Bank, NA	12/16/11	0.050	5,000,000.00	03/16/12
CommerceWest Bank, NA	01/12/12	0.070	5,000,000.00	04/12/12
First Foundation Bank	01/13/12	0.050	9,000,000.00	04/13/12
<b><u>LAFAYETTE</u></b>				
California Bank of Commerce	12/16/11	0.050	10,000,000.00	03/16/12
California Bank of Commerce	01/19/12	0.080	5,000,000.00	04/19/12
<b><u>LODI</u></b>				
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
Farmers & Merchants Bk Cen CA	01/20/12	0.060	35,000,000.00	04/20/12
Farmers & Merchants Bk Cen CA	01/26/12	0.070	35,000,000.00	04/26/12
<b><u>LOS ANGELES</u></b>				
1st Century Bank, NA	11/04/11	0.070	16,000,000.00	02/03/12
1st Century Bank, NA	01/18/12	0.090	6,000,000.00	04/18/12
1st Century Bank, NA	01/27/12	0.100	12,000,000.00	04/27/12
Center Bank	01/13/12	0.050	55,000,000.00	04/13/12
Center Bank	12/07/11	0.070	10,000,000.00	06/06/12
Center Bank	12/16/11	0.080	35,000,000.00	06/15/12

**TIME DEPOSITS**

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>LOS ANGELES (Continued)</u></b>				
City National Bank	12/09/11	0.070	50,000,000.00	03/09/12
City National Bank	01/18/12	0.090	50,000,000.00	04/18/12
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
Commonwealth Business Bank	12/16/11	0.060	5,000,000.00	03/16/12
Commonwealth Business Bank	12/14/11	0.070	5,000,000.00	04/12/12
Eastern International Bank	01/25/12	0.100	1,900,000.00	07/25/12
HSBC Bank USA, NA	11/16/11	0.070	25,000,000.00	02/15/12
Manufacturers Bank	12/15/11	0.060	50,000,000.00	03/15/12
Manufacturers Bank	01/13/12	0.070	100,000,000.00	04/13/12
Manufacturers Bank	01/20/12	0.080	50,000,000.00	04/20/12
Mission Valley Bank	01/18/12	0.110	7,000,000.00	07/18/12
Nara Bank	11/30/11	0.050	60,000,000.00	02/29/12
Nara Bank	12/09/11	0.040	20,000,000.00	03/09/12
Nara Bank	12/16/11	0.030	40,000,000.00	03/16/12
Nara Bank	01/12/12	0.050	35,000,000.00	04/12/12
Nara Bank	01/18/12	0.060	45,000,000.00	04/18/12
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	12/16/11	0.050	4,500,000.00	03/16/12
Pacific City Bank	01/05/12	0.070	18,000,000.00	04/05/12
Shinhan Bank America	11/17/11	0.080	10,000,000.00	02/16/12
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
State Bank of India (California)	12/07/11	0.060	18,000,000.00	03/07/12
State Bank of India (California)	12/14/11	0.070	5,000,000.00	03/14/12
State Bank of India (California)	01/06/12	0.070	3,000,000.00	04/06/12
State Bank of India (California)	01/11/12	0.070	5,000,000.00	04/11/12
State Bank of India (California)	01/19/12	0.090	3,000,000.00	04/19/12
Wilshire State Bank	12/14/11	0.060	39,000,000.00	03/14/12
Wilshire State Bank	01/06/12	0.060	78,000,000.00	04/06/12
Wilshire State Bank	12/15/11	0.060	66,000,000.00	04/13/12
Wilshire State Bank	01/19/12	0.080	8,000,000.00	04/19/12
<b><u>MONTEREY</u></b>				
1st Capital Bank	12/15/11	0.080	5,000,000.00	06/14/12
1st Capital Bank	01/26/12	0.100	1,000,000.00	07/26/12

**TIME DEPOSITS**

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>NEWPORT BEACH</u></b>				
Commerce National Bank	12/09/11	0.070	16,000,000.00	03/09/12
Commerce National Bank	12/16/11	0.060	4,000,000.00	03/16/12
Commerce National Bank	01/13/12	0.110	2,500,000.00	07/13/12
<b><u>NORTH HIGHLANDS</u></b>				
SAFE Credit Union	12/09/11	0.080	5,000,000.00	03/09/12
<b><u>OAKDALE</u></b>				
Oak Valley Community Bank	12/08/11	0.080	3,500,000.00	06/07/12
<b><u>OAKLAND</u></b>				
Metropolitan Bank	11/04/11	0.080	2,000,000.00	02/03/12
Metropolitan Bank	12/01/11	0.090	1,000,000.00	03/01/12
Metropolitan Bank	12/15/11	0.080	4,500,000.00	03/15/12
Metropolitan Bank	01/13/12	0.090	1,500,000.00	04/13/12
<b><u>ONTARIO</u></b>				
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
Citizens Business Bank	12/02/11	0.060	25,000,000.00	03/02/12
Citizens Business Bank	12/07/11	0.050	25,000,000.00	03/07/12
Citizens Business Bank	01/13/12	0.070	50,000,000.00	04/13/12
Citizens Business Bank	01/27/12	0.090	30,000,000.00	04/27/12
<b><u>PALOS VERDES ESTATES</u></b>				
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
Malaga Bank, FSB	12/02/11	0.040	4,000,000.00	03/02/12
Malaga Bank, FSB	12/07/11	0.030	12,000,000.00	03/07/12
Malaga Bank, FSB	01/12/12	0.050	5,000,000.00	04/12/12
Malaga Bank, FSB	01/27/12	0.070	8,000,000.00	04/27/12
<b><u>PASADENA</u></b>				
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

**TIME DEPOSITS**

<b><u>NAME</u></b>	<b><u>DEPOSIT DATE</u></b>	<b><u>YIELD</u></b>	<b><u>PAR AMOUNT (\$)</u></b>	<b><u>MATURITY DATE</u></b>
<b><u>PASADENA (Continued)</u></b>				
Community Bank	12/14/11	0.090	30,000,000.00	06/13/12
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
East West Bank	01/19/12	0.110	50,000,000.00	07/19/12
East West Bank	01/25/12	0.120	125,000,000.00	07/25/12
<b><u>PLACERVILLE</u></b>				
El Dorado Savings Bank	12/01/11	0.050	5,000,000.00	03/01/12
<b><u>PORTERVILLE</u></b>				
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
Bank of the Sierra	12/08/11	0.070	25,000,000.00	03/08/12
Bank of the Sierra	01/06/12	0.070	25,000,000.00	04/06/12
Bank of the Sierra	01/12/12	0.080	5,000,000.00	04/12/12
<b><u>RANCHO CORDOVA</u></b>				
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
American River Bank	12/01/11	0.090	1,000,000.00	03/01/12
American River Bank	12/15/11	0.070	1,500,000.00	03/15/12
American River Bank	01/06/12	0.070	2,000,000.00	04/06/12
American River Bank	01/11/12	0.070	2,500,000.00	04/11/12
American River Bank	01/18/12	0.090	3,000,000.00	04/18/12
American River Bank	01/11/12	0.080	7,500,000.00	05/10/12
<b><u>REDWOOD CITY</u></b>				
Provident Credit Union	10/20/11	0.110	20,000,000.00	04/19/12
Provident Credit Union	12/01/11	0.110	20,000,000.00	05/31/12
<b><u>RICHMOND</u></b>				
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
Mechanics Bank, The	01/18/12	0.090	20,000,000.00	04/18/12
Mechanics Bank, The	01/26/12	0.100	20,000,000.00	04/26/12

**TIME DEPOSITS**

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>ROCKLIN</u></b>				
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
Five Star Bank	12/15/11	0.060	10,500,000.00	03/15/12
Five Star Bank	01/06/12	0.060	14,500,000.00	04/06/12
Five Star Bank	01/18/12	0.080	2,000,000.00	04/18/12
<b><u>ROSEMEAD</u></b>				
Pacific Alliance Bank	12/09/11	0.090	1,500,000.00	06/08/12
Pacific Alliance Bank	01/18/12	0.110	4,000,000.00	07/18/12
<b><u>ROSEVILLE</u></b>				
Rabobank, NA	01/05/12	0.080	50,000,000.00	04/05/12
Rabobank, NA	01/11/12	0.070	100,000,000.00	04/11/12
Rabobank, NA	01/20/12	0.090	100,000,000.00	04/20/12
Rabobank, NA	01/26/12	0.100	50,000,000.00	04/26/12
<b><u>SACRAMENTO</u></b>				
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	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
Comerica Bank	12/01/11	0.070	75,000,000.00	03/01/12
Comerica Bank	12/14/11	0.090	25,000,000.00	06/13/12
Comerica Bank	01/11/12	0.100	50,000,000.00	07/11/12
Comerica Bank	01/18/12	0.110	75,000,000.00	07/18/12
Merchants National Bank of Sacramento	10/12/11	0.070	2,000,000.00	04/11/12
Merchants National Bank of Sacramento	11/09/11	0.060	2,000,000.00	05/09/12
Merchants National Bank of Sacramento	11/30/11	0.100	2,000,000.00	05/30/12
Merchants National Bank of Sacramento	12/07/11	0.070	2,000,000.00	06/06/12
River City Bank	11/18/11	0.100	20,000,000.00	05/18/12
River City Bank	12/09/11	0.070	15,000,000.00	06/08/12
<b><u>SAN DIEGO</u></b>				
Mission Federal Credit Union	01/18/12	0.080	10,000,000.00	04/18/12
Torrey Pines Bank	11/17/11	0.070	15,000,000.00	05/17/12
Torrey Pines Bank	11/30/11	0.100	25,000,000.00	05/30/12
Torrey Pines Bank	01/05/12	0.090	25,000,000.00	07/05/12

**TIME DEPOSITS**

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>SAN FRANCISCO</u></b>				
Oceanic Bank	09/07/11	0.080	4,000,000.00	03/07/12
Union Bank, NA	12/08/11	0.100	150,000,000.00	06/07/12
Union Bank, NA	01/26/12	0.120	150,000,000.00	07/26/12
<b><u>SAN JOSE</u></b>				
Heritage Bank of Commerce	01/26/12	0.120	50,000,000.00	07/26/12
<b><u>SAN LUIS OBISPO</u></b>				
American Perspective Bank	11/16/11	0.040	6,000,000.00	02/15/12
American Perspective Bank	01/13/12	0.050	10,000,000.00	04/13/12
<b><u>SANTA ROSA</u></b>				
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
Summit State Bank	01/20/12	0.080	4,000,000.00	04/20/12
Summit State Bank	01/27/12	0.090	3,500,000.00	04/27/12
Summit State Bank	12/09/11	0.090	12,000,000.00	06/08/12
<b><u>SOUTH SAN FRANCISCO</u></b>				
First National Bank of Northern California	12/14/11	0.090	15,000,000.00	06/13/12
<b><u>VACAVILLE</u></b>				
Travis Credit Union	01/05/12	0.110	40,000,000.00	07/05/12
<b><u>WALNUT CREEK</u></b>				
Bank of the West	11/03/11	0.070	134,000,000.00	02/02/12
Bank of the West	12/07/11	0.050	66,000,000.00	03/07/12
Bank of the West	12/16/11	0.050	100,000,000.00	03/16/12
<b><u>WATSONVILLE</u></b>				
Santa Cruz County Bank	01/05/12	0.060	5,000,000.00	02/09/12
Santa Cruz County Bank	01/06/12	0.050	6,500,000.00	02/10/12
Santa Cruz County Bank	01/20/12	0.070	2,500,000.00	02/24/12
<b>TOTAL TIME DEPOSITS January 2012</b>			<b>4,173,640,000.00</b>	

**BANK DEMAND DEPOSITS**  
**JANUARY 2012**  
 (\$ in thousands)

**DAILY BALANCES**

<u>DAY OF MONTH</u>		<u>BALANCES PER BANKS</u>		<u>WARRANTS OUTSTANDING</u>
1	\$	2,069,919	\$	4,003,409
2		2,069,919		4,015,251
3		2,004,142		3,208,167
4		2,424,633		2,746,625
5		2,265,449		2,930,964
6		1,745,437		2,523,726
7		1,745,437		2,523,726
8		1,745,437		2,523,726
9		1,608,160		2,134,086
10		1,773,627		2,269,653
11		2,015,529		2,463,311
12		1,741,391		2,120,711
13		1,696,171		2,165,776
14		1,696,171		2,165,776
15		1,696,171		2,165,776
16		1,696,171		2,177,990
17		1,930,729		1,895,541
18		1,763,475		1,564,091
19		1,993,295		1,564,292
20		2,220,743		2,356,708
21		2,220,743		2,356,708
22		2,220,743		2,356,708
23		2,055,376		2,205,716
24		2,087,604		2,023,604
25		1,649,667		1,894,898
26		1,867,647		1,837,812
27		2,068,401		2,361,073
28		2,068,401		2,361,073
29		2,068,401		2,361,073
30		1,802,333		1,994,635
31		2,097,149		1,621,495

**AVERAGE DOLLAR DAYS** 1,938,983 <sup>al</sup>

<sup>al</sup> The prescribed bank balance for January was \$1,919,333. This consisted of \$1,828,496 in compensating balances for services, balances for uncollected funds of \$93,761 and a deduction of \$2,924 for January delayed deposit credit.



In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on January 18, 2012, has determined and designated the amount of money available for deposit and investment under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with law, for deposit in demand bank accounts as Compensating Balance for Services 1,828,496,000

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)	01/16/12	01/20/12	\$ 3,862,450,000	\$ 5,460,160,000	\$ 4,173,640,000	\$ 9,633,800,000
(2)	01/23/12	01/27/12	\$ 262,450,000	\$ 5,722,610,000	\$ 4,173,640,000	\$ 9,896,250,000
(3)	01/30/12	02/03/12	\$ (3,310,550,000)	\$ 2,412,060,000	\$ 4,173,640,000	\$ 6,585,700,000
(4)	02/06/12	02/10/12	\$ (758,650,000)	\$ 1,653,410,000	\$ 4,173,640,000	\$ 5,827,050,000
(5)	02/13/12	02/17/12	\$ 132,950,000	\$ 1,786,360,000	\$ 4,173,640,000	\$ 5,960,000,000

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 1,828,496,000.

POOLED MONEY INVESTMENT BOARD:

SIGNATURES ON FILE AT STO

\_\_\_\_\_  
 Chairperson

\_\_\_\_\_  
 Member

\_\_\_\_\_  
 Member