



# 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 29, 2013

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

FROM: Mark J. Saladino  
Treasurer and Tax Collector 

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

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

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

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

[http://ttc.lacounty.gov/Proptax/investor\\_info.asp](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 2013

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

GENERAL PORTFOLIO SCHEDULES

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

ATTACHMENTS

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

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENTS FOR FEBRUARY 2013

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

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENTS FOR FEBRUARY 2013

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

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

XVI. Composition of PSI Portfolio by Maturity Chart

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

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

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

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS  
AS OF FEBRUARY 28, 2013

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 02/28/13		
At Cost	\$ 22,999,659,905	\$ 88,604,598
At Market	\$ 23,031,359,242	\$ 88,635,417
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	17.11%	0.00%
United States Government and Agency Obligations	57.38%	36.80%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	24.09%	0.00%
Municipal Obligations	0.12%	5.58%
Corporate and Deposit Notes	1.30%	1.74%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	55.88%
1-60 days	37.88%	0.00%
61 days-1 year	23.76%	55.80%
Over 1 year	38.36%	44.20%
Weighted Average Days to Maturity	658	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS  
AS OF FEBRUARY 28, 2013

SCHEDULE A1

The following is a summary of the credit quality distribution and concentration of credit risk by investment type as a percentage of each portfolio's cost at February 28, 2013:

<u>PSI</u>	<u>S&amp;P</u>	<u>Moody's</u>	<u>% of Portfolio</u>
Commercial Paper	A-1	P-1	24.09%
Corporate and Deposit Notes	A-1+	P-1	0.49%
	AA-	A1	0.80%
Los Angeles County Securities	AA	Aa2	0.12%
Negotiable Certificates of Deposit	A-1	P-1	16.15%
	AA-	Aa3	0.96%
U.S. Agency Securities	AA+	Aaa	52.93%
U.S. Treasury Securities:			
U.S. Treasury Notes	AA+	Aaa	1.85%
U.S. Treasury Bills	AA+	Aaa	2.61%
			<u>100.00%</u>
 <u>SPI</u>			
Local Agency Investment Fund	Not rated	Not rated	55.78%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	AA+	A1	1.74%
Mortgage Trust Deeds	AA-	Aa2	0.09%
Los Angeles County Securities	AA	Aa2	5.58%
Negotiable Certificates of Deposit	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	36.71%
U.S. Treasury Securities:			
U.S. Treasury Notes	-	-	0.00%
U.S. Treasury Bonds	AA+	Aaa	0.10%
			<u>100.00%</u>

POOLED SURPLUS EARNINGS REPORT

FEBRUARY 28, 2013

SCHEDULE B

TREASURER POOLED SURPLUS  
INVESTMENT PORTFOLIO

Investment Balance 02/28/13	\$ 22,999,659,905
Market Value at 02/28/13	\$ 23,031,359,242
Average Daily Balance	\$ 22,602,520,364
Gains and Losses:	
For the Month	\$ 382,740
For the Past 12 Months	\$ 4,552,242
Unrealized Gains and Losses on Transfers between Portfolio for the Month	\$ -
Earnings for the Month	\$ 13,464,577
Earnings for the Past 12 Months	\$ 169,651,250
Earnings Rate for the Month	0.77%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS  
AS OF FEBRUARY 28, 2013

SCHEDULE C

<u>Bank Name</u>	<u>Balance</u>
Bank of America - Concentration	\$ 41,094,121.76
Bank of the West - Concentration	\$ 159,718,503.68 (A)
Citi Bank - Concentration	\$ -
Union Bank- Concentration	\$ 762,760.26
Wells Fargo - Concentration	<u>\$ 3,669,053.52</u>
Total Ledger Balance for all Banks	<u><u>\$ 205,244,439.22</u></u>

(A) \$159.377 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 2013  
AND CASH AVAILABILITY  
FOR THE NEXT SIX-MONTH PERIOD

SCHEDULE D

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

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

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

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

Summary of Activity for February 2013

Total Deposits	\$ 4,534,076,570.43
Total Disbursements	\$ 4,922,309,432.08

Discretionary Funds Liquidity Withdrawal Ratio:	
As of February 28, 2013	1.22

Six-Month Cash Availability Projection:

<u>Month</u>	<u>Maturities</u>	<u>Deposits</u>	<u>Disbursements</u>	<u>Available Cash</u>
March	\$ 7,142,230,000.00	\$ 3,416,700,000.00	\$ 4,512,700,000.00	\$ 6,046,230,000.00
April	\$ 1,570,500,000.00	\$ 6,711,700,000.00	\$ 4,995,300,000.00	\$ 9,333,130,000.00
May	\$ 902,104,000.00	\$ 2,097,000,000.00	\$ 4,862,900,000.00	\$ 7,469,334,000.00
June	\$ 1,692,493,000.00	\$ 2,445,600,000.00	\$ 5,207,600,000.00	\$ 6,399,827,000.00
July	\$ -	\$ 3,924,400,000.00	\$ 4,954,600,000.00	\$ 5,369,627,000.00
August	\$ 307,221,000.00	\$ 1,983,200,000.00	\$ 4,405,000,000.00	\$ 3,255,048,000.00

## 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 2013, the Treasurer placed \$450.795 million in the Bank of the West Money Market Plus Account in accordance with the Treasurer's authority under California Government Code Section 53633. \$159.377 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 \$80 thousand in trust deeds related to the settlement of Flying Triangle and Abalone Cove landslide litigation. In 1986 and 1987, the Board of Supervisors approved the disbursement of funds for trust deed mortgages as part of the settlements of the Flying Triangle and the Abalone Cove landslide litigation. Such disbursements are authorized under Government Code Section 23004. The trust deeds held by the General Fund are fully secured and have fixed interest rate of 5.50%.

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

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENTS  
DEFINITIONS OF SECURITIES

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

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

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

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

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

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

GOVERNMENTS – Negotiable United States Treasury securities such as Treasury bills, notes and bonds. Treasury bills are issued on a discount basis in 1-month, 3-month, 6-month, and 52-week maturities. Treasury notes and bonds are coupon issues, with one to ten year and ten to thirty year maturities, respectively. Treasury securities are guaranteed as to principal and interest by the United States Government.

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

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

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

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

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

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

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENT TRANSACTIONS FOR FEBRUARY 2013  
COMPLIANCE REPORT

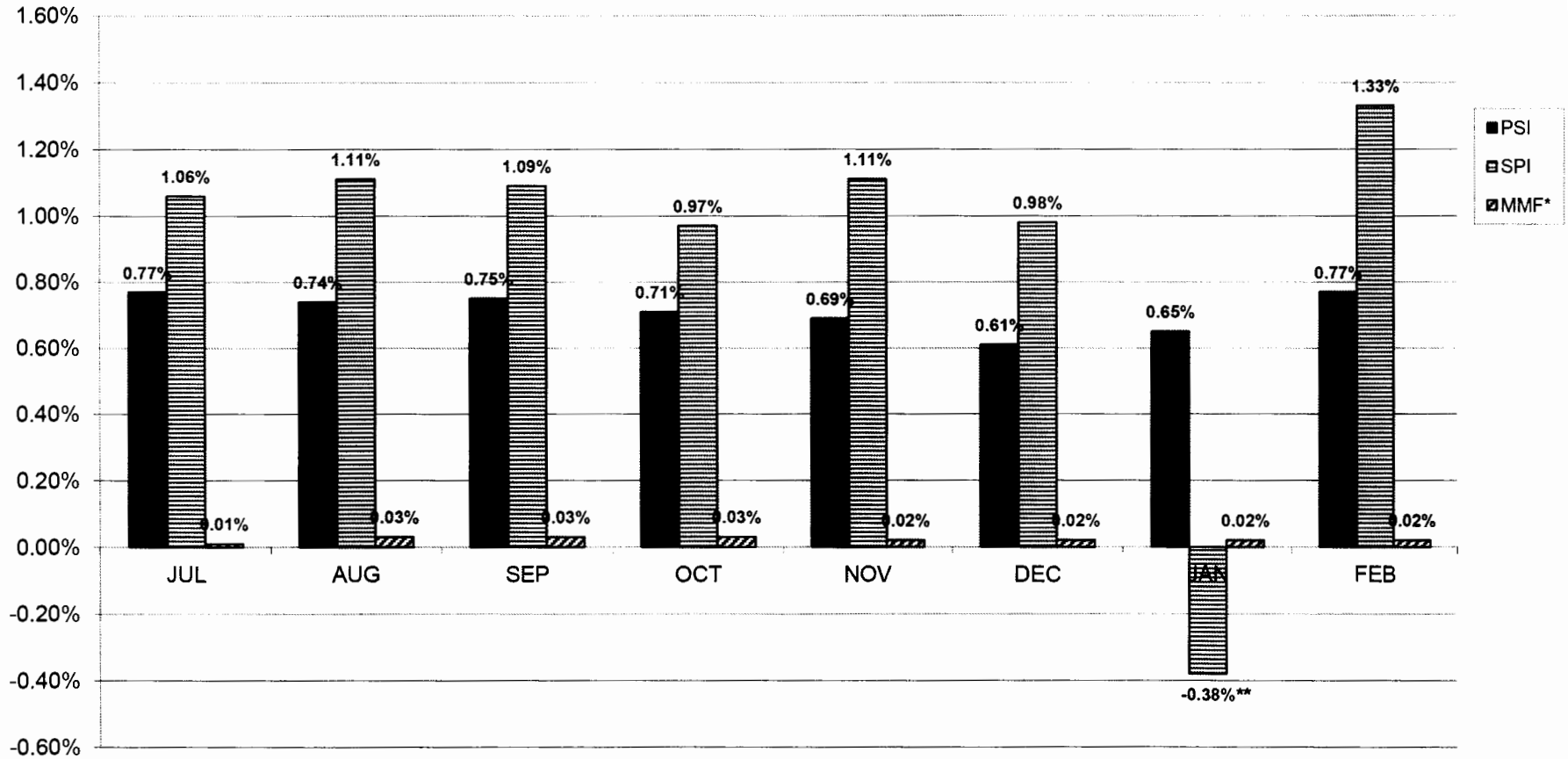
Portfolio Securities Not in Accordance with Treasurer Policy  
For the Month of February 2013

No exceptions noted.

LOS ANGELES COUNTY TREASURER  
 PERFORMANCE REPORT  
 PORTFOLIO COST  
 THROUGH 02/28/13  
 ATTACHMENT III

<u>DAY</u>	<u>POOLED SURPLUS INVESTMENTS</u>	<u>SPECIFIC PURPOSE INVESTMENTS</u>
	<u>TOTAL COST</u>	<u>TOTAL COST</u>
1	23,046,648,785.34	77,461,543.35
2	23,046,648,785.34	77,461,543.35
3	23,046,648,785.34	77,461,543.35
4	22,954,976,006.33	87,461,543.35
5	22,595,537,359.12	87,461,543.35
6	22,448,271,257.58	87,461,543.35
7	22,408,257,104.70	87,461,543.35
8	22,512,223,071.61	87,461,543.35
9	22,512,223,071.61	87,461,543.35
10	22,512,223,071.61	87,461,543.35
11	22,455,706,638.70	87,461,543.35
12	22,453,843,188.70	87,461,543.35
13	22,422,834,955.37	87,461,543.35
14	22,461,004,987.57	87,461,543.35
15	22,475,303,241.07	87,461,543.35
16	22,475,303,241.07	87,461,543.35
17	22,475,303,241.07	87,461,543.35
18	22,475,303,241.07	87,461,543.35
19	22,377,975,425.00	87,461,543.35
20	22,235,137,959.24	87,461,543.35
21	22,416,619,744.11	87,461,543.35
22	22,370,877,993.15	90,461,543.35
23	22,370,877,993.15	90,461,543.35
24	22,370,877,993.15	90,461,543.35
25	22,329,937,299.34	90,461,543.35
26	23,135,602,697.64	90,461,543.35
27	23,484,743,143.31	90,461,543.35
28	22,999,659,905.35	88,604,597.93
<b>AVG</b>	<b><u><u>22,602,520,363.81</u></u></b>	<b><u><u>87,073,795.30</u></u></b>

# LOS ANGELES COUNTY TREASURER EARNINGS RATE ON INVESTMENTS FISCAL YEAR 2012-13 ATTACHMENT IV



\* Provided for comparative purposes only.

\* Source: Money Fund Report as of March 12, 2013

\*\* Loss due to one participant which had two agency securities, purchased at a premium, that were called.

LOS ANGELES COUNTY TREASURER  
NET INCOME FOR THE MONTH-ENDED 02/28/13 (ACCRUAL BASIS)  
ATTACHMENT V

	(PSI) <u>TRADING/NON-TRADING</u>	SPECIFIC PURPOSE <u>INVESTMENT</u>
Revenues:		
Interest Earnings	14,599,464.45	\$91,018
Gains (Losses) on Sales of Non-Trading Securities.	50,359	0
Gains (Losses) on Sales of Trading Securities.	332,381	0
Amortization/Accretion	(1,517,627)	(1,945)
Prior Accrual Adjustment	<u>0</u>	<u>0</u>
Total Revenues	<u><u>\$13,464,577</u></u>	<u><u>\$89,073</u></u>
Expenses:		
Interest Expense	0	0
*Investment Management Fee	<u>0</u>	<u>1,433</u>
	<u><u>\$0</u></u>	<u><u>\$1,433</u></u>
NET INCOME	<u><u>\$13,464,577</u></u>	<u><u>\$87,640</u></u>

\*Estimated and later adjusted.

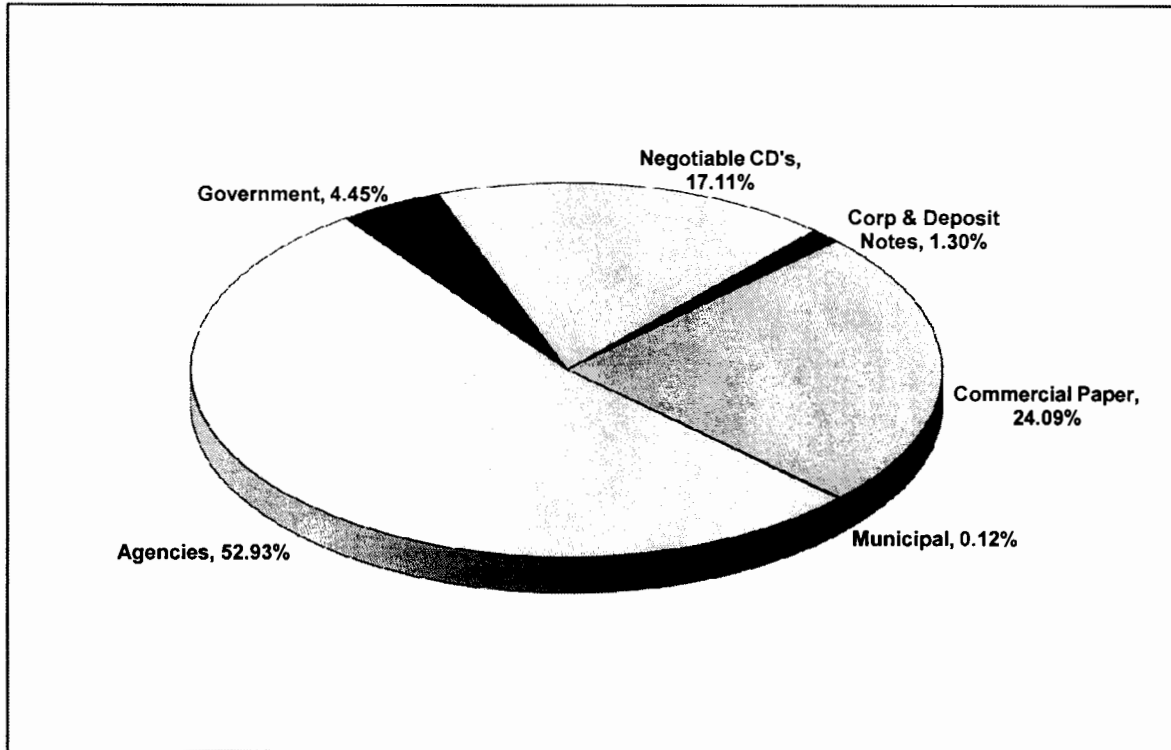


Los Angeles County Treasurer  
Non-Trading Composition  
As of February 28, 2013  
Attachment VI

NON-TRADING PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non-Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	51.45%	
Los Angeles County and Related Entities	33.14%	
Consolidated Sanitation Districts		2.45%
Metropolitan Transportation Authority		1.60%
Miscellaneous Agencies Pooled Investments		2.44%
South Coast Air Quality Management District		2.44%
Miscellaneous		0.02%
Subtotal	<u>84.59%</u>	<u>8.95%</u>
County Bond Proceeds and Repayment Funds		6.46%
Grand Total	<u>84.59%</u>	<u>15.41%</u>

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



	<u>In Thousands</u>
<input type="checkbox"/> Negotiable CD's	\$ 3,936,765
<input checked="" type="checkbox"/> Corp & Deposit Notes	298,623
<input type="checkbox"/> Bankers Acceptance	-
<input checked="" type="checkbox"/> Commercial Paper	5,540,054
<input checked="" type="checkbox"/> Municipal	27,000
<input type="checkbox"/> Agencies	12,172,970
<input checked="" type="checkbox"/> Other	-
<input checked="" type="checkbox"/> Government	1,024,248
<b>Total</b>	<b><u>\$ 22,999,660</u></b>

*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, 2013 to February 28, 2013  
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	2/1/2013	92359	AUTOBAHN FUNDING CO LLC CP	0.1700	3/1/2013	50,000,000.00	49,993,388.89	0.00	CITI	BLAY
NTRD	CPD	2/1/2013	92360	AUTOBAHN FUNDING CO LLC CP	0.1700	3/1/2013	25,000,000.00	24,996,694.44	0.00	CITI	BLAY
NTRD	CPD	2/1/2013	92361	BARTON CAPITAL LLC CP	0.1700	2/20/2013	50,000,000.00	49,995,513.89	0.00	CITI	MS
NTRD	CPD	2/1/2013	92362	BARTON CAPITAL LLC CP	0.1700	2/20/2013	20,000,000.00	19,998,205.56	0.00	CITI	MS
NTRD	CPD	2/1/2013	92363	SALISBURY REC CO LLC CP	0.1600	2/15/2013	32,000,000.00	31,998,008.89	0.00	CITI	KEYBANC
NTRD	CPD	2/1/2013	92364	ABBEY NATIONAL NA LLC CP	0.2000	2/22/2013	50,000,000.00	49,994,166.67	0.00	CITI	MFR
NTRD	CPD	2/1/2013	92365	AUTOBAHN FUNDING CO LLC CP	0.1700	3/1/2013	37,000,000.00	36,995,107.78	0.00	CITI	MS
NTRD	CPD	2/1/2013	92366	DEUTSCHE BANK FINANCIAL LLC CP	0.1600	2/20/2013	50,000,000.00	49,995,777.78	0.00	CITI	BLAY
NTRD	CPD	2/1/2013	92356	VARIABLE FDG CAPITAL LLC CP	0.1400	3/4/2013	50,000,000.00	49,993,972.22	0.00	CITI	WFI
NTRD	CPD	2/1/2013	92357	CANCARA ASSET SEC LLC CP	0.1800	3/5/2013	50,000,000.00	49,992,000.00	0.00	CITI	MS
NTRD	CPD	2/4/2013	92368	AUTOBAHN FUNDING CO LLC CP	0.1700	3/5/2013	20,000,000.00	19,997,261.11	0.00	CITI	MS
NTRD	CPD	2/4/2013	92369	BARTON CAPITAL LLC CP	0.1900	3/4/2013	28,000,000.00	27,995,862.22	0.00	CITI	BLAY
NTRD	CPD	2/4/2013	92370	CANCARA ASSET SEC LLC CP	0.1800	3/5/2013	38,000,000.00	37,994,490.00	0.00	CITI	MS
NTRD	CPD	2/4/2013	92371	ABBEY NATIONAL NA LLC CP	0.2000	2/26/2013	50,000,000.00	49,993,888.89	0.00	CITI	MFR
NTRD	CPD	2/4/2013	92372	DEUTSCHE BANK FINANCIAL LLC CP	0.1700	3/5/2013	40,000,000.00	39,994,522.22	0.00	CITI	MFR
NTRD	CPD	2/5/2013	92374	AUTOBAHN FUNDING CO LLC CP	0.1700	3/4/2013	50,000,000.00	49,993,625.00	0.00	CITI	LOOP
NTRD	CPD	2/5/2013	92375	ABBEY NATIONAL NA LLC CP	0.2000	2/28/2013	50,000,000.00	49,993,611.11	0.00	CITI	MFR
NTRD	CPD	2/5/2013	92376	AUTOBAHN FUNDING CO LLC CP	0.1700	3/7/2013	30,000,000.00	29,995,750.00	0.00	CITI	MS
NTRD	CPD	2/6/2013	92378	BARTON CAPITAL LLC CP	0.1700	3/5/2013	50,000,000.00	49,993,625.00	0.00	CITI	BLAY
NTRD	CPD	2/6/2013	92379	BARTON CAPITAL LLC CP	0.1700	3/5/2013	5,000,000.00	4,999,362.50	0.00	CITI	BLAY
NTRD	CPD	2/6/2013	92380	ATLANTIS ONE FUNDING CORP CP	0.1600	3/13/2013	50,000,000.00	49,992,222.22	0.00	CITI	LOOP
NTRD	CPD	2/6/2013	92382	CANCARA ASSET SEC LLC CP	0.1700	3/8/2013	37,000,000.00	36,994,758.33	0.00	CITI	BLAY
NTRD	CPD	2/7/2013	92384	ATLANTIS ONE FUNDING CORP CP	0.1600	3/13/2013	25,000,000.00	24,996,222.22	0.00	CITI	LOOP
NTRD	CPD	2/7/2013	92385	ATLANTIS ONE FUNDING CORP CP	0.1700	3/13/2013	50,000,000.00	49,991,972.22	0.00	CITI	BLAY
NTRD	CPD	2/7/2013	92386	ABBEY NATIONAL NA LLC CP	0.2000	2/27/2013	50,000,000.00	49,994,444.44	0.00	CITI	MFR
NTRD	CPD	2/7/2013	92387	DEUTSCHE BANK FINANCIAL LLC CP	0.1500	2/21/2013	50,000,000.00	49,997,083.33	0.00	CITI	BLAY
NTRD	CPD	2/8/2013	92390	CANCARA ASSET SEC LLC CP	0.1800	3/11/2013	50,000,000.00	49,992,250.00	0.00	CITI	KEYBANC
NTRD	CPD	2/8/2013	92391	AUTOBAHN FUNDING CO LLC CP	0.1700	3/11/2013	50,000,000.00	49,992,680.56	0.00	CITI	MS
NTRD	CPD	2/8/2013	92392	ABBEY NATIONAL NA LLC CP	0.2000	2/25/2013	50,000,000.00	49,995,277.78	0.00	CITI	MFR
NTRD	CPD	2/8/2013	92393	ABBEY NATIONAL NA LLC CP	0.1900	2/22/2013	50,000,000.00	49,996,305.56	0.00	CITI	MFR
NTRD	CPD	2/8/2013	92394	AUTOBAHN FUNDING CO LLC CP	0.1600	3/11/2013	10,000,000.00	9,998,622.22	0.00	CITI	KEYBANC
NTRD	CPD	2/8/2013	92395	SHEFFIELD RECEIVABLES CORP CP	0.1500	3/13/2013	17,350,000.00	17,347,614.38	0.00	CITI	LOOP
NTRD	CPD	2/8/2013	92396	ATLANTIS ONE FUNDING CORP CP	0.1700	3/13/2013	23,878,000.00	23,874,279.01	0.00	CITI	BLAY
NTRD	CPD	2/8/2013	92397	DEUTSCHE BANK FINANCIAL LLC CP	0.1700	3/15/2013	50,000,000.00	49,991,736.11	0.00	CITI	BLAY
NTRD	CPD	2/8/2013	92398	DEUTSCHE BANK FINANCIAL LLC CP	0.1700	3/8/2013	50,000,000.00	49,993,388.89	0.00	CITI	BLAY
NTRD	CPD	2/8/2013	92399	ABBEY NATIONAL NA LLC CP	0.1500	2/11/2013	50,000,000.00	49,999,375.00	0.00	CITI	MFR
NTRD	CPD	2/8/2013	92400	ABBEY NATIONAL NA LLC CP	0.1500	2/11/2013	50,000,000.00	49,999,375.00	0.00	CITI	MFR
NTRD	CPD	2/11/2013	92411	BRYANT PARK FUNDING LLC CP	0.1700	3/11/2013	46,000,000.00	45,993,917.78	0.00	CITI	MS

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NTRD	CPD	2/11/2013	92412	CANCARA ASSET SEC LLC CP	0.1800	3/18/2013	15,000,000.00	14,997,375.00	0.00	CITI	BLAY
NTRD	CPD	2/11/2013	92405	AUTOBAHN FUNDING CO LLC CP	0.1700	3/12/2013	50,000,000.00	49,993,152.78	0.00	CITI	CITGM
NTRD	CPD	2/11/2013	92406	AUTOBAHN FUNDING CO LLC CP	0.1700	3/15/2013	50,000,000.00	49,992,444.44	0.00	CITI	CITGM
NTRD	CPD	2/11/2013	92407	CANCARA ASSET SEC LLC CP	0.1700	3/18/2013	7,500,000.00	7,498,760.42	0.00	CITI	KEYBANC
NTRD	CPD	2/11/2013	92408	DEUTSCHE BANK FINANCIAL LLC CP	0.1500	3/1/2013	50,000,000.00	49,996,250.00	0.00	CITI	BLAY
NTRD	CPD	2/12/2013	92414	CHARIOT FUNDING LLC CP	0.1500	3/12/2013	43,374,000.00	43,368,939.70	0.00	CITI	JPM
NTRD	CPD	2/12/2013	92415	ATLANTIS ONE FUNDING CORP CP	0.1700	3/7/2013	50,000,000.00	49,994,569.44	0.00	CITI	RABO
NTRD	CPD	2/12/2013	92416	ATLANTIS ONE FUNDING CORP CP	0.1700	3/12/2013	50,000,000.00	49,993,388.89	0.00	CITI	RABO
NTRD	CPD	2/12/2013	92417	DEUTSCHE BANK FINANCIAL LLC CP	0.1500	3/5/2013	50,000,000.00	49,995,625.00	0.00	CITI	BLAY
NTRD	CPD	2/12/2013	92418	CANCARA ASSET SEC LLC CP	0.1900	3/20/2013	22,000,000.00	21,995,820.00	0.00	CITI	MS
NTRD	CPD	2/12/2013	92419	SHEFFIELD RECEIVABLES CORP CP	0.1400	3/19/2013	25,000,000.00	24,996,597.22	0.00	CITI	BLAY
NTRD	CPD	2/12/2013	92420	SHEFFIELD RECEIVABLES CORP CP	0.1500	3/20/2013	30,000,000.00	29,995,500.00	0.00	CITI	MS
NTRD	CPD	2/13/2013	92422	CANCARA ASSET SEC LLC CP	0.1800	3/14/2013	25,000,000.00	24,996,375.00	0.00	CITI	MS
NTRD	CPD	2/13/2013	92423	SALISBURY REC CO LLC CP	0.1400	3/15/2013	25,000,000.00	24,997,083.33	0.00	CITI	BLAY
NTRD	CPD	2/13/2013	92424	AUTOBAHN FUNDING CO LLC CP	0.1600	3/20/2013	25,000,000.00	24,996,111.11	0.00	CITI	LOOP
NTRD	CPD	2/13/2013	92425	AUTOBAHN FUNDING CO LLC CP	0.1700	3/18/2013	30,000,000.00	29,995,325.00	0.00	CITI	CITGM
NTRD	CPD	2/13/2013	92426	ABBEY NATIONAL NA LLC CP	0.2000	3/1/2013	50,000,000.00	49,995,555.56	0.00	CITI	MFR
NTRD	CPD	2/14/2013	92428	SALISBURY REC CO LLC CP	0.1400	3/15/2013	50,000,000.00	49,994,361.11	0.00	CITI	BLAY
NTRD	CPD	2/14/2013	92430	DEUTSCHE BANK FINANCIAL LLC CP	0.1800	3/14/2013	50,000,000.00	49,993,000.00	0.00	CITI	BLAY
NTRD	CPD	2/14/2013	92431	ABBEY NATIONAL NA LLC CP	0.2000	3/5/2013	50,000,000.00	49,994,722.22	0.00	CITI	MFR
NTRD	CPD	2/14/2013	92432	CANCARA ASSET SEC LLC CP	0.1700	3/13/2013	50,000,000.00	49,993,625.00	0.00	CITI	MS
NTRD	CPD	2/14/2013	92433	CANCARA ASSET SEC LLC CP	0.1700	3/14/2013	50,000,000.00	49,993,388.89	0.00	CITI	BLAY
NTRD	CPD	2/14/2013	92434	SHEFFIELD RECEIVABLES CORP CP	0.1500	3/21/2013	20,000,000.00	19,997,083.33	0.00	CITI	KEYBANC
NTRD	CPD	2/15/2013	92436	CHARIOT FUNDING LLC CP	0.1500	3/15/2013	50,000,000.00	49,994,166.67	0.00	CITI	JPM
NTRD	CPD	2/15/2013	92437	REGENCY MARKETS NO. 1 LLC CP	0.1800	3/14/2013	50,000,000.00	49,993,250.00	0.00	CITI	CITGM
NTRD	CPD	2/15/2013	92438	AUTOBAHN FUNDING CO LLC CP	0.1600	3/15/2013	25,000,000.00	24,996,888.89	0.00	CITI	MS
NTRD	CPD	2/15/2013	92439	BARTON CAPITAL LLC CP	0.1700	3/15/2013	50,000,000.00	49,993,388.89	0.00	CITI	BLAY
NTRD	CPD	2/15/2013	92440	CANCARA ASSET SEC LLC CP	0.1800	3/14/2013	17,000,000.00	16,997,705.00	0.00	CITI	CITGM
NTRD	CPD	2/15/2013	92441	DEUTSCHE BANK FINANCIAL LLC CP	0.1700	3/7/2013	50,000,000.00	49,995,277.78	0.00	CITI	BLAY
NTRD	CPD	2/15/2013	92442	REGENCY MARKETS NO. 1 LLC CP	0.1800	3/15/2013	25,000,000.00	24,996,500.00	0.00	CITI	CITGM
NTRD	CPD	2/15/2013	92443	THUNDER BAY FUNDING LLC CP	0.1400	3/13/2013	31,759,000.00	31,755,788.81	0.00	CITI	RBCCM
NTRD	CPD	2/15/2013	92444	THUNDER BAY FUNDING LLC CP	0.1400	3/14/2013	50,000,000.00	49,994,750.00	0.00	CITI	RBCCM
NTRD	CPD	2/15/2013	92445	ABBEY NATIONAL NA LLC CP	0.2000	3/5/2013	50,000,000.00	49,995,000.00	0.00	CITI	MFR
NTRD	CPD	2/15/2013	92446	CANCARA ASSET SEC LLC CP	0.1800	3/13/2013	25,000,000.00	24,996,750.00	0.00	CITI	MS
NTRD	CPD	2/15/2013	92447	SHEFFIELD RECEIVABLES CORP CP	0.1800	4/19/2013	37,000,000.00	36,988,345.00	0.00	CITI	MS
NTRD	CPD	2/15/2013	92429	CHARIOT FUNDING LLC CP	0.1500	3/15/2013	50,000,000.00	49,994,166.67	0.00	CITI	JPM
NTRD	CPD	2/19/2013	92450	AUTOBAHN FUNDING CO LLC CP	0.1500	3/5/2013	25,000,000.00	24,998,541.67	0.00	CITI	MS
NTRD	CPD	2/19/2013	92451	ATLANTIS ONE FUNDING CORP CP	0.1700	3/13/2013	50,000,000.00	49,994,805.56	0.00	CITI	BLAY

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NTRD	CPD	2/19/2013	92452	ABBEY NATIONAL NA LLC CP	0.1800	3/6/2013	50,000,000.00	49,996,250.00	0.00	CITI	MFR
NTRD	CPD	2/20/2013	92454	THUNDER BAY FUNDING LLC CP	0.1500	3/22/2013	48,212,000.00	48,205,973.50	0.00	CITI	JPM
NTRD	CPD	2/20/2013	92455	REGENCY MARKETS NO. 1 LLC CP	0.1800	3/20/2013	50,000,000.00	49,993,000.00	0.00	CITI	MS
NTRD	CPD	2/20/2013	92456	REGENCY MARKETS NO. 1 LLC CP	0.1700	3/20/2013	50,000,000.00	49,993,388.89	0.00	CITI	BLAY
NTRD	CPD	2/20/2013	92457	REGENCY MARKETS NO. 1 LLC CP	0.1800	3/20/2013	50,000,000.00	49,993,000.00	0.00	CITI	JPM
NTRD	CPD	2/20/2013	92458	REGENCY MARKETS NO. 1 LLC CP	0.1800	3/20/2013	28,951,000.00	28,946,946.86	0.00	CITI	JPM
NTRD	CPD	2/20/2013	92459	ABBEY NATIONAL NA LLC CP	0.1800	3/6/2013	50,000,000.00	49,996,500.00	0.00	CITI	MFR
NTRD	CPD	2/21/2013	92461	ATLANTIS ONE FUNDING CORP CP	0.1600	3/12/2013	50,000,000.00	49,995,777.78	0.00	CITI	CITGM
NTRD	CPD	2/21/2013	92462	AUTOBAHN FUNDING CO LLC CP	0.1500	3/7/2013	25,000,000.00	24,998,541.67	0.00	CITI	CITGM
NTRD	CPD	2/21/2013	92464	DEUTSCHE BANK FINANCIAL LLC CP	0.1900	3/19/2013	50,000,000.00	49,993,138.89	0.00	CITI	BLAY
NTRD	CPD	2/21/2013	92465	AUTOBAHN FUNDING CO LLC CP	0.1600	3/21/2013	23,000,000.00	22,997,137.78	0.00	CITI	BLAY
NTRD	CPD	2/21/2013	92466	AUTOBAHN FUNDING CO LLC CP	0.1600	3/22/2013	25,000,000.00	24,996,777.78	0.00	CITI	BLAY
NTRD	CPD	2/21/2013	92467	SHEFFIELD RECEIVABLES CORP CP	0.1500	3/27/2013	50,000,000.00	49,992,916.67	0.00	CITI	MFR
NTRD	CPD	2/21/2013	92468	SHEFFIELD RECEIVABLES CORP CP	0.1600	3/21/2013	33,000,000.00	32,995,893.33	0.00	CITI	MS
NTRD	CPD	2/21/2013	92469	SALISBURY REC CO LLC CP	0.1500	3/25/2013	25,000,000.00	24,996,666.67	0.00	CITI	LOOP
NTRD	CPD	2/21/2013	92470	BARTON CAPITAL LLC CP	0.1700	3/15/2013	12,533,000.00	12,531,697.96	0.00	CITI	KEYBANC
NTRD	CPD	2/21/2013	92471	DEUTSCHE BANK FINANCIAL LLC CP	0.1900	3/21/2013	50,000,000.00	49,992,611.11	0.00	CITI	BLAY
NTRD	CPD	2/21/2013	92472	ABBEY NATIONAL NA LLC CP	0.1900	3/1/2013	50,000,000.00	49,997,888.89	0.00	CITI	MFR
NTRD	CPD	2/22/2013	92474	CANCARA ASSET SEC LLC CP	0.1800	3/28/2013	50,000,000.00	49,991,500.00	0.00	CITI	KEYBANC
NTRD	CPD	2/22/2013	92475	CANCARA ASSET SEC LLC CP	0.1800	3/25/2013	25,000,000.00	24,996,125.00	0.00	CITI	KEYBANC
NTRD	CPD	2/22/2013	92463	BARTON CAPITAL LLC CP	0.1600	3/8/2013	50,000,000.00	49,996,888.89	0.00	CITI	MS
NTRD	CPD	2/22/2013	92479	CANCARA ASSET SEC LLC CP	0.1700	3/18/2013	13,000,000.00	12,998,526.67	0.00	CITI	KEYBANC
NTRD	CPD	2/22/2013	92480	REGENCY MARKETS NO. 1 LLC CP	0.1800	3/22/2013	50,000,000.00	49,993,000.00	0.00	CITI	MS
NTRD	CPD	2/22/2013	92481	SHEFFIELD RECEIVABLES CORP CP	0.1500	3/22/2013	35,000,000.00	34,995,916.67	0.00	CITI	LOOP
NTRD	CPD	2/22/2013	92482	DEUTSCHE BANK FINANCIAL LLC CP	0.1700	3/1/2013	50,000,000.00	49,998,347.22	0.00	CITI	BLAY
NTRD	CPD	2/22/2013	92483	CANCARA ASSET SEC LLC CP	0.1800	3/25/2013	50,000,000.00	49,992,250.00	0.00	CITI	MS
NTRD	CPD	2/25/2013	92487	ABBEY NATIONAL NA LLC CP	0.2200	3/18/2013	50,000,000.00	49,993,583.33	0.00	CITI	MFR
NTRD	CPD	2/25/2013	92488	REGENCY MARKETS NO. 1 LLC CP	0.1800	3/25/2013	50,000,000.00	49,993,000.00	0.00	CITI	MS
NTRD	CPD	2/25/2013	92489	SALISBURY REC CO LLC CP	0.1600	4/3/2013	50,000,000.00	49,991,777.78	0.00	CITI	MS
NTRD	CPD	2/25/2013	92490	REGENCY MARKETS NO. 1 LLC CP	0.1700	3/25/2013	50,000,000.00	49,993,388.89	0.00	CITI	BLAY
NTRD	CPD	2/25/2013	92491	REGENCY MARKETS NO. 1 LLC CP	0.1700	3/25/2013	25,000,000.00	24,996,694.44	0.00	CITI	BLAY
NTRD	CPD	2/25/2013	92492	ABBEY NATIONAL NA LLC CP	0.1800	3/1/2013	50,000,000.00	49,999,000.00	0.00	CITI	MFR
NTRD	CPD	2/26/2013	92494	CANCARA ASSET SEC LLC CP	0.1600	3/18/2013	50,000,000.00	49,995,555.56	0.00	CITI	MS
NTRD	CPD	2/26/2013	92495	BARTON CAPITAL LLC CP	0.1700	3/26/2013	50,000,000.00	49,993,388.89	0.00	CITI	BLAY
NTRD	CPD	2/26/2013	92498	SALISBURY REC CO LLC CP	0.1600	4/3/2013	25,000,000.00	24,996,000.00	0.00	CITI	MS
NTRD	CPD	2/26/2013	92499	SHEFFIELD RECEIVABLES CORP CP	0.1900	4/17/2013	50,000,000.00	49,986,805.56	0.00	CITI	RBCCM
NTRD	CPD	2/26/2013	92500	SHEFFIELD RECEIVABLES CORP CP	0.1900	4/17/2013	22,000,000.00	21,994,194.44	0.00	CITI	RBCCM
NTRD	CPD	2/26/2013	92501	BARTON CAPITAL LLC CP	0.1600	3/18/2013	25,000,000.00	24,997,777.78	0.00	CITI	MS

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NTRD	CPD	2/26/2013	92502	REGENCY MARKETS NO. 1 LLC CP	0.1700	3/8/2013	20,724,000.00	20,723,021.37	0.00	CITI	MS
NTRD	CPD	2/26/2013	92504	SHEFFIELD RECEIVABLES CORP CP	0.1600	4/4/2013	25,000,000.00	24,995,888.89	0.00	CITI	BCI
NTRD	CPD	2/26/2013	92505	CANCARA ASSET SEC LLC CP	0.1800	4/2/2013	35,000,000.00	34,993,875.00	0.00	CITI	LOOP
NTRD	CPD	2/26/2013	92506	CANCARA ASSET SEC LLC CP	0.2100	4/22/2013	18,000,000.00	17,994,225.00	0.00	CITI	MS
NTRD	CPD	2/26/2013	92507	DEUTSCHE BANK FINANCIAL LLC CP	0.1800	3/18/2013	50,000,000.00	49,995,000.00	0.00	CITI	BLAY
NTRD	CPD	2/26/2013	92508	DEUTSCHE BANK FINANCIAL LLC CP	0.1800	3/18/2013	35,000,000.00	34,996,500.00	0.00	CITI	BLAY
NTRD	CPD	2/26/2013	92509	ATLANTIS ONE FUNDING CORP CP	0.1700	3/13/2013	50,000,000.00	49,996,458.33	0.00	CITI	BLAY
NTRD	CPD	2/27/2013	92519	ABBEY NATIONAL NA LLC CP	0.1700	2/28/2013	50,000,000.00	49,999,763.89	0.00	CITI	MFR
NTRD	CPD	2/27/2013	92520	ABBEY NATIONAL NA LLC CP	0.1700	2/28/2013	50,000,000.00	49,999,763.89	0.00	CITI	MFR
NTRD	CPD	2/27/2013	92521	ABBEY NATIONAL NA LLC CP	0.1700	2/28/2013	50,000,000.00	49,999,763.89	0.00	CITI	MFR
NTRD	CPD	2/27/2013	92522	ABBEY NATIONAL NA LLC CP	0.1700	2/28/2013	50,000,000.00	49,999,763.89	0.00	CITI	MFR
NTRD	CPD	2/27/2013	92523	ATLANTIS ONE FUNDING CORP CP	0.1500	3/13/2013	50,000,000.00	49,997,083.33	0.00	CITI	BLAY
NTRD	CPD	2/27/2013	92524	ATLANTIS ONE FUNDING CORP CP	0.1500	3/13/2013	6,000,000.00	5,999,650.00	0.00	CITI	BLAY
NTRD	CPD	2/27/2013	92525	ATLANTIS ONE FUNDING CORP CP	0.1700	3/15/2013	50,000,000.00	49,996,222.22	0.00	CITI	CITGM
NTRD	CPD	2/27/2013	92526	AUTOBAHN FUNDING CO LLC CP	0.1600	3/25/2013	5,122,000.00	5,121,408.12	0.00	CITI	KEYBANC
NTRD	CPD	2/27/2013	92527	AUTOBAHN FUNDING CO LLC CP	0.1600	4/5/2013	30,000,000.00	29,995,066.67	0.00	CITI	BLAY
NTRD	CPD	2/27/2013	92528	CANCARA ASSET SEC LLC CP	0.2000	4/23/2013	50,000,000.00	49,984,722.22	0.00	CITI	BLAY
NTRD	CPD	2/27/2013	92529	MONT BLANC CAPITAL CORP CP	0.2400	5/20/2013	9,978,000.00	9,972,545.36	0.00	CITI	CITGM
NTRD	CPD	2/27/2013	92530	ABBEY NATIONAL NA LLC CP	0.2100	3/21/2013	50,000,000.00	49,993,583.33	0.00	CITI	MFR
NTRD	CPD	2/27/2013	92531	ABBEY NATIONAL NA LLC CP	0.2100	3/19/2013	50,000,000.00	49,994,166.67	0.00	CITI	MFR
NTRD	CPD	2/27/2013	92532	MONT BLANC CAPITAL CORP CP	0.2300	5/13/2013	30,616,000.00	30,601,329.83	0.00	CITI	BLAY
NTRD	CPD	2/27/2013	92512	SHEFFIELD RECEIVABLES CORP CP	0.1700	4/9/2013	50,000,000.00	49,990,319.44	0.00	CITI	CITGM
NTRD	CPD	2/27/2013	92513	SALISBURY REC CO LLC CP	0.1700	4/11/2013	50,000,000.00	49,989,847.22	0.00	CITI	CITGM
NTRD	CPD	2/27/2013	92514	SALISBURY REC CO LLC CP	0.1700	4/11/2013	31,000,000.00	30,993,705.28	0.00	CITI	CITGM
NTRD	CPD	2/27/2013	92515	SHEFFIELD RECEIVABLES CORP CP	0.1700	4/8/2013	36,000,000.00	35,993,200.00	0.00	CITI	CITGM
NTRD	CPD	2/28/2013	92560	ABBEY NATIONAL NA LLC CP	0.2000	3/20/2013	50,000,000.00	49,994,444.44	0.00	CITI	MFR
NTRD	CPD	2/28/2013	92561	BARTON CAPITAL LLC CP	0.1700	3/26/2013	25,005,000.00	25,001,929.94	0.00	CITI	BLAY
NTRD	CPD	2/28/2013	92547	ABBEY NATIONAL NA LLC CP	0.1600	3/5/2013	50,000,000.00	49,998,888.89	0.00	CITI	MFR
NTRD	CPD	2/28/2013	92548	AUTOBAHN FUNDING CO LLC CP	0.1600	3/26/2013	25,000,000.00	24,997,111.11	0.00	CITI	CITGM
NTRD	CPD	2/28/2013	92549	AUTOBAHN FUNDING CO LLC CP	0.1600	4/2/2013	50,000,000.00	49,992,666.67	0.00	CITI	BLAY
NTRD	CPD	2/28/2013	92550	REGENCY MARKETS NO. 1 LLC CP	0.1800	3/27/2013	50,000,000.00	49,993,250.00	0.00	CITI	MS
NTRD	CPD	2/28/2013	92551	REGENCY MARKETS NO. 1 LLC CP	0.1800	3/27/2013	5,000,000.00	4,999,325.00	0.00	CITI	MS
NTRD	CPD	2/28/2013	92552	REGENCY MARKETS NO. 1 LLC CP	0.1800	3/27/2013	30,000,000.00	29,995,950.00	0.00	CITI	JPM
NTRD	CPD	2/28/2013	92553	SHEFFIELD RECEIVABLES CORP CP	0.1700	4/23/2013	35,000,000.00	34,991,075.00	0.00	CITI	BLAY
NTRD	CPD	2/28/2013	92554	VARIABLE FDG CAPITAL LLC CP	0.1400	3/28/2013	26,534,000.00	26,531,110.74	0.00	CITI	WFI
<b>CPD Total</b>							<b>5,807,536,000.00</b>	<b>5,806,817,192.13</b>	<b>0.00</b>		
NTRD	FFCB	2/5/2013	92324	FFCB (CALLABLE)	1.4000	2/5/2019	25,000,000.00	25,000,000.00	0.00	CITI	MISC

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NTRD	FFCB	2/5/2013	92325	FFCB (CALLABLE)	1.4000	2/5/2019	25,000,000.00	24,975,000.00	0.00	CITI	SUN
NTRD	FFCB	2/5/2013	92326	FFCB (CALLABLE)	1.4000	2/5/2019	10,600,000.00	10,594,700.00	0.00	CITI	MFR
NTRD	FFCB	2/5/2013	92327	FFCB (CALLABLE)	1.4000	2/5/2019	25,000,000.00	25,000,000.00	0.00	CITI	MIZO
<b>FFCB Total</b>							<b>85,600,000.00</b>	<b>85,569,700.00</b>	<b>0.00</b>		
NTRD	FHLB	2/26/2013	92347	FHLB (CALLABLE)	1.5000	2/26/2019	25,000,000.00	24,987,500.00	0.00	CITI	GPS
NTRD	FHLB	2/28/2013	92358	FHLB (CALLABLE)	1.5000	2/28/2019	10,200,000.00	10,200,000.00	0.00	CITI	MFR
<b>FHLB Total</b>							<b>35,200,000.00</b>	<b>35,187,500.00</b>	<b>0.00</b>		
NTRD	NCD1	2/28/2013	92559	UNION BANK OF CALIFORNIA NA CD	0.1900	5/20/2013	50,000,000.00	50,000,000.00	0.00	CITI	UNION
<b>NCD1 Total</b>							<b>50,000,000.00</b>	<b>50,000,000.00</b>	<b>0.00</b>		
NTRD	YANK1	2/6/2013	92381	SOCIETE GENERALE NY CD	0.2100	3/28/2013	50,000,000.00	50,000,694.25	0.00	CITI	MFR
NTRD	YANK1	2/7/2013	92388	CREDIT AGRICOLE CIB NY CD	0.2000	3/15/2013	50,000,000.00	50,000,499.91	0.00	CITI	MFR
NTRD	YANK1	2/8/2013	92401	LLOYDS TSB BANK PLC NY CD	0.1600	3/8/2013	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	2/8/2013	92402	DEUTSCHE BANK AG NY CD	0.1800	3/11/2013	50,000,000.00	50,000,430.49	0.00	CITI	MFR
NTRD	YANK1	2/8/2013	92403	DEUTSCHE BANK AG NY CD	0.1800	3/11/2013	25,000,000.00	25,000,215.25	0.00	CITI	MFR
NTRD	YANK1	2/11/2013	92409	BNP PARIBAS SF CD	0.1500	2/28/2013	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	2/11/2013	92410	BNP PARIBAS SF CD	0.1500	2/28/2013	25,000,000.00	25,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	2/19/2013	92449	AU & NZ BANKING GRP NY CD	0.1500	5/20/2013	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	2/26/2013	92485	TORONTO DOMINION BANK NY CD	0.1600	3/28/2013	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	2/26/2013	92486	SVENSKA HANDELSBANKEN NY CD	0.1750	3/28/2013	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	2/26/2013	92496	SOCIETE GENERALE NY CD	0.2000	3/26/2013	50,000,000.00	50,000,388.83	0.00	CITI	MFR
NTRD	YANK1	2/26/2013	92497	CREDIT AGRICOLE CIB NY CD	0.2000	3/28/2013	50,000,000.00	50,000,416.60	0.00	CITI	MFR
NTRD	YANK1	2/26/2013	92476	LLOYDS TSB BANK PLC NY CD	0.2200	5/20/2013	50,000,000.00	50,001,152.22	0.00	CITI	MFR
NTRD	YANK1	2/26/2013	92477	AU & NZ BANKING GRP NY CD	0.1500	6/28/2013	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	2/26/2013	92478	AU & NZ BANKING GRP NY CD	0.1500	6/28/2013	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	2/26/2013	92510	BANK OF MONTREAL CHICAGO CD	0.1700	4/19/2013	50,000,000.00	50,000,722.06	0.00	CITI	MFR
NTRD	YANK1	2/26/2013	92503	BARCLAYS BANK PLC NY CD	0.1700	4/19/2013	50,000,000.00	50,000,000.00	0.00	CITI	BCI
NTRD	YANK1	2/27/2013	92533	TORONTO DOMINION BANK NY CD	0.1450	4/19/2013	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	2/28/2013	92535	CREDIT AGRICOLE CIB NY CD	0.2000	4/1/2013	50,000,000.00	50,000,444.37	0.00	CITI	MFR
NTRD	YANK1	2/28/2013	92536	CREDIT AGRICOLE CIB NY CD	0.2000	4/1/2013	25,000,000.00	25,000,222.18	0.00	CITI	MFR
NTRD	YANK1	2/28/2013	92537	AU & NZ BANKING GRP NY CD	0.1600	6/28/2013	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	2/28/2013	92538	AU & NZ BANKING GRP NY CD	0.1600	6/28/2013	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	2/28/2013	92539	BANK OF NOVA SCOTIA HOUSTON CD	0.1700	5/20/2013	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	2/28/2013	92540	SOCIETE GENERALE NY CD	0.2100	4/5/2013	50,000,000.00	50,000,499.90	0.00	CITI	MFR
NTRD	YANK1	2/28/2013	92541	SOCIETE GENERALE NY CD	0.2100	4/5/2013	25,000,000.00	25,000,249.95	0.00	CITI	MFR
NTRD	YANK1	2/28/2013	92542	SVENSKA HANDELSBANKEN NY CD	0.1750	4/1/2013	50,000,000.00	50,000,000.00	0.00	CITI	TULL

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NTRD	YANK1	2/28/2013	92543	NORDEA BANK FINLAND PLC NY CD	0.1900	5/30/2013	50,000,000.00	50,000,000.00	0.00	CITI	SUN
NTRD	YANK1	2/28/2013	92555	BNP PARIBAS SF CD	0.1600	4/1/2013	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	2/28/2013	92556	BNP PARIBAS SF CD	0.1600	4/1/2013	25,000,000.00	25,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	2/28/2013	92557	BARCLAYS BANK PLC NY CD	0.1500	4/5/2013	50,000,000.00	50,000,000.00	0.00	CITI	BCI
NTRD	YANK1	2/28/2013	92558	DBN BANK ASA NY CD	0.2000	5/20/2013	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	2/28/2013	92562	DEUTSCHE BANK AG NY CD	0.1900	4/1/2013	50,000,000.00	50,000,444.37	0.00	CITI	MFR
NTRD	YANK1	2/28/2013	92516	LLOYDS TSB BANK PLC NY CD	0.1700	3/28/2013	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	2/28/2013	92517	LLOYDS TSB BANK PLC NY CD	0.1700	3/28/2013	25,000,000.00	25,000,000.00	0.00	CITI	MS
NTRD	YANK1	2/28/2013	92518	SVENSKA HANDELSBANKEN NY CD	0.1750	3/28/2013	50,000,000.00	50,000,000.00	0.00	CITI	TULL
<b>YANK1 Total</b>							<b>1,600,000,000.00</b>	<b>1,600,006,380.38</b>	<b>0.00</b>		
<b>NTRD Total</b>							<b>7,578,336,000.00</b>	<b>7,577,580,772.51</b>	<b>0.00</b>		
<b>PSI Total</b>							<b>7,578,336,000.00</b>	<b>7,577,580,772.51</b>	<b>0.00</b>		



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Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
PHHPA	FFCB	2/4/2013	92292	FFCB (CALLABLE)	2.9900	2/4/2028	10,000,000.00	10,000,000.00	0.00	CITI	FTNFCM
	<b>FFCB Total</b>						<u>10,000,000.00</u>	<u>10,000,000.00</u>	<u>0.00</u>		
PHHPA	MCSA	2/22/2013	92307	FHLB (CALLABLE)	2.5000	2/22/2028	3,000,000.00	3,000,000.00	0.00	CITI	FTNFCM
	<b>MCSA - FHLB Total</b>						<u>3,000,000.00</u>	<u>3,000,000.00</u>	<u>0.00</u>		
<b>PHHPA - PUENTE HILLS HABITAT PRESERVATION AUTHORITY Total</b>							<u>13,000,000.00</u>	<u>13,000,000.00</u>	<u>0.00</u>		
				<b>SPI Total</b>			<u>13,000,000.00</u>	<u>13,000,000.00</u>	<u>0.00</u>		

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Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Txn/Accrued			Net Cash Flow	Profit/(Loss)
						Par	Principal	Interest		
2/21/2013	NTRD	89730	FFCB 1.17 (CALLABLE)	Call	100.00000	29,100,000.00	29,100,000.00	0.00	29,100,000.00	17,841.27
			<b>FFCB Total</b>			<b>29,100,000.00</b>	<b>29,100,000.00</b>	<b>0.00</b>	<b>29,100,000.00</b>	<b>17,841.27</b>
2/1/2013	NTRD	90505	FHLB 0.40 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	88,333.33	50,088,333.33	1,804.85
2/1/2013	NTRD	90506	FHLB 0.40 (CALLABLE)	Call	100.00000	46,350,000.00	46,350,000.00	81,885.00	46,431,885.00	1,673.09
			<b>FHLB Total</b>			<b>96,350,000.00</b>	<b>96,350,000.00</b>	<b>170,218.33</b>	<b>96,520,218.33</b>	<b>3,477.94</b>
2/1/2013	NTRD	89075	FNMA 1.40 (CALLABLE)	Call	100.00000	3,975,000.00	3,975,000.00	0.00	3,975,000.00	6,496.99
2/1/2013	NTRD	89020	FNMA 1.40 (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	10,215.39
2/6/2013	NTRD	89061	FNMA 1.35 (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
2/6/2013	NTRD	89062	FNMA 1.35 (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
2/8/2013	NTRD	89021	FNMA 1.30 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	23,973.73
2/8/2013	NTRD	89121	FNMA 1.25 (CALLABLE)	Call	100.00000	14,850,000.00	14,850,000.00	0.00	14,850,000.00	0.00
2/8/2013	NTRD	89122	FNMA 1.25 (CALLABLE)	Call	100.00000	19,675,000.00	19,675,000.00	0.00	19,675,000.00	0.00
2/15/2013	NTRD	89096	FNMA 1.35 (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	4,994.53
2/22/2013	NTRD	89123	FNMA 1.375 (CALLABLE)	Call	100.00000	33,318,000.00	33,318,000.00	0.00	33,318,000.00	-16,640.76
2/22/2013	NTRD	89190	FNMA 1.15 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
			<b>FNMA Total</b>			<b>271,818,000.00</b>	<b>271,818,000.00</b>	<b>0.00</b>	<b>271,818,000.00</b>	<b>29,039.88</b>
	<b>NTRD Total</b>					<b>397,268,000.00</b>	<b>397,268,000.00</b>	<b>170,218.33</b>	<b>397,438,218.33</b>	<b>50,359.09</b>
2/27/2013	TRADE	92306	FHLMC 0.875	Sell	99.73000	50,000,000.00	49,865,000.00	48,611.11	49,913,611.11	47,118.69
			<b>FHLM Total</b>			<b>50,000,000.00</b>	<b>49,865,000.00</b>	<b>48,611.11</b>	<b>49,913,611.11</b>	<b>47,118.69</b>
2/27/2013	TRADE	92305	FNMA 0.875	Sell	99.69100	50,000,000.00	49,845,500.00	23,090.28	49,868,590.28	98,438.42
			<b>FNMA Total</b>			<b>50,000,000.00</b>	<b>49,845,500.00</b>	<b>23,090.28</b>	<b>49,868,590.28</b>	<b>98,438.42</b>
2/27/2013	TRADE	92346	USTN 0.875	Sell	100.34375	50,000,000.00	50,171,875.00	32,631.22	50,204,506.22	87,674.25
2/27/2013	TRADE	92304	USTN 0.75	Sell	99.91406	50,000,000.00	49,957,031.25	60,082.87	50,017,114.12	99,149.62
			<b>USTN Total</b>			<b>100,000,000.00</b>	<b>100,128,906.25</b>	<b>92,714.09</b>	<b>100,221,620.34</b>	<b>186,823.87</b>
	<b>TRADE Total</b>					<b>200,000,000.00</b>	<b>199,839,406.25</b>	<b>164,415.48</b>	<b>200,003,821.73</b>	<b>332,380.98</b>
			<b>PSI Total</b>			<b>597,268,000.00</b>	<b>597,107,406.25</b>	<b>334,633.81</b>	<b>597,442,040.06</b>	<b>382,740.07</b>

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Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Txn/Accrued		Net Cash Flow	Profit/(Loss)
							Principal	Interest		
2/28/2013	SCAQM	38556	S OF C LAIF	Call	100.00000	300,000.00	300,000.00	0.00	300,000.00	0.00
			CTDQ Total			300,000.00	300,000.00	0.00	300,000.00	0.00
			<b>SCAQM - SOUTH COAST AIR QUALITY MGMT Total</b>			<b>300,000.00</b>	<b>300,000.00</b>	<b>0.00</b>	<b>300,000.00</b>	<b>0.00</b>
2/28/2013	SANIT	89201	FNMA 0.75 (CALLABLE)	Call	100.00000	1,555,000.00	1,555,000.00	0.00	1,555,000.00	0.00
			MCSA - FNMA Total			1,555,000.00	1,555,000.00	0.00	1,555,000.00	0.00
			<b>SANIT - SANITATION DISTRICT Total</b>			<b>1,555,000.00</b>	<b>1,555,000.00</b>	<b>0.00</b>	<b>1,555,000.00</b>	<b>0.00</b>
			<b>SPI Total</b>			<b>1,855,000.00</b>	<b>1,855,000.00</b>	<b>0.00</b>	<b>1,855,000.00</b>	<b>0.00</b>

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 Comparison of Investment Cost to Market Value by Instrument Type  
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SECURITY TYPE	POOLED			SPECIFIC PURPOSE		
	Amortized Cost	Market Value	Mkt Value Difference	Amortized Cost	Market Value	Mkt Value Difference
Collateralized CD's	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Negotiable CD's	3,936,765,011.50	3,936,734,053.00	(30,958.50)	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	5,540,053,883.78	5,540,017,505.41	(36,378.37)	0.00	0.00	0.00
Governments	1,024,247,559.16	1,030,659,575.00	6,412,015.84	85,691.88	103,514.02	17,822.14
Agencies	12,172,970,273.56	12,197,388,502.18	24,418,228.62	32,522,370.81	32,500,804.90	(21,565.91)
Municipals	27,000,000.00	27,000,000.00	0.00	4,945,000.00	4,945,000.00	0.00
Corp. & Deposit Notes	298,623,177.35	299,559,606.42	936,429.07	1,543,845.64	1,578,408.00	34,562.36
Repurchase Agreements	0.00	0.00	0.00	0.00	0.00	0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	0.00
Other	0.00	0.00	0.00	49,507,689.66	49,507,689.66	0.00
<b>TOTAL</b>	<b><u>\$22,999,659,905.35</u></b>	<b><u>\$23,031,359,242.01</u></b>	<b><u>\$31,699,336.66</u></b>	<b><u>\$88,604,597.99</u></b>	<b><u>\$88,635,416.58</u></b>	<b><u>\$30,818.59</u></b>

**Market Pricing Policies and Source:**

The Pooled Surplus Investment Portfolio (PSI) is market priced monthly using Citibank Valuation Total Report month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted in the Citibank Valuation Total Report, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes are private placements not actively traded, and are not included in the Citibank Valuation Total Report. Accordingly, market value is priced at Cost. Such non-traded securities make up 0.12% of the PSI Portfolio.

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Market Pricing Exceptions  
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Security ID	Security Description	Calculated Market Price
91175	NORDEA BANK FINLAND PLC NY	99.950000
92418	CANCARA ASSET SEC LLC CP	99.990556
92474	CANCARA ASSET SEC LLC CP	99.986000
90491	AU & NZ BANKING GRP NY FRC	99.950000
91179	RABOBANK NEDERLAND NV NY F	99.950000
92038	RABOBANK NEDERLAND NV NY F	99.950000
91282	WESTPAC BANKING CORP NY CD	99.950000
91255	BANK OF NOVA SCOTIA HOUSTO	99.950000
92555	BNP PARIBAS SF CD	99.998223
92556	BNP PARIBAS SF CD	99.998223
92539	BANK OF NOVA SCOTIA HOUSTON CD	99.986507
92557	BARCLAYS BANK PLC NY CD	99.997001
92558	DNB BANK ASA NY CD	99.993253
92543	NORDEA BANK FINLAND PLC NY CD	99.987369
92540	SOCIETE GENERALE NY CD	100.002999
92541	SOCIETE GENERALE NY CD	100.002999
92518	SVENSKA HANDELSBANKEN NY CD	99.999611
92542	SVENSKA HANDELSBANKEN NY CD	99.999556
92559	UNION BANK OF CALIFORNIA NA CD	99.991005

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Treasurer Portfolio Compared to Market Value  
As of February 28, 2013  
Fund: Pooled Surplus Investments  
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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	88203	LACCAL BANS	0.6070	6/30/2014	7,000,000.00	7,000,000.00	7,000,000.00
PSI	NTRD	BAN	89778	LACCAL BANS	0.6070	6/30/2014	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	91813	LACCAL BANS	0.6070	6/30/2015	10,000,000.00	10,000,000.00	10,000,000.00
		<b>BAN Total</b>					<b>27,000,000.00</b>	<b>27,000,000.00</b>	<b>27,000,000.00</b>
PSI	NTRD	CNFL	88095	GE CAPITAL CORP MTN FRN	1.1550	1/7/2014	19,150,000.00	19,044,472.21	19,278,496.50
PSI	NTRD	CNFL	88188	GE CAPITAL CORP MTN FRN	0.9095	3/14/2013	25,000,000.00	25,000,045.68	25,002,325.00
PSI	NTRD	CNFL	89735	WESTPAC BANKING CORP NY FRN	0.6830	9/16/2013	50,000,000.00	50,023,304.44	50,062,450.00
PSI	NTRD	CNFL	90456	TOYOTA MOTOR CREDIT CORP FRN	0.5600	6/26/2014	50,000,000.00	50,000,000.00	50,037,600.00
PSI	NTRD	CNFL	91175	NORDEA BANK FINLAND PLC NY FRN	0.9600	9/28/2015	50,000,000.00	50,128,044.75	49,975,000.00
		<b>CNFL Total</b>					<b>194,150,000.00</b>	<b>194,195,867.08</b>	<b>194,355,871.50</b>
PSI	NTRD	CNFRQ	88716	GE CAPITAL CORP MTN FRN	1.1110	12/29/2014	35,000,000.00	35,000,000.00	35,063,455.00
PSI	NTRD	CNFRQ	89124	GE CAPITAL CORP MTN FRN	1.0515	1/30/2015	25,000,000.00	25,000,000.00	24,975,050.00
		<b>CNFRQ Total</b>					<b>60,000,000.00</b>	<b>60,000,000.00</b>	<b>60,038,505.00</b>
PSI	NTRD	CNFX	87649	GE CAPITAL CORP MTN	4.8000	5/1/2013	19,342,000.00	19,443,417.93	19,477,954.92
PSI	NTRD	CNFX	88868	GE CAPITAL CORP MTN	2.1500	1/9/2015	25,000,000.00	24,983,892.34	25,687,275.00
		<b>CNFX Total</b>					<b>44,342,000.00</b>	<b>44,427,310.27</b>	<b>45,165,229.92</b>
PSI	NTRD	CPD	91848	CHARIOT FUNDING LLC CP	0.2000	3/6/2013	40,000,000.00	39,998,888.89	39,999,400.00
PSI	NTRD	CPD	91958	JUPITER SEC COMPANY LLC CP	0.2000	3/13/2013	50,000,000.00	49,996,666.67	49,997,880.00
PSI	NTRD	CPD	91968	ING U.S. FUNDING LLC CP	0.2300	3/19/2013	25,000,000.00	24,997,125.00	24,997,312.50
PSI	NTRD	CPD	91973	MONT BLANC CAPITAL CORP CP	0.2600	3/14/2013	14,700,000.00	14,698,619.83	14,698,913.67
PSI	NTRD	CPD	91981	JUPITER SEC COMPANY LLC CP	0.2000	3/14/2013	25,000,000.00	24,998,194.44	24,998,845.00
PSI	NTRD	CPD	91994	SHEFFIELD RECEIVABLES CORP CP	0.2300	3/12/2013	25,000,000.00	24,998,243.05	24,998,582.50
PSI	NTRD	CPD	92077	JUPITER SEC COMPANY LLC CP	0.2000	3/21/2013	5,793,000.00	5,792,356.33	5,792,560.89
PSI	NTRD	CPD	92094	ING U.S. FUNDING LLC CP	0.2300	3/19/2013	50,000,000.00	49,994,250.00	49,994,625.00
PSI	NTRD	CPD	92220	SALISBURY REC CO LLC CP	0.1900	3/14/2013	25,000,000.00	24,998,284.72	24,998,152.50
PSI	NTRD	CPD	92221	ATLANTIS ONE FUNDING CORP CP	0.2100	3/18/2013	23,500,000.00	23,497,669.58	23,498,825.00
PSI	NTRD	CPD	92309	SHEFFIELD RECEIVABLES CORP CP	0.1700	3/21/2013	33,000,000.00	32,996,883.33	32,996,726.40
PSI	NTRD	CPD	92314	BARTON CAPITAL LLC CP	0.1900	3/4/2013	25,000,000.00	24,999,604.17	24,999,582.50
PSI	NTRD	CPD	92316	BARTON CAPITAL LLC CP	0.1900	3/4/2013	30,000,000.00	29,999,525.00	29,999,499.00

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PSI	NTRD	CPD	92330	BARTON CAPITAL LLC CP	0.1900	3/4/2013	50,000,000.00	49,999,208.33	49,999,165.00
PSI	NTRD	CPD	92333	SALISBURY REC CO LLC CP	0.1700	3/27/2013	9,960,000.00	9,958,777.13	9,958,580.70
PSI	NTRD	CPD	92334	SALISBURY REC CO LLC CP	0.1700	3/20/2013	11,000,000.00	10,999,013.05	10,998,838.40
PSI	NTRD	CPD	92335	SHEFFIELD RECEIVABLES CORP CP	0.1900	3/21/2013	7,000,000.00	6,999,261.11	6,999,305.60
PSI	NTRD	CPD	92343	ATLANTIS ONE FUNDING CORP CP	0.1700	3/1/2013	50,000,000.00	50,000,000.00	49,999,860.00
PSI	NTRD	CPD	92345	MONT BLANC CAPITAL CORP CP	0.1700	3/4/2013	5,000,000.00	4,999,929.17	4,999,894.50
PSI	NTRD	CPD	92351	BARTON CAPITAL LLC CP	0.1900	3/4/2013	30,000,000.00	29,999,525.00	29,999,499.00
PSI	NTRD	CPD	92356	VARIABLE FDG CAPITAL CO LLC CP	0.1400	3/4/2013	50,000,000.00	49,999,416.67	49,999,110.00
PSI	NTRD	CPD	92357	CANCARA ASSET SEC LLC CP	0.1800	3/5/2013	50,000,000.00	49,999,000.00	49,998,680.00
PSI	NTRD	CPD	92359	AUTOBAHN FUNDING CO LLC CP	0.1700	3/1/2013	50,000,000.00	50,000,000.00	49,999,735.00
PSI	NTRD	CPD	92360	AUTOBAHN FUNDING CO LLC CP	0.1700	3/1/2013	25,000,000.00	25,000,000.00	24,999,867.50
PSI	NTRD	CPD	92365	AUTOBAHN FUNDING CO LLC CP	0.1700	3/1/2013	37,000,000.00	37,000,000.00	36,999,803.90
PSI	NTRD	CPD	92368	AUTOBAHN FUNDING CO LLC CP	0.1700	3/5/2013	20,000,000.00	19,999,622.22	19,999,472.00
PSI	NTRD	CPD	92369	BARTON CAPITAL LLC CP	0.1900	3/4/2013	28,000,000.00	27,999,556.67	27,999,532.40
PSI	NTRD	CPD	92370	CANCARA ASSET SEC LLC CP	0.1800	3/5/2013	38,000,000.00	37,999,240.00	37,998,996.80
PSI	NTRD	CPD	92372	DEUTSCHE BANK FINANCIAL LLC CP	0.1700	3/5/2013	40,000,000.00	39,999,244.44	39,999,112.00
PSI	NTRD	CPD	92374	AUTOBAHN FUNDING CO LLC CP	0.1700	3/4/2013	50,000,000.00	49,999,291.67	49,998,945.00
PSI	NTRD	CPD	92376	AUTOBAHN FUNDING CO LLC CP	0.1700	3/7/2013	30,000,000.00	29,999,150.00	29,998,893.00
PSI	NTRD	CPD	92378	BARTON CAPITAL LLC CP	0.1700	3/5/2013	50,000,000.00	49,999,055.56	49,998,960.00
PSI	NTRD	CPD	92379	BARTON CAPITAL LLC CP	0.1700	3/5/2013	5,000,000.00	4,999,905.56	4,999,896.00
PSI	NTRD	CPD	92380	ATLANTIS ONE FUNDING CORP CP	0.1600	3/13/2013	50,000,000.00	49,997,333.33	49,998,195.00
PSI	NTRD	CPD	92382	CANCARA ASSET SEC LLC CP	0.1700	3/8/2013	37,000,000.00	36,998,776.94	36,998,438.60
PSI	NTRD	CPD	92384	ATLANTIS ONE FUNDING CORP CP	0.1600	3/13/2013	25,000,000.00	24,998,666.67	24,999,097.50
PSI	NTRD	CPD	92385	ATLANTIS ONE FUNDING CORP CP	0.1700	3/13/2013	50,000,000.00	49,997,166.67	49,998,195.00
PSI	NTRD	CPD	92390	CANCARA ASSET SEC LLC CP	0.1800	3/11/2013	50,000,000.00	49,997,500.00	49,997,095.00
PSI	NTRD	CPD	92391	AUTOBAHN FUNDING CO LLC CP	0.1700	3/11/2013	50,000,000.00	49,997,638.89	49,997,095.00
PSI	NTRD	CPD	92394	AUTOBAHN FUNDING CO LLC CP	0.1600	3/11/2013	10,000,000.00	9,999,555.55	9,999,419.00
PSI	NTRD	CPD	92395	SHEFFIELD RECEIVABLES CORP CP	0.1500	3/13/2013	17,350,000.00	17,349,132.50	17,348,934.71
PSI	NTRD	CPD	92396	ATLANTIS ONE FUNDING CORP CP	0.1700	3/13/2013	23,878,000.00	23,876,646.91	23,877,138.00
PSI	NTRD	CPD	92397	DEUTSCHE BANK FINANCIAL LLC CP	0.1700	3/15/2013	50,000,000.00	49,996,694.44	49,996,460.00
PSI	NTRD	CPD	92398	DEUTSCHE BANK FINANCIAL LLC CP	0.1700	3/8/2013	50,000,000.00	49,998,347.22	49,998,210.00
PSI	NTRD	CPD	92405	AUTOBAHN FUNDING CO LLC CP	0.1700	3/12/2013	50,000,000.00	49,997,402.78	49,996,835.00
PSI	NTRD	CPD	92406	AUTOBAHN FUNDING CO LLC CP	0.1700	3/15/2013	50,000,000.00	49,996,694.44	49,996,040.00

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PSI	NTRD	CPD	92407	CANCARA ASSET SEC LLC CP	0.1700	3/18/2013	7,500,000.00	7,499,397.92	7,499,287.50
PSI	NTRD	CPD	92408	DEUTSCHE BANK FINANCIAL LLC CP	0.1500	3/1/2013	50,000,000.00	50,000,000.00	49,999,780.00
PSI	NTRD	CPD	92411	BRYANT PARK FUNDING LLC CP	0.1700	3/11/2013	46,000,000.00	45,997,827.78	45,997,327.40
PSI	NTRD	CPD	92412	CANCARA ASSET SEC LLC CP	0.1800	3/18/2013	15,000,000.00	14,998,725.00	14,998,575.00
PSI	NTRD	CPD	92414	CHARIOT FUNDING LLC CP	0.1500	3/12/2013	43,374,000.00	43,372,012.02	43,372,698.78
PSI	NTRD	CPD	92415	ATLANTIS ONE FUNDING CORP CP	0.1700	3/7/2013	50,000,000.00	49,998,583.33	49,999,030.00
PSI	NTRD	CPD	92416	ATLANTIS ONE FUNDING CORP CP	0.1700	3/12/2013	50,000,000.00	49,997,402.78	49,998,335.00
PSI	NTRD	CPD	92417	DEUTSCHE BANK FINANCIAL LLC CP	0.1500	3/5/2013	50,000,000.00	49,999,166.67	49,998,890.00
PSI	NTRD	CPD	92418	CANCARA ASSET SEC LLC CP	0.1900	3/20/2013	22,000,000.00	21,997,793.89	21,997,922.10
PSI	NTRD	CPD	92419	SHEFFIELD RECEIVABLES CORP CP	0.1400	3/19/2013	25,000,000.00	24,998,250.00	24,997,757.50
PSI	NTRD	CPD	92420	SHEFFIELD RECEIVABLES CORP CP	0.1500	3/20/2013	30,000,000.00	29,997,625.00	29,997,168.00
PSI	NTRD	CPD	92422	CANCARA ASSET SEC LLC CP	0.1800	3/14/2013	25,000,000.00	24,998,375.00	24,998,152.50
PSI	NTRD	CPD	92423	SALISBURY REC CO LLC CP	0.1400	3/15/2013	25,000,000.00	24,998,638.89	24,998,020.00
PSI	NTRD	CPD	92424	AUTOBAHN FUNDING CO LLC CP	0.1600	3/20/2013	25,000,000.00	24,997,888.89	24,997,360.00
PSI	NTRD	CPD	92425	AUTOBAHN FUNDING CO LLC CP	0.1700	3/18/2013	30,000,000.00	29,997,591.67	29,997,150.00
PSI	NTRD	CPD	92426	ABBEY NATIONAL NA LLC CP	0.2000	3/1/2013	50,000,000.00	50,000,000.00	49,999,665.00
PSI	NTRD	CPD	92428	SALISBURY REC CO LLC CP	0.1400	3/15/2013	50,000,000.00	49,997,277.78	49,996,040.00
PSI	NTRD	CPD	92429	CHARIOT FUNDING LLC CP	0.1500	3/15/2013	50,000,000.00	49,997,083.34	49,998,125.00
PSI	NTRD	CPD	92430	DEUTSCHE BANK FINANCIAL LLC CP	0.1800	3/14/2013	50,000,000.00	49,996,750.00	49,996,715.00
PSI	NTRD	CPD	92431	ABBEY NATIONAL NA LLC CP	0.2000	3/5/2013	50,000,000.00	49,998,888.89	49,998,335.00
PSI	NTRD	CPD	92432	CANCARA ASSET SEC LLC CP	0.1700	3/13/2013	50,000,000.00	49,997,166.67	49,996,570.00
PSI	NTRD	CPD	92433	CANCARA ASSET SEC LLC CP	0.1700	3/14/2013	50,000,000.00	49,996,930.56	49,996,305.00
PSI	NTRD	CPD	92434	SHEFFIELD RECEIVABLES CORP CP	0.1500	3/21/2013	20,000,000.00	19,998,333.33	19,998,016.00
PSI	NTRD	CPD	92436	CHARIOT FUNDING LLC CP	0.1500	3/15/2013	50,000,000.00	49,997,083.34	49,998,125.00
PSI	NTRD	CPD	92437	REGENCY MARKETS NO.1 LLC CP	0.1800	3/14/2013	50,000,000.00	49,996,750.00	49,996,305.00
PSI	NTRD	CPD	92438	AUTOBAHN FUNDING CO LLC CP	0.1600	3/15/2013	25,000,000.00	24,998,444.45	24,998,020.00
PSI	NTRD	CPD	92439	BARTON CAPITAL LLC CP	0.1700	3/15/2013	50,000,000.00	49,996,694.45	49,996,875.00
PSI	NTRD	CPD	92440	CANCARA ASSET SEC LLC CP	0.1800	3/14/2013	17,000,000.00	16,998,895.00	16,998,743.70
PSI	NTRD	CPD	92441	DEUTSCHE BANK FINANCIAL LLC CP	0.1700	3/7/2013	50,000,000.00	49,998,583.33	49,998,445.00
PSI	NTRD	CPD	92442	REGENCY MARKETS NO.1 LLC CP	0.1800	3/15/2013	25,000,000.00	24,998,250.00	24,998,020.00
PSI	NTRD	CPD	92443	THUNDER BAY FUNDING LLC CP	0.1400	3/13/2013	31,759,000.00	31,757,517.91	31,756,792.75
PSI	NTRD	CPD	92444	THUNDER BAY FUNDING LLC CP	0.1400	3/14/2013	50,000,000.00	49,997,472.22	49,996,280.00
PSI	NTRD	CPD	92445	ABBEY NATIONAL NA LLC CP	0.2000	3/5/2013	50,000,000.00	49,998,888.89	49,998,335.00



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PSI	NTRD	CPD	92446	CANCARA ASSET SEC LLC CP	0.1800	3/13/2013	25,000,000.00	24,998,500.00	24,998,285.00
PSI	NTRD	CPD	92447	SHEFFIELD RECEIVABLES CORP CP	0.1800	4/19/2013	37,000,000.00	36,990,935.00	36,990,594.60
PSI	NTRD	CPD	92450	AUTOBAHN FUNDING CO LLC CP	0.1500	3/5/2013	25,000,000.00	24,999,583.33	24,999,340.00
PSI	NTRD	CPD	92451	ATLANTIS ONE FUNDING CORP CP	0.1700	3/13/2013	50,000,000.00	49,997,166.67	49,998,195.00
PSI	NTRD	CPD	92452	ABBAY NATIONAL NA LLC CP	0.1800	3/6/2013	50,000,000.00	49,998,750.00	49,998,000.00
PSI	NTRD	CPD	92454	THUNDER BAY FUNDING LLC CP	0.1500	3/22/2013	48,212,000.00	48,207,781.45	48,206,368.84
PSI	NTRD	CPD	92455	REGENCY MARKETS NO.1 LLC CP	0.1800	3/20/2013	50,000,000.00	49,995,250.00	49,994,720.00
PSI	NTRD	CPD	92456	REGENCY MARKETS NO.1 LLC CP	0.1700	3/20/2013	50,000,000.00	49,995,513.89	49,994,720.00
PSI	NTRD	CPD	92457	REGENCY MARKETS NO.1 LLC CP	0.1800	3/20/2013	50,000,000.00	49,995,250.00	49,994,720.00
PSI	NTRD	CPD	92458	REGENCY MARKETS NO.1 LLC CP	0.1800	3/20/2013	28,951,000.00	28,948,249.66	28,947,942.77
PSI	NTRD	CPD	92459	ABBAY NATIONAL NA LLC CP	0.1800	3/6/2013	50,000,000.00	49,998,750.00	49,998,000.00
PSI	NTRD	CPD	92461	ATLANTIS ONE FUNDING CORP CP	0.1600	3/12/2013	50,000,000.00	49,997,555.56	49,998,335.00
PSI	NTRD	CPD	92462	AUTOBAHN FUNDING CO LLC CP	0.1500	3/7/2013	25,000,000.00	24,999,375.00	24,999,077.50
PSI	NTRD	CPD	92463	BARTON CAPITAL LLC CP	0.1600	3/8/2013	50,000,000.00	49,998,444.45	49,998,335.00
PSI	NTRD	CPD	92464	DEUTSCHE BANK FINANCIAL LLC CP	0.1900	3/19/2013	50,000,000.00	49,995,250.00	49,995,330.00
PSI	NTRD	CPD	92465	AUTOBAHN FUNDING CO LLC CP	0.1600	3/21/2013	23,000,000.00	22,997,955.56	22,997,451.60
PSI	NTRD	CPD	92466	AUTOBAHN FUNDING CO LLC CP	0.1600	3/22/2013	25,000,000.00	24,997,666.67	24,997,097.50
PSI	NTRD	CPD	92467	SHEFFIELD RECEIVABLES CORP CP	0.1500	3/27/2013	50,000,000.00	49,994,583.34	49,993,625.00
PSI	NTRD	CPD	92468	SHEFFIELD RECEIVABLES CORP CP	0.1600	3/21/2013	33,000,000.00	32,997,066.66	32,996,726.40
PSI	NTRD	CPD	92469	SALISBURY REC CO LLC CP	0.1500	3/25/2013	25,000,000.00	24,997,500.00	24,996,702.50
PSI	NTRD	CPD	92470	BARTON CAPITAL LLC CP	0.1700	3/15/2013	12,533,000.00	12,532,171.43	12,532,216.69
PSI	NTRD	CPD	92471	DEUTSCHE BANK FINANCIAL LLC CP	0.1900	3/21/2013	50,000,000.00	49,994,722.22	49,994,750.00
PSI	NTRD	CPD	92472	ABBAY NATIONAL NA LLC CP	0.1900	3/1/2013	50,000,000.00	50,000,000.00	49,999,665.00
PSI	NTRD	CPD	92474	CANCARA ASSET SEC LLC CP	0.1800	3/28/2013	50,000,000.00	49,993,250.00	49,993,000.00
PSI	NTRD	CPD	92475	CANCARA ASSET SEC LLC CP	0.1800	3/25/2013	25,000,000.00	24,997,000.00	24,996,702.50
PSI	NTRD	CPD	92479	CANCARA ASSET SEC LLC CP	0.1700	3/18/2013	13,000,000.00	12,998,956.39	12,998,765.00
PSI	NTRD	CPD	92480	REGENCY MARKETS NO. 1 LLC	0.1800	3/22/2013	50,000,000.00	49,994,750.00	49,994,195.00
PSI	NTRD	CPD	92481	SHEFFIELD RECEIVABLES CORP CP	0.1500	3/22/2013	35,000,000.00	34,996,937.50	34,996,363.50
PSI	NTRD	CPD	92482	DEUTSCHE BANK FINANCIAL LLC CP	0.1700	3/1/2013	50,000,000.00	50,000,000.00	49,999,780.00
PSI	NTRD	CPD	92483	CANCARA ASSET SEC LLC CP	0.1800	3/25/2013	50,000,000.00	49,994,000.00	49,993,405.00
PSI	NTRD	CPD	92487	ABBAY NATIONAL NA LLC CP	0.2200	3/18/2013	50,000,000.00	49,994,805.55	49,993,875.00
PSI	NTRD	CPD	92488	REGENCY MARKETS NO.1 LLC CP	0.1800	3/25/2013	50,000,000.00	49,994,000.00	49,993,405.00
PSI	NTRD	CPD	92489	SALISBURY REC CO LLC CP	0.1600	4/3/2013	50,000,000.00	49,992,666.67	49,990,885.00

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PSI	NTRD	CPD	92490	REGENCY MARKETS NO.1 LLC CP	0.1700	3/25/2013	50,000,000.00	49,994,333.33	49,993,405.00
PSI	NTRD	CPD	92491	REGENCY MARKETS NO.1 LLC CP	0.1700	3/25/2013	25,000,000.00	24,997,166.66	24,996,702.50
PSI	NTRD	CPD	92492	ABBAY NATIONAL NA LLC CP	0.1800	3/1/2013	50,000,000.00	50,000,000.00	49,999,665.00
PSI	NTRD	CPD	92494	CANCARA ASSET SEC LLC CP	0.1600	3/18/2013	50,000,000.00	49,996,222.23	49,995,250.00
PSI	NTRD	CPD	92495	BARTON CAPITAL LLC CP	0.1700	3/26/2013	50,000,000.00	49,994,097.22	49,994,585.00
PSI	NTRD	CPD	92498	SALISBURY REC CO LLC CP	0.1600	4/3/2013	25,000,000.00	24,996,333.33	24,995,442.50
PSI	NTRD	CPD	92499	SHEFFIELD RECEIVABLES CORP CP	0.1900	4/17/2013	50,000,000.00	49,987,597.23	49,987,865.00
PSI	NTRD	CPD	92500	SHEFFIELD RECEIVABLES CORP CP	0.1900	4/17/2013	22,000,000.00	21,994,542.77	21,994,660.60
PSI	NTRD	CPD	92501	BARTON CAPITAL LLC CP	0.1600	3/18/2013	25,000,000.00	24,998,111.11	24,998,125.00
PSI	NTRD	CPD	92502	REGENCY MARKETS NO.1 LLC CP	0.1700	3/8/2013	20,724,000.00	20,723,314.96	20,723,125.45
PSI	NTRD	CPD	92504	SHEFFIELD RECEIVABLES CORP CP	0.1600	4/4/2013	25,000,000.00	24,996,222.22	24,995,795.00
PSI	NTRD	CPD	92505	CANCARA ASSET SEC LLC CP	0.1800	4/2/2013	35,000,000.00	34,994,400.00	34,993,840.00
PSI	NTRD	CPD	92506	CANCARA ASSET SEC LLC CP	0.2100	4/22/2013	18,000,000.00	17,994,540.00	17,994,567.60
PSI	NTRD	CPD	92507	DEUTSCHE BANK FINANCIAL LLC CP	0.1800	3/18/2013	50,000,000.00	49,995,750.00	49,995,625.00
PSI	NTRD	CPD	92508	DEUTSCHE BANK FINANCIAL LLC CP	0.1800	3/18/2013	35,000,000.00	34,997,025.00	34,996,937.50
PSI	NTRD	CPD	92509	ATLANTIS ONE FUNDING CORP CP	0.1700	3/13/2013	50,000,000.00	49,997,166.66	49,998,195.00
PSI	NTRD	CPD	92512	SHEFFIELD RECEIVABLES CORP CP	0.1700	4/9/2013	50,000,000.00	49,990,791.66	49,990,165.00
PSI	NTRD	CPD	92513	SALISBURY REC CO LLC CP	0.1700	4/11/2013	50,000,000.00	49,990,319.44	49,988,450.00
PSI	NTRD	CPD	92514	SALISBURY REC CO LLC CP	0.1700	4/11/2013	31,000,000.00	30,993,998.06	30,992,839.00
PSI	NTRD	CPD	92515	SHEFFIELD RECEIVABLES CORP CP	0.1700	4/8/2013	36,000,000.00	35,993,540.00	35,993,134.80
PSI	NTRD	CPD	92523	ATLANTIS ONE FUNDING CORP CP	0.1500	3/13/2013	50,000,000.00	49,997,500.00	49,998,195.00
PSI	NTRD	CPD	92524	ATLANTIS ONE FUNDING CORP CP	0.1500	3/13/2013	6,000,000.00	5,999,700.00	5,999,783.40
PSI	NTRD	CPD	92525	ATLANTIS ONE FUNDING CORP CP	0.1700	3/15/2013	50,000,000.00	49,996,694.44	49,997,915.00
PSI	NTRD	CPD	92526	AUTOBAHN FUNDING CO LLC CP	0.1600	3/25/2013	5,122,000.00	5,121,453.65	5,121,324.41
PSI	NTRD	CPD	92527	AUTOBAHN FUNDING CO LLC CP	0.1600	4/5/2013	30,000,000.00	29,995,333.34	29,994,180.00
PSI	NTRD	CPD	92528	CANCARA ASSET SEC LLC CP	0.2000	4/23/2013	50,000,000.00	49,985,277.78	49,984,550.00
PSI	NTRD	CPD	92529	MONT BLANC CAPITAL CORP CP	0.2400	5/20/2013	9,978,000.00	9,972,678.40	9,972,814.43
PSI	NTRD	CPD	92530	ABBAY NATIONAL NA LLC CP	0.2100	3/21/2013	50,000,000.00	49,994,166.66	49,992,710.00
PSI	NTRD	CPD	92531	ABBAY NATIONAL NA LLC CP	0.2100	3/19/2013	50,000,000.00	49,994,750.00	49,993,480.00
PSI	NTRD	CPD	92532	MONT BLANC CAPITAL CORP CP	0.2300	5/13/2013	30,616,000.00	30,601,721.03	30,601,904.39
PSI	NTRD	CPD	92547	ABBAY NATIONAL NA LLC CP	0.1600	3/5/2013	50,000,000.00	49,999,111.11	49,998,335.00
PSI	NTRD	CPD	92548	AUTOBAHN FUNDING CO LLC CP	0.1600	3/26/2013	25,000,000.00	24,997,222.22	24,996,570.00
PSI	NTRD	CPD	92549	AUTOBAHN FUNDING CO LLC CP	0.1600	4/2/2013	50,000,000.00	49,992,888.89	49,991,200.00

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PSI	NTRD	CPD	92550	REGENCY MARKETS NO.1 LLC CP	0.1800	3/27/2013	50,000,000.00	49,993,500.00	49,992,875.00
PSI	NTRD	CPD	92551	REGENCY MARKETS NO.1 LLC CP	0.1800	3/27/2013	5,000,000.00	4,999,350.00	4,999,287.50
PSI	NTRD	CPD	92552	REGENCY MARKETS NO.1 LLC CP	0.1800	3/27/2013	30,000,000.00	29,996,100.00	29,995,725.00
PSI	NTRD	CPD	92553	SHEFFIELD RECEIVABLES CORP CP	0.1700	4/23/2013	35,000,000.00	34,991,240.28	34,990,235.00
PSI	NTRD	CPD	92554	VARIABLE FDG CAPITAL CO LLC CP	0.1400	3/28/2013	26,534,000.00	26,531,213.93	26,530,699.17
PSI	NTRD	CPD	92560	ABBEY NATIONAL NA LLC CP	0.2000	3/20/2013	50,000,000.00	49,994,722.22	49,993,110.00
PSI	NTRD	CPD	92561	BARTON CAPITAL LLC CP	0.1700	3/26/2013	25,005,000.00	25,002,048.02	25,002,291.96
<b>CPD Total</b>							<b>5,540,489,000.00</b>	<b>5,540,053,883.78</b>	<b>5,540,017,505.41</b>
PSI	NTRD	FFCB	79979	FFCB 3.70	3.7000	5/15/2013	25,000,000.00	25,050,646.55	25,181,775.00
PSI	NTRD	FFCB	80346	FFCB 2.60	2.6000	3/4/2013	35,335,000.00	35,335,273.11	35,342,173.01
PSI	NTRD	FFCB	80349	FFCB 3.875	3.8750	10/7/2013	25,000,000.00	25,194,426.33	25,550,600.00
PSI	NTRD	FFCB	80352	FFCB 3.70	3.7000	5/15/2013	6,000,000.00	6,013,354.17	6,043,626.00
PSI	NTRD	FFCB	80387	FFCB 3.875	3.8750	10/7/2013	10,000,000.00	10,077,785.59	10,220,240.00
PSI	NTRD	FFCB	80427	FFCB 3.70	3.7000	5/15/2013	16,250,000.00	16,290,417.15	16,368,153.75
PSI	NTRD	FFCB	80464	FFCB 3.875	3.8750	10/7/2013	34,000,000.00	34,283,512.46	34,748,816.00
PSI	NTRD	FFCB	80501	FFCB 3.875	3.8750	10/7/2013	25,000,000.00	25,184,414.13	25,550,600.00
PSI	NTRD	FFCB	80616	FFCB 3.875	3.8750	10/7/2013	50,000,000.00	50,398,111.25	51,101,200.00
PSI	NTRD	FFCB	80619	FFCB 3.875	3.8750	10/7/2013	25,000,000.00	25,209,302.75	25,550,600.00
PSI	NTRD	FFCB	80624	FFCB 3.875	3.8750	10/7/2013	40,710,000.00	41,034,121.32	41,606,597.04
PSI	NTRD	FFCB	80648	FFCB 3.875	3.8750	10/7/2013	12,133,000.00	12,227,473.44	12,400,217.19
PSI	NTRD	FFCB	80649	FFCB 3.875	3.8750	10/7/2013	24,720,000.00	24,912,515.35	25,264,433.28
PSI	NTRD	FFCB	80651	FFCB 3.875	3.8750	10/7/2013	8,981,000.00	9,047,252.36	9,178,797.54
PSI	NTRD	FFCB	88289	FFCB 0.40	0.4000	11/8/2013	37,225,000.00	37,225,000.00	37,275,998.25
PSI	NTRD	FFCB	89418	FFCB 1.26 (CALLABLE)	1.2600	3/1/2017	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	FFCB	89713	FFCB 1.36 (CALLABLE)	1.3600	4/4/2017	25,000,000.00	25,000,000.00	24,967,950.00
PSI	NTRD	FFCB	89714	FFCB 1.36 (CALLABLE)	1.3600	4/4/2017	50,000,000.00	50,000,000.00	49,935,900.00
PSI	NTRD	FFCB	89715	FFCB 1.36 (CALLABLE)	1.3600	4/4/2017	25,000,000.00	25,000,000.00	24,967,950.00
PSI	NTRD	FFCB	89808	FFCB 0.30	0.3000	2/21/2014	50,000,000.00	49,974,820.68	50,048,550.00
PSI	NTRD	FFCB	89809	FFCB 0.30	0.3000	2/21/2014	20,110,000.00	20,099,872.88	20,129,526.81
PSI	NTRD	FFCB	89818	FFCB 1.35 (CALLABLE)	1.3500	4/10/2017	12,450,000.00	12,450,000.00	12,444,024.00
PSI	NTRD	FFCB	89824	FFCB 0.25	0.2500	8/19/2013	50,000,000.00	49,993,104.84	50,019,450.00
PSI	NTRD	FFCB	89825	FFCB 0.25	0.2500	8/19/2013	50,000,000.00	49,993,104.84	50,019,450.00

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PSI	NTRD	FFCB	89826	FFCB 0.25	0.2500	8/19/2013	7,221,000.00	7,220,004.20	7,223,808.97
PSI	NTRD	FFCB	89905	FFCB 1.22 (CALLABLE)	1.2200	4/18/2017	25,000,000.00	24,979,340.09	24,983,100.00
PSI	NTRD	FFCB	89927	FFCB 1.22 (CALLABLE)	1.2200	4/18/2017	50,000,000.00	50,000,000.00	49,966,200.00
PSI	NTRD	FFCB	89982	FFCB 1.20 (CALLABLE)	1.2000	4/25/2017	13,320,000.00	13,308,935.28	13,341,684.96
PSI	NTRD	FFCB	90027	FFCB 1.23 (CALLABLE)	1.2300	5/2/2017	48,295,000.00	48,295,000.00	48,374,155.51
PSI	NTRD	FFCB	90054	FFCB 1.23 (CALLABLE)	1.2300	5/2/2017	25,000,000.00	25,000,000.00	25,040,975.00
PSI	NTRD	FFCB	90055	FFCB 1.23 (CALLABLE)	1.2300	5/2/2017	15,100,000.00	15,100,000.00	15,124,748.90
PSI	NTRD	FFCB	90217	FFCB 1.15 (CALLABLE)	1.1500	5/30/2017	21,375,000.00	21,356,844.13	21,422,965.50
PSI	NTRD	FFCB	90347	FFCB 1.10 (CALLABLE)	1.1000	6/20/2017	25,000,000.00	24,989,238.77	25,067,900.00
PSI	NTRD	FFCB	90348	FFCB 1.10 (CALLABLE)	1.1000	6/20/2017	25,000,000.00	24,967,716.32	25,067,900.00
PSI	NTRD	FFCB	90349	FFCB 1.10 (CALLABLE)	1.1000	6/20/2017	20,625,000.00	20,598,365.96	20,681,017.50
PSI	NTRD	FFCB	90481	FFCB 0.36 (CALLABLE)	0.3600	6/25/2014	29,800,000.00	29,785,130.91	29,825,330.00
PSI	NTRD	FFCB	90482	FFCB 0.37 (CALLABLE)	0.3700	6/11/2014	50,000,000.00	49,996,706.63	50,028,600.00
PSI	NTRD	FFCB	90520	FFCB 0.55 (CALLABLE)	0.5500	7/9/2015	33,250,000.00	33,250,000.00	33,304,596.50
PSI	NTRD	FFCB	90541	FFCB 0.37 (CALLABLE)	0.3700	6/11/2014	38,475,000.00	38,472,465.75	38,497,007.70
PSI	NTRD	FFCB	90708	FFCB 0.97 (CALLABLE)	0.9700	7/24/2017	35,120,000.00	35,110,846.93	35,210,820.32
PSI	NTRD	FFCB	90733	FFCB 1.18 (CALLABLE)	1.1800	5/1/2018	18,400,000.00	18,387,593.81	18,401,692.80
PSI	NTRD	FFCB	90803	FFCB 1.14 (CALLABLE)	1.1400	5/9/2018	27,000,000.00	26,980,489.99	27,002,430.00
PSI	NTRD	FFCB	91228	FFCB 1.02 (CALLABLE)	1.0200	1/2/2018	25,000,000.00	24,994,235.79	25,002,300.00
PSI	NTRD	FFCB	91273	FFCB 1.15 (CALLABLE)	1.1500	10/11/2018	25,000,000.00	24,959,065.50	24,802,975.00
PSI	NTRD	FFCB	91295	FFCB 1.02 (CALLABLE)	1.0200	1/2/2018	16,250,000.00	16,250,000.00	16,251,495.00
PSI	NTRD	FFCB	91296	FFCB 1.22 (CALLABLE)	1.2200	6/4/2018	27,025,000.00	27,031,297.31	27,027,513.33
PSI	NTRD	FFCB	91297	FFCB 1.22 (CALLABLE)	1.2200	6/4/2018	23,270,000.00	23,275,422.33	23,272,164.11
PSI	NTRD	FFCB	91298	FFCB 1.22 (CALLABLE)	1.2200	6/4/2018	23,600,000.00	23,600,000.00	23,602,194.80
PSI	NTRD	FFCB	91305	FFCB 1.02 (CALLABLE)	1.0200	4/17/2018	17,950,000.00	17,950,000.00	17,903,689.00
PSI	NTRD	FFCB	91481	FFCB 0.82 (CALLABLE)	0.8200	7/11/2017	50,000,000.00	49,941,979.90	49,979,400.00
PSI	NTRD	FFCB	91482	FFCB 0.82 (CALLABLE)	0.8200	7/11/2017	32,030,000.00	31,992,832.32	32,016,803.64
PSI	NTRD	FFCB	91752	FFCB 1.19 (CALLABLE)	1.1900	12/4/2018	25,000,000.00	25,000,000.00	24,833,975.00
PSI	NTRD	FFCB	91760	FFCB 0.60 (CALLABLE)	0.6000	11/21/2016	50,000,000.00	49,941,457.33	49,924,550.00
PSI	NTRD	FFCB	91761	FFCB 0.87 (CALLABLE)	0.8700	11/27/2017	50,000,000.00	49,962,017.54	49,867,550.00
PSI	NTRD	FFCB	91762	FFCB 0.87 (CALLABLE)	0.8700	11/27/2017	36,535,000.00	36,507,246.22	36,438,218.79
PSI	NTRD	FFCB	91765	FFCB 0.64 (CALLABLE)	0.6400	1/11/2017	44,895,000.00	44,842,278.99	44,810,103.56
PSI	NTRD	FFCB	91804	FFCB 1.14 (CALLABLE)	1.1400	9/4/2018	39,815,000.00	39,815,000.00	39,630,218.59

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PSI	NTRD	FFCB	92030	FFCB 0.94 (CALLABLE)	0.9400	3/19/2018	23,750,000.00	23,679,141.70	23,647,827.50
PSI	NTRD	FFCB	92080	FFCB 1.23 (CALLABLE)	1.2300	1/23/2019	46,200,000.00	46,188,798.42	46,070,732.40
PSI	NTRD	FFCB	92102	FFCB 0.94 (CALLABLE)	0.9400	3/19/2018	50,000,000.00	49,852,615.30	49,784,900.00
PSI	NTRD	FFCB	92103	FFCB 0.94 (CALLABLE)	0.9400	3/19/2018	150,000.00	149,557.85	149,354.70
PSI	NTRD	FFCB	92118	FFCB 0.18	0.1800	12/26/2013	50,000,000.00	50,000,000.00	49,991,800.00
PSI	NTRD	FFCB	92119	FFCB 0.18	0.1800	12/26/2013	50,000,000.00	50,000,000.00	49,991,800.00
PSI	NTRD	FFCB	92120	FFCB 0.18	0.1800	12/26/2013	28,500,000.00	28,500,000.00	28,495,326.00
PSI	NTRD	FFCB	92324	FFCB 1.40 (CALLABLE)	1.4000	2/5/2019	25,000,000.00	25,000,000.00	24,998,525.00
PSI	NTRD	FFCB	92325	FFCB 1.40 (CALLABLE)	1.4000	2/5/2019	25,000,000.00	24,975,273.85	24,998,525.00
PSI	NTRD	FFCB	92326	FFCB 1.40 (CALLABLE)	1.4000	2/5/2019	10,600,000.00	10,594,758.06	10,599,374.60
PSI	NTRD	FFCB	92327	FFCB 1.40 (CALLABLE)	1.4000	2/5/2019	25,000,000.00	25,000,000.00	24,998,525.00
<b>FFCB Total</b>							<b>2,036,465,000.00</b>	<b>2,037,796,166.38</b>	<b>2,041,571,402.55</b>
PSI	NTRD	FHLB	77217	FHLB 3.625	3.6250	5/29/2013	50,000,000.00	49,994,112.75	50,424,400.00
PSI	NTRD	FHLB	80007	FHLB 4.875	4.8750	12/13/2013	24,715,000.00	25,051,607.00	25,618,852.27
PSI	NTRD	FHLB	80034	FHLB 4.875	4.8750	12/13/2013	4,000,000.00	4,054,483.00	4,146,284.00
PSI	NTRD	FHLB	80078	FHLB 3.875	3.8750	3/8/2013	11,000,000.00	11,002,640.82	11,007,964.00
PSI	NTRD	FHLB	80105	FHLB 5.25	5.2500	9/13/2013	28,750,000.00	29,132,990.70	29,521,276.25
PSI	NTRD	FHLB	80160	FHLB 4.37	4.3700	4/24/2013	25,000,000.00	25,063,673.37	25,151,450.00
PSI	NTRD	FHLB	80447	FHLB 4.37	4.3700	4/24/2013	25,000,000.00	25,070,451.42	25,151,450.00
PSI	NTRD	FHLB	80455	FHLB 3.625	3.6250	10/18/2013	25,000,000.00	25,163,294.30	25,536,050.00
PSI	NTRD	FHLB	80456	FHLB 4.37	4.3700	4/24/2013	18,945,000.00	18,997,276.69	19,059,768.81
PSI	NTRD	FHLB	80584	FHLB 4.37	4.3700	4/24/2013	45,555,000.00	45,690,766.28	45,830,972.19
PSI	NTRD	FHLB	84117	FHLB 2.375	2.3750	3/14/2014	39,775,000.00	40,054,789.47	40,664,528.10
PSI	NTRD	FHLB	84123	FHLB 2.875	2.8750	6/12/2015	19,045,000.00	19,321,250.30	20,127,517.80
PSI	NTRD	FHLB	84139	FHLB 3.25	3.2500	9/12/2014	43,530,000.00	44,391,197.29	45,519,712.77
PSI	NTRD	FHLB	84140	FHLB 2.375	2.3750	3/14/2014	13,000,000.00	13,095,523.81	13,290,732.00
PSI	NTRD	FHLB	84142	FHLB 2.75	2.7500	3/13/2015	50,000,000.00	50,723,212.46	52,445,050.00
PSI	NTRD	FHLB	84143	FHLB 2.75	2.7500	3/13/2015	9,160,000.00	9,292,492.52	9,607,933.16
PSI	NTRD	FHLB	84160	FHLB 2.50	2.5000	6/13/2014	50,000,000.00	50,504,053.29	51,451,600.00
PSI	NTRD	FHLB	85186	FHLB 1.75	1.7500	9/11/2015	25,000,000.00	25,268,653.13	25,846,725.00
PSI	NTRD	FHLB	85188	FHLB 1.63	1.6300	8/20/2015	50,000,000.00	50,421,379.78	51,589,600.00
PSI	NTRD	FHLB	89733	FHLB 0.24	0.2400	4/4/2013	50,000,000.00	50,000,000.00	50,004,100.00

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PSI	NTRD	FHLB	89734	FHLB 0.24	0.2400	4/4/2013	37,000,000.00	37,000,000.00	37,003,034.00
PSI	NTRD	FHLB	89787	FHLB 0.20	0.2000	5/10/2013	50,000,000.00	49,994,917.93	50,004,800.00
PSI	NTRD	FHLB	89788	FHLB 0.20	0.2000	5/10/2013	50,000,000.00	49,994,917.93	50,004,800.00
PSI	NTRD	FHLB	89789	FHLB 0.20	0.2000	5/10/2013	28,000,000.00	27,997,154.04	28,002,688.00
PSI	NTRD	FHLB	89933	FHLB 1.00	1.0000	3/10/2017	45,000,000.00	44,929,217.65	45,363,375.00
PSI	NTRD	FHLB	90479	FHLB 0.375	0.3750	6/12/2014	50,000,000.00	50,000,000.00	50,090,900.00
PSI	NTRD	FHLB	90480	FHLB 0.375	0.3750	6/12/2014	50,000,000.00	50,000,000.00	50,090,900.00
PSI	NTRD	FHLB	90487	FHLB 1.10 (CALLABLE)	1.1000	7/10/2017	26,600,000.00	26,582,606.57	26,602,713.20
PSI	NTRD	FHLB	90488	FHLB 1.10 (CALLABLE)	1.1000	7/10/2017	29,725,000.00	29,705,563.17	29,728,031.95
PSI	NTRD	FHLB	90527	FHLB 0.375	0.3750	6/12/2014	50,000,000.00	49,996,718.09	50,090,900.00
PSI	NTRD	FHLB	90767	FHLB 1.00 CALLABLE	1.0000	8/9/2017	25,000,000.00	24,988,896.50	25,002,600.00
PSI	NTRD	FHLB	90772	FHLB 1.03 (CALLABLE)	1.0300	11/21/2017	25,000,000.00	24,996,175.44	25,002,275.00
PSI	NTRD	FHLB	91172	FHLB 0.125	0.1250	9/25/2013	50,000,000.00	49,977,882.09	49,979,900.00
PSI	NTRD	FHLB	91173	FHLB 0.125	0.1250	9/25/2013	50,000,000.00	49,977,882.09	49,979,900.00
PSI	NTRD	FHLB	91197	FHLB 0.125	0.1250	9/25/2013	29,000,000.00	28,987,171.61	28,988,342.00
PSI	NTRD	FHLB	91216	FHLB 1.00 (CALLABLE)	1.0000	10/16/2017	25,000,000.00	25,000,000.00	25,002,450.00
PSI	NTRD	FHLB	91229	FHLB 1.05 (CALLABLE)	1.0500	1/11/2018	32,005,000.00	32,005,000.00	32,008,040.48
PSI	NTRD	FHLB	91238	FHLB 1.09 (CALLABLE)	1.0900	4/24/2018	30,000,000.00	30,000,000.00	29,907,180.00
PSI	NTRD	FHLB	91312	FHLB 1.00 (CALLABLE)	1.0000	1/23/2018	25,000,000.00	24,976,681.44	24,929,625.00
PSI	NTRD	FHLB	91387	FHLB 1.00 (CALLABLE)	1.0000	11/15/2017	50,000,000.00	49,985,839.74	50,051,450.00
PSI	NTRD	FHLB	91414	FHLB 1.05 (CALLABLE)	1.0500	11/15/2017	37,200,000.00	37,198,247.01	37,244,454.00
PSI	NTRD	FHLB	91427	FHLB 1.05 (CALLABLE)	1.0500	11/15/2017	25,000,000.00	24,992,935.38	25,029,875.00
PSI	NTRD	FHLB	91428	FHLB 1.05 (CALLABLE)	1.0500	11/15/2017	25,000,000.00	25,000,000.00	25,029,875.00
PSI	NTRD	FHLB	91429	FHLB 1.05 (CALLABLE)	1.0500	11/15/2017	25,000,000.00	25,000,000.00	25,029,875.00
PSI	NTRD	FHLB	91527	FHLB 1.05 (CALLABLE)	1.0500	7/26/2017	20,930,000.00	20,930,000.00	20,932,197.65
PSI	NTRD	FHLB	91536	FHLB 1.00 (CALLABLE)	1.0000	11/15/2017	50,000,000.00	49,964,676.89	50,051,450.00
PSI	NTRD	FHLB	91678	FHLB 1.00 (CALLABLE)	1.0000	11/9/2017	50,000,000.00	50,000,000.00	50,056,050.00
PSI	NTRD	FHLB	91731	FHLB 1.15 (CALLABLE)	1.1500	12/11/2018	45,200,000.00	45,189,112.60	44,925,274.40
PSI	NTRD	FHLB	91734	FHLB 1.04 (CALLABLE)	1.0400	9/28/2017	44,590,000.00	44,590,000.00	44,594,146.87
PSI	NTRD	FHLB	91806	FHLB 1.15 (CALLABLE)	1.1500	12/11/2018	50,000,000.00	49,987,956.41	49,696,100.00
PSI	NTRD	FHLB	91821	FHLB 1.15 (CALLABLE)	1.1500	12/11/2018	28,000,000.00	27,986,511.18	27,829,816.00
PSI	NTRD	FHLB	91886	FHLB 0.125	0.1250	12/6/2013	50,000,000.00	49,972,692.31	49,971,400.00
PSI	NTRD	FHLB	91887	FHLB 0.125	0.1250	12/6/2013	25,000,000.00	24,986,346.15	24,985,700.00

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PSI	NTRD	FHLB	91900	FHLB 0.16	0.1600	6/6/2013	50,000,000.00	50,000,408.71	50,001,300.00
PSI	NTRD	FHLB	91901	FHLB 0.16	0.1600	6/6/2013	20,000,000.00	20,000,163.48	20,000,520.00
PSI	NTRD	FHLB	91914	FHLB 1.15 (CALLABLE)	1.1500	12/21/2018	45,900,000.00	45,853,216.66	45,553,955.31
PSI	NTRD	FHLB	91915	FHLB 1.15 (CALLABLE)	1.1500	12/21/2018	50,000,000.00	49,949,037.76	49,623,045.00
PSI	NTRD	FHLB	91933	FHLB 1.15 (CALLABLE)	1.1500	12/21/2018	37,945,000.00	37,908,166.43	37,658,928.85
PSI	NTRD	FHLB	91934	FHLB 0.16	0.1600	6/10/2013	50,000,000.00	50,000,420.83	50,001,350.00
PSI	NTRD	FHLB	91935	FHLB 0.16	0.1600	6/10/2013	50,000,000.00	50,000,420.83	50,001,350.00
PSI	NTRD	FHLB	91936	FHLB 0.16	0.1600	6/10/2013	50,000,000.00	50,000,420.83	50,001,350.00
PSI	NTRD	FHLB	91937	FHLB 0.16	0.1600	6/10/2013	50,000,000.00	50,000,420.83	50,001,350.00
PSI	NTRD	FHLB	91961	FHLB 0.125	0.1250	12/10/2013	50,000,000.00	49,976,692.20	49,970,950.00
PSI	NTRD	FHLB	91962	FHLB 0.125	0.1250	12/10/2013	50,000,000.00	49,976,692.20	49,970,950.00
PSI	NTRD	FHLB	91963	FHLB 0.125	0.1250	12/10/2013	8,000,000.00	7,996,270.75	7,995,352.00
PSI	NTRD	FHLB	91964	FHLB 0.16	0.1600	6/6/2013	50,000,000.00	50,001,108.57	50,001,300.00
PSI	NTRD	FHLB	91965	FHLB 0.16	0.1600	6/6/2013	50,000,000.00	50,001,108.57	50,001,300.00
PSI	NTRD	FHLB	91966	FHLB 0.16	0.1600	6/6/2013	28,550,000.00	28,550,632.99	28,550,742.30
PSI	NTRD	FHLB	91992	FHLB 0.15	0.1500	6/14/2013	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	FHLB	91993	FHLB 0.15	0.1500	6/14/2013	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	FHLB	91998	FHLB 0.30	0.3000	12/12/2013	50,000,000.00	50,049,951.52	50,038,950.00
PSI	NTRD	FHLB	91999	FHLB 0.30	0.3000	12/12/2013	50,000,000.00	50,049,951.52	50,038,950.00
PSI	NTRD	FHLB	92001	FHLB 0.125	0.1250	12/6/2013	50,000,000.00	49,982,745.10	49,971,400.00
PSI	NTRD	FHLB	92002	FHLB 0.125	0.1250	12/6/2013	30,000,000.00	29,989,647.06	29,982,840.00
PSI	NTRD	FHLB	92013	FHLB 4.875	4.8750	11/27/2013	35,000,000.00	36,219,551.06	36,210,055.00
PSI	NTRD	FHLB	92017	FHLB 1.24	1.2400	11/1/2018	15,915,000.00	15,915,000.00	15,924,819.56
PSI	NTRD	FHLB	92033	FHLB 1.00 (CALLABLE)	1.0000	11/9/2017	50,000,000.00	50,000,000.00	50,056,050.00
PSI	NTRD	FHLB	92037	FHLB 1.29 (CALLABLE)	1.2900	12/28/2018	50,000,000.00	50,000,000.00	49,961,400.00
PSI	NTRD	FHLB	92055	FHLB 1.30 (CALLABLE)	1.3000	12/28/2018	50,000,000.00	50,000,000.00	49,943,050.00
PSI	NTRD	FHLB	92104	FHLB 0.17	0.1700	12/19/2013	50,000,000.00	49,994,993.56	49,988,000.00
PSI	NTRD	FHLB	92105	FHLB 0.17	0.1700	12/19/2013	50,000,000.00	49,994,993.56	49,988,000.00
PSI	NTRD	FHLB	92121	FHLB 0.95 (CALLABLE)	0.9500	12/28/2017	31,760,000.00	31,752,333.94	31,677,455.76
PSI	NTRD	FHLB	92175	FHLB 1.05 (CALLABLE)	1.0500	1/29/2018	50,000,000.00	50,000,000.00	50,081,500.00
PSI	NTRD	FHLB	92176	FHLB 1.34 (CALLABLE)	1.3400	1/29/2019	50,000,000.00	50,000,000.00	50,048,300.00
PSI	NTRD	FHLB	92347	FHLB 1.50 (CALLABLE)	1.5000	2/26/2019	25,000,000.00	24,987,517.12	25,065,675.00
PSI	NTRD	FHLB	92358	FHLB 1.50 (CALLABLE)	1.5000	2/28/2019	10,200,000.00	10,200,000.00	10,221,256.80

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<b>FHLB Total</b>							3,228,995,000.00	3,234,540,816.68	3,243,737,530.48
PSI	NTRD	FHLD	91882	FHLB D/N	0.1550	6/5/2013	50,000,000.00	49,979,333.33	49,984,000.00
PSI	NTRD	FHLD	91883	FHLB D/N	0.1550	6/5/2013	50,000,000.00	49,979,333.33	49,984,000.00
PSI	NTRD	FHLD	91884	FHLB D/N	0.1550	6/5/2013	50,000,000.00	49,979,333.33	49,984,000.00
PSI	NTRD	FHLD	91885	FHLB D/N	0.1550	6/5/2013	14,943,000.00	14,936,823.56	14,938,218.24
PSI	NTRD	FHLD	91997	FHLB D/N	0.1250	5/31/2013	50,000,000.00	49,984,201.39	49,987,350.00
PSI	NTRD	FHLD	92116	FHLB D/N	0.1300	6/28/2013	50,000,000.00	49,978,513.89	49,980,200.00
PSI	NTRD	FHLD	92117	FHLB D/N	0.1300	6/28/2013	29,000,000.00	28,987,538.06	28,988,516.00
<b>FHLD Total</b>							293,943,000.00	293,825,076.89	293,846,284.24
PSI	NTRD	FHLM	80633	FHLMC 5.00	5.0000	1/30/2014	7,054,000.00	7,205,418.81	7,362,958.15
PSI	NTRD	FHLM	84124	FHLMC 4.125	4.1250	9/27/2013	25,000,000.00	25,384,220.59	25,564,075.00
PSI	NTRD	FHLM	84154	FHLMC 4.50	4.5000	1/15/2014	50,000,000.00	51,281,356.98	51,863,600.00
PSI	NTRD	FHLM	84872	FHLMC 1.75	1.7500	9/10/2015	25,000,000.00	25,079,085.13	25,852,300.00
PSI	NTRD	FHLM	89583	FHLMC 1.50 (CALLABLE)	1.5000	4/5/2017	50,000,000.00	50,000,000.00	49,947,400.00
PSI	NTRD	FHLM	89607	FHLMC 1.50 (CALLABLE)	1.5000	4/12/2017	50,000,000.00	50,000,000.00	49,957,350.00
PSI	NTRD	FHLM	89611	FHLMC 1.45 (CALLABLE)	1.4500	4/17/2017	50,000,000.00	49,938,061.34	49,936,900.00
PSI	NTRD	FHLM	89695	FHLMC 1.45 (CALLABLE)	1.4500	4/17/2017	16,150,000.00	16,150,000.00	16,129,618.70
PSI	NTRD	FHLM	89727	FHLMC 1.20 (CALLABLE)	1.2000	3/6/2017	50,000,000.00	49,979,627.57	50,444,100.00
PSI	NTRD	FHLM	89790	FHLMC 1.21 (CALLABLE)	1.2100	3/28/2017	50,000,000.00	49,958,985.67	50,037,200.00
PSI	NTRD	FHLM	89791	FHLMC 1.21 (CALLABLE)	1.2100	3/28/2017	33,255,000.00	33,227,721.37	33,279,741.72
PSI	NTRD	FHLM	89810	FHLMC 0.375	0.3750	11/27/2013	50,000,000.00	50,015,874.81	50,064,550.00
PSI	NTRD	FHLM	89811	FHLMC 0.375	0.3750	11/27/2013	50,000,000.00	50,015,874.81	50,064,550.00
PSI	NTRD	FHLM	90044	FHLMC 1.25 (CALLABLE)	1.2500	5/15/2017	50,000,000.00	49,978,970.43	50,089,750.00
PSI	NTRD	FHLM	90056	FHLMC 1.35 (CALLABLE)	1.3500	11/21/2017	25,000,000.00	24,989,266.17	25,058,775.00
PSI	NTRD	FHLM	90063	FHLMC 1.20 (CALLABLE)	1.2000	5/24/2017	25,000,000.00	24,994,711.80	25,045,150.00
PSI	NTRD	FHLM	90072	FHLMC 1.25 (CALLABLE)	1.2500	5/15/2017	21,870,000.00	21,870,000.00	21,909,256.65
PSI	NTRD	FHLM	90073	FHLMC 1.20 (CALLABLE)	1.2000	5/24/2017	25,000,000.00	24,994,708.90	25,044,300.00
PSI	NTRD	FHLM	90074	FHLMC 1.20 (CALLABLE)	1.2000	5/30/2017	50,000,000.00	49,989,382.53	50,099,350.00
PSI	NTRD	FHLM	90075	FHLMC 1.23 (CALLABLE)	1.2300	5/30/2017	50,000,000.00	50,000,000.00	50,092,300.00
PSI	NTRD	FHLM	90076	FHLMC 1.23 (CALLABLE)	1.2300	5/30/2017	50,000,000.00	50,000,000.00	50,097,550.00
PSI	NTRD	FHLM	90140	FHLMC 1.25 (CALLABLE)	1.2500	5/15/2017	44,005,000.00	43,986,481.73	44,083,988.98



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PSI	NTRD	FHLM	90141	FHLMC 1.27 (CALLABLE)	1.2700	6/13/2017	50,000,000.00	50,000,000.00	50,103,850.00
PSI	NTRD	FHLM	90142	FHLMC 1.26 (CALLABLE)	1.2600	6/13/2017	50,000,000.00	50,000,000.00	50,103,900.00
PSI	NTRD	FHLM	90169	FHLMC 1.25 (CALLABLE)	1.2500	6/14/2017	11,650,000.00	11,645,004.41	11,682,177.30
PSI	NTRD	FHLM	90218	FHLMC 1.26 (CALLABLE)	1.2600	6/14/2017	50,000,000.00	50,000,000.00	50,112,850.00
PSI	NTRD	FHLM	90231	FHLMC 1.27 (CALLABLE)	1.2700	6/19/2017	50,000,000.00	50,000,000.00	50,116,900.00
PSI	NTRD	FHLM	90240	FHLMC 1.25 (CALLABLE)	1.2500	6/14/2017	25,000,000.00	25,000,000.00	25,069,050.00
PSI	NTRD	FHLM	90251	FHLMC 1.25 (CALLABLE)	1.2500	6/14/2017	18,945,000.00	18,945,000.00	18,997,326.09
PSI	NTRD	FHLM	90419	FHLMC 1.125 (CALLABLE)	1.1250	6/28/2017	50,000,000.00	50,000,000.00	50,130,600.00
PSI	NTRD	FHLM	90433	FHLMC 1.10 (CALLABLE)	1.1000	7/3/2017	50,000,000.00	50,000,000.00	50,110,200.00
PSI	NTRD	FHLM	90434	FHLMC 1.125 (CALLABLE)	1.1250	7/5/2017	50,000,000.00	49,989,153.91	50,138,850.00
PSI	NTRD	FHLM	90439	FHLMC 1.15 (CALLABLE)	1.1500	7/12/2017	50,000,000.00	50,000,000.00	50,137,150.00
PSI	NTRD	FHLM	90440	FHLMC 1.125 (CALLABLE)	1.1250	7/5/2017	50,000,000.00	50,000,000.00	50,130,700.00
PSI	NTRD	FHLM	90451	FHLMC 1.125 (CALLABLE)	1.1250	7/3/2017	50,000,000.00	50,000,000.00	50,136,500.00
PSI	NTRD	FHLM	90452	FHLMC 1.125 (CALLABLE)	1.1250	7/3/2017	50,000,000.00	50,000,000.00	50,136,500.00
PSI	NTRD	FHLM	90453	FHLMC 1.14 (CALLABLE)	1.1400	7/5/2017	50,000,000.00	50,000,000.00	50,142,900.00
PSI	NTRD	FHLM	90454	FHLMC 1.14 (CALLABLE)	1.1400	7/3/2017	50,000,000.00	50,000,000.00	50,140,500.00
PSI	NTRD	FHLM	90467	FHLMC 1.125 (CALLABLE)	1.1250	7/5/2017	25,950,000.00	25,950,000.00	26,007,946.35
PSI	NTRD	FHLM	90478	FHLMC 1.125 (CALLABLE)	1.1250	7/5/2017	50,000,000.00	50,000,000.00	50,119,800.00
PSI	NTRD	FHLM	90483	FHLMC 1.15 (CALLABLE)	1.1500	6/7/2017	29,000,000.00	29,000,000.00	29,061,625.00
PSI	NTRD	FHLM	90485	FHLMC 1.125 (CALLABLE)	1.1250	7/17/2017	50,000,000.00	50,000,000.00	50,141,250.00
PSI	NTRD	FHLM	90489	FHLMC 1.15 (CALLABLE)	1.1500	7/18/2017	50,000,000.00	50,000,000.00	50,143,800.00
PSI	NTRD	FHLM	90571	FHLMC 1.125 (CALLABLE)	1.1250	7/24/2017	47,250,000.00	47,239,605.00	47,384,993.25
PSI	NTRD	FHLM	90572	FHLMC 1.125 (CALLABLE)	1.1250	7/24/2017	22,150,000.00	22,143,177.80	22,213,282.55
PSI	NTRD	FHLM	90768	FHLMC 1.11 (CALLABLE)	1.1100	2/20/2018	25,000,000.00	25,000,000.00	25,052,225.00
PSI	NTRD	FHLM	90770	FHLMC 1.10 (CALLABLE)	1.1000	2/13/2018	25,000,000.00	24,994,371.89	25,025,250.00
PSI	NTRD	FHLM	90963	FHLMC 1.10 (CALLABLE)	1.1000	2/28/2018	10,740,000.00	10,740,000.00	10,759,750.86
PSI	NTRD	FHLM	91206	FHLMC 0.375	0.3750	10/30/2013	50,000,000.00	50,057,414.11	50,054,700.00
PSI	NTRD	FHLM	91207	FHLMC 0.375	0.3750	10/30/2013	50,000,000.00	50,057,414.11	50,054,700.00
PSI	NTRD	FHLM	91511	FHLMC 1.02 (CALLABLE)	1.0200	11/21/2017	20,470,000.00	20,464,195.31	20,496,344.89
PSI	NTRD	FHLM	91635	FHLMC 1.00 (CALLABLE)	1.0000	11/28/2017	50,000,000.00	50,000,000.00	49,788,850.00
PSI	NTRD	FHLM	91636	FHLMC 1.00 (CALLABLE)	1.0000	11/28/2017	50,000,000.00	50,000,000.00	49,788,850.00
PSI	NTRD	FHLM	91637	FHLMC 1.00 (CALLABLE)	1.0000	11/28/2017	50,000,000.00	50,000,000.00	49,788,850.00
PSI	NTRD	FHLM	91664	FHLMC 1.00 (CALLABLE)	1.0000	12/11/2017	50,000,000.00	50,000,000.00	49,855,150.00

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PSI	NTRD	FHLM	91680	FHLMC 1.00 (CALLABLE)	1.0000	12/11/2017	50,000,000.00	50,000,000.00	49,855,150.00
PSI	NTRD	FHLM	91681	FHLMC 1.00 (CALLABLE)	1.0000	12/11/2017	25,000,000.00	24,990,438.12	24,927,575.00
PSI	NTRD	FHLM	91682	FHLMC 1.00 (CALLABLE)	1.0000	12/11/2017	25,000,000.00	25,000,000.00	24,927,575.00
PSI	NTRD	FHLM	91805	FHLMC 1.14 (CALLABLE)	1.1400	10/15/2018	10,175,000.00	10,175,000.00	10,109,004.95
PSI	NTRD	FHLM	91864	FHLMC 3.50	3.5000	5/29/2013	50,000,000.00	50,408,731.21	50,411,600.00
PSI	NTRD	FHLM	91893	FHLMC 3.75	3.7500	6/28/2013	50,000,000.00	50,584,885.00	50,597,800.00
PSI	NTRD	FHLM	91894	FHLMC 3.75	3.7500	6/28/2013	50,000,000.00	50,584,885.00	50,597,800.00
PSI	NTRD	FHLM	91909	FHLMC 3.50	3.5000	5/29/2013	50,000,000.00	50,410,727.67	50,411,600.00
PSI	NTRD	FHLM	91910	FHLMC 3.50	3.5000	5/29/2013	41,918,000.00	42,262,337.65	42,263,068.98
PSI	NTRD	FHLM	92018	FHLMC 1.29 (CALLABLE)	1.2900	1/15/2019	50,000,000.00	50,000,000.00	49,979,500.00
PSI	NTRD	FHLM	92031	FHLMC 1.25 (CALLABLE)	1.2500	11/8/2018	14,320,000.00	14,320,000.00	14,329,837.84
PSI	NTRD	FHLM	92056	FHLMC 1.30 (CALLABLE)	1.3000	1/3/2019	50,000,000.00	50,000,000.00	49,887,400.00
<b>FHLM Total</b>							<b>2,674,902,000.00</b>	<b>2,679,002,089.83</b>	<b>2,683,449,997.26</b>
PSI	NTRD	FHLMD	91843	FHLMC D/N	0.1500	6/20/2013	50,000,000.00	49,976,666.67	49,981,500.00
PSI	NTRD	FHLMD	91845	FHLMC D/N	0.1500	6/20/2013	50,000,000.00	49,976,666.67	49,981,500.00
PSI	NTRD	FHLMD	91847	FHLMC D/N	0.1500	6/20/2013	50,000,000.00	49,976,666.67	49,981,500.00
PSI	NTRD	FHLMD	91849	FHLMC D/N	0.1700	11/27/2013	50,000,000.00	49,935,777.77	49,943,600.00
PSI	NTRD	FHLMD	91851	FHLMC D/N	0.1700	11/27/2013	50,000,000.00	49,935,777.77	49,943,600.00
<b>FHLMD Total</b>							<b>250,000,000.00</b>	<b>249,801,555.55</b>	<b>249,831,700.00</b>
PSI	NTRD	FNMA	84116	FNMA 2.875	2.8750	12/11/2013	50,000,000.00	50,531,729.86	51,050,750.00
PSI	NTRD	FNMA	84157	FNMA 2.75	2.7500	2/5/2014	50,000,000.00	50,564,926.78	51,213,100.00
PSI	NTRD	FNMA	84158	FNMA 2.75	2.7500	2/5/2014	50,000,000.00	50,564,926.78	51,213,100.00
PSI	NTRD	FNMA	84386	FNMA 2.15 (CALLABLE)	2.1500	8/4/2015	25,000,000.00	25,000,000.00	26,012,375.00
PSI	NTRD	FNMA	84663	FNMA 1.875 (CALLABLE)	1.8750	9/9/2015	25,000,000.00	24,984,220.97	25,859,100.00
PSI	NTRD	FNMA	84873	FNMA 2.375	2.3750	7/28/2015	25,000,000.00	25,458,922.66	26,191,125.00
PSI	NTRD	FNMA	85094	FNMA 1.625	1.6250	10/26/2015	35,000,000.00	35,138,261.70	36,118,460.00
PSI	NTRD	FNMA	85146	FNMA 1.625 (CALLABLE)	1.6250	11/12/2015	25,000,000.00	24,951,322.00	25,775,550.00
PSI	NTRD	FNMA	88534	FNMA 1.375	1.3750	11/15/2016	50,000,000.00	50,395,083.15	51,503,450.00
PSI	NTRD	FNMA	88537	FNMA 1.375	1.3750	11/15/2016	50,000,000.00	50,368,043.24	51,503,450.00
PSI	NTRD	FNMA	88591	FNMA 4.875	4.8750	12/15/2016	50,000,000.00	56,716,114.75	58,000,900.00
PSI	NTRD	FNMA	88592	FNMA 4.875	4.8750	12/15/2016	50,000,000.00	56,716,114.75	58,000,900.00

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PSI	NTRD	FNMA	88593	FNMA 1.375	1.3750	11/15/2016	50,000,000.00	50,274,387.50	51,503,450.00
PSI	NTRD	FNMA	88600	FNMA 1.375	1.3750	11/15/2016	50,000,000.00	50,313,987.84	51,503,450.00
PSI	NTRD	FNMA	89145	FNMA 1.25	1.2500	1/30/2017	50,000,000.00	50,399,653.94	51,084,600.00
PSI	NTRD	FNMA	89146	FNMA 1.375	1.3750	11/15/2016	50,000,000.00	50,768,349.23	51,503,450.00
PSI	NTRD	FNMA	89147	FNMA 1.375	1.3750	11/15/2016	25,000,000.00	25,384,174.61	25,751,725.00
PSI	NTRD	FNMA	89148	FNMA 1.375	1.3750	11/15/2016	50,000,000.00	50,676,726.16	51,503,450.00
PSI	NTRD	FNMA	89149	FNMA 1.375	1.3750	11/15/2016	50,000,000.00	50,676,726.16	51,503,450.00
PSI	NTRD	FNMA	89150	FNMA 1.25	1.2500	1/30/2017	50,000,000.00	50,399,653.94	51,084,600.00
PSI	NTRD	FNMA	89312	FNMA 1.25 (CALLABLE)	1.2500	3/6/2017	49,500,000.00	49,460,259.04	49,507,227.00
PSI	NTRD	FNMA	89511	FNMA 1.30 (CALLABLE)	1.3000	3/22/2017	25,500,000.00	25,454,468.67	25,517,212.50
PSI	NTRD	FNMA	90011	FNMA 1.25 (CALLABLE)	1.2500	10/30/2017	13,285,000.00	13,256,829.72	13,307,929.91
PSI	NTRD	FNMA	90062	FNMA 1.25 (CALLABLE)	1.2500	11/22/2017	10,400,000.00	10,382,128.56	10,421,663.20
PSI	NTRD	FNMA	90290	FNMA 1.20 (CALLABLE)	1.2000	6/28/2017	50,000,000.00	50,000,000.00	50,146,200.00
PSI	NTRD	FNMA	90351	FNMA 1.20 (CALLABLE)	1.2000	6/28/2017	33,645,000.00	33,645,000.00	33,743,377.98
PSI	NTRD	FNMA	91200	FNMA 1.00 (CALLABLE)	1.0000	10/11/2017	30,000,000.00	30,000,000.00	30,094,320.00
PSI	NTRD	FNMA	91201	FNMA 1.00 (CALLABLE)	1.0000	11/28/2017	14,850,000.00	14,848,632.57	14,890,585.05
PSI	NTRD	FNMA	91353	FNMA 1.05 (CALLABLE)	1.0500	4/30/2018	14,800,000.00	14,794,787.20	14,747,918.80
PSI	NTRD	FNMA	91479	FNMA 1.00 (CALLABLE)	1.0000	9/27/2017	50,000,000.00	50,114,566.89	50,089,350.00
PSI	NTRD	FNMA	91480	FNMA 1.00 (CALLABLE)	1.0000	9/27/2017	12,565,000.00	12,593,790.66	12,587,453.66
PSI	NTRD	FNMA	91679	FNMA 1.00 (CALLABLE)	1.0000	11/28/2017	50,000,000.00	50,000,000.00	50,008,500.00
PSI	NTRD	FNMA	91683	FNMA 1.00 (CALLABLE)	1.0000	12/12/2017	50,000,000.00	50,000,000.00	50,004,000.00
PSI	NTRD	FNMA	91684	FNMA 1.00 (CALLABLE)	1.0000	12/12/2017	50,000,000.00	50,000,000.00	50,004,000.00
PSI	NTRD	FNMA	91732	FNMA 1.00 (CALLABLE)	1.0000	12/12/2017	50,000,000.00	49,983,257.12	50,004,000.00
PSI	NTRD	FNMA	91733	FNMA 1.10 (CALLABLE)	1.1000	12/12/2018	50,000,000.00	50,000,000.00	49,690,800.00
PSI	NTRD	FNMA	91791	FNMA 1.00 (CALLABLE)	1.0000	12/12/2017	39,575,000.00	39,575,000.00	39,578,166.00
PSI	NTRD	FNMA	91807	FNMA 1.25 (CALLABLE)	1.2500	11/19/2018	22,650,000.00	22,650,000.00	22,499,354.85
PSI	NTRD	FNMA	91808	FNMA 1.15 (CALLABLE)	1.1500	12/13/2018	50,000,000.00	50,000,000.00	49,608,000.00
PSI	NTRD	FNMA	91822	FNMA 1.20 (CALLABLE)	1.2000	12/20/2018	20,900,000.00	20,879,777.27	20,719,549.40
PSI	NTRD	FNMA	91895	FNMA 1.17 (CALLABLE)	1.1700	12/14/2018	50,000,000.00	50,000,000.00	49,823,100.00
PSI	NTRD	FNMA	91896	FNMA 1.20 (CALLABLE)	1.2000	12/28/2018	50,000,000.00	50,000,000.00	49,856,250.00
PSI	NTRD	FNMA	91916	FNMA 1.20 (CALLABLE)	1.2000	12/27/2018	50,000,000.00	50,000,000.00	49,653,950.00
PSI	NTRD	FNMA	91927	FNMA 1.15 (CALLABLE)	1.1500	12/27/2018	50,000,000.00	50,000,000.00	49,661,450.00
PSI	NTRD	FNMA	91932	FNMA 1.17 (CALLABLE)	1.1700	12/27/2018	50,000,000.00	50,000,000.00	49,661,900.00

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PSI	NTRD	FNMA	91949	FNMA 1.20 (CALLABLE)	1.2000	12/27/2018	50,000,000.00	50,000,000.00	49,662,150.00
PSI	NTRD	FNMA	91952	FNMA 1.20 (CALLABLE)	1.2000	12/27/2018	15,000,000.00	15,000,000.00	14,898,645.00
PSI	NTRD	FNMA	92032	FNMA 1.00 (CALLABLE)	1.0000	11/15/2017	50,000,000.00	50,000,000.00	50,061,600.00
PSI	NTRD	FNMA	92036	FNMA 1.22 (CALLABLE)	1.2200	12/27/2018	50,000,000.00	50,000,000.00	49,911,150.00
PSI	NTRD	FNMA	92122	FNMA 1.125 (CALLABLE)	1.1250	10/24/2018	50,000,000.00	49,987,870.41	49,936,300.00
PSI	NTRD	FNMA	92144	FNMA 0.75	0.7500	12/18/2013	50,000,000.00	50,228,218.86	50,230,900.00
PSI	NTRD	FNMA	92145	FNMA 0.75	0.7500	12/18/2013	50,000,000.00	50,228,218.86	50,230,900.00
PSI	NTRD	FNMA	92154	FNMA 1.20 (CALLABLE)	1.2000	12/28/2018	36,600,000.00	36,591,088.70	36,494,775.00
<b>FNMA Total</b>							<b>2,149,270,000.00</b>	<b>2,169,957,220.55</b>	<b>2,185,133,113.35</b>
PSI	NTRD	FNMD	91830	FNMA D/N	0.1600	10/25/2013	50,000,000.00	49,947,111.11	49,950,450.00
PSI	NTRD	FNMD	91831	FNMA D/N	0.1600	10/25/2013	50,000,000.00	49,947,111.11	49,950,450.00
PSI	NTRD	FNMD	91878	FNMA D/N	0.1500	8/1/2013	50,000,000.00	49,968,125.00	49,970,250.00
PSI	NTRD	FNMD	91879	FNMA D/N	0.1500	8/1/2013	50,000,000.00	49,968,125.00	49,970,250.00
PSI	NTRD	FNMD	91880	FNMA D/N	0.1500	8/1/2013	50,000,000.00	49,968,125.00	49,970,250.00
PSI	NTRD	FNMD	91881	FNMA D/N	0.1500	8/1/2013	50,000,000.00	49,968,125.00	49,970,250.00
PSI	NTRD	FNMD	91898	FNMA D/N	0.1600	10/1/2013	50,000,000.00	49,952,444.44	49,955,450.00
PSI	NTRD	FNMD	91899	FNMA D/N	0.1600	10/1/2013	50,000,000.00	49,952,444.44	49,955,450.00
<b>FNMD Total</b>							<b>400,000,000.00</b>	<b>399,671,611.10</b>	<b>399,692,800.00</b>
PSI	NTRD	FRAM2	91415	FHLB 1.80 (CALLABLE)	1.2500	11/14/2017	50,000,000.00	50,000,000.00	49,646,250.00
<b>FRAM2 Total</b>							<b>50,000,000.00</b>	<b>50,000,000.00</b>	<b>49,646,250.00</b>
PSI	NTRD	FRCDQ	90377	ROYAL BANK OF CANADA NY FRCD	1.5000	6/25/2015	50,000,000.00	50,000,000.00	49,775,000.00
PSI	NTRD	FRCDQ	90392	ROYAL BANK OF CANADA NY FRCD	1.5000	6/25/2015	50,000,000.00	50,000,000.00	49,775,000.00
<b>FRCDQ Total</b>							<b>100,000,000.00</b>	<b>100,000,000.00</b>	<b>99,550,000.00</b>
PSI	NTRD	FRCDQ2	88898	COMMONWEALTH BK OF AU NY FRCD	1.0595	6/14/2013	50,000,000.00	50,001,736.54	50,117,600.00
PSI	NTRD	FRCDQ2	89760	NORDEA BANK FINLAND PLC NY FRCD	1.1850	4/9/2014	50,000,000.00	50,005,305.62	50,428,950.00
PSI	NTRD	FRCDQ2	90042	RABOBANK NEDERLAND NV NY FRCD	0.4480	5/7/2013	50,000,000.00	50,000,000.00	50,033,050.00
PSI	NTRD	FRCDQ2	90491	AU & NZ BANKING GRP NY FRCD	0.3100	6/28/2013	50,000,000.00	50,000,000.00	49,975,000.00
PSI	NTRD	FRCDQ2	91179	RABOBANK NEDERLAND NV NY FRCD	0.4610	9/30/2013	50,000,000.00	50,000,000.00	49,975,000.00
PSI	NTRD	FRCDQ2	91255	BANK OF NOVA SCOTIA HOUSTON FRCD	1.2550	1/12/2015	21,500,000.00	21,738,212.71	21,489,250.00

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PSI	NTRD	FRCDQ2	91282	WESTPAC BANKING CORP NY FRCD	0.6050	10/10/2014	50,000,000.00	50,007,878.48	49,975,000.00
PSI	NTRD	FRCDQ2	91306	RABOBANK NEDERLAND NV NY FRCD	0.4540	10/15/2013	50,000,000.00	50,000,000.00	50,045,100.00
PSI	NTRD	FRCDQ2	92038	RABOBANK NEDERLAND NV NY FRCD	0.3890	12/20/2013	50,000,000.00	50,000,000.00	49,975,000.00
<b>FRCDQ2 Total</b>							<b>421,500,000.00</b>	<b>421,753,133.35</b>	<b>422,013,950.00</b>
PSI	NTRD	MCPN	91355	FHLB 1.55 (CALLABLE)	1.2000	11/14/2017	50,000,000.00	50,000,000.00	49,556,600.00
PSI	NTRD	MCPN	91390	FHLB 1.65 (CALLABLE)	1.2500	11/13/2017	50,000,000.00	50,000,000.00	49,393,300.00
PSI	NTRD	MCPN	91668	FHLB 1.625 (CALLABLE)	1.6250	12/18/2017	50,000,000.00	50,000,000.00	49,808,650.00
PSI	NTRD	MCPN	91953	FHLB 1.75 (CALLABLE)	1.7500	12/28/2018	50,000,000.00	50,000,000.00	49,175,750.00
PSI	NTRD	MCPN	91977	FHLB 1.75 (CALLABLE)	1.7500	12/28/2018	50,000,000.00	50,000,000.00	49,175,750.00
PSI	NTRD	MCPN	91978	FHLB 2.00 (CALLABLE)	2.0000	12/28/2018	50,000,000.00	50,000,000.00	49,048,250.00
PSI	NTRD	MCPN	92020	FHLB 2.00 (CALLABLE)	2.0000	1/8/2019	50,000,000.00	50,000,000.00	49,189,950.00
PSI	NTRD	MCPN	92035	FHLB 2.25 (CALLABLE)	2.2500	12/18/2018	50,000,000.00	50,000,000.00	49,215,750.00
PSI	NTRD	MCPN	92162	FHLB 2.50 (CALLABLE)	2.5000	1/25/2019	50,000,000.00	50,000,000.00	49,368,000.00
PSI	NTRD	MCPN	92163	FHLB 2.85 (CALLABLE)	2.8500	1/28/2019	50,000,000.00	50,000,000.00	50,074,050.00
PSI	NTRD	MCPN	92164	FHLB 2.50 (CALLABLE)	2.5000	1/28/2019	50,000,000.00	50,000,000.00	49,363,600.00
PSI	NTRD	MCPN	92177	FHLB 3.00 (CALLABLE)	3.0000	1/28/2019	50,000,000.00	50,000,000.00	49,491,250.00
<b>MCPN Total</b>							<b>600,000,000.00</b>	<b>600,000,000.00</b>	<b>592,860,900.00</b>
PSI	NTRD	MCSA	90103	FHLB 2.25 (CALLABLE)	1.0000	6/5/2017	50,000,000.00	49,995,736.58	49,692,050.00
PSI	NTRD	MCSA	91199	FNMA 0.70 (CALLABLE)	0.7000	9/27/2017	8,380,000.00	8,380,000.00	8,400,824.30
PSI	NTRD	MCSA	91354	FHLB 1.50 (CALLABLE)	1.2500	11/13/2017	50,000,000.00	50,000,000.00	49,608,650.00
PSI	NTRD	MCSA	91665	FNMA 0.75 (CALLABLE)	0.7500	12/11/2017	50,000,000.00	50,000,000.00	50,166,100.00
PSI	NTRD	MCSA	91666	FNMA 0.80 (CALLABLE)	0.8000	12/13/2017	50,000,000.00	50,000,000.00	50,070,850.00
PSI	NTRD	MCSA	91667	FNMA 0.75 (CALLABLE)	0.7500	12/18/2017	50,000,000.00	50,000,000.00	49,967,750.00
PSI	NTRD	MCSA	91685	FNMA 0.75 (CALLABLE)	0.7500	12/13/2017	50,000,000.00	50,000,000.00	50,157,600.00
PSI	NTRD	MCSA	91708	FNMA 0.80 (CALLABLE)	0.8000	12/13/2017	50,000,000.00	50,000,000.00	50,093,950.00
PSI	NTRD	MCSA	92041	FHLB 2.50 (CALLABLE)	2.5000	1/14/2019	50,000,000.00	50,000,000.00	49,369,100.00
PSI	NTRD	MCSA	92161	FHLB 2.50 (CALLABLE)	2.5000	1/28/2019	50,000,000.00	50,000,000.00	50,091,650.00
<b>MCSA Total</b>							<b>458,380,000.00</b>	<b>458,375,736.58</b>	<b>457,618,524.30</b>
PSI	NTRD	NCD1	91816	WELLS FARGO BANK NA CD	0.1400	3/5/2013	50,000,000.00	50,000,000.00	50,000,300.00
PSI	NTRD	NCD1	91826	WELLS FARGO BANK NA CD	0.1400	3/6/2013	50,000,000.00	50,000,000.00	50,000,400.00

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PSI	NTRD	NCD1	91827	CHASE BANK USA NA CD	0.2200	3/6/2013	50,000,000.00	50,000,000.00	50,001,050.00
PSI	NTRD	NCD1	91828	CHASE BANK USA NA CD	0.2200	3/5/2013	50,000,000.00	50,000,000.00	50,000,900.00
PSI	NTRD	NCD1	91876	WELLS FARGO BANK NA CD	0.1400	3/8/2013	50,000,000.00	50,000,000.00	50,000,550.00
PSI	NTRD	NCD1	91877	WELLS FARGO BANK NA CD	0.1400	3/8/2013	25,000,000.00	25,000,000.00	25,000,275.00
PSI	NTRD	NCD1	91923	WELLS FARGO BANK NA CD	0.1400	3/11/2013	50,000,000.00	50,000,000.00	50,000,750.00
PSI	NTRD	NCD1	92106	UNION BANK OF CALIFORNIA NA CD	0.1900	3/27/2013	50,000,000.00	50,000,000.00	50,003,750.00
PSI	NTRD	NCD1	92338	UNION BANK OF CALIFORNIA NA CD	0.1500	3/28/2013	50,000,000.00	50,000,000.00	50,002,300.00
PSI	NTRD	NCD1	92339	UNION BANK OF CALIFORNIA NA CD	0.1500	3/28/2013	50,000,000.00	50,000,000.00	50,002,300.00
PSI	NTRD	NCD1	92559	UNION BANK OF CALIFORNIA NA CD	0.1900	5/20/2013	50,000,000.00	50,000,000.00	49,995,502.00
<b>NCD1 Total</b>							<b>525,000,000.00</b>	<b>525,000,000.00</b>	<b>525,008,077.00</b>
PSI	NTRD	NOTE	84155	USTN 2.375	2.3750	8/31/2014	50,000,000.00	50,589,549.18	51,615,250.00
PSI	NTRD	NOTE	84156	USTN 2.375	2.3750	8/31/2014	25,000,000.00	25,294,774.59	25,807,625.00
PSI	NTRD	NOTE	85663	USTN 1.375	1.3750	11/30/2015	50,000,000.00	49,083,451.31	51,425,800.00
PSI	NTRD	NOTE	85664	USTN 1.375	1.3750	11/30/2015	50,000,000.00	49,059,616.71	51,425,800.00
PSI	NTRD	NOTE	91161	USTN 0.25	0.2500	10/31/2013	50,000,000.00	50,014,296.88	50,031,250.00
PSI	NTRD	NOTE	91162	USTN 0.25	0.2500	10/31/2013	50,000,000.00	50,014,296.88	50,031,250.00
PSI	NTRD	NOTE	92142	USTN 0.75	0.7500	12/15/2013	50,000,000.00	50,222,853.26	50,226,550.00
PSI	NTRD	NOTE	92143	USTN 0.75	0.7500	12/15/2013	50,000,000.00	50,222,853.26	50,226,550.00
<b>NOTE Total</b>							<b>375,000,000.00</b>	<b>374,501,692.07</b>	<b>380,790,075.00</b>
PSI	NTRD	TBIL	89728	UST BILL	0.1663	3/7/2013	50,000,000.00	49,998,614.58	49,999,750.00
PSI	NTRD	TBIL	89729	UST BILL	0.1663	3/7/2013	50,000,000.00	49,998,614.58	49,999,750.00
PSI	NTRD	TBIL	89954	UST BILL	0.1550	4/4/2013	50,000,000.00	49,992,680.55	49,997,500.00
PSI	NTRD	TBIL	89955	UST BILL	0.1550	4/4/2013	50,000,000.00	49,992,680.55	49,997,500.00
PSI	NTRD	TBIL	89956	UST BILL	0.1550	4/4/2013	50,000,000.00	49,992,680.55	49,997,500.00
PSI	NTRD	TBIL	89957	UST BILL	0.1550	4/4/2013	50,000,000.00	49,992,680.55	49,997,500.00
PSI	NTRD	TBIL	90502	UST BILL	0.2000	6/27/2013	50,000,000.00	49,967,222.22	49,981,550.00
PSI	NTRD	TBIL	90503	UST BILL	0.2000	6/27/2013	50,000,000.00	49,967,222.22	49,981,550.00
PSI	NTRD	TBIL	90504	UST BILL	0.2000	6/27/2013	50,000,000.00	49,967,222.22	49,981,550.00
PSI	NTRD	TBIL	90508	UST BILL	0.2000	6/27/2013	50,000,000.00	49,967,222.22	49,981,550.00
PSI	NTRD	TBIL	91852	UST BILL	0.1600	11/14/2013	50,000,000.00	49,942,666.67	49,953,450.00
PSI	NTRD	TBIL	91854	UST BILL	0.1600	11/14/2013	50,000,000.00	49,942,666.67	49,953,450.00

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TBIL Total							600,000,000.00	599,722,173.58	599,822,600.00
PSI	NTRD	YANK1	90490	WESTPAC BANKING CORP NY CD	0.5900	6/28/2013	50,000,000.00	50,000,000.00	50,073,150.00
PSI	NTRD	YANK1	90509	ROYAL BANK OF CANADA NY CD	0.4800	6/28/2013	50,000,000.00	50,000,000.00	50,058,200.00
PSI	NTRD	YANK1	90555	TORONTO DOMINION BANK NY CD	0.4200	6/28/2013	50,000,000.00	50,000,000.00	50,038,200.00
PSI	NTRD	YANK1	91177	COMMONWEALTH BK OF AU NY CD	0.2200	3/29/2013	50,000,000.00	50,000,388.48	50,003,600.00
PSI	NTRD	YANK1	91178	COMMONWEALTH BK OF AU NY CD	0.2200	3/29/2013	25,000,000.00	25,000,194.24	25,001,800.00
PSI	NTRD	YANK1	91622	COMMONWEALTH BK OF AU NY CD	0.2200	5/20/2013	50,000,000.00	50,001,109.93	50,003,350.00
PSI	NTRD	YANK1	91623	COMMONWEALTH BK OF AU NY CD	0.2200	5/20/2013	25,000,000.00	25,000,554.97	25,001,675.00
PSI	NTRD	YANK1	91833	RABOBANK NEDERLAND NV NY CD	0.4500	3/6/2013	40,000,000.00	40,001,331.37	40,002,040.00
PSI	NTRD	YANK1	91891	SVENSKA HANDELSBANKEN NY CD	0.2350	3/29/2013	50,000,000.00	50,000,194.30	50,001,800.00
PSI	NTRD	YANK1	91945	UBS AG STAMFORD CT CD	0.1750	4/19/2013	50,000,000.00	50,000,000.00	50,003,800.00
PSI	NTRD	YANK1	91946	NORDEA BANK FINLAND PLC NY CD	0.2100	3/12/2013	50,000,000.00	50,000,000.00	50,001,150.00
PSI	NTRD	YANK1	91951	COMMONWEALTH BK OF AU NY CD	0.2300	6/14/2013	50,000,000.00	50,001,456.71	50,002,900.00
PSI	NTRD	YANK1	92042	NORDEA BANK FINLAND PLC NY CD	0.2100	3/29/2013	50,000,000.00	50,000,000.00	50,002,800.00
PSI	NTRD	YANK1	92050	BANK OF NOVA SCOTIA HOUSTON CD	0.2400	3/15/2013	50,000,000.00	50,000,191.63	50,002,450.00
PSI	NTRD	YANK1	92053	BANK OF NOVA SCOTIA HOUSTON CD	0.2100	3/29/2013	50,000,000.00	50,000,000.00	50,003,600.00
PSI	NTRD	YANK1	92096	DNB BANK ASA NY CD	0.2300	3/29/2013	50,000,000.00	50,000,000.00	50,003,600.00
PSI	NTRD	YANK1	92097	BARCLAYS BANK PLC NY CD	0.2000	3/29/2013	50,000,000.00	50,000,000.00	50,002,000.00
PSI	NTRD	YANK1	92098	BARCLAYS BANK PLC NY CD	0.2000	3/29/2013	25,000,000.00	25,000,000.00	25,001,000.00
PSI	NTRD	YANK1	92099	CIBC NY CD	0.1300	3/29/2013	50,000,000.00	50,000,388.77	50,000,400.00
PSI	NTRD	YANK1	92100	CIBC NY CD	0.1300	3/29/2013	25,000,000.00	25,000,194.38	25,000,200.00
PSI	NTRD	YANK1	92112	SVENSKA HANDELSBANKEN NY CD	0.2300	3/29/2013	50,000,000.00	50,000,388.68	50,001,600.00
PSI	NTRD	YANK1	92128	DNB BANK ASA NY CD	0.1700	3/1/2013	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	92129	DNB BANK ASA NY CD	0.1700	3/1/2013	25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	YANK1	92310	DEUTSCHE BANK AG NY CD	0.2000	3/29/2013	50,000,000.00	50,000,388.77	49,999,150.00
PSI	NTRD	YANK1	92315	TORONTO DOMINION BANK NY CD	0.1500	3/28/2013	50,000,000.00	50,000,000.00	49,999,600.00
PSI	NTRD	YANK1	92318	TORONTO DOMINION BANK NY CD	0.1500	3/28/2013	50,000,000.00	50,000,000.00	49,999,600.00
PSI	NTRD	YANK1	92320	BANK OF NOVA SCOTIA HOUSTON CD	0.1500	3/29/2013	50,000,000.00	50,000,000.00	50,001,200.00
PSI	NTRD	YANK1	92321	BANK OF NOVA SCOTIA HOUSTON CD	0.1500	3/29/2013	25,000,000.00	25,000,000.00	25,000,600.00
PSI	NTRD	YANK1	92322	BANK OF MONTREAL CHICAGO CD	0.1600	3/29/2013	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	92323	BANK OF MONTREAL CHICAGO CD	0.1600	3/29/2013	25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	YANK1	92353	BANK OF MONTREAL CHICAGO CD	0.1600	3/5/2013	50,000,000.00	50,000,000.00	50,000,000.00

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PSI	NTRD	YANK1	92381	SOCIETE GENERALE NY CD	0.2100	3/28/2013	50,000,000.00	50,000,374.90	50,000,750.00
PSI	NTRD	YANK1	92388	CREDIT AGRICOLE CIB NY CD	0.2000	3/15/2013	50,000,000.00	50,000,194.41	49,999,550.00
PSI	NTRD	YANK1	92401	LLOYDS TSB BANK PLC NY CD	0.1600	3/8/2013	50,000,000.00	50,000,000.00	49,999,650.00
PSI	NTRD	YANK1	92402	DEUTSCHE BANK AG NY CD	0.1800	3/11/2013	50,000,000.00	50,000,138.87	49,999,350.00
PSI	NTRD	YANK1	92403	DEUTSCHE BANK AG NY CD	0.1800	3/11/2013	25,000,000.00	25,000,069.44	24,999,675.00
PSI	NTRD	YANK1	92449	AU & NZ BANKING GRP NY CD	0.1500	5/20/2013	50,000,000.00	50,000,000.00	49,997,750.00
PSI	NTRD	YANK1	92476	LLOYDS TSB BANK PLC NY CD	0.2200	5/20/2013	50,000,000.00	50,001,110.57	49,998,850.00
PSI	NTRD	YANK1	92477	AU & NZ BANKING GRP NY CD	0.1500	6/28/2013	50,000,000.00	50,000,000.00	49,995,000.00
PSI	NTRD	YANK1	92478	AU & NZ BANKING GRP NY CD	0.1500	6/28/2013	50,000,000.00	50,000,000.00	49,995,000.00
PSI	NTRD	YANK1	92485	TORONTO DOMINION BANK NY CD	0.1600	3/28/2013	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	92486	SVENSKA HANDELSBANKEN NY CD	0.1750	3/28/2013	50,000,000.00	50,000,000.00	49,999,400.00
PSI	NTRD	YANK1	92496	SOCIETE GENERALE NY CD	0.2000	3/26/2013	50,000,000.00	50,000,347.17	50,000,350.00
PSI	NTRD	YANK1	92497	CREDIT AGRICOLE CIB NY CD	0.2000	3/28/2013	50,000,000.00	50,000,374.94	49,999,200.00
PSI	NTRD	YANK1	92503	BARCLAYS BANK PLC NY CD	0.1700	4/19/2013	50,000,000.00	50,000,000.00	50,000,650.00
PSI	NTRD	YANK1	92510	BANK OF MONTREAL CHICAGO CD	0.1700	4/19/2013	50,000,000.00	50,000,680.40	50,000,000.00
PSI	NTRD	YANK1	92516	LLOYDS TSB BANK PLC NY CD	0.1700	3/28/2013	50,000,000.00	50,000,000.00	49,999,220.00
PSI	NTRD	YANK1	92517	LLOYDS TSB BANK PLC NY CD	0.1700	3/28/2013	25,000,000.00	25,000,000.00	24,999,610.00
PSI	NTRD	YANK1	92518	SVENSKA HANDELSBANKEN NY CD	0.1750	3/28/2013	50,000,000.00	50,000,000.00	49,999,805.50
PSI	NTRD	YANK1	92533	TORONTO DOMINION BANK NY CD	0.1450	4/19/2013	50,000,000.00	50,000,000.00	49,998,250.00
PSI	NTRD	YANK1	92535	CREDIT AGRICOLE CIB NY CD	0.2000	4/1/2013	50,000,000.00	50,000,430.48	49,997,780.00
PSI	NTRD	YANK1	92536	CREDIT AGRICOLE CIB NY CD	0.2000	4/1/2013	25,000,000.00	25,000,215.24	24,998,890.00
PSI	NTRD	YANK1	92537	AU & NZ BANKING GRP NY CD	0.1600	6/28/2013	50,000,000.00	50,000,000.00	49,996,650.00
PSI	NTRD	YANK1	92538	AU & NZ BANKING GRP NY CD	0.1600	6/28/2013	50,000,000.00	50,000,000.00	49,996,650.00
PSI	NTRD	YANK1	92539	BANK OF NOVA SCOTIA HOUSTON CD	0.1700	5/20/2013	50,000,000.00	50,000,000.00	49,993,253.50
PSI	NTRD	YANK1	92540	SOCIETE GENERALE NY CD	0.2100	4/5/2013	50,000,000.00	50,000,486.01	50,001,495.00
PSI	NTRD	YANK1	92541	SOCIETE GENERALE NY CD	0.2100	4/5/2013	25,000,000.00	25,000,243.01	25,000,747.50
PSI	NTRD	YANK1	92542	SVENSKA HANDELSBANKEN NY CD	0.1750	4/1/2013	50,000,000.00	50,000,000.00	49,999,777.50
PSI	NTRD	YANK1	92543	NORDEA BANK FINLAND PLC NY CD	0.1900	5/30/2013	50,000,000.00	50,000,000.00	49,993,684.00
PSI	NTRD	YANK1	92555	BNP PARIBAS SF CD	0.1600	4/1/2013	50,000,000.00	50,000,000.00	49,999,111.00
PSI	NTRD	YANK1	92556	BNP PARIBAS SF CD	0.1600	4/1/2013	25,000,000.00	25,000,000.00	24,999,555.50
PSI	NTRD	YANK1	92557	BARCLAYS BANK PLC NY CD	0.1500	4/5/2013	50,000,000.00	50,000,000.00	49,998,500.00
PSI	NTRD	YANK1	92558	DBN BANK ASA NY CD	0.2000	5/20/2013	50,000,000.00	50,000,000.00	49,996,626.50
PSI	NTRD	YANK1	92562	DEUTSCHE BANK AG NY CD	0.1900	4/1/2013	50,000,000.00	50,000,430.48	49,997,780.00



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				YANK1 Total			2,890,000,000.00	2,890,011,878.15	2,890,162,026.00
				NTRD Total			<u>22,919,436,000.00</u>	<u>22,949,636,211.84</u>	<u>22,981,312,342.01</u>
				NTRD Historical Cost				<u>23,004,741,806.00</u>	
PSI	TRADE	NOTE	92034	USTN 0.75	0.7500	12/31/2017	50,000,000.00	50,023,693.51	50,046,900.00
				NOTE Total			<u>50,000,000.00</u>	<u>50,023,693.51</u>	<u>50,046,900.00</u>
				TRADE Total			<u>50,000,000.00</u>	<u>50,023,693.51</u>	<u>50,046,900.00</u>
				TRADE Historical Cost				<u>50,024,498.50</u>	
				PSI Total			<u>22,969,436,000.00</u>	<u>22,999,659,905.35</u>	<u>23,031,359,242.01</u>
				PSI Historical Cost				<u>23,054,766,304.50</u>	

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SPI	BLPSI	CNFX	88104	GE CAPITAL CORP MTN	3.7500	11/14/2014	1,500,000.00	1,543,845.64	1,578,408.00
		<b>CNFX Total</b>					1,500,000.00	1,543,845.64	1,578,408.00
		<b>BLPSI - BLP SCHOOLS SELF INSURANCE AUTHORITY Total</b>					1,500,000.00	1,543,845.64	1,578,408.00
SPI	GF	1TRD	12057	FLYING TRIANGLE LOAN	5.5000	4/1/2017	66,538.84	66,538.84	66,538.84
SPI	GF	1TRD	16864	FLYING TRIANGLE LOAN	5.5000	1/1/2014	13,557.16	13,557.16	13,557.16
		<b>1TRD Total</b>					80,096.00	80,096.00	80,096.00
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND 1997	5.0000	9/2/2021	4,945,000.00	4,945,000.00	4,945,000.00
		<b>LTBD Total</b>					4,945,000.00	4,945,000.00	4,945,000.00
		<b>GF - GENERAL FUND Total</b>					5,025,096.00	5,025,096.00	5,025,096.00
SPI	MAST	BOND	18810	USTB 7.25	7.2500	5/15/2016	85,000.00	85,691.88	103,514.02
		<b>BOND Total</b>					85,000.00	85,691.88	103,514.02
		<b>MAST - MGMT ATTORNEY SETTLEMENT TRUST Total</b>					85,000.00	85,691.88	103,514.02
SPI	PHHPA	FFCB	92292	FFCB 2.99 (CALLABLE)	2.9900	2/4/2028	10,000,000.00	10,000,000.00	9,982,810.00
		<b>FFCB Total</b>					10,000,000.00	10,000,000.00	9,982,810.00
SPI	PHHPA	FHLB	90239	FHLB 3.24 (CALLABLE)	3.2400	6/14/2027	818,225.81	817,056.72	818,443.46
SPI	PHHPA	FHLB	90667	FHLB 3.00 (CALLABLE)	3.0000	8/2/2027	8,000,000.00	8,000,000.00	7,977,480.00
		<b>FHLB Total</b>					8,818,225.81	8,817,056.72	8,795,923.46
SPI	PHHPA	FNMA	89221	FNMA 3.00 (CALLABLE)	3.0000	11/28/2025	6,000,000.00	5,994,438.47	6,009,486.00
		<b>FNMA Total</b>					6,000,000.00	5,994,438.47	6,009,486.00
SPI	PHHPA	MCSA	92307	FHLB 2.50 (CALLABLE)	2.5000	2/22/2028	3,000,000.00	3,000,000.00	3,001,470.00
		<b>MCSA Total</b>					3,000,000.00	3,000,000.00	3,001,470.00
		<b>PHHPA - PUENTE HILLS HABITAT PRESERVATION AUTHORITY Total</b>					27,818,225.81	27,811,495.19	27,789,689.46
SPI	SANIT	FFCB	91930	FFCB 0.82 (CALLABLE)	0.8200	12/12/2017	130,000.00	129,875.62	129,368.33
		<b>FFCB Total</b>					130,000.00	129,875.62	129,368.33

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SPI	SANIT	FHLM	91100	FHLMC 1.00 (CALLABLE)	1.0000	10/16/2017	689,000.00	689,000.00	689,759.97	
		<b>FHLM Total</b>					<b>689,000.00</b>	<b>689,000.00</b>	<b>689,759.97</b>	
SPI	SANIT	MCSA	89211	FHLMC 0.75 (CALLABLE)	0.7500	2/28/2017	227,000.00	227,000.00	227,872.36	
SPI	SANIT	MCSA	91182	FNMA 0.55 (CALLABLE)	0.5500	10/17/2017	570,000.00	570,000.00	570,332.31	
SPI	SANIT	MCSA	91186	FHLB 0.60 (CALLABLE)	0.6000	10/24/2017	1,400,000.00	1,400,000.00	1,400,698.60	
SPI	SANIT	MCSA	91326	FHLB 0.50 (CALLABLE)	0.5000	10/30/2017	600,000.00	600,000.00	600,087.00	
SPI	SANIT	MCSA	91608	FNMA 0.60 (CALLABLE)	0.6000	12/11/2017	107,000.00	107,000.00	106,972.07	
SPI	SANIT	MCSA	91639	FHLB 0.50 (CALLABLE)	0.5000	12/14/2017	800,000.00	800,000.00	799,118.40	
SPI	SANIT	MCSA	91931	FNMA 0.50 (CALLABLE)	0.5000	12/28/2017	188,000.00	188,000.00	186,906.40	
		<b>MCSA Total</b>					<b>3,892,000.00</b>	<b>3,892,000.00</b>	<b>3,891,987.14</b>	
	<b>SANIT - SANITATION DISTRICT Total</b>							<b>4,711,000.00</b>	<b>4,710,875.62</b>	<b>4,711,115.44</b>
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0.0000	12/31/2013	2,171,350.54	2,171,350.54	2,171,350.54	
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0.0000	12/31/2013	303,237.61	303,237.61	303,237.61	
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0.0000	12/31/2013	327,715.76	327,715.76	327,715.76	
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0.0000	12/31/2013	2,997,000.00	2,997,000.00	2,997,000.00	
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0.0000	12/31/2013	338,455.53	338,455.53	338,455.53	
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0.0000	12/31/2013	383,355.75	383,355.75	383,355.75	
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0.0000	12/31/2013	249,219.92	249,219.92	249,219.92	
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0.0000	12/31/2013	12,000,000.00	12,000,000.00	12,000,000.00	
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0.0000	12/31/2013	315,549.21	315,549.21	315,549.21	
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0.0000	12/31/2013	417,809.52	417,809.52	417,809.52	
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0.0000	12/31/2013	450,282.68	450,282.68	450,282.68	
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0.0000	12/31/2013	460,937.14	460,937.14	460,937.14	
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0.0000	12/31/2013	433,556.17	433,556.17	433,556.17	
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0.0000	12/31/2013	383,954.85	383,954.85	383,954.85	
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0.0000	12/31/2013	330,882.23	330,882.23	330,882.23	
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0.0000	12/31/2013	263,334.33	263,334.33	263,334.33	
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0.0000	12/31/2013	218,395.70	218,395.70	218,395.70	
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0.0000	12/31/2013	206,669.35	206,669.35	206,669.35	
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0.0000	12/31/2013	201,264.73	201,264.73	201,264.73	
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0.0000	12/31/2013	178,298.59	178,298.59	178,298.59	

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0.0000	12/31/2013	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0.0000	12/31/2013	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0.0000	12/31/2013	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0.0000	12/31/2013	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0.0000	12/31/2013	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0.0000	12/31/2013	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0.0000	12/31/2013	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0.0000	12/31/2013	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF	0.0000	12/31/2013	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF	0.0000	12/31/2013	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF	0.0000	12/31/2013	281,845.96	281,845.96	281,845.96
SPI	SCAQM	CTDQ	66800	S OF C LAIF	0.0000	12/31/2013	317,155.30	317,155.30	317,155.30
SPI	SCAQM	CTDQ	67819	S OF C LAIF	0.0000	12/31/2013	363,715.38	363,715.38	363,715.38
SPI	SCAQM	CTDQ	68720	S OF C LAIF	0.0000	12/31/2013	393,812.36	393,812.36	393,812.36
SPI	SCAQM	CTDQ	69520	S OF C LAIF	0.0000	12/31/2013	449,659.59	449,659.59	449,659.59
SPI	SCAQM	CTDQ	70359	S OF C LAIF	0.0000	12/31/2013	491,566.29	491,566.29	491,566.29
SPI	SCAQM	CTDQ	71268	S OF C LAIF	0.0000	12/31/2013	513,938.89	513,938.89	513,938.89
SPI	SCAQM	CTDQ	72329	S OF C LAIF	0.0000	12/31/2013	505,507.65	505,507.65	505,507.65
SPI	SCAQM	CTDQ	73503	S OF C LAIF	0.0000	12/31/2013	515,367.27	515,367.27	515,367.27
SPI	SCAQM	CTDQ	74486	S OF C LAIF	0.0000	12/31/2013	520,380.93	520,380.93	520,380.93
SPI	SCAQM	CTDQ	75694	S OF C LAIF	0.0000	12/31/2013	492,274.30	492,274.30	492,274.30
SPI	SCAQM	CTDQ	77128	S OF C LAIF	0.0000	12/31/2013	410,449.24	410,449.24	410,449.24
SPI	SCAQM	CTDQ	78106	S OF C LAIF	0.0000	12/31/2013	304,980.32	304,980.32	304,980.32
SPI	SCAQM	CTDQ	78999	S OF C LAIF	0.0000	12/31/2013	277,823.10	277,823.10	277,823.10
SPI	SCAQM	CTDQ	79884	S OF C LAIF	0.0000	12/31/2013	252,862.59	252,862.59	252,862.59
SPI	SCAQM	CTDQ	80623	S OF C LAIF	0.0000	12/31/2013	186,831.92	186,831.92	186,831.92
SPI	SCAQM	CTDQ	81267	S OF C LAIF	0.0000	12/31/2013	150,112.75	150,112.75	150,112.75
SPI	SCAQM	CTDQ	81965	S OF C LAIF	0.0000	12/31/2013	89,717.54	89,717.54	89,717.54
SPI	SCAQM	CTDQ	82763	S OF C LAIF	0.0000	12/31/2013	60,335.73	60,335.73	60,335.73
SPI	SCAQM	CTDQ	83551	S OF C LAIF	0.0000	12/31/2013	54,470.06	54,470.06	54,470.06
SPI	SCAQM	CTDQ	84325	S OF C LAIF	0.0000	12/31/2013	55,045.25	55,045.25	55,045.25
SPI	SCAQM	CTDQ	85022	S OF C LAIF	0.0000	12/31/2013	51,349.76	51,349.76	51,349.76
SPI	SCAQM	CTDQ	85933	S OF C LAIF	0.0000	12/31/2013	45,607.02	45,607.02	45,607.02

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	86695	S OF C LAIF	0.0000	12/31/2013	49,487.01	49,487.01	49,487.01
SPI	SCAQM	CTDQ	87359	S OF C LAIF	0.0000	12/31/2013	47,004.27	47,004.27	47,004.27
SPI	SCAQM	CTDQ	88084	S OF C LAIF	0.0000	12/31/2013	38,018.48	38,018.48	38,018.48
SPI	SCAQM	CTDQ	88969	S OF C LAIF	0.0000	12/31/2013	38,087.21	38,087.21	38,087.21
SPI	SCAQM	CTDQ	89871	S OF C LAIF	0.0000	12/31/2013	37,344.89	37,344.89	37,344.89
SPI	SCAQM	CTDQ	90623	S OF C LAIF	0.0000	12/31/2013	35,081.45	35,081.45	35,081.45
SPI	SCAQM	CTDQ	91360	S OF C LAIF	0.0000	12/31/2013	35,267.56	35,267.56	35,267.56
SPI	SCAQM	CTDQ	92236	S OF C LAIF	0.0000	12/31/2013	32,073.73	32,073.73	32,073.73
<b>CTDQ Total</b>							<b>39,268,889.96</b>	<b>39,268,889.96</b>	<b>39,268,889.96</b>
<b>SCAQM - SOUTH COAST AIR QUALITY MGMT Total</b>							<b>39,268,889.96</b>	<b>39,268,889.96</b>	<b>39,268,889.96</b>
SPI	SLIM	CTDQ	22101	S OF C LAIF	0.0000	12/31/2013	3,218,710.97	3,218,710.97	3,218,710.97
SPI	SLIM	CTDQ	23208	S OF C LAIF	0.0000	12/31/2013	27,081.03	27,081.03	27,081.03
SPI	SLIM	CTDQ	23842	S OF C LAIF	0.0000	12/31/2013	83,505.96	83,505.96	83,505.96
SPI	SLIM	CTDQ	24459	S OF C LAIF	0.0000	12/31/2013	94,996.78	94,996.78	94,996.78
SPI	SLIM	CTDQ	25326	S OF C LAIF	0.0000	12/31/2013	104,088.41	104,088.41	104,088.41
SPI	SLIM	CTDQ	26241	S OF C LAIF	0.0000	12/31/2013	110,715.07	110,715.07	110,715.07
SPI	SLIM	CTDQ	27270	S OF C LAIF	0.0000	12/31/2013	117,811.43	117,811.43	117,811.43
SPI	SLIM	CTDQ	28140	S OF C LAIF	0.0000	12/31/2013	118,831.50	118,831.50	118,831.50
SPI	SLIM	CTDQ	28986	S OF C LAIF	0.0000	12/31/2013	117,968.90	117,968.90	117,968.90
SPI	SLIM	CTDQ	29917	S OF C LAIF	0.0000	12/31/2013	115,386.18	115,386.18	115,386.18
SPI	SLIM	CTDQ	31093	S OF C LAIF	0.0000	12/31/2013	114,884.96	114,884.96	114,884.96
SPI	SLIM	CTDQ	31850	S OF C LAIF	0.0000	12/31/2013	119,214.46	119,214.46	119,214.46
SPI	SLIM	CTDQ	32655	S OF C LAIF	0.0000	12/31/2013	120,967.08	120,967.08	120,967.08
SPI	SLIM	CTDQ	33599	S OF C LAIF	0.0000	12/31/2013	119,698.34	119,698.34	119,698.34
SPI	SLIM	CTDQ	34231	S OF C LAIF	0.0000	12/31/2013	124,159.87	124,159.87	124,159.87
SPI	SLIM	CTDQ	35220	S OF C LAIF	0.0000	12/31/2013	128,393.89	128,393.89	128,393.89
SPI	SLIM	CTDQ	35952	S OF C LAIF	0.0000	12/31/2013	130,900.85	130,900.85	130,900.85
SPI	SLIM	CTDQ	36773	S OF C LAIF	0.0000	12/31/2013	129,716.18	129,716.18	129,716.18
SPI	SLIM	CTDQ	37638	S OF C LAIF	0.0000	12/31/2013	132,118.17	132,118.17	132,118.17
SPI	SLIM	CTDQ	38537	S OF C LAIF	0.0000	12/31/2013	134,992.32	134,992.32	134,992.32
SPI	SLIM	CTDQ	39281	S OF C LAIF	0.0000	12/31/2013	132,458.88	132,458.88	132,458.88
SPI	SLIM	CTDQ	40072	S OF C LAIF	0.0000	12/31/2013	124,940.21	124,940.21	124,940.21

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	40891	S OF C LAIF	0.0000	12/31/2013	125,249.17	125,249.17	125,249.17
SPI	SLIM	CTDQ	41416	S OF C LAIF	0.0000	12/31/2013	124,689.59	124,689.59	124,689.59
SPI	SLIM	CTDQ	42149	S OF C LAIF	0.0000	12/31/2013	132,997.69	132,997.69	132,997.69
SPI	SLIM	CTDQ	43226	S OF C LAIF	0.0000	12/31/2013	140,793.36	140,793.36	140,793.36
SPI	SLIM	CTDQ	44234	S OF C LAIF	0.0000	12/31/2013	152,132.72	152,132.72	152,132.72
SPI	SLIM	CTDQ	45086	S OF C LAIF	0.0000	12/31/2013	164,017.17	164,017.17	164,017.17
SPI	SLIM	CTDQ	46123	S OF C LAIF	0.0000	12/31/2013	167,897.97	167,897.97	167,897.97
SPI	SLIM	CTDQ	47347	S OF C LAIF	0.0000	12/31/2013	157,924.35	157,924.35	157,924.35
SPI	SLIM	CTDQ	48499	S OF C LAIF	0.0000	12/31/2013	139,856.90	139,856.90	139,856.90
SPI	SLIM	CTDQ	49798	S OF C LAIF	0.0000	12/31/2013	120,525.01	120,525.01	120,525.01
SPI	SLIM	CTDQ	50781	S OF C LAIF	0.0000	12/31/2013	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0.0000	12/31/2013	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0.0000	12/31/2013	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0.0000	12/31/2013	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0.0000	12/31/2013	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0.0000	12/31/2013	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0.0000	12/31/2013	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0.0000	12/31/2013	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0.0000	12/31/2013	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0.0000	12/31/2013	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0.0000	12/31/2013	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF	0.0000	12/31/2013	48,416.11	48,416.11	48,416.11
SPI	SLIM	CTDQ	64003	S OF C LAIF	0.0000	12/31/2013	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0.0000	12/31/2013	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF	0.0000	12/31/2013	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF	0.0000	12/31/2013	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818	S OF C LAIF	0.0000	12/31/2013	108,222.63	108,222.63	108,222.63
SPI	SLIM	CTDQ	68719	S OF C LAIF	0.0000	12/31/2013	118,789.82	118,789.82	118,789.82
SPI	SLIM	CTDQ	69518	S OF C LAIF	0.0000	12/31/2013	136,097.01	136,097.01	136,097.01
SPI	SLIM	CTDQ	70360	S OF C LAIF	0.0000	12/31/2013	151,399.04	151,399.04	151,399.04
SPI	SLIM	CTDQ	71269	S OF C LAIF	0.0000	12/31/2013	158,866.84	158,866.84	158,866.84
SPI	SLIM	CTDQ	72330	S OF C LAIF	0.0000	12/31/2013	159,520.70	159,520.70	159,520.70
SPI	SLIM	CTDQ	73504	S OF C LAIF	0.0000	12/31/2013	165,030.36	165,030.36	165,030.36

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	74485	S OF C LAIF	0.0000	12/31/2013	168,848.34	168,848.34	168,848.34
SPI	SLIM	CTDQ	75693	S OF C LAIF	0.0000	12/31/2013	161,848.34	161,848.34	161,848.34
SPI	SLIM	CTDQ	77131	S OF C LAIF	0.0000	12/31/2013	136,599.41	136,599.41	136,599.41
SPI	SLIM	CTDQ	78104	S OF C LAIF	0.0000	12/31/2013	102,613.52	102,613.52	102,613.52
SPI	SLIM	CTDQ	79000	S OF C LAIF	0.0000	12/31/2013	93,633.67	93,633.67	93,633.67
SPI	SLIM	CTDQ	79882	S OF C LAIF	0.0000	12/31/2013	86,272.14	86,272.14	86,272.14
SPI	SLIM	CTDQ	80621	S OF C LAIF	0.0000	12/31/2013	63,895.36	63,895.36	63,895.36
SPI	SLIM	CTDQ	81265	S OF C LAIF	0.0000	12/31/2013	51,337.52	51,337.52	51,337.52
SPI	SLIM	CTDQ	81963	S OF C LAIF	0.0000	12/31/2013	31,005.24	31,005.24	31,005.24
SPI	SLIM	CTDQ	82761	S OF C LAIF	0.0000	12/31/2013	20,942.34	20,942.34	20,942.34
SPI	SLIM	CTDQ	83552	S OF C LAIF	0.0000	12/31/2013	18,906.35	18,906.35	18,906.35
SPI	SLIM	CTDQ	84323	S OF C LAIF	0.0000	12/31/2013	16,628.36	16,628.36	16,628.36
SPI	SLIM	CTDQ	85020	S OF C LAIF	0.0000	12/31/2013	12,936.00	12,936.00	12,936.00
SPI	SLIM	CTDQ	85931	S OF C LAIF	0.0000	12/31/2013	11,519.98	11,519.98	11,519.98
SPI	SLIM	CTDQ	86696	S OF C LAIF	0.0000	12/31/2013	12,561.86	12,561.86	12,561.86
SPI	SLIM	CTDQ	87360	S OF C LAIF	0.0000	12/31/2013	11,931.63	11,931.63	11,931.63
SPI	SLIM	CTDQ	88085	S OF C LAIF	0.0000	12/31/2013	9,650.67	9,650.67	9,650.67
SPI	SLIM	CTDQ	88970	S OF C LAIF	0.0000	12/31/2013	9,668.11	9,668.11	9,668.11
SPI	SLIM	CTDQ	89872	S OF C LAIF	0.0000	12/31/2013	9,479.68	9,479.68	9,479.68
SPI	SLIM	CTDQ	90624	S OF C LAIF	0.0000	12/31/2013	8,966.08	8,966.08	8,966.08
SPI	SLIM	CTDQ	91361	S OF C LAIF	0.0000	12/31/2013	9,020.41	9,020.41	9,020.41
SPI	SLIM	CTDQ	92234	S OF C LAIF	0.0000	12/31/2013	8,203.52	8,203.52	8,203.52
<b>CTDQ Total</b>							<b>10,120,566.30</b>	<b>10,120,566.30</b>	<b>10,120,566.30</b>
<b>SLIM - SCHOOLS LINKED INSURANCE MGMT Total</b>							<b>10,120,566.30</b>	<b>10,120,566.30</b>	<b>10,120,566.30</b>
SPI	WASIA	CTDQ	89873	S OF C LAIF	0.0000	12/31/2013	4,160.52	4,160.52	4,160.52
SPI	WASIA	CTDQ	90625	S OF C LAIF	0.0000	12/31/2013	12,083.56	12,083.56	12,083.56
SPI	WASIA	CTDQ	91362	S OF C LAIF	0.0000	12/31/2013	12,156.78	12,156.78	12,156.78
SPI	WASIA	CTDQ	92235	S OF LAIF	0.0000	12/31/2013	9,736.54	9,736.54	9,736.54
<b>CTDQ Total</b>							<b>38,137.40</b>	<b>38,137.40</b>	<b>38,137.40</b>
<b>WASIA - WHITTIER AREA SCHOOLS INSURANCE AUTHORITY Total</b>							<b>38,137.40</b>	<b>38,137.40</b>	<b>38,137.40</b>
<b>SPI Total</b>							<b>88,566,915.47</b>	<b>88,604,597.99</b>	<b>88,635,416.58</b>

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
				SPI Historical Cost				<u>88,643,392.76</u>	



LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 02/28/2013  
TRUSTEE: DEUTSCHE BANK  
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
01/05/06	CALABASAS LANDFILL 2005	\$3,326,123.34
07/02/97	COUNTY OF LOS ANGELES - COMMERCIAL PAPER PROGRAM	10,121,672.43
08/31/11	HIGH DESERT COMPLEX SOLAR PROJECTS 2011 QECB	<u>2,388,048.45</u>
	DEUTSCHE BANK - TRUSTEE TOTAL	<u><u>\$15,835,844.22</u></u>

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 02/28/2013  
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY  
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	C.I. 2658M	\$274,382.60
03/08/06	CCTSA TOBACCO BONDS 2006	28,339,962.49
12/11/96	CFD #2/CI 2656-M REF SERIES A & B	728,731.69
01/15/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	18,256,620.63
11/24/09	LAC-CAL 2009 SERIES A	1,000,078.29
12/21/11	LAC-CAL 2011 SERIES A	<u>2,018,399.10</u>
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	<u><u>\$50,618,174.80</u></u>

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 02/28/2013  
TRUSTEE: U.S. BANK  
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/09/93	DISNEY PROJECT 1993	\$15,023,491.40
03/21/12	DISNEY PROJECT, 2012	4,213,429.15
12/02/02	MASTER REFUNDING 2002B	1,784,767.40
03/02/05	MASTER REFUNDING 2005A	26,805,055.56
12/13/06	MASTER REFUNDING 2006 A & B	33,049,384.31
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	371,139,934.61
	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	195,937,676.17
		<hr/>
	U.S. BANK - TRUSTEE TOTAL	<u>\$647,953,738.60</u>

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 02/28/2013  
TRUSTEE: LOS ANGELES COUNTY  
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	<u>\$301,793.89</u>
	TREASURER TOTAL	<u><u>\$301,793.89</u></u>

Los Angeles County Treasurer  
 Floating Rate Securities - NTRD PSI Non-Trading  
 As of 02/28/2013  
 Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
<b>CORPORATE AND AGENCY ISSUED-</b>						
<b>CNFL -</b>						
88188	GE CAPITAL CORP FRN	0.91	03/14/13	25,000,000.00	25,000,045.68	Cpn rate=Qtrly US\$LIBOR+60bp.
89735	WESTPAC BANKING CORP NY FRN	0.68	09/16/13	50,000,000.00	50,023,304.44	Cpn rate=Qtrly US\$LIBOR+37.5bp.
88095	GE CAPITAL CORP FRN	1.16	01/07/14	19,150,000.00	19,044,472.21	Cpn rate=Qtrly US\$LIBOR+85bp.
90456	TOYOTA MOTOR CR CORP MTN FRN	0.56	06/26/14	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+25bp
91175	NORDEA BK FINLAND PLC NY FRN	0.96	09/28/15	50,000,000.00	50,128,044.75	Cpn rate=Qtrly US\$LIBOR+65bp
<b>CNFL Totals</b>				<b>194,150,000.00</b>	<b>194,195,867.08</b>	
<b>CNFRQ</b>						
88716	GE CAPITAL CORP FRN	1.11	12/29/14	35,000,000.00	35,000,000.00	Cpn rate=Qtrly Fix-to-float @ 3ML+.80.
89124	GE CAPITAL CORP FRN	1.05	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>	
<b>FRAM2</b>						
91415	FHLB 1.80 (Callable)	1.38	11/14/17	50,000,000.00	50,000,000.00	
<b>FRAM2 Totals</b>				<b>50,000,000.00</b>	<b>50,000,000.00</b>	
<b>FRCQ</b>						
90377	ROYAL BK OF CANADA NY FRN	1.50	06/25/15	50,000,000.00	50,000,000.00	Cpn rate=Qtrly Fix to float till 6/25/13; thereafter 3ML + 10bp
90392	ROYAL BK OF CANADA NY FRN	1.50	06/25/15	50,000,000.00	50,000,000.00	Cpn rate=Qtrly Fix to float till 6/25/13; thereafter 3ML + 10bp
<b>FRCQ Totals</b>				<b>100,000,000.00</b>	<b>100,000,000.00</b>	
<b>FRCQ2</b>						
90042	RABOBANK NEDERLAND NV NY FRCD	0.45	05/07/13	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+15bp.
88898	COMMONWEALTH BK OF AU NY FRCD	1.06	06/14/13	50,000,000.00	50,001,736.54	Cpn rate=Qtrly US\$LIBOR+75bp.
90491	AU & NZ BANKING GRP NY FRCD	0.31	06/28/13	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR 3mo flat
91179	RABOBANK NEDERLAND NV NY FRCD	0.46	09/30/13	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+15bp.
91306	RABOBANK NEDERLAND NV NY FRCD	0.45	10/15/13	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+15bps
92038	RABOBANK NEDERLAND NV NY FRCD	0.39	12/20/13	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+8bps
89760	NORDEA BK FINLAND PLC NY FRCD	1.19	04/09/14	50,000,000.00	50,005,305.62	Cpn rate=Qtrly US\$LIBOR+88bp.
91282	WESTPAC BANKING CORP NY FRCD	0.61	10/10/14	50,000,000.00	50,007,878.48	Cpn rate=Qtrly US\$LIBOR+30bp.
91255	BK OF NOVA SCOTIA HOUSTON FRCD	1.26	01/12/15	21,500,000.00	21,738,212.71	Cpn rate=Qtrly US\$LIBOR+95bp.
<b>FRCQ2 Totals</b>				<b>421,500,000.00</b>	<b>421,753,133.35</b>	
<b>CORPORATE AND AGENCY ISSUED TOTAL</b>				<b>825,650,000.00</b>	<b>825,949,000.43</b>	

Los Angeles County Treasurer  
 Floating Rate Securities - NTRD PSI Non-Trading  
 As of 02/28/2013  
 Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
<u>LOS ANGELES COUNTY ISSUED -</u>						
<b>BAN -</b>						
88203	LACCAL BANS	0.61	06/30/14	7,000,000.00	7,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
89778	LACCAL BANS	0.61	06/30/14	10,000,000.00	10,000,000.00	
91813	LACCAL BANS	0.61	06/30/15	10,000,000.00	10,000,000.00	
<b>BAN Totals</b>				<b>27,000,000.00</b>	<b>27,000,000.00</b>	
<b>LOS ANGELES COUNTY ISSUED TOTAL</b>				<b>27,000,000.00</b>	<b>27,000,000.00</b>	
<b>NTRD - PSI NON-TRADING Total</b>				<b>852,650,000.00</b>	<b>852,949,000.43</b>	

LOS ANGELES COUNTY TREASURER  
BOND ANTICIPATION NOTES AND LACCAL  
AS OF 02/28/2013  
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

<u>SEC ID</u>	<u>DESCRIPTION</u>	<u>DRAW DATE</u>	<u>AMOUNT</u>	<u>RATE</u>
88203	LACCAL	11/01/11	7,000,000.00	0.607%
89778	LACCAL	04/06/12	10,000,000.00	0.607%
91813	LACCAL	12/05/12	10,000,000.00	0.607%
			<u>\$27,000,000.00</u>	

**Los Angeles County Treasurer**  
**Inventory Report - Totals Section**  
**Security Type Grouping - Cost & Wtd Avg Days To Maturity**  
**As of February 28, 2013**  
**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	3,936,765,011.50	87.53 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	5,540,053,883.78	17.03 DAYS	0.00	0.00 DAYS
GOVERNMENTS	974,223,865.65	257.93 DAYS	50,023,693.51	1,767.00 DAYS
AGENCIES	12,172,970,273.56	1,165.62 DAYS		0.00 DAYS
MUNICIPALS	27,000,000.00	622.19 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	298,623,177.35	491.66 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
<b>TOTAL</b>	<b>\$22,949,636,211.84</b>	<b>655.47 DAYS</b>	<b>\$50,023,693.51</b>	<b>1,767.00 DAYS</b>



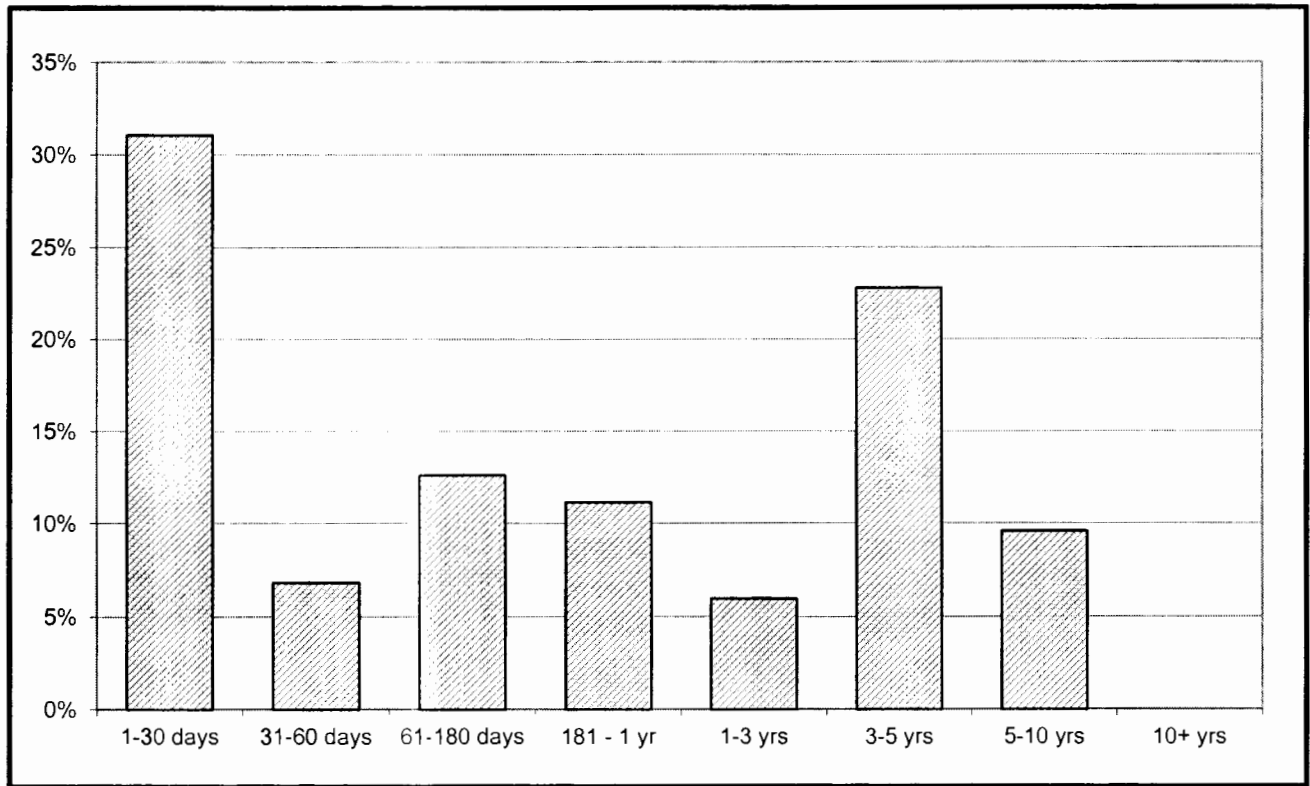
Los Angeles County Treasurer  
Inventory Report - Totals Section  
Maturity Range Grouping  
As of February 28, 2013  
Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
<b>PSI - NTRD/TRD</b>							
1 to 30 Days	03/01/13 - 03/30/13	\$7,142,230,000.00	31.09	31.09	\$7,141,939,206.80	31.05	31.05
31 to 60 Days	03/31/13 - 04/29/13	\$1,570,500,000.00	6.84	37.93	\$1,570,676,002.25	6.83	37.88
61 to 90 Days	04/30/13 - 05/29/13	\$802,104,000.00	3.49	41.42	\$803,437,909.88	3.49	41.37
91 to 120 Days	05/30/13 - 06/28/13	\$1,792,493,000.00	7.80	49.23	\$1,793,352,034.67	7.80	49.17
121 to 180 Days	06/29/13 - 08/27/13	\$307,221,000.00	1.34	50.57	\$307,078,713.88	1.34	50.51
181 to 270 Days	08/28/13 - 11/25/13	\$1,150,519,000.00	5.01	55.57	\$1,153,268,527.22	5.01	55.52
271 to 365 Days	11/26/13 - 02/28/14	\$1,401,529,000.00	6.10	61.68	\$1,406,869,591.37	6.12	61.64
1 to 1.5 YEARS	03/01/14 - 08/29/14	\$488,050,000.00	2.12	63.80	\$488,910,693.57	2.13	63.76
1.5 to 2 YEARS	08/30/14 - 02/28/15	\$275,030,000.00	1.20	65.00	\$277,005,504.59	1.20	64.97
2 to 3 YEARS	02/28/15 - 02/28/16	\$606,455,000.00	2.64	67.64	\$607,159,913.42	2.64	67.61
3 to 4 YEARS	02/28/16 - 02/28/17	\$669,895,000.00	2.92	70.55	\$687,872,751.59	2.99	70.60
4 to 5 YEARS	02/28/17 - 02/28/18	\$4,558,045,000.00	19.84	90.40	\$4,557,275,000.25	19.81	90.41
5 to 10 YEARS	02/28/18 - 02/28/23	\$2,205,365,000.00	9.60	100.00	\$2,204,814,055.86	9.59	100.00
<b>Portfolio Total:</b>		<b>\$22,969,436,000.00</b>			<b>\$22,999,659,905.35</b>		
<b>BLPSI</b>							
1.5 to 2 YEARS	08/30/14 - 02/28/15	1,500,000.00	100.00	100.00	1,543,845.64	100.00	100.00
<b>Portfolio Total:</b>		<b>\$1,500,000.00</b>			<b>\$1,543,845.64</b>		
<b>GF</b>							
271 to 365 Days	11/26/13 - 02/28/14	\$13,557.16	0.27	0.27	\$13,557.16	0.27	0.27
4 to 5 YEARS	02/28/17 - 02/28/18	\$66,538.84	1.32	1.59	\$66,538.84	1.32	1.59
5 to 10 YEARS	02/28/18 - 02/28/23	\$4,945,000.00	98.41	100.00	\$4,945,000.00	98.41	100.00
<b>Portfolio Total:</b>		<b>\$5,025,096.00</b>			<b>\$5,025,096.00</b>		
<b>MAST</b>							
3 to 4 YEARS	02/28/16 - 02/28/17	85,000.00	100.00	100.00	85,691.88	100.00	100.00
<b>Portfolio Total:</b>		<b>\$85,000.00</b>			<b>\$85,691.88</b>		
<b>PHHPA</b>							
10 + YEARS	02/28/23 - 02/28/63	\$27,818,225.81	100.00	100.00	\$27,811,495.19	100.00	100.00
<b>Portfolio Total:</b>		<b>\$27,818,225.81</b>			<b>\$27,811,495.19</b>		
<b>SANIT</b>							
3 to 4 YEARS	02/28/16 - 02/28/17	\$227,000.00	4.82	4.82	\$227,000.00	4.82	4.82

Los Angeles County Treasurer  
 Inventory Report - Totals Section  
 Maturity Range Grouping  
 As of February 28, 2013  
 Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
4 to 5 YEARS	02/28/17 - 02/28/18	<u>\$4,484,000.00</u>	95.18	100.00	<u>\$4,483,875.62</u>	95.18	100.00
<b>Portfolio Total:</b>		<b>\$4,711,000.00</b>			<b>\$4,710,875.62</b>		
<b>SCAQM</b>							
271 to 365 Days	11/26/13 - 02/28/14	<u>39,268,889.96</u>	100.00	100.00	<u>39,268,889.96</u>	100.00	100.00
<b>Portfolio Total:</b>		<b>\$39,268,889.96</b>			<b>\$39,268,889.96</b>		
<b>SLIM</b>							
271 to 365 Days	11/26/13 - 02/28/14	<u>10,120,566.30</u>	100.00	100.00	<u>10,120,566.30</u>	100.00	100.00
<b>Portfolio Total:</b>		<b>\$10,120,566.30</b>			<b>\$10,120,566.30</b>		
<b>WASIA</b>							
271 to 365 Days	11/26/13 - 02/28/14	<u>38,137.40</u>	100.00	100.00	<u>38,137.40</u>	100.00	100.00
<b>Portfolio Total:</b>		<b>\$38,137.40</b>			<b>\$38,137.40</b>		

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



<u>L.A.C. INVESTMENT POOL</u>		
	<u>In Thousands</u>	<u>%</u>
1 - 30 days	\$ 7,141,939	31.05%
31 - 60 days	1,570,676	6.83%
61 - 180 days	2,903,869	12.63%
181 - 1 yr	2,560,138	11.13%
1 - 3 yrs	1,373,076	5.97%
3 - 5 yrs	5,245,148	22.81%
5 - 10 yrs	2,204,814	9.59%
10+ yrs	-	0.00%
	<u>\$ 22,999,660</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 02/28/2013  
ATTACHMENT XVII

<u>ISSUE DATE</u>	<u>FUND TITLE</u>	<u>FUND BALANCE</u>
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	\$10,120,566.30
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,268,889.96
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	<u>38,137.40</u>
	LAIF TOTAL	<u><u>\$49,427,593.66</u></u>

**POOLED MONEY INVESTMENT ACCOUNT**

**SUMMARY OF INVESTMENT DATA  
 A COMPARISON OF JANUARY 2013 WITH JANUARY 2012  
 (DOLLARS IN THOUSANDS)**

	JANUARY 2013	JANUARY 2012	CHANGE
Average Daily Portfolio	\$ 58,322,531	\$ 65,023,797	\$ -6,701,266
Accrued Earnings	\$ 14,858	\$ 21,204	\$ -6,346
Effective Yield	0.300 %	0.385 %	-0.085 %
Average Life-Month End (In Days)	226	245	-19
Total Security Transactions			
Amount	\$ 19,895,419	\$ 15,812,434	\$ +4,082,985
Number	398	318	+80
Total Time Deposit Transactions			
Amount	\$ 4,226,800	\$ 3,703,800	\$ +523,000
Number	141	136	+5
Average Workday Investment Activity	\$ 1,148,677	\$ 975,812	\$ +172,865
Prescribed Demand Account Balances For Services	\$ 1,474,327	\$ 1,828,496	\$ -354,169

**BILL LOCKYER  
 TREASURER  
 STATE OF CALIFORNIA**

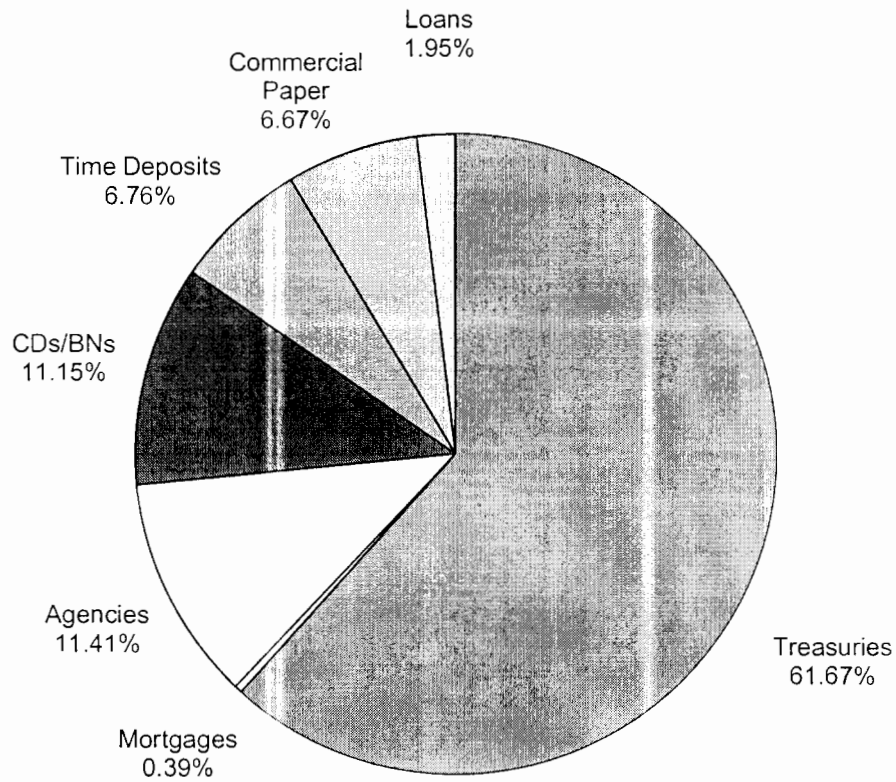
**INVESTMENT DIVISION SELECTED INVESTMENT DATA  
 ANALYSIS OF THE POOLED MONEY INVESTMENT ACCOUNT PORTFOLIO  
 (000 OMITTED)**

January 31, 2013			
<u>TYPE OF SECURITY</u>	<u>AMOUNT</u>	<u>PERCENT OF PORTFOLIO</u>	<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	\$ 22,562,328	36.72	+5.05
Bonds	0	0.00	0
Notes	15,331,927	24.95	+1.64
Strips	0	0.00	0
Total Government	\$ 37,894,255	61.67	+6.69
Federal Agency Debentures	\$ 1,520,704	2.47	-0.26
Certificates of Deposit	6,850,002	11.15	+2.92
Bank Notes	0	0.00	0
Bankers' Acceptances	0	0.00	0
Repurchases	0	0.00	0
Federal Agency Discount Notes	5,094,093	8.29	+3.23
Time Deposits	4,153,640	6.76	-0.10
GNMAs	3	0.00	0
Commercial Paper	4,099,200	6.67	+4.14
FHLMC/Remics	242,733	0.39	-0.02
Corporate Bonds	0	0.00	0
AB 55 Loans	232,676	0.38	+0.02
GF Loans	964,400	1.57	-16.64
NOW Accounts	0	0.00	0
Other	399,962	0.65	+0.02
Reversed Repurchases	0	0.00	0
Total (All Types)	\$ 61,451,668	100.00	

**INVESTMENT ACTIVITY**

	JANUARY 2013		DECEMBER 2012	
	<u>NUMBER</u>	<u>AMOUNT</u>	<u>NUMBER</u>	<u>AMOUNT</u>
Pooled Money	398	\$ 19,895,419	284	\$ 14,197,504
Other	3	56,327	25	352,266
Time Deposits	141	4,226,800	75	1,534,000
Totals	542	\$ 24,178,546	384	\$ 16,083,770
PMIA Monthly Average Effective Yield	0.300		0.326	
Year to Date Yield Last Day of Month	0.340		0.346	

# Pooled Money Investment Account Portfolio Composition \$61.5 Billion 01/31/13



ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN</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>01/02/13 REDEMPTIONS</b>									
CD		UNIONBANK	0.150%	01/02/13	0.150%	50,000	36	7,500.00	0.152
CD		UNIONBANK	0.150%	01/02/13	0.150%	50,000	36	7,500.00	0.152
CD		UNIONBANK	0.130%	01/02/13	0.130%	50,000	48	8,666.67	0.132
CD		UNIONBANK	0.130%	01/02/13	0.130%	50,000	48	8,666.67	0.132
CP		BNP FIN		01/02/13	0.150%	50,000	16	3,333.33	0.152
CP		BNP FIN		01/02/13	0.150%	50,000	16	3,333.33	0.152
CP		GECC		01/02/13	0.100%	50,000	27	3,750.00	0.101
CP		GECC		01/02/13	0.100%	50,000	27	3,750.00	0.101
YCD		TOKYO-MIT	0.180%	01/02/13	0.180%	50,000	14	3,500.00	0.183
YCD		TOKYO-MIT	0.180%	01/02/13	0.180%	50,000	14	3,500.00	0.183
YCD		TOKYO-MIT	0.180%	01/02/13	0.180%	50,000	14	3,500.00	0.183
YCD		TOKYO-MIT	0.180%	01/02/13	0.180%	50,000	14	3,500.00	0.183
YCD		SUMITOMO	0.160%	01/02/13	0.160%	50,000	15	3,333.33	0.162
YCD		SUMITOMO	0.160%	01/02/13	0.160%	50,000	15	3,333.33	0.162
YCD		SUMITOMO	0.160%	01/02/13	0.160%	50,000	15	3,333.33	0.162
YCD		NORINCHUK	0.170%	01/02/13	0.170%	50,000	16	3,777.78	0.172
YCD		NORINCHUK	0.170%	01/02/13	0.170%	50,000	16	3,777.78	0.172
YCD		NORINCHUK	0.170%	01/02/13	0.170%	50,000	16	3,777.78	0.172
YCD		NORINCHUK	0.170%	01/02/13	0.170%	50,000	16	3,777.78	0.172
YCD		TOKYO-MIT	0.180%	01/02/13	0.180%	50,000	16	4,000.00	0.183
YCD		TOKYO-MIT	0.180%	01/02/13	0.180%	50,000	16	4,000.00	0.183
YCD		SCOTIA	0.130%	01/02/13	0.130%	50,000	23	4,152.78	0.132
YCD		SCOTIA	0.130%	01/02/13	0.130%	50,000	23	4,152.78	0.132
YCD		SCOTIA	0.130%	01/02/13	0.130%	50,000	23	4,152.78	0.132
YCD		SCOTIA	0.130%	01/02/13	0.130%	50,000	23	4,152.78	0.132
YCD		TORONTO	0.160%	01/02/13	0.160%	50,000	23	5,111.11	0.162
YCD		TORONTO	0.160%	01/02/13	0.160%	50,000	23	5,111.11	0.162
YCD		TOKYO-MIT	0.180%	01/02/13	0.180%	50,000	23	5,750.00	0.183
YCD		TOKYO-MIT	0.180%	01/02/13	0.180%	50,000	23	5,750.00	0.183
YCD		MONTREAL	0.200%	01/02/13	0.200%	50,000	23	6,388.89	0.203
YCD		MONTREAL	0.200%	01/02/13	0.200%	50,000	23	6,388.89	0.203
YCD		MONTREAL	0.200%	01/02/13	0.200%	50,000	23	6,388.89	0.203
YCD		CIBC	0.130%	01/02/13	0.130%	50,000	27	4,875.00	0.132
YCD		CIBC	0.130%	01/02/13	0.130%	50,000	27	4,875.00	0.132
YCD		CIBC	0.130%	01/02/13	0.130%	50,000	27	4,875.00	0.132
YCD		CIBC	0.130%	01/02/13	0.130%	50,000	27	4,875.00	0.132
YCD		SCOTIA	0.160%	01/02/13	0.160%	50,000	33	7,333.33	0.162
YCD		SCOTIA	0.160%	01/02/13	0.160%	50,000	33	7,333.33	0.162
YCD		SCOTIA	0.160%	01/02/13	0.160%	50,000	33	7,333.33	0.162
YCD		SCOTIA	0.160%	01/02/13	0.160%	50,000	33	7,333.33	0.162
YCD		SVENSKA	0.185%	01/02/13	0.185%	50,000	37	9,506.94	0.188
YCD		SVENSKA	0.185%	01/02/13	0.185%	50,000	37	9,506.94	0.188

**01/02/13 PURCHASES**

CP		BARCLY US		02/01/13	0.170%	50,000			
CP		BARCLY US		02/01/13	0.170%	50,000			
CP		BARCLY US		02/01/13	0.170%	50,000			
CP		BARCLY US		02/01/13	0.170%	50,000			
YCD		MONTREAL	0.190%	01/29/13	0.190%	50,000			



ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN</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>01/02/13 PURCHASES (Continued)</b>									
	YCD	MONTREAL	0.190%	01/29/13	0.190%	50,000			
	YCD	MONTREAL	0.190%	01/29/13	0.190%	50,000			
	YCD	MONTREAL	0.190%	01/29/13	0.190%	50,000			
	YCD	SVENSKA	0.180%	02/01/13	0.180%	50,000			
	YCD	SVENSKA	0.180%	02/01/13	0.180%	50,000			
	YCD	TOKYO-MIT	0.180%	02/01/13	0.180%	50,000			
	YCD	TOKYO-MIT	0.180%	02/01/13	0.180%	50,000			
	YCD	TOKYO-MIT	0.180%	02/01/13	0.180%	50,000			
	YCD	TOKYO-MIT	0.180%	02/01/13	0.180%	50,000			
	YCD	TOKYO-MIT	0.180%	02/01/13	0.180%	50,000			

**01/03/13 NO REDEMPTIONS**

**01/03/13 PURCHASES**

	CP	GE CO		02/11/13	0.100%	50,000			
	CP	GE CO		02/11/13	0.100%	50,000			
	CP	GE CO		02/11/13	0.100%	50,000			
	CP	GE CO		02/11/13	0.100%	50,000			
	TR	BILL		06/27/13	0.105%	50,000			
	TR	BILL		06/27/13	0.105%	50,000			
	TR	BILL		06/27/13	0.105%	50,000			
	TR	BILL		06/27/13	0.105%	50,000			
	TR	BILL		06/27/13	0.105%	50,000			
	TR	BILL		06/27/13	0.105%	50,000			
	TR	BILL		06/27/13	0.105%	50,000			
	TR	BILL		06/27/13	0.105%	50,000			
	TR	BILL		12/12/13	0.133%	50,000			
	TR	BILL		12/12/13	0.133%	50,000			
	TR	BILL		12/12/13	0.133%	50,000			
	YCD	MONTREAL	0.200%	02/01/13	0.200%	50,000			
	YCD	MONTREAL	0.200%	02/01/13	0.200%	50,000			
	YCD	MONTREAL	0.200%	02/01/13	0.200%	50,000			
	YCD	MONTREAL	0.200%	02/01/13	0.200%	50,000			
	YCD	MONTREAL	0.200%	02/01/13	0.200%	50,000			
	YCD	TORONTO	0.170%	02/04/13	0.165%	50,000			

**01/04/13 NO REDEMPTIONS**

**01/04/13 PURCHASES**

	CP	BARCLY US		02/04/13	0.160%	50,000			
	CP	BARCLY US		02/04/13	0.160%	50,000			
	CP	BARCLY US		02/04/13	0.160%	50,000			
	YCD	TORONTO	0.175%	02/28/13	0.175%	50,000			
	YCD	TORONTO	0.175%	02/28/13	0.175%	50,000			
	YCD	TORONTO	0.175%	02/28/13	0.175%	50,000			
	YCD	TORONTO	0.175%	02/28/13	0.175%	50,000			

**ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN</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>01/07/13 REDEMPTIONS</b>									
	YCD	NORINCHUK	0.170%	01/07/13	0.170%	50,000	12	2,833.33	0.172
	YCD	NORINCHUK	0.170%	01/07/13	0.170%	50,000	12	2,833.33	0.172
	YCD	NORINCHUK	0.170%	01/07/13	0.170%	50,000	12	2,833.33	0.172
	YCD	NORINCHUK	0.170%	01/07/13	0.170%	50,000	12	2,833.33	0.172
<b>01/07/13 PURCHASES</b>									
	CD	UNIONBANK	0.150%	02/28/13	0.150%	50,000			
	CD	UNIONBANK	0.150%	02/28/13	0.150%	50,000			
	CD	UNIONBANK	0.150%	02/28/13	0.150%	50,000			
	CP	BNP FIN		02/01/13	0.150%	50,000			
	CP	BNP FIN		02/01/13	0.150%	50,000			
	CP	BNP FIN		02/01/13	0.150%	50,000			
<b>01/08/13 NO REDEMPTIONS</b>									
<b>01/08/13 NO PURCHASES</b>									
<b>01/09/13 REDEMPTIONS</b>									
	CP	BNP FIN		01/09/13	0.150%	50,000	14	2,916.67	0.152
	CP	BNP FIN		01/09/13	0.150%	50,000	14	2,916.67	0.152
	CP	BNP FIN		01/09/13	0.150%	50,000	14	2,916.67	0.152
	CP	BNP FIN		01/09/13	0.150%	50,000	14	2,916.67	0.152
	YCD	SUMITOMO	0.160%	01/09/13	0.160%	50,000	13	2,888.89	0.162
	YCD	SUMITOMO	0.160%	01/09/13	0.160%	50,000	13	2,888.89	0.162
	YCD	SUMITOMO	0.160%	01/09/13	0.160%	50,000	13	2,888.89	0.162
	YCD	NORINCHUK	0.170%	01/09/13	0.170%	50,000	13	3,069.44	0.172
	YCD	NORINCHUK	0.170%	01/09/13	0.170%	50,000	13	3,069.44	0.172
	YCD	CIBC	0.110%	01/09/13	0.110%	50,000	14	2,138.89	0.112
	YCD	CIBC	0.110%	01/09/13	0.110%	50,000	14	2,138.89	0.112
	YCD	CIBC	0.110%	01/09/13	0.110%	50,000	14	2,138.89	0.112
	YCD	TOKYO-MIT	0.180%	01/09/13	0.180%	50,000	14	3,500.00	0.183
	YCD	TOKYO-MIT	0.180%	01/09/13	0.180%	50,000	14	3,500.00	0.183
<b>01/09/13 NO PURCHASES</b>									
<b>01/10/13 REDEMPTIONS</b>									
	TR	BILL		01/10/13	0.150%	50,000	282	58,750.00	0.152
	TR	BILL		01/10/13	0.150%	50,000	282	58,750.00	0.152
	TR	BILL		01/10/13	0.150%	50,000	282	58,750.00	0.152
	TR	BILL		01/10/13	0.150%	50,000	282	58,750.00	0.152
	TR	BILL		01/10/13	0.150%	50,000	282	58,750.00	0.152
	TR	BILL		01/10/13	0.150%	50,000	282	58,750.00	0.152
	TR	BILL		01/10/13	0.150%	50,000	282	58,750.00	0.152
	TR	BILL		01/10/13	0.150%	50,000	282	58,750.00	0.152
	TR	BILL		01/10/13	0.150%	50,000	283	58,958.34	0.152
	TR	BILL		01/10/13	0.150%	50,000	283	58,958.34	0.152
	TR	BILL		01/10/13	0.150%	50,000	283	58,958.34	0.152

**ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
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**01/10/13 REDEMPTIONS (Continued)**

TR	BILL			01/10/13	0.150%	50,000	283	58,958.34	0.152
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**01/10/13 PURCHASES**

TR	BILL			01/09/14	0.125%	50,000			
TR	BILL			01/09/14	0.125%	50,000			
TR	BILL			01/09/14	0.125%	50,000			
TR	BILL			01/09/14	0.125%	50,000			
TR	BILL			01/09/14	0.125%	50,000			
TR	BILL			01/09/14	0.125%	50,000			
TR	BILL			01/09/14	0.125%	50,000			
TR	BILL			01/09/14	0.125%	50,000			
TR	BILL			01/09/14	0.125%	50,000			
YCD	TORONTO		0.165%	02/28/13	0.165%	50,000			
YCD	TORONTO		0.165%	02/28/13	0.165%	50,000			
YCD	TOKYO-MIT		0.170%	02/28/13	0.170%	50,000			
YCD	TOKYO-MIT		0.170%	02/28/13	0.170%	50,000			
YCD	TOKYO-MIT		0.170%	02/28/13	0.170%	50,000			
YCD	TOKYO-MIT		0.170%	02/28/13	0.170%	50,000			
YCD	TOKYO-MIT		0.170%	02/28/13	0.170%	50,000			
YCD	CIBC		0.100%	03/01/13	0.100%	50,000			
YCD	CIBC		0.100%	03/01/13	0.100%	50,000			
YCD	NORDEA		0.240%	06/27/13	0.240%	50,000			
YCD	NORDEA		0.240%	06/27/13	0.240%	50,000			

**01/11/13 REDEMPTIONS**

DEB	FHLB		0.200%	01/11/13	0.200%	50,000	393	107,222.22	0.200
DEB	FHLB		0.200%	01/11/13	0.200%	50,000	393	107,222.22	0.200
DEB	FHLB		0.200%	01/11/13	0.200%	50,000	393	107,222.22	0.200
DEB	FHLB		0.200%	01/11/13	0.200%	50,000	393	107,222.22	0.200

**01/11/13 PURCHASES**

CP	GE CO			02/28/13	0.110%	50,000			
CP	GE CO			02/28/13	0.110%	50,000			
CP	GE CO			02/28/13	0.110%	50,000			
CP	GE CO			02/28/13	0.110%	50,000			
TR	BILL			01/09/14	0.130%	50,000			
TR	BILL			01/09/14	0.130%	50,000			
YCD	NORINCHUK		0.180%	02/11/13	0.180%	50,000			
YCD	NORINCHUK		0.180%	02/11/13	0.180%	50,000			
YCD	SVENSKA		0.170%	03/01/13	0.170%	50,000			
YCD	SVENSKA		0.170%	03/01/13	0.170%	50,000			
YCD	RABOBANK		0.250%	06/27/13	0.250%	50,000			
YCD	RABOBANK		0.250%	06/27/13	0.250%	50,000			

**01/14/13 NO REDEMPTIONS**

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN</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>01/14/13 PURCHASES</b>									
	CP	GE CO		02/27/13	0.100%	50,000			
	CP	GE CO		02/27/13	0.100%	50,000			
	CP	GE CO		02/28/13	0.100%	50,000			
	CP	GE CO		02/28/13	0.100%	50,000			
	TR	NOTE	0.250%	05/15/15	0.304%	50,000			
	TR	NOTE	0.250%	05/15/15	0.304%	50,000			
	YCD	NORINCHUK	0.170%	02/08/13	0.170%	50,000			
	YCD	NORINCHUK	0.170%	02/08/13	0.170%	50,000			
	YCD	SUMITOMO	0.170%	02/12/13	0.170%	50,000			
	YCD	SUMITOMO	0.170%	02/12/13	0.170%	50,000			

**01/15/13 NO REDEMPTIONS**

**01/15/13 PURCHASES**

	CD	BOWEST	0.170%	06/27/13	0.170%	50,000			
	CD	BOWEST	0.170%	06/27/13	0.170%	50,000			
	CD	BOWEST	0.170%	06/27/13	0.170%	50,000			
	CD	BOWEST	0.170%	06/27/13	0.170%	50,000			
	CP	BNP FIN		02/08/13	0.150%	50,000			
	CP	BNP FIN		02/08/13	0.150%	50,000			
	CP	GECC		05/01/13	0.140%	50,000			
	CP	GECC		05/01/13	0.140%	50,000			
	CP	GECC		05/01/13	0.140%	50,000			
	CP	GECC		05/01/13	0.140%	50,000			
	DN	FNMA		06/20/13	0.100%	50,000			
	DN	FNMA		06/20/13	0.100%	50,000			
	DN	FNMA		06/20/13	0.100%	50,000			
	DN	FNMA		06/20/13	0.100%	50,000			
	DN	FNMA		06/20/13	0.100%	50,000			
	DN	FNMA		06/20/13	0.100%	50,000			
	DN	FNMA		06/20/13	0.100%	50,000			
	DN	FNMA		06/20/13	0.100%	50,000			
	DN	FHLMC		06/27/13	0.100%	50,000			
	DN	FHLMC		06/27/13	0.100%	50,000			
	DN	FHLMC		06/27/13	0.100%	50,000			
	DN	FHLMC		06/27/13	0.100%	50,000			
	DN	FHLMC		06/27/13	0.100%	50,000			
	DN	FHLMC		06/27/13	0.100%	50,000			
	DN	FHLMC		06/27/13	0.100%	50,000			
	DN	FHLMC		06/27/13	0.100%	50,000			
	DN	FHLMC		06/27/13	0.100%	50,000			
	DN	FHLMC		06/27/13	0.100%	50,000			
	DN	FHLMC		06/27/13	0.100%	50,000			
	DN	FHLMC		06/27/13	0.100%	50,000			
	DN	FHLMC		06/27/13	0.100%	50,000			
	YCD	SUMITOMO	0.170%	02/19/13	0.170%	50,000			
	YCD	SUMITOMO	0.170%	02/19/13	0.170%	50,000			
	YCD	NORINCHUK	0.180%	02/20/13	0.180%	50,000			
	YCD	NORINCHUK	0.180%	02/20/13	0.180%	50,000			
	YCD	NORINCHUK	0.180%	02/20/13	0.180%	50,000			

**ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN</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>01/15/13 PURCHASES (Continued)</b>									
	YCD	NORINCHUK	0.180%	02/20/13	0.180%	50,000			
	YCD	SCOTIA	0.140%	03/01/13	0.140%	50,000			
	YCD	SCOTIA	0.140%	03/01/13	0.140%	50,000			
	YCD	SCOTIA	0.140%	03/01/13	0.140%	50,000			
	YCD	SCOTIA	0.140%	03/01/13	0.140%	50,000			
	YCD	NORDEA	0.230%	06/20/13	0.225%	50,000			
	YCD	NORDEA	0.230%	06/20/13	0.225%	50,000			
	YCD	RABOBANK	0.250%	06/20/13	0.250%	50,000			
	YCD	RABOBANK	0.250%	06/20/13	0.250%	50,000			
	YCD	RABOBANK	0.250%	06/20/13	0.250%	50,000			

**01/16/13 NO REDEMPTIONS**

**01/16/13 PURCHASES**

	CP	BARCLY US		02/14/13	0.160%	50,000			
	CP	BARCLY US		02/14/13	0.160%	50,000			
	CP	BARCLY US		02/14/13	0.160%	50,000			
	CP	BNP FIN		02/20/13	0.160%	50,000			
	CP	BNP FIN		02/20/13	0.160%	50,000			
	DN	FNMA		06/27/13	0.100%	50,000			
	DN	FNMA		06/27/13	0.100%	50,000			
	DN	FNMA		06/27/13	0.100%	50,000			
	DN	FNMA		06/27/13	0.100%	50,000			
	DN	FNMA		06/27/13	0.100%	50,000			
	DN	FNMA		06/27/13	0.100%	50,000			
	DN	FNMA		06/27/13	0.100%	50,000			
	DN	FNMA		06/27/13	0.100%	50,000			
	TR	BILL		01/09/14	0.135%	50,000			
	TR	BILL		01/09/14	0.135%	50,000			
	TR	BILL		01/09/14	0.135%	50,000			
	TR	BILL		01/09/14	0.135%	50,000			
	TR	BILL		01/09/14	0.135%	50,000			
	TR	BILL		01/09/14	0.135%	50,000			
	TR	BILL		01/09/14	0.135%	50,000			
	TR	BILL		01/09/14	0.135%	50,000			
	TR	BILL		01/09/14	0.136%	50,000			
	TR	BILL		01/09/14	0.136%	50,000			
	TR	BILL		01/09/14	0.136%	50,000			
	TR	BILL		01/09/14	0.136%	50,000			
	YCD	SEBANKEN	0.120%	03/01/13	0.120%	50,000			
	YCD	SEBANKEN	0.120%	03/01/13	0.120%	50,000			
	YCD	SEBANKEN	0.120%	03/01/13	0.120%	50,000			
	YCD	SEBANKEN	0.120%	03/01/13	0.120%	50,000			
	YCD	RABOBANK	0.250%	06/27/13	0.250%	50,000			
	YCD	RABOBANK	0.250%	06/27/13	0.250%	50,000			
	YCD	RABOBANK	0.250%	06/27/13	0.250%	50,000			
	YCD	RABOBANK	0.250%	06/27/13	0.250%	50,000			

**01/17/13 NO REDEMPTIONS**

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN</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>01/17/13 PURCHASES</b>									
	CP	BARCLY US		02/28/13	0.160%	50,000			
	CP	BARCLY US		02/28/13	0.160%	50,000			
	DN	FNMA		06/27/13	0.100%	50,000			
	DN	FNMA		06/27/13	0.100%	50,000			
	DN	FNMA		06/27/13	0.100%	50,000			
	DN	FNMA		06/27/13	0.100%	50,000			
	DN	FNMA		06/27/13	0.100%	50,000			
	DN	FNMA		06/27/13	0.100%	50,000			
	TR	BILL		01/09/14	0.138%	50,000			
	TR	BILL		01/09/14	0.138%	50,000			
	TR	BILL		01/09/14	0.138%	50,000			
	TR	BILL		01/09/14	0.138%	50,000			
	TR	NOTE	0.250%	05/15/15	0.301%	50,000			
	TR	NOTE	0.250%	05/15/15	0.301%	50,000			
	TR	NOTE	0.250%	05/15/15	0.301%	50,000			
	TR	NOTE	0.250%	05/15/15	0.301%	50,000			
	TR	NOTE	0.250%	05/15/15	0.302%	50,000			
	TR	NOTE	0.250%	05/15/15	0.302%	50,000			
	TR	NOTE	0.250%	05/15/15	0.302%	50,000			
	TR	NOTE	0.250%	05/15/15	0.302%	50,000			
	YCD	MONTREAL	0.170%	02/20/13	0.170%	50,000			
	YCD	MONTREAL	0.170%	02/20/13	0.170%	50,000			
	YCD	MONTREAL	0.170%	02/20/13	0.170%	50,000			
	YCD	SE BANKEN	0.120%	03/01/13	0.120%	50,000			
	YCD	SE BANKEN	0.120%	03/01/13	0.120%	50,000			
	YCD	SE BANKEN	0.120%	03/01/13	0.120%	50,000			
	YCD	SE BANKEN	0.120%	03/01/13	0.120%	50,000			
<b>01/18/13 NO REDEMPTIONS</b>									
<b>01/18/13 PURCHASES</b>									
	CP	GECC		02/27/13	0.090%	50,000			
	CP	GECC		02/27/13	0.090%	50,000			
	DN	FNMA		06/27/13	0.100%	50,000			
	DN	FNMA		06/27/13	0.100%	50,000			
	DN	FNMA		06/27/13	0.100%	50,000			
	DN	FNMA		06/27/13	0.100%	50,000			
	TR	BILL		01/09/14	0.135%	50,000			
	TR	BILL		01/09/14	0.135%	50,000			
	TR	BILL		01/09/14	0.135%	50,000			
	TR	BILL		01/09/14	0.135%	50,000			
	YCD	NORDEA	0.240%	06/27/13	0.240%	50,000			
	YCD	NORDEA	0.240%	06/27/13	0.240%	50,000			
	YCD	NORDEA	0.240%	06/27/13	0.240%	50,000			
<b>01/22/13 REDEMPTIONS</b>									
	CP	BNP FIN		01/22/13	0.150%	50,000	26	5,416.67	0.152
	CP	BNP FIN		01/22/13	0.150%	50,000	26	5,416.67	0.152

**ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN</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>01/22/13 REDEMPTIONS (Continued)</b>									
	YCD	SUMITOMO	0.170%	01/22/13	0.170%	50,000	22	5,194.44	0.172
	YCD	SUMITOMO	0.170%	01/22/13	0.170%	50,000	22	5,194.44	0.172
	YCD	SUMITOMO	0.170%	01/22/13	0.170%	50,000	22	5,194.44	0.172
	YCD	SUMITOMO	0.170%	01/22/13	0.170%	50,000	22	5,194.44	0.172
	YCD	SCOTIA	0.140%	01/22/13	0.140%	50,000	25	4,861.11	0.142
	YCD	SCOTIA	0.140%	01/22/13	0.140%	50,000	25	4,861.11	0.142
	YCD	SCOTIA	0.140%	01/22/13	0.140%	50,000	25	4,861.11	0.142
	YCD	CIBC	0.110%	01/22/13	0.110%	50,000	26	3,972.22	0.112
	YCD	CIBC	0.110%	01/22/13	0.110%	50,000	26	3,972.22	0.112
	YCD	NB CANADA	0.190%	01/22/13	0.190%	50,000	32	8,444.44	0.193
	YCD	NB CANADA	0.190%	01/22/13	0.190%	50,000	32	8,444.44	0.193
	YCD	NB CANADA	0.180%	01/22/13	0.180%	50,000	34	8,500.00	0.183
	YCD	NB CANADA	0.180%	01/22/13	0.180%	50,000	34	8,500.00	0.183
	YCD	NB CANADA	0.180%	01/22/13	0.180%	50,000	34	8,500.00	0.183
	YCD	NB CANADA	0.180%	01/22/13	0.180%	50,000	34	8,500.00	0.183

**01/22/13 PURCHASES**

CP	BNP FIN			02/27/13	0.160%	50,000			
CP	BNP FIN			02/27/13	0.160%	50,000			
CP	BNP FIN			02/27/13	0.160%	50,000			
CP	GECC			03/01/13	0.090%	50,000			
CP	GECC			03/01/13	0.090%	50,000			
CP	GECC			03/01/13	0.090%	50,000			
YCD	NB CANADA	0.180%		03/01/13	0.180%	50,000			
YCD	NB CANADA	0.180%		03/01/13	0.180%	50,000			
YCD	NB CANADA	0.200%		04/02/13	0.200%	50,000			
YCD	NB CANADA	0.200%		04/02/13	0.200%	50,000			

**01/23/13 NO REDEMPTIONS**

**01/23/13 PURCHASES**

CD	UNIONBANK	0.120%		03/01/13	0.120%	50,000			
CD	UNIONBANK	0.120%		03/01/13	0.120%	50,000			
CP	TD USA			03/01/13	0.140%	50,000			
CP	TD USA			03/01/13	0.140%	50,000			

**01/24/13 NO REDEMPTIONS**

**01/24/13 PURCHASES**

CD	UNIONBANK	0.150%		04/02/13	0.150%	50,000			
CD	UNIONBANK	0.150%		04/02/13	0.150%	50,000			
CD	UNIONBANK	0.150%		04/02/13	0.150%	50,000			
CD	UNIONBANK	0.150%		04/02/13	0.150%	50,000			
CP	BNP FIN			02/28/13	0.160%	50,000			
TR	BILL			06/20/13	0.085%	50,000			
TR	BILL			06/20/13	0.085%	50,000			
TR	BILL			06/20/13	0.085%	50,000			

**ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN</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>01/24/13 PURCHASES (Continued)</b>									
	TR	BILL		06/20/13	0.085%	50,000			
	TR	BILL		06/20/13	0.085%	50,000			
	TR	BILL		06/20/13	0.085%	50,000			
	YCD	SUMITOMO	0.170%	02/20/13	0.170%	50,000			
	YCD	SUMITOMO	0.170%	02/20/13	0.170%	50,000			
	YCD	SUMITOMO	0.170%	02/20/13	0.170%	50,000			
	YCD	SUMITOMO	0.170%	02/20/13	0.170%	50,000			
	YCD	SE BANKEN	0.160%	04/02/13	0.160%	50,000			
	YCD	SE BANKEN	0.160%	04/02/13	0.160%	50,000			
<b>01/25/13 REDEMPTIONS</b>									
	CP	BNP FIN		01/25/13	0.150%	50,000	25	5,208.33	0.152
	CP	BNP FIN		01/25/13	0.150%	50,000	25	5,208.33	0.152
	YCD	NB CANADA	0.190%	01/25/13	0.190%	50,000	30	7,916.67	0.193
	YCD	NB CANADA	0.190%	01/25/13	0.190%	50,000	30	7,916.67	0.193
	YCD	SVENSKA	0.180%	01/25/13	0.180%	50,000	37	9,250.00	0.183
	YCD	SVENSKA	0.180%	01/25/13	0.180%	50,000	37	9,250.00	0.183
<b>01/25/13 PURCHASES</b>									
	CP	GE CO		02/28/13	0.130%	50,000			
	CP	GE CO		02/28/13	0.130%	50,000			
	CP	GE CO		02/28/13	0.130%	50,000			
	YCD	SVENSKA	0.175%	03/01/13	0.175%	50,000			
	YCD	SVENSKA	0.175%	03/01/13	0.175%	50,000			
<b>01/28/13 NO REDEMPTIONS</b>									
<b>01/28/13 NO PURCHASES</b>									
<b>01/29/13 REDEMPTIONS</b>									
	YCD	MONTREAL	0.190%	01/29/13	0.190%	50,000	27	7,125.00	0.193
	YCD	MONTREAL	0.190%	01/29/13	0.190%	50,000	27	7,125.00	0.193
	YCD	MONTREAL	0.190%	01/29/13	0.190%	50,000	27	7,125.00	0.193
	YCD	MONTREAL	0.190%	01/29/13	0.190%	50,000	27	7,125.00	0.193
	YCD	NB CANADA	0.180%	01/29/13	0.180%	50,000	33	8,250.00	0.183
	YCD	NB CANADA	0.180%	01/29/13	0.180%	50,000	33	8,250.00	0.183
	YCD	SVENSKA	0.180%	01/29/13	0.180%	50,000	34	8,500.00	0.183
	YCD	SVENSKA	0.180%	01/29/13	0.180%	50,000	34	8,500.00	0.183
	YCD	SVENSKA	0.180%	01/29/13	0.180%	50,000	34	8,500.00	0.183
	YCD	SVENSKA	0.180%	01/29/13	0.180%	50,000	34	8,500.00	0.183
<b>01/29/13 PURCHASES</b>									
	CD	UNIONBANK	0.120%	02/28/13	0.120%	50,000			
	CD	UNIONBANK	0.120%	02/28/13	0.120%	50,000			
	CP	TD USA		03/01/13	0.140%	50,000			
	CP	TD USA		03/01/13	0.140%	50,000			



ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN</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>
01/29/13 PURCHASES (Continued)									
	CP	GE CO		03/29/13	0.140%	50,000			
	TR	NOTE	0.375%	01/15/16	0.436%	50,000			
	TR	NOTE	0.375%	01/15/16	0.436%	50,000			
	YCD	MONTREAL	0.160%	02/28/13	0.160%	50,000			
	YCD	MONTREAL	0.160%	02/28/13	0.160%	50,000			
01/30/13 NO REDEMPTIONS									
01/30/13 PURCHASES									
	YCD	SVENSKA	0.175%	03/01/13	0.175%	50,000			
	YCD	SVENSKA	0.175%	03/01/13	0.175%	50,000			
	YCD	SVENSKA	0.175%	03/01/13	0.175%	50,000			
01/31/13 NO REDEMPTIONS									
01/31/13 PURCHASES									
	CP	GECC		02/28/13	0.090%	50,000			
	CP	GECC		02/28/13	0.090%	50,000			
	CP	BARCLY US		03/01/13	0.160%	50,000			
	CP	BARCLY US		03/01/13	0.160%	50,000			
	CP	BNP FIN		03/01/13	0.160%	50,000			
	CP	BNP FIN		03/01/13	0.160%	50,000			
	CP	GECC		03/04/13	0.090%	50,000			
	CP	GECC		03/04/13	0.090%	50,000			
	CP	GECC		03/04/13	0.090%	50,000			
	CP	GECC		03/04/13	0.090%	50,000			
	TR	BILL		06/20/13	0.080%	50,000			
	TR	BILL		06/20/13	0.080%	50,000			
	TR	BILL		06/20/13	0.080%	50,000			
	TR	BILL		06/20/13	0.080%	50,000			
	TR	BILL		06/20/13	0.083%	50,000			
	TR	BILL		06/20/13	0.083%	50,000			
	TR	BILL		06/20/13	0.083%	50,000			
	TR	BILL		06/20/13	0.083%	50,000			
	TR	BILL		06/27/13	0.078%	50,000			
	TR	BILL		06/27/13	0.078%	50,000			
	TR	BILL		06/27/13	0.078%	50,000			
	TR	BILL		06/27/13	0.078%	50,000			
	TR	BILL		06/27/13	0.080%	50,000			
	TR	BILL		06/27/13	0.080%	50,000			
	TR	BILL		06/27/13	0.080%	50,000			
	YCD	RB CANADA	0.120%	07/01/13	0.120%	50,000			
	YCD	RB CANADA	0.120%	07/01/13	0.120%	50,000			
	YCD	RB CANADA	0.120%	07/01/13	0.120%	50,000			
	YCD	RB CANADA	0.120%	07/01/13	0.120%	50,000			
	YCD	RB CANADA	0.120%	07/01/13	0.120%	50,000			
	YCD	RB CANADA	0.120%	07/01/13	0.120%	50,000			

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN</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>
01/31/13 PURCHASES (Continued)									
	YCD	NAT AUB	0.190%	07/01/13	0.190%	50,000			
	YCD	NAT AUB	0.190%	07/01/13	0.190%	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>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>ALHAMBRA</u></b>				
New Omni Bank, NA	11/08/12	0.140	2,000,000.00	02/07/13
New Omni Bank, NA	11/16/12	0.140	2,000,000.00	02/15/13
New Omni Bank, NA	11/29/12	0.130	2,000,000.00	02/28/13
New Omni Bank, NA	12/07/12	0.130	1,000,000.00	03/08/13
New Omni Bank, NA	12/14/12	0.090	2,000,000.00	03/15/13
New Omni Bank, NA	01/10/13	0.100	3,000,000.00	04/11/13
New Omni Bank, NA	01/11/13	0.090	2,000,000.00	04/12/13
New Omni Bank, NA	01/17/13	0.110	2,000,000.00	04/18/13
New Omni Bank, NA	01/24/13	0.100	2,000,000.00	04/25/13
New Omni Bank, NA	01/31/13	0.100	2,000,000.00	05/02/13
<b><u>ARCADIA</u></b>				
American Plus Bank, NA	11/15/12	0.120	240,000.00	02/14/13
<b><u>BEVERLY HILLS</u></b>				
Bank Leumi USA	01/23/13	0.130	10,000,000.00	04/24/13
Bank Leumi USA	01/25/13	0.130	10,000,000.00	04/26/13
<b><u>BREA</u></b>				
CapitalSource Bank	09/19/12	0.150	40,000,000.00	03/20/13
Pacific Western Bank	01/11/13	0.150	10,000,000.00	07/12/13
<b><u>CAMARILLO</u></b>				
First California Bank	01/11/13	0.110	50,000,000.00	04/12/13
<b><u>CHICO</u></b>				
Tri Counties Bank	12/12/12	0.130	5,000,000.00	03/13/13
<b><u>CHULA VISTA</u></b>				
Pacific Trust Bank, FSB	10/03/12	0.180	20,000,000.00	04/03/13
<b><u>CITY OF INDUSTRY</u></b>				
EverTrust Bank	11/30/12	0.150	20,000,000.00	03/01/13
<b><u>DIAMOND BAR</u></b>				
Prospectors Federal Credit Union	09/13/12	0.180	4,000,000.00	03/14/13

**TIME DEPOSITS**

<u>ENCINO</u>	<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
	California United Bank	10/04/12	0.190	10,000,000.00	04/04/13
<b><u>FAIRFIELD</u></b>					
	Westamerica Bank	11/07/12	0.130	50,000,000.00	02/06/13
	Westamerica Bank	11/30/12	0.130	25,000,000.00	03/01/13
	Westamerica Bank	01/17/13	0.110	65,000,000.00	04/18/13
	Westamerica Bank	01/11/13	0.130	80,000,000.00	07/12/13
<b><u>FOLSOM</u></b>					
	Folsom Lake Bank	11/02/12	0.180	3,500,000.00	02/01/13
	Folsom Lake Bank	11/28/12	0.160	3,000,000.00	02/27/13
	Folsom Lake Bank	01/16/13	0.140	1,500,000.00	04/17/13
<b><u>FRESNO</u></b>					
	Central Valley Community Bank	11/28/12	0.150	5,000,000.00	02/27/13
	Central Valley Community Bank	12/13/12	0.140	5,000,000.00	03/14/13
<b><u>IRVINE</u></b>					
	CommerceWest Bank, NA	11/02/12	0.150	2,500,000.00	02/01/13
	CommerceWest Bank, NA	11/08/12	0.140	2,500,000.00	02/07/13
	CommerceWest Bank, NA	12/14/12	0.090	5,000,000.00	03/15/13
	CommerceWest Bank, NA	01/17/13	0.110	5,000,000.00	04/18/13
	First Foundation Bank	08/15/12	0.170	12,000,000.00	02/13/13
	First Foundation Bank	09/06/12	0.170	12,000,000.00	03/07/13
	First Foundation Bank	10/12/12	0.180	12,000,000.00	04/12/13
<b><u>LAFAYETTE</u></b>					
	California Bank of Commerce	09/14/12	0.160	10,000,000.00	03/15/13
	California Bank of Commerce	11/14/12	0.170	5,000,000.00	05/15/13
	California Bank of Commerce	01/17/13	0.140	5,000,000.00	07/18/13
<b><u>LODI</u></b>					
	Farmers & Merchants Bk Cen CA	11/28/12	0.130	35,000,000.00	02/27/13
	Farmers & Merchants Bk Cen CA	12/12/12	0.110	20,000,000.00	03/13/13
	Farmers & Merchants Bk Cen CA	01/18/13	0.110	35,000,000.00	04/19/13
	Farmers & Merchants Bk Cen CA	01/24/13	0.100	35,000,000.00	04/25/13

**TIME DEPOSITS**

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>LOS ANGELES</u></b>				
1st Century Bank, NA	11/02/12	0.170	16,000,000.00	02/01/13
1st Century Bank, NA	01/16/13	0.150	6,000,000.00	07/17/13
1st Century Bank, NA	01/25/13	0.150	12,000,000.00	07/26/13
BBCN Bank	11/28/12	0.130	60,000,000.00	02/27/13
BBCN Bank	12/05/12	0.120	30,000,000.00	03/06/13
BBCN Bank	12/14/12	0.090	75,000,000.00	03/15/13
BBCN Bank	01/10/13	0.100	90,000,000.00	04/11/13
BBCN Bank	01/16/13	0.100	45,000,000.00	04/17/13
City National Bank	01/16/13	0.120	50,000,000.00	04/17/13
City National Bank	01/11/13	0.120	50,000,000.00	05/10/13
Commonwealth Business Bank	10/05/12	0.130	5,000,000.00	02/01/13
Commonwealth Business Bank	12/07/12	0.120	5,000,000.00	02/22/13
Commonwealth Business Bank	10/05/12	0.150	5,000,000.00	03/06/13
Commonwealth Business Bank	12/07/12	0.130	5,000,000.00	03/22/13
Commonwealth Business Bank	11/02/12	0.170	5,000,000.00	04/12/13
Commonwealth Business Bank	01/10/13	0.100	5,000,000.00	04/25/13
Commonwealth Business Bank	01/25/13	0.130	5,000,000.00	07/26/13
Eastern International Bank	01/23/13	0.110	1,900,000.00	04/24/13
HSBC Bank USA, NA	11/14/12	0.150	25,000,000.00	02/13/13
Manufacturers Bank	12/13/12	0.120	50,000,000.00	03/14/13
Manufacturers Bank	01/11/13	0.090	100,000,000.00	04/12/13
Manufacturers Bank	01/18/13	0.110	50,000,000.00	04/19/13
Mission Valley Bank	10/17/12	0.200	7,000,000.00	04/17/13
Open Bank	01/04/13	0.150	2,000,000.00	07/05/13
Opus Bank	11/02/12	0.210	30,000,000.00	05/03/13
Pacific City Bank	12/14/12	0.090	4,500,000.00	03/15/13
Pacific City Bank	12/21/12	0.080	20,000,000.00	03/22/13
Pacific City Bank	01/04/13	0.090	20,000,000.00	04/05/13
State Bank of India (California)	11/08/12	0.170	2,000,000.00	02/07/13
State Bank of India (California)	11/14/12	0.150	5,000,000.00	02/13/13
State Bank of India (California)	12/12/12	0.140	5,000,000.00	03/13/13
State Bank of India (California)	01/04/13	0.120	10,000,000.00	04/05/13
State Bank of India (California)	01/10/13	0.170	12,000,000.00	07/11/13
State Bank of India (California)	01/16/13	0.160	23,000,000.00	07/17/13
State Bank of India (California)	01/17/13	0.170	3,000,000.00	07/25/13
Wilshire State Bank	12/12/12	0.110	39,000,000.00	03/13/13
Wilshire State Bank	01/11/13	0.090	78,000,000.00	04/12/13
Wilshire State Bank	01/11/13	0.090	66,000,000.00	04/18/13
Wilshire State Bank	01/17/13	0.110	8,000,000.00	04/18/13
<b><u>MONTEREY</u></b>				
1st Capital Bank	12/13/12	0.160	5,000,000.00	06/13/13
1st Capital Bank	01/24/13	0.130	1,000,000.00	07/25/13

**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	09/07/12	0.190	16,000,000.00	03/08/13
Commerce National Bank	12/14/12	0.110	4,000,000.00	03/15/13
Commerce National Bank	01/18/13	0.130	2,500,000.00	04/19/13
<b><u>NORTH HIGHLANDS</u></b>				
SAFE Credit Union	12/07/12	0.160	5,000,000.00	03/08/13
<b><u>OAKDALE</u></b>				
Oak Valley Community Bank	12/06/12	0.130	3,500,000.00	03/07/13
<b><u>OAKLAND</u></b>				
Metropolitan Bank	11/29/12	0.160	1,000,000.00	02/28/13
Metropolitan Bank	10/12/12	0.210	1,500,000.00	04/12/13
Metropolitan Bank	11/02/12	0.220	2,000,000.00	05/03/13
Metropolitan Bank	12/13/12	0.190	4,500,000.00	06/13/13
<b><u>ONTARIO</u></b>				
Citizens Business Bank	11/07/12	0.130	50,000,000.00	02/06/13
Citizens Business Bank	11/15/12	0.120	30,000,000.00	02/14/13
Citizens Business Bank	11/30/12	0.130	25,000,000.00	03/01/13
Citizens Business Bank	12/05/12	0.120	25,000,000.00	03/06/13
Citizens Business Bank	01/11/13	0.110	50,000,000.00	04/12/13
Citizens Business Bank	01/25/13	0.130	30,000,000.00	04/26/13
Citizens Business Bank	01/31/13	0.120	30,000,000.00	05/02/13
<b><u>PALOS VERDES ESTATES</u></b>				
Malaga Bank, FSB	11/02/12	0.130	9,000,000.00	02/01/13
Malaga Bank, FSB	11/08/12	0.120	10,000,000.00	02/07/13
Malaga Bank, FSB	11/30/12	0.110	4,000,000.00	03/01/13
Malaga Bank, FSB	12/05/12	0.100	12,000,000.00	03/06/13
Malaga Bank, FSB	01/10/13	0.080	5,000,000.00	04/11/13
Malaga Bank, FSB	01/25/13	0.090	8,000,000.00	04/26/13
<b><u>PASADENA</u></b>				
Community Bank	08/17/12	0.200	25,000,000.00	02/15/13
Community Bank	09/19/12	0.170	35,000,000.00	03/20/13
Community Bank	10/05/12	0.190	25,000,000.00	04/05/13

**TIME DEPOSITS**

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>PASADENA (Continued)</u></b>				
Community Bank	11/07/12	0.200	30,000,000.00	05/08/13
Community Bank	12/12/12	0.180	30,000,000.00	06/12/13
Community Bank	01/16/13	0.150	25,000,000.00	07/17/13
East West Bank	08/10/12	0.190	75,000,000.00	02/08/13
East West Bank	10/26/12	0.200	50,000,000.00	04/26/13
East West Bank	01/17/13	0.140	50,000,000.00	07/18/13
East West Bank	01/23/13	0.130	125,000,000.00	07/24/13
<b><u>PORTERVILLE</u></b>				
Bank of the Sierra	11/08/12	0.170	15,000,000.00	02/07/13
Bank of the Sierra	11/15/12	0.150	10,000,000.00	02/14/13
Bank of the Sierra	12/06/12	0.160	25,000,000.00	03/07/13
Bank of the Sierra	01/04/13	0.120	25,000,000.00	04/05/13
Bank of the Sierra	01/10/13	0.130	5,000,000.00	04/11/13
<b><u>RANCHO CORDOVA</u></b>				
American River Bank	08/03/12	0.190	2,500,000.00	02/01/13
American River Bank	11/08/12	0.170	7,500,000.00	02/07/13
American River Bank	11/15/12	0.150	6,500,000.00	02/14/13
American River Bank	11/29/12	0.160	1,000,000.00	02/28/13
American River Bank	01/09/13	0.120	2,500,000.00	04/10/13
American River Bank	11/08/12	0.210	2,500,000.00	05/09/13
American River Bank	12/13/12	0.190	1,500,000.00	06/13/13
American River Bank	01/11/13	0.160	2,000,000.00	07/12/13
American River Bank	01/16/13	0.160	3,000,000.00	07/24/13
<b><u>REDWOOD CITY</u></b>				
Provident Credit Union	10/18/12	0.180	20,000,000.00	04/18/13
Provident Credit Union	11/29/12	0.180	20,000,000.00	05/30/13
<b><u>RICHMOND</u></b>				
Mechanics Bank, The	08/16/12	0.210	20,000,000.00	02/14/13
Mechanics Bank, The	01/24/13	0.130	20,000,000.00	04/25/13
Mechanics Bank, The	01/16/13	0.160	20,000,000.00	07/17/13
<b><u>ROCKLIN</u></b>				
Five Star Bank	08/03/12	0.180	3,000,000.00	02/01/13
Five Star Bank	08/16/12	0.200	8,000,000.00	02/14/13



**TIME DEPOSITS**

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>ROCKLIN (Continued)</u></b>				
Five Star Bank	12/13/12	0.160	10,500,000.00	06/13/13
Five Star Bank	01/11/13	0.130	14,500,000.00	07/12/13
Five Star Bank	01/16/13	0.130	2,000,000.00	07/17/13
<b><u>ROSEMEAD</u></b>				
Pacific Alliance Bank	12/07/12	0.170	1,500,000.00	03/08/13
Pacific Alliance Bank	01/16/13	0.150	4,000,000.00	07/17/13
<b><u>ROSEVILLE</u></b>				
Community 1st Bank	12/21/12	0.110	2,000,000.00	03/22/13
<b><u>SACRAMENTO</u></b>				
Bank of Sacramento	10/03/12	0.180	6,000,000.00	04/03/13
Bank of Sacramento	10/25/12	0.200	4,000,000.00	04/25/13
Comerica Bank	08/08/12	0.190	50,000,000.00	02/06/13
Comerica Bank	08/15/12	0.190	25,000,000.00	02/13/13
Comerica Bank	08/30/12	0.190	75,000,000.00	02/28/13
Comerica Bank	12/12/12	0.180	25,000,000.00	06/12/13
Comerica Bank	01/09/13	0.160	50,000,000.00	07/10/13
Comerica Bank	01/16/13	0.150	75,000,000.00	07/17/13
Merchants National Bank of Sacramento	10/10/12	0.170	2,000,000.00	04/10/13
Merchants National Bank of Sacramento	11/07/12	0.180	2,000,000.00	05/08/13
Merchants National Bank of Sacramento	11/28/12	0.170	2,000,000.00	05/29/13
Merchants National Bank of Sacramento	12/05/12	0.160	2,000,000.00	06/05/13
River City Bank	11/16/12	0.180	20,000,000.00	05/17/13
River City Bank	11/30/12	0.180	20,000,000.00	05/31/13
River City Bank	12/07/12	0.170	15,000,000.00	06/07/13
Umpqua Bank	11/15/12	0.190	50,000,000.00	05/16/13
<b><u>SAN DIEGO</u></b>				
Mission Federal Credit Union	01/16/13	0.100	10,000,000.00	04/17/13
San Diego County Credit Union	01/16/13	0.100	50,000,000.00	04/17/13
San Diego County Credit Union	01/18/13	0.110	50,000,000.00	04/17/13
Torrey Pines Bank	11/15/12	0.170	15,000,000.00	05/16/13
Torrey Pines Bank	11/28/12	0.170	25,000,000.00	05/29/13
Torrey Pines Bank	12/21/12	0.130	50,000,000.00	06/21/13
Torrey Pines Bank	01/10/13	0.140	25,000,000.00	07/11/13

**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>				
Union Bank, NA	01/24/13	0.120	150,000,000.00	04/25/13
Union Bank, NA	12/06/12	0.190	150,000,000.00	06/06/13
<b><u>SAN JOSE</u></b>				
Heritage Bank of Commerce	09/28/12	0.170	15,000,000.00	03/29/13
Heritage Bank of Commerce	12/12/12	0.160	20,000,000.00	06/12/13
Heritage Bank of Commerce	01/24/13	0.150	50,000,000.00	07/25/13
<b><u>SANTA ROSA</u></b>				
Summit State Bank	09/07/12	0.190	12,000,000.00	03/08/13
Summit State Bank	10/18/12	0.200	5,000,000.00	04/18/13
Summit State Bank	10/19/12	0.200	4,000,000.00	04/18/13
Summit State Bank	11/07/12	0.200	8,000,000.00	05/08/13
Summit State Bank	01/25/13	0.150	3,500,000.00	07/26/13
Summit State Bank	01/30/13	0.160	4,000,000.00	07/31/13
<b><u>SOUTH SAN FRANCISCO</u></b>				
First National Bank of Northern California	12/12/12	0.130	15,000,000.00	03/13/13
First National Bank of Northern California	12/05/12	0.180	4,000,000.00	06/05/13
<b><u>VACAVILLE</u></b>				
Travis Credit Union	01/10/13	0.140	40,000,000.00	07/11/13
<b><u>WALNUT CREEK</u></b>				
Bank of the West	12/05/12	0.140	66,000,000.00	03/06/13
Bank of the West	09/14/12	0.180	100,000,000.00	03/15/13
Bank of the West	01/31/13	0.120	134,000,000.00	05/02/13
<b><u>WEST SACRAMENTO</u></b>				
Community Business Bank	01/04/13	0.170	3,000,000.00	07/05/13
<b>TOTAL TIME DEPOSITS January 2013</b>			<b>4,153,640,000.00</b>	

**BANK DEMAND DEPOSITS**  
**January 2013**  
 (\$ in thousands)

**DAILY BALANCES**

<u>DAY OF MONTH</u>	<u>BALANCES PER BANKS</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 2,053,326	\$ 3,995,830
2	1,469,193	3,775,986
3	1,544,570	3,427,241
4	1,719,211	3,517,904
5	1,719,211	3,517,904
6	1,719,211	3,517,904
7	1,374,162	2,832,262
8	1,524,902	2,456,492
9	1,648,130	2,306,295
10	1,596,898	2,178,850
11	1,302,547	2,080,779
12	1,302,547	2,080,779
13	1,302,547	2,080,795
14	1,552,601	2,085,225
15	1,934,246	2,107,134
16	1,757,687	1,927,322
17	1,575,088	1,788,964
18	1,686,184	2,311,481
19	1,686,184	2,311,481
20	1,686,184	2,311,481
21	1,686,184	2,319,126
22	1,530,259	1,789,435
23	1,489,398	1,626,779
24	1,590,448	1,764,895
25	1,692,897	2,575,373
26	1,692,897	2,575,373
27	1,692,897	2,575,373
28	1,385,852	1,997,056
29	1,415,039	2,136,611
30	1,557,662	2,052,763
31	1,403,697	2,761,579
<b>AVERAGE DOLLAR DAYS</b>	1,590,060 <sup>a/</sup>	

<sup>a/</sup> The prescribed bank balance for January was \$1,583,719. This consisted of \$1,474,327 in compensating balances for services, balances for uncollected funds of \$114,394 and a deduction of \$5,002 for January delayed deposit credit.

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

1763

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on January 16, 2013, 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 1,474,327,000

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 )	01/14/13	01/18/13	\$ 3,287,700,000	\$ 3,023,358,000	\$ 4,283,640,000	\$ 7,306,998,000
( 2 )	01/21/13	01/25/13	\$ 909,000,000	\$ 3,932,358,000	\$ 4,283,640,000	\$ 8,215,998,000
( 3 )	01/28/13	02/01/13	\$ 1,006,900,000	\$ 4,939,258,000	\$ 4,283,640,000	\$ 9,222,898,000
( 4 )	02/04/13	02/08/13	\$ (141,900,000)	\$ 4,797,358,000	\$ 4,283,640,000	\$ 9,080,998,000
( 5 )	02/11/13	02/15/13	\$ (569,300,000)	\$ 4,228,058,000	\$ 4,283,640,000	\$ 8,511,698,000
( 6 )	02/18/13	02/22/13	\$ 506,500,000	\$ 4,734,558,000	\$ 4,283,640,000	\$ 9,018,198,000

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 1,474,327,000.

POOLED MONEY INVESTMENT BOARD:

\_\_\_\_\_  
 Chairperson

\_\_\_\_\_  
 Member

Dated: January 16, 2013

\* Government Code

\_\_\_\_\_  
 Member