



**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 1, 2012

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

FROM: Mark J. Saladino  
Treasurer and Tax Collector 

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

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

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

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

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

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

MJS:NI:rkw

Attachments

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

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENTS FOR JANUARY 2012

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

GENERAL PORTFOLIO SCHEDULES

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

ATTACHMENTS

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

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENTS FOR JANUARY 2012

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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 JANUARY 2012

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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 JANUARY 31, 2012

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 01/31/12		
At Cost	\$ 25,628,997,389	\$ 73,934,054
At Market	\$ 25,701,419,594	\$ 73,997,781
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit United States Government and Agency Obligations	20.27%	0.00%
Bankers Acceptances	42.37%	2.65%
Commercial Paper	0.00%	0.00%
Municipal Obligations	34.28%	0.00%
Corporate and Deposit Notes	0.03%	6.85%
Repurchase Agreements	3.05%	4.23%
Asset-Backed	0.00%	0.00%
Other	0.00%	86.27%
1-60 days	50.90%	0.00%
61 days-1 year	12.82%	87.87%
Over 1 year	36.28%	12.13%
Weighted Average Days to Maturity	568	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS  
AS OF JANUARY 31, 2012

SCHEDULE A1

The following is a summary of the credit quality distribution and concentration of credit risk by investment type as a percentage of each portfolio's cost at January 31, 2012:

<u>PSI</u>	<u>S&amp;P</u>	<u>Moody's</u>	<u>% of Portfolio</u>
Commercial Paper	A-1	P-1	34.28%
Corporate and Deposit Notes	A-1	P-1	3.05%
Los Angeles County Securities	AA-	A1	0.03%
Negotiable Certificates of Deposit	A-1	P-1	20.27%
Bankers Acceptance	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	40.91%
U.S. Treasury Securities:			
U.S. Treasury Notes	AA+	Aaa	1.07%
U.S. Treasury Bills	AA+	Aaa	0.39%
			<u>100.00%</u>
 <u>SPI</u>			
Local Agency Investment Fund	Not rated	Not rated	85.76%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	A-1+	P-1	4.23%
Mortgage Trust Deeds	AA-	Aa2	0.51%
Los Angeles County Securities	AA-	Aa2	6.85%
Negotiable Certificates of Deposit	-	-	0.00%
Guaranteed Investment Contracts	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	2.53%
U.S. Treasury Securities:			
U.S. Treasury Notes	-	-	0.00%
U.S. Treasury Bonds	AA+	Aaa	0.12%
			<u>100.00%</u>

POOLED SURPLUS EARNINGS REPORT

JANUARY 31, 2012

SCHEDULE B

TREASURER POOLED SURPLUS  
INVESTMENT PORTFOLIO

Investment Balance 01/31/12	\$ 25,628,997,389
Market Value at 01/31/12	\$ 25,701,419,594
Average Daily Balance	\$ 24,835,535,807
Gains and Losses:	
For the Month	\$ 739,093
For the Past 12 Months	\$ 13,728,787
Unrealized Gains and Losses on Transfers between Portfolio for the Month	\$ -
Earnings for the Month	\$ 18,968,707
Earnings for the Past 12 Months	\$ 286,771,642
Earnings Rate for the Month	0.90%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS  
AS OF JANUARY 31, 2012

SCHEDULE C

<u>Bank Name</u>	<u>Balance</u>
Bank of America - Concentration	\$ 71,355,320.45
Bank of the West - Concentration	\$ 50,837,347.23 (A)
Citi Bank - Concentration	\$ -
Union Bank- Concentration	\$ 780,004.91
Wells Fargo - Concentration	<u>\$ 3,263,022.34</u>
Total Ledger Balance for all Banks	<u>\$ 126,235,694.93</u>

(A) \$50.364 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 JANUARY 2012  
AND CASH AVAILABILITY  
FOR THE NEXT SIX-MONTH PERIOD

SCHEDULE D

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

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

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

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

Summary of Activity for January 2012

Total Deposits	\$ 4,521,712,728.55
Total Disbursements	\$ 4,694,273,721.23

Discretionary Funds Liquidity Withdrawal Ratio As of January 31, 2012	1.66
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Six-Month Cash Availability Projection:

<u>Month</u>	<u>Investment</u> <u>Maturities</u>	<u>Deposits</u>	<u>Disbursements</u>	<u>Cumulative</u> <u>Available Cash</u>
February	\$ 8,544,403,000.00	\$ 2,462,100,000.00	\$ 4,675,200,000.00	\$ 6,331,303,000.00
March	\$ 4,501,271,000.00	\$ 4,225,700,000.00	\$ 4,338,000,000.00	\$ 10,720,274,000.00
April	\$ 1,644,905,000.00	\$ 6,379,800,000.00	\$ 4,913,400,000.00	\$ 13,831,579,000.00
May	\$ 75,000,000.00	\$ 2,780,200,000.00	\$ 4,961,300,000.00	\$ 11,725,479,000.00
June	\$ 829,804,000.00	\$ 2,615,100,000.00	\$ 5,343,400,000.00	\$ 9,826,983,000.00
July	\$ 100,000,000.00	\$ 3,829,300,000.00	\$ 4,621,200,000.00	\$ 9,135,083,000.00

## 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 January 2012, the Treasurer placed \$282.136 million in the Bank of the West Money Market Plus Account in accordance with the Treasurer's authority under California Government Code Section 53633. \$50.364 million remained in the account at month-end. This account is collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

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

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

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

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENTS  
DEFINITIONS OF SECURITIES

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

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

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

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

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

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

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

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

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

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

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

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

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

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

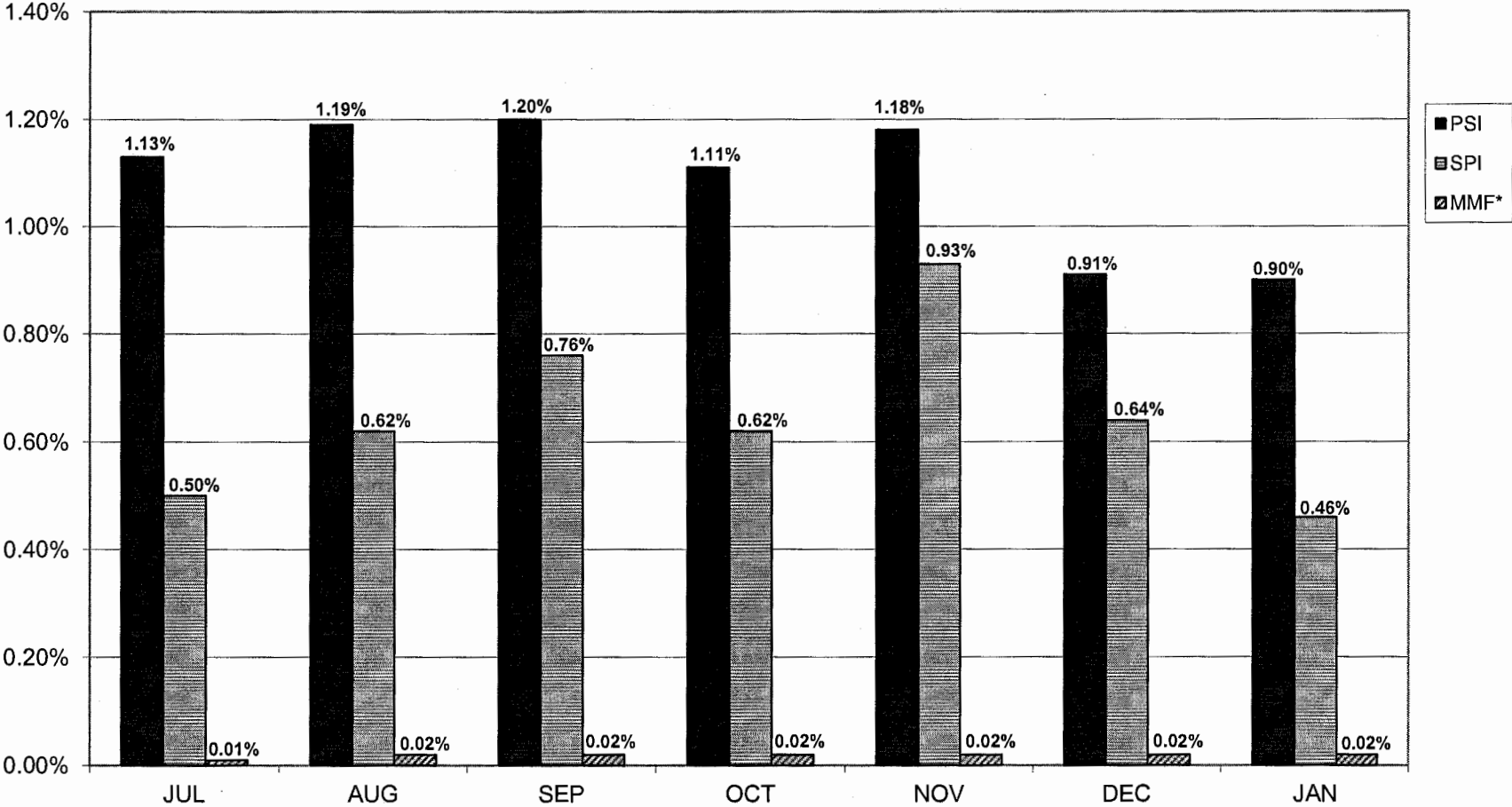
Portfolio Securities Not in Accordance with Treasurer Policy  
For the Month of January 2012

No exceptions noted.

LOS ANGELES COUNTY TREASURER  
 PERFORMANCE REPORT  
 PORTFOLIO COST  
 THROUGH 01/31/12  
 ATTACHMENT III

DAY	<u>POOLED SURPLUS INVESTMENTS</u>	<u>SPECIFIC PURPOSE INVESTMENTS</u>
	TOTAL COST	TOTAL COST
1	25,739,185,861.26	73,883,743.44
2	25,739,185,861.26	73,883,743.44
3	25,261,928,835.56	73,882,996.41
4	25,396,009,423.53	73,882,996.41
5	25,108,296,732.08	73,882,996.41
6	24,988,906,991.37	73,882,996.41
7	24,988,906,991.37	73,882,996.41
8	24,988,906,991.37	73,882,996.41
9	25,027,248,568.75	73,882,996.41
10	24,917,089,306.25	73,881,961.48
11	24,914,221,254.19	73,881,961.48
12	24,951,808,314.75	73,881,961.48
13	24,939,468,081.92	73,941,503.08
14	24,939,468,081.92	73,941,503.08
15	24,739,409,055.96	73,941,503.08
16	24,739,409,055.96	73,941,503.08
17	24,813,550,879.93	73,941,503.08
18	24,892,806,890.80	73,941,503.08
19	24,879,654,426.71	73,941,503.08
20	24,003,996,332.61	73,941,503.08
21	24,003,996,332.61	73,941,503.08
22	24,003,996,332.61	73,941,503.08
23	23,969,593,169.07	73,941,503.08
24	24,032,249,689.39	73,941,503.08
25	23,962,986,586.17	73,941,503.08
26	24,000,945,847.95	73,941,503.08
27	24,880,172,037.44	73,941,503.08
28	24,880,172,037.44	73,941,503.08
29	24,880,172,037.44	73,941,503.08
30	25,688,870,632.43	73,941,503.08
31	25,628,997,389.42	73,934,053.66
<b>AVG</b>	<b><u>24,835,535,807.40</u></b>	<b><u>73,918,563.07</u></b>

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



\* Provided for comparative purposes only.  
\* Source: Money Fund Report as of January 31, 2012

LOS ANGELES COUNTY TREASURER  
NET INCOME FOR THE MONTH-ENDED 01/31/12 (ACCRUAL BASIS)  
ATTACHMENT V

	(PSI) <u>TRADING/NON-TRADING</u>	SPECIFIC PURPOSE <u>INVESTMENT</u>
Revenues:		
Interest Earnings	\$19,127,348	\$36,326
Gains (Losses) on Sales of Non-Trading Securities.	739,093	0
Gains (Losses) on Sales of Trading Securities.	0	0
Amortization/Accretion	(897,734)	(7,449)
Prior Accrual Adjustment	0	0
	<u>0</u>	<u>0</u>
Total Revenues	<u>\$18,968,707</u>	<u>\$28,877</u>
Expenses:		
Interest Expense	0	0
*Investment Management Fee	0	1,000
	<u>0</u>	<u>1,000</u>
	<u>\$0</u>	<u>\$1,000</u>
NET INCOME	<u>\$18,968,707</u>	<u>\$27,877</u>

\*Estimated and later adjusted.

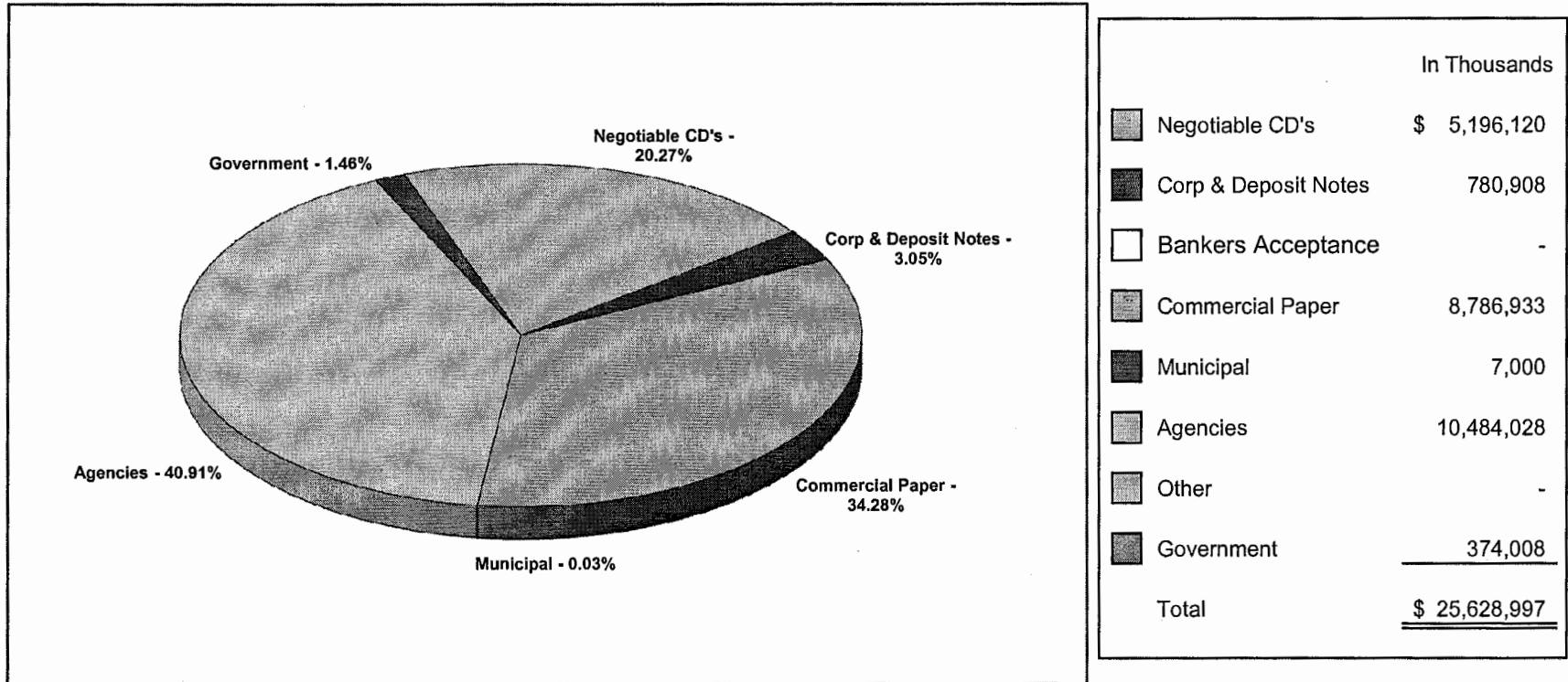


Los Angeles County Treasurer  
Non-Trading Composition  
As of January 31, 2012  
Attachment VI

NON-TRADING PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non-Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	51.22%	
Los Angeles County and Related Entities	34.84%	
Consolidated Sanitation Districts		3.88%
Metropolitan Transportation Authority		1.07%
Miscellaneous Agencies Pooled Investments		1.80%
County Bond Proceeds		5.09%
South Coast Air Quality Management District		2.09%
Miscellaneous		0.02%
Total	<u>86.06%</u>	<u>13.95%</u>

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



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

Los Angeles County Treasurer  
Investment Transactions Journal  
Purchase Detail Report  
Group: Pooled Surplus Investments  
For the Period January 1, 2012 to January 31, 2012  
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	BNOT	01/05/12	88877	BK OF AMERICA NA BK NOTE	0.40000	03/05/12	41,000,000.00	41,000,000.00	0.00	BNY	MLPF
NTRD	BNOT	01/20/12	89048	BK OF AMERICA NA BK NOTE	0.40000	03/30/12	50,000,000.00	50,000,000.00	0.00	BNY	MLPF
NTRD	BNOT	01/20/12	89049	BK OF AMERICA NA BK NOTE	0.40000	03/30/12	25,000,000.00	25,000,000.00	0.00	BNY	MLPF
NTRD	BNOT	01/30/12	89156	BK OF AMERICA NA BK NOTE	0.49000	04/30/12	34,000,000.00	34,000,000.00	0.00	BNY	MLPF
	<b>BNOT Total</b>						<u>150,000,000.00</u>	<u>150,000,000.00</u>	<u>0.00</u>		
NTRD	CNFRQ	01/31/12	89124	GE CAPITAL CORP MTN FRN	1.37500	01/30/15	25,000,000.00	25,000,000.00	0.00	BNY	RBCCM
	<b>CNFRQ Total</b>						<u>25,000,000.00</u>	<u>25,000,000.00</u>	<u>0.00</u>		
NTRD	CNFX	01/09/12	88868	GE CAPITAL CORP MTN	2.15000	01/09/15	25,000,000.00	24,974,000.00	0.00	BNY	MS
	<b>CNFX Total</b>						<u>25,000,000.00</u>	<u>24,974,000.00</u>	<u>0.00</u>		
NTRD	CPD	01/03/12	88839	BARTON CAPITAL LLC CP	0.85000	01/04/12	50,000,000.00	49,998,819.44	0.00	BNY	MLPF
NTRD	CPD	01/03/12	88840	BARTON CAPITAL LLC CP	0.85000	01/04/12	50,000,000.00	49,998,819.44	0.00	BNY	MLPF
NTRD	CPD	01/03/12	88841	BARTON CAPITAL LLC CP	0.85000	01/04/12	50,000,000.00	49,998,819.44	0.00	BNY	MLPF
NTRD	CPD	01/03/12	88842	BARTON CAPITAL LLC CP	0.85000	01/04/12	50,000,000.00	49,998,819.44	0.00	BNY	MLPF
NTRD	CPD	01/03/12	88843	BARTON CAPITAL LLC CP	0.92000	01/05/12	50,000,000.00	49,997,444.44	0.00	BNY	MS
NTRD	CPD	01/03/12	88844	COMMERZBANK US FINANCE INC CP	0.33000	02/03/12	25,000,000.00	24,992,895.83	0.00	BNY	BLAY
NTRD	CPD	01/03/12	88845	BRYANT PARK FUNDING LLC CP	0.17000	02/01/12	25,000,000.00	24,996,576.39	0.00	BNY	JPM
NTRD	CPD	01/03/12	88849	SHEFFIELD RECEIVABLES CORP CP	0.32000	03/06/12	20,000,000.00	19,988,800.00	0.00	BNY	MS
NTRD	CPD	01/04/12	88847	ATLANTIS ONE FUNDING CORP CP	0.26000	02/02/12	50,000,000.00	49,989,527.78	0.00	BNY	MS
NTRD	CPD	01/04/12	88848	CAFCO LLC CP	0.19000	02/28/12	50,000,000.00	49,985,486.11	0.00	BNY	BLAY
NTRD	CPD	01/04/12	88851	BARTON CAPITAL LLC CP	0.85000	01/05/12	50,000,000.00	49,998,819.44	0.00	BNY	MLPF
NTRD	CPD	01/04/12	88852	BARTON CAPITAL LLC CP	0.85000	01/05/12	50,000,000.00	49,998,819.44	0.00	BNY	MLPF
NTRD	CPD	01/04/12	88853	BARTON CAPITAL LLC CP	0.85000	01/05/12	50,000,000.00	49,998,819.44	0.00	BNY	MLPF
NTRD	CPD	01/04/12	88854	REGENCY MARKETS NO. 1 INC CP	0.24000	02/06/12	50,000,000.00	49,989,000.00	0.00	BNY	MS
NTRD	CPD	01/04/12	88855	ATLANTIS ONE FUNDING CORP CP	0.26000	02/07/12	50,000,000.00	49,987,722.22	0.00	BNY	MS
NTRD	CPD	01/04/12	88856	REGENCY MARKETS NO. 1 INC CP	0.28000	02/29/12	35,000,000.00	34,984,755.56	0.00	BNY	JPM
NTRD	CPD	01/04/12	88857	BARTON CAPITAL LLC CP	0.90000	01/11/12	50,000,000.00	49,991,250.00	0.00	BNY	MLPF
NTRD	CPD	01/04/12	88858	BARTON CAPITAL LLC CP	0.90000	01/11/12	50,000,000.00	49,991,250.00	0.00	BNY	MLPF
NTRD	CPD	01/04/12	88859	DEUTSCHE BK FINANCIAL LLC CP	0.35000	02/03/12	50,000,000.00	49,985,416.67	0.00	BNY	DBAG
NTRD	CPD	01/04/12	88860	COMMERZBANK US FINANCE INC CP	0.33000	02/10/12	50,000,000.00	49,983,041.67	0.00	BNY	MS
NTRD	CPD	01/04/12	88861	ATLANTIS ONE FUNDING CORP CP	0.27000	02/02/12	38,000,000.00	37,991,735.00	0.00	BNY	RABO
NTRD	CPD	01/04/12	88864	BARTON CAPITAL LLC CP	0.93000	01/23/12	11,195,000.00	11,189,505.12	0.00	BNY	MLPF
NTRD	CPD	01/05/12	88869	HSBC FINANCE CORP CP	0.26000	02/22/12	50,000,000.00	49,982,666.67	0.00	BNY	JPM
NTRD	CPD	01/05/12	88870	COMMERZBANK US FINANCE INC CP	0.33000	02/03/12	50,000,000.00	49,986,708.33	0.00	BNY	BLAY
NTRD	CPD	01/05/12	88871	DANSKE CORP CP	0.32000	02/09/12	30,000,000.00	29,990,666.67	0.00	BNY	MS
NTRD	CPD	01/05/12	88872	BARTON CAPITAL LLC CP	0.85000	01/06/12	50,000,000.00	49,998,819.44	0.00	BNY	MLPF
NTRD	CPD	01/05/12	88873	BARTON CAPITAL LLC CP	0.85000	01/06/12	50,000,000.00	49,998,819.44	0.00	BNY	MLPF
NTRD	CPD	01/05/12	88874	BARTON CAPITAL LLC CP	0.85000	01/06/12	50,000,000.00	49,998,819.44	0.00	BNY	MLPF

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NTRD	CPD	01/05/12	88875	BARTON CAPITAL LLC CP	0.85000	01/06/12	50,000,000.00	49,998,819.44	0.00	BNY	MLPF
NTRD	CPD	01/05/12	88876	DANSKE CORP CP	0.33000	02/06/12	25,000,000.00	24,992,666.67	0.00	BNY	WFI
NTRD	CPD	01/05/12	88878	BARTON CAPITAL LLC CP	0.91000	01/26/12	40,000,000.00	39,978,766.67	0.00	BNY	BLAY
NTRD	CPD	01/05/12	88879	DEUTSCHE BK FINANCIAL LLC CP	0.35000	02/06/12	50,000,000.00	49,984,444.44	0.00	BNY	DBAG
NTRD	CPD	01/05/12	88880	ABBEY NATIONAL NA LLC CP	0.31000	02/07/12	50,000,000.00	49,985,791.67	0.00	BNY	MFR
NTRD	CPD	01/06/12	88883	DANSKE CORP CP	0.32000	02/10/12	25,000,000.00	24,992,222.22	0.00	BNY	BLAY
NTRD	CPD	01/06/12	88884	DANSKE CORP CP	0.31000	02/07/12	30,000,000.00	29,991,733.33	0.00	BNY	WFI
NTRD	CPD	01/06/12	88885	ATLANTIS ONE FUNDING CORP CP	0.26000	02/08/12	50,000,000.00	49,988,083.33	0.00	BNY	MS
NTRD	CPD	01/06/12	88886	THAMES ASSET GLOBAL SEC INC CP	0.57000	04/05/12	25,000,000.00	24,964,375.00	0.00	BNY	BLAY
NTRD	CPD	01/06/12	88887	BARTON CAPITAL LLC CP	0.85000	01/09/12	50,000,000.00	49,996,458.33	0.00	BNY	MLPF
NTRD	CPD	01/06/12	88888	BARTON CAPITAL LLC CP	0.85000	01/09/12	50,000,000.00	49,996,458.33	0.00	BNY	MLPF
NTRD	CPD	01/06/12	88889	BARTON CAPITAL LLC CP	0.85000	01/09/12	50,000,000.00	49,996,458.33	0.00	BNY	MLPF
NTRD	CPD	01/06/12	88890	ABBEY NATIONAL NA LLC CP	0.31000	02/10/12	50,000,000.00	49,984,930.56	0.00	BNY	MFR
NTRD	CPD	01/06/12	88891	ATLANTIS ONE FUNDING CORP CP	0.27000	02/09/12	50,000,000.00	49,987,250.00	0.00	BNY	BLAY
NTRD	CPD	01/06/12	88892	BARTON CAPITAL LLC CP	0.95000	02/01/12	50,000,000.00	49,965,694.44	0.00	BNY	LOOP
NTRD	CPD	01/06/12	88893	COMMERZBANK US FINANCE INC CP	0.24000	01/19/12	50,000,000.00	49,995,666.67	0.00	BNY	MS
NTRD	CPD	01/06/12	88894	BARTON CAPITAL LLC CP	1.03000	02/01/12	35,000,000.00	34,973,963.89	0.00	BNY	BLAY
NTRD	CPD	01/06/12	88895	THAMES ASSET GLOBAL SEC INC CP	0.57000	04/05/12	9,872,000.00	9,857,932.40	0.00	BNY	BLAY
NTRD	CPD	01/06/12	88896	RBS FINANCE NV NA INC CP	0.28000	02/17/12	50,000,000.00	49,983,666.67	0.00	BNY	MFR
NTRD	CPD	01/06/12	88897	RBS FINANCE NV NA INC CP	0.35000	02/29/12	50,000,000.00	49,973,750.00	0.00	BNY	MFR
NTRD	CPD	01/09/12	88901	BARTON CAPITAL LLC CP	0.85000	01/10/12	50,000,000.00	49,998,819.44	0.00	BNY	MLPF
NTRD	CPD	01/09/12	88902	BARTON CAPITAL LLC CP	0.85000	01/10/12	50,000,000.00	49,998,819.44	0.00	BNY	MLPF
NTRD	CPD	01/09/12	88903	BARTON CAPITAL LLC CP	0.85000	01/10/12	50,000,000.00	49,998,819.44	0.00	BNY	MLPF
NTRD	CPD	01/09/12	88904	DEUTSCHE BK FINANCIAL LLC CP	0.38000	02/17/12	50,000,000.00	49,979,416.67	0.00	BNY	DBAG
NTRD	CPD	01/09/12	88905	BARTON CAPITAL LLC CP	0.95000	02/02/12	36,000,000.00	35,977,200.00	0.00	BNY	BLAY
NTRD	CPD	01/09/12	88906	THAMES ASSET GLOBAL SEC INC CP	0.40000	03/01/12	29,696,000.00	29,678,842.31	0.00	BNY	MS
NTRD	CPD	01/09/12	88907	COMMERZBANK US FINANCE INC CP	0.33000	02/09/12	50,000,000.00	49,985,791.67	0.00	BNY	BLAY
NTRD	CPD	01/09/12	88908	SHEFFIELD RECEIVABLES CORP CP	0.32000	03/06/12	29,750,000.00	29,734,926.67	0.00	BNY	MS
NTRD	CPD	01/09/12	88909	ABBEY NATIONAL NA LLC CP	0.31000	02/13/12	50,000,000.00	49,984,930.56	0.00	BNY	MFR
NTRD	CPD	01/09/12	88910	RBS FINANCE NV NA INC CP	0.24000	02/16/12	50,000,000.00	49,987,333.33	0.00	BNY	MFR
NTRD	CPD	01/09/12	88911	CAFCO LLC CP	0.22000	03/05/12	40,000,000.00	39,986,311.11	0.00	BNY	BLAY
NTRD	CPD	01/10/12	88915	THAMES ASSET GLOBAL SEC INC CP	0.39000	03/01/12	25,000,000.00	24,986,187.50	0.00	BNY	LOOP
NTRD	CPD	01/10/12	88916	DANSKE CORP CP	0.30000	02/13/12	25,000,000.00	24,992,916.67	0.00	BNY	WFI
NTRD	CPD	01/10/12	88917	THAMES ASSET GLOBAL SEC INC CP	0.40000	03/01/12	25,000,000.00	24,985,833.33	0.00	BNY	BLAY
NTRD	CPD	01/10/12	88918	BARTON CAPITAL LLC CP	0.85000	01/11/12	50,000,000.00	49,998,819.44	0.00	BNY	MLPF
NTRD	CPD	01/10/12	88919	BARTON CAPITAL LLC CP	0.85000	01/11/12	50,000,000.00	49,998,819.44	0.00	BNY	MLPF
NTRD	CPD	01/10/12	88920	BARTON CAPITAL LLC CP	0.85000	01/11/12	50,000,000.00	49,998,819.44	0.00	BNY	MLPF
NTRD	CPD	01/10/12	88921	ATLANTIS ONE FUNDING CORP CP	0.26000	02/10/12	50,000,000.00	49,988,805.56	0.00	BNY	RABO
NTRD	CPD	01/10/12	88922	RBS FINANCE NV NA INC CP	0.25000	02/24/12	50,000,000.00	49,984,375.00	0.00	BNY	MFR
NTRD	CPD	01/10/12	88923	ING US FUNDING LLC CP	0.24000	02/14/12	41,000,000.00	40,990,433.33	0.00	BNY	INGF

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NTRD	CPD	01/10/12	88924	ATLANTIS ONE FUNDING CORP CP	0.26000	02/14/12	50,000,000.00	49,987,361.11	0.00	BNY	MS
NTRD	CPD	01/11/12	88927	HSBC FINANCE CORP CP	0.26000	02/27/12	50,000,000.00	49,983,027.78	0.00	BNY	JPM
NTRD	CPD	01/11/12	88928	ING US FUNDING LLC CP	0.30000	02/29/12	50,000,000.00	49,979,583.33	0.00	BNY	INGF
NTRD	CPD	01/11/12	88929	DANSKE CORP CP	0.30000	02/10/12	50,000,000.00	49,987,500.00	0.00	BNY	BLAY
NTRD	CPD	01/11/12	88930	BARTON CAPITAL LLC CP	0.85000	01/12/12	50,000,000.00	49,998,819.44	0.00	BNY	MLPF
NTRD	CPD	01/11/12	88931	BARTON CAPITAL LLC CP	0.85000	01/12/12	50,000,000.00	49,998,819.44	0.00	BNY	MLPF
NTRD	CPD	01/11/12	88932	BARTON CAPITAL LLC CP	0.85000	01/12/12	50,000,000.00	49,998,819.44	0.00	BNY	MLPF
NTRD	CPD	01/11/12	88933	BARTON CAPITAL LLC CP	0.85000	01/12/12	50,000,000.00	49,998,819.44	0.00	BNY	MLPF
NTRD	CPD	01/11/12	88934	SHEFFIELD RECEIVABLES CORP CP	0.34000	03/13/12	25,000,000.00	24,985,361.11	0.00	BNY	MLPF
NTRD	CPD	01/11/12	88935	SHEFFIELD RECEIVABLES CORP CP	0.34000	03/09/12	16,500,000.00	16,490,961.67	0.00	BNY	MLPF
NTRD	CPD	01/11/12	88936	ATLANTIS ONE FUNDING CORP CP	0.26000	02/13/12	50,000,000.00	49,988,083.33	0.00	BNY	MS
NTRD	CPD	01/11/12	88937	ABBEY NATIONAL NA LLC CP	0.31000	02/15/12	50,000,000.00	49,984,930.56	0.00	BNY	MFR
NTRD	CPD	01/11/12	88938	BARTON CAPITAL LLC CP	0.85000	01/19/12	50,000,000.00	49,990,555.56	0.00	BNY	MLPF
NTRD	CPD	01/11/12	88940	THAMES ASSET GLOBAL SEC INC CP	0.40000	03/01/12	23,131,000.00	23,118,149.44	0.00	BNY	BLAY
NTRD	CPD	01/12/12	88926	THAMES ASSET GLOBAL SEC INC CP	0.41000	03/07/12	25,000,000.00	24,984,340.28	0.00	BNY	LOOP
NTRD	CPD	01/12/12	88944	BARTON CAPITAL LLC CP	0.83000	01/13/12	50,000,000.00	49,998,847.22	0.00	BNY	MLPF
NTRD	CPD	01/12/12	88945	BARTON CAPITAL LLC CP	0.83000	01/13/12	50,000,000.00	49,998,847.22	0.00	BNY	MLPF
NTRD	CPD	01/12/12	88946	BARTON CAPITAL LLC CP	0.83000	01/13/12	50,000,000.00	49,998,847.22	0.00	BNY	MLPF
NTRD	CPD	01/12/12	88947	RBS FINANCE NV NA INC CP	0.31000	02/29/12	50,000,000.00	49,979,333.33	0.00	BNY	MFR
NTRD	CPD	01/12/12	88948	BARTON CAPITAL LLC CP	0.85000	01/20/12	35,000,000.00	34,993,388.89	0.00	BNY	MS
NTRD	CPD	01/12/12	88949	REGENCY MARKETS NO. 1 INC CP	0.21000	02/08/12	35,478,000.00	35,472,412.22	0.00	BNY	BLAY
NTRD	CPD	01/12/12	88950	REGENCY MARKETS NO. 1 INC CP	0.21000	02/13/12	25,000,000.00	24,995,333.33	0.00	BNY	BLAY
NTRD	CPD	01/12/12	88951	BARTON CAPITAL LLC CP	0.86000	01/18/12	30,000,000.00	29,995,700.00	0.00	BNY	BLAY
NTRD	CPD	01/12/12	88952	ABBEY NATIONAL NA LLC CP	0.33000	02/14/12	50,000,000.00	49,984,875.00	0.00	BNY	MFR
NTRD	CPD	01/12/12	88953	ING US FUNDING LLC CP	0.24000	02/16/12	50,000,000.00	49,988,333.33	0.00	BNY	INGF
NTRD	CPD	01/12/12	88954	BARTON CAPITAL LLC CP	0.87000	01/23/12	35,000,000.00	34,990,695.83	0.00	BNY	RBCCM
NTRD	CPD	01/12/12	88955	THAMES ASSET GLOBAL SEC INC CP	0.41000	03/12/12	25,000,000.00	24,982,916.67	0.00	BNY	MS
NTRD	CPD	01/12/12	88956	COMMERZBANK US FINANCE INC CP	0.33000	02/15/12	25,000,000.00	24,992,208.33	0.00	BNY	MFR
NTRD	CPD	01/13/12	88963	HSBC FINANCE CORP CP	0.25000	02/29/12	50,000,000.00	49,983,680.56	0.00	BNY	JPM
NTRD	CPD	01/13/12	88964	COMMERZBANK US FINANCE INC CP	0.27000	01/26/12	50,000,000.00	49,995,125.00	0.00	BNY	KEYBANC
NTRD	CPD	01/13/12	88965	RBS FINANCE NV NA INC CP	0.26000	02/28/12	50,000,000.00	49,983,388.89	0.00	BNY	MFR
NTRD	CPD	01/13/12	88966	BARTON CAPITAL LLC CP	0.80000	01/18/12	50,000,000.00	49,994,444.44	0.00	BNY	BLAY
NTRD	CPD	01/13/12	88967	BARTON CAPITAL LLC CP	0.80000	01/18/12	50,000,000.00	49,994,444.44	0.00	BNY	BLAY
NTRD	CPD	01/13/12	88968	DEUTSCHE BK FINANCIAL LLC CP	0.31000	02/14/12	50,000,000.00	49,986,222.22	0.00	BNY	BLAY
NTRD	CPD	01/13/12	88972	ATLANTIS ONE FUNDING CORP CP	0.25000	02/10/12	40,000,000.00	39,992,222.22	0.00	BNY	MS
NTRD	CPD	01/13/12	88973	BARTON CAPITAL LLC CP	0.82000	01/23/12	35,000,000.00	34,992,027.78	0.00	BNY	MS
NTRD	CPD	01/13/12	88974	ING US FUNDING LLC CP	0.29500	02/29/12	50,000,000.00	49,980,743.06	0.00	BNY	INGF
NTRD	CPD	01/13/12	88975	ING US FUNDING LLC CP	0.29500	02/29/12	15,000,000.00	14,994,222.92	0.00	BNY	INGF
NTRD	CPD	01/13/12	88978	SHEFFIELD RECEIVABLES CORP CP	0.34000	03/13/12	25,000,000.00	24,985,833.33	0.00	BNY	MS
NTRD	CPD	01/13/12	88979	THAMES ASSET GLOBAL SEC INC CP	0.40000	03/07/12	25,000,000.00	24,985,000.00	0.00	BNY	BLAY

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NTRD	CPD	01/13/12	88980	ABBEY NATIONAL NA LLC CP	0.32000	02/17/12	50,000,000.00	49,984,444.44	0.00	BNY	MFR
NTRD	CPD	01/17/12	88984	REGENCY MARKETS NO. 1 INC CP	0.22000	02/14/12	50,000,000.00	49,991,444.44	0.00	BNY	MS
NTRD	CPD	01/17/12	88985	REGENCY MARKETS NO. 1 INC CP	0.22000	02/14/12	1,589,000.00	1,588,728.10	0.00	BNY	MS
NTRD	CPD	01/17/12	88986	REGENCY MARKETS NO. 1 INC CP	0.22000	02/15/12	21,605,000.00	21,601,171.11	0.00	BNY	MS
NTRD	CPD	01/17/12	88987	BARTON CAPITAL LLC CP	0.85000	02/06/12	25,000,000.00	24,988,194.44	0.00	BNY	MLPF
NTRD	CPD	01/17/12	88988	BARTON CAPITAL LLC CP	0.85000	02/07/12	30,000,000.00	29,985,125.00	0.00	BNY	MLPF
NTRD	CPD	01/17/12	88989	SHEFFIELD RECEIVABLES CORP CP	0.20000	02/17/12	25,000,000.00	24,995,694.44	0.00	BNY	LOOP
NTRD	CPD	01/17/12	88990	SHEFFIELD RECEIVABLES CORP CP	0.33000	03/15/12	25,000,000.00	24,986,708.33	0.00	BNY	LOOP
NTRD	CPD	01/17/12	88991	REGENCY MARKETS NO. 1 INC CP	0.22000	02/16/12	42,379,000.00	42,371,230.52	0.00	BNY	BLAY
NTRD	CPD	01/17/12	88992	THAMES ASSET GLOBAL SEC INC CP	0.40000	03/01/12	21,769,000.00	21,758,357.38	0.00	BNY	BLAY
NTRD	CPD	01/17/12	88993	BARTON CAPITAL LLC CP	0.80000	01/31/12	30,000,000.00	29,990,666.67	0.00	BNY	MS
NTRD	CPD	01/18/12	88996	THAMES ASSET GLOBAL SEC INC CP	0.25000	02/21/12	25,000,000.00	24,994,097.22	0.00	BNY	MS
NTRD	CPD	01/18/12	88997	BRYANT PARK FUNDING LLC CP	0.17000	02/15/12	25,000,000.00	24,996,694.44	0.00	BNY	BLAY
NTRD	CPD	01/18/12	88998	BRYANT PARK FUNDING LLC CP	0.17000	02/15/12	26,688,000.00	26,684,471.25	0.00	BNY	BLAY
NTRD	CPD	01/18/12	88999	DANSKE CORP CP	0.29000	02/16/12	25,000,000.00	24,994,159.72	0.00	BNY	BLAY
NTRD	CPD	01/18/12	89000	HSBC FINANCE CORP CP	0.25000	03/05/12	25,000,000.00	24,991,840.28	0.00	BNY	JPM
NTRD	CPD	01/18/12	89001	THAMES ASSET GLOBAL SEC INC CP	0.25000	02/21/12	50,000,000.00	49,988,194.44	0.00	BNY	LOOP
NTRD	CPD	01/18/12	89002	ING US FUNDING LLC CP	0.24000	02/22/12	50,000,000.00	49,988,333.33	0.00	BNY	INGF
NTRD	CPD	01/18/12	89004	CAFCO LLC CP	0.21000	03/26/12	46,525,000.00	46,506,545.08	0.00	BNY	LOOP
NTRD	CPD	01/18/12	89005	BARTON CAPITAL LLC CP	0.70000	01/25/12	50,000,000.00	49,993,194.44	0.00	BNY	MFR
NTRD	CPD	01/18/12	89006	BARTON CAPITAL LLC CP	0.85000	02/06/12	37,000,000.00	36,983,401.39	0.00	BNY	MS
NTRD	CPD	01/18/12	89007	REGENCY MARKETS NO. 1 INC CP	0.22000	02/15/12	10,000,000.00	9,998,288.89	0.00	BNY	MS
NTRD	CPD	01/18/12	89008	ATLANTIS ONE FUNDING CORP CP	0.24000	02/10/12	25,000,000.00	24,996,166.67	0.00	BNY	KEYBANC
NTRD	CPD	01/18/12	89009	CIESCO LLC CP	0.20000	03/15/12	7,175,000.00	7,172,727.92	0.00	BNY	KEYBANC
NTRD	CPD	01/18/12	89010	RBS FINANCE NV NA INC CP	0.26000	03/05/12	50,000,000.00	49,983,027.78	0.00	BNY	MFR
NTRD	CPD	01/18/12	89011	RBS FINANCE NV NA INC CP	0.26000	03/05/12	25,000,000.00	24,991,513.89	0.00	BNY	MFR
NTRD	CPD	01/18/12	89012	REGENCY MARKETS NO. 1 INC CP	0.21000	02/15/12	50,000,000.00	49,991,833.33	0.00	BNY	BLAY
NTRD	CPD	01/18/12	89013	SHEFFIELD RECEIVABLES CORP CP	0.32000	03/08/12	17,000,000.00	16,992,444.44	0.00	BNY	KEYBANC
NTRD	CPD	01/18/12	89014	BRYANT PARK FUNDING LLC CP	0.17000	02/16/12	21,051,000.00	21,048,117.18	0.00	BNY	MS
NTRD	CPD	01/18/12	89015	THAMES ASSET GLOBAL SEC INC CP	0.40000	03/12/12	32,226,000.00	32,206,664.40	0.00	BNY	MS
NTRD	CPD	01/19/12	89022	REGENCY MARKETS NO. 1 INC CP	0.21000	02/16/12	43,777,000.00	43,769,849.76	0.00	BNY	LOOP
NTRD	CPD	01/19/12	89023	DEUTSCHE BK FINANCIAL LLC CP	0.30000	02/17/12	50,000,000.00	49,987,916.67	0.00	BNY	BLAY
NTRD	CPD	01/19/12	89024	UBS FINANCE (DELAWARE) LLC CP	0.35000	03/20/12	50,000,000.00	49,970,347.22	0.00	BNY	UBSSEC
NTRD	CPD	01/19/12	89025	DANSKE CORP CP	0.25000	02/08/12	25,000,000.00	24,996,527.78	0.00	BNY	MS
NTRD	CPD	01/19/12	89026	BARTON CAPITAL LLC CP	0.65000	01/26/12	50,000,000.00	49,993,680.56	0.00	BNY	MS
NTRD	CPD	01/19/12	89027	SHEFFIELD RECEIVABLES CORP CP	0.32000	03/08/12	33,000,000.00	32,985,626.67	0.00	BNY	KEYBANC
NTRD	CPD	01/19/12	89028	SHEFFIELD RECEIVABLES CORP CP	0.33000	03/16/12	50,000,000.00	49,973,875.00	0.00	BNY	BCI
NTRD	CPD	01/19/12	89029	ABBEY NATIONAL NA LLC CP	0.32000	02/22/12	50,000,000.00	49,984,888.89	0.00	BNY	MFR
NTRD	CPD	01/19/12	89030	BARTON CAPITAL LLC CP	0.65000	01/30/12	50,000,000.00	49,990,069.44	0.00	BNY	MS
NTRD	CPD	01/19/12	89032	ING US FUNDING LLC CP	0.23000	02/23/12	50,000,000.00	49,988,819.44	0.00	BNY	INGF

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NTRD	CPD	01/19/12	89033	BARTON CAPITAL LLC CP	0.50000	01/20/12	50,000,000.00	49,999,305.56	0.00	BNY	MFR
NTRD	CPD	01/19/12	89034	BARTON CAPITAL LLC CP	0.50000	01/20/12	14,000,000.00	13,999,805.56	0.00	BNY	MFR
NTRD	CPD	01/20/12	89036	BRYANT PARK FUNDING LLC CP	0.17000	02/21/12	50,000,000.00	49,992,444.44	0.00	BNY	BLAY
NTRD	CPD	01/20/12	89037	REGENCY MARKETS NO. 1 INC CP	0.21000	02/21/12	50,000,000.00	49,990,666.67	0.00	BNY	BLAY
NTRD	CPD	01/20/12	89040	BARTON CAPITAL LLC CP	0.75000	02/06/12	33,050,000.00	33,038,294.79	0.00	BNY	MS
NTRD	CPD	01/20/12	89043	HSBC FINANCE CORP CP	0.27000	03/05/12	25,000,000.00	24,991,562.50	0.00	BNY	JPM
NTRD	CPD	01/20/12	89044	SHEFFIELD RECEIVABLES CORP CP	0.25000	03/05/12	32,000,000.00	31,990,000.00	0.00	BNY	KEYBANC
NTRD	CPD	01/20/12	89045	DANSKE CORP CP	0.29000	02/23/12	25,000,000.00	24,993,152.78	0.00	BNY	WFI
NTRD	CPD	01/20/12	89047	UBS FINANCE (DELAWARE) LLC CP	0.31000	03/15/12	50,000,000.00	49,976,319.44	0.00	BNY	UBSSEC
NTRD	CPD	01/20/12	89051	DEUTSCHE BK FINANCIAL LLC CP	0.33000	02/28/12	50,000,000.00	49,982,125.00	0.00	BNY	DBAG
NTRD	CPD	01/20/12	89052	THAMES ASSET GLOBAL SEC INC CP	0.55000	04/05/12	10,725,000.00	10,712,547.08	0.00	BNY	MS
NTRD	CPD	01/20/12	89053	ING US FUNDING LLC CP	0.28000	03/01/12	50,000,000.00	49,984,055.56	0.00	BNY	INGF
NTRD	CPD	01/20/12	89054	ABBEY NATIONAL NA LLC CP	0.33000	02/24/12	50,000,000.00	49,983,958.33	0.00	BNY	MFR
NTRD	CPD	01/23/12	89056	BARTON CAPITAL LLC CP	0.60000	02/03/12	50,000,000.00	49,990,833.33	0.00	BNY	MFR
NTRD	CPD	01/23/12	89063	BARTON CAPITAL LLC CP	0.60000	02/02/12	50,000,000.00	49,991,666.67	0.00	BNY	MFR
NTRD	CPD	01/23/12	89064	CAFCO LLC CP	0.15000	03/07/12	50,000,000.00	49,990,833.33	0.00	BNY	KEYBANC
NTRD	CPD	01/23/12	89065	REGENCY MARKETS NO. 1 INC CP	0.22000	02/21/12	6,048,000.00	6,046,928.16	0.00	BNY	MS
NTRD	CPD	01/23/12	89066	UBS FINANCE (DELAWARE) LLC CP	0.17000	02/23/12	50,000,000.00	49,992,680.56	0.00	BNY	BLAY
NTRD	CPD	01/23/12	89067	CIESCO LLC CP	0.17000	03/19/12	35,000,000.00	34,990,744.44	0.00	BNY	BLAY
NTRD	CPD	01/23/12	89068	ATLANTIS ONE FUNDING CORP CP	0.22000	02/21/12	27,100,000.00	27,095,197.28	0.00	BNY	MS
NTRD	CPD	01/23/12	89069	REGENCY MARKETS NO. 1 INC CP	0.22000	02/21/12	47,000,000.00	46,991,670.56	0.00	BNY	JPM
NTRD	CPD	01/23/12	89070	THAMES ASSET GLOBAL SEC INC CP	0.57000	04/17/12	2,250,000.00	2,246,971.88	0.00	BNY	MS
NTRD	CPD	01/24/12	89080	BARTON CAPITAL LLC CP	0.50000	02/07/12	50,000,000.00	49,990,277.78	0.00	BNY	JPM
NTRD	CPD	01/24/12	89081	SHEFFIELD RECEIVABLES CORP CP	0.26000	03/09/12	25,000,000.00	24,991,875.00	0.00	BNY	LOOP
NTRD	CPD	01/24/12	89082	SHEFFIELD RECEIVABLES CORP CP	0.27000	03/05/12	17,500,000.00	17,494,618.75	0.00	BNY	KEYBANC
NTRD	CPD	01/24/12	89083	THAMES ASSET GLOBAL SEC INC CP	0.41000	03/09/12	13,214,000.00	13,207,227.83	0.00	BNY	KEYBANC
NTRD	CPD	01/24/12	89084	BRYANT PARK FUNDING LLC CP	0.17000	02/24/12	25,000,000.00	24,996,340.28	0.00	BNY	JPM
NTRD	CPD	01/24/12	89085	REGENCY MARKETS NO. 1 INC CP	0.19000	02/08/12	25,434,000.00	25,431,986.48	0.00	BNY	MS
NTRD	CPD	01/24/12	89086	CIESCO LLC CP	0.17000	03/16/12	50,000,000.00	49,987,722.22	0.00	BNY	BLAY
NTRD	CPD	01/24/12	89087	BRYANT PARK FUNDING LLC CP	0.17000	02/24/12	50,000,000.00	49,992,680.56	0.00	BNY	MS
NTRD	CPD	01/24/12	89088	RBS FINANCE NV NA INC CP	0.31000	03/14/12	50,000,000.00	49,978,472.22	0.00	BNY	MFR
NTRD	CPD	01/24/12	89089	ING US FUNDING LLC CP	0.28000	03/06/12	50,000,000.00	49,983,666.67	0.00	BNY	INGF
NTRD	CPD	01/24/12	89090	THAMES ASSET GLOBAL SEC INC CP	0.57000	04/17/12	6,205,000.00	6,196,747.35	0.00	BNY	MS
NTRD	CPD	01/25/12	89095	BRYANT PARK FUNDING LLC CP	0.17000	02/24/12	50,000,000.00	49,992,916.67	0.00	BNY	JPM
NTRD	CPD	01/25/12	89098	BARTON CAPITAL LLC CP	0.42000	02/01/12	50,000,000.00	49,995,916.67	0.00	BNY	MS
NTRD	CPD	01/25/12	89099	ATLANTIS ONE FUNDING CORP CP	0.32000	03/30/12	50,000,000.00	49,971,111.11	0.00	BNY	MS
NTRD	CPD	01/25/12	89100	REGENCY MARKETS NO. 1 INC CP	0.22000	02/22/12	16,010,000.00	16,007,260.51	0.00	BNY	MS
NTRD	CPD	01/25/12	89101	REGENCY MARKETS NO. 1 INC CP	0.22000	02/27/12	50,000,000.00	49,989,916.67	0.00	BNY	BLAY
NTRD	CPD	01/25/12	89102	ING US FUNDING LLC CP	0.27000	03/05/12	50,000,000.00	49,985,000.00	0.00	BNY	INGF
NTRD	CPD	01/25/12	89103	REGENCY MARKETS NO. 1 INC CP	0.21000	02/27/12	25,000,000.00	24,995,187.50	0.00	BNY	JPM



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NTRD	CPD	01/25/12	89104	ABBEY NATIONAL NA LLC CP	0.33000	02/29/12	50,000,000.00	49,983,958.33	0.00	BNY	MFR
NTRD	CPD	01/25/12	89105	COMMERZBANK US FINANCE INC CP	0.28000	02/22/12	50,000,000.00	49,989,111.11	0.00	BNY	MS
NTRD	CPD	01/26/12	89108	BARTON CAPITAL LLC CP	0.38000	02/06/12	50,000,000.00	49,994,194.44	0.00	BNY	MFR
NTRD	CPD	01/26/12	89109	DANSKE CORP CP	0.24000	02/09/12	25,000,000.00	24,997,666.67	0.00	BNY	MS
NTRD	CPD	01/26/12	89110	REGENCY MARKETS NO. 1 INC CP	0.21000	02/27/12	50,000,000.00	49,990,666.67	0.00	BNY	KEYBANC
NTRD	CPD	01/26/12	89111	BRYANT PARK FUNDING LLC CP	0.17000	02/24/12	7,995,000.00	7,993,905.13	0.00	BNY	KEYBANC
NTRD	CPD	01/26/12	89112	CIESCO LLC CP	0.17000	03/16/12	30,000,000.00	29,992,916.67	0.00	BNY	LOOP
NTRD	CPD	01/26/12	89113	UBS FINANCE (DELAWARE) LLC CP	0.33000	03/27/12	50,000,000.00	49,972,041.67	0.00	BNY	UBSSEC
NTRD	CPD	01/26/12	89115	ABBEY NATIONAL NA LLC CP	0.34000	03/01/12	50,000,000.00	49,983,472.22	0.00	BNY	MFR
NTRD	CPD	01/26/12	89117	ING US FUNDING LLC CP	0.26500	03/09/12	50,000,000.00	49,984,173.61	0.00	BNY	INGF
NTRD	CPD	01/26/12	89118	BARTON CAPITAL LLC CP	0.40000	02/07/12	50,000,000.00	49,993,333.33	0.00	BNY	MS
NTRD	CPD	01/27/12	89130	ING US FUNDING LLC CP	0.26000	03/07/12	50,000,000.00	49,985,555.56	0.00	BNY	INGF
NTRD	CPD	01/27/12	89131	CRC FUNDING LLC CP	0.14000	03/02/12	50,000,000.00	49,993,194.44	0.00	BNY	CITGM
NTRD	CPD	01/27/12	89132	RBS FINANCE NV NA INC CP	0.31000	03/21/12	50,000,000.00	49,976,750.00	0.00	BNY	MFR
NTRD	CPD	01/27/12	89133	HSBC FINANCE CORP CP	0.23000	02/29/12	50,000,000.00	49,989,458.33	0.00	BNY	JPM
NTRD	CPD	01/27/12	89134	ATLANTIS ONE FUNDING CORP CP	0.30000	03/30/12	25,000,000.00	24,986,875.00	0.00	BNY	MS
NTRD	CPD	01/27/12	89137	BARTON CAPITAL LLC CP	0.38000	02/08/12	50,000,000.00	49,993,666.67	0.00	BNY	RBCCM
NTRD	CPD	01/27/12	89139	REGENCY MARKETS NO. 1 INC CP	0.16000	02/03/12	25,000,000.00	24,999,222.22	0.00	BNY	LOOP
NTRD	CPD	01/27/12	89140	ABBEY NATIONAL NA LLC CP	0.33000	02/29/12	50,000,000.00	49,984,875.00	0.00	BNY	MFR
NTRD	CPD	01/27/12	89141	DEUTSCHE BK FINANCIAL LLC CP	0.40000	03/27/12	40,000,000.00	39,973,333.33	0.00	BNY	MFR
NTRD	CPD	01/27/12	89142	REGENCY MARKETS NO. 1 INC CP	0.16000	02/03/12	35,000,000.00	34,998,911.11	0.00	BNY	MS
NTRD	CPD	01/27/12	89143	COMMERZBANK US FINANCE INC CP	0.28000	03/01/12	50,000,000.00	49,986,777.78	0.00	BNY	MS
NTRD	CPD	01/30/12	89153	THAMES ASSET GLOBAL SEC INC CP	0.20000	02/21/12	50,000,000.00	49,993,888.89	0.00	BNY	MS
NTRD	CPD	01/30/12	89154	THAMES ASSET GLOBAL SEC INC CP	0.20000	02/21/12	1,009,000.00	1,008,876.68	0.00	BNY	MS
NTRD	CPD	01/30/12	89155	THAMES ASSET GLOBAL SEC INC CP	0.20000	02/21/12	49,508,000.00	49,501,949.02	0.00	BNY	CITGM
NTRD	CPD	01/30/12	89157	ABBEY NATIONAL NA LLC CP	0.33000	03/02/12	50,000,000.00	49,985,333.33	0.00	BNY	MFR
NTRD	CPD	01/30/12	89158	BARTON CAPITAL LLC CP	0.30000	02/06/12	50,000,000.00	49,997,083.33	0.00	BNY	MS
NTRD	CPD	01/30/12	89159	UBS FINANCE (DELAWARE) LLC CP	0.32000	03/30/12	50,000,000.00	49,973,333.33	0.00	BNY	UBSSEC
NTRD	CPD	01/30/12	89160	HSBC FINANCE CORP CP	0.26000	03/15/12	50,000,000.00	49,983,750.00	0.00	BNY	JPM
NTRD	CPD	01/30/12	89161	DEUTSCHE BK FINANCIAL LLC CP	0.25000	02/22/12	50,000,000.00	49,992,013.89	0.00	BNY	BLAY
NTRD	CPD	01/30/12	89162	DEUTSCHE BK FINANCIAL LLC CP	0.25000	02/22/12	25,000,000.00	24,996,006.94	0.00	BNY	BLAY
NTRD	CPD	01/30/12	89163	SHEFFIELD RECEIVABLES CORP CP	0.39000	04/24/12	36,000,000.00	35,966,850.00	0.00	BNY	LOOP
NTRD	CPD	01/30/12	89164	ING US FUNDING LLC CP	0.26000	03/15/12	50,000,000.00	49,983,750.00	0.00	BNY	INGF
NTRD	CPD	01/30/12	89165	CRC FUNDING LLC CP	0.14000	03/02/12	25,000,000.00	24,996,888.89	0.00	BNY	CITGM
NTRD	CPD	01/30/12	89166	DANSKE CORP CP	0.28000	03/01/12	40,000,000.00	39,990,355.56	0.00	BNY	MS
NTRD	CPD	01/30/12	89167	CIESCO LLC CP	0.15000	03/16/12	16,500,000.00	16,496,837.50	0.00	BNY	KEYBANC
NTRD	CPD	01/30/12	89168	CAFCO LLC CP	0.13000	03/08/12	25,000,000.00	24,996,569.44	0.00	BNY	KEYBANC
NTRD	CPD	01/30/12	89169	CIESCO LLC CP	0.13000	03/07/12	25,000,000.00	24,996,659.72	0.00	BNY	KEYBANC
NTRD	CPD	01/30/12	89170	CAFCO LLC CP	0.13000	03/08/12	50,000,000.00	49,993,138.89	0.00	BNY	BLAY
NTRD	CPD	01/30/12	89171	CIESCO LLC CP	0.13000	03/07/12	50,000,000.00	49,993,319.44	0.00	BNY	BLAY



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NTRD	CPD	01/30/12	89172	THAMES ASSET GLOBAL SEC INC CP	0.50000	04/05/12	25,853,000.00	25,829,301.42	0.00	BNY	BLAY
NTRD	CPD	01/30/12	89173	BARTON CAPITAL LLC CP	0.30000	02/06/12	40,000,000.00	39,997,666.67	0.00	BNY	MS
NTRD	CPD	01/30/12	89176	ABBEY NATIONAL NA LLC CP	0.34000	03/05/12	50,000,000.00	49,983,472.22	0.00	BNY	MFR
NTRD	CPD	01/31/12	89179	CIESCO LLC CP	0.13000	03/09/12	50,000,000.00	49,993,138.89	0.00	BNY	LOOP
NTRD	CPD	01/31/12	89180	BARTON CAPITAL LLC CP	0.20000	02/01/12	50,000,000.00	49,999,722.22	0.00	BNY	MS
NTRD	CPD	01/31/12	89181	CAFCO LLC CP	0.13000	03/08/12	22,000,000.00	21,997,060.56	0.00	BNY	BLAY
NTRD	CPD	01/31/12	89182	CIESCO LLC CP	0.13000	03/07/12	20,000,000.00	19,997,400.00	0.00	BNY	BLAY
NTRD	CPD	01/31/12	89183	THAMES ASSET GLOBAL SEC INC CP	0.17000	02/15/12	25,000,000.00	24,998,229.17	0.00	BNY	BLAY
NTRD	CPD	01/31/12	89184	ABBEY NATIONAL NA LLC CP	0.34000	03/06/12	50,000,000.00	49,983,472.22	0.00	BNY	MFR
NTRD	CPD	01/31/12	89185	THAMES ASSET GLOBAL SEC INC CP	0.54000	04/17/12	30,000,000.00	29,965,350.00	0.00	BNY	MS
<b>CPD Total</b>							<b>9,391,807,000.00</b>	<b>9,389,413,469.07</b>	<b>0.00</b>		
NTRD	FFCB	01/03/12	88775	FFCB (CALLABLE)	1.44000	01/03/17	25,000,000.00	24,987,750.00	0.00	BNY	RWB
NTRD	FFCB	01/03/12	88776	FFCB (CALLABLE)	1.44000	01/03/17	25,000,000.00	24,975,000.00	0.00	BNY	SUN
NTRD	FFCB	01/03/12	88777	FFCB (CALLABLE)	1.44000	01/03/17	21,250,000.00	21,223,437.50	0.00	BNY	MLPF
NTRD	FFCB	01/12/12	88939	FFCB (CALLABLE)	1.33000	01/10/17	50,000,000.00	49,950,000.00	3,694.44	BNY	WFI
NTRD	FFCB	01/18/12	88958	FFCB (CALLABLE)	1.31000	01/18/17	25,000,000.00	25,000,000.00	0.00	BNY	MFR
NTRD	FFCB	01/18/12	88959	FFCB (CALLABLE)	1.31000	01/18/17	45,200,000.00	45,200,000.00	0.00	BNY	RWB
<b>FFCB Total</b>							<b>191,450,000.00</b>	<b>191,336,187.50</b>	<b>3,694.44</b>		
NTRD	FHLB	01/10/12	88731	FHLB (CALLABLE)	1.65000	04/10/17	28,900,000.00	28,892,775.00	0.00	BNY	SUN
NTRD	FHLB	01/27/12	88960	FHLB (CALLABLE)	1.33000	01/27/17	25,000,000.00	25,000,000.00	0.00	BNY	MFR
NTRD	FHLB	01/27/12	88961	FHLB (CALLABLE)	1.33000	01/27/17	50,000,000.00	50,000,000.00	0.00	BNY	BLAY
<b>FHLB Total</b>							<b>103,900,000.00</b>	<b>103,892,775.00</b>	<b>0.00</b>		
NTRD	FHLM	01/13/12	88976	FHLMC (CALLABLE)	1.70000	11/02/16	50,000,000.00	50,347,500.00	167,638.89	BNY	GS
NTRD	FHLM	01/13/12	88977	FHLMC (CALLABLE)	1.70000	11/02/16	50,000,000.00	50,347,500.00	167,638.89	BNY	GS
NTRD	FHLM	01/18/12	88732	FHLMC (CALLABLE)	1.50000	01/18/17	15,000,000.00	15,000,000.00	0.00	BNY	SUN
<b>FHLM Total</b>							<b>115,000,000.00</b>	<b>115,695,000.00</b>	<b>335,277.78</b>		
NTRD	FNMA	01/05/12	88865	FNMA (CALLABLE)	1.55000	12/28/16	50,000,000.00	50,000,000.00	15,069.44	BNY	UBSSEC
NTRD	FNMA	01/27/12	89058	FNMA (CALLABLE)	1.32000	01/30/17	50,000,000.00	50,000,000.00	0.00	BNY	MIZO
NTRD	FNMA	01/27/12	89059	FNMA (CALLABLE)	1.31000	01/25/17	50,000,000.00	50,000,000.00	0.00	BNY	FTNFCM
NTRD	FNMA	01/27/12	89060	FNMA (CALLABLE)	1.31000	01/30/17	50,000,000.00	49,987,500.00	0.00	BNY	SUN
NTRD	FNMA	01/27/12	89071	FNMA (CALLABLE)	1.35000	01/30/17	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	FNMA	01/27/12	89072	FNMA (CALLABLE)	1.35000	01/30/17	50,000,000.00	50,000,000.00	0.00	BNY	MS
NTRD	FNMA	01/27/12	89073	FNMA (CALLABLE)	1.36000	01/30/17	50,000,000.00	50,000,000.00	0.00	BNY	DBAG
NTRD	FNMA	01/27/12	89074	FNMA (CALLABLE)	1.35000	01/30/17	50,000,000.00	50,000,000.00	0.00	BNY	KEYBANC
NTRD	FNMA	01/27/12	89077	FNMA (CALLABLE)	1.35000	01/30/17	25,000,000.00	25,000,000.00	0.00	BNY	BLAY
NTRD	FNMA	01/30/12	88983	FNMA (CALLABLE)	1.30000	01/30/17	34,000,000.00	34,000,000.00	0.00	BNY	JEFF

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NTRD	FNMA	01/30/12	89018	FNMA (CALLABLE)	1.30000	01/30/17	25,000,000.00	25,000,000.00	0.00	BNY	CRSU
NTRD	FNMA	01/30/12	89019	FNMA (CALLABLE)	1.30000	01/30/17	25,000,000.00	25,000,000.00	0.00	BNY	LOOP
NTRD	FNMA	01/30/12	89057	FNMA (CALLABLE)	1.37500	01/30/17	50,000,000.00	50,000,000.00	0.00	BNY	JPM
NTRD	FNMA	01/30/12	89078	FNMA (CALLABLE)	1.36000	01/30/17	50,000,000.00	50,000,000.00	0.00	BNY	RBS
NTRD	FNMA	01/30/12	89145	FNMA	1.25000	01/30/17	50,000,000.00	50,510,250.00	0.00	BNY	MFR
NTRD	FNMA	01/30/12	89146	FNMA	1.37500	11/15/16	50,000,000.00	50,992,900.00	143,229.17	BNY	FTNFCM
NTRD	FNMA	01/30/12	89147	FNMA	1.37500	11/15/16	25,000,000.00	25,496,450.00	71,614.58	BNY	FTNFCM
NTRD	FNMA	01/30/12	89148	FNMA	1.37500	11/15/16	50,000,000.00	50,874,500.00	143,229.17	BNY	SUN
NTRD	FNMA	01/30/12	89149	FNMA	1.37500	11/15/16	50,000,000.00	50,874,500.00	143,229.17	BNY	SUN
NTRD	FNMA	01/30/12	89150	FNMA	1.25000	01/30/17	50,000,000.00	50,510,250.00	0.00	BNY	RWB
<b>FNMA Total</b>							<b>884,000,000.00</b>	<b>888,246,350.00</b>	<b>516,371.53</b>		
NTRD	FRCDQ2	01/11/12	88898	COMMONWEALTH BK OF AU NY FRCD	1.29350	06/14/13	50,000,000.00	50,008,600.00	50,302.78	BNY	MFR
<b>FRCDQ2 Total</b>							<b>50,000,000.00</b>	<b>50,008,600.00</b>	<b>50,302.78</b>		
NTRD	NCD1	01/20/12	89046	UNION BK OF CALIFORNIA CD	0.29000	03/20/12	50,000,000.00	50,000,000.00	0.00	BNY	UNION
NTRD	NCD1	01/24/12	89076	CHASE BK USA NA CD	0.18000	04/24/12	50,000,000.00	50,000,000.00	0.00	BNY	JPM
NTRD	NCD1	01/25/12	89092	CHASE BK USA NA CD	0.18000	04/25/12	50,000,000.00	50,000,000.00	0.00	BNY	JPM
NTRD	NCD1	01/26/12	89116	CHASE BK USA NA CD	0.18000	04/20/12	50,000,000.00	50,000,000.00	0.00	BNY	JPM
NTRD	NCD1	01/27/12	89120	CHASE BK USA NA CD	0.18000	04/27/12	50,000,000.00	50,000,000.00	0.00	BNY	JPM
NTRD	NCD1	01/27/12	89127	CITIBANK NA CD	0.20000	04/25/12	50,000,000.00	50,000,000.00	0.00	BNY	CITGM
NTRD	NCD1	01/27/12	89136	CITIBANK NA CD	0.14000	03/30/12	50,000,000.00	50,000,000.00	0.00	BNY	CITGM
<b>NCD1 Total</b>							<b>350,000,000.00</b>	<b>350,000,000.00</b>	<b>0.00</b>		
NTRD	YANK1	01/03/12	88837	SOCIETE GENERALE NY CD	0.43000	02/15/12	50,000,000.00	50,000,596.92	0.00	BNY	MFR
NTRD	YANK1	01/03/12	88838	SOCIETE GENERALE NY CD	0.43000	02/15/12	25,000,000.00	25,000,298.46	0.00	BNY	MFR
NTRD	YANK1	01/03/12	88846	BNP PARIBAS SF CD	0.58000	02/02/12	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	01/04/12	88862	BNP PARIBAS SF CD	0.58000	02/03/12	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	01/04/12	88863	SOCIETE GENERALE NY CD	0.61000	03/02/12	50,000,000.00	50,000,804.78	0.00	BNY	MFR
NTRD	YANK1	01/12/12	88943	BNP PARIBAS SF CD	0.50000	02/13/12	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	01/13/12	88962	RABOBANK NEDERLAND NV NY CD	0.52000	04/05/12	25,000,000.00	25,003,448.17	6,138.89	BNY	INGF
NTRD	YANK1	01/17/12	88994	BNP PARIBAS SF CD	0.42000	02/16/12	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	01/18/12	89003	BNP PARIBAS SF CD	0.25000	01/25/12	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	01/18/12	89016	CREDIT AGRICOLE CIB NY CD	0.43000	02/17/12	50,000,000.00	50,000,416.52	0.00	BNY	MFR
NTRD	YANK1	01/19/12	89031	DEUTSCHE BK AG NY CD	0.35000	02/29/12	50,000,000.00	50,000,000.00	0.00	BNY	DBAG
NTRD	YANK1	01/20/12	89038	RABOBANK NEDERLAND NV NY CD	0.52000	04/05/12	25,000,000.00	25,004,210.26	8,666.67	BNY	INGF
NTRD	YANK1	01/20/12	89039	RABOBANK NEDERLAND NV NY CD	0.44000	04/16/12	25,000,000.00	24,999,997.73	2,138.89	BNY	INGF
NTRD	YANK1	01/20/12	89041	BARCLAYS BK PLC NY CD	0.35000	03/26/12	50,000,000.00	50,000,000.00	0.00	BNY	BCI
NTRD	YANK1	01/20/12	89042	BARCLAYS BK PLC NY CD	0.35000	03/26/12	14,000,000.00	14,000,000.00	0.00	BNY	BCI
NTRD	YANK1	01/20/12	89050	ROYAL BK OF SCOTLAND PLC CT CD	0.41000	03/20/12	50,000,000.00	50,000,832.78	0.00	BNY	MFR

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NTRD	YANK1	01/25/12	89091	COMMONWEALTH BK OF AU NY CD	0.34000	07/20/12	50,000,000.00	50,009,817.46	944.44	BNY	INGF
NTRD	YANK1	01/25/12	89093	CREDIT AGRICOLE CIB NY CD	0.44000	03/01/12	50,000,000.00	50,000,499.79	0.00	BNY	MFR
NTRD	YANK1	01/25/12	89094	CREDIT AGRICOLE CIB NY CD	0.44000	03/01/12	25,000,000.00	25,000,249.89	0.00	BNY	MFR
NTRD	YANK1	01/25/12	89097	ROYAL BK OF SCOTLAND PLC CT CD	0.42000	03/30/12	50,000,000.00	50,000,902.11	0.00	BNY	MFR
NTRD	YANK1	01/26/12	89114	DEUTSCHE BK AG NY CD	0.31000	03/02/12	50,000,000.00	50,000,000.00	0.00	BNY	DBAG
NTRD	YANK1	01/27/12	89126	NORDEA BK FINLAND PLC NY CD	0.25000	04/25/12	50,000,000.00	50,000,000.00	0.00	BNY	SUN
NTRD	YANK1	01/27/12	89128	BK OF MONTREAL CHICAGO CD	0.14000	04/25/12	50,000,000.00	50,000,000.00	0.00	BNY	MS
NTRD	YANK1	01/27/12	89129	CIBC NY CD	0.15000	04/25/12	50,000,000.00	50,001,235.68	0.00	BNY	MFR
NTRD	YANK1	01/27/12	89135	BNP PARIBAS SF CD	0.35000	02/29/12	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	01/30/12	89152	WESTPAC BANKING CORP NY CD	0.50000	06/22/12	50,000,000.00	50,043,925.14	22,916.67	BNY	INGF
NTRD	YANK1	01/30/12	89174	CREDIT SUISSE NY CD	0.35000	04/30/12	50,000,000.00	50,000,000.00	0.00	BNY	CRSU
NTRD	YANK1	01/30/12	89175	CREDIT SUISSE NY CD	0.35000	04/30/12	25,000,000.00	25,000,000.00	0.00	BNY	CRSU
NTRD	YANK1	01/31/12	89186	SVENSKA HANDELSBANKEN AB NY CD	0.23000	04/20/12	50,000,000.00	50,001,110.57	0.00	BNY	MFR
<b>YANK1 Total</b>							<b>1,264,000,000.00</b>	<b>1,264,068,346.26</b>	<b>40,805.56</b>		
<b>NTRD Total</b>							<b>12,550,157,000.00</b>	<b>12,552,634,727.83</b>	<b>946,452.09</b>		
TRADE	FHLM3	01/30/12	89151	FHLMC	1.00000	03/08/17	50,000,000.00	49,762,500.00	0.00	BNY	DBAG
<b>FHLM3 Total</b>							<b>50,000,000.00</b>	<b>49,762,500.00</b>	<b>0.00</b>		
TRADE	FNMA	01/13/12	88981	FNMA	2.25000	03/15/16	46,250,000.00	48,722,941.25	341,093.75	BNY	MFR
<b>FNMA Total</b>							<b>46,250,000.00</b>	<b>48,722,941.25</b>	<b>341,093.75</b>		
<b>TRADE Total</b>							<b>96,250,000.00</b>	<b>98,485,441.25</b>	<b>341,093.75</b>		
<b>PSI Total</b>							<b>12,646,407,000.00</b>	<b>12,651,120,169.08</b>	<b>1,287,545.84</b>		

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SCAQM	CTDQ	01/13/12	88969	S OF C LAIF	0.00000	12/31/12	38,087.21	38,087.21	0.00	TTC	LAIF
				<b>CTDQ Total</b>			<u>38,087.21</u>	<u>38,087.21</u>	<u>0.00</u>		
				<b>SCAQM - SOUTH COAST AIR QUALITY MGMT Total</b>			<u><b>38,087.21</b></u>	<u><b>38,087.21</b></u>	<u><b>0.00</b></u>		
SLIM	CTDQ	01/13/12	88970	S OF C LAIF	0.00000	12/31/12	9,668.11	9,668.11	0.00	TTC	LAIF
				<b>CTDQ Total</b>			<u>9,668.11</u>	<u>9,668.11</u>	<u>0.00</u>		
				<b>SLIM - SCHOOLS LINKED INSURANCE MGMT Total</b>			<u><b>9,668.11</b></u>	<u><b>9,668.11</b></u>	<u><b>0.00</b></u>		
WASIA	CTDQ	01/13/12	88971	S OF C LAIF	0.00000	12/31/12	13,029.68	13,029.68	0.00	TTC	LAIF
				<b>CTDQ Total</b>			<u>13,029.68</u>	<u>13,029.68</u>	<u>0.00</u>		
				<b>WASIA - WHITTIER AREA SCHOOLS INS AUTHORITY Total</b>			<u><b>13,029.68</b></u>	<u><b>13,029.68</b></u>	<u><b>0.00</b></u>		
				<b>SPI Total</b>			<u><u><b>60,785.00</b></u></u>	<u><u><b>60,785.00</b></u></u>	<u><u><b>0.00</b></u></u>		

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01/11/12	NTRD	87688	FFCB 1.83 (CALLABLE)	Call	100.0000	13,000,000.00	13,000,000.00	85,908.33	13,085,908.33	0.00
01/19/12	NTRD	87773	FFCB 1.45 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	70,486.11	50,070,486.11	0.00
01/19/12	NTRD	87947	FFCB 1.60 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	14,444.44	25,014,444.44	0.00
01/19/12	NTRD	88002	FFCB 1.60 (CALLABLE)	Call	100.0000	13,665,000.00	13,665,000.00	7,895.33	13,672,895.33	6,455.09
01/20/12	NTRD	87652	FFCB 1.37 (CALLABLE)	Call	100.0000	21,445,000.00	21,445,000.00	118,334.70	21,563,334.70	34,129.49
			<b>FFCB Total</b>			<b>123,110,000.00</b>	<b>123,110,000.00</b>	<b>297,068.91</b>	<b>123,407,068.91</b>	<b>40,584.58</b>
01/19/12	NTRD	87672	FHLB 1.85 (CALLABLE)	Call	100.0000	22,150,000.00	22,150,000.00	134,315.14	22,284,315.14	15,611.45
01/20/12	NTRD	87215	FHLB 2.25 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	6,740.56
01/20/12	NTRD	87543	FHLB 1.60 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	147,777.78	25,147,777.78	0.00
01/20/12	NTRD	87565	FHLB 1.60 (CALLABLE)	Call	100.0000	40,000,000.00	40,000,000.00	236,444.44	40,236,444.44	18,531.51
01/20/12	NTRD	87580	FHLB 1.50 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	42,708.33	25,042,708.33	0.00
01/20/12	NTRD	87590	FHLB 1.50 (CALLABLE)	Call	100.0000	13,815,000.00	13,815,000.00	23,600.63	13,838,600.63	0.00
01/20/12	NTRD	87655	FHLB 1.48 (CALLABLE)	Call	100.0000	22,750,000.00	22,750,000.00	111,298.06	22,861,298.06	31,591.07
01/20/12	NTRD	87758	FHLB 1.70 (CALLABLE)	Call	100.0000	33,490,000.00	33,490,000.00	42,699.75	33,532,699.75	0.00
01/24/12	NTRD	87734	FHLB 1.57 (CALLABLE)	Call	100.0000	16,925,000.00	16,925,000.00	89,312.28	17,014,312.28	0.00
01/24/12	NTRD	87735	FHLB 1.50 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	25,000.00	25,025,000.00	0.00
01/24/12	NTRD	87736	FHLB 1.50 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	25,000.00	25,025,000.00	0.00
01/25/12	NTRD	88003	FHLB 1.50 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	93,750.00	25,093,750.00	5,931.86
01/25/12	NTRD	88382	FHLB 1.50 (CALLABLE)	Call	100.0000	32,000,000.00	32,000,000.00	120,000.00	32,120,000.00	0.00
01/25/12	NTRD	88486	FHLB 1.50 (CALLABLE)	Call	100.0000	27,995,000.00	27,995,000.00	104,981.25	28,099,981.25	0.00
01/27/12	NTRD	87745	FHLB 1.52 (CALLABLE)	Call	100.0000	17,775,000.00	17,775,000.00	89,309.50	17,864,309.50	0.00
01/27/12	NTRD	87747	FHLB 1.52 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	125,611.11	25,125,611.11	0.00
01/30/12	NTRD	87512	FHLB 1.55 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	159,305.56	25,159,305.56	0.00
01/30/12	NTRD	87513	FHLB 1.55 (CALLABLE)	Call	100.0000	24,750,000.00	24,750,000.00	157,712.50	24,907,712.50	0.00
01/30/12	NTRD	87632	FHLB 1.51 (CALLABLE)	Call	100.0000	33,425,000.00	33,425,000.00	187,867.07	33,612,867.07	27,826.72
01/30/12	NTRD	87674	FHLB 1.51 (CALLABLE)	Call	100.0000	11,385,000.00	11,385,000.00	63,990.03	11,448,990.03	13,164.10
			<b>FHLB Total</b>			<b>496,460,000.00</b>	<b>496,460,000.00</b>	<b>1,980,683.43</b>	<b>498,440,683.43</b>	<b>119,397.27</b>
01/12/12	NTRD	82587	FHLMC 3.00 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
01/13/12	NTRD	87214	FHLMC 1.88 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	325,344.28
01/18/12	NTRD	87181	FHLMC 2.125 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	33,702.79
01/18/12	NTRD	87970	FHLMC 1.59 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	198,750.00	50,198,750.00	0.00
01/18/12	NTRD	87971	FHLMC 1.59 (CALLABLE)	Call	100.0000	46,000,000.00	46,000,000.00	182,850.00	46,182,850.00	0.00
01/20/12	NTRD	87919	FHLMC 1.50 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	93,750.00	25,093,750.00	0.00
01/26/12	NTRD	87990	FHLMC 1.50 (CALLABLE)	Call	100.0000	22,050,000.00	22,050,000.00	82,687.50	22,132,687.50	20,927.59
01/27/12	NTRD	87274	FHLMC 2.31 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
01/27/12	NTRD	87275	FHLMC 2.31 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00

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01/27/12	NTRD	87991	FHLMC 1.60 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	100,000.00	25,100,000.00	0.00
01/27/12	NTRD	87992	FHLMC 1.60 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	100,000.00	25,100,000.00	5,931.86
<b>FHLMC Total</b>						<b>368,050,000.00</b>	<b>368,050,000.00</b>	<b>758,037.50</b>	<b>368,808,037.50</b>	<b>385,906.52</b>
01/05/12	NTRD	87146	FNMA 2.20 (CALLABLE)	Call	100.0000	31,275,000.00	31,275,000.00	0.00	31,275,000.00	0.00
01/05/12	NTRD	87201	FNMA 2.25 (CALLABLE)	Call	100.0000	36,000,000.00	36,000,000.00	0.00	36,000,000.00	32,354.68
01/18/12	NTRD	87182	FNMA 2.10 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	112,342.64
01/27/12	NTRD	86676	FNMA 2.375 (CALLABLE)	Call	100.0000	22,955,000.00	22,955,000.00	0.00	22,955,000.00	48,507.54
<b>FNMA Total</b>						<b>140,230,000.00</b>	<b>140,230,000.00</b>	<b>0.00</b>	<b>140,230,000.00</b>	<b>193,204.86</b>
01/13/12	NTRD	87180	FHLB 4.75 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
01/19/12	NTRD	87205	FHLB 5.00 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
01/19/12	NTRD	87216	FHLB 5.125 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
01/19/12	NTRD	87238	FHLB 5.75 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
01/19/12	NTRD	87253	FHLB 6.00 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
01/20/12	NTRD	87183	FHLB 5.25 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
01/20/12	NTRD	87204	FHLB 5.125 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
01/27/12	NTRD	87254	FHLB 6.00 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
<b>MCSA-FHLB Total</b>						<b>350,000,000.00</b>	<b>350,000,000.00</b>	<b>0.00</b>	<b>350,000,000.00</b>	<b>0.00</b>
<b>NTRD Total</b>						<b>1,477,850,000.00</b>	<b>1,477,850,000.00</b>	<b>3,035,789.84</b>	<b>1,480,885,789.84</b>	<b>739,093.23</b>
<b>PSI Total</b>						<b>1,477,850,000.00</b>	<b>1,477,850,000.00</b>	<b>3,035,789.84</b>	<b>1,480,885,789.84</b>	<b>739,093.23</b>

Los Angeles County Treasurer  
Investment Transactions Journal  
Sales Detail Report

Group: Specific Purpose Investments  
For the Period January 1, 2012 to January 31, 2012  
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
01/03/12	GF	14004	FLYING TRIANGLE LOAN	Call	100.0000	747.03	747.03	18.71	765.74	0.00
01/10/12	GF	12057	FLYING TRIANGLE LOAN	Call	100.0000	1,034.93	1,034.93	414.28	1,449.21	0.00
01/13/12	GF	16864	FLYING TRIANGLE LOAN	Call	100.0000	1,243.40	1,243.40	125.73	1,369.13	0.00
						<b>FLYING TRIANGLE LOAN Total</b>	<b>3,025.36</b>	<b>558.72</b>	<b>3,584.08</b>	<b>0.00</b>
						<b>GF - GENERAL FUND Total</b>	<b>3,025.36</b>	<b>558.72</b>	<b>3,584.08</b>	<b>0.00</b>
						<b>SPI Total</b>	<b>3,025.36</b>	<b>558.72</b>	<b>3,584.08</b>	<b>0.00</b>

Los Angeles County Treasurer  
 Comparison of Investment Cost to Market Value  
 As of January 31, 2012  
 Attachment IX

SECURITY TYPE	POOLED			SPECIFIC PURPOSE		
	Amortized Cost	Market Value	Difference	Amortized Cost	Market Value	Difference
Collateralized CD's	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Negotiable CD's	5,196,119,600.76	5,191,978,410.53	(4,141,190.23)	0.00	0.00	0.00
Euro CD's	0.00	0.00	0.00	0.00	0.00	0.00
Bankers Acceptances	0.00	0.00	0.00	0.00	0.00	0.00
Commercial Paper	8,786,933,119.42	8,786,595,718.00	(337,401.42)	0.00	0.00	0.00
Governments	374,008,167.28	382,669,250.00	8,661,082.72	85,924.67	109,278.13	23,353.46
Agencies	10,484,028,492.24	10,551,036,314.53	67,007,822.29	1,872,000.00	1,879,171.44	7,171.44
Municipals	7,000,000.00	7,000,000.00	0.00	5,065,000.00	5,065,000.00	0.00
Corp. & Deposit Notes	780,908,009.72	782,139,900.85	1,231,891.13	3,130,672.38	3,163,875.00	33,202.62
Repurchase Agreements	0.00	0.00	0.00	0.00	0.00	0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	0.00
Other	0.00	0.00	0.00	63,780,456.61	63,780,456.61	0.00
<b>TOTAL</b>	<b><u>\$25,628,997,389.42</u></b>	<b><u>\$25,701,419,593.91</u></b>	<b><u>\$72,422,204.49</u></b>	<b><u>\$73,934,053.66</u></b>	<b><u>\$73,997,781.18</u></b>	<b><u>\$63,727.52</u></b>

**Market Pricing Policies and Source:**

The Pooled Surplus Investment Portfolio (PSI) is market priced monthly using Bank of New York Trust Company N.A. (BNY) month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted by BNY, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes are private placements not actively traded, and are not subject to market pricing by BNY. Accordingly, market value is priced at cost. Such non-market priced securities make up 0.03% of the PSI Portfolio.



Los Angeles County Treasurer  
Market Pricing Exceptions  
As of January 31, 2012  
Attachment IXa

Security ID	Security Description	Calculated Market Price
88877	BK OF AMERICA NA BK NOTE	100.00471112
89048	BK OF AMERICA NA BK NOTE	99.96724242
89049	BK OF AMERICA NA BK NOTE	99.96724242
89156	BK OF AMERICA NA BK NOTE	99.94509504
88524	BK OF NOVA SCOTIA HOUSTON CD	100.03864618
88581	WESTPAC BANKING CORP NY FRCD	99.95000000
88898	COMMONWEALTH BK OF AU NY FRCD	99.95000000
88503	UNION BK OF CALIFORNIA CD	100.00108272
88551	UNION BK OF CALIFORNIA CD	100.00049795
88707	UNION BK OF CALIFORNIA CD	100.00141202
88752	UNION BK OF CALIFORNIA CD	99.99999269
89046	UNION BK OF CALIFORNIA CD	99.97823013
89136	CITIBANK NA CD	99.92468364
89116	CHASE BK USA NA CD	99.88462004
89076	CHASE BK USA NA CD	99.87885881
89092	CHASE BK USA NA CD	99.87741986
89127	CITIBANK NA CD	99.88213558
89120	CHASE BK USA NA CD	99.87454218
88772	CREDIT AGRICOLE CIB NY CD	100.00099977
88825	UBS AG STAMFORD CT CD	100.00013881
88826	UBS AG STAMFORD CT CD	100.00013881
88709	SOCIETE GENERALE NY CD	100.00094418
88482	NORDEA BK FINLAND PLC NY CD	100.00044421
88846	BNP PARIBAS SF CD	100.00233291
88817	DEUTSCHE BK AG NY CD	100.00133300
88818	DEUTSCHE BK AG NY CD	100.00133300
88862	BNP PARIBAS SF CD	100.00349937
88793	SVENSKA HANDELSBANKEN AB NY CD	100.00183079
88821	BNP PARIBAS SF CD	100.00358256
88507	LLOYDS TSB BK PLC NY CD	100.00099765
88508	LLOYDS TSB BK PLC NY CD	100.00099765
88552	ROYAL BK OF SCOTLAND PLC CT CD	100.00252450
88553	ROYAL BK OF SCOTLAND PLC CT CD	100.00252450
88550	UBS AG STAMFORD CT CD	100.00145554
88538	LLOYDS TSB BK PLC NY CD	100.00174644
88544	DNB BANK ASA NY CD	99.99916403
88613	COMMERZBANK AG NY CD	100.00757622
88943	BNP PARIBAS SF CD	100.00830217
88623	COMMERZBANK AG NY CD	100.00815909
88644	COMMERZBANK AG NY CD	100.00874197
88837	SOCIETE GENERALE NY CD	100.00666215
88838	SOCIETE GENERALE NY CD	100.00666215
88994	BNP PARIBAS SF CD	100.00666391
89016	CREDIT AGRICOLE CIB NY CD	100.00755261
88768	SVENSKA HANDELSBANKEN AB NY CD	100.00707142
88720	UBS AG STAMFORD CT CD	100.00465875
88359	RABOBANK NEDERLAND NV NY CD	100.00828910
88380	CREDIT SUISSE NY CD	100.01275776
88403	RABOBANK NEDERLAND NV NY CD	100.00931560
88360	BK OF NOVA SCOTIA HOUSTON CD	99.99732459
88747	LLOYDS TSB BK PLC NY CD	100.00465823
88704	CREDIT SUISSE NY CD	100.00932183
88687	DNB BANK ASA NY CD	99.99143897
88489	SVENSKA HANDELSBANKEN AB NY CD	100.01004578
88754	BARCLAYS BK PLC NY CD	100.00159936
88410	NORDEA BK FINLAND PLC NY CD	100.00722591
88411	SVENSKA HANDELSBANKEN AB NY CD	100.00642108
89031	DEUTSCHE BK AG NY CD	99.99999671
89135	BNP PARIBAS SF CD	99.99999890
89093	CREDIT AGRICOLE CIB NY CD	100.00749567
89094	CREDIT AGRICOLE CIB NY CD	100.00749567
88488	BK OF NOVA SCOTIA HOUSTON CD	99.99249018

Security ID	Security Description	Calculated Market Price
88863	SOCIETE GENERALE NY CD	100.02236836
89114	DEUTSCHE BK AG NY CD	99.99655530
88563	BK OF NOVA SCOTIA HOUSTON CD	99.99098976
88536	SVENSKA HANDELSBANKEN AB NY CD	100.01421787
88652	DNB BANK ASA NY CD	100.01061966
88653	DNB BANK ASA NY CD	100.01061966
88701	NORDEA BK FINLAND PLC NY CD	100.00268699
89050	ROYAL BK OF SCOTLAND PLC CD	99.99455122
88713	RABOBANK NEDERLAND NV NY CD	99.99288629
87886	COMMONWEALTH BK OF AU NY CD	99.98574033
87887	COMMONWEALTH BK OF AU NY CD	99.98574033
88746	SVENSKA HANDELSBANKEN AB NY CD	99.99919576
89041	BARCLAYS BK PLC NY CD	99.97709266
89042	BARCLAYS BK PLC NY CD	99.97709266
89097	ROYAL BK OF SCOTLAND PLC CT CD	99.97052210
88797	BK OF NOVA SCOTIA HOUSTON CD	99.93776299
88798	NORDEA BK FINLAND PLC NY CD	99.97703542
88823	NORDEA BK FINLAND PLC NY CD	99.97587157
88962	RABOBANK NEDERLAND NV NY CD	99.9855165
89038	RABOBANK NEDERLAND NV NY CD	99.9855165
89039	RABOBANK NEDERLAND NV NY CD	99.9578051
88824	AU & NZ BANKING GRP NY CD	99.9112071
88819	BK OF NOVA SCOTIA HOUSTON CD	99.9112061
88744	RABOBANK NEDERLAND NV NY CD	99.9755171
88745	RABOBANK NEDERLAND NV NY CD	99.9755171
88430	TORONTO DOMINION BK NY CD	99.9045271
88181	AU & NZ BANKING GRP NY CD	99.9377312
86658	BARCLAYS BK PLC NY CD	100.0235635
89126	NORDEA BK FINLAND PLC NY CD	99.9080514
89128	BK OF MONTREAL CHICAGO CD	99.8821202
89129	CIBC NY CD	99.8844776
89174	CREDIT SUISSE NY CD	99.9101577
89175	CREDIT SUISSE NY CD	99.9101577
88282	BK OF MONTREAL CHICAGO CD	99.9074310
88283	BK OF MONTREAL CHICAGO CD	99.9074310
88589	CIBC NY CD	99.8247947
88590	CIBC NY CD	99.8247947
88799	WESTPAC BANKING CORP NY CD	99.8415089
88796	AU & NZ BANKING GRP NY CD	99.8019618
89152	WESTPAC BANKING CORP NY CD	99.8415089
88800	TORONTO DOMINION BK NY CD	99.7574486
88820	TORONTO DOMINION BK NY CD	99.7557964
88773	BK OF NOVA SCOTIA HOUSTON CD	99.8254795
88692	COMMONWEALTH BK OF AU NY CD	99.7756837
88693	COMMONWEALTH BK OF AU NY CD	99.7756837
88566	TORONTO DOMINION BK NY CD	99.7507690
88568	TORONTO DOMINION BK NY CD	99.7507690
88572	WESTPAC BANKING CORP NY CD	99.8668458
88409	AU & NZ BANKING GRP NY CD	99.8336239
89091	COMMONWEALTH BK OF AU NY CD	99.6973736
88068	ROYAL BK OF CANADA NY CD	99.5083889
88542	AU & NZ BANKING GRP NY CD	99.2701769
88543	AU & NZ BANKING GRP NY CD	99.2701769
88513	WESTPAC BANKING CORP NY CD	99.4299287
88608	ROYAL BK OF CANADA NY CD	99.3323669
89186	SVENSKA HANDELSBANKEN AB NY CD	99.9090183

Los Angeles County Treasurer  
Treasurer Portfolio Compared to Market Value  
As of January 31, 2012  
Fund: Pooled Surplus Investments  
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	88203	LACCAL BANS	0.55100	06/30/14	7,000,000.00	7,000,000.00	7,000,000.00
		<b>BAN Total</b>					<u>7,000,000.00</u>	<u>7,000,000.00</u>	<u>7,000,000.00</u>
PSI	NTRD	BNOT	88703	BK OF AMERICA NA BK NOTE	0.54000	03/21/12	50,000,000.00	50,000,000.00	50,008,300.00
PSI	NTRD	BNOT	88877	BK OF AMERICA NA BK NOTE	0.40000	03/05/12	41,000,000.00	41,000,000.00	41,001,931.10
PSI	NTRD	BNOT	89048	BK OF AMERICA NA BK NOTE	0.40000	03/30/12	50,000,000.00	50,000,000.00	49,983,621.00
PSI	NTRD	BNOT	89049	BK OF AMERICA NA BK NOTE	0.40000	03/30/12	25,000,000.00	25,000,000.00	24,991,810.50
PSI	NTRD	BNOT	89156	BK OF AMERICA NA BK NOTE	0.49000	04/30/12	34,000,000.00	34,000,000.00	33,981,332.30
		<b>BNOT Total</b>					<u>200,000,000.00</u>	<u>200,000,000.00</u>	<u>199,966,994.90</u>
PSI	NTRD	CNFL	84432	TOYOTA MOTOR CREDIT CORP FRN	0.77660	07/27/12	50,000,000.00	50,000,000.00	50,053,000.00
PSI	NTRD	CNFL	88044	TOYOTA MOTOR CREDIT CORP FRN	0.77950	10/12/12	50,000,000.00	50,000,000.00	50,065,500.00
PSI	NTRD	CNFL	85269	TOYOTA MOTOR CREDIT CORP FRN	0.60722	11/15/12	50,000,000.00	50,000,000.00	50,066,000.00
PSI	NTRD	CNFL	88615	TOYOTA MOTOR CREDIT CORP FRN	0.75448	12/17/12	25,000,000.00	25,000,000.00	25,026,000.00
PSI	NTRD	CNFL	88188	GE CAPITAL CORP MTN FRN	1.14350	03/14/13	25,000,000.00	25,001,430.22	25,092,750.00
PSI	NTRD	CNFL	88095	GE CAPITAL CORP MTN FRN	1.43250	01/07/14	19,150,000.00	18,911,209.56	19,138,031.25
		<b>CNFL Total</b>					<u>219,150,000.00</u>	<u>218,912,639.78</u>	<u>219,441,281.25</u>
PSI	NTRD	CNFM	87874	WESTPAC BANKING CORP NY FRN	0.37530	03/26/12	50,000,000.00	50,000,750.06	50,002,800.00
PSI	NTRD	CNFM	87917	ROYAL BK OF CANADA NY FRN	0.39780	09/27/12	50,000,000.00	50,000,000.00	49,997,650.00
		<b>CNFM Total</b>					<u>100,000,000.00</u>	<u>100,000,750.06</u>	<u>100,000,450.00</u>
PSI	NTRD	CNFRQ	88716	GE CAPITAL CORP MTN FRN	1.50000	12/29/14	35,000,000.00	35,000,000.00	34,860,350.00
PSI	NTRD	CNFRQ	89124	GE CAPITAL CORP MTN FRN	1.37500	01/30/15	25,000,000.00	25,000,000.00	24,776,000.00
		<b>CNFRQ Total</b>					<u>60,000,000.00</u>	<u>60,000,000.00</u>	<u>59,636,350.00</u>
PSI	NTRD	CNFX	80245	GE CAPITAL CORP MTN	5.87500	02/15/12	9,000,000.00	8,990,009.33	9,017,100.00
PSI	NTRD	CNFX	80466	GE CAPITAL CORP MTN	5.87500	02/15/12	10,000,000.00	10,000,949.43	10,019,000.00
PSI	NTRD	CNFX	80700	GE CAPITAL CORP MTN	5.87500	02/15/12	10,000,000.00	10,003,078.08	10,019,000.00
PSI	NTRD	CNFX	80743	GE CAPITAL CORP MTN	5.87500	02/15/12	10,000,000.00	10,002,934.91	10,019,000.00
PSI	NTRD	CNFX	86231	GE CAPITAL CORP MTN	5.87500	02/15/12	12,070,000.00	12,094,812.87	12,092,933.00
PSI	NTRD	CNFX	86428	GE CAPITAL CORP MTN	5.87500	02/15/12	25,000,000.00	25,051,434.78	25,047,500.00
PSI	NTRD	CNFX	87500	GE CAPITAL CORP MTN	5.87500	02/15/12	22,252,000.00	22,297,663.01	22,294,278.80
PSI	NTRD	CNFX	80257	GE CAPITAL CORP MTN	4.37500	03/03/12	5,900,000.00	5,879,085.12	5,916,284.00
PSI	NTRD	CNFX	86875	GE CAPITAL CORP MTN	6.00000	06/15/12	16,189,000.00	16,513,924.18	16,495,943.44
PSI	NTRD	CNFX	81648	BARCLAYS BK PLC NY MTN	5.45000	09/12/12	10,606,000.00	10,773,431.32	10,858,847.04
PSI	NTRD	CNFX	85361	GE CAPITAL CORP MTN	2.80000	01/08/13	25,000,000.00	25,314,273.26	25,501,000.00
PSI	NTRD	CNFX	87649	GE CAPITAL CORP MTN	4.80000	05/01/13	19,342,000.00	20,098,477.97	20,260,938.42
PSI	NTRD	CNFX	88868	GE CAPITAL CORP MTN	2.15000	01/09/15	25,000,000.00	24,974,545.62	25,553,000.00
		<b>CNFX Total</b>					<u>200,359,000.00</u>	<u>201,994,619.88</u>	<u>203,094,824.70</u>

Los Angeles County Treasurer  
Treasurer Portfolio Compared to Market Value  
As of January 31, 2012  
Fund: Pooled Surplus Investments  
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	88666	CHARIOT FUNDING LLC CP	0.16000	02/01/12	50,000,000.00	50,000,000.00	49,998,595.00
PSI	NTRD	CPD	88669	SHEFFIELD RECEIVABLES CORP CP	0.35000	02/01/12	25,000,000.00	25,000,000.00	24,999,297.50
PSI	NTRD	CPD	88675	ATLANTIS ONE FUNDING CORP CP	0.33000	02/01/12	25,000,000.00	25,000,000.00	24,999,352.50
PSI	NTRD	CPD	88717	ATLANTIS ONE FUNDING CORP CP	0.35000	02/01/12	50,000,000.00	50,000,000.00	49,998,705.00
PSI	NTRD	CPD	88727	RBS FINANCE NV NA INC CP	0.31000	02/01/12	50,000,000.00	50,000,000.00	49,998,595.00
PSI	NTRD	CPD	88741	DEUTSCHE BK FINANCIAL LLC CP	0.41000	02/01/12	50,000,000.00	50,000,000.00	49,998,595.00
PSI	NTRD	CPD	88748	ATLANTIS ONE FUNDING CORP CP	0.35000	02/01/12	25,000,000.00	25,000,000.00	24,999,352.50
PSI	NTRD	CPD	88787	DANSKE CORP CP	0.32000	02/01/12	50,000,000.00	50,000,000.00	49,998,595.00
PSI	NTRD	CPD	88832	ABBEY NATIONAL NA LLC CP	0.31000	02/01/12	50,000,000.00	50,000,000.00	49,998,705.00
PSI	NTRD	CPD	88845	BRYANT PARK FUNDING LLC CP	0.17000	02/01/12	25,000,000.00	25,000,000.00	24,999,297.50
PSI	NTRD	CPD	88892	BARTON CAPITAL LLC CP	0.95000	02/01/12	50,000,000.00	50,000,000.00	49,998,595.00
PSI	NTRD	CPD	88894	BARTON CAPITAL LLC CP	1.03000	02/01/12	35,000,000.00	35,000,000.00	34,999,016.50
PSI	NTRD	CPD	89098	BARTON CAPITAL LLC CP	0.42000	02/01/12	50,000,000.00	50,000,000.00	49,998,595.00
PSI	NTRD	CPD	89180	BARTON CAPITAL LLC CP	0.20000	02/01/12	50,000,000.00	50,000,000.00	49,998,595.00
PSI	NTRD	CPD	88673	SHEFFIELD RECEIVABLES CORP CP	0.35000	02/02/12	15,362,000.00	15,361,850.65	15,361,443.90
PSI	NTRD	CPD	88706	RBS FINANCE NV NA INC CP	0.31000	02/02/12	50,000,000.00	49,999,569.44	49,998,190.00
PSI	NTRD	CPD	88847	ATLANTIS ONE FUNDING CORP CP	0.26000	02/02/12	50,000,000.00	49,999,638.89	49,998,415.00
PSI	NTRD	CPD	88861	ATLANTIS ONE FUNDING CORP CP	0.27000	02/02/12	38,000,000.00	37,999,715.00	37,998,795.40
PSI	NTRD	CPD	88905	BARTON CAPITAL LLC CP	0.95000	02/02/12	36,000,000.00	35,999,050.00	35,998,696.80
PSI	NTRD	CPD	89063	BARTON CAPITAL LLC CP	0.60000	02/02/12	50,000,000.00	49,999,166.67	49,998,190.00
PSI	NTRD	CPD	88630	ATLANTIS ONE FUNDING CORP CP	0.33000	02/03/12	25,000,000.00	24,999,541.67	24,999,062.50
PSI	NTRD	CPD	88659	ATLANTIS ONE FUNDING CORP CP	0.33000	02/03/12	25,000,000.00	24,999,541.67	24,999,062.50
PSI	NTRD	CPD	88702	HSBC FINANCE CORP CP	0.28000	02/03/12	50,000,000.00	49,999,222.22	49,997,790.00
PSI	NTRD	CPD	88719	CHARIOT FUNDING LLC CP	0.16000	02/03/12	25,000,000.00	24,999,777.78	24,998,895.00
PSI	NTRD	CPD	88771	ING US FUNDING LLC CP	0.26000	02/03/12	43,000,000.00	42,999,378.89	42,998,099.40
PSI	NTRD	CPD	88844	COMMERZBANK US FINANCE INC CP	0.33000	02/03/12	25,000,000.00	24,999,541.67	24,998,895.00
PSI	NTRD	CPD	88859	DEUTSCHE BK FINANCIAL LLC CP	0.35000	02/03/12	50,000,000.00	49,999,027.78	49,997,790.00
PSI	NTRD	CPD	88870	COMMERZBANK US FINANCE INC CP	0.33000	02/03/12	50,000,000.00	49,999,083.33	49,997,790.00
PSI	NTRD	CPD	89056	BARTON CAPITAL LLC CP	0.60000	02/03/12	50,000,000.00	49,998,333.33	49,997,790.00
PSI	NTRD	CPD	89139	REGENCY MARKETS NO. 1 INC CP	0.16000	02/03/12	25,000,000.00	24,999,777.78	24,998,895.00
PSI	NTRD	CPD	89142	REGENCY MARKETS NO. 1 INC CP	0.16000	02/03/12	35,000,000.00	34,999,688.89	34,998,453.00
PSI	NTRD	CPD	88562	SHEFFIELD RECEIVABLES CORP CP	0.35000	02/06/12	25,000,000.00	24,998,784.72	24,998,290.00
PSI	NTRD	CPD	88632	CAFCO LLC CP	0.22000	02/06/12	25,000,000.00	24,999,236.11	24,998,290.00
PSI	NTRD	CPD	88854	REGENCY MARKETS NO. 1 INC CP	0.24000	02/06/12	50,000,000.00	49,998,333.33	49,996,580.00
PSI	NTRD	CPD	88876	DANSKE CORP CP	0.33000	02/06/12	25,000,000.00	24,998,854.17	24,998,290.00
PSI	NTRD	CPD	88879	DEUTSCHE BK FINANCIAL LLC CP	0.35000	02/06/12	50,000,000.00	49,997,569.44	49,996,580.00
PSI	NTRD	CPD	88987	BARTON CAPITAL LLC CP	0.85000	02/06/12	25,000,000.00	24,997,048.61	24,998,290.00
PSI	NTRD	CPD	89006	BARTON CAPITAL LLC CP	0.85000	02/06/12	37,000,000.00	36,995,631.94	36,997,469.20
PSI	NTRD	CPD	89040	BARTON CAPITAL LLC CP	0.75000	02/06/12	33,050,000.00	33,046,557.29	33,047,739.38
PSI	NTRD	CPD	89108	BARTON CAPITAL LLC CP	0.38000	02/06/12	50,000,000.00	49,997,361.11	49,996,580.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	89158	BARTON CAPITAL LLC CP	0.30000	02/06/12	50,000,000.00	49,997,916.66	49,996,580.00
PSI	NTRD	CPD	89173	BARTON CAPITAL LLC CP	0.30000	02/06/12	40,000,000.00	39,998,333.34	39,997,264.00
PSI	NTRD	CPD	88526	CRC FUNDING LLC CP	0.26000	02/07/12	25,000,000.00	24,998,916.67	24,998,090.00
PSI	NTRD	CPD	88633	CAFCO LLC CP	0.22000	02/07/12	25,000,000.00	24,999,083.33	24,998,090.00
PSI	NTRD	CPD	88855	ATLANTIS ONE FUNDING CORP CP	0.26000	02/07/12	50,000,000.00	49,997,833.33	49,996,955.00
PSI	NTRD	CPD	88880	ABBEY NATIONAL NA LLC CP	0.31000	02/07/12	50,000,000.00	49,997,416.67	49,996,955.00
PSI	NTRD	CPD	88884	DANSKE CORP CP	0.31000	02/07/12	30,000,000.00	29,998,450.00	29,997,708.00
PSI	NTRD	CPD	88988	BARTON CAPITAL LLC CP	0.85000	02/07/12	30,000,000.00	29,995,750.00	29,997,708.00
PSI	NTRD	CPD	89080	BARTON CAPITAL LLC CP	0.50000	02/07/12	50,000,000.00	49,995,833.33	49,996,180.00
PSI	NTRD	CPD	89118	BARTON CAPITAL LLC CP	0.40000	02/07/12	50,000,000.00	49,996,666.66	49,996,180.00
PSI	NTRD	CPD	88528	REGENCY MARKETS NO. 1 INC CP	0.37000	02/08/12	38,000,000.00	37,997,266.11	37,996,789.00
PSI	NTRD	CPD	88571	REGENCY MARKETS NO. 1 INC CP	0.36000	02/08/12	15,096,000.00	15,094,943.28	15,094,724.39
PSI	NTRD	CPD	88625	CHARIOT FUNDING LLC CP	0.18000	02/08/12	30,000,000.00	29,998,950.00	29,997,465.00
PSI	NTRD	CPD	88626	UBS FINANCE (DELAWARE) LLC CP	0.33000	02/08/12	50,000,000.00	49,996,791.67	49,995,775.00
PSI	NTRD	CPD	88628	THAMES ASSET GLOBAL SEC INC CP	0.45000	02/08/12	17,542,000.00	17,540,465.07	17,540,517.70
PSI	NTRD	CPD	88648	THAMES ASSET GLOBAL SEC INC CP	0.45000	02/08/12	7,661,000.00	7,660,329.66	7,660,352.65
PSI	NTRD	CPD	88665	THAMES ASSET GLOBAL SEC INC CP	0.32000	02/08/12	20,000,000.00	19,998,755.56	19,998,310.00
PSI	NTRD	CPD	88724	THAMES ASSET GLOBAL SEC INC CP	0.40000	02/08/12	29,856,000.00	29,853,677.87	29,853,477.17
PSI	NTRD	CPD	88749	THAMES ASSET GLOBAL SEC INC CP	0.43000	02/08/12	26,303,000.00	26,300,800.78	26,300,777.40
PSI	NTRD	CPD	88885	ATLANTIS ONE FUNDING CORP CP	0.26000	02/08/12	50,000,000.00	49,997,472.22	49,996,665.00
PSI	NTRD	CPD	88949	REGENCY MARKETS NO. 1 INC CP	0.21000	02/08/12	35,478,000.00	35,476,551.32	35,475,002.11
PSI	NTRD	CPD	89025	DANSKE CORP CP	0.25000	02/08/12	25,000,000.00	24,998,784.72	24,997,887.50
PSI	NTRD	CPD	89085	REGENCY MARKETS NO. 1 INC CP	0.19000	02/08/12	25,434,000.00	25,433,060.36	25,431,850.83
PSI	NTRD	CPD	89137	BARTON CAPITAL LLC CP	0.38000	02/08/12	50,000,000.00	49,996,305.56	49,995,775.00
PSI	NTRD	CPD	88756	DEUTSCHE BK FINANCIAL LLC CP	0.43000	02/09/12	50,000,000.00	49,995,222.22	49,995,375.00
PSI	NTRD	CPD	88871	DANSKE CORP CP	0.32000	02/09/12	30,000,000.00	29,997,866.67	29,997,225.00
PSI	NTRD	CPD	88891	ATLANTIS ONE FUNDING CORP CP	0.27000	02/09/12	50,000,000.00	49,997,000.00	49,996,375.00
PSI	NTRD	CPD	88907	COMMERZBANK US FINANCE INC CP	0.33000	02/09/12	50,000,000.00	49,996,333.33	49,995,375.00
PSI	NTRD	CPD	89109	DANSKE CORP CP	0.24000	02/09/12	25,000,000.00	24,998,666.67	24,997,687.50
PSI	NTRD	CPD	88757	HSBC FINANCE CORP CP	0.25000	02/10/12	25,000,000.00	24,998,437.50	24,997,485.00
PSI	NTRD	CPD	88758	UBS FINANCE (DELAWARE) LLC CP	0.29000	02/10/12	50,000,000.00	49,996,375.00	49,994,970.00
PSI	NTRD	CPD	88860	COMMERZBANK US FINANCE INC CP	0.33000	02/10/12	50,000,000.00	49,995,875.00	49,994,970.00
PSI	NTRD	CPD	88883	DANSKE CORP CP	0.32000	02/10/12	25,000,000.00	24,998,000.00	24,997,485.00
PSI	NTRD	CPD	88890	ABBEY NATIONAL NA LLC CP	0.31000	02/10/12	50,000,000.00	49,996,125.00	49,996,080.00
PSI	NTRD	CPD	88921	ATLANTIS ONE FUNDING CORP CP	0.26000	02/10/12	50,000,000.00	49,996,750.00	49,996,080.00
PSI	NTRD	CPD	88929	DANSKE CORP CP	0.30000	02/10/12	50,000,000.00	49,996,250.00	49,994,970.00
PSI	NTRD	CPD	88972	ATLANTIS ONE FUNDING CORP CP	0.25000	02/10/12	40,000,000.00	39,997,500.00	39,996,864.00
PSI	NTRD	CPD	89008	ATLANTIS ONE FUNDING CORP CP	0.24000	02/10/12	25,000,000.00	24,998,500.00	24,998,040.00
PSI	NTRD	CPD	88909	ABBEY NATIONAL NA LLC CP	0.31000	02/13/12	50,000,000.00	49,994,833.33	49,995,205.00
PSI	NTRD	CPD	88916	DANSKE CORP CP	0.30000	02/13/12	25,000,000.00	24,997,500.00	24,996,880.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	88936	ATLANTIS ONE FUNDING CORP CP	0.26000	02/13/12	50,000,000.00	49,995,666.67	49,995,205.00
PSI	NTRD	CPD	88950	REGENCY MARKETS NO. 1 INC CP	0.21000	02/13/12	25,000,000.00	24,998,250.00	24,996,880.00
PSI	NTRD	CPD	88923	ING US FUNDING LLC CP	0.24000	02/14/12	41,000,000.00	40,996,446.67	40,994,555.20
PSI	NTRD	CPD	88924	ATLANTIS ONE FUNDING CORP CP	0.26000	02/14/12	50,000,000.00	49,995,305.56	49,994,915.00
PSI	NTRD	CPD	88952	ABBEY NATIONAL NA LLC CP	0.33000	02/14/12	50,000,000.00	49,994,041.67	49,994,915.00
PSI	NTRD	CPD	88968	DEUTSCHE BK FINANCIAL LLC CP	0.31000	02/14/12	50,000,000.00	49,994,402.78	49,993,360.00
PSI	NTRD	CPD	88984	REGENCY MARKETS NO. 1 INC CP	0.22000	02/14/12	50,000,000.00	49,996,027.78	49,993,360.00
PSI	NTRD	CPD	88985	REGENCY MARKETS NO. 1 INC CP	0.22000	02/14/12	1,589,000.00	1,588,873.76	1,588,788.98
PSI	NTRD	CPD	88791	UBS FINANCE (DELAWARE) LLC CP	0.29000	02/15/12	50,000,000.00	49,994,361.11	49,992,955.00
PSI	NTRD	CPD	88937	ABBEY NATIONAL NA LLC CP	0.31000	02/15/12	50,000,000.00	49,993,972.22	49,994,625.00
PSI	NTRD	CPD	88956	COMMERZBANK US FINANCE INC CP	0.33000	02/15/12	25,000,000.00	24,996,791.67	24,996,477.50
PSI	NTRD	CPD	88986	REGENCY MARKETS NO. 1 INC CP	0.22000	02/15/12	21,605,000.00	21,603,151.57	21,601,955.86
PSI	NTRD	CPD	88997	BRYANT PARK FUNDING LLC CP	0.17000	02/15/12	25,000,000.00	24,998,347.22	24,996,477.50
PSI	NTRD	CPD	88998	BRYANT PARK FUNDING LLC CP	0.17000	02/15/12	26,688,000.00	26,686,235.63	26,684,239.66
PSI	NTRD	CPD	89007	REGENCY MARKETS NO. 1 INC CP	0.22000	02/15/12	10,000,000.00	9,999,144.45	9,998,591.00
PSI	NTRD	CPD	89012	REGENCY MARKETS NO. 1 INC CP	0.21000	02/15/12	50,000,000.00	49,995,916.66	49,992,955.00
PSI	NTRD	CPD	89183	THAMES ASSET GLOBAL SEC INC CP	0.17000	02/15/12	25,000,000.00	24,998,347.23	25,000,000.00
PSI	NTRD	CPD	88795	UBS FINANCE (DELAWARE) LLC CP	0.29000	02/16/12	50,000,000.00	49,993,958.33	49,992,555.00
PSI	NTRD	CPD	88910	RBS FINANCE NV NA INC CP	0.24000	02/16/12	50,000,000.00	49,995,000.00	49,992,555.00
PSI	NTRD	CPD	88953	ING US FUNDING LLC CP	0.24000	02/16/12	50,000,000.00	49,995,000.00	49,992,555.00
PSI	NTRD	CPD	88991	REGENCY MARKETS NO. 1 INC CP	0.22000	02/16/12	42,379,000.00	42,375,115.26	42,372,689.77
PSI	NTRD	CPD	88999	DANSKE CORP CP	0.29000	02/16/12	25,000,000.00	24,996,979.17	24,996,277.50
PSI	NTRD	CPD	89014	BRYANT PARK FUNDING LLC CP	0.17000	02/16/12	21,051,000.00	21,049,508.89	21,047,865.51
PSI	NTRD	CPD	89022	REGENCY MARKETS NO. 1 INC CP	0.21000	02/16/12	43,777,000.00	43,773,169.51	43,770,481.60
PSI	NTRD	CPD	88631	CHARIOT FUNDING LLC CP	0.18000	02/17/12	25,000,000.00	24,998,000.00	24,996,075.00
PSI	NTRD	CPD	88688	COMMERZBANK US FINANCE INC CP	0.47000	02/17/12	50,000,000.00	49,989,555.55	49,992,150.00
PSI	NTRD	CPD	88699	VARIABLE FUNDING CAP CO LLC CP	0.21000	02/17/12	25,000,000.00	24,997,666.67	24,997,020.00
PSI	NTRD	CPD	88896	RBS FINANCE NV NA INC CP	0.28000	02/17/12	50,000,000.00	49,993,777.78	49,992,150.00
PSI	NTRD	CPD	88904	DEUTSCHE BK FINANCIAL LLC CP	0.38000	02/17/12	50,000,000.00	49,991,555.56	49,992,150.00
PSI	NTRD	CPD	88980	ABBEY NATIONAL NA LLC CP	0.32000	02/17/12	50,000,000.00	49,992,888.89	49,994,040.00
PSI	NTRD	CPD	88989	SHEFFIELD RECEIVABLES CORP CP	0.20000	02/17/12	25,000,000.00	24,997,777.78	24,996,075.00
PSI	NTRD	CPD	89023	DEUTSCHE BK FINANCIAL LLC CP	0.30000	02/17/12	50,000,000.00	49,993,333.34	49,992,150.00
PSI	NTRD	CPD	88735	COMMERZBANK US FINANCE INC CP	0.47000	02/21/12	50,000,000.00	49,986,944.45	49,990,540.00
PSI	NTRD	CPD	88996	THAMES ASSET GLOBAL SEC INC CP	0.25000	02/21/12	25,000,000.00	24,996,527.78	24,995,270.00
PSI	NTRD	CPD	89001	THAMES ASSET GLOBAL SEC INC CP	0.25000	02/21/12	50,000,000.00	49,993,055.55	49,990,540.00
PSI	NTRD	CPD	89036	BRYANT PARK FUNDING LLC CP	0.17000	02/21/12	50,000,000.00	49,995,277.77	49,990,540.00
PSI	NTRD	CPD	89037	REGENCY MARKETS NO. 1 INC CP	0.21000	02/21/12	50,000,000.00	49,994,166.67	49,990,540.00
PSI	NTRD	CPD	89065	REGENCY MARKETS NO. 1 INC CP	0.22000	02/21/12	6,048,000.00	6,047,260.80	6,046,855.72
PSI	NTRD	CPD	89068	ATLANTIS ONE FUNDING CORP CP	0.22000	02/21/12	27,100,000.00	27,096,687.78	27,096,138.25
PSI	NTRD	CPD	89069	REGENCY MARKETS NO. 1 INC CP	0.22000	02/21/12	47,000,000.00	46,994,255.56	46,991,107.60

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	89153	THAMES ASSET GLOBAL SEC INC CP	0.20000	02/21/12	50,000,000.00	49,994,444.45	49,990,540.00
PSI	NTRD	CPD	89154	THAMES ASSET GLOBAL SEC INC CP	0.20000	02/21/12	1,009,000.00	1,008,887.89	1,008,809.10
PSI	NTRD	CPD	89155	THAMES ASSET GLOBAL SEC INC CP	0.20000	02/21/12	49,508,000.00	49,502,499.11	49,498,633.09
PSI	NTRD	CPD	88869	HSBC FINANCE CORP CP	0.26000	02/22/12	50,000,000.00	49,992,416.67	49,990,135.00
PSI	NTRD	CPD	89002	ING US FUNDING LLC CP	0.24000	02/22/12	50,000,000.00	49,993,000.00	49,990,135.00
PSI	NTRD	CPD	89029	ABBEY NATIONAL NA LLC CP	0.32000	02/22/12	50,000,000.00	49,990,666.67	49,992,580.00
PSI	NTRD	CPD	89100	REGENCY MARKETS NO. 1 INC CP	0.22000	02/22/12	16,010,000.00	16,007,945.38	16,006,841.23
PSI	NTRD	CPD	89105	COMMERZBANK US FINANCE INC CP	0.28000	02/22/12	50,000,000.00	49,991,833.33	49,990,135.00
PSI	NTRD	CPD	89161	DEUTSCHE BK FINANCIAL LLC CP	0.25000	02/22/12	50,000,000.00	49,992,708.33	49,990,135.00
PSI	NTRD	CPD	89162	DEUTSCHE BK FINANCIAL LLC CP	0.25000	02/22/12	25,000,000.00	24,996,354.16	24,995,067.50
PSI	NTRD	CPD	89032	ING US FUNDING LLC CP	0.23000	02/23/12	50,000,000.00	49,992,972.22	49,989,735.00
PSI	NTRD	CPD	89045	DANSKE CORP CP	0.29000	02/23/12	25,000,000.00	24,995,569.45	24,994,867.50
PSI	NTRD	CPD	89066	UBS FINANCE (DELAWARE) LLC CP	0.17000	02/23/12	50,000,000.00	49,994,805.56	49,989,735.00
PSI	NTRD	CPD	88802	SHEFFIELD RECEIVABLES CORP CP	0.35000	02/24/12	16,000,000.00	15,996,422.22	15,996,585.60
PSI	NTRD	CPD	88922	RBS FINANCE NV NA INC CP	0.25000	02/24/12	50,000,000.00	49,992,013.89	49,989,330.00
PSI	NTRD	CPD	89054	ABBEY NATIONAL NA LLC CP	0.33000	02/24/12	50,000,000.00	49,989,458.33	49,992,000.00
PSI	NTRD	CPD	89084	BRYANT PARK FUNDING LLC CP	0.17000	02/24/12	25,000,000.00	24,997,284.72	24,994,665.00
PSI	NTRD	CPD	89087	BRYANT PARK FUNDING LLC CP	0.17000	02/24/12	50,000,000.00	49,994,569.45	49,989,330.00
PSI	NTRD	CPD	89095	BRYANT PARK FUNDING LLC CP	0.17000	02/24/12	50,000,000.00	49,994,569.45	49,989,330.00
PSI	NTRD	CPD	89111	BRYANT PARK FUNDING LLC CP	0.17000	02/24/12	7,995,000.00	7,994,131.65	7,993,293.87
PSI	NTRD	CPD	88766	COMMERZBANK US FINANCE INC CP	0.47500	02/27/12	50,000,000.00	49,982,847.22	49,988,125.00
PSI	NTRD	CPD	88927	HSBC FINANCE CORP CP	0.26000	02/27/12	50,000,000.00	49,990,611.11	49,988,125.00
PSI	NTRD	CPD	89101	REGENCY MARKETS NO. 1 INC CP	0.22000	02/27/12	50,000,000.00	49,992,055.56	49,988,125.00
PSI	NTRD	CPD	89103	REGENCY MARKETS NO. 1 INC CP	0.21000	02/27/12	25,000,000.00	24,996,208.33	24,994,062.50
PSI	NTRD	CPD	89110	REGENCY MARKETS NO. 1 INC CP	0.21000	02/27/12	50,000,000.00	49,992,416.67	49,988,125.00
PSI	NTRD	CPD	88765	COMMERZBANK US FINANCE INC CP	0.47500	02/28/12	50,000,000.00	49,982,187.50	49,987,720.00
PSI	NTRD	CPD	88848	CAFCO LLC CP	0.19000	02/28/12	50,000,000.00	49,992,875.00	49,987,720.00
PSI	NTRD	CPD	88965	RBS FINANCE NV NA INC CP	0.26000	02/28/12	50,000,000.00	49,990,250.00	49,987,720.00
PSI	NTRD	CPD	89051	DEUTSCHE BK FINANCIAL LLC CP	0.33000	02/28/12	50,000,000.00	49,987,625.00	49,987,720.00
PSI	NTRD	CPD	88786	COMMERZBANK US FINANCE INC CP	0.47000	02/29/12	50,000,000.00	49,981,722.22	49,987,315.00
PSI	NTRD	CPD	88815	COMMERZBANK US FINANCE INC CP	0.46000	02/29/12	50,000,000.00	49,982,111.11	49,987,315.00
PSI	NTRD	CPD	88856	REGENCY MARKETS NO. 1 INC CP	0.28000	02/29/12	35,000,000.00	34,992,377.78	34,991,120.50
PSI	NTRD	CPD	88897	RBS FINANCE NV NA INC CP	0.35000	02/29/12	50,000,000.00	49,986,388.89	49,987,315.00
PSI	NTRD	CPD	88928	ING US FUNDING LLC CP	0.30000	02/29/12	50,000,000.00	49,988,333.33	49,987,315.00
PSI	NTRD	CPD	88947	RBS FINANCE NV NA INC CP	0.31000	02/29/12	50,000,000.00	49,987,944.44	49,987,315.00
PSI	NTRD	CPD	88963	HSBC FINANCE CORP CP	0.25000	02/29/12	50,000,000.00	49,990,277.78	49,987,315.00
PSI	NTRD	CPD	88974	ING US FUNDING LLC CP	0.29500	02/29/12	50,000,000.00	49,988,527.78	49,987,315.00
PSI	NTRD	CPD	88975	ING US FUNDING LLC CP	0.29500	02/29/12	15,000,000.00	14,996,558.34	14,996,194.50
PSI	NTRD	CPD	89104	ABBEY NATIONAL NA LLC CP	0.33000	02/29/12	50,000,000.00	49,987,166.66	49,990,540.00
PSI	NTRD	CPD	89133	HSBC FINANCE CORP CP	0.23000	02/29/12	50,000,000.00	49,991,055.55	49,987,315.00



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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	89140	ABBEY NATIONAL NA LLC CP	0.33000	02/29/12	50,000,000.00	49,987,166.67	49,990,540.00
PSI	NTRD	CPD	88785	ATLANTIS ONE FUNDING CORP CP	0.43000	03/01/12	43,000,000.00	42,985,105.28	42,991,314.00
PSI	NTRD	CPD	88906	THAMES ASSET GLOBAL SEC INC CP	0.40000	03/01/12	29,696,000.00	29,686,431.29	29,687,887.05
PSI	NTRD	CPD	88915	THAMES ASSET GLOBAL SEC INC CP	0.39000	03/01/12	25,000,000.00	24,992,145.83	24,993,170.00
PSI	NTRD	CPD	88917	THAMES ASSET GLOBAL SEC INC CP	0.40000	03/01/12	25,000,000.00	24,991,944.44	24,993,170.00
PSI	NTRD	CPD	88940	THAMES ASSET GLOBAL SEC INC CP	0.40000	03/01/12	23,131,000.00	23,123,546.68	23,124,680.61
PSI	NTRD	CPD	88992	THAMES ASSET GLOBAL SEC INC CP	0.40000	03/01/12	21,769,000.00	21,761,985.55	21,763,052.71
PSI	NTRD	CPD	89053	ING US FUNDING LLC CP	0.28000	03/01/12	50,000,000.00	49,988,722.23	49,986,340.00
PSI	NTRD	CPD	89115	ABBEY NATIONAL NA LLC CP	0.34000	03/01/12	50,000,000.00	49,986,305.55	49,989,900.00
PSI	NTRD	CPD	89143	COMMERZBANK US FINANCE INC CP	0.28000	03/01/12	50,000,000.00	49,988,722.22	49,986,340.00
PSI	NTRD	CPD	89166	DANSKE CORP CP	0.28000	03/01/12	40,000,000.00	39,990,977.78	39,989,072.00
PSI	NTRD	CPD	89131	CRC FUNDING LLC CP	0.14000	03/02/12	50,000,000.00	49,994,166.66	49,985,755.00
PSI	NTRD	CPD	89157	ABBEY NATIONAL NA LLC CP	0.33000	03/02/12	50,000,000.00	49,986,250.00	49,989,545.00
PSI	NTRD	CPD	89165	CRC FUNDING LLC CP	0.14000	03/02/12	25,000,000.00	24,997,083.33	24,992,877.50
PSI	NTRD	CPD	88911	CAFCO LLC CP	0.22000	03/05/12	40,000,000.00	39,991,933.33	39,987,144.00
PSI	NTRD	CPD	89000	HSBC FINANCE CORP CP	0.25000	03/05/12	25,000,000.00	24,994,270.83	24,991,965.00
PSI	NTRD	CPD	89010	RBS FINANCE NV NA INC CP	0.26000	03/05/12	50,000,000.00	49,988,083.33	49,983,930.00
PSI	NTRD	CPD	89011	RBS FINANCE NV NA INC CP	0.26000	03/05/12	25,000,000.00	24,994,041.67	24,991,965.00
PSI	NTRD	CPD	89043	HSBC FINANCE CORP CP	0.27000	03/05/12	25,000,000.00	24,993,812.50	24,991,965.00
PSI	NTRD	CPD	89044	SHEFFIELD RECEIVABLES CORP CP	0.25000	03/05/12	32,000,000.00	31,992,666.67	31,989,715.20
PSI	NTRD	CPD	89082	SHEFFIELD RECEIVABLES CORP CP	0.27000	03/05/12	17,500,000.00	17,495,668.75	17,494,375.50
PSI	NTRD	CPD	89102	ING US FUNDING LLC CP	0.27000	03/05/12	50,000,000.00	49,987,625.00	49,983,930.00
PSI	NTRD	CPD	89176	ABBEY NATIONAL NA LLC CP	0.34000	03/05/12	50,000,000.00	49,984,416.66	49,988,465.00
PSI	NTRD	CPD	88849	SHEFFIELD RECEIVABLES CORP CP	0.32000	03/06/12	20,000,000.00	19,993,955.56	19,993,320.00
PSI	NTRD	CPD	88908	SHEFFIELD RECEIVABLES CORP CP	0.32000	03/06/12	29,750,000.00	29,741,008.89	29,740,063.50
PSI	NTRD	CPD	89089	ING US FUNDING LLC CP	0.28000	03/06/12	50,000,000.00	49,986,777.78	49,983,300.00
PSI	NTRD	CPD	89184	ABBEY NATIONAL NA LLC CP	0.34000	03/06/12	50,000,000.00	49,983,944.44	49,988,100.00
PSI	NTRD	CPD	88926	THAMES ASSET GLOBAL SEC INC CP	0.41000	03/07/12	25,000,000.00	24,990,034.72	24,991,327.50
PSI	NTRD	CPD	88979	THAMES ASSET GLOBAL SEC INC CP	0.40000	03/07/12	25,000,000.00	24,990,277.78	24,991,327.50
PSI	NTRD	CPD	89064	CAFCO LLC CP	0.15000	03/07/12	50,000,000.00	49,992,708.33	49,982,655.00
PSI	NTRD	CPD	89130	ING US FUNDING LLC CP	0.26000	03/07/12	50,000,000.00	49,987,361.12	49,982,655.00
PSI	NTRD	CPD	89169	CIESCO LLC CP	0.13000	03/07/12	25,000,000.00	24,996,840.28	24,991,327.50
PSI	NTRD	CPD	89171	CIESCO LLC CP	0.13000	03/07/12	50,000,000.00	49,993,680.55	49,982,655.00
PSI	NTRD	CPD	89182	CIESCO LLC CP	0.13000	03/07/12	20,000,000.00	19,997,472.22	19,993,062.00
PSI	NTRD	CPD	89013	SHEFFIELD RECEIVABLES CORP CP	0.32000	03/08/12	17,000,000.00	16,994,560.00	16,993,881.70
PSI	NTRD	CPD	89027	SHEFFIELD RECEIVABLES CORP CP	0.32000	03/08/12	33,000,000.00	32,989,440.00	32,988,123.30
PSI	NTRD	CPD	89168	CAFCO LLC CP	0.13000	03/08/12	25,000,000.00	24,996,750.00	24,991,002.50
PSI	NTRD	CPD	89170	CAFCO LLC CP	0.13000	03/08/12	50,000,000.00	49,993,500.00	49,982,005.00
PSI	NTRD	CPD	89181	CAFCO LLC CP	0.13000	03/08/12	22,000,000.00	21,997,140.00	21,992,082.20
PSI	NTRD	CPD	88935	SHEFFIELD RECEIVABLES CORP CP	0.34000	03/09/12	16,500,000.00	16,494,234.17	16,493,842.20



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PSI	NTRD	CPD	89081	SHEFFIELD RECEIVABLES CORP CP	0.26000	03/09/12	25,000,000.00	24,993,319.44	24,990,670.00
PSI	NTRD	CPD	89083	THAMES ASSET GLOBAL SEC INC CP	0.41000	03/09/12	13,214,000.00	13,208,431.77	13,209,068.54
PSI	NTRD	CPD	89117	ING US FUNDING LLC CP	0.26500	03/09/12	50,000,000.00	49,986,381.94	49,981,340.00
PSI	NTRD	CPD	89179	CIESCO LLC CP	0.13000	03/09/12	50,000,000.00	49,993,319.45	49,982,045.00
PSI	NTRD	CPD	88955	THAMES ASSET GLOBAL SEC INC CP	0.41000	03/12/12	25,000,000.00	24,988,611.11	24,989,640.00
PSI	NTRD	CPD	89015	THAMES ASSET GLOBAL SEC INC CP	0.40000	03/12/12	32,226,000.00	32,211,677.33	32,212,645.55
PSI	NTRD	CPD	88934	SHEFFIELD RECEIVABLES CORP CP	0.34000	03/13/12	25,000,000.00	24,990,319.44	24,989,287.50
PSI	NTRD	CPD	88978	SHEFFIELD RECEIVABLES CORP CP	0.34000	03/13/12	25,000,000.00	24,990,319.44	24,989,287.50
PSI	NTRD	CPD	89088	RBS FINANCE NV NA INC CP	0.31000	03/14/12	50,000,000.00	49,981,916.66	49,977,855.00
PSI	NTRD	CPD	88990	SHEFFIELD RECEIVABLES CORP CP	0.33000	03/15/12	25,000,000.00	24,990,145.83	24,988,562.50
PSI	NTRD	CPD	89009	CIESCO LLC CP	0.20000	03/15/12	7,175,000.00	7,173,285.97	7,171,717.44
PSI	NTRD	CPD	89047	UBS FINANCE (DELAWARE) LLC CP	0.31000	03/15/12	50,000,000.00	49,981,486.11	49,977,125.00
PSI	NTRD	CPD	89160	HSBC FINANCE CORP CP	0.26000	03/15/12	50,000,000.00	49,984,472.22	49,977,125.00
PSI	NTRD	CPD	89164	ING US FUNDING LLC CP	0.26000	03/15/12	50,000,000.00	49,984,472.22	49,977,125.00
PSI	NTRD	CPD	89028	SHEFFIELD RECEIVABLES CORP CP	0.33000	03/16/12	50,000,000.00	49,979,833.33	49,976,380.00
PSI	NTRD	CPD	89086	CIESCO LLC CP	0.17000	03/16/12	50,000,000.00	49,989,611.11	49,976,380.00
PSI	NTRD	CPD	89112	CIESCO LLC CP	0.17000	03/16/12	30,000,000.00	29,993,766.67	29,985,828.00
PSI	NTRD	CPD	89167	CIESCO LLC CP	0.15000	03/16/12	16,500,000.00	16,496,975.00	16,492,205.40
PSI	NTRD	CPD	89067	CIESCO LLC CP	0.17000	03/19/12	35,000,000.00	34,992,231.94	34,981,863.00
PSI	NTRD	CPD	89024	UBS FINANCE (DELAWARE) LLC CP	0.35000	03/20/12	50,000,000.00	49,976,666.66	49,973,305.00
PSI	NTRD	CPD	89132	RBS FINANCE NV NA INC CP	0.31000	03/21/12	50,000,000.00	49,978,902.78	49,972,505.00
PSI	NTRD	CPD	89004	CAFCO LLC CP	0.21000	03/26/12	46,525,000.00	46,510,344.62	46,495,554.33
PSI	NTRD	CPD	89113	UBS FINANCE (DELAWARE) LLC CP	0.33000	03/27/12	50,000,000.00	49,974,791.67	49,967,490.00
PSI	NTRD	CPD	89141	DEUTSCHE BK FINANCIAL LLC CP	0.40000	03/27/12	40,000,000.00	39,975,555.55	39,973,992.00
PSI	NTRD	CPD	89099	ATLANTIS ONE FUNDING CORP CP	0.32000	03/30/12	50,000,000.00	49,974,222.22	49,978,165.00
PSI	NTRD	CPD	89134	ATLANTIS ONE FUNDING CORP CP	0.30000	03/30/12	25,000,000.00	24,987,916.67	24,989,082.50
PSI	NTRD	CPD	89159	UBS FINANCE (DELAWARE) LLC CP	0.32000	03/30/12	50,000,000.00	49,974,222.22	49,964,830.00
PSI	NTRD	CPD	88886	THAMES ASSET GLOBAL SEC INC CP	0.57000	04/05/12	25,000,000.00	24,974,666.67	24,980,165.00
PSI	NTRD	CPD	88895	THAMES ASSET GLOBAL SEC INC CP	0.57000	04/05/12	9,872,000.00	9,861,996.37	9,864,167.56
PSI	NTRD	CPD	89052	THAMES ASSET GLOBAL SEC INC CP	0.55000	04/05/12	10,725,000.00	10,714,513.33	10,716,490.79
PSI	NTRD	CPD	89172	THAMES ASSET GLOBAL SEC INC CP	0.50000	04/05/12	25,853,000.00	25,830,019.56	25,832,488.23
PSI	NTRD	CPD	89070	THAMES ASSET GLOBAL SEC INC CP	0.57000	04/17/12	2,250,000.00	2,247,292.50	2,247,681.83
PSI	NTRD	CPD	89090	THAMES ASSET GLOBAL SEC INC CP	0.57000	04/17/12	6,205,000.00	6,197,533.32	6,198,606.99
PSI	NTRD	CPD	89185	THAMES ASSET GLOBAL SEC INC CP	0.54000	04/17/12	30,000,000.00	29,965,800.00	29,969,091.00
PSI	NTRD	CPD	89163	SHEFFIELD RECEIVABLES CORP CP	0.39000	04/24/12	36,000,000.00	35,967,630.00	35,957,448.00
			<b>CPD Total</b>				<b>8,788,432,000.00</b>	<b>8,786,933,119.42</b>	<b>8,786,595,718.00</b>
PSI	NTRD	FCDN	86558	FFCB D/N	0.25500	03/08/12	50,000,000.00	49,987,250.00	49,998,500.00
PSI	NTRD	FCDN	86559	FFCB D/N	0.25500	03/08/12	50,000,000.00	49,987,250.00	49,998,500.00
PSI	NTRD	FCDN	86560	FFCB D/N	0.25500	03/08/12	15,000,000.00	14,996,175.00	14,999,550.00

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PSI	NTRD	FCDN	86554	FFCB D/N	0.27000	03/23/12	50,000,000.00	49,980,875.00	49,998,000.00
PSI	NTRD	FCDN	86589	FFCB D/N	0.27000	04/05/12	30,000,000.00	29,985,600.00	29,998,500.00
		<b>FCDN Total</b>					<b>195,000,000.00</b>	<b>194,937,150.00</b>	<b>194,993,050.00</b>
PSI	NTRD	FFCB	86411	FFCB	0.28000	03/16/12	50,000,000.00	50,000,308.12	50,011,000.00
PSI	NTRD	FFCB	86550	FFCB	0.28000	03/16/12	50,000,000.00	49,999,171.01	50,011,000.00
PSI	NTRD	FFCB	86551	FFCB	0.28000	03/16/12	50,000,000.00	49,999,171.01	50,011,000.00
PSI	NTRD	FFCB	80137	FFCB	2.25000	04/24/12	15,000,000.00	14,999,978.42	15,073,200.00
PSI	NTRD	FFCB	80207	FFCB	2.25000	04/24/12	25,000,000.00	24,999,909.70	25,122,000.00
PSI	NTRD	FFCB	88280	FFCB	0.19000	12/10/12	50,000,000.00	49,996,606.51	49,978,500.00
PSI	NTRD	FFCB	88281	FFCB	0.19000	12/10/12	50,000,000.00	49,996,606.51	49,978,500.00
PSI	NTRD	FFCB	80346	FFCB	2.60000	03/04/13	35,335,000.00	35,371,141.57	36,240,989.40
PSI	NTRD	FFCB	79979	FFCB	3.70000	05/15/13	25,000,000.00	25,316,709.77	26,098,500.00
PSI	NTRD	FFCB	80352	FFCB	3.70000	05/15/13	6,000,000.00	6,083,508.06	6,263,640.00
PSI	NTRD	FFCB	80427	FFCB	3.70000	05/15/13	16,250,000.00	16,502,741.92	16,964,025.00
PSI	NTRD	FFCB	80349	FFCB	3.87500	10/07/13	25,000,000.00	25,542,626.21	26,486,000.00
PSI	NTRD	FFCB	80387	FFCB	3.87500	10/07/13	10,000,000.00	10,211,035.68	10,594,400.00
PSI	NTRD	FFCB	80464	FFCB	3.87500	10/07/13	34,000,000.00	34,791,257.51	36,020,960.00
PSI	NTRD	FFCB	80501	FFCB	3.87500	10/07/13	25,000,000.00	25,514,683.07	26,486,000.00
PSI	NTRD	FFCB	80616	FFCB	3.87500	10/07/13	50,000,000.00	51,111,092.30	52,972,000.00
PSI	NTRD	FFCB	80619	FFCB	3.87500	10/07/13	25,000,000.00	25,584,144.95	26,486,000.00
PSI	NTRD	FFCB	80624	FFCB	3.87500	10/07/13	40,710,000.00	41,614,593.13	43,129,802.40
PSI	NTRD	FFCB	80648	FFCB	3.87500	10/07/13	12,133,000.00	12,396,666.78	12,854,185.52
PSI	NTRD	FFCB	80649	FFCB	3.87500	10/07/13	24,720,000.00	25,257,292.84	26,189,356.80
PSI	NTRD	FFCB	80651	FFCB	3.87500	10/07/13	8,981,000.00	9,165,904.31	9,514,830.64
PSI	NTRD	FFCB	88289	FFCB	0.40000	11/08/13	37,225,000.00	37,225,000.00	37,266,692.00
PSI	NTRD	FFCB	88288	FFCB (CALLABLE)	0.50000	11/21/13	45,750,000.00	45,750,000.00	45,757,777.50
PSI	NTRD	FFCB	88284	FFCB (CALLABLE)	0.55000	02/03/14	25,000,000.00	24,992,101.29	25,001,000.00
PSI	NTRD	FFCB	88286	FFCB (CALLABLE)	0.55000	02/03/14	50,000,000.00	49,977,404.44	50,002,000.00
PSI	NTRD	FFCB	88287	FFCB (CALLABLE)	0.55000	02/03/14	10,700,000.00	10,697,098.73	10,700,428.00
PSI	NTRD	FFCB	88285	FFCB (CALLABLE)	0.62000	05/01/14	25,000,000.00	24,995,434.30	25,001,250.00
PSI	NTRD	FFCB	84356	FFCB (CALLABLE)	2.00000	07/27/15	40,000,000.00	39,993,033.95	40,322,800.00
PSI	NTRD	FFCB	86749	FFCB (CALLABLE)	2.44000	04/27/16	14,125,000.00	14,125,000.00	14,202,245.39
PSI	NTRD	FFCB	86751	FFCB (CALLABLE)	2.44000	04/27/16	5,895,000.00	5,895,000.00	5,927,237.99
PSI	NTRD	FFCB	88605	FFCB (CALLABLE)	1.32000	05/09/16	25,000,000.00	24,997,577.69	25,005,250.00
PSI	NTRD	FFCB	88398	FFCB (CALLABLE)	1.43000	05/23/16	16,900,000.00	16,883,820.02	16,910,562.50
PSI	NTRD	FFCB	88399	FFCB (CALLABLE)	1.43000	05/23/16	12,500,000.00	12,488,032.56	12,507,812.50
PSI	NTRD	FFCB	87538	FFCB (CALLABLE)	1.50000	08/22/16	25,000,000.00	25,000,000.00	25,135,500.00
PSI	NTRD	FFCB	87540	FFCB (CALLABLE)	1.50000	08/22/16	41,165,000.00	41,165,000.00	41,388,114.30
PSI	NTRD	FFCB	87577	FFCB (CALLABLE)	1.50000	08/22/16	29,035,000.00	29,035,000.00	29,192,369.70

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PSI	NTRD	FFCB	87650	FFCB (CALLABLE)	1.50000	09/06/16	25,000,000.00	25,000,000.00	25,163,750.00
PSI	NTRD	FFCB	87732	FFCB (CALLABLE)	1.47000	09/12/16	29,250,000.00	29,250,000.00	29,402,100.00
PSI	NTRD	FFCB	87733	FFCB (CALLABLE)	1.47000	09/12/16	25,000,000.00	25,000,000.00	25,130,000.00
PSI	NTRD	FFCB	87890	FFCB (CALLABLE)	1.37500	09/26/16	25,000,000.00	25,000,000.00	25,131,000.00
PSI	NTRD	FFCB	87891	FFCB (CALLABLE)	1.39000	09/29/16	25,000,000.00	25,000,000.00	25,002,750.00
PSI	NTRD	FFCB	87968	FFCB (CALLABLE)	1.48000	10/03/16	25,000,000.00	24,982,491.79	25,044,250.00
PSI	NTRD	FFCB	88014	FFCB (CALLABLE)	1.40000	10/12/16	25,000,000.00	24,988,266.28	25,003,000.00
PSI	NTRD	FFCB	88042	FFCB (CALLABLE)	1.40000	10/12/16	17,140,000.00	17,107,821.46	17,142,056.80
PSI	NTRD	FFCB	88202	FFCB (CALLABLE)	1.62000	11/07/16	35,000,000.00	35,000,000.00	35,008,750.00
PSI	NTRD	FFCB	88243	FFCB (CALLABLE)	1.47000	11/14/16	25,000,000.00	25,000,000.00	25,141,750.00
PSI	NTRD	FFCB	88320	FFCB (CALLABLE)	1.50000	11/23/16	37,000,000.00	37,000,000.00	37,220,150.00
PSI	NTRD	FFCB	88321	FFCB (CALLABLE)	1.50000	11/23/16	25,000,000.00	25,000,000.00	25,148,750.00
PSI	NTRD	FFCB	88322	FFCB (CALLABLE)	1.50000	11/23/16	25,000,000.00	25,000,000.00	25,148,750.00
PSI	NTRD	FFCB	88384	FFCB (CALLABLE)	1.51000	11/28/16	50,000,000.00	49,971,067.32	50,252,000.00
PSI	NTRD	FFCB	88487	FFCB (CALLABLE)	1.51000	11/28/16	19,281,000.00	19,281,000.00	19,378,176.24
PSI	NTRD	FFCB	88558	FFCB (CALLABLE)	1.50000	12/12/16	16,355,000.00	16,355,000.00	16,473,573.75
PSI	NTRD	FFCB	88714	FFCB (CALLABLE)	1.43000	12/22/16	50,000,000.00	49,958,453.75	50,136,000.00
PSI	NTRD	FFCB	88729	FFCB (CALLABLE)	1.43000	12/22/16	50,000,000.00	49,951,122.06	50,136,000.00
PSI	NTRD	FFCB	88730	FFCB (CALLABLE)	1.43000	12/22/16	32,620,000.00	32,588,112.03	32,708,726.40
PSI	NTRD	FFCB	88775	FFCB (CALLABLE)	1.44000	01/03/17	25,000,000.00	24,987,944.44	25,167,967.50
PSI	NTRD	FFCB	88776	FFCB (CALLABLE)	1.44000	01/03/17	25,000,000.00	24,975,396.83	25,167,967.50
PSI	NTRD	FFCB	88777	FFCB (CALLABLE)	1.44000	01/03/17	21,250,000.00	21,223,859.13	21,392,772.38
PSI	NTRD	FFCB	88939	FFCB (CALLABLE)	1.33000	01/10/17	50,000,000.00	49,950,547.95	50,062,500.00
PSI	NTRD	FFCB	88958	FFCB (CALLABLE)	1.31000	01/18/17	25,000,000.00	25,000,000.00	25,034,000.00
PSI	NTRD	FFCB	88959	FFCB (CALLABLE)	1.31000	01/18/17	45,200,000.00	45,200,000.00	45,261,472.00
PSI	NTRD	FFCB	88778	FFCB (CALLABLE)	1.68000	06/14/17	25,000,000.00	25,000,000.00	25,025,250.00
PSI	NTRD	FFCB	88794	FFCB (CALLABLE)	1.68000	06/14/17	42,475,000.00	42,475,000.00	42,517,899.75
PSI	NTRD	FFCB	88801	FFCB (CALLABLE)	1.68000	06/14/17	9,540,000.00	9,540,000.00	9,549,635.40
		<b>FFCB Total</b>					<b>1,861,535,000.00</b>	<b>1,867,460,735.40</b>	<b>1,883,757,927.36</b>
PSI	NTRD	FHLB	86547	FHLB	0.25000	02/22/12	50,000,000.00	49,998,995.65	50,004,500.00
PSI	NTRD	FHLB	86548	FHLB	0.25000	02/22/12	32,540,000.00	32,539,346.37	32,542,928.60
PSI	NTRD	FHLB	86394	FHLB	0.25000	03/07/12	50,000,000.00	49,998,826.65	50,007,810.00
PSI	NTRD	FHLB	76488	FHLB	5.00000	03/09/12	9,385,000.00	9,401,776.74	9,433,614.30
PSI	NTRD	FHLB	86561	FHLB	0.30000	04/04/12	50,000,000.00	49,999,583.47	50,018,500.00
PSI	NTRD	FHLB	86564	FHLB	0.25000	04/04/12	25,000,000.00	24,997,223.14	25,007,000.00
PSI	NTRD	FHLB	86584	FHLB	0.30000	04/04/12	45,000,000.00	45,000,413.93	45,016,650.00
PSI	NTRD	FHLB	80000	FHLB	3.62500	06/08/12	29,365,000.00	29,490,557.90	29,734,118.05
PSI	NTRD	FHLB	80001	FHLB	3.62500	06/08/12	24,250,000.00	24,343,731.12	24,554,822.50
PSI	NTRD	FHLB	80065	FHLB	2.45000	08/13/12	25,000,000.00	25,000,000.00	25,304,687.50

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLB	80157	FHLB	2.50000	02/19/13	17,055,000.00	17,059,954.63	17,465,385.94
PSI	NTRD	FHLB	80078	FHLB	3.87500	03/08/13	11,000,000.00	11,151,281.18	11,442,750.00
PSI	NTRD	FHLB	80160	FHLB	4.37000	04/24/13	25,000,000.00	25,528,253.13	26,231,500.00
PSI	NTRD	FHLB	80447	FHLB	4.37000	04/24/13	25,000,000.00	25,584,485.83	26,231,500.00
PSI	NTRD	FHLB	80456	FHLB	4.37000	04/24/13	18,945,000.00	19,378,702.95	19,878,230.70
PSI	NTRD	FHLB	80584	FHLB	4.37000	04/24/13	45,555,000.00	46,681,357.28	47,799,039.30
PSI	NTRD	FHLB	88290	FHLB (CALLABLE)	0.35000	05/28/13	50,000,000.00	50,000,000.00	50,005,500.00
PSI	NTRD	FHLB	77217	FHLB	3.62500	05/29/13	50,000,000.00	49,968,050.08	52,214,000.00
PSI	NTRD	FHLB	80105	FHLB	5.25000	09/13/13	28,750,000.00	29,902,880.17	31,007,162.50
PSI	NTRD	FHLB	80455	FHLB	3.62500	10/18/13	25,000,000.00	25,441,813.59	26,386,250.00
PSI	NTRD	FHLB	80007	FHLB	4.87500	12/13/13	24,715,000.00	25,513,708.60	26,767,580.75
PSI	NTRD	FHLB	80034	FHLB	4.87500	12/13/13	4,000,000.00	4,129,278.49	4,332,200.00
PSI	NTRD	FHLB	84117	FHLB	2.37500	03/14/14	39,775,000.00	40,346,421.87	41,431,628.75
PSI	NTRD	FHLB	84140	FHLB	2.37500	03/14/14	13,000,000.00	13,195,090.95	13,541,450.00
PSI	NTRD	FHLB	84160	FHLB	2.50000	06/13/14	50,000,000.00	50,927,501.04	52,447,500.00
PSI	NTRD	FHLB	81349	FHLB (CALLABLE)	3.20000	08/14/14	28,795,000.00	28,877,998.51	29,178,837.35
PSI	NTRD	FHLB	84139	FHLB	3.25000	09/12/14	43,530,000.00	44,997,111.10	46,687,230.90
PSI	NTRD	FHLB	84142	FHLB	2.75000	03/13/15	50,000,000.00	51,107,236.32	53,341,500.00
PSI	NTRD	FHLB	84143	FHLB	2.75000	03/13/15	9,160,000.00	9,362,845.69	9,772,162.80
PSI	NTRD	FHLB	86659	FHLB (CALLABLE)	2.00000	04/27/15	13,320,000.00	13,320,000.00	13,369,417.20
PSI	NTRD	FHLB	84123	FHLB	2.87500	06/12/15	19,045,000.00	19,451,913.71	20,434,332.75
PSI	NTRD	FHLB	85188	FHLB	1.63000	08/20/15	50,000,000.00	50,605,441.46	51,673,000.00
PSI	NTRD	FHLB	85186	FHLB	1.75000	09/11/15	25,000,000.00	25,383,208.69	25,897,000.00
PSI	NTRD	FHLB	86646	FHLB (CALLABLE)	2.70000	04/18/16	28,285,000.00	28,285,000.00	28,437,173.30
PSI	NTRD	FHLB	87514	FHLB (CALLABLE)	1.50000	08/22/16	25,000,000.00	25,000,000.00	25,015,625.00
PSI	NTRD	FHLB	87591	FHLB (CALLABLE)	1.50000	08/24/16	25,000,000.00	25,000,000.00	25,115,000.00
PSI	NTRD	FHLB	87602	FHLB (CALLABLE)	1.50000	08/24/16	25,000,000.00	25,000,000.00	25,115,000.00
PSI	NTRD	FHLB	87781	FHLB (CALLABLE)	1.50000	10/04/16	25,000,000.00	25,000,000.00	25,003,000.00
PSI	NTRD	FHLB	87782	FHLB (CALLABLE)	1.50000	10/04/16	25,000,000.00	25,000,000.00	25,003,000.00
PSI	NTRD	FHLB	87872	FHLB (CALLABLE)	1.50000	10/04/16	23,445,000.00	23,445,000.00	23,447,813.40
PSI	NTRD	FHLB	87873	FHLB (CALLABLE)	1.50000	10/06/16	25,000,000.00	25,000,000.00	25,003,500.00
PSI	NTRD	FHLB	88244	FHLB (CALLABLE)	1.55000	11/28/16	25,000,000.00	25,000,000.00	25,019,250.00
PSI	NTRD	FHLB	88318	FHLB (CALLABLE)	1.53000	11/28/16	20,000,000.00	19,990,355.77	20,017,800.00
PSI	NTRD	FHLB	88340	FHLB (CALLABLE)	1.55000	11/28/16	10,000,000.00	9,990,355.77	10,007,700.00
PSI	NTRD	FHLB	88476	FHLB (CALLABLE)	1.55000	12/15/16	31,750,000.00	31,734,542.08	31,790,322.50
PSI	NTRD	FHLB	88960	FHLB (CALLABLE)	1.33000	01/27/17	25,000,000.00	25,000,000.00	25,039,500.00
PSI	NTRD	FHLB	88961	FHLB (CALLABLE)	1.33000	01/27/17	50,000,000.00	50,000,000.00	50,079,000.00
PSI	NTRD	FHLB	88731	FHLB (CALLABLE)	1.65000	04/10/17	28,900,000.00	28,892,857.92	28,934,680.00
<b>FHLB Total</b>							<b>1,399,565,000.00</b>	<b>1,411,023,101.78</b>	<b>1,432,188,154.09</b>

Los Angeles County Treasurer  
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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLM	86412	FHLMC	2.12500	03/23/12	50,000,000.00	50,128,123.49	50,145,500.00
PSI	NTRD	FHLM	86424	FHLMC	2.12500	03/23/12	50,000,000.00	50,126,519.23	50,145,500.00
PSI	NTRD	FHLM	86425	FHLMC	2.12500	03/23/12	50,000,000.00	50,126,519.23	50,145,500.00
PSI	NTRD	FHLM	86449	FHLMC	2.12500	03/23/12	50,000,000.00	50,125,804.71	50,145,500.00
PSI	NTRD	FHLM	86450	FHLMC	2.12500	03/23/12	50,000,000.00	50,125,804.71	50,145,500.00
PSI	NTRD	FHLM	86494	FHLMC	2.12500	03/23/12	25,000,000.00	25,062,014.29	25,072,750.00
PSI	NTRD	FHLM	86682	FHLMC	1.75000	06/15/12	50,000,000.00	50,260,199.06	50,310,500.00
PSI	NTRD	FHLM	86683	FHLMC	1.75000	06/15/12	35,000,000.00	35,182,139.34	35,217,350.00
PSI	NTRD	FHLM	80483	FHLMC	4.00000	02/14/13	16,800,000.00	17,079,868.92	17,440,248.00
PSI	NTRD	FHLM	84124	FHLMC	4.12500	09/27/13	25,000,000.00	26,105,091.60	26,554,500.00
PSI	NTRD	FHLM	84154	FHLMC	4.50000	01/15/14	50,000,000.00	52,859,027.76	53,896,500.00
PSI	NTRD	FHLM	80633	FHLMC	5.00000	01/30/14	7,054,000.00	7,383,505.41	7,691,469.98
PSI	NTRD	FHLM	88291	FHLMC (CALLABLE)	0.90000	02/27/15	50,000,000.00	50,000,000.00	50,103,000.00
PSI	NTRD	FHLM	84872	FHLMC	1.75000	09/10/15	25,000,000.00	25,112,844.11	25,998,500.00
PSI	NTRD	FHLM	88533	FHLMC (CALLABLE)	1.25000	05/23/16	14,000,000.00	14,000,000.00	14,061,880.00
PSI	NTRD	FHLM	87200	FHLMC (CALLABLE)	2.00000	06/29/16	30,000,000.00	29,933,835.62	30,220,800.00
PSI	NTRD	FHLM	87209	FHLMC (CALLABLE)	2.00000	06/29/16	30,000,000.00	29,887,520.55	30,220,800.00
PSI	NTRD	FHLM	87374	FHLMC (CALLABLE)	2.20000	08/10/16	25,000,000.00	25,000,000.00	25,010,000.00
PSI	NTRD	FHLM	87375	FHLMC (CALLABLE)	2.20000	08/10/16	25,000,000.00	25,000,000.00	25,010,000.00
PSI	NTRD	FHLM	87541	FHLMC (CALLABLE)	1.50000	08/24/16	32,500,000.00	32,494,056.53	32,667,375.00
PSI	NTRD	FHLM	87530	FHLMC (CALLABLE)	1.55000	09/01/16	25,000,000.00	25,000,000.00	25,025,000.00
PSI	NTRD	FHLM	87527	FHLMC (CALLABLE)	1.55000	09/06/16	30,000,000.00	30,000,000.00	30,035,100.00
PSI	NTRD	FHLM	87539	FHLMC (CALLABLE)	1.58000	09/06/16	25,000,000.00	25,000,000.00	25,027,342.50
PSI	NTRD	FHLM	87542	FHLMC (CALLABLE)	1.58000	09/06/16	25,000,000.00	25,000,000.00	25,027,342.50
PSI	NTRD	FHLM	87671	FHLMC (CALLABLE)	1.60000	09/09/16	25,000,000.00	24,982,643.09	25,030,250.00
PSI	NTRD	FHLM	87673	FHLMC (CALLABLE)	1.60000	09/09/16	25,000,000.00	24,982,643.09	25,030,250.00
PSI	NTRD	FHLM	87744	FHLMC (CALLABLE)	1.60000	09/09/16	25,000,000.00	25,000,000.00	25,030,250.00
PSI	NTRD	FHLM	87945	FHLMC (CALLABLE)	1.60000	09/09/16	30,490,000.00	30,490,000.00	30,526,892.90
PSI	NTRD	FHLM	87603	FHLMC (CALLABLE)	1.50000	09/12/16	25,000,000.00	24,994,235.77	25,032,250.00
PSI	NTRD	FHLM	87651	FHLMC (CALLABLE)	1.55000	09/20/16	20,000,000.00	19,981,466.89	20,032,000.00
PSI	NTRD	FHLM	87653	FHLMC (CALLABLE)	1.55000	09/20/16	30,000,000.00	29,972,200.33	30,048,000.00
PSI	NTRD	FHLM	87654	FHLMC (CALLABLE)	1.60000	09/20/16	25,000,000.00	25,000,000.00	25,043,750.00
PSI	NTRD	FHLM	87965	FHLMC (CALLABLE)	1.50000	09/21/16	25,000,000.00	25,000,000.00	25,104,750.00
PSI	NTRD	FHLM	87697	FHLMC (CALLABLE)	1.65000	09/22/16	20,000,000.00	20,000,000.00	20,033,400.00
PSI	NTRD	FHLM	87698	FHLMC (CALLABLE)	1.65000	09/22/16	30,000,000.00	30,000,000.00	30,050,100.00
PSI	NTRD	FHLM	87699	FHLMC (CALLABLE)	1.65000	09/23/16	50,000,000.00	50,000,000.00	50,079,500.00
PSI	NTRD	FHLM	87759	FHLMC (CALLABLE)	1.45000	09/27/16	20,000,000.00	19,985,112.21	20,033,000.00
PSI	NTRD	FHLM	87760	FHLMC (CALLABLE)	1.45000	09/27/16	30,000,000.00	29,977,668.31	30,049,500.00
PSI	NTRD	FHLM	87748	FHLMC (CALLABLE)	1.25000	09/28/16	50,000,000.00	49,827,758.62	50,082,500.00
PSI	NTRD	FHLM	87790	FHLMC (CALLABLE)	1.25000	09/28/16	25,000,000.00	24,913,784.93	25,041,250.00

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PSI	NTRD	FHLM	87793	FHLMC (CALLABLE)	1.25000	09/28/16	25,000,000.00	24,913,784.93	25,041,250.00
PSI	NTRD	FHLM	87791	FHLMC (CALLABLE)	1.51000	09/30/16	25,000,000.00	25,000,000.00	25,040,750.00
PSI	NTRD	FHLM	87792	FHLMC (CALLABLE)	1.51000	09/30/16	25,000,000.00	25,000,000.00	25,040,750.00
PSI	NTRD	FHLM	87817	FHLMC (CALLABLE)	1.50000	10/04/16	50,000,000.00	50,000,000.00	50,067,500.00
PSI	NTRD	FHLM	87835	FHLMC (CALLABLE)	1.56000	10/04/16	35,000,000.00	35,000,000.00	35,054,950.00
PSI	NTRD	FHLM	87871	FHLMC (CALLABLE)	1.56000	10/04/16	14,000,000.00	14,000,000.00	14,021,980.00
PSI	NTRD	FHLM	87918	FHLMC (CALLABLE)	1.45000	10/11/16	50,000,000.00	50,000,000.00	50,089,500.00
PSI	NTRD	FHLM	87932	FHLMC (CALLABLE)	1.45000	10/18/16	25,000,000.00	24,988,225.23	25,038,000.00
PSI	NTRD	FHLM	87946	FHLMC (CALLABLE)	1.45000	10/18/16	30,000,000.00	29,957,610.84	30,045,600.00
PSI	NTRD	FHLM	87989	FHLMC (CALLABLE)	1.50000	10/19/16	25,000,000.00	24,970,545.98	25,113,000.00
PSI	NTRD	FHLM	88024	FHLMC (CALLABLE)	1.50000	10/19/16	26,375,000.00	26,350,140.80	26,494,215.00
PSI	NTRD	FHLM	87920	FHLMC (CALLABLE)	1.45000	10/20/16	25,000,000.00	25,000,000.00	25,049,750.00
PSI	NTRD	FHLM	87921	FHLMC (CALLABLE)	1.45000	10/20/16	25,000,000.00	25,000,000.00	25,045,750.00
PSI	NTRD	FHLM	88976	FHLMC (CALLABLE)	1.70000	11/02/16	50,000,000.00	50,343,737.89	50,304,685.00
PSI	NTRD	FHLM	88977	FHLMC (CALLABLE)	1.70000	11/02/16	50,000,000.00	50,343,737.89	50,304,685.00
PSI	NTRD	FHLM	88385	FHLMC (CALLABLE)	1.62500	12/05/16	50,000,000.00	49,975,793.65	50,284,500.00
PSI	NTRD	FHLM	88413	FHLMC (CALLABLE)	1.62500	12/05/16	25,000,000.00	25,000,000.00	25,142,250.00
PSI	NTRD	FHLM	88341	FHLMC (CALLABLE)	1.60000	12/07/16	50,000,000.00	50,000,000.00	50,251,000.00
PSI	NTRD	FHLM	88582	FHLMC (CALLABLE)	1.50000	12/28/16	50,000,000.00	50,000,000.00	50,285,000.00
PSI	NTRD	FHLM	88732	FHLMC (CALLABLE)	1.50000	01/18/17	15,000,000.00	15,000,000.00	15,085,350.00
PSI	NTRD	FHLM	87610	FHLMC (CALLABLE)	1.55000	03/06/17	25,000,000.00	24,965,495.52	25,027,000.00
PSI	NTRD	FHLM	87621	FHLMC (CALLABLE)	1.75000	03/21/17	25,000,000.00	25,000,000.00	25,040,750.00
<b>FHLM Total</b>							<b>1,971,219,000.00</b>	<b>1,976,909,460.53</b>	<b>1,984,433,815.88</b>
PSI	NTRD	FHLMD	86586	FHLMC D/N	0.25000	03/12/12	50,000,000.00	49,985,763.89	49,998,500.00
PSI	NTRD	FHLMD	86587	FHLMC D/N	0.25000	03/12/12	50,000,000.00	49,985,763.89	49,998,500.00
PSI	NTRD	FHLMD	86585	FHLMC D/N	0.25000	03/16/12	40,000,000.00	39,987,500.00	39,998,400.00
<b>FHLMD Total</b>							<b>140,000,000.00</b>	<b>139,959,027.78</b>	<b>139,995,400.00</b>
PSI	NTRD	FLCQ	88524	BK OF NOVA SCOTIA HOUSTON CD	0.79000	03/12/12	25,000,000.00	25,013,043.96	25,009,660.00
<b>FLCQ Total</b>							<b>25,000,000.00</b>	<b>25,013,043.96</b>	<b>25,009,660.00</b>
PSI	NTRD	FNMA	86549	FNMA	5.00000	02/16/12	40,000,000.00	40,077,103.80	40,081,248.00
PSI	NTRD	FNMA	86556	FNMA	1.00000	04/04/12	50,000,000.00	50,060,596.28	50,079,500.00
PSI	NTRD	FNMA	86557	FNMA	1.00000	04/04/12	50,000,000.00	50,060,596.28	50,079,500.00
PSI	NTRD	FNMA	86562	FNMA	1.00000	04/04/12	50,000,000.00	50,060,049.59	50,079,500.00
PSI	NTRD	FNMA	86563	FNMA	1.00000	04/04/12	50,000,000.00	50,060,049.59	50,079,500.00
PSI	NTRD	FNMA	84116	FNMA	2.87500	12/11/13	50,000,000.00	51,266,823.06	52,347,000.00
PSI	NTRD	FNMA	84157	FNMA	2.75000	02/05/14	50,000,000.00	51,217,657.44	52,419,500.00
PSI	NTRD	FNMA	84158	FNMA	2.75000	02/05/14	50,000,000.00	51,217,657.44	52,419,500.00

Los Angeles County Treasurer  
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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMA	84873	FNMA	2.37500	07/28/15	25,000,000.00	25,664,628.61	26,471,500.00
PSI	NTRD	FNMA	84386	FNMA (CALLABLE)	2.15000	08/04/15	25,000,000.00	25,000,000.00	26,111,750.00
PSI	NTRD	FNMA	84663	FNMA (CALLABLE)	1.87500	09/09/15	25,000,000.00	24,977,478.09	25,918,250.00
PSI	NTRD	FNMA	84664	FNMA (CALLABLE)	1.75000	09/14/15	14,710,000.00	14,696,697.76	14,733,830.20
PSI	NTRD	FNMA	85094	FNMA	1.62500	10/26/15	35,000,000.00	35,194,479.56	36,232,700.00
PSI	NTRD	FNMA	85146	FNMA (CALLABLE)	1.62500	11/12/15	25,000,000.00	24,931,870.54	25,764,000.00
PSI	NTRD	FNMA	86762	FNMA (CALLABLE)	2.50000	05/09/16	19,650,000.00	19,650,000.00	19,766,917.50
PSI	NTRD	FNMA	86763	FNMA (CALLABLE)	2.50000	05/09/16	20,680,000.00	20,680,000.00	20,803,046.00
PSI	NTRD	FNMA	86830	FNMA (CALLABLE)	2.30000	05/23/16	13,950,000.00	13,931,984.11	14,034,816.00
PSI	NTRD	FNMA	86886	FNMA (CALLABLE)	2.25000	06/06/16	15,600,000.00	15,589,836.95	15,699,936.72
PSI	NTRD	FNMA	87365	FNMA (CALLABLE)	2.20000	08/08/16	50,000,000.00	49,993,226.60	50,017,000.00
PSI	NTRD	FNMA	87406	FNMA (CALLABLE)	2.10000	08/15/16	15,450,000.00	15,446,496.90	15,579,007.50
PSI	NTRD	FNMA	87486	FNMA (CALLABLE)	1.50000	08/24/16	25,000,000.00	24,886,015.33	25,023,000.00
PSI	NTRD	FNMA	87501	FNMA (CALLABLE)	1.50000	08/24/16	25,000,000.00	24,943,007.66	25,023,000.00
PSI	NTRD	FNMA	87529	FNMA (CALLABLE)	1.55000	08/24/16	33,585,000.00	33,578,871.57	33,609,517.05
PSI	NTRD	FNMA	87888	FNMA (CALLABLE)	1.35000	09/20/16	20,120,000.00	20,120,000.00	20,200,077.60
PSI	NTRD	FNMA	87889	FNMA (CALLABLE)	1.37500	09/23/16	50,000,000.00	50,000,000.00	50,065,500.00
PSI	NTRD	FNMA	87870	FNMA (CALLABLE)	1.50000	09/30/16	37,000,000.00	37,000,000.00	37,063,270.00
PSI	NTRD	FNMA	87969	FNMA (CALLABLE)	1.45000	10/03/16	25,000,000.00	24,976,655.72	25,118,250.00
PSI	NTRD	FNMA	88389	FNMA (CALLABLE)	1.45000	10/03/16	50,000,000.00	49,856,392.45	50,236,500.00
PSI	NTRD	FNMA	88531	FNMA (CALLABLE)	1.45000	10/03/16	50,000,000.00	50,000,000.00	50,236,500.00
PSI	NTRD	FNMA	88532	FNMA (CALLABLE)	1.45000	10/03/16	50,000,000.00	50,000,000.00	50,236,500.00
PSI	NTRD	FNMA	88535	FNMA (CALLABLE)	1.45000	10/03/16	50,000,000.00	50,000,000.00	50,236,500.00
PSI	NTRD	FNMA	87892	FNMA (CALLABLE)	1.25000	10/12/16	50,000,000.00	49,849,808.43	50,062,500.00
PSI	NTRD	FNMA	88534	FNMA	1.37500	11/15/16	50,000,000.00	50,509,963.41	51,070,310.00
PSI	NTRD	FNMA	88537	FNMA	1.37500	11/15/16	50,000,000.00	50,475,060.98	51,070,310.00
PSI	NTRD	FNMA	88593	FNMA	1.37500	11/15/16	50,000,000.00	50,354,172.50	51,070,310.00
PSI	NTRD	FNMA	88600	FNMA	1.37500	11/15/16	50,000,000.00	50,405,287.63	51,070,310.00
PSI	NTRD	FNMA	89146	FNMA	1.37500	11/15/16	50,000,000.00	50,991,765.91	51,070,310.00
PSI	NTRD	FNMA	89147	FNMA	1.37500	11/15/16	25,000,000.00	25,495,882.95	25,535,155.00
PSI	NTRD	FNMA	89148	FNMA	1.37500	11/15/16	50,000,000.00	50,873,501.14	51,070,310.00
PSI	NTRD	FNMA	89149	FNMA	1.37500	11/15/16	50,000,000.00	50,873,501.14	51,070,310.00
PSI	NTRD	FNMA	88229	FNMA (CALLABLE)	1.80000	11/16/16	28,605,000.00	28,605,000.00	28,689,919.66
PSI	NTRD	FNMA	88376	FNMA (CALLABLE)	1.55000	11/16/16	18,000,000.00	17,995,675.45	18,079,740.00
PSI	NTRD	FNMA	88339	FNMA (CALLABLE)	1.60000	11/21/16	25,000,000.00	25,000,000.00	25,114,250.00
PSI	NTRD	FNMA	88375	FNMA (CALLABLE)	1.60000	11/21/16	46,100,000.00	46,100,000.00	46,310,677.00
PSI	NTRD	FNMA	88657	FNMA (CALLABLE)	1.55000	11/28/16	24,910,000.00	24,921,174.60	25,068,427.60
PSI	NTRD	FNMA	88230	FNMA (CALLABLE)	1.62500	11/29/16	25,000,000.00	25,000,000.00	25,055,250.00
PSI	NTRD	FNMA	88412	FNMA (CALLABLE)	1.60000	11/30/16	21,075,000.00	21,075,000.00	21,134,853.00
PSI	NTRD	FNMA	88468	FNMA (CALLABLE)	1.60000	11/30/16	11,755,000.00	11,755,000.00	11,788,384.20



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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMA	88510	FNMA (CALLABLE)	1.50000	12/06/16	12,197,000.00	12,197,000.00	12,250,788.77
PSI	NTRD	FNMA	88386	FNMA (CALLABLE)	1.70000	12/07/16	50,000,000.00	50,000,000.00	50,126,500.00
PSI	NTRD	FNMA	88414	FNMA (CALLABLE)	1.65000	12/07/16	50,000,000.00	50,000,000.00	50,270,000.00
PSI	NTRD	FNMA	88319	FNMA (CALLABLE)	1.70000	12/14/16	50,000,000.00	50,000,000.00	50,130,000.00
PSI	NTRD	FNMA	88342	FNMA (CALLABLE)	1.70000	12/14/16	50,000,000.00	50,000,000.00	50,130,000.00
PSI	NTRD	FNMA	88514	FNMA (CALLABLE)	1.50000	12/14/16	48,550,000.00	48,480,073.12	48,783,525.50
PSI	NTRD	FNMA	88415	FNMA (CALLABLE)	1.60000	12/15/16	17,200,000.00	17,187,438.92	17,245,064.00
PSI	NTRD	FNMA	88591	FNMA	4.87500	12/15/16	50,000,000.00	58,626,691.80	59,176,000.00
PSI	NTRD	FNMA	88592	FNMA	4.87500	12/15/16	50,000,000.00	58,626,691.80	59,176,000.00
PSI	NTRD	FNMA	88388	FNMA (CALLABLE)	1.70000	12/21/16	50,000,000.00	50,000,000.00	50,150,000.00
PSI	NTRD	FNMA	88579	FNMA (CALLABLE)	1.62500	12/28/16	25,000,000.00	25,015,325.67	25,162,500.00
PSI	NTRD	FNMA	88580	FNMA (CALLABLE)	1.52000	12/28/16	50,000,000.00	50,000,000.00	50,255,000.00
PSI	NTRD	FNMA	88604	FNMA (CALLABLE)	1.62500	12/28/16	23,350,000.00	23,364,314.18	23,501,775.00
PSI	NTRD	FNMA	88629	FNMA (CALLABLE)	1.55000	12/28/16	50,000,000.00	49,987,739.46	50,243,000.00
PSI	NTRD	FNMA	88656	FNMA (CALLABLE)	1.50000	12/28/16	8,070,000.00	8,062,084.60	8,114,546.40
PSI	NTRD	FNMA	88674	FNMA (CALLABLE)	1.50000	12/28/16	22,550,000.00	22,550,000.00	22,674,476.00
PSI	NTRD	FNMA	88865	FNMA (CALLABLE)	1.55000	12/28/16	50,000,000.00	50,000,000.00	50,243,000.00
PSI	NTRD	FNMA	89059	FNMA (CALLABLE)	1.31000	01/25/17	50,000,000.00	50,000,000.00	50,020,500.00
PSI	NTRD	FNMA	88983	FNMA (CALLABLE)	1.30000	01/30/17	34,000,000.00	34,000,000.00	34,077,180.00
PSI	NTRD	FNMA	89018	FNMA (CALLABLE)	1.30000	01/30/17	25,000,000.00	25,000,000.00	25,056,750.00
PSI	NTRD	FNMA	89019	FNMA (CALLABLE)	1.30000	01/30/17	25,000,000.00	25,000,000.00	25,056,750.00
PSI	NTRD	FNMA	89057	FNMA (CALLABLE)	1.37500	01/30/17	50,000,000.00	50,000,000.00	50,180,500.00
PSI	NTRD	FNMA	89058	FNMA (CALLABLE)	1.32000	01/30/17	50,000,000.00	50,000,000.00	50,028,000.00
PSI	NTRD	FNMA	89060	FNMA (CALLABLE)	1.31000	01/30/17	50,000,000.00	49,987,534.15	50,010,500.00
PSI	NTRD	FNMA	89071	FNMA (CALLABLE)	1.35000	01/30/17	50,000,000.00	50,000,000.00	49,924,500.00
PSI	NTRD	FNMA	89072	FNMA (CALLABLE)	1.35000	01/30/17	50,000,000.00	50,000,000.00	49,924,500.00
PSI	NTRD	FNMA	89073	FNMA (CALLABLE)	1.36000	01/30/17	50,000,000.00	50,000,000.00	50,036,000.00
PSI	NTRD	FNMA	89074	FNMA (CALLABLE)	1.35000	01/30/17	50,000,000.00	50,000,000.00	50,028,000.00
PSI	NTRD	FNMA	89077	FNMA (CALLABLE)	1.35000	01/30/17	25,000,000.00	25,000,000.00	25,014,000.00
PSI	NTRD	FNMA	89078	FNMA (CALLABLE)	1.36000	01/30/17	50,000,000.00	50,000,000.00	49,959,000.00
PSI	NTRD	FNMA	89145	FNMA	1.25000	01/30/17	50,000,000.00	50,509,691.43	50,608,500.00
PSI	NTRD	FNMA	89150	FNMA	1.25000	01/30/17	50,000,000.00	50,509,691.43	50,608,500.00
PSI	NTRD	FNMA	88490	FNMA (CALLABLE)	1.80000	06/19/17	10,800,000.00	10,800,000.00	10,865,556.00
<b>FNMA Total</b>							<b>3,042,907,000.00</b>	<b>3,070,323,246.03</b>	<b>3,089,128,854.70</b>
PSI	NTRD	FRCDQ2	88581	WESTPAC BANKING CORP NY FRCD	0.70812	12/20/12	50,000,000.00	50,004,329.76	49,975,000.00
PSI	NTRD	FRCDQ2	88898	COMMONWEALTH BK OF AU NY FRCD	1.29350	06/14/13	50,000,000.00	50,008,252.69	49,975,000.00
<b>FRCDQ2 Total</b>							<b>100,000,000.00</b>	<b>100,012,582.45</b>	<b>99,950,000.00</b>
PSI	NTRD	MCSA	84709	FNMA (CALLABLE)	1.37500	09/28/15	50,000,000.00	50,000,000.00	50,093,750.00



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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	MCSA	84712	FNMA (CALLABLE)	1.37500	09/29/15	50,000,000.00	50,000,000.00	50,097,000.00
PSI	NTRD	MCSA	85082	FNMA (CALLABLE)	1.75000	11/09/15	25,000,000.00	25,000,000.00	25,009,250.00
PSI	NTRD	MCSA	85077	FNMA (CALLABLE)	1.75000	11/17/15	25,000,000.00	25,000,000.00	25,018,250.00
PSI	NTRD	MCSA	85078	FNMA (CALLABLE)	1.75000	11/17/15	25,000,000.00	25,000,000.00	25,018,250.00
PSI	NTRD	MCSA	85079	FNMA (CALLABLE)	1.37500	11/17/15	25,000,000.00	25,000,000.00	25,014,000.00
PSI	NTRD	MCSA	85080	FNMA (CALLABLE)	1.37500	11/17/15	25,000,000.00	25,000,000.00	25,014,000.00
PSI	NTRD	MCSA	85097	FNMA (CALLABLE)	1.25000	11/19/15	25,000,000.00	25,000,000.00	25,012,000.00
PSI	NTRD	MCSA	85098	FNMA (CALLABLE)	1.25000	11/19/15	25,000,000.00	25,000,000.00	25,012,000.00
PSI	NTRD	MCSA	85119	FNMA (CALLABLE)	1.25000	11/23/15	25,000,000.00	25,000,000.00	25,013,250.00
PSI	NTRD	MCSA	85120	FNMA (CALLABLE)	1.25000	11/23/15	25,000,000.00	25,000,000.00	25,013,250.00
PSI	NTRD	MCSA	85249	FNMA (CALLABLE)	1.10000	11/24/15	25,000,000.00	25,000,000.00	25,019,250.00
PSI	NTRD	MCSA	85250	FNMA (CALLABLE)	1.10000	11/24/15	25,000,000.00	25,000,000.00	25,019,250.00
PSI	NTRD	MCSA	85230	FNMA (CALLABLE)	1.20000	12/01/15	25,000,000.00	25,000,000.00	25,025,000.00
PSI	NTRD	MCSA	85231	FNMA (CALLABLE)	1.20000	12/01/15	25,000,000.00	25,000,000.00	25,025,000.00
PSI	NTRD	MCSA	85233	FNMA (CALLABLE)	1.12500	12/01/15	25,000,000.00	25,000,000.00	25,023,437.50
PSI	NTRD	MCSA	85234	FNMA (CALLABLE)	1.20000	12/01/15	25,000,000.00	25,000,000.00	25,024,750.00
PSI	NTRD	MCSA	85235	FNMA (CALLABLE)	1.20000	12/01/15	25,000,000.00	25,000,000.00	25,024,750.00
PSI	NTRD	MCSA	85271	FHLMC (CALLABLE)	1.10000	12/01/15	25,000,000.00	25,000,000.00	25,018,750.00
PSI	NTRD	MCSA	85272	FHLMC (CALLABLE)	1.10000	12/01/15	25,000,000.00	25,000,000.00	25,018,750.00
PSI	NTRD	MCSA	85245	FNMA (CALLABLE)	1.10000	12/02/15	25,000,000.00	25,000,000.00	25,026,250.00
PSI	NTRD	MCSA	85246	FNMA (CALLABLE)	1.15000	12/02/15	25,000,000.00	25,000,000.00	25,020,500.00
PSI	NTRD	MCSA	85247	FNMA (CALLABLE)	1.15000	12/02/15	25,000,000.00	25,000,000.00	25,020,500.00
PSI	NTRD	MCSA	85252	FNMA (CALLABLE)	1.10000	12/02/15	20,000,000.00	20,000,000.00	20,021,000.00
PSI	NTRD	MCSA	85267	FHLMC (CALLABLE)	1.25000	12/02/15	25,000,000.00	25,000,000.00	25,271,750.00
PSI	NTRD	MCSA	85282	FHLMC (CALLABLE)	1.75000	12/03/15	50,000,000.00	50,000,000.00	50,073,000.00
PSI	NTRD	MCSA	85270	FHLMC (CALLABLE)	1.25000	12/09/15	25,000,000.00	25,000,000.00	25,025,000.00
PSI	NTRD	MCSA	85467	FHLMC (CALLABLE)	1.37500	12/15/15	50,000,000.00	50,000,000.00	50,072,500.00
PSI	NTRD	MCSA	85468	FHLMC (CALLABLE)	1.37500	12/17/15	50,000,000.00	50,000,000.00	50,076,000.00
PSI	NTRD	MCSA	85469	FHLMC (CALLABLE)	1.37500	12/22/15	50,000,000.00	50,000,000.00	50,058,000.00
PSI	NTRD	MCSA	85470	FHLMC (CALLABLE)	1.37500	12/22/15	50,000,000.00	50,000,000.00	50,084,500.00
PSI	NTRD	MCSA	85408	FHLMC (CALLABLE)	1.25000	12/23/15	25,000,000.00	25,000,000.00	25,038,750.00
PSI	NTRD	MCSA	85471	FHLMC (CALLABLE)	1.25000	12/23/15	50,000,000.00	50,000,000.00	50,077,500.00
PSI	NTRD	MCSA	85485	FHLMC (CALLABLE)	1.37500	12/29/15	25,000,000.00	25,000,000.00	25,040,750.00
PSI	NTRD	MCSA	85533	FHLMC (CALLABLE)	1.37500	12/29/15	50,000,000.00	50,000,000.00	50,115,500.00
PSI	NTRD	MCSA	85559	FHLMC (CALLABLE)	1.35000	12/29/15	50,000,000.00	50,000,000.00	50,095,000.00
PSI	NTRD	MCSA	85560	FHLMC (CALLABLE)	1.50000	12/29/15	50,000,000.00	50,000,000.00	50,107,000.00
PSI	NTRD	MCSA	85561	FHLMC (CALLABLE)	1.50000	12/29/15	50,000,000.00	49,960,925.52	50,107,000.00
PSI	NTRD	MCSA	85483	FHLMC (CALLABLE)	1.37500	12/30/15	50,000,000.00	50,000,000.00	50,104,000.00
PSI	NTRD	MCSA	85532	FHLMC (CALLABLE)	1.25000	12/30/15	50,000,000.00	50,000,000.00	50,091,000.00
PSI	NTRD	MCSA	85534	FHLMC (CALLABLE)	1.37500	12/30/15	50,000,000.00	50,000,000.00	50,116,500.00

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PSI	NTRD	MCSA	85562	FHLMC (CALLABLE)	1.50000	12/30/15	50,000,000.00	50,000,000.00	50,112,500.00
PSI	NTRD	MCSA	87487	FHLMC (CALLABLE)	1.50000	08/24/16	25,000,000.00	25,000,000.00	25,017,000.00
PSI	NTRD	MCSA	87700	FHLMC (CALLABLE)	3.00000	09/23/16	50,000,000.00	50,000,000.00	50,197,500.00
PSI	NTRD	MCSA	88326	FNMA (CALLABLE)	1.40000	12/07/16	25,000,000.00	25,000,000.00	25,036,750.00
PSI	NTRD	MCSA	88353	FNMA (CALLABLE)	1.40000	12/08/16	25,000,000.00	25,000,000.00	25,039,062.50
PSI	NTRD	MCSA	88354	FNMA (CALLABLE)	1.40000	12/08/16	25,000,000.00	25,000,000.00	25,039,062.50
PSI	NTRD	MCSA	88437	FHLMC (CALLABLE)	1.50000	12/12/16	50,000,000.00	50,000,000.00	50,233,500.00
PSI	NTRD	MCSA	88387	FNMA (CALLABLE)	1.40000	12/19/16	50,000,000.00	50,000,000.00	50,064,500.00
PSI	NTRD	MCSA	87622	FHLMC (CALLABLE)	3.10000	03/16/17	30,000,000.00	30,000,000.00	30,099,300.00
<b>MCSA Total</b>							<b>1,725,000,000.00</b>	<b>1,724,960,925.52</b>	<b>1,727,995,112.50</b>
PSI	NTRD	NCD1	88503	UNION BK OF CALIFORNIA CD	0.29000	02/03/12	50,000,000.00	50,000,000.00	50,000,540.00
PSI	NTRD	NCD1	88551	UNION BK OF CALIFORNIA CD	0.30000	02/06/12	50,000,000.00	50,000,000.00	50,000,245.00
PSI	NTRD	NCD1	88707	UNION BK OF CALIFORNIA CD	0.30000	02/17/12	50,000,000.00	50,000,000.00	50,000,705.00
PSI	NTRD	NCD1	88752	UNION BK OF CALIFORNIA CD	0.30000	02/27/12	50,000,000.00	50,000,000.00	49,999,996.00
PSI	NTRD	NCD1	89046	UNION BK OF CALIFORNIA CD	0.29000	03/20/12	50,000,000.00	50,000,000.00	49,989,115.00
PSI	NTRD	NCD1	89136	CITIBANK NA CD	0.14000	03/30/12	50,000,000.00	50,000,000.00	49,962,341.50
PSI	NTRD	NCD1	89116	CHASE BK USA NA CD	0.18000	04/20/12	50,000,000.00	50,000,000.00	49,942,310.00
PSI	NTRD	NCD1	89076	CHASE BK USA NA CD	0.18000	04/24/12	50,000,000.00	50,000,000.00	49,939,429.00
PSI	NTRD	NCD1	89092	CHASE BK USA NA CD	0.18000	04/25/12	50,000,000.00	50,000,000.00	49,938,709.50
PSI	NTRD	NCD1	89127	CITIBANK NA CD	0.20000	04/25/12	50,000,000.00	50,000,000.00	49,941,067.50
PSI	NTRD	NCD1	89120	CHASE BK USA NA CD	0.18000	04/27/12	50,000,000.00	50,000,000.00	49,937,271.00
<b>NCD1 Total</b>							<b>550,000,000.00</b>	<b>550,000,000.00</b>	<b>549,651,729.50</b>
PSI	NTRD	NOTE	86410	USTN	1.37500	03/15/12	50,000,000.00	50,064,403.75	50,074,000.00
PSI	NTRD	NOTE	86530	USTN	1.00000	03/31/12	50,000,000.00	50,055,056.42	50,074,000.00
PSI	NTRD	NOTE	84155	USTN	2.37500	08/31/14	50,000,000.00	51,013,422.13	52,691,500.00
PSI	NTRD	NOTE	84156	USTN	2.37500	08/31/14	25,000,000.00	25,506,711.07	26,345,750.00
PSI	NTRD	NOTE	85663	USTN	1.37500	11/30/15	50,000,000.00	48,723,769.85	51,746,000.00
PSI	NTRD	NOTE	85664	USTN	1.37500	11/30/15	50,000,000.00	48,690,581.84	51,746,000.00
<b>NOTE Total</b>							<b>275,000,000.00</b>	<b>274,053,945.06</b>	<b>282,677,250.00</b>
PSI	NTRD	TBIL	86565	UST BILL	0.25750	04/05/12	50,000,000.00	49,977,111.11	49,996,000.00
PSI	NTRD	TBIL	86566	UST BILL	0.25750	04/05/12	50,000,000.00	49,977,111.11	49,996,000.00
<b>TBIL Total</b>							<b>100,000,000.00</b>	<b>99,954,222.22</b>	<b>99,992,000.00</b>
PSI	NTRD	YANK1	88482	NORDEA BK FINLAND PLC NY CD	0.32000	02/01/12	50,000,000.00	50,000,000.00	50,000,220.00
PSI	NTRD	YANK1	88709	SOCIETE GENERALE NY CD	0.50000	02/01/12	50,000,000.00	50,000,000.00	50,000,470.00
PSI	NTRD	YANK1	88772	CREDIT AGRICOLE CIB NY CD	0.52000	02/01/12	50,000,000.00	50,000,000.00	50,000,495.00
PSI	NTRD	YANK1	88825	UBS AG STAMFORD CT CD	0.21000	02/01/12	50,000,000.00	50,000,000.00	50,000,065.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	88826	UBS AG STAMFORD CT CD	0.21000	02/01/12	25,000,000.00	25,000,000.00	25,000,032.50
PSI	NTRD	YANK1	88817	DEUTSCHE BK AG NY CD	0.40000	02/02/12	50,000,000.00	50,000,013.88	50,000,665.00
PSI	NTRD	YANK1	88818	DEUTSCHE BK AG NY CD	0.40000	02/02/12	25,000,000.00	25,000,006.94	25,000,332.50
PSI	NTRD	YANK1	88846	BNP PARIBAS SF CD	0.58000	02/02/12	50,000,000.00	50,000,000.00	50,001,165.00
PSI	NTRD	YANK1	88793	SVENSKA HANDELSBANKEN AB NY CD	0.38000	02/03/12	15,000,000.00	15,000,166.41	15,000,274.50
PSI	NTRD	YANK1	88821	BNP PARIBAS SF CD	0.59000	02/03/12	50,000,000.00	50,000,000.00	50,001,790.00
PSI	NTRD	YANK1	88862	BNP PARIBAS SF CD	0.58000	02/03/12	50,000,000.00	50,000,000.00	50,001,745.00
PSI	NTRD	YANK1	88507	LLOYDS TSB BK PLC NY CD	0.33000	02/06/12	50,000,000.00	50,000,069.41	50,000,495.00
PSI	NTRD	YANK1	88508	LLOYDS TSB BK PLC NY CD	0.33000	02/06/12	25,000,000.00	25,000,034.70	25,000,247.50
PSI	NTRD	YANK1	88550	UBS AG STAMFORD CT CD	0.34500	02/07/12	50,000,000.00	50,000,000.00	50,000,725.00
PSI	NTRD	YANK1	88552	ROYAL BK OF SCOTLAND PLC CD	0.40000	02/07/12	50,000,000.00	50,000,083.28	50,001,260.00
PSI	NTRD	YANK1	88553	ROYAL BK OF SCOTLAND PLC CD	0.40000	02/07/12	25,000,000.00	25,000,041.64	25,000,630.00
PSI	NTRD	YANK1	88538	LLOYDS TSB BK PLC NY CD	0.34000	02/09/12	50,000,000.00	50,000,111.05	50,000,870.00
PSI	NTRD	YANK1	88544	DNB BANK ASA NY CD	0.24000	02/10/12	50,000,000.00	50,000,000.00	49,999,582.00
PSI	NTRD	YANK1	88613	COMMERZBANK AG NY CD	0.48000	02/13/12	50,000,000.00	50,000,166.53	50,003,785.00
PSI	NTRD	YANK1	88943	BNP PARIBAS SF CD	0.50000	02/13/12	50,000,000.00	50,000,000.00	50,004,150.00
PSI	NTRD	YANK1	88623	COMMERZBANK AG NY CD	0.48000	02/14/12	50,000,000.00	50,000,180.41	50,004,075.00
PSI	NTRD	YANK1	88644	COMMERZBANK AG NY CD	0.48000	02/15/12	50,000,000.00	50,000,194.29	50,004,370.00
PSI	NTRD	YANK1	88837	SOCIETE GENERALE NY CD	0.43000	02/15/12	50,000,000.00	50,000,194.35	50,003,330.00
PSI	NTRD	YANK1	88838	SOCIETE GENERALE NY CD	0.43000	02/15/12	25,000,000.00	25,000,097.17	25,001,665.00
PSI	NTRD	YANK1	88994	BNP PARIBAS SF CD	0.42000	02/16/12	50,000,000.00	50,000,000.00	50,003,330.00
PSI	NTRD	YANK1	88768	SVENSKA HANDELSBANKEN AB NY CD	0.42000	02/17/12	17,000,000.00	17,000,905.24	17,001,201.90
PSI	NTRD	YANK1	89016	CREDIT AGRICOLE CIB NY CD	0.43000	02/17/12	50,000,000.00	50,000,222.14	50,003,775.00
PSI	NTRD	YANK1	88720	UBS AG STAMFORD CT CD	0.37000	02/21/12	50,000,000.00	50,000,000.00	50,002,325.00
PSI	NTRD	YANK1	88359	RABOBANK NEDERLAND NV NY CD	0.42000	02/23/12	50,000,000.00	50,000,000.00	50,004,140.00
PSI	NTRD	YANK1	88380	CREDIT SUISSE NY CD	0.49000	02/23/12	50,000,000.00	50,000,000.00	50,006,375.00
PSI	NTRD	YANK1	88360	BK OF NOVA SCOTIA HOUSTON CD	0.25000	02/24/12	50,000,000.00	50,000,000.00	49,998,662.00
PSI	NTRD	YANK1	88403	RABOBANK NEDERLAND NV NY CD	0.43000	02/24/12	50,000,000.00	50,000,000.00	50,004,655.00
PSI	NTRD	YANK1	88704	CREDIT SUISSE NY CD	0.43000	02/24/12	50,000,000.00	50,000,000.00	50,004,660.00
PSI	NTRD	YANK1	88747	LLOYDS TSB BK PLC NY CD	0.36000	02/24/12	50,000,000.00	50,000,319.25	50,002,325.00
PSI	NTRD	YANK1	88687	DNB BANK ASA NY CD	0.24000	02/28/12	50,000,000.00	50,000,000.00	49,995,719.50
PSI	NTRD	YANK1	88410	NORDEA BK FINLAND PLC NY CD	0.44000	02/29/12	50,000,000.00	50,000,388.46	50,003,610.00
PSI	NTRD	YANK1	88411	SVENSKA HANDELSBANKEN AB NY CD	0.43000	02/29/12	50,000,000.00	50,000,000.00	50,003,210.00
PSI	NTRD	YANK1	88489	SVENSKA HANDELSBANKEN AB NY CD	0.47500	02/29/12	50,000,000.00	50,000,000.00	50,005,020.00
PSI	NTRD	YANK1	88754	BARCLAYS BK PLC NY CD	0.37000	02/29/12	50,000,000.00	50,000,000.00	50,000,795.00
PSI	NTRD	YANK1	89031	DEUTSCHE BK AG NY CD	0.35000	02/29/12	50,000,000.00	50,000,000.00	49,999,998.00
PSI	NTRD	YANK1	89135	BNP PARIBAS SF CD	0.35000	02/29/12	50,000,000.00	50,000,000.00	49,999,999.00
PSI	NTRD	YANK1	88488	BK OF NOVA SCOTIA HOUSTON CD	0.26000	03/01/12	50,000,000.00	50,000,000.00	49,996,245.00
PSI	NTRD	YANK1	89093	CREDIT AGRICOLE CIB NY CD	0.44000	03/01/12	50,000,000.00	50,000,402.61	50,003,745.00
PSI	NTRD	YANK1	89094	CREDIT AGRICOLE CIB NY CD	0.44000	03/01/12	25,000,000.00	25,000,201.30	25,001,872.50

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	88863	SOCIETE GENERALE NY CD	0.61000	03/02/12	50,000,000.00	50,000,416.27	50,011,180.00
PSI	NTRD	YANK1	89114	DEUTSCHE BK AG NY CD	0.31000	03/02/12	50,000,000.00	50,000,000.00	49,998,277.50
PSI	NTRD	YANK1	88563	BK OF NOVA SCOTIA HOUSTON CD	0.26000	03/07/12	25,000,000.00	25,000,000.00	24,997,747.25
PSI	NTRD	YANK1	88536	SVENSKA HANDELSBANKEN AB NY CD	0.48500	03/09/12	50,000,000.00	50,000,000.00	50,007,105.00
PSI	NTRD	YANK1	88652	DNB BANK ASA NY CD	0.53000	03/19/12	50,000,000.00	50,000,000.00	50,005,305.00
PSI	NTRD	YANK1	88653	DNB BANK ASA NY CD	0.53000	03/19/12	25,000,000.00	25,000,000.00	25,002,652.50
PSI	NTRD	YANK1	88701	NORDEA BK FINLAND PLC NY CD	0.47000	03/20/12	50,000,000.00	50,000,000.00	50,001,340.00
PSI	NTRD	YANK1	89050	ROYAL BK OF SCOTLAND PLC CD	0.41000	03/20/12	50,000,000.00	50,000,666.22	49,997,275.50
PSI	NTRD	YANK1	87886	COMMONWEALTH BK OF AU NY CD	0.40000	03/22/12	50,000,000.00	50,000,693.08	49,992,870.00
PSI	NTRD	YANK1	87887	COMMONWEALTH BK OF AU NY CD	0.40000	03/22/12	50,000,000.00	50,000,693.08	49,992,870.00
PSI	NTRD	YANK1	88713	RABOBANK NEDERLAND NV NY CD	0.45000	03/22/12	50,000,000.00	50,000,000.00	49,996,443.00
PSI	NTRD	YANK1	88746	SVENSKA HANDELSBANKEN AB NY CD	0.49500	03/26/12	50,000,000.00	50,000,749.05	49,999,597.50
PSI	NTRD	YANK1	89041	BARCLAYS BK PLC NY CD	0.35000	03/26/12	50,000,000.00	50,000,000.00	49,988,546.00
PSI	NTRD	YANK1	89042	BARCLAYS BK PLC NY CD	0.35000	03/26/12	14,000,000.00	14,000,000.00	13,996,792.88
PSI	NTRD	YANK1	88797	BK OF NOVA SCOTIA HOUSTON CD	0.22000	03/30/12	50,000,000.00	50,000,805.12	49,968,881.50
PSI	NTRD	YANK1	88798	NORDEA BK FINLAND PLC NY CD	0.46000	03/30/12	50,000,000.00	50,000,804.62	49,988,517.50
PSI	NTRD	YANK1	89097	ROYAL BK OF SCOTLAND PLC CD	0.42000	03/30/12	50,000,000.00	50,000,804.96	49,985,261.00
PSI	NTRD	YANK1	88823	NORDEA BK FINLAND PLC NY CD	0.46000	04/02/12	50,000,000.00	50,000,846.23	49,987,935.50
PSI	NTRD	YANK1	88962	RABOBANK NEDERLAND NV NY CD	0.52000	04/05/12	25,000,000.00	25,002,658.83	24,996,379.00
PSI	NTRD	YANK1	89038	RABOBANK NEDERLAND NV NY CD	0.52000	04/05/12	25,000,000.00	25,003,545.48	24,996,379.00
PSI	NTRD	YANK1	89039	RABOBANK NEDERLAND NV NY CD	0.44000	04/16/12	25,000,000.00	24,999,998.04	24,989,451.25
PSI	NTRD	YANK1	86658	BARCLAYS BK PLC NY CD	0.75000	04/20/12	50,000,000.00	50,000,000.00	50,011,780.00
PSI	NTRD	YANK1	88181	AU & NZ BANKING GRP NY CD	0.36000	04/20/12	50,000,000.00	50,000,000.00	49,968,865.50
PSI	NTRD	YANK1	88430	TORONTO DOMINION BK NY CD	0.21000	04/20/12	50,000,000.00	50,000,000.00	49,952,263.50
PSI	NTRD	YANK1	88744	RABOBANK NEDERLAND NV NY CD	0.53000	04/20/12	50,000,000.00	50,000,000.00	49,987,758.50
PSI	NTRD	YANK1	88745	RABOBANK NEDERLAND NV NY CD	0.53000	04/20/12	25,000,000.00	25,000,000.00	24,993,879.25
PSI	NTRD	YANK1	88819	BK OF NOVA SCOTIA HOUSTON CD	0.24000	04/20/12	50,000,000.00	50,001,096.43	49,955,603.00
PSI	NTRD	YANK1	88824	AU & NZ BANKING GRP NY CD	0.24000	04/20/12	50,000,000.00	50,000,000.00	49,955,603.50
PSI	NTRD	YANK1	89186	SVENSKA HANDELSBANKEN AB NY CD	0.23000	04/20/12	50,000,000.00	50,001,096.69	49,954,509.00
PSI	NTRD	YANK1	89126	NORDEA BK FINLAND PLC NY CD	0.25000	04/25/12	50,000,000.00	50,000,000.00	49,954,025.50
PSI	NTRD	YANK1	89128	BK OF MONTREAL CHICAGO CD	0.14000	04/25/12	50,000,000.00	50,000,000.00	49,941,060.00
PSI	NTRD	YANK1	89129	CIBC NY CD	0.15000	04/25/12	50,000,000.00	50,001,166.26	49,942,238.50
PSI	NTRD	YANK1	89174	CREDIT SUISSE NY CD	0.35000	04/30/12	50,000,000.00	50,000,000.00	49,955,078.50
PSI	NTRD	YANK1	89175	CREDIT SUISSE NY CD	0.35000	04/30/12	25,000,000.00	25,000,000.00	24,977,539.25
PSI	NTRD	YANK1	88282	BK OF MONTREAL CHICAGO CD	0.40000	05/11/12	50,000,000.00	50,001,386.21	49,953,715.50
PSI	NTRD	YANK1	88283	BK OF MONTREAL CHICAGO CD	0.40000	05/11/12	25,000,000.00	25,000,693.11	24,976,857.75
PSI	NTRD	YANK1	88589	CIBC NY CD	0.30000	06/08/12	50,000,000.00	50,001,775.22	49,912,397.00
PSI	NTRD	YANK1	88590	CIBC NY CD	0.30000	06/08/12	25,000,000.00	25,000,887.61	24,956,198.50
PSI	NTRD	YANK1	88796	AU & NZ BANKING GRP NY CD	0.40000	06/22/12	50,000,000.00	50,000,000.00	49,900,980.50
PSI	NTRD	YANK1	88799	WESTPAC BANKING CORP NY CD	0.50000	06/22/12	50,000,000.00	50,001,967.49	49,920,754.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	89152	WESTPAC BANKING CORP NY CD	0.50000	06/22/12	50,000,000.00	50,043,315.07	49,920,754.00
PSI	NTRD	YANK1	88800	TORONTO DOMINION BK NY CD	0.30000	06/25/12	50,000,000.00	50,002,010.97	49,878,724.00
PSI	NTRD	YANK1	88820	TORONTO DOMINION BK NY CD	0.30000	06/26/12	50,000,000.00	50,002,024.84	49,877,898.00
PSI	NTRD	YANK1	88409	AU & NZ BANKING GRP NY CD	0.50000	06/29/12	50,000,000.00	50,002,063.43	49,916,811.50
PSI	NTRD	YANK1	88566	TORONTO DOMINION BK NY CD	0.30000	06/29/12	50,000,000.00	50,000,000.00	49,875,384.50
PSI	NTRD	YANK1	88568	TORONTO DOMINION BK NY CD	0.30000	06/29/12	50,000,000.00	50,000,000.00	49,875,384.50
PSI	NTRD	YANK1	88572	WESTPAC BANKING CORP NY CD	0.58000	06/29/12	50,000,000.00	50,000,000.00	49,933,422.50
PSI	NTRD	YANK1	88692	COMMONWEALTH BK OF AU NY CD	0.36000	06/29/12	50,000,000.00	50,002,065.59	49,887,841.50
PSI	NTRD	YANK1	88693	COMMONWEALTH BK OF AU NY CD	0.36000	06/29/12	50,000,000.00	50,002,065.59	49,887,841.50
PSI	NTRD	YANK1	88773	BK OF NOVA SCOTIA HOUSTON CD	0.48000	06/29/12	50,000,000.00	50,000,000.00	49,912,739.50
PSI	NTRD	YANK1	89091	COMMONWEALTH BK OF AU NY CD	0.34000	07/20/12	50,000,000.00	50,009,429.20	49,848,686.50
PSI	NTRD	YANK1	88068	ROYAL BK OF CANADA NY CD	0.55000	10/15/12	50,000,000.00	50,000,000.00	49,754,194.00
PSI	NTRD	YANK1	88513	WESTPAC BANKING CORP NY CD	0.78000	12/20/12	50,000,000.00	50,004,450.60	49,714,964.00
PSI	NTRD	YANK1	88542	AU & NZ BANKING GRP NY CD	0.60000	12/20/12	50,000,000.00	50,000,000.00	49,635,088.00
PSI	NTRD	YANK1	88543	AU & NZ BANKING GRP NY CD	0.60000	12/20/12	50,000,000.00	50,000,000.00	49,635,088.00
PSI	NTRD	YANK1	88608	ROYAL BK OF CANADA NY CD	0.67000	12/20/12	50,000,000.00	50,000,000.00	49,666,183.00
<b>YANK1 Total</b>							<b>4,521,000,000.00</b>	<b>4,521,093,974.35</b>	<b>4,517,367,021.03</b>
<b>NTRD Total</b>							<b>25,481,167,000.00</b>	<b>25,530,542,544.22</b>	<b>25,602,875,593.91</b>
PSI	TRADE	FHLM3	89151	FHLMC	1.00000	03/08/17	50,000,000.00	49,762,754.83	49,796,500.00
<b>FHLMC3 Total</b>							<b>50,000,000.00</b>	<b>49,762,754.83</b>	<b>49,796,500.00</b>
PSI	TRADE	FNMA	88981	FNMA	2.25000	03/15/16	46,250,000.00	48,692,090.37	48,747,500.00
<b>FNMA Total</b>							<b>46,250,000.00</b>	<b>48,692,090.37</b>	<b>48,747,500.00</b>
<b>TRADE Total</b>							<b>96,250,000.00</b>	<b>98,454,845.20</b>	<b>98,544,000.00</b>
<b>PSI Total</b>							<b>25,577,417,000.00</b>	<b>25,628,997,389.42</b>	<b>25,701,419,593.91</b>
<b>PSI Historical Cost</b>								<b>25,674,789,029.99</b>	

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	BLPSI	CNFX	88104	GE CAPITAL CORP MTN	3.75000	11/14/14	1,500,000.00	1,571,574.66	1,594,980.00
SPI	BLPSI	CNFX	88105	GE CAPITAL CORP MTN	5.45000	01/15/13	1,500,000.00	1,559,097.72	1,568,895.00
<b>CNFX Total</b>							<b>3,000,000.00</b>	<b>3,130,672.38</b>	<b>3,163,875.00</b>
<b>BLPSI - BLP SCHOOLS SELF INS AUTHORITY Total</b>							<b>3,000,000.00</b>	<b>3,130,672.38</b>	<b>3,163,875.00</b>
SPI	GF	1TRD	14004	FLYING TRIANGLE 1ST	5.50000	08/01/12	3,742.90	3,742.90	3,742.90
SPI	GF	1TRD	16864	FLYING TRIANGLE 1ST	5.50000	01/01/14	28,930.08	28,930.08	28,930.08
SPI	GF	1TRD	17567	FLYING TRIANGLE SLUSHER	2.25000	04/24/14	262,500.00	262,500.00	262,500.00
SPI	GF	1TRD	12057	FLYING TRIANGLE LOAN	5.50000	04/01/17	79,879.90	79,879.90	79,879.90
<b>1TRD Total</b>							<b>375,052.88</b>	<b>375,052.88</b>	<b>375,052.88</b>
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND	5.00000	09/02/21	5,065,000.00	5,065,000.00	5,065,000.00
<b>LTBD Total</b>							<b>5,065,000.00</b>	<b>5,065,000.00</b>	<b>5,065,000.00</b>
<b>GF - GENERAL FUND Total</b>							<b>5,440,052.88</b>	<b>5,440,052.88</b>	<b>5,440,052.88</b>
SPI	MAST	BOND	18810	USTB	7.25000	05/15/16	85,000.00	85,924.67	109,278.13
<b>BOND Total</b>							<b>85,000.00</b>	<b>85,924.67</b>	<b>109,278.13</b>
<b>MAST - MGMT ATTORNEY SETTLEMENT TRUST Total</b>							<b>85,000.00</b>	<b>85,924.67</b>	<b>109,278.13</b>
SPI	SANIT	FHLM	88073	FHLMC (CALLABLE)	1.80000	11/09/16	714,000.00	714,000.00	716,548.98
<b>FHLM Total</b>							<b>714,000.00</b>	<b>714,000.00</b>	<b>716,548.98</b>
SPI	SANIT	MCSA	87606	FHLB (CALLABLE)	1.00000	08/25/16	80,000.00	80,000.00	80,043.20
SPI	SANIT	MCSA	87609	FNMA (CALLABLE)	1.05000	09/14/16	620,000.00	620,000.00	622,734.20
SPI	SANIT	MCSA	88071	FNMA (CALLABLE)	1.25000	10/26/16	72,000.00	72,000.00	72,235.44
SPI	SANIT	MCSA	88325	FNMA (CALLABLE)	1.35000	12/07/16	386,000.00	386,000.00	387,609.62
<b>MCSA Total</b>							<b>1,158,000.00</b>	<b>1,158,000.00</b>	<b>1,162,622.46</b>
<b>SANIT - SANITATION DISTRICT Total</b>							<b>1,872,000.00</b>	<b>1,872,000.00</b>	<b>1,879,171.44</b>
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0.00000	12/31/12	2,771,350.54	2,771,350.54	2,771,350.54
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0.00000	12/31/12	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0.00000	12/31/12	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0.00000	12/31/12	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0.00000	12/31/12	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0.00000	12/31/12	383,355.75	383,355.75	383,355.75

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0.00000	12/31/12	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0.00000	12/31/12	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0.00000	12/31/12	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0.00000	12/31/12	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0.00000	12/31/12	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0.00000	12/31/12	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0.00000	12/31/12	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0.00000	12/31/12	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0.00000	12/31/12	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0.00000	12/31/12	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0.00000	12/31/12	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0.00000	12/31/12	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0.00000	12/31/12	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0.00000	12/31/12	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0.00000	12/31/12	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0.00000	12/31/12	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0.00000	12/31/12	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0.00000	12/31/12	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0.00000	12/31/12	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0.00000	12/31/12	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0.00000	12/31/12	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0.00000	12/31/12	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF	0.00000	12/31/12	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF	0.00000	12/31/12	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF	0.00000	12/31/12	281,845.96	281,845.96	281,845.96
SPI	SCAQM	CTDQ	66800	S OF C LAIF	0.00000	12/31/12	317,155.30	317,155.30	317,155.30
SPI	SCAQM	CTDQ	67819	S OF C LAIF	0.00000	12/31/12	363,715.38	363,715.38	363,715.38
SPI	SCAQM	CTDQ	68720	S OF C LAIF	0.00000	12/31/12	393,812.36	393,812.36	393,812.36
SPI	SCAQM	CTDQ	69520	S OF C LAIF	0.00000	12/31/12	449,659.59	449,659.59	449,659.59
SPI	SCAQM	CTDQ	70359	S OF C LAIF	0.00000	12/31/12	491,566.29	491,566.29	491,566.29
SPI	SCAQM	CTDQ	71268	S OF C LAIF	0.00000	12/31/12	513,938.89	513,938.89	513,938.89
SPI	SCAQM	CTDQ	72329	S OF C LAIF	0.00000	12/31/12	505,507.65	505,507.65	505,507.65
SPI	SCAQM	CTDQ	73503	S OF C LAIF	0.00000	12/31/12	515,367.27	515,367.27	515,367.27
SPI	SCAQM	CTDQ	74486	S OF C LAIF	0.00000	12/31/12	520,380.93	520,380.93	520,380.93
SPI	SCAQM	CTDQ	75694	S OF C LAIF	0.00000	12/31/12	492,274.30	492,274.30	492,274.30
SPI	SCAQM	CTDQ	77128	S OF C LAIF	0.00000	12/31/12	410,449.24	410,449.24	410,449.24
SPI	SCAQM	CTDQ	78106	S OF C LAIF	0.00000	12/31/12	304,980.32	304,980.32	304,980.32
SPI	SCAQM	CTDQ	78999	S OF C LAIF	0.00000	12/31/12	277,823.10	277,823.10	277,823.10
SPI	SCAQM	CTDQ	79884	S OF C LAIF	0.00000	12/31/12	252,862.59	252,862.59	252,862.59

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SPI	SCAQM	CTDQ	80623	S OF C LAIF	0.00000	12/31/12	186,831.92	186,831.92	186,831.92
SPI	SCAQM	CTDQ	81267	S OF C LAIF	0.00000	12/31/12	150,112.75	150,112.75	150,112.75
SPI	SCAQM	CTDQ	81965	S OF C LAIF	0.00000	12/31/12	89,717.54	89,717.54	89,717.54
SPI	SCAQM	CTDQ	82763	S OF C LAIF	0.00000	12/31/12	60,335.73	60,335.73	60,335.73
SPI	SCAQM	CTDQ	83551	S OF C LAIF	0.00000	12/31/12	54,470.06	54,470.06	54,470.06
SPI	SCAQM	CTDQ	84325	S OF C LAIF	0.00000	12/31/12	55,045.25	55,045.25	55,045.25
SPI	SCAQM	CTDQ	85022	S OF C LAIF	0.00000	12/31/12	51,349.76	51,349.76	51,349.76
SPI	SCAQM	CTDQ	85933	S OF C LAIF	0.00000	12/31/12	45,607.02	45,607.02	45,607.02
SPI	SCAQM	CTDQ	86695	S OF C LAIF	0.00000	12/31/12	49,487.01	49,487.01	49,487.01
SPI	SCAQM	CTDQ	87359	S OF C LAIF	0.00000	12/31/12	47,004.27	47,004.27	47,004.27
SPI	SCAQM	CTDQ	88084	S OF C LAIF	0.00000	12/31/12	38,018.48	38,018.48	38,018.48
SPI	SCAQM	CTDQ	88969	S OF C LAIF	0.00000	12/31/12	38,087.21	38,087.21	38,087.21
<b>CTDQ Total</b>							<b>39,729,122.33</b>	<b>39,729,122.33</b>	<b>39,729,122.33</b>
<b>SCAQM - SOUTH COAST AIR QUALITY MGMT Total</b>							<b>39,729,122.33</b>	<b>39,729,122.33</b>	<b>39,729,122.33</b>
SPI	SLIM	CTDQ	22101	S OF C LAIF	0.00000	12/31/12	3,218,710.97	3,218,710.97	3,218,710.97
SPI	SLIM	CTDQ	23208	S OF C LAIF	0.00000	12/31/12	27,081.03	27,081.03	27,081.03
SPI	SLIM	CTDQ	23842	S OF C LAIF	0.00000	12/31/12	83,505.96	83,505.96	83,505.96
SPI	SLIM	CTDQ	24459	S OF C LAIF	0.00000	12/31/12	94,996.78	94,996.78	94,996.78
SPI	SLIM	CTDQ	25326	S OF C LAIF	0.00000	12/31/12	104,088.41	104,088.41	104,088.41
SPI	SLIM	CTDQ	26241	S OF C LAIF	0.00000	12/31/12	110,715.07	110,715.07	110,715.07
SPI	SLIM	CTDQ	27270	S OF C LAIF	0.00000	12/31/12	117,811.43	117,811.43	117,811.43
SPI	SLIM	CTDQ	28140	S OF C LAIF	0.00000	12/31/12	118,831.50	118,831.50	118,831.50
SPI	SLIM	CTDQ	28986	S OF C LAIF	0.00000	12/31/12	117,968.90	117,968.90	117,968.90
SPI	SLIM	CTDQ	29917	S OF C LAIF	0.00000	12/31/12	115,386.18	115,386.18	115,386.18
SPI	SLIM	CTDQ	31093	S OF C LAIF	0.00000	12/31/12	114,884.96	114,884.96	114,884.96
SPI	SLIM	CTDQ	31850	S OF C LAIF	0.00000	12/31/12	119,214.46	119,214.46	119,214.46
SPI	SLIM	CTDQ	32655	S OF C LAIF	0.00000	12/31/12	120,967.08	120,967.08	120,967.08
SPI	SLIM	CTDQ	33599	S OF C LAIF	0.00000	12/31/12	119,698.34	119,698.34	119,698.34
SPI	SLIM	CTDQ	34231	S OF C LAIF	0.00000	12/31/12	124,159.87	124,159.87	124,159.87
SPI	SLIM	CTDQ	35220	S OF C LAIF	0.00000	12/31/12	128,393.89	128,393.89	128,393.89
SPI	SLIM	CTDQ	35952	S OF C LAIF	0.00000	12/31/12	130,900.85	130,900.85	130,900.85
SPI	SLIM	CTDQ	36773	S OF C LAIF	0.00000	12/31/12	129,716.18	129,716.18	129,716.18
SPI	SLIM	CTDQ	37638	S OF C LAIF	0.00000	12/31/12	132,118.17	132,118.17	132,118.17
SPI	SLIM	CTDQ	38537	S OF C LAIF	0.00000	12/31/12	134,992.32	134,992.32	134,992.32
SPI	SLIM	CTDQ	39281	S OF C LAIF	0.00000	12/31/12	132,458.88	132,458.88	132,458.88
SPI	SLIM	CTDQ	40072	S OF C LAIF	0.00000	12/31/12	124,940.21	124,940.21	124,940.21
SPI	SLIM	CTDQ	40891	S OF C LAIF	0.00000	12/31/12	125,249.17	125,249.17	125,249.17



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SPI	SLIM	CTDQ	41416	S OF C LAIF	0.00000	12/31/12	124,689.59	124,689.59	124,689.59
SPI	SLIM	CTDQ	42149	S OF C LAIF	0.00000	12/31/12	132,997.69	132,997.69	132,997.69
SPI	SLIM	CTDQ	43226	S OF C LAIF	0.00000	12/31/12	140,793.36	140,793.36	140,793.36
SPI	SLIM	CTDQ	44234	S OF C LAIF	0.00000	12/31/12	152,132.72	152,132.72	152,132.72
SPI	SLIM	CTDQ	45086	S OF C LAIF	0.00000	12/31/12	164,017.17	164,017.17	164,017.17
SPI	SLIM	CTDQ	46123	S OF C LAIF	0.00000	12/31/12	167,897.97	167,897.97	167,897.97
SPI	SLIM	CTDQ	47347	S OF C LAIF	0.00000	12/31/12	157,924.35	157,924.35	157,924.35
SPI	SLIM	CTDQ	48499	S OF C LAIF	0.00000	12/31/12	139,856.90	139,856.90	139,856.90
SPI	SLIM	CTDQ	49798	S OF C LAIF	0.00000	12/31/12	120,525.01	120,525.01	120,525.01
SPI	SLIM	CTDQ	50781	S OF C LAIF	0.00000	12/31/12	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0.00000	12/31/12	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0.00000	12/31/12	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0.00000	12/31/12	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0.00000	12/31/12	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0.00000	12/31/12	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0.00000	12/31/12	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0.00000	12/31/12	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0.00000	12/31/12	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0.00000	12/31/12	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0.00000	12/31/12	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF	0.00000	12/31/12	48,416.11	48,416.11	48,416.11
SPI	SLIM	CTDQ	64003	S OF C LAIF	0.00000	12/31/12	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0.00000	12/31/12	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF	0.00000	12/31/12	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF	0.00000	12/31/12	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818	S OF C LAIF	0.00000	12/31/12	108,222.63	108,222.63	108,222.63
SPI	SLIM	CTDQ	68719	S OF C LAIF	0.00000	12/31/12	118,789.82	118,789.82	118,789.82
SPI	SLIM	CTDQ	69518	S OF C LAIF	0.00000	12/31/12	136,097.01	136,097.01	136,097.01
SPI	SLIM	CTDQ	70360	S OF C LAIF	0.00000	12/31/12	151,399.04	151,399.04	151,399.04
SPI	SLIM	CTDQ	71269	S OF C LAIF	0.00000	12/31/12	158,866.84	158,866.84	158,866.84
SPI	SLIM	CTDQ	72330	S OF C LAIF	0.00000	12/31/12	159,520.70	159,520.70	159,520.70
SPI	SLIM	CTDQ	73504	S OF C LAIF	0.00000	12/31/12	165,030.36	165,030.36	165,030.36
SPI	SLIM	CTDQ	74485	S OF C LAIF	0.00000	12/31/12	168,848.34	168,848.34	168,848.34
SPI	SLIM	CTDQ	75693	S OF C LAIF	0.00000	12/31/12	161,848.34	161,848.34	161,848.34
SPI	SLIM	CTDQ	77131	S OF C LAIF	0.00000	12/31/12	136,599.41	136,599.41	136,599.41
SPI	SLIM	CTDQ	78104	S OF C LAIF	0.00000	12/31/12	102,613.52	102,613.52	102,613.52
SPI	SLIM	CTDQ	79000	S OF C LAIF	0.00000	12/31/12	93,633.67	93,633.67	93,633.67
SPI	SLIM	CTDQ	79882	S OF C LAIF	0.00000	12/31/12	86,272.14	86,272.14	86,272.14
SPI	SLIM	CTDQ	80621	S OF C LAIF	0.00000	12/31/12	63,895.36	63,895.36	63,895.36

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SPI	SLIM	CTDQ	81265	S OF C LAIF	0.00000	12/31/12	51,337.52	51,337.52	51,337.52
SPI	SLIM	CTDQ	81963	S OF C LAIF	0.00000	12/31/12	31,005.24	31,005.24	31,005.24
SPI	SLIM	CTDQ	82761	S OF C LAIF	0.00000	12/31/12	20,942.34	20,942.34	20,942.34
SPI	SLIM	CTDQ	83552	S OF C LAIF	0.00000	12/31/12	18,906.35	18,906.35	18,906.35
SPI	SLIM	CTDQ	84323	S OF C LAIF	0.00000	12/31/12	16,628.36	16,628.36	16,628.36
SPI	SLIM	CTDQ	85020	S OF C LAIF	0.00000	12/31/12	12,936.00	12,936.00	12,936.00
SPI	SLIM	CTDQ	85931	S OF C LAIF	0.00000	12/31/12	11,519.98	11,519.98	11,519.98
SPI	SLIM	CTDQ	86696	S OF C LAIF	0.00000	12/31/12	12,561.86	12,561.86	12,561.86
SPI	SLIM	CTDQ	87360	S OF C LAIF	0.00000	12/31/12	11,931.63	11,931.63	11,931.63
SPI	SLIM	CTDQ	88085	S OF C LAIF	0.00000	12/31/12	9,650.67	9,650.67	9,650.67
SPI	SLIM	CTDQ	88970	S OF C LAIF	0.00000	12/31/12	9,668.11	9,668.11	9,668.11
<b>CTDQ Total</b>							<b>10,084,896.61</b>	<b>10,084,896.61</b>	<b>10,084,896.61</b>
<b>SLIM - SCHOOLS LINKED INSURANCE MGMT Total</b>							<b>10,084,896.61</b>	<b>10,084,896.61</b>	<b>10,084,896.61</b>
SPI	WASIA	CTDQ	22460	S OF C LAIF	0.00000	12/31/12	7,000,000.00	7,000,000.00	7,000,000.00
SPI	WASIA	CTDQ	23844	S OF C LAIF	0.00000	12/31/12	73,432.18	73,432.18	73,432.18
SPI	WASIA	CTDQ	24460	S OF C LAIF	0.00000	12/31/12	88,299.86	88,299.86	88,299.86
SPI	WASIA	CTDQ	25245	S OF C LAIF	0.00000	12/31/12	96,741.95	96,741.95	96,741.95
SPI	WASIA	CTDQ	26250	S OF C LAIF	0.00000	12/31/12	102,900.92	102,900.92	102,900.92
SPI	WASIA	CTDQ	26945	S OF C LAIF	0.00000	12/31/12	109,496.42	109,496.42	109,496.42
SPI	WASIA	CTDQ	28143	S OF C LAIF	0.00000	12/31/12	110,444.50	110,444.50	110,444.50
SPI	WASIA	CTDQ	28732	S OF C LAIF	0.00000	12/31/12	109,642.78	109,642.78	109,642.78
SPI	WASIA	CTDQ	29586	S OF C LAIF	0.00000	12/31/12	107,242.35	107,242.35	107,242.35
SPI	WASIA	CTDQ	30647	S OF C LAIF	0.00000	12/31/12	106,776.50	106,776.50	106,776.50
SPI	WASIA	CTDQ	31539	S OF C LAIF	0.00000	12/31/12	110,800.43	110,800.43	110,800.43
SPI	WASIA	CTDQ	32361	S OF C LAIF	0.00000	12/31/12	112,429.36	112,429.36	112,429.36
SPI	WASIA	CTDQ	33315	S OF C LAIF	0.00000	12/31/12	111,250.16	111,250.16	111,250.16
SPI	WASIA	CTDQ	34059	S OF C LAIF	0.00000	12/31/12	115,396.80	115,396.80	115,396.80
SPI	WASIA	CTDQ	34957	S OF C LAIF	0.00000	12/31/12	119,331.99	119,331.99	119,331.99
SPI	WASIA	CTDQ	35633	S OF C LAIF	0.00000	12/31/12	121,662.01	121,662.01	121,662.01
SPI	WASIA	CTDQ	36439	S OF C LAIF	0.00000	12/31/12	120,560.95	120,560.95	120,560.95
SPI	WASIA	CTDQ	37287	S OF C LAIF	0.00000	12/31/12	122,793.41	122,793.41	122,793.41
SPI	WASIA	CTDQ	38231	S OF C LAIF	0.00000	12/31/12	125,464.71	125,464.71	125,464.71
SPI	WASIA	CTDQ	38988	S OF C LAIF	0.00000	12/31/12	123,110.08	123,110.08	123,110.08
SPI	WASIA	CTDQ	39857	S OF C LAIF	0.00000	12/31/12	116,122.07	116,122.07	116,122.07
SPI	WASIA	CTDQ	40652	S OF C LAIF	0.00000	12/31/12	116,409.22	116,409.22	116,409.22
SPI	WASIA	CTDQ	41374	S OF C LAIF	0.00000	12/31/12	121,913.10	121,913.10	121,913.10
SPI	WASIA	CTDQ	42151	S OF C LAIF	0.00000	12/31/12	130,096.85	130,096.85	130,096.85

Los Angeles County Treasurer  
Treasurer Portfolio Compared to Market Value  
As of January 31, 2012  
Fund: Specific Purpose Investments  
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	43228	S OF C LAIF	0.00000	12/31/12	137,722.35	137,722.35	137,722.35
SPI	WASIA	CTDQ	44236	S OF C LAIF	0.00000	12/31/12	148,814.38	148,814.38	148,814.38
SPI	WASIA	CTDQ	45087	S OF C LAIF	0.00000	12/31/12	160,439.61	160,439.61	160,439.61
SPI	WASIA	CTDQ	46124	S OF C LAIF	0.00000	12/31/12	164,235.76	164,235.76	164,235.76
SPI	WASIA	CTDQ	47346	S OF C LAIF	0.00000	12/31/12	154,479.69	154,479.69	154,479.69
SPI	WASIA	CTDQ	48500	S OF C LAIF	0.00000	12/31/12	136,806.32	136,806.32	136,806.32
SPI	WASIA	CTDQ	49797	S OF C LAIF	0.00000	12/31/12	117,896.11	117,896.11	117,896.11
SPI	WASIA	CTDQ	50782	S OF C LAIF	0.00000	12/31/12	93,828.22	93,828.22	93,828.22
SPI	WASIA	CTDQ	51468	S OF C LAIF	0.00000	12/31/12	77,816.21	77,816.21	77,816.21
SPI	WASIA	CTDQ	52669	S OF C LAIF	0.00000	12/31/12	73,638.02	73,638.02	73,638.02
SPI	WASIA	CTDQ	53919	S OF C LAIF	0.00000	12/31/12	71,712.31	71,712.31	71,712.31
SPI	WASIA	CTDQ	55075	S OF C LAIF	0.00000	12/31/12	63,529.28	63,529.28	63,529.28
SPI	WASIA	CTDQ	56614	S OF C LAIF	0.00000	12/31/12	53,439.15	53,439.15	53,439.15
SPI	WASIA	CTDQ	58054	S OF C LAIF	0.00000	12/31/12	48,548.65	48,548.65	48,548.65
SPI	WASIA	CTDQ	59107	S OF C LAIF	0.00000	12/31/12	45,394.14	45,394.14	45,394.14
SPI	WASIA	CTDQ	60184	S OF C LAIF	0.00000	12/31/12	43,670.82	43,670.82	43,670.82
SPI	WASIA	CTDQ	61112	S OF C LAIF	0.00000	12/31/12	40,902.21	40,902.21	40,902.21
SPI	WASIA	CTDQ	61967	S OF C LAIF	0.00000	12/31/12	40,077.53	40,077.53	40,077.53
SPI	WASIA	CTDQ	62781	S OF C LAIF	0.00000	12/31/12	47,360.06	47,360.06	47,360.06
SPI	WASIA	CTDQ	64004	S OF C LAIF	0.00000	12/31/12	56,867.52	56,867.52	56,867.52
SPI	WASIA	CTDQ	64953	S OF C LAIF	0.00000	12/31/12	66,511.63	66,511.63	66,511.63
SPI	WASIA	CTDQ	65952	S OF C LAIF	0.00000	12/31/12	80,980.97	80,980.97	80,980.97
SPI	WASIA	CTDQ	66799	S OF C LAIF	0.00000	12/31/12	92,052.67	92,052.67	92,052.67
SPI	WASIA	CTDQ	67820	S OF C LAIF	0.00000	12/31/12	105,862.06	105,862.06	105,862.06
SPI	WASIA	CTDQ	68718	S OF C LAIF	0.00000	12/31/12	116,198.76	116,198.76	116,198.76
SPI	WASIA	CTDQ	69519	S OF C LAIF	0.00000	12/31/12	133,128.44	133,128.44	133,128.44
SPI	WASIA	CTDQ	70361	S OF C LAIF	0.00000	12/31/12	148,096.70	148,096.70	148,096.70
SPI	WASIA	CTDQ	71270	S OF C LAIF	0.00000	12/31/12	155,401.61	155,401.61	155,401.61
SPI	WASIA	CTDQ	72331	S OF C LAIF	0.00000	12/31/12	156,041.22	156,041.22	156,041.22
SPI	WASIA	CTDQ	73502	S OF C LAIF	0.00000	12/31/12	161,430.69	161,430.69	161,430.69
SPI	WASIA	CTDQ	74484	S OF C LAIF	0.00000	12/31/12	165,165.40	165,165.40	165,165.40
SPI	WASIA	CTDQ	75692	S OF C LAIF	0.00000	12/31/12	158,318.08	158,318.08	158,318.08
SPI	WASIA	CTDQ	77133	S OF C LAIF	0.00000	12/31/12	133,619.88	133,619.88	133,619.88
SPI	WASIA	CTDQ	78105	S OF C LAIF	0.00000	12/31/12	100,375.31	100,375.31	100,375.31
SPI	WASIA	CTDQ	79001	S OF C LAIF	0.00000	12/31/12	91,591.32	91,591.32	91,591.32
SPI	WASIA	CTDQ	79883	S OF C LAIF	0.00000	12/31/12	84,390.36	84,390.36	84,390.36
SPI	WASIA	CTDQ	80622	S OF C LAIF	0.00000	12/31/12	62,501.67	62,501.67	62,501.67
SPI	WASIA	CTDQ	81266	S OF C LAIF	0.00000	12/31/12	50,217.74	50,217.74	50,217.74
SPI	WASIA	CTDQ	81964	S OF C LAIF	0.00000	12/31/12	30,328.95	30,328.95	30,328.95

Los Angeles County Treasurer  
 Treasurer Portfolio Compared to Market Value  
 As of January 31, 2012  
 Fund: Specific Purpose Investments  
 Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	82762	S OF C LAIF	0.00000	12/31/12	20,485.54	20,485.54	20,485.54
SPI	WASIA	CTDQ	83553	S OF C LAIF	0.00000	12/31/12	18,493.96	18,493.96	18,493.96
SPI	WASIA	CTDQ	84324	S OF C LAIF	0.00000	12/31/12	18,689.25	18,689.25	18,689.25
SPI	WASIA	CTDQ	85021	S OF C LAIF	0.00000	12/31/12	17,434.54	17,434.54	17,434.54
SPI	WASIA	CTDQ	85932	S OF C LAIF	0.00000	12/31/12	15,525.44	15,525.44	15,525.44
SPI	WASIA	CTDQ	86697	S OF C LAIF	0.00000	12/31/12	16,929.59	16,929.59	16,929.59
SPI	WASIA	CTDQ	87361	S OF C LAIF	0.00000	12/31/12	16,080.22	16,080.22	16,080.22
SPI	WASIA	CTDQ	88086	S OF C LAIF	0.00000	12/31/12	13,006.17	13,006.17	13,006.17
SPI	WASIA	CTDQ	88971	S OF C LAIF	0.00000	12/31/12	13,029.68	13,029.68	13,029.68
<b>CTDQ Total</b>							<b>13,591,384.79</b>	<b>13,591,384.79</b>	<b>13,591,384.79</b>
<b>WASIA - SCHOOLS LINKED INSURANCE MGMT Total</b>							<b>13,591,384.79</b>	<b>13,591,384.79</b>	<b>13,591,384.79</b>
<b>SPI Total</b>							<b>73,802,456.61</b>	<b>73,934,053.66</b>	<b>73,997,781.18</b>
<b>SPI Historical Cost</b>								<b>73,962,999.74</b>	

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 01/31/12  
TRUSTEE: DEUTSCHE BANK  
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
01/05/06	CALABASAS LANDFILL 2005	\$3,325,755.91
07/02/97	COUNTY OF LOS ANGELES - COMMERCIAL PAPER PROGRAM	4,342,527.05
08/31/11	HIGH DESERT COMPLEX SOLAR PROJECTS 2011 QECB	<u>8,803.89</u>
	DEUTSCHE BANK - TRUSTEE TOTAL	<u><u>\$7,677,086.85</u></u>

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 01/31/12  
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY  
ATTACHMENT XI

Page: 2

ISSUE DATE	FUND TITLE	FUND BALANCE
05/17/00	C.I. 2658M	\$409,893.04
03/08/06	CCTSA TOBACCO BONDS 2006	28,468,346.82
12/11/96	CFD #2/CI 2656-M REF SERIES A & B	715,139.71
01/15/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	0.38
11/24/09	LAC-CAL 2009 SER A	1,000,152.62
12/21/11	LAC-CAL 2011 SER A	2,009,336.83
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	<u>\$32,602,869.40</u>

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 01/31/12  
TRUSTEE: U.S. BANK  
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
12/01/98	DISNEY PROJECT (Partial Refund), 1998	\$4,181,085.18
02/09/93	DISNEY PROJECT, 1993	\$14,951,988.88
04/29/02	MASTER REFUNDING 2002A	\$3,367,473.64
12/02/02	MASTER REFUNDING 2002B	\$1,784,602.44
03/02/05	MASTER REFUNDING 2005A	\$26,711,938.93
12/13/06	MASTER REFUNDING 2006 A & B	\$29,528,973.84
11/23/10	MULTIPLE CAPITAL FACILITIES PROJECT 1 A & B	<u>\$547,313,419.11</u>
	U.S. BANK - TRUSTEE TOTAL	<u><u>\$627,839,482.02</u></u>

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 01/31/12  
TRUSTEE: LOS ANGELES COUNTY  
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	LOS ANGELES COMMUNITY COLLEGE (LACC)	\$103,888.00
	SPECIAL SAFEKEEPING (KNOX-KEENE)	<u>\$301,938.93</u>
	TREASURER TOTAL	<u><u>\$405,826.93</u></u>



LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 01/31/12  
MANAGER: PUBLIC FINANCIAL MANAGEMENT  
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
ALLIANCE OF SCHOOLS COOPERATIVE INSURANCE PROGRAM		
	INVESTMENTS	\$136,210,000.00
	CASH AND EQUIVALENTS	<u>914,006.72</u>
	PFM - TRUSTEE TOTAL	<u><u>\$137,124,006.72</u></u>

Los Angeles County Treasurer  
Floating Rate Securities - NTRD PSI Non-Trading  
As of 01/31/12  
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
<u>CORPORATE AND AGENCY ISSUED-</u>						
CNFL -						
84432	TOYOTA MOTOR CREDIT CORP FRN	0.78	07/27/12	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+22bp. Issued under MTN Program.
88044	TOYOTA MOTOR CREDIT CORP FRN	0.78	10/12/12	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+20bp.
85269	TOYOTA MOTOR CREDIT CORP FRN	0.61	11/15/12	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+15bp. Issued under MTN Program. Ser B.
88615	TOYOTA MOTOR CREDIT CORP FRN	0.75	12/17/12	25,000,000.00	25,000,000.00	Cpn rate=Qtrly US\$LIBOR+20bp.
88188	GE CAPITAL CORP FRN	1.14	03/14/13	25,000,000.00	25,001,430.22	Cpn rate=Qtrly US\$LIBOR+60bp.
88095	GE CAPITAL CORP FRN	1.43	01/07/14	19,150,000.00	18,911,209.56	Cpn rate=Qtrly US\$LIBOR+85bp.
<b>CNFL Totals</b>				<b>219,150,000.00</b>	<b>218,912,639.78</b>	
CNFM -						
87874	WESTPAC BANKING CORP NY FRN	0.38	03/26/12	50,000,000.00	50,000,750.06	Cpn rate=Monthly US\$LIBOR+10bp.
87917	ROYAL BK OF CANADA NY FRN	0.40	09/27/12	50,000,000.00	50,000,000.00	Cpn rate=Monthly US\$LIBOR+12.5bp.
<b>CNFM Totals</b>				<b>100,000,000.00</b>	<b>100,000,750.06</b>	
CNFRQ						
88716	GE CAPITAL CORP FRN	1.50	12/29/14	35,000,000.00	35,000,000.00	Cpn rate=Qtrly Fix-to-float @ 3ML+.80.
89124	GE CAPITAL CORP FRN	1.38	01/30/15	25,000,000.00	25,000,000.00	Cpn rate=Qtrly Fix-to-float @ 3ML+.75.
<b>CNFRQ Totals</b>				<b>60,000,000.00</b>	<b>60,000,000.00</b>	
FLCQ						
88524	BK OF NOVA SCOTIA HOUSTON FRCD	0.79	03/12/12	25,000,000.00	25,013,043.96	Cpn rate=Qtrly US\$LIBOR+25bp.
<b>FLCQ Totals</b>				<b>25,000,000.00</b>	<b>25,013,043.96</b>	
FRCDQ2						
88581	WESTPAC BANKING CORP NY FRCD	0.71	12/20/12	50,000,000.00	50,004,329.76	Cpn rate=Qtrly US\$LIBOR+15bp.
88898	COMMONWEALTH BK OF AU NY FRCD	1.29	06/14/13	50,000,000.00	50,008,252.69	Cpn rate=Qtrly US\$LIBOR+75bp.
<b>FRCDQ2 Totals</b>				<b>100,000,000.00</b>	<b>100,012,582.45</b>	
<b>CORPORATE AND AGENCY ISSUED TOTAL</b>				<b>504,150,000.00</b>	<b>503,939,016.25</b>	
<u>LOS ANGELES COUNTY ISSUED -</u>						
BAN -						
88203	LACCAL BANS	0.55	06/30/14	7,000,000.00	7,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
<b>BAN Totals</b>				<b>7,000,000.00</b>	<b>7,000,000.00</b>	
<b>LOS ANGELES COUNTY ISSUED TOTAL</b>				<b>7,000,000.00</b>	<b>7,000,000.00</b>	
<b>NTRD - PSI NON-TRADING Total</b>				<b>511,150,000.00</b>	<b>510,939,016.25</b>	

LOS ANGELES COUNTY TREASURER  
BOND ANTICIPATION NOTES AND LACCAL  
AS OF 01/31/12  
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

<u>SEC ID</u>	<u>DESCRIPTION</u>	<u>DRAW DATE</u>	<u>AMOUNT</u>	<u>RATE</u>
88203	LACCAL	11/01/11	<u>7,000,000.00</u>	0.551%
			<u>\$ 7,000,000.00</u>	

**Los Angeles County Treasurer**  
**Inventory Report - Totals Section**  
**Security Type Grouping - Cost & Wtd Avg Days To Maturity**  
**As of January 31, 2012**  
**Attachment XIV**

SECURITY TYPE	NON-TRADING			TRADING		
	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	5,196,119,600.76	74.92	DAYS	0.00	0.00	DAYS
EURO CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
BANKERS ACCEPTANCE	0.00	0.00	DAYS	0.00	0.00	DAYS
COMMERCIAL PAPER	8,786,933,119.42	21.72	DAYS	0.00	0.00	DAYS
GOVERNMENTS	374,008,167.28	588.61	DAYS	0.00	0.00	DAYS
AGENCIES	10,385,573,647.04	1,287.23	DAYS	98,454,845.20	1,685.95	DAYS
MUNICIPALS	7,000,000.00	881.00	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	780,908,009.72	268.16	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>\$25,530,542,544.22</b>	<b>563.42</b>	<b>DAYS</b>	<b>\$98,454,845.20</b>	<b>1,685.95</b>	<b>DAYS</b>

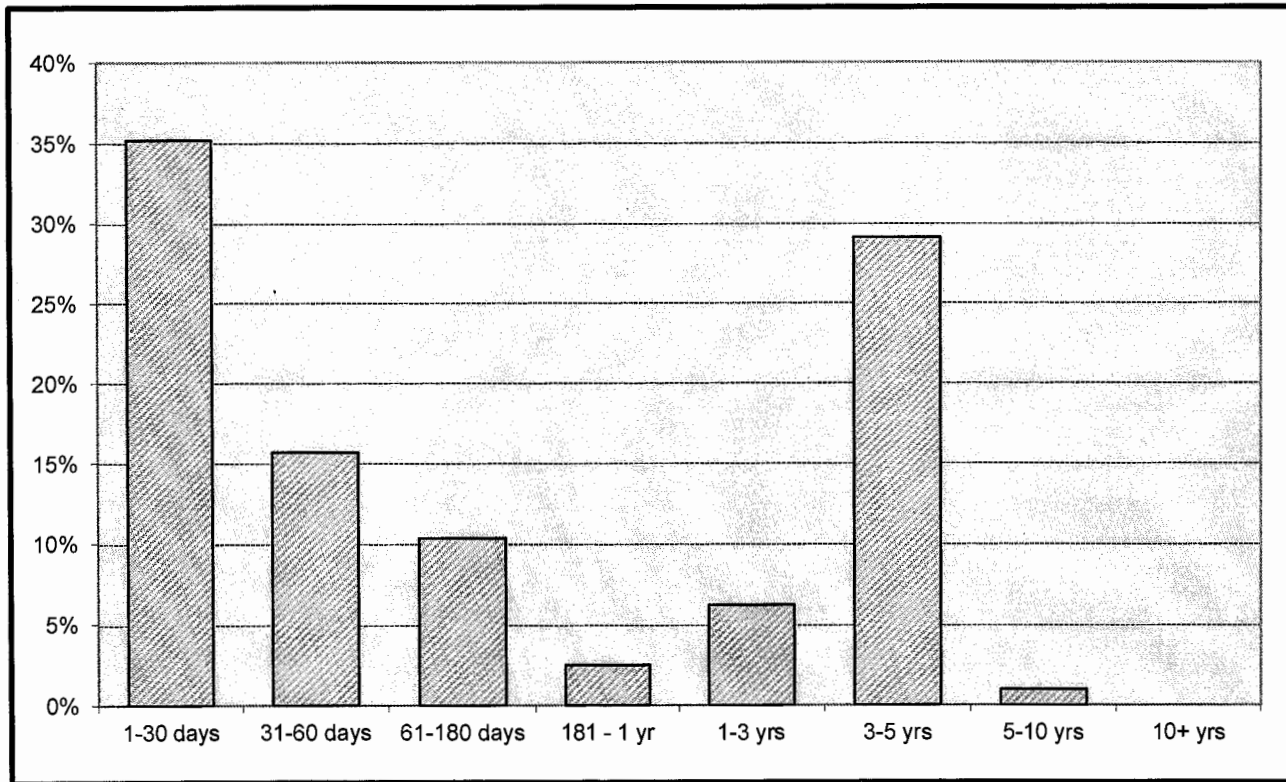
Los Angeles County Treasurer  
Inventory Report - Totals Section  
Maturity Range Grouping  
As of January 31, 2012  
Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
<b>PSI - NTRD/TRD</b>							
1 to 30 Days	02/01/12 - 03/01/12	9,026,999,000.00	35.29	35.29	9,026,450,891.02	35.22	35.22
31 to 60 Days	03/02/12 - 03/31/12	4,018,675,000.00	15.71	51.00	4,018,805,492.62	15.68	50.90
61 to 90 Days	04/01/12 - 04/30/12	1,644,905,000.00	6.43	57.43	1,644,948,082.33	6.42	57.32
91 to 120 Days	05/01/12 - 05/30/12	75,000,000.00	0.29	57.72	75,002,079.32	0.29	57.61
121 to 180 Days	05/31/12 - 07/29/12	929,804,000.00	3.63	61.35	930,858,156.61	3.63	61.24
181 to 270 Days	07/30/12 - 10/27/12	185,606,000.00	0.73	62.08	185,773,431.32	0.72	61.96
271 to 365 Days	10/28/12 - 01/30/13	450,000,000.00	1.76	63.84	450,316,266.64	1.76	63.72
1 to 1.5 YEARS	01/31/13 - 07/31/13	436,282,000.00	1.71	65.55	440,814,216.20	1.72	65.44
1.5 to 2 YEARS	08/01/13 - 01/30/14	572,188,000.00	2.24	67.79	585,677,635.02	2.29	67.73
2 to 3 YEARS	01/31/14 - 01/31/15	552,800,000.00	2.16	69.95	559,936,155.93	2.18	69.91
3 to 4 YEARS	01/31/15 - 01/31/16	1,976,235,000.00	7.73	77.68	1,977,176,955.70	7.72	77.63
4 to 5 YEARS	01/31/16 - 01/31/17	5,462,208,000.00	21.36	99.04	5,486,801,918.44	21.41	99.04
5 to 10 YEARS	01/31/17 - 01/31/22	246,715,000.00	0.96	100.00	246,436,108.27	0.96	100.00
<b>Portfolio Total:</b>		<b>\$25,577,417,000.00</b>			<b>\$25,628,997,389.42</b>		
<b>BLPSI</b>							
271 to 365 Days	10/28/12 - 01/30/13	1,500,000.00	50.00	50.00	1,559,097.72	49.80	49.80
2 to 3 YEARS	01/31/14 - 01/31/15	1,500,000.00	50.00	100.00	1,571,574.66	50.20	100.00
<b>Portfolio Total:</b>		<b>\$3,000,000.00</b>			<b>\$3,130,672.38</b>		
<b>GF</b>							
181 to 270 Days	07/30/12 - 10/27/12	3,742.90	0.07	0.07	3,742.90	0.07	0.07
1.5 to 2 YEARS	08/01/13 - 01/30/14	28,930.08	0.53	0.60	28,930.08	0.53	0.60
2 to 3 YEARS	01/31/14 - 01/31/15	262,500.00	4.83	5.43	262,500.00	4.83	5.43
5 to 10 YEARS	01/31/17 - 01/31/22	5,144,879.90	94.57	100.00	5,144,879.90	94.57	100.00
<b>Portfolio Total:</b>		<b>\$5,440,052.88</b>			<b>\$5,440,052.88</b>		
<b>MAST</b>							
4 to 5 YEARS	01/31/16 - 01/31/17	85,000.00	100.00	100.00	85,924.67	100.00	100.00
<b>Portfolio Total:</b>		<b>\$85,000.00</b>			<b>\$85,924.67</b>		
<b>SANIT</b>							
4 to 5 YEARS	01/31/16 - 01/31/17	1,872,000.00	100.00	100.00	1,872,000.00	100.00	100.00
<b>Portfolio Total:</b>		<b>\$1,872,000.00</b>			<b>\$1,872,000.00</b>		
<b>SCAQM</b>							
271 to 365 Days	10/28/12 - 01/30/13	39,729,122.33	100.00	100.00	39,729,122.33	100.00	100.00
<b>Portfolio Total:</b>		<b>\$39,729,122.33</b>			<b>\$39,729,122.33</b>		

**Los Angeles County Treasurer**  
**Inventory Report - Totals Section**  
**Maturity Range Grouping**  
**As of January 31, 2012**  
**Attachment XV**

<b>Maturity Range</b>	<b>Date Range</b>	<b>Par Amount</b>	<b>%</b>	<b>Cum. %</b>	<b>Amortized Cost</b>	<b>%</b>	<b>Cum. %</b>
<b>SLIM</b>							
271 to 365 Days	10/28/12 - 01/30/13	<u>10,084,896.61</u>	100.00	100.00	<u>10,084,896.61</u>	100.00	100.00
<b>Portfolio Total:</b>		<b>\$10,084,896.61</b>			<b>\$10,084,896.61</b>		
<b>WASIA</b>							
271 to 365 Days	10/28/12 - 01/30/13	<u>13,591,384.79</u>	100.00	100.00	<u>13,591,384.79</u>	100.00	100.00
<b>Portfolio Total:</b>		<b>\$13,591,384.79</b>			<b>\$13,591,384.79</b>		

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



<u>L.A.C. INVESTMENT POOL</u>		
	<u>In Thousands</u>	<u>%</u>
1 - 30 days	\$ 9,026,451	35.22%
31 - 60 days	4,018,805	15.68%
61 - 180 days	2,650,808	10.34%
181 - 1 yr	636,090	2.48%
1 - 3 yrs	1,586,428	6.19%
3 - 5 yrs	7,463,979	29.13%
5 - 10 yrs	246,436	0.96%
10+ yrs	-	0.00%
	<u>\$ 25,628,997</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 01/31/12  
ATTACHMENT XVII

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



## POOLED MONEY INVESTMENT ACCOUNT

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

	DECEMBER 2011	DECEMBER 2010	CHANGE
Average Daily Portfolio	\$ 64,492,821	\$ 71,663,106	\$ -7,170,285
Accrued Earnings	\$ 20,892	\$ 28,129	\$ -7,237
Effective Yield	0.382 %	0.462 %	-0.08 %
Average Life-Month End (In Days)	256	215	+41
<b>Total Security Transactions</b>			
Amount	\$ 17,298,374	\$ 32,940,668	\$ -15,642,294
Number	347	664	-317
<b>Total Time Deposit Transactions</b>			
Amount	\$ 2,209,000	\$ 2,815,500	\$ -606,500
Number	106	143	-37
Average Workday Investment Activity	\$ 928,923	\$ 1,554,616	\$ -625,693
Prescribed Demand Account Balances For Services	\$ 1,736,967	\$ 1,249,566	\$ +487,401

**BILL LOCKYER  
 TREASURER  
 STATE OF CALIFORNIA**

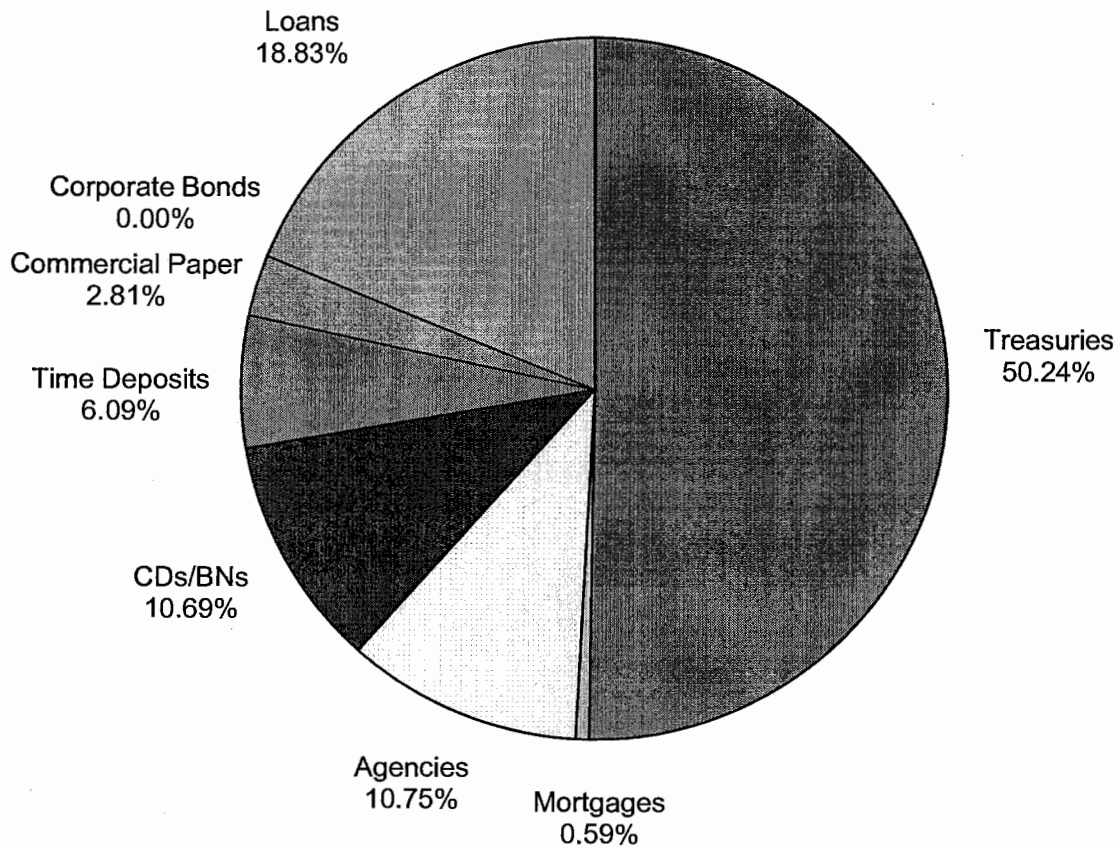
**INVESTMENT DIVISION SELECTED INVESTMENT DATA  
 ANALYSIS OF THE POOLED MONEY INVESTMENT ACCOUNT PORTFOLIO  
 (000 OMITTED)**

December 31, 2011			
<u>TYPE OF SECURITY</u>	<u>AMOUNT</u>	<u>PERCENT OF PORTFOLIO</u>	<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
<b>Government</b>			
Bills	\$ 19,564,415	28.82	-2.27
Bonds	0	0.00	0
Notes	14,535,901	21.42	+2.95
Strips	0	0.00	0
<b>Total Government</b>	<b>\$ 34,100,316</b>	<b>50.24</b>	<b>+0.68</b>
Federal Agency Debentures	\$ 1,807,559	2.66	+0.53
Certificates of Deposit	7,250,017	10.69	+1.94
Bank Notes	0	0.00	0
Bankers' Acceptances	0	0.00	0
Repurchases	0	0.00	0
Federal Agency Discount Notes	4,791,501	7.06	-0.47
Time Deposits	4,134,640	6.09	-0.19
GNMAs	30	0.00	0
Commercial Paper	1,909,159	2.81	-1.86
FHLMC/Remics	397,832	0.59	-0.03
Corporate Bonds	0	0.00	0
AB 55 Loans	307,643	0.45	-0.02
GF Loans	12,477,700	18.38	-1.16
NOW Accounts	0	0.00	0
Other	699,920	1.03	+0.58
Reversed Repurchases	0	0.00	0
<b>Total (All Types)</b>	<b>\$ 67,876,317</b>	<b>100.00</b>	

**INVESTMENT ACTIVITY**

	DECEMBER 2011		NOVEMBER 2011	
	<u>NUMBER</u>	<u>AMOUNT</u>	<u>NUMBER</u>	<u>AMOUNT</u>
Pooled Money	347	\$ 17,298,374	394	\$ 19,581,552
Other	28	820,885	19	879,303
Time Deposits	106	2,209,000	110	1,786,980
<b>Totals</b>	<b>481</b>	<b>\$ 20,328,259</b>	<b>523</b>	<b>\$ 22,247,835</b>
PMIA Monthly Average Effective Yield	0.382		0.401	
Year to Date Yield Last Day of Month	0.389		0.391	

# Pooled Money Investment Account Portfolio Composition \$67.9 Billion 12/31/11



**ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>	
<b>12/01/11 REDEMPTIONS</b>									
CD		UNIONBANK	0.170%	12/01/11	0.170%	50,000	23	5,430.56	0.172
CD		UNIONBANK	0.170%	12/01/11	0.170%	50,000	23	5,430.56	0.172
CD		UNIONBANK	0.170%	12/01/11	0.170%	50,000	23	5,430.56	0.172
CD		UNIONBANK	0.170%	12/01/11	0.170%	50,000	23	5,430.56	0.172
CP		GE CO		12/01/11	0.100%	50,000	14	1,944.44	0.101
CP		GE CO		12/01/11	0.100%	50,000	14	1,944.44	0.101
CP		GE CO		12/01/11	0.100%	50,000	14	1,944.44	0.101
CP		GE CO		12/01/11	0.100%	50,000	14	1,944.44	0.101
CP		GE CO		12/01/11	0.100%	50,000	14	1,944.44	0.101
CP		GE CO		12/01/11	0.100%	50,000	14	1,944.44	0.101
CP		GE CO		12/01/11	0.100%	50,000	14	1,944.44	0.101
CP		GE CO		12/01/11	0.100%	50,000	14	1,944.44	0.101
CP		GE CO		12/01/11	0.100%	50,000	14	1,944.44	0.101
CP		GE CO		12/01/11	0.100%	50,000	14	1,944.44	0.101
CP		GE CO		12/01/11	0.100%	50,000	14	1,944.44	0.101
CP		GE CO		12/01/11	0.100%	50,000	14	1,944.44	0.101
CP		BARCLY US		12/01/11	0.140%	50,000	16	3,111.11	0.142
CP		BARCLY US		12/01/11	0.140%	50,000	16	3,111.11	0.142
CP		BARCLY US		12/01/11	0.140%	50,000	16	3,111.11	0.142
CP		BARCLY US		12/01/11	0.140%	50,000	16	3,111.11	0.142
CP		BARCLY US		12/01/11	0.140%	50,000	16	3,111.11	0.142
CP		CAFCO		12/01/11	0.300%	50,000	126	52,500.00	0.304
CP		CAFCO		12/01/11	0.300%	50,000	126	52,500.00	0.304
CP		CAFCO		12/01/11	0.300%	50,000	126	52,500.00	0.304
CP		CRC		12/01/11	0.300%	50,000	126	52,500.00	0.304
CP		CRC		12/01/11	0.300%	50,000	126	52,500.00	0.304
CP		CRC		12/01/11	0.300%	50,000	126	52,500.00	0.304
YCD		STNDRD CH	0.200%	12/01/11	0.200%	50,000	27	7,500.00	0.203
YCD		STNDRD CH	0.200%	12/01/11	0.200%	50,000	27	7,500.00	0.203
YCD		STNDRD CH	0.200%	12/01/11	0.200%	50,000	27	7,500.00	0.203
YCD		STNDRD CH	0.200%	12/01/11	0.200%	50,000	27	7,500.00	0.203
YCD		STNDRD CH	0.200%	12/01/11	0.200%	50,000	27	7,500.00	0.203
YCD		TOKYO-MIT	0.170%	12/01/11	0.170%	50,000	28	6,611.11	0.172
YCD		TOKYO-MIT	0.170%	12/01/11	0.170%	50,000	28	6,611.11	0.172
YCD		TOKYO-MIT	0.170%	12/01/11	0.170%	50,000	28	6,611.11	0.172
YCD		TOKYO-MIT	0.170%	12/01/11	0.170%	50,000	28	6,611.11	0.172
YCD		SE BANKEN	0.230%	12/01/11	0.230%	50,000	29	9,263.89	0.233
YCD		SE BANKEN	0.230%	12/01/11	0.230%	50,000	29	9,263.89	0.233
YCD		SE BANKEN	0.230%	12/01/11	0.230%	50,000	29	9,263.89	0.233
YCD		SE BANKEN	0.230%	12/01/11	0.230%	50,000	29	9,263.89	0.233
YCD		SE BANKEN	0.230%	12/01/11	0.230%	50,000	29	9,263.89	0.233
YCD		NORINCHUK	0.270%	12/01/11	0.270%	50,000	29	10,875.00	0.274
YCD		NORINCHUK	0.270%	12/01/11	0.270%	50,000	29	10,875.00	0.274
YCD		NORINCHUK	0.270%	12/01/11	0.270%	50,000	29	10,875.00	0.274
YCD		NORINCHUK	0.270%	12/01/11	0.270%	50,000	29	10,875.00	0.274
YCD FR		NAT AUB	0.320%	12/01/11	0.320%	50,000	364	159,734.58	0.320
YCD FR		NAT AUB	0.320%	12/01/11	0.320%	50,000	364	159,734.58	0.320
YCD FR		NAT AUB	0.320%	12/01/11	0.320%	50,000	364	159,734.58	0.320
YCD FR		NAT AUB	0.320%	12/01/11	0.320%	50,000	364	159,734.58	0.320

**ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
<b>12/01/11 PURCHASES</b>								
	YCD	TOKYO-MIT	0.200%	01/03/12	0.200%	50,000		
	YCD	TOKYO-MIT	0.200%	01/03/12	0.200%	50,000		
	YCD	TOKYO-MIT	0.200%	01/03/12	0.200%	50,000		
	YCD	TOKYO-MIT	0.200%	01/03/12	0.200%	50,000		
	YCD	SE BANKEN	0.260%	01/03/12	0.260%	50,000		
	YCD	SE BANKEN	0.260%	01/03/12	0.260%	50,000		
	YCD	SE BANKEN	0.260%	01/03/12	0.260%	50,000		
	YCD	SE BANKEN	0.260%	01/03/12	0.260%	50,000		
	YCD	RABOBANK	0.210%	01/30/12	0.210%	50,000		
	YCD	RABOBANK	0.210%	01/30/12	0.210%	50,000		
	YCD	RABOBANK	0.210%	01/30/12	0.210%	50,000		
	YCD	RABOBANK	0.210%	01/30/12	0.210%	50,000		
<b>12/02/11 REDEMPTIONS</b>								
	CP	GE CO		12/02/11	0.100%	50,000	14	1,944.44
	CP	GE CO		12/02/11	0.100%	50,000	14	1,944.44
	CP	GE CO		12/02/11	0.100%	50,000	14	1,944.44
<b>12/02/11 NO PURCHASES</b>								
<b>12/05/11 SALES</b>								
	TR	BILL		12/15/11	0.000%	50,000	340	131,250.00
	TR	BILL		12/15/11	0.000%	50,000	340	131,250.00
	TR	BILL		12/15/11	0.000%	50,000	340	131,250.00
	TR	BILL		12/15/11	0.000%	50,000	340	131,250.00
	TR	BILL		12/15/11	0.000%	50,000	340	131,250.00
	TR	BILL		12/15/11	0.000%	50,000	340	131,250.00
	TR	BILL		12/15/11	0.000%	50,000	340	131,250.00
	TR	BILL		12/15/11	0.000%	50,000	340	131,250.00
	TR	BILL		12/15/11	0.000%	50,000	340	131,250.00
	TR	BILL		12/15/11	0.000%	50,000	340	131,250.00
<b>12/05/11 NO REDEMPTIONS</b>								
<b>12/05/11 NO PURCHASES</b>								
<b>12/06/11 REDEMPTIONS</b>								
	CP	FCAR		12/06/11	0.240%	50,000	47	15,666.67
	CP	FCAR		12/06/11	0.240%	50,000	47	15,666.67
	CP	FCAR		12/06/11	0.240%	50,000	47	15,666.67
	CP	FCAR		12/06/11	0.240%	50,000	47	15,666.67
	CP	FCAR		12/06/11	0.240%	50,000	47	15,666.67
	CP	FCAR		12/06/11	0.240%	50,000	47	15,666.67
<b>12/06/11 NO PURCHASES</b>								
<b>12/07/11 NO REDEMPTIONS</b>								

**ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
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**12/07/11 NO PURCHASES**

**12/08/11 SALES**

TR	BILL		12/15/11	0.000%	50,000	343	131,250.00	0.280
TR	BILL		12/15/11	0.000%	50,000	343	131,250.00	0.280
TR	BILL		12/15/11	0.000%	50,000	352	140,857.64	0.293
TR	BILL		12/15/11	0.005%	50,000	352	140,809.03	0.293
TR	BILL		12/15/11	0.005%	50,000	352	140,809.03	0.293
TR	BILL		12/15/11	0.005%	50,000	352	140,809.03	0.293

**12/08/11 NO REDEMPTIONS**

**12/08/11 NO PURCHASES**

**12/09/11 NO REDEMPTIONS**

**12/09/11 NO PURCHASES**

**12/12/11 REDEMPTIONS**

CP	FCAR		12/12/11	0.240%	50,000	53	17,666.67	0.243
CP	FCAR		12/12/11	0.240%	50,000	53	17,666.67	0.243
CP	FCAR		12/12/11	0.240%	50,000	53	17,666.67	0.243
CP	FCAR		12/12/11	0.240%	50,000	53	17,666.67	0.243
CP	FCAR		12/12/11	0.240%	50,000	53	17,666.67	0.243
CP	FCAR		12/12/11	0.240%	50,000	53	17,666.67	0.243

**12/12/11 NO PURCHASES**

**12/13/11 NO REDEMPTIONS**

**12/13/11 PURCHASES**

YCD	NORINCHUK	0.220%	01/03/12	0.220%	50,000			
YCD	NORINCHUK	0.220%	01/03/12	0.220%	50,000			
YCD	NORINCHUK	0.220%	01/03/12	0.220%	50,000			
YCD	NORINCHUK	0.220%	01/03/12	0.220%	50,000			
YCD	TOKYO-MIT	0.250%	01/27/12	0.250%	50,000			
YCD	TOKYO-MIT	0.250%	01/27/12	0.250%	50,000			
YCD	TOKYO-MIT	0.250%	01/27/12	0.250%	50,000			
YCD	TOKYO-MIT	0.250%	01/27/12	0.250%	50,000			
YCD	TOKYO-MIT	0.250%	01/27/12	0.250%	50,000			

**12/14/11 NO REDEMPTIONS**

**12/14/11 PURCHASES**

CD	UNIONBANK	0.220%	01/27/12	0.220%	50,000			
CD	UNIONBANK	0.220%	01/27/12	0.220%	50,000			
CD	UNIONBANK	0.220%	01/27/12	0.220%	50,000			
CD	UNIONBANK	0.220%	01/27/12	0.220%	50,000			

**ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
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**12/14/11 PURCHASES (Continued)**

CD		UNIONBANK	0.220%	01/27/12	0.220%	50,000		
CD		UNIONBANK	0.250%	01/30/12	0.250%	50,000		
CD		UNIONBANK	0.250%	01/30/12	0.250%	50,000		
CD		UNIONBANK	0.250%	01/30/12	0.250%	50,000		
CD		UNIONBANK	0.250%	01/30/12	0.250%	50,000		
CD		UNIONBANK	0.250%	01/30/12	0.250%	50,000		
YCD		SE BANKEN	0.240%	01/10/12	0.240%	50,000		
YCD		SE BANKEN	0.240%	01/10/12	0.240%	50,000		
YCD		SE BANKEN	0.240%	01/10/12	0.240%	50,000		
YCD		SE BANKEN	0.240%	01/10/12	0.240%	50,000		
YCD		SE BANKEN	0.240%	01/10/12	0.240%	50,000		
YCD		SE BANKEN	0.240%	01/10/12	0.240%	50,000		

**12/15/11 REDEMPTIONS**

TR		BILL		12/15/11	0.283%	50,000	359	140,857.64	0.287
TR		BILL		12/15/11	0.283%	50,000	359	140,857.64	0.287
TR		BILL		12/15/11	0.283%	50,000	359	140,857.64	0.287
TR		BILL		12/15/11	0.283%	50,000	359	140,857.64	0.287
TR		BILL		12/15/11	0.283%	50,000	359	140,857.64	0.287
TR		BILL		12/15/11	0.283%	50,000	359	140,857.64	0.287
TR		BILL		12/15/11	0.283%	50,000	359	140,857.64	0.287
TR		BILL		12/15/11	0.283%	50,000	359	140,857.64	0.287
TR		BILL		12/15/11	0.283%	50,000	359	140,857.64	0.287
TR		BILL		12/15/11	0.283%	50,000	359	140,857.64	0.287
TR		BILL		12/15/11	0.283%	50,000	359	140,857.64	0.287
TR		BILL		12/15/11	0.283%	50,000	359	140,857.64	0.287
TR		BILL		12/15/11	0.283%	50,000	359	140,857.64	0.287
TR		BILL		12/15/11	0.283%	50,000	359	140,857.64	0.287
TR		BILL		12/15/11	0.283%	50,000	359	140,857.64	0.287
TR		BILL		12/15/11	0.283%	50,000	359	140,857.64	0.287
TR		BILL		12/15/11	0.283%	50,000	359	140,857.64	0.287
TR		BILL		12/15/11	0.283%	50,000	359	140,857.64	0.287
TR		BILL		12/15/11	0.283%	50,000	359	140,857.64	0.287
TR		BILL		12/15/11	0.283%	50,000	359	140,857.64	0.287
TR		BILL		12/15/11	0.283%	50,000	359	140,857.64	0.287
TR		BILL		12/15/11	0.295%	50,000	364	149,138.89	0.300
TR		BILL		12/15/11	0.295%	50,000	364	149,138.89	0.300
TR		BILL		12/15/11	0.295%	50,000	364	149,138.89	0.300
TR		BILL		12/15/11	0.295%	50,000	364	149,138.89	0.300
TR		BILL		12/15/11	0.295%	50,000	364	149,138.89	0.300
TR		BILL		12/15/11	0.295%	50,000	364	149,138.89	0.300
TR		BILL		12/15/11	0.295%	50,000	364	149,138.89	0.300
TR		BILL		12/15/11	0.295%	50,000	364	149,138.89	0.300
TR		BILL		12/15/11	0.295%	50,000	364	149,138.89	0.300
TR		BILL		12/15/11	0.295%	50,000	364	149,138.89	0.300
TR		BILL		12/15/11	0.295%	50,000	364	149,138.89	0.300
TR		BILL		12/15/11	0.295%	50,000	364	149,138.89	0.300
TR		BILL		12/15/11	0.295%	50,000	364	149,138.89	0.300
TR		BILL		12/15/11	0.295%	50,000	364	149,138.89	0.300
TR		BILL		12/15/11	0.298%	50,000	364	150,402.78	0.303

**ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
<b>12/15/11 REDEMPTIONS (Continued)</b>								
TR	BILL		12/15/11	0.298%	50,000	364	150,402.78	0.303
TR	BILL		12/15/11	0.298%	50,000	364	150,402.78	0.303
TR	BILL		12/15/11	0.298%	50,000	364	150,402.78	0.303
TR	BILL		12/15/11	0.298%	50,000	364	150,402.78	0.303
TR	BILL		12/15/11	0.298%	50,000	364	150,402.78	0.303
TR	NOTE	1.125%	12/15/11	1.086%	50,000	1,088	1,620,042.06	1.086
TR	NOTE	1.125%	12/15/11	1.086%	50,000	1,088	1,620,042.06	1.086
TR	NOTE	1.125%	12/15/11	1.086%	50,000	1,088	1,620,042.06	1.086
TR	NOTE	1.125%	12/15/11	1.086%	50,000	1,088	1,620,042.06	1.086
TR	NOTE	1.125%	12/15/11	1.056%	50,000	1,095	1,585,937.50	1.055
TR	NOTE	1.125%	12/15/11	1.056%	50,000	1,095	1,585,937.50	1.055

**12/15/11 PURCHASES**

CD	UNIONBANK	0.180%	01/11/12	0.180%	50,000			
CD	UNIONBANK	0.180%	01/11/12	0.180%	50,000			
CD	UNIONBANK	0.180%	01/11/12	0.180%	50,000			
CD	UNIONBANK	0.180%	01/11/12	0.180%	50,000			
CP	BARCLY US		01/30/12	0.240%	50,000			
CP	BARCLY US		01/30/12	0.240%	50,000			
CP	FCAR		02/01/12	0.260%	50,000			
CP	FCAR		02/01/12	0.260%	50,000			
CP	FCAR		02/01/12	0.260%	50,000			
CP	FCAR		02/01/12	0.260%	50,000			
CP	FCAR		02/01/12	0.260%	50,000			
CP	FCAR		02/01/12	0.260%	50,000			
DEB	FHLB	0.200%	01/11/13	0.200%	50,000			
DEB	FHLB	0.200%	01/11/13	0.200%	50,000			
DEB	FHLB	0.200%	01/11/13	0.200%	50,000			
DEB	FHLB	0.200%	01/11/13	0.200%	50,000			
DEB	IBRD	0.500%	12/16/13	0.510%	50,000			
DEB	IBRD	0.500%	12/16/13	0.510%	50,000			
DEB	IBRD	0.500%	12/16/13	0.510%	50,000			
DEB	IBRD	0.500%	12/16/13	0.510%	50,000			
DEB	IBRD	0.500%	12/16/13	0.510%	50,000			
DEB	IBRD	0.500%	12/16/13	0.510%	50,000			
DEB	IBRD	0.500%	12/16/13	0.510%	50,000			
DEB	IBRD	0.500%	12/16/13	0.510%	50,000			
DEB	FHLMC	0.625%	12/23/13	0.450%	50,000			
DEB	FHLMC	0.625%	12/23/13	0.450%	50,000			
DEB	FHLMC	0.625%	12/23/13	0.450%	50,000			
DEB	FHLMC	0.625%	12/23/13	0.450%	50,000			
DEB	FHLMC	0.450%	12/27/13	0.450%	50,000			
DEB	FHLMC	0.450%	12/27/13	0.450%	50,000			
DEB	FHLMC	0.450%	12/27/13	0.450%	50,000			
DEB	FHLMC	0.450%	12/27/13	0.450%	50,000			
TR	BILL		12/13/12	0.105%	50,000			
TR	BILL		12/13/12	0.105%	50,000			
TR	BILL		12/13/12	0.105%	50,000			
TR	BILL		12/13/12	0.105%	50,000			





**ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
<b>12/19/11 PURCHASES (Continued)</b>								
	CP	BARCLY US	01/30/12	0.240%	50,000			
	YCD	NORINCHUK	01/03/12	0.200%	50,000			
	YCD	NORINCHUK	01/03/12	0.200%	50,000			
	YCD	NORINCHUK	01/03/12	0.200%	50,000			
	YCD	NORINCHUK	01/03/12	0.200%	50,000			
<b>12/20/11 NO REDEMPTIONS</b>								
<b>12/20/11 PURCHASES</b>								
	TR	BILL	12/13/12	0.105%	50,000			
	TR	BILL	12/13/12	0.105%	50,000			
	TR	BILL	12/13/12	0.105%	50,000			
	TR	BILL	12/13/12	0.105%	50,000			
<b>12/21/11 NO REDEMPTIONS</b>								
<b>12/21/11 PURCHASES</b>								
	CP	FCAR	03/01/12	0.290%	10,000			
	CP	FCAR	03/01/12	0.290%	50,000			
	CP	FCAR	03/01/12	0.290%	50,000			
	TR	BILL	12/13/12	0.103%	50,000			
	TR	BILL	12/13/12	0.103%	50,000			
	TR	BILL	12/13/12	0.103%	50,000			
	TR	NOTE	12/15/14	0.377%	50,000			
	TR	NOTE	12/15/14	0.377%	50,000			
	TR	NOTE	12/15/14	0.377%	50,000			
	TR	NOTE	12/15/14	0.377%	50,000			
	TR	NOTE	12/15/14	0.377%	50,000			
	TR	NOTE	12/15/14	0.377%	50,000			
	TR	NOTE	12/15/14	0.377%	50,000			
	TR	NOTE	12/15/14	0.377%	50,000			
	TR	NOTE	12/15/14	0.377%	50,000			
	TR	NOTE	12/15/14	0.377%	50,000			
	YCD	STNDRD CH	01/27/12	0.250%	50,000			
	YCD	STNDRD CH	01/27/12	0.250%	50,000			
	YCD	STNDRD CH	01/27/12	0.250%	50,000			
	YCD	STNDRD CH	01/27/12	0.250%	50,000			
<b>12/22/11 NO REDEMPTIONS</b>								
<b>12/22/11 PURCHASES</b>								
	TR	NOTE	12/15/14	0.398%	50,000			
	TR	NOTE	12/15/14	0.398%	50,000			
	TR	NOTE	12/15/14	0.398%	50,000			
	TR	NOTE	12/15/14	0.398%	50,000			
	TR	NOTE	12/15/14	0.398%	50,000			
	TR	NOTE	12/15/14	0.398%	50,000			

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

**12/22/11 PURCHASES (Continued)**

TR		NOTE	0.250%	12/15/14	0.398%	50,000			
TR		NOTE	0.250%	12/15/14	0.398%	50,000			
TR		NOTE	0.250%	12/15/14	0.398%	50,000			
TR		NOTE	0.250%	12/15/14	0.398%	50,000			

**12/23/11 NO REDEMPTIONS**

**12/23/11 NO PURCHASES**

**12/27/11 REDEMPTIONS**

DEB		FHLB	0.300%	12/27/11	0.300%	50,000	335	137,916.67	0.301
DEB		FHLB	0.300%	12/27/11	0.300%	50,000	335	137,916.67	0.301
DEB		FHLB	0.300%	12/27/11	0.300%	50,000	335	137,916.67	0.301
DEB		FHLB	0.300%	12/27/11	0.300%	50,000	335	137,916.67	0.301

**12/27/11 PURCHASES**

YCD		MONTREAL	0.110%	01/27/12	0.110%	50,000			
YCD		MONTREAL	0.110%	01/27/12	0.110%	50,000			
YCD		SUMITOMO	0.210%	01/27/12	0.210%	50,000			
YCD		SUMITOMO	0.210%	01/27/12	0.210%	50,000			
YCD		SUMITOMO	0.210%	01/27/12	0.210%	50,000			
YCD		SUMITOMO	0.210%	01/27/12	0.210%	50,000			

**12/28/11 REDEMPTIONS**

CD		UNIONBANK	0.240%	12/28/11	0.240%	50,000	55	18,333.33	0.243
CD		UNIONBANK	0.240%	12/28/11	0.240%	50,000	55	18,333.33	0.243
CD		UNIONBANK	0.240%	12/28/11	0.240%	50,000	55	18,333.33	0.243
CD		UNIONBANK	0.240%	12/28/11	0.240%	50,000	55	18,333.33	0.243
YCD		STNDRD CH	0.295%	12/28/11	0.290%	50,000	55	22,152.97	0.294
YCD		STNDRD CH	0.295%	12/28/11	0.290%	50,000	55	22,152.97	0.294
YCD		STNDRD CH	0.295%	12/28/11	0.290%	50,000	55	22,152.97	0.294
YCD		STNDRD CH	0.295%	12/28/11	0.290%	50,000	55	22,152.97	0.294
YCD		STNDRD CH	0.295%	12/28/11	0.290%	50,000	55	22,152.97	0.294

**12/28/11 PURCHASES**

CD		UNIONBANK	0.170%	01/27/12	0.170%	50,000			
CD		UNIONBANK	0.170%	01/27/12	0.170%	50,000			
TR		BILL		12/13/12	0.105%	50,000			
TR		BILL		12/13/12	0.105%	50,000			
TR		BILL		12/13/12	0.105%	50,000			
TR		BILL		12/13/12	0.105%	50,000			
YCD		STNDRD CH	0.200%	01/30/12	0.200%	50,000			
YCD		STNDRD CH	0.200%	01/30/12	0.200%	50,000			
YCD		BARCLAYS	0.210%	01/30/12	0.210%	50,000			
YCD		BARCLAYS	0.210%	01/30/12	0.210%	50,000			
YCD		BARCLAYS	0.210%	01/30/12	0.210%	50,000			

**ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
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**12/28/11 PURCHASES (Continued)**

	YCD	BARCLAYS	0.210%	01/30/12	0.210%		50,000	
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**12/29/11 NO REDEMPTIONS**

**12/29/11 PURCHASES**

CP		BARCLY US		01/27/12	0.190%		50,000	
CP		BARCLY US		01/27/12	0.190%		50,000	
CP		BARCLY US		01/27/12	0.190%		50,000	
CP		BARCLY US		01/27/12	0.190%		50,000	
TR		NOTE	0.250%	12/15/14	0.404%		50,000	
TR		NOTE	0.250%	12/15/14	0.404%		50,000	
TR		NOTE	0.250%	12/15/14	0.404%		50,000	
TR		NOTE	0.250%	12/15/14	0.404%		50,000	
TR		NOTE	0.250%	12/15/14	0.404%		50,000	
TR		NOTE	0.250%	12/15/14	0.404%		50,000	
TR		NOTE	0.250%	12/15/14	0.404%		50,000	
TR		NOTE	0.250%	12/15/14	0.404%		50,000	
TR		NOTE	0.250%	12/15/14	0.404%		50,000	
TR		NOTE	0.250%	12/15/14	0.404%		50,000	
TR		NOTE	0.250%	12/15/14	0.404%		50,000	
TR		NOTE	0.250%	12/15/14	0.404%		50,000	
TR		NOTE	0.250%	12/15/14	0.404%		50,000	
TR		NOTE	0.250%	12/15/14	0.404%		50,000	
TR		NOTE	0.250%	12/15/14	0.404%		50,000	
TR		NOTE	0.250%	12/15/14	0.404%		50,000	
TR		NOTE	0.250%	12/15/14	0.404%		50,000	
TR		NOTE	0.250%	12/15/14	0.404%		50,000	
TR		NOTE	0.250%	12/15/14	0.404%		50,000	
TR		NOTE	0.250%	12/15/14	0.404%		50,000	
TR		NOTE	0.250%	12/15/14	0.404%		50,000	
TR		NOTE	0.250%	12/15/14	0.404%		50,000	
YCD		UBS	0.210%	01/30/12	0.200%		50,000	
YCD		UBS	0.210%	01/30/12	0.200%		50,000	
YCD		UBS	0.210%	01/30/12	0.200%		50,000	
YCD		UBS	0.210%	01/30/12	0.200%		50,000	

**12/30/11 REDEMPTIONS**

CD		UNIONBANK	0.240%	12/30/11	0.240%		50,000	57	19,000.00	0.243
CD		UNIONBANK	0.240%	12/30/11	0.240%		50,000	57	19,000.00	0.243
CP		GECC		12/30/11	0.220%		50,000	155	47,361.11	0.223
CP		GECC		12/30/11	0.220%		50,000	155	47,361.11	0.223
CP		GECC		12/30/11	0.220%		50,000	155	47,361.11	0.223
CP		GECC		12/30/11	0.220%		50,000	155	47,361.11	0.223
CP		GECC		12/30/11	0.220%		50,000	155	47,361.11	0.223
CP		GECC		12/30/11	0.220%		50,000	155	47,361.11	0.223
CP		GECC		12/30/11	0.220%		50,000	155	47,361.11	0.223
CP		GECC		12/30/11	0.220%		50,000	155	47,361.11	0.223
CP		GECC		12/30/11	0.220%		50,000	155	47,361.11	0.223
DN		FHLB		12/30/11	0.200%		50,000	155	43,055.56	0.203
DN		FHLB		12/30/11	0.200%		50,000	155	43,055.56	0.203
DN		FHLB		12/30/11	0.200%		50,000	155	43,055.56	0.203
DN		FHLB		12/30/11	0.200%		50,000	155	43,055.56	0.203

**12/30/11 NO PURCHASES**

**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	10/05/11	0.070	2,000,000.00	01/06/12
New Omni Bank, NA	10/13/11	0.070	3,000,000.00	01/12/12
New Omni Bank, NA	10/20/11	0.090	2,000,000.00	01/19/12
New Omni Bank, NA	10/27/11	0.080	2,000,000.00	01/26/12
New Omni Bank, NA	11/03/11	0.070	2,000,000.00	02/02/12
New Omni Bank, NA	11/10/11	0.070	2,000,000.00	02/09/12
New Omni Bank, NA	11/18/11	0.080	2,000,000.00	02/17/12
New Omni Bank, NA	12/01/11	0.080	2,000,000.00	03/01/12
New Omni Bank, NA	12/09/11	0.070	1,000,000.00	03/09/12
New Omni Bank, NA	12/16/11	0.060	2,000,000.00	03/16/12
<b><u>ARCADIA</u></b>				
American Plus Bank, NA	11/17/11	0.050	240,000.00	02/16/12
<b><u>BREA</u></b>				
CapitalSource Bank	12/21/11	0.040	20,000,000.00	03/21/12
<b><u>CAMARILLO</u></b>				
First California Bank	10/07/11	0.040	25,000,000.00	01/13/12
First California Bank	10/07/11	0.040	25,000,000.00	01/13/12
First California Bank	09/15/11	0.080	50,000,000.00	03/15/12
<b><u>CHICO</u></b>				
Tri Counties Bank	12/14/11	0.070	5,000,000.00	03/14/12
<b><u>CHULA VISTA</u></b>				
Pacific Trust Bank, FSB	11/03/11	0.060	20,000,000.00	02/02/12
Pacific Trust Bank, FSB	11/29/11	0.070	20,000,000.00	02/29/12
<b><u>DIAMOND BAR</u></b>				
Prospectors Federal Credit Union	09/15/11	0.100	4,000,000.00	03/15/12
<b><u>ENCINO</u></b>				
California United Bank	10/05/11	0.110	10,000,000.00	04/04/12

**TIME DEPOSITS**

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>FAIRFIELD</u></b>				
Westamerica Bank	10/05/11	0.060	80,000,000.00	01/06/12
Westamerica Bank	10/21/11	0.080	25,000,000.00	01/20/12
Westamerica Bank	10/28/11	0.070	30,000,000.00	01/27/12
Westamerica Bank	11/09/11	0.050	75,000,000.00	02/08/12
Westamerica Bank	12/02/11	0.060	25,000,000.00	03/02/12
Westamerica Bank	10/13/11	0.080	65,000,000.00	04/12/12
<b><u>FOLSOM</u></b>				
Folsom Lake Bank	10/12/11	0.070	1,500,000.00	01/18/12
Folsom Lake Bank	11/04/11	0.070	3,500,000.00	02/03/12
<b><u>FRESNO</u></b>				
Central Valley Community Bank	11/30/11	0.070	5,000,000.00	02/29/12
Central Valley Community Bank	12/15/11	0.060	5,000,000.00	03/15/12
<b><u>IRVINE</u></b>				
CommerceWest Bank, NA	10/06/11	0.060	5,000,000.00	01/12/12
CommerceWest Bank, NA	11/04/11	0.060	2,500,000.00	02/03/12
CommerceWest Bank, NA	11/10/11	0.060	2,500,000.00	02/09/12
CommerceWest Bank, NA	12/16/11	0.050	5,000,000.00	03/16/12
First Foundation Bank	10/07/11	0.040	9,000,000.00	01/13/12
<b><u>LAFAYETTE</u></b>				
California Bank of Commerce	10/13/11	0.060	5,000,000.00	01/19/12
California Bank of Commerce	12/16/11	0.050	10,000,000.00	03/16/12
<b><u>LODI</u></b>				
Farmers & Merchants Bk Cen CA	10/21/11	0.060	35,000,000.00	01/20/12
Farmers & Merchants Bk Cen CA	10/27/11	0.050	35,000,000.00	01/26/12
Farmers & Merchants Bk Cen CA	11/30/11	0.050	35,000,000.00	02/29/12
Farmers & Merchants Bk Cen CA	09/14/11	0.080	20,000,000.00	03/14/12
<b><u>LOS ANGELES</u></b>				
1st Century Bank, NA	10/19/11	0.080	6,000,000.00	01/18/12
1st Century Bank, NA	10/21/11	0.090	12,000,000.00	01/27/12
1st Century Bank, NA	11/04/11	0.070	16,000,000.00	02/03/12
Center Bank	10/07/11	0.060	55,000,000.00	01/13/12
Center Bank	12/07/11	0.070	10,000,000.00	06/06/12

**TIME DEPOSITS**

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b>LOS ANGELES (Continued)</b>				
Center Bank	12/16/11	0.080	35,000,000.00	06/15/12
City National Bank	12/09/11	0.070	50,000,000.00	03/09/12
Commonwealth Business Bank	09/23/11	0.080	5,000,000.00	01/06/12
Commonwealth Business Bank	10/06/11	0.080	6,000,000.00	01/12/12
Commonwealth Business Bank	11/04/11	0.080	4,000,000.00	02/03/12
Commonwealth Business Bank	11/18/11	0.090	3,000,000.00	02/24/12
Commonwealth Business Bank	11/16/11	0.080	5,000,000.00	03/15/12
Commonwealth Business Bank	12/16/11	0.060	5,000,000.00	03/16/12
Commonwealth Business Bank	12/14/11	0.070	5,000,000.00	04/12/12
Eastern International Bank	10/26/11	0.040	1,900,000.00	01/25/12
HSBC Bank USA, NA	11/16/11	0.070	25,000,000.00	02/15/12
Manufacturers Bank	10/14/11	0.070	100,000,000.00	01/13/12
Manufacturers Bank	10/21/11	0.080	50,000,000.00	01/20/12
Manufacturers Bank	12/15/11	0.060	50,000,000.00	03/15/12
Mission Valley Bank	10/19/11	0.070	7,000,000.00	01/18/12
Nara Bank	10/06/11	0.040	35,000,000.00	01/12/12
Nara Bank	10/12/11	0.040	45,000,000.00	01/18/12
Nara Bank	11/30/11	0.050	60,000,000.00	02/29/12
Nara Bank	12/09/11	0.040	20,000,000.00	03/09/12
Nara Bank	12/16/11	0.030	40,000,000.00	03/16/12
OneUnited Bank	11/09/11	0.060	7,000,000.00	02/08/12
OneUnited Bank	11/18/11	0.080	5,000,000.00	02/17/12
Pacific City Bank	09/28/11	0.070	18,000,000.00	01/05/12
Pacific City Bank	12/16/11	0.050	4,500,000.00	03/16/12
Shinhan Bank America	11/17/11	0.080	10,000,000.00	02/16/12
State Bank of India (California)	10/07/11	0.070	3,000,000.00	01/06/12
State Bank of India (California)	10/12/11	0.070	5,000,000.00	01/11/12
State Bank of India (California)	10/20/11	0.090	3,000,000.00	01/19/12
State Bank of India (California)	11/10/11	0.070	2,000,000.00	02/09/12
State Bank of India (California)	11/16/11	0.070	5,000,000.00	02/15/12
State Bank of India (California)	11/17/11	0.080	10,000,000.00	02/16/12
State Bank of India (California)	11/29/11	0.080	6,000,000.00	02/29/12
State Bank of India (California)	11/30/11	0.080	3,000,000.00	02/29/12
State Bank of India (California)	12/07/11	0.060	18,000,000.00	03/07/12
State Bank of India (California)	12/14/11	0.070	5,000,000.00	03/14/12
Wilshire State Bank	10/06/11	0.080	78,000,000.00	01/06/12
Wilshire State Bank	10/13/11	0.080	8,000,000.00	01/19/12
Wilshire State Bank	12/14/11	0.060	39,000,000.00	03/14/12
Wilshire State Bank	12/15/11	0.060	66,000,000.00	04/13/12



**TIME DEPOSITS**

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>MONTEREY</u></b>				
1st Capital Bank	10/27/11	0.050	1,000,000.00	01/26/12
1st Capital Bank	12/15/11	0.080	5,000,000.00	06/14/12
<b><u>NEWPORT BEACH</u></b>				
Commerce National Bank	10/07/11	0.070	2,500,000.00	01/13/12
Commerce National Bank	12/09/11	0.070	16,000,000.00	03/09/12
Commerce National Bank	12/16/11	0.060	4,000,000.00	03/16/12
<b><u>NORTH HIGHLANDS</u></b>				
SAFE Credit Union	12/09/11	0.080	5,000,000.00	03/09/12
<b><u>OAKDALE</u></b>				
Oak Valley Community Bank	12/08/11	0.080	3,500,000.00	06/07/12
<b><u>OAKLAND</u></b>				
Metropolitan Bank	10/07/11	0.080	1,500,000.00	01/13/12
Metropolitan Bank	11/04/11	0.080	2,000,000.00	02/03/12
Metropolitan Bank	12/01/11	0.090	1,000,000.00	03/01/12
Metropolitan Bank	12/15/11	0.080	4,500,000.00	03/15/12
<b><u>ONTARIO</u></b>				
Citizens Business Bank	10/07/11	0.060	50,000,000.00	01/13/12
Citizens Business Bank	10/28/11	0.070	30,000,000.00	01/27/12
Citizens Business Bank	11/03/11	0.060	30,000,000.00	02/02/12
Citizens Business Bank	11/09/11	0.050	50,000,000.00	02/08/12
Citizens Business Bank	11/17/11	0.070	30,000,000.00	02/16/12
Citizens Business Bank	12/02/11	0.060	25,000,000.00	03/02/12
Citizens Business Bank	12/07/11	0.050	25,000,000.00	03/07/12
<b><u>PALOS VERDES ESTATES</u></b>				
Malaga Bank, FSB	10/06/11	0.040	5,000,000.00	01/12/12
Malaga Bank, FSB	10/28/11	0.050	8,000,000.00	01/27/12
Malaga Bank, FSB	11/04/11	0.040	9,000,000.00	02/03/12
Malaga Bank, FSB	11/10/11	0.040	10,000,000.00	02/09/12
Malaga Bank, FSB	12/02/11	0.040	4,000,000.00	03/02/12
Malaga Bank, FSB	12/07/11	0.030	12,000,000.00	03/07/12

**TIME DEPOSITS**

<u>PASADENA</u>	<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
	Community Bank	11/18/11	0.070	25,000,000.00	02/17/12
	Community Bank	10/12/11	0.090	35,000,000.00	04/11/12
	Community Bank	11/09/11	0.080	30,000,000.00	05/09/12
	Community Bank	12/14/11	0.090	30,000,000.00	06/13/12
	East West Bank	10/13/11	0.060	50,000,000.00	01/19/12
	East West Bank	10/26/11	0.060	125,000,000.00	01/25/12
	East West Bank	10/13/11	0.070	75,000,000.00	02/10/12
	East West Bank	10/28/11	0.110	50,000,000.00	04/27/12
<b><u>PLACERVILLE</u></b>					
	El Dorado Savings Bank	12/01/11	0.050	5,000,000.00	03/01/12
<b><u>PORTERVILLE</u></b>					
	Bank of the Sierra	10/07/11	0.070	25,000,000.00	01/06/12
	Bank of the Sierra	10/13/11	0.070	5,000,000.00	01/12/12
	Bank of the Sierra	11/10/11	0.070	15,000,000.00	02/09/12
	Bank of the Sierra	11/17/11	0.080	10,000,000.00	02/16/12
	Bank of the Sierra	12/08/11	0.070	25,000,000.00	03/08/12
<b><u>RANCHO CORDOVA</u></b>					
	American River Bank	10/07/11	0.080	2,000,000.00	01/06/12
	American River Bank	10/12/11	0.080	2,500,000.00	01/11/12
	American River Bank	10/05/11	0.080	7,500,000.00	01/11/12
	American River Bank	10/19/11	0.090	3,000,000.00	01/18/12
	American River Bank	11/04/11	0.080	2,500,000.00	02/03/12
	American River Bank	11/10/11	0.080	2,500,000.00	02/09/12
	American River Bank	11/17/11	0.090	6,500,000.00	02/16/12
	American River Bank	12/01/11	0.090	1,000,000.00	03/01/12
	American River Bank	12/15/11	0.070	1,500,000.00	03/15/12
<b><u>REDWOOD CITY</u></b>					
	Provident Credit Union	10/20/11	0.110	20,000,000.00	04/19/12
	Provident Credit Union	12/01/11	0.110	20,000,000.00	05/31/12
<b><u>RICHMOND</u></b>					
	Mechanics Bank, The	10/19/11	0.080	20,000,000.00	01/18/12
	Mechanics Bank, The	10/27/11	0.080	20,000,000.00	01/26/12
	Mechanics Bank, The	11/17/11	0.080	10,000,000.00	02/16/12
	Mechanics Bank, The	11/30/11	0.080	10,000,000.00	02/29/12

**TIME DEPOSITS**

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>ROCKLIN</u></b>				
Five Star Bank	10/05/11	0.060	14,500,000.00	01/06/12
Five Star Bank	10/19/11	0.070	2,000,000.00	01/18/12
Five Star Bank	11/04/11	0.060	3,000,000.00	02/03/12
Five Star Bank	11/17/11	0.070	8,000,000.00	02/16/12
Five Star Bank	12/15/11	0.060	10,500,000.00	03/15/12
<b><u>ROSEMEAD</u></b>				
Pacific Alliance Bank	10/12/11	0.060	4,000,000.00	01/18/12
Pacific Alliance Bank	12/09/11	0.090	1,500,000.00	06/08/12
<b><u>ROSEVILLE</u></b>				
Rabobank, NA	09/22/11	0.070	50,000,000.00	01/05/12
Rabobank, NA	10/05/11	0.070	100,000,000.00	01/11/12
Rabobank, NA	10/14/11	0.080	100,000,000.00	01/20/12
Rabobank, NA	10/27/11	0.080	50,000,000.00	01/26/12
<b><u>SACRAMENTO</u></b>				
Bank of Sacramento	10/05/11	0.110	6,000,000.00	04/04/12
Bank of Sacramento	10/27/11	0.110	4,000,000.00	04/26/12
Comerica Bank	10/12/11	0.060	50,000,000.00	01/11/12
Comerica Bank	10/19/11	0.070	75,000,000.00	01/18/12
Comerica Bank	11/09/11	0.050	50,000,000.00	02/08/12
Comerica Bank	11/16/11	0.060	25,000,000.00	02/15/12
Comerica Bank	12/01/11	0.070	75,000,000.00	03/01/12
Comerica Bank	12/14/11	0.090	25,000,000.00	06/13/12
Merchants National Bank of Sacramento	10/12/11	0.070	2,000,000.00	04/11/12
Merchants National Bank of Sacramento	11/09/11	0.060	2,000,000.00	05/09/12
Merchants National Bank of Sacramento	11/30/11	0.100	2,000,000.00	05/30/12
Merchants National Bank of Sacramento	12/07/11	0.070	2,000,000.00	06/06/12
River City Bank	11/18/11	0.100	20,000,000.00	05/18/12
River City Bank	12/09/11	0.070	15,000,000.00	06/08/12
<b><u>SAN DIEGO</u></b>				
Mission Federal Credit Union	10/19/11	0.070	10,000,000.00	01/18/12
Torrey Pines Bank	07/07/11	0.120	25,000,000.00	01/05/12
Torrey Pines Bank	11/17/11	0.070	15,000,000.00	05/17/12
Torrey Pines Bank	11/30/11	0.100	25,000,000.00	05/30/12

**TIME DEPOSITS**

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>SAN FRANCISCO</u></b>				
Oceanic Bank	09/07/11	0.080	4,000,000.00	03/07/12
Union Bank, NA	10/27/11	0.070	150,000,000.00	01/26/12
Union Bank, NA	12/08/11	0.100	150,000,000.00	06/07/12
<b><u>SOUTH SAN FRANCISCO</u></b>				
First National Bank of Northern California	12/14/11	0.090	15,000,000.00	06/13/12
<b><u>SAN JOSE</u></b>				
Heritage Bank of Commerce	10/27/11	0.070	50,000,000.00	01/26/12
<b><u>SAN LUIS OBISPO</u></b>				
American Perspective Bank	10/14/11	0.050	10,000,000.00	01/13/12
American Perspective Bank	11/16/11	0.040	6,000,000.00	02/15/12
<b><u>SANTA ROSA</u></b>				
Summit State Bank	10/21/11	0.080	4,000,000.00	01/20/12
Summit State Bank	10/28/11	0.070	3,500,000.00	01/27/12
Summit State Bank	11/02/11	0.050	4,000,000.00	02/01/12
Summit State Bank	11/09/11	0.050	8,000,000.00	02/08/12
Summit State Bank	12/09/11	0.090	12,000,000.00	06/08/12
<b><u>VACAVILLE</u></b>				
Travis Credit Union	09/22/11	0.060	40,000,000.00	01/05/12
<b><u>WALNUT CREEK</u></b>				
Bank of the West	11/03/11	0.070	134,000,000.00	02/02/12
Bank of the West	12/07/11	0.050	66,000,000.00	03/07/12
Bank of the West	12/16/11	0.050	100,000,000.00	03/16/12
<b><u>WATSONVILLE</u></b>				
Santa Cruz County Bank	11/30/11	0.070	5,000,000.00	01/05/12
Santa Cruz County Bank	12/02/11	0.070	6,500,000.00	01/06/12
Santa Cruz County Bank	12/16/11	0.050	2,500,000.00	01/20/12
<b>TOTAL TIME DEPOSITS December 2011</b>			<b>4,134,640,000.00</b>	

**BANK DEMAND DEPOSITS**  
**December 2011**  
 (\$ in thousands)

**DAILY BALANCES**

<u>DAY OF MONTH</u>		<u>BALANCES PER BANKS</u>		<u>WARRANTS OUTSTANDING</u>
1	\$	1,701,865	\$	2,936,754
2		1,429,273		2,482,223
3		1,429,273		2,482,223
4		1,429,273		2,482,223
5		1,436,955		2,081,948
6		1,542,059		2,228,692
7		1,814,211		2,094,619
8		2,139,546		1,931,963
9		2,070,623		1,744,861
10		2,070,623		1,744,861
11		2,070,623		1,744,861
12		2,236,461		1,831,252
13		2,029,967		1,818,328
14		1,899,506		1,982,411
15		1,763,066		2,035,772
16		2,182,667		2,030,062
17		2,182,667		2,030,062
18		2,182,667		2,030,062
19		1,765,561		1,733,166
20		1,852,610		1,642,822
21		1,730,614		2,021,879
22		1,681,857		1,882,672
23		1,321,123		1,905,202
24		1,321,123		1,905,202
25		1,321,123		1,905,202
26		1,321,123		1,905,202
27		2,161,947		1,727,586
28		2,436,258		1,899,751
29		1,955,329		3,374,914
30		2,069,919		3,474,963
31		2,069,919		3,480,202

**AVERAGE DOLLAR DAYS** 1,826,446 <sup>a/</sup>

<sup>a/</sup> The prescribed bank balance for December was \$1,828,349. This consisted of \$1,736,967 in compensating balances for services, balances for uncollected funds of \$94,200 and a deduction of \$2,818 for December delayed deposit credit.

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on December 14, 2011, has determined and designated the amount of money available for deposit and investment under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with law, for deposit in demand bank accounts as Compensating Balance for Services 1,736,967,000

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 )	12/12/11	12/16/11	\$ 3,548,150,000	\$ (582,990,000)	\$ 4,131,140,000	\$ 3,548,150,000
( 2 )	12/19/11	12/23/11	\$ 1,815,150,000	\$ 1,232,160,000	\$ 4,131,140,000	\$ 5,363,300,000
( 3 )	12/26/11	12/30/11	\$ 1,084,050,000	\$ 2,316,210,000	\$ 4,131,140,000	\$ 6,447,350,000
( 4 )	01/02/12	01/06/12	\$ 354,850,000	\$ 2,671,060,000	\$ 4,131,140,000	\$ 6,802,200,000
( 5 )	01/09/12	01/13/12	\$ (1,030,850,000)	\$ 1,640,210,000	\$ 4,131,140,000	\$ 5,771,350,000
( 6 )	01/16/12	01/20/12	\$ 3,862,450,000	\$ 5,502,660,000	\$ 4,131,140,000	\$ 9,633,800,000
( 7 )	01/23/12	01/27/12	\$ 262,450,000	\$ 5,765,110,000	\$ 4,131,140,000	\$ 9,896,250,000
( 8 )	01/30/12	02/03/12	\$ (3,310,550,000)	\$ 2,454,560,000	\$ 4,131,140,000	\$ 6,585,700,000
( 9 )	02/06/12	02/10/12	\$ (758,650,000)	\$ 1,695,910,000	\$ 4,131,140,000	\$ 5,827,050,000
(10)	02/13/12	02/17/12	\$ 132,950,000	\$ 1,828,860,000	\$ 4,131,140,000	\$ 5,960,000,000

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

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

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of 1,736,967,000.

POOLED MONEY INVESTMENT BOARD:

SIGNATURES ON FILE AT STO

Chairperson

Member

Member

Dated: December 14, 2011

\* Government Code