



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



**MARK J. SALADINO**  
TREASURER AND TAX COLLECTOR

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March 5, 2013

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

FROM: Mark J. Saladino *page Kelly (for)*  
Treasurer and Tax Collector

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

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

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

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

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

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

MJS:NI:rkw

**Attachments**

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

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENTS FOR JANUARY 2013

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

GENERAL PORTFOLIO SCHEDULES

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

ATTACHMENTS

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

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENTS FOR JANUARY 2013

ATTACHMENTS

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

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENTS FOR JANUARY 2013

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

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

XVI. Composition of PSI Portfolio by Maturity Chart

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

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

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

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS  
AS OF JANUARY 31, 2013

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 11/30/12		
At Cost	\$ 23,516,799,426	\$ 77,461,543
At Market	\$ 23,535,768,096	\$ 77,412,662
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	18.76%	0.00%
United States Government and Agency Obligations	58.72%	27.32%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	21.14%	0.00%
Municipal Obligations	0.11%	6.38%
Corporate and Deposit Notes	1.27%	2.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	64.30%
1-60 days	37.59%	0.00%
61 days-1 year	22.14%	64.21%
Over 1 year	40.27%	35.79%
Weighted Average Days to Maturity	686	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS  
AS OF JANUARY 31, 2013

SCHEDULE A1

The following is a summary of the credit quality distribution and concentration of credit risk by investment type as a percentage of each portfolio's cost at January 31, 2013:

	<u>S&amp;P</u>	<u>Moody's</u>	<u>% of Portfolio</u>
<u>PSI</u>			
Commercial Paper	A-1	P-1	21.14%
Corporate and Deposit Notes	A-1+	P-1	0.48%
	AA-	A1	0.79%
Los Angeles County Securities	AA	Aa2	0.11%
Negotiable Certificates of Deposit	A-1	P-1	17.82%
	AA-	Aa3	0.94%
U.S. Agency Securities	AA+	Aaa	53.94%
U.S. Treasury Securities:			
U.S. Treasury Notes	AA+	Aaa	2.23%
U.S. Treasury Bills	AA+	Aaa	2.55%
			<u>100.00%</u>
<u>SPI</u>			
Local Agency Investment Fund	Not rated	Not rated	64.20%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	AA+	A1	2.00%
Mortgage Trust Deeds	AA-	Aa2	0.10%
Los Angeles County Securities	AA	Aa2	6.38%
Negotiable Certificates of Deposit	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	27.21%
U.S. Treasury Securities:			
U.S. Treasury Notes	-	-	0.00%
U.S. Treasury Bonds	AA+	Aaa	0.11%
			<u>100.00%</u>

POOLED SURPLUS EARNINGS REPORT

JANUARY 31, 2013

SCHEDULE B

TREASURER POOLED SURPLUS  
INVESTMENT PORTFOLIO

Investment Balance 01/31/13	\$ 23,516,799,426
Market Value at 01/31/13	\$ 23,535,768,096
Average Daily Balance	\$ 24,448,376,892
Gains and Losses:	
For the Month	\$ 208,540
For the Past 12 Months	\$ 4,911,700
Unrealized Gains and Losses on Transfers between Portfolio for the Month	\$ -
Earnings for the Month	\$ 13,612,662
Earnings for the Past 12 Months	\$ 173,208,296
Earnings Rate for the Month	0.65%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS  
AS OF JANUARY 31, 2013

SCHEDULE C

<u>Bank Name</u>	<u>Balance</u>
Bank of America - Concentration	\$ 59,363,685.87
Bank of the West - Concentration	\$ 13,890,398.02 (A)
Citi Bank - Concentration	\$ -
Union Bank- Concentration	\$ 826,034.31
Wells Fargo - Concentration	<u>\$ 2,528,985.77</u>
Total Ledger Balance for all Banks	<u>\$ 76,609,103.97</u>

(A) \$12.752 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 2013  
AND CASH AVAILABILITY  
FOR THE NEXT SIX-MONTH PERIOD

SCHEDULE D

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

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

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

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

Summary of Activity for January 2013

Total Deposits	\$ 3,130,903,659.56
Total Disbursements	\$ 5,779,632,078.93

Discretionary Funds Liquidity Withdrawal Ratio:	
As of January 31, 2013	1.32

Six-Month Cash Availability Projection:

<u>Month</u>	<u>Maturities</u>	<u>Deposits</u>	<u>Disbursements</u>	<u>Available Cash</u>
February	\$ 6,619,478,000.00	\$ 4,012,600,000.00	\$ 5,203,200,000.00	\$ 5,428,878,000.00
March	\$ 2,221,288,000.00	\$ 3,416,700,000.00	\$ 4,512,700,000.00	\$ 6,554,166,000.00
April	\$ 451,500,000.00	\$ 6,975,500,000.00	\$ 5,030,400,000.00	\$ 8,950,766,000.00
May	\$ 561,510,000.00	\$ 2,097,000,000.00	\$ 4,862,900,000.00	\$ 6,746,376,000.00
June	\$ 1,492,493,000.00	\$ 2,445,600,000.00	\$ 5,207,600,000.00	\$ 5,476,869,000.00
July	\$ -	\$ 3,924,400,000.00	\$ 4,954,600,000.00	\$ 4,446,669,000.00

## 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 2013, the Treasurer placed \$454.660 million in the Bank of the West Money Market Plus Account in accordance with the Treasurer's authority under California Government Code Section 53633. \$12.752 million remained in the account at month-end. This account is collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

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

Included in the Los Angeles County General Fund's SPI are approximately \$80 thousand in trust deeds related to the settlement of Flying Triangle and Abalone Cove landslide litigation. In 1986 and 1987, the Board of Supervisors approved the disbursement of funds for trust deed mortgages as part of the settlements of the Flying Triangle and the Abalone Cove landslide litigation. Such disbursements are authorized under Government Code Section 23004. The trust deeds held by the General Fund are fully secured and have fixed interest rate of 5.50%.

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

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENTS  
DEFINITIONS OF SECURITIES

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

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

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

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

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

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

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

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

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

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

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

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

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

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

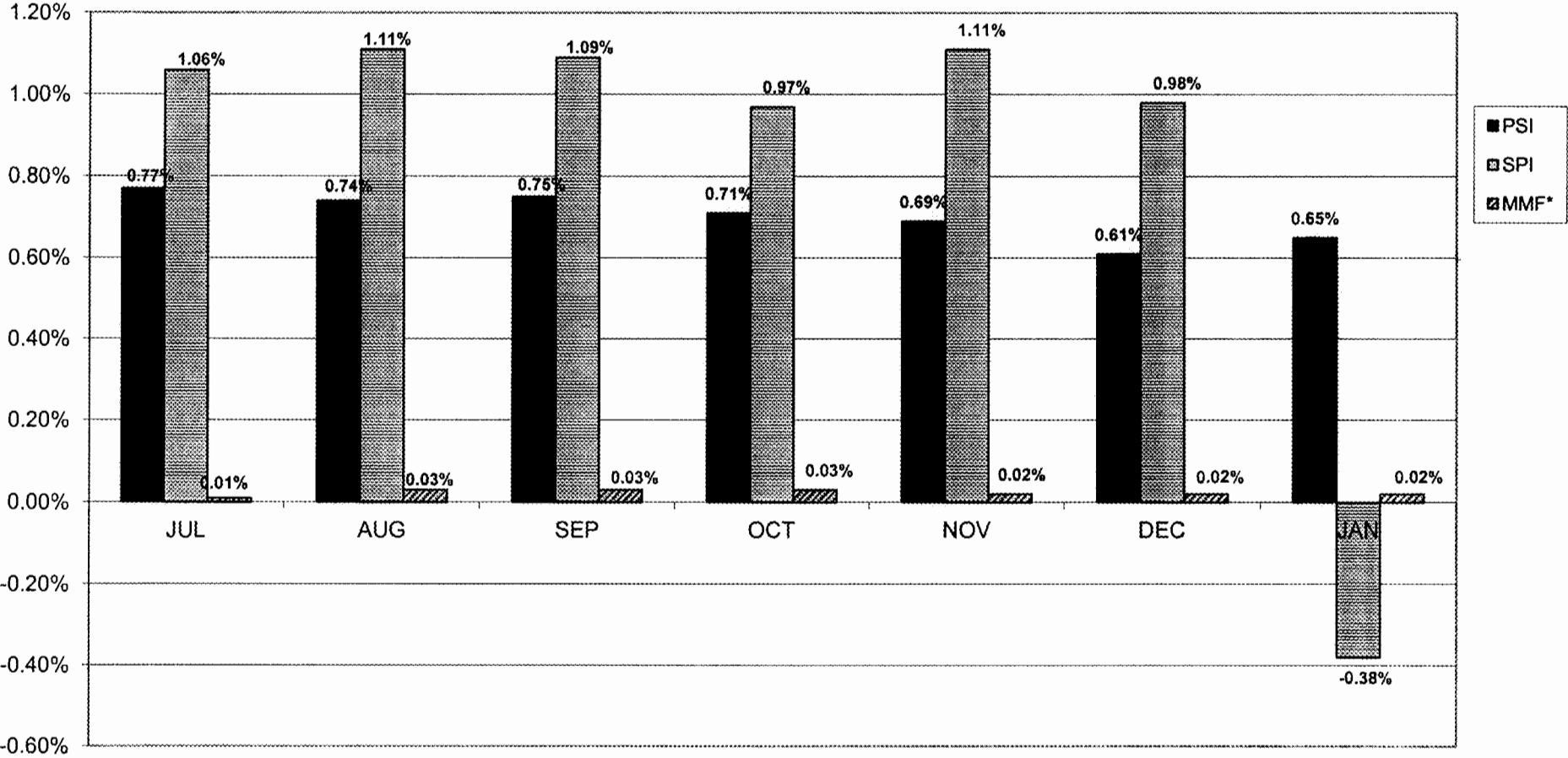
Portfolio Securities Not in Accordance with Treasurer Policy  
For the Month of January 2013

No exceptions noted.

LOS ANGELES COUNTY TREASURER  
 PERFORMANCE REPORT  
 PORTFOLIO COST  
 THROUGH 01/31/13  
 ATTACHMENT III

<u>DAY</u>	<u>POOLED SURPLUS INVESTMENTS</u>	<u>SPECIFIC PURPOSE INVESTMENTS</u>
	<u>TOTAL COST</u>	<u>TOTAL COST</u>
1	26,125,876,389.64	133,855,921.14
2	25,611,887,785.92	133,855,921.14
3	25,540,995,437.10	133,855,921.14
4	25,387,559,766.91	133,855,921.14
5	25,387,559,766.91	133,855,921.14
6	25,387,559,766.91	133,855,921.14
7	25,247,976,966.42	133,855,921.14
8	25,233,685,105.26	133,855,921.14
9	25,135,668,035.82	133,854,746.86
10	25,008,988,765.99	92,042,746.86
11	24,962,067,530.96	92,041,433.32
12	24,962,067,530.96	92,041,433.32
13	24,962,067,530.96	92,041,433.32
14	24,876,964,662.62	92,041,433.32
15	24,671,315,736.38	90,589,076.43
16	24,518,710,221.77	90,589,076.43
17	24,277,149,461.14	82,503,646.42
18	23,616,080,832.04	82,503,646.42
19	23,616,080,832.04	82,503,646.42
20	23,616,080,832.04	82,503,646.42
21	23,616,080,832.04	82,503,646.42
22	23,557,155,779.17	82,503,646.42
23	23,522,154,535.03	82,503,646.42
24	23,518,878,937.66	82,503,646.42
25	23,583,256,402.97	77,463,697.20
26	23,583,256,402.97	77,463,697.20
27	23,583,256,402.97	77,463,697.20
28	23,516,271,660.48	77,463,697.20
29	24,013,842,753.86	77,463,697.20
30	23,742,387,561.20	77,463,697.20
31	23,516,799,426.00	77,461,543.35
<b>AVG</b>	<b><u><u>24,448,376,892.00</u></u></b>	<b><u><u>98,334,246.67</u></u></b>

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



\* Provided for comparative purposes only.

\* Source: Money Fund Report as of January 1, 2013

LOS ANGELES COUNTY TREASURER  
NET INCOME FOR THE MONTH-ENDED 01/31/13 (ACCRUAL BASIS)  
ATTACHMENT V

	(PSI) <u>TRADING/NON-TRADING</u>	SPECIFIC PURPOSE <u>INVESTMENT</u>
Revenues:		
Interest Earnings	14,858,405.45	\$98,410
Gains (Losses) on Sales of Non-Trading Securities.	60,967	(124,952)
Gains (Losses) on Sales of Trading Securities.	147,573	0
Amortization/Accretion	(1,454,284)	(4,952)
Prior Accrual Adjustment	<u>0</u>	<u>0</u>
Total Revenues	<u><u>\$13,612,662</u></u>	<u><u>(\$31,494)</u></u>
Expenses:		
Interest Expense	0	0
*Investment Management Fee	<u>0</u>	<u>5,552</u>
	<u><u>\$0</u></u>	<u><u>\$5,552</u></u>
NET INCOME	<u><u>\$13,612,662</u></u>	<u><u>(\$37,045)</u></u>

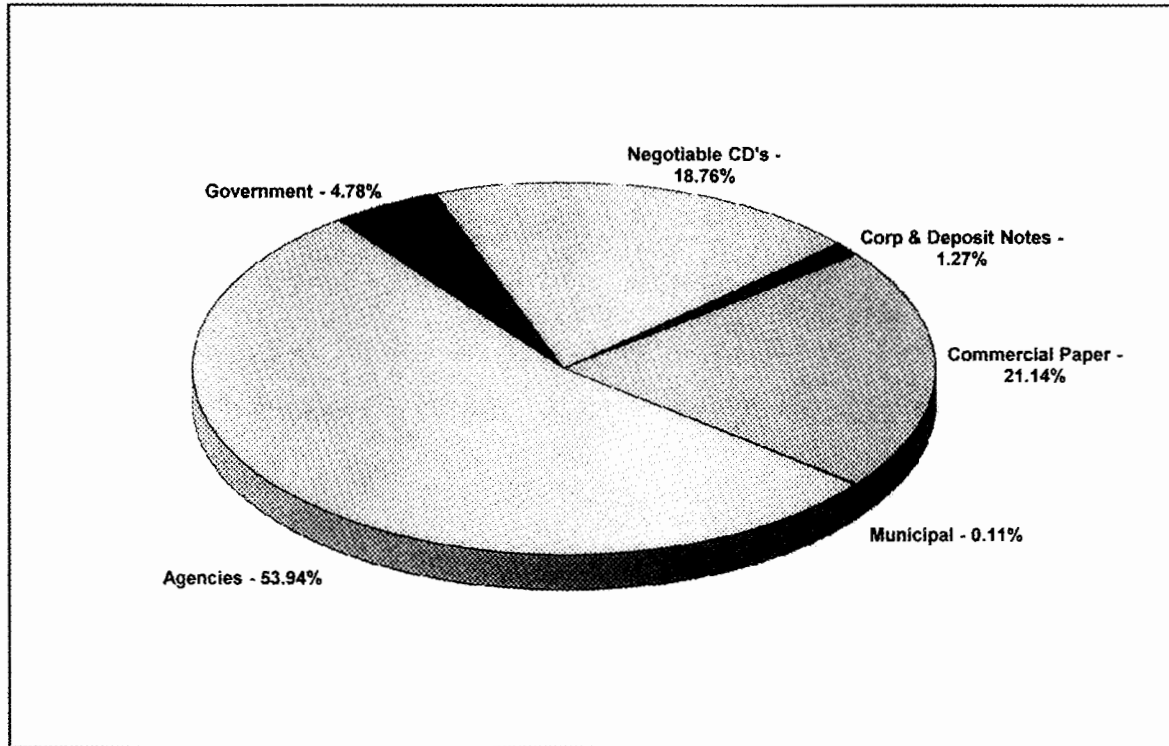


Los Angeles County Treasurer  
 Non-Trading Composition  
 As of January 31, 2013  
 Attachment VI

NON-TRADING PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non-Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	50.33%	
Los Angeles County and Related Entities	36.02%	
Consolidated Sanitation Districts		2.27%
Metropolitan Transportation Authority		1.53%
Miscellaneous Agencies Pooled Investments		2.03%
South Coast Air Quality Management District		2.23%
Miscellaneous		0.02%
Subtotal	<u>86.35%</u>	<u>8.08%</u>
County Bond Proceeds and Repayment Funds		5.57%
Grand Total	<u>86.35%</u>	<u>13.65%</u>

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



	In Thousands
Negotiable CD's	\$ 4,411,790
Corp & Deposit Notes	298,667
Bankers Acceptance	-
Commercial Paper	4,970,211
Municipal	27,000
Agencies	12,684,983
Other	-
Government	1,124,148
<b>Total</b>	<b><u>\$ 23,516,799</u></b>

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

Los Angeles County Treasurer  
Investment Transactions Journal  
Purchase Detail Report  
Group: Pooled Surplus Investments  
For the Period: January 1, 2013 to January 31, 2013  
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	1/2/2013	92135	AUTOBAHN FUNDING CO LLC CP	0.1800	2/1/2013	50,000,000.00	49,992,500.00	0.00	CITI	MS
NTRD	CPD	1/2/2013	92136	AUTOBAHN FUNDING CO LLC CP	0.1800	2/1/2013	20,000,000.00	19,997,000.00	0.00	CITI	CITGM
NTRD	CPD	1/2/2013	92137	VARIABLE FDG CAPITAL CO LLC	0.1400	2/1/2013	50,000,000.00	49,994,166.67	0.00	CITI	WFI
NTRD	CPD	1/2/2013	92138	VARIABLE FDG CAPITAL CO LLC	0.1400	2/1/2013	50,000,000.00	49,994,166.67	0.00	CITI	WFI
NTRD	CPD	1/2/2013	92139	AUTOBAHN FUNDING CO LLC CP	0.1700	2/1/2013	25,000,000.00	24,996,458.33	0.00	CITI	LOOP
NTRD	CPD	1/2/2013	92140	BARTON CAPITAL LLC CP	0.2300	2/5/2013	50,000,000.00	49,989,138.89	0.00	CITI	BLAY
NTRD	CPD	1/2/2013	92141	TOYOTA MOTOR CREDIT CORP CP	0.1300	2/7/2013	50,000,000.00	49,993,500.00	0.00	CITI	TFS
NTRD	CPD	1/2/2013	92146	CANCARA ASSET SEC LLC CP	0.2100	2/1/2013	40,000,000.00	39,993,000.00	0.00	CITI	MS
NTRD	CPD	1/2/2013	92131	ATLANTIS ONE FUNDING CORP	0.1600	1/30/2013	50,000,000.00	49,993,777.78	0.00	CITI	RABO
NTRD	CPD	1/2/2013	92132	DEUTSCHE BANK FINANCIAL LLC	0.1700	1/30/2013	50,000,000.00	49,993,388.89	0.00	CITI	BLAY
NTRD	CPD	1/2/2013	92133	ATLANTIS ONE FUNDING CORP	0.1600	1/31/2013	50,000,000.00	49,993,555.56	0.00	CITI	RABO
NTRD	CPD	1/3/2013	92155	HSBC USA INC CP	0.2100	2/1/2013	20,000,000.00	19,996,616.67	0.00	CITI	INGF
NTRD	CPD	1/3/2013	92156	ABBEY NATIONAL NA LLC CP	0.1800	1/10/2013	50,000,000.00	49,998,250.00	0.00	CITI	MFR
NTRD	CPD	1/3/2013	92157	AUTOBAHN FUNDING CO LLC CP	0.1700	2/1/2013	10,000,000.00	9,998,630.56	0.00	CITI	KEYBANC
NTRD	CPD	1/3/2013	92158	ABBEY NATIONAL NA LLC CP	0.1800	1/11/2013	50,000,000.00	49,998,000.00	0.00	CITI	MFR
NTRD	CPD	1/3/2013	92159	BARTON CAPITAL LLC CP	0.2000	1/30/2013	50,000,000.00	49,992,500.00	0.00	CITI	BLAY
NTRD	CPD	1/3/2013	92160	ABBEY NATIONAL NA LLC CP	0.2100	1/14/2013	43,731,000.00	43,728,193.93	0.00	CITI	MFR
NTRD	CPD	1/4/2013	92166	ABBEY NATIONAL NA LLC CP	0.2700	1/31/2013	50,000,000.00	49,989,875.00	0.00	CITI	MFR
NTRD	CPD	1/4/2013	92167	AUTOBAHN FUNDING CO LLC CP	0.1800	1/31/2013	25,000,000.00	24,996,625.00	0.00	CITI	MS
NTRD	CPD	1/4/2013	92168	DEUTSCHE BANK FINANCIAL LLC	0.1600	1/31/2013	50,000,000.00	49,994,000.00	0.00	CITI	BLAY
NTRD	CPD	1/4/2013	92169	DEUTSCHE BANK FINANCIAL LLC	0.1600	1/31/2013	25,000,000.00	24,997,000.00	0.00	CITI	BLAY
NTRD	CPD	1/4/2013	92170	ABBEY NATIONAL NA LLC CP	0.2700	1/30/2013	50,000,000.00	49,990,250.00	0.00	CITI	MFR
NTRD	CPD	1/7/2013	92178	ABBEY NATIONAL NA LLC CP	0.2500	1/30/2013	50,000,000.00	49,992,013.89	0.00	CITI	MFR
NTRD	CPD	1/7/2013	92179	CANCARA ASSET SEC LLC CP	0.2000	2/11/2013	50,000,000.00	49,990,277.78	0.00	CITI	BLAY
NTRD	CPD	1/7/2013	92180	CANCARA ASSET SEC LLC CP	0.2000	2/11/2013	50,000,000.00	49,990,277.78	0.00	CITI	KEYBANC
NTRD	CPD	1/8/2013	92184	AUTOBAHN FUNDING CO LLC CP	0.1700	2/8/2013	50,000,000.00	49,992,680.56	0.00	CITI	MS
NTRD	CPD	1/8/2013	92185	ABBEY NATIONAL NA LLC CP	0.1800	1/9/2013	50,000,000.00	49,999,750.00	0.00	CITI	MFR
NTRD	CPD	1/8/2013	92186	ABBEY NATIONAL NA LLC CP	0.1800	1/9/2013	50,000,000.00	49,999,750.00	0.00	CITI	MFR
NTRD	CPD	1/9/2013	92188	CHARIOT FUNDING LLC CP	0.1500	2/1/2013	50,000,000.00	49,995,208.33	0.00	CITI	JPM
NTRD	CPD	1/9/2013	92189	ATLANTIS ONE FUNDING CORP CP	0.1700	2/8/2013	50,000,000.00	49,992,916.67	0.00	CITI	RABO
NTRD	CPD	1/9/2013	92190	ABBEY NATIONAL NA LLC CP	0.1800	1/10/2013	50,000,000.00	49,999,750.00	0.00	CITI	MFR
NTRD	CPD	1/9/2013	92191	ABBEY NATIONAL NA LLC CP	0.1800	1/10/2013	50,000,000.00	49,999,750.00	0.00	CITI	MFR
NTRD	CPD	1/9/2013	92192	AUTOBAHN FUNDING CO LLC CP	0.1700	2/8/2013	50,000,000.00	49,992,916.67	0.00	CITI	CITGM
NTRD	CPD	1/9/2013	92193	CANCARA ASSET SEC LLC CP	0.2000	2/13/2013	25,000,000.00	24,995,138.89	0.00	CITI	BLAY
NTRD	CPD	1/9/2013	92194	ABBEY NATIONAL NA LLC CP	0.2400	1/28/2013	50,000,000.00	49,993,666.67	0.00	CITI	MFR
NTRD	CPD	1/10/2013	92196	REGENCY MARKETS NO.1 LLC CP	0.1700	1/17/2013	25,000,000.00	24,999,173.61	0.00	CITI	KEYBANC
NTRD	CPD	1/10/2013	92197	ABBEY NATIONAL NA LLC CP	0.1700	1/11/2013	50,000,000.00	49,999,763.89	0.00	CITI	MFR
NTRD	CPD	1/10/2013	92198	ABBEY NATIONAL NA LLC CP	0.1700	1/11/2013	50,000,000.00	49,999,763.89	0.00	CITI	MFR

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NTRD	CPD	1/10/2013	92199	ABBEY NATIONAL NA LLC CP	0.1700	1/17/2013	50,000,000.00	49,998,347.22	0.00	CITI	MFR
NTRD	CPD	1/10/2013	92200	ABBEY NATIONAL NA LLC CP	0.1700	1/17/2013	50,000,000.00	49,998,347.22	0.00	CITI	MFR
NTRD	CPD	1/10/2013	92201	SALISBURY REC CO LLC CP	0.1500	2/13/2013	16,000,000.00	15,997,733.33	0.00	CITI	KEYBANC
NTRD	CPD	1/10/2013	92202	DEUTSCHE BANK FINANCIAL LLC	0.1600	1/31/2013	50,000,000.00	49,995,333.33	0.00	CITI	BLAY
NTRD	CPD	1/10/2013	92203	ABBEY NATIONAL NA LLC CP	0.1700	1/17/2013	50,000,000.00	49,998,347.22	0.00	CITI	MFR
NTRD	CPD	1/11/2013	92205	ABBEY NATIONAL NA LLC CP	0.1700	1/14/2013	50,000,000.00	49,999,291.67	0.00	CITI	MFR
NTRD	CPD	1/11/2013	92206	ABBEY NATIONAL NA LLC CP	0.1700	1/14/2013	50,000,000.00	49,999,291.67	0.00	CITI	MFR
NTRD	CPD	1/11/2013	92207	CANCARA ASSET SEC LLC CP	0.2000	2/15/2013	15,000,000.00	14,997,083.33	0.00	CITI	MS
NTRD	CPD	1/11/2013	92208	AUTOBAHN FUNDING CO LLC CP	0.1600	2/1/2013	50,000,000.00	49,995,333.33	0.00	CITI	CITGM
NTRD	CPD	1/11/2013	92209	AUTOBAHN FUNDING CO LLC CP	0.1600	2/1/2013	40,000,000.00	39,996,266.67	0.00	CITI	BLAY
NTRD	CPD	1/11/2013	92210	ABBEY NATIONAL NA LLC CP	0.1700	1/17/2013	50,000,000.00	49,998,583.33	0.00	CITI	MFR
NTRD	CPD	1/14/2013	92214	ABBEY NATIONAL NA LLC CP	0.1700	1/15/2013	50,000,000.00	49,999,763.89	0.00	CITI	MFR
NTRD	CPD	1/14/2013	92215	ABBEY NATIONAL NA LLC CP	0.1700	1/15/2013	50,000,000.00	49,999,763.89	0.00	CITI	MFR
NTRD	CPD	1/14/2013	92216	ABBEY NATIONAL NA LLC CP	0.2000	1/31/2013	50,000,000.00	49,995,277.78	0.00	CITI	MFR
NTRD	CPD	1/14/2013	92217	AUTOBAHN FUNDING CO LLC CP	0.1700	2/11/2013	50,000,000.00	49,993,388.89	0.00	CITI	CITGM
NTRD	CPD	1/14/2013	92218	ABBEY NATIONAL NA LLC CP	0.1700	1/15/2013	50,000,000.00	49,999,763.89	0.00	CITI	MFR
NTRD	CPD	1/14/2013	92220	SALISBURY REC CO LLC CP	0.1900	3/14/2013	25,000,000.00	24,992,215.28	0.00	CITI	LOOP
NTRD	CPD	1/14/2013	92221	ATLANTIS ONE FUNDING CORP CP	0.2100	3/18/2013	23,500,000.00	23,491,363.75	0.00	CITI	GPS
NTRD	CPD	1/15/2013	92224	SHEFFIELD RECEIVABLES CORP CP	0.1700	2/28/2013	50,000,000.00	49,989,611.11	0.00	CITI	BCI
NTRD	CPD	1/15/2013	92225	SHEFFIELD RECEIVABLES CORP CP	0.1600	2/20/2013	50,000,000.00	49,992,000.00	0.00	CITI	BCI
NTRD	CPD	1/15/2013	92226	ATLANTIS ONE FUNDING CORP CP	0.1700	2/13/2013	50,000,000.00	49,993,152.78	0.00	CITI	RABO
NTRD	CPD	1/15/2013	92227	ATLANTIS ONE FUNDING CORP CP	0.1700	2/14/2013	50,000,000.00	49,992,916.67	0.00	CITI	RABO
NTRD	CPD	1/15/2013	92228	ABBEY NATIONAL NA LLC CP	0.1700	1/16/2013	50,000,000.00	49,999,763.89	0.00	CITI	MFR
NTRD	CPD	1/15/2013	92229	ABBEY NATIONAL NA LLC CP	0.1700	1/16/2013	50,000,000.00	49,999,763.89	0.00	CITI	MFR
NTRD	CPD	1/15/2013	92230	SALISBURY REC CO LLC CP	0.1500	2/21/2013	45,000,000.00	44,993,062.50	0.00	CITI	BLAY
NTRD	CPD	1/15/2013	92231	BRYANT PARK FUNDING LLC CP	0.1800	2/11/2013	50,000,000.00	49,993,250.00	0.00	CITI	MS
NTRD	CPD	1/16/2013	92233	CANCARA ASSET SEC LLC CP	0.1900	2/15/2013	50,000,000.00	49,992,083.33	0.00	CITI	MS
NTRD	CPD	1/16/2013	92237	ABBEY NATIONAL NA LLC CP	0.1700	1/17/2013	50,000,000.00	49,999,763.89	0.00	CITI	MFR
NTRD	CPD	1/16/2013	92238	ABBEY NATIONAL NA LLC CP	0.1700	1/17/2013	50,000,000.00	49,999,763.89	0.00	CITI	MFR
NTRD	CPD	1/16/2013	92239	ABBEY NATIONAL NA LLC CP	0.1700	1/17/2013	50,000,000.00	49,999,763.89	0.00	CITI	MFR
NTRD	CPD	1/16/2013	92240	SALISBURY REC CO LLC CP	0.1600	2/25/2013	25,000,000.00	24,995,555.56	0.00	CITI	MS
NTRD	CPD	1/16/2013	92241	DEUTSCHE BANK FINANCIAL LLC CP	0.1600	2/6/2013	50,000,000.00	49,995,333.33	0.00	CITI	BLAY
NTRD	CPD	1/17/2013	92243	REGENCY MARKETS NO.1 LLC CP	0.2000	2/19/2013	42,263,000.00	42,255,251.78	0.00	CITI	CITGM
NTRD	CPD	1/17/2013	92244	ABBEY NATIONAL NA LLC CP	0.1900	1/31/2013	50,000,000.00	49,996,305.56	0.00	CITI	MFR
NTRD	CPD	1/17/2013	92245	ATLANTIS ONE FUNDING CORP CP	0.1700	2/19/2013	50,000,000.00	49,992,208.33	0.00	CITI	RABO
NTRD	CPD	1/17/2013	92246	BARTON CAPITAL LLC CP	0.1800	1/30/2013	30,000,000.00	29,998,050.00	0.00	CITI	BLAY
NTRD	CPD	1/17/2013	92247	ABBEY NATIONAL NA LLC CP	0.1700	1/23/2013	50,000,000.00	49,998,583.33	0.00	CITI	MFR
NTRD	CPD	1/17/2013	92248	ABBEY NATIONAL NA LLC CP	0.2000	2/5/2013	50,000,000.00	49,994,722.22	0.00	CITI	MFR

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NTRD	CPD	1/17/2013	92249	SHEFFIELD RECEIVABLES CORP CP	0.1700	2/21/2013	23,000,000.00	22,996,198.61	0.00	CITI	JPM
NTRD	CPD	1/17/2013	92250	AUTOBAHN FUNDING CO LLC CP	0.1700	2/15/2013	25,000,000.00	24,996,576.39	0.00	CITI	MS
NTRD	CPD	1/17/2013	92251	SALISBURY REC CO LLC CP	0.1600	2/25/2013	50,000,000.00	49,991,333.33	0.00	CITI	MS
NTRD	CPD	1/17/2013	92252	DEUTSCHE BANK FINANCIAL LLC CP	0.1600	2/7/2013	50,000,000.00	49,995,333.33	0.00	CITI	BLAY
NTRD	CPD	1/18/2013	92255	AUTOBAHN FUNDING CO LLC CP	0.1700	2/14/2013	25,000,000.00	24,996,812.50	0.00	CITI	MS
NTRD	CPD	1/18/2013	92256	ATLANTIS ONE FUNDING CORP CP	0.1700	2/20/2013	50,000,000.00	49,992,208.33	0.00	CITI	RABO
NTRD	CPD	1/18/2013	92257	AUTOBAHN FUNDING CO LLC CP	0.1700	2/20/2013	50,000,000.00	49,992,208.33	0.00	CITI	CITGM
NTRD	CPD	1/18/2013	92258	CANCARA ASSET SEC LLC CP	0.2000	2/22/2013	50,000,000.00	49,990,277.78	0.00	CITI	MS
NTRD	CPD	1/18/2013	92259	CANCARA ASSET SEC LLC CP	0.2000	2/26/2013	50,000,000.00	49,989,166.67	0.00	CITI	MS
NTRD	CPD	1/18/2013	92260	BARTON CAPITAL LLC CP	0.1800	1/30/2013	50,000,000.00	49,997,000.00	0.00	CITI	KEYBANC
NTRD	CPD	1/18/2013	92261	BARTON CAPITAL LLC CP	0.1800	1/30/2013	25,000,000.00	24,998,500.00	0.00	CITI	KEYBANC
NTRD	CPD	1/18/2013	92262	DEUTSCHE BANK FINANCIAL LLC CP	0.1800	2/15/2013	50,000,000.00	49,993,000.00	0.00	CITI	BLAY
NTRD	CPD	1/18/2013	92263	ABBEY NATIONAL NA LLC CP	0.1800	2/5/2013	50,000,000.00	49,995,500.00	0.00	CITI	MFR
NTRD	CPD	1/22/2013	92267	REGENCY MARKETS NO.1 LLC CP	0.1900	2/20/2013	50,000,000.00	49,992,347.22	0.00	CITI	JPM
NTRD	CPD	1/22/2013	92268	ATLANTIS ONE FUNDING CORP CP	0.1700	2/15/2013	25,000,000.00	24,997,166.67	0.00	CITI	LOOP
NTRD	CPD	1/22/2013	92269	REGENCY MARKETS NO.1 LLC CP	0.1900	2/20/2013	50,000,000.00	49,992,347.22	0.00	CITI	MS
NTRD	CPD	1/22/2013	92270	DEUTSCHE BANK FINANCIAL LLC CP	0.1600	2/7/2013	50,000,000.00	49,996,444.44	0.00	CITI	BLAY
NTRD	CPD	1/22/2013	92271	ABBEY NATIONAL NA LLC CP	0.1800	2/8/2013	50,000,000.00	49,995,750.00	0.00	CITI	MFR
NTRD	CPD	1/22/2013	92272	BRYANT PARK FUNDING LLC CP	0.1700	2/15/2013	27,000,000.00	26,996,940.00	0.00	CITI	JPM
NTRD	CPD	1/23/2013	92274	BARTON CAPITAL LLC CP	0.2000	2/6/2013	15,000,000.00	14,998,833.33	0.00	CITI	KEYBANC
NTRD	CPD	1/23/2013	92275	AUTOBAHN FUNDING CO LLC CP	0.1600	2/19/2013	25,000,000.00	24,997,000.00	0.00	CITI	MS
NTRD	CPD	1/23/2013	92277	BARTON CAPITAL LLC CP	0.2000	2/12/2013	25,000,000.00	24,997,222.22	0.00	CITI	BLAY
NTRD	CPD	1/23/2013	92278	BARTON CAPITAL LLC CP	0.1900	2/12/2013	25,000,000.00	24,997,361.11	0.00	CITI	MFR
NTRD	CPD	1/23/2013	92279	ATLANTIS ONE FUNDING CORP CP	0.1700	2/21/2013	25,000,000.00	24,996,576.39	0.00	CITI	LOOP
NTRD	CPD	1/23/2013	92282	AUTOBAHN FUNDING CO LLC CP	0.1700	2/19/2013	26,000,000.00	25,996,685.00	0.00	CITI	BLAY
NTRD	CPD	1/24/2013	92285	REGENCY MARKETS NO.1 LLC CP	0.1700	2/8/2013	31,700,000.00	31,697,754.58	0.00	CITI	KEYBANC
NTRD	CPD	1/24/2013	92286	CANCARA ASSET SEC LLC CP	0.1800	2/27/2013	50,000,000.00	49,991,500.00	0.00	CITI	KEYBANC
NTRD	CPD	1/24/2013	92287	REGENCY MARKETS NO.1 LLC CP	0.1800	2/8/2013	46,026,000.00	46,022,548.05	0.00	CITI	MS
NTRD	CPD	1/24/2013	92288	ABBEY NATIONAL NA LLC CP	0.1800	2/7/2013	50,000,000.00	49,996,500.00	0.00	CITI	MFR
NTRD	CPD	1/25/2013	92291	ATLANTIS ONE FUNDING CORP CP	0.1700	2/25/2013	25,000,000.00	24,996,340.28	0.00	CITI	MS
NTRD	CPD	1/25/2013	92293	MONT BLANC CAPITAL CORP CP	0.1500	2/7/2013	15,000,000.00	14,999,187.50	0.00	CITI	KEYBANC
NTRD	CPD	1/25/2013	92294	AUTOBAHN FUNDING CO LLC CP	0.1500	2/8/2013	10,000,000.00	9,999,416.67	0.00	CITI	KEYBANC
NTRD	CPD	1/25/2013	92295	BARTON CAPITAL LLC CP	0.2000	2/28/2013	50,000,000.00	49,990,555.56	0.00	CITI	JPM
NTRD	CPD	1/25/2013	92296	BARTON CAPITAL LLC CP	0.1900	2/25/2013	25,000,000.00	24,995,909.72	0.00	CITI	LOOP
NTRD	CPD	1/25/2013	92297	BARTON CAPITAL LLC CP	0.2000	2/26/2013	25,000,000.00	24,995,555.56	0.00	CITI	MS
NTRD	CPD	1/25/2013	92298	ATLANTIS ONE FUNDING CORP CP	0.1700	2/25/2013	25,000,000.00	24,996,340.28	0.00	CITI	MS
NTRD	CPD	1/25/2013	92299	ABBEY NATIONAL NA LLC CP	0.1800	2/8/2013	50,000,000.00	49,996,500.00	0.00	CITI	MFR
NTRD	CPD	1/25/2013	92300	ABBEY NATIONAL NA LLC CP	0.1900	2/13/2013	50,000,000.00	49,994,986.11	0.00	CITI	MFR

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NTRD	CPD	1/25/2013	92301	BRYANT PARK FUNDING LLC CP	0.1700	2/25/2013	40,937,000.00	40,931,007.28	0.00	CITI	JPM
NTRD	CPD	1/28/2013	92308	BARTON CAPITAL LLC CP	0.1900	2/28/2013	50,000,000.00	49,991,819.44	0.00	CITI	BLAY
NTRD	CPD	1/28/2013	92309	SHEFFIELD RECEIVABLES CORP CP	0.1700	3/21/2013	33,000,000.00	32,991,896.67	0.00	CITI	KEYBANC
NTRD	CPD	1/29/2013	92316	BARTON CAPITAL LLC CP	0.1900	3/4/2013	30,000,000.00	29,994,616.67	0.00	CITI	BLAY
NTRD	CPD	1/29/2013	92317	ABBEY NATIONAL NA LLC CP	0.1800	2/14/2013	50,000,000.00	49,996,000.00	0.00	CITI	MFR
NTRD	CPD	1/29/2013	92312	BARTON CAPITAL LLC CP	0.1700	2/15/2013	17,721,000.00	17,719,577.40	0.00	CITI	JPM
NTRD	CPD	1/29/2013	92313	DEUTSCHE BANK FINANCIAL LLC CP	0.1400	2/5/2013	50,000,000.00	49,998,638.89	0.00	CITI	BLAY
NTRD	CPD	1/29/2013	92314	BARTON CAPITAL LLC CP	0.1900	3/4/2013	25,000,000.00	24,995,513.89	0.00	CITI	JPM
NTRD	CPD	1/30/2013	92328	ABBEY NATIONAL NA LLC CP	0.1600	2/12/2013	50,000,000.00	49,997,111.11	0.00	CITI	MFR
NTRD	CPD	1/30/2013	92329	AUTOBAHN FUNDING CO LLC CP	0.1600	2/28/2013	15,000,000.00	14,998,066.67	0.00	CITI	LOOP
NTRD	CPD	1/30/2013	92330	BARTON CAPITAL LLC CP	0.1900	3/4/2013	50,000,000.00	49,991,291.67	0.00	CITI	BLAY
NTRD	CPD	1/30/2013	92331	DEUTSCHE BANK FINANCIAL LLC CP	0.1400	2/5/2013	50,000,000.00	49,998,833.33	0.00	CITI	BLAY
NTRD	CPD	1/30/2013	92332	DEUTSCHE BANK FINANCIAL LLC CP	0.1400	2/5/2013	50,000,000.00	49,998,833.33	0.00	CITI	BLAY
NTRD	CPD	1/30/2013	92333	SALISBURY REC CO LLC CP	0.1700	3/27/2013	9,960,000.00	9,957,366.13	0.00	CITI	KEYBANC
NTRD	CPD	1/30/2013	92334	SALISBURY REC CO LLC CP	0.1700	3/20/2013	11,000,000.00	10,997,454.72	0.00	CITI	KEYBANC
NTRD	CPD	1/30/2013	92335	SHEFFIELD RECEIVABLES CORP CP	0.1900	3/21/2013	7,000,000.00	6,998,152.78	0.00	CITI	KEYBANC
NTRD	CPD	1/30/2013	92340	ABBEY NATIONAL NA LLC CP	0.2100	2/22/2013	50,000,000.00	49,993,291.67	0.00	CITI	MFR
NTRD	CPD	1/30/2013	92341	DEUTSCHE BANK FINANCIAL LLC CP	0.1700	2/14/2013	50,000,000.00	49,996,875.00	0.00	CITI	BLAY
NTRD	CPD	1/31/2013	92343	ATLANTIS ONE FUNDING CORP CP	0.1700	3/1/2013	50,000,000.00	49,993,152.78	0.00	CITI	RABO
NTRD	CPD	1/31/2013	92344	ATLANTIS ONE FUNDING CORP CP	0.1700	2/27/2013	50,000,000.00	49,993,625.00	0.00	CITI	RABO
NTRD	CPD	1/31/2013	92345	MONT BLANC CAPITAL CORP CP	0.1700	3/4/2013	5,000,000.00	4,999,244.44	0.00	CITI	CITGM
NTRD	CPD	1/31/2013	92348	BARTON CAPITAL LLC CP	0.1700	2/22/2013	50,000,000.00	49,994,805.56	0.00	CITI	KEYBANC
NTRD	CPD	1/31/2013	92349	BARTON CAPITAL LLC CP	0.1700	2/19/2013	25,000,000.00	24,997,756.94	0.00	CITI	KEYBANC
NTRD	CPD	1/31/2013	92350	AUTOBAHN FUNDING CO LLC CP	0.1600	2/25/2013	25,000,000.00	24,997,222.22	0.00	CITI	MS
NTRD	CPD	1/31/2013	92351	BARTON CAPITAL LLC CP	0.1900	3/4/2013	30,000,000.00	29,994,933.33	0.00	CITI	BLAY
NTRD	CPD	1/31/2013	92354	ABBEY NATIONAL NA LLC CP	0.1900	2/19/2013	50,000,000.00	49,994,986.11	0.00	CITI	MFR
<b>CPD Total</b>							<b>5,688,838,000.00</b>	<b>5,688,223,750.43</b>	<b>0.00</b>		
NTRD	FHLB	1/29/2013	92175	FHLB 1.05 (CALLABLE)	1.0500	1/29/2018	50,000,000.00	50,000,000.00	0.00	CITI	JPM
NTRD	FHLB	1/29/2013	92176	FHLB 1.34 (CALLABLE)	1.3400	1/29/2019	50,000,000.00	50,000,000.00	0.00	CITI	PIPE
<b>FHLB Total</b>							<b>100,000,000.00</b>	<b>100,000,000.00</b>	<b>0.00</b>		
NTRD	FHLM	1/3/2013	92056	FHLMC 1.30 (CALLABLE)	1.3000	1/3/2019	50,000,000.00	50,000,000.00	0.00	CITI	RBCCM
NTRD	FHLM	1/14/2013	92018	FHLMC 1.29 (CALLABLE)	1.2900	1/15/2019	50,000,000.00	50,000,000.00	0.00	CITI	GPS
<b>FHLM Total</b>							<b>100,000,000.00</b>	<b>100,000,000.00</b>	<b>0.00</b>		
NTRD	FNMA	1/2/2013	92144	FNMA 0.75	0.7500	12/18/2013	50,000,000.00	50,273,550.00	14,583.33	CITI	MFR
NTRD	FNMA	1/2/2013	92145	FNMA 0.75	0.7500	12/18/2013	50,000,000.00	50,273,550.00	14,583.33	CITI	MFR

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NTRD	FNMA	1/3/2013	92154	FNMA 1.20 (CALLABLE)	1.2000	12/28/2018	36,600,000.00	36,590,850.00	6,100.00	CITI	MFR
<b>FNMA Total</b>							<b>136,600,000.00</b>	<b>137,137,950.00</b>	<b>35,266.66</b>		
NTRD	MCPN	1/8/2013	92020	FHLB 2.00 (CALLABLE)	2.0000	1/8/2019	50,000,000.00	50,000,000.00	0.00	CITI	SUN
NTRD	MCPN	1/25/2013	92162	FHLB 2.50 (CALLABLE)	2.5000	1/25/2019	50,000,000.00	50,000,000.00	0.00	CITI	BLAY
NTRD	MCPN	1/29/2013	92163	FHLB 2.85 (CALLABLE)	2.8500	1/28/2019	50,000,000.00	50,000,000.00	0.00	CITI	JEFF
NTRD	MCPN	1/29/2013	92164	FHLB 2.50 (CALLABLE)	2.5000	1/28/2019	50,000,000.00	50,000,000.00	0.00	CITI	SUN
NTRD	MCPN	1/29/2013	92177	FHLB 3.00 (CALLABLE)	3.0000	1/28/2019	50,000,000.00	50,000,000.00	0.00	CITI	MS
<b>MCPN Total</b>							<b>250,000,000.00</b>	<b>250,000,000.00</b>	<b>0.00</b>		
NTRD	MCSA	1/14/2013	92041	FHLB 2.50 (CALLABLE)	2.5000	1/14/2019	50,000,000.00	50,000,000.00	0.00	CITI	GPS
NTRD	MCSA	1/29/2013	92161	FHLB 2.50 (CALLABLE)	2.5000	1/28/2019	50,000,000.00	50,000,000.00	0.00	CITI	FTNFCM
<b>MCSA Total</b>							<b>100,000,000.00</b>	<b>100,000,000.00</b>	<b>0.00</b>		
NTRD	NCD1	1/30/2013	92338	UNION BANK OF CALIFORNIA NA CD	0.1500	3/28/2013	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NTRD	NCD1	1/30/2013	92339	UNION BANK OF CALIFORNIA NA CD	0.1500	3/28/2013	50,000,000.00	50,000,000.00	0.00	CITI	UNION
<b>NCD1 Total</b>							<b>100,000,000.00</b>	<b>100,000,000.00</b>	<b>0.00</b>		
NTRD	NOTE	1/2/2013	92142	USTN 0.75	0.7500	12/15/2013	50,000,000.00	50,267,578.13	18,543.96	CITI	JPM
NTRD	NOTE	1/2/2013	92143	USTN 0.75	0.7500	12/15/2013	50,000,000.00	50,267,578.13	18,543.96	CITI	JPM
<b>NOTE Total</b>							<b>100,000,000.00</b>	<b>100,535,156.26</b>	<b>37,087.92</b>		
NTRD	YANK1	1/2/2013	92147	BNP PARIBAS SF CD	0.1400	1/11/2013	25,000,000.00	25,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	1/2/2013	92148	BANK OF MONTREAL CHICAGO CD	0.1900	1/29/2013	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	1/2/2013	92149	BANK OF MONTREAL CHICAGO CD	0.1900	1/29/2013	25,000,000.00	25,000,000.00	0.00	CITI	MS
NTRD	YANK1	1/2/2013	92150	DEUTSCHE BANK AG NY CD	0.1800	1/31/2013	50,000,000.00	50,000,402.72	0.00	CITI	MFR
NTRD	YANK1	1/2/2013	92151	DEUTSCHE BANK AG NY CD	0.1800	1/31/2013	25,000,000.00	25,000,201.36	0.00	CITI	MFR
NTRD	YANK1	1/2/2013	92152	CREDIT AGRICOLE CIB NY CD	0.2400	2/1/2013	50,000,000.00	50,000,416.59	0.00	CITI	MFR
NTRD	YANK1	1/2/2013	92134	BNP PARIBAS SF CD	0.1600	2/1/2013	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	1/4/2013	92171	SOCIETE GENERALE NY CD	0.2300	2/8/2013	50,000,000.00	50,000,486.01	0.00	CITI	MFR
NTRD	YANK1	1/4/2013	92172	LLOYDS TSB BANK PLC NY CD	0.1500	2/5/2013	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	1/4/2013	92173	CREDIT AGRICOLE CIB NY CD	0.2300	2/15/2013	50,000,000.00	50,000,583.18	0.00	CITI	MFR
NTRD	YANK1	1/7/2013	92181	BNP PARIBAS SF CD	0.1500	1/30/2013	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	1/7/2013	92182	TORONTO DOMINION BANK NY CD	0.1700	2/15/2013	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	1/11/2013	92211	SVENSKA HANDELSBANKEN NY CD	0.1700	2/11/2013	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	1/11/2013	92212	SVENSKA HANDELSBANKEN NY CD	0.1750	2/28/2013	50,000,000.00	50,000,333.26	0.00	CITI	MFR
NTRD	YANK1	1/14/2013	92219	BNP PARIBAS SF CD	0.1500	2/5/2013	25,000,000.00	25,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	1/15/2013	92223	TORONTO DOMINION BANK NY CD	0.1500	2/15/2013	50,000,000.00	50,000,000.00	0.00	CITI	PIPE

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NTRD	YANK1	1/17/2013	92253	DEUTSCHE BANK AG NY CD	0.2000	2/28/2013	50,000,000.00	50,000,583.20	0.00	CITI	MFR
NTRD	YANK1	1/18/2013	92264	CREDIT AGRICOLE CIB NY CD	0.2200	2/28/2013	50,000,000.00	50,000,569.31	0.00	CITI	MFR
NTRD	YANK1	1/18/2013	92265	CREDIT AGRICOLE CIB NY CD	0.2200	2/28/2013	25,000,000.00	25,000,284.65	0.00	CITI	MFR
NTRD	YANK1	1/23/2013	92280	SOCIETE GENERALE NY CD	0.2100	2/28/2013	50,000,000.00	50,000,499.90	0.00	CITI	MFR
NTRD	YANK1	1/23/2013	92281	SOCIETE GENERALE NY CD	0.2100	2/28/2013	25,000,000.00	25,000,249.95	0.00	CITI	MFR
NTRD	YANK1	1/23/2013	92283	BANK OF MONTREAL CHICAGO CD	0.1600	2/25/2013	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	1/24/2013	92289	SVENSKA HANDELSBANKEN NY CD	0.1700	2/28/2013	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	1/25/2013	92302	TORONTO DOMINION BANK NY CD	0.1500	2/28/2013	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	1/28/2013	92310	DEUTSCHE BANK AG NY CD	0.2000	3/29/2013	50,000,000.00	50,000,833.07	0.00	CITI	MFR
NTRD	YANK1	1/29/2013	92315	TORONTO DOMINION BANK NY CD	0.1500	3/28/2013	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	1/29/2013	92318	TORONTO DOMINION BANK NY CD	0.1500	3/28/2013	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	1/30/2013	92320	BANK OF NOVA SCOTIA HOUSTON CD	0.1500	3/29/2013	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	1/30/2013	92321	BANK OF NOVA SCOTIA HOUSTON CD	0.1500	3/29/2013	25,000,000.00	25,000,000.00	0.00	CITI	MS
NTRD	YANK1	1/30/2013	92322	BANK OF MONTREAL CHICAGO CD	0.1600	3/29/2013	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	1/30/2013	92323	BANK OF MONTREAL CHICAGO CD	0.1600	3/29/2013	25,000,000.00	25,000,000.00	0.00	CITI	MS
NTRD	YANK1	1/30/2013	92336	BNP PARIBAS SF CD	0.1600	2/28/2013	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	1/30/2013	92337	BNP PARIBAS SF CD	0.1600	2/28/2013	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	1/31/2013	92352	SVENSKA HANDELSBANKEN NY CD	0.1750	2/28/2013	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	1/31/2013	92353	BANK OF MONTREAL CHICAGO CD	0.1600	3/5/2013	50,000,000.00	50,000,000.00	0.00	CITI	PIPE
<b>YANK1 Total</b>							<b>1,550,000,000.00</b>	<b>1,550,005,443.20</b>	<b>0.00</b>		
<b>NTRD Total</b>							<b>8,125,438,000.00</b>	<b>8,125,902,299.89</b>	<b>72,354.58</b>		
TRADE	NOTE	1/4/2013	92165	USTN 0.75	0.7500	12/31/2017	50,000,000.00	49,878,906.25	4,143.65	CITI	MFR
TRADE	NOTE	1/29/2013	92304	USTN 0.75	0.7500	12/31/2017	50,000,000.00	49,855,468.75	30,041.44	CITI	JPM
TRADE	NOTE	1/31/2013	92346	USTN 0.875	0.8750	1/31/2018	50,000,000.00	50,085,512.00	0.00	CITI	MFR
NTRD	FNMA	1/30/2013	92305	FNMA 0.875	0.8750	2/8/2018	50,000,000.00	49,743,000.00	27,951.39	CITI	PIPE
TRADE	FHLM	1/30/2013	92306	FHLMC 0.875	0.8750	3/7/2018	50,000,000.00	49,815,000.00	15,798.61	CITI	FTNFCM
<b>NOTE Total</b>							<b>250,000,000.00</b>	<b>249,377,887.00</b>	<b>77,935.09</b>		
<b>TRADE Total</b>							<b>250,000,000.00</b>	<b>249,377,887.00</b>	<b>77,935.09</b>		
<b>PSI Total</b>							<b>8,375,438,000.00</b>	<b>8,375,280,186.89</b>	<b>150,289.67</b>		



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SCAQM	CTDQ	1/15/2013	92236 S OF C LAIF		0.0000	12/31/2013	32,073.73	32,073.73	0.00	TTC	LAIF
	CTDQ Total						32,073.73	32,073.73	0.00		
	SCAQM - SOUTH COAST AIR QUALITY MGMT Total						32,073.73	32,073.73	0.00		
SLIM	CTDQ	1/15/2013	92234 S OF C LAIF		0.0000	12/31/2013	8,203.52	8,203.52	0.00	TTC	LAIF
	CTDQ Total						8,203.52	8,203.52	0.00		
	SLIM - SCHOOLS LINKED INSURANCE MGMT Total						8,203.52	8,203.52	0.00		
WASIA	CTDQ	1/15/2013	92235 S OF C LAIF		0.0000	12/31/2013	9,736.54	9,736.54	0.00	TTC	LAIF
	CTDQ Total						9,736.54	9,736.54	0.00		
	WASIA - WHITTIER AREA SCHOOLS INSURANCE AUTHORITY Total						9,736.54	9,736.54	0.00		
			SPI Total				50,013.79	50,013.79	0.00		

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								Interest			
1/3/2013	NTRD	88775	FFCB 1.44 (CALLABLE)	CALL	100.00000	25,000,000.00	25,000,000.00	0.00		25,000,000.00	9,789.27
1/3/2013	NTRD	88776	FFCB 1.44 (CALLABLE)	CALL	100.00000	25,000,000.00	25,000,000.00	0.00		25,000,000.00	19,978.11
1/3/2013	NTRD	88777	FFCB 1.44 (CALLABLE)	CALL	100.00000	21,250,000.00	21,250,000.00	0.00		21,250,000.00	21,226.74
			<b>FFCB Total</b>			<b>71,250,000.00</b>	<b>71,250,000.00</b>	<b>0.00</b>		<b>71,250,000.00</b>	<b>50,994.12</b>
1/18/2013	NTRD	88732	FHLMC 1.50 (CALLABLE)	CALL	100.00000	15,000,000.00	15,000,000.00	0.00		15,000,000.00	0.00
			<b>FHLMC Total</b>			<b>15,000,000.00</b>	<b>15,000,000.00</b>	<b>0.00</b>		<b>15,000,000.00</b>	<b>0.00</b>
1/25/2013	NTRD	89059	FNMA 1.31 (CALLABLE)	CALL	100.00000	50,000,000.00	50,000,000.00	0.00		50,000,000.00	0.00
1/30/2013	NTRD	88983	FNMA 1.30 (CALLABLE)	CALL	100.00000	34,000,000.00	34,000,000.00	0.00		34,000,000.00	0.00
1/30/2013	NTRD	89018	FNMA 1.30 (CALLABLE)	CALL	100.00000	25,000,000.00	25,000,000.00	0.00		25,000,000.00	0.00
1/30/2013	NTRD	89019	FNMA 1.30 (CALLABLE)	CALL	100.00000	25,000,000.00	25,000,000.00	0.00		25,000,000.00	0.00
1/30/2013	NTRD	89057	FNMA 1.375 (CALLABLE)	CALL	100.00000	50,000,000.00	50,000,000.00	0.00		50,000,000.00	0.00
1/30/2013	NTRD	89058	FNMA 1.32 (CALLABLE)	CALL	100.00000	50,000,000.00	50,000,000.00	0.00		50,000,000.00	0.00
1/30/2013	NTRD	89060	FNMA 1.31 (CALLABLE)	CALL	100.00000	50,000,000.00	50,000,000.00	0.00		50,000,000.00	9,972.68
1/30/2013	NTRD	89071	FNMA 1.35 (CALLABLE)	CALL	100.00000	50,000,000.00	50,000,000.00	0.00		50,000,000.00	0.00
1/30/2013	NTRD	89072	FNMA 1.35 (CALLABLE)	CALL	100.00000	50,000,000.00	50,000,000.00	0.00		50,000,000.00	0.00
1/30/2013	NTRD	89073	FNMA 1.36 (CALLABLE)	CALL	100.00000	50,000,000.00	50,000,000.00	0.00		50,000,000.00	0.00
1/30/2013	NTRD	89074	FNMA 1.35 (CALLABLE)	CALL	100.00000	50,000,000.00	50,000,000.00	0.00		50,000,000.00	0.00
1/30/2013	NTRD	89077	FNMA 1.35 (CALLABLE)	CALL	100.00000	25,000,000.00	25,000,000.00	0.00		25,000,000.00	0.00
1/30/2013	NTRD	89078	FNMA 1.36 (CALLABLE)	CALL	100.00000	50,000,000.00	50,000,000.00	0.00		50,000,000.00	0.00
			<b>FNMA Total</b>			<b>559,000,000.00</b>	<b>559,000,000.00</b>	<b>0.00</b>		<b>559,000,000.00</b>	<b>9,972.68</b>
			<b>NTRD Total</b>			<b>645,250,000.00</b>	<b>645,250,000.00</b>	<b>0.00</b>		<b>645,250,000.00</b>	<b>60,966.80</b>
1/16/2013	TRADE	92165	USTN 0.75	Sell	100.05469	50,000,000.00	50,027,343.75	16,574.59		50,043,918.34	147,573.49
			<b>NOTE Total</b>			<b>50,000,000.00</b>	<b>50,027,343.75</b>	<b>16,574.59</b>		<b>50,043,918.34</b>	<b>147,573.49</b>
			<b>TRADE Total</b>			<b>50,000,000.00</b>	<b>50,027,343.75</b>	<b>16,574.59</b>		<b>50,043,918.34</b>	<b>147,573.49</b>
			<b>PSI Total</b>			<b>695,250,000.00</b>	<b>695,277,343.75</b>	<b>16,574.59</b>		<b>695,293,918.34</b>	<b>208,540.29</b>

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							Principal	Interest		
1/9/2013	GF	12057	FLYING TRIANGLE LOAN	Call	100.00000	1,174.28	1,174.28	274.93	1,449.21	0.00
1/11/2013	GF	16864	FLYING TRIANGLE 1st	Call	100.00000	1,313.54	1,313.54	61.96	1,375.50	0.00
			<b>FLYING TRIANGLE LOAN Total</b>			<b>2,487.82</b>	<b>2,487.82</b>	<b>336.89</b>	<b>2,824.71</b>	<b>0.00</b>
			<b>GF - GENERAL FUND Total</b>			<b>2,487.82</b>	<b>2,487.82</b>	<b>336.89</b>	<b>2,824.71</b>	<b>0.00</b>
1/17/2013	PHHPA	89212	FFCB 3.70 (CALLABLE)	Call	100.00000	8,000,000.00	8,000,000.00	0.00	8,000,000.00	-85,196.71
			<b>FFCB Total</b>			<b>8,000,000.00</b>	<b>8,000,000.00</b>	<b>0.00</b>	<b>8,000,000.00</b>	<b>-85,196.71</b>
1/25/2013	PHHPA	89245	FHLM 3.00 (CALLABLE)	Call	100.00000	5,000,000.00	5,000,000.00	0.00	5,000,000.00	-39,754.80
			<b>FHLM Total</b>			<b>5,000,000.00</b>	<b>5,000,000.00</b>	<b>0.00</b>	<b>5,000,000.00</b>	<b>-39,754.80</b>
			<b>PHHPA - PH HABITAT PRESERVATION AUTH Total</b>			<b>13,000,000.00</b>	<b>13,000,000.00</b>	<b>0.00</b>	<b>13,000,000.00</b>	<b>-124,951.51</b>
1/10/2013	SANIT	91931	FNMA 0.50 (CALLABLE)	Sell	100.00000	41,812,000.00	41,812,000.00	6,968.67	41,818,968.67	0.00
			<b>MCSA Total</b>			<b>41,812,000.00</b>	<b>41,812,000.00</b>	<b>6,968.67</b>	<b>41,818,968.67</b>	<b>0.00</b>
			<b>SANIT - SANITATION DISTRICT Total</b>			<b>41,812,000.00</b>	<b>41,812,000.00</b>	<b>6,968.67</b>	<b>41,818,968.67</b>	<b>0.00</b>
			<b>SPI Total</b>			<b>54,814,487.82</b>	<b>54,814,487.82</b>	<b>7,305.56</b>	<b>54,821,793.38</b>	<b>-124,951.51</b>

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SECURITY TYPE	POOLED			SPECIFIC PURPOSE		
	Amortized Cost	Market Value	Mkt Value Difference	Amortized Cost	Market Value	Mkt Value Difference
Collateralized CD's	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Negotiable CD's	4,411,789,770.11	4,411,921,709.00	131,938.89	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	4,970,211,369.04	4,970,202,401.20	(8,967.84)	0.00	0.00	0.00
Governments	1,124,148,374.19	1,130,103,550.00	5,955,175.81	85,708.42	103,700.00	17,991.58
Agencies	12,684,983,130.48	12,696,835,003.93	11,851,873.45	21,077,329.10	20,976,814.58	(100,514.52)
Municipals	27,000,000.00	27,000,000.00	0.00	4,945,000.00	4,945,000.00	0.00
Corp. & Deposit Notes	298,666,782.62	299,705,432.04	1,038,649.42	1,545,816.23	1,579,458.00	33,641.77
Repurchase Agreements	0.00	0.00	0.00	0.00	0.00	0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	0.00
Other	0.00	0.00	0.00	49,807,689.66	49,807,689.66	0.00
<b>TOTAL</b>	<b><u>\$23,516,799,426.44</u></b>	<b><u>\$23,535,768,096.17</u></b>	<b><u>\$18,968,669.73</u></b>	<b><u>\$77,461,543.41</u></b>	<b><u>\$77,412,662.24</u></b>	<b><u>(\$48,881.17)</u></b>

**Market Pricing Policies and Source:**

The Pooled Surplus Investment Portfolio (PSI) is market priced monthly using Citibank Valuation Total Report month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted in the Citibank Valuation Total Report, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes are private placements not actively traded, and are not included in the Citibank Valuation Total Report. Accordingly, market value is priced at Cost. Such non-traded securities make up 0.11% of the PSI Portfolio.

Los Angeles County Treasurer  
Market Pricing Exceptions  
As of January 31, 2013  
Attachment IXa

<b>Security ID</b>	<b>Security Description</b>	<b>Calculated Market Price</b>
91175	NORDEA BANK FINLAND PLC NY FRN	99.950000
91382	ING U.S. FUNDING LLC CP	99.999667
91834	JUPITER SEC COMPANY LLC CP	99.997667
91990	JUPITER SEC COMPANY LLC CP	99.993333
91958	JUPITER SEC COMPANY LLC CP	99.971528
91981	JUPITER SEC COMPANY LLC CP	99.970833
92094	ING U.S. FUNDING LLC CP	99.967361
91968	ING U.S. FUNDING LLC CP	99.967361
90491	AU & NZ BANKING GRP NY FRCD	99.950000
91179	RABOBANK NEDERLAND NV NY FRCD	99.950000
92038	RABOBANK NEDERLAND NV NY FRCD	99.950000
91282	WESTPAC BANKING CORP NY CD	99.950000
91255	BANK OF NOVA SCOTIA HOUSTON FRCD	99.950000
92352	SVENSKA HANDELSBANKEN NY CD	99.999611
92353	BANK OF MONTREAL CHICAGO CD	99.998167

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	88203	LACCAL BANS	0.60700	6/30/2014	7,000,000.00	7,000,000.00	7,000,000.00
PSI	NTRD	BAN	89778	LACCAL BANS	0.60700	6/30/2014	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	91813	LACCAL BANS	0.60700	6/30/2015	10,000,000.00	10,000,000.00	10,000,000.00
		<b>BAN Total</b>					<b>27,000,000.00</b>	<b>27,000,000.00</b>	<b>27,000,000.00</b>
PSI	NTRD	CNFL	88095	GE CAPITAL CORP MTN FRN	1.15500	1/7/2014	19,150,000.00	19,035,001.77	19,305,229.90
PSI	NTRD	CNFL	88188	GE CAPITAL CORP MTN FRN	0.90950	3/14/2013	25,000,000.00	25,000,144.08	25,009,800.00
PSI	NTRD	CNFL	89735	WESTPAC BANKING CORP NY	0.68300	9/16/2013	50,000,000.00	50,026,583.46	50,078,950.00
PSI	NTRD	CNFL	90456	TOYOTA MOTOR CREDIT COR	0.56000	6/26/2014	50,000,000.00	50,000,000.00	50,046,100.00
PSI	NTRD	CNFL	91175	NORDEA BANK FINLAND PLC	0.96000	9/28/2015	50,000,000.00	50,131,854.79	49,975,000.00
		<b>CNFL Total</b>					<b>194,150,000.00</b>	<b>194,193,584.10</b>	<b>194,415,079.90</b>
PSI	NTRD	CNFRQ	88716	GE CAPITAL CORP MTN FRN	1.11100	12/29/2014	35,000,000.00	35,000,000.00	35,066,395.00
PSI	NTRD	CNFRQ	89124	GE CAPITAL CORP MTN FRN	1.05150	1/30/2015	25,000,000.00	25,000,000.00	24,972,650.00
		<b>CNFRQ Total</b>					<b>60,000,000.00</b>	<b>60,000,000.00</b>	<b>60,039,045.00</b>
PSI	NTRD	CNFX	87649	GE CAPITAL CORP MTN	4.80000	5/1/2013	19,342,000.00	19,489,970.42	19,553,582.14
PSI	NTRD	CNFX	88868	GE CAPITAL CORP MTN	2.15000	1/9/2015	25,000,000.00	24,983,228.10	25,697,725.00
		<b>CNFX Total</b>					<b>44,342,000.00</b>	<b>44,473,198.52</b>	<b>45,251,307.14</b>
PSI	NTRD	CPD	91382	ING U.S. FUNDING LLC CP	0.28000	2/1/2013	30,000,000.00	30,000,000.00	29,999,899.80
PSI	NTRD	CPD	91579	CHARIOT FUNDING LLC CP	0.20000	2/5/2013	25,000,000.00	24,999,444.44	24,999,617.50
PSI	NTRD	CPD	91651	MONT BLANC CAPITAL CORP	0.27000	2/12/2013	50,000,000.00	49,995,875.00	49,996,835.00
PSI	NTRD	CPD	91652	MONT BLANC CAPITAL CORP	0.27000	2/12/2013	22,211,000.00	22,209,167.59	22,209,594.04
PSI	NTRD	CPD	91653	ATLANTIS ONE FUNDING CO	0.23000	2/19/2013	37,023,000.00	37,018,742.35	37,020,656.44
PSI	NTRD	CPD	91744	SALISBURY REC CO LLC CP	0.19000	2/22/2013	10,400,000.00	10,398,483.33	10,398,786.32
PSI	NTRD	CPD	91798	ATLANTIS ONE FUNDING CO	0.20000	2/1/2013	25,000,000.00	25,000,000.00	24,999,917.50
PSI	NTRD	CPD	91803	ATLANTIS ONE FUNDING CO	0.20000	2/5/2013	25,000,000.00	24,999,444.44	24,999,582.50
PSI	NTRD	CPD	91811	ATLANTIS ONE FUNDING CO	0.18000	2/1/2013	25,000,000.00	25,000,000.00	24,999,917.50
PSI	NTRD	CPD	91825	SHEFFIELD RECEIVABLES C	0.19000	2/4/2013	50,000,000.00	49,999,250.00	49,999,055.00
PSI	NTRD	CPD	91832	SHEFFIELD RECEIVABLES C	0.18000	2/13/2013	45,000,000.00	44,997,150.00	44,997,237.00
PSI	NTRD	CPD	91834	JUPITER SEC COMPANY LLC	0.18000	2/6/2013	50,000,000.00	49,998,750.00	49,998,833.00
PSI	NTRD	CPD	91840	CHARIOT FUNDING LLC CP	0.18000	2/6/2013	50,000,000.00	49,998,750.00	49,999,085.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	91848	CHARIOT FUNDING LLC CP	0.19000	3/6/2013	40,000,000.00	39,992,666.67	39,995,956.00
PSI	NTRD	CPD	91859	THUNDER BAY FUNDING LLC	0.20000	2/1/2013	25,000,000.00	25,000,000.00	24,999,860.00
PSI	NTRD	CPD	91866	SALISBURY REC CO LLC CP	0.20000	2/5/2013	50,000,000.00	49,999,000.00	49,998,680.00
PSI	NTRD	CPD	91868	SHEFFIELD RECEIVABLES C	0.20000	2/1/2013	40,000,000.00	40,000,000.00	39,999,812.00
PSI	NTRD	CPD	91869	ATLANTIS ONE FUNDING CO	0.26000	2/1/2013	50,000,000.00	50,000,000.00	49,999,835.00
PSI	NTRD	CPD	91941	CHARIOT FUNDING LLC CP	0.20000	2/6/2013	24,250,000.00	24,249,393.75	24,249,556.23
PSI	NTRD	CPD	91943	SHEFFIELD RECEIVABLES C	0.18000	2/14/2013	40,000,000.00	39,997,111.11	39,997,356.00
PSI	NTRD	CPD	91944	SHEFFIELD RECEIVABLES C	0.23000	2/15/2013	29,700,000.00	29,697,690.00	29,697,897.24
PSI	NTRD	CPD	91958	JUPITER SEC COMPANY LLC	0.13000	3/13/2013	50,000,000.00	49,988,888.89	49,985,763.50
PSI	NTRD	CPD	91960	BARTON CAPITAL LLC CP	0.20000	2/4/2013	50,000,000.00	49,998,833.33	49,999,165.00
PSI	NTRD	CPD	91968	ING U.S. FUNDING LLC CP	0.18000	3/19/2013	25,000,000.00	24,992,652.78	24,991,840.25
PSI	NTRD	CPD	91973	MONT BLANC CAPITAL CORP	0.15000	3/14/2013	14,700,000.00	14,695,647.17	14,696,432.31
PSI	NTRD	CPD	91981	JUPITER SEC COMPANY LLC	0.18000	3/14/2013	25,000,000.00	24,994,305.56	24,992,708.25
PSI	NTRD	CPD	91985	BARTON CAPITAL LLC CP	0.18000	2/4/2013	50,000,000.00	49,998,875.00	49,999,165.00
PSI	NTRD	CPD	91990	JUPITER SEC COMPANY LLC	0.14000	2/15/2013	50,000,000.00	49,996,500.00	49,996,666.50
PSI	NTRD	CPD	91994	SHEFFIELD RECEIVABLES C	0.14000	3/12/2013	25,000,000.00	24,993,770.83	24,994,805.00
PSI	NTRD	CPD	92007	SALISBURY REC CO LLC CP	0.17000	2/22/2013	25,000,000.00	24,997,375.00	24,997,082.50
PSI	NTRD	CPD	92009	TOYOTA MOTOR CREDIT COR	0.13000	2/21/2013	20,000,000.00	19,998,555.55	19,998,600.00
PSI	NTRD	CPD	92012	BARTON CAPITAL LLC CP	0.21000	2/1/2013	8,800,000.00	8,800,000.00	8,799,963.04
PSI	NTRD	CPD	92077	JUPITER SEC COMPANY LLC	0.17000	3/21/2013	5,793,000.00	5,791,455.20	5,791,635.75
PSI	NTRD	CPD	92083	SHEFFIELD RECEIVABLES C	0.20000	2/21/2013	19,940,000.00	19,938,006.00	19,938,021.95
PSI	NTRD	CPD	92094	ING U.S. FUNDING LLC CP	0.20000	3/19/2013	50,000,000.00	49,985,305.56	49,983,680.50
PSI	NTRD	CPD	92095	TOYOTA MOTOR CREDIT COR	0.17000	2/5/2013	50,000,000.00	49,999,166.67	49,999,445.00
PSI	NTRD	CPD	92125	BARTON CAPITAL LLC CP	0.17000	2/4/2013	42,652,000.00	42,651,111.42	42,651,287.71
PSI	NTRD	CPD	92135	AUTOBAHN FUNDING CO LLC	0.17000	2/1/2013	50,000,000.00	50,000,000.00	49,999,735.00
PSI	NTRD	CPD	92136	AUTOBAHN FUNDING CO LLC	0.20000	2/1/2013	20,000,000.00	20,000,000.00	19,999,894.00
PSI	NTRD	CPD	92137	VARIABLE FDG CAPITAL CO	0.20000	2/1/2013	50,000,000.00	50,000,000.00	49,999,780.00
PSI	NTRD	CPD	92138	VARIABLE FDG CAPITAL CO	0.16000	2/1/2013	50,000,000.00	50,000,000.00	49,999,780.00
PSI	NTRD	CPD	92139	AUTOBAHN FUNDING CO LLC	0.16000	2/1/2013	25,000,000.00	25,000,000.00	24,999,867.50
PSI	NTRD	CPD	92140	BARTON CAPITAL LLC CP	0.17000	2/5/2013	50,000,000.00	49,998,722.22	49,998,960.00
PSI	NTRD	CPD	92141	TOYOTA MOTOR CREDIT COR	0.21000	2/7/2013	50,000,000.00	49,998,916.67	49,999,220.00
PSI	NTRD	CPD	92146	CANCARA ASSET SEC LLC C	0.17000	2/1/2013	40,000,000.00	40,000,000.00	39,999,788.00
PSI	NTRD	CPD	92155	HSBC USA INC CP	0.16000	2/1/2013	20,000,000.00	20,000,000.00	19,999,922.00

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PSI	NTRD	CPD	92157	AUTOBAHN FUNDING CO LLC	0.17000	2/1/2013	10,000,000.00	10,000,000.00	9,999,947.00
PSI	NTRD	CPD	92179	CANCARA ASSET SEC LLC C	0.17000	2/11/2013	50,000,000.00	49,997,222.22	49,997,095.00
PSI	NTRD	CPD	92180	CANCARA ASSET SEC LLC C	0.18000	2/11/2013	50,000,000.00	49,997,222.22	49,997,095.00
PSI	NTRD	CPD	92184	AUTOBAHN FUNDING CO LLC	0.19000	2/8/2013	50,000,000.00	49,998,347.22	49,997,890.00
PSI	NTRD	CPD	92188	CHARIOT FUNDING LLC CP	0.16000	2/1/2013	50,000,000.00	50,000,000.00	49,999,845.00
PSI	NTRD	CPD	92189	ATLANTIS ONE FUNDING CO	0.20000	2/8/2013	50,000,000.00	49,998,347.22	49,998,665.00
PSI	NTRD	CPD	92192	AUTOBAHN FUNDING CO LLC	0.17000	2/8/2013	50,000,000.00	49,998,347.22	49,997,890.00
PSI	NTRD	CPD	92193	CANCARA ASSET SEC LLC C	0.20000	2/13/2013	25,000,000.00	24,998,333.33	24,998,285.00
PSI	NTRD	CPD	92201	SALISBURY REC CO LLC CP	0.17000	2/13/2013	16,000,000.00	15,999,200.00	15,998,902.40
PSI	NTRD	CPD	92207	CANCARA ASSET SEC LLC C	0.17000	2/15/2013	15,000,000.00	14,998,833.33	14,998,812.00
PSI	NTRD	CPD	92208	AUTOBAHN FUNDING CO LLC	0.16000	2/1/2013	50,000,000.00	50,000,000.00	49,999,735.00
PSI	NTRD	CPD	92209	AUTOBAHN FUNDING CO LLC	0.17000	2/1/2013	40,000,000.00	40,000,000.00	39,999,788.00
PSI	NTRD	CPD	92217	AUTOBAHN FUNDING CO LLC	0.17000	2/11/2013	50,000,000.00	49,997,638.89	49,997,095.00
PSI	NTRD	CPD	92220	SALISBURY REC CO LLC CP	0.17000	3/14/2013	25,000,000.00	24,994,590.28	24,993,932.50
PSI	NTRD	CPD	92221	ATLANTIS ONE FUNDING CO	0.20000	3/18/2013	23,500,000.00	23,493,831.25	23,496,146.00
PSI	NTRD	CPD	92224	SHEFFIELD RECEIVABLES C	0.20000	2/28/2013	50,000,000.00	49,993,625.00	49,993,080.00
PSI	NTRD	CPD	92225	SHEFFIELD RECEIVABLES C	0.18000	2/20/2013	50,000,000.00	49,995,777.78	49,995,280.00
PSI	NTRD	CPD	92226	ATLANTIS ONE FUNDING CO	0.18000	2/13/2013	50,000,000.00	49,997,166.67	49,997,835.00
PSI	NTRD	CPD	92227	ATLANTIS ONE FUNDING CO	0.19000	2/14/2013	50,000,000.00	49,996,930.56	49,997,665.00
PSI	NTRD	CPD	92230	SALISBURY REC CO LLC CP	0.17000	2/21/2013	45,000,000.00	44,996,250.00	44,995,014.00
PSI	NTRD	CPD	92231	BRYANT PARK FUNDING LLC	0.19000	2/11/2013	50,000,000.00	49,997,500.00	49,997,095.00
PSI	NTRD	CPD	92233	CANCARA ASSET SEC LLC C	0.16000	2/15/2013	50,000,000.00	49,996,305.55	49,996,040.00
PSI	NTRD	CPD	92240	SALISBURY REC CO LLC CP	0.18000	2/25/2013	25,000,000.00	24,997,333.34	24,996,632.50
PSI	NTRD	CPD	92241	DEUTSCHE BANK FINANCIAL	0.17000	2/6/2013	50,000,000.00	49,998,888.89	49,998,665.00
PSI	NTRD	CPD	92243	REGENCY MARKETS NO.1 LL	0.16000	2/19/2013	42,263,000.00	42,258,773.70	42,258,761.02
PSI	NTRD	CPD	92245	ATLANTIS ONE FUNDING CO	0.17000	2/19/2013	50,000,000.00	49,995,750.00	49,996,835.00
PSI	NTRD	CPD	92248	ABBAY NATIONAL NA LLC C	0.17000	2/5/2013	50,000,000.00	49,998,888.89	49,998,335.00
PSI	NTRD	CPD	92249	SHEFFIELD RECEIVABLES C	0.17000	2/21/2013	23,000,000.00	22,997,827.78	22,997,718.40
PSI	NTRD	CPD	92250	AUTOBAHN FUNDING CO LLC	0.18000	2/15/2013	25,000,000.00	24,998,347.22	24,998,020.00
PSI	NTRD	CPD	92251	SALISBURY REC CO LLC CP	0.18000	2/25/2013	50,000,000.00	49,994,666.66	49,993,265.00
PSI	NTRD	CPD	92252	DEUTSCHE BANK FINANCIAL	0.18000	2/7/2013	50,000,000.00	49,998,666.67	49,998,445.00
PSI	NTRD	CPD	92255	AUTOBAHN FUNDING CO LLC	0.17000	2/14/2013	25,000,000.00	24,998,465.28	24,998,150.00
PSI	NTRD	CPD	92256	ATLANTIS ONE FUNDING CO	0.15000	2/20/2013	50,000,000.00	49,995,513.89	49,996,665.00



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PSI	NTRD	CPD	92257	AUTOBAHN FUNDING CO LLC	0.15000	2/20/2013	50,000,000.00	49,995,513.89	49,994,720.00
PSI	NTRD	CPD	92258	CANCARA ASSET SEC LLC C	0.17000	2/22/2013	50,000,000.00	49,994,166.67	49,994,165.00
PSI	NTRD	CPD	92259	CANCARA ASSET SEC LLC C	0.18000	2/26/2013	50,000,000.00	49,993,055.56	49,992,920.00
PSI	NTRD	CPD	92262	DEUTSCHE BANK FINANCIAL	0.19000	2/15/2013	50,000,000.00	49,996,500.00	49,996,460.00
PSI	NTRD	CPD	92263	ABBEY NATIONAL NA LLC C	0.17000	2/5/2013	50,000,000.00	49,999,000.00	49,998,335.00
PSI	NTRD	CPD	92267	REGENCY MARKETS NO.1 LL	0.17000	2/20/2013	50,000,000.00	49,994,986.11	49,994,720.00
PSI	NTRD	CPD	92268	ATLANTIS ONE FUNDING CO	0.14000	2/15/2013	25,000,000.00	24,998,347.22	24,998,750.00
PSI	NTRD	CPD	92269	REGENCY MARKETS NO.1 LL	0.18000	2/20/2013	50,000,000.00	49,994,986.11	49,994,720.00
PSI	NTRD	CPD	92270	DEUTSCHE BANK FINANCIAL	0.16000	2/7/2013	50,000,000.00	49,998,666.66	49,998,445.00
PSI	NTRD	CPD	92271	ABBEY NATIONAL NA LLC C	0.16000	2/8/2013	50,000,000.00	49,998,250.00	49,997,335.00
PSI	NTRD	CPD	92272	BRYANT PARK FUNDING LLC	0.14000	2/15/2013	27,000,000.00	26,998,215.00	26,997,861.60
PSI	NTRD	CPD	92274	BARTON CAPITAL LLC CP	0.14000	2/6/2013	15,000,000.00	14,999,583.33	14,999,625.00
PSI	NTRD	CPD	92275	AUTOBAHN FUNDING CO LLC	0.19000	2/19/2013	25,000,000.00	24,998,000.00	24,997,492.50
PSI	NTRD	CPD	92277	BARTON CAPITAL LLC CP	0.21000	2/12/2013	25,000,000.00	24,998,472.22	24,998,750.00
PSI	NTRD	CPD	92278	BARTON CAPITAL LLC CP	0.15000	2/12/2013	25,000,000.00	24,998,548.61	24,998,750.00
PSI	NTRD	CPD	92279	ATLANTIS ONE FUNDING CO	0.17000	2/21/2013	25,000,000.00	24,997,638.89	24,998,250.00
PSI	NTRD	CPD	92282	AUTOBAHN FUNDING CO LLC	0.17000	2/19/2013	26,000,000.00	25,997,790.00	25,997,392.20
PSI	NTRD	CPD	92285	REGENCY MARKETS NO.1 LL	0.17000	2/8/2013	31,700,000.00	31,698,952.14	31,698,662.26
PSI	NTRD	CPD	92286	CANCARA ASSET SEC LLC C	0.16000	2/27/2013	50,000,000.00	49,993,500.00	49,992,615.00
PSI	NTRD	CPD	92287	REGENCY MARKETS NO.1 LL	0.19000	2/8/2013	46,026,000.00	46,024,389.09	46,024,057.70
PSI	NTRD	CPD	92288	ABBEY NATIONAL NA LLC C	1.50000	2/7/2013	50,000,000.00	49,998,500.00	49,997,665.00
PSI	NTRD	CPD	92291	ATLANTIS ONE FUNDING CO	1.50000	2/25/2013	25,000,000.00	24,997,166.67	24,997,917.50
PSI	NTRD	CPD	92293	MONT BLANC CAPITAL CORP	1.05950	2/7/2013	15,000,000.00	14,999,625.00	14,999,446.50
PSI	NTRD	CPD	92294	AUTOBAHN FUNDING CO LLC	1.18500	2/8/2013	10,000,000.00	9,999,708.34	9,999,578.00
PSI	NTRD	CPD	92295	BARTON CAPITAL LLC CP	0.46275	2/28/2013	50,000,000.00	49,992,500.00	49,994,165.00
PSI	NTRD	CPD	92296	BARTON CAPITAL LLC CP	0.31000	2/25/2013	25,000,000.00	24,996,833.33	24,997,395.00
PSI	NTRD	CPD	92297	BARTON CAPITAL LLC CP	0.46100	2/26/2013	25,000,000.00	24,996,527.78	24,997,292.50
PSI	NTRD	CPD	92298	ATLANTIS ONE FUNDING CO	1.25500	2/25/2013	25,000,000.00	24,997,166.67	24,997,917.50
PSI	NTRD	CPD	92299	ABBEY NATIONAL NA LLC C	0.60500	2/8/2013	50,000,000.00	49,998,250.00	49,997,335.00
PSI	NTRD	CPD	92300	ABBEY NATIONAL NA LLC C	0.45400	2/13/2013	50,000,000.00	49,996,833.33	49,995,660.00
PSI	NTRD	CPD	92301	BRYANT PARK FUNDING LLC	0.38900	2/25/2013	40,937,000.00	40,932,360.47	40,931,485.79
PSI	NTRD	CPD	92308	BARTON CAPITAL LLC CP	0.22000	2/28/2013	50,000,000.00	49,992,875.00	49,994,165.00
PSI	NTRD	CPD	92309	SHEFFIELD RECEIVABLES C	0.21000	3/21/2013	33,000,000.00	32,992,520.00	32,991,330.90

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PSI	NTRD	CPD	92312	BARTON CAPITAL LLC CP	0.19000	2/15/2013	17,721,000.00	17,719,828.45	17,719,892.44
PSI	NTRD	CPD	92313	DEUTSCHE BANK FINANCIAL	0.15000	2/5/2013	50,000,000.00	49,999,222.22	49,998,890.00
PSI	NTRD	CPD	92314	BARTON CAPITAL LLC CP	0.15000	3/4/2013	25,000,000.00	24,995,909.72	24,996,577.50
PSI	NTRD	CPD	92316	BARTON CAPITAL LLC CP	5.00000	3/4/2013	30,000,000.00	29,995,091.67	29,995,893.00
PSI	NTRD	CPD	92317	ABBAY NATIONAL NA LLC C	5.00000	2/14/2013	50,000,000.00	49,996,750.00	49,995,330.00
PSI	NTRD	CPD	92328	ABBAY NATIONAL NA LLC C	0.59000	2/12/2013	50,000,000.00	49,997,555.55	49,996,005.00
PSI	NTRD	CPD	92329	AUTOBAHN FUNDING CO LLC	0.48000	2/28/2013	15,000,000.00	14,998,200.00	14,997,690.00
PSI	NTRD	CPD	92330	BARTON CAPITAL LLC CP	0.42000	3/4/2013	50,000,000.00	49,991,819.45	49,993,155.00
PSI	NTRD	CPD	92331	DEUTSCHE BANK FINANCIAL	0.58000	2/5/2013	50,000,000.00	49,999,222.22	49,998,890.00
PSI	NTRD	CPD	92332	DEUTSCHE BANK FINANCIAL	0.22000	2/5/2013	50,000,000.00	49,999,222.22	49,998,890.00
PSI	NTRD	CPD	92333	SALISBURY REC CO LLC CP	0.22000	3/27/2013	9,960,000.00	9,957,460.20	9,956,698.26
PSI	NTRD	CPD	92334	SALISBURY REC CO LLC CP	0.17000	3/20/2013	11,000,000.00	10,997,558.61	10,996,890.30
PSI	NTRD	CPD	92335	SHEFFIELD RECEIVABLES C	0.17000	3/21/2013	7,000,000.00	6,998,226.67	6,998,161.10
PSI	NTRD	CPD	92340	ABBAY NATIONAL NA LLC C	0.22000	2/22/2013	50,000,000.00	49,993,875.00	49,992,330.00
PSI	NTRD	CPD	92341	DEUTSCHE BANK FINANCIAL	0.22000	2/14/2013	50,000,000.00	49,997,291.67	49,996,715.00
PSI	NTRD	CPD	92343	ATLANTIS ONE FUNDING CO	0.21000	3/1/2013	50,000,000.00	49,993,388.89	49,995,165.00
PSI	NTRD	CPD	92344	ATLANTIS ONE FUNDING CO	0.17000	2/27/2013	50,000,000.00	49,993,861.11	49,995,500.00
PSI	NTRD	CPD	92345	MONT BLANC CAPITAL CORP	0.21000	3/4/2013	5,000,000.00	4,999,268.05	4,999,106.50
PSI	NTRD	CPD	92348	BARTON CAPITAL LLC CP	0.45000	2/22/2013	50,000,000.00	49,995,041.67	49,995,415.00
PSI	NTRD	CPD	92349	BARTON CAPITAL LLC CP	0.23500	2/19/2013	25,000,000.00	24,997,875.00	24,998,020.00
PSI	NTRD	CPD	92350	AUTOBAHN FUNDING CO LLC	0.21000	2/25/2013	25,000,000.00	24,997,333.33	24,996,632.50
PSI	NTRD	CPD	92351	BARTON CAPITAL LLC CP	0.23000	3/4/2013	30,000,000.00	29,995,091.66	29,995,893.00
PSI	NTRD	CPD	92354	ABBAY NATIONAL NA LLC C	0.21000	2/19/2013	50,000,000.00	49,995,250.00	49,993,480.00
		<b>CPD Total</b>			0.24000		<b>4,970,576,000.00</b>	<b>4,970,211,369.04</b>	<b>4,970,202,401.20</b>
PSI	NTRD	FFCB	79979	FFCB 3.70	0.21000	5/15/2013	25,000,000.00	25,069,554.60	25,256,925.00
PSI	NTRD	FFCB	80346	FFCB 2.60	0.19000	3/4/2013	35,335,000.00	35,337,822.14	35,414,609.76
PSI	NTRD	FFCB	80349	FFCB 3.875	0.19000	10/7/2013	25,000,000.00	25,219,171.50	25,630,500.00
PSI	NTRD	FFCB	80352	FFCB 3.70	0.18000	5/15/2013	6,000,000.00	6,018,339.72	6,061,662.00
PSI	NTRD	FFCB	80387	FFCB 3.875	0.18000	10/7/2013	10,000,000.00	10,087,255.14	10,252,200.00
PSI	NTRD	FFCB	80427	FFCB 3.70	0.23000	5/15/2013	16,250,000.00	16,305,506.22	16,417,001.25
PSI	NTRD	FFCB	80464	FFCB 3.875	0.24000	10/7/2013	34,000,000.00	34,319,595.87	34,857,480.00
PSI	NTRD	FFCB	80501	FFCB 3.875	0.15000	10/7/2013	25,000,000.00	25,207,885.02	25,630,500.00

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PSI	NTRD	FFCB	80616	FFCB 3.875	0.23000	10/7/2013	50,000,000.00	50,448,779.95	51,261,000.00
PSI	NTRD	FFCB	80619	FFCB 3.875	0.17000	10/7/2013	25,000,000.00	25,235,941.28	25,630,500.00
PSI	NTRD	FFCB	80624	FFCB 3.875	0.17000	10/7/2013	40,710,000.00	41,075,373.12	41,736,706.20
PSI	NTRD	FFCB	80648	FFCB 3.875	0.17500	10/7/2013	12,133,000.00	12,239,497.33	12,438,994.26
PSI	NTRD	FFCB	80649	FFCB 3.875	0.15000	10/7/2013	24,720,000.00	24,937,017.31	25,343,438.40
PSI	NTRD	FFCB	80651	FFCB 3.875	0.22000	10/7/2013	8,981,000.00	9,055,684.48	9,207,500.82
PSI	NTRD	FFCB	88289	FFCB 0.40	0.22000	11/8/2013	37,225,000.00	37,225,000.00	37,287,947.48
PSI	NTRD	FFCB	89418	FFCB 1.26 (CALLABLE)	0.16000	3/1/2017	50,000,000.00	50,000,000.00	50,052,350.00
PSI	NTRD	FFCB	89713	FFCB 1.36 (CALLABLE)	0.17000	4/4/2017	25,000,000.00	25,000,000.00	24,872,400.00
PSI	NTRD	FFCB	89714	FFCB 1.36 (CALLABLE)	0.15000	4/4/2017	50,000,000.00	50,000,000.00	49,744,800.00
PSI	NTRD	FFCB	89715	FFCB 1.36 (CALLABLE)	0.15000	4/4/2017	25,000,000.00	25,000,000.00	24,872,400.00
PSI	NTRD	FFCB	89730	FFCB 1.17 (CALLABLE)	0.15000	2/21/2017	29,100,000.00	29,081,902.11	29,116,383.30
PSI	NTRD	FFCB	89808	FFCB 0.30	0.15000	2/21/2014	50,000,000.00	49,972,989.45	50,058,450.00
PSI	NTRD	FFCB	89809	FFCB 0.30	0.15000	2/21/2014	20,110,000.00	20,099,136.36	20,133,508.59
PSI	NTRD	FFCB	89818	FFCB 1.35 (CALLABLE)	0.16000	4/10/2017	12,450,000.00	12,450,000.00	12,396,626.85
PSI	NTRD	FFCB	89824	FFCB 0.25	0.16000	8/19/2013	50,000,000.00	49,991,975.81	50,023,950.00
PSI	NTRD	FFCB	89825	FFCB 0.25	0.17500	8/19/2013	50,000,000.00	49,991,975.81	50,023,950.00
PSI	NTRD	FFCB	89826	FFCB 0.25	0.16000	8/19/2013	7,221,000.00	7,219,841.15	7,224,458.86
PSI	NTRD	FFCB	89905	FFCB 1.22 (CALLABLE)	1.22000	4/18/2017	25,000,000.00	24,978,956.74	25,055,375.00
PSI	NTRD	FFCB	89927	FFCB 1.22 (CALLABLE)	1.22000	4/18/2017	50,000,000.00	50,000,000.00	50,110,750.00
PSI	NTRD	FFCB	89982	FFCB 1.20 (CALLABLE)	1.20000	4/25/2017	13,320,000.00	13,308,730.92	13,351,541.76
PSI	NTRD	FFCB	90027	FFCB 1.23 (CALLABLE)	1.23000	5/2/2017	48,295,000.00	48,295,000.00	48,412,839.80
PSI	NTRD	FFCB	90054	FFCB 1.23 (CALLABLE)	1.23000	5/2/2017	25,000,000.00	25,000,000.00	25,061,000.00
PSI	NTRD	FFCB	90055	FFCB 1.23 (CALLABLE)	1.23000	5/2/2017	15,100,000.00	15,100,000.00	15,136,844.00
PSI	NTRD	FFCB	90217	FFCB 1.15 (CALLABLE)	1.15000	5/30/2017	21,375,000.00	21,356,516.36	21,426,086.25
PSI	NTRD	FFCB	90347	FFCB 1.10 (CALLABLE)	1.10000	6/20/2017	25,000,000.00	24,989,047.10	25,074,450.00
PSI	NTRD	FFCB	90348	FFCB 1.10 (CALLABLE)	1.10000	6/20/2017	25,000,000.00	24,967,141.29	25,074,450.00
PSI	NTRD	FFCB	90349	FFCB 1.10 (CALLABLE)	1.10000	6/20/2017	20,625,000.00	20,597,891.57	20,686,421.25
PSI	NTRD	FFCB	90481	FFCB 0.36 (CALLABLE)	0.36000	6/25/2014	29,800,000.00	29,784,265.35	29,833,316.40
PSI	NTRD	FFCB	90482	FFCB 0.37 (CALLABLE)	0.37000	6/11/2014	50,000,000.00	49,996,509.17	50,039,950.00
PSI	NTRD	FFCB	90520	FFCB 0.55 (CALLABLE)	0.55000	7/9/2015	33,250,000.00	33,250,000.00	33,326,674.50
PSI	NTRD	FFCB	90541	FFCB 0.37 (CALLABLE)	0.37000	6/11/2014	38,475,000.00	38,472,313.80	38,505,741.53
PSI	NTRD	FFCB	90708	FFCB 0.97 (CALLABLE)	0.97000	7/24/2017	35,120,000.00	35,110,687.35	35,175,068.16

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PSI	NTRD	FFCB	90733	FFCB 1.18 (CALLABLE)	1.18000	5/1/2018	18,400,000.00	18,387,409.72	18,345,646.40
PSI	NTRD	FFCB	90803	FFCB 1.14 (CALLABLE)	1.14000	5/9/2018	27,000,000.00	26,980,201.72	26,906,850.00
PSI	NTRD	FFCB	91228	FFCB 1.02 (CALLABLE)	1.02000	1/2/2018	25,000,000.00	24,994,144.50	24,901,825.00
PSI	NTRD	FFCB	91273	FFCB 1.15 (CALLABLE)	1.15000	10/11/2018	25,000,000.00	24,958,506.39	24,742,150.00
PSI	NTRD	FFCB	91295	FFCB 1.02 (CALLABLE)	1.02000	1/2/2018	16,250,000.00	16,250,000.00	16,186,186.25
PSI	NTRD	FFCB	91296	FFCB 1.22 (CALLABLE)	1.22000	6/4/2018	27,025,000.00	27,031,389.10	26,965,112.60
PSI	NTRD	FFCB	91297	FFCB 1.22 (CALLABLE)	1.22000	6/4/2018	23,270,000.00	23,275,501.36	23,218,433.68
PSI	NTRD	FFCB	91298	FFCB 1.22 (CALLABLE)	1.22000	6/4/2018	23,600,000.00	23,600,000.00	23,547,702.40
PSI	NTRD	FFCB	91305	FFCB 1.02 (CALLABLE)	1.02000	4/17/2018	17,950,000.00	17,950,000.00	17,833,468.60
PSI	NTRD	FFCB	91481	FFCB 0.82 (CALLABLE)	0.82000	7/11/2017	50,000,000.00	49,940,960.08	49,770,150.00
PSI	NTRD	FFCB	91482	FFCB 0.82 (CALLABLE)	0.82000	7/11/2017	32,030,000.00	31,992,179.03	31,882,758.09
PSI	NTRD	FFCB	91752	FFCB 1.19 (CALLABLE)	1.19000	12/4/2018	25,000,000.00	25,000,000.00	24,781,450.00
PSI	NTRD	FFCB	91760	FFCB 0.60 (CALLABLE)	0.60000	11/21/2016	50,000,000.00	49,940,252.92	49,812,500.00
PSI	NTRD	FFCB	91761	FFCB 0.87 (CALLABLE)	0.87000	11/27/2017	50,000,000.00	49,961,403.51	49,639,050.00
PSI	NTRD	FFCB	91762	FFCB 0.87 (CALLABLE)	0.87000	11/27/2017	36,535,000.00	36,506,797.54	36,271,253.84
PSI	NTRD	FFCB	91765	FFCB 0.64 (CALLABLE)	0.64000	1/11/2017	44,895,000.00	44,841,233.53	44,663,700.96
PSI	NTRD	FFCB	91804	FFCB 1.14 (CALLABLE)	1.14000	9/4/2018	39,815,000.00	39,815,000.00	39,520,806.97
PSI	NTRD	FFCB	92030	FFCB 0.94 (CALLABLE)	0.94000	3/19/2018	23,750,000.00	23,678,065.76	23,545,465.00
PSI	NTRD	FFCB	92080	FFCB 1.23 (CALLABLE)	1.23000	1/23/2019	46,200,000.00	46,188,652.81	46,004,851.20
PSI	NTRD	FFCB	92102	FFCB 0.94 (CALLABLE)	0.94000	3/19/2018	50,000,000.00	49,850,377.36	49,569,400.00
PSI	NTRD	FFCB	92103	FFCB 0.94 (CALLABLE)	0.94000	3/19/2018	150,000.00	149,551.13	148,708.20
PSI	NTRD	FFCB	92118	FFCB 0.18	0.18000	12/26/2013	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	FFCB	92119	FFCB 0.18	0.18000	12/26/2013	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	FFCB	92120	FFCB 0.18	0.18000	12/26/2013	28,500,000.00	28,500,000.00	28,500,000.00
			<b>FFCB Total</b>				<b>1,979,965,000.00</b>	<b>1,981,588,930.48</b>	<b>1,983,974,220.61</b>
PSI	NTRD	FHLB	77217	FHLB 3.625	3.62500	5/29/2013	50,000,000.00	49,992,260.58	50,570,750.00
PSI	NTRD	FHLB	80007	FHLB 4.875	4.87500	12/13/2013	24,715,000.00	25,084,446.71	25,719,368.17
PSI	NTRD	FHLB	80034	FHLB 4.875	4.87500	12/13/2013	4,000,000.00	4,059,798.42	4,162,552.00
PSI	NTRD	FHLB	80078	FHLB 3.875	3.87500	3/8/2013	11,000,000.00	11,013,204.09	11,042,196.00
PSI	NTRD	FHLB	80105	FHLB 5.25	5.25000	9/13/2013	28,750,000.00	29,187,703.66	29,642,428.75
PSI	NTRD	FHLB	80157	FHLB 2.50	2.50000	2/19/2013	17,055,000.00	17,055,232.25	17,075,107.85
PSI	NTRD	FHLB	80160	FHLB 4.37	4.37000	4/24/2013	25,000,000.00	25,096,689.19	25,237,750.00

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PSI	NTRD	FHLB	80447	FHLB 4.37	4.37000	4/24/2013	25,000,000.00	25,106,981.78	25,237,750.00
PSI	NTRD	FHLB	80455	FHLB 3.625	3.62500	10/18/2013	25,000,000.00	25,183,087.55	25,610,475.00
PSI	NTRD	FHLB	80456	FHLB 4.37	4.37000	4/24/2013	18,945,000.00	19,024,383.13	19,125,166.95
PSI	NTRD	FHLB	80584	FHLB 4.37	4.37000	4/24/2013	45,555,000.00	45,761,163.61	45,988,228.05
PSI	NTRD	FHLB	84117	FHLB 2.375	2.37500	3/14/2014	39,775,000.00	40,075,514.61	40,742,606.43
PSI	NTRD	FHLB	84123	FHLB 2.875	2.87500	6/12/2015	19,045,000.00	19,330,536.02	20,173,244.85
PSI	NTRD	FHLB	84139	FHLB 3.25	3.25000	9/12/2014	43,530,000.00	44,434,257.16	45,614,956.41
PSI	NTRD	FHLB	84140	FHLB 2.375	2.37500	3/14/2014	13,000,000.00	13,102,599.65	13,316,251.00
PSI	NTRD	FHLB	84142	FHLB 2.75	2.75000	3/13/2015	50,000,000.00	50,750,503.49	52,548,850.00
PSI	NTRD	FHLB	84143	FHLB 2.75	2.75000	3/13/2015	9,160,000.00	9,297,492.24	9,626,949.32
PSI	NTRD	FHLB	84160	FHLB 2.50	2.50000	6/13/2014	50,000,000.00	50,534,146.02	51,542,100.00
PSI	NTRD	FHLB	85186	FHLB 1.75	1.75000	9/11/2015	25,000,000.00	25,276,794.13	25,882,600.00
PSI	NTRD	FHLB	85188	FHLB 1.63	1.63000	8/20/2015	50,000,000.00	50,434,460.31	51,665,450.00
PSI	NTRD	FHLB	89733	FHLB 0.24	0.24000	4/4/2013	50,000,000.00	50,000,000.00	50,008,750.00
PSI	NTRD	FHLB	89734	FHLB 0.24	0.24000	4/4/2013	37,000,000.00	37,000,000.00	37,006,475.00
PSI	NTRD	FHLB	89787	FHLB 0.20	0.20000	5/10/2013	50,000,000.00	49,992,885.10	50,008,250.00
PSI	NTRD	FHLB	89788	FHLB 0.20	0.20000	5/10/2013	50,000,000.00	49,992,885.10	50,008,250.00
PSI	NTRD	FHLB	89789	FHLB 0.20	0.20000	5/10/2013	28,000,000.00	27,996,015.66	28,004,620.00
PSI	NTRD	FHLB	89933	FHLB 1.00	1.00000	3/10/2017	45,000,000.00	44,927,869.41	45,148,905.00
PSI	NTRD	FHLB	90479	FHLB 0.375	0.37500	6/12/2014	50,000,000.00	50,000,000.00	50,093,400.00
PSI	NTRD	FHLB	90480	FHLB 0.375	0.37500	6/12/2014	50,000,000.00	50,000,000.00	50,093,400.00
PSI	NTRD	FHLB	90487	FHLB 1.10 (CALLABLE)	1.10000	7/10/2017	26,600,000.00	26,582,300.66	26,603,218.60
PSI	NTRD	FHLB	90488	FHLB 1.10 (CALLABLE)	1.10000	7/10/2017	29,725,000.00	29,705,221.32	29,728,596.73
PSI	NTRD	FHLB	90505	FHLB 0.40 (CALLABLE)	0.40000	8/22/2014	50,000,000.00	49,998,191.96	50,000,000.00
PSI	NTRD	FHLB	90506	FHLB 0.40 (CALLABLE)	0.40000	8/22/2014	46,350,000.00	46,348,323.95	46,350,000.00
PSI	NTRD	FHLB	90527	FHLB 0.375	0.37500	6/12/2014	50,000,000.00	49,996,521.74	50,093,400.00
PSI	NTRD	FHLB	90767	FHLB 1.00 CALLABLE	1.00000	8/9/2017	25,000,000.00	24,988,704.82	25,002,700.00
PSI	NTRD	FHLB	90772	FHLB 1.03 (CALLABLE)	1.03000	11/21/2017	25,000,000.00	24,996,113.40	24,918,150.00
PSI	NTRD	FHLB	90940	FHLB 0.170	0.17000	2/6/2013	50,000,000.00	50,000,040.87	50,000,200.00
PSI	NTRD	FHLB	90941	FHLB 0.170	0.17000	2/6/2013	50,000,000.00	50,000,040.87	50,000,200.00
PSI	NTRD	FHLB	91172	FHLB 0.125	0.12500	9/25/2013	50,000,000.00	49,974,904.68	49,982,150.00
PSI	NTRD	FHLB	91173	FHLB 0.125	0.12500	9/25/2013	50,000,000.00	49,974,904.68	49,982,150.00
PSI	NTRD	FHLB	91197	FHLB 0.125	0.12500	9/25/2013	29,000,000.00	28,985,444.72	28,989,647.00

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PSI	NTRD	FHLB	91216	FHLB 1.00 (CALLABLE)	1.00000	10/16/2017	25,000,000.00	25,000,000.00	24,968,200.00
PSI	NTRD	FHLB	91229	FHLB 1.05 (CALLABLE)	1.05000	1/11/2018	32,005,000.00	32,005,000.00	31,940,990.00
PSI	NTRD	FHLB	91238	FHLB 1.09 (CALLABLE)	1.09000	4/24/2018	30,000,000.00	30,000,000.00	29,808,570.00
PSI	NTRD	FHLB	91312	FHLB 1.00 (CALLABLE)	1.00000	1/23/2018	25,000,000.00	24,976,316.48	24,839,575.00
PSI	NTRD	FHLB	91387	FHLB 1.00 (CALLABLE)	1.00000	11/15/2017	50,000,000.00	49,985,609.22	49,901,950.00
PSI	NTRD	FHLB	91414	FHLB 1.05 (CALLABLE)	1.05000	11/15/2017	37,200,000.00	37,198,218.48	37,196,763.60
PSI	NTRD	FHLB	91427	FHLB 1.05 (CALLABLE)	1.05000	11/15/2017	25,000,000.00	24,992,820.37	24,997,825.00
PSI	NTRD	FHLB	91428	FHLB 1.05 (CALLABLE)	1.05000	11/15/2017	25,000,000.00	25,000,000.00	24,997,825.00
PSI	NTRD	FHLB	91429	FHLB 1.05 (CALLABLE)	1.05000	11/15/2017	25,000,000.00	25,000,000.00	24,997,825.00
PSI	NTRD	FHLB	91527	FHLB 1.05 (CALLABLE)	1.05000	7/26/2017	20,930,000.00	20,930,000.00	20,932,281.37
PSI	NTRD	FHLB	91536	FHLB 1.00 (CALLABLE)	1.00000	11/15/2017	50,000,000.00	49,964,101.86	49,901,950.00
PSI	NTRD	FHLB	91678	FHLB 1.00 (CALLABLE)	1.00000	11/9/2017	50,000,000.00	50,000,000.00	50,025,850.00
PSI	NTRD	FHLB	91731	FHLB 1.15 (CALLABLE)	1.15000	12/11/2018	45,200,000.00	45,188,968.19	44,778,058.00
PSI	NTRD	FHLB	91734	FHLB 1.04 (CALLABLE)	1.04000	9/28/2017	44,590,000.00	44,590,000.00	44,465,237.18
PSI	NTRD	FHLB	91806	FHLB 1.15 (CALLABLE)	1.15000	12/11/2018	50,000,000.00	49,987,796.67	49,533,250.00
PSI	NTRD	FHLB	91821	FHLB 1.15 (CALLABLE)	1.15000	12/11/2018	28,000,000.00	27,986,332.27	27,738,620.00
PSI	NTRD	FHLB	91886	FHLB 0.125	0.12500	12/6/2013	50,000,000.00	49,969,961.54	49,976,750.00
PSI	NTRD	FHLB	91887	FHLB 0.125	0.12500	12/6/2013	25,000,000.00	24,984,980.77	24,988,375.00
PSI	NTRD	FHLB	91900	FHLB 0.16	0.16000	6/6/2013	50,000,000.00	50,000,526.69	50,003,450.00
PSI	NTRD	FHLB	91901	FHLB 0.16	0.16000	6/6/2013	20,000,000.00	20,000,210.67	20,001,380.00
PSI	NTRD	FHLB	91914	FHLB 1.15 (CALLABLE)	1.15000	12/21/2018	45,900,000.00	45,852,599.06	45,394,273.80
PSI	NTRD	FHLB	91915	FHLB 1.15 (CALLABLE)	1.15000	12/21/2018	50,000,000.00	49,948,364.99	49,449,100.00
PSI	NTRD	FHLB	91933	FHLB 1.15 (CALLABLE)	1.15000	12/21/2018	37,945,000.00	37,907,680.18	37,526,921.99
PSI	NTRD	FHLB	91934	FHLB 0.16	0.16000	6/10/2013	50,000,000.00	50,000,537.50	50,003,600.00
PSI	NTRD	FHLB	91935	FHLB 0.16	0.16000	6/10/2013	50,000,000.00	50,000,537.50	50,003,600.00
PSI	NTRD	FHLB	91936	FHLB 0.16	0.16000	6/10/2013	50,000,000.00	50,000,537.50	50,003,600.00
PSI	NTRD	FHLB	91937	FHLB 0.16	0.16000	6/10/2013	50,000,000.00	50,000,537.50	50,003,600.00
PSI	NTRD	FHLB	91961	FHLB 0.125	0.12500	12/10/2013	50,000,000.00	49,974,394.25	49,976,400.00
PSI	NTRD	FHLB	91962	FHLB 0.125	0.12500	12/10/2013	50,000,000.00	49,974,394.25	49,976,400.00
PSI	NTRD	FHLB	91963	FHLB 0.125	0.12500	12/10/2013	8,000,000.00	7,995,903.08	7,996,224.00
PSI	NTRD	FHLB	91964	FHLB 0.16	0.16000	6/6/2013	50,000,000.00	50,001,428.57	50,003,450.00
PSI	NTRD	FHLB	91965	FHLB 0.16	0.16000	6/6/2013	50,000,000.00	50,001,428.57	50,003,450.00
PSI	NTRD	FHLB	91966	FHLB 0.16	0.16000	6/6/2013	28,550,000.00	28,550,815.71	28,551,969.95

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PSI	NTRD	FHLB	91992	FHLB 0.15	0.15000	6/14/2013	50,000,000.00	50,000,000.00	50,001,850.00
PSI	NTRD	FHLB	91993	FHLB 0.15	0.15000	6/14/2013	50,000,000.00	50,000,000.00	50,001,850.00
PSI	NTRD	FHLB	91998	FHLB 0.30	0.30000	12/12/2013	50,000,000.00	50,054,841.87	50,051,750.00
PSI	NTRD	FHLB	91999	FHLB 0.30	0.30000	12/12/2013	50,000,000.00	50,054,841.87	50,051,750.00
PSI	NTRD	FHLB	92001	FHLB 0.125	0.12500	12/6/2013	50,000,000.00	49,981,019.61	49,976,750.00
PSI	NTRD	FHLB	92002	FHLB 0.125	0.12500	12/6/2013	30,000,000.00	29,988,611.76	29,986,050.00
PSI	NTRD	FHLB	92013	FHLB 4.875	4.87500	11/27/2013	35,000,000.00	36,345,556.33	36,352,400.00
PSI	NTRD	FHLB	92017	FHLB 1.24	1.24000	11/1/2018	15,915,000.00	15,915,000.00	15,887,530.71
PSI	NTRD	FHLB	92033	FHLB 1.00 (CALLABLE)	1.00000	11/9/2017	50,000,000.00	50,000,000.00	50,025,850.00
PSI	NTRD	FHLB	92037	FHLB 1.29 (CALLABLE)	1.29000	12/28/2018	50,000,000.00	50,000,000.00	49,832,050.00
PSI	NTRD	FHLB	92055	FHLB 1.30 (CALLABLE)	1.30000	12/28/2018	50,000,000.00	50,000,000.00	49,813,450.00
PSI	NTRD	FHLB	92104	FHLB 0.17	0.17000	12/19/2013	50,000,000.00	49,994,515.13	49,995,600.00
PSI	NTRD	FHLB	92105	FHLB 0.17	0.17000	12/19/2013	50,000,000.00	49,994,515.13	49,995,600.00
PSI	NTRD	FHLB	92121	FHLB 0.95 (CALLABLE)	0.95000	12/28/2017	31,760,000.00	31,752,212.19	31,563,119.76
PSI	NTRD	FHLB	92175	FHLB 1.05 (CALLABLE)	1.05000	1/29/2018	50,000,000.00	50,000,000.00	49,913,550.00
PSI	NTRD	FHLB	92176	FHLB 1.34 (CALLABLE)	1.34000	1/29/2019	50,000,000.00	50,000,000.00	49,923,350.00
			<b>FHLB Total</b>				<b>3,407,200,000.00</b>	<b>3,413,312,739.30</b>	<b>3,420,807,058.47</b>
PSI	NTRD	FHLD	91882	FHLB D/N	0.15500	6/5/2013	50,000,000.00	49,973,305.56	49,987,950.00
PSI	NTRD	FHLD	91883	FHLB D/N	0.15500	6/5/2013	50,000,000.00	49,973,305.56	49,987,950.00
PSI	NTRD	FHLD	91884	FHLB D/N	0.15500	6/5/2013	50,000,000.00	49,973,305.56	49,987,950.00
PSI	NTRD	FHLD	91885	FHLB D/N	0.15500	6/5/2013	14,943,000.00	14,935,022.10	14,939,398.74
PSI	NTRD	FHLD	91997	FHLB D/N	0.12500	5/31/2013	50,000,000.00	49,979,340.28	49,990,100.00
PSI	NTRD	FHLD	92116	FHLB D/N	0.13000	6/28/2013	50,000,000.00	49,973,458.33	49,985,700.00
PSI	NTRD	FHLD	92117	FHLB D/N	0.13000	6/28/2013	29,000,000.00	28,984,605.84	28,991,706.00
			<b>FHLD Total</b>				<b>293,943,000.00</b>	<b>293,792,343.23</b>	<b>293,870,754.74</b>
PSI	NTRD	FHLM	80483	FHLMC 4.00	4.00000	2/14/2013	16,800,000.00	16,809,599.73	16,822,663.20
PSI	NTRD	FHLM	80633	FHLMC 5.00	5.00000	1/30/2014	7,054,000.00	7,218,074.71	7,392,599.05
PSI	NTRD	FHLM	84124	FHLMC 4.125	4.12500	9/27/2013	25,000,000.00	25,435,450.00	25,649,175.00
PSI	NTRD	FHLM	84154	FHLMC 4.50	4.50000	1/15/2014	50,000,000.00	51,393,475.71	52,051,400.00
PSI	NTRD	FHLM	84872	FHLMC 1.75	1.75000	9/10/2015	25,000,000.00	25,081,484.25	25,882,000.00
PSI	NTRD	FHLM	89583	FHLMC 1.50 (CALLABLE)	1.50000	4/5/2017	50,000,000.00	50,000,000.00	49,738,800.00

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PSI	NTRD	FHLM	89607	FHLMC 1.50 (CALLABLE)	1.50000	4/12/2017	50,000,000.00	50,000,000.00	49,749,750.00
PSI	NTRD	FHLM	89611	FHLMC 1.45 (CALLABLE)	1.45000	4/17/2017	50,000,000.00	49,936,911.28	49,729,000.00
PSI	NTRD	FHLM	89695	FHLMC 1.45 (CALLABLE)	1.45000	4/17/2017	16,150,000.00	16,150,000.00	16,062,467.00
PSI	NTRD	FHLM	89727	FHLMC 1.20 (CALLABLE)	1.20000	3/6/2017	50,000,000.00	49,979,238.47	50,421,500.00
PSI	NTRD	FHLM	89790	FHLMC 1.21 (CALLABLE)	1.21000	3/28/2017	50,000,000.00	49,958,213.89	50,081,850.00
PSI	NTRD	FHLM	89791	FHLMC 1.21 (CALLABLE)	1.21000	3/28/2017	33,255,000.00	33,227,208.06	33,309,438.44
PSI	NTRD	FHLM	89810	FHLMC 0.375	0.37500	11/27/2013	50,000,000.00	50,017,515.01	50,080,050.00
PSI	NTRD	FHLM	89811	FHLMC 0.375	0.37500	11/27/2013	50,000,000.00	50,017,515.01	50,080,050.00
PSI	NTRD	FHLM	90044	FHLMC 1.25 (CALLABLE)	1.25000	5/15/2017	50,000,000.00	49,978,587.08	50,125,600.00
PSI	NTRD	FHLM	90056	FHLMC 1.35 (CALLABLE)	1.35000	11/21/2017	25,000,000.00	24,989,092.04	25,080,150.00
PSI	NTRD	FHLM	90063	FHLMC 1.20 (CALLABLE)	1.20000	5/24/2017	25,000,000.00	24,994,615.96	25,061,625.00
PSI	NTRD	FHLM	90072	FHLMC 1.25 (CALLABLE)	1.25000	5/15/2017	21,870,000.00	21,870,000.00	21,924,937.44
PSI	NTRD	FHLM	90073	FHLMC 1.20 (CALLABLE)	1.20000	5/24/2017	25,000,000.00	24,994,613.01	25,060,575.00
PSI	NTRD	FHLM	90074	FHLMC 1.20 (CALLABLE)	1.20000	5/30/2017	50,000,000.00	49,989,190.85	50,133,150.00
PSI	NTRD	FHLM	90075	FHLMC 1.23 (CALLABLE)	1.23000	5/30/2017	50,000,000.00	50,000,000.00	50,123,350.00
PSI	NTRD	FHLM	90076	FHLMC 1.23 (CALLABLE)	1.23000	5/30/2017	50,000,000.00	50,000,000.00	50,130,900.00
PSI	NTRD	FHLM	90140	FHLMC 1.25 (CALLABLE)	1.25000	5/15/2017	44,005,000.00	43,986,144.16	44,115,540.56
PSI	NTRD	FHLM	90141	FHLMC 1.27 (CALLABLE)	1.27000	6/13/2017	50,000,000.00	50,000,000.00	50,072,500.00
PSI	NTRD	FHLM	90142	FHLMC 1.26 (CALLABLE)	1.26000	6/13/2017	50,000,000.00	50,000,000.00	50,072,500.00
PSI	NTRD	FHLM	90169	FHLMC 1.25 (CALLABLE)	1.25000	6/14/2017	11,650,000.00	11,644,915.09	11,683,645.20
PSI	NTRD	FHLM	90218	FHLMC 1.26 (CALLABLE)	1.26000	6/14/2017	50,000,000.00	50,000,000.00	50,106,600.00
PSI	NTRD	FHLM	90231	FHLMC 1.27 (CALLABLE)	1.27000	6/19/2017	50,000,000.00	50,000,000.00	50,108,650.00
PSI	NTRD	FHLM	90240	FHLMC 1.25 (CALLABLE)	1.25000	6/14/2017	25,000,000.00	25,000,000.00	25,072,200.00
PSI	NTRD	FHLM	90251	FHLMC 1.25 (CALLABLE)	1.25000	6/14/2017	18,945,000.00	18,945,000.00	18,999,713.16
PSI	NTRD	FHLM	90419	FHLMC 1.125 (CALLABLE)	1.12500	6/28/2017	50,000,000.00	50,000,000.00	50,153,300.00
PSI	NTRD	FHLM	90433	FHLMC 1.10 (CALLABLE)	1.10000	7/3/2017	50,000,000.00	50,000,000.00	50,126,600.00
PSI	NTRD	FHLM	90434	FHLMC 1.125 (CALLABLE)	1.12500	7/5/2017	50,000,000.00	49,988,962.55	50,160,950.00
PSI	NTRD	FHLM	90439	FHLMC 1.15 (CALLABLE)	1.15000	7/12/2017	50,000,000.00	50,000,000.00	50,157,350.00
PSI	NTRD	FHLM	90440	FHLMC 1.125 (CALLABLE)	1.12500	7/5/2017	50,000,000.00	50,000,000.00	50,151,400.00
PSI	NTRD	FHLM	90451	FHLMC 1.125 (CALLABLE)	1.12500	7/3/2017	50,000,000.00	50,000,000.00	50,158,750.00
PSI	NTRD	FHLM	90452	FHLMC 1.125 (CALLABLE)	1.12500	7/3/2017	50,000,000.00	50,000,000.00	50,158,750.00
PSI	NTRD	FHLM	90453	FHLMC 1.14 (CALLABLE)	1.14000	7/5/2017	50,000,000.00	50,000,000.00	50,165,700.00
PSI	NTRD	FHLM	90454	FHLMC 1.14 (CALLABLE)	1.14000	7/3/2017	50,000,000.00	50,000,000.00	50,163,450.00



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PSI	NTRD	FHLM	90467	FHLMC 1.125 (CALLABLE)	1.12500	7/5/2017	25,950,000.00	25,950,000.00	26,012,747.10
PSI	NTRD	FHLM	90478	FHLMC 1.125 (CALLABLE)	1.12500	7/5/2017	50,000,000.00	50,000,000.00	50,138,650.00
PSI	NTRD	FHLM	90483	FHLMC 1.15 (CALLABLE)	1.15000	6/7/2017	29,000,000.00	29,000,000.00	29,059,305.00
PSI	NTRD	FHLM	90485	FHLMC 1.125 (CALLABLE)	1.12500	7/17/2017	50,000,000.00	50,000,000.00	50,161,050.00
PSI	NTRD	FHLM	90489	FHLMC 1.15 (CALLABLE)	1.15000	7/18/2017	50,000,000.00	50,000,000.00	50,163,800.00
PSI	NTRD	FHLM	90571	FHLMC 1.125 (CALLABLE)	1.12500	7/24/2017	47,250,000.00	47,239,423.77	47,402,570.25
PSI	NTRD	FHLM	90572	FHLMC 1.125 (CALLABLE)	1.12500	7/24/2017	22,150,000.00	22,143,058.86	22,221,522.35
PSI	NTRD	FHLM	90768	FHLMC 1.11 (CALLABLE)	1.11000	2/20/2018	25,000,000.00	25,000,000.00	24,964,125.00
PSI	NTRD	FHLM	90770	FHLMC 1.10 (CALLABLE)	1.10000	2/13/2018	25,000,000.00	24,994,284.83	24,966,925.00
PSI	NTRD	FHLM	90963	FHLMC 1.10 (CALLABLE)	1.10000	2/28/2018	10,740,000.00	10,740,000.00	10,715,555.76
PSI	NTRD	FHLM	91206	FHLMC 0.375	0.37500	10/30/2013	50,000,000.00	50,064,029.72	50,069,050.00
PSI	NTRD	FHLM	91207	FHLMC 0.375	0.37500	10/30/2013	50,000,000.00	50,064,029.72	50,069,050.00
PSI	NTRD	FHLM	91511	FHLMC 1.02 (CALLABLE)	1.02000	11/21/2017	20,470,000.00	20,464,101.14	20,458,680.09
PSI	NTRD	FHLM	91635	FHLMC 1.00 (CALLABLE)	1.00000	11/28/2017	50,000,000.00	50,000,000.00	49,601,550.00
PSI	NTRD	FHLM	91636	FHLMC 1.00 (CALLABLE)	1.00000	11/28/2017	50,000,000.00	50,000,000.00	49,601,550.00
PSI	NTRD	FHLM	91637	FHLMC 1.00 (CALLABLE)	1.00000	11/28/2017	50,000,000.00	50,000,000.00	49,601,550.00
PSI	NTRD	FHLM	91664	FHLMC 1.00 (CALLABLE)	1.00000	12/11/2017	50,000,000.00	50,000,000.00	49,666,800.00
PSI	NTRD	FHLM	91680	FHLMC 1.00 (CALLABLE)	1.00000	12/11/2017	50,000,000.00	50,000,000.00	49,666,800.00
PSI	NTRD	FHLM	91681	FHLMC 1.00 (CALLABLE)	1.00000	12/11/2017	25,000,000.00	24,990,284.78	24,833,400.00
PSI	NTRD	FHLM	91682	FHLMC 1.00 (CALLABLE)	1.00000	12/11/2017	25,000,000.00	25,000,000.00	24,833,400.00
PSI	NTRD	FHLM	91805	FHLMC 1.14 (CALLABLE)	1.14000	10/15/2018	10,175,000.00	10,175,000.00	10,077,340.35
PSI	NTRD	FHLM	91864	FHLMC 3.50	3.50000	5/29/2013	50,000,000.00	50,537,320.81	50,553,600.00
PSI	NTRD	FHLM	91893	FHLMC 3.75	3.75000	6/28/2013	50,000,000.00	50,722,505.00	50,753,150.00
PSI	NTRD	FHLM	91894	FHLMC 3.75	3.75000	6/28/2013	50,000,000.00	50,722,505.00	50,753,150.00
PSI	NTRD	FHLM	91909	FHLMC 3.50	3.50000	5/29/2013	50,000,000.00	50,539,945.36	50,553,600.00
PSI	NTRD	FHLM	91910	FHLMC 3.50	3.50000	5/29/2013	41,918,000.00	42,370,668.60	42,382,116.10
PSI	NTRD	FHLM	92018	FHLMC 1.29 (CALLABLE)	1.29000	1/15/2019	50,000,000.00	50,000,000.00	49,842,600.00
PSI	NTRD	FHLM	92031	FHLMC 1.25 (CALLABLE)	1.25000	11/8/2018	14,320,000.00	14,320,000.00	14,289,383.84
PSI	NTRD	FHLM	92056	FHLMC 1.30 (CALLABLE)	1.30000	1/3/2019	50,000,000.00	50,000,000.00	49,750,300.00
			<b>FHLM Total</b>				<b>2,691,702,000.00</b>	<b>2,696,642,964.45</b>	<b>2,699,481,949.89</b>
PSI	NTRD	FHLMD	91843	FHLMC D/N	0.15000	6/20/2013	50,000,000.00	49,970,833.34	49,986,500.00
PSI	NTRD	FHLMD	91845	FHLMC D/N	0.15000	6/20/2013	50,000,000.00	49,970,833.34	49,986,500.00

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PSI	NTRD	FHLMD	91847	FHLMD D/N	0.15000	6/20/2013	50,000,000.00	49,970,833.34	49,986,500.00
PSI	NTRD	FHLMD	91849	FHLMD D/N	0.17000	11/27/2013	50,000,000.00	49,929,166.66	49,958,500.00
PSI	NTRD	FHLMD	91851	FHLMD D/N	0.17000	11/27/2013	50,000,000.00	49,929,166.66	49,958,500.00
<b>FHLMD Total</b>							<b>250,000,000.00</b>	<b>249,770,833.34</b>	<b>249,876,500.00</b>
PSI	NTRD	FNMA	84116	FNMA 2.875	2.87500	12/11/2013	50,000,000.00	50,583,969.98	51,172,000.00
PSI	NTRD	FNMA	84157	FNMA 2.75	2.75000	2/5/2014	50,000,000.00	50,611,313.73	51,332,500.00
PSI	NTRD	FNMA	84158	FNMA 2.75	2.75000	2/5/2014	50,000,000.00	50,611,313.73	51,332,500.00
PSI	NTRD	FNMA	84386	FNMA 2.15 (CALLABLE)	2.15000	8/4/2015	25,000,000.00	25,000,000.00	26,058,275.00
PSI	NTRD	FNMA	84663	FNMA 1.875 (CALLABLE)	1.87500	9/9/2015	25,000,000.00	24,983,741.79	25,896,175.00
PSI	NTRD	FNMA	84873	FNMA 2.375	2.37500	7/28/2015	25,000,000.00	25,473,541.36	26,243,125.00
PSI	NTRD	FNMA	85094	FNMA 1.625	1.62500	10/26/2015	35,000,000.00	35,142,256.88	36,154,020.00
PSI	NTRD	FNMA	85146	FNMA 1.625 (CALLABLE)	1.62500	11/12/2015	25,000,000.00	24,949,939.66	25,796,525.00
PSI	NTRD	FNMA	88534	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,403,247.23	51,329,700.00
PSI	NTRD	FNMA	88537	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,375,648.56	51,329,700.00
PSI	NTRD	FNMA	88591	FNMA 4.875	4.87500	12/15/2016	50,000,000.00	56,851,891.80	57,896,500.00
PSI	NTRD	FNMA	88592	FNMA 4.875	4.87500	12/15/2016	50,000,000.00	56,851,891.80	57,896,500.00
PSI	NTRD	FNMA	88593	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,280,057.50	51,329,700.00
PSI	NTRD	FNMA	88600	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,320,476.15	51,329,700.00
PSI	NTRD	FNMA	89020	FNMA 1.40 (CALLABLE)	1.40000	8/1/2017	25,000,000.00	24,989,778.39	25,000,000.00
PSI	NTRD	FNMA	89021	FNMA 1.30 (CALLABLE)	1.30000	2/8/2017	50,000,000.00	49,975,894.91	50,010,400.00
PSI	NTRD	FNMA	89061	FNMA 1.35 (CALLABLE)	1.35000	2/6/2017	25,000,000.00	25,000,000.00	25,003,950.00
PSI	NTRD	FNMA	89062	FNMA 1.35 (CALLABLE)	1.35000	2/6/2017	25,000,000.00	25,000,000.00	25,003,950.00
PSI	NTRD	FNMA	89075	FNMA 1.40 (CALLABLE)	1.40000	8/1/2017	3,975,000.00	3,968,499.05	3,975,000.00
PSI	NTRD	FNMA	89096	FNMA 1.35 (CALLABLE)	1.35000	2/15/2017	25,000,000.00	24,994,954.16	24,872,575.00
PSI	NTRD	FNMA	89121	FNMA 1.25 (CALLABLE)	1.25000	2/8/2017	14,850,000.00	14,850,000.00	14,852,910.60
PSI	NTRD	FNMA	89122	FNMA 1.25 (CALLABLE)	1.25000	2/8/2017	19,675,000.00	19,675,000.00	19,678,856.30
PSI	NTRD	FNMA	89123	FNMA 1.375 (CALLABLE)	1.37500	2/22/2017	33,318,000.00	33,334,891.51	33,340,956.10
PSI	NTRD	FNMA	89145	FNMA 1.25	1.25000	1/30/2017	50,000,000.00	50,407,473.86	50,985,150.00
PSI	NTRD	FNMA	89146	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,784,226.56	51,329,700.00
PSI	NTRD	FNMA	89147	FNMA 1.375	1.37500	11/15/2016	25,000,000.00	25,392,113.28	25,664,850.00
PSI	NTRD	FNMA	89148	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,690,710.17	51,329,700.00
PSI	NTRD	FNMA	89149	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,690,710.17	51,329,700.00

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PSI	NTRD	FNMA	89150	FNMA 1.25	1.25000	1/30/2017	50,000,000.00	50,407,473.86	50,985,150.00
PSI	NTRD	FNMA	89190	FNMA 1.15 (CALLABLE)	1.15000	2/22/2017	50,000,000.00	50,000,000.00	49,866,200.00
PSI	NTRD	FNMA	89312	FNMA 1.25 (CALLABLE)	1.25000	3/6/2017	49,500,000.00	49,459,500.00	49,558,459.50
PSI	NTRD	FNMA	89511	FNMA 1.30 (CALLABLE)	1.30000	3/22/2017	25,500,000.00	25,453,608.43	25,541,565.00
PSI	NTRD	FNMA	90011	FNMA 1.25 (CALLABLE)	1.25000	10/30/2017	13,285,000.00	13,256,366.82	13,318,332.07
PSI	NTRD	FNMA	90062	FNMA 1.25 (CALLABLE)	1.25000	11/22/2017	10,400,000.00	10,381,838.81	10,428,922.40
PSI	NTRD	FNMA	90290	FNMA 1.20 (CALLABLE)	1.20000	6/28/2017	50,000,000.00	50,000,000.00	50,160,700.00
PSI	NTRD	FNMA	90351	FNMA 1.20 (CALLABLE)	1.20000	6/28/2017	33,645,000.00	33,645,000.00	33,753,135.03
PSI	NTRD	FNMA	91200	FNMA 1.00 (CALLABLE)	1.00000	10/11/2017	30,000,000.00	30,000,000.00	29,959,590.00
PSI	NTRD	FNMA	91201	FNMA 1.00 (CALLABLE)	1.00000	11/28/2017	14,850,000.00	14,848,610.48	14,865,919.20
PSI	NTRD	FNMA	91353	FNMA 1.05 (CALLABLE)	1.05000	4/30/2018	14,800,000.00	14,794,709.81	14,698,042.80
PSI	NTRD	FNMA	91479	FNMA 1.00 (CALLABLE)	1.00000	9/27/2017	50,000,000.00	50,116,486.62	49,853,300.00
PSI	NTRD	FNMA	91480	FNMA 1.00 (CALLABLE)	1.00000	9/27/2017	12,565,000.00	12,594,273.09	12,528,134.29
PSI	NTRD	FNMA	91679	FNMA 1.00 (CALLABLE)	1.00000	11/28/2017	50,000,000.00	50,000,000.00	49,792,700.00
PSI	NTRD	FNMA	91683	FNMA 1.00 (CALLABLE)	1.00000	12/12/2017	50,000,000.00	50,000,000.00	49,786,850.00
PSI	NTRD	FNMA	91684	FNMA 1.00 (CALLABLE)	1.00000	12/12/2017	50,000,000.00	50,000,000.00	49,786,850.00
PSI	NTRD	FNMA	91732	FNMA 1.00 (CALLABLE)	1.00000	12/12/2017	50,000,000.00	49,982,988.77	49,786,850.00
PSI	NTRD	FNMA	91733	FNMA 1.10 (CALLABLE)	1.10000	12/12/2018	50,000,000.00	50,000,000.00	49,521,800.00
PSI	NTRD	FNMA	91791	FNMA 1.00 (CALLABLE)	1.00000	12/12/2017	39,575,000.00	39,575,000.00	39,406,291.78
PSI	NTRD	FNMA	91807	FNMA 1.25 (CALLABLE)	1.25000	11/19/2018	22,650,000.00	22,650,000.00	22,429,502.25
PSI	NTRD	FNMA	91808	FNMA 1.15 (CALLABLE)	1.15000	12/13/2018	50,000,000.00	50,000,000.00	49,446,200.00
PSI	NTRD	FNMA	91822	FNMA 1.20 (CALLABLE)	1.20000	12/20/2018	20,900,000.00	20,879,510.18	20,651,603.50
PSI	NTRD	FNMA	91895	FNMA 1.17 (CALLABLE)	1.17000	12/14/2018	50,000,000.00	50,000,000.00	49,688,500.00
PSI	NTRD	FNMA	91896	FNMA 1.20 (CALLABLE)	1.20000	12/28/2018	50,000,000.00	50,000,000.00	49,730,300.00
PSI	NTRD	FNMA	91916	FNMA 1.20 (CALLABLE)	1.20000	12/27/2018	50,000,000.00	50,000,000.00	49,493,750.00
PSI	NTRD	FNMA	91927	FNMA 1.15 (CALLABLE)	1.15000	12/27/2018	50,000,000.00	50,000,000.00	49,502,050.00
PSI	NTRD	FNMA	91932	FNMA 1.17 (CALLABLE)	1.17000	12/27/2018	50,000,000.00	50,000,000.00	49,504,750.00
PSI	NTRD	FNMA	91949	FNMA 1.20 (CALLABLE)	1.20000	12/27/2018	50,000,000.00	50,000,000.00	49,503,000.00
PSI	NTRD	FNMA	91952	FNMA 1.20 (CALLABLE)	1.20000	12/27/2018	15,000,000.00	15,000,000.00	14,850,900.00
PSI	NTRD	FNMA	92032	FNMA 1.00 (CALLABLE)	1.00000	11/15/2017	50,000,000.00	50,000,000.00	49,978,400.00
PSI	NTRD	FNMA	92036	FNMA 1.22 (CALLABLE)	1.22000	12/27/2018	50,000,000.00	50,000,000.00	49,788,900.00
PSI	NTRD	FNMA	92122	FNMA 1.125 (CALLABLE)	1.12500	10/24/2018	50,000,000.00	49,987,705.79	49,722,500.00
PSI	NTRD	FNMA	92144	FNMA 0.75	0.75000	12/18/2013	50,000,000.00	50,250,102.86	50,263,900.00

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PSI	NTRD	FNMA	92145	FNMA 0.75	0.75000	12/18/2013	50,000,000.00	50,250,102.86	50,263,900.00
PSI	NTRD	FNMA	92154	FNMA 1.20 (CALLABLE)	1.20000	12/28/2018	36,600,000.00	36,590,971.44	36,402,579.60
<b>FNMA Total</b>							<b>2,421,088,000.00</b>	<b>2,442,317,792.05</b>	<b>2,452,294,145.42</b>
PSI	NTRD	FNMD	91830	FNMA D/N	0.16000	10/25/2013	50,000,000.00	49,940,888.89	49,963,100.00
PSI	NTRD	FNMD	91831	FNMA D/N	0.16000	10/25/2013	50,000,000.00	49,940,888.89	49,963,100.00
PSI	NTRD	FNMD	91878	FNMA D/N	0.15000	8/1/2013	50,000,000.00	49,962,291.67	49,977,400.00
PSI	NTRD	FNMD	91879	FNMA D/N	0.15000	8/1/2013	50,000,000.00	49,962,291.67	49,977,400.00
PSI	NTRD	FNMD	91880	FNMA D/N	0.15000	8/1/2013	50,000,000.00	49,962,291.67	49,977,400.00
PSI	NTRD	FNMD	91881	FNMA D/N	0.15000	8/1/2013	50,000,000.00	49,962,291.67	49,977,400.00
PSI	NTRD	FNMD	91898	FNMA D/N	0.16000	10/1/2013	50,000,000.00	49,946,222.22	49,966,400.00
PSI	NTRD	FNMD	91899	FNMA D/N	0.16000	10/1/2013	50,000,000.00	49,946,222.22	49,966,400.00
<b>FNMD Total</b>							<b>400,000,000.00</b>	<b>399,623,388.90</b>	<b>399,768,600.00</b>
PSI	NTRD	FRAM2	91415	FHLB 1.80 (CALLABLE)	1.37500	11/14/2017	50,000,000.00	50,000,000.00	49,466,796.50
<b>FRAM2 Total</b>							<b>50,000,000.00</b>	<b>50,000,000.00</b>	<b>49,466,796.50</b>
PSI	NTRD	FRCDQ	90377	ROYAL BANK OF CANADA NY	FR	6/25/2015	50,000,000.00	50,000,000.00	49,775,000.00
PSI	NTRD	FRCDQ	90392	ROYAL BANK OF CANADA NY	FR	6/25/2015	50,000,000.00	50,000,000.00	49,775,000.00
<b>FRCDQ Total</b>							<b>100,000,000.00</b>	<b>100,000,000.00</b>	<b>99,550,000.00</b>
PSI	NTRD	FRCDQ2	88898	COMMONWEALTH BK OF AU N	Y F	6/14/2013	50,000,000.00	50,002,199.62	50,163,300.00
PSI	NTRD	FRCDQ2	89760	NORDEA BANK FINLAND PLC	NY	4/9/2014	50,000,000.00	50,005,673.33	50,467,350.00
PSI	NTRD	FRCDQ2	90042	RABOBANK NEDERLAND NV N	Y F	5/7/2013	50,000,000.00	50,000,000.00	50,026,800.00
PSI	NTRD	FRCDQ2	90491	AU & NZ BANKING GRP NY	FRC	6/28/2013	50,000,000.00	50,000,000.00	49,975,000.00
PSI	NTRD	FRCDQ2	91179	RABOBANK NEDERLAND NV N	Y F	9/30/2013	50,000,000.00	50,000,000.00	49,975,000.00
PSI	NTRD	FRCDQ2	91255	BANK OF NOVA SCOTIA HOU	STO	1/12/2015	21,500,000.00	21,747,992.71	21,489,250.00
PSI	NTRD	FRCDQ2	91282	WESTPAC BANKING CORP NY	CD	10/10/2014	50,000,000.00	50,008,253.65	49,975,000.00
PSI	NTRD	FRCDQ2	91306	RABOBANK NEDERLAND NV N	Y F	10/15/2013	50,000,000.00	50,000,000.00	50,051,650.00
PSI	NTRD	FRCDQ2	92038	RABOBANK NEDERLAND NV N	Y F	12/20/2013	50,000,000.00	50,000,000.00	49,975,000.00
<b>FRCDQ2 Total</b>							<b>421,500,000.00</b>	<b>421,764,119.31</b>	<b>422,098,350.00</b>
PSI	NTRD	MCPN	91355	FHLB 1.55 (CALLABLE)	1.55000	11/14/2017	50,000,000.00	50,000,000.00	49,374,150.00

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PSI	NTRD	MCPN	91390	FHLB 1.65 (CALLABLE)	1.65000	11/13/2017	50,000,000.00	50,000,000.00	49,200,200.00
PSI	NTRD	MCPN	91668	FHLB 1.625 (CALLABLE)	1.62500	12/18/2017	50,000,000.00	50,000,000.00	49,654,700.00
PSI	NTRD	MCPN	91953	FHLB 1.75 (CALLABLE)	1.75000	12/28/2018	50,000,000.00	50,000,000.00	49,021,850.00
PSI	NTRD	MCPN	91977	FHLB 1.75 (CALLABLE)	1.75000	12/28/2018	50,000,000.00	50,000,000.00	49,021,850.00
PSI	NTRD	MCPN	91978	FHLB 2.00 (CALLABLE)	2.00000	12/28/2018	50,000,000.00	50,000,000.00	48,899,100.00
PSI	NTRD	MCPN	92020	FHLB 2.00 (CALLABLE)	2.00000	1/8/2019	50,000,000.00	50,000,000.00	49,046,700.00
PSI	NTRD	MCPN	92035	FHLB 2.25 (CALLABLE)	2.25000	12/18/2018	50,000,000.00	50,000,000.00	49,080,500.00
PSI	NTRD	MCPN	92162	FHLB 2.50 (CALLABLE)	2.50000	1/25/2019	50,000,000.00	50,000,000.00	49,247,100.00
PSI	NTRD	MCPN	92163	FHLB 2.85 (CALLABLE)	2.85000	1/28/2019	50,000,000.00	50,000,000.00	49,991,200.00
PSI	NTRD	MCPN	92164	FHLB 2.50 (CALLABLE)	2.50000	1/28/2019	50,000,000.00	50,000,000.00	50,042,000.00
PSI	NTRD	MCPN	92177	FHLB 3.00 (CALLABLE)	3.00000	1/28/2019	50,000,000.00	50,000,000.00	49,396,200.00
<b>MCPN Total</b>							<b>600,000,000.00</b>	<b>600,000,000.00</b>	<b>591,975,550.00</b>
PSI	NTRD	MCSA	90103	FHLB 2.25 (CALLABLE)	1.00000	6/5/2017	50,000,000.00	49,995,659.91	49,485,700.00
PSI	NTRD	MCSA	91199	FNMA 0.70 (CALLABLE)	0.70000	9/27/2017	8,380,000.00	8,380,000.00	8,386,578.30
PSI	NTRD	MCSA	91354	FHLB 1.50 (CALLABLE)	1.50000	11/13/2017	50,000,000.00	50,000,000.00	49,429,350.00
PSI	NTRD	MCSA	91665	FNMA 0.75 (CALLABLE)	0.75000	12/11/2017	50,000,000.00	50,000,000.00	50,033,150.00
PSI	NTRD	MCSA	91666	FNMA 0.80 (CALLABLE)	0.80000	12/13/2017	50,000,000.00	50,000,000.00	49,875,750.00
PSI	NTRD	MCSA	91667	FNMA 0.75 (CALLABLE)	0.75000	12/18/2017	50,000,000.00	50,000,000.00	49,736,350.00
PSI	NTRD	MCSA	91685	FNMA 0.75 (CALLABLE)	0.75000	12/13/2017	50,000,000.00	50,000,000.00	49,952,000.00
PSI	NTRD	MCSA	91708	FNMA 0.80 (CALLABLE)	0.80000	12/13/2017	50,000,000.00	50,000,000.00	49,865,200.00
PSI	NTRD	MCSA	92041	FHLB 2.50 (CALLABLE)	2.50000	1/14/2019	50,000,000.00	50,000,000.00	49,247,050.00
PSI	NTRD	MCSA	92161	FHLB 2.50 (CALLABLE)	2.50000	1/28/2019	50,000,000.00	50,000,000.00	50,020,100.00
<b>MCSA Total</b>							<b>458,380,000.00</b>	<b>458,375,659.91</b>	<b>456,031,228.30</b>
PSI	NTRD	NCD1	91715	UNION BANK OF CALIFORNI	A N	2/28/2013	50,000,000.00	50,000,000.00	50,004,650.00
PSI	NTRD	NCD1	91772	UNION BANK OF CALIFORNI	A N	2/28/2013	50,000,000.00	50,000,000.00	50,004,250.00
PSI	NTRD	NCD1	91816	WELLS FARGO BANK NA CD		3/5/2013	50,000,000.00	50,000,000.00	49,999,500.00
PSI	NTRD	NCD1	91826	WELLS FARGO BANK NA CD		3/6/2013	50,000,000.00	50,000,000.00	49,999,500.00
PSI	NTRD	NCD1	91827	CHASE BANK USA NA CD		3/6/2013	50,000,000.00	50,000,000.00	50,004,200.00
PSI	NTRD	NCD1	91828	CHASE BANK USA NA CD		3/5/2013	50,000,000.00	50,000,000.00	50,004,100.00
PSI	NTRD	NCD1	91876	WELLS FARGO BANK NA CD		3/8/2013	50,000,000.00	50,000,000.00	49,999,500.00
PSI	NTRD	NCD1	91877	WELLS FARGO BANK NA CD		3/8/2013	25,000,000.00	25,000,000.00	24,999,750.00

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PSI	NTRD	NCD1	91923	WELLS FARGO BANK NA CD	0.14000	3/11/2013	50,000,000.00	50,000,000.00	49,999,450.00
PSI	NTRD	NCD1	92106	UNION BANK OF CALIFORNI	A N	3/27/2013	50,000,000.00	50,000,000.00	50,003,050.00
PSI	NTRD	NCD1	92338	UNION BANK OF CALIFORNI	A N	3/28/2013	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	NCD1	92339	UNION BANK OF CALIFORNI	A N	3/28/2013	50,000,000.00	50,000,000.00	50,000,000.00
<b>NCD1 Total</b>							<b>575,000,000.00</b>	<b>575,000,000.00</b>	<b>575,017,950.00</b>
PSI	NTRD	NOTE	84155	USTN 2.375	2.37500	8/31/2014	50,000,000.00	50,619,672.13	51,679,700.00
PSI	NTRD	NOTE	84156	USTN 2.375	2.37500	8/31/2014	25,000,000.00	25,309,836.07	25,839,850.00
PSI	NTRD	NOTE	85663	USTN 1.375	1.37500	11/30/2015	50,000,000.00	49,057,890.19	51,375,000.00
PSI	NTRD	NOTE	85664	USTN 1.375	1.37500	11/30/2015	50,000,000.00	49,033,390.88	51,375,000.00
PSI	NTRD	NOTE	91161	USTN 0.25	0.25000	10/31/2013	50,000,000.00	50,015,937.50	50,035,150.00
PSI	NTRD	NOTE	91162	USTN 0.25	0.25000	10/31/2013	50,000,000.00	50,015,937.50	50,035,150.00
PSI	NTRD	NOTE	92142	USTN 0.75	0.75000	12/15/2013	50,000,000.00	50,244,444.57	50,251,950.00
PSI	NTRD	NOTE	92143	USTN 0.75	0.75000	12/15/2013	50,000,000.00	50,244,444.57	50,251,950.00
<b>NOTE Total</b>							<b>375,000,000.00</b>	<b>374,541,553.41</b>	<b>380,843,750.00</b>
PSI	NTRD	TBIL	89728	UST BILL	0.16620	3/7/2013	50,000,000.00	49,992,149.31	49,997,900.00
PSI	NTRD	TBIL	89729	UST BILL	0.16620	3/7/2013	50,000,000.00	49,992,149.31	49,997,900.00
PSI	NTRD	TBIL	89954	UST BILL	0.15500	4/4/2013	50,000,000.00	49,986,652.77	49,995,250.00
PSI	NTRD	TBIL	89955	UST BILL	0.15500	4/4/2013	50,000,000.00	49,986,652.77	49,995,250.00
PSI	NTRD	TBIL	89956	UST BILL	0.15500	4/4/2013	50,000,000.00	49,986,652.77	49,995,250.00
PSI	NTRD	TBIL	89957	UST BILL	0.15500	4/4/2013	50,000,000.00	49,986,652.77	49,995,250.00
PSI	NTRD	TBIL	90502	UST BILL	0.20000	6/27/2013	50,000,000.00	49,959,444.45	49,982,750.00
PSI	NTRD	TBIL	90503	UST BILL	0.20000	6/27/2013	50,000,000.00	49,959,444.45	49,982,750.00
PSI	NTRD	TBIL	90504	UST BILL	0.20000	6/27/2013	50,000,000.00	49,959,444.45	49,982,750.00
PSI	NTRD	TBIL	90508	UST BILL	0.20000	6/27/2013	50,000,000.00	49,959,444.45	49,982,750.00
PSI	NTRD	TBIL	91852	UST BILL	0.16000	11/14/2013	50,000,000.00	49,936,444.45	49,953,350.00
PSI	NTRD	TBIL	91854	UST BILL	0.16000	11/14/2013	50,000,000.00	49,936,444.45	49,953,350.00
<b>TBIL Total</b>							<b>600,000,000.00</b>	<b>599,641,576.40</b>	<b>599,814,500.00</b>
PSI	NTRD	YANK1	90490	WESTPAC BANKING CORP NY	CD	6/28/2013	50,000,000.00	50,000,000.00	50,079,950.00
PSI	NTRD	YANK1	90509	ROYAL BANK OF CANADA NY	CD	6/28/2013	50,000,000.00	50,000,000.00	50,071,800.00
PSI	NTRD	YANK1	90555	TORONTO DOMINION BANK N	Y C	6/28/2013	50,000,000.00	50,000,000.00	50,047,100.00

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PSI	NTRD	YANK1	90931	LLOYDS TSB BANK PLC NY	CD	2/20/2013	50,000,000.00	50,000,000.00	50,011,350.00
PSI	NTRD	YANK1	91177	COMMONWEALTH BK OF AU N	Y C	3/29/2013	50,000,000.00	50,000,776.95	50,001,550.00
PSI	NTRD	YANK1	91178	COMMONWEALTH BK OF AU N	Y C	3/29/2013	25,000,000.00	25,000,388.48	25,000,775.00
PSI	NTRD	YANK1	91558	AU & NZ BANKING GRP NY	CD	2/5/2013	50,000,000.00	50,000,000.00	50,000,100.00
PSI	NTRD	YANK1	91565	UBS AG STAMFORD CT CD	0.15000	2/7/2013	50,000,000.00	50,000,000.00	50,000,750.00
PSI	NTRD	YANK1	91594	AU & NZ BANKING GRP NY	CD	2/28/2013	50,000,000.00	50,000,000.00	50,000,750.00
PSI	NTRD	YANK1	91622	COMMONWEALTH BK OF AU N	Y C	5/20/2013	50,000,000.00	50,001,498.41	49,998,450.00
PSI	NTRD	YANK1	91623	COMMONWEALTH BK OF AU N	Y C	5/20/2013	25,000,000.00	25,000,749.21	24,999,225.00
PSI	NTRD	YANK1	91706	UBS AG STAMFORD CT CD	0.15000	2/28/2013	50,000,000.00	50,000,000.00	50,003,100.00
PSI	NTRD	YANK1	91707	UBS AG STAMFORD CT CD	0.15000	2/28/2013	25,000,000.00	25,000,000.00	25,001,550.00
PSI	NTRD	YANK1	91729	NORDEA BANK FINLAND PLC	NY	2/28/2013	50,000,000.00	50,000,000.00	50,002,700.00
PSI	NTRD	YANK1	91730	AU & NZ BANKING GRP NY	CD	2/28/2013	50,000,000.00	50,000,000.00	50,000,750.00
PSI	NTRD	YANK1	91747	NORDEA BANK FINLAND PLC	NY	2/28/2013	50,000,000.00	50,000,000.00	50,002,700.00
PSI	NTRD	YANK1	91771	BARCLAYS BANK PLC NY CD	0.25000	2/1/2013	50,000,000.00	50,000,000.00	50,000,100.00
PSI	NTRD	YANK1	91774	DNB BANK ASA NY CD	0.23000	2/28/2013	50,000,000.00	50,000,000.00	50,003,100.00
PSI	NTRD	YANK1	91833	RABOBANK NEDERLAND NV N	Y C	3/6/2013	40,000,000.00	40,008,787.01	40,011,320.00
PSI	NTRD	YANK1	91835	CIBC NY CD	0.15000	2/28/2013	50,000,000.00	50,000,374.88	50,000,750.00
PSI	NTRD	YANK1	91891	SVENSKA HANDELSBANKEN N	Y C	3/29/2013	50,000,000.00	50,000,388.61	50,001,950.00
PSI	NTRD	YANK1	91907	CREDIT SUISSE NY CD	0.33000	2/12/2013	50,000,000.00	50,002,135.64	50,002,150.00
PSI	NTRD	YANK1	91908	CREDIT SUISSE NY CD	0.33000	2/12/2013	50,000,000.00	50,002,135.64	50,002,150.00
PSI	NTRD	YANK1	91945	UBS AG STAMFORD CT CD	0.17500	4/19/2013	50,000,000.00	50,000,000.00	49,996,200.00
PSI	NTRD	YANK1	91946	NORDEA BANK FINLAND PLC	NY	3/12/2013	50,000,000.00	50,000,000.00	50,001,650.00
PSI	NTRD	YANK1	91951	COMMONWEALTH BK OF AU N	Y C	6/14/2013	50,000,000.00	50,001,845.17	49,998,100.00
PSI	NTRD	YANK1	91967	BARCLAYS BANK PLC NY CD	0.21000	2/28/2013	50,000,000.00	50,000,000.00	50,001,900.00
PSI	NTRD	YANK1	92039	CREDIT SUISSE NY CD	0.32000	2/4/2013	50,000,000.00	50,000,489.13	50,000,650.00
PSI	NTRD	YANK1	92040	CREDIT SUISSE NY CD	0.32000	2/4/2013	25,000,000.00	25,000,244.57	25,000,325.00
PSI	NTRD	YANK1	92042	NORDEA BANK FINLAND PLC	NY	3/29/2013	50,000,000.00	50,000,000.00	50,002,350.00
PSI	NTRD	YANK1	92050	BANK OF NOVA SCOTIA HOU	STO	3/15/2013	50,000,000.00	50,000,574.88	50,004,150.00
PSI	NTRD	YANK1	92053	BANK OF NOVA SCOTIA HOU	STO	3/29/2013	50,000,000.00	50,000,000.00	50,003,150.00
PSI	NTRD	YANK1	92087	LLOYDS TSB BANK PLC NY	CD	2/28/2013	50,000,000.00	50,000,374.88	50,000,750.00
PSI	NTRD	YANK1	92088	LLOYDS TSB BANK PLC NY	CD	2/28/2013	25,000,000.00	25,000,187.44	25,000,375.00
PSI	NTRD	YANK1	92091	BANK OF NOVA SCOTIA HOU	STO	2/27/2013	50,000,000.00	50,000,000.00	50,002,250.00
PSI	NTRD	YANK1	92096	DNB BANK ASA NY CD	0.23000	3/29/2013	50,000,000.00	50,000,000.00	50,003,950.00

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PSI	NTRD	YANK1	92097	BARCLAYS BANK PLC NY CD	0.20000	3/29/2013	50,000,000.00	50,000,000.00	50,003,150.00
PSI	NTRD	YANK1	92098	BARCLAYS BANK PLC NY CD	0.20000	3/29/2013	25,000,000.00	25,000,000.00	25,001,575.00
PSI	NTRD	YANK1	92099	CIBC NY CD	0.13000	3/29/2013	50,000,000.00	50,000,777.54	49,999,200.00
PSI	NTRD	YANK1	92100	CIBC NY CD	0.13000	3/29/2013	25,000,000.00	25,000,388.77	24,999,600.00
PSI	NTRD	YANK1	92107	BANK OF NOVA SCOTIA HOU	STO	2/28/2013	50,000,000.00	50,000,000.00	50,002,300.00
PSI	NTRD	YANK1	92112	SVENSKA HANDELSBANKEN N	Y C	3/29/2013	50,000,000.00	50,000,777.36	50,001,550.00
PSI	NTRD	YANK1	92128	DNB BANK ASA NY CD	0.17000	3/1/2013	50,000,000.00	50,000,000.00	49,999,550.00
PSI	NTRD	YANK1	92129	DNB BANK ASA NY CD	0.17000	3/1/2013	25,000,000.00	25,000,000.00	24,999,775.00
PSI	NTRD	YANK1	92134	BNP PARIBAS SF CD	0.16000	2/1/2013	50,000,000.00	50,000,000.00	49,999,950.00
PSI	NTRD	YANK1	92152	CREDIT AGRICOLE CIB NY	CD	2/1/2013	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	92171	SOCIETE GENERALE NY CD	0.23000	2/8/2013	50,000,000.00	50,000,097.20	50,000,300.00
PSI	NTRD	YANK1	92172	LLOYDS TSB BANK PLC NY	CD	2/5/2013	50,000,000.00	50,000,000.00	49,999,850.00
PSI	NTRD	YANK1	92173	CREDIT AGRICOLE CIB NY	CD	2/15/2013	50,000,000.00	50,000,194.39	50,000,200.00
PSI	NTRD	YANK1	92182	TORONTO DOMINION BANK N	Y C	2/15/2013	50,000,000.00	50,000,000.00	50,000,400.00
PSI	NTRD	YANK1	92211	SVENSKA HANDELSBANKEN N	Y C	2/11/2013	50,000,000.00	50,000,000.00	49,999,650.00
PSI	NTRD	YANK1	92212	SVENSKA HANDELSBANKEN N	Y C	2/28/2013	50,000,000.00	50,000,187.46	49,999,400.00
PSI	NTRD	YANK1	92219	BNP PARIBAS SF CD	0.15000	2/5/2013	25,000,000.00	25,000,000.00	24,999,925.00
PSI	NTRD	YANK1	92223	TORONTO DOMINION BANK N	Y C	2/15/2013	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	92253	DEUTSCHE BANK AG NY CD	0.20000	2/28/2013	50,000,000.00	50,000,374.91	50,000,000.00
PSI	NTRD	YANK1	92264	CREDIT AGRICOLE CIB NY	CD	2/28/2013	50,000,000.00	50,000,374.91	50,000,000.00
PSI	NTRD	YANK1	92265	CREDIT AGRICOLE CIB NY	CD	2/28/2013	25,000,000.00	25,000,187.45	25,000,000.00
PSI	NTRD	YANK1	92280	SOCIETE GENERALE NY CD	0.21000	2/28/2013	50,000,000.00	50,000,374.92	50,000,350.00
PSI	NTRD	YANK1	92281	SOCIETE GENERALE NY CD	0.21000	2/28/2013	25,000,000.00	25,000,187.46	25,000,175.00
PSI	NTRD	YANK1	92283	BANK OF MONTREAL CHICAG	O C	2/25/2013	50,000,000.00	50,000,000.00	49,999,300.00
PSI	NTRD	YANK1	92289	SVENSKA HANDELSBANKEN N	Y C	2/28/2013	50,000,000.00	50,000,000.00	49,999,200.00
PSI	NTRD	YANK1	92302	TORONTO DOMINION BANK N	Y C	2/28/2013	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	92310	DEUTSCHE BANK AG NY CD	0.20000	3/29/2013	50,000,000.00	50,000,777.53	49,998,400.00
PSI	NTRD	YANK1	92315	TORONTO DOMINION BANK N	Y C	3/28/2013	50,000,000.00	50,000,000.00	49,999,200.00
PSI	NTRD	YANK1	92318	TORONTO DOMINION BANK N	Y C	3/28/2013	50,000,000.00	50,000,000.00	49,999,200.00
PSI	NTRD	YANK1	92320	BANK OF NOVA SCOTIA HOU	STO	3/29/2013	50,000,000.00	50,000,000.00	49,998,400.00
PSI	NTRD	YANK1	92321	BANK OF NOVA SCOTIA HOU	STO	3/29/2013	25,000,000.00	25,000,000.00	24,999,200.00
PSI	NTRD	YANK1	92322	BANK OF MONTREAL CHICAG	O C	3/29/2013	50,000,000.00	50,000,000.00	49,998,400.00
PSI	NTRD	YANK1	92323	BANK OF MONTREAL CHICAG	O C	3/29/2013	25,000,000.00	25,000,000.00	24,999,200.00



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PSI	NTRD	YANK1	92336	BNP PARIBAS SF CD	0.16000	2/28/2013	50,000,000.00	50,000,000.00	49,999,600.00
PSI	NTRD	YANK1	92337	BNP PARIBAS SF CD	0.16000	2/28/2013	50,000,000.00	50,000,000.00	49,999,600.00
PSI	NTRD	YANK1	92352	SVENSKA HANDELSBANKEN N	Y C	2/28/2013	50,000,000.00	50,000,000.00	49,999,805.50
PSI	NTRD	YANK1	92353	BANK OF MONTREAL CHICAG	O C	3/5/2013	50,000,000.00	50,000,000.00	49,999,083.50
<b>YANK1 Total</b>							<b>3,315,000,000.00</b>	<b>3,315,025,650.80</b>	<b>3,315,255,409.00</b>
<b>NTRD TOTAL</b>							<b>23,234,846,000.00</b>	<b>23,267,275,703.24</b>	<b>23,287,034,596.17</b>
<b>NTRD HISTORICAL COST</b>							<b>23,321,087,578.98</b>		
PSI	TRADE	FHLM	92306	FHLMC 0.875	0.87500	3/7/2018	50,000,000.00	49,815,198.71	49,656,000.00
<b>FHLM Total</b>							<b>50,000,000.00</b>	<b>49,815,198.71</b>	<b>49,656,000.00</b>
PSI	TRADE	FNMA	92305	FNMA 0.875	0.87500	2/8/2018	50,000,000.00	49,743,280.11	49,632,200.00
<b>FNMA Total</b>							<b>50,000,000.00</b>	<b>49,743,280.11</b>	<b>49,632,200.00</b>
PSI	TRADE	NOTE	92034	USTN 0.75	0.75000	12/31/2017	50,000,000.00	50,024,069.17	49,730,450.00
PSI	TRADE	NOTE	92304	USTN 0.75	0.75000	12/31/2017	50,000,000.00	49,855,710.04	49,730,450.00
PSI	TRADE	NOTE	92346	USTN 0.875	0.87500	1/31/2018	50,000,000.00	50,085,465.17	49,984,400.00
<b>NOTE Total</b>							<b>150,000,000.00</b>	<b>149,965,244.38</b>	<b>149,445,300.00</b>
<b>TRADE TOTAL</b>							<b>250,000,000.00</b>	<b>249,523,723.20</b>	<b>248,733,500.00</b>
<b>TRADE HISTORICAL COST</b>							<b>249,523,479.25</b>		
<b>PSI TOTAL</b>							<b>23,484,846,000.00</b>	<b>23,516,799,426.44</b>	<b>23,535,768,096.17</b>
<b>PSI HISTORICAL COST</b>							<b>23,570,611,058.23</b>		

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SPI	BLPSI	CNFX	88104	GE CAPITAL CORP MTN	3.75000	11/14/2014	1,500,000.00	1,545,816.23	1,579,458.00
				<b>CNFX Total</b>			1,500,000.00	1,545,816.23	1,579,458.00
				<b>BLPSI - BLP SCHOOLS SELF INSURANCE AUTHORITY Total</b>			1,500,000.00	1,545,816.23	1,579,458.00
SPI	GF	1TRD	12057	FLYING TRIANGLE LOAN	5.50000	4/1/2017	66,538.84	66,538.84	66,538.84
SPI	GF	1TRD	16864	FLYING TRIANGLE 1ST	5.50000	1/1/2014	13,557.16	13,557.16	13,557.16
				<b>1TRD Total</b>			80,096.00	80,096.00	80,096.00
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND 1997	5.00000	9/2/2021	4,945,000.00	4,945,000.00	4,945,000.00
				<b>LTBD Total</b>			4,945,000.00	4,945,000.00	4,945,000.00
				<b>GF - GENERAL FUND Total</b>			5,025,096.00	5,025,096.00	5,025,096.00
SPI	MAST	BOND	18810	USTB 7.25	7.25000	5/15/2016	85,000.00	85,708.42	103,700.00
				<b>BOND Total</b>			85,000.00	85,708.42	103,700.00
				<b>MAST - MGMT ATTORNEY SETTLEMENT TRUST Total</b>			85,000.00	85,708.42	103,700.00
SPI	PHHPA	FHLB	90239	FHLB 3.24 (CALLABLE)	3.24000	6/14/2027	818,225.81	817,050.45	818,448.37
SPI	PHHPA	FHLB	90667	FHLB 3.00 (CALLABLE)	3.00000	8/2/2027	8,000,000.00	8,000,000.00	7,919,040.00
				<b>FHLB Total</b>			8,818,225.81	8,817,050.45	8,737,488.37
SPI	PHHPA	FNMA	89221	FNMA 3.00 (CALLABLE)	3.00000	11/28/2025	6,000,000.00	5,994,405.02	5,984,988.00
				<b>FNMA Total</b>			6,000,000.00	5,994,405.02	5,984,988.00
SPI	SANIT	FFCB	91930	FFCB 0.82 (CALLABLE)	0.82000	12/12/2017	130,000.00	129,873.63	128,761.75
				<b>FFCB Total</b>			130,000.00	129,873.63	128,761.75
SPI	SANIT	FHLM	91100	FHLMC 1.00 (CALLABLE)	1.00000	10/16/2017	689,000.00	689,000.00	688,333.74
				<b>FHLM Total</b>			689,000.00	689,000.00	688,333.74
SPI	SANIT	MCSA	89201	FNMA 0.75 (CALLABLE)	0.75000	2/28/2017	1,555,000.00	1,555,000.00	1,555,788.39
SPI	SANIT	MCSA	89211	FHLMC 0.75 (CALLABLE)	0.75000	2/28/2017	227,000.00	227,000.00	227,690.99
SPI	SANIT	MCSA	91182	FNMA 0.55 (CALLABLE)	0.55000	10/17/2017	570,000.00	570,000.00	570,469.11
SPI	SANIT	MCSA	91186	FHLB 0.60 (CALLABLE)	0.60000	10/24/2017	1,400,000.00	1,400,000.00	1,395,251.20

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SANIT	MCSA	91326	FHLB 0.50 (CALLABLE)	0.50000	10/30/2017	600,000.00	600,000.00	599,725.20
SPI	SANIT	MCSA	91608	FNMA 0.60 (CALLABLE)	0.60000	12/11/2017	107,000.00	107,000.00	106,502.99
SPI	SANIT	MCSA	91639	FHLB 0.50 (CALLABLE)	0.50000	12/14/2017	800,000.00	800,000.00	795,783.20
SPI	SANIT	MCSA	91931	FNMA 0.50 (CALLABLE)	0.50000	12/28/2017	188,000.00	188,000.00	186,031.64
<b>MCSA Total</b>							<b>5,447,000.00</b>	<b>5,447,000.00</b>	<b>5,437,242.72</b>
<b>SANIT - SANITATION DISTRICT Total</b>							<b>6,266,000.00</b>	<b>6,265,873.63</b>	<b>6,254,338.21</b>
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0.00000	12/31/2013	2,471,350.54	2,471,350.54	2,471,350.54
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0.00000	12/31/2013	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0.00000	12/31/2013	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0.00000	12/31/2013	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0.00000	12/31/2013	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0.00000	12/31/2013	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0.00000	12/31/2013	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0.00000	12/31/2013	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0.00000	12/31/2013	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0.00000	12/31/2013	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0.00000	12/31/2013	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0.00000	12/31/2013	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0.00000	12/31/2013	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0.00000	12/31/2013	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0.00000	12/31/2013	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0.00000	12/31/2013	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0.00000	12/31/2013	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0.00000	12/31/2013	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0.00000	12/31/2013	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0.00000	12/31/2013	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0.00000	12/31/2013	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0.00000	12/31/2013	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0.00000	12/31/2013	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0.00000	12/31/2013	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0.00000	12/31/2013	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0.00000	12/31/2013	144,533.84	144,533.84	144,533.84

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SPI	SCAQM	CTDQ	61966	S OF C LAIF	0.00000	12/31/2013	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0.00000	12/31/2013	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF	0.00000	12/31/2013	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF	0.00000	12/31/2013	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF	0.00000	12/31/2013	281,845.96	281,845.96	281,845.96
SPI	SCAQM	CTDQ	66800	S OF C LAIF	0.00000	12/31/2013	317,155.30	317,155.30	317,155.30
SPI	SCAQM	CTDQ	67819	S OF C LAIF	0.00000	12/31/2013	363,715.38	363,715.38	363,715.38
SPI	SCAQM	CTDQ	68720	S OF C LAIF	0.00000	12/31/2013	393,812.36	393,812.36	393,812.36
SPI	SCAQM	CTDQ	69520	S OF C LAIF	0.00000	12/31/2013	449,659.59	449,659.59	449,659.59
SPI	SCAQM	CTDQ	70359	S OF C LAIF	0.00000	12/31/2013	491,566.29	491,566.29	491,566.29
SPI	SCAQM	CTDQ	71268	S OF C LAIF	0.00000	12/31/2013	513,938.89	513,938.89	513,938.89
SPI	SCAQM	CTDQ	72329	S OF C LAIF	0.00000	12/31/2013	505,507.65	505,507.65	505,507.65
SPI	SCAQM	CTDQ	73503	S OF C LAIF	0.00000	12/31/2013	515,367.27	515,367.27	515,367.27
SPI	SCAQM	CTDQ	74486	S OF C LAIF	0.00000	12/31/2013	520,380.93	520,380.93	520,380.93
SPI	SCAQM	CTDQ	75694	S OF C LAIF	0.00000	12/31/2013	492,274.30	492,274.30	492,274.30
SPI	SCAQM	CTDQ	77128	S OF C LAIF	0.00000	12/31/2013	410,449.24	410,449.24	410,449.24
SPI	SCAQM	CTDQ	78106	S OF C LAIF	0.00000	12/31/2013	304,980.32	304,980.32	304,980.32
SPI	SCAQM	CTDQ	78999	S OF C LAIF	0.00000	12/31/2013	277,823.10	277,823.10	277,823.10
SPI	SCAQM	CTDQ	79884	S OF C LAIF	0.00000	12/31/2013	252,862.59	252,862.59	252,862.59
SPI	SCAQM	CTDQ	80623	S OF C LAIF	0.00000	12/31/2013	186,831.92	186,831.92	186,831.92
SPI	SCAQM	CTDQ	81267	S OF C LAIF	0.00000	12/31/2013	150,112.75	150,112.75	150,112.75
SPI	SCAQM	CTDQ	81965	S OF C LAIF	0.00000	12/31/2013	89,717.54	89,717.54	89,717.54
SPI	SCAQM	CTDQ	82763	S OF C LAIF	0.00000	12/31/2013	60,335.73	60,335.73	60,335.73
SPI	SCAQM	CTDQ	83551	S OF C LAIF	0.00000	12/31/2013	54,470.06	54,470.06	54,470.06
SPI	SCAQM	CTDQ	84325	S OF C LAIF	0.00000	12/31/2013	55,045.25	55,045.25	55,045.25
SPI	SCAQM	CTDQ	85022	S OF C LAIF	0.00000	12/31/2013	51,349.76	51,349.76	51,349.76
SPI	SCAQM	CTDQ	85933	S OF C LAIF	0.00000	12/31/2013	45,607.02	45,607.02	45,607.02
SPI	SCAQM	CTDQ	86695	S OF C LAIF	0.00000	12/31/2013	49,487.01	49,487.01	49,487.01
SPI	SCAQM	CTDQ	87359	S OF C LAIF	0.00000	12/31/2013	47,004.27	47,004.27	47,004.27
SPI	SCAQM	CTDQ	88084	S OF C LAIF	0.00000	12/31/2013	38,018.48	38,018.48	38,018.48
SPI	SCAQM	CTDQ	88969	S OF C LAIF	0.00000	12/31/2013	38,087.21	38,087.21	38,087.21
SPI	SCAQM	CTDQ	89871	S OF C LAIF	0.00000	12/31/2013	37,344.89	37,344.89	37,344.89
SPI	SCAQM	CTDQ	90623	S OF C LAIF	0.00000	12/31/2013	35,081.45	35,081.45	35,081.45

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SPI	SCAQM	CTDQ	91360	S OF C LAIF	0.00000	12/31/2013	35,267.56	35,267.56	35,267.56
SPI	SCAQM	CTDQ	92236	S OF C LAIF	0.00000	12/31/2013	32,073.73	32,073.73	32,073.73
<b>CTDQ Total</b>							<b>39,568,889.96</b>	<b>39,568,889.96</b>	<b>39,568,889.96</b>
<b>SCAQM - SOUTH COAST AIR QUALITY MGMT Total</b>							<b>39,568,889.96</b>	<b>39,568,889.96</b>	<b>39,568,889.96</b>
SPI	SLIM	CTDQ	22101	S OF C LAIF	0.00000	12/31/2013	3,218,710.97	3,218,710.97	3,218,710.97
SPI	SLIM	CTDQ	23208	S OF C LAIF	0.00000	12/31/2013	27,081.03	27,081.03	27,081.03
SPI	SLIM	CTDQ	23842	S OF C LAIF	0.00000	12/31/2013	83,505.96	83,505.96	83,505.96
SPI	SLIM	CTDQ	24459	S OF C LAIF	0.00000	12/31/2013	94,996.78	94,996.78	94,996.78
SPI	SLIM	CTDQ	25326	S OF C LAIF	0.00000	12/31/2013	104,088.41	104,088.41	104,088.41
SPI	SLIM	CTDQ	26241	S OF C LAIF	0.00000	12/31/2013	110,715.07	110,715.07	110,715.07
SPI	SLIM	CTDQ	27270	S OF C LAIF	0.00000	12/31/2013	117,811.43	117,811.43	117,811.43
SPI	SLIM	CTDQ	28140	S OF C LAIF	0.00000	12/31/2013	118,831.50	118,831.50	118,831.50
SPI	SLIM	CTDQ	28986	S OF C LAIF	0.00000	12/31/2013	117,968.90	117,968.90	117,968.90
SPI	SLIM	CTDQ	29917	S OF C LAIF	0.00000	12/31/2013	115,386.18	115,386.18	115,386.18
SPI	SLIM	CTDQ	31093	S OF C LAIF	0.00000	12/31/2013	114,884.96	114,884.96	114,884.96
SPI	SLIM	CTDQ	31850	S OF C LAIF	0.00000	12/31/2013	119,214.46	119,214.46	119,214.46
SPI	SLIM	CTDQ	32655	S OF C LAIF	0.00000	12/31/2013	120,967.08	120,967.08	120,967.08
SPI	SLIM	CTDQ	33599	S OF C LAIF	0.00000	12/31/2013	119,698.34	119,698.34	119,698.34
SPI	SLIM	CTDQ	34231	S OF C LAIF	0.00000	12/31/2013	124,159.87	124,159.87	124,159.87
SPI	SLIM	CTDQ	35220	S OF C LAIF	0.00000	12/31/2013	128,393.89	128,393.89	128,393.89
SPI	SLIM	CTDQ	35952	S OF C LAIF	0.00000	12/31/2013	130,900.85	130,900.85	130,900.85
SPI	SLIM	CTDQ	36773	S OF C LAIF	0.00000	12/31/2013	129,716.18	129,716.18	129,716.18
SPI	SLIM	CTDQ	37638	S OF C LAIF	0.00000	12/31/2013	132,118.17	132,118.17	132,118.17
SPI	SLIM	CTDQ	38537	S OF C LAIF	0.00000	12/31/2013	134,992.32	134,992.32	134,992.32
SPI	SLIM	CTDQ	39281	S OF C LAIF	0.00000	12/31/2013	132,458.88	132,458.88	132,458.88
SPI	SLIM	CTDQ	40072	S OF C LAIF	0.00000	12/31/2013	124,940.21	124,940.21	124,940.21
SPI	SLIM	CTDQ	40891	S OF C LAIF	0.00000	12/31/2013	125,249.17	125,249.17	125,249.17
SPI	SLIM	CTDQ	41416	S OF C LAIF	0.00000	12/31/2013	124,689.59	124,689.59	124,689.59
SPI	SLIM	CTDQ	42149	S OF C LAIF	0.00000	12/31/2013	132,997.69	132,997.69	132,997.69
SPI	SLIM	CTDQ	43226	S OF C LAIF	0.00000	12/31/2013	140,793.36	140,793.36	140,793.36
SPI	SLIM	CTDQ	44234	S OF C LAIF	0.00000	12/31/2013	152,132.72	152,132.72	152,132.72
SPI	SLIM	CTDQ	45086	S OF C LAIF	0.00000	12/31/2013	164,017.17	164,017.17	164,017.17

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SPI	SLIM	CTDQ	46123	S OF C LAIF	0.00000	12/31/2013	167,897.97	167,897.97	167,897.97
SPI	SLIM	CTDQ	47347	S OF C LAIF	0.00000	12/31/2013	157,924.35	157,924.35	157,924.35
SPI	SLIM	CTDQ	48499	S OF C LAIF	0.00000	12/31/2013	139,856.90	139,856.90	139,856.90
SPI	SLIM	CTDQ	49798	S OF C LAIF	0.00000	12/31/2013	120,525.01	120,525.01	120,525.01
SPI	SLIM	CTDQ	50781	S OF C LAIF	0.00000	12/31/2013	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0.00000	12/31/2013	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0.00000	12/31/2013	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0.00000	12/31/2013	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0.00000	12/31/2013	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0.00000	12/31/2013	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0.00000	12/31/2013	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0.00000	12/31/2013	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0.00000	12/31/2013	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0.00000	12/31/2013	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0.00000	12/31/2013	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF	0.00000	12/31/2013	48,416.11	48,416.11	48,416.11
SPI	SLIM	CTDQ	64003	S OF C LAIF	0.00000	12/31/2013	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0.00000	12/31/2013	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF	0.00000	12/31/2013	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF	0.00000	12/31/2013	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818	S OF C LAIF	0.00000	12/31/2013	108,222.63	108,222.63	108,222.63
SPI	SLIM	CTDQ	68719	S OF C LAIF	0.00000	12/31/2013	118,789.82	118,789.82	118,789.82
SPI	SLIM	CTDQ	69518	S OF C LAIF	0.00000	12/31/2013	136,097.01	136,097.01	136,097.01
SPI	SLIM	CTDQ	70360	S OF C LAIF	0.00000	12/31/2013	151,399.04	151,399.04	151,399.04
SPI	SLIM	CTDQ	71269	S OF C LAIF	0.00000	12/31/2013	158,866.84	158,866.84	158,866.84
SPI	SLIM	CTDQ	72330	S OF C LAIF	0.00000	12/31/2013	159,520.70	159,520.70	159,520.70
SPI	SLIM	CTDQ	73504	S OF C LAIF	0.00000	12/31/2013	165,030.36	165,030.36	165,030.36
SPI	SLIM	CTDQ	74485	S OF C LAIF	0.00000	12/31/2013	168,848.34	168,848.34	168,848.34
SPI	SLIM	CTDQ	75693	S OF C LAIF	0.00000	12/31/2013	161,848.34	161,848.34	161,848.34
SPI	SLIM	CTDQ	77131	S OF C LAIF	0.00000	12/31/2013	136,599.41	136,599.41	136,599.41
SPI	SLIM	CTDQ	78104	S OF C LAIF	0.00000	12/31/2013	102,613.52	102,613.52	102,613.52
SPI	SLIM	CTDQ	79000	S OF C LAIF	0.00000	12/31/2013	93,633.67	93,633.67	93,633.67
SPI	SLIM	CTDQ	79882	S OF C LAIF	0.00000	12/31/2013	86,272.14	86,272.14	86,272.14

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SPI	SLIM	CTDQ	80621	S OF C LAIF	0.00000	12/31/2013	63,895.36	63,895.36	63,895.36
SPI	SLIM	CTDQ	81265	S OF C LAIF	0.00000	12/31/2013	51,337.52	51,337.52	51,337.52
SPI	SLIM	CTDQ	81963	S OF C LAIF	0.00000	12/31/2013	31,005.24	31,005.24	31,005.24
SPI	SLIM	CTDQ	82761	S OF C LAIF	0.00000	12/31/2013	20,942.34	20,942.34	20,942.34
SPI	SLIM	CTDQ	83552	S OF C LAIF	0.00000	12/31/2013	18,906.35	18,906.35	18,906.35
SPI	SLIM	CTDQ	84323	S OF C LAIF	0.00000	12/31/2013	16,628.36	16,628.36	16,628.36
SPI	SLIM	CTDQ	85020	S OF C LAIF	0.00000	12/31/2013	12,936.00	12,936.00	12,936.00
SPI	SLIM	CTDQ	85931	S OF C LAIF	0.00000	12/31/2013	11,519.98	11,519.98	11,519.98
SPI	SLIM	CTDQ	86696	S OF C LAIF	0.00000	12/31/2013	12,561.86	12,561.86	12,561.86
SPI	SLIM	CTDQ	87360	S OF C LAIF	0.00000	12/31/2013	11,931.63	11,931.63	11,931.63
SPI	SLIM	CTDQ	88085	S OF C LAIF	0.00000	12/31/2013	9,650.67	9,650.67	9,650.67
SPI	SLIM	CTDQ	88970	S OF C LAIF	0.00000	12/31/2013	9,668.11	9,668.11	9,668.11
SPI	SLIM	CTDQ	89872	S OF C LAIF	0.00000	12/31/2013	9,479.68	9,479.68	9,479.68
	SLIM	CTDQ	90624	S OF C LAIF	0.00000	12/31/2013	8,966.08	8,966.08	8,966.08
SPI	SLIM	CTDQ	91361	S OF C LAIF	0.00000	12/31/2013	9,020.41	9,020.41	9,020.41
SPI	SLIM	CTDQ	92234	S OF C LAIF	0.00000	12/31/2013	8,203.52	8,203.52	8,203.52
<b>CTDQ Total</b>							<b>10,120,566.30</b>	<b>10,120,566.30</b>	<b>10,120,566.30</b>
<b>SLIM - SCHOOLS LINKED INSURANCE MGMT Total</b>							<b>10,120,566.30</b>	<b>10,120,566.30</b>	<b>10,120,566.30</b>
SPI	WASIA	CTDQ	89873	S OF C LAIF	0.00000	12/31/2013	4,160.52	4,160.52	4,160.52
SPI	WASIA	CTDQ	90625	S OF C LAIF	0.00000	12/31/2013	12,083.56	12,083.56	12,083.56
SPI	WASIA	CTDQ	91362	S OF C LAIF	0.00000	12/31/2013	12,156.78	12,156.78	12,156.78
SPI	WASIA	CTDQ	92235	S OF LAIF	0.00000	12/31/2013	9,736.54	9,736.54	9,736.54
<b>CTDQ Total</b>							<b>38,137.40</b>	<b>38,137.40</b>	<b>38,137.40</b>
<b>WASIA - WHITTIER AREA SCHOOLS INSURANCE AUTHORITY Total</b>							<b>38,137.40</b>	<b>38,137.40</b>	<b>38,137.40</b>
<b>SPI Total</b>							<b>77,421,915.47</b>	<b>77,461,543.41</b>	<b>77,412,662.24</b>
<b>SPI Historical Cost</b>								<b>77,498,392.76</b>	

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 01/31/2013  
TRUSTEE: DEUTSCHE BANK  
ATTACHMENT XI

<u>ISSUE DATE</u>	<u>FUND TITLE</u>	<u>FUND BALANCE</u>
01/05/06	CALABASAS LANDFILL 2005	\$3,326,095.12
07/02/97	COUNTY OF LOS ANGELES - COMMERCIAL PAPER PROGRAM	10,166,384.80
08/31/11	HIGH DESERT COMPLEX SOLAR PROJECTS 2011 QECB	<u>2,386,461.05</u>
	DEUTSCHE BANK - TRUSTEE TOTAL	<u><u>\$15,878,940.97</u></u>



LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 01/31/2013  
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY  
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	C.I. 2658M	\$274,382.56
03/08/06	CCTSA TOBACCO BONDS 2006	28,349,952.65
12/11/96	CFD #2/CI 2656-M REF SERIES A & B	728,731.59
01/15/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	0.00
11/24/09	LAC-CAL 2009 SERIES A	1,000,073.99
12/21/11	LAC-CAL 2011 SERIES A	<u>2,005,285.86</u>
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	<u><u>\$32,358,426.65</u></u>

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 01/31/2013  
TRUSTEE: U.S. BANK  
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/09/93	DISNEY PROJECT 1993	\$15,023,454.75
03/21/12	DISNEY PROJECT, 2012	4,213,429.00
12/02/02	MASTER REFUNDING 2002B	1,784,758.17
03/02/05	MASTER REFUNDING 2005A	26,805,054.72
12/13/06	MASTER REFUNDING 2006 A & B	29,618,911.98
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	410,564,522.09
	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	209,791,187.65
	U.S. BANK - TRUSTEE TOTAL	<u>\$697,801,318.36</u>

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 01/31/2013  
TRUSTEE: LOS ANGELES COUNTY  
ATTACHMENT XI

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

Los Angeles County Treasurer  
 Floating Rate Securities - NTRD PSI Non-Trading  
 As of 01/31/2013  
 Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
<b>CORPORATE AND AGENCY ISSUED-</b>						
CNFL -						
88188	GE CAPITAL CORP FRN	0.91	03/14/13	25,000,000.00	25,000,144.08	Cpn rate=Qtrly US\$LIBOR+60bp.
89735	WESTPAC BANKING CORP NY FRN	0.68	09/16/13	50,000,000.00	50,026,583.46	Cpn rate=Qtrly US\$LIBOR+37.5bp.
88095	GE CAPITAL CORP FRN	1.20	01/07/14	19,150,000.00	19,035,001.77	Cpn rate=Qtrly US\$LIBOR+85bp.
90456	TOYOTA MOTOR CR CORP MTN FRN	0.56	06/26/14	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+25bp
91175	NORDEA BK FINLAND PLC NY FRN	0.96	09/25/15	50,000,000.00	50,131,854.79	Cpn rate=Qtrly US\$LIBOR+65bp
<b>CNFL Totals</b>				<b>194,150,000.00</b>	<b>194,193,584.10</b>	
CNFRQ						
88716	GE CAPITAL CORP FRN	1.11	12/29/14	35,000,000.00	35,000,000.00	Cpn rate=Qtrly Fix-to-float @ 3ML+.80.
89124	GE CAPITAL CORP FRN	1.38	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>	
FRAM2						
91415	FHLB 1.80 (Callable)	1.38	11/14/17	50,000,000.00	50,000,000.00	
<b>FRAM2 Totals</b>				<b>50,000,000.00</b>	<b>50,000,000.00</b>	
FRCQ						
90377	ROYAL BK OF CANADA NY FRN	1.50	06/25/15	50,000,000.00	50,000,000.00	Cpn rate=Qtrly Fix to float till 6/25/13; thereafter 3ML + 10bp
90392	ROYAL BK OF CANADA NY FRN	1.50	06/25/15	50,000,000.00	50,000,000.00	Cpn rate=Qtrly Fix to float till 6/25/13; thereafter 3ML + 10bp
<b>FRCQ Totals</b>				<b>100,000,000.00</b>	<b>100,000,000.00</b>	
FRCDQ2						
90042	RABOBANK NEDERLAND NV NY FRCD	0.46	05/07/13	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+15bp.
88898	COMMONWEALTH BK OF AU NY FRCD	1.06	06/14/13	50,000,000.00	50,002,199.62	Cpn rate=Qtrly US\$LIBOR+75bp.
90491	AU & NZ BANKING GRP NY FRCD	0.31	06/28/13	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR 3mo flat
91179	RABOBANK NEDERLAND NV NY FRCD	0.46	09/30/13	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+15bp.
91306	RABOBANK NEDERLAND NV NY FRCD	0.49	10/15/13	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+15bps
92038	RABOBANK NEDERLAND NV NY FRCD	0.39	12/20/13	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+8bps
89760	NORDEA BK FINLAND PLC NY FRCD	1.23	04/09/14	50,000,000.00	50,005,673.33	Cpn rate=Qtrly US\$LIBOR+88bp.
91282	WESTPAC BANKING CORP NY FRCD	0.65	10/10/14	50,000,000.00	50,008,253.65	Cpn rate=Qtrly US\$LIBOR+30bp.
91255	BK OF NOVA SCOTIA HOUSTON FRCD	1.30	01/12/15	21,500,000.00	21,747,992.71	Cpn rate=Qtrly US\$LIBOR+98bp.
<b>FRCDQ2 Totals</b>				<b>421,500,000.00</b>	<b>421,764,119.31</b>	
<b>CORPORATE AND AGENCY ISSUED TOTAL</b>				<b>825,650,000.00</b>	<b>825,957,703.41</b>	

Los Angeles County Treasurer  
 Floating Rate Securities - NTRD PSI Non-Trading  
 As of 01/31/2013  
 Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
<u>LOS ANGELES COUNTY ISSUED -</u>						
BAN -						
88203	LACCAL BANS	0.65	06/30/14	7,000,000.00	7,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
89778	LACCAL BANS	0.65	06/30/14	10,000,000.00	10,000,000.00	
91813	LACCAL BANS	0.63	06/30/14	10,000,000.00	10,000,000.00	
<b>BAN Totals</b>				<u>27,000,000.00</u>	<u>27,000,000.00</u>	
<b>LOS ANGELES COUNTY ISSUED TOTAL</b>				<u>27,000,000.00</u>	<u>27,000,000.00</u>	
<b>NTRD - PSI NON-TRADING Total</b>				<u>852,650,000.00</u>	<u>852,957,703.41</u>	

LOS ANGELES COUNTY TREASURER  
BOND ANTICIPATION NOTES AND LACCAL  
AS OF 01/31/2013  
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

<u>SEC ID</u>	<u>DESCRIPTION</u>	<u>DRAW DATE</u>	<u>AMOUNT</u>	<u>RATE</u>
88203	LACCAL	11/01/11	7,000,000.00	0.647%
89778	LACCAL	04/06/12	10,000,000.00	0.647%
91813	LACCAL	12/05/12	10,000,000.00	0.632%
			<u>\$ 27,000,000.00</u>	

**Los Angeles County Treasurer**  
**Inventory Report - Totals Section**  
**Security Type Grouping - Cost & Wtd Avg Days To Maturity**  
**As of January 31, 2013**  
**Attachment XIV**

SECURITY TYPE	NON-TRADING		TRADING	
	COST	WTD AVG DTM	COST	WTD AVG DTM
COLLATERALIZED CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
NEGOTIABLE CDS	4,411,789,770.11	84.13 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	4,970,211,369.04	15.16 DAYS	0.00	0.00 DAYS
GOVERNMENTS	974,183,129.81	285.92 DAYS	149,965,244.38	1,805.35 DAYS
AGENCIES	12,585,424,651.66	1,173.53 DAYS	99,558,478.82	1,847.51 DAYS
MUNICIPALS	27,000,000.00	650.19 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	298,666,782.62	519.60 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>\$23,267,275,703.24</b>	<b>673.36 DAYS</b>	<b>\$249,523,723.20</b>	<b>1,822.17 DAYS</b>

Los Angeles County Treasurer  
Inventory Report - Totals Section  
Maturity Range Grouping  
As of January 31, 2013  
Attachment XV

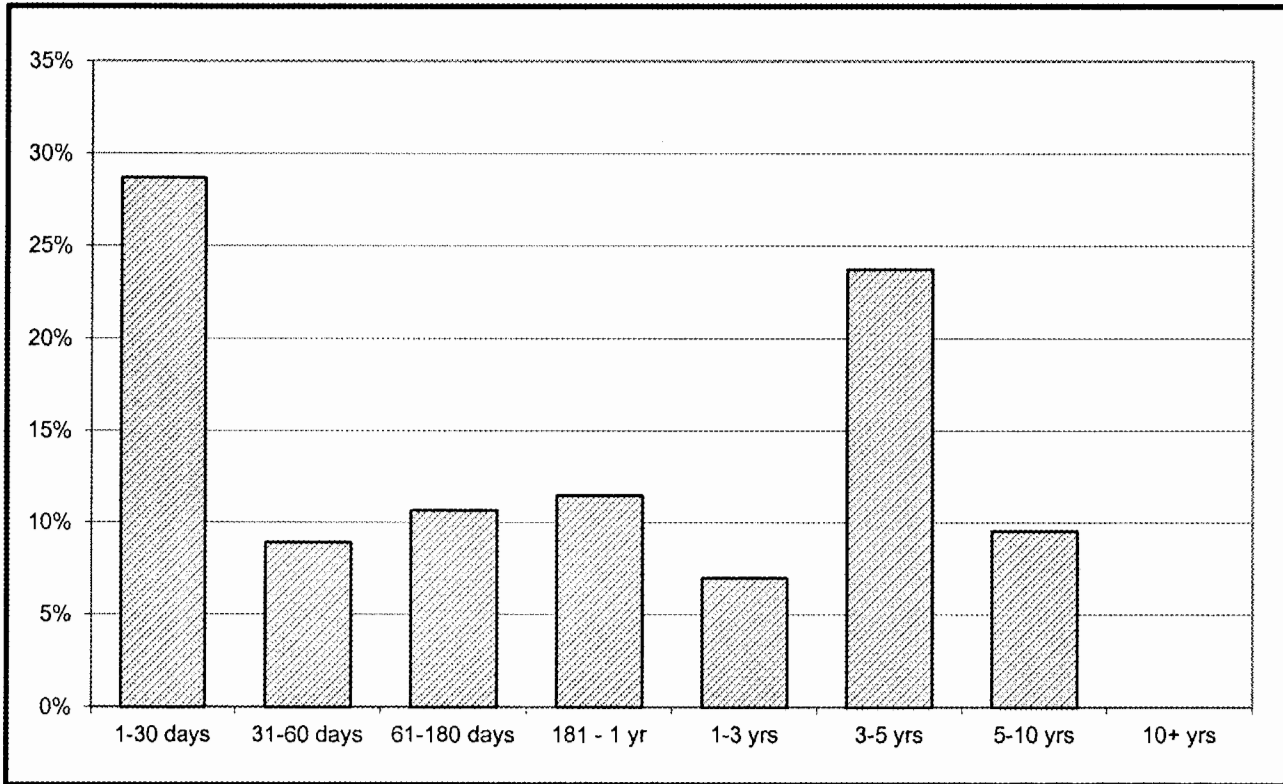
Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
<b>PSI - NTRD/TRD</b>							
1 to 30 Days	02/01/13 - 03/02/13	6,744,478,000.00	28.72	28.72	6,744,238,143.42	28.99	28.99
31 to 60 Days	03/03/13 - 04/01/13	2,096,288,000.00	8.93	37.64	2,096,195,166.28	9.01	38.00
61 to 90 Days	04/02/13 - 05/01/13	470,842,000.00	2.00	39.65	471,425,799.21	2.02	40.02
91 to 120 Days	05/02/13 - 05/31/13	542,168,000.00	2.31	41.96	543,796,969.65	2.34	42.36
121 to 180 Days	06/01/13 - 07/30/13	1,492,493,000.00	6.36	48.31	1,493,568,895.77	6.42	48.78
181 to 270 Days	07/310/13 - 10/28/13	1,120,515,000.00	4.77	53.08	1,123,421,461.42	4.83	53.61
271 to 365 Days	10/29/13 - 01/31/14	1,568,644,000.00	6.68	59.76	1,573,328,584.43	6.76	60.37
1 to 1.5 YEARS	02/01/14 - 08/01/14	658,160,000.00	2.80	62.57	660,262,296.94	2.84	63.21
1.5 to 2 YEARS	08/02/14 - 01/31/15	371,380,000.00	1.58	64.15	373,449,755.73	1.60	64.81
2 to 3 YEARS	01/31/15 - 01/31/16	606,455,000.00	2.58	66.73	607,193,885.99	2.61	67.42
3 to 4 YEARS	01/31/16 - 01/31/17	669,895,000.00	2.85	69.58	688,237,407.39	2.96	70.38
4 to 5 YEARS	1/31/2017 - 01/31/18	4,898,223,000.00	20.86	90.44	4,897,339,002.63	20.40	90.78
5 to 10 YEARS	01/31/18 - 01/31/23	2,245,305,000.00	9.56	100.00	2,244,342,057.58	9.22	100.00
<b>Portfolio Total:</b>		<b>\$23,484,846,000.00</b>			<b>\$23,516,799,426.44</b>		
<b>BLPSI</b>							
1.5 to 2 YEARS	08/02/14 - 01/31/15	1,500,000.00	100.00	100.00	1,545,816.23	100.00	100.00
<b>Portfolio Total:</b>		<b>\$1,500,000.00</b>			<b>\$1,545,816.23</b>		
<b>GF</b>							
281 to 365 Days	10/29/13 - 01/31/14	13,557.16	0.27	0.27	13,557.16	0.27	0.27
4 to 5 YEARS	01/31/17 - 01/31/18	66,538.84	1.32	1.59	66,538.84	1.32	1.59
5 to 10 YEARS	01/31/18 - 01/31/23	4,945,000.00	98.41	100.00	4,945,000.00	98.41	100.00
<b>Portfolio Total:</b>		<b>\$5,025,096.00</b>			<b>\$5,025,096.00</b>		
<b>MAST</b>							
3 to 4 YEARS	01/31/16 - 01/31/17	85,000.00	100.00	100.00	85,708.42	100.00	100.00
<b>Portfolio Total:</b>		<b>\$85,000.00</b>			<b>\$85,708.42</b>		
<b>PHHPA</b>							
10 + YEARS	01/31/23 - 01/31/63	14,818,225.81	100.00	100.00	14,811,455.47	100.00	100.00
<b>Portfolio Total:</b>		<b>\$14,818,225.81</b>			<b>\$14,811,455.47</b>		
<b>SANIT</b>							
4 to 5 YEARS	01/31/17 - 01/31/18	6,266,000.00	100.00	100.00	6,265,873.63	100.00	100.00



Los Angeles County Treasurer  
 Inventory Report - Totals Section  
 Maturity Range Grouping  
 As of January 31, 2013  
 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>Portfolio Total:</b>		<b>\$6,266,000.00</b>			<b>\$6,265,873.63</b>		
<b>SCAQM</b>							
271 to 365 Days	10/29/13 - 01/31/14	<u>39,568,889.96</u>	100.00	100.00	<u>39,568,889.96</u>	100.00	100.00
<b>Portfolio Total:</b>		<b>\$39,568,889.96</b>			<b>\$39,568,889.96</b>		
<b>SLIM</b>							
271 to 365 Days	10/29/13 - 01/31/13	<u>10,120,566.30</u>	100.00	100.00	<u>10,120,566.30</u>	100.00	100.00
<b>Portfolio Total:</b>		<b>\$10,120,566.30</b>			<b>\$10,120,566.30</b>		
<b>WASIA</b>							
271 to 365 Days	10/29/13 - 01/31/14	<u>38,137.40</u>	100.00	100.00	<u>38,137.40</u>	100.00	100.00
<b>Portfolio Total:</b>		<b>\$38,137.40</b>			<b>\$38,137.40</b>		

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



<u>L.A.C. INVESTMENT POOL</u>		
	<u>In Thousands</u>	<u>%</u>
1 - 30 days	\$ 6,744,238	28.68%
31 - 60 days	2,096,195	8.91%
61 - 180 days	2,508,792	10.67%
181 - 1 yr	2,696,750	11.47%
1 - 3 yrs	1,640,906	6.98%
3 - 5 yrs	5,585,576	23.75%
5 - 10 yrs	2,244,342	9.54%
10+ yrs	-	0.00%
	<u>\$ 23,516,799</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 01/31/2013  
ATTACHMENT XVII

<u>ISSUE DATE</u>	<u>FUND TITLE</u>	<u>FUND BALANCE</u>
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	\$10,120,566.30
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,568,889.96
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	<u>38,137.40</u>
	LAIF TOTAL	<u><u>\$49,727,593.66</u></u>

**POOLED MONEY INVESTMENT ACCOUNT**

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

	DECEMBER 2012	DECEMBER 2011	CHANGE
Average Daily Portfolio	\$ 58,927,396	\$ 64,492,821	\$ -5,565,425
Accrued Earnings	\$ 16,322	\$ 20,892	\$ -4,570
Effective Yield	0.326 %	0.382 %	-0.056 %
Average Life-Month End (In Days)	208	256	-48
<b>Total Security Transactions</b>			
Amount	\$ 14,197,504	\$ 17,298,374	\$ -3,100,870
Number	284	347	-63
<b>Total Time Deposit Transactions</b>			
Amount	\$ 1,534,000	\$ 2,209,000	\$ -675,000
Number	75	106	-31
Average Workday Investment Activity	\$ 786,575	\$ 928,923	\$ -142,348
Prescribed Demand Account Balances For Services	\$ 1,463,670	\$ 1,736,967	\$ -273,297

**BILL LOCKYER  
 TREASURER  
 STATE OF CALIFORNIA**

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

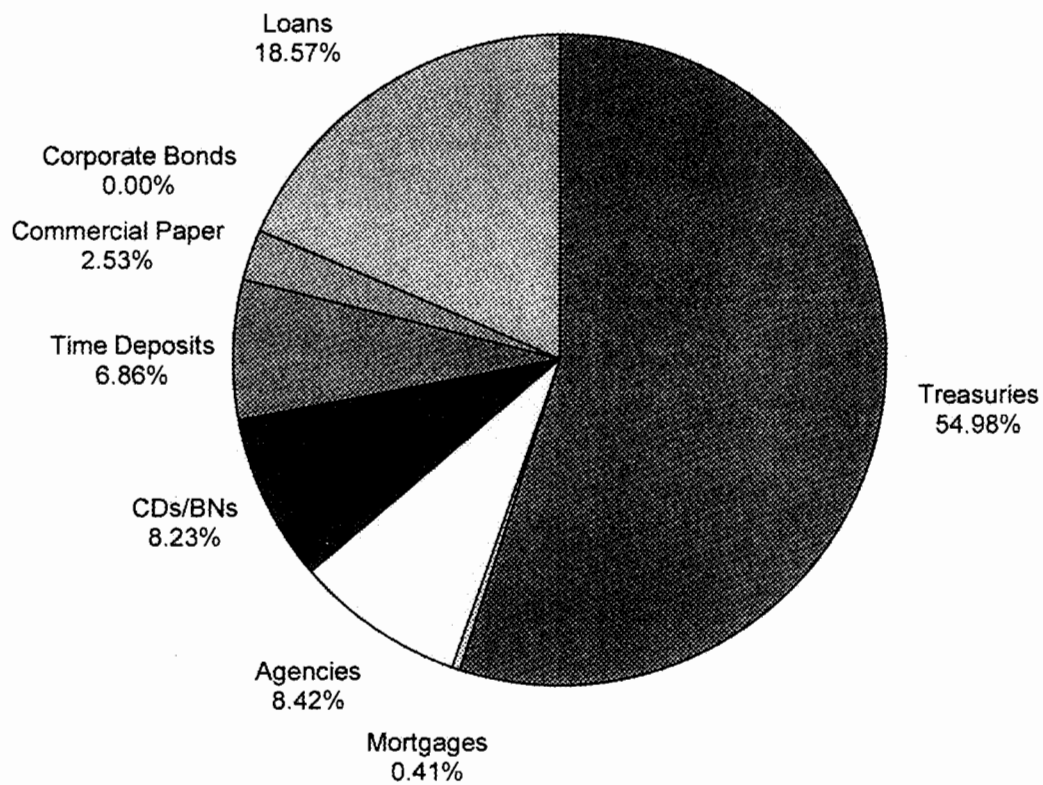
December 31, 2012

<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	\$ 20,014,359	31.67	-0.10
Bonds	0	0.00	0
Notes	14,732,479	23.31	-1.24
Strips	0	0.00	0
<b>Total Government</b>	<b>\$ 34,746,838</b>	<b>54.98</b>	<b>-1.34</b>
Federal Agency Debentures	\$ 1,726,174	2.73	+0.84
Certificates of Deposit	5,200,000	8.23	+2.15
Bank Notes	0	0.00	0
Bankers' Acceptances	0	0.00	0
Repurchases	0	0.00	0
Federal Agency Discount Notes	3,194,941	5.06	-0.26
Time Deposits	4,333,640	6.86	-0.41
GNMAs	5	0.00	0
Commercial Paper	1,599,601	2.53	+0.03
FHLMC/Remics	256,335	0.41	-0.04
Corporate Bonds	0	0.00	0
AB 55 Loans	228,082	0.36	0
GF Loans	11,511,400	18.21	-0.93
NOW Accounts	0	0.00	0
Other	399,962	0.63	-0.04
Reversed Repurchases	0	0.00	0
<b>Total (All Types)</b>	<b>\$ 63,196,978</b>	<b>100.00</b>	

**INVESTMENT ACTIVITY**

	<u>DECEMBER 2012</u>		<u>NOVEMBER 2012</u>	
	<u>NUMBER</u>	<u>AMOUNT</u>	<u>NUMBER</u>	<u>AMOUNT</u>
Pooled Money	284	\$ 14,197,504	371	\$ 18,455,789
Other	25	352,266	21	673,975
Time Deposits	75	1,534,000	97	1,670,480
<b>Totals</b>	<b>384</b>	<b>\$ 16,083,770</b>	<b>489</b>	<b>\$ 20,800,244</b>
PMIA Monthly Average Effective Yield	0.326		0.324	
Year to Date Yield Last Day of Month	0.346		0.350	

# Pooled Money Investment Account Portfolio Composition \$63.2 Billion 12/31/12



**ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>#/</u> <u>DESCRIPTION</u>	<u>CPN</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
<b>12/03/12 REDEMPTIONS</b>									
	CD	UNIONBANK	0.110%	12/03/12	0.110%	50,000	33	5,041.67	0.112
	CD	UNIONBANK	0.110%	12/03/12	0.110%	50,000	33	5,041.67	0.112
	CD	UNIONBANK	0.230%	12/03/12	0.230%	50,000	102	32,583.33	0.233
	CD	UNIONBANK	0.230%	12/03/12	0.230%	50,000	102	32,583.33	0.233
	CP	BNP FIN		12/03/12	0.140%	50,000	3	583.33	0.141
	CP	BNP FIN		12/03/12	0.140%	50,000	3	583.33	0.141
	CP	GECC		12/03/12	0.110%	50,000	12	1,833.33	0.112
	CP	GECC		12/03/12	0.110%	50,000	12	1,833.33	0.112
	CP	GECC		12/03/12	0.110%	50,000	12	1,833.33	0.112
	CP	BARCLY US		12/03/12	0.160%	50,000	13	2,888.89	0.162
	CP	BARCLY US		12/03/12	0.160%	50,000	13	2,888.89	0.162
	CP	BARCLY US		12/03/12	0.160%	50,000	13	2,888.89	0.162
	CP	BARCLY US		12/03/12	0.160%	50,000	13	2,888.89	0.162
	CP	GE CO		12/03/12	0.150%	50,000	19	3,958.33	0.152
	CP	GE CO		12/03/12	0.150%	50,000	19	3,958.33	0.152
	CP	FCAR		12/03/12	0.200%	50,000	31	8,611.11	0.203
	CP	FCAR		12/03/12	0.200%	50,000	31	8,611.11	0.203
	CP	FCAR		12/03/12	0.200%	50,000	31	8,611.11	0.203
	YCD	TOKYO-MIT	0.180%	12/03/12	0.180%	50,000	14	3,500.00	0.183
	YCD	TOKYO-MIT	0.180%	12/03/12	0.180%	50,000	14	3,500.00	0.183
	YCD	TOKYO-MIT	0.180%	12/03/12	0.180%	50,000	14	3,500.00	0.183
	YCD	TOKYO-MIT	0.180%	12/03/12	0.180%	50,000	14	3,500.00	0.183
	YCD	TOKYO-MIT	0.180%	12/03/12	0.180%	50,000	14	3,500.00	0.183
	YCD	CIBC	0.120%	12/03/12	0.120%	50,000	18	3,000.00	0.122
	YCD	CIBC	0.120%	12/03/12	0.120%	50,000	18	3,000.00	0.122
	YCD	CIBC	0.120%	12/03/12	0.120%	50,000	18	3,000.00	0.122
	YCD	CIBC	0.120%	12/03/12	0.120%	50,000	18	3,000.00	0.122
	YCD	CIBC	0.120%	12/03/12	0.120%	50,000	18	3,000.00	0.122
	YCD	CIBC	0.120%	12/03/12	0.120%	50,000	18	3,000.00	0.122
	YCD	SCOTIA	0.130%	12/03/12	0.130%	50,000	18	3,250.00	0.132
	YCD	SCOTIA	0.130%	12/03/12	0.130%	50,000	18	3,250.00	0.132
	YCD	TORONTO	0.180%	12/03/12	0.175%	50,000	18	4,375.01	0.177
	YCD	TORONTO	0.180%	12/03/12	0.175%	50,000	18	4,375.01	0.177
	YCD	TORONTO	0.180%	12/03/12	0.175%	50,000	18	4,375.01	0.177
	YCD	TORONTO	0.180%	12/03/12	0.175%	50,000	18	4,375.01	0.177
	YCD	MONTREAL	0.190%	12/03/12	0.190%	50,000	18	4,750.00	0.193
	YCD	MONTREAL	0.190%	12/03/12	0.190%	50,000	18	4,750.00	0.193
	YCD	SCOTIA	0.160%	12/03/12	0.160%	50,000	46	10,222.22	0.162
	YCD	SCOTIA	0.160%	12/03/12	0.160%	50,000	46	10,222.22	0.162
	YCD	RB CANADA	0.770%	12/03/12	0.770%	50,000	370	395,694.44	0.783
	YCD	RB CANADA	0.770%	12/03/12	0.770%	50,000	370	395,694.44	0.783
	YCD	RB CANADA	0.770%	12/03/12	0.770%	50,000	370	395,694.44	0.783
	YCD	RB CANADA	0.770%	12/03/12	0.770%	50,000	370	395,694.44	0.783

**12/03/12 NO PURCHASES**

**12/04/12 NO REDEMPTIONS**

STATE TREASURER AND LOCAL  
 AGENCY INVESTMENT FUND  
 DECEMBER 2012  
 ATTACHMENT XVII

**ACCOUNT**

DATE	TYPE	DESCRIPTION	CPN	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
<b>12/04/12 PURCHASES</b>									
	YCD	TOKYO-MIT	0.180%	12/11/12	0.180%	50,000			
	YCD	TOKYO-MIT	0.180%	12/11/12	0.180%	50,000			
	YCD	TOKYO-MIT	0.180%	12/13/12	0.180%	50,000			
	YCD	TOKYO-MIT	0.180%	12/13/12	0.180%	50,000			
<b>12/05/12 NO REDEMPTIONS</b>									
<b>12/05/12 PURCHASES</b>									
	YCD	MONTREAL	0.200%	12/31/12	0.200%	50,000			
	YCD	MONTREAL	0.200%	12/31/12	0.200%	50,000			
	YCD	MONTREAL	0.200%	12/31/12	0.200%	50,000			
<b>12/06/12 REDEMPTIONS</b>									
	CP	BARCLY US		12/06/12	0.170%	50,000	9	2,125.00	0.172
	CP	BARCLY US		12/06/12	0.170%	50,000	9	2,125.00	0.172
	CP	BARCLY US		12/06/12	0.170%	50,000	9	2,125.00	0.172
	CP	BARCLY US		12/06/12	0.170%	50,000	9	2,125.00	0.172
<b>12/06/12 PURCHASES</b>									
	CP	GECC		01/02/13	0.100%	50,000			
	CP	GECC		01/02/13	0.100%	50,000			
	YCD	CIBC	0.130%	01/02/13	0.130%	50,000			
	YCD	CIBC	0.130%	01/02/13	0.130%	50,000			
	YCD	CIBC	0.130%	01/02/13	0.130%	50,000			
	YCD	CIBC	0.130%	01/02/13	0.130%	50,000			
<b>12/07/12 REDEMPTIONS</b>									
	YCD	SUMITOMO	0.160%	12/07/12	0.160%	50,000	10	2,222.22	0.162
	YCD	SUMITOMO	0.160%	12/07/12	0.160%	50,000	10	2,222.22	0.162
<b>12/07/12 NO PURCHASES</b>									
<b>12/10/12 REDEMPTIONS</b>									
	CP	TD USA		12/10/12	0.150%	50,000	14	2,916.67	0.152
	CP	TD USA		12/10/12	0.150%	50,000	14	2,916.67	0.152
	CP	GE CO		12/10/12	0.140%	50,000	20	3,888.89	0.142
	CP	GE CO		12/10/12	0.140%	50,000	20	3,888.89	0.142
	YCD	NORINCHUK	0.170%	12/10/12	0.170%	50,000	14	3,305.56	0.172
	YCD	NORINCHUK	0.170%	12/10/12	0.170%	50,000	14	3,305.56	0.172
<b>12/10/12 PURCHASES</b>									
	YCD	SCOTIA	0.130%	01/02/13	0.130%	50,000			
	YCD	SCOTIA	0.130%	01/02/13	0.130%	50,000			
	YCD	SCOTIA	0.130%	01/02/13	0.130%	50,000			





**ACCOUNT**

DATE	TYPE	#	DESCRIPTION	CPN	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
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**12/13/12 REDEMPTIONS (Continued)**

	TR		BILL		12/13/12	0.105%	50,000	364	53,083.33	0.107
	YCD		TOKYO-MIT	0.180%	12/13/12	0.180%	50,000	9	2,250.00	0.183
	YCD		TOKYO-MIT	0.180%	12/13/12	0.180%	50,000	9	2,250.00	0.183

**12/13/12 NO PURCHASES**

**12/14/12 NO REDEMPTIONS**

**12/14/12 NO PURCHASES**

**12/17/12 NO REDEMPTIONS**

**12/17/12 PURCHASES**

	CP		BNP FIN		01/02/13	0.150%	50,000			
	CP		BNP FIN		01/02/13	0.150%	50,000			
	TR		BILL		12/12/13	0.128%	50,000			
	TR		BILL		12/12/13	0.128%	50,000			
	YCD		NORINCHUK	0.170%	01/02/13	0.170%	50,000			
	YCD		NORINCHUK	0.170%	01/02/13	0.170%	50,000			
	YCD		NORINCHUK	0.170%	01/02/13	0.170%	50,000			
	YCD		NORINCHUK	0.170%	01/02/13	0.170%	50,000			
	YCD		TOKYO-MIT	0.180%	01/02/13	0.180%	50,000			
	YCD		TOKYO-MIT	0.180%	01/02/13	0.180%	50,000			

**12/18/12 NO REDEMPTIONS**

**12/18/12 PURCHASES**

	CP		GECC		04/02/13	0.140%	50,000			
	CP		GECC		04/02/13	0.140%	50,000			
	CP		GECC		04/02/13	0.140%	50,000			
	TR		BILL		12/12/13	0.138%	50,000			
	TR		BILL		12/12/13	0.138%	50,000			
	YCD		SUMITOMO	0.160%	01/02/13	0.160%	50,000			
	YCD		SUMITOMO	0.160%	01/02/13	0.160%	50,000			
	YCD		SUMITOMO	0.160%	01/02/13	0.160%	50,000			

**12/19/12 NO REDEMPTIONS**

**12/19/12 PURCHASES**

	TR		BILL		12/12/13	0.145%	50,000			
	TR		BILL		12/12/13	0.145%	50,000			
	TR		BILL		12/12/13	0.145%	50,000			
	TR		BILL		12/12/13	0.145%	50,000			
	YCD		TOKYO-MIT	0.180%	01/02/13	0.180%	50,000			
	YCD		TOKYO-MIT	0.180%	01/02/13	0.180%	50,000			
	YCD		TOKYO-MIT	0.180%	01/02/13	0.180%	50,000			
	YCD		TOKYO-MIT	0.180%	01/02/13	0.180%	50,000			

**ACCOUNT**

DATE	TYPE	#/DESCRIPTION	CPN	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
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**12/19/12 PURCHASES (Continued)**

YCD		NB CANADA	0.180%	01/22/13	0.180%	50,000			
YCD		NB CANADA	0.180%	01/22/13	0.180%	50,000			
YCD		NB CANADA	0.180%	01/22/13	0.180%	50,000			
YCD		NB CANADA	0.180%	01/22/13	0.180%	50,000			
YCD		SVENSKA	0.180%	01/25/13	0.180%	50,000			
YCD		SVENSKA	0.180%	01/25/13	0.180%	50,000			

**12/20/12 NO REDEMPTIONS**

**12/20/12 PURCHASES**

DEB		FHLB	0.140%	06/20/13	0.150%	50,000			
DEB		FHLB	0.140%	06/20/13	0.150%	50,000			
DEB		FHLB	0.140%	06/20/13	0.150%	50,000			
DEB		FHLB	0.140%	06/20/13	0.150%	50,000			
DEB		FHLB	0.140%	06/20/13	0.150%	50,000			
DEB		FHLB	0.140%	06/20/13	0.150%	50,000			
DEB		FHLB	0.140%	06/20/13	0.150%	50,000			
DEB		FHLB	0.140%	06/20/13	0.150%	50,000			
DEB		FHLB	0.140%	06/20/13	0.150%	50,000			
DEB		FHLB	0.140%	06/20/13	0.150%	50,000			
DEB		FHLB	0.140%	06/20/13	0.152%	50,000			
DEB		FHLB	0.140%	06/20/13	0.152%	50,000			
TR		BILL		06/20/13	0.100%	50,000			
TR		BILL		06/20/13	0.100%	50,000			

**12/21/12 NO REDEMPTIONS**

**12/21/12 PURCHASES**

CP		BNP FIN		12/28/12	0.140%	50,000			
CP		BNP FIN		12/28/12	0.140%	50,000			
CP		GECC		04/02/13	0.140%	50,000			
CP		GECC		04/02/13	0.140%	50,000			
CP		GECC		04/02/13	0.140%	50,000			
CP		GECC		04/02/13	0.140%	50,000			
TR		BILL		06/20/13	0.100%	50,000			
TR		BILL		06/20/13	0.100%	50,000			
TR		BILL		06/20/13	0.100%	50,000			
TR		BILL		06/20/13	0.100%	50,000			
TR		BILL		06/20/13	0.103%	50,000			
TR		BILL		06/20/13	0.103%	50,000			
TR		BILL		06/20/13	0.103%	50,000			
TR		BILL		06/20/13	0.103%	50,000			
YCD		NB CANADA	0.190%	01/22/13	0.190%	50,000			
YCD		NB CANADA	0.190%	01/22/13	0.190%	50,000			
YCD		SCOTIA	0.150%	02/01/13	0.150%	50,000			
YCD		SCOTIA	0.150%	02/01/13	0.150%	50,000			
YCD		TORONTO	0.170%	02/01/13	0.170%	50,000			
YCD		TORONTO	0.170%	02/01/13	0.170%	50,000			

**ACCOUNT**

<u>DATE</u>	<u>TYPE</u>	<u>#</u>	<u>DESCRIPTION</u>	<u>CPN</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (\$00)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
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**12/24/12 NO REDEMPTIONS**

**12/24/12 PURCHASES**

CP	GECC				03/29/13	0.120%	50,000			
CP	GECC				03/29/13	0.120%	50,000			
CP	GECC				03/29/13	0.120%	50,000			
TR	BILL				06/20/13	0.110%	50,000			
TR	BILL				06/20/13	0.110%	50,000			
TR	BILL				06/20/13	0.110%	50,000			
TR	BILL				06/20/13	0.110%	50,000			
TR	BILL				06/20/13	0.110%	50,000			
TR	BILL				06/20/13	0.110%	50,000			

**12/26/12 REDEMPTIONS**

CP	GECC				12/26/12	0.130%	50,000	27	4,875.00	0.131
CP	GECC				12/26/12	0.130%	50,000	27	4,875.00	0.131
CP	GECC				12/26/12	0.130%	50,000	27	4,875.00	0.131
CP	GECC				12/26/12	0.130%	50,000	29	5,236.11	0.131
CP	GECC				12/26/12	0.130%	50,000	29	5,236.11	0.131
CP	GECC				12/26/12	0.130%	50,000	29	5,236.11	0.131
CP	GECC				12/26/12	0.130%	50,000	29	5,236.11	0.131
CP	TD USA				12/26/12	0.170%	50,000	36	8,500.00	0.172
YCD	SVENSKA	0.185%			12/26/12	0.185%	50,000	36	9,250.00	0.188
YCD	SVENSKA	0.185%			12/26/12	0.185%	50,000	36	9,250.00	0.188
YCD	SVENSKA	0.185%			12/26/12	0.185%	50,000	36	9,250.00	0.188
YCD	SVENSKA	0.185%			12/26/12	0.185%	50,000	36	9,250.00	0.188

**12/26/12 PURCHASES**

CP	BNP FIN				01/09/13	0.150%	50,000			
CP	BNP FIN				01/09/13	0.150%	50,000			
CP	BNP FIN				01/09/13	0.150%	50,000			
CP	BNP FIN				01/09/13	0.150%	50,000			
TR	BILL				12/12/13	0.145%	50,000			
TR	BILL				12/12/13	0.145%	50,000			
TR	BILL				12/12/13	0.145%	50,000			
TR	BILL				12/12/13	0.145%	50,000			
YCD	NORINCHUK	0.170%			01/07/13	0.170%	50,000			
YCD	NORINCHUK	0.170%			01/07/13	0.170%	50,000			
YCD	NORINCHUK	0.170%			01/07/13	0.170%	50,000			
YCD	NORINCHUK	0.170%			01/07/13	0.170%	50,000			
YCD	CIBC	0.110%			01/09/13	0.110%	50,000			
YCD	CIBC	0.110%			01/09/13	0.110%	50,000			
YCD	CIBC	0.110%			01/09/13	0.110%	50,000			
YCD	TOKYO-MIT	0.180%			01/09/13	0.180%	50,000			
YCD	TOKYO-MIT	0.180%			01/09/13	0.180%	50,000			
YCD	NB CANADA	0.190%			01/25/13	0.190%	50,000			
YCD	NB CANADA	0.190%			01/25/13	0.190%	50,000			
YCD	SVENSKA	0.180%			01/29/13	0.180%	50,000			
YCD	SVENSKA	0.180%			01/29/13	0.180%	50,000			

**ACCOUNT**

DATE	TYPE	#/ DESCRIPTION	CPN	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
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**12/26/12 PURCHASES (Continued)**

	YCD	SVENSKA	0.180%	01/29/13	0.180%	50,000			
	YCD	SVENSKA	0.180%	01/29/13	0.180%	50,000			

**12/27/12 NO REDEMPTIONS**

**12/27/12 PURCHASES**

	CP	BNP FIN		01/22/13	0.150%	50,000			
	CP	BNP FIN		01/22/13	0.150%	50,000			
	TR	BILL		06/27/13	0.120%	50,000			
	TR	BILL		06/27/13	0.120%	50,000			
	TR	BILL		06/27/13	0.120%	50,000			
	TR	BILL		06/27/13	0.120%	50,000			
	TR	BILL		06/27/13	0.120%	50,000			
	TR	BILL		06/27/13	0.120%	50,000			
	TR	BILL		06/27/13	0.120%	50,000			
	TR	BILL		06/27/13	0.120%	50,000			
	TR	BILL		06/27/13	0.120%	50,000			
	TR	BILL		12/12/13	0.143%	50,000			
	TR	BILL		12/12/13	0.143%	50,000			
	TR	BILL		12/12/13	0.143%	50,000			
	TR	BILL		12/12/13	0.143%	50,000			
	YCD	SUMITOMO	0.160%	01/09/13	0.160%	50,000			
	YCD	SUMITOMO	0.160%	01/09/13	0.160%	50,000			
	YCD	SUMITOMO	0.160%	01/09/13	0.160%	50,000			
	YCD	NORINCHUK	0.170%	01/09/13	0.170%	50,000			
	YCD	NORINCHUK	0.170%	01/09/13	0.170%	50,000			
	YCD	CIBC	0.110%	01/22/13	0.110%	50,000			
	YCD	CIBC	0.110%	01/22/13	0.110%	50,000			
	YCD	NB CANADA	0.180%	01/29/13	0.180%	50,000			
	YCD	NB CANADA	0.180%	01/29/13	0.180%	50,000			

**12/28/12 REDEMPTIONS**

	CP	BNP FIN		12/28/12	0.140%	50,000	7	1,361.11	0.142
	CP	BNP FIN		12/28/12	0.140%	50,000	7	1,361.11	0.142
	YCD	MONTREAL	0.200%	12/28/12	0.200%	50,000	28	7,777.78	0.202
	YCD	MONTREAL	0.200%	12/28/12	0.200%	50,000	28	7,777.78	0.202

**12/28/12 PURCHASES**

	TR	BILL		06/27/13	0.105%	50,000			
	TR	BILL		06/27/13	0.105%	50,000			
	TR	BILL		06/27/13	0.105%	50,000			
	TR	BILL		06/27/13	0.105%	50,000			
	TR	BILL		06/27/13	0.105%	50,000			
	TR	BILL		06/27/13	0.105%	50,000			
	YCD	SCOTIA	0.140%	01/22/13	0.140%	50,000			
	YCD	SCOTIA	0.140%	01/22/13	0.140%	50,000			
	YCD	SCOTIA	0.140%	01/22/13	0.140%	50,000			

STATE TREASURER AND LOCAL  
 AGENCY INVESTMENT FUND  
 DECEMBER 2012  
 ATTACHMENT XVII

**ACCOUNT**

DATE	TYPE	#/DESCRIPTION	GNP	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
<b>12/31/12 REDEMPTIONS</b>									
	YCD	MONTREAL	0.200%	12/31/12	0.200%	50,000	26	7,222.22	0.203
	YCD	MONTREAL	0.200%	12/31/12	0.200%	50,000	26	7,222.22	0.203
	YCD	MONTREAL	0.200%	12/31/12	0.200%	50,000	26	7,222.22	0.203
	YCD	MONTREAL	0.200%	12/31/12	0.200%	50,000	32	8,888.89	0.202
	YCD	MONTREAL	0.200%	12/31/12	0.200%	50,000	32	8,888.89	0.202
	YCD	MONTREAL	0.200%	12/31/12	0.200%	50,000	32	8,888.89	0.202

**12/31/12 PURCHASES**

CP	BNP FIN			01/25/13	0.150%	50,000			
CP	BNP FIN			01/25/13	0.150%	50,000			
CP	GECC			03/29/13	0.120%	50,000			
CP	GECC			03/29/13	0.120%	50,000			
CP	GECC			03/29/13	0.120%	50,000			
CP	GECC			03/29/13	0.120%	50,000			
CP	GECC			03/29/13	0.120%	50,000			
CP	GECC			03/29/13	0.120%	50,000			
CP	GECC			04/08/13	0.140%	50,000			
CP	GECC			04/08/13	0.140%	50,000			
CP	GECC			04/08/13	0.140%	50,000			
CP	GECC			04/08/13	0.140%	50,000			
TR	BILL			12/12/13	0.138%	50,000			
TR	BILL			12/12/13	0.138%	50,000			
YCD	SUMITOMO	0.170%		01/22/13	0.170%	50,000			
YCD	SUMITOMO	0.170%		01/22/13	0.170%	50,000			
YCD	SUMITOMO	0.170%		01/22/13	0.170%	50,000			
YCD	SUMITOMO	0.170%		01/22/13	0.170%	50,000			
YCD	SCOTIA	0.130%		02/01/13	0.130%	50,000			
YCD	SCOTIA	0.130%		02/01/13	0.130%	50,000			

**FOOTNOTES**

- a/** 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/** Industry standard purchase yield calculation
- c/** Repurchase Agreement
- d/** Par amount of securities purchased, sold or redeemed
- e/** Securities were purchased and sold as of the same date
- f/** Repurchase Agreement against Reverse Repurchase Agreement
- g/** Outright purchase against Reverse Repurchase Agreement
- h/** Security “SWAP” transactions
- i/** Buy back agreement
- RRS** Reverse Repurchase Agreement
- RRP** Termination of Reverse Repurchase Agreement

**TIME DEPOSITS**

<b><u>ALHAMBRA</u></b>	<b><u>NAME</u></b>	<b><u>DEPOSIT DATE</u></b>	<b><u>YIELD</u></b>	<b><u>PAR AMOUNT (\$)</u></b>	<b><u>MATURITY DATE</u></b>
	New Omni Bank, NA	10/11/12	0.140	3,000,000.00	01/10/13
	New Omni Bank, NA	07/06/12	0.180	2,000,000.00	01/11/13
	New Omni Bank, NA	10/18/12	0.140	2,000,000.00	01/17/13
	New Omni Bank, NA	10/25/12	0.140	2,000,000.00	01/24/13
	New Omni Bank, NA	11/01/12	0.150	2,000,000.00	01/31/13
	New Omni Bank, NA	11/08/12	0.140	2,000,000.00	02/07/13
	New Omni Bank, NA	11/16/12	0.140	2,000,000.00	02/15/13
	New Omni Bank, NA	11/29/12	0.130	2,000,000.00	02/28/13
	New Omni Bank, NA	12/07/12	0.130	1,000,000.00	03/08/13
	New Omni Bank, NA	12/14/12	0.090	2,000,000.00	03/15/13
<b><u>ARCADIA</u></b>					
	American Plus Bank, NA	11/15/12	0.120	240,000.00	02/14/13
<b><u>BEVERLY HILLS</u></b>					
	Bank Leumi USA	10/23/12	0.150	10,000,000.00	01/23/13
<b><u>BREA</u></b>					
	CapitalSource Bank	09/19/12	0.150	40,000,000.00	03/20/13
	Pacific Western Bank	10/12/12	0.150	10,000,000.00	01/11/13
<b><u>CAMARILLO</u></b>					
	First California Bank	10/12/12	0.150	50,000,000.00	01/11/13
<b><u>CHICO</u></b>					
	Tri Counties Bank	12/12/12	0.130	5,000,000.00	03/13/13
<b><u>CHULA VISTA</u></b>					
	Pacific Trust Bank, FSB	10/19/12	0.160	20,000,000.00	01/18/13
	Pacific Trust Bank, FSB	08/02/12	0.190	20,000,000.00	01/31/13
	Pacific Trust Bank, FSB	10/03/12	0.180	20,000,000.00	04/03/13
<b><u>CITY OF INDUSTRY</u></b>					
	EverTrust Bank	11/30/12	0.150	20,000,000.00	03/01/13



**TIME DEPOSITS**

<b><u>NAME</u></b>	<b><u>DEPOSIT DATE</u></b>	<b><u>YIELD</u></b>	<b><u>PAR AMOUNT (\$)</u></b>	<b><u>MATURITY DATE</u></b>
<b><u>DIAMOND BAR</u></b>				
Prospectors Federal Credit Union	09/13/12	0.180	4,000,000.00	03/14/13
<b><u>ENCINO</u></b>				
California United Bank	10/04/12	0.190	10,000,000.00	04/04/13
<b><u>FAIRFIELD</u></b>				
Westamerica Bank	10/05/12	0.130	80,000,000.00	01/11/13
Westamerica Bank	10/11/12	0.140	65,000,000.00	01/17/13
Westamerica Bank	11/07/12	0.130	50,000,000.00	02/06/13
Westamerica Bank	11/30/12	0.130	25,000,000.00	03/01/13
<b><u>FOLSOM</u></b>				
Folsom Lake Bank	10/17/12	0.160	1,500,000.00	01/16/13
Folsom Lake Bank	11/02/12	0.180	3,500,000.00	02/01/13
Folsom Lake Bank	11/28/12	0.160	3,000,000.00	02/27/13
<b><u>FRESNO</u></b>				
Central Valley Community Bank	11/28/12	0.150	5,000,000.00	02/27/13
Central Valley Community Bank	12/13/12	0.140	5,000,000.00	03/14/13
<b><u>IRVINE</u></b>				
CommerceWest Bank, NA	10/11/12	0.140	5,000,000.00	01/17/13
CommerceWest Bank, NA	11/02/12	0.150	2,500,000.00	02/01/13
CommerceWest Bank, NA	11/08/12	0.140	2,500,000.00	02/07/13
CommerceWest Bank, NA	12/14/12	0.090	5,000,000.00	03/15/13
First Foundation Bank	08/15/12	0.170	12,000,000.00	02/13/13
First Foundation Bank	09/06/12	0.170	12,000,000.00	03/07/13
First Foundation Bank	10/12/12	0.180	12,000,000.00	04/12/13
<b><u>LAFAYETTE</u></b>				
California Bank of Commerce	07/19/12	0.170	5,000,000.00	01/17/13
California Bank of Commerce	09/14/12	0.160	10,000,000.00	03/15/13
California Bank of Commerce	11/14/12	0.170	5,000,000.00	05/15/13
<b><u>LODI</u></b>				
Farmers & Merchants Bk Cen CA	10/19/12	0.140	35,000,000.00	01/18/13
Farmers & Merchants Bk Cen CA	10/25/12	0.140	35,000,000.00	01/24/13

**TIME DEPOSITS**

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>LODI (Continued)</u></b>				
Farmers & Merchants Bk Cen CA	11/28/12	0.130	35,000,000.00	02/27/13
Farmers & Merchants Bk Cen CA	12/12/12	0.110	20,000,000.00	03/13/13
<b><u>LOS ANGELES</u></b>				
1st Century Bank, NA	10/17/12	0.150	6,000,000.00	01/16/13
1st Century Bank, NA	10/26/12	0.160	12,000,000.00	01/25/13
1st Century Bank, NA	11/02/12	0.170	16,000,000.00	02/01/13
BBCN Bank	10/11/12	0.140	90,000,000.00	01/10/13
BBCN Bank	10/17/12	0.130	45,000,000.00	01/16/13
BBCN Bank	11/28/12	0.130	60,000,000.00	02/27/13
BBCN Bank	12/05/12	0.120	30,000,000.00	03/06/13
BBCN Bank	12/14/12	0.090	75,000,000.00	03/15/13
City National Bank	07/18/12	0.190	50,000,000.00	01/16/13
Commonwealth Business Bank	08/03/12	0.150	5,000,000.00	01/10/13
Commonwealth Business Bank	12/07/12	0.100	5,000,000.00	01/25/13
Commonwealth Business Bank	10/05/12	0.130	5,000,000.00	02/01/13
Commonwealth Business Bank	12/07/12	0.120	5,000,000.00	02/22/13
Commonwealth Business Bank	10/05/12	0.150	5,000,000.00	03/06/13
Commonwealth Business Bank	12/07/12	0.130	5,000,000.00	03/22/13
Commonwealth Business Bank	11/02/12	0.170	5,000,000.00	04/12/13
Eastern International Bank	07/25/12	0.170	1,900,000.00	01/23/13
HSBC Bank USA, NA	11/14/12	0.150	25,000,000.00	02/13/13
Manufacturers Bank	10/12/12	0.130	100,000,000.00	01/11/13
Manufacturers Bank	10/19/12	0.140	50,000,000.00	01/18/13
Manufacturers Bank	12/13/12	0.120	50,000,000.00	03/14/13
Mission Valley Bank	10/17/12	0.200	7,000,000.00	04/17/13
Open Bank	06/28/12	0.210	2,000,000.00	01/04/13
Opus Bank	11/02/12	0.210	30,000,000.00	05/03/13
Pacific City Bank	09/27/12	0.140	20,000,000.00	01/04/13
Pacific City Bank	12/14/12	0.090	4,500,000.00	03/15/13
Pacific City Bank	12/21/12	0.080	20,000,000.00	03/22/13
State Bank of India (California)	09/27/12	0.170	10,000,000.00	01/04/13
State Bank of India (California)	10/04/12	0.150	9,000,000.00	01/10/13
State Bank of India (California)	10/05/12	0.160	3,000,000.00	01/10/13
State Bank of India (California)	10/10/12	0.160	23,000,000.00	01/16/13
State Bank of India (California)	10/18/12	0.170	3,000,000.00	01/17/13
State Bank of India (California)	11/08/12	0.170	2,000,000.00	02/07/13
State Bank of India (California)	11/14/12	0.150	5,000,000.00	02/13/13
State Bank of India (California)	12/12/12	0.140	5,000,000.00	03/13/13
Wilshire State Bank	10/05/12	0.130	78,000,000.00	01/11/13
Wilshire State Bank	10/12/12	0.130	66,000,000.00	01/11/13
Wilshire State Bank	10/18/12	0.140	8,000,000.00	01/17/13
Wilshire State Bank	12/12/12	0.110	39,000,000.00	03/13/13

**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	07/26/12	0.170	1,000,000.00	01/24/13
1st Capital Bank	12/13/12	0.160	5,000,000.00	06/13/13
<b><u>NEWPORT BEACH</u></b>				
Commerce National Bank	10/12/12	0.150	2,500,000.00	01/18/13
Commerce National Bank	09/07/12	0.190	16,000,000.00	03/08/13
Commerce National Bank	12/14/12	0.110	4,000,000.00	03/15/13
<b><u>NORTH HIGHLANDS</u></b>				
SAFE Credit Union	12/07/12	0.160	5,000,000.00	03/08/13
<b><u>OAKDALE</u></b>				
Oak Valley Community Bank	12/06/12	0.130	3,500,000.00	03/07/13
<b><u>OAKLAND</u></b>				
Metropolitan Bank	11/29/12	0.160	1,000,000.00	02/28/13
Metropolitan Bank	10/12/12	0.210	1,500,000.00	04/12/13
Metropolitan Bank	11/02/12	0.220	2,000,000.00	05/03/13
Metropolitan Bank	12/13/12	0.190	4,500,000.00	06/13/13
<b><u>ONTARIO</u></b>				
Citizens Business Bank	10/12/12	0.130	50,000,000.00	01/11/13
Citizens Business Bank	10/26/12	0.140	30,000,000.00	01/25/13
Citizens Business Bank	11/01/12	0.150	30,000,000.00	01/31/13
Citizens Business Bank	11/07/12	0.130	50,000,000.00	02/06/13
Citizens Business Bank	11/15/12	0.120	30,000,000.00	02/14/13
Citizens Business Bank	11/30/12	0.130	25,000,000.00	03/01/13
Citizens Business Bank	12/05/12	0.120	25,000,000.00	03/06/13
<b><u>PALOS VERDES ESTATES</u></b>				
Malaga Bank, FSB	10/11/12	0.120	5,000,000.00	01/10/13
Malaga Bank, FSB	10/26/12	0.120	8,000,000.00	01/25/13
Malaga Bank, FSB	11/02/12	0.130	9,000,000.00	02/01/13
Malaga Bank, FSB	11/08/12	0.120	10,000,000.00	02/07/13
Malaga Bank, FSB	11/30/12	0.110	4,000,000.00	03/01/13
Malaga Bank, FSB	12/05/12	0.100	12,000,000.00	03/06/13

**TIME DEPOSITS**

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>PASADENA</u></b>				
Community Bank	07/18/12	0.190	25,000,000.00	01/16/13
Community Bank	08/17/12	0.200	25,000,000.00	02/15/13
Community Bank	09/19/12	0.170	35,000,000.00	03/20/13
Community Bank	10/05/12	0.190	25,000,000.00	04/05/13
Community Bank	11/07/12	0.200	30,000,000.00	05/08/13
Community Bank	12/12/12	0.180	30,000,000.00	06/12/13
East West Bank	07/19/12	0.190	50,000,000.00	01/17/13
East West Bank	07/25/12	0.190	125,000,000.00	01/23/13
East West Bank	08/10/12	0.190	75,000,000.00	02/08/13
East West Bank	10/26/12	0.200	50,000,000.00	04/26/13
<b><u>PORTERVILLE</u></b>				
Bank of the Sierra	10/05/12	0.160	25,000,000.00	01/04/13
Bank of the Sierra	10/11/12	0.170	5,000,000.00	01/10/13
Bank of the Sierra	11/08/12	0.170	15,000,000.00	02/07/13
Bank of the Sierra	11/15/12	0.150	10,000,000.00	02/14/13
Bank of the Sierra	12/06/12	0.160	25,000,000.00	03/07/13
<b><u>RANCHO CORDOVA</u></b>				
American River Bank	10/10/12	0.160	2,500,000.00	01/09/13
American River Bank	10/05/12	0.160	2,000,000.00	01/11/13
American River Bank	07/18/12	0.200	3,000,000.00	01/16/13
American River Bank	08/03/12	0.190	2,500,000.00	02/01/13
American River Bank	11/08/12	0.170	7,500,000.00	02/07/13
American River Bank	11/15/12	0.150	6,500,000.00	02/14/13
American River Bank	11/29/12	0.160	1,000,000.00	02/28/13
American River Bank	11/08/12	0.210	2,500,000.00	05/09/13
American River Bank	12/13/12	0.190	1,500,000.00	06/13/13
<b><u>REDWOOD CITY</u></b>				
Provident Credit Union	10/18/12	0.180	20,000,000.00	04/18/13
Provident Credit Union	11/29/12	0.180	20,000,000.00	05/30/13
<b><u>RICHMOND</u></b>				
Mechanics Bank, The	07/18/12	0.200	20,000,000.00	01/16/13
Mechanics Bank, The	10/25/12	0.170	20,000,000.00	01/24/13
Mechanics Bank, The	08/16/12	0.210	20,000,000.00	02/14/13

**TIME DEPOSITS**

<b><u>NAME</u></b>	<b><u>DEPOSIT DATE</u></b>	<b><u>YIELD</u></b>	<b><u>PAR AMOUNT (\$)</u></b>	<b><u>MATURITY DATE</u></b>
<b><u>ROCKLIN</u></b>				
Five Star Bank	07/06/12	0.200	14,500,000.00	01/11/13
Five Star Bank	07/18/12	0.190	2,000,000.00	01/16/13
Five Star Bank	08/03/12	0.180	3,000,000.00	02/01/13
Five Star Bank	08/16/12	0.200	8,000,000.00	02/14/13
Five Star Bank	12/13/12	0.160	10,500,000.00	06/13/13
<b><u>ROSEMEAD</u></b>				
Pacific Alliance Bank	10/17/12	0.170	4,000,000.00	01/16/13
Pacific Alliance Bank	12/07/12	0.170	1,500,000.00	03/08/13
<b><u>ROSEVILLE</u></b>				
Community 1st Bank	12/21/12	0.110	2,000,000.00	03/22/13
Rabobank, NA	10/04/12	0.150	50,000,000.00	01/04/13
Rabobank, NA	10/10/12	0.160	100,000,000.00	01/09/13
Rabobank, NA	10/19/12	0.170	100,000,000.00	01/18/13
Rabobank, NA	10/25/12	0.170	50,000,000.00	01/24/13
<b><u>SACRAMENTO</u></b>				
Bank of Sacramento	10/03/12	0.180	6,000,000.00	04/03/13
Bank of Sacramento	10/25/12	0.200	4,000,000.00	04/25/13
Comerica Bank	07/11/12	0.190	50,000,000.00	01/09/13
Comerica Bank	07/18/12	0.190	75,000,000.00	01/16/13
Comerica Bank	08/08/12	0.190	50,000,000.00	02/06/13
Comerica Bank	08/15/12	0.190	25,000,000.00	02/13/13
Comerica Bank	08/30/12	0.190	75,000,000.00	02/28/13
Comerica Bank	12/12/12	0.180	25,000,000.00	06/12/13
Merchants National Bank of Sacramento	10/10/12	0.170	2,000,000.00	04/10/13
Merchants National Bank of Sacramento	11/07/12	0.180	2,000,000.00	05/08/13
Merchants National Bank of Sacramento	11/28/12	0.170	2,000,000.00	05/29/13
Merchants National Bank of Sacramento	12/05/12	0.160	2,000,000.00	06/05/13
River City Bank	11/16/12	0.180	20,000,000.00	05/17/13
River City Bank	11/30/12	0.180	20,000,000.00	05/31/13
River City Bank	12/07/12	0.170	15,000,000.00	06/07/13
Umpqua Bank	11/15/12	0.190	50,000,000.00	05/16/13
<b><u>SAN DIEGO</u></b>				
Mission Federal Credit Union	10/17/12	0.130	10,000,000.00	01/16/13
Torrey Pines Bank	07/05/12	0.180	25,000,000.00	01/10/13
Torrey Pines Bank	11/15/12	0.170	15,000,000.00	05/16/13
Torrey Pines Bank	11/28/12	0.170	25,000,000.00	05/29/13

**TIME DEPOSITS**

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>SAN DIEGO (Continued)</u></b>				
Torrey Pines Bank	12/21/12	0.130	50,000,000.00	06/21/13
<b><u>SAN FRANCISCO</u></b>				
Union Bank, NA	07/26/12	0.190	150,000,000.00	01/24/13
Union Bank, NA	12/06/12	0.190	150,000,000.00	06/06/13
<b><u>SAN JOSE</u></b>				
Heritage Bank of Commerce	07/26/12	0.190	50,000,000.00	01/24/13
Heritage Bank of Commerce	09/28/12	0.170	15,000,000.00	03/29/13
Heritage Bank of Commerce	12/12/12	0.160	20,000,000.00	06/12/13
<b><u>SANTA ROSA</u></b>				
Summit State Bank	07/27/12	0.190	3,500,000.00	01/25/13
Summit State Bank	08/01/12	0.190	4,000,000.00	01/30/13
Summit State Bank	09/07/12	0.190	12,000,000.00	03/08/13
Summit State Bank	10/18/12	0.200	5,000,000.00	04/18/13
Summit State Bank	10/19/12	0.200	4,000,000.00	04/18/13
Summit State Bank	11/07/12	0.200	8,000,000.00	05/08/13
<b><u>SOUTH SAN FRANCISCO</u></b>				
First National Bank of Northern California	12/12/12	0.130	15,000,000.00	03/13/13
First National Bank of Northern California	12/05/12	0.180	4,000,000.00	06/05/13
<b><u>VACAVILLE</u></b>				
Travis Credit Union	07/05/12	0.210	40,000,000.00	01/10/13
<b><u>WALNUT CREEK</u></b>				
Bank of the West	11/01/12	0.170	134,000,000.00	01/31/13
Bank of the West	12/05/12	0.140	66,000,000.00	03/06/13
Bank of the West	09/14/12	0.180	100,000,000.00	03/15/13
<b><u>WEST SACRAMENTO</u></b>				
Community Business Bank	09/28/12	0.160	3,000,000.00	01/04/13
<b>TOTAL TIME DEPOSITS December 2012</b>			<b>4,333,640,000.00</b>	

**BANK DEMAND DEPOSITS**  
**December 2012**  
 (\$ In thousands)

**DAILY BALANCES**

<u>DAY OF MONTH</u>		<u>BALANCES PER BANKS</u>		<u>WARRANTS OUTSTANDING</u>
1	\$	1,410,198	\$	3,855,670
2		1,410,198		3,855,670
3		1,505,378		2,649,073
4		1,677,799		2,452,593
5		1,739,146		2,754,191
6		1,755,440		3,077,928
7		1,676,006		2,740,364
8		1,676,006		2,740,364
9		1,676,006		2,740,364
10		1,067,495		2,137,308
11		1,290,993		2,144,928
12		1,423,901		2,489,175
13		1,829,135		2,503,195
14		1,605,766		2,256,259
15		1,605,766		2,256,259
16		1,605,766		2,260,345
17		1,818,958		2,170,321
18		1,437,624		2,038,780
19		1,418,405		2,357,579
20		1,757,596		2,266,608
21		1,543,452		2,248,694
22		1,543,452		2,248,694
23		1,543,452		2,248,694
24		1,602,106		2,208,124
25		1,602,106		2,208,124
26		1,831,445		2,198,487
27		1,370,032		3,092,014
28		1,101,511		3,270,226
29		1,101,511		3,270,226
30		1,101,511		3,270,226
		2,053,326		3,450,165
<b>AVERAGE DOLLAR DAYS</b>		1,541,338	<sup>a/</sup>	

<sup>a/</sup> The prescribed bank balance for December was \$1,545,512. This consisted of \$1,463,670 in compensating balances for services, balances for uncollected funds of \$86,899 and a deduction of \$5,057 for December delayed deposit credit.

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

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on December 12, 2012, has determined and designated the amount of money available for deposit and investment under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with law, for deposit in demand bank accounts as Compensating Balance for Services 1,463,670,000

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)	12/10/12	12/14/12	\$ 193,498,000	\$ (4,138,142,000)	\$ 4,331,640,000	\$ 193,498,000
(2)	12/17/12	12/21/12	\$ 3,430,000,000	\$ (708,142,000)	\$ 4,331,640,000	\$ 3,623,498,000
(3)	12/24/12	12/28/12	\$ (154,700,000)	\$ (862,842,000)	\$ 4,331,640,000	\$ 3,468,798,000
(4)	12/31/12	01/04/13	\$ 286,900,000	\$ (575,942,000)	\$ 4,331,640,000	\$ 3,755,698,000
(5)	01/07/13	01/11/13	\$ 263,600,000	\$ (312,342,000)	\$ 4,331,640,000	\$ 4,019,298,000
(6)	01/14/13	01/18/13	\$ 3,287,700,000	\$ 2,975,358,000	\$ 4,331,640,000	\$ 7,306,998,000
(7)	01/21/13	01/25/13	\$ 909,000,000	\$ 3,884,358,000	\$ 4,331,640,000	\$ 8,215,998,000
(8)	01/28/13	02/01/13	\$ 1,006,900,000	\$ 4,891,258,000	\$ 4,331,640,000	\$ 9,222,898,000
(9)	02/04/13	02/08/13	\$ (141,900,000)	\$ 4,749,358,000	\$ 4,331,640,000	\$ 9,080,998,000
(10)	02/11/13	02/15/13	\$ (569,300,000)	\$ 4,180,058,000	\$ 4,331,640,000	\$ 8,511,698,000
(11)	02/18/13	02/22/13	\$ 506,500,000	\$ 4,686,558,000	\$ 4,331,640,000	\$ 9,018,198,000

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of 1,463,670,000.

POOLED MONEY INVESTMENT BOARD:

\_\_\_\_\_  
 Chairperson

\_\_\_\_\_  
 Member

\_\_\_\_\_  
 Member

Dated: December 12, 2012

\* Government Code