



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



MARK J. SALADINO
TREASURER AND TAX COLLECTOR

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August 31, 2011

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

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

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

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

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

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

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

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

MJS:NI:rkw

Attachments

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JULY 2011

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

GENERAL PORTFOLIO SCHEDULES

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

ATTACHMENTS

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JULY 2011

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JULY 2011

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

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

XVI. Composition of PSI Portfolio by Maturity Chart

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

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

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

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

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 07/31/11		
At Cost	\$ 23,324,531,347	\$ 73,082,526
At Market	\$ 23,391,834,480	\$ 73,128,013
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	14.15%	0.00%
United States Government and Agency Obligations	53.29%	5.66%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	29.30%	0.00%
Municipal Obligations	0.33%	7.07%
Corporate and Deposit Notes	2.93%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	87.27%
1-60 days	44.38%	0.00%
61 days-1 year	20.17%	86.59%
Over 1 year	35.45%	13.41%
Weighted Average Days to Maturity	557	

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

SCHEDULE A1

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

<u>PSI</u>	<u>S&P</u>	<u>Moody's</u>	<u>% of Portfolio</u>
Commercial Paper	A-1	P-1	29.30%
Corporate and Deposit Notes	A-1	P-1	2.93%
Los Angeles County Securities	AA-	A1	0.33%
Negotiable Certificates of Deposit	A-1	P-1	14.15%
Bankers Acceptance	-	-	0.00%
U.S. Agency Securities	AAA	Aaa	46.07%
U.S. Treasury Securities:			
U.S. Treasury Notes	AAA	Aaa	5.07%
U.S. Treasury Bills	AAA	Aaa	2.15%
			<u>100.00%</u>
 <u>SPI</u>			
Local Agency Investment Fund	Not rated	Not rated	86.59%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	-	-	0.00%
Mortgage Trust Deeds	AA-	Aa2	0.68%
Los Angeles County Securities	AA-	Aa2	7.07%
Negotiable Certificates of Deposit	-	-	0.00%
Guaranteed Investment Contracts	-	-	0.00%
U.S. Agency Securities	AAA	Aaa	5.54%
U.S. Treasury Securities:			
U.S. Treasury Notes	AAA	Aaa	0.00%
U.S. Treasury Bonds	AAA	Aaa	0.12%
			<u>100.00%</u>

POOLED SURPLUS EARNINGS REPORT

JULY 31, 2011

SCHEDULE B

TREASURER POOLED SURPLUS
INVESTMENT PORTFOLIO

Investment Balance 07/31/11	\$ 23,324,531,347
Market Value at 07/31/11	\$ 23,391,834,480
Average Daily Balance	\$ 23,613,682,933
Gains and Losses:	
For the Month	\$ 897,702
For the Past 12 Months	\$ 5,806,828
Unrealized Gains and Losses on Transfers between Portfolio for the Month	\$ -
Earnings for the Month	\$ 22,633,492
Earnings for the Past 12 Months	\$ 316,605,466
Earnings Rate for the Month	1.13%

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

SCHEDULE C

<u>Bank Name</u>	<u>Balance</u>
Bank of America - Concentration	\$ 62,051,510.02 (A)
Bank of the West - Concentration	\$ 89,861,202.23 (B)
Citi Bank - Concentration	\$ -
Union Bank- Concentration	\$ 1,219,389.72
Wells Fargo - Concentration	<u>\$ 558,557.16</u>
Total Ledger Balance for all Banks	<u><u>\$ 153,690,659.13</u></u>

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

(B) \$88.955 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 JULY 2011
AND CASH AVAILABILITY
FOR THE NEXT SIX-MONTH PERIOD

SCHEDULE D

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

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

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

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

Summary of Activity for July 2011

Total Deposits	\$ 5,084,973,705.44
Total Disbursements	\$ 4,299,962,143.37

Discretionary Funds Liquidity Withdrawal Ratio	
As of July 31, 2011	1.40

Six-Month Cash Availability Projection:

<u>Month</u>	<u>Investment</u> <u>Maturities</u>	<u>Deposits</u>	<u>Disbursements</u>	<u>Cumulative</u> <u>Available Cash</u>
August	\$ 7,351,572,000.00	\$ 2,670,500,000.00	\$ 4,266,300,000.00	\$ 5,755,772,000.00
September	\$ 3,450,898,000.00	\$ 2,808,300,000.00	\$ 3,461,500,000.00	\$ 8,553,470,000.00
October	\$ 439,905,000.00	\$ 3,556,400,000.00	\$ 4,050,200,000.00	\$ 8,499,575,000.00
November	\$ 383,175,000.00	\$ 5,441,400,000.00	\$ 3,996,000,000.00	\$ 10,328,150,000.00
December	\$ 1,116,718,000.00	\$ 7,626,200,000.00	\$ 5,381,500,000.00	\$ 13,689,568,000.00
January	\$ 370,000,000.00	\$ 3,541,500,000.00	\$ 5,013,300,000.00	\$ 12,587,768,000.00

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 July 2011, the Treasurer placed \$356.719 million in the Bank of the West Money Market Plus Account and \$5.000 million in the Bank of America Money Market Savings Account in accordance with the Treasurer's authority under California Government Code Section 53633. Of these amounts, \$88.955 million and \$5.000 million respectively, remained in these accounts at month-end. These are collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

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

Included in the Los Angeles County General Fund's SPI are approximately \$0.49 million in trust deeds related to the settlement of Flying Triangle and Abalone Cove landslide litigation. In 1986 and 1987, the Board of Supervisors approved the disbursement of funds for trust deed mortgages as part of the settlements of the Flying Triangle and the Abalone Cove landslide litigation. Such disbursements are authorized under Government Code Section 23004. The trust deeds held by the General Fund are fully secured and have fixed interest rates of either 4.50% or 5.50%.

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

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

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

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

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

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

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

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

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

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

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

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

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

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

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

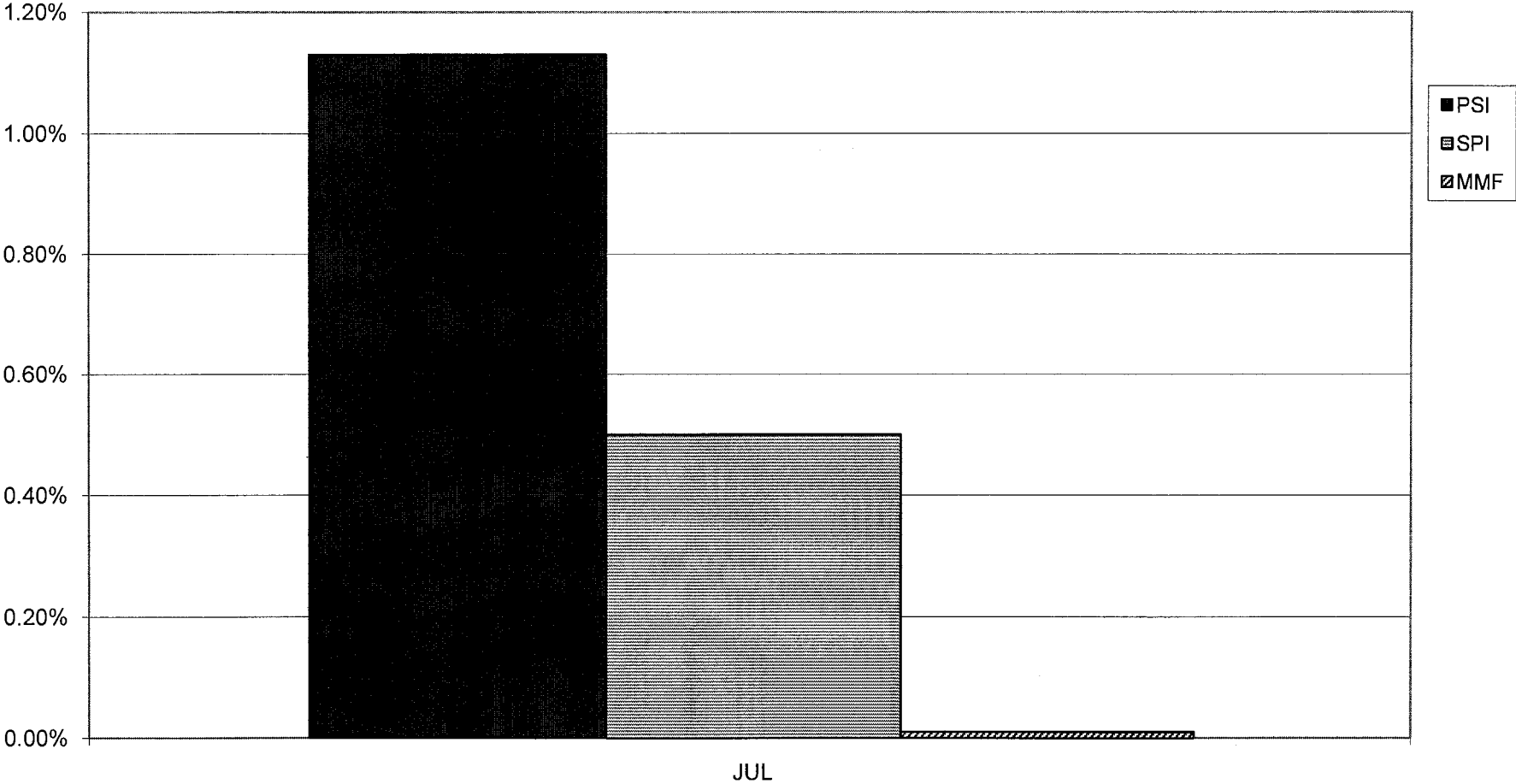
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of July 2011

No exceptions noted.

LOS ANGELES COUNTY TREASURER
 PERFORMANCE REPORT
 PORTFOLIO COST
 THROUGH 07/31/11
 ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS	SPECIFIC PURPOSE INVESTMENTS
	TOTAL COST	TOTAL COST
1	23,817,393,295.82	73,012,314.59
2	23,817,393,295.82	73,012,314.59
3	23,817,393,295.82	73,012,314.59
4	23,817,393,295.82	73,012,314.59
5	23,428,094,170.18	73,009,595.03
6	23,670,944,205.33	73,009,595.03
7	23,602,271,004.83	73,009,595.03
8	23,724,980,226.41	73,008,527.31
9	23,724,980,226.41	73,008,527.31
10	23,724,980,226.41	73,008,527.31
11	23,573,872,686.40	73,008,527.31
12	23,534,366,604.43	73,008,527.31
13	23,510,604,523.71	73,008,527.31
14	23,468,319,417.27	73,008,527.31
15	23,861,447,141.31	73,083,543.43
16	23,861,447,141.31	73,083,543.43
17	23,861,447,141.31	73,083,543.43
18	23,723,348,115.30	73,083,543.43
19	23,842,068,093.23	73,083,543.43
20	23,566,304,738.56	73,083,543.43
21	23,551,203,706.78	73,083,543.43
22	23,547,826,527.76	73,083,543.43
23	23,547,826,527.76	73,083,543.43
24	23,547,826,527.76	73,083,543.43
25	23,436,713,751.66	73,083,543.43
26	23,382,706,497.36	73,083,543.43
27	23,592,677,195.85	73,083,543.43
28	23,487,934,489.08	73,083,543.43
29	23,327,937,754.35	73,083,543.43
30	23,327,937,754.35	73,083,543.43
31	23,324,531,346.77	73,082,525.87
AVG	<u>23,613,682,933.07</u>	<u>73,050,224.37</u>

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



Source: Money Fund Report as of July 31, 2011.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 07/31/11 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) <u>TRADING/NON-TRADING</u>	SPECIFIC PURPOSE <u>INVESTMENT</u>
Revenues:		
Interest Earnings	\$24,981,779	\$30,918
Gains (Losses) on Sales of Non-Trading Securities.	681,561	0
Gains (Losses) on Sales of Trading Securities.	216,141	0
Amortization/Accretion	(3,245,989)	(18)
Prior Accrual Adjustment	<u>0</u>	<u>0</u>
Total Revenues	<u>\$22,633,492</u>	<u>\$30,900</u>
Expenses:		
Interest Expense	0	0
*Investment Management Fee	<u>0</u>	<u>1,500</u>
	<u>\$0</u>	<u>\$1,500</u>
NET INCOME	<u>\$22,633,492</u>	<u>\$29,400</u>

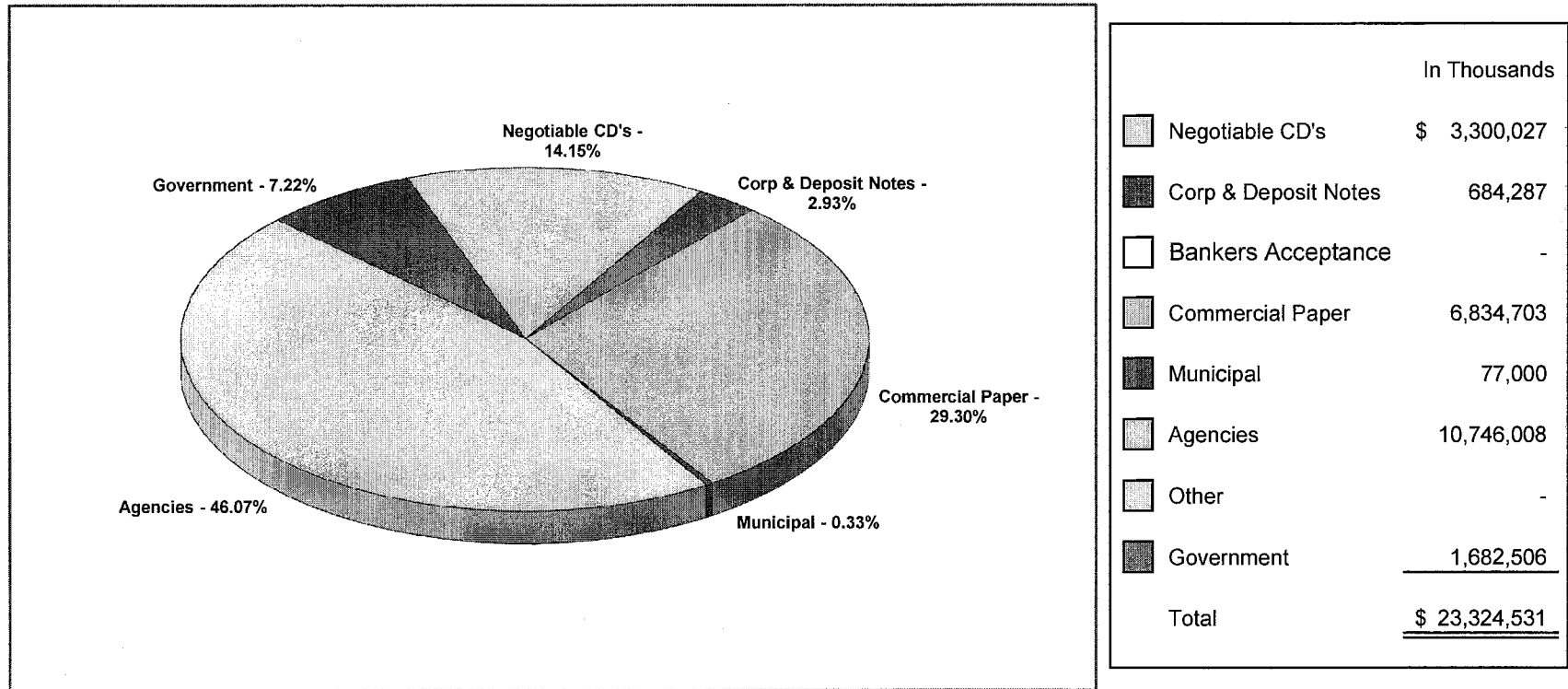
*Estimated and later adjusted.

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

NON-TRADING PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non-Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	54.38%	
Los Angeles County and Related Entities	33.99%	
Consolidated Sanitation Districts		3.96%
Metropolitan Transportation Authority		1.00%
Miscellaneous Agencies Pooled Investments		4.54%
South Coast Air Quality Management District		2.11%
Miscellaneous		0.02%
Total	<u>88.37%</u>	<u>11.63%</u>

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



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

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

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	BNOT	07/01/11	87231	BK OF AMERICA NA BK NOTE	0.17000	09/15/11	50,000,000.00	50,000,000.00	0.00	BNY	MLPF
NTRD	BNOT	07/01/11	87232	BK OF AMERICA NA BK NOTE	0.17000	09/15/11	50,000,000.00	50,000,000.00	0.00	BNY	MLPF
NTRD	BNOT	07/01/11	87247	BK OF AMERICA NA BK NOTE	0.16000	08/30/11	41,000,000.00	41,000,000.00	0.00	BNY	MLPF
NTRD	BNOT	07/21/11	87384	BK OF AMERICA NA BK NOTE	0.18000	09/21/11	50,000,000.00	50,000,000.00	0.00	BNY	MLPF
BNOT Total							191,000,000.00	191,000,000.00	0.00		
NTRD	CPD	07/01/11	87233	THUNDER BAY FUNDING LLC CP	0.12000	08/01/11	25,000,000.00	24,997,416.67	0.00	BNY	LOOP
NTRD	CPD	07/01/11	87234	THUNDER BAY FUNDING LLC CP	0.12000	08/01/11	25,008,000.00	25,005,415.84	0.00	BNY	LOOP
NTRD	CPD	07/01/11	87239	ATLANTIS ONE FUNDING CORP CP	0.13000	08/01/11	50,000,000.00	49,994,402.78	0.00	BNY	ALA
NTRD	CPD	07/01/11	87240	FALCON ASSET SEC CO LLC CP	0.14000	08/24/11	50,000,000.00	49,989,500.00	0.00	BNY	RBCCM
NTRD	CPD	07/01/11	87241	COMMERZBANK US FINANCE INC CP	0.15000	08/16/11	50,000,000.00	49,990,416.67	0.00	BNY	MFR
NTRD	CPD	07/01/11	87242	REGENCY MARKETS NO. 1 LLC CP	0.16000	07/08/11	50,000,000.00	49,998,444.44	0.00	BNY	MS
NTRD	CPD	07/01/11	87243	CIESCO LLC CP	0.14000	08/19/11	50,000,000.00	49,990,472.22	0.00	BNY	CITGM
NTRD	CPD	07/01/11	87244	CRC FUNDING LLC CP	0.14000	08/24/11	50,000,000.00	49,989,500.00	0.00	BNY	CITGM
NTRD	CPD	07/01/11	87245	CAFCO LLC CP	0.14000	08/30/11	50,000,000.00	49,988,333.33	0.00	BNY	LOOP
NTRD	CPD	07/01/11	87248	ABBAY NATIONAL NA LLC CP	0.18000	08/05/11	50,000,000.00	49,991,250.00	0.00	BNY	MFR
NTRD	CPD	07/01/11	87249	HSBC FINANCE CORP CP	0.14000	08/03/11	50,000,000.00	49,993,583.33	0.00	BNY	ALA
NTRD	CPD	07/01/11	87250	HSBC FINANCE CORP CP	0.14000	08/03/11	25,000,000.00	24,996,791.67	0.00	BNY	ALA
NTRD	CPD	07/05/11	87255	CITIGROUP FUNDING INC CP	0.16000	08/19/11	14,000,000.00	13,997,200.00	0.00	BNY	CITGM
NTRD	CPD	07/05/11	87256	ABBAY NATIONAL NA LLC CP	0.16000	08/01/11	50,000,000.00	49,994,000.00	0.00	BNY	MFR
NTRD	CPD	07/05/11	87257	HSBC FINANCE CORP CP	0.14000	08/04/11	50,000,000.00	49,994,166.67	0.00	BNY	MFR
NTRD	CPD	07/06/11	87259	ING US FUNDING LLC CP	0.14000	08/02/11	40,000,000.00	39,995,800.00	0.00	BNY	KEYBANC
NTRD	CPD	07/06/11	87260	TOYOTA MOTOR CREDIT CORP CP	0.15000	09/01/11	25,000,000.00	24,994,062.50	0.00	BNY	TFS
NTRD	CPD	07/06/11	87261	DANSKE CORP CP	0.18000	08/05/11	50,000,000.00	49,992,500.00	0.00	BNY	MFR
NTRD	CPD	07/06/11	87262	ATLANTIS ONE FUNDING CORP CP	0.13000	08/08/11	50,000,000.00	49,994,041.67	0.00	BNY	LOOP
NTRD	CPD	07/06/11	87263	ATLANTIS ONE FUNDING CORP CP	0.13000	08/09/11	50,000,000.00	49,993,861.11	0.00	BNY	CITGM
NTRD	CPD	07/06/11	87264	COMMERZBANK US FINANCE INC CP	0.13000	08/05/11	50,000,000.00	49,994,583.33	0.00	BNY	ALA
NTRD	CPD	07/06/11	87265	SHEFFIELD RECEIVABLES CORP CP	0.12000	08/10/11	33,500,000.00	33,496,091.67	0.00	BNY	ALA
NTRD	CPD	07/06/11	87267	CITIGROUP FUNDING LLC CP	0.15000	08/29/11	25,000,000.00	24,994,375.00	0.00	BNY	CITGM
NTRD	CPD	07/06/11	87268	BARTON CAPITAL LLC CP	0.15000	08/04/11	25,000,000.00	24,996,979.17	0.00	BNY	CITGM
NTRD	CPD	07/06/11	87269	CITIGROUP FUNDING INC CP	0.15000	08/30/11	30,000,000.00	29,993,125.00	0.00	BNY	CITGM
NTRD	CPD	07/06/11	87270	ABBAY NATIONAL NA LLC CP	0.17000	08/03/11	50,000,000.00	49,993,388.89	0.00	BNY	MFR
NTRD	CPD	07/06/11	87271	CITIGROUP FUNDING INC CP	0.20000	09/06/11	18,000,000.00	17,993,800.00	0.00	BNY	CITGM
NTRD	CPD	07/07/11	87276	BARTON CAPITAL LLC CP	0.15000	08/10/11	25,000,000.00	24,996,458.33	0.00	BNY	JPM
NTRD	CPD	07/07/11	87277	ABBAY NATIONAL NA LLC CP	0.17000	08/08/11	50,000,000.00	49,992,444.44	0.00	BNY	MFR
NTRD	CPD	07/07/11	87278	CRC FUNDING LLC CP	0.13000	08/26/11	50,000,000.00	49,990,972.22	0.00	BNY	CITGM
NTRD	CPD	07/07/11	87279	CRC FUNDING LLC CP	0.12000	08/23/11	50,000,000.00	49,992,166.67	0.00	BNY	LOOP
NTRD	CPD	07/07/11	87280	CAFCO LLC CP	0.12000	08/24/11	25,000,000.00	24,996,000.00	0.00	BNY	ALA
NTRD	CPD	07/07/11	87282	CITIGROUP FUNDING INC CP	0.15000	08/18/11	34,000,000.00	33,994,050.00	0.00	BNY	CITGM

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NTRD	CPD	07/07/11	87283	ING US FUNDING LLC CP	0.15500	09/08/11	30,000,000.00	29,991,862.50	0.00	BNY	INGF
NTRD	CPD	07/08/11	87289	CIESCO LLC CP	0.13000	08/24/11	25,000,000.00	24,995,756.94	0.00	BNY	ALA
NTRD	CPD	07/08/11	87290	ATLANTIS ONE FUNDING CORP CP	0.14000	08/09/11	50,000,000.00	49,993,777.78	0.00	BNY	ALA
NTRD	CPD	07/08/11	87291	CAFCO LLC CP	0.13000	08/24/11	21,500,000.00	21,496,350.97	0.00	BNY	JPM
NTRD	CPD	07/08/11	87292	CAFCO LLC CP	0.15000	09/19/11	25,000,000.00	24,992,395.83	0.00	BNY	CITGM
NTRD	CPD	07/08/11	87293	ING US FUNDING LLC CP	0.13000	07/29/11	50,000,000.00	49,996,208.33	0.00	BNY	INGF
NTRD	CPD	07/08/11	87294	FALCON ASSET SEC CO LLC CP	0.13000	08/10/11	31,250,000.00	31,246,276.04	0.00	BNY	RBCCM
NTRD	CPD	07/08/11	87295	BARTON CAPITAL LLC CP	0.17000	08/10/11	20,000,000.00	19,996,883.33	0.00	BNY	KEYBANC
NTRD	CPD	07/08/11	87296	BRYANT PARK FUNDING LLC CP	0.13000	08/02/11	28,000,000.00	27,997,472.22	0.00	BNY	CITGM
NTRD	CPD	07/08/11	87297	ABBAY NATIONAL NA LLC CP	0.17000	08/16/11	50,000,000.00	49,990,791.67	0.00	BNY	MFR
NTRD	CPD	07/08/11	87298	HSBC FINANCE CORP CP	0.13000	08/15/11	50,000,000.00	49,993,138.89	0.00	BNY	MFR
NTRD	CPD	07/11/11	87300	JUPITER SEC CO LLC CP	0.13000	08/10/11	41,649,000.00	41,644,488.03	0.00	BNY	JPM
NTRD	CPD	07/11/11	87303	BARTON CAPITAL LLC CP	0.15000	08/17/11	34,000,000.00	33,994,758.33	0.00	BNY	LOOP
NTRD	CPD	07/11/11	87304	ATLANTIS ONE FUNDING CORP CP	0.14000	08/11/11	50,000,000.00	49,993,972.22	0.00	BNY	ALA
NTRD	CPD	07/11/11	87305	ATLANTIS ONE FUNDING CORP CP	0.14000	08/11/11	13,000,000.00	12,998,432.78	0.00	BNY	ALA
NTRD	CPD	07/11/11	87306	CITIGROUP FUNDING INC CP	0.12000	08/10/11	31,000,000.00	30,996,900.00	0.00	BNY	CITGM
NTRD	CPD	07/12/11	87308	SHEFFIELD RECEIVABLES CORP CP	0.15000	09/01/11	30,000,000.00	29,993,625.00	0.00	BNY	MS
NTRD	CPD	07/12/11	87309	THAMES ASSET GLOBAL SEC INC CP	0.15000	08/12/11	50,000,000.00	49,993,541.67	0.00	BNY	KEYBANC
NTRD	CPD	07/12/11	87310	TOYOTA MOTOR CREDIT CORP CP	0.15000	08/31/11	50,000,000.00	49,989,583.33	0.00	BNY	TFS
NTRD	CPD	07/12/11	87311	COMMERZBANK US FINANCE INC CP	0.15000	08/12/11	50,000,000.00	49,993,541.67	0.00	BNY	MFR
NTRD	CPD	07/12/11	87312	CITIGROUP FUNDING INC CP	0.18000	09/06/11	25,000,000.00	24,993,000.00	0.00	BNY	CITGM
NTRD	CPD	07/13/11	87314	CAFCO LLC CP	0.14000	09/15/11	24,648,000.00	24,641,865.39	0.00	BNY	LOOP
NTRD	CPD	07/13/11	87315	ATLANTIS ONE FUNDING CORP CP	0.14000	08/10/11	50,000,000.00	49,994,555.56	0.00	BNY	RABO
NTRD	CPD	07/13/11	87316	ATLANTIS ONE FUNDING CORP CP	0.17000	09/06/11	50,000,000.00	49,987,013.89	0.00	BNY	ALA
NTRD	CPD	07/13/11	87317	JUPITER SEC CO LLC CP	0.12000	08/11/11	50,000,000.00	49,995,166.67	0.00	BNY	JPM
NTRD	CPD	07/13/11	87318	THAMES ASSET GLOBAL SEC INC CP	0.16000	09/12/11	25,000,000.00	24,993,222.22	0.00	BNY	LOOP
NTRD	CPD	07/13/11	87320	COMMERZBANK US FINANCE INC CP	0.15000	08/16/11	50,000,000.00	49,992,916.67	0.00	BNY	MFR
NTRD	CPD	07/13/11	87321	THAMES ASSET GLOBAL SEC INC CP	0.17000	09/09/11	40,000,000.00	39,989,044.44	0.00	BNY	ALA
NTRD	CPD	07/13/11	87322	BARTON CAPITAL LLC CP	0.16000	08/17/11	25,000,000.00	24,996,111.11	0.00	BNY	CITGM
NTRD	CPD	07/14/11	87301	FALCON ASSET SEC CO LLC CP	0.13000	08/18/11	50,000,000.00	49,993,680.56	0.00	BNY	JPM
NTRD	CPD	07/14/11	87327	TOYOTA MOTOR CREDIT CORP CP	0.15000	08/26/11	29,000,000.00	28,994,804.17	0.00	BNY	TFS
NTRD	CPD	07/14/11	87328	VARIABLE FUNDING CAP CO LLC CP	0.15000	09/14/11	25,000,000.00	24,993,541.67	0.00	BNY	WFI
NTRD	CPD	07/14/11	87329	SHEFFIELD RECEIVABLES CORP CP	0.13000	08/19/11	50,000,000.00	49,993,500.00	0.00	BNY	JPM
NTRD	CPD	07/14/11	87330	ING US FUNDING LLC CP	0.15000	08/08/11	21,000,000.00	20,997,812.50	0.00	BNY	INGF
NTRD	CPD	07/14/11	87331	CRC FUNDING LLC CP	0.17000	10/11/11	35,000,000.00	34,985,290.28	0.00	BNY	LOOP
NTRD	CPD	07/14/11	87332	FALCON ASSET SEC CO LLC CP	0.12000	08/18/11	10,000,000.00	9,998,833.33	0.00	BNY	CITGM
NTRD	CPD	07/14/11	87333	BRYANT PARK FUNDING LLC CP	0.14000	08/15/11	12,659,000.00	12,657,424.66	0.00	BNY	CITGM
NTRD	CPD	07/15/11	87324	THAMES ASSET GLOBAL SEC INC CP	0.15000	08/18/11	50,000,000.00	49,992,916.67	0.00	BNY	CITGM
NTRD	CPD	07/15/11	87335	THAMES ASSET GLOBAL SEC INC CP	0.15000	08/18/11	43,585,000.00	43,578,825.46	0.00	BNY	CITGM

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NTRD	CPD	07/15/11	87343	FALCON ASSET SEC CO LLC CP	0.12000	08/15/11	15,830,000.00	15,828,364.23	0.00	BNY	JPM
NTRD	CPD	07/15/11	87344	REGENCY MARKETS NO. 1 LLC CP	0.12000	07/22/11	50,000,000.00	49,998,833.33	0.00	BNY	JPM
NTRD	CPD	07/15/11	87345	BRYANT PARK FUNDING LLC CP	0.13000	07/22/11	50,000,000.00	49,998,736.11	0.00	BNY	JPM
NTRD	CPD	07/15/11	87346	BRYANT PARK FUNDING LLC CP	0.13000	07/22/11	10,000,000.00	9,999,747.22	0.00	BNY	JPM
NTRD	CPD	07/15/11	87347	ING US FUNDING LLC CP	0.17000	09/02/11	50,000,000.00	49,988,430.56	0.00	BNY	INGF
NTRD	CPD	07/15/11	87348	ATLANTIS ONE FUNDING CORP CP	0.15000	09/02/11	50,000,000.00	49,989,791.67	0.00	BNY	RABO
NTRD	CPD	07/15/11	87349	BARTON CAPITAL LLC CP	0.18000	08/22/11	50,000,000.00	49,990,500.00	0.00	BNY	CITGM
NTRD	CPD	07/15/11	87350	DANSKE CORP CP	0.18000	08/17/11	50,000,000.00	49,991,750.00	0.00	BNY	MFR
NTRD	CPD	07/15/11	87351	REGENCY MARKETS NO. 1 LLC CP	0.20000	10/17/11	25,000,000.00	24,986,944.44	0.00	BNY	MFR
NTRD	CPD	07/15/11	87353	HSBC FINANCE CORP CP	0.13000	08/15/11	43,000,000.00	42,995,186.39	0.00	BNY	MFR
NTRD	CPD	07/15/11	87354	VARIABLE FUNDING CAP CO LLC CP	0.15000	09/19/11	25,000,000.00	24,993,125.00	0.00	BNY	WFI
NTRD	CPD	07/15/11	87355	BARTON CAPITAL LLC CP	0.23000	09/09/11	18,538,000.00	18,531,367.52	0.00	BNY	GS
NTRD	CPD	07/18/11	87357	THAMES ASSET GLOBAL SEC INC CP	0.15000	08/18/11	25,000,000.00	24,996,770.83	0.00	BNY	LOOP
NTRD	CPD	07/18/11	87358	REGENCY MARKETS NO. 1 LLC CP	0.15000	08/17/11	36,000,000.00	35,995,500.00	0.00	BNY	MS
NTRD	CPD	07/18/11	87362	REGENCY MARKETS NO. 1 LLC CP	0.15000	08/16/11	48,726,000.00	48,720,112.28	0.00	BNY	CITGM
NTRD	CPD	07/18/11	87363	BARTON CAPITAL LLC CP	0.17000	08/19/11	30,000,000.00	29,995,466.67	0.00	BNY	KEYBANC
NTRD	CPD	07/19/11	87366	DANSKE CORP CP	0.18500	08/19/11	25,000,000.00	24,996,017.36	0.00	BNY	CITGM
NTRD	CPD	07/19/11	87367	REGENCY MARKETS NO. 1 LLC CP	0.15000	08/17/11	28,741,000.00	28,737,527.13	0.00	BNY	JPM
NTRD	CPD	07/19/11	87368	BARTON CAPITAL LLC CP	0.18000	08/22/11	25,000,000.00	24,995,750.00	0.00	BNY	KEYBANC
NTRD	CPD	07/19/11	87369	TOYOTA MOTOR CREDIT CORP CP	0.14000	09/02/11	30,000,000.00	29,994,750.00	0.00	BNY	TFS
NTRD	CPD	07/19/11	87370	ING US FUNDING LLC CP	0.17000	09/06/11	30,000,000.00	29,993,058.33	0.00	BNY	INGF
NTRD	CPD	07/19/11	87371	CITIGROUP FUNDING INC CP	0.15000	08/30/11	50,000,000.00	49,991,250.00	0.00	BNY	CITGM
NTRD	CPD	07/20/11	87376	DANSKE CORP CP	0.20000	08/23/11	25,000,000.00	24,995,277.78	0.00	BNY	KEYBANC
NTRD	CPD	07/20/11	87377	REGENCY MARKETS NO. 1 LLC CP	0.15000	08/22/11	50,000,000.00	49,993,125.00	0.00	BNY	CITGM
NTRD	CPD	07/20/11	87378	REGENCY MARKETS NO. 1 LLC CP	0.15000	08/22/11	25,000,000.00	24,996,562.50	0.00	BNY	LOOP
NTRD	CPD	07/20/11	87379	CRC FUNDING LLC CP	0.13000	08/30/11	50,000,000.00	49,992,597.22	0.00	BNY	JPM
NTRD	CPD	07/21/11	87385	ATLANTIS ONE FUNDING CORP CP	0.13000	08/26/11	50,000,000.00	49,993,500.00	0.00	BNY	RABO
NTRD	CPD	07/21/11	87386	BARTON CAPITAL LLC CP	0.20000	08/08/11	50,000,000.00	49,995,000.00	0.00	BNY	CITGM
NTRD	CPD	07/21/11	87389	ING US FUNDING LLC CP	0.15500	09/02/11	45,000,000.00	44,991,668.75	0.00	BNY	INGF
NTRD	CPD	07/22/11	87394	TOYOTA MOTOR CREDIT CORP CP	0.13000	09/01/11	25,000,000.00	24,996,298.61	0.00	BNY	TFS
NTRD	CPD	07/22/11	87395	ABBAY NATIONAL NA LLC CP	0.19000	08/24/11	50,000,000.00	49,991,291.67	0.00	BNY	MFR
NTRD	CPD	07/22/11	87396	BARTON CAPITAL LLC CP	0.20000	08/23/11	50,000,000.00	49,991,111.11	0.00	BNY	CITGM
NTRD	CPD	07/22/11	87397	REGENCY MARKETS NO. 1 LLC CP	0.16000	08/22/11	25,000,000.00	24,996,555.56	0.00	BNY	CITGM
NTRD	CPD	07/22/11	87398	BARTON CAPITAL LLC CP	0.20000	08/10/11	25,000,000.00	24,997,361.11	0.00	BNY	KEYBANC
NTRD	CPD	07/22/11	87399	THUNDER BAY FUNDING LLC CP	0.13000	08/23/11	21,958,000.00	21,955,462.63	0.00	BNY	KEYBANC
NTRD	CPD	07/22/11	87401	BRYANT PARK FUNDING LLC CP	0.13000	08/17/11	50,000,000.00	49,995,305.56	0.00	BNY	JPM
NTRD	CPD	07/22/11	87402	CITIGROUP FUNDING INC. CP	0.13000	08/30/11	18,000,000.00	17,997,465.00	0.00	BNY	CITGM
NTRD	CPD	07/22/11	87403	COMMERZBANK US FINANCE INC CP	0.15000	08/29/11	50,000,000.00	49,992,083.33	0.00	BNY	MFR
NTRD	CPD	07/25/11	87407	BARTON CAPITAL LLC CP	0.18000	08/01/11	20,000,000.00	19,999,300.00	0.00	BNY	RBCCM

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NTRD	CPD	07/25/11	87408	VARIABLE FUNDING CAP CO LLC CP	0.12000	08/24/11	25,000,000.00	24,997,500.00	0.00	BNY	WFI
NTRD	CPD	07/25/11	87409	BARTON CAPITAL LLC CP	0.17000	08/01/11	41,000,000.00	40,998,644.72	0.00	BNY	CITGM
NTRD	CPD	07/25/11	87410	CITIGROUP FUNDING INC CP	0.18000	09/12/11	37,000,000.00	36,990,935.00	0.00	BNY	CITGM
NTRD	CPD	07/25/11	87411	COMMERZBANK US FINANCE INC CP	0.13000	08/16/11	50,000,000.00	49,996,027.78	0.00	BNY	MFR
NTRD	CPD	07/26/11	87413	BARTON CAPITAL LLC CP	0.17000	08/05/11	27,000,000.00	26,998,725.00	0.00	BNY	CITGM
NTRD	CPD	07/26/11	87414	FALCON ASSET SEC CO LLC CP	0.14000	09/28/11	25,000,000.00	24,993,777.78	0.00	BNY	JPM
NTRD	CPD	07/26/11	87415	ATLANTIS ONE FUNDING CORP CP	0.13000	08/29/11	50,000,000.00	49,993,861.11	0.00	BNY	LOOP
NTRD	CPD	07/26/11	87416	DANSKE CORP CP	0.19000	08/30/11	30,000,000.00	29,994,458.33	0.00	BNY	CITGM
NTRD	CPD	07/26/11	87417	BRYANT PARK FUNDING LLC CP	0.15000	08/31/11	50,000,000.00	49,992,500.00	0.00	BNY	MS
NTRD	CPD	07/26/11	87418	ABBAY NATIONAL NA LLC CP	0.20000	09/01/11	50,000,000.00	49,989,722.22	0.00	BNY	MFR
NTRD	CPD	07/26/11	87419	SHEFFIELD RECEIVABLES CORP CP	0.14000	08/29/11	13,000,000.00	12,998,281.11	0.00	BNY	MS
NTRD	CPD	07/27/11	87424	ATLANTIS ONE FUNDING CORP CP	0.14000	09/02/11	50,000,000.00	49,992,805.56	0.00	BNY	KEYBANC
NTRD	CPD	07/27/11	87425	CIESCO LLC CP	0.14000	09/08/11	50,000,000.00	49,991,638.89	0.00	BNY	CITGM
NTRD	CPD	07/27/11	87426	ING US FUNDING LLC CP	0.17000	09/06/11	50,000,000.00	49,990,319.44	0.00	BNY	INGF
NTRD	CPD	07/27/11	87427	CIESCO LLC CP	0.14000	09/07/11	25,000,000.00	24,995,916.67	0.00	BNY	CITGM
NTRD	CPD	07/27/11	87428	CAFCO LLC CP	0.14000	09/09/11	50,000,000.00	49,991,444.44	0.00	BNY	CITGM
NTRD	CPD	07/28/11	87432	FALCON ASSET SEC CO LLC CP	0.13000	09/07/11	50,000,000.00	49,992,597.22	0.00	BNY	CITGM
NTRD	CPD	07/28/11	87433	CIESCO LLC CP	0.13000	08/30/11	50,000,000.00	49,994,041.67	0.00	BNY	LOOP
NTRD	CPD	07/28/11	87434	BRYANT PARK FUNDING LLC CP	0.15000	09/01/11	50,000,000.00	49,992,708.33	0.00	BNY	MS
NTRD	CPD	07/28/11	87435	ATLANTIS ONE FUNDING CORP CP	0.20000	08/05/11	25,000,000.00	24,998,888.89	0.00	BNY	CITGM
NTRD	CPD	07/28/11	87437	ABBAY NATIONAL NA LLC CP	0.20000	09/02/11	50,000,000.00	49,990,000.00	0.00	BNY	MFR
NTRD	CPD	07/29/11	87438	VARIABLE FUNDING CAP CO LLC CP	0.14000	09/22/11	50,000,000.00	49,989,305.56	0.00	BNY	WFI
NTRD	CPD	07/29/11	87440	REGENCY MARKETS NO. 1 LLC CP	0.20000	08/10/11	40,000,000.00	39,997,333.33	0.00	BNY	CITGM
NTRD	CPD	07/29/11	87441	BARTON CAPITAL LLC CP	0.21000	08/15/11	35,000,000.00	34,996,529.17	0.00	BNY	LOOP
NTRD	CPD	07/29/11	87442	ABBAY NATIONAL NA LLC CP	0.21000	09/07/11	50,000,000.00	49,988,333.33	0.00	BNY	MFR
NTRD	CPD	07/29/11	87444	CIESCO LLC CP	0.17000	08/22/11	50,000,000.00	49,994,333.33	0.00	BNY	CITGM
CPD Total							<u>5,184,592,000.00</u>	<u>5,183,784,450.18</u>	<u>0.00</u>		
NTRD	FCDN	07/29/11	87443	FFCB D/N	0.16000	09/09/11	25,000,000.00	24,995,333.33	0.00	BNY	CITGM
FCDN Total							<u>25,000,000.00</u>	<u>24,995,333.33</u>	<u>0.00</u>		
NTRD	FHLB	07/20/11	87215	FHLB (CALLABLE)	2.25000	07/20/16	25,000,000.00	24,992,500.00	0.00	BNY	RBCDR
NTRD	FHLB	07/22/11	87202	FHLB (CALLABLE)	2.30000	07/22/16	26,355,000.00	26,328,645.00	0.00	BNY	LOOP
FHLB Total							<u>51,355,000.00</u>	<u>51,321,145.00</u>	<u>0.00</u>		
NTRD	FHLM	07/01/11	87200	FHLMC (CALLABLE)	2.00000	06/29/16	30,000,000.00	29,925,000.00	3,333.33	BNY	RWB
NTRD	FHLM	07/01/11	87209	FHLMC (CALLABLE)	2.00000	06/29/16	30,000,000.00	29,872,500.00	3,333.33	BNY	GPS
NTRD	FHLM	07/13/11	87214	FHLMC (CALLABLE)	1.89000	07/13/16	50,000,000.00	49,638,000.00	0.00	BNY	MORCO
NTRD	FHLM	07/18/11	87181	FHLMC (CALLABLE)	2.12500	07/18/16	25,000,000.00	24,962,500.00	0.00	BNY	MS

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NTRD	FHLM	07/27/11	87274	FHLMC (CALLABLE)	2.31000	07/27/16	25,000,000.00	25,000,000.00	0.00	BNY	WFI
NTRD	FHLM	07/27/11	87275	FHLMC (CALLABLE)	2.31000	07/27/16	25,000,000.00	25,000,000.00	0.00	BNY	RV
FHLM Total							185,000,000.00	184,398,000.00	6,666.66		
NTRD	FNMA	07/05/11	87146	FNMA (CALLABLE)	2.20000	07/05/16	31,275,000.00	31,275,000.00	0.00	BNY	CITGM
NTRD	FNMA	07/05/11	87201	FNMA (CALLABLE)	2.25000	07/05/16	36,000,000.00	35,964,000.00	0.00	BNY	JPM
NTRD	FNMA	07/18/11	87182	FNMA (CALLABLE)	2.10000	07/18/16	50,000,000.00	49,875,000.00	0.00	BNY	CITGM
FNMA Total							117,275,000.00	117,114,000.00	0.00		
NTRD	MCSA	07/13/11	87180	FHLB (CALLABLE)	4.75000	07/13/16	50,000,000.00	50,000,000.00	0.00	BNY	MFR
NTRD	MCSA	07/19/11	87205	FHLB (CALLABLE)	5.00000	07/19/16	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	MCSA	07/19/11	87216	FHLB (CALLABLE)	5.12500	07/19/16	25,000,000.00	25,000,000.00	0.00	BNY	ALA
NTRD	MCSA	07/19/11	87238	FHLB (CALLABLE)	5.75000	07/19/16	50,000,000.00	50,000,000.00	0.00	BNY	JEFF
NTRD	MCSA	07/19/11	87253	FHLB (CALLABLE)	6.00000	07/19/16	25,000,000.00	25,000,000.00	0.00	BNY	MISC
NTRD	MCSA	07/20/11	87183	FHLB (CALLABLE)	5.25000	07/20/16	50,000,000.00	50,000,000.00	0.00	BNY	MIZO
NTRD	MCSA	07/20/11	87204	FHLB (CALLABLE)	5.12500	07/20/16	50,000,000.00	50,000,000.00	0.00	BNY	DBAG
NTRD	MCSA	07/27/11	87254	FHLB (CALLABLE)	6.00000	07/27/16	50,000,000.00	50,000,000.00	0.00	BNY	KEYBANC
MCSA Total							350,000,000.00	350,000,000.00	0.00		
NTRD	NCD1	07/15/11	87337	UNION BK OF CALIFORNIA CD	0.14000	09/12/11	50,000,000.00	50,000,000.00	0.00	BANK	UB
NTRD	NCD1	07/15/11	87338	UNION BK OF CALIFORNIA CD	0.14000	09/15/11	50,000,000.00	50,000,000.00	0.00	BNY	UB
NCD1 Total							100,000,000.00	100,000,000.00	0.00		
NTRD	YANK1	07/01/11	87175	NORDEA BK FINLAND PLC NY CD	0.14000	08/29/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	07/01/11	87178	DNB NOR BANK ASA NY CD	0.14000	09/30/11	50,000,000.00	50,000,000.00	0.00	BNY	MFR
NTRD	YANK1	07/01/11	87179	DNB NOR BANK ASA NY CD	0.14000	09/30/11	25,000,000.00	25,000,000.00	0.00	BNY	MFR
NTRD	YANK1	07/01/11	87196	CREDIT SUISSE NY CD	0.17500	09/30/11	50,000,000.00	50,000,000.00	0.00	BNY	CRSU
NTRD	YANK1	07/01/11	87197	CREDIT SUISSE NY CD	0.17500	09/30/11	25,000,000.00	25,000,000.00	0.00	BNY	CRSU
NTRD	YANK1	07/01/11	87198	SVENSKA HANDELSBANKEN AB NY CD	0.16000	08/30/11	50,000,000.00	50,000,416.56	0.00	BNY	TULL
NTRD	YANK1	07/01/11	87199	SVENSKA HANDELSBANKEN AB NY CD	0.16000	08/31/11	50,000,000.00	50,000,423.50	0.00	BNY	TULL
NTRD	YANK1	07/01/11	87206	SOCIETE GENERALE NY CD	0.21000	09/01/11	50,000,000.00	50,000,860.81	0.00	BNY	MFR
NTRD	YANK1	07/01/11	87207	SOCIETE GENERALE NY CD	0.21000	09/01/11	25,000,000.00	25,000,430.41	0.00	BNY	MFR
NTRD	YANK1	07/01/11	87210	NORDEA BK FINLAND PLC NY CD	0.15000	08/30/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	07/01/11	87211	RABOBANK NEDERLAND NV NY CD	0.15000	09/29/11	50,000,000.00	50,000,000.00	0.00	BNY	RABO
NTRD	YANK1	07/01/11	87212	RABOBANK NEDERLAND NV NY CD	0.15000	09/30/11	50,000,000.00	50,000,000.00	0.00	BNY	RABO
NTRD	YANK1	07/01/11	87213	RABOBANK NEDERLAND NV NY CD	0.15000	09/30/11	50,000,000.00	50,000,000.00	0.00	BNY	RABO
NTRD	YANK1	07/01/11	87229	BK OF NOVA SCOTIA HOUSTON CD	0.25000	09/26/11	50,000,000.00	50,007,235.36	24,652.78	BNY	INGF
NTRD	YANK1	07/01/11	87230	CR AGRICOLE CO & INV BK NY CD	0.27500	08/22/11	50,000,000.00	50,005,407.16	27,500.00	BNY	INGF
NTRD	YANK1	07/01/11	87235	SVENSKA HANDELSBANKEN AB NY CD	0.15500	08/30/11	50,000,000.00	50,000,416.56	0.00	BNY	TULL

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NTRD	YANK1	07/01/11	87236	SVENSKA HANDELSBANKEN AB NY CD	0.15500	08/30/11	25,000,000.00	25,000,208.28	0.00	BNY	TULL
NTRD	YANK1	07/01/11	87237	NORDEA BK FINLAND PLC NY CD	0.15000	08/31/11	50,000,000.00	50,000,847.02	0.00	BNY	MFR
NTRD	YANK1	07/01/11	87246	DEUTSCHE BK AG NY CD	0.15000	08/31/11	25,000,000.00	25,000,000.00	0.00	BNY	TULL
NTRD	YANK1	07/01/11	87251	BK OF NOVA SCOTIA HOUSTON CD	0.17000	09/30/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	07/06/11	87266	NORDEA BK FINLAND PLC NY CD	0.14000	09/06/11	50,000,000.00	50,000,860.92	0.00	BNY	MFR
NTRD	YANK1	07/06/11	87272	BK OF MONTREAL CHICAGO CD	0.12000	08/05/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	07/07/11	87281	BNP PARIBAS SF CD	0.13000	08/09/11	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	07/08/11	87285	DNB NOR BANK ASA NY CD	0.16000	09/30/11	50,000,000.00	50,000,000.00	0.00	BNY	MFR
NTRD	YANK1	07/08/11	87286	CR AGRICOLE CO & INV BK NY CD	0.17000	08/15/11	50,000,000.00	50,000,527.69	0.00	BNY	MFR
NTRD	YANK1	07/08/11	87287	CR AGRICOLE CO & INV BK NY CD	0.17000	08/15/11	25,000,000.00	25,000,263.84	0.00	BNY	MFR
NTRD	YANK1	07/08/11	87288	BK OF NOVA SCOTIA HOUSTON CD	0.17000	09/29/11	50,000,000.00	50,000,000.00	0.00	BNY	MFR
NTRD	YANK1	07/13/11	87319	BNP PARIBAS SF CD	0.15000	08/15/11	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	07/14/11	87326	SOCIETE GENERALE NY CD	0.20000	08/15/11	50,000,000.00	50,000,444.37	0.00	BNY	MFR
NTRD	YANK1	07/15/11	87325	RABOBANK NEDERLAND NV NY CD	0.19000	10/17/11	50,000,000.00	50,000,000.00	0.00	BNY	RABO
NTRD	YANK1	07/15/11	87336	DNB NOR BANK ASA NY CD	0.19000	10/17/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	07/15/11	87339	CREDIT SUISSE NY CD	0.19000	10/18/11	50,000,000.00	50,000,000.00	0.00	BNY	CRSU
NTRD	YANK1	07/15/11	87340	UBS AG STAMFORD CT CD	0.15500	09/13/11	50,000,000.00	50,000,000.00	0.00	BNY	UBSSEC
NTRD	YANK1	07/15/11	87341	SOCIETE GENERALE NY CD	0.20000	08/16/11	50,000,000.00	50,000,444.37	0.00	BNY	MFR
NTRD	YANK1	07/15/11	87342	BK OF NOVA SCOTIA HOUSTON CD	0.16000	10/20/11	50,000,000.00	50,001,346.68	0.00	BNY	MFR
NTRD	YANK1	07/15/11	87352	BNP PARIBAS SF CD	0.15000	08/19/11	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	07/20/11	87373	CREDIT SUISSE NY CD	0.15000	09/20/11	50,000,000.00	50,000,000.00	0.00	BNY	CRSU
NTRD	YANK1	07/20/11	87380	SVENSKA HANDELSBANKEN AB NY CD	0.15500	09/23/11	50,000,000.00	50,000,451.27	0.00	BNY	TULL
NTRD	YANK1	07/20/11	87381	CR AGRICOLE CO & INV BK NY CD	0.17000	08/19/11	50,000,000.00	50,000,000.00	0.00	BNY	MFR
NTRD	YANK1	07/21/11	87383	LLOYDS TSB BK PLC NY CD	0.16000	09/30/11	50,000,000.00	50,000,985.82	0.00	BNY	MFR
NTRD	YANK1	07/21/11	87387	BNP PARIBAS SF CD	0.15000	08/23/11	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	07/21/11	87390	BARCLAYS BK PLC NY CD	0.16000	09/21/11	50,000,000.00	50,000,860.89	0.00	BNY	MFR
NTRD	YANK1	07/22/11	87400	DEUTSCHE BK AG NY CD	0.17000	09/23/11	50,000,000.00	50,000,437.37	0.00	BNY	TULL
NTRD	YANK1	07/25/11	87405	BK OF MONTREAL CHICAGO CD	0.12000	08/26/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	07/27/11	87429	BK OF MONTREAL CHICAGO CD	0.13000	09/01/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	07/27/11	87430	BK OF MONTREAL CHICAGO CD	0.13000	09/01/11	25,000,000.00	25,000,000.00	0.00	BNY	TULL
NTRD	YANK1	07/28/11	87423	TORONTO DOMINION BANK NY CD	0.15000	09/30/11	50,000,000.00	50,000,000.00	0.00	BNY	RV
NTRD	YANK1	07/29/11	87439	TORONTO DOMINION BANK NY CD	0.14000	10/03/11	50,000,000.00	50,000,000.00	0.00	BNY	RV
YANK1 Total							2,225,000,000.00	2,225,022,868.88	52,152.78		
NTRD Total							8,429,222,000.00	8,427,635,797.39	58,819.44		
PSI Total							8,429,222,000.00	8,427,635,797.39	58,819.44		

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Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
SCAQM	CTDQ	07/15/11	87359	S OF C LAIF	0.00000	12/31/11	47,004.27	47,004.27	0.00	TTC	LAIF
				CTDQ Total			47,004.27	47,004.27	0.00		
SCAQM - SOUTH COAST AIR QUALITY MGMT Total							47,004.27	47,004.27	0.00		
SLIM	CTDQ	07/15/11	87360	S OF C LAIF	0.00000	12/31/11	11,931.63	11,931.63	0.00	TTC	LAIF
				CTDQ Total			11,931.63	11,931.63	0.00		
SLIM - SCHOOLS LINKED INSURANCE MGMT Total							11,931.63	11,931.63	0.00		
WASIA	CTDQ	07/15/11	87361	S OF C LAIF	0.00000	12/31/11	16,080.22	16,080.22	0.00	TTC	LAIF
				CTDQ Total			16,080.22	16,080.22	0.00		
WASIA - WHITTIER AREA SCHOOLS INS AUTHORITY Total							16,080.22	16,080.22	0.00		
SPI Total							75,016.12	75,016.12	0.00		

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07/07/11	NTRD	84906	FHLB 1.875 (CALLABLE)	Call	100.0000	10,416,666.68	10,416,666.68	42,317.71	10,458,984.39	11,152.57
07/07/11	NTRD	84923	FHLB 1.875 (CALLABLE)	Call	100.0000	15,666,666.68	15,666,666.68	63,645.83	15,730,312.51	26,837.53
07/07/11	NTRD	84905	FHLB 1.875 (CALLABLE)	Call	100.0000	10,416,666.68	10,416,666.68	42,317.71	10,458,984.39	6,691.54
			FHLB Total			36,500,000.04	36,500,000.04	148,281.25	36,648,281.29	44,681.64
07/07/11	NTRD	84076	FHLMC 2.625 (CALLABLE)	Call	100.0000	22,920,000.00	22,920,000.00	0.00	22,920,000.00	0.00
07/07/11	NTRD	84077	FHLMC 2.625 (CALLABLE)	Call	100.0000	38,555,000.00	38,555,000.00	0.00	38,555,000.00	0.00
07/14/11	NTRD	84104	FHLMC 2.55 (CALLABLE)	Call	100.0000	30,000,000.00	30,000,000.00	0.00	30,000,000.00	23,986.86
07/14/11	NTRD	84165	FHLMC 2.55 (CALLABLE)	Call	100.0000	45,080,000.00	45,080,000.00	0.00	45,080,000.00	0.00
07/15/11	NTRD	84089	FHLMC 2.55 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	39,978.09
07/15/11	NTRD	84091	FHLMC 2.55 (CALLABLE)	Call	100.0000	20,600,000.00	20,600,000.00	0.00	20,600,000.00	16,470.97
07/15/11	NTRD	84092	FHLMC 2.55 (CALLABLE)	Call	100.0000	18,000,000.00	18,000,000.00	0.00	18,000,000.00	14,392.11
07/21/11	NTRD	86648	FHLMC 2.50 (CALLABLE)	Call	100.0000	14,530,000.00	14,530,000.00	0.00	14,530,000.00	30,817.93
07/28/11	NTRD	86643	FHLMC 2.50 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	140,833.81
			FHLMC Total			289,685,000.00	289,685,000.00	0.00	289,685,000.00	266,479.77
07/07/11	NTRD	84162	FNMA 2.35 (CALLABLE)	Call	100.0000	26,940,000.00	26,940,000.00	0.00	26,940,000.00	0.00
07/08/11	NTRD	84817	FNMA 2.05 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	128,125.00	25,128,125.00	0.00
07/11/11	NTRD	85683	FNMA 2.625 (CALLABLE)	Call	100.0000	21,250,000.00	21,250,000.00	0.00	21,250,000.00	9,565.99
07/14/11	NTRD	84081	FNMA 2.40 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	147,519.17
07/22/11	NTRD	84307	FNMA 2.25 (CALLABLE)	Call	100.0000	16,789,000.00	16,789,000.00	0.00	16,789,000.00	13,423.84
07/28/11	NTRD	84284	FNMA 2.00 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	199,890.47
			FNMA Total			189,979,000.00	189,979,000.00	128,125.00	190,107,125.00	370,399.47
07/13/11	NTRD	84078	FNMA 2.75 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
07/13/11	NTRD	84079	FNMA 2.75 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
07/13/11	NTRD	84080	FNMA 2.75 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
07/13/11	NTRD	84090	FNMA 4.00 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
07/13/11	NTRD	84125	FNMA 2.75 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
07/13/11	NTRD	84145	FNMA 2.75 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
07/20/11	NTRD	84285	FNMA 3.00 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
07/21/11	NTRD	84181	FNMA 3.00 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
07/21/11	NTRD	84208	FNMA 3.00 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
07/28/11	NTRD	84287	FNMA 3.00 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
			MCSA-FNMA Total			425,000,000.00	425,000,000.00	0.00	425,000,000.00	0.00
	NTRD Total					941,164,000.04	941,164,000.04	276,406.25	941,440,406.29	681,560.88

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							Principal	Interest		
07/07/11	TRADE	87203	USTN 1.50	Sell	99.4063	25,000,000.00	24,851,562.50	7,133.15	24,858,695.65	88,800.37
07/11/11	TRADE	87203	USTN 1.50	Sell	99.5625	25,000,000.00	24,890,625.00	11,209.24	24,901,834.24	127,341.18
			USTN Total			50,000,000.00	49,742,187.50	18,342.39	49,760,529.89	216,141.55
	TRADE Total					50,000,000.00	49,742,187.50	18,342.39	49,760,529.89	216,141.55
			PSI Total			991,164,000.04	990,906,187.54	294,748.64	991,200,936.18	897,702.43

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								Interest			
07/05/11	GF	03463	FLYING TRIANGLE LOAN	Call	100.0000	1,999.50	1,999.50	415.32		2,414.82	0.00
07/05/11	GF	14004	FLYING TRIANGLE LOAN	Call	100.0000	720.06	720.06	43.23		763.29	0.00
07/08/11	GF	12057	FLYING TRIANGLE LOAN	Call	100.0000	1,067.72	1,067.72	381.49		1,449.21	0.00
						FLYING TRIANGLE LOAN Total	3,787.28	3,787.28	840.04	4,627.32	0.00
						GF - GENERAL FUND Total	3,787.28	3,787.28	840.04	4,627.32	0.00
						SPI Total	3,787.28	3,787.28	840.04	4,627.32	0.00

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 Comparison of Investment Cost to Market Value
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SECURITY TYPE	POOLED			SPECIFIC PURPOSE		
	Amortized Cost	Market Value	Difference	Amortized Cost	Market Value	Difference
Collateralized CD's	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Negotiable CD's	3,300,027,147.00	3,300,068,786.75	41,639.75	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	6,834,703,393.90	6,834,312,253.72	(391,140.18)	0.00	0.00	0.00
Governments	1,682,505,946.56	1,689,544,797.50	7,038,850.94	86,033.38	108,806.80	22,773.42
Agencies	10,746,007,597.60	10,803,763,492.12	57,755,894.52	4,053,969.48	4,076,682.82	22,713.34
Municipals	77,000,000.00	77,000,000.00	0.00	5,165,000.00	5,165,000.00	0.00
Corp. & Deposit Notes	684,287,261.71	687,145,150.01	2,857,888.30	0.00	0.00	0.00
Repurchase Agreements	0.00	0.00	0.00	0.00	0.00	0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	0.00
Other	0.00	0.00	0.00	63,777,523.01	63,777,523.01	0.00
TOTAL	<u>\$23,324,531,346.77</u>	<u>\$23,391,834,480.10</u>	<u>\$67,303,133.33</u>	<u>\$73,082,525.87</u>	<u>\$73,128,012.63</u>	<u>\$45,486.76</u>

Market Pricing Policies and Source:

The Pooled Surplus Investment Portfolio (PSI) is market priced monthly using Bank of New York Trust Company N.A. (BNY) month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted by BNY, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes are private placements not actively traded, and are not subject to market pricing by BNY. Accordingly, market value is priced at cost. Such non-market priced securities make up 0.33% of the PSI Portfolio.

Los Angeles County Treasurer
Market Pricing Exceptions
As of July 31, 2011
Attachment IXa

Security ID	Security Description	Calculated Market Price
87247	BK OF AMERICA NA BK NOTE	99.99999822
87231	BK OF AMERICA NA BK NOTE	99.99871926
87232	BK OF AMERICA NA BK NOTE	99.99871926
87384	BK OF AMERICA NA BK NOTE	99.99999870
87162	BK OF AMERICA NA BK NOTE	99.99832731
87083	UNION BK OF CALIFORNIA CD	100.00083227
87337	UNION BK OF CALIFORNIA CD	99.99522191
87338	UNION BK OF CALIFORNIA CD	99.99488863
87220	UNION BK OF CALIFORNIA CD	99.99488729
87065	BNP PARIBAS SF CD	100.00005548
87077	BNP PARIBAS SF CD	100.00011097
87272	BK OF MONTREAL CHICAGO CD	99.99986096
87281	BNP PARIBAS SF CD	99.99999972
87326	SOCIETE GENERALE NY CD	100.00291600
87286	CR AGRICOLE CO & INV BK NY CD	100.00166599
87287	CR AGRICOLE CO & INV BK NY CD	100.00166599
87319	BNP PARIBAS SF CD	100.00083288
87082	SVENSKA HANDELSBANKEN AB NY CD	100.00083227
87074	NORDEA BK FINLAND PLC NY CD	100.00041568
87341	SOCIETE GENERALE NY CD	100.00311042
87352	BNP PARIBAS SF CD	100.00105503
87381	CR AGRICOLE CO & INV BK NY CD	100.00211061
87230	CR AGRICOLE CO & INV BK NY CD	100.00824263
87387	BNP PARIBAS SF CD	100.00063846
87133	SVENSKA HANDELSBANKEN AB NY CD	100.00063742
87405	BK OF MONTREAL CHICAGO CD	99.99855550
87166	UBS AG STAMFORD CT CD	99.99927665
87167	UBS AG STAMFORD CT CD	99.99927665
87175	NORDEA BK FINLAND PLC NY CD	99.99838759
87198	SVENSKA HANDELSBANKEN AB NY CD	99.99999822
87210	NORDEA BK FINLAND PLC NY CD	99.99916511
87235	SVENSKA HANDELSBANKEN AB NY CD	99.99958167
87236	SVENSKA HANDELSBANKEN AB NY CD	99.99958167
87237	NORDEA BK FINLAND PLC NY CD	99.99913729
87246	DEUTSCHE BK AG NY CD	99.99913729
87199	SVENSKA HANDELSBANKEN AB NY CD	99.99999816
87206	SOCIETE GENERALE NY CD	100.00444132
87207	SOCIETE GENERALE NY CD	100.00444132
87429	BK OF MONTREAL CHICAGO CD	99.99733351
87430	BK OF MONTREAL CHICAGO CD	99.99733351
86619	WESTPAC BANKING CORP NY CD	100.00915357
87266	NORDEA BK FINLAND PLC NY CD	99.99794318
86623	RABOBANK NEDERLAND NV NY CD	100.01264942
87340	UBS AG STAMFORD CT CD	99.99694360
86625	COMMONWEALTH BK OF AU NY CD	100.01497057
87193	BK OF NOVA SCOTIA HOUSTON CD	99.99744176
87195	DEUTSCHE BK AG NY CD	100.00651529
87373	CREDIT SUISSE NY CD	99.99574992
87390	BARCLAYS BK PLC NY CD	99.99711071
87400	DEUTSCHE BK AG NY CD	99.99849926
87380	SVENSKA HANDELSBANKEN AB NY CD	99.99624973
87229	BK OF NOVA SCOTIA HOUSTON CD	100.0110602
87153	TORONTO DOMINION BK NY CD	99.9952473
87173	UBS AG STAMFORD CT CD	100.0032160
87211	RABOBANK NEDERLAND NV NY CD	99.9898325
87288	BK OF NOVA SCOTIA HOUSTON CD	99.9931653
87383	LLOYDS TSB BK PLC NY CD	99.9913598
87423	TORONTO DOMINION BANK NY CD	99.9896671
87212	RABOBANK NEDERLAND NV NY CD	99.9896631
87213	RABOBANK NEDERLAND NV NY CD	99.9896631
87285	DNB NOR BANK ASA NY CD	99.9913578
87251	BK OF NOVA SCOTIA HOUSTON CD	99.9930502

Los Angeles County Treasurer
Market Pricing Exceptions
As of July 31, 2011
Attachment IXa

<u>Security ID</u>	<u>Security Description</u>	<u>Calculated Market Price</u>
87178	DNB NOR BANK ASA NY CD	99.9879696
87179	DNB NOR BANK ASA NY CD	99.9879696
87196	CREDIT SUISSE NY CD	99.9938970
87197	CREDIT SUISSE NY CD	99.9938970
87439	TORONTO DOMINION BANK NY CD	99.9873822
87325	RABOBANK NEDERLAND NV NY CD	99.9913334
87336	DNB NOR BANK ASA NY CD	99.9913334
87339	CREDIT SUISSE NY CD	99.9912224
87342	BK OF NOVA SCOTIA HOUSTON CD	99.9842545
85140	BARCLAYS BK PLC NY CD	100.1355094
87189	AU & NZ BANKING GROUP NY CD	99.9766476
87161	WESTPAC BANKING CORP NY CD	99.9763322
87109	LLOYDS TSB BK PLC NY CD	100.0196481
86658	BARCLAYS BK PLC NY CD	100.1525544

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	83163	LACCAL BANS	3.25000	06/30/12	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	83362	LACCAL BANS	3.25000	06/30/12	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	84700	LACCAL BANS	0.59700	06/30/13	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	85107	LACCAL BANS	0.59700	06/30/13	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	85565	LACCAL BANS	0.59700	06/30/13	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	86157	LACCAL BANS	0.59700	06/30/13	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	86248	LACCAL BANS	0.59700	06/30/13	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	86249	LACCAL BANS	0.59700	06/30/13	7,000,000.00	7,000,000.00	7,000,000.00
PSI	NTRD	BAN	86858	LACCAL BANS	0.59700	06/30/13	7,000,000.00	7,000,000.00	7,000,000.00
PSI	NTRD	BAN	87088	LACCAL BANS	0.59700	06/30/13	3,000,000.00	3,000,000.00	3,000,000.00
PSI	NTRD	BAN	87089	LACCAL BANS	0.59700	06/30/13	5,000,000.00	5,000,000.00	5,000,000.00
BAN Total							77,000,000.00	77,000,000.00	77,000,000.00
PSI	NTRD	BNOT	87247	BK OF AMERICA NA BK NOTE	0.16000	08/30/11	41,000,000.00	41,000,000.00	40,999,999.18
PSI	NTRD	BNOT	87231	BK OF AMERICA NA BK NOTE	0.17000	09/15/11	50,000,000.00	50,000,000.00	49,999,359.50
PSI	NTRD	BNOT	87232	BK OF AMERICA NA BK NOTE	0.17000	09/15/11	50,000,000.00	50,000,000.00	49,999,359.50
PSI	NTRD	BNOT	87384	BK OF AMERICA NA BK NOTE	0.18000	09/21/11	50,000,000.00	50,000,000.00	49,999,999.00
PSI	NTRD	BNOT	87162	BK OF AMERICA NA BK NOTE	0.20000	09/29/11	34,000,000.00	34,000,000.00	33,999,431.18
BNOT Total							225,000,000.00	225,000,000.00	224,998,148.36
PSI	NTRD	BNOT3	80744	US BANK NA BK NOTE	6.37500	08/01/11	8,000,000.00	8,000,000.00	8,000,000.00
BNOT3 Total							8,000,000.00	8,000,000.00	8,000,000.00
PSI	NTRD	CNFL	80609	GE CAPITAL CORP FRN	0.33075	08/15/11	5,000,000.00	4,989,929.88	5,000,350.00
PSI	NTRD	CNFL	80610	GE CAPITAL CORP FRN	0.33075	08/15/11	15,000,000.00	14,973,441.18	15,001,050.00
PSI	NTRD	CNFL	84432	TOYOTA MOTOR CREDIT CORP FRN	0.47210	07/27/12	50,000,000.00	50,000,000.00	50,034,500.00
PSI	NTRD	CNFL	85269	TOYOTA MOTOR CREDIT CORP FRN	0.41075	11/15/12	50,000,000.00	50,000,000.00	50,000,500.00
CNFL Total							120,000,000.00	119,963,371.06	120,036,400.00
PSI	NTRD	CNFM	85584	WESTPAC BANKING CORP NY FRN	0.26075	12/13/11	50,000,000.00	50,000,920.56	49,996,550.00
PSI	NTRD	CNFM	85585	WESTPAC BANKING CORP NY FRN	0.26075	12/13/11	50,000,000.00	50,000,920.56	49,996,550.00
CNFM Total							100,000,000.00	100,001,841.12	99,993,100.00
PSI	NTRD	CNFX	80418	GE CAPITAL CORP MTN	5.00000	11/15/11	2,518,000.00	2,519,394.50	2,551,237.60
PSI	NTRD	CNFX	80419	GE CAPITAL CORP MTN	5.00000	11/15/11	3,000,000.00	3,001,661.44	3,039,600.00
PSI	NTRD	CNFX	80522	GE CAPITAL CORP MTN	5.00000	11/15/11	1,157,000.00	1,158,562.19	1,172,272.40
PSI	NTRD	CNFX	80769	GE CAPITAL CORP MTN	5.00000	11/15/11	10,000,000.00	10,029,224.73	10,132,000.00
PSI	NTRD	CNFX	80593	GE CAPITAL CORP MTN	4.37500	11/21/11	1,500,000.00	1,499,670.73	1,517,565.00
PSI	NTRD	CNFX	80245	GE CAPITAL CORP MTN	5.87500	02/15/12	9,000,000.00	8,858,703.36	9,263,070.00
PSI	NTRD	CNFX	80466	GE CAPITAL CORP MTN	5.87500	02/15/12	10,000,000.00	10,013,427.59	10,292,300.00
PSI	NTRD	CNFX	80700	GE CAPITAL CORP MTN	5.87500	02/15/12	10,000,000.00	10,043,532.88	10,292,300.00

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CNFX	80743	GE CAPITAL CORP MTN	5.87500	02/15/12	10,000,000.00	10,041,507.96	10,292,300.00
PSI	NTRD	CNFX	86231	GE CAPITAL CORP MTN	5.87500	02/15/12	12,070,000.00	12,420,924.84	12,422,806.10
PSI	NTRD	CNFX	86428	GE CAPITAL CORP MTN	5.87500	02/15/12	25,000,000.00	25,727,434.78	25,730,750.00
PSI	NTRD	CNFX	80208	CHEVRON CORP MTN	3.45000	03/03/12	50,000,000.00	49,999,411.50	50,795,000.00
PSI	NTRD	CNFX	80257	GE CAPITAL CORP MTN	4.37500	03/03/12	5,900,000.00	5,754,945.22	6,030,567.00
PSI	NTRD	CNFX	86508	CHEVRON CORP MTN	3.45000	03/03/12	14,221,000.00	14,479,006.52	14,447,113.90
PSI	NTRD	CNFX	86555	CHEVRON CORP MTN	3.45000	03/03/12	12,200,000.00	12,423,537.35	12,393,980.00
PSI	NTRD	CNFX	86875	GE CAPITAL CORP MTN	6.00000	06/15/12	16,189,000.00	16,956,783.81	16,967,529.01
PSI	NTRD	CNFX	81648	BARCLAYS BK PLC NY MTN	5.45000	09/12/12	10,606,000.00	10,910,964.19	11,130,360.64
PSI	NTRD	CNFX	85361	GE CAPITAL CORP MTN	2.80000	01/08/13	25,000,000.00	25,483,355.94	25,646,750.00
CNFX Total							228,361,000.00	231,322,049.53	234,117,501.65
PSI	NTRD	CPD	87012	BARTON CAPITAL LLC CP	0.15000	08/01/11	25,000,000.00	25,000,000.00	24,999,062.50
PSI	NTRD	CPD	87024	BARTON CAPITAL LLC CP	0.16000	08/01/11	28,674,000.00	28,674,000.00	28,672,924.73
PSI	NTRD	CPD	87072	BARTON CAPITAL LLC CP	0.15000	08/01/11	25,000,000.00	25,000,000.00	24,999,062.50
PSI	NTRD	CPD	87099	TOYOTA MOTOR CREDIT CORP CP	0.15000	08/01/11	50,000,000.00	50,000,000.00	49,998,330.00
PSI	NTRD	CPD	87132	ING US FUNDING LLC CP	0.14000	08/01/11	50,000,000.00	50,000,000.00	49,998,125.00
PSI	NTRD	CPD	87143	COMMERZBANK US FINANCE INC CP	0.14000	08/01/11	50,000,000.00	50,000,000.00	49,998,125.00
PSI	NTRD	CPD	87148	BRYANT PARK FUNDING LLC CP	0.14000	08/01/11	50,000,000.00	50,000,000.00	49,998,125.00
PSI	NTRD	CPD	87157	ABBEY NATIONAL NA LLC CP	0.18000	08/01/11	50,000,000.00	50,000,000.00	49,998,330.00
PSI	NTRD	CPD	87171	HSBC FINANCE CORP CP	0.15000	08/01/11	50,000,000.00	50,000,000.00	49,998,125.00
PSI	NTRD	CPD	87186	COMMERZBANK US FINANCE INC CP	0.15000	08/01/11	50,000,000.00	50,000,000.00	49,998,125.00
PSI	NTRD	CPD	87217	HSBC FINANCE CORP CP	0.14000	08/01/11	25,000,000.00	25,000,000.00	24,999,062.50
PSI	NTRD	CPD	87219	DANSKE CORP CP	0.17500	08/01/11	25,000,000.00	25,000,000.00	24,999,062.50
PSI	NTRD	CPD	87222	ABBEY NATIONAL NA LLC CP	0.17000	08/01/11	50,000,000.00	50,000,000.00	49,998,330.00
PSI	NTRD	CPD	87233	THUNDER BAY FUNDING LLC CP	0.12000	08/01/11	25,000,000.00	25,000,000.00	24,999,062.50
PSI	NTRD	CPD	87234	THUNDER BAY FUNDING LLC CP	0.12000	08/01/11	25,008,000.00	25,008,000.00	25,007,062.20
PSI	NTRD	CPD	87239	ATLANTIS ONE FUNDING CORP CP	0.13000	08/01/11	50,000,000.00	50,000,000.00	49,998,330.00
PSI	NTRD	CPD	87256	ABBEY NATIONAL NA LLC CP	0.16000	08/01/11	50,000,000.00	50,000,000.00	49,998,330.00
PSI	NTRD	CPD	87407	BARTON CAPITAL LLC CP	0.18000	08/01/11	20,000,000.00	20,000,000.00	19,999,250.00
PSI	NTRD	CPD	87409	BARTON CAPITAL LLC CP	0.17000	08/01/11	41,000,000.00	41,000,000.00	40,998,462.50
PSI	NTRD	CPD	87155	COMMERZBANK US FINANCE INC CP	0.14000	08/02/11	50,000,000.00	49,999,805.56	49,997,830.00
PSI	NTRD	CPD	87221	FALCON ASSET SEC CO LLC CP	0.13000	08/02/11	50,000,000.00	49,999,819.44	49,997,830.00
PSI	NTRD	CPD	87226	ABBEY NATIONAL NA LLC CP	0.17000	08/02/11	50,000,000.00	49,999,763.89	49,998,110.00
PSI	NTRD	CPD	87259	ING US FUNDING LLC CP	0.14000	08/02/11	40,000,000.00	39,999,844.44	39,998,264.00
PSI	NTRD	CPD	87296	BRYANT PARK FUNDING LLC CP	0.13000	08/02/11	28,000,000.00	27,999,898.89	27,998,784.80
PSI	NTRD	CPD	87114	BARTON CAPITAL LLC CP	0.15000	08/03/11	35,788,000.00	35,787,701.77	35,786,239.23
PSI	NTRD	CPD	87165	TOYOTA MOTOR CREDIT CORP CP	0.15000	08/03/11	25,000,000.00	24,999,791.67	24,998,942.50
PSI	NTRD	CPD	87185	ABBEY NATIONAL NA LLC CP	0.18000	08/03/11	50,000,000.00	49,999,500.00	49,997,885.00
PSI	NTRD	CPD	87249	HSBC FINANCE CORP CP	0.14000	08/03/11	50,000,000.00	49,999,611.11	49,997,540.00
PSI	NTRD	CPD	87250	HSBC FINANCE CORP CP	0.14000	08/03/11	25,000,000.00	24,999,805.56	24,998,770.00

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	87270	ABBEY NATIONAL NA LLC CP	0.17000	08/03/11	50,000,000.00	49,999,527.78	49,997,885.00
PSI	NTRD	CPD	87128	TOYOTA MOTOR CREDIT CORP CP	0.17000	08/04/11	50,000,000.00	49,999,291.67	49,997,665.00
PSI	NTRD	CPD	87138	CITIGROUP FUNDING INC CP	0.14000	08/04/11	41,000,000.00	40,999,521.67	40,997,745.00
PSI	NTRD	CPD	87188	ING US FUNDING LLC CP	0.14000	08/04/11	50,000,000.00	49,999,416.67	49,997,250.00
PSI	NTRD	CPD	87190	ABBEY NATIONAL NA LLC CP	0.18000	08/04/11	50,000,000.00	49,999,250.00	49,997,665.00
PSI	NTRD	CPD	87257	HSBC FINANCE CORP CP	0.14000	08/04/11	50,000,000.00	49,999,416.67	49,997,250.00
PSI	NTRD	CPD	87268	BARTON CAPITAL LLC CP	0.15000	08/04/11	25,000,000.00	24,999,687.50	24,998,625.00
PSI	NTRD	CPD	87023	SHEFFIELD RECEIVABLES CORP CP	0.15000	08/05/11	25,000,000.00	24,999,583.33	24,998,720.00
PSI	NTRD	CPD	87073	DANSKE CORP CP	0.25000	08/05/11	20,500,000.00	20,499,430.56	20,498,751.55
PSI	NTRD	CPD	87142	ING US FUNDING LLC CP	0.14000	08/05/11	50,000,000.00	49,999,222.22	49,996,955.00
PSI	NTRD	CPD	87158	BARTON CAPITAL LLC CP	0.15000	08/05/11	50,000,000.00	49,999,166.67	49,996,955.00
PSI	NTRD	CPD	87168	ING US FUNDING LLC CP	0.14000	08/05/11	50,000,000.00	49,999,222.22	49,996,955.00
PSI	NTRD	CPD	87223	HSBC FINANCE CORP CP	0.14000	08/05/11	50,000,000.00	49,999,222.22	49,996,955.00
PSI	NTRD	CPD	87225	ING US FUNDING LLC CP	0.14000	08/05/11	50,000,000.00	49,999,222.22	49,996,955.00
PSI	NTRD	CPD	87248	ABBEY NATIONAL NA LLC CP	0.18000	08/05/11	50,000,000.00	49,999,000.00	49,997,440.00
PSI	NTRD	CPD	87261	DANSKE CORP CP	0.18000	08/05/11	50,000,000.00	49,999,000.00	49,996,955.00
PSI	NTRD	CPD	87264	COMMERZBANK US FINANCE INC CP	0.13000	08/05/11	50,000,000.00	49,999,277.78	49,996,955.00
PSI	NTRD	CPD	87413	BARTON CAPITAL LLC CP	0.17000	08/05/11	27,000,000.00	26,999,490.00	26,998,355.70
PSI	NTRD	CPD	87435	ATLANTIS ONE FUNDING CORP CP	0.20000	08/05/11	25,000,000.00	24,999,444.45	24,998,720.00
PSI	NTRD	CPD	87096	DANSKE CORP CP	0.21000	08/08/11	50,000,000.00	49,997,958.33	49,996,080.00
PSI	NTRD	CPD	87144	TOYOTA MOTOR CREDIT CORP CP	0.17000	08/08/11	47,000,000.00	46,998,446.39	46,996,968.50
PSI	NTRD	CPD	87169	DANSKE CORP CP	0.22000	08/08/11	32,500,000.00	32,498,609.72	32,497,452.00
PSI	NTRD	CPD	87192	DANSKE CORP CP	0.20500	08/08/11	25,000,000.00	24,999,033.47	24,998,040.00
PSI	NTRD	CPD	87224	BARTON CAPITAL LLC CP	0.16000	08/08/11	20,000,000.00	19,999,377.78	19,998,432.00
PSI	NTRD	CPD	87262	ATLANTIS ONE FUNDING CORP CP	0.13000	08/08/11	50,000,000.00	49,998,736.11	49,996,775.00
PSI	NTRD	CPD	87277	ABBEY NATIONAL NA LLC CP	0.17000	08/08/11	50,000,000.00	49,998,347.22	49,996,775.00
PSI	NTRD	CPD	87330	ING US FUNDING LLC CP	0.15000	08/08/11	21,000,000.00	20,999,387.50	20,998,353.60
PSI	NTRD	CPD	87386	BARTON CAPITAL LLC CP	0.20000	08/08/11	50,000,000.00	49,998,055.56	49,996,080.00
PSI	NTRD	CPD	87050	COMMERZBANK US FINANCE INC CP	0.16000	08/09/11	50,000,000.00	49,998,222.22	49,995,790.00
PSI	NTRD	CPD	87141	THAMES ASSET GLOBAL SEC INC CP	0.16000	08/09/11	25,000,000.00	24,999,111.11	24,997,895.00
PSI	NTRD	CPD	87170	THAMES ASSET GLOBAL SEC INC CP	0.18000	08/09/11	12,134,000.00	12,133,514.64	12,132,978.32
PSI	NTRD	CPD	87263	ATLANTIS ONE FUNDING CORP CP	0.13000	08/09/11	50,000,000.00	49,998,555.56	49,996,555.00
PSI	NTRD	CPD	87290	ATLANTIS ONE FUNDING CORP CP	0.14000	08/09/11	50,000,000.00	49,998,444.45	49,996,555.00
PSI	NTRD	CPD	87172	CITIGROUP FUNDING INC CP	0.15000	08/10/11	20,000,000.00	19,999,250.00	19,998,200.00
PSI	NTRD	CPD	87218	CIESCO LLC CP	0.14000	08/10/11	20,000,000.00	19,999,300.00	19,998,200.00
PSI	NTRD	CPD	87265	SHEFFIELD RECEIVABLES CORP CP	0.12000	08/10/11	33,500,000.00	33,498,995.00	33,497,541.10
PSI	NTRD	CPD	87276	BARTON CAPITAL LLC CP	0.15000	08/10/11	25,000,000.00	24,999,062.50	24,997,750.00
PSI	NTRD	CPD	87294	FALCON ASSET SEC CO LLC CP	0.13000	08/10/11	31,250,000.00	31,248,984.37	31,247,187.50
PSI	NTRD	CPD	87295	BARTON CAPITAL LLC CP	0.17000	08/10/11	20,000,000.00	19,999,150.00	19,998,200.00
PSI	NTRD	CPD	87300	JUPITER SEC CO LLC CP	0.13000	08/10/11	41,649,000.00	41,647,646.41	41,645,251.59
PSI	NTRD	CPD	87306	CITIGROUP FUNDING INC CP	0.12000	08/10/11	31,000,000.00	30,999,070.00	30,997,210.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	87315	ATLANTIS ONE FUNDING CORP CP	0.14000	08/10/11	50,000,000.00	49,998,250.00	49,996,330.00
PSI	NTRD	CPD	87398	BARTON CAPITAL LLC CP	0.20000	08/10/11	25,000,000.00	24,998,750.00	24,997,750.00
PSI	NTRD	CPD	87440	REGENCY MARKETS NO. 1 LLC CP	0.20000	08/10/11	40,000,000.00	39,998,000.00	39,996,632.00
PSI	NTRD	CPD	87097	CIESCO LLC CP	0.15000	08/11/11	30,000,000.00	29,998,750.00	29,997,123.00
PSI	NTRD	CPD	87117	CIESCO LLC CP	0.15000	08/11/11	25,000,000.00	24,998,958.33	24,997,602.50
PSI	NTRD	CPD	87184	TOYOTA MOTOR CREDIT CORP CP	0.17000	08/11/11	50,000,000.00	49,997,638.89	49,996,110.00
PSI	NTRD	CPD	87227	TOYOTA MOTOR CREDIT CORP CP	0.12000	08/11/11	13,000,000.00	12,999,566.67	12,998,988.60
PSI	NTRD	CPD	87304	ATLANTIS ONE FUNDING CORP CP	0.14000	08/11/11	50,000,000.00	49,998,055.55	49,996,110.00
PSI	NTRD	CPD	87305	ATLANTIS ONE FUNDING CORP CP	0.14000	08/11/11	13,000,000.00	12,999,494.45	12,998,988.60
PSI	NTRD	CPD	87317	JUPITER SEC CO LLC CP	0.12000	08/11/11	50,000,000.00	49,998,333.33	49,995,205.00
PSI	NTRD	CPD	87057	COMMERZBANK US FINANCE INC CP	0.16000	08/12/11	50,000,000.00	49,997,555.56	49,994,915.00
PSI	NTRD	CPD	87156	ATLANTIS ONE FUNDING CORP CP	0.15000	08/12/11	50,000,000.00	49,997,708.33	49,995,885.00
PSI	NTRD	CPD	87309	THAMES ASSET GLOBAL SEC INC CP	0.15000	08/12/11	50,000,000.00	49,997,708.33	49,994,915.00
PSI	NTRD	CPD	87311	COMMERZBANK US FINANCE INC CP	0.15000	08/12/11	50,000,000.00	49,997,708.33	49,994,915.00
PSI	NTRD	CPD	87298	HSBC FINANCE CORP CP	0.13000	08/15/11	50,000,000.00	49,997,472.22	49,994,040.00
PSI	NTRD	CPD	87333	BRYANT PARK FUNDING LLC CP	0.14000	08/15/11	12,659,000.00	12,658,310.79	12,657,491.05
PSI	NTRD	CPD	87343	FALCON ASSET SEC CO LLC CP	0.12000	08/15/11	15,830,000.00	15,829,261.27	15,828,113.06
PSI	NTRD	CPD	87353	HSBC FINANCE CORP CP	0.13000	08/15/11	43,000,000.00	42,997,826.11	42,994,874.40
PSI	NTRD	CPD	87441	BARTON CAPITAL LLC CP	0.21000	08/15/11	35,000,000.00	34,997,141.67	34,995,828.00
PSI	NTRD	CPD	87241	COMMERZBANK US FINANCE INC CP	0.15000	08/16/11	50,000,000.00	49,996,875.00	49,993,750.00
PSI	NTRD	CPD	87297	ABBEY NATIONAL NA LLC CP	0.17000	08/16/11	50,000,000.00	49,996,458.33	49,995,000.00
PSI	NTRD	CPD	87320	COMMERZBANK US FINANCE INC CP	0.15000	08/16/11	50,000,000.00	49,996,875.00	49,993,750.00
PSI	NTRD	CPD	87362	REGENCY MARKETS NO. 1 LLC CP	0.15000	08/16/11	48,726,000.00	48,722,954.63	48,719,909.25
PSI	NTRD	CPD	87411	COMMERZBANK US FINANCE INC CP	0.13000	08/16/11	50,000,000.00	49,997,291.67	49,993,750.00
PSI	NTRD	CPD	87303	BARTON CAPITAL LLC CP	0.15000	08/17/11	34,000,000.00	33,997,733.33	33,995,549.40
PSI	NTRD	CPD	87322	BARTON CAPITAL LLC CP	0.16000	08/17/11	25,000,000.00	24,998,222.22	24,996,727.50
PSI	NTRD	CPD	87350	DANSKE CORP CP	0.18000	08/17/11	50,000,000.00	49,996,000.00	49,993,455.00
PSI	NTRD	CPD	87358	REGENCY MARKETS NO. 1 LLC CP	0.15000	08/17/11	36,000,000.00	35,997,600.00	35,995,287.60
PSI	NTRD	CPD	87367	REGENCY MARKETS NO. 1 LLC CP	0.15000	08/17/11	28,741,000.00	28,739,083.93	28,737,237.80
PSI	NTRD	CPD	87401	BRYANT PARK FUNDING LLC CP	0.13000	08/17/11	50,000,000.00	49,997,111.11	49,993,455.00
PSI	NTRD	CPD	87191	FALCON ASSET SEC CO LLC CP	0.14000	08/18/11	25,000,000.00	24,998,347.22	24,996,582.50
PSI	NTRD	CPD	87282	CITIGROUP FUNDING INC CP	0.15000	08/18/11	34,000,000.00	33,997,591.67	33,995,352.20
PSI	NTRD	CPD	87301	FALCON ASSET SEC CO LLC CP	0.13000	08/18/11	50,000,000.00	49,996,930.56	49,993,165.00
PSI	NTRD	CPD	87324	THAMES ASSET GLOBAL SEC INC CP	0.15000	08/18/11	50,000,000.00	49,996,458.34	49,993,165.00
PSI	NTRD	CPD	87332	FALCON ASSET SEC CO LLC CP	0.12000	08/18/11	10,000,000.00	9,999,433.33	9,998,633.00
PSI	NTRD	CPD	87335	THAMES ASSET GLOBAL SEC INC CP	0.15000	08/18/11	43,585,000.00	43,581,912.73	43,579,041.93
PSI	NTRD	CPD	87357	THAMES ASSET GLOBAL SEC INC CP	0.15000	08/18/11	25,000,000.00	24,998,229.16	24,996,582.50
PSI	NTRD	CPD	87243	CIESCO LLC CP	0.14000	08/19/11	50,000,000.00	49,996,500.00	49,992,875.00
PSI	NTRD	CPD	87255	CITIGROUP FUNDING INC CP	0.16000	08/19/11	14,000,000.00	13,998,880.00	13,998,005.00
PSI	NTRD	CPD	87329	SHEFFIELD RECEIVABLES CORP CP	0.13000	08/19/11	50,000,000.00	49,996,750.00	49,994,330.00
PSI	NTRD	CPD	87363	BARTON CAPITAL LLC CP	0.17000	08/19/11	30,000,000.00	29,997,450.00	29,995,725.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	87366	DANSKE CORP CP	0.18500	08/19/11	25,000,000.00	24,997,687.50	24,996,437.50
PSI	NTRD	CPD	87085	VARIABLE FUNDING CAP CO LLC CP	0.15000	08/22/11	40,000,000.00	39,996,500.00	39,994,932.00
PSI	NTRD	CPD	87349	BARTON CAPITAL LLC CP	0.18000	08/22/11	50,000,000.00	49,994,750.00	49,992,000.00
PSI	NTRD	CPD	87368	BARTON CAPITAL LLC CP	0.18000	08/22/11	25,000,000.00	24,997,375.00	24,996,000.00
PSI	NTRD	CPD	87377	REGENCY MARKETS NO. 1 LLC CP	0.15000	08/22/11	50,000,000.00	49,995,625.00	49,992,000.00
PSI	NTRD	CPD	87378	REGENCY MARKETS NO. 1 LLC CP	0.15000	08/22/11	25,000,000.00	24,997,812.50	24,996,000.00
PSI	NTRD	CPD	87397	REGENCY MARKETS NO. 1 LLC CP	0.16000	08/22/11	25,000,000.00	24,997,666.67	24,996,000.00
PSI	NTRD	CPD	87444	CIESCO LLC CP	0.17000	08/22/11	50,000,000.00	49,995,041.66	49,992,000.00
PSI	NTRD	CPD	87279	CRC FUNDING LLC CP	0.12000	08/23/11	50,000,000.00	49,996,333.33	49,991,705.00
PSI	NTRD	CPD	87376	DANSKE CORP CP	0.20000	08/23/11	25,000,000.00	24,996,944.45	24,995,852.50
PSI	NTRD	CPD	87396	BARTON CAPITAL LLC CP	0.20000	08/23/11	50,000,000.00	49,993,888.89	49,991,705.00
PSI	NTRD	CPD	87399	THUNDER BAY FUNDING LLC CP	0.13000	08/23/11	21,958,000.00	21,956,255.56	21,954,357.17
PSI	NTRD	CPD	87240	FALCON ASSET SEC CO LLC CP	0.14000	08/24/11	50,000,000.00	49,995,527.78	49,991,415.00
PSI	NTRD	CPD	87244	CRC FUNDING LLC CP	0.14000	08/24/11	50,000,000.00	49,995,527.78	49,991,415.00
PSI	NTRD	CPD	87280	CAFCO LLC CP	0.12000	08/24/11	25,000,000.00	24,998,083.33	24,995,707.50
PSI	NTRD	CPD	87289	CIESCO LLC CP	0.13000	08/24/11	25,000,000.00	24,997,923.61	24,995,707.50
PSI	NTRD	CPD	87291	CAFCO LLC CP	0.13000	08/24/11	21,500,000.00	21,498,214.30	21,496,308.45
PSI	NTRD	CPD	87395	ABBEY NATIONAL NA LLC CP	0.19000	08/24/11	50,000,000.00	49,993,930.56	49,993,220.00
PSI	NTRD	CPD	87408	VARIABLE FUNDING CAP CO LLC CP	0.12000	08/24/11	25,000,000.00	24,998,083.33	24,996,610.00
PSI	NTRD	CPD	87278	CRC FUNDING LLC CP	0.13000	08/26/11	50,000,000.00	49,995,486.11	49,990,830.00
PSI	NTRD	CPD	87327	TOYOTA MOTOR CREDIT CORP CP	0.15000	08/26/11	29,000,000.00	28,996,979.17	28,995,809.50
PSI	NTRD	CPD	87385	ATLANTIS ONE FUNDING CORP CP	0.13000	08/26/11	50,000,000.00	49,995,486.11	49,992,775.00
PSI	NTRD	CPD	87267	CITIGROUP FUNDING LLC CP	0.15000	08/29/11	25,000,000.00	24,997,083.33	24,994,942.50
PSI	NTRD	CPD	87403	COMMERZBANK US FINANCE INC CP	0.15000	08/29/11	50,000,000.00	49,994,166.66	49,989,885.00
PSI	NTRD	CPD	87415	ATLANTIS ONE FUNDING CORP CP	0.13000	08/29/11	50,000,000.00	49,994,944.44	49,992,095.00
PSI	NTRD	CPD	87419	SHEFFIELD RECEIVABLES CORP CP	0.14000	08/29/11	13,000,000.00	12,998,584.44	12,997,944.70
PSI	NTRD	CPD	87245	CAFCO LLC CP	0.14000	08/30/11	50,000,000.00	49,994,361.11	49,989,515.00
PSI	NTRD	CPD	87269	CITIGROUP FUNDING INC CP	0.15000	08/30/11	30,000,000.00	29,996,375.00	29,993,709.00
PSI	NTRD	CPD	87371	CITIGROUP FUNDING INC CP	0.15000	08/30/11	50,000,000.00	49,993,958.33	49,989,515.00
PSI	NTRD	CPD	87379	CRC FUNDING LLC CP	0.13000	08/30/11	50,000,000.00	49,994,763.89	49,989,515.00
PSI	NTRD	CPD	87402	CITIGROUP FUNDING INC. CP	0.13000	08/30/11	18,000,000.00	17,998,115.00	17,996,225.40
PSI	NTRD	CPD	87416	DANSKE CORP CP	0.19000	08/30/11	30,000,000.00	29,995,408.33	29,993,709.00
PSI	NTRD	CPD	87433	CIESCO LLC CP	0.13000	08/30/11	50,000,000.00	49,994,763.89	49,989,515.00
PSI	NTRD	CPD	87310	TOYOTA MOTOR CREDIT CORP CP	0.15000	08/31/11	50,000,000.00	49,993,750.00	49,991,620.00
PSI	NTRD	CPD	87417	BRYANT PARK FUNDING LLC CP	0.15000	08/31/11	50,000,000.00	49,993,750.00	49,989,145.00
PSI	NTRD	CPD	87260	TOYOTA MOTOR CREDIT CORP CP	0.15000	09/01/11	25,000,000.00	24,996,770.83	24,995,810.00
PSI	NTRD	CPD	87308	SHEFFIELD RECEIVABLES CORP CP	0.15000	09/01/11	30,000,000.00	29,996,125.00	29,994,972.00
PSI	NTRD	CPD	87394	TOYOTA MOTOR CREDIT CORP CP	0.13000	09/01/11	25,000,000.00	24,997,201.39	24,995,810.00
PSI	NTRD	CPD	87418	ABBEY NATIONAL NA LLC CP	0.20000	09/01/11	50,000,000.00	49,991,388.89	49,991,620.00
PSI	NTRD	CPD	87434	BRYANT PARK FUNDING LLC CP	0.15000	09/01/11	50,000,000.00	49,993,541.66	49,989,145.00
PSI	NTRD	CPD	87347	ING US FUNDING LLC CP	0.17000	09/02/11	50,000,000.00	49,992,444.45	49,988,765.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	87348	ATLANTIS ONE FUNDING CORP CP	0.15000	09/02/11	50,000,000.00	49,993,333.34	49,991,380.00
PSI	NTRD	CPD	87369	TOYOTA MOTOR CREDIT CORP CP	0.14000	09/02/11	30,000,000.00	29,996,266.67	29,994,828.00
PSI	NTRD	CPD	87389	ING US FUNDING LLC CP	0.15500	09/02/11	45,000,000.00	44,993,800.00	44,989,888.50
PSI	NTRD	CPD	87424	ATLANTIS ONE FUNDING CORP CP	0.14000	09/02/11	50,000,000.00	49,993,777.78	49,991,380.00
PSI	NTRD	CPD	87437	ABBEY NATIONAL NA LLC CP	0.20000	09/02/11	50,000,000.00	49,991,111.11	49,991,380.00
PSI	NTRD	CPD	87271	CITIGROUP FUNDING INC CP	0.20000	09/06/11	18,000,000.00	17,996,400.00	17,995,395.60
PSI	NTRD	CPD	87312	CITIGROUP FUNDING INC CP	0.18000	09/06/11	25,000,000.00	24,995,500.00	24,993,605.00
PSI	NTRD	CPD	87316	ATLANTIS ONE FUNDING CORP CP	0.17000	09/06/11	50,000,000.00	49,991,500.00	49,990,410.00
PSI	NTRD	CPD	87370	ING US FUNDING LLC CP	0.17000	09/06/11	30,000,000.00	29,994,900.00	29,992,326.00
PSI	NTRD	CPD	87426	ING US FUNDING LLC CP	0.17000	09/06/11	50,000,000.00	49,991,500.00	49,987,210.00
PSI	NTRD	CPD	87427	CIESCO LLC CP	0.14000	09/07/11	25,000,000.00	24,996,402.78	24,993,405.00
PSI	NTRD	CPD	87432	FALCON ASSET SEC CO LLC CP	0.13000	09/07/11	50,000,000.00	49,993,319.44	49,986,810.00
PSI	NTRD	CPD	87442	ABBEY NATIONAL NA LLC CP	0.21000	09/07/11	50,000,000.00	49,989,208.33	49,990,170.00
PSI	NTRD	CPD	87283	ING US FUNDING LLC CP	0.15500	09/08/11	30,000,000.00	29,995,091.67	29,991,843.00
PSI	NTRD	CPD	87425	CIESCO LLC CP	0.14000	09/08/11	50,000,000.00	49,992,611.11	49,986,405.00
PSI	NTRD	CPD	87321	THAMES ASSET GLOBAL SEC INC CP	0.17000	09/09/11	40,000,000.00	39,992,633.33	39,988,796.00
PSI	NTRD	CPD	87355	BARTON CAPITAL LLC CP	0.23000	09/09/11	18,538,000.00	18,533,380.95	18,532,807.51
PSI	NTRD	CPD	87428	CAFCO LLC CP	0.14000	09/09/11	50,000,000.00	49,992,416.66	49,985,995.00
PSI	NTRD	CPD	87318	THAMES ASSET GLOBAL SEC INC CP	0.16000	09/12/11	25,000,000.00	24,995,333.33	24,992,370.00
PSI	NTRD	CPD	87410	CITIGROUP FUNDING INC CP	0.18000	09/12/11	37,000,000.00	36,992,230.00	36,988,707.60
PSI	NTRD	CPD	87328	VARIABLE FUNDING CAP CO LLC CP	0.15000	09/14/11	25,000,000.00	24,995,416.67	24,994,217.50
PSI	NTRD	CPD	87314	CAFCO LLC CP	0.14000	09/15/11	24,648,000.00	24,643,686.60	24,639,836.58
PSI	NTRD	CPD	87292	CAFCO LLC CP	0.15000	09/19/11	25,000,000.00	24,994,895.83	24,990,822.50
PSI	NTRD	CPD	87354	VARIABLE FUNDING CAP CO LLC CP	0.15000	09/19/11	25,000,000.00	24,994,895.83	24,993,585.00
PSI	NTRD	CPD	87438	VARIABLE FUNDING CAP CO LLC CP	0.14000	09/22/11	50,000,000.00	49,989,888.89	49,986,655.00
PSI	NTRD	CPD	87414	FALCON ASSET SEC CO LLC CP	0.14000	09/28/11	25,000,000.00	24,994,361.11	24,988,665.00
PSI	NTRD	CPD	87331	CRC FUNDING LLC CP	0.17000	10/11/11	35,000,000.00	34,988,265.28	34,979,616.00
PSI	NTRD	CPD	87351	REGENCY MARKETS NO. 1 LLC CP	0.20000	10/17/11	25,000,000.00	24,989,305.55	24,983,845.00
CPD Total							6,835,188,000.00	6,834,703,393.90	6,834,312,253.72
PSI	NTRD	FCDN	87443	FFCB D/N	0.16000	09/09/11	25,000,000.00	24,995,666.66	24,997,000.00
PSI	NTRD	FCDN	86558	FFCB D/N	0.25500	03/08/12	50,000,000.00	49,922,083.33	49,948,000.00
PSI	NTRD	FCDN	86559	FFCB D/N	0.25500	03/08/12	50,000,000.00	49,922,083.33	49,948,000.00
PSI	NTRD	FCDN	86560	FFCB D/N	0.25500	03/08/12	15,000,000.00	14,976,625.00	14,984,400.00
PSI	NTRD	FCDN	86554	FFCB D/N	0.27000	03/23/12	50,000,000.00	49,911,875.00	49,944,500.00
PSI	NTRD	FCDN	86589	FFCB D/N	0.27000	04/05/12	30,000,000.00	29,944,200.00	29,962,800.00
FCDN Total							220,000,000.00	219,672,533.32	219,784,700.00
PSI	NTRD	FFCB	79367	FFCB	3.87500	08/25/11	25,000,000.00	25,010,386.45	25,061,250.00
PSI	NTRD	FFCB	79514	FFCB	3.87500	08/25/11	50,000,000.00	50,041,619.34	50,122,500.00
PSI	NTRD	FFCB	79515	FFCB	3.87500	08/25/11	50,000,000.00	50,041,619.34	50,122,500.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	79516	FFCB	3.87500	08/25/11	30,000,000.00	30,027,416.90	30,073,500.00
PSI	NTRD	FFCB	79544	FFCB	3.87500	08/25/11	50,000,000.00	50,038,339.39	50,122,500.00
PSI	NTRD	FFCB	79558	FFCB	3.87500	08/25/11	49,685,000.00	49,725,306.64	49,806,728.25
PSI	NTRD	FFCB	79577	FFCB	3.87500	08/25/11	25,000,000.00	25,023,593.12	25,061,250.00
PSI	NTRD	FFCB	79670	FFCB	3.87500	08/25/11	25,000,000.00	25,031,670.48	25,061,250.00
PSI	NTRD	FFCB	84115	FFCB	0.68000	09/01/11	16,402,000.00	16,404,212.47	16,408,724.82
PSI	NTRD	FFCB	79099	FFCB	3.12500	09/23/11	42,710,000.00	42,686,979.31	42,890,663.30
PSI	NTRD	FFCB	79146	FFCB	3.50000	10/03/11	25,000,000.00	24,999,156.25	25,141,500.00
PSI	NTRD	FFCB	79161	FFCB	3.50000	10/03/11	50,000,000.00	49,996,684.21	50,283,000.00
PSI	NTRD	FFCB	79627	FFCB	5.00000	10/03/11	4,905,000.00	4,927,791.74	4,945,619.29
PSI	NTRD	FFCB	86411	FFCB	0.28000	03/16/12	50,000,000.00	50,001,596.64	49,989,000.00
PSI	NTRD	FFCB	86550	FFCB	0.28000	03/16/12	50,000,000.00	49,995,704.35	49,989,000.00
PSI	NTRD	FFCB	86551	FFCB	0.28000	03/16/12	50,000,000.00	49,995,704.35	49,989,000.00
PSI	NTRD	FFCB	80137	FFCB	2.25000	04/24/12	15,000,000.00	14,999,930.59	15,206,700.00
PSI	NTRD	FFCB	80207	FFCB	2.25000	04/24/12	25,000,000.00	24,999,709.53	25,344,500.00
PSI	NTRD	FFCB	80346	FFCB	2.60000	03/04/13	35,335,000.00	35,387,892.32	36,554,764.20
PSI	NTRD	FFCB	79979	FFCB	3.70000	05/15/13	25,000,000.00	25,440,962.64	26,439,000.00
PSI	NTRD	FFCB	80352	FFCB	3.70000	05/15/13	6,000,000.00	6,116,270.28	6,345,360.00
PSI	NTRD	FFCB	80427	FFCB	3.70000	05/15/13	16,250,000.00	16,601,898.66	17,185,350.00
PSI	NTRD	FFCB	80349	FFCB	3.87500	10/07/13	25,000,000.00	25,705,237.32	26,780,250.00
PSI	NTRD	FFCB	80387	FFCB	3.87500	10/07/13	10,000,000.00	10,273,264.14	10,712,100.00
PSI	NTRD	FFCB	80464	FFCB	3.87500	10/07/13	34,000,000.00	35,028,377.02	36,421,140.00
PSI	NTRD	FFCB	80501	FFCB	3.87500	10/07/13	25,000,000.00	25,668,920.34	26,780,250.00
PSI	NTRD	FFCB	80616	FFCB	3.87500	10/07/13	50,000,000.00	51,444,058.07	53,560,500.00
PSI	NTRD	FFCB	80619	FFCB	3.87500	10/07/13	25,000,000.00	25,759,198.17	26,780,250.00
PSI	NTRD	FFCB	80624	FFCB	3.87500	10/07/13	40,710,000.00	41,885,676.42	43,608,959.10
PSI	NTRD	FFCB	80648	FFCB	3.87500	10/07/13	12,133,000.00	12,475,680.93	12,996,990.93
PSI	NTRD	FFCB	80649	FFCB	3.87500	10/07/13	24,720,000.00	25,418,305.68	26,480,311.20
PSI	NTRD	FFCB	80651	FFCB	3.87500	10/07/13	8,981,000.00	9,221,315.37	9,620,537.01
PSI	NTRD	FFCB	81413	FFCB (CALLABLE)	3.25000	08/11/14	25,000,000.00	25,000,000.00	25,020,250.00
PSI	NTRD	FFCB	81991	FFCB (CALLABLE)	2.87500	10/27/14	25,000,000.00	25,000,000.00	25,157,250.00
PSI	NTRD	FFCB	82016	FFCB (CALLABLE)	2.87500	10/27/14	19,530,000.00	19,514,175.35	19,652,843.70
PSI	NTRD	FFCB	85200	FFCB (CALLABLE)	1.23000	11/04/14	25,000,000.00	25,000,000.00	25,001,750.00
PSI	NTRD	FFCB	82494	FFCB (CALLABLE)	2.82000	12/22/14	25,000,000.00	25,000,000.00	25,197,000.00
PSI	NTRD	FFCB	85603	FFCB (CALLABLE)	1.50000	04/28/15	10,000,000.00	9,855,716.25	10,001,500.00
PSI	NTRD	FFCB	85190	FFCB (CALLABLE)	1.50000	07/21/15	50,000,000.00	50,000,000.00	50,008,500.00
PSI	NTRD	FFCB	85598	FFCB (CALLABLE)	1.50000	07/21/15	50,000,000.00	49,262,514.85	50,008,500.00
PSI	NTRD	FFCB	84356	FFCB (CALLABLE)	2.00000	07/27/15	40,000,000.00	39,992,026.29	40,719,200.00
PSI	NTRD	FFCB	85597	FFCB (CALLABLE)	1.87500	08/17/15	38,452,000.00	38,369,016.94	38,484,684.20
PSI	NTRD	FFCB	84590	FFCB (CALLABLE)	1.85000	08/24/15	50,000,000.00	49,979,682.37	50,010,000.00
PSI	NTRD	FFCB	85031	FFCB (CALLABLE)	1.58000	10/26/15	40,000,000.00	39,957,639.65	40,007,200.00

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PSI	NTRD	FFCB	85075	FFCB (CALLABLE)	1.54000	10/28/15	25,000,000.00	25,000,000.00	25,075,500.00
PSI	NTRD	FFCB	85081	FFCB (CALLABLE)	1.54000	10/28/15	25,000,000.00	24,994,698.11	25,075,500.00
PSI	NTRD	FFCB	85595	FFCB (CALLABLE)	1.54000	10/28/15	23,230,000.00	22,856,645.82	23,300,154.60
PSI	NTRD	FFCB	85355	FFCB (CALLABLE)	1.62000	11/16/15	26,495,000.00	26,345,093.68	26,601,774.85
PSI	NTRD	FFCB	85319	FFCB (CALLABLE)	1.98000	11/24/15	25,000,000.00	24,989,211.39	25,005,500.00
PSI	NTRD	FFCB	85320	FFCB (CALLABLE)	1.98000	11/24/15	25,000,000.00	24,987,053.67	25,005,500.00
PSI	NTRD	FFCB	85403	FFCB (CALLABLE)	1.98000	11/24/15	33,290,000.00	33,261,125.46	33,297,323.80
PSI	NTRD	FFCB	85430	FFCB (CALLABLE)	2.00000	12/07/15	25,000,000.00	25,000,000.00	25,148,437.50
PSI	NTRD	FFCB	85557	FFCB (CALLABLE)	2.48000	12/15/15	25,000,000.00	24,978,135.27	25,193,750.00
PSI	NTRD	FFCB	87151	FFCB (CALLABLE)	1.74000	02/03/16	43,490,000.00	43,421,863.94	43,498,263.10
PSI	NTRD	FFCB	86749	FFCB (CALLABLE)	2.44000	04/27/16	14,125,000.00	14,125,000.00	14,339,841.25
PSI	NTRD	FFCB	86751	FFCB (CALLABLE)	2.44000	04/27/16	5,895,000.00	5,895,000.00	5,984,662.95
FFCB Total							1,666,338,000.00	1,673,159,077.50	1,692,679,834.05
PSI	NTRD	FHLB	79585	FHLB	5.37500	08/19/11	50,000,000.00	50,073,108.96	50,129,000.00
PSI	NTRD	FHLB	79695	FHLB	5.37500	08/19/11	35,795,000.00	35,857,621.30	35,887,351.10
PSI	NTRD	FHLB	79699	FHLB	5.37500	08/19/11	20,090,000.00	20,124,939.26	20,141,832.20
PSI	NTRD	FHLB	79118	FHLB	3.75000	09/09/11	13,390,000.00	13,390,000.00	13,439,810.80
PSI	NTRD	FHLB	79132	FHLB	3.75000	09/09/11	41,210,000.00	41,217,120.85	41,363,301.20
PSI	NTRD	FHLB	79144	FHLB	5.00000	09/09/11	7,000,000.00	7,009,137.63	7,034,510.00
PSI	NTRD	FHLB	79115	FHLB	3.62500	09/16/11	25,000,000.00	25,000,677.76	25,110,000.00
PSI	NTRD	FHLB	79641	FHLB	3.62500	09/16/11	43,000,000.00	43,079,690.77	43,189,200.00
PSI	NTRD	FHLB	79642	FHLB	3.62500	09/16/11	50,000,000.00	50,092,366.17	50,220,000.00
PSI	NTRD	FHLB	85222	FHLB	0.25000	11/04/11	50,000,000.00	50,000,000.00	50,007,500.00
PSI	NTRD	FHLB	79697	FHLB	4.87500	11/18/11	15,000,000.00	15,138,099.11	15,207,300.00
PSI	NTRD	FHLB	84122	FHLB	0.80000	12/01/11	37,590,000.00	37,614,937.84	37,666,352.81
PSI	NTRD	FHLB	85600	FHLB	0.30000	12/01/11	50,000,000.00	49,990,918.54	50,018,500.00
PSI	NTRD	FHLB	79382	FHLB	3.50000	12/09/11	16,000,000.00	16,002,665.70	16,188,160.00
PSI	NTRD	FHLB	79383	FHLB	3.50000	12/09/11	16,000,000.00	16,002,646.93	16,188,160.00
PSI	NTRD	FHLB	79525	FHLB	3.50000	12/09/11	6,105,000.00	6,123,696.63	6,176,794.80
PSI	NTRD	FHLB	79531	FHLB	3.50000	12/09/11	10,000,000.00	10,028,894.16	10,117,600.00
PSI	NTRD	FHLB	79555	FHLB	3.50000	12/09/11	22,950,000.00	23,012,367.41	23,219,892.00
PSI	NTRD	FHLB	79880	FHLB	3.50000	12/09/11	20,750,000.00	20,856,521.90	20,994,020.00
PSI	NTRD	FHLB	79657	FHLB	2.31000	12/29/11	25,000,000.00	24,996,575.34	25,217,500.00
PSI	NTRD	FHLB	79656	FHLB	2.31000	12/30/11	25,000,000.00	25,000,000.00	25,218,500.00
PSI	NTRD	FHLB	79705	FHLB	1.85000	01/06/12	25,000,000.00	25,000,000.00	25,175,250.00
PSI	NTRD	FHLB	79711	FHLB	2.00000	01/06/12	25,000,000.00	24,999,963.73	25,191,405.00
PSI	NTRD	FHLB	79934	FHLB	2.15000	01/30/12	20,000,000.00	20,000,000.00	20,144,200.00
PSI	NTRD	FHLB	86547	FHLB	0.25000	02/22/12	50,000,000.00	49,990,195.65	49,977,000.00
PSI	NTRD	FHLB	86548	FHLB	0.25000	02/22/12	32,540,000.00	32,533,619.33	32,525,031.60
PSI	NTRD	FHLB	86394	FHLB	0.25000	03/07/12	50,000,000.00	49,992,658.17	49,973,000.00

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PSI	NTRD	FHLB	76488	FHLB	5.00000	03/09/12	9,385,000.00	9,485,207.00	9,649,281.60
PSI	NTRD	FHLB	86561	FHLB	0.30000	04/04/12	50,000,000.00	49,998,366.94	49,986,000.00
PSI	NTRD	FHLB	86564	FHLB	0.25000	04/04/12	25,000,000.00	24,989,112.95	24,984,375.00
PSI	NTRD	FHLB	86584	FHLB	0.30000	04/04/12	45,000,000.00	45,001,622.85	44,987,400.00
PSI	NTRD	FHLB	80000	FHLB	3.62500	06/08/12	29,365,000.00	29,671,047.38	30,190,890.63
PSI	NTRD	FHLB	80001	FHLB	3.62500	06/08/12	24,250,000.00	24,478,469.61	24,932,031.25
PSI	NTRD	FHLB	80065	FHLB	2.45000	08/13/12	25,000,000.00	25,000,000.00	25,538,000.00
PSI	NTRD	FHLB	80157	FHLB	2.50000	02/19/13	17,055,000.00	17,062,328.72	17,610,140.25
PSI	NTRD	FHLB	80078	FHLB	3.87500	03/08/13	11,000,000.00	11,220,696.99	11,610,060.00
PSI	NTRD	FHLB	80160	FHLB	4.37000	04/24/13	25,000,000.00	25,745,214.24	26,654,500.00
PSI	NTRD	FHLB	80447	FHLB	4.37000	04/24/13	25,000,000.00	25,824,542.51	26,654,500.00
PSI	NTRD	FHLB	80456	FHLB	4.37000	04/24/13	18,945,000.00	19,556,830.95	20,198,780.10
PSI	NTRD	FHLB	80584	FHLB	4.37000	04/24/13	45,555,000.00	47,143,968.30	48,569,829.90
PSI	NTRD	FHLB	77217	FHLB	3.62500	05/29/13	50,000,000.00	49,955,878.68	52,895,500.00
PSI	NTRD	FHLB	80105	FHLB	5.25000	09/13/13	28,750,000.00	30,262,422.47	31,590,500.00
PSI	NTRD	FHLB	80455	FHLB	3.62500	10/18/13	25,000,000.00	25,571,883.51	26,675,000.00
PSI	NTRD	FHLB	80007	FHLB	4.87500	12/13/13	24,715,000.00	25,729,512.39	27,167,469.45
PSI	NTRD	FHLB	80034	FHLB	4.87500	12/13/13	4,000,000.00	4,164,208.36	4,396,920.00
PSI	NTRD	FHLB	84117	FHLB	2.37500	03/14/14	39,775,000.00	40,482,615.69	41,511,576.50
PSI	NTRD	FHLB	84140	FHLB	2.37500	03/14/14	13,000,000.00	13,241,589.31	13,567,580.00
PSI	NTRD	FHLB	84160	FHLB	2.50000	06/13/14	50,000,000.00	51,125,253.29	52,477,000.00
PSI	NTRD	FHLB	81362	FHLB (CALLABLE)	3.12500	08/05/14	30,470,000.00	30,433,289.16	30,477,617.50
PSI	NTRD	FHLB	81345	FHLB (CALLABLE)	3.12500	08/11/14	12,845,000.00	12,835,274.80	12,853,606.15
PSI	NTRD	FHLB	81367	FHLB (CALLABLE)	3.12500	08/11/14	9,525,000.00	9,505,961.48	9,531,381.75
PSI	NTRD	FHLB	81349	FHLB (CALLABLE)	3.20000	08/14/14	28,795,000.00	28,894,508.49	29,475,425.85
PSI	NTRD	FHLB	84139	FHLB	3.25000	09/12/14	43,530,000.00	45,280,075.93	46,751,655.30
PSI	NTRD	FHLB	85583	FHLB (CALLABLE)	1.60000	12/03/14	32,660,000.00	32,468,173.04	32,661,959.60
PSI	NTRD	FHLB	85192	FHLB (CALLABLE)	1.27000	01/26/15	34,200,000.00	34,157,670.85	34,202,052.00
PSI	NTRD	FHLB	85199	FHLB (CALLABLE)	1.27000	01/26/15	25,000,000.00	24,994,842.94	25,001,500.00
PSI	NTRD	FHLB	84142	FHLB	2.75000	03/13/15	50,000,000.00	51,286,577.42	52,709,500.00
PSI	NTRD	FHLB	84143	FHLB	2.75000	03/13/15	9,160,000.00	9,395,700.98	9,656,380.40
PSI	NTRD	FHLB	84895	FHLB (CALLABLE)	1.65000	04/14/15	36,625,000.00	36,602,396.38	36,627,563.75
PSI	NTRD	FHLB	85266	FHLB (CALLABLE)	1.50000	04/21/15	15,325,000.00	15,289,731.09	15,326,072.75
PSI	NTRD	FHLB	86659	FHLB (CALLABLE)	2.00000	04/27/15	13,320,000.00	13,320,000.00	13,485,834.00
PSI	NTRD	FHLB	84123	FHLB	2.87500	06/12/15	19,045,000.00	19,512,934.18	20,265,594.05
PSI	NTRD	FHLB	85212	FHLB (CALLABLE)	1.50000	08/17/15	17,500,000.00	17,485,050.61	17,500,000.00
PSI	NTRD	FHLB	84430	FHLB (CALLABLE)	2.09000	08/18/15	25,000,000.00	24,954,470.15	25,155,250.00
PSI	NTRD	FHLB	84490	FHLB (CALLABLE)	2.05000	08/18/15	15,050,000.00	15,050,000.00	15,051,655.50
PSI	NTRD	FHLB	85188	FHLB	1.63000	08/20/15	50,000,000.00	50,691,399.20	50,864,500.00
PSI	NTRD	FHLB	85599	FHLB (CALLABLE)	1.87500	09/08/15	40,525,000.00	40,299,258.21	40,529,457.75
PSI	NTRD	FHLB	85186	FHLB	1.75000	09/11/15	25,000,000.00	25,436,706.71	25,375,000.00

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PSI	NTRD	FHLB	84711	FHLB (CALLABLE)	1.95000	09/21/15	15,000,000.00	14,984,474.26	15,001,500.00
PSI	NTRD	FHLB	84885	FHLB (CALLABLE)	1.90000	09/30/15	13,550,000.00	13,550,000.00	13,551,490.50
PSI	NTRD	FHLB	84818	FHLB (CALLABLE)	2.00000	10/05/15	18,500,000.00	18,492,269.72	18,501,850.00
PSI	NTRD	FHLB	84888	FHLB (CALLABLE)	1.80000	10/19/15	32,050,000.00	32,022,969.88	32,161,854.50
PSI	NTRD	FHLB	84905	FHLB (CALLABLE)	1.87500	10/19/15	14,583,333.32	14,574,108.92	14,584,791.65
PSI	NTRD	FHLB	84906	FHLB (CALLABLE)	1.87500	10/19/15	14,583,333.32	14,567,959.32	14,584,791.65
PSI	NTRD	FHLB	84923	FHLB (CALLABLE)	1.87500	10/19/15	21,933,333.32	21,896,337.33	21,935,526.65
PSI	NTRD	FHLB	85121	FHLB (CALLABLE)	1.72500	10/27/15	48,995,000.00	48,992,922.08	48,999,409.55
PSI	NTRD	FHLB	85083	FHLB (CALLABLE)	1.60000	11/10/15	25,000,000.00	24,989,307.23	25,002,250.00
PSI	NTRD	FHLB	85117	FHLB (CALLABLE)	1.65000	11/10/15	13,705,000.00	13,662,795.20	13,706,096.40
PSI	NTRD	FHLB	85581	FHLB (CALLABLE)	1.70000	11/10/15	50,000,000.00	49,565,144.77	50,024,500.00
PSI	NTRD	FHLB	85755	FHLB (CALLABLE)	1.70000	11/10/15	10,700,000.00	10,505,527.05	10,705,243.00
PSI	NTRD	FHLB	85060	FHLB (CALLABLE)	1.62500	11/16/15	25,000,000.00	24,983,899.23	25,002,000.00
PSI	NTRD	FHLB	85163	FHLB (CALLABLE)	1.60000	11/18/15	25,000,000.00	25,000,000.00	25,081,750.00
PSI	NTRD	FHLB	85228	FHLB (CALLABLE)	1.55000	11/18/15	35,000,000.00	35,000,000.00	34,999,650.00
PSI	NTRD	FHLB	85629	FHLB (CALLABLE)	1.55000	11/18/15	50,000,000.00	48,844,305.56	49,999,500.00
PSI	NTRD	FHLB	85630	FHLB (CALLABLE)	1.55000	11/18/15	355,000.00	346,794.57	354,996.45
PSI	NTRD	FHLB	85428	FHLB (CALLABLE)	1.70000	11/23/15	19,800,000.00	19,679,991.75	19,801,782.00
PSI	NTRD	FHLB	85232	FHLB (CALLABLE)	1.55000	11/25/15	25,000,000.00	24,983,112.85	25,011,250.00
PSI	NTRD	FHLB	85604	FHLB (CALLABLE)	1.85000	12/02/15	26,150,000.00	25,887,549.09	26,186,087.00
PSI	NTRD	FHLB	85248	FHLB (CALLABLE)	1.62500	12/03/15	25,000,000.00	25,000,000.00	25,002,250.00
PSI	NTRD	FHLB	85377	FHLB (CALLABLE)	1.62500	12/03/15	33,535,000.00	33,389,455.16	33,538,018.15
PSI	NTRD	FHLB	85429	FHLB (CALLABLE)	2.05000	12/03/15	25,000,000.00	24,972,874.45	25,043,250.00
PSI	NTRD	FHLB	85558	FHLB (CALLABLE)	2.25000	12/22/15	14,285,714.27	14,229,244.24	14,287,571.41
PSI	NTRD	FHLB	87149	FHLB (CALLABLE)	1.75000	03/03/16	50,000,000.00	49,926,534.19	49,882,000.00
PSI	NTRD	FHLB	87150	FHLB (CALLABLE)	1.75000	03/03/16	3,640,000.00	3,634,651.69	3,631,409.60
PSI	NTRD	FHLB	86646	FHLB (CALLABLE)	2.70000	04/18/16	28,285,000.00	28,285,000.00	28,769,522.05
PSI	NTRD	FHLB	86792	FHLB (CALLABLE)	2.50000	05/16/16	10,000,000.00	9,995,210.73	10,008,900.00
PSI	NTRD	FHLB	86805	FHLB (CALLABLE)	2.50000	05/16/16	5,000,000.00	4,997,605.36	5,004,450.00
PSI	NTRD	FHLB	87215	FHLB (CALLABLE)	2.25000	07/20/16	25,000,000.00	24,992,549.26	25,171,000.00
PSI	NTRD	FHLB	87202	FHLB (CALLABLE)	2.30000	07/22/16	26,355,000.00	26,328,789.25	26,381,618.55
FHLB Total							2,632,795,714.23	2,645,014,600.04	2,672,986,821.65
PSI	NTRD	FHLD	85636	FHLB D/N	0.33000	12/13/11	50,000,000.00	49,938,583.33	49,974,000.00
PSI	NTRD	FHLD	85637	FHLB D/N	0.33000	12/13/11	7,000,000.00	6,991,401.67	6,996,360.00
PSI	NTRD	FHLD	85634	FHLB D/N	0.33000	12/14/11	50,000,000.00	49,938,125.00	49,973,500.00
PSI	NTRD	FHLD	85635	FHLB D/N	0.33000	12/14/11	50,000,000.00	49,938,125.00	49,973,500.00
FHLD Total							157,000,000.00	156,806,235.00	156,917,360.00
PSI	NTRD	FHLM	85751	FHLMC	1.12500	12/15/11	50,000,000.00	50,142,934.84	50,174,000.00
PSI	NTRD	FHLM	85752	FHLMC	1.12500	12/15/11	27,323,000.00	27,401,108.17	27,418,084.04

Los Angeles County Treasurer
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Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLM	86412	FHLMC	2.12500	03/23/12	50,000,000.00	50,590,372.94	50,567,500.00
PSI	NTRD	FHLM	86424	FHLMC	2.12500	03/23/12	50,000,000.00	50,582,980.77	50,567,500.00
PSI	NTRD	FHLM	86425	FHLMC	2.12500	03/23/12	50,000,000.00	50,582,980.77	50,567,500.00
PSI	NTRD	FHLM	86449	FHLMC	2.12500	03/23/12	50,000,000.00	50,579,688.37	50,567,500.00
PSI	NTRD	FHLM	86450	FHLMC	2.12500	03/23/12	50,000,000.00	50,579,688.37	50,567,500.00
PSI	NTRD	FHLM	86494	FHLMC	2.12500	03/23/12	25,000,000.00	25,285,752.10	25,283,750.00
PSI	NTRD	FHLM	86682	FHLMC	1.75000	06/15/12	50,000,000.00	50,614,840.75	50,613,500.00
PSI	NTRD	FHLM	86683	FHLMC	1.75000	06/15/12	35,000,000.00	35,430,388.52	35,429,450.00
PSI	NTRD	FHLM	80483	FHLMC	4.00000	02/14/13	16,800,000.00	17,215,741.96	17,693,256.00
PSI	NTRD	FHLM	84124	FHLMC	4.12500	09/27/13	25,000,000.00	26,441,742.02	26,920,000.00
PSI	NTRD	FHLM	84154	FHLMC	4.50000	01/15/14	50,000,000.00	53,595,808.02	54,660,000.00
PSI	NTRD	FHLM	80633	FHLMC	5.00000	01/30/14	7,054,000.00	7,466,672.75	7,804,968.84
PSI	NTRD	FHLM	82587	FHLMC (CALLABLE)	3.00000	01/12/15	50,000,000.00	50,000,000.00	50,603,000.00
PSI	NTRD	FHLM	84401	FHLMC (CALLABLE)	2.25000	08/12/15	50,000,000.00	50,000,000.00	50,032,500.00
PSI	NTRD	FHLM	84412	FHLMC (CALLABLE)	2.25000	08/12/15	50,000,000.00	49,959,693.32	50,032,500.00
PSI	NTRD	FHLM	84413	FHLMC (CALLABLE)	2.25000	08/12/15	25,000,000.00	24,979,846.66	25,016,250.00
PSI	NTRD	FHLM	84429	FHLMC (CALLABLE)	2.25000	08/12/15	50,000,000.00	49,959,693.32	50,032,500.00
PSI	NTRD	FHLM	84872	FHLMC	1.75000	09/10/15	25,000,000.00	25,128,609.73	25,460,937.50
PSI	NTRD	FHLM	84874	FHLMC (CALLABLE)	2.05000	10/15/15	25,000,000.00	24,997,897.04	25,107,000.00
PSI	NTRD	FHLM	85076	FHLMC (CALLABLE)	1.70000	11/04/15	25,000,000.00	24,995,739.32	24,965,000.00
PSI	NTRD	FHLM	85144	FHLMC (CALLABLE)	1.70000	11/04/15	21,300,000.00	21,272,774.26	21,270,180.00
PSI	NTRD	FHLM	85061	FHLMC (CALLABLE)	1.70000	11/16/15	25,000,000.00	24,983,899.23	25,015,250.00
PSI	NTRD	FHLM	85062	FHLMC (CALLABLE)	1.70000	11/16/15	25,000,000.00	24,978,532.31	25,015,250.00
PSI	NTRD	FHLM	85063	FHLMC (CALLABLE)	1.70000	11/16/15	25,000,000.00	24,978,532.31	25,015,250.00
PSI	NTRD	FHLM	85147	FHLMC (CALLABLE)	1.75000	11/17/15	25,000,000.00	24,978,518.62	25,018,000.00
PSI	NTRD	FHLM	85182	FHLMC (CALLABLE)	1.75000	11/17/15	15,000,000.00	14,997,422.23	15,010,800.00
PSI	NTRD	FHLM	85229	FHLMC (CALLABLE)	1.75000	11/17/15	31,250,000.00	31,250,000.00	31,272,500.00
PSI	NTRD	FHLM	85400	FHLMC (CALLABLE)	1.75000	11/17/15	25,000,000.00	24,886,476.71	25,018,000.00
PSI	NTRD	FHLM	85401	FHLMC (CALLABLE)	1.75000	11/17/15	25,000,000.00	24,886,476.71	25,018,000.00
PSI	NTRD	FHLM	85424	FHLMC (CALLABLE)	1.75000	11/17/15	30,000,000.00	29,857,206.29	30,021,600.00
PSI	NTRD	FHLM	85435	FHLMC (CALLABLE)	1.75000	11/17/15	50,000,000.00	49,783,645.89	50,036,000.00
PSI	NTRD	FHLM	85449	FHLMC (CALLABLE)	1.75000	11/17/15	50,000,000.00	49,885,332.32	50,036,000.00
PSI	NTRD	FHLM	85530	FHLMC (CALLABLE)	1.75000	11/17/15	19,425,000.00	19,288,736.26	19,438,986.00
PSI	NTRD	FHLM	85384	FHLMC (CALLABLE)	1.75000	11/23/15	50,000,000.00	49,784,246.58	50,052,500.00
PSI	NTRD	FHLM	85399	FHLMC (CALLABLE)	1.75000	11/23/15	25,000,000.00	24,868,028.85	25,026,250.00
PSI	NTRD	FHLM	85261	FHLMC (CALLABLE)	1.70000	11/24/15	25,000,000.00	25,000,000.00	25,024,750.00
PSI	NTRD	FHLM	85321	FHLMC (CALLABLE)	1.70000	11/24/15	21,000,000.00	20,883,928.38	21,020,790.00
PSI	NTRD	FHLM	85251	FHLMC (CALLABLE)	1.57000	12/01/15	25,000,000.00	25,000,000.00	25,002,250.00
PSI	NTRD	FHLM	86647	FHLMC (CALLABLE)	2.62500	03/14/16	50,000,000.00	49,974,183.36	50,135,500.00
PSI	NTRD	FHLM	86645	FHLMC (CALLABLE)	2.65000	04/14/16	27,442,000.00	27,429,097.60	27,568,782.04
PSI	NTRD	FHLM	86764	FHLMC (CALLABLE)	2.50000	05/10/16	25,000,000.00	25,000,000.00	25,113,280.00

Los Angeles County Treasurer
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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLM	87200	FHLMC (CALLABLE)	2.00000	06/29/16	30,000,000.00	29,926,273.97	30,196,875.00
PSI	NTRD	FHLM	87209	FHLMC (CALLABLE)	2.00000	06/29/16	30,000,000.00	29,874,665.75	30,196,875.00
PSI	NTRD	FHLM	87214	FHLMC (CALLABLE)	1.89000	07/13/16	50,000,000.00	49,641,764.64	50,279,500.00
PSI	NTRD	FHLM	87181	FHLMC (CALLABLE)	2.12500	07/18/16	25,000,000.00	24,962,787.36	25,137,750.00
PSI	NTRD	FHLM	87274	FHLMC (CALLABLE)	2.31000	07/27/16	25,000,000.00	25,000,000.00	25,157,750.00
PSI	NTRD	FHLM	87275	FHLMC (CALLABLE)	2.31000	07/27/16	25,000,000.00	25,000,000.00	25,157,750.00
FHLM Total							1,636,594,000.00	1,644,904,709.37	1,652,340,614.42
PSI	NTRD	FHLMD	86586	FHLMC D/N	0.25000	03/12/12	50,000,000.00	49,921,875.00	49,947,000.00
PSI	NTRD	FHLMD	86587	FHLMC D/N	0.25000	03/12/12	50,000,000.00	49,921,875.00	49,947,000.00
PSI	NTRD	FHLMD	86585	FHLMC D/N	0.25000	03/16/12	40,000,000.00	39,936,388.89	39,956,800.00
FHLMD Total							140,000,000.00	139,780,138.89	139,850,800.00
PSI	NTRD	FNMA	86549	FNMA	5.00000	02/16/12	40,000,000.00	41,022,910.38	41,007,200.00
PSI	NTRD	FNMA	86556	FNMA	1.00000	04/04/12	50,000,000.00	50,237,575.90	50,225,000.00
PSI	NTRD	FNMA	86557	FNMA	1.00000	04/04/12	50,000,000.00	50,237,575.90	50,225,000.00
PSI	NTRD	FNMA	86562	FNMA	1.00000	04/04/12	50,000,000.00	50,235,432.51	50,225,000.00
PSI	NTRD	FNMA	86563	FNMA	1.00000	04/04/12	50,000,000.00	50,235,432.51	50,225,000.00
PSI	NTRD	FNMA	84116	FNMA	2.87500	12/11/13	50,000,000.00	51,610,115.32	52,652,500.00
PSI	NTRD	FNMA	84157	FNMA	2.75000	02/05/14	50,000,000.00	51,522,485.96	52,615,000.00
PSI	NTRD	FNMA	84158	FNMA	2.75000	02/05/14	50,000,000.00	51,522,485.96	52,615,000.00
PSI	NTRD	FNMA	84873	FNMA	2.37500	07/28/15	25,000,000.00	25,760,694.33	26,152,500.00
PSI	NTRD	FNMA	84386	FNMA (CALLABLE)	2.15000	08/04/15	25,000,000.00	25,000,000.00	25,761,000.00
PSI	NTRD	FNMA	84387	FNMA (CALLABLE)	2.12500	08/05/15	25,000,000.00	25,000,000.00	25,003,500.00
PSI	NTRD	FNMA	84388	FNMA (CALLABLE)	2.12500	08/05/15	25,000,000.00	24,997,994.25	25,003,500.00
PSI	NTRD	FNMA	84466	FNMA (CALLABLE)	2.00000	08/05/15	25,000,000.00	24,979,942.50	25,003,500.00
PSI	NTRD	FNMA	84663	FNMA (CALLABLE)	1.87500	09/09/15	25,000,000.00	24,974,329.13	25,594,750.00
PSI	NTRD	FNMA	84664	FNMA (CALLABLE)	1.75000	09/14/15	14,710,000.00	14,694,844.91	14,834,593.70
PSI	NTRD	FNMA	84887	FNMA (CALLABLE)	1.60000	10/13/15	30,000,000.00	29,919,351.59	30,008,700.00
PSI	NTRD	FNMA	85094	FNMA	1.62500	10/26/15	35,000,000.00	35,220,733.59	35,420,350.00
PSI	NTRD	FNMA	85057	FNMA (CALLABLE)	1.55000	10/27/15	38,500,000.00	38,467,361.45	38,426,465.00
PSI	NTRD	FNMA	85185	FNMA (CALLABLE)	1.55000	10/27/15	25,000,000.00	25,000,000.00	24,952,250.00
PSI	NTRD	FNMA	85189	FNMA (CALLABLE)	1.55000	10/27/15	50,000,000.00	49,994,893.90	49,904,500.00
PSI	NTRD	FNMA	85058	FNMA (CALLABLE)	1.65000	10/29/15	25,000,000.00	24,968,168.13	25,030,000.00
PSI	NTRD	FNMA	85680	FNMA (CALLABLE)	1.65000	10/29/15	50,000,000.00	48,691,615.08	50,060,000.00
PSI	NTRD	FNMA	85146	FNMA (CALLABLE)	1.62500	11/12/15	25,000,000.00	24,922,786.62	25,230,750.00
PSI	NTRD	FNMA	85227	FNMA (CALLABLE)	1.55000	11/12/15	25,000,000.00	25,000,000.00	25,012,000.00
PSI	NTRD	FNMA	87152	FNMA (CALLABLE)	1.55000	11/12/15	50,000,000.00	49,816,604.13	50,024,000.00
PSI	NTRD	FNMA	87159	FNMA (CALLABLE)	1.55000	11/12/15	50,000,000.00	49,816,604.13	50,024,000.00
PSI	NTRD	FNMA	87160	FNMA (CALLABLE)	1.55000	11/12/15	17,000,000.00	16,937,645.40	17,008,160.00
PSI	NTRD	FNMA	85059	FNMA (CALLABLE)	1.70000	11/16/15	25,000,000.00	25,000,000.00	25,016,500.00

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PSI	NTRD	FNMA	85096	FNMA (CALLABLE)	1.70000	11/16/15	25,000,000.00	24,957,017.54	25,016,500.00
PSI	NTRD	FNMA	85118	FNMA (CALLABLE)	1.70000	11/16/15	25,000,000.00	24,941,607.89	25,016,500.00
PSI	NTRD	FNMA	85244	FNMA (CALLABLE)	1.56000	11/23/15	25,000,000.00	25,000,000.00	25,103,000.00
PSI	NTRD	FNMA	85164	FNMA (CALLABLE)	1.50000	11/24/15	25,000,000.00	24,946,056.96	25,024,500.00
PSI	NTRD	FNMA	85211	FNMA (CALLABLE)	1.50000	11/24/15	11,250,000.00	11,245,145.13	11,261,025.00
PSI	NTRD	FNMA	86676	FNMA (CALLABLE)	2.37500	01/27/16	22,955,000.00	22,900,512.08	23,179,959.00
PSI	NTRD	FNMA	86762	FNMA (CALLABLE)	2.50000	05/09/16	19,650,000.00	19,650,000.00	19,946,911.50
PSI	NTRD	FNMA	86763	FNMA (CALLABLE)	2.50000	05/09/16	20,680,000.00	20,680,000.00	20,992,474.80
PSI	NTRD	FNMA	86830	FNMA (CALLABLE)	2.30000	05/23/16	13,950,000.00	13,929,876.72	14,140,417.50
PSI	NTRD	FNMA	86885	FNMA (CALLABLE)	2.35000	06/02/16	25,000,000.00	24,982,107.55	25,139,250.00
PSI	NTRD	FNMA	86886	FNMA (CALLABLE)	2.25000	06/06/16	15,600,000.00	15,588,658.62	15,785,250.00
PSI	NTRD	FNMA	86928	FNMA (CALLABLE)	2.35000	06/09/16	25,000,000.00	25,000,000.00	25,163,250.00
PSI	NTRD	FNMA	87146	FNMA (CALLABLE)	2.20000	07/05/16	31,275,000.00	31,275,000.00	31,438,255.50
PSI	NTRD	FNMA	87201	FNMA (CALLABLE)	2.25000	07/05/16	36,000,000.00	35,964,532.02	36,187,920.00
PSI	NTRD	FNMA	87182	FNMA (CALLABLE)	2.10000	07/18/16	50,000,000.00	49,875,957.85	50,307,500.00
FNMA Total							1,371,570,000.00	1,376,724,055.94	1,386,963,432.00
PSI	NTRD	MCPN	85336	FHLB (CALLABLE)	3.25000	12/15/15	25,000,000.00	25,000,000.00	25,118,250.00
PSI	NTRD	MCPN	85407	FHLB (CALLABLE)	3.25000	12/15/15	25,000,000.00	25,000,000.00	25,118,250.00
PSI	NTRD	MCPN	85484	FHLB (CALLABLE)	3.62500	12/28/15	50,000,000.00	49,995,591.46	49,770,000.00
MCPN Total							100,000,000.00	99,995,591.46	100,006,500.00
PSI	NTRD	MCSA	84399	FNMA (CALLABLE)	2.25000	08/10/15	50,000,000.00	50,000,000.00	50,029,500.00
PSI	NTRD	MCSA	84400	FNMA (CALLABLE)	2.25000	08/11/15	50,000,000.00	50,000,000.00	50,032,500.00
PSI	NTRD	MCSA	84414	FNMA (CALLABLE)	2.25000	08/17/15	50,000,000.00	50,000,000.00	50,051,000.00
PSI	NTRD	MCSA	84415	FNMA (CALLABLE)	2.25000	08/18/15	50,000,000.00	50,000,000.00	50,054,000.00
PSI	NTRD	MCSA	84524	FNMA (CALLABLE)	2.00000	08/25/15	50,000,000.00	50,000,000.00	50,065,500.00
PSI	NTRD	MCSA	84599	FNMA (CALLABLE)	2.50000	09/10/15	50,000,000.00	50,000,000.00	49,892,500.00
PSI	NTRD	MCSA	84665	FNMA (CALLABLE)	2.45000	09/15/15	50,000,000.00	50,000,000.00	49,640,000.00
PSI	NTRD	MCSA	84644	FNMA (CALLABLE)	2.50000	09/17/15	50,000,000.00	50,000,000.00	49,837,500.00
PSI	NTRD	MCSA	84666	FNMA (CALLABLE)	2.75000	09/17/15	50,000,000.00	50,000,000.00	49,738,000.00
PSI	NTRD	MCSA	84667	FNMA (CALLABLE)	2.50000	09/17/15	50,000,000.00	50,000,000.00	49,837,500.00
PSI	NTRD	MCSA	84709	FNMA (CALLABLE)	2.50000	09/28/15	50,000,000.00	50,000,000.00	49,888,000.00
PSI	NTRD	MCSA	84710	FNMA (CALLABLE)	2.50000	09/29/15	50,000,000.00	50,000,000.00	49,902,500.00
PSI	NTRD	MCSA	84712	FNMA (CALLABLE)	2.60000	09/29/15	50,000,000.00	50,000,000.00	49,855,500.00
PSI	NTRD	MCSA	84721	FNMA (CALLABLE)	2.75000	09/29/15	25,000,000.00	25,000,000.00	24,925,780.00
PSI	NTRD	MCSA	84722	FNMA (CALLABLE)	2.62500	09/29/15	25,000,000.00	25,000,000.00	24,911,250.00
PSI	NTRD	MCSA	84731	FNMA (CALLABLE)	2.62500	09/29/15	15,000,000.00	15,000,000.00	14,946,750.00
PSI	NTRD	MCSA	84749	FNMA (CALLABLE)	2.62500	09/29/15	25,000,000.00	25,000,000.00	24,911,250.00
PSI	NTRD	MCSA	84723	FNMA (CALLABLE)	2.65000	10/01/15	50,000,000.00	50,000,000.00	49,838,500.00
PSI	NTRD	MCSA	85082	FNMA (CALLABLE)	2.00000	11/09/15	25,000,000.00	25,000,000.00	24,828,750.00

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PSI	NTRD	MCSA	85077	FNMA (CALLABLE)	2.00000	11/17/15	25,000,000.00	25,000,000.00	24,923,000.00
PSI	NTRD	MCSA	85078	FNMA (CALLABLE)	2.00000	11/17/15	25,000,000.00	25,000,000.00	24,923,000.00
PSI	NTRD	MCSA	85079	FNMA (CALLABLE)	2.12500	11/17/15	25,000,000.00	25,000,000.00	24,916,250.00
PSI	NTRD	MCSA	85080	FNMA (CALLABLE)	2.12500	11/17/15	25,000,000.00	25,000,000.00	24,916,250.00
PSI	NTRD	MCSA	85097	FNMA (CALLABLE)	2.50000	11/19/15	25,000,000.00	25,000,000.00	24,752,000.00
PSI	NTRD	MCSA	85098	FNMA (CALLABLE)	2.50000	11/19/15	25,000,000.00	25,000,000.00	24,752,000.00
PSI	NTRD	MCSA	85119	FNMA (CALLABLE)	2.40000	11/23/15	25,000,000.00	25,000,000.00	24,696,250.00
PSI	NTRD	MCSA	85120	FNMA (CALLABLE)	2.40000	11/23/15	25,000,000.00	25,000,000.00	24,696,250.00
PSI	NTRD	MCSA	85249	FNMA (CALLABLE)	1.15000	11/24/15	25,000,000.00	25,000,000.00	24,949,750.00
PSI	NTRD	MCSA	85250	FNMA (CALLABLE)	1.15000	11/24/15	25,000,000.00	25,000,000.00	24,949,750.00
PSI	NTRD	MCSA	85230	FNMA (CALLABLE)	1.60000	12/01/15	25,000,000.00	25,000,000.00	24,905,500.00
PSI	NTRD	MCSA	85231	FNMA (CALLABLE)	1.60000	12/01/15	25,000,000.00	25,000,000.00	24,905,500.00
PSI	NTRD	MCSA	85233	FNMA (CALLABLE)	1.50000	12/01/15	25,000,000.00	25,000,000.00	24,872,000.00
PSI	NTRD	MCSA	85234	FNMA (CALLABLE)	1.50000	12/01/15	25,000,000.00	25,000,000.00	24,878,750.00
PSI	NTRD	MCSA	85235	FNMA (CALLABLE)	1.50000	12/01/15	25,000,000.00	25,000,000.00	24,878,750.00
PSI	NTRD	MCSA	85271	FHLMC (CALLABLE)	1.35000	12/01/15	25,000,000.00	25,000,000.00	24,636,500.00
PSI	NTRD	MCSA	85272	FHLMC (CALLABLE)	1.35000	12/01/15	25,000,000.00	25,000,000.00	24,636,500.00
PSI	NTRD	MCSA	85245	FNMA (CALLABLE)	1.50000	12/02/15	25,000,000.00	25,000,000.00	24,966,500.00
PSI	NTRD	MCSA	85246	FNMA (CALLABLE)	1.55000	12/02/15	25,000,000.00	25,000,000.00	24,976,000.00
PSI	NTRD	MCSA	85247	FNMA (CALLABLE)	1.55000	12/02/15	25,000,000.00	25,000,000.00	24,976,000.00
PSI	NTRD	MCSA	85252	FNMA (CALLABLE)	1.50000	12/02/15	20,000,000.00	20,000,000.00	19,973,200.00
PSI	NTRD	MCSA	85267	FHLMC (CALLABLE)	2.25000	12/02/15	25,000,000.00	25,000,000.00	24,747,500.00
PSI	NTRD	MCSA	85282	FHLMC (CALLABLE)	2.25000	12/03/15	50,000,000.00	50,000,000.00	49,818,000.00
PSI	NTRD	MCSA	85270	FHLMC (CALLABLE)	2.25000	12/09/15	25,000,000.00	25,000,000.00	24,603,000.00
PSI	NTRD	MCSA	85304	FHLMC (CALLABLE)	3.00000	12/10/15	50,000,000.00	50,000,000.00	49,584,000.00
PSI	NTRD	MCSA	85305	FHLB (CALLABLE)	1.50000	12/10/15	30,000,000.00	29,994,768.89	30,046,200.00
PSI	NTRD	MCSA	85404	FHLMC (CALLABLE)	2.70000	12/10/15	25,000,000.00	25,000,000.00	24,868,250.00
PSI	NTRD	MCSA	85405	FHLMC (CALLABLE)	2.70000	12/10/15	25,000,000.00	25,000,000.00	24,868,250.00
PSI	NTRD	MCSA	85467	FHLMC (CALLABLE)	3.00000	12/15/15	50,000,000.00	50,000,000.00	49,642,000.00
PSI	NTRD	MCSA	85468	FHLMC (CALLABLE)	3.00000	12/17/15	50,000,000.00	50,000,000.00	49,641,000.00
PSI	NTRD	MCSA	85469	FHLMC (CALLABLE)	3.00000	12/22/15	50,000,000.00	50,000,000.00	49,387,500.00
PSI	NTRD	MCSA	85470	FHLMC (CALLABLE)	3.00000	12/22/15	50,000,000.00	50,000,000.00	49,638,000.00
PSI	NTRD	MCSA	85408	FHLMC (CALLABLE)	3.00000	12/23/15	25,000,000.00	25,000,000.00	24,788,000.00
PSI	NTRD	MCSA	85471	FHLMC (CALLABLE)	3.00000	12/23/15	50,000,000.00	50,000,000.00	49,576,000.00
PSI	NTRD	MCSA	85605	FHLB (CALLABLE)	2.50000	12/28/15	50,000,000.00	50,000,000.00	49,675,500.00
PSI	NTRD	MCSA	85485	FHLMC (CALLABLE)	3.37500	12/29/15	25,000,000.00	25,000,000.00	24,776,500.00
PSI	NTRD	MCSA	85533	FHLMC (CALLABLE)	2.75000	12/29/15	50,000,000.00	50,000,000.00	49,998,000.00
PSI	NTRD	MCSA	85559	FHLMC (CALLABLE)	3.25000	12/29/15	50,000,000.00	50,000,000.00	49,723,500.00
PSI	NTRD	MCSA	85560	FHLMC (CALLABLE)	3.25000	12/29/15	50,000,000.00	50,000,000.00	49,714,000.00
PSI	NTRD	MCSA	85561	FHLMC (CALLABLE)	3.25000	12/29/15	50,000,000.00	49,955,887.19	49,811,000.00
PSI	NTRD	MCSA	85483	FHLMC (CALLABLE)	3.37500	12/30/15	50,000,000.00	50,000,000.00	49,754,500.00

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PSI	NTRD	MCSA	85532	FHLMC (CALLABLE)	2.62500	12/30/15	50,000,000.00	50,000,000.00	49,507,000.00
PSI	NTRD	MCSA	85534	FHLMC (CALLABLE)	3.25000	12/30/15	50,000,000.00	50,000,000.00	49,990,500.00
PSI	NTRD	MCSA	85562	FHLMC (CALLABLE)	3.37500	12/30/15	50,000,000.00	50,000,000.00	49,737,000.00
PSI	NTRD	MCSA	85682	FHLB (CALLABLE)	4.00000	01/07/16	50,000,000.00	50,000,000.00	50,088,000.00
PSI	NTRD	MCSA	86649	FHLB (CALLABLE)	7.50000	05/03/16	50,000,000.00	50,000,000.00	50,642,000.00
PSI	NTRD	MCSA	86887	FHLB (CALLABLE)	6.00000	06/01/16	25,000,000.00	25,000,000.00	25,073,250.00
PSI	NTRD	MCSA	87180	FHLB (CALLABLE)	4.75000	07/13/16	50,000,000.00	50,000,000.00	50,088,500.00
PSI	NTRD	MCSA	87205	FHLB (CALLABLE)	5.00000	07/19/16	50,000,000.00	50,000,000.00	50,359,000.00
PSI	NTRD	MCSA	87216	FHLB (CALLABLE)	5.12500	07/19/16	25,000,000.00	25,000,000.00	25,134,500.00
PSI	NTRD	MCSA	87238	FHLB (CALLABLE)	5.75000	07/19/16	50,000,000.00	50,000,000.00	50,384,000.00
PSI	NTRD	MCSA	87253	FHLB (CALLABLE)	6.00000	07/19/16	25,000,000.00	25,000,000.00	25,236,000.00
PSI	NTRD	MCSA	87183	FHLB (CALLABLE)	5.25000	07/20/16	50,000,000.00	50,000,000.00	50,238,000.00
PSI	NTRD	MCSA	87204	FHLB (CALLABLE)	5.12500	07/20/16	50,000,000.00	50,000,000.00	50,210,500.00
PSI	NTRD	MCSA	87254	FHLB (CALLABLE)	6.00000	07/27/16	50,000,000.00	50,000,000.00	50,618,500.00
MCSA Total							2,790,000,000.00	2,789,950,656.08	2,782,233,430.00
PSI	NTRD	NCD1	87083	UNION BK OF CALIFORNIA CD	0.15000	08/15/11	50,000,000.00	50,000,000.00	50,000,415.00
PSI	NTRD	NCD1	87337	UNION BK OF CALIFORNIA CD	0.14000	09/12/11	50,000,000.00	50,000,000.00	49,997,610.50
PSI	NTRD	NCD1	87220	UNION BK OF CALIFORNIA CD	0.14000	09/15/11	50,000,000.00	50,000,000.00	49,997,443.50
PSI	NTRD	NCD1	87338	UNION BK OF CALIFORNIA CD	0.14000	09/15/11	50,000,000.00	50,000,000.00	49,997,444.00
NCD1 Total							200,000,000.00	200,000,000.00	199,992,913.00
PSI	NTRD	NOTE	85124	USTN	0.75000	11/30/11	50,000,000.00	50,081,942.84	50,093,750.00
PSI	NTRD	NOTE	85125	USTN	0.75000	11/30/11	50,000,000.00	50,081,942.84	50,093,750.00
PSI	NTRD	NOTE	85525	USTN	0.75000	11/30/11	50,000,000.00	50,077,235.52	50,093,750.00
PSI	NTRD	NOTE	85567	USTN	0.75000	11/30/11	50,000,000.00	50,072,358.68	50,093,750.00
PSI	NTRD	NOTE	85568	USTN	0.75000	11/30/11	50,000,000.00	50,072,358.68	50,093,750.00
PSI	NTRD	NOTE	85122	USTN	1.12500	12/15/11	50,000,000.00	50,158,860.47	50,171,875.00
PSI	NTRD	NOTE	85123	USTN	1.12500	12/15/11	30,000,000.00	30,095,316.28	30,103,125.00
PSI	NTRD	NOTE	85223	USTN	1.12500	12/15/11	50,000,000.00	50,163,310.19	50,171,875.00
PSI	NTRD	NOTE	85224	USTN	1.12500	12/15/11	50,000,000.00	50,163,310.19	50,171,875.00
PSI	NTRD	NOTE	85437	USTN	1.12500	12/15/11	50,000,000.00	50,150,986.84	50,171,875.00
PSI	NTRD	NOTE	85438	USTN	1.12500	12/15/11	50,000,000.00	50,150,986.84	50,171,875.00
PSI	NTRD	NOTE	85753	USTN	4.62500	12/31/11	50,000,000.00	50,888,211.38	50,916,000.00
PSI	NTRD	NOTE	85754	USTN	4.62500	12/31/11	23,000,000.00	23,408,577.24	23,421,360.00
PSI	NTRD	NOTE	85508	USTN	1.12500	01/15/12	50,000,000.00	50,180,847.77	50,207,000.00
PSI	NTRD	NOTE	85509	USTN	1.12500	01/15/12	50,000,000.00	50,180,847.77	50,207,000.00
PSI	NTRD	NOTE	85574	USTN	1.12500	01/15/12	50,000,000.00	50,171,199.93	50,207,000.00
PSI	NTRD	NOTE	85575	USTN	1.12500	01/15/12	50,000,000.00	50,171,199.93	50,207,000.00
PSI	NTRD	NOTE	85744	USTN	4.75000	01/31/12	50,000,000.00	51,084,775.51	51,129,000.00
PSI	NTRD	NOTE	85745	USTN	4.75000	01/31/12	50,000,000.00	51,084,775.51	51,129,000.00

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PSI	NTRD	NOTE	86410	USTN	1.37500	03/15/12	50,000,000.00	50,339,991.88	50,353,500.00
PSI	NTRD	NOTE	86530	USTN	1.00000	03/31/12	50,000,000.00	50,226,757.81	50,248,000.00
PSI	NTRD	NOTE	84155	USTN	2.37500	08/31/14	50,000,000.00	51,211,372.95	52,703,125.00
PSI	NTRD	NOTE	84156	USTN	2.37500	08/31/14	25,000,000.00	25,605,686.48	26,351,562.50
PSI	NTRD	NOTE	85663	USTN	1.37500	11/30/15	50,000,000.00	48,555,796.79	50,613,500.00
PSI	NTRD	NOTE	85664	USTN	1.37500	11/30/15	50,000,000.00	48,518,240.68	50,613,500.00
NOTE Total							1,178,000,000.00	1,182,896,891.00	1,189,737,797.50
PSI	NTRD	TBIL	84836	UST BILL	0.24000	09/22/11	50,000,000.00	49,982,666.67	49,994,500.00
PSI	NTRD	TBIL	84837	UST BILL	0.24000	09/22/11	50,000,000.00	49,982,666.67	49,994,500.00
PSI	NTRD	TBIL	84838	UST BILL	0.24000	09/22/11	50,000,000.00	49,982,666.67	49,994,500.00
PSI	NTRD	TBIL	84839	UST BILL	0.24000	09/22/11	50,000,000.00	49,982,666.67	49,994,500.00
PSI	NTRD	TBIL	84840	UST BILL	0.24000	09/22/11	50,000,000.00	49,982,666.67	49,994,500.00
PSI	NTRD	TBIL	84841	UST BILL	0.24000	09/22/11	50,000,000.00	49,982,666.67	49,994,500.00
PSI	NTRD	TBIL	85746	UST BILL	0.29000	12/15/11	50,000,000.00	49,945,222.22	49,980,000.00
PSI	NTRD	TBIL	85747	UST BILL	0.29000	12/15/11	50,000,000.00	49,945,222.22	49,980,000.00
PSI	NTRD	TBIL	86565	UST BILL	0.25750	04/05/12	50,000,000.00	49,911,305.55	49,940,000.00
PSI	NTRD	TBIL	86566	UST BILL	0.25750	04/05/12	50,000,000.00	49,911,305.55	49,940,000.00
TBIL Total							500,000,000.00	499,609,055.56	499,807,000.00
PSI	NTRD	YANK1	87065	BNP PARIBAS SF CD	0.15000	08/01/11	50,000,000.00	50,000,000.00	50,000,025.00
PSI	NTRD	YANK1	87077	BNP PARIBAS SF CD	0.15000	08/02/11	50,000,000.00	50,000,000.00	50,000,055.00
PSI	NTRD	YANK1	87272	BK OF MONTREAL CHICAGO CD	0.12000	08/05/11	50,000,000.00	50,000,000.00	49,999,930.50
PSI	NTRD	YANK1	87281	BNP PARIBAS SF CD	0.13000	08/09/11	50,000,000.00	50,000,000.00	49,999,999.50
PSI	NTRD	YANK1	87074	NORDEA BK FINLAND PLC NY CD	0.14000	08/15/11	50,000,000.00	50,000,000.00	50,000,205.00
PSI	NTRD	YANK1	87082	SVENSKA HANDELSBANKEN AB NY CD	0.15000	08/15/11	25,000,000.00	25,000,000.00	25,000,207.50
PSI	NTRD	YANK1	87286	CR AGRICOLE CO & INV BK NY CD	0.17000	08/15/11	50,000,000.00	50,000,194.41	50,000,830.00
PSI	NTRD	YANK1	87287	CR AGRICOLE CO & INV BK NY CD	0.17000	08/15/11	25,000,000.00	25,000,097.20	25,000,415.00
PSI	NTRD	YANK1	87319	BNP PARIBAS SF CD	0.15000	08/15/11	50,000,000.00	50,000,000.00	50,000,415.00
PSI	NTRD	YANK1	87326	SOCIETE GENERALE NY CD	0.20000	08/15/11	50,000,000.00	50,000,194.41	50,001,455.00
PSI	NTRD	YANK1	87341	SOCIETE GENERALE NY CD	0.20000	08/16/11	50,000,000.00	50,000,208.30	50,001,555.00
PSI	NTRD	YANK1	87352	BNP PARIBAS SF CD	0.15000	08/19/11	50,000,000.00	50,000,000.00	50,000,525.00
PSI	NTRD	YANK1	87381	CR AGRICOLE CO & INV BK NY CD	0.17000	08/19/11	50,000,000.00	50,000,000.00	50,001,055.00
PSI	NTRD	YANK1	87230	CR AGRICOLE CO & INV BK NY CD	0.27500	08/22/11	50,000,000.00	50,002,183.66	50,004,120.00
PSI	NTRD	YANK1	87133	SVENSKA HANDELSBANKEN AB NY CD	0.15000	08/23/11	50,000,000.00	50,000,000.00	50,000,315.00
PSI	NTRD	YANK1	87387	BNP PARIBAS SF CD	0.15000	08/23/11	50,000,000.00	50,000,000.00	50,000,315.00
PSI	NTRD	YANK1	87166	UBS AG STAMFORD CT CD	0.13000	08/26/11	50,000,000.00	50,000,000.00	49,999,638.00
PSI	NTRD	YANK1	87167	UBS AG STAMFORD CT CD	0.13000	08/26/11	25,000,000.00	25,000,000.00	24,999,819.00
PSI	NTRD	YANK1	87405	BK OF MONTREAL CHICAGO CD	0.12000	08/26/11	50,000,000.00	50,000,000.00	49,999,277.50
PSI	NTRD	YANK1	87175	NORDEA BK FINLAND PLC NY CD	0.14000	08/29/11	50,000,000.00	50,000,000.00	49,999,193.50
PSI	NTRD	YANK1	87198	SVENSKA HANDELSBANKEN AB NY CD	0.16000	08/30/11	50,000,000.00	50,000,201.34	49,999,999.00

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PSI	NTRD	YANK1	87210	NORDEA BK FINLAND PLC NY CD	0.15000	08/30/11	50,000,000.00	50,000,000.00	49,999,582.50
PSI	NTRD	YANK1	87235	SVENSKA HANDELSBANKEN AB NY CD	0.15500	08/30/11	50,000,000.00	50,000,201.34	49,999,790.50
PSI	NTRD	YANK1	87236	SVENSKA HANDELSBANKEN AB NY CD	0.15500	08/30/11	25,000,000.00	25,000,100.67	24,999,895.25
PSI	NTRD	YANK1	87199	SVENSKA HANDELSBANKEN AB NY CD	0.16000	08/31/11	50,000,000.00	50,000,208.28	49,999,999.00
PSI	NTRD	YANK1	87237	NORDEA BK FINLAND PLC NY CD	0.15000	08/31/11	50,000,000.00	50,000,416.57	49,999,568.50
PSI	NTRD	YANK1	87246	DEUTSCHE BK AG NY CD	0.15000	08/31/11	25,000,000.00	25,000,000.00	24,999,784.25
PSI	NTRD	YANK1	87206	SOCIETE GENERALE NY CD	0.21000	09/01/11	50,000,000.00	50,000,430.41	50,002,220.00
PSI	NTRD	YANK1	87207	SOCIETE GENERALE NY CD	0.21000	09/01/11	25,000,000.00	25,000,215.20	25,001,110.00
PSI	NTRD	YANK1	87429	BK OF MONTREAL CHICAGO CD	0.13000	09/01/11	50,000,000.00	50,000,000.00	49,998,666.50
PSI	NTRD	YANK1	87430	BK OF MONTREAL CHICAGO CD	0.13000	09/01/11	25,000,000.00	25,000,000.00	24,999,333.25
PSI	NTRD	YANK1	86619	WESTPAC BANKING CORP NY CD	0.26000	09/02/11	50,000,000.00	50,000,000.00	50,004,575.00
PSI	NTRD	YANK1	87266	NORDEA BK FINLAND PLC NY CD	0.14000	09/06/11	50,000,000.00	50,000,499.89	49,998,971.50
PSI	NTRD	YANK1	86623	RABOBANK NEDERLAND NV NY CD	0.28000	09/07/11	25,000,000.00	25,000,769.84	25,003,160.00
PSI	NTRD	YANK1	87340	UBS AG STAMFORD CT CD	0.15500	09/13/11	50,000,000.00	50,000,000.00	49,998,471.50
PSI	NTRD	YANK1	86625	COMMONWEALTH BK OF AU NY CD	0.30000	09/14/11	50,000,000.00	50,003,048.69	50,007,485.00
PSI	NTRD	YANK1	87193	BK OF NOVA SCOTIA HOUSTON CD	0.16000	09/15/11	50,000,000.00	50,000,624.80	49,998,720.50
PSI	NTRD	YANK1	87195	DEUTSCHE BK AG NY CD	0.23000	09/16/11	50,000,000.00	50,001,912.41	50,003,255.00
PSI	NTRD	YANK1	87373	CREDIT SUISSE NY CD	0.15000	09/20/11	50,000,000.00	50,000,000.00	49,997,874.50
PSI	NTRD	YANK1	87390	BARCLAYS BK PLC NY CD	0.16000	09/21/11	50,000,000.00	50,000,708.15	49,998,555.00
PSI	NTRD	YANK1	87380	SVENSKA HANDELSBANKEN AB NY CD	0.15500	09/23/11	50,000,000.00	50,000,367.96	49,998,124.50
PSI	NTRD	YANK1	87400	DEUTSCHE BK AG NY CD	0.17000	09/23/11	50,000,000.00	50,000,367.95	49,999,249.50
PSI	NTRD	YANK1	87153	TORONTO DOMINION BK NY CD	0.15000	09/26/11	50,000,000.00	50,000,388.74	49,997,623.50
PSI	NTRD	YANK1	87229	BK OF NOVA SCOTIA HOUSTON CD	0.25000	09/26/11	50,000,000.00	50,004,657.24	50,005,530.00
PSI	NTRD	YANK1	87173	UBS AG STAMFORD CT CD	0.20000	09/27/11	50,000,000.00	50,000,000.00	50,001,605.00
PSI	NTRD	YANK1	87211	RABOBANK NEDERLAND NV NY CD	0.15000	09/29/11	50,000,000.00	50,000,000.00	49,994,916.00
PSI	NTRD	YANK1	87288	BK OF NOVA SCOTIA HOUSTON CD	0.17000	09/29/11	50,000,000.00	50,000,000.00	49,996,582.50
PSI	NTRD	YANK1	87178	DNB NOR BANK ASA NY CD	0.14000	09/30/11	50,000,000.00	50,000,000.00	49,993,984.50
PSI	NTRD	YANK1	87179	DNB NOR BANK ASA NY CD	0.14000	09/30/11	25,000,000.00	25,000,000.00	24,996,992.25
PSI	NTRD	YANK1	87196	CREDIT SUISSE NY CD	0.17500	09/30/11	50,000,000.00	50,000,000.00	49,996,948.50
PSI	NTRD	YANK1	87197	CREDIT SUISSE NY CD	0.17500	09/30/11	25,000,000.00	25,000,000.00	24,998,474.25
PSI	NTRD	YANK1	87212	RABOBANK NEDERLAND NV NY CD	0.15000	09/30/11	50,000,000.00	50,000,000.00	49,994,831.50
PSI	NTRD	YANK1	87213	RABOBANK NEDERLAND NV NY CD	0.15000	09/30/11	50,000,000.00	50,000,000.00	49,994,831.50
PSI	NTRD	YANK1	87251	BK OF NOVA SCOTIA HOUSTON CD	0.17000	09/30/11	50,000,000.00	50,000,000.00	49,996,525.00
PSI	NTRD	YANK1	87285	DNB NOR BANK ASA NY CD	0.16000	09/30/11	50,000,000.00	50,000,000.00	49,995,678.50
PSI	NTRD	YANK1	87383	LLOYDS TSB BK PLC NY CD	0.16000	09/30/11	50,000,000.00	50,000,833.09	49,995,679.50
PSI	NTRD	YANK1	87423	TORONTO DOMINION BANK NY CD	0.15000	09/30/11	50,000,000.00	50,000,000.00	49,994,833.50
PSI	NTRD	YANK1	87439	TORONTO DOMINION BANK NY CD	0.14000	10/03/11	50,000,000.00	50,000,000.00	49,993,691.00
PSI	NTRD	YANK1	87325	RABOBANK NEDERLAND NV NY CD	0.19000	10/17/11	50,000,000.00	50,000,000.00	49,995,666.50
PSI	NTRD	YANK1	87336	DNB NOR BANK ASA NY CD	0.19000	10/17/11	50,000,000.00	50,000,000.00	49,995,666.50
PSI	NTRD	YANK1	87339	CREDIT SUISSE NY CD	0.19000	10/18/11	50,000,000.00	50,000,000.00	49,995,611.00
PSI	NTRD	YANK1	87342	BK OF NOVA SCOTIA HOUSTON CD	0.16000	10/20/11	50,000,000.00	50,001,110.66	49,992,127.00

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 Fund: Pooled Surplus Investments
 Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	85140	BARCLAYS BK PLC NY CD	0.80000	10/28/11	50,000,000.00	50,000,000.00	50,067,750.00
PSI	NTRD	YANK1	87189	AU & NZ BANKING GROUP NY CD	0.21000	11/28/11	50,000,000.00	50,003,295.03	49,988,323.50
PSI	NTRD	YANK1	87109	LLOYDS TSB BK PLC NY CD	0.37000	12/20/11	50,000,000.00	50,001,954.82	50,009,820.00
PSI	NTRD	YANK1	87161	WESTPAC BANKING CORP NY CD	0.26000	12/20/11	50,000,000.00	50,001,955.94	49,988,166.00
PSI	NTRD	YANK1	86658	BARCLAYS BK PLC NY CD	0.75000	04/20/12	50,000,000.00	50,000,000.00	50,076,275.00
YANK1 Total							<u>3,100,000,000.00</u>	<u>3,100,027,147.00</u>	<u>3,100,075,873.75</u>
NTRD Total							<u>23,285,846,714.23</u>	<u>23,324,531,346.77</u>	<u>23,391,834,480.10</u>
PSI Totals							<u>23,285,846,714.23</u>	<u>23,324,531,346.77</u>	<u>23,391,834,480.10</u>
PSI Historical Cost								<u>23,386,780,828.84</u>	

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	GF	1TRD	14004	FLYING TRIANGLE 1ST TR	5.50000	08/01/12	9,655.00	9,655.00	9,655.00
SPI	GF	1TRD	16864	FLYING TRIANGLE 1ST TR	5.50000	01/01/14	37,515.67	37,515.67	37,515.67
SPI	GF	1TRD	17567	FLYING TRIANGLE SLUSHER	4.50000	04/24/14	262,500.00	262,500.00	262,500.00
SPI	GF	1TRD	03463	FLYING TRIANGLE LOAN	5.50000	03/01/15	97,676.57	97,676.57	97,676.57
SPI	GF	1TRD	12057	FLYING TRIANGLE LOAN	5.50000	04/01/17	86,232.36	86,232.36	86,232.36
		1TRD Total					493,579.60	493,579.60	493,579.60
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND	5.00000	09/02/21	5,165,000.00	5,165,000.00	5,165,000.00
		LTBD Total					5,165,000.00	5,165,000.00	5,165,000.00
		GF - GENERAL FUND Total					5,658,579.60	5,658,579.60	5,658,579.60
SPI	MAST	BOND	18810	USTB	7.25000	05/15/16	85,000.00	86,033.38	108,806.80
		BOND Total					85,000.00	86,033.38	108,806.80
		MAST - MGMT ATTORNEY SETTLEMENT TRUST Total					85,000.00	86,033.38	108,806.80
SPI	SANIT	FFCB	82931	FFCB (CALLABLE)	2.77000	02/17/15	86,000.00	85,969.48	86,097.18
SPI	SANIT	FFCB	85624	FFCB (CALLABLE)	2.48000	12/21/15	1,134,000.00	1,134,000.00	1,143,820.44
		FFCB Total					1,220,000.00	1,219,969.48	1,229,917.62
SPI	SANIT	MCSA	84725	FHLMC (CALLABLE)	1.35000	09/22/15	46,000.00	46,000.00	46,037.26
SPI	SANIT	MCSA	85626	FHLMC (CALLABLE)	2.00000	12/30/15	1,462,000.00	1,462,000.00	1,472,716.46
SPI	SANIT	MCSA	85985	FNMA (CALLABLE)	2.00000	02/17/16	932,000.00	932,000.00	932,829.48
SPI	SANIT	MCSA	86233	FNMA (CALLABLE)	2.25000	03/22/16	394,000.00	394,000.00	395,182.00
		MCSA Total					2,834,000.00	2,834,000.00	2,846,765.20
		SANIT - SANITATION DISTRICT Total					4,054,000.00	4,053,969.48	4,076,682.82
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0.00000	12/31/11	2,771,350.54	2,771,350.54	2,771,350.54
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0.00000	12/31/11	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0.00000	12/31/11	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0.00000	12/31/11	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0.00000	12/31/11	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0.00000	12/31/11	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0.00000	12/31/11	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0.00000	12/31/11	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0.00000	12/31/11	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0.00000	12/31/11	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0.00000	12/31/11	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0.00000	12/31/11	460,937.14	460,937.14	460,937.14

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0.00000	12/31/11	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0.00000	12/31/11	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0.00000	12/31/11	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0.00000	12/31/11	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0.00000	12/31/11	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0.00000	12/31/11	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0.00000	12/31/11	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0.00000	12/31/11	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0.00000	12/31/11	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0.00000	12/31/11	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0.00000	12/31/11	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0.00000	12/31/11	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0.00000	12/31/11	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0.00000	12/31/11	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0.00000	12/31/11	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0.00000	12/31/11	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF	0.00000	12/31/11	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF	0.00000	12/31/11	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF	0.00000	12/31/11	281,845.96	281,845.96	281,845.96
SPI	SCAQM	CTDQ	66800	S OF C LAIF	0.00000	12/31/11	317,155.30	317,155.30	317,155.30
SPI	SCAQM	CTDQ	67819	S OF C LAIF	0.00000	12/31/11	363,715.38	363,715.38	363,715.38
SPI	SCAQM	CTDQ	68720	S OF C LAIF	0.00000	12/31/11	393,812.36	393,812.36	393,812.36
SPI	SCAQM	CTDQ	69520	S OF C LAIF	0.00000	12/31/11	449,659.59	449,659.59	449,659.59
SPI	SCAQM	CTDQ	70359	S OF C LAIF	0.00000	12/31/11	491,566.29	491,566.29	491,566.29
SPI	SCAQM	CTDQ	71268	S OF C LAIF	0.00000	12/31/11	513,938.89	513,938.89	513,938.89
SPI	SCAQM	CTDQ	72329	S OF C LAIF	0.00000	12/31/11	505,507.65	505,507.65	505,507.65
SPI	SCAQM	CTDQ	73503	S OF C LAIF	0.00000	12/31/11	515,367.27	515,367.27	515,367.27
SPI	SCAQM	CTDQ	74486	S OF C LAIF	0.00000	12/31/11	520,380.93	520,380.93	520,380.93
SPI	SCAQM	CTDQ	75694	S OF C LAIF	0.00000	12/31/11	492,274.30	492,274.30	492,274.30
SPI	SCAQM	CTDQ	77128	S OF C LAIF	0.00000	12/31/11	410,449.24	410,449.24	410,449.24
SPI	SCAQM	CTDQ	78106	S OF C LAIF	0.00000	12/31/11	304,980.32	304,980.32	304,980.32
SPI	SCAQM	CTDQ	78999	S OF C LAIF	0.00000	12/31/11	277,823.10	277,823.10	277,823.10
SPI	SCAQM	CTDQ	79884	S OF C LAIF	0.00000	12/31/11	252,862.59	252,862.59	252,862.59
SPI	SCAQM	CTDQ	80623	S OF C LAIF	0.00000	12/31/11	186,831.92	186,831.92	186,831.92
SPI	SCAQM	CTDQ	81267	S OF C LAIF	0.00000	12/31/11	150,112.75	150,112.75	150,112.75
SPI	SCAQM	CTDQ	81965	S OF C LAIF	0.00000	12/31/11	89,717.54	89,717.54	89,717.54
SPI	SCAQM	CTDQ	82763	S OF C LAIF	0.00000	12/31/11	60,335.73	60,335.73	60,335.73
SPI	SCAQM	CTDQ	83551	S OF C LAIF	0.00000	12/31/11	54,470.06	54,470.06	54,470.06
SPI	SCAQM	CTDQ	84325	S OF C LAIF	0.00000	12/31/11	55,045.25	55,045.25	55,045.25
SPI	SCAQM	CTDQ	85022	S OF C LAIF	0.00000	12/31/11	51,349.76	51,349.76	51,349.76
SPI	SCAQM	CTDQ	85933	S OF C LAIF	0.00000	12/31/11	45,607.02	45,607.02	45,607.02

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SPI	SCAQM	CTDQ	86695	S OF C LAIF	0.00000	12/31/11	49,487.01	49,487.01	49,487.01
SPI	SCAQM	CTDQ	87359	S OF C LAIF	0.00000	12/31/11	47,004.27	47,004.27	47,004.27
CTDQ Total							39,653,016.64	39,653,016.64	39,653,016.64
SCAQM - SOUTH COAST AIR QUALITY MGMT Total							39,653,016.64	39,653,016.64	39,653,016.64
SPI	SLIM	CTDQ	22101	S OF C LAIF	0.00000	12/31/11	3,218,710.97	3,218,710.97	3,218,710.97
SPI	SLIM	CTDQ	23208	S OF C LAIF	0.00000	12/31/11	27,081.03	27,081.03	27,081.03
SPI	SLIM	CTDQ	23842	S OF C LAIF	0.00000	12/31/11	83,505.96	83,505.96	83,505.96
SPI	SLIM	CTDQ	24459	S OF C LAIF	0.00000	12/31/11	94,996.78	94,996.78	94,996.78
SPI	SLIM	CTDQ	25326	S OF C LAIF	0.00000	12/31/11	104,088.41	104,088.41	104,088.41
SPI	SLIM	CTDQ	26241	S OF C LAIF	0.00000	12/31/11	110,715.07	110,715.07	110,715.07
SPI	SLIM	CTDQ	27270	S OF C LAIF	0.00000	12/31/11	117,811.43	117,811.43	117,811.43
SPI	SLIM	CTDQ	28140	S OF C LAIF	0.00000	12/31/11	118,831.50	118,831.50	118,831.50
SPI	SLIM	CTDQ	28986	S OF C LAIF	0.00000	12/31/11	117,968.90	117,968.90	117,968.90
SPI	SLIM	CTDQ	29917	S OF C LAIF	0.00000	12/31/11	115,386.18	115,386.18	115,386.18
SPI	SLIM	CTDQ	31093	S OF C LAIF	0.00000	12/31/11	114,884.96	114,884.96	114,884.96
SPI	SLIM	CTDQ	31850	S OF C LAIF	0.00000	12/31/11	119,214.46	119,214.46	119,214.46
SPI	SLIM	CTDQ	32655	S OF C LAIF	0.00000	12/31/11	120,967.08	120,967.08	120,967.08
SPI	SLIM	CTDQ	33599	S OF C LAIF	0.00000	12/31/11	119,698.34	119,698.34	119,698.34
SPI	SLIM	CTDQ	34231	S OF C LAIF	0.00000	12/31/11	124,159.87	124,159.87	124,159.87
SPI	SLIM	CTDQ	35220	S OF C LAIF	0.00000	12/31/11	128,393.89	128,393.89	128,393.89
SPI	SLIM	CTDQ	35952	S OF C LAIF	0.00000	12/31/11	130,900.85	130,900.85	130,900.85
SPI	SLIM	CTDQ	36773	S OF C LAIF	0.00000	12/31/11	129,716.18	129,716.18	129,716.18
SPI	SLIM	CTDQ	37638	S OF C LAIF	0.00000	12/31/11	132,118.17	132,118.17	132,118.17
SPI	SLIM	CTDQ	38537	S OF C LAIF	0.00000	12/31/11	134,992.32	134,992.32	134,992.32
SPI	SLIM	CTDQ	39281	S OF C LAIF	0.00000	12/31/11	132,458.88	132,458.88	132,458.88
SPI	SLIM	CTDQ	40072	S OF C LAIF	0.00000	12/31/11	124,940.21	124,940.21	124,940.21
SPI	SLIM	CTDQ	40891	S OF C LAIF	0.00000	12/31/11	125,249.17	125,249.17	125,249.17
SPI	SLIM	CTDQ	41416	S OF C LAIF	0.00000	12/31/11	124,689.59	124,689.59	124,689.59
SPI	SLIM	CTDQ	42149	S OF C LAIF	0.00000	12/31/11	132,997.69	132,997.69	132,997.69
SPI	SLIM	CTDQ	43226	S OF C LAIF	0.00000	12/31/11	140,793.36	140,793.36	140,793.36
SPI	SLIM	CTDQ	44234	S OF C LAIF	0.00000	12/31/11	152,132.72	152,132.72	152,132.72
SPI	SLIM	CTDQ	45086	S OF C LAIF	0.00000	12/31/11	164,017.17	164,017.17	164,017.17
SPI	SLIM	CTDQ	46123	S OF C LAIF	0.00000	12/31/11	167,897.97	167,897.97	167,897.97
SPI	SLIM	CTDQ	47347	S OF C LAIF	0.00000	12/31/11	157,924.35	157,924.35	157,924.35
SPI	SLIM	CTDQ	48499	S OF C LAIF	0.00000	12/31/11	139,856.90	139,856.90	139,856.90
SPI	SLIM	CTDQ	49798	S OF C LAIF	0.00000	12/31/11	120,525.01	120,525.01	120,525.01
SPI	SLIM	CTDQ	50781	S OF C LAIF	0.00000	12/31/11	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0.00000	12/31/11	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0.00000	12/31/11	75,280.03	75,280.03	75,280.03

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	53918	S OF C LAIF	0.00000	12/31/11	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0.00000	12/31/11	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0.00000	12/31/11	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0.00000	12/31/11	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0.00000	12/31/11	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0.00000	12/31/11	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0.00000	12/31/11	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0.00000	12/31/11	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF	0.00000	12/31/11	48,416.11	48,416.11	48,416.11
SPI	SLIM	CTDQ	64003	S OF C LAIF	0.00000	12/31/11	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0.00000	12/31/11	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF	0.00000	12/31/11	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF	0.00000	12/31/11	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818	S OF C LAIF	0.00000	12/31/11	108,222.63	108,222.63	108,222.63
SPI	SLIM	CTDQ	68719	S OF C LAIF	0.00000	12/31/11	118,789.82	118,789.82	118,789.82
SPI	SLIM	CTDQ	69518	S OF C LAIF	0.00000	12/31/11	136,097.01	136,097.01	136,097.01
SPI	SLIM	CTDQ	70360	S OF C LAIF	0.00000	12/31/11	151,399.04	151,399.04	151,399.04
SPI	SLIM	CTDQ	71269	S OF C LAIF	0.00000	12/31/11	158,866.84	158,866.84	158,866.84
SPI	SLIM	CTDQ	72330	S OF C LAIF	0.00000	12/31/11	159,520.70	159,520.70	159,520.70
SPI	SLIM	CTDQ	73504	S OF C LAIF	0.00000	12/31/11	165,030.36	165,030.36	165,030.36
SPI	SLIM	CTDQ	74485	S OF C LAIF	0.00000	12/31/11	168,848.34	168,848.34	168,848.34
SPI	SLIM	CTDQ	75693	S OF C LAIF	0.00000	12/31/11	161,848.34	161,848.34	161,848.34
SPI	SLIM	CTDQ	77131	S OF C LAIF	0.00000	12/31/11	136,599.41	136,599.41	136,599.41
SPI	SLIM	CTDQ	78104	S OF C LAIF	0.00000	12/31/11	102,613.52	102,613.52	102,613.52
SPI	SLIM	CTDQ	79000	S OF C LAIF	0.00000	12/31/11	93,633.67	93,633.67	93,633.67
SPI	SLIM	CTDQ	79882	S OF C LAIF	0.00000	12/31/11	86,272.14	86,272.14	86,272.14
SPI	SLIM	CTDQ	80621	S OF C LAIF	0.00000	12/31/11	63,895.36	63,895.36	63,895.36
SPI	SLIM	CTDQ	81265	S OF C LAIF	0.00000	12/31/11	51,337.52	51,337.52	51,337.52
SPI	SLIM	CTDQ	81963	S OF C LAIF	0.00000	12/31/11	31,005.24	31,005.24	31,005.24
SPI	SLIM	CTDQ	82761	S OF C LAIF	0.00000	12/31/11	20,942.34	20,942.34	20,942.34
SPI	SLIM	CTDQ	83552	S OF C LAIF	0.00000	12/31/11	18,906.35	18,906.35	18,906.35
SPI	SLIM	CTDQ	84323	S OF C LAIF	0.00000	12/31/11	16,628.36	16,628.36	16,628.36
SPI	SLIM	CTDQ	85020	S OF C LAIF	0.00000	12/31/11	12,936.00	12,936.00	12,936.00
SPI	SLIM	CTDQ	85931	S OF C LAIF	0.00000	12/31/11	11,519.98	11,519.98	11,519.98
SPI	SLIM	CTDQ	86696	S OF C LAIF	0.00000	12/31/11	12,561.86	12,561.86	12,561.86
SPI	SLIM	CTDQ	87360	S OF C LAIF	0.00000	12/31/11	11,931.63	11,931.63	11,931.63
CTDQ Total							10,065,577.83	10,065,577.83	10,065,577.83
SLIM - SCHOOLS LINKED INSURANCE MGMT Total							10,065,577.83	10,065,577.83	10,065,577.83
SPI	WASIA	CTDQ	22460	S OF C LAIF	0.00000	12/31/11	7,000,000.00	7,000,000.00	7,000,000.00

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	23844	S OF C LAIF	0.00000	12/31/11	73,432.18	73,432.18	73,432.18
SPI	WASIA	CTDQ	24460	S OF C LAIF	0.00000	12/31/11	88,299.86	88,299.86	88,299.86
SPI	WASIA	CTDQ	25245	S OF C LAIF	0.00000	12/31/11	96,741.95	96,741.95	96,741.95
SPI	WASIA	CTDQ	26250	S OF C LAIF	0.00000	12/31/11	102,900.92	102,900.92	102,900.92
SPI	WASIA	CTDQ	26945	S OF C LAIF	0.00000	12/31/11	109,496.42	109,496.42	109,496.42
SPI	WASIA	CTDQ	28143	S OF C LAIF	0.00000	12/31/11	110,444.50	110,444.50	110,444.50
SPI	WASIA	CTDQ	28732	S OF C LAIF	0.00000	12/31/11	109,642.78	109,642.78	109,642.78
SPI	WASIA	CTDQ	29586	S OF C LAIF	0.00000	12/31/11	107,242.35	107,242.35	107,242.35
SPI	WASIA	CTDQ	30647	S OF C LAIF	0.00000	12/31/11	106,776.50	106,776.50	106,776.50
SPI	WASIA	CTDQ	31539	S OF C LAIF	0.00000	12/31/11	110,800.43	110,800.43	110,800.43
SPI	WASIA	CTDQ	32361	S OF C LAIF	0.00000	12/31/11	112,429.36	112,429.36	112,429.36
SPI	WASIA	CTDQ	33315	S OF C LAIF	0.00000	12/31/11	111,250.16	111,250.16	111,250.16
SPI	WASIA	CTDQ	34059	S OF C LAIF	0.00000	12/31/11	115,396.80	115,396.80	115,396.80
SPI	WASIA	CTDQ	34957	S OF C LAIF	0.00000	12/31/11	119,331.99	119,331.99	119,331.99
SPI	WASIA	CTDQ	35633	S OF C LAIF	0.00000	12/31/11	121,662.01	121,662.01	121,662.01
SPI	WASIA	CTDQ	36439	S OF C LAIF	0.00000	12/31/11	120,560.95	120,560.95	120,560.95
SPI	WASIA	CTDQ	37287	S OF C LAIF	0.00000	12/31/11	122,793.41	122,793.41	122,793.41
SPI	WASIA	CTDQ	38231	S OF C LAIF	0.00000	12/31/11	125,464.71	125,464.71	125,464.71
SPI	WASIA	CTDQ	38988	S OF C LAIF	0.00000	12/31/11	123,110.08	123,110.08	123,110.08
SPI	WASIA	CTDQ	39857	S OF C LAIF	0.00000	12/31/11	116,122.07	116,122.07	116,122.07
SPI	WASIA	CTDQ	40652	S OF C LAIF	0.00000	12/31/11	116,409.22	116,409.22	116,409.22
SPI	WASIA	CTDQ	41374	S OF C LAIF	0.00000	12/31/11	121,913.10	121,913.10	121,913.10
SPI	WASIA	CTDQ	42151	S OF C LAIF	0.00000	12/31/11	130,096.85	130,096.85	130,096.85
SPI	WASIA	CTDQ	43228	S OF C LAIF	0.00000	12/31/11	137,722.35	137,722.35	137,722.35
SPI	WASIA	CTDQ	44236	S OF C LAIF	0.00000	12/31/11	148,814.38	148,814.38	148,814.38
SPI	WASIA	CTDQ	45087	S OF C LAIF	0.00000	12/31/11	160,439.61	160,439.61	160,439.61
SPI	WASIA	CTDQ	46124	S OF C LAIF	0.00000	12/31/11	164,235.76	164,235.76	164,235.76
SPI	WASIA	CTDQ	47346	S OF C LAIF	0.00000	12/31/11	154,479.69	154,479.69	154,479.69
SPI	WASIA	CTDQ	48500	S OF C LAIF	0.00000	12/31/11	136,806.32	136,806.32	136,806.32
SPI	WASIA	CTDQ	49797	S OF C LAIF	0.00000	12/31/11	117,896.11	117,896.11	117,896.11
SPI	WASIA	CTDQ	50782	S OF C LAIF	0.00000	12/31/11	93,828.22	93,828.22	93,828.22
SPI	WASIA	CTDQ	51468	S OF C LAIF	0.00000	12/31/11	77,816.21	77,816.21	77,816.21
SPI	WASIA	CTDQ	52669	S OF C LAIF	0.00000	12/31/11	73,638.02	73,638.02	73,638.02
SPI	WASIA	CTDQ	53919	S OF C LAIF	0.00000	12/31/11	71,712.31	71,712.31	71,712.31
SPI	WASIA	CTDQ	55075	S OF C LAIF	0.00000	12/31/11	63,529.28	63,529.28	63,529.28
SPI	WASIA	CTDQ	56614	S OF C LAIF	0.00000	12/31/11	53,439.15	53,439.15	53,439.15
SPI	WASIA	CTDQ	58054	S OF C LAIF	0.00000	12/31/11	48,548.65	48,548.65	48,548.65
SPI	WASIA	CTDQ	59107	S OF C LAIF	0.00000	12/31/11	45,394.14	45,394.14	45,394.14
SPI	WASIA	CTDQ	60184	S OF C LAIF	0.00000	12/31/11	43,670.82	43,670.82	43,670.82
SPI	WASIA	CTDQ	61112	S OF C LAIF	0.00000	12/31/11	40,902.21	40,902.21	40,902.21
SPI	WASIA	CTDQ	61967	S OF C LAIF	0.00000	12/31/11	40,077.53	40,077.53	40,077.53

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	62781	S OF C LAIF	0.00000	12/31/11	47,360.06	47,360.06	47,360.06
SPI	WASIA	CTDQ	64004	S OF C LAIF	0.00000	12/31/11	56,867.52	56,867.52	56,867.52
SPI	WASIA	CTDQ	64953	S OF C LAIF	0.00000	12/31/11	66,511.63	66,511.63	66,511.63
SPI	WASIA	CTDQ	65952	S OF C LAIF	0.00000	12/31/11	80,980.97	80,980.97	80,980.97
SPI	WASIA	CTDQ	66799	S OF C LAIF	0.00000	12/31/11	92,052.67	92,052.67	92,052.67
SPI	WASIA	CTDQ	67820	S OF C LAIF	0.00000	12/31/11	105,862.06	105,862.06	105,862.06
SPI	WASIA	CTDQ	68718	S OF C LAIF	0.00000	12/31/11	116,198.76	116,198.76	116,198.76
SPI	WASIA	CTDQ	69519	S OF C LAIF	0.00000	12/31/11	133,128.44	133,128.44	133,128.44
SPI	WASIA	CTDQ	70361	S OF C LAIF	0.00000	12/31/11	148,096.70	148,096.70	148,096.70
SPI	WASIA	CTDQ	71270	S OF C LAIF	0.00000	12/31/11	155,401.61	155,401.61	155,401.61
SPI	WASIA	CTDQ	72331	S OF C LAIF	0.00000	12/31/11	156,041.22	156,041.22	156,041.22
SPI	WASIA	CTDQ	73502	S OF C LAIF	0.00000	12/31/11	161,430.69	161,430.69	161,430.69
SPI	WASIA	CTDQ	74484	S OF C LAIF	0.00000	12/31/11	165,165.40	165,165.40	165,165.40
SPI	WASIA	CTDQ	75692	S OF C LAIF	0.00000	12/31/11	158,318.08	158,318.08	158,318.08
SPI	WASIA	CTDQ	77133	S OF C LAIF	0.00000	12/31/11	133,619.88	133,619.88	133,619.88
SPI	WASIA	CTDQ	78105	S OF C LAIF	0.00000	12/31/11	100,375.31	100,375.31	100,375.31
SPI	WASIA	CTDQ	79001	S OF C LAIF	0.00000	12/31/11	91,591.32	91,591.32	91,591.32
SPI	WASIA	CTDQ	79883	S OF C LAIF	0.00000	12/31/11	84,390.36	84,390.36	84,390.36
SPI	WASIA	CTDQ	80622	S OF C LAIF	0.00000	12/31/11	62,501.67	62,501.67	62,501.67
SPI	WASIA	CTDQ	81266	S OF C LAIF	0.00000	12/31/11	50,217.74	50,217.74	50,217.74
SPI	WASIA	CTDQ	81964	S OF C LAIF	0.00000	12/31/11	30,328.95	30,328.95	30,328.95
SPI	WASIA	CTDQ	82762	S OF C LAIF	0.00000	12/31/11	20,485.54	20,485.54	20,485.54
SPI	WASIA	CTDQ	83553	S OF C LAIF	0.00000	12/31/11	18,493.96	18,493.96	18,493.96
SPI	WASIA	CTDQ	84324	S OF C LAIF	0.00000	12/31/11	18,689.25	18,689.25	18,689.25
SPI	WASIA	CTDQ	85021	S OF C LAIF	0.00000	12/31/11	17,434.54	17,434.54	17,434.54
SPI	WASIA	CTDQ	85932	S OF C LAIF	0.00000	12/31/11	15,525.44	15,525.44	15,525.44
SPI	WASIA	CTDQ	86697	S OF C LAIF	0.00000	12/31/11	16,929.59	16,929.59	16,929.59
SPI	WASIA	CTDQ	87361	S OF C LAIF	0.00000	12/31/11	16,080.22	16,080.22	16,080.22
CTDQ Total							13,565,348.94	13,565,348.94	13,565,348.94
WASIA - WHITTIER AREA SCHOOLS INSURANCE AUTH Total							13,565,348.94	13,565,348.94	13,565,348.94
SPI Totals							73,081,523.01	73,082,525.87	73,128,012.63
SPI Historical Cost								73,086,420.64	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 07/31/11
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
01/05/06	CALABASAS LANDFILL 2005	\$3,325,582.84
07/02/97	COUNTY OF LOS ANGELES - COMMERCIAL PAPER PROGRAM	6,973,489.53
03/13/08	LAC-CAL 2008, SERIES A	<u>0.00</u>
	DEUTSCHE BANK - TRUSTEE TOTAL	<u><u>\$10,299,072.37</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 07/31/11
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	C.I. 2658M	\$136,602.98
03/08/06	CCTSA TOBACCO BONDS 2006	38,870,769.36
12/11/96	CFD #2/CI 2656-M REF SERIES A & B	739,656.07
01/15/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	217,239.72
11/24/09	LAC-CAL 2009 SER A	<u>1,007,455.79</u>
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	<u><u>\$40,971,723.92</u></u>

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 07/31/11
 TRUSTEE: U.S. BANK
 ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
12/01/98	DISNEY PROJECT (Partial Refund), 1998	\$4,181,271.48
02/09/93	DISNEY PROJECT, 1993	14,954,865.65
12/09/92	MASTER REFUNDING 1992 & 2002B	0.00
04/29/02	MASTER REFUNDING 2002A	3,367,370.45
12/02/02	MASTER REFUNDING 2002B	1,784,547.83
03/02/05	MASTER REFUNDING 2005A	26,710,204.53
12/13/06	MASTER REFUNDING 2006 A & B	29,527,301.27
11/23/10	MULTIPLE CAPITAL FACILITIES PROJECT 1 A & B	596,399,105.34
10/01/94	PENSION OBLIGATION BONDS 1994 SER A, C & D	0.00
	U.S. BANK - TRUSTEE TOTAL	<u>\$676,924,666.55</u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 07/31/11
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	LOS ANGELES COMMUNITY COLLEGE (LACC) SPECIAL SAFEKEEPING (KNOX-KEENE)	\$138,124.80 \$301,854.96
	TREASURER TOTAL	<u>\$439,979.76</u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 07/31/11
MANAGER: PUBLIC FINANCIAL MANAGEMENT
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
ALLIANCE OF SCHOOLS COOPERATIVE INSURANCE PROGRAM		
	INVESTMENTS	\$136,645,000.00
	CASH AND EQUIVALENTS	<u>129,875.73</u>
	PFM - TRUSTEE TOTAL	<u><u>\$136,774,875.73</u></u>

Los Angeles County Treasurer
 Floating Rate Securities - NTRD PSI Non-Trading
 As of 07/31/11
 Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
<u>CORPORATE AND AGENCY ISSUED-</u>						
CNFL -						
80609	GE CAPITAL CORP FRN	0.33	08/15/11	5,000,000.00	4,989,929.88	Cpn rate=Qtrly US\$LIBOR+7bp. Issued under Global MTN Program.
80610	GE CAPITAL CORP FRN	0.33	08/15/11	15,000,000.00	14,973,441.18	Cpn rate=Qtrly US\$LIBOR+7bp. Issued under Global MTN Program.
84432	TOYOTA MOTOR CREDIT CORP FRN	0.47	07/27/12	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+22bp. Issued under MTN Program.
85269	TOYOTA MOTOR CREDIT CORP FRN	0.41	11/15/12	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+15bp. Issued under MTN Program. Series B.
CNFL Totals				120,000,000.00	119,963,371.06	
CNFM -						
85584	WESTPAC BANKING CORP NY FRN	0.26	12/13/11	50,000,000.00	50,000,920.56	Cpn rate=Monthly US\$LIBOR+7.5bp. Iss'd under YCD Program.
85585	WESTPAC BANKING CORP NY FRN	0.26	12/13/11	50,000,000.00	50,000,920.56	Cpn rate=Monthly US\$LIBOR+7.5bp. Iss'd under YCD Program.
CNFM Totals				100,000,000.00	100,001,841.12	
CORPORATE AND AGENCY ISSUED TOTAL				220,000,000.00	219,965,212.18	
<u>LOS ANGELES COUNTY ISSUED -</u>						
BAN -						
83163	LACCAL BANS	3.25	06/30/12	10,000,000.00	10,000,000.00	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.
83362	LACCAL BANS	3.25	06/30/12	5,000,000.00	5,000,000.00	
84700	LACCAL BANS	0.60	06/30/13	10,000,000.00	10,000,000.00	
85107	LACCAL BANS	0.60	06/30/13	10,000,000.00	10,000,000.00	
85565	LACCAL BANS	0.60	06/30/13	10,000,000.00	10,000,000.00	
86157	LACCAL BANS	0.60	06/30/13	5,000,000.00	5,000,000.00	
86248	LACCAL BANS	0.60	06/30/13	5,000,000.00	5,000,000.00	
86249	LACCAL BANS	0.60	06/30/13	7,000,000.00	7,000,000.00	
86858	LACCAL BANS	0.60	06/30/13	7,000,000.00	7,000,000.00	
87088	LACCAL BANS	0.60	06/30/13	3,000,000.00	3,000,000.00	
87089	LACCAL BANS	0.60	06/30/13	5,000,000.00	5,000,000.00	
BAN Totals				77,000,000.00	77,000,000.00	
LOS ANGELES COUNTY ISSUED TOTAL				77,000,000.00	77,000,000.00	
NTRD - PSI NON-TRADING Total				297,000,000.00	296,965,212.18	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 07/31/11
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

<u>SEC ID</u>	<u>DESCRIPTION</u>	<u>DRAW DATE</u>	<u>AMOUNT</u>	<u>RATE</u>
83163	LACCAL	03/09/10	\$ 10,000,000.00	3.250%
83362	LACCAL	04/01/10	5,000,000.00	3.250%
84700	LACCAL	09/02/10	10,000,000.00	0.597%
85107	LACCAL	10/27/10	10,000,000.00	0.597%
85565	LACCAL	12/09/10	10,000,000.00	0.597%
86157	LACCAL	02/18/11	5,000,000.00	0.597%
86248	LACCAL	03/04/11	5,000,000.00	0.597%
86249	LACCAL	03/04/11	7,000,000.00	0.597%
86858	LACCAL	05/10/11	7,000,000.00	0.597%
87088	LACCAL	06/17/11	3,000,000.00	0.597%
87089	LACCAL	06/17/11	5,000,000.00	0.597%
			<u>\$77,000,000.00</u>	

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

SECURITY TYPE	NON-TRADING			TRADING		
	COST	WTD AVG	DTM	COST	WTD AVG	DTM
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	3,300,027,147.00	48.43	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	6,834,703,393.90	17.44	DAYS	0.00	0.00	DAYS
GOVERNMENTS	1,682,505,946.56	268.24	DAYS	0.00	0.00	DAYS
AGENCIES	10,746,007,597.60	1,125.59	DAYS	0.00	0.00	DAYS
MUNICIPALS	77,000,000.00	628.90	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	684,287,261.71	181.94	DAYS	0.00	0.00	DAYS
REPURCHASE AGREEMENT	0.00	0.00	DAYS	0.00	0.00	DAYS
ASSET BACKED	0.00	0.00	DAYS	0.00	0.00	DAYS
OTHER	0.00	0.00	DAYS	0.00	0.00	DAYS
TOTAL	\$23,324,531,346.77	557.30	DAYS	\$0.00	0.00	DAYS

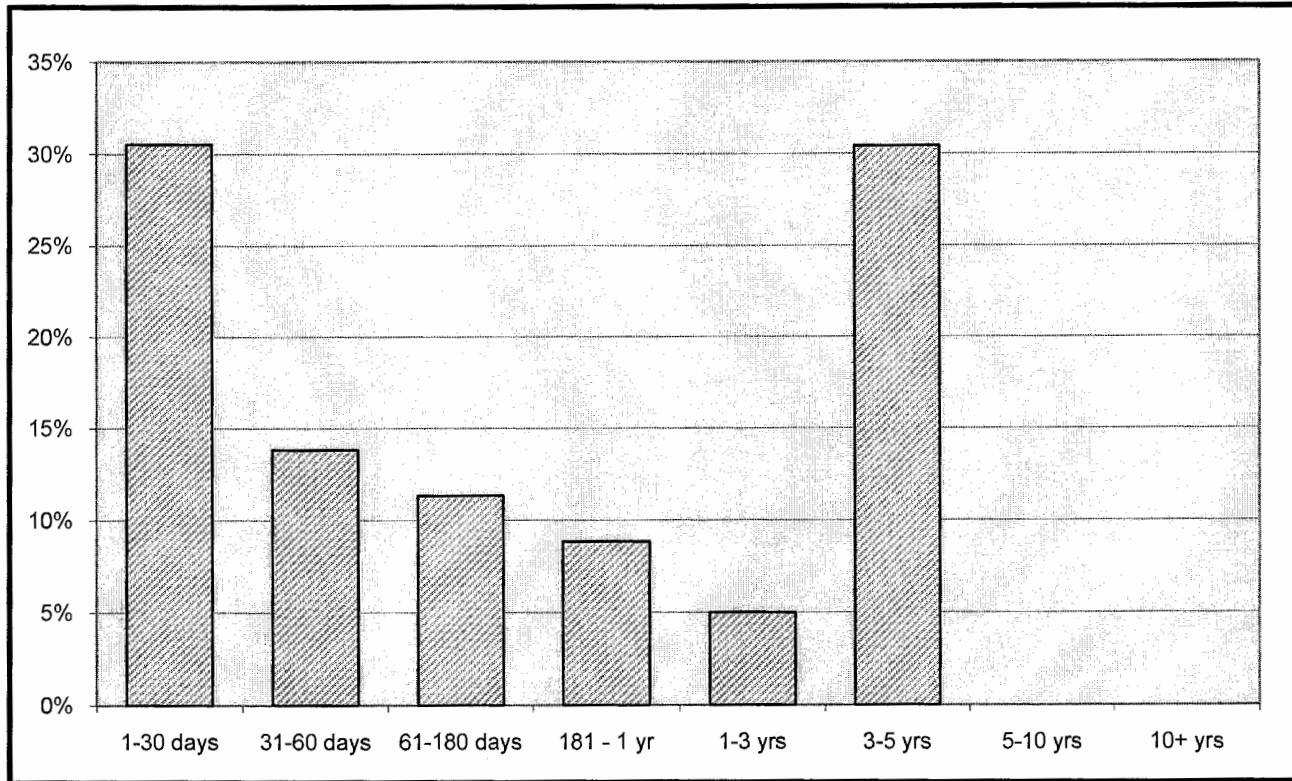
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of July 31, 2011
Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
PSI - NTRD/TRD							
1 to 30 Days	08/01/11 - 08/30/11	7,126,572,000.00	30.61	30.61	7,126,709,362.99	30.55	30.55
31 to 60 Days	08/31/11 - 09/29/11	3,225,898,000.00	13.85	44.46	3,225,765,301.42	13.83	44.38
61 to 90 Days	09/30/11 - 10/29/11	889,905,000.00	3.82	48.28	889,903,146.78	3.81	48.19
91 to 120 Days	10/30/11 - 11/28/11	133,175,000.00	0.57	48.85	133,349,907.73	0.57	48.76
121 to 180 Days	11/29/11 - 01/27/12	1,616,718,000.00	6.94	55.79	1,620,145,155.90	6.95	55.71
181 to 270 Days	01/28/12 - 04/26/12	1,830,316,000.00	7.86	63.65	1,838,932,168.23	7.89	63.60
271 to 365 Days	04/27/12 - 07/30/12	219,804,000.00	0.94	64.59	222,151,530.07	0.95	64.55
1 to 1.5 YEARS	07/31/12 - 01/28/13	110,606,000.00	0.48	65.07	111,394,320.13	0.48	65.03
1.5 to 2 YEARS	01/29/13 - 07/30/13	353,940,000.00	1.52	66.59	359,272,226.25	1.54	66.57
2 to 3 YEARS	07/31/13 - 07/31/14	672,838,000.00	2.89	69.48	695,616,828.51	2.98	69.55
3 to 4 YEARS	07/31/14 - 07/31/15	780,030,000.00	3.35	72.83	785,179,323.24	3.37	72.92
4 to 5 YEARS	07/31/15 - 07/31/16	6,326,044,714.23	27.17	100.00	6,316,112,075.52	27.08	100.00
Portfolio Total:		\$23,285,846,714.23			\$23,324,531,346.77		
GF							
1 to 1.5 YEARS	07/31/12 - 01/28/13	9,655.00	0.17	0.17	9,655.00	0.17	0.17
2 to 3 YEARS	07/31/13 - 07/31/14	300,015.67	5.30	5.47	300,015.67	5.30	5.47
3 to 4 YEARS	07/31/14 - 07/31/15	97,676.57	1.73	7.20	97,676.57	1.73	7.20
5 to 10 YEARS	07/31/16 - 07/31/31	86,232.36	1.52	8.72	86,232.36	1.52	8.72
10 + YEARS	07/31/21 - 07/31/61	5,165,000.00	91.28	100.00	5,165,000.00	91.28	100.00
Portfolio Total:		\$5,658,579.60			\$5,658,579.60		
MAST							
4 to 5 YEARS	07/31/15 - 07/31/16	85,000.00	100.00	100.00	86,033.38	100.00	100.00
Portfolio Total:		\$85,000.00			\$86,033.38		
SANIT							
3 to 4 YEARS	07/31/14 - 07/31/15	86,000.00	2.12	2.12	85,969.48	2.12	2.12
4 to 5 YEARS	07/31/15 - 07/31/16	3,968,000.00	97.88	100.00	3,968,000.00	97.88	100.00
Portfolio Total:		\$4,054,000.00			\$4,053,969.48		
SCAQM							
121 to 180 Days	11/29/11 - 01/27/12	39,653,016.64	100.00	100.00	39,653,016.64	100.00	100.00
Portfolio Total:		\$39,653,016.64			\$39,653,016.64		

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

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
SLIM							
121 to 180 Days	11/29/11 - 01/27/12	<u>10,065,577.83</u>	100.00	100.00	<u>10,065,577.83</u>	100.00	100.00
Portfolio Total:		\$10,065,577.83			\$10,065,577.83		
WASIA							
121 to 180 Days	11/29/11 - 01/27/12	<u>13,565,348.94</u>	100.00	100.00	<u>13,565,348.94</u>	100.00	100.00
Portfolio Total:		\$13,565,348.94			\$13,565,348.94		

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



<u>L.A.C. INVESTMENT POOL</u>		
	<u>In Thousands</u>	<u>%</u>
1 - 30 days	\$ 7,126,709	30.55%
31 - 60 days	3,225,765	13.83%
61 - 180 days	2,643,398	11.33%
181 - 1 yr	2,061,084	8.84%
1 - 3 yrs	1,166,283	5.00%
3 - 5 yrs	7,101,292	30.45%
5 - 10 yrs	-	0.00%
10+ yrs	-	0.00%
	<u>\$ 23,324,531</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 07/31/11
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	\$10,065,577.83
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,653,016.64
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	<u>13,565,348.94</u>
	LAIF TOTAL	<u><u>\$63,283,943.41</u></u>

POOLED MONEY INVESTMENT ACCOUNT

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

	JUNE 2011	JUNE 2010	CHANGE
Average Daily Portfolio	\$ 67,009,936	\$ 69,119,428	\$ -2,109,492
Accrued Earnings	\$ 24,665	\$ 30,010	\$ -5,345
Effective Yield	0.448 %	0.528 %	-0.08 %
Average Life-Month End (In Days)	237	203	+34
Total Security Transactions			
Amount	\$ 36,232,038	\$ 35,320,501	\$ +911,537
Number	732	719	+13
Total Time Deposit Transactions			
Amount	\$ 2,563,500	\$ 2,785,990	\$ -222,490
Number	117	138	-21
Average Workday Investment Activity	\$ 1,763,434	\$ 1,732,113	\$ +31,321
Prescribed Demand Account Balances For Services	\$ 1,736,305	\$ 1,630,752	\$ +105,553

BILL LOCKYER
 TREASURER
 STATE OF CALIFORNIA

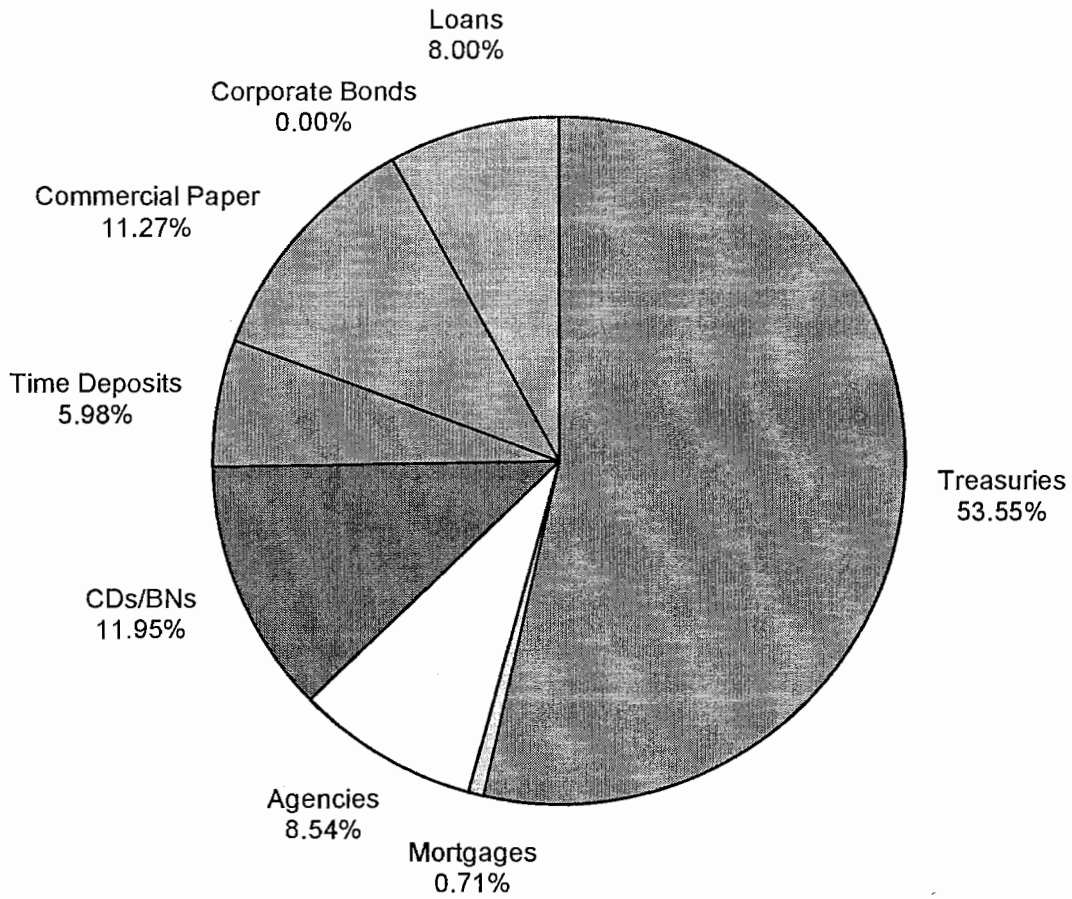
INVESTMENT DIVISION SELECTED INVESTMENT DATA
 ANALYSIS OF THE POOLED MONEY INVESTMENT ACCOUNT PORTFOLIO
 (000 OMITTED)

TYPE OF SECURITY	June 30, 2011		
	AMOUNT	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	\$ 24,818,178	37.40	+2.24
Bonds	0	0.00	
Notes	10,713,938	16.15	+3.62
Strips	0	0.00	
Total Government	\$ 35,532,116	53.55	+5.86
Federal Agency Debentures	\$ 1,921,292	2.90	+0.15
Certificates of Deposit	7,380,134	11.12	-3.29
Bank Notes	550,000	0.83	-0.11
Bankers' Acceptances	0	0.00	0
Repurchases	0	0.00	0
Federal Agency Discount Notes	3,441,069	5.19	-6.89
Time Deposits	3,968,140	5.98	+0.25
GNMAs	46	0.00	0
Commercial Paper	7,479,733	11.27	+2.14
FHLMC/Remics	468,463	0.71	+0.02
Corporate Bonds	0	0.00	0
AB 55 Loans	465,291	0.70	+0.04
GF Loans	4,846,500	7.30	+1.81
NOW Accounts	0	0.00	0
Other	300,000	0.45	+0.02
Reversed Repurchases	0	0.00	0
Total (All Types)	\$ 66,352,784	100.00	

INVESTMENT ACTIVITY

	JUNE 2011		MAY 2011	
	NUMBER	AMOUNT	NUMBER	AMOUNT
Pooled Money	732	\$ 36,232,038	451	\$ 22,284,236
Other	25	627,187	12	64,984
Time Deposits	117	2,563,500	91	1,620,980
Totals	874	\$ 39,422,725	554	\$ 23,970,200
PMIA Monthly Average Effective Yield	0.448		0.413	
Year to Date Yield Last Day of Month	0.495		0.499	

Pooled Money Investment Account Portfolio Composition \$66.4 Billion 06/30/11



ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
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06/01/11 REDEMPTIONS (Continued)

DN		FNMA	06/01/11	0.490	50,000	358	243,638.89	0.499
DN		FNMA	06/01/11	0.490	50,000	358	243,638.89	0.499
DN		FHLB	06/01/11	0.500	50,000	363	252,083.33	0.510
DN		FHLB	06/01/11	0.500	50,000	363	252,083.33	0.510
DN		FHLB	06/01/11	0.500	50,000	363	252,083.33	0.510
DN		FHLB	06/01/11	0.500	50,000	363	252,083.33	0.510
DN		FHLB	06/01/11	0.500	50,000	363	252,083.33	0.510

06/01/11 NO PURCHASES

06/02/11 REDEMPTIONS

DN		FNMA	06/02/11	0.440	50,000	350	213,888.89	0.448
DN		FNMA	06/02/11	0.440	50,000	350	213,888.89	0.448
DN		FNMA	06/02/11	0.440	50,000	350	213,888.89	0.448
DN		FNMA	06/02/11	0.440	50,000	350	213,888.89	0.448
DN		FHLB	06/02/11	0.500	50,000	364	252,777.78	0.510
DN		FHLB	06/02/11	0.500	50,000	364	252,777.78	0.510
DN		FHLB	06/02/11	0.500	50,000	364	252,777.78	0.510
DN		FHLB	06/02/11	0.500	50,000	364	252,777.78	0.510
DN		FHLB	06/02/11	0.510	50,000	364	252,777.78	0.510
TR		BILL	06/02/11	0.328	50,000	363	165,114.58	0.333
TR		BILL	06/02/11	0.328	50,000	363	165,114.58	0.333
TR		BILL	06/02/11	0.365	50,000	364	184,527.78	0.371
TR		BILL	06/02/11	0.365	50,000	364	184,527.78	0.371
TR		BILL	06/02/11	0.365	50,000	364	184,527.78	0.371
TR		BILL	06/02/11	0.365	50,000	364	184,527.78	0.371
TR		BILL	06/02/11	0.365	50,000	364	184,527.78	0.371
TR		BILL	06/02/11	0.365	50,000	364	184,527.78	0.371
TR		BILL	06/02/11	0.365	50,000	364	184,527.78	0.371
TR		BILL	06/02/11	0.365	50,000	364	184,527.78	0.371
TR		BILL	06/02/11	0.365	50,000	364	184,527.78	0.371
TR		BILL	06/02/11	0.365	50,000	364	184,527.78	0.371
TR		BILL	06/02/11	0.373	50,000	364	188,319.44	0.379
TR		BILL	06/02/11	0.373	50,000	364	188,319.44	0.379
TR		BILL	06/02/11	0.373	50,000	364	188,319.44	0.379
TR		BILL	06/02/11	0.373	50,000	364	188,319.44	0.379
TR		BILL	06/02/11	0.373	50,000	364	188,319.44	0.379
TR		BILL	06/02/11	0.373	50,000	364	188,319.44	0.379
TR		BILL	06/02/11	0.373	50,000	364	188,319.44	0.379
TR		BILL	06/02/11	0.373	50,000	364	188,319.44	0.379

06/02/11 PURCHASES

TR		BILL	05/31/12	0.180	50,000			
TR		BILL	05/31/12	0.180	50,000			
TR		BILL	05/31/12	0.180	50,000			
TR		BILL	05/31/12	0.180	50,000			
TR		BILL	05/31/12	0.180	50,000			
TR		BILL	05/31/12	0.180	50,000			
TR		BILL	05/31/12	0.180	50,000			
TR		BILL	05/31/12	0.180	50,000			

STATE TREASURER AND LOCAL
 AGENCY INVESTMENT FUND
 JUNE 2011
 ATTACHMENT XVII

ACCOUNT

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

06/02/11 PURCHASES (Continued)

YCD		NB CANADA	0.140%	07/08/11	0.140	50,000		
YCD		NB CANADA	0.140%	07/08/11	0.140	50,000		
YCD		NB CANADA	0.140%	07/08/11	0.140	50,000		
YCD		NB CANADA	0.140%	07/08/11	0.140	50,000		
YCD		SVENSKA	0.190%	08/29/11	0.190	50,000		
YCD		SVENSKA	0.190%	08/29/11	0.190	50,000		
YCD		NB CANADA	0.190%	09/28/11	0.190	50,000		
YCD		NB CANADA	0.190%	09/28/11	0.190	50,000		

06/03/11 NO REDEMPTIONS

06/03/11 NO PURCHASES

06/06/11 REDEMPTIONS

CP		BARTON		06/06/11	0.120	45,000	12	1,800.00	0.122
DN		FHLMC		06/06/11	0.450	50,000	355	221,875.00	0.458
DN		FHLMC		06/06/11	0.450	50,000	355	221,875.00	0.458
DN		FHLMC		06/06/11	0.450	50,000	355	221,875.00	0.458
DN		FHLMC		06/06/11	0.450	50,000	355	221,875.00	0.458

06/06/11 NO PURCHASES

06/07/11 REDEMPTIONS

DN		FHLMC		06/07/11	0.450	50,000	356	222,500.00	0.458
DN		FHLMC		06/07/11	0.450	50,000	356	222,500.00	0.458
DN		FHLMC		06/07/11	0.450	50,000	356	222,500.00	0.458
DN		FHLMC		06/07/11	0.450	50,000	356	222,500.00	0.458

06/07/11 NO PURCHASES

06/08/11 REDEMPTIONS

CP		SOC GEN		06/08/11	0.235	50,000	62	20,236.11	0.238
CP		SOC GEN		06/08/11	0.235	50,000	62	20,236.11	0.238
CP		NATFUND		06/08/11	0.245	50,000	90	30,625.00	0.249
CP		NATFUND		06/08/11	0.245	50,000	90	30,625.00	0.249
CP		NATFUND		06/08/11	0.245	50,000	90	30,625.00	0.249
CP		NATFUND		06/08/11	0.245	50,000	90	30,625.00	0.249
DN		FHLMC		06/08/11	0.450	50,000	357	223,125.00	0.458
DN		FHLMC		06/08/11	0.450	50,000	357	223,125.00	0.458
DN		FHLMC		06/08/11	0.450	50,000	357	223,125.00	0.458
DN		FHLMC		06/08/11	0.450	50,000	357	223,125.00	0.458

06/08/11 NO PURCHASES

STATE TREASURER AND LOCAL
 AGENCY INVESTMENT FUND
 JUNE 2011
 ATTACHMENT XVII

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
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06/09/11 REDEMPTIONS

DN		FHLMC	06/09/11	0.450	50,000	358	223,750.00	0.458
DN		FHLMC	06/09/11	0.450	50,000	358	223,750.00	0.458
DN		FHLMC	06/09/11	0.450	50,000	358	223,750.00	0.458
DN		FHLMC	06/09/11	0.450	50,000	358	223,750.00	0.458

06/09/11 NO PURCHASES

06/10/11 REDEMPTIONS

DN		FHLB	06/10/11	0.450	45,000	359	201,937.50	0.458
DN		FHLMC	06/10/11	0.450	50,000	359	224,375.00	0.458
DN		FHLMC	06/10/11	0.450	50,000	359	224,375.00	0.458
DN		FHLMC	06/10/11	0.450	50,000	359	224,375.00	0.458
DN		FHLMC	06/10/11	0.450	50,000	359	224,375.00	0.458
DN		FHLMC	06/10/11	0.450	50,000	359	224,375.00	0.458
DN		FHLMC	06/10/11	0.450	50,000	359	224,375.00	0.458
DN		FHLMC	06/10/11	0.450	50,000	359	224,375.00	0.458
DN		FHLB	06/10/11	0.450	50,000	360	225,000.00	0.458
DN		FHLB	06/10/11	0.450	50,000	360	225,000.00	0.458
DN		FHLB	06/10/11	0.450	50,000	360	225,000.00	0.458

06/10/11 PURCHASES

CP		BNP FIN	07/15/11	0.130	50,000			
CP		BNP FIN	07/15/11	0.130	50,000			
TR		BILL	05/31/12	0.168	50,000			
TR		BILL	05/31/12	0.168	50,000			
TR		BILL	05/31/12	0.168	50,000			
TR		BILL	05/31/12	0.168	50,000			
TR		BILL	05/31/12	0.168	50,000			
TR		BILL	05/31/12	0.168	50,000			
TR		BILL	05/31/12	0.168	50,000			
TR		BILL	05/31/12	0.168	50,000			
TR		BILL	05/31/12	0.168	50,000			
TR		BILL	05/31/12	0.168	50,000			
TR		BILL	05/31/12	0.168	50,000			
YCD		MONTREAL	0.125%	07/15/11	0.125	50,000		
YCD		MONTREAL	0.125%	07/15/11	0.125	50,000		

06/13/11 REDEMPTIONS

CP		BOFA	06/13/11	0.220	50,000	69	21,083.33	0.223
CP		BARTON	06/13/11	0.230	25,000	69	11,020.83	0.233

06/13/11 PURCHASES

CP		CITIFUND	07/15/11	0.150	50,000			
CP		CITIFUND	07/15/11	0.150	50,000			
CP		SOC GEN	07/15/11	0.160	50,000			

STATE TREASURER AND LOCAL
 AGENCY INVESTMENT FUND
 JUNE 2011
 ATTACHMENT XVII

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
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06/13/11 PURCHASES (Continued)

CP		SOC GEN	07/15/11	0.160	50,000			
CP		SOC GEN	07/15/11	0.160	50,000			
CP		SOC GEN	07/15/11	0.160	50,000			

06/14/11 REDEMPTIONS

DN		FHLB	06/14/11	0.450	12,000	362	54,300.00	0.458
DN		FHLB	06/14/11	0.450	50,000	362	226,250.00	0.458
DN		FHLB	06/14/11	0.450	50,000	362	226,250.00	0.458

06/14/11 PURCHASES

CP		BOFA	08/01/11	0.170	50,000			
CP		BOFA	08/01/11	0.170	50,000			
CP		BOFA	08/01/11	0.170	50,000			
CP		GECC	08/02/11	0.120	50,000			
CP		GECC	08/02/11	0.120	50,000			
CP		BOFA	08/08/11	0.170	50,000			
CP		BOFA	08/08/11	0.170	50,000			
CP		BOFA	08/08/11	0.170	50,000			
TR		BILL	05/31/12	0.173	50,000			
TR		BILL	05/31/12	0.173	50,000			
TR		BILL	05/31/12	0.173	50,000			
TR		BILL	05/31/12	0.173	50,000			
TR		BILL	05/31/12	0.173	50,000			
TR		BILL	05/31/12	0.173	50,000			
TR		BILL	05/31/12	0.173	50,000			
TR		BILL	05/31/12	0.173	50,000			
TR		BILL	05/31/12	0.173	50,000			
TR		BILL	05/31/12	0.173	50,000			
TR		BILL	05/31/12	0.173	50,000			
TR		BILL	05/31/12	0.173	50,000			
TR		BILL	05/31/12	0.173	50,000			
YCD		BNP	0.130%	07/15/11	0.130	50,000		
YCD		BNP	0.130%	07/15/11	0.130	50,000		
YCD		MONTREAL	0.135%	07/18/11	0.135	50,000		
YCD		MONTREAL	0.135%	07/18/11	0.135	50,000		
YCD		MONTREAL	0.135%	07/18/11	0.135	50,000		
YCD		MONTREAL	0.135%	07/18/11	0.135	50,000		
YCD		NB CANADA	0.160%	09/12/11	0.160	50,000		
YCD		NB CANADA	0.160%	09/12/11	0.160	50,000		

06/15/11 NO REDEMPTIONS

06/15/11 PURCHASES

CP		CITIFUND	09/01/11	0.180	50,000			
CP		CITIFUND	09/01/11	0.180	50,000			
CP		SOC GEN	09/01/11	0.230	50,000			
CP		SOC GEN	09/01/11	0.230	50,000			
CP		GECC	11/01/11	0.190	50,000			

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
06/15/11 PURCHASES (Continued)								
CP		GECC	11/01/11	0.190	50,000			
CP		GECC	11/01/11	0.190	50,000			
CP		GECC	11/01/11	0.190	50,000			
CP		GECC	11/01/11	0.190	50,000			
CP		GECC	11/01/11	0.190	50,000			
CP		GECC	11/01/11	0.190	50,000			
CP		GECC	11/01/11	0.190	50,000			
CP		GECC	11/01/11	0.190	50,000			
CP		GECC	11/01/11	0.190	50,000			
DN		FHLMC	06/01/12	0.200	50,000			
DN		FHLMC	06/01/12	0.200	50,000			
DN		FHLMC	06/01/12	0.200	50,000			
DN		FHLMC	06/01/12	0.200	50,000			
DN		FHLMC	06/01/12	0.200	50,000			
DN		FHLMC	06/01/12	0.200	50,000			
DN		FHLMC	06/01/12	0.200	50,000			
DN		FHLMC	06/01/12	0.200	50,000			
DN		FHLMC	06/01/12	0.200	50,000			
DN		FHLMC	06/01/12	0.200	50,000			
DN		FHLMC	06/01/12	0.200	50,000			
DN		FHLMC	06/01/12	0.200	50,000			
DN		FNMA	06/01/12	0.200	50,000			
DN		FNMA	06/01/12	0.200	50,000			
DN		FNMA	06/01/12	0.200	50,000			
DN		FNMA	06/01/12	0.200	50,000			
DN		FNMA	06/01/12	0.200	50,000			
DN		FNMA	06/01/12	0.200	50,000			
DN		FNMA	06/01/12	0.200	50,000			
DN		FNMA	06/01/12	0.200	50,000			
DN		FNMA	06/01/12	0.200	50,000			
DN		FNMA	06/01/12	0.200	50,000			
DN		FNMA	06/01/12	0.200	50,000			
DN		FNMA	06/01/12	0.200	50,000			
TR		NOTE	0.500%	05/31/13	0.428	50,000		
TR		NOTE	0.500%	05/31/13	0.428	50,000		
TR		NOTE	0.500%	05/31/13	0.428	50,000		
TR		NOTE	0.500%	05/31/13	0.428	50,000		
TR		NOTE	0.500%	05/31/13	0.428	50,000		
TR		NOTE	0.500%	05/31/13	0.428	50,000		
TR		NOTE	0.500%	05/31/13	0.428	50,000		
TR		NOTE	0.500%	05/31/13	0.428	50,000		
TR		NOTE	0.500%	05/31/13	0.428	50,000		
TR		NOTE	0.500%	05/31/13	0.428	50,000		
TR		NOTE	0.500%	05/31/13	0.428	50,000		
TR		NOTE	0.500%	05/31/13	0.428	50,000		
TR		NOTE	0.500%	05/31/13	0.428	50,000		
TR		NOTE	0.500%	05/31/13	0.428	50,000		
TR		NOTE	0.500%	05/31/13	0.428	50,000		
TR		NOTE	0.500%	05/31/13	0.428	50,000		
TR		NOTE	0.500%	05/31/13	0.428	50,000		
TR		NOTE	0.500%	05/31/13	0.428	50,000		
TR		NOTE	0.500%	05/31/13	0.428	50,000		

ACCOUNT								
DATE	TYPE	a/ DESCRIPTION	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
06/15/11 PURCHASES (Continued)								
	TR	NOTE	0.500%	05/31/13	0.428	50,000		
	TR	NOTE	0.500%	05/31/13	0.436	50,000		
	TR	NOTE	0.500%	05/31/13	0.436	50,000		
	TR	NOTE	0.500%	05/31/13	0.436	50,000		
	TR	NOTE	0.500%	05/31/13	0.436	50,000		
06/16/11 NO REDEMPTIONS								
06/16/11 PURCHASES								
	CP	BARTON		06/27/11	0.140	43,000		
	CP	SOC GEN		06/27/11	0.140	50,000		
	CP	SOC GEN		06/27/11	0.140	50,000		
	CP	SOC GEN		06/27/11	0.140	50,000		
	CP	SOC GEN		06/27/11	0.140	50,000		
	CP	SOC GEN		06/27/11	0.140	50,000		
	CP	SOC GEN		06/27/11	0.140	50,000		
	CP	SOC GEN		06/27/11	0.140	50,000		
	CP	SOC GEN		06/27/11	0.140	50,000		
	CP	CRC		08/16/11	0.150	50,000		
	CP	CRC		08/16/11	0.150	50,000		
	CP	BNP FIN		08/29/11	0.185	40,000		
	CP	BNP FIN		08/29/11	0.185	50,000		
	CP	BNP FIN		08/29/11	0.185	50,000		
	CP	BNP FIN		08/29/11	0.185	50,000		
	CP	GECC		10/14/11	0.170	50,000		
	CP	GECC		10/14/11	0.170	50,000		
	CP	GECC		10/14/11	0.170	50,000		
	CP	GECC		10/14/11	0.170	50,000		
	CP	GECC		10/14/11	0.170	50,000		
	CP	GECC		10/14/11	0.170	50,000		
	YCD	MONTREAL	0.130%	06/27/11	0.130	50,000		
	YCD	MONTREAL	0.130%	06/27/11	0.130	50,000		
	YCD	MONTREAL	0.130%	06/27/11	0.130	50,000		
	YCD	MONTREAL	0.130%	06/27/11	0.130	50,000		
06/17/11 NO REDEMPTIONS								
06/17/11 PURCHASES								
	CP	GECC		09/28/11	0.140	50,000		
	CP	GECC		09/28/11	0.140	50,000		
	CP	BNP FIN		10/03/11	0.260	50,000		
	CP	BNP FIN		10/03/11	0.260	50,000		
	CP	BNP FIN		10/03/11	0.260	50,000		
	CP	BNP FIN		10/03/11	0.260	50,000		
	CP	SOC GEN		10/03/11	0.280	50,000		
	CP	SOC GEN		10/03/11	0.280	50,000		
	CP	SOC GEN		10/03/11	0.280	50,000		
	CP	SOC GEN		10/03/11	0.280	50,000		

ACCOUNT									
<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>MATURITY</u>	<u>TRANS</u>	<u>PAR</u>	<u>DAYS</u>	<u>AMOUNT</u>	<u>EFFECTIVE</u>	
			<u>DATE</u>	<u>YIELD</u>	<u>(000)</u>	<u>HELD</u>	<u>EARNED</u>	<u>YIELD</u>	
06/17/11 PURCHASES (Continued)									
	CP	SOC GEN	10/03/11	0.280	50,000				
	TR	BILL	05/31/12	0.163	50,000				
	TR	BILL	05/31/12	0.163	50,000				
	TR	BILL	05/31/12	0.163	50,000				
	TR	BILL	05/31/12	0.163	50,000				
	YCD	TOKYO-MIT	07/18/11	0.170	50,000				0.170%
	YCD	TOKYO-MIT	07/18/11	0.170	50,000				0.170%
06/20/11 NO REDEMPTIONS									
06/20/11 NO PURCHASES									
06/21/11 NO REDEMPTIONS									
06/21/11 NO PURCHASES									
06/22/11 NO REDEMPTIONS									
06/22/11 NO PURCHASES									
06/23/11 NO REDEMPTIONS									
06/23/11 PURCHASES									
	TR	NOTE	06/15/14	0.660	50,000				0.750%
	TR	NOTE	06/15/14	0.660	50,000				0.750%
	TR	NOTE	06/15/14	0.660	50,000				0.750%
	TR	NOTE	06/15/14	0.660	50,000				0.750%
	TR	NOTE	06/15/14	0.660	50,000				0.750%
	TR	NOTE	06/15/14	0.660	50,000				0.750%
	TR	NOTE	06/15/14	0.660	50,000				0.750%
	TR	NOTE	06/15/14	0.660	50,000				0.750%
	TR	NOTE	06/15/14	0.661	50,000				0.750%
	TR	NOTE	06/15/14	0.661	50,000				0.750%
	TR	NOTE	06/15/14	0.661	50,000				0.750%
	TR	NOTE	06/15/14	0.661	50,000				0.750%
	TR	NOTE	06/15/14	0.662	50,000				0.750%
	TR	NOTE	06/15/14	0.662	50,000				0.750%
	TR	NOTE	06/15/14	0.662	50,000				0.750%
	TR	NOTE	06/15/14	0.662	50,000				0.750%
	TR	NOTE	06/15/14	0.662	50,000				0.750%
	TR	NOTE	06/15/14	0.662	50,000				0.750%
	TR	NOTE	06/15/14	0.662	50,000				0.750%
	TR	NOTE	06/15/14	0.662	50,000				0.750%
	TR	NOTE	06/15/14	0.662	50,000				0.750%
	TR	NOTE	06/15/14	0.662	50,000				0.750%
	TR	NOTE	06/15/14	0.662	50,000				0.750%
	TR	NOTE	06/15/14	0.665	50,000				0.750%
	TR	NOTE	06/15/14	0.665	50,000				0.750%

ACCOUNT									
DATE	TYPE	^{a/} DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
06/23/11 PURCHASES (Continued)									
TR		NOTE	0.750%	06/15/14	0.665	50,000			
TR		NOTE	0.750%	06/15/14	0.665	50,000			
TR		NOTE	0.750%	06/15/14	0.665	50,000			
TR		NOTE	0.750%	06/15/14	0.665	50,000			
TR		NOTE	0.750%	06/15/14	0.665	50,000			
TR		NOTE	0.750%	06/15/14	0.665	50,000			
TR		NOTE	0.750%	06/15/14	0.676	50,000			
TR		NOTE	0.750%	06/15/14	0.676	50,000			
TR		NOTE	0.750%	06/15/14	0.676	50,000			
TR		NOTE	0.750%	06/15/14	0.676	50,000			
TR		NOTE	0.750%	06/15/14	0.676	50,000			
TR		NOTE	0.750%	06/15/14	0.676	50,000			
TR		NOTE	0.750%	06/15/14	0.676	50,000			
TR		NOTE	0.750%	06/15/14	0.676	50,000			
YCD		TORONTO	0.135%	08/01/11	0.130	50,000			
YCD		TORONTO	0.135%	08/01/11	0.130	50,000			
YCD		TORONTO	0.135%	08/01/11	0.130	50,000			
YCD		TORONTO	0.135%	08/01/11	0.130	50,000			
YCD		NORDEA	0.110%	08/02/11	0.110	50,000			
YCD		NORDEA	0.110%	08/02/11	0.110	50,000			
YCD		SCOTIA	0.120%	08/02/11	0.120	50,000			
YCD		SCOTIA	0.120%	08/02/11	0.120	50,000			
YCD		SCOTIA	0.120%	08/02/11	0.120	50,000			
YCD		SCOTIA	0.120%	08/02/11	0.120	50,000			
06/24/11 NO REDEMPTIONS									
06/24/11 PURCHASES									
BN		BOFA	0.130%	08/02/11	0.130	50,000			
BN		BOFA	0.130%	08/02/11	0.130	50,000			
BN		BOFA	0.130%	08/02/11	0.130	50,000			
SBA FR		POOL	0.525%	05/25/36	0.525	15,938			
06/27/11 SALES									
TR		NOTE	0.750%	06/15/14	0.569	50,000	4	140,817.11	25.629
TR		NOTE	0.750%	06/15/14	0.569	50,000	4	140,817.11	25.629
TR		NOTE	0.750%	06/15/14	0.569	50,000	4	140,817.11	25.629
TR		NOTE	0.750%	06/15/14	0.569	50,000	4	140,817.11	25.629
TR		NOTE	0.750%	06/15/14	0.584	50,000	4	115,426.49	21.006
TR		NOTE	0.750%	06/15/14	0.584	50,000	4	115,426.49	21.006
TR		NOTE	0.750%	06/15/14	0.584	50,000	4	115,426.49	21.006
TR		NOTE	0.750%	06/15/14	0.584	50,000	4	115,426.49	21.006
TR		NOTE	0.750%	06/15/14	0.585	50,000	4	113,473.36	20.651
TR		NOTE	0.750%	06/15/14	0.585	50,000	4	113,473.36	20.651
TR		NOTE	0.750%	06/15/14	0.585	50,000	4	113,473.36	20.651
TR		NOTE	0.750%	06/15/14	0.585	50,000	4	113,473.36	20.651
TR		NOTE	0.750%	06/15/14	0.585	50,000	4	115,426.48	21.007
TR		NOTE	0.750%	06/15/14	0.585	50,000	4	115,426.48	21.007

STATE TREASURER AND LOCAL
 AGENCY INVESTMENT FUND
 JUNE 2011
 ATTACHMENT XVII

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
06/27/11 SALES (Continued)									
	TR	NOTE	0.750%	06/15/14	0.585	50,000	4	115,426.48	21.007
	TR	NOTE	0.750%	06/15/14	0.585	50,000	4	115,426.48	21.007
	TR	NOTE	0.750%	06/15/14	0.585	50,000	4	117,379.61	21.363
	TR	NOTE	0.750%	06/15/14	0.585	50,000	4	117,379.61	21.363
	TR	NOTE	0.750%	06/15/14	0.585	50,000	4	117,379.61	21.363
	TR	NOTE	0.750%	06/15/14	0.585	50,000	4	117,379.61	21.363

06/27/11 REDEMPTIONS

CP		BARTON		06/27/11	0.140	43,000	11	1,839.44	0.142
CP		SOC GEN		06/27/11	0.140	50,000	11	2,138.89	0.142
CP		SOC GEN		06/27/11	0.140	50,000	11	2,138.89	0.142
CP		SOC GEN		06/27/11	0.140	50,000	11	2,138.89	0.142
CP		SOC GEN		06/27/11	0.140	50,000	11	2,138.89	0.142
CP		SOC GEN		06/27/11	0.140	50,000	11	2,138.89	0.142
CP		SOC GEN		06/27/11	0.140	50,000	11	2,138.89	0.142
CP		SOC GEN		06/27/11	0.140	50,000	11	2,138.89	0.142
CP		SOC GEN		06/27/11	0.140	50,000	11	2,138.89	0.142
CP		SOC GEN		06/27/11	0.140	50,000	11	2,138.89	0.142
CP		BOFA		06/27/11	0.100	50,000	34	4,722.22	0.101
CP		BOFA		06/27/11	0.100	50,000	34	4,722.22	0.101
CP		BOFA		06/27/11	0.100	50,000	34	4,722.22	0.101
YCD		MONTREAL	0.130%	06/27/11	0.130	50,000	11	1,986.11	0.132
YCD		MONTREAL	0.130%	06/27/11	0.130	50,000	11	1,986.11	0.132
YCD		MONTREAL	0.130%	06/27/11	0.130	50,000	11	1,986.11	0.132
YCD		MONTREAL	0.130%	06/27/11	0.130	50,000	11	1,986.11	0.132
YCD		TOKYO-MIT	0.170%	06/27/11	0.170	50,000	31	7,319.44	0.172
YCD		TOKYO-MIT	0.170%	06/27/11	0.170	50,000	31	7,319.44	0.172
YCD		TOKYO-MIT	0.170%	06/27/11	0.170	50,000	31	7,319.44	0.172
YCD		TOKYO-MIT	0.170%	06/27/11	0.170	50,000	31	7,319.44	0.172

06/27/11 PURCHASES

CP		GE CO		09/28/11	0.130	50,000			
CP		GE CO		09/28/11	0.130	50,000			
CP		GE CO		09/28/11	0.130	50,000			
CP		GE CO		09/28/11	0.130	50,000			
CP		GE CO		09/30/11	0.130	50,000			
CP		GE CO		09/30/11	0.130	50,000			
CP		GE CO		09/30/11	0.130	50,000			
CP		NATFUND		09/30/11	0.185	50,000			
CP		NATFUND		09/30/11	0.185	50,000			
CP		NATFUND		09/30/11	0.185	50,000			
TR		NOTE	0.625%	06/30/12	0.218	50,000			
TR		NOTE	0.625%	06/30/12	0.218	50,000			
TR		NOTE	0.625%	06/30/12	0.218	50,000			
TR		NOTE	0.625%	06/30/12	0.218	50,000			
TR		NOTE	0.625%	06/30/12	0.218	50,000			
TR		NOTE	0.625%	06/30/12	0.218	50,000			
TR		NOTE	0.625%	06/30/12	0.218	50,000			
TR		NOTE	0.625%	06/30/12	0.218	50,000			

STATE TREASURER AND LOCAL
 AGENCY INVESTMENT FUND
 JUNE 2011
 ATTACHMENT XVII

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
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06/27/11 PURCHASES (Continued)

TR	NOTE		0.625%	06/30/12	0.218	50,000		
TR	NOTE		0.625%	06/30/12	0.218	50,000		
TR	NOTE		0.625%	06/30/12	0.218	50,000		
TR	NOTE		0.625%	06/30/12	0.218	50,000		
TR	NOTE		0.625%	06/30/12	0.218	50,000		
TR	NOTE		0.625%	06/30/12	0.218	50,000		
TR	NOTE		0.625%	06/30/12	0.218	50,000		
TR	NOTE		0.625%	06/30/12	0.218	50,000		
TR	NOTE		0.625%	06/30/12	0.218	50,000		
TR	NOTE		0.625%	06/30/12	0.218	50,000		
TR	NOTE		0.625%	06/30/12	0.218	50,000		
TR	NOTE		0.625%	06/30/12	0.218	50,000		
YCD	MONTREAL		0.130%	08/29/11	0.130	50,000		
YCD	MONTREAL		0.130%	08/29/11	0.130	50,000		
YCD	MONTREAL		0.130%	08/29/11	0.130	50,000		
YCD	MONTREAL		0.130%	08/29/11	0.130	50,000		
YCD	NORDEA		0.180%	09/30/11	0.180	50,000		
YCD	NORDEA		0.180%	09/30/11	0.180	50,000		

06/28/11 SALES

TR	NOTE		0.750%	06/15/14	0.566	50,000	5	145,747.95	21.221
TR	NOTE		0.750%	06/15/14	0.566	50,000	5	145,747.95	21.221
TR	NOTE		0.750%	06/15/14	0.566	50,000	5	145,747.95	21.221
TR	NOTE		0.750%	06/15/14	0.566	50,000	5	145,747.95	21.221
TR	NOTE		0.750%	06/15/14	0.568	50,000	5	147,701.08	21.507
TR	NOTE		0.750%	06/15/14	0.568	50,000	5	147,701.08	21.507
TR	NOTE		0.750%	06/15/14	0.568	50,000	5	147,701.08	21.507
TR	NOTE		0.750%	06/15/14	0.568	50,000	5	147,701.08	21.507

06/28/11 REDEMPTIONS

BN	BOFA		0.380%	06/28/11	0.380	50,000	160	84,444.44	0.385
BN	BOFA		0.380%	06/28/11	0.380	50,000	160	84,444.44	0.385
BN	BOFA		0.380%	06/28/11	0.380	50,000	160	84,444.44	0.385
BN	BOFA		0.380%	06/28/11	0.380	50,000	160	84,444.44	0.385
BN	BOFA		0.380%	06/28/11	0.380	50,000	160	84,444.44	0.385
CD	UNIONBANK		0.300%	06/28/11	0.300	50,000	110	45,833.33	0.304
CD	UNIONBANK		0.300%	06/28/11	0.300	50,000	110	45,833.33	0.304
CD	UNIONBANK		0.300%	06/28/11	0.300	50,000	110	45,833.33	0.304
CD	UNIONBANK		0.300%	06/28/11	0.300	50,000	110	45,833.33	0.304
CD	UNIONBANK		0.300%	06/28/11	0.300	50,000	110	45,833.33	0.304
CD	UNIONBANK		0.300%	06/28/11	0.300	50,000	110	45,833.33	0.304
CP	GE CO			06/28/11	0.110	50,000	32	4,888.89	0.112
CP	GE CO			06/28/11	0.110	50,000	32	4,888.89	0.112
CP	GE CO			06/28/11	0.110	50,000	32	4,888.89	0.112
CP	GE CO			06/28/11	0.110	50,000	32	4,888.89	0.112
CP	BNP FIN			06/28/11	0.130	50,000	32	5,777.78	0.132
CP	BNP FIN			06/28/11	0.130	50,000	32	5,777.78	0.132
CP	BNP FIN			06/28/11	0.130	50,000	32	5,777.78	0.132

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 AGENCY INVESTMENT FUND
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ACCOUNT								
DATE	TYPE	DESCRIPTION	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
06/28/11 REDEMPTIONS (Continued)								
CP		BNP FIN	06/28/11	0.130	50,000	32	5,777.78	0.132
CP		BNP FIN	06/28/11	0.260	50,000	83	29,972.22	0.264
CP		BNP FIN	06/28/11	0.260	50,000	83	29,972.22	0.264
CP		CITIFUND	06/28/11	0.270	25,000	119	22,312.50	0.274
CP		CITIFUND	06/28/11	0.270	50,000	119	44,625.00	0.274
CP		CITIFUND	06/28/11	0.270	50,000	119	44,625.00	0.274
CP		BARCLY US	06/28/11	0.280	50,000	123	47,833.33	0.284
CP		BARCLY US	06/28/11	0.280	50,000	123	47,833.33	0.284
CP		BARCLY US	06/28/11	0.280	50,000	123	47,833.33	0.284
CP		BARCLY US	06/28/11	0.280	50,000	123	47,833.33	0.284
CP		BARCLY US	06/28/11	0.280	50,000	123	47,833.33	0.284
CP		BARCLY US	06/28/11	0.280	50,000	123	47,833.33	0.284
CP		BARCLY US	06/28/11	0.280	50,000	123	47,833.33	0.284
CP		BARCLY US	06/28/11	0.280	50,000	123	47,833.33	0.284
CP		CITIFUND	06/28/11	0.300	50,000	123	51,250.00	0.304
CP		CITIFUND	06/28/11	0.300	50,000	123	51,250.00	0.304
CP		UBS FIN	06/28/11	0.300	30,000	123	30,750.00	0.304
CP		UBS FIN	06/28/11	0.300	50,000	123	51,250.00	0.304
CP		UBS FIN	06/28/11	0.300	50,000	123	51,250.00	0.304
CP		UBS FIN	06/28/11	0.300	50,000	123	51,250.00	0.304
CP		UBS FIN	06/28/11	0.300	50,000	123	51,250.00	0.304
CP		UBS FIN	06/28/11	0.300	50,000	123	51,250.00	0.304
CP		CITIFUND	06/28/11	0.320	50,000	148	65,777.78	0.325
CP		CITIFUND	06/28/11	0.320	50,000	148	65,777.78	0.325
CP		CAFCO	06/28/11	0.320	50,000	160	71,111.11	0.325
CP		CAFCO	06/28/11	0.320	50,000	160	71,111.11	0.325
CP		FCAR	06/28/11	0.420	40,000	165	77,000.00	0.427
CP		GECC	06/28/11	0.260	50,000	166	59,944.44	0.264
CP		GECC	06/28/11	0.260	50,000	166	59,944.44	0.264
CP		GECC	06/28/11	0.260	50,000	166	59,944.44	0.264
CP		GECC	06/28/11	0.260	50,000	166	59,944.44	0.264
CP		GECC	06/28/11	0.260	50,000	166	59,944.44	0.264
CP		GECC	06/28/11	0.260	50,000	166	59,944.44	0.264
CP		GECC	06/28/11	0.260	50,000	166	59,944.44	0.264
CP		GECC	06/28/11	0.260	50,000	166	59,944.44	0.264
CP		GECC	06/28/11	0.260	50,000	166	59,944.44	0.264
CP		GECC	06/28/11	0.260	50,000	166	59,944.44	0.264
DN		IBRD	06/28/11	0.200	50,000	166	46,111.11	0.203
DN		IBRD	06/28/11	0.200	50,000	166	46,111.11	0.203
DN		IBRD	06/28/11	0.200	50,000	166	46,111.11	0.203
DN		IBRD	06/28/11	0.200	50,000	166	46,111.11	0.203
DN		FHLMC	06/28/11	0.200	50,000	194	53,888.89	0.203
DN		FHLMC	06/28/11	0.200	50,000	194	53,888.89	0.203
DN		FHLMC	06/28/11	0.200	50,000	194	53,888.89	0.203
DN		FHLMC	06/28/11	0.200	50,000	194	53,888.89	0.203
DN		FHLMC	06/28/11	0.200	50,000	194	53,888.89	0.203
DN		FHLMC	06/28/11	0.200	50,000	194	53,888.89	0.203
DN		FHLMC	06/28/11	0.200	50,000	194	53,888.89	0.203
DN		FHLMC	06/28/11	0.200	50,000	194	53,888.89	0.203
DN		FHLMC	06/28/11	0.200	50,000	194	53,888.89	0.203

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ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
06/28/11 REDEMPTIONS (Continued)								
DN		FHLMC	06/28/11	0.200	50,000	194	53,888.89	0.203
DN		FHLMC	06/28/11	0.200	50,000	194	53,888.89	0.203
DN		FHLMC	06/28/11	0.200	50,000	194	53,888.89	0.203
DN		FHLMC	06/28/11	0.200	50,000	194	53,888.89	0.203
DN		FHLMC	06/28/11	0.200	50,000	194	53,888.89	0.203
DN		FHLMC	06/28/11	0.200	50,000	194	53,888.89	0.203
DN		FHLMC	06/28/11	0.200	50,000	194	53,888.89	0.203
DN		FHLMC	06/28/11	0.200	50,000	194	53,888.89	0.203
DN		FHLMC	06/28/11	0.200	50,000	194	53,888.89	0.203
DN		FHLMC	06/28/11	0.200	50,000	194	53,888.89	0.203
DN		FHLMC	06/28/11	0.200	50,000	194	53,888.89	0.203
DN		IBRD	06/28/11	0.210	50,000	194	56,583.33	0.213
DN		IBRD	06/28/11	0.210	50,000	194	56,583.33	0.213
DN		IBRD	06/28/11	0.210	50,000	194	56,583.33	0.213
DN		IBRD	06/28/11	0.210	50,000	194	56,583.33	0.213
YCD		TOKYO-MIT	06/28/11	0.170%	50,000	33	7,791.66	0.172
YCD		TOKYO-MIT	06/28/11	0.170%	50,000	33	7,791.66	0.172
YCD		TOKYO-MIT	06/28/11	0.170%	50,000	33	7,791.66	0.172
YCD		TOKYO-MIT	06/28/11	0.170%	50,000	33	7,791.66	0.172
YCD		SUMITOMO	06/28/11	0.180%	50,000	33	8,249.99	0.183
YCD		SUMITOMO	06/28/11	0.180%	50,000	33	8,249.99	0.183
YCD		SUMITOMO	06/28/11	0.180%	50,000	33	8,249.99	0.183
YCD		SUMITOMO	06/28/11	0.180%	50,000	33	8,249.99	0.183
YCD		NORINCHUK	06/28/11	0.220%	50,000	33	10,312.45	0.228
YCD		NORINCHUK	06/28/11	0.220%	50,000	33	10,312.45	0.228
YCD		MONTREAL	06/28/11	0.120%	50,000	35	5,833.33	0.122
YCD		MONTREAL	06/28/11	0.120%	50,000	35	5,833.33	0.122
YCD		NORINCHUK	06/28/11	0.280%	50,000	60	23,333.33	0.284
YCD		NORINCHUK	06/28/11	0.280%	50,000	60	23,333.33	0.284
YCD		NORINCHUK	06/28/11	0.280%	50,000	60	23,333.33	0.284
YCD		NORINCHUK	06/28/11	0.280%	50,000	60	23,333.33	0.284
YCD		SOC GEN	06/28/11	0.240%	50,000	74	24,666.67	0.243
YCD		SOC GEN	06/28/11	0.240%	50,000	74	24,666.67	0.243
YCD		SOC GEN	06/28/11	0.240%	50,000	74	24,666.67	0.243
YCD		SOC GEN	06/28/11	0.240%	50,000	74	24,666.67	0.243
YCD		BARCLAYS	06/28/11	0.200%	50,000	75	20,833.33	0.203
YCD		BARCLAYS	06/28/11	0.200%	50,000	75	20,833.33	0.203
YCD		SOC GEN	06/28/11	0.260%	50,000	78	28,166.67	0.264
YCD		SOC GEN	06/28/11	0.260%	50,000	78	28,166.67	0.264
YCD		SE BANKEN	06/28/11	0.290%	50,000	82	33,027.78	0.294
YCD		SE BANKEN	06/28/11	0.290%	50,000	82	33,027.78	0.294
YCD		STNDRD CH	06/28/11	0.260%	50,000	84	30,333.33	0.264
YCD		STNDRD CH	06/28/11	0.260%	50,000	84	30,333.33	0.264
YCD		SCOTIA	06/28/11	0.230%	50,000	85	27,152.78	0.233
YCD		SCOTIA	06/28/11	0.230%	50,000	85	27,152.78	0.233
YCD		SVENSKA	06/28/11	0.240%	50,000	85	28,333.33	0.243
YCD		SVENSKA	06/28/11	0.240%	50,000	85	28,333.33	0.243
YCD		BNP	06/28/11	0.260%	50,000	85	30,694.44	0.264
YCD		BNP	06/28/11	0.260%	50,000	85	30,694.44	0.264
YCD		RB CANADA	06/28/11	0.250%	50,000	95	32,986.11	0.253

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ACCOUNT									
DATE	TYPE	DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
06/28/11 REDEMPTIONS (Continued)									
YCD		RB CANADA	0.250%	06/28/11	0.250	50,000	95	32,986.11	0.253
YCD		RB CANADA	0.250%	06/28/11	0.250	50,000	95	32,986.11	0.253
YCD		RB CANADA	0.250%	06/28/11	0.250	50,000	95	32,986.11	0.253
YCD		RB CANADA	0.250%	06/28/11	0.250	50,000	95	32,986.11	0.253
YCD		RB CANADA	0.250%	06/28/11	0.250	50,000	95	32,986.11	0.253
YCD		RB CANADA	0.250%	06/28/11	0.250	50,000	95	32,986.11	0.253
YCD		RB CANADA	0.250%	06/28/11	0.250	50,000	95	32,986.11	0.253
YCD		RB CANADA	0.250%	06/28/11	0.250	50,000	95	32,986.11	0.253
YCD		TORONTO	0.235%	06/28/11	0.235	50,000	103	33,618.06	0.238
YCD		TORONTO	0.235%	06/28/11	0.235	50,000	103	33,618.06	0.238
YCD		TORONTO	0.235%	06/28/11	0.235	50,000	103	33,618.06	0.238
YCD		SVENSKA	0.260%	06/28/11	0.260	50,000	103	37,194.44	0.264
YCD		SVENSKA	0.260%	06/28/11	0.260	50,000	103	37,194.44	0.264
YCD		BARCLAYS	0.260%	06/28/11	0.260	50,000	104	37,555.56	0.264
YCD		BARCLAYS	0.260%	06/28/11	0.260	50,000	104	37,555.56	0.264
YCD		BARCLAYS	0.260%	06/28/11	0.260	50,000	104	37,555.56	0.264
YCD		NORDEA	0.270%	06/28/11	0.270	50,000	110	41,250.00	0.274
YCD		NORDEA	0.270%	06/28/11	0.270	50,000	110	41,250.00	0.274
YCD		NORDEA	0.270%	06/28/11	0.270	50,000	110	41,250.00	0.274
YCD		NORDEA	0.270%	06/28/11	0.270	50,000	110	41,250.00	0.274
YCD		TORONTO	0.230%	06/28/11	0.230	50,000	123	39,291.67	0.233
YCD		TORONTO	0.230%	06/28/11	0.230	50,000	123	39,291.67	0.233
YCD		UBS	0.370%	06/28/11	0.370	50,000	160	82,222.22	0.375
YCD		UBS	0.370%	06/28/11	0.370	50,000	160	82,222.22	0.375
YCD		UBS	0.370%	06/28/11	0.370	50,000	160	82,222.22	0.375
YCD		UBS	0.370%	06/28/11	0.370	50,000	160	82,222.22	0.375
YCD		UBS	0.370%	06/28/11	0.370	50,000	160	82,222.22	0.375
YCD		UBS	0.370%	06/28/11	0.370	50,000	160	82,222.22	0.375
YCD		UBS	0.370%	06/28/11	0.370	50,000	160	82,222.22	0.375
YCD		UBS	0.370%	06/28/11	0.370	50,000	160	82,222.22	0.375
YCD		BNP	0.460%	06/28/11	0.460	50,000	160	102,222.22	0.466
YCD		BNP	0.460%	06/28/11	0.460	50,000	160	102,222.22	0.466
YCD		BNP	0.460%	06/28/11	0.460	50,000	160	102,222.22	0.466
YCD		BNP	0.460%	06/28/11	0.460	50,000	160	102,222.22	0.466
YCD		RABOBANK	0.340%	06/28/11	0.340	50,000	161	76,027.78	0.345
YCD		RABOBANK	0.340%	06/28/11	0.340	50,000	161	76,027.78	0.345
YCD		RABOBANK	0.340%	06/28/11	0.340	50,000	161	76,027.78	0.345
YCD		RABOBANK	0.340%	06/28/11	0.340	50,000	161	76,027.78	0.345
YCD		RABOBANK	0.340%	06/28/11	0.340	50,000	161	76,027.78	0.345
YCD		RABOBANK	0.340%	06/28/11	0.340	50,000	161	76,027.78	0.345
YCD		RABOBANK	0.340%	06/28/11	0.340	50,000	161	76,027.78	0.345
YCD		RABOBANK	0.340%	06/28/11	0.340	50,000	161	76,027.78	0.345
YCD		NORDEA	0.310%	06/28/11	0.310	50,000	166	71,472.22	0.314
YCD		NORDEA	0.310%	06/28/11	0.310	50,000	166	71,472.22	0.314
YCD		NORDEA	0.310%	06/28/11	0.310	50,000	166	71,472.22	0.314
YCD		NORDEA	0.310%	06/28/11	0.310	50,000	166	71,472.22	0.314
YCD		NORDEA	0.310%	06/28/11	0.310	50,000	166	71,472.22	0.314
YCD		CIBC	0.330%	06/28/11	0.330	50,000	166	76,083.33	0.335

ACCOUNT

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

06/28/11 REDEMPTIONS (Continued)

YCD	CIBC		0.330%	06/28/11	0.330	50,000	166	76,083.33	0.335
YCD	CIBC		0.330%	06/28/11	0.330	50,000	166	76,083.33	0.335
YCD	CIBC		0.330%	06/28/11	0.330	50,000	166	76,083.33	0.335

06/28/11 PURCHASES

CP	BARTON			07/15/11	0.170	45,000			
CP	BARTON			07/15/11	0.170	50,000			
CP	FCAR			09/12/11	0.210	40,000			
TR	NOTE	0.750%		06/15/14	0.661	50,000			
TR	NOTE	0.750%		06/15/14	0.661	50,000			
TR	NOTE	0.750%		06/15/14	0.661	50,000			
TR	NOTE	0.750%		06/15/14	0.661	50,000			
TR	NOTE	0.750%		06/15/14	0.661	50,000			
TR	NOTE	0.750%		06/15/14	0.661	50,000			
TR	NOTE	0.750%		06/15/14	0.661	50,000			
TR	NOTE	0.750%		06/15/14	0.661	50,000			
TR	NOTE	0.750%		06/15/14	0.666	50,000			
TR	NOTE	0.750%		06/15/14	0.666	50,000			
TR	NOTE	0.750%		06/15/14	0.666	50,000			
TR	NOTE	0.750%		06/15/14	0.666	50,000			
YCD	TOKYO-MIT	0.110%		07/06/11	0.110	5,000			
YCD	TOKYO-MIT	0.110%		07/06/11	0.110	50,000			
YCD	TOKYO-MIT	0.110%		07/06/11	0.110	50,000			
YCD	TOKYO-MIT	0.110%		07/06/11	0.110	50,000			

06/29/11 NO REDEMPTIONS

06/29/11 PURCHASES

TR	NOTE	0.750%		06/15/14	0.734	50,000			
TR	NOTE	0.750%		06/15/14	0.734	50,000			
TR	NOTE	0.750%		06/15/14	0.734	50,000			
TR	NOTE	0.750%		06/15/14	0.734	50,000			
TR	NOTE	0.750%		06/15/14	0.734	50,000			
TR	NOTE	0.750%		06/15/14	0.734	50,000			
TR	NOTE	0.750%		06/15/14	0.734	50,000			
TR	NOTE	0.750%		06/15/14	0.734	50,000			

06/30/11 REDEMPTIONS

TR	BILL			06/30/11	0.268	50,000	338	125,576.39	0.272
TR	BILL			06/30/11	0.268	50,000	338	125,576.39	0.272
TR	BILL			06/30/11	0.268	50,000	338	125,576.39	0.272
TR	BILL			06/30/11	0.268	50,000	338	125,576.39	0.272
TR	BILL			06/30/11	0.258	50,000	339	121,239.58	0.262
TR	BILL			06/30/11	0.258	50,000	339	121,239.58	0.262
TR	BILL			06/30/11	0.258	50,000	339	121,239.58	0.262
TR	BILL			06/30/11	0.258	50,000	339	121,239.58	0.262
TR	BILL			06/30/11	0.260	50,000	339	122,416.67	0.264

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ACCOUNT									
<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>	
06/30/11 REDEMPTIONS (Continued)									
TR	BILL		06/30/11	0.260	50,000	339	122,416.67	0.264	
TR	BILL		06/30/11	0.260	50,000	339	122,416.67	0.264	
TR	BILL		06/30/11	0.243	50,000	344	115,861.11	0.246	
TR	BILL		06/30/11	0.243	50,000	344	115,861.11	0.246	
TR	BILL		06/30/11	0.243	50,000	344	115,861.11	0.246	
TR	BILL		06/30/11	0.243	50,000	344	115,861.11	0.246	
TR	BILL		06/30/11	0.245	50,000	344	117,055.56	0.249	
TR	BILL		06/30/11	0.245	50,000	344	117,055.56	0.249	
TR	BILL		06/30/11	0.245	50,000	344	117,055.56	0.249	
TR	BILL		06/30/11	0.245	50,000	344	117,055.56	0.249	
TR	BILL		06/30/11	0.245	50,000	344	117,055.56	0.249	
TR	BILL		06/30/11	0.245	50,000	344	117,055.56	0.249	
TR	BILL		06/30/11	0.245	50,000	344	117,055.56	0.249	
TR	BILL		06/30/11	0.245	50,000	344	117,055.56	0.249	
TR	BILL		06/30/11	0.283	50,000	353	138,503.47	0.287	
TR	BILL		06/30/11	0.283	50,000	353	138,503.47	0.287	
TR	BILL		06/30/11	0.283	50,000	353	138,503.47	0.287	
TR	BILL		06/30/11	0.283	50,000	353	138,503.47	0.287	
TR	BILL		06/30/11	0.286	50,000	357	141,932.29	0.291	
TR	BILL		06/30/11	0.286	50,000	357	141,932.29	0.291	
TR	BILL		06/30/11	0.286	50,000	357	141,932.29	0.291	
TR	NOTE	1.125%	06/30/11	1.100	50,000	700	1,055,706.52	1.100	
TR	NOTE	1.125%	06/30/11	1.100	50,000	700	1,055,706.52	1.100	
TR	NOTE	1.125%	06/30/11	1.100	50,000	700	1,055,706.52	1.100	
TR	NOTE	1.125%	06/30/11	1.100	50,000	700	1,055,706.52	1.100	
TR	NOTE	1.125%	06/30/11	1.109	50,000	729	1,107,846.47	1.109	
TR	NOTE	1.125%	06/30/11	1.109	50,000	729	1,107,846.47	1.109	
TR	NOTE	1.125%	06/30/11	1.109	50,000	729	1,107,846.47	1.109	
TR	NOTE	1.125%	06/30/11	1.109	50,000	729	1,107,846.47	1.109	
TR	NOTE	1.125%	06/30/11	1.109	50,000	729	1,107,846.47	1.109	
TR	NOTE	1.125%	06/30/11	1.109	50,000	729	1,107,846.47	1.109	
TR	NOTE	1.125%	06/30/11	1.109	50,000	729	1,107,846.47	1.109	
TR	NOTE	1.125%	06/30/11	1.109	50,000	729	1,107,846.47	1.109	
TR	NOTE	1.125%	06/30/11	1.109	50,000	729	1,107,846.47	1.109	
TR	NOTE	1.125%	06/30/11	1.109	50,000	729	1,107,846.47	1.109	
TR	NOTE	1.125%	06/30/11	1.109	50,000	729	1,107,846.47	1.109	
TR	NOTE	1.125%	06/30/11	1.109	50,000	729	1,107,846.47	1.109	
TR	NOTE	1.125%	06/30/11	1.101	50,000	730	1,101,562.50	1.101	
TR	NOTE	1.125%	06/30/11	1.101	50,000	730	1,101,562.50	1.101	
TR	NOTE	1.125%	06/30/11	1.101	50,000	730	1,101,562.50	1.101	
TR	NOTE	1.125%	06/30/11	1.101	50,000	730	1,101,562.50	1.101	
TR	NOTE	1.125%	06/30/11	1.101	50,000	730	1,101,562.50	1.101	
TR	NOTE	1.125%	06/30/11	1.101	50,000	730	1,101,562.50	1.101	
TR	NOTE	1.125%	06/30/11	1.101	50,000	730	1,101,562.50	1.101	
TR	NOTE	1.125%	06/30/11	1.101	50,000	730	1,101,562.50	1.101	
TR	NOTE	1.125%	06/30/11	1.101	50,000	730	1,101,562.50	1.101	
TR	NOTE	1.125%	06/30/11	1.101	50,000	730	1,101,562.50	1.101	
TR	NOTE	1.125%	06/30/11	1.101	50,000	730	1,101,562.50	1.101	
TR	NOTE	1.125%	06/30/11	1.101	50,000	730	1,101,562.50	1.101	
TR	NOTE	1.125%	06/30/11	1.101	50,000	730	1,101,562.50	1.101	
TR	NOTE	1.125%	06/30/11	1.101	50,000	730	1,101,562.50	1.101	
TR	NOTE	1.125%	06/30/11	1.105	50,000	730	1,105,468.75	1.105	

STATE TREASURER AND LOCAL
 AGENCY INVESTMENT FUND
 JUNE 2011
 ATTACHMENT XVII

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>1.125%</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
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06/30/11 REDEMPTIONS (Continued)

TR		NOTE	1.125%	06/30/11	1.105	50,000	730	1,105,468.75	1.105
TR		NOTE	1.125%	06/30/11	1.105	50,000	730	1,105,468.75	1.105
TR		NOTE	1.125%	06/30/11	1.105	50,000	730	1,105,468.75	1.105
TR		NOTE	1.125%	06/30/11	1.105	50,000	730	1,105,468.75	1.105
TR		NOTE	1.125%	06/30/11	1.105	50,000	730	1,105,468.75	1.105
TR		NOTE	1.125%	06/30/11	1.105	50,000	730	1,105,468.75	1.105
TR		NOTE	1.125%	06/30/11	1.105	50,000	730	1,105,468.75	1.105

06/30/11 PURCHASES

CP		BNP FIN		07/08/11	0.100	50,000			
CP		BNP FIN		07/08/11	0.100	50,000			
CP		BNP FIN		07/08/11	0.100	50,000			
CP		BNP FIN		07/08/11	0.100	50,000			
CP		BARTON		07/08/11	0.120	39,000			
CP		SOC GEN		07/15/11	0.120	50,000			
CP		SOC GEN		07/15/11	0.120	50,000			
CP		SOC GEN		07/15/11	0.120	50,000			
CP		SOC GEN		07/15/11	0.120	50,000			
CP		BARTON		07/15/11	0.150	10,000			
CP		BARTON		07/15/11	0.150	50,000			
CP		CITIFUND		08/26/11	0.190	29,000			
CP		CITIFUND		08/26/11	0.190	50,000			
TR		BILL		06/28/12	0.185	50,000			
TR		BILL		06/28/12	0.185	50,000			
TR		BILL		06/28/12	0.185	50,000			
TR		BILL		06/28/12	0.185	50,000			
TR		BILL		06/28/12	0.203	50,000			
TR		BILL		06/28/12	0.203	50,000			
TR		BILL		06/28/12	0.203	50,000			
TR		BILL		06/28/12	0.203	50,000			
TR		BILL		06/28/12	0.203	50,000			
TR		BILL		06/28/12	0.203	50,000			
TR		BILL		06/28/12	0.203	50,000			
TR		BILL		06/28/12	0.203	50,000			
TR		BILL		06/28/12	0.203	50,000			
TR		BILL		06/28/12	0.203	50,000			
TR		BILL		06/28/12	0.203	50,000			
TR		BILL		06/28/12	0.203	50,000			
TR		BILL		06/28/12	0.204	50,000			
TR		BILL		06/28/12	0.204	50,000			
TR		BILL		06/28/12	0.204	50,000			
TR		BILL		06/28/12	0.204	50,000			
YCD		TOKYO-MIT	0.120%	07/15/11	0.120	50,000			
YCD		TOKYO-MIT	0.120%	07/15/11	0.120	50,000			
YCD		TOKYO-MIT	0.120%	07/15/11	0.120	50,000			
YCD		SUMITOMO	0.190%	08/02/11	0.190	25,000			
YCD		SUMITOMO	0.190%	08/02/11	0.190	50,000			
YCD		SUMITOMO	0.190%	08/02/11	0.190	50,000			
YCD		SUMITOMO	0.190%	08/02/11	0.190	50,000			

FOOTNOTES

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

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>ALHAMBRA</u>				
Omni Bank, NA	04/06/11	0.100	2,000,000.00	07/06/11
Omni Bank, NA	01/13/11	0.230	3,000,000.00	07/14/11
Omni Bank, NA	04/21/11	0.120	2,000,000.00	07/21/11
Omni Bank, NA	01/27/11	0.230	2,000,000.00	07/28/11
Omni Bank, NA	05/05/11	0.080	2,000,000.00	08/04/11
Omni Bank, NA	05/13/11	0.080	2,000,000.00	08/12/11
Omni Bank, NA	02/18/11	0.210	2,000,000.00	08/19/11
Omni Bank, NA	06/02/11	0.120	2,000,000.00	09/01/11
Omni Bank, NA	06/10/11	0.100	1,000,000.00	09/09/11
Omni Bank, NA	06/17/11	0.120	2,000,000.00	09/16/11
<u>ARCADIA</u>				
American Plus Bank, NA	05/19/11	0.090	240,000.00	08/18/11
<u>CAMARILLO</u>				
First California Bank	04/08/11	0.120	25,000,000.00	07/08/11
First California Bank	04/08/11	0.120	25,000,000.00	07/08/11
First California Bank	06/16/11	0.110	50,000,000.00	09/15/11
<u>CHICO</u>				
Tri Counties Bank	06/15/11	0.100	5,000,000.00	09/14/11
<u>CHULA VISTA</u>				
Pacific Trust Bank, FSB	05/05/11	0.090	20,000,000.00	08/04/11
<u>DIAMOND BAR</u>				
Prospectors Federal Credit Union	03/17/11	0.190	4,000,000.00	09/15/11
<u>ENCINO</u>				
California United Bank	04/06/11	0.100	10,000,000.00	07/06/11
<u>FAIRFIELD</u>				
Westamerica Bank	04/06/11	0.090	80,000,000.00	07/06/11
Westamerica Bank	04/14/11	0.100	65,000,000.00	07/14/11
Westamerica Bank	04/22/11	0.110	25,000,000.00	07/22/11
Westamerica Bank	04/29/11	0.110	30,000,000.00	07/29/11
Westamerica Bank	03/04/11	0.200	25,000,000.00	09/02/11

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>FAIRFIELD (Continued)</u>				
Westamerica Bank	05/11/11	0.110	75,000,000.00	11/09/11
<u>FOLSOM</u>				
Folsom Lake Bank	04/13/11	0.110	1,500,000.00	07/13/11
Folsom Lake Bank	05/06/11	0.100	3,500,000.00	08/05/11
<u>FRESNO</u>				
Central Valley Community Bank	06/01/11	0.110	5,000,000.00	08/31/11
Central Valley Community Bank	06/16/11	0.110	5,000,000.00	09/15/11
<u>FULLERTON</u>				
Fullerton Community Bank, FSB	04/07/11	0.130	5,500,000.00	07/07/11
Fullerton Community Bank, FSB	06/09/11	0.100	15,500,000.00	09/08/11
Fullerton Community Bank, FSB	06/17/11	0.110	16,500,000.00	09/16/11
Fullerton Community Bank, FSB	06/30/11	0.090	5,000,000.00	09/29/11
<u>IRVINE</u>				
CommerceWest Bank, NA	04/07/11	0.130	5,000,000.00	07/07/11
CommerceWest Bank, NA	05/06/11	0.090	2,500,000.00	08/05/11
CommerceWest Bank, NA	05/13/11	0.080	2,500,000.00	08/12/11
CommerceWest Bank, NA	06/17/11	0.120	5,000,000.00	09/16/11
<u>LAFAYETTE</u>				
California Bank of Commerce	04/14/11	0.110	5,000,000.00	07/14/11
California Bank of Commerce	06/17/11	0.120	10,000,000.00	09/16/11
<u>LODI</u>				
Farmers & Merchants Bk Cen CA	01/21/11	0.240	35,000,000.00	07/22/11
Farmers & Merchants Bk Cen CA	03/16/11	0.180	20,000,000.00	09/14/11
Farmers & Merchants Bk Cen CA	04/28/11	0.170	35,000,000.00	10/27/11
Farmers & Merchants Bk Cen CA	06/01/11	0.150	35,000,000.00	11/30/11
<u>LOS ANGELES</u>				
1st Century Bank, NA	04/20/11	0.130	6,000,000.00	07/20/11
1st Century Bank, NA	04/22/11	0.120	12,000,000.00	07/22/11
1st Century Bank, NA	05/06/11	0.090	16,000,000.00	08/05/11

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>LOS ANGELES (Continued)</u>				
Center Bank	04/08/11	0.190	55,000,000.00	10/07/11
Center Bank	06/08/11	0.150	25,000,000.00	12/07/11
Center Bank	06/17/11	0.160	35,000,000.00	12/16/11
City National Bank	05/18/11	0.090	50,000,000.00	08/17/11
City National Bank	06/10/11	0.100	50,000,000.00	09/09/11
Commonwealth Business Bank	04/07/11	0.120	6,000,000.00	07/07/11
Commonwealth Business Bank	05/06/11	0.080	4,000,000.00	08/05/11
Commonwealth Business Bank	06/17/11	0.090	3,000,000.00	08/26/11
Commonwealth Business Bank	03/25/11	0.210	5,000,000.00	09/23/11
Commonwealth Business Bank	05/19/11	0.110	5,000,000.00	10/21/11
Commonwealth Business Bank	05/18/11	0.130	5,000,000.00	11/16/11
Commonwealth Business Bank	06/15/11	0.150	5,000,000.00	12/14/11
Eastern International Bank	01/26/11	0.210	1,900,000.00	07/27/11
HSBC Bank USA, NA	05/18/11	0.090	25,000,000.00	08/17/11
Manufacturers Bank	04/15/11	0.110	100,000,000.00	07/15/11
Manufacturers Bank	04/22/11	0.120	50,000,000.00	07/22/11
Manufacturers Bank	06/16/11	0.110	50,000,000.00	09/15/11
Mission Valley Bank	04/20/11	0.160	7,000,000.00	10/19/11
Nara Bank	04/07/11	0.130	35,000,000.00	07/07/11
Nara Bank	04/13/11	0.100	45,000,000.00	07/13/11
Nara Bank	06/01/11	0.110	60,000,000.00	08/31/11
Nara Bank	06/03/11	0.110	20,000,000.00	09/02/11
Nara Bank	06/17/11	0.120	40,000,000.00	09/16/11
OneUnited Bank	06/01/11	0.120	7,000,000.00	07/06/11
OneUnited Bank	06/10/11	0.090	5,000,000.00	07/15/11
Pacific City Bank	06/03/11	0.100	4,500,000.00	07/08/11
State Bank of India (California)	04/08/11	0.120	3,000,000.00	07/08/11
State Bank of India (California)	04/13/11	0.100	5,000,000.00	07/13/11
State Bank of India (California)	04/21/11	0.120	3,000,000.00	07/21/11
State Bank of India (California)	05/13/11	0.080	2,000,000.00	08/12/11
State Bank of India (California)	05/18/11	0.090	5,000,000.00	08/17/11
State Bank of India (California)	05/26/11	0.120	10,000,000.00	08/25/11
State Bank of India (California)	06/01/11	0.110	3,000,000.00	08/31/11
State Bank of India (California)	06/08/11	0.100	18,000,000.00	09/07/11
State Bank of India (California)	06/15/11	0.100	5,000,000.00	09/14/11
Wilshire State Bank	04/06/11	0.110	39,000,000.00	07/06/11
Wilshire State Bank	04/14/11	0.120	30,000,000.00	07/14/11
Wilshire State Bank	06/09/11	0.110	36,000,000.00	07/14/11
Wilshire State Bank	06/23/11	0.090	78,000,000.00	07/28/11
Wilshire State Bank	05/05/11	0.090	8,000,000.00	08/04/11

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>MONTEREY</u>				
1st Capital Bank	03/17/11	0.170	5,000,000.00	09/15/11
1st Capital Bank	04/28/11	0.150	1,000,000.00	10/27/11
<u>NEWPORT BEACH</u>				
Commerce National Bank	04/08/11	0.130	2,500,000.00	07/08/11
Commerce National Bank	06/10/11	0.110	16,000,000.00	09/09/11
Commerce National Bank	06/17/11	0.130	4,000,000.00	09/16/11
<u>NORTH HIGHLANDS</u>				
SAFE Credit Union	05/06/11	0.110	5,000,000.00	08/05/11
<u>OAKDALE</u>				
Oak Valley Community Bank	06/09/11	0.100	3,500,000.00	09/08/11
<u>OAKLAND</u>				
Metropolitan Bank	04/08/11	0.120	1,500,000.00	07/08/11
Metropolitan Bank	05/06/11	0.090	2,000,000.00	08/05/11
Metropolitan Bank	06/02/11	0.120	1,000,000.00	09/01/11
Metropolitan Bank	06/16/11	0.110	4,500,000.00	09/15/11
<u>ONTARIO</u>				
Citizens Business Bank	04/08/11	0.120	50,000,000.00	07/08/11
Citizens Business Bank	04/29/11	0.120	30,000,000.00	07/29/11
Citizens Business Bank	05/05/11	0.080	30,000,000.00	08/04/11
Citizens Business Bank	05/11/11	0.070	50,000,000.00	08/10/11
Citizens Business Bank	04/08/11	0.140	25,000,000.00	08/11/11
Citizens Business Bank	05/19/11	0.100	30,000,000.00	08/18/11
Citizens Business Bank	06/03/11	0.110	25,000,000.00	09/02/11
<u>PALOS VERDES ESTATES</u>				
Malaga Bank, FSB	04/07/11	0.100	5,000,000.00	07/07/11
Malaga Bank, FSB	01/28/11	0.210	8,000,000.00	07/29/11
Malaga Bank, FSB	02/04/11	0.200	9,000,000.00	08/05/11
Malaga Bank, FSB	02/11/11	0.200	10,000,000.00	08/12/11
Malaga Bank, FSB	03/04/11	0.180	4,000,000.00	09/02/11
Malaga Bank, FSB	03/09/11	0.180	12,000,000.00	09/07/11

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>PASADENA</u>				
Community Bank	04/13/11	0.100	35,000,000.00	07/13/11
Community Bank	05/11/11	0.070	30,000,000.00	08/10/11
Community Bank	05/27/11	0.110	25,000,000.00	08/26/11
Community Bank	06/15/11	0.100	30,000,000.00	09/14/11
East West Bank	04/14/11	0.110	25,000,000.00	07/14/11
East West Bank	04/14/11	0.110	50,000,000.00	07/14/11
East West Bank	01/13/11	0.230	50,000,000.00	07/14/11
East West Bank	04/27/11	0.120	50,000,000.00	07/27/11
East West Bank	01/28/11	0.230	50,000,000.00	07/29/11
<u>PLACERVILLE</u>				
El Dorado Savings Bank	03/03/11	0.200	5,000,000.00	09/01/11
<u>PLEASANTON</u>				
Valley Community Bank	04/22/11	0.130	6,000,000.00	07/22/11
<u>PORTERVILLE</u>				
Bank of the Sierra	04/08/11	0.130	25,000,000.00	07/08/11
Bank of the Sierra	04/14/11	0.120	5,000,000.00	07/14/11
Bank of the Sierra	05/12/11	0.110	15,000,000.00	08/11/11
Bank of the Sierra	05/13/11	0.090	5,000,000.00	08/18/11
Bank of the Sierra	05/19/11	0.110	5,000,000.00	08/18/11
Bank of the Sierra	06/09/11	0.120	25,000,000.00	09/08/11
<u>RANCHO CORDOVA</u>				
American River Bank	04/06/11	0.110	7,500,000.00	07/06/11
American River Bank	04/08/11	0.130	2,000,000.00	07/08/11
American River Bank	04/13/11	0.110	2,500,000.00	07/13/11
American River Bank	04/20/11	0.140	3,000,000.00	07/20/11
American River Bank	05/06/11	0.100	2,500,000.00	08/05/11
American River Bank	05/13/11	0.090	2,500,000.00	08/12/11
American River Bank	05/19/11	0.110	6,500,000.00	08/18/11
American River Bank	06/02/11	0.130	1,000,000.00	09/01/11
American River Bank	06/16/11	0.120	1,500,000.00	09/15/11
<u>REDWOOD CITY</u>				
Provident Credit Union	04/21/11	0.160	20,000,000.00	10/20/11
Provident Credit Union	06/02/11	0.170	20,000,000.00	12/01/11

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>RICHMOND</u>				
Mechanics Bank, The	04/20/11	0.130	20,000,000.00	07/20/11
Mechanics Bank, The	04/28/11	0.120	20,000,000.00	07/28/11
Mechanics Bank, The	05/19/11	0.100	10,000,000.00	08/18/11
Mechanics Bank, The	06/01/11	0.110	10,000,000.00	08/31/11
<u>ROCKLIN</u>				
Five Star Bank	04/06/11	0.090	14,500,000.00	07/06/11
Five Star Bank	04/20/11	0.120	2,000,000.00	07/20/11
Five Star Bank	05/06/11	0.080	3,000,000.00	08/05/11
Five Star Bank	06/16/11	0.100	10,500,000.00	09/15/11
<u>ROSEMEAD</u>				
Pacific Alliance Bank	01/12/11	0.220	4,000,000.00	07/13/11
Pacific Alliance Bank	03/11/11	0.200	1,500,000.00	09/09/11
<u>ROSEVILLE</u>				
Rabobank, NA	04/06/11	0.110	100,000,000.00	07/06/11
Rabobank, NA	04/15/11	0.120	100,000,000.00	07/15/11
<u>SACRAMENTO</u>				
Bank of Sacramento	04/06/11	0.100	6,000,000.00	07/06/11
Comerica Bank	04/13/11	0.100	50,000,000.00	07/13/11
Comerica Bank	04/20/11	0.130	75,000,000.00	07/20/11
Comerica Bank	05/11/11	0.070	50,000,000.00	08/10/11
Comerica Bank	05/18/11	0.090	25,000,000.00	08/17/11
Comerica Bank	06/02/11	0.120	75,000,000.00	09/01/11
Comerica Bank	06/15/11	0.100	25,000,000.00	09/14/11
Golden 1 Credit Union, The	05/04/11	0.100	50,000,000.00	08/03/11
Merchants National Bank of Sacramento	04/13/11	0.150	2,000,000.00	10/12/11
Merchants National Bank of Sacramento	05/11/11	0.110	2,000,000.00	11/09/11
Merchants National Bank of Sacramento	06/01/11	0.150	2,000,000.00	11/30/11
Merchants National Bank of Sacramento	06/08/11	0.150	2,000,000.00	12/07/11
River City Bank	05/27/11	0.100	20,000,000.00	08/26/11
<u>SAN DIEGO</u>				
Mission Federal Credit Union	04/20/11	0.130	10,000,000.00	07/20/11
Torrey Pines Bank	04/07/11	0.120	25,000,000.00	07/07/11
Torrey Pines Bank	05/19/11	0.130	15,000,000.00	11/17/11
Torrey Pines Bank	06/01/11	0.150	25,000,000.00	11/30/11

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>SAN FRANCISCO</u>				
Oceanic Bank	03/09/11	0.180	4,000,000.00	09/07/11
Union Bank, NA	04/28/11	0.120	150,000,000.00	07/28/11
Union Bank, NA	06/09/11	0.100	150,000,000.00	09/08/11
<u>SOUTH SAN FRANCISCO</u>				
First National Bank of Northern California	06/15/11	0.100	15,000,000.00	09/14/11
<u>SAN LUIS OBISPO</u>				
American Perspective Bank	01/14/11	0.230	10,000,000.00	07/15/11
American Perspective Bank	05/18/11	0.080	6,000,000.00	08/17/11
<u>SANTA ROSA</u>				
Summit State Bank	04/22/11	0.120	4,000,000.00	07/22/11
Summit State Bank	04/29/11	0.120	3,500,000.00	07/29/11
Summit State Bank	05/04/11	0.100	4,000,000.00	08/03/11
Summit State Bank	05/11/11	0.070	8,000,000.00	08/10/11
Summit State Bank	06/10/11	0.100	12,000,000.00	09/09/11
<u>VACAVILLE</u>				
Travis Credit Union	06/23/11	0.060	40,000,000.00	09/22/11
<u>WALNUT CREEK</u>				
Bank of the West	05/05/11	0.080	134,000,000.00	08/04/11
Bank of the West	06/08/11	0.100	66,000,000.00	09/07/11
Bank of the West	06/17/11	0.120	100,000,000.00	09/16/11
<u>WATSONVILLE</u>				
Santa Cruz County Bank	04/22/11	0.120	2,500,000.00	07/22/11
Santa Cruz County Bank	04/28/11	0.120	5,000,000.00	07/28/11
Santa Cruz County Bank	06/15/11	0.100	5,000,000.00	09/14/11
Santa Cruz County Bank	06/24/11	0.070	4,000,000.00	09/23/11
Santa Cruz County Bank	06/24/11	0.140	2,500,000.00	12/16/11
TOTAL TIME DEPOSITS June 2011			3,968,140,000.00	

BANK DEMAND DEPOSITS

June 2011

(\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>	<u>BALANCES PER BANKS</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 1,103,261	\$ 2,935,959
2	1,666,986	2,380,185
3	1,893,703	2,675,179
4	1,893,703	2,675,179
5	1,893,703	2,675,179
6	1,453,357	2,312,484
7	1,303,531	2,417,953
8	1,475,695	2,222,466
9	2,150,384	2,222,302
10	2,242,279	2,288,593
11	2,242,279	2,288,593
12	2,242,279	2,288,593
13	2,060,486	2,336,391
14	2,211,157	2,244,058
15	2,010,797	2,397,539
16	1,862,297	2,424,467
17	1,078,814	2,230,341
18	1,078,814	2,230,341
19	1,078,814	2,230,341
20	1,616,246	2,005,681
21	2,316,880	1,847,983
22	2,605,931	3,028,082
23	1,976,626	2,967,295
24	2,243,461	3,866,222
25	2,243,461	3,866,222
26	2,243,461	3,866,222
27	1,659,822	3,247,565
28	1,224,480	2,704,078
29	2,086,103	2,489,195
30	1,890,171	2,629,834
31		

AVERAGE DOLLAR DAYS 1,834,966 ^{al/}

^{al/} The prescribed bank balance for June was \$1,853,976. This consisted of \$1,736,305 in compensating balances for services, balances for uncollected funds of \$121,649 and a deduction of \$3,978 for June 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 June 15, 2011, has determined and designated the amount of money available for deposit and investment under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

- In accordance with law, for deposit in demand bank accounts as Compensating Balance for Services \$1,736,305,000

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.

- 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)	06/13/11	06/17/11	\$ 4,887,298,000	\$ 923,158,000	\$ 3,964,140,000	\$ 4,887,298,000
(2)	06/20/11	06/24/11	\$ 3,336,800,000	\$ 4,259,958,000	\$ 3,964,140,000	\$ 8,224,098,000
(3)	06/27/11	07/01/11	\$ (9,166,700,000)	\$ (4,906,742,000)	\$ 3,964,140,000	\$ (942,602,000)
(4)	07/04/11	07/08/11	\$ (342,000,000)	\$ (5,248,742,000)	\$ 3,964,140,000	\$ (1,284,602,000)
(5)	07/11/11	07/15/11	\$ (1,766,300,000)	\$ (7,015,042,000)	\$ 3,964,140,000	\$ (3,050,902,000)
(6)	07/18/11	07/22/11	\$ 262,100,000	\$ (6,752,942,000)	\$ 3,964,140,000	\$ (2,788,802,000)
(7)	07/25/11	07/29/11	\$ (502,500,000)	\$ (7,255,442,000)	\$ 3,964,140,000	\$ (3,291,302,000)
(8)	08/01/11	08/05/11	\$ 355,500,000	\$ (6,899,942,000)	\$ 3,964,140,000	\$ (2,935,802,000)
(9)	08/08/11	08/12/11	\$ 200,800,000	\$ (6,699,142,000)	\$ 3,964,140,000	\$ (2,735,002,000)
(10)	08/15/11	08/19/11	\$ 498,100,000	\$ (6,201,042,000)	\$ 3,964,140,000	\$ (2,236,902,000)

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

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

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of \$1,736,305,000.

POOLED MONEY INVESTMENT BOARD:

SIGNATURES ON FILE AT STO

Chairperson

Member

Member

Dated: June 15, 2011

* Government Code