



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



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MARK J. SALADINO
TREASURER AND TAX COLLECTOR

August 31, 2012

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

FROM: Mark J. Saladino 
Treasurer and Tax Collector

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

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

All investments made during the month of July 2012 were in accordance with the California Government Code and, except as noted in Attachment II of the Report of Investments, conform to the Treasurer and Tax Collector's Investment Policy.

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

http://tfc.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 2012

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

GENERAL PORTFOLIO SCHEDULES

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

ATTACHMENTS

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JULY 2012

ATTACHMENTS

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JULY 2012

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

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

XVI. Composition of PSI Portfolio by Maturity Chart

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

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

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

XVIII. Pending Transactions Report

Detail report of transactions with future settlement dates.

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

SCHEDULE A

| <u>PORTFOLIO PROFILE</u> | <u>Pooled Surplus Investments</u> | <u>Specific Purpose Investments</u> |
|--|---|---|
| Inventory Balance at 07/31/12 | | |
| At Cost | \$ 22,860,091,118 | \$ 96,424,839 |
| At Market | \$ 22,937,133,661 | \$ 96,489,971 |
| Repurchase Agreements | \$ - | \$ - |
| Reverse Repurchase Agreements | \$ - | \$ - |
| Composition by Security Type: | | |
| Certificates of Deposit | 21.05% | 0.00% |
| United States Government and Agency Obligations | 44.20% | 25.88% |
| Bankers Acceptances | 0.00% | 0.00% |
| Commercial Paper | 32.67% | 0.00% |
| Municipal Obligations | 0.07% | 5.25% |
| Corporate and Deposit Notes | 2.01% | 3.20% |
| Repurchase Agreements | 0.00% | 0.00% |
| Asset-Backed | 0.00% | 0.00% |
| Other | 0.00% | 65.67% |
| 1-60 days | 46.56% | 0.00% |
| 61 days-1 year | 14.00% | 67.15% |
| Over 1 year | 39.44% | 32.85% |
| Weighted Average Days to Maturity | 594 | |

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

SCHEDULE A1

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

| <u>PSI</u> | <u>S&P</u> | <u>Moody's</u> | <u>% of Portfolio</u> |
|------------------------------------|----------------|----------------|-----------------------|
| Commercial Paper | A-1 | P-1 | 32.67% |
| Corporate and Deposit Notes | A-1 | P-1 | 1.12% |
| | AA- | A1 | 0.89% |
| Los Angeles County Securities | AA- | A1 | 0.07% |
| Negotiable Certificates of Deposit | A-1 | P-1 | 20.39% |
| | AA- | Aa3 | 0.66% |
| U.S. Agency Securities | AA+ | Aaa | 41.25% |
| U.S. Treasury Securities: | | | |
| U.S. Treasury Notes | AA+ | Aaa | 0.76% |
| U.S. Treasury Bills | AA+ | Aaa | 2.19% |
| | | | <u>100.00%</u> |

| <u>SPI</u> | | | |
|------------------------------------|-----------|-----------|----------------|
| Local Agency Investment Fund | Not rated | Not rated | 65.57% |
| Commercial Paper | - | - | 0.00% |
| Corporate and Deposit Notes | A-1+ | P-1 | 1.58% |
| | AA+ | A1 | 1.62% |
| Mortgage Trust Deeds | AA- | Aa2 | 0.10% |
| Los Angeles County Securities | AA- | Aa2 | 5.25% |
| Negotiable Certificates of Deposit | - | - | 0.00% |
| U.S. Agency Securities | AA+ | Aaa | 25.79% |
| U.S. Treasury Securities: | | | |
| U.S. Treasury Notes | - | - | 0.00% |
| U.S. Treasury Bonds | AA+ | Aaa | 0.09% |
| | | | <u>100.00%</u> |

POOLED SURPLUS EARNINGS REPORT

JULY 31, 2012

SCHEDULE B

TREASURER POOLED SURPLUS
INVESTMENT PORTFOLIO

| | |
|---|-------------------|
| Investment Balance 07/31/12 | \$ 22,860,091,118 |
| Market Value at 07/31/12 | \$ 22,937,133,661 |
| Average Daily Balance | \$ 21,787,191,560 |
| Gains and Losses: | |
| For the Month | \$ 355,954 |
| For the Past 12 Months | \$ 14,273,635 |
| Unrealized Gains and Losses on Transfers between Portfolio for the Month | \$ - |
| Earnings for the Month | \$ 14,244,801 |
| Earnings for the Past 12 Months | \$ 221,643,839 |
| Earnings Rate for the Month | 0.77% |

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

SCHEDULE C

| <u>Bank Name</u> | <u>Balance</u> |
|------------------------------------|---------------------------------|
| Bank of America - Concentration | \$ 64,161,821.88 |
| Bank of the West - Concentration | \$ 70,060,754.50 (A) |
| Citi Bank - Concentration | \$ - |
| Union Bank- Concentration | \$ 5,047,257.28 |
| Wells Fargo - Concentration | <u>\$ 4,076,474.83</u> |
| Total Ledger Balance for all Banks | <u><u>\$ 143,346,308.49</u></u> |

(A) \$69.036 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 2012
AND CASH AVAILABILITY
FOR THE NEXT SIX-MONTH PERIOD

SCHEDULE D

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

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

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

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

Summary of Activity for July 2012

| | |
|---------------------|---------------------|
| Total Deposits | \$ 6,134,823,406.39 |
| Total Disbursements | \$ 4,438,921,405.43 |

| | |
|---|------|
| Discretionary Funds Liquidity Withdrawal Ratio: | |
| As of July 31, 2012 | 1.32 |

Six-Month Cash Availability Projection:

| <u>Month</u> | <u>Investment Maturities</u> | <u>Deposits</u> | <u>Disbursements</u> | <u>Cumulative Available Cash</u> |
|--------------|------------------------------|---------------------|----------------------|----------------------------------|
| August | \$ 8,241,930,000.00 | \$ 2,814,400,000.00 | \$ 4,900,500,000.00 | \$ 6,155,830,000.00 |
| September | \$ 2,403,456,000.00 | \$ 2,886,100,000.00 | \$ 3,438,300,000.00 | \$ 8,007,086,000.00 |
| October | \$ 1,021,300,000.00 | \$ 3,093,700,000.00 | \$ 4,411,800,000.00 | \$ 7,710,286,000.00 |
| November | \$ 375,000,000.00 | \$ 4,901,700,000.00 | \$ 4,029,100,000.00 | \$ 8,957,886,000.00 |
| December | \$ 375,000,000.00 | \$ 6,787,700,000.00 | \$ 5,170,000,000.00 | \$ 10,950,586,000.00 |
| January | \$ 75,000,000.00 | \$ 3,538,200,000.00 | \$ 4,959,600,000.00 | \$ 9,604,186,000.00 |

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 2012, the Treasurer placed \$326.982 million in the Bank of the West Money Market Plus Account in accordance with the Treasurer's authority under California Government Code Section 53633. \$69.036 million remained in the account at month-end. This account is collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

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

Included in the Los Angeles County General Fund's SPI are approximately \$0.10 million in trust deeds related to the settlement of Flying Triangle and Abalone Cove landslide litigation. In 1986 and 1987, the Board of Supervisors approved the disbursement of funds for trust deed mortgages as part of the settlements of the Flying Triangle and the Abalone Cove landslide litigation. Such disbursements are authorized under Government Code Section 23004. The trust deeds held by the General Fund are fully secured and have fixed interest rate of 5.50%.

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

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

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

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

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

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

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

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

Definitions of Securities

Page 2

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 2012
COMPLIANCE REPORT

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

Investments Exceeding Issuer Limit:

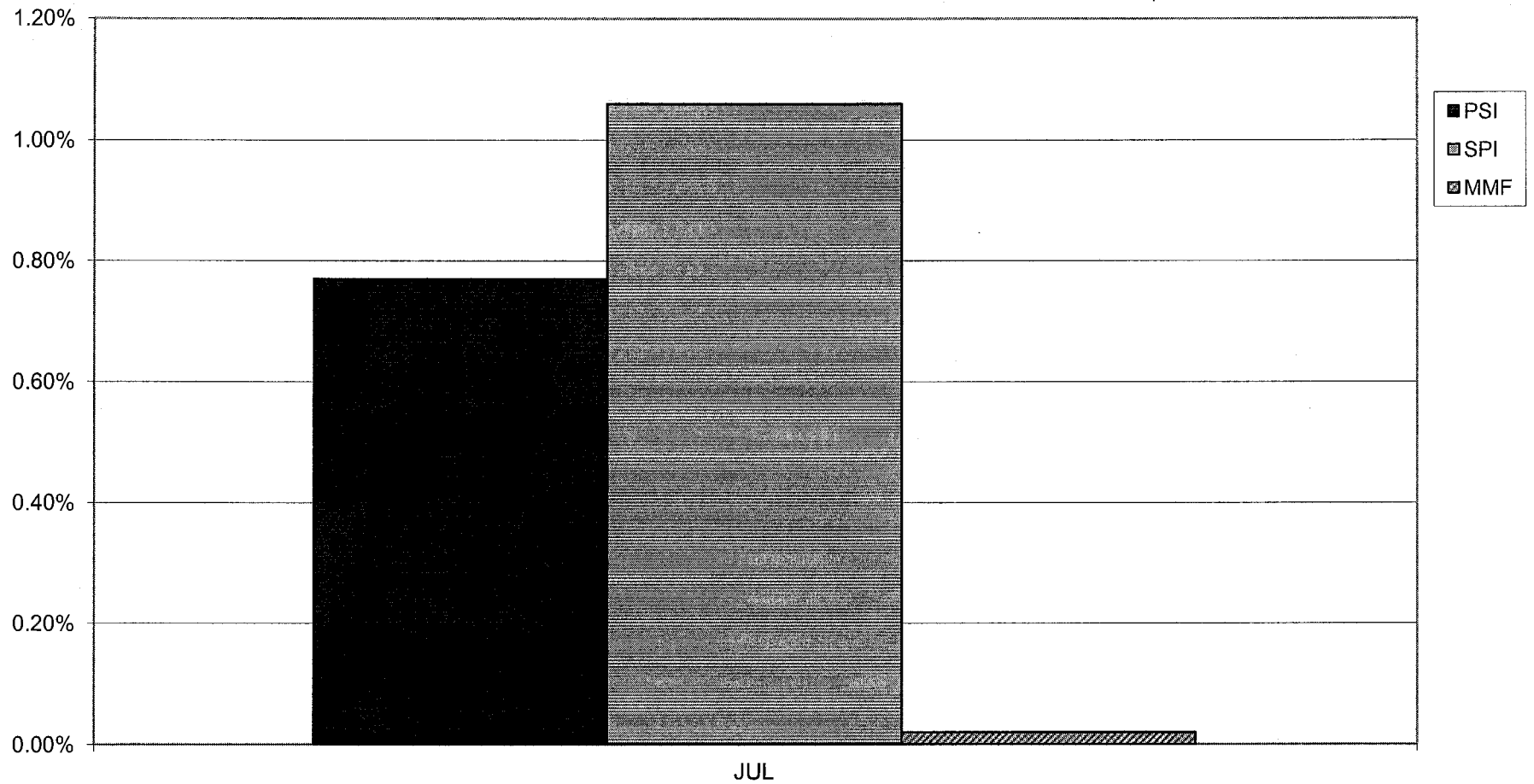
| <u>Issuer</u> | <u>Total Investment Holdings</u> | <u>Total Issuer Limit</u> | <u>No. of Days</u> |
|-----------------------|--|-------------------------------|------------------------|
| Svenska Handelsbanken | \$350,000,000 | \$300,000,000 | 5 |

Total investment limit for Svenska Handelsbanken is \$300 million. Due to a system reporting error, the limit was exceeded by \$50 million for 5 days.

LOS ANGELES COUNTY TREASURER
 PERFORMANCE REPORT
 PORTFOLIO COST
 THROUGH 07/31/12
 ATTACHMENT III

| DAY | POOLED SURPLUS INVESTMENTS | SPECIFIC PURPOSE INVESTMENTS |
|------------|----------------------------|------------------------------|
| | TOTAL COST | TOTAL COST |
| 1 | 20,973,373,666.95 | 103,132,771.32 |
| 2 | 22,237,731,789.61 | 103,132,771.32 |
| 3 | 22,316,757,915.94 | 103,132,771.32 |
| 4 | 22,316,757,915.94 | 103,132,771.32 |
| 5 | 21,981,195,714.27 | 103,132,771.32 |
| 6 | 21,887,174,274.81 | 103,132,771.32 |
| 7 | 21,887,174,271.81 | 103,132,771.32 |
| 8 | 21,887,174,271.81 | 103,132,771.32 |
| 9 | 21,712,449,577.01 | 103,132,771.32 |
| 10 | 21,643,722,612.98 | 103,131,668.73 |
| 11 | 21,593,327,754.98 | 103,131,668.73 |
| 12 | 21,709,967,673.47 | 96,461,757.63 |
| 13 | 21,570,266,704.86 | 96,432,888.72 |
| 14 | 21,570,266,704.86 | 96,432,888.72 |
| 15 | 21,570,266,704.86 | 96,432,888.72 |
| 16 | 21,404,838,865.72 | 96,432,888.72 |
| 17 | 21,421,030,345.61 | 96,432,888.72 |
| 18 | 21,384,110,417.34 | 96,432,888.72 |
| 19 | 21,516,517,532.76 | 96,432,888.72 |
| 20 | 21,298,646,060.06 | 96,432,888.72 |
| 21 | 21,298,646,060.06 | 96,432,888.72 |
| 22 | 21,298,646,060.06 | 96,432,888.72 |
| 23 | 21,226,988,828.22 | 96,432,888.72 |
| 24 | 21,300,824,897.49 | 96,432,888.72 |
| 25 | 21,367,092,423.21 | 96,432,888.72 |
| 26 | 22,202,114,687.32 | 96,432,888.72 |
| 27 | 22,356,400,391.73 | 96,432,888.72 |
| 28 | 22,356,400,391.73 | 96,432,888.72 |
| 29 | 22,356,400,391.73 | 96,432,888.72 |
| 30 | 22,896,582,331.12 | 96,432,888.72 |
| 31 | 22,860,091,117.92 | 96,424,839.02 |
| AVG | 21,787,191,559.88 | 98,810,866.87 |

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



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

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 07/31/12 (ACCRUAL BASIS)
ATTACHMENT V

| | (PSI) <u>TRADING/NON-TRADING</u> | <u>SPECIFIC PURPOSE INVESTMENT</u> |
|---|-------------------------------------|--|
| Revenues: | | |
| Interest Earnings | \$14,029,676 | \$99,894 |
| Gains (Losses) on Sales of Non-Trading Securities. | 249,979 | (3,237) |
| Gains (Losses) on Sales of Trading Securities. | 105,975 | 0 |
| Amortization/Accretion | (140,829) | (8,057) |
| Prior Accrual Adjustment | <u>0</u> | <u>0</u> |
| Total Revenues | <u>\$14,244,801</u> | <u>\$88,600</u> |
| Expenses: | | |
| Interest Expense | 0 | 0 |
| *Investment Management Fee | <u>0</u> | <u>2,635</u> |
| | <u>\$0</u> | <u>\$2,635</u> |
| NET INCOME | <u>\$14,244,801</u> | <u>\$85,965</u> |

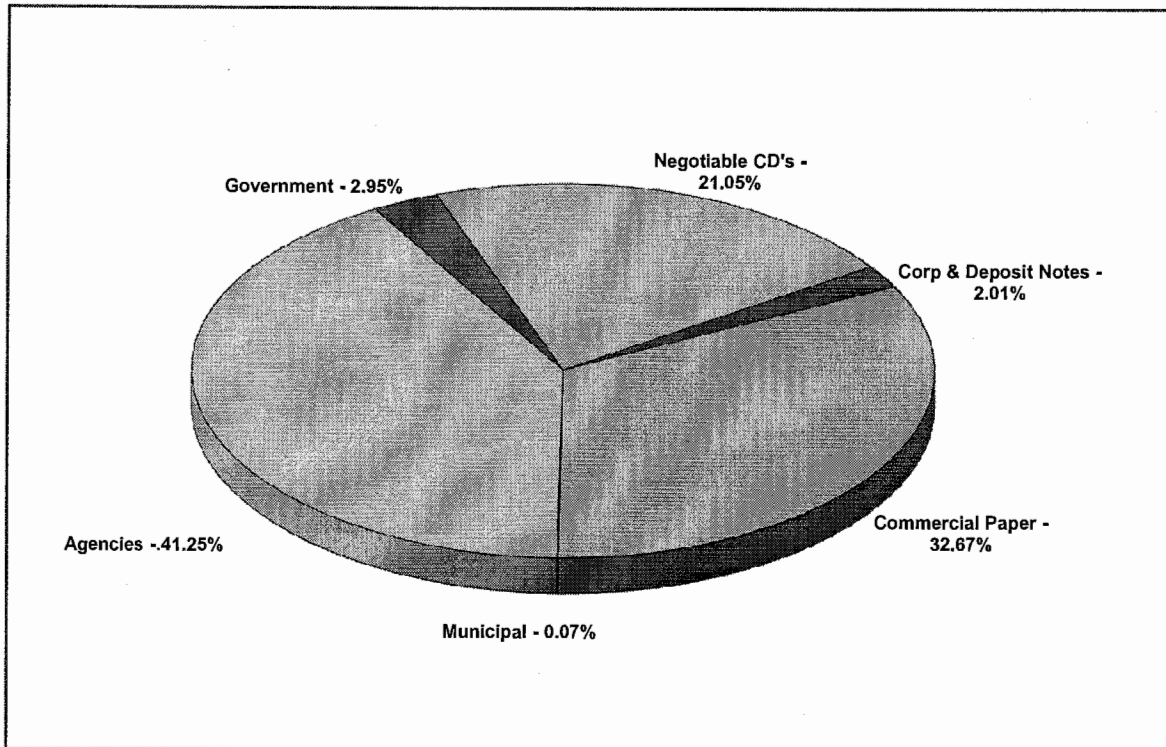
*Estimated and later adjusted.

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

NON-TRADING PORTFOLIO PARTICIPATION COMPOSITION

| <u>Entity</u> | <u>Non- Discretionary</u> | <u>Discretionary</u> |
|---|-------------------------------|----------------------|
| Consolidated School Districts | 50.60% | |
| Los Angeles County and Related Entities | 37.56% | |
| Consolidated Sanitation Districts | | 3.53% |
| Metropolitan Transportation Authority | | 1.39% |
| Miscellaneous Agencies Pooled Investments | | 2.06% |
| County Bond Proceeds | | 2.34% |
| South Coast Air Quality Management District | | 2.50% |
| Miscellaneous | | 0.02% |
| Total | <u>88.16%</u> | <u>11.84%</u> |

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



| | In Thousands |
|----------------------|-----------------------------|
| Negotiable CD's | \$ 4,812,049 |
| Corp & Deposit Notes | 459,581 |
| Bankers Acceptance | - |
| Commercial Paper | 7,468,295 |
| Municipal | 17,000 |
| Agencies | 9,429,868 |
| Other | - |
| Government | <u>673,298</u> |
| Total | <u>\$ 22,860,091</u> |

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, 2012 to July 31, 2012
Attachment VIII

| Account | Sec Type | Settle Date | Sec ID | Description | Face Rate | Mat Date | Par Amount | Principal | Purch Int | Bank | Broker |
|---------|----------|-------------|--------|--------------------------------|-----------|-----------|---------------|---------------|-----------|------|---------|
| NTRD | CPD | 7/2/2012 | 90537 | JUPITER SECURITIZATION LLC CP | 0.17000 | 7/13/2012 | 50,000,000.00 | 49,997,402.78 | 0.00 | CITI | RBCCM |
| NTRD | CPD | 7/2/2012 | 90538 | CHARIOT FUNDING LLC CP | 0.17000 | 7/30/2012 | 50,000,000.00 | 49,993,388.89 | 0.00 | CITI | CITGM |
| NTRD | CPD | 7/2/2012 | 90539 | DEUTSCHE BANK FINANCIAL LLC CP | 0.21000 | 8/1/2012 | 50,000,000.00 | 49,991,250.00 | 0.00 | CITI | BLAY |
| NTRD | CPD | 7/2/2012 | 90540 | CHARIOT FUNDING LLC CP | 0.20000 | 8/30/2012 | 50,000,000.00 | 49,983,611.11 | 0.00 | CITI | JPM |
| NTRD | CPD | 7/2/2012 | 90542 | UBS FINANCE (DELAWARE) LLC CP | 0.20500 | 9/4/2012 | 50,000,000.00 | 49,981,777.78 | 0.00 | CITI | UBSSEC |
| NTRD | CPD | 7/2/2012 | 90543 | ING U.S. FUNDING LLC CP | 0.22000 | 9/4/2012 | 50,000,000.00 | 49,980,444.44 | 0.00 | CITI | INGF |
| NTRD | CPD | 7/2/2012 | 90544 | ABBEY NATIONAL NA LLC CP | 0.37000 | 7/30/2012 | 50,000,000.00 | 49,985,611.11 | 0.00 | CITI | MFR |
| NTRD | CPD | 7/3/2012 | 90557 | REGENCY MARKETS NO. 1 LLC CP | 0.22000 | 7/20/2012 | 17,844,000.00 | 17,842,146.21 | 0.00 | CITI | BLAY |
| NTRD | CPD | 7/3/2012 | 90558 | CHARIOT FUNDING LLC CP | 0.18000 | 8/2/2012 | 50,000,000.00 | 49,992,500.00 | 0.00 | CITI | CITGM |
| NTRD | CPD | 7/3/2012 | 90559 | JUPITER SEC COMPANY LLC CP | 0.18000 | 8/3/2012 | 50,000,000.00 | 49,992,250.00 | 0.00 | CITI | RBCCM |
| NTRD | CPD | 7/3/2012 | 90560 | ATLANTIS ONE FUNDING CORP CP | 0.17000 | 8/2/2012 | 30,000,000.00 | 29,995,750.00 | 0.00 | CITI | MS |
| NTRD | CPD | 7/3/2012 | 90561 | BARTON CAPITAL LLC CP | 0.45000 | 7/31/2012 | 43,400,000.00 | 43,384,810.00 | 0.00 | CITI | KEYBANC |
| NTRD | CPD | 7/3/2012 | 90562 | BARTON CAPITAL LLC CP | 0.40000 | 7/30/2012 | 10,993,000.00 | 10,989,702.10 | 0.00 | CITI | KEYBANC |
| NTRD | CPD | 7/3/2012 | 90565 | DEUTSCHE BANK FINANCIAL LLC CP | 0.21000 | 8/2/2012 | 50,000,000.00 | 49,991,250.00 | 0.00 | CITI | BLAY |
| NTRD | CPD | 7/3/2012 | 90566 | DEUTSCHE BANK FINANCIAL LLC CP | 0.21000 | 8/2/2012 | 25,000,000.00 | 24,995,625.00 | 0.00 | CITI | BLAY |
| NTRD | CPD | 7/3/2012 | 90567 | ABBEY NATIONAL NA LLC CP | 0.38000 | 8/1/2012 | 50,000,000.00 | 49,984,694.44 | 0.00 | CITI | MFR |
| NTRD | CPD | 7/3/2012 | 90568 | HSBC USA INC CP | 0.24000 | 8/30/2012 | 27,000,000.00 | 26,989,560.00 | 0.00 | CITI | MFR |
| NTRD | CPD | 7/5/2012 | 90573 | VARIABLE FDG CAPITAL CO LLC CP | 0.18000 | 8/1/2012 | 50,000,000.00 | 49,993,250.00 | 0.00 | CITI | WFI |
| NTRD | CPD | 7/5/2012 | 90574 | SHEFFIELD RECEIVABLES CORP CP | 0.19000 | 8/9/2012 | 50,000,000.00 | 49,990,763.89 | 0.00 | CITI | LOOP |
| NTRD | CPD | 7/5/2012 | 90575 | ABBEY NATIONAL NA LLC CP | 0.30000 | 7/26/2012 | 50,000,000.00 | 49,991,250.00 | 0.00 | CITI | MFR |
| NTRD | CPD | 7/5/2012 | 90577 | HSBC USA INC CP | 0.18000 | 8/8/2012 | 48,000,000.00 | 47,991,840.00 | 0.00 | CITI | BLAY |
| NTRD | CPD | 7/6/2012 | 90579 | ABBEY NATIONAL NA LLC CP | 0.35000 | 7/31/2012 | 50,000,000.00 | 49,987,847.22 | 0.00 | CITI | MFR |
| NTRD | CPD | 7/6/2012 | 90580 | CHARIOT FUNDING LLC CP | 0.17500 | 8/6/2012 | 33,000,000.00 | 32,995,027.08 | 0.00 | CITI | BLAY |
| NTRD | CPD | 7/6/2012 | 90581 | HSBC USA INC CP | 0.20000 | 8/23/2012 | 50,000,000.00 | 49,986,666.67 | 0.00 | CITI | BLAY |
| NTRD | CPD | 7/6/2012 | 90582 | BARTON CAPITAL LLC CP | 0.40000 | 8/1/2012 | 20,000,000.00 | 19,994,222.22 | 0.00 | CITI | BLAY |
| NTRD | CPD | 7/9/2012 | 90586 | BARTON CAPITAL LLC CP | 0.40000 | 8/8/2012 | 33,000,000.00 | 32,989,000.00 | 0.00 | CITI | MS |
| NTRD | CPD | 7/9/2012 | 90587 | ING U.S. FUNDING LLC CP | 0.18000 | 8/16/2012 | 30,000,000.00 | 29,994,300.00 | 0.00 | CITI | INGF |
| NTRD | CPD | 7/9/2012 | 90588 | ABBEY NATIONAL NA LLC CP | 0.35000 | 8/3/2012 | 50,000,000.00 | 49,987,847.22 | 0.00 | CITI | MFR |
| NTRD | CPD | 7/10/2012 | 90590 | JUPITER SEC COMPANY LLC CP | 0.18000 | 8/6/2012 | 27,000,000.00 | 26,996,355.00 | 0.00 | CITI | KEYBANC |
| NTRD | CPD | 7/10/2012 | 90591 | CHARIOT FUNDING LLC CP | 0.18000 | 8/7/2012 | 50,000,000.00 | 49,993,000.00 | 0.00 | CITI | RBCCM |
| NTRD | CPD | 7/10/2012 | 90592 | CHARIOT FUNDING LLC CP | 0.17000 | 8/8/2012 | 40,000,000.00 | 39,994,522.22 | 0.00 | CITI | LOOP |
| NTRD | CPD | 7/10/2012 | 90593 | DEUTSCHE BANK FINANCIAL LLC CP | 0.18000 | 8/1/2012 | 50,000,000.00 | 49,994,500.00 | 0.00 | CITI | BLAY |
| NTRD | CPD | 7/10/2012 | 90594 | SHEFFIELD RECEIVABLES CORP CP | 0.20000 | 8/15/2012 | 50,000,000.00 | 49,990,000.00 | 0.00 | CITI | MS |
| NTRD | CPD | 7/11/2012 | 90596 | JUPITER SEC COMPANY LLC CP | 0.17000 | 8/8/2012 | 50,000,000.00 | 49,993,388.89 | 0.00 | CITI | KEYBANC |
| NTRD | CPD | 7/11/2012 | 90597 | BRYANT PARK FUNDING LLC CP | 0.18000 | 8/9/2012 | 6,141,000.00 | 6,140,109.56 | 0.00 | CITI | KEYBANC |
| NTRD | CPD | 7/11/2012 | 90598 | ABBEY NATIONAL NA LLC CP | 0.34000 | 8/2/2012 | 50,000,000.00 | 49,989,611.11 | 0.00 | CITI | MFR |
| NTRD | CPD | 7/11/2012 | 90599 | ABBEY NATIONAL NA LLC CP | 0.40000 | 8/3/2012 | 50,000,000.00 | 49,987,222.22 | 0.00 | CITI | KEYBANC |
| NTRD | CPD | 7/11/2012 | 90600 | BARTON CAPITAL LLC CP | 0.40000 | 8/1/2012 | 32,000,000.00 | 31,992,533.33 | 0.00 | CITI | BLAY |
| NTRD | CPD | 7/11/2012 | 90601 | SHEFFIELD RECEIVABLES CORP CP | 0.21000 | 8/24/2012 | 25,000,000.00 | 24,993,583.33 | 0.00 | CITI | MS |

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| Account | Sec Type | Settle Date | Sec ID | Description | Face Rate | Mat Date | Par Amount | Principal | Purch Int | Bank | Broker |
|---------|----------|-------------|--------|--------------------------------|-----------|-----------|---------------|---------------|-----------|------|---------|
| NTRD | CPD | 7/11/2012 | 90602 | DEUTSCHE BK FINANCIAL LLC CP | 0.18000 | 8/6/2012 | 50,000,000.00 | 49,993,500.00 | 0.00 | CITI | BLAY |
| NTRD | CPD | 7/12/2012 | 90604 | REGENCY MARKETS NO. 1 LLC CP | 0.22000 | 8/9/2012 | 50,000,000.00 | 49,991,444.44 | 0.00 | CITI | LOOP |
| NTRD | CPD | 7/12/2012 | 90605 | CHARIOT FUNDING LLC CP | 0.17000 | 8/13/2012 | 25,000,000.00 | 24,996,222.22 | 0.00 | CITI | JPM |
| NTRD | CPD | 7/12/2012 | 90606 | HSBC USA INC CP | 0.17000 | 8/13/2012 | 50,000,000.00 | 49,992,444.44 | 0.00 | CITI | MFR |
| NTRD | CPD | 7/12/2012 | 90607 | JUPITER SEC COMPANY LLC CP | 0.17000 | 8/13/2012 | 24,563,000.00 | 24,559,288.26 | 0.00 | CITI | KEYBANC |
| NTRD | CPD | 7/12/2012 | 90608 | SHEFFIELD RECEIVABLES CORP CP | 0.21000 | 8/22/2012 | 25,000,000.00 | 24,994,020.83 | 0.00 | CITI | MS |
| NTRD | CPD | 7/12/2012 | 90609 | REGENCY MARKETS NO. 1 LLC CP | 0.23000 | 8/13/2012 | 25,000,000.00 | 24,994,888.89 | 0.00 | CITI | CITGM |
| NTRD | CPD | 7/12/2012 | 90610 | SHEFFIELD RECEIVABLES CORP CP | 0.20000 | 8/17/2012 | 50,000,000.00 | 49,990,000.00 | 0.00 | CITI | CITGM |
| NTRD | CPD | 7/12/2012 | 90611 | CHARIOT FUNDING LLC CP | 0.17000 | 8/10/2012 | 50,000,000.00 | 49,993,152.78 | 0.00 | CITI | RBCCM |
| NTRD | CPD | 7/12/2012 | 90613 | ABBEY NATIONAL NA LLC CP | 0.34000 | 8/6/2012 | 50,000,000.00 | 49,988,194.44 | 0.00 | CITI | MFR |
| NTRD | CPD | 7/12/2012 | 90614 | SHEFFIELD RECEIVABLES CORP CP | 0.25000 | 9/10/2012 | 42,000,000.00 | 41,982,500.00 | 0.00 | CITI | BLAY |
| NTRD | CPD | 7/13/2012 | 90618 | BRYANT PARK FUNDING LLC CP | 0.18000 | 8/13/2012 | 50,000,000.00 | 49,992,250.00 | 0.00 | CITI | JPM |
| NTRD | CPD | 7/13/2012 | 90619 | VARIABLE FDG CAPITAL CO LLC CP | 0.18000 | 8/14/2012 | 50,000,000.00 | 49,992,000.00 | 0.00 | CITI | WFI |
| NTRD | CPD | 7/13/2012 | 90620 | BARTON CAPITAL LLC CP | 0.40000 | 8/9/2012 | 30,018,000.00 | 30,008,994.60 | 0.00 | CITI | MS |
| NTRD | CPD | 7/13/2012 | 90621 | ING US FUNDING LLC CP | 0.18000 | 8/16/2012 | 50,000,000.00 | 49,991,500.00 | 0.00 | CITI | INGF |
| NTRD | CPD | 7/13/2012 | 90622 | DEUTSCHE BANK FINANCIAL LLC CP | 0.19000 | 8/7/2012 | 50,000,000.00 | 49,993,402.78 | 0.00 | CITI | BLAY |
| NTRD | CPD | 7/13/2012 | 90626 | BRYANT PARK FUNDING LLC CP | 0.18000 | 8/13/2012 | 50,000,000.00 | 49,992,250.00 | 0.00 | CITI | BLAY |
| NTRD | CPD | 7/13/2012 | 90627 | SHEFFIELD RECEIVABLES CORP CP | 0.25000 | 9/7/2012 | 25,000,000.00 | 24,990,277.78 | 0.00 | CITI | MS |
| NTRD | CPD | 7/13/2012 | 90628 | ABBEY NATIONAL NA LLC CP | 0.40000 | 8/14/2012 | 50,000,000.00 | 49,982,222.22 | 0.00 | CITI | KEYBANC |
| NTRD | CPD | 7/16/2012 | 90631 | CHARIOT FUNDING LLC CP | 0.17000 | 8/15/2012 | 50,000,000.00 | 49,992,916.67 | 0.00 | CITI | JPM |
| NTRD | CPD | 7/16/2012 | 90632 | THUNDER BAY FUNDING LLC CP | 0.20000 | 10/2/2012 | 10,000,000.00 | 9,995,666.67 | 0.00 | CITI | RBCCM |
| NTRD | CPD | 7/16/2012 | 90633 | REGENCY MARKETS NO. 1 LLC CP | 0.22000 | 8/16/2012 | 50,000,000.00 | 49,990,527.78 | 0.00 | CITI | MS |
| NTRD | CPD | 7/16/2012 | 90634 | DEUTSCHE BANK FINANCIAL LLC CP | 0.17000 | 8/6/2012 | 50,000,000.00 | 49,995,041.67 | 0.00 | CITI | MFR |
| NTRD | CPD | 7/16/2012 | 90635 | REGENCY MARKETS NO. 1 LLC CP | 0.22000 | 8/17/2012 | 50,000,000.00 | 49,990,222.22 | 0.00 | CITI | BLAY |
| NTRD | CPD | 7/16/2012 | 90636 | BARTON CAPITAL LLC CP | 0.37000 | 8/8/2012 | 46,716,000.00 | 46,704,956.86 | 0.00 | CITI | BLAY |
| NTRD | CPD | 7/17/2012 | 90640 | BRYANT PARK FUNDING LLC CP | 0.18000 | 8/15/2012 | 45,323,000.00 | 45,316,428.17 | 0.00 | CITI | MS |
| NTRD | CPD | 7/17/2012 | 90641 | CANADIAN IMPERIAL HLDGS INC CP | 0.13000 | 8/6/2012 | 30,000,000.00 | 29,997,833.33 | 0.00 | CITI | MFR |
| NTRD | CPD | 7/17/2012 | 90642 | CANADIAN IMPERIAL HLDGS INC CP | 0.13000 | 8/7/2012 | 50,000,000.00 | 49,996,208.33 | 0.00 | CITI | MFR |
| NTRD | CPD | 7/17/2012 | 90643 | DEUTSCHE BANK FINANCIAL LLC CP | 0.19000 | 8/8/2012 | 50,000,000.00 | 49,994,194.44 | 0.00 | CITI | MFR |
| NTRD | CPD | 7/17/2012 | 90644 | REGENCY MARKETS NO. 1 LLC CP | 0.22000 | 8/14/2012 | 20,000,000.00 | 19,996,577.78 | 0.00 | CITI | MS |
| NTRD | CPD | 7/18/2012 | 90646 | CHARIOT FUNDING LLC CP | 0.17000 | 8/7/2012 | 50,000,000.00 | 49,995,277.78 | 0.00 | CITI | JPM |
| NTRD | CPD | 7/18/2012 | 90647 | JUPITER SEC COMPANY LLC CP | 0.17000 | 8/14/2012 | 25,000,000.00 | 24,996,812.50 | 0.00 | CITI | LOOP |
| NTRD | CPD | 7/18/2012 | 90648 | CHARIOT FUNDING LLC CP | 0.17000 | 8/17/2012 | 20,000,000.00 | 19,997,166.67 | 0.00 | CITI | RBCCM |
| NTRD | CPD | 7/18/2012 | 90649 | JUPITER SEC COMPANY LLC CP | 0.17000 | 8/17/2012 | 31,000,000.00 | 30,995,608.33 | 0.00 | CITI | RBCCM |
| NTRD | CPD | 7/18/2012 | 90650 | CANADIAN IMPERIAL HLDGS INC CP | 0.13000 | 8/9/2012 | 50,000,000.00 | 49,996,027.78 | 0.00 | CITI | MFR |
| NTRD | CPD | 7/19/2012 | 90653 | ATLANTIS ONE FUNDING CORP CP | 0.21000 | 9/10/2012 | 25,000,000.00 | 24,992,270.83 | 0.00 | CITI | LOOP |
| NTRD | CPD | 7/19/2012 | 90654 | ATLANTIS ONE FUNDING CORP CP | 0.21000 | 9/12/2012 | 41,000,000.00 | 40,986,845.83 | 0.00 | CITI | RABO |
| NTRD | CPD | 7/19/2012 | 90655 | ING U.S. FUNDING LLC CP | 0.20000 | 8/16/2012 | 50,000,000.00 | 49,992,222.22 | 0.00 | CITI | INGF |
| NTRD | CPD | 7/19/2012 | 90656 | ABBEY NATIONAL NA LLC CP | 0.34000 | 8/15/2012 | 50,000,000.00 | 49,987,250.00 | 0.00 | CITI | MFR |

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|---------|----------|-------------|--------|--------------------------------|-----------|-----------|---------------|---------------|-----------|------|---------|
| NTRD | CPD | 7/19/2012 | 90657 | CANADIAN IMPERIAL HLDGS INC CP | 0.13000 | 8/15/2012 | 50,000,000.00 | 49,995,125.00 | 0.00 | CITI | MFR |
| NTRD | CPD | 7/19/2012 | 90658 | JUPITER SEC COMPANY LLC CP | 0.17000 | 8/16/2012 | 20,175,000.00 | 20,172,332.42 | 0.00 | CITI | KEYBANC |
| NTRD | CPD | 7/19/2012 | 90659 | BRYANT PARK FUNDING LLC CP | 0.17000 | 8/17/2012 | 10,335,000.00 | 10,333,584.68 | 0.00 | CITI | KEYBANC |
| NTRD | CPD | 7/19/2012 | 90660 | BRYANT PARK FUNDING LLC CP | 0.17000 | 8/13/2012 | 40,049,000.00 | 40,044,271.99 | 0.00 | CITI | JPM |
| NTRD | CPD | 7/19/2012 | 90661 | CHARIOT FUNDING LLC CP | 0.17000 | 8/20/2012 | 50,000,000.00 | 49,992,444.44 | 0.00 | CITI | LOOP |
| NTRD | CPD | 7/19/2012 | 90662 | ATLANTIS ONE FUNDING CORP CP | 0.22000 | 9/10/2012 | 12,200,000.00 | 12,196,048.56 | 0.00 | CITI | KEYBANC |
| NTRD | CPD | 7/19/2012 | 90663 | ING U.S. FUNDING LLC CP | 0.20000 | 8/16/2012 | 38,000,000.00 | 37,994,088.89 | 0.00 | CITI | INGF |
| NTRD | CPD | 7/19/2012 | 90664 | DEUTSCHE BANK FINANCIAL LLC CP | 0.20000 | 8/24/2012 | 50,000,000.00 | 49,990,000.00 | 0.00 | CITI | MFR |
| NTRD | CPD | 7/20/2012 | 90669 | REGENCY MARKETS NO. 1 LLC CP | 0.21000 | 8/20/2012 | 50,000,000.00 | 49,990,958.33 | 0.00 | CITI | JPM |
| NTRD | CPD | 7/20/2012 | 90670 | CHARIOT FUNDING LLC CP | 0.17000 | 8/17/2012 | 25,000,000.00 | 24,996,694.44 | 0.00 | CITI | LOOP |
| NTRD | CPD | 7/20/2012 | 90671 | ATLANTIS ONE FUNDING CORP CP | 0.22000 | 9/10/2012 | 25,000,000.00 | 24,992,055.56 | 0.00 | CITI | BLAY |
| NTRD | CPD | 7/20/2012 | 90672 | BRYANT PARK FUNDING LLC CP | 0.18000 | 8/20/2012 | 50,000,000.00 | 49,992,250.00 | 0.00 | CITI | CITGM |
| NTRD | CPD | 7/20/2012 | 90673 | CANADIAN IMPERIAL HLDGS INC CP | 0.13000 | 8/21/2012 | 50,000,000.00 | 49,994,222.22 | 0.00 | CITI | MFR |
| NTRD | CPD | 7/20/2012 | 90674 | SHEFFIELD RECEIVABLES CORP CP | 0.24000 | 9/11/2012 | 25,000,000.00 | 24,991,166.67 | 0.00 | CITI | BLAY |
| NTRD | CPD | 7/20/2012 | 90675 | ABBEY NATIONAL NA LLC CP | 0.35000 | 8/21/2012 | 50,000,000.00 | 49,984,444.44 | 0.00 | CITI | MFR |
| NTRD | CPD | 7/23/2012 | 90677 | BARTON CAPITAL LLC CP | 0.38000 | 8/22/2012 | 50,000,000.00 | 49,984,166.67 | 0.00 | CITI | MS |
| NTRD | CPD | 7/23/2012 | 90678 | JUPITER SEC COMPANY LLC CP | 0.16000 | 8/22/2012 | 25,000,000.00 | 24,996,666.67 | 0.00 | CITI | LOOP |
| NTRD | CPD | 7/23/2012 | 90679 | DEUTSCHE BANK FINANCIAL LLC CP | 0.19000 | 8/17/2012 | 50,000,000.00 | 49,993,402.78 | 0.00 | CITI | BLAY |
| NTRD | CPD | 7/23/2012 | 90680 | JUPITER SEC COMPANY LLC CP | 0.17000 | 8/21/2012 | 35,000,000.00 | 34,995,206.94 | 0.00 | CITI | BLAY |
| NTRD | CPD | 7/23/2012 | 90681 | REGENCY MARKETS NO. 1 LLC CP | 0.21000 | 8/20/2012 | 35,000,000.00 | 34,994,283.33 | 0.00 | CITI | JPM |
| NTRD | CPD | 7/23/2012 | 90682 | SHEFFIELD RECEIVABLES CORP CP | 0.18000 | 8/27/2012 | 25,000,000.00 | 24,995,625.00 | 0.00 | CITI | LOOP |
| NTRD | CPD | 7/23/2012 | 90683 | ABBEY NATIONAL NA LLC CP | 0.36000 | 8/23/2012 | 50,000,000.00 | 49,984,500.00 | 0.00 | CITI | MFR |
| NTRD | CPD | 7/24/2012 | 90688 | BRYANT PARK FUNDING LLC CP | 0.17000 | 8/23/2012 | 4,956,000.00 | 4,955,297.90 | 0.00 | CITI | KEYBANC |
| NTRD | CPD | 7/24/2012 | 90689 | BRYANT PARK FUNDING LLC CP | 0.17000 | 8/22/2012 | 9,176,000.00 | 9,174,743.40 | 0.00 | CITI | MS |
| NTRD | CPD | 7/24/2012 | 90690 | JUPITER SEC COMPANY LLC CP | 0.17000 | 8/23/2012 | 50,000,000.00 | 49,992,916.67 | 0.00 | CITI | CITGM |
| NTRD | CPD | 7/24/2012 | 90691 | ING U.S. FUNDING LLC CP | 0.22000 | 9/10/2012 | 35,000,000.00 | 34,989,733.33 | 0.00 | CITI | BLAY |
| NTRD | CPD | 7/24/2012 | 90692 | CANADIAN IMPERIAL HLDGS INC CP | 0.13000 | 8/23/2012 | 50,000,000.00 | 49,994,583.33 | 0.00 | CITI | MFR |
| NTRD | CPD | 7/24/2012 | 90693 | DEUTSCHE BANK FINANCIAL LLC CP | 0.19000 | 8/22/2012 | 50,000,000.00 | 49,992,347.22 | 0.00 | CITI | BLAY |
| NTRD | CPD | 7/24/2012 | 90694 | ING U.S. FUNDING LLC CP | 0.22000 | 9/13/2012 | 37,000,000.00 | 36,988,468.33 | 0.00 | CITI | INGF |
| NTRD | CPD | 7/25/2012 | 90696 | VARIABLE FDG CAPITAL CO LLC CP | 0.15000 | 8/22/2012 | 50,000,000.00 | 49,994,166.67 | 0.00 | CITI | WFI |
| NTRD | CPD | 7/25/2012 | 90697 | JUPITER SEC COMPANY LLC CP | 0.17000 | 8/24/2012 | 50,000,000.00 | 49,992,916.67 | 0.00 | CITI | BLAY |
| NTRD | CPD | 7/25/2012 | 90698 | REGENCY MARKETS NO. 1 LLC CP | 0.21000 | 8/29/2012 | 34,000,000.00 | 33,993,058.33 | 0.00 | CITI | LOOP |
| NTRD | CPD | 7/25/2012 | 90699 | CHARIOT FUNDING LLC CP | 0.17000 | 8/23/2012 | 30,000,000.00 | 29,995,891.67 | 0.00 | CITI | BLAY |
| NTRD | CPD | 7/25/2012 | 90700 | CANADIAN IMPERIAL HLDGS INC CP | 0.14000 | 8/24/2012 | 50,000,000.00 | 49,994,166.67 | 0.00 | CITI | MFR |
| NTRD | CPD | 7/25/2012 | 90701 | REGENCY MARKETS NO. 1 LLC CP | 0.21000 | 8/28/2012 | 27,000,000.00 | 26,994,645.00 | 0.00 | CITI | BLAY |
| NTRD | CPD | 7/25/2012 | 90702 | BRYANT PARK FUNDING LLC CP | 0.16000 | 7/31/2012 | 30,000,000.00 | 29,999,200.00 | 0.00 | CITI | MS |
| NTRD | CPD | 7/25/2012 | 90703 | ABBEY NATIONAL NA LLC CP | 0.36000 | 8/31/2012 | 50,000,000.00 | 49,981,500.00 | 0.00 | CITI | MFR |
| NTRD | CPD | 7/26/2012 | 90706 | BRYANT PARK FUNDING LLC CP | 0.18000 | 8/27/2012 | 50,000,000.00 | 49,992,000.00 | 0.00 | CITI | JPM |
| NTRD | CPD | 7/26/2012 | 90709 | BARTON CAPITAL LLC CP | 0.38000 | 8/28/2012 | 50,000,000.00 | 49,982,583.33 | 0.00 | CITI | MS |

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|---------|----------|-------------|--------|--------------------------------|-----------|-----------|---------------|---------------|-----------|------|--------|
| NTRD | CPD | 7/26/2012 | 90710 | ING US FUNDING LLC CP | 0.22000 | 9/14/2012 | 50,000,000.00 | 49,984,722.22 | 0.00 | CITI | INGF |
| NTRD | CPD | 7/26/2012 | 90711 | ING US FUNDING LLC CP | 0.22000 | 9/12/2012 | 50,000,000.00 | 49,985,333.33 | 0.00 | CITI | INGF |
| NTRD | CPD | 7/26/2012 | 90716 | UBS FINANCE (DELAWARE) LLC CP | 0.17000 | 9/26/2012 | 50,000,000.00 | 49,985,361.11 | 0.00 | CITI | UBSSEC |
| NTRD | CPD | 7/26/2012 | 90719 | HSBC USA INC CP | 0.24000 | 9/25/2012 | 50,000,000.00 | 49,979,666.67 | 0.00 | CITI | BLAY |
| NTRD | CPD | 7/26/2012 | 90720 | CANADIAN IMPERIAL HLDGS INC CP | 0.12000 | 8/29/2012 | 50,000,000.00 | 49,994,333.33 | 0.00 | CITI | MFR |
| NTRD | CPD | 7/26/2012 | 90721 | CANADIAN IMPERIAL HLDGS INC CP | 0.12000 | 8/27/2012 | 50,000,000.00 | 49,994,666.67 | 0.00 | CITI | MFR |
| NTRD | CPD | 7/26/2012 | 90724 | BRYANT PARK FUNDING LLC CP | 0.18000 | 8/28/2012 | 50,000,000.00 | 49,991,750.00 | 0.00 | CITI | MS |
| NTRD | CPD | 7/27/2012 | 90713 | JUPITER SEC CO LLC CP | 0.17000 | 8/27/2012 | 25,000,000.00 | 24,996,340.28 | 0.00 | CITI | GPS |
| NTRD | CPD | 7/27/2012 | 90734 | JUPITER SEC COMPANY LLC CP | 0.17000 | 8/29/2012 | 43,000,000.00 | 42,993,299.17 | 0.00 | CITI | LOOP |
| NTRD | CPD | 7/27/2012 | 90735 | ABBEY NATIONAL NA LLC CP | 0.36000 | 8/30/2012 | 50,000,000.00 | 49,983,000.00 | 0.00 | CITI | MFR |
| NTRD | CPD | 7/27/2012 | 90736 | SHEFFIELD RECEIVABLES CORP CP | 0.19000 | 8/29/2012 | 25,000,000.00 | 24,995,645.83 | 0.00 | CITI | MS |
| NTRD | CPD | 7/27/2012 | 90737 | BARTON CAPITAL LLC CP | 0.40000 | 9/5/2012 | 25,000,000.00 | 24,988,888.89 | 0.00 | CITI | MS |
| NTRD | CPD | 7/27/2012 | 90738 | REGENCY MARKETS NO. 1 LLC CP | 0.21000 | 8/16/2012 | 29,095,000.00 | 29,091,605.58 | 0.00 | CITI | BLAY |
| NTRD | CPD | 7/27/2012 | 90739 | ATLANTIS ONE FUNDING CORP CP | 0.23000 | 9/28/2012 | 32,000,000.00 | 31,987,120.00 | 0.00 | CITI | BLAY |
| NTRD | CPD | 7/27/2012 | 90741 | ABBEY NATIONAL NA LLC CP | 0.36000 | 8/31/2012 | 50,000,000.00 | 49,982,500.00 | 0.00 | CITI | MFR |
| NTRD | CPD | 7/27/2012 | 90742 | DEUTSCHE BANK FINANCIAL LLC CP | 0.20000 | 8/30/2012 | 50,000,000.00 | 49,990,555.56 | 0.00 | CITI | BLAY |
| NTRD | CPD | 7/27/2012 | 90743 | UBS FINANCE (DELAWARE) LLC CP | 0.16000 | 9/27/2012 | 50,000,000.00 | 49,986,222.22 | 0.00 | CITI | UBSSEC |
| NTRD | CPD | 7/30/2012 | 90745 | UBS FINANCE (DELAWARE) LLC CP | 0.16000 | 9/28/2012 | 50,000,000.00 | 49,986,666.67 | 0.00 | CITI | UBSSEC |
| NTRD | CPD | 7/30/2012 | 90746 | BARTON CAPITAL LLC CP | 0.40000 | 9/5/2012 | 50,000,000.00 | 49,979,444.44 | 0.00 | CITI | MS |
| NTRD | CPD | 7/30/2012 | 90760 | ATLANTIS ONE FUNDING CORP CP | 0.22000 | 10/1/2012 | 50,000,000.00 | 49,980,750.00 | 0.00 | CITI | BLAY |
| NTRD | CPD | 7/30/2012 | 90761 | ABBEY NATIONAL NA LLC CP | 0.36000 | 8/31/2012 | 50,000,000.00 | 49,984,000.00 | 0.00 | CITI | MFR |
| NTRD | CPD | 7/30/2012 | 90762 | ATLANTIS ONE FUNDING CORP CP | 0.22000 | 10/1/2012 | 50,000,000.00 | 49,980,750.00 | 0.00 | CITI | MS |
| NTRD | CPD | 7/30/2012 | 90748 | CHARIOT FUNDING LLC CP | 0.17000 | 8/30/2012 | 50,000,000.00 | 49,992,680.56 | 0.00 | CITI | JPM |
| NTRD | CPD | 7/30/2012 | 90749 | CHARIOT FUNDING LLC CP | 0.17000 | 8/30/2012 | 50,000,000.00 | 49,992,680.56 | 0.00 | CITI | CITGM |
| NTRD | CPD | 7/30/2012 | 90750 | BARTON CAPITAL LLC CP | 0.38000 | 8/28/2012 | 24,530,000.00 | 24,522,491.09 | 0.00 | CITI | MS |
| NTRD | CPD | 7/30/2012 | 90751 | TOYOTA MOTOR CREDIT CORP CP | 0.11000 | 9/5/2012 | 50,000,000.00 | 49,994,347.22 | 0.00 | CITI | TFS |
| NTRD | CPD | 7/30/2012 | 90752 | UBS FINANCE (DELAWARE) LLC CP | 0.15500 | 9/28/2012 | 50,000,000.00 | 49,987,083.33 | 0.00 | CITI | UBSSEC |
| NTRD | CPD | 7/30/2012 | 90753 | JUPITER SEC COMPANY LLC CP | 0.16000 | 8/16/2012 | 33,450,000.00 | 33,447,472.67 | 0.00 | CITI | JPM |
| NTRD | CPD | 7/30/2012 | 90754 | CANADIAN IMPERIAL HLDGS INC CP | 0.09000 | 8/1/2012 | 50,000,000.00 | 49,999,750.00 | 0.00 | CITI | MFR |
| NTRD | CPD | 7/30/2012 | 90755 | CANADIAN IMPERIAL HLDGS INC CP | 0.09000 | 8/1/2012 | 50,000,000.00 | 49,999,750.00 | 0.00 | CITI | MFR |
| NTRD | CPD | 7/30/2012 | 90756 | CANADIAN IMPERIAL HLDGS INC CP | 0.09000 | 8/1/2012 | 45,000,000.00 | 44,999,775.00 | 0.00 | CITI | MFR |
| NTRD | CPD | 7/30/2012 | 90757 | TOYOTA MOTOR CREDIT CORP CP | 0.11000 | 9/7/2012 | 50,000,000.00 | 49,994,041.67 | 0.00 | CITI | TFS |
| NTRD | CPD | 7/30/2012 | 90758 | UBS FINANCE (DELAWARE) LLC CP | 0.14000 | 9/26/2012 | 50,000,000.00 | 49,988,722.22 | 0.00 | CITI | UBSSEC |
| NTRD | CPD | 7/31/2012 | 90773 | CHARIOT FUNDING LLC CP | 0.16000 | 9/5/2012 | 25,000,000.00 | 24,996,000.00 | 0.00 | CITI | CITGM |
| NTRD | CPD | 7/31/2012 | 90774 | ATLANTIS ONE FUNDING CORP CP | 0.22000 | 10/1/2012 | 24,000,000.00 | 23,990,906.67 | 0.00 | CITI | MS |
| NTRD | CPD | 7/31/2012 | 90775 | JUPITER SEC COMPANY LLC CP | 0.17000 | 8/30/2012 | 25,000,000.00 | 24,996,458.33 | 0.00 | CITI | RBCCM |
| NTRD | CPD | 7/31/2012 | 90776 | BARTON CAPITAL LLC CP | 0.40000 | 8/31/2012 | 50,000,000.00 | 49,982,777.78 | 0.00 | CITI | MS |
| NTRD | CPD | 7/31/2012 | 90777 | REGENCY MARKETS NO. 1 LLC CP | 0.20000 | 8/31/2012 | 39,273,000.00 | 39,266,236.32 | 0.00 | CITI | MFR |
| NTRD | CPD | 7/31/2012 | 90778 | JUPITER SEC COMPANY LLC CP | 0.17000 | 9/14/2012 | 50,000,000.00 | 49,989,375.00 | 0.00 | CITI | JPM |

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| Account | Sec Type | Settle Date | Sec ID | Description | Face Rate | Mat Date | Par Amount | Principal | Purch Int | Bank | Broker |
|-------------------|----------|-------------|--------|--------------------------|-----------|------------|-------------------------|-------------------------|------------------|------|--------|
| NTRD | CPD | 7/31/2012 | 90779 | ING US FUNDING LLC CP | 0.22000 | 9/17/2012 | 39,000,000.00 | 38,988,560.00 | 0.00 | CITI | INGF |
| NTRD | CPD | 7/31/2012 | 90780 | ABBEY NATIONAL NA LLC CP | 0.35000 | 9/4/2012 | 50,000,000.00 | 49,982,986.11 | 0.00 | CITI | MFR |
| CPD Total | | | | | | | 6,446,237,000.00 | 6,444,913,697.41 | 0.00 | | |
| NTRD | FFCB | 7/2/2012 | 90541 | FFCB (CALLABLE) | 0.37000 | 6/11/2014 | 38,475,000.00 | 38,471,152.50 | 8,304.19 | CITI | MS |
| NTRD | FFCB | 7/2/2012 | 90481 | FFCB (CALLABLE) | 0.36000 | 6/25/2014 | 29,800,000.00 | 29,777,650.00 | 2,086.00 | CITI | WFI |
| NTRD | FFCB | 7/2/2012 | 90482 | FFCB (CALLABLE) | 0.37000 | 6/11/2014 | 50,000,000.00 | 49,995,000.00 | 10,791.67 | CITI | MS |
| NTRD | FFCB | 7/9/2012 | 90520 | FFCB (CALLABLE) | 0.55000 | 7/9/2015 | 33,250,000.00 | 33,250,000.00 | 0.00 | CITI | RWB |
| NTRD | FFCB | 7/17/2012 | 90638 | FFCB (CALLABLE) | 1.10000 | 10/16/2017 | 13,895,000.00 | 13,895,000.00 | 424.57 | CITI | LOOP |
| NTRD | FFCB | 7/26/2012 | 90708 | FFCB (CALLABLE) | 0.97000 | 7/24/2017 | 35,120,000.00 | 35,109,604.48 | 1,892.58 | CITI | RBCCM |
| FFCB Total | | | | | | | 200,540,000.00 | 200,498,406.98 | 23,499.01 | | |
| NTRD | FHLB | 7/2/2012 | 90479 | FHLB | 0.37500 | 6/12/2014 | 50,000,000.00 | 50,000,000.00 | 10,416.67 | CITI | RWB |
| NTRD | FHLB | 7/2/2012 | 90480 | FHLB | 0.37500 | 6/12/2014 | 50,000,000.00 | 50,000,000.00 | 10,416.67 | CITI | RWB |
| NTRD | FHLB | 7/5/2012 | 90484 | FHLB (CALLABLE) | 1.12500 | 7/5/2017 | 24,500,000.00 | 24,500,000.00 | 0.00 | CITI | BLAY |
| NTRD | FHLB | 7/10/2012 | 90487 | FHLB (CALLABLE) | 1.10000 | 7/10/2017 | 26,600,000.00 | 26,580,050.00 | 0.00 | CITI | GPS |
| NTRD | FHLB | 7/10/2012 | 90488 | FHLB (CALLABLE) | 1.10000 | 7/10/2017 | 29,725,000.00 | 29,702,706.25 | 0.00 | CITI | MFR |
| NTRD | FHLB | 7/26/2012 | 90723 | FHLB | 0.20000 | 9/6/2012 | 50,000,000.00 | 50,005,000.00 | 38,888.89 | CITI | PIPE |
| NTRD | FHLB | 7/26/2012 | 90731 | FHLB | 0.20000 | 9/6/2012 | 50,000,000.00 | 50,005,000.00 | 38,888.89 | CITI | PIPE |
| FHLB Total | | | | | | | 280,825,000.00 | 280,792,756.25 | 98,611.12 | | |
| NTRD | FHLD | 7/26/2012 | 90725 | FHLB D/N | 0.11000 | 10/24/2012 | 50,000,000.00 | 49,986,250.00 | 0.00 | CITI | FTNFCM |
| NTRD | FHLD | 7/26/2012 | 90726 | FHLB D/N | 0.11000 | 10/24/2012 | 50,000,000.00 | 49,986,250.00 | 0.00 | CITI | FTNFCM |
| NTRD | FHLD | 7/26/2012 | 90727 | FHLB D/N | 0.11000 | 9/24/2012 | 50,000,000.00 | 49,990,833.33 | 0.00 | CITI | MS |
| NTRD | FHLD | 7/26/2012 | 90728 | FHLB D/N | 0.11000 | 9/24/2012 | 50,000,000.00 | 49,990,833.33 | 0.00 | CITI | MS |
| NTRD | FHLD | 7/26/2012 | 90730 | FHLB D/N | 0.99981 | 9/26/2012 | 25,000,000.00 | 24,995,265.00 | 0.00 | CITI | FTNFCM |
| FHLD Total | | | | | | | 225,000,000.00 | 224,949,431.66 | 0.00 | | |
| NTRD | FHLM | 7/2/2012 | 90483 | FHLMC (CALLABLE) | 1.15000 | 6/7/2017 | 29,000,000.00 | 29,000,000.00 | 23,159.72 | CITI | BLAY |
| NTRD | FHLM | 7/2/2012 | 90478 | FHLMC (CALLABLE) | 1.12500 | 7/5/2017 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | MORCO |
| NTRD | FHLM | 7/2/2012 | 90419 | FHLMC (CALLABLE) | 1.12500 | 6/28/2017 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | LOOP |
| NTRD | FHLM | 7/2/2012 | 90433 | FHLMC (CALLABLE) | 1.10000 | 7/3/2017 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | FTNFCM |
| NTRD | FHLM | 7/2/2012 | 90434 | FHLMC (CALLABLE) | 1.12500 | 7/5/2017 | 50,000,000.00 | 49,987,500.00 | 0.00 | CITI | SUN |
| NTRD | FHLM | 7/2/2012 | 90440 | FHLMC (CALLABLE) | 1.12500 | 7/5/2017 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | MORCO |
| NTRD | FHLM | 7/2/2012 | 90451 | FHLMC (CALLABLE) | 1.12500 | 7/3/2017 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | RWB |
| NTRD | FHLM | 7/2/2012 | 90452 | FHLMC (CALLABLE) | 1.12500 | 7/3/2017 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | RBS |
| NTRD | FHLM | 7/2/2012 | 90453 | FHLMC (CALLABLE) | 1.14000 | 7/5/2017 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | SUN |
| NTRD | FHLM | 7/2/2012 | 90454 | FHLMC (CALLABLE) | 1.14000 | 7/3/2017 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | MFR |
| NTRD | FHLM | 7/5/2012 | 90467 | FHLMC (CALLABLE) | 1.12500 | 7/5/2017 | 25,950,000.00 | 25,950,000.00 | 0.00 | CITI | UBSSEC |

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| Account | Sec Type | Settle Date | Sec ID | Description | Face Rate | Mat Date | Par Amount | Principal | Purch Int | Bank | Broker |
|---------|-------------------|-------------|--------|--------------------------------|-----------|------------|-----------------------|-----------------------|------------------|------|--------|
| NTRD | FHLM | 7/12/2012 | 90439 | FHLMC (CALLABLE) | 1.15000 | 7/12/2017 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | JPM |
| NTRD | FHLM | 7/16/2012 | 90485 | FHLMC (CALLABLE) | 1.12500 | 7/17/2017 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | JEFF |
| NTRD | FHLM | 7/18/2012 | 90489 | FHLMC (CALLABLE) | 1.15000 | 7/18/2017 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | BCI |
| NTRD | FHLM | 7/25/2012 | 90571 | FHLMC (CALLABLE) | 1.12500 | 7/24/2017 | 47,250,000.00 | 47,238,187.50 | 1,476.56 | CITI | SUN |
| NTRD | FHLM | 7/25/2012 | 90572 | FHLMC (CALLABLE) | 1.12500 | 7/24/2017 | 22,150,000.00 | 22,142,247.50 | 692.19 | CITI | UBSSEC |
| | FHLM Total | | | | | | <u>724,350,000.00</u> | <u>724,317,935.00</u> | <u>25,328.47</u> | | |
| NTRD | MCPN | 7/17/2012 | 90534 | FHLB (CALLABLE) | 1.50000 | 7/17/2017 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | DBAG |
| | MCPN Total | | | | | | <u>50,000,000.00</u> | <u>50,000,000.00</u> | <u>0.00</u> | | |
| NTRD | MCSA | 7/13/2012 | 90455 | FHLB (CALLABLE) | 1.50000 | 7/13/2017 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | DBAG |
| | MCSA Total | | | | | | <u>50,000,000.00</u> | <u>50,000,000.00</u> | <u>0.00</u> | | |
| NTRD | NCD1 | 7/2/2012 | 90549 | UNION BANK OF CALIFORNIA CD | 0.30000 | 10/1/2012 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | UNION |
| NTRD | NCD1 | 7/13/2012 | 90629 | CHASE BANK USA NA CD | 0.18000 | 8/20/2012 | 50,000,000.00 | 50,001,580.87 | 14,000.00 | CITI | JPM |
| NTRD | NCD1 | 7/26/2012 | 90714 | CHASE BANK USA NA CD | 0.20000 | 10/24/2012 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | JPM |
| NTRD | NCD1 | 7/26/2012 | 90712 | CHASE BANK USA NA CD | 0.18000 | 8/20/2012 | 50,000,000.00 | 50,001,039.76 | 17,250.00 | CITI | JPM |
| | NCD1 Total | | | | | | <u>200,000,000.00</u> | <u>200,002,620.63</u> | <u>31,250.00</u> | | |
| NTRD | YANK1 | 7/2/2012 | 90550 | NORDEA BANK FINLAND PLC NY CD | 0.28000 | 10/2/2012 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | MS |
| NTRD | YANK1 | 7/2/2012 | 90551 | SVENSKA HANDELSBANKEN NY CD | 0.29500 | 10/1/2012 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | TULL |
| NTRD | YANK1 | 7/2/2012 | 90552 | SVENSKA HANDELSBANKEN NY CD | 0.20000 | 9/4/2012 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | TULL |
| NTRD | YANK1 | 7/2/2012 | 90553 | UBS AG STAMFORD CT CD | 0.54000 | 9/4/2012 | 34,650,000.00 | 34,667,842.44 | 30,665.25 | CITI | UBSSEC |
| NTRD | YANK1 | 7/2/2012 | 90554 | UBS AG STAMFORD CT CD | 0.21000 | 9/4/2012 | 15,000,000.00 | 15,000,000.00 | 0.00 | CITI | UBSSEC |
| NTRD | YANK1 | 7/2/2012 | 90555 | TORONTO DOMINION BANK NY CD | 0.42000 | 6/28/2013 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | BLAY |
| NTRD | YANK1 | 7/2/2012 | 90535 | BANK OF NOVA SCOTIA HOUSTON CD | 0.25000 | 9/18/2012 | 50,000,000.00 | 50,004,320.47 | 23,958.33 | CITI | INGF |
| NTRD | YANK1 | 7/2/2012 | 90536 | RABOBANK NEDERLAND NV NY CD | 0.52000 | 10/17/2012 | 50,000,000.00 | 50,040,053.92 | 55,611.11 | CITI | INGF |
| NTRD | YANK1 | 7/2/2012 | 90518 | LLOYDS TSB BANK PLC NY CD | 0.44000 | 10/1/2012 | 50,000,000.00 | 50,001,262.52 | 0.00 | CITI | MFR |
| NTRD | YANK1 | 7/2/2012 | 90519 | LLOYDS TSB BANK PLC NY CD | 0.44000 | 10/1/2012 | 25,000,000.00 | 25,000,631.26 | 0.00 | CITI | MFR |
| NTRD | YANK1 | 7/2/2012 | 90545 | SOCIETE GENERALE NY CD | 0.48000 | 8/30/2012 | 50,000,000.00 | 50,000,818.81 | 0.00 | CITI | MFR |
| NTRD | YANK1 | 7/2/2012 | 90546 | SOCIETE GENRALE NY CD | 0.48000 | 8/30/2012 | 25,000,000.00 | 25,000,409.41 | 0.00 | CITI | MFR |
| NTRD | YANK1 | 7/2/2012 | 90547 | DEUTSCHE BANK AG NY CD | 0.33000 | 9/4/2012 | 50,000,000.00 | 50,000,888.38 | 0.00 | CITI | MFR |
| NTRD | YANK1 | 7/2/2012 | 90548 | DEUTSCHE BANK AG NY CD | 0.33000 | 9/4/2012 | 25,000,000.00 | 25,000,444.19 | 0.00 | CITI | MFR |
| NTRD | YANK1 | 7/3/2012 | 90563 | CREDIT AGRICOLE CIB NY CD | 0.34000 | 8/3/2012 | 50,000,000.00 | 50,000,430.43 | 0.00 | CITI | MFR |
| NTRD | YANK1 | 7/3/2012 | 90564 | CREDIT AGRICOLE CIB NY CD | 0.34000 | 8/3/2012 | 25,000,000.00 | 25,000,215.22 | 0.00 | CITI | MFR |
| NTRD | YANK1 | 7/5/2012 | 90576 | BANK OF NOVA SCOTIA HOUSTON CD | 0.21000 | 10/5/2012 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | MS |
| NTRD | YANK1 | 7/6/2012 | 90583 | CREDIT AGRICOLE CIB NY CD | 0.34000 | 8/6/2012 | 50,000,000.00 | 50,000,430.43 | 0.00 | CITI | MFR |
| NTRD | YANK1 | 7/6/2012 | 90570 | RABOBANK NEDERLAND NV NY CD | 0.30000 | 10/5/2012 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | RABO |
| NTRD | YANK1 | 7/9/2012 | 90585 | SOCIETE GENERALE NY CD | 0.41000 | 8/9/2012 | 50,000,000.00 | 50,000,430.41 | 0.00 | CITI | MFR |

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| Account | Sec Type | Settle Date | Sec ID | Description | Face Rate | Mat Date | Par Amount | Principal | Purch Int | Bank | Broker |
|--------------------|----------|-------------|--------|--------------------------------|-----------|------------|--------------------------|--------------------------|-------------------|------|--------|
| NTRD | YANK1 | 7/12/2012 | 90612 | BARCLAYS BANK PLC NY CD | 0.18000 | 8/29/2012 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | BCI |
| NTRD | YANK1 | 7/12/2012 | 90615 | CREDIT SUISSE NY CD | 0.30000 | 9/28/2012 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | CRSU |
| NTRD | YANK1 | 7/13/2012 | 90617 | SOCIETE GENERALE NY CD | 0.41000 | 8/15/2012 | 50,000,000.00 | 50,000,458.17 | 0.00 | CITI | MFR |
| NTRD | YANK1 | 7/17/2012 | 90639 | SVENSKA HANDELSBANKEN NY CD | 0.19000 | 8/15/2012 | 50,000,000.00 | 50,000,402.72 | 0.00 | CITI | MFR |
| NTRD | YANK1 | 7/19/2012 | 90652 | SVENSKA HANDELSBANKEN NY CD | 0.19000 | 8/24/2012 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | TULL |
| NTRD | YANK1 | 7/19/2012 | 90665 | BARCLAYS BANK PLC NY CD | 0.17000 | 8/24/2012 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | BCI |
| NTRD | YANK1 | 7/20/2012 | 90668 | TORONTO DOMINION NY CD | 0.15000 | 8/30/2012 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | TULL |
| NTRD | YANK1 | 7/23/2012 | 90684 | BNP PARIBAS SF CD | 0.22000 | 8/17/2012 | 25,000,000.00 | 25,000,000.00 | 0.00 | CITI | BNPPSC |
| NTRD | YANK1 | 7/24/2012 | 90686 | CREDIT AGRICOLE CIB NY CD | 0.42000 | 9/4/2012 | 50,000,000.00 | 50,000,583.05 | 0.00 | CITI | MFR |
| NTRD | YANK1 | 7/24/2012 | 90687 | TORONTO DOMINION NY CD | 0.15000 | 8/24/2012 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | TULL |
| NTRD | YANK1 | 7/25/2012 | 90704 | BANK OF NOVA SCOTIA HOUSTON CD | 0.14000 | 8/27/2012 | 50,000,000.00 | 50,000,458.28 | 0.00 | CITI | MFR |
| NTRD | YANK1 | 7/26/2012 | 90715 | COMMONWEALTH BK OF AU NY CD | 0.30000 | 11/14/2012 | 50,000,000.00 | 50,012,304.35 | 30,416.67 | CITI | INGF |
| NTRD | YANK1 | 7/26/2012 | 90717 | AU & NEW ZEALAND BK GP NY CD | 0.22000 | 11/9/2012 | 50,000,000.00 | 50,002,940.37 | 3,972.22 | CITI | INGF |
| NTRD | YANK1 | 7/26/2012 | 90718 | CIBC NY CD | 0.18000 | 11/23/2012 | 50,000,000.00 | 50,001,665.72 | 0.00 | CITI | MFR |
| NTRD | YANK1 | 7/26/2012 | 90722 | NORDEA BANK FINLAND PLC NY CD | 0.27000 | 11/23/2012 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | SUN |
| NTRD | YANK1 | 7/27/2012 | 90707 | DEUTSCHE BANK AG NY CD | 0.32000 | 8/28/2012 | 50,000,000.00 | 50,003,552.14 | 12,444.44 | CITI | INGF |
| NTRD | YANK1 | 7/27/2012 | 90740 | SVENSKA HANDELSBANKEN NY CD | 0.18000 | 8/28/2012 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | TULL |
| NTRD | YANK1 | 7/30/2012 | 90732 | COMMONWEALTH BK OF AU NY CD | 0.28000 | 1/30/2013 | 50,000,000.00 | 50,002,552.03 | 0.00 | CITI | MFR |
| NTRD | YANK1 | 7/30/2012 | 90759 | BNP PARIBAS SF CD | 0.23000 | 8/30/2012 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | BNPPSC |
| NTRD | YANK1 | 7/30/2012 | 90763 | BANK OF NOVA SCOTIA HOUSTON CD | 0.14000 | 9/14/2012 | 30,000,000.00 | 30,000,383.27 | 0.00 | CITI | MFR |
| NTRD | YANK1 | 7/30/2012 | 90764 | DEUTSCHE BANK AG NY CD | 0.21000 | 9/4/2012 | 50,000,000.00 | 50,000,499.90 | 0.00 | CITI | MFR |
| NTRD | YANK1 | 7/30/2012 | 90747 | NORDEA BANK FINLAND PLC NY CD | 0.25000 | 11/23/2012 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | TULL |
| YANK1 Total | | | | | | | 1,904,650,000.00 | 1,904,743,977.89 | 157,068.02 | | |
| PSI Total | | | | | | | 10,081,602,000.00 | 10,080,218,825.82 | 335,756.62 | | |

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Specific Purpose Investments
For the Period: July 1, 2012 to July 31, 2012
Attachment VIII

| Account | Sec Type | Settle Date | Sec ID | Description | Face Rate | Mat Date | Par Amount | Principal | Purch Int | Bank | Broker |
|--|------------|-------------|--------|-------------|-----------|------------|------------------|------------------|-------------|------|--------|
| SCAQM | CTDQ | 7/13/2012 | 90623 | S OF C LAIF | 0.00000 | 12/31/2012 | 35,081.45 | 35,081.45 | 0.00 | TTC | LAIF |
| | CTDQ Total | | | | | | 35,081.45 | 35,081.45 | 0.00 | | |
| SCAQM - SOUTH COAST AIR QUALIRTY MGMT Total | | | | | | | 35,081.45 | 35,081.45 | 0.00 | | |
| SLIM | CTDQ | 7/13/2012 | 90624 | S OF C LAIF | 0.00000 | 12/31/2012 | 8,966.08 | 8,966.08 | 0.00 | TTC | LAIF |
| | CTDQ Total | | | | | | 8,966.08 | 8,966.08 | 0.00 | | |
| SLIM - SCHOOL LINKED INSURANCE MGMT Total | | | | | | | 8,966.08 | 8,966.08 | 0.00 | | |
| WASIA | CTDQ | 7/13/2012 | 90625 | S OF C LAIF | 0.00000 | 12/31/2012 | 12,083.56 | 12,083.56 | 0.00 | TTC | LAIF |
| | CTDQ Total | | | | | | 12,083.56 | 12,083.56 | 0.00 | | |
| WASIA - WHITTIER AREA SCHOOLS INSURANCE AUTHORITY Total | | | | | | | 12,083.56 | 12,083.56 | 0.00 | | |
| SPI Total | | | | | | | 56,131.09 | 56,131.09 | 0.00 | | |

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

| Settle Date | Portfolio ID | Instrument ID | Description | Txn Type | Txn Price | Par | Principal | Txn/Accrued Interest | Net Cash Flow | Profit/(Loss) |
|-------------|--------------------|---------------|--------------------------|----------|-----------|-----------------------|-----------------------|----------------------|-----------------------|-------------------|
| 7/11/2012 | NTRD | 89928 | FFCB 1.07 (CALLABLE) | Call | 100.0000 | 13,500,000.00 | 13,500,000.00 | 36,112.50 | 13,536,112.50 | -11,932.79 |
| 7/23/2012 | NTRD | 89178 | FFCB 1.10 (CALLABLE) | Call | 100.0000 | 50,000,000.00 | 50,000,000.00 | 125,277.78 | 50,125,277.78 | 0.00 |
| 7/23/2012 | NTRD | 89188 | FFCB 1.10 (CALLABLE) | Call | 100.0000 | 16,635,000.00 | 16,635,000.00 | 41,679.92 | 16,676,679.92 | 0.00 |
| 7/23/2012 | NTRD | 89189 | FFCB 1.10 (CALLABLE) | Call | 100.0000 | 50,000,000.00 | 50,000,000.00 | 125,277.78 | 50,125,277.78 | 0.00 |
| 7/24/2012 | NTRD | 89974 | FFCB 1.23 (CALLABLE) | Call | 100.0000 | 10,000,000.00 | 10,000,000.00 | 30,750.00 | 10,030,750.00 | 15,202.19 |
| 7/24/2012 | NTRD | 89909 | FFCB 1.23 (CALLABLE) | Call | 100.0000 | 27,350,000.00 | 27,350,000.00 | 84,101.25 | 27,434,101.25 | 38,958.02 |
| 7/27/2012 | NTRD | 84356 | FFCB 2.00 (CALLABLE) | Call | 100.0000 | 40,000,000.00 | 40,000,000.00 | 0.00 | 40,000,000.00 | 5,991.24 |
| | | | FFCB Total | | | 207,485,000.00 | 207,485,000.00 | 443,199.23 | 207,928,199.23 | 48,218.66 |
| 7/2/2012 | NTRD | 89311 | FHLB 1.25 (CALLABLE) | Call | 100.0000 | 7,875,000.00 | 7,875,000.00 | 32,812.50 | 7,907,812.50 | 16,892.44 |
| 7/2/2012 | NTRD | 88941 | FHLB 1.50 (CALLABLE) | Call | 100.0000 | 23,750,000.00 | 23,750,000.00 | 149,427.08 | 23,899,427.08 | 0.00 |
| 7/13/2012 | NTRD | 89610 | FHLB 1.50 (CALLABLE) | Call | 100.0000 | 50,000,000.00 | 50,000,000.00 | 187,500.00 | 50,187,500.00 | 0.00 |
| 7/19/2012 | NTRD | 89614 | FHLB 1.625 (CALLABLE) | Call | 100.0000 | 50,000,000.00 | 50,000,000.00 | 203,125.00 | 50,203,125.00 | 0.00 |
| | | | FHLB Total | | | 131,625,000.00 | 131,625,000.00 | 572,864.58 | 132,197,864.58 | 16,892.44 |
| 7/19/2012 | NTRD | 87989 | FHLMC 1.50 (CALLABLE) | Call | 100.0000 | 25,000,000.00 | 25,000,000.00 | 93,750.00 | 25,093,750.00 | 26,546.25 |
| 7/19/2012 | NTRD | 88024 | FHLMC 1.50 (CALLABLE) | Call | 100.0000 | 26,375,000.00 | 26,375,000.00 | 98,906.25 | 26,473,906.25 | 22,405.04 |
| | | | FHLMC Total | | | 51,375,000.00 | 51,375,000.00 | 192,656.25 | 51,567,656.25 | 48,951.29 |
| 7/12/2012 | NTRD | 87892 | FNMA 1.25 (CALLABLE) | Call | 100.0000 | 50,000,000.00 | 50,000,000.00 | 156,250.00 | 50,156,250.00 | 135,916.80 |
| | | | FNMA Total | | | 50,000,000.00 | 50,000,000.00 | 156,250.00 | 50,156,250.00 | 135,916.80 |
| 7/27/2012 | NTRD | 90420 | FHLB 1.50 (CALLABLE) | Call | 100.0000 | 50,000,000.00 | 50,000,000.00 | 62,500.00 | 50,062,500.00 | 0.00 |
| | | | MCPN - FHLB Total | | | 50,000,000.00 | 50,000,000.00 | 62,500.00 | 50,062,500.00 | 0.00 |
| 7/10/2012 | NTRD | 89603 | FHLB 1.35 (CALLABLE) | Call | 100.0000 | 25,000,000.00 | 25,000,000.00 | 84,375.00 | 25,084,375.00 | 0.00 |
| | | | MCSA - FHLB Total | | | 25,000,000.00 | 25,000,000.00 | 84,375.00 | 25,084,375.00 | 0.00 |
| | NTRD Total | | | | | 515,485,000.00 | 515,485,000.00 | 1,511,845.06 | 516,996,845.06 | 249,979.19 |
| 7/3/2012 | TRADE | 90325 | FHLB 1.00 | Sell | 100.2200 | 50,000,000.00 | 50,110,000.00 | 73,611.11 | 50,183,611.11 | 48,186.44 |
| 7/3/2012 | TRADE | 90486 | FHLB 1.01 | Sell | 100.2650 | 50,000,000.00 | 50,132,500.00 | 21,041.67 | 50,153,541.67 | 57,788.78 |
| | | | FHLB Total | | | 100,000,000.00 | 100,242,500.00 | 94,652.78 | 100,337,152.78 | 105,975.22 |
| | TRADE Total | | | | | 100,000,000.00 | 100,242,500.00 | 94,652.78 | 100,337,152.78 | 105,975.22 |
| | | | PSI Total | | | 615,485,000.00 | 615,727,500.00 | 1,606,497.84 | 617,333,997.84 | 355,954.41 |

Los Angeles County Treasurer
Investment Transactions Journal
Sales Detail Report
Group: Specific Purpose Investments
For the Period: July 1, 2012 to July 31, 2012
Attachment VIII

| Settle Date | Portfolio ID | Instrument ID | Description | Txn Type | Txn Price | Par | Principal | Txn/Accrued Interest | Net Cash Flow | Profit/(Loss) |
|-------------|--------------|---------------|--|----------|-----------|---------------------|---------------------|----------------------|---------------------|------------------|
| 7/10/2012 | GF | 12057 | FLYING TRIANGLE LOAN | Call | 100.0000 | 1,102.59 | 1,102.59 | 346.62 | 1,449.21 | 0.00 |
| | | | FLYING TRIANGLE LOAN Total | | | 1,102.59 | 1,102.59 | 346.62 | 1,449.21 | 0.00 |
| | | | GF - GENERAL FUND Total | | | 1,102.59 | 1,102.59 | 346.62 | 1,449.21 | 0.00 |
| 7/12/2012 | PHHPA | 89220 | FHLB 3.45 (CALLABLE) | Call | 100.0000 | 6,666,666.66 | 6,666,666.66 | 102,222.22 | 6,768,888.88 | -3,237.14 |
| | | | FHLB Total | | | 6,666,666.66 | 6,666,666.66 | 102,222.22 | 6,768,888.88 | -3,237.14 |
| | | | PHHPA - PUENTE HILLS HABITAT PRESERVATION AUTHORITY Total | | | 6,666,666.66 | 6,666,666.66 | 102,222.22 | 6,768,888.88 | -3,237.14 |
| 7/13/2012 | SANIT | 89609 | FHLB 1.25 (CALLABLE) | Call | 100.0000 | 85,000.00 | 85,000.00 | 265.63 | 85,265.63 | 0.00 |
| | | | MCSA - FHLB Total | | | 85,000.00 | 85,000.00 | 265.63 | 85,265.63 | 0.00 |
| | | | SANIT - SANITATION DISTRICT Total | | | 85,000.00 | 85,000.00 | 265.63 | 85,265.63 | 0.00 |
| | | | SPI Total | | | 6,752,769.25 | 6,752,769.25 | 102,834.47 | 6,855,603.72 | -3,237.14 |

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

| SECURITY TYPE | POOLED | | | SPECIFIC PURPOSE | | |
|-----------------------|-----------------------------------|-----------------------------------|-------------------------------|-------------------------------|-------------------------------|---------------------------|
| | Amortized Cost | Market Value | Difference | Amortized Cost | Market Value | Difference |
| Collateralized CD's | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| Negotiable CD's | 4,812,048,756.74 | 4,812,691,824.00 | 643,067.26 | 0.00 | 0.00 | 0.00 |
| Euro CD's | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Bankers Acceptances | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Commercial Paper | 7,468,295,042.27 | 7,468,268,152.42 | (26,889.85) | 0.00 | 0.00 | 0.00 |
| Governments | 673,298,227.68 | 681,192,625.00 | 7,894,397.32 | 85,817.14 | 106,774.60 | 20,957.46 |
| Agencies | 9,429,868,230.14 | 9,497,294,037.39 | 67,425,807.25 | 24,869,910.99 | 24,879,855.17 | 9,944.18 |
| Municipals | 17,000,000.00 | 17,000,000.00 | 0.00 | 5,065,000.00 | 5,065,000.00 | 0.00 |
| Corp. & Deposit Notes | 459,580,861.09 | 460,687,022.23 | 1,106,161.14 | 3,087,044.68 | 3,121,275.00 | 34,230.32 |
| 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 | 63,317,066.24 | 63,317,066.24 | 0.00 |
| TOTAL | <u>\$22,860,091,117.92</u> | <u>\$22,937,133,661.04</u> | <u>\$77,042,543.12</u> | <u>\$96,424,839.05</u> | <u>\$96,489,971.01</u> | <u>\$65,131.96</u> |

Market Pricing Policies and Source:

The Pooled Surplus Investment Portfolio (PSI) is market priced monthly using Citibank Valuation Total Report month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted in the Citibank Valuation Total Report, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes are private placements not actively traded, and are not included in the Citibank Valuation Total Report. Accordingly, market value is priced at Cost. Such non-traded securities make up 0.07% of the PSI Portfolio.

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

Page: 1

| Security ID | Security Description | Calculated Market Price |
|--------------------|-----------------------------|--------------------------------|
| 90489 | FHLMC 1.15 (CALLABLE) | 99.961000 |
| 90531 | CIBC NY CD | 99.960683 |
| 90532 | CIBC NY CD | 99.960683 |
| 90747 | NORDEA BK FINLAND PLC NY CD | 99.872486 |

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

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|-------|------|--------------------|-------|-------------------------------|-----------|------------|-----------------------|-----------------------|-----------------------|
| PSI | NTRD | BAN | 88203 | LACCAL BANS | 0.647000 | 6/30/2014 | 7,000,000.00 | 7,000,000.00 | 7,000,000.00 |
| PSI | NTRD | BAN | 89778 | LACCAL BANS | 0.647000 | 6/30/2014 | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 |
| | | BAN Total | | | | | 17,000,000.00 | 17,000,000.00 | 17,000,000.00 |
| PSI | NTRD | CNFL | 85269 | TOYOTA MOTOR CREDIT CORP FRN | 0.616850 | 11/15/2012 | 50,000,000.00 | 50,000,000.00 | 50,039,750.00 |
| PSI | NTRD | CNFL | 88044 | TOYOTA MOTOR CREDIT CORP FRN | 0.657600 | 10/12/2012 | 50,000,000.00 | 50,000,000.00 | 50,029,350.00 |
| PSI | NTRD | CNFL | 88095 | GE CAPITAL CORP MTN FRN | 1.309600 | 1/7/2014 | 19,150,000.00 | 18,972,767.43 | 19,253,639.80 |
| PSI | NTRD | CNFL | 88188 | GE CAPITAL CORP MTN FRN | 1.067850 | 3/14/2013 | 25,000,000.00 | 25,000,790.66 | 25,087,000.00 |
| PSI | NTRD | CNFL | 88615 | TOYOTA MOTOR CREDIT CORP FRN | 0.667850 | 12/17/2012 | 25,000,000.00 | 25,000,000.00 | 25,032,550.00 |
| PSI | NTRD | CNFL | 89735 | WESTPAC BANKING CORP NY FRN | 0.842850 | 9/16/2013 | 50,000,000.00 | 50,048,131.29 | 50,071,400.00 |
| PSI | NTRD | CNFL | 90456 | TOYOTA MOTOR CR CORP MTN FRN | 0.711600 | 6/26/2014 | 50,000,000.00 | 50,000,000.00 | 49,972,900.00 |
| | | CNFL Total | | | | | 269,150,000.00 | 269,021,689.38 | 269,486,589.80 |
| PSI | NTRD | CNFM | 87917 | ROYAL BK OF CANADA NY FRN | 0.369200 | 9/27/2012 | 50,000,000.00 | 50,000,000.00 | 50,011,600.00 |
| | | CNFM Total | | | | | 50,000,000.00 | 50,000,000.00 | 50,011,600.00 |
| PSI | NTRD | CNFRQ | 88716 | GE CAPITAL CORP MTN FRN | 1.500000 | 12/29/2014 | 35,000,000.00 | 35,000,000.00 | 35,019,880.00 |
| PSI | NTRD | CNFRQ | 89124 | GE CAPITAL CORP MTN FRN | 1.375000 | 1/30/2015 | 25,000,000.00 | 25,000,000.00 | 24,649,300.00 |
| | | CNFRQ Total | | | | | 60,000,000.00 | 60,000,000.00 | 59,669,180.00 |
| PSI | NTRD | CNFX | 81648 | BARCLAYS BK PLC NY MTN | 5.450000 | 9/12/2012 | 10,606,000.00 | 10,637,393.37 | 10,659,433.03 |
| PSI | NTRD | CNFX | 85361 | GE CAPITAL CORP MTN | 2.800000 | 1/8/2013 | 25,000,000.00 | 25,147,028.42 | 25,265,300.00 |
| PSI | NTRD | CNFX | 87649 | GE CAPITAL CORP MTN | 4.800000 | 5/1/2013 | 19,342,000.00 | 19,795,886.78 | 19,960,344.40 |
| PSI | NTRD | CNFX | 88868 | GE CAPITAL CORP MTN | 2.150000 | 1/9/2015 | 25,000,000.00 | 24,978,863.14 | 25,634,575.00 |
| | | CNFX Total | | | | | 79,948,000.00 | 80,559,171.71 | 81,519,652.43 |
| PSI | NTRD | CPD | 90297 | UBS FINANCE (DELAWARE) LLC CP | 0.260000 | 8/1/2012 | 50,000,000.00 | 50,000,000.00 | 49,999,905.00 |
| PSI | NTRD | CPD | 90341 | CHARIOT FUNDING LLC CP | 0.180000 | 8/3/2012 | 25,000,000.00 | 24,999,750.00 | 24,999,687.50 |
| PSI | NTRD | CPD | 90343 | SHEFFIELD RECEIVABLES CORP CP | 0.240000 | 8/7/2012 | 26,000,000.00 | 25,998,960.00 | 25,999,090.00 |
| PSI | NTRD | CPD | 90353 | ATLANTIS ONE FUNDING CORP CP | 0.220000 | 8/2/2012 | 50,000,000.00 | 49,999,694.44 | 49,999,415.00 |
| PSI | NTRD | CPD | 90364 | SHEFFIELD RECEIVABLES CORP CP | 0.240000 | 8/7/2012 | 43,045,000.00 | 43,043,278.20 | 43,043,493.43 |
| PSI | NTRD | CPD | 90375 | ATLANTIS ONE FUNDING CORP CP | 0.200000 | 8/1/2012 | 25,000,000.00 | 25,000,000.00 | 24,999,855.00 |
| PSI | NTRD | CPD | 90378 | SHEFFIELD RECEIVABLES CORP CP | 0.210000 | 8/3/2012 | 50,000,000.00 | 49,999,416.67 | 49,999,250.00 |
| PSI | NTRD | CPD | 90379 | ATLANTIS ONE FUNDING CORP CP | 0.200000 | 8/1/2012 | 21,000,000.00 | 21,000,000.00 | 20,999,878.20 |

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

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|-------|------|----------|-------|--------------------------------|-----------|-----------|---------------|----------------|---------------|
| PSI | NTRD | CPD | 90382 | BARTON CAPITAL LLC CP | 0.420000 | 8/1/2012 | 50,000,000.00 | 50,000,000.00 | 49,999,720.00 |
| PSI | NTRD | CPD | 90395 | RBS FINANCE NV NA INC CP | 0.330000 | 8/21/2012 | 50,000,000.00 | 49,990,833.33 | 49,993,585.00 |
| PSI | NTRD | CPD | 90414 | BARTON CAPITAL LLC CP | 0.420000 | 8/1/2012 | 20,000,000.00 | 20,000,000.00 | 19,999,888.00 |
| PSI | NTRD | CPD | 90421 | HSBC USA INC CP | 0.270000 | 8/10/2012 | 42,835,000.00 | 42,832,108.64 | 42,833,218.06 |
| PSI | NTRD | CPD | 90423 | CHARIOT FUNDING LLC CP | 0.180000 | 8/3/2012 | 20,000,000.00 | 19,999,800.00 | 19,999,750.00 |
| PSI | NTRD | CPD | 90425 | SHEFFIELD RECEIVABLES CORP CP | 0.210000 | 8/1/2012 | 50,000,000.00 | 50,000,000.00 | 49,999,750.00 |
| PSI | NTRD | CPD | 90428 | ING FUNDING LLC CP | 0.220000 | 8/20/2012 | 27,000,000.00 | 26,996,865.00 | 26,996,743.80 |
| PSI | NTRD | CPD | 90442 | ATLANTIS ONE FUNDING CORP CP | 0.200000 | 8/1/2012 | 50,000,000.00 | 50,000,000.00 | 49,999,710.00 |
| PSI | NTRD | CPD | 90463 | SHEFFIELD RECEIVABLES CORP CP | 0.200000 | 8/1/2012 | 44,000,000.00 | 44,000,000.00 | 43,999,780.00 |
| PSI | NTRD | CPD | 90466 | ING U.S. FUNDING LLC CP | 0.230000 | 8/10/2012 | 47,200,000.00 | 47,197,286.00 | 47,197,625.84 |
| PSI | NTRD | CPD | 90468 | ATLANTIS ONE FUNDING CORP CP | 0.210000 | 8/1/2012 | 50,000,000.00 | 50,000,000.00 | 49,999,710.00 |
| PSI | NTRD | CPD | 90472 | ING U.S. FUNDING LLC CP | 0.230000 | 8/14/2012 | 42,950,000.00 | 42,946,432.76 | 42,946,727.21 |
| PSI | NTRD | CPD | 90473 | ING U.S. FUNDING LLC CP | 0.250000 | 8/15/2012 | 9,250,000.00 | 9,249,100.69 | 9,249,229.48 |
| PSI | NTRD | CPD | 90474 | UBS FINANCE (DELAWARE) LLC CP | 0.215000 | 8/24/2012 | 22,000,000.00 | 21,996,978.06 | 21,998,627.20 |
| PSI | NTRD | CPD | 90475 | SHEFFIELD RECEIVABLES CORP CP | 0.200000 | 8/2/2012 | 30,000,000.00 | 29,999,833.33 | 29,999,700.00 |
| PSI | NTRD | CPD | 90492 | UBS FINANCE (DELAWARE) LLC CP | 0.205000 | 8/27/2012 | 50,000,000.00 | 49,992,597.22 | 49,996,390.00 |
| PSI | NTRD | CPD | 90493 | ATLANTIS ONE FUNDING CORP CP | 0.210000 | 8/3/2012 | 50,000,000.00 | 49,999,416.67 | 49,999,125.00 |
| PSI | NTRD | CPD | 90494 | REGENCY MARKETS NO. 1 LLC CP | 0.210000 | 8/1/2012 | 50,000,000.00 | 50,000,000.00 | 49,999,720.00 |
| PSI | NTRD | CPD | 90497 | BARTON CAPITAL LLC CP | 0.450000 | 8/1/2012 | 32,000,000.00 | 32,000,000.00 | 31,999,820.80 |
| PSI | NTRD | CPD | 90498 | REGENCY MARKETS NO. 1 LLC CP | 0.210000 | 8/1/2012 | 25,000,000.00 | 25,000,000.00 | 24,999,860.00 |
| PSI | NTRD | CPD | 90499 | ING U.S. FUNDING LLC CP | 0.230000 | 8/24/2012 | 25,850,000.00 | 25,846,201.49 | 25,846,088.90 |
| PSI | NTRD | CPD | 90510 | BARTON CAPITAL LLC CP | 0.450000 | 8/1/2012 | 47,000,000.00 | 47,000,000.00 | 46,999,736.80 |
| PSI | NTRD | CPD | 90512 | SHEFFIELD RECEIVABLES CORP CP | 0.250000 | 8/20/2012 | 50,000,000.00 | 49,993,402.78 | 49,994,720.00 |
| PSI | NTRD | CPD | 90513 | SHEFFIELD RECEIVABLES CORP CP | 0.200000 | 8/3/2012 | 50,000,000.00 | 49,999,444.44 | 49,999,250.00 |
| PSI | NTRD | CPD | 90522 | BARTON CAPITAL LLC CP | 0.490000 | 8/1/2012 | 25,000,000.00 | 25,000,000.00 | 24,999,860.00 |
| PSI | NTRD | CPD | 90523 | BARTON CAPITAL LLC CP | 0.450000 | 8/1/2012 | 35,000,000.00 | 35,000,000.00 | 34,999,804.00 |
| PSI | NTRD | CPD | 90528 | REGENCY MARKETS NO. 1 LLC CP | 0.230000 | 8/16/2012 | 40,000,000.00 | 39,996,166.67 | 39,996,268.00 |
| PSI | NTRD | CPD | 90529 | ING U.S. FUNDING LLC CP | 0.230000 | 8/28/2012 | 50,000,000.00 | 49,991,375.00 | 49,990,820.00 |
| PSI | NTRD | CPD | 90539 | DEUTSCHE BANK FINANCIAL LLC CP | 0.210000 | 8/1/2012 | 50,000,000.00 | 50,000,000.00 | 49,999,765.00 |
| PSI | NTRD | CPD | 90540 | CHARIOT FUNDING LLC CP | 0.200000 | 8/30/2012 | 50,000,000.00 | 49,991,944.44 | 49,992,915.00 |
| PSI | NTRD | CPD | 90542 | UBS FINANCE (DELAWARE) LLC CP | 0.205000 | 9/4/2012 | 50,000,000.00 | 49,990,319.45 | 49,994,150.00 |
| PSI | NTRD | CPD | 90543 | ING U.S. FUNDING LLC CP | 0.220000 | 9/4/2012 | 50,000,000.00 | 49,989,611.11 | 49,987,505.00 |
| PSI | NTRD | CPD | 90558 | CHARIOT FUNDING LLC CP | 0.180000 | 8/2/2012 | 50,000,000.00 | 49,999,750.00 | 49,999,585.00 |
| PSI | NTRD | CPD | 90559 | JUPITER SEC COMPANY LLC CP | 0.180000 | 8/3/2012 | 50,000,000.00 | 49,999,500.00 | 49,999,165.00 |

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| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|-------|------|----------|-------|--------------------------------|-----------|-----------|---------------|----------------|---------------|
| PSI | NTRD | CPD | 90560 | ATLANTIS ONE FUNDING CORP CP | 0.170000 | 8/2/2012 | 30,000,000.00 | 29,999,858.33 | 29,999,649.00 |
| PSI | NTRD | CPD | 90565 | DEUTSCHE BANK FINANCIAL LLC CP | 0.210000 | 8/2/2012 | 50,000,000.00 | 49,999,708.33 | 49,999,530.00 |
| PSI | NTRD | CPD | 90566 | DEUTSCHE BANK FINANCIAL LLC CP | 0.210000 | 8/2/2012 | 25,000,000.00 | 24,999,854.17 | 24,999,765.00 |
| PSI | NTRD | CPD | 90567 | ABBAY NATIONAL NA LLC CP | 0.380000 | 8/1/2012 | 50,000,000.00 | 50,000,000.00 | 49,999,655.00 |
| PSI | NTRD | CPD | 90568 | HSBC USA INC CP | 0.240000 | 8/30/2012 | 27,000,000.00 | 26,994,780.00 | 26,995,725.90 |
| PSI | NTRD | CPD | 90573 | VARIABLE FDG CAPITAL CO LLC CP | 0.180000 | 8/1/2012 | 50,000,000.00 | 50,000,000.00 | 49,999,765.00 |
| PSI | NTRD | CPD | 90574 | SHEFFIELD RECEIVABLES CORP CP | 0.190000 | 8/9/2012 | 50,000,000.00 | 49,997,888.89 | 49,997,715.00 |
| PSI | NTRD | CPD | 90577 | HSBC USA INC CP | 0.180000 | 8/8/2012 | 48,000,000.00 | 47,998,320.00 | 47,998,396.80 |
| PSI | NTRD | CPD | 90580 | CHARIOT FUNDING LLC CP | 0.175000 | 8/6/2012 | 33,000,000.00 | 32,999,197.92 | 32,999,175.00 |
| PSI | NTRD | CPD | 90581 | HSBC USA INC CP | 0.200000 | 8/23/2012 | 50,000,000.00 | 49,993,888.89 | 49,994,440.00 |
| PSI | NTRD | CPD | 90582 | BARTON CAPITAL LLC CP | 0.400000 | 8/1/2012 | 20,000,000.00 | 20,000,000.00 | 19,999,888.00 |
| PSI | NTRD | CPD | 90586 | BARTON CAPITAL LLC CP | 0.400000 | 8/8/2012 | 33,000,000.00 | 32,997,433.33 | 32,998,534.80 |
| PSI | NTRD | CPD | 90587 | ING U.S. FUNDING LLC CP | 0.180000 | 8/16/2012 | 30,000,000.00 | 29,997,750.00 | 29,997,294.00 |
| PSI | NTRD | CPD | 90588 | ABBAY NATIONAL NA LLC CP | 0.350000 | 8/3/2012 | 50,000,000.00 | 49,999,027.78 | 49,998,960.00 |
| PSI | NTRD | CPD | 90590 | JUPITER SEC COMPANY LLC CP | 0.180000 | 8/6/2012 | 27,000,000.00 | 26,999,325.00 | 26,999,100.90 |
| PSI | NTRD | CPD | 90591 | CHARIOT FUNDING LLC CP | 0.180000 | 8/7/2012 | 50,000,000.00 | 49,998,500.00 | 49,998,540.00 |
| PSI | NTRD | CPD | 90592 | CHARIOT FUNDING LLC CP | 0.170000 | 8/8/2012 | 40,000,000.00 | 39,998,677.78 | 39,998,668.00 |
| PSI | NTRD | CPD | 90593 | DEUTSCHE BANK FINANCIAL LLC CP | 0.180000 | 8/1/2012 | 50,000,000.00 | 50,000,000.00 | 49,999,765.00 |
| PSI | NTRD | CPD | 90594 | SHEFFIELD RECEIVABLES CORP CP | 0.200000 | 8/15/2012 | 50,000,000.00 | 49,996,111.11 | 49,996,040.00 |
| PSI | NTRD | CPD | 90596 | JUPITER SEC COMPANY LLC CP | 0.170000 | 8/8/2012 | 50,000,000.00 | 49,998,347.22 | 49,997,765.00 |
| PSI | NTRD | CPD | 90597 | BRYANT PARK FUNDING LLC CP | 0.180000 | 8/9/2012 | 6,141,000.00 | 6,140,754.36 | 6,140,688.65 |
| PSI | NTRD | CPD | 90598 | ABBAY NATIONAL NA LLC CP | 0.340000 | 8/2/2012 | 50,000,000.00 | 49,999,527.78 | 49,999,305.00 |
| PSI | NTRD | CPD | 90599 | ABBAY NATIONAL NA LLC CP | 0.400000 | 8/3/2012 | 50,000,000.00 | 49,998,888.89 | 49,998,960.00 |
| PSI | NTRD | CPD | 90600 | BARTON CAPITAL LLC CP | 0.400000 | 8/1/2012 | 32,000,000.00 | 32,000,000.00 | 31,999,820.80 |
| PSI | NTRD | CPD | 90601 | SHEFFIELD RECEIVABLES CORP CP | 0.210000 | 8/24/2012 | 25,000,000.00 | 24,996,645.83 | 24,996,782.50 |
| PSI | NTRD | CPD | 90602 | DEUTSCHE BK FINANCIAL LLC CP | 0.180000 | 8/6/2012 | 50,000,000.00 | 49,998,750.00 | 49,998,585.00 |
| PSI | NTRD | CPD | 90604 | REGENCY MARKETS NO. 1 LLC CP | 0.220000 | 8/9/2012 | 50,000,000.00 | 49,997,555.55 | 49,997,465.00 |
| PSI | NTRD | CPD | 90605 | CHARIOT FUNDING LLC CP | 0.170000 | 8/13/2012 | 25,000,000.00 | 24,998,583.33 | 24,998,645.00 |
| PSI | NTRD | CPD | 90606 | HSBC USA INC CP | 0.170000 | 8/13/2012 | 50,000,000.00 | 49,997,166.66 | 49,997,285.00 |
| PSI | NTRD | CPD | 90607 | JUPITER SEC COMPANY LLC CP | 0.170000 | 8/13/2012 | 24,563,000.00 | 24,561,608.10 | 24,561,155.32 |
| PSI | NTRD | CPD | 90608 | SHEFFIELD RECEIVABLES CORP CP | 0.210000 | 8/22/2012 | 25,000,000.00 | 24,996,937.50 | 24,997,082.50 |
| PSI | NTRD | CPD | 90609 | REGENCY MARKETS NO. 1 LLC CP | 0.230000 | 8/13/2012 | 25,000,000.00 | 24,998,083.33 | 24,998,122.50 |
| PSI | NTRD | CPD | 90610 | SHEFFIELD RECEIVABLES CORP CP | 0.200000 | 8/17/2012 | 50,000,000.00 | 49,995,555.56 | 49,995,515.00 |
| PSI | NTRD | CPD | 90611 | CHARIOT FUNDING LLC CP | 0.170000 | 8/10/2012 | 50,000,000.00 | 49,997,875.00 | 49,997,915.00 |

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| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|-------|------|----------|-------|--------------------------------|-----------|-----------|---------------|----------------|---------------|
| PSI | NTRD | CPD | 90613 | ABBEY NATIONAL NA LLC CP | 0.340000 | 8/6/2012 | 50,000,000.00 | 49,997,638.89 | 49,997,915.00 |
| PSI | NTRD | CPD | 90614 | SHEFFIELD RECEIVABLES CORP CP | 0.250000 | 9/10/2012 | 42,000,000.00 | 41,988,333.33 | 41,989,382.40 |
| PSI | NTRD | CPD | 90618 | BRYANT PARK FUNDING LLC CP | 0.180000 | 8/13/2012 | 50,000,000.00 | 49,997,000.00 | 49,996,245.00 |
| PSI | NTRD | CPD | 90619 | VARIABLE FDG CAPITAL CO LLC CP | 0.180000 | 8/14/2012 | 50,000,000.00 | 49,996,750.00 | 49,996,520.00 |
| PSI | NTRD | CPD | 90620 | BARTON CAPITAL LLC CP | 0.400000 | 8/9/2012 | 30,018,000.00 | 30,015,331.73 | 30,016,499.10 |
| PSI | NTRD | CPD | 90621 | ING US FUNDING LLC CP | 0.180000 | 8/16/2012 | 50,000,000.00 | 49,996,250.00 | 49,995,490.00 |
| PSI | NTRD | CPD | 90622 | DEUTSCHE BANK FINANCIAL LLC CP | 0.190000 | 8/7/2012 | 50,000,000.00 | 49,998,416.67 | 49,998,345.00 |
| PSI | NTRD | CPD | 90626 | BRYANT PARK FUNDING LLC CP | 0.180000 | 8/13/2012 | 50,000,000.00 | 49,997,000.00 | 49,996,245.00 |
| PSI | NTRD | CPD | 90627 | SHEFFIELD RECEIVABLES CORP CP | 0.250000 | 9/7/2012 | 25,000,000.00 | 24,993,576.39 | 24,994,300.00 |
| PSI | NTRD | CPD | 90628 | ABBEY NATIONAL NA LLC CP | 0.400000 | 8/14/2012 | 50,000,000.00 | 49,992,777.78 | 49,994,635.00 |
| PSI | NTRD | CPD | 90631 | CHARIOT FUNDING LLC CP | 0.170000 | 8/15/2012 | 50,000,000.00 | 49,996,694.45 | 49,996,875.00 |
| PSI | NTRD | CPD | 90632 | THUNDER BAY FUNDING LLC CP | 0.200000 | 10/2/2012 | 10,000,000.00 | 9,996,555.56 | 9,995,608.00 |
| PSI | NTRD | CPD | 90633 | REGENCY MARKETS NO. 1 LLC CP | 0.220000 | 8/16/2012 | 50,000,000.00 | 49,995,416.67 | 49,995,335.00 |
| PSI | NTRD | CPD | 90634 | DEUTSCHE BANK FINANCIAL LLC CP | 0.170000 | 8/6/2012 | 50,000,000.00 | 49,998,819.45 | 49,998,585.00 |
| PSI | NTRD | CPD | 90635 | REGENCY MARKETS NO. 1 LLC CP | 0.220000 | 8/17/2012 | 50,000,000.00 | 49,995,111.11 | 49,995,040.00 |
| PSI | NTRD | CPD | 90636 | BARTON CAPITAL LLC CP | 0.370000 | 8/8/2012 | 46,716,000.00 | 46,712,639.04 | 46,713,925.81 |
| PSI | NTRD | CPD | 90640 | BRYANT PARK FUNDING LLC CP | 0.180000 | 8/15/2012 | 45,323,000.00 | 45,319,827.39 | 45,319,034.24 |
| PSI | NTRD | CPD | 90641 | CANADIAN IMPERIAL HLDGS INC CP | 0.130000 | 8/6/2012 | 30,000,000.00 | 29,999,458.33 | 29,999,649.00 |
| PSI | NTRD | CPD | 90642 | CANADIAN IMPERIAL HLDGS INC CP | 0.130000 | 8/7/2012 | 50,000,000.00 | 49,998,916.67 | 49,999,320.00 |
| PSI | NTRD | CPD | 90643 | DEUTSCHE BANK FINANCIAL LLC CP | 0.190000 | 8/8/2012 | 50,000,000.00 | 49,998,152.78 | 49,998,065.00 |
| PSI | NTRD | CPD | 90644 | REGENCY MARKETS NO. 1 LLC CP | 0.220000 | 8/14/2012 | 20,000,000.00 | 19,998,411.11 | 19,998,374.00 |
| PSI | NTRD | CPD | 90646 | CHARIOT FUNDING LLC CP | 0.170000 | 8/7/2012 | 50,000,000.00 | 49,998,583.33 | 49,998,540.00 |
| PSI | NTRD | CPD | 90647 | JUPITER SEC COMPANY LLC CP | 0.170000 | 8/14/2012 | 25,000,000.00 | 24,998,465.28 | 24,997,967.50 |
| PSI | NTRD | CPD | 90648 | CHARIOT FUNDING LLC CP | 0.170000 | 8/17/2012 | 20,000,000.00 | 19,998,488.89 | 19,998,584.00 |
| PSI | NTRD | CPD | 90649 | JUPITER SEC COMPANY LLC CP | 0.170000 | 8/17/2012 | 31,000,000.00 | 30,997,657.78 | 30,996,924.80 |
| PSI | NTRD | CPD | 90650 | CANADIAN IMPERIAL HLDGS INC CP | 0.130000 | 8/9/2012 | 50,000,000.00 | 49,998,555.56 | 49,999,090.00 |
| PSI | NTRD | CPD | 90653 | ATLANTIS ONE FUNDING CORP CP | 0.210000 | 9/10/2012 | 25,000,000.00 | 24,994,166.66 | 24,993,870.00 |
| PSI | NTRD | CPD | 90654 | ATLANTIS ONE FUNDING CORP CP | 0.210000 | 9/12/2012 | 41,000,000.00 | 40,989,955.00 | 40,989,586.00 |
| PSI | NTRD | CPD | 90655 | ING U.S. FUNDING LLC CP | 0.200000 | 8/16/2012 | 50,000,000.00 | 49,995,833.33 | 49,995,490.00 |
| PSI | NTRD | CPD | 90656 | ABBEY NATIONAL NA LLC CP | 0.340000 | 8/15/2012 | 50,000,000.00 | 49,993,388.89 | 49,994,165.00 |
| PSI | NTRD | CPD | 90657 | CANADIAN IMPERIAL HLDGS INC CP | 0.130000 | 8/15/2012 | 50,000,000.00 | 49,997,472.22 | 49,998,335.00 |
| PSI | NTRD | CPD | 90658 | JUPITER SEC COMPANY LLC CP | 0.170000 | 8/16/2012 | 20,175,000.00 | 20,173,570.94 | 20,173,117.67 |
| PSI | NTRD | CPD | 90659 | BRYANT PARK FUNDING LLC CP | 0.170000 | 8/17/2012 | 10,335,000.00 | 10,334,219.13 | 10,333,974.77 |
| PSI | NTRD | CPD | 90660 | BRYANT PARK FUNDING LLC CP | 0.170000 | 8/13/2012 | 40,049,000.00 | 40,046,730.56 | 40,045,992.32 |

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| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|-------|------|----------|-------|--------------------------------|-----------|-----------|---------------|----------------|---------------|
| PSI | NTRD | CPD | 90661 | CHARIOT FUNDING LLC CP | 0.170000 | 8/20/2012 | 50,000,000.00 | 49,995,513.89 | 49,995,835.00 |
| PSI | NTRD | CPD | 90662 | ATLANTIS ONE FUNDING CORP CP | 0.220000 | 9/10/2012 | 12,200,000.00 | 12,197,017.78 | 12,197,008.56 |
| PSI | NTRD | CPD | 90663 | ING U.S. FUNDING LLC CP | 0.200000 | 8/16/2012 | 38,000,000.00 | 37,996,833.33 | 37,996,572.40 |
| PSI | NTRD | CPD | 90664 | DEUTSCHE BANK FINANCIAL LLC CP | 0.200000 | 8/24/2012 | 50,000,000.00 | 49,993,611.11 | 49,992,435.00 |
| PSI | NTRD | CPD | 90669 | REGENCY MARKETS NO. 1 LLC CP | 0.210000 | 8/20/2012 | 50,000,000.00 | 49,994,458.33 | 49,994,165.00 |
| PSI | NTRD | CPD | 90670 | CHARIOT FUNDING LLC CP | 0.170000 | 8/17/2012 | 25,000,000.00 | 24,998,111.11 | 24,998,230.00 |
| PSI | NTRD | CPD | 90671 | ATLANTIS ONE FUNDING CORP CP | 0.220000 | 9/10/2012 | 25,000,000.00 | 24,993,888.89 | 24,993,870.00 |
| PSI | NTRD | CPD | 90672 | BRYANT PARK FUNDING LLC CP | 0.180000 | 8/20/2012 | 50,000,000.00 | 49,995,250.00 | 49,994,165.00 |
| PSI | NTRD | CPD | 90673 | CANADIAN IMPERIAL HLDGS INC CP | 0.130000 | 8/21/2012 | 50,000,000.00 | 49,996,388.89 | 49,996,790.00 |
| PSI | NTRD | CPD | 90674 | SHEFFIELD RECEIVABLES CORP CP | 0.240000 | 9/11/2012 | 25,000,000.00 | 24,993,166.67 | 24,993,467.50 |
| PSI | NTRD | CPD | 90675 | ABBAY NATIONAL NA LLC CP | 0.350000 | 8/21/2012 | 50,000,000.00 | 49,990,277.77 | 49,990,665.00 |
| PSI | NTRD | CPD | 90677 | BARTON CAPITAL LLC CP | 0.380000 | 8/22/2012 | 50,000,000.00 | 49,988,916.67 | 49,993,890.00 |
| PSI | NTRD | CPD | 90678 | JUPITER SEC COMPANY LLC CP | 0.160000 | 8/22/2012 | 25,000,000.00 | 24,997,666.67 | 24,996,777.50 |
| PSI | NTRD | CPD | 90679 | DEUTSCHE BANK FINANCIAL LLC CP | 0.190000 | 8/17/2012 | 50,000,000.00 | 49,995,777.78 | 49,995,115.00 |
| PSI | NTRD | CPD | 90680 | JUPITER SEC COMPANY LLC CP | 0.170000 | 8/21/2012 | 35,000,000.00 | 34,996,694.44 | 34,995,712.50 |
| PSI | NTRD | CPD | 90681 | REGENCY MARKETS NO. 1 LLC CP | 0.210000 | 8/20/2012 | 35,000,000.00 | 34,996,120.83 | 34,995,915.50 |
| PSI | NTRD | CPD | 90682 | SHEFFIELD RECEIVABLES CORP CP | 0.180000 | 8/27/2012 | 25,000,000.00 | 24,996,750.00 | 24,996,307.50 |
| PSI | NTRD | CPD | 90683 | ABBAY NATIONAL NA LLC CP | 0.360000 | 8/23/2012 | 50,000,000.00 | 49,989,000.00 | 49,989,435.00 |
| PSI | NTRD | CPD | 90688 | BRYANT PARK FUNDING LLC CP | 0.170000 | 8/23/2012 | 4,956,000.00 | 4,955,485.13 | 4,955,328.96 |
| PSI | NTRD | CPD | 90689 | BRYANT PARK FUNDING LLC CP | 0.170000 | 8/22/2012 | 9,176,000.00 | 9,175,090.05 | 9,174,817.21 |
| PSI | NTRD | CPD | 90690 | JUPITER SEC COMPANY LLC CP | 0.170000 | 8/23/2012 | 50,000,000.00 | 49,994,805.56 | 49,993,230.00 |
| PSI | NTRD | CPD | 90691 | ING U.S. FUNDING LLC CP | 0.220000 | 9/10/2012 | 35,000,000.00 | 34,991,444.44 | 34,988,957.50 |
| PSI | NTRD | CPD | 90692 | CANADIAN IMPERIAL HLDGS INC CP | 0.130000 | 8/23/2012 | 50,000,000.00 | 49,996,027.78 | 49,996,360.00 |
| PSI | NTRD | CPD | 90693 | DEUTSCHE BANK FINANCIAL LLC CP | 0.190000 | 8/22/2012 | 50,000,000.00 | 49,994,458.33 | 49,993,215.00 |
| PSI | NTRD | CPD | 90694 | ING U.S. FUNDING LLC CP | 0.220000 | 9/13/2012 | 37,000,000.00 | 36,990,277.22 | 36,987,020.40 |
| PSI | NTRD | CPD | 90696 | VARIABLE FDG CAPITAL CO LLC CP | 0.150000 | 8/22/2012 | 50,000,000.00 | 49,995,625.00 | 49,994,470.00 |
| PSI | NTRD | CPD | 90697 | JUPITER SEC COMPANY LLC CP | 0.170000 | 8/24/2012 | 50,000,000.00 | 49,994,569.45 | 49,992,900.00 |
| PSI | NTRD | CPD | 90698 | REGENCY MARKETS NO. 1 LLC CP | 0.210000 | 8/29/2012 | 34,000,000.00 | 33,994,446.66 | 33,994,002.40 |
| PSI | NTRD | CPD | 90699 | CHARIOT FUNDING LLC CP | 0.170000 | 8/23/2012 | 30,000,000.00 | 29,996,883.34 | 29,997,048.00 |
| PSI | NTRD | CPD | 90700 | CANADIAN IMPERIAL HLDGS INC CP | 0.140000 | 8/24/2012 | 50,000,000.00 | 49,995,527.78 | 49,996,100.00 |
| PSI | NTRD | CPD | 90701 | REGENCY MARKETS NO. 1 LLC CP | 0.210000 | 8/28/2012 | 27,000,000.00 | 26,995,747.50 | 26,995,420.80 |
| PSI | NTRD | CPD | 90703 | ABBAY NATIONAL NA LLC CP | 0.360000 | 8/31/2012 | 50,000,000.00 | 49,985,000.00 | 49,983,855.00 |
| PSI | NTRD | CPD | 90706 | BRYANT PARK FUNDING LLC CP | 0.180000 | 8/27/2012 | 50,000,000.00 | 49,993,500.00 | 49,991,865.00 |
| PSI | NTRD | CPD | 90709 | BARTON CAPITAL LLC CP | 0.380000 | 8/28/2012 | 50,000,000.00 | 49,985,750.00 | 49,992,220.00 |

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|-------|------|----------|-------|--------------------------------|-----------|-----------|---------------|----------------|---------------|
| PSI | NTRD | CPD | 90710 | ING US FUNDING LLC CP | 0.220000 | 9/14/2012 | 50,000,000.00 | 49,986,555.55 | 49,981,875.00 |
| PSI | NTRD | CPD | 90711 | ING US FUNDING LLC CP | 0.220000 | 9/12/2012 | 50,000,000.00 | 49,987,166.66 | 49,983,100.00 |
| PSI | NTRD | CPD | 90713 | JUPITER SEC CO LLC CP | 0.170000 | 8/27/2012 | 25,000,000.00 | 24,996,930.56 | 24,995,932.50 |
| PSI | NTRD | CPD | 90716 | UBS FINANCE (DELAWARE) LLC CP | 0.170000 | 9/26/2012 | 50,000,000.00 | 49,986,777.78 | 49,985,435.00 |
| PSI | NTRD | CPD | 90719 | HSBC USA INC CP | 0.240000 | 9/25/2012 | 50,000,000.00 | 49,981,666.67 | 49,981,205.00 |
| PSI | NTRD | CPD | 90720 | CANADIAN IMPERIAL HLDGS INC CP | 0.120000 | 8/29/2012 | 50,000,000.00 | 49,995,333.33 | 49,994,845.00 |
| PSI | NTRD | CPD | 90721 | CANADIAN IMPERIAL HLDGS INC CP | 0.120000 | 8/27/2012 | 50,000,000.00 | 49,995,666.67 | 49,995,390.00 |
| PSI | NTRD | CPD | 90724 | BRYANT PARK FUNDING LLC CP | 0.180000 | 8/28/2012 | 50,000,000.00 | 49,993,250.00 | 49,991,520.00 |
| PSI | NTRD | CPD | 90734 | JUPITER SEC COMPANY LLC CP | 0.170000 | 8/29/2012 | 43,000,000.00 | 42,994,314.45 | 42,992,414.80 |
| PSI | NTRD | CPD | 90735 | ABBAY NATIONAL NA LLC CP | 0.360000 | 8/30/2012 | 50,000,000.00 | 49,985,500.00 | 49,984,585.00 |
| PSI | NTRD | CPD | 90736 | SHEFFIELD RECEIVABLES CORP CP | 0.190000 | 8/29/2012 | 25,000,000.00 | 24,996,305.55 | 24,995,992.50 |
| PSI | NTRD | CPD | 90737 | BARTON CAPITAL LLC CP | 0.400000 | 9/5/2012 | 25,000,000.00 | 24,990,277.78 | 24,994,600.00 |
| PSI | NTRD | CPD | 90738 | REGENCY MARKETS NO. 1 LLC CP | 0.210000 | 8/16/2012 | 29,095,000.00 | 29,092,454.18 | 29,092,285.44 |
| PSI | NTRD | CPD | 90739 | ATLANTIS ONE FUNDING CORP CP | 0.230000 | 9/28/2012 | 32,000,000.00 | 31,988,142.22 | 31,989,494.40 |
| PSI | NTRD | CPD | 90741 | ABBAY NATIONAL NA LLC CP | 0.360000 | 8/31/2012 | 50,000,000.00 | 49,985,000.00 | 49,983,855.00 |
| PSI | NTRD | CPD | 90742 | DEUTSCHE BANK FINANCIAL LLC CP | 0.200000 | 8/30/2012 | 50,000,000.00 | 49,991,944.45 | 49,990,000.00 |
| PSI | NTRD | CPD | 90743 | UBS FINANCE (DELAWARE) LLC CP | 0.160000 | 9/27/2012 | 50,000,000.00 | 49,987,333.33 | 49,984,990.00 |
| PSI | NTRD | CPD | 90745 | UBS FINANCE (DELAWARE) LLC CP | 0.160000 | 9/28/2012 | 50,000,000.00 | 49,987,111.11 | 49,984,620.00 |
| PSI | NTRD | CPD | 90746 | BARTON CAPITAL LLC CP | 0.400000 | 9/5/2012 | 50,000,000.00 | 49,980,555.55 | 49,989,200.00 |
| PSI | NTRD | CPD | 90748 | CHARIOT FUNDING LLC CP | 0.170000 | 8/30/2012 | 50,000,000.00 | 49,993,152.78 | 49,992,915.00 |
| PSI | NTRD | CPD | 90749 | CHARIOT FUNDING LLC CP | 0.170000 | 8/30/2012 | 50,000,000.00 | 49,993,152.78 | 49,992,915.00 |
| PSI | NTRD | CPD | 90750 | BARTON CAPITAL LLC CP | 0.380000 | 8/28/2012 | 24,530,000.00 | 24,523,008.95 | 24,526,183.13 |
| PSI | NTRD | CPD | 90751 | TOYOTA MOTOR CREDIT CORP CP | 0.110000 | 9/5/2012 | 50,000,000.00 | 49,994,652.78 | 49,991,100.00 |
| PSI | NTRD | CPD | 90752 | UBS FINANCE (DELAWARE) LLC CP | 0.155000 | 9/28/2012 | 50,000,000.00 | 49,987,513.89 | 49,984,620.00 |
| PSI | NTRD | CPD | 90753 | JUPITER SEC COMPANY LLC CP | 0.160000 | 8/16/2012 | 33,450,000.00 | 33,447,770.00 | 33,446,879.12 |
| PSI | NTRD | CPD | 90754 | CANADIAN IMPERIAL HLDGS INC CP | 0.090000 | 8/1/2012 | 50,000,000.00 | 50,000,000.00 | 49,999,905.00 |
| PSI | NTRD | CPD | 90755 | CANADIAN IMPERIAL HLDGS INC CP | 0.090000 | 8/1/2012 | 50,000,000.00 | 50,000,000.00 | 49,999,905.00 |
| PSI | NTRD | CPD | 90756 | CANADIAN IMPERIAL HLDGS INC CP | 0.090000 | 8/1/2012 | 45,000,000.00 | 45,000,000.00 | 44,999,914.50 |
| PSI | NTRD | CPD | 90757 | TOYOTA MOTOR CREDIT CORP CP | 0.110000 | 9/7/2012 | 50,000,000.00 | 49,994,347.23 | 49,990,815.00 |
| PSI | NTRD | CPD | 90758 | UBS FINANCE (DELAWARE) LLC CP | 0.140000 | 9/26/2012 | 50,000,000.00 | 49,989,111.11 | 49,985,435.00 |
| PSI | NTRD | CPD | 90760 | ATLANTIS ONE FUNDING CORP CP | 0.220000 | 10/1/2012 | 50,000,000.00 | 49,981,361.11 | 49,982,175.00 |
| PSI | NTRD | CPD | 90761 | ABBAY NATIONAL NA LLC CP | 0.360000 | 8/31/2012 | 50,000,000.00 | 49,985,000.00 | 49,983,855.00 |
| PSI | NTRD | CPD | 90762 | ATLANTIS ONE FUNDING CORP CP | 0.220000 | 10/1/2012 | 50,000,000.00 | 49,981,361.11 | 49,982,175.00 |
| PSI | NTRD | CPD | 90773 | CHARIOT FUNDING LLC CP | 0.160000 | 9/5/2012 | 25,000,000.00 | 24,996,111.11 | 24,996,050.00 |

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| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|------------------|------|----------|-------|------------------------------|-----------|------------|-------------------------|-------------------------|-------------------------|
| PSI | NTRD | CPD | 90774 | ATLANTIS ONE FUNDING CORP CP | 0.220000 | 10/1/2012 | 24,000,000.00 | 23,991,053.34 | 23,991,444.00 |
| PSI | NTRD | CPD | 90775 | JUPITER SEC COMPANY LLC CP | 0.170000 | 8/30/2012 | 25,000,000.00 | 24,996,576.39 | 24,995,417.50 |
| PSI | NTRD | CPD | 90776 | BARTON CAPITAL LLC CP | 0.400000 | 8/31/2012 | 50,000,000.00 | 49,983,333.34 | 49,991,260.00 |
| PSI | NTRD | CPD | 90777 | REGENCY MARKETS NO. 1 LLC CP | 0.200000 | 8/31/2012 | 39,273,000.00 | 39,266,454.50 | 39,265,491.00 |
| PSI | NTRD | CPD | 90778 | JUPITER SEC COMPANY LLC CP | 0.170000 | 9/14/2012 | 50,000,000.00 | 49,989,611.11 | 49,984,375.00 |
| PSI | NTRD | CPD | 90779 | ING US FUNDING LLC CP | 0.220000 | 9/17/2012 | 39,000,000.00 | 38,988,798.33 | 38,984,505.30 |
| PSI | NTRD | CPD | 90780 | ABBEY NATIONAL NA LLC CP | 0.350000 | 9/4/2012 | 50,000,000.00 | 49,983,472.22 | 49,980,700.00 |
| CPD Total | | | | | | | 7,469,130,000.00 | 7,468,295,042.27 | 7,468,268,152.42 |
| PSI | NTRD | FFCB | 79979 | FFCB 3.70 | 3.700000 | 5/15/2013 | 25,000,000.00 | 25,193,807.47 | 25,685,300.00 |
| PSI | NTRD | FFCB | 80346 | FFCB 2.60 | 2.600000 | 3/4/2013 | 35,335,000.00 | 35,354,572.89 | 35,831,951.44 |
| PSI | NTRD | FFCB | 80349 | FFCB 3.875 | 3.875000 | 10/7/2013 | 25,000,000.00 | 25,381,782.61 | 26,071,650.00 |
| PSI | NTRD | FFCB | 80352 | FFCB 3.70 | 3.700000 | 5/15/2013 | 6,000,000.00 | 6,051,101.94 | 6,164,472.00 |
| PSI | NTRD | FFCB | 80387 | FFCB 3.875 | 3.875000 | 10/7/2013 | 10,000,000.00 | 10,149,483.60 | 10,428,660.00 |
| PSI | NTRD | FFCB | 80427 | FFCB 3.70 | 3.700000 | 5/15/2013 | 16,250,000.00 | 16,404,662.97 | 16,695,445.00 |
| PSI | NTRD | FFCB | 80464 | FFCB 3.875 | 3.875000 | 10/7/2013 | 34,000,000.00 | 34,556,715.38 | 35,457,444.00 |
| PSI | NTRD | FFCB | 80501 | FFCB 3.875 | 3.875000 | 10/7/2013 | 25,000,000.00 | 25,362,122.29 | 26,071,650.00 |
| PSI | NTRD | FFCB | 80616 | FFCB 3.875 | 3.875000 | 10/7/2013 | 50,000,000.00 | 50,781,745.72 | 52,143,300.00 |
| PSI | NTRD | FFCB | 80619 | FFCB 3.875 | 3.875000 | 10/7/2013 | 25,000,000.00 | 25,410,994.50 | 26,071,650.00 |
| PSI | NTRD | FFCB | 80624 | FFCB 3.875 | 3.875000 | 10/7/2013 | 40,710,000.00 | 41,346,456.41 | 42,455,074.86 |
| PSI | NTRD | FFCB | 80648 | FFCB 3.875 | 3.875000 | 10/7/2013 | 12,133,000.00 | 12,318,511.48 | 12,653,093.18 |
| PSI | NTRD | FFCB | 80649 | FFCB 3.875 | 3.875000 | 10/7/2013 | 24,720,000.00 | 25,098,030.14 | 25,779,647.52 |
| PSI | NTRD | FFCB | 80651 | FFCB 3.875 | 3.875000 | 10/7/2013 | 8,981,000.00 | 9,111,095.54 | 9,365,979.55 |
| PSI | NTRD | FFCB | 87538 | FFCB 1.50 (CALLABLE) | 1.500000 | 8/22/2016 | 25,000,000.00 | 25,000,000.00 | 25,018,425.00 |
| PSI | NTRD | FFCB | 87540 | FFCB 1.50 (CALLABLE) | 1.500000 | 8/22/2016 | 41,165,000.00 | 41,165,000.00 | 41,195,338.61 |
| PSI | NTRD | FFCB | 87577 | FFCB 1.50 (CALLABLE) | 1.500000 | 8/22/2016 | 29,035,000.00 | 29,035,000.00 | 29,056,398.80 |
| PSI | NTRD | FFCB | 87650 | FFCB 1.50 (CALLABLE) | 1.500000 | 9/6/2016 | 25,000,000.00 | 25,000,000.00 | 25,033,150.00 |
| PSI | NTRD | FFCB | 87732 | FFCB 1.47 (CALLABLE) | 1.470000 | 9/12/2016 | 29,250,000.00 | 29,250,000.00 | 29,289,750.75 |
| PSI | NTRD | FFCB | 87733 | FFCB 1.47 (CALLABLE) | 1.470000 | 9/12/2016 | 25,000,000.00 | 25,000,000.00 | 25,033,975.00 |
| PSI | NTRD | FFCB | 87890 | FFCB 1.375 (CALLABLE) | 1.375000 | 9/26/2016 | 25,000,000.00 | 25,000,000.00 | 25,045,800.00 |
| PSI | NTRD | FFCB | 88243 | FFCB 1.47 (CALLABLE) | 1.470000 | 11/14/2016 | 25,000,000.00 | 25,000,000.00 | 25,082,875.00 |
| PSI | NTRD | FFCB | 88280 | FFCB 0.19 | 0.190000 | 12/10/2012 | 50,000,000.00 | 49,998,579.72 | 50,005,350.00 |
| PSI | NTRD | FFCB | 88281 | FFCB 0.19 | 0.190000 | 12/10/2012 | 50,000,000.00 | 49,998,579.72 | 50,005,350.00 |
| PSI | NTRD | FFCB | 88288 | FFCB 0.50 (CALLABLE) | 0.500000 | 11/21/2013 | 45,750,000.00 | 45,750,000.00 | 45,751,692.75 |

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| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|-------|------|----------|-------|----------------------|-----------|------------|---------------|----------------|---------------|
| PSI | NTRD | FFCB | 88289 | FFCB 0.40 | 0.400000 | 11/8/2013 | 37,225,000.00 | 37,225,000.00 | 37,294,834.10 |
| PSI | NTRD | FFCB | 88320 | FFCB 1.50 (CALLABLE) | 1.500000 | 11/23/2016 | 37,000,000.00 | 37,000,000.00 | 37,067,118.00 |
| PSI | NTRD | FFCB | 88321 | FFCB 1.50 (CALLABLE) | 1.500000 | 11/23/2016 | 25,000,000.00 | 25,000,000.00 | 25,045,350.00 |
| PSI | NTRD | FFCB | 88322 | FFCB 1.50 (CALLABLE) | 1.500000 | 11/23/2016 | 25,000,000.00 | 25,000,000.00 | 25,045,350.00 |
| PSI | NTRD | FFCB | 88384 | FFCB 1.51 (CALLABLE) | 1.510000 | 11/28/2016 | 50,000,000.00 | 49,974,055.83 | 50,177,400.00 |
| PSI | NTRD | FFCB | 88487 | FFCB 1.51 (CALLABLE) | 1.510000 | 11/28/2016 | 19,281,000.00 | 19,281,000.00 | 19,349,408.99 |
| PSI | NTRD | FFCB | 88558 | FFCB 1.50 (CALLABLE) | 1.500000 | 12/12/2016 | 16,355,000.00 | 16,355,000.00 | 16,430,331.13 |
| PSI | NTRD | FFCB | 88775 | FFCB 1.44 (CALLABLE) | 1.440000 | 1/3/2017 | 25,000,000.00 | 24,989,164.75 | 25,124,450.00 |
| PSI | NTRD | FFCB | 88776 | FFCB 1.44 (CALLABLE) | 1.440000 | 1/3/2017 | 25,000,000.00 | 24,977,887.25 | 25,124,450.00 |
| PSI | NTRD | FFCB | 88777 | FFCB 1.44 (CALLABLE) | 1.440000 | 1/3/2017 | 21,250,000.00 | 21,226,505.20 | 21,355,782.50 |
| PSI | NTRD | FFCB | 89418 | FFCB 1.26 (CALLABLE) | 1.260000 | 3/1/2017 | 50,000,000.00 | 50,000,000.00 | 50,217,650.00 |
| PSI | NTRD | FFCB | 89713 | FFCB 1.36 (CALLABLE) | 1.360000 | 4/4/2017 | 25,000,000.00 | 25,000,000.00 | 25,166,500.00 |
| PSI | NTRD | FFCB | 89714 | FFCB 1.36 (CALLABLE) | 1.360000 | 4/4/2017 | 50,000,000.00 | 50,000,000.00 | 50,333,000.00 |
| PSI | NTRD | FFCB | 89715 | FFCB 1.36 (CALLABLE) | 1.360000 | 4/4/2017 | 25,000,000.00 | 25,000,000.00 | 25,166,500.00 |
| PSI | NTRD | FFCB | 89730 | FFCB 1.17 (CALLABLE) | 1.170000 | 2/21/2017 | 29,100,000.00 | 29,079,653.63 | 29,234,121.90 |
| PSI | NTRD | FFCB | 89808 | FFCB 0.30 | 0.300000 | 2/21/2014 | 50,000,000.00 | 49,960,955.70 | 50,018,550.00 |
| PSI | NTRD | FFCB | 89809 | FFCB 0.30 | 0.300000 | 2/21/2014 | 20,110,000.00 | 20,094,296.38 | 20,117,460.81 |
| PSI | NTRD | FFCB | 89818 | FFCB 1.35 (CALLABLE) | 1.350000 | 4/10/2017 | 12,450,000.00 | 12,450,000.00 | 12,525,222.90 |
| PSI | NTRD | FFCB | 89824 | FFCB 0.25 | 0.250000 | 8/19/2013 | 50,000,000.00 | 49,984,556.45 | 50,008,350.00 |
| PSI | NTRD | FFCB | 89825 | FFCB 0.25 | 0.250000 | 8/19/2013 | 50,000,000.00 | 49,984,556.45 | 50,008,350.00 |
| PSI | NTRD | FFCB | 89826 | FFCB 0.25 | 0.250000 | 8/19/2013 | 7,221,000.00 | 7,218,769.64 | 7,222,205.91 |
| PSI | NTRD | FFCB | 89905 | FFCB 1.22 (CALLABLE) | 1.220000 | 4/18/2017 | 25,000,000.00 | 24,976,437.57 | 25,130,525.00 |
| PSI | NTRD | FFCB | 89927 | FFCB 1.22 (CALLABLE) | 1.220000 | 4/18/2017 | 50,000,000.00 | 50,000,000.00 | 50,261,050.00 |
| PSI | NTRD | FFCB | 89982 | FFCB 1.20 (CALLABLE) | 1.200000 | 4/25/2017 | 13,320,000.00 | 13,307,387.97 | 13,382,151.12 |
| PSI | NTRD | FFCB | 90027 | FFCB 1.23 (CALLABLE) | 1.230000 | 5/2/2017 | 48,295,000.00 | 48,295,000.00 | 48,502,813.39 |
| PSI | NTRD | FFCB | 90054 | FFCB 1.23 (CALLABLE) | 1.230000 | 5/2/2017 | 25,000,000.00 | 25,000,000.00 | 25,107,575.00 |
| PSI | NTRD | FFCB | 90055 | FFCB 1.23 (CALLABLE) | 1.230000 | 5/2/2017 | 15,100,000.00 | 15,100,000.00 | 15,164,975.30 |
| PSI | NTRD | FFCB | 90100 | FFCB 1.15 (CALLABLE) | 1.150000 | 5/15/2017 | 17,500,000.00 | 17,485,396.38 | 17,505,547.50 |
| PSI | NTRD | FFCB | 90216 | FFCB 1.22 (CALLABLE) | 1.220000 | 8/14/2017 | 20,350,000.00 | 20,340,187.82 | 20,355,942.20 |
| PSI | NTRD | FFCB | 90217 | FFCB 1.15 (CALLABLE) | 1.150000 | 5/30/2017 | 21,375,000.00 | 21,354,362.47 | 21,449,363.63 |
| PSI | NTRD | FFCB | 90289 | FFCB 1.10 (CALLABLE) | 1.100000 | 6/12/2017 | 25,000,000.00 | 24,975,684.56 | 25,017,600.00 |
| PSI | NTRD | FFCB | 90311 | FFCB 1.10 (CALLABLE) | 1.100000 | 6/12/2017 | 25,000,000.00 | 24,969,605.70 | 25,017,600.00 |
| PSI | NTRD | FFCB | 90347 | FFCB 1.10 (CALLABLE) | 1.100000 | 6/20/2017 | 25,000,000.00 | 24,987,787.51 | 25,098,450.00 |
| PSI | NTRD | FFCB | 90348 | FFCB 1.10 (CALLABLE) | 1.100000 | 6/20/2017 | 25,000,000.00 | 24,963,362.54 | 25,098,450.00 |

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| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|-------|------|----------|-------------------|----------------------|-----------|------------|-------------------------|-------------------------|-------------------------|
| PSI | NTRD | FFCB | 90349 | FFCB 1.10 (CALLABLE) | 1.100000 | 6/20/2017 | 20,625,000.00 | 20,594,774.10 | 20,706,221.25 |
| PSI | NTRD | FFCB | 90387 | FFCB 0.95 (CALLABLE) | 0.950000 | 12/12/2016 | 36,500,000.00 | 36,464,480.46 | 36,521,827.00 |
| PSI | NTRD | FFCB | 90388 | FFCB 1.10 (CALLABLE) | 1.100000 | 6/12/2017 | 50,000,000.00 | 49,975,604.40 | 50,035,200.00 |
| PSI | NTRD | FFCB | 90389 | FFCB 1.10 (CALLABLE) | 1.100000 | 6/12/2017 | 39,515,000.00 | 39,495,720.15 | 39,542,818.56 |
| PSI | NTRD | FFCB | 90390 | FFCB 1.10 (CALLABLE) | 1.100000 | 6/12/2017 | 22,425,000.00 | 22,409,682.00 | 22,440,787.20 |
| PSI | NTRD | FFCB | 90402 | FFCB 1.30 (CALLABLE) | 1.300000 | 12/18/2017 | 29,090,000.00 | 29,090,000.00 | 29,112,864.74 |
| PSI | NTRD | FFCB | 90403 | FFCB 1.03 (CALLABLE) | 1.030000 | 3/27/2017 | 30,000,000.00 | 30,000,000.00 | 30,021,690.00 |
| PSI | NTRD | FFCB | 90417 | FFCB 1.10 (CALLABLE) | 1.100000 | 6/12/2017 | 33,250,000.00 | 33,235,375.12 | 33,273,408.00 |
| PSI | NTRD | FFCB | 90418 | FFCB 1.03 (CALLABLE) | 1.030000 | 3/27/2017 | 13,900,000.00 | 13,900,000.00 | 13,910,049.70 |
| PSI | NTRD | FFCB | 90481 | FFCB 0.36 (CALLABLE) | 0.360000 | 6/25/2014 | 29,800,000.00 | 29,778,577.39 | 29,840,736.60 |
| PSI | NTRD | FFCB | 90482 | FFCB 0.37 (CALLABLE) | 0.370000 | 6/11/2014 | 50,000,000.00 | 49,995,211.57 | 50,037,950.00 |
| PSI | NTRD | FFCB | 90507 | FFCB 0.99 (CALLABLE) | 0.990000 | 12/19/2016 | 50,000,000.00 | 49,975,504.90 | 50,034,700.00 |
| PSI | NTRD | FFCB | 90520 | FFCB 0.55 (CALLABLE) | 0.550000 | 7/9/2015 | 33,250,000.00 | 33,250,000.00 | 33,359,658.50 |
| PSI | NTRD | FFCB | 90541 | FFCB 0.37 (CALLABLE) | 0.370000 | 6/11/2014 | 38,475,000.00 | 38,471,315.30 | 38,504,202.53 |
| PSI | NTRD | FFCB | 90638 | FFCB 1.10 (CALLABLE) | 1.100000 | 10/16/2017 | 13,895,000.00 | 13,895,000.00 | 13,892,248.79 |
| PSI | NTRD | FFCB | 90708 | FFCB 0.97 (CALLABLE) | 0.970000 | 7/24/2017 | 35,120,000.00 | 35,109,638.68 | 35,141,282.72 |
| | | | FFCB Total | | | | 2,220,106,000.00 | 2,223,915,740.25 | 2,236,893,498.43 |
| PSI | NTRD | FHLB | 77217 | FHLB 3.625 | 3.625000 | 5/29/2013 | 50,000,000.00 | 49,980,089.18 | 51,402,900.00 |
| PSI | NTRD | FHLB | 80007 | FHLB 4.875 | 4.875000 | 12/13/2013 | 24,715,000.00 | 25,300,250.50 | 26,266,607.70 |
| PSI | NTRD | FHLB | 80034 | FHLB 4.875 | 4.875000 | 12/13/2013 | 4,000,000.00 | 4,094,728.29 | 4,251,120.00 |
| PSI | NTRD | FHLB | 80065 | FHLB 2.45 | 2.450000 | 8/13/2012 | 25,000,000.00 | 25,000,000.00 | 25,019,075.00 |
| PSI | NTRD | FHLB | 80078 | FHLB 3.875 | 3.875000 | 3/8/2013 | 11,000,000.00 | 11,082,619.90 | 11,241,362.00 |
| PSI | NTRD | FHLB | 80105 | FHLB 5.25 | 5.250000 | 9/13/2013 | 28,750,000.00 | 29,547,245.95 | 30,342,031.25 |
| PSI | NTRD | FHLB | 80157 | FHLB 2.50 | 2.500000 | 2/19/2013 | 17,055,000.00 | 17,057,606.34 | 17,268,920.87 |
| PSI | NTRD | FHLB | 80160 | FHLB 4.37 | 4.370000 | 4/24/2013 | 25,000,000.00 | 25,313,650.30 | 25,736,250.00 |
| PSI | NTRD | FHLB | 80447 | FHLB 4.37 | 4.370000 | 4/24/2013 | 25,000,000.00 | 25,347,038.46 | 25,736,250.00 |
| PSI | NTRD | FHLB | 80455 | FHLB 3.625 | 3.625000 | 10/18/2013 | 25,000,000.00 | 25,313,157.47 | 26,013,475.00 |
| PSI | NTRD | FHLB | 80456 | FHLB 4.37 | 4.370000 | 4/24/2013 | 18,945,000.00 | 19,202,511.13 | 19,502,930.25 |
| PSI | NTRD | FHLB | 80584 | FHLB 4.37 | 4.370000 | 4/24/2013 | 45,555,000.00 | 46,223,774.63 | 46,896,594.75 |
| PSI | NTRD | FHLB | 81349 | FHLB 3.20 (CALLABLE) | 3.200000 | 8/14/2014 | 28,795,000.00 | 28,861,667.99 | 28,821,376.22 |
| PSI | NTRD | FHLB | 84117 | FHLB 2.375 | 2.375000 | 3/14/2014 | 39,775,000.00 | 40,211,708.43 | 41,114,184.48 |
| PSI | NTRD | FHLB | 84123 | FHLB 2.875 | 2.875000 | 6/12/2015 | 19,045,000.00 | 19,391,556.50 | 20,362,761.64 |
| PSI | NTRD | FHLB | 84139 | FHLB 3.25 | 3.250000 | 9/12/2014 | 43,530,000.00 | 44,717,221.98 | 46,199,259.60 |

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|-------|------|----------|-------|-----------------------|-----------|------------|---------------|----------------|---------------|
| PSI | NTRD | FHLB | 84140 | FHLB 2.375 | 2.375000 | 3/14/2014 | 13,000,000.00 | 13,149,098.01 | 13,437,697.00 |
| PSI | NTRD | FHLB | 84142 | FHLB 2.75 | 2.750000 | 3/13/2015 | 50,000,000.00 | 50,929,844.59 | 53,047,250.00 |
| PSI | NTRD | FHLB | 84143 | FHLB 2.75 | 2.750000 | 3/13/2015 | 9,160,000.00 | 9,330,347.53 | 9,718,256.20 |
| PSI | NTRD | FHLB | 84160 | FHLB 2.50 | 2.500000 | 6/13/2014 | 50,000,000.00 | 50,731,898.27 | 52,037,000.00 |
| PSI | NTRD | FHLB | 85186 | FHLB 1.75 | 1.750000 | 9/11/2015 | 25,000,000.00 | 25,330,292.16 | 25,903,775.00 |
| PSI | NTRD | FHLB | 85188 | FHLB 1.63 | 1.630000 | 8/20/2015 | 50,000,000.00 | 50,520,418.05 | 51,852,750.00 |
| PSI | NTRD | FHLB | 87591 | FHLB 1.50 (CALLABLE) | 1.500000 | 8/24/2016 | 25,000,000.00 | 25,000,000.00 | 25,019,075.00 |
| PSI | NTRD | FHLB | 87602 | FHLB 1.50 (CALLABLE) | 1.500000 | 8/24/2016 | 25,000,000.00 | 25,000,000.00 | 25,019,075.00 |
| PSI | NTRD | FHLB | 89313 | FHLB 1.24 (CALLABLE) | 1.240000 | 3/7/2017 | 50,000,000.00 | 49,954,025.19 | 50,050,650.00 |
| PSI | NTRD | FHLB | 89314 | FHLB 1.24 (CALLABLE) | 1.240000 | 3/7/2017 | 50,000,000.00 | 49,954,000.00 | 50,050,650.00 |
| PSI | NTRD | FHLB | 89328 | FHLB 1.24 (CALLABLE) | 1.240000 | 3/14/2017 | 50,000,000.00 | 49,953,833.52 | 50,063,700.00 |
| PSI | NTRD | FHLB | 89419 | FHLB 1.24 (CALLABLE) | 1.240000 | 3/14/2017 | 38,225,000.00 | 38,180,882.15 | 38,273,698.65 |
| PSI | NTRD | FHLB | 89731 | FHLB 1.05 (CALLABLE) | 1.050000 | 2/23/2017 | 45,975,000.00 | 45,670,667.61 | 45,979,873.35 |
| PSI | NTRD | FHLB | 89733 | FHLB 0.24 | 0.240000 | 4/4/2013 | 50,000,000.00 | 50,000,000.00 | 50,003,350.00 |
| PSI | NTRD | FHLB | 89734 | FHLB 0.24 | 0.240000 | 4/4/2013 | 37,000,000.00 | 37,000,000.00 | 37,002,479.00 |
| PSI | NTRD | FHLB | 89787 | FHLB 0.20 | 0.200000 | 5/10/2013 | 50,000,000.00 | 49,979,526.52 | 49,988,400.00 |
| PSI | NTRD | FHLB | 89788 | FHLB 0.20 | 0.200000 | 5/10/2013 | 50,000,000.00 | 49,979,526.52 | 49,988,400.00 |
| PSI | NTRD | FHLB | 89789 | FHLB 0.20 | 0.200000 | 5/10/2013 | 28,000,000.00 | 27,988,534.85 | 27,993,504.00 |
| PSI | NTRD | FHLB | 89858 | FHLB 1.375 (CALLABLE) | 1.375000 | 4/26/2017 | 12,000,000.00 | 12,000,000.00 | 12,026,280.00 |
| PSI | NTRD | FHLB | 89933 | FHLB 1.00 | 1.000000 | 3/10/2017 | 45,000,000.00 | 44,919,009.58 | 45,284,400.00 |
| PSI | NTRD | FHLB | 89941 | FHLB 1.35 (CALLABLE) | 1.350000 | 10/25/2017 | 50,000,000.00 | 50,000,000.00 | 50,085,750.00 |
| PSI | NTRD | FHLB | 90095 | FHLB 1.24 (CALLABLE) | 1.240000 | 5/22/2017 | 50,000,000.00 | 50,000,000.00 | 50,024,150.00 |
| PSI | NTRD | FHLB | 90101 | FHLB 1.17 (CALLABLE) | 1.170000 | 5/30/2017 | 22,500,000.00 | 22,461,983.50 | 22,511,092.50 |
| PSI | NTRD | FHLB | 90150 | FHLB 1.37 (CALLABLE) | 1.370000 | 12/5/2017 | 32,745,000.00 | 32,729,068.24 | 32,774,405.01 |
| PSI | NTRD | FHLB | 90479 | FHLB 0.375 | 0.375000 | 6/12/2014 | 50,000,000.00 | 50,000,000.00 | 50,061,100.00 |
| PSI | NTRD | FHLB | 90480 | FHLB 0.375 | 0.375000 | 6/12/2014 | 50,000,000.00 | 50,000,000.00 | 50,061,100.00 |
| PSI | NTRD | FHLB | 90484 | FHLB 1.125 (CALLABLE) | 1.125000 | 7/5/2017 | 24,500,000.00 | 24,500,000.00 | 24,520,163.50 |
| PSI | NTRD | FHLB | 90487 | FHLB 1.10 (CALLABLE) | 1.100000 | 7/10/2017 | 26,600,000.00 | 26,580,290.36 | 26,662,164.20 |
| PSI | NTRD | FHLB | 90488 | FHLB 1.10 (CALLABLE) | 1.100000 | 7/10/2017 | 29,725,000.00 | 29,702,974.85 | 29,794,467.33 |
| PSI | NTRD | FHLB | 90505 | FHLB 0.40 (CALLABLE) | 0.400000 | 8/22/2014 | 50,000,000.00 | 49,997,605.23 | 50,001,100.00 |
| PSI | NTRD | FHLB | 90506 | FHLB 0.40 (CALLABLE) | 0.400000 | 8/22/2014 | 46,350,000.00 | 46,347,780.05 | 46,351,019.70 |
| PSI | NTRD | FHLB | 90527 | FHLB 0.375 | 0.375000 | 6/12/2014 | 50,000,000.00 | 49,995,231.42 | 50,061,100.00 |
| PSI | NTRD | FHLB | 90723 | FHLB 0.20 | 0.200000 | 9/6/2012 | 50,000,000.00 | 50,004,285.71 | 50,001,950.00 |
| PSI | NTRD | FHLB | 90731 | FHLB 0.20 | 0.200000 | 9/6/2012 | 50,000,000.00 | 50,004,285.71 | 50,001,950.00 |

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

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|-------------------|------|----------|-------|------------------------|-----------|------------|------------------|------------------|------------------|
| FHLB Total | | | | | | | 1,766,945,000.00 | 1,774,540,236.67 | 1,791,826,874.20 |
| PSI | NTRD | FHLD | 90725 | FHLB D/N | 0.110000 | 10/24/2012 | 50,000,000.00 | 49,987,166.67 | 49,988,350.00 |
| PSI | NTRD | FHLD | 90726 | FHLB D/N | 0.110000 | 10/24/2012 | 50,000,000.00 | 49,987,166.67 | 49,988,350.00 |
| PSI | NTRD | FHLD | 90727 | FHLB D/N | 0.110000 | 9/24/2012 | 50,000,000.00 | 49,991,750.00 | 49,994,000.00 |
| PSI | NTRD | FHLD | 90728 | FHLB D/N | 0.110000 | 9/24/2012 | 50,000,000.00 | 49,991,750.00 | 49,994,000.00 |
| PSI | NTRD | FHLD | 90730 | FHLB D/N | 0.109974 | 9/26/2012 | 25,000,000.00 | 24,995,723.23 | 24,996,900.00 |
| FHLD Total | | | | | | | 225,000,000.00 | 224,953,556.57 | 224,961,600.00 |
| PSI | NTRD | FHLM | 80483 | FHLMC 4.00 | 4.000000 | 2/14/2013 | 16,800,000.00 | 16,945,472.76 | 17,130,388.80 |
| PSI | NTRD | FHLM | 80633 | FHLMC 5.00 | 5.000000 | 1/30/2014 | 7,054,000.00 | 7,301,242.05 | 7,552,209.91 |
| PSI | NTRD | FHLM | 84124 | FHLMC 4.125 | 4.125000 | 9/27/2013 | 25,000,000.00 | 25,772,100.42 | 26,125,200.00 |
| PSI | NTRD | FHLM | 84154 | FHLMC 4.50 | 4.500000 | 1/15/2014 | 50,000,000.00 | 52,130,255.98 | 53,057,650.00 |
| PSI | NTRD | FHLM | 84872 | FHLMC 1.75 | 1.750000 | 9/10/2015 | 25,000,000.00 | 25,097,249.86 | 26,022,350.00 |
| PSI | NTRD | FHLM | 87541 | FHLMC 1.50 (CALLABLE) | 1.500000 | 8/24/2016 | 32,500,000.00 | 32,494,705.82 | 32,524,667.50 |
| PSI | NTRD | FHLM | 87965 | FHLMC 1.50 (CALLABLE) | 1.500000 | 9/21/2016 | 25,000,000.00 | 25,000,000.00 | 25,036,200.00 |
| PSI | NTRD | FHLM | 88291 | FHLMC 0.90 (CALLABLE) | 0.900000 | 2/27/2015 | 50,000,000.00 | 50,000,000.00 | 50,083,900.00 |
| PSI | NTRD | FHLM | 88341 | FHLMC 1.60 (CALLABLE) | 1.600000 | 12/7/2016 | 50,000,000.00 | 50,000,000.00 | 50,197,300.00 |
| PSI | NTRD | FHLM | 88385 | FHLMC 1.625 (CALLABLE) | 1.625000 | 12/5/2016 | 50,000,000.00 | 49,978,284.07 | 50,206,150.00 |
| PSI | NTRD | FHLM | 88413 | FHLMC 1.625 (CALLABLE) | 1.625000 | 12/5/2016 | 25,000,000.00 | 25,000,000.00 | 25,103,075.00 |
| PSI | NTRD | FHLM | 88533 | FHLMC 1.25 (CALLABLE) | 1.250000 | 5/23/2016 | 14,000,000.00 | 14,000,000.00 | 14,036,890.00 |
| PSI | NTRD | FHLM | 88582 | FHLMC 1.50 (CALLABLE) | 1.500000 | 12/28/2016 | 50,000,000.00 | 50,000,000.00 | 50,235,250.00 |
| PSI | NTRD | FHLM | 88732 | FHLMC 1.50 (CALLABLE) | 1.500000 | 1/18/2017 | 15,000,000.00 | 15,000,000.00 | 15,076,740.00 |
| PSI | NTRD | FHLM | 88976 | FHLMC 1.70 (CALLABLE) | 1.700000 | 11/2/2016 | 50,000,000.00 | 50,307,700.85 | 50,154,050.00 |
| PSI | NTRD | FHLM | 88977 | FHLMC 1.70 (CALLABLE) | 1.700000 | 11/2/2016 | 50,000,000.00 | 50,307,700.85 | 50,154,050.00 |
| PSI | NTRD | FHLM | 89583 | FHLMC 1.50 (CALLABLE) | 1.500000 | 4/5/2017 | 50,000,000.00 | 50,000,000.00 | 50,449,850.00 |
| PSI | NTRD | FHLM | 89607 | FHLMC 1.50 (CALLABLE) | 1.500000 | 4/12/2017 | 50,000,000.00 | 50,000,000.00 | 50,427,750.00 |
| PSI | NTRD | FHLM | 89611 | FHLMC 1.45 (CALLABLE) | 1.450000 | 4/17/2017 | 50,000,000.00 | 49,929,353.78 | 50,460,250.00 |
| PSI | NTRD | FHLM | 89695 | FHLMC 1.45 (CALLABLE) | 1.450000 | 4/17/2017 | 16,150,000.00 | 16,150,000.00 | 16,298,660.75 |
| PSI | NTRD | FHLM | 89727 | FHLMC 1.20 (CALLABLE) | 1.200000 | 3/6/2017 | 50,000,000.00 | 49,976,681.49 | 50,534,000.00 |
| PSI | NTRD | FHLM | 89790 | FHLMC 1.21 (CALLABLE) | 1.210000 | 3/28/2017 | 50,000,000.00 | 49,953,142.23 | 50,173,700.00 |
| PSI | NTRD | FHLM | 89791 | FHLMC 1.21 (CALLABLE) | 1.210000 | 3/28/2017 | 33,255,000.00 | 33,223,834.90 | 33,370,527.87 |
| PSI | NTRD | FHLM | 89810 | FHLMC 0.375 | 0.375000 | 11/27/2013 | 50,000,000.00 | 50,028,293.48 | 50,078,450.00 |
| PSI | NTRD | FHLM | 89811 | FHLMC 0.375 | 0.375000 | 11/27/2013 | 50,000,000.00 | 50,028,293.48 | 50,078,450.00 |

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

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|-------------------|------|----------|-------|------------------------|-----------|------------|-------------------------|-------------------------|-------------------------|
| PSI | NTRD | FHLM | 90044 | FHLMC 1.25 (CALLABLE) | 1.250000 | 5/15/2017 | 50,000,000.00 | 49,976,067.91 | 50,216,300.00 |
| PSI | NTRD | FHLM | 90056 | FHLMC 1.35 (CALLABLE) | 1.350000 | 11/21/2017 | 25,000,000.00 | 24,987,947.76 | 24,992,050.00 |
| PSI | NTRD | FHLM | 90063 | FHLMC 1.20 (CALLABLE) | 1.200000 | 5/24/2017 | 25,000,000.00 | 24,993,986.17 | 25,089,725.00 |
| PSI | NTRD | FHLM | 90072 | FHLMC 1.25 (CALLABLE) | 1.250000 | 5/15/2017 | 21,870,000.00 | 21,870,000.00 | 21,964,609.62 |
| PSI | NTRD | FHLM | 90073 | FHLMC 1.20 (CALLABLE) | 1.200000 | 5/24/2017 | 25,000,000.00 | 24,993,982.88 | 25,086,825.00 |
| PSI | NTRD | FHLM | 90074 | FHLMC 1.20 (CALLABLE) | 1.200000 | 5/30/2017 | 50,000,000.00 | 49,987,931.27 | 50,186,850.00 |
| PSI | NTRD | FHLM | 90075 | FHLMC 1.23 (CALLABLE) | 1.230000 | 5/30/2017 | 50,000,000.00 | 50,000,000.00 | 50,163,300.00 |
| PSI | NTRD | FHLM | 90076 | FHLMC 1.23 (CALLABLE) | 1.230000 | 5/30/2017 | 50,000,000.00 | 50,000,000.00 | 50,180,950.00 |
| PSI | NTRD | FHLM | 90140 | FHLMC 1.25 (CALLABLE) | 1.250000 | 5/15/2017 | 44,005,000.00 | 43,983,925.82 | 44,195,365.63 |
| PSI | NTRD | FHLM | 90141 | FHLMC 1.27 (CALLABLE) | 1.270000 | 6/13/2017 | 50,000,000.00 | 50,000,000.00 | 50,129,800.00 |
| PSI | NTRD | FHLM | 90142 | FHLMC 1.26 (CALLABLE) | 1.260000 | 6/13/2017 | 50,000,000.00 | 50,000,000.00 | 50,129,750.00 |
| PSI | NTRD | FHLM | 90169 | FHLMC 1.25 (CALLABLE) | 1.250000 | 6/14/2017 | 11,650,000.00 | 11,644,328.12 | 11,706,106.40 |
| PSI | NTRD | FHLM | 90218 | FHLMC 1.26 (CALLABLE) | 1.260000 | 6/14/2017 | 50,000,000.00 | 50,000,000.00 | 50,157,700.00 |
| PSI | NTRD | FHLM | 90231 | FHLMC 1.27 (CALLABLE) | 1.270000 | 6/19/2017 | 50,000,000.00 | 50,000,000.00 | 50,152,000.00 |
| PSI | NTRD | FHLM | 90240 | FHLMC 1.25 (CALLABLE) | 1.250000 | 6/14/2017 | 25,000,000.00 | 25,000,000.00 | 25,120,400.00 |
| PSI | NTRD | FHLM | 90251 | FHLMC 1.25 (CALLABLE) | 1.250000 | 6/14/2017 | 18,945,000.00 | 18,945,000.00 | 19,036,239.12 |
| PSI | NTRD | FHLM | 90419 | FHLMC 1.125 (CALLABLE) | 1.125000 | 6/28/2017 | 50,000,000.00 | 50,000,000.00 | 50,229,350.00 |
| PSI | NTRD | FHLM | 90433 | FHLMC 1.10 (CALLABLE) | 1.100000 | 7/3/2017 | 50,000,000.00 | 50,000,000.00 | 50,172,700.00 |
| PSI | NTRD | FHLM | 90434 | FHLMC 1.125 (CALLABLE) | 1.125000 | 7/5/2017 | 50,000,000.00 | 49,987,705.03 | 50,231,000.00 |
| PSI | NTRD | FHLM | 90439 | FHLMC 1.15 (CALLABLE) | 1.150000 | 7/12/2017 | 50,000,000.00 | 50,000,000.00 | 50,209,350.00 |
| PSI | NTRD | FHLM | 90440 | FHLMC 1.125 (CALLABLE) | 1.125000 | 7/5/2017 | 50,000,000.00 | 50,000,000.00 | 50,211,000.00 |
| PSI | NTRD | FHLM | 90451 | FHLMC 1.125 (CALLABLE) | 1.125000 | 7/3/2017 | 50,000,000.00 | 50,000,000.00 | 50,230,500.00 |
| PSI | NTRD | FHLM | 90452 | FHLMC 1.125 (CALLABLE) | 1.125000 | 7/3/2017 | 50,000,000.00 | 50,000,000.00 | 50,230,500.00 |
| PSI | NTRD | FHLM | 90453 | FHLMC 1.14 (CALLABLE) | 1.140000 | 7/5/2017 | 50,000,000.00 | 50,000,000.00 | 50,240,950.00 |
| PSI | NTRD | FHLM | 90454 | FHLMC 1.14 (CALLABLE) | 1.140000 | 7/3/2017 | 50,000,000.00 | 50,000,000.00 | 50,240,400.00 |
| PSI | NTRD | FHLM | 90467 | FHLMC 1.125 (CALLABLE) | 1.125000 | 7/5/2017 | 25,950,000.00 | 25,950,000.00 | 26,035,064.10 |
| PSI | NTRD | FHLM | 90478 | FHLMC 1.125 (CALLABLE) | 1.125000 | 7/5/2017 | 50,000,000.00 | 50,000,000.00 | 50,184,050.00 |
| PSI | NTRD | FHLM | 90483 | FHLMC 1.15 (CALLABLE) | 1.150000 | 6/7/2017 | 29,000,000.00 | 29,000,000.00 | 29,094,337.00 |
| PSI | NTRD | FHLM | 90485 | FHLMC 1.125 (CALLABLE) | 1.125000 | 7/17/2017 | 50,000,000.00 | 50,000,000.00 | 50,207,000.00 |
| PSI | NTRD | FHLM | 90489 | FHLMC 1.15 (CALLABLE) | 1.150000 | 7/18/2017 | 50,000,000.00 | 50,000,000.00 | 49,980,500.00 |
| PSI | NTRD | FHLM | 90571 | FHLMC 1.125 (CALLABLE) | 1.125000 | 7/24/2017 | 47,250,000.00 | 47,238,232.81 | 47,433,660.75 |
| PSI | NTRD | FHLM | 90572 | FHLMC 1.125 (CALLABLE) | 1.125000 | 7/24/2017 | 22,150,000.00 | 22,142,277.24 | 22,236,097.05 |
| FHLM Total | | | | | | | 2,255,579,000.00 | 2,259,325,697.03 | 2,270,242,139.50 |

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

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|-------|------|----------|-------|-----------------------|-----------|------------|---------------|----------------|---------------|
| PSI | NTRD | FNMA | 84116 | FNMA 2.875 | 2.875000 | 12/11/2013 | 50,000,000.00 | 50,927,262.24 | 51,796,800.00 |
| PSI | NTRD | FNMA | 84157 | FNMA 2.75 | 2.750000 | 2/5/2014 | 50,000,000.00 | 50,916,142.26 | 51,922,000.00 |
| PSI | NTRD | FNMA | 84158 | FNMA 2.75 | 2.750000 | 2/5/2014 | 50,000,000.00 | 50,916,142.26 | 51,922,000.00 |
| PSI | NTRD | FNMA | 84386 | FNMA 2.15 (CALLABLE) | 2.150000 | 8/4/2015 | 25,000,000.00 | 25,000,000.00 | 26,390,275.00 |
| PSI | NTRD | FNMA | 84663 | FNMA 1.875 (CALLABLE) | 1.875000 | 9/9/2015 | 25,000,000.00 | 24,980,592.83 | 26,031,425.00 |
| PSI | NTRD | FNMA | 84873 | FNMA 2.375 | 2.375000 | 7/28/2015 | 25,000,000.00 | 25,569,607.08 | 26,460,125.00 |
| PSI | NTRD | FNMA | 85094 | FNMA 1.625 | 1.625000 | 10/26/2015 | 35,000,000.00 | 35,168,510.90 | 36,409,380.00 |
| PSI | NTRD | FNMA | 85146 | FNMA 1.625 (CALLABLE) | 1.625000 | 11/12/2015 | 25,000,000.00 | 24,940,855.73 | 25,895,525.00 |
| PSI | NTRD | FNMA | 87406 | FNMA 2.10 (CALLABLE) | 2.100000 | 8/15/2016 | 15,450,000.00 | 15,446,881.67 | 15,460,104.30 |
| PSI | NTRD | FNMA | 87888 | FNMA 1.35 (CALLABLE) | 1.350000 | 9/20/2016 | 20,120,000.00 | 20,120,000.00 | 20,149,013.04 |
| PSI | NTRD | FNMA | 87969 | FNMA 1.45 (CALLABLE) | 1.450000 | 10/3/2016 | 25,000,000.00 | 24,979,146.14 | 25,050,775.00 |
| PSI | NTRD | FNMA | 88339 | FNMA 1.60 (CALLABLE) | 1.600000 | 11/21/2016 | 25,000,000.00 | 25,000,000.00 | 25,082,325.00 |
| PSI | NTRD | FNMA | 88375 | FNMA 1.60 (CALLABLE) | 1.600000 | 11/21/2016 | 46,100,000.00 | 46,100,000.00 | 46,251,807.30 |
| PSI | NTRD | FNMA | 88376 | FNMA 1.55 (CALLABLE) | 1.550000 | 11/16/2016 | 18,000,000.00 | 17,996,125.21 | 18,056,070.00 |
| PSI | NTRD | FNMA | 88389 | FNMA 1.45 (CALLABLE) | 1.450000 | 10/3/2016 | 50,000,000.00 | 49,871,712.84 | 50,101,550.00 |
| PSI | NTRD | FNMA | 88414 | FNMA 1.65 (CALLABLE) | 1.650000 | 12/7/2016 | 50,000,000.00 | 50,000,000.00 | 50,207,100.00 |
| PSI | NTRD | FNMA | 88490 | FNMA 1.80 (CALLABLE) | 1.800000 | 6/19/2017 | 10,800,000.00 | 10,800,000.00 | 10,849,302.00 |
| PSI | NTRD | FNMA | 88510 | FNMA 1.50 (CALLABLE) | 1.500000 | 12/6/2016 | 12,197,000.00 | 12,197,000.00 | 12,242,933.90 |
| PSI | NTRD | FNMA | 88514 | FNMA 1.50 (CALLABLE) | 1.500000 | 12/14/2016 | 48,550,000.00 | 48,487,230.99 | 48,748,860.80 |
| PSI | NTRD | FNMA | 88531 | FNMA 1.45 (CALLABLE) | 1.450000 | 10/3/2016 | 50,000,000.00 | 50,000,000.00 | 50,101,550.00 |
| PSI | NTRD | FNMA | 88532 | FNMA 1.45 (CALLABLE) | 1.450000 | 10/3/2016 | 50,000,000.00 | 50,000,000.00 | 50,101,550.00 |
| PSI | NTRD | FNMA | 88534 | FNMA 1.375 | 1.375000 | 11/15/2016 | 50,000,000.00 | 50,456,896.90 | 51,475,600.00 |
| PSI | NTRD | FNMA | 88535 | FNMA 1.45 (CALLABLE) | 1.450000 | 10/3/2016 | 50,000,000.00 | 50,000,000.00 | 50,101,550.00 |
| PSI | NTRD | FNMA | 88537 | FNMA 1.375 | 1.375000 | 11/15/2016 | 50,000,000.00 | 50,425,626.39 | 51,475,600.00 |
| PSI | NTRD | FNMA | 88579 | FNMA 1.625 (CALLABLE) | 1.625000 | 12/28/2016 | 25,000,000.00 | 25,013,769.16 | 25,126,375.00 |
| PSI | NTRD | FNMA | 88580 | FNMA 1.52 (CALLABLE) | 1.520000 | 12/28/2016 | 50,000,000.00 | 50,000,000.00 | 50,226,800.00 |
| PSI | NTRD | FNMA | 88591 | FNMA 4.875 | 4.875000 | 12/15/2016 | 50,000,000.00 | 57,744,140.98 | 58,875,350.00 |
| PSI | NTRD | FNMA | 88592 | FNMA 4.875 | 4.875000 | 12/15/2016 | 50,000,000.00 | 57,744,140.98 | 58,875,350.00 |
| PSI | NTRD | FNMA | 88593 | FNMA 1.375 | 1.375000 | 11/15/2016 | 50,000,000.00 | 50,317,317.50 | 51,475,600.00 |
| PSI | NTRD | FNMA | 88600 | FNMA 1.375 | 1.375000 | 11/15/2016 | 50,000,000.00 | 50,363,113.61 | 51,475,600.00 |
| PSI | NTRD | FNMA | 88604 | FNMA 1.625 (CALLABLE) | 1.625000 | 12/28/2016 | 23,350,000.00 | 23,362,860.39 | 23,468,034.25 |
| PSI | NTRD | FNMA | 88629 | FNMA 1.55 (CALLABLE) | 1.550000 | 12/28/2016 | 50,000,000.00 | 49,988,984.67 | 50,222,250.00 |
| PSI | NTRD | FNMA | 88656 | FNMA 1.50 (CALLABLE) | 1.500000 | 12/28/2016 | 8,070,000.00 | 8,062,888.51 | 8,108,276.01 |
| PSI | NTRD | FNMA | 88657 | FNMA 1.55 (CALLABLE) | 1.550000 | 11/28/2016 | 24,910,000.00 | 24,920,020.36 | 25,011,259.15 |

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

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|-------|------|----------|-------|-----------------------|-----------|------------|---------------|----------------|---------------|
| PSI | NTRD | FNMA | 88674 | FNMA 1.50 (CALLABLE) | 1.500000 | 12/28/2016 | 22,550,000.00 | 22,550,000.00 | 22,656,954.65 |
| PSI | NTRD | FNMA | 88865 | FNMA 1.55 (CALLABLE) | 1.550000 | 12/28/2016 | 50,000,000.00 | 50,000,000.00 | 50,222,250.00 |
| PSI | NTRD | FNMA | 88983 | FNMA 1.30 (CALLABLE) | 1.300000 | 1/30/2017 | 34,000,000.00 | 34,000,000.00 | 34,165,410.00 |
| PSI | NTRD | FNMA | 89018 | FNMA 1.30 (CALLABLE) | 1.300000 | 1/30/2017 | 25,000,000.00 | 25,000,000.00 | 25,121,625.00 |
| PSI | NTRD | FNMA | 89019 | FNMA 1.30 (CALLABLE) | 1.300000 | 1/30/2017 | 25,000,000.00 | 25,000,000.00 | 25,121,625.00 |
| PSI | NTRD | FNMA | 89020 | FNMA 1.40 (CALLABLE) | 1.400000 | 8/1/2017 | 25,000,000.00 | 24,988,632.97 | 25,106,525.00 |
| PSI | NTRD | FNMA | 89021 | FNMA 1.30 (CALLABLE) | 1.300000 | 2/8/2017 | 50,000,000.00 | 49,972,873.56 | 50,244,700.00 |
| PSI | NTRD | FNMA | 89057 | FNMA 1.375 (CALLABLE) | 1.375000 | 1/30/2017 | 50,000,000.00 | 50,000,000.00 | 50,228,650.00 |
| PSI | NTRD | FNMA | 89058 | FNMA 1.32 (CALLABLE) | 1.320000 | 1/30/2017 | 50,000,000.00 | 50,000,000.00 | 50,226,150.00 |
| PSI | NTRD | FNMA | 89059 | FNMA 1.31 (CALLABLE) | 1.310000 | 1/25/2017 | 50,000,000.00 | 50,000,000.00 | 50,217,600.00 |
| PSI | NTRD | FNMA | 89060 | FNMA 1.31 (CALLABLE) | 1.310000 | 1/30/2017 | 50,000,000.00 | 49,988,777.32 | 50,222,750.00 |
| PSI | NTRD | FNMA | 89061 | FNMA 1.35 (CALLABLE) | 1.350000 | 2/6/2017 | 25,000,000.00 | 25,000,000.00 | 25,116,950.00 |
| PSI | NTRD | FNMA | 89062 | FNMA 1.35 (CALLABLE) | 1.350000 | 2/6/2017 | 25,000,000.00 | 25,000,000.00 | 25,116,950.00 |
| PSI | NTRD | FNMA | 89071 | FNMA 1.35 (CALLABLE) | 1.350000 | 1/30/2017 | 50,000,000.00 | 50,000,000.00 | 50,205,700.00 |
| PSI | NTRD | FNMA | 89072 | FNMA 1.35 (CALLABLE) | 1.350000 | 1/30/2017 | 50,000,000.00 | 50,000,000.00 | 50,205,700.00 |
| PSI | NTRD | FNMA | 89073 | FNMA 1.36 (CALLABLE) | 1.360000 | 1/30/2017 | 50,000,000.00 | 50,000,000.00 | 50,221,650.00 |
| PSI | NTRD | FNMA | 89074 | FNMA 1.35 (CALLABLE) | 1.350000 | 1/30/2017 | 50,000,000.00 | 50,000,000.00 | 50,226,100.00 |
| PSI | NTRD | FNMA | 89075 | FNMA 1.40 (CALLABLE) | 1.400000 | 8/1/2017 | 3,975,000.00 | 3,967,770.57 | 3,991,937.48 |
| PSI | NTRD | FNMA | 89077 | FNMA 1.35 (CALLABLE) | 1.350000 | 1/30/2017 | 25,000,000.00 | 25,000,000.00 | 25,113,050.00 |
| PSI | NTRD | FNMA | 89078 | FNMA 1.36 (CALLABLE) | 1.360000 | 1/30/2017 | 50,000,000.00 | 50,000,000.00 | 50,212,500.00 |
| PSI | NTRD | FNMA | 89096 | FNMA 1.35 (CALLABLE) | 1.350000 | 2/15/2017 | 25,000,000.00 | 24,994,324.71 | 25,129,750.00 |
| PSI | NTRD | FNMA | 89121 | FNMA 1.25 (CALLABLE) | 1.250000 | 2/8/2017 | 14,850,000.00 | 14,850,000.00 | 14,927,383.35 |
| PSI | NTRD | FNMA | 89122 | FNMA 1.25 (CALLABLE) | 1.250000 | 2/8/2017 | 19,675,000.00 | 19,675,000.00 | 19,777,526.43 |
| PSI | NTRD | FNMA | 89123 | FNMA 1.375 (CALLABLE) | 1.375000 | 2/22/2017 | 33,318,000.00 | 33,336,988.71 | 33,527,137.09 |
| PSI | NTRD | FNMA | 89145 | FNMA 1.25 | 1.250000 | 1/30/2017 | 50,000,000.00 | 50,458,861.93 | 51,069,600.00 |
| PSI | NTRD | FNMA | 89146 | FNMA 1.375 | 1.375000 | 11/15/2016 | 50,000,000.00 | 50,888,563.28 | 51,475,600.00 |
| PSI | NTRD | FNMA | 89147 | FNMA 1.375 | 1.375000 | 11/15/2016 | 25,000,000.00 | 25,444,281.64 | 25,737,800.00 |
| PSI | NTRD | FNMA | 89148 | FNMA 1.375 | 1.375000 | 11/15/2016 | 50,000,000.00 | 50,782,605.08 | 51,475,600.00 |
| PSI | NTRD | FNMA | 89149 | FNMA 1.375 | 1.375000 | 11/15/2016 | 50,000,000.00 | 50,782,605.08 | 51,475,600.00 |
| PSI | NTRD | FNMA | 89150 | FNMA 1.25 | 1.250000 | 1/30/2017 | 50,000,000.00 | 50,458,861.93 | 51,069,600.00 |
| PSI | NTRD | FNMA | 89190 | FNMA 1.15 (CALLABLE) | 1.150000 | 2/22/2017 | 50,000,000.00 | 50,000,000.00 | 50,221,200.00 |
| PSI | NTRD | FNMA | 89312 | FNMA 1.25 (CALLABLE) | 1.250000 | 3/6/2017 | 49,500,000.00 | 49,454,512.05 | 49,725,819.00 |
| PSI | NTRD | FNMA | 89392 | FNMA 1.40 (CALLABLE) | 1.400000 | 3/21/2017 | 50,000,000.00 | 50,000,000.00 | 50,070,500.00 |
| PSI | NTRD | FNMA | 89511 | FNMA 1.30 (CALLABLE) | 1.300000 | 3/22/2017 | 25,500,000.00 | 25,447,955.42 | 25,662,001.50 |

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
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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 | FNMA | 89512 | FNMA 1.50 (CALLABLE) | 1.500000 | 9/28/2017 | 25,000,000.00 | 25,000,000.00 | 25,051,125.00 |
| PSI | NTRD | FNMA | 90011 | FNMA 1.25 (CALLABLE) | 1.250000 | 10/30/2017 | 13,285,000.00 | 13,253,324.96 | 13,355,583.21 |
| PSI | NTRD | FNMA | 90062 | FNMA 1.25 (CALLABLE) | 1.250000 | 11/22/2017 | 10,400,000.00 | 10,379,934.73 | 10,448,162.40 |
| PSI | NTRD | FNMA | 90290 | FNMA 1.20 (CALLABLE) | 1.200000 | 6/28/2017 | 50,000,000.00 | 50,000,000.00 | 50,236,000.00 |
| PSI | NTRD | FNMA | 90351 | FNMA 1.20 (CALLABLE) | 1.200000 | 6/28/2017 | 33,645,000.00 | 33,645,000.00 | 33,803,804.40 |
| FNMA Total | | | | | | | 2,673,245,000.00 | 2,697,137,843.54 | 2,723,332,685.26 |
| PSI | NTRD | FRCDQ | 90377 | ROYAL BANK OF CANADA NY FRCD | 1.500000 | 6/25/2015 | 50,000,000.00 | 50,000,000.00 | 49,850,000.00 |
| PSI | NTRD | FRCDQ | 90392 | ROYAL BANK OF CANADA NY FRCD | 1.500000 | 6/25/2015 | 50,000,000.00 | 50,000,000.00 | 49,850,000.00 |
| FRCDQ Total | | | | | | | 100,000,000.00 | 100,000,000.00 | 99,700,000.00 |
| PSI | NTRD | FRCDQ2 | 88581 | WESTPAC BANKING CORP NY FRCD | 0.617850 | 12/20/2012 | 50,000,000.00 | 50,001,890.08 | 49,999,600.00 |
| PSI | NTRD | FRCDQ2 | 88898 | COMMONWEALTH BK OF AU NY FRCD | 1.217850 | 6/14/2013 | 50,000,000.00 | 50,005,242.69 | 50,248,150.00 |
| PSI | NTRD | FRCDQ2 | 89760 | NORDEA BK FINLAND PLC NY FRCD | 1.339600 | 4/9/2014 | 50,000,000.00 | 50,008,089.75 | 50,068,600.00 |
| PSI | NTRD | FRCDQ2 | 90042 | RABOBANK NEDERLAND NV NY FRCD | 0.615850 | 5/7/2013 | 50,000,000.00 | 50,000,000.00 | 49,988,650.00 |
| PSI | NTRD | FRCDQ2 | 90491 | AU & NZ BANKING GRP NY FRCD | 0.460600 | 6/28/2013 | 50,000,000.00 | 50,000,000.00 | 50,009,550.00 |
| FRCDQ2 Total | | | | | | | 250,000,000.00 | 250,015,222.52 | 250,314,550.00 |
| PSI | NTRD | MCPN | 90350 | FHLB 1.50 (CALLABLE) | 1.500000 | 6/27/2017 | 50,000,000.00 | 50,000,000.00 | 50,027,340.00 |
| PSI | NTRD | MCPN | 90534 | FHLB 1.50 (CALLABLE) | 1.500000 | 7/17/2017 | 50,000,000.00 | 50,000,000.00 | 49,997,600.00 |
| MCPN Total | | | | | | | 100,000,000.00 | 100,000,000.00 | 100,024,940.00 |
| PSI | NTRD | MCSA | 88437 | FHLMC 1.50 (CALLABLE) | 1.500000 | 12/12/2016 | 50,000,000.00 | 50,000,000.00 | 50,184,550.00 |
| PSI | NTRD | MCSA | 90103 | FHLB 2.25 (CALLABLE) | 2.250000 | 6/5/2017 | 50,000,000.00 | 49,995,156.08 | 49,834,450.00 |
| PSI | NTRD | MCSA | 90455 | FHLB 1.50 (CALLABLE) | 1.500000 | 7/13/2017 | 50,000,000.00 | 50,000,000.00 | 49,993,300.00 |
| MCSA Total | | | | | | | 150,000,000.00 | 149,995,156.08 | 150,012,300.00 |
| PSI | NTRD | NCD1 | 89965 | CHASE BK USA NA CD | 0.180000 | 8/1/2012 | 25,000,000.00 | 25,000,000.00 | 25,000,050.00 |
| PSI | NTRD | NCD1 | 90190 | UNION BANK OF CALIFORNIA CD | 0.290000 | 8/20/2012 | 50,000,000.00 | 50,000,000.00 | 50,004,400.00 |
| PSI | NTRD | NCD1 | 90272 | UNION BANK OF CALIFORNIA CD | 0.210000 | 8/1/2012 | 50,000,000.00 | 50,000,000.00 | 50,000,100.00 |
| PSI | NTRD | NCD1 | 90385 | UNION BANK OF CALIFORNIA CD | 0.310000 | 9/17/2012 | 50,000,000.00 | 50,000,000.00 | 50,006,650.00 |
| PSI | NTRD | NCD1 | 90429 | UNION BANK OF CALIFORNIA CD | 0.310000 | 9/19/2012 | 50,000,000.00 | 50,000,000.00 | 50,006,900.00 |
| PSI | NTRD | NCD1 | 90549 | UNION BANK OF CALIFORNIA CD | 0.300000 | 10/1/2012 | 50,000,000.00 | 50,000,000.00 | 49,999,100.00 |
| PSI | NTRD | NCD1 | 90629 | CHASE BANK USA NA CD | 0.180000 | 8/20/2012 | 50,000,000.00 | 50,000,790.44 | 50,002,200.00 |

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| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|-------------------|------|----------|-------|--------------------------------|-----------|------------|----------------|----------------|----------------|
| PSI | NTRD | NCD1 | 90712 | CHASE BANK USA NA CD | 0.180000 | 8/20/2012 | 50,000,000.00 | 50,000,790.22 | 50,002,200.00 |
| PSI | NTRD | NCD1 | 90714 | CHASE BANK USA NA CD | 0.200000 | 10/24/2012 | 50,000,000.00 | 50,000,000.00 | 50,009,400.00 |
| NCD1 Total | | | | | | | 425,000,000.00 | 425,001,580.66 | 425,031,000.00 |
| PSI | NTRD | NOTE | 84155 | USTN 2.375 | 2.375000 | 8/31/2014 | 50,000,000.00 | 50,817,622.95 | 52,218,750.00 |
| PSI | NTRD | NOTE | 84156 | USTN 2.375 | 2.375000 | 8/31/2014 | 25,000,000.00 | 25,408,811.48 | 26,109,375.00 |
| PSI | NTRD | NOTE | 85663 | USTN 1.375 | 1.375000 | 11/30/2015 | 50,000,000.00 | 48,889,917.13 | 51,718,750.00 |
| PSI | NTRD | NOTE | 85664 | USTN 1.375 | 1.375000 | 11/30/2015 | 50,000,000.00 | 48,861,049.72 | 51,718,750.00 |
| NOTE Total | | | | | | | 175,000,000.00 | 173,977,401.28 | 181,765,625.00 |
| PSI | NTRD | TBIL | 89728 | UST BILL | 0.166250 | 3/7/2013 | 50,000,000.00 | 49,949,663.22 | 49,958,400.00 |
| PSI | NTRD | TBIL | 89729 | UST BILL | 0.166250 | 3/7/2013 | 50,000,000.00 | 49,949,663.22 | 49,958,400.00 |
| PSI | NTRD | TBIL | 89954 | UST BILL | 0.155000 | 4/4/2013 | 50,000,000.00 | 49,947,041.65 | 49,949,650.00 |
| PSI | NTRD | TBIL | 89955 | UST BILL | 0.155000 | 4/4/2013 | 50,000,000.00 | 49,947,041.65 | 49,949,650.00 |
| PSI | NTRD | TBIL | 89956 | UST BILL | 0.155000 | 4/4/2013 | 50,000,000.00 | 49,947,041.65 | 49,949,650.00 |
| PSI | NTRD | TBIL | 89957 | UST BILL | 0.155000 | 4/4/2013 | 50,000,000.00 | 49,947,041.65 | 49,949,650.00 |
| PSI | NTRD | TBIL | 90502 | UST BILL | 0.200000 | 6/27/2013 | 50,000,000.00 | 49,908,333.34 | 49,927,900.00 |
| PSI | NTRD | TBIL | 90503 | UST BILL | 0.200000 | 6/27/2013 | 50,000,000.00 | 49,908,333.34 | 49,927,900.00 |
| PSI | NTRD | TBIL | 90504 | UST BILL | 0.200000 | 6/27/2013 | 50,000,000.00 | 49,908,333.34 | 49,927,900.00 |
| PSI | NTRD | TBIL | 90508 | UST BILL | 0.200000 | 6/27/2013 | 50,000,000.00 | 49,908,333.34 | 49,927,900.00 |
| TBIL Total | | | | | | | 500,000,000.00 | 499,320,826.40 | 499,427,000.00 |
| PSI | NTRD | YANK1 | 88068 | ROYAL BK OF CANADA NY CD | 0.550000 | 10/15/2012 | 50,000,000.00 | 50,000,000.00 | 50,045,300.00 |
| PSI | NTRD | YANK1 | 88513 | WESTPAC BANKING CORP NY CD | 0.780000 | 12/20/2012 | 50,000,000.00 | 50,001,942.83 | 50,090,250.00 |
| PSI | NTRD | YANK1 | 88542 | AU & NZ BANKING GRP NY CD | 0.600000 | 12/20/2012 | 50,000,000.00 | 50,000,000.00 | 50,078,650.00 |
| PSI | NTRD | YANK1 | 88543 | AU & NZ BANKING GRP NY CD | 0.600000 | 12/20/2012 | 50,000,000.00 | 50,000,000.00 | 50,078,650.00 |
| PSI | NTRD | YANK1 | 88608 | ROYAL BK OF CANADA NY CD | 0.670000 | 12/20/2012 | 50,000,000.00 | 50,000,000.00 | 50,102,350.00 |
| PSI | NTRD | YANK1 | 89802 | CREDIT SUISSE NY CD | 0.360000 | 8/1/2012 | 50,000,000.00 | 50,000,000.00 | 50,000,200.00 |
| PSI | NTRD | YANK1 | 89868 | BK OF NOVA SCOTIA HOUSTON CD | 0.220000 | 8/1/2012 | 50,000,000.00 | 50,000,000.00 | 50,000,050.00 |
| PSI | NTRD | YANK1 | 89870 | CIBC NY CD | 0.250000 | 10/12/2012 | 50,000,000.00 | 50,000,499.39 | 50,007,050.00 |
| PSI | NTRD | YANK1 | 89900 | RABOANK NEDERLAND NV NY CD | 0.330000 | 8/1/2012 | 50,000,000.00 | 50,000,000.00 | 50,000,250.00 |
| PSI | NTRD | YANK1 | 89929 | RABOANK NEDERLAND NV NY CD | 0.350000 | 8/3/2012 | 50,000,000.00 | 50,000,083.13 | 50,000,960.00 |
| PSI | NTRD | YANK1 | 89931 | TORONTO DOMINION BK NY CD | 0.155000 | 8/1/2012 | 50,000,000.00 | 50,000,000.00 | 49,999,950.00 |
| PSI | NTRD | YANK1 | 89935 | SVENSKA HANDELSBANKEN AB NY CD | 0.250000 | 8/1/2012 | 50,000,000.00 | 50,000,000.00 | 50,000,050.00 |

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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 | 89952 | RABOANK NEDERLAND NV NY CD | 0.350000 | 8/10/2012 | 50,000,000.00 | 50,000,499.12 | 50,003,150.00 |
| PSI | NTRD | YANK1 | 89953 | BK OF NOVA SCOTIA HOUSTON CD | 0.260000 | 8/15/2012 | 20,000,000.00 | 20,000,310.47 | 20,000,900.00 |
| PSI | NTRD | YANK1 | 89958 | COMMONWEALTH BK OF AU NY CD | 0.330000 | 8/31/2012 | 25,000,000.00 | 25,001,870.90 | 25,004,075.00 |
| PSI | NTRD | YANK1 | 89976 | NORDEA BK FINLAND PLC NY CD | 0.220000 | 8/1/2012 | 50,000,000.00 | 50,000,000.00 | 50,000,050.00 |
| PSI | NTRD | YANK1 | 90008 | AU & NZ BANKING GRP NY CD | 0.270000 | 10/26/2012 | 50,000,000.00 | 50,000,000.00 | 50,016,900.00 |
| PSI | NTRD | YANK1 | 90012 | COMMONWEALTH BK OF AU NY CD | 0.280000 | 11/1/2012 | 50,000,000.00 | 50,001,276.01 | 50,005,100.00 |
| PSI | NTRD | YANK1 | 90013 | COMMONWEALTH BK OF AU NY CD | 0.280000 | 11/1/2012 | 25,000,000.00 | 25,000,638.00 | 25,002,550.00 |
| PSI | NTRD | YANK1 | 90166 | DNB BANK ASA NY CD | 0.240000 | 8/20/2012 | 50,000,000.00 | 50,000,000.00 | 50,002,500.00 |
| PSI | NTRD | YANK1 | 90274 | BNP PARIBAS SF CD | 0.430000 | 8/1/2012 | 50,000,000.00 | 50,000,000.00 | 50,000,250.00 |
| PSI | NTRD | YANK1 | 90282 | ROYAL BK OF SCOTLAND PLC CT CD | 0.345000 | 8/1/2012 | 50,000,000.00 | 50,000,000.00 | 50,000,150.00 |
| PSI | NTRD | YANK1 | 90288 | BANK OF MONTREAL CHICAGO CD | 0.170000 | 8/1/2012 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 |
| PSI | NTRD | YANK1 | 90324 | BANK OF MONTREAL CHICAGO CD | 0.190000 | 8/15/2012 | 50,000,000.00 | 50,000,194.38 | 50,001,000.00 |
| PSI | NTRD | YANK1 | 90331 | UBS AG STAMFORD CT CD | 0.305000 | 8/10/2012 | 50,000,000.00 | 50,000,000.00 | 50,003,100.00 |
| PSI | NTRD | YANK1 | 90338 | SVENSKA HANDELSBANKEN NY CD | 0.200000 | 8/14/2012 | 50,000,000.00 | 50,000,000.00 | 49,999,400.00 |
| PSI | NTRD | YANK1 | 90361 | UBS AG STAMFORD CT CD | 0.305000 | 8/15/2012 | 50,000,000.00 | 50,000,000.00 | 50,004,650.00 |
| PSI | NTRD | YANK1 | 90362 | UBS AG STAMFORD CT CD | 0.305000 | 8/15/2012 | 25,000,000.00 | 25,000,000.00 | 25,002,325.00 |
| PSI | NTRD | YANK1 | 90369 | BANK OF MONTREAL CHICAGO CD | 0.190000 | 9/14/2012 | 50,000,000.00 | 50,000,000.00 | 50,003,100.00 |
| PSI | NTRD | YANK1 | 90370 | BANK OF MONTREAL CHICAGO CD | 0.190000 | 9/14/2012 | 25,000,000.00 | 25,000,000.00 | 25,001,550.00 |
| PSI | NTRD | YANK1 | 90376 | LLOYDS TSB BANK PLC NY CD | 0.270000 | 8/6/2012 | 50,000,000.00 | 50,000,069.42 | 50,000,650.00 |
| PSI | NTRD | YANK1 | 90431 | LLOYDS TSB BANK PLC NY CD | 0.450000 | 9/25/2012 | 50,000,000.00 | 50,000,000.00 | 50,013,200.00 |
| PSI | NTRD | YANK1 | 90436 | DNB BANK ASA NY CD | 0.320000 | 9/20/2012 | 50,000,000.00 | 50,000,000.00 | 50,011,300.00 |
| PSI | NTRD | YANK1 | 90437 | DNB BANK ASA NY CD | 0.320000 | 9/20/2012 | 25,000,000.00 | 25,000,000.00 | 25,005,650.00 |
| PSI | NTRD | YANK1 | 90438 | NORDEA BANK FINLAND PLC NY CD | 0.290000 | 9/21/2012 | 50,000,000.00 | 50,000,000.00 | 50,007,200.00 |
| PSI | NTRD | YANK1 | 90445 | BARCLAYS BANK PLC NY CD | 0.400000 | 10/30/2012 | 50,000,000.00 | 50,000,000.00 | 50,022,700.00 |
| PSI | NTRD | YANK1 | 90446 | BARCLAYS BANK PLC NY CD | 0.400000 | 10/30/2012 | 14,000,000.00 | 14,000,000.00 | 14,006,356.00 |
| PSI | NTRD | YANK1 | 90447 | AU & NZ BANKING GRP NY CD | 0.270000 | 10/31/2012 | 49,150,000.00 | 49,153,712.11 | 49,167,546.55 |
| PSI | NTRD | YANK1 | 90476 | TORONTO DOMINION BK NY CD | 0.250000 | 10/25/2012 | 49,150,000.00 | 49,152,307.69 | 49,160,518.10 |
| PSI | NTRD | YANK1 | 90490 | WESTPAC BANKING CORP NY CD | 0.590000 | 6/28/2013 | 50,000,000.00 | 50,000,000.00 | 50,054,950.00 |
| PSI | NTRD | YANK1 | 90509 | ROYAL BANK OF CANADA NY CD | 0.480000 | 6/28/2013 | 50,000,000.00 | 50,000,000.00 | 50,128,800.00 |
| PSI | NTRD | YANK1 | 90514 | TORONTO DOMINION BANK NY CD | 0.200000 | 9/28/2012 | 50,000,000.00 | 50,000,000.00 | 50,003,250.00 |
| PSI | NTRD | YANK1 | 90515 | BANK OF NOVA SCOTIA HOUSTON CD | 0.210000 | 9/28/2012 | 50,000,000.00 | 50,000,000.00 | 50,004,050.00 |
| PSI | NTRD | YANK1 | 90518 | LLOYDS TSB BANK PLC NY CD | 0.440000 | 10/1/2012 | 50,000,000.00 | 50,000,846.30 | 50,004,250.00 |
| PSI | NTRD | YANK1 | 90519 | LLOYDS TSB BANK PLC NY CD | 0.440000 | 10/1/2012 | 25,000,000.00 | 25,000,423.15 | 25,002,125.00 |
| PSI | NTRD | YANK1 | 90525 | BNP PARIBAS SF CD | 0.430000 | 8/30/2012 | 50,000,000.00 | 50,000,000.00 | 50,008,700.00 |

Los Angeles County Treasurer
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As of July 31, 2012
Fund: Pooled Surplus Investments
Attachment X

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|-------|------|----------|-------|--------------------------------|-----------|------------|---------------|----------------|---------------|
| PSI | NTRD | YANK1 | 90526 | DNB BANK ASA NY CD | 0.320000 | 9/28/2012 | 50,000,000.00 | 50,000,000.00 | 50,013,100.00 |
| PSI | NTRD | YANK1 | 90531 | CIBC NY CD | 0.170000 | 9/28/2012 | 50,000,000.00 | 50,000,805.23 | 49,980,341.00 |
| PSI | NTRD | YANK1 | 90532 | CIBC NY CD | 0.170000 | 9/28/2012 | 25,000,000.00 | 25,000,402.62 | 24,990,170.50 |
| PSI | NTRD | YANK1 | 90535 | BANK OF NOVA SCOTIA HOUSTON CD | 0.250000 | 9/18/2012 | 50,000,000.00 | 50,002,658.75 | 50,006,100.00 |
| PSI | NTRD | YANK1 | 90536 | RABOANK NEDERLAND NV NY CD | 0.520000 | 10/17/2012 | 50,000,000.00 | 50,028,823.85 | 50,023,750.00 |
| PSI | NTRD | YANK1 | 90545 | SOCIETE GENERALE NY CD | 0.480000 | 8/30/2012 | 50,000,000.00 | 50,000,402.47 | 50,010,400.00 |
| PSI | NTRD | YANK1 | 90546 | SOCIETE GENRALE NY CD | 0.480000 | 8/30/2012 | 25,000,000.00 | 25,000,201.24 | 25,005,200.00 |
| PSI | NTRD | YANK1 | 90547 | DEUTSCHE BANK AG NY CD | 0.330000 | 9/4/2012 | 50,000,000.00 | 50,000,471.95 | 50,002,900.00 |
| PSI | NTRD | YANK1 | 90548 | DEUTSCHE BANK AG NY CD | 0.330000 | 9/4/2012 | 25,000,000.00 | 25,000,235.98 | 25,001,450.00 |
| PSI | NTRD | YANK1 | 90550 | NORDEA BANK FINLAND PLC NY CD | 0.280000 | 10/2/2012 | 50,000,000.00 | 50,000,000.00 | 49,988,600.00 |
| PSI | NTRD | YANK1 | 90551 | SVENSKA HANDELSBANKEN NY CD | 0.295000 | 10/1/2012 | 50,000,000.00 | 50,000,000.00 | 49,990,050.00 |
| PSI | NTRD | YANK1 | 90552 | SVENSKA HANDELSBANKEN NY CD | 0.200000 | 9/4/2012 | 50,000,000.00 | 50,000,000.00 | 49,994,650.00 |
| PSI | NTRD | YANK1 | 90553 | UBS AG STAMFORD CT CD | 0.540000 | 9/4/2012 | 34,650,000.00 | 34,659,478.80 | 34,662,439.35 |
| PSI | NTRD | YANK1 | 90554 | UBS AG STAMFORD CT CD | 0.210000 | 9/4/2012 | 15,000,000.00 | 15,000,000.00 | 15,000,570.00 |
| PSI | NTRD | YANK1 | 90555 | TORONTO DOMINION BANK NY CD | 0.420000 | 6/28/2013 | 50,000,000.00 | 50,000,000.00 | 50,032,100.00 |
| PSI | NTRD | YANK1 | 90563 | CREDIT AGRICOLE CIB NY CD | 0.340000 | 8/3/2012 | 50,000,000.00 | 50,000,027.77 | 49,999,950.00 |
| PSI | NTRD | YANK1 | 90564 | CREDIT AGRICOLE CIB NY CD | 0.340000 | 8/3/2012 | 25,000,000.00 | 25,000,013.89 | 24,999,975.00 |
| PSI | NTRD | YANK1 | 90570 | RABOANK NEDERLAND NV NY CD | 0.300000 | 10/5/2012 | 50,000,000.00 | 50,000,000.00 | 49,999,950.00 |
| PSI | NTRD | YANK1 | 90576 | BANK OF NOVA SCOTIA HOUSTON CD | 0.210000 | 10/5/2012 | 50,000,000.00 | 50,000,000.00 | 50,002,700.00 |
| PSI | NTRD | YANK1 | 90583 | CREDIT AGRICOLE CIB NY CD | 0.340000 | 8/6/2012 | 50,000,000.00 | 50,000,069.42 | 49,999,900.00 |
| PSI | NTRD | YANK1 | 90585 | SOCIETE GENERALE NY CD | 0.410000 | 8/9/2012 | 50,000,000.00 | 50,000,111.07 | 50,002,250.00 |
| PSI | NTRD | YANK1 | 90612 | BARCLAYS BANK PLC NY CD | 0.180000 | 8/29/2012 | 50,000,000.00 | 50,000,000.00 | 50,000,400.00 |
| PSI | NTRD | YANK1 | 90615 | CREDIT SUISSE NY CD | 0.300000 | 9/28/2012 | 50,000,000.00 | 50,000,000.00 | 50,004,900.00 |
| PSI | NTRD | YANK1 | 90617 | SOCIETE GENERALE NY CD | 0.410000 | 8/15/2012 | 50,000,000.00 | 50,000,194.38 | 50,003,750.00 |
| PSI | NTRD | YANK1 | 90639 | SVENSKA HANDELSBANKEN NY CD | 0.190000 | 8/15/2012 | 50,000,000.00 | 50,000,194.42 | 49,999,150.00 |
| PSI | NTRD | YANK1 | 90652 | SVENSKA HANDELSBANKEN NY CD | 0.190000 | 8/24/2012 | 50,000,000.00 | 50,000,000.00 | 49,998,650.00 |
| PSI | NTRD | YANK1 | 90665 | BARCLAYS BANK PLC NY CD | 0.170000 | 8/24/2012 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 |
| PSI | NTRD | YANK1 | 90668 | TORONTO DOMINION NY CD | 0.150000 | 8/30/2012 | 50,000,000.00 | 50,000,000.00 | 49,999,550.00 |
| PSI | NTRD | YANK1 | 90684 | BNP PARIBAS SF CD | 0.220000 | 8/17/2012 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 |
| PSI | NTRD | YANK1 | 90686 | CREDIT AGRICOLE CIB NY CD | 0.420000 | 9/4/2012 | 50,000,000.00 | 50,000,471.99 | 49,999,000.00 |
| PSI | NTRD | YANK1 | 90687 | TORONTO DOMINION NY CD | 0.150000 | 8/24/2012 | 50,000,000.00 | 50,000,000.00 | 49,999,650.00 |
| PSI | NTRD | YANK1 | 90704 | BANK OF NOVA SCOTIA HOUSTON CD | 0.140000 | 8/27/2012 | 50,000,000.00 | 50,000,361.07 | 49,999,600.00 |
| PSI | NTRD | YANK1 | 90707 | DEUTSCHE BANK AG NY CD | 0.320000 | 8/28/2012 | 50,000,000.00 | 50,002,997.12 | 50,004,650.00 |
| PSI | NTRD | YANK1 | 90715 | COMMONWEALTH BK OF AU NY CD | 0.300000 | 11/14/2012 | 50,000,000.00 | 50,011,639.25 | 50,008,800.00 |

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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 | 90717 | AU & NEW ZEALAND BK GP NY CD | 0.220000 | 11/9/2012 | 50,000,000.00 | 50,002,773.93 | 50,009,800.00 |
| PSI | NTRD | YANK1 | 90718 | CIBC NY CD | 0.180000 | 11/23/2012 | 50,000,000.00 | 50,001,582.43 | 49,965,800.00 |
| PSI | NTRD | YANK1 | 90722 | NORDEA BANK FINLAND PLC NY CD | 0.270000 | 11/23/2012 | 50,000,000.00 | 50,000,000.00 | 49,961,700.00 |
| PSI | NTRD | YANK1 | 90732 | COMMONWEALTH BK OF AU NY CD | 0.280000 | 1/30/2013 | 50,000,000.00 | 50,002,524.29 | 49,997,460.00 |
| PSI | NTRD | YANK1 | 90740 | SVENSKA HANDELSBANKEN NY CD | 0.180000 | 8/28/2012 | 50,000,000.00 | 50,000,000.00 | 49,998,195.00 |
| PSI | NTRD | YANK1 | 90747 | NORDEA BANK FINLAND PLC NY CD | 0.250000 | 11/23/2012 | 50,000,000.00 | 50,000,000.00 | 49,936,242.50 |
| PSI | NTRD | YANK1 | 90759 | BNP PARIBAS SF CD | 0.230000 | 8/30/2012 | 50,000,000.00 | 50,000,000.00 | 50,000,390.00 |
| PSI | NTRD | YANK1 | 90763 | BANK OF NOVA SCOTIA HOUSTON CD | 0.140000 | 9/14/2012 | 30,000,000.00 | 30,000,366.61 | 29,999,250.00 |
| PSI | NTRD | YANK1 | 90764 | DEUTSCHE BANK AG NY CD | 0.210000 | 9/4/2012 | 50,000,000.00 | 50,000,472.13 | 49,997,085.00 |
| | | YANK1 Total | | | | | 4,036,950,000.00 | 4,037,031,953.56 | 4,037,646,274.00 |
| | | | | PSI Total | | | 22,823,053,000.00 | 22,860,091,117.92 | 22,937,133,661.04 |
| | | | | PSI Historical Cost | | | | 22,904,383,579.42 | |

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Attachment X

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|-------|-------|--|-------|------------------------------|-----------|------------|----------------------|----------------------|----------------------|
| SPI | BLPSI | CNFX | 88104 | GE CAPITAL CORP MTN | 3.75000 | 11/14/2014 | 1,500,000.00 | 1,558,765.83 | 1,586,944.50 |
| SPI | BLPSI | CNFX | 88105 | GE CAPITAL CORP MTN | 5.45000 | 1/15/2013 | 1,500,000.00 | 1,528,278.85 | 1,534,330.50 |
| | | CNFX Total | | | | | 3,000,000.00 | 3,087,044.68 | 3,121,275.00 |
| | | BLPSI - BLP SCHOOLS SELF INSURANCE AUTHORITY Total | | | | | 3,000,000.00 | 3,087,044.68 | 3,121,275.00 |
| SPI | GF | 1TRD | 12057 | FLYING TRIANGLE LOAN | 5.50000 | 4/1/2017 | 73,304.07 | 73,304.07 | 73,304.07 |
| SPI | GF | 1TRD | 16864 | FLYING TRIANGLE LOAN | 5.50000 | 1/1/2014 | 22,627.05 | 22,627.05 | 22,627.05 |
| | | 1TRD Total | | | | | 95,931.12 | 95,931.12 | 95,931.12 |
| SPI | GF | LTBD | 35272 | RPV TAX ALLOCATION BOND 1997 | 5.00000 | 9/2/2021 | 5,065,000.00 | 5,065,000.00 | 5,065,000.00 |
| | | LTBD Total | | | | | 5,065,000.00 | 5,065,000.00 | 5,065,000.00 |
| | | GF - GENERAL FUND Total | | | | | 5,160,931.12 | 5,160,931.12 | 5,160,931.12 |
| SPI | MAST | BOND | 18810 | USTB 7.25 | 7.25000 | 5/15/2016 | 85,000.00 | 85,817.14 | 106,774.60 |
| | | BOND Total | | | | | 85,000.00 | 85,817.14 | 106,774.60 |
| | | MAST - MGMT ATTORNEY SETTLEMENT TRUST Total | | | | | 85,000.00 | 85,817.14 | 106,774.60 |
| SPI | PHHPA | FFCB | 89212 | FFCB 3.70 (CALLABLE) | 3.70000 | 1/17/1930 | 8,000,000.00 | 8,087,529.73 | 8,062,088.00 |
| | | FFCB Total | | | | | 8,000,000.00 | 8,087,529.73 | 8,062,088.00 |
| SPI | PHHPA | FHLB | 90239 | FHLB 3.24 (CALLABLE) | 3.24000 | 6/14/2027 | 1,335,000.00 | 1,333,015.05 | 1,336,304.30 |
| | | FHLB Total | | | | | 1,335,000.00 | 1,333,015.05 | 1,336,304.30 |
| SPI | PHHPA | FNMA | 89221 | FNMA 3.00 (CALLABLE) | 3.00000 | 11/28/2025 | 6,000,000.00 | 5,994,185.19 | 6,036,078.00 |
| | | FNMA Total | | | | | 6,000,000.00 | 5,994,185.19 | 6,036,078.00 |
| SPI | PHHPA | MCSA | 89245 | FHLMC 3.00 (CALLABLE) | 3.00000 | 1/25/2027 | 5,000,000.00 | 5,041,139.07 | 5,023,385.00 |
| | | MCSA Total | | | | | 5,000,000.00 | 5,041,139.07 | 5,023,385.00 |
| | | PHHPA - PUENTE HILLS HABITAT PRESERVATION AUTHORITY Total | | | | | 20,335,000.00 | 20,455,869.04 | 20,457,855.30 |
| SPI | SANIT | FHLB | 89198 | FHLB 1.05 (CALLABLE) | 1.05000 | 2/23/2017 | 840,000.00 | 839,041.95 | 840,089.04 |
| | | FHLB Total | | | | | 840,000.00 | 839,041.95 | 840,089.04 |
| SPI | SANIT | MCSA | 87609 | FNMA 1.05 (CALLABLE) | 1.05000 | 9/14/2016 | 620,000.00 | 620,000.00 | 620,724.78 |
| SPI | SANIT | MCSA | 88071 | FNMA 1.25 (CALLABLE) | 1.25000 | 10/26/2016 | 72,000.00 | 72,000.00 | 72,143.71 |

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| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|--|-------|----------|-------|-----------------------|-----------|------------|---------------------|---------------------|---------------------|
| SPI | SANIT | MCSA | 88325 | FNMA 1.35 (CALLABLE) | 1.35000 | 12/7/2016 | 386,000.00 | 386,000.00 | 387,331.31 |
| SPI | SANIT | MCSA | 89201 | FNMA 0.75 (CALLABLE) | 0.75000 | 2/28/2017 | 1,555,000.00 | 1,555,000.00 | 1,556,859.78 |
| SPI | SANIT | MCSA | 89211 | FHLMC 0.75 (CALLABLE) | 0.75000 | 2/28/2017 | 227,000.00 | 227,000.00 | 229,204.17 |
| SPI | SANIT | MCSA | 90195 | FHLB 1.00 (CALLABLE) | 1.00000 | 6/20/2017 | 715,000.00 | 715,000.00 | 715,647.08 |
| MCSA Total | | | | | | | 3,575,000.00 | 3,575,000.00 | 3,581,910.83 |
| SANIT - SANITATION DISTRICT Total | | | | | | | 4,415,000.00 | 4,414,041.95 | 4,421,999.87 |
| SPI | SCAQM | CTDQ | 38556 | S OF C LAIF | 0.00000 | 12/31/2012 | 2,471,350.54 | 2,471,350.54 | 2,471,350.54 |
| SPI | SCAQM | CTDQ | 38987 | S OF C LAIF | 0.00000 | 12/31/2012 | 303,237.61 | 303,237.61 | 303,237.61 |
| SPI | SCAQM | CTDQ | 39856 | S OF C LAIF | 0.00000 | 12/31/2012 | 327,715.76 | 327,715.76 | 327,715.76 |
| SPI | SCAQM | CTDQ | 40203 | S OF C LAIF | 0.00000 | 12/31/2012 | 2,997,000.00 | 2,997,000.00 | 2,997,000.00 |
| SPI | SCAQM | CTDQ | 40651 | S OF C LAIF | 0.00000 | 12/31/2012 | 338,455.53 | 338,455.53 | 338,455.53 |
| SPI | SCAQM | CTDQ | 41373 | S OF C LAIF | 0.00000 | 12/31/2012 | 383,355.75 | 383,355.75 | 383,355.75 |
| SPI | SCAQM | CTDQ | 42150 | S OF C LAIF | 0.00000 | 12/31/2012 | 249,219.92 | 249,219.92 | 249,219.92 |
| SPI | SCAQM | CTDQ | 42487 | S OF C LAIF | 0.00000 | 12/31/2012 | 12,000,000.00 | 12,000,000.00 | 12,000,000.00 |
| SPI | SCAQM | CTDQ | 43227 | S OF C LAIF | 0.00000 | 12/31/2012 | 315,549.21 | 315,549.21 | 315,549.21 |
| SPI | SCAQM | CTDQ | 44235 | S OF C LAIF | 0.00000 | 12/31/2012 | 417,809.52 | 417,809.52 | 417,809.52 |
| SPI | SCAQM | CTDQ | 45085 | S OF C LAIF | 0.00000 | 12/31/2012 | 450,282.68 | 450,282.68 | 450,282.68 |
| SPI | SCAQM | CTDQ | 46126 | S OF C LAIF | 0.00000 | 12/31/2012 | 460,937.14 | 460,937.14 | 460,937.14 |
| SPI | SCAQM | CTDQ | 47348 | S OF C LAIF | 0.00000 | 12/31/2012 | 433,556.17 | 433,556.17 | 433,556.17 |
| SPI | SCAQM | CTDQ | 48498 | S OF C LAIF | 0.00000 | 12/31/2012 | 383,954.85 | 383,954.85 | 383,954.85 |
| SPI | SCAQM | CTDQ | 49799 | S OF C LAIF | 0.00000 | 12/31/2012 | 330,882.23 | 330,882.23 | 330,882.23 |
| SPI | SCAQM | CTDQ | 50780 | S OF C LAIF | 0.00000 | 12/31/2012 | 263,334.33 | 263,334.33 | 263,334.33 |
| SPI | SCAQM | CTDQ | 51466 | S OF C LAIF | 0.00000 | 12/31/2012 | 218,395.70 | 218,395.70 | 218,395.70 |
| SPI | SCAQM | CTDQ | 52667 | S OF C LAIF | 0.00000 | 12/31/2012 | 206,669.35 | 206,669.35 | 206,669.35 |
| SPI | SCAQM | CTDQ | 53917 | S OF C LAIF | 0.00000 | 12/31/2012 | 201,264.73 | 201,264.73 | 201,264.73 |
| SPI | SCAQM | CTDQ | 55073 | S OF C LAIF | 0.00000 | 12/31/2012 | 178,298.59 | 178,298.59 | 178,298.59 |
| SPI | SCAQM | CTDQ | 55622 | S OF C LAIF | 0.00000 | 12/31/2012 | 8,000,000.00 | 8,000,000.00 | 8,000,000.00 |
| SPI | SCAQM | CTDQ | 56613 | S OF C LAIF | 0.00000 | 12/31/2012 | 167,311.06 | 167,311.06 | 167,311.06 |
| SPI | SCAQM | CTDQ | 58052 | S OF C LAIF | 0.00000 | 12/31/2012 | 171,568.16 | 171,568.16 | 171,568.16 |
| SPI | SCAQM | CTDQ | 59105 | S OF C LAIF | 0.00000 | 12/31/2012 | 160,406.73 | 160,406.73 | 160,406.73 |
| SPI | SCAQM | CTDQ | 60182 | S OF C LAIF | 0.00000 | 12/31/2012 | 154,317.15 | 154,317.15 | 154,317.15 |
| SPI | SCAQM | CTDQ | 61111 | S OF C LAIF | 0.00000 | 12/31/2012 | 144,533.84 | 144,533.84 | 144,533.84 |
| SPI | SCAQM | CTDQ | 61966 | S OF C LAIF | 0.00000 | 12/31/2012 | 141,619.71 | 141,619.71 | 141,619.71 |

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Attachment X

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|-------|----------|-------|-------------|-----------|------------|----------------------|----------------------|----------------------|
| SPI | SCAQM | CTDQ | 62780 | S OF C LAIF | 0.00000 | 12/31/2012 | 167,353.58 | 167,353.58 | 167,353.58 |
| SPI | SCAQM | CTDQ | 64002 | S OF C LAIF | 0.00000 | 12/31/2012 | 200,949.57 | 200,949.57 | 200,949.57 |
| SPI | SCAQM | CTDQ | 64951 | S OF C LAIF | 0.00000 | 12/31/2012 | 232,386.75 | 232,386.75 | 232,386.75 |
| SPI | SCAQM | CTDQ | 65950 | S OF C LAIF | 0.00000 | 12/31/2012 | 281,845.96 | 281,845.96 | 281,845.96 |
| SPI | SCAQM | CTDQ | 66800 | S OF C LAIF | 0.00000 | 12/31/2012 | 317,155.30 | 317,155.30 | 317,155.30 |
| SPI | SCAQM | CTDQ | 67819 | S OF C LAIF | 0.00000 | 12/31/2012 | 363,715.38 | 363,715.38 | 363,715.38 |
| SPI | SCAQM | CTDQ | 68720 | S OF C LAIF | 0.00000 | 12/31/2012 | 393,812.36 | 393,812.36 | 393,812.36 |
| SPI | SCAQM | CTDQ | 69520 | S OF C LAIF | 0.00000 | 12/31/2012 | 449,659.59 | 449,659.59 | 449,659.59 |
| SPI | SCAQM | CTDQ | 70359 | S OF C LAIF | 0.00000 | 12/31/2012 | 491,566.29 | 491,566.29 | 491,566.29 |
| SPI | SCAQM | CTDQ | 71268 | S OF C LAIF | 0.00000 | 12/31/2012 | 513,938.89 | 513,938.89 | 513,938.89 |
| SPI | SCAQM | CTDQ | 72329 | S OF C LAIF | 0.00000 | 12/31/2012 | 505,507.65 | 505,507.65 | 505,507.65 |
| SPI | SCAQM | CTDQ | 73503 | S OF C LAIF | 0.00000 | 12/31/2012 | 515,367.27 | 515,367.27 | 515,367.27 |
| SPI | SCAQM | CTDQ | 74486 | S OF C LAIF | 0.00000 | 12/31/2012 | 520,380.93 | 520,380.93 | 520,380.93 |
| SPI | SCAQM | CTDQ | 75694 | S OF C LAIF | 0.00000 | 12/31/2012 | 492,274.30 | 492,274.30 | 492,274.30 |
| SPI | SCAQM | CTDQ | 77128 | S OF C LAIF | 0.00000 | 12/31/2012 | 410,449.24 | 410,449.24 | 410,449.24 |
| SPI | SCAQM | CTDQ | 78106 | S OF C LAIF | 0.00000 | 12/31/2012 | 304,980.32 | 304,980.32 | 304,980.32 |
| SPI | SCAQM | CTDQ | 78999 | S OF C LAIF | 0.00000 | 12/31/2012 | 277,823.10 | 277,823.10 | 277,823.10 |
| SPI | SCAQM | CTDQ | 79884 | S OF C LAIF | 0.00000 | 12/31/2012 | 252,862.59 | 252,862.59 | 252,862.59 |
| SPI | SCAQM | CTDQ | 80623 | S OF C LAIF | 0.00000 | 12/31/2012 | 186,831.92 | 186,831.92 | 186,831.92 |
| SPI | SCAQM | CTDQ | 81267 | S OF C LAIF | 0.00000 | 12/31/2012 | 150,112.75 | 150,112.75 | 150,112.75 |
| SPI | SCAQM | CTDQ | 81965 | S OF C LAIF | 0.00000 | 12/31/2012 | 89,717.54 | 89,717.54 | 89,717.54 |
| SPI | SCAQM | CTDQ | 82763 | S OF C LAIF | 0.00000 | 12/31/2012 | 60,335.73 | 60,335.73 | 60,335.73 |
| SPI | SCAQM | CTDQ | 83551 | S OF C LAIF | 0.00000 | 12/31/2012 | 54,470.06 | 54,470.06 | 54,470.06 |
| SPI | SCAQM | CTDQ | 84325 | S OF C LAIF | 0.00000 | 12/31/2012 | 55,045.25 | 55,045.25 | 55,045.25 |
| SPI | SCAQM | CTDQ | 85022 | S OF C LAIF | 0.00000 | 12/31/2012 | 51,349.76 | 51,349.76 | 51,349.76 |
| SPI | SCAQM | CTDQ | 85933 | S OF C LAIF | 0.00000 | 12/31/2012 | 45,607.02 | 45,607.02 | 45,607.02 |
| SPI | SCAQM | CTDQ | 86695 | S OF C LAIF | 0.00000 | 12/31/2012 | 49,487.01 | 49,487.01 | 49,487.01 |
| SPI | SCAQM | CTDQ | 87359 | S OF C LAIF | 0.00000 | 12/31/2012 | 47,004.27 | 47,004.27 | 47,004.27 |
| SPI | SCAQM | CTDQ | 88084 | S OF C LAIF | 0.00000 | 12/31/2012 | 38,018.48 | 38,018.48 | 38,018.48 |
| SPI | SCAQM | CTDQ | 88969 | S OF C LAIF | 0.00000 | 12/31/2012 | 38,087.21 | 38,087.21 | 38,087.21 |
| SPI | SCAQM | CTDQ | 89871 | S OF C LAIF | 0.00000 | 12/31/2012 | 37,344.89 | 37,344.89 | 37,344.89 |
| SPI | SCAQM | CTDQ | 90623 | S OF C LAIF | 0.00000 | 12/31/2012 | 35,081.45 | 35,081.45 | 35,081.45 |
| CTDQ Total | | | | | | | 39,501,548.67 | 39,501,548.67 | 39,501,548.67 |
| SCAQM - SOUTH COAST AIR QUALITY MGMT Total | | | | | | | 39,501,548.67 | 39,501,548.67 | 39,501,548.67 |

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

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|-------|------|----------|-------|-------------|-----------|------------|--------------|----------------|--------------|
| SPI | SLIM | CTDQ | 22101 | S OF C LAIF | 0.00000 | 12/31/2012 | 3,218,710.97 | 3,218,710.97 | 3,218,710.97 |
| SPI | SLIM | CTDQ | 23208 | S OF C LAIF | 0.00000 | 12/31/2012 | 27,081.03 | 27,081.03 | 27,081.03 |
| SPI | SLIM | CTDQ | 23842 | S OF C LAIF | 0.00000 | 12/31/2012 | 83,505.96 | 83,505.96 | 83,505.96 |
| SPI | SLIM | CTDQ | 24459 | S OF C LAIF | 0.00000 | 12/31/2012 | 94,996.78 | 94,996.78 | 94,996.78 |
| SPI | SLIM | CTDQ | 25326 | S OF C LAIF | 0.00000 | 12/31/2012 | 104,088.41 | 104,088.41 | 104,088.41 |
| SPI | SLIM | CTDQ | 26241 | S OF C LAIF | 0.00000 | 12/31/2012 | 110,715.07 | 110,715.07 | 110,715.07 |
| SPI | SLIM | CTDQ | 27270 | S OF C LAIF | 0.00000 | 12/31/2012 | 117,811.43 | 117,811.43 | 117,811.43 |
| SPI | SLIM | CTDQ | 28140 | S OF C LAIF | 0.00000 | 12/31/2012 | 118,831.50 | 118,831.50 | 118,831.50 |
| SPI | SLIM | CTDQ | 28986 | S OF C LAIF | 0.00000 | 12/31/2012 | 117,968.90 | 117,968.90 | 117,968.90 |
| SPI | SLIM | CTDQ | 29917 | S OF C LAIF | 0.00000 | 12/31/2012 | 115,386.18 | 115,386.18 | 115,386.18 |
| SPI | SLIM | CTDQ | 31093 | S OF C LAIF | 0.00000 | 12/31/2012 | 114,884.96 | 114,884.96 | 114,884.96 |
| SPI | SLIM | CTDQ | 31850 | S OF C LAIF | 0.00000 | 12/31/2012 | 119,214.46 | 119,214.46 | 119,214.46 |
| SPI | SLIM | CTDQ | 32655 | S OF C LAIF | 0.00000 | 12/31/2012 | 120,967.08 | 120,967.08 | 120,967.08 |
| SPI | SLIM | CTDQ | 33599 | S OF C LAIF | 0.00000 | 12/31/2012 | 119,698.34 | 119,698.34 | 119,698.34 |
| SPI | SLIM | CTDQ | 34231 | S OF C LAIF | 0.00000 | 12/31/2012 | 124,159.87 | 124,159.87 | 124,159.87 |
| SPI | SLIM | CTDQ | 35220 | S OF C LAIF | 0.00000 | 12/31/2012 | 128,393.89 | 128,393.89 | 128,393.89 |
| SPI | SLIM | CTDQ | 35952 | S OF C LAIF | 0.00000 | 12/31/2012 | 130,900.85 | 130,900.85 | 130,900.85 |
| SPI | SLIM | CTDQ | 36773 | S OF C LAIF | 0.00000 | 12/31/2012 | 129,716.18 | 129,716.18 | 129,716.18 |
| SPI | SLIM | CTDQ | 37638 | S OF C LAIF | 0.00000 | 12/31/2012 | 132,118.17 | 132,118.17 | 132,118.17 |
| SPI | SLIM | CTDQ | 38537 | S OF C LAIF | 0.00000 | 12/31/2012 | 134,992.32 | 134,992.32 | 134,992.32 |
| SPI | SLIM | CTDQ | 39281 | S OF C LAIF | 0.00000 | 12/31/2012 | 132,458.88 | 132,458.88 | 132,458.88 |
| SPI | SLIM | CTDQ | 40072 | S OF C LAIF | 0.00000 | 12/31/2012 | 124,940.21 | 124,940.21 | 124,940.21 |
| SPI | SLIM | CTDQ | 40891 | S OF C LAIF | 0.00000 | 12/31/2012 | 125,249.17 | 125,249.17 | 125,249.17 |
| SPI | SLIM | CTDQ | 41416 | S OF C LAIF | 0.00000 | 12/31/2012 | 124,689.59 | 124,689.59 | 124,689.59 |
| SPI | SLIM | CTDQ | 42149 | S OF C LAIF | 0.00000 | 12/31/2012 | 132,997.69 | 132,997.69 | 132,997.69 |
| SPI | SLIM | CTDQ | 43226 | S OF C LAIF | 0.00000 | 12/31/2012 | 140,793.36 | 140,793.36 | 140,793.36 |
| SPI | SLIM | CTDQ | 44234 | S OF C LAIF | 0.00000 | 12/31/2012 | 152,132.72 | 152,132.72 | 152,132.72 |
| SPI | SLIM | CTDQ | 45086 | S OF C LAIF | 0.00000 | 12/31/2012 | 164,017.17 | 164,017.17 | 164,017.17 |
| SPI | SLIM | CTDQ | 46123 | S OF C LAIF | 0.00000 | 12/31/2012 | 167,897.97 | 167,897.97 | 167,897.97 |
| SPI | SLIM | CTDQ | 47347 | S OF C LAIF | 0.00000 | 12/31/2012 | 157,924.35 | 157,924.35 | 157,924.35 |
| SPI | SLIM | CTDQ | 48499 | S OF C LAIF | 0.00000 | 12/31/2012 | 139,856.90 | 139,856.90 | 139,856.90 |
| SPI | SLIM | CTDQ | 49798 | S OF C LAIF | 0.00000 | 12/31/2012 | 120,525.01 | 120,525.01 | 120,525.01 |
| SPI | SLIM | CTDQ | 50781 | S OF C LAIF | 0.00000 | 12/31/2012 | 95,920.45 | 95,920.45 | 95,920.45 |

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Attachment X

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|-------|------|----------|-------|-------------|-----------|------------|------------|----------------|--------------|
| SPI | SLIM | CTDQ | 51467 | S OF C LAIF | 0.00000 | 12/31/2012 | 79,551.40 | 79,551.40 | 79,551.40 |
| SPI | SLIM | CTDQ | 52668 | S OF C LAIF | 0.00000 | 12/31/2012 | 75,280.03 | 75,280.03 | 75,280.03 |
| SPI | SLIM | CTDQ | 53918 | S OF C LAIF | 0.00000 | 12/31/2012 | 73,311.38 | 73,311.38 | 73,311.38 |
| SPI | SLIM | CTDQ | 55074 | S OF C LAIF | 0.00000 | 12/31/2012 | 64,945.89 | 64,945.89 | 64,945.89 |
| SPI | SLIM | CTDQ | 56612 | S OF C LAIF | 0.00000 | 12/31/2012 | 54,630.76 | 54,630.76 | 54,630.76 |
| SPI | SLIM | CTDQ | 58053 | S OF C LAIF | 0.00000 | 12/31/2012 | 49,631.21 | 49,631.21 | 49,631.21 |
| SPI | SLIM | CTDQ | 59106 | S OF C LAIF | 0.00000 | 12/31/2012 | 46,406.36 | 46,406.36 | 46,406.36 |
| SPI | SLIM | CTDQ | 60183 | S OF C LAIF | 0.00000 | 12/31/2012 | 44,644.62 | 44,644.62 | 44,644.62 |
| SPI | SLIM | CTDQ | 61110 | S OF C LAIF | 0.00000 | 12/31/2012 | 41,814.26 | 41,814.26 | 41,814.26 |
| SPI | SLIM | CTDQ | 61968 | S OF C LAIF | 0.00000 | 12/31/2012 | 40,971.19 | 40,971.19 | 40,971.19 |
| SPI | SLIM | CTDQ | 62782 | S OF C LAIF | 0.00000 | 12/31/2012 | 48,416.11 | 48,416.11 | 48,416.11 |
| SPI | SLIM | CTDQ | 64003 | S OF C LAIF | 0.00000 | 12/31/2012 | 58,135.58 | 58,135.58 | 58,135.58 |
| SPI | SLIM | CTDQ | 64952 | S OF C LAIF | 0.00000 | 12/31/2012 | 67,994.74 | 67,994.74 | 67,994.74 |
| SPI | SLIM | CTDQ | 65951 | S OF C LAIF | 0.00000 | 12/31/2012 | 82,786.72 | 82,786.72 | 82,786.72 |
| SPI | SLIM | CTDQ | 66798 | S OF C LAIF | 0.00000 | 12/31/2012 | 94,105.30 | 94,105.30 | 94,105.30 |
| SPI | SLIM | CTDQ | 67818 | S OF C LAIF | 0.00000 | 12/31/2012 | 108,222.63 | 108,222.63 | 108,222.63 |
| SPI | SLIM | CTDQ | 68719 | S OF C LAIF | 0.00000 | 12/31/2012 | 118,789.82 | 118,789.82 | 118,789.82 |
| SPI | SLIM | CTDQ | 69518 | S OF C LAIF | 0.00000 | 12/31/2012 | 136,097.01 | 136,097.01 | 136,097.01 |
| SPI | SLIM | CTDQ | 70360 | S OF C LAIF | 0.00000 | 12/31/2012 | 151,399.04 | 151,399.04 | 151,399.04 |
| SPI | SLIM | CTDQ | 71269 | S OF C LAIF | 0.00000 | 12/31/2012 | 158,866.84 | 158,866.84 | 158,866.84 |
| SPI | SLIM | CTDQ | 72330 | S OF C LAIF | 0.00000 | 12/31/2012 | 159,520.70 | 159,520.70 | 159,520.70 |
| SPI | SLIM | CTDQ | 73504 | S OF C LAIF | 0.00000 | 12/31/2012 | 165,030.36 | 165,030.36 | 165,030.36 |
| SPI | SLIM | CTDQ | 74485 | S OF C LAIF | 0.00000 | 12/31/2012 | 168,848.34 | 168,848.34 | 168,848.34 |
| SPI | SLIM | CTDQ | 75693 | S OF C LAIF | 0.00000 | 12/31/2012 | 161,848.34 | 161,848.34 | 161,848.34 |
| SPI | SLIM | CTDQ | 77131 | S OF C LAIF | 0.00000 | 12/31/2012 | 136,599.41 | 136,599.41 | 136,599.41 |
| SPI | SLIM | CTDQ | 78104 | S OF C LAIF | 0.00000 | 12/31/2012 | 102,613.52 | 102,613.52 | 102,613.52 |
| SPI | SLIM | CTDQ | 79000 | S OF C LAIF | 0.00000 | 12/31/2012 | 93,633.67 | 93,633.67 | 93,633.67 |
| SPI | SLIM | CTDQ | 79882 | S OF C LAIF | 0.00000 | 12/31/2012 | 86,272.14 | 86,272.14 | 86,272.14 |
| SPI | SLIM | CTDQ | 80621 | S OF C LAIF | 0.00000 | 12/31/2012 | 63,895.36 | 63,895.36 | 63,895.36 |
| SPI | SLIM | CTDQ | 81265 | S OF C LAIF | 0.00000 | 12/31/2012 | 51,337.52 | 51,337.52 | 51,337.52 |
| SPI | SLIM | CTDQ | 81963 | S OF C LAIF | 0.00000 | 12/31/2012 | 31,005.24 | 31,005.24 | 31,005.24 |
| SPI | SLIM | CTDQ | 82761 | S OF C LAIF | 0.00000 | 12/31/2012 | 20,942.34 | 20,942.34 | 20,942.34 |
| SPI | SLIM | CTDQ | 83552 | S OF C LAIF | 0.00000 | 12/31/2012 | 18,906.35 | 18,906.35 | 18,906.35 |
| SPI | SLIM | CTDQ | 84323 | S OF C LAIF | 0.00000 | 12/31/2012 | 16,628.36 | 16,628.36 | 16,628.36 |

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| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|-------|----------|-------|-------------|-----------|------------|----------------------|----------------------|----------------------|
| SPI | SLIM | CTDQ | 85020 | S OF C LAIF | 0.00000 | 12/31/2012 | 12,936.00 | 12,936.00 | 12,936.00 |
| SPI | SLIM | CTDQ | 85931 | S OF C LAIF | 0.00000 | 12/31/2012 | 11,519.98 | 11,519.98 | 11,519.98 |
| SPI | SLIM | CTDQ | 86696 | S OF C LAIF | 0.00000 | 12/31/2012 | 12,561.86 | 12,561.86 | 12,561.86 |
| SPI | SLIM | CTDQ | 87360 | S OF C LAIF | 0.00000 | 12/31/2012 | 11,931.63 | 11,931.63 | 11,931.63 |
| SPI | SLIM | CTDQ | 88085 | S OF C LAIF | 0.00000 | 12/31/2012 | 9,650.67 | 9,650.67 | 9,650.67 |
| SPI | SLIM | CTDQ | 88970 | S OF C LAIF | 0.00000 | 12/31/2012 | 9,668.11 | 9,668.11 | 9,668.11 |
| SPI | SLIM | CTDQ | 89872 | S OF C LAIF | 0.00000 | 12/31/2012 | 9,479.68 | 9,479.68 | 9,479.68 |
| SPI | SLIM | CTDQ | 90624 | S OF C LAIF | 0.00000 | 12/31/2012 | 8,966.08 | 8,966.08 | 8,966.08 |
| CTDQ Total | | | | | | | 10,103,342.37 | 10,103,342.37 | 10,103,342.37 |
| SLIM - SCHOOLS LINKED INSURANCE MGMT Total | | | | | | | 10,103,342.37 | 10,103,342.37 | 10,103,342.37 |
| SPI | WASIA | CTDQ | 22460 | S OF C LAIF | 0.00000 | 12/31/2012 | 7,000,000.00 | 7,000,000.00 | 7,000,000.00 |
| SPI | WASIA | CTDQ | 23844 | S OF C LAIF | 0.00000 | 12/31/2012 | 73,432.18 | 73,432.18 | 73,432.18 |
| SPI | WASIA | CTDQ | 24460 | S OF C LAIF | 0.00000 | 12/31/2012 | 88,299.86 | 88,299.86 | 88,299.86 |
| SPI | WASIA | CTDQ | 25245 | S OF C LAIF | 0.00000 | 12/31/2012 | 96,741.95 | 96,741.95 | 96,741.95 |
| SPI | WASIA | CTDQ | 26250 | S OF C LAIF | 0.00000 | 12/31/2012 | 102,900.92 | 102,900.92 | 102,900.92 |
| SPI | WASIA | CTDQ | 26945 | S OF C LAIF | 0.00000 | 12/31/2012 | 109,496.42 | 109,496.42 | 109,496.42 |
| SPI | WASIA | CTDQ | 28143 | S OF C LAIF | 0.00000 | 12/31/2012 | 110,444.50 | 110,444.50 | 110,444.50 |
| SPI | WASIA | CTDQ | 28732 | S OF C LAIF | 0.00000 | 12/31/2012 | 109,642.78 | 109,642.78 | 109,642.78 |
| SPI | WASIA | CTDQ | 29586 | S OF C LAIF | 0.00000 | 12/31/2012 | 107,242.35 | 107,242.35 | 107,242.35 |
| SPI | WASIA | CTDQ | 30647 | S OF C LAIF | 0.00000 | 12/31/2012 | 106,776.50 | 106,776.50 | 106,776.50 |
| SPI | WASIA | CTDQ | 31539 | S OF C LAIF | 0.00000 | 12/31/2012 | 110,800.43 | 110,800.43 | 110,800.43 |
| SPI | WASIA | CTDQ | 32361 | S OF C LAIF | 0.00000 | 12/31/2012 | 112,429.36 | 112,429.36 | 112,429.36 |
| SPI | WASIA | CTDQ | 33315 | S OF C LAIF | 0.00000 | 12/31/2012 | 111,250.16 | 111,250.16 | 111,250.16 |
| SPI | WASIA | CTDQ | 34059 | S OF C LAIF | 0.00000 | 12/31/2012 | 115,396.80 | 115,396.80 | 115,396.80 |
| SPI | WASIA | CTDQ | 34957 | S OF C LAIF | 0.00000 | 12/31/2012 | 119,331.99 | 119,331.99 | 119,331.99 |
| SPI | WASIA | CTDQ | 35633 | S OF C LAIF | 0.00000 | 12/31/2012 | 121,662.01 | 121,662.01 | 121,662.01 |
| SPI | WASIA | CTDQ | 36439 | S OF C LAIF | 0.00000 | 12/31/2012 | 120,560.95 | 120,560.95 | 120,560.95 |
| SPI | WASIA | CTDQ | 37287 | S OF C LAIF | 0.00000 | 12/31/2012 | 122,793.41 | 122,793.41 | 122,793.41 |
| SPI | WASIA | CTDQ | 38231 | S OF C LAIF | 0.00000 | 12/31/2012 | 125,464.71 | 125,464.71 | 125,464.71 |
| SPI | WASIA | CTDQ | 38988 | S OF C LAIF | 0.00000 | 12/31/2012 | 123,110.08 | 123,110.08 | 123,110.08 |
| SPI | WASIA | CTDQ | 39857 | S OF C LAIF | 0.00000 | 12/31/2012 | 116,122.07 | 116,122.07 | 116,122.07 |
| SPI | WASIA | CTDQ | 40652 | S OF C LAIF | 0.00000 | 12/31/2012 | 116,409.22 | 116,409.22 | 116,409.22 |
| SPI | WASIA | CTDQ | 41374 | S OF C LAIF | 0.00000 | 12/31/2012 | 121,913.10 | 121,913.10 | 121,913.10 |

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Treasurer Portfolio Compared to Market Value
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| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|-------|-------|----------|-------|-------------|-----------|------------|------------|----------------|--------------|
| SPI | WASIA | CTDQ | 42151 | S OF C LAIF | 0.00000 | 12/31/2012 | 130,096.85 | 130,096.85 | 130,096.85 |
| SPI | WASIA | CTDQ | 43228 | S OF C LAIF | 0.00000 | 12/31/2012 | 137,722.35 | 137,722.35 | 137,722.35 |
| SPI | WASIA | CTDQ | 44236 | S OF C LAIF | 0.00000 | 12/31/2012 | 148,814.38 | 148,814.38 | 148,814.38 |
| SPI | WASIA | CTDQ | 45087 | S OF C LAIF | 0.00000 | 12/31/2012 | 160,439.61 | 160,439.61 | 160,439.61 |
| SPI | WASIA | CTDQ | 46124 | S OF C LAIF | 0.00000 | 12/31/2012 | 164,235.76 | 164,235.76 | 164,235.76 |
| SPI | WASIA | CTDQ | 47346 | S OF C LAIF | 0.00000 | 12/31/2012 | 154,479.69 | 154,479.69 | 154,479.69 |
| SPI | WASIA | CTDQ | 48500 | S OF C LAIF | 0.00000 | 12/31/2012 | 136,806.32 | 136,806.32 | 136,806.32 |
| SPI | WASIA | CTDQ | 49797 | S OF C LAIF | 0.00000 | 12/31/2012 | 117,896.11 | 117,896.11 | 117,896.11 |
| SPI | WASIA | CTDQ | 50782 | S OF C LAIF | 0.00000 | 12/31/2012 | 93,828.22 | 93,828.22 | 93,828.22 |
| SPI | WASIA | CTDQ | 51468 | S OF C LAIF | 0.00000 | 12/31/2012 | 77,816.21 | 77,816.21 | 77,816.21 |
| SPI | WASIA | CTDQ | 52669 | S OF C LAIF | 0.00000 | 12/31/2012 | 73,638.02 | 73,638.02 | 73,638.02 |
| SPI | WASIA | CTDQ | 53919 | S OF C LAIF | 0.00000 | 12/31/2012 | 71,712.31 | 71,712.31 | 71,712.31 |
| SPI | WASIA | CTDQ | 55075 | S OF C LAIF | 0.00000 | 12/31/2012 | 63,529.28 | 63,529.28 | 63,529.28 |
| SPI | WASIA | CTDQ | 56614 | S OF C LAIF | 0.00000 | 12/31/2012 | 53,439.15 | 53,439.15 | 53,439.15 |
| SPI | WASIA | CTDQ | 58054 | S OF C LAIF | 0.00000 | 12/31/2012 | 48,548.65 | 48,548.65 | 48,548.65 |
| SPI | WASIA | CTDQ | 59107 | S OF C LAIF | 0.00000 | 12/31/2012 | 45,394.14 | 45,394.14 | 45,394.14 |
| SPI | WASIA | CTDQ | 60184 | S OF C LAIF | 0.00000 | 12/31/2012 | 43,670.82 | 43,670.82 | 43,670.82 |
| SPI | WASIA | CTDQ | 61112 | S OF C LAIF | 0.00000 | 12/31/2012 | 40,902.21 | 40,902.21 | 40,902.21 |
| SPI | WASIA | CTDQ | 61967 | S OF C LAIF | 0.00000 | 12/31/2012 | 40,077.53 | 40,077.53 | 40,077.53 |
| SPI | WASIA | CTDQ | 62781 | S OF C LAIF | 0.00000 | 12/31/2012 | 47,360.06 | 47,360.06 | 47,360.06 |
| SPI | WASIA | CTDQ | 64004 | S OF C LAIF | 0.00000 | 12/31/2012 | 56,867.52 | 56,867.52 | 56,867.52 |
| SPI | WASIA | CTDQ | 64953 | S OF C LAIF | 0.00000 | 12/31/2012 | 66,511.63 | 66,511.63 | 66,511.63 |
| SPI | WASIA | CTDQ | 65952 | S OF C LAIF | 0.00000 | 12/31/2012 | 80,980.97 | 80,980.97 | 80,980.97 |
| SPI | WASIA | CTDQ | 66799 | S OF C LAIF | 0.00000 | 12/31/2012 | 92,052.67 | 92,052.67 | 92,052.67 |
| SPI | WASIA | CTDQ | 67820 | S OF C LAIF | 0.00000 | 12/31/2012 | 105,862.06 | 105,862.06 | 105,862.06 |
| SPI | WASIA | CTDQ | 68718 | S OF C LAIF | 0.00000 | 12/31/2012 | 116,198.76 | 116,198.76 | 116,198.76 |
| SPI | WASIA | CTDQ | 69519 | S OF C LAIF | 0.00000 | 12/31/2012 | 133,128.44 | 133,128.44 | 133,128.44 |
| SPI | WASIA | CTDQ | 70361 | S OF C LAIF | 0.00000 | 12/31/2012 | 148,096.70 | 148,096.70 | 148,096.70 |
| SPI | WASIA | CTDQ | 71270 | S OF C LAIF | 0.00000 | 12/31/2012 | 155,401.61 | 155,401.61 | 155,401.61 |
| SPI | WASIA | CTDQ | 72331 | S OF C LAIF | 0.00000 | 12/31/2012 | 156,041.22 | 156,041.22 | 156,041.22 |
| SPI | WASIA | CTDQ | 73502 | S OF C LAIF | 0.00000 | 12/31/2012 | 161,430.69 | 161,430.69 | 161,430.69 |
| SPI | WASIA | CTDQ | 74484 | S OF C LAIF | 0.00000 | 12/31/2012 | 165,165.40 | 165,165.40 | 165,165.40 |
| SPI | WASIA | CTDQ | 75692 | S OF C LAIF | 0.00000 | 12/31/2012 | 158,318.08 | 158,318.08 | 158,318.08 |
| SPI | WASIA | CTDQ | 77133 | S OF C LAIF | 0.00000 | 12/31/2012 | 133,619.88 | 133,619.88 | 133,619.88 |

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Attachment X

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|--|-------|----------|-------|-------------|-----------|------------|----------------------|----------------------|----------------------|
| SPI | WASIA | CTDQ | 78105 | S OF C LAIF | 0.00000 | 12/31/2012 | 100,375.31 | 100,375.31 | 100,375.31 |
| SPI | WASIA | CTDQ | 79001 | S OF C LAIF | 0.00000 | 12/31/2012 | 91,591.32 | 91,591.32 | 91,591.32 |
| SPI | WASIA | CTDQ | 79883 | S OF C LAIF | 0.00000 | 12/31/2012 | 84,390.36 | 84,390.36 | 84,390.36 |
| SPI | WASIA | CTDQ | 80622 | S OF C LAIF | 0.00000 | 12/31/2012 | 62,501.67 | 62,501.67 | 62,501.67 |
| SPI | WASIA | CTDQ | 81266 | S OF C LAIF | 0.00000 | 12/31/2012 | 50,217.74 | 50,217.74 | 50,217.74 |
| SPI | WASIA | CTDQ | 81964 | S OF C LAIF | 0.00000 | 12/31/2012 | 30,328.95 | 30,328.95 | 30,328.95 |
| SPI | WASIA | CTDQ | 82762 | S OF C LAIF | 0.00000 | 12/31/2012 | 20,485.54 | 20,485.54 | 20,485.54 |
| SPI | WASIA | CTDQ | 83553 | S OF C LAIF | 0.00000 | 12/31/2012 | 18,493.96 | 18,493.96 | 18,493.96 |
| SPI | WASIA | CTDQ | 84324 | S OF C LAIF | 0.00000 | 12/31/2012 | 18,689.25 | 18,689.25 | 18,689.25 |
| SPI | WASIA | CTDQ | 85021 | S OF C LAIF | 0.00000 | 12/31/2012 | 17,434.54 | 17,434.54 | 17,434.54 |
| SPI | WASIA | CTDQ | 85932 | S OF C LAIF | 0.00000 | 12/31/2012 | 15,525.44 | 15,525.44 | 15,525.44 |
| SPI | WASIA | CTDQ | 86697 | S OF C LAIF | 0.00000 | 12/31/2012 | 16,929.59 | 16,929.59 | 16,929.59 |
| SPI | WASIA | CTDQ | 87361 | S OF C LAIF | 0.00000 | 12/31/2012 | 16,080.22 | 16,080.22 | 16,080.22 |
| SPI | WASIA | CTDQ | 88086 | S OF C LAIF | 0.00000 | 12/31/2012 | 13,006.17 | 13,006.17 | 13,006.17 |
| SPI | WASIA | CTDQ | 88971 | S OF C LAIF | 0.00000 | 12/31/2012 | 13,029.68 | 13,029.68 | 13,029.68 |
| SPI | WASIA | CTDQ | 89873 | S OF C LAIF | 0.00000 | 12/31/2012 | 12,775.73 | 12,775.73 | 12,775.73 |
| SPI | WASIA | CTDQ | 90625 | S OF C LAIF | 0.00000 | 12/31/2012 | 12,083.56 | 12,083.56 | 12,083.56 |
| CTDQ Total | | | | | | | 13,616,244.08 | 13,616,244.08 | 13,616,244.08 |
| WASIA - WHITTIER AREA SCHOOLS INSURANCE AUTHORITY Total | | | | | | | 13,616,244.08 | 13,616,244.08 | 13,616,244.08 |
| SPI Total | | | | | | | 96,217,066.24 | 96,424,839.05 | 96,489,971.01 |
| SPI Historical Cost | | | | | | | | 96,501,056.87 | |

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 07/31/12
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

| <u>ISSUE DATE</u> | <u>FUND TITLE</u> | <u>FUND BALANCE</u> |
|-----------------------|--|-------------------------------|
| 01/05/06 | CALABASAS LANDFILL 2005 | \$3,325,927.67 |
| 07/02/97 | COUNTY OF LOS ANGELES - COMMERCIAL PAPER PROGRAM | 9,115,506.66 |
| 08/31/11 | HIGH DESERT COMPLEX SOLAR PROJECTS 2011 QECB | <u>4,741,059.33</u> |
| | DEUTSCHE BANK - TRUSTEE TOTAL | <u><u>\$17,182,493.66</u></u> |

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 07/31/12
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

| ISSUE DATE | FUND TITLE | FUND BALANCE |
|---------------|---|-------------------------------|
| 05/17/00 | C.I. 2658M | \$232.56 |
| 03/08/06 | CCTSA TOBACCO BONDS 2006 | 38,712,672.00 |
| 12/11/96 | CFD #2/CI 2656-M REF SERIES A & B | 735,931.80 |
| 01/15/03 | FLOOD CONTROL REFUNDING SER 2003A & 2005A | 0.03 |
| 11/24/09 | LAC-CAL 2009 SER A | 1,000,178.26 |
| 12/21/11 | LAC-CAL 2011 SER A | <u>2,009,338.69</u> |
| | BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL | <u><u>\$42,458,353.34</u></u> |

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 07/31/12
TRUSTEE: U.S. BANK
ATTACHMENT XI

| ISSUE DATE | FUND TITLE | FUND BALANCE |
|---------------|---|--------------------------------|
| 12/01/98 | DISNEY PROJECT (Partial Refund), 1998 | \$0.00 |
| 02/09/93 | DISNEY PROJECT, 1993 | 14,863,862.60 |
| 03/21/12 | DISNEY PROJECT, 2012 | 4,202,432.96 |
| 04/29/02 | MASTER REFUNDING 2002A | 0.00 |
| 12/02/02 | MASTER REFUNDING 2002B | 1,784,662.58 |
| 03/02/05 | MASTER REFUNDING 2005A | 26,735,067.64 |
| 12/13/06 | MASTER REFUNDING 2006 A & B | 29,529,978.09 |
| 11/23/10 | MULTIPLE CAPITAL FACILITIES PROJECT 1 A & B | <u>486,856,651.35</u> |
| | U.S. BANK - TRUSTEE TOTAL | <u><u>\$563,972,655.22</u></u> |

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 07/31/12
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

| ISSUE DATE | FUND TITLE | FUND BALANCE |
|---------------|--|-------------------------------|
| | LOS ANGELES COMMUNITY COLLEGE (LACC) SPECIAL SAFEKEEPING (KNOX-KEENE) | \$0.00 <u>\$301,809.15</u> |
| | TREASURER TOTAL | <u><u>\$301,809.15</u></u> |

Los Angeles County Treasurer
 Floating Rate Securities - NTRD PSI Non-Trading
 As of 07/31/12
 Attachment XII

| SEC ID | Instrument Description | Face Rate | Maturity Date | Par | Cost | Reset Provisions |
|--|-------------------------------|-----------|---------------|-----------------------|-----------------------|---|
| CORPORATE AND AGENCY ISSUED- | | | | | | |
| CNFL - | | | | | | |
| 88044 | TOYOTA MOTOR CREDIT CORP FRN | 0.66 | 10/12/12 | 50,000,000.00 | 50,000,000.00 | Cpn rate=Qtrly US\$LIBOR+20bp. |
| 85269 | TOYOTA MOTOR CREDIT CORP FRN | 0.62 | 11/15/12 | 50,000,000.00 | 50,000,000.00 | Cpn rate=Qtrly US\$LIBOR+15bp. Issued under MTN Program. Ser B. |
| 88615 | TOYOTA MOTOR CREDIT CORP FRN | 0.67 | 12/17/12 | 25,000,000.00 | 25,000,000.00 | Cpn rate=Qtrly US\$LIBOR+20bp. |
| 88188 | GE CAPITAL CORP FRN | 1.07 | 03/14/13 | 25,000,000.00 | 25,000,790.66 | Cpn rate=Qtrly US\$LIBOR+60bp. |
| 89735 | WESTPAC BANKING CORP NY FRN | 0.84 | 09/16/13 | 50,000,000.00 | 50,048,131.29 | Cpn rate=Qtrly US\$LIBOR+37.5bp. |
| 88095 | GE CAPITAL CORP FRN | 1.31 | 01/07/14 | 19,150,000.00 | 18,972,767.43 | Cpn rate=Qtrly US\$LIBOR+85bp. |
| 90456 | TOYOTA MOTOR CR CORP MTN FRN | 0.71 | 06/26/14 | 50,000,000.00 | 50,000,000.00 | Cpn rate=Qtrly US\$LIBOR+25bp |
| CNFL Totals | | | | 269,150,000.00 | 269,021,689.38 | |
| CNFM - | | | | | | |
| 87917 | ROYAL BK OF CANADA NY FRN | 0.37 | 09/27/12 | 50,000,000.00 | 50,000,000.00 | Cpn rate=Monthly US\$LIBOR+12.5bp. |
| CNFM Totals | | | | 50,000,000.00 | 50,000,000.00 | |
| CNFRQ | | | | | | |
| 88716 | GE CAPITAL CORP FRN | 1.50 | 12/29/14 | 35,000,000.00 | 35,000,000.00 | Cpn rate=Qtrly Fix-to-float @ 3ML+.80. |
| 89124 | GE CAPITAL CORP FRN | 1.38 | 01/30/15 | 25,000,000.00 | 25,000,000.00 | Cpn rate=Qtrly Fix-to-float @ 3ML+.75. |
| CNFRQ Totals | | | | 60,000,000.00 | 60,000,000.00 | |
| FRCQ | | | | | | |
| 90377 | ROYAL BK OF CANADA NY FRN | 1.50 | 06/25/15 | 50,000,000.00 | 50,000,000.00 | Cpn rate=Qtrly Fix to float till 6/25/13; thereafter 3ML + 10bp |
| 90392 | ROYAL BK OF CANADA NY FRN | 1.50 | 06/25/15 | 50,000,000.00 | 50,000,000.00 | Cpn rate=Qtrly Fix to float till 6/25/13; thereafter 3ML + 10bp |
| FRCQ Totals | | | | 100,000,000.00 | 100,000,000.00 | |
| FRCDQ2 | | | | | | |
| 88581 | WESTPAC BANKING CORP NY FRCD | 0.62 | 12/20/12 | 50,000,000.00 | 50,001,890.08 | Cpn rate=Qtrly US\$LIBOR+15bp. |
| 90042 | RABOBANK NEDERLAND NV NY FRCD | 0.62 | 05/07/13 | 50,000,000.00 | 50,000,000.00 | Cpn rate=Qtrly US\$LIBOR+15bp. |
| 88898 | COMMONWEALTH BK OF AU NY FRCD | 1.22 | 06/14/13 | 50,000,000.00 | 50,005,242.69 | Cpn rate=Qtrly US\$LIBOR+75bp. |
| 90491 | AU & NZ BANKING GRP NY FRCD | 0.46 | 06/28/13 | 50,000,000.00 | 50,000,000.00 | Cpn rate=Qtrly US\$LIBOR 3mo flat |
| 89760 | NORDEA BK FINLAND PLC NY FRCD | 1.34 | 04/09/14 | 50,000,000.00 | 50,008,089.75 | Cpn rate=Qtrly US\$LIBOR+88bp. |
| FRCDQ2 Totals | | | | 250,000,000.00 | 250,015,222.52 | |
| CORPORATE AND AGENCY ISSUED TOTAL | | | | 729,150,000.00 | 729,036,911.90 | |
| LOS ANGELES COUNTY ISSUED - | | | | | | |
| BAN - | | | | | | |
| 88203 | LACCAL BANS | 0.65 | 06/30/14 | 7,000,000.00 | 7,000,000.00 | 6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted |
| 89778 | LACCAL BANS | 0.65 | 06/30/14 | 10,000,000.00 | 10,000,000.00 | on Jan 2 and July 1. Interest accrued to that point will be payable on |
| BAN Totals | | | | 17,000,000.00 | 17,000,000.00 | that date. Reset to Bank of America prime rate on the 3rd reset date. |
| LOS ANGELES COUNTY ISSUED TOTAL | | | | 17,000,000.00 | 17,000,000.00 | |
| NTRD - PSI NON-TRADING Total | | | | 746,150,000.00 | 746,036,911.90 | |

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 07/31/2012
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

| <u>SEC ID</u> | <u>DESCRIPTION</u> | <u>DRAW DATE</u> | <u>AMOUNT</u> | <u>RATE</u> |
|---------------|--------------------|------------------|-------------------------|-------------|
| 88203 | LACCAL | 11/01/11 | 7,000,000.00 | 0.647% |
| 89778 | LACCAL | 04/06/12 | 10,000,000.00 | 0.647% |
| | | | <u>\$ 17,000,000.00</u> | |

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

| SECURITY TYPE | NON-TRADING | | TRADING | |
|----------------------|----------------------------|--------------------|---------------|------------------|
| | COST | WTD AVG DTM | COST | WTD AVG DTM |
| COLLATERALIZED CDS | 0.00 | 0.00 DAYS | 0.00 | 0.00 DAYS |
| NEGOTIABLE CDS | 4,812,048,756.74 | 92.07 DAYS | 0.00 | 0.00 DAYS |
| EURO CDS | 0.00 | 0.00 DAYS | 0.00 | 0.00 DAYS |
| BANKERS ACCEPTANCE | 0.00 | 0.00 DAYS | 0.00 | 0.00 DAYS |
| COMMERCIAL PAPER | 7,468,295,042.27 | 19.62 DAYS | 0.00 | 0.00 DAYS |
| GOVERNMENTS | 673,298,227.68 | 466.77 DAYS | 0.00 | 0.00 DAYS |
| AGENCIES | 9,429,868,230.14 | 1,325.45 DAYS | 0.00 | 0.00 DAYS |
| MUNICIPALS | 17,000,000.00 | 699.00 DAYS | 0.00 | 0.00 DAYS |
| CORP & DEPOSIT NOTES | 459,580,861.09 | 374.75 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 | \$22,860,091,117.92 | 594.34 DAYS | \$0.00 | 0.00 DAYS |

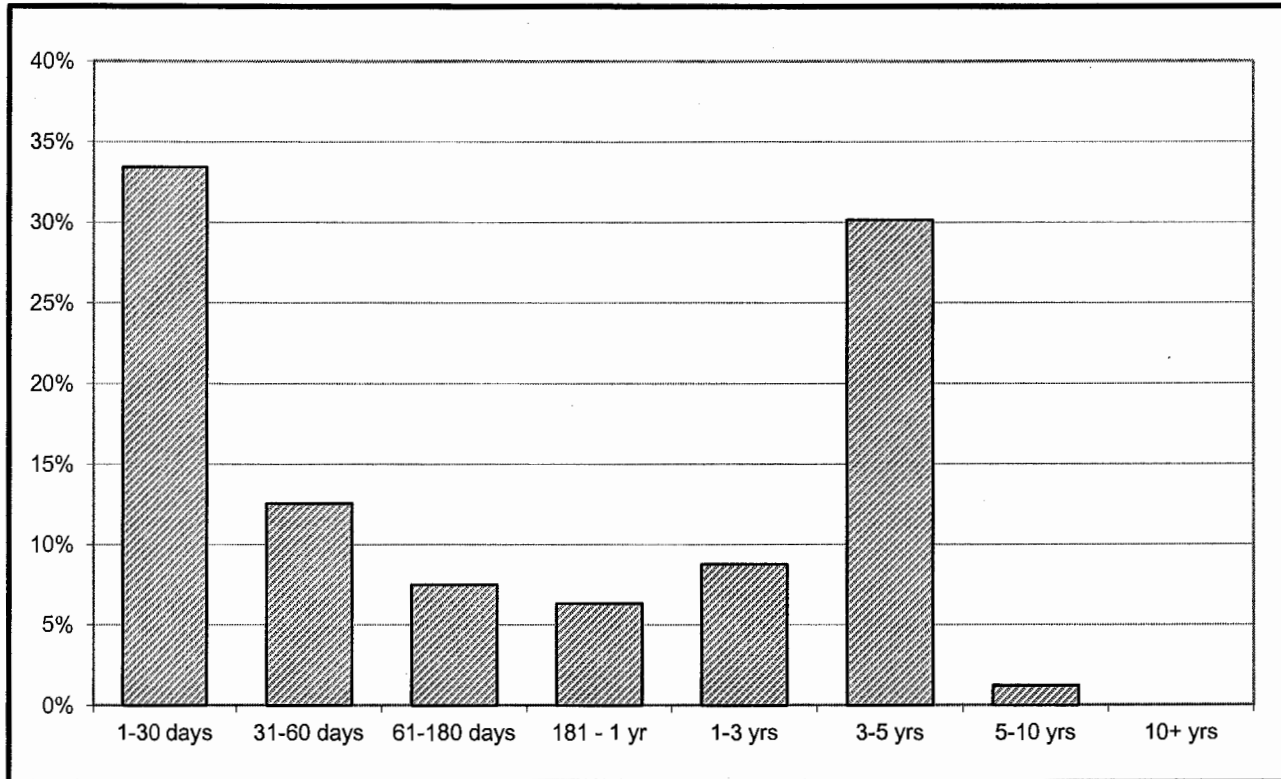
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of July 31, 2012
Attachment XV

| Maturity Range | Date Range | Par Amount | % | Cum. % | Amortized Cost | % | Cum. % |
|-------------------------|---------------------|----------------------------|--------|-----------|----------------------------|--------|-----------|
| PSI - NTRD/TRD | | | | | | | |
| 1 to 30 Days | 08/01/12 - 08/30/12 | 7,977,657,000.00 | 34.95 | 34.95 | 7,977,236,271.97 | 34.90 | 34.90 |
| 31 to 60 Days | 08/31/12 - 09/29/12 | 2,667,729,000.00 | 11.69 | 46.64 | 2,667,408,172.19 | 11.67 | 46.57 |
| 61 to 90 Days | 09/30/12 - 10/29/12 | 908,150,000.00 | 3.98 | 50.62 | 908,107,564.84 | 3.97 | 50.54 |
| 91 to 120 Days | 10/30/12 - 11/28/12 | 488,150,000.00 | 2.14 | 52.76 | 488,171,621.73 | 2.14 | 52.68 |
| 121 to 180 Days | 11/29/12 - 01/27/13 | 400,000,000.00 | 1.75 | 54.51 | 400,148,020.77 | 1.75 | 54.43 |
| 181 to 270 Days | 01/28/13 - 04/27/13 | 656,690,000.00 | 2.88 | 57.39 | 658,218,054.40 | 2.88 | 57.31 |
| 271 to 365 Days | 04/28/13 - 07/31/13 | 744,592,000.00 | 3.26 | 60.65 | 745,011,712.28 | 3.26 | 60.57 |
| 1 to 1.5 YEARS | 08/01/13 - 01/29/14 | 822,355,000.00 | 3.60 | 64.25 | 831,842,306.74 | 3.64 | 64.21 |
| 1.5 to 2 YEARS | 01/30/14 - 07/31/14 | 665,214,000.00 | 2.91 | 67.16 | 668,529,908.79 | 2.92 | 67.13 |
| 2 to 3 YEARS | 07/31/14 - 07/31/15 | 615,130,000.00 | 2.70 | 69.86 | 619,600,928.52 | 2.71 | 69.84 |
| 3 to 4 YEARS | 07/31/15 - 07/31/16 | 324,000,000.00 | 1.42 | 71.28 | 322,788,886.38 | 1.41 | 71.25 |
| 4 to 5 YEARS | 07/31/16 - 07/31/17 | 6,304,646,000.00 | 27.62 | 98.90 | 6,324,395,802.26 | 27.67 | 98.92 |
| 5 to 10 YEARS | 07/31/17 - 07/31/22 | 248,740,000.00 | 1.10 | 100.00 | 248,631,867.05 | 1.09 | 100.00 |
| Portfolio Total: | | \$22,823,053,000.00 | | | \$22,860,091,117.92 | | |
| BLPSI | | | | | | | |
| 181 to 270 Days | 11/29/12 - 01/27/13 | 1,500,000.00 | 50.00 | 50.00 | 1,528,278.85 | 49.51 | 49.51 |
| 2 to 3 YEARS | 07/31/14 - 07/31/15 | 1,500,000.00 | 50.00 | 100.00 | 1,558,765.83 | 50.49 | 100.00 |
| Portfolio Total: | | \$3,000,000.00 | | | \$3,087,044.68 | | |
| GF | | | | | | | |
| 1 to 1.5 YEARS | 08/01/13 - 01/29/14 | 22,627.05 | 0.44 | 0.44 | 22,627.05 | 0.44 | 0.44 |
| 1.5 to 2 YEARS | 0 | 0.00 | 0.00 | 0.44 | 0.00 | 0.00 | 0.44 |
| 4 to 5 YEARS | 07/31/16 - 07/31/17 | 73,304.07 | 1.42 | 1.86 | 73,304.07 | 1.42 | 1.86 |
| 5 to 10 YEARS | 07/31/17 - 07/31/22 | 5,065,000.00 | 98.14 | 100.00 | 5,065,000.00 | 98.14 | 100.00 |
| Portfolio Total: | | \$5,160,931.12 | | | \$5,160,931.12 | | |
| MAST | | | | | | | |
| 3 to 4 YEARS | 07/31/15 - 07/31/16 | 85,000.00 | 100.00 | 100.00 | 85,817.14 | 100.00 | 100.00 |
| Portfolio Total: | | \$85,000.00 | | | \$85,817.14 | | |
| PHHPA | | | | | | | |
| 10 + YEARS | 07/31/22 - 07/31/62 | 20,335,000.00 | 100.00 | 100.00 | 20,455,869.04 | 100.00 | 100.00 |
| Portfolio Total: | | \$20,335,000.00 | | | \$20,455,869.04 | | |

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

| Maturity Range | Date Range | Par Amount | % | Cum. % | Amortized Cost | % | Cum. % |
|-------------------------|---------------------|------------------------|--------|-----------|------------------------|--------|-----------|
| SANIT | | | | | | | |
| 4 to 5 YEARS | 07/31/16 - 07/31/17 | <u>4,415,000.00</u> | 100.00 | 100.00 | <u>4,414,041.95</u> | 100.00 | 100.00 |
| Portfolio Total: | | \$4,415,000.00 | | | \$4,414,041.95 | | |
| SCAQM | | | | | | | |
| 121 to 180 Days | 11/19/12 - 01/27/13 | <u>39,501,548.67</u> | 100.00 | 100.00 | <u>39,501,548.67</u> | 100.00 | 100.00 |
| Portfolio Total: | | \$39,501,548.67 | | | \$39,501,548.67 | | |
| SLIM | | | | | | | |
| 121 to 180 Days | 11/29/12 - 01/27/13 | <u>10,103,342.37</u> | 100.00 | 100.00 | <u>10,103,342.37</u> | 100.00 | 100.00 |
| Portfolio Total: | | \$10,103,342.37 | | | \$10,103,342.37 | | |
| WASIA | | | | | | | |
| 121 to 180 Days | 11/29/12 - 01/27/13 | <u>13,616,244.08</u> | 100.00 | 100.00 | <u>13,616,244.08</u> | 100.00 | 100.00 |
| Portfolio Total: | | \$13,616,244.08 | | | \$13,616,244.08 | | |

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



| <u>L.A.C. INVESTMENT POOL</u> | | |
|-------------------------------|----------------------|----------------|
| | <u>In Thousands</u> | <u>%</u> |
| 1 - 30 days | \$ 7,977,236 | 34.90% |
| 31 - 60 days | 2,667,408 | 11.66% |
| 61 - 180 days | 1,796,427 | 7.86% |
| 181 - 1 yr | 1,403,230 | 6.14% |
| 1 - 3 yrs | 2,119,973 | 9.27% |
| 3 - 5 yrs | 6,647,185 | 29.08% |
| 5 - 10 yrs | 248,632 | 1.09% |
| 10+ yrs | - | 0.00% |
| | <u>\$ 22,860,091</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 07/31/12
ATTACHMENT XVII

| ISSUE DATE | FUND TITLE | FUND BALANCE |
|---------------|---|-------------------------------|
| | SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM) | \$10,103,342.37 |
| | SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD) | 39,501,548.67 |
| | WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA) | <u>13,616,244.08</u> |
| | LAIF TOTAL | <u><u>\$63,221,135.12</u></u> |

POOLED MONEY INVESTMENT ACCOUNT

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

| | JUNE 2012 | JUNE 2011 | CHANGE |
|--|---------------|---------------|---------------|
| Average Daily Portfolio | \$ 62,597,615 | \$ 67,009,936 | \$ -4,412,321 |
| Accrued Earnings | \$ 18,367 | \$ 24,665 | \$ -6,298 |
| Effective Yield | 0.358 % | 0.448 % | -0.09 % |
| Average Life-Month End (In Days) | 270 | 237 | +33 |
| Total Security Transactions | | | |
| Amount | \$ 31,253,724 | \$ 36,232,038 | \$ -4,978,314 |
| Number | 630 | 732 | -102 |
| Total Time Deposit Transactions | | | |
| Amount | \$ 2,092,000 | \$ 2,563,500 | \$ -471,500 |
| Number | 103 | 117 | -14 |
| Average Workday Investment Activity | \$ 1,587,892 | \$ 1,763,434 | \$ -175,542 |
| Prescribed Demand Account Balances For Services | \$ 2,189,973 | \$ 1,736,305 | \$ +453,668 |

**BILL LOCKYER
 TREASURER
 STATE OF CALIFORNIA**

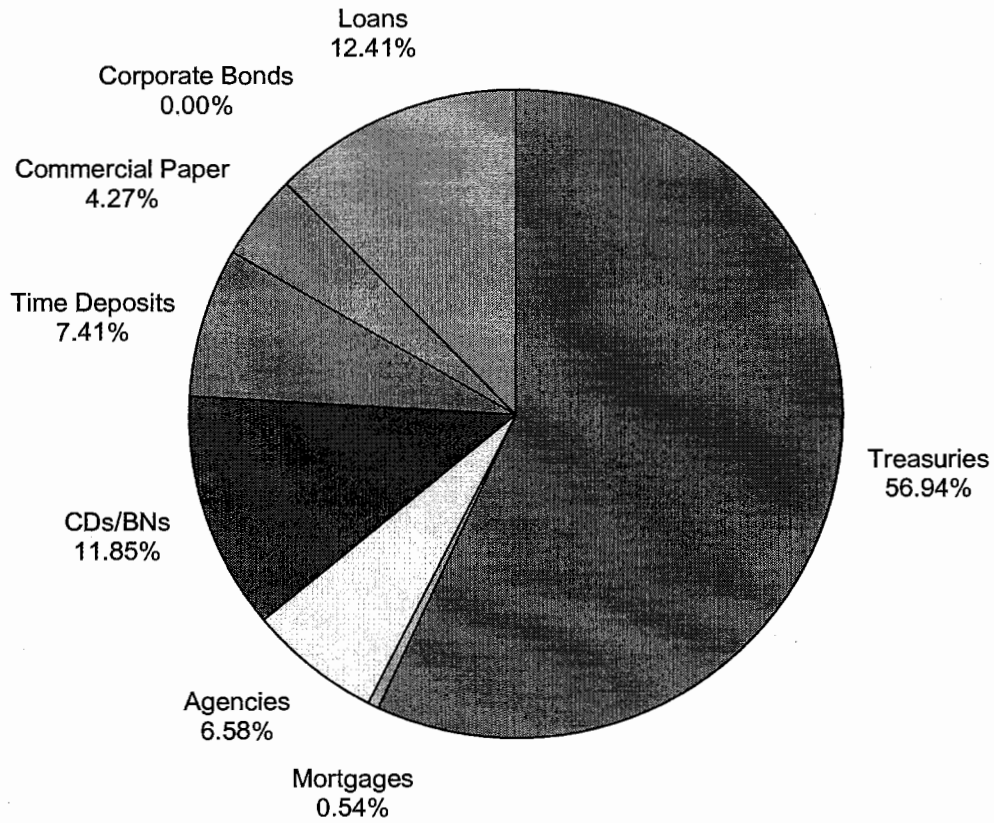
**INVESTMENT DIVISION SELECTED INVESTMENT DATA
 ANALYSIS OF THE POOLED MONEY INVESTMENT ACCOUNT PORTFOLIO
 (000 OMITTED)**

| <u>TYPE OF SECURITY</u> | June 30, 2012 | | |
|-------------------------------|----------------------|-----------------------------|--|
| | <u>AMOUNT</u> | <u>PERCENT OF PORTFOLIO</u> | <u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u> |
| Government | | | |
| Bills | \$ 18,025,016 | 29.79 | +3.27 |
| Bonds | 0 | 0.00 | 0 |
| Notes | 16,425,839 | 27.15 | +5.37 |
| Strips | 0 | 0.00 | 0 |
| Total Government | \$ 34,450,855 | 56.94 | +8.64 |
| Federal Agency Debentures | \$ 1,284,522 | 2.12 | +0.11 |
| Certificates of Deposit | 7,165,071 | 11.85 | -3.50 |
| Bank Notes | 0 | 0.00 | 0 |
| Bankers' Acceptances | 0 | 0.00 | 0 |
| Repurchases | 0 | 0.00 | 0 |
| Federal Agency Discount Notes | 2,296,401 | 3.80 | -3.66 |
| Time Deposits | 4,483,640 | 7.41 | +0.62 |
| GNMAs | 13 | 0.00 | 0 |
| Commercial Paper | 2,585,385 | 4.27 | -0.56 |
| FHLMC/Remics | 327,566 | 0.54 | +0.01 |
| Corporate Bonds | 0 | 0.00 | 0 |
| AB 55 Loans | 281,101 | 0.46 | +0.02 |
| GF Loans | 7,227,700 | 11.95 | -1.72 |
| NOW Accounts | 0 | 0.00 | 0 |
| Other | 399,932 | 0.66 | +0.04 |
| Reversed Repurchases | 0 | 0.00 | 0 |
| Total (All Types) | \$ 60,502,186 | 100.00 | |

INVESTMENT ACTIVITY

| | JUNE 2012 | | MAY 2012 | |
|--------------------------------------|---------------|----------------------|---------------|----------------------|
| | <u>NUMBER</u> | <u>AMOUNT</u> | <u>NUMBER</u> | <u>AMOUNT</u> |
| Pooled Money | 630 | \$ 31,253,724 | 364 | \$ 18,072,395 |
| Other | 18 | 110,905 | 30 | 3,856,865 |
| Time Deposits | 103 | 2,092,000 | 104 | 1,666,480 |
| Totals | 751 | \$ 33,456,629 | 498 | \$ 23,595,740 |
| PMIA Monthly Average Effective Yield | 0.358 | | 0.363 | |
| Year to Date Yield Last Day of Month | 0.382 | | 0.384 | |

Pooled Money Investment Account Portfolio Composition \$60.5 Billion 06/30/12



ACCOUNT

| <u>DATE</u> | <u>TYPE</u> | <u>DESCRIPTION</u> | <u>CPN</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> |
|-----------------------------|-------------|--------------------|------------|----------------------|--------------------|------------------|------------------|----------------------|------------------------|
| 06/01/12 SALES | | | | | | | | | |
| | TR | BILL | | 12/13/12 | 0.095% | 50,000 | 156 | 25,458.33 | 0.119 |
| | TR | BILL | | 12/13/12 | 0.095% | 50,000 | 156 | 25,458.33 | 0.119 |
| | TR | BILL | | 12/13/12 | 0.095% | 50,000 | 156 | 25,458.33 | 0.119 |
| | TR | BILL | | 12/13/12 | 0.095% | 50,000 | 163 | 25,236.11 | 0.113 |
| | TR | BILL | | 12/13/12 | 0.095% | 50,000 | 163 | 25,236.11 | 0.113 |
| | TR | BILL | | 12/13/12 | 0.095% | 50,000 | 163 | 25,236.11 | 0.113 |
| 06/01/12 REDEMPTIONS | | | | | | | | | |
| | CP | BNP FIN | | 06/01/12 | 0.150% | 50,000 | 1 | 208.33 | 0.152 |
| | CP | BNP FIN | | 06/01/12 | 0.150% | 50,000 | 1 | 208.33 | 0.152 |
| | CP | BNP FIN | | 06/01/12 | 0.150% | 50,000 | 1 | 208.33 | 0.152 |
| | CP | BARCLY US | | 06/01/12 | 0.140% | 50,000 | 8 | 1,555.56 | 0.142 |
| | CP | BARCLY US | | 06/01/12 | 0.140% | 50,000 | 8 | 1,555.56 | 0.142 |
| | CP | BARCLY US | | 06/01/12 | 0.140% | 50,000 | 8 | 1,555.56 | 0.142 |
| | CP | BARCLY US | | 06/01/12 | 0.140% | 50,000 | 8 | 1,555.56 | 0.142 |
| | CP | BARCLY US | | 06/01/12 | 0.140% | 50,000 | 8 | 1,555.56 | 0.142 |
| | CP | BARCLY US | | 06/01/12 | 0.140% | 50,000 | 8 | 1,555.56 | 0.142 |
| | DN | FHLMC | | 06/01/12 | 0.200% | 50,000 | 352 | 97,777.78 | 0.204 |
| | DN | FHLMC | | 06/01/12 | 0.200% | 50,000 | 352 | 97,777.78 | 0.204 |
| | DN | FHLMC | | 06/01/12 | 0.200% | 50,000 | 352 | 97,777.78 | 0.204 |
| | DN | FHLMC | | 06/01/12 | 0.200% | 50,000 | 352 | 97,777.78 | 0.204 |
| | DN | FHLMC | | 06/01/12 | 0.200% | 50,000 | 352 | 97,777.78 | 0.204 |
| | DN | FHLMC | | 06/01/12 | 0.200% | 50,000 | 352 | 97,777.78 | 0.204 |
| | DN | FHLMC | | 06/01/12 | 0.200% | 50,000 | 352 | 97,777.78 | 0.204 |
| | DN | FHLMC | | 06/01/12 | 0.200% | 50,000 | 352 | 97,777.78 | 0.204 |
| | DN | FHLMC | | 06/01/12 | 0.200% | 50,000 | 352 | 97,777.78 | 0.204 |
| | DN | FHLMC | | 06/01/12 | 0.200% | 50,000 | 352 | 97,777.78 | 0.204 |
| | DN | FHLMC | | 06/01/12 | 0.200% | 50,000 | 352 | 97,777.78 | 0.204 |
| | DN | FHLMC | | 06/01/12 | 0.200% | 50,000 | 352 | 97,777.78 | 0.204 |
| | DN | FHLMC | | 06/01/12 | 0.200% | 50,000 | 352 | 97,777.78 | 0.204 |
| | DN | FNMA | | 06/01/12 | 0.200% | 50,000 | 352 | 97,777.78 | 0.204 |
| | DN | FNMA | | 06/01/12 | 0.200% | 50,000 | 352 | 97,777.78 | 0.204 |
| | DN | FNMA | | 06/01/12 | 0.200% | 50,000 | 352 | 97,777.78 | 0.204 |
| | DN | FNMA | | 06/01/12 | 0.200% | 50,000 | 352 | 97,777.78 | 0.204 |
| | DN | FNMA | | 06/01/12 | 0.200% | 50,000 | 352 | 97,777.78 | 0.204 |
| | DN | FNMA | | 06/01/12 | 0.200% | 50,000 | 352 | 97,777.78 | 0.204 |
| | DN | FNMA | | 06/01/12 | 0.200% | 50,000 | 352 | 97,777.78 | 0.204 |
| | DN | FNMA | | 06/01/12 | 0.200% | 50,000 | 352 | 97,777.78 | 0.204 |
| | DN | FNMA | | 06/01/12 | 0.200% | 50,000 | 352 | 97,777.78 | 0.204 |
| | DN | FNMA | | 06/01/12 | 0.200% | 50,000 | 352 | 97,777.78 | 0.204 |
| | DN | FNMA | | 06/01/12 | 0.200% | 50,000 | 352 | 97,777.78 | 0.204 |
| | DN | FNMA | | 06/01/12 | 0.200% | 50,000 | 352 | 97,777.78 | 0.204 |
| | YCD | MIZUHO | 0.170% | 06/01/12 | 0.170% | 50,000 | 32 | 7,555.56 | 0.172 |
| | YCD | MIZUHO | 0.170% | 06/01/12 | 0.170% | 50,000 | 32 | 7,555.56 | 0.172 |
| | YCD | MIZUHO | 0.170% | 06/01/12 | 0.170% | 50,000 | 32 | 7,555.56 | 0.172 |
| | YCD | MIZUHO | 0.170% | 06/01/12 | 0.170% | 50,000 | 32 | 7,555.56 | 0.172 |
| | YCD | SUMITOMO | 0.170% | 06/01/12 | 0.170% | 50,000 | 32 | 7,555.56 | 0.172 |
| | YCD | SUMITOMO | 0.170% | 06/01/12 | 0.170% | 50,000 | 32 | 7,555.56 | 0.172 |
| | YCD | SUMITOMO | 0.170% | 06/01/12 | 0.170% | 50,000 | 32 | 7,555.56 | 0.172 |
| | YCD | SUMITOMO | 0.170% | 06/01/12 | 0.170% | 50,000 | 32 | 7,555.56 | 0.172 |
| | YCD | LLOYDS | 0.230% | 06/01/12 | 0.230% | 50,000 | 43 | 13,736.11 | 0.233 |
| | YCD | LLOYDS | 0.230% | 06/01/12 | 0.230% | 50,000 | 43 | 13,736.11 | 0.233 |

ACCOUNT

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

06/01/12 REDEMPTIONS (Continued)

| | | | | | | | | | |
|-----|--|---------|--------|----------|--------|--------|-----|------------|-------|
| YCD | | LLOYDS | 0.230% | 06/01/12 | 0.230% | 50,000 | 43 | 13,736.11 | 0.233 |
| YCD | | LLOYDS | 0.230% | 06/01/12 | 0.230% | 50,000 | 43 | 13,736.11 | 0.233 |
| YCD | | NAT AUB | 0.490% | 06/01/12 | 0.490% | 50,000 | 197 | 134,069.44 | 0.498 |
| YCD | | NAT AUB | 0.490% | 06/01/12 | 0.490% | 50,000 | 197 | 134,069.44 | 0.498 |
| YCD | | NAT AUB | 0.490% | 06/01/12 | 0.490% | 50,000 | 197 | 134,069.44 | 0.498 |
| YCD | | NAT AUB | 0.490% | 06/01/12 | 0.490% | 50,000 | 197 | 134,069.44 | 0.498 |

06/01/12 PURCHASES

| | | | | | | | | | |
|----|--|-----------|--|----------|--------|--------|--|--|--|
| CP | | BNP FIN | | 06/04/12 | 0.150% | 50,000 | | | |
| CP | | BNP FIN | | 06/04/12 | 0.150% | 50,000 | | | |
| CP | | BARCLY US | | 07/02/12 | 0.170% | 50,000 | | | |
| CP | | BARCLY US | | 07/02/12 | 0.170% | 50,000 | | | |
| CP | | BARCLY US | | 07/02/12 | 0.170% | 50,000 | | | |
| CP | | BARCLY US | | 07/02/12 | 0.170% | 50,000 | | | |
| CP | | BARCLY US | | 07/02/12 | 0.170% | 50,000 | | | |
| CP | | BARCLY US | | 07/02/12 | 0.170% | 50,000 | | | |
| TR | | BILL | | 11/29/12 | 0.115% | 50,000 | | | |
| TR | | BILL | | 11/29/12 | 0.115% | 50,000 | | | |
| TR | | BILL | | 11/29/12 | 0.115% | 50,000 | | | |
| TR | | BILL | | 11/29/12 | 0.115% | 50,000 | | | |
| TR | | BILL | | 11/29/12 | 0.115% | 50,000 | | | |
| TR | | BILL | | 11/29/12 | 0.115% | 50,000 | | | |

06/04/12 REDEMPTIONS

| | | | | | | | | | |
|----|--|---------|--|----------|--------|--------|---|--------|-------|
| CP | | BNP FIN | | 06/04/12 | 0.150% | 50,000 | 3 | 625.00 | 0.152 |
| CP | | BNP FIN | | 06/04/12 | 0.150% | 50,000 | 3 | 625.00 | 0.152 |

06/04/12 NO PURCHASES

06/05/12 REDEMPTIONS

| | | | | | | | | | |
|----|--|------|--|----------|--------|--------|----|----------|-------|
| CP | | GECC | | 06/05/12 | 0.110% | 25,000 | 32 | 2,444.44 | 0.112 |
| CP | | GECC | | 06/05/12 | 0.110% | 50,000 | 32 | 4,888.89 | 0.112 |
| CP | | GECC | | 06/05/12 | 0.110% | 50,000 | 32 | 4,888.89 | 0.112 |
| CP | | GECC | | 06/05/12 | 0.110% | 50,000 | 32 | 4,888.89 | 0.112 |
| CP | | GECC | | 06/05/12 | 0.110% | 50,000 | 32 | 4,888.89 | 0.112 |
| CP | | GECC | | 06/05/12 | 0.110% | 50,000 | 32 | 4,888.89 | 0.112 |

06/05/12 NO PURCHASES

06/06/12 NO REDEMPTIONS

06/06/12 NO PURCHASES

06/07/12 NO REDEMPTIONS

06/07/12 NO PURCHASES

ACCOUNT

| <u>DATE</u> | <u>TYPE</u> | <u>DESCRIPTION</u> | <u>CPN</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> |
|--------------------------------|-------------|--------------------|------------|----------------------|--------------------|------------------|------------------|----------------------|------------------------|
| 06/08/12 NO REDEMPTIONS | | | | | | | | | |
| 06/08/12 PURCHASES | | | | | | | | | |
| | CP | GECC | | 06/29/12 | 0.150% | 30,000 | | | |
| | CP | GECC | | 06/29/12 | 0.150% | 50,000 | | | |
| | CP | WINDMILL | | 07/10/12 | 0.380% | 50,000 | | | |
| | CP | WINDMILL | | 07/10/12 | 0.380% | 50,000 | | | |
| | CP | FCAR | | 07/30/12 | 0.190% | 22,000 | | | |
| | CP | FCAR | | 07/30/12 | 0.190% | 50,000 | | | |
| 06/11/12 REDEMPTIONS | | | | | | | | | |
| | CP | GECC | | 06/11/12 | 0.110% | 25,000 | 38 | 2,902.78 | 0.112 |
| | CP | GECC | | 06/11/12 | 0.110% | 50,000 | 38 | 5,805.56 | 0.112 |
| | CP | GECC | | 06/11/12 | 0.110% | 50,000 | 38 | 5,805.56 | 0.112 |
| | CP | GECC | | 06/11/12 | 0.110% | 50,000 | 38 | 5,805.56 | 0.112 |
| | CP | GECC | | 06/11/12 | 0.110% | 50,000 | 38 | 5,805.56 | 0.112 |
| | CP | GECC | | 06/11/12 | 0.110% | 50,000 | 38 | 5,805.56 | 0.112 |
| 06/11/12 PURCHASES | | | | | | | | | |
| | CP | GECC | | 07/30/12 | 0.160% | 50,000 | | | |
| | CP | GECC | | 07/30/12 | 0.160% | 50,000 | | | |
| | YCD | MONTREAL | 0.170% | 08/01/12 | 0.170% | 50,000 | | | |
| | YCD | MONTREAL | 0.170% | 08/01/12 | 0.170% | 50,000 | | | |
| | YCD | MONTREAL | 0.170% | 08/01/12 | 0.170% | 50,000 | | | |
| 06/12/12 NO REDEMPTIONS | | | | | | | | | |
| 06/12/12 PURCHASES | | | | | | | | | |
| | CD | US BANK | 0.170% | 08/31/12 | 0.170% | 50,000 | | | |
| | CD | US BANK | 0.170% | 08/31/12 | 0.170% | 50,000 | | | |
| | CD | US BANK | 0.170% | 08/31/12 | 0.170% | 50,000 | | | |
| | CD | US BANK | 0.170% | 08/31/12 | 0.170% | 50,000 | | | |
| | CP | GECC | | 08/01/12 | 0.150% | 50,000 | | | |
| | CP | GECC | | 08/01/12 | 0.150% | 50,000 | | | |
| | CP | GECC | | 08/01/12 | 0.150% | 50,000 | | | |
| 06/13/12 NO REDEMPTIONS | | | | | | | | | |
| 06/13/12 PURCHASES | | | | | | | | | |
| | CP | BNP FIN | | 06/29/12 | 0.200% | 50,000 | | | |
| | CP | BNP FIN | | 06/29/12 | 0.200% | 50,000 | | | |
| | CP | BNP FIN | | 06/29/12 | 0.200% | 50,000 | | | |
| | TR | NOTE | 0.250% | 05/31/14 | 0.290% | 50,000 | | | |
| | TR | NOTE | 0.250% | 05/31/14 | 0.290% | 50,000 | | | |
| | TR | NOTE | 0.250% | 05/31/14 | 0.290% | 50,000 | | | |
| | TR | NOTE | 0.250% | 05/31/14 | 0.290% | 50,000 | | | |
| | YCD | NORINCHUK | 0.180% | 06/26/12 | 0.180% | 50,000 | | | |

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

06/13/12 PURCHASES (Continued)

| | | | | | | | | | |
|--|-----|-----------|--------|----------|--------|--------|--|--|--|
| | YCD | NORINCHUK | 0.180% | 06/26/12 | 0.180% | 50,000 | | | |
| | YCD | SUMITOMO | 0.160% | 06/27/12 | 0.160% | 50,000 | | | |
| | YCD | SUMITOMO | 0.160% | 06/27/12 | 0.160% | 50,000 | | | |
| | YCD | TOKYO-MIT | 0.160% | 06/27/12 | 0.160% | 50,000 | | | |
| | YCD | TOKYO-MIT | 0.160% | 06/27/12 | 0.160% | 50,000 | | | |

06/14/12 NO REDEMPTIONS

06/14/12 PURCHASES

| | | | | | | | | | |
|--|-----|----------|--------|----------|--------|--------|--|--|--|
| | CP | GE CO | | 06/27/12 | 0.170% | 50,000 | | | |
| | CP | GE CO | | 06/27/12 | 0.170% | 50,000 | | | |
| | CP | GE CO | | 06/27/12 | 0.170% | 50,000 | | | |
| | CP | GE CO | | 06/27/12 | 0.170% | 50,000 | | | |
| | TR | NOTE | 0.250% | 05/31/14 | 0.290% | 50,000 | | | |
| | TR | NOTE | 0.250% | 05/31/14 | 0.290% | 50,000 | | | |
| | TR | NOTE | 0.250% | 05/31/14 | 0.290% | 50,000 | | | |
| | TR | NOTE | 0.250% | 05/31/14 | 0.290% | 50,000 | | | |
| | TR | NOTE | 0.250% | 05/31/14 | 0.290% | 50,000 | | | |
| | TR | NOTE | 0.250% | 05/31/14 | 0.290% | 50,000 | | | |
| | TR | NOTE | 0.250% | 05/31/14 | 0.290% | 50,000 | | | |
| | TR | NOTE | 0.250% | 05/31/14 | 0.290% | 50,000 | | | |
| | TR | NOTE | 0.250% | 05/31/14 | 0.290% | 50,000 | | | |
| | TR | NOTE | 0.250% | 05/31/14 | 0.290% | 50,000 | | | |
| | TR | NOTE | 0.250% | 05/31/14 | 0.290% | 50,000 | | | |
| | TR | NOTE | 0.250% | 05/31/14 | 0.290% | 50,000 | | | |
| | TR | NOTE | 0.250% | 05/31/14 | 0.290% | 50,000 | | | |
| | TR | NOTE | 0.250% | 05/31/14 | 0.290% | 50,000 | | | |
| | TR | NOTE | 0.250% | 05/31/14 | 0.290% | 50,000 | | | |
| | TR | NOTE | 0.250% | 05/31/14 | 0.290% | 50,000 | | | |
| | YCD | MONTREAL | 0.150% | 06/26/12 | 0.150% | 50,000 | | | |
| | YCD | MONTREAL | 0.150% | 06/26/12 | 0.150% | 50,000 | | | |
| | YCD | MONTREAL | 0.150% | 06/26/12 | 0.150% | 50,000 | | | |
| | YCD | MONTREAL | 0.150% | 06/26/12 | 0.150% | 50,000 | | | |
| | YCD | MONTREAL | 0.150% | 06/26/12 | 0.150% | 50,000 | | | |
| | YCD | SUMITOMO | 0.160% | 06/29/12 | 0.160% | 50,000 | | | |
| | YCD | SUMITOMO | 0.160% | 06/29/12 | 0.160% | 50,000 | | | |

06/15/12 REDEMPTIONS

| | | | | | | | | | |
|--|----|------|--------|----------|--------|--------|------|--------------|-------|
| | TR | NOTE | 1.875% | 06/15/12 | 1.625% | 50,000 | 1082 | 2,417,264.34 | 1.619 |
|--|----|------|--------|----------|--------|--------|------|--------------|-------|

06/15/12 PURCHASES

| | | | | | | | | | |
|--|----|---------|--|----------|--------|--------|--|--|--|
| | CP | BNP FIN | | 07/02/12 | 0.210% | 50,000 | | | |
| | CP | BNP FIN | | 07/02/12 | 0.210% | 50,000 | | | |
| | DN | FHLMC | | 06/03/13 | 0.180% | 50,000 | | | |
| | DN | FHLMC | | 06/03/13 | 0.180% | 50,000 | | | |
| | DN | FHLMC | | 06/03/13 | 0.180% | 50,000 | | | |
| | DN | FHLMC | | 06/03/13 | 0.180% | 50,000 | | | |

ACCOUNT

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

06/19/12 PURCHASES

| | | | | | | | | | |
|----|--|------|--------|----------|--------|--------|--|--|--|
| TR | | NOTE | 0.250% | 05/31/14 | 0.282% | 50,000 | | | |
| TR | | NOTE | 0.250% | 05/31/14 | 0.282% | 50,000 | | | |
| TR | | NOTE | 0.250% | 05/31/14 | 0.282% | 50,000 | | | |
| TR | | NOTE | 0.250% | 05/31/14 | 0.282% | 50,000 | | | |
| TR | | NOTE | 0.250% | 05/31/14 | 0.282% | 50,000 | | | |
| TR | | NOTE | 0.250% | 05/31/14 | 0.282% | 50,000 | | | |

06/20/12 NO REDEMPTIONS

06/20/12 PURCHASES

| | | | | | | | | | |
|-----|--|-----------|--------|----------|--------|--------|--|--|--|
| CP | | CAFCO | | 07/02/12 | 0.400% | 10,000 | | | |
| CP | | CAFCO | | 07/02/12 | 0.400% | 50,000 | | | |
| CP | | CAFCO | | 07/02/12 | 0.400% | 50,000 | | | |
| CP | | CAFCO | | 07/02/12 | 0.400% | 50,000 | | | |
| CP | | CAFCO | | 07/02/12 | 0.400% | 50,000 | | | |
| YCD | | STNDRD CH | 0.220% | 07/30/12 | 0.220% | 40,000 | | | |
| YCD | | STNDRD CH | 0.220% | 07/30/12 | 0.220% | 50,000 | | | |
| YCD | | STNDRD CH | 0.220% | 07/30/12 | 0.220% | 50,000 | | | |
| YCD | | STNDRD CH | 0.220% | 07/30/12 | 0.220% | 50,000 | | | |
| YCD | | STNDRD CH | 0.220% | 07/30/12 | 0.220% | 50,000 | | | |
| YCD | | STNDRD CH | 0.220% | 07/30/12 | 0.220% | 50,000 | | | |

06/21/12 NO REDEMPTIONS

06/21/12 PURCHASES

| | | | | | | | | | |
|-----|--|-----------|--------|----------|--------|--------|--|--|--|
| CP | | BNP FIN | | 07/02/12 | 0.200% | 50,000 | | | |
| CP | | BNP FIN | | 07/02/12 | 0.200% | 50,000 | | | |
| YCD | | MONTREAL | 0.150% | 07/02/12 | 0.150% | 50,000 | | | |
| YCD | | MONTREAL | 0.150% | 07/02/12 | 0.150% | 50,000 | | | |
| YCD | | MONTREAL | 0.150% | 07/02/12 | 0.150% | 50,000 | | | |
| YCD | | MONTREAL | 0.150% | 07/02/12 | 0.150% | 50,000 | | | |
| YCD | | MONTREAL | 0.150% | 07/02/12 | 0.150% | 50,000 | | | |
| YCD | | MONTREAL | 0.150% | 07/02/12 | 0.150% | 50,000 | | | |
| YCD | | NORDEA | 0.150% | 07/02/12 | 0.150% | 50,000 | | | |
| YCD | | NORDEA | 0.150% | 07/02/12 | 0.150% | 50,000 | | | |
| YCD | | TOKYO-MIT | 0.160% | 07/02/12 | 0.160% | 50,000 | | | |
| YCD | | TOKYO-MIT | 0.160% | 07/02/12 | 0.160% | 50,000 | | | |
| YCD | | TOKYO-MIT | 0.160% | 07/02/12 | 0.160% | 50,000 | | | |
| YCD | | NORINCHUK | 0.180% | 07/02/12 | 0.180% | 50,000 | | | |
| YCD | | NORINCHUK | 0.180% | 07/02/12 | 0.180% | 50,000 | | | |

06/22/12 NO REDEMPTIONS

06/22/12 NO PURCHASES

ACCOUNT

| DATE | TYPE | a/ DESCRIPTION | CPN | MATURITY DATE | TRANS YIELD | PAR (000) | DAYS HELD | AMOUNT EARNED | EFFECTIVE YIELD |
|----------------------|------|-------------------|--------|------------------|----------------|--------------|--------------|------------------|--------------------|
| 06/25/12 REDEMPTIONS | | | | | | | | | |
| DN | | FHLMC | | 06/25/12 | 0.200% | 50,000 | 333 | 92,500.00 | 0.204 |
| DN | | FHLMC | | 06/25/12 | 0.200% | 50,000 | 333 | 92,500.00 | 0.204 |
| DN | | FHLMC | | 06/25/12 | 0.200% | 50,000 | 333 | 92,500.00 | 0.204 |
| DN | | FHLMC | | 06/25/12 | 0.200% | 50,000 | 333 | 92,500.00 | 0.204 |
| DN | | FHLMC | | 06/25/12 | 0.200% | 50,000 | 333 | 92,500.00 | 0.204 |
| DN | | FHLMC | | 06/25/12 | 0.200% | 50,000 | 333 | 92,500.00 | 0.204 |
| DN | | FHLMC | | 06/25/12 | 0.200% | 50,000 | 333 | 92,500.00 | 0.204 |
| DN | | FHLMC | | 06/25/12 | 0.200% | 50,000 | 333 | 92,500.00 | 0.204 |
| DN | | FHLMC | | 06/25/12 | 0.200% | 50,000 | 333 | 92,500.00 | 0.204 |
| DN | | FHLMC | | 06/25/12 | 0.200% | 50,000 | 333 | 92,500.00 | 0.204 |
| DN | | FHLMC | | 06/25/12 | 0.200% | 50,000 | 333 | 92,500.00 | 0.204 |
| DN | | FHLMC | | 06/25/12 | 0.200% | 50,000 | 333 | 92,500.00 | 0.204 |
| DN | | FNMA | | 06/25/12 | 0.200% | 50,000 | 333 | 92,500.00 | 0.204 |
| DN | | FNMA | | 06/25/12 | 0.200% | 50,000 | 333 | 92,500.00 | 0.204 |
| DN | | FNMA | | 06/25/12 | 0.200% | 50,000 | 333 | 92,500.00 | 0.204 |
| DN | | FNMA | | 06/25/12 | 0.200% | 50,000 | 333 | 92,500.00 | 0.204 |
| DN | | FNMA | | 06/25/12 | 0.200% | 50,000 | 333 | 92,500.00 | 0.204 |
| DN | | FNMA | | 06/25/12 | 0.200% | 50,000 | 333 | 92,500.00 | 0.204 |
| DN | | FNMA | | 06/25/12 | 0.200% | 50,000 | 333 | 92,500.00 | 0.204 |
| DN | | FNMA | | 06/25/12 | 0.200% | 50,000 | 333 | 92,500.00 | 0.204 |
| DN | | FNMA | | 06/25/12 | 0.200% | 50,000 | 333 | 92,500.00 | 0.204 |
| DN | | FNMA | | 06/25/12 | 0.200% | 50,000 | 333 | 92,500.00 | 0.204 |
| DN | | FNMA | | 06/25/12 | 0.200% | 50,000 | 333 | 92,500.00 | 0.204 |
| DN | | FNMA | | 06/25/12 | 0.200% | 50,000 | 333 | 92,500.00 | 0.204 |
| DN | | IBRD | | 06/25/12 | 0.200% | 50,000 | 333 | 92,500.00 | 0.204 |
| DN | | IBRD | | 06/25/12 | 0.200% | 50,000 | 333 | 92,500.00 | 0.204 |
| DN | | IBRD | | 06/25/12 | 0.200% | 50,000 | 333 | 92,500.00 | 0.204 |
| DN | | IBRD | | 06/25/12 | 0.200% | 50,000 | 333 | 92,500.00 | 0.204 |
| DN | | IBRD | | 06/25/12 | 0.200% | 50,000 | 333 | 92,500.00 | 0.204 |
| DN | | IBRD | | 06/25/12 | 0.200% | 50,000 | 333 | 92,500.00 | 0.204 |
| DN | | IBRD | | 06/25/12 | 0.200% | 50,000 | 333 | 92,500.00 | 0.204 |
| DN | | IBRD | | 06/25/12 | 0.200% | 50,000 | 333 | 92,500.00 | 0.204 |
| DN | | FHLMC | | 06/25/12 | 0.210% | 50,000 | 333 | 97,125.00 | 0.214 |
| DN | | FHLMC | | 06/25/12 | 0.210% | 50,000 | 333 | 97,125.00 | 0.214 |
| DN | | FHLMC | | 06/25/12 | 0.210% | 50,000 | 333 | 97,125.00 | 0.214 |
| DN | | FHLMC | | 06/25/12 | 0.210% | 50,000 | 333 | 97,125.00 | 0.214 |
| DN | | FHLMC | | 06/25/12 | 0.210% | 50,000 | 333 | 97,125.00 | 0.214 |
| DN | | FHLMC | | 06/25/12 | 0.210% | 50,000 | 333 | 97,125.00 | 0.214 |
| DN | | FHLMC | | 06/25/12 | 0.210% | 50,000 | 333 | 97,125.00 | 0.214 |
| DN | | FHLMC | | 06/25/12 | 0.210% | 50,000 | 333 | 97,125.00 | 0.214 |
| DN | | FNMA | | 06/25/12 | 0.210% | 50,000 | 333 | 97,125.00 | 0.214 |
| DN | | FNMA | | 06/25/12 | 0.210% | 50,000 | 333 | 97,125.00 | 0.214 |
| DN | | FNMA | | 06/25/12 | 0.210% | 50,000 | 333 | 97,125.00 | 0.214 |
| DN | | FNMA | | 06/25/12 | 0.210% | 50,000 | 333 | 97,125.00 | 0.214 |
| DN | | FNMA | | 06/25/12 | 0.210% | 50,000 | 333 | 97,125.00 | 0.214 |
| DN | | FNMA | | 06/25/12 | 0.210% | 50,000 | 333 | 97,125.00 | 0.214 |
| DN | | FNMA | | 06/25/12 | 0.210% | 50,000 | 333 | 97,125.00 | 0.214 |
| DN | | FNMA | | 06/25/12 | 0.210% | 50,000 | 333 | 97,125.00 | 0.214 |
| DN | | FNMA | | 06/25/12 | 0.210% | 50,000 | 333 | 97,125.00 | 0.214 |
| YCD | | NAT AUB | 0.380% | 06/25/12 | 0.380% | 50,000 | 333 | 175,750.00 | 0.386 |
| YCD | | NAT AUB | 0.380% | 06/25/12 | 0.380% | 50,000 | 333 | 175,750.00 | 0.386 |

ACCOUNT

| <u>DATE</u> | <u>TYPE</u> | <u>a/</u> <u>DESCRIPTION</u> | <u>CPN</u> | <u>MATURITY</u> <u>DATE</u> | <u>TRANS</u> <u>YIELD</u> | <u>PAR</u> <u>(000)</u> | <u>DAYS</u> <u>HELD</u> | <u>AMOUNT</u> <u>EARNED</u> | <u>EFFECTIVE</u> <u>YIELD</u> |
|---|-------------|---------------------------------|------------|--------------------------------|------------------------------|----------------------------|----------------------------|--------------------------------|----------------------------------|
| 06/25/12 REDEMPTIONS (Continued) | | | | | | | | | |
| YCD | | NAT AUB | 0.380% | 06/25/12 | 0.380% | 50,000 | 333 | 175,750.00 | 0.386 |
| YCD | | NAT AUB | 0.380% | 06/25/12 | 0.380% | 50,000 | 333 | 175,750.00 | 0.386 |
| YCD | | NORDEA | 0.380% | 06/25/12 | 0.380% | 50,000 | 333 | 175,750.00 | 0.386 |
| YCD | | NORDEA | 0.380% | 06/25/12 | 0.380% | 50,000 | 333 | 175,750.00 | 0.386 |
| YCD | | NORDEA | 0.380% | 06/25/12 | 0.380% | 50,000 | 333 | 175,750.00 | 0.386 |
| YCD | | NORDEA | 0.380% | 06/25/12 | 0.380% | 50,000 | 333 | 175,750.00 | 0.386 |
| YCD | | WESTPAC | 0.420% | 06/25/12 | 0.420% | 50,000 | 333 | 194,250.00 | 0.427 |
| YCD | | WESTPAC | 0.420% | 06/25/12 | 0.420% | 50,000 | 333 | 194,250.00 | 0.427 |
| YCD | | WESTPAC | 0.420% | 06/25/12 | 0.420% | 50,000 | 333 | 194,250.00 | 0.427 |
| YCD | | WESTPAC | 0.420% | 06/25/12 | 0.420% | 50,000 | 333 | 194,250.00 | 0.427 |
| YCD | | NB CANADA | 0.340% | 06/25/12 | 0.340% | 50,000 | 334 | 157,722.22 | 0.345 |
| YCD | | NB CANADA | 0.340% | 06/25/12 | 0.340% | 50,000 | 334 | 157,722.22 | 0.345 |
| YCD | | NB CANADA | 0.340% | 06/25/12 | 0.340% | 50,000 | 334 | 157,722.22 | 0.345 |
| YCD | | NB CANADA | 0.340% | 06/25/12 | 0.340% | 50,000 | 334 | 157,722.22 | 0.345 |
| YCD | | NB CANADA | 0.340% | 06/25/12 | 0.340% | 50,000 | 334 | 157,722.22 | 0.345 |
| YCD | | NB CANADA | 0.340% | 06/25/12 | 0.340% | 50,000 | 334 | 157,722.22 | 0.345 |
| YCD | | TORONTO | 0.340% | 06/25/12 | 0.340% | 50,000 | 334 | 157,722.22 | 0.345 |
| YCD | | TORONTO | 0.340% | 06/25/12 | 0.340% | 50,000 | 334 | 157,722.22 | 0.345 |
| YCD | | TORONTO | 0.340% | 06/25/12 | 0.340% | 50,000 | 334 | 157,722.22 | 0.345 |
| YCD | | TORONTO | 0.340% | 06/25/12 | 0.340% | 50,000 | 334 | 157,722.22 | 0.345 |
| YCD | | TORONTO | 0.340% | 06/25/12 | 0.340% | 50,000 | 334 | 157,722.22 | 0.345 |
| YCD | | TORONTO | 0.340% | 06/25/12 | 0.340% | 50,000 | 334 | 157,722.22 | 0.345 |
| YCD | | SCOTIA | 0.360% | 06/25/12 | 0.360% | 50,000 | 334 | 166,999.99 | 0.366 |
| YCD | | SCOTIA | 0.360% | 06/25/12 | 0.360% | 50,000 | 334 | 166,999.99 | 0.366 |
| YCD | | SCOTIA | 0.360% | 06/25/12 | 0.360% | 50,000 | 334 | 166,999.99 | 0.366 |
| YCD | | SCOTIA | 0.360% | 06/25/12 | 0.360% | 50,000 | 334 | 166,999.99 | 0.366 |
| YCD | | SCOTIA | 0.360% | 06/25/12 | 0.360% | 50,000 | 334 | 166,999.99 | 0.366 |
| YCD | | SCOTIA | 0.360% | 06/25/12 | 0.360% | 50,000 | 334 | 166,999.99 | 0.366 |
| YCD | | RB CANADA | 0.380% | 06/25/12 | 0.380% | 50,000 | 334 | 176,277.77 | 0.386 |
| YCD | | RB CANADA | 0.380% | 06/25/12 | 0.380% | 50,000 | 334 | 176,277.77 | 0.386 |
| YCD | | RB CANADA | 0.380% | 06/25/12 | 0.380% | 50,000 | 334 | 176,277.77 | 0.386 |
| YCD | | RB CANADA | 0.380% | 06/25/12 | 0.380% | 50,000 | 334 | 176,277.77 | 0.386 |
| YCD | | RB CANADA | 0.380% | 06/25/12 | 0.380% | 50,000 | 334 | 176,277.77 | 0.386 |
| YCD | | RB CANADA | 0.380% | 06/25/12 | 0.380% | 50,000 | 334 | 176,277.77 | 0.386 |
| YCD | | CIBC | 0.410% | 06/25/12 | 0.410% | 50,000 | 334 | 190,194.44 | 0.417 |
| YCD | | CIBC | 0.410% | 06/25/12 | 0.410% | 50,000 | 334 | 190,194.44 | 0.417 |
| YCD | | CIBC | 0.410% | 06/25/12 | 0.410% | 50,000 | 334 | 190,194.44 | 0.417 |
| YCD | | CIBC | 0.410% | 06/25/12 | 0.410% | 50,000 | 334 | 190,194.44 | 0.417 |
| YCD | | CIBC | 0.410% | 06/25/12 | 0.410% | 50,000 | 334 | 190,194.44 | 0.417 |

06/25/12 PURCHASES

| | | | | | | | | | |
|----|--|---------|--------|----------|--------|--------|--|--|--|
| CD | | US BANK | 0.160% | 08/27/12 | 0.160% | 50,000 | | | |
| CD | | US BANK | 0.160% | 08/27/12 | 0.160% | 50,000 | | | |
| CD | | US BANK | 0.160% | 08/27/12 | 0.160% | 50,000 | | | |
| CD | | US BANK | 0.160% | 08/27/12 | 0.160% | 50,000 | | | |
| CD | | US BANK | 0.160% | 08/31/12 | 0.160% | 50,000 | | | |
| CD | | US BANK | 0.160% | 08/31/12 | 0.160% | 50,000 | | | |
| CD | | US BANK | 0.160% | 08/31/12 | 0.160% | 50,000 | | | |

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

06/25/12 PURCHASES (Continued)

| | | | | | | | | | |
|-----|--|---------|--------|----------|--------|--------|--|--|--|
| TR | | BILL | | 11/08/12 | 0.120% | 50,000 | | | |
| TR | | BILL | | 11/08/12 | 0.120% | 50,000 | | | |
| TR | | BILL | | 11/08/12 | 0.120% | 50,000 | | | |
| TR | | BILL | | 05/30/13 | 0.170% | 50,000 | | | |
| TR | | BILL | | 05/30/13 | 0.170% | 50,000 | | | |
| TR | | BILL | | 05/30/13 | 0.170% | 50,000 | | | |
| TR | | BILL | | 05/30/13 | 0.170% | 50,000 | | | |
| TR | | BILL | | 05/30/13 | 0.170% | 50,000 | | | |
| TR | | BILL | | 05/30/13 | 0.170% | 50,000 | | | |
| TR | | BILL | | 05/30/13 | 0.170% | 50,000 | | | |
| TR | | BILL | | 05/30/13 | 0.170% | 50,000 | | | |
| TR | | BILL | | 05/30/13 | 0.170% | 50,000 | | | |
| TR | | BILL | | 05/30/13 | 0.170% | 50,000 | | | |
| TR | | BILL | | 05/30/13 | 0.170% | 50,000 | | | |
| TR | | BILL | | 05/30/13 | 0.170% | 50,000 | | | |
| TR | | BILL | | 05/30/13 | 0.170% | 50,000 | | | |
| TR | | BILL | | 05/30/13 | 0.170% | 50,000 | | | |
| TR | | BILL | | 05/30/13 | 0.170% | 50,000 | | | |
| TR | | BILL | | 05/30/13 | 0.170% | 50,000 | | | |
| TR | | BILL | | 05/30/13 | 0.170% | 50,000 | | | |
| TR | | BILL | | 05/30/13 | 0.170% | 50,000 | | | |
| TR | | BILL | | 05/30/13 | 0.170% | 50,000 | | | |
| YCD | | CIBC | 0.140% | 08/01/12 | 0.140% | 50,000 | | | |
| YCD | | CIBC | 0.140% | 08/01/12 | 0.140% | 50,000 | | | |
| YCD | | CIBC | 0.140% | 08/01/12 | 0.140% | 50,000 | | | |
| YCD | | CIBC | 0.140% | 08/01/12 | 0.140% | 50,000 | | | |
| YCD | | TORONTO | 0.145% | 08/01/12 | 0.145% | 50,000 | | | |
| YCD | | TORONTO | 0.145% | 08/01/12 | 0.145% | 50,000 | | | |
| YCD | | TORONTO | 0.145% | 08/01/12 | 0.145% | 50,000 | | | |
| YCD | | TORONTO | 0.145% | 08/01/12 | 0.145% | 50,000 | | | |
| YCD | | SCOTIA | 0.160% | 08/01/12 | 0.160% | 50,000 | | | |
| YCD | | SCOTIA | 0.160% | 08/01/12 | 0.160% | 50,000 | | | |
| YCD | | SCOTIA | 0.160% | 08/01/12 | 0.160% | 50,000 | | | |
| YCD | | SCOTIA | 0.160% | 08/01/12 | 0.160% | 50,000 | | | |
| YCD | | TORONTO | 0.155% | 08/31/12 | 0.155% | 50,000 | | | |
| YCD | | TORONTO | 0.155% | 08/31/12 | 0.155% | 50,000 | | | |
| YCD | | TORONTO | 0.155% | 08/31/12 | 0.155% | 50,000 | | | |
| YCD | | TORONTO | 0.155% | 08/31/12 | 0.155% | 50,000 | | | |
| YCD | | CIBC | 0.160% | 08/31/12 | 0.160% | 50,000 | | | |
| YCD | | CIBC | 0.160% | 08/31/12 | 0.160% | 50,000 | | | |
| YCD | | CIBC | 0.160% | 08/31/12 | 0.160% | 50,000 | | | |
| YCD | | CIBC | 0.160% | 08/31/12 | 0.160% | 50,000 | | | |
| YCD | | ANZ | 0.170% | 08/31/12 | 0.170% | 50,000 | | | |
| YCD | | ANZ | 0.170% | 08/31/12 | 0.170% | 50,000 | | | |
| YCD | | SCOTIA | 0.180% | 08/31/12 | 0.180% | 50,000 | | | |
| YCD | | SCOTIA | 0.180% | 08/31/12 | 0.180% | 50,000 | | | |
| YCD | | SCOTIA | 0.180% | 08/31/12 | 0.180% | 50,000 | | | |
| YCD | | SCOTIA | 0.180% | 08/31/12 | 0.180% | 50,000 | | | |
| YCD | | WESTPAC | 0.200% | 08/31/12 | 0.200% | 50,000 | | | |
| YCD | | WESTPAC | 0.200% | 08/31/12 | 0.200% | 50,000 | | | |
| YCD | | WESTPAC | 0.200% | 08/31/12 | 0.200% | 50,000 | | | |
| YCD | | WESTPAC | 0.200% | 08/31/12 | 0.200% | 50,000 | | | |

| ACCOUNT | | | | | | | | | |
|-----------------------------|------|-------------------|--------|---------------|-------------|-----------|-----------|---------------|-----------------|
| DATE | TYPE | a/ DESCRIPTION | CPN | MATURITY DATE | TRANS YIELD | PAR (000) | DAYS HELD | AMOUNT EARNED | EFFECTIVE YIELD |
| 06/26/12 REDEMPTIONS | | | | | | | | | |
| | CD | UNIONBANK | 0.230% | 06/26/12 | 0.230% | 50,000 | 69 | 22,041.67 | 0.233 |
| | CD | UNIONBANK | 0.230% | 06/26/12 | 0.230% | 50,000 | 69 | 22,041.67 | 0.233 |
| | CD | UNIONBANK | 0.230% | 06/26/12 | 0.230% | 50,000 | 69 | 22,041.67 | 0.233 |
| | CD | UNIONBANK | 0.230% | 06/26/12 | 0.230% | 50,000 | 69 | 22,041.67 | 0.233 |
| | CD | UNIONBANK | 0.230% | 06/26/12 | 0.230% | 50,000 | 70 | 22,361.11 | 0.233 |
| | CD | UNIONBANK | 0.230% | 06/26/12 | 0.230% | 50,000 | 70 | 22,361.11 | 0.233 |
| | CP | RABO USA | | 06/26/12 | 0.180% | 50,000 | 1 | 250.00 | 0.183 |
| | CP | RABO USA | | 06/26/12 | 0.180% | 50,000 | 1 | 250.00 | 0.183 |
| | CP | RABO USA | | 06/26/12 | 0.180% | 50,000 | 1 | 250.00 | 0.183 |
| | CP | RABO USA | | 06/26/12 | 0.180% | 50,000 | 1 | 250.00 | 0.183 |
| | CP | GECC | | 06/26/12 | 0.130% | 50,000 | 35 | 6,319.44 | 0.132 |
| | CP | GECC | | 06/26/12 | 0.130% | 50,000 | 35 | 6,319.44 | 0.132 |
| | CP | GECC | | 06/26/12 | 0.130% | 50,000 | 35 | 6,319.44 | 0.132 |
| | CP | GECC | | 06/26/12 | 0.130% | 50,000 | 35 | 6,319.44 | 0.132 |
| | CP | GE CO | | 06/26/12 | 0.180% | 50,000 | 70 | 17,500.00 | 0.183 |
| | CP | GE CO | | 06/26/12 | 0.180% | 50,000 | 70 | 17,500.00 | 0.183 |
| | CP | GE CO | | 06/26/12 | 0.180% | 50,000 | 70 | 17,500.00 | 0.183 |
| | CP | GE CO | | 06/26/12 | 0.180% | 50,000 | 70 | 17,500.00 | 0.183 |
| | CP | GE CO | | 06/26/12 | 0.180% | 50,000 | 70 | 17,500.00 | 0.183 |
| | CP | GE CO | | 06/26/12 | 0.180% | 50,000 | 70 | 17,500.00 | 0.183 |
| | CP | GE CO | | 06/26/12 | 0.180% | 50,000 | 70 | 17,500.00 | 0.183 |
| | CP | GE CO | | 06/26/12 | 0.180% | 50,000 | 70 | 17,500.00 | 0.183 |
| | CP | GE CO | | 06/26/12 | 0.180% | 50,000 | 70 | 17,500.00 | 0.183 |
| | CP | GE CO | | 06/26/12 | 0.180% | 50,000 | 70 | 17,500.00 | 0.183 |
| | YCD | MONTREAL | 0.150% | 06/26/12 | 0.150% | 50,000 | 12 | 2,499.99 | 0.152 |
| | YCD | MONTREAL | 0.150% | 06/26/12 | 0.150% | 50,000 | 12 | 2,499.99 | 0.152 |
| | YCD | MONTREAL | 0.150% | 06/26/12 | 0.150% | 50,000 | 12 | 2,499.99 | 0.152 |
| | YCD | MONTREAL | 0.150% | 06/26/12 | 0.150% | 50,000 | 12 | 2,499.99 | 0.152 |
| | YCD | MONTREAL | 0.150% | 06/26/12 | 0.150% | 50,000 | 12 | 2,499.99 | 0.152 |
| | YCD | NORINCHUK | 0.180% | 06/26/12 | 0.180% | 50,000 | 13 | 3,249.99 | 0.183 |
| | YCD | NORINCHUK | 0.180% | 06/26/12 | 0.180% | 50,000 | 13 | 3,249.99 | 0.183 |
| | YCD | UBS | 0.410% | 06/26/12 | 0.160% | 25,000 | 33 | 3,669.97 | 0.162 |
| | YCD | UBS | 0.410% | 06/26/12 | 0.160% | 50,000 | 33 | 7,339.94 | 0.162 |
| | YCD | UBS | 0.410% | 06/26/12 | 0.160% | 50,000 | 33 | 7,339.94 | 0.162 |
| | YCD | BARCLAYS | 0.190% | 06/26/12 | 0.190% | 50,000 | 55 | 14,513.89 | 0.193 |
| | YCD | BARCLAYS | 0.190% | 06/26/12 | 0.190% | 50,000 | 55 | 14,513.89 | 0.193 |
| | YCD | LLOYDS | 0.300% | 06/26/12 | 0.300% | 50,000 | 57 | 23,750.00 | 0.304 |
| | YCD | LLOYDS | 0.300% | 06/26/12 | 0.300% | 50,000 | 57 | 23,750.00 | 0.304 |
| | YCD | LLOYDS | 0.300% | 06/26/12 | 0.300% | 50,000 | 57 | 23,750.00 | 0.304 |
| | YCD | BARCLAYS | 0.190% | 06/26/12 | 0.190% | 50,000 | 60 | 15,833.33 | 0.193 |
| | YCD | BARCLAYS | 0.190% | 06/26/12 | 0.190% | 50,000 | 60 | 15,833.33 | 0.193 |
| | YCD | BARCLAYS | 0.190% | 06/26/12 | 0.190% | 50,000 | 60 | 15,833.33 | 0.193 |
| | YCD | BARCLAYS | 0.190% | 06/26/12 | 0.190% | 50,000 | 60 | 15,833.33 | 0.193 |
| | YCD | STNDRD CH | 0.200% | 06/26/12 | 0.200% | 50,000 | 68 | 18,888.89 | 0.203 |
| | YCD | STNDRD CH | 0.200% | 06/26/12 | 0.200% | 50,000 | 68 | 18,888.89 | 0.203 |
| | YCD | STNDRD CH | 0.200% | 06/26/12 | 0.200% | 50,000 | 68 | 18,888.89 | 0.203 |
| | YCD | STNDRD CH | 0.200% | 06/26/12 | 0.200% | 50,000 | 68 | 18,888.89 | 0.203 |
| | YCD | TORONTO | 0.160% | 06/26/12 | 0.160% | 50,000 | 69 | 15,333.33 | 0.162 |
| | YCD | TORONTO | 0.160% | 06/26/12 | 0.160% | 50,000 | 69 | 15,333.33 | 0.162 |
| | YCD | TORONTO | 0.160% | 06/26/12 | 0.160% | 50,000 | 69 | 15,333.33 | 0.162 |

ACCOUNT

| <u>DATE</u> | <u>TYPE</u> | <u>a/</u> <u>DESCRIPTION</u> | <u>CPN</u> | <u>MATURITY</u> <u>DATE</u> | <u>TRANS</u> <u>YIELD</u> | <u>PAR</u> <u>(000)</u> | <u>DAYS</u> <u>HELD</u> | <u>AMOUNT</u> <u>EARNED</u> | <u>EFFECTIVE</u> <u>YIELD</u> |
|---|-------------|---------------------------------|------------|--------------------------------|------------------------------|----------------------------|----------------------------|--------------------------------|----------------------------------|
| 06/26/12 REDEMPTIONS (Continued) | | | | | | | | | |
| YCD | | TORONTO | 0.160% | 06/26/12 | 0.160% | 50,000 | 69 | 15,333.33 | 0.162 |
| YCD | | NORDEA | 0.180% | 06/26/12 | 0.180% | 50,000 | 69 | 17,250.00 | 0.183 |
| YCD | | NORDEA | 0.180% | 06/26/12 | 0.180% | 50,000 | 69 | 17,250.00 | 0.183 |
| YCD | | NORDEA | 0.180% | 06/26/12 | 0.180% | 50,000 | 69 | 17,250.00 | 0.183 |
| YCD | | NORDEA | 0.180% | 06/26/12 | 0.180% | 50,000 | 69 | 17,250.00 | 0.183 |
| YCD | | NORDEA | 0.180% | 06/26/12 | 0.180% | 50,000 | 69 | 17,250.00 | 0.183 |
| YCD | | NORDEA | 0.180% | 06/26/12 | 0.180% | 50,000 | 69 | 17,250.00 | 0.183 |
| YCD | | CIBC | 0.140% | 06/26/12 | 0.140% | 50,000 | 75 | 14,583.33 | 0.142 |
| YCD | | CIBC | 0.140% | 06/26/12 | 0.140% | 50,000 | 75 | 14,583.33 | 0.142 |
| YCD | | RB CANADA | 0.145% | 06/26/12 | 0.145% | 50,000 | 75 | 15,104.17 | 0.147 |
| YCD | | RB CANADA | 0.145% | 06/26/12 | 0.145% | 50,000 | 75 | 15,104.17 | 0.147 |
| YCD | | MONTREAL | 0.160% | 06/26/12 | 0.160% | 50,000 | 75 | 16,666.67 | 0.162 |
| YCD | | MONTREAL | 0.160% | 06/26/12 | 0.160% | 50,000 | 75 | 16,666.67 | 0.162 |
| YCD | | MONTREAL | 0.160% | 06/26/12 | 0.160% | 50,000 | 75 | 16,666.67 | 0.162 |
| YCD | | MONTREAL | 0.160% | 06/26/12 | 0.160% | 50,000 | 75 | 16,666.67 | 0.162 |
| YCD | | TORONTO | 0.160% | 06/26/12 | 0.160% | 50,000 | 75 | 16,666.67 | 0.162 |
| YCD | | TORONTO | 0.160% | 06/26/12 | 0.160% | 50,000 | 75 | 16,666.67 | 0.162 |
| YCD | | TORONTO | 0.160% | 06/26/12 | 0.160% | 50,000 | 75 | 16,666.67 | 0.162 |
| YCD | | TORONTO | 0.160% | 06/26/12 | 0.160% | 50,000 | 75 | 16,666.67 | 0.162 |
| YCD | | TOKYO-MIT | 0.255% | 06/26/12 | 0.255% | 50,000 | 75 | 26,562.50 | 0.259 |
| YCD | | TOKYO-MIT | 0.255% | 06/26/12 | 0.255% | 50,000 | 75 | 26,562.50 | 0.259 |
| YCD | | BARCLAYS | 0.270% | 06/26/12 | 0.270% | 50,000 | 75 | 28,125.00 | 0.274 |
| YCD | | BARCLAYS | 0.270% | 06/26/12 | 0.270% | 50,000 | 75 | 28,125.00 | 0.274 |

06/26/12 PURCHASES

| | | | | | | | | | |
|-----|--|----------|--------|----------|--------|--------|--|--|--|
| CP | | CIBC HLD | | 07/02/12 | 0.110% | 50,000 | | | |
| CP | | CIBC HLD | | 07/02/12 | 0.110% | 50,000 | | | |
| CP | | SOC GEN | | 07/02/12 | 0.280% | 50,000 | | | |
| CP | | SOC GEN | | 07/02/12 | 0.280% | 50,000 | | | |
| CP | | SOC GEN | | 07/02/12 | 0.280% | 50,000 | | | |
| TR | | BILL | | 05/30/13 | 0.180% | 50,000 | | | |
| TR | | BILL | | 05/30/13 | 0.180% | 50,000 | | | |
| TR | | BILL | | 05/30/13 | 0.180% | 50,000 | | | |
| TR | | BILL | | 05/30/13 | 0.180% | 50,000 | | | |
| YCD | | TORONTO | 0.150% | 07/10/12 | 0.150% | 50,000 | | | |
| YCD | | TORONTO | 0.150% | 07/10/12 | 0.150% | 50,000 | | | |
| YCD | | TORONTO | 0.150% | 07/10/12 | 0.150% | 50,000 | | | |
| YCD | | TORONTO | 0.150% | 07/10/12 | 0.150% | 50,000 | | | |

06/27/12 REDEMPTIONS

| | | | | | | | | | |
|----|--|-----------|--------|----------|--------|--------|----|----------|-------|
| CD | | UNIONBANK | 0.160% | 06/27/12 | 0.160% | 50,000 | 41 | 9,111.11 | 0.162 |
| CD | | UNIONBANK | 0.160% | 06/27/12 | 0.160% | 50,000 | 41 | 9,111.11 | 0.162 |
| CD | | UNIONBANK | 0.160% | 06/27/12 | 0.160% | 50,000 | 41 | 9,111.11 | 0.162 |
| CD | | UNIONBANK | 0.160% | 06/27/12 | 0.160% | 50,000 | 41 | 9,111.11 | 0.162 |
| CP | | GE CO | | 06/27/12 | 0.170% | 50,000 | 13 | 3,069.44 | 0.172 |
| CP | | GE CO | | 06/27/12 | 0.170% | 50,000 | 13 | 3,069.44 | 0.172 |
| CP | | GE CO | | 06/27/12 | 0.170% | 50,000 | 13 | 3,069.44 | 0.172 |
| CP | | GE CO | | 06/27/12 | 0.170% | 50,000 | 13 | 3,069.44 | 0.172 |

| ACCOUNT | | | | | | | | | |
|---|------|-------------------|--------|------------------|----------------|--------------|--------------|------------------|--------------------|
| DATE | TYPE | a/ DESCRIPTION | CPN | MATURITY DATE | TRANS YIELD | PAR (000) | DAYS HELD | AMOUNT EARNED | EFFECTIVE YIELD |
| 06/27/12 REDEMPTIONS (Continued) | | | | | | | | | |
| | YCD | SUMITOMO | 0.160% | 06/27/12 | 0.160% | 50,000 | 14 | 3,111.11 | 0.162 |
| | YCD | SUMITOMO | 0.160% | 06/27/12 | 0.160% | 50,000 | 14 | 3,111.11 | 0.162 |
| | YCD | TOKYO-MIT | 0.160% | 06/27/12 | 0.160% | 50,000 | 14 | 3,111.11 | 0.162 |
| | YCD | TOKYO-MIT | 0.160% | 06/27/12 | 0.160% | 50,000 | 14 | 3,111.11 | 0.162 |
| 06/27/12 PURCHASES | | | | | | | | | |
| | CP | SOC GEN | | 07/02/12 | 0.270% | 50,000 | | | |
| | CP | SOC GEN | | 07/02/12 | 0.270% | 50,000 | | | |
| | CP | SOC GEN | | 07/02/12 | 0.270% | 50,000 | | | |
| | YCD | TOKYO-MIT | 0.180% | 07/10/12 | 0.180% | 50,000 | | | |
| | YCD | TOKYO-MIT | 0.180% | 07/10/12 | 0.180% | 50,000 | | | |
| | YCD | TOKYO-MIT | 0.180% | 07/10/12 | 0.180% | 50,000 | | | |
| | YCD | SUMITOMO | 0.170% | 07/13/12 | 0.170% | 50,000 | | | |
| | YCD | SUMITOMO | 0.170% | 07/13/12 | 0.170% | 50,000 | | | |
| | YCD | SUMITOMO | 0.170% | 07/13/12 | 0.170% | 50,000 | | | |
| | YCD | MIZUHO | 0.180% | 07/18/12 | 0.180% | 50,000 | | | |
| | YCD | MIZUHO | 0.180% | 07/18/12 | 0.180% | 50,000 | | | |
| | YCD | MIZUHO | 0.180% | 07/18/12 | 0.180% | 50,000 | | | |
| 06/28/12 REDEMPTIONS | | | | | | | | | |
| | TR | BILL | | 06/28/12 | 0.175% | 50,000 | 337 | 81,909.72 | 0.178 |
| | TR | BILL | | 06/28/12 | 0.175% | 50,000 | 337 | 81,909.72 | 0.178 |
| | TR | BILL | | 06/28/12 | 0.175% | 50,000 | 337 | 81,909.72 | 0.178 |
| | TR | BILL | | 06/28/12 | 0.175% | 50,000 | 337 | 81,909.72 | 0.178 |
| | TR | BILL | | 06/28/12 | 0.175% | 50,000 | 337 | 81,909.72 | 0.178 |
| | TR | BILL | | 06/28/12 | 0.175% | 50,000 | 337 | 81,909.72 | 0.178 |
| | TR | BILL | | 06/28/12 | 0.175% | 50,000 | 337 | 81,909.72 | 0.178 |
| | TR | BILL | | 06/28/12 | 0.175% | 50,000 | 337 | 81,909.72 | 0.178 |
| | TR | BILL | | 06/28/12 | 0.175% | 50,000 | 337 | 81,909.72 | 0.178 |
| | TR | BILL | | 06/28/12 | 0.175% | 50,000 | 337 | 81,909.72 | 0.178 |
| | TR | BILL | | 06/28/12 | 0.175% | 50,000 | 337 | 81,909.72 | 0.178 |
| | TR | BILL | | 06/28/12 | 0.175% | 50,000 | 337 | 81,909.72 | 0.178 |
| | TR | BILL | | 06/28/12 | 0.183% | 50,000 | 338 | 85,673.61 | 0.186 |
| | TR | BILL | | 06/28/12 | 0.183% | 50,000 | 338 | 85,673.61 | 0.186 |
| | TR | BILL | | 06/28/12 | 0.183% | 50,000 | 338 | 85,673.61 | 0.186 |
| | TR | BILL | | 06/28/12 | 0.183% | 50,000 | 338 | 85,673.61 | 0.186 |
| | TR | BILL | | 06/28/12 | 0.183% | 50,000 | 338 | 85,673.61 | 0.186 |
| | TR | BILL | | 06/28/12 | 0.183% | 50,000 | 338 | 85,673.61 | 0.186 |
| | TR | BILL | | 06/28/12 | 0.183% | 50,000 | 338 | 85,673.61 | 0.186 |
| | TR | BILL | | 06/28/12 | 0.163% | 50,000 | 342 | 77,187.50 | 0.165 |
| | TR | BILL | | 06/28/12 | 0.163% | 50,000 | 342 | 77,187.50 | 0.165 |
| | TR | BILL | | 06/28/12 | 0.173% | 50,000 | 343 | 82,177.08 | 0.176 |
| | TR | BILL | | 06/28/12 | 0.173% | 50,000 | 343 | 82,177.08 | 0.176 |
| | TR | BILL | | 06/28/12 | 0.155% | 50,000 | 353 | 75,993.06 | 0.158 |
| | TR | BILL | | 06/28/12 | 0.155% | 50,000 | 353 | 75,993.06 | 0.158 |
| | TR | BILL | | 06/28/12 | 0.155% | 50,000 | 353 | 75,993.06 | 0.158 |
| | TR | BILL | | 06/28/12 | 0.185% | 50,000 | 364 | 93,527.78 | 0.188 |
| | TR | BILL | | 06/28/12 | 0.185% | 50,000 | 364 | 93,527.78 | 0.188 |
| | TR | BILL | | 06/28/12 | 0.185% | 50,000 | 364 | 93,527.78 | 0.188 |

ACCOUNT

| <u>DATE</u> | <u>TYPE</u> | <u>a/</u> <u>DESCRIPTION</u> | <u>CPN</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> |
|---|-------------|---------------------------------|------------|----------------------|--------------------|------------------|------------------|----------------------|------------------------|
| 06/28/12 REDEMPTIONS (Continued) | | | | | | | | | |
| TR | BILL | | | 06/28/12 | 0.185% | 50,000 | 364 | 93,527.78 | 0.188 |
| TR | BILL | | | 06/28/12 | 0.203% | 50,000 | 364 | 102,375.00 | 0.206 |
| TR | BILL | | | 06/28/12 | 0.203% | 50,000 | 364 | 102,375.00 | 0.206 |
| TR | BILL | | | 06/28/12 | 0.203% | 50,000 | 364 | 102,375.00 | 0.206 |
| TR | BILL | | | 06/28/12 | 0.203% | 50,000 | 364 | 102,375.00 | 0.206 |
| TR | BILL | | | 06/28/12 | 0.203% | 50,000 | 364 | 102,375.00 | 0.206 |
| TR | BILL | | | 06/28/12 | 0.203% | 50,000 | 364 | 102,375.00 | 0.206 |
| TR | BILL | | | 06/28/12 | 0.203% | 50,000 | 364 | 102,375.00 | 0.206 |
| TR | BILL | | | 06/28/12 | 0.203% | 50,000 | 364 | 102,375.00 | 0.206 |
| TR | BILL | | | 06/28/12 | 0.203% | 50,000 | 364 | 102,375.00 | 0.206 |
| TR | BILL | | | 06/28/12 | 0.203% | 50,000 | 364 | 102,375.00 | 0.206 |
| TR | BILL | | | 06/28/12 | 0.203% | 50,000 | 364 | 102,375.00 | 0.206 |
| TR | BILL | | | 06/28/12 | 0.203% | 50,000 | 364 | 102,375.00 | 0.206 |
| TR | BILL | | | 06/28/12 | 0.204% | 50,000 | 364 | 103,006.94 | 0.208 |
| TR | BILL | | | 06/28/12 | 0.204% | 50,000 | 364 | 103,006.94 | 0.208 |
| TR | BILL | | | 06/28/12 | 0.204% | 50,000 | 364 | 103,006.94 | 0.208 |
| TR | BILL | | | 06/28/12 | 0.204% | 50,000 | 364 | 103,006.94 | 0.208 |
| 06/28/12 PURCHASES | | | | | | | | | |
| TR | BILL | | | 06/27/13 | 0.200% | 50,000 | | | |
| TR | BILL | | | 06/27/13 | 0.200% | 50,000 | | | |
| TR | BILL | | | 06/27/13 | 0.200% | 50,000 | | | |
| TR | BILL | | | 06/27/13 | 0.200% | 50,000 | | | |
| TR | BILL | | | 06/27/13 | 0.200% | 50,000 | | | |
| TR | BILL | | | 06/27/13 | 0.200% | 50,000 | | | |
| TR | BILL | | | 06/27/13 | 0.200% | 50,000 | | | |
| TR | BILL | | | 06/27/13 | 0.200% | 50,000 | | | |
| TR | BILL | | | 06/27/13 | 0.200% | 50,000 | | | |
| TR | BILL | | | 06/27/13 | 0.200% | 50,000 | | | |
| TR | BILL | | | 06/27/13 | 0.200% | 50,000 | | | |
| TR | BILL | | | 06/27/13 | 0.200% | 50,000 | | | |
| 06/29/12 SALES | | | | | | | | | |
| TR | BILL | | | 09/20/12 | 0.070% | 50,000 | 277 | 41,930.56 | 0.111 |
| 06/29/12 REDEMPTIONS | | | | | | | | | |
| CD | UNIONBANK | | 0.230% | 06/29/12 | 0.230% | 50,000 | 73 | 23,319.44 | 0.233 |
| CD | UNIONBANK | | 0.230% | 06/29/12 | 0.230% | 50,000 | 73 | 23,319.44 | 0.233 |
| CP | BNP FIN | | | 06/29/12 | 0.200% | 50,000 | 16 | 4,444.44 | 0.203 |
| CP | BNP FIN | | | 06/29/12 | 0.200% | 50,000 | 16 | 4,444.44 | 0.203 |
| CP | BNP FIN | | | 06/29/12 | 0.200% | 50,000 | 16 | 4,444.44 | 0.203 |
| CP | GECC | | | 06/29/12 | 0.150% | 30,000 | 21 | 2,625.00 | 0.152 |
| CP | GECC | | | 06/29/12 | 0.150% | 50,000 | 21 | 4,375.00 | 0.152 |
| CP | BARCLY US | | | 06/29/12 | 0.160% | 50,000 | 31 | 6,888.89 | 0.162 |
| CP | BARCLY US | | | 06/29/12 | 0.160% | 50,000 | 31 | 6,888.89 | 0.162 |
| CP | BARCLY US | | | 06/29/12 | 0.160% | 50,000 | 31 | 6,888.89 | 0.162 |
| CP | BARCLY US | | | 06/29/12 | 0.160% | 50,000 | 31 | 6,888.89 | 0.162 |

ACCOUNT

| <u>DATE</u> | <u>TYPE</u> | <u>a/</u> <u>DESCRIPTION</u> | <u>CPN</u> | <u>MATURITY</u> <u>DATE</u> | <u>TRANS</u> <u>YIELD</u> | <u>PAR</u> <u>(000)</u> | <u>DAYS</u> <u>HELD</u> | <u>AMOUNT</u> <u>EARNED</u> | <u>EFFECTIVE</u> <u>YIELD</u> |
|---|-------------|---------------------------------|------------|--------------------------------|------------------------------|----------------------------|----------------------------|--------------------------------|----------------------------------|
| 06/29/12 REDEMPTIONS (Continued) | | | | | | | | | |
| | CP | BARCLY US | | 06/29/12 | 0.160% | 50,000 | 31 | 6,888.89 | 0.162 |
| | CP | BARCLY US | | 06/29/12 | 0.160% | 50,000 | 31 | 6,888.89 | 0.162 |
| | CP | GE CO | | 06/29/12 | 0.150% | 50,000 | 71 | 14,791.67 | 0.152 |
| | CP | GE CO | | 06/29/12 | 0.150% | 50,000 | 71 | 14,791.67 | 0.152 |
| | CP | GE CO | | 06/29/12 | 0.150% | 50,000 | 71 | 14,791.67 | 0.152 |
| | CP | GE CO | | 06/29/12 | 0.150% | 50,000 | 71 | 14,791.67 | 0.152 |
| | CP | GE CO | | 06/29/12 | 0.180% | 50,000 | 73 | 18,250.00 | 0.183 |
| | CP | GE CO | | 06/29/12 | 0.180% | 50,000 | 73 | 18,250.00 | 0.183 |
| | CP | GE CO | | 06/29/12 | 0.180% | 50,000 | 73 | 18,250.00 | 0.183 |
| | CP | GE CO | | 06/29/12 | 0.180% | 50,000 | 73 | 18,250.00 | 0.183 |
| | CP | GE CO | | 06/29/12 | 0.180% | 50,000 | 73 | 18,250.00 | 0.183 |
| | CP | GE CO | | 06/29/12 | 0.180% | 50,000 | 73 | 18,250.00 | 0.183 |
| | CP | GE CO | | 06/29/12 | 0.180% | 50,000 | 73 | 18,250.00 | 0.183 |
| | CP | GE CO | | 06/29/12 | 0.180% | 50,000 | 73 | 18,250.00 | 0.183 |
| | CP | GE CO | | 06/29/12 | 0.180% | 50,000 | 73 | 18,250.00 | 0.183 |
| | CP | GE CO | | 06/29/12 | 0.180% | 50,000 | 73 | 18,250.00 | 0.183 |
| | YCD | SUMITOMO | 0.160% | 06/29/12 | 0.160% | 50,000 | 15 | 3,333.33 | 0.162 |
| | YCD | SUMITOMO | 0.160% | 06/29/12 | 0.160% | 50,000 | 15 | 3,333.33 | 0.162 |
| | YCD | NORINCHUK | 0.180% | 06/29/12 | 0.180% | 50,000 | 31 | 7,750.00 | 0.183 |
| | YCD | NORINCHUK | 0.180% | 06/29/12 | 0.180% | 50,000 | 31 | 7,750.00 | 0.183 |
| | YCD | TOKYO-MIT | 0.170% | 06/29/12 | 0.170% | 50,000 | 31 | 7,319.44 | 0.172 |
| | YCD | TOKYO-MIT | 0.170% | 06/29/12 | 0.170% | 50,000 | 31 | 7,319.44 | 0.172 |
| | YCD | TOKYO-MIT | 0.170% | 06/29/12 | 0.170% | 50,000 | 31 | 7,319.44 | 0.172 |
| | YCD | TOKYO-MIT | 0.170% | 06/29/12 | 0.170% | 50,000 | 31 | 7,319.44 | 0.172 |
| | YCD | SE BANKEN | 0.220% | 06/29/12 | 0.220% | 50,000 | 42 | 12,833.33 | 0.223 |
| | YCD | SE BANKEN | 0.220% | 06/29/12 | 0.220% | 50,000 | 42 | 12,833.33 | 0.223 |
| | YCD | SE BANKEN | 0.220% | 06/29/12 | 0.220% | 50,000 | 42 | 12,833.33 | 0.223 |
| | YCD | SE BANKEN | 0.220% | 06/29/12 | 0.220% | 50,000 | 42 | 12,833.33 | 0.223 |
| | YCD | SCOTIA | 0.150% | 06/29/12 | 0.150% | 50,000 | 43 | 8,958.33 | 0.152 |
| | YCD | SCOTIA | 0.150% | 06/29/12 | 0.150% | 50,000 | 43 | 8,958.33 | 0.152 |
| | YCD | SCOTIA | 0.150% | 06/29/12 | 0.150% | 50,000 | 43 | 8,958.33 | 0.152 |
| | YCD | SCOTIA | 0.150% | 06/29/12 | 0.150% | 50,000 | 43 | 8,958.33 | 0.152 |
| | YCD | BARCLAYS | 0.190% | 06/29/12 | 0.190% | 50,000 | 58 | 15,305.56 | 0.193 |
| | YCD | BARCLAYS | 0.190% | 06/29/12 | 0.190% | 50,000 | 58 | 15,305.56 | 0.193 |
| | YCD | LLOYDS | 0.300% | 06/29/12 | 0.300% | 50,000 | 60 | 25,000.00 | 0.304 |
| | YCD | LLOYDS | 0.300% | 06/29/12 | 0.300% | 50,000 | 60 | 25,000.00 | 0.304 |
| | YCD | LLOYDS | 0.300% | 06/29/12 | 0.300% | 50,000 | 60 | 25,000.00 | 0.304 |

06/29/12 NO PURCHASES

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>ALHAMBRA</u> | <u>NAME</u> | <u>DEPOSIT DATE</u> | <u>YIELD</u> | <u>PAR AMOUNT (\$)</u> | <u>MATURITY DATE</u> |
|---------------------------|----------------------------------|--------------------------------|---------------------|-----------------------------------|---------------------------------|
| | New Omni Bank, NA | 04/06/12 | 0.140 | 2,000,000.00 | 07/06/12 |
| | New Omni Bank, NA | 04/12/12 | 0.150 | 3,000,000.00 | 07/12/12 |
| | New Omni Bank, NA | 04/19/12 | 0.140 | 2,000,000.00 | 07/19/12 |
| | New Omni Bank, NA | 04/26/12 | 0.150 | 2,000,000.00 | 07/26/12 |
| | New Omni Bank, NA | 05/03/12 | 0.160 | 2,000,000.00 | 08/02/12 |
| | New Omni Bank, NA | 05/10/12 | 0.160 | 2,000,000.00 | 08/09/12 |
| | New Omni Bank, NA | 05/18/12 | 0.160 | 2,000,000.00 | 08/17/12 |
| | New Omni Bank, NA | 05/31/12 | 0.140 | 2,000,000.00 | 08/30/12 |
| | New Omni Bank, NA | 06/08/12 | 0.120 | 1,000,000.00 | 09/07/12 |
| | New Omni Bank, NA | 06/15/12 | 0.130 | 2,000,000.00 | 09/14/12 |
| <u>ARCADIA</u> | | | | | |
| | American Plus Bank, NA | 05/17/12 | 0.130 | 240,000.00 | 08/16/12 |
| <u>BREA</u> | | | | | |
| | CapitalSource Bank | 03/21/12 | 0.180 | 20,000,000.00 | 09/19/12 |
| | CapitalSource Bank | 03/29/12 | 0.170 | 20,000,000.00 | 09/19/12 |
| <u>CAMARILLO</u> | | | | | |
| | First California Bank | 01/13/12 | 0.080 | 50,000,000.00 | 07/13/12 |
| | First California Bank | 06/14/12 | 0.150 | 50,000,000.00 | 09/13/12 |
| <u>CHICO</u> | | | | | |
| | Tri Counties Bank | 06/13/12 | 0.140 | 5,000,000.00 | 09/12/12 |
| <u>CHULA VISTA</u> | | | | | |
| | Pacific Trust Bank, FSB | 05/03/12 | 0.130 | 20,000,000.00 | 08/02/12 |
| | Pacific Trust Bank, FSB | 04/04/12 | 0.180 | 20,000,000.00 | 10/03/12 |
| <u>DIAMOND BAR</u> | | | | | |
| | Prospectors Federal Credit Union | 03/15/12 | 0.200 | 4,000,000.00 | 09/13/12 |
| <u>ENCINO</u> | | | | | |
| | California United Bank | 04/04/12 | 0.120 | 10,000,000.00 | 07/05/12 |

TIME DEPOSITS

| <u>NAME</u> | <u>DEPOSIT DATE</u> | <u>YIELD</u> | <u>PAR AMOUNT (\$)</u> | <u>MATURITY DATE</u> |
|-------------------------------|---------------------|--------------|------------------------|----------------------|
| <u>FAIRFIELD</u> | | | | |
| Westamerica Bank | 04/06/12 | 0.130 | 80,000,000.00 | 07/06/12 |
| Westamerica Bank | 04/12/12 | 0.140 | 65,000,000.00 | 07/12/12 |
| Westamerica Bank | 04/20/12 | 0.130 | 25,000,000.00 | 07/20/12 |
| Westamerica Bank | 04/27/12 | 0.120 | 30,000,000.00 | 07/27/12 |
| Westamerica Bank | 05/09/12 | 0.130 | 75,000,000.00 | 08/08/12 |
| Westamerica Bank | 06/01/12 | 0.130 | 25,000,000.00 | 08/31/12 |
| <u>FOLSOM</u> | | | | |
| Folsom Lake Bank | 04/18/12 | 0.140 | 1,500,000.00 | 07/18/12 |
| Folsom Lake Bank | 05/04/12 | 0.150 | 3,500,000.00 | 08/03/12 |
| <u>FRESNO</u> | | | | |
| Central Valley Community Bank | 05/30/12 | 0.140 | 5,000,000.00 | 08/29/12 |
| Central Valley Community Bank | 06/14/12 | 0.150 | 5,000,000.00 | 09/13/12 |
| <u>IRVINE</u> | | | | |
| CommerceWest Bank, NA | 04/12/12 | 0.140 | 5,000,000.00 | 07/12/12 |
| CommerceWest Bank, NA | 05/04/12 | 0.140 | 2,500,000.00 | 08/03/12 |
| CommerceWest Bank, NA | 05/10/12 | 0.150 | 2,500,000.00 | 08/09/12 |
| CommerceWest Bank, NA | 06/15/12 | 0.150 | 5,000,000.00 | 09/14/12 |
| First Foundation Bank | 06/07/12 | 0.070 | 3,000,000.00 | 07/13/12 |
| First Foundation Bank | 04/13/12 | 0.120 | 9,000,000.00 | 07/13/12 |
| First Foundation Bank | 06/07/12 | 0.090 | 3,000,000.00 | 08/15/12 |
| First Foundation Bank | 05/16/12 | 0.130 | 9,000,000.00 | 08/15/12 |
| First Foundation Bank | 06/07/12 | 0.110 | 12,000,000.00 | 09/06/12 |
| <u>LAFAYETTE</u> | | | | |
| California Bank of Commerce | 04/19/12 | 0.130 | 5,000,000.00 | 07/19/12 |
| California Bank of Commerce | 03/16/12 | 0.210 | 10,000,000.00 | 09/14/12 |
| California Bank of Commerce | 05/16/12 | 0.200 | 5,000,000.00 | 11/14/12 |
| <u>LODI</u> | | | | |
| Farmers & Merchants Bk Cen CA | 04/20/12 | 0.110 | 35,000,000.00 | 07/20/12 |
| Farmers & Merchants Bk Cen CA | 04/26/12 | 0.120 | 35,000,000.00 | 07/26/12 |
| Farmers & Merchants Bk Cen CA | 05/30/12 | 0.120 | 35,000,000.00 | 08/29/12 |
| Farmers & Merchants Bk Cen CA | 06/13/12 | 0.110 | 20,000,000.00 | 09/12/12 |

TIME DEPOSITS

| <u>LOS ANGELES</u> | <u>NAME</u> | <u>DEPOSIT DATE</u> | <u>YIELD</u> | <u>PAR AMOUNT (\$)</u> | <u>MATURITY DATE</u> |
|--------------------|----------------------------------|---------------------|--------------|------------------------|----------------------|
| | 1st Century Bank, NA | 04/18/12 | 0.140 | 6,000,000.00 | 07/18/12 |
| | 1st Century Bank, NA | 04/27/12 | 0.150 | 12,000,000.00 | 07/27/12 |
| | 1st Century Bank, NA | 05/04/12 | 0.150 | 16,000,000.00 | 08/03/12 |
| | BBCN Bank | 04/12/12 | 0.140 | 35,000,000.00 | 07/12/12 |
| | BBCN Bank | 04/13/12 | 0.140 | 55,000,000.00 | 07/13/12 |
| | BBCN Bank | 04/18/12 | 0.130 | 45,000,000.00 | 07/18/12 |
| | BBCN Bank | 05/30/12 | 0.140 | 60,000,000.00 | 08/29/12 |
| | BBCN Bank | 06/08/12 | 0.120 | 20,000,000.00 | 09/07/12 |
| | BBCN Bank | 06/15/12 | 0.130 | 75,000,000.00 | 09/14/12 |
| | BBCN Bank | 06/06/12 | 0.170 | 10,000,000.00 | 12/05/12 |
| | City National Bank | 04/18/12 | 0.130 | 50,000,000.00 | 07/18/12 |
| | City National Bank | 03/15/12 | 0.180 | 50,000,000.00 | 08/15/12 |
| | City National Bank | 06/28/12 | 0.150 | 50,000,000.00 | 10/04/12 |
| | City National Bank | 06/08/12 | 0.190 | 50,000,000.00 | 12/07/12 |
| | Commonwealth Business Bank | 06/29/12 | 0.090 | 10,000,000.00 | 08/03/12 |
| | Commonwealth Business Bank | 06/29/12 | 0.110 | 10,000,000.00 | 09/07/12 |
| | Commonwealth Business Bank | 06/29/12 | 0.130 | 10,000,000.00 | 10/05/12 |
| | Eastern International Bank | 01/25/12 | 0.100 | 1,900,000.00 | 07/25/12 |
| | HSBC Bank USA, NA | 05/16/12 | 0.160 | 25,000,000.00 | 08/15/12 |
| | Manufacturers Bank | 04/13/12 | 0.140 | 100,000,000.00 | 07/13/12 |
| | Manufacturers Bank | 04/20/12 | 0.130 | 50,000,000.00 | 07/20/12 |
| | Manufacturers Bank | 06/14/12 | 0.150 | 50,000,000.00 | 09/13/12 |
| | Mission Valley Bank | 01/18/12 | 0.110 | 7,000,000.00 | 07/18/12 |
| | Open Bank | 06/28/12 | 0.210 | 2,000,000.00 | 01/04/13 |
| | Opus Bank | 05/04/12 | 0.150 | 30,000,000.00 | 08/03/12 |
| | Pacific City Bank | 04/05/12 | 0.130 | 18,000,000.00 | 07/05/12 |
| | Pacific City Bank | 05/23/12 | 0.150 | 5,000,000.00 | 08/22/12 |
| | Pacific City Bank | 06/15/12 | 0.130 | 4,500,000.00 | 09/14/12 |
| | Pacific City Bank | 06/28/12 | 0.130 | 20,000,000.00 | 09/27/12 |
| | State Bank of India (California) | 05/30/12 | 0.140 | 9,000,000.00 | 07/05/12 |
| | State Bank of India (California) | 04/06/12 | 0.150 | 3,000,000.00 | 07/06/12 |
| | State Bank of India (California) | 04/11/12 | 0.150 | 5,000,000.00 | 07/11/12 |
| | State Bank of India (California) | 06/06/12 | 0.110 | 18,000,000.00 | 07/11/12 |
| | State Bank of India (California) | 04/19/12 | 0.150 | 3,000,000.00 | 07/19/12 |
| | State Bank of India (California) | 05/10/12 | 0.170 | 2,000,000.00 | 08/09/12 |
| | State Bank of India (California) | 05/16/12 | 0.170 | 5,000,000.00 | 08/15/12 |
| | State Bank of India (California) | 06/13/12 | 0.140 | 5,000,000.00 | 09/12/12 |
| | State Bank of India (California) | 06/28/12 | 0.160 | 10,000,000.00 | 09/27/12 |
| | Wilshire State Bank | 04/06/12 | 0.130 | 78,000,000.00 | 07/06/12 |
| | Wilshire State Bank | 04/13/12 | 0.140 | 66,000,000.00 | 07/13/12 |
| | Wilshire State Bank | 04/19/12 | 0.130 | 8,000,000.00 | 07/19/12 |
| | Wilshire State Bank | 06/13/12 | 0.110 | 39,000,000.00 | 09/12/12 |

TIME DEPOSITS

| <u>MONTEREY</u> | <u>NAME</u> | <u>DEPOSIT DATE</u> | <u>YIELD</u> | <u>PAR AMOUNT (\$)</u> | <u>MATURITY DATE</u> |
|------------------------------------|---------------------------|---------------------|--------------|------------------------|----------------------|
| | 1st Capital Bank | 01/26/12 | 0.100 | 1,000,000.00 | 07/26/12 |
| | 1st Capital Bank | 06/14/12 | 0.180 | 5,000,000.00 | 12/13/12 |
| <u>NEWPORT BEACH</u> | | | | | |
| | Commerce National Bank | 01/13/12 | 0.110 | 2,500,000.00 | 07/13/12 |
| | Commerce National Bank | 06/08/12 | 0.140 | 16,000,000.00 | 09/07/12 |
| | Commerce National Bank | 06/15/12 | 0.150 | 4,000,000.00 | 09/14/12 |
| <u>NORTH HIGHLANDS</u> | | | | | |
| | SAFE Credit Union | 06/08/12 | 0.150 | 5,000,000.00 | 09/07/12 |
| <u>OAKDALE</u> | | | | | |
| | Oak Valley Community Bank | 06/07/12 | 0.110 | 3,500,000.00 | 09/06/12 |
| <u>OAKLAND</u> | | | | | |
| | Metropolitan Bank | 04/13/12 | 0.170 | 1,500,000.00 | 07/13/12 |
| | Metropolitan Bank | 05/04/12 | 0.170 | 2,000,000.00 | 08/03/12 |
| | Metropolitan Bank | 05/31/12 | 0.160 | 1,000,000.00 | 08/30/12 |
| | Metropolitan Bank | 06/14/12 | 0.160 | 4,500,000.00 | 09/13/12 |
| <u>ONTARIO</u> | | | | | |
| | Citizens Business Bank | 04/13/12 | 0.120 | 50,000,000.00 | 07/13/12 |
| | Citizens Business Bank | 04/27/12 | 0.120 | 30,000,000.00 | 07/27/12 |
| | Citizens Business Bank | 05/03/12 | 0.130 | 30,000,000.00 | 08/02/12 |
| | Citizens Business Bank | 05/09/12 | 0.110 | 50,000,000.00 | 08/08/12 |
| | Citizens Business Bank | 05/17/12 | 0.130 | 30,000,000.00 | 08/16/12 |
| | Citizens Business Bank | 06/01/12 | 0.110 | 25,000,000.00 | 08/31/12 |
| | Citizens Business Bank | 06/06/12 | 0.100 | 25,000,000.00 | 09/05/12 |
| <u>PALOS VERDES ESTATES</u> | | | | | |
| | Malaga Bank, FSB | 04/12/12 | 0.120 | 5,000,000.00 | 07/12/12 |
| | Malaga Bank, FSB | 04/27/12 | 0.120 | 8,000,000.00 | 07/27/12 |
| | Malaga Bank, FSB | 05/04/12 | 0.120 | 9,000,000.00 | 08/03/12 |
| | Malaga Bank, FSB | 05/10/12 | 0.130 | 10,000,000.00 | 08/09/12 |
| | Malaga Bank, FSB | 06/01/12 | 0.110 | 4,000,000.00 | 08/31/12 |
| | Malaga Bank, FSB | 06/06/12 | 0.100 | 12,000,000.00 | 09/05/12 |

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 | 02/17/12 | 0.160 | 25,000,000.00 | 07/18/12 |
| Community Bank | 02/17/12 | 0.180 | 25,000,000.00 | 08/17/12 |
| Community Bank | 04/11/12 | 0.200 | 35,000,000.00 | 09/19/12 |
| Community Bank | 04/06/12 | 0.190 | 25,000,000.00 | 10/05/12 |
| Community Bank | 05/09/12 | 0.190 | 30,000,000.00 | 11/07/12 |
| Community Bank | 06/13/12 | 0.190 | 30,000,000.00 | 12/12/12 |
| East West Bank | 01/19/12 | 0.110 | 50,000,000.00 | 07/19/12 |
| East West Bank | 01/25/12 | 0.120 | 125,000,000.00 | 07/25/12 |
| East West Bank | 02/10/12 | 0.160 | 75,000,000.00 | 08/10/12 |
| East West Bank | 04/27/12 | 0.190 | 50,000,000.00 | 10/26/12 |
| <u>PORTERVILLE</u> | | | | |
| Bank of the Sierra | 04/06/12 | 0.140 | 25,000,000.00 | 07/06/12 |
| Bank of the Sierra | 04/12/12 | 0.150 | 5,000,000.00 | 07/12/12 |
| Bank of the Sierra | 05/10/12 | 0.160 | 15,000,000.00 | 08/09/12 |
| Bank of the Sierra | 05/17/12 | 0.160 | 10,000,000.00 | 08/16/12 |
| Bank of the Sierra | 06/07/12 | 0.140 | 25,000,000.00 | 09/06/12 |
| <u>RANCHO CORDOVA</u> | | | | |
| American River Bank | 04/06/12 | 0.140 | 2,000,000.00 | 07/06/12 |
| American River Bank | 04/11/12 | 0.140 | 2,500,000.00 | 07/11/12 |
| American River Bank | 04/18/12 | 0.140 | 3,000,000.00 | 07/18/12 |
| American River Bank | 05/04/12 | 0.150 | 2,500,000.00 | 08/03/12 |
| American River Bank | 05/10/12 | 0.160 | 2,500,000.00 | 08/09/12 |
| American River Bank | 05/17/12 | 0.160 | 6,500,000.00 | 08/16/12 |
| American River Bank | 05/10/12 | 0.210 | 7,500,000.00 | 11/08/12 |
| American River Bank | 05/31/12 | 0.200 | 1,000,000.00 | 11/29/12 |
| American River Bank | 06/14/12 | 0.210 | 1,500,000.00 | 12/13/12 |
| <u>REDWOOD CITY</u> | | | | |
| Provident Credit Union | 04/19/12 | 0.180 | 20,000,000.00 | 10/18/12 |
| Provident Credit Union | 05/31/12 | 0.190 | 20,000,000.00 | 11/29/12 |
| <u>RICHMOND</u> | | | | |
| Mechanics Bank, The | 04/18/12 | 0.140 | 20,000,000.00 | 07/18/12 |
| Mechanics Bank, The | 04/26/12 | 0.150 | 20,000,000.00 | 07/26/12 |
| Mechanics Bank, The | 05/17/12 | 0.160 | 20,000,000.00 | 08/16/12 |

TIME DEPOSITS

| <u>NAME</u> | <u>DEPOSIT DATE</u> | <u>YIELD</u> | <u>PAR AMOUNT (\$)</u> | <u>MATURITY DATE</u> |
|---------------------------------------|----------------------------|---------------------|-------------------------------|-----------------------------|
| <u>ROCKLIN</u> | | | | |
| Five Star Bank | 04/06/12 | 0.130 | 14,500,000.00 | 07/06/12 |
| Five Star Bank | 04/18/12 | 0.130 | 2,000,000.00 | 07/18/12 |
| Five Star Bank | 05/04/12 | 0.140 | 3,000,000.00 | 08/03/12 |
| Five Star Bank | 05/17/12 | 0.150 | 8,000,000.00 | 08/16/12 |
| Five Star Bank | 06/14/12 | 0.200 | 10,500,000.00 | 12/13/12 |
| <u>ROSEMEAD</u> | | | | |
| Pacific Alliance Bank | 01/18/12 | 0.110 | 4,000,000.00 | 07/18/12 |
| Pacific Alliance Bank | 06/08/12 | 0.160 | 1,500,000.00 | 09/07/12 |
| <u>ROSEVILLE</u> | | | | |
| Rabobank, NA | 04/05/12 | 0.140 | 50,000,000.00 | 07/05/12 |
| Rabobank, NA | 04/11/12 | 0.140 | 100,000,000.00 | 07/11/12 |
| Rabobank, NA | 04/20/12 | 0.140 | 100,000,000.00 | 07/20/12 |
| Rabobank, NA | 04/26/12 | 0.150 | 50,000,000.00 | 07/26/12 |
| <u>SACRAMENTO</u> | | | | |
| Bank of Sacramento | 04/04/12 | 0.180 | 6,000,000.00 | 10/03/12 |
| Bank of Sacramento | 04/26/12 | 0.190 | 4,000,000.00 | 10/25/12 |
| Comerica Bank | 01/11/12 | 0.100 | 50,000,000.00 | 07/11/12 |
| Comerica Bank | 01/18/12 | 0.110 | 75,000,000.00 | 07/18/12 |
| Comerica Bank | 02/08/12 | 0.150 | 50,000,000.00 | 08/08/12 |
| Comerica Bank | 02/15/12 | 0.180 | 25,000,000.00 | 08/15/12 |
| Comerica Bank | 03/01/12 | 0.190 | 75,000,000.00 | 08/30/12 |
| Comerica Bank | 06/13/12 | 0.190 | 25,000,000.00 | 12/12/12 |
| Merchants National Bank of Sacramento | 04/11/12 | 0.180 | 2,000,000.00 | 10/10/12 |
| Merchants National Bank of Sacramento | 05/09/12 | 0.170 | 2,000,000.00 | 11/07/12 |
| Merchants National Bank of Sacramento | 05/30/12 | 0.170 | 2,000,000.00 | 11/28/12 |
| Merchants National Bank of Sacramento | 06/06/12 | 0.150 | 2,000,000.00 | 12/05/12 |
| River City Bank | 05/18/12 | 0.200 | 20,000,000.00 | 11/16/12 |
| River City Bank | 06/01/12 | 0.190 | 20,000,000.00 | 11/30/12 |
| River City Bank | 06/08/12 | 0.170 | 15,000,000.00 | 12/07/12 |
| Umpqua Bank | 05/24/12 | 0.190 | 50,000,000.00 | 11/15/12 |
| <u>SAN DIEGO</u> | | | | |
| Mission Federal Credit Union | 04/18/12 | 0.130 | 10,000,000.00 | 07/18/12 |
| Torrey Pines Bank | 01/05/12 | 0.090 | 25,000,000.00 | 07/05/12 |
| Torrey Pines Bank | 05/17/12 | 0.180 | 15,000,000.00 | 11/15/12 |
| Torrey Pines Bank | 05/30/12 | 0.170 | 25,000,000.00 | 11/28/12 |

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 | 06/06/12 | 0.100 | 4,000,000.00 | 09/05/12 |
| Union Bank, NA | 01/26/12 | 0.120 | 150,000,000.00 | 07/26/12 |
| Union Bank, NA | 06/07/12 | 0.190 | 150,000,000.00 | 12/06/12 |
| <u>SAN JOSE</u> | | | | |
| Heritage Bank of Commerce | 01/26/12 | 0.120 | 50,000,000.00 | 07/26/12 |
| <u>SAN LUIS OBISPO</u> | | | | |
| American Perspective Bank | 02/15/12 | 0.160 | 6,000,000.00 | 08/15/12 |
| American Perspective Bank | 04/13/12 | 0.170 | 10,000,000.00 | 10/12/12 |
| <u>SANTA ROSA</u> | | | | |
| Summit State Bank | 04/20/12 | 0.130 | 4,000,000.00 | 07/20/12 |
| Summit State Bank | 04/27/12 | 0.140 | 3,500,000.00 | 07/27/12 |
| Summit State Bank | 05/02/12 | 0.140 | 4,000,000.00 | 08/01/12 |
| Summit State Bank | 05/09/12 | 0.130 | 8,000,000.00 | 08/08/12 |
| Summit State Bank | 06/08/12 | 0.150 | 12,000,000.00 | 09/07/12 |
| <u>SOUTH SAN FRANCISCO</u> | | | | |
| First National Bank of Northern California | 06/13/12 | 0.130 | 15,000,000.00 | 09/12/12 |
| <u>VACAVILLE</u> | | | | |
| Travis Credit Union | 01/05/12 | 0.110 | 40,000,000.00 | 07/05/12 |
| <u>WALNUT CREEK</u> | | | | |
| Bank of the West | 05/03/12 | 0.150 | 134,000,000.00 | 08/02/12 |
| Bank of the West | 06/06/12 | 0.120 | 66,000,000.00 | 09/05/12 |
| Bank of the West | 06/15/12 | 0.150 | 100,000,000.00 | 09/14/12 |
| <u>WATSONVILLE</u> | | | | |
| Santa Cruz County Bank | 06/22/12 | 0.110 | 6,500,000.00 | 07/27/12 |
| Santa Cruz County Bank | 06/28/12 | 0.090 | 5,000,000.00 | 08/02/12 |
| Santa Cruz County Bank | 06/29/12 | 0.110 | 2,500,000.00 | 08/03/12 |
| TOTAL TIME DEPOSITS June 2012 | | | 4,483,640,000.00 | |

BANK DEMAND DEPOSITS

June 2012

(\$ in thousands)

DAILY BALANCES

| <u>DAY OF MONTH</u> | <u>BALANCES PER BANKS</u> | <u>WARRANTS OUTSTANDING</u> |
|-------------------------|-------------------------------|---------------------------------|
| 1 | \$ 1,630,246 | \$ 2,726,625 |
| 2 | 1,630,246 | 2,726,625 |
| 3 | 1,630,246 | 2,726,625 |
| 4 | 1,820,454 | 2,451,405 |
| 5 | 2,214,383 | 2,350,161 |
| 6 | 2,351,279 | 2,606,029 |
| 7 | 3,204,025 | 2,787,009 |
| 8 | 2,839,774 | 2,871,128 |
| 9 | 2,839,774 | 2,871,128 |
| 10 | 2,839,774 | 2,871,128 |
| 11 | 2,718,811 | 3,046,896 |
| 12 | 2,417,001 | 2,674,704 |
| 13 | 2,199,252 | 3,110,532 |
| 14 | 1,801,404 | 2,883,453 |
| 15 | 2,145,610 | 2,904,441 |
| 16 | 2,145,610 | 2,904,441 |
| 17 | 2,145,610 | 2,904,441 |
| 18 | 2,127,558 | 2,331,927 |
| 19 | 2,017,663 | 1,888,243 |
| 20 | 2,164,467 | 1,990,335 |
| 21 | 2,469,226 | 1,785,157 |
| 22 | 2,286,747 | 2,710,547 |
| 23 | 2,286,747 | 2,710,547 |
| 24 | 2,286,747 | 2,710,547 |
| 25 | 2,814,106 | 2,546,136 |
| 26 | 2,379,383 | 2,707,297 |
| 27 | 2,023,941 | 2,996,252 |
| 28 | 1,883,317 | 3,129,844 |
| 29 | 2,176,619 | 2,255,997 |
| 30 | 2,176,619 | 2,260,210 |

AVERAGE DOLLAR DAYS 2,255,555 ^{a/}

^{a/} The prescribed bank balance for June was \$2,272,025. This consisted of \$2,189,973 in compensating balances for services, balances for uncollected funds of \$ 84,284 and a deduction of \$2,232 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 20, 2012, has determined and designated the amount of money available for deposit and investment under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with law, for deposit in demand bank accounts as Compensating Balance for Services \$ 2,189,973,000.00

The active noninterest-bearing bank accounts designation constitutes a calendar month average balance. For purposes of computing the compensating balances, the Treasurer shall exclude from the daily balances any amounts contained therein as a result of nondelivery of securities purchased for "cash" for the Pooled Money Investment Account and shall adjust for any deposits not credited by the bank as of the date of deposit. The balances in such accounts may fall below the above amount provided that the balances computed by dividing the sum of daily balances of that calendar month by the number of days in the calendar month reasonably approximates that amount. The balances may exceed this amount during heavy collection periods or in anticipation of large impending warrant presentations to the Treasury, but the balances are to be maintained in such a manner as to realize the maximum return consistent with safe and prudent treasury management.

2. In accordance with law, for investment in securities authorized by section 16430, Government Code, or in term interest-bearing deposits in banks and savings and loan associations as follows:

| | From | To | Transactions | In Securities (section 16430)* | Time Deposits in Various Financial Institutions (sections 16503a and 16602)* | Estimated Total |
|-------|----------|----------|--------------------|-----------------------------------|--|---------------------|
| (1) | 06/18/12 | 06/22/12 | \$ 1,580,519,000 | \$ (2,803,121,000) | \$ 4,383,640,000 | \$ 1,580,519,000 |
| (2) | 06/25/12 | 06/29/12 | \$ (5,597,345,000) | \$ (8,400,466,000) | \$ 4,383,640,000 | \$ (4,016,826,000) |
| (3) | 07/02/12 | 07/06/12 | \$ (3,353,475,000) | \$ (11,753,941,000) | \$ 4,383,640,000 | \$ (7,370,301,000) |
| (4) | 07/09/12 | 07/13/12 | \$ 539,432,000 | \$ (11,214,509,000) | \$ 4,383,640,000 | \$ (6,830,869,000) |
| (5) | 07/16/12 | 07/20/12 | \$ (268,866,000) | \$ (11,483,375,000) | \$ 4,383,640,000 | \$ (7,099,735,000) |
| (6) | 07/23/12 | 07/27/12 | \$ (3,510,393,000) | \$ (14,993,768,000) | \$ 4,383,640,000 | \$ (10,610,128,000) |
| (7) | 07/30/12 | 08/03/12 | \$ (1,784,356,000) | \$ (16,778,124,000) | \$ 4,383,640,000 | \$ (12,394,484,000) |
| (8) | 08/06/12 | 08/10/12 | \$ 336,100,000 | \$ (16,442,024,000) | \$ 4,383,640,000 | \$ (12,058,384,000) |
| (9) | 08/13/12 | 08/17/12 | \$ 855,028,000 | \$ (15,586,996,000) | \$ 4,383,640,000 | \$ (11,203,356,000) |

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 \$ 2,189,973,000.00.

POOLED MONEY INVESTMENT BOARD:

SIGNATURE ON FILE AT STO

 Chairperson

 Member

 Member

Dated: June 20, 2012

* Government Code