



COUNTY OF LOS ANGELES TREASURER AND TAX COLLECTOR



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MARK J. SALADINO
TREASURER AND TAX COLLECTOR

July 29, 2011

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

FROM: Mark J. Saladino 
Treasurer and Tax Collector

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

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

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

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

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

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

MJS:NI:rkw

Attachments

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JUNE 2011

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

GENERAL PORTFOLIO SCHEDULES

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

ATTACHMENTS

- I. Definitions of Securities

Detailed descriptions of the major security types invested in by the Treasury
- II. Compliance Report

Detail 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 JUNE 2011

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JUNE 2011

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

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

XVI. Composition of PSI Portfolio by Maturity Chart

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

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

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

XVIII. Pending Transactions Report

Detail report of transactions with future settlement dates.

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF JUNE 30, 2011

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 06/30/11		
At Cost	\$ 22,622,744,023	\$ 73,013,519
At Market	\$ 22,632,319,334	\$ 73,061,904
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	10.28%	0.00%
United States Government and Agency Obligations	57.18%	5.67%
Bankers Acceptances	0.11%	0.00%
Commercial Paper	29.69%	0.00%
Municipal Obligations	0.34%	7.07%
Corporate and Deposit Notes	2.40%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	87.26%
1-60 days	40.54%	0.00%
61 days-1 year	21.35%	86.57%
Over 1 year	38.11%	13.43%
Weighted Average Days to Maturity	600	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF JUNE 30, 2011

SCHEDULE A1

The following is a summary of the credit quality distribution and concentration of credit risk by investment type as a percentage of each portfolio's cost at June 30, 2011:

<u>PSI</u>	<u>S&P</u>	<u>Moody's</u>	<u>% of Portfolio</u>
Commercial Paper	A-1	P-1	29.69%
Corporate and Deposit Notes	A-1	P-1	2.40%
Los Angeles County Securities	AA-	A1	0.34%
Negotiable Certificates of Deposit	A-1	P-1	10.28%
Bankers Acceptance	A-1	P-1	0.11%
U.S. Agency Securities	AAA	Aaa	49.52%
U.S. Treasury Securities:			
U.S. Treasury Notes	AAA	Aaa	5.45%
U.S. Treasury Bills	AAA	Aaa	2.21%
			<u>100.00%</u>
<u>SPI</u>			
Local Agency Investment Fund	Not rated	Not rated	86.57%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	-	-	0.00%
Mortgage Trust Deeds	AA-	Aa2	0.69%
Los Angeles County Securities	AA-	Aa2	7.07%
Negotiable Certificates of Deposit	-	-	0.00%
Guaranteed Investment Contracts	-	-	0.00%
U.S. Agency Securities	AAA	Aaa	5.55%
U.S. Treasury Securities:			
U.S. Treasury Notes	AAA	Aaa	0.00%
U.S. Treasury Bonds	AAA	Aaa	0.12%
			<u>100.00%</u>

POOLED SURPLUS EARNINGS REPORT

JUNE 30, 2011

SCHEDULE B

TREASURER POOLED SURPLUS
INVESTMENT PORTFOLIO

Investment Balance 06/30/11	\$ 22,622,744,023
Market Value at 06/30/11	\$ 22,632,319,334
Average Daily Balance	\$ 24,524,340,107
Gains and Losses:	
For the Month	\$ 1,303,678
For the Past 12 Months	\$ 5,708,673
Unrealized Gains and Losses on Transfers between Portfolio for the Month	\$ -
Earnings for the Month	\$ 26,084,348
Earnings for the Past 12 Months	\$ 322,043,547
Earnings Rate for the Month	1.29%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS
AS OF JUNE 30, 2011

SCHEDULE C

<u>Bank Name</u>	<u>Balance</u>
Bank of America - Concentration	\$ 63,280,855.25 (A)
Bank of the West - Concentration	\$ 288,379.74
Citi Bank - Concentration	\$ -
Union Bank- Concentration	\$ 709,584.28
Wells Fargo - Concentration	<u>\$ 1,560,319.74</u>
Total Ledger Balance for all Banks	<u><u>\$ 65,839,139.01</u></u>

(A) \$5.158 million of this amount is related to the deposit of funds in an interest-bearing money market savings account, in accordance with the Treasurer's authority under California Government Code Section 53633.

TREASURER'S ACTIVITY FOR JUNE 2011
AND CASH AVAILABILITY
FOR THE NEXT SIX-MONTH PERIOD

SCHEDULE D

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

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

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

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

Summary of Activity for June 2011

Total Deposits	\$ 2,879,335,053.42
Total Disbursements	\$ 5,777,091,688.62

Discretionary Funds Liquidity Withdrawal Ratio	
As of June 30, 2011	1.43

Six-Month Cash Availability Projection:

<u>Month</u>	<u>Investment</u>	<u>Deposits</u>	<u>Disbursements</u>	<u>Cumulative</u>
	<u>Maturities</u>			<u>Available Cash</u>
July	\$ 6,522,594,000.00	\$ 5,250,400,000.00	\$ 4,545,500,000.00	\$ 7,227,494,000.00
August	\$ 2,649,166,000.00	\$ 2,619,000,000.00	\$ 4,070,400,000.00	\$ 8,425,260,000.00
September	\$ 947,712,000.00	\$ 2,808,300,000.00	\$ 3,461,500,000.00	\$ 8,719,772,000.00
October	\$ 129,905,000.00	\$ 3,556,400,000.00	\$ 4,050,200,000.00	\$ 8,355,877,000.00
November	\$ 383,175,000.00	\$ 5,441,400,000.00	\$ 3,996,000,000.00	\$ 10,184,452,000.00
December	\$ 1,116,718,000.00	\$ 7,626,200,000.00	\$ 5,381,500,000.00	\$ 13,545,870,000.00

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 June 2011, the Treasurer placed \$198.880 million in the Bank of the West Money Market Plus Account and \$5.158 million in the Bank of America Money Market Savings Account in accordance with the Treasurer's authority under California Government Code Section 53633. Of these amounts, \$5.158 million remained in the latter account at month-end. These are collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

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

Included in the Los Angeles County General Fund's SPI are approximately \$0.50 million in trust deeds related to the settlement of Flying Triangle and Abalone Cove landslide litigation. In 1986 and 1987, the Board of Supervisors approved the disbursement of funds for trust deed mortgages as part of the settlements of the Flying Triangle and the Abalone Cove landslide litigation. Such disbursements are authorized under Government Code Section 23004. The trust deeds held by the General Fund are fully secured and have fixed interest rates of either 4.50% or 5.50%.

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

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

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

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

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

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

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

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

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

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

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

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

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

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

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

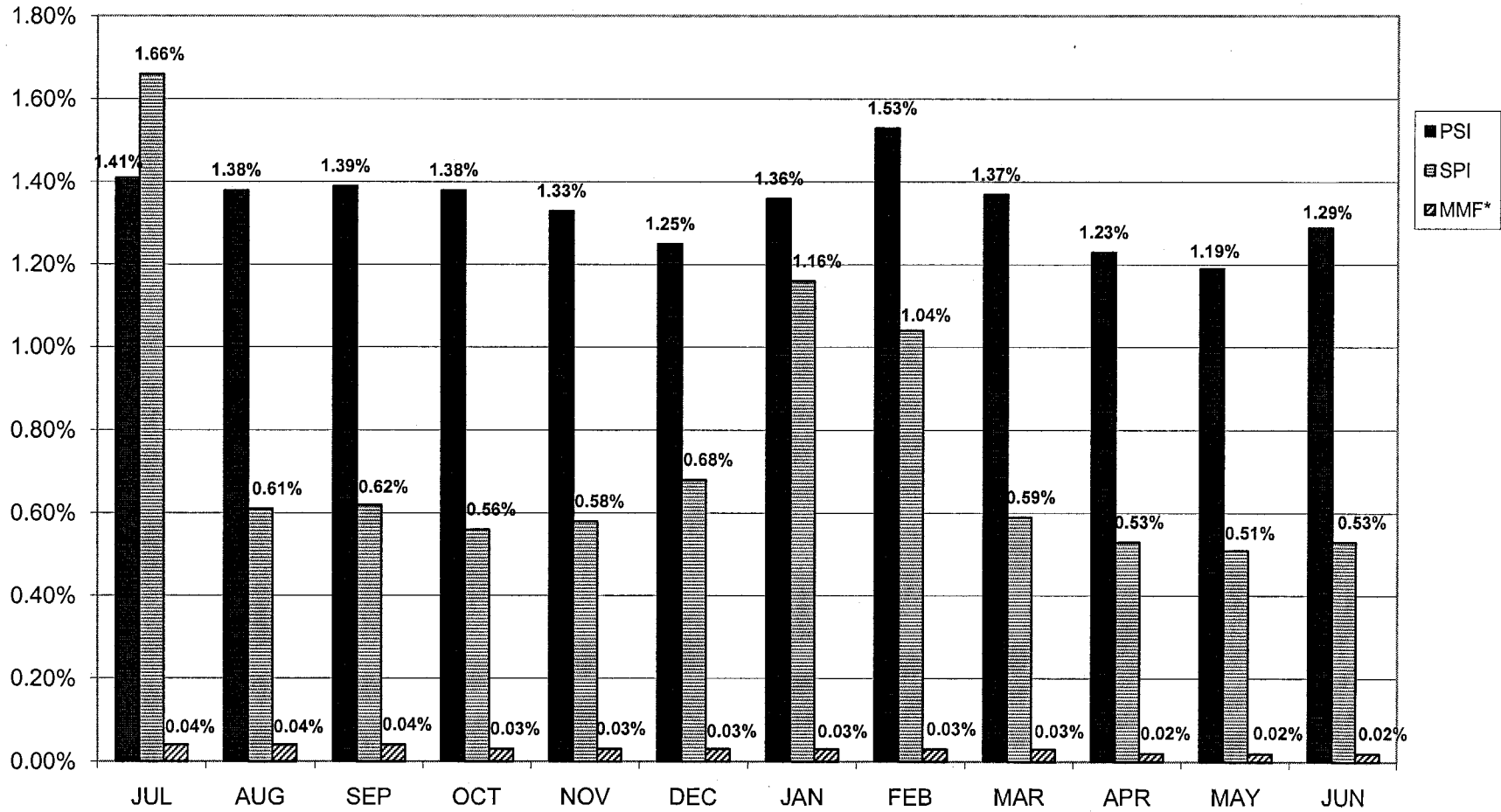
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of June 2011

No exceptions noted.

LOS ANGELES COUNTY TREASURER
 PERFORMANCE REPORT
 PORTFOLIO COST
 THROUGH 06/30/11
 ATTACHMENT III

<u>DAY</u>	<u>POOLED SURPLUS INVESTMENTS</u>	<u>SPECIFIC PURPOSE INVESTMENTS</u>
	<u>TOTAL COST</u>	<u>TOTAL COST</u>
1	25,247,364,534.92	73,731,306.05
2	25,197,323,951.58	73,729,315.67
3	24,916,833,338.07	73,729,315.67
4	24,916,833,338.07	73,729,315.67
5	24,916,833,338.07	73,729,315.67
6	24,661,325,940.80	73,729,315.67
7	24,622,032,217.18	73,729,315.67
8	24,573,111,015.26	73,728,598.90
9	24,548,096,014.24	73,727,535.82
10	24,535,526,549.27	73,727,535.82
11	24,535,526,549.27	73,727,535.82
12	24,535,526,549.27	73,727,535.82
13	24,497,459,461.01	73,727,535.82
14	24,450,582,599.81	73,727,535.82
15	24,366,326,661.04	73,727,535.82
16	24,350,301,813.28	73,727,535.82
17	24,452,462,942.98	73,727,535.82
18	24,452,462,942.98	73,727,535.82
19	24,452,462,942.98	73,727,535.82
20	24,363,156,123.03	73,727,535.82
21	24,330,751,411.57	73,727,535.82
22	24,257,310,921.13	73,727,535.82
23	24,407,881,104.32	73,727,535.82
24	24,360,908,383.43	73,727,535.82
25	24,360,908,383.43	73,727,535.82
26	24,360,908,383.43	73,727,535.82
27	24,713,195,440.75	73,727,535.82
28	24,803,530,566.24	73,727,535.82
29	24,920,515,756.01	73,727,535.82
30	22,622,744,023.21	73,013,518.82
AVG	<u>24,524,340,106.55</u>	<u>73,704,252.33</u>

LOS ANGELES COUNTY TREASURER EARNINGS RATE ON INVESTMENTS FISCAL YEAR 2010-11 ATTACHMENT IV



* Provided for comparative purposes only.

* Source: Money Fund Report as of June 30, 2011

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 06/30/11 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) <u>TRADING/NON-TRADING</u>	SPECIFIC PURPOSE <u>INVESTMENT</u>
Revenues:		
Interest Earnings	\$28,296,042	\$32,074
Gains (Losses) on Sales of Non-Trading Securities.	1,071,689	0
Gains (Losses) on Sales of Trading Securities.	231,989	0
Amortization/Accretion	(3,515,372)	(17)
Prior Accrual Adjustment	<u>0</u>	<u>0</u>
Total Revenues	<u>\$26,084,348</u>	<u>\$32,057</u>
Expenses:		
Interest Expense	0	0
*Investment Management Fee	<u>0</u>	<u>700</u>
	<u>\$0</u>	<u>\$700</u>
NET INCOME	<u>\$26,084,348</u>	<u>\$31,357</u>

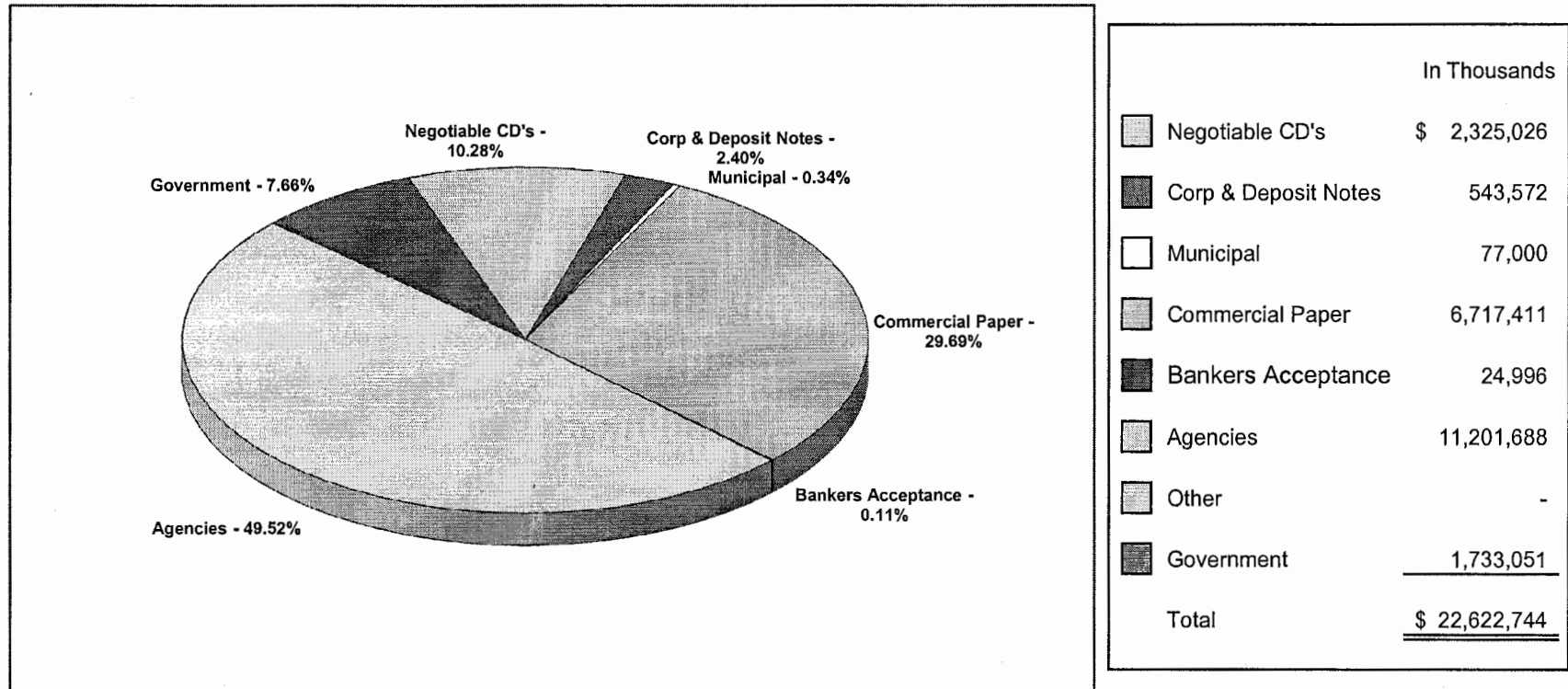
*Estimated and later adjusted.

Los Angeles County Treasurer
Non-Trading Composition
As of June 30, 2011
Attachment VI

NON-TRADING PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non- Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	55.46%	
Los Angeles County and Related Entities	33.85%	
Consolidated Sanitation Districts		3.29%
Metropolitan Transportation Authority		0.89%
Miscellaneous Agencies Pooled Investments		4.37%
South Coast Air Quality Management District		2.11%
Miscellaneous		0.03%
Total	<u>89.31%</u>	<u>10.69%</u>

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



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

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period June 1, 2011 to June 30, 2011
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	BAN	06/17/11	87088	LACCAL BANS	0.59700	06/30/13	3,000,000.00	3,000,000.00	0.00	SPNB	LAC
NTRD	BAN	06/17/11	87089	LACCAL BANS	0.59700	06/30/13	5,000,000.00	5,000,000.00	0.00	SPNB	LAC
	BAN Total						<u>8,000,000.00</u>	<u>8,000,000.00</u>	<u>0.00</u>		
NTRD	BNOT	06/27/11	87162	BK OF AMERICA NA BK NOTE	0.20000	09/29/11	34,000,000.00	34,000,000.00	0.00	BNY	MLPF
	BNOT Total						<u>34,000,000.00</u>	<u>34,000,000.00</u>	<u>0.00</u>		
NTRD	CPD	06/01/11	86997	BARTON CAPITAL LLC CP	0.13000	07/07/11	45,000,000.00	44,994,150.00	0.00	BNY	CITGM
NTRD	CPD	06/01/11	87000	ING US FUNDING LLC CP	0.14500	07/11/11	50,000,000.00	49,991,944.44	0.00	BNY	INGF
NTRD	CPD	06/01/11	87001	CITIGROUP FUNDING INC CP	0.13000	07/06/11	50,000,000.00	49,993,680.56	0.00	BNY	CITGM
NTRD	CPD	06/01/11	87002	TOYOTA MOTOR CREDIT CORP CP	0.15000	07/15/11	50,000,000.00	49,990,833.33	0.00	BNY	TFS
NTRD	CPD	06/01/11	87003	DANSKE CORP CP	0.15000	07/05/11	25,000,000.00	24,996,458.33	0.00	BNY	ALA
NTRD	CPD	06/02/11	87005	SHEFFIELD RECEIVABLES CORP CP	0.14000	07/27/11	40,000,000.00	39,991,444.44	0.00	BNY	BCI
NTRD	CPD	06/02/11	87006	JUPITER SEC CO LLC CP	0.13000	07/05/11	25,000,000.00	24,997,020.83	0.00	BNY	CITGM
NTRD	CPD	06/02/11	87007	ABBEY NATIONAL NA LLC CP	0.19000	07/08/11	50,000,000.00	49,990,500.00	0.00	BNY	MFR
NTRD	CPD	06/02/11	87008	CRC FUNDING LLC CP	0.13000	06/16/11	40,000,000.00	39,997,977.78	0.00	BNY	ALA
NTRD	CPD	06/03/11	87011	ATLANTIS ONE FUNDING CORP CP	0.14000	07/11/11	40,000,000.00	39,994,088.89	0.00	BNY	ALA
NTRD	CPD	06/03/11	87012	BARTON CAPITAL LLC CP	0.15000	08/01/11	25,000,000.00	24,993,854.17	0.00	BNY	LOOP
NTRD	CPD	06/03/11	87013	CITIGROUP FUNDING INC CP	0.15000	07/07/11	25,000,000.00	24,996,458.33	0.00	BNY	CITGM
NTRD	CPD	06/03/11	87014	SHEFFIELD RECEIVABLES CORP CP	0.15000	07/29/11	35,000,000.00	34,991,833.33	0.00	BNY	ALA
NTRD	CPD	06/03/11	87015	THUNDER BAY FUNDING LLC CP	0.13000	07/05/11	27,537,000.00	27,533,817.95	0.00	BNY	LOOP
NTRD	CPD	06/03/11	87016	ABBEY NATIONAL NA LLC CP	0.18000	07/08/11	25,000,000.00	24,995,625.00	0.00	BNY	MFR
NTRD	CPD	06/06/11	87018	ABBEY NATIONAL NA LLC CP	0.19000	07/07/11	50,000,000.00	49,991,819.44	0.00	BNY	MFR
NTRD	CPD	06/06/11	87019	BARTON CAPITAL LLC CP	0.13000	07/08/11	25,000,000.00	24,997,111.11	0.00	BNY	CITGM
NTRD	CPD	06/07/11	87021	BRYANT PARK FUNDING LLC CP	0.13000	07/05/11	11,495,000.00	11,493,837.73	0.00	BNY	JPM
NTRD	CPD	06/07/11	87022	FALCON ASSET SEC CO LLC CP	0.13000	07/05/11	50,000,000.00	49,994,944.44	0.00	BNY	JPMC
NTRD	CPD	06/07/11	87023	SHEFFIELD RECEIVABLES CORP CP	0.15000	08/05/11	25,000,000.00	24,993,854.17	0.00	BNY	BCI
NTRD	CPD	06/07/11	87024	BARTON CAPITAL LLC CP	0.16000	08/01/11	28,674,000.00	28,666,990.80	0.00	BNY	RBCCM
NTRD	CPD	06/07/11	87025	ATLANTIS ONE FUNDING CORP CP	0.14000	07/11/11	50,000,000.00	49,993,388.89	0.00	BNY	ALA
NTRD	CPD	06/07/11	87026	SHEFFIELD RECEIVABLES CORP CP	0.14000	07/28/11	25,000,000.00	24,995,041.67	0.00	BNY	BCI
NTRD	CPD	06/07/11	87027	BRYANT PARK FUNDING LLC CP	0.13000	07/07/11	20,001,000.00	19,998,833.23	0.00	BNY	CITGM
NTRD	CPD	06/07/11	87029	HSBC FINANCE CORP CP	0.14000	07/22/11	32,000,000.00	31,994,400.00	0.00	BNY	ALA
NTRD	CPD	06/08/11	87034	ABBEY NATIONAL NA LLC CP	0.20000	07/06/11	50,000,000.00	49,992,222.22	0.00	BNY	MFR
NTRD	CPD	06/08/11	87035	ABBEY NATIONAL NA LLC CP	0.20000	07/06/11	25,000,000.00	24,996,111.11	0.00	BNY	MFR
NTRD	CPD	06/08/11	87036	FALCON ASSET SEC CO LLC CP	0.13000	07/05/11	41,500,000.00	41,495,953.75	0.00	BNY	CITGM
NTRD	CPD	06/08/11	87037	ATLANTIS ONE FUNDING CORP CP	0.14000	07/08/11	50,000,000.00	49,994,166.67	0.00	BNY	ALA
NTRD	CPD	06/08/11	87038	ING US FUNDING LLC CP	0.14500	07/22/11	47,000,000.00	46,991,670.56	0.00	BNY	INGF
NTRD	CPD	06/09/11	87040	THAMES ASSET GLOBAL SEC INC CP	0.14000	07/13/11	50,000,000.00	49,993,388.89	0.00	BNY	CITGM
NTRD	CPD	06/09/11	87041	ATLANTIS ONE FUNDING CORP CP	0.14000	07/12/11	25,000,000.00	24,996,791.67	0.00	BNY	ALA
NTRD	CPD	06/09/11	87042	ING US FUNDING LLC CP	0.14500	07/26/11	37,000,000.00	36,992,995.69	0.00	BNY	INGF
NTRD	CPD	06/09/11	87043	CRC FUNDING LLC CP	0.13000	07/20/11	50,000,000.00	49,992,597.22	0.00	BNY	CITGM
NTRD	CPD	06/10/11	87045	JUPITER SEC CO LLC CP	0.13000	07/11/11	42,394,000.00	42,389,254.23	0.00	BNY	JPM

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NTRD	CPD	06/10/11	87046	CITIGROUP FUNDING INC CP	0.15000	07/12/11	50,000,000.00	49,993,333.33	0.00	BNY	CITGM
NTRD	CPD	06/10/11	87047	DANSKE CORP CP	0.15500	07/14/11	50,000,000.00	49,992,680.56	0.00	BNY	ALA
NTRD	CPD	06/10/11	87049	FALCON ASSET SEC CO LLC CP	0.13000	07/11/11	29,350,000.00	29,346,714.43	0.00	BNY	CITGM
NTRD	CPD	06/10/11	87050	COMMERZBANK US FINANCE INC CP	0.16000	08/09/11	50,000,000.00	49,986,666.67	0.00	BNY	MFR
NTRD	CPD	06/10/11	87051	TOYOTA MOTOR CREDIT CORP CP	0.15000	07/26/11	50,000,000.00	49,990,416.67	0.00	BNY	TFS
NTRD	CPD	06/13/11	87053	THUNDER BAY FUNDING LLC CP	0.13000	07/19/11	50,000,000.00	49,993,500.00	0.00	BNY	JPM
NTRD	CPD	06/13/11	87054	THAMES ASSET GLOBAL SEC INC CP	0.13000	07/12/11	50,000,000.00	49,994,763.89	0.00	BNY	ALA
NTRD	CPD	06/13/11	87055	ATLANTIS ONE FUNDING CORP CP	0.14000	07/13/11	38,000,000.00	37,995,566.67	0.00	BNY	CITGM
NTRD	CPD	06/13/11	87057	COMMERZBANK US FINANCE INC CP	0.16000	08/12/11	50,000,000.00	49,986,666.67	0.00	BNY	MFR
NTRD	CPD	06/13/11	87058	THAMES ASSET GLOBAL SEC INC CP	0.14000	07/12/11	18,712,000.00	18,709,889.70	0.00	BNY	CITGM
NTRD	CPD	06/13/11	87059	CRC FUNDING LLC CP	0.13000	07/22/11	31,000,000.00	30,995,634.17	0.00	BNY	CITGM
NTRD	CPD	06/14/11	87061	DANSKE CORP CP	0.15500	07/18/11	50,000,000.00	49,992,680.56	0.00	BNY	CITGM
NTRD	CPD	06/14/11	87062	FALCON ASSET SEC CO LLC CP	0.13000	07/13/11	50,000,000.00	49,994,763.89	0.00	BNY	LOOPCM
NTRD	CPD	06/14/11	87063	FALCON ASSET SEC CO LLC CP	0.13000	07/14/11	50,000,000.00	49,994,583.33	0.00	BNY	CITGM
NTRD	CPD	06/14/11	87064	ATLANTIS ONE FUNDING CORP CP	0.14000	07/11/11	38,000,000.00	37,996,010.00	0.00	BNY	ALA
NTRD	CPD	06/15/11	87067	JUPITER SEC CO LLC CP	0.13000	07/15/11	50,000,000.00	49,994,583.33	0.00	BNY	JPM
NTRD	CPD	06/15/11	87068	ING US FUNDING LLC CP	0.14000	07/29/11	50,000,000.00	49,991,444.44	0.00	BNY	INGF
NTRD	CPD	06/15/11	87069	REGENCY MARKETS NO. 1 LLC CP	0.14000	07/15/11	21,604,000.00	21,601,479.53	0.00	BNY	MS
NTRD	CPD	06/15/11	87071	REGENCY MARKETS NO. 1 LLC CP	0.14000	07/15/11	50,000,000.00	49,994,166.67	0.00	BNY	CITGM
NTRD	CPD	06/15/11	87072	BARTON CAPITAL LLC CP	0.15000	08/01/11	25,000,000.00	24,995,104.17	0.00	BNY	CITGM
NTRD	CPD	06/15/11	87073	DANSKE CORP CP	0.25000	08/05/11	20,500,000.00	20,492,739.58	0.00	BNY	WFI
NTRD	CPD	06/15/11	87075	CITIGROUP FUNDING INC CP	0.15000	07/19/11	20,000,000.00	19,997,166.67	0.00	BNY	CITGM
NTRD	CPD	06/15/11	87076	BARTON CAPITAL LLC CP	0.14000	07/25/11	50,000,000.00	49,992,222.22	0.00	BNY	MFR
NTRD	CPD	06/16/11	87079	ATLANTIS ONE FUNDING CORP CP	0.14000	07/19/11	50,000,000.00	49,993,583.33	0.00	BNY	ALA
NTRD	CPD	06/16/11	87080	REGENCY MARKETS NO. 1 LLC CP	0.14000	07/15/11	50,000,000.00	49,994,361.11	0.00	BNY	JPM
NTRD	CPD	06/16/11	87081	REGENCY MARKETS NO. 1 LLC CP	0.14000	07/15/11	15,000,000.00	14,998,308.33	0.00	BNY	JPM
NTRD	CPD	06/16/11	87084	ING US FUNDING LLC CP	0.13000	07/21/11	50,000,000.00	49,993,680.56	0.00	BNY	INGF
NTRD	CPD	06/16/11	87085	VARIABLE FUNDING CAP CO LLC CP	0.15000	08/22/11	40,000,000.00	39,988,833.33	0.00	BNY	WFI
NTRD	CPD	06/17/11	87090	BARTON CAPITAL LLC CP	0.14000	07/22/11	50,000,000.00	49,993,194.44	0.00	BNY	MFR
NTRD	CPD	06/17/11	87091	CRC FUNDING LLC CP	0.14000	07/20/11	28,750,000.00	28,746,310.42	0.00	BNY	JPM
NTRD	CPD	06/17/11	87092	BARTON CAPITAL LLC CP	0.13000	07/21/11	50,000,000.00	49,993,861.11	0.00	BNY	CITGM
NTRD	CPD	06/17/11	87093	CITIGROUP FUNDING INC CP	0.15000	07/28/11	32,000,000.00	31,994,533.33	0.00	BNY	CITGM
NTRD	CPD	06/17/11	87094	REGENCY MARKETS NO. 1 LLC CP	0.15000	07/18/11	45,396,000.00	45,390,136.35	0.00	BNY	MS
NTRD	CPD	06/17/11	87095	ABBEY NATIONAL NA LLC CP	0.18000	07/21/11	50,000,000.00	49,991,500.00	0.00	BNY	MFR
NTRD	CPD	06/17/11	87096	DANSKE CORP CP	0.21000	08/08/11	50,000,000.00	49,984,833.33	0.00	BNY	MFR
NTRD	CPD	06/17/11	87097	CIESCO LLC CP	0.15000	08/11/11	30,000,000.00	29,993,125.00	0.00	BNY	CITGM
NTRD	CPD	06/17/11	87098	COMMERZBANK US FINANCE INC CP	0.14000	07/22/11	50,000,000.00	49,993,194.44	0.00	BNY	MFR
NTRD	CPD	06/17/11	87099	TOYOTA MOTOR CREDIT CORP CP	0.15000	08/01/11	50,000,000.00	49,990,625.00	0.00	BNY	TFS
NTRD	CPD	06/20/11	87101	VARIABLE FUNDING CAP CO LLC CP	0.14000	07/27/11	50,000,000.00	49,992,805.56	0.00	BNY	WFI
NTRD	CPD	06/20/11	87102	FALCON ASSET SEC CO LLC CP	0.13000	07/25/11	25,000,000.00	24,996,840.28	0.00	BNY	JPM
NTRD	CPD	06/20/11	87103	THUNDER BAY FUNDING LLC CP	0.13000	07/22/11	32,868,000.00	32,864,201.92	0.00	BNY	RBCCM
NTRD	CPD	06/20/11	87104	DANSKE CORP CP	0.16000	07/26/11	25,000,000.00	24,996,000.00	0.00	BNY	MS

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NTRD	CPD	06/20/11	87105	REGENCY MARKETS NO. 1 LLC CP	0.16000	07/20/11	25,000,000.00	24,996,666.67	0.00	BNY	CITGM
NTRD	CPD	06/20/11	87106	COMMERZBANK US FINANCE INC CP	0.14000	07/28/11	50,000,000.00	49,992,611.11	0.00	BNY	MFR
NTRD	CPD	06/20/11	87107	REGENCY MARKETS NO. 1 LLC CP	0.16000	07/18/11	25,000,000.00	24,996,888.89	0.00	BNY	ALA
NTRD	CPD	06/21/11	87110	BARTON CAPITAL LLC CP	0.13000	07/19/11	25,000,000.00	24,997,472.22	0.00	BNY	CITGM
NTRD	CPD	06/21/11	87111	BARTON CAPITAL LLC CP	0.13000	07/22/11	25,000,000.00	24,997,201.39	0.00	BNY	CITGM
NTRD	CPD	06/21/11	87112	COMMERZBANK US FINANCE INC CP	0.14000	07/26/11	50,000,000.00	49,993,194.44	0.00	BNY	MFR
NTRD	CPD	06/21/11	87113	THUNDER BAY FUNDING LLC CP	0.13000	07/27/11	50,000,000.00	49,993,500.00	0.00	BNY	ALA
NTRD	CPD	06/21/11	87114	BARTON CAPITAL LLC CP	0.15000	08/03/11	35,788,000.00	35,781,587.98	0.00	BNY	RBCCM
NTRD	CPD	06/21/11	87115	COMMERZBANK US FINANCE INC CP	0.14000	07/25/11	50,000,000.00	49,993,388.89	0.00	BNY	MFR
NTRD	CPD	06/21/11	87116	REGENCY MARKETS NO. 1 LLC CP	0.17000	07/20/11	27,000,000.00	26,996,302.50	0.00	BNY	CITGM
NTRD	CPD	06/21/11	87117	CIESCO LLC CP	0.15000	08/11/11	25,000,000.00	24,994,687.50	0.00	BNY	ALA
NTRD	CPD	06/22/11	87119	BARTON CAPITAL LLC CP	0.14000	07/26/11	27,000,000.00	26,996,430.00	0.00	BNY	JPM
NTRD	CPD	06/22/11	87120	CAFCO LLC CP	0.13000	07/28/11	23,084,000.00	23,080,999.08	0.00	BNY	KEYBANC
NTRD	CPD	06/22/11	87121	REGENCY MARKETS NO. 1 LLC CP	0.16000	07/27/11	25,011,000.00	25,007,109.40	0.00	BNY	ALA
NTRD	CPD	06/22/11	87122	REGENCY MARKETS NO. 1 LLC CP	0.16000	07/27/11	25,000,000.00	24,996,111.11	0.00	BNY	ALA
NTRD	CPD	06/22/11	87123	COMMERZBANK US FINANCE INC CP	0.14000	07/29/11	50,000,000.00	49,992,805.56	0.00	BNY	MFR
NTRD	CPD	06/22/11	87124	ATLANTIS ONE FUNDING CORP CP	0.15000	07/28/11	50,000,000.00	49,992,500.00	0.00	BNY	ALA
NTRD	CPD	06/22/11	87125	CIESCO LLC CP	0.13000	07/26/11	20,000,000.00	19,997,544.44	0.00	BNY	CITGM
NTRD	CPD	06/23/11	87128	TOYOTA MOTOR CREDIT CORP CP	0.17000	08/04/11	50,000,000.00	49,990,083.33	0.00	BNY	TFS
NTRD	CPD	06/23/11	87129	ATLANTIS ONE FUNDING CORP CP	0.14000	07/21/11	25,600,000.00	25,597,212.44	0.00	BNY	CITGM
NTRD	CPD	06/23/11	87130	BARTON CAPITAL LLC CP	0.14000	07/29/11	50,000,000.00	49,993,000.00	0.00	BNY	RBCCM
NTRD	CPD	06/23/11	87131	ABBEY NATIONAL NA LLC CP	0.18000	07/28/11	50,000,000.00	49,991,250.00	0.00	BNY	MFR
NTRD	CPD	06/23/11	87132	ING US FUNDING LLC CP	0.14000	08/01/11	50,000,000.00	49,992,416.67	0.00	BNY	INGF
NTRD	CPD	06/23/11	87134	BARTON CAPITAL LLC CP	0.14000	07/29/11	50,000,000.00	49,993,000.00	0.00	BNY	CITGM
NTRD	CPD	06/23/11	87135	BRYANT PARK FUNDING LLC CP	0.14000	07/29/11	50,000,000.00	49,993,000.00	0.00	BNY	JPM
NTRD	CPD	06/24/11	87137	ABBEY NATIONAL NA LLC CP	0.18000	07/26/11	50,000,000.00	49,992,000.00	0.00	BNY	MFR
NTRD	CPD	06/24/11	87138	CITIGROUP FUNDING INC CP	0.14000	08/04/11	41,000,000.00	40,993,462.78	0.00	BNY	CITGM
NTRD	CPD	06/24/11	87139	BARTON CAPITAL LLC CP	0.15000	07/05/11	25,000,000.00	24,998,854.17	0.00	BNY	MLPF
NTRD	CPD	06/24/11	87140	THAMES ASSET GLOBAL SEC INC CP	0.17000	07/20/11	50,000,000.00	49,993,861.11	0.00	BNY	LOOP
NTRD	CPD	06/24/11	87141	THAMES ASSET GLOBAL SEC INC CP	0.16000	08/09/11	25,000,000.00	24,994,888.89	0.00	BNY	ALA
NTRD	CPD	06/24/11	87142	ING US FUNDING LLC CP	0.14000	08/05/11	50,000,000.00	49,991,833.33	0.00	BNY	INGF
NTRD	CPD	06/24/11	87143	COMMERZBANK US FINANCE INC CP	0.14000	08/01/11	50,000,000.00	49,992,611.11	0.00	BNY	MFR
NTRD	CPD	06/24/11	87144	TOYOTA MOTOR CREDIT CORP CP	0.17000	08/08/11	47,000,000.00	46,990,012.50	0.00	BNY	TFS
NTRD	CPD	06/27/11	87147	REGENCY MARKETS NO. 1 LLC CP	0.16000	07/25/11	33,000,000.00	32,995,893.33	0.00	BNY	JPM
NTRD	CPD	06/27/11	87148	BRYANT PARK FUNDING LLC CP	0.14000	08/01/11	50,000,000.00	49,993,194.44	0.00	BNY	ALA
NTRD	CPD	06/27/11	87154	REGENCY MARKETS NO. 1 LLC CP	0.17000	07/25/11	21,117,000.00	21,114,207.86	0.00	BNY	CITGM
NTRD	CPD	06/27/11	87155	COMMERZBANK US FINANCE INC CP	0.14000	08/02/11	50,000,000.00	49,993,000.00	0.00	BNY	MFR
NTRD	CPD	06/27/11	87156	ATLANTIS ONE FUNDING CORP CP	0.15000	08/12/11	50,000,000.00	49,990,416.67	0.00	BNY	ALA
NTRD	CPD	06/27/11	87157	ABBEY NATIONAL NA LLC CP	0.18000	08/01/11	50,000,000.00	49,991,250.00	0.00	BNY	MFR
NTRD	CPD	06/27/11	87158	BARTON CAPITAL LLC CP	0.15000	08/05/11	50,000,000.00	49,991,875.00	0.00	BNY	CITGM
NTRD	CPD	06/28/11	87164	ABBEY NATIONAL NA LLC CP	0.18000	07/29/11	50,000,000.00	49,992,250.00	0.00	BNY	MFR
NTRD	CPD	06/28/11	87165	TOYOTA MOTOR CREDIT CORP CP	0.15000	08/03/11	25,000,000.00	24,996,250.00	0.00	BNY	TFS

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NTRD	CPD	06/28/11	87168	ING US FUNDING LLC CP	0.14000	08/05/11	50,000,000.00	49,992,611.11	0.00	BNY	INGF
NTRD	CPD	06/28/11	87169	DANSKE CORP CP	0.22000	08/08/11	32,500,000.00	32,491,856.94	0.00	BNY	KEYBANC
NTRD	CPD	06/28/11	87170	THAMES ASSET GLOBAL SEC INC CP	0.18000	08/09/11	12,134,000.00	12,131,451.86	0.00	BNY	KEYBANC
NTRD	CPD	06/28/11	87171	HSBC FINANCE CORP CP	0.15000	08/01/11	50,000,000.00	49,992,916.67	0.00	BNY	JPM
NTRD	CPD	06/28/11	87172	CITIGROUP FUNDING INC CP	0.15000	08/10/11	20,000,000.00	19,996,416.67	0.00	BNY	CITGM
NTRD	CPD	06/29/11	87184	TOYOTA MOTOR CREDIT CORP CP	0.17000	08/11/11	50,000,000.00	49,989,847.22	0.00	BNY	TFS
NTRD	CPD	06/29/11	87185	ABBEY NATIONAL NA LLC CP	0.18000	08/03/11	50,000,000.00	49,991,250.00	0.00	BNY	MFR
NTRD	CPD	06/29/11	87186	COMMERZBANK US FINANCE INC CP	0.15000	08/01/11	50,000,000.00	49,993,125.00	0.00	BNY	MFR
NTRD	CPD	06/29/11	87187	BARTON CAPITAL LLC CP	0.17000	07/18/11	25,000,000.00	24,997,756.94	0.00	BNY	CITGM
NTRD	CPD	06/29/11	87188	ING US FUNDING LLC CP	0.14000	08/04/11	50,000,000.00	49,993,000.00	0.00	BNY	INGF
NTRD	CPD	06/29/11	87190	ABBEY NATIONAL NA LLC CP	0.18000	08/04/11	50,000,000.00	49,991,000.00	0.00	BNY	MFR
NTRD	CPD	06/29/11	87191	FALCON ASSET SEC CO LLC CP	0.14000	08/18/11	25,000,000.00	24,995,138.89	0.00	BNY	ALA
NTRD	CPD	06/29/11	87192	DANSKE CORP CP	0.20500	08/08/11	25,000,000.00	24,994,305.56	0.00	BNY	ALA
NTRD	CPD	06/30/11	87217	HSBC FINANCE CORP CP	0.14000	08/01/11	25,000,000.00	24,996,888.89	0.00	BNY	ALA
NTRD	CPD	06/30/11	87218	CIESCO LLC CP	0.14000	08/10/11	20,000,000.00	19,996,811.11	0.00	BNY	CITGM
NTRD	CPD	06/30/11	87219	DANSKE CORP CP	0.17500	08/01/11	25,000,000.00	24,996,111.11	0.00	BNY	CITGM
NTRD	CPD	06/30/11	87221	FALCON ASSET SEC CO LLC CP	0.13000	08/02/11	50,000,000.00	49,994,041.67	0.00	BNY	MFR
NTRD	CPD	06/30/11	87222	ABBEY NATIONAL NA LLC CP	0.17000	08/01/11	50,000,000.00	49,992,444.44	0.00	BNY	MFR
NTRD	CPD	06/30/11	87223	HSBC FINANCE CORP CP	0.14000	08/05/11	50,000,000.00	49,993,000.00	0.00	BNY	MFR
NTRD	CPD	06/30/11	87224	BARTON CAPITAL LLC CP	0.16000	08/08/11	20,000,000.00	19,996,533.33	0.00	BNY	ALA
NTRD	CPD	06/30/11	87225	ING US FUNDING LLC CP	0.14000	08/05/11	50,000,000.00	49,993,000.00	0.00	BNY	INGF
NTRD	CPD	06/30/11	87226	ABBEY NATIONAL NA LLC CP	0.17000	08/02/11	50,000,000.00	49,992,208.33	0.00	BNY	MFR
NTRD	CPD	06/30/11	87227	TOYOTA MOTOR CREDIT CORP CP	0.12000	08/11/11	13,000,000.00	12,998,180.00	0.00	BNY	TFS
	CPD Total						<u>5,497,015,000.00</u>	<u>5,496,170,486.41</u>	<u>0.00</u>		
NTRD	FFCB	06/27/11	87151	FFCB (CALLABLE)	1.74000	02/03/16	43,490,000.00	43,420,416.00	302,690.40	BNY	FTNFCM
	FFCB Total						<u>43,490,000.00</u>	<u>43,420,416.00</u>	<u>302,690.40</u>		
NTRD	FHLB	06/27/11	87149	FHLB (CALLABLE)	1.75000	03/03/16	50,000,000.00	49,925,000.00	277,083.33	BNY	FTNFCM
NTRD	FHLB	06/27/11	87150	FHLB (CALLABLE)	1.75000	03/03/16	3,640,000.00	3,634,540.00	20,171.67	BNY	FTNFCM
	FHLB Total						<u>53,640,000.00</u>	<u>53,559,540.00</u>	<u>297,255.00</u>		
NTRD	FNMA	06/02/11	86885	FNMA (CALLABLE)	2.35000	06/02/16	25,000,000.00	24,981,500.00	0.00	BNY	FTNFCM
NTRD	FNMA	06/06/11	86886	FNMA (CALLABLE)	2.25000	06/06/16	15,600,000.00	15,588,300.00	0.00	BNY	MFR
NTRD	FNMA	06/09/11	86928	FNMA (CALLABLE)	2.35000	06/09/16	25,000,000.00	25,000,000.00	0.00	BNY	CITGM
NTRD	FNMA	06/27/11	87152	FNMA (CALLABLE)	1.55000	11/12/15	50,000,000.00	49,812,500.00	96,875.00	BNY	PIPE
NTRD	FNMA	06/27/11	87159	FNMA (CALLABLE)	1.55000	11/12/15	50,000,000.00	49,812,500.00	96,875.00	BNY	PIPE
NTRD	FNMA	06/27/11	87160	FNMA (CALLABLE)	1.55000	11/12/15	17,000,000.00	16,936,250.00	32,937.50	BNY	PIPE
	FNMA Total						<u>182,600,000.00</u>	<u>182,131,050.00</u>	<u>226,687.50</u>		
NTRD	MCSA	06/01/11	86887	FHLB (CALLABLE)	6.00000	06/01/16	25,000,000.00	25,000,000.00	0.00	BNY	DBAG
	MCSA Total						<u>25,000,000.00</u>	<u>25,000,000.00</u>	<u>0.00</u>		

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Group: Pooled Surplus Investments
For the Period June 1, 2011 to June 30, 2011
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Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	NCD1	06/10/11	87048	UNION BK OF CALIFORNIA CD	0.12000	07/25/11	50,000,000.00	50,000,000.00	0.00	BNY	UNION
NTRD	NCD1	06/16/11	87083	UNION BK OF CALIFORNIA CD	0.15000	08/15/11	50,000,000.00	50,000,000.00	0.00	BNY	UNION
NTRD	NCD1	06/30/11	87220	UNION BK OF CALIFORNIA CD	0.14000	09/15/11	50,000,000.00	50,000,000.00	0.00	BNY	UNION
NCD1 Total							150,000,000.00	150,000,000.00	0.00		
NTRD	YANK1	06/01/11	86998	SOCIETE GENERALE NY CD	0.17000	07/15/11	50,000,000.00	50,000,610.99	0.00	BNY	MFR
NTRD	YANK1	06/01/11	86999	BK OF MONTREAL CHICAGO CD	0.13000	07/08/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	06/03/11	87010	BK OF MONTREAL CHICAGO CD	0.15000	07/06/11	50,000,000.00	50,000,458.27	0.00	BNY	MFR
NTRD	YANK1	06/07/11	87028	BNP PARIBAS SF CD	0.13000	07/07/11	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	06/08/11	87031	CR AGRICOLE CO & INV BK NY CD	0.16000	07/08/11	50,000,000.00	50,000,000.00	0.00	BNY	MFR
NTRD	YANK1	06/09/11	87033	SOCIETE GENERALE NY CD	0.27000	07/14/11	50,000,000.00	50,003,884.29	21,000.00	BNY	INGF
NTRD	YANK1	06/13/11	87056	BNP PARIBAS SF CD	0.13000	07/13/11	50,000,000.00	50,000,000.00	0.00	BNY	BNPP
NTRD	YANK1	06/14/11	87065	BNP PARIBAS SF CD	0.15000	08/01/11	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	06/15/11	87070	BK OF MONTREAL CHICAGO CD	0.14000	07/18/11	25,000,000.00	25,000,229.14	0.00	BNY	MFR
NTRD	YANK1	06/15/11	87074	NORDEA BK FINLAND PLC NY CD	0.14000	08/15/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	06/15/11	87077	BNP PARIBAS SF CD	0.15000	08/02/11	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	06/16/11	87082	SVENSKA HANDELSBANKEN AB NY CD	0.15000	08/15/11	25,000,000.00	25,000,000.00	0.00	BNY	TULL
NTRD	YANK1	06/23/11	87109	LLOYDS TSB BK PLC NY CD	0.37000	12/20/11	50,000,000.00	50,002,495.51	0.00	BNY	MFR
NTRD	YANK1	06/23/11	87133	SVENSKA HANDELSBANKEN AB NY CD	0.15000	08/23/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	06/27/11	87153	TORONTO DOMINION BK NY CD	0.15000	09/26/11	50,000,000.00	50,000,631.71	0.00	BNY	MFR
NTRD	YANK1	06/27/11	87161	WESTPAC BANKING CORP NY CD	0.26000	12/20/11	50,000,000.00	50,002,441.46	0.00	BNY	MFR
NTRD	YANK1	06/28/11	87166	UBS AG STAMFORD CT CD	0.13000	08/26/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	06/28/11	87167	UBS AG STAMFORD CT CD	0.13000	08/26/11	25,000,000.00	25,000,000.00	0.00	BNY	TULL
NTRD	YANK1	06/28/11	87173	UBS AG STAMFORD CT CD	0.20000	09/27/11	50,000,000.00	50,000,000.00	0.00	BNY	UBSSEC
NTRD	YANK1	06/29/11	87189	AU & NZ BANKING GROUP NY CD	0.21000	11/28/11	50,000,000.00	50,004,208.78	12,541.67	BNY	INGF
NTRD	YANK1	06/29/11	87193	BK OF NOVA SCOTIA HOUSTON CD	0.16000	09/15/11	50,000,000.00	50,001,082.98	0.00	BNY	MFR
NTRD	YANK1	06/30/11	87195	DEUTSCHE BK AG NY CD	0.23000	09/16/11	50,000,000.00	50,003,242.78	13,416.67	BNY	INGF
YANK1 Total							1,025,000,000.00	1,025,019,285.91	46,958.34		
NTRD Total							7,018,745,000.00	7,017,300,778.32	873,591.24		
TRADE	NOTE	06/30/11	87203	USTN	1.50000	06/30/16	50,000,000.00	49,523,437.50	0.00	BNY	CITGM
NOTE Total							50,000,000.00	49,523,437.50	0.00		
TRADE Total							50,000,000.00	49,523,437.50	0.00		
PSI Total							7,068,745,000.00	7,066,824,215.82	873,591.24		

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Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued		Net Cash Flow	Profit/(Loss)
								Interest			
06/02/11	NTRD	86107	FHLB 0.40 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	25,000.00		25,025,000.00	0.00
06/17/11	NTRD	80039	FHLB 4.22 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00		25,000,000.00	-474,591.71
06/21/11	NTRD	85681	FHLB 2.25 (CALLABLE)	Call	100.0000	37,600,000.00	37,600,000.00	0.00		37,600,000.00	422,897.04
06/22/11	NTRD	85558	FHLB 2.25 (CALLABLE)	Call	100.0000	10,714,285.73	10,714,285.73	0.00		10,714,285.73	43,382.30
06/29/11	NTRD	84886	FHLB 1.92 (CALLABLE)	Call	100.0000	48,200,000.00	48,200,000.00	195,370.67		48,395,370.67	8,267.38
06/29/11	NTRD	85454	FHLB 2.00 (CALLABLE)	Call	100.0000	13,800,000.00	13,800,000.00	19,933.33		13,819,933.33	6,110.24
06/30/11	NTRD	85563	FHLB 2.50 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00		50,000,000.00	0.00
			FHLB Total			210,314,285.73	210,314,285.73	240,304.00		210,554,589.73	6,065.25
06/15/11	NTRD	85406	FHLMC 2.00 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00		25,000,000.00	55,831.41
06/15/11	NTRD	85425	FHLMC 2.10 (CALLABLE)	Call	100.0000	30,000,000.00	30,000,000.00	0.00		30,000,000.00	33,741.79
06/15/11	NTRD	85556	FHLMC 2.10 (CALLABLE)	Call	100.0000	40,000,000.00	40,000,000.00	0.00		40,000,000.00	230,343.92
06/22/11	NTRD	85482	FHLMC 2.25 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00		25,000,000.00	39,365.42
			FHLMC Total			120,000,000.00	120,000,000.00	0.00		120,000,000.00	359,282.54
06/23/11	NTRD	84669	FNMA 2.00 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	118,055.56		25,118,055.56	0.00
06/28/11	NTRD	86644	FNMA 2.25 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	281,250.00		50,281,250.00	526,615.13
06/28/11	NTRD	86675	FNMA 2.25 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	140,625.00		25,140,625.00	179,726.37
			FNMA Total			100,000,000.00	100,000,000.00	539,930.56		100,539,930.56	706,341.50
			NTRD Total			430,314,285.73	430,314,285.73	780,234.56		431,094,520.29	1,071,689.29
06/17/11	TRADE	85281	USTN 1.25	Sell	100.0313	25,000,000.00	25,007,812.50	40,760.87		25,048,573.37	62,892.57
06/24/11	TRADE	85260	USTN 1.25	Sell	100.1563	25,000,000.00	25,039,062.50	46,705.16		25,085,767.66	39,062.50
06/24/11	TRADE	85260	USTN 1.25	Sell	0.2070	25,000,000.00	25,051,757.81	46,705.16		25,098,462.97	51,757.81
06/24/11	TRADE	85281	USTN 1.25	Sell	100.0938	25,000,000.00	25,023,437.50	46,705.16		25,070,142.66	78,275.99
			USTN Total			100,000,000.00	100,122,070.31	180,876.35		100,302,946.66	231,988.87
			TRADE Total			100,000,000.00	100,122,070.31	180,876.35		100,302,946.66	231,988.87
			PSI Total			530,314,285.73	530,436,356.04	961,110.91		531,397,466.95	1,303,678.16

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Sales Detail Report
Group: Specific Purpose Investments
For the Period June 1, 2011 to June 30, 2011
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Txn/Accrued		Net Cash Flow	Profit/(Loss)
							Principal	Interest		
06/02/11	GF	03463	FLYING TRIANGLE LOAN	Call	100.0000	1,990.38	1,990.38	423.61	2,413.99	0.00
06/08/11	GF	14004	FLYING TRIANGLE LOAN	Call	100.0000	716.77	716.77	46.22	762.99	0.00
06/09/11	GF	12057	FLYING TRIANGLE LOAN	Call	100.0000	1,063.08	1,063.08	386.13	1,449.21	0.00
FLYING TRIANGLE LOAN Total						3,770.23	3,770.23	855.96	4,626.19	0.00
GF - GENERAL FUND Total						3,770.23	3,770.23	855.96	4,626.19	0.00
06/30/11	SANIT	83985	FHLMC 2.00 (CALLABLE)	Call	100.0000	714,000.00	714,000.00	0.00	714,000.00	0.00
FHLMC Total						714,000.00	714,000.00	0.00	714,000.00	0.00
SANIT Total						714,000.00	714,000.00	0.00	714,000.00	0.00
SPI Total						717,770.23	717,770.23	855.96	718,626.19	0.00

Los Angeles County Treasurer
 Comparison of Investment Cost to Market Value
 As of June 30, 2011
 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	2,325,025,737.91	2,325,080,638.25	54,900.34	0.00	0.00	0.00
Euro CD's	0.00	0.00	0.00	0.00	0.00	0.00
Bankers Acceptances	24,996,000.00	24,997,005.00	1,005.00	0.00	0.00	0.00
Commercial Paper	6,717,410,607.39	6,717,115,597.08	(295,010.31)	0.00	0.00	0.00
Governments	1,733,051,315.20	1,738,319,265.10	5,267,949.90	87,051.67	108,316.48	21,264.81
Agencies	11,201,688,552.14	11,202,748,763.40	1,060,211.26	4,053,968.75	4,081,089.48	27,120.73
Municipals	77,000,000.00	77,000,000.00	0.00	5,165,000.00	5,165,000.00	0.00
Corp. & Deposit Notes	543,571,810.57	547,058,064.75	3,486,254.18	0.00	0.00	0.00
Repurchase Agreements	0.00	0.00	0.00	0.00	0.00	0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	0.00
Other	0.00	0.00	0.00	63,707,498.40	63,707,498.40	0.00
TOTAL	<u>\$22,622,744,023.21</u>	<u>\$22,632,319,333.58</u>	<u>\$9,575,310.37</u>	<u>\$73,013,518.82</u>	<u>\$73,061,904.36</u>	<u>\$48,385.54</u>

Market Pricing Policies and Source:

The Pooled Surplus Investment Portfolio (PSI) is market priced monthly using Bank of New York Trust Company N.A. (BNY) month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted by BNY, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes are private placements not actively traded, and are not subject to market pricing by BNY. Accordingly, market value is priced at cost. Such non-market priced securities make up 0.34% of the PSI Portfolio.

Los Angeles County Treasurer
Market Pricing Exceptions
As of June 30, 2011
Attachment IXa

Security ID	Security Description	Calculated Market Price
87162	BK OF AMERICA NA BK NOTE	99.98231649
87048	UNION BK OF CALIFORNIA CD	99.99791619
87083	UNION BK OF CALIFORNIA CD	99.99105643
86969	TORONTO DOMINION BK NY CD	100.00022220
86977	CR AGRICOLE CO & INV BK NY CD	100.00030553
86978	CR AGRICOLE CO & INV BK NY CD	100.00030553
86873	SOCIETE GENERALE NY CD	100.00041663
86874	SOCIETE GENERALE NY CD	100.00041663
86994	BK OF MONTREAL CHICAGO CD	99.99999983
87010	BK OF MONTREAL CHICAGO CD	100.00049977
87028	BNP PARIBAS SF CD	100.00019425
87031	CR AGRICOLE CO & INV BK NY CD	100.00088860
86999	BK OF MONTREAL CHICAGO CD	100.00022194
87056	BNP PARIBAS SF CD	99.99963860
87033	SOCIETE GENERALE NY CD	100.00505214
86998	SOCIETE GENERALE NY CD	100.00124913
86896	BNP PARIBAS SF CD	100.00124860
87070	BK OF MONTREAL CHICAGO CD	99.99999959
86715	CIBC NY CD	100.00210830
86725	SVENSKA HANDELSBANKEN AB NY CD	100.00332965
86732	DEUTSCHE BK AG NY CD	100.00332965
86733	BK OF NOVA SCOTIA HOUSTON CD	100.00277431
86917	TORONTO DOMINION BK NY CD	99.99999851
86937	CR AGRICOLE CO & INV BK NY CD	100.00055399
86942	LLOYDS TSB BK PLC NY CD	100.00138711
86943	NORDEA BK FINLAND PLC NY CD	99.99944316
86945	BNP PARIBAS SF CD	100.00110941
86735	WESTPAC BANKING CORP NY CD	100.00233008
86673	DEUTSCHE BK AG NY CD	100.01110125
86984	LLOYDS TSB BK PLC NY CD	100.00160920
86985	LLOYDS TSB BK PLC NY CD	100.00160920
87065	BNP PARIBAS SF CD	99.99999911
87077	BNP PARIBAS SF CD	99.99999914
87082	SVENSKA HANDELSBANKEN AB NY CD	99.99105643
87074	NORDEA BK FINLAND PLC NY CD	99.98977901
87133	SVENSKA HANDELSBANKEN AB NY CD	99.98950250
87166	UBS AG STAMFORD CT CD	99.98575471
87167	UBS AG STAMFORD CT CD	99.98575471
86619	WESTPAC BANKING CORP NY CD	100.00708574
86623	RABOBANK NEDERLAND NV NY CD	100.01146762
86625	COMMONWEALTH BK OF AU NY CD	100.01261468
87193	BK OF NOVA SCOTIA HOUSTON CD	99.98289744
87153	TORONTO DOMINION BK NY CD	99.97801217
87173	UBS AG STAMFORD CT CD	99.98270525
85140	BARCLAYS BK PLC NY CD	100.16931004
87189	AU & NZ BANKING GROUP NY CD	99.96645403
87161	WESTPAC BANKING CORP NY CD	99.96161473
87109	LLOYDS TSB BK PLC NY CD	100.01438141
86658	BARCLAYS BK PLC NY CD	100.12159158
87195	DEUTSCHE BK AG NY CD	99.99782051
87220	UNION BK OF CALIFORNIA CD	99.97862209

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2011
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BA	86784	BK OF AMERICA NA BA	0.24000	07/25/11	25,000,000.00	24,996,000.00	24,997,005.00
		BA Total					<u>25,000,000.00</u>	<u>24,996,000.00</u>	<u>24,997,005.00</u>
PSI	NTRD	BAN	83163	LACCAL BANS	0.67600	06/30/12	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	83362	LACCAL BANS	0.67600	06/30/12	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	84700	LACCAL BANS	0.67600	06/30/13	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	85107	LACCAL BANS	0.67600	06/30/13	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	85565	LACCAL BANS	0.67600	06/30/13	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	86157	LACCAL BANS	0.64500	06/30/13	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	86248	LACCAL BANS	0.65100	06/30/13	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	86249	LACCAL BANS	0.65100	06/30/13	7,000,000.00	7,000,000.00	7,000,000.00
PSI	NTRD	BAN	86858	LACCAL BANS	0.51000	06/30/13	7,000,000.00	7,000,000.00	7,000,000.00
PSI	NTRD	BAN	87088	LACCAL BANS	0.59100	06/30/13	3,000,000.00	3,000,000.00	3,000,000.00
PSI	NTRD	BAN	87089	LACCAL BANS	0.59100	06/30/13	5,000,000.00	5,000,000.00	5,000,000.00
		BAN Total					<u>77,000,000.00</u>	<u>77,000,000.00</u>	<u>77,000,000.00</u>
PSI	NTRD	BNOT	86946	BK OF AMERICA NA BK NOTE	0.14000	07/20/11	50,000,000.00	50,000,000.00	49,994,050.00
PSI	NTRD	BNOT	87162	BK OF AMERICA NA BK NOTE	0.20000	09/29/11	34,000,000.00	34,000,000.00	33,993,987.44
		BNOT Total					<u>84,000,000.00</u>	<u>84,000,000.00</u>	<u>83,988,037.44</u>
PSI	NTRD	BNOT3	80744	US BANK NA BK NOTE	6.37500	08/01/11	8,000,000.00	8,018,592.43	8,033,600.00
		BNOT3 Total					<u>8,000,000.00</u>	<u>8,018,592.43</u>	<u>8,033,600.00</u>
PSI	NTRD	CNFL	80609	GE CAPITAL CORP FRN	0.33075	08/15/11	5,000,000.00	4,967,631.76	5,001,200.00
PSI	NTRD	CNFL	80610	GE CAPITAL CORP FRN	0.33075	08/15/11	15,000,000.00	14,914,632.35	15,003,600.00
PSI	NTRD	CNFL	84432	TOYOTA MOTOR CREDIT CORP FRN	0.49375	07/27/12	50,000,000.00	50,000,000.00	50,044,500.00
PSI	NTRD	CNFL	85269	TOYOTA MOTOR CREDIT CORP FRN	0.41075	11/15/12	50,000,000.00	50,000,000.00	49,981,500.00
		CNFL Total					<u>120,000,000.00</u>	<u>119,882,264.11</u>	<u>120,030,800.00</u>
PSI	NTRD	CNFM	85584	WESTPAC BANKING CORP NY FRN	0.26455	12/13/11	50,000,000.00	50,001,133.53	49,995,350.00
PSI	NTRD	CNFM	85585	WESTPAC BANKING CORP NY FRN	0.26455	12/13/11	50,000,000.00	50,001,133.53	49,995,350.00
		CNFM Total					<u>100,000,000.00</u>	<u>100,002,267.06</u>	<u>99,990,700.00</u>
PSI	NTRD	CNFX	80418	GE CAPITAL CORP MTN	5.00000	11/15/11	2,518,000.00	2,519,802.33	2,557,708.86
PSI	NTRD	CNFX	80419	GE CAPITAL CORP MTN	5.00000	11/15/11	3,000,000.00	3,002,147.34	3,047,310.00
PSI	NTRD	CNFX	80522	GE CAPITAL CORP MTN	5.00000	11/15/11	1,157,000.00	1,159,019.06	1,175,245.89
PSI	NTRD	CNFX	80769	GE CAPITAL CORP MTN	5.00000	11/15/11	10,000,000.00	10,037,771.58	10,157,700.00
PSI	NTRD	CNFX	80593	GE CAPITAL CORP MTN	4.37500	11/21/11	1,500,000.00	1,499,579.59	1,522,905.00
PSI	NTRD	CNFX	80245	GE CAPITAL CORP MTN	5.87500	02/15/12	9,000,000.00	8,836,581.16	9,304,830.00
PSI	NTRD	CNFX	80466	GE CAPITAL CORP MTN	5.87500	02/15/12	10,000,000.00	10,015,529.89	10,338,700.00
PSI	NTRD	CNFX	80700	GE CAPITAL CORP MTN	5.87500	02/15/12	10,000,000.00	10,050,348.63	10,338,700.00
PSI	NTRD	CNFX	80743	GE CAPITAL CORP MTN	5.87500	02/15/12	10,000,000.00	10,048,006.69	10,338,700.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CNFX	86231	GE CAPITAL CORP MTN	5.87500	02/15/12	12,070,000.00	12,475,867.62	12,478,810.90
PSI	NTRD	CNFX	86428	GE CAPITAL CORP MTN	5.87500	02/15/12	25,000,000.00	25,841,326.09	25,846,750.00
PSI	NTRD	CNFX	80208	CHEVRON CORP MTN	3.45000	03/03/12	50,000,000.00	49,999,326.64	51,047,500.00
PSI	NTRD	CNFX	80257	GE CAPITAL CORP MTN	4.37500	03/03/12	5,900,000.00	5,734,030.34	6,054,285.00
PSI	NTRD	CNFX	86508	CHEVRON CORP MTN	3.45000	03/03/12	14,221,000.00	14,516,207.46	14,518,929.95
PSI	NTRD	CNFX	86555	CHEVRON CORP MTN	3.45000	03/03/12	12,200,000.00	12,455,768.32	12,455,590.00
PSI	NTRD	CNFX	86875	GE CAPITAL CORP MTN	6.00000	06/15/12	16,189,000.00	17,031,396.04	17,021,924.05
PSI	NTRD	CNFX	81648	BARCLAYS BK PLC NY MTN	5.45000	09/12/12	10,606,000.00	10,934,135.49	11,174,587.66
PSI	NTRD	CNFX	85361	GE CAPITAL CORP MTN	2.80000	01/08/13	25,000,000.00	25,511,842.70	25,634,750.00
CNFX Total							228,361,000.00	231,668,686.97	235,014,927.31
PSI	NTRD	CPD	86918	TOYOTA MOTOR CREDIT CORP CP	0.15000	07/01/11	40,000,000.00	40,000,000.00	39,998,888.00
PSI	NTRD	CPD	86965	FALCON ASSET SEC CO LLC CP	0.13000	07/01/11	25,000,000.00	25,000,000.00	24,999,235.00
PSI	NTRD	CPD	86973	DANSKE CORP CP	0.15500	07/01/11	30,000,000.00	30,000,000.00	29,999,082.00
PSI	NTRD	CPD	86990	DANSKE CORP CP	0.15000	07/01/11	37,000,000.00	37,000,000.00	36,998,867.80
PSI	NTRD	CPD	86603	PRIVATE EXPORT FUNDING CORP CP	0.19000	07/05/11	25,000,000.00	24,999,472.22	24,998,707.50
PSI	NTRD	CPD	86842	HSBC FINANCE CORP CP	0.15000	07/05/11	50,000,000.00	49,999,166.67	49,997,415.00
PSI	NTRD	CPD	86844	COMMERZBANK US FINANCE INC CP	0.16000	07/05/11	50,000,000.00	49,999,111.11	49,997,415.00
PSI	NTRD	CPD	86908	CRC FUNDING LLC CP	0.14000	07/05/11	50,000,000.00	49,999,222.22	49,997,415.00
PSI	NTRD	CPD	86909	CRC FUNDING LLC CP	0.14000	07/05/11	5,000,000.00	4,999,922.22	4,999,741.50
PSI	NTRD	CPD	86912	ATLANTIS ONE FUNDING CORP CP	0.14000	07/05/11	35,000,000.00	34,999,455.56	34,998,481.00
PSI	NTRD	CPD	86981	HSBC FINANCE CORP CP	0.13000	07/05/11	50,000,000.00	49,999,277.78	49,997,415.00
PSI	NTRD	CPD	86987	ABBEY NATIONAL NA LLC CP	0.19000	07/05/11	50,000,000.00	49,998,944.44	49,997,830.00
PSI	NTRD	CPD	87003	DANSKE CORP CP	0.15000	07/05/11	25,000,000.00	24,999,583.33	24,998,707.50
PSI	NTRD	CPD	87006	JUPITER SEC CO LLC CP	0.13000	07/05/11	25,000,000.00	24,999,638.89	24,998,707.50
PSI	NTRD	CPD	87015	THUNDER BAY FUNDING LLC CP	0.13000	07/05/11	27,537,000.00	27,536,602.24	27,535,576.34
PSI	NTRD	CPD	87021	BRYANT PARK FUNDING LLC CP	0.13000	07/05/11	11,495,000.00	11,494,833.96	11,494,405.71
PSI	NTRD	CPD	87022	FALCON ASSET SEC CO LLC CP	0.13000	07/05/11	50,000,000.00	49,999,277.78	49,997,415.00
PSI	NTRD	CPD	87036	FALCON ASSET SEC CO LLC CP	0.13000	07/05/11	41,500,000.00	41,499,400.56	41,497,854.45
PSI	NTRD	CPD	87139	BARTON CAPITAL LLC CP	0.15000	07/05/11	25,000,000.00	24,999,583.33	24,998,707.50
PSI	NTRD	CPD	86841	SHEFFIELD RECEIVABLES CORP CP	0.16000	07/06/11	50,000,000.00	49,998,888.89	49,997,635.00
PSI	NTRD	CPD	86850	FALCON ASSET SEC CO LLC CP	0.16000	07/06/11	7,000,000.00	6,999,844.44	6,999,601.00
PSI	NTRD	CPD	86888	THUNDER BAY FUNDING LLC CP	0.16000	07/06/11	21,589,000.00	21,588,520.24	21,587,769.43
PSI	NTRD	CPD	86986	CITIGROUP FUNDING INC CP	0.13000	07/06/11	50,000,000.00	49,999,097.22	49,997,150.00
PSI	NTRD	CPD	87001	CITIGROUP FUNDING INC CP	0.13000	07/06/11	50,000,000.00	49,999,097.22	49,997,150.00
PSI	NTRD	CPD	87034	ABBEY NATIONAL NA LLC CP	0.20000	07/06/11	50,000,000.00	49,998,611.11	49,997,635.00
PSI	NTRD	CPD	87035	ABBEY NATIONAL NA LLC CP	0.20000	07/06/11	25,000,000.00	24,999,305.56	24,998,817.50
PSI	NTRD	CPD	86950	HSBC FINANCE CORP CP	0.14000	07/07/11	43,000,000.00	42,998,996.67	42,997,321.10
PSI	NTRD	CPD	86997	BARTON CAPITAL LLC CP	0.13000	07/07/11	45,000,000.00	44,999,025.00	44,997,196.50
PSI	NTRD	CPD	87013	CITIGROUP FUNDING INC CP	0.15000	07/07/11	25,000,000.00	24,999,375.00	24,998,442.50
PSI	NTRD	CPD	87018	ABBEY NATIONAL NA LLC CP	0.19000	07/07/11	50,000,000.00	49,998,416.67	49,997,440.00
PSI	NTRD	CPD	87027	BRYANT PARK FUNDING LLC CP	0.13000	07/07/11	20,001,000.00	20,000,566.65	19,999,753.94

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	86591	CAFCO LLC CP	0.23000	07/08/11	50,000,000.00	49,997,763.89	49,996,625.00
PSI	NTRD	CPD	86855	CITIGROUP FUNDING INC CP	0.16000	07/08/11	28,000,000.00	27,999,128.89	27,998,110.00
PSI	NTRD	CPD	87007	ABBEY NATIONAL NA LLC CP	0.19000	07/08/11	50,000,000.00	49,998,152.78	49,997,250.00
PSI	NTRD	CPD	87016	ABBEY NATIONAL NA LLC CP	0.18000	07/08/11	25,000,000.00	24,999,125.00	24,998,625.00
PSI	NTRD	CPD	87019	BARTON CAPITAL LLC CP	0.13000	07/08/11	25,000,000.00	24,999,368.06	24,998,312.50
PSI	NTRD	CPD	87037	ATLANTIS ONE FUNDING CORP CP	0.14000	07/08/11	50,000,000.00	49,998,638.89	49,997,250.00
PSI	NTRD	CPD	86620	THUNDER BAY FUNDING LLC CP	0.21000	07/11/11	25,000,000.00	24,998,541.67	24,997,915.00
PSI	NTRD	CPD	87000	ING US FUNDING LLC CP	0.14500	07/11/11	50,000,000.00	49,997,986.11	49,995,830.00
PSI	NTRD	CPD	87011	ATLANTIS ONE FUNDING CORP CP	0.14000	07/11/11	40,000,000.00	39,998,444.44	39,997,332.00
PSI	NTRD	CPD	87025	ATLANTIS ONE FUNDING CORP CP	0.14000	07/11/11	50,000,000.00	49,998,055.56	49,996,665.00
PSI	NTRD	CPD	87045	JUPITER SEC CO LLC CP	0.13000	07/11/11	42,394,000.00	42,392,469.11	42,390,464.34
PSI	NTRD	CPD	87049	FALCON ASSET SEC CO LLC CP	0.13000	07/11/11	29,350,000.00	29,348,940.14	29,347,552.21
PSI	NTRD	CPD	87064	ATLANTIS ONE FUNDING CORP CP	0.14000	07/11/11	38,000,000.00	37,998,522.22	37,997,465.40
PSI	NTRD	CPD	86880	THAMES ASSET GLOBAL SEC INC CP	0.17000	07/12/11	35,000,000.00	34,998,181.95	34,996,895.50
PSI	NTRD	CPD	86992	CAFCO LLC CP	0.14000	07/12/11	40,768,000.00	40,766,256.04	40,764,383.88
PSI	NTRD	CPD	86993	CRC FUNDING LLC CP	0.12000	07/12/11	25,000,000.00	24,999,083.33	24,997,782.50
PSI	NTRD	CPD	87041	ATLANTIS ONE FUNDING CORP CP	0.14000	07/12/11	25,000,000.00	24,998,930.56	24,998,235.00
PSI	NTRD	CPD	87046	CITIGROUP FUNDING INC CP	0.15000	07/12/11	50,000,000.00	49,997,708.33	49,995,565.00
PSI	NTRD	CPD	87054	THAMES ASSET GLOBAL SEC INC CP	0.13000	07/12/11	50,000,000.00	49,998,013.89	49,995,565.00
PSI	NTRD	CPD	87058	THAMES ASSET GLOBAL SEC INC CP	0.14000	07/12/11	18,712,000.00	18,711,199.54	18,710,340.25
PSI	NTRD	CPD	86877	BARTON CAPITAL LLC CP	0.15000	07/13/11	25,000,000.00	24,998,750.00	24,997,652.50
PSI	NTRD	CPD	86979	TOYOTA MOTOR CREDIT CORP CP	0.15000	07/13/11	50,000,000.00	49,997,500.00	49,996,275.00
PSI	NTRD	CPD	87040	THAMES ASSET GLOBAL SEC INC CP	0.14000	07/13/11	50,000,000.00	49,997,666.67	49,995,305.00
PSI	NTRD	CPD	87055	ATLANTIS ONE FUNDING CORP CP	0.14000	07/13/11	38,000,000.00	37,998,226.67	37,997,169.00
PSI	NTRD	CPD	87062	FALCON ASSET SEC CO LLC CP	0.13000	07/13/11	50,000,000.00	49,997,833.33	49,995,305.00
PSI	NTRD	CPD	86889	SHEFFIELD RECEIVABLES CORP CP	0.15000	07/14/11	50,000,000.00	49,997,291.67	49,996,080.00
PSI	NTRD	CPD	87047	DANSKE CORP CP	0.15500	07/14/11	50,000,000.00	49,997,201.39	49,995,040.00
PSI	NTRD	CPD	87063	FALCON ASSET SEC CO LLC CP	0.13000	07/14/11	50,000,000.00	49,997,652.78	49,995,040.00
PSI	NTRD	CPD	86601	THUNDER BAY FUNDING LLC CP	0.20000	07/15/11	25,000,000.00	24,998,055.56	24,997,387.50
PSI	NTRD	CPD	86851	DANSKE CORP CP	0.18000	07/15/11	5,000,000.00	4,999,650.00	4,999,477.50
PSI	NTRD	CPD	86921	COMMERZBANK US FINANCE INC CP	0.14000	07/15/11	50,000,000.00	49,997,277.78	49,994,775.00
PSI	NTRD	CPD	86923	TOYOTA MOTOR CREDIT CORP CP	0.16000	07/15/11	15,000,000.00	14,999,066.67	14,998,765.50
PSI	NTRD	CPD	86935	BARTON CAPITAL LLC CP	0.16000	07/15/11	17,629,000.00	17,627,903.09	17,627,157.77
PSI	NTRD	CPD	86952	BARTON CAPITAL LLC CP	0.16000	07/15/11	50,000,000.00	49,996,888.89	49,994,775.00
PSI	NTRD	CPD	87002	TOYOTA MOTOR CREDIT CORP CP	0.15000	07/15/11	50,000,000.00	49,997,083.33	49,995,885.00
PSI	NTRD	CPD	87067	JUPITER SEC CO LLC CP	0.13000	07/15/11	50,000,000.00	49,997,472.22	49,994,775.00
PSI	NTRD	CPD	87069	REGENCY MARKETS NO. 1 LLC CP	0.14000	07/15/11	21,604,000.00	21,602,823.78	21,601,742.38
PSI	NTRD	CPD	87071	REGENCY MARKETS NO. 1 LLC CP	0.14000	07/15/11	50,000,000.00	49,997,277.78	49,994,775.00
PSI	NTRD	CPD	87080	REGENCY MARKETS NO. 1 LLC CP	0.14000	07/15/11	50,000,000.00	49,997,277.78	49,994,775.00
PSI	NTRD	CPD	87081	REGENCY MARKETS NO. 1 LLC CP	0.14000	07/15/11	15,000,000.00	14,999,183.33	14,998,432.50
PSI	NTRD	CPD	86956	BARTON CAPITAL LLC CP	0.16000	07/18/11	16,000,000.00	15,998,791.11	15,998,075.20
PSI	NTRD	CPD	87061	DANSKE CORP CP	0.15500	07/18/11	50,000,000.00	49,996,340.28	49,993,985.00

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PSI	NTRD	CPD	87094	REGENCY MARKETS NO. 1 LLC CP	0.15000	07/18/11	45,396,000.00	45,392,784.45	45,390,538.86
PSI	NTRD	CPD	87107	REGENCY MARKETS NO. 1 LLC CP	0.16000	07/18/11	25,000,000.00	24,998,111.11	24,996,992.50
PSI	NTRD	CPD	87187	BARTON CAPITAL LLC CP	0.17000	07/18/11	25,000,000.00	24,997,993.05	24,996,992.50
PSI	NTRD	CPD	86944	CITIGROUP FUNDING INC CP	0.16000	07/19/11	25,000,000.00	24,998,000.00	24,996,860.00
PSI	NTRD	CPD	87053	THUNDER BAY FUNDING LLC CP	0.13000	07/19/11	50,000,000.00	49,996,750.00	49,993,720.00
PSI	NTRD	CPD	87075	CITIGROUP FUNDING INC CP	0.15000	07/19/11	20,000,000.00	19,998,500.00	19,997,488.00
PSI	NTRD	CPD	87079	ATLANTIS ONE FUNDING CORP CP	0.14000	07/19/11	50,000,000.00	49,996,500.00	49,995,110.00
PSI	NTRD	CPD	87110	BARTON CAPITAL LLC CP	0.13000	07/19/11	25,000,000.00	24,998,375.00	24,996,860.00
PSI	NTRD	CPD	86934	CITIGROUP FUNDING INC CP	0.16000	07/20/11	20,000,000.00	19,998,311.11	19,997,382.00
PSI	NTRD	CPD	87043	CRC FUNDING LLC CP	0.13000	07/20/11	50,000,000.00	49,996,569.44	49,993,455.00
PSI	NTRD	CPD	87091	CRC FUNDING LLC CP	0.14000	07/20/11	28,750,000.00	28,747,875.70	28,746,236.63
PSI	NTRD	CPD	87105	REGENCY MARKETS NO. 1 LLC CP	0.16000	07/20/11	25,000,000.00	24,997,888.89	24,996,727.50
PSI	NTRD	CPD	87116	REGENCY MARKETS NO. 1 LLC CP	0.17000	07/20/11	27,000,000.00	26,997,577.50	26,996,465.70
PSI	NTRD	CPD	87140	THAMES ASSET GLOBAL SEC INC CP	0.17000	07/20/11	50,000,000.00	49,995,513.89	49,993,455.00
PSI	NTRD	CPD	86931	SHEFFIELD RECEIVABLES CORP CP	0.15000	07/21/11	20,000,000.00	19,998,333.33	19,997,888.00
PSI	NTRD	CPD	87084	ING US FUNDING LLC CP	0.13000	07/21/11	50,000,000.00	49,996,388.89	49,993,190.00
PSI	NTRD	CPD	87092	BARTON CAPITAL LLC CP	0.13000	07/21/11	50,000,000.00	49,996,388.89	49,993,190.00
PSI	NTRD	CPD	87095	ABBEY NATIONAL NA LLC CP	0.18000	07/21/11	50,000,000.00	49,995,000.00	49,994,720.00
PSI	NTRD	CPD	87129	ATLANTIS ONE FUNDING CORP CP	0.14000	07/21/11	25,600,000.00	25,598,008.89	25,597,296.64
PSI	NTRD	CPD	87029	HSBC FINANCE CORP CP	0.14000	07/22/11	32,000,000.00	31,997,386.67	31,995,475.20
PSI	NTRD	CPD	87038	ING US FUNDING LLC CP	0.14500	07/22/11	47,000,000.00	46,996,024.59	46,993,354.20
PSI	NTRD	CPD	87059	CRC FUNDING LLC CP	0.13000	07/22/11	31,000,000.00	30,997,649.17	30,995,616.60
PSI	NTRD	CPD	87090	BARTON CAPITAL LLC CP	0.14000	07/22/11	50,000,000.00	49,995,916.66	49,992,930.00
PSI	NTRD	CPD	87098	COMMERZBANK US FINANCE INC CP	0.14000	07/22/11	50,000,000.00	49,995,916.66	49,992,930.00
PSI	NTRD	CPD	87103	THUNDER BAY FUNDING LLC CP	0.13000	07/22/11	32,868,000.00	32,865,507.51	32,863,352.46
PSI	NTRD	CPD	87111	BARTON CAPITAL LLC CP	0.13000	07/22/11	25,000,000.00	24,998,104.17	24,996,465.00
PSI	NTRD	CPD	86801	THUNDER BAY FUNDING LLC CP	0.18000	07/25/11	15,000,000.00	14,998,200.00	14,997,640.50
PSI	NTRD	CPD	86971	THAMES ASSET GLOBAL SEC INC CP	0.16000	07/25/11	15,000,000.00	14,998,400.00	14,997,640.50
PSI	NTRD	CPD	87076	BARTON CAPITAL LLC CP	0.14000	07/25/11	50,000,000.00	49,995,333.33	49,992,135.00
PSI	NTRD	CPD	87102	FALCON ASSET SEC CO LLC CP	0.13000	07/25/11	25,000,000.00	24,997,833.33	24,996,067.50
PSI	NTRD	CPD	87115	COMMERZBANK US FINANCE INC CP	0.14000	07/25/11	50,000,000.00	49,995,333.33	49,992,135.00
PSI	NTRD	CPD	87147	REGENCY MARKETS NO. 1 LLC CP	0.16000	07/25/11	33,000,000.00	32,996,480.00	32,994,809.10
PSI	NTRD	CPD	87154	REGENCY MARKETS NO. 1 LLC CP	0.17000	07/25/11	21,117,000.00	21,114,606.74	21,113,678.30
PSI	NTRD	CPD	86982	SHEFFIELD RECEIVABLES CORP CP	0.15000	07/26/11	40,000,000.00	39,995,833.33	39,995,000.00
PSI	NTRD	CPD	87042	ING US FUNDING LLC CP	0.14500	07/26/11	37,000,000.00	36,996,274.30	36,993,987.50
PSI	NTRD	CPD	87051	TOYOTA MOTOR CREDIT CORP CP	0.15000	07/26/11	50,000,000.00	49,994,791.67	49,993,750.00
PSI	NTRD	CPD	87104	DANSKE CORP CP	0.16000	07/26/11	25,000,000.00	24,997,222.22	24,995,937.50
PSI	NTRD	CPD	87112	COMMERZBANK US FINANCE INC CP	0.14000	07/26/11	50,000,000.00	49,995,138.89	49,991,875.00
PSI	NTRD	CPD	87119	BARTON CAPITAL LLC CP	0.14000	07/26/11	27,000,000.00	26,997,375.00	26,995,612.50
PSI	NTRD	CPD	87125	CIESCO LLC CP	0.13000	07/26/11	20,000,000.00	19,998,194.44	19,996,750.00
PSI	NTRD	CPD	87137	ABBEY NATIONAL NA LLC CP	0.18000	07/26/11	50,000,000.00	49,993,750.00	49,993,750.00
PSI	NTRD	CPD	87005	SHEFFIELD RECEIVABLES CORP CP	0.14000	07/27/11	40,000,000.00	39,995,955.55	39,994,844.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	87101	VARIABLE FUNDING CAP CO LLC CP	0.14000	07/27/11	50,000,000.00	49,994,944.45	49,993,555.00
PSI	NTRD	CPD	87113	THUNDER BAY FUNDING LLC CP	0.13000	07/27/11	50,000,000.00	49,995,305.56	49,991,610.00
PSI	NTRD	CPD	87121	REGENCY MARKETS NO. 1 LLC CP	0.16000	07/27/11	25,011,000.00	25,008,109.84	25,006,803.15
PSI	NTRD	CPD	87122	REGENCY MARKETS NO. 1 LLC CP	0.16000	07/27/11	25,000,000.00	24,997,111.11	24,995,805.00
PSI	NTRD	CPD	87026	SHEFFIELD RECEIVABLES CORP CP	0.14000	07/28/11	25,000,000.00	24,997,375.00	24,996,680.00
PSI	NTRD	CPD	87093	CITIGROUP FUNDING INC CP	0.15000	07/28/11	32,000,000.00	31,996,400.00	31,994,460.80
PSI	NTRD	CPD	87106	COMMERZBANK US FINANCE INC CP	0.14000	07/28/11	50,000,000.00	49,994,750.00	49,991,345.00
PSI	NTRD	CPD	87120	CAFCO LLC CP	0.13000	07/28/11	23,084,000.00	23,081,749.31	23,080,004.16
PSI	NTRD	CPD	87124	ATLANTIS ONE FUNDING CORP CP	0.15000	07/28/11	50,000,000.00	49,994,375.00	49,993,360.00
PSI	NTRD	CPD	87131	ABBAY NATIONAL NA LLC CP	0.18000	07/28/11	50,000,000.00	49,993,250.00	49,993,360.00
PSI	NTRD	CPD	87014	SHEFFIELD RECEIVABLES CORP CP	0.15000	07/29/11	35,000,000.00	34,995,916.66	34,995,215.50
PSI	NTRD	CPD	87068	ING US FUNDING LLC CP	0.14000	07/29/11	50,000,000.00	49,994,555.55	49,991,080.00
PSI	NTRD	CPD	87123	COMMERZBANK US FINANCE INC CP	0.14000	07/29/11	50,000,000.00	49,994,555.56	49,991,080.00
PSI	NTRD	CPD	87130	BARTON CAPITAL LLC CP	0.14000	07/29/11	50,000,000.00	49,994,555.56	49,991,080.00
PSI	NTRD	CPD	87134	BARTON CAPITAL LLC CP	0.14000	07/29/11	50,000,000.00	49,994,555.56	49,991,080.00
PSI	NTRD	CPD	87135	BRYANT PARK FUNDING LLC CP	0.14000	07/29/11	50,000,000.00	49,994,555.56	49,991,080.00
PSI	NTRD	CPD	87164	ABBAY NATIONAL NA LLC CP	0.18000	07/29/11	50,000,000.00	49,993,000.00	49,993,165.00
PSI	NTRD	CPD	87012	BARTON CAPITAL LLC CP	0.15000	08/01/11	25,000,000.00	24,996,770.84	24,995,202.50
PSI	NTRD	CPD	87024	BARTON CAPITAL LLC CP	0.16000	08/01/11	28,674,000.00	28,670,049.36	28,668,497.46
PSI	NTRD	CPD	87072	BARTON CAPITAL LLC CP	0.15000	08/01/11	25,000,000.00	24,996,770.84	24,995,202.50
PSI	NTRD	CPD	87099	TOYOTA MOTOR CREDIT CORP CP	0.15000	08/01/11	50,000,000.00	49,993,541.67	49,992,685.00
PSI	NTRD	CPD	87132	ING US FUNDING LLC CP	0.14000	08/01/11	50,000,000.00	49,993,972.22	49,990,405.00
PSI	NTRD	CPD	87143	COMMERZBANK US FINANCE INC CP	0.14000	08/01/11	50,000,000.00	49,993,972.22	49,990,405.00
PSI	NTRD	CPD	87148	BRYANT PARK FUNDING LLC CP	0.14000	08/01/11	50,000,000.00	49,993,972.22	49,990,405.00
PSI	NTRD	CPD	87157	ABBAY NATIONAL NA LLC CP	0.18000	08/01/11	50,000,000.00	49,992,250.00	49,992,685.00
PSI	NTRD	CPD	87171	HSBC FINANCE CORP CP	0.15000	08/01/11	50,000,000.00	49,993,541.67	49,990,405.00
PSI	NTRD	CPD	87186	COMMERZBANK US FINANCE INC CP	0.15000	08/01/11	50,000,000.00	49,993,541.67	49,990,405.00
PSI	NTRD	CPD	87217	HSBC FINANCE CORP CP	0.14000	08/01/11	25,000,000.00	24,996,986.11	24,995,202.50
PSI	NTRD	CPD	87219	DANSKE CORP CP	0.17500	08/01/11	25,000,000.00	24,996,232.64	24,995,372.50
PSI	NTRD	CPD	87222	ABBAY NATIONAL NA LLC CP	0.17000	08/01/11	50,000,000.00	49,992,680.55	49,992,685.00
PSI	NTRD	CPD	87155	COMMERZBANK US FINANCE INC CP	0.14000	08/02/11	50,000,000.00	49,993,777.78	49,990,060.00
PSI	NTRD	CPD	87221	FALCON ASSET SEC CO LLC CP	0.13000	08/02/11	50,000,000.00	49,994,222.23	49,990,405.00
PSI	NTRD	CPD	87226	ABBAY NATIONAL NA LLC CP	0.17000	08/02/11	50,000,000.00	49,992,444.44	49,992,445.00
PSI	NTRD	CPD	87114	BARTON CAPITAL LLC CP	0.15000	08/03/11	35,788,000.00	35,788,079.15	35,780,634.83
PSI	NTRD	CPD	87165	TOYOTA MOTOR CREDIT CORP CP	0.15000	08/03/11	25,000,000.00	24,996,562.50	24,996,100.00
PSI	NTRD	CPD	87185	ABBAY NATIONAL NA LLC CP	0.18000	08/03/11	50,000,000.00	49,991,750.00	49,992,200.00
PSI	NTRD	CPD	87128	TOYOTA MOTOR CREDIT CORP CP	0.17000	08/04/11	50,000,000.00	49,991,972.22	49,991,950.00
PSI	NTRD	CPD	87138	CITIGROUP FUNDING INC CP	0.14000	08/04/11	41,000,000.00	40,994,578.89	40,991,271.10
PSI	NTRD	CPD	87188	ING US FUNDING LLC CP	0.14000	08/04/11	50,000,000.00	49,993,388.89	49,989,355.00
PSI	NTRD	CPD	87190	ABBAY NATIONAL NA LLC CP	0.18000	08/04/11	50,000,000.00	49,991,500.00	49,991,950.00
PSI	NTRD	CPD	87023	SHEFFIELD RECEIVABLES CORP CP	0.15000	08/05/11	25,000,000.00	24,996,354.17	24,995,850.00
PSI	NTRD	CPD	87073	DANSKE CORP CP	0.25000	08/05/11	20,500,000.00	20,495,017.36	20,495,490.00

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PSI	NTRD	CPD	87142	ING US FUNDING LLC CP	0.14000	08/05/11	50,000,000.00	49,993,194.44	49,989,000.00
PSI	NTRD	CPD	87158	BARTON CAPITAL LLC CP	0.15000	08/05/11	50,000,000.00	49,992,708.33	49,989,000.00
PSI	NTRD	CPD	87168	ING US FUNDING LLC CP	0.14000	08/05/11	50,000,000.00	49,993,194.44	49,989,000.00
PSI	NTRD	CPD	87223	HSBC FINANCE CORP CP	0.14000	08/05/11	50,000,000.00	49,993,194.44	49,989,355.00
PSI	NTRD	CPD	87225	ING US FUNDING LLC CP	0.14000	08/05/11	50,000,000.00	49,993,194.44	49,989,000.00
PSI	NTRD	CPD	87096	DANSKE CORP CP	0.21000	08/08/11	50,000,000.00	49,988,916.66	49,987,895.00
PSI	NTRD	CPD	87144	TOYOTA MOTOR CREDIT CORP CP	0.17000	08/08/11	47,000,000.00	46,991,566.11	46,991,469.50
PSI	NTRD	CPD	87169	DANSKE CORP CP	0.22000	08/08/11	32,500,000.00	32,492,452.77	32,492,131.75
PSI	NTRD	CPD	87192	DANSKE CORP CP	0.20500	08/08/11	25,000,000.00	24,994,590.28	24,993,947.50
PSI	NTRD	CPD	87224	BARTON CAPITAL LLC CP	0.16000	08/08/11	20,000,000.00	19,996,622.22	19,995,158.00
PSI	NTRD	CPD	87050	COMMERZBANK US FINANCE INC CP	0.16000	08/09/11	50,000,000.00	49,991,333.34	49,987,515.00
PSI	NTRD	CPD	87141	THAMES ASSET GLOBAL SEC INC CP	0.16000	08/09/11	25,000,000.00	24,995,666.67	24,993,757.50
PSI	NTRD	CPD	87170	THAMES ASSET GLOBAL SEC INC CP	0.18000	08/09/11	12,134,000.00	12,131,633.87	12,130,970.14
PSI	NTRD	CPD	87172	CITIGROUP FUNDING INC CP	0.15000	08/10/11	20,000,000.00	19,996,666.67	19,994,854.00
PSI	NTRD	CPD	87218	CIESCO LLC CP	0.14000	08/10/11	20,000,000.00	19,996,888.89	19,994,854.00
PSI	NTRD	CPD	87097	CIESCO LLC CP	0.15000	08/11/11	30,000,000.00	29,994,875.00	29,992,050.00
PSI	NTRD	CPD	87117	CIESCO LLC CP	0.15000	08/11/11	25,000,000.00	24,995,729.17	24,993,375.00
PSI	NTRD	CPD	87184	TOYOTA MOTOR CREDIT CORP CP	0.17000	08/11/11	50,000,000.00	49,990,319.44	49,990,130.00
PSI	NTRD	CPD	87227	TOYOTA MOTOR CREDIT CORP CP	0.12000	08/11/11	13,000,000.00	12,998,223.33	12,997,433.80
PSI	NTRD	CPD	87057	COMMERZBANK US FINANCE INC CP	0.16000	08/12/11	50,000,000.00	49,990,666.67	49,986,355.00
PSI	NTRD	CPD	87156	ATLANTIS ONE FUNDING CORP CP	0.15000	08/12/11	50,000,000.00	49,991,250.00	49,989,860.00
PSI	NTRD	CPD	87191	FALCON ASSET SEC CO LLC CP	0.14000	08/18/11	25,000,000.00	24,995,333.33	24,991,957.50
PSI	NTRD	CPD	87085	VARIABLE FUNDING CAP CO LLC CP	0.15000	08/22/11	40,000,000.00	39,991,333.33	39,989,600.00
CPD Total							6,718,001,000.00	6,717,410,607.39	6,717,115,597.08
PSI	NTRD	FCDN	86558	FFCB D/N	0.25500	03/08/12	50,000,000.00	49,911,104.17	49,954,500.00
PSI	NTRD	FCDN	86559	FFCB D/N	0.25500	03/08/12	50,000,000.00	49,911,104.17	49,954,500.00
PSI	NTRD	FCDN	86560	FFCB D/N	0.25500	03/08/12	15,000,000.00	14,973,331.25	14,986,350.00
PSI	NTRD	FCDN	86554	FFCB D/N	0.27000	03/23/12	50,000,000.00	49,900,250.00	49,952,000.00
PSI	NTRD	FCDN	86589	FFCB D/N	0.27000	04/05/12	30,000,000.00	29,937,225.00	29,965,200.00
FCDN Total							195,000,000.00	194,633,014.59	194,812,550.00
PSI	NTRD	FFCB	69321	FFCB	5.37500	07/18/11	25,000,000.00	24,998,924.23	25,062,250.00
PSI	NTRD	FFCB	79117	FFCB	5.37500	07/18/11	50,000,000.00	50,040,083.67	50,124,500.00
PSI	NTRD	FFCB	79645	FFCB	5.37500	07/18/11	28,099,000.00	28,137,878.23	28,168,966.51
PSI	NTRD	FFCB	79655	FFCB	5.37500	07/18/11	13,000,000.00	13,018,420.57	13,032,370.00
PSI	NTRD	FFCB	79367	FFCB	3.87500	08/25/11	25,000,000.00	25,023,802.29	25,141,500.00
PSI	NTRD	FFCB	79514	FFCB	3.87500	08/25/11	50,000,000.00	50,095,377.64	50,283,000.00
PSI	NTRD	FFCB	79515	FFCB	3.87500	08/25/11	50,000,000.00	50,095,377.64	50,283,000.00
PSI	NTRD	FFCB	79516	FFCB	3.87500	08/25/11	30,000,000.00	30,062,830.40	30,169,800.00
PSI	NTRD	FFCB	79544	FFCB	3.87500	08/25/11	50,000,000.00	50,087,861.11	50,283,000.00
PSI	NTRD	FFCB	79558	FFCB	3.87500	08/25/11	49,685,000.00	49,777,369.39	49,966,217.10

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	79577	FFCB	3.87500	08/25/11	25,000,000.00	25,054,067.56	25,141,500.00
PSI	NTRD	FFCB	79670	FFCB	3.87500	08/25/11	25,000,000.00	25,072,578.18	25,141,500.00
PSI	NTRD	FFCB	84115	FFCB	0.68000	09/01/11	16,402,000.00	16,406,424.93	16,417,909.94
PSI	NTRD	FFCB	79099	FFCB	3.12500	09/23/11	42,710,000.00	42,673,514.38	43,004,271.90
PSI	NTRD	FFCB	79146	FFCB	3.50000	10/03/11	25,000,000.00	24,998,741.07	25,215,750.00
PSI	NTRD	FFCB	79161	FFCB	3.50000	10/03/11	50,000,000.00	49,995,052.63	50,431,500.00
PSI	NTRD	FFCB	79627	FFCB	5.00000	10/03/11	4,905,000.00	4,939,006.72	4,966,410.60
PSI	NTRD	FFCB	86411	FFCB	0.28000	03/16/12	50,000,000.00	50,001,813.73	49,994,500.00
PSI	NTRD	FFCB	86550	FFCB	0.28000	03/16/12	50,000,000.00	49,995,120.29	49,994,500.00
PSI	NTRD	FFCB	86551	FFCB	0.28000	03/16/12	50,000,000.00	49,995,120.29	49,994,500.00
PSI	NTRD	FFCB	80137	FFCB	2.25000	04/24/12	15,000,000.00	14,999,922.53	15,232,800.00
PSI	NTRD	FFCB	80207	FFCB	2.25000	04/24/12	25,000,000.00	24,999,675.81	25,388,000.00
PSI	NTRD	FFCB	80346	FFCB	2.60000	03/04/13	35,335,000.00	35,390,714.46	36,599,639.65
PSI	NTRD	FFCB	79979	FFCB	3.70000	05/15/13	25,000,000.00	25,461,896.55	26,488,750.00
PSI	NTRD	FFCB	80352	FFCB	3.70000	05/15/13	6,000,000.00	6,121,790.00	6,357,300.00
PSI	NTRD	FFCB	80427	FFCB	3.70000	05/15/13	16,250,000.00	16,618,604.42	17,217,687.50
PSI	NTRD	FFCB	80349	FFCB	3.87500	10/07/13	25,000,000.00	25,732,633.76	26,814,250.00
PSI	NTRD	FFCB	80387	FFCB	3.87500	10/07/13	10,000,000.00	10,283,748.29	10,725,700.00
PSI	NTRD	FFCB	80464	FFCB	3.87500	10/07/13	34,000,000.00	35,068,326.50	36,467,380.00
PSI	NTRD	FFCB	80501	FFCB	3.87500	10/07/13	25,000,000.00	25,694,905.97	26,814,250.00
PSI	NTRD	FFCB	80616	FFCB	3.87500	10/07/13	50,000,000.00	51,500,155.56	53,628,500.00
PSI	NTRD	FFCB	80619	FFCB	3.87500	10/07/13	25,000,000.00	25,788,690.83	26,814,250.00
PSI	NTRD	FFCB	80624	FFCB	3.87500	10/07/13	40,710,000.00	41,931,348.06	43,664,324.70
PSI	NTRD	FFCB	80648	FFCB	3.87500	10/07/13	12,133,000.00	12,488,993.10	13,013,491.81
PSI	NTRD	FFCB	80649	FFCB	3.87500	10/07/13	24,720,000.00	25,445,432.85	26,513,930.40
PSI	NTRD	FFCB	80651	FFCB	3.87500	10/07/13	8,981,000.00	9,230,650.93	9,632,751.17
PSI	NTRD	FFCB	81413	FFCB (CALLABLE)	3.25000	08/11/14	25,000,000.00	25,000,000.00	25,087,000.00
PSI	NTRD	FFCB	81991	FFCB (CALLABLE)	2.87500	10/27/14	25,000,000.00	25,000,000.00	25,229,250.00
PSI	NTRD	FFCB	82016	FFCB (CALLABLE)	2.87500	10/27/14	19,530,000.00	19,513,760.67	19,709,090.10
PSI	NTRD	FFCB	85200	FFCB (CALLABLE)	1.23000	11/04/14	25,000,000.00	25,000,000.00	24,885,250.00
PSI	NTRD	FFCB	82494	FFCB (CALLABLE)	2.82000	12/22/14	25,000,000.00	25,000,000.00	25,262,500.00
PSI	NTRD	FFCB	85603	FFCB (CALLABLE)	1.50000	04/28/15	10,000,000.00	9,852,441.88	9,997,400.00
PSI	NTRD	FFCB	85190	FFCB (CALLABLE)	1.50000	07/21/15	50,000,000.00	50,000,000.00	49,735,000.00
PSI	NTRD	FFCB	85598	FFCB (CALLABLE)	1.50000	07/21/15	50,000,000.00	49,246,747.92	49,735,000.00
PSI	NTRD	FFCB	84356	FFCB (CALLABLE)	2.00000	07/27/15	40,000,000.00	39,991,856.52	40,462,000.00
PSI	NTRD	FFCB	85597	FFCB (CALLABLE)	1.87500	08/17/15	38,452,000.00	38,367,275.25	38,551,206.16
PSI	NTRD	FFCB	84590	FFCB (CALLABLE)	1.85000	08/24/15	50,000,000.00	49,979,257.94	50,012,500.00
PSI	NTRD	FFCB	85031	FFCB (CALLABLE)	1.58000	10/26/15	40,000,000.00	39,956,790.80	39,716,000.00
PSI	NTRD	FFCB	85075	FFCB (CALLABLE)	1.54000	10/28/15	25,000,000.00	25,000,000.00	24,784,750.00
PSI	NTRD	FFCB	85081	FFCB (CALLABLE)	1.54000	10/28/15	25,000,000.00	24,994,592.00	24,784,750.00
PSI	NTRD	FFCB	85595	FFCB (CALLABLE)	1.54000	10/28/15	23,230,000.00	22,849,173.92	23,029,989.70
PSI	NTRD	FFCB	85355	FFCB (CALLABLE)	1.62000	11/16/15	26,495,000.00	26,342,129.97	26,329,406.25

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PSI	NTRD	FFCB	85319	FFCB (CALLABLE)	1.98000	11/24/15	25,000,000.00	24,988,999.18	25,008,750.00
PSI	NTRD	FFCB	85320	FFCB (CALLABLE)	1.98000	11/24/15	25,000,000.00	24,986,799.01	25,008,750.00
PSI	NTRD	FFCB	85403	FFCB (CALLABLE)	1.98000	11/24/15	33,290,000.00	33,260,557.50	33,301,651.50
PSI	NTRD	FFCB	85430	FFCB (CALLABLE)	2.00000	12/07/15	25,000,000.00	25,000,000.00	25,000,750.00
PSI	NTRD	FFCB	85557	FFCB (CALLABLE)	2.48000	12/15/15	25,000,000.00	24,977,710.84	25,195,500.00
PSI	NTRD	FFCB	87151	FFCB (CALLABLE)	1.74000	02/03/16	43,490,000.00	43,420,581.48	43,349,962.20
PSI	NTRD	FFCB	86749	FFCB (CALLABLE)	2.44000	04/27/16	14,125,000.00	14,125,000.00	14,292,946.25
PSI	NTRD	FFCB	86751	FFCB (CALLABLE)	2.44000	04/27/16	5,895,000.00	5,895,000.00	5,965,091.55
FFCB Total							1,782,437,000.00	1,789,975,529.45	1,808,624,444.99
PSI	NTRD	FHLB	79526	FHLB	3.62500	07/01/11	25,350,000.00	25,350,000.00	25,350,000.00
PSI	NTRD	FHLB	79583	FHLB	3.62500	07/01/11	33,740,000.00	33,740,000.00	33,740,000.00
PSI	NTRD	FHLB	79696	FHLB	3.62500	07/01/11	15,000,000.00	15,000,000.00	15,000,000.00
PSI	NTRD	FHLB	79585	FHLB	5.37500	08/19/11	50,000,000.00	50,199,018.84	50,350,000.00
PSI	NTRD	FHLB	79695	FHLB	5.37500	08/19/11	35,795,000.00	35,965,469.10	36,045,565.00
PSI	NTRD	FHLB	79699	FHLB	5.37500	08/19/11	20,090,000.00	20,185,112.42	20,230,630.00
PSI	NTRD	FHLB	79118	FHLB	3.75000	09/09/11	13,390,000.00	13,390,000.00	13,481,453.70
PSI	NTRD	FHLB	79132	FHLB	3.75000	09/09/11	41,210,000.00	41,222,781.02	41,491,464.30
PSI	NTRD	FHLB	79144	FHLB	5.00000	09/09/11	7,000,000.00	7,016,400.87	7,063,000.00
PSI	NTRD	FHLB	79115	FHLB	3.62500	09/16/11	25,000,000.00	25,001,134.51	25,188,250.00
PSI	NTRD	FHLB	79641	FHLB	3.62500	09/16/11	43,000,000.00	43,133,395.41	43,323,790.00
PSI	NTRD	FHLB	79642	FHLB	3.62500	09/16/11	50,000,000.00	50,154,612.94	50,376,500.00
PSI	NTRD	FHLB	85222	FHLB	0.25000	11/04/11	50,000,000.00	50,000,000.00	50,025,500.00
PSI	NTRD	FHLB	79697	FHLB	4.87500	11/18/11	15,000,000.00	15,177,375.00	15,270,750.00
PSI	NTRD	FHLB	84122	FHLB	0.80000	12/01/11	37,590,000.00	37,621,274.51	37,699,011.00
PSI	NTRD	FHLB	85600	FHLB	0.30000	12/01/11	50,000,000.00	49,988,610.96	50,041,000.00
PSI	NTRD	FHLB	79382	FHLB	3.50000	12/09/11	16,000,000.00	16,003,301.37	16,236,960.00
PSI	NTRD	FHLB	79383	FHLB	3.50000	12/09/11	16,000,000.00	16,003,278.12	16,236,960.00
PSI	NTRD	FHLB	79525	FHLB	3.50000	12/09/11	6,105,000.00	6,128,155.06	6,195,415.05
PSI	NTRD	FHLB	79531	FHLB	3.50000	12/09/11	10,000,000.00	10,035,784.31	10,148,100.00
PSI	NTRD	FHLB	79555	FHLB	3.50000	12/09/11	22,950,000.00	23,027,239.64	23,289,889.50
PSI	NTRD	FHLB	79880	FHLB	3.50000	12/09/11	20,750,000.00	20,881,923.28	21,057,307.50
PSI	NTRD	FHLB	79657	FHLB	2.31000	12/29/11	25,000,000.00	24,995,867.58	25,264,500.00
PSI	NTRD	FHLB	79656	FHLB	2.31000	12/30/11	25,000,000.00	25,000,000.00	25,265,625.00
PSI	NTRD	FHLB	79705	FHLB	1.85000	01/06/12	25,000,000.00	25,000,000.00	25,212,250.00
PSI	NTRD	FHLB	79711	FHLB	2.00000	01/06/12	25,000,000.00	24,999,956.61	25,231,500.00
PSI	NTRD	FHLB	79934	FHLB	2.15000	01/30/12	20,000,000.00	20,000,000.00	20,170,000.00
PSI	NTRD	FHLB	86547	FHLB	0.25000	02/22/12	50,000,000.00	49,988,713.04	49,988,000.00
PSI	NTRD	FHLB	86548	FHLB	0.25000	02/22/12	32,540,000.00	32,532,654.45	32,532,190.40
PSI	NTRD	FHLB	86394	FHLB	0.25000	03/07/12	50,000,000.00	49,991,618.91	49,985,500.00
PSI	NTRD	FHLB	76488	FHLB	5.00000	03/09/12	9,385,000.00	9,499,263.18	9,688,698.60
PSI	NTRD	FHLB	86561	FHLB	0.30000	04/04/12	50,000,000.00	49,998,161.98	49,997,600.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLB	86564	FHLB	0.25000	04/04/12	25,000,000.00	24,987,746.56	24,990,250.00
PSI	NTRD	FHLB	86584	FHLB	0.30000	04/04/12	45,000,000.00	45,001,826.53	44,999,550.00
PSI	NTRD	FHLB	80000	FHLB	3.62500	06/08/12	29,365,000.00	29,701,455.93	30,278,838.80
PSI	NTRD	FHLB	80001	FHLB	3.62500	06/08/12	24,250,000.00	24,501,170.12	25,004,660.00
PSI	NTRD	FHLB	80065	FHLB	2.45000	08/13/12	25,000,000.00	25,000,000.00	25,584,750.00
PSI	NTRD	FHLB	80157	FHLB	2.50000	02/19/13	17,055,000.00	17,062,728.71	17,625,660.30
PSI	NTRD	FHLB	80078	FHLB	3.87500	03/08/13	11,000,000.00	11,232,392.04	11,631,730.00
PSI	NTRD	FHLB	80160	FHLB	4.37000	04/24/13	25,000,000.00	25,781,767.47	26,707,030.00
PSI	NTRD	FHLB	80447	FHLB	4.37000	04/24/13	25,000,000.00	25,864,986.84	26,707,030.00
PSI	NTRD	FHLB	80456	FHLB	4.37000	04/24/13	18,945,000.00	19,586,841.64	20,238,587.33
PSI	NTRD	FHLB	80584	FHLB	4.37000	04/24/13	45,555,000.00	47,221,908.20	48,665,550.07
PSI	NTRD	FHLB	77217	FHLB	3.62500	05/29/13	50,000,000.00	49,953,828.07	52,967,000.00
PSI	NTRD	FHLB	80105	FHLB	5.25000	09/13/13	28,750,000.00	30,322,997.53	31,642,537.50
PSI	NTRD	FHLB	80455	FHLB	3.62500	10/18/13	25,000,000.00	25,593,797.47	26,682,750.00
PSI	NTRD	FHLB	80007	FHLB	4.87500	12/13/13	24,715,000.00	25,765,870.64	27,190,701.55
PSI	NTRD	FHLB	80034	FHLB	4.87500	12/13/13	4,000,000.00	4,170,093.28	4,400,680.00
PSI	NTRD	FHLB	84117	FHLB	2.37500	03/14/14	39,775,000.00	40,505,561.39	41,424,469.25
PSI	NTRD	FHLB	84140	FHLB	2.37500	03/14/14	13,000,000.00	13,249,423.28	13,539,110.00
PSI	NTRD	FHLB	84160	FHLB	2.50000	06/13/14	50,000,000.00	51,158,570.24	52,279,000.00
PSI	NTRD	FHLB	81362	FHLB (CALLABLE)	3.12500	08/05/14	30,470,000.00	30,432,254.58	30,540,081.00
PSI	NTRD	FHLB	81345	FHLB (CALLABLE)	3.12500	08/11/14	12,845,000.00	12,835,002.21	12,881,351.35
PSI	NTRD	FHLB	81367	FHLB (CALLABLE)	3.12500	08/11/14	9,525,000.00	9,505,427.85	9,551,955.75
PSI	NTRD	FHLB	81349	FHLB (CALLABLE)	3.20000	08/14/14	28,795,000.00	28,897,290.06	29,549,141.05
PSI	NTRD	FHLB	84139	FHLB	3.25000	09/12/14	43,530,000.00	45,327,749.35	46,513,110.90
PSI	NTRD	FHLB	85583	FHLB (CALLABLE)	1.60000	12/03/14	32,660,000.00	32,463,298.75	32,664,899.00
PSI	NTRD	FHLB	85192	FHLB (CALLABLE)	1.27000	01/26/15	34,200,000.00	34,156,640.87	34,152,462.00
PSI	NTRD	FHLB	85199	FHLB (CALLABLE)	1.27000	01/26/15	25,000,000.00	24,994,717.45	24,965,250.00
PSI	NTRD	FHLB	84142	FHLB	2.75000	03/13/15	50,000,000.00	51,316,792.49	52,194,500.00
PSI	NTRD	FHLB	84143	FHLB	2.75000	03/13/15	9,160,000.00	9,401,236.38	9,562,032.40
PSI	NTRD	FHLB	84895	FHLB (CALLABLE)	1.65000	04/14/15	36,625,000.00	36,601,878.10	36,548,087.50
PSI	NTRD	FHLB	85266	FHLB (CALLABLE)	1.50000	04/21/15	15,325,000.00	15,288,926.58	15,272,588.50
PSI	NTRD	FHLB	86659	FHLB (CALLABLE)	2.00000	04/27/15	13,320,000.00	13,320,000.00	13,481,038.80
PSI	NTRD	FHLB	84123	FHLB	2.87500	06/12/15	19,045,000.00	19,523,214.80	20,004,106.20
PSI	NTRD	FHLB	85212	FHLB (CALLABLE)	1.50000	08/17/15	17,500,000.00	17,484,736.84	17,262,525.00
PSI	NTRD	FHLB	84430	FHLB (CALLABLE)	2.09000	08/18/15	25,000,000.00	24,953,515.20	24,773,437.50
PSI	NTRD	FHLB	84490	FHLB (CALLABLE)	2.05000	08/18/15	15,050,000.00	15,050,000.00	15,053,461.50
PSI	NTRD	FHLB	85188	FHLB	1.63000	08/20/15	50,000,000.00	50,705,881.21	50,093,750.00
PSI	NTRD	FHLB	85599	FHLB (CALLABLE)	1.87500	09/08/15	40,525,000.00	40,294,589.77	40,534,320.75
PSI	NTRD	FHLB	85186	FHLB	1.75000	09/11/15	25,000,000.00	25,445,719.97	25,125,000.00
PSI	NTRD	FHLB	84711	FHLB (CALLABLE)	1.95000	09/21/15	15,000,000.00	14,984,155.94	15,003,300.00
PSI	NTRD	FHLB	84885	FHLB (CALLABLE)	1.90000	09/30/15	13,550,000.00	13,550,000.00	13,553,116.50
PSI	NTRD	FHLB	84818	FHLB (CALLABLE)	2.00000	10/05/15	18,500,000.00	18,492,112.68	18,504,070.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLB	84888	FHLB (CALLABLE)	1.80000	10/19/15	32,050,000.00	32,022,425.77	31,954,170.50
PSI	NTRD	FHLB	84905	FHLB (CALLABLE)	1.87500	10/19/15	25,000,000.00	24,983,868.43	24,924,000.00
PSI	NTRD	FHLB	84906	FHLB (CALLABLE)	1.87500	10/19/15	25,000,000.00	24,973,114.05	24,924,000.00
PSI	NTRD	FHLB	84923	FHLB (CALLABLE)	1.87500	10/19/15	37,600,000.00	37,535,301.64	37,485,696.00
PSI	NTRD	FHLB	85121	FHLB (CALLABLE)	1.72500	10/27/15	48,995,000.00	48,992,880.46	48,687,801.35
PSI	NTRD	FHLB	85083	FHLB (CALLABLE)	1.60000	11/10/15	25,000,000.00	24,989,095.02	24,739,500.00
PSI	NTRD	FHLB	85117	FHLB (CALLABLE)	1.65000	11/10/15	13,705,000.00	13,661,957.59	13,546,535.94
PSI	NTRD	FHLB	85581	FHLB (CALLABLE)	1.70000	11/10/15	50,000,000.00	49,556,514.48	50,112,500.00
PSI	NTRD	FHLB	85755	FHLB (CALLABLE)	1.70000	11/10/15	10,700,000.00	10,501,667.47	10,724,075.00
PSI	NTRD	FHLB	85060	FHLB (CALLABLE)	1.62500	11/16/15	25,000,000.00	24,983,580.91	24,726,562.50
PSI	NTRD	FHLB	85163	FHLB (CALLABLE)	1.60000	11/18/15	25,000,000.00	25,000,000.00	24,748,000.00
PSI	NTRD	FHLB	85228	FHLB (CALLABLE)	1.55000	11/18/15	35,000,000.00	35,000,000.00	34,473,250.00
PSI	NTRD	FHLB	85629	FHLB (CALLABLE)	1.55000	11/18/15	50,000,000.00	48,821,486.11	49,247,500.00
PSI	NTRD	FHLB	85630	FHLB (CALLABLE)	1.55000	11/18/15	355,000.00	346,632.55	349,657.25
PSI	NTRD	FHLB	85428	FHLB (CALLABLE)	1.70000	11/23/15	19,800,000.00	19,677,629.69	19,632,690.00
PSI	NTRD	FHLB	85232	FHLB (CALLABLE)	1.55000	11/25/15	25,000,000.00	24,982,780.89	24,634,750.00
PSI	NTRD	FHLB	85604	FHLB (CALLABLE)	1.85000	12/02/15	26,150,000.00	25,882,412.74	25,923,279.50
PSI	NTRD	FHLB	85248	FHLB (CALLABLE)	1.62500	12/03/15	25,000,000.00	25,000,000.00	24,842,000.00
PSI	NTRD	FHLB	85377	FHLB (CALLABLE)	1.62500	12/03/15	33,535,000.00	33,386,608.54	33,323,058.80
PSI	NTRD	FHLB	85429	FHLB (CALLABLE)	2.05000	12/03/15	25,000,000.00	24,972,343.92	25,059,000.00
PSI	NTRD	FHLB	85558	FHLB (CALLABLE)	2.25000	12/22/15	14,285,714.27	14,228,152.86	14,289,428.56
PSI	NTRD	FHLB	87149	FHLB (CALLABLE)	1.75000	03/03/16	50,000,000.00	49,925,175.34	49,068,500.00
PSI	NTRD	FHLB	87150	FHLB (CALLABLE)	1.75000	03/03/16	3,640,000.00	3,634,552.76	3,572,186.80
PSI	NTRD	FHLB	86646	FHLB (CALLABLE)	2.70000	04/18/16	28,285,000.00	28,285,000.00	28,763,299.35
PSI	NTRD	FHLB	86792	FHLB (CALLABLE)	2.50000	05/16/16	10,000,000.00	9,995,125.89	10,027,300.00
PSI	NTRD	FHLB	86805	FHLB (CALLABLE)	2.50000	05/16/16	5,000,000.00	4,997,562.94	5,013,650.00
FHLB Total							2,692,030,714.27	2,705,255,080.18	2,726,313,272.10
PSI	NTRD	FHLD	85636	FHLB D/N	0.33000	12/13/11	50,000,000.00	49,924,375.00	49,979,500.00
PSI	NTRD	FHLD	85637	FHLB D/N	0.33000	12/13/11	7,000,000.00	6,989,412.50	6,997,130.00
PSI	NTRD	FHLD	85634	FHLB D/N	0.33000	12/14/11	50,000,000.00	49,923,916.67	49,979,000.00
PSI	NTRD	FHLD	85635	FHLB D/N	0.33000	12/14/11	50,000,000.00	49,923,916.67	49,979,000.00
FHLD Total							157,000,000.00	156,761,620.84	156,934,630.00
PSI	NTRD	FHLM	79587	FHLMC	5.25000	07/18/11	50,000,000.00	50,064,931.05	50,122,500.00
PSI	NTRD	FHLM	85751	FHLMC	1.12500	12/15/11	50,000,000.00	50,175,515.58	50,225,000.00
PSI	NTRD	FHLM	85752	FHLMC	1.12500	12/15/11	27,323,000.00	27,418,912.24	27,445,953.50
PSI	NTRD	FHLM	86412	FHLMC	2.12500	03/23/12	50,000,000.00	50,668,251.92	50,656,250.00
PSI	NTRD	FHLM	86424	FHLMC	2.12500	03/23/12	50,000,000.00	50,659,884.62	50,656,250.00
PSI	NTRD	FHLM	86425	FHLMC	2.12500	03/23/12	50,000,000.00	50,659,884.62	50,656,250.00
PSI	NTRD	FHLM	86449	FHLMC	2.12500	03/23/12	50,000,000.00	50,656,157.89	50,656,250.00
PSI	NTRD	FHLM	86450	FHLMC	2.12500	03/23/12	50,000,000.00	50,656,157.89	50,656,250.00

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PSI	NTRD	FHLM	86494	FHLMC	2.12500	03/23/12	25,000,000.00	25,323,447.06	25,328,125.00
PSI	NTRD	FHLM	86682	FHLMC	1.75000	06/15/12	50,000,000.00	50,674,590.16	50,684,000.00
PSI	NTRD	FHLM	86683	FHLMC	1.75000	06/15/12	35,000,000.00	35,472,213.11	35,478,800.00
PSI	NTRD	FHLM	80483	FHLMC	4.00000	02/14/13	16,800,000.00	17,238,633.61	17,733,576.00
PSI	NTRD	FHLM	84124	FHLMC	4.12500	09/27/13	25,000,000.00	26,498,460.29	26,949,500.00
PSI	NTRD	FHLM	84154	FHLMC	4.50000	01/15/14	50,000,000.00	53,719,939.48	54,673,500.00
PSI	NTRD	FHLM	80633	FHLMC	5.00000	01/30/14	7,054,000.00	7,480,684.64	7,807,790.44
PSI	NTRD	FHLM	82587	FHLMC (CALLABLE)	3.00000	01/12/15	50,000,000.00	50,000,000.00	50,756,000.00
PSI	NTRD	FHLM	84076	FHLMC (CALLABLE)	2.62500	07/07/15	22,920,000.00	22,920,000.00	22,930,084.80
PSI	NTRD	FHLM	84077	FHLMC (CALLABLE)	2.62500	07/07/15	38,555,000.00	38,555,000.00	38,571,964.20
PSI	NTRD	FHLM	84104	FHLMC (CALLABLE)	2.55000	07/14/15	30,000,000.00	29,975,783.13	30,025,800.00
PSI	NTRD	FHLM	84165	FHLMC (CALLABLE)	2.55000	07/14/15	45,080,000.00	45,080,000.00	45,118,768.80
PSI	NTRD	FHLM	84089	FHLMC (CALLABLE)	2.55000	07/15/15	50,000,000.00	49,959,611.17	50,049,000.00
PSI	NTRD	FHLM	84091	FHLMC (CALLABLE)	2.55000	07/15/15	20,600,000.00	20,583,359.80	20,620,188.00
PSI	NTRD	FHLM	84092	FHLMC (CALLABLE)	2.55000	07/15/15	18,000,000.00	17,985,460.02	18,017,640.00
PSI	NTRD	FHLM	84401	FHLMC (CALLABLE)	2.25000	08/12/15	50,000,000.00	50,000,000.00	50,128,500.00
PSI	NTRD	FHLM	84412	FHLMC (CALLABLE)	2.25000	08/12/15	50,000,000.00	49,958,844.47	50,128,500.00
PSI	NTRD	FHLM	84413	FHLMC (CALLABLE)	2.25000	08/12/15	25,000,000.00	24,979,422.23	25,064,250.00
PSI	NTRD	FHLM	84429	FHLMC (CALLABLE)	2.25000	08/12/15	50,000,000.00	49,958,844.47	50,128,500.00
PSI	NTRD	FHLM	84872	FHLMC	1.75000	09/10/15	25,000,000.00	25,131,265.89	25,104,000.00
PSI	NTRD	FHLM	84874	FHLMC (CALLABLE)	2.05000	10/15/15	25,000,000.00	24,997,854.60	25,021,500.00
PSI	NTRD	FHLM	85076	FHLMC (CALLABLE)	1.70000	11/04/15	25,000,000.00	24,995,654.44	24,602,500.00
PSI	NTRD	FHLM	85144	FHLMC (CALLABLE)	1.70000	11/04/15	21,300,000.00	21,272,231.85	20,961,330.00
PSI	NTRD	FHLM	85061	FHLMC (CALLABLE)	1.70000	11/16/15	25,000,000.00	24,983,580.91	24,911,000.00
PSI	NTRD	FHLM	85062	FHLMC (CALLABLE)	1.70000	11/16/15	25,000,000.00	24,978,107.89	24,911,000.00
PSI	NTRD	FHLM	85063	FHLMC (CALLABLE)	1.70000	11/16/15	25,000,000.00	24,978,107.89	24,911,000.00
PSI	NTRD	FHLM	85147	FHLMC (CALLABLE)	1.75000	11/17/15	25,000,000.00	24,978,094.19	24,816,000.00
PSI	NTRD	FHLM	85182	FHLMC (CALLABLE)	1.75000	11/17/15	15,000,000.00	14,997,371.30	14,889,600.00
PSI	NTRD	FHLM	85229	FHLMC (CALLABLE)	1.75000	11/17/15	31,250,000.00	31,250,000.00	31,020,000.00
PSI	NTRD	FHLM	85400	FHLMC (CALLABLE)	1.75000	11/17/15	25,000,000.00	24,884,233.74	24,816,000.00
PSI	NTRD	FHLM	85401	FHLMC (CALLABLE)	1.75000	11/17/15	25,000,000.00	24,884,233.74	24,816,000.00
PSI	NTRD	FHLM	85424	FHLMC (CALLABLE)	1.75000	11/17/15	30,000,000.00	29,854,385.00	29,779,200.00
PSI	NTRD	FHLM	85435	FHLMC (CALLABLE)	1.75000	11/17/15	50,000,000.00	49,779,371.21	49,632,000.00
PSI	NTRD	FHLM	85449	FHLMC (CALLABLE)	1.75000	11/17/15	50,000,000.00	49,883,066.74	49,632,000.00
PSI	NTRD	FHLM	85530	FHLMC (CALLABLE)	1.75000	11/17/15	19,425,000.00	19,286,043.99	19,282,032.00
PSI	NTRD	FHLM	85384	FHLMC (CALLABLE)	1.75000	11/23/15	50,000,000.00	49,780,000.00	49,481,500.00
PSI	NTRD	FHLM	85399	FHLMC (CALLABLE)	1.75000	11/23/15	25,000,000.00	24,865,431.32	24,740,750.00
PSI	NTRD	FHLM	85261	FHLMC (CALLABLE)	1.70000	11/24/15	25,000,000.00	25,000,000.00	24,752,500.00
PSI	NTRD	FHLM	85321	FHLMC (CALLABLE)	1.70000	11/24/15	21,000,000.00	20,881,645.24	20,792,100.00
PSI	NTRD	FHLM	85251	FHLMC (CALLABLE)	1.57000	12/01/15	25,000,000.00	25,000,000.00	24,772,750.00
PSI	NTRD	FHLM	86648	FHLMC (CALLABLE)	2.50000	01/21/16	14,530,000.00	14,498,788.41	14,548,889.00
PSI	NTRD	FHLM	86643	FHLMC (CALLABLE)	2.50000	01/28/16	50,000,000.00	49,856,767.56	50,085,935.00

Los Angeles County Treasurer
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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLM	86647	FHLMC (CALLABLE)	2.62500	03/14/16	50,000,000.00	49,973,708.96	50,232,500.00
PSI	NTRD	FHLM	86645	FHLMC (CALLABLE)	2.65000	04/14/16	27,442,000.00	27,428,864.79	27,620,647.42
PSI	NTRD	FHLM	86764	FHLMC (CALLABLE)	2.50000	05/10/16	25,000,000.00	25,000,000.00	24,947,750.00
FHLM Total							1,791,279,000.00	1,800,742,799.11	1,802,349,674.16
PSI	NTRD	FHLMD	86586	FHLMC D/N	0.25000	03/12/12	50,000,000.00	49,911,111.11	49,954,000.00
PSI	NTRD	FHLMD	86587	FHLMC D/N	0.25000	03/12/12	50,000,000.00	49,911,111.11	49,954,000.00
PSI	NTRD	FHLMD	86585	FHLMC D/N	0.25000	03/16/12	40,000,000.00	39,927,777.77	39,962,800.00
FHLMD Total							140,000,000.00	139,749,999.99	139,870,800.00
PSI	NTRD	FNMA	86549	FNMA	5.00000	02/16/12	40,000,000.00	41,182,258.23	41,166,400.00
PSI	NTRD	FNMA	86556	FNMA	1.00000	04/04/12	50,000,000.00	50,267,393.11	50,264,000.00
PSI	NTRD	FNMA	86557	FNMA	1.00000	04/04/12	50,000,000.00	50,267,393.11	50,264,000.00
PSI	NTRD	FNMA	86562	FNMA	1.00000	04/04/12	50,000,000.00	50,264,980.72	50,264,000.00
PSI	NTRD	FNMA	86563	FNMA	1.00000	04/04/12	50,000,000.00	50,264,980.72	50,264,000.00
PSI	NTRD	FNMA	84116	FNMA	2.87500	12/11/13	50,000,000.00	51,667,952.61	52,647,000.00
PSI	NTRD	FNMA	84157	FNMA	2.75000	02/05/14	50,000,000.00	51,573,842.94	52,575,000.00
PSI	NTRD	FNMA	84158	FNMA	2.75000	02/05/14	50,000,000.00	51,573,842.94	52,575,000.00
PSI	NTRD	FNMA	84162	FNMA (CALLABLE)	2.35000	07/07/15	26,940,000.00	26,940,000.00	26,949,967.80
PSI	NTRD	FNMA	84081	FNMA (CALLABLE)	2.40000	07/14/15	50,000,000.00	49,851,066.27	50,041,500.00
PSI	NTRD	FNMA	84307	FNMA (CALLABLE)	2.25000	07/22/15	16,789,000.00	16,775,373.88	16,808,307.35
PSI	NTRD	FNMA	84284	FNMA (CALLABLE)	2.00000	07/28/15	50,000,000.00	49,796,276.01	50,079,500.00
PSI	NTRD	FNMA	84873	FNMA	2.37500	07/28/15	25,000,000.00	25,776,879.32	25,738,280.00
PSI	NTRD	FNMA	84386	FNMA (CALLABLE)	2.15000	08/04/15	25,000,000.00	25,000,000.00	25,292,750.00
PSI	NTRD	FNMA	84387	FNMA (CALLABLE)	2.12500	08/05/15	25,000,000.00	25,000,000.00	25,046,250.00
PSI	NTRD	FNMA	84388	FNMA (CALLABLE)	2.12500	08/05/15	25,000,000.00	24,997,951.81	25,046,250.00
PSI	NTRD	FNMA	84466	FNMA (CALLABLE)	2.00000	08/05/15	25,000,000.00	24,979,518.07	25,048,750.00
PSI	NTRD	FNMA	84663	FNMA (CALLABLE)	1.87500	09/09/15	25,000,000.00	24,973,798.60	25,101,750.00
PSI	NTRD	FNMA	84664	FNMA (CALLABLE)	1.75000	09/14/15	14,710,000.00	14,694,532.75	14,684,716.45
PSI	NTRD	FNMA	84817	FNMA (CALLABLE)	2.05000	10/08/15	25,000,000.00	25,000,000.00	25,007,250.00
PSI	NTRD	FNMA	84887	FNMA (CALLABLE)	1.60000	10/13/15	30,000,000.00	29,917,721.80	29,666,400.00
PSI	NTRD	FNMA	85094	FNMA	1.62500	10/26/15	35,000,000.00	35,225,156.82	34,848,800.00
PSI	NTRD	FNMA	85057	FNMA (CALLABLE)	1.55000	10/27/15	38,500,000.00	38,466,707.83	38,209,710.00
PSI	NTRD	FNMA	85185	FNMA (CALLABLE)	1.55000	10/27/15	25,000,000.00	25,000,000.00	24,811,500.00
PSI	NTRD	FNMA	85189	FNMA (CALLABLE)	1.55000	10/27/15	50,000,000.00	49,994,791.64	49,623,000.00
PSI	NTRD	FNMA	85058	FNMA (CALLABLE)	1.65000	10/29/15	25,000,000.00	24,967,531.49	24,704,250.00
PSI	NTRD	FNMA	85680	FNMA (CALLABLE)	1.65000	10/29/15	50,000,000.00	48,665,447.38	49,408,500.00
PSI	NTRD	FNMA	85146	FNMA (CALLABLE)	1.62500	11/12/15	25,000,000.00	24,921,256.17	24,818,000.00
PSI	NTRD	FNMA	85227	FNMA (CALLABLE)	1.55000	11/12/15	25,000,000.00	25,000,000.00	24,781,750.00
PSI	NTRD	FNMA	87152	FNMA (CALLABLE)	1.55000	11/12/15	50,000,000.00	49,812,969.04	49,563,500.00
PSI	NTRD	FNMA	87159	FNMA (CALLABLE)	1.55000	11/12/15	50,000,000.00	49,812,969.04	49,563,500.00
PSI	NTRD	FNMA	87160	FNMA (CALLABLE)	1.55000	11/12/15	17,000,000.00	16,936,409.47	16,851,590.00

Los Angeles County Treasurer
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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMA	85059	FNMA (CALLABLE)	1.70000	11/16/15	25,000,000.00	25,000,000.00	24,777,500.00
PSI	NTRD	FNMA	85096	FNMA (CALLABLE)	1.70000	11/16/15	25,000,000.00	24,956,167.76	24,777,500.00
PSI	NTRD	FNMA	85118	FNMA (CALLABLE)	1.70000	11/16/15	25,000,000.00	24,940,453.45	24,777,500.00
PSI	NTRD	FNMA	85244	FNMA (CALLABLE)	1.56000	11/23/15	25,000,000.00	25,000,000.00	24,786,500.00
PSI	NTRD	FNMA	85164	FNMA (CALLABLE)	1.50000	11/24/15	25,000,000.00	24,944,995.89	24,725,750.00
PSI	NTRD	FNMA	85211	FNMA (CALLABLE)	1.50000	11/24/15	11,250,000.00	11,245,049.63	11,126,587.50
PSI	NTRD	FNMA	85683	FNMA (CALLABLE)	2.62500	01/11/16	21,250,000.00	21,240,370.00	21,264,025.00
PSI	NTRD	FNMA	86676	FNMA (CALLABLE)	2.37500	01/27/16	22,955,000.00	22,899,482.12	23,148,969.75
PSI	NTRD	FNMA	86762	FNMA (CALLABLE)	2.50000	05/09/16	19,650,000.00	19,650,000.00	19,821,151.50
PSI	NTRD	FNMA	86763	FNMA (CALLABLE)	2.50000	05/09/16	20,680,000.00	20,680,000.00	20,860,122.80
PSI	NTRD	FNMA	86830	FNMA (CALLABLE)	2.30000	05/23/16	13,950,000.00	13,929,521.67	14,020,866.00
PSI	NTRD	FNMA	86885	FNMA (CALLABLE)	2.35000	06/02/16	25,000,000.00	24,981,793.65	24,947,000.00
PSI	NTRD	FNMA	86886	FNMA (CALLABLE)	2.25000	06/06/16	15,600,000.00	15,588,460.10	15,621,528.00
PSI	NTRD	FNMA	86928	FNMA (CALLABLE)	2.35000	06/09/16	25,000,000.00	25,000,000.00	25,016,250.00
FNMA Total							1,444,274,000.00	1,449,625,296.04	1,451,386,422.15
PSI	NTRD	MCPN	85336	FHLB (CALLABLE)	3.25000	12/15/15	25,000,000.00	25,000,000.00	24,942,000.00
PSI	NTRD	MCPN	85407	FHLB (CALLABLE)	3.25000	12/15/15	25,000,000.00	25,000,000.00	24,942,000.00
PSI	NTRD	MCPN	85484	FHLB (CALLABLE)	3.62500	12/28/15	50,000,000.00	49,995,506.57	49,013,000.00
MCPN Total							100,000,000.00	99,995,506.57	98,897,000.00
PSI	NTRD	MCSA	84078	FNMA (CALLABLE)	2.75000	07/13/15	50,000,000.00	50,000,000.00	50,042,500.00
PSI	NTRD	MCSA	84079	FNMA (CALLABLE)	2.75000	07/13/15	25,000,000.00	25,000,000.00	25,021,250.00
PSI	NTRD	MCSA	84080	FNMA (CALLABLE)	2.75000	07/13/15	25,000,000.00	25,000,000.00	25,021,250.00
PSI	NTRD	MCSA	84090	FNMA (CALLABLE)	3.00000	07/13/15	50,000,000.00	50,000,000.00	50,048,500.00
PSI	NTRD	MCSA	84125	FNMA (CALLABLE)	2.75000	07/13/15	50,000,000.00	50,000,000.00	50,045,500.00
PSI	NTRD	MCSA	84145	FNMA (CALLABLE)	2.75000	07/13/15	25,000,000.00	25,000,000.00	25,022,750.00
PSI	NTRD	MCSA	84285	FNMA (CALLABLE)	2.50000	07/20/15	50,000,000.00	50,000,000.00	50,069,500.00
PSI	NTRD	MCSA	84181	FNMA (CALLABLE)	2.50000	07/21/15	50,000,000.00	50,000,000.00	50,070,000.00
PSI	NTRD	MCSA	84208	FNMA (CALLABLE)	3.00000	07/21/15	50,000,000.00	50,000,000.00	50,083,500.00
PSI	NTRD	MCSA	84287	FNMA (CALLABLE)	2.55000	07/28/15	50,000,000.00	50,000,000.00	50,100,000.00
PSI	NTRD	MCSA	84399	FNMA (CALLABLE)	2.25000	08/10/15	50,000,000.00	50,000,000.00	50,134,500.00
PSI	NTRD	MCSA	84400	FNMA (CALLABLE)	2.25000	08/11/15	50,000,000.00	50,000,000.00	50,138,500.00
PSI	NTRD	MCSA	84414	FNMA (CALLABLE)	2.25000	08/17/15	50,000,000.00	50,000,000.00	50,156,250.00
PSI	NTRD	MCSA	84415	FNMA (CALLABLE)	2.25000	08/18/15	50,000,000.00	50,000,000.00	50,159,500.00
PSI	NTRD	MCSA	84524	FNMA (CALLABLE)	2.00000	08/25/15	50,000,000.00	50,000,000.00	49,715,500.00
PSI	NTRD	MCSA	84599	FNMA (CALLABLE)	2.50000	09/10/15	50,000,000.00	50,000,000.00	49,167,000.00
PSI	NTRD	MCSA	84665	FNMA (CALLABLE)	2.45000	09/15/15	50,000,000.00	50,000,000.00	48,894,000.00
PSI	NTRD	MCSA	84644	FNMA (CALLABLE)	2.50000	09/17/15	50,000,000.00	50,000,000.00	49,099,500.00
PSI	NTRD	MCSA	84666	FNMA (CALLABLE)	2.75000	09/17/15	50,000,000.00	50,000,000.00	49,006,000.00
PSI	NTRD	MCSA	84667	FNMA (CALLABLE)	2.50000	09/17/15	50,000,000.00	50,000,000.00	49,099,500.00
PSI	NTRD	MCSA	84709	FNMA (CALLABLE)	2.50000	09/28/15	50,000,000.00	50,000,000.00	49,147,000.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	MCSA	84710	FNMA (CALLABLE)	2.50000	09/29/15	50,000,000.00	50,000,000.00	49,177,000.00
PSI	NTRD	MCSA	84712	FNMA (CALLABLE)	2.60000	09/29/15	50,000,000.00	50,000,000.00	49,143,000.00
PSI	NTRD	MCSA	84721	FNMA (CALLABLE)	2.75000	09/29/15	25,000,000.00	25,000,000.00	24,563,250.00
PSI	NTRD	MCSA	84722	FNMA (CALLABLE)	2.62500	09/29/15	25,000,000.00	25,000,000.00	24,545,500.00
PSI	NTRD	MCSA	84731	FNMA (CALLABLE)	2.62500	09/29/15	15,000,000.00	15,000,000.00	14,727,300.00
PSI	NTRD	MCSA	84749	FNMA (CALLABLE)	2.62500	09/29/15	25,000,000.00	25,000,000.00	24,545,500.00
PSI	NTRD	MCSA	84723	FNMA (CALLABLE)	2.65000	10/01/15	50,000,000.00	50,000,000.00	49,108,000.00
PSI	NTRD	MCSA	85082	FNMA (CALLABLE)	2.00000	11/09/15	25,000,000.00	25,000,000.00	24,432,500.00
PSI	NTRD	MCSA	85077	FNMA (CALLABLE)	2.00000	11/17/15	25,000,000.00	25,000,000.00	24,527,750.00
PSI	NTRD	MCSA	85078	FNMA (CALLABLE)	2.00000	11/17/15	25,000,000.00	25,000,000.00	24,527,750.00
PSI	NTRD	MCSA	85079	FNMA (CALLABLE)	2.12500	11/17/15	25,000,000.00	25,000,000.00	24,523,437.50
PSI	NTRD	MCSA	85080	FNMA (CALLABLE)	2.12500	11/17/15	25,000,000.00	25,000,000.00	24,523,437.50
PSI	NTRD	MCSA	85097	FNMA (CALLABLE)	2.50000	11/19/15	25,000,000.00	25,000,000.00	24,362,250.00
PSI	NTRD	MCSA	85098	FNMA (CALLABLE)	2.50000	11/19/15	25,000,000.00	25,000,000.00	24,362,250.00
PSI	NTRD	MCSA	85119	FNMA (CALLABLE)	2.40000	11/23/15	25,000,000.00	25,000,000.00	24,303,000.00
PSI	NTRD	MCSA	85120	FNMA (CALLABLE)	2.40000	11/23/15	25,000,000.00	25,000,000.00	24,303,000.00
PSI	NTRD	MCSA	85249	FNMA (CALLABLE)	1.15000	11/24/15	25,000,000.00	25,000,000.00	24,550,500.00
PSI	NTRD	MCSA	85250	FNMA (CALLABLE)	1.15000	11/24/15	25,000,000.00	25,000,000.00	24,550,500.00
PSI	NTRD	MCSA	85230	FNMA (CALLABLE)	1.60000	12/01/15	25,000,000.00	25,000,000.00	24,502,250.00
PSI	NTRD	MCSA	85231	FNMA (CALLABLE)	1.60000	12/01/15	25,000,000.00	25,000,000.00	24,502,250.00
PSI	NTRD	MCSA	85233	FNMA (CALLABLE)	1.50000	12/01/15	25,000,000.00	25,000,000.00	24,464,500.00
PSI	NTRD	MCSA	85234	FNMA (CALLABLE)	1.50000	12/01/15	25,000,000.00	25,000,000.00	24,471,250.00
PSI	NTRD	MCSA	85235	FNMA (CALLABLE)	1.50000	12/01/15	25,000,000.00	25,000,000.00	24,471,250.00
PSI	NTRD	MCSA	85271	FHLMC (CALLABLE)	1.35000	12/01/15	25,000,000.00	25,000,000.00	24,240,000.00
PSI	NTRD	MCSA	85272	FHLMC (CALLABLE)	1.35000	12/01/15	25,000,000.00	25,000,000.00	24,240,000.00
PSI	NTRD	MCSA	85245	FNMA (CALLABLE)	1.50000	12/02/15	25,000,000.00	25,000,000.00	24,574,750.00
PSI	NTRD	MCSA	85246	FNMA (CALLABLE)	1.55000	12/02/15	25,000,000.00	25,000,000.00	24,586,250.00
PSI	NTRD	MCSA	85247	FNMA (CALLABLE)	1.55000	12/02/15	25,000,000.00	25,000,000.00	24,586,250.00
PSI	NTRD	MCSA	85252	FNMA (CALLABLE)	1.50000	12/02/15	20,000,000.00	20,000,000.00	19,659,800.00
PSI	NTRD	MCSA	85267	FHLMC (CALLABLE)	2.25000	12/02/15	25,000,000.00	25,000,000.00	24,369,250.00
PSI	NTRD	MCSA	85282	FHLMC (CALLABLE)	2.25000	12/03/15	50,000,000.00	50,000,000.00	49,066,500.00
PSI	NTRD	MCSA	85270	FHLMC (CALLABLE)	2.25000	12/09/15	25,000,000.00	25,000,000.00	24,224,000.00
PSI	NTRD	MCSA	85304	FHLMC (CALLABLE)	3.00000	12/10/15	50,000,000.00	50,000,000.00	48,856,500.00
PSI	NTRD	MCSA	85305	FHLB (CALLABLE)	1.50000	12/10/15	30,000,000.00	29,994,667.03	30,063,000.00
PSI	NTRD	MCSA	85404	FHLMC (CALLABLE)	2.70000	12/10/15	25,000,000.00	25,000,000.00	24,499,500.00
PSI	NTRD	MCSA	85405	FHLMC (CALLABLE)	2.70000	12/10/15	25,000,000.00	25,000,000.00	24,499,500.00
PSI	NTRD	MCSA	85467	FHLMC (CALLABLE)	3.00000	12/15/15	50,000,000.00	50,000,000.00	48,913,500.00
PSI	NTRD	MCSA	85468	FHLMC (CALLABLE)	3.00000	12/17/15	50,000,000.00	50,000,000.00	48,912,000.00
PSI	NTRD	MCSA	85469	FHLMC (CALLABLE)	3.00000	12/22/15	50,000,000.00	50,000,000.00	48,657,000.00
PSI	NTRD	MCSA	85470	FHLMC (CALLABLE)	3.00000	12/22/15	50,000,000.00	50,000,000.00	48,907,500.00
PSI	NTRD	MCSA	85408	FHLMC (CALLABLE)	3.00000	12/23/15	25,000,000.00	25,000,000.00	24,422,750.00
PSI	NTRD	MCSA	85471	FHLMC (CALLABLE)	3.00000	12/23/15	50,000,000.00	50,000,000.00	48,845,500.00

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PSI	NTRD	MCSA	85605	FHLB (CALLABLE)	2.50000	12/28/15	50,000,000.00	50,000,000.00	48,874,000.00
PSI	NTRD	MCSA	85485	FHLMC (CALLABLE)	3.37500	12/29/15	25,000,000.00	25,000,000.00	24,418,500.00
PSI	NTRD	MCSA	85533	FHLMC (CALLABLE)	2.75000	12/29/15	50,000,000.00	50,000,000.00	49,293,000.00
PSI	NTRD	MCSA	85559	FHLMC (CALLABLE)	3.25000	12/29/15	50,000,000.00	50,000,000.00	49,002,500.00
PSI	NTRD	MCSA	85560	FHLMC (CALLABLE)	3.25000	12/29/15	50,000,000.00	50,000,000.00	48,993,500.00
PSI	NTRD	MCSA	85561	FHLMC (CALLABLE)	3.25000	12/29/15	50,000,000.00	49,955,038.34	49,116,000.00
PSI	NTRD	MCSA	85483	FHLMC (CALLABLE)	3.37500	12/30/15	50,000,000.00	50,000,000.00	49,061,000.00
PSI	NTRD	MCSA	85532	FHLMC (CALLABLE)	2.62500	12/30/15	50,000,000.00	50,000,000.00	48,764,500.00
PSI	NTRD	MCSA	85534	FHLMC (CALLABLE)	3.25000	12/30/15	50,000,000.00	50,000,000.00	49,340,500.00
PSI	NTRD	MCSA	85562	FHLMC (CALLABLE)	3.37500	12/30/15	50,000,000.00	50,000,000.00	49,039,060.00
PSI	NTRD	MCSA	85682	FHLB (CALLABLE)	7.87500	01/07/16	50,000,000.00	50,000,000.00	49,398,435.00
PSI	NTRD	MCSA	86649	FHLB (CALLABLE)	7.50000	05/03/16	50,000,000.00	50,000,000.00	50,004,000.00
PSI	NTRD	MCSA	86887	FHLB (CALLABLE)	6.00000	06/01/16	25,000,000.00	25,000,000.00	24,702,000.00
MCSA Total							2,865,000,000.00	2,864,949,705.37	2,823,559,970.00
PSI	NTRD	NCD1	87048	UNION BK OF CALIFORNIA CD	0.12000	07/25/11	50,000,000.00	50,000,000.00	49,998,958.00
PSI	NTRD	NCD1	87083	UNION BK OF CALIFORNIA CD	0.15000	08/15/11	50,000,000.00	50,000,000.00	49,995,528.00
PSI	NTRD	NCD1	87220	UNION BK OF CALIFORNIA CD	0.14000	09/15/11	50,000,000.00	50,000,000.00	49,989,311.00
NCD1 Total							150,000,000.00	150,000,000.00	149,983,797.00
PSI	NTRD	NOTE	85124	USTN	0.75000	11/30/11	50,000,000.00	50,102,936.46	50,134,500.00
PSI	NTRD	NOTE	85125	USTN	0.75000	11/30/11	50,000,000.00	50,102,936.46	50,134,500.00
PSI	NTRD	NOTE	85525	USTN	0.75000	11/30/11	50,000,000.00	50,097,023.13	50,134,500.00
PSI	NTRD	NOTE	85567	USTN	0.75000	11/30/11	50,000,000.00	50,090,896.85	50,134,500.00
PSI	NTRD	NOTE	85568	USTN	0.75000	11/30/11	50,000,000.00	50,090,896.85	50,134,500.00
PSI	NTRD	NOTE	85122	USTN	1.12500	12/15/11	50,000,000.00	50,195,071.32	50,230,500.00
PSI	NTRD	NOTE	85123	USTN	1.12500	12/15/11	30,000,000.00	30,117,042.79	30,138,300.00
PSI	NTRD	NOTE	85223	USTN	1.12500	12/15/11	50,000,000.00	50,200,535.30	50,230,500.00
PSI	NTRD	NOTE	85224	USTN	1.12500	12/15/11	50,000,000.00	50,200,535.30	50,230,500.00
PSI	NTRD	NOTE	85437	USTN	1.12500	12/15/11	50,000,000.00	50,185,402.96	50,230,500.00
PSI	NTRD	NOTE	85438	USTN	1.12500	12/15/11	50,000,000.00	50,185,402.96	50,230,500.00
PSI	NTRD	NOTE	85753	USTN	4.62500	12/31/11	50,000,000.00	51,069,359.76	51,117,185.00
PSI	NTRD	NOTE	85754	USTN	4.62500	12/31/11	23,000,000.00	23,491,905.49	23,513,905.10
PSI	NTRD	NOTE	85508	USTN	1.12500	01/15/12	50,000,000.00	50,214,418.32	50,269,500.00
PSI	NTRD	NOTE	85509	USTN	1.12500	01/15/12	50,000,000.00	50,214,418.32	50,269,500.00
PSI	NTRD	NOTE	85574	USTN	1.12500	01/15/12	50,000,000.00	50,202,979.55	50,269,500.00
PSI	NTRD	NOTE	85575	USTN	1.12500	01/15/12	50,000,000.00	50,202,979.55	50,269,500.00
PSI	NTRD	NOTE	85744	USTN	4.75000	01/31/12	50,000,000.00	51,268,535.29	51,345,500.00
PSI	NTRD	NOTE	85745	USTN	4.75000	01/31/12	50,000,000.00	51,268,535.29	51,345,500.00
PSI	NTRD	NOTE	86410	USTN	1.37500	03/15/12	50,000,000.00	50,386,422.49	50,426,000.00
PSI	NTRD	NOTE	86530	USTN	1.00000	03/31/12	50,000,000.00	50,255,685.76	50,306,500.00
PSI	NTRD	NOTE	84155	USTN	2.37500	08/31/14	50,000,000.00	51,244,723.36	52,316,500.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	NOTE	84156	USTN	2.37500	08/31/14	25,000,000.00	25,622,361.68	26,158,250.00
PSI	NTRD	NOTE	85663	USTN	1.37500	11/30/15	50,000,000.00	48,527,496.98	49,754,000.00
PSI	NTRD	NOTE	85664	USTN	1.37500	11/30/15	50,000,000.00	48,489,204.94	49,754,000.00
NOTE Total							1,178,000,000.00	1,184,027,707.16	1,189,078,640.10
PSI	NTRD	TBIL	84836	UST BILL	0.24000	09/22/11	50,000,000.00	49,972,333.33	49,997,000.00
PSI	NTRD	TBIL	84837	UST BILL	0.24000	09/22/11	50,000,000.00	49,972,333.33	49,997,000.00
PSI	NTRD	TBIL	84838	UST BILL	0.24000	09/22/11	50,000,000.00	49,972,333.33	49,997,000.00
PSI	NTRD	TBIL	84839	UST BILL	0.24000	09/22/11	50,000,000.00	49,972,333.33	49,997,000.00
PSI	NTRD	TBIL	84840	UST BILL	0.24000	09/22/11	50,000,000.00	49,972,333.33	49,997,000.00
PSI	NTRD	TBIL	84841	UST BILL	0.24000	09/22/11	50,000,000.00	49,972,333.33	49,997,000.00
PSI	NTRD	TBIL	85746	UST BILL	0.29000	12/15/11	50,000,000.00	49,932,736.11	49,981,500.00
PSI	NTRD	TBIL	85747	UST BILL	0.29000	12/15/11	50,000,000.00	49,932,736.11	49,981,500.00
PSI	NTRD	TBIL	86565	UST BILL	0.25750	04/05/12	50,000,000.00	49,900,218.75	49,952,500.00
PSI	NTRD	TBIL	86566	UST BILL	0.25750	04/05/12	50,000,000.00	49,900,218.75	49,952,500.00
TBIL Total							500,000,000.00	499,499,909.70	499,850,000.00
PSI	NTRD	YANK1	86873	SOCIETE GENERALE NY CD	0.20000	07/01/11	50,000,000.00	50,000,000.00	50,000,205.00
PSI	NTRD	YANK1	86874	SOCIETE GENERALE NY CD	0.20000	07/01/11	25,000,000.00	25,000,000.00	25,000,102.50
PSI	NTRD	YANK1	86969	TORONTO DOMINION BK NY CD	0.13000	07/01/11	50,000,000.00	50,000,000.00	50,000,110.00
PSI	NTRD	YANK1	86977	CR AGRICOLE CO & INV BK NY CD	0.16000	07/01/11	50,000,000.00	50,000,000.00	50,000,150.00
PSI	NTRD	YANK1	86978	CR AGRICOLE CO & INV BK NY CD	0.16000	07/01/11	25,000,000.00	25,000,000.00	25,000,075.00
PSI	NTRD	YANK1	86994	BK OF MONTREAL CHICAGO CD	0.12000	07/05/11	50,000,000.00	50,000,000.00	49,999,999.50
PSI	NTRD	YANK1	87010	BK OF MONTREAL CHICAGO CD	0.15000	07/06/11	50,000,000.00	50,000,069.43	50,000,245.00
PSI	NTRD	YANK1	87028	BNP PARIBAS SF CD	0.13000	07/07/11	50,000,000.00	50,000,000.00	50,000,095.00
PSI	NTRD	YANK1	86999	BK OF MONTREAL CHICAGO CD	0.13000	07/08/11	50,000,000.00	50,000,000.00	50,000,110.00
PSI	NTRD	YANK1	87031	CR AGRICOLE CO & INV BK NY CD	0.16000	07/08/11	50,000,000.00	50,000,000.00	50,000,440.00
PSI	NTRD	YANK1	87056	BNP PARIBAS SF CD	0.13000	07/13/11	50,000,000.00	50,000,000.00	49,999,819.00
PSI	NTRD	YANK1	87033	SOCIETE GENERALE NY CD	0.27000	07/14/11	50,000,000.00	50,001,442.74	50,002,525.00
PSI	NTRD	YANK1	86896	BNP PARIBAS SF CD	0.17000	07/15/11	50,000,000.00	50,000,000.00	50,000,620.00
PSI	NTRD	YANK1	86998	SOCIETE GENERALE NY CD	0.17000	07/15/11	50,000,000.00	50,000,194.41	50,000,620.00
PSI	NTRD	YANK1	87070	BK OF MONTREAL CHICAGO CD	0.14000	07/18/11	25,000,000.00	25,000,118.04	24,999,999.75
PSI	NTRD	YANK1	86715	CIBC NY CD	0.18000	07/19/11	50,000,000.00	50,000,249.89	50,001,050.00
PSI	NTRD	YANK1	86725	SVENSKA HANDELSBANKEN AB NY CD	0.21000	07/20/11	50,000,000.00	50,000,000.00	50,001,660.00
PSI	NTRD	YANK1	86732	DEUTSCHE BK AG NY CD	0.21000	07/20/11	50,000,000.00	50,000,000.00	50,001,660.00
PSI	NTRD	YANK1	86733	BK OF NOVA SCOTIA HOUSTON CD	0.20000	07/20/11	50,000,000.00	50,000,000.00	50,001,385.00
PSI	NTRD	YANK1	86917	TORONTO DOMINION BK NY CD	0.15000	07/20/11	50,000,000.00	50,000,000.00	49,999,999.00
PSI	NTRD	YANK1	86937	CR AGRICOLE CO & INV BK NY CD	0.16000	07/20/11	50,000,000.00	50,000,000.00	50,000,275.00
PSI	NTRD	YANK1	86942	LLOYDS TSB BK PLC NY CD	0.17500	07/20/11	50,000,000.00	50,000,131.91	50,000,690.00
PSI	NTRD	YANK1	86943	NORDEA BK FINLAND PLC NY CD	0.14000	07/20/11	50,000,000.00	50,000,000.00	49,999,721.50
PSI	NTRD	YANK1	86945	BNP PARIBAS SF CD	0.17000	07/20/11	50,000,000.00	50,000,000.00	50,000,550.00
PSI	NTRD	YANK1	86735	WESTPAC BANKING CORP NY CD	0.19000	07/21/11	50,000,000.00	50,000,138.83	50,001,165.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	86673	DEUTSCHE BK AG NY CD	0.31000	07/25/11	50,000,000.00	50,002,996.87	50,005,550.00
PSI	NTRD	YANK1	86984	LLOYDS TSB BK PLC NY CD	0.17000	07/29/11	50,000,000.00	50,000,000.00	50,000,800.00
PSI	NTRD	YANK1	86985	LLOYDS TSB BK PLC NY CD	0.17000	07/29/11	25,000,000.00	25,000,000.00	25,000,400.00
PSI	NTRD	YANK1	87065	BNP PARIBAS SF CD	0.15000	08/01/11	50,000,000.00	50,000,000.00	49,999,999.50
PSI	NTRD	YANK1	87077	BNP PARIBAS SF CD	0.15000	08/02/11	50,000,000.00	50,000,000.00	49,999,999.50
PSI	NTRD	YANK1	87074	NORDEA BK FINLAND PLC NY CD	0.14000	08/15/11	50,000,000.00	50,000,000.00	49,994,889.50
PSI	NTRD	YANK1	87082	SVENSKA HANDELSBANKEN AB NY CD	0.15000	08/15/11	25,000,000.00	25,000,000.00	24,997,764.00
PSI	NTRD	YANK1	87133	SVENSKA HANDELSBANKEN AB NY CD	0.15000	08/23/11	50,000,000.00	50,000,000.00	49,994,751.00
PSI	NTRD	YANK1	87166	UBS AG STAMFORD CT CD	0.13000	08/26/11	50,000,000.00	50,000,000.00	49,992,877.00
PSI	NTRD	YANK1	87167	UBS AG STAMFORD CT CD	0.13000	08/26/11	25,000,000.00	25,000,000.00	24,996,438.50
PSI	NTRD	YANK1	86619	WESTPAC BANKING CORP NY CD	0.26000	09/02/11	50,000,000.00	50,000,000.00	50,003,540.00
PSI	NTRD	YANK1	86623	RABOBANK NEDERLAND NV NY CD	0.28000	09/07/11	25,000,000.00	25,001,414.83	25,002,865.00
PSI	NTRD	YANK1	86625	COMMONWEALTH BK OF AU NY CD	0.30000	09/14/11	50,000,000.00	50,005,196.63	50,006,305.00
PSI	NTRD	YANK1	87193	BK OF NOVA SCOTIA HOUSTON CD	0.16000	09/15/11	50,000,000.00	50,001,055.21	49,991,448.50
PSI	NTRD	YANK1	87195	DEUTSCHE BANK AG NY CD	0.23000	09/16/11	50,000,000.00	50,003,201.21	49,998,910.00
PSI	NTRD	YANK1	87153	TORONTO DOMINION BK NY CD	0.15000	09/26/11	50,000,000.00	50,000,603.94	49,989,006.00
PSI	NTRD	YANK1	87173	UBS AG STAMFORD CT CD	0.20000	09/27/11	50,000,000.00	50,000,000.00	49,991,352.50
PSI	NTRD	YANK1	85140	BARCLAYS BK PLC NY CD	0.80000	10/28/11	50,000,000.00	50,000,000.00	50,084,655.00
PSI	NTRD	YANK1	87189	AU & NZ BANKING GROUP NY CD	0.21000	11/28/11	50,000,000.00	50,004,153.40	49,983,227.00
PSI	NTRD	YANK1	87109	LLOYDS TSB BK PLC NY CD	0.37000	12/20/11	50,000,000.00	50,002,384.60	50,007,190.00
PSI	NTRD	YANK1	87161	WESTPAC BANKING CORP NY CD	0.26000	12/20/11	50,000,000.00	50,002,385.97	49,980,807.00
PSI	NTRD	YANK1	86658	BARCLAYS BK PLC NY CD	0.75000	04/20/12	50,000,000.00	50,000,000.00	50,060,795.00
YANK1 Total							<u>2,175,000,000.00</u>	<u>2,175,025,737.91</u>	<u>2,175,096,841.25</u>
NTRD Total							<u>22,530,382,714.27</u>	<u>22,573,220,324.87</u>	<u>22,582,928,708.58</u>
NTRD Historical Cost								<u>22,642,852,562.48</u>	
PSI	TRADE	NOTE	87203	USTN	1.50000	06/30/16	50,000,000.00	49,523,698.34	49,390,625.00
NOTE Total							<u>50,000,000.00</u>	<u>49,523,698.34</u>	<u>49,390,625.00</u>
TRADE Total							<u>50,000,000.00</u>	<u>49,523,698.34</u>	<u>49,390,625.00</u>
TRADE Historical Cost								<u>49,523,437.50</u>	
PSI Totals							<u><u>22,580,382,714.27</u></u>	<u><u>22,622,744,023.21</u></u>	<u><u>22,632,319,333.58</u></u>
PSI Historical Cost								<u><u>22,692,375,999.98</u></u>	

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SPI	GF	1TRD	14004	FLYING TRIANGLE 1ST TR	5.50000	08/01/12	10,375.06	10,375.06	10,375.06
SPI	GF	1TRD	16864	FLYING TRIANGLE 1ST TR	5.50000	01/01/14	38,719.90	38,719.90	38,719.90
SPI	GF	1TRD	17567	FLYING TRIANGLE SLUSHER	4.50000	04/24/14	262,500.00	262,500.00	262,500.00
SPI	GF	1TRD	03463	FLYING TRIANGLE LOAN	5.50000	03/01/15	99,676.07	99,676.07	99,676.07
SPI	GF	1TRD	12057	FLYING TRIANGLE LOAN	5.50000	04/01/17	87,300.08	87,300.08	87,300.08
1TRD Total							498,571.11	498,571.11	498,571.11
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND	5.00000	09/02/21	5,165,000.00	5,165,000.00	5,165,000.00
LTBD Total							5,165,000.00	5,165,000.00	5,165,000.00
GF - GENERAL FUND Total							5,663,571.11	5,663,571.11	5,663,571.11
SPI	MAST	BOND	18810	USTB	7.25000	05/15/16	85,000.00	86,051.70	107,312.50
BOND Total							85,000.00	86,051.70	107,312.50
MAST - MGMT ATTORNEY SETTLEMENT TRUST Total							85,000.00	86,051.70	107,312.50
SPI	SANIT	FFCB	82931	FFCB (CALLABLE)	2.77000	02/17/15	86,000.00	85,968.75	86,304.44
SPI	SANIT	FFCB	85624	FFCB (CALLABLE)	2.48000	12/21/15	1,134,000.00	1,134,000.00	1,144,773.00
FFCB Total							1,220,000.00	1,219,968.75	1,231,077.44
SPI	SANIT	MCSA	84725	FHLMC (CALLABLE)	1.35000	09/22/15	46,000.00	46,000.00	46,040.48
SPI	SANIT	MCSA	85626	FHLMC (CALLABLE)	2.00000	12/30/15	1,462,000.00	1,462,000.00	1,473,579.04
SPI	SANIT	MCSA	85985	FNMA (CALLABLE)	2.00000	02/17/16	932,000.00	932,000.00	934,469.80
SPI	SANIT	MCSA	86233	FNMA (CALLABLE)	2.25000	03/22/16	394,000.00	394,000.00	395,922.72
MCSA Total							2,834,000.00	2,834,000.00	2,850,012.04
SPI	SANIT	NOTE	69645	USTN	4.87500	07/31/11	1,000.00	999.97	1,003.98
NOTE Total							1,000.00	999.97	1,003.98
SANIT - SANITATION DISTRICT Total							4,055,000.00	4,054,968.72	4,082,093.46
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0.00000	12/31/11	2,771,350.54	2,771,350.54	2,771,350.54
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0.00000	12/31/11	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0.00000	12/31/11	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0.00000	12/31/11	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0.00000	12/31/11	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0.00000	12/31/11	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0.00000	12/31/11	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0.00000	12/31/11	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0.00000	12/31/11	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0.00000	12/31/11	417,809.52	417,809.52	417,809.52

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SPI	SCAQM	CTDQ	45085	S OF C LAIF	0.00000	12/31/11	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0.00000	12/31/11	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0.00000	12/31/11	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0.00000	12/31/11	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0.00000	12/31/11	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0.00000	12/31/11	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0.00000	12/31/11	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0.00000	12/31/11	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0.00000	12/31/11	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0.00000	12/31/11	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0.00000	12/31/11	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0.00000	12/31/11	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0.00000	12/31/11	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0.00000	12/31/11	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0.00000	12/31/11	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0.00000	12/31/11	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0.00000	12/31/11	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0.00000	12/31/11	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF	0.00000	12/31/11	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF	0.00000	12/31/11	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF	0.00000	12/31/11	281,845.96	281,845.96	281,845.96
SPI	SCAQM	CTDQ	66800	S OF C LAIF	0.00000	12/31/11	317,155.30	317,155.30	317,155.30
SPI	SCAQM	CTDQ	67819	S OF C LAIF	0.00000	12/31/11	363,715.38	363,715.38	363,715.38
SPI	SCAQM	CTDQ	68720	S OF C LAIF	0.00000	12/31/11	393,812.36	393,812.36	393,812.36
SPI	SCAQM	CTDQ	69520	S OF C LAIF	0.00000	12/31/11	449,659.59	449,659.59	449,659.59
SPI	SCAQM	CTDQ	70359	S OF C LAIF	0.00000	12/31/11	491,566.29	491,566.29	491,566.29
SPI	SCAQM	CTDQ	71268	S OF C LAIF	0.00000	12/31/11	513,938.89	513,938.89	513,938.89
SPI	SCAQM	CTDQ	72329	S OF C LAIF	0.00000	12/31/11	505,507.65	505,507.65	505,507.65
SPI	SCAQM	CTDQ	73503	S OF C LAIF	0.00000	12/31/11	515,367.27	515,367.27	515,367.27
SPI	SCAQM	CTDQ	74486	S OF C LAIF	0.00000	12/31/11	520,380.93	520,380.93	520,380.93
SPI	SCAQM	CTDQ	75694	S OF C LAIF	0.00000	12/31/11	492,274.30	492,274.30	492,274.30
SPI	SCAQM	CTDQ	77128	S OF C LAIF	0.00000	12/31/11	410,449.24	410,449.24	410,449.24
SPI	SCAQM	CTDQ	78106	S OF C LAIF	0.00000	12/31/11	304,980.32	304,980.32	304,980.32
SPI	SCAQM	CTDQ	78999	S OF C LAIF	0.00000	12/31/11	277,823.10	277,823.10	277,823.10
SPI	SCAQM	CTDQ	79884	S OF C LAIF	0.00000	12/31/11	252,862.59	252,862.59	252,862.59
SPI	SCAQM	CTDQ	80623	S OF C LAIF	0.00000	12/31/11	186,831.92	186,831.92	186,831.92
SPI	SCAQM	CTDQ	81267	S OF C LAIF	0.00000	12/31/11	150,112.75	150,112.75	150,112.75
SPI	SCAQM	CTDQ	81965	S OF C LAIF	0.00000	12/31/11	89,717.54	89,717.54	89,717.54
SPI	SCAQM	CTDQ	82763	S OF C LAIF	0.00000	12/31/11	60,335.73	60,335.73	60,335.73
SPI	SCAQM	CTDQ	83551	S OF C LAIF	0.00000	12/31/11	54,470.06	54,470.06	54,470.06
SPI	SCAQM	CTDQ	84325	S OF C LAIF	0.00000	12/31/11	55,045.25	55,045.25	55,045.25
SPI	SCAQM	CTDQ	85022	S OF C LAIF	0.00000	12/31/11	51,349.76	51,349.76	51,349.76

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SPI	SCAQM	CTDQ	85933	S OF C LAIF	0.00000	12/31/11	45,607.02	45,607.02	45,607.02
SPI	SCAQM	CTDQ	86695	S OF C LAIF	0.00000	12/31/11	49,487.01	49,487.01	49,487.01
CTDQ Total							39,606,012.37	39,606,012.37	39,606,012.37
SCAQM - SOUTH COAST AIR QUALITY MGMT Total							39,606,012.37	39,606,012.37	39,606,012.37
SPI	SLIM	CTDQ	22101	S OF C LAIF	0.00000	12/31/11	3,218,710.97	3,218,710.97	3,218,710.97
SPI	SLIM	CTDQ	23208	S OF C LAIF	0.00000	12/31/11	27,081.03	27,081.03	27,081.03
SPI	SLIM	CTDQ	23842	S OF C LAIF	0.00000	12/31/11	83,505.96	83,505.96	83,505.96
SPI	SLIM	CTDQ	24459	S OF C LAIF	0.00000	12/31/11	94,996.78	94,996.78	94,996.78
SPI	SLIM	CTDQ	25326	S OF C LAIF	0.00000	12/31/11	104,088.41	104,088.41	104,088.41
SPI	SLIM	CTDQ	26241	S OF C LAIF	0.00000	12/31/11	110,715.07	110,715.07	110,715.07
SPI	SLIM	CTDQ	27270	S OF C LAIF	0.00000	12/31/11	117,811.43	117,811.43	117,811.43
SPI	SLIM	CTDQ	28140	S OF C LAIF	0.00000	12/31/11	118,831.50	118,831.50	118,831.50
SPI	SLIM	CTDQ	28986	S OF C LAIF	0.00000	12/31/11	117,968.90	117,968.90	117,968.90
SPI	SLIM	CTDQ	29917	S OF C LAIF	0.00000	12/31/11	115,386.18	115,386.18	115,386.18
SPI	SLIM	CTDQ	31093	S OF C LAIF	0.00000	12/31/11	114,884.96	114,884.96	114,884.96
SPI	SLIM	CTDQ	31850	S OF C LAIF	0.00000	12/31/11	119,214.46	119,214.46	119,214.46
SPI	SLIM	CTDQ	32655	S OF C LAIF	0.00000	12/31/11	120,967.08	120,967.08	120,967.08
SPI	SLIM	CTDQ	33599	S OF C LAIF	0.00000	12/31/11	119,698.34	119,698.34	119,698.34
SPI	SLIM	CTDQ	34231	S OF C LAIF	0.00000	12/31/11	124,159.87	124,159.87	124,159.87
SPI	SLIM	CTDQ	35220	S OF C LAIF	0.00000	12/31/11	128,393.89	128,393.89	128,393.89
SPI	SLIM	CTDQ	35952	S OF C LAIF	0.00000	12/31/11	130,900.85	130,900.85	130,900.85
SPI	SLIM	CTDQ	36773	S OF C LAIF	0.00000	12/31/11	129,716.18	129,716.18	129,716.18
SPI	SLIM	CTDQ	37638	S OF C LAIF	0.00000	12/31/11	132,118.17	132,118.17	132,118.17
SPI	SLIM	CTDQ	38537	S OF C LAIF	0.00000	12/31/11	134,992.32	134,992.32	134,992.32
SPI	SLIM	CTDQ	39281	S OF C LAIF	0.00000	12/31/11	132,458.88	132,458.88	132,458.88
SPI	SLIM	CTDQ	40072	S OF C LAIF	0.00000	12/31/11	124,940.21	124,940.21	124,940.21
SPI	SLIM	CTDQ	40891	S OF C LAIF	0.00000	12/31/11	125,249.17	125,249.17	125,249.17
SPI	SLIM	CTDQ	41416	S OF C LAIF	0.00000	12/31/11	124,689.59	124,689.59	124,689.59
SPI	SLIM	CTDQ	42149	S OF C LAIF	0.00000	12/31/11	132,997.69	132,997.69	132,997.69
SPI	SLIM	CTDQ	43226	S OF C LAIF	0.00000	12/31/11	140,793.36	140,793.36	140,793.36
SPI	SLIM	CTDQ	44234	S OF C LAIF	0.00000	12/31/11	152,132.72	152,132.72	152,132.72
SPI	SLIM	CTDQ	45086	S OF C LAIF	0.00000	12/31/11	164,017.17	164,017.17	164,017.17
SPI	SLIM	CTDQ	46123	S OF C LAIF	0.00000	12/31/11	167,897.97	167,897.97	167,897.97
SPI	SLIM	CTDQ	47347	S OF C LAIF	0.00000	12/31/11	157,924.35	157,924.35	157,924.35
SPI	SLIM	CTDQ	48499	S OF C LAIF	0.00000	12/31/11	139,856.90	139,856.90	139,856.90
SPI	SLIM	CTDQ	49798	S OF C LAIF	0.00000	12/31/11	120,525.01	120,525.01	120,525.01
SPI	SLIM	CTDQ	50781	S OF C LAIF	0.00000	12/31/11	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0.00000	12/31/11	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0.00000	12/31/11	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0.00000	12/31/11	73,311.38	73,311.38	73,311.38

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SPI	SLIM	CTDQ	55074	S OF C LAIF	0.00000	12/31/11	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0.00000	12/31/11	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0.00000	12/31/11	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0.00000	12/31/11	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0.00000	12/31/11	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0.00000	12/31/11	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0.00000	12/31/11	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF	0.00000	12/31/11	48,416.11	48,416.11	48,416.11
SPI	SLIM	CTDQ	64003	S OF C LAIF	0.00000	12/31/11	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0.00000	12/31/11	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF	0.00000	12/31/11	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF	0.00000	12/31/11	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818	S OF C LAIF	0.00000	12/31/11	108,222.63	108,222.63	108,222.63
SPI	SLIM	CTDQ	68719	S OF C LAIF	0.00000	12/31/11	118,789.82	118,789.82	118,789.82
SPI	SLIM	CTDQ	69518	S OF C LAIF	0.00000	12/31/11	136,097.01	136,097.01	136,097.01
SPI	SLIM	CTDQ	70360	S OF C LAIF	0.00000	12/31/11	151,399.04	151,399.04	151,399.04
SPI	SLIM	CTDQ	71269	S OF C LAIF	0.00000	12/31/11	158,866.84	158,866.84	158,866.84
SPI	SLIM	CTDQ	72330	S OF C LAIF	0.00000	12/31/11	159,520.70	159,520.70	159,520.70
SPI	SLIM	CTDQ	73504	S OF C LAIF	0.00000	12/31/11	165,030.36	165,030.36	165,030.36
SPI	SLIM	CTDQ	74485	S OF C LAIF	0.00000	12/31/11	168,848.34	168,848.34	168,848.34
SPI	SLIM	CTDQ	75693	S OF C LAIF	0.00000	12/31/11	161,848.34	161,848.34	161,848.34
SPI	SLIM	CTDQ	77131	S OF C LAIF	0.00000	12/31/11	136,599.41	136,599.41	136,599.41
SPI	SLIM	CTDQ	78104	S OF C LAIF	0.00000	12/31/11	102,613.52	102,613.52	102,613.52
SPI	SLIM	CTDQ	79000	S OF C LAIF	0.00000	12/31/11	93,633.67	93,633.67	93,633.67
SPI	SLIM	CTDQ	79882	S OF C LAIF	0.00000	12/31/11	86,272.14	86,272.14	86,272.14
SPI	SLIM	CTDQ	80621	S OF C LAIF	0.00000	12/31/11	63,895.36	63,895.36	63,895.36
SPI	SLIM	CTDQ	81265	S OF C LAIF	0.00000	12/31/11	51,337.52	51,337.52	51,337.52
SPI	SLIM	CTDQ	81963	S OF C LAIF	0.00000	12/31/11	31,005.24	31,005.24	31,005.24
SPI	SLIM	CTDQ	82761	S OF C LAIF	0.00000	12/31/11	20,942.34	20,942.34	20,942.34
SPI	SLIM	CTDQ	83552	S OF C LAIF	0.00000	12/31/11	18,906.35	18,906.35	18,906.35
SPI	SLIM	CTDQ	84323	S OF C LAIF	0.00000	12/31/11	16,628.36	16,628.36	16,628.36
SPI	SLIM	CTDQ	85020	S OF C LAIF	0.00000	12/31/11	12,936.00	12,936.00	12,936.00
SPI	SLIM	CTDQ	85931	S OF C LAIF	0.00000	12/31/11	11,519.98	11,519.98	11,519.98
SPI	SLIM	CTDQ	86696	S OF C LAIF	0.00000	12/31/11	12,561.86	12,561.86	12,561.86
CTDQ Total							10,053,646.20	10,053,646.20	10,053,646.20
SLIM - SCHOOLS LINKED INSURANCE MGMT Total							10,053,646.20	10,053,646.20	10,053,646.20
SPI	WASIA	CTDQ	22460	S OF C LAIF	0.00000	12/31/11	7,000,000.00	7,000,000.00	7,000,000.00
SPI	WASIA	CTDQ	23844	S OF C LAIF	0.00000	12/31/11	73,432.18	73,432.18	73,432.18
SPI	WASIA	CTDQ	24460	S OF C LAIF	0.00000	12/31/11	88,299.86	88,299.86	88,299.86
SPI	WASIA	CTDQ	25245	S OF C LAIF	0.00000	12/31/11	96,741.95	96,741.95	96,741.95

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SPI	WASIA	CTDQ	26250	S OF C LAIF	0.00000	12/31/11	102,900.92	102,900.92	102,900.92
SPI	WASIA	CTDQ	26945	S OF C LAIF	0.00000	12/31/11	109,496.42	109,496.42	109,496.42
SPI	WASIA	CTDQ	28143	S OF C LAIF	0.00000	12/31/11	110,444.50	110,444.50	110,444.50
SPI	WASIA	CTDQ	28732	S OF C LAIF	0.00000	12/31/11	109,642.78	109,642.78	109,642.78
SPI	WASIA	CTDQ	29586	S OF C LAIF	0.00000	12/31/11	107,242.35	107,242.35	107,242.35
SPI	WASIA	CTDQ	30647	S OF C LAIF	0.00000	12/31/11	106,776.50	106,776.50	106,776.50
SPI	WASIA	CTDQ	31539	S OF C LAIF	0.00000	12/31/11	110,800.43	110,800.43	110,800.43
SPI	WASIA	CTDQ	32361	S OF C LAIF	0.00000	12/31/11	112,429.36	112,429.36	112,429.36
SPI	WASIA	CTDQ	33315	S OF C LAIF	0.00000	12/31/11	111,250.16	111,250.16	111,250.16
SPI	WASIA	CTDQ	34059	S OF C LAIF	0.00000	12/31/11	115,396.80	115,396.80	115,396.80
SPI	WASIA	CTDQ	34957	S OF C LAIF	0.00000	12/31/11	119,331.99	119,331.99	119,331.99
SPI	WASIA	CTDQ	35633	S OF C LAIF	0.00000	12/31/11	121,662.01	121,662.01	121,662.01
SPI	WASIA	CTDQ	36439	S OF C LAIF	0.00000	12/31/11	120,560.95	120,560.95	120,560.95
SPI	WASIA	CTDQ	37287	S OF C LAIF	0.00000	12/31/11	122,793.41	122,793.41	122,793.41
SPI	WASIA	CTDQ	38231	S OF C LAIF	0.00000	12/31/11	125,464.71	125,464.71	125,464.71
SPI	WASIA	CTDQ	38988	S OF C LAIF	0.00000	12/31/11	123,110.08	123,110.08	123,110.08
SPI	WASIA	CTDQ	39857	S OF C LAIF	0.00000	12/31/11	116,122.07	116,122.07	116,122.07
SPI	WASIA	CTDQ	40652	S OF C LAIF	0.00000	12/31/11	116,409.22	116,409.22	116,409.22
SPI	WASIA	CTDQ	41374	S OF C LAIF	0.00000	12/31/11	121,913.10	121,913.10	121,913.10
SPI	WASIA	CTDQ	42151	S OF C LAIF	0.00000	12/31/11	130,096.85	130,096.85	130,096.85
SPI	WASIA	CTDQ	43228	S OF C LAIF	0.00000	12/31/11	137,722.35	137,722.35	137,722.35
SPI	WASIA	CTDQ	44236	S OF C LAIF	0.00000	12/31/11	148,814.38	148,814.38	148,814.38
SPI	WASIA	CTDQ	45087	S OF C LAIF	0.00000	12/31/11	160,439.61	160,439.61	160,439.61
SPI	WASIA	CTDQ	46124	S OF C LAIF	0.00000	12/31/11	164,235.76	164,235.76	164,235.76
SPI	WASIA	CTDQ	47346	S OF C LAIF	0.00000	12/31/11	154,479.69	154,479.69	154,479.69
SPI	WASIA	CTDQ	48500	S OF C LAIF	0.00000	12/31/11	136,806.32	136,806.32	136,806.32
SPI	WASIA	CTDQ	49797	S OF C LAIF	0.00000	12/31/11	117,896.11	117,896.11	117,896.11
SPI	WASIA	CTDQ	50782	S OF C LAIF	0.00000	12/31/11	93,828.22	93,828.22	93,828.22
SPI	WASIA	CTDQ	51468	S OF C LAIF	0.00000	12/31/11	77,816.21	77,816.21	77,816.21
SPI	WASIA	CTDQ	52669	S OF C LAIF	0.00000	12/31/11	73,638.02	73,638.02	73,638.02
SPI	WASIA	CTDQ	53919	S OF C LAIF	0.00000	12/31/11	71,712.31	71,712.31	71,712.31
SPI	WASIA	CTDQ	55075	S OF C LAIF	0.00000	12/31/11	63,529.28	63,529.28	63,529.28
SPI	WASIA	CTDQ	56614	S OF C LAIF	0.00000	12/31/11	53,439.15	53,439.15	53,439.15
SPI	WASIA	CTDQ	58054	S OF C LAIF	0.00000	12/31/11	48,548.65	48,548.65	48,548.65
SPI	WASIA	CTDQ	59107	S OF C LAIF	0.00000	12/31/11	45,394.14	45,394.14	45,394.14
SPI	WASIA	CTDQ	60184	S OF C LAIF	0.00000	12/31/11	43,670.82	43,670.82	43,670.82
SPI	WASIA	CTDQ	61112	S OF C LAIF	0.00000	12/31/11	40,902.21	40,902.21	40,902.21
SPI	WASIA	CTDQ	61967	S OF C LAIF	0.00000	12/31/11	40,077.53	40,077.53	40,077.53
SPI	WASIA	CTDQ	62781	S OF C LAIF	0.00000	12/31/11	47,360.06	47,360.06	47,360.06
SPI	WASIA	CTDQ	64004	S OF C LAIF	0.00000	12/31/11	56,867.52	56,867.52	56,867.52
SPI	WASIA	CTDQ	64953	S OF C LAIF	0.00000	12/31/11	66,511.63	66,511.63	66,511.63
SPI	WASIA	CTDQ	65952	S OF C LAIF	0.00000	12/31/11	80,980.97	80,980.97	80,980.97

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SPI	WASIA	CTDQ	66799	S OF C LAIF	0.00000	12/31/11	92,052.67	92,052.67	92,052.67
SPI	WASIA	CTDQ	67820	S OF C LAIF	0.00000	12/31/11	105,862.06	105,862.06	105,862.06
SPI	WASIA	CTDQ	68718	S OF C LAIF	0.00000	12/31/11	116,198.76	116,198.76	116,198.76
SPI	WASIA	CTDQ	69519	S OF C LAIF	0.00000	12/31/11	133,128.44	133,128.44	133,128.44
SPI	WASIA	CTDQ	70361	S OF C LAIF	0.00000	12/31/11	148,096.70	148,096.70	148,096.70
SPI	WASIA	CTDQ	71270	S OF C LAIF	0.00000	12/31/11	155,401.61	155,401.61	155,401.61
SPI	WASIA	CTDQ	72331	S OF C LAIF	0.00000	12/31/11	156,041.22	156,041.22	156,041.22
SPI	WASIA	CTDQ	73502	S OF C LAIF	0.00000	12/31/11	161,430.69	161,430.69	161,430.69
SPI	WASIA	CTDQ	74484	S OF C LAIF	0.00000	12/31/11	165,165.40	165,165.40	165,165.40
SPI	WASIA	CTDQ	75692	S OF C LAIF	0.00000	12/31/11	158,318.08	158,318.08	158,318.08
SPI	WASIA	CTDQ	77133	S OF C LAIF	0.00000	12/31/11	133,619.88	133,619.88	133,619.88
SPI	WASIA	CTDQ	78105	S OF C LAIF	0.00000	12/31/11	100,375.31	100,375.31	100,375.31
SPI	WASIA	CTDQ	79001	S OF C LAIF	0.00000	12/31/11	91,591.32	91,591.32	91,591.32
SPI	WASIA	CTDQ	79883	S OF C LAIF	0.00000	12/31/11	84,390.36	84,390.36	84,390.36
SPI	WASIA	CTDQ	80622	S OF C LAIF	0.00000	12/31/11	62,501.67	62,501.67	62,501.67
SPI	WASIA	CTDQ	81266	S OF C LAIF	0.00000	12/31/11	50,217.74	50,217.74	50,217.74
SPI	WASIA	CTDQ	81964	S OF C LAIF	0.00000	12/31/11	30,328.95	30,328.95	30,328.95
SPI	WASIA	CTDQ	82762	S OF C LAIF	0.00000	12/31/11	20,485.54	20,485.54	20,485.54
SPI	WASIA	CTDQ	83553	S OF C LAIF	0.00000	12/31/11	18,493.96	18,493.96	18,493.96
SPI	WASIA	CTDQ	84324	S OF C LAIF	0.00000	12/31/11	18,689.25	18,689.25	18,689.25
SPI	WASIA	CTDQ	85021	S OF C LAIF	0.00000	12/31/11	17,434.54	17,434.54	17,434.54
SPI	WASIA	CTDQ	85932	S OF C LAIF	0.00000	12/31/11	15,525.44	15,525.44	15,525.44
SPI	WASIA	CTDQ	86697	S OF C LAIF	0.00000	12/31/11	16,929.59	16,929.59	16,929.59
CTDQ Total							13,549,268.72	13,549,268.72	13,549,268.72
WASIA - WHITTIER AREA SCHOOLS INSURANCE AUTH Total							13,549,268.72	13,549,268.72	13,549,268.72
							73,012,498.40	73,013,518.82	73,061,904.36
								<u><u>73,017,394.39</u></u>	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 06/30/11
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
01/05/06	CALABASAS LANDFILL 2005	\$3,325,555.53
07/02/97	COUNTY OF LOS ANGELES - COMMERCIAL PAPER PROGRAM	1,827,273.96
03/13/08	LAC-CAL 2008, SERIES A	<u>0.00</u>
	DEUTSCHE BANK - TRUSTEE TOTAL	<u><u>\$5,152,829.49</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 06/30/11
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	C.I. 2658M	\$136,602.87
03/08/06	CCTSA TOBACCO BONDS 2006	38,870,769.00
12/11/96	CFD #2/CI 2656-M REF SERIES A & B	739,655.47
01/15/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	217,239.55
11/24/09	LAC-CAL 2009 SER A	<u>1,007,449.94</u>
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	<u><u>\$40,971,716.83</u></u>

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 06/30/11
 TRUSTEE: U.S. BANK
 ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
12/01/98	DISNEY PROJECT (Partial Refund), 1998	\$4,181,250.53
02/09/93	DISNEY PROJECT, 1993	7,148,804.60
12/09/92	MASTER REFUNDING 1992 & 2002B	0.00
04/29/02	MASTER REFUNDING 2002A	3,367,353.58
12/02/02	MASTER REFUNDING 2002B	1,784,538.90
03/02/05	MASTER REFUNDING 2005A	26,709,984.97
12/13/06	MASTER REFUNDING 2006 A & B	29,527,058.57
11/23/10	MULTIPLE CAPITAL FACILITIES PROJECT 1 A & B	562,635,570.43
10/01/94	PENSION OBLIGATION BONDS 1994 SER A, C & D	32,244.49
	U.S. BANK - TRUSTEE TOTAL	<u>\$635,386,806.07</u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 06/30/11
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	LOS ANGELES COMMUNITY COLLEGE (LACC) SPECIAL SAFEKEEPING (KNOX-KEENE)	\$140,515.20 \$301,854.96
	TREASURER TOTAL	<u>\$442,370.16</u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 06/30/11
MANAGER: PUBLIC FINANCIAL MANAGEMENT
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
ALLIANCE OF SCHOOLS COOPERATIVE INSURANCE PROGRAM		
	INVESTMENTS	\$136,345,000.00
	CASH AND EQUIVALENTS	<u>351,689.82</u>
	PFM - TRUSTEE TOTAL	<u><u>\$136,696,689.82</u></u>

Los Angeles County Treasurer
 Floating Rate Securities - NTRD PSI Non-Trading
 As of 06/30/11
 Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
<u>CORPORATE AND AGENCY ISSUED-</u>						
CNFL -						
80609	GE CAPITAL CORP FRN	0.33	08/15/11	5,000,000.00	4,967,631.76	Cpn rate=Qtrly US\$LIBOR+7bp. Issued under Global MTN Program.
80610	GE CAPITAL CORP FRN	0.33	08/15/11	15,000,000.00	14,914,632.35	Cpn rate=Qtrly US\$LIBOR+7bp. Issued under Global MTN Program.
84432	TOYOTA MOTOR CREDIT CORP FRN	0.49	07/27/12	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+22bp. Issued under MTN Program.
85269	TOYOTA MOTOR CREDIT CORP FRN	0.41	11/15/12	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+15bp. Issued under MTN Program. Series B.
CNFL Totals				120,000,000.00	119,882,264.11	
CNFM -						
85584	WESTPAC BANKING CORP NY FRN	0.27	12/13/11	50,000,000.00	50,001,133.53	Cpn rate=Monthly US\$LIBOR+7.5bp. Iss'd under YCD Program.
85585	WESTPAC BANKING CORP NY FRN	0.27	12/13/11	50,000,000.00	50,001,133.53	Cpn rate=Monthly US\$LIBOR+7.5bp. Iss'd under YCD Program.
CNFM Totals				100,000,000.00	100,002,267.06	
CORPORATE AND AGENCY ISSUED TOTAL				220,000,000.00	219,884,531.17	
<u>LOS ANGELES COUNTY ISSUED -</u>						
BAN -						
83163	LACCAL BANS	0.68	06/30/12	10,000,000.00	10,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
83362	LACCAL BANS	0.68	06/30/12	5,000,000.00	5,000,000.00	
84700	LACCAL BANS	0.68	06/30/13	10,000,000.00	10,000,000.00	
85107	LACCAL BANS	0.68	06/30/13	10,000,000.00	10,000,000.00	
85565	LACCAL BANS	0.68	06/30/13	10,000,000.00	10,000,000.00	
86157	LACCAL BANS	0.65	06/30/13	5,000,000.00	5,000,000.00	
86248	LACCAL BANS	0.65	06/30/13	5,000,000.00	5,000,000.00	
86249	LACCAL BANS	0.65	06/30/13	7,000,000.00	7,000,000.00	
86858	LACCAL BANS	0.51	06/30/13	7,000,000.00	7,000,000.00	
87088	LACCAL BANS	0.59	06/30/13	3,000,000.00	3,000,000.00	
87089	LACCAL BANS	0.59	06/30/13	5,000,000.00	5,000,000.00	
BAN Totals				77,000,000.00	77,000,000.00	
LOS ANGELES COUNTY ISSUED TOTAL				77,000,000.00	77,000,000.00	
NTRD - PSI NON-TRADING Total				297,000,000.00	296,884,531.17	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 06/30/11
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

<u>SEC ID</u>	<u>DESCRIPTION</u>	<u>DRAW DATE</u>	<u>AMOUNT</u>	<u>RATE</u>
83163	LACCAL	03/09/10	\$ 10,000,000.00	0.676%
83362	LACCAL	04/01/10	5,000,000.00	0.676%
84700	LACCAL	09/02/10	10,000,000.00	0.676%
85107	LACCAL	10/27/10	10,000,000.00	0.676%
85565	LACCAL	12/09/10	10,000,000.00	0.676%
86157	LACCAL	02/18/11	5,000,000.00	0.645%
86248	LACCAL	03/04/11	5,000,000.00	0.651%
86249	LACCAL	03/04/11	7,000,000.00	0.651%
86858	LACCAL	05/10/11	7,000,000.00	0.510%
87088	LACCAL	06/17/11	3,000,000.00	0.591%
87089	LACCAL	06/17/11	5,000,000.00	0.591%
			<u>\$ 77,000,000.00</u>	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of June 30, 2011
Attachment XIV

SECURITY TYPE	NON-TRADING			TRADING		
	COST	WTD AVG	DTM	COST	WTD AVG	DTM
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	2,325,025,737.91	47.58	DAYS	0.00	0.00	DAYS
EURO CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
BANKERS ACCEPTANCE	24,996,000.00	25.00	DAYS	0.00	0.00	DAYS
COMMERCIAL PAPER	6,717,410,607.39	21.75	DAYS	0.00	0.00	DAYS
GOVERNMENTS	1,683,527,616.86	299.16	DAYS	49,523,698.34	1,827.00	DAYS
AGENCIES	11,201,688,552.14	1,120.07	DAYS	0.00	0.00	DAYS
MUNICIPALS	77,000,000.00	659.90	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	543,571,810.57	243.69	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	\$22,573,220,324.87	597.65	DAYS	\$49,523,698.34	1,827.00	DAYS

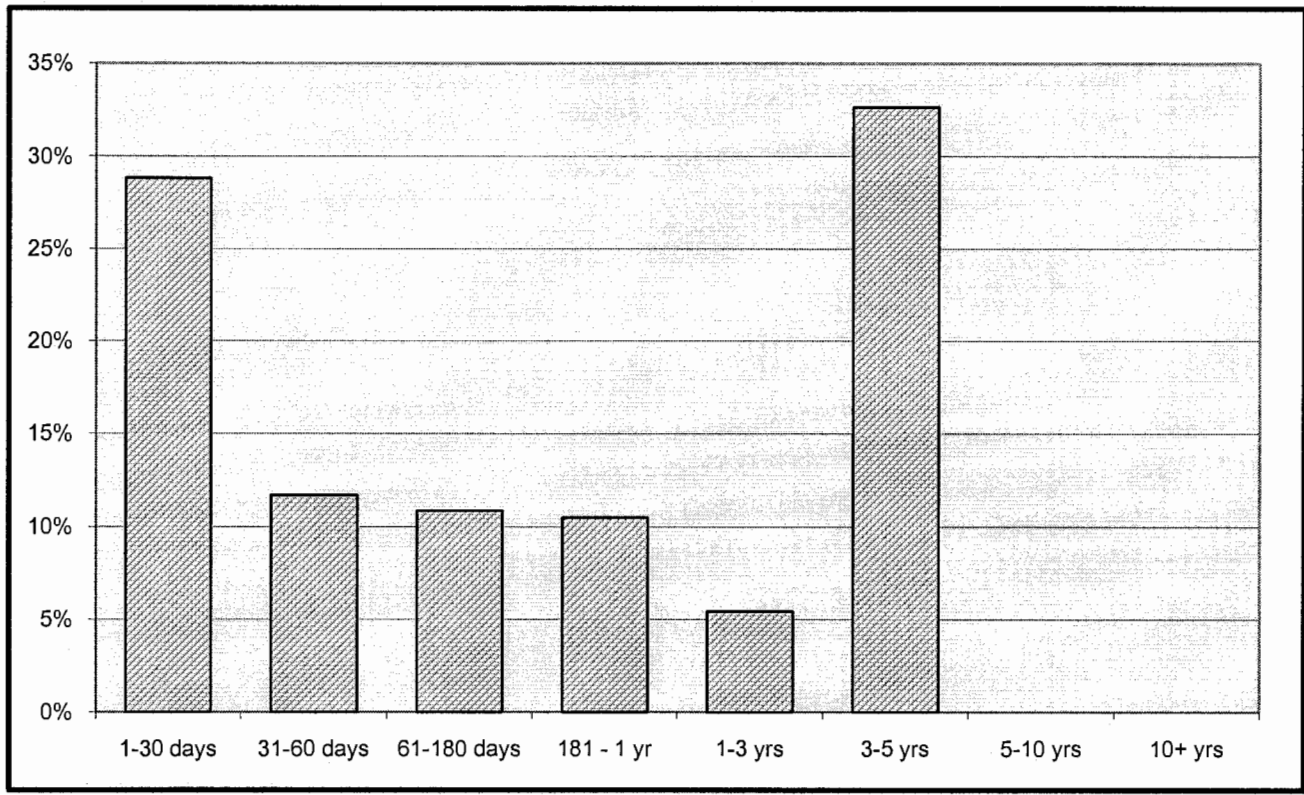
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of June 30, 2011
Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
PSI - NTRD/TRD							
1 to 30 Days	07/01/11 - 07/30/11	6,522,594,000.00	29.01	29.01	6,522,453,703.78	28.83	28.83
31 to 60 Days	07/31/11 - 08/29/11	2,649,166,000.00	11.78	40.79	2,649,828,204.59	11.71	40.54
61 to 90 Days	08/30/11 - 09/28/11	913,712,000.00	4.06	44.85	913,843,735.86	4.04	44.58
91 to 120 Days	09/29/11 - 10/28/11	163,905,000.00	0.73	45.58	163,932,800.42	0.72	45.30
121 to 180 Days	10/29/11 - 12/27/11	1,376,893,000.00	6.13	51.71	1,378,886,654.44	6.10	51.40
181 to 270 Days	12/28/11 - 03/26/12	1,613,316,000.00	7.18	58.89	1,624,544,506.79	7.18	58.58
271 to 365 Days	03/27/12 - 06/29/12	744,804,000.00	3.31	62.20	748,426,254.69	3.31	61.89
1 to 1.5 YEARS	06/30/12 - 12/28/12	150,606,000.00	0.67	62.87	150,934,135.49	0.67	62.56
1.5 to 2 YEARS	12/29/12 - 06/29/13	216,940,000.00	0.97	63.84	323,047,934.71	1.43	63.99
2 to 3 YEARS	06/30/13 - 06/30/14	734,838,000.00	3.27	67.11	758,445,922.58	3.35	67.34
3 to 4 YEARS	06/30/14 - 06/30/15	615,030,000.00	2.74	69.85	620,297,717.06	2.74	70.08
4 to 5 YEARS	06/30/15 - 06/30/16	6,778,578,714.27	30.15	100.00	6,768,102,452.80	29.92	100.00
Portfolio Total:		\$22,480,382,714.27			\$22,622,744,023.21		
GF							
1 to 1.5 YEARS	06/30/12 - 12/28/12	10,375.06	0.18	0.18	10,375.06	0.18	0.18
2 to 3 YEARS	06/30/13 - 06/30/14	301,219.90	5.32	5.50	301,219.90	5.32	5.50
3 to 4 YEARS	06/30/14 - 06/30/15	99,676.07	1.76	7.26	99,676.07	1.76	7.26
5 to 10 YEARS	06/30/16 - 06/30/31	87,300.08	1.54	8.80	87,300.08	1.54	8.80
10 + YEARS	06/30/21 - 06/30/61	5,165,000.00	91.20	100.00	5,165,000.00	91.20	100.00
Portfolio Total:		\$5,663,571.11			\$5,663,571.11		
MAST							
4 to 5 YEARS	06/30/15 - 06/30/16	85,000.00	100.00	100.00	86,051.70	100.00	100.00
Portfolio Total:		\$85,000.00			\$86,051.70		
SANIT							
31 to 60 Days	07/31/11 - 08/29/11	1,000.00	0.02	0.02	999.97	0.02	0.02
3 to 4 YEARS	06/30/14 - 06/30/15	86,000.00	1.80	1.82	85,968.75	1.80	1.82
4 to 5 YEARS	06/30/15 - 06/30/16	3,968,000.00	98.18	100.00	3,968,000.00	98.18	100.00
Portfolio Total:		\$4,055,000.00			\$4,054,968.72		
SCAQM							
181 to 270 Days	12/28/11 - 03/26/12	39,606,012.37	100.00	100.00	39,606,012.37	100.00	100.00
Portfolio Total:		\$39,606,012.37			\$39,606,012.37		

Los Angeles County Treasurer
 Inventory Report - Totals Section
 Maturity Range Grouping
 As of June 30, 2011
 Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
SLIM							
181 to 270 Days	12/28/11 - 03/26/12	<u>10,053,646.20</u>	100.00	100.00	<u>10,053,646.20</u>	100.00	100.00
Portfolio Total:		\$10,053,646.20			\$10,053,646.20		
WASIA							
181 to 270 Days	12/28/11 - 03/26/12	<u>13,549,268.72</u>	100.00	100.00	<u>13,549,268.72</u>	100.00	100.00
Portfolio Total:		\$13,549,268.72			\$13,549,268.72		

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



<u>L.A.C. INVESTMENT POOL</u>		
	<u>In Thousands</u>	<u>%</u>
1 - 30 days	\$ 6,522,454	28.83%
31 - 60 days	2,649,828	11.71%
61 - 180 days	2,456,663	10.86%
181 - 1 yr	2,372,971	10.49%
1 - 3 yrs	1,232,428	5.45%
3 - 5 yrs	7,388,400	32.66%
5 - 10 yrs	-	0.00%
10+ yrs	-	0.00%
	<u>\$ 22,622,744</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 06/30/11
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	\$10,053,646.20
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,606,012.37
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	<u>13,549,268.72</u>
	LAIF TOTAL	<u><u>\$63,208,927.29</u></u>

POOLED MONEY INVESTMENT ACCOUNT

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

	MAY 2011	MAY 2010	CHANGE
Average Daily Portfolio	\$ 67,004,498	\$ 70,962,676	\$ -3,958,178
Accrued Earnings	\$ 23,519	\$ 33,735	\$ -10,216
Effective Yield	0.413 %	0.560 %	-0.147 %
Average Life-Month End (In Days)	185	182	+3
Total Security Transactions			
Amount	\$ 22,284,236	\$ 24,857,867	\$ -2,573,631
Number	451	508	-57
Total Time Deposit Transactions			
Amount	\$ 1,620,980	\$ 2,530,480	\$ -909,500
Number	91	126	-35
Average Workday Investment Activity	\$ 1,138,344	\$ 1,369,417	\$ -231,073
Prescribed Demand Account Balances For Services	\$ 1,663,657	\$ 1,424,449	\$ +239,208

BILL LOCKYER
 TREASURER
 STATE OF CALIFORNIA

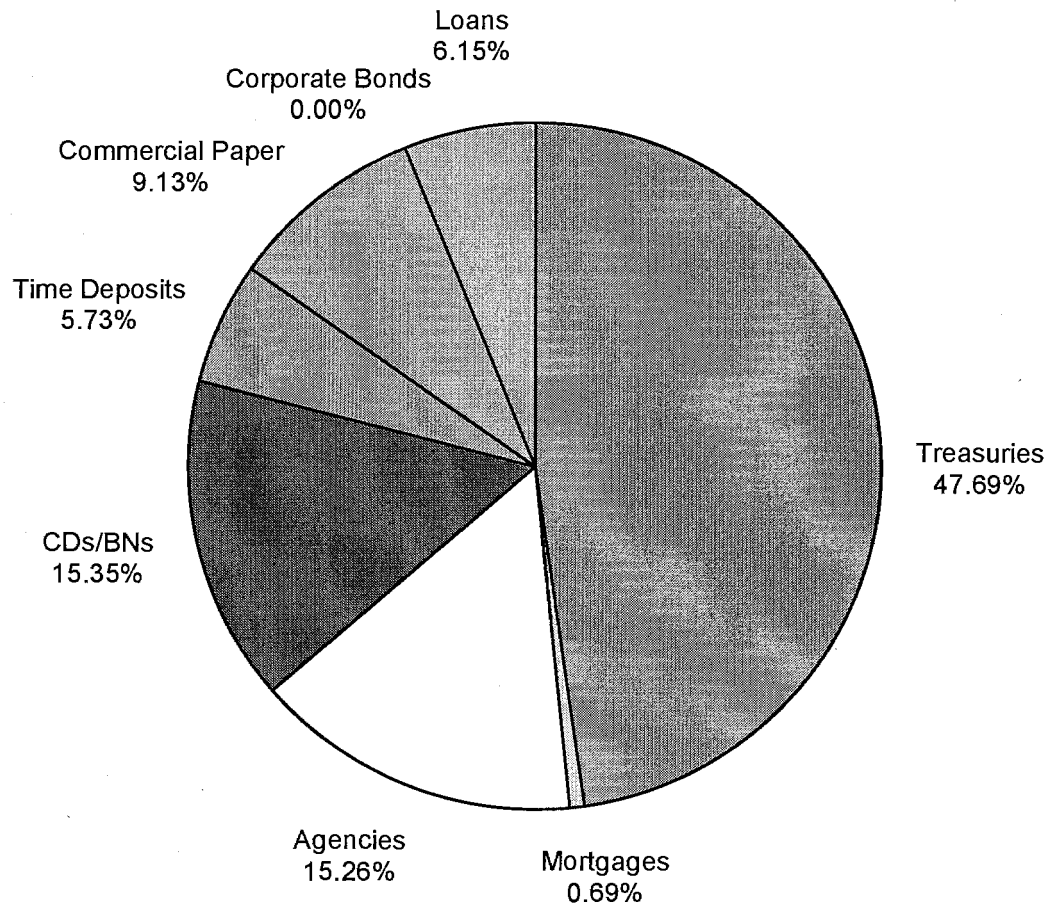
INVESTMENT DIVISION SELECTED INVESTMENT DATA
 ANALYSIS OF THE POOLED MONEY INVESTMENT ACCOUNT PORTFOLIO
 (000 OMITTED)

TYPE OF SECURITY	May 31, 2011		
	AMOUNT	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	\$ 24,416,194	35.16	-2.65
Bonds	0	0.00	
Notes	8,704,552	12.53	+3.10
Strips	0	0.00	
Total Government	\$ 33,120,746	47.69	+0.45
Federal Agency Debentures	\$ 1,910,508	2.75	-0.27
Certificates of Deposit	10,000,133	14.41	+2.65
Bank Notes	650,000	0.94	+0.01
Bankers' Acceptances	0	0.00	0
Repurchases	0	0.00	0
Federal Agency Discount Notes	8,387,954	12.08	-0.31
Time Deposits	3,977,640	5.73	+0.22
GNMAs	49	0.00	0
Commercial Paper	6,341,118	9.13	-2.12
FHLMC/Remics	479,799	0.69	-0.01
Corporate Bonds	0	0.00	0
AB 55 Loans	461,581	0.66	+0.17
GF Loans	3,815,800	5.49	-0.79
NOW Accounts	0	0.00	0
Other	300,000	0.43	0
Reversed Repurchases	0	0.00	0
Total (All Types)	\$ 69,445,328	100.00	

INVESTMENT ACTIVITY

	MAY 2011		APRIL 2011	
	NUMBER	AMOUNT	NUMBER	AMOUNT
Pooled Money	451	\$ 22,284,236	448	\$ 22,200,718
Other	12	64,984	9	30,352
Time Deposits	91	1,620,980	147	3,354,500
Totals	554	\$ 23,970,200	604	\$ 25,585,570
PMIA Monthly Average Effective Yield	0.413		0.588	
Year to Date Yield Last Day of Month	0.499		0.508	

Pooled Money Investment Account Portfolio Composition \$69.4 Billion 05/31/11



STATE TREASURER AND LOCAL
 AGENCY INVESTMENT FUND
 May 2011
 ATTACHMENT XVII

ACCOUNT

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

05/02/11 SALES

TR		BILL	06/02/11	0.020	50,000	332	162,993.06	0.360
TR		BILL	06/02/11	0.020	50,000	332	162,993.06	0.360
TR		BILL	06/02/11	0.020	50,000	332	162,993.06	0.360
TR		BILL	06/02/11	0.020	50,000	332	162,993.06	0.360

05/02/11 REDEMPTIONS

CP		SOC GEN	05/02/11	0.100	50,000	4	555.56	0.101	
CP		SOC GEN	05/02/11	0.100	50,000	4	555.56	0.101	
CP		SOC GEN	05/02/11	0.100	50,000	4	555.56	0.101	
CP		SOC GEN	05/02/11	0.100	50,000	4	555.56	0.101	
CP		SOC GEN	05/02/11	0.100	50,000	4	555.56	0.101	
CP		SOC GEN	05/02/11	0.100	50,000	4	555.56	0.101	
CP		SOC GEN	05/02/11	0.100	50,000	4	555.56	0.101	
CP		SOC GEN	05/02/11	0.100	50,000	4	555.56	0.101	
CP		SOC GEN	05/02/11	0.100	50,000	4	555.56	0.101	
CP		SOC GEN	05/02/11	0.100	50,000	4	555.56	0.101	
CP		SOC GEN	05/02/11	0.100	50,000	4	555.56	0.101	
CP		SOC GEN	05/02/11	0.100	50,000	4	555.56	0.101	
CP		SOC GEN	05/02/11	0.100	50,000	4	555.56	0.101	
CP		BOFA	05/02/11	0.120	50,000	7	1,166.67	0.122	
CP		BOFA	05/02/11	0.120	50,000	7	1,166.67	0.122	
CP		BOFA	05/02/11	0.120	50,000	13	2,166.67	0.122	
CP		BOFA	05/02/11	0.120	50,000	13	2,166.67	0.122	
CP		BOFA	05/02/11	0.120	50,000	13	2,166.67	0.122	
CP		BOFA	05/02/11	0.120	50,000	13	2,166.67	0.122	
YCD		SCOTIA	0.270%	05/02/11	0.270	50,000	91	34,125.00	0.274
YCD		SCOTIA	0.270%	05/02/11	0.270	50,000	91	34,125.00	0.274
YCD		SCOTIA	0.270%	05/02/11	0.270	50,000	91	34,125.00	0.274
YCD		SCOTIA	0.270%	05/02/11	0.270	50,000	91	34,125.00	0.274

05/02/11 NO PURCHASES

05/03/11 REDEMPTIONS

CP		BOFA	05/03/11	0.120	50,000	14	2,333.33	0.122
CP		BOFA	05/03/11	0.120	50,000	14	2,333.33	0.122
CP		BARTON	05/03/11	0.260	20,000	67	9,677.78	0.264
CP		BARTON	05/03/11	0.260	50,000	67	24,194.44	0.264

05/03/11 NO PURCHASES

05/04/11 REDEMPTIONS

DEB FR		FHLMC	0.926%	05/04/11	0.926	50,000	730	1,368,966.27	1.369
DEB FR		FHLMC	0.926%	05/04/11	0.926	50,000	730	1,368,966.27	1.369
DEB FR		FHLMC	0.926%	05/04/11	0.926	50,000	730	1,368,966.27	1.369
DEB FR		FHLMC	0.926%	05/04/11	0.926	50,000	730	1,368,966.27	1.369

05/04/11 PURCHASES

CP		BNP		05/26/11	0.130	50,000	22		
CP		BNP		05/26/11	0.130	50,000	22		

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
05/05/11 PURCHASES (Continued)								
TR		NOTE	0.625%	04/30/13	0.572		50,000	
TR		NOTE	0.625%	04/30/13	0.572		50,000	
TR		NOTE	0.625%	04/30/13	0.572		50,000	
TR		NOTE	0.625%	04/30/13	0.572		50,000	
TR		NOTE	0.625%	04/30/13	0.605		50,000	
TR		NOTE	0.625%	04/30/13	0.605		50,000	
TR		NOTE	0.625%	04/30/13	0.605		50,000	
TR		NOTE	0.625%	04/30/13	0.605		50,000	
TR		NOTE	0.625%	04/30/13	0.605		50,000	
TR		NOTE	0.625%	04/30/13	0.605		50,000	
YCD		RABOBANK	0.160%	07/01/11	0.160		50,000	
YCD		RABOBANK	0.160%	07/01/11	0.160		50,000	
YCD		RABOBANK	0.160%	07/01/11	0.160		50,000	
YCD		RABOBANK	0.160%	07/01/11	0.160		50,000	
YCD		SE BANKEN	0.220%	07/01/11	0.225		50,000	
YCD		SE BANKEN	0.220%	07/01/11	0.225		50,000	
YCD		SE BANKEN	0.220%	07/01/11	0.225		50,000	
YCD		SE BANKEN	0.220%	07/01/11	0.225		50,000	
YCD		NORINCHUK	0.280%	07/01/11	0.280		50,000	
YCD		NORINCHUK	0.280%	07/01/11	0.280		50,000	
YCD		NORINCHUK	0.280%	07/01/11	0.280		50,000	
YCD		NORINCHUK	0.280%	07/01/11	0.280		50,000	

05/06/11 NO REDEMPTIONS

05/06/11 PURCHASES

CP		BARCLY US		07/27/11	0.200		50,000	
CP		BARCLY US		07/27/11	0.200		50,000	
CP		BARCLY US		07/27/11	0.200		50,000	
CP		BARCLY US		07/27/11	0.200		50,000	
TR		NOTE	0.625%	04/30/13	0.579		50,000	
TR		NOTE	0.625%	04/30/13	0.579		50,000	
TR		NOTE	0.625%	04/30/13	0.579		50,000	
TR		NOTE	0.625%	04/30/13	0.579		50,000	
TR		NOTE	0.625%	04/30/13	0.579		50,000	
TR		NOTE	0.625%	04/30/13	0.579		50,000	
TR		NOTE	0.625%	04/30/13	0.579		50,000	
TR		NOTE	0.625%	04/30/13	0.579		50,000	
TR		NOTE	0.625%	04/30/13	0.581		50,000	
TR		NOTE	0.625%	04/30/13	0.581		50,000	
TR		NOTE	0.625%	04/30/13	0.581		50,000	
TR		NOTE	0.625%	04/30/13	0.581		50,000	
YCD		SUMITOMO	0.250%	07/11/11	0.255		50,000	
YCD		SUMITOMO	0.250%	07/11/11	0.255		50,000	
YCD		SUMITOMO	0.250%	07/11/11	0.255		50,000	
YCD		SUMITOMO	0.250%	07/11/11	0.255		50,000	

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>	
05/06/11 PURCHASES (Continued)									
	YCD	BARCLAYS	0.200%	07/27/11	0.200	50,000			
	YCD	BARCLAYS	0.200%	07/27/11	0.200	50,000			
	YCD	BARCLAYS	0.200%	07/27/11	0.200	50,000			
	YCD	BARCLAYS	0.200%	07/27/11	0.200	50,000			
05/09/11 REDEMPTIONS									
	CP	BNP FIN		05/09/11	0.110	50,000	11	1,680.56	0.112
	CP	BNP FIN		05/09/11	0.110	50,000	11	1,680.56	0.112
	CP	GE CO		05/09/11	0.130	50,000	18	3,250.00	0.132
	CP	GE CO		05/09/11	0.130	50,000	18	3,250.00	0.132
	CP	GE CO		05/09/11	0.130	50,000	18	3,250.00	0.132
	CP	GE CO		05/09/11	0.130	50,000	18	3,250.00	0.132
	CP	GE CO		05/09/11	0.130	50,000	18	3,250.00	0.132
	CP	CITIFUND		05/09/11	0.180	50,000	32	8,000.00	0.183
	CP	CITIFUND		05/09/11	0.180	50,000	32	8,000.00	0.183
	CP	CITIFUND		05/09/11	0.180	50,000	32	8,000.00	0.183
	CP	FCAR		05/09/11	0.330	25,000	68	15,583.33	0.335
	CP	FCAR		05/09/11	0.330	50,000	68	31,166.67	0.335
	CP	FCAR		05/09/11	0.330	50,000	68	31,166.67	0.335
	CP	FCAR		05/09/11	0.330	50,000	68	31,166.67	0.335
	CP	FCAR		05/09/11	0.330	50,000	68	31,166.67	0.335
	CP	FCAR		05/09/11	0.330	50,000	68	31,166.67	0.335
	CP	FCAR		05/09/11	0.330	50,000	68	31,166.67	0.335
	YCD	STNDRD CH	0.300%	05/09/11	0.300	50,000	98	40,833.33	0.304
	YCD	STNDRD CH	0.300%	05/09/11	0.300	50,000	98	40,833.33	0.304
	YCD	STNDRD CH	0.300%	05/09/11	0.300	50,000	98	40,833.33	0.304
	YCD	STNDRD CH	0.300%	05/09/11	0.300	50,000	98	40,833.33	0.304
05/09/11 PURCHASES									
	CP	FCAR		07/27/11	0.240	25,000			
	CP	FCAR		07/27/11	0.240	50,000			
	CP	FCAR		07/27/11	0.240	50,000			
	CP	FCAR		07/27/11	0.240	50,000			
	CP	FCAR		07/27/11	0.240	50,000			
	CP	FCAR		07/27/11	0.240	50,000			
	CP	FCAR		07/27/11	0.240	50,000			
05/10/11 SALES									
	TR	BILL		06/02/11	0.005	50,000	340	164,954.86	0.355
	TR	BILL		06/02/11	0.005	50,000	340	164,954.86	0.355
	TR	BILL		06/02/11	0.005	50,000	340	164,954.86	0.355
	TR	BILL		06/02/11	0.005	50,000	340	164,954.86	0.355
	TR	BILL		06/02/11	0.005	50,000	340	164,954.86	0.355
	TR	BILL		06/02/11	0.005	50,000	340	164,954.86	0.355

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
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05/10/11 REDEMPTIONS

CP		BNP FIN	05/10/11	0.120	50,000	12	2,000.00	0.122
CP		BNP FIN	05/10/11	0.120	50,000	12	2,000.00	0.122
CP		BARTON	05/10/11	0.170	45,000	26	5,525.00	0.172
CP		BARTON	05/10/11	0.170	50,000	26	6,138.89	0.172

05/10/11 NO PURCHASES

05/11/11 SALES

TR		BILL	06/02/11	0.010	50,000	341	164,809.02	0.354
TR		BILL	06/02/11	0.010	50,000	341	164,809.02	0.354
TR		BILL	06/02/11	0.010	50,000	341	164,809.02	0.354
TR		BILL	06/02/11	0.010	50,000	341	164,809.02	0.354

05/11/11 REDEMPTIONS

CD		KEYBANK	0.170%	05/11/11	0.170	50,000	14	3,305.56	0.172
CP		BNP FIN		05/11/11	0.120	50,000	13	2,166.67	0.122
CP		BNP FIN		05/11/11	0.120	50,000	13	2,166.67	0.122

05/11/11 NO PURCHASES

05/12/11 NO REDEMPTIONS

05/12/11 NO PURCHASES

05/13/11 REDEMPTIONS

CP		BNP FIN		05/13/11	0.120	50,000	15	2,500.00	0.122
CP		BNP FIN		05/13/11	0.120	50,000	15	2,500.00	0.122
CP		SOC GEN		05/13/11	0.120	25,000	17	1,416.67	0.122
CP		SOC GEN		05/13/11	0.120	50,000	17	2,833.33	0.122
CP		SOC GEN		05/13/11	0.120	50,000	17	2,833.33	0.122
CP		SOC GEN		05/13/11	0.120	50,000	17	2,833.33	0.122
CP		SOC GEN		05/13/11	0.120	50,000	17	2,833.33	0.122

05/13/11 NO PURCHASES

05/16/11 REDEMPTIONS

DN		IBRD		05/16/11	0.570	40,000	341	215,966.67	0.581
DN		IBRD		05/16/11	0.570	50,000	341	269,958.33	0.581

05/16/11 NO PURCHASES

05/17/11 REDEMPTIONS

CP		BNP FIN		05/17/11	0.130	50,000	21	3,791.67	0.132
CP		BNP FIN		05/17/11	0.130	50,000	21	3,791.67	0.132
CP		BNP FIN		05/17/11	0.130	50,000	21	3,791.67	0.132

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
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05/17/11 REDEMPTIONS (Continued)

CP		BNP FIN	05/17/11	0.130	50,000	21	3,791.67	0.132	
CP		BOFA	05/17/11	0.250	50,000	60	20,833.33	0.254	
YCD		TOKYO-MIT	0.230%	05/17/11	0.230	50,000	28	8,944.44	0.233
YCD		TOKYO-MIT	0.230%	05/17/11	0.230	50,000	28	8,944.44	0.233
YCD		TOKYO-MIT	0.230%	05/17/11	0.230	50,000	28	8,944.44	0.233

05/17/11 NO PURCHASES

05/18/11 NO REDEMPTIONS

05/18/11 NO PURCHASES

05/19/11 NO REDEMPTIONS

05/19/11 PURCHASES

CP		SOC GEN	07/01/11	0.175	50,000			
CP		SOC GEN	07/01/11	0.175	50,000			
CP		SOC GEN	07/01/11	0.175	50,000			
CP		SOC GEN	07/01/11	0.175	50,000			
CP		SOC GEN	07/01/11	0.175	50,000			
CP		SOC GEN	07/01/11	0.175	50,000			
CP		SOC GEN	07/01/11	0.175	50,000			
CP		SOC GEN	07/01/11	0.175	50,000			
CP		SOC GEN	07/01/11	0.175	50,000			
YCD		TOKYO-MIT	0.200%	07/01/11	0.200	50,000		
YCD		TOKYO-MIT	0.200%	07/01/11	0.200	50,000		
YCD		LLOYDS	0.250%	07/13/11	0.190	50,000		
YCD		LLOYDS	0.250%	07/13/11	0.190	50,000		
YCD		LLOYDS	0.250%	07/13/11	0.190	50,000		
YCD		LLOYDS	0.250%	07/13/11	0.190	50,000		
YCD		LLOYDS	0.250%	07/13/11	0.190	50,000		
YCD		LLOYDS	0.250%	07/13/11	0.190	50,000		
YCD		LLOYDS	0.250%	07/13/11	0.190	50,000		
YCD		LLOYDS	0.250%	07/13/11	0.190	50,000		

05/20/11 NO REDEMPTIONS

05/20/11 PURCHASES

CP		GE CO	07/01/11	0.130	50,000			
CP		GE CO	07/01/11	0.130	50,000			
CP		GE CO	07/01/11	0.130	50,000			
CP		GE CO	07/01/11	0.130	50,000			
CP		GE CO	07/01/11	0.130	50,000			
CP		GE CO	07/01/11	0.130	50,000			

05/23/11 REDEMPTIONS

YCD		SCOTIA	0.130%	05/23/11	0.130	10,000	27	975.00	0.132
YCD		SCOTIA	0.130%	05/23/11	0.130	50,000	27	4,875.00	0.132

ACCOUNT

DATE	TYPE	a/ DESCRIPTION	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
05/23/11 REDEMPTIONS (Continued)								
	YCD	SCOTIA	05/23/11	0.130	50,000	27	4,875.00	0.132
	YCD	SCOTIA	05/23/11	0.130	50,000	27	4,875.00	0.132
	YCD	SUMITOMO	05/23/11	0.245	25,000	35	5,954.83	0.248
	YCD	SUMITOMO	05/23/11	0.245	50,000	35	11,909.67	0.248
	YCD	SUMITOMO	05/23/11	0.245	50,000	35	11,909.67	0.248

05/23/11 PURCHASES

CP	GECC		07/01/11	0.120	50,000			
CP	GECC		07/01/11	0.120	50,000			
CP	WINDMILL		07/01/11	0.140	50,000			
CP	WINDMILL		07/01/11	0.140	50,000			
CP	WINDMILL		07/15/11	0.160	50,000			
CP	WINDMILL		07/15/11	0.160	50,000			
CP	WINDMILL		07/15/11	0.160	50,000			
CP	CITIFUND		07/27/11	0.160	50,000			
YCD	SCOTIA	0.130%	07/01/11	0.130	50,000			
YCD	SCOTIA	0.130%	07/01/11	0.130	50,000			
YCD	SCOTIA	0.130%	07/01/11	0.130	50,000			
YCD	SCOTIA	0.130%	07/01/11	0.130	50,000			
YCD	SUMITOMO	0.240%	07/27/11	0.240	50,000			
YCD	SUMITOMO	0.240%	07/27/11	0.240	50,000			

05/24/11 NO REDEMPTIONS

05/24/11 PURCHASES

CP	BOFA		06/27/11	0.100	50,000			
CP	BOFA		06/27/11	0.100	50,000			
CP	BOFA		06/27/11	0.100	50,000			
CP	BNP FIN		07/01/11	0.140	50,000			
CP	BNP FIN		07/01/11	0.140	50,000			
CP	BNP FIN		07/01/11	0.140	50,000			
CP	BNP FIN		07/01/11	0.140	50,000			
CP	BARTON		07/06/11	0.150	50,000			
YCD	MONTREAL	0.120%	06/28/11	0.120	50,000			
YCD	MONTREAL	0.120%	06/28/11	0.120	50,000			
YCD	MONTREAL	0.120%	07/01/11	0.120	50,000			
YCD	MONTREAL	0.120%	07/01/11	0.120	50,000			
YCD	SE BANKEN	0.120%	07/01/11	0.120	50,000			
YCD	SE BANKEN	0.120%	07/01/11	0.120	50,000			
YCD	CIBC	0.140%	07/27/11	0.140	50,000			
YCD	CIBC	0.140%	07/27/11	0.140	50,000			
YCD	BNP	0.170%	07/27/11	0.170	50,000			
YCD	BNP	0.170%	07/27/11	0.170	50,000			
YCD	LLOYDS	0.180%	07/27/11	0.180	50,000			
YCD	LLOYDS	0.180%	07/27/11	0.180	50,000			
YCD	TORONTO	0.170%	08/22/11	0.170	50,000			
YCD	TORONTO	0.170%	08/22/11	0.170	50,000			

STATE TREASURER AND LOCAL
 AGENCY INVESTMENT FUND
 May 2011
 ATTACHMENT XVII

ACCOUNT

DATE	TYPE	a/ DESCRIPTION	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD	
05/25/11 REDEMPTIONS									
CP		BOFA	05/25/11	0.140	50,000	28	5,444.44	0.142	
CP		BOFA	05/25/11	0.140	50,000	28	5,444.44	0.142	
CP		SOC GEN	05/25/11	0.170	50,000	34	8,027.78	0.172	
CP		SOC GEN	05/25/11	0.170	50,000	34	8,027.78	0.172	
CP		SOC GEN	05/25/11	0.170	50,000	34	8,027.78	0.172	
CP		SOC GEN	05/25/11	0.170	50,000	34	8,027.78	0.172	
CP		SOC GEN	05/25/11	0.170	50,000	34	8,027.78	0.172	
CP		GE CO	05/25/11	0.140	50,000	35	6,805.56	0.142	
CP		GE CO	05/25/11	0.140	50,000	35	6,805.56	0.142	
CP		GE CO	05/25/11	0.140	50,000	35	6,805.56	0.142	
CP		GE CO	05/25/11	0.140	50,000	35	6,805.56	0.142	
CP		BOFA	05/25/11	0.170	50,000	35	8,263.89	0.172	
CP		BOFA	05/25/11	0.170	50,000	35	8,263.89	0.172	
CP		GE CO	05/25/11	0.140	50,000	40	7,777.78	0.142	
CP		GE CO	05/25/11	0.140	50,000	40	7,777.78	0.142	
CP		GE CO	05/25/11	0.140	50,000	40	7,777.78	0.142	
CP		GE CO	05/25/11	0.140	50,000	40	7,777.78	0.142	
CP		BOFA	05/25/11	0.210	50,000	49	14,291.67	0.213	
CP		GECC	05/25/11	0.270	50,000	160	60,000.00	0.274	
CP		GECC	05/25/11	0.270	50,000	160	60,000.00	0.274	
CP		GECC	05/25/11	0.270	50,000	160	60,000.00	0.274	
CP		GECC	05/25/11	0.270	50,000	160	60,000.00	0.274	
CP		GECC	05/25/11	0.270	50,000	160	60,000.00	0.274	
CP		GECC	05/25/11	0.270	50,000	160	60,000.00	0.274	
CP		GECC	05/25/11	0.270	50,000	160	60,000.00	0.274	
CP		GECC	05/25/11	0.270	50,000	160	60,000.00	0.274	
CP		GECC	05/25/11	0.270	50,000	160	60,000.00	0.274	
YCD		TOKYO-MIT	0.200%	05/25/11	0.200	50,000	27	7,500.00	0.203
YCD		TOKYO-MIT	0.200%	05/25/11	0.200	50,000	27	7,500.00	0.203
YCD		TOKYO-MIT	0.200%	05/25/11	0.200	50,000	27	7,500.00	0.203
YCD		TOKYO-MIT	0.200%	05/25/11	0.200	50,000	27	7,500.00	0.203
YCD		TOKYO-MIT	0.230%	05/25/11	0.230	50,000	35	11,180.56	0.233
YCD		TOKYO-MIT	0.230%	05/25/11	0.230	50,000	35	11,180.56	0.233
YCD		SUMITOMO	0.240%	05/25/11	0.245	50,000	36	12,249.94	0.248
YCD		SUMITOMO	0.240%	05/25/11	0.245	50,000	36	12,249.94	0.248
YCD		SUMITOMO	0.240%	05/25/11	0.245	50,000	36	12,249.94	0.248
YCD		SUMITOMO	0.240%	05/25/11	0.245	50,000	36	12,249.94	0.248
YCD		STNDRD CH	0.210%	05/25/11	0.210	50,000	44	12,833.33	0.213
YCD		STNDRD CH	0.210%	05/25/11	0.210	50,000	44	12,833.33	0.213
YCD		BNP	0.280%	05/25/11	0.280	50,000	62	24,111.11	0.284
YCD		BNP	0.280%	05/25/11	0.280	50,000	62	24,111.11	0.284
YCD		BNP	0.280%	05/25/11	0.280	50,000	62	24,111.11	0.284
YCD		BNP	0.280%	05/25/11	0.280	50,000	62	24,111.11	0.284
YCD		SE BANKEN	0.300%	05/25/11	0.300	50,000	62	25,833.33	0.304
YCD		SE BANKEN	0.300%	05/25/11	0.300	50,000	62	25,833.33	0.304
YCD		TOKYO-MIT	0.310%	05/25/11	0.310	50,000	114	49,083.33	0.314
YCD		TOKYO-MIT	0.310%	05/25/11	0.310	50,000	114	49,083.33	0.314
YCD		TOKYO-MIT	0.310%	05/25/11	0.310	50,000	114	49,083.33	0.314

ACCOUNT

DATE	TYPE	a/ DESCRIPTION	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
05/25/11 PURCHASES								
	CP	BARTON	06/06/11	0.120	45,000			
	CP	GE CO	07/01/11	0.130	5,000			
	CP	GE CO	07/01/11	0.130	50,000			
	TR	BILL	05/03/12	0.163	50,000			
	TR	BILL	05/03/12	0.163	50,000			
	TR	BILL	05/03/12	0.163	50,000			
	TR	BILL	05/03/12	0.163	50,000			
	YCD	BNP	0.190%	08/01/11	0.190	50,000		
	YCD	BNP	0.190%	08/01/11	0.190	50,000		
05/26/11 REDEMPTIONS								
	CP	BNP	05/26/11	0.130	50,000	22	3,972.22	0.132
	CP	BNP	05/26/11	0.130	50,000	22	3,972.22	0.132
	CP	BNP	05/26/11	0.130	50,000	22	3,972.22	0.132
	CP	BNP	05/26/11	0.130	50,000	22	3,972.22	0.132
	CP	BNP	05/26/11	0.130	50,000	22	3,972.22	0.132
	CP	SOC GEN	05/26/11	0.170	50,000	35	8,263.89	0.172
	CP	SOC GEN	05/26/11	0.170	50,000	35	8,263.89	0.172
	CP	SOC GEN	05/26/11	0.170	50,000	35	8,263.89	0.172
	CP	SOC GEN	05/26/11	0.170	50,000	35	8,263.89	0.172
	CP	SOC GEN	05/26/11	0.170	50,000	35	8,263.89	0.172
	DN	FHLMC	05/26/11	0.480	50,000	357	238,000.00	0.489
	DN	FHLMC	05/26/11	0.480	50,000	357	238,000.00	0.489
	DN	FHLMC	05/26/11	0.480	50,000	357	238,000.00	0.489
	DN	FHLMC	05/26/11	0.480	50,000	357	238,000.00	0.489
05/26/11 PURCHASES								
	CP	SOC GEN	08/01/11	0.220	50,000			
	CP	SOC GEN	08/01/11	0.220	50,000			
	CP	SOC GEN	08/01/11	0.220	50,000			
	CP	SOC GEN	08/01/11	0.220	50,000			
	CP	CITIFUND	09/01/11	0.200	50,000			
	CP	CITIFUND	09/01/11	0.200	50,000			
	TR	BILL	05/03/12	0.158	50,000			
	TR	BILL	05/03/12	0.158	50,000			
	TR	BILL	05/03/12	0.158	50,000			
	TR	BILL	05/03/12	0.158	50,000			
	TR	BILL	05/03/12	0.158	50,000			
	TR	BILL	05/03/12	0.158	50,000			
	TR	BILL	05/03/12	0.158	50,000			
	TR	BILL	05/03/12	0.158	50,000			
	YCD	TOKYO-MIT	0.170%	06/28/11	0.170	50,000		
	YCD	TOKYO-MIT	0.170%	06/28/11	0.170	50,000		
	YCD	TOKYO-MIT	0.170%	06/28/11	0.170	50,000		
	YCD	TOKYO-MIT	0.170%	06/28/11	0.170	50,000		
	YCD	SUMITOMO	0.180%	06/28/11	0.180	50,000		
	YCD	SUMITOMO	0.180%	06/28/11	0.180	50,000		
	YCD	SUMITOMO	0.180%	06/28/11	0.180	50,000		

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
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05/26/11 PURCHASES (Continued)

YCD		SUMITOMO	0.180%	06/28/11	0.180	50,000		
YCD		NORINCHUK	0.220%	06/28/11	0.225	50,000		
YCD		NORINCHUK	0.220%	06/28/11	0.225	50,000		
YCD		SVENSKA	0.180%	09/01/11	0.180	50,000		
YCD		SVENSKA	0.180%	09/01/11	0.180	50,000		
YCD		SVENSKA	0.180%	09/01/11	0.180	50,000		
YCD		SVENSKA	0.180%	09/01/11	0.180	50,000		
YCD		SCOTIA	0.190%	09/01/11	0.190	50,000		
YCD		SCOTIA	0.190%	09/01/11	0.190	50,000		
YCD		SCOTIA	0.190%	09/01/11	0.190	50,000		
YCD		SCOTIA	0.190%	09/01/11	0.190	50,000		

05/27/11 NO REDEMPTIONS

05/27/11 PURCHASES

CP		GE CO		06/28/11	0.110	50,000		
CP		GE CO		06/28/11	0.110	50,000		
CP		GE CO		06/28/11	0.110	50,000		
CP		GE CO		06/28/11	0.110	50,000		
CP		BNP FIN		06/28/11	0.130	50,000		
CP		BNP FIN		06/28/11	0.130	50,000		
CP		BNP FIN		06/28/11	0.130	50,000		
CP		BNP FIN		06/28/11	0.130	50,000		
TR		BILL		05/03/12	0.153	50,000		
TR		BILL		05/03/12	0.153	50,000		
TR		BILL		05/03/12	0.153	50,000		
TR		BILL		05/03/12	0.153	50,000		
TR		BILL		05/03/12	0.155	50,000		
TR		BILL		05/03/12	0.155	50,000		
TR		BILL		05/03/12	0.155	50,000		
TR		BILL		05/03/12	0.155	50,000		
TR		BILL		05/03/12	0.155	50,000		
TR		BILL		05/03/12	0.155	50,000		
TR		BILL		05/03/12	0.155	50,000		
TR		BILL		05/03/12	0.155	50,000		
TR		BILL		05/03/12	0.155	50,000		
TR		BILL		05/03/12	0.155	50,000		
TR		BILL		05/03/12	0.155	50,000		
TR		BILL		05/03/12	0.155	50,000		
TR		BILL		05/03/12	0.155	50,000		
YCD		TOKYO-MIT	0.170%	06/27/11	0.170	50,000		
YCD		TOKYO-MIT	0.170%	06/27/11	0.170	50,000		
YCD		TOKYO-MIT	0.170%	06/27/11	0.170	50,000		
YCD		TOKYO-MIT	0.170%	06/27/11	0.170	50,000		

05/31/11 REDEMPTIONS

CP		GECC		05/31/11	0.130	50,000	33	5,958.33	0.132
CP		GECC		05/31/11	0.130	50,000	33	5,958.33	0.132
CP		GECC		05/31/11	0.130	50,000	33	5,958.33	0.132

STATE TREASURER AND LOCAL
 AGENCY INVESTMENT FUND
 May 2011
 ATTACHMENT XVII

ACCOUNT

DATE	TYPE	a/ DESCRIPTION	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD	
05/31/11 REDEMPTIONS (Continued)									
	CP	GECC	05/31/11	0.130	50,000	33	5,958.33	0.132	
	CP	GECC	05/31/11	0.130	50,000	33	5,958.33	0.132	
	CP	GECC	05/31/11	0.130	50,000	33	5,958.33	0.132	
	CP	GECC	05/31/11	0.130	50,000	33	5,958.33	0.132	
	CP	GECC	05/31/11	0.130	50,000	33	5,958.33	0.132	
	CP	BOFA	05/31/11	0.140	50,000	34	6,611.11	0.142	
	CP	BOFA	05/31/11	0.140	50,000	34	6,611.11	0.142	
	CP	BOFA	05/31/11	0.140	50,000	34	6,611.11	0.142	
	CP	BARTON	05/31/11	0.150	45,000	35	6,562.50	0.152	
	TR	NOTE	0.875%	05/31/11	1.233	50,000	711	1,196,038.25	1.233
	TR	NOTE	0.875%	05/31/11	1.233	50,000	711	1,196,038.25	1.233
	TR	NOTE	0.875%	05/31/11	1.258	50,000	711	1,219,475.75	1.261
	TR	NOTE	0.875%	05/31/11	1.258	50,000	711	1,219,475.75	1.261

05/31/11 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>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>ALHAMBRA</u>				
Omni Bank, NA	03/03/11	0.190	2,000,000.00	06/02/11
Omni Bank, NA	12/10/10	0.240	1,000,000.00	06/10/11
Omni Bank, NA	03/18/11	0.150	2,000,000.00	06/17/11
Omni Bank, NA	04/06/11	0.100	2,000,000.00	07/06/11
Omni Bank, NA	01/13/11	0.230	3,000,000.00	07/14/11
Omni Bank, NA	04/21/11	0.120	2,000,000.00	07/21/11
Omni Bank, NA	01/27/11	0.230	2,000,000.00	07/28/11
Omni Bank, NA	05/05/11	0.080	2,000,000.00	08/04/11
Omni Bank, NA	05/13/11	0.080	2,000,000.00	08/12/11
Omni Bank, NA	02/18/11	0.210	2,000,000.00	08/19/11
<u>ARCADIA</u>				
American Plus Bank, NA	05/19/11	0.090	240,000.00	08/18/11
<u>CAMARILLO</u>				
First California Bank	03/17/11	0.160	50,000,000.00	06/16/11
First California Bank	04/08/11	0.120	25,000,000.00	07/08/11
First California Bank	04/08/11	0.120	25,000,000.00	07/08/11
<u>CHICO</u>				
Tri Counties Bank	03/16/11	0.140	5,000,000.00	06/15/11
<u>CHULA VISTA</u>				
Pacific Trust Bank, FSB	05/05/11	0.090	20,000,000.00	08/04/11
<u>DIAMOND BAR</u>				
Prospectors Federal Credit Union	03/17/11	0.190	4,000,000.00	09/15/11
<u>ENCINO</u>				
California United Bank	04/06/11	0.100	10,000,000.00	07/06/11
<u>FAIRFIELD</u>				
Westamerica Bank	04/06/11	0.090	80,000,000.00	07/06/11
Westamerica Bank	04/14/11	0.100	65,000,000.00	07/14/11
Westamerica Bank	04/22/11	0.110	25,000,000.00	07/22/11
Westamerica Bank	04/29/11	0.110	30,000,000.00	07/29/11
Westamerica Bank	03/04/11	0.200	25,000,000.00	09/02/11

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>FAIRFIELD (Continued)</u>				
Westamerica Bank	05/11/11	0.110	75,000,000.00	11/09/11
<u>FOLSOM</u>				
Folsom Lake Bank	04/13/11	0.110	1,500,000.00	07/13/11
Folsom Lake Bank	05/06/11	0.100	3,500,000.00	08/05/11
<u>FRESNO</u>				
Central Valley Community Bank	03/02/11	0.200	5,000,000.00	06/01/11
Central Valley Community Bank	03/17/11	0.160	5,000,000.00	06/16/11
<u>FULLERTON</u>				
Fullerton Community Bank, FSB	03/10/11	0.170	15,500,000.00	06/09/11
Fullerton Community Bank, FSB	03/18/11	0.150	16,500,000.00	06/17/11
Fullerton Community Bank, FSB	03/18/11	0.150	5,000,000.00	06/30/11
Fullerton Community Bank, FSB	04/07/11	0.130	5,500,000.00	07/07/11
<u>IRVINE</u>				
CommerceWest Bank, NA	03/18/11	0.150	5,000,000.00	06/17/11
CommerceWest Bank, NA	04/07/11	0.130	5,000,000.00	07/07/11
CommerceWest Bank, NA	05/06/11	0.090	2,500,000.00	08/05/11
CommerceWest Bank, NA	05/13/11	0.080	2,500,000.00	08/12/11
<u>LAFAYETTE</u>				
California Bank of Commerce	12/17/10	0.240	10,000,000.00	06/17/11
California Bank of Commerce	04/14/11	0.110	5,000,000.00	07/14/11
<u>LODI</u>				
Farmers & Merchants Bk Cen CA	12/01/10	0.260	35,000,000.00	06/01/11
Farmers & Merchants Bk Cen CA	01/21/11	0.240	35,000,000.00	07/22/11
Farmers & Merchants Bk Cen CA	03/16/11	0.180	20,000,000.00	09/14/11
Farmers & Merchants Bk Cen CA	04/28/11	0.170	35,000,000.00	10/27/11
<u>LOS ANGELES</u>				
1st Century Bank, NA	04/20/11	0.130	6,000,000.00	07/20/11
1st Century Bank, NA	04/22/11	0.120	12,000,000.00	07/22/11
1st Century Bank, NA	05/06/11	0.090	16,000,000.00	08/05/11
Broadway Federal Bank, FSB	04/29/11	0.110	2,000,000.00	06/03/11

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>LOS ANGELES (Continued)</u>				
Broadway Federal Bank, FSB	05/06/11	0.090	8,500,000.00	06/10/11
Broadway Federal Bank, FSB	05/11/11	0.090	3,000,000.00	06/15/11
Center Bank	03/09/11	0.160	25,000,000.00	06/08/11
Center Bank	03/18/11	0.140	35,000,000.00	06/17/11
Center Bank	04/08/11	0.190	55,000,000.00	10/07/11
City National Bank	03/11/11	0.160	50,000,000.00	06/10/11
City National Bank	05/18/11	0.090	50,000,000.00	08/17/11
Commonwealth Business Bank	03/16/11	0.130	5,000,000.00	06/15/11
Commonwealth Business Bank	04/29/11	0.090	3,000,000.00	06/17/11
Commonwealth Business Bank	04/07/11	0.120	6,000,000.00	07/07/11
Commonwealth Business Bank	05/06/11	0.080	4,000,000.00	08/05/11
Commonwealth Business Bank	03/25/11	0.210	5,000,000.00	09/23/11
Commonwealth Business Bank	05/19/11	0.110	5,000,000.00	10/21/11
Commonwealth Business Bank	05/18/11	0.130	5,000,000.00	11/16/11
Eastern International Bank	01/26/11	0.210	1,900,000.00	07/27/11
HSBC Bank USA, NA	05/18/11	0.090	25,000,000.00	08/17/11
Manufacturers Bank	03/17/11	0.160	50,000,000.00	06/16/11
Manufacturers Bank	04/15/11	0.110	100,000,000.00	07/15/11
Manufacturers Bank	04/22/11	0.120	50,000,000.00	07/22/11
Mission Valley Bank	04/20/11	0.160	7,000,000.00	10/19/11
Nara Bank	03/02/11	0.200	60,000,000.00	06/01/11
Nara Bank	03/04/11	0.190	20,000,000.00	06/03/11
Nara Bank	03/18/11	0.150	40,000,000.00	06/17/11
Nara Bank	04/07/11	0.130	35,000,000.00	07/07/11
Nara Bank	04/13/11	0.100	45,000,000.00	07/13/11
OneUnited Bank	04/27/11	0.110	7,000,000.00	06/01/11
OneUnited Bank	05/06/11	0.090	5,000,000.00	06/10/11
Pacific City Bank	04/29/11	0.110	4,500,000.00	06/03/11
State Bank of India (California)	03/02/11	0.190	3,000,000.00	06/01/11
State Bank of India (California)	03/09/11	0.170	18,000,000.00	06/08/11
State Bank of India (California)	03/16/11	0.140	5,000,000.00	06/15/11
State Bank of India (California)	04/08/11	0.120	3,000,000.00	07/08/11
State Bank of India (California)	04/13/11	0.100	5,000,000.00	07/13/11
State Bank of India (California)	04/21/11	0.120	3,000,000.00	07/21/11
State Bank of India (California)	05/13/11	0.080	2,000,000.00	08/12/11
State Bank of India (California)	05/18/11	0.090	5,000,000.00	08/17/11
State Bank of India (California)	05/26/11	0.120	10,000,000.00	08/25/11
Wilshire State Bank	03/10/11	0.180	36,000,000.00	06/09/11
Wilshire State Bank	05/19/11	0.080	78,000,000.00	06/23/11
Wilshire State Bank	04/06/11	0.110	39,000,000.00	07/06/11
Wilshire State Bank	04/14/11	0.120	30,000,000.00	07/14/11
Wilshire State Bank	05/05/11	0.090	8,000,000.00	08/04/11

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>MONTEREY</u>				
1st Capital Bank	03/17/11	0.170	5,000,000.00	09/15/11
1st Capital Bank	04/28/11	0.150	1,000,000.00	10/27/11
<u>NEWPORT BEACH</u>				
Commerce National Bank	03/11/11	0.170	16,000,000.00	06/10/11
Commerce National Bank	03/18/11	0.160	4,000,000.00	06/17/11
Commerce National Bank	04/08/11	0.130	2,500,000.00	07/08/11
<u>NORTH HIGHLANDS</u>				
SAFE Credit Union	05/06/11	0.110	5,000,000.00	08/05/11
<u>OAKDALE</u>				
Oak Valley Community Bank	03/10/11	0.160	3,500,000.00	06/09/11
<u>OAKLAND</u>				
Metropolitan Bank	03/03/11	0.200	1,000,000.00	06/02/11
Metropolitan Bank	03/17/11	0.160	4,500,000.00	06/16/11
Metropolitan Bank	04/08/11	0.120	1,500,000.00	07/08/11
Metropolitan Bank	05/06/11	0.090	2,000,000.00	08/05/11
<u>ONTARIO</u>				
Citizens Business Bank	03/04/11	0.190	25,000,000.00	06/03/11
Citizens Business Bank	04/08/11	0.120	50,000,000.00	07/08/11
Citizens Business Bank	04/29/11	0.120	30,000,000.00	07/29/11
Citizens Business Bank	05/05/11	0.080	30,000,000.00	08/04/11
Citizens Business Bank	05/11/11	0.070	50,000,000.00	08/10/11
Citizens Business Bank	04/08/11	0.140	25,000,000.00	08/11/11
Citizens Business Bank	05/19/11	0.100	30,000,000.00	08/18/11
<u>PALOS VERDES ESTATES</u>				
Malaga Bank, FSB	04/07/11	0.100	5,000,000.00	07/07/11
Malaga Bank, FSB	01/28/11	0.210	8,000,000.00	07/29/11
Malaga Bank, FSB	02/04/11	0.200	9,000,000.00	08/05/11
Malaga Bank, FSB	02/11/11	0.200	10,000,000.00	08/12/11
Malaga Bank, FSB	03/04/11	0.180	4,000,000.00	09/02/11
Malaga Bank, FSB	03/09/11	0.180	12,000,000.00	09/07/11

TIME DEPOSITS

<u>PASADENA</u>	<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
	Community Bank	03/16/11	0.140	30,000,000.00	06/15/11
	Community Bank	04/13/11	0.100	35,000,000.00	07/13/11
	Community Bank	05/11/11	0.070	30,000,000.00	08/10/11
	Community Bank	05/27/11	0.110	25,000,000.00	08/26/11
	East West Bank	01/13/11	0.230	50,000,000.00	07/14/11
	East West Bank	04/14/11	0.110	25,000,000.00	07/14/11
	East West Bank	04/14/11	0.110	50,000,000.00	07/14/11
	East West Bank	04/27/11	0.120	50,000,000.00	07/27/11
	East West Bank	01/28/11	0.230	50,000,000.00	07/29/11
 <u>PLACERVILLE</u>					
	El Dorado Savings Bank	03/03/11	0.200	5,000,000.00	09/01/11
 <u>PLEASANTON</u>					
	Valley Community Bank	04/22/11	0.130	6,000,000.00	07/22/11
 <u>PORTERVILLE</u>					
	Bank of the Sierra	03/10/11	0.180	20,000,000.00	06/09/11
	Bank of the Sierra	04/08/11	0.100	5,000,000.00	06/09/11
	Bank of the Sierra	04/08/11	0.130	25,000,000.00	07/08/11
	Bank of the Sierra	04/14/11	0.120	5,000,000.00	07/14/11
	Bank of the Sierra	05/12/11	0.110	15,000,000.00	08/11/11
	Bank of the Sierra	05/13/11	0.090	5,000,000.00	08/18/11
	Bank of the Sierra	05/19/11	0.110	5,000,000.00	08/18/11
 <u>RANCHO CORDOVA</u>					
	American River Bank	03/03/11	0.210	1,000,000.00	06/02/11
	American River Bank	03/17/11	0.170	1,500,000.00	06/16/11
	American River Bank	04/06/11	0.110	7,500,000.00	07/06/11
	American River Bank	04/08/11	0.130	2,000,000.00	07/08/11
	American River Bank	04/13/11	0.110	2,500,000.00	07/13/11
	American River Bank	04/20/11	0.140	3,000,000.00	07/20/11
	American River Bank	05/06/11	0.100	2,500,000.00	08/05/11
	American River Bank	05/13/11	0.090	2,500,000.00	08/12/11
	American River Bank	05/19/11	0.110	6,500,000.00	08/18/11
 <u>REDWOOD CITY</u>					
	Provident Credit Union	03/03/11	0.200	20,000,000.00	06/02/11
	Provident Credit Union	04/21/11	0.160	20,000,000.00	10/20/11

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>RICHMOND</u>				
Mechanics Bank, The	03/02/11	0.200	10,000,000.00	06/01/11
Mechanics Bank, The	04/20/11	0.130	20,000,000.00	07/20/11
Mechanics Bank, The	04/28/11	0.120	20,000,000.00	07/28/11
Mechanics Bank, The	05/19/11	0.100	10,000,000.00	08/18/11
<u>ROCKLIN</u>				
Five Star Bank	03/17/11	0.150	10,500,000.00	06/16/11
Five Star Bank	04/06/11	0.090	14,500,000.00	07/06/11
Five Star Bank	04/20/11	0.120	2,000,000.00	07/20/11
Five Star Bank	05/06/11	0.080	3,000,000.00	08/05/11
<u>ROSEMEAD</u>				
Pacific Alliance Bank	01/12/11	0.220	4,000,000.00	07/13/11
Pacific Alliance Bank	03/11/11	0.200	1,500,000.00	09/09/11
<u>ROSEVILLE</u>				
Rabobank, NA	04/06/11	0.110	100,000,000.00	07/06/11
Rabobank, NA	04/15/11	0.120	100,000,000.00	07/15/11
<u>SACRAMENTO</u>				
Bank of Sacramento	04/06/11	0.100	6,000,000.00	07/06/11
Comerica Bank	03/03/11	0.200	75,000,000.00	06/02/11
Comerica Bank	03/16/11	0.140	25,000,000.00	06/15/11
Comerica Bank	04/13/11	0.100	50,000,000.00	07/13/11
Comerica Bank	04/20/11	0.130	75,000,000.00	07/20/11
Comerica Bank	05/11/11	0.070	50,000,000.00	08/10/11
Comerica Bank	05/18/11	0.090	25,000,000.00	08/17/11
Golden 1 Credit Union, The	05/04/11	0.100	50,000,000.00	08/03/11
Merchants National Bank of Sacramento	12/01/10	0.240	2,000,000.00	06/01/11
Merchants National Bank of Sacramento	12/08/10	0.240	2,000,000.00	06/08/11
Merchants National Bank of Sacramento	04/13/11	0.150	2,000,000.00	10/12/11
Merchants National Bank of Sacramento	05/11/11	0.110	2,000,000.00	11/09/11
River City Bank	05/27/11	0.100	20,000,000.00	08/26/11
<u>SAN DIEGO</u>				
Mission Federal Credit Union	04/20/11	0.130	10,000,000.00	07/20/11
Torrey Pines Bank	03/02/11	0.190	25,000,000.00	06/01/11
Torrey Pines Bank	04/07/11	0.120	25,000,000.00	07/07/11
Torrey Pines Bank	05/19/11	0.130	15,000,000.00	11/17/11

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>SAN FRANCISCO</u>				
Oceanic Bank	03/09/11	0.180	4,000,000.00	09/07/11
Union Bank, NA	03/10/11	0.170	150,000,000.00	06/09/11
Union Bank, NA	04/28/11	0.120	150,000,000.00	07/28/11
<u>SOUTH SAN FRANCISCO</u>				
First National Bank of Northern California	03/16/11	0.140	15,000,000.00	06/15/11
<u>SAN LUIS OBISPO</u>				
American Perspective Bank	01/14/11	0.230	10,000,000.00	07/15/11
American Perspective Bank	05/18/11	0.080	6,000,000.00	08/17/11
<u>SANTA ROSA</u>				
Summit State Bank	03/11/11	0.160	12,000,000.00	06/10/11
Summit State Bank	04/22/11	0.120	4,000,000.00	07/22/11
Summit State Bank	04/29/11	0.120	3,500,000.00	07/29/11
Summit State Bank	05/04/11	0.100	4,000,000.00	08/03/11
Summit State Bank	05/11/11	0.070	8,000,000.00	08/10/11
<u>VACAVILLE</u>				
Travis Credit Union	03/24/11	0.150	40,000,000.00	06/23/11
<u>WALNUT CREEK</u>				
Bank of the West	03/09/11	0.170	66,000,000.00	06/08/11
Bank of the West	03/18/11	0.150	100,000,000.00	06/17/11
Bank of the West	05/05/11	0.080	134,000,000.00	08/04/11
<u>WATSONVILLE</u>				
Santa Cruz County Bank	03/16/11	0.140	5,000,000.00	06/15/11
Santa Cruz County Bank	03/25/11	0.160	2,500,000.00	06/24/11
Santa Cruz County Bank	04/22/11	0.120	2,500,000.00	07/22/11
Santa Cruz County Bank	04/28/11	0.120	5,000,000.00	07/28/11
TOTAL TIME DEPOSITS MAY 2011			3,977,640,000.00	

BANK DEMAND DEPOSITS
May 2011
 (\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>	<u>BALANCES PER BANKS</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 1,712,633	\$ 4,194,575
2	1,879,509	3,266,598
3	2,667,698	3,022,072
4	2,242,469	3,376,223
5	3,533,694	3,308,757
6	1,311,486	2,735,581
7	1,311,486	2,735,581
8	1,311,486	2,735,581
9	662,674	2,415,161
10	809,097	2,477,691
11	970,582	2,259,213
12	1,258,056	2,178,004
13	1,301,429	2,142,332
14	1,301,429	2,142,332
15	1,301,429	2,142,332
16	2,150,665	1,814,029
17	2,543,693	1,629,142
18	2,852,382	1,571,541
19	2,590,661	1,711,663
20	2,762,105	2,274,412
21	2,762,105	2,274,412
22	2,762,105	2,274,412
23	2,533,167	1,864,561
24	2,503,645	1,745,611
25	2,476,146	2,054,528
26	1,904,047	2,420,975
27	1,398,525	3,057,170
28	1,398,525	3,057,170
29	1,398,525	3,057,170
30	1,398,525	3,057,170
31	964,296	2,467,294

AVERAGE DOLLAR DAYS 1,870,138 ^{al}

^{al} The prescribed bank balance for May was \$1,802,779. This consisted of \$1,663,657 in compensating balances for services, balances for uncollected funds of \$143,235 and a deduction of \$4,113 for May 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 May 18, 2011, has determined and designated the amount of money available for deposit and investment under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with law, for deposit in demand bank accounts as Compensating Balance for Services \$1,663,657,000

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

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

	From	To	Transactions	In Securities (section 16430)*	Time Deposits in Various Financial Institutions (sections 16503a and 16602)*	Estimated Total
(1)	05/16/11	05/20/11	\$ 1,183,100,000	\$ 69,285,731,000	\$ 3,939,140,000	\$ 73,224,871,000
(2)	05/23/11	05/27/11	\$ (1,237,100,000)	\$ 68,048,631,000	\$ 3,939,140,000	\$ 71,987,771,000
(3)	05/30/11	06/03/11	\$ (81,700,000)	\$ 67,966,931,000	\$ 3,939,140,000	\$ 71,906,071,000
(4)	06/06/11	06/10/11	\$ (42,000,000)	\$ 67,924,931,000	\$ 3,939,140,000	\$ 71,864,071,000
(5)	06/13/11	06/17/11	\$ 4,528,700,000	\$ 72,453,631,000	\$ 3,939,140,000	\$ 76,392,771,000

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

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

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of \$1,663,657,000.

POOLED MONEY INVESTMENT BOARD:

SIGNATURES ON FILE AT STO

 Chairperson

 Member

 Member

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 06/30/11
Attachment XVIII

Settle Date	Trade Date	Counter-party	Instrument ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
<u>NTRD - PSI NON-TRADING</u>										
07/01/11	06/28/11	TULL	0000087175	NORDEA BK FINLAND PLC NY CD	0.1400	08/29/11	100.00000	50,000,000.00	50,000,000.00	0.00
07/01/11	06/28/11	MFR	0000087178	DNB NOR BANK ASA NY CD	0.1400	09/30/11	100.00000	50,000,000.00	50,000,000.00	0.00
07/01/11	06/28/11	MFR	0000087179	DNB NOR BANK ASA NY CD	0.1400	09/30/11	100.00000	25,000,000.00	25,000,000.00	0.00
07/01/11	06/29/11	CRSU	0000087196	CREDIT SUISSE NY CD	0.1750	09/30/11	100.00000	50,000,000.00	50,000,000.00	0.00
07/01/11	06/29/11	CRSU	0000087197	CREDIT SUISSE NY CD	0.1750	09/30/11	100.00000	25,000,000.00	25,000,000.00	0.00
07/01/11	06/29/11	TULL	0000087198	SVENSKA HANDELSBANKEN AB NY CD	0.1600	08/30/11	100.000833	50,000,000.00	50,000,416.56	0.00
07/01/11	06/29/11	TULL	0000087199	SVENSKA HANDELSBANKEN AB NY CD	0.1600	08/31/11	100.000847	50,000,000.00	50,000,423.50	0.00
07/01/11	06/29/11	RWB	0000087200	FHLMC 2.00 (CALLABLE)	2.0000	06/29/16	99.75000	30,000,000.00	29,925,000.00	3,333.33
07/01/11	06/29/11	MFR	0000087206	SOCIETE GENERALE NY CD	0.2100	09/01/11	100.001722	50,000,000.00	50,000,860.81	0.00
07/01/11	06/29/11	MFR	0000087207	SOCIETE GENERALE NY CD	0.2100	09/01/11	100.001722	25,000,000.00	25,000,430.41	0.00
07/01/11	06/29/11	GPS	0000087209	FHLMC 2.00 (CALLABLE)	2.0000	06/29/16	99.57500	30,000,000.00	29,872,500.00	3,333.33
07/01/11	06/29/11	TULL	0000087210	NORDEA BK FINLAND PLC NY CD	0.1500	08/30/11	100.00000	50,000,000.00	50,000,000.00	0.00
07/01/11	06/29/11	RABO	0000087211	RABOBANK NEDERLAND NV NY CD	0.1500	09/29/11	100.00000	50,000,000.00	50,000,000.00	0.00
07/01/11	06/29/11	RABO	0000087212	RABOBANK NEDERLAND NV NY CD	0.1500	09/30/11	100.00000	50,000,000.00	50,000,000.00	0.00
07/01/11	06/29/11	RABO	0000087213	RABOBANK NEDERLAND NV NY CD	0.1500	09/30/11	100.00000	50,000,000.00	50,000,000.00	0.00
07/01/11	06/30/11	INGF	0000087229	BK OF NOVA SCOTIA HOUSTON CD	0.2500	09/26/11	100.014471	50,000,000.00	50,007,235.36	24,652.78
07/01/11	06/30/11	INGF	0000087230	CR AGRICOLE CO & INV BK NY CD	0.2750	08/22/11	100.010814	50,000,000.00	50,005,407.16	27,500.00
07/01/11	06/30/11	MLPF	0000087231	BK OF AMERICA NA BK NOTE	0.1700	09/15/11	100.00000	50,000,000.00	50,000,000.00	0.00
07/01/11	06/30/11	MLPF	0000087232	BK OF AMERICA NA BK NOTE	0.1700	09/15/11	100.00000	50,000,000.00	50,000,000.00	0.00
07/01/11	06/30/11	LOOP	0000087233	THUNDER BAY FUNDING LLC CP	0.1200	08/01/11	0.12000	25,000,000.00	24,997,416.67	0.00
07/01/11	06/30/11	LOOP	0000087234	THUNDER BAY FUNDING LLC CP	0.1200	08/01/11	0.12000	25,008,000.00	25,005,415.84	0.00
07/01/11	06/30/11	TULL	0000087235	SVENSKA HANDELSBANKEN AB NY CD	0.1550	08/30/11	100.000833	50,000,000.00	50,000,416.56	0.00
07/01/11	06/30/11	TULL	0000087236	SVENSKA HANDELSBANKEN AB NY CD	0.1550	08/30/11	100.000833	25,000,000.00	25,000,208.28	0.00
07/01/11	06/30/11	MFR	0000087237	NORDEA BK FINLAND PLC NY CD	0.1500	08/31/11	100.001694	50,000,000.00	50,000,847.02	0.00
07/05/11	06/24/11	CITGM	0000087146	FNMA 2.20 (CALLABLE)	2.2000	07/05/16	100.00000	31,275,000.00	31,275,000.00	0.00
07/05/11	06/29/11	JPM	0000087201	FNMA 2.25 (CALLABLE)	2.2500	07/05/16	99.90000	36,000,000.00	35,964,000.00	0.00
07/13/11	06/28/11	MFR	0000087180	FHLB 4.75 (CALLABLE)	4.7500	07/13/16	100.00000	50,000,000.00	50,000,000.00	0.00
07/13/11	06/29/11	MORCO	0000087214	FHLMC 1.89 (CALLABLE)	1.8900	07/13/16	99.27600	50,000,000.00	49,638,000.00	0.00
07/18/11	06/28/11	MS	0000087181	FHLMC 2.125 (CALLABLE)	2.1250	07/18/16	99.85000	25,000,000.00	24,962,500.00	0.00
07/18/11	06/28/11	CITGM	0000087182	FNMA 2.10 (CALLABLE)	2.1000	07/18/16	99.75000	50,000,000.00	49,875,000.00	0.00
07/19/11	06/29/11	BNPPSC	0000087205	FHLB 5.00 (CALLABLE)	5.0000	07/19/16	100.00000	50,000,000.00	50,000,000.00	0.00
07/19/11	06/29/11	ALA	0000087216	FHLB 5.125 (CALLABLE)	5.1250	07/19/16	100.00000	25,000,000.00	25,000,000.00	0.00
07/19/11	06/30/11	JEFF	0000087238	FHLB 5.75 (CALLABLE)	5.7500	07/19/16	100.00000	50,000,000.00	50,000,000.00	0.00
07/20/11	06/28/11	MIZO	0000087183	FHLB 5.25 (CALLABLE)	5.2500	07/20/16	100.00000	50,000,000.00	50,000,000.00	0.00
07/20/11	06/29/11	DBAG	0000087204	FHLB 5.125 (CALLABLE)	5.1250	07/20/16	100.00000	50,000,000.00	50,000,000.00	0.00
07/20/11	06/29/11	RBCDR	0000087215	FHLB 2.25 (CALLABLE)	2.2500	07/20/16	99.97000	25,000,000.00	24,992,500.00	0.00
07/22/11	06/29/11	LOOP	0000087202	FHLB 2.30 (CALLABLE)	2.3000	07/22/16	99.90000	26,355,000.00	26,328,645.00	0.00
								1,528,638,000.00	1,527,852,223.17	58,819.44