



COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR



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MARK J. SALADINO
TREASURER AND TAX COLLECTOR

August 1, 2012

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

FROM: Mark J. Saladino
Treasurer and Tax Collector 

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

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

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

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

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

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 2012

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

GENERAL PORTFOLIO SCHEDULES

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

ATTACHMENTS

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JUNE 2012

ATTACHMENTS

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JUNE 2012

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

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

XVI. Composition of PSI Portfolio by Maturity Chart

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

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

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

XVIII. Pending Transactions Report

Detail report of transactions with future settlement dates.

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF JUNE 30, 2012

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 05/31/12		
At Cost	\$ 20,973,373,667	\$ 103,132,771
At Market	\$ 21,037,660,982	\$ 103,126,052
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	18.81%	0.00%
United States Government and Agency Obligations	43.82%	30.75%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	34.28%	0.00%
Municipal Obligations	0.08%	4.91%
Corporate and Deposit Notes	3.01%	3.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	61.34%
1-60 days	45.99%	0.00%
61 days-1 year	13.83%	62.73%
Over 1 year	40.18%	37.27%
Weighted Average Days to Maturity	617	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF JUNE 30, 2012

SCHEDULE A1

The following is a summary of the credit quality distribution and concentration of credit risk by investment type as a percentage of each portfolio's cost at June 30, 2012:

<u>PSI</u>	<u>S&P</u>	<u>Moody's</u>	<u>% of Portfolio</u>
Commercial Paper	A-1	P-1	23.66%
	A-1	P-2	10.62%
Corporate and Deposit Notes	A-1	P-1	2.04%
	AA-	A1	0.97%
Los Angeles County Securities	AA-	A1	0.08%
Negotiable Certificates of Deposit	A-1	P-1	16.54%
	AA-	Aa3	0.72%
	A-1	P-2	1.55%
U.S. Agency Securities	AA+	Aaa	40.61%
U.S. Treasury Securities:			
U.S. Treasury Notes	AA+	Aaa	0.83%
U.S. Treasury Bills	AA+	Aaa	2.38%
			100.00%
 <u>SPI</u>			
Local Agency Investment Fund	Not rated	Not rated	61.25%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	A-1+	P-1	1.49%
	AA+	A1	1.51%
Mortgage Trust Deeds	AA-	Aa2	0.09%
Los Angeles County Securities	AA-	Aa2	4.91%
Negotiable Certificates of Deposit	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	30.67%
U.S. Treasury Securities:			
U.S. Treasury Notes	-	-	0.00%
U.S. Treasury Bonds	AA+	Aaa	0.08%
			100.00%

Note: All securities were in compliance with the minimum credit ratings when originally purchased.

POOLED SURPLUS EARNINGS REPORT

JUNE 30, 2012

SCHEDULE B

TREASURER POOLED SURPLUS
INVESTMENT PORTFOLIO

Investment Balance 06/30/12	\$ 20,973,373,667
Market Value at 06/30/12	\$ 21,037,660,982
Average Daily Balance	\$ 21,997,684,429
Gains and Losses:	
For the Month	\$ 927,815
For the Past 12 Months	\$ 16,119,061
Unrealized Gains and Losses on Transfers between Portfolio for the Month	\$ -
Earnings for the Month	\$ 15,546,696
Earnings for the Past 12 Months	\$ 256,116,878
Earnings Rate for the Month	0.86%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS
AS OF JUNE 30, 2012

SCHEDULE C

<u>Bank Name</u>	<u>Balance</u>
Bank of America - Concentration	\$ 39,223,198.70
Bank of the West - Concentration	\$ 59,673,873.31 (A)
Citi Bank - Concentration	\$ -
Union Bank- Concentration	\$ 821,347.07
Wells Fargo - Concentration	<u>\$ 1,460,652.22</u>
Total Ledger Balance for all Banks	<u><u>\$ 101,179,071.30</u></u>

(A) \$59.002 million of this amount is related to the deposit of funds in an interest-bearing money market plus account, in accordance with the Treasurer's authority under California Government Code Section 53633.

TREASURER'S ACTIVITY FOR JUNE 2012
AND CASH AVAILABILITY
FOR THE NEXT SIX-MONTH PERIOD

SCHEDULE D

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

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

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

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

Summary of Activity for June 2012

Total Deposits	\$ 2,739,975,310.92
Total Disbursements	\$ 4,631,881,547.03

Discretionary Funds Liquidity Withdrawal Ratio:	
As of June 30, 2012	1.27

Six-Month Cash Availability Projection:

<u>Month</u>	<u>Investment</u> <u>Maturities</u>	<u>Deposits</u>	<u>Disbursements</u>	<u>Cumulative</u> <u>Available Cash</u>
July	\$ 7,225,752,000.00	\$ 3,512,700,000.00	\$ 4,633,800,000.00	\$ 6,104,652,000.00
August	\$ 2,495,130,000.00	\$ 2,750,400,000.00	\$ 4,286,300,000.00	\$ 7,063,882,000.00
September	\$ 635,606,000.00	\$ 2,679,100,000.00	\$ 3,333,600,000.00	\$ 7,044,988,000.00
October	\$ 362,300,000.00	\$ 3,093,700,000.00	\$ 4,411,800,000.00	\$ 6,089,188,000.00
November	\$ 125,000,000.00	\$ 4,901,700,000.00	\$ 4,029,100,000.00	\$ 7,086,788,000.00
December	\$ 375,000,000.00	\$ 6,787,700,000.00	\$ 5,170,000,000.00	\$ 9,079,488,000.00

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 2012, the Treasurer placed \$254.064 million in the Bank of the West Money Market Plus Account in accordance with the Treasurer's authority under California Government Code Section 53633. \$59.002 million remained in the account at month-end. This account is collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

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

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

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

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

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

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

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

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

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

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

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 2012
COMPLIANCE REPORT

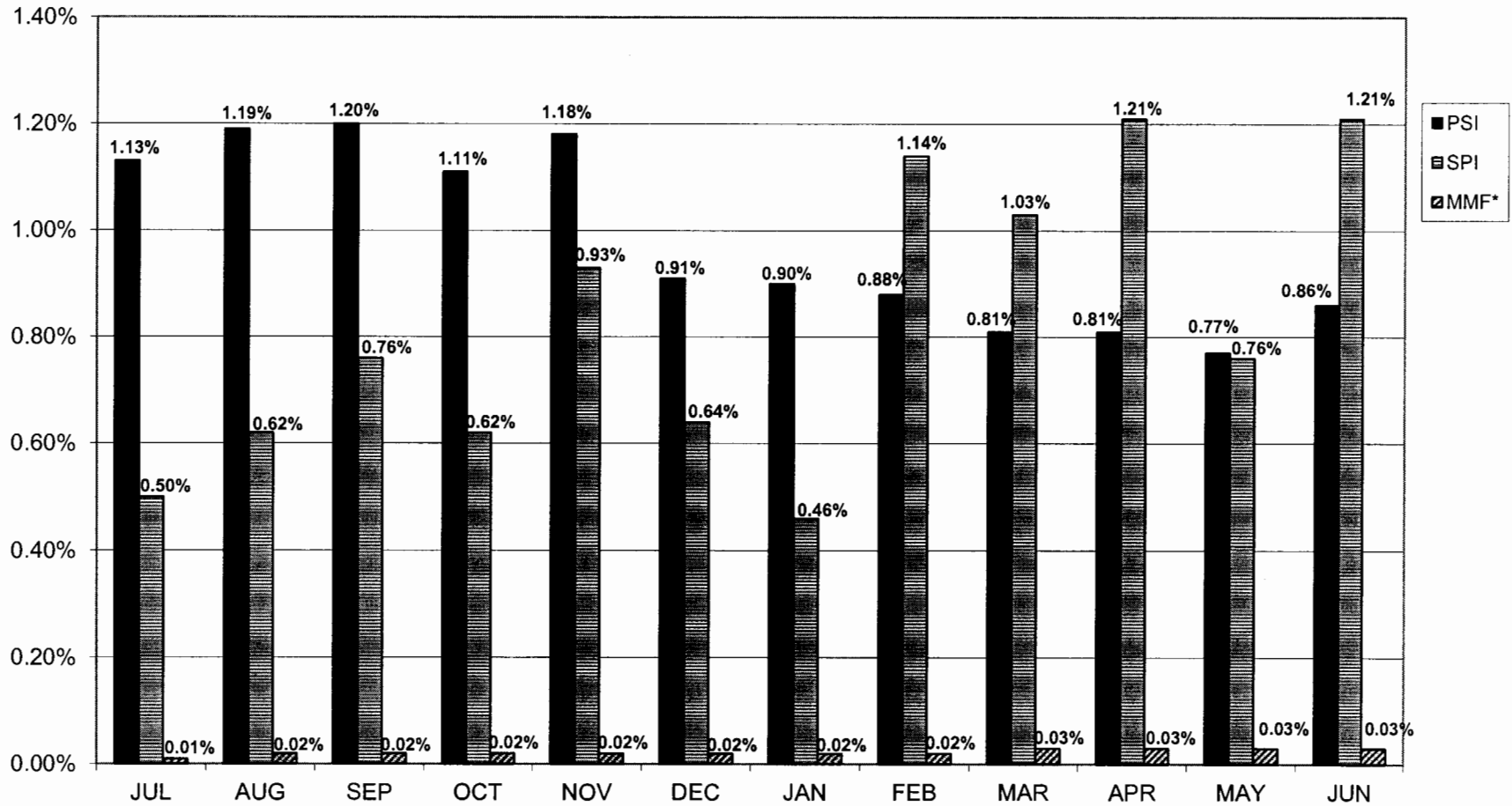
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of June 2012

No exceptions noted.

LOS ANGELES COUNTY TREASURER
 PERFORMANCE REPORT
 PORTFOLIO COST
 THROUGH 06/30/12
 ATTACHMENT III

DAY	<u>POOLED SURPLUS INVESTMENTS</u>	<u>SPECIFIC PURPOSE INVESTMENTS</u>
	TOTAL COST	TOTAL COST
1	22,734,896,107.11	142,594,945.27
2	22,632,038,336.80	142,594,945.27
3	22,632,038,336.80	142,594,945.27
4	22,448,437,779.92	142,594,945.27
5	22,138,393,043.94	142,594,945.27
6	22,033,728,095.63	101,094,945.27
7	21,938,641,739.79	101,094,945.27
8	21,799,970,469.39	101,094,945.27
9	21,774,970,469.39	101,094,945.27
10	21,774,970,469.39	101,094,945.27
11	21,872,352,277.71	101,093,859.08
12	21,936,041,731.25	101,093,859.08
13	21,946,002,205.56	101,093,859.08
14	22,122,493,013.61	102,425,584.42
15	21,956,221,888.57	102,425,584.42
16	21,956,221,888.57	102,425,584.42
17	21,956,221,888.57	102,425,584.42
18	22,113,478,975.85	102,425,584.42
19	22,152,153,944.30	102,425,584.42
20	21,984,143,504.23	142,425,584.42
21	22,030,911,976.82	142,425,584.42
22	22,050,691,142.73	142,425,584.42
23	21,875,691,142.73	142,425,584.42
24	21,875,691,142.73	142,425,584.42
25	21,895,424,441.24	142,425,584.42
26	21,917,651,910.22	142,425,584.42
27	22,114,225,154.47	142,425,584.42
28	22,082,489,876.37	103,140,584.42
29	21,210,966,254.20	103,140,584.42
30	20,973,373,666.95	103,132,771.32
AVG	<u>21,997,684,429.16</u>	<u>119,503,438.40</u>

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



* Provided for comparative purposes only.

* Source: Money Fund Report as of June 30, 2012

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 06/30/12 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) <u>TRADING/NON-TRADING</u>	SPECIFIC PURPOSE <u>INVESTMENT</u>
Revenues:		
Interest Earnings	\$14,570,040	\$125,962
Gains (Losses) on Sales of Non-Trading Securities.	764,087	0
Gains (Losses) on Sales of Trading Securities.	163,728	0
Amortization/Accretion	48,840	(7,813)
Prior Accrual Adjustment	<u>0</u>	<u>0</u>
Total Revenues	<u><u>\$15,546,696</u></u>	<u><u>\$118,148</u></u>
Expenses:		
Interest Expense	0	0
*Investment Management Fee	<u>0</u>	<u>2,583</u>
	<u><u>\$0</u></u>	<u><u>\$2,583</u></u>
NET INCOME	<u><u>\$15,546,696</u></u>	<u><u>\$115,566</u></u>

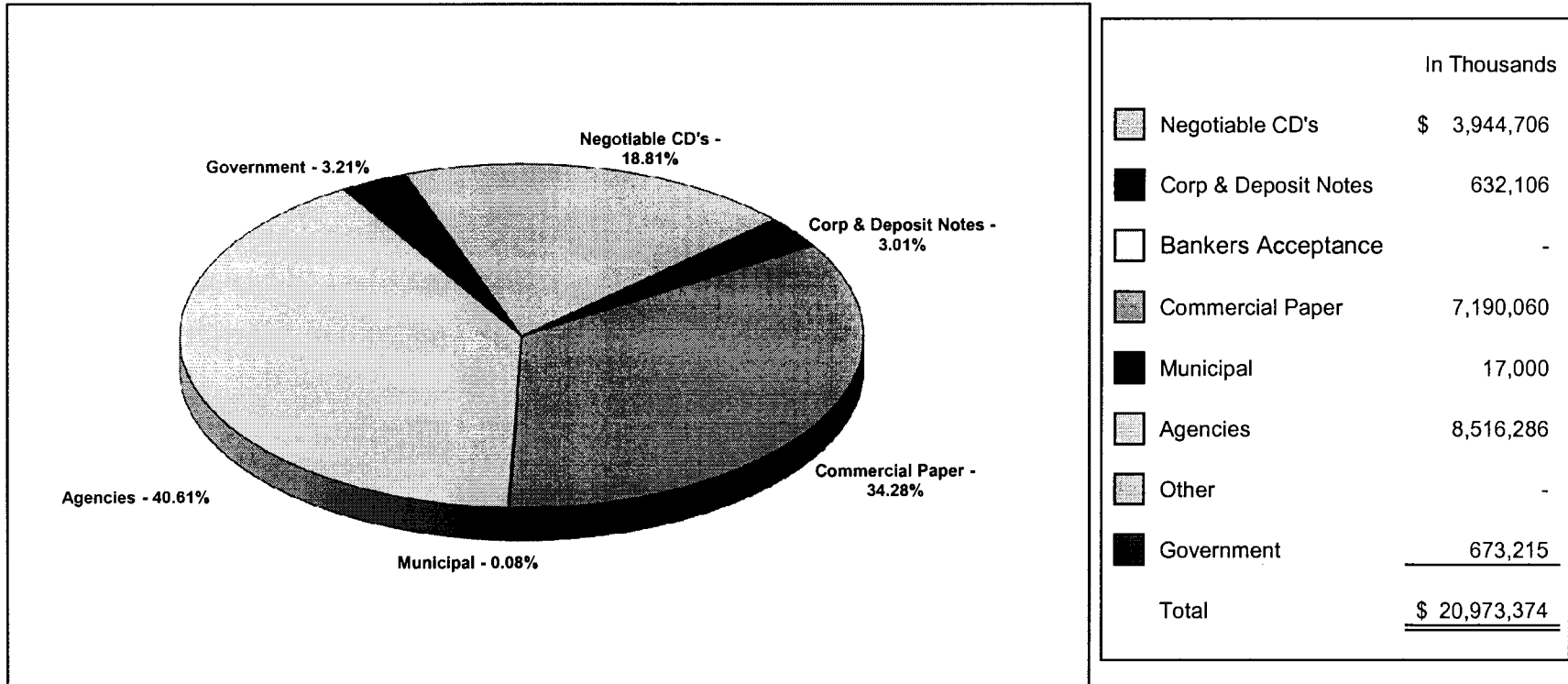
*Estimated and later adjusted.

Los Angeles County Treasurer
Non-Trading Composition
As of June 30, 2012
Attachment VI

NON-TRADING PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non-Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	51.47%	
Los Angeles County and Related Entities	34.53%	
Consolidated Sanitation Districts		3.59%
Metropolitan Transportation Authority		1.32%
Miscellaneous Agencies Pooled Investments		2.06%
County Bond Proceeds		4.53%
South Coast Air Quality Management District		2.48%
Miscellaneous		0.02%
Total	<u>86.00%</u>	<u>14.00%</u>

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



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

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: June 1, 2012 to June 30, 2012
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CNFL	6/26/2012	90456	TOYOTA MOTOR CR CORP MTN FRN	0.71160	6/26/2014	50,000,000.00	50,000,000.00	0.00	CITI	LOOP
	CNFL Total						50,000,000.00	50,000,000.00	0.00		
NTRD	CPD	6/1/2012	90257	BARTON CAPITAL LLC CP	0.42000	7/2/2012	50,000,000.00	49,981,916.67	0.00	CITI	MS
NTRD	CPD	6/1/2012	90258	CRC FUNDING LLC CP	0.38000	7/10/2012	32,000,000.00	31,986,826.67	0.00	CITI	JPM
NTRD	CPD	6/1/2012	90259	CAFCO LLC CP	0.38000	7/13/2012	50,000,000.00	49,977,833.33	0.00	CITI	BLAY
NTRD	CPD	6/1/2012	90261	ABBAY NATIONAL NA LLC CP	0.36000	7/6/2012	50,000,000.00	49,982,500.00	0.00	CITI	MFR
NTRD	CPD	6/4/2012	90263	SHEFFIELD RECEIVABLES COPR CP	0.25000	7/30/2012	50,000,000.00	49,980,555.56	0.00	CITI	MS
NTRD	CPD	6/4/2012	90265	CAFCO LLC CP	0.37000	7/5/2012	40,000,000.00	39,987,255.56	0.00	CITI	BLAY
NTRD	CPD	6/4/2012	90266	BARTON CAPITAL LLC CP	0.36000	7/6/2012	17,000,000.00	16,994,560.00	0.00	CITI	MFR
NTRD	CPD	6/5/2012	90268	BARTON CAPITAL LLC CP	0.36000	7/6/2012	30,000,000.00	29,990,700.00	0.00	CITI	MFR
NTRD	CPD	6/5/2012	90269	ABBAY NATIONAL NA LLC CP	0.37000	7/5/2012	50,000,000.00	49,984,583.33	0.00	CITI	MFR
NTRD	CPD	6/5/2012	90270	SHEFFIELD RECEIVABLES COPR CP	0.20000	7/12/2012	20,000,000.00	19,995,888.89	0.00	CITI	MS
NTRD	CPD	6/5/2012	90271	CIESCO LLC CP	0.38000	7/6/2012	50,000,000.00	49,983,638.89	0.00	CITI	CITGM
NTRD	CPD	6/5/2012	90275	CAFCO LLC CP	0.37000	7/5/2012	40,000,000.00	39,987,666.67	0.00	CITI	BLAY
NTRD	CPD	6/6/2012	90279	ABBAY NATIONAL NA LLC CP	0.37000	7/5/2012	50,000,000.00	49,985,097.22	0.00	CITI	MFR
NTRD	CPD	6/6/2012	90280	THAMES ASSET GLOBAL SEC INC CP	0.40000	7/5/2012	21,000,000.00	20,993,233.33	0.00	CITI	MS
NTRD	CPD	6/6/2012	90281	CAFCO LLC CP	0.37000	7/3/2012	50,000,000.00	49,986,125.00	0.00	CITI	BLAY
NTRD	CPD	6/6/2012	90283	CRC FUNDING LLC CP	0.38000	7/6/2012	50,000,000.00	49,984,166.67	0.00	CITI	JPM
NTRD	CPD	6/6/2012	90284	CIESCO LLC CP	0.37000	7/9/2012	50,000,000.00	49,983,041.67	0.00	CITI	LOOP
NTRD	CPD	6/6/2012	90285	ABBAY NATIONAL NA LLC CP	0.37000	7/9/2012	50,000,000.00	49,983,041.67	0.00	CITI	MFR
NTRD	CPD	6/7/2012	90287	BARTON CAPITAL LLC CP	0.36000	7/5/2012	50,000,000.00	49,986,000.00	0.00	CITI	BLAY
NTRD	CPD	6/7/2012	90291	CRC FUNDING LLC CP	0.40000	7/6/2012	50,000,000.00	49,983,888.89	0.00	CITI	JPM
NTRD	CPD	6/7/2012	90292	DEUTSCHE BANK FINANCIAL LLC CP	0.21000	7/10/2012	50,000,000.00	49,990,375.00	0.00	CITI	BLAY
NTRD	CPD	6/7/2012	90293	HSBC USA INC CP	0.27000	7/30/2012	25,000,000.00	24,990,062.50	0.00	CITI	INGF
NTRD	CPD	6/7/2012	90294	ABBAY NATIONAL NA LLC CP	0.37000	7/11/2012	50,000,000.00	49,982,527.78	0.00	CITI	MFR
NTRD	CPD	6/7/2012	90295	CIESCO LLC CP	0.38000	7/19/2012	30,000,000.00	29,986,700.00	0.00	CITI	LOOP
NTRD	CPD	6/7/2012	90297	UBS FINANCE (DELAWARE) LLC CP	0.26000	8/1/2012	50,000,000.00	49,980,138.89	0.00	CITI	UBSSEC
NTRD	CPD	6/7/2012	90298	BARTON CAPITAL LLC CP	0.35000	6/26/2012	25,000,000.00	24,995,381.94	0.00	CITI	MS
NTRD	CPD	6/8/2012	90301	THAMES ASSET GLOBAL SEC INC CP	0.43000	7/5/2012	50,000,000.00	49,983,875.00	0.00	CITI	MS
NTRD	CPD	6/8/2012	90302	CRC FUNDING LLC CP	0.40000	7/10/2012	50,000,000.00	49,982,222.22	0.00	CITI	JPM
NTRD	CPD	6/8/2012	90303	BARTON CAPITAL LLC CP	0.37000	7/13/2012	50,000,000.00	49,982,013.89	0.00	CITI	MS
NTRD	CPD	6/8/2012	90304	BARTON CAPITAL LLC CP	0.37000	7/13/2012	25,000,000.00	24,991,006.94	0.00	CITI	MS
NTRD	CPD	6/8/2012	90305	REGENCY MARKETS NO. 1 LLC CP	0.20000	7/11/2012	50,000,000.00	49,990,833.33	0.00	CITI	BLAY
NTRD	CPD	6/8/2012	90306	SHEFFIELD RECEIVABLES COPR CP	0.20000	7/13/2012	37,000,000.00	36,992,805.56	0.00	CITI	MS
NTRD	CPD	6/8/2012	90307	ABBAY NATIONAL NA LLC CP	0.37000	7/12/2012	50,000,000.00	49,982,527.78	0.00	CITI	MFR
NTRD	CPD	6/8/2012	90308	BARTON CAPITAL LLC CP	0.35000	6/26/2012	25,000,000.00	24,995,625.00	0.00	CITI	MS
NTRD	CPD	6/8/2012	90309	CIESCO LLC CP	0.37000	7/10/2012	35,000,000.00	34,988,488.89	0.00	CITI	BLAY
NTRD	CPD	6/11/2012	90312	CIESCO LLC CP	0.40000	7/24/2012	50,000,000.00	49,976,111.11	0.00	CITI	BLAY

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: June 1, 2012 to June 30, 2012
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	6/11/2012	90313	BARTON CAP CORP CP	0.35000	6/27/2012	35,000,000.00	34,994,555.56	0.00	CITI	MS
NTRD	CPD	6/11/2012	90314	SHEFFIELD RECEIVABLES CORP CP	0.20000	7/13/2012	13,000,000.00	12,997,688.89	0.00	CITI	MS
NTRD	CPD	6/11/2012	90315	CIESCO LLC CP	0.37000	7/16/2012	50,000,000.00	49,982,013.89	0.00	CITI	LOOP
NTRD	CPD	6/11/2012	90316	CRC FDG LLC CP	0.40000	7/18/2012	50,000,000.00	49,979,444.44	0.00	CITI	JPM
NTRD	CPD	6/11/2012	90317	DEUTSCHE FINANCE CP	0.21000	7/16/2012	50,000,000.00	49,989,791.67	0.00	CITI	BLAY
NTRD	CPD	6/11/2012	90318	CAFCO LLC CP	0.40000	7/11/2012	50,000,000.00	49,983,333.33	0.00	CITI	JPM
NTRD	CPD	6/11/2012	90319	BARTON CAPITAL LLC CP	0.42000	7/31/2012	39,500,000.00	39,476,958.33	0.00	CITI	MS
NTRD	CPD	6/11/2012	90321	ABBEY NATIONAL NA LLC CP	0.37000	7/12/2012	50,000,000.00	49,984,069.44	0.00	CITI	MFR
NTRD	CPD	6/11/2012	90322	SHEFFIELD RECEIVABLES COPR CP	0.21000	7/19/2012	40,000,000.00	39,991,133.33	0.00	CITI	BCI
NTRD	CPD	6/12/2012	90332	BRYANT PARK FUNDING LLC CP	0.17000	7/12/2012	50,000,000.00	49,992,916.67	0.00	CITI	JPM
NTRD	CPD	6/12/2012	90326	BARTON CAPITAL LLC CP	0.42000	7/30/2012	37,000,000.00	36,979,280.00	0.00	CITI	MS
NTRD	CPD	6/12/2012	90327	REGENCY MARKETS NO. 1 LLC CP	0.20000	6/25/2012	50,000,000.00	49,996,388.89	0.00	CITI	MS
NTRD	CPD	6/12/2012	90328	CAFCO LLC CP	0.40000	7/20/2012	50,000,000.00	49,978,888.89	0.00	CITI	BLAY
NTRD	CPD	6/12/2012	90329	DEUTSCHE BANK FINANCIAL LLC CP	0.21000	7/11/2012	50,000,000.00	49,991,541.67	0.00	CITI	BLAY
NTRD	CPD	6/12/2012	90330	ABBEY NATIONAL NA LLC CP	0.37000	7/13/2012	50,000,000.00	49,984,069.44	0.00	CITI	MFR
NTRD	CPD	6/13/2012	90339	REGENCY MARKETS NO. 1 LLC CP	0.20000	7/12/2012	50,000,000.00	49,991,944.44	0.00	CITI	BLAY
NTRD	CPD	6/13/2012	90340	BRYANT PARK FUNDING LLC CP	0.17000	7/12/2012	20,006,000.00	20,003,260.29	0.00	CITI	LOOP
NTRD	CPD	6/13/2012	90341	CHARIOT FUNDING LLC CP	0.18000	8/3/2012	25,000,000.00	24,993,625.00	0.00	CITI	RBCCM
NTRD	CPD	6/13/2012	90342	THAMES ASSET GLOBAL SEC INC CP	0.38000	6/27/2012	50,000,000.00	49,992,611.11	0.00	CITI	MS
NTRD	CPD	6/13/2012	90343	SHEFFIELD RECEIVABLES COPR CP	0.24000	8/7/2012	26,000,000.00	25,990,466.67	0.00	CITI	BLAY
NTRD	CPD	6/13/2012	90344	THAMES ASSET GLOBAL SEC INC CP	0.38000	6/22/2012	40,000,000.00	39,996,200.00	0.00	CITI	BLAY
NTRD	CPD	6/13/2012	90335	CAFCO LLC CP	0.42000	7/10/2012	50,000,000.00	49,984,250.00	0.00	CITI	CITGM
NTRD	CPD	6/13/2012	90336	BARTON CAPITAL LLC CP	0.36000	6/26/2012	35,000,000.00	34,995,450.00	0.00	CITI	MS
NTRD	CPD	6/13/2012	90337	CAFCO LLC CP	0.45000	7/17/2012	50,000,000.00	49,978,750.00	0.00	CITI	JPM
NTRD	CPD	6/14/2012	90352	CAFCO LLC CP	0.45000	7/30/2012	50,000,000.00	49,971,250.00	0.00	CITI	JPM
NTRD	CPD	6/14/2012	90353	ATLANTIS ONE FUNDING CORP CP	0.22000	8/2/2012	50,000,000.00	49,985,027.78	0.00	CITI	MS
NTRD	CPD	6/14/2012	90354	CIESCO LLC CP	0.46000	7/20/2012	50,000,000.00	49,977,000.00	0.00	CITI	KEYBANC
NTRD	CPD	6/14/2012	90355	BARTON CAPITAL LLC CP	0.42000	7/31/2012	25,000,000.00	24,986,291.67	0.00	CITI	LOOP
NTRD	CPD	6/14/2012	90356	BRYANT PARK FUNDING LLC CP	0.17000	7/12/2012	50,000,000.00	49,993,388.89	0.00	CITI	JPM
NTRD	CPD	6/14/2012	90357	BRYANT PARK FUNDING LLC CP	0.17000	7/12/2012	21,000,000.00	20,997,223.33	0.00	CITI	JPM
NTRD	CPD	6/14/2012	90358	DEUTSCHE BANK FINANCIAL LLC CP	0.21000	7/13/2012	50,000,000.00	49,991,541.67	0.00	CITI	BLAY
NTRD	CPD	6/14/2012	90359	THAMES ASSET GLOBAL SEC INC CP	0.39000	6/27/2012	50,000,000.00	49,992,958.33	0.00	CITI	MS
NTRD	CPD	6/14/2012	90360	TOYOTA MOTOR CREDIT CORP CP	0.19000	7/13/2012	50,000,000.00	49,992,347.22	0.00	CITI	TFS
NTRD	CPD	6/15/2012	90346	THAMES ASSET GLOBAL SEC INC CP	0.38000	6/28/2012	50,000,000.00	49,993,138.89	0.00	CITI	BLAY
NTRD	CPD	6/15/2012	90364	SHEFFIELD RECEIVABLES COPR CP	0.24000	8/7/2012	43,045,000.00	43,029,790.77	0.00	CITI	MS
NTRD	CPD	6/15/2012	90365	JUPITER SEC COMPANY LLC CP	0.18000	7/16/2012	50,000,000.00	49,992,250.00	0.00	CITI	LOOP
NTRD	CPD	6/15/2012	90366	REGENCY MARKETS NO. 1 LLC CP	0.20000	7/16/2012	50,000,000.00	49,991,388.89	0.00	CITI	KEYBANC
NTRD	CPD	6/15/2012	90367	CRC FUNDING LLC CP	0.48000	7/19/2012	50,000,000.00	49,977,333.33	0.00	CITI	JPM
NTRD	CPD	6/15/2012	90368	REGENCY MARKETS NO. 1 LLC CP	0.21000	7/16/2012	38,389,000.00	38,382,057.99	0.00	CITI	MS

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: June 1, 2012 to June 30, 2012
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	6/15/2012	90371	BRYANT PARK FUNDING LLC CP	0.20000	7/9/2012	50,000,000.00	49,993,333.33	0.00	CITI	MS
NTRD	CPD	6/15/2012	90372	DEUTSCHE BANK FINANCIAL LLC CP	0.21000	7/17/2012	50,000,000.00	49,990,666.67	0.00	CITI	BLAY
NTRD	CPD	6/18/2012	90374	THAMES ASSET GLOBAL SEC INC CP	0.40000	7/18/2012	50,000,000.00	49,983,333.33	0.00	CITI	MS
NTRD	CPD	6/18/2012	90375	ATLANTIS ONE FUNDING CORP CP	0.20000	8/1/2012	25,000,000.00	24,993,888.89	0.00	CITI	MS
NTRD	CPD	6/18/2012	90378	SHEFFIELD RECEIVABLES COPR CP	0.21000	8/3/2012	50,000,000.00	49,986,583.33	0.00	CITI	MS
NTRD	CPD	6/18/2012	90379	ATLANTIS ONE FUNDING CORP CP	0.20000	8/1/2012	21,000,000.00	20,994,866.67	0.00	CITI	MS
NTRD	CPD	6/18/2012	90380	REGENCY MARKETS NO. 1 LLC CP	0.21000	7/16/2012	40,000,000.00	39,993,466.67	0.00	CITI	BLAY
NTRD	CPD	6/18/2012	90381	THAMES ASSET GLOBAL SEC INC CP	0.40000	7/18/2012	20,051,000.00	20,044,316.33	0.00	CITI	MS
NTRD	CPD	6/18/2012	90382	BARTON CAPITAL LLC CP	0.42000	8/1/2012	50,000,000.00	49,974,333.33	0.00	CITI	MS
NTRD	CPD	6/18/2012	90386	REGENCY MARKETS NO. 1 LLC CP	0.21000	7/18/2012	42,881,000.00	42,873,495.83	0.00	CITI	BLAY
NTRD	CPD	6/19/2012	90393	REGENCY MARKETS NO. 1 LLC CP	0.21000	7/17/2012	50,000,000.00	49,991,833.33	0.00	CITI	JPM
NTRD	CPD	6/19/2012	90394	CRC FUNDING LLC CP	0.42000	7/19/2012	50,000,000.00	49,982,500.00	0.00	CITI	BLAY
NTRD	CPD	6/19/2012	90395	RBS FINANCE NV NA INC CP	0.33000	8/21/2012	50,000,000.00	49,971,125.00	0.00	CITI	MFR
NTRD	CPD	6/19/2012	90396	REGENCY MARKETS NO. 1 LLC CP	0.22000	7/16/2012	43,763,000.00	43,755,779.11	0.00	CITI	LOOP
NTRD	CPD	6/19/2012	90397	BRYANT PARK FUNDING LLC CP	0.18000	7/9/2012	20,967,000.00	20,964,903.30	0.00	CITI	MS
NTRD	CPD	6/19/2012	90398	BARTON CAPITAL LLC CP	0.42000	7/30/2012	50,000,000.00	49,976,083.33	0.00	CITI	MS
NTRD	CPD	6/19/2012	90399	DEUTSCHE BANK FINANCIAL LLC CP	0.21000	7/20/2012	50,000,000.00	49,990,958.33	0.00	CITI	BLAY
NTRD	CPD	6/20/2012	90404	CIESCO LLC CP	0.42000	7/19/2012	33,000,000.00	32,988,835.00	0.00	CITI	BLAY
NTRD	CPD	6/20/2012	90405	CHARIOT FUNDING LLC CP	0.18000	7/18/2012	50,000,000.00	49,993,000.00	0.00	CITI	RBCCM
NTRD	CPD	6/20/2012	90406	REGENCY MARKETS NO. 1 LLC CP	0.22000	7/25/2012	25,000,000.00	24,994,652.78	0.00	CITI	LOOP
NTRD	CPD	6/20/2012	90407	REGENCY MARKETS NO. 1 LLC CP	0.22000	7/25/2012	25,013,000.00	25,007,650.00	0.00	CITI	LOOP
NTRD	CPD	6/20/2012	90408	THAMES ASSET GLOBAL SEC INC CP	0.45000	7/20/2012	25,021,000.00	25,011,617.13	0.00	CITI	MS
NTRD	CPD	6/20/2012	90409	THAMES ASSET GLOBAL SEC INC CP	0.45000	7/20/2012	25,000,000.00	24,990,625.00	0.00	CITI	MS
NTRD	CPD	6/20/2012	90410	CRC FUNDING LLC CP	0.45000	7/11/2012	50,000,000.00	49,986,875.00	0.00	CITI	JPM
NTRD	CPD	6/20/2012	90411	REGENCY MARKETS NO. 1 LLC CP	0.22000	7/17/2012	50,000,000.00	49,991,750.00	0.00	CITI	JPM
NTRD	CPD	6/20/2012	90412	REGENCY MARKETS NO. 1 LLC CP	0.22000	7/17/2012	15,041,000.00	15,038,518.24	0.00	CITI	JPM
NTRD	CPD	6/20/2012	90413	ABBAY NATIONAL NA LLC CP	0.37000	7/19/2012	50,000,000.00	49,985,097.22	0.00	CITI	MFR
NTRD	CPD	6/20/2012	90414	BARTON CAPITAL LLC CP	0.42000	8/1/2012	20,000,000.00	19,990,200.00	0.00	CITI	MS
NTRD	CPD	6/21/2012	90416	BRYANT PARK FUNDING LLC CP	0.20000	7/20/2012	50,000,000.00	49,991,944.44	0.00	CITI	CITGM
NTRD	CPD	6/21/2012	90421	HSBC USA INC CP	0.27000	8/10/2012	42,835,000.00	42,818,936.88	0.00	CITI	INGF
NTRD	CPD	6/21/2012	90422	BARTON CAPITAL LLC CP	0.40000	7/26/2012	50,000,000.00	49,980,555.56	0.00	CITI	MS
NTRD	CPD	6/21/2012	90423	CHARIOT FUNDING LLC CP	0.18000	8/3/2012	20,000,000.00	19,995,700.00	0.00	CITI	RBCCM
NTRD	CPD	6/21/2012	90424	DEUTSCHE BANK FINANCIAL LLC CP	0.21000	7/23/2012	50,000,000.00	49,990,666.67	0.00	CITI	BLAY
NTRD	CPD	6/21/2012	90425	SHEFFIELD RECEIVABLES COPR CP	0.21000	8/1/2012	50,000,000.00	49,988,041.67	0.00	CITI	MS
NTRD	CPD	6/21/2012	90426	ABBAY NATIONAL NA LLC CP	0.37000	7/24/2012	50,000,000.00	49,983,041.67	0.00	CITI	MFR
NTRD	CPD	6/21/2012	90427	HSBC USA INC CP	0.26000	7/30/2012	19,750,000.00	19,744,437.08	0.00	CITI	INGF
NTRD	CPD	6/21/2012	90428	ING FUNDING LLC CP	0.22000	8/20/2012	27,000,000.00	26,990,100.00	0.00	CITI	INGF
NTRD	CPD	6/22/2012	90435	THAMES ASSET GLOBAL SEC INC CP	0.42000	7/16/2012	50,000,000.00	49,986,000.00	0.00	CITI	BLAY
NTRD	CPD	6/22/2012	90441	BARTON CAPITAL LLC CP	0.37000	7/23/2012	50,000,000.00	49,984,069.44	0.00	CITI	MS

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: June 1, 2012 to June 30, 2012
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	6/22/2012	90442	ATLANTIS ONE FUNDING CORP	0.20000	8/1/2012	50,000,000.00	49,988,888.89	0.00	CITI	BLAY
NTRD	CPD	6/22/2012	90443	REGENCY MARKETS NO. 1 LLC CP	0.22000	7/20/2012	50,000,000.00	49,991,444.44	0.00	CITI	JPM
NTRD	CPD	6/22/2012	90444	THAMES ASSET GLOBAL SEC INC CP	0.44000	7/16/2012	50,000,000.00	49,985,333.33	0.00	CITI	KEYBANC
NTRD	CPD	6/22/2012	90448	ABBEY NATIONAL NA LLC CP	0.37000	7/23/2012	50,000,000.00	49,984,069.44	0.00	CITI	MFR
NTRD	CPD	6/22/2012	90449	CRC FUNDING LLC CP	0.44000	7/17/2012	28,000,000.00	27,991,444.44	0.00	CITI	BLAY
NTRD	CPD	6/25/2012	90457	CIESCO LLC CP	0.39000	7/13/2012	50,000,000.00	49,990,250.00	0.00	CITI	MFR
NTRD	CPD	6/25/2012	90458	REGENCY MARKETS NO. 1 LLC CP	0.22000	7/25/2012	50,000,000.00	49,990,833.33	0.00	CITI	LOOP
NTRD	CPD	6/25/2012	90459	BARTON CAPITAL LLC CP	0.38000	7/24/2012	25,000,000.00	24,992,347.22	0.00	CITI	MS
NTRD	CPD	6/25/2012	90460	BRYANT PARK FUNDING LLC CP	0.18000	7/25/2012	50,000,000.00	49,992,500.00	0.00	CITI	MS
NTRD	CPD	6/25/2012	90461	DEUTSCHE BANK FINANCIAL LLC CP	0.21000	7/26/2012	50,000,000.00	49,990,958.33	0.00	CITI	BLAY
NTRD	CPD	6/25/2012	90462	CAFCO LLC CP	0.40000	7/13/2012	50,000,000.00	49,990,000.00	0.00	CITI	BLAY
NTRD	CPD	6/25/2012	90463	SHEFFIELD RECEIVABLES COPR CP	0.20000	8/1/2012	44,000,000.00	43,990,955.56	0.00	CITI	BLAY
NTRD	CPD	6/26/2012	90465	THUNDER BAY FUNDING LLC CP	0.16000	7/25/2012	8,096,000.00	8,094,956.52	0.00	CITI	GPS
NTRD	CPD	6/26/2012	90466	ING U.S. FUNDING LLC CP	0.23000	8/10/2012	47,200,000.00	47,186,430.00	0.00	CITI	GPS
NTRD	CPD	6/26/2012	90468	ATLANTIS ONE FUNDING CORP CP	0.21000	8/1/2012	50,000,000.00	49,989,500.00	0.00	CITI	BLAY
NTRD	CPD	6/26/2012	90469	BRYANT PARK FUNDING LLC CP	0.18000	7/25/2012	28,615,000.00	28,610,850.83	0.00	CITI	MS
NTRD	CPD	6/26/2012	90470	BARTON CAPITAL LLC CP	0.45000	7/31/2012	25,000,000.00	24,989,062.50	0.00	CITI	MS
NTRD	CPD	6/26/2012	90471	JUPITER SEC COMPANY LLC CP	0.17000	7/26/2012	50,000,000.00	49,992,916.67	0.00	CITI	LOOP
NTRD	CPD	6/26/2012	90472	ING U.S. FUNDING LLC CP	0.23000	8/14/2012	42,950,000.00	42,936,554.26	0.00	CITI	KEYBANC
NTRD	CPD	6/26/2012	90473	ING U.S. FUNDING LLC CP	0.25000	8/15/2012	9,250,000.00	9,246,788.19	0.00	CITI	KEYBANC
NTRD	CPD	6/26/2012	90474	UBS FINANCE (DELAWARE) LLC CP	0.21500	8/24/2012	22,000,000.00	21,992,248.06	0.00	CITI	UBSSEC
NTRD	CPD	6/26/2012	90475	SHEFFIELD RECEIVABLES COPR CP	0.20000	8/2/2012	30,000,000.00	29,993,833.33	0.00	CITI	BLAY
NTRD	CPD	6/27/2012	90492	UBS FINANCE (DELAWARE) LLC CP	0.20500	8/27/2012	50,000,000.00	49,982,631.94	0.00	CITI	UBSSEC
NTRD	CPD	6/27/2012	90493	ATLANTIS ONE FUNDING CORP CP	0.21000	8/3/2012	50,000,000.00	49,989,208.33	0.00	CITI	BLAY
NTRD	CPD	6/27/2012	90494	REGENCY MARKETS NO. 1 LLC CP	0.21000	8/1/2012	50,000,000.00	49,989,791.67	0.00	CITI	MS
NTRD	CPD	6/27/2012	90495	JUPITER SEC COMPANY LLC CP	0.17000	7/27/2012	50,000,000.00	49,992,916.67	0.00	CITI	LOOP
NTRD	CPD	6/27/2012	90496	JUPITER SEC COMPANY LLC CP	0.17000	7/23/2012	50,000,000.00	49,993,861.11	0.00	CITI	KEYBANC
NTRD	CPD	6/27/2012	90497	BARTON CAPITAL LLC CP	0.45000	8/1/2012	32,000,000.00	31,986,000.00	0.00	CITI	MS
NTRD	CPD	6/27/2012	90498	REGENCY MARKETS NO. 1 LLC CP	0.21000	8/1/2012	25,000,000.00	24,994,895.83	0.00	CITI	MS
NTRD	CPD	6/27/2012	90499	ING U.S. FUNDING LLC CP	0.23000	8/24/2012	25,850,000.00	25,840,421.14	0.00	CITI	GPS
NTRD	CPD	6/27/2012	90500	ABBEY NATIONAL NA LLC CP	0.38000	7/24/2012	50,000,000.00	49,985,750.00	0.00	CITI	MFR
NTRD	CPD	6/28/2012	90510	BARTON CAPITAL LLC CP	0.45000	8/1/2012	47,000,000.00	46,980,025.00	0.00	CITI	BLAY
NTRD	CPD	6/28/2012	90511	BRYANT PARK FUNDING LLC CP	0.18000	7/27/2012	12,297,000.00	12,295,216.94	0.00	CITI	JPM
NTRD	CPD	6/28/2012	90512	SHEFFIELD RECEIVABLES COPR CP	0.25000	8/20/2012	50,000,000.00	49,981,597.22	0.00	CITI	JPM
NTRD	CPD	6/28/2012	90513	SHEFFIELD RECEIVABLES COPR CP	0.20000	8/3/2012	50,000,000.00	49,990,000.00	0.00	CITI	MS
NTRD	CPD	6/29/2012	90517	CHARIOT FUNDING LLC CP	0.17000	7/31/2012	50,000,000.00	49,992,444.44	0.00	CITI	CITGM
NTRD	CPD	6/29/2012	90522	BARTON CAPITAL LLC CP	0.49000	8/1/2012	25,000,000.00	24,988,770.83	0.00	CITI	MFR
NTRD	CPD	6/29/2012	90523	BARTON CAPITAL LLC CP	0.45000	8/1/2012	35,000,000.00	34,985,562.50	0.00	CITI	MS

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: June 1, 2012 to June 30, 2012
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	6/29/2012	90524	REGENCY MARKETS NO. 1 LLC CP	0.21000	7/31/2012	25,000,000.00	24,995,333.33	0.00	CITI	BLAY
NTRD	CPD	6/29/2012	90528	REGENCY MARKETS NO. 1 LLC CP	0.23000	8/16/2012	40,000,000.00	39,987,733.33	0.00	CITI	JPM
NTRD	CPD	6/29/2012	90529	ING U.S. FUNDING LLC CP	0.23000	8/28/2012	50,000,000.00	49,980,833.33	0.00	CITI	GPS
NTRD	CPD	6/29/2012	90530	ABBEY NATIONAL NA LLC CP	0.38000	7/31/2012	50,000,000.00	49,983,111.11	0.00	CITI	MFR
CPD Total							<u>6,408,520,000.00</u>	<u>6,406,712,887.18</u>	<u>0.00</u>		
NTRD	FFCB	6/12/2012	90311	FFCB (CALLABLE)	1.10000	6/12/2017	25,000,000.00	24,968,750.00	0.00	CITI	JEFF
NTRD	FFCB	6/12/2012	90289	FFCB (CALLABLE)	1.10000	6/12/2017	25,000,000.00	24,975,000.00	0.00	CITI	WFI
NTRD	FFCB	6/18/2012	90387	FFCB (CALLABLE)	0.95000	12/12/2016	36,500,000.00	36,463,500.00	5,779.17	CITI	MFR
NTRD	FFCB	6/18/2012	90388	FFCB (CALLABLE)	1.10000	6/12/2017	50,000,000.00	49,975,000.00	9,166.67	CITI	UBSSEC
NTRD	FFCB	6/18/2012	90389	FFCB (CALLABLE)	1.10000	6/12/2017	39,515,000.00	39,495,242.50	7,244.42	CITI	UBSSEC
NTRD	FFCB	6/18/2012	90390	FFCB (CALLABLE)	1.10000	6/12/2017	22,425,000.00	22,409,302.50	4,111.25	CITI	GPS
NTRD	FFCB	6/20/2012	90347	FFCB (CALLABLE)	1.10000	6/20/2017	25,000,000.00	24,987,500.00	0.00	CITI	MORCO
NTRD	FFCB	6/20/2012	90348	FFCB (CALLABLE)	1.10000	6/20/2017	25,000,000.00	24,962,500.00	0.00	CITI	MIZO
NTRD	FFCB	6/20/2012	90349	FFCB (CALLABLE)	1.10000	6/20/2017	20,625,000.00	20,594,062.50	0.00	CITI	SUN
NTRD	FFCB	6/20/2012	90402	FFCB (CALLABLE)	1.30000	12/18/2017	29,090,000.00	29,090,000.00	2,100.94	CITI	RWB
NTRD	FFCB	6/21/2012	90417	FFCB (CALLABLE)	1.10000	6/12/2017	33,250,000.00	33,235,037.50	9,143.75	CITI	MISC
NTRD	FFCB	6/27/2012	90418	FFCB (CALLABLE)	1.03000	3/27/2017	13,900,000.00	13,900,000.00	0.00	CITI	LOOP
NTRD	FFCB	6/27/2012	90403	FFCB (CALLABLE)	1.03000	3/27/2017	30,000,000.00	30,000,000.00	0.00	CITI	JEFF
NTRD	FFCB	6/29/2012	90507	FFCB (CALLABLE)	0.99000	12/19/2016	50,000,000.00	49,975,000.00	13,750.00	CITI	LOOP
FFCB Total							<u>425,305,000.00</u>	<u>425,030,895.00</u>	<u>51,296.20</u>		
NTRD	FHLB	6/8/2012	90150	FHLB (CALLABLE)	1.37000	12/5/2017	32,745,000.00	32,728,627.50	3,738.39	CITI	RWB
NTRD	FHLB	6/29/2012	90505	FHLB (CALLABLE)	0.40000	8/22/2014	50,000,000.00	49,997,500.00	70,555.56	CITI	MS
NTRD	FHLB	6/29/2012	90506	FHLB (CALLABLE)	0.40000	8/22/2014	46,350,000.00	46,347,682.50	65,405.00	CITI	MS
NTRD	FHLB	6/29/2012	90527	FHLB	0.37500	6/12/2014	50,000,000.00	49,995,000.00	8,854.17	CITI	RWB
FHLB Total							<u>179,095,000.00</u>	<u>179,068,810.00</u>	<u>148,553.12</u>		
NTRD	FHLM	6/13/2012	90141	FHLMC (CALLABLE)	1.27000	6/13/2017	50,000,000.00	50,000,000.00	0.00	CITI	PIPE
NTRD	FHLM	6/13/2012	90142	FHLMC (CALLABLE)	1.26000	6/13/2017	50,000,000.00	50,000,000.00	0.00	CITI	FTNFCM
NTRD	FHLM	6/14/2012	90240	FHLMC (CALLABLE)	1.25000	6/14/2017	25,000,000.00	25,000,000.00	0.00	CITI	MFR
NTRD	FHLM	6/14/2012	90169	FHLMC (CALLABLE)	1.25000	6/14/2017	11,650,000.00	11,644,175.00	0.00	CITI	RBCCM
NTRD	FHLM	6/14/2012	90218	FHLMC (CALLABLE)	1.26000	6/14/2017	50,000,000.00	50,000,000.00	0.00	CITI	MIZO
NTRD	FHLM	6/15/2012	90251	FHLMC (CALLABLE)	1.25000	6/14/2017	18,945,000.00	18,945,000.00	657.81	CITI	RBCCM
NTRD	FHLM	6/19/2012	90231	FHLMC (CALLABLE)	1.27000	6/19/2017	50,000,000.00	50,000,000.00	0.00	CITI	SUN
FHLM Total							<u>255,595,000.00</u>	<u>255,589,175.00</u>	<u>657.81</u>		
NTRD	FNMA	6/28/2012	90290	FNMA (CALLABLE)	1.20000	6/28/2017	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	FNMA	6/28/2012	90351	FNMA (CALLABLE)	1.20000	6/28/2017	33,645,000.00	33,645,000.00	0.00	CITI	KEYBANC

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: June 1, 2012 to June 30, 2012
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
FNMA Total							83,645,000.00	83,645,000.00	0.00		
NTRD	FRCDQ	6/25/2012	90377	ROYAL BANK OF CANADA NY FRCD	1.50000	6/25/2015	50,000,000.00	50,000,000.00	0.00	CITI	FTNFCM
NTRD	FRCDQ	6/25/2012	90392	ROYAL BANK OF CANADA NY FRCD	1.50000	6/25/2015	50,000,000.00	50,000,000.00	0.00	CITI	RBCCM
FRCDQ Total							100,000,000.00	100,000,000.00	0.00		
NTRD	FRCDQ2	6/28/2012	90491	AU & NZ BANKING GRP NY FRCD	0.46060	6/28/2013	50,000,000.00	50,000,000.00	0.00	CITI	MFR
FRCDQ2 Total							50,000,000.00	50,000,000.00	0.00		
NTRD	MCPN	6/27/2012	90420	FHLB 1.50 (CALLABLE)	1.50000	6/27/2017	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	MCPN	6/27/2012	90350	FHLB 1.50 (CALLABLE)	1.50000	6/27/2017	50,000,000.00	50,000,000.00	0.00	CITI	BLAY
MCPN Total							100,000,000.00	100,000,000.00	0.00		
NTRD	MCSA	6/5/2012	90103	FHLB 2.25 (CALLABLE)	2.25000	6/5/2017	50,000,000.00	49,995,000.00	0.00	CITI	DBAG
MCSA Total							50,000,000.00	49,995,000.00	0.00		
NTRD	NCD1	6/5/2012	90272	UNION BANK OF CALIFORNIA CD	0.21000	8/1/2012	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NTRD	NCD1	6/7/2012	90296	CITIBANK NA CD	0.30000	7/9/2012	50,000,000.00	50,000,000.00	0.00	CITI	CITGM
NTRD	NCD1	6/18/2012	90385	UNION BANK OF CALIFORNIA CD	0.31000	9/17/2012	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NTRD	NCD1	6/21/2012	90429	UNION BANK OF CALIFORNIA CD	0.31000	9/19/2012	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NCD1 Total							200,000,000.00	200,000,000.00	0.00		
NTRD	TBIL	6/29/2012	90508	UST BILL	0.20000	6/27/2013	50,000,000.00	49,899,166.67	0.00	CITI	MFR
NTRD	TBIL	6/29/2012	90502	UST BILL	0.20000	6/27/2013	50,000,000.00	49,899,166.67	0.00	CITI	MS
NTRD	TBIL	6/29/2012	90503	UST BILL	0.20000	6/27/2013	50,000,000.00	49,899,166.67	0.00	CITI	MS
NTRD	TBIL	6/29/2012	90504	UST BILL	0.20000	6/27/2013	50,000,000.00	49,899,166.67	0.00	CITI	MFR
TBIL Total							200,000,000.00	199,596,666.68	0.00		
NTRD	YANK1	6/1/2012	90260	BNP PARIBAS SF CD	0.23000	7/5/2012	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	6/4/2012	90264	SOCIETE GENERALE NY CD	0.41000	7/6/2012	50,000,000.00	50,000,444.29	0.00	CITI	MFR
NTRD	YANK1	6/5/2012	90276	COMMERZBANK AG NY CD	0.25000	7/23/2012	50,000,000.00	50,000,666.45	0.00	CITI	MFR
NTRD	YANK1	6/5/2012	90273	SOCIETE GENERALE NY CD	0.41000	7/13/2012	50,000,000.00	50,000,527.56	0.00	CITI	MFR
NTRD	YANK1	6/5/2012	90274	BNP PARIBAS SF CD	0.43000	8/1/2012	50,000,000.00	50,000,000.00	0.00	CITI	BNPP
NTRD	YANK1	6/6/2012	90282	ROYAL BK OF SCOTLAND PLC CD	0.34500	8/1/2012	50,000,000.00	50,000,777.37	0.00	CITI	MFR
NTRD	YANK1	6/7/2012	90299	DEUTSCHE BANK AG NY CD	0.29000	7/30/2012	50,000,000.00	50,000,735.81	0.00	CITI	MFR
NTRD	YANK1	6/8/2012	90288	BANK OF MONTREAL CHICAGO CD	0.17000	8/1/2012	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	6/11/2012	90320	BNP PARIBAS SF CD	0.23000	7/30/2012	50,000,000.00	50,000,000.00	0.00	CITI	BNPP
NTRD	YANK1	6/12/2012	90331	UBS AG STAMFORD CT CD	0.30500	8/10/2012	50,000,000.00	50,000,000.00	0.00	CITI	UBSSEC
NTRD	YANK1	6/12/2012	90324	BANK OF MONTREAL CHICAGO CD	0.19000	8/15/2012	50,000,000.00	50,000,888.60	0.00	CITI	MFR

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: June 1, 2012 to June 30, 2012
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	YANK1	6/13/2012	90338	SVENSKA HANDELSBANKEN NY CD	0.20000	8/14/2012	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	6/14/2012	90361	UBS AG STAMFORD CT CD	0.30500	8/15/2012	50,000,000.00	50,000,000.00	0.00	CITI	UBSSEC
NTRD	YANK1	6/14/2012	90362	UBS AG STAMFORD CT CD	0.30500	8/15/2012	25,000,000.00	25,000,000.00	0.00	CITI	UBSSEC
NTRD	YANK1	6/14/2012	90334	NORDEA BANK FINLAND PLC NY CD	0.62000	7/25/2012	32,350,000.00	32,365,452.67	78,556.58	CITI	INGF
NTRD	YANK1	6/15/2012	90369	BANK OF MONTREAL CHICAGO CD	0.19000	9/14/2012	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	6/15/2012	90370	BANK OF MONTREAL CHICAGO C	0.19000	9/14/2012	25,000,000.00	25,000,000.00	0.00	CITI	TULL
NTRD	YANK1	6/18/2012	90383	ROYAL BK OF SCOTLAND PLC CD	0.24000	7/25/2012	50,000,000.00	50,000,513.77	0.00	CITI	MFR
NTRD	YANK1	6/18/2012	90384	ROYAL BK OF SCOTLAND PLC CD	0.24000	7/25/2012	25,000,000.00	25,000,256.88	0.00	CITI	MFR
NTRD	YANK1	6/18/2012	90376	LLOYDS TSB BANK PLC NY CD	0.27000	8/6/2012	50,000,000.00	50,000,680.31	0.00	CITI	MFR
NTRD	YANK1	6/19/2012	90400	CREDIT AGRICOLE CIB NY CD	0.33000	7/24/2012	50,000,000.00	50,000,485.96	0.00	CITI	MFR
NTRD	YANK1	6/22/2012	90431	LLOYDS TSB BANK PLC NY CD	0.45000	9/25/2012	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	6/22/2012	90445	BARCLAYS BANK PLC NY CD	0.40000	10/30/2012	50,000,000.00	50,000,000.00	0.00	CITI	BCI
NTRD	YANK1	6/22/2012	90446	BARCLAYS BANK PLC NY CD	0.40000	10/30/2012	14,000,000.00	14,000,000.00	0.00	CITI	BCI
NTRD	YANK1	6/22/2012	90447	AU & NZ BANKING GRP NY CD	0.27000	10/31/2012	49,150,000.00	49,155,343.81	19,537.13	CITI	INGF
NTRD	YANK1	6/22/2012	90436	DNB BANK ASA NY CD	0.32000	9/20/2012	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	6/22/2012	90437	DNB BANK ASA NY CD	0.32000	9/20/2012	25,000,000.00	25,000,000.00	0.00	CITI	TULL
NTRD	YANK1	6/22/2012	90438	NORDEA BANK FINLAND PLC NY CD	0.29000	9/21/2012	50,000,000.00	50,000,000.00	0.00	CITI	SUN
NTRD	YANK1	6/26/2012	90476	TORONTO DOMINION BK NY CD	0.25000	10/25/2012	49,150,000.00	49,153,285.07	21,161.81	CITI	INGF
NTRD	YANK1	6/28/2012	90490	WESTPAC BANKING CORP NY CD	0.59000	6/28/2013	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	6/28/2012	90509	ROYAL BANK OF CANADA NY CD	0.48000	6/28/2013	50,000,000.00	50,000,000.00	0.00	CITI	RBCCM
NTRD	YANK1	6/28/2012	90514	TORONTO DOMINION BANK NY CD	0.20000	9/28/2012	50,000,000.00	50,000,000.00	0.00	CITI	BLAY
NTRD	YANK1	6/28/2012	90515	BANK OF NOVA SCOTIA HOUSTON CD	0.21000	9/28/2012	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	6/29/2012	90525	BNP PARIBAS SF CD	0.43000	8/30/2012	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	6/29/2012	90526	DNB BANK ASA NY CD	0.32000	9/28/2012	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	6/29/2012	90531	CIBC NY CD	0.17000	9/28/2012	50,000,000.00	50,001,263.38	0.00	CITI	MFR
NTRD	YANK1	6/29/2012	90532	CIBC NY CD	0.17000	9/28/2012	25,000,000.00	25,000,631.69	0.00	CITI	MFR
YANK1 Total							1,669,650,000.00	1,669,681,953.62	119,255.52		
NTRD Total							9,771,810,000.00	9,769,320,387.48	319,762.65		
TRADE	FHLB	6/14/2012	90325	FHLB	1.00000	6/9/2017	50,000,000.00	50,062,500.00	47,222.22	CITI	FTNFCM
TRADE	FHLB	6/27/2012	90486	FHLB	1.01000	6/19/2017	50,000,000.00	50,075,000.00	12,625.00	CITI	FTNFCM
FHLB Total							100,000,000.00	100,137,500.00	59,847.22		
TRADE	NOTE	6/22/2012	90432	USTN	0.62500	5/31/2017	50,000,000.00	49,734,375.00	18,784.15	CITI	MS
NOTE Total							50,000,000.00	49,734,375.00	18,784.15		
TRADE Total							150,000,000.00	149,871,875.00	78,631.37		
PSI Total							9,921,810,000.00	9,919,192,262.48	398,394.02		

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Specific Purpose Investments
For the Period: June 1, 2012 to June 30, 2012
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
PHHPA	FHLB	6/14/2012	90239	FHLB (CALLABLE)	3.24000	6/14/2027	1,335,000.00	1,332,997.50	0.00	CITI	MS
	FHLB Total						1,335,000.00	1,332,997.50	0.00		
PHHPA - PUENTE HILLS HABITAT PRESERVATION AUTHORITY Total							1,335,000.00	1,332,997.50	0.00		
SANIT	MCSA	6/20/2012	90195	FHLB (CALLABLE)	1.00000	6/20/2017	40,000,000.00	40,000,000.00	0.00	CITI	CF
	MCSA Total						40,000,000.00	40,000,000.00	0.00		
SANIT - SANITATION DISTRICT Total							40,000,000.00	40,000,000.00	0.00		
SPI Total							41,335,000.00	41,332,997.50	0.00		

Los Angeles County Treasurer
Investment Transactions Journal
Sales Detail Report
Group: Pooled Surplus Investments
For the Period: June 1, 2012 to June 30, 2012
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
6/8/2012	NTRD	88939	FFCB 1.33 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	273,388.89	50,273,388.89	45,917.81
6/8/2012	NTRD	88958	FFCB 1.31 (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	127,361.11	25,127,361.11	0.00
6/8/2012	NTRD	88959	FFCB 1.31 (CALLABLE)	Call	100.00000	45,200,000.00	45,200,000.00	230,268.89	45,430,268.89	0.00
6/22/2012	NTRD	88714	FFCB 1.43 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	38,219.76
6/22/2012	NTRD	88729	FFCB 1.43 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	44,964.42
6/22/2012	NTRD	88730	FFCB 1.43 (CALLABLE)	Call	100.00000	32,620,000.00	32,620,000.00	0.00	32,620,000.00	29,334.79
6/27/2012	NTRD	89581	FFCB 1.43 (CALLABLE)	Call	100.00000	20,250,000.00	20,250,000.00	72,393.75	20,322,393.75	21,140.51
6/27/2012	NTRD	89582	FFCB 1.43 (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	89,375.00	25,089,375.00	26,099.40
FFCB Total						298,070,000.00	298,070,000.00	792,787.64	298,862,787.64	205,676.69
6/2/2012	NTRD	89311	FHLB 1.25 (CALLABLE)	Call	100.00000	7,875,000.00	7,875,000.00	24,609.38	7,899,609.38	17,190.01
6/28/2012	NTRD	90057	FHLB 1.40 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	56,388.89	50,056,388.89	0.00
6/29/2012	NTRD	88960	FHLB 1.33 (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	140,388.89	25,140,388.89	0.00
6/29/2012	NTRD	88961	FHLB 1.33 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	280,777.78	50,280,777.78	0.00
6/29/2012	NTRD	88318	FHLB 1.53 (CALLABLE)	Call	100.00000	20,000,000.00	20,000,000.00	26,350.00	20,026,350.00	8,823.21
FHLB Total						152,875,000.00	152,875,000.00	528,514.94	153,403,514.94	26,013.22
6/28/2012	NTRD	87748	FHLMC 1.25 (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	78,125.00	25,078,125.00	78,576.90
6/28/2012	NTRD	87748	FHLMC 1.25 (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	78,125.00	25,078,125.00	78,576.90
6/28/2012	NTRD	87790	FHLMC 1.25 (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	78,125.00	25,078,125.00	78,663.01
6/28/2012	NTRD	87793	FHLMC 1.25 (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	78,125.00	25,078,125.00	78,663.01
6/29/2012	NTRD	87200	FHLMC 2.00 (CALLABLE)	Call	100.00000	30,000,000.00	30,000,000.00	0.00	30,000,000.00	60,000.00
6/29/2012	NTRD	87209	FHLMC 2.00 (CALLABLE)	Call	100.00000	30,000,000.00	30,000,000.00	0.00	30,000,000.00	102,000.00
FHLMC Total						160,000,000.00	160,000,000.00	312,500.00	160,312,500.00	476,479.82
6/6/2012	NTRD	86886	FNMA 2.25 (CALLABLE)	Call	100.00000	15,600,000.00	15,600,000.00	0.00	15,600,000.00	9,349.75
6/7/2012	NTRD	88386	FNMA 1.70 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
6/14/2012	NTRD	88319	FNMA 1.70 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
6/14/2012	NTRD	88342	FNMA 1.70 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
6/15/2012	NTRD	88415	FNMA 1.60 (CALLABLE)	Call	100.00000	17,200,000.00	17,200,000.00	0.00	17,200,000.00	11,600.82
6/21/2012	NTRD	88388	FNMA 1.70 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
6/23/2012	NTRD	87889	FNMA 1.375 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	171,875.00	50,171,875.00	0.00
6/30/2012	NTRD	87870	FNMA 1.50 (CALLABLE)	Call	100.00000	37,000,000.00	37,000,000.00	138,750.00	37,138,750.00	0.00
FNMA Total						319,800,000.00	319,800,000.00	310,625.00	320,110,625.00	20,950.57
6/1/2012	NTRD	85271	FHLMC 4.05 (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
6/1/2012	NTRD	85272	FHLMC 4.05 (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
6/2/2012	NTRD	85245	FNMA 3.50 (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00

Los Angeles County Treasurer
Investment Transactions Journal
Sales Detail Report
Group: Pooled Surplus Investments
For the Period: June 1, 2012 to June 30, 2012
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
6/2/2012	NTRD	85246	FNMA 3.50 (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
6/2/2012	NTRD	85247	FNMA 3.50 (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
6/2/2012	NTRD	85252	FNMA 3.50 (CALLABLE)	Call	100.00000	20,000,000.00	20,000,000.00	0.00	20,000,000.00	0.00
6/7/2012	NTRD	88326	FNMA 1.40 (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
6/8/2012	NTRD	88353	FNMA 1.40 (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
6/8/2012	NTRD	88354	FNMA 1.40 (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
6/9/2012	NTRD	85270	FHLMC 4.80 (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
6/19/2012	NTRD	88387	FNMA 1.40 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
6/22/2012	NTRD	85469	FHLMC 5.80 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
6/22/2012	NTRD	85470	FHLMC 5.50 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
6/23/2012	NTRD	85471	FHLMC 6.00 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
6/23/2012	NTRD	85408	FHLMC 5.00 (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
6/23/2012	NTRD	87700	FHLMC 3.00 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	234,375.00	50,234,375.00	0.00
6/28/2012	NTRD	84709	FNMA 5.00 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	156,250.00	50,156,250.00	0.00
6/29/2012	NTRD	84712	FNMA 5.00 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	150,000.00	50,150,000.00	0.00
6/29/2012	NTRD	85485	FHLMC 6.25 (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
6/29/2012	NTRD	85533	FHLMC 6.25 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
6/29/2012	NTRD	85559	FHLMC 6.625 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
6/29/2012	NTRD	85560	FHLMC 7.00 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
6/29/2012	NTRD	85561	FHLMC 7.00 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	34,967.14
6/30/2012	NTRD	85562	FHLMC 7.00 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
6/30/2012	NTRD	85534	FHLMC 6.375 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
6/30/2012	NTRD	85532	FHLMC 6.00 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
6/30/2012	NTRD	85483	FHLMC 6.25 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
			MCSA Total							
						1,045,000,000.00	1,045,000,000.00	540,625.00	1,045,540,625.00	34,967.14
	NTRD Total					1,975,745,000.00	1,975,745,000.00	2,485,052.58	1,978,230,052.58	764,087.44
6/4/2012	TRADE	90184	FHLMC 1.00	Sell	100.20000	25,000,000.00	25,050,000.00	13,888.89	25,063,888.89	50,000.00
6/12/2012	TRADE	90184	FHLMC 1.00	Sell	100.06900	25,000,000.00	25,017,250.00	19,444.44	25,036,694.44	17,250.00
			FHLMC Total			50,000,000.00	50,067,250.00	33,333.33	50,100,583.33	67,250.00
6/29/2012	TRADE	90432	USTN 0.625	Sell	99.66406	50,000,000.00	49,832,031.25	24,760.93	49,856,792.18	96,478.31
			USTN Total			50,000,000.00	49,832,031.25	24,760.93	49,856,792.18	96,478.31
	TRADE Total					100,000,000.00	99,899,281.25	58,094.26	99,957,375.51	163,728.31
			PSI Total			2,075,745,000.00	2,075,644,281.25	2,543,146.84	2,078,187,428.09	927,815.75

Los Angeles County Treasurer
Investment Transactions Journal
Sales Detail Report
Group: Specific Purpose Investments
For the Period: June 1, 2012 to June 30, 2012
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
6/11/2012	GF	12057	FLYING TRIANGLE LOAN	Call	100.00000	1,086.19	1,086.19	363.02	1,449.21	0.00
6/14/2012	GF	16864	FLYING TRIANGLE LOAN	Call	100.00000	1,272.16	1,272.16	99.58	1,371.74	0.00
			FLYING TRIANGLE LOAN Total		100.00000	2,358.35	2,358.35	462.60	2,820.95	0.00
			GF - GENERAL FUNDTot		200.00000	2,358.35	2,358.35	462.60	2,820.95	0.00
6/6/2012	SANIT	90194	FFCB 1.15 (CALLABLE)	Sell	100.00000	41,500,000.00	41,500,000.00	7,954.17	41,507,954.17	0.00
			FFCB Total		100.00000	41,500,000.00	41,500,000.00	7,954.17	41,507,954.17	0.00
6/28/2012	SANIT	90195	FHLB 1.00 (CALLABLE)	Sell	100.00000	39,285,000.00	39,285,000.00	8,730.00	39,293,730.00	0.00
			FHLB Total		100.00000	39,285,000.00	39,285,000.00	8,730.00	39,293,730.00	0.00
			SANIT - SANITATION DISTRICT Total		200.00000	80,785,000.00	80,785,000.00	16,684.17	80,801,684.17	0.00
			SPI Total			80,787,358.35	80,787,358.35	17,146.77	80,804,505.12	0.00

Los Angeles County Treasurer
 Comparison of Investment Cost to Market Value
 As of June 30, 2012
 Attachment IX

SECURITY TYPE	POOLED			SPECIFIC PURPOSE		
	Amortized Cost	Market Value	Difference	Amortized Cost	Market Value	Difference
Collateralized CD's	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Negotiable CD's	3,944,705,919.61	3,944,433,310.35	(272,609.26)	0.00	0.00	0.00
Euro CD's	0.00	0.00	0.00	0.00	0.00	0.00
Bankers Acceptances	0.00	0.00	0.00	0.00	0.00	0.00
Commercial Paper	7,190,060,050.46	7,190,208,947.91	148,897.45	0.00	0.00	0.00
Governments	673,215,462.90	680,425,850.00	7,210,387.10	85,835.45	106,595.27	20,759.82
Agencies	8,516,285,753.96	8,572,338,272.24	56,052,518.28	31,625,422.42	31,578,828.44	(46,593.98)
Municipals	17,000,000.00	17,000,000.00	0.00	5,065,000.00	5,065,000.00	0.00
Corp. & Deposit Notes	632,106,480.02	633,254,601.12	1,148,121.10	3,094,475.77	3,113,590.50	19,114.73
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	63,262,037.74	63,262,037.74	0.00
TOTAL	<u>\$20,973,373,666.95</u>	<u>\$21,037,660,981.62</u>	<u>\$64,287,314.67</u>	<u>\$103,132,771.38</u>	<u>\$103,126,051.95</u>	<u>(\$6,719.43)</u>

Market Pricing Policies and Source:

The Pooled Surplus Investment Portfolio (PSI) is market priced monthly using Citibank Valuation Total Report month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted in the Citibank Valuation Total Report, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes are private placements not actively traded, and are not included in the Citibank Valuation Total Report. Accordingly, market value is priced at Cost. Such non-traded securities make up 0.08% of the PSI Portfolio.

Los Angeles County Treasurer
Market Pricing Exceptions
As of June 30, 2012
Attachment IXa

Security ID	Security Description	Calculated Market Price
89124	GE CAPITAL CORP MTN FRN	99.950000
90167	CAFCO LLC CP	99.999278
90224	CAFCO LLC CP	99.999278
90244	THAMES ASSET GLOBAL SEC INC CP	99.999278
90252	COMMERZBANK US FINANCE INC CP	99.999278
90257	BARTON CAPITAL LLC CP	99.999278
90242	HSBC USA INC CP	99.998917
90253	CIESCO LLC CP	99.998917
90281	CAFCO LLC CP	99.998917
90036	ATLANTIS ONE FUNDING CORP CP	99.998917
90039	UBS FINANCE (DELAWARE) LLC CP	99.998917
90043	ATLANTIS ONE FUNDING CORP CP	99.998194
89991	ATLANTIS ONE FUNDING CORP CP	99.998194
90275	CAFCO LLC CP	99.998194
90279	ABBEY NATIONAL NA LLC CP	99.998194
90280	THAMES ASSET GLOBAL SEC INC CP	99.998194
90287	BARTON CAPITAL LLC CP	99.998194
90301	THAMES ASSET GLOBAL SEC INC CP	99.998194
90254	RBS FINANCE NV NA INC CP	99.998194
90255	CIESCO LLC CP	99.998194
90265	CAFCO LLC CP	99.998194
90269	ABBEY NATIONAL NA LLC CP	99.998194
90237	CRC FUNDING LLC CP	99.998194
90205	CIESCO LLC CP	99.998194
90271	CIESCO LLC CP	99.996667
90266	BARTON CAPITAL LLC CP	99.996667
90268	BARTON CAPITAL LLC CP	99.996667
90261	ABBEY NATIONAL NA LLC CP	99.996667
90291	CRC FUNDING LLC CP	99.996667
90283	CRC FUNDING LLC CP	99.996667
90049	ATLANTIS ONE FUNDING CORP CP	99.996667
90284	CIESCO LLC CP	99.995000
90285	ABBEY NATIONAL NA LLC CP	99.995000
90247	CAFCO LLC CP	99.995000
90214	CIESCO LLC CP	99.995000
90371	BRYANT PARK FUNDING LLC CP	99.995000
90397	BRYANT PARK FUNDING LLC CP	99.995000
90335	CAFCO LLC CP	99.994444
90105	ATLANTIS ONE FUNDING CORP CP	99.994444
90258	CRC FUNDING LLC CP	99.994444
90292	DEUTSCHE BANK FINANCIAL LLC CP	99.994444
90302	CRC FUNDING LLC CP	99.994444
90309	CIESCO LLC CP	99.994444
90305	REGENCY MARKETS NO.1 LLC CP	99.993889
90318	CAFCO LLC CP	99.993889
90329	DEUTSCHE BANK FINANCIAL LLC CP	99.993889
90294	ABBEY NATIONAL NA LLC CP	99.993889
90107	RBS FINANCE NV NA INC CP	99.993889
90410	CRC FUNDING LLC CP	99.993889
90332	BRYANT PARK FUNDING LLC CP	99.993333
90339	REGENCY MARKETS NO.1 LLC CP	99.993333
90340	BRYANT PARK FUNDING LLC CP	99.993333
90356	BRYANT PARK FUNDING LLC CP	99.993333
90357	BRYANT PARK FUNDING LLC CP	99.993333
90246	SHEFFIELD RECEIVABLE CORP CP	99.993333
90270	SHEFFIELD RECEIVABLES CORP CP	99.993333
90321	ABBEY NATIONAL NA LLC CP	99.993333
90307	ABBEY NATIONAL NA LLC CP	99.993333
90096	SHEFFIELD RECEIVABLES CORP CP	99.993333
90306	SHEFFIELD RECEIVABLES CORP CP	99.992417
90314	SHEFFIELD RECEIVABLE CORP CP	99.992417
90330	ABBEY NATIONAL NA LLC CP	99.992417
90303	BARTON CAPITAL LLC CP	99.992417
90304	BARTON CAPITAL LLC CP	99.992417

Los Angeles County Treasurer
Market Pricing Exceptions
As of June 30, 2012
Attachment IXa

Security ID	Security Description	Calculated Market Price
90259	CAFCO LLC CP	99.992417
90120	RBS FINANCE NV NA INC CP	99.992417
90125	ING US FUNDING LLC CP	99.992417
90358	DEUTSCHE BANK FINANCIAL LLC CP	99.992417
90360	TOYOTA MOTOR CREDIT CORP CP	99.992417
90457	CIESCO LLC CP	99.992417
90462	CAFCO LLC CP	99.992417
90444	THAMES ASSET GLOBAL SEC INC CP	99.990667
90435	THAMES ASSET GLOBAL SEC INC CP	99.990667
90396	REGENCY MARKETS NO.1 LLC CP	99.990667
90365	JUPITER SEC COMPANY LLC CP	99.990667
90366	REGENCY MARKETS NO.1 LLC CP	99.990667
90368	REGENCY MARKETS NO.1 LLC CP	99.990667
90380	REGENCY MARKETS NO.1 LLC CP	99.990667
90193	RBS FINANCE NV (NA) INC CP	99.990667
90317	DEUTSCHE FINANCE CP	99.990667
90315	CIESCO LLC CP	99.990667
90154	ATLANTIS ONE FUNDING CORP CP	99.990083
90372	DEUTSCHE BANK FINANCIAL LLC CP	99.990083
90337	CAFCO LLC CP	99.990083
90393	REGENCY MARKETS NO.1 LLC CP	99.990083
90411	REGENCY MARKETS NO.1 LLC CP	99.990083
90412	REGENCY MARKETS NO.1 LLC CP	99.990083
90449	CRC FUNDING LLC CP	99.990083
90405	CHARIOT FUNDING LLC CP	99.989500
90374	THAMES ASSET GLOBAL SEC INC CP	99.989500
90381	THAMES ASSET GLOBAL SEC INC CP	99.989500
90386	REGENCY MARKETS NO.1 LLC CP	99.989500
90316	CRC FDG LLC CP	99.989500
90322	SHEFFIELD RECEIVABLES CORP CP	99.988917
90295	CIESCO LLC CP	99.988917
90225	DEUTSCHE BANK FINANCIAL LLC CP	99.988917
90367	CRC FUNDING LLC CP	99.988917
90413	ABBAY NATIONAL NA LLC CP	99.988917
90394	CRC FUNDING LLC CP	99.988917
90404	CIESCO LLC CP	99.988917
90399	DEUTSCHE BANK FINANCIAL LLC CP	99.987222
90408	THAMES ASSET GLOBAL SEC INC CP	99.987222
90409	THAMES ASSET GLOBAL SEC INC CP	99.987222
90443	REGENCY MARKETS NO.1 LLC CP	99.987222
90416	BRYANT PARK FUNDING LLC CP	99.987222
90328	CAFCO LLC CP	99.987222
90354	CIESCO LLC CP	99.987222
90424	DEUTSCHE BANK FINANCIAL LLC CP	99.985306
90441	BARTON CAPITAL LLC CP	99.985306
90448	ABBAY NATIONAL NA LLC CP	99.985306
90496	JUPITER SEC COMPANY LLC CP	99.985306
90500	ABBAY NATIONAL NA LLC CP	99.984667
90459	BARTON CAPITAL LLC CP	99.984667
90426	ABBAY NATIONAL NA LLC CP	99.984667
90312	CIESCO LLC CP	99.984667
90458	REGENCY MARKETS NO.1 LLC CP	99.984028
90406	REGENCY MARKETS NO.1 LLC CP	99.984028
90407	REGENCY MARKETS NO.1 LLC CP	99.984028
90460	BRYANT PARK FUNDING LLC CP	99.984028
90465	THUNDER BAY FUNDING LLC CP	99.984028
90469	BRYANT PARK FUNDING LLC CP	99.984028
90471	JUPITER SEC COMPANY LLC CP	99.983389

Los Angeles County Treasurer
Market Pricing Exceptions
As of June 30, 2012
Attachment IXa

Security ID	Security Description	Calculated Market Price
90461	DEUTSCHE BANK FINANCIAL LLC CP	99.983389
90422	BARTON CAPITAL LLC CP	99.983389
90102	HSBC USA INC CP	99.983389
90495	JUPITER SEC COMPANY LLC CP	99.982750
90511	BRYANT PARK FUNDING LLC CP	99.982750
90427	HSBC USA INC CP	99.980000
90398	BARTON CAPITAL LLC CP	99.980000
90352	CAFCO LLC CP	99.980000
90263	SHEFFIELD RECEIVABLES CORP CP	99.980000
90326	BARTON CAPITAL LLC CP	99.980000
90293	HSBC USA INC CP	99.980000
90319	BARTON CAPITAL LLC CP	99.979333
90355	BARTON CAPITAL LLC CP	99.979333
90470	BARTON CAPITAL LLC CP	99.979333
90517	CHARIOT FUNDING LLC CP	99.979333
90524	REGENCY MARKETS NO.1 LLC CP	99.979333
90530	ABBAY NATIONAL NA LLC CP	99.979333
90522	BARTON CAPITAL LLC CP	99.978667
90523	BARTON CAPITAL LLC CP	99.978667
90463	SHEFFIELD RECEIVABLES CORP CP	99.978667
90468	ATLANTIS ONE FUNDING CORP CP	99.978667
90510	BARTON CAPITAL LLC CP	99.978667
90494	REGENCY MARKETS NO.1 LLC CP	99.978667
90497	BARTON CAPITAL LLC CP	99.978667
90498	REGENCY MARKETS NO.1 LLC CP	99.978667
90375	ATLANTIS ONE FUNDING CORP CP	99.978667
90382	BARTON CAPITAL LLC CP	99.978667
90379	ATLANTIS ONE FUNDING CORP CP	99.978667
90414	BARTON CAPITAL LLC CP	99.978667
90425	SHEFFIELD RECEIVABLES CORP CP	99.978667
90442	ATLANTIS ONE FUNDING CORP CP	99.978667
90297	UBS FINANCE (DELAWARE) LLC CP	99.978667
90353	ATLANTIS ONE FUNDING CORP CP	99.978000
90475	SHEFFIELD RECEIVABLES CORP CP	99.978000
90493	ATLANTIS ONE FUNDING CORP CP	99.977333
90513	SHEFFIELD RECEIVABLES CORP CP	99.977333
90341	CHARIOT FUNDING LLC CP	99.977333
90378	SHEFFIELD RECEIVABLES CORP CP	99.977333
90423	CHARIOT FUNDING LLC CP	99.977333
90343	SHEFFIELD RECEIVABLES CORP CP	99.974667
90364	SHEFFIELD RECEIVABLES CORP CP	99.974667
90421	HSBC USA INC CP	99.972667
90466	ING U.S. FUNDING LLC CP	99.972667
90472	ING U.S. FUNDING LLC CP	99.970000
90473	ING U.S. FUNDING LLC CP	99.969333
90528	REGENCY MARKETS NO.1 LLC CP	99.968667
90512	SHEFFIELD RECEIVABLES CORP CP	99.966000
90428	ING FUNDING LLC CP	99.966000
90395	RBS FINANCE NV NA INC CP	99.965333
90499	ING U.S. FUNDING LLC CP	99.963333
90474	UBS FINANCE (DELAWARE) LLC CP	99.963333
90492	UBS FINANCE (DELAWARE) LLC CP	99.929111
90529	ING U.S. FUNDING LLC CP	99.927889
90387	FFCB 0.95 (CALLABLE)	99.900000
90388	FFCB 1.10 (CALLABLE)	99.935000
90389	FFCB 1.10 (CALLABLE)	99.935000
90390	FFCB 1.10 (CALLABLE)	99.935000
90417	FFCB 1.10 (CALLABLE)	99.935000

Los Angeles County Treasurer
 Market Pricing Exceptions
 As of June 30, 2012
 Attachment IXa

Security ID	Security Description	Calculated Market Price
90311	FFCB 1.10 (CALLABLE)	99.935000
90289	FFCB 1.10 (CALLABLE)	99.935000
89311	FHLB 1.25 (CALLABLE)	100.000000
90101	FHLB 1.17 (CALLABLE)	100.000000
88941	FHLB 1.50 (CALLABLE)	100.000000
90141	FHLMC 1.27 (CALLABLE)	100.019000
90142	FHLMC 1.26 (CALLABLE)	100.019000
90056	FHLMC 1.35 (CALLABLE)	100.000000
90392	ROYAL BANK OF CANADA NY FRCD	99.950000
90377	ROYAL BANK OF CANADA NY FRCD	99.950000
90491	AU & NZ BANKING GRP NY FRCD	99.950000
90350	FHLB 1.50 (CALLABLE)	100.007000
90420	FHLB 1.50 (CALLABLE)	100.000000
90103	FHLB 2.25 (CALLABLE)	100.373000
90273	SOCIETE GENERALE NY CD	100.007220
89979	BK OF NOVA SCOTIA HOUSTON CD	99.995829
90383	ROYAL BK OF SCOTLAND PLC CT CD	100.000693
90384	ROYAL BK OF SCOTLAND PLC CT CD	100.000693
90288	BANK OF MONTREAL CHICAGO CD	99.993777
89929	RABOBANK NEDERLAND NV NY CD	100.010368
90525	BNP PARIBAS SF CD	99.998306
90526	DNB BANK ASA NY CD	99.942578
90514	TORONTO DOMINION BANK NY CD	99.912619
90515	BANK OF NOVA SCOTIA HOUSTON CD	99.915115
90531	CIBC NY CD	99.905130
90532	CIBC NY CD	99.905130
90490	WESTPAC BANKING CORP NY CD	99.243914
90509	ROYAL BANK OF CANADA NY CD	99.134495

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2012
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	88203	LACCAL BANS	0.55100	6/30/2014	7,000,000.00	7,000,000.00	7,000,000.00
PSI	NTRD	BAN	89778	LACCAL BANS	0.56100	6/30/2014	10,000,000.00	10,000,000.00	10,000,000.00
		BAN Total					<u>17,000,000.00</u>	<u>17,000,000.00</u>	<u>17,000,000.00</u>
PSI	NTRD	BNOT	90182	BK OF AMERICA NA BK NOTE	0.32000	7/20/2012	50,000,000.00	50,000,000.00	50,001,700.00
PSI	NTRD	BNOT	90183	BK OF AMERICA NA BK NOTE	0.32000	7/20/2012	25,000,000.00	25,000,000.00	25,000,850.00
		BNOT Total					<u>75,000,000.00</u>	<u>75,000,000.00</u>	<u>75,002,550.00</u>
PSI	NTRD	CNFL	84432	TOYOTA MOTOR CREDIT CORP FRN	0.68585	7/27/2012	50,000,000.00	50,000,000.00	50,008,450.00
PSI	NTRD	CNFL	85269	TOYOTA MOTOR CREDIT CORP FRN	0.61685	11/15/2012	50,000,000.00	50,000,000.00	50,037,000.00
PSI	NTRD	CNFL	88044	TOYOTA MOTOR CREDIT CORP FRN	0.66915	10/12/2012	50,000,000.00	50,000,000.00	50,047,000.00
PSI	NTRD	CNFL	88095	GE CAPITAL CORP MTN FRN	1.31915	1/7/2014	19,150,000.00	18,962,282.30	19,229,893.80
PSI	NTRD	CNFL	88188	GE CAPITAL CORP MTN FRN	1.06785	3/14/2013	25,000,000.00	25,000,899.60	25,092,150.00
PSI	NTRD	CNFL	88615	TOYOTA MOTOR CREDIT CORP FRN	0.66785	12/17/2012	25,000,000.00	25,000,000.00	25,040,200.00
PSI	NTRD	CNFL	89735	WESTPAC BANKING CORP NY FRN	0.84285	9/16/2013	50,000,000.00	50,051,761.63	49,998,400.00
PSI	NTRD	CNFL	89966	GE CAPITAL CORP MTN FRN	0.63585	7/27/2012	47,415,000.00	47,429,901.86	47,426,237.36
PSI	NTRD	CNFL	90456	TOYOTA MOTOR CR CORP MTN FRN	0.71160	6/26/2014	50,000,000.00	50,000,000.00	49,970,550.00
		CNFL Total					<u>366,565,000.00</u>	<u>366,444,845.39</u>	<u>366,849,881.16</u>
PSI	NTRD	CNFM	87917	ROYAL BK OF CANADA NY FRN	0.37025	9/27/2012	50,000,000.00	50,000,000.00	49,999,400.00
		CNFM Total					<u>50,000,000.00</u>	<u>50,000,000.00</u>	<u>49,999,400.00</u>
PSI	NTRD	CNFRQ	88716	GE CAPITAL CORP MTN FRN	1.50000	12/29/2014	35,000,000.00	35,000,000.00	35,007,385.00
PSI	NTRD	CNFRQ	89124	GE CAPITAL CORP MTN FRN	1.37500	1/30/2015	25,000,000.00	25,000,000.00	24,987,500.00
		CNFRQ Total					<u>60,000,000.00</u>	<u>60,000,000.00</u>	<u>59,994,885.00</u>
PSI	NTRD	CNFX	81648	BARCLAYS BK PLC NY MTN	5.45000	9/12/2012	10,606,000.00	10,660,564.67	10,699,778.25
PSI	NTRD	CNFX	85361	GE CAPITAL CORP MTN	2.80000	1/8/2013	25,000,000.00	25,175,515.18	25,291,550.00
PSI	NTRD	CNFX	87649	GE CAPITAL CORP MTN	4.80000	5/1/2013	19,342,000.00	19,847,427.04	19,995,256.71
PSI	NTRD	CNFX	88868	GE CAPITAL CORP MTN	2.15000	1/9/2015	25,000,000.00	24,978,127.74	25,421,300.00
		CNFX Total					<u>79,948,000.00</u>	<u>80,661,634.63</u>	<u>81,407,884.96</u>
PSI	NTRD	CPD	89991	ATLANTIS ONE FUNDING CORP CP	0.32000	7/5/2012	10,000,000.00	9,999,644.44	9,999,819.40
PSI	NTRD	CPD	90036	ATLANTIS ONE FUNDING CORP CP	0.21000	7/3/2012	50,000,000.00	49,999,416.67	49,999,458.00
PSI	NTRD	CPD	90039	UBS FINANCE (DELAWARE) LLC CP	0.31000	7/3/2012	50,000,000.00	49,999,138.89	49,999,458.00
PSI	NTRD	CPD	90043	ATLANTIS ONE FUNDING CORP CP	0.22000	7/5/2012	50,000,000.00	49,998,777.78	49,999,097.00
PSI	NTRD	CPD	90049	ATLANTIS ONE FUNDING CORP CP	0.22000	7/6/2012	50,000,000.00	49,998,472.22	49,998,333.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2012
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	90096	SHEFFIELD RECEIVABLES CORP CP	0.21000	7/12/2012	40,000,000.00	39,997,433.33	39,997,333.20
PSI	NTRD	CPD	90102	HSBC USA INC CP	0.26000	7/26/2012	50,000,000.00	49,990,972.22	49,991,694.00
PSI	NTRD	CPD	90105	ATLANTIS ONE FUNDING CORP CP	0.22000	7/10/2012	50,000,000.00	49,997,250.00	49,997,222.00
PSI	NTRD	CPD	90107	RBS FINANCE NV NA INC CP	0.33000	7/11/2012	50,000,000.00	49,995,416.67	49,996,944.00
PSI	NTRD	CPD	90120	RBS FINANCE NV NA INC CP	0.33000	7/13/2012	50,000,000.00	49,994,500.00	49,996,208.00
PSI	NTRD	CPD	90125	ING US FUNDING LLC CP	0.19000	7/13/2012	19,700,000.00	19,698,752.33	19,698,505.95
PSI	NTRD	CPD	90154	ATLANTIS ONE FUNDING CORP CP	0.21000	7/17/2012	50,000,000.00	49,995,333.33	49,995,041.50
PSI	NTRD	CPD	90167	CAFCO LLC CP	0.46000	7/2/2012	35,897,000.00	35,896,541.32	35,896,740.46
PSI	NTRD	CPD	90193	RBS FINANCE NV (NA) INC CP	0.29000	7/16/2012	50,000,000.00	49,993,958.33	49,995,333.00
PSI	NTRD	CPD	90205	CIESCO LLC CP	0.42000	7/5/2012	50,000,000.00	49,997,666.67	49,999,097.00
PSI	NTRD	CPD	90214	CIESCO LLC CP	0.42000	7/9/2012	50,000,000.00	49,995,333.33	49,997,500.00
PSI	NTRD	CPD	90224	CAFCO LLC CP	0.40000	7/2/2012	15,000,000.00	14,999,833.33	14,999,891.55
PSI	NTRD	CPD	90225	DEUTSCHE BANK FINANCIAL LLC CP	0.30000	7/19/2012	50,000,000.00	49,992,500.00	49,994,458.00
PSI	NTRD	CPD	90237	CRC FUNDING LLC CP	0.37000	7/5/2012	50,000,000.00	49,997,944.44	49,999,097.00
PSI	NTRD	CPD	90242	HSBC USA INC CP	0.18000	7/3/2012	50,000,000.00	49,999,500.00	49,999,458.00
PSI	NTRD	CPD	90244	THAMES ASSET GLOBAL SEC INC CP	0.40000	7/2/2012	25,000,000.00	24,999,722.22	24,999,819.25
PSI	NTRD	CPD	90246	SHEFFIELD RECEIVABLES CORP CP	0.18000	7/12/2012	24,000,000.00	23,998,680.00	23,998,399.92
PSI	NTRD	CPD	90247	CAFCO LLC CP	0.43000	7/9/2012	50,000,000.00	49,995,222.22	49,997,500.00
PSI	NTRD	CPD	90252	COMMERZBANK US FINANCE INC CP	0.22000	7/2/2012	50,000,000.00	49,999,694.44	49,999,638.50
PSI	NTRD	CPD	90253	CIESCO LLC CP	0.35000	7/3/2012	50,000,000.00	49,999,027.78	49,999,458.00
PSI	NTRD	CPD	90254	RBS FINANCE NV NA INC CP	0.20000	7/5/2012	50,000,000.00	49,998,888.89	49,999,097.00
PSI	NTRD	CPD	90255	CIESCO LLC CP	0.35000	7/5/2012	23,000,000.00	22,999,105.56	22,999,584.62
PSI	NTRD	CPD	90257	BARTON CAPITAL LLC CP	0.42000	7/2/2012	50,000,000.00	49,999,416.67	49,999,638.50
PSI	NTRD	CPD	90258	CRC FUNDING LLC CP	0.38000	7/10/2012	32,000,000.00	31,996,960.00	31,998,222.08
PSI	NTRD	CPD	90259	CAFCO LLC CP	0.38000	7/13/2012	50,000,000.00	49,993,666.67	49,996,208.00
PSI	NTRD	CPD	90261	ABBEY NATIONAL NA LLC CP	0.36000	7/6/2012	50,000,000.00	49,997,500.00	49,998,333.00
PSI	NTRD	CPD	90263	SHEFFIELD RECEIVABLES CORP CP	0.25000	7/30/2012	50,000,000.00	49,989,930.56	49,990,000.00
PSI	NTRD	CPD	90265	CAFCO LLC CP	0.37000	7/5/2012	40,000,000.00	39,998,355.56	39,999,277.60
PSI	NTRD	CPD	90266	BARTON CAPITAL LLC CP	0.36000	7/6/2012	17,000,000.00	16,999,150.00	16,999,433.22
PSI	NTRD	CPD	90268	BARTON CAPITAL LLC CP	0.36000	7/6/2012	30,000,000.00	29,998,500.00	29,998,999.80
PSI	NTRD	CPD	90269	ABBEY NATIONAL NA LLC CP	0.37000	7/5/2012	50,000,000.00	49,997,944.44	49,999,097.00
PSI	NTRD	CPD	90270	SHEFFIELD RECEIVABLES CORP CP	0.20000	7/12/2012	20,000,000.00	19,998,777.78	19,998,666.60
PSI	NTRD	CPD	90271	CIESCO LLC CP	0.38000	7/6/2012	50,000,000.00	49,997,361.11	49,998,333.00
PSI	NTRD	CPD	90275	CAFCO LLC CP	0.37000	7/5/2012	40,000,000.00	39,998,355.56	39,999,277.60
PSI	NTRD	CPD	90279	ABBEY NATIONAL NA LLC CP	0.37000	7/5/2012	50,000,000.00	49,997,944.44	49,999,097.00
PSI	NTRD	CPD	90280	THAMES ASSET GLOBAL SEC INC CP	0.40000	7/5/2012	21,000,000.00	20,999,066.67	20,999,620.74
PSI	NTRD	CPD	90281	CAFCO LLC CP	0.37000	7/3/2012	50,000,000.00	49,998,972.22	49,999,458.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2012
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	90283	CRC FUNDING LLC CP	0.38000	7/6/2012	50,000,000.00	49,997,361.11	49,998,333.00
PSI	NTRD	CPD	90284	CIESCO LLC CP	0.37000	7/9/2012	50,000,000.00	49,995,888.89	49,997,500.00
PSI	NTRD	CPD	90285	ABBEY NATIONAL NA LLC CP	0.37000	7/9/2012	50,000,000.00	49,995,888.89	49,997,500.00
PSI	NTRD	CPD	90287	BARTON CAPITAL LLC CP	0.36000	7/5/2012	50,000,000.00	49,998,000.00	49,999,097.00
PSI	NTRD	CPD	90291	CRC FUNDING LLC CP	0.40000	7/6/2012	50,000,000.00	49,997,222.22	49,998,333.00
PSI	NTRD	CPD	90292	DEUTSCHE BANK FINANCIAL LLC CP	0.21000	7/10/2012	50,000,000.00	49,997,375.00	49,997,222.00
PSI	NTRD	CPD	90293	HSBC USA INC CP	0.27000	7/30/2012	25,000,000.00	24,994,562.50	24,995,000.00
PSI	NTRD	CPD	90294	ABBEY NATIONAL NA LLC CP	0.37000	7/11/2012	50,000,000.00	49,994,861.11	49,996,944.00
PSI	NTRD	CPD	90295	CIESCO LLC CP	0.38000	7/19/2012	30,000,000.00	29,994,300.00	29,996,674.80
PSI	NTRD	CPD	90297	UBS FINANCE (DELAWARE) LLC CP	0.26000	8/1/2012	50,000,000.00	49,988,805.56	49,989,333.00
PSI	NTRD	CPD	90301	THAMES ASSET GLOBAL SEC INC CP	0.43000	7/5/2012	50,000,000.00	49,997,611.11	49,999,097.00
PSI	NTRD	CPD	90302	CRC FUNDING LLC CP	0.40000	7/10/2012	50,000,000.00	49,995,000.00	49,997,222.00
PSI	NTRD	CPD	90303	BARTON CAPITAL LLC CP	0.37000	7/13/2012	50,000,000.00	49,993,833.33	49,996,208.00
PSI	NTRD	CPD	90304	BARTON CAPITAL LLC CP	0.37000	7/13/2012	25,000,000.00	24,996,916.67	24,998,104.00
PSI	NTRD	CPD	90305	REGENCY MARKETS NO.1 LLC CP	0.20000	7/11/2012	50,000,000.00	49,997,222.22	49,996,944.00
PSI	NTRD	CPD	90306	SHEFFIELD RECEIVABLES CORP CP	0.20000	7/13/2012	37,000,000.00	36,997,533.33	36,997,193.92
PSI	NTRD	CPD	90307	ABBEY NATIONAL NA LLC CP	0.37000	7/12/2012	50,000,000.00	49,994,347.22	49,996,666.50
PSI	NTRD	CPD	90309	CIESCO LLC CP	0.37000	7/10/2012	35,000,000.00	34,996,762.50	34,998,055.40
PSI	NTRD	CPD	90312	CIESCO LLC CP	0.40000	7/24/2012	50,000,000.00	49,987,222.22	49,992,333.00
PSI	NTRD	CPD	90314	SHEFFIELD RECEIVABLES CORP CP	0.20000	7/13/2012	13,000,000.00	12,999,133.33	12,999,014.08
PSI	NTRD	CPD	90315	CIESCO LLC CP	0.37000	7/16/2012	50,000,000.00	49,992,291.67	49,995,333.00
PSI	NTRD	CPD	90316	CRC FDG LLC CP	0.40000	7/18/2012	50,000,000.00	49,990,555.55	49,994,750.00
PSI	NTRD	CPD	90317	DEUTSCHE FINANCE CP	0.21000	7/16/2012	50,000,000.00	49,995,625.00	49,995,333.00
PSI	NTRD	CPD	90318	CAFCO LLC CP	0.40000	7/11/2012	50,000,000.00	49,994,444.44	49,996,944.00
PSI	NTRD	CPD	90319	BARTON CAPITAL LLC CP	0.42000	7/31/2012	39,500,000.00	39,486,175.00	39,491,836.54
PSI	NTRD	CPD	90321	ABBEY NATIONAL NA LLC CP	0.37000	7/12/2012	50,000,000.00	49,994,347.22	49,996,666.50
PSI	NTRD	CPD	90322	SHEFFIELD RECEIVABLES CORP CP	0.21000	7/19/2012	40,000,000.00	39,995,800.00	39,995,566.40
PSI	NTRD	CPD	90326	BARTON CAPITAL LLC CP	0.42000	7/30/2012	37,000,000.00	36,987,481.67	36,992,600.00
PSI	NTRD	CPD	90328	CAFCO LLC CP	0.40000	7/20/2012	50,000,000.00	49,989,444.45	49,993,611.00
PSI	NTRD	CPD	90329	DEUTSCHE BANK FINANCIAL LLC CP	0.21000	7/11/2012	50,000,000.00	49,997,083.33	49,996,944.00
PSI	NTRD	CPD	90330	ABBEY NATIONAL NA LLC CP	0.37000	7/13/2012	50,000,000.00	49,993,833.33	49,996,208.00
PSI	NTRD	CPD	90332	BRYANT PARK FUNDING LLC CP	0.17000	7/12/2012	50,000,000.00	49,997,402.78	49,996,666.50
PSI	NTRD	CPD	90335	CAFCO LLC CP	0.42000	7/10/2012	50,000,000.00	49,994,750.00	49,997,222.00
PSI	NTRD	CPD	90337	CAFCO LLC CP	0.45000	7/17/2012	50,000,000.00	49,990,000.00	49,995,041.50
PSI	NTRD	CPD	90339	REGENCY MARKETS NO.1 LLC CP	0.20000	7/12/2012	50,000,000.00	49,996,944.44	49,996,666.50
PSI	NTRD	CPD	90340	BRYANT PARK FUNDING LLC CP	0.17000	7/12/2012	20,006,000.00	20,004,960.80	20,004,666.20
PSI	NTRD	CPD	90341	CHARIOT FUNDING LLC CP	0.18000	8/3/2012	25,000,000.00	24,995,875.00	24,994,333.25

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2012
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	90343	SHEFFIELD RECEIVABLES CORP CP	0.24000	8/7/2012	26,000,000.00	25,993,586.67	25,993,413.16
PSI	NTRD	CPD	90352	CAFCO LLC CP	0.45000	7/30/2012	50,000,000.00	49,981,875.00	49,990,000.00
PSI	NTRD	CPD	90353	ATLANTIS ONE FUNDING CORP CP	0.22000	8/2/2012	50,000,000.00	49,990,222.22	49,989,000.00
PSI	NTRD	CPD	90354	CIESCO LLC CP	0.46000	7/20/2012	50,000,000.00	49,987,861.11	49,993,611.00
PSI	NTRD	CPD	90355	BARTON CAPITAL LLC CP	0.42000	7/31/2012	25,000,000.00	24,991,250.00	24,994,833.25
PSI	NTRD	CPD	90356	BRYANT PARK FUNDING LLC CP	0.17000	7/12/2012	50,000,000.00	49,997,402.78	49,996,666.50
PSI	NTRD	CPD	90357	BRYANT PARK FUNDING LLC CP	0.17000	7/12/2012	21,000,000.00	20,998,909.17	20,998,599.93
PSI	NTRD	CPD	90358	DEUTSCHE BANK FINANCIAL LLC CP	0.21000	7/13/2012	50,000,000.00	49,996,500.00	49,996,208.00
PSI	NTRD	CPD	90360	TOYOTA MOTOR CREDIT CORP CP	0.19000	7/13/2012	50,000,000.00	49,996,833.33	49,996,208.00
PSI	NTRD	CPD	90364	SHEFFIELD RECEIVABLES CORP CP	0.24000	8/7/2012	43,045,000.00	43,034,382.24	43,034,094.98
PSI	NTRD	CPD	90365	JUPITER SEC COMPANY LLC CP	0.18000	7/16/2012	50,000,000.00	49,996,250.00	49,995,333.00
PSI	NTRD	CPD	90366	REGENCY MARKETS NO.1 LLC CP	0.20000	7/16/2012	50,000,000.00	49,995,833.33	49,995,333.00
PSI	NTRD	CPD	90367	CRC FUNDING LLC CP	0.48000	7/19/2012	50,000,000.00	49,988,000.00	49,994,458.00
PSI	NTRD	CPD	90368	REGENCY MARKETS NO.1 LLC CP	0.21000	7/16/2012	38,389,000.00	38,385,640.96	38,385,416.77
PSI	NTRD	CPD	90371	BRYANT PARK FUNDING LLC CP	0.20000	7/9/2012	50,000,000.00	49,997,777.78	49,997,500.00
PSI	NTRD	CPD	90372	DEUTSCHE BANK FINANCIAL LLC CP	0.21000	7/17/2012	50,000,000.00	49,995,333.34	49,995,041.50
PSI	NTRD	CPD	90374	THAMES ASSET GLOBAL SEC INC CP	0.40000	7/18/2012	50,000,000.00	49,990,555.55	49,994,750.00
PSI	NTRD	CPD	90375	ATLANTIS ONE FUNDING CORP CP	0.20000	8/1/2012	25,000,000.00	24,995,694.45	24,994,666.50
PSI	NTRD	CPD	90378	SHEFFIELD RECEIVABLES CORP CP	0.21000	8/3/2012	50,000,000.00	49,990,375.00	49,988,666.50
PSI	NTRD	CPD	90379	ATLANTIS ONE FUNDING CORP CP	0.20000	8/1/2012	21,000,000.00	20,996,383.34	20,995,519.86
PSI	NTRD	CPD	90380	REGENCY MARKETS NO.1 LLC CP	0.21000	7/16/2012	40,000,000.00	39,996,500.00	39,996,266.40
PSI	NTRD	CPD	90381	THAMES ASSET GLOBAL SEC INC CP	0.40000	7/18/2012	20,051,000.00	20,047,212.59	20,048,894.65
PSI	NTRD	CPD	90382	BARTON CAPITAL LLC CP	0.42000	8/1/2012	50,000,000.00	49,981,916.66	49,989,333.00
PSI	NTRD	CPD	90386	REGENCY MARKETS NO.1 LLC CP	0.21000	7/18/2012	42,881,000.00	42,876,747.64	42,876,497.50
PSI	NTRD	CPD	90393	REGENCY MARKETS NO.1 LLC CP	0.21000	7/17/2012	50,000,000.00	49,995,333.33	49,995,041.50
PSI	NTRD	CPD	90394	CRC FUNDING LLC CP	0.42000	7/19/2012	50,000,000.00	49,989,500.00	49,994,458.00
PSI	NTRD	CPD	90395	RBS FINANCE NV NA INC CP	0.33000	8/21/2012	50,000,000.00	49,976,625.00	49,982,666.50
PSI	NTRD	CPD	90396	REGENCY MARKETS NO.1 LLC CP	0.22000	7/16/2012	43,763,000.00	43,758,988.39	43,758,915.16
PSI	NTRD	CPD	90397	BRYANT PARK FUNDING LLC CP	0.18000	7/9/2012	20,967,000.00	20,966,161.32	20,965,951.65
PSI	NTRD	CPD	90398	BARTON CAPITAL LLC CP	0.42000	7/30/2012	50,000,000.00	49,983,083.33	49,990,000.00
PSI	NTRD	CPD	90399	DEUTSCHE BANK FINANCIAL LLC CP	0.21000	7/20/2012	50,000,000.00	49,994,458.33	49,993,611.00
PSI	NTRD	CPD	90404	CIESCO LLC CP	0.42000	7/19/2012	33,000,000.00	32,993,070.00	32,996,342.28
PSI	NTRD	CPD	90405	CHARIOT FUNDING LLC CP	0.18000	7/18/2012	50,000,000.00	49,995,750.00	49,994,750.00
PSI	NTRD	CPD	90406	REGENCY MARKETS NO.1 LLC CP	0.22000	7/25/2012	25,000,000.00	24,996,333.33	24,996,006.75
PSI	NTRD	CPD	90407	REGENCY MARKETS NO.1 LLC CP	0.22000	7/25/2012	25,013,000.00	25,009,331.43	25,009,004.67
PSI	NTRD	CPD	90408	THAMES ASSET GLOBAL SEC INC CP	0.45000	7/20/2012	25,021,000.00	25,015,057.52	25,017,802.82
PSI	NTRD	CPD	90409	THAMES ASSET GLOBAL SEC INC CP	0.45000	7/20/2012	25,000,000.00	24,994,062.50	24,996,805.50

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2012
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	90410	CRC FUNDING LLC CP	0.45000	7/11/2012	50,000,000.00	49,993,750.00	49,996,944.00
PSI	NTRD	CPD	90411	REGENCY MARKETS NO.1 LLC CP	0.22000	7/17/2012	50,000,000.00	49,995,111.11	49,995,041.50
PSI	NTRD	CPD	90412	REGENCY MARKETS NO.1 LLC CP	0.22000	7/17/2012	15,041,000.00	15,039,529.33	15,039,508.38
PSI	NTRD	CPD	90413	ABBEY NATIONAL NA LLC CP	0.37000	7/19/2012	50,000,000.00	49,990,750.00	49,994,458.00
PSI	NTRD	CPD	90414	BARTON CAPITAL LLC CP	0.42000	8/1/2012	20,000,000.00	19,992,766.67	19,995,733.20
PSI	NTRD	CPD	90416	BRYANT PARK FUNDING LLC CP	0.20000	7/20/2012	50,000,000.00	49,994,722.22	49,993,611.00
PSI	NTRD	CPD	90421	HSBC USA INC CP	0.27000	8/10/2012	42,835,000.00	42,822,149.50	42,823,291.48
PSI	NTRD	CPD	90422	BARTON CAPITAL LLC CP	0.40000	7/26/2012	50,000,000.00	49,986,111.11	49,991,694.00
PSI	NTRD	CPD	90423	CHARIOT FUNDING LLC CP	0.18000	8/3/2012	20,000,000.00	19,996,700.00	19,995,466.60
PSI	NTRD	CPD	90424	DEUTSCHE BANK FINANCIAL LLC CP	0.21000	7/23/2012	50,000,000.00	49,993,583.34	49,992,652.50
PSI	NTRD	CPD	90425	SHEFFIELD RECEIVABLES CORP CP	0.21000	8/1/2012	50,000,000.00	49,990,958.34	49,989,333.00
PSI	NTRD	CPD	90426	ABBEY NATIONAL NA LLC CP	0.37000	7/24/2012	50,000,000.00	49,988,180.56	49,992,333.00
PSI	NTRD	CPD	90427	HSBC USA INC CP	0.26000	7/30/2012	19,750,000.00	19,745,863.47	19,746,050.00
PSI	NTRD	CPD	90428	ING FUNDING LLC CP	0.22000	8/20/2012	27,000,000.00	26,991,750.00	26,990,820.00
PSI	NTRD	CPD	90435	THAMES ASSET GLOBAL SEC INC CP	0.42000	7/16/2012	50,000,000.00	49,991,250.00	49,995,333.00
PSI	NTRD	CPD	90441	BARTON CAPITAL LLC CP	0.37000	7/23/2012	50,000,000.00	49,988,694.44	49,992,652.50
PSI	NTRD	CPD	90442	ATLANTIS ONE FUNDING CORP CP	0.20000	8/1/2012	50,000,000.00	49,991,388.89	49,989,333.00
PSI	NTRD	CPD	90443	REGENCY MARKETS NO.1 LLC CP	0.22000	7/20/2012	50,000,000.00	49,994,194.44	49,993,611.00
PSI	NTRD	CPD	90444	THAMES ASSET GLOBAL SEC INC CP	0.44000	7/16/2012	50,000,000.00	49,990,833.33	49,995,333.00
PSI	NTRD	CPD	90448	ABBEY NATIONAL NA LLC CP	0.37000	7/23/2012	50,000,000.00	49,988,694.44	49,992,652.50
PSI	NTRD	CPD	90449	CRC FUNDING LLC CP	0.44000	7/17/2012	28,000,000.00	27,994,524.44	27,997,223.24
PSI	NTRD	CPD	90457	CIESCO LLC CP	0.39000	7/13/2012	50,000,000.00	49,993,500.00	49,996,208.00
PSI	NTRD	CPD	90458	REGENCY MARKETS NO.1 LLC CP	0.22000	7/25/2012	50,000,000.00	49,992,666.66	49,992,013.50
PSI	NTRD	CPD	90459	BARTON CAPITAL LLC CP	0.38000	7/24/2012	25,000,000.00	24,993,930.55	24,996,166.50
PSI	NTRD	CPD	90460	BRYANT PARK FUNDING LLC CP	0.18000	7/25/2012	50,000,000.00	49,994,000.00	49,992,013.50
PSI	NTRD	CPD	90461	DEUTSCHE BANK FINANCIAL LLC CP	0.21000	7/26/2012	50,000,000.00	49,992,708.33	49,991,694.00
PSI	NTRD	CPD	90462	CAFCO LLC CP	0.40000	7/13/2012	50,000,000.00	49,993,333.33	49,996,208.00
PSI	NTRD	CPD	90463	SHEFFIELD RECEIVABLES CORP CP	0.20000	8/1/2012	44,000,000.00	43,992,422.23	43,990,613.04
PSI	NTRD	CPD	90465	THUNDER BAY FUNDING LLC CP	0.16000	7/25/2012	8,096,000.00	8,095,136.43	8,094,706.83
PSI	NTRD	CPD	90466	ING U.S. FUNDING LLC CP	0.23000	8/10/2012	47,200,000.00	47,187,937.78	47,187,098.35
PSI	NTRD	CPD	90468	ATLANTIS ONE FUNDING CORP CP	0.21000	8/1/2012	50,000,000.00	49,990,958.33	49,989,333.00
PSI	NTRD	CPD	90469	BRYANT PARK FUNDING LLC CP	0.18000	7/25/2012	28,615,000.00	28,611,566.20	28,610,429.33
PSI	NTRD	CPD	90470	BARTON CAPITAL LLC CP	0.45000	7/31/2012	25,000,000.00	24,990,625.00	24,994,833.25
PSI	NTRD	CPD	90471	JUPITER SEC COMPANY LLC CP	0.17000	7/26/2012	50,000,000.00	49,994,097.23	49,991,694.00
PSI	NTRD	CPD	90472	ING U.S. FUNDING LLC CP	0.23000	8/14/2012	42,950,000.00	42,937,926.27	42,937,115.00
PSI	NTRD	CPD	90473	ING U.S. FUNDING LLC CP	0.25000	8/15/2012	9,250,000.00	9,247,109.37	9,247,163.30
PSI	NTRD	CPD	90474	UBS FINANCE (DELAWARE) LLC CP	0.21500	8/24/2012	22,000,000.00	21,992,905.00	21,991,933.26

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2012
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	90475	SHEFFIELD RECEIVABLES CORP CP	0.20000	8/2/2012	30,000,000.00	29,994,666.66	29,993,400.00
PSI	NTRD	CPD	90492	UBS FINANCE (DELAWARE) LLC CP	0.20500	8/27/2012	50,000,000.00	49,983,770.83	49,964,555.50
PSI	NTRD	CPD	90493	ATLANTIS ONE FUNDING CORP CP	0.21000	8/3/2012	50,000,000.00	49,990,375.00	49,988,666.50
PSI	NTRD	CPD	90494	REGENCY MARKETS NO.1 LLC CP	0.21000	8/1/2012	50,000,000.00	49,990,958.34	49,989,333.00
PSI	NTRD	CPD	90495	JUPITER SEC COMPANY LLC CP	0.17000	7/27/2012	50,000,000.00	49,993,861.11	49,991,375.00
PSI	NTRD	CPD	90496	JUPITER SEC COMPANY LLC CP	0.17000	7/23/2012	50,000,000.00	49,994,805.55	49,992,652.50
PSI	NTRD	CPD	90497	BARTON CAPITAL LLC CP	0.45000	8/1/2012	32,000,000.00	31,987,600.00	31,993,173.12
PSI	NTRD	CPD	90498	REGENCY MARKETS NO.1 LLC CP	0.21000	8/1/2012	25,000,000.00	24,995,479.16	24,994,666.50
PSI	NTRD	CPD	90499	ING U.S. FUNDING LLC CP	0.23000	8/24/2012	25,850,000.00	25,841,081.75	25,840,521.58
PSI	NTRD	CPD	90500	ABBEY NATIONAL NA LLC CP	0.38000	7/24/2012	50,000,000.00	49,987,861.11	49,992,333.00
PSI	NTRD	CPD	90510	BARTON CAPITAL LLC CP	0.45000	8/1/2012	47,000,000.00	46,981,787.50	46,989,973.02
PSI	NTRD	CPD	90511	BRYANT PARK FUNDING LLC CP	0.18000	7/27/2012	12,297,000.00	12,295,401.39	12,294,878.77
PSI	NTRD	CPD	90512	SHEFFIELD RECEIVABLES CORP CP	0.25000	8/20/2012	50,000,000.00	49,982,638.89	49,983,000.00
PSI	NTRD	CPD	90513	SHEFFIELD RECEIVABLES CORP CP	0.20000	8/3/2012	50,000,000.00	49,990,833.33	49,988,666.50
PSI	NTRD	CPD	90517	CHARIOT FUNDING LLC CP	0.17000	7/31/2012	50,000,000.00	49,992,916.66	49,989,666.50
PSI	NTRD	CPD	90522	BARTON CAPITAL LLC CP	0.49000	8/1/2012	25,000,000.00	24,989,451.39	24,994,666.50
PSI	NTRD	CPD	90523	BARTON CAPITAL LLC CP	0.45000	8/1/2012	35,000,000.00	34,986,437.50	34,992,533.10
PSI	NTRD	CPD	90524	REGENCY MARKETS NO.1 LLC CP	0.21000	7/31/2012	25,000,000.00	24,995,625.00	24,994,833.25
PSI	NTRD	CPD	90528	REGENCY MARKETS NO.1 LLC CP	0.23000	8/16/2012	40,000,000.00	39,988,244.44	39,987,466.40
PSI	NTRD	CPD	90529	ING U.S. FUNDING LLC CP	0.23000	8/28/2012	50,000,000.00	49,981,472.22	49,963,944.00
PSI	NTRD	CPD	90530	ABBEY NATIONAL NA LLC CP	0.38000	7/31/2012	50,000,000.00	49,984,166.67	49,989,666.50
CPD Total							7,191,117,000.00	7,190,060,050.46	7,190,208,947.91
PSI	NTRD	FFCB	79979	FFCB 3.70	3.70000	5/15/2013	25,000,000.00	25,214,741.38	25,736,300.00
PSI	NTRD	FFCB	80346	FFCB 2.60	2.60000	3/4/2013	35,335,000.00	35,357,395.03	35,884,741.93
PSI	NTRD	FFCB	80349	FFCB 3.875	3.87500	10/7/2013	25,000,000.00	25,409,179.05	26,118,250.00
PSI	NTRD	FFCB	80352	FFCB 3.70	3.70000	5/15/2013	6,000,000.00	6,056,621.67	6,176,712.00
PSI	NTRD	FFCB	80387	FFCB 3.875	3.87500	10/7/2013	10,000,000.00	10,159,967.75	10,447,300.00
PSI	NTRD	FFCB	80427	FFCB 3.70	3.70000	5/15/2013	16,250,000.00	16,421,368.72	16,728,595.00
PSI	NTRD	FFCB	80464	FFCB 3.875	3.87500	10/7/2013	34,000,000.00	34,596,664.86	35,520,820.00
PSI	NTRD	FFCB	80501	FFCB 3.875	3.87500	10/7/2013	25,000,000.00	25,388,107.92	26,118,250.00
PSI	NTRD	FFCB	80616	FFCB 3.875	3.87500	10/7/2013	50,000,000.00	50,837,843.22	52,236,500.00
PSI	NTRD	FFCB	80619	FFCB 3.875	3.87500	10/7/2013	25,000,000.00	25,440,487.16	26,118,250.00
PSI	NTRD	FFCB	80624	FFCB 3.875	3.87500	10/7/2013	40,710,000.00	41,392,128.05	42,530,958.30
PSI	NTRD	FFCB	80648	FFCB 3.875	3.87500	10/7/2013	12,133,000.00	12,331,823.65	12,675,709.09
PSI	NTRD	FFCB	80649	FFCB 3.875	3.87500	10/7/2013	24,720,000.00	25,125,157.31	25,825,725.60
PSI	NTRD	FFCB	80651	FFCB 3.875	3.87500	10/7/2013	8,981,000.00	9,120,431.10	9,382,720.13

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2012
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	84356	FFCB 2.00 (CALLABLE)	2.00000	7/27/2015	40,000,000.00	39,993,860.90	40,048,160.00
PSI	NTRD	FFCB	87538	FFCB 1.50 (CALLABLE)	1.50000	8/22/2016	25,000,000.00	25,000,000.00	25,044,920.00
PSI	NTRD	FFCB	87540	FFCB 1.50 (CALLABLE)	1.50000	8/22/2016	41,165,000.00	41,165,000.00	41,238,965.27
PSI	NTRD	FFCB	87577	FFCB 1.50 (CALLABLE)	1.50000	8/22/2016	29,035,000.00	29,035,000.00	29,087,170.09
PSI	NTRD	FFCB	87650	FFCB 1.50 (CALLABLE)	1.50000	9/6/2016	25,000,000.00	25,000,000.00	25,060,725.00
PSI	NTRD	FFCB	87732	FFCB 1.47 (CALLABLE)	1.47000	9/12/2016	29,250,000.00	29,250,000.00	29,312,595.00
PSI	NTRD	FFCB	87733	FFCB 1.47 (CALLABLE)	1.47000	9/12/2016	25,000,000.00	25,000,000.00	25,053,500.00
PSI	NTRD	FFCB	87890	FFCB 1.375 (CALLABLE)	1.37500	9/26/2016	25,000,000.00	25,000,000.00	25,064,300.00
PSI	NTRD	FFCB	88243	FFCB 1.47 (CALLABLE)	1.47000	11/14/2016	25,000,000.00	25,000,000.00	25,089,375.00
PSI	NTRD	FFCB	88280	FFCB 0.19	0.19000	12/10/2012	50,000,000.00	49,998,243.62	50,001,000.00
PSI	NTRD	FFCB	88281	FFCB 0.19	0.19000	12/10/2012	50,000,000.00	49,998,243.62	50,001,000.00
PSI	NTRD	FFCB	88288	FFCB 0.50 (CALLABLE)	0.50000	11/21/2013	45,750,000.00	45,750,000.00	45,750,823.50
PSI	NTRD	FFCB	88289	FFCB 0.40	0.40000	11/8/2013	37,225,000.00	37,225,000.00	37,261,443.28
PSI	NTRD	FFCB	88320	FFCB 1.50 (CALLABLE)	1.50000	11/23/2016	37,000,000.00	37,000,000.00	37,035,557.00
PSI	NTRD	FFCB	88321	FFCB 1.50 (CALLABLE)	1.50000	11/23/2016	25,000,000.00	25,000,000.00	25,024,025.00
PSI	NTRD	FFCB	88322	FFCB 1.50 (CALLABLE)	1.50000	11/23/2016	25,000,000.00	25,000,000.00	25,024,025.00
PSI	NTRD	FFCB	88384	FFCB 1.51 (CALLABLE)	1.51000	11/28/2016	50,000,000.00	49,973,546.80	50,181,850.00
PSI	NTRD	FFCB	88487	FFCB 1.51 (CALLABLE)	1.51000	11/28/2016	19,281,000.00	19,281,000.00	19,351,125.00
PSI	NTRD	FFCB	88558	FFCB 1.50 (CALLABLE)	1.50000	12/12/2016	16,355,000.00	16,355,000.00	16,436,447.90
PSI	NTRD	FFCB	88775	FFCB 1.44 (CALLABLE)	1.44000	1/3/2017	25,000,000.00	24,988,956.90	25,120,125.00
PSI	NTRD	FFCB	88776	FFCB 1.44 (CALLABLE)	1.44000	1/3/2017	25,000,000.00	24,977,463.05	25,120,125.00
PSI	NTRD	FFCB	88777	FFCB 1.44 (CALLABLE)	1.44000	1/3/2017	21,250,000.00	21,226,054.50	21,352,106.25
PSI	NTRD	FFCB	89178	FFCB 1.10 (CALLABLE)	1.10000	11/1/2016	50,000,000.00	50,000,000.00	50,002,550.00
PSI	NTRD	FFCB	89188	FFCB 1.10 (CALLABLE)	1.10000	11/1/2016	16,635,000.00	16,635,000.00	16,635,848.39
PSI	NTRD	FFCB	89189	FFCB 1.10 (CALLABLE)	1.10000	11/1/2016	50,000,000.00	50,000,000.00	50,002,550.00
PSI	NTRD	FFCB	89418	FFCB 1.26 (CALLABLE)	1.26000	3/1/2017	50,000,000.00	50,000,000.00	50,161,750.00
PSI	NTRD	FFCB	89713	FFCB 1.36 (CALLABLE)	1.36000	4/4/2017	25,000,000.00	25,000,000.00	25,144,800.00
PSI	NTRD	FFCB	89714	FFCB 1.36 (CALLABLE)	1.36000	4/4/2017	50,000,000.00	50,000,000.00	50,289,600.00
PSI	NTRD	FFCB	89715	FFCB 1.36 (CALLABLE)	1.36000	4/4/2017	25,000,000.00	25,000,000.00	25,144,800.00
PSI	NTRD	FFCB	89730	FFCB 1.17 (CALLABLE)	1.17000	2/21/2017	29,100,000.00	29,079,274.80	29,208,630.30
PSI	NTRD	FFCB	89808	FFCB 0.30	0.30000	2/21/2014	50,000,000.00	49,958,928.27	49,965,850.00
PSI	NTRD	FFCB	89809	FFCB 0.30	0.30000	2/21/2014	20,110,000.00	20,093,480.95	20,096,264.87
PSI	NTRD	FFCB	89818	FFCB 1.35 (CALLABLE)	1.35000	4/10/2017	12,450,000.00	12,450,000.00	12,513,221.10
PSI	NTRD	FFCB	89824	FFCB 0.25	0.25000	8/19/2013	50,000,000.00	49,983,306.45	49,958,950.00
PSI	NTRD	FFCB	89825	FFCB 0.25	0.25000	8/19/2013	50,000,000.00	49,983,306.45	49,958,950.00
PSI	NTRD	FFCB	89826	FFCB 0.25	0.25000	8/19/2013	7,221,000.00	7,218,589.12	7,215,071.56
PSI	NTRD	FFCB	89905	FFCB 1.22 (CALLABLE)	1.22000	4/18/2017	25,000,000.00	24,976,013.14	25,097,650.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2012
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	89909	FFCB 1.23 (CALLABLE)	1.23000	4/24/2017	27,350,000.00	27,310,502.77	27,364,933.10
PSI	NTRD	FFCB	89927	FFCB 1.22 (CALLABLE)	1.22000	4/18/2017	50,000,000.00	50,000,000.00	50,195,300.00
PSI	NTRD	FFCB	89928	FFCB 1.07 (CALLABLE)	1.07000	4/11/2016	13,500,000.00	13,512,028.67	13,502,700.00
PSI	NTRD	FFCB	89974	FFCB 1.23 (CALLABLE)	1.23000	4/24/2017	10,000,000.00	9,984,587.40	10,005,460.00
PSI	NTRD	FFCB	89982	FFCB 1.20 (CALLABLE)	1.20000	4/25/2017	13,320,000.00	13,307,161.71	13,361,185.44
PSI	NTRD	FFCB	90027	FFCB 1.23 (CALLABLE)	1.23000	5/2/2017	48,295,000.00	48,295,000.00	48,387,629.81
PSI	NTRD	FFCB	90054	FFCB 1.23 (CALLABLE)	1.23000	5/2/2017	25,000,000.00	25,000,000.00	25,047,950.00
PSI	NTRD	FFCB	90055	FFCB 1.23 (CALLABLE)	1.23000	5/2/2017	15,100,000.00	15,100,000.00	15,128,961.80
PSI	NTRD	FFCB	90100	FFCB 1.15 (CALLABLE)	1.15000	5/15/2017	17,500,000.00	17,485,137.39	17,509,765.00
PSI	NTRD	FFCB	90216	FFCB 1.22 (CALLABLE)	1.22000	8/14/2017	20,350,000.00	20,340,022.42	20,361,212.85
PSI	NTRD	FFCB	90217	FFCB 1.15 (CALLABLE)	1.15000	5/30/2017	21,375,000.00	21,353,999.59	21,354,116.63
PSI	NTRD	FFCB	90289	FFCB 1.10 (CALLABLE)	1.10000	6/12/2017	25,000,000.00	24,975,260.13	24,983,750.00
PSI	NTRD	FFCB	90311	FFCB 1.10 (CALLABLE)	1.10000	6/12/2017	25,000,000.00	24,969,075.16	24,983,750.00
PSI	NTRD	FFCB	90347	FFCB 1.10 (CALLABLE)	1.10000	6/20/2017	25,000,000.00	24,987,575.30	24,984,900.00
PSI	NTRD	FFCB	90348	FFCB 1.10 (CALLABLE)	1.10000	6/20/2017	25,000,000.00	24,962,725.90	24,984,900.00
PSI	NTRD	FFCB	90349	FFCB 1.10 (CALLABLE)	1.10000	6/20/2017	20,625,000.00	20,594,248.87	20,612,542.50
PSI	NTRD	FFCB	90387	FFCB 0.95 (CALLABLE)	0.95000	12/12/2016	36,500,000.00	36,463,789.68	36,463,500.00
PSI	NTRD	FFCB	90388	FFCB 1.10 (CALLABLE)	1.10000	6/12/2017	50,000,000.00	49,975,178.57	49,967,500.00
PSI	NTRD	FFCB	90389	FFCB 1.10 (CALLABLE)	1.10000	6/12/2017	39,515,000.00	39,495,383.63	39,489,315.25
PSI	NTRD	FFCB	90390	FFCB 1.10 (CALLABLE)	1.10000	6/12/2017	22,425,000.00	22,409,414.63	22,410,423.75
PSI	NTRD	FFCB	90402	FFCB 1.30 (CALLABLE)	1.30000	12/18/2017	29,090,000.00	29,090,000.00	29,059,019.15
PSI	NTRD	FFCB	90403	FFCB 1.03 (CALLABLE)	1.03000	3/27/2017	30,000,000.00	30,000,000.00	29,932,200.00
PSI	NTRD	FFCB	90417	FFCB 1.10 (CALLABLE)	1.10000	6/12/2017	33,250,000.00	33,235,119.85	33,228,387.50
PSI	NTRD	FFCB	90418	FFCB 1.03 (CALLABLE)	1.03000	3/27/2017	13,900,000.00	13,900,000.00	13,868,586.00
PSI	NTRD	FFCB	90507	FFCB 0.99 (CALLABLE)	0.99000	12/19/2016	50,000,000.00	49,975,030.60	49,891,600.00
		FFCB Total					2,227,051,000.00	2,231,168,427.71	2,242,636,270.34
PSI	NTRD	FHLB	77217	FHLB 3.625	3.62500	5/29/2013	50,000,000.00	49,978,038.56	51,525,400.00
PSI	NTRD	FHLB	80007	FHLB 4.875	4.87500	12/13/2013	24,715,000.00	25,336,608.75	26,333,956.08
PSI	NTRD	FHLB	80034	FHLB 4.875	4.87500	12/13/2013	4,000,000.00	4,100,613.21	4,262,020.00
PSI	NTRD	FHLB	80065	FHLB 2.45	2.45000	8/13/2012	25,000,000.00	25,000,000.00	25,065,425.00
PSI	NTRD	FHLB	80078	FHLB 3.875	3.87500	3/8/2013	11,000,000.00	11,094,314.95	11,271,282.00
PSI	NTRD	FHLB	80105	FHLB 5.25	5.25000	9/13/2013	28,750,000.00	29,607,821.01	30,438,947.50
PSI	NTRD	FHLB	80157	FHLB 2.50	2.50000	2/19/2013	17,055,000.00	17,058,006.32	17,295,509.61
PSI	NTRD	FHLB	80160	FHLB 4.37	4.37000	4/24/2013	25,000,000.00	25,350,203.53	25,811,100.00
PSI	NTRD	FHLB	80447	FHLB 4.37	4.37000	4/24/2013	25,000,000.00	25,387,482.79	25,811,100.00
PSI	NTRD	FHLB	80455	FHLB 3.625	3.62500	10/18/2013	25,000,000.00	25,335,071.43	26,062,250.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2012
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLB	80456	FHLB 4.37	4.37000	4/24/2013	18,945,000.00	19,232,521.82	19,559,651.58
PSI	NTRD	FHLB	80584	FHLB 4.37	4.37000	4/24/2013	45,555,000.00	46,301,714.53	47,032,986.42
PSI	NTRD	FHLB	81349	FHLB 3.20 (CALLABLE)	3.20000	8/14/2014	28,795,000.00	28,864,449.57	28,880,780.31
PSI	NTRD	FHLB	84117	FHLB 2.375	2.37500	3/14/2014	39,775,000.00	40,234,654.12	41,128,781.90
PSI	NTRD	FHLB	84123	FHLB 2.875	2.87500	6/12/2015	19,045,000.00	19,401,837.12	20,340,421.86
PSI	NTRD	FHLB	84139	FHLB 3.25	3.25000	9/12/2014	43,530,000.00	44,764,895.40	46,205,484.39
PSI	NTRD	FHLB	84140	FHLB 2.375	2.37500	3/14/2014	13,000,000.00	13,156,931.97	13,442,468.00
PSI	NTRD	FHLB	84142	FHLB 2.75	2.75000	3/13/2015	50,000,000.00	50,960,059.66	52,998,550.00
PSI	NTRD	FHLB	84143	FHLB 2.75	2.75000	3/13/2015	9,160,000.00	9,335,882.93	9,709,334.36
PSI	NTRD	FHLB	84160	FHLB 2.50	2.50000	6/13/2014	50,000,000.00	50,765,215.22	52,039,950.00
PSI	NTRD	FHLB	85186	FHLB 1.75	1.75000	9/11/2015	25,000,000.00	25,339,305.41	25,834,950.00
PSI	NTRD	FHLB	85188	FHLB 1.63	1.63000	8/20/2015	50,000,000.00	50,534,900.06	51,725,650.00
PSI	NTRD	FHLB	87591	FHLB 1.50 (CALLABLE)	1.50000	8/24/2016	25,000,000.00	25,000,000.00	25,043,625.00
PSI	NTRD	FHLB	87602	FHLB 1.50 (CALLABLE)	1.50000	8/24/2016	25,000,000.00	25,000,000.00	25,043,625.00
PSI	NTRD	FHLB	88941	FHLB 1.50 (CALLABLE)	1.50000	8/1/2017	23,750,000.00	23,750,000.00	23,750,000.00
PSI	NTRD	FHLB	89311	FHLB 1.25 (CALLABLE)	1.25000	3/2/2017	7,875,000.00	7,858,087.73	7,875,000.00
PSI	NTRD	FHLB	89313	FHLB 1.24 (CALLABLE)	1.24000	3/7/2017	50,000,000.00	49,953,176.34	50,066,500.00
PSI	NTRD	FHLB	89314	FHLB 1.24 (CALLABLE)	1.24000	3/7/2017	50,000,000.00	49,953,150.68	50,066,500.00
PSI	NTRD	FHLB	89328	FHLB 1.24 (CALLABLE)	1.24000	3/14/2017	50,000,000.00	49,952,984.67	50,083,750.00
PSI	NTRD	FHLB	89419	FHLB 1.24 (CALLABLE)	1.24000	3/14/2017	38,225,000.00	38,180,070.97	38,289,026.88
PSI	NTRD	FHLB	89610	FHLB 1.50 (CALLABLE)	1.50000	4/13/2017	50,000,000.00	50,000,000.00	50,021,000.00
PSI	NTRD	FHLB	89614	FHLB 1.625 (CALLABLE)	1.62500	4/19/2017	50,000,000.00	50,000,000.00	50,031,750.00
PSI	NTRD	FHLB	89731	FHLB 1.05 (CALLABLE)	1.05000	2/23/2017	45,975,000.00	45,665,008.16	45,977,390.70
PSI	NTRD	FHLB	89733	FHLB 0.24	0.24000	4/4/2013	50,000,000.00	50,000,000.00	49,992,450.00
PSI	NTRD	FHLB	89734	FHLB 0.24	0.24000	4/4/2013	37,000,000.00	37,000,000.00	36,994,413.00
PSI	NTRD	FHLB	89787	FHLB 0.20	0.20000	5/10/2013	50,000,000.00	49,977,275.88	49,974,350.00
PSI	NTRD	FHLB	89788	FHLB 0.20	0.20000	5/10/2013	50,000,000.00	49,977,275.88	49,974,350.00
PSI	NTRD	FHLB	89789	FHLB 0.20	0.20000	5/10/2013	28,000,000.00	27,987,274.49	27,985,636.00
PSI	NTRD	FHLB	89858	FHLB 1.375 (CALLABLE)	1.37500	4/26/2017	12,000,000.00	12,000,000.00	12,030,912.00
PSI	NTRD	FHLB	89933	FHLB 1.00	1.00000	3/10/2017	45,000,000.00	44,917,516.89	44,979,435.00
PSI	NTRD	FHLB	89941	FHLB 1.35 (CALLABLE)	1.35000	10/25/2017	50,000,000.00	50,000,000.00	50,100,750.00
PSI	NTRD	FHLB	90095	FHLB 1.24 (CALLABLE)	1.24000	5/22/2017	50,000,000.00	50,000,000.00	50,030,750.00
PSI	NTRD	FHLB	90101	FHLB 1.17 (CALLABLE)	1.17000	5/30/2017	22,500,000.00	22,461,315.03	22,500,000.00
PSI	NTRD	FHLB	90150	FHLB 1.37 (CALLABLE)	1.37000	12/5/2017	32,745,000.00	32,728,815.22	32,781,084.99
PSI	NTRD	FHLB	90505	FHLB 0.40 (CALLABLE)	0.40000	8/22/2014	50,000,000.00	49,997,506.38	49,961,200.00
PSI	NTRD	FHLB	90506	FHLB 0.40 (CALLABLE)	0.40000	8/22/2014	46,350,000.00	46,347,688.41	46,314,032.40
PSI	NTRD	FHLB	90527	FHLB 0.375	0.37500	6/12/2014	50,000,000.00	49,995,014.03	49,981,350.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2012
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
FHLB Total							1,617,745,000.00	1,625,842,689.12	1,642,624,879.98
PSI	NTRD	FHLM	80483	FHLMC 4.00	4.00000	2/14/2013	16,800,000.00	16,968,364.42	17,174,186.40
PSI	NTRD	FHLM	80633	FHLMC 5.00	5.00000	1/30/2014	7,054,000.00	7,315,253.94	7,570,733.72
PSI	NTRD	FHLM	84124	FHLMC 4.125	4.12500	9/27/2013	25,000,000.00	25,828,818.70	26,185,400.00
PSI	NTRD	FHLM	84154	FHLMC 4.50	4.50000	1/15/2014	50,000,000.00	52,254,387.43	53,171,550.00
PSI	NTRD	FHLM	84872	FHLMC 1.75	1.75000	9/10/2015	25,000,000.00	25,099,906.03	25,934,375.00
PSI	NTRD	FHLM	87541	FHLMC 1.50 (CALLABLE)	1.50000	8/24/2016	32,500,000.00	32,494,595.23	32,558,207.50
PSI	NTRD	FHLM	87965	FHLMC 1.50 (CALLABLE)	1.50000	9/21/2016	25,000,000.00	25,000,000.00	25,051,425.00
PSI	NTRD	FHLM	87989	FHLMC 1.50 (CALLABLE)	1.50000	10/19/2016	25,000,000.00	24,973,128.76	25,015,325.00
PSI	NTRD	FHLM	88024	FHLMC 1.50 (CALLABLE)	1.50000	10/19/2016	26,375,000.00	26,352,320.68	26,391,167.88
PSI	NTRD	FHLM	88291	FHLMC 0.90 (CALLABLE)	0.90000	2/27/2015	50,000,000.00	50,000,000.00	50,084,950.00
PSI	NTRD	FHLM	88341	FHLMC 1.60 (CALLABLE)	1.60000	12/7/2016	50,000,000.00	50,000,000.00	50,201,850.00
PSI	NTRD	FHLM	88385	FHLMC 1.625 (CALLABLE)	1.62500	12/5/2016	50,000,000.00	49,977,859.88	50,216,500.00
PSI	NTRD	FHLM	88413	FHLMC 1.625 (CALLABLE)	1.62500	12/5/2016	25,000,000.00	25,000,000.00	25,108,250.00
PSI	NTRD	FHLM	88533	FHLMC 1.25 (CALLABLE)	1.25000	5/23/2016	14,000,000.00	14,000,000.00	14,038,640.00
PSI	NTRD	FHLM	88582	FHLMC 1.50 (CALLABLE)	1.50000	12/28/2016	50,000,000.00	50,000,000.00	50,237,300.00
PSI	NTRD	FHLM	88732	FHLMC 1.50 (CALLABLE)	1.50000	1/18/2017	15,000,000.00	15,000,000.00	15,071,355.00
PSI	NTRD	FHLM	88976	FHLMC 1.70 (CALLABLE)	1.70000	11/2/2016	50,000,000.00	50,313,839.03	50,182,700.00
PSI	NTRD	FHLM	88977	FHLMC 1.70 (CALLABLE)	1.70000	11/2/2016	50,000,000.00	50,313,839.03	50,182,700.00
PSI	NTRD	FHLM	89583	FHLMC 1.50 (CALLABLE)	1.50000	4/5/2017	50,000,000.00	50,000,000.00	50,444,250.00
PSI	NTRD	FHLM	89607	FHLMC 1.50 (CALLABLE)	1.50000	4/12/2017	50,000,000.00	50,000,000.00	50,402,350.00
PSI	NTRD	FHLM	89611	FHLMC 1.45 (CALLABLE)	1.45000	4/17/2017	50,000,000.00	49,928,080.50	50,446,250.00
PSI	NTRD	FHLM	89695	FHLMC 1.45 (CALLABLE)	1.45000	4/17/2017	16,150,000.00	16,150,000.00	16,294,138.75
PSI	NTRD	FHLM	89727	FHLMC 1.20 (CALLABLE)	1.20000	3/6/2017	50,000,000.00	49,976,250.69	50,384,500.00
PSI	NTRD	FHLM	89790	FHLMC 1.21 (CALLABLE)	1.21000	3/28/2017	50,000,000.00	49,952,287.76	50,096,500.00
PSI	NTRD	FHLM	89791	FHLMC 1.21 (CALLABLE)	1.21000	3/28/2017	33,255,000.00	33,223,266.59	33,319,182.15
PSI	NTRD	FHLM	89810	FHLMC 0.375	0.37500	11/27/2013	50,000,000.00	50,030,109.42	50,038,800.00
PSI	NTRD	FHLM	89811	FHLMC 0.375	0.37500	11/27/2013	50,000,000.00	50,030,109.42	50,038,800.00
PSI	NTRD	FHLM	90044	FHLMC 1.25 (CALLABLE)	1.25000	5/15/2017	50,000,000.00	49,975,643.48	50,080,650.00
PSI	NTRD	FHLM	90056	FHLMC 1.35 (CALLABLE)	1.35000	11/21/2017	25,000,000.00	24,987,754.98	25,000,000.00
PSI	NTRD	FHLM	90063	FHLMC 1.20 (CALLABLE)	1.20000	5/24/2017	25,000,000.00	24,993,880.07	24,974,650.00
PSI	NTRD	FHLM	90072	FHLMC 1.25 (CALLABLE)	1.25000	5/15/2017	21,870,000.00	21,870,000.00	21,905,276.31
PSI	NTRD	FHLM	90073	FHLMC 1.20 (CALLABLE)	1.20000	5/24/2017	25,000,000.00	24,993,876.71	24,965,975.00
PSI	NTRD	FHLM	90074	FHLMC 1.20 (CALLABLE)	1.20000	5/30/2017	50,000,000.00	49,987,719.06	49,954,000.00
PSI	NTRD	FHLM	90075	FHLMC 1.23 (CALLABLE)	1.23000	5/30/2017	50,000,000.00	50,000,000.00	49,886,700.00
PSI	NTRD	FHLM	90076	FHLMC 1.23 (CALLABLE)	1.23000	5/30/2017	50,000,000.00	50,000,000.00	49,937,300.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2012
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLM	90140	FHLMC 1.25 (CALLABLE)	1.25000	5/15/2017	44,005,000.00	43,983,552.08	44,075,980.07
PSI	NTRD	FHLM	90141	FHLMC 1.27 (CALLABLE)	1.27000	6/13/2017	50,000,000.00	50,000,000.00	50,009,500.00
PSI	NTRD	FHLM	90142	FHLMC 1.26 (CALLABLE)	1.26000	6/13/2017	50,000,000.00	50,000,000.00	50,009,500.00
PSI	NTRD	FHLM	90169	FHLMC 1.25 (CALLABLE)	1.25000	6/14/2017	11,650,000.00	11,644,229.23	11,677,971.65
PSI	NTRD	FHLM	90218	FHLMC 1.26 (CALLABLE)	1.26000	6/14/2017	50,000,000.00	50,000,000.00	49,899,250.00
PSI	NTRD	FHLM	90231	FHLMC 1.27 (CALLABLE)	1.27000	6/19/2017	50,000,000.00	50,000,000.00	49,875,500.00
PSI	NTRD	FHLM	90240	FHLMC 1.25 (CALLABLE)	1.25000	6/14/2017	25,000,000.00	25,000,000.00	25,060,025.00
PSI	NTRD	FHLM	90251	FHLMC 1.25 (CALLABLE)	1.25000	6/14/2017	18,945,000.00	18,945,000.00	18,990,486.95
FHLM Total							1,582,604,000.00	1,586,564,073.12	1,592,144,151.38
PSI	NTRD	FNMA	84116	FNMA 2.875	2.87500	12/11/2013	50,000,000.00	50,985,099.53	51,855,050.00
PSI	NTRD	FNMA	84157	FNMA 2.75	2.75000	2/5/2014	50,000,000.00	50,967,499.24	51,967,700.00
PSI	NTRD	FNMA	84158	FNMA 2.75	2.75000	2/5/2014	50,000,000.00	50,967,499.24	51,967,700.00
PSI	NTRD	FNMA	84386	FNMA 2.15 (CALLABLE)	2.15000	8/4/2015	25,000,000.00	25,000,000.00	26,306,075.00
PSI	NTRD	FNMA	84663	FNMA 1.875 (CALLABLE)	1.87500	9/9/2015	25,000,000.00	24,980,062.29	25,931,325.00
PSI	NTRD	FNMA	84873	FNMA 2.375	2.37500	7/28/2015	25,000,000.00	25,585,792.07	26,380,050.00
PSI	NTRD	FNMA	85094	FNMA 1.625	1.62500	10/26/2015	35,000,000.00	35,172,934.14	36,253,385.00
PSI	NTRD	FNMA	85146	FNMA 1.625 (CALLABLE)	1.62500	11/12/2015	25,000,000.00	24,939,325.29	25,778,375.00
PSI	NTRD	FNMA	87406	FNMA 2.10 (CALLABLE)	2.10000	8/15/2016	15,450,000.00	15,446,816.13	15,481,687.95
PSI	NTRD	FNMA	87888	FNMA 1.35 (CALLABLE)	1.35000	9/20/2016	20,120,000.00	20,120,000.00	20,161,205.76
PSI	NTRD	FNMA	87892	FNMA 1.25 (CALLABLE)	1.25000	10/12/2016	50,000,000.00	49,863,032.29	50,015,250.00
PSI	NTRD	FNMA	87969	FNMA 1.45 (CALLABLE)	1.45000	10/3/2016	25,000,000.00	24,978,721.95	25,068,800.00
PSI	NTRD	FNMA	88339	FNMA 1.60 (CALLABLE)	1.60000	11/21/2016	25,000,000.00	25,000,000.00	25,086,975.00
PSI	NTRD	FNMA	88375	FNMA 1.60 (CALLABLE)	1.60000	11/21/2016	46,100,000.00	46,100,000.00	46,260,381.90
PSI	NTRD	FNMA	88376	FNMA 1.55 (CALLABLE)	1.55000	11/16/2016	18,000,000.00	17,996,048.60	18,059,688.00
PSI	NTRD	FNMA	88389	FNMA 1.45 (CALLABLE)	1.45000	10/3/2016	50,000,000.00	49,869,103.32	50,137,600.00
PSI	NTRD	FNMA	88414	FNMA 1.65 (CALLABLE)	1.65000	12/7/2016	50,000,000.00	50,000,000.00	50,221,300.00
PSI	NTRD	FNMA	88490	FNMA 1.80 (CALLABLE)	1.80000	6/19/2017	10,800,000.00	10,800,000.00	10,851,235.20
PSI	NTRD	FNMA	88510	FNMA 1.50 (CALLABLE)	1.50000	12/6/2016	12,197,000.00	12,197,000.00	12,244,714.66
PSI	NTRD	FNMA	88514	FNMA 1.50 (CALLABLE)	1.50000	12/14/2016	48,550,000.00	48,486,011.79	48,757,599.80
PSI	NTRD	FNMA	88531	FNMA 1.45 (CALLABLE)	1.45000	10/3/2016	50,000,000.00	50,000,000.00	50,137,600.00
PSI	NTRD	FNMA	88532	FNMA 1.45 (CALLABLE)	1.45000	10/3/2016	50,000,000.00	50,000,000.00	50,137,600.00
PSI	NTRD	FNMA	88534	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,465,935.70	51,175,250.00
PSI	NTRD	FNMA	88535	FNMA 1.45 (CALLABLE)	1.45000	10/3/2016	50,000,000.00	50,000,000.00	50,137,600.00
PSI	NTRD	FNMA	88537	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,434,046.56	51,175,250.00
PSI	NTRD	FNMA	88579	FNMA 1.625 (CALLABLE)	1.62500	12/28/2016	25,000,000.00	25,014,034.28	25,135,325.00
PSI	NTRD	FNMA	88580	FNMA 1.52 (CALLABLE)	1.52000	12/28/2016	50,000,000.00	50,000,000.00	50,221,400.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2012
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMA	88591	FNMA 4.875	4.87500	12/15/2016	50,000,000.00	57,894,465.57	58,721,300.00
PSI	NTRD	FNMA	88592	FNMA 4.875	4.87500	12/15/2016	50,000,000.00	57,894,465.57	58,721,300.00
PSI	NTRD	FNMA	88593	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,323,595.00	51,175,250.00
PSI	NTRD	FNMA	88600	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,370,297.10	51,175,250.00
PSI	NTRD	FNMA	88604	FNMA 1.625 (CALLABLE)	1.62500	12/28/2016	23,350,000.00	23,363,108.02	23,476,393.55
PSI	NTRD	FNMA	88629	FNMA 1.55 (CALLABLE)	1.55000	12/28/2016	50,000,000.00	49,988,772.58	50,228,850.00
PSI	NTRD	FNMA	88656	FNMA 1.50 (CALLABLE)	1.50000	12/28/2016	8,070,000.00	8,062,751.58	8,109,647.91
PSI	NTRD	FNMA	88657	FNMA 1.55 (CALLABLE)	1.55000	11/28/2016	24,910,000.00	24,920,216.96	25,022,493.56
PSI	NTRD	FNMA	88674	FNMA 1.50 (CALLABLE)	1.50000	12/28/2016	22,550,000.00	22,550,000.00	22,660,788.15
PSI	NTRD	FNMA	88865	FNMA 1.55 (CALLABLE)	1.55000	12/28/2016	50,000,000.00	50,000,000.00	50,228,850.00
PSI	NTRD	FNMA	88983	FNMA 1.30 (CALLABLE)	1.30000	1/30/2017	34,000,000.00	34,000,000.00	34,150,756.00
PSI	NTRD	FNMA	89018	FNMA 1.30 (CALLABLE)	1.30000	1/30/2017	25,000,000.00	25,000,000.00	25,110,850.00
PSI	NTRD	FNMA	89019	FNMA 1.30 (CALLABLE)	1.30000	1/30/2017	25,000,000.00	25,000,000.00	25,110,850.00
PSI	NTRD	FNMA	89020	FNMA 1.40 (CALLABLE)	1.40000	8/1/2017	25,000,000.00	24,988,439.99	25,094,550.00
PSI	NTRD	FNMA	89021	FNMA 1.30 (CALLABLE)	1.30000	2/8/2017	50,000,000.00	49,972,364.53	50,228,100.00
PSI	NTRD	FNMA	89057	FNMA 1.375 (CALLABLE)	1.37500	1/30/2017	50,000,000.00	50,000,000.00	50,201,250.00
PSI	NTRD	FNMA	89058	FNMA 1.32 (CALLABLE)	1.32000	1/30/2017	50,000,000.00	50,000,000.00	50,200,600.00
PSI	NTRD	FNMA	89059	FNMA 1.31 (CALLABLE)	1.31000	1/25/2017	50,000,000.00	50,000,000.00	50,193,200.00
PSI	NTRD	FNMA	89060	FNMA 1.31 (CALLABLE)	1.31000	1/30/2017	50,000,000.00	49,988,565.57	50,196,400.00
PSI	NTRD	FNMA	89061	FNMA 1.35 (CALLABLE)	1.35000	2/6/2017	25,000,000.00	25,000,000.00	25,108,525.00
PSI	NTRD	FNMA	89062	FNMA 1.35 (CALLABLE)	1.35000	2/6/2017	25,000,000.00	25,000,000.00	25,108,525.00
PSI	NTRD	FNMA	89071	FNMA 1.35 (CALLABLE)	1.35000	1/30/2017	50,000,000.00	50,000,000.00	50,175,200.00
PSI	NTRD	FNMA	89072	FNMA 1.35 (CALLABLE)	1.35000	1/30/2017	50,000,000.00	50,000,000.00	50,175,200.00
PSI	NTRD	FNMA	89073	FNMA 1.36 (CALLABLE)	1.36000	1/30/2017	50,000,000.00	50,000,000.00	50,204,200.00
PSI	NTRD	FNMA	89074	FNMA 1.35 (CALLABLE)	1.35000	1/30/2017	50,000,000.00	50,000,000.00	50,200,600.00
PSI	NTRD	FNMA	89075	FNMA 1.40 (CALLABLE)	1.40000	8/1/2017	3,975,000.00	3,967,647.83	3,990,033.45
PSI	NTRD	FNMA	89077	FNMA 1.35 (CALLABLE)	1.35000	1/30/2017	25,000,000.00	25,000,000.00	25,100,300.00
PSI	NTRD	FNMA	89078	FNMA 1.36 (CALLABLE)	1.36000	1/30/2017	50,000,000.00	50,000,000.00	50,183,700.00
PSI	NTRD	FNMA	89096	FNMA 1.35 (CALLABLE)	1.35000	2/15/2017	25,000,000.00	24,994,218.66	25,121,325.00
PSI	NTRD	FNMA	89121	FNMA 1.25 (CALLABLE)	1.25000	2/8/2017	14,850,000.00	14,850,000.00	14,922,898.65
PSI	NTRD	FNMA	89122	FNMA 1.25 (CALLABLE)	1.25000	2/8/2017	19,675,000.00	19,675,000.00	19,771,584.58
PSI	NTRD	FNMA	89123	FNMA 1.375 (CALLABLE)	1.37500	2/22/2017	33,318,000.00	33,337,342.04	33,518,207.86
PSI	NTRD	FNMA	89145	FNMA 1.25	1.25000	1/30/2017	50,000,000.00	50,467,519.70	50,788,150.00
PSI	NTRD	FNMA	89146	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,906,141.75	51,175,250.00
PSI	NTRD	FNMA	89147	FNMA 1.375	1.37500	11/15/2016	25,000,000.00	25,453,070.87	25,587,625.00
PSI	NTRD	FNMA	89148	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,798,087.38	51,175,250.00
PSI	NTRD	FNMA	89149	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,798,087.38	51,175,250.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2012
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMA	89150	FNMA 1.25	1.25000	1/30/2017	50,000,000.00	50,467,519.70	50,788,150.00
PSI	NTRD	FNMA	89190	FNMA 1.15 (CALLABLE)	1.15000	2/22/2017	50,000,000.00	50,000,000.00	50,198,750.00
PSI	NTRD	FNMA	89312	FNMA 1.25 (CALLABLE)	1.25000	3/6/2017	49,500,000.00	49,453,671.69	49,678,992.00
PSI	NTRD	FNMA	89392	FNMA 1.40 (CALLABLE)	1.40000	3/21/2017	50,000,000.00	50,000,000.00	50,088,400.00
PSI	NTRD	FNMA	89511	FNMA 1.30 (CALLABLE)	1.30000	3/22/2017	25,500,000.00	25,447,003.01	25,643,233.50
PSI	NTRD	FNMA	89512	FNMA 1.50 (CALLABLE)	1.50000	9/28/2017	25,000,000.00	25,000,000.00	25,070,425.00
PSI	NTRD	FNMA	90011	FNMA 1.25 (CALLABLE)	1.25000	10/30/2017	13,285,000.00	13,252,812.48	13,333,224.55
PSI	NTRD	FNMA	90062	FNMA 1.25 (CALLABLE)	1.25000	11/22/2017	10,400,000.00	10,379,613.93	10,417,794.40
PSI	NTRD	FNMA	90290	FNMA 1.20 (CALLABLE)	1.20000	6/28/2017	50,000,000.00	50,000,000.00	50,097,450.00
PSI	NTRD	FNMA	90351	FNMA 1.20 (CALLABLE)	1.20000	6/28/2017	33,645,000.00	33,645,000.00	33,710,574.11
FNMA Total							2,723,245,000.00	2,747,578,741.31	2,769,421,620.54
PSI	NTRD	FRCDQ	90377	ROYAL BANK OF CANADA NY FRCD	1.50000	6/25/2015	50,000,000.00	50,000,000.00	49,975,000.00
PSI	NTRD	FRCDQ	90392	ROYAL BANK OF CANADA NY FRCD	1.50000	6/25/2015	50,000,000.00	50,000,000.00	49,975,000.00
FRCDQ Total							100,000,000.00	100,000,000.00	99,950,000.00
PSI	NTRD	FRCDQ2	88581	WESTPAC BANKING CORP NY FRCDQ	0.61785	12/20/2012	50,000,000.00	50,002,305.63	50,000,750.00
PSI	NTRD	FRCDQ2	88898	COMMONWEALTH BK OF AU NY FRCDQ	1.21785	6/14/2013	50,000,000.00	50,005,755.38	50,274,050.00
PSI	NTRD	FRCDQ2	89760	NORDEA BK FINLAND PLC NY FRCDQ	1.34915	4/9/2014	50,000,000.00	50,008,496.87	50,069,700.00
PSI	NTRD	FRCDQ2	90042	RABOBANK NEDERLAND NV NY FRCDQ	0.61585	5/7/2013	50,000,000.00	50,000,000.00	49,987,800.00
PSI	NTRD	FRCDQ2	90491	AU & NZ BANKING GRP NY FRCDQ	0.46060	6/28/2013	50,000,000.00	50,000,000.00	49,975,000.00
FRCDQ2 Total							250,000,000.00	250,016,557.88	250,307,300.00
PSI	NTRD	MCPN	90350	FHLB 1.50 (CALLABLE)	1.50000	6/27/2017	50,000,000.00	50,000,000.00	50,003,500.00
PSI	NTRD	MCPN	90420	FHLB 1.50 (CALLABLE)	1.50000	6/27/2017	50,000,000.00	50,000,000.00	50,000,000.00
MCPN Total							100,000,000.00	100,000,000.00	100,003,500.00
PSI	NTRD	MCSA	88437	FHLMC 1.50 (CALLABLE)	1.50000	12/12/2016	50,000,000.00	50,000,000.00	50,195,950.00
PSI	NTRD	MCSA	89603	FHLB 1.35 (CALLABLE)	1.35000	4/10/2017	25,000,000.00	25,000,000.00	25,006,950.00
PSI	NTRD	MCSA	90103	FHLB 2.25 (CALLABLE)	2.25000	6/5/2017	50,000,000.00	49,995,071.19	50,186,500.00
MCSA Total							125,000,000.00	124,995,071.19	125,389,400.00
PSI	NTRD	NCD1	89965	CHASE BK USA NA CD	0.18000	8/1/2012	25,000,000.00	25,000,000.00	25,001,375.00
PSI	NTRD	NCD1	90005	CHASE BK USA NA CD	0.18000	7/26/2012	25,000,000.00	25,000,000.00	25,001,300.00
PSI	NTRD	NCD1	90190	UNION BK OF CALIFORNIA CD	0.29000	8/20/2012	50,000,000.00	50,000,000.00	50,003,600.00
PSI	NTRD	NCD1	90245	CITIBANK NA CD	0.30000	7/5/2012	50,000,000.00	50,000,000.00	50,001,400.00
PSI	NTRD	NCD1	90272	UNION BK OF CALIFORNIA CD	0.21000	8/1/2012	50,000,000.00	50,000,000.00	49,998,600.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2012
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	NCD1	90296	CITIBANK NA CD	0.30000	7/9/2012	50,000,000.00	50,000,000.00	50,002,350.00
PSI	NTRD	NCD1	90385	UNION BK OF CALIFORNIA CD	0.31000	9/17/2012	50,000,000.00	50,000,000.00	49,994,400.00
PSI	NTRD	NCD1	90429	UNION BK OF CALIFORNIA CD	0.31000	9/19/2012	50,000,000.00	50,000,000.00	49,994,300.00
NCD1 Total							350,000,000.00	350,000,000.00	349,997,325.00
PSI	NTRD	NOTE	84155	USTN 2.375	2.37500	8/31/2014	50,000,000.00	50,850,973.36	52,179,700.00
PSI	NTRD	NOTE	84156	USTN 2.375	2.37500	8/31/2014	25,000,000.00	25,425,486.68	26,089,850.00
PSI	NTRD	NOTE	85663	USTN 1.375	1.37500	11/30/2015	50,000,000.00	48,861,617.32	51,472,650.00
PSI	NTRD	NOTE	85664	USTN 1.375	1.37500	11/30/2015	50,000,000.00	48,832,013.98	51,472,650.00
NOTE Total							175,000,000.00	173,970,091.34	181,214,850.00
PSI	NTRD	TBIL	89728	UST BILL	0.16625	3/7/2013	50,000,000.00	49,942,505.24	49,944,100.00
PSI	NTRD	TBIL	89729	UST BILL	0.16625	3/7/2013	50,000,000.00	49,942,505.24	49,944,100.00
PSI	NTRD	TBIL	89954	UST BILL	0.15500	4/4/2013	50,000,000.00	49,940,368.04	49,933,000.00
PSI	NTRD	TBIL	89955	UST BILL	0.15500	4/4/2013	50,000,000.00	49,940,368.04	49,933,000.00
PSI	NTRD	TBIL	89956	UST BILL	0.15500	4/4/2013	50,000,000.00	49,940,368.04	49,933,000.00
PSI	NTRD	TBIL	89957	UST BILL	0.15500	4/4/2013	50,000,000.00	49,940,368.04	49,933,000.00
PSI	NTRD	TBIL	90502	UST BILL	0.20000	6/27/2013	50,000,000.00	49,899,722.23	49,897,700.00
PSI	NTRD	TBIL	90503	UST BILL	0.20000	6/27/2013	50,000,000.00	49,899,722.23	49,897,700.00
PSI	NTRD	TBIL	90504	UST BILL	0.20000	6/27/2013	50,000,000.00	49,899,722.23	49,897,700.00
PSI	NTRD	TBIL	90508	UST BILL	0.20000	6/27/2013	50,000,000.00	49,899,722.23	49,897,700.00
TBIL Total							500,000,000.00	499,245,371.56	499,211,000.00
PSI	NTRD	YANK1	88068	ROYAL BK OF CANADA NY CD	0.55000	10/15/2012	50,000,000.00	50,000,000.00	50,059,850.00
PSI	NTRD	YANK1	88513	WESTPAC BANKING CORP NY CD	0.78000	12/20/2012	50,000,000.00	50,002,369.98	50,086,350.00
PSI	NTRD	YANK1	88542	AU & NZ BANKING GRP NY CD	0.60000	12/20/2012	50,000,000.00	50,000,000.00	50,074,550.00
PSI	NTRD	YANK1	88543	AU & NZ BANKING GRP NY CD	0.60000	12/20/2012	50,000,000.00	50,000,000.00	50,074,550.00
PSI	NTRD	YANK1	88608	ROYAL BK OF CANADA NY CD	0.67000	12/20/2012	50,000,000.00	50,000,000.00	50,118,150.00
PSI	NTRD	YANK1	89091	COMMONWEALTH BK OF AU NY CD	0.34000	7/20/2012	50,000,000.00	50,001,053.85	50,005,500.00
PSI	NTRD	YANK1	89685	RABOBANK NEDERLAND NV NY CD	0.28000	7/2/2012	50,000,000.00	50,000,000.00	50,000,600.00
PSI	NTRD	YANK1	89802	CREDIT SUISSE NY CD	0.36000	8/1/2012	50,000,000.00	50,000,000.00	50,005,000.00
PSI	NTRD	YANK1	89812	BK OF NOVA SCOTIA HOUSTON CD	0.18000	7/9/2012	50,000,000.00	50,000,000.00	50,000,100.00
PSI	NTRD	YANK1	89868	BK OF NOVA SCOTIA HOUSTON CD	0.22000	8/1/2012	50,000,000.00	50,000,430.28	50,001,800.00
PSI	NTRD	YANK1	89870	CIBC NY CD	0.25000	10/12/2012	50,000,000.00	50,000,714.41	50,007,250.00
PSI	NTRD	YANK1	89900	RABOBANK NEDERLAND NV NY CD	0.33000	8/1/2012	50,000,000.00	50,000,000.00	50,005,950.00
PSI	NTRD	YANK1	89929	RABOBANK NEDERLAND NV NY CD	0.35000	8/3/2012	50,000,000.00	50,001,371.58	50,005,180.00
PSI	NTRD	YANK1	89931	TORONTO DOMINION BK NY CD	0.15500	8/1/2012	50,000,000.00	50,000,000.00	49,998,350.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2012
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	89935	SVENSKA HANDELSBANKEN AB NY CD	0.25000	8/1/2012	50,000,000.00	50,000,430.26	50,002,250.00
PSI	NTRD	YANK1	89952	RABOBANK NEDERLAND NV NY CD	0.35000	8/10/2012	50,000,000.00	50,002,218.30	50,008,700.00
PSI	NTRD	YANK1	89953	BK OF NOVA SCOTIA HOUSTON CD	0.26000	8/15/2012	20,000,000.00	20,000,997.95	20,002,080.00
PSI	NTRD	YANK1	89958	COMMONWEALTH BK OF AU NY CD	0.33000	8/31/2012	25,000,000.00	25,003,804.17	25,006,975.00
PSI	NTRD	YANK1	89976	NORDEA BK FINLAND PLC NY CD	0.22000	8/1/2012	50,000,000.00	50,000,430.31	49,999,950.00
PSI	NTRD	YANK1	89979	BK OF NOVA SCOTIA HOUSTON CD	0.17000	7/25/2012	30,000,000.00	30,000,000.00	29,998,748.70
PSI	NTRD	YANK1	90008	AU & NZ BANKING GRP NY CD	0.27000	10/26/2012	50,000,000.00	50,000,000.00	50,011,500.00
PSI	NTRD	YANK1	90012	COMMONWEALTH BK OF AU NY CD	0.28000	11/1/2012	50,000,000.00	50,001,705.96	49,994,750.00
PSI	NTRD	YANK1	90013	COMMONWEALTH BK OF AU NY CD	0.28000	11/1/2012	25,000,000.00	25,000,852.98	24,997,375.00
PSI	NTRD	YANK1	90018	CREDIT SUISSE NY CD	0.28000	7/27/2012	50,000,000.00	50,000,000.00	50,002,700.00
PSI	NTRD	YANK1	90019	CREDIT SUISSE NY CD	0.28000	7/27/2012	25,000,000.00	25,000,000.00	25,001,350.00
PSI	NTRD	YANK1	90111	BNP PARIBAS SF CD	0.43000	7/10/2012	50,000,000.00	50,000,000.00	50,002,750.00
PSI	NTRD	YANK1	90160	BNP PARIBAS SF CD	0.43000	7/20/2012	50,000,000.00	50,000,000.00	50,005,200.00
PSI	NTRD	YANK1	90162	SOCIETE GENERALE NY CD	0.50000	7/2/2012	50,000,000.00	50,000,013.88	50,001,050.00
PSI	NTRD	YANK1	90163	SOCIETE GENERALE NY CD	0.50000	7/2/2012	25,000,000.00	25,000,006.94	25,000,525.00
PSI	NTRD	YANK1	90164	ROYAL BK OF SCOTLAND PLC CD	0.35000	7/20/2012	50,000,000.00	50,000,263.73	50,003,200.00
PSI	NTRD	YANK1	90166	DNB BANK ASA NY CD	0.24000	8/20/2012	50,000,000.00	50,000,000.00	50,005,050.00
PSI	NTRD	YANK1	90168	BARCLAYS BK PLC NY CD	0.20000	7/18/2012	50,000,000.00	50,000,000.00	50,000,500.00
PSI	NTRD	YANK1	90229	CREDIT AGRICOLE CIB NY CD	0.37000	7/2/2012	50,000,000.00	50,000,013.88	50,000,100.00
PSI	NTRD	YANK1	90230	CREDIT AGRICOLE CIB NY CD	0.37000	7/2/2012	25,000,000.00	25,000,006.94	25,000,050.00
PSI	NTRD	YANK1	90249	DEUTSCHE BANK AG NY CD	0.33000	7/25/2012	50,000,000.00	50,000,333.17	50,003,600.00
PSI	NTRD	YANK1	90260	BNP PARIBAS SF CD	0.23000	7/5/2012	50,000,000.00	50,000,000.00	49,999,800.00
PSI	NTRD	YANK1	90264	SOCIETE GENERALE NY CD	0.41000	7/6/2012	50,000,000.00	50,000,069.42	50,001,650.00
PSI	NTRD	YANK1	90273	SOCIETE GENERALE NY CD	0.41000	7/13/2012	50,000,000.00	50,000,166.60	50,003,605.00
PSI	NTRD	YANK1	90274	BNP PARIBAS SF CD	0.43000	8/1/2012	50,000,000.00	50,000,000.00	50,001,350.00
PSI	NTRD	YANK1	90276	COMMERZBANK AG NY CD	0.25000	7/23/2012	50,000,000.00	50,000,305.46	50,000,300.00
PSI	NTRD	YANK1	90282	ROYAL BK OF SCOTLAND PLC CD	0.34500	8/1/2012	50,000,000.00	50,000,430.33	50,000,200.00
PSI	NTRD	YANK1	90288	BANK OF MONTREAL CHICAGO CD	0.17000	8/1/2012	50,000,000.00	50,000,000.00	49,996,888.00
PSI	NTRD	YANK1	90299	DEUTSCHE BANK AG NY CD	0.29000	7/30/2012	50,000,000.00	50,000,402.61	50,002,550.00
PSI	NTRD	YANK1	90320	BNP PARIBAS SF CD	0.23000	7/30/2012	50,000,000.00	50,000,000.00	49,999,100.00
PSI	NTRD	YANK1	90324	BANK OF MONTREAL CHICAGO CD	0.19000	8/15/2012	50,000,000.00	50,000,624.80	50,001,300.00
PSI	NTRD	YANK1	90331	UBS AG STAMFORD CT CD	0.30500	8/10/2012	50,000,000.00	50,000,000.00	50,004,350.00
PSI	NTRD	YANK1	90334	NORDEA BK FINLAND PLC NY	0.62000	7/25/2012	32,350,000.00	32,359,045.47	32,360,707.85
PSI	NTRD	YANK1	90338	SVENSKA HANDELSBANKEN AB NY CD	0.20000	8/14/2012	50,000,000.00	50,000,000.00	49,991,050.00
PSI	NTRD	YANK1	90361	UBS AG STAMFORD CT CD	0.30500	8/15/2012	50,000,000.00	50,000,000.00	50,004,850.00
PSI	NTRD	YANK1	90362	UBS AG STAMFORD CT CD	0.30500	8/15/2012	25,000,000.00	25,000,000.00	25,002,425.00
PSI	NTRD	YANK1	90369	BANK OF MONTREAL CHICAGO CD	0.19000	9/14/2012	50,000,000.00	50,000,000.00	50,002,100.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2012
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	90370	BANK OF MONTREAL CHICAGO CD	0.19000	9/14/2012	25,000,000.00	25,000,000.00	25,001,050.00
PSI	NTRD	YANK1	90376	LLOYDS TSB BANK PLC NY CD	0.27000	8/6/2012	50,000,000.00	50,000,499.82	49,997,850.00
PSI	NTRD	YANK1	90383	ROYAL BK OF SCOTLAND PLC CD	0.24000	7/25/2012	50,000,000.00	50,000,333.26	50,000,345.00
PSI	NTRD	YANK1	90384	ROYAL BK OF SCOTLAND PLC CD	0.24000	7/25/2012	25,000,000.00	25,000,166.62	25,000,172.50
PSI	NTRD	YANK1	90400	CREDIT AGRICOLE CIB NY CD	0.33000	7/24/2012	50,000,000.00	50,000,319.35	49,999,650.00
PSI	NTRD	YANK1	90431	LLOYDS TSB BANK PLC NY CD	0.45000	9/25/2012	50,000,000.00	50,000,000.00	49,999,950.00
PSI	NTRD	YANK1	90436	DNB BANK ASA NY CD	0.32000	9/20/2012	50,000,000.00	50,000,000.00	49,998,800.00
PSI	NTRD	YANK1	90437	DNB BANK ASA NY CD	0.32000	9/20/2012	25,000,000.00	25,000,000.00	24,999,400.00
PSI	NTRD	YANK1	90438	NORDEA BK FINLAND PLC NY CD	0.29000	9/21/2012	50,000,000.00	50,000,000.00	49,998,800.00
PSI	NTRD	YANK1	90445	BARCLAYS BANK PLC NY CD	0.40000	10/30/2012	50,000,000.00	50,000,000.00	49,999,950.00
PSI	NTRD	YANK1	90446	BARCLAYS BANK PLC NY CD	0.40000	10/30/2012	14,000,000.00	14,000,000.00	13,999,986.00
PSI	NTRD	YANK1	90447	AU & NZ BANKING GRP NY CD	0.27000	10/31/2012	49,150,000.00	49,154,976.68	49,161,796.00
PSI	NTRD	YANK1	90476	TORONTO DOMINION BK NY CD	0.25000	10/25/2012	49,150,000.00	49,153,149.32	49,154,767.55
PSI	NTRD	YANK1	90490	WESTPAC BANKING CORP NY CD	0.59000	6/28/2013	50,000,000.00	50,000,000.00	49,621,957.00
PSI	NTRD	YANK1	90509	ROYAL BANK OF CANADA NY CD	0.48000	6/28/2013	50,000,000.00	50,000,000.00	49,567,247.50
PSI	NTRD	YANK1	90514	TORONTO DOMINION BANK NY CD	0.20000	9/28/2012	50,000,000.00	50,000,000.00	49,956,309.00
PSI	NTRD	YANK1	90515	BANK OF NOVA SCOTIA HOUSTON CD	0.21000	9/28/2012	50,000,000.00	50,000,000.00	49,957,557.50
PSI	NTRD	YANK1	90525	BNP PARIBAS SF CD	0.43000	8/30/2012	50,000,000.00	50,000,000.00	49,999,152.50
PSI	NTRD	YANK1	90526	DNB BANK ASA NY CD	0.32000	9/28/2012	50,000,000.00	50,000,000.00	49,971,288.50
PSI	NTRD	YANK1	90531	CIBC NY CD	0.17000	9/28/2012	50,000,000.00	50,001,235.61	49,952,564.50
PSI	NTRD	YANK1	90532	CIBC NY CD	0.17000	9/28/2012	25,000,000.00	25,000,617.81	24,976,282.25
YANK1 Total							3,244,650,000.00	3,244,689,361.73	3,244,178,685.35
NTRD Total							20,834,925,000.00	20,873,236,915.44	20,937,542,531.62
NTRD Historical Cost								20,915,591,166.49	
PSI	TRADE	FHLB	90325	FHLB 1.00	1.00000	6/9/2017	50,000,000.00	50,061,916.53	50,030,400.00
PSI	TRADE	FHLB	90486	FHLB 1.01	1.01000	6/19/2017	50,000,000.00	50,074,834.98	50,088,050.00
FHLB Total							100,000,000.00	100,136,751.51	100,118,450.00
TRADE Total							100,000,000.00	100,136,751.51	100,118,450.00
TRADE Historical Cost								100,137,500.00	
PSI Total							20,934,925,000.00	20,973,373,666.95	21,037,660,981.62
PSI Historical Cost								21,015,728,666.49	

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2012
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	BLPSI	CNFX	88104	GE CAPITAL CORP MTN	3.75000	11/14/2014	1,500,000.00	1,560,947.55	1,574,824.50
SPI	BLPSI	CNFX	88105	GE CAPITAL CORP MTN	5.45000	1/15/2013	1,500,000.00	1,533,528.22	1,538,766.00
		CNFX Total					3,000,000.00	3,094,475.77	3,113,590.50
		BLPSI - BLP SCHOOLS SELF INS AUTHORITY Total					3,000,000.00	3,094,475.77	3,113,590.50
SPI	GF	1TRD	12057	FLYING TRIANGLE LOAN	5.50000	4/1/2017	74,406.66	74,406.66	74,406.66
SPI	GF	1TRD	16864	FLYING TRIANGLE 1ST	5.50000	1/1/2014	22,627.05	22,627.05	22,627.05
		1TRD Total					97,033.71	97,033.71	97,033.71
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND 1997	5.00000	9/2/2021	5,065,000.00	5,065,000.00	5,065,000.00
		LTBD Total					5,065,000.00	5,065,000.00	5,065,000.00
		GF - GENERAL FUND Total					5,162,033.71	5,162,033.71	5,162,033.71
SPI	MAST	BOND	18810	USTB 7.25	7.25000	5/15/2016	85,000.00	85,835.45	106,595.27
		BOND Total					85,000.00	85,835.45	106,595.27
		MAST - MGMT ATTORNEY SETTLEMENT TRUST Total					85,000.00	85,835.45	106,595.27
SPI	PHHPA	FFCB	89212	FFCB 3.70 (CALLABLE)	3.70000	1/17/1930	8,000,000.00	8,087,955.17	8,049,768.00
		FFCB Total					8,000,000.00	8,087,955.17	8,049,768.00
SPI	PHHPA	FHLB	89220	FHLB 3.45 (CALLABLE)	3.45000	2/2/2027	6,666,666.66	6,669,911.10	6,667,573.33
SPI	PHHPA	FHLB	90239	FHLB 3.24 (CALLABLE)	3.24000	6/14/2027	1,335,000.00	1,333,003.71	1,335,117.48
		FHLB Total					8,001,666.66	8,002,914.81	8,002,690.81
SPI	PHHPA	FNMA	89221	FNMA 3.00 (CALLABLE)	3.00000	11/28/2025	6,000,000.00	5,994,148.15	6,012,180.00
		FNMA Total					6,000,000.00	5,994,148.15	6,012,180.00
SPI	PHHPA	MCSA	89245	FHLMC 3.00 (CALLABLE)	3.00000	1/25/2027	5,000,000.00	5,041,380.15	5,011,775.00
		MCSA Total					5,000,000.00	5,041,380.15	5,011,775.00
		PHHPA - PUENTE HILLS HABITAT PRESERVATION AUTHORITY Total					27,001,666.66	27,126,398.28	27,076,413.81
SPI	SANIT	FHLB	89198	FHLB 1.05 (CALLABLE)	1.05000	2/23/2017	840,000.00	839,024.14	840,043.68
		FHLB Total					840,000.00	839,024.14	840,043.68
SPI	SANIT	MCSA	87609	FNMA 1.05 (CALLABLE)	1.05000	9/14/2016	620,000.00	620,000.00	621,242.48
SPI	SANIT	MCSA	88071	FNMA 1.25 (CALLABLE)	1.25000	10/26/2016	72,000.00	72,000.00	72,192.67
SPI	SANIT	MCSA	88325	FNMA 1.35 (CALLABLE)	1.35000	12/7/2016	386,000.00	386,000.00	387,469.89
SPI	SANIT	MCSA	89201	FNMA 0.75 (CALLABLE)	0.75000	2/28/2017	1,555,000.00	1,555,000.00	1,553,889.73

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2012
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SANIT	MCSA	89211	FHLMC 0.75 (CALLABLE)	0.75000	2/28/2017	227,000.00	227,000.00	228,539.97
SPI	SANIT	MCSA	89609	FHLB 1.25 (CALLABLE)	1.25000	4/13/2017	85,000.00	85,000.00	85,030.77
SPI	SANIT	MCSA	90195	FHLB 1.00 (CALLABLE)	1.00000	6/20/2017	715,000.00	715,000.00	714,005.44
MCSA Total							3,660,000.00	3,660,000.00	3,662,370.95
SANIT - SANITATION DISTRICT Total							4,500,000.00	4,499,024.14	4,502,414.63
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0.00000	12/31/2012	2,471,350.54	2,471,350.54	2,471,350.54
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0.00000	12/31/2012	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0.00000	12/31/2012	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0.00000	12/31/2012	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0.00000	12/31/2012	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0.00000	12/31/2012	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0.00000	12/31/2012	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0.00000	12/31/2012	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0.00000	12/31/2012	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0.00000	12/31/2012	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0.00000	12/31/2012	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0.00000	12/31/2012	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0.00000	12/31/2012	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0.00000	12/31/2012	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0.00000	12/31/2012	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0.00000	12/31/2012	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0.00000	12/31/2012	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0.00000	12/31/2012	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0.00000	12/31/2012	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0.00000	12/31/2012	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0.00000	12/31/2012	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0.00000	12/31/2012	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0.00000	12/31/2012	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0.00000	12/31/2012	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0.00000	12/31/2012	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0.00000	12/31/2012	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0.00000	12/31/2012	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0.00000	12/31/2012	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF	0.00000	12/31/2012	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF	0.00000	12/31/2012	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF	0.00000	12/31/2012	281,845.96	281,845.96	281,845.96

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2012
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	66800	S OF C LAIF	0.00000	12/31/2012	317,155.30	317,155.30	317,155.30
SPI	SCAQM	CTDQ	67819	S OF C LAIF	0.00000	12/31/2012	363,715.38	363,715.38	363,715.38
SPI	SCAQM	CTDQ	68720	S OF C LAIF	0.00000	12/31/2012	393,812.36	393,812.36	393,812.36
SPI	SCAQM	CTDQ	69520	S OF C LAIF	0.00000	12/31/2012	449,659.59	449,659.59	449,659.59
SPI	SCAQM	CTDQ	70359	S OF C LAIF	0.00000	12/31/2012	491,566.29	491,566.29	491,566.29
SPI	SCAQM	CTDQ	71268	S OF C LAIF	0.00000	12/31/2012	513,938.89	513,938.89	513,938.89
SPI	SCAQM	CTDQ	72329	S OF C LAIF	0.00000	12/31/2012	505,507.65	505,507.65	505,507.65
SPI	SCAQM	CTDQ	73503	S OF C LAIF	0.00000	12/31/2012	515,367.27	515,367.27	515,367.27
SPI	SCAQM	CTDQ	74486	S OF C LAIF	0.00000	12/31/2012	520,380.93	520,380.93	520,380.93
SPI	SCAQM	CTDQ	75694	S OF C LAIF	0.00000	12/31/2012	492,274.30	492,274.30	492,274.30
SPI	SCAQM	CTDQ	77128	S OF C LAIF	0.00000	12/31/2012	410,449.24	410,449.24	410,449.24
SPI	SCAQM	CTDQ	78106	S OF C LAIF	0.00000	12/31/2012	304,980.32	304,980.32	304,980.32
SPI	SCAQM	CTDQ	78999	S OF C LAIF	0.00000	12/31/2012	277,823.10	277,823.10	277,823.10
SPI	SCAQM	CTDQ	79884	S OF C LAIF	0.00000	12/31/2012	252,862.59	252,862.59	252,862.59
SPI	SCAQM	CTDQ	80623	S OF C LAIF	0.00000	12/31/2012	186,831.92	186,831.92	186,831.92
SPI	SCAQM	CTDQ	81267	S OF C LAIF	0.00000	12/31/2012	150,112.75	150,112.75	150,112.75
SPI	SCAQM	CTDQ	81965	S OF C LAIF	0.00000	12/31/2012	89,717.54	89,717.54	89,717.54
SPI	SCAQM	CTDQ	82763	S OF C LAIF	0.00000	12/31/2012	60,335.73	60,335.73	60,335.73
SPI	SCAQM	CTDQ	83551	S OF C LAIF	0.00000	12/31/2012	54,470.06	54,470.06	54,470.06
SPI	SCAQM	CTDQ	84325	S OF C LAIF	0.00000	12/31/2012	55,045.25	55,045.25	55,045.25
SPI	SCAQM	CTDQ	85022	S OF C LAIF	0.00000	12/31/2012	51,349.76	51,349.76	51,349.76
SPI	SCAQM	CTDQ	85933	S OF C LAIF	0.00000	12/31/2012	45,607.02	45,607.02	45,607.02
SPI	SCAQM	CTDQ	86695	S OF C LAIF	0.00000	12/31/2012	49,487.01	49,487.01	49,487.01
SPI	SCAQM	CTDQ	87359	S OF C LAIF	0.00000	12/31/2012	47,004.27	47,004.27	47,004.27
SPI	SCAQM	CTDQ	88084	S OF C LAIF	0.00000	12/31/2012	38,018.48	38,018.48	38,018.48
SPI	SCAQM	CTDQ	88969	S OF C LAIF	0.00000	12/31/2012	38,087.21	38,087.21	38,087.21
SPI	SCAQM	CTDQ	89871	S OF C LAIF	0.00000	12/31/2012	37,344.89	37,344.89	37,344.89
CTDQ Total							39,466,467.22	39,466,467.22	39,466,467.22
SCAQM - SOUTH COAST AIR QUALITY MGMT Total							39,466,467.22	39,466,467.22	39,466,467.22
SPI	SLIM	CTDQ	22101	S OF C LAIF	0.00000	12/31/2012	3,218,710.97	3,218,710.97	3,218,710.97
SPI	SLIM	CTDQ	23208	S OF C LAIF	0.00000	12/31/2012	27,081.03	27,081.03	27,081.03
SPI	SLIM	CTDQ	23842	S OF C LAIF	0.00000	12/31/2012	83,505.96	83,505.96	83,505.96
SPI	SLIM	CTDQ	24459	S OF C LAIF	0.00000	12/31/2012	94,996.78	94,996.78	94,996.78
SPI	SLIM	CTDQ	25326	S OF C LAIF	0.00000	12/31/2012	104,088.41	104,088.41	104,088.41
SPI	SLIM	CTDQ	26241	S OF C LAIF	0.00000	12/31/2012	110,715.07	110,715.07	110,715.07
SPI	SLIM	CTDQ	27270	S OF C LAIF	0.00000	12/31/2012	117,811.43	117,811.43	117,811.43

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2012
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	28140	S OF C LAIF	0.00000	12/31/2012	118,831.50	118,831.50	118,831.50
SPI	SLIM	CTDQ	28986	S OF C LAIF	0.00000	12/31/2012	117,968.90	117,968.90	117,968.90
SPI	SLIM	CTDQ	29917	S OF C LAIF	0.00000	12/31/2012	115,386.18	115,386.18	115,386.18
SPI	SLIM	CTDQ	31093	S OF C LAIF	0.00000	12/31/2012	114,884.96	114,884.96	114,884.96
SPI	SLIM	CTDQ	31850	S OF C LAIF	0.00000	12/31/2012	119,214.46	119,214.46	119,214.46
SPI	SLIM	CTDQ	32655	S OF C LAIF	0.00000	12/31/2012	120,967.08	120,967.08	120,967.08
SPI	SLIM	CTDQ	33599	S OF C LAIF	0.00000	12/31/2012	119,698.34	119,698.34	119,698.34
SPI	SLIM	CTDQ	34231	S OF C LAIF	0.00000	12/31/2012	124,159.87	124,159.87	124,159.87
SPI	SLIM	CTDQ	35220	S OF C LAIF	0.00000	12/31/2012	128,393.89	128,393.89	128,393.89
SPI	SLIM	CTDQ	35952	S OF C LAIF	0.00000	12/31/2012	130,900.85	130,900.85	130,900.85
SPI	SLIM	CTDQ	36773	S OF C LAIF	0.00000	12/31/2012	129,716.18	129,716.18	129,716.18
SPI	SLIM	CTDQ	37638	S OF C LAIF	0.00000	12/31/2012	132,118.17	132,118.17	132,118.17
SPI	SLIM	CTDQ	38537	S OF C LAIF	0.00000	12/31/2012	134,992.32	134,992.32	134,992.32
SPI	SLIM	CTDQ	39281	S OF C LAIF	0.00000	12/31/2012	132,458.88	132,458.88	132,458.88
SPI	SLIM	CTDQ	40072	S OF C LAIF	0.00000	12/31/2012	124,940.21	124,940.21	124,940.21
SPI	SLIM	CTDQ	40891	S OF C LAIF	0.00000	12/31/2012	125,249.17	125,249.17	125,249.17
SPI	SLIM	CTDQ	41416	S OF C LAIF	0.00000	12/31/2012	124,689.59	124,689.59	124,689.59
SPI	SLIM	CTDQ	42149	S OF C LAIF	0.00000	12/31/2012	132,997.69	132,997.69	132,997.69
SPI	SLIM	CTDQ	43226	S OF C LAIF	0.00000	12/31/2012	140,793.36	140,793.36	140,793.36
SPI	SLIM	CTDQ	44234	S OF C LAIF	0.00000	12/31/2012	152,132.72	152,132.72	152,132.72
SPI	SLIM	CTDQ	45086	S OF C LAIF	0.00000	12/31/2012	164,017.17	164,017.17	164,017.17
SPI	SLIM	CTDQ	46123	S OF C LAIF	0.00000	12/31/2012	167,897.97	167,897.97	167,897.97
SPI	SLIM	CTDQ	47347	S OF C LAIF	0.00000	12/31/2012	157,924.35	157,924.35	157,924.35
SPI	SLIM	CTDQ	48499	S OF C LAIF	0.00000	12/31/2012	139,856.90	139,856.90	139,856.90
SPI	SLIM	CTDQ	49798	S OF C LAIF	0.00000	12/31/2012	120,525.01	120,525.01	120,525.01
SPI	SLIM	CTDQ	50781	S OF C LAIF	0.00000	12/31/2012	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0.00000	12/31/2012	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0.00000	12/31/2012	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0.00000	12/31/2012	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0.00000	12/31/2012	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0.00000	12/31/2012	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0.00000	12/31/2012	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0.00000	12/31/2012	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0.00000	12/31/2012	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0.00000	12/31/2012	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0.00000	12/31/2012	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF	0.00000	12/31/2012	48,416.11	48,416.11	48,416.11

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2012
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	64003	S OF C LAIF	0.00000	12/31/2012	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0.00000	12/31/2012	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF	0.00000	12/31/2012	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF	0.00000	12/31/2012	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818	S OF C LAIF	0.00000	12/31/2012	108,222.63	108,222.63	108,222.63
SPI	SLIM	CTDQ	68719	S OF C LAIF	0.00000	12/31/2012	118,789.82	118,789.82	118,789.82
SPI	SLIM	CTDQ	69518	S OF C LAIF	0.00000	12/31/2012	136,097.01	136,097.01	136,097.01
SPI	SLIM	CTDQ	70360	S OF C LAIF	0.00000	12/31/2012	151,399.04	151,399.04	151,399.04
SPI	SLIM	CTDQ	71269	S OF C LAIF	0.00000	12/31/2012	158,866.84	158,866.84	158,866.84
SPI	SLIM	CTDQ	72330	S OF C LAIF	0.00000	12/31/2012	159,520.70	159,520.70	159,520.70
SPI	SLIM	CTDQ	73504	S OF C LAIF	0.00000	12/31/2012	165,030.36	165,030.36	165,030.36
SPI	SLIM	CTDQ	74485	S OF C LAIF	0.00000	12/31/2012	168,848.34	168,848.34	168,848.34
SPI	SLIM	CTDQ	75693	S OF C LAIF	0.00000	12/31/2012	161,848.34	161,848.34	161,848.34
SPI	SLIM	CTDQ	77131	S OF C LAIF	0.00000	12/31/2012	136,599.41	136,599.41	136,599.41
SPI	SLIM	CTDQ	78104	S OF C LAIF	0.00000	12/31/2012	102,613.52	102,613.52	102,613.52
SPI	SLIM	CTDQ	79000	S OF C LAIF	0.00000	12/31/2012	93,633.67	93,633.67	93,633.67
SPI	SLIM	CTDQ	79882	S OF C LAIF	0.00000	12/31/2012	86,272.14	86,272.14	86,272.14
SPI	SLIM	CTDQ	80621	S OF C LAIF	0.00000	12/31/2012	63,895.36	63,895.36	63,895.36
SPI	SLIM	CTDQ	81265	S OF C LAIF	0.00000	12/31/2012	51,337.52	51,337.52	51,337.52
SPI	SLIM	CTDQ	81963	S OF C LAIF	0.00000	12/31/2012	31,005.24	31,005.24	31,005.24
SPI	SLIM	CTDQ	82761	S OF C LAIF	0.00000	12/31/2012	20,942.34	20,942.34	20,942.34
SPI	SLIM	CTDQ	83552	S OF C LAIF	0.00000	12/31/2012	18,906.35	18,906.35	18,906.35
SPI	SLIM	CTDQ	84323	S OF C LAIF	0.00000	12/31/2012	16,628.36	16,628.36	16,628.36
SPI	SLIM	CTDQ	85020	S OF C LAIF	0.00000	12/31/2012	12,936.00	12,936.00	12,936.00
SPI	SLIM	CTDQ	85931	S OF C LAIF	0.00000	12/31/2012	11,519.98	11,519.98	11,519.98
SPI	SLIM	CTDQ	86696	S OF C LAIF	0.00000	12/31/2012	12,561.86	12,561.86	12,561.86
SPI	SLIM	CTDQ	87360	S OF C LAIF	0.00000	12/31/2012	11,931.63	11,931.63	11,931.63
SPI	SLIM	CTDQ	88085	S OF C LAIF	0.00000	12/31/2012	9,650.67	9,650.67	9,650.67
SPI	SLIM	CTDQ	88970	S OF C LAIF	0.00000	12/31/2012	9,668.11	9,668.11	9,668.11
SPI	SLIM	CTDQ	89872	S OF C LAIF	0.00000	12/31/2012	9,479.68	9,479.68	9,479.68
CTDQ Total							10,094,376.29	10,094,376.29	10,094,376.29
SLIM - SCHOOLS LINKED INSURANCE MGMT Total							10,094,376.29	10,094,376.29	10,094,376.29
SPI	WASIA	CTDQ	22460	S OF C LAIF	0.00000	12/31/2012	7,000,000.00	7,000,000.00	7,000,000.00
SPI	WASIA	CTDQ	23844	S OF C LAIF	0.00000	12/31/2012	73,432.18	73,432.18	73,432.18
SPI	WASIA	CTDQ	24460	S OF C LAIF	0.00000	12/31/2012	88,299.86	88,299.86	88,299.86
SPI	WASIA	CTDQ	25245	S OF C LAIF	0.00000	12/31/2012	96,741.95	96,741.95	96,741.95

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2012
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	26250	S OF C LAIF	0.00000	12/31/2012	102,900.92	102,900.92	102,900.92
SPI	WASIA	CTDQ	26945	S OF C LAIF	0.00000	12/31/2012	109,496.42	109,496.42	109,496.42
SPI	WASIA	CTDQ	28143	S OF C LAIF	0.00000	12/31/2012	110,444.50	110,444.50	110,444.50
SPI	WASIA	CTDQ	28732	S OF C LAIF	0.00000	12/31/2012	109,642.78	109,642.78	109,642.78
SPI	WASIA	CTDQ	29586	S OF C LAIF	0.00000	12/31/2012	107,242.35	107,242.35	107,242.35
SPI	WASIA	CTDQ	30647	S OF C LAIF	0.00000	12/31/2012	106,776.50	106,776.50	106,776.50
SPI	WASIA	CTDQ	31539	S OF C LAIF	0.00000	12/31/2012	110,800.43	110,800.43	110,800.43
SPI	WASIA	CTDQ	32361	S OF C LAIF	0.00000	12/31/2012	112,429.36	112,429.36	112,429.36
SPI	WASIA	CTDQ	33315	S OF C LAIF	0.00000	12/31/2012	111,250.16	111,250.16	111,250.16
SPI	WASIA	CTDQ	34059	S OF C LAIF	0.00000	12/31/2012	115,396.80	115,396.80	115,396.80
SPI	WASIA	CTDQ	34957	S OF C LAIF	0.00000	12/31/2012	119,331.99	119,331.99	119,331.99
SPI	WASIA	CTDQ	35633	S OF C LAIF	0.00000	12/31/2012	121,662.01	121,662.01	121,662.01
SPI	WASIA	CTDQ	36439	S OF C LAIF	0.00000	12/31/2012	120,560.95	120,560.95	120,560.95
SPI	WASIA	CTDQ	37287	S OF C LAIF	0.00000	12/31/2012	122,793.41	122,793.41	122,793.41
SPI	WASIA	CTDQ	38231	S OF C LAIF	0.00000	12/31/2012	125,464.71	125,464.71	125,464.71
SPI	WASIA	CTDQ	38988	S OF C LAIF	0.00000	12/31/2012	123,110.08	123,110.08	123,110.08
SPI	WASIA	CTDQ	39857	S OF C LAIF	0.00000	12/31/2012	116,122.07	116,122.07	116,122.07
SPI	WASIA	CTDQ	40652	S OF C LAIF	0.00000	12/31/2012	116,409.22	116,409.22	116,409.22
SPI	WASIA	CTDQ	41374	S OF C LAIF	0.00000	12/31/2012	121,913.10	121,913.10	121,913.10
SPI	WASIA	CTDQ	42151	S OF C LAIF	0.00000	12/31/2012	130,096.85	130,096.85	130,096.85
SPI	WASIA	CTDQ	43228	S OF C LAIF	0.00000	12/31/2012	137,722.35	137,722.35	137,722.35
SPI	WASIA	CTDQ	44236	S OF C LAIF	0.00000	12/31/2012	148,814.38	148,814.38	148,814.38
SPI	WASIA	CTDQ	45087	S OF C LAIF	0.00000	12/31/2012	160,439.61	160,439.61	160,439.61
SPI	WASIA	CTDQ	46124	S OF C LAIF	0.00000	12/31/2012	164,235.76	164,235.76	164,235.76
SPI	WASIA	CTDQ	47346	S OF C LAIF	0.00000	12/31/2012	154,479.69	154,479.69	154,479.69
SPI	WASIA	CTDQ	48500	S OF C LAIF	0.00000	12/31/2012	136,806.32	136,806.32	136,806.32
SPI	WASIA	CTDQ	49797	S OF C LAIF	0.00000	12/31/2012	117,896.11	117,896.11	117,896.11
SPI	WASIA	CTDQ	50782	S OF C LAIF	0.00000	12/31/2012	93,828.22	93,828.22	93,828.22
SPI	WASIA	CTDQ	51468	S OF C LAIF	0.00000	12/31/2012	77,816.21	77,816.21	77,816.21
SPI	WASIA	CTDQ	52669	S OF C LAIF	0.00000	12/31/2012	73,638.02	73,638.02	73,638.02
SPI	WASIA	CTDQ	53919	S OF C LAIF	0.00000	12/31/2012	71,712.31	71,712.31	71,712.31
SPI	WASIA	CTDQ	55075	S OF C LAIF	0.00000	12/31/2012	63,529.28	63,529.28	63,529.28
SPI	WASIA	CTDQ	56614	S OF C LAIF	0.00000	12/31/2012	53,439.15	53,439.15	53,439.15
SPI	WASIA	CTDQ	58054	S OF C LAIF	0.00000	12/31/2012	48,548.65	48,548.65	48,548.65
SPI	WASIA	CTDQ	59107	S OF C LAIF	0.00000	12/31/2012	45,394.14	45,394.14	45,394.14
SPI	WASIA	CTDQ	60184	S OF C LAIF	0.00000	12/31/2012	43,670.82	43,670.82	43,670.82
SPI	WASIA	CTDQ	61112	S OF C LAIF	0.00000	12/31/2012	40,902.21	40,902.21	40,902.21

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2012
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	61967	S OF C LAIF	0.00000	12/31/2012	40,077.53	40,077.53	40,077.53
SPI	WASIA	CTDQ	62781	S OF C LAIF	0.00000	12/31/2012	47,360.06	47,360.06	47,360.06
SPI	WASIA	CTDQ	64004	S OF C LAIF	0.00000	12/31/2012	56,867.52	56,867.52	56,867.52
SPI	WASIA	CTDQ	64953	S OF C LAIF	0.00000	12/31/2012	66,511.63	66,511.63	66,511.63
SPI	WASIA	CTDQ	65952	S OF C LAIF	0.00000	12/31/2012	80,980.97	80,980.97	80,980.97
SPI	WASIA	CTDQ	66799	S OF C LAIF	0.00000	12/31/2012	92,052.67	92,052.67	92,052.67
SPI	WASIA	CTDQ	67820	S OF C LAIF	0.00000	12/31/2012	105,862.06	105,862.06	105,862.06
SPI	WASIA	CTDQ	68718	S OF C LAIF	0.00000	12/31/2012	116,198.76	116,198.76	116,198.76
SPI	WASIA	CTDQ	69519	S OF C LAIF	0.00000	12/31/2012	133,128.44	133,128.44	133,128.44
SPI	WASIA	CTDQ	70361	S OF C LAIF	0.00000	12/31/2012	148,096.70	148,096.70	148,096.70
SPI	WASIA	CTDQ	71270	S OF C LAIF	0.00000	12/31/2012	155,401.61	155,401.61	155,401.61
SPI	WASIA	CTDQ	72331	S OF C LAIF	0.00000	12/31/2012	156,041.22	156,041.22	156,041.22
SPI	WASIA	CTDQ	73502	S OF C LAIF	0.00000	12/31/2012	161,430.69	161,430.69	161,430.69
SPI	WASIA	CTDQ	74484	S OF C LAIF	0.00000	12/31/2012	165,165.40	165,165.40	165,165.40
SPI	WASIA	CTDQ	75692	S OF C LAIF	0.00000	12/31/2012	158,318.08	158,318.08	158,318.08
SPI	WASIA	CTDQ	77133	S OF C LAIF	0.00000	12/31/2012	133,619.88	133,619.88	133,619.88
SPI	WASIA	CTDQ	78105	S OF C LAIF	0.00000	12/31/2012	100,375.31	100,375.31	100,375.31
SPI	WASIA	CTDQ	79001	S OF C LAIF	0.00000	12/31/2012	91,591.32	91,591.32	91,591.32
SPI	WASIA	CTDQ	79883	S OF C LAIF	0.00000	12/31/2012	84,390.36	84,390.36	84,390.36
SPI	WASIA	CTDQ	80622	S OF C LAIF	0.00000	12/31/2012	62,501.67	62,501.67	62,501.67
SPI	WASIA	CTDQ	81266	S OF C LAIF	0.00000	12/31/2012	50,217.74	50,217.74	50,217.74
SPI	WASIA	CTDQ	81964	S OF C LAIF	0.00000	12/31/2012	30,328.95	30,328.95	30,328.95
SPI	WASIA	CTDQ	82762	S OF C LAIF	0.00000	12/31/2012	20,485.54	20,485.54	20,485.54
SPI	WASIA	CTDQ	83553	S OF C LAIF	0.00000	12/31/2012	18,493.96	18,493.96	18,493.96
SPI	WASIA	CTDQ	84324	S OF C LAIF	0.00000	12/31/2012	18,689.25	18,689.25	18,689.25
SPI	WASIA	CTDQ	85021	S OF C LAIF	0.00000	12/31/2012	17,434.54	17,434.54	17,434.54
SPI	WASIA	CTDQ	85932	S OF C LAIF	0.00000	12/31/2012	15,525.44	15,525.44	15,525.44
SPI	WASIA	CTDQ	86697	S OF C LAIF	0.00000	12/31/2012	16,929.59	16,929.59	16,929.59
SPI	WASIA	CTDQ	87361	S OF C LAIF	0.00000	12/31/2012	16,080.22	16,080.22	16,080.22
SPI	WASIA	CTDQ	88086	S OF C LAIF	0.00000	12/31/2012	13,006.17	13,006.17	13,006.17
SPI	WASIA	CTDQ	88971	S OF C LAIF	0.00000	12/31/2012	13,029.68	13,029.68	13,029.68
SPI	WASIA	CTDQ	89873	S OF C LAIF	0.00000	12/31/2012	12,775.73	12,775.73	12,775.73
CTDQ Total							13,604,160.52	13,604,160.52	13,604,160.52
WASIA Total							13,604,160.52	13,604,160.52	13,604,160.52
SPI Total							102,913,704.40	103,132,771.38	103,126,051.95
SPI Historical Cost								103,201,028.36	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 06/30/12
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
01/05/06	CALABASAS LANDFILL 2005	\$3,325,900.37
07/02/97	COUNTY OF LOS ANGELES - COMMERCIAL PAPER PROGRAM	2,703,725.67
08/31/11	HIGH DESERT COMPLEX SOLAR PROJECTS 2011 QECB	<u>6,296.80</u>
	DEUTSCHE BANK - TRUSTEE TOTAL	<u><u>\$6,035,922.84</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 06/30/12
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
05/17/00	C.I. 2658M	\$232.56
03/08/06	CCTSA TOBACCO BONDS 2006	38,712,565.56
12/11/96	CFD #2/CI 2656-M REF SERIES A & B	713,745.05
01/15/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	0.03
11/24/09	LAC-CAL 2009 SER A	1,000,174.11
12/21/11	LAC-CAL 2011 SER A	<u>2,009,338.64</u>
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	<u><u>\$42,436,055.95</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 06/30/12
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
12/01/98	DISNEY PROJECT (Partial Refund), 1998	\$0.00
02/09/93	DISNEY PROJECT, 1993	7,147,313.56
03/21/12	DISNEY PROJECT, 2012	4,199,026.69
04/29/02	MASTER REFUNDING 2002A	0.00
12/02/02	MASTER REFUNDING 2002B	1,784,653.70
03/02/05	MASTER REFUNDING 2005A	26,712,757.69
12/13/06	MASTER REFUNDING 2006 A & B	29,529,978.05
11/23/10	MULTIPLE CAPITAL FACILITIES PROJECT 1 A & B	<u>468,443,859.84</u>
	U.S. BANK - TRUSTEE TOTAL	<u><u>\$537,817,589.53</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 06/30/12
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

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

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 06/30/12
 MANAGER: PUBLIC FINANCIAL MANAGEMENT
 ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
ALLIANCE OF SCHOOLS COOPERATIVE INSURANCE PROGRAM		
	INVESTMENTS	\$136,930,000.00
	CASH AND EQUIVALENTS	<u>387,768.43</u>
	PFM - TRUSTEE TOTAL	<u><u>\$137,317,768.43</u></u>

Los Angeles County Treasurer
 Floating Rate Securities - NTRD PSI Non-Trading
 As of 06/30/12
 Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED-						
CNFL -						
84432	TOYOTA MOTOR CREDIT CORP FRN	0.69	07/27/12	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+22bp. Issued under MTN Program.
89966	GE CAPITAL CORP FRN	0.64	07/27/12	47,415,000.00	47,429,901.86	Cpn rate=Qtrly US\$LIBOR+17bp. Issued under MTN Program. Ser A.
88044	TOYOTA MOTOR CREDIT CORP FRN	0.67	10/12/12	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+20bp.
85269	TOYOTA MOTOR CREDIT CORP FRN	0.65	11/15/12	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+15bp. Issued under MTN Program. Ser B.
88615	TOYOTA MOTOR CREDIT CORP FRN	0.67	12/17/12	25,000,000.00	25,000,000.00	Cpn rate=Qtrly US\$LIBOR+20bp.
88188	GE CAPITAL CORP FRN	1.07	03/14/13	25,000,000.00	25,000,899.60	Cpn rate=Qtrly US\$LIBOR+60bp.
89735	WESTPAC BANKING CORP NY FRN	0.85	09/16/13	50,000,000.00	50,051,761.63	Cpn rate=Qtrly US\$LIBOR+37.5bp.
88095	GE CAPITAL CORP FRN	1.32	01/07/14	19,150,000.00	18,962,282.30	Cpn rate=Qtrly US\$LIBOR+85bp.
90456	TOYOTA MOTOR CR CORP MTN FRN	0.71	06/26/14	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+25bp
CNFL Totals				366,565,000.00	366,444,845.39	
CNFM -						
87917	ROYAL BK OF CANADA NY FRN	0.36	09/27/12	50,000,000.00	50,000,000.00	Cpn rate=Monthly US\$LIBOR+12.5bp.
CNFM Totals				50,000,000.00	50,000,000.00	
CNFRQ						
88716	GE CAPITAL CORP FRN	1.50	12/29/14	35,000,000.00	35,000,000.00	Cpn rate=Qtrly Fix-to-float @ 3ML+.80.
89124	GE CAPITAL CORP FRN	1.38	01/30/15	25,000,000.00	25,000,000.00	Cpn rate=Qtrly Fix-to-float @ 3ML+.75.
CNFRQ Totals				60,000,000.00	60,000,000.00	
FRCQ						
90377	ROYAL BK OF CANADA NY FRN	1.50	06/25/15	50,000,000.00	50,000,000.00	Cpn rate=Qtrly Fix to float till 6/25/13; thereafter 3ML + 10bp
90392	ROYAL BK OF CANADA NY FRN	1.50	06/25/15	50,000,000.00	50,000,000.00	Cpn rate=Qtrly Fix to float till 6/25/13; thereafter 3ML + 10bp
FRCQ Totals				100,000,000.00	100,000,000.00	
FRCDQ2						
88581	WESTPAC BANKING CORP NY FRCD	0.62	12/20/12	50,000,000.00	50,002,305.63	Cpn rate=Qtrly US\$LIBOR+15bp.
90042	RABOBANK NEDERLAND NV NY FRCD	0.62	05/07/13	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+15bp.
88898	COMMONWEALTH BK OF AU NY FRCD	1.22	06/14/13	50,000,000.00	50,005,755.38	Cpn rate=Qtrly US\$LIBOR+75bp.
90491	AU & NZ BANKING GRP NY FRCD	0.46	06/28/13	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR 3mo flat
89760	NORDEA BK FINLAND PLC NY FRCD	1.35	04/09/14	50,000,000.00	50,008,496.87	Cpn rate=Qtrly US\$LIBOR+88bp.
FRCDQ2 Totals				250,000,000.00	250,016,557.88	
CORPORATE AND AGENCY ISSUED TOTAL				826,565,000.00	826,461,403.27	
LOS ANGELES COUNTY ISSUED -						
BAN -						
88203	LACCAL BANS	0.55	06/30/14	7,000,000.00	7,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
89778	LACCAL BANS	0.56	06/30/14	10,000,000.00	10,000,000.00	
BAN Totals				17,000,000.00	17,000,000.00	
LOS ANGELES COUNTY ISSUED TOTAL				17,000,000.00	17,000,000.00	
NTRD - PSI NON-TRADING Total				843,565,000.00	843,461,403.27	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 06/30/2012
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

<u>SEC ID</u>	<u>DESCRIPTION</u>	<u>DRAW DATE</u>	<u>AMOUNT</u>	<u>RATE</u>
88203	LACCAL	11/01/11	7,000,000.00	0.551%
89778	LACCAL	04/06/12	10,000,000.00	0.561%
			<u>\$ 17,000,000.00</u>	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of JUNE 30, 2012
Attachment XIV

SECURITY TYPE	NON-TRADING		TRADING	
	COST	WTD AVG DTM	COST	WTD AVG DTM
COLLATERALIZED CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
NEGOTIABLE CDS	3,944,705,919.61	108.75 DAYS	0.00	0.00 DAYS
EURO CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
BANKERS ACCEPTANCE	0.00	0.00 DAYS	0.00	0.00 DAYS
COMMERCIAL PAPER	7,190,060,050.46	19.49 DAYS	0.00	0.00 DAYS
GOVERNMENTS	673,215,462.90	497.75 DAYS	0.00	0.00 DAYS
AGENCIES	8,416,149,002.45	1,385.34 DAYS	100,136,751.51	1,810.00 DAYS
MUNICIPALS	17,000,000.00	730.00 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	632,106,480.02	301.57 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	\$20,873,236,915.44	611.62 DAYS	\$100,136,751.51	1,810.00 DAYS

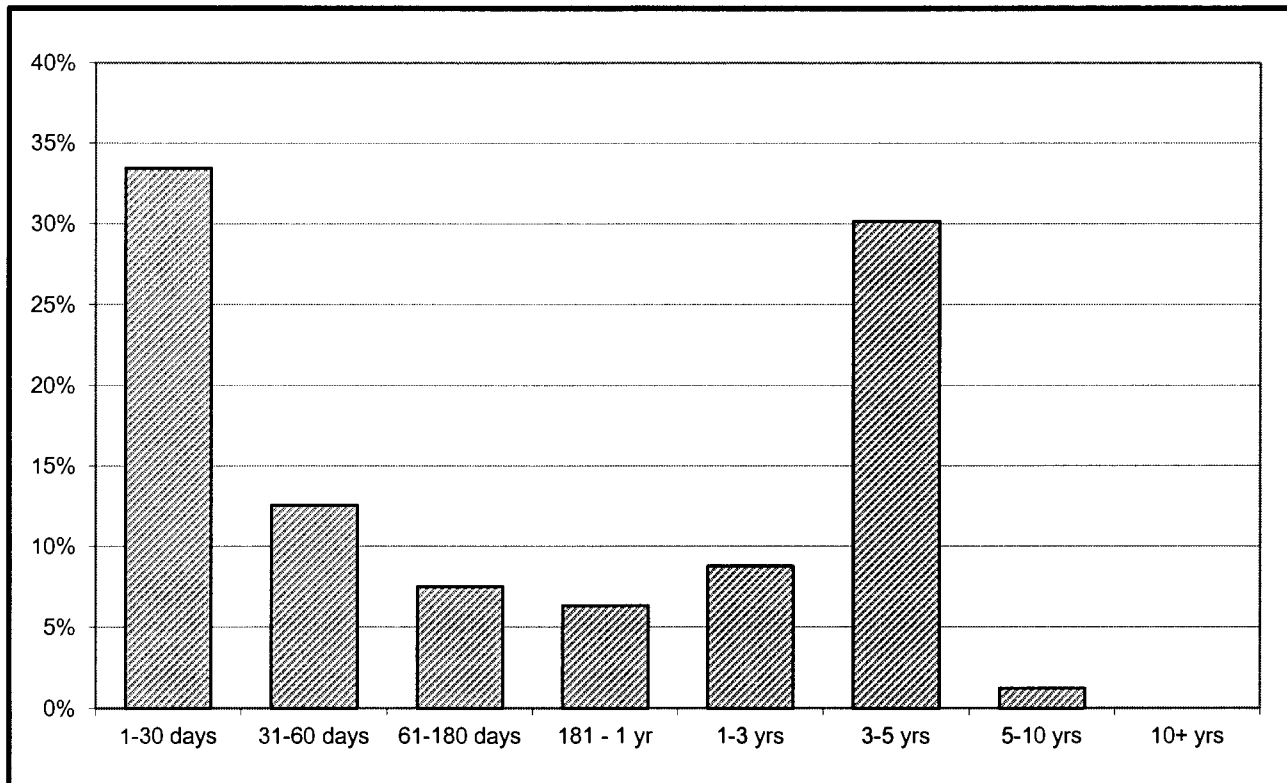
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of June 30, 2012
Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
PSI - NTRD/TRD							
1 to 30 Days	07/01/12 - 07/30/12	7,011,252,000.00	33.49	33.49	7,010,648,059.64	33.43	33.43
31 to 60 Days	07/31/12 - 08/29/12	2,634,630,000.00	12.58	46.07	2,634,211,827.49	12.55	45.98
61 to 90 Days	08/30/12 - 09/28/12	710,606,000.00	3.39	49.46	710,666,222.26	3.39	49.37
91 to 120 Days	09/29/12 - 10/2/12	249,150,000.00	1.19	50.65	249,153,863.73	1.19	50.56
121 to 180 Days	10/29/12 - 12/27/12	613,150,000.00	2.93	53.58	613,158,698.47	2.92	53.48
181 to 270 Days	12/28/12 - 03/27/13	230,190,000.00	1.10	54.68	230,539,505.98	1.10	54.58
271 to 365 Days	03/28/13 - 06/30/13	1,096,092,000.00	5.24	59.92	1,098,098,062.75	5.24	59.82
1 to 1.5 YEARS	07/01/13 - 12/29/13	753,205,000.00	3.60	63.52	761,268,005.19	3.63	63.45
1.5 to 2 YEARS	12/30/12 - 06/30/14	516,089,000.00	2.47	65.99	521,679,643.58	2.49	65.94
2 to 3 YEARS	06/30/14 - 06/30/15	556,880,000.00	2.66	68.65	560,926,907.25	2.67	68.61
3 to 4 YEARS	06/30/15 - 06/30/16	402,500,000.00	1.92	70.57	401,851,746.16	1.92	70.53
4 to 5 YEARS	6/30/16 - 6/30/17	5,902,586,000.00	28.19	98.76	5,922,686,017.60	28.24	98.77
5 to 10 YEARS	6/30/17 - 06/30/22	258,595,000.00	1.24	100.00	258,485,106.85	1.23	100.00
Portfolio Total:		\$20,934,925,000.00			\$20,973,373,666.95		
BLPSI							
181 to 270 Days	12/28/12 - 03/27/13	1,500,000.00	50.00	50.00	1,533,528.22	49.56	49.56
2 to 3 YEARS	06/30/14 - 06/30/15	1,500,000.00	50.00	100.00	1,560,947.55	50.44	100.00
Portfolio Total:		\$3,000,000.00			\$3,094,475.77		
GF							
91 to 120 Days	0	0.00	0.00	0.00	0.00	0.00	0.00
1.5 to 2 YEARS	12/30/13 - 06/30/14	22,627.05	0.44	0.44	22,627.05	0.44	0.44
4 to 5 YEARS	06/30/16 - 06/30/17	74,406.66	1.44	1.88	74,406.66	1.44	1.88
5 to 10 YEARS	06/30/17 - 06/30/22	5,065,000.00	98.12	100.00	5,065,000.00	98.12	100.00
Portfolio Total:		\$5,162,033.71			\$5,162,033.71		
MAST							
3 to 4 YEARS	06/30/15 - 06/30/16	85,000.00	100.00	100.00	85,835.45	100.00	100.00
Portfolio Total:		\$85,000.00			\$85,835.45		
PHHPA							
10 + YEARS	06/30/22 - 06/30/62	27,001,666.66	100.00	100.00	27,126,398.28	100.00	100.00
Portfolio Total:		\$27,001,666.66			\$27,126,398.28		

Los Angeles County Treasurer
 Inventory Report - Totals Section
 Maturity Range Grouping
 As of June 30, 2012
 Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
SANIT							
4 to 5 YEARS	06/30/16 - 06/30/17	<u>4,500,000.00</u>	100.00	100.00	<u>4,499,024.14</u>	100.00	100.00
Portfolio Total:		<u>\$4,500,000.00</u>			<u>\$4,499,024.14</u>		
SCAQM							
181 to 270 Days	12/28/12 - 03/27/13	<u>39,466,467.22</u>	100.00	100.00	<u>39,466,467.22</u>	100.00	100.00
Portfolio Total:		<u>\$39,466,467.22</u>			<u>\$39,466,467.22</u>		
SLIM							
181 to 270 Days	12/28/12 - 03/27/13	<u>10,094,376.29</u>	100.00	100.00	<u>10,094,376.29</u>	100.00	100.00
Portfolio Total:		<u>\$10,094,376.29</u>			<u>\$10,094,376.29</u>		
WASIA							
181 to 270 Days	12/28/12 - 03/27/13	<u>13,604,160.52</u>	100.00	100.00	<u>13,604,160.52</u>	100.00	100.00
Portfolio Total:		<u>\$13,604,160.52</u>			<u>\$13,604,160.52</u>		

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



<u>L.A.C. INVESTMENT POOL</u>		
	<u>In Thousands</u>	<u>%</u>
1 - 30 days	\$ 7,010,648	33.43%
31 - 60 days	2,634,212	12.56%
61 - 180 days	1,572,979	7.50%
181 - 1 yr	1,328,638	6.33%
1 - 3 yrs	1,843,875	8.79%
3 - 5 yrs	6,324,538	30.16%
5 - 10 yrs	258,485	1.23%
10+ yrs	-	0.00%
	<u>\$ 20,973,374</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 06/30/12
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	\$10,094,376.29
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,466,467.22
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	<u>13,604,160.52</u>
	LAIF TOTAL	<u><u>\$63,165,004.03</u></u>

**BILL LOCKYER
 TREASURER
 STATE OF CALIFORNIA**

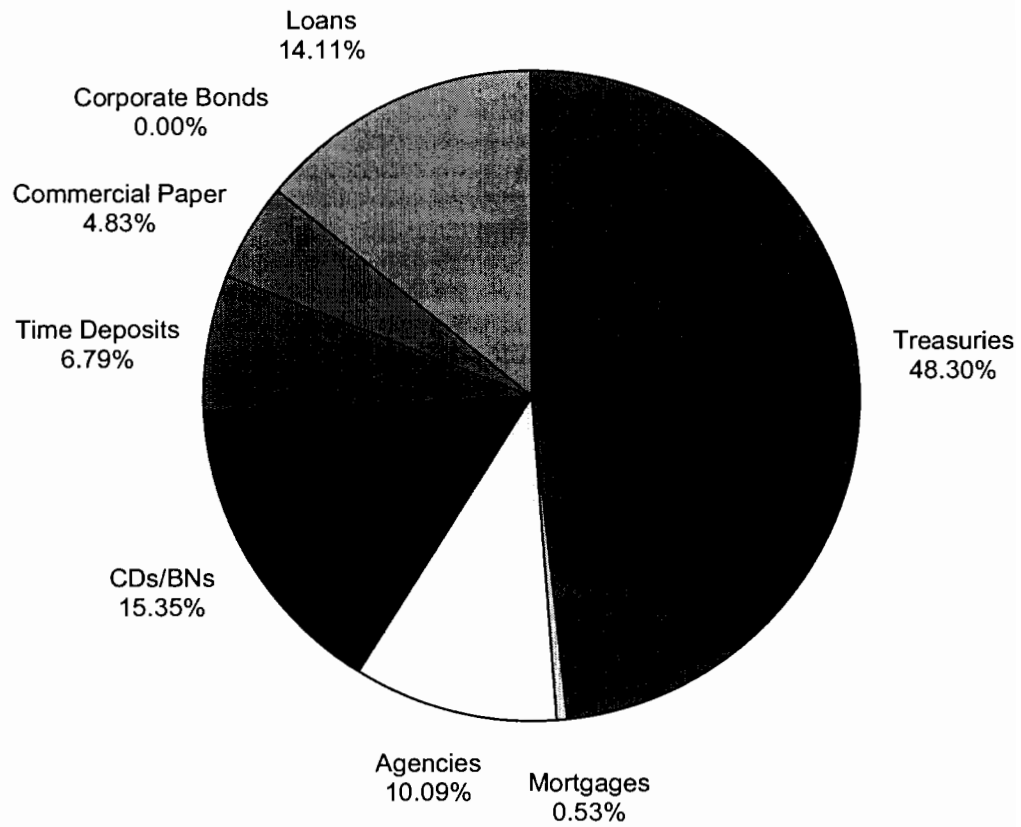
**INVESTMENT DIVISION SELECTED INVESTMENT DATA
 ANALYSIS OF THE POOLED MONEY INVESTMENT ACCOUNT PORTFOLIO
 (000 OMITTED)**

<u>TYPE OF SECURITY</u>	<u>AMOUNT</u>	May 31, 2012	
		<u>PERCENT OF PORTFOLIO</u>	<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	\$ 17,023,917	26.52	+0.18
Bonds	0	0.00	0
Notes	13,977,570	21.78	+0.01
Strips	0	0.00	0
Total Government	\$ 31,001,487	48.30	+0.19
Federal Agency Debentures	\$ 1,288,246	2.01	+0.13
Certificates of Deposit	9,850,185	15.35	-1.34
Bank Notes	0	0.00	0
Bankers' Acceptances	0	0.00	0
Repurchases	0	0.00	0
Federal Agency Discount Notes	4,791,501	7.46	+0.50
Time Deposits	4,355,640	6.79	+0.51
GNMAs	14	0.00	0
Commercial Paper	3,099,245	4.83	+1.27
FHLMC/Remics	341,326	0.53	+0.02
Corporate Bonds	0	0.00	0
AB 55 Loans	281,858	0.44	+0.14
GF Loans	8,773,600	13.67	-1.46
NOW Accounts	0	0.00	0
Other	399,932	0.62	+0.04
Reversed Repurchases	0	0.00	0
Total (All Types)	\$ 64,183,034	100.00	

INVESTMENT ACTIVITY

	MAY 2012		APRIL 2012	
	<u>NUMBER</u>	<u>AMOUNT</u>	<u>NUMBER</u>	<u>AMOUNT</u>
Pooled Money	364	\$ 18,072,395	323	\$ 16,083,596
Other	30	3,856,865	28	1,249,293
Time Deposits	104	1,666,480	122	3,033,000
Totals	498	\$ 23,595,740	473	\$ 20,365,889
PMIA Monthly Average Effective Yield	0.363		0.367	
Year to Date Yield Last Day of Month	0.384		0.386	

Pooled Money Investment Account Portfolio Composition \$64.2 Billion 05/31/12



ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
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05/01/12 SALES

TR		NOTE	0.625%	06/30/12	0.103%	50,000	309	211,030.59	0.498
TR		NOTE	0.625%	06/30/12	0.103%	50,000	309	211,030.59	0.498
TR		NOTE	0.625%	06/30/12	0.103%	50,000	309	211,030.59	0.498
TR		NOTE	0.625%	06/30/12	0.103%	50,000	309	211,030.59	0.498
TR		NOTE	0.625%	06/30/12	0.103%	50,000	309	211,030.59	0.498
TR		NOTE	0.625%	06/30/12	0.103%	50,000	309	211,030.59	0.498
TR		NOTE	0.625%	06/30/12	0.103%	50,000	309	211,030.59	0.498
TR		NOTE	0.625%	06/30/12	0.103%	50,000	309	211,030.59	0.498
TR		NOTE	0.625%	06/30/12	0.103%	50,000	309	211,030.59	0.498
TR		NOTE	0.625%	06/30/12	0.103%	50,000	309	211,030.59	0.498

05/01/12 REDEMPTIONS

CD		UNIONBANK	0.170%	05/01/12	0.170%	50,000	28	6,611.11	0.172
CD		UNIONBANK	0.170%	05/01/12	0.170%	50,000	28	6,611.11	0.172
CD		UNIONBANK	0.190%	05/01/12	0.190%	50,000	34	8,972.22	0.193
CD		UNIONBANK	0.190%	05/01/12	0.190%	50,000	34	8,972.22	0.193
CD		UNIONBANK	0.190%	05/01/12	0.190%	50,000	34	8,972.22	0.193
CD		UNIONBANK	0.190%	05/01/12	0.190%	50,000	34	8,972.22	0.193
CD		UNIONBANK	0.190%	05/01/12	0.190%	50,000	34	8,972.22	0.193
CD		UNIONBANK	0.190%	05/01/12	0.190%	50,000	34	8,972.22	0.193
CD		UNIONBANK	0.190%	05/01/12	0.190%	50,000	34	8,972.22	0.193
CD		UNIONBANK	0.190%	05/01/12	0.190%	50,000	34	8,972.22	0.193
CP		FCAR		05/01/12	0.190%	50,000	28	7,388.89	0.193
CP		FCAR		05/01/12	0.190%	50,000	28	7,388.89	0.193
YCD		NORINCHUK	0.180%	05/01/12	0.180%	50,000	14	3,500.00	0.183
YCD		NORINCHUK	0.180%	05/01/12	0.180%	50,000	14	3,500.00	0.183
YCD		NORINCHUK	0.180%	05/01/12	0.180%	50,000	14	3,500.00	0.183
YCD		NORINCHUK	0.180%	05/01/12	0.180%	50,000	14	3,500.00	0.183
YCD		TOKYO-MIT	0.170%	05/01/12	0.170%	50,000	21	4,958.33	0.172
YCD		TOKYO-MIT	0.170%	05/01/12	0.170%	50,000	21	4,958.33	0.172
YCD		TOKYO-MIT	0.170%	05/01/12	0.170%	50,000	21	4,958.33	0.172
YCD		TOKYO-MIT	0.170%	05/01/12	0.170%	50,000	21	4,958.33	0.172
YCD		SCOTIA	0.130%	05/01/12	0.130%	50,000	26	4,694.44	0.132
YCD		SCOTIA	0.130%	05/01/12	0.130%	50,000	26	4,694.44	0.132
YCD		SCOTIA	0.130%	05/01/12	0.130%	50,000	26	4,694.44	0.132
YCD		SVENSKA	0.160%	05/01/12	0.160%	50,000	26	5,777.78	0.162
YCD		SVENSKA	0.160%	05/01/12	0.160%	50,000	26	5,777.78	0.162
YCD		SVENSKA	0.160%	05/01/12	0.160%	50,000	26	5,777.78	0.162
YCD		SVENSKA	0.160%	05/01/12	0.160%	50,000	26	5,777.78	0.162
YCD		MONTREAL	0.160%	05/01/12	0.160%	50,000	28	6,222.22	0.162
YCD		MONTREAL	0.160%	05/01/12	0.160%	50,000	28	6,222.22	0.162
YCD		MONTREAL	0.160%	05/01/12	0.160%	50,000	28	6,222.22	0.162
YCD		MONTREAL	0.160%	05/01/12	0.160%	50,000	28	6,222.22	0.162
YCD		MONTREAL	0.160%	05/01/12	0.160%	50,000	28	6,222.22	0.162
YCD		MONTREAL	0.160%	05/01/12	0.160%	50,000	28	6,222.22	0.162
YCD		SVENSKA	0.150%	05/01/12	0.150%	50,000	33	6,875.00	0.152
YCD		SVENSKA	0.150%	05/01/12	0.150%	50,000	33	6,875.00	0.152
YCD		SVENSKA	0.150%	05/01/12	0.150%	50,000	33	6,875.00	0.152
YCD		SVENSKA	0.150%	05/01/12	0.150%	50,000	33	6,875.00	0.152

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
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05/01/12 REDEMPTIONS (Continued)

YCD	UBS	0.170%	05/01/12	0.170%	25,000	33	3,895.83	0.172
YCD	UBS	0.170%	05/01/12	0.170%	50,000	33	7,791.67	0.172
YCD	UBS	0.170%	05/01/12	0.170%	50,000	33	7,791.67	0.172
YCD	SCOTIA	0.130%	05/01/12	0.130%	50,000	34	6,138.89	0.132
YCD	SCOTIA	0.130%	05/01/12	0.130%	50,000	34	6,138.89	0.132
YCD	SCOTIA	0.130%	05/01/12	0.130%	50,000	34	6,138.89	0.132
YCD	SCOTIA	0.130%	05/01/12	0.130%	50,000	34	6,138.89	0.132
YCD	STNDRD CH	0.150%	05/01/12	0.150%	50,000	34	7,083.33	0.152
YCD	STNDRD CH	0.150%	05/01/12	0.150%	50,000	34	7,083.33	0.152
YCD	STNDRD CH	0.150%	05/01/12	0.150%	50,000	34	7,083.33	0.152
YCD	STNDRD CH	0.150%	05/01/12	0.150%	50,000	34	7,083.33	0.152
YCD	MIZUHO	0.170%	05/01/12	0.170%	50,000	34	8,027.78	0.172
YCD	MIZUHO	0.170%	05/01/12	0.170%	50,000	34	8,027.78	0.172
YCD	MIZUHO	0.170%	05/01/12	0.170%	50,000	34	8,027.78	0.172
YCD	MIZUHO	0.170%	05/01/12	0.170%	50,000	34	8,027.78	0.172
YCD	UBS	0.170%	05/01/12	0.170%	50,000	34	8,027.78	0.172
YCD	UBS	0.170%	05/01/12	0.170%	50,000	34	8,027.78	0.172
YCD	UBS	0.170%	05/01/12	0.170%	50,000	34	8,027.78	0.172
YCD	UBS	0.170%	05/01/12	0.170%	50,000	34	8,027.78	0.172
YCD	UBS	0.170%	05/01/12	0.170%	50,000	34	8,027.78	0.172
YCD	UBS	0.170%	05/01/12	0.170%	50,000	34	8,027.78	0.172
YCD	WESTPAC	0.460%	05/01/12	0.460%	50,000	193	123,305.56	0.468
YCD	WESTPAC	0.460%	05/01/12	0.460%	50,000	193	123,305.56	0.468

05/01/12 NO PURCHASES

05/02/12 NO REDEMPTIONS

05/02/12 PURCHASES

CD	UNIONBANK	0.225%	07/02/12	0.225%	50,000			
CD	UNIONBANK	0.225%	07/02/12	0.225%	50,000			
YCD	MONTREAL	0.160%	05/17/12	0.160%	50,000			
YCD	MONTREAL	0.160%	05/17/12	0.160%	50,000			
YCD	BARCLAYS	0.190%	06/26/12	0.190%	50,000			
YCD	BARCLAYS	0.190%	06/26/12	0.190%	50,000			
YCD	BARCLAYS	0.190%	06/29/12	0.190%	50,000			
YCD	BARCLAYS	0.190%	06/29/12	0.190%	50,000			
YCD	SCOTIA	0.170%	07/27/12	0.170%	50,000			
YCD	SCOTIA	0.170%	07/27/12	0.170%	50,000			

05/03/12 REDEMPTIONS

CP	BARCLY US		05/03/12	0.140%	50,000	16	3,111.11	0.142
CP	BARCLY US		05/03/12	0.140%	50,000	16	3,111.11	0.142
CP	BARCLY US		05/03/12	0.140%	50,000	16	3,111.11	0.142
CP	BARCLY US		05/03/12	0.140%	50,000	16	3,111.11	0.142
CP	BARCLY US		05/03/12	0.140%	50,000	16	3,111.11	0.142
CP	BARCLY US		05/03/12	0.140%	50,000	16	3,111.11	0.142
TR	BILL		05/03/12	0.158%	50,000	343	75,031.25	0.160

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

05/03/12 REDEMPTIONS (Continued)

TR		BILL		05/03/12	0.158%	50,000	343	75,031.25	0.160
TR		BILL		05/03/12	0.158%	50,000	343	75,031.25	0.160
TR		BILL		05/03/12	0.158%	50,000	343	75,031.25	0.160
TR		BILL		05/03/12	0.158%	50,000	343	75,031.25	0.160
TR		BILL		05/03/12	0.158%	50,000	343	75,031.25	0.160
TR		BILL		05/03/12	0.163%	50,000	344	77,638.89	0.165
TR		BILL		05/03/12	0.163%	50,000	344	77,638.89	0.165
TR		BILL		05/03/12	0.163%	50,000	344	77,638.89	0.165
TR		BILL		05/03/12	0.163%	50,000	344	77,638.89	0.165

05/03/12 NO PURCHASES

05/04/12 NO REDEMPTIONS

05/04/12 PURCHASES

CP		BARCLY US		05/08/12	0.140%	50,000			
CP		BARCLY US		05/08/12	0.140%	50,000			
CP		BARCLY US		05/08/12	0.140%	50,000			
CP		BARCLY US		05/08/12	0.140%	50,000			
CP		GECC		06/05/12	0.110%	25,000			
CP		GECC		06/05/12	0.110%	50,000			
CP		GECC		06/05/12	0.110%	50,000			
CP		GECC		06/05/12	0.110%	50,000			
CP		GECC		06/05/12	0.110%	50,000			
CP		GECC		06/05/12	0.110%	50,000			
CP		GECC		06/11/12	0.110%	25,000			
CP		GECC		06/11/12	0.110%	50,000			
CP		GECC		06/11/12	0.110%	50,000			
CP		GECC		06/11/12	0.110%	50,000			
CP		GECC		06/11/12	0.110%	50,000			
CP		GECC		06/11/12	0.110%	50,000			
TR		BILL		05/02/13	0.173%	50,000			
TR		BILL		05/02/13	0.173%	50,000			
TR		BILL		05/02/13	0.173%	50,000			
TR		BILL		05/02/13	0.173%	50,000			
TR		BILL		05/02/13	0.173%	50,000			
TR		BILL		05/02/13	0.173%	50,000			
TR		BILL		05/02/13	0.173%	50,000			
TR		BILL		05/02/13	0.173%	50,000			
TR		BILL		05/02/13	0.173%	50,000			
TR		BILL		05/02/13	0.173%	50,000			
TR		BILL		05/02/13	0.173%	50,000			
TR		BILL		05/02/13	0.173%	50,000			
TR		BILL		05/02/13	0.173%	50,000			
TR		BILL		05/02/13	0.173%	50,000			
TR		BILL		05/02/13	0.173%	50,000			
TR		BILL		05/02/13	0.173%	50,000			
TR		BILL		05/02/13	0.173%	50,000			
TR		BILL		05/02/13	0.173%	50,000			
TR		BILL		05/02/13	0.173%	50,000			
TR		BILL		05/02/13	0.173%	50,000			
TR		BILL		05/02/13	0.173%	50,000			
TR		BILL		05/02/13	0.173%	50,000			
TR		BILL		05/02/13	0.173%	50,000			
TR		BILL		05/02/13	0.173%	50,000			
TR		BILL		05/02/13	0.173%	50,000			
TR		BILL		05/02/13	0.173%	50,000			
TR		BILL		05/02/13	0.173%	50,000			

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

05/04/12 PURCHASES (Continued)

TR	BILL			05/02/13	0.173%	50,000				
TR	BILL			05/02/13	0.173%	50,000				

05/07/12 SALES

TR	BILL			05/02/13	0.173%	50,000	3	718.75	0.175	
TR	BILL			05/02/13	0.173%	50,000	3	718.75	0.175	
TR	BILL			05/02/13	0.173%	50,000	3	718.75	0.175	
TR	BILL			05/02/13	0.173%	50,000	3	718.75	0.175	
TR	BILL			05/02/13	0.173%	50,000	3	718.75	0.175	
TR	BILL			05/02/13	0.173%	50,000	3	718.75	0.175	
TR	BILL			05/02/13	0.173%	50,000	3	718.75	0.175	
TR	BILL			05/02/13	0.173%	50,000	3	718.75	0.175	
TR	BILL			05/02/13	0.173%	50,000	3	718.75	0.175	
TR	BILL			05/02/13	0.173%	50,000	3	718.75	0.175	
TR	BILL			05/02/13	0.173%	50,000	3	718.75	0.175	
TR	BILL			05/02/13	0.173%	50,000	3	718.75	0.175	
TR	BILL			05/02/13	0.173%	50,000	3	718.75	0.175	
TR	BILL			05/02/13	0.173%	50,000	3	718.75	0.175	
TR	BILL			05/02/13	0.173%	50,000	3	718.75	0.175	
TR	BILL			05/02/13	0.173%	50,000	3	718.75	0.175	
TR	NOTE		0.625%	06/30/12	0.098%	50,000	315	110,011.65	0.253	
TR	NOTE		0.625%	06/30/12	0.098%	50,000	315	110,011.65	0.253	
TR	NOTE		0.625%	06/30/12	0.098%	50,000	315	110,011.65	0.253	
TR	NOTE		0.625%	06/30/12	0.098%	50,000	315	110,011.65	0.253	
TR	NOTE		0.625%	06/30/12	0.098%	50,000	315	110,011.65	0.253	
TR	NOTE		0.625%	06/30/12	0.098%	50,000	315	110,011.65	0.253	
TR	NOTE		0.625%	06/30/12	0.098%	50,000	315	110,011.65	0.253	
TR	NOTE		0.625%	06/30/12	0.098%	50,000	315	110,011.65	0.253	
TR	NOTE		0.625%	06/30/12	0.098%	50,000	315	110,011.65	0.253	
TR	NOTE		0.625%	06/30/12	0.098%	50,000	315	110,011.65	0.253	
TR	NOTE		0.625%	06/30/12	0.098%	50,000	315	110,011.65	0.253	

05/07/12 REDEMPTIONS

YCD	BNP		0.190%	05/07/12	0.190%	50,000	7	1,847.22	0.193	
YCD	BNP		0.190%	05/07/12	0.190%	50,000	7	1,847.22	0.193	
YCD	NORINCHUK		0.190%	05/07/12	0.190%	50,000	19	5,013.89	0.193	
YCD	NORINCHUK		0.190%	05/07/12	0.190%	50,000	19	5,013.89	0.193	

05/07/12 NO PURCHASES

05/08/12 SALES

TR	BILL			05/02/13	0.173%	50,000	4	958.33	0.175	
TR	BILL			05/02/13	0.173%	50,000	4	958.33	0.175	
TR	BILL			05/02/13	0.173%	50,000	4	958.33	0.175	
TR	BILL			05/02/13	0.173%	50,000	4	958.33	0.175	

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
05/08/12 REDEMPTIONS									
	CP	BARCLY US		05/08/12	0.140%	50,000	4	777.78	0.142
	CP	BARCLY US		05/08/12	0.140%	50,000	4	777.78	0.142
	CP	BARCLY US		05/08/12	0.140%	50,000	4	777.78	0.142
	CP	BARCLY US		05/08/12	0.140%	50,000	4	777.78	0.142
	YCD	SE BANKEN	0.140%	05/08/12	0.140%	50,000	20	3,888.89	0.142
	YCD	SE BANKEN	0.140%	05/08/12	0.140%	50,000	20	3,888.89	0.142
	YCD	SE BANKEN	0.140%	05/08/12	0.140%	50,000	20	3,888.89	0.142
	YCD	SE BANKEN	0.140%	05/08/12	0.140%	50,000	20	3,888.89	0.142
	YCD	SE BANKEN	0.140%	05/08/12	0.140%	50,000	20	3,888.89	0.142
	YCD	SE BANKEN	0.140%	05/08/12	0.140%	50,000	20	3,888.89	0.142
	YCD	NORINCHUK	0.190%	05/08/12	0.190%	50,000	20	5,277.78	0.193
	YCD	NORINCHUK	0.190%	05/08/12	0.190%	50,000	20	5,277.78	0.193
05/08/12 PURCHASES									
	YCD FR	WESTPAC	0.646%	11/08/13	0.646%	50,000			
	YCD FR	WESTPAC	0.646%	11/08/13	0.646%	50,000			
	YCD FR	WESTPAC	0.646%	11/08/13	0.646%	50,000			
	YCD FR	WESTPAC	0.646%	11/08/13	0.646%	50,000			
05/09/12 NO REDEMPTIONS									
05/09/12 NO PURCHASES									
05/10/12 NO REDEMPTIONS									
05/10/12 PURCHASES									
	YCD FR	CIBC	0.616%	11/12/13	0.616%	50,000			
	YCD FR	CIBC	0.616%	11/12/13	0.616%	50,000			
	YCD FR	CIBC	0.616%	11/12/13	0.616%	50,000			
	YCD FR	CIBC	0.616%	11/12/13	0.616%	50,000			
05/11/12 NO REDEMPTIONS									
05/11/12 NO PURCHASES									
05/14/12 NO REDEMPTIONS									
05/14/12 NO PURCHASES									
05/15/12 REDEMPTIONS									
	YCD	SUMITOMO	0.150%	05/15/12	0.150%	50,000	21	4,375.00	0.152
	YCD	SUMITOMO	0.150%	05/15/12	0.150%	50,000	21	4,375.00	0.152
05/15/12 NO PURCHASES									

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
05/16/12 REDEMPTIONS									
	YCD	SUMITOMO	0.150%	05/16/12	0.150%	50,000	22	4,583.33	0.152
	YCD	SUMITOMO	0.150%	05/16/12	0.150%	50,000	22	4,583.33	0.152
05/16/12 NO PURCHASES									
05/17/12 REDEMPTIONS									
	YCD	MONTREAL	0.160%	05/17/12	0.160%	50,000	15	3,333.33	0.162
	YCD	MONTREAL	0.160%	05/17/12	0.160%	50,000	15	3,333.33	0.162
05/17/12 PURCHASES									
	CD	UNIONBANK	0.160%	06/27/12	0.160%	50,000			
	CD	UNIONBANK	0.160%	06/27/12	0.160%	50,000			
	CD	UNIONBANK	0.160%	06/27/12	0.160%	50,000			
	CD	UNIONBANK	0.160%	06/27/12	0.160%	50,000			
	CP	GECC		08/31/12	0.160%	50,000			
	CP	GECC		08/31/12	0.160%	50,000			
	CP	GECC		08/31/12	0.160%	50,000			
	YCD	SCOTIA	0.150%	06/29/12	0.150%	50,000			
	YCD	SCOTIA	0.150%	06/29/12	0.150%	50,000			
	YCD	SCOTIA	0.150%	06/29/12	0.150%	50,000			
	YCD	SCOTIA	0.150%	06/29/12	0.150%	50,000			
05/18/12 NO REDEMPTIONS									
05/18/12 PURCHASES									
	YCD	SE BANKEN	0.220%	06/29/12	0.220%	50,000			
	YCD	SE BANKEN	0.220%	06/29/12	0.220%	50,000			
	YCD	SE BANKEN	0.220%	06/29/12	0.220%	50,000			
	YCD	SE BANKEN	0.220%	06/29/12	0.220%	50,000			
	YCD	UBS	0.330%	07/27/12	0.320%	50,000			
	YCD	UBS	0.330%	07/27/12	0.320%	50,000			
	YCD	UBS	0.330%	07/27/12	0.320%	50,000			
	YCD	UBS	0.330%	07/27/12	0.320%	50,000			
05/21/12 REDEMPTIONS									
	CP	BARCLY US		05/21/12	0.140%	50,000	27	5,250.00	0.142
	CP	BARCLY US		05/21/12	0.140%	50,000	27	5,250.00	0.142
	CP	BARCLY US		05/21/12	0.140%	50,000	27	5,250.00	0.142
	YCD	MONTREAL	0.140%	05/21/12	0.140%	50,000	32	6,222.22	0.142
	YCD	MONTREAL	0.140%	05/21/12	0.140%	50,000	32	6,222.22	0.142
	YCD	MONTREAL	0.140%	05/21/12	0.140%	50,000	32	6,222.22	0.142
	YCD	MONTREAL	0.140%	05/21/12	0.140%	50,000	32	6,222.22	0.142
	YCD	MONTREAL	0.140%	05/21/12	0.140%	50,000	32	6,222.22	0.142
	YCD	MONTREAL	0.140%	05/21/12	0.140%	50,000	32	6,222.22	0.142
05/21/12 NO PURCHASES									

ACCOUNT									
DATE	TYPE	a/ DESCRIPTION	GPN	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
05/22/12 NO REDEMPTIONS									
05/22/12 PURCHASES									
	CP	GECC		06/26/12	0.130%	50,000			
	CP	GECC		06/26/12	0.130%	50,000			
	CP	GECC		06/26/12	0.130%	50,000			
	CP	GECC		06/26/12	0.130%	50,000			
05/23/12 REDEMPTIONS									
	CP	BARCLY US		05/23/12	0.140%	50,000	29	5,638.89	0.142
	CP	BARCLY US		05/23/12	0.140%	50,000	29	5,638.89	0.142
	CP	BARCLY US		05/23/12	0.140%	50,000	29	5,638.89	0.142
05/23/12 NO PURCHASES									
05/24/12 NO REDEMPTIONS									
05/24/12 PURCHASES									
	CP	BARCLY US		06/01/12	0.140%	50,000			
	CP	BARCLY US		06/01/12	0.140%	50,000			
	CP	BARCLY US		06/01/12	0.140%	50,000			
	CP	BARCLY US		06/01/12	0.140%	50,000			
	CP	BARCLY US		06/01/12	0.140%	50,000			
	CP	BARCLY US		06/01/12	0.140%	50,000			
	TR	BILL		05/02/13	0.188%	50,000			
	TR	BILL		05/02/13	0.188%	50,000			
	TR	BILL		05/02/13	0.188%	50,000			
	TR	BILL		05/02/13	0.188%	50,000			
	YCD	UBS	0.410%	06/26/12	0.160%	25,000			
	YCD	UBS	0.410%	06/26/12	0.160%	50,000			
	YCD	UBS	0.410%	06/26/12	0.160%	50,000			
	YCD	SVENSKA	0.180%	07/02/12	0.180%	50,000			
	YCD	SVENSKA	0.180%	07/02/12	0.180%	50,000			
	YCD	SVENSKA	0.180%	07/02/12	0.180%	50,000			
	YCD	SVENSKA	0.180%	07/02/12	0.180%	50,000			
	YCD	SVENSKA	0.180%	07/02/12	0.180%	50,000			
	YCD	SE BANKEN	0.480%	07/30/12	0.340%	50,000			
	YCD	SE BANKEN	0.480%	07/30/12	0.340%	50,000			
	YCD	NAT AUB	0.170%	08/29/12	0.170%	25,000			
	YCD	NAT AUB	0.170%	08/29/12	0.170%	50,000			
	YCD	NAT AUB	0.170%	08/29/12	0.170%	50,000			
	YCD	NAT AUB	0.170%	08/29/12	0.170%	50,000			
	YCD	NAT AUB	0.170%	08/29/12	0.170%	50,000			
	YCD	NAT AUB	0.170%	08/29/12	0.170%	50,000			
05/25/12 REDEMPTIONS									
	YCD	MIZUHO	0.170%	05/25/12	0.170%	50,000	31	7,319.44	0.172
	YCD	MIZUHO	0.170%	05/25/12	0.170%	50,000	31	7,319.44	0.172

ACCOUNT

DATE	TYPE	a/ DESCRIPTION	GNP	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
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05/25/12 NO PURCHASES

05/29/12 REDEMPTIONS

CP		BARCLY US		05/29/12	0.150%	50,000	39	8,125.00	0.152
CP		BARCLY US		05/29/12	0.150%	50,000	39	8,125.00	0.152
CP		BARCLY US		05/29/12	0.150%	50,000	39	8,125.00	0.152
CP		BARCLY US		05/29/12	0.150%	50,000	39	8,125.00	0.152
CP		BARCLY US		05/29/12	0.150%	50,000	39	8,125.00	0.152
CP		BARCLY US		05/29/12	0.150%	50,000	39	8,125.00	0.152
YCD		CIBC	0.120%	05/29/12	0.120%	50,000	40	6,666.67	0.122
YCD		CIBC	0.120%	05/29/12	0.120%	50,000	40	6,666.67	0.122
YCD		CIBC	0.120%	05/29/12	0.120%	50,000	40	6,666.67	0.122
YCD		CIBC	0.120%	05/29/12	0.120%	50,000	40	6,666.67	0.122
YCD		NORINCHUK	0.210%	05/29/12	0.210%	50,000	40	11,666.67	0.213
YCD		NORINCHUK	0.210%	05/29/12	0.210%	50,000	40	11,666.67	0.213
YCD		NORINCHUK	0.210%	05/29/12	0.210%	50,000	40	11,666.67	0.213
YCD		NORINCHUK	0.210%	05/29/12	0.210%	50,000	40	11,666.67	0.213
YCD		TOKYO-MIT	0.180%	05/29/12	0.180%	50,000	41	10,250.00	0.183
YCD		TOKYO-MIT	0.180%	05/29/12	0.180%	50,000	41	10,250.00	0.183
YCD		TOKYO-MIT	0.180%	05/29/12	0.180%	50,000	41	10,250.00	0.183
YCD		TOKYO-MIT	0.180%	05/29/12	0.180%	50,000	41	10,250.00	0.183
YCD		UBS	0.220%	05/29/12	0.220%	50,000	41	12,527.78	0.223
YCD		UBS	0.220%	05/29/12	0.220%	50,000	41	12,527.78	0.223
YCD		UBS	0.220%	05/29/12	0.220%	50,000	41	12,527.78	0.223
YCD		UBS	0.220%	05/29/12	0.220%	50,000	41	12,527.78	0.223

05/29/12 PURCHASES

CP		GECC		05/30/12	0.100%	50,000			
CP		GECC		05/30/12	0.100%	50,000			
CP		BARCLY US		06/29/12	0.160%	50,000			
CP		BARCLY US		06/29/12	0.160%	50,000			
CP		BARCLY US		06/29/12	0.160%	50,000			
CP		BARCLY US		06/29/12	0.160%	50,000			
CP		BARCLY US		06/29/12	0.160%	50,000			
CP		BARCLY US		06/29/12	0.160%	50,000			
TR		BILL		05/02/13	0.183%	50,000			
TR		BILL		05/02/13	0.183%	50,000			
TR		BILL		05/02/13	0.183%	50,000			
TR		BILL		05/02/13	0.183%	50,000			
TR		BILL		05/02/13	0.183%	50,000			
TR		BILL		05/02/13	0.183%	50,000			
TR		BILL		05/02/13	0.183%	50,000			
TR		BILL		05/02/13	0.183%	50,000			
TR		BILL		05/02/13	0.183%	50,000			
TR		BILL		05/02/13	0.183%	50,000			
TR		BILL		05/02/13	0.183%	50,000			
TR		BILL		05/02/13	0.183%	50,000			
TR		BILL		05/02/13	0.183%	50,000			
TR		BILL		05/02/13	0.183%	50,000			
TR		BILL		05/02/13	0.183%	50,000			
TR		BILL		05/02/13	0.183%	50,000			
TR		BILL		05/02/13	0.183%	50,000			
TR		BILL		05/02/13	0.183%	50,000			
TR		BILL		05/02/13	0.183%	50,000			

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
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05/29/12 PURCHASES (Continued)

TR	BILL			05/02/13	0.183%	50,000			
TR	BILL			05/02/13	0.183%	50,000			
TR	BILL			05/02/13	0.183%	50,000			
TR	BILL			05/02/13	0.183%	50,000			
TR	BILL			05/02/13	0.183%	50,000			
YCD	TOKYO-MIT		0.170%	06/29/12	0.170%	50,000			
YCD	TOKYO-MIT		0.170%	06/29/12	0.170%	50,000			
YCD	TOKYO-MIT		0.170%	06/29/12	0.170%	50,000			
YCD	TOKYO-MIT		0.170%	06/29/12	0.170%	50,000			
YCD	NORINCHUK		0.180%	06/29/12	0.180%	50,000			
YCD	NORINCHUK		0.180%	06/29/12	0.180%	50,000			

05/30/12 REDEMPTIONS

CP	GECC			05/30/12	0.100%	50,000	1	138.89	0.101
CP	GECC			05/30/12	0.100%	50,000	1	138.89	0.101

05/30/12 NO PURCHASES

05/31/12 REDEMPTIONS

TR	BILL			05/31/12	0.163%	50,000	349	78,767.36	0.165
TR	BILL			05/31/12	0.163%	50,000	349	78,767.36	0.165
TR	BILL			05/31/12	0.163%	50,000	349	78,767.36	0.165
TR	BILL			05/31/12	0.163%	50,000	349	78,767.36	0.165
TR	BILL			05/31/12	0.173%	50,000	352	84,333.33	0.176
TR	BILL			05/31/12	0.173%	50,000	352	84,333.33	0.176
TR	BILL			05/31/12	0.173%	50,000	352	84,333.33	0.176
TR	BILL			05/31/12	0.173%	50,000	352	84,333.33	0.176
TR	BILL			05/31/12	0.173%	50,000	352	84,333.33	0.176
TR	BILL			05/31/12	0.173%	50,000	352	84,333.33	0.176
TR	BILL			05/31/12	0.173%	50,000	352	84,333.33	0.176
TR	BILL			05/31/12	0.173%	50,000	352	84,333.33	0.176
TR	BILL			05/31/12	0.173%	50,000	352	84,333.33	0.176
TR	BILL			05/31/12	0.173%	50,000	352	84,333.33	0.176
TR	BILL			05/31/12	0.173%	50,000	352	84,333.33	0.176
TR	BILL			05/31/12	0.173%	50,000	352	84,333.33	0.176
TR	BILL			05/31/12	0.173%	50,000	352	84,333.33	0.176
TR	BILL			05/31/12	0.173%	50,000	352	84,333.33	0.176
TR	BILL			05/31/12	0.168%	50,000	356	82,819.44	0.171
TR	BILL			05/31/12	0.168%	50,000	356	82,819.44	0.171
TR	BILL			05/31/12	0.168%	50,000	356	82,819.44	0.171
TR	BILL			05/31/12	0.168%	50,000	356	82,819.44	0.171
TR	BILL			05/31/12	0.168%	50,000	356	82,819.44	0.171
TR	BILL			05/31/12	0.168%	50,000	356	82,819.44	0.171
TR	BILL			05/31/12	0.168%	50,000	356	82,819.44	0.171
TR	BILL			05/31/12	0.168%	50,000	356	82,819.44	0.171
TR	BILL			05/31/12	0.168%	50,000	356	82,819.44	0.171
TR	BILL			05/31/12	0.168%	50,000	356	82,819.44	0.171
TR	BILL			05/31/12	0.168%	50,000	356	82,819.44	0.171
TR	BILL			05/31/12	0.180%	50,000	364	91,000.00	0.183

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
05/31/12 REDEMPTIONS (Continued)									
	TR	BILL		05/31/12	0.180%	50,000	364	91,000.00	0.183
	TR	BILL		05/31/12	0.180%	50,000	364	91,000.00	0.183
	TR	BILL		05/31/12	0.180%	50,000	364	91,000.00	0.183
	TR	BILL		05/31/12	0.180%	50,000	364	91,000.00	0.183
	TR	BILL		05/31/12	0.180%	50,000	364	91,000.00	0.183
	TR	BILL		05/31/12	0.180%	50,000	364	91,000.00	0.183
	TR	BILL		05/31/12	0.180%	50,000	364	91,000.00	0.183

05/31/12 PURCHASES

CD	UNIONBANK	0.160%	07/02/12	0.160%	50,000
CD	UNIONBANK	0.160%	07/02/12	0.160%	50,000
CD	UNIONBANK	0.160%	07/02/12	0.160%	50,000
CD	UNIONBANK	0.160%	07/02/12	0.160%	50,000
CP	BNP FIN		06/01/12	0.150%	50,000
CP	BNP FIN		06/01/12	0.150%	50,000
CP	BNP FIN		06/01/12	0.150%	50,000
YCD	MIZUHO	0.170%	07/02/12	0.170%	50,000
YCD	MIZUHO	0.170%	07/02/12	0.170%	50,000
YCD	SUMITOMO	0.170%	07/02/12	0.170%	50,000
YCD	SUMITOMO	0.170%	07/02/12	0.170%	50,000
YCD	TOKYO-MIT	0.170%	07/02/12	0.170%	50,000
YCD	TOKYO-MIT	0.170%	07/02/12	0.170%	50,000
YCD	NORINCHUK	0.180%	07/02/12	0.180%	50,000
YCD	NORINCHUK	0.180%	07/02/12	0.180%	50,000

FOOTNOTES

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

TIME DEPOSITS

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

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>FAIRFIELD</u>				
Westamerica Bank	03/02/12	0.140	25,000,000.00	06/01/12
Westamerica Bank	04/06/12	0.130	80,000,000.00	07/06/12
Westamerica Bank	04/12/12	0.140	65,000,000.00	07/12/12
Westamerica Bank	04/20/12	0.130	25,000,000.00	07/20/12
Westamerica Bank	04/27/12	0.120	30,000,000.00	07/27/12
Westamerica Bank	05/09/12	0.130	75,000,000.00	08/08/12
<u>FOLSOM</u>				
Folsom Lake Bank	04/18/12	0.140	1,500,000.00	07/18/12
Folsom Lake Bank	05/04/12	0.150	3,500,000.00	08/03/12
<u>FRESNO</u>				
Central Valley Community Bank	03/15/12	0.140	5,000,000.00	06/14/12
Central Valley Community Bank	05/30/12	0.140	5,000,000.00	08/29/12
<u>IRVINE</u>				
CommerceWest Bank, NA	03/16/12	0.140	5,000,000.00	06/15/12
CommerceWest Bank, NA	04/12/12	0.140	5,000,000.00	07/12/12
CommerceWest Bank, NA	05/04/12	0.140	2,500,000.00	08/03/12
CommerceWest Bank, NA	05/10/12	0.150	2,500,000.00	08/09/12
First Foundation Bank	04/13/12	0.120	9,000,000.00	07/13/12
First Foundation Bank	05/16/12	0.130	9,000,000.00	08/15/12
<u>LAFAYETTE</u>				
California Bank of Commerce	04/19/12	0.130	5,000,000.00	07/19/12
California Bank of Commerce	03/16/12	0.210	10,000,000.00	09/14/12
California Bank of Commerce	05/16/12	0.200	5,000,000.00	11/14/12
<u>LODI</u>				
Farmers & Merchants Bk Cen CA	03/14/12	0.110	20,000,000.00	06/13/12
Farmers & Merchants Bk Cen CA	04/20/12	0.110	35,000,000.00	07/20/12
Farmers & Merchants Bk Cen CA	04/26/12	0.120	35,000,000.00	07/26/12
Farmers & Merchants Bk Cen CA	05/30/12	0.120	35,000,000.00	08/29/12
<u>LOS ANGELES</u>				
1st Century Bank, NA	04/18/12	0.140	6,000,000.00	07/18/12
1st Century Bank, NA	04/27/12	0.150	12,000,000.00	07/27/12
1st Century Bank, NA	05/04/12	0.150	16,000,000.00	08/03/12

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>				
BBCN Bank	03/09/12	0.130	20,000,000.00	06/08/12
BBCN Bank	03/16/12	0.140	40,000,000.00	06/15/12
BBCN Bank	04/12/12	0.140	35,000,000.00	07/12/12
BBCN Bank	04/13/12	0.140	55,000,000.00	07/13/12
BBCN Bank	04/18/12	0.130	45,000,000.00	07/18/12
BBCN Bank	05/30/12	0.140	60,000,000.00	08/29/12
BBCN Bank	12/07/11	0.070	10,000,000.00	06/06/12
BBCN Bank	12/16/11	0.080	35,000,000.00	06/15/12
City National Bank	03/09/12	0.130	50,000,000.00	06/08/12
City National Bank	04/18/12	0.130	50,000,000.00	07/18/12
City National Bank	03/15/12	0.180	50,000,000.00	08/15/12
Eastern International Bank	01/25/12	0.100	1,900,000.00	07/25/12
HSBC Bank USA, NA	05/16/12	0.160	25,000,000.00	08/15/12
Manufacturers Bank	03/15/12	0.140	50,000,000.00	06/14/12
Manufacturers Bank	04/13/12	0.140	100,000,000.00	07/13/12
Manufacturers Bank	04/20/12	0.130	50,000,000.00	07/20/12
Mission Valley Bank	01/18/12	0.110	7,000,000.00	07/18/12
Open Bank	03/29/12	0.150	2,000,000.00	06/28/12
Opus Bank	05/04/12	0.150	30,000,000.00	08/03/12
Pacific City Bank	03/16/12	0.140	4,500,000.00	06/15/12
Pacific City Bank	04/05/12	0.130	18,000,000.00	07/05/12
Pacific City Bank	05/23/12	0.150	5,000,000.00	08/22/12
Shinhan Bank America	03/09/12	0.130	10,000,000.00	06/08/12
State Bank of India (California)	03/07/12	0.130	18,000,000.00	06/06/12
State Bank of India (California)	03/14/12	0.150	5,000,000.00	06/13/12
State Bank of India (California)	05/24/12	0.120	10,000,000.00	06/28/12
State Bank of India (California)	05/30/12	0.140	9,000,000.00	07/05/12
State Bank of India (California)	04/06/12	0.150	3,000,000.00	07/06/12
State Bank of India (California)	04/11/12	0.150	5,000,000.00	07/11/12
State Bank of India (California)	04/19/12	0.150	3,000,000.00	07/19/12
State Bank of India (California)	05/10/12	0.170	2,000,000.00	08/09/12
State Bank of India (California)	05/16/12	0.170	5,000,000.00	08/15/12
Wilshire State Bank	03/14/12	0.130	39,000,000.00	06/13/12
Wilshire State Bank	04/06/12	0.130	78,000,000.00	07/06/12
Wilshire State Bank	04/13/12	0.140	66,000,000.00	07/13/12
Wilshire State Bank	04/19/12	0.130	8,000,000.00	07/19/12
<u>MONTEREY</u>				
1st Capital Bank	12/15/11	0.080	5,000,000.00	06/14/12
1st Capital Bank	01/26/12	0.100	1,000,000.00	07/26/12

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>NEWPORT BEACH</u>				
Commerce National Bank	03/09/12	0.140	16,000,000.00	06/08/12
Commerce National Bank	03/16/12	0.150	4,000,000.00	06/15/12
Commerce National Bank	01/13/12	0.110	2,500,000.00	07/13/12
<u>NORTH HIGHLANDS</u>				
SAFE Credit Union	03/09/12	0.140	5,000,000.00	06/08/12
<u>OAKDALE</u>				
Oak Valley Community Bank	12/08/11	0.080	3,500,000.00	06/07/12
<u>OAKLAND</u>				
Metropolitan Bank	03/15/12	0.170	4,500,000.00	06/14/12
Metropolitan Bank	04/13/12	0.170	1,500,000.00	07/13/12
Metropolitan Bank	05/04/12	0.170	2,000,000.00	08/03/12
Metropolitan Bank	05/31/12	0.160	1,000,000.00	08/30/12
<u>ONTARIO</u>				
Citizens Business Bank	03/02/12	0.140	25,000,000.00	06/01/12
Citizens Business Bank	03/07/12	0.120	25,000,000.00	06/06/12
Citizens Business Bank	04/13/12	0.120	50,000,000.00	07/13/12
Citizens Business Bank	04/27/12	0.120	30,000,000.00	07/27/12
Citizens Business Bank	05/03/12	0.130	30,000,000.00	08/02/12
Citizens Business Bank	05/09/12	0.110	50,000,000.00	08/08/12
Citizens Business Bank	05/17/12	0.130	30,000,000.00	08/16/12
<u>PALOS VERDES ESTATES</u>				
Malaga Bank, FSB	03/02/12	0.120	4,000,000.00	06/01/12
Malaga Bank, FSB	03/07/12	0.100	12,000,000.00	06/06/12
Malaga Bank, FSB	04/12/12	0.120	5,000,000.00	07/12/12
Malaga Bank, FSB	04/27/12	0.120	8,000,000.00	07/27/12
Malaga Bank, FSB	05/04/12	0.120	9,000,000.00	08/03/12
Malaga Bank, FSB	05/10/12	0.130	10,000,000.00	08/09/12
<u>PASADENA</u>				
Community Bank	12/14/11	0.090	30,000,000.00	06/13/12
Community Bank	02/17/12	0.160	25,000,000.00	07/18/12
Community Bank	02/17/12	0.180	25,000,000.00	08/17/12

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>PASADENA (Continued)</u>				
Community Bank	04/11/12	0.200	35,000,000.00	09/19/12
Community Bank	04/06/12	0.190	25,000,000.00	10/05/12
Community Bank	05/09/12	0.190	30,000,000.00	11/07/12
East West Bank	01/19/12	0.110	50,000,000.00	07/19/12
East West Bank	01/25/12	0.120	125,000,000.00	07/25/12
East West Bank	02/10/12	0.160	75,000,000.00	08/10/12
East West Bank	04/27/12	0.190	50,000,000.00	10/26/12
<u>PORTERVILLE</u>				
Bank of the Sierra	03/08/12	0.140	25,000,000.00	06/07/12
Bank of the Sierra	04/06/12	0.140	25,000,000.00	07/06/12
Bank of the Sierra	04/12/12	0.150	5,000,000.00	07/12/12
Bank of the Sierra	05/10/12	0.160	15,000,000.00	08/09/12
Bank of the Sierra	05/17/12	0.160	10,000,000.00	08/16/12
<u>RANCHO CORDOVA</u>				
American River Bank	03/15/12	0.150	1,500,000.00	06/14/12
American River Bank	04/06/12	0.140	2,000,000.00	07/06/12
American River Bank	04/11/12	0.140	2,500,000.00	07/11/12
American River Bank	04/18/12	0.140	3,000,000.00	07/18/12
American River Bank	05/04/12	0.150	2,500,000.00	08/03/12
American River Bank	05/10/12	0.160	2,500,000.00	08/09/12
American River Bank	05/17/12	0.160	6,500,000.00	08/16/12
American River Bank	05/10/12	0.210	7,500,000.00	11/08/12
American River Bank	05/31/12	0.200	1,000,000.00	11/29/12
<u>REDWOOD CITY</u>				
Provident Credit Union	04/19/12	0.180	20,000,000.00	10/18/12
Provident Credit Union	05/31/12	0.190	20,000,000.00	11/29/12
<u>RICHMOND</u>				
Mechanics Bank, The	04/18/12	0.140	20,000,000.00	07/18/12
Mechanics Bank, The	04/26/12	0.150	20,000,000.00	07/26/12
Mechanics Bank, The	05/17/12	0.160	20,000,000.00	08/16/12
<u>ROCKLIN</u>				
Five Star Bank	03/15/12	0.140	10,500,000.00	06/14/12
Five Star Bank	04/06/12	0.130	14,500,000.00	07/06/12
Five Star Bank	04/18/12	0.130	2,000,000.00	07/18/12

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>ROCKLIN (Continued)</u>				
Five Star Bank	05/04/12	0.140	3,000,000.00	08/03/12
Five Star Bank	05/17/12	0.150	8,000,000.00	08/16/12
<u>ROSEMEAD</u>				
Pacific Alliance Bank	12/09/11	0.090	1,500,000.00	06/08/12
Pacific Alliance Bank	01/18/12	0.110	4,000,000.00	07/18/12
<u>ROSEVILLE</u>				
Rabobank, NA	04/05/12	0.140	50,000,000.00	07/05/12
Rabobank, NA	04/11/12	0.140	100,000,000.00	07/11/12
Rabobank, NA	04/20/12	0.140	100,000,000.00	07/20/12
Rabobank, NA	04/26/12	0.150	50,000,000.00	07/26/12
<u>SACRAMENTO</u>				
Bank of Sacramento	04/04/12	0.180	6,000,000.00	10/03/12
Bank of Sacramento	04/26/12	0.190	4,000,000.00	10/25/12
Comerica Bank	12/14/11	0.090	25,000,000.00	06/13/12
Comerica Bank	01/11/12	0.100	50,000,000.00	07/11/12
Comerica Bank	01/18/12	0.110	75,000,000.00	07/18/12
Comerica Bank	02/08/12	0.150	50,000,000.00	08/08/12
Comerica Bank	02/15/12	0.180	25,000,000.00	08/15/12
Comerica Bank	03/01/12	0.190	75,000,000.00	08/30/12
Merchants National Bank of Sacramento	12/07/11	0.070	2,000,000.00	06/06/12
Merchants National Bank of Sacramento	04/11/12	0.180	2,000,000.00	10/10/12
Merchants National Bank of Sacramento	05/09/12	0.170	2,000,000.00	11/07/12
Merchants National Bank of Sacramento	05/30/12	0.170	2,000,000.00	11/28/12
River City Bank	12/09/11	0.070	15,000,000.00	06/08/12
River City Bank	05/18/12	0.200	20,000,000.00	11/16/12
Umpqua Bank	05/24/12	0.190	50,000,000.00	11/15/12
<u>SAN DIEGO</u>				
Mission Federal Credit Union	04/18/12	0.130	10,000,000.00	07/18/12
Torrey Pines Bank	01/05/12	0.090	25,000,000.00	07/05/12
Torrey Pines Bank	05/17/12	0.180	15,000,000.00	11/15/12
Torrey Pines Bank	05/30/12	0.170	25,000,000.00	11/28/12

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>SAN FRANCISCO</u>				
Oceanic Bank	03/07/12	0.100	4,000,000.00	06/06/12
Union Bank, NA	12/08/11	0.100	150,000,000.00	06/07/12
Union Bank, NA	01/26/12	0.120	150,000,000.00	07/26/12
<u>SAN JOSE</u>				
Heritage Bank of Commerce	01/26/12	0.120	50,000,000.00	07/26/12
<u>SAN LUIS OBISPO</u>				
American Perspective Bank	02/15/12	0.160	6,000,000.00	08/15/12
American Perspective Bank	04/13/12	0.170	10,000,000.00	10/12/12
<u>SANTA ROSA</u>				
Summit State Bank	12/09/11	0.090	12,000,000.00	06/08/12
Summit State Bank	04/20/12	0.130	4,000,000.00	07/20/12
Summit State Bank	04/27/12	0.140	3,500,000.00	07/27/12
Summit State Bank	05/02/12	0.140	4,000,000.00	08/01/12
Summit State Bank	05/09/12	0.130	8,000,000.00	08/08/12
<u>SOUTH SAN FRANCISCO</u>				
First National Bank of Northern California	12/14/11	0.090	15,000,000.00	06/13/12
<u>VACAVILLE</u>				
Travis Credit Union	01/05/12	0.110	40,000,000.00	07/05/12
<u>WALNUT CREEK</u>				
Bank of the West	03/07/12	0.120	66,000,000.00	06/06/12
Bank of the West	03/16/12	0.140	100,000,000.00	06/15/12
Bank of the West	05/03/12	0.150	134,000,000.00	08/02/12
<u>WATSONVILLE</u>				
Santa Cruz County Bank	03/23/12	0.150	6,500,000.00	06/22/12
Santa Cruz County Bank	05/24/12	0.100	5,000,000.00	06/28/12
Santa Cruz County Bank	03/30/12	0.130	2,500,000.00	06/29/12
TOTAL TIME DEPOSITS May 2012			4,355,640,000.00	

BANK DEMAND DEPOSITS
MAY 2012
 (\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>		<u>BALANCES PER BANKS</u>		<u>WARRANTS OUTSTANDING</u>
1	\$	2,964,730	\$	2,812,556
2		1,159,443		2,258,506
3		3,733,589		2,441,023
4		1,928,751		2,649,235
5		1,928,751		2,649,235
6		1,928,751		2,649,235
7		1,578,060		2,165,283
8		1,911,190		2,164,721
9		1,875,377		2,066,023
10		1,781,610		2,220,699
11		1,869,725		2,211,910
12		1,869,725		2,211,910
13		1,869,725		2,211,910
14		2,110,634		2,405,978
15		2,295,462		2,378,400
16		2,340,198		2,099,365
17		2,069,708		1,999,192
18		1,924,746		2,380,180
19		1,924,746		2,380,180
20		1,924,746		2,380,180
21		2,031,870		1,975,562
22		2,087,504		2,050,235
23		2,075,320		1,874,073
24		1,874,159		2,068,719
25		2,076,845		2,552,673
26		2,076,845		2,552,673
27		2,076,845		2,552,673
28		2,076,845		2,559,947
29		1,947,456		1,999,445
30		2,084,934		1,947,779
		2,642,593		2,418,248

AVERAGE DOLLAR DAYS 2,065,835 ^{a/}

^{a/} The prescribed bank balance for May was \$ 2,054,912. This consisted of \$1,927,915 in compensating balances for services, balances for uncollected funds of \$133,713 and a deduction of \$6,716 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 16, 2012, has determined and designated the amount of money available for deposit and investment under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with law, for deposit in demand bank accounts as Compensating Balance for Services \$ 1,927,915,000.00

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

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

	From	To	Transactions	In Securities (section 16430)*	Time Deposits in Various Financial Institutions (sections 16503a and 16602)*	Estimated Total
(1)	05/14/12	05/18/12	\$ 712,088,000	\$ 4,188,565,000	\$ 4,320,640,000	\$ 8,509,205,000
(2)	05/21/12	05/25/12	\$ 725,297,000	\$ 4,913,862,000	\$ 4,320,640,000	\$ 9,234,502,000
(3)	05/28/12	06/01/12	\$ (1,136,353,000)	\$ 3,777,509,000	\$ 4,320,640,000	\$ 8,098,149,000
(4)	06/04/12	06/08/12	\$ 50,700,000	\$ 3,828,209,000	\$ 4,320,640,000	\$ 8,148,849,000
(5)	06/11/12	06/15/12	\$ 4,512,360,000	\$ 8,340,569,000	\$ 4,320,640,000	\$ 12,661,209,000
(6)	06/18/12	06/22/12	\$ 2,653,100,000	\$ 10,993,669,000	\$ 4,320,640,000	\$ 15,314,309,000

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 \$ 1,927,915,000.00.

POOLED MONEY INVESTMENT BOARD:

 Chairperson

 Member

 Member

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 06/30/12
Attachment XVIII

Settle Date	Trade Date	Counter-party	Instrument ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
NTRD - PSI NON-TRADING										
07/02/12	06/20/12	LOOP	0000090419	FHLMC 1.125 (CALLABLE)	1.1250	06/28/17	100.00000	\$50,000,000.00	\$50,000,000.00	\$0.00
07/02/12	06/21/12	FTNFCM	0000090433	FHLMC 1.10 (CALLABLE)	1.1000	07/03/17	100.00000	\$50,000,000.00	\$50,000,000.00	\$0.00
07/02/12	06/21/12	SUN	0000090434	FHLMC 1.125 (CALLABLE)	1.1250	07/05/17	99.97500	\$50,000,000.00	\$49,987,500.00	\$0.00
07/12/12	06/21/12	JPM	0000090439	FHLMC 1.15 (CALLABLE)	1.1500	07/12/17	100.00000	\$50,000,000.00	\$50,000,000.00	\$0.00
07/02/12	06/21/12	MORCO	0000090440	FHLMC 1.125 (CALLABLE)	1.1250	07/05/17	100.00000	\$50,000,000.00	\$50,000,000.00	\$0.00
07/02/12	06/22/12	RWB	0000090451	FHLMC 1.125 (CALLABLE)	1.1250	07/03/17	100.00000	\$50,000,000.00	\$50,000,000.00	\$0.00
07/02/12	06/22/12	RBS	0000090452	FHLMC 1.125 (CALLABLE)	1.1250	07/03/17	100.00000	\$50,000,000.00	\$50,000,000.00	\$0.00
07/02/12	06/22/12	SUN	0000090453	FHLMC 1.14 (CALLABLE)	1.1400	07/05/17	100.00000	\$50,000,000.00	\$50,000,000.00	\$0.00
07/02/12	06/22/12	MFR	0000090454	FHLMC 1.14 (CALLABLE)	1.1400	07/03/17	100.00000	\$50,000,000.00	\$50,000,000.00	\$0.00
07/13/12	06/22/12	DBAG	0000090455	FHLB 1.50 (CALLABLE)	1.5000	07/13/17	100.00000	\$50,000,000.00	\$50,000,000.00	\$0.00
07/05/12	06/25/12	UBSSEC	0000090467	FHLMC 1.125 (CALLABLE)	1.1250	07/05/17	100.00000	\$25,950,000.00	\$25,950,000.00	\$0.00
07/02/12	06/26/12	MORCO	0000090478	FHLMC 1.125 (CALLABLE)	1.1250	07/05/17	100.00000	\$50,000,000.00	\$50,000,000.00	\$0.00
07/02/12	06/26/12	RWB	0000090479	FHLB 0.375	0.3750	06/12/14	100.00000	\$50,000,000.00	\$50,000,000.00	\$10,416.67
07/02/12	06/26/12	RWB	0000090480	FHLB 0.375	0.3750	06/12/14	100.00000	\$50,000,000.00	\$50,000,000.00	\$10,416.67
07/02/12	06/26/12	WFI	0000090481	FFCB 0.36 (CALLABLE)	0.3600	06/25/14	99.92500	\$29,800,000.00	\$29,777,650.00	\$2,086.00
07/02/12	06/26/12	MS	0000090482	FFCB 0.37 (CALLABLE)	0.3700	06/11/14	99.99000	\$50,000,000.00	\$49,995,000.00	\$10,791.67
07/02/12	06/26/12	BLAY	0000090483	FHLMC 1.15 (CALLABLE)	1.1500	06/07/17	100.00000	\$29,000,000.00	\$29,000,000.00	\$23,159.72
07/05/12	06/25/12	BLAY	0000090484	FHLB 1.125 (CALLABLE)	1.1250	07/05/17	100.00000	\$24,500,000.00	\$24,500,000.00	\$0.00
07/16/12	06/26/12	JEFF	0000090485	FHLMC 1.125 (CALLABLE)	1.1250	07/17/17	100.00000	\$50,000,000.00	\$50,000,000.00	\$0.00
07/10/12	06/26/12	GPS	0000090487	FHLB 1.10 (CALLABLE)	1.1000	07/10/17	99.92500	\$26,600,000.00	\$26,580,050.00	\$0.00
07/10/12	06/26/12	MFR	0000090488	FHLB 1.10 (CALLABLE)	1.1000	07/10/17	99.92500	\$29,725,000.00	\$29,702,706.25	\$0.00
07/18/12	06/26/12	BCI	0000090489	FHLMC 1.15 (CALLABLE)	1.1500	07/18/17	100.00000	\$50,000,000.00	\$50,000,000.00	\$0.00
07/02/12	06/28/12	MFR	0000090518	LLOYDS TSB BANK PLC NY CD	0.4400	10/01/12	100.00252504	\$50,000,000.00	\$50,001,262.52	\$0.00
07/02/12	06/28/12	MFR	0000090519	LLOYDS TSB BANK PLC NY CD	0.4400	10/01/12	100.00252504	\$25,000,000.00	\$25,000,631.26	\$0.00
07/09/12	06/28/12	RWB	0000090520	FFCB 0.55 (CALLABLE)	0.5500	07/09/15	100.00000	\$33,250,000.00	\$33,250,000.00	\$0.00
07/17/12	06/29/12	DBAG	0000090534	FHLB 1.50 (CALLABLE)	1.5000	07/17/17	100.00000	\$50,000,000.00	\$50,000,000.00	\$0.00
Total PSI-NTRD								\$1,123,825,000.00	\$1,123,744,800.03	\$56,870.73