



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

KENNETH HAHN HALL OF ADMINISTRATION
500 WEST TEMPLE STREET, ROOM 437
LOS ANGELES, CALIFORNIA 90012



MARK J. SALADINO
TREASURER AND TAX COLLECTOR

April 29, 2011

TELEPHONE
(213) 974-2101

TELECOPIER
(213) 626-1812

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

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

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

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

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

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

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

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

MJS:NI:rkw

Attachments

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR MARCH 2011

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

GENERAL PORTFOLIO SCHEDULES

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

ATTACHMENTS

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR MARCH 2011

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR MARCH 2011

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

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

XVI. Composition of PSI Portfolio by Maturity Chart

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

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

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

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

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 03/31/11		
At Cost	\$ 24,944,412,055	\$ 73,662,177
At Market	\$ 24,844,349,089	\$ 73,666,711
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	15.99%	0.00%
United States Government and Agency Obligations	49.58%	6.59%
Bankers Acceptances	0.20%	0.00%
Commercial Paper	31.61%	0.00%
Municipal Obligations	0.25%	7.01%
Corporate and Deposit Notes	2.37%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	86.40%
1-60 days	42.60%	0.00%
61 days-1 year	21.59%	85.70%
Over 1 year	35.81%	14.30%
Weighted Average Days to Maturity	587	

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

SCHEDULE A1

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

<u>PSI</u>	<u>S&P</u>	<u>Moody's</u>	<u>% of Portfolio</u>
Commercial Paper	A-1	P-1	31.61%
Corporate and Deposit Notes	A-1	P-1	2.37%
Los Angeles County Securities	AA-	A1	0.25%
Negotiable Certificates of Deposit	A-1	P-1	15.99%
Bankers Acceptance	A-1	P-1	0.20%
U.S. Agency Securities	AAA	Aaa	42.42%
U.S. Treasury Securities:			
U.S. Treasury Notes	AAA	Aaa	5.56%
U.S. Treasury Bills	AAA	Aaa	1.60%
			100.00%
 <u>SPI</u>			
Local Agency Investment Fund	Not rated	Not rated	85.70%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	-	-	0.00%
Mortgage Trust Deeds	AA-	Aa2	0.70%
Los Angeles County Securities	AA-	Aa2	7.01%
Negotiable Certificates of Deposit	-	-	0.00%
Guaranteed Investment Contracts	-	-	0.00%
U.S. Agency Securities	AAA	Aaa	6.47%
U.S. Treasury Securities:			
U.S. Treasury Notes	AAA	Aaa	0.00%
U.S. Treasury Bonds	AAA	Aaa	0.12%
			100.00%

POOLED SURPLUS EARNINGS REPORT

MARCH 31, 2011

SCHEDULE B

TREASURER POOLED SURPLUS
INVESTMENT PORTFOLIO

Investment Balance 03/31/11	\$ 24,944,412,055
Market Value at 03/31/11	\$ 24,844,349,089
Average Daily Balance	\$ 24,045,120,676
Gains and Losses:	
For the Month	\$ (201,611)
For the Past 12 Months	\$ 6,142,432
Unrealized Gains and Losses on Transfers between Portfolio for the Month	\$ -
Earnings for the Month	\$ 28,046,084
Earnings for the Past 12 Months	\$ 329,161,832
Earnings Rate for the Month	1.37%

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

SCHEDULE C

<u>Bank Name</u>	<u>Balance</u>
Bank of America - Concentration	\$ 71,046,876.27 (A)
Bank of the West - Concentration	\$ 20,518,780.44 (B)
Citi Bank - Concentration	\$ -
Union Bank- Concentration	\$ 1,065,537.20
Wells Fargo - Concentration	<u>\$ 641,701.74</u>
Total Ledger Balance for all Banks	<u>\$ 93,272,895.65</u>

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

(B) \$17.667 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 MARCH 2011
AND CASH AVAILABILITY
FOR THE NEXT SIX-MONTH PERIOD

SCHEDULE D

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

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

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

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

Summary of Activity for March 2011

Total Deposits	\$ 4,169,058,897.54
Total Disbursements	\$ 4,195,556,266.81
Discretionary Funds Liquidity Withdrawal Ratio	
As of March 31, 2011	1.37

Six-Month Cash Availability Projection:

<u>Month</u>	<u>Investment</u>			<u>Cumulative Available Cash</u>
	<u>Maturities</u>	<u>Deposits</u>	<u>Disbursements</u>	
March	\$ 8,251,101,027.00	\$ 7,147,900,000.00	\$ 4,950,100,000.00	\$ 10,448,901,027.00
April	\$ 2,449,512,000.00	\$ 3,322,400,000.00	\$ 4,741,900,000.00	\$ 11,478,913,027.00
May	\$ 1,678,720,000.00	\$ 2,762,300,000.00	\$ 6,347,800,000.00	\$ 9,572,133,027.00
June	\$ 240,189,000.00	\$ 5,110,200,000.00	\$ 4,435,100,000.00	\$ 10,487,422,027.00
July	\$ 438,570,000.00	\$ 2,619,000,000.00	\$ 4,070,400,000.00	\$ 9,474,592,027.00
August	\$ 538,712,000.00	\$ 2,808,300,000.00	\$ 3,461,500,000.00	\$ 9,360,104,027.00

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 March 2011, the Treasurer placed \$334.998 million in the Bank of the West Money Market Plus Account and \$5.000 million in the Bank of America Money Market Savings Account in accordance with the Treasurer's authority under California Government Code Section 53633. Of these amounts, \$17.667 million and \$5.000 million respectively, remained in these accounts at month-end. These are collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

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

Included in the Los Angeles County General Fund's SPI are approximately \$0.51 million in trust deeds related to the settlement of Flying Triangle and Abalone Cove landslide litigation. In 1986 and 1987, the Board of Supervisors approved the disbursement of funds for trust deed mortgages as part of the settlements of the Flying Triangle and the Abalone Cove landslide litigation. Such disbursements are authorized under Government Code Section 23004. The trust deeds held by the General Fund are fully secured and have fixed interest rates of either 4.50% or 5.50%.

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

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

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

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

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

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

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

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

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

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

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

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

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

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

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

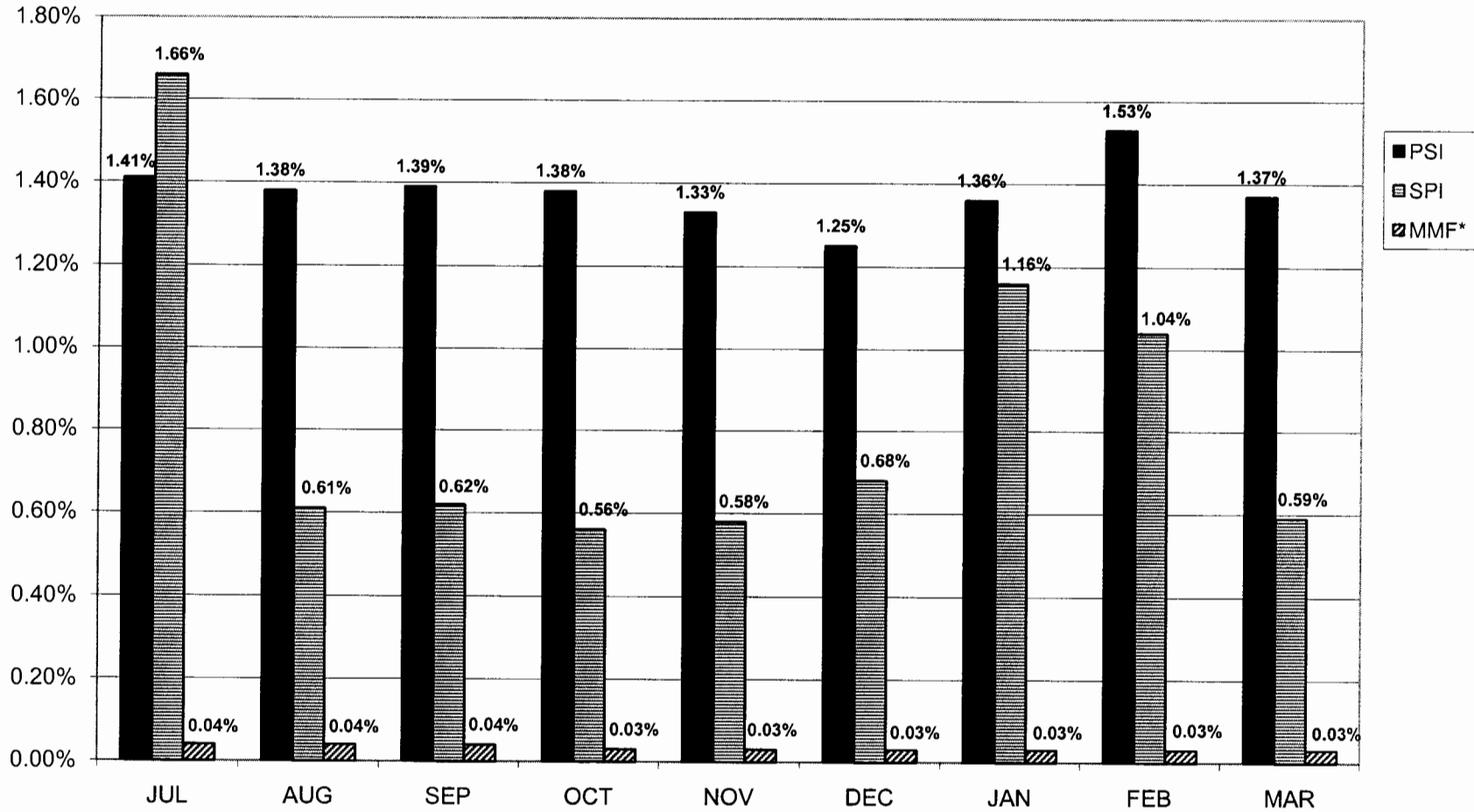
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of March 2011

No exceptions noted.

LOS ANGELES COUNTY TREASURER
 PERFORMANCE REPORT
 PORTFOLIO COST
 THROUGH 03/31/11
 ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS	SPECIFIC PURPOSE INVESTMENTS
	TOTAL COST	TOTAL COST
1	24,334,061,558.48	73,273,115.50
2	24,221,742,192.64	73,271,152.24
3	24,179,266,881.45	73,271,152.24
4	23,852,923,193.43	73,271,152.24
5	23,852,923,193.43	73,271,152.24
6	23,852,923,193.43	73,271,152.24
7	23,737,372,080.64	73,271,152.24
8	23,696,825,599.41	73,270,088.96
9	23,826,750,385.53	73,270,088.96
10	23,998,540,809.39	73,270,088.96
11	23,808,394,058.67	73,268,194.12
12	23,808,394,058.67	73,268,194.12
13	23,808,394,058.67	73,268,194.12
14	23,830,799,992.15	73,268,194.12
15	23,796,684,839.87	73,268,194.12
16	23,699,427,166.40	73,268,194.12
17	23,766,661,968.97	73,268,194.12
18	23,796,487,786.38	73,268,194.12
19	23,796,487,786.38	73,268,194.12
20	23,796,487,786.38	73,268,194.12
21	23,741,877,453.78	73,268,194.12
22	23,749,279,674.97	130,268,194.12
23	23,775,247,629.15	130,268,194.12
24	23,768,220,936.35	73,662,194.12
25	24,371,823,194.85	73,662,194.12
26	24,371,823,194.85	73,662,194.12
27	24,371,823,194.85	73,662,194.12
28	24,915,112,631.81	73,662,194.12
29	24,997,930,203.73	73,662,194.12
30	24,929,642,206.04	73,662,194.12
31	24,944,412,054.61	73,662,176.57
AVG	<u>24,045,120,676.30</u>	<u>77,048,204.99</u>

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



* Provided for comparative purposes only.

* Source: Money Fund Report as of March 31, 2011

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 03/31/11 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) <u>TRADING/NON-TRADING</u>	SPECIFIC PURPOSE <u>INVESTMENT</u>
Revenues:		
Interest Earnings	\$30,357,424	\$38,761
Gains (Losses) on Sales of Non-Trading Securities.	(201,611)	0
Gains (Losses) on Sales of Trading Securities.	0	0
Amortization/Accretion	(2,109,729)	(18)
Prior Accrual Adjustment	0	0
	<u>0</u>	<u>0</u>
Total Revenues	<u>\$28,046,084</u>	<u>\$38,743</u>
Expenses:		
Interest Expense	0	0
*Investment Management Fee	0	1,000
	<u>0</u>	<u>1,000</u>
	<u>\$0</u>	<u>\$1,000</u>
NET INCOME	<u>\$28,046,084</u>	<u>\$37,743</u>

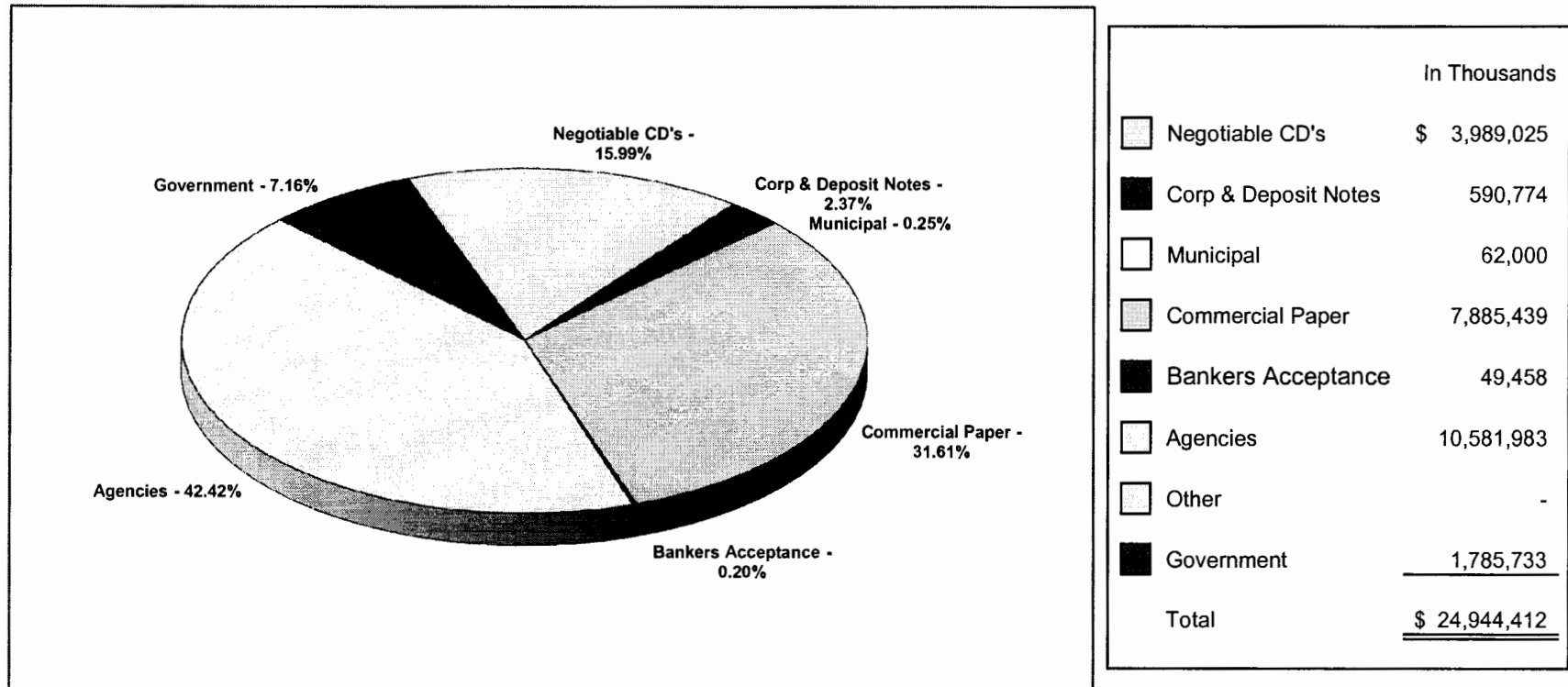
*Estimated and later adjusted.

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

NON-TRADING PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non- Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	57.30%	
Los Angeles County and Related Entities	31.90%	
Consolidated Sanitation Districts		3.30%
Metropolitan Transportation Authority		0.80%
Miscellaneous Agencies Pooled Investments		4.59%
South Coast Air Quality Management District		2.08%
Miscellaneous		0.03%
Total	<u>89.20%</u>	<u>10.80%</u>

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



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

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

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	BAN	03/04/11	86248	LACCAL BANS	0.65100	06/30/13	5,000,000.00	5,000,000.00	0.00	SPNB	LAC
NTRD	BAN	03/04/11	86249	LACCAL BANS	0.65100	06/30/13	7,000,000.00	7,000,000.00	0.00	SPNB	LAC
BAN Total							12,000,000.00	12,000,000.00	0.00		
NTRD	BNOT	03/16/11	86327	BK OF AMERICA NA BK NOTE	0.25000	05/20/11	50,000,000.00	50,000,000.00	0.00	BNY	MLPF
NTRD	BNOT	03/16/11	86328	BK OF AMERICA NA BK NOTE	0.25000	05/20/11	25,000,000.00	25,000,000.00	0.00	BNY	MLPF
BNOT Total							75,000,000.00	75,000,000.00	0.00		
NTRD	CNFX	03/04/11	86231	GE CAPITAL CORP MTN	5.87500	02/15/12	12,070,000.00	12,686,777.00	37,425.38	BNY	BNPPSC
NTRD	CNFX	03/30/11	86428	GE CAPITAL CORP MTN	5.87500	02/15/12	25,000,000.00	26,183,000.00	183,593.75	BNY	MORCO
CNFX Total							37,070,000.00	38,869,777.00	221,019.13		
NTRD	CPD	03/01/11	86226	FALCON ASSET SEC CO LLC CP	0.22000	04/01/11	25,000,000.00	24,995,263.89	0.00	BNY	CITGM
NTRD	CPD	03/01/11	86228	HSBC FINANCE CORP CP	0.22000	04/05/11	50,000,000.00	49,989,305.56	0.00	BNY	ALA
NTRD	CPD	03/02/11	86235	ABBAY NATIONAL NA LLC CP	0.25000	04/01/11	50,000,000.00	49,989,583.33	0.00	BNY	MFR
NTRD	CPD	03/02/11	86237	COMMERZBANK US FINANCE INC CP	0.24000	04/01/11	50,000,000.00	49,990,000.00	0.00	BNY	MFR
NTRD	CPD	03/02/11	86236	BARTON CAPITAL LLC CP	0.21000	04/04/11	30,000,000.00	29,994,225.00	0.00	BNY	CITGM
NTRD	CPD	03/02/11	86230	VARIABLE FUNDING CAP CO LLC CP	0.23000	04/05/11	50,000,000.00	49,989,138.89	0.00	BNY	WFI
NTRD	CPD	03/03/11	86240	THUNDER BAY FUNDING LLC CP	0.23000	04/04/11	50,000,000.00	49,989,777.78	0.00	BNY	JPM
NTRD	CPD	03/03/11	86241	THUNDER BAY FUNDING LLC CP	0.23000	04/04/11	4,557,000.00	4,556,068.35	0.00	BNY	JPM
NTRD	CPD	03/03/11	86243	ING US FUNDING LLC CP	0.22500	04/14/11	50,000,000.00	49,986,875.00	0.00	BNY	INGF
NTRD	CPD	03/03/11	86242	DANSKE CORP CP	0.27000	04/26/11	25,000,000.00	24,989,875.00	0.00	BNY	MFR
NTRD	CPD	03/04/11	86246	BARTON CAPITAL LLC CP	0.22000	04/01/11	20,005,000.00	20,001,576.92	0.00	BNY	MFR
NTRD	CPD	03/04/11	86250	BARTON CAPITAL LLC CP	0.23000	04/13/11	25,000,000.00	24,993,611.11	0.00	BNY	JPM
NTRD	CPD	03/04/11	86255	ING US FUNDING LLC CP	0.22500	04/14/11	27,000,000.00	26,993,081.25	0.00	BNY	INGF
NTRD	CPD	03/04/11	86252	CITIGROUP FUNDING INC CP	0.23000	04/20/11	25,000,000.00	24,992,493.06	0.00	BNY	CITGM
NTRD	CPD	03/04/11	86251	SHEFFIELD RECEIVABLES CORP CP	0.24000	04/26/11	25,000,000.00	24,991,166.67	0.00	BNY	MS
NTRD	CPD	03/07/11	86261	BARTON CAPITAL LLC CP	0.22000	04/05/11	25,000,000.00	24,995,569.44	0.00	BNY	JPM
NTRD	CPD	03/07/11	86262	FALCON ASSET SEC CO LLC CP	0.22000	04/07/11	31,000,000.00	30,994,127.22	0.00	BNY	CITGM
NTRD	CPD	03/07/11	86260	ABBAY NATIONAL NA LLC CP	0.24000	04/12/11	50,000,000.00	49,988,000.00	0.00	BNY	MFR
NTRD	CPD	03/07/11	86258	THUNDER BAY FUNDING LLC CP	0.22000	04/14/11	50,000,000.00	49,988,388.89	0.00	BNY	ALA
NTRD	CPD	03/07/11	86259	BARTON CAPITAL LLC CP	0.22000	04/15/11	35,000,000.00	34,991,658.33	0.00	BNY	JPM
NTRD	CPD	03/08/11	86268	CRC FUNDING LLC CP	0.22000	04/08/11	50,000,000.00	49,990,527.78	0.00	BNY	CITGM
NTRD	CPD	03/08/11	86271	ING US FUNDING LLC CP	0.22000	04/13/11	31,000,000.00	30,993,180.00	0.00	BNY	INGF
NTRD	CPD	03/08/11	86269	COMMERZBANK US FINANCE INC CP	0.24000	04/15/11	50,000,000.00	49,987,333.33	0.00	BNY	MFR
NTRD	CPD	03/08/11	86265	CITIGROUP FUNDING INC CP	0.23000	04/20/11	27,000,000.00	26,992,582.50	0.00	BNY	CITGM
NTRD	CPD	03/08/11	86264	FALCON ASSET SEC CO LLC CP	0.22000	04/29/11	50,000,000.00	49,984,111.11	0.00	BNY	JPM
NTRD	CPD	03/08/11	86266	CIESCO LLC CP	0.23000	05/04/11	25,000,000.00	24,990,895.83	0.00	BNY	ALA
NTRD	CPD	03/09/11	86282	COMMERZBANK US FINANCE INC CP	0.24000	04/11/11	50,000,000.00	49,989,000.00	0.00	BNY	MFR
NTRD	CPD	03/09/11	86274	THAMES ASSET GLOBAL SEC INC CP	0.23000	04/13/11	50,000,000.00	49,988,819.44	0.00	BNY	CITGM

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NTRD	CPD	03/09/11	86273	BARTON CAPITAL LLC CP	0.23000	04/14/11	50,000,000.00	49,988,500.00	0.00	BNY	MFR
NTRD	CPD	03/09/11	86276	ABBEY NATIONAL NA LLC CP	0.24000	04/15/11	50,000,000.00	49,987,666.67	0.00	BNY	MFR
NTRD	CPD	03/09/11	86279	ING US FUNDING LLC CP	0.23000	04/15/11	50,000,000.00	49,988,180.56	0.00	BNY	INGF
NTRD	CPD	03/09/11	86278	ING US FUNDING LLC CP	0.23000	04/18/11	50,000,000.00	49,987,222.22	0.00	BNY	INGF
NTRD	CPD	03/09/11	86275	DANSKE CORP CP	0.27000	04/26/11	25,000,000.00	24,991,000.00	0.00	BNY	ALA
NTRD	CPD	03/09/11	86277	BARTON CAPITAL LLC CP	0.23000	05/02/11	25,000,000.00	24,991,375.00	0.00	BNY	JPM
NTRD	CPD	03/10/11	86291	BRYANT PARK FUNDING LLC CP	0.21000	04/11/11	38,128,000.00	38,120,882.77	0.00	BNY	ALA
NTRD	CPD	03/10/11	86295	BRYANT PARK FUNDING LLC CP	0.22000	04/11/11	50,000,000.00	49,990,222.22	0.00	BNY	JPM
NTRD	CPD	03/10/11	86292	THAMES ASSET GLOBAL SEC INC CP	0.22000	04/13/11	50,000,000.00	49,989,611.11	0.00	BNY	LOOP
NTRD	CPD	03/10/11	86293	THAMES ASSET GLOBAL SEC INC CP	0.22000	04/13/11	16,218,000.00	16,214,630.26	0.00	BNY	LOOP
NTRD	CPD	03/10/11	86285	JUPITER SEC CO LLC CP	0.21000	04/14/11	50,000,000.00	49,989,791.67	0.00	BNY	CITGM
NTRD	CPD	03/10/11	86294	ABBEY NATIONAL NA LLC CP	0.25000	04/14/11	50,000,000.00	49,987,847.22	0.00	BNY	MFR
NTRD	CPD	03/10/11	86287	BARTON CAPITAL LLC CP	0.21000	04/18/11	25,018,000.00	25,012,308.41	0.00	BNY	CITGM
NTRD	CPD	03/10/11	86290	DANSKE CORP CP	0.25000	04/18/11	40,000,000.00	39,989,166.67	0.00	BNY	ALA
NTRD	CPD	03/10/11	86297	ING US FUNDING LLC CP	0.22000	04/18/11	27,000,000.00	26,993,565.00	0.00	BNY	INGF
NTRD	CPD	03/10/11	86284	CIESCO LLC CP	0.23000	05/04/11	29,000,000.00	28,989,809.72	0.00	BNY	ALA
NTRD	CPD	03/10/11	86286	BARTON CAPITAL LLC CP	0.23000	05/04/11	25,000,000.00	24,991,215.28	0.00	BNY	CITGM
NTRD	CPD	03/10/11	86298	CANADIAN IMPERIAL HLDGS INC CP	0.21000	05/20/11	50,000,000.00	49,979,291.67	0.00	BNY	MFR
NTRD	CPD	03/11/11	86301	THAMES ASSET GLOBAL SEC INC CP	0.22000	04/13/11	43,468,000.00	43,459,233.95	0.00	BNY	ALA
NTRD	CPD	03/11/11	86302	FALCON ASSET SEC CO LLC CP	0.20000	04/13/11	50,000,000.00	49,990,833.33	0.00	BNY	LOOP
NTRD	CPD	03/11/11	86300	SHEFFIELD RECEIVABLES CORP CP	0.23000	05/09/11	50,000,000.00	49,981,152.78	0.00	BNY	BCI
NTRD	CPD	03/14/11	86305	CIESCO LLC CP	0.21000	04/15/11	50,000,000.00	49,990,666.67	0.00	BNY	CITGM
NTRD	CPD	03/14/11	86306	CIESCO LLC CP	0.21000	04/15/11	25,000,000.00	24,995,333.33	0.00	BNY	CITGM
NTRD	CPD	03/14/11	86311	ABBEY NATIONAL NA LLC CP	0.25000	04/18/11	50,000,000.00	49,987,847.22	0.00	BNY	MFR
NTRD	CPD	03/14/11	86310	VARIABLE FUNDING CAP CO LLC CP	0.22000	04/19/11	50,000,000.00	49,989,000.00	0.00	BNY	WFI
NTRD	CPD	03/14/11	86304	FALCON ASSET SEC CO LLC CP	0.21000	04/20/11	25,000,000.00	24,994,604.17	0.00	BNY	RBCDR
NTRD	CPD	03/14/11	86307	JUPITER SEC CO LLC CP	0.21000	04/25/11	50,000,000.00	49,987,750.00	0.00	BNY	JPM
NTRD	CPD	03/14/11	86308	ING US FUNDING LLC CP	0.22000	04/29/11	50,000,000.00	49,985,944.44	0.00	BNY	INGF
NTRD	CPD	03/14/11	86309	BARTON CAPITAL LLC CP	0.24000	05/05/11	22,000,000.00	21,992,373.33	0.00	BNY	CITGM
NTRD	CPD	03/15/11	86318	JUPITER SEC CO LLC CP	0.21000	04/15/11	50,000,000.00	49,990,958.33	0.00	BNY	JPM
NTRD	CPD	03/15/11	86320	BRYANT PARK FUNDING LLC CP	0.22000	04/15/11	25,000,000.00	24,995,263.89	0.00	BNY	CITGM
NTRD	CPD	03/15/11	86316	VARIABLE FUNDING CAP CO LLC CP	0.21000	04/19/11	50,000,000.00	49,989,791.67	0.00	BNY	WFI
NTRD	CPD	03/15/11	86317	VARIABLE FUNDING CAP CO LLC CP	0.21000	04/19/11	15,000,000.00	14,996,937.50	0.00	BNY	WFI
NTRD	CPD	03/15/11	86321	ING US FUNDING LLC CP	0.21500	04/20/11	35,000,000.00	34,992,475.00	0.00	BNY	INGF
NTRD	CPD	03/15/11	86324	HSBC FINANCE CORP CP	0.21000	04/20/11	50,000,000.00	49,989,500.00	0.00	BNY	MFR
NTRD	CPD	03/15/11	86319	ING US FUNDING LLC CP	0.21500	04/21/11	50,000,000.00	49,988,951.39	0.00	BNY	INGF
NTRD	CPD	03/15/11	86314	TOYOTA MOTOR CREDIT CORP CP	0.22000	05/02/11	50,000,000.00	49,985,333.33	0.00	BNY	TFS
NTRD	CPD	03/15/11	86315	TOYOTA MOTOR CREDIT CORP CP	0.22000	05/02/11	25,000,000.00	24,992,666.67	0.00	BNY	TFS
NTRD	CPD	03/16/11	86332	ABBEY NATIONAL NA LLC CP	0.25000	04/19/11	50,000,000.00	49,988,194.44	0.00	BNY	MFR
NTRD	CPD	03/16/11	86329	BARTON CAPITAL LLC CP	0.21000	04/20/11	25,000,000.00	24,994,895.83	0.00	BNY	JPM

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NTRD	CPD	03/16/11	86330	CAFCO LLC CP	0.21000	04/20/11	10,750,000.00	10,747,805.21	0.00	BNY	JPM
NTRD	CPD	03/16/11	86331	DANSKE CORP CP	0.27000	04/26/11	32,000,000.00	31,990,160.00	0.00	BNY	ALA
NTRD	CPD	03/17/11	86340	SHEFFIELD RECEIVABLES CORP CP	0.21000	04/18/11	40,000,000.00	39,992,533.33	0.00	BNY	BCI
NTRD	CPD	03/17/11	86341	REGENCY MARKETS NO. 1 LLC CP	0.25000	04/19/11	12,748,000.00	12,745,078.58	0.00	BNY	CITGM
NTRD	CPD	03/17/11	86342	ING US FUNDING LLC CP	0.21000	04/21/11	35,000,000.00	34,992,854.17	0.00	BNY	INGF
NTRD	CPD	03/17/11	86344	ABBAY NATIONAL NA LLC CP	0.25000	04/21/11	50,000,000.00	49,987,847.22	0.00	BNY	MFR
NTRD	CPD	03/17/11	86337	THUNDER BAY FUNDING LLC CP	0.20000	04/25/11	37,000,000.00	36,991,983.33	0.00	BNY	LOOP
NTRD	CPD	03/17/11	86345	COMMERZBANK US FINANCE INC CP	0.24000	04/26/11	50,000,000.00	49,986,666.67	0.00	BNY	MFR
NTRD	CPD	03/17/11	86336	CAFCO LLC CP	0.21000	05/05/11	31,960,000.00	31,950,864.77	0.00	BNY	MFR
NTRD	CPD	03/17/11	86339	CRC FUNDING LLC CP	0.23000	05/10/11	25,000,000.00	24,991,375.00	0.00	BNY	JPM
NTRD	CPD	03/18/11	86359	JUPITER SEC CO LLC CP	0.20000	04/19/11	11,825,000.00	11,822,897.78	0.00	BNY	JPM
NTRD	CPD	03/18/11	86347	CIESCO LLC CP	0.20500	04/20/11	50,000,000.00	49,990,604.17	0.00	BNY	CITGM
NTRD	CPD	03/18/11	86354	BARTON CAPITAL LLC CP	0.21000	04/20/11	25,000,000.00	24,995,187.50	0.00	BNY	CITGM
NTRD	CPD	03/18/11	86360	ING US FUNDING LLC CP	0.21000	04/27/11	25,000,000.00	24,994,166.67	0.00	BNY	INGF
NTRD	CPD	03/18/11	86352	VARIABLE FUNDING CAP CO LLC CP	0.21000	04/29/11	50,000,000.00	49,987,750.00	0.00	BNY	WFI
NTRD	CPD	03/18/11	86353	VARIABLE FUNDING CAP CO LLC CP	0.21000	04/29/11	5,000,000.00	4,998,775.00	0.00	BNY	WFI
NTRD	CPD	03/18/11	86355	CITIGROUP FUNDING INC CP	0.22000	04/29/11	25,000,000.00	24,993,583.33	0.00	BNY	CITGM
NTRD	CPD	03/18/11	86357	BARTON CAPITAL LLC CP	0.21000	04/29/11	25,000,000.00	24,993,875.00	0.00	BNY	CITGM
NTRD	CPD	03/18/11	86348	JUPITER SEC CO LLC CP	0.21000	05/02/11	50,000,000.00	49,986,875.00	0.00	BNY	JPM
NTRD	CPD	03/18/11	86351	SHEFFIELD RECEIVABLES CORP CP	0.21000	05/04/11	41,000,000.00	40,988,759.17	0.00	BNY	BCI
NTRD	CPD	03/18/11	86358	THUNDER BAY FUNDING LLC CP	0.22000	05/04/11	25,000,000.00	24,992,819.44	0.00	BNY	CITGM
NTRD	CPD	03/21/11	86365	CIESCO LLC CP	0.20000	04/25/11	50,000,000.00	49,990,277.78	0.00	BNY	CITGM
NTRD	CPD	03/21/11	86366	CIESCO LLC CP	0.20000	04/25/11	50,000,000.00	49,990,277.78	0.00	BNY	CITGM
NTRD	CPD	03/21/11	86362	BARTON CAPITAL LLC CP	0.21000	04/27/11	22,921,000.00	22,916,052.88	0.00	BNY	JPM
NTRD	CPD	03/21/11	86367	CIESCO LLC CP	0.20000	04/27/11	50,000,000.00	49,989,722.22	0.00	BNY	ALA
NTRD	CPD	03/21/11	86364	SHEFFIELD RECEIVABLES CORP CP	0.20000	04/29/11	50,000,000.00	49,989,166.67	0.00	BNY	BCI
NTRD	CPD	03/21/11	86369	CITIGROUP FUNDING INC CP	0.22000	05/03/11	21,757,000.00	21,751,282.74	0.00	BNY	CITGM
NTRD	CPD	03/21/11	86363	THUNDER BAY FUNDING LLC CP	0.23000	05/04/11	20,767,000.00	20,761,162.17	0.00	BNY	CITGM
NTRD	CPD	03/21/11	86368	HSBC FINANCE CORP CP	0.23000	05/20/11	50,000,000.00	49,980,833.33	0.00	BNY	MFR
NTRD	CPD	03/22/11	86376	THAMES ASSET GLOBAL SEC INC CP	0.22000	04/15/11	31,072,000.00	31,067,442.77	0.00	BNY	ALA
NTRD	CPD	03/22/11	86381	THAMES ASSET GLOBAL SEC INC CP	0.21000	04/15/11	50,000,000.00	49,993,000.00	0.00	BNY	LOOP
NTRD	CPD	03/22/11	86382	THAMES ASSET GLOBAL SEC INC CP	0.21000	04/15/11	1,550,000.00	1,549,783.00	0.00	BNY	LOOP
NTRD	CPD	03/22/11	86372	BARTON CAPITAL LLC CP	0.21000	04/21/11	18,614,000.00	18,610,742.55	0.00	BNY	CITGM
NTRD	CPD	03/22/11	86373	ABBAY NATIONAL NA LLC CP	0.25000	04/21/11	50,000,000.00	49,989,583.33	0.00	BNY	MFR
NTRD	CPD	03/22/11	86378	BRYANT PARK FUNDING LLC CP	0.21000	04/25/11	23,152,000.00	23,147,408.19	0.00	BNY	ALA
NTRD	CPD	03/22/11	86370	SHEFFIELD RECEIVABLES CORP CP	0.20000	04/26/11	25,000,000.00	24,995,138.89	0.00	BNY	CITGM
NTRD	CPD	03/22/11	86380	SHEFFIELD RECEIVABLES CORP CP	0.19000	04/27/11	24,750,000.00	24,745,297.50	0.00	BNY	LOOP
NTRD	CPD	03/22/11	86374	COMMERZBANK US FINANCE INC CP	0.24000	04/28/11	50,000,000.00	49,987,666.67	0.00	BNY	MFR
NTRD	CPD	03/22/11	86379	COMMERZBANK US FINANCE INC CP	0.24000	04/29/11	50,000,000.00	49,987,333.33	0.00	BNY	MFR
NTRD	CPD	03/22/11	86371	CITIGROUP FUNDING INC CP	0.22000	05/02/11	25,000,000.00	24,993,736.11	0.00	BNY	CITGM

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NTRD	CPD	03/22/11	86383	CITIGROUP FUNDING INC CP	0.22000	05/02/11	20,000,000.00	19,994,988.89	0.00	BNY	CITGM
NTRD	CPD	03/22/11	86375	TOYOTA MOTOR CREDIT CORP CP	0.21000	05/20/11	25,000,000.00	24,991,395.83	0.00	BNY	TFS
NTRD	CPD	03/22/11	86377	CIESCO LLC CP	0.22000	05/24/11	25,000,000.00	24,990,375.00	0.00	BNY	ALA
NTRD	CPD	03/23/11	86386	JUPITER SEC CO LLC CP	0.20000	04/27/11	50,000,000.00	49,990,277.78	0.00	BNY	CITGM
NTRD	CPD	03/23/11	86385	JUPITER SEC CO LLC CP	0.20000	04/28/11	50,000,000.00	49,990,000.00	0.00	BNY	JPM
NTRD	CPD	03/23/11	86387	SHEFFIELD RECEIVABLES CORP CP	0.20000	04/29/11	50,000,000.00	49,989,722.22	0.00	BNY	BCI
NTRD	CPD	03/23/11	86391	FALCON ASSET SEC CO LLC CP	0.21000	05/03/11	25,000,000.00	24,994,020.83	0.00	BNY	JPM
NTRD	CPD	03/23/11	86392	TOYOTA MOTOR CREDIT CORP CP	0.20000	05/06/11	36,000,000.00	35,991,200.00	0.00	BNY	TFS
NTRD	CPD	03/23/11	86388	VARIABLE FUNDING CAP CO LLC CP	0.23000	05/20/11	50,000,000.00	49,981,472.22	0.00	BNY	WFI
NTRD	CPD	03/23/11	86389	VARIABLE FUNDING CAP CO LLC CP	0.23000	05/20/11	15,000,000.00	14,994,441.67	0.00	BNY	WFI
NTRD	CPD	03/24/11	86397	SHEFFIELD RECEIVABLES CORP CP	0.20000	04/28/11	25,000,000.00	24,995,138.89	0.00	BNY	ALA
NTRD	CPD	03/24/11	86398	VARIABLE FUNDING CAP CO LLC CP	0.20000	04/28/11	25,000,000.00	24,995,138.89	0.00	BNY	WFI
NTRD	CPD	03/24/11	86400	SHEFFIELD RECEIVABLES CORP CP	0.20000	04/28/11	25,000,000.00	24,995,138.89	0.00	BNY	CITGM
NTRD	CPD	03/24/11	86402	COMMERZBANK US FINANCE INC CP	0.24000	04/29/11	50,000,000.00	49,988,000.00	0.00	BNY	MFR
NTRD	CPD	03/24/11	86396	FALCON ASSET SEC CO LLC CP	0.21000	05/05/11	25,000,000.00	24,993,875.00	0.00	BNY	JPM
NTRD	CPD	03/24/11	86395	SHEFFIELD RECEIVABLES CORP CP	0.20000	05/06/11	20,000,000.00	19,995,222.22	0.00	BNY	BCI
NTRD	CPD	03/24/11	86401	TOYOTA MOTOR CREDIT CORP CP	0.21000	05/06/11	28,000,000.00	27,992,976.67	0.00	BNY	TFS
NTRD	CPD	03/24/11	86399	VARIABLE FUNDING CAP CO LLC CP	0.23000	05/19/11	50,000,000.00	49,982,111.11	0.00	BNY	WFI
NTRD	CPD	03/25/11	86409	BRYANT PARK FUNDING LLC CP	0.22000	04/25/11	50,000,000.00	49,990,527.78	0.00	BNY	MS
NTRD	CPD	03/25/11	86421	FALCON ASSET SEC CO LLC CP	0.18000	04/25/11	40,000,000.00	39,993,800.00	0.00	BNY	ALA
NTRD	CPD	03/25/11	86406	ABBAY NATIONAL NA LLC CP	0.25000	04/26/11	50,000,000.00	49,988,888.89	0.00	BNY	MFR
NTRD	CPD	03/25/11	86408	BRYANT PARK FUNDING LLC CP	0.22000	04/26/11	50,000,000.00	49,990,222.22	0.00	BNY	CITGM
NTRD	CPD	03/25/11	86413	BRYANT PARK FUNDING LLC CP	0.22000	04/26/11	25,000,000.00	24,995,111.11	0.00	BNY	JPM
NTRD	CPD	03/25/11	86416	BRYANT PARK FUNDING LLC CP	0.21000	04/26/11	25,000,000.00	24,995,333.33	0.00	BNY	LOOP
NTRD	CPD	03/25/11	86418	ABBAY NATIONAL NA LLC CP	0.25000	04/29/11	50,000,000.00	49,987,847.22	0.00	BNY	MFR
NTRD	CPD	03/25/11	86419	COMMERZBANK US FINANCE INC CP	0.24000	05/02/11	50,000,000.00	49,987,333.33	0.00	BNY	MFR
NTRD	CPD	03/25/11	86414	JUPITER SEC CO LLC CP	0.21000	05/09/11	25,000,000.00	24,993,437.50	0.00	BNY	JPM
NTRD	CPD	03/25/11	86422	ING US FUNDING LLC CP	0.22000	05/09/11	50,000,000.00	49,986,250.00	0.00	BNY	INGF
NTRD	CPD	03/25/11	86415	TOYOTA MOTOR CREDIT CORP CP	0.23000	05/11/11	50,000,000.00	49,984,986.11	0.00	BNY	TFS
NTRD	CPD	03/25/11	86417	TOYOTA MOTOR CREDIT CORP CP	0.23000	05/12/11	50,000,000.00	49,984,666.67	0.00	BNY	TFS
NTRD	CPD	03/25/11	86407	DANSKE CORP CP	0.29500	05/24/11	50,000,000.00	49,975,416.67	0.00	BNY	CITGM
NTRD	CPD	03/28/11	86443	ATLANTIS ONE FUNDING CORP CP	0.21000	04/27/11	23,500,000.00	23,495,887.50	0.00	BNY	CITGM
NTRD	CPD	03/28/11	86437	ABBAY NATIONAL NA LLC CP	0.24000	04/28/11	50,000,000.00	49,989,666.67	0.00	BNY	MFR
NTRD	CPD	03/28/11	86436	COMMERZBANK US FINANCE INC CP	0.24000	04/29/11	40,000,000.00	39,991,466.67	0.00	BNY	MFR
NTRD	CPD	03/28/11	86435	HSBC FINANCE CORP CP	0.20000	05/02/11	50,000,000.00	49,990,277.78	0.00	BNY	JPM
NTRD	CPD	03/28/11	86445	TOYOTA MOTOR CREDIT CORP CP	0.22000	05/02/11	45,000,000.00	44,990,375.00	0.00	BNY	TFS
NTRD	CPD	03/28/11	86429	BARTON CAPITAL LLC CP	0.21000	05/03/11	9,044,000.00	9,042,100.76	0.00	BNY	JPM
NTRD	CPD	03/28/11	86444	ING US FUNDING LLC CP	0.21500	05/06/11	40,000,000.00	39,990,683.33	0.00	BNY	INGF
NTRD	CPD	03/28/11	86432	CITIGROUP FUNDING INC CP	0.24000	05/13/11	30,000,000.00	29,990,800.00	0.00	BNY	CITGM
NTRD	CPD	03/28/11	86431	TOYOTA MOTOR CREDIT CORP CP	0.23000	05/20/11	50,000,000.00	49,983,069.44	0.00	BNY	TFS

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NTRD	CPD	03/28/11	86433	FALCON ASSET SEC CO LLC CP	0.22000	05/26/11	25,000,000.00	24,990,986.11	0.00	BNY	CITGM
NTRD	CPD	03/28/11	86434	BARTON CAPITAL LLC CP	0.24000	06/03/11	10,000,000.00	9,995,533.33	0.00	BNY	JPM
NTRD	CPD	03/29/11	86455	REGENCY MARKETS NO. 1 LLC CP	0.24000	04/27/11	50,000,000.00	49,990,333.33	0.00	BNY	CITGM
NTRD	CPD	03/29/11	86456	REGENCY MARKETS NO. 1 LLC CP	0.24000	04/27/11	5,031,000.00	5,030,027.34	0.00	BNY	CITGM
NTRD	CPD	03/29/11	86457	FALCON ASSET SEC CO LLC CP	0.20000	05/05/11	35,000,000.00	34,992,805.56	0.00	BNY	JPM
NTRD	CPD	03/29/11	86459	TOYOTA MOTOR CREDIT CORP CP	0.21000	05/05/11	36,000,000.00	35,992,230.00	0.00	BNY	TFS
NTRD	CPD	03/29/11	86458	ATLANTIS ONE FUNDING CORP CP	0.25000	06/21/11	25,000,000.00	24,985,416.67	0.00	BNY	MS
NTRD	CPD	03/30/11	86475	THAMES ASSET GLOBAL SEC INC CP	0.20000	04/18/11	50,000,000.00	49,994,722.22	0.00	BNY	ALA
NTRD	CPD	03/30/11	86470	REGENCY MARKETS NO. 1 LLC CP	0.24000	04/27/11	20,503,000.00	20,499,172.77	0.00	BNY	JPM
NTRD	CPD	03/30/11	86468	FALCON ASSET SEC CO LLC CP	0.19000	04/28/11	50,000,000.00	49,992,347.22	0.00	BNY	RBCDR
NTRD	CPD	03/30/11	86467	FALCON ASSET SEC CO LLC CP	0.19000	04/29/11	50,000,000.00	49,992,083.33	0.00	BNY	CITGM
NTRD	CPD	03/30/11	86463	ATLANTIS ONE FUNDING CORP CP	0.22000	05/05/11	30,000,000.00	29,993,400.00	0.00	BNY	CITGM
NTRD	CPD	03/30/11	86469	ATLANTIS ONE FUNDING CORP CP	0.22000	05/05/11	20,000,000.00	19,995,600.00	0.00	BNY	CITGM
NTRD	CPD	03/30/11	86474	BARTON CAPITAL LLC CP	0.21000	05/09/11	18,984,000.00	18,979,570.40	0.00	BNY	CITGM
NTRD	CPD	03/30/11	86473	CITIGROUP FUNDING INC CP	0.21000	05/17/11	25,000,000.00	24,993,000.00	0.00	BNY	CITGM
NTRD	CPD	03/30/11	86477	CITIGROUP FUNDING INC CP	0.24000	06/01/11	25,000,000.00	24,989,500.00	0.00	BNY	CITGM
NTRD	CPD	03/30/11	86471	ATLANTIS ONE FUNDING CORP CP	0.23000	06/07/11	15,000,000.00	14,993,387.50	0.00	BNY	MS
NTRD	CPD	03/30/11	86472	THUNDER BAY FUNDING LLC CP	0.23000	06/27/11	15,000,000.00	14,991,470.83	0.00	BNY	ALA
NTRD	CPD	03/31/11	86482	ABBEY NATIONAL NA LLC CP	0.24000	05/02/11	50,000,000.00	49,989,333.33	0.00	BNY	MFR
NTRD	CPD	03/31/11	86486	HSBC FINANCE CORP CP	0.17000	05/03/11	50,000,000.00	49,992,208.33	0.00	BNY	ALA
NTRD	CPD	03/31/11	86484	CITIGROUP FUNDING INC CP	0.21000	05/05/11	25,000,000.00	24,994,895.83	0.00	BNY	CITGM
NTRD	CPD	03/31/11	86491	ABBEY NATIONAL NA LLC CP	0.24000	05/05/11	50,000,000.00	49,988,333.33	0.00	BNY	MFR
NTRD	CPD	03/31/11	86485	VARIABLE FUNDING CAP CO LLC CP	0.21000	05/26/11	50,000,000.00	49,983,666.67	0.00	BNY	WFI
NTRD	CPD	03/31/11	86483	DANSKE CORP CP	0.28500	06/01/11	27,000,000.00	26,986,747.50	0.00	BNY	CITGM
CPD Total							6,197,322,000.00	6,195,807,014.34	0.00		
NTRD	FFCB	03/25/11	86411	FFCB	0.28000	03/16/12	50,000,000.00	50,002,500.00	3,500.00	BNY	RWB
FFCB Total							50,000,000.00	50,002,500.00	3,500.00		
NTRD	FHLB	03/02/11	86107	FHLB (CALLABLE)	0.40000	03/02/12	25,000,000.00	25,000,000.00	0.00	BNY	MFR
NTRD	FHLB	03/24/11	86394	FHLB	0.25000	03/07/12	50,000,000.00	49,988,300.00	5,902.78	BNY	MFR
FHLB Total							75,000,000.00	74,988,300.00	5,902.78		
NTRD	FHLM	03/25/11	86412	FHLMC	2.12500	03/23/12	50,000,000.00	50,914,450.00	5,902.78	BNY	MFR
NTRD	FHLM	03/25/11	86424	FHLMC	2.12500	03/23/12	50,000,000.00	50,903,000.00	5,902.78	BNY	CITGM
NTRD	FHLM	03/25/11	86425	FHLMC	2.12500	03/23/12	50,000,000.00	50,903,000.00	5,902.78	BNY	CITGM
NTRD	FHLM	03/28/11	86449	FHLMC	2.12500	03/23/12	50,000,000.00	50,890,500.00	14,756.94	BNY	MLPF
NTRD	FHLM	03/28/11	86450	FHLMC	2.12500	03/23/12	50,000,000.00	50,890,500.00	14,756.94	BNY	MLPF
FHLM Total							250,000,000.00	254,501,450.00	47,222.22		

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NTRD	NCD1	03/08/11	86267	UNION BK OF CALIFORNIA CD	0.25000	05/20/11	50,000,000.00	50,000,000.00	0.00	BNY	UNION
NTRD	NCD1	03/31/11	86492	UNION BK OF CALIFORNIA CD	0.24000	05/02/11	50,000,000.00	50,000,000.00	0.00	BNY	UNION
NCD1 Total							100,000,000.00	100,000,000.00	0.00		
NTRD	NOTE	03/25/11	86410	USTN	1.37500	03/15/12	50,000,000.00	50,533,203.13	18,682.07	BNY	MLPF
NOTE Total							50,000,000.00	50,533,203.13	18,682.07		
NTRD	YANK1	03/01/11	86227	SOCIETE GENERALE NY CD	0.33500	04/11/11	50,000,000.00	50,002,558.89	8,375.00	BNY	INGF
NTRD	YANK1	03/02/11	86234	BK OF MONTREAL CHICAGO CD	0.22000	04/05/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	03/03/11	86239	BK OF MONTREAL CHICAGO CD	0.23000	04/07/11	50,000,000.00	50,000,486.01	0.00	BNY	MFR
NTRD	YANK1	03/03/11	86244	BNP PARIBAS SF CD	0.24000	04/08/11	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	03/04/11	86253	SOCIETE GENERALE NY CD	0.25000	04/05/11	50,000,000.00	50,000,444.35	0.00	BNY	MFR
NTRD	YANK1	03/04/11	86254	SOCIETE GENERALE NY CD	0.25000	04/05/11	25,000,000.00	25,000,222.17	0.00	BNY	MFR
NTRD	YANK1	03/04/11	86256	TORONTO DOMINION BK NY CD	0.23500	05/20/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	03/08/11	86270	BNP PARIBAS SF CD	0.24000	04/15/11	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	03/09/11	86280	DNB NOR BANK ASA NY CD	0.24000	06/09/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	03/09/11	86281	DNB NOR BANK ASA NY CD	0.24000	06/09/11	25,000,000.00	25,000,000.00	0.00	BNY	TULL
NTRD	YANK1	03/10/11	86289	NORDEA BK FINLAND PLC NY CD	0.23000	05/20/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	03/10/11	86296	TORONTO DOMINION BK NY CD	0.27000	06/23/11	50,000,000.00	50,002,902.25	16,875.00	BNY	INGF
NTRD	YANK1	03/10/11	86288	BARCLAYS BK PLC NY CD	0.25000	06/30/11	50,000,000.00	50,000,000.00	0.00	BNY	BCI
NTRD	YANK1	03/14/11	86312	BK OF MONTREAL CHICAGO CD	0.21000	04/20/11	50,000,000.00	50,000,513.78	0.00	BNY	MFR
NTRD	YANK1	03/15/11	86322	TORONTO DOMINION BK NY CD	0.23000	06/30/11	50,000,000.00	50,000,742.56	0.00	BNY	MFR
NTRD	YANK1	03/15/11	86323	TORONTO DOMINION BK NY CD	0.23000	06/30/11	50,000,000.00	50,000,742.56	0.00	BNY	MFR
NTRD	YANK1	03/17/11	86338	BK OF MONTREAL CHICAGO CD	0.37000	06/07/11	25,000,000.00	25,008,809.49	25,694.44	BNY	TULL
NTRD	YANK1	03/17/11	86343	SVENSKA HANDELSBANKEN AB NY CD	0.27500	06/07/11	25,000,000.00	25,000,852.53	1,909.72	BNY	INGF
NTRD	YANK1	03/17/11	86326	RABOBANK NEDERLAND NV NY CD	0.24000	06/20/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	03/18/11	86356	BNP PARIBAS SF CD	0.29000	05/20/11	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	03/18/11	86349	RABOBANK NEDERLAND NV NY CD	0.23000	06/30/11	50,000,000.00	50,000,721.75	0.00	BNY	MFR
NTRD	YANK1	03/18/11	86350	RABOBANK NEDERLAND NV NY CD	0.23000	06/30/11	25,000,000.00	25,000,360.88	0.00	BNY	MFR
NTRD	YANK1	03/23/11	86390	BNP PARIBAS SF CD	0.25000	05/13/11	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	03/25/11	86404	SVENSKA HANDELSBANKEN AB NY CD	0.27500	06/22/11	50,000,000.00	50,000,616.88	1,145.83	BNY	JPM
NTRD	YANK1	03/25/11	86405	DNB NOR BANK ASA NY CD	0.23000	06/30/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	03/25/11	86420	ROYAL BK OF CANADA NY CD	0.18000	06/30/11	50,000,000.00	50,000,000.00	0.00	BNY	RBCDR
NTRD	YANK1	03/25/11	86423	NORDEA BK FINLAND PLC NY CD	0.23000	06/30/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	03/28/11	86440	CALYON BANK NY CD	0.27000	05/20/11	50,000,000.00	50,000,735.83	0.00	BNY	MFR
NTRD	YANK1	03/28/11	86441	LLOYDS TSB BK PLC NY CD	0.23000	05/27/11	50,000,000.00	50,000,833.03	0.00	BNY	MFR
NTRD	YANK1	03/28/11	86442	LLOYDS TSB BK PLC NY CD	0.23000	05/27/11	25,000,000.00	25,000,416.51	0.00	BNY	MFR
NTRD	YANK1	03/28/11	86447	UBS AG STAMFORD CT CD	0.24500	06/24/11	50,000,000.00	50,000,000.00	0.00	BNY	UBSSEC
NTRD	YANK1	03/28/11	86430	CREDIT SUISSE NY CD	0.26000	06/30/11	50,000,000.00	50,000,000.00	0.00	BNY	CSFB
NTRD	YANK1	03/28/11	86438	ROYAL BK OF CANADA NY CD	0.18000	06/30/11	50,000,000.00	50,000,000.00	0.00	BNY	RBCDR

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NTRD	YANK1	03/28/11	86439	ROYAL BK OF CANADA NY CD	0.18000	06/30/11	50,000,000.00	50,000,000.00	0.00	BNY	RBCDR
NTRD	YANK1	03/28/11	86446	TORONTO DOMINION BK NY CD	0.22000	06/30/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	03/29/11	86460	ROYAL BK OF CANADA NY CD	0.18000	06/30/11	50,000,000.00	50,000,000.00	0.00	BNY	RBCDR
NTRD	YANK1	03/29/11	86461	ROYAL BK OF CANADA NY CD	0.18000	06/30/11	50,000,000.00	50,000,000.00	0.00	BNY	RBCDR
NTRD	YANK1	03/30/11	86481	DNB NOR BANK ASA NY CD	0.20000	05/31/11	50,000,000.00	50,000,000.00	0.00	BNY	MFR
NTRD	YANK1	03/30/11	86480	BK OF NOVA SCOTIA HOUSTON CD	0.24000	06/29/11	50,000,000.00	50,000,000.00	0.00	BNY	MFR
NTRD	YANK1	03/30/11	86452	RABOBANK NEDERLAND NV NY CD	0.24000	06/30/11	50,000,000.00	50,000,000.00	0.00	BNY	RABO
NTRD	YANK1	03/30/11	86453	RABOBANK NEDERLAND NV NY CD	0.24000	06/30/11	50,000,000.00	50,000,000.00	0.00	BNY	RABO
NTRD	YANK1	03/30/11	86454	RABOBANK NEDERLAND NV NY CD	0.24000	06/30/11	25,000,000.00	25,000,000.00	0.00	BNY	RABO
NTRD	YANK1	03/30/11	86476	NORDEA BK FINLAND PLC NY CD	0.22000	06/30/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	03/31/11	86489	CALYON BANK NY CD	0.23000	05/20/11	50,000,000.00	50,000,694.23	0.00	BNY	MFR
NTRD	YANK1	03/31/11	86490	CALYON BANK NY CD	0.23000	05/20/11	25,000,000.00	25,000,347.12	0.00	BNY	MFR
NTRD	YANK1	03/31/11	86487	NORDEA BK FINLAND PLC NY CD	0.22000	06/30/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
YANK1 Total							2,100,000,000.00	2,100,023,000.82	53,999.99		
NTRD Total							8,946,392,000.00	8,951,725,245.29	350,326.19		
TRADE	FNMA	03/31/11	86465	FNMA (CALLABLE)	2.25000	03/28/16	50,000,000.00	49,500,000.00	9,375.00	BNY	MORCO
FNMA Total							50,000,000.00	49,500,000.00	9,375.00		
TRADE	NOTE	03/29/11	86451	USTN	2.12500	02/29/16	50,000,000.00	49,800,781.25	83,729.62	BNY	MIZO
TRADE	NOTE	03/31/11	86464	USTN	0.75000	03/31/13	50,000,000.00	49,960,937.50	0.00	BNY	LOOP
NOTE Total							100,000,000.00	99,761,718.75	83,729.62		
TRADE Total							150,000,000.00	149,261,718.75	93,104.62		
PSI Total							9,096,392,000.00	9,100,986,964.04	443,430.81		

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SANIT	MCSA	03/22/11	86232	FNMA (CALLABLE)	2.25000	03/22/16	50,000,000.00	50,000,000.00	0.00	BNY	MS
SANIT	MCSA	03/22/11	86233	FNMA (CALLABLE)	2.25000	03/22/16	7,000,000.00	7,000,000.00	0.00	BNY	MS
MCSA Total							57,000,000.00	57,000,000.00	0.00		
SANIT Total							57,000,000.00	57,000,000.00	0.00		
SPI Total							57,000,000.00	57,000,000.00	0.00		

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							Principal	Interest		
03/02/11	NTRD	83028	FFCB 2.99 (CALLABLE)	Call	100.0000	30,000,000.00	30,000,000.00	0.00	30,000,000.00	23,986.86
03/02/11	NTRD	83381	FFCB 2.99 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	58,660.71
03/30/11	NTRD	83330	FFCB 2.95 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	368,750.00	25,368,750.00	29,200.00
03/30/11	NTRD	83331	FFCB 2.95 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	368,750.00	25,368,750.00	67,585.16
FFCB Total						130,000,000.00	130,000,000.00	737,500.00	130,737,500.00	179,432.73
03/10/11	NTRD	83000	FHLMC 3.00 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
03/10/11	NTRD	83506	FHLMC 3.00 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	10,178.47
03/10/11	NTRD	83539	FHLMC 3.00 (CALLABLE)	Call	100.0000	31,080,000.00	31,080,000.00	0.00	31,080,000.00	3,802.53
03/18/11	NTRD	80388	FHLMC 3.25 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	-200,820.46
03/18/11	NTRD	80635	FHLMC 3.25 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	-255,123.40
03/18/11	NTRD	80650	FHLMC 3.25 (CALLABLE)	Call	100.0000	29,330,000.00	29,330,000.00	0.00	29,330,000.00	-283,940.18
03/22/11	NTRD	83957	FHLMC 2.375 (CALLABLE)	Call	100.0000	42,000,000.00	42,000,000.00	249,375.00	42,249,375.00	178,488.50
03/22/11	NTRD	84052	FHLMC 2.375 (CALLABLE)	Call	100.0000	40,000,000.00	40,000,000.00	237,500.00	40,237,500.00	129,191.68
FHLMC Total						242,410,000.00	242,410,000.00	486,875.00	242,896,875.00	-418,222.86
03/17/11	NTRD	83065	FNMA 2.76 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	37,179.63
03/30/11	NTRD	84144	FNMA 2.00 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	250,000.00	50,250,000.00	0.00
FNMA Total						75,000,000.00	75,000,000.00	250,000.00	75,250,000.00	37,179.63
NTRD Total						447,410,000.00	447,410,000.00	1,474,375.00	448,884,375.00	-201,610.50
PSI Total						447,410,000.00	447,410,000.00	1,474,375.00	448,884,375.00	-201,610.50

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Investment Transactions Journal
Sales Detail Report
Group: Specific Purpose Investments
For the Period March 1, 2011 to March 31, 2011
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
03/02/11	GF	03463	FLYING TRIANGLE LOAN	Call	100.0000	1,963.26	1,963.26	448.26	2,411.52	0.00
03/08/11	GF	12057	FLYING TRIANGLE LOAN	Call	100.0000	1,063.28	1,063.28	385.93	1,449.21	0.00
03/11/11	GF	14004	FLYING TRIANGLE LOAN	Call	100.0000	707.01	707.01	55.09	762.10	0.00
03/11/11	GF	16864	FLYING TRIANGLE LOAN	Call	100.0000	1,187.83	1,187.83	176.25	1,364.08	0.00
FLYING TRIANGLE LOAN Total						4,921.38	4,921.38	1,065.53	5,986.91	0.00
GF - GENERAL FUND Total						4,921.38	4,921.38	1,065.53	5,986.91	0.00
03/24/11	SANIT	86232	FNMA 2.25 (CALLABLE)	Sell	100.0000	50,000,000.00	50,000,000.00	6,250.00	50,006,250.00	0.00
03/24/11	SANIT	86233	FNMA 2.25 (CALLABLE)	Sell	100.0000	6,606,000.00	6,606,000.00	825.75	6,606,825.75	0.00
FNMA Total						56,606,000.00	56,606,000.00	7,075.75	56,613,075.75	0.00
SANIT - SANITATION DISTRICT Total						56,606,000.00	56,606,000.00	7,075.75	56,613,075.75	0.00
SPI Total						56,610,921.38	56,610,921.38	8,141.28	56,619,062.66	0.00

Los Angeles County Treasurer
 Comparison of Investment Cost to Market Value
 As of March 31, 2011
 Attachment IX

SECURITY TYPE	POOLED			SPECIFIC PURPOSE		
	Amortized Cost	Market Value	Difference	Amortized Cost	Market Value	Difference
Collateralized CD's	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Negotiable CD's	3,989,025,078.70	3,988,858,122.65	(166,956.05)	0.00	0.00	0.00
Euro CD's	0.00	0.00	0.00	0.00	0.00	0.00
Bankers Acceptances	49,458,034.19	49,457,703.72	(330.47)	0.00	0.00	0.00
Commercial Paper	7,885,439,243.67	7,885,095,162.25	(344,081.42)	0.00	0.00	0.00
Governments	1,785,732,797.60	1,781,931,610.00	(3,801,187.60)	87,105.36	106,681.41	19,576.05
Agencies	10,581,982,736.80	10,481,322,217.91	(100,660,518.89)	4,767,966.61	4,752,925.34	(15,041.27)
Municipals	62,000,000.00	62,000,000.00	0.00	5,165,000.00	5,165,000.00	0.00
Corp. & Deposit Notes	590,774,163.65	595,684,272.91	4,910,109.26	0.00	0.00	0.00
Repurchase Agreements	0.00	0.00	0.00	0.00	0.00	0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	0.00
Other	0.00	0.00	0.00	63,642,104.60	63,642,104.60	0.00
TOTAL	<u>\$24,944,412,054.61</u>	<u>\$24,844,349,089.44</u>	<u>(\$100,062,965.17)</u>	<u>\$73,662,176.57</u>	<u>\$73,666,711.35</u>	<u>\$4,534.78</u>

Market Pricing Policies and Source:

The Pooled Surplus Investment Portfolio (PSI) is market priced monthly using Bank of New York Trust Company N.A. (BNY) month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted by BNY, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes are private placements not actively traded, and are not subject to market pricing by BNY. Accordingly, market value is priced at cost. Such non-market priced securities make up 0.25% of the PSI Portfolio.

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

Security ID	Security Description	Calculated Market Price
86327	BK OF AMERICA NA BK NOTE	100.00277356
86328	BK OF AMERICA NA BK NOTE	100.00277356
83923	ROYAL BK OF CANADA NY FRN	99.95000000
86217	UNION BK OF CALIFORNIA CD	100.00033325
86084	UNION BK OF CALIFORNIA CD	100.00233215
85923	CITIBANK NA CD	100.00443828
85937	UNION BK OF CALIFORNIA CD	100.00388307
86267	UNION BK OF CALIFORNIA CD	100.00277179
86049	BNP PARIBAS SF CD	100.00041651
85975	BK OF NOVA SCOTIA HOUSTON CD	100.00122157
86052	SOCIETE GENERALE NY CD	100.00291564
86253	SOCIETE GENERALE NY CD	100.00166630
86254	SOCIETE GENERALE NY CD	100.00166630
86234	BK OF MONTREAL CHICAGO CD	100.00124966
86103	NORDEA BK FINLAND PLC NY CD	100.00183259
86071	DEUTSCHE BK AG NY CD	100.00216576
86239	BK OF MONTREAL CHICAGO CD	100.00155499
86244	BNP PARIBAS SF CD	100.00199931
86121	RABOBANK NEDERLAND NV NY CD	100.00343939
86087	DEUTSCHE BK AG NY CD	100.00244314
86088	SVENSKA HANDELSBANKEN AB NY CD	100.00222099
86089	SVENSKA HANDELSBANKEN AB NY CD	100.00222099
86094	BNP PARIBAS SF CD	100.00288750
86227	SOCIETE GENERALE NY CD	100.00565047
86125	RABOBANK NEDERLAND NV NY CD	100.00469095
86270	BNP PARIBAS SF CD	100.00291537
85938	CIBC NY CD	100.00421742
85925	RABOBANK NEDERLAND NV NY CD	100.00443843
86040	BARCLAYS BK PLC NY CD	100.00221808
86041	BARCLAYS BK PLC NY CD	100.00221808
85946	CIBC NY CD	100.00332785
85947	CIBC NY CD	100.00332785
85654	WESTPAC BANKING CORP NY CD	100.00388040
86312	BK OF MONTREAL CHICAGO CD	100.00110995
86133	BK OF NOVA SCOTIA HOUSTON CD	100.00221902
86134	SVENSKA HANDELSBANKEN AB NY CD	100.00277439
86154	TORONTO DOMINION BK NY CD	100.00166378
86221	BK OF NOVA SCOTIA HOUSTON CD	100.00221990
86222	BK OF NOVA SCOTIA HOUSTON CD	100.00221990
86174	SVENSKA HANDELSBANKEN AB NY CD	100.00277488
86187	CREDIT SUISSE NY CD	100.00277509
86188	CREDIT SUISSE NY CD	100.00277509
85915	BARCLAYS BK PLC NY CD	100.00366044
85916	BARCLAYS BK PLC NY CD	100.00366044
85921	CIBC NY CD	100.00366044
85942	BK OF NOVA SCOTIA HOUSTON CD	100.00366060
85943	BK OF NOVA SCOTIA HOUSTON CD	100.00366060
86211	SVENSKA HANDELSBANKEN AB NY CD	100.00346904
86218	NORDEA BK FINLAND PLC NY CD	100.00160780
86390	BNP PARIBAS SF CD	100.00596947
86440	CALYON BANK NY CD	100.00555306
86356	BNP PARIBAS SF CD	100.00832733
86289	NORDEA BK FINLAND PLC NY CD	99.99999572
86256	TORONTO DOMINION BK NY CD	100.00068859
86441	LLOYDS TSB BK PLC NY CD	99.99999930
86442	LLOYDS TSB BK PLC NY CD	99.99999930
86481	DNB NOR BANK ASA NY CD	99.98645061
86338	BK OF MONTREAL CHICAGO CD	100.01692908
86343	SVENSKA HANDELSBANKEN AB NY CD	99.99904636
86280	DNB NOR BANK ASA NY CD	99.99221847
86281	DNB NOR BANK ASA NY CD	99.99221847
86326	RABOBANK NEDERLAND NV NY CD	99.99099979
85641	WESTPAC BANKING CORP NY CD	100.02945359
86404	SVENSKA HANDELSBANKEN AB NY CD	99.99884353

Security ID	Security Description	Calculated Market Price
86296	TORONTO DOMINION BK NY CD	99.99763587
86447	UBS AG STAMFORD CT CD	99.99174022
86480	BK OF NOVA SCOTIA HOUSTON CD	99.97751800
86476	NORDEA BK FINLAND PLC NY CD	99.97221711
86452	RABOBANK NEDERLAND NV NY CD	99.97726841
86453	RABOBANK NEDERLAND NV NY CD	99.97726841
86454	RABOBANK NEDERLAND NV NY CD	99.97726841
86460	ROYAL BK OF CANADA NY CD	99.96211410
86461	ROYAL BK OF CANADA NY CD	99.96211410
86405	DNB NOR BANK ASA NY CD	99.97474010
86420	ROYAL BK OF CANADA NY CD	99.96211244
86423	NORDEA BK FINLAND PLC NY CD	99.97474010
86430	CREDIT SUISSE NY CD	99.98231850
86438	ROYAL BK OF CANADA NY CD	99.96211369
86439	ROYAL BK OF CANADA NY CD	99.96211369
86349	RABOBANK NEDERLAND NV NY CD	99.97473637
86350	RABOBANK NEDERLAND NV NY CD	99.97473637
86446	TORONTO DOMINION BK NY CD	99.97221609
86322	TORONTO DOMINION BK NY CD	99.97473477
86323	TORONTO DOMINION BK NY CD	99.97473477
86288	BARCLAYS BK PLC NY CD	99.97978248
85140	BARCLAYS BK PLC NY CD	100.11561217
86489	CALYON BANK NY CD	100.00000000
86490	CALYON BANK NY CD	100.00000000
86487	NORDEA BK FINLAND PLC NY CD	99.97221762
86492	UNION BK OF CALIFORNIA CD	100.00355492

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BA	86017	BK OF AMERICA NA BA	0.29000	04/04/11	20,000,000.00	19,999,516.67	19,998,996.00
PSI	NTRD	BA	86016	BK OF AMERICA NA BA	0.29000	04/20/11	29,463,027.00	29,458,517.52	29,458,707.72
BA Total							49,463,027.00	49,458,034.19	49,457,703.72
PSI	NTRD	BAN	83163	LACCAL BANS	0.67600	06/30/12	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	83362	LACCAL BANS	0.67600	06/30/12	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	84700	LACCAL BANS	0.67600	06/30/13	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	85107	LACCAL BANS	0.67600	06/30/13	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	85565	LACCAL BANS	0.67600	06/30/13	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	86157	LACCAL BANS	0.64500	06/30/13	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	86248	LACCAL BANS	0.65100	06/30/13	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	86249	LACCAL BANS	0.65100	06/30/13	7,000,000.00	7,000,000.00	7,000,000.00
BAN Total							62,000,000.00	62,000,000.00	62,000,000.00
PSI	NTRD	BNOT	86327	BK OF AMERICA NA BK NOTE	0.25000	05/20/11	50,000,000.00	50,000,000.00	50,001,385.00
PSI	NTRD	BNOT	86328	BK OF AMERICA NA BK NOTE	0.25000	05/20/11	25,000,000.00	25,000,000.00	25,000,692.50
BNOT Total							75,000,000.00	75,000,000.00	75,002,077.50
PSI	NTRD	BNOT3	80744	US BANK NA BK NOTE	6.37500	08/01/11	8,000,000.00	8,073,170.21	8,154,720.00
BNOT3 Total							8,000,000.00	8,073,170.21	8,154,720.00
PSI	NTRD	CNFL	80465	GE CAPITAL CORP FRN	0.39438	04/28/11	50,000,000.00	49,793,275.63	50,010,500.00
PSI	NTRD	CNFL	83923	ROYAL BK OF CANADA NY FRN	0.31050	06/01/11	50,000,000.00	50,000,000.00	49,975,000.00
PSI	NTRD	CNFL	80609	GE CAPITAL CORP FRN	0.38300	08/15/11	5,000,000.00	4,902,176.00	5,001,800.00
PSI	NTRD	CNFL	80610	GE CAPITAL CORP FRN	0.38300	08/15/11	15,000,000.00	14,742,000.00	15,005,400.00
PSI	NTRD	CNFL	84432	TOYOTA MOTOR CREDIT CORP FRN	0.52438	07/27/12	50,000,000.00	50,000,000.00	50,051,500.00
PSI	NTRD	CNFL	85269	TOYOTA MOTOR CREDIT CORP FRN	0.46300	11/15/12	50,000,000.00	50,000,000.00	49,974,500.00
CNFL Total							220,000,000.00	219,437,451.63	220,018,700.00
PSI	NTRD	CNFM	85584	WESTPAC BANKING CORP NY FRN	0.33050	12/13/11	50,000,000.00	50,001,758.68	49,981,250.00
PSI	NTRD	CNFM	85585	WESTPAC BANKING CORP NY FRN	0.33050	12/13/11	50,000,000.00	50,001,758.68	49,981,250.00
CNFM Total							100,000,000.00	100,003,517.36	99,962,500.00
PSI	NTRD	CNFX	80418	GE CAPITAL CORP MTN	5.00000	11/15/11	2,518,000.00	2,520,999.50	2,584,651.46
PSI	NTRD	CNFX	80419	GE CAPITAL CORP MTN	5.00000	11/15/11	3,000,000.00	3,003,573.67	3,079,410.00
PSI	NTRD	CNFX	80522	GE CAPITAL CORP MTN	5.00000	11/15/11	1,157,000.00	1,160,360.19	1,187,625.79
PSI	NTRD	CNFX	80769	GE CAPITAL CORP MTN	5.00000	11/15/11	10,062,000.00	10,062,860.74	10,264,700.00
PSI	NTRD	CNFX	80593	GE CAPITAL CORP MTN	4.37500	11/21/11	1,500,000.00	1,499,312.05	1,536,450.00
PSI	NTRD	CNFX	80245	GE CAPITAL CORP MTN	5.87500	02/15/12	9,000,000.00	8,771,641.79	9,416,430.00
PSI	NTRD	CNFX	80466	GE CAPITAL CORP MTN	5.87500	02/15/12	10,000,000.00	10,021,701.15	10,462,700.00
PSI	NTRD	CNFX	80700	GE CAPITAL CORP MTN	5.87500	02/15/12	10,000,000.00	10,070,356.16	10,462,700.00
PSI	NTRD	CNFX	80743	GE CAPITAL CORP MTN	5.87500	02/15/12	10,000,000.00	10,067,083.58	10,462,700.00

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CNFX	86231	GE CAPITAL CORP MTN	5.87500	02/15/12	12,070,000.00	12,637,151.26	12,628,478.90
PSI	NTRD	CNFX	86428	GE CAPITAL CORP MTN	5.87500	02/15/12	25,000,000.00	26,175,652.17	26,156,750.00
PSI	NTRD	CNFX	80208	CHEVRON CORP CO MTN	3.45000	03/03/12	50,000,000.00	49,999,077.55	51,369,000.00
PSI	NTRD	CNFX	80257	GE CAPITAL CORP MTN	4.37500	03/03/12	5,900,000.00	5,672,635.06	6,104,789.00
PSI	NTRD	CNFX	81648	BARCLAYS BK PLC NY MTN	5.45000	09/12/12	10,606,000.00	11,002,154.46	11,249,890.26
PSI	NTRD	CNFX	85361	GE CAPITAL CORP MTN	2.80000	01/08/13	25,000,000.00	25,595,465.12	25,580,000.00
CNFX Total							185,751,000.00	188,260,024.45	192,546,275.41
PSI	NTRD	CPD	86042	VARIABLE FUNDING CAP CO LLC CP	0.25000	04/01/11	25,000,000.00	25,000,000.00	24,999,345.00
PSI	NTRD	CPD	86069	DANSKE CORP CP	0.29000	04/01/11	25,000,000.00	25,000,000.00	24,999,317.50
PSI	NTRD	CPD	86141	CIESCO LLC CP	0.23000	04/01/11	47,532,000.00	47,532,000.00	47,530,702.38
PSI	NTRD	CPD	86168	CIESCO LLC CP	0.21000	04/01/11	50,000,000.00	50,000,000.00	49,998,635.00
PSI	NTRD	CPD	86169	COMMERZBANK US FINANCE INC CP	0.25000	04/01/11	50,000,000.00	50,000,000.00	49,998,635.00
PSI	NTRD	CPD	86183	ABBEY NATIONAL NA LLC CP	0.26000	04/01/11	50,000,000.00	50,000,000.00	49,998,690.00
PSI	NTRD	CPD	86195	DANSKE CORP CP	0.25000	04/01/11	29,000,000.00	29,000,000.00	28,999,208.30
PSI	NTRD	CPD	86209	DANSKE CORP CP	0.25500	04/01/11	50,000,000.00	50,000,000.00	49,998,635.00
PSI	NTRD	CPD	86210	DANSKE CORP CP	0.25500	04/01/11	25,000,000.00	25,000,000.00	24,999,317.50
PSI	NTRD	CPD	86226	FALCON ASSET SEC CO LLC CP	0.22000	04/01/11	25,000,000.00	25,000,000.00	24,999,317.50
PSI	NTRD	CPD	86235	ABBEY NATIONAL NA LLC CP	0.25000	04/01/11	50,000,000.00	50,000,000.00	49,998,690.00
PSI	NTRD	CPD	86237	COMMERZBANK US FINANCE INC CP	0.24000	04/01/11	50,000,000.00	50,000,000.00	49,998,635.00
PSI	NTRD	CPD	86246	BARTON CAPITAL LLC CP	0.22000	04/01/11	20,005,000.00	20,005,000.00	20,004,453.86
PSI	NTRD	CPD	86077	BARTON CAPITAL LLC CP	0.25000	04/04/11	12,056,000.00	12,055,748.83	12,055,410.46
PSI	NTRD	CPD	86099	THUNDER BAY FUNDING LLC CP	0.24000	04/04/11	25,000,000.00	24,999,500.00	24,998,777.50
PSI	NTRD	CPD	86193	COMMERZBANK US FINANCE INC CP	0.24000	04/04/11	50,000,000.00	49,999,000.00	49,997,555.00
PSI	NTRD	CPD	86203	ABBEY NATIONAL NA LLC CP	0.25000	04/04/11	50,000,000.00	49,998,958.33	49,997,775.00
PSI	NTRD	CPD	86236	BARTON CAPITAL LLC CP	0.21000	04/04/11	30,000,000.00	29,999,475.00	29,998,533.00
PSI	NTRD	CPD	86240	THUNDER BAY FUNDING LLC CP	0.23000	04/04/11	50,000,000.00	49,999,041.67	49,997,555.00
PSI	NTRD	CPD	86241	THUNDER BAY FUNDING LLC CP	0.23000	04/04/11	4,557,000.00	4,556,912.66	4,556,777.16
PSI	NTRD	CPD	86098	JUPITER SEC CO LLC CP	0.24000	04/05/11	40,000,000.00	39,998,933.33	39,997,752.00
PSI	NTRD	CPD	86119	BARTON CAPITAL LLC CP	0.25000	04/05/11	25,000,000.00	24,999,305.56	24,998,595.00
PSI	NTRD	CPD	86143	BRYANT PARK FUNDING LLC CP	0.24000	04/05/11	50,000,000.00	49,998,666.67	49,997,190.00
PSI	NTRD	CPD	86164	FALCON ASSET SEC CO LLC CP	0.23000	04/05/11	50,000,000.00	49,998,722.22	49,997,190.00
PSI	NTRD	CPD	86176	FALCON ASSET SEC CO LLC CP	0.24000	04/05/11	25,000,000.00	24,999,333.33	24,998,595.00
PSI	NTRD	CPD	86182	SHEFFIELD RECEIVABLES CORP CP	0.23000	04/05/11	50,000,000.00	49,998,722.22	49,997,470.00
PSI	NTRD	CPD	86199	COMMERZBANK US FINANCE INC CP	0.23000	04/05/11	50,000,000.00	49,998,722.22	49,997,190.00
PSI	NTRD	CPD	86228	HSBC FINANCE CORP CP	0.22000	04/05/11	50,000,000.00	49,998,777.78	49,997,190.00
PSI	NTRD	CPD	86230	VARIABLE FUNDING CAP CO LLC CP	0.23000	04/05/11	50,000,000.00	49,998,722.22	49,997,470.00
PSI	NTRD	CPD	86261	BARTON CAPITAL LLC CP	0.22000	04/05/11	25,000,000.00	24,999,388.89	24,998,595.00
PSI	NTRD	CPD	86118	TOYOTA MOTOR CREDIT CORP CP	0.24000	04/06/11	25,000,000.00	24,999,166.67	24,998,582.50
PSI	NTRD	CPD	86159	BARTON CAPITAL LLC CP	0.25000	04/06/11	45,000,000.00	44,998,437.50	44,997,147.00
PSI	NTRD	CPD	86191	BARTON CAPITAL LLC CP	0.23000	04/06/11	40,000,000.00	39,998,722.22	39,997,464.00
PSI	NTRD	CPD	86192	BARTON CAPITAL LLC CP	0.23000	04/06/11	20,020,000.00	20,019,360.47	20,018,730.73

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
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Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	86204	CITIGROUP FUNDING INC CP	0.23000	04/06/11	50,000,000.00	49,998,402.78	49,996,830.00
PSI	NTRD	CPD	86116	BARTON CAPITAL LLC CP	0.25000	04/07/11	25,000,000.00	24,998,958.33	24,998,235.00
PSI	NTRD	CPD	86128	COMMERZBANK US FINANCE INC CP	0.29000	04/07/11	25,000,000.00	24,998,791.67	24,998,235.00
PSI	NTRD	CPD	86162	SHEFFIELD RECEIVABLES CORP CP	0.23000	04/07/11	50,000,000.00	49,998,083.33	49,996,860.00
PSI	NTRD	CPD	86173	CRC FUNDING LLC CP	0.23000	04/07/11	30,000,000.00	29,998,850.00	29,997,882.00
PSI	NTRD	CPD	86262	FALCON ASSET SEC CO LLC CP	0.22000	04/07/11	31,000,000.00	30,998,863.33	30,997,811.40
PSI	NTRD	CPD	86268	CRC FUNDING LLC CP	0.22000	04/08/11	50,000,000.00	49,997,861.11	49,996,110.00
PSI	NTRD	CPD	86092	VARIABLE FUNDING CAP CO LLC CP	0.25000	04/11/11	25,000,000.00	24,998,263.89	24,997,817.50
PSI	NTRD	CPD	86142	DANSKE CORP CP	0.29000	04/11/11	22,000,000.00	21,998,227.78	21,997,811.00
PSI	NTRD	CPD	86147	BARTON CAPITAL LLC CP	0.25000	04/11/11	25,000,000.00	24,998,263.89	24,997,512.50
PSI	NTRD	CPD	86155	DANSKE CORP CP	0.29000	04/11/11	25,000,000.00	24,997,986.11	24,997,512.50
PSI	NTRD	CPD	86197	BARTON CAPITAL LLC CP	0.24000	04/11/11	50,000,000.00	49,996,666.67	49,995,025.00
PSI	NTRD	CPD	86282	COMMERZBANK US FINANCE INC CP	0.24000	04/11/11	50,000,000.00	49,996,666.67	49,995,025.00
PSI	NTRD	CPD	86291	BRYANT PARK FUNDING LLC CP	0.21000	04/11/11	38,128,000.00	38,125,775.87	38,124,206.26
PSI	NTRD	CPD	86295	BRYANT PARK FUNDING LLC CP	0.22000	04/11/11	50,000,000.00	49,996,944.44	49,995,025.00
PSI	NTRD	CPD	86108	COMMERZBANK US FINANCE INC CP	0.27000	04/12/11	25,000,000.00	24,997,937.50	24,997,332.50
PSI	NTRD	CPD	86123	THAMES ASSET GLOBAL SEC INC CP	0.25000	04/12/11	20,000,000.00	19,998,472.22	19,997,866.00
PSI	NTRD	CPD	86152	THAMES ASSET GLOBAL SEC INC CP	0.25000	04/12/11	29,353,000.00	29,350,757.76	29,349,868.03
PSI	NTRD	CPD	86153	THAMES ASSET GLOBAL SEC INC CP	0.24000	04/12/11	25,000,000.00	24,998,166.67	24,997,332.50
PSI	NTRD	CPD	86165	FALCON ASSET SEC CO LLC CP	0.23500	04/12/11	50,000,000.00	49,996,409.72	49,994,665.00
PSI	NTRD	CPD	86166	FALCON ASSET SEC CO LLC CP	0.23500	04/12/11	25,000,000.00	24,998,204.86	24,997,332.50
PSI	NTRD	CPD	86260	ABBAY NATIONAL NA LLC CP	0.24000	04/12/11	50,000,000.00	49,996,333.33	49,995,330.00
PSI	NTRD	CPD	86206	COMMERZBANK US FINANCE INC CP	0.24000	04/13/11	25,000,000.00	24,998,000.00	24,997,152.50
PSI	NTRD	CPD	86215	BARTON CAPITAL LLC CP	0.23000	04/13/11	25,000,000.00	24,998,083.33	24,997,152.50
PSI	NTRD	CPD	86250	BARTON CAPITAL LLC CP	0.23000	04/13/11	25,000,000.00	24,998,083.33	24,997,152.50
PSI	NTRD	CPD	86271	ING US FUNDING LLC CP	0.22000	04/13/11	31,000,000.00	30,997,726.67	30,996,469.10
PSI	NTRD	CPD	86274	THAMES ASSET GLOBAL SEC INC CP	0.23000	04/13/11	50,000,000.00	49,996,166.67	49,994,305.00
PSI	NTRD	CPD	86292	THAMES ASSET GLOBAL SEC INC CP	0.22000	04/13/11	50,000,000.00	49,996,333.33	49,994,305.00
PSI	NTRD	CPD	86293	THAMES ASSET GLOBAL SEC INC CP	0.22000	04/13/11	16,218,000.00	16,216,810.68	16,216,152.77
PSI	NTRD	CPD	86301	THAMES ASSET GLOBAL SEC INC CP	0.22000	04/13/11	43,468,000.00	43,464,812.35	43,463,048.99
PSI	NTRD	CPD	86302	FALCON ASSET SEC CO LLC CP	0.20000	04/13/11	50,000,000.00	49,996,666.67	49,994,305.00
PSI	NTRD	CPD	86243	ING US FUNDING LLC CP	0.22500	04/14/11	50,000,000.00	49,995,937.50	49,993,940.00
PSI	NTRD	CPD	86255	ING US FUNDING LLC CP	0.22500	04/14/11	27,000,000.00	26,997,806.25	26,996,727.60
PSI	NTRD	CPD	86258	THUNDER BAY FUNDING LLC CP	0.22000	04/14/11	50,000,000.00	49,996,027.78	49,993,940.00
PSI	NTRD	CPD	86273	BARTON CAPITAL LLC CP	0.23000	04/14/11	50,000,000.00	49,995,847.22	49,993,940.00
PSI	NTRD	CPD	86285	JUPITER SEC CO LLC CP	0.21000	04/14/11	50,000,000.00	49,996,208.33	49,993,940.00
PSI	NTRD	CPD	86294	ABBAY NATIONAL NA LLC CP	0.25000	04/14/11	50,000,000.00	49,995,486.11	49,994,720.00
PSI	NTRD	CPD	86184	BARTON CAPITAL LLC CP	0.24000	04/15/11	20,000,000.00	19,998,133.33	19,997,432.00
PSI	NTRD	CPD	86186	FALCON ASSET SEC CO LLC CP	0.24000	04/15/11	50,000,000.00	49,995,333.33	49,993,580.00
PSI	NTRD	CPD	86207	RBS FINANCE NV (NA) INC CP	0.21000	04/15/11	50,000,000.00	49,995,916.67	49,993,580.00
PSI	NTRD	CPD	86259	BARTON CAPITAL LLC CP	0.22000	04/15/11	35,000,000.00	34,997,005.55	34,995,506.00
PSI	NTRD	CPD	86269	COMMERZBANK US FINANCE INC CP	0.24000	04/15/11	50,000,000.00	49,995,333.33	49,993,580.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	86276	ABBEY NATIONAL NA LLC CP	0.24000	04/15/11	50,000,000.00	49,995,333.33	49,994,415.00
PSI	NTRD	CPD	86279	ING US FUNDING LLC CP	0.23000	04/15/11	50,000,000.00	49,995,527.78	49,993,580.00
PSI	NTRD	CPD	86305	CIESCO LLC CP	0.21000	04/15/11	50,000,000.00	49,995,916.67	49,993,580.00
PSI	NTRD	CPD	86306	CIESCO LLC CP	0.21000	04/15/11	25,000,000.00	24,997,958.33	24,996,790.00
PSI	NTRD	CPD	86318	JUPITER SEC CO LLC CP	0.21000	04/15/11	50,000,000.00	49,995,916.67	49,993,580.00
PSI	NTRD	CPD	86320	BRYANT PARK FUNDING LLC CP	0.22000	04/15/11	25,000,000.00	24,997,861.11	24,996,790.00
PSI	NTRD	CPD	86376	THAMES ASSET GLOBAL SEC INC CP	0.22000	04/15/11	31,072,000.00	31,069,341.62	31,068,010.36
PSI	NTRD	CPD	86381	THAMES ASSET GLOBAL SEC INC CP	0.21000	04/15/11	50,000,000.00	49,995,916.67	49,993,580.00
PSI	NTRD	CPD	86382	THAMES ASSET GLOBAL SEC INC CP	0.21000	04/15/11	1,550,000.00	1,549,873.42	1,549,800.98
PSI	NTRD	CPD	86278	ING US FUNDING LLC CP	0.23000	04/18/11	50,000,000.00	49,994,569.44	49,992,500.00
PSI	NTRD	CPD	86287	BARTON CAPITAL LLC CP	0.21000	04/18/11	25,018,000.00	25,015,519.05	25,014,247.30
PSI	NTRD	CPD	86290	DANSKE CORP CP	0.25000	04/18/11	40,000,000.00	39,995,277.78	39,994,000.00
PSI	NTRD	CPD	86297	ING US FUNDING LLC CP	0.22000	04/18/11	27,000,000.00	26,997,195.00	26,995,950.00
PSI	NTRD	CPD	86311	ABBEY NATIONAL NA LLC CP	0.25000	04/18/11	50,000,000.00	49,994,097.22	49,993,500.00
PSI	NTRD	CPD	86340	SHEFFIELD RECEIVABLES CORP CP	0.21000	04/18/11	40,000,000.00	39,996,033.33	39,994,800.00
PSI	NTRD	CPD	86475	THAMES ASSET GLOBAL SEC INC CP	0.20000	04/18/11	50,000,000.00	49,995,277.78	49,992,500.00
PSI	NTRD	CPD	86216	SHEFFIELD RECEIVABLES CORP CP	0.23000	04/19/11	25,000,000.00	24,997,125.00	24,996,595.00
PSI	NTRD	CPD	86310	VARIABLE FUNDING CAP CO LLC CP	0.22000	04/19/11	50,000,000.00	49,994,500.00	49,993,190.00
PSI	NTRD	CPD	86316	VARIABLE FUNDING CAP CO LLC CP	0.21000	04/19/11	50,000,000.00	49,994,750.00	49,993,190.00
PSI	NTRD	CPD	86317	VARIABLE FUNDING CAP CO LLC CP	0.21000	04/19/11	15,000,000.00	14,998,425.00	14,997,957.00
PSI	NTRD	CPD	86332	ABBEY NATIONAL NA LLC CP	0.25000	04/19/11	50,000,000.00	49,993,750.00	49,993,190.00
PSI	NTRD	CPD	86341	REGENCY MARKETS NO. 1 LLC CP	0.25000	04/19/11	12,748,000.00	12,746,406.50	12,745,994.74
PSI	NTRD	CPD	86359	JUPITER SEC CO LLC CP	0.20000	04/19/11	11,825,000.00	11,823,817.50	11,823,139.93
PSI	NTRD	CPD	86160	SHEFFIELD RECEIVABLES CORP CP	0.24000	04/20/11	35,000,000.00	34,995,566.67	34,995,019.50
PSI	NTRD	CPD	86252	CITIGROUP FUNDING INC CP	0.23000	04/20/11	25,000,000.00	24,996,965.28	24,995,887.50
PSI	NTRD	CPD	86265	CITIGROUP FUNDING INC CP	0.23000	04/20/11	27,000,000.00	26,996,722.50	26,995,558.50
PSI	NTRD	CPD	86304	FALCON ASSET SEC CO LLC CP	0.21000	04/20/11	25,000,000.00	24,997,229.17	24,995,887.50
PSI	NTRD	CPD	86321	ING US FUNDING LLC CP	0.21500	04/20/11	35,000,000.00	34,996,028.47	34,994,242.50
PSI	NTRD	CPD	86324	HSBC FINANCE CORP CP	0.21000	04/20/11	50,000,000.00	49,994,458.33	49,991,775.00
PSI	NTRD	CPD	86329	BARTON CAPITAL LLC CP	0.21000	04/20/11	25,000,000.00	24,997,229.16	24,995,887.50
PSI	NTRD	CPD	86330	CAFCO LLC CP	0.21000	04/20/11	10,750,000.00	10,748,808.54	10,748,231.63
PSI	NTRD	CPD	86347	CIESCO LLC CP	0.20500	04/20/11	50,000,000.00	49,994,590.28	49,991,775.00
PSI	NTRD	CPD	86354	BARTON CAPITAL LLC CP	0.21000	04/20/11	25,000,000.00	24,997,229.17	24,995,887.50
PSI	NTRD	CPD	86007	SHEFFIELD RECEIVABLES CORP CP	0.27000	04/21/11	29,200,000.00	29,195,620.00	29,195,666.72
PSI	NTRD	CPD	86319	ING US FUNDING LLC CP	0.21500	04/21/11	50,000,000.00	49,994,027.78	49,991,415.00
PSI	NTRD	CPD	86342	ING US FUNDING LLC CP	0.21000	04/21/11	35,000,000.00	34,995,916.67	34,993,990.50
PSI	NTRD	CPD	86344	ABBEY NATIONAL NA LLC CP	0.25000	04/21/11	50,000,000.00	49,993,055.55	49,992,580.00
PSI	NTRD	CPD	86372	BARTON CAPITAL LLC CP	0.21000	04/21/11	18,614,000.00	18,611,828.37	18,610,803.98
PSI	NTRD	CPD	86373	ABBEY NATIONAL NA LLC CP	0.25000	04/21/11	50,000,000.00	49,993,055.55	49,992,580.00
PSI	NTRD	CPD	86200	SHEFFIELD RECEIVABLES CORP CP	0.23000	04/25/11	20,000,000.00	19,996,933.33	19,996,544.00
PSI	NTRD	CPD	86307	JUPITER SEC CO LLC CP	0.21000	04/25/11	50,000,000.00	49,993,000.00	49,989,970.00
PSI	NTRD	CPD	86337	THUNDER BAY FUNDING LLC CP	0.20000	04/25/11	37,000,000.00	36,995,066.66	36,992,577.80

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	86365	CIESCO LLC CP	0.20000	04/25/11	50,000,000.00	49,993,333.33	49,989,970.00
PSI	NTRD	CPD	86366	CIESCO LLC CP	0.20000	04/25/11	50,000,000.00	49,993,333.33	49,989,970.00
PSI	NTRD	CPD	86378	BRYANT PARK FUNDING LLC CP	0.21000	04/25/11	23,152,000.00	23,148,758.72	23,147,355.71
PSI	NTRD	CPD	86409	BRYANT PARK FUNDING LLC CP	0.22000	04/25/11	50,000,000.00	49,992,666.67	49,989,970.00
PSI	NTRD	CPD	86421	FALCON ASSET SEC CO LLC CP	0.18000	04/25/11	40,000,000.00	39,995,200.00	39,991,976.00
PSI	NTRD	CPD	86242	DANSKE CORP CP	0.27000	04/26/11	25,000,000.00	24,995,312.50	24,994,805.00
PSI	NTRD	CPD	86251	SHEFFIELD RECEIVABLES CORP CP	0.24000	04/26/11	25,000,000.00	24,995,833.33	24,995,527.50
PSI	NTRD	CPD	86275	DANSKE CORP CP	0.27000	04/26/11	25,000,000.00	24,995,312.50	24,994,805.00
PSI	NTRD	CPD	86331	DANSKE CORP CP	0.27000	04/26/11	32,000,000.00	31,994,000.00	31,993,350.40
PSI	NTRD	CPD	86345	COMMERZBANK US FINANCE INC CP	0.24000	04/26/11	50,000,000.00	49,991,666.67	49,989,610.00
PSI	NTRD	CPD	86370	SHEFFIELD RECEIVABLES CORP CP	0.20000	04/26/11	25,000,000.00	24,996,527.78	24,995,527.50
PSI	NTRD	CPD	86406	ABBAY NATIONAL NA LLC CP	0.25000	04/26/11	50,000,000.00	49,991,319.45	49,991,055.00
PSI	NTRD	CPD	86408	BRYANT PARK FUNDING LLC CP	0.22000	04/26/11	50,000,000.00	49,992,361.11	49,989,610.00
PSI	NTRD	CPD	86413	BRYANT PARK FUNDING LLC CP	0.22000	04/26/11	25,000,000.00	24,996,180.55	24,994,805.00
PSI	NTRD	CPD	86416	BRYANT PARK FUNDING LLC CP	0.21000	04/26/11	25,000,000.00	24,996,354.16	24,994,805.00
PSI	NTRD	CPD	86360	ING US FUNDING LLC CP	0.21000	04/27/11	25,000,000.00	24,996,208.34	24,994,625.00
PSI	NTRD	CPD	86362	BARTON CAPITAL LLC CP	0.21000	04/27/11	22,921,000.00	22,917,523.65	22,916,071.99
PSI	NTRD	CPD	86367	CIESCO LLC CP	0.20000	04/27/11	50,000,000.00	49,992,777.78	49,989,250.00
PSI	NTRD	CPD	86380	SHEFFIELD RECEIVABLES CORP CP	0.19000	04/27/11	24,750,000.00	24,746,603.75	24,745,421.25
PSI	NTRD	CPD	86386	JUPITER SEC CO LLC CP	0.20000	04/27/11	50,000,000.00	49,992,777.78	49,989,250.00
PSI	NTRD	CPD	86443	ATLANTIS ONE FUNDING CORP CP	0.21000	04/27/11	23,500,000.00	23,496,435.83	23,495,652.50
PSI	NTRD	CPD	86455	REGENCY MARKETS NO. 1 LLC CP	0.24000	04/27/11	50,000,000.00	49,991,333.33	49,989,250.00
PSI	NTRD	CPD	86456	REGENCY MARKETS NO. 1 LLC CP	0.24000	04/27/11	5,031,000.00	5,030,127.96	5,029,918.34
PSI	NTRD	CPD	86470	REGENCY MARKETS NO. 1 LLC CP	0.24000	04/27/11	20,503,000.00	20,499,446.14	20,498,591.86
PSI	NTRD	CPD	86374	COMMERZBANK US FINANCE INC CP	0.24000	04/28/11	50,000,000.00	49,991,000.00	49,988,885.00
PSI	NTRD	CPD	86385	JUPITER SEC CO LLC CP	0.20000	04/28/11	50,000,000.00	49,992,500.00	49,988,885.00
PSI	NTRD	CPD	86397	SHEFFIELD RECEIVABLES CORP CP	0.20000	04/28/11	25,000,000.00	24,996,250.00	24,995,220.00
PSI	NTRD	CPD	86398	VARIABLE FUNDING CAP CO LLC CP	0.20000	04/28/11	25,000,000.00	24,996,250.00	24,995,220.00
PSI	NTRD	CPD	86400	SHEFFIELD RECEIVABLES CORP CP	0.20000	04/28/11	25,000,000.00	24,996,250.00	24,995,220.00
PSI	NTRD	CPD	86437	ABBAY NATIONAL NA LLC CP	0.24000	04/28/11	50,000,000.00	49,991,000.00	49,990,440.00
PSI	NTRD	CPD	86468	FALCON ASSET SEC CO LLC CP	0.19000	04/28/11	50,000,000.00	49,992,875.00	49,988,885.00
PSI	NTRD	CPD	86264	FALCON ASSET SEC CO LLC CP	0.22000	04/29/11	50,000,000.00	49,991,444.44	49,988,525.00
PSI	NTRD	CPD	86308	ING US FUNDING LLC CP	0.22000	04/29/11	50,000,000.00	49,991,444.44	49,988,525.00
PSI	NTRD	CPD	86352	VARIABLE FUNDING CAP CO LLC CP	0.21000	04/29/11	50,000,000.00	49,991,833.33	49,990,135.00
PSI	NTRD	CPD	86353	VARIABLE FUNDING CAP CO LLC CP	0.21000	04/29/11	5,000,000.00	4,999,183.33	4,999,013.50
PSI	NTRD	CPD	86355	CITIGROUP FUNDING INC CP	0.22000	04/29/11	25,000,000.00	24,995,722.22	24,994,262.50
PSI	NTRD	CPD	86357	BARTON CAPITAL LLC CP	0.21000	04/29/11	25,000,000.00	24,995,916.67	24,994,262.50
PSI	NTRD	CPD	86364	SHEFFIELD RECEIVABLES CORP CP	0.20000	04/29/11	50,000,000.00	49,992,222.22	49,990,135.00
PSI	NTRD	CPD	86379	COMMERZBANK US FINANCE INC CP	0.24000	04/29/11	50,000,000.00	49,990,666.66	49,988,525.00
PSI	NTRD	CPD	86387	SHEFFIELD RECEIVABLES CORP CP	0.20000	04/29/11	50,000,000.00	49,992,222.22	49,990,135.00
PSI	NTRD	CPD	86402	COMMERZBANK US FINANCE INC CP	0.24000	04/29/11	50,000,000.00	49,990,666.67	49,988,525.00
PSI	NTRD	CPD	86418	ABBAY NATIONAL NA LLC CP	0.25000	04/29/11	50,000,000.00	49,990,277.78	49,990,135.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	86436	COMMERZBANK US FINANCE INC CP	0.24000	04/29/11	40,000,000.00	39,992,533.34	39,990,820.00
PSI	NTRD	CPD	86467	FALCON ASSET SEC CO LLC CP	0.19000	04/29/11	50,000,000.00	49,992,611.11	49,988,525.00
PSI	NTRD	CPD	86277	BARTON CAPITAL LLC CP	0.23000	05/02/11	25,000,000.00	24,995,048.61	24,993,632.50
PSI	NTRD	CPD	86314	TOYOTA MOTOR CREDIT CORP CP	0.22000	05/02/11	50,000,000.00	49,990,527.78	49,989,220.00
PSI	NTRD	CPD	86315	TOYOTA MOTOR CREDIT CORP CP	0.22000	05/02/11	25,000,000.00	24,995,263.89	24,994,610.00
PSI	NTRD	CPD	86348	JUPITER SEC CO LLC CP	0.21000	05/02/11	50,000,000.00	49,990,958.33	49,987,265.00
PSI	NTRD	CPD	86371	CITIGROUP FUNDING INC CP	0.22000	05/02/11	25,000,000.00	24,995,263.89	24,993,632.50
PSI	NTRD	CPD	86383	CITIGROUP FUNDING INC CP	0.22000	05/02/11	20,000,000.00	19,996,211.11	19,994,906.00
PSI	NTRD	CPD	86419	COMMERZBANK US FINANCE INC CP	0.24000	05/02/11	50,000,000.00	49,989,666.66	49,987,265.00
PSI	NTRD	CPD	86435	HSBC FINANCE CORP CP	0.20000	05/02/11	50,000,000.00	49,991,388.89	49,987,265.00
PSI	NTRD	CPD	86445	TOYOTA MOTOR CREDIT CORP CP	0.22000	05/02/11	45,000,000.00	44,991,475.00	44,990,298.00
PSI	NTRD	CPD	86482	ABBEY NATIONAL NA LLC CP	0.24000	05/02/11	50,000,000.00	49,989,666.66	49,989,220.00
PSI	NTRD	CPD	86369	CITIGROUP FUNDING INC CP	0.22000	05/03/11	21,757,000.00	21,752,745.29	21,751,258.33
PSI	NTRD	CPD	86391	FALCON ASSET SEC CO LLC CP	0.21000	05/03/11	25,000,000.00	24,995,333.33	24,993,402.50
PSI	NTRD	CPD	86429	BARTON CAPITAL LLC CP	0.21000	05/03/11	9,044,000.00	9,042,311.79	9,041,613.29
PSI	NTRD	CPD	86486	HSBC FINANCE CORP CP	0.17000	05/03/11	50,000,000.00	49,992,444.44	49,986,395.00
PSI	NTRD	CPD	86266	CIESCO LLC CP	0.23000	05/04/11	25,000,000.00	24,994,729.16	24,993,170.00
PSI	NTRD	CPD	86284	CIESCO LLC CP	0.23000	05/04/11	29,000,000.00	28,993,885.83	28,992,077.20
PSI	NTRD	CPD	86286	BARTON CAPITAL LLC CP	0.23000	05/04/11	25,000,000.00	24,994,729.17	24,993,170.00
PSI	NTRD	CPD	86351	SHEFFIELD RECEIVABLES CORP CP	0.21000	05/04/11	41,000,000.00	40,992,107.50	40,990,660.20
PSI	NTRD	CPD	86358	THUNDER BAY FUNDING LLC CP	0.22000	05/04/11	25,000,000.00	24,994,958.33	24,993,170.00
PSI	NTRD	CPD	86363	THUNDER BAY FUNDING LLC CP	0.23000	05/04/11	20,767,000.00	20,762,621.63	20,761,326.46
PSI	NTRD	CPD	86309	BARTON CAPITAL LLC CP	0.24000	05/05/11	22,000,000.00	21,995,013.33	21,993,785.00
PSI	NTRD	CPD	86336	CAFCO LLC CP	0.21000	05/05/11	31,960,000.00	31,953,661.27	31,950,971.30
PSI	NTRD	CPD	86396	FALCON ASSET SEC CO LLC CP	0.21000	05/05/11	25,000,000.00	24,995,041.67	24,992,937.50
PSI	NTRD	CPD	86457	FALCON ASSET SEC CO LLC CP	0.20000	05/05/11	35,000,000.00	34,993,388.89	34,990,112.50
PSI	NTRD	CPD	86459	TOYOTA MOTOR CREDIT CORP CP	0.21000	05/05/11	36,000,000.00	35,992,860.00	35,991,579.60
PSI	NTRD	CPD	86463	ATLANTIS ONE FUNDING CORP CP	0.22000	05/05/11	30,000,000.00	29,993,766.67	29,992,983.00
PSI	NTRD	CPD	86469	ATLANTIS ONE FUNDING CORP CP	0.22000	05/05/11	20,000,000.00	19,995,844.44	19,995,322.00
PSI	NTRD	CPD	86484	CITIGROUP FUNDING INC CP	0.21000	05/05/11	25,000,000.00	24,995,041.66	24,992,735.00
PSI	NTRD	CPD	86491	ABBEY NATIONAL NA LLC CP	0.24000	05/05/11	50,000,000.00	49,988,666.66	49,988,305.00
PSI	NTRD	CPD	86392	TOYOTA MOTOR CREDIT CORP CP	0.20000	05/06/11	36,000,000.00	35,993,000.00	35,991,360.00
PSI	NTRD	CPD	86395	SHEFFIELD RECEIVABLES CORP CP	0.20000	05/06/11	20,000,000.00	19,996,111.11	19,995,200.00
PSI	NTRD	CPD	86401	TOYOTA MOTOR CREDIT CORP CP	0.21000	05/06/11	28,000,000.00	27,994,283.34	27,993,280.00
PSI	NTRD	CPD	86444	ING US FUNDING LLC CP	0.21500	05/06/11	40,000,000.00	39,991,638.89	39,988,320.00
PSI	NTRD	CPD	86300	SHEFFIELD RECEIVABLES CORP CP	0.23000	05/09/11	50,000,000.00	49,987,861.11	49,987,080.00
PSI	NTRD	CPD	86414	JUPITER SEC CO LLC CP	0.21000	05/09/11	25,000,000.00	24,994,458.33	24,991,970.00
PSI	NTRD	CPD	86422	ING US FUNDING LLC CP	0.22000	05/09/11	50,000,000.00	49,988,388.89	49,983,940.00
PSI	NTRD	CPD	86474	BARTON CAPITAL LLC CP	0.21000	05/09/11	18,984,000.00	18,979,791.88	18,977,902.34
PSI	NTRD	CPD	86339	CRC FUNDING LLC CP	0.23000	05/10/11	25,000,000.00	24,993,770.83	24,991,720.00
PSI	NTRD	CPD	86415	TOYOTA MOTOR CREDIT CORP CP	0.23000	05/11/11	50,000,000.00	49,987,222.22	49,986,470.00
PSI	NTRD	CPD	86417	TOYOTA MOTOR CREDIT CORP CP	0.23000	05/12/11	50,000,000.00	49,986,902.78	49,986,165.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	86432	CITIGROUP FUNDING INC CP	0.24000	05/13/11	30,000,000.00	29,991,600.00	29,989,149.00
PSI	NTRD	CPD	86473	CITIGROUP FUNDING INC CP	0.21000	05/17/11	25,000,000.00	24,993,291.67	24,989,902.50
PSI	NTRD	CPD	86399	VARIABLE FUNDING CAP CO LLC CP	0.23000	05/19/11	50,000,000.00	49,984,666.67	49,984,025.00
PSI	NTRD	CPD	86298	CANADIAN IMPERIAL HLDGS INC CP	0.21000	05/20/11	50,000,000.00	49,985,708.34	49,978,165.00
PSI	NTRD	CPD	86368	HSBC FINANCE CORP CP	0.23000	05/20/11	50,000,000.00	49,984,347.22	49,978,165.00
PSI	NTRD	CPD	86375	TOYOTA MOTOR CREDIT CORP CP	0.21000	05/20/11	25,000,000.00	24,992,854.16	24,991,860.00
PSI	NTRD	CPD	86388	VARIABLE FUNDING CAP CO LLC CP	0.23000	05/20/11	50,000,000.00	49,984,347.22	49,983,720.00
PSI	NTRD	CPD	86389	VARIABLE FUNDING CAP CO LLC CP	0.23000	05/20/11	15,000,000.00	14,995,304.17	14,995,116.00
PSI	NTRD	CPD	86431	TOYOTA MOTOR CREDIT CORP CP	0.23000	05/20/11	50,000,000.00	49,984,347.22	49,983,720.00
PSI	NTRD	CPD	86377	CIESCO LLC CP	0.22000	05/24/11	25,000,000.00	24,991,902.78	24,987,950.00
PSI	NTRD	CPD	86407	DANSKE CORP CP	0.29500	05/24/11	50,000,000.00	49,978,284.73	49,975,900.00
PSI	NTRD	CPD	86433	FALCON ASSET SEC CO LLC CP	0.22000	05/26/11	25,000,000.00	24,991,597.22	24,987,365.00
PSI	NTRD	CPD	86485	VARIABLE FUNDING CAP CO LLC CP	0.21000	05/26/11	50,000,000.00	49,983,958.34	49,981,885.00
PSI	NTRD	CPD	86477	CITIGROUP FUNDING INC CP	0.24000	06/01/11	25,000,000.00	24,989,833.33	24,985,887.50
PSI	NTRD	CPD	86483	DANSKE CORP CP	0.28500	06/01/11	27,000,000.00	26,986,961.25	26,984,758.50
PSI	NTRD	CPD	86434	BARTON CAPITAL LLC CP	0.24000	06/03/11	10,000,000.00	9,995,800.00	9,994,130.00
PSI	NTRD	CPD	86471	ATLANTIS ONE FUNDING CORP CP	0.23000	06/07/11	15,000,000.00	14,993,579.17	14,993,557.50
PSI	NTRD	CPD	86458	ATLANTIS ONE FUNDING CORP CP	0.25000	06/21/11	25,000,000.00	24,985,937.50	24,987,125.00
PSI	NTRD	CPD	86472	THUNDER BAY FUNDING LLC CP	0.23000	06/27/11	15,000,000.00	14,991,662.50	14,986,794.00
CPD Total							7,886,483,000.00	7,885,439,243.67	7,885,095,162.25
PSI	NTRD	FFCB	69321	FFCB	5.37500	07/18/11	25,000,000.00	24,993,165.72	25,391,750.00
PSI	NTRD	FFCB	79117	FFCB	5.37500	07/18/11	50,000,000.00	50,254,649.19	50,783,500.00
PSI	NTRD	FFCB	79645	FFCB	5.37500	07/18/11	28,099,000.00	28,345,991.10	28,539,311.33
PSI	NTRD	FFCB	79655	FFCB	5.37500	07/18/11	13,000,000.00	13,117,024.81	13,203,710.00
PSI	NTRD	FFCB	79367	FFCB	3.87500	08/25/11	25,000,000.00	25,063,184.26	25,377,250.00
PSI	NTRD	FFCB	79514	FFCB	3.87500	08/25/11	50,000,000.00	50,253,184.29	50,754,500.00
PSI	NTRD	FFCB	79515	FFCB	3.87500	08/25/11	50,000,000.00	50,253,184.29	50,754,500.00
PSI	NTRD	FFCB	79516	FFCB	3.87500	08/25/11	30,000,000.00	30,166,786.17	30,452,700.00
PSI	NTRD	FFCB	79544	FFCB	3.87500	08/25/11	50,000,000.00	50,233,231.31	50,754,500.00
PSI	NTRD	FFCB	79558	FFCB	3.87500	08/25/11	49,685,000.00	49,930,198.74	50,434,746.65
PSI	NTRD	FFCB	79577	FFCB	3.87500	08/25/11	25,000,000.00	25,143,524.80	25,377,250.00
PSI	NTRD	FFCB	79670	FFCB	3.87500	08/25/11	25,000,000.00	25,192,662.07	25,377,250.00
PSI	NTRD	FFCB	84115	FFCB	0.68000	09/01/11	16,402,000.00	16,412,919.59	16,441,364.80
PSI	NTRD	FFCB	79099	FFCB	3.12500	09/23/11	42,710,000.00	42,633,988.29	43,313,919.40
PSI	NTRD	FFCB	79146	FFCB	3.50000	10/03/11	25,000,000.00	24,997,522.32	25,415,250.00
PSI	NTRD	FFCB	79161	FFCB	3.50000	10/03/11	50,000,000.00	49,990,263.16	50,830,500.00
PSI	NTRD	FFCB	79627	FFCB	5.00000	10/03/11	4,905,000.00	4,971,928.13	5,024,142.45
PSI	NTRD	FFCB	86411	FFCB	0.28000	03/16/12	50,000,000.00	50,002,450.98	49,961,500.00
PSI	NTRD	FFCB	80137	FFCB	2.25000	04/24/12	15,000,000.00	14,999,898.87	15,288,450.00
PSI	NTRD	FFCB	80207	FFCB	2.25000	04/24/12	25,000,000.00	24,999,576.81	25,480,750.00
PSI	NTRD	FFCB	80346	FFCB	2.60000	03/04/13	35,335,000.00	35,398,998.80	36,528,262.95

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	79979	FFCB	3.70000	05/15/13	25,000,000.00	25,523,347.70	26,446,500.00
PSI	NTRD	FFCB	80352	FFCB	3.70000	05/15/13	6,000,000.00	6,137,993.06	6,347,160.00
PSI	NTRD	FFCB	80427	FFCB	3.70000	05/15/13	16,250,000.00	16,667,643.90	17,190,225.00
PSI	NTRD	FFCB	80349	FFCB	3.87500	10/07/13	25,000,000.00	25,813,055.56	26,683,750.00
PSI	NTRD	FFCB	80387	FFCB	3.87500	10/07/13	10,000,000.00	10,314,524.32	10,673,500.00
PSI	NTRD	FFCB	80464	FFCB	3.87500	10/07/13	34,000,000.00	35,185,597.57	36,289,900.00
PSI	NTRD	FFCB	80501	FFCB	3.87500	10/07/13	25,000,000.00	25,771,186.36	26,683,750.00
PSI	NTRD	FFCB	80616	FFCB	3.87500	10/07/13	50,000,000.00	51,664,828.85	53,367,500.00
PSI	NTRD	FFCB	80619	FFCB	3.87500	10/07/13	25,000,000.00	25,875,266.06	26,683,750.00
PSI	NTRD	FFCB	80624	FFCB	3.87500	10/07/13	40,710,000.00	42,065,416.42	43,451,818.50
PSI	NTRD	FFCB	80648	FFCB	3.87500	10/07/13	12,133,000.00	12,528,070.75	12,950,157.55
PSI	NTRD	FFCB	80649	FFCB	3.87500	10/07/13	24,720,000.00	25,525,064.20	26,384,892.00
PSI	NTRD	FFCB	80651	FFCB	3.87500	10/07/13	8,981,000.00	9,258,055.32	9,585,870.35
PSI	NTRD	FFCB	81413	FFCB (CALLABLE)	3.25000	08/11/14	25,000,000.00	25,000,000.00	25,279,250.00
PSI	NTRD	FFCB	81991	FFCB (CALLABLE)	2.87500	10/27/14	25,000,000.00	25,000,000.00	25,404,500.00
PSI	NTRD	FFCB	82016	FFCB (CALLABLE)	2.87500	10/27/14	19,530,000.00	19,512,543.39	19,845,995.40
PSI	NTRD	FFCB	85200	FFCB (CALLABLE)	1.23000	11/04/14	25,000,000.00	25,000,000.00	24,367,750.00
PSI	NTRD	FFCB	82494	FFCB (CALLABLE)	2.82000	12/22/14	25,000,000.00	25,000,000.00	25,331,750.00
PSI	NTRD	FFCB	85603	FFCB (CALLABLE)	1.50000	04/28/15	10,000,000.00	9,842,830.00	9,805,500.00
PSI	NTRD	FFCB	85190	FFCB (CALLABLE)	1.50000	07/21/15	50,000,000.00	50,000,000.00	48,727,000.00
PSI	NTRD	FFCB	85598	FFCB (CALLABLE)	1.50000	07/21/15	50,000,000.00	49,200,464.37	48,727,000.00
PSI	NTRD	FFCB	84356	FFCB (CALLABLE)	2.00000	07/27/15	40,000,000.00	39,991,358.16	39,753,200.00
PSI	NTRD	FFCB	85597	FFCB (CALLABLE)	1.87500	08/17/15	38,452,000.00	38,362,162.55	37,974,810.68
PSI	NTRD	FFCB	84590	FFCB (CALLABLE)	1.85000	08/24/15	50,000,000.00	49,978,012.05	49,074,000.00
PSI	NTRD	FFCB	85031	FFCB (CALLABLE)	1.58000	10/26/15	40,000,000.00	39,954,299.01	38,835,600.00
PSI	NTRD	FFCB	85075	FFCB (CALLABLE)	1.54000	10/28/15	25,000,000.00	25,000,000.00	24,216,000.00
PSI	NTRD	FFCB	85081	FFCB (CALLABLE)	1.54000	10/28/15	25,000,000.00	24,994,280.53	24,216,000.00
PSI	NTRD	FFCB	85595	FFCB (CALLABLE)	1.54000	10/28/15	23,230,000.00	22,827,240.27	22,501,507.20
PSI	NTRD	FFCB	85355	FFCB (CALLABLE)	1.62000	11/16/15	26,495,000.00	26,333,430.05	25,722,935.70
PSI	NTRD	FFCB	85319	FFCB (CALLABLE)	1.98000	11/24/15	25,000,000.00	24,988,376.23	24,613,750.00
PSI	NTRD	FFCB	85320	FFCB (CALLABLE)	1.98000	11/24/15	25,000,000.00	24,986,051.48	24,613,750.00
PSI	NTRD	FFCB	85403	FFCB (CALLABLE)	1.98000	11/24/15	33,290,000.00	33,258,890.25	32,775,669.50
PSI	NTRD	FFCB	85430	FFCB (CALLABLE)	2.00000	12/07/15	25,000,000.00	25,000,000.00	24,459,750.00
PSI	NTRD	FFCB	85557	FFCB (CALLABLE)	2.48000	12/15/15	25,000,000.00	24,976,464.95	24,753,750.00
FFCB Total							1,618,927,000.00	1,628,890,787.06	1,639,223,349.46
PSI	NTRD	FHLB	79100	FHLB	4.25000	06/10/11	7,665,000.00	7,674,065.17	7,723,254.00
PSI	NTRD	FHLB	79381	FHLB	3.12500	06/10/11	30,750,000.00	30,737,354.64	30,912,052.50
PSI	NTRD	FHLB	79628	FHLB	5.25000	06/10/11	11,065,000.00	11,130,028.15	11,170,228.15
PSI	NTRD	FHLB	79698	FHLB	3.12500	06/10/11	17,785,000.00	17,830,717.10	17,878,726.95
PSI	NTRD	FHLB	79167	FHLB	7.20000	06/14/11	9,500,000.00	9,565,263.80	9,636,562.50
PSI	NTRD	FHLB	79103	FHLB	3.37500	06/24/11	35,000,000.00	34,990,382.04	35,250,250.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLB	79526	FHLB	3.62500	07/01/11	25,350,000.00	25,424,689.80	25,578,403.50
PSI	NTRD	FHLB	79583	FHLB	3.62500	07/01/11	33,740,000.00	33,843,891.35	34,043,997.40
PSI	NTRD	FHLB	79696	FHLB	3.62500	07/01/11	15,000,000.00	15,070,200.00	15,135,150.00
PSI	NTRD	FHLB	79585	FHLB	5.37500	08/19/11	50,000,000.00	50,568,625.25	51,006,500.00
PSI	NTRD	FHLB	79695	FHLB	5.37500	08/19/11	35,795,000.00	36,282,054.58	36,515,553.35
PSI	NTRD	FHLB	79699	FHLB	5.37500	08/19/11	20,090,000.00	20,361,749.77	20,494,411.70
PSI	NTRD	FHLB	79118	FHLB	3.75000	09/09/11	13,390,000.00	13,390,000.00	13,601,026.40
PSI	NTRD	FHLB	79132	FHLB	3.75000	09/09/11	41,210,000.00	41,239,396.34	41,859,469.60
PSI	NTRD	FHLB	79144	FHLB	5.00000	09/09/11	7,000,000.00	7,037,721.99	7,145,530.00
PSI	NTRD	FHLB	79115	FHLB	3.62500	09/16/11	25,000,000.00	25,002,475.29	25,409,000.00
PSI	NTRD	FHLB	79641	FHLB	3.62500	09/16/11	43,000,000.00	43,291,044.54	43,703,480.00
PSI	NTRD	FHLB	79642	FHLB	3.62500	09/16/11	50,000,000.00	50,337,337.31	50,818,000.00
PSI	NTRD	FHLB	85222	FHLB	0.25000	11/04/11	50,000,000.00	50,000,000.00	49,990,000.00
PSI	NTRD	FHLB	79697	FHLB	4.87500	11/18/11	15,000,000.00	15,292,668.75	15,429,750.00
PSI	NTRD	FHLB	84122	FHLB	0.80000	12/01/11	37,590,000.00	37,639,875.68	37,714,798.80
PSI	NTRD	FHLB	85600	FHLB	0.30000	12/01/11	50,000,000.00	49,981,837.08	50,000,000.00
PSI	NTRD	FHLB	79382	FHLB	3.50000	12/09/11	16,000,000.00	16,005,167.36	16,351,680.00
PSI	NTRD	FHLB	79383	FHLB	3.50000	12/09/11	16,000,000.00	16,005,130.97	16,351,680.00
PSI	NTRD	FHLB	79525	FHLB	3.50000	12/09/11	6,105,000.00	6,141,242.70	6,239,187.90
PSI	NTRD	FHLB	79531	FHLB (CALLABLE)	3.50000	12/09/11	10,000,000.00	10,056,010.22	10,219,800.00
PSI	NTRD	FHLB	79555	FHLB	3.50000	12/09/11	22,950,000.00	23,070,896.83	23,454,441.00
PSI	NTRD	FHLB	79880	FHLB	3.50000	12/09/11	20,750,000.00	20,956,488.61	21,206,085.00
PSI	NTRD	FHLB	79657	FHLB	2.31000	12/29/11	25,000,000.00	24,993,789.95	25,371,500.00
PSI	NTRD	FHLB	79656	FHLB	2.31000	12/30/11	25,000,000.00	25,000,000.00	25,372,750.00
PSI	NTRD	FHLB	79705	FHLB	1.85000	01/06/12	25,000,000.00	25,000,000.00	25,292,500.00
PSI	NTRD	FHLB	79711	FHLB	2.00000	01/06/12	25,000,000.00	24,999,935.72	25,321,250.00
PSI	NTRD	FHLB	79934	FHLB	2.15000	01/30/12	20,000,000.00	20,000,000.00	20,234,600.00
PSI	NTRD	FHLB	86107	FHLB (CALLABLE)	0.40000	03/02/12	25,000,000.00	25,000,000.00	25,001,500.00
PSI	NTRD	FHLB	86394	FHLB	0.25000	03/07/12	50,000,000.00	49,988,568.19	49,951,000.00
PSI	NTRD	FHLB	76488	FHLB	5.00000	03/09/12	9,385,000.00	9,540,524.89	9,793,153.65
PSI	NTRD	FHLB	80000	FHLB	3.62500	06/08/12	29,365,000.00	29,790,719.75	30,468,830.35
PSI	NTRD	FHLB	80001	FHLB	3.62500	06/08/12	24,250,000.00	24,567,807.09	25,161,557.50
PSI	NTRD	FHLB	80065	FHLB	2.45000	08/13/12	25,000,000.00	25,000,000.00	25,638,500.00
PSI	NTRD	FHLB	80157	FHLB	2.50000	02/19/13	17,055,000.00	17,063,902.85	17,591,720.85
PSI	NTRD	FHLB	80078	FHLB	3.87500	03/08/13	11,000,000.00	11,266,722.69	11,641,300.00
PSI	NTRD	FHLB	81895	FHLB (CALLABLE)	2.00000	04/15/13	30,000,000.00	30,000,000.00	30,020,700.00
PSI	NTRD	FHLB	80160	FHLB	4.37000	04/24/13	25,000,000.00	25,889,068.89	26,713,500.00
PSI	NTRD	FHLB	80447	FHLB	4.37000	04/24/13	25,000,000.00	25,983,710.53	26,713,500.00
PSI	NTRD	FHLB	80456	FHLB	4.37000	04/24/13	18,945,000.00	19,674,937.56	20,243,490.30
PSI	NTRD	FHLB	80584	FHLB	4.37000	04/24/13	45,555,000.00	47,450,699.53	48,677,339.70
PSI	NTRD	FHLB	77217	FHLB	3.62500	05/29/13	50,000,000.00	49,947,808.52	52,875,000.00
PSI	NTRD	FHLB	80039	FHLB (CALLABLE)	4.22000	06/17/13	25,000,000.00	25,525,301.51	25,206,500.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLB	80105	FHLB	5.25000	09/13/13	28,750,000.00	30,500,814.64	31,552,837.50
PSI	NTRD	FHLB	80455	FHLB	3.62500	10/18/13	25,000,000.00	25,658,125.53	26,483,250.00
PSI	NTRD	FHLB	80007	FHLB	4.87500	12/13/13	24,715,000.00	25,872,599.69	27,014,730.75
PSI	NTRD	FHLB	80034	FHLB	4.87500	12/13/13	4,000,000.00	4,187,368.38	4,372,200.00
PSI	NTRD	FHLB	84117	FHLB	2.37500	03/14/14	39,775,000.00	40,572,918.11	40,808,354.50
PSI	NTRD	FHLB	84140	FHLB	2.37500	03/14/14	13,000,000.00	13,272,419.75	13,337,740.00
PSI	NTRD	FHLB	84160	FHLB	2.50000	06/13/14	50,000,000.00	51,256,371.63	51,414,500.00
PSI	NTRD	FHLB	81362	FHLB (CALLABLE)	3.12500	08/05/14	30,470,000.00	30,429,217.59	30,717,568.75
PSI	NTRD	FHLB	81345	FHLB (CALLABLE)	3.12500	08/11/14	12,845,000.00	12,834,202.04	12,959,705.85
PSI	NTRD	FHLB	81367	FHLB (CALLABLE)	3.12500	08/11/14	9,525,000.00	9,503,861.39	9,610,058.25
PSI	NTRD	FHLB	81349	FHLB (CALLABLE)	3.20000	08/14/14	28,795,000.00	28,905,455.32	29,585,998.65
PSI	NTRD	FHLB	84139	FHLB	3.25000	09/12/14	43,530,000.00	45,467,693.91	45,780,936.30
PSI	NTRD	FHLB	85583	FHLB (CALLABLE)	1.60000	12/03/14	32,660,000.00	32,448,990.34	32,195,901.40
PSI	NTRD	FHLB	85192	FHLB (CALLABLE)	1.27000	01/26/15	34,200,000.00	34,153,617.36	33,423,318.00
PSI	NTRD	FHLB	85199	FHLB (CALLABLE)	1.27000	01/26/15	25,000,000.00	24,994,349.09	24,432,250.00
PSI	NTRD	FHLB	84142	FHLB	2.75000	03/13/15	50,000,000.00	51,405,488.36	51,505,000.00
PSI	NTRD	FHLB	84143	FHLB	2.75000	03/13/15	9,160,000.00	9,417,485.47	9,435,716.00
PSI	NTRD	FHLB	84895	FHLB (CALLABLE)	1.65000	04/14/15	36,625,000.00	36,600,356.70	35,825,476.25
PSI	NTRD	FHLB	85266	FHLB (CALLABLE)	1.50000	04/21/15	15,325,000.00	15,286,564.94	14,953,675.25
PSI	NTRD	FHLB	84123	FHLB	2.87500	06/12/15	19,045,000.00	19,553,393.41	19,804,514.60
PSI	NTRD	FHLB	85212	FHLB (CALLABLE)	1.50000	08/17/15	17,500,000.00	17,483,815.79	16,880,150.00
PSI	NTRD	FHLB	84430	FHLB (CALLABLE)	2.09000	08/18/15	25,000,000.00	24,950,711.94	24,930,750.00
PSI	NTRD	FHLB	84490	FHLB (CALLABLE)	2.05000	08/18/15	15,050,000.00	15,050,000.00	14,872,410.00
PSI	NTRD	FHLB	85188	FHLB	1.63000	08/20/15	50,000,000.00	50,748,392.92	49,022,000.00
PSI	NTRD	FHLB	85599	FHLB (CALLABLE)	1.87500	09/08/15	40,525,000.00	40,280,885.63	39,966,970.75
PSI	NTRD	FHLB	85186	FHLB	1.75000	09/11/15	25,000,000.00	25,472,178.23	24,540,000.00
PSI	NTRD	FHLB	84711	FHLB (CALLABLE)	1.95000	09/21/15	15,000,000.00	14,983,221.52	14,731,500.00
PSI	NTRD	FHLB	84885	FHLB (CALLABLE)	1.90000	09/30/15	13,550,000.00	13,550,000.00	13,362,468.00
PSI	NTRD	FHLB	84818	FHLB (CALLABLE)	2.00000	10/05/15	18,500,000.00	18,491,651.70	18,144,452.20
PSI	NTRD	FHLB	84886	FHLB (CALLABLE)	1.92000	10/13/15	48,200,000.00	48,191,257.48	47,126,586.00
PSI	NTRD	FHLB	84888	FHLB (CALLABLE)	1.80000	10/19/15	32,050,000.00	32,020,828.53	31,254,198.50
PSI	NTRD	FHLB	84905	FHLB (CALLABLE)	1.87500	10/19/15	25,000,000.00	24,982,934.01	24,385,500.00
PSI	NTRD	FHLB	84906	FHLB (CALLABLE)	1.87500	10/19/15	25,000,000.00	24,971,556.68	24,385,500.00
PSI	NTRD	FHLB	84923	FHLB (CALLABLE)	1.87500	10/19/15	37,600,000.00	37,531,554.00	36,675,792.00
PSI	NTRD	FHLB	85121	FHLB (CALLABLE)	1.72500	10/27/15	48,995,000.00	48,992,758.31	47,574,634.95
PSI	NTRD	FHLB	85083	FHLB (CALLABLE)	1.60000	11/10/15	25,000,000.00	24,988,472.07	24,148,000.00
PSI	NTRD	FHLB	85117	FHLB (CALLABLE)	1.65000	11/10/15	13,705,000.00	13,659,498.80	13,221,624.65
PSI	NTRD	FHLB	85581	FHLB (CALLABLE)	1.70000	11/10/15	50,000,000.00	49,531,180.40	49,183,500.00
PSI	NTRD	FHLB	85755	FHLB (CALLABLE)	1.70000	11/10/15	10,700,000.00	10,490,337.74	10,525,269.00
PSI	NTRD	FHLB	85060	FHLB (CALLABLE)	1.62500	11/16/15	25,000,000.00	24,982,646.50	24,131,500.00
PSI	NTRD	FHLB	85163	FHLB (CALLABLE)	1.60000	11/18/15	25,000,000.00	25,000,000.00	24,152,750.00
PSI	NTRD	FHLB	85228	FHLB (CALLABLE)	1.55000	11/18/15	35,000,000.00	35,000,000.00	33,888,400.00

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PSI	NTRD	FHLB	85629	FHLB (CALLABLE)	1.55000	11/18/15	50,000,000.00	48,754,500.00	48,412,000.00
PSI	NTRD	FHLB	85630	FHLB (CALLABLE)	1.55000	11/18/15	355,000.00	346,156.95	343,725.20
PSI	NTRD	FHLB	85428	FHLB (CALLABLE)	1.70000	11/23/15	19,800,000.00	19,670,695.88	19,163,430.00
PSI	NTRD	FHLB	85232	FHLB (CALLABLE)	1.55000	11/25/15	25,000,000.00	24,981,806.43	24,026,750.00
PSI	NTRD	FHLB	85604	FHLB (CALLABLE)	1.85000	12/02/15	26,150,000.00	25,867,335.07	25,297,248.50
PSI	NTRD	FHLB	85248	FHLB (CALLABLE)	1.62500	12/03/15	25,000,000.00	25,000,000.00	24,252,750.00
PSI	NTRD	FHLB	85377	FHLB (CALLABLE)	1.62500	12/03/15	33,535,000.00	33,378,252.34	32,532,638.85
PSI	NTRD	FHLB	85429	FHLB (CALLABLE)	2.05000	12/03/15	25,000,000.00	24,970,786.56	24,553,250.00
PSI	NTRD	FHLB	85454	FHLB (CALLABLE)	2.00000	12/03/15	13,800,000.00	13,793,549.67	13,566,780.00
PSI	NTRD	FHLB	85681	FHLB (CALLABLE)	2.25000	12/21/15	37,600,000.00	37,155,996.71	37,307,472.00
PSI	NTRD	FHLB	85558	FHLB (CALLABLE)	2.25000	12/22/15	25,000,000.00	24,893,661.01	24,833,250.00
PSI	NTRD	FHLB	85563	FHLB (CALLABLE)	2.50000	12/30/15	50,000,000.00	50,000,000.00	49,754,500.00
FHLB Total							2,731,325,000.00	2,748,097,729.51	2,748,490,693.75
PSI	NTRD	FHLD	86020	FHLB D/N	0.16500	04/25/11	50,000,000.00	49,994,500.00	49,999,500.00
PSI	NTRD	FHLD	85636	FHLB D/N	0.33000	12/13/11	50,000,000.00	49,882,666.67	49,932,500.00
PSI	NTRD	FHLD	85637	FHLB D/N	0.33000	12/13/11	7,000,000.00	6,983,573.33	6,990,550.00
PSI	NTRD	FHLD	85634	FHLB D/N	0.33000	12/14/11	50,000,000.00	49,882,208.33	49,932,000.00
PSI	NTRD	FHLD	85635	FHLB D/N	0.33000	12/14/11	50,000,000.00	49,882,208.33	49,932,000.00
FHLD Total							207,000,000.00	206,625,156.66	206,786,550.00
PSI	NTRD	FHLM	79489	FHLMC	3.05000	04/01/11	20,000,000.00	20,000,000.00	20,000,000.00
PSI	NTRD	FHLM	79362	FHLMC	5.12500	04/18/11	25,000,000.00	25,022,449.71	25,059,250.00
PSI	NTRD	FHLM	79363	FHLMC	5.12500	04/18/11	25,000,000.00	25,022,381.71	25,059,250.00
PSI	NTRD	FHLM	79588	FHLMC	6.00000	06/15/11	50,000,000.00	50,375,368.05	50,613,500.00
PSI	NTRD	FHLM	79700	FHLMC	6.00000	06/15/11	24,955,000.00	25,177,018.42	25,261,197.85
PSI	NTRD	FHLM	79587	FHLMC	5.25000	07/18/11	50,000,000.00	50,412,503.16	50,771,000.00
PSI	NTRD	FHLM	85751	FHLMC	1.12500	12/15/11	50,000,000.00	50,271,155.81	50,288,500.00
PSI	NTRD	FHLM	85752	FHLMC	1.12500	12/15/11	27,323,000.00	27,471,175.80	27,480,653.71
PSI	NTRD	FHLM	86412	FHLMC	2.12500	03/23/12	50,000,000.00	50,896,864.42	50,848,000.00
PSI	NTRD	FHLM	86424	FHLMC	2.12500	03/23/12	50,000,000.00	50,885,634.62	50,848,000.00
PSI	NTRD	FHLM	86425	FHLMC	2.12500	03/23/12	50,000,000.00	50,885,634.62	50,848,000.00
PSI	NTRD	FHLM	86449	FHLMC	2.12500	03/23/12	50,000,000.00	50,880,632.96	50,848,000.00
PSI	NTRD	FHLM	86450	FHLMC	2.12500	03/23/12	50,000,000.00	50,880,632.96	50,848,000.00
PSI	NTRD	FHLM	80483	FHLMC	4.00000	02/14/13	16,800,000.00	17,305,831.69	17,760,288.00
PSI	NTRD	FHLM	80645	FHLMC (CALLABLE)	2.50000	04/08/13	25,000,000.00	24,982,963.39	25,011,000.00
PSI	NTRD	FHLM	84124	FHLMC	4.12500	09/27/13	25,000,000.00	26,664,955.88	26,828,500.00
PSI	NTRD	FHLM	84154	FHLMC	4.50000	01/15/14	50,000,000.00	54,084,325.37	54,345,500.00
PSI	NTRD	FHLM	80633	FHLMC	5.00000	01/30/14	7,054,000.00	7,521,816.32	7,766,877.24
PSI	NTRD	FHLM	82587	FHLMC (CALLABLE)	3.00000	01/12/15	50,000,000.00	50,000,000.00	51,121,000.00
PSI	NTRD	FHLM	83451	FHLMC (CALLABLE)	2.87500	04/01/15	35,500,000.00	35,286,151.04	35,500,000.00
PSI	NTRD	FHLM	83347	FHLMC (CALLABLE)	3.00000	04/15/15	25,000,000.00	24,974,756.98	25,028,000.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLM	83452	FHLMC (CALLABLE)	3.00000	04/15/15	25,000,000.00	24,949,513.96	25,028,000.00
PSI	NTRD	FHLM	83336	FHLMC (CALLABLE)	3.00000	04/20/15	25,000,000.00	24,974,671.41	25,040,250.00
PSI	NTRD	FHLM	84076	FHLMC (CALLABLE)	2.62500	07/07/15	22,920,000.00	22,920,000.00	23,044,226.40
PSI	NTRD	FHLM	84077	FHLMC (CALLABLE)	2.62500	07/07/15	38,555,000.00	38,555,000.00	38,763,968.10
PSI	NTRD	FHLM	84104	FHLMC (CALLABLE)	2.55000	07/14/15	30,000,000.00	29,974,288.06	30,025,800.00
PSI	NTRD	FHLM	84165	FHLMC (CALLABLE)	2.55000	07/14/15	45,080,000.00	45,080,000.00	45,118,768.80
PSI	NTRD	FHLM	84089	FHLMC (CALLABLE)	2.55000	07/15/15	50,000,000.00	49,957,119.39	50,287,500.00
PSI	NTRD	FHLM	84091	FHLMC (CALLABLE)	2.55000	07/15/15	20,600,000.00	20,582,333.19	20,718,450.00
PSI	NTRD	FHLM	84092	FHLMC (CALLABLE)	2.55000	07/15/15	18,000,000.00	17,984,562.98	18,103,500.00
PSI	NTRD	FHLM	84286	FHLMC (CALLABLE)	2.37500	07/28/15	50,000,000.00	49,973,323.03	49,918,500.00
PSI	NTRD	FHLM	84344	FHLMC (CALLABLE)	2.37500	07/28/15	10,250,000.00	10,250,000.00	10,233,292.50
PSI	NTRD	FHLM	84401	FHLMC (CALLABLE)	2.25000	08/12/15	50,000,000.00	50,000,000.00	49,780,000.00
PSI	NTRD	FHLM	84412	FHLMC (CALLABLE)	2.25000	08/12/15	50,000,000.00	49,956,352.68	49,780,000.00
PSI	NTRD	FHLM	84413	FHLMC (CALLABLE)	2.25000	08/12/15	25,000,000.00	24,978,176.34	24,890,000.00
PSI	NTRD	FHLM	84429	FHLMC (CALLABLE)	2.25000	08/12/15	50,000,000.00	49,956,352.68	49,780,000.00
PSI	NTRD	FHLM	84872	FHLMC	1.75000	09/10/15	25,000,000.00	25,139,063.02	24,538,000.00
PSI	NTRD	FHLM	84874	FHLMC (CALLABLE)	2.05000	10/15/15	25,000,000.00	24,997,730.01	24,766,000.00
PSI	NTRD	FHLM	85076	FHLMC (CALLABLE)	1.70000	11/04/15	25,000,000.00	24,995,405.26	24,021,500.00
PSI	NTRD	FHLM	85144	FHLMC (CALLABLE)	1.70000	11/04/15	21,300,000.00	21,270,639.59	20,466,318.00
PSI	NTRD	FHLM	85061	FHLMC (CALLABLE)	1.70000	11/16/15	25,000,000.00	24,982,646.50	24,356,500.00
PSI	NTRD	FHLM	85062	FHLMC (CALLABLE)	1.70000	11/16/15	25,000,000.00	24,976,861.99	24,356,500.00
PSI	NTRD	FHLM	85063	FHLMC (CALLABLE)	1.70000	11/16/15	25,000,000.00	24,976,861.99	24,356,500.00
PSI	NTRD	FHLM	85147	FHLMC (CALLABLE)	1.75000	11/17/15	25,000,000.00	24,976,848.30	24,406,500.00
PSI	NTRD	FHLM	85182	FHLMC (CALLABLE)	1.75000	11/17/15	15,000,000.00	14,997,221.80	14,643,900.00
PSI	NTRD	FHLM	85229	FHLMC (CALLABLE)	1.75000	11/17/15	31,250,000.00	31,250,000.00	30,508,125.00
PSI	NTRD	FHLM	85400	FHLMC (CALLABLE)	1.75000	11/17/15	25,000,000.00	24,877,649.53	24,406,500.00
PSI	NTRD	FHLM	85401	FHLMC (CALLABLE)	1.75000	11/17/15	25,000,000.00	24,877,649.53	24,406,500.00
PSI	NTRD	FHLM	85424	FHLMC (CALLABLE)	1.75000	11/17/15	30,000,000.00	29,846,103.14	29,287,800.00
PSI	NTRD	FHLM	85435	FHLMC (CALLABLE)	1.75000	11/17/15	50,000,000.00	49,766,822.95	48,813,000.00
PSI	NTRD	FHLM	85449	FHLMC (CALLABLE)	1.75000	11/17/15	50,000,000.00	49,876,416.16	48,813,000.00
PSI	NTRD	FHLM	85530	FHLMC (CALLABLE)	1.75000	11/17/15	19,425,000.00	19,278,140.87	18,963,850.50
PSI	NTRD	FHLM	85384	FHLMC (CALLABLE)	1.75000	11/23/15	50,000,000.00	49,767,534.25	48,497,500.00
PSI	NTRD	FHLM	85399	FHLMC (CALLABLE)	1.75000	11/23/15	25,000,000.00	24,857,806.32	24,248,750.00
PSI	NTRD	FHLM	85261	FHLMC (CALLABLE)	1.70000	11/24/15	25,000,000.00	25,000,000.00	24,167,000.00
PSI	NTRD	FHLM	85321	FHLMC (CALLABLE)	1.70000	11/24/15	21,000,000.00	20,874,943.14	20,300,280.00
PSI	NTRD	FHLM	85251	FHLMC (CALLABLE)	1.57000	12/01/15	25,000,000.00	25,000,000.00	24,188,000.00
PSI	NTRD	FHLM	85406	FHLMC (CALLABLE)	2.00000	12/15/15	25,000,000.00	24,941,586.01	24,457,500.00
PSI	NTRD	FHLM	85425	FHLMC (CALLABLE)	2.10000	12/15/15	30,000,000.00	29,964,697.43	29,660,400.00
PSI	NTRD	FHLM	85556	FHLMC (CALLABLE)	2.10000	12/15/15	40,000,000.00	39,759,001.10	39,547,200.00
PSI	NTRD	FHLM	85482	FHLMC (CALLABLE)	2.25000	12/22/15	25,000,000.00	24,958,645.95	24,705,000.00
FHLM Total							1,975,012,000.00	1,985,304,221.47	1,973,528,896.10

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMA	84116	FNMA	2.87500	12/11/13	50,000,000.00	51,837,733.02	52,143,500.00
PSI	NTRD	FNMA	84157	FNMA	2.75000	02/05/14	50,000,000.00	51,724,600.53	51,950,000.00
PSI	NTRD	FNMA	84158	FNMA	2.75000	02/05/14	50,000,000.00	51,724,600.53	51,950,000.00
PSI	NTRD	FNMA	83537	FNMA (CALLABLE)	3.00000	04/28/15	27,030,000.00	27,018,986.68	27,088,925.40
PSI	NTRD	FNMA	83664	FNMA (CALLABLE)	3.00000	05/20/15	23,130,000.00	23,111,255.33	23,211,648.90
PSI	NTRD	FNMA	84162	FNMA (CALLABLE)	2.35000	07/07/15	26,940,000.00	26,940,000.00	26,828,468.40
PSI	NTRD	FNMA	84081	FNMA (CALLABLE)	2.40000	07/14/15	50,000,000.00	49,841,871.58	49,957,000.00
PSI	NTRD	FNMA	84307	FNMA (CALLABLE)	2.25000	07/22/15	16,789,000.00	16,774,537.19	16,580,816.40
PSI	NTRD	FNMA	84284	FNMA (CALLABLE)	2.00000	07/28/15	50,000,000.00	49,783,817.09	49,613,500.00
PSI	NTRD	FNMA	84873	FNMA	2.37500	07/28/15	25,000,000.00	25,824,390.08	25,258,500.00
PSI	NTRD	FNMA	84386	FNMA (CALLABLE)	2.15000	08/04/15	25,000,000.00	25,000,000.00	24,792,250.00
PSI	NTRD	FNMA	84387	FNMA (CALLABLE)	2.12500	08/05/15	25,000,000.00	25,000,000.00	24,641,000.00
PSI	NTRD	FNMA	84388	FNMA (CALLABLE)	2.12500	08/05/15	25,000,000.00	24,997,827.22	24,641,000.00
PSI	NTRD	FNMA	84466	FNMA (CALLABLE)	2.00000	08/05/15	25,000,000.00	24,978,272.18	24,745,500.00
PSI	NTRD	FNMA	84663	FNMA (CALLABLE)	1.87500	09/09/15	25,000,000.00	24,972,241.24	24,576,250.00
PSI	NTRD	FNMA	84664	FNMA (CALLABLE)	1.75000	09/14/15	14,710,000.00	14,693,616.40	14,378,289.50
PSI	NTRD	FNMA	84669	FNMA (CALLABLE)	2.00000	09/28/15	25,000,000.00	25,000,000.00	24,477,250.00
PSI	NTRD	FNMA	84817	FNMA (CALLABLE)	2.05000	10/08/15	25,000,000.00	25,000,000.00	24,362,000.00
PSI	NTRD	FNMA	84887	FNMA (CALLABLE)	1.60000	10/13/15	30,000,000.00	29,910,937.57	29,000,400.00
PSI	NTRD	FNMA	85094	FNMA	1.62500	10/26/15	35,000,000.00	35,238,141.15	34,056,400.00
PSI	NTRD	FNMA	85057	FNMA (CALLABLE)	1.55000	10/27/15	38,500,000.00	38,464,789.16	37,350,775.00
PSI	NTRD	FNMA	85185	FNMA (CALLABLE)	1.55000	10/27/15	25,000,000.00	25,000,000.00	24,253,750.00
PSI	NTRD	FNMA	85189	FNMA (CALLABLE)	1.55000	10/27/15	50,000,000.00	49,994,491.48	48,507,500.00
PSI	NTRD	FNMA	85058	FNMA (CALLABLE)	1.65000	10/29/15	25,000,000.00	24,965,662.65	24,137,750.00
PSI	NTRD	FNMA	85680	FNMA (CALLABLE)	1.65000	10/29/15	50,000,000.00	48,588,632.53	48,275,500.00
PSI	NTRD	FNMA	85146	FNMA (CALLABLE)	1.62500	11/12/15	25,000,000.00	24,916,763.58	24,093,750.00
PSI	NTRD	FNMA	85227	FNMA (CALLABLE)	1.55000	11/12/15	25,000,000.00	25,000,000.00	24,211,250.00
PSI	NTRD	FNMA	85059	FNMA (CALLABLE)	1.70000	11/16/15	25,000,000.00	25,000,000.00	24,206,500.00
PSI	NTRD	FNMA	85096	FNMA (CALLABLE)	1.70000	11/16/15	25,000,000.00	24,953,673.25	24,206,500.00
PSI	NTRD	FNMA	85118	FNMA (CALLABLE)	1.70000	11/16/15	25,000,000.00	24,937,064.62	24,206,500.00
PSI	NTRD	FNMA	85244	FNMA (CALLABLE)	1.56000	11/23/15	25,000,000.00	25,000,000.00	24,210,500.00
PSI	NTRD	FNMA	85164	FNMA (CALLABLE)	1.50000	11/24/15	25,000,000.00	24,941,881.16	24,145,000.00
PSI	NTRD	FNMA	85211	FNMA (CALLABLE)	1.50000	11/24/15	11,250,000.00	11,244,769.30	10,865,250.00
PSI	NTRD	FNMA	85683	FNMA (CALLABLE)	2.62500	01/11/16	21,250,000.00	21,239,840.50	21,162,025.00
FNMA Total							1,019,599,000.00	1,023,622,396.02	1,008,085,248.60
PSI	NTRD	MCPN	85336	FHLB (CALLABLE)	4.25000	12/15/15	25,000,000.00	25,000,000.00	24,566,750.00
PSI	NTRD	MCPN	85407	FHLB (CALLABLE)	4.25000	12/15/15	25,000,000.00	25,000,000.00	24,566,750.00
PSI	NTRD	MCPN	85484	FHLB (CALLABLE)	4.62500	12/28/15	50,000,000.00	49,995,257.39	48,164,060.00
MCPN Total							100,000,000.00	99,995,257.39	97,297,560.00
PSI	NTRD	MCSA	84075	FNMA (CALLABLE)	3.00000	07/07/15	50,000,000.00	50,000,000.00	50,022,000.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	MCSA	84078	FNMA (CALLABLE)	2.75000	07/13/15	50,000,000.00	50,000,000.00	49,971,500.00
PSI	NTRD	MCSA	84079	FNMA (CALLABLE)	2.75000	07/13/15	25,000,000.00	25,000,000.00	24,985,750.00
PSI	NTRD	MCSA	84080	FNMA (CALLABLE)	2.75000	07/13/15	25,000,000.00	25,000,000.00	24,985,750.00
PSI	NTRD	MCSA	84090	FNMA (CALLABLE)	4.00000	07/13/15	50,000,000.00	50,000,000.00	49,579,000.00
PSI	NTRD	MCSA	84125	FNMA (CALLABLE)	2.75000	07/13/15	50,000,000.00	50,000,000.00	49,860,000.00
PSI	NTRD	MCSA	84145	FNMA (CALLABLE)	2.75000	07/13/15	25,000,000.00	25,000,000.00	24,930,000.00
PSI	NTRD	MCSA	84285	FNMA (CALLABLE)	3.00000	07/20/15	50,000,000.00	50,000,000.00	49,806,500.00
PSI	NTRD	MCSA	84181	FNMA (CALLABLE)	2.50000	07/21/15	50,000,000.00	50,000,000.00	49,620,500.00
PSI	NTRD	MCSA	84208	FNMA (CALLABLE)	3.00000	07/21/15	50,000,000.00	50,000,000.00	49,573,500.00
PSI	NTRD	MCSA	84287	FNMA (CALLABLE)	2.55000	07/28/15	50,000,000.00	50,000,000.00	49,783,000.00
PSI	NTRD	MCSA	84399	FNMA (CALLABLE)	3.00000	08/10/15	50,000,000.00	50,000,000.00	49,489,500.00
PSI	NTRD	MCSA	84400	FNMA (CALLABLE)	3.00000	08/11/15	50,000,000.00	50,000,000.00	49,533,500.00
PSI	NTRD	MCSA	84414	FNMA (CALLABLE)	3.05000	08/17/15	50,000,000.00	50,000,000.00	49,442,000.00
PSI	NTRD	MCSA	84415	FNMA (CALLABLE)	3.00000	08/18/15	50,000,000.00	50,000,000.00	49,504,500.00
PSI	NTRD	MCSA	84524	FNMA (CALLABLE)	2.00000	08/25/15	50,000,000.00	50,000,000.00	48,717,000.00
PSI	NTRD	MCSA	84599	FNMA (CALLABLE)	4.12500	09/10/15	50,000,000.00	50,000,000.00	48,226,000.00
PSI	NTRD	MCSA	84665	FNMA (CALLABLE)	2.45000	09/15/15	50,000,000.00	50,000,000.00	47,934,000.00
PSI	NTRD	MCSA	84644	FNMA (CALLABLE)	2.50000	09/17/15	50,000,000.00	50,000,000.00	48,149,500.00
PSI	NTRD	MCSA	84666	FNMA (CALLABLE)	2.75000	09/17/15	50,000,000.00	50,000,000.00	48,083,500.00
PSI	NTRD	MCSA	84667	FNMA (CALLABLE)	2.50000	09/17/15	50,000,000.00	50,000,000.00	48,149,500.00
PSI	NTRD	MCSA	84709	FNMA (CALLABLE)	2.50000	09/28/15	50,000,000.00	50,000,000.00	48,192,000.00
PSI	NTRD	MCSA	84710	FNMA (CALLABLE)	2.50000	09/29/15	50,000,000.00	50,000,000.00	48,220,500.00
PSI	NTRD	MCSA	84712	FNMA (CALLABLE)	2.60000	09/29/15	50,000,000.00	50,000,000.00	48,200,500.00
PSI	NTRD	MCSA	84721	FNMA (CALLABLE)	2.75000	09/29/15	25,000,000.00	25,000,000.00	24,099,500.00
PSI	NTRD	MCSA	84722	FNMA (CALLABLE)	2.62500	09/29/15	25,000,000.00	25,000,000.00	24,073,750.00
PSI	NTRD	MCSA	84731	FNMA (CALLABLE)	2.62500	09/29/15	15,000,000.00	15,000,000.00	14,444,250.00
PSI	NTRD	MCSA	84749	FNMA (CALLABLE)	2.62500	09/29/15	25,000,000.00	25,000,000.00	24,073,750.00
PSI	NTRD	MCSA	84723	FNMA (CALLABLE)	5.00000	10/01/15	50,000,000.00	50,000,000.00	48,165,000.00
PSI	NTRD	MCSA	85082	FNMA (CALLABLE)	3.00000	11/09/15	25,000,000.00	25,000,000.00	23,927,750.00
PSI	NTRD	MCSA	85077	FNMA (CALLABLE)	3.00000	11/17/15	25,000,000.00	25,000,000.00	24,026,250.00
PSI	NTRD	MCSA	85078	FNMA (CALLABLE)	3.00000	11/17/15	25,000,000.00	25,000,000.00	24,026,250.00
PSI	NTRD	MCSA	85079	FNMA (CALLABLE)	3.00000	11/17/15	25,000,000.00	25,000,000.00	24,025,750.00
PSI	NTRD	MCSA	85080	FNMA (CALLABLE)	3.00000	11/17/15	25,000,000.00	25,000,000.00	24,025,750.00
PSI	NTRD	MCSA	85097	FNMA (CALLABLE)	3.50000	11/19/15	25,000,000.00	25,000,000.00	23,890,250.00
PSI	NTRD	MCSA	85098	FNMA (CALLABLE)	3.50000	11/19/15	25,000,000.00	25,000,000.00	23,890,250.00
PSI	NTRD	MCSA	85119	FNMA (CALLABLE)	4.00000	11/23/15	25,000,000.00	25,000,000.00	23,846,000.00
PSI	NTRD	MCSA	85120	FNMA (CALLABLE)	4.00000	11/23/15	25,000,000.00	25,000,000.00	23,846,000.00
PSI	NTRD	MCSA	85249	FNMA (CALLABLE)	4.00000	11/24/15	25,000,000.00	25,000,000.00	24,070,000.00
PSI	NTRD	MCSA	85250	FNMA (CALLABLE)	4.00000	11/24/15	25,000,000.00	25,000,000.00	24,070,000.00
PSI	NTRD	MCSA	85230	FNMA (CALLABLE)	3.00000	12/01/15	25,000,000.00	25,000,000.00	23,998,250.00
PSI	NTRD	MCSA	85231	FNMA (CALLABLE)	3.00000	12/01/15	25,000,000.00	25,000,000.00	23,998,250.00
PSI	NTRD	MCSA	85233	FNMA (CALLABLE)	3.25000	12/01/15	25,000,000.00	25,000,000.00	23,969,000.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	MCSA	85234	FNMA (CALLABLE)	3.25000	12/01/15	25,000,000.00	25,000,000.00	23,975,250.00
PSI	NTRD	MCSA	85235	FNMA (CALLABLE)	3.25000	12/01/15	25,000,000.00	25,000,000.00	23,975,250.00
PSI	NTRD	MCSA	85271	FHLMC (CALLABLE)	4.05000	12/01/15	25,000,000.00	25,000,000.00	23,761,500.00
PSI	NTRD	MCSA	85272	FHLMC (CALLABLE)	4.05000	12/01/15	25,000,000.00	25,000,000.00	23,761,500.00
PSI	NTRD	MCSA	85245	FNMA (CALLABLE)	3.50000	12/02/15	25,000,000.00	25,000,000.00	24,091,750.00
PSI	NTRD	MCSA	85246	FNMA (CALLABLE)	3.50000	12/02/15	25,000,000.00	25,000,000.00	24,104,250.00
PSI	NTRD	MCSA	85247	FNMA (CALLABLE)	3.50000	12/02/15	25,000,000.00	25,000,000.00	24,104,250.00
PSI	NTRD	MCSA	85252	FNMA (CALLABLE)	3.50000	12/02/15	20,000,000.00	20,000,000.00	19,273,400.00
PSI	NTRD	MCSA	85267	FHLMC (CALLABLE)	3.50000	12/02/15	25,000,000.00	25,000,000.00	23,887,750.00
PSI	NTRD	MCSA	85282	FHLMC (CALLABLE)	4.25000	12/03/15	50,000,000.00	50,000,000.00	48,167,000.00
PSI	NTRD	MCSA	85270	FHLMC (CALLABLE)	4.80000	12/09/15	25,000,000.00	25,000,000.00	23,802,000.00
PSI	NTRD	MCSA	85304	FHLMC (CALLABLE)	5.00000	12/10/15	50,000,000.00	50,000,000.00	48,058,500.00
PSI	NTRD	MCSA	85305	FHLB (CALLABLE)	1.50000	12/10/15	30,000,000.00	29,994,368.02	29,421,900.00
PSI	NTRD	MCSA	85404	FHLMC (CALLABLE)	5.00000	12/10/15	25,000,000.00	25,000,000.00	24,098,250.00
PSI	NTRD	MCSA	85405	FHLMC (CALLABLE)	5.00000	12/10/15	25,000,000.00	25,000,000.00	24,098,250.00
PSI	NTRD	MCSA	85467	FHLMC (CALLABLE)	5.50000	12/15/15	50,000,000.00	50,000,000.00	48,174,000.00
PSI	NTRD	MCSA	85468	FHLMC (CALLABLE)	5.50000	12/17/15	50,000,000.00	50,000,000.00	48,177,000.00
PSI	NTRD	MCSA	85469	FHLMC (CALLABLE)	5.80000	12/22/15	50,000,000.00	50,000,000.00	47,962,500.00
PSI	NTRD	MCSA	85470	FHLMC (CALLABLE)	5.50000	12/22/15	50,000,000.00	50,000,000.00	48,184,500.00
PSI	NTRD	MCSA	85408	FHLMC (CALLABLE)	5.00000	12/23/15	25,000,000.00	25,000,000.00	24,034,750.00
PSI	NTRD	MCSA	85471	FHLMC (CALLABLE)	6.00000	12/23/15	50,000,000.00	50,000,000.00	48,182,000.00
PSI	NTRD	MCSA	85605	FHLB (CALLABLE)	7.25000	12/28/15	50,000,000.00	50,000,000.00	48,335,935.00
PSI	NTRD	MCSA	85485	FHLMC (CALLABLE)	6.25000	12/29/15	25,000,000.00	25,000,000.00	24,109,750.00
PSI	NTRD	MCSA	85533	FHLMC (CALLABLE)	6.25000	12/29/15	50,000,000.00	50,000,000.00	48,872,500.00
PSI	NTRD	MCSA	85559	FHLMC (CALLABLE)	6.62500	12/29/15	50,000,000.00	50,000,000.00	48,428,500.00
PSI	NTRD	MCSA	85560	FHLMC (CALLABLE)	7.00000	12/29/15	50,000,000.00	50,000,000.00	48,467,500.00
PSI	NTRD	MCSA	85561	FHLMC (CALLABLE)	7.00000	12/29/15	50,000,000.00	49,952,546.55	48,590,500.00
PSI	NTRD	MCSA	85483	FHLMC (CALLABLE)	6.25000	12/30/15	50,000,000.00	50,000,000.00	48,440,500.00
PSI	NTRD	MCSA	85532	FHLMC (CALLABLE)	6.00000	12/30/15	50,000,000.00	50,000,000.00	48,117,185.00
PSI	NTRD	MCSA	85534	FHLMC (CALLABLE)	6.37500	12/30/15	50,000,000.00	50,000,000.00	48,950,000.00
PSI	NTRD	MCSA	85562	FHLMC (CALLABLE)	7.00000	12/30/15	50,000,000.00	50,000,000.00	48,509,000.00
PSI	NTRD	MCSA	85682	FHLB (CALLABLE)	7.87500	01/07/16	50,000,000.00	50,000,000.00	48,941,500.00
MCSA Total							2,840,000,000.00	2,839,946,914.57	2,758,483,920.00
PSI	NTRD	NCD1	86217	UNION BK OF CALIFORNIA CD	0.25000	04/01/11	50,000,000.00	50,000,000.00	50,000,165.00
PSI	NTRD	NCD1	86084	UNION BK OF CALIFORNIA CD	0.27000	04/07/11	50,000,000.00	50,000,000.00	50,001,165.00
PSI	NTRD	NCD1	85923	CITIBANK NA CD	0.27000	04/20/11	50,000,000.00	50,000,000.00	50,002,215.00
PSI	NTRD	NCD1	85937	UNION BK OF CALIFORNIA CD	0.26000	04/20/11	50,000,000.00	50,000,000.00	50,001,940.00
PSI	NTRD	NCD1	86492	UNION BK OF CALIFORNIA CD	0.24000	05/02/11	50,000,000.00	50,000,000.00	50,001,775.00
PSI	NTRD	NCD1	86267	UNION BK OF CALIFORNIA CD	0.25000	05/20/11	50,000,000.00	50,000,000.00	50,001,385.00
NCD1 Total							300,000,000.00	300,000,000.00	300,008,645.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	NOTE	85124	USTN	0.75000	11/30/11	50,000,000.00	50,164,562.90	50,174,000.00
PSI	NTRD	NOTE	85125	USTN	0.75000	11/30/11	50,000,000.00	50,164,562.90	50,174,000.00
PSI	NTRD	NOTE	85525	USTN	0.75000	11/30/11	50,000,000.00	50,155,109.34	50,174,000.00
PSI	NTRD	NOTE	85567	USTN	0.75000	11/30/11	50,000,000.00	50,145,315.37	50,174,000.00
PSI	NTRD	NOTE	85568	USTN	0.75000	11/30/11	50,000,000.00	50,145,315.37	50,174,000.00
PSI	NTRD	NOTE	85122	USTN	1.12500	12/15/11	50,000,000.00	50,301,367.66	50,310,500.00
PSI	NTRD	NOTE	85123	USTN	1.12500	12/15/11	30,000,000.00	30,180,820.60	30,186,300.00
PSI	NTRD	NOTE	85223	USTN	1.12500	12/15/11	50,000,000.00	50,309,809.03	50,310,500.00
PSI	NTRD	NOTE	85224	USTN	1.12500	12/15/11	50,000,000.00	50,309,809.03	50,310,500.00
PSI	NTRD	NOTE	85437	USTN	1.12500	12/15/11	50,000,000.00	50,286,430.92	50,310,500.00
PSI	NTRD	NOTE	85438	USTN	1.12500	12/15/11	50,000,000.00	50,286,430.92	50,310,500.00
PSI	NTRD	NOTE	85753	USTN	4.62500	12/31/11	50,000,000.00	51,601,117.89	51,631,000.00
PSI	NTRD	NOTE	85754	USTN	4.62500	12/31/11	23,000,000.00	23,736,514.23	23,750,260.00
PSI	NTRD	NOTE	85508	USTN	1.12500	01/15/12	50,000,000.00	50,312,964.11	50,335,935.00
PSI	NTRD	NOTE	85509	USTN	1.12500	01/15/12	50,000,000.00	50,312,964.11	50,335,935.00
PSI	NTRD	NOTE	85574	USTN	1.12500	01/15/12	50,000,000.00	50,296,268.13	50,335,935.00
PSI	NTRD	NOTE	85575	USTN	1.12500	01/15/12	50,000,000.00	50,296,268.13	50,335,935.00
PSI	NTRD	NOTE	85744	USTN	4.75000	01/31/12	50,000,000.00	51,807,959.17	51,863,500.00
PSI	NTRD	NOTE	85745	USTN	4.75000	01/31/12	50,000,000.00	51,807,959.17	51,863,500.00
PSI	NTRD	NOTE	86410	USTN	1.37500	03/15/12	50,000,000.00	50,522,718.80	50,502,000.00
PSI	NTRD	NOTE	84155	USTN	2.37500	08/31/14	50,000,000.00	51,342,622.95	51,468,750.00
PSI	NTRD	NOTE	84156	USTN	2.37500	08/31/14	25,000,000.00	25,671,311.48	25,734,375.00
PSI	NTRD	NOTE	85663	USTN	1.37500	11/30/15	50,000,000.00	48,444,423.34	48,418,000.00
PSI	NTRD	NOTE	85664	USTN	1.37500	11/30/15	50,000,000.00	48,403,970.99	48,418,000.00
NOTE Total							1,128,000,000.00	1,137,006,596.54	1,137,601,925.00
PSI	NTRD	TBIL	84836	UST BILL	0.24000	09/22/11	50,000,000.00	49,942,000.00	49,960,000.00
PSI	NTRD	TBIL	84837	UST BILL	0.24000	09/22/11	50,000,000.00	49,942,000.00	49,960,000.00
PSI	NTRD	TBIL	84838	UST BILL	0.24000	09/22/11	50,000,000.00	49,942,000.00	49,960,000.00
PSI	NTRD	TBIL	84839	UST BILL	0.24000	09/22/11	50,000,000.00	49,942,000.00	49,960,000.00
PSI	NTRD	TBIL	84840	UST BILL	0.24000	09/22/11	50,000,000.00	49,942,000.00	49,960,000.00
PSI	NTRD	TBIL	84841	UST BILL	0.24000	09/22/11	50,000,000.00	49,942,000.00	49,960,000.00
PSI	NTRD	TBIL	85746	UST BILL	0.29000	12/15/11	50,000,000.00	49,896,083.33	49,927,500.00
PSI	NTRD	TBIL	85747	UST BILL	0.29000	12/15/11	50,000,000.00	49,896,083.33	49,927,500.00
TBIL Total							400,000,000.00	399,444,166.66	399,615,000.00
PSI	NTRD	YANK1	86049	BNP PARIBAS SF CD	0.28000	04/01/11	50,000,000.00	50,000,000.00	50,000,205.00
PSI	NTRD	YANK1	85975	BK OF NOVA SCOTIA HOUSTON CD	0.24000	04/04/11	50,000,000.00	50,000,000.00	50,000,610.00
PSI	NTRD	YANK1	86052	SOCIETE GENERALE NY CD	0.34000	04/05/11	50,000,000.00	50,000,055.52	50,001,455.00
PSI	NTRD	YANK1	86234	BK OF MONTREAL CHICAGO CD	0.22000	04/05/11	50,000,000.00	50,000,000.00	50,000,620.00
PSI	NTRD	YANK1	86253	SOCIETE GENERALE NY CD	0.25000	04/05/11	50,000,000.00	50,000,055.54	50,000,830.00
PSI	NTRD	YANK1	86254	SOCIETE GENERALE NY CD	0.25000	04/05/11	25,000,000.00	25,000,027.77	25,000,415.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	86071	DEUTSCHE BK AG NY CD	0.26000	04/06/11	50,000,000.00	50,000,000.00	50,001,080.00
PSI	NTRD	YANK1	86103	NORDEA BK FINLAND PLC NY CD	0.24000	04/06/11	50,000,000.00	50,000,000.00	50,000,915.00
PSI	NTRD	YANK1	86239	BK OF MONTREAL CHICAGO CD	0.23000	04/07/11	50,000,000.00	50,000,083.32	50,000,775.00
PSI	NTRD	YANK1	86087	DEUTSCHE BK AG NY CD	0.26000	04/08/11	50,000,000.00	50,000,000.00	50,001,220.00
PSI	NTRD	YANK1	86088	SVENSKA HANDELSBANKEN AB NY CD	0.25000	04/08/11	50,000,000.00	50,000,000.00	50,001,110.00
PSI	NTRD	YANK1	86089	SVENSKA HANDELSBANKEN AB NY CD	0.25000	04/08/11	25,000,000.00	25,000,000.00	25,000,555.00
PSI	NTRD	YANK1	86094	BNP PARIBAS SF CD	0.28000	04/08/11	50,000,000.00	50,000,000.00	50,001,440.00
PSI	NTRD	YANK1	86121	RABOBANK NEDERLAND NV NY CD	0.30500	04/08/11	25,000,000.00	25,000,265.92	25,000,857.50
PSI	NTRD	YANK1	86244	BNP PARIBAS SF CD	0.24000	04/08/11	50,000,000.00	50,000,000.00	50,000,995.00
PSI	NTRD	YANK1	86227	SOCIETE GENERALE NY CD	0.33500	04/11/11	50,000,000.00	50,000,624.12	50,002,825.00
PSI	NTRD	YANK1	86125	RABOBANK NEDERLAND NV NY CD	0.28000	04/13/11	50,000,000.00	50,000,665.39	50,002,345.00
PSI	NTRD	YANK1	86270	BNP PARIBAS SF CD	0.24000	04/15/11	50,000,000.00	50,000,000.00	50,001,455.00
PSI	NTRD	YANK1	85938	CIBC NY CD	0.25000	04/19/11	50,000,000.00	50,000,000.00	50,002,105.00
PSI	NTRD	YANK1	85654	WESTPAC BANKING CORP NY CD	0.26000	04/20/11	50,000,000.00	50,000,263.66	50,001,940.00
PSI	NTRD	YANK1	85925	RABOBANK NEDERLAND NV NY CD	0.27000	04/20/11	50,000,000.00	50,000,000.00	50,002,215.00
PSI	NTRD	YANK1	85946	CIBC NY CD	0.25000	04/20/11	50,000,000.00	50,000,000.00	50,001,660.00
PSI	NTRD	YANK1	85947	CIBC NY CD	0.25000	04/20/11	25,000,000.00	25,000,000.00	25,000,830.00
PSI	NTRD	YANK1	86040	BARCLAYS BK PLC NY CD	0.23000	04/20/11	50,000,000.00	50,000,000.00	50,001,105.00
PSI	NTRD	YANK1	86041	BARCLAYS BK PLC NY CD	0.23000	04/20/11	39,000,000.00	39,000,000.00	39,000,861.90
PSI	NTRD	YANK1	86133	BK OF NOVA SCOTIA HOUSTON CD	0.23000	04/20/11	50,000,000.00	50,000,000.00	50,001,105.00
PSI	NTRD	YANK1	86134	SVENSKA HANDELSBANKEN AB NY CD	0.24000	04/20/11	50,000,000.00	50,000,263.78	50,001,385.00
PSI	NTRD	YANK1	86154	TORONTO DOMINION BK NY CD	0.22000	04/20/11	50,000,000.00	50,000,000.00	50,000,830.00
PSI	NTRD	YANK1	86174	SVENSKA HANDELSBANKEN AB NY CD	0.24000	04/20/11	50,000,000.00	50,000,000.00	50,001,385.00
PSI	NTRD	YANK1	86187	CREDIT SUISSE NY CD	0.24000	04/20/11	50,000,000.00	50,000,000.00	50,001,385.00
PSI	NTRD	YANK1	86188	CREDIT SUISSE NY CD	0.24000	04/20/11	25,000,000.00	25,000,000.00	25,000,692.50
PSI	NTRD	YANK1	86221	BK OF NOVA SCOTIA HOUSTON CD	0.23000	04/20/11	50,000,000.00	50,000,000.00	50,001,105.00
PSI	NTRD	YANK1	86222	BK OF NOVA SCOTIA HOUSTON CD	0.23000	04/20/11	25,000,000.00	25,000,000.00	25,000,552.50
PSI	NTRD	YANK1	86312	BK OF MONTREAL CHICAGO CD	0.21000	04/20/11	50,000,000.00	50,000,263.83	50,000,550.00
PSI	NTRD	YANK1	85915	BARCLAYS BK PLC NY CD	0.25000	04/22/11	50,000,000.00	50,000,000.00	50,001,830.00
PSI	NTRD	YANK1	85916	BARCLAYS BK PLC NY CD	0.25000	04/22/11	50,000,000.00	50,000,000.00	50,001,830.00
PSI	NTRD	YANK1	85921	CIBC NY CD	0.25000	04/22/11	50,000,000.00	50,000,000.00	50,001,830.00
PSI	NTRD	YANK1	85942	BK OF NOVA SCOTIA HOUSTON CD	0.25000	04/22/11	50,000,000.00	50,000,000.00	50,001,830.00
PSI	NTRD	YANK1	85943	BK OF NOVA SCOTIA HOUSTON CD	0.25000	04/22/11	25,000,000.00	25,000,000.00	25,000,915.00
PSI	NTRD	YANK1	86211	SVENSKA HANDELSBANKEN AB NY CD	0.24000	04/25/11	50,000,000.00	50,000,000.00	50,001,730.00
PSI	NTRD	YANK1	86218	NORDEA BK FINLAND PLC NY CD	0.22000	04/29/11	50,000,000.00	50,000,000.00	50,000,800.00
PSI	NTRD	YANK1	86390	BNP PARIBAS SF CD	0.25000	05/13/11	50,000,000.00	50,000,000.00	50,002,980.00
PSI	NTRD	YANK1	86256	TORONTO DOMINION BK NY CD	0.23500	05/20/11	50,000,000.00	50,000,000.00	50,000,340.00
PSI	NTRD	YANK1	86289	NORDEA BK FINLAND PLC NY CD	0.23000	05/20/11	50,000,000.00	50,000,000.00	49,999,997.50
PSI	NTRD	YANK1	86356	BNP PARIBAS SF CD	0.29000	05/20/11	50,000,000.00	50,000,000.00	50,004,160.00
PSI	NTRD	YANK1	86440	CALYON BANK NY CD	0.27000	05/20/11	50,000,000.00	50,000,680.30	50,002,775.00
PSI	NTRD	YANK1	86489	CALYON BANK NY CD	0.23000	05/20/11	50,000,000.00	50,000,680.35	50,000,000.00
PSI	NTRD	YANK1	86490	CALYON BANK NY CD	0.23000	05/20/11	25,000,000.00	25,000,340.18	25,000,000.00

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PSI	NTRD	YANK1	86441	LLOYDS TSB BK PLC NY CD	0.23000	05/27/11	50,000,000.00	50,000,777.49	49,999,999.50
PSI	NTRD	YANK1	86442	LLOYDS TSB BK PLC NY CD	0.23000	05/27/11	25,000,000.00	25,000,388.74	24,999,999.75
PSI	NTRD	YANK1	86481	DNB NOR BANK ASA NY CD	0.20000	05/31/11	50,000,000.00	50,000,000.00	49,993,225.00
PSI	NTRD	YANK1	86338	BK OF MONTREAL CHICAGO CD	0.37000	06/07/11	25,000,000.00	25,007,198.00	25,004,230.00
PSI	NTRD	YANK1	86343	SVENSKA HANDELSBANKEN AB NY CD	0.27500	06/07/11	25,000,000.00	25,000,696.58	24,999,761.50
PSI	NTRD	YANK1	86280	DNB NOR BANK ASA NY CD	0.24000	06/09/11	50,000,000.00	50,000,000.00	49,996,109.00
PSI	NTRD	YANK1	86281	DNB NOR BANK ASA NY CD	0.24000	06/09/11	25,000,000.00	25,000,000.00	24,998,054.50
PSI	NTRD	YANK1	86326	RABOBANK NEDERLAND NV NY CD	0.24000	06/20/11	50,000,000.00	50,000,000.00	49,995,499.50
PSI	NTRD	YANK1	85641	WESTPAC BANKING CORP NY CD	0.41000	06/21/11	50,000,000.00	50,006,699.64	50,014,725.00
PSI	NTRD	YANK1	86404	SVENSKA HANDELSBANKEN AB NY CD	0.27500	06/22/11	50,000,000.00	50,000,568.36	49,999,421.50
PSI	NTRD	YANK1	86296	TORONTO DOMINION BK NY CD	0.27000	06/23/11	50,000,000.00	50,002,294.16	49,998,817.50
PSI	NTRD	YANK1	86447	UBS AG STAMFORD CT CD	0.24500	06/24/11	50,000,000.00	50,000,000.00	49,995,870.00
PSI	NTRD	YANK1	86480	BK OF NOVA SCOTIA HOUSTON CD	0.24000	06/29/11	50,000,000.00	50,000,000.00	49,988,759.00
PSI	NTRD	YANK1	86288	BARCLAYS BK PLC NY CD	0.25000	06/30/11	50,000,000.00	50,000,000.00	49,989,891.00
PSI	NTRD	YANK1	86322	TORONTO DOMINION BK NY CD	0.23000	06/30/11	50,000,000.00	50,000,624.58	49,987,367.00
PSI	NTRD	YANK1	86323	TORONTO DOMINION BK NY CD	0.23000	06/30/11	50,000,000.00	50,000,624.58	49,987,367.00
PSI	NTRD	YANK1	86349	RABOBANK NEDERLAND NV NY CD	0.23000	06/30/11	50,000,000.00	50,000,624.59	49,987,368.00
PSI	NTRD	YANK1	86350	RABOBANK NEDERLAND NV NY CD	0.23000	06/30/11	25,000,000.00	25,000,312.30	24,993,684.00
PSI	NTRD	YANK1	86405	DNB NOR BANK ASA NY CD	0.23000	06/30/11	50,000,000.00	50,000,000.00	49,987,370.00
PSI	NTRD	YANK1	86420	ROYAL BK OF CANADA NY CD	0.18000	06/30/11	50,000,000.00	50,000,000.00	49,981,056.00
PSI	NTRD	YANK1	86423	NORDEA BK FINLAND PLC NY CD	0.23000	06/30/11	50,000,000.00	50,000,000.00	49,987,370.00
PSI	NTRD	YANK1	86430	CREDIT SUISSE NY CD	0.26000	06/30/11	50,000,000.00	50,000,000.00	49,991,159.00
PSI	NTRD	YANK1	86438	ROYAL BK OF CANADA NY CD	0.18000	06/30/11	50,000,000.00	50,000,000.00	49,981,056.50
PSI	NTRD	YANK1	86439	ROYAL BK OF CANADA NY CD	0.18000	06/30/11	50,000,000.00	50,000,000.00	49,981,056.50
PSI	NTRD	YANK1	86446	TORONTO DOMINION BK NY CD	0.22000	06/30/11	50,000,000.00	50,000,000.00	49,986,108.00
PSI	NTRD	YANK1	86452	RABOBANK NEDERLAND NV NY CD	0.24000	06/30/11	50,000,000.00	50,000,000.00	49,988,634.00
PSI	NTRD	YANK1	86453	RABOBANK NEDERLAND NV NY CD	0.24000	06/30/11	50,000,000.00	50,000,000.00	49,988,634.00
PSI	NTRD	YANK1	86454	RABOBANK NEDERLAND NV NY CD	0.24000	06/30/11	25,000,000.00	25,000,000.00	24,994,317.00
PSI	NTRD	YANK1	86460	ROYAL BK OF CANADA NY CD	0.18000	06/30/11	50,000,000.00	50,000,000.00	49,981,057.00
PSI	NTRD	YANK1	86461	ROYAL BK OF CANADA NY CD	0.18000	06/30/11	50,000,000.00	50,000,000.00	49,981,057.00
PSI	NTRD	YANK1	86476	NORDEA BK FINLAND PLC NY CD	0.22000	06/30/11	50,000,000.00	50,000,000.00	49,986,108.50
PSI	NTRD	YANK1	86487	NORDEA BK FINLAND PLC NY CD	0.22000	06/30/11	50,000,000.00	50,000,000.00	49,986,108.50
PSI	NTRD	YANK1	85140	BARCLAYS BK PLC NY CD	0.80000	10/28/11	50,000,000.00	50,000,000.00	50,057,805.00
YANK1 Total							<u>3,689,000,000.00</u>	<u>3,689,025,078.70</u>	<u>3,688,849,477.65</u>
NTRD Total							<u>24,595,560,027.00</u>	<u>24,645,629,746.09</u>	<u>24,550,208,404.44</u>
NTRD Historical Cost								<u>24,708,037,092.25</u>	
PSI	TRADE	FNMA	86465	FNMA (CALLABLE)	2.25000	03/28/16	50,000,000.00	49,500,274.12	49,426,000.00
FNMA Total							<u>50,000,000.00</u>	<u>49,500,274.12</u>	<u>49,426,000.00</u>
PSI	TRADE	NOTE	85260	USTN	1.25000	10/31/15	50,000,000.00	50,000,000.00	48,246,000.00
PSI	TRADE	NOTE	85281	USTN	1.25000	10/31/15	50,000,000.00	49,884,456.10	48,246,000.00

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PSI	TRADE	NOTE	85402	USTN	1.37500	11/30/15	50,000,000.00	49,635,473.71	48,418,000.00
PSI	TRADE	NOTE	86451	USTN	2.12500	02/29/16	50,000,000.00	49,801,113.65	49,843,750.00
PSI	TRADE	NOTE	86464	USTN	0.75000	03/31/13	50,000,000.00	49,960,990.94	49,960,935.00
		NOTE Total					<u>250,000,000.00</u>	<u>249,282,034.40</u>	<u>244,714,685.00</u>
	TRADE Total						<u>300,000,000.00</u>	<u>298,782,308.52</u>	<u>294,140,685.00</u>
				TRADE Historical Cost				<u>298,746,093.75</u>	
PSI Total							<u>24,895,560,027.00</u>	<u>24,944,412,054.61</u>	<u>24,844,349,089.44</u>
				PSI Historical Cost				<u>25,006,783,186.00</u>	

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SPI	GF	1TRD	14004	FLYING TRIANGLE 1ST TR	5.50000	08/01/12	12,515.58	12,515.58	12,515.58
SPI	GF	1TRD	16864	FLYING TRIANGLE 1ST TR	5.50000	01/01/14	41,111.91	41,111.91	41,111.91
SPI	GF	1TRD	17567	FLYING TRIANGLE SLUSHER	4.50000	04/24/14	262,500.00	262,500.00	262,500.00
SPI	GF	1TRD	03463	FLYING TRIANGLE LOAN	5.50000	03/01/15	105,620.01	105,620.01	105,620.01
SPI	GF	1TRD	12057	FLYING TRIANGLE LOAN	5.50000	04/01/17	90,408.27	90,408.27	90,408.27
1TRD Total							512,155.77	512,155.77	512,155.77
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND	5.00000	09/02/21	5,165,000.00	5,165,000.00	5,165,000.00
LTBD Total							5,165,000.00	5,165,000.00	5,165,000.00
GF - GENERAL FUND Total							5,677,155.77	5,677,155.77	5,677,155.77
SPI	MAST	BOND	18810	USTB	7.25000	05/15/16	85,000.00	86,105.47	105,665.63
BOND Total							85,000.00	86,105.47	105,665.63
MAST - MGMT ATTORNEY SETTLEMENT TRUST Total							85,000.00	86,105.47	105,665.63
SPI	SANIT	FFCB	82931	FFCB (CALLABLE)	2.77000	02/17/15	86,000.00	85,966.61	86,915.90
SPI	SANIT	FFCB	85624	FFCB (CALLABLE)	2.48000	12/21/15	1,134,000.00	1,134,000.00	1,128,704.22
FFCB Total							1,220,000.00	1,219,966.61	1,215,620.12
SPI	SANIT	MCSA	83985	FHLMC (CALLABLE)	2.00000	06/30/15	714,000.00	714,000.00	717,334.38
SPI	SANIT	MCSA	84725	FHLMC (CALLABLE)	1.35000	09/22/15	46,000.00	46,000.00	45,455.82
SPI	SANIT	MCSA	85626	FHLMC (CALLABLE)	2.00000	12/30/15	1,462,000.00	1,462,000.00	1,453,578.88
SPI	SANIT	MCSA	85985	FNMA (CALLABLE)	2.00000	02/17/16	932,000.00	932,000.00	927,097.68
SPI	SANIT	MCSA	86233	FNMA (CALLABLE)	2.25000	03/22/16	394,000.00	394,000.00	393,838.46
MCSA Total							3,548,000.00	3,548,000.00	3,537,305.22
SPI	SANIT	NOTE	69645	USTN	4.87500	07/31/11	1,000.00	999.89	1,015.78
NOTE Total							1,000.00	999.89	1,015.78
SANIT - SANITATION DISTRICT Total							4,769,000.00	4,768,966.50	4,753,941.12
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0.00000	12/31/11	2,771,350.54	2,771,350.54	2,771,350.54
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0.00000	12/31/11	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0.00000	12/31/11	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0.00000	12/31/11	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0.00000	12/31/11	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0.00000	12/31/11	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0.00000	12/31/11	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0.00000	12/31/11	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0.00000	12/31/11	315,549.21	315,549.21	315,549.21

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0.00000	12/31/11	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0.00000	12/31/11	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0.00000	12/31/11	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0.00000	12/31/11	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0.00000	12/31/11	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0.00000	12/31/11	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0.00000	12/31/11	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0.00000	12/31/11	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0.00000	12/31/11	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0.00000	12/31/11	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0.00000	12/31/11	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0.00000	12/31/11	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0.00000	12/31/11	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0.00000	12/31/11	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0.00000	12/31/11	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0.00000	12/31/11	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0.00000	12/31/11	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0.00000	12/31/11	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0.00000	12/31/11	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF	0.00000	12/31/11	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF	0.00000	12/31/11	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF	0.00000	12/31/11	281,845.96	281,845.96	281,845.96
SPI	SCAQM	CTDQ	66800	S OF C LAIF	0.00000	12/31/11	317,155.30	317,155.30	317,155.30
SPI	SCAQM	CTDQ	67819	S OF C LAIF	0.00000	12/31/11	363,715.38	363,715.38	363,715.38
SPI	SCAQM	CTDQ	68720	S OF C LAIF	0.00000	12/31/11	393,812.36	393,812.36	393,812.36
SPI	SCAQM	CTDQ	69520	S OF C LAIF	0.00000	12/31/11	449,659.59	449,659.59	449,659.59
SPI	SCAQM	CTDQ	70359	S OF C LAIF	0.00000	12/31/11	491,566.29	491,566.29	491,566.29
SPI	SCAQM	CTDQ	71268	S OF C LAIF	0.00000	12/31/11	513,938.89	513,938.89	513,938.89
SPI	SCAQM	CTDQ	72329	S OF C LAIF	0.00000	12/31/11	505,507.65	505,507.65	505,507.65
SPI	SCAQM	CTDQ	73503	S OF C LAIF	0.00000	12/31/11	515,367.27	515,367.27	515,367.27
SPI	SCAQM	CTDQ	74486	S OF C LAIF	0.00000	12/31/11	520,380.93	520,380.93	520,380.93
SPI	SCAQM	CTDQ	75694	S OF C LAIF	0.00000	12/31/11	492,274.30	492,274.30	492,274.30
SPI	SCAQM	CTDQ	77128	S OF C LAIF	0.00000	12/31/11	410,449.24	410,449.24	410,449.24
SPI	SCAQM	CTDQ	78106	S OF C LAIF	0.00000	12/31/11	304,980.32	304,980.32	304,980.32
SPI	SCAQM	CTDQ	78999	S OF C LAIF	0.00000	12/31/11	277,823.10	277,823.10	277,823.10
SPI	SCAQM	CTDQ	79884	S OF C LAIF	0.00000	12/31/11	252,862.59	252,862.59	252,862.59
SPI	SCAQM	CTDQ	80623	S OF C LAIF	0.00000	12/31/11	186,831.92	186,831.92	186,831.92
SPI	SCAQM	CTDQ	81267	S OF C LAIF	0.00000	12/31/11	150,112.75	150,112.75	150,112.75
SPI	SCAQM	CTDQ	81965	S OF C LAIF	0.00000	12/31/11	89,717.54	89,717.54	89,717.54
SPI	SCAQM	CTDQ	82763	S OF C LAIF	0.00000	12/31/11	60,335.73	60,335.73	60,335.73
SPI	SCAQM	CTDQ	83551	S OF C LAIF	0.00000	12/31/11	54,470.06	54,470.06	54,470.06
SPI	SCAQM	CTDQ	84325	S OF C LAIF	0.00000	12/31/11	55,045.25	55,045.25	55,045.25

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SPI	SCAQM	CTDQ	85022	S OF C LAIF	0.00000	12/31/11	51,349.76	51,349.76	51,349.76
SPI	SCAQM	CTDQ	85933	S OF C LAIF	0.00000	12/31/11	45,607.02	45,607.02	45,607.02
CTDQ Total							39,556,525.36	39,556,525.36	39,556,525.36
SCAQM - SOUTH COAST AIR QUALITY MGMT Total							39,556,525.36	39,556,525.36	39,556,525.36
SPI	SLIM	CTDQ	22101	S OF C LAIF	0.00000	12/31/11	3,218,710.97	3,218,710.97	3,218,710.97
SPI	SLIM	CTDQ	23208	S OF C LAIF	0.00000	12/31/11	27,081.03	27,081.03	27,081.03
SPI	SLIM	CTDQ	23842	S OF C LAIF	0.00000	12/31/11	83,505.96	83,505.96	83,505.96
SPI	SLIM	CTDQ	24459	S OF C LAIF	0.00000	12/31/11	94,996.78	94,996.78	94,996.78
SPI	SLIM	CTDQ	25326	S OF C LAIF	0.00000	12/31/11	104,088.41	104,088.41	104,088.41
SPI	SLIM	CTDQ	26241	S OF C LAIF	0.00000	12/31/11	110,715.07	110,715.07	110,715.07
SPI	SLIM	CTDQ	27270	S OF C LAIF	0.00000	12/31/11	117,811.43	117,811.43	117,811.43
SPI	SLIM	CTDQ	28140	S OF C LAIF	0.00000	12/31/11	118,831.50	118,831.50	118,831.50
SPI	SLIM	CTDQ	28986	S OF C LAIF	0.00000	12/31/11	117,968.90	117,968.90	117,968.90
SPI	SLIM	CTDQ	29917	S OF C LAIF	0.00000	12/31/11	115,386.18	115,386.18	115,386.18
SPI	SLIM	CTDQ	31093	S OF C LAIF	0.00000	12/31/11	114,884.96	114,884.96	114,884.96
SPI	SLIM	CTDQ	31850	S OF C LAIF	0.00000	12/31/11	119,214.46	119,214.46	119,214.46
SPI	SLIM	CTDQ	32655	S OF C LAIF	0.00000	12/31/11	120,967.08	120,967.08	120,967.08
SPI	SLIM	CTDQ	33599	S OF C LAIF	0.00000	12/31/11	119,698.34	119,698.34	119,698.34
SPI	SLIM	CTDQ	34231	S OF C LAIF	0.00000	12/31/11	124,159.87	124,159.87	124,159.87
SPI	SLIM	CTDQ	35220	S OF C LAIF	0.00000	12/31/11	128,393.89	128,393.89	128,393.89
SPI	SLIM	CTDQ	35952	S OF C LAIF	0.00000	12/31/11	130,900.85	130,900.85	130,900.85
SPI	SLIM	CTDQ	36773	S OF C LAIF	0.00000	12/31/11	129,716.18	129,716.18	129,716.18
SPI	SLIM	CTDQ	37638	S OF C LAIF	0.00000	12/31/11	132,118.17	132,118.17	132,118.17
SPI	SLIM	CTDQ	38537	S OF C LAIF	0.00000	12/31/11	134,992.32	134,992.32	134,992.32
SPI	SLIM	CTDQ	39281	S OF C LAIF	0.00000	12/31/11	132,458.88	132,458.88	132,458.88
SPI	SLIM	CTDQ	40072	S OF C LAIF	0.00000	12/31/11	124,940.21	124,940.21	124,940.21
SPI	SLIM	CTDQ	40891	S OF C LAIF	0.00000	12/31/11	125,249.17	125,249.17	125,249.17
SPI	SLIM	CTDQ	41416	S OF C LAIF	0.00000	12/31/11	124,689.59	124,689.59	124,689.59
SPI	SLIM	CTDQ	42149	S OF C LAIF	0.00000	12/31/11	132,997.69	132,997.69	132,997.69
SPI	SLIM	CTDQ	43226	S OF C LAIF	0.00000	12/31/11	140,793.36	140,793.36	140,793.36
SPI	SLIM	CTDQ	44234	S OF C LAIF	0.00000	12/31/11	152,132.72	152,132.72	152,132.72
SPI	SLIM	CTDQ	45086	S OF C LAIF	0.00000	12/31/11	164,017.17	164,017.17	164,017.17
SPI	SLIM	CTDQ	46123	S OF C LAIF	0.00000	12/31/11	167,897.97	167,897.97	167,897.97
SPI	SLIM	CTDQ	47347	S OF C LAIF	0.00000	12/31/11	157,924.35	157,924.35	157,924.35
SPI	SLIM	CTDQ	48499	S OF C LAIF	0.00000	12/31/11	139,856.90	139,856.90	139,856.90
SPI	SLIM	CTDQ	49798	S OF C LAIF	0.00000	12/31/11	120,525.01	120,525.01	120,525.01
SPI	SLIM	CTDQ	50781	S OF C LAIF	0.00000	12/31/11	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0.00000	12/31/11	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0.00000	12/31/11	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0.00000	12/31/11	73,311.38	73,311.38	73,311.38

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SPI	SLIM	CTDQ	55074	S OF C LAIF	0.00000	12/31/11	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0.00000	12/31/11	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0.00000	12/31/11	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0.00000	12/31/11	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0.00000	12/31/11	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0.00000	12/31/11	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0.00000	12/31/11	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF	0.00000	12/31/11	48,416.11	48,416.11	48,416.11
SPI	SLIM	CTDQ	64003	S OF C LAIF	0.00000	12/31/11	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0.00000	12/31/11	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF	0.00000	12/31/11	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF	0.00000	12/31/11	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818	S OF C LAIF	0.00000	12/31/11	108,222.63	108,222.63	108,222.63
SPI	SLIM	CTDQ	68719	S OF C LAIF	0.00000	12/31/11	118,789.82	118,789.82	118,789.82
SPI	SLIM	CTDQ	69518	S OF C LAIF	0.00000	12/31/11	136,097.01	136,097.01	136,097.01
SPI	SLIM	CTDQ	70360	S OF C LAIF	0.00000	12/31/11	151,399.04	151,399.04	151,399.04
SPI	SLIM	CTDQ	71269	S OF C LAIF	0.00000	12/31/11	158,866.84	158,866.84	158,866.84
SPI	SLIM	CTDQ	72330	S OF C LAIF	0.00000	12/31/11	159,520.70	159,520.70	159,520.70
SPI	SLIM	CTDQ	73504	S OF C LAIF	0.00000	12/31/11	165,030.36	165,030.36	165,030.36
SPI	SLIM	CTDQ	74485	S OF C LAIF	0.00000	12/31/11	168,848.34	168,848.34	168,848.34
SPI	SLIM	CTDQ	75693	S OF C LAIF	0.00000	12/31/11	161,848.34	161,848.34	161,848.34
SPI	SLIM	CTDQ	77131	S OF C LAIF	0.00000	12/31/11	136,599.41	136,599.41	136,599.41
SPI	SLIM	CTDQ	78104	S OF C LAIF	0.00000	12/31/11	102,613.52	102,613.52	102,613.52
SPI	SLIM	CTDQ	79000	S OF C LAIF	0.00000	12/31/11	93,633.67	93,633.67	93,633.67
SPI	SLIM	CTDQ	79882	S OF C LAIF	0.00000	12/31/11	86,272.14	86,272.14	86,272.14
SPI	SLIM	CTDQ	80621	S OF C LAIF	0.00000	12/31/11	63,895.36	63,895.36	63,895.36
SPI	SLIM	CTDQ	81265	S OF C LAIF	0.00000	12/31/11	51,337.52	51,337.52	51,337.52
SPI	SLIM	CTDQ	81963	S OF C LAIF	0.00000	12/31/11	31,005.24	31,005.24	31,005.24
SPI	SLIM	CTDQ	82761	S OF C LAIF	0.00000	12/31/11	20,942.34	20,942.34	20,942.34
SPI	SLIM	CTDQ	83552	S OF C LAIF	0.00000	12/31/11	18,906.35	18,906.35	18,906.35
SPI	SLIM	CTDQ	84323	S OF C LAIF	0.00000	12/31/11	16,628.36	16,628.36	16,628.36
SPI	SLIM	CTDQ	85020	S OF C LAIF	0.00000	12/31/11	12,936.00	12,936.00	12,936.00
SPI	SLIM	CTDQ	85931	S OF C LAIF	0.00000	12/31/11	11,519.98	11,519.98	11,519.98
CTDQ Total							10,041,084.34	10,041,084.34	10,041,084.34
SLIM - SCHOOLS LINKED INSURANCE MGMT Total							10,041,084.34	10,041,084.34	10,041,084.34
SPI	WASIA	CTDQ	22460	S OF C LAIF	0.00000	12/31/11	7,000,000.00	7,000,000.00	7,000,000.00
SPI	WASIA	CTDQ	23844	S OF C LAIF	0.00000	12/31/11	73,432.18	73,432.18	73,432.18
SPI	WASIA	CTDQ	24460	S OF C LAIF	0.00000	12/31/11	88,299.86	88,299.86	88,299.86
SPI	WASIA	CTDQ	25245	S OF C LAIF	0.00000	12/31/11	96,741.95	96,741.95	96,741.95
SPI	WASIA	CTDQ	26250	S OF C LAIF	0.00000	12/31/11	102,900.92	102,900.92	102,900.92

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SPI	WASIA	CTDQ	26945	S OF C LAIF	0.00000	12/31/11	109,496.42	109,496.42	109,496.42
SPI	WASIA	CTDQ	28143	S OF C LAIF	0.00000	12/31/11	110,444.50	110,444.50	110,444.50
SPI	WASIA	CTDQ	28732	S OF C LAIF	0.00000	12/31/11	109,642.78	109,642.78	109,642.78
SPI	WASIA	CTDQ	29586	S OF C LAIF	0.00000	12/31/11	107,242.35	107,242.35	107,242.35
SPI	WASIA	CTDQ	30647	S OF C LAIF	0.00000	12/31/11	106,776.50	106,776.50	106,776.50
SPI	WASIA	CTDQ	31539	S OF C LAIF	0.00000	12/31/11	110,800.43	110,800.43	110,800.43
SPI	WASIA	CTDQ	32361	S OF C LAIF	0.00000	12/31/11	112,429.36	112,429.36	112,429.36
SPI	WASIA	CTDQ	33315	S OF C LAIF	0.00000	12/31/11	111,250.16	111,250.16	111,250.16
SPI	WASIA	CTDQ	34059	S OF C LAIF	0.00000	12/31/11	115,396.80	115,396.80	115,396.80
SPI	WASIA	CTDQ	34957	S OF C LAIF	0.00000	12/31/11	119,331.99	119,331.99	119,331.99
SPI	WASIA	CTDQ	35633	S OF C LAIF	0.00000	12/31/11	121,662.01	121,662.01	121,662.01
SPI	WASIA	CTDQ	36439	S OF C LAIF	0.00000	12/31/11	120,560.95	120,560.95	120,560.95
SPI	WASIA	CTDQ	37287	S OF C LAIF	0.00000	12/31/11	122,793.41	122,793.41	122,793.41
SPI	WASIA	CTDQ	38231	S OF C LAIF	0.00000	12/31/11	125,464.71	125,464.71	125,464.71
SPI	WASIA	CTDQ	38988	S OF C LAIF	0.00000	12/31/11	123,110.08	123,110.08	123,110.08
SPI	WASIA	CTDQ	39857	S OF C LAIF	0.00000	12/31/11	116,122.07	116,122.07	116,122.07
SPI	WASIA	CTDQ	40652	S OF C LAIF	0.00000	12/31/11	116,409.22	116,409.22	116,409.22
SPI	WASIA	CTDQ	41374	S OF C LAIF	0.00000	12/31/11	121,913.10	121,913.10	121,913.10
SPI	WASIA	CTDQ	42151	S OF C LAIF	0.00000	12/31/11	130,096.85	130,096.85	130,096.85
SPI	WASIA	CTDQ	43228	S OF C LAIF	0.00000	12/31/11	137,722.35	137,722.35	137,722.35
SPI	WASIA	CTDQ	44236	S OF C LAIF	0.00000	12/31/11	148,814.38	148,814.38	148,814.38
SPI	WASIA	CTDQ	45087	S OF C LAIF	0.00000	12/31/11	160,439.61	160,439.61	160,439.61
SPI	WASIA	CTDQ	46124	S OF C LAIF	0.00000	12/31/11	164,235.76	164,235.76	164,235.76
SPI	WASIA	CTDQ	47346	S OF C LAIF	0.00000	12/31/11	154,479.69	154,479.69	154,479.69
SPI	WASIA	CTDQ	48500	S OF C LAIF	0.00000	12/31/11	136,806.32	136,806.32	136,806.32
SPI	WASIA	CTDQ	49797	S OF C LAIF	0.00000	12/31/11	117,896.11	117,896.11	117,896.11
SPI	WASIA	CTDQ	50782	S OF C LAIF	0.00000	12/31/11	93,828.22	93,828.22	93,828.22
SPI	WASIA	CTDQ	51468	S OF C LAIF	0.00000	12/31/11	77,816.21	77,816.21	77,816.21
SPI	WASIA	CTDQ	52669	S OF C LAIF	0.00000	12/31/11	73,638.02	73,638.02	73,638.02
SPI	WASIA	CTDQ	53919	S OF C LAIF	0.00000	12/31/11	71,712.31	71,712.31	71,712.31
SPI	WASIA	CTDQ	55075	S OF C LAIF	0.00000	12/31/11	63,529.28	63,529.28	63,529.28
SPI	WASIA	CTDQ	56614	S OF C LAIF	0.00000	12/31/11	53,439.15	53,439.15	53,439.15
SPI	WASIA	CTDQ	58054	S OF C LAIF	0.00000	12/31/11	48,548.65	48,548.65	48,548.65
SPI	WASIA	CTDQ	59107	S OF C LAIF	0.00000	12/31/11	45,394.14	45,394.14	45,394.14
SPI	WASIA	CTDQ	60184	S OF C LAIF	0.00000	12/31/11	43,670.82	43,670.82	43,670.82
SPI	WASIA	CTDQ	61112	S OF C LAIF	0.00000	12/31/11	40,902.21	40,902.21	40,902.21
SPI	WASIA	CTDQ	61967	S OF C LAIF	0.00000	12/31/11	40,077.53	40,077.53	40,077.53
SPI	WASIA	CTDQ	62781	S OF C LAIF	0.00000	12/31/11	47,360.06	47,360.06	47,360.06
SPI	WASIA	CTDQ	64004	S OF C LAIF	0.00000	12/31/11	56,867.52	56,867.52	56,867.52
SPI	WASIA	CTDQ	64953	S OF C LAIF	0.00000	12/31/11	66,511.63	66,511.63	66,511.63
SPI	WASIA	CTDQ	65952	S OF C LAIF	0.00000	12/31/11	80,980.97	80,980.97	80,980.97
SPI	WASIA	CTDQ	66799	S OF C LAIF	0.00000	12/31/11	92,052.67	92,052.67	92,052.67

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SPI	WASIA	CTDQ	67820	S OF C LAIF	0.00000	12/31/11	105,862.06	105,862.06	105,862.06
SPI	WASIA	CTDQ	68718	S OF C LAIF	0.00000	12/31/11	116,198.76	116,198.76	116,198.76
SPI	WASIA	CTDQ	69519	S OF C LAIF	0.00000	12/31/11	133,128.44	133,128.44	133,128.44
SPI	WASIA	CTDQ	70361	S OF C LAIF	0.00000	12/31/11	148,096.70	148,096.70	148,096.70
SPI	WASIA	CTDQ	71270	S OF C LAIF	0.00000	12/31/11	155,401.61	155,401.61	155,401.61
SPI	WASIA	CTDQ	72331	S OF C LAIF	0.00000	12/31/11	156,041.22	156,041.22	156,041.22
SPI	WASIA	CTDQ	73502	S OF C LAIF	0.00000	12/31/11	161,430.69	161,430.69	161,430.69
SPI	WASIA	CTDQ	74484	S OF C LAIF	0.00000	12/31/11	165,165.40	165,165.40	165,165.40
SPI	WASIA	CTDQ	75692	S OF C LAIF	0.00000	12/31/11	158,318.08	158,318.08	158,318.08
SPI	WASIA	CTDQ	77133	S OF C LAIF	0.00000	12/31/11	133,619.88	133,619.88	133,619.88
SPI	WASIA	CTDQ	78105	S OF C LAIF	0.00000	12/31/11	100,375.31	100,375.31	100,375.31
SPI	WASIA	CTDQ	79001	S OF C LAIF	0.00000	12/31/11	91,591.32	91,591.32	91,591.32
SPI	WASIA	CTDQ	79883	S OF C LAIF	0.00000	12/31/11	84,390.36	84,390.36	84,390.36
SPI	WASIA	CTDQ	80622	S OF C LAIF	0.00000	12/31/11	62,501.67	62,501.67	62,501.67
SPI	WASIA	CTDQ	81266	S OF C LAIF	0.00000	12/31/11	50,217.74	50,217.74	50,217.74
SPI	WASIA	CTDQ	81964	S OF C LAIF	0.00000	12/31/11	30,328.95	30,328.95	30,328.95
SPI	WASIA	CTDQ	82762	S OF C LAIF	0.00000	12/31/11	20,485.54	20,485.54	20,485.54
SPI	WASIA	CTDQ	83553	S OF C LAIF	0.00000	12/31/11	18,493.96	18,493.96	18,493.96
SPI	WASIA	CTDQ	84324	S OF C LAIF	0.00000	12/31/11	18,689.25	18,689.25	18,689.25
SPI	WASIA	CTDQ	85021	S OF C LAIF	0.00000	12/31/11	17,434.54	17,434.54	17,434.54
SPI	WASIA	CTDQ	85932	S OF C LAIF	0.00000	12/31/11	15,525.44	15,525.44	15,525.44
CTDQ Total							13,532,339.13	13,532,339.13	13,532,339.13
WASIA - WHITTIER AREA SCHOOLS INS AUTH Total							13,532,339.13	13,532,339.13	13,532,339.13
SPI Total							73,661,104.60	73,662,176.57	73,666,711.35
SPI Historical Cost								73,666,000.59	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 03/31/11
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
01/05/06	CALABASAS LANDFILL 2005	\$3,327,013.38
07/02/97	COUNTY OF LOS ANGELES - COMMERCIAL PAPER PROGRAM	31,975,069.84
03/13/08	LAC-CAL 2008, SERIES A	<u>1,001,026.55</u>
	DEUTSCHE BANK - TRUSTEE TOTAL	<u><u>\$36,303,109.77</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 03/31/11
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	C.I. 2658M	\$440,413.33
03/08/06	CCTSA TOBACCO BONDS 2006	33,745,482.72
12/11/96	CFD #2/CI 2656-M REF SERIES A & B	1,089,905.36
01/15/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	217,239.52
11/24/09	LAC-CAL 2009 SER A	<u>1,007,432.47</u>
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	<u><u>\$36,500,473.40</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 03/31/11
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
12/01/98	DISNEY PROJECT (Partial Refund), 1998	\$4,181,172.27
02/09/93	DISNEY PROJECT, 1993	7,148,670.77
04/29/02	MASTER REFUNDING 2002A	6,846,121.89
12/02/02	MASTER REFUNDING 2002B	1,784,498.47
03/02/05	MASTER REFUNDING 2005A	26,709,232.22
12/13/06	MASTER REFUNDING 2006 A & B	29,526,314.25
11/23/10	MULTIPLE CAPITAL FACILITIES PROJECT 1 A & B	591,041,432.03
10/01/94	PENSION OBLIGATION BONDS 1994 SER A, C & D	<u>372,152,863.19</u>
	U.S. BANK - TRUSTEE TOTAL	<u><u>\$1,039,390,305.09</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 03/31/11
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	LOS ANGELES COMMUNITY COLLEGE (LACC) SPECIAL SAFEKEEPING (KNOX-KEENE)	\$125,260.00 \$301,717.54
	TREASURER TOTAL	<u>\$426,977.54</u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 03/31/11
MANAGER: PUBLIC FINANCIAL MANAGEMENT
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
ALLIANCE OF SCHOOLS COOPERATIVE INSURANCE PROGRAM		
	INVESTMENTS	\$135,840,000.00
	CASH AND EQUIVALENTS	<u>298,418.23</u>
	PFM - TRUSTEE TOTAL	<u><u>\$136,138,418.23</u></u>

Los Angeles County Treasurer
 Floating Rate Securities - NTRD PSI Non-Trading
 As of 03/31/11
 Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED-						
CNFL -						
80465	GE CAPITAL CORP FRN	0.39	04/28/11	50,000,000.00	49,793,275.63	Cpn rate=Qtrly US\$LIBOR+9bp.
83923	ROYAL BK OF CANADA NY FRN	0.31	06/01/11	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR flat. Issued under YCD Program.
80609	GE CAPITAL CORP FRN	0.38	08/15/11	5,000,000.00	4,902,176.00	Cpn rate=Qtrly US\$LIBOR+7bp. Issued under Global MTN Program.
80610	GE CAPITAL CORP FRN	0.38	08/15/11	15,000,000.00	14,742,000.00	Cpn rate=Qtrly US\$LIBOR+7bp. Issued under Global MTN Program.
84432	TOYOTA MOTOR CREDIT CORP FRN	0.52	07/27/12	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+22bp. Issued under MTN Program.
85269	TOYOTA MOTOR CREDIT CORP FRN	0.46	11/15/12	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+15bp. Issued under MTN Program. Series B.
CNFL Totals				220,000,000.00	219,437,451.63	
CNFM -						
85584	WESTPAC BANKING CORP NY FRN	0.33	12/13/11	50,000,000.00	50,001,758.68	Cpn rate=Monthly US\$LIBOR+7.5bp. Iss'd under YCD Program.
85585	WESTPAC BANKING CORP NY FRN	0.33	12/13/11	50,000,000.00	50,001,758.68	Cpn rate=Monthly US\$LIBOR+7.5bp. Iss'd under YCD Program.
CNFM Totals				100,000,000.00	100,003,517.36	
CORPORATE AND AGENCY ISSUED TOTAL				320,000,000.00	319,440,968.99	
LOS ANGELES COUNTY ISSUED -						
BAN -						
83163	LACCAL BANS	0.68	06/30/12	10,000,000.00	10,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
83362	LACCAL BANS	0.68	06/30/12	5,000,000.00	5,000,000.00	
84700	LACCAL BANS	0.68	06/30/13	10,000,000.00	10,000,000.00	
85107	LACCAL BANS	0.68	06/30/13	10,000,000.00	10,000,000.00	
85565	LACCAL BANS	0.68	06/30/13	10,000,000.00	10,000,000.00	
86157	LACCAL BANS	0.65	06/30/13	5,000,000.00	5,000,000.00	
86248	LACCAL BANS	0.65	06/30/13	5,000,000.00	5,000,000.00	
86249	LACCAL BANS	0.65	06/30/13	7,000,000.00	7,000,000.00	
BAN Totals				62,000,000.00	62,000,000.00	
LOS ANGELES COUNTY ISSUED TOTAL				62,000,000.00	62,000,000.00	
NTRD - PSI NON-TRADING Total				382,000,000.00	381,440,968.99	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 03/31/11
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

<u>SEC ID</u>	<u>DESCRIPTION</u>	<u>DRAW DATE</u>	<u>AMOUNT</u>	<u>RATE</u>
83163	LACCAL	03/09/10	\$ 10,000,000.00	0.676%
83362	LACCAL	04/01/10	5,000,000.00	0.676%
84700	LACCAL	09/02/10	10,000,000.00	0.676%
85107	LACCAL	10/27/10	10,000,000.00	0.676%
85565	LACCAL	12/09/10	10,000,000.00	0.676%
86157	LACCAL	02/18/11	5,000,000.00	0.645%
86248	LACCAL	03/04/11	5,000,000.00	0.651%
86249	LACCAL	03/04/11	7,000,000.00	0.651%
			<u>\$ 62,000,000.00</u>	

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

SECURITY TYPE	NON-TRADING			TRADING		
	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	3,989,025,078.70	46.12	DAYS	0.00	0.00	DAYS
EURO CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
BANKERS ACCEPTANCE	49,458,034.19	13.53	DAYS	0.00	0.00	DAYS
COMMERCIAL PAPER	7,885,439,243.67	22.25	DAYS	0.00	0.00	DAYS
GOVERNMENTS	1,536,450,763.20	391.95	DAYS	249,282,034.40	1,515.95	DAYS
AGENCIES	10,532,482,462.68	1,235.56	DAYS	49,500,274.12	1,824.00	DAYS
MUNICIPALS	62,000,000.00	733.69	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	590,774,163.65	274.21	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	\$24,645,629,746.09	575.49	DAYS	\$298,782,308.52	1,566.99	DAYS

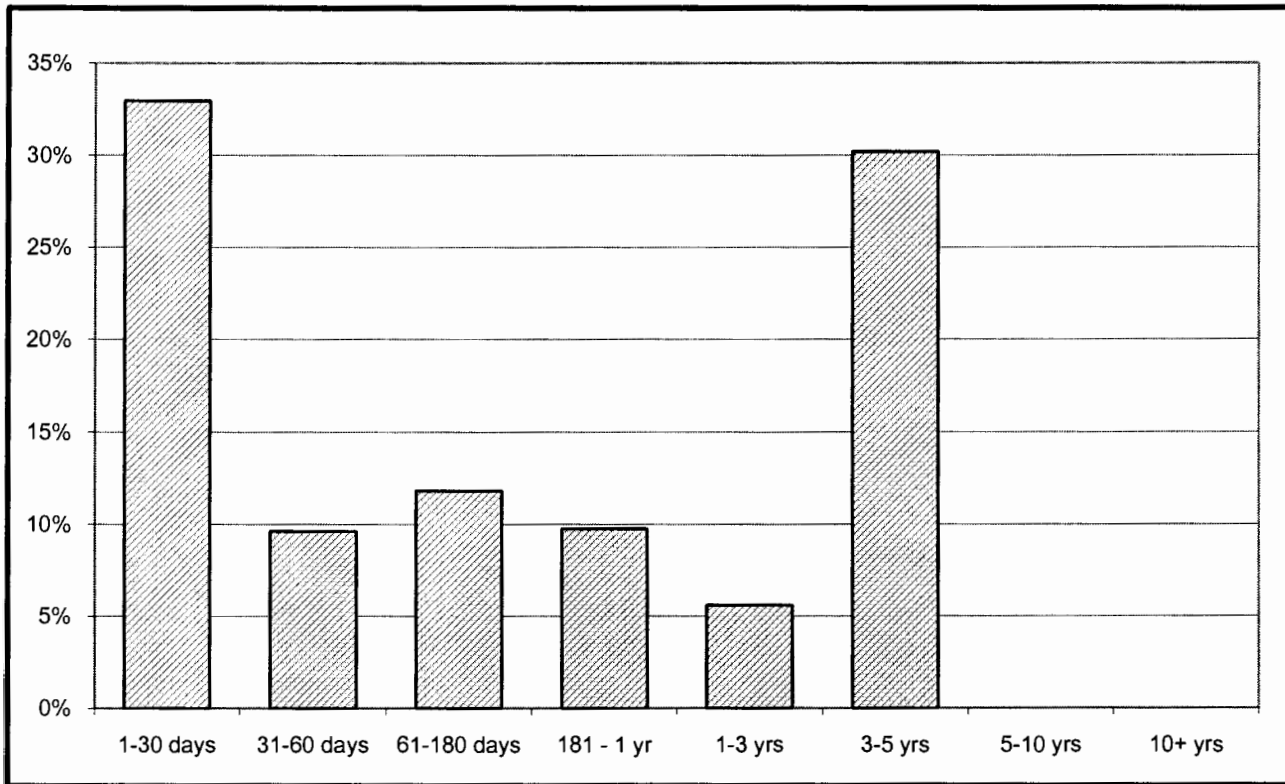
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of March 31, 2011
Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
PSI - NTRD/TRD							
1 to 30 Days	04/01/11 - 04/30/11	8,228,434,027.00	33.05	33.05	8,227,708,419.01	32.98	32.98
31 to 60 Days	05/01/11 - 05/30/11	2,399,512,000.00	9.64	42.69	2,399,083,128.06	9.62	42.60
61 to 90 Days	05/31/11 - 06/29/11	828,720,000.00	3.33	46.02	829,441,427.86	3.33	45.93
91 to 120 Days	06/30/11 - 07/29/11	1,140,189,000.00	4.58	50.60	1,141,464,301.18	4.58	50.51
121 to 180 Days	07/30/11 - 09/27/11	977,282,000.00	3.93	54.53	980,162,615.09	3.93	54.44
181 to 270 Days	09/28/11 - 12/26/11	1,356,798,000.00	5.45	59.98	1,359,974,344.29	5.45	59.89
271 to 365 Days	12/27/12 - 03/30/12	1,059,355,000.00	4.26	64.24	1,073,064,701.77	4.30	64.19
1 to 1.5 YEARS	03/31/12 - 09/28/12	194,221,000.00	0.78	65.02	195,360,156.98	0.78	64.97
1.5 to 2 YEARS	09/29/12 - 03/31/13	155,190,000.00	0.62	65.64	156,630,921.15	0.63	65.60
2 to 3 YEARS	03/31/13 - 03/31/14	1,011,588,000.00	4.06	69.70	1,042,367,808.69	4.18	69.78
3 to 4 YEARS	03/31/14 - 03/31/15	570,715,000.00	2.29	71.99	577,343,210.32	2.31	72.09
4 to 5 YEARS	03/31/15 - 03/31/16	6,973,556,000.00	28.01	100.00	6,961,811,020.21	27.91	100.00
Portfolio Total:		\$24,895,560,027.00			\$24,944,412,054.61		
GF							
1 to 1.5 YEARS	03/31/12 - 09/28/12	12,515.58	0.22	0.22	12,515.58	0.22	0.22
2 to 3 YEARS	03/31/13 - 03/31/14	41,111.91	0.72	0.94	41,111.91	0.72	0.94
3 to 4 YEARS	03/31/14 - 03/31/15	368,120.01	6.49	7.43	368,120.01	6.49	7.43
5 to 10 YEARS	03/31/16 - 03/31/21	90,408.27	1.59	9.02	90,408.27	1.59	9.02
10 + YEARS	03/31/21 - 03/31/61	5,165,000.00	90.98	100.00	5,165,000.00	90.98	100.00
Portfolio Total:		\$5,677,155.77			\$5,677,155.77		
MAST							
5 to 10 YEARS	03/31/16 - 03/31/21	85,000.00	100.00	100.00	86,105.47	100.00	100.00
Portfolio Total:		\$85,000.00			\$86,105.47		
SANIT							
121 to 180 Days	07/30/11 - 09/27/11	1,000.00	0.02	0.02	999.89	0.02	0.02
3 to 4 YEARS	03/31/14 - 03/31/15	86,000.00	1.80	1.82	85,966.61	1.80	1.82
4 to 5 YEARS	03/31/15 - 03/31/16	4,682,000.00	98.18	100.00	4,682,000.00	98.18	100.00
Portfolio Total:		\$4,769,000.00			\$4,768,966.50		
SCAQM							
271 to 365 Days	12/27/11 - 03/30/12	39,556,525.36	100.00	100.00	39,556,525.36	100.00	100.00
Portfolio Total:		\$39,556,525.36			\$39,556,525.36		

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

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
SLIM							
271 to 365 Days	12/27/11 - 03/30/12	<u>10,041,084.34</u>	100.00	100.00	<u>10,041,084.34</u>	100.00	100.00
Portfolio Total:		\$10,041,084.34			\$10,041,084.34		
WASIA							
271 to 365 Days	12/27/11 - 03/30/12	<u>13,532,339.13</u>	100.00	100.00	<u>13,532,339.13</u>	100.00	100.00
Portfolio Total:		\$13,532,339.13			\$13,532,339.13		

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



<u>L.A.C. INVESTMENT POOL</u>		
	<u>In Thousands</u>	<u>%</u>
1 - 30 days	\$ 8,227,709	32.98%
31 - 60 days	2,399,083	9.62%
61 - 180 days	2,951,068	11.83%
181 - 1 yr	2,433,039	9.76%
1 - 3 yrs	1,394,359	5.59%
3 - 5 yrs	7,539,154	30.22%
5 - 10 yrs	-	0.00%
10+ yrs	-	0.00%
	<u>\$ 24,944,412</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 03/31/11
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	\$10,041,084.34
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,556,525.36
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	<u>13,532,339.13</u>
	LAIF TOTAL	<u><u>\$63,129,948.83</u></u>

POOLED MONEY INVESTMENT ACCOUNT

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

	FEBRUARY 2011	FEBRUARY 2010	CHANGE
Average Daily Portfolio	\$ 68,108,271	\$ 67,029,432	\$ +1,078,839
Accrued Earnings	\$ 26,761	\$ 29,661	\$ -2,900
Effective Yield	0.512 %	0.577 %	-0.065 %
Average Life-Month End (In Days)	177	200	-23
Total Security Transactions			
Amount	\$ 18,113,820	\$ 18,576,947	\$ -463,127
Number	367	376	-9
Total Time Deposit Transactions			
Amount	\$ 1,514,480	\$ 2,038,140	\$ -523,660
Number	91	99	-8
Average Workday Investment Activity	\$ 1,033,068	\$ 1,085,004	\$ -51,936
Prescribed Demand Account Balances For Services	\$ 1,654,611	\$ 1,141,554	\$ +513,057

**BILL LOCKYER
 TREASURER
 STATE OF CALIFORNIA**

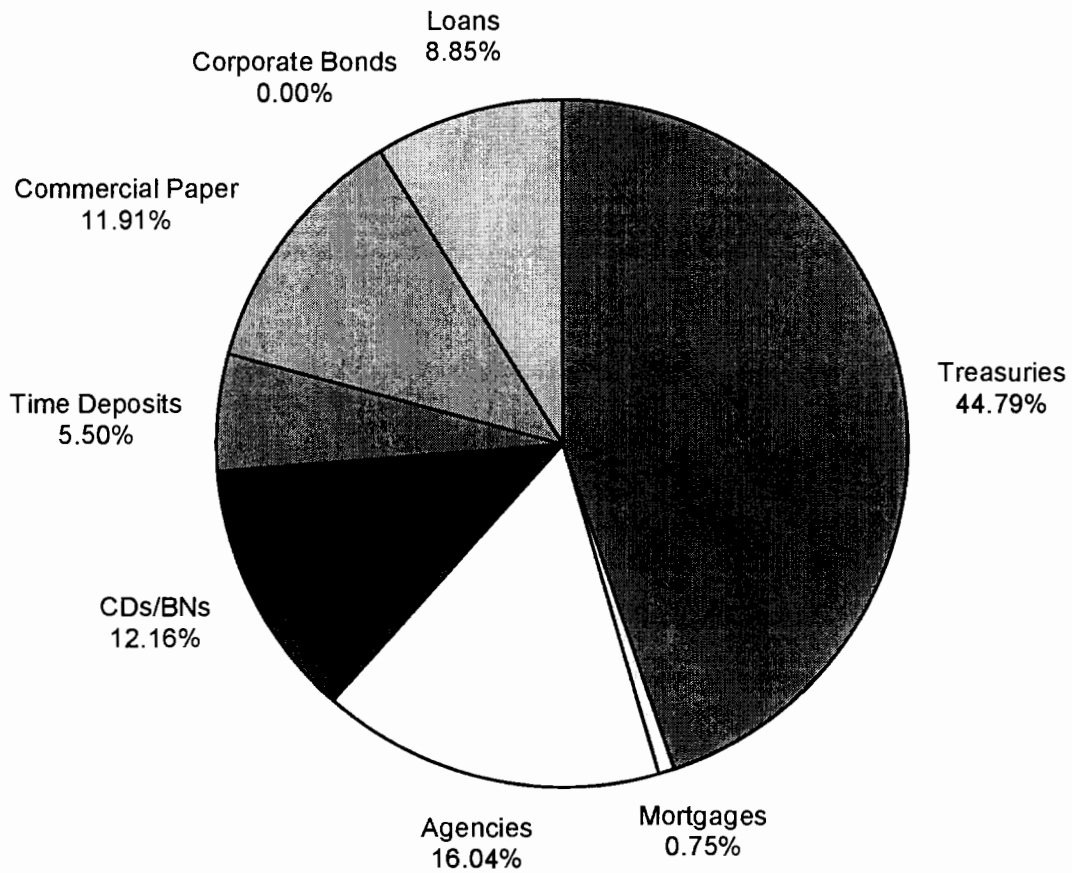
**INVESTMENT DIVISION SELECTED INVESTMENT DATA
 ANALYSIS OF THE POOLED MONEY INVESTMENT ACCOUNT PORTFOLIO
 (000 OMITTED)**

FEBRUARY 28, 2011			
<u>TYPE OF SECURITY</u>	<u>AMOUNT</u>	<u>PERCENT OF PORTFOLIO</u>	<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	\$ 24,925,396	36.06	-1.30
Bonds	0	0.00	
Notes	6,038,517	8.73	+0.69
Strips	0	0.00	
Total Government	\$ 30,963,913	44.79	-0.61
Federal Agency Debentures	\$ 2,111,361	3.06	+0.83
Certificates of Deposit	7,350,001	10.64	-0.81
Bank Notes	1,050,000	1.52	+0.05
Bankers' Acceptances	0	0.00	0
Repurchases	0	0.00	0
Federal Agency Discount Notes	8,676,516	12.55	+0.39
Time Deposits	3,803,640	5.50	+0.19
GNMAs	55	0.00	0
Commercial Paper	8,235,115	11.91	+0.05
FHLMC/Remics	521,341	0.75	0
Corporate Bonds	0	0.00	0
AB 55 Loans	360,155	0.52	+0.03
GF Loans	5,757,900	8.33	-0.13
NOW Accounts	0	0.00	0
Other	300,000	0.43	+0.01
Reversed Repurchases	0	0.00	0
Total (All Types)	\$ 69,129,997	100.00	

INVESTMENT ACTIVITY

	FEBRUARY 2011		JANUARY 2011	
	<u>NUMBER</u>	<u>AMOUNT</u>	<u>NUMBER</u>	<u>AMOUNT</u>
Pooled Money	367	\$ 18,113,820	435	\$ 21,577,155
Other	2	2,980	3	286,336
Time Deposits	91	1,514,480	141	3,417,800
Totals	460	\$ 19,631,280	579	\$ 25,281,291
PMIA Monthly Average Effective Yield	0.512		0.538	
Year to Date Yield Last Day of Month	0.499		0.497	

Pooled Money Investment Account Portfolio Composition \$69.1 Billion 02/28/11



ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u>	<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>	
02/01/11 SALES										
	TR		NOTE	0.750%	12/15/13	0.894	50,000	40	332,224.39	6.122
	TR		NOTE	0.750%	12/15/13	0.894	50,000	40	332,224.39	6.122
	TR		NOTE	0.750%	12/15/13	0.894	50,000	40	332,224.39	6.122
	TR		NOTE	0.750%	12/15/13	0.894	50,000	40	332,224.39	6.122
	TR		NOTE	0.750%	12/15/13	0.897	50,000	47	302,326.58	4.739
	TR		NOTE	0.750%	12/15/13	0.897	50,000	47	302,326.58	4.739
	TR		NOTE	0.750%	12/15/13	0.897	50,000	47	302,326.58	4.739
	TR		NOTE	0.750%	12/15/13	0.897	50,000	47	302,326.58	4.739

02/01/11 REDEMPTIONS

CP	BOFA			0.220	02/01/11	0.220	50,000	22	6,722.22	0.223
CP	BOFA			0.220	02/01/11	0.220	50,000	22	6,722.22	0.223
CP	BOFA			0.220	02/01/11	0.220	50,000	22	6,722.22	0.223
CP	BOFA			0.220	02/01/11	0.220	50,000	22	6,722.22	0.223
CP	BOFA			0.220	02/01/11	0.220	50,000	22	6,722.22	0.223
CP	BOFA			0.220	02/01/11	0.220	50,000	22	6,722.22	0.223
CP	SOC GEN			0.325	02/01/11	0.325	50,000	34	15,347.22	0.330
CP	SOC GEN			0.325	02/01/11	0.325	50,000	34	15,347.22	0.330
CP	SOC GEN			0.325	02/01/11	0.325	50,000	34	15,347.22	0.330
CP	SOC GEN			0.325	02/01/11	0.325	50,000	34	15,347.22	0.330
CP	SOC GEN			0.325	02/01/11	0.325	50,000	34	15,347.22	0.330
CP	SOC GEN			0.325	02/01/11	0.325	50,000	34	15,347.22	0.330
CP	BNP FIN			0.300	02/01/11	0.300	50,000	35	14,583.33	0.304
CP	BNP FIN			0.300	02/01/11	0.300	50,000	35	14,583.33	0.304
CP	BNP FIN			0.300	02/01/11	0.300	50,000	35	14,583.33	0.304
CP	BNP FIN			0.300	02/01/11	0.300	50,000	35	14,583.33	0.304
CP	BOFA			0.270	02/01/11	0.270	40,000	61	18,300.00	0.274
CP	BOFA			0.270	02/01/11	0.270	50,000	61	22,875.00	0.274
CP	BOFA			0.270	02/01/11	0.270	50,000	61	22,875.00	0.274
CP	BOFA			0.270	02/01/11	0.270	50,000	61	22,875.00	0.274
CP	BOFA			0.270	02/01/11	0.270	50,000	61	22,875.00	0.274
YCD	SOC GEN		0.310%	0.300	02/01/11	0.300	50,000	35	14,583.47	0.304
YCD	SOC GEN		0.310%	0.300	02/01/11	0.300	50,000	35	14,583.47	0.304
YCD	SOC GEN		0.310%	0.300	02/01/11	0.300	50,000	35	14,583.47	0.304
YCD	SOC GEN		0.310%	0.300	02/01/11	0.300	50,000	35	14,583.47	0.304
YCD	NAT AUB		0.235%	0.235	02/01/11	0.235	50,000	62	20,236.11	0.238
YCD	NAT AUB		0.235%	0.235	02/01/11	0.235	50,000	62	20,236.11	0.238
YCD	NAT AUB		0.235%	0.235	02/01/11	0.235	50,000	62	20,236.11	0.238
YCD	NAT AUB		0.235%	0.235	02/01/11	0.235	50,000	62	20,236.11	0.238
YCD	NAT AUB		0.235%	0.235	02/01/11	0.235	50,000	62	20,236.11	0.238
YCD	NAT AUB		0.235%	0.235	02/01/11	0.235	50,000	62	20,236.11	0.238
YCD	NAT AUB		0.235%	0.235	02/01/11	0.235	50,000	62	20,236.11	0.238
YCD	MONTREAL		0.240%	0.240	02/01/11	0.240	50,000	62	20,666.67	0.243
YCD	MONTREAL		0.240%	0.240	02/01/11	0.240	50,000	62	20,666.67	0.243
YCD	NORDEA		0.250%	0.250	02/01/11	0.250	50,000	62	21,527.78	0.253
YCD	NORDEA		0.250%	0.250	02/01/11	0.250	50,000	62	21,527.78	0.253
YCD	NORDEA		0.250%	0.250	02/01/11	0.250	50,000	62	21,527.78	0.253
YCD	NORDEA		0.250%	0.250	02/01/11	0.250	50,000	62	21,527.78	0.253
YCD	NORDEA		0.250%	0.250	02/01/11	0.250	50,000	62	21,527.78	0.253
YCD	NORDEA		0.250%	0.250	02/01/11	0.250	50,000	62	21,527.78	0.253

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>	
02/01/11 REDEMPTIONS (Continued)									
	YCD	BNP	0.270%	02/01/11	0.270	50,000	62	23,250.00	0.274
	YCD	BNP	0.270%	02/01/11	0.270	50,000	62	23,250.00	0.274
	YCD	BNP	0.270%	02/01/11	0.270	50,000	62	23,250.00	0.274
	YCD	BNP	0.270%	02/01/11	0.270	50,000	62	23,250.00	0.274
	YCD	BNP	0.270%	02/01/11	0.270	50,000	62	23,250.00	0.274
	YCD	BNP	0.270%	02/01/11	0.270	50,000	62	23,250.00	0.274
	YCD	SE BANKEN	0.310%	02/01/11	0.310	50,000	62	26,694.44	0.314
	YCD	SE BANKEN	0.310%	02/01/11	0.310	50,000	62	26,694.44	0.314
	YCD	SE BANKEN	0.310%	02/01/11	0.310	50,000	62	26,694.44	0.314
	YCD	SE BANKEN	0.310%	02/01/11	0.310	50,000	62	26,694.44	0.314

02/01/11 PURCHASES

CP	SOC GEN	03/01/11	0.270	50,000
CP	SOC GEN	03/01/11	0.270	50,000
CP	SOC GEN	03/01/11	0.270	50,000
CP	SOC GEN	03/01/11	0.270	50,000
CP	SOC GEN	03/02/11	0.270	50,000
CP	SOC GEN	03/02/11	0.270	50,000
CP	SOC GEN	03/02/11	0.270	50,000
CP	SOC GEN	03/02/11	0.270	50,000
CP	BOFA	03/04/11	0.250	50,000
CP	BOFA	03/04/11	0.250	50,000
CP	BOFA	03/07/11	0.250	50,000
CP	BOFA	03/07/11	0.250	50,000
CP	BOFA	03/08/11	0.250	50,000
CP	BOFA	03/08/11	0.250	50,000
CP	BNP FIN	04/01/11	0.280	50,000
CP	BNP FIN	04/01/11	0.280	50,000

02/02/11 NO REDEMPTIONS

02/02/11 NO PURCHASES

02/03/11 NO REDEMPTIONS

02/03/11 PURCHASES

TR	NOTE	1.000%	01/15/14	1.139	50,000
TR	NOTE	1.000%	01/15/14	1.139	50,000
TR	NOTE	1.000%	01/15/14	1.139	50,000
TR	NOTE	1.000%	01/15/14	1.139	50,000

02/04/11 NO REDEMPTIONS

02/04/11 NO PURCHASES

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
02/07/11 SALES								
TR	BILL		02/10/11	0.115	50,000	347	140,493.05	0.296
TR	BILL		02/10/11	0.115	50,000	347	140,493.05	0.296
TR	BILL		02/10/11	0.115	50,000	347	140,493.05	0.296
TR	BILL		02/10/11	0.115	50,000	347	140,493.05	0.296
TR	BILL		02/10/11	0.115	50,000	347	140,493.05	0.296
TR	BILL		02/10/11	0.115	50,000	347	140,493.05	0.296
TR	BILL		02/10/11	0.115	50,000	347	140,493.05	0.296
TR	BILL		02/10/11	0.115	50,000	347	140,493.05	0.296
02/07/11 NO REDEMPTIONS								
02/07/11 PURCHASES								
DEB	FHLB		0.320%	02/28/12	0.330	50,000		
DEB	FHLB		0.320%	02/28/12	0.330	50,000		
DEB	FHLB		0.320%	02/28/12	0.330	50,000		
DEB	FHLB		0.320%	02/28/12	0.330	50,000		
TR	NOTE		1.000%	01/15/14	1.239	50,000		
TR	NOTE		1.000%	01/15/14	1.239	50,000		
TR	NOTE		1.000%	01/15/14	1.239	50,000		
TR	NOTE		1.000%	01/15/14	1.239	50,000		
02/08/11 REDEMPTIONS								
CP	BOFA			02/08/11	0.230	50,000	21	6,708.33
CP	BOFA			02/08/11	0.230	50,000	21	6,708.33
CP	BOFA			02/08/11	0.230	50,000	21	6,708.33
CP	BOFA			02/08/11	0.230	50,000	21	6,708.33
CP	CITIFUND			02/08/11	0.240	50,000	26	8,666.67
CP	CITIFUND			02/08/11	0.240	50,000	26	8,666.67
CP	WINDMILL			02/08/11	0.260	10,000	68	4,911.11
CP	WINDMILL			02/08/11	0.260	50,000	68	24,555.56
CP	WINDMILL			02/08/11	0.260	50,000	68	24,555.56
CP	WINDMILL			02/08/11	0.260	50,000	68	24,555.56
02/08/11 PURCHASES								
YCD	BNP		0.260%	04/01/11	0.260	50,000		
YCD	BNP		0.260%	04/01/11	0.260	50,000		
02/09/11 NO REDEMPTIONS								
02/09/11 NO PURCHASES								
02/10/11 REDEMPTIONS								
TR	BILL			02/10/11	0.335	50,000	339	157,729.17
TR	BILL			02/10/11	0.335	50,000	339	157,729.17
TR	BILL			02/10/11	0.335	50,000	339	157,729.17
TR	BILL			02/10/11	0.335	50,000	339	157,729.17

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
02/10/11 REDEMPTIONS (Continued)								
TR	BILL		02/10/11	0.335	50,000	339	157,729.17	0.341
TR	BILL		02/10/11	0.335	50,000	339	157,729.17	0.341
TR	BILL		02/10/11	0.335	50,000	339	157,729.17	0.341
TR	BILL		02/10/11	0.335	50,000	339	157,729.17	0.341
TR	BILL		02/10/11	0.300	50,000	343	142,916.67	0.305
TR	BILL		02/10/11	0.300	50,000	343	142,916.67	0.305
TR	BILL		02/10/11	0.300	50,000	343	142,916.67	0.305
TR	BILL		02/10/11	0.300	50,000	343	142,916.67	0.305
TR	BILL		02/10/11	0.290	50,000	350	140,972.22	0.295
TR	BILL		02/10/11	0.290	50,000	350	140,972.22	0.295
TR	BILL		02/10/11	0.290	50,000	350	140,972.22	0.295
TR	BILL		02/10/11	0.290	50,000	350	140,972.22	0.295
TR	BILL		02/10/11	0.290	50,000	350	140,972.22	0.295
TR	BILL		02/10/11	0.290	50,000	350	140,972.22	0.295
TR	BILL		02/10/11	0.290	50,000	350	140,972.22	0.295
TR	BILL		02/10/11	0.290	50,000	350	140,972.22	0.295
TR	BILL		02/10/11	0.340	50,000	353	166,694.44	0.346
TR	BILL		02/10/11	0.340	50,000	353	166,694.44	0.346
TR	BILL		02/10/11	0.340	50,000	353	166,694.44	0.346
TR	BILL		02/10/11	0.340	50,000	353	166,694.44	0.346
TR	BILL		02/10/11	0.355	50,000	356	175,527.78	0.361
TR	BILL		02/10/11	0.355	50,000	356	175,527.78	0.361
TR	BILL		02/10/11	0.355	50,000	356	175,527.78	0.361
TR	BILL		02/10/11	0.335	50,000	357	166,104.17	0.341
TR	BILL		02/10/11	0.335	50,000	357	166,104.17	0.341
TR	BILL		02/10/11	0.335	50,000	357	166,104.17	0.341
TR	BILL		02/10/11	0.335	50,000	357	166,104.17	0.341
TR	BILL		02/10/11	0.335	50,000	357	166,104.17	0.341
TR	BILL		02/10/11	0.335	50,000	357	166,104.17	0.341

02/10/11 PURCHASES

CP	SOC GEN		02/22/11	0.200	50,000			
CP	SOC GEN		02/22/11	0.200	50,000			
CP	SOC GEN		02/22/11	0.200	50,000			
DEB	FNMA	1.000%	04/04/12	0.424	25,000			
DEB	FNMA	1.000%	04/04/12	0.424	50,000			
DEB	FNMA	1.000%	04/04/12	0.424	50,000			
DEB	FHLMC	1.125%	04/25/12	0.434	50,000			
DEB	FHLMC	1.125%	04/25/12	0.434	50,000			
TR	NOTE	1.000%	01/15/14	1.275	50,000			
TR	NOTE	1.000%	01/15/14	1.275	50,000			
TR	NOTE	1.000%	01/15/14	1.275	50,000			
TR	NOTE	1.000%	01/15/14	1.275	50,000			
TR	NOTE	1.000%	01/15/14	1.314	50,000			
TR	NOTE	1.000%	01/15/14	1.314	50,000			
TR	NOTE	1.000%	01/15/14	1.314	50,000			
TR	NOTE	1.000%	01/15/14	1.314	50,000			
TR	NOTE	1.000%	01/15/14	1.316	50,000			
TR	NOTE	1.000%	01/15/14	1.316	50,000			
TR	NOTE	1.000%	01/15/14	1.316	50,000			

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>	
02/10/11 PURCHASES (Continued)									
	TR	NOTE	1.000%	01/15/14	1.316	50,000			
	TR	NOTE	1.000%	01/15/14	1.333	50,000			
	TR	NOTE	1.000%	01/15/14	1.333	50,000			
	TR	NOTE	1.000%	01/15/14	1.333	50,000			
	TR	NOTE	1.000%	01/15/14	1.333	50,000			
	TR	NOTE	1.000%	01/15/14	1.355	50,000			
	TR	NOTE	1.000%	01/15/14	1.355	50,000			
	YCD	SOC GEN	0.310%	02/22/11	0.250	50,000			
	YCD	NORINCHUK	0.250%	02/28/11	0.250	50,000			
	YCD	NORINCHUK	0.250%	02/28/11	0.250	50,000			
	YCD	NORINCHUK	0.250%	02/28/11	0.250	50,000			
02/11/11 REDEMPTIONS									
	CP	BOFA		02/11/11	0.230	50,000	24	7,666.67	0.233
	CP	BOFA		02/11/11	0.230	50,000	24	7,666.67	0.233
	CP	BOFA		02/11/11	0.230	50,000	24	7,666.67	0.233
	CP	BOFA		02/11/11	0.230	50,000	24	7,666.67	0.233
02/11/11 NO PURCHASES									
02/14/11 REDEMPTIONS									
	CP	SOC GEN		02/14/11	0.240	50,000	27	9,000.00	0.243
	CP	SOC GEN		02/14/11	0.240	50,000	27	9,000.00	0.243
	CP	SOC GEN		02/14/11	0.240	50,000	27	9,000.00	0.243
	CP	SOC GEN		02/14/11	0.240	50,000	27	9,000.00	0.243
02/14/11 PURCHASES									
	CP	BOFA		02/16/11	0.170	50,000			
	CP	BOFA		02/16/11	0.170	50,000			
	CP	BOFA		02/16/11	0.170	50,000			
	CP	BOFA		02/16/11	0.170	50,000			
	CP	BOFA		02/16/11	0.170	50,000			
02/15/11 REDEMPTIONS									
	CP	SOC GEN		02/15/11	0.240	50,000	28	9,333.33	0.243
	CP	SOC GEN		02/15/11	0.240	50,000	28	9,333.33	0.243
	CP	SOC GEN		02/15/11	0.240	50,000	28	9,333.33	0.243
	CP	SOC GEN		02/15/11	0.240	50,000	28	9,333.33	0.243
02/15/11 PURCHASES									
	CP	SOC GEN		02/28/11	0.210	25,000			
	CP	SOC GEN		02/28/11	0.210	50,000			
	CP	SOC GEN		02/28/11	0.210	50,000			
	CP	SOC GEN		02/28/11	0.210	50,000			
	CP	SOC GEN		02/28/11	0.210	50,000			

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
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02/15/11 PURCHASES (Continued)

CP		SOC GEN	02/28/11	0.210	50,000			
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02/16/11 SALES

TR		BILL	03/10/11	0.088	50,000	341	186,388.89	0.401
TR		BILL	03/10/11	0.088	50,000	341	186,388.89	0.401
TR		BILL	03/10/11	0.088	50,000	341	186,388.89	0.401

02/16/11 REDEMPTIONS

CP		BOFA	02/16/11	0.170	50,000	2	472.22	0.172
CP		BOFA	02/16/11	0.170	50,000	2	472.22	0.172
CP		BOFA	02/16/11	0.170	50,000	2	472.22	0.172
CP		BOFA	02/16/11	0.170	50,000	2	472.22	0.172
CP		BOFA	02/16/11	0.170	50,000	2	472.22	0.172
CP		BNP FIN	02/16/11	0.270	50,000	29	10,875.00	0.274
CP		BNP FIN	02/16/11	0.270	50,000	29	10,875.00	0.274
CP		BNP FIN	02/16/11	0.270	50,000	29	10,875.00	0.274
CP		BNP FIN	02/16/11	0.270	50,000	29	10,875.00	0.274

02/16/11 NO PURCHASES

02/17/11 NO REDEMPTIONS

02/17/11 PURCHASES

CP		TOYOTA	04/04/11	0.220	50,000			
CP		TOYOTA	04/04/11	0.220	50,000			
CP		TOYOTA	04/04/11	0.220	50,000			
CP		TOYOTA	04/04/11	0.220	50,000			
TR		NOTE	1.250%	02/15/14	1.424	50,000		
TR		NOTE	1.250%	02/15/14	1.424	50,000		
TR		NOTE	1.250%	02/15/14	1.424	50,000		
TR		NOTE	1.250%	02/15/14	1.424	50,000		
YCD		SUMITOMO	0.250%	03/21/11	0.250	25,000		
YCD		SUMITOMO	0.250%	03/21/11	0.250	50,000		
YCD		SUMITOMO	0.250%	03/21/11	0.250	50,000		
YCD		SUMITOMO	0.250%	03/21/11	0.250	50,000		

02/18/11 SALES

TR		NOTE	1.250%	02/15/14	1.317	50,000	1	157,976.52	115.903
TR		NOTE	1.250%	02/15/14	1.317	50,000	1	157,976.52	115.903
TR		NOTE	1.250%	02/15/14	1.317	50,000	1	157,976.52	115.903
TR		NOTE	1.250%	02/15/14	1.317	50,000	1	157,976.52	115.903

02/18/11 NO REDEMPTIONS

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
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02/18/11 PURCHASES

CP	GE CO		02/28/11	0.160	50,000			
CP	GE CO		02/28/11	0.160	50,000			
CP	GE CO		03/01/11	0.160	50,000			
CP	GE CO		03/01/11	0.160	50,000			
CP	GE CO		03/02/11	0.160	50,000			
CP	GE CO		03/02/11	0.160	50,000			
CP	GE CO		03/02/11	0.160	50,000			
CP	GE CO		03/02/11	0.160	50,000			
CP	GE CO		03/02/11	0.160	50,000			
CP	GE CO		03/02/11	0.160	50,000			

02/21/11 NO REDEMPTIONS

02/21/11 NO PURCHASES

02/22/11 REDEMPTIONS

CP	SOC GEN		02/22/11	0.200	50,000	12	3,333.33	0.203
CP	SOC GEN		02/22/11	0.200	50,000	12	3,333.33	0.203
CP	SOC GEN		02/22/11	0.200	50,000	12	3,333.33	0.203
CP	WINDMILL		02/22/11	0.240	30,000	34	6,800.00	0.243
CP	WINDMILL		02/22/11	0.240	50,000	34	11,333.33	0.243
CP	WINDMILL		02/22/11	0.240	50,000	34	11,333.33	0.243
CP	BNP FIN		02/22/11	0.270	50,000	35	13,125.00	0.274
CP	BNP FIN		02/22/11	0.270	50,000	35	13,125.00	0.274
CP	BNP FIN		02/22/11	0.270	50,000	35	13,125.00	0.274
CP	BNP FIN		02/22/11	0.270	50,000	35	13,125.00	0.274
CP	SOC GEN		02/22/11	0.330	50,000	82	37,583.33	0.335
CP	SOC GEN		02/22/11	0.330	50,000	82	37,583.33	0.335
CP	SOC GEN		02/22/11	0.330	50,000	82	37,583.33	0.335
CP	SOC GEN		02/22/11	0.330	50,000	82	37,583.33	0.335
YCD	SOC GEN	0.310%	02/22/11	0.250	50,000	12	4,169.62	0.253

02/22/11 PURCHASES

CP	CITIFUND		04/01/11	0.230	50,000			
DEB	FHLB	0.320%	02/22/12	0.355	50,000			
DEB	FHLB	0.320%	02/22/12	0.355	50,000			
YCD	BNP	0.250%	03/30/11	0.250	50,000			
YCD	BNP	0.250%	03/30/11	0.250	50,000			

02/23/11 REDEMPTIONS

CP	BARCLY US		02/23/11	0.270	50,000	64	24,000.00	0.274
CP	BARCLY US		02/23/11	0.270	50,000	64	24,000.00	0.274
CP	BARCLY US		02/23/11	0.270	50,000	64	24,000.00	0.274
CP	BARCLY US		02/23/11	0.270	50,000	64	24,000.00	0.274
CP	BARCLY US		02/23/11	0.270	50,000	64	24,000.00	0.274
CP	BARCLY US		02/23/11	0.270	50,000	64	24,000.00	0.274
CP	SOC GEN		02/23/11	0.330	50,000	83	38,041.67	0.335

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>	
02/23/11 REDEMPTIONS (Continued)									
	CP	SOC GEN	02/23/11	0.330	50,000	83	38,041.67	0.335	
	CP	SOC GEN	02/23/11	0.330	50,000	83	38,041.67	0.335	
	CP	SOC GEN	02/23/11	0.330	50,000	83	38,041.67	0.335	
02/23/11 NO PURCHASES									
02/24/11 SALES									
	TR	NOTE	0.750%	12/15/13	1.102	50,000	48	135,388.05	2.087
	TR	NOTE	0.750%	12/15/13	1.102	50,000	48	135,388.05	2.087
	TR	NOTE	0.750%	12/15/13	1.102	50,000	48	135,388.05	2.087
	TR	NOTE	0.750%	12/15/13	1.102	50,000	48	135,388.05	2.087
	TR	NOTE	0.750%	12/15/13	1.100	50,000	57	146,613.15	1.904
	TR	NOTE	0.750%	12/15/13	1.100	50,000	57	146,613.15	1.904
	TR	NOTE	0.750%	12/15/13	1.100	50,000	57	146,613.15	1.904
	TR	NOTE	0.750%	12/15/13	1.100	50,000	57	146,613.15	1.904
02/24/11 NO REDEMPTIONS									
02/24/11 PURCHASES									
	CP	BNP FIN		04/04/11	0.240	50,000			
	CP	BNP FIN		04/04/11	0.240	50,000			
	CP	BNP FIN		04/04/11	0.240	50,000			
	CP	BNP FIN		04/04/11	0.240	50,000			
	CP	BNP FIN		04/04/11	0.240	50,000			
	CP	BOFA		04/27/11	0.240	50,000			
	CP	BOFA		04/27/11	0.240	50,000			
	CP	BOFA		04/27/11	0.240	50,000			
	CP	BOFA		04/27/11	0.240	50,000			
	CP	BOFA		04/27/11	0.240	50,000			
	CP	NORDEA NA		04/29/11	0.220	50,000			
	CP	NORDEA NA		04/29/11	0.220	50,000			
	CP	NORDEA NA		04/29/11	0.220	50,000			
	CP	NORDEA NA		04/29/11	0.220	50,000			
	CP	NORDEA NA		04/29/11	0.220	50,000			
	CP	NORDEA NA		04/29/11	0.220	50,000			
	CP	NORDEA NA		04/29/11	0.220	50,000			
	CP	NORDEA NA		04/29/11	0.220	50,000			
	YCD	TOKYO-MIT	0.240%	04/01/11	0.240	50,000			
	YCD	TOKYO-MIT	0.240%	04/01/11	0.240	50,000			
	YCD	SE BANKEN	0.240%	04/01/11	0.245	50,000			
	YCD	SE BANKEN	0.240%	04/01/11	0.245	50,000			
	YCD	SE BANKEN	0.240%	04/01/11	0.245	50,000			
	YCD	SE BANKEN	0.240%	04/01/11	0.245	50,000			
	YCD	SOC GEN	0.305%	04/01/11	0.300	50,000			
	YCD	SOC GEN	0.305%	04/01/11	0.300	50,000			
	YCD	SOC GEN	0.305%	04/01/11	0.300	50,000			
	YCD	SOC GEN	0.305%	04/01/11	0.300	50,000			

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u>	<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
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02/25/11 SALES

TR			NOTE	0.750%	12/15/13	1.113	50,000	58	145,690.24	1.860
TR			NOTE	0.750%	12/15/13	1.113	50,000	58	145,690.24	1.860

02/25/11 NO REDEMPTIONS

02/25/11 PURCHASES

CP			BARTON		05/03/11	0.260	20,000			
CP			BARTON		05/03/11	0.260	50,000			
CP			BARCLY US		06/28/11	0.280	50,000			
CP			BARCLY US		06/28/11	0.280	50,000			
CP			BARCLY US		06/28/11	0.280	50,000			
CP			BARCLY US		06/28/11	0.280	50,000			
CP			BARCLY US		06/28/11	0.280	50,000			
CP			BARCLY US		06/28/11	0.280	50,000			
CP			BARCLY US		06/28/11	0.280	50,000			
CP			BARCLY US		06/28/11	0.280	50,000			
CP			BARCLY US		06/28/11	0.280	50,000			
CP			CITIFUND		06/28/11	0.300	50,000			
CP			CITIFUND		06/28/11	0.300	50,000			
CP			UBS FIN		06/28/11	0.300	30,000			
CP			UBS FIN		06/28/11	0.300	50,000			
CP			UBS FIN		06/28/11	0.300	50,000			
CP			UBS FIN		06/28/11	0.300	50,000			
CP			UBS FIN		06/28/11	0.300	50,000			
CP			UBS FIN		06/28/11	0.300	50,000			
TR			BILL		02/09/12	0.240	50,000			
TR			BILL		02/09/12	0.240	50,000			
TR			BILL		02/09/12	0.240	50,000			
TR			BILL		02/09/12	0.240	50,000			
TR			BILL		02/09/12	0.240	50,000			
TR			BILL		02/09/12	0.240	50,000			
TR			BILL		02/09/12	0.240	50,000			
TR			BILL		02/09/12	0.240	50,000			
YCD			TOKYO-MIT	0.240%	04/01/11	0.240	50,000			
YCD			TOKYO-MIT	0.240%	04/01/11	0.240	50,000			
YCD			TORONTO	0.230%	06/28/11	0.230	50,000			
YCD			TORONTO	0.230%	06/28/11	0.230	50,000			

02/28/11 REDEMPTIONS

CD			UNIONBANK	0.250%	02/28/11	0.250	50,000	31	10,763.89	0.253
CD			UNIONBANK	0.250%	02/28/11	0.250	50,000	31	10,763.89	0.253
CD			UNIONBANK	0.250%	02/28/11	0.250	50,000	31	10,763.89	0.253
CD			UNIONBANK	0.250%	02/28/11	0.250	50,000	31	10,763.89	0.253
CD			UNIONBANK	0.250%	02/28/11	0.250	50,000	31	10,763.89	0.253
CD			UNIONBANK	0.250%	02/28/11	0.250	50,000	31	10,763.89	0.253
CP			GE CO		02/28/11	0.160	50,000	10	2,222.22	0.162
CP			GE CO		02/28/11	0.160	50,000	10	2,222.22	0.162
CP			SOC GEN		02/28/11	0.210	25,000	13	1,895.83	0.213
CP			SOC GEN		02/28/11	0.210	50,000	13	3,791.67	0.213

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>	
02/28/11 REDEMPTIONS (Continued)									
CP		SOC GEN	02/28/11	0.210	50,000	13	3,791.67	0.213	
CP		SOC GEN	02/28/11	0.210	50,000	13	3,791.67	0.213	
CP		SOC GEN	02/28/11	0.210	50,000	13	3,791.67	0.213	
CP		SOC GEN	02/28/11	0.210	50,000	13	3,791.67	0.213	
CP		CITIFUND	02/28/11	0.250	50,000	48	16,666.67	0.254	
CP		CITIFUND	02/28/11	0.250	50,000	48	16,666.67	0.254	
CP		FCAR	02/28/11	0.270	50,000	49	18,375.00	0.274	
CP		FCAR	02/28/11	0.270	50,000	49	18,375.00	0.274	
CP		BNP FIN	02/28/11	0.300	50,000	68	28,333.33	0.304	
CP		BNP FIN	02/28/11	0.300	50,000	68	28,333.33	0.304	
TR		NOTE	0.875%	02/28/11	0.542	50,000	515	384,409.53	0.542
TR		NOTE	0.875%	02/28/11	0.542	50,000	515	384,409.53	0.542
YCD		NORINCHUK	0.250%	02/28/11	0.250	50,000	18	6,250.00	0.253
YCD		NORINCHUK	0.250%	02/28/11	0.250	50,000	18	6,250.00	0.253
YCD		NORINCHUK	0.250%	02/28/11	0.250	50,000	18	6,250.00	0.253
YCD		NORINCHUK	0.270%	02/28/11	0.270	50,000	28	10,500.00	0.274
YCD		NORINCHUK	0.270%	02/28/11	0.270	50,000	28	10,500.00	0.274
YCD		SUMITOMO	0.250%	02/28/11	0.250	50,000	34	11,805.56	0.253
YCD		SUMITOMO	0.250%	02/28/11	0.250	50,000	34	11,805.56	0.253
YCD		SUMITOMO	0.250%	02/28/11	0.250	50,000	34	11,805.56	0.253
YCD		SUMITOMO	0.250%	02/28/11	0.250	50,000	34	11,805.56	0.253
YCD		NORINCHUK	0.300%	02/28/11	0.300	50,000	62	25,833.33	0.304
YCD		NORINCHUK	0.300%	02/28/11	0.300	50,000	62	25,833.33	0.304

02/28/11 PURCHASES

CP		SOC GEN	03/21/11	0.230	50,000			
CP		SOC GEN	03/21/11	0.230	50,000			
CP		SOC GEN	03/21/11	0.230	50,000			
CP		SOC GEN	03/21/11	0.230	50,000			
YCD		NORINCHUK	0.280%	04/01/11	0.275	50,000		
YCD		NORINCHUK	0.280%	04/01/11	0.275	50,000		
YCD		NORINCHUK	0.280%	04/01/11	0.275	50,000		
YCD		NORINCHUK	0.280%	04/01/11	0.275	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>ALHAMBRA</u>	<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
	Omni Bank, NA	12/02/10	0.220	2,000,000.00	03/03/11
	Omni Bank, NA	12/17/10	0.200	2,000,000.00	03/18/11
	Omni Bank, NA	10/06/10	0.240	2,000,000.00	04/06/11
	Omni Bank, NA	01/20/11	0.200	2,000,000.00	04/21/11
	Omni Bank, NA	11/04/10	0.210	2,000,000.00	05/05/11
	Omni Bank, NA	11/12/10	0.210	2,000,000.00	05/13/11
	Omni Bank, NA	12/10/10	0.240	1,000,000.00	06/10/11
	Omni Bank, NA	01/13/11	0.230	3,000,000.00	07/14/11
	Omni Bank, NA	01/27/11	0.230	2,000,000.00	07/28/11
	Omni Bank, NA	02/18/11	0.210	2,000,000.00	08/19/11
<u>ARCADIA</u>					
	American Plus Bank, NA	02/18/11	0.180	240,000.00	05/19/11
<u>CAMARILLO</u>					
	First California Bank	12/16/10	0.200	50,000,000.00	03/17/11
	First California Bank	01/07/11	0.200	25,000,000.00	04/08/11
	First California Bank	01/07/11	0.200	25,000,000.00	04/08/11
<u>CHICO</u>					
	Tri Counties Bank	12/15/10	0.190	5,000,000.00	03/16/11
<u>DIAMOND BAR</u>					
	Prospectors Federal Credit Union	09/16/10	0.240	4,000,000.00	03/17/11
<u>ENCINO</u>					
	California United Bank	10/06/10	0.240	10,000,000.00	04/06/11
<u>FAIRFIELD</u>					
	Westamerica Bank	12/03/10	0.190	25,000,000.00	03/04/11
	Westamerica Bank	01/05/11	0.180	80,000,000.00	04/06/11
	Westamerica Bank	01/13/11	0.200	65,000,000.00	04/14/11
	Westamerica Bank	01/21/11	0.210	25,000,000.00	04/22/11
	Westamerica Bank	01/28/11	0.210	30,000,000.00	04/29/11
	Westamerica Bank	02/09/11	0.200	75,000,000.00	05/11/11

TIME DEPOSITS

<u>FOLSOM</u>	<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
	Folsom Lake Bank	01/12/11	0.200	1,500,000.00	04/13/11
	Folsom Lake Bank	02/04/11	0.220	3,500,000.00	05/06/11
<u>FRESNO</u>					
	Central Valley Community Bank	12/01/10	0.220	5,000,000.00	03/02/11
	Central Valley Community Bank	12/16/10	0.200	5,000,000.00	03/17/11
<u>FULLERTON</u>					
	Fullerton Community Bank, FSB	12/09/10	0.200	15,500,000.00	03/10/11
	Fullerton Community Bank, FSB	12/17/10	0.210	5,000,000.00	03/18/11
	Fullerton Community Bank, FSB	12/17/10	0.210	16,500,000.00	03/18/11
	Fullerton Community Bank, FSB	01/06/11	0.200	5,500,000.00	04/07/11
<u>IRVINE</u>					
	CommerceWest Bank, NA	12/17/10	0.220	5,000,000.00	03/18/11
	CommerceWest Bank, NA	01/07/11	0.210	5,000,000.00	04/07/11
	CommerceWest Bank, NA	02/04/11	0.230	2,500,000.00	05/06/11
	CommerceWest Bank, NA	02/11/11	0.210	2,500,000.00	05/13/11
<u>LAFAYETTE</u>					
	California Bank of Commerce	10/14/10	0.210	5,000,000.00	04/14/11
	California Bank of Commerce	12/17/10	0.240	10,000,000.00	06/17/11
<u>LODI</u>					
	Farmers & Merchants Bk Cen CA	12/15/10	0.180	20,000,000.00	03/16/11
	Farmers & Merchants Bk Cen CA	10/28/10	0.230	35,000,000.00	04/28/11
	Farmers & Merchants Bk Cen CA	12/01/10	0.260	35,000,000.00	06/01/11
	Farmers & Merchants Bk Cen CA	01/21/11	0.240	35,000,000.00	07/22/11
<u>LOS ANGELES</u>					
	1st Century Bank, NA	12/17/10	0.210	12,000,000.00	03/18/11
	1st Century Bank, NA	01/19/11	0.210	6,000,000.00	04/20/11
	1st Century Bank, NA	02/04/11	0.220	16,000,000.00	05/06/11
	Broadway Federal Bank, FSB	02/09/11	0.210	6,500,000.00	03/16/11
	Broadway Federal Bank, FSB	02/18/11	0.180	2,000,000.00	03/25/11
	Broadway Federal Bank, FSB	02/23/11	0.160	8,500,000.00	04/01/11
	Broadway Federal Bank, FSB	02/25/11	0.190	3,000,000.00	04/06/11
	Center Bank	12/08/10	0.180	25,000,000.00	03/09/11

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>LOS ANGELES (Continued)</u>				
Center Bank	12/17/10	0.200	35,000,000.00	03/18/11
Center Bank	01/07/11	0.190	55,000,000.00	04/08/11
City National Bank	12/10/10	0.210	50,000,000.00	03/11/11
Commonwealth Business Bank	12/02/10	0.230	5,000,000.00	03/03/11
Commonwealth Business Bank	12/15/10	0.190	5,000,000.00	03/16/11
Commonwealth Business Bank	12/17/10	0.210	5,000,000.00	03/25/11
Commonwealth Business Bank	01/07/11	0.200	6,000,000.00	04/07/11
Commonwealth Business Bank	01/28/11	0.220	3,000,000.00	04/29/11
Commonwealth Business Bank	02/04/11	0.220	4,000,000.00	05/06/11
Commonwealth Business Bank	02/16/11	0.180	5,000,000.00	05/18/11
Eastern International Bank	01/26/11	0.210	1,900,000.00	07/27/11
HSBC Bank USA, NA	02/16/11	0.180	25,000,000.00	05/18/11
Manufacturers Bank	12/16/10	0.200	50,000,000.00	03/17/11
Manufacturers Bank	01/14/11	0.210	100,000,000.00	04/15/11
Manufacturers Bank	01/21/11	0.220	50,000,000.00	04/22/11
Mission Valley Bank	01/19/11	0.210	7,000,000.00	04/20/11
Nara Bank	12/01/10	0.240	60,000,000.00	03/02/11
Nara Bank	12/03/10	0.240	20,000,000.00	03/04/11
Nara Bank	12/17/10	0.210	40,000,000.00	03/18/11
Nara Bank	12/09/10	0.210	35,000,000.00	04/07/11
Nara Bank	01/12/11	0.200	45,000,000.00	04/13/11
OneUnited Bank	02/16/11	0.160	7,000,000.00	03/23/11
OneUnited Bank	02/24/11	0.170	5,000,000.00	04/01/11
State Bank of India (California)	12/01/10	0.210	3,000,000.00	03/02/11
State Bank of India (California)	12/08/10	0.180	18,000,000.00	03/09/11
State Bank of India (California)	12/15/10	0.180	5,000,000.00	03/16/11
State Bank of India (California)	10/08/10	0.230	3,000,000.00	04/08/11
State Bank of India (California)	10/13/10	0.210	5,000,000.00	04/13/11
State Bank of India (California)	01/20/11	0.200	3,000,000.00	04/21/11
State Bank of India (California)	02/11/11	0.190	2,000,000.00	05/13/11
State Bank of India (California)	02/16/11	0.170	5,000,000.00	05/18/11
State Bank of India (California)	02/24/11	0.160	10,000,000.00	05/26/11
Wilshire State Bank	12/09/10	0.200	36,000,000.00	03/10/11
Wilshire State Bank	01/05/11	0.190	39,000,000.00	04/06/11
Wilshire State Bank	01/13/11	0.210	30,000,000.00	04/14/11
Wilshire State Bank	02/03/11	0.220	8,000,000.00	05/05/11
Wilshire State Bank	02/17/11	0.190	78,000,000.00	05/19/11
<u>MONTEREY</u>				
1st Capital Bank	09/16/10	0.240	5,000,000.00	03/17/11
1st Capital Bank	10/28/10	0.230	1,000,000.00	04/28/11

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	12/10/10	0.210	16,000,000.00	03/11/11
Commerce National Bank	12/17/10	0.210	4,000,000.00	03/18/11
Commerce National Bank	01/07/11	0.200	2,500,000.00	04/08/11
<u>NORTH HIGHLANDS</u>				
SAFE Credit Union	02/24/11	0.180	5,000,000.00	04/01/11
<u>OAKDALE</u>				
Oak Valley Community Bank	12/09/10	0.190	3,500,000.00	03/10/11
<u>OAKLAND</u>				
Metropolitan Bank	12/02/10	0.230	1,000,000.00	03/03/11
Metropolitan Bank	12/16/10	0.200	1,500,000.00	03/17/11
Metropolitan Bank	12/17/10	0.200	3,000,000.00	03/17/11
Metropolitan Bank	01/07/11	0.200	1,500,000.00	04/08/11
Metropolitan Bank	02/04/11	0.220	2,000,000.00	05/06/11
<u>ONTARIO</u>				
Citizens Business Bank	12/03/10	0.210	25,000,000.00	03/04/11
Citizens Business Bank	12/03/10	0.220	25,000,000.00	04/08/11
Citizens Business Bank	01/07/11	0.200	50,000,000.00	04/08/11
Citizens Business Bank	01/28/11	0.220	30,000,000.00	04/29/11
Citizens Business Bank	02/03/11	0.220	30,000,000.00	05/05/11
Citizens Business Bank	02/09/11	0.210	50,000,000.00	05/11/11
Citizens Business Bank	02/17/11	0.190	30,000,000.00	05/19/11
<u>PALOS VERDES ESTATES</u>				
Malaga Bank, FSB	12/03/10	0.190	4,000,000.00	03/04/11
Malaga Bank, FSB	12/08/10	0.160	12,000,000.00	03/09/11
Malaga Bank, FSB	01/06/11	0.170	5,000,000.00	04/07/11
Malaga Bank, FSB	01/28/11	0.210	8,000,000.00	07/29/11
Malaga Bank, FSB	02/04/11	0.200	9,000,000.00	08/05/11
Malaga Bank, FSB	02/11/11	0.200	10,000,000.00	08/12/11
<u>PASADENA</u>				
Community Bank	12/15/10	0.190	30,000,000.00	03/16/11
Community Bank	01/12/11	0.200	35,000,000.00	04/13/11
Community Bank	02/09/11	0.210	30,000,000.00	05/11/11

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>PASADENA (Continued)</u>				
East West Bank	10/14/10	0.210	25,000,000.00	04/14/11
East West Bank	10/27/10	0.220	50,000,000.00	04/27/11
East West Bank	01/13/11	0.230	50,000,000.00	07/14/11
East West Bank	01/28/11	0.230	50,000,000.00	07/29/11
<u>PLACERVILLE</u>				
El Dorado Savings Bank	12/02/10	0.200	5,000,000.00	03/03/11
<u>PLEASANTON</u>				
Valley Community Bank	01/21/11	0.230	6,000,000.00	04/22/11
<u>PORTERVILLE</u>				
Bank of the Sierra	01/07/11	0.200	35,000,000.00	03/10/11
Bank of the Sierra	01/07/11	0.210	35,000,000.00	04/08/11
Bank of the Sierra	01/13/11	0.220	5,000,000.00	04/14/11
Bank of the Sierra	02/17/11	0.200	5,000,000.00	05/19/11
<u>RANCHO CORDOVA</u>				
American River Bank	12/02/10	0.240	1,000,000.00	03/03/11
American River Bank	12/16/10	0.210	1,500,000.00	03/17/11
American River Bank	01/05/11	0.200	7,500,000.00	04/06/11
American River Bank	01/07/11	0.210	2,000,000.00	04/08/11
American River Bank	01/12/11	0.210	2,500,000.00	04/13/11
American River Bank	01/12/11	0.210	3,000,000.00	04/20/11
American River Bank	02/04/11	0.230	2,500,000.00	05/06/11
American River Bank	02/11/11	0.210	2,500,000.00	05/13/11
American River Bank	02/17/11	0.200	6,500,000.00	05/19/11
<u>REDWOOD CITY</u>				
Provident Credit Union	12/02/10	0.230	20,000,000.00	03/03/11
Provident Credit Union	01/20/11	0.210	20,000,000.00	04/21/11
<u>RICHMOND</u>				
Mechanics Bank, The	12/01/10	0.220	10,000,000.00	03/02/11
Mechanics Bank, The	01/19/11	0.210	20,000,000.00	04/20/11
Mechanics Bank, The	01/27/11	0.220	20,000,000.00	04/28/11
Mechanics Bank, The	02/17/11	0.190	10,000,000.00	05/19/11

TIME DEPOSITS

<u>ROCKLIN</u>	<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
	Five Star Bank	12/16/10	0.190	10,500,000.00	03/17/11
	Five Star Bank	01/05/11	0.180	14,500,000.00	04/06/11
	Five Star Bank	01/19/11	0.200	2,000,000.00	04/20/11
	Five Star Bank	02/04/11	0.210	3,000,000.00	05/06/11
<u>ROSEMEAD</u>					
	Pacific Alliance Bank	12/10/10	0.200	1,500,000.00	03/11/11
	Pacific Alliance Bank	01/12/11	0.220	4,000,000.00	07/13/11
<u>ROSEVILLE</u>					
	Rabobank, NA	01/05/11	0.190	100,000,000.00	04/06/11
	Rabobank, NA	01/14/11	0.210	100,000,000.00	04/15/11
<u>SACRAMENTO</u>					
	Bank of Sacramento	01/05/11	0.190	6,000,000.00	04/06/11
	Comerica Bank	12/02/10	0.230	75,000,000.00	03/03/11
	Comerica Bank	12/15/10	0.190	25,000,000.00	03/16/11
	Comerica Bank	01/12/11	0.200	50,000,000.00	04/13/11
	Comerica Bank	01/19/11	0.210	75,000,000.00	04/20/11
	Comerica Bank	02/09/11	0.210	50,000,000.00	05/11/11
	Comerica Bank	02/16/11	0.180	25,000,000.00	05/18/11
	Golden 1 Credit Union, The	02/04/11	0.220	25,000,000.00	05/04/11
	Golden 1 Credit Union, The	02/02/11	0.210	25,000,000.00	05/04/11
	Merchants National Bank of Sacramento	10/13/10	0.190	2,000,000.00	04/13/11
	Merchants National Bank of Sacramento	11/10/10	0.190	2,000,000.00	05/11/11
	Merchants National Bank of Sacramento	12/01/10	0.240	2,000,000.00	06/01/11
	Merchants National Bank of Sacramento	12/08/10	0.240	2,000,000.00	06/08/11
<u>SAN DIEGO</u>					
	Mission Federal Credit Union	01/19/11	0.210	10,000,000.00	04/20/11
	Torrey Pines Bank	11/29/10	0.190	25,000,000.00	03/02/11
	Torrey Pines Bank	01/06/11	0.190	25,000,000.00	04/07/11
	Torrey Pines Bank	02/17/11	0.180	15,000,000.00	05/19/11
<u>SAN FRANCISCO</u>					
	Oceanic Bank	09/08/10	0.230	4,000,000.00	03/09/11
	Union Bank, NA	12/09/10	0.200	150,000,000.00	03/10/11
	Union Bank, NA	01/27/11	0.220	150,000,000.00	04/28/11

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>SOUTH SAN FRANCISCO</u>				
First National Bank of Northern California	12/15/10	0.190	15,000,000.00	03/16/11
<u>SAN LUIS OBISPO</u>				
American Perspective Bank	01/14/11	0.230	10,000,000.00	07/15/11
<u>SANTA ROSA</u>				
Summit State Bank	12/10/10	0.210	12,000,000.00	03/11/11
Summit State Bank	01/21/11	0.220	4,000,000.00	04/22/11
Summit State Bank	01/28/11	0.220	3,500,000.00	04/29/11
Summit State Bank	02/02/11	0.210	4,000,000.00	05/04/11
Summit State Bank	02/09/11	0.210	8,000,000.00	05/11/11
<u>VACAVILLE</u>				
Travis Credit Union	09/23/10	0.230	40,000,000.00	03/24/11
<u>WALNUT CREEK</u>				
Bank of the West	12/08/10	0.190	66,000,000.00	03/09/11
Bank of the West	12/17/10	0.210	100,000,000.00	03/18/11
Bank of the West	02/03/11	0.220	134,000,000.00	05/05/11
<u>WATSONVILLE</u>				
Santa Cruz County Bank	02/09/11	0.190	5,000,000.00	03/16/11
Santa Cruz County Bank	02/11/11	0.180	2,500,000.00	03/18/11
Santa Cruz County Bank	02/18/11	0.160	2,500,000.00	03/25/11
TOTAL TIME DEPOSITS February 2011			3,803,640,000.00	

BANK DEMAND DEPOSITS
FEBRUARY 2011
 (\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>		<u>BALANCES PER BANKS</u>		<u>WARRANTS OUTSTANDING</u>
1	\$	1,818,485	\$	2,466,016
2		1,633,282		2,044,118
3		1,878,143		2,099,571
4		1,903,806		2,243,210
5		1,903,806		2,243,210
6		1,903,806		2,243,210
7		1,548,714		2,296,589
8		1,523,602		2,039,560
9		1,679,651		1,862,303
10		1,742,689		1,903,573
11		1,729,640		1,821,217
12		1,729,640		1,821,217
13		1,729,640		1,821,217
14		1,735,402		2,139,207
15		2,043,202		2,907,969
16		2,386,364		2,535,307
17		1,922,268		2,179,394
18		1,509,856		2,322,652
19		1,509,856		2,322,652
20		1,509,856		2,322,652
21		1,509,856		2,322,652
22		1,609,364		1,804,348
23		1,563,871		1,809,671
24		2,113,387		1,575,914
25		2,053,758		2,351,482
26		2,053,758		2,351,482
27		2,053,758		2,351,482
28		1,747,833		1,885,764
29				
30				
31				

AVERAGE DOLLAR DAYS 1,787,403 ^{al}

^{al} The prescribed bank balance for February was \$1,767,599. This consisted of \$1,654,611 in compensating balances for services, balances for uncollected funds of \$119,539 and a deduction of \$6,551 for February 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 February 16, 2011, has determined and designated the amount of money available for deposit and investment under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

- In accordance with law, for deposit in demand bank accounts as Compensating Balance for Services \$1,654,611,000

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

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

	From	To	Transactions	In Securities (section 16430)*	Time Deposits in Various Financial Institutions (sections 16503a and 16602)*	Estimated Total
(1)	02/14/11	02/18/11	\$ 926,489,000	\$ 68,508,849,000	\$ 3,793,640,000	\$ 72,302,489,000
(2)	02/21/11	02/25/11	\$ 187,050,000	\$ 68,695,899,000	\$ 3,793,640,000	\$ 72,489,539,000
(3)	02/28/11	03/04/11	\$ (3,026,250,000)	\$ 65,669,649,000	\$ 3,793,640,000	\$ 69,463,289,000
(4)	03/07/11	03/11/11	\$ 58,050,000	\$ 65,727,699,000	\$ 3,793,640,000	\$ 69,521,339,000
(5)	03/14/11	03/18/11	\$ 1,187,350,000	\$ 66,915,049,000	\$ 3,793,640,000	\$ 70,708,689,000
(6)	03/21/11	03/25/11	\$ 1,523,050,000	\$ 68,438,099,000	\$ 3,793,640,000	\$ 72,231,739,000
(7)	03/28/11	04/01/11	\$ (1,103,850,000)	\$ 67,334,249,000	\$ 3,793,640,000	\$ 71,127,889,000
(8)	04/04/11	04/08/11	\$ 389,050,000	\$ 67,723,299,000	\$ 3,793,640,000	\$ 71,516,939,000
(9)	04/11/11	04/15/11	\$ 1,986,650,000	\$ 69,709,949,000	\$ 3,793,640,000	\$ 73,503,589,000
(10)	04/18/11	04/22/11	\$ 3,206,450,000	\$ 72,916,399,000	\$ 3,793,640,000	\$ 76,710,039,000

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 \$1,654,611,000.

POOLED MONEY INVESTMENT BOARD:

SIGNATURES ON FILE AT STO

Chairperson

Member

Member