



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



**MARK J. SALADINO**  
TREASURER AND TAX COLLECTOR

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April 30, 2012

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

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

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

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

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

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

[http://ttc.lacounty.gov/Proptax/investor\\_info.asp](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 2012

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

GENERAL PORTFOLIO SCHEDULES

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

ATTACHMENTS

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

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENTS FOR MARCH 2012

ATTACHMENTS

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

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENTS FOR MARCH 2012

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

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

XVI. Composition of PSI Portfolio by Maturity Chart

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

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

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

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

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 03/31/12		
At Cost	\$ 23,073,316,675	\$ 103,321,184
At Market	\$ 23,120,080,450	\$ 103,085,960
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	22.38%	0.00%
United States Government and Agency Obligations	40.58%	30.61%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	34.40%	0.00%
Municipal Obligations	0.03%	4.90%
Corporate and Deposit Notes	2.61%	3.02%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	61.47%
1-60 days	50.94%	0.00%
61 days-1 year	11.32%	62.87%
Over 1 year	37.74%	37.13%
Weighted Average Days to Maturity	582	

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

SCHEDULE A1

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

<u>PSI</u>	<u>S&amp;P</u>	<u>Moody's</u>	<u>% of Portfolio</u>
Commercial Paper	A-1	P-1	34.40%
Corporate and Deposit Notes	A-1	P-1	2.61%
Los Angeles County Securities	AA-	A1	0.03%
Negotiable Certificates of Deposit	A-1	P-1	22.38%
Bankers Acceptance	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	38.53%
U.S. Treasury Securities:			
U.S. Treasury Notes	AA+	Aaa	1.62%
U.S. Treasury Bills	AA+	Aaa	0.43%
			<u>100.00%</u>
<u>SPI</u>			
Local Agency Investment Fund	Not rated	Not rated	61.37%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	A-1+	P-1	3.02%
Mortgage Trust Deeds	AA-	Aa2	0.10%
Los Angeles County Securities	AA-	Aa2	4.90%
Negotiable Certificates of Deposit	-	-	0.00%
Guaranteed Investment Contracts	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	30.53%
U.S. Treasury Securities:			
U.S. Treasury Notes	-	-	0.00%
U.S. Treasury Bonds	AA+	Aaa	0.08%
			<u>100.00%</u>

POOLED SURPLUS EARNINGS REPORT

MARCH 31, 2012

SCHEDULE B

TREASURER POOLED SURPLUS  
INVESTMENT PORTFOLIO

Investment Balance 03/31/12	\$ 23,073,316,675
Market Value at 03/31/12	\$ 23,120,080,450
Average Daily Balance	\$ 23,416,384,724
Gains and Losses:	
For the Month	\$ 761,903
For the Past 12 Months	\$ 15,470,194
Unrealized Gains and Losses on Transfers between Portfolio for the Month	\$ -
Earnings for the Month	\$ 16,167,693
Earnings for the Past 12 Months	\$ 262,317,203
Earnings Rate for the Month	0.81%

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

SCHEDULE C

<u>Bank Name</u>	<u>Balance</u>
Bank of America - Concentration	\$ 113,854,670.81
Bank of the West - Concentration	\$ 76,104,563.14 (A)
Citi Bank - Concentration	\$ -
Union Bank- Concentration	\$ 1,233,887.53
Wells Fargo - Concentration	<u>\$ 3,457,558.10</u>
Total Ledger Balance for all Banks	<u>\$ 194,650,679.58</u>

(A) \$74.700 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 2012  
AND CASH AVAILABILITY  
FOR THE NEXT SIX-MONTH PERIOD

SCHEDULE D

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

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

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

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

Summary of Activity for March 2012

Total Deposits	\$ 3,938,409,501.23
Total Disbursements	\$ 4,429,585,840.42

Discretionary Funds Liquidity Withdrawal Ratio	
As of March 31, 2012	1.37

Six-Month Cash Availability Projection:

<u>Month</u>	<u>Investment</u> <u>Maturities</u>	<u>Deposits</u>	<u>Disbursements</u>	<u>Cumulative</u> <u>Available Cash</u>
April	\$ 9,111,557,000.00	\$ 6,482,100,000.00	\$ 4,934,200,000.00	\$ 10,659,457,000.00
May	\$ 2,757,000,000.00	\$ 2,780,200,000.00	\$ 4,961,300,000.00	\$ 11,235,357,000.00
June	\$ 1,654,804,000.00	\$ 2,615,100,000.00	\$ 5,343,400,000.00	\$ 10,161,861,000.00
July	\$ 100,000,000.00	\$ 3,829,300,000.00	\$ 4,621,200,000.00	\$ 9,469,961,000.00
August	\$ 25,000,000.00	\$ 2,750,400,000.00	\$ 4,286,300,000.00	\$ 7,959,061,000.00
September	\$ 60,606,000.00	\$ 2,679,100,000.00	\$ 3,333,600,000.00	\$ 7,365,167,000.00

## TREASURER'S INVESTMENT STRATEGY

### SCHEDULE E

Two portfolios are maintained by the Los Angeles County Treasurer.

The Pooled Surplus Investment (PSI) Portfolio is used to account for all pooled investments. The PSI strategy is to maintain principal and to provide sufficient cash to meet expenditure needs. The cash flow needs of our pool members are monitored daily to ensure that sufficient liquidity is maintained to meet the needs of participants. A review of the PSI Portfolio's cash flow projections at the preparation date of this report indicates that longer average days to maturity may be prudent. As yields increase in the two to three year maturity range, the average days to maturity will be prudently increased to the target of 1.5 years.

In March 2012, the Treasurer placed \$442.781 million in the Bank of the West Money Market Plus Account in accordance with the Treasurer's authority under California Government Code Section 53633. \$74.700 million remained in the account at month-end. This account is collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

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

Included in the Los Angeles County General Fund's SPI are approximately \$0.11 million in trust deeds related to the settlement of Flying Triangle and Abalone Cove landslide litigation. In 1986 and 1987, the Board of Supervisors approved the disbursement of funds for trust deed mortgages as part of the settlements of the Flying Triangle and the Abalone Cove landslide litigation. Such disbursements are authorized under Government Code Section 23004. The trust deeds held by the General Fund are fully secured and have fixed interest rate of 5.50%.

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

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENTS  
DEFINITIONS OF SECURITIES

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

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

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

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

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

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

GOVERNMENTS – Negotiable United States Treasury securities such as Treasury bills, notes and bonds. Treasury bills are issued on a discount basis in 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 2012  
COMPLIANCE REPORT

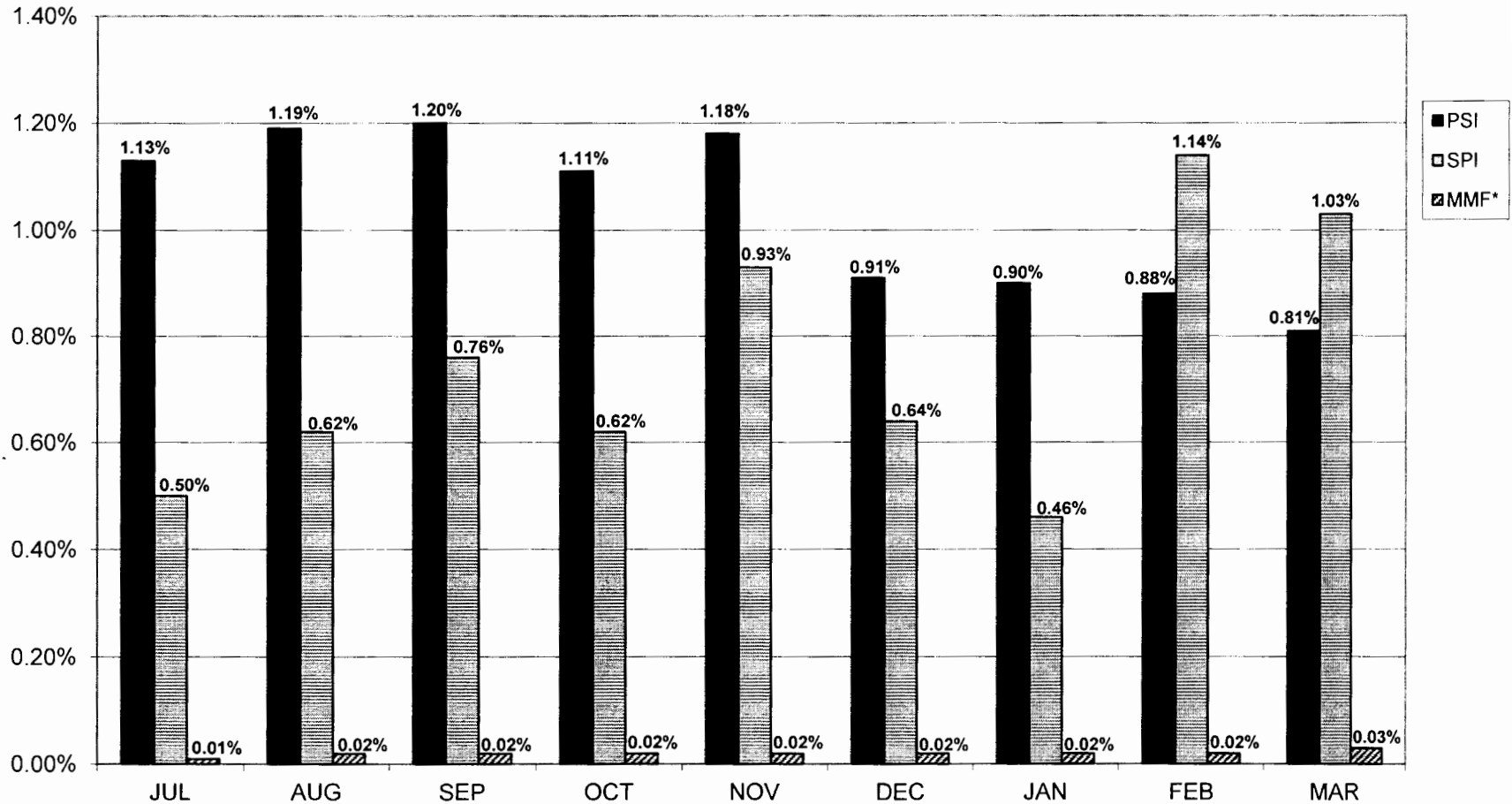
Portfolio Securities Not in Accordance with Treasurer Policy  
For the Month of March 2012

No exceptions noted.

**LOS ANGELES COUNTY TREASURER**  
**PERFORMANCE REPORT**  
**PORTFOLIO COST**  
**THROUGH 03/31/12**  
**ATTACHMENT III**

<u>DAY</u>	<u>POOLED SURPLUS INVESTMENTS</u>	<u>SPECIFIC PURPOSE INVESTMENTS</u>
	<u>TOTAL COST</u>	<u>TOTAL COST</u>
1	23,773,184,649.90	315,039,976.34
2	23,761,319,101.00	315,039,222.44
3	23,705,420,450.35	315,039,222.44
4	23,705,420,450.35	315,039,222.44
5	23,388,197,241.10	315,039,222.44
6	23,467,663,482.42	315,039,222.44
7	23,399,525,854.13	315,039,222.44
8	23,394,104,497.99	315,038,092.96
9	23,344,721,950.31	315,038,092.96
10	23,344,721,950.31	315,038,092.96
11	23,344,721,950.31	315,038,092.96
12	23,294,893,857.32	315,038,092.96
13	23,252,133,327.35	315,038,092.96
14	23,374,671,567.94	315,038,092.96
15	23,298,715,579.75	103,329,275.87
16	23,187,889,010.63	103,329,275.87
17	23,137,889,010.63	103,329,275.87
18	23,137,889,010.63	103,329,275.87
19	23,275,711,013.80	103,329,275.87
20	23,207,477,157.38	103,329,275.87
21	23,349,117,862.98	103,329,275.87
22	23,384,276,272.19	103,329,275.87
23	23,426,399,700.02	103,329,275.87
24	23,426,399,700.02	103,329,275.87
25	23,426,399,700.02	103,329,275.87
26	23,415,833,505.31	103,329,275.87
27	23,574,048,649.06	103,329,275.87
28	23,994,297,107.90	103,329,275.87
29	23,917,297,880.54	103,329,275.87
30	23,124,268,262.55	103,329,275.87
31	23,073,316,674.64	103,321,183.54
<b>AVG</b>	<b><u>23,416,384,723.51</u></b>	<b><u>198,939,727.71</u></b>

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



\* Provided for comparative purposes only.

\* Source: Money Fund Report as of March 31, 2012

LOS ANGELES COUNTY TREASURER  
NET INCOME FOR THE MONTH-ENDED 03/31/12 (ACCRUAL BASIS)  
ATTACHMENT V

	(PSI) <u>TRADING/NON-TRADING</u>	<u>SPECIFIC PURPOSE INVESTMENT</u>
Revenues:		
Interest Earnings	\$15,931,003	\$181,122
Gains (Losses) on Sales of Non-Trading Securities.	167,282	(852)
Gains (Losses) on Sales of Trading Securities.	594,621	0
Amortization/Accretion	(525,213)	(7,503)
Prior Accrual Adjustment	<u>0</u>	<u>0</u>
Total Revenues	<u><u>\$16,167,693</u></u>	<u><u>\$172,767</u></u>
Expenses:		
Interest Expense	0	0
*Investment Management Fee	<u>0</u>	<u>6,000</u>
	<u><u>\$0</u></u>	<u><u>\$6,000</u></u>
NET INCOME	<u><u>\$16,167,693</u></u>	<u><u>\$166,767</u></u>

\*Estimated and later adjusted.

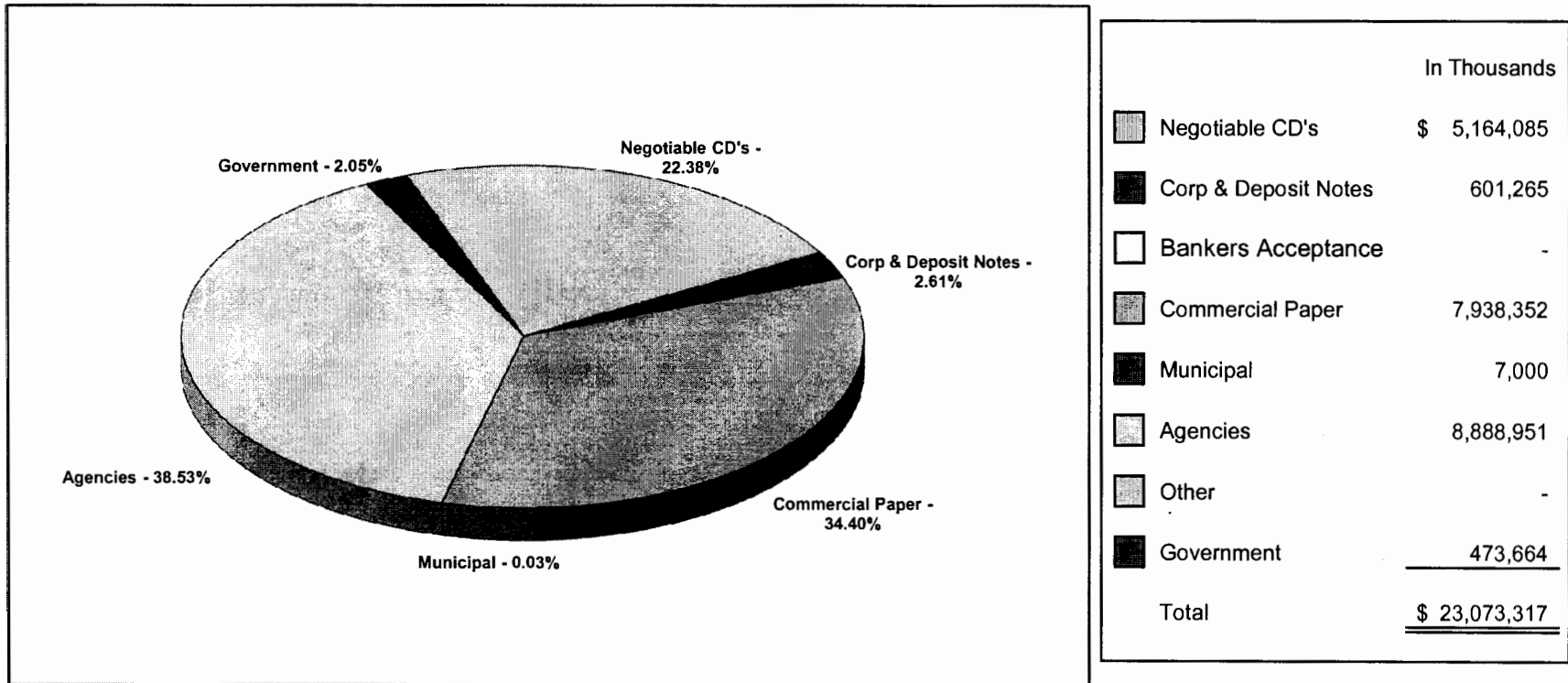


Los Angeles County Treasurer  
Non-Trading Composition  
As of March 31, 2012  
Attachment VI

NON-TRADING PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non-Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	54.28%	
Los Angeles County and Related Entities	31.42%	
Consolidated Sanitation Districts		3.84%
Metropolitan Transportation Authority		1.18%
Miscellaneous Agencies Pooled Investments		1.83%
County Bond Proceeds		5.28%
South Coast Air Quality Management District		2.15%
Miscellaneous		0.02%
Total	<u>85.70%</u>	<u>14.30%</u>

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



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

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

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	BNOT	03/12/12	89522	BK OF AMERICA NA BK NOTE	0.32000	05/18/12	41,000,000.00	41,000,000.00	0.00	BNY	MLPF
NTRD	BNOT	03/22/12	89630	BK OF AMERICA NA BK NOTE	0.22000	04/24/12	50,000,000.00	50,000,000.00	0.00	BNY	MLPF
<b>BNOT Total</b>							<b>91,000,000.00</b>	<b>91,000,000.00</b>	<b>0.00</b>		
NTRD	CPD	03/01/12	89415	CAFCO LLC CP	0.22000	04/13/12	50,000,000.00	49,986,861.11	0.00	BNY	KEYBANC
NTRD	CPD	03/01/12	89416	THAMES ASSET GLOBAL SEC INC CP	0.27000	03/30/12	50,000,000.00	49,989,125.00	0.00	BNY	MS
NTRD	CPD	03/01/12	89417	CAFCO LLC CP	0.22000	04/11/12	50,000,000.00	49,987,472.22	0.00	BNY	JPM
NTRD	CPD	03/01/12	89432	HSBC FINANCE CORP CP	0.25000	04/12/12	50,000,000.00	49,985,416.67	0.00	BNY	JPM
NTRD	CPD	03/01/12	89433	COMMERZBANK US FINANCE INC CP	0.25000	04/03/12	50,000,000.00	49,988,541.67	0.00	BNY	MS
NTRD	CPD	03/01/12	89434	DANSKE CORP CP	0.28000	04/10/12	25,000,000.00	24,992,222.22	0.00	BNY	WFI
NTRD	CPD	03/01/12	89435	DEUTSCHE BK FINANCIAL LLC CP	0.21000	03/29/12	50,000,000.00	49,991,833.33	0.00	BNY	BLAY
NTRD	CPD	03/01/12	89436	CAFCO LLC CP	0.22000	04/11/12	50,000,000.00	49,987,472.22	0.00	BNY	LOOP
NTRD	CPD	03/01/12	89437	CRC FUNDING LLC CP	0.22000	04/10/12	50,000,000.00	49,987,777.78	0.00	BNY	CITGM
NTRD	CPD	03/01/12	89438	ATLANTIS ONE FUNDING CORP CP	0.17000	04/09/12	30,000,000.00	29,994,475.00	0.00	BNY	RABO
NTRD	CPD	03/01/12	89442	ABBEY NATIONAL NA LLC CP	0.34000	04/05/12	50,000,000.00	49,983,472.22	0.00	BNY	MFR
NTRD	CPD	03/01/12	89443	BARTON CAPITAL LLC CP	0.38000	03/16/12	33,000,000.00	32,994,775.00	0.00	BNY	MS
NTRD	CPD	03/01/12	89446	THAMES ASSET GLOBAL SEC INC CP	0.27000	04/02/12	20,923,000.00	20,917,978.48	0.00	BNY	BLAY
NTRD	CPD	03/02/12	89447	CAFCO LLC CP	0.27000	04/16/12	25,000,000.00	24,991,562.50	0.00	BNY	KEYBANC
NTRD	CPD	03/02/12	89448	CIESCO LLC CP	0.27000	04/16/12	25,000,000.00	24,991,562.50	0.00	BNY	KEYBANC
NTRD	CPD	03/02/12	89449	CRC FUNDING LLC CP	0.25000	04/16/12	25,000,000.00	24,992,187.50	0.00	BNY	BLAY
NTRD	CPD	03/02/12	89450	THAMES ASSET GLOBAL SEC INC CP	0.29000	03/30/12	25,000,000.00	24,994,361.11	0.00	BNY	BLAY
NTRD	CPD	03/02/12	89451	ING US FUNDING LLC CP	0.23500	04/12/12	50,000,000.00	49,986,618.06	0.00	BNY	INGF
NTRD	CPD	03/02/12	89453	COMMERZBANK US FINANCE INC CP	0.25000	04/11/12	50,000,000.00	49,986,111.11	0.00	BNY	MS
NTRD	CPD	03/02/12	89454	BARTON CAPITAL LLC CP	0.34000	03/23/12	47,500,000.00	47,490,579.17	0.00	BNY	BLAY
NTRD	CPD	03/02/12	89455	ABBEY NATIONAL NA LLC CP	0.34000	04/02/12	50,000,000.00	49,985,361.11	0.00	BNY	MFR
NTRD	CPD	03/05/12	89458	CRC FUNDING LLC CP	0.25000	04/17/12	50,000,000.00	49,985,069.44	0.00	BNY	BLAY
NTRD	CPD	03/05/12	89459	BARTON CAPITAL LLC CP	0.42000	04/13/12	50,000,000.00	49,977,250.00	0.00	BNY	MS
NTRD	CPD	03/05/12	89460	SHEFFIELD RECEIVABLES CORP CP	0.23000	05/11/12	25,000,000.00	24,989,298.61	0.00	BNY	BCI
NTRD	CPD	03/05/12	89461	HSBC FINANCE CORP CP	0.24000	04/04/12	50,000,000.00	49,990,000.00	0.00	BNY	JPM
NTRD	CPD	03/05/12	89462	BARTON CAPITAL LLC CP	0.25000	03/13/12	40,000,000.00	39,997,777.78	0.00	BNY	LOOP
NTRD	CPD	03/05/12	89464	THAMES ASSET GLOBAL SEC INC CP	0.27000	03/30/12	39,000,000.00	38,992,687.50	0.00	BNY	BLAY
NTRD	CPD	03/05/12	89465	RBS FINANCE NV NA INC CP	0.34000	05/04/12	50,000,000.00	49,971,666.67	0.00	BNY	MFR
NTRD	CPD	03/05/12	89466	CRC FUNDING LLC CP	0.37000	05/09/12	9,146,000.00	9,139,889.96	0.00	BNY	JPM
NTRD	CPD	03/06/12	89469	ING US FUNDING LLC CP	0.23500	04/20/12	50,000,000.00	49,985,312.50	0.00	BNY	INGF
NTRD	CPD	03/06/12	89470	SHEFFIELD RECEIVABLES CORP CP	0.23000	05/01/12	50,000,000.00	49,982,111.11	0.00	BNY	MS
NTRD	CPD	03/06/12	89471	BARTON CAPITAL LLC CP	0.25000	03/22/12	50,000,000.00	49,994,444.44	0.00	BNY	MS
NTRD	CPD	03/06/12	89472	CRC FUNDING LLC CP	0.25000	04/10/12	25,000,000.00	24,993,923.61	0.00	BNY	CITGM
NTRD	CPD	03/06/12	89473	DEUTSCHE BK FINANCIAL LLC CP	0.22000	04/12/12	25,000,000.00	24,994,347.22	0.00	BNY	BLAY
NTRD	CPD	03/06/12	89474	DANSKE CORP CP	0.29000	04/10/12	25,000,000.00	24,992,951.39	0.00	BNY	BLAY
NTRD	CPD	03/06/12	89475	THAMES ASSET GLOBAL SEC INC CP	0.30000	04/13/12	25,000,000.00	24,992,083.33	0.00	BNY	KEYBANC

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

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	03/06/12	89476	DANSKE CORP CP	0.30000	04/12/12	25,000,000.00	24,992,291.67	0.00	BNY	KEYBANC
NTRD	CPD	03/06/12	89479	ABBAY NATIONAL NA LLC CP	0.33000	04/10/12	50,000,000.00	49,983,958.33	0.00	BNY	MFR
NTRD	CPD	03/06/12	89480	BARTON CAPITAL LLC CP	0.25000	03/23/12	20,000,000.00	19,997,638.89	0.00	BNY	BLAY
NTRD	CPD	03/06/12	89481	THAMES ASSET GLOBAL SEC INC CP	0.27000	03/30/12	9,669,000.00	9,667,259.58	0.00	BNY	MS
NTRD	CPD	03/07/12	89483	CIESCO LLC CP	0.32000	04/26/12	50,000,000.00	49,977,777.78	0.00	BNY	BLAY
NTRD	CPD	03/07/12	89484	THAMES ASSET GLOBAL SEC INC CP	0.32000	04/13/12	25,000,000.00	24,991,777.78	0.00	BNY	KEYBANC
NTRD	CPD	03/07/12	89485	HSBC FINANCE CORP CP	0.24000	04/11/12	50,000,000.00	49,988,333.33	0.00	BNY	JPM
NTRD	CPD	03/07/12	89486	CIESCO LLC CP	0.32000	04/30/12	50,000,000.00	49,976,000.00	0.00	BNY	BLAY
NTRD	CPD	03/07/12	89488	RBS FINANCE NV NA INC CP	0.30000	04/30/12	50,000,000.00	49,977,500.00	0.00	BNY	MFR
NTRD	CPD	03/07/12	89489	CRC FUNDING LLC CP	0.25000	04/18/12	50,000,000.00	49,985,416.67	0.00	BNY	BLAY
NTRD	CPD	03/08/12	89491	ATLANTIS ONE FUNDING CORP CP	0.20000	04/19/12	50,000,000.00	49,988,333.33	0.00	BNY	RABO
NTRD	CPD	03/08/12	89492	THAMES ASSET GLOBAL SEC INC CP	0.28000	03/30/12	25,000,000.00	24,995,722.22	0.00	BNY	MS
NTRD	CPD	03/08/12	89493	DANSKE CORP CP	0.29000	04/12/12	25,000,000.00	24,992,951.39	0.00	BNY	BLAY
NTRD	CPD	03/08/12	89494	CIESCO LLC CP	0.32000	04/30/12	30,000,000.00	29,985,866.67	0.00	BNY	KEYBANC
NTRD	CPD	03/08/12	89495	BARTON CAPITAL LLC CP	0.40000	04/04/12	45,000,000.00	44,986,500.00	0.00	BNY	MS
NTRD	CPD	03/08/12	89496	CAFCO LLC CP	0.32000	04/30/12	22,000,000.00	21,989,635.56	0.00	BNY	BLAY
NTRD	CPD	03/08/12	89497	ABBAY NATIONAL NA LLC CP	0.33000	04/09/12	50,000,000.00	49,985,333.33	0.00	BNY	MFR
NTRD	CPD	03/08/12	89498	THAMES ASSET GLOBAL SEC INC CP	0.28000	03/30/12	9,691,000.00	9,689,341.76	0.00	BNY	MS
NTRD	CPD	03/09/12	89499	CAFCO LLC CP	0.35000	05/01/12	25,000,000.00	24,987,118.06	0.00	BNY	KEYBANC
NTRD	CPD	03/09/12	89500	CAFCO LLC CP	0.27000	04/16/12	50,000,000.00	49,985,750.00	0.00	BNY	KEYBANC
NTRD	CPD	03/09/12	89501	DANSKE CORP CP	0.29000	04/17/12	25,000,000.00	24,992,145.83	0.00	BNY	MS
NTRD	CPD	03/09/12	89502	THAMES ASSET GLOBAL SEC INC CP	0.33000	04/16/12	25,000,000.00	24,991,291.67	0.00	BNY	LOOP
NTRD	CPD	03/09/12	89503	BARTON CAPITAL LLC CP	0.25000	03/23/12	50,000,000.00	49,995,138.89	0.00	BNY	MS
NTRD	CPD	03/09/12	89504	DEUTSCHE BK FINANCIAL LLC CP	0.22000	04/17/12	25,000,000.00	24,994,041.67	0.00	BNY	BLAY
NTRD	CPD	03/09/12	89505	CIESCO LLC CP	0.33000	05/01/12	25,000,000.00	24,987,854.17	0.00	BNY	BLAY
NTRD	CPD	03/09/12	89506	RBS FINANCE NV NA INC CP	0.31000	05/04/12	50,000,000.00	49,975,888.89	0.00	BNY	MFR
NTRD	CPD	03/09/12	89507	BARTON CAPITAL LLC CP	0.40000	04/04/12	45,032,000.00	45,018,990.76	0.00	BNY	MS
NTRD	CPD	03/09/12	89508	ABBAY NATIONAL NA LLC CP	0.34000	04/13/12	50,000,000.00	49,983,472.22	0.00	BNY	MFR
NTRD	CPD	03/12/12	89513	CAFCO LLC CP	0.27000	04/16/12	5,500,000.00	5,498,556.25	0.00	BNY	KEYBANC
NTRD	CPD	03/12/12	89514	CAFCO LLC CP	0.27000	04/17/12	5,000,000.00	4,998,650.00	0.00	BNY	KEYBANC
NTRD	CPD	03/12/12	89516	CRC FUNDING LLC CP	0.25000	04/23/12	50,000,000.00	49,985,416.67	0.00	BNY	BLAY
NTRD	CPD	03/12/12	89518	THAMES ASSET GLOBAL SEC INC CP	0.30000	04/16/12	25,000,000.00	24,992,708.33	0.00	BNY	KEYBANC
NTRD	CPD	03/12/12	89519	CIESCO LLC CP	0.26000	04/17/12	25,000,000.00	24,993,500.00	0.00	BNY	BLAY
NTRD	CPD	03/12/12	89520	ABBAY NATIONAL NA LLC CP	0.34000	04/11/12	50,000,000.00	49,985,833.33	0.00	BNY	MFR
NTRD	CPD	03/12/12	89521	CRC FUNDING LLC CP	0.35000	05/09/12	10,779,000.00	10,772,921.84	0.00	BNY	BLAY
NTRD	CPD	03/13/12	89523	CRC FUNDING LLC CP	0.40000	05/09/12	23,246,000.00	23,231,277.53	0.00	BNY	JPM
NTRD	CPD	03/13/12	89524	CIESCO LLC CP	0.25000	04/18/12	40,000,000.00	39,990,000.00	0.00	BNY	BLAY
NTRD	CPD	03/13/12	89525	BARTON CAPITAL LLC CP	0.42000	04/18/12	30,000,000.00	29,987,400.00	0.00	BNY	MS
NTRD	CPD	03/13/12	89527	COMMERZBANK US FINANCE INC CP	0.24000	04/18/12	50,000,000.00	49,988,000.00	0.00	BNY	MS
NTRD	CPD	03/13/12	89528	DANSKE CORP CP	0.29500	04/19/12	25,000,000.00	24,992,420.14	0.00	BNY	BLAY

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

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	03/14/12	89534	REGENCY MARKETS NO. 1 LLC CP	0.20000	04/16/12	50,000,000.00	49,990,833.33	0.00	BNY	MS
NTRD	CPD	03/14/12	89535	SHEFFIELD RECEIVABLES CORP CP	0.17000	04/26/12	10,500,000.00	10,497,867.92	0.00	BNY	BCI
NTRD	CPD	03/14/12	89536	REGENCY MARKETS NO. 1 LLC CP	0.20000	04/13/12	35,000,000.00	34,994,166.67	0.00	BNY	CITGM
NTRD	CPD	03/14/12	89537	ATLANTIS ONE FUNDING CORP CP	0.23000	05/17/12	40,000,000.00	39,983,644.44	0.00	BNY	MS
NTRD	CPD	03/14/12	89538	BARTON CAPITAL LLC CP	0.42000	04/19/12	50,000,000.00	49,979,000.00	0.00	BNY	RBCCM
NTRD	CPD	03/14/12	89539	THAMES ASSET GLOBAL SEC INC CP	0.30000	04/13/12	40,000,000.00	39,990,000.00	0.00	BNY	BLAY
NTRD	CPD	03/14/12	89541	BARTON CAPITAL LLC CP	0.42000	04/16/12	10,017,000.00	10,013,143.46	0.00	BNY	MS
NTRD	CPD	03/15/12	89542	REGENCY MARKETS NO. 1 LLC CP	0.20000	04/17/12	43,000,000.00	42,992,116.67	0.00	BNY	BLAY
NTRD	CPD	03/15/12	89544	COMMERZBANK US FINANCE INC CP	0.25000	04/26/12	50,000,000.00	49,985,416.67	0.00	BNY	MS
NTRD	CPD	03/15/12	89545	ABBEY NATIONAL NA LLC CP	0.30000	04/11/12	50,000,000.00	49,988,750.00	0.00	BNY	MFR
NTRD	CPD	03/15/12	89546	RBS FINANCE NV NA INC CP	0.34000	05/15/12	50,000,000.00	49,971,194.44	0.00	BNY	MFR
NTRD	CPD	03/15/12	89547	CIESCO LLC CP	0.27000	04/20/12	50,000,000.00	49,986,500.00	0.00	BNY	KEYBANC
NTRD	CPD	03/15/12	89548	REGENCY MARKETS NO. 1 LLC CP	0.20000	04/19/12	50,000,000.00	49,990,277.78	0.00	BNY	BLAY
NTRD	CPD	03/15/12	89549	DEUTSCHE BK FINANCIAL LLC CP	0.19000	04/10/12	50,000,000.00	49,993,138.89	0.00	BNY	BLAY
NTRD	CPD	03/15/12	89550	BARTON CAPITAL LLC CP	0.42000	04/09/12	36,000,000.00	35,989,500.00	0.00	BNY	MS
NTRD	CPD	03/15/12	89551	ING US FUNDING LLC CP	0.25000	05/04/12	50,000,000.00	49,982,638.89	0.00	BNY	INGF
NTRD	CPD	03/16/12	89558	SHEFFIELD RECEIVABLES CORP CP	0.22000	05/15/12	25,000,000.00	24,990,833.33	0.00	BNY	BCI
NTRD	CPD	03/16/12	89559	HSBC FINANCE CORP CP	0.24000	04/27/12	50,000,000.00	49,986,000.00	0.00	BNY	JPM
NTRD	CPD	03/16/12	89560	RBS FINANCE NV NA INC CP	0.34000	05/16/12	50,000,000.00	49,971,194.44	0.00	BNY	MFR
NTRD	CPD	03/16/12	89561	REGENCY MARKETS NO. 1 LLC CP	0.20000	04/18/12	34,046,000.00	34,039,758.23	0.00	BNY	JPM
NTRD	CPD	03/16/12	89562	THAMES ASSET GLOBAL SEC INC CP	0.30000	04/20/12	25,000,000.00	24,992,708.33	0.00	BNY	LOOP
NTRD	CPD	03/16/12	89563	CAFCO LLC CP	0.36000	05/01/12	25,000,000.00	24,988,500.00	0.00	BNY	KEYBANC
NTRD	CPD	03/16/12	89564	CAFCO LLC CP	0.34000	05/01/12	50,000,000.00	49,978,277.78	0.00	BNY	BLAY
NTRD	CPD	03/16/12	89565	ABBEY NATIONAL NA LLC CP	0.34000	04/17/12	50,000,000.00	49,984,888.89	0.00	BNY	MFR
NTRD	CPD	03/16/12	89566	BARTON CAPITAL LLC CP	0.42000	04/16/12	18,300,000.00	18,293,381.50	0.00	BNY	MS
NTRD	CPD	03/19/12	89568	THAMES ASSET GLOBAL SEC INC CP	0.30000	04/13/12	50,000,000.00	49,989,583.33	0.00	BNY	MS
NTRD	CPD	03/19/12	89569	CIESCO LLC CP	0.27000	04/23/12	50,000,000.00	49,986,875.00	0.00	BNY	LOOP
NTRD	CPD	03/19/12	89570	CRC FUNDING LLC CP	0.30000	05/03/12	50,000,000.00	49,981,250.00	0.00	BNY	BLAY
NTRD	CPD	03/19/12	89571	RBS FINANCE NV NA INC CP	0.34000	05/18/12	50,000,000.00	49,971,666.67	0.00	BNY	MFR
NTRD	CPD	03/19/12	89572	BRYANT PARK FUNDING LLC CP	0.17000	04/20/12	50,000,000.00	49,992,444.44	0.00	BNY	MS
NTRD	CPD	03/19/12	89573	COMMERZBANK US FINANCE INC CP	0.21000	04/30/12	50,000,000.00	49,987,750.00	0.00	BNY	MS
NTRD	CPD	03/19/12	89574	BRYANT PARK FUNDING LLC CP	0.17000	04/19/12	30,000,000.00	29,995,608.33	0.00	BNY	BLAY
NTRD	CPD	03/19/12	89575	REGENCY MARKETS NO. 1 LLC CP	0.20000	04/18/12	25,045,000.00	25,040,825.83	0.00	BNY	BLAY
NTRD	CPD	03/19/12	89576	BARTON CAPITAL LLC CP	0.42000	04/09/12	21,551,000.00	21,545,720.00	0.00	BNY	MS
NTRD	CPD	03/20/12	89588	ABBEY NATIONAL NA LLC CP	0.30000	04/11/12	50,000,000.00	49,990,833.33	0.00	BNY	MFR
NTRD	CPD	03/20/12	89589	REGENCY MARKETS NO. 1 LLC CP	0.20000	04/20/12	50,000,000.00	49,991,388.89	0.00	BNY	LOOP
NTRD	CPD	03/20/12	89590	DANSKE CORP CP	0.30000	04/30/12	25,000,000.00	24,991,458.33	0.00	BNY	WFI
NTRD	CPD	03/20/12	89591	THAMES ASSET GLOBAL SEC INC CP	0.31000	04/20/12	50,000,000.00	49,986,652.78	0.00	BNY	KEYBANC
NTRD	CPD	03/20/12	89592	THAMES ASSET GLOBAL SEC INC CP	0.30000	04/18/12	25,000,000.00	24,993,958.33	0.00	BNY	BLAY
NTRD	CPD	03/20/12	89593	UBS FINANCE (DELAWARE) LLC CP	0.26500	05/18/12	50,000,000.00	49,978,284.72	0.00	BNY	UBSSEC

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

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	03/20/12	89594	CAFCO LLC CP	0.29000	04/27/12	50,000,000.00	49,984,694.44	0.00	BNY	KEYBANC
NTRD	CPD	03/20/12	89595	THAMES ASSET GLOBAL SEC INC CP	0.31000	04/17/12	17,776,000.00	17,771,714.01	0.00	BNY	MS
NTRD	CPD	03/21/12	89597	SHEFFIELD RECEIVABLES CORP CP	0.23000	05/22/12	25,000,000.00	24,990,097.22	0.00	BNY	MS
NTRD	CPD	03/21/12	89615	BRYANT PARK FUNDING LLC CP	0.17000	04/18/12	7,946,000.00	7,944,949.36	0.00	BNY	MS
NTRD	CPD	03/21/12	89616	ING US FUNDING LLC CP	0.19000	04/24/12	30,000,000.00	29,994,616.67	0.00	BNY	INGF
NTRD	CPD	03/21/12	89617	COMMERZBANK US FINANCE INC CP	0.20000	04/11/12	50,000,000.00	49,994,166.67	0.00	BNY	KEYBANC
NTRD	CPD	03/21/12	89618	COMMERZBANK US FINANCE INC CP	0.20000	04/11/12	25,000,000.00	24,997,083.33	0.00	BNY	KEYBANC
NTRD	CPD	03/21/12	89619	DANSKE CORP CP	0.26000	04/11/12	25,000,000.00	24,996,208.33	0.00	BNY	KEYBANC
NTRD	CPD	03/21/12	89621	THAMES ASSET GLOBAL SEC INC CP	0.30000	04/13/12	30,000,000.00	29,994,250.00	0.00	BNY	MS
NTRD	CPD	03/21/12	89622	REGENCY MARKETS NO. 1 LLC CP	0.20000	04/20/12	50,000,000.00	49,991,666.67	0.00	BNY	BLAY
NTRD	CPD	03/21/12	89623	ING US FUNDING LLC CP	0.19000	04/23/12	45,000,000.00	44,992,162.50	0.00	BNY	INGF
NTRD	CPD	03/21/12	89624	BARTON CAPITAL LLC CP	0.32000	04/02/12	47,500,000.00	47,494,933.33	0.00	BNY	KEYBANC
NTRD	CPD	03/22/12	89627	SHEFFIELD RECEIVABLES CORP CP	0.18000	04/27/12	50,000,000.00	49,991,000.00	0.00	BNY	KEYBANC
NTRD	CPD	03/22/12	89628	REGENCY MARKETS NO. 1 LLC CP	0.20000	04/25/12	47,489,000.00	47,480,029.86	0.00	BNY	MS
NTRD	CPD	03/22/12	89629	DEUTSCHE BK FINANCIAL LLC CP	0.22000	04/26/12	50,000,000.00	49,989,305.56	0.00	BNY	BLAY
NTRD	CPD	03/22/12	89632	REGENCY MARKETS NO. 1 LLC CP	0.20000	04/20/12	29,939,000.00	29,934,176.49	0.00	BNY	BLAY
NTRD	CPD	03/23/12	89635	DEUTSCHE BK FINANCIAL LLC CP	0.24000	04/30/12	50,000,000.00	49,987,333.33	0.00	BNY	BLAY
NTRD	CPD	03/23/12	89636	ING US FUNDING LLC CP	0.23000	05/07/12	50,000,000.00	49,985,625.00	0.00	BNY	INGF
NTRD	CPD	03/23/12	89637	COMMERZBANK US FINANCE INC CP	0.20000	04/25/12	50,000,000.00	49,990,833.33	0.00	BNY	MS
NTRD	CPD	03/23/12	89638	REGENCY MARKETS NO. 1 LLC CP	0.20000	04/11/12	30,000,000.00	29,996,833.33	0.00	BNY	BLAY
NTRD	CPD	03/23/12	89639	REGENCY MARKETS NO. 1 LLC CP	0.20000	04/11/12	24,213,000.00	24,210,444.18	0.00	BNY	MS
NTRD	CPD	03/23/12	89640	ATLANTIS ONE FUNDING CORP CP	0.21000	05/17/12	50,000,000.00	49,983,958.33	0.00	BNY	RABO
NTRD	CPD	03/23/12	89641	ATLANTIS ONE FUNDING CORP CP	0.21000	05/17/12	5,000,000.00	4,998,395.83	0.00	BNY	RABO
NTRD	CPD	03/23/12	89642	RBS FINANCE NV NA INC CP	0.30000	05/18/12	50,000,000.00	49,976,666.67	0.00	BNY	MFR
NTRD	CPD	03/23/12	89643	THAMES ASSET GLOBAL SEC INC CP	0.32000	04/18/12	25,000,000.00	24,994,222.22	0.00	BNY	LOOP
NTRD	CPD	03/23/12	89644	REGENCY MARKETS NO. 1 LLC CP	0.17000	03/30/12	50,000,000.00	49,998,347.22	0.00	BNY	BLAY
NTRD	CPD	03/23/12	89645	REGENCY MARKETS NO. 1 LLC CP	0.17000	03/30/12	50,000,000.00	49,998,347.22	0.00	BNY	BLAY
NTRD	CPD	03/23/12	89649	UBS FINANCE (DELAWARE) LLC CP	0.15000	04/30/12	50,000,000.00	49,992,083.33	0.00	BNY	MFR
NTRD	CPD	03/26/12	89652	DEUTSCHE BK FINANCIAL LLC CP	0.22000	04/30/12	50,000,000.00	49,989,305.56	0.00	BNY	BLAY
NTRD	CPD	03/26/12	89653	ABBEY NATIONAL NA LLC CP	0.34000	04/24/12	50,000,000.00	49,986,305.56	0.00	BNY	MFR
NTRD	CPD	03/26/12	89654	SHEFFIELD RECEIVABLES CORP CP	0.22000	05/18/12	50,000,000.00	49,983,805.56	0.00	BNY	BLAY
NTRD	CPD	03/26/12	89655	BRYANT PARK FUNDING LLC CP	0.17000	04/26/12	50,000,000.00	49,992,680.56	0.00	BNY	MS
NTRD	CPD	03/26/12	89656	BARTON CAPITAL LLC CP	0.42000	05/10/12	35,000,000.00	34,981,625.00	0.00	BNY	BLAY
NTRD	CPD	03/26/12	89658	BRYANT PARK FUNDING LLC CP	0.17000	04/25/12	50,000,000.00	49,992,916.67	0.00	BNY	MS
NTRD	CPD	03/27/12	89659	BRYANT PARK FUNDING LLC CP	0.17000	04/27/12	50,000,000.00	49,992,680.56	0.00	BNY	MS
NTRD	CPD	03/27/12	89661	DEUTSCHE BK FINANCIAL LLC CP	0.22000	05/01/12	50,000,000.00	49,989,305.56	0.00	BNY	BLAY
NTRD	CPD	03/27/12	89662	BARTON CAPITAL LLC CP	0.36000	05/01/12	50,000,000.00	49,982,500.00	0.00	BNY	LOOP
NTRD	CPD	03/27/12	89664	BARTON CAPITAL LLC CP	0.38000	05/02/12	44,000,000.00	43,983,280.00	0.00	BNY	MS
NTRD	CPD	03/27/12	89665	THAMES ASSET GLOBAL SEC INC CP	0.31000	04/17/12	25,000,000.00	24,995,479.17	0.00	BNY	BLAY
NTRD	CPD	03/27/12	89666	UBS FINANCE (DELAWARE) LLC CP	0.20000	05/04/12	50,000,000.00	49,989,444.44	0.00	BNY	UBSSEC

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

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	03/28/12	89668	DANSKE CORP CP	0.25000	04/18/12	50,000,000.00	49,992,708.33	0.00	BNY	MS
NTRD	CPD	03/28/12	89670	REGENCY MARKETS NO. 1 LLC CP	0.20000	05/02/12	50,000,000.00	49,990,277.78	0.00	BNY	MS
NTRD	CPD	03/28/12	89671	BARTON CAPITAL LLC CP	0.41000	05/04/12	25,000,000.00	24,989,465.28	0.00	BNY	MS
NTRD	CPD	03/28/12	89672	BARTON CAPITAL LLC CP	0.41000	05/04/12	50,000,000.00	49,978,930.56	0.00	BNY	MS
NTRD	CPD	03/28/12	89676	BARTON CAPITAL LLC CP	0.42000	05/08/12	30,000,000.00	29,985,650.00	0.00	BNY	BLAY
NTRD	CPD	03/28/12	89677	THAMES ASSET GLOBAL SEC INC CP	0.30000	04/18/12	25,780,000.00	25,775,488.50	0.00	BNY	BLAY
NTRD	CPD	03/28/12	89678	ATLANTIS ONE FUNDING CORP CP	0.17000	05/04/12	50,000,000.00	49,991,263.89	0.00	BNY	RABO
NTRD	CPD	03/28/12	89679	ATLANTIS ONE FUNDING CORP CP	0.20000	05/21/12	50,000,000.00	49,985,000.00	0.00	BNY	RABO
NTRD	CPD	03/28/12	89682	ABBEY NATIONAL NA LLC CP	0.35000	04/30/12	50,000,000.00	49,983,958.33	0.00	BNY	MFR
NTRD	CPD	03/28/12	89683	DEUTSCHE BK FINANCIAL LLC CP	0.21000	05/03/12	50,000,000.00	49,989,500.00	0.00	BNY	BLAY
NTRD	CPD	03/29/12	89686	DANSKE CORP CP	0.29000	05/01/12	30,000,000.00	29,992,025.00	0.00	BNY	WFI
NTRD	CPD	03/29/12	89687	BARTON CAPITAL LLC CP	0.40000	05/03/12	25,000,000.00	24,990,277.78	0.00	BNY	BLAY
NTRD	CPD	03/29/12	89688	COMMERZBANK US FINANCE INC CP	0.17000	05/02/12	50,000,000.00	49,991,972.22	0.00	BNY	MS
NTRD	CPD	03/29/12	89689	SHEFFIELD RECEIVABLES CORP CP	0.17000	05/11/12	11,000,000.00	10,997,766.39	0.00	BNY	MS
NTRD	CPD	03/29/12	89690	ING US FUNDING LLC CP	0.22500	05/11/12	37,000,000.00	36,990,056.25	0.00	BNY	INGF
NTRD	CPD	03/29/12	89691	ABBEY NATIONAL NA LLC CP	0.35000	05/01/12	50,000,000.00	49,983,958.33	0.00	BNY	MFR
NTRD	CPD	03/30/12	89696	THAMES ASSET GLOBAL SEC INC CP	0.30000	04/17/12	26,703,000.00	26,698,994.55	0.00	BNY	BLAY
NTRD	CPD	03/30/12	89697	THAMES ASSET GLOBAL SEC INC CP	0.31000	04/25/12	25,000,000.00	24,994,402.78	0.00	BNY	BLAY
NTRD	CPD	03/30/12	89698	SHEFFIELD RECEIVABLES CORP CP	0.17000	05/08/12	30,000,000.00	29,994,475.00	0.00	BNY	BLAY
NTRD	CPD	03/30/12	89699	SHEFFIELD RECEIVABLES CORP CP	0.17000	05/01/12	30,000,000.00	29,995,466.67	0.00	BNY	MS
NTRD	CPD	03/30/12	89700	SHEFFIELD RECEIVABLES CORP CP	0.16000	05/11/12	40,000,000.00	39,992,533.33	0.00	BNY	LOOP
NTRD	CPD	03/30/12	89701	THAMES ASSET GLOBAL SEC INC CP	0.33000	04/30/12	25,000,000.00	24,992,895.83	0.00	BNY	CITGM
NTRD	CPD	03/30/12	89702	JUPITER SEC COMPANY LLC CP	0.17000	05/30/12	50,000,000.00	49,985,597.22	0.00	BNY	JPM
NTRD	CPD	03/30/12	89703	JUPITER SEC COMPANY LLC CP	0.17000	05/30/12	20,000,000.00	19,994,238.89	0.00	BNY	JPM
NTRD	CPD	03/30/12	89704	HSBC FINANCE CORP CP	0.24000	05/04/12	50,000,000.00	49,988,333.33	0.00	BNY	JPM
NTRD	CPD	03/30/12	89705	ING US FUNDING LLC CP	0.20500	05/14/12	30,000,000.00	29,992,312.50	0.00	BNY	INGF
NTRD	CPD	03/30/12	89707	DANSKE CORP CP	0.21000	04/16/12	11,300,000.00	11,298,879.42	0.00	BNY	KEYBANC
NTRD	CPD	03/30/12	89708	DANSKE CORP CP	0.28000	04/27/12	35,000,000.00	34,992,377.78	0.00	BNY	KEYBANC
<b>CPD Total</b>							<b>7,009,591,000.00</b>	<b>7,007,684,904.73</b>	<b>0.00</b>		
NTRD	FFCB	03/01/12	89418	FFCB (CALLABLE)	1.26000	03/01/17	50,000,000.00	50,000,000.00	0.00	BNY	PIPE
NTRD	FFCB	03/27/12	89581	FFCB (CALLABLE)	1.43000	03/27/17	20,250,000.00	20,227,725.00	0.00	BNY	SUN
NTRD	FFCB	03/27/12	89582	FFCB (CALLABLE)	1.43000	03/27/17	25,000,000.00	24,972,500.00	0.00	BNY	KEYBANC
<b>FFCB Total</b>							<b>95,250,000.00</b>	<b>95,200,225.00</b>	<b>0.00</b>		
NTRD	FHLB	03/02/12	89311	FHLB (CALLABLE)	1.25000	03/02/17	15,750,000.00	15,713,775.00	0.00	BNY	WFI
NTRD	FHLB	03/07/12	89313	FHLB (CALLABLE)	1.24000	03/07/17	50,000,000.00	49,950,000.00	0.00	BNY	MFR
NTRD	FHLB	03/08/12	89314	FHLB (CALLABLE)	1.24000	03/07/17	50,000,000.00	49,950,000.00	1,722.22	BNY	BLAY
NTRD	FHLB	03/13/12	89287	FHLB (CALLABLE)	1.40000	03/13/17	29,000,000.00	29,000,000.00	0.00	BNY	GPS
NTRD	FHLB	03/13/12	89296	FHLB (CALLABLE)	1.45000	03/13/17	25,000,000.00	25,000,000.00	0.00	BNY	PIPE

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

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	FHLB	03/13/12	89297	FHLB (CALLABLE)	1.45000	03/13/17	50,000,000.00	50,000,000.00	0.00	BNY	JPM
NTRD	FHLB	03/13/12	89354	FHLB (CALLABLE)	1.50000	03/13/17	50,000,000.00	50,000,000.00	0.00	BNY	LOOP
NTRD	FHLB	03/14/12	89328	FHLB (CALLABLE)	1.24000	03/14/17	50,000,000.00	49,950,000.00	0.00	BNY	KEYBANC
NTRD	FHLB	03/14/12	89419	FHLB (CALLABLE)	1.24000	03/14/17	38,225,000.00	38,177,218.75	0.00	BNY	WFI
NTRD	FHLB	03/16/12	89340	FHLB (CALLABLE)	1.50000	03/16/17	50,000,000.00	50,000,000.00	0.00	BNY	UBSSEC
NTRD	FHLB	03/20/12	89353	FHLB (CALLABLE)	1.55000	03/20/17	50,000,000.00	50,000,000.00	0.00	BNY	DBAG
<b>FHLB Total</b>							<b>457,975,000.00</b>	<b>457,740,993.75</b>	<b>1,722.22</b>		
NTRD	FNMA	03/06/12	89312	FNMA (CALLABLE)	1.25000	03/06/17	49,500,000.00	49,450,500.00	0.00	BNY	MS
NTRD	FNMA	03/21/12	89392	FNMA (CALLABLE)	1.40000	03/21/17	50,000,000.00	50,000,000.00	0.00	BNY	JEFF
NTRD	FNMA	03/22/12	89511	FNMA (CALLABLE)	1.30000	03/22/17	25,500,000.00	25,443,900.00	0.00	BNY	KEYBANC
NTRD	FNMA	03/28/12	89512	FNMA (CALLABLE)	1.50000	09/28/17	25,000,000.00	25,000,000.00	0.00	BNY	FTNFCM
<b>FNMA Total</b>							<b>150,000,000.00</b>	<b>149,894,400.00</b>	<b>0.00</b>		
NTRD	MCSA	03/27/12	89580	FHLB (CALLABLE)	2.50000	03/27/17	50,000,000.00	50,000,000.00	0.00	BNY	MS
<b>MCSA Total</b>							<b>50,000,000.00</b>	<b>50,000,000.00</b>	<b>0.00</b>		
NTRD	NCD1	03/01/12	89444	UNION BK OF CALIFORNIA CD	0.30000	05/18/12	50,000,000.00	50,000,000.00	0.00	BNY	UNION
NTRD	NCD1	03/22/12	89631	CITIBANK NA CD	0.25000	04/30/12	50,000,000.00	50,000,000.00	0.00	BNY	CITGM
NTRD	NCD1	03/23/12	89647	CITIBANK NA CD	0.30000	05/18/12	50,000,000.00	50,000,000.00	0.00	BNY	CITGM
NTRD	NCD1	03/23/12	89648	UNION BK OF CALIFORNIA CD	0.24000	05/23/12	50,000,000.00	50,000,000.00	0.00	BNY	UNION
NTRD	NCD1	03/30/12	89693	CHASE BANK USA NA CD	0.18000	06/29/12	50,000,000.00	50,000,000.00	0.00	BNY	JPM
NTRD	NCD1	03/30/12	89709	CITIBANK NA CD	0.24000	05/01/12	50,000,000.00	50,000,000.00	0.00	BNY	CITGM
<b>NCD1 Total</b>							<b>300,000,000.00</b>	<b>300,000,000.00</b>	<b>0.00</b>		
NTRD	YANK1	03/01/12	89429	CREDIT AGRICOLE CIB NY CD	0.38000	04/06/12	50,000,000.00	50,000,499.82	0.00	BNY	MFR
NTRD	YANK1	03/01/12	89430	CREDIT AGRICOLE CIB NY CD	0.38000	04/06/12	25,000,000.00	25,000,249.91	0.00	BNY	MFR
NTRD	YANK1	03/01/12	89439	DEUTSCHE BANK AG NY CD	0.35000	04/20/12	50,000,000.00	50,003,467.54	7,777.78	BNY	INGF
NTRD	YANK1	03/01/12	89445	NORDEA BK FINLAND PLC NY CD	0.33000	06/15/12	50,000,000.00	50,001,470.84	0.00	BNY	MFR
NTRD	YANK1	03/02/12	89452	SOCIETE GENERALE NY CD	0.38000	04/06/12	50,000,000.00	50,000,485.94	0.00	BNY	MFR
NTRD	YANK1	03/02/12	89456	CREDIT AGRICOLE CIB NY CD	0.33000	04/03/12	50,000,000.00	50,000,444.32	0.00	BNY	MFR
NTRD	YANK1	03/05/12	89463	SOCIETE GENERALE NY CD	0.40000	04/20/12	50,000,000.00	50,000,638.57	0.00	BNY	MFR
NTRD	YANK1	03/06/12	89467	BNP PARIBAS SF CD	0.32000	04/05/12	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	03/06/12	89468	RABOBANK NEDERLAND NV NY CD	0.40000	06/29/12	50,000,000.00	50,001,591.09	3,333.33	BNY	INGF
NTRD	YANK1	03/06/12	89477	DEUTSCHE BANK AG NY CD	0.25000	04/20/12	50,000,000.00	50,000,624.81	0.00	BNY	MFR
NTRD	YANK1	03/06/12	89478	DEUTSCHE BANK AG NY CD	0.25000	04/20/12	25,000,000.00	25,000,312.41	0.00	BNY	MFR
NTRD	YANK1	03/07/12	89487	BNP PARIBAS SF CD	0.32000	04/13/12	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	03/12/12	89510	SVENSKA HANDELSBANKEN AB NY CD	0.30000	06/29/12	50,000,000.00	50,001,512.56	0.00	BNY	MFR
NTRD	YANK1	03/12/12	89515	BNP PARIBAS SF CD	0.32000	04/12/12	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	03/12/12	89517	BARCLAYS BK PLC NY CD	0.23000	05/18/12	50,000,000.00	50,000,000.00	0.00	BNY	BCI



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

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	YANK1	03/13/12	89526	NORDEA BK FINLAND PLC NY CD	0.37000	06/29/12	50,000,000.00	50,013,483.49	6,166.67	BNY	INGF
NTRD	YANK1	03/14/12	89540	BNP PARIBAS SF CD	0.29000	04/13/12	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	03/15/12	89533	DNB BANK ASA NY CD	0.28500	06/29/12	50,000,000.00	50,000,000.00	0.00	BNY	MFR
NTRD	YANK1	03/15/12	89552	DEUTSCHE BANK AG NY CD	0.36000	05/31/12	50,000,000.00	50,001,068.64	0.00	BNY	MFR
NTRD	YANK1	03/19/12	89577	SVENSKA HANDELSBANKEN AB NY CD	0.27500	06/29/12	50,000,000.00	50,000,707.79	0.00	BNY	MFR
NTRD	YANK1	03/20/12	89596	ROYAL BK OF SCOTLAND PLC CD	0.34000	05/18/12	50,000,000.00	50,000,819.00	0.00	BNY	MFR
NTRD	YANK1	03/21/12	89620	BNP PARIBAS SF CD	0.28000	04/18/12	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	03/22/12	89633	DNB BANK ASA NY CD	0.26000	06/20/12	50,000,000.00	50,000,000.00	0.00	BNY	MFR
NTRD	YANK1	03/22/12	89634	DNB BANK ASA NY CD	0.26000	06/20/12	25,000,000.00	25,000,000.00	0.00	BNY	MFR
NTRD	YANK1	03/23/12	89646	BK OF MONTREAL CHICAGO CD	0.14000	04/23/12	50,000,000.00	50,000,000.00	0.00	BNY	MS
NTRD	YANK1	03/26/12	89651	BK OF NOVA SCOTIA HOUSTON CD	0.17000	06/27/12	50,000,000.00	50,000,000.00	0.00	BNY	MFR
NTRD	YANK1	03/26/12	89657	SVENSKA HANDELSBANKEN AB NY CD	0.26000	06/29/12	50,000,000.00	50,001,318.57	0.00	BNY	MFR
NTRD	YANK1	03/27/12	89663	NORDEA BK FINLAND PLC NY CD	0.21000	06/29/12	50,000,000.00	50,000,000.00	0.00	BNY	SUN
NTRD	YANK1	03/28/12	89669	BK OF NOVA SCOTIA HOUSTON CD	0.17000	06/29/12	50,000,000.00	50,000,000.00	0.00	BNY	MFR
NTRD	YANK1	03/28/12	89673	CREDIT SUISSE NY CD	0.31000	06/29/12	50,000,000.00	50,000,000.00	0.00	BNY	CRSU
NTRD	YANK1	03/28/12	89674	SVENSKA HANDELSBANKEN AB NY CD	0.26000	06/28/12	50,000,000.00	50,001,276.96	0.00	BNY	MFR
NTRD	YANK1	03/28/12	89675	TORONTO DOMINION BK NY CD	0.17000	06/29/12	50,000,000.00	50,000,000.00	0.00	BNY	SUN
NTRD	YANK1	03/28/12	89680	BARCLAYS BK PLC NY CD	0.23000	05/31/12	50,000,000.00	50,000,000.00	0.00	BNY	BCI
NTRD	YANK1	03/28/12	89681	BARCLAYS BK PLC NY CD	0.23000	05/31/12	14,000,000.00	14,000,000.00	0.00	BNY	BCI
NTRD	YANK1	03/30/12	89694	ROYAL BK OF SCOTLAND PLC CD	0.34000	05/30/12	50,000,000.00	50,000,846.75	0.00	BNY	MFR
NTRD	YANK1	03/30/12	89706	LLOYDS TSB BANK PLC NY CD	0.31000	06/01/12	50,000,000.00	50,000,874.54	0.00	BNY	MFR
NTRD	YANK1	03/30/12	89710	COMMERZBANK AG NY CD	0.23000	05/30/12	50,000,000.00	50,000,846.91	0.00	BNY	MFR
NTRD	YANK1	03/30/12	89711	NORDEA BK FINLAND PLC NY CD	0.17000	05/30/12	50,000,000.00	50,000,000.00	0.00	BNY	MS
<b>YANK1 Total</b>							<b>1,789,000,000.00</b>	<b>1,789,032,540.46</b>	<b>17,277.78</b>		
<b>NTRD Total</b>							<b>9,942,816,000.00</b>	<b>9,940,553,063.94</b>	<b>19,000.00</b>		
TRADE	FNMA	03/20/12	89579	FNMA	1.12500	04/27/17	50,000,000.00	49,447,500.00	29,687.50	BNY	FTNFCM
<b>FNMA Total</b>							<b>50,000,000.00</b>	<b>49,447,500.00</b>	<b>29,687.50</b>		
TRADE	NOTE	03/01/12	89440	USTN	0.87500	02/28/17	50,000,000.00	49,890,625.00	1,188.86	BNY	SUN
TRADE	NOTE	03/01/12	89441	USTN	0.87500	02/28/17	50,000,000.00	49,890,625.00	1,188.86	BNY	MS
TRADE	NOTE	03/14/12	89530	USTN	0.87500	02/28/17	50,000,000.00	49,828,125.00	16,644.02	BNY	JPM
TRADE	NOTE	03/14/12	89531	USTN	0.87500	02/28/17	50,000,000.00	49,867,187.50	16,644.02	BNY	MFR
TRADE	NOTE	03/14/12	89532	USTN	0.87500	02/28/17	50,000,000.00	49,866,913.00	16,644.02	BNY	PIPE
TRADE	NOTE	03/21/12	89599	USTN	0.87500	02/28/17	50,000,000.00	49,214,843.75	24,966.03	BNY	MS
<b>NOTE Total</b>							<b>300,000,000.00</b>	<b>298,558,319.25</b>	<b>77,275.81</b>		
<b>TRADE Total</b>							<b>350,000,000.00</b>	<b>348,005,819.25</b>	<b>106,963.31</b>		
<b>PSI Total</b>							<b>10,292,816,000.00</b>	<b>10,288,558,883.19</b>	<b>125,963.31</b>		

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

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
03/14/12	NTRD	88778	FFCB 1.68 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	105,000.00	25,105,000.00	0.00
03/14/12	NTRD	88794	FFCB 1.68 (CALLABLE)	Call	100.0000	42,475,000.00	42,475,000.00	178,395.00	42,653,395.00	0.00
03/14/12	NTRD	88801	FFCB 1.68 (CALLABLE)	Call	100.0000	9,540,000.00	9,540,000.00	40,068.00	9,580,068.00	0.00
			<b>FFCB Total</b>			<b>77,015,000.00</b>	<b>77,015,000.00</b>	<b>323,463.00</b>	<b>77,338,463.00</b>	<b>0.00</b>
03/23/12	NTRD	89267	FHLB 1.40 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	58,333.33	50,058,333.33	0.00
			<b>FHLB Total</b>			<b>50,000,000.00</b>	<b>50,000,000.00</b>	<b>58,333.33</b>	<b>50,058,333.33</b>	<b>0.00</b>
03/27/12	NTRD	87759	FHLMC 1.45 (CALLABLE)	Call	100.0000	20,000,000.00	20,000,000.00	0.00	20,000,000.00	14,397.37
03/27/12	NTRD	87760	FHLMC 1.45 (CALLABLE)	Call	100.0000	30,000,000.00	30,000,000.00	0.00	30,000,000.00	21,596.06
03/12/12	NTRD	87603	FHLMC 1.50 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	5,623.97
03/30/12	NTRD	87791	FHLMC 1.51 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
03/30/12	NTRD	87792	FHLMC 1.51 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
03/01/12	NTRD	87530	FHLMC 1.55 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
03/06/12	NTRD	87527	FHLMC 1.55 (CALLABLE)	Call	100.0000	30,000,000.00	30,000,000.00	0.00	30,000,000.00	0.00
03/06/12	NTRD	87610	FHLMC 1.55 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	33,873.75
03/20/12	NTRD	87651	FHLMC 1.55 (CALLABLE)	Call	100.0000	20,000,000.00	20,000,000.00	0.00	20,000,000.00	17,996.72
03/20/12	NTRD	87653	FHLMC 1.55 (CALLABLE)	Call	100.0000	30,000,000.00	30,000,000.00	0.00	30,000,000.00	26,995.07
03/06/12	NTRD	87539	FHLMC 1.58 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
03/06/12	NTRD	87542	FHLMC 1.58 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
03/09/12	NTRD	87671	FHLMC 1.60 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	16,964.78
03/09/12	NTRD	87673	FHLMC 1.60 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	16,964.78
03/09/12	NTRD	87744	FHLMC 1.60 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
03/09/12	NTRD	87945	FHLMC 1.60 (CALLABLE)	Call	100.0000	30,490,000.00	30,490,000.00	0.00	30,490,000.00	0.00
03/20/12	NTRD	87654	FHLMC 1.60 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
03/22/12	NTRD	87697	FHLMC 1.65 (CALLABLE)	Call	100.0000	20,000,000.00	20,000,000.00	0.00	20,000,000.00	0.00
03/22/12	NTRD	87698	FHLMC 1.65 (CALLABLE)	Call	100.0000	30,000,000.00	30,000,000.00	0.00	30,000,000.00	0.00
03/23/12	NTRD	87699	FHLMC 1.65 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
03/21/12	NTRD	87621	FHLMC 1.75 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
			<b>FHLMC Total</b>			<b>560,490,000.00</b>	<b>560,490,000.00</b>	<b>0.00</b>	<b>560,490,000.00</b>	<b>154,412.50</b>
03/14/12	NTRD	84664	FNMA 1.75 (CALLABLE)	Call	100.0000	14,710,000.00	14,710,000.00	0.00	14,710,000.00	12,869.24
			<b>FNMA Total</b>			<b>14,710,000.00</b>	<b>14,710,000.00</b>	<b>0.00</b>	<b>14,710,000.00</b>	<b>12,869.24</b>
03/01/12	NTRD	85230	FNMA 3.00 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	75,000.00	25,075,000.00	0.00
03/01/12	NTRD	85231	FNMA 3.00 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	75,000.00	25,075,000.00	0.00
03/01/12	NTRD	85233	FNMA 3.25 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	70,312.50	25,070,312.50	0.00

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

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued	Net Cash Flow	Profit/(Loss)
								Interest		
03/01/12	NTRD	85234	FNMA 3.25 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	75,000.00	25,075,000.00	0.00
03/01/12	NTRD	85235	FNMA 3.25 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	75,000.00	25,075,000.00	0.00
03/02/12	NTRD	85267	FHLMC 3.50 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	78,125.00	25,078,125.00	0.00
03/03/12	NTRD	85282	FHLMC 4.25 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	218,750.00	50,218,750.00	0.00
03/15/12	NTRD	85467	FHLMC 5.50 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	171,875.00	50,171,875.00	0.00
03/16/12	NTRD	87622	FHLMC 3.10 (CALLABLE)	Call	100.0000	30,000,000.00	30,000,000.00	0.00	30,000,000.00	0.00
03/17/12	NTRD	85468	FHLMC 5.50 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	171,875.00	50,171,875.00	0.00
<b>MCSA Total</b>						<b>330,000,000.00</b>	<b>330,000,000.00</b>	<b>1,010,937.50</b>	<b>331,010,937.50</b>	<b>0.00</b>
<b>NTRD Total</b>						<b>1,032,215,000.00</b>	<b>1,032,215,000.00</b>	<b>1,392,733.83</b>	<b>1,033,607,733.83</b>	<b>167,281.74</b>
03/28/12	TRADE	89579	FNMA 1.125 (CALLABLE)	Sell	99.1000	50,000,000.00	49,550,000.00	42,187.50	49,592,187.50	99,832.35
<b>FNMA Total</b>						<b>50,000,000.00</b>	<b>49,550,000.00</b>	<b>42,187.50</b>	<b>49,592,187.50</b>	<b>99,832.35</b>
03/05/12	TRADE	89440	USTN 0.875	Sell	100.0000	50,000,000.00	50,000,000.00	5,944.29	50,005,944.29	109,375.00
03/05/12	TRADE	89441	USTN 0.875	Sell	100.0625	50,000,000.00	50,031,250.00	5,944.29	50,037,194.29	140,625.00
03/23/12	TRADE	89599	USTN 0.875	Sell	98.9219	50,000,000.00	49,460,937.50	27,343.75	49,488,281.25	244,788.78
<b>USTN Total</b>						<b>150,000,000.00</b>	<b>149,492,187.50</b>	<b>39,232.33</b>	<b>149,531,419.83</b>	<b>494,788.78</b>
<b>TRADE Total</b>						<b>200,000,000.00</b>	<b>199,042,187.50</b>	<b>81,419.83</b>	<b>199,123,607.33</b>	<b>594,621.13</b>
<b>PSI Total</b>						<b>1,232,215,000.00</b>	<b>1,231,257,187.50</b>	<b>1,474,153.66</b>	<b>1,232,731,341.16</b>	<b>761,902.87</b>

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

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
03/02/12	GF	14004	FLYING TRIANGLE LOAN	Call	100.0000	753.90	753.90	12.46	766.36	0.00
03/08/12	GF	12057	FLYING TRIANGLE LOAN	Call	100.0000	1,129.48	1,129.48	319.73	1,449.21	0.00
03/15/12	GF	16864	FLYING TRIANGLE LOAN	Call	100.0000	1,254.83	1,254.83	115.34	1,370.17	0.00
<b>FLYING TRIANGLE LOAN Total</b>						<b>3,138.21</b>	<b>3,138.21</b>	<b>447.53</b>	<b>3,585.74</b>	<b>0.00</b>
<b>GF - GENERAL FUND Total</b>						<b>3,138.21</b>	<b>3,138.21</b>	<b>447.53</b>	<b>3,585.74</b>	<b>0.00</b>
03/15/12	SANIT	89197	FHLB 1.05 (CALLABLE)	Sell	99.8750	50,000,000.00	49,937,500.00	32,083.33	49,969,583.33	-752.60
03/15/12	SANIT	89198	FHLB 1.05 (CALLABLE)	Sell	99.8750	6,560,000.00	6,551,800.00	4,209.33	6,556,009.33	-98.74
<b>FHLB Total</b>						<b>56,560,000.00</b>	<b>56,489,300.00</b>	<b>36,292.66</b>	<b>56,525,592.66</b>	<b>-851.34</b>
03/15/12	SANIT	89199	FNMA 0.75 (CALLABLE)	Sell	100.0000	50,000,000.00	50,000,000.00	17,708.33	50,017,708.33	0.00
03/15/12	SANIT	89200	FNMA 0.75 (CALLABLE)	Sell	100.0000	50,000,000.00	50,000,000.00	17,708.33	50,017,708.33	0.00
03/15/12	SANIT	89201	FNMA 0.75 (CALLABLE)	Sell	100.0000	5,445,000.00	5,445,000.00	1,928.44	5,446,928.44	0.00
03/15/12	SANIT	89211	FHLMC 0.75 (CALLABLE)	Sell	100.0000	49,773,000.00	49,773,000.00	17,627.94	49,790,627.94	0.00
<b>MCSA Total</b>						<b>155,218,000.00</b>	<b>155,218,000.00</b>	<b>54,973.04</b>	<b>155,272,973.04</b>	<b>0.00</b>
<b>SANIT - SANITATION DIST Total</b>						<b>211,778,000.00</b>	<b>211,707,300.00</b>	<b>91,265.70</b>	<b>211,798,565.70</b>	<b>-851.34</b>
<b>SPI Total</b>						<b>211,781,138.21</b>	<b>211,710,438.21</b>	<b>91,713.23</b>	<b>211,802,151.44</b>	<b>-851.34</b>

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

SECURITY TYPE	POOLED			SPECIFIC PURPOSE		
	Amortized Cost	Market Value	Difference	Amortized Cost	Market Value	Difference
Collateralized CD's	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Negotiable CD's	5,164,084,672.83	5,162,427,034.96	(1,657,637.87)	0.00	0.00	0.00
Euro CD's	0.00	0.00	0.00	0.00	0.00	0.00
Bankers Acceptances	0.00	0.00	0.00	0.00	0.00	0.00
Commercial Paper	7,938,352,361.36	7,937,777,508.06	(574,853.30)	0.00	0.00	0.00
Governments	473,664,043.65	479,517,805.00	5,853,761.35	85,889.22	107,073.44	21,184.22
Agencies	8,888,950,947.77	8,930,636,936.06	41,685,988.29	31,542,262.95	31,251,125.08	(291,137.87)
Municipals	7,000,000.00	7,000,000.00	0.00	5,065,000.00	5,065,000.00	0.00
Corp. & Deposit Notes	601,264,649.03	602,721,165.61	1,456,516.58	3,116,289.62	3,151,020.00	34,730.38
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	63,511,741.75	63,511,741.75	0.00
<b>TOTAL</b>	<b><u>\$23,073,316,674.64</u></b>	<b><u>\$23,120,080,449.69</u></b>	<b><u>\$46,763,775.05</u></b>	<b><u>\$103,321,183.54</u></b>	<b><u>\$103,085,960.27</u></b>	<b><u>(\$235,223.27)</u></b>

**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 0.03% of the PSI Portfolio.

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

Security ID	Security Description	Calculated Market Price
89306	BK OF AMERICA NA BK NOTE	100.00166079
89630	BK OF AMERICA NA BK NOTE	99.99666628
89522	BK OF AMERICA NA BK NOTE	100.00265885
89451	ING US FUNDING LLC CP	99.99300000
89702	JUPITER SEC COMPANY LLC CP	99.92166667
89703	JUPITER SEC COMPANY LLC CP	99.92166667
88581	WESTPAC BANKING CORP NY FRCD	99.95000000
88898	COMMONWEALTH BK OF AU NY FRCD	99.95000000
89217	UNION BK OF CALIFORNIA CD	100.00066638
89242	UNION BK OF CALIFORNIA CD	100.00066536
89336	UNION BK OF CALIFORNIA CD	99.99832928
89116	CHASE BK USA NA CD	99.99499588
89076	CHASE BK USA NA CD	99.99399505
89092	CHASE BK USA NA CD	99.99374499
89127	CITIBANK NA CD	99.99513313
89120	CHASE BK USA NA CD	99.99249486
89631	CITIBANK NA CD	99.99749913
89709	CITIBANK NA CD	99.99655623
89647	CITIBANK NA CD	99.99999733
89444	UNION BK OF CALIFORNIA CD	99.99999000
89648	UNION BK OF CALIFORNIA CD	99.96615861
89693	CHASE BANK USA NA CD	99.90014407
89191	UBS AG STAMFORD CT CD	100.00094408
89192	UBS AG STAMFORD CT CD	100.00094408
89304	SOCIETE GENERALE NY CD	100.00238837
89305	SOCIETE GENERALE NY CD	100.00238837
88823	NORDEA BK FINLAND PLC NY CD	100.00183247
89337	CREDIT AGRICOLE CIB NY CD	100.00266606
89456	CREDIT AGRICOLE CIB NY CD	100.00166636
89389	COMMERZBANK AG NY CD	100.00194392
89390	COMMERZBANK AG NY CD	100.00194392
89467	BNP PARIBAS SF CD	100.00263844
89038	RABOBANK NEDERLAND NV NY CD	100.00541409
88962	RABOBANK NEDERLAND NV NY CD	100.00541409
89228	LLOYDS TSB BK PLC NY CD	100.00199820
89229	LLOYDS TSB BK PLC NY CD	100.00199820
89452	SOCIETE GENERALE NY CD	100.00283216
89424	BNP PARIBAS SF CD	100.00216557
89429	CREDIT AGRICOLE CIB NY CD	100.00283213
89430	CREDIT AGRICOLE CIB NY CD	100.00283213
89238	UBS AG STAMFORD CT CD	100.00187270
89385	CREDIT SUISSE NY CD	99.99899916
89261	LLOYDS TSB BK PLC NY CD	100.00305273
89515	BNP PARIBAS SF CD	100.00299848
89487	BNP PARIBAS SF CD	100.00324796
89540	BNP PARIBAS SF CD	100.00216535
89039	RABOBANK NEDERLAND NV NY CD	100.00932264
89620	BNP PARIBAS SF CD	100.00249882
88824	AU & NZ BANKING GRP NY CD	99.99832438
88744	RABOBANK NEDERLAND NV NY CD	100.01442130
88745	RABOBANK NEDERLAND NV NY CD	100.01442130
88819	BK OF NOVA SCOTIA HOUSTON CD	99.99832428
88181	AU & NZ BANKING GRP NY CD	100.00497600
89477	DEUTSCHE BANK AG NY CD	99.99888645
89478	DEUTSCHE BANK AG NY CD	99.99888645
89463	SOCIETE GENERALE NY CD	100.00721681
89186	SVENSKA HANDELSBANKEN AB NY CD	99.99777236
89285	COMMERZBANK AG NY CD	100.00499220
89439	DEUTSCHE BANK AG NY CD	100.00443707
89349	UBS AG STAMFORD CT CD	99.99888499
88430	TORONTO DOMINION BK NY CD	99.99665632
86658	BARCLAYS BK PLC NY CD	100.02655456

Security ID	Security Description	Calculated Market Price
89371	RABOBANK NEDERLAND NV NY CD	100.01020645
89646	BK OF MONTREAL CHICAGO CD	99.99169534
89128	BK OF MONTREAL CHICAGO CD	99.99096925
89129	CIBC NY CD	99.99166323
89126	NORDEA BK FINLAND PLC NY CD	99.99860304
89174	CREDIT SUISSE NY CD	100.00581814
89175	CREDIT SUISSE NY CD	100.00581814
88282	BK OF MONTREAL CHICAGO CD	100.01133301
88283	BK OF MONTREAL CHICAGO CD	100.01133301
89275	DNB BANK ASA NY CD	99.99465436
89517	BARCLAYS BK PLC NY CD	99.99066554
89596	ROYAL BK OF SCOTLAND PLC CT CD	100.00532705
89694	ROYAL BANK OF SCOTLAND CT CD	99.97834955
89710	COMMERZBANK AG NY CD	99.96003081
89711	NORDEA BANK FINLAND PLC NY CD	99.95003877
89401	SVENSKA HANDELSBANKEN AB NY CD	99.97000267
89680	BARCLAYS BK PLC NY CD	99.95936417
89681	BARCLAYS BK PLC NY CD	99.95936417
89552	DEUTSCHE BANK AG NY CD	99.9813632
89706	LLOYDS TSB BANK PLC NY CD	99.9724660
88589	CIBC NY CD	99.9673635
88590	CIBC NY CD	99.9673635
89445	NORDEA BK FINLAND PLC NY CD	99.9704465
89633	DNB BANK ASA NY CD	99.9527930
89634	DNB BANK ASA NY CD	99.9527930
89152	WESTPAC BANKING CORP NY CD	100.0067679
88796	AU & NZ BANKING GRP NY CD	99.9837655
88799	WESTPAC BANKING CORP NY CD	100.0067679
88800	TORONTO DOMINION BK NY CD	99.9330953
88820	TORONTO DOMINION BK NY CD	99.9323196
89651	BK OF NOVA SCOTIA HOUSTON CD	99.8999163
89674	SVENSKA HANDELSBANKEN AB NY CD	99.9209991
89675	TORONTO DOMINION BK NY CD	99.8976464
89657	SVENSKA HANDELSBANKEN AB NY CD	99.9201106
89663	NORDEA BK FINLAND PLC NY CD	99.9076306
89669	BK OF NOVA SCOTIA HOUSTON CD	99.8976464
89673	CREDIT SUISSE NY CD	99.9325940
89577	SVENSKA HANDELSBANKEN AB NY CD	99.9238471
89526	NORDEA BK FINLAND PLC NY CD	99.9475314
89533	DNB BANK ASA NY CD	99.9263384
88773	BK OF NOVA SCOTIA HOUSTON CD	99.9748528
88692	COMMONWEALTH BK OF AU NY CD	99.9449319
88693	COMMONWEALTH BK OF AU NY CD	99.9449319
89510	SVENSKA HANDELSBANKEN AB NY CD	99.9300784
89468	RABOBANK NEDERLAND NV NY CD	99.9550153
88566	TORONTO DOMINION BK NY CD	99.9299650
88568	TORONTO DOMINION BK NY CD	99.9299650
88572	WESTPAC BANKING CORP NY CD	99.9997364
88409	AU & NZ BANKING GRP NY CD	99.9797796
89091	COMMONWEALTH BK OF AU NY CD	99.9260175
88068	ROYAL BK OF CANADA NY CD	99.7798015
88513	WESTPAC BANKING CORP NY CD	99.8526947
88542	AU & NZ BANKING GRP NY CD	99.7219660
88543	AU & NZ BANKING GRP NY CD	99.7219660
88608	ROYAL BK OF CANADA NY CD	99.7728413

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	88203	LACCAL BANS	0.55100	06/30/14	7,000,000.00	7,000,000.00	7,000,000.00
		<b>BAN Total</b>					<u>7,000,000.00</u>	<u>7,000,000.00</u>	<u>7,000,000.00</u>
PSI	NTRD	BNOT	89306	BK OF AMERICA NA BK NOTE	0.30000	04/20/12	50,000,000.00	50,000,000.00	50,000,830.00
PSI	NTRD	BNOT	89630	BK OF AMERICA NA BK NOTE	0.22000	04/24/12	50,000,000.00	50,000,000.00	49,998,333.00
PSI	NTRD	BNOT	89156	BK OF AMERICA NA BK NOTE	0.49000	04/30/12	34,000,000.00	34,000,000.00	34,006,698.00
PSI	NTRD	BNOT	89522	BK OF AMERICA NA BK NOTE	0.32000	05/18/12	41,000,000.00	41,000,000.00	41,001,086.50
		<b>BNOT Total</b>					<u>175,000,000.00</u>	<u>175,000,000.00</u>	<u>175,006,947.50</u>
PSI	NTRD	CNFL	84432	TOYOTA MOTOR CREDIT CORP FRN	0.77660	07/27/12	50,000,000.00	50,000,000.00	50,040,500.00
PSI	NTRD	CNFL	88044	TOYOTA MOTOR CREDIT CORP FRN	0.77950	10/12/12	50,000,000.00	50,000,000.00	50,069,500.00
PSI	NTRD	CNFL	85269	TOYOTA MOTOR CREDIT CORP FRN	0.65260	11/15/12	50,000,000.00	50,000,000.00	50,069,000.00
PSI	NTRD	CNFL	88615	TOYOTA MOTOR CREDIT CORP FRN	0.67365	12/17/12	25,000,000.00	25,000,000.00	25,056,250.00
PSI	NTRD	CNFL	88188	GE CAPITAL CORP MTN FRN	1.07355	03/14/13	25,000,000.00	25,001,219.38	25,107,250.00
PSI	NTRD	CNFL	88095	GE CAPITAL CORP MTN FRN	1.43250	01/07/14	19,150,000.00	18,931,503.36	19,273,134.50
		<b>CNFL Total</b>					<u>219,150,000.00</u>	<u>218,932,722.74</u>	<u>219,615,634.50</u>
PSI	NTRD	CNFM	87917	ROYAL BK OF CANADA NY FRN	0.36625	09/27/12	50,000,000.00	50,000,000.00	49,998,950.00
		<b>CNFM Total</b>					<u>50,000,000.00</u>	<u>50,000,000.00</u>	<u>49,998,950.00</u>
PSI	NTRD	CNFRQ	88716	GE CAPITAL CORP MTN FRN	1.50000	12/29/14	35,000,000.00	35,000,000.00	35,010,937.50
PSI	NTRD	CNFRQ	89124	GE CAPITAL CORP MTN FRN	1.37500	01/30/15	25,000,000.00	25,000,000.00	24,772,000.00
		<b>CNFRQ Total</b>					<u>60,000,000.00</u>	<u>60,000,000.00</u>	<u>59,782,937.50</u>
PSI	NTRD	CNFX	86875	GE CAPITAL CORP MTN	6.00000	06/15/12	16,189,000.00	16,369,513.44	16,365,298.21
PSI	NTRD	CNFX	81648	BARCLAYS BK PLC NY MTN	5.45000	09/12/12	10,606,000.00	10,728,583.64	10,804,756.44
PSI	NTRD	CNFX	85361	GE CAPITAL CORP MTN	2.80000	01/08/13	25,000,000.00	25,259,137.60	25,424,250.00
PSI	NTRD	CNFX	87649	GE CAPITAL CORP MTN	4.80000	05/01/13	19,342,000.00	19,998,722.63	20,185,891.46
PSI	NTRD	CNFX	88868	GE CAPITAL CORP MTN	2.15000	01/09/15	25,000,000.00	24,975,968.98	25,536,500.00
		<b>CNFX Total</b>					<u>96,137,000.00</u>	<u>97,331,926.29</u>	<u>98,316,696.11</u>
PSI	NTRD	CPD	89271	COMMERZBANK US FINANCE INC CP	0.34000	04/02/12	50,000,000.00	49,999,527.78	49,997,665.00
PSI	NTRD	CPD	89273	ING US FUNDING LLC CP	0.31000	04/02/12	50,000,000.00	49,999,569.44	49,997,665.00
PSI	NTRD	CPD	89342	CRC FUNDING LLC CP	0.20000	04/02/12	50,000,000.00	49,999,722.22	49,997,665.00
PSI	NTRD	CPD	89378	HSBC FINANCE CORP CP	0.30000	04/02/12	50,000,000.00	49,999,583.33	49,997,665.00
PSI	NTRD	CPD	89410	HSBC FINANCE CORP CP	0.24000	04/02/12	50,000,000.00	49,999,666.67	49,997,665.00
PSI	NTRD	CPD	89446	THAMES ASSET GLOBAL SEC INC CP	0.27000	04/02/12	20,923,000.00	20,922,843.08	20,922,022.90
PSI	NTRD	CPD	89455	ABBEY NATIONAL NA LLC CP	0.34000	04/02/12	50,000,000.00	49,999,527.78	49,997,665.00
PSI	NTRD	CPD	89624	BARTON CAPITAL LLC CP	0.32000	04/02/12	47,500,000.00	47,499,577.78	47,497,781.75
PSI	NTRD	CPD	89223	SHEFFIELD RECEIVABLES CORP CP	0.29000	04/03/12	25,000,000.00	24,999,597.22	24,998,610.00
PSI	NTRD	CPD	89234	CIESCO LLC CP	0.18000	04/03/12	25,000,000.00	24,999,750.00	24,998,610.00
PSI	NTRD	CPD	89259	SHEFFIELD RECEIVABLES CORP CP	0.25000	04/03/12	25,000,000.00	24,999,652.78	24,998,610.00



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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	89323	CIESCO LLC CP	0.18000	04/03/12	16,000,000.00	15,999,840.00	15,999,110.40
PSI	NTRD	CPD	89343	CRC FUNDING LLC CP	0.20000	04/03/12	25,000,000.00	24,999,722.22	24,998,610.00
PSI	NTRD	CPD	89383	CRC FUNDING LLC CP	0.22000	04/03/12	25,000,000.00	24,999,694.44	24,998,610.00
PSI	NTRD	CPD	89400	ING US FUNDING LLC CP	0.19000	04/03/12	50,000,000.00	49,999,472.22	49,997,220.00
PSI	NTRD	CPD	89433	COMMERZBANK US FINANCE INC CP	0.25000	04/03/12	50,000,000.00	49,999,305.56	49,997,220.00
PSI	NTRD	CPD	89274	SHEFFIELD RECEIVABLES CORP CP	0.29000	04/04/12	15,000,000.00	14,999,637.50	14,999,032.50
PSI	NTRD	CPD	89461	HSBC FINANCE CORP CP	0.24000	04/04/12	50,000,000.00	49,999,000.00	49,996,775.00
PSI	NTRD	CPD	89495	BARTON CAPITAL LLC CP	0.40000	04/04/12	45,000,000.00	44,998,500.00	44,997,097.50
PSI	NTRD	CPD	89507	BARTON CAPITAL LLC CP	0.40000	04/04/12	45,032,000.00	45,030,498.93	45,029,095.44
PSI	NTRD	CPD	88886	THAMES ASSET GLOBAL SEC INC CP	0.57000	04/05/12	25,000,000.00	24,998,416.67	24,998,165.00
PSI	NTRD	CPD	88895	THAMES ASSET GLOBAL SEC INC CP	0.57000	04/05/12	9,872,000.00	9,871,374.77	9,871,275.40
PSI	NTRD	CPD	89052	THAMES ASSET GLOBAL SEC INC CP	0.55000	04/05/12	10,725,000.00	10,724,344.58	10,724,212.79
PSI	NTRD	CPD	89172	THAMES ASSET GLOBAL SEC INC CP	0.50000	04/05/12	25,853,000.00	25,851,563.72	25,851,102.39
PSI	NTRD	CPD	89442	ABBAY NATIONAL NA LLC CP	0.34000	04/05/12	50,000,000.00	49,998,111.11	49,996,330.00
PSI	NTRD	CPD	89402	ABBAY NATIONAL NA LLC CP	0.34000	04/06/12	50,000,000.00	49,997,638.89	49,995,885.00
PSI	NTRD	CPD	89425	ABBAY NATIONAL NA LLC CP	0.35000	04/06/12	50,000,000.00	49,997,569.44	49,995,885.00
PSI	NTRD	CPD	89407	CRC FUNDING LLC CP	0.22000	04/09/12	25,000,000.00	24,998,777.78	24,997,277.50
PSI	NTRD	CPD	89414	CIESCO LLC CP	0.22000	04/09/12	50,000,000.00	49,997,555.56	49,994,555.00
PSI	NTRD	CPD	89438	ATLANTIS ONE FUNDING CORP CP	0.17000	04/09/12	30,000,000.00	29,998,866.67	29,998,065.00
PSI	NTRD	CPD	89497	ABBAY NATIONAL NA LLC CP	0.33000	04/09/12	50,000,000.00	49,996,333.33	49,994,555.00
PSI	NTRD	CPD	89550	BARTON CAPITAL LLC CP	0.42000	04/09/12	36,000,000.00	35,996,640.00	35,996,079.60
PSI	NTRD	CPD	89576	BARTON CAPITAL LLC CP	0.42000	04/09/12	21,551,000.00	21,548,988.57	21,548,653.10
PSI	NTRD	CPD	89408	CIESCO LLC CP	0.22000	04/10/12	25,000,000.00	24,998,625.00	24,997,055.00
PSI	NTRD	CPD	89434	DANSKE CORP CP	0.28000	04/10/12	25,000,000.00	24,998,250.00	24,997,055.00
PSI	NTRD	CPD	89437	CRC FUNDING LLC CP	0.22000	04/10/12	50,000,000.00	49,997,250.00	49,994,110.00
PSI	NTRD	CPD	89472	CRC FUNDING LLC CP	0.25000	04/10/12	25,000,000.00	24,998,437.50	24,997,055.00
PSI	NTRD	CPD	89474	DANSKE CORP CP	0.29000	04/10/12	25,000,000.00	24,998,187.50	24,997,055.00
PSI	NTRD	CPD	89479	ABBAY NATIONAL NA LLC CP	0.33000	04/10/12	50,000,000.00	49,995,875.00	49,994,110.00
PSI	NTRD	CPD	89549	DEUTSCHE BK FINANCIAL LLC CP	0.19000	04/10/12	50,000,000.00	49,997,625.00	49,994,110.00
PSI	NTRD	CPD	89417	CAFCO LLC CP	0.22000	04/11/12	50,000,000.00	49,996,944.44	49,993,665.00
PSI	NTRD	CPD	89423	CAFCO LLC CP	0.23000	04/11/12	50,000,000.00	49,996,805.55	49,993,665.00
PSI	NTRD	CPD	89436	CAFCO LLC CP	0.22000	04/11/12	50,000,000.00	49,996,944.44	49,993,665.00
PSI	NTRD	CPD	89453	COMMERZBANK US FINANCE INC CP	0.25000	04/11/12	50,000,000.00	49,996,527.78	49,993,665.00
PSI	NTRD	CPD	89485	HSBC FINANCE CORP CP	0.24000	04/11/12	50,000,000.00	49,996,666.67	49,993,665.00
PSI	NTRD	CPD	89520	ABBAY NATIONAL NA LLC CP	0.34000	04/11/12	50,000,000.00	49,995,277.78	49,993,665.00
PSI	NTRD	CPD	89545	ABBAY NATIONAL NA LLC CP	0.30000	04/11/12	50,000,000.00	49,995,833.33	49,993,665.00
PSI	NTRD	CPD	89588	ABBAY NATIONAL NA LLC CP	0.30000	04/11/12	50,000,000.00	49,995,833.33	49,993,665.00
PSI	NTRD	CPD	89617	COMMERZBANK US FINANCE INC CP	0.20000	04/11/12	50,000,000.00	49,997,222.22	49,993,665.00
PSI	NTRD	CPD	89618	COMMERZBANK US FINANCE INC CP	0.20000	04/11/12	25,000,000.00	24,998,611.11	24,996,832.50
PSI	NTRD	CPD	89619	DANSKE CORP CP	0.26000	04/11/12	25,000,000.00	24,998,194.44	24,996,832.50
PSI	NTRD	CPD	89638	REGENCY MARKETS NO. 1 LLC CP	0.20000	04/11/12	30,000,000.00	29,998,333.33	29,996,199.00
PSI	NTRD	CPD	89639	REGENCY MARKETS NO. 1 LLC CP	0.20000	04/11/12	24,213,000.00	24,211,654.83	24,209,932.21

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	89412	CAFCO LLC CP	0.22000	04/12/12	20,000,000.00	19,998,655.55	19,997,288.00
PSI	NTRD	CPD	89432	HSBC FINANCE CORP CP	0.25000	04/12/12	50,000,000.00	49,996,180.56	49,993,220.00
PSI	NTRD	CPD	89451	ING US FUNDING LLC CP	0.23500	04/12/12	50,000,000.00	49,996,409.72	49,996,500.00
PSI	NTRD	CPD	89473	DEUTSCHE BK FINANCIAL LLC CP	0.22000	04/12/12	25,000,000.00	24,998,319.44	24,996,610.00
PSI	NTRD	CPD	89476	DANSKE CORP CP	0.30000	04/12/12	25,000,000.00	24,997,708.33	24,996,610.00
PSI	NTRD	CPD	89493	DANSKE CORP CP	0.29000	04/12/12	25,000,000.00	24,997,784.72	24,996,610.00
PSI	NTRD	CPD	89264	THAMES ASSET GLOBAL SEC INC CP	0.42000	04/13/12	10,487,000.00	10,485,531.82	10,485,484.63
PSI	NTRD	CPD	89286	THAMES ASSET GLOBAL SEC INC CP	0.42000	04/13/12	12,199,000.00	12,197,292.14	12,197,237.24
PSI	NTRD	CPD	89415	CAFCO LLC CP	0.22000	04/13/12	50,000,000.00	49,996,333.33	49,992,775.00
PSI	NTRD	CPD	89420	HSBC FINANCE CORP CP	0.25000	04/13/12	25,000,000.00	24,997,916.67	24,996,387.50
PSI	NTRD	CPD	89426	ING US FUNDING LLC CP	0.24000	04/13/12	50,000,000.00	49,996,000.00	49,992,775.00
PSI	NTRD	CPD	89459	BARTON CAPITAL LLC CP	0.42000	04/13/12	50,000,000.00	49,993,000.00	49,992,775.00
PSI	NTRD	CPD	89475	THAMES ASSET GLOBAL SEC INC CP	0.30000	04/13/12	25,000,000.00	24,997,500.00	24,996,387.50
PSI	NTRD	CPD	89484	THAMES ASSET GLOBAL SEC INC CP	0.32000	04/13/12	25,000,000.00	24,997,333.33	24,996,387.50
PSI	NTRD	CPD	89508	ABBEY NATIONAL NA LLC CP	0.34000	04/13/12	50,000,000.00	49,994,333.33	49,992,775.00
PSI	NTRD	CPD	89536	REGENCY MARKETS NO. 1 LLC CP	0.20000	04/13/12	35,000,000.00	34,997,666.67	34,994,942.50
PSI	NTRD	CPD	89539	THAMES ASSET GLOBAL SEC INC CP	0.30000	04/13/12	40,000,000.00	39,996,000.00	39,994,220.00
PSI	NTRD	CPD	89568	THAMES ASSET GLOBAL SEC INC CP	0.30000	04/13/12	50,000,000.00	49,995,000.00	49,992,775.00
PSI	NTRD	CPD	89621	THAMES ASSET GLOBAL SEC INC CP	0.30000	04/13/12	30,000,000.00	29,997,000.00	29,995,665.00
PSI	NTRD	CPD	89308	UBS FINANCE (DELAWARE) LLC CP	0.26000	04/16/12	50,000,000.00	49,994,583.33	49,991,440.00
PSI	NTRD	CPD	89447	CAFCO LLC CP	0.27000	04/16/12	25,000,000.00	24,997,187.50	24,995,720.00
PSI	NTRD	CPD	89448	CIESCO LLC CP	0.27000	04/16/12	25,000,000.00	24,997,187.50	24,995,720.00
PSI	NTRD	CPD	89449	CRC FUNDING LLC CP	0.25000	04/16/12	25,000,000.00	24,997,395.83	24,995,720.00
PSI	NTRD	CPD	89500	CAFCO LLC CP	0.27000	04/16/12	50,000,000.00	49,994,375.00	49,991,440.00
PSI	NTRD	CPD	89502	THAMES ASSET GLOBAL SEC INC CP	0.33000	04/16/12	25,000,000.00	24,996,562.50	24,995,720.00
PSI	NTRD	CPD	89513	CAFCO LLC CP	0.27000	04/16/12	5,500,000.00	5,499,381.25	5,499,058.40
PSI	NTRD	CPD	89518	THAMES ASSET GLOBAL SEC INC CP	0.30000	04/16/12	25,000,000.00	24,996,875.00	24,995,720.00
PSI	NTRD	CPD	89534	REGENCY MARKETS NO. 1 LLC CP	0.20000	04/16/12	50,000,000.00	49,995,833.33	49,991,440.00
PSI	NTRD	CPD	89541	BARTON CAPITAL LLC CP	0.42000	04/16/12	10,017,000.00	10,015,247.03	10,015,285.09
PSI	NTRD	CPD	89566	BARTON CAPITAL LLC CP	0.42000	04/16/12	18,300,000.00	18,296,797.50	18,296,867.04
PSI	NTRD	CPD	89707	DANSKE CORP CP	0.21000	04/16/12	11,300,000.00	11,299,011.25	11,298,065.44
PSI	NTRD	CPD	89070	THAMES ASSET GLOBAL SEC INC CP	0.57000	04/17/12	2,250,000.00	2,249,430.00	2,249,595.00
PSI	NTRD	CPD	89090	THAMES ASSET GLOBAL SEC INC CP	0.57000	04/17/12	6,205,000.00	6,203,428.07	6,203,883.10
PSI	NTRD	CPD	89185	THAMES ASSET GLOBAL SEC INC CP	0.54000	04/17/12	30,000,000.00	29,992,800.00	29,994,600.00
PSI	NTRD	CPD	89219	THAMES ASSET GLOBAL SEC INC CP	0.53000	04/17/12	12,406,000.00	12,403,077.70	12,403,766.92
PSI	NTRD	CPD	89458	CRC FUNDING LLC CP	0.25000	04/17/12	50,000,000.00	49,994,444.44	49,991,000.00
PSI	NTRD	CPD	89501	DANSKE CORP CP	0.29000	04/17/12	25,000,000.00	24,996,777.78	24,995,500.00
PSI	NTRD	CPD	89504	DEUTSCHE BK FINANCIAL LLC CP	0.22000	04/17/12	25,000,000.00	24,997,555.56	24,995,500.00
PSI	NTRD	CPD	89514	CAFCO LLC CP	0.27000	04/17/12	5,000,000.00	4,999,400.00	4,999,100.00
PSI	NTRD	CPD	89519	CIESCO LLC CP	0.26000	04/17/12	25,000,000.00	24,997,111.11	24,995,500.00
PSI	NTRD	CPD	89542	REGENCY MARKETS NO. 1 LLC CP	0.20000	04/17/12	43,000,000.00	42,996,177.78	42,992,260.00
PSI	NTRD	CPD	89565	ABBEY NATIONAL NA LLC CP	0.34000	04/17/12	50,000,000.00	49,992,444.45	49,991,000.00

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	89595	THAMES ASSET GLOBAL SEC INC CP	0.31000	04/17/12	17,776,000.00	17,773,550.86	17,772,800.32
PSI	NTRD	CPD	89665	THAMES ASSET GLOBAL SEC INC CP	0.31000	04/17/12	25,000,000.00	24,996,555.56	24,995,500.00
PSI	NTRD	CPD	89696	THAMES ASSET GLOBAL SEC INC CP	0.30000	04/17/12	26,703,000.00	26,699,439.60	26,698,193.46
PSI	NTRD	CPD	89322	RBS FINANCE NV NA INC CP	0.34000	04/18/12	50,000,000.00	49,991,972.22	49,990,555.00
PSI	NTRD	CPD	89489	CRC FUNDING LLC CP	0.25000	04/18/12	50,000,000.00	49,994,097.22	49,990,555.00
PSI	NTRD	CPD	89524	CIESCO LLC CP	0.25000	04/18/12	40,000,000.00	39,995,277.78	39,992,444.00
PSI	NTRD	CPD	89525	BARTON CAPITAL LLC CP	0.42000	04/18/12	30,000,000.00	29,994,050.00	29,994,333.00
PSI	NTRD	CPD	89527	COMMERZBANK US FINANCE INC CP	0.24000	04/18/12	50,000,000.00	49,994,333.33	49,990,555.00
PSI	NTRD	CPD	89561	REGENCY MARKETS NO. 1 LLC CP	0.20000	04/18/12	34,046,000.00	34,042,784.54	34,039,568.71
PSI	NTRD	CPD	89575	REGENCY MARKETS NO. 1 LLC CP	0.20000	04/18/12	25,045,000.00	25,042,634.64	25,040,269.00
PSI	NTRD	CPD	89592	THAMES ASSET GLOBAL SEC INC CP	0.30000	04/18/12	25,000,000.00	24,996,458.33	24,995,277.50
PSI	NTRD	CPD	89615	BRYANT PARK FUNDING LLC CP	0.17000	04/18/12	7,946,000.00	7,945,362.11	7,944,499.00
PSI	NTRD	CPD	89643	THAMES ASSET GLOBAL SEC INC CP	0.32000	04/18/12	25,000,000.00	24,996,222.22	24,995,277.50
PSI	NTRD	CPD	89668	DANSKE CORP CP	0.25000	04/18/12	50,000,000.00	49,994,097.22	49,990,555.00
PSI	NTRD	CPD	89677	THAMES ASSET GLOBAL SEC INC CP	0.30000	04/18/12	25,780,000.00	25,776,347.83	25,775,130.16
PSI	NTRD	CPD	89333	UBS FINANCE (DELAWARE) LLC CP	0.26000	04/19/12	50,000,000.00	49,993,500.00	49,990,110.00
PSI	NTRD	CPD	89491	ATLANTIS ONE FUNDING CORP CP	0.20000	04/19/12	50,000,000.00	49,995,000.00	49,994,555.00
PSI	NTRD	CPD	89528	DANSKE CORP CP	0.29500	04/19/12	25,000,000.00	24,996,312.50	24,995,055.00
PSI	NTRD	CPD	89538	BARTON CAPITAL LLC CP	0.42000	04/19/12	50,000,000.00	49,989,500.00	49,990,110.00
PSI	NTRD	CPD	89548	REGENCY MARKETS NO. 1 LLC CP	0.20000	04/19/12	50,000,000.00	49,995,000.00	49,990,110.00
PSI	NTRD	CPD	89574	BRYANT PARK FUNDING LLC CP	0.17000	04/19/12	30,000,000.00	29,997,450.00	29,994,066.00
PSI	NTRD	CPD	89315	RBS FINANCE NV NA INC CP	0.34000	04/20/12	50,000,000.00	49,991,027.78	49,989,665.00
PSI	NTRD	CPD	89330	UBS FINANCE (DELAWARE) LLC CP	0.26000	04/20/12	50,000,000.00	49,993,138.89	49,989,665.00
PSI	NTRD	CPD	89331	CIESCO LLC CP	0.22000	04/20/12	50,000,000.00	49,994,194.44	49,989,665.00
PSI	NTRD	CPD	89346	RBS FINANCE NV NA INC CP	0.34000	04/20/12	50,000,000.00	49,991,027.78	49,989,665.00
PSI	NTRD	CPD	89379	CHARIOT FUNDING LLC CP	0.15000	04/20/12	50,000,000.00	49,996,041.67	49,989,665.00
PSI	NTRD	CPD	89388	CRC FUNDING LLC CP	0.27000	04/20/12	25,000,000.00	24,996,437.50	24,994,832.50
PSI	NTRD	CPD	89469	ING US FUNDING LLC CP	0.23500	04/20/12	50,000,000.00	49,993,798.61	49,989,665.00
PSI	NTRD	CPD	89547	CIESCO LLC CP	0.27000	04/20/12	50,000,000.00	49,992,875.00	49,989,665.00
PSI	NTRD	CPD	89562	THAMES ASSET GLOBAL SEC INC CP	0.30000	04/20/12	25,000,000.00	24,996,041.66	24,994,832.50
PSI	NTRD	CPD	89572	BRYANT PARK FUNDING LLC CP	0.17000	04/20/12	50,000,000.00	49,995,513.89	49,989,665.00
PSI	NTRD	CPD	89589	REGENCY MARKETS NO. 1 LLC CP	0.20000	04/20/12	50,000,000.00	49,994,722.22	49,989,665.00
PSI	NTRD	CPD	89591	THAMES ASSET GLOBAL SEC INC CP	0.31000	04/20/12	50,000,000.00	49,991,819.45	49,989,665.00
PSI	NTRD	CPD	89622	REGENCY MARKETS NO. 1 LLC CP	0.20000	04/20/12	50,000,000.00	49,994,722.22	49,989,665.00
PSI	NTRD	CPD	89632	REGENCY MARKETS NO. 1 LLC CP	0.20000	04/20/12	29,939,000.00	29,935,839.77	29,932,811.61
PSI	NTRD	CPD	89358	SHEFFIELD RECEIVABLES CORP CP	0.28000	04/23/12	20,000,000.00	19,996,577.78	19,995,332.00
PSI	NTRD	CPD	89516	CRC FUNDING LLC CP	0.25000	04/23/12	50,000,000.00	49,992,361.11	49,988,330.00
PSI	NTRD	CPD	89569	CIESCO LLC CP	0.27000	04/23/12	50,000,000.00	49,991,750.00	49,988,330.00
PSI	NTRD	CPD	89623	ING US FUNDING LLC CP	0.19000	04/23/12	45,000,000.00	44,994,775.00	44,989,497.00
PSI	NTRD	CPD	89163	SHEFFIELD RECEIVABLES CORP CP	0.39000	04/24/12	36,000,000.00	35,991,030.00	35,991,277.20
PSI	NTRD	CPD	89616	ING US FUNDING LLC CP	0.19000	04/24/12	30,000,000.00	29,996,358.34	29,992,731.00
PSI	NTRD	CPD	89653	ABBEY NATIONAL NA LLC CP	0.34000	04/24/12	50,000,000.00	49,989,138.89	49,987,885.00

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

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PSI	NTRD	CPD	89628	REGENCY MARKETS NO. 1 LLC CP	0.20000	04/25/12	47,489,000.00	47,482,668.14	47,477,070.76
PSI	NTRD	CPD	89637	COMMERZBANK US FINANCE INC CP	0.20000	04/25/12	50,000,000.00	49,993,333.33	49,987,440.00
PSI	NTRD	CPD	89658	BRYANT PARK FUNDING LLC CP	0.17000	04/25/12	50,000,000.00	49,994,333.34	49,987,440.00
PSI	NTRD	CPD	89697	THAMES ASSET GLOBAL SEC INC CP	0.31000	04/25/12	25,000,000.00	24,994,833.34	24,993,942.50
PSI	NTRD	CPD	89483	CIESCO LLC CP	0.32000	04/26/12	50,000,000.00	49,988,888.89	49,987,000.00
PSI	NTRD	CPD	89535	SHEFFIELD RECEIVABLES CORP CP	0.17000	04/26/12	10,500,000.00	10,498,760.42	10,497,270.00
PSI	NTRD	CPD	89544	COMMERZBANK US FINANCE INC CP	0.25000	04/26/12	50,000,000.00	49,991,319.45	49,987,000.00
PSI	NTRD	CPD	89629	DEUTSCHE BK FINANCIAL LLC CP	0.22000	04/26/12	50,000,000.00	49,992,361.11	49,987,000.00
PSI	NTRD	CPD	89655	BRYANT PARK FUNDING LLC CP	0.17000	04/26/12	50,000,000.00	49,994,097.23	49,987,000.00
PSI	NTRD	CPD	89559	HSBC FINANCE CORP CP	0.24000	04/27/12	50,000,000.00	49,991,333.33	49,986,555.00
PSI	NTRD	CPD	89594	CAFCO LLC CP	0.29000	04/27/12	50,000,000.00	49,989,527.77	49,986,555.00
PSI	NTRD	CPD	89627	SHEFFIELD RECEIVABLES CORP CP	0.18000	04/27/12	50,000,000.00	49,993,500.00	49,986,555.00
PSI	NTRD	CPD	89659	BRYANT PARK FUNDING LLC CP	0.17000	04/27/12	50,000,000.00	49,993,861.11	49,986,555.00
PSI	NTRD	CPD	89708	DANSKE CORP CP	0.28000	04/27/12	35,000,000.00	34,992,922.22	34,990,588.50
PSI	NTRD	CPD	89486	CIESCO LLC CP	0.32000	04/30/12	50,000,000.00	49,987,111.11	49,985,060.00
PSI	NTRD	CPD	89488	RBS FINANCE NV NA INC CP	0.30000	04/30/12	50,000,000.00	49,987,916.67	49,985,060.00
PSI	NTRD	CPD	89494	CIESCO LLC CP	0.32000	04/30/12	30,000,000.00	29,992,266.67	29,991,036.00
PSI	NTRD	CPD	89496	CAFCO LLC CP	0.32000	04/30/12	22,000,000.00	21,994,328.89	21,993,426.40
PSI	NTRD	CPD	89573	COMMERZBANK US FINANCE INC CP	0.21000	04/30/12	50,000,000.00	49,991,541.67	49,985,060.00
PSI	NTRD	CPD	89590	DANSKE CORP CP	0.30000	04/30/12	25,000,000.00	24,993,958.33	24,992,530.00
PSI	NTRD	CPD	89635	DEUTSCHE BK FINANCIAL LLC CP	0.24000	04/30/12	50,000,000.00	49,990,333.33	49,985,060.00
PSI	NTRD	CPD	89649	UBS FINANCE (DELAWARE) LLC CP	0.15000	04/30/12	50,000,000.00	49,993,958.33	49,985,060.00
PSI	NTRD	CPD	89652	DEUTSCHE BK FINANCIAL LLC CP	0.22000	04/30/12	50,000,000.00	49,991,138.89	49,985,060.00
PSI	NTRD	CPD	89682	ABBEY NATIONAL NA LLC CP	0.35000	04/30/12	50,000,000.00	49,985,902.77	49,985,060.00
PSI	NTRD	CPD	89701	THAMES ASSET GLOBAL SEC INC CP	0.33000	04/30/12	25,000,000.00	24,993,354.16	24,992,832.50
PSI	NTRD	CPD	89470	SHEFFIELD RECEIVABLES CORP CP	0.23000	05/01/12	50,000,000.00	49,990,416.67	49,984,450.00
PSI	NTRD	CPD	89499	CAFCO LLC CP	0.35000	05/01/12	25,000,000.00	24,992,708.34	24,992,225.00
PSI	NTRD	CPD	89505	CIESCO LLC CP	0.33000	05/01/12	25,000,000.00	24,993,125.00	24,992,225.00
PSI	NTRD	CPD	89563	CAFCO LLC CP	0.36000	05/01/12	25,000,000.00	24,992,500.00	24,992,225.00
PSI	NTRD	CPD	89564	CAFCO LLC CP	0.34000	05/01/12	50,000,000.00	49,985,833.33	49,984,450.00
PSI	NTRD	CPD	89661	DEUTSCHE BK FINANCIAL LLC CP	0.22000	05/01/12	50,000,000.00	49,990,833.34	49,984,450.00
PSI	NTRD	CPD	89662	BARTON CAPITAL LLC CP	0.36000	05/01/12	50,000,000.00	49,985,000.00	49,984,450.00
PSI	NTRD	CPD	89686	DANSKE CORP CP	0.29000	05/01/12	30,000,000.00	29,992,750.00	29,990,670.00
PSI	NTRD	CPD	89691	ABBEY NATIONAL NA LLC CP	0.35000	05/01/12	50,000,000.00	49,985,416.66	49,984,450.00
PSI	NTRD	CPD	89699	SHEFFIELD RECEIVABLES CORP CP	0.17000	05/01/12	30,000,000.00	29,995,750.00	29,990,670.00
PSI	NTRD	CPD	89664	BARTON CAPITAL LLC CP	0.38000	05/02/12	44,000,000.00	43,985,602.22	43,985,766.00
PSI	NTRD	CPD	89670	REGENCY MARKETS NO. 1 LLC CP	0.20000	05/02/12	50,000,000.00	49,991,388.89	49,983,825.00
PSI	NTRD	CPD	89688	COMMERZBANK US FINANCE INC CP	0.17000	05/02/12	50,000,000.00	49,992,680.55	49,983,825.00
PSI	NTRD	CPD	89570	CRC FUNDING LLC CP	0.30000	05/03/12	50,000,000.00	49,986,666.67	49,983,195.00
PSI	NTRD	CPD	89683	DEUTSCHE BK FINANCIAL LLC CP	0.21000	05/03/12	50,000,000.00	49,990,666.67	49,983,195.00
PSI	NTRD	CPD	89687	BARTON CAPITAL LLC CP	0.40000	05/03/12	25,000,000.00	24,991,111.11	24,991,597.50
PSI	NTRD	CPD	89465	RBS FINANCE NV NA INC CP	0.34000	05/04/12	50,000,000.00	49,984,416.67	49,982,550.00

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	89506	RBS FINANCE NV NA INC CP	0.31000	05/04/12	50,000,000.00	49,985,791.67	49,982,550.00
PSI	NTRD	CPD	89551	ING US FUNDING LLC CP	0.25000	05/04/12	50,000,000.00	49,988,541.67	49,982,550.00
PSI	NTRD	CPD	89666	UBS FINANCE (DELAWARE) LLC CP	0.20000	05/04/12	50,000,000.00	49,990,833.33	49,982,550.00
PSI	NTRD	CPD	89671	BARTON CAPITAL LLC CP	0.41000	05/04/12	25,000,000.00	24,990,604.17	24,991,275.00
PSI	NTRD	CPD	89672	BARTON CAPITAL LLC CP	0.41000	05/04/12	50,000,000.00	49,981,208.34	49,982,550.00
PSI	NTRD	CPD	89678	ATLANTIS ONE FUNDING CORP CP	0.17000	05/04/12	50,000,000.00	49,992,208.33	49,991,140.00
PSI	NTRD	CPD	89704	HSBC FINANCE CORP CP	0.24000	05/04/12	50,000,000.00	49,989,000.00	49,982,550.00
PSI	NTRD	CPD	89636	ING US FUNDING LLC CP	0.23000	05/07/12	50,000,000.00	49,988,500.00	49,980,560.00
PSI	NTRD	CPD	89676	BARTON CAPITAL LLC CP	0.42000	05/08/12	30,000,000.00	29,987,050.00	29,987,925.00
PSI	NTRD	CPD	89698	SHEFFIELD RECEIVABLES CORP CP	0.17000	05/08/12	30,000,000.00	29,994,758.33	29,987,925.00
PSI	NTRD	CPD	89338	CRC FUNDING LLC CP	0.32000	05/09/12	16,829,000.00	16,823,315.54	16,821,994.09
PSI	NTRD	CPD	89466	CRC FUNDING LLC CP	0.37000	05/09/12	9,146,000.00	9,142,427.98	9,142,192.52
PSI	NTRD	CPD	89521	CRC FUNDING LLC CP	0.35000	05/09/12	10,779,000.00	10,775,017.76	10,774,512.70
PSI	NTRD	CPD	89523	CRC FUNDING LLC CP	0.40000	05/09/12	23,246,000.00	23,236,185.02	23,236,322.69
PSI	NTRD	CPD	89656	BARTON CAPITAL LLC CP	0.42000	05/10/12	35,000,000.00	34,984,075.00	34,984,936.00
PSI	NTRD	CPD	89460	SHEFFIELD RECEIVABLES CORP CP	0.23000	05/11/12	25,000,000.00	24,993,611.11	24,988,882.50
PSI	NTRD	CPD	89689	SHEFFIELD RECEIVABLES CORP CP	0.17000	05/11/12	11,000,000.00	10,997,922.22	10,995,108.30
PSI	NTRD	CPD	89690	ING US FUNDING LLC CP	0.22500	05/11/12	37,000,000.00	36,990,750.00	36,983,546.10
PSI	NTRD	CPD	89700	SHEFFIELD RECEIVABLES CORP CP	0.16000	05/11/12	40,000,000.00	39,992,888.89	39,982,212.00
PSI	NTRD	CPD	89705	ING US FUNDING LLC CP	0.20500	05/14/12	30,000,000.00	29,992,654.17	29,985,336.00
PSI	NTRD	CPD	89546	RBS FINANCE NV NA INC CP	0.34000	05/15/12	50,000,000.00	49,979,222.22	49,974,805.00
PSI	NTRD	CPD	89558	SHEFFIELD RECEIVABLES CORP CP	0.22000	05/15/12	25,000,000.00	24,993,277.78	24,987,402.50
PSI	NTRD	CPD	89560	RBS FINANCE NV NA INC CP	0.34000	05/16/12	50,000,000.00	49,978,750.00	49,974,040.00
PSI	NTRD	CPD	89537	ATLANTIS ONE FUNDING CORP CP	0.23000	05/17/12	40,000,000.00	39,988,244.44	39,990,344.00
PSI	NTRD	CPD	89640	ATLANTIS ONE FUNDING CORP CP	0.21000	05/17/12	50,000,000.00	49,986,583.33	49,987,930.00
PSI	NTRD	CPD	89641	ATLANTIS ONE FUNDING CORP CP	0.21000	05/17/12	5,000,000.00	4,998,658.33	4,998,793.00
PSI	NTRD	CPD	89301	CIESCO LLC CP	0.28000	05/18/12	15,000,000.00	14,994,516.67	14,991,744.00
PSI	NTRD	CPD	89317	CAFCO LLC CP	0.30000	05/18/12	20,000,000.00	19,992,166.67	19,988,992.00
PSI	NTRD	CPD	89571	RBS FINANCE NV NA INC CP	0.34000	05/18/12	50,000,000.00	49,977,805.56	49,972,480.00
PSI	NTRD	CPD	89593	UBS FINANCE (DELAWARE) LLC CP	0.26500	05/18/12	50,000,000.00	49,982,701.39	49,972,480.00
PSI	NTRD	CPD	89642	RBS FINANCE NV NA INC CP	0.30000	05/18/12	50,000,000.00	49,980,416.67	49,972,480.00
PSI	NTRD	CPD	89654	SHEFFIELD RECEIVABLES CORP CP	0.22000	05/18/12	50,000,000.00	49,985,638.89	49,972,480.00
PSI	NTRD	CPD	89679	ATLANTIS ONE FUNDING CORP CP	0.20000	05/21/12	50,000,000.00	49,986,111.11	49,986,915.00
PSI	NTRD	CPD	89597	SHEFFIELD RECEIVABLES CORP CP	0.23000	05/22/12	25,000,000.00	24,991,854.16	24,984,617.50
PSI	NTRD	CPD	89702	JUPITER SEC COMPANY LLC CP	0.17000	05/30/12	50,000,000.00	49,986,069.44	49,960,833.00
PSI	NTRD	CPD	89703	JUPITER SEC COMPANY LLC CP	0.17000	05/30/12	20,000,000.00	19,994,427.78	19,984,333.20
			<b>CPD Total</b>				<b>7,939,557,000.00</b>	<b>7,938,352,361.36</b>	<b>7,937,777,508.06</b>
PSI	NTRD	FCDN	86589	FFCB D/N	0.27000	04/05/12	30,000,000.00	29,999,100.00	30,000,000.00
			<b>FCDN Total</b>				<b>30,000,000.00</b>	<b>29,999,100.00</b>	<b>30,000,000.00</b>
PSI	NTRD	FFCB	80137	FFCB	2.25000	04/24/12	15,000,000.00	14,999,994.02	15,018,900.00

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	80207	FFCB	2.25000	04/24/12	25,000,000.00	24,999,974.98	25,031,500.00
PSI	NTRD	FFCB	88280	FFCB	0.19000	12/10/12	50,000,000.00	49,997,257.02	49,995,000.00
PSI	NTRD	FFCB	88281	FFCB	0.19000	12/10/12	50,000,000.00	49,997,257.02	49,995,000.00
PSI	NTRD	FFCB	80346	FFCB	2.60000	03/04/13	35,335,000.00	35,365,679.37	36,105,656.35
PSI	NTRD	FFCB	79979	FFCB	3.70000	05/15/13	25,000,000.00	25,276,192.53	25,954,250.00
PSI	NTRD	FFCB	80352	FFCB	3.70000	05/15/13	6,000,000.00	6,072,824.72	6,229,020.00
PSI	NTRD	FFCB	80427	FFCB	3.70000	05/15/13	16,250,000.00	16,470,408.20	16,870,262.50
PSI	NTRD	FFCB	80349	FFCB	3.87500	10/07/13	25,000,000.00	25,489,600.85	26,302,750.00
PSI	NTRD	FFCB	80387	FFCB	3.87500	10/07/13	10,000,000.00	10,190,743.78	10,521,100.00
PSI	NTRD	FFCB	80464	FFCB	3.87500	10/07/13	34,000,000.00	34,713,935.93	35,771,740.00
PSI	NTRD	FFCB	80501	FFCB	3.87500	10/07/13	25,000,000.00	25,464,388.31	26,302,750.00
PSI	NTRD	FFCB	80616	FFCB	3.87500	10/07/13	50,000,000.00	51,002,516.50	52,605,500.00
PSI	NTRD	FFCB	80619	FFCB	3.87500	10/07/13	25,000,000.00	25,527,062.39	26,302,750.00
PSI	NTRD	FFCB	80624	FFCB	3.87500	10/07/13	40,710,000.00	41,526,196.41	42,831,398.10
PSI	NTRD	FFCB	80648	FFCB	3.87500	10/07/13	12,133,000.00	12,370,901.30	12,765,250.63
PSI	NTRD	FFCB	80649	FFCB	3.87500	10/07/13	24,720,000.00	25,204,788.66	26,008,159.20
PSI	NTRD	FFCB	80651	FFCB	3.87500	10/07/13	8,981,000.00	9,147,835.48	9,448,999.91
PSI	NTRD	FFCB	88289	FFCB	0.40000	11/08/13	37,225,000.00	37,225,000.00	37,194,475.50
PSI	NTRD	FFCB	88288	FFCB (CALLABLE)	0.50000	11/21/13	45,750,000.00	45,750,000.00	45,750,457.50
PSI	NTRD	FFCB	88284	FFCB (CALLABLE)	0.55000	02/03/14	25,000,000.00	24,992,747.84	24,997,750.00
PSI	NTRD	FFCB	88286	FFCB (CALLABLE)	0.55000	02/03/14	50,000,000.00	49,979,254.01	49,995,500.00
PSI	NTRD	FFCB	88287	FFCB (CALLABLE)	0.55000	02/03/14	10,700,000.00	10,697,336.21	10,699,037.00
PSI	NTRD	FFCB	88285	FFCB (CALLABLE)	0.62000	05/01/14	25,000,000.00	24,995,768.37	24,994,250.00
PSI	NTRD	FFCB	84356	FFCB (CALLABLE)	2.00000	07/27/15	40,000,000.00	39,993,362.54	40,212,800.00
PSI	NTRD	FFCB	86749	FFCB (CALLABLE)	2.44000	04/27/16	14,125,000.00	14,125,000.00	14,149,012.50
PSI	NTRD	FFCB	86751	FFCB (CALLABLE)	2.44000	04/27/16	5,895,000.00	5,895,000.00	5,905,021.50
PSI	NTRD	FFCB	87538	FFCB (CALLABLE)	1.50000	08/22/16	25,000,000.00	25,000,000.00	25,090,750.00
PSI	NTRD	FFCB	87540	FFCB (CALLABLE)	1.50000	08/22/16	41,165,000.00	41,165,000.00	41,314,428.95
PSI	NTRD	FFCB	87577	FFCB (CALLABLE)	1.50000	08/22/16	29,035,000.00	29,035,000.00	29,140,397.05
PSI	NTRD	FFCB	87650	FFCB (CALLABLE)	1.50000	09/06/16	25,000,000.00	25,000,000.00	25,115,000.00
PSI	NTRD	FFCB	87732	FFCB (CALLABLE)	1.47000	09/12/16	29,250,000.00	29,250,000.00	29,349,157.50
PSI	NTRD	FFCB	87733	FFCB (CALLABLE)	1.47000	09/12/16	25,000,000.00	25,000,000.00	25,084,750.00
PSI	NTRD	FFCB	87890	FFCB (CALLABLE)	1.37500	09/26/16	25,000,000.00	25,000,000.00	25,083,500.00
PSI	NTRD	FFCB	87968	FFCB (CALLABLE)	1.48000	10/03/16	25,000,000.00	24,983,107.55	25,002,000.00
PSI	NTRD	FFCB	89178	FFCB (CALLABLE)	1.10000	11/01/16	50,000,000.00	50,000,000.00	49,715,000.00
PSI	NTRD	FFCB	89188	FFCB (CALLABLE)	1.10000	11/01/16	16,635,000.00	16,635,000.00	16,540,180.50
PSI	NTRD	FFCB	89189	FFCB (CALLABLE)	1.10000	11/01/16	50,000,000.00	50,000,000.00	49,715,000.00
PSI	NTRD	FFCB	88243	FFCB (CALLABLE)	1.47000	11/14/16	25,000,000.00	25,000,000.00	25,077,500.00
PSI	NTRD	FFCB	88320	FFCB (CALLABLE)	1.50000	11/23/16	37,000,000.00	37,000,000.00	37,139,490.00
PSI	NTRD	FFCB	88321	FFCB (CALLABLE)	1.50000	11/23/16	25,000,000.00	25,000,000.00	25,094,250.00
PSI	NTRD	FFCB	88322	FFCB (CALLABLE)	1.50000	11/23/16	25,000,000.00	25,000,000.00	25,094,250.00
PSI	NTRD	FFCB	88384	FFCB (CALLABLE)	1.51000	11/28/16	50,000,000.00	49,972,052.55	50,064,500.00

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	88487	FFCB (CALLABLE)	1.51000	11/28/16	19,281,000.00	19,281,000.00	19,305,872.49
PSI	NTRD	FFCB	88558	FFCB (CALLABLE)	1.50000	12/12/16	16,355,000.00	16,355,000.00	16,436,938.55
PSI	NTRD	FFCB	88714	FFCB (CALLABLE)	1.43000	12/22/16	50,000,000.00	49,959,849.48	50,035,000.00
PSI	NTRD	FFCB	88729	FFCB (CALLABLE)	1.43000	12/22/16	50,000,000.00	49,952,764.09	50,035,000.00
PSI	NTRD	FFCB	88730	FFCB (CALLABLE)	1.43000	12/22/16	32,620,000.00	32,589,183.30	32,642,834.00
PSI	NTRD	FFCB	88775	FFCB (CALLABLE)	1.44000	01/03/17	25,000,000.00	24,988,346.74	25,090,250.00
PSI	NTRD	FFCB	88776	FFCB (CALLABLE)	1.44000	01/03/17	25,000,000.00	24,976,217.84	25,090,250.00
PSI	NTRD	FFCB	88777	FFCB (CALLABLE)	1.44000	01/03/17	21,250,000.00	21,224,731.46	21,326,712.50
PSI	NTRD	FFCB	88939	FFCB (CALLABLE)	1.33000	01/10/17	50,000,000.00	49,952,191.78	49,962,000.00
PSI	NTRD	FFCB	88958	FFCB (CALLABLE)	1.31000	01/18/17	25,000,000.00	25,000,000.00	24,956,250.00
PSI	NTRD	FFCB	88959	FFCB (CALLABLE)	1.31000	01/18/17	45,200,000.00	45,200,000.00	45,120,900.00
PSI	NTRD	FFCB	89418	FFCB (CALLABLE)	1.26000	03/01/17	50,000,000.00	50,000,000.00	49,765,000.00
PSI	NTRD	FFCB	89581	FFCB (CALLABLE)	1.43000	03/27/17	20,250,000.00	20,227,785.99	20,301,030.00
PSI	NTRD	FFCB	89582	FFCB (CALLABLE)	1.43000	03/27/17	25,000,000.00	24,972,575.30	25,063,000.00
<b>FFCB Total</b>							<b>1,689,865,000.00</b>	<b>1,695,190,832.52</b>	<b>1,706,709,482.23</b>
PSI	NTRD	FHLB	77217	FHLB	3.62500	05/29/13	50,000,000.00	49,972,019.01	51,937,000.00
PSI	NTRD	FHLB	80000	FHLB	3.62500	06/08/12	29,365,000.00	29,431,702.63	29,553,523.30
PSI	NTRD	FHLB	80001	FHLB	3.62500	06/08/12	24,250,000.00	24,299,794.66	24,405,685.00
PSI	NTRD	FHLB	80007	FHLB	4.87500	12/13/13	24,715,000.00	25,443,337.80	26,597,541.55
PSI	NTRD	FHLB	80034	FHLB	4.87500	12/13/13	4,000,000.00	4,117,888.31	4,304,680.00
PSI	NTRD	FHLB	80065	FHLB	2.45000	08/13/12	25,000,000.00	25,000,000.00	25,209,000.00
PSI	NTRD	FHLB	80078	FHLB	3.87500	03/08/13	11,000,000.00	11,128,645.60	11,373,340.00
PSI	NTRD	FHLB	80105	FHLB	5.25000	09/13/13	28,750,000.00	29,785,638.12	30,776,875.00
PSI	NTRD	FHLB	80157	FHLB	2.50000	02/19/13	17,055,000.00	17,059,180.47	17,395,758.90
PSI	NTRD	FHLB	80160	FHLB	4.37000	04/24/13	25,000,000.00	25,457,504.94	26,062,500.00
PSI	NTRD	FHLB	80447	FHLB	4.37000	04/24/13	25,000,000.00	25,506,206.48	26,062,500.00
PSI	NTRD	FHLB	80455	FHLB	3.62500	10/18/13	25,000,000.00	25,399,399.49	26,253,000.00
PSI	NTRD	FHLB	80456	FHLB	4.37000	04/24/13	18,945,000.00	19,320,617.73	19,750,162.50
PSI	NTRD	FHLB	80584	FHLB	4.37000	04/24/13	45,555,000.00	46,530,505.86	47,491,087.50
PSI	NTRD	FHLB	81349	FHLB (CALLABLE)	3.20000	08/14/14	28,795,000.00	28,872,614.83	29,059,626.05
PSI	NTRD	FHLB	84117	FHLB	2.37500	03/14/14	39,775,000.00	40,302,010.85	41,296,393.75
PSI	NTRD	FHLB	84123	FHLB	2.87500	06/12/15	19,045,000.00	19,432,015.72	20,331,108.85
PSI	NTRD	FHLB	84139	FHLB	3.25000	09/12/14	43,530,000.00	44,904,839.96	46,374,250.20
PSI	NTRD	FHLB	84140	FHLB	2.37500	03/14/14	13,000,000.00	13,179,928.44	13,497,250.00
PSI	NTRD	FHLB	84142	FHLB	2.75000	03/13/15	50,000,000.00	51,048,755.53	53,058,000.00
PSI	NTRD	FHLB	84143	FHLB	2.75000	03/13/15	9,160,000.00	9,352,132.01	9,720,225.60
PSI	NTRD	FHLB	84160	FHLB	2.50000	06/13/14	50,000,000.00	50,863,016.61	52,210,000.00
PSI	NTRD	FHLB	85186	FHLB	1.75000	09/11/15	25,000,000.00	25,365,763.68	25,785,750.00
PSI	NTRD	FHLB	85188	FHLB	1.63000	08/20/15	50,000,000.00	50,577,411.76	51,483,500.00
PSI	NTRD	FHLB	86561	FHLB	0.30000	04/04/12	50,000,000.00	49,999,980.17	50,000,500.00
PSI	NTRD	FHLB	86564	FHLB	0.25000	04/04/12	25,000,000.00	24,999,867.77	25,000,250.00

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

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PSI	NTRD	FHLB	86584	FHLB	0.30000	04/04/12	45,000,000.00	45,000,019.71	45,000,450.00
PSI	NTRD	FHLB	86646	FHLB (CALLABLE)	2.70000	04/18/16	28,285,000.00	28,285,000.00	28,318,376.30
PSI	NTRD	FHLB	86659	FHLB (CALLABLE)	2.00000	04/27/15	13,320,000.00	13,320,000.00	13,335,451.20
PSI	NTRD	FHLB	87591	FHLB (CALLABLE)	1.50000	08/24/16	25,000,000.00	25,000,000.00	25,076,750.00
PSI	NTRD	FHLB	87602	FHLB (CALLABLE)	1.50000	08/24/16	25,000,000.00	25,000,000.00	25,076,750.00
PSI	NTRD	FHLB	88244	FHLB (CALLABLE)	1.55000	11/28/16	25,000,000.00	25,000,000.00	25,001,750.00
PSI	NTRD	FHLB	88318	FHLB (CALLABLE)	1.53000	11/28/16	20,000,000.00	19,990,684.18	20,001,600.00
PSI	NTRD	FHLB	88340	FHLB (CALLABLE)	1.55000	11/28/16	10,000,000.00	9,990,684.18	10,000,700.00
PSI	NTRD	FHLB	88476	FHLB (CALLABLE)	1.55000	12/15/16	31,750,000.00	31,735,063.42	31,752,222.50
PSI	NTRD	FHLB	88731	FHLB (CALLABLE)	1.65000	04/10/17	28,900,000.00	28,893,084.05	28,860,985.00
PSI	NTRD	FHLB	88941	FHLB (CALLABLE)	1.50000	08/01/17	23,750,000.00	23,750,000.00	23,649,062.50
PSI	NTRD	FHLB	88960	FHLB (CALLABLE)	1.33000	01/27/17	25,000,000.00	25,000,000.00	24,970,750.00
PSI	NTRD	FHLB	88961	FHLB (CALLABLE)	1.33000	01/27/17	50,000,000.00	50,000,000.00	49,941,500.00
PSI	NTRD	FHLB	89287	FHLB (CALLABLE)	1.40000	03/13/17	29,000,000.00	29,000,000.00	28,917,060.00
PSI	NTRD	FHLB	89296	FHLB (CALLABLE)	1.45000	03/13/17	25,000,000.00	25,000,000.00	24,953,750.00
PSI	NTRD	FHLB	89297	FHLB (CALLABLE)	1.45000	03/13/17	50,000,000.00	50,000,000.00	49,907,500.00
PSI	NTRD	FHLB	89311	FHLB (CALLABLE)	1.25000	03/02/17	15,750,000.00	15,714,370.15	15,672,982.50
PSI	NTRD	FHLB	89313	FHLB (CALLABLE)	1.24000	03/07/17	50,000,000.00	49,950,684.56	49,732,000.00
PSI	NTRD	FHLB	89314	FHLB (CALLABLE)	1.24000	03/07/17	50,000,000.00	49,950,657.53	49,732,000.00
PSI	NTRD	FHLB	89328	FHLB (CALLABLE)	1.24000	03/14/17	50,000,000.00	49,950,492.88	49,819,500.00
PSI	NTRD	FHLB	89340	FHLB (CALLABLE)	1.50000	03/16/17	50,000,000.00	50,000,000.00	49,936,000.00
PSI	NTRD	FHLB	89353	FHLB (CALLABLE)	1.55000	03/20/17	50,000,000.00	50,000,000.00	50,031,250.00
PSI	NTRD	FHLB	89354	FHLB (CALLABLE)	1.50000	03/13/17	50,000,000.00	50,000,000.00	50,018,500.00
PSI	NTRD	FHLB	89419	FHLB (CALLABLE)	1.24000	03/14/17	38,225,000.00	38,177,689.76	38,087,007.75
<b>FHLB Total</b>							<b>1,565,920,000.00</b>	<b>1,576,059,208.85</b>	<b>1,592,783,405.95</b>
PSI	NTRD	FHLM	86682	FHLMC	1.75000	06/15/12	50,000,000.00	50,144,555.04	50,163,000.00
PSI	NTRD	FHLM	86683	FHLMC	1.75000	06/15/12	35,000,000.00	35,101,188.52	35,114,100.00
PSI	NTRD	FHLM	80483	FHLMC	4.00000	02/14/13	16,800,000.00	17,035,562.50	17,330,880.00
PSI	NTRD	FHLM	84124	FHLMC	4.12500	09/27/13	25,000,000.00	25,995,314.29	26,409,500.00
PSI	NTRD	FHLM	84154	FHLMC	4.50000	01/15/14	50,000,000.00	52,618,773.32	53,811,000.00
PSI	NTRD	FHLM	80633	FHLMC	5.00000	01/30/14	7,054,000.00	7,356,385.62	7,646,042.22
PSI	NTRD	FHLM	88291	FHLMC (CALLABLE)	0.90000	02/27/15	50,000,000.00	50,000,000.00	50,101,000.00
PSI	NTRD	FHLM	84872	FHLMC	1.75000	09/10/15	25,000,000.00	25,107,703.15	25,830,000.00
PSI	NTRD	FHLM	88533	FHLMC (CALLABLE)	1.25000	05/23/16	14,000,000.00	14,000,000.00	14,001,260.00
PSI	NTRD	FHLM	87200	FHLMC (CALLABLE)	2.00000	06/29/16	30,000,000.00	29,936,301.37	30,138,300.00
PSI	NTRD	FHLM	87209	FHLMC (CALLABLE)	2.00000	06/29/16	30,000,000.00	29,891,712.33	30,138,300.00
PSI	NTRD	FHLM	87541	FHLMC (CALLABLE)	1.50000	08/24/16	32,500,000.00	32,494,270.58	32,604,975.00
PSI	NTRD	FHLM	87965	FHLMC (CALLABLE)	1.50000	09/21/16	25,000,000.00	25,000,000.00	25,068,500.00
PSI	NTRD	FHLM	87748	FHLMC (CALLABLE)	1.25000	09/28/16	50,000,000.00	49,833,834.15	50,095,000.00
PSI	NTRD	FHLM	87790	FHLMC (CALLABLE)	1.25000	09/28/16	25,000,000.00	24,916,826.03	25,047,500.00
PSI	NTRD	FHLM	87793	FHLMC (CALLABLE)	1.25000	09/28/16	25,000,000.00	24,916,826.03	25,047,500.00



Los Angeles County Treasurer  
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Attachment X

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PSI	NTRD	FHLM	87817	FHLMC (CALLABLE)	1.50000	10/04/16	50,000,000.00	50,000,000.00	50,003,000.00
PSI	NTRD	FHLM	87835	FHLMC (CALLABLE)	1.56000	10/04/16	35,000,000.00	35,000,000.00	35,002,450.00
PSI	NTRD	FHLM	87871	FHLMC (CALLABLE)	1.56000	10/04/16	14,000,000.00	14,000,000.00	14,000,980.00
PSI	NTRD	FHLM	87918	FHLMC (CALLABLE)	1.45000	10/11/16	50,000,000.00	50,000,000.00	50,016,000.00
PSI	NTRD	FHLM	87932	FHLMC (CALLABLE)	1.45000	10/18/16	25,000,000.00	24,988,635.74	25,002,500.00
PSI	NTRD	FHLM	87946	FHLMC (CALLABLE)	1.45000	10/18/16	30,000,000.00	29,959,088.67	30,003,000.00
PSI	NTRD	FHLM	87989	FHLMC (CALLABLE)	1.50000	10/19/16	25,000,000.00	24,971,572.25	25,074,750.00
PSI	NTRD	FHLM	88024	FHLMC (CALLABLE)	1.50000	10/19/16	26,375,000.00	26,351,006.98	26,453,861.25
PSI	NTRD	FHLM	87920	FHLMC (CALLABLE)	1.45000	10/20/16	25,000,000.00	25,000,000.00	25,015,625.00
PSI	NTRD	FHLM	87921	FHLMC (CALLABLE)	1.45000	10/20/16	25,000,000.00	25,000,000.00	25,015,000.00
PSI	NTRD	FHLM	88976	FHLMC (CALLABLE)	1.70000	11/02/16	50,000,000.00	50,331,857.55	50,203,125.00
PSI	NTRD	FHLM	88977	FHLMC (CALLABLE)	1.70000	11/02/16	50,000,000.00	50,331,857.55	50,203,125.00
PSI	NTRD	FHLM	88385	FHLMC (CALLABLE)	1.62500	12/05/16	50,000,000.00	49,976,614.67	50,163,500.00
PSI	NTRD	FHLM	88413	FHLMC (CALLABLE)	1.62500	12/05/16	25,000,000.00	25,000,000.00	25,081,750.00
PSI	NTRD	FHLM	88341	FHLMC (CALLABLE)	1.60000	12/07/16	50,000,000.00	50,000,000.00	50,069,000.00
PSI	NTRD	FHLM	88582	FHLMC (CALLABLE)	1.50000	12/28/16	50,000,000.00	50,000,000.00	50,102,000.00
PSI	NTRD	FHLM	88732	FHLMC (CALLABLE)	1.50000	01/18/17	15,000,000.00	15,000,000.00	15,013,800.00
<b>FHLM Total</b>							<b>1,085,729,000.00</b>	<b>1,090,259,886.34</b>	<b>1,094,970,323.47</b>
PSI	NTRD	FNMA	86556	FNMA	1.00000	04/04/12	50,000,000.00	50,002,885.54	50,002,500.00
PSI	NTRD	FNMA	86557	FNMA	1.00000	04/04/12	50,000,000.00	50,002,885.54	50,002,500.00
PSI	NTRD	FNMA	86562	FNMA	1.00000	04/04/12	50,000,000.00	50,002,859.50	50,002,500.00
PSI	NTRD	FNMA	86563	FNMA	1.00000	04/04/12	50,000,000.00	50,002,859.50	50,002,500.00
PSI	NTRD	FNMA	84116	FNMA	2.87500	12/11/13	50,000,000.00	51,154,879.94	52,134,500.00
PSI	NTRD	FNMA	84157	FNMA	2.75000	02/05/14	50,000,000.00	51,118,256.83	52,223,000.00
PSI	NTRD	FNMA	84158	FNMA	2.75000	02/05/14	50,000,000.00	51,118,256.83	52,223,000.00
PSI	NTRD	FNMA	84873	FNMA	2.37500	07/28/15	25,000,000.00	25,633,302.83	26,357,750.00
PSI	NTRD	FNMA	84386	FNMA (CALLABLE)	2.15000	08/04/15	25,000,000.00	25,000,000.00	26,232,750.00
PSI	NTRD	FNMA	84663	FNMA (CALLABLE)	1.87500	09/09/15	25,000,000.00	24,978,504.93	25,814,250.00
PSI	NTRD	FNMA	85094	FNMA	1.62500	10/26/15	35,000,000.00	35,185,918.47	36,052,100.00
PSI	NTRD	FNMA	85146	FNMA (CALLABLE)	1.62500	11/12/15	25,000,000.00	24,934,832.69	25,632,500.00
PSI	NTRD	FNMA	86762	FNMA (CALLABLE)	2.50000	05/09/16	19,650,000.00	19,650,000.00	19,697,356.50
PSI	NTRD	FNMA	86763	FNMA (CALLABLE)	2.50000	05/09/16	20,680,000.00	20,680,000.00	20,729,838.80
PSI	NTRD	FNMA	86830	FNMA (CALLABLE)	2.30000	05/23/16	13,950,000.00	13,932,671.31	13,991,989.50
PSI	NTRD	FNMA	86886	FNMA (CALLABLE)	2.25000	06/06/16	15,600,000.00	15,590,221.18	15,656,316.00
PSI	NTRD	FNMA	87406	FNMA (CALLABLE)	2.10000	08/15/16	15,450,000.00	15,446,623.75	15,543,318.00
PSI	NTRD	FNMA	87888	FNMA (CALLABLE)	1.35000	09/20/16	20,120,000.00	20,120,000.00	20,179,152.80
PSI	NTRD	FNMA	87889	FNMA (CALLABLE)	1.37500	09/23/16	50,000,000.00	50,000,000.00	50,003,000.00
PSI	NTRD	FNMA	87870	FNMA (CALLABLE)	1.50000	09/30/16	37,000,000.00	37,000,000.00	37,079,550.00
PSI	NTRD	FNMA	87969	FNMA (CALLABLE)	1.45000	10/03/16	25,000,000.00	24,977,476.74	25,079,500.00
PSI	NTRD	FNMA	88389	FNMA (CALLABLE)	1.45000	10/03/16	50,000,000.00	49,861,443.13	50,159,000.00
PSI	NTRD	FNMA	88531	FNMA (CALLABLE)	1.45000	10/03/16	50,000,000.00	50,000,000.00	50,159,000.00

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMA	88532	FNMA (CALLABLE)	1.45000	10/03/16	50,000,000.00	50,000,000.00	50,159,000.00
PSI	NTRD	FNMA	88535	FNMA (CALLABLE)	1.45000	10/03/16	50,000,000.00	50,000,000.00	50,159,000.00
PSI	NTRD	FNMA	87892	FNMA (CALLABLE)	1.25000	10/12/16	50,000,000.00	49,855,062.94	50,015,625.00
PSI	NTRD	FNMA	88534	FNMA	1.37500	11/15/16	50,000,000.00	50,492,468.96	50,591,500.00
PSI	NTRD	FNMA	88537	FNMA	1.37500	11/15/16	50,000,000.00	50,458,763.86	50,591,500.00
PSI	NTRD	FNMA	88593	FNMA	1.37500	11/15/16	50,000,000.00	50,342,022.50	50,591,500.00
PSI	NTRD	FNMA	88600	FNMA	1.37500	11/15/16	50,000,000.00	50,391,384.11	50,591,500.00
PSI	NTRD	FNMA	89146	FNMA	1.37500	11/15/16	50,000,000.00	50,957,743.06	50,591,500.00
PSI	NTRD	FNMA	89147	FNMA	1.37500	11/15/16	25,000,000.00	25,478,871.53	25,295,750.00
PSI	NTRD	FNMA	89148	FNMA	1.37500	11/15/16	50,000,000.00	50,843,535.41	50,591,500.00
PSI	NTRD	FNMA	89149	FNMA	1.37500	11/15/16	50,000,000.00	50,843,535.41	50,591,500.00
PSI	NTRD	FNMA	88229	FNMA (CALLABLE)	1.80000	11/16/16	28,605,000.00	28,605,000.00	28,652,198.25
PSI	NTRD	FNMA	88376	FNMA (CALLABLE)	1.55000	11/16/16	18,000,000.00	17,995,823.72	18,011,250.00
PSI	NTRD	FNMA	88339	FNMA (CALLABLE)	1.60000	11/21/16	25,000,000.00	25,000,000.00	25,020,500.00
PSI	NTRD	FNMA	88375	FNMA (CALLABLE)	1.60000	11/21/16	46,100,000.00	46,100,000.00	46,137,802.00
PSI	NTRD	FNMA	88657	FNMA (CALLABLE)	1.55000	11/28/16	24,910,000.00	24,920,794.08	25,034,300.90
PSI	NTRD	FNMA	88230	FNMA (CALLABLE)	1.62500	11/29/16	25,000,000.00	25,000,000.00	25,029,000.00
PSI	NTRD	FNMA	88412	FNMA (CALLABLE)	1.60000	11/30/16	21,075,000.00	21,075,000.00	21,116,728.50
PSI	NTRD	FNMA	88468	FNMA (CALLABLE)	1.60000	11/30/16	11,755,000.00	11,755,000.00	11,778,274.90
PSI	NTRD	FNMA	88510	FNMA (CALLABLE)	1.50000	12/06/16	12,197,000.00	12,197,000.00	12,232,005.39
PSI	NTRD	FNMA	88386	FNMA (CALLABLE)	1.70000	12/07/16	50,000,000.00	50,000,000.00	50,065,000.00
PSI	NTRD	FNMA	88414	FNMA (CALLABLE)	1.65000	12/07/16	50,000,000.00	50,000,000.00	50,167,500.00
PSI	NTRD	FNMA	88319	FNMA (CALLABLE)	1.70000	12/14/16	50,000,000.00	50,000,000.00	50,073,000.00
PSI	NTRD	FNMA	88342	FNMA (CALLABLE)	1.70000	12/14/16	50,000,000.00	50,000,000.00	50,073,000.00
PSI	NTRD	FNMA	88514	FNMA (CALLABLE)	1.50000	12/14/16	48,550,000.00	48,482,432.86	48,619,912.00
PSI	NTRD	FNMA	88415	FNMA (CALLABLE)	1.60000	12/15/16	17,200,000.00	17,187,862.56	17,225,628.00
PSI	NTRD	FNMA	88591	FNMA	4.87500	12/15/16	50,000,000.00	58,335,740.98	58,657,500.00
PSI	NTRD	FNMA	88592	FNMA	4.87500	12/15/16	50,000,000.00	58,335,740.98	58,657,500.00
PSI	NTRD	FNMA	88388	FNMA (CALLABLE)	1.70000	12/21/16	50,000,000.00	50,000,000.00	50,091,000.00
PSI	NTRD	FNMA	88579	FNMA (CALLABLE)	1.62500	12/28/16	25,000,000.00	25,014,812.53	25,124,000.00
PSI	NTRD	FNMA	88580	FNMA (CALLABLE)	1.52000	12/28/16	50,000,000.00	50,000,000.00	50,067,500.00
PSI	NTRD	FNMA	88604	FNMA (CALLABLE)	1.62500	12/28/16	23,350,000.00	23,363,834.91	23,465,816.00
PSI	NTRD	FNMA	88629	FNMA (CALLABLE)	1.55000	12/28/16	50,000,000.00	49,988,149.97	50,047,500.00
PSI	NTRD	FNMA	88656	FNMA (CALLABLE)	1.50000	12/28/16	8,070,000.00	8,062,349.62	8,091,224.10
PSI	NTRD	FNMA	88674	FNMA (CALLABLE)	1.50000	12/28/16	22,550,000.00	22,550,000.00	22,609,306.50
PSI	NTRD	FNMA	88865	FNMA (CALLABLE)	1.55000	12/28/16	50,000,000.00	50,000,000.00	50,047,500.00
PSI	NTRD	FNMA	89059	FNMA (CALLABLE)	1.31000	01/25/17	50,000,000.00	50,000,000.00	49,802,000.00
PSI	NTRD	FNMA	88983	FNMA (CALLABLE)	1.30000	01/30/17	34,000,000.00	34,000,000.00	33,929,280.00
PSI	NTRD	FNMA	89018	FNMA (CALLABLE)	1.30000	01/30/17	25,000,000.00	25,000,000.00	24,948,000.00
PSI	NTRD	FNMA	89019	FNMA (CALLABLE)	1.30000	01/30/17	25,000,000.00	25,000,000.00	24,948,000.00
PSI	NTRD	FNMA	89057	FNMA (CALLABLE)	1.37500	01/30/17	50,000,000.00	50,000,000.00	49,931,500.00
PSI	NTRD	FNMA	89058	FNMA (CALLABLE)	1.32000	01/30/17	50,000,000.00	50,000,000.00	49,809,500.00

Los Angeles County Treasurer  
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Fund: Pooled Surplus Investments  
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMA	89060	FNMA (CALLABLE)	1.31000	01/30/17	50,000,000.00	49,987,943.99	49,792,000.00
PSI	NTRD	FNMA	89071	FNMA (CALLABLE)	1.35000	01/30/17	50,000,000.00	50,000,000.00	49,706,000.00
PSI	NTRD	FNMA	89072	FNMA (CALLABLE)	1.35000	01/30/17	50,000,000.00	50,000,000.00	49,706,000.00
PSI	NTRD	FNMA	89073	FNMA (CALLABLE)	1.36000	01/30/17	50,000,000.00	50,000,000.00	49,813,500.00
PSI	NTRD	FNMA	89074	FNMA (CALLABLE)	1.35000	01/30/17	50,000,000.00	50,000,000.00	49,810,000.00
PSI	NTRD	FNMA	89077	FNMA (CALLABLE)	1.35000	01/30/17	25,000,000.00	25,000,000.00	24,905,000.00
PSI	NTRD	FNMA	89078	FNMA (CALLABLE)	1.36000	01/30/17	50,000,000.00	50,000,000.00	49,741,000.00
PSI	NTRD	FNMA	89145	FNMA	1.25000	01/30/17	50,000,000.00	50,492,934.46	50,121,000.00
PSI	NTRD	FNMA	89150	FNMA	1.25000	01/30/17	50,000,000.00	50,492,934.46	50,121,000.00
PSI	NTRD	FNMA	89061	FNMA (CALLABLE)	1.35000	02/06/17	25,000,000.00	25,000,000.00	24,917,000.00
PSI	NTRD	FNMA	89062	FNMA (CALLABLE)	1.35000	02/06/17	25,000,000.00	25,000,000.00	24,917,000.00
PSI	NTRD	FNMA	89021	FNMA (CALLABLE)	1.30000	02/08/17	50,000,000.00	49,970,870.28	49,873,000.00
PSI	NTRD	FNMA	89121	FNMA (CALLABLE)	1.25000	02/08/17	14,850,000.00	14,850,000.00	14,832,477.00
PSI	NTRD	FNMA	89122	FNMA (CALLABLE)	1.25000	02/08/17	19,675,000.00	19,675,000.00	19,651,783.50
PSI	NTRD	FNMA	89096	FNMA (CALLABLE)	1.35000	02/15/17	25,000,000.00	24,993,907.36	24,947,750.00
PSI	NTRD	FNMA	89123	FNMA (CALLABLE)	1.37500	02/22/17	33,318,000.00	33,338,379.24	33,372,641.52
PSI	NTRD	FNMA	89190	FNMA (CALLABLE)	1.15000	02/22/17	50,000,000.00	50,000,000.00	49,690,000.00
PSI	NTRD	FNMA	89312	FNMA (CALLABLE)	1.25000	03/06/17	49,500,000.00	49,451,204.82	49,338,630.00
PSI	NTRD	FNMA	89392	FNMA (CALLABLE)	1.40000	03/21/17	50,000,000.00	50,000,000.00	49,741,500.00
PSI	NTRD	FNMA	89511	FNMA (CALLABLE)	1.30000	03/22/17	25,500,000.00	25,444,207.23	25,453,590.00
PSI	NTRD	FNMA	88490	FNMA (CALLABLE)	1.80000	06/19/17	10,800,000.00	10,800,000.00	10,812,420.00
PSI	NTRD	FNMA	89020	FNMA (CALLABLE)	1.40000	08/01/17	25,000,000.00	24,987,873.51	24,845,750.00
PSI	NTRD	FNMA	89075	FNMA (CALLABLE)	1.40000	08/01/17	3,975,000.00	3,967,287.55	3,950,474.25
PSI	NTRD	FNMA	89512	FNMA (CALLABLE)	1.50000	09/28/17	25,000,000.00	25,000,000.00	25,070,750.00
<b>FNMA Total</b>							<b>3,276,430,000.00</b>	<b>3,302,479,351.60</b>	<b>3,309,321,239.41</b>
PSI	NTRD	FRCDQ2	88581	WESTPAC BANKING CORP NY FRCD	0.62365	12/20/12	50,000,000.00	50,003,525.47	49,975,000.00
PSI	NTRD	FRCDQ2	88898	COMMONWEALTH BK OF AU NY FRCD	1.22355	06/14/13	50,000,000.00	50,007,260.38	49,975,000.00
<b>FRCDQ2 Total</b>							<b>100,000,000.00</b>	<b>100,010,785.85</b>	<b>99,950,000.00</b>
PSI	NTRD	MCSA	84709	FNMA (CALLABLE)	1.25000	09/28/15	50,000,000.00	50,000,000.00	50,119,500.00
PSI	NTRD	MCSA	84712	FNMA (CALLABLE)	1.20000	09/29/15	50,000,000.00	50,000,000.00	50,117,185.00
PSI	NTRD	MCSA	85249	FNMA (CALLABLE)	1.10000	11/24/15	25,000,000.00	25,000,000.00	25,046,250.00
PSI	NTRD	MCSA	85250	FNMA (CALLABLE)	1.10000	11/24/15	25,000,000.00	25,000,000.00	25,046,250.00
PSI	NTRD	MCSA	85271	FHLMC (CALLABLE)	1.10000	12/01/15	25,000,000.00	25,000,000.00	25,025,250.00
PSI	NTRD	MCSA	85272	FHLMC (CALLABLE)	1.10000	12/01/15	25,000,000.00	25,000,000.00	25,025,250.00
PSI	NTRD	MCSA	85245	FNMA (CALLABLE)	1.10000	12/02/15	25,000,000.00	25,000,000.00	25,046,000.00
PSI	NTRD	MCSA	85246	FNMA (CALLABLE)	1.15000	12/02/15	25,000,000.00	25,000,000.00	25,028,000.00
PSI	NTRD	MCSA	85247	FNMA (CALLABLE)	1.15000	12/02/15	25,000,000.00	25,000,000.00	25,028,000.00
PSI	NTRD	MCSA	85252	FNMA (CALLABLE)	1.10000	12/02/15	20,000,000.00	20,000,000.00	20,036,800.00
PSI	NTRD	MCSA	85270	FHLMC (CALLABLE)	1.25000	12/09/15	25,000,000.00	25,000,000.00	24,978,250.00
PSI	NTRD	MCSA	85469	FHLMC (CALLABLE)	1.37500	12/22/15	50,000,000.00	50,000,000.00	49,827,500.00

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Attachment X

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PSI	NTRD	MCSA	85470	FHLMC (CALLABLE)	1.37500	12/22/15	50,000,000.00	50,000,000.00	50,108,000.00
PSI	NTRD	MCSA	85408	FHLMC (CALLABLE)	1.25000	12/23/15	25,000,000.00	25,000,000.00	25,047,250.00
PSI	NTRD	MCSA	85471	FHLMC (CALLABLE)	1.25000	12/23/15	50,000,000.00	50,000,000.00	50,094,500.00
PSI	NTRD	MCSA	85485	FHLMC (CALLABLE)	1.37500	12/29/15	25,000,000.00	25,000,000.00	24,926,250.00
PSI	NTRD	MCSA	85533	FHLMC (CALLABLE)	1.37500	12/29/15	50,000,000.00	50,000,000.00	50,158,000.00
PSI	NTRD	MCSA	85559	FHLMC (CALLABLE)	1.35000	12/29/15	50,000,000.00	50,000,000.00	50,118,000.00
PSI	NTRD	MCSA	85560	FHLMC (CALLABLE)	1.50000	12/29/15	50,000,000.00	50,000,000.00	50,135,000.00
PSI	NTRD	MCSA	85561	FHLMC (CALLABLE)	1.50000	12/29/15	50,000,000.00	49,962,568.46	50,135,000.00
PSI	NTRD	MCSA	85483	FHLMC (CALLABLE)	1.37500	12/30/15	50,000,000.00	50,000,000.00	50,131,000.00
PSI	NTRD	MCSA	85532	FHLMC (CALLABLE)	1.25000	12/30/15	50,000,000.00	50,000,000.00	50,109,000.00
PSI	NTRD	MCSA	85534	FHLMC (CALLABLE)	1.37500	12/30/15	50,000,000.00	50,000,000.00	50,156,250.00
PSI	NTRD	MCSA	85562	FHLMC (CALLABLE)	1.50000	12/30/15	50,000,000.00	50,000,000.00	50,142,500.00
PSI	NTRD	MCSA	87700	FHLMC (CALLABLE)	1.87500	09/23/16	50,000,000.00	50,000,000.00	49,945,000.00
PSI	NTRD	MCSA	88326	FNMA (CALLABLE)	1.40000	12/07/16	25,000,000.00	25,000,000.00	25,019,250.00
PSI	NTRD	MCSA	88353	FNMA (CALLABLE)	1.40000	12/08/16	25,000,000.00	25,000,000.00	25,021,250.00
PSI	NTRD	MCSA	88354	FNMA (CALLABLE)	1.40000	12/08/16	25,000,000.00	25,000,000.00	25,021,250.00
PSI	NTRD	MCSA	88437	FHLMC (CALLABLE)	1.50000	12/12/16	50,000,000.00	50,000,000.00	50,156,250.00
PSI	NTRD	MCSA	88387	FNMA (CALLABLE)	1.40000	12/19/16	50,000,000.00	50,000,000.00	50,042,000.00
PSI	NTRD	MCSA	89580	FHLB (CALLABLE)	2.50000	03/27/17	50,000,000.00	50,000,000.00	50,062,500.00
<b>MCSA Total</b>							<b>1,195,000,000.00</b>	<b>1,194,962,568.46</b>	<b>1,196,852,485.00</b>
PSI	NTRD	NCD1	89217	UNION BK OF CALIFORNIA CD	0.25000	04/02/12	50,000,000.00	50,000,000.00	50,000,330.00
PSI	NTRD	NCD1	89242	UNION BK OF CALIFORNIA CD	0.25000	04/06/12	50,000,000.00	50,000,000.00	50,000,330.00
PSI	NTRD	NCD1	89116	CHASE BK USA NA CD	0.18000	04/20/12	50,000,000.00	50,000,000.00	49,997,497.50
PSI	NTRD	NCD1	89336	UNION BK OF CALIFORNIA CD	0.24000	04/20/12	50,000,000.00	50,000,000.00	49,999,164.50
PSI	NTRD	NCD1	89076	CHASE BK USA NA CD	0.18000	04/24/12	50,000,000.00	50,000,000.00	49,996,997.50
PSI	NTRD	NCD1	89092	CHASE BK USA NA CD	0.18000	04/25/12	50,000,000.00	50,000,000.00	49,996,872.50
PSI	NTRD	NCD1	89127	CITIBANK NA CD	0.20000	04/25/12	50,000,000.00	50,000,000.00	49,997,566.50
PSI	NTRD	NCD1	89120	CHASE BK USA NA CD	0.18000	04/27/12	50,000,000.00	50,000,000.00	49,996,247.00
PSI	NTRD	NCD1	89631	CITIBANK NA CD	0.25000	04/30/12	50,000,000.00	50,000,000.00	49,998,749.50
PSI	NTRD	NCD1	89709	CITIBANK NA CD	0.24000	05/01/12	50,000,000.00	50,000,000.00	49,998,278.00
PSI	NTRD	NCD1	89444	UNION BK OF CALIFORNIA CD	0.30000	05/18/12	50,000,000.00	50,000,000.00	49,999,995.00
PSI	NTRD	NCD1	89647	CITIBANK NA CD	0.30000	05/18/12	50,000,000.00	50,000,000.00	49,999,998.50
PSI	NTRD	NCD1	89648	UNION BK OF CALIFORNIA CD	0.24000	05/23/12	50,000,000.00	50,000,000.00	49,983,079.00
PSI	NTRD	NCD1	89693	CHASE BANK USA NA CD	0.18000	06/29/12	50,000,000.00	50,000,000.00	49,950,072.00
<b>NCD1 Total</b>							<b>700,000,000.00</b>	<b>700,000,000.00</b>	<b>699,915,177.50</b>
PSI	NTRD	NOTE	84155	USTN	2.37500	08/31/14	50,000,000.00	50,948,872.95	52,316,500.00
PSI	NTRD	NOTE	84156	USTN	2.37500	08/31/14	25,000,000.00	25,474,436.48	26,158,250.00
PSI	NTRD	NOTE	85663	USTN	1.37500	11/30/15	50,000,000.00	48,778,543.68	51,203,125.00
PSI	NTRD	NOTE	85664	USTN	1.37500	11/30/15	50,000,000.00	48,746,780.04	51,203,125.00
<b>NOTE Total</b>							<b>175,000,000.00</b>	<b>173,948,633.15</b>	<b>180,881,000.00</b>

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PSI	NTRD	TBIL	86565	UST BILL	0.25750	04/05/12	50,000,000.00	49,998,569.44	50,000,000.00
PSI	NTRD	TBIL	86566	UST BILL	0.25750	04/05/12	50,000,000.00	49,998,569.44	50,000,000.00
		<b>TBIL Total</b>					<b>100,000,000.00</b>	<b>99,997,138.88</b>	<b>100,000,000.00</b>
PSI	NTRD	YANK1	88823	NORDEA BK FINLAND PLC NY CD	0.46000	04/02/12	50,000,000.00	50,000,013.87	50,000,915.00
PSI	NTRD	YANK1	89191	UBS AG STAMFORD CT CD	0.30000	04/02/12	50,000,000.00	50,000,000.00	50,000,470.00
PSI	NTRD	YANK1	89192	UBS AG STAMFORD CT CD	0.30000	04/02/12	25,000,000.00	25,000,000.00	25,000,235.00
PSI	NTRD	YANK1	89304	SOCIETE GENERALE NY CD	0.56000	04/02/12	50,000,000.00	50,000,013.88	50,001,190.00
PSI	NTRD	YANK1	89305	SOCIETE GENERALE NY CD	0.56000	04/02/12	25,000,000.00	25,000,006.94	25,000,595.00
PSI	NTRD	YANK1	89337	CREDIT AGRICOLE CIB NY CD	0.45000	04/03/12	50,000,000.00	50,000,027.76	50,001,330.00
PSI	NTRD	YANK1	89456	CREDIT AGRICOLE CIB NY CD	0.33000	04/03/12	50,000,000.00	50,000,027.77	50,000,830.00
PSI	NTRD	YANK1	88962	RABOBANK NEDERLAND NV NY CD	0.52000	04/05/12	25,000,000.00	25,000,166.18	25,001,352.50
PSI	NTRD	YANK1	89038	RABOBANK NEDERLAND NV NY CD	0.52000	04/05/12	25,000,000.00	25,000,221.59	25,001,352.50
PSI	NTRD	YANK1	89389	COMMERZBANK AG NY CD	0.27000	04/05/12	50,000,000.00	50,000,055.54	50,000,970.00
PSI	NTRD	YANK1	89390	COMMERZBANK AG NY CD	0.27000	04/05/12	25,000,000.00	25,000,027.77	25,000,485.00
PSI	NTRD	YANK1	89467	BNP PARIBAS SF CD	0.32000	04/05/12	50,000,000.00	50,000,000.00	50,001,315.00
PSI	NTRD	YANK1	89228	LLOYDS TSB BK PLC NY CD	0.33000	04/06/12	50,000,000.00	50,000,069.41	50,000,995.00
PSI	NTRD	YANK1	89229	LLOYDS TSB BK PLC NY CD	0.33000	04/06/12	25,000,000.00	25,000,034.70	25,000,497.50
PSI	NTRD	YANK1	89424	BNP PARIBAS SF CD	0.34000	04/06/12	50,000,000.00	50,000,000.00	50,001,080.00
PSI	NTRD	YANK1	89429	CREDIT AGRICOLE CIB NY CD	0.38000	04/06/12	50,000,000.00	50,000,069.42	50,001,415.00
PSI	NTRD	YANK1	89430	CREDIT AGRICOLE CIB NY CD	0.38000	04/06/12	25,000,000.00	25,000,034.71	25,000,707.50
PSI	NTRD	YANK1	89452	SOCIETE GENERALE NY CD	0.38000	04/06/12	50,000,000.00	50,000,069.42	50,001,415.00
PSI	NTRD	YANK1	89238	UBS AG STAMFORD CT CD	0.28500	04/09/12	50,000,000.00	50,000,000.00	50,000,935.00
PSI	NTRD	YANK1	89385	CREDIT SUISSE NY CD	0.17000	04/09/12	50,000,000.00	50,000,000.00	49,999,499.50
PSI	NTRD	YANK1	89261	LLOYDS TSB BK PLC NY CD	0.32000	04/10/12	50,000,000.00	50,000,124.93	50,001,525.00
PSI	NTRD	YANK1	89515	BNP PARIBAS SF CD	0.32000	04/12/12	50,000,000.00	50,000,000.00	50,001,495.00
PSI	NTRD	YANK1	89487	BNP PARIBAS SF CD	0.32000	04/13/12	50,000,000.00	50,000,000.00	50,001,620.00
PSI	NTRD	YANK1	89540	BNP PARIBAS SF CD	0.29000	04/13/12	50,000,000.00	50,000,000.00	50,001,080.00
PSI	NTRD	YANK1	89039	RABOBANK NEDERLAND NV NY CD	0.44000	04/16/12	25,000,000.00	24,999,999.61	25,002,330.00
PSI	NTRD	YANK1	89620	BNP PARIBAS SF CD	0.28000	04/18/12	50,000,000.00	50,000,000.00	50,001,245.00
PSI	NTRD	YANK1	86658	BARCLAYS BK PLC NY CD	0.75000	04/20/12	50,000,000.00	50,000,000.00	50,013,275.00
PSI	NTRD	YANK1	88181	AU & NZ BANKING GRP NY CD	0.36000	04/20/12	50,000,000.00	50,000,000.00	50,002,485.00
PSI	NTRD	YANK1	88430	TORONTO DOMINION BK NY CD	0.21000	04/20/12	50,000,000.00	50,000,000.00	49,998,328.00
PSI	NTRD	YANK1	88744	RABOBANK NEDERLAND NV NY CD	0.53000	04/20/12	50,000,000.00	50,000,000.00	50,007,210.00
PSI	NTRD	YANK1	88745	RABOBANK NEDERLAND NV NY CD	0.53000	04/20/12	25,000,000.00	25,000,000.00	25,003,605.00
PSI	NTRD	YANK1	88819	BK OF NOVA SCOTIA HOUSTON CD	0.24000	04/20/12	50,000,000.00	50,000,263.70	49,999,162.00
PSI	NTRD	YANK1	88824	AU & NZ BANKING GRP NY CD	0.24000	04/20/12	50,000,000.00	50,000,000.00	49,999,162.00
PSI	NTRD	YANK1	89186	SVENSKA HANDELSBANKEN AB NY CD	0.23000	04/20/12	50,000,000.00	50,000,263.76	49,998,886.00
PSI	NTRD	YANK1	89285	COMMERZBANK AG NY CD	0.36000	04/20/12	50,000,000.00	50,000,263.72	50,002,495.00
PSI	NTRD	YANK1	89349	UBS AG STAMFORD CT CD	0.25000	04/20/12	50,000,000.00	50,000,000.00	49,999,442.50
PSI	NTRD	YANK1	89439	DEUTSCHE BANK AG NY CD	0.35000	04/20/12	50,000,000.00	50,001,317.67	50,002,215.00
PSI	NTRD	YANK1	89463	SOCIETE GENERALE NY CD	0.40000	04/20/12	50,000,000.00	50,000,263.76	50,003,605.00

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	89477	DEUTSCHE BANK AG NY CD	0.25000	04/20/12	50,000,000.00	50,000,263.81	49,999,443.00
PSI	NTRD	YANK1	89478	DEUTSCHE BANK AG NY CD	0.25000	04/20/12	25,000,000.00	25,000,131.91	24,999,721.50
PSI	NTRD	YANK1	89371	RABOBANK NEDERLAND NV NY CD	0.43000	04/23/12	50,000,000.00	50,003,966.85	50,005,100.00
PSI	NTRD	YANK1	89646	BK OF MONTREAL CHICAGO CD	0.14000	04/23/12	50,000,000.00	50,000,000.00	49,995,847.50
PSI	NTRD	YANK1	89126	NORDEA BK FINLAND PLC NY CD	0.25000	04/25/12	50,000,000.00	50,000,000.00	49,999,301.50
PSI	NTRD	YANK1	89128	BK OF MONTREAL CHICAGO CD	0.14000	04/25/12	50,000,000.00	50,000,000.00	49,995,484.50
PSI	NTRD	YANK1	89129	CIBC NY CD	0.15000	04/25/12	50,000,000.00	50,000,333.22	49,995,831.50
PSI	NTRD	YANK1	89174	CREDIT SUISSE NY CD	0.35000	04/30/12	50,000,000.00	50,000,000.00	50,002,905.00
PSI	NTRD	YANK1	89175	CREDIT SUISSE NY CD	0.35000	04/30/12	25,000,000.00	25,000,000.00	25,001,452.50
PSI	NTRD	YANK1	88282	BK OF MONTREAL CHICAGO CD	0.40000	05/11/12	50,000,000.00	50,000,554.49	50,005,665.00
PSI	NTRD	YANK1	88283	BK OF MONTREAL CHICAGO CD	0.40000	05/11/12	25,000,000.00	25,000,277.24	25,002,832.50
PSI	NTRD	YANK1	89275	DNB BANK ASA NY CD	0.26000	05/18/12	50,000,000.00	50,000,000.00	49,997,327.00
PSI	NTRD	YANK1	89517	BARCLAYS BK PLC NY CD	0.23000	05/18/12	50,000,000.00	50,000,000.00	49,995,332.50
PSI	NTRD	YANK1	89596	ROYAL BK OF SCOTLAND PLC NY CD	0.34000	05/18/12	50,000,000.00	50,000,652.42	50,002,660.00
PSI	NTRD	YANK1	89401	SVENSKA HANDELSBANKEN AB NY CD	0.29000	05/30/12	50,000,000.00	50,000,000.00	49,985,001.00
PSI	NTRD	YANK1	89694	ROYAL BK OF SCOTLAND PLC NY CD	0.34000	05/30/12	50,000,000.00	50,000,818.99	49,989,174.50
PSI	NTRD	YANK1	89710	COMMERZBANK AG NY CD	0.23000	05/30/12	50,000,000.00	50,000,819.14	49,980,015.00
PSI	NTRD	YANK1	89711	NORDEA BK FINLAND PLC NY CD	0.17000	05/30/12	50,000,000.00	50,000,000.00	49,975,019.00
PSI	NTRD	YANK1	89552	DEUTSCHE BANK AG NY CD	0.36000	05/31/12	50,000,000.00	50,000,832.71	49,990,681.50
PSI	NTRD	YANK1	89680	BARCLAYS BK PLC NY CD	0.23000	05/31/12	50,000,000.00	50,000,000.00	49,979,682.00
PSI	NTRD	YANK1	89681	BARCLAYS BK PLC NY CD	0.23000	05/31/12	14,000,000.00	14,000,000.00	13,994,310.96
PSI	NTRD	YANK1	89706	LLOYDS TSB BK PLC NY CD	0.31000	06/01/12	50,000,000.00	50,000,846.78	49,986,233.00
PSI	NTRD	YANK1	88589	CIBC NY CD	0.30000	06/08/12	50,000,000.00	50,000,943.08	49,983,681.50
PSI	NTRD	YANK1	88590	CIBC NY CD	0.30000	06/08/12	25,000,000.00	25,000,471.54	24,991,840.75
PSI	NTRD	YANK1	89445	NORDEA BK FINLAND PLC NY CD	0.33000	06/15/12	50,000,000.00	50,001,040.69	49,985,223.00
PSI	NTRD	YANK1	89633	DNB BANK ASA NY CD	0.26000	06/20/12	50,000,000.00	50,000,000.00	49,976,396.50
PSI	NTRD	YANK1	89634	DNB BANK ASA NY CD	0.26000	06/20/12	25,000,000.00	25,000,000.00	24,988,198.25
PSI	NTRD	YANK1	88796	AU & NZ BANKING GRP NY CD	0.40000	06/22/12	50,000,000.00	50,000,000.00	49,991,882.50
PSI	NTRD	YANK1	88799	WESTPAC BANKING CORP NY CD	0.50000	06/22/12	50,000,000.00	50,001,136.15	50,003,380.00
PSI	NTRD	YANK1	89152	WESTPAC BANKING CORP NY CD	0.50000	06/22/12	50,000,000.00	50,025,012.93	50,003,380.00
PSI	NTRD	YANK1	88800	TORONTO DOMINION BK NY CD	0.30000	06/25/12	50,000,000.00	50,001,178.85	49,966,547.50
PSI	NTRD	YANK1	88820	TORONTO DOMINION BK NY CD	0.30000	06/26/12	50,000,000.00	50,001,192.71	49,966,159.50
PSI	NTRD	YANK1	89651	BK OF NOVA SCOTIA HOUSTON CD	0.17000	06/27/12	50,000,000.00	50,000,000.00	49,949,958.00
PSI	NTRD	YANK1	89674	SVENSKA HANDELSBANKEN AB NY CD	0.26000	06/28/12	50,000,000.00	50,001,221.44	49,960,499.50
PSI	NTRD	YANK1	88409	AU & NZ BANKING GRP NY CD	0.50000	06/29/12	50,000,000.00	50,001,232.52	49,989,889.50
PSI	NTRD	YANK1	88566	TORONTO DOMINION BK NY CD	0.30000	06/29/12	50,000,000.00	50,000,000.00	49,964,982.50
PSI	NTRD	YANK1	88568	TORONTO DOMINION BK NY CD	0.30000	06/29/12	50,000,000.00	50,000,000.00	49,964,982.50
PSI	NTRD	YANK1	88572	WESTPAC BANKING CORP NY CD	0.58000	06/29/12	50,000,000.00	50,000,000.00	49,999,868.00
PSI	NTRD	YANK1	88692	COMMONWEALTH BK OF AU NY CD	0.36000	06/29/12	50,000,000.00	50,001,233.81	49,972,465.50
PSI	NTRD	YANK1	88693	COMMONWEALTH BK OF AU NY CD	0.36000	06/29/12	50,000,000.00	50,001,233.81	49,972,465.50
PSI	NTRD	YANK1	88773	BK OF NOVA SCOTIA HOUSTON CD	0.48000	06/29/12	50,000,000.00	50,000,000.00	49,987,426.00
PSI	NTRD	YANK1	89468	RABOBANK NEDERLAND NV NY CD	0.40000	06/29/12	50,000,000.00	50,001,231.37	49,977,507.50

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	89510	SVENSKA HANDELSBANKEN AB NY CD	0.30000	06/29/12	50,000,000.00	50,001,235.03	49,965,039.00
PSI	NTRD	YANK1	89526	NORDEA BK FINLAND PLC NY CD	0.37000	06/29/12	50,000,000.00	50,011,111.39	49,973,765.50
PSI	NTRD	YANK1	89533	DNB BANK ASA NY CD	0.28500	06/29/12	50,000,000.00	50,000,000.00	49,963,169.00
PSI	NTRD	YANK1	89577	SVENSKA HANDELSBANKEN AB NY CD	0.27500	06/29/12	50,000,000.00	50,000,617.58	49,961,923.50
PSI	NTRD	YANK1	89657	SVENSKA HANDELSBANKEN AB NY CD	0.26000	06/29/12	50,000,000.00	50,001,235.29	49,960,055.00
PSI	NTRD	YANK1	89663	NORDEA BK FINLAND PLC NY CD	0.21000	06/29/12	50,000,000.00	50,000,000.00	49,953,815.00
PSI	NTRD	YANK1	89669	BK OF NOVA SCOTIA HOUSTON CD	0.17000	06/29/12	50,000,000.00	50,000,000.00	49,948,823.00
PSI	NTRD	YANK1	89673	CREDIT SUISSE NY CD	0.31000	06/29/12	50,000,000.00	50,000,000.00	49,966,297.00
PSI	NTRD	YANK1	89675	TORONTO DOMINION BK NY CD	0.17000	06/29/12	50,000,000.00	50,000,000.00	49,948,823.00
PSI	NTRD	YANK1	89091	COMMONWEALTH BK OF AU NY CD	0.34000	07/20/12	50,000,000.00	50,006,101.25	49,963,008.50
PSI	NTRD	YANK1	88068	ROYAL BK OF CANADA NY CD	0.55000	10/15/12	50,000,000.00	50,000,000.00	49,889,900.50
PSI	NTRD	YANK1	88513	WESTPAC BANKING CORP NY CD	0.78000	12/20/12	50,000,000.00	50,003,623.87	49,926,347.00
PSI	NTRD	YANK1	88542	AU & NZ BANKING GRP NY CD	0.60000	12/20/12	50,000,000.00	50,000,000.00	49,860,983.00
PSI	NTRD	YANK1	88543	AU & NZ BANKING GRP NY CD	0.60000	12/20/12	50,000,000.00	50,000,000.00	49,860,983.00
PSI	NTRD	YANK1	88608	ROYAL BK OF CANADA NY CD	0.67000	12/20/12	50,000,000.00	50,000,000.00	49,886,420.50
<b>YANK1 Total</b>							<b>4,364,000,000.00</b>	<b>4,364,073,886.98</b>	<b>4,362,561,857.46</b>
<b>NTRD Total</b>							<b>22,828,788,000.00</b>	<b>22,873,598,403.02</b>	<b>22,921,443,644.69</b>
PSI	TRADE	NOTE	89244	USTN	0.87500	01/31/17	50,000,000.00	50,151,697.36	49,691,500.00
PSI	TRADE	NOTE	89530	USTN	0.87500	02/28/17	50,000,000.00	49,829,832.37	49,648,435.00
PSI	TRADE	NOTE	89531	USTN	0.87500	02/28/17	50,000,000.00	49,868,506.83	49,648,435.00
PSI	TRADE	NOTE	89532	USTN	0.87500	02/28/17	50,000,000.00	49,868,235.06	49,648,435.00
<b>NOTE Total</b>							<b>200,000,000.00</b>	<b>199,718,271.62</b>	<b>198,636,805.00</b>
<b>TRADE Total</b>							<b>200,000,000.00</b>	<b>199,718,271.62</b>	<b>198,636,805.00</b>
<b>PSI Total</b>							<b>23,028,788,000.00</b>	<b>23,073,316,674.64</b>	<b>23,120,080,449.69</b>
<b>PSI Historical Cost</b>							<b>23,115,424,975.35</b>		

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	BLPSI	CNFX	88104	GE CAPITAL CORP MTN	3.75000	11/14/14	1,500,000.00	1,567,351.97	1,595,310.00
SPI	BLPSI	CNFX	88105	GE CAPITAL CORP MTN	5.45000	01/15/13	1,500,000.00	1,548,937.65	1,555,710.00
<b>CNFX Total</b>							<b>3,000,000.00</b>	<b>3,116,289.62</b>	<b>3,151,020.00</b>
<b>BLPSI - BLP SCHOOLS SELF INS AUTHORITY Total</b>							<b>3,000,000.00</b>	<b>3,116,289.62</b>	<b>3,151,020.00</b>
SPI	GF	1TRD	12057	FLYING TRIANGLE LOAN	5.50000	04/01/17	77,673.33	77,673.33	77,673.33
SPI	GF	1TRD	14004	FLYING TRIANGLE 1ST	5.50000	08/01/12	2,238.54	2,238.54	2,238.54
SPI	GF	1TRD	16864	FLYING TRIANGLE 1ST	5.50000	01/01/14	26,426.15	26,426.15	26,426.15
<b>1TRD Total</b>							<b>106,338.02</b>	<b>106,338.02</b>	<b>106,338.02</b>
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND	5.00000	09/02/21	5,065,000.00	5,065,000.00	5,065,000.00
<b>LTBD Total</b>							<b>5,065,000.00</b>	<b>5,065,000.00</b>	<b>5,065,000.00</b>
<b>GF - GENERAL FUND Total</b>							<b>5,171,338.02</b>	<b>5,171,338.02</b>	<b>5,171,338.02</b>
SPI	MAST	BOND	18810	USTB	7.25000	05/15/16	85,000.00	85,889.22	107,073.44
<b>BOND Total</b>							<b>85,000.00</b>	<b>85,889.22</b>	<b>107,073.44</b>
<b>MAST - MGMT ATTORNEY SETTLEMENT TRUST Total</b>							<b>85,000.00</b>	<b>85,889.22</b>	<b>107,073.44</b>
SPI	PHHPA	FFCB	89212	FFCB (CALLABLE)	3.70000	01/17/30	8,000,000.00	8,089,204.03	7,915,440.00
<b>FFCB Total</b>							<b>8,000,000.00</b>	<b>8,089,204.03</b>	<b>7,915,440.00</b>
SPI	PHHPA	FHLB	89220	FHLB (CALLABLE)	3.45000	02/02/27	8,000,000.00	8,003,959.82	7,944,240.00
<b>FHLB Total</b>							<b>8,000,000.00</b>	<b>8,003,959.82</b>	<b>7,944,240.00</b>
SPI	PHHPA	FNMA	89221	FNMA (CALLABLE)	3.00000	11/28/25	6,000,000.00	5,994,039.43	5,979,540.00
<b>FNMA Total</b>							<b>6,000,000.00</b>	<b>5,994,039.43</b>	<b>5,979,540.00</b>
SPI	PHHPA	MCSA	89245	FHLMC (CALLABLE)	3.00000	01/25/27	5,000,000.00	5,042,087.83	5,023,650.00
<b>MCSA Total</b>							<b>5,000,000.00</b>	<b>5,042,087.83</b>	<b>5,023,650.00</b>
<b>PHHPA - PUENTE HILLS HABITAT PRESERVATION AUTH Total</b>							<b>27,000,000.00</b>	<b>27,129,291.11</b>	<b>26,862,870.00</b>
SPI	SANIT	FHLB	89198	FHLB (CALLABLE)	1.05000	02/23/17	840,000.00	838,971.84	833,826.00
<b>FHLB Total</b>							<b>840,000.00</b>	<b>838,971.84</b>	<b>833,826.00</b>
SPI	SANIT	FHLM	88073	FHLMC (CALLABLE)	1.80000	11/09/16	714,000.00	714,000.00	715,115.63
<b>FHLM Total</b>							<b>714,000.00</b>	<b>714,000.00</b>	<b>715,115.63</b>
SPI	SANIT	MCSA	87609	FNMA (CALLABLE)	1.05000	09/14/16	620,000.00	620,000.00	622,157.60
SPI	SANIT	MCSA	88071	FNMA (CALLABLE)	1.25000	10/26/16	72,000.00	72,000.00	72,186.48



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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SANIT	MCSA	88325	FNMA (CALLABLE)	1.35000	12/07/16	386,000.00	386,000.00	387,158.00
SPI	SANIT	MCSA	89201	FNMA (CALLABLE)	0.75000	02/28/17	1,555,000.00	1,555,000.00	1,531,410.65
SPI	SANIT	MCSA	89211	FHLMC 0.75 (CALLABLE)	0.75000	02/28/17	227,000.00	227,000.00	226,400.72
		<b>MCSA Total</b>					<b>2,860,000.00</b>	<b>2,860,000.00</b>	<b>2,839,313.45</b>
		<b>SANIT - SANITATION DISTRICT Total</b>					<b>4,414,000.00</b>	<b>4,412,971.84</b>	<b>4,388,255.08</b>
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0.00000	12/31/12	2,771,350.54	2,771,350.54	2,771,350.54
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0.00000	12/31/12	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0.00000	12/31/12	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0.00000	12/31/12	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0.00000	12/31/12	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0.00000	12/31/12	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0.00000	12/31/12	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0.00000	12/31/12	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0.00000	12/31/12	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0.00000	12/31/12	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0.00000	12/31/12	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0.00000	12/31/12	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0.00000	12/31/12	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0.00000	12/31/12	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0.00000	12/31/12	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0.00000	12/31/12	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0.00000	12/31/12	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0.00000	12/31/12	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0.00000	12/31/12	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0.00000	12/31/12	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0.00000	12/31/12	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0.00000	12/31/12	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0.00000	12/31/12	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0.00000	12/31/12	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0.00000	12/31/12	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0.00000	12/31/12	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0.00000	12/31/12	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0.00000	12/31/12	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF	0.00000	12/31/12	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF	0.00000	12/31/12	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF	0.00000	12/31/12	281,845.96	281,845.96	281,845.96
SPI	SCAQM	CTDQ	66800	S OF C LAIF	0.00000	12/31/12	317,155.30	317,155.30	317,155.30
SPI	SCAQM	CTDQ	67819	S OF C LAIF	0.00000	12/31/12	363,715.38	363,715.38	363,715.38
SPI	SCAQM	CTDQ	68720	S OF C LAIF	0.00000	12/31/12	393,812.36	393,812.36	393,812.36
SPI	SCAQM	CTDQ	69520	S OF C LAIF	0.00000	12/31/12	449,659.59	449,659.59	449,659.59

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	70359	S OF C LAIF	0.00000	12/31/12	491,566.29	491,566.29	491,566.29
SPI	SCAQM	CTDQ	71268	S OF C LAIF	0.00000	12/31/12	513,938.89	513,938.89	513,938.89
SPI	SCAQM	CTDQ	72329	S OF C LAIF	0.00000	12/31/12	505,507.65	505,507.65	505,507.65
SPI	SCAQM	CTDQ	73503	S OF C LAIF	0.00000	12/31/12	515,367.27	515,367.27	515,367.27
SPI	SCAQM	CTDQ	74486	S OF C LAIF	0.00000	12/31/12	520,380.93	520,380.93	520,380.93
SPI	SCAQM	CTDQ	75694	S OF C LAIF	0.00000	12/31/12	492,274.30	492,274.30	492,274.30
SPI	SCAQM	CTDQ	77128	S OF C LAIF	0.00000	12/31/12	410,449.24	410,449.24	410,449.24
SPI	SCAQM	CTDQ	78106	S OF C LAIF	0.00000	12/31/12	304,980.32	304,980.32	304,980.32
SPI	SCAQM	CTDQ	78999	S OF C LAIF	0.00000	12/31/12	277,823.10	277,823.10	277,823.10
SPI	SCAQM	CTDQ	79884	S OF C LAIF	0.00000	12/31/12	252,862.59	252,862.59	252,862.59
SPI	SCAQM	CTDQ	80623	S OF C LAIF	0.00000	12/31/12	186,831.92	186,831.92	186,831.92
SPI	SCAQM	CTDQ	81267	S OF C LAIF	0.00000	12/31/12	150,112.75	150,112.75	150,112.75
SPI	SCAQM	CTDQ	81965	S OF C LAIF	0.00000	12/31/12	89,717.54	89,717.54	89,717.54
SPI	SCAQM	CTDQ	82763	S OF C LAIF	0.00000	12/31/12	60,335.73	60,335.73	60,335.73
SPI	SCAQM	CTDQ	83551	S OF C LAIF	0.00000	12/31/12	54,470.06	54,470.06	54,470.06
SPI	SCAQM	CTDQ	84325	S OF C LAIF	0.00000	12/31/12	55,045.25	55,045.25	55,045.25
SPI	SCAQM	CTDQ	85022	S OF C LAIF	0.00000	12/31/12	51,349.76	51,349.76	51,349.76
SPI	SCAQM	CTDQ	85933	S OF C LAIF	0.00000	12/31/12	45,607.02	45,607.02	45,607.02
SPI	SCAQM	CTDQ	86695	S OF C LAIF	0.00000	12/31/12	49,487.01	49,487.01	49,487.01
SPI	SCAQM	CTDQ	87359	S OF C LAIF	0.00000	12/31/12	47,004.27	47,004.27	47,004.27
SPI	SCAQM	CTDQ	88084	S OF C LAIF	0.00000	12/31/12	38,018.48	38,018.48	38,018.48
SPI	SCAQM	CTDQ	88969	S OF C LAIF	0.00000	12/31/12	38,087.21	38,087.21	38,087.21
<b>CTDQ Total</b>							<b>39,729,122.33</b>	<b>39,729,122.33</b>	<b>39,729,122.33</b>
<b>SCAQM - SOUTH COAST AIR QUALITY MGMT Total</b>							<b>39,729,122.33</b>	<b>39,729,122.33</b>	<b>39,729,122.33</b>
SPI	SLIM	CTDQ	22101	S OF C LAIF	0.00000	12/31/12	3,218,710.97	3,218,710.97	3,218,710.97
SPI	SLIM	CTDQ	23208	S OF C LAIF	0.00000	12/31/12	27,081.03	27,081.03	27,081.03
SPI	SLIM	CTDQ	23842	S OF C LAIF	0.00000	12/31/12	83,505.96	83,505.96	83,505.96
SPI	SLIM	CTDQ	24459	S OF C LAIF	0.00000	12/31/12	94,996.78	94,996.78	94,996.78
SPI	SLIM	CTDQ	25326	S OF C LAIF	0.00000	12/31/12	104,088.41	104,088.41	104,088.41
SPI	SLIM	CTDQ	26241	S OF C LAIF	0.00000	12/31/12	110,715.07	110,715.07	110,715.07
SPI	SLIM	CTDQ	27270	S OF C LAIF	0.00000	12/31/12	117,811.43	117,811.43	117,811.43
SPI	SLIM	CTDQ	28140	S OF C LAIF	0.00000	12/31/12	118,831.50	118,831.50	118,831.50
SPI	SLIM	CTDQ	28986	S OF C LAIF	0.00000	12/31/12	117,968.90	117,968.90	117,968.90
SPI	SLIM	CTDQ	29917	S OF C LAIF	0.00000	12/31/12	115,386.18	115,386.18	115,386.18
SPI	SLIM	CTDQ	31093	S OF C LAIF	0.00000	12/31/12	114,884.96	114,884.96	114,884.96
SPI	SLIM	CTDQ	31850	S OF C LAIF	0.00000	12/31/12	119,214.46	119,214.46	119,214.46
SPI	SLIM	CTDQ	32655	S OF C LAIF	0.00000	12/31/12	120,967.08	120,967.08	120,967.08
SPI	SLIM	CTDQ	33599	S OF C LAIF	0.00000	12/31/12	119,698.34	119,698.34	119,698.34
SPI	SLIM	CTDQ	34231	S OF C LAIF	0.00000	12/31/12	124,159.87	124,159.87	124,159.87
SPI	SLIM	CTDQ	35220	S OF C LAIF	0.00000	12/31/12	128,393.89	128,393.89	128,393.89

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	35952	S OF C LAIF	0.00000	12/31/12	130,900.85	130,900.85	130,900.85
SPI	SLIM	CTDQ	36773	S OF C LAIF	0.00000	12/31/12	129,716.18	129,716.18	129,716.18
SPI	SLIM	CTDQ	37638	S OF C LAIF	0.00000	12/31/12	132,118.17	132,118.17	132,118.17
SPI	SLIM	CTDQ	38537	S OF C LAIF	0.00000	12/31/12	134,992.32	134,992.32	134,992.32
SPI	SLIM	CTDQ	39281	S OF C LAIF	0.00000	12/31/12	132,458.88	132,458.88	132,458.88
SPI	SLIM	CTDQ	40072	S OF C LAIF	0.00000	12/31/12	124,940.21	124,940.21	124,940.21
SPI	SLIM	CTDQ	40891	S OF C LAIF	0.00000	12/31/12	125,249.17	125,249.17	125,249.17
SPI	SLIM	CTDQ	41416	S OF C LAIF	0.00000	12/31/12	124,689.59	124,689.59	124,689.59
SPI	SLIM	CTDQ	42149	S OF C LAIF	0.00000	12/31/12	132,997.69	132,997.69	132,997.69
SPI	SLIM	CTDQ	43226	S OF C LAIF	0.00000	12/31/12	140,793.36	140,793.36	140,793.36
SPI	SLIM	CTDQ	44234	S OF C LAIF	0.00000	12/31/12	152,132.72	152,132.72	152,132.72
SPI	SLIM	CTDQ	45086	S OF C LAIF	0.00000	12/31/12	164,017.17	164,017.17	164,017.17
SPI	SLIM	CTDQ	46123	S OF C LAIF	0.00000	12/31/12	167,897.97	167,897.97	167,897.97
SPI	SLIM	CTDQ	47347	S OF C LAIF	0.00000	12/31/12	157,924.35	157,924.35	157,924.35
SPI	SLIM	CTDQ	48499	S OF C LAIF	0.00000	12/31/12	139,856.90	139,856.90	139,856.90
SPI	SLIM	CTDQ	49798	S OF C LAIF	0.00000	12/31/12	120,525.01	120,525.01	120,525.01
SPI	SLIM	CTDQ	50781	S OF C LAIF	0.00000	12/31/12	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0.00000	12/31/12	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0.00000	12/31/12	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0.00000	12/31/12	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0.00000	12/31/12	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0.00000	12/31/12	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0.00000	12/31/12	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0.00000	12/31/12	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0.00000	12/31/12	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0.00000	12/31/12	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0.00000	12/31/12	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF	0.00000	12/31/12	48,416.11	48,416.11	48,416.11
SPI	SLIM	CTDQ	64003	S OF C LAIF	0.00000	12/31/12	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0.00000	12/31/12	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF	0.00000	12/31/12	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF	0.00000	12/31/12	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818	S OF C LAIF	0.00000	12/31/12	108,222.63	108,222.63	108,222.63
SPI	SLIM	CTDQ	68719	S OF C LAIF	0.00000	12/31/12	118,789.82	118,789.82	118,789.82
SPI	SLIM	CTDQ	69518	S OF C LAIF	0.00000	12/31/12	136,097.01	136,097.01	136,097.01
SPI	SLIM	CTDQ	70360	S OF C LAIF	0.00000	12/31/12	151,399.04	151,399.04	151,399.04
SPI	SLIM	CTDQ	71269	S OF C LAIF	0.00000	12/31/12	158,866.84	158,866.84	158,866.84
SPI	SLIM	CTDQ	72330	S OF C LAIF	0.00000	12/31/12	159,520.70	159,520.70	159,520.70
SPI	SLIM	CTDQ	73504	S OF C LAIF	0.00000	12/31/12	165,030.36	165,030.36	165,030.36
SPI	SLIM	CTDQ	74485	S OF C LAIF	0.00000	12/31/12	168,848.34	168,848.34	168,848.34
SPI	SLIM	CTDQ	75693	S OF C LAIF	0.00000	12/31/12	161,848.34	161,848.34	161,848.34
SPI	SLIM	CTDQ	77131	S OF C LAIF	0.00000	12/31/12	136,599.41	136,599.41	136,599.41

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	78104	S OF C LAIF	0.00000	12/31/12	102,613.52	102,613.52	102,613.52
SPI	SLIM	CTDQ	79000	S OF C LAIF	0.00000	12/31/12	93,633.67	93,633.67	93,633.67
SPI	SLIM	CTDQ	79882	S OF C LAIF	0.00000	12/31/12	86,272.14	86,272.14	86,272.14
SPI	SLIM	CTDQ	80621	S OF C LAIF	0.00000	12/31/12	63,895.36	63,895.36	63,895.36
SPI	SLIM	CTDQ	81265	S OF C LAIF	0.00000	12/31/12	51,337.52	51,337.52	51,337.52
SPI	SLIM	CTDQ	81963	S OF C LAIF	0.00000	12/31/12	31,005.24	31,005.24	31,005.24
SPI	SLIM	CTDQ	82761	S OF C LAIF	0.00000	12/31/12	20,942.34	20,942.34	20,942.34
SPI	SLIM	CTDQ	83552	S OF C LAIF	0.00000	12/31/12	18,906.35	18,906.35	18,906.35
SPI	SLIM	CTDQ	84323	S OF C LAIF	0.00000	12/31/12	16,628.36	16,628.36	16,628.36
SPI	SLIM	CTDQ	85020	S OF C LAIF	0.00000	12/31/12	12,936.00	12,936.00	12,936.00
SPI	SLIM	CTDQ	85931	S OF C LAIF	0.00000	12/31/12	11,519.98	11,519.98	11,519.98
SPI	SLIM	CTDQ	86696	S OF C LAIF	0.00000	12/31/12	12,561.86	12,561.86	12,561.86
SPI	SLIM	CTDQ	87360	S OF C LAIF	0.00000	12/31/12	11,931.63	11,931.63	11,931.63
SPI	SLIM	CTDQ	88085	S OF C LAIF	0.00000	12/31/12	9,650.67	9,650.67	9,650.67
SPI	SLIM	CTDQ	88970	S OF C LAIF	0.00000	12/31/12	9,668.11	9,668.11	9,668.11
<b>CTDQ Total</b>							<b>10,084,896.61</b>	<b>10,084,896.61</b>	<b>10,084,896.61</b>
<b>SLIM - SCHOOLS LINKED INSURANCE MGMT Total</b>							<b>10,084,896.61</b>	<b>10,084,896.61</b>	<b>10,084,896.61</b>
SPI	WASIA	CTDQ	22460	S OF C LAIF	0.00000	12/31/12	7,000,000.00	7,000,000.00	7,000,000.00
SPI	WASIA	CTDQ	23844	S OF C LAIF	0.00000	12/31/12	73,432.18	73,432.18	73,432.18
SPI	WASIA	CTDQ	24460	S OF C LAIF	0.00000	12/31/12	88,299.86	88,299.86	88,299.86
SPI	WASIA	CTDQ	25245	S OF C LAIF	0.00000	12/31/12	96,741.95	96,741.95	96,741.95
SPI	WASIA	CTDQ	26250	S OF C LAIF	0.00000	12/31/12	102,900.92	102,900.92	102,900.92
SPI	WASIA	CTDQ	26945	S OF C LAIF	0.00000	12/31/12	109,496.42	109,496.42	109,496.42
SPI	WASIA	CTDQ	28143	S OF C LAIF	0.00000	12/31/12	110,444.50	110,444.50	110,444.50
SPI	WASIA	CTDQ	28732	S OF C LAIF	0.00000	12/31/12	109,642.78	109,642.78	109,642.78
SPI	WASIA	CTDQ	29586	S OF C LAIF	0.00000	12/31/12	107,242.35	107,242.35	107,242.35
SPI	WASIA	CTDQ	30647	S OF C LAIF	0.00000	12/31/12	106,776.50	106,776.50	106,776.50
SPI	WASIA	CTDQ	31539	S OF C LAIF	0.00000	12/31/12	110,800.43	110,800.43	110,800.43
SPI	WASIA	CTDQ	32361	S OF C LAIF	0.00000	12/31/12	112,429.36	112,429.36	112,429.36
SPI	WASIA	CTDQ	33315	S OF C LAIF	0.00000	12/31/12	111,250.16	111,250.16	111,250.16
SPI	WASIA	CTDQ	34059	S OF C LAIF	0.00000	12/31/12	115,396.80	115,396.80	115,396.80
SPI	WASIA	CTDQ	34957	S OF C LAIF	0.00000	12/31/12	119,331.99	119,331.99	119,331.99
SPI	WASIA	CTDQ	35633	S OF C LAIF	0.00000	12/31/12	121,662.01	121,662.01	121,662.01
SPI	WASIA	CTDQ	36439	S OF C LAIF	0.00000	12/31/12	120,560.95	120,560.95	120,560.95
SPI	WASIA	CTDQ	37287	S OF C LAIF	0.00000	12/31/12	122,793.41	122,793.41	122,793.41
SPI	WASIA	CTDQ	38231	S OF C LAIF	0.00000	12/31/12	125,464.71	125,464.71	125,464.71
SPI	WASIA	CTDQ	38988	S OF C LAIF	0.00000	12/31/12	123,110.08	123,110.08	123,110.08
SPI	WASIA	CTDQ	39857	S OF C LAIF	0.00000	12/31/12	116,122.07	116,122.07	116,122.07
SPI	WASIA	CTDQ	40652	S OF C LAIF	0.00000	12/31/12	116,409.22	116,409.22	116,409.22
SPI	WASIA	CTDQ	41374	S OF C LAIF	0.00000	12/31/12	121,913.10	121,913.10	121,913.10

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	42151	S OF C LAIF	0.00000	12/31/12	130,096.85	130,096.85	130,096.85
SPI	WASIA	CTDQ	43228	S OF C LAIF	0.00000	12/31/12	137,722.35	137,722.35	137,722.35
SPI	WASIA	CTDQ	44236	S OF C LAIF	0.00000	12/31/12	148,814.38	148,814.38	148,814.38
SPI	WASIA	CTDQ	45087	S OF C LAIF	0.00000	12/31/12	160,439.61	160,439.61	160,439.61
SPI	WASIA	CTDQ	46124	S OF C LAIF	0.00000	12/31/12	164,235.76	164,235.76	164,235.76
SPI	WASIA	CTDQ	47346	S OF C LAIF	0.00000	12/31/12	154,479.69	154,479.69	154,479.69
SPI	WASIA	CTDQ	48500	S OF C LAIF	0.00000	12/31/12	136,806.32	136,806.32	136,806.32
SPI	WASIA	CTDQ	49797	S OF C LAIF	0.00000	12/31/12	117,896.11	117,896.11	117,896.11
SPI	WASIA	CTDQ	50782	S OF C LAIF	0.00000	12/31/12	93,828.22	93,828.22	93,828.22
SPI	WASIA	CTDQ	51468	S OF C LAIF	0.00000	12/31/12	77,816.21	77,816.21	77,816.21
SPI	WASIA	CTDQ	52669	S OF C LAIF	0.00000	12/31/12	73,638.02	73,638.02	73,638.02
SPI	WASIA	CTDQ	53919	S OF C LAIF	0.00000	12/31/12	71,712.31	71,712.31	71,712.31
SPI	WASIA	CTDQ	55075	S OF C LAIF	0.00000	12/31/12	63,529.28	63,529.28	63,529.28
SPI	WASIA	CTDQ	56614	S OF C LAIF	0.00000	12/31/12	53,439.15	53,439.15	53,439.15
SPI	WASIA	CTDQ	58054	S OF C LAIF	0.00000	12/31/12	48,548.65	48,548.65	48,548.65
SPI	WASIA	CTDQ	59107	S OF C LAIF	0.00000	12/31/12	45,394.14	45,394.14	45,394.14
SPI	WASIA	CTDQ	60184	S OF C LAIF	0.00000	12/31/12	43,670.82	43,670.82	43,670.82
SPI	WASIA	CTDQ	61112	S OF C LAIF	0.00000	12/31/12	40,902.21	40,902.21	40,902.21
SPI	WASIA	CTDQ	61967	S OF C LAIF	0.00000	12/31/12	40,077.53	40,077.53	40,077.53
SPI	WASIA	CTDQ	62781	S OF C LAIF	0.00000	12/31/12	47,360.06	47,360.06	47,360.06
SPI	WASIA	CTDQ	64004	S OF C LAIF	0.00000	12/31/12	56,867.52	56,867.52	56,867.52
SPI	WASIA	CTDQ	64953	S OF C LAIF	0.00000	12/31/12	66,511.63	66,511.63	66,511.63
SPI	WASIA	CTDQ	65952	S OF C LAIF	0.00000	12/31/12	80,980.97	80,980.97	80,980.97
SPI	WASIA	CTDQ	66799	S OF C LAIF	0.00000	12/31/12	92,052.67	92,052.67	92,052.67
SPI	WASIA	CTDQ	67820	S OF C LAIF	0.00000	12/31/12	105,862.06	105,862.06	105,862.06
SPI	WASIA	CTDQ	68718	S OF C LAIF	0.00000	12/31/12	116,198.76	116,198.76	116,198.76
SPI	WASIA	CTDQ	69519	S OF C LAIF	0.00000	12/31/12	133,128.44	133,128.44	133,128.44
SPI	WASIA	CTDQ	70361	S OF C LAIF	0.00000	12/31/12	148,096.70	148,096.70	148,096.70
SPI	WASIA	CTDQ	71270	S OF C LAIF	0.00000	12/31/12	155,401.61	155,401.61	155,401.61
SPI	WASIA	CTDQ	72331	S OF C LAIF	0.00000	12/31/12	156,041.22	156,041.22	156,041.22
SPI	WASIA	CTDQ	73502	S OF C LAIF	0.00000	12/31/12	161,430.69	161,430.69	161,430.69
SPI	WASIA	CTDQ	74484	S OF C LAIF	0.00000	12/31/12	165,165.40	165,165.40	165,165.40
SPI	WASIA	CTDQ	75692	S OF C LAIF	0.00000	12/31/12	158,318.08	158,318.08	158,318.08
SPI	WASIA	CTDQ	77133	S OF C LAIF	0.00000	12/31/12	133,619.88	133,619.88	133,619.88
SPI	WASIA	CTDQ	78105	S OF C LAIF	0.00000	12/31/12	100,375.31	100,375.31	100,375.31
SPI	WASIA	CTDQ	79001	S OF C LAIF	0.00000	12/31/12	91,591.32	91,591.32	91,591.32
SPI	WASIA	CTDQ	79883	S OF C LAIF	0.00000	12/31/12	84,390.36	84,390.36	84,390.36
SPI	WASIA	CTDQ	80622	S OF C LAIF	0.00000	12/31/12	62,501.67	62,501.67	62,501.67
SPI	WASIA	CTDQ	81266	S OF C LAIF	0.00000	12/31/12	50,217.74	50,217.74	50,217.74
SPI	WASIA	CTDQ	81964	S OF C LAIF	0.00000	12/31/12	30,328.95	30,328.95	30,328.95
SPI	WASIA	CTDQ	82762	S OF C LAIF	0.00000	12/31/12	20,485.54	20,485.54	20,485.54
SPI	WASIA	CTDQ	83553	S OF C LAIF	0.00000	12/31/12	18,493.96	18,493.96	18,493.96

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	84324	S OF C LAIF	0.00000	12/31/12	18,689.25	18,689.25	18,689.25
SPI	WASIA	CTDQ	85021	S OF C LAIF	0.00000	12/31/12	17,434.54	17,434.54	17,434.54
SPI	WASIA	CTDQ	85932	S OF C LAIF	0.00000	12/31/12	15,525.44	15,525.44	15,525.44
SPI	WASIA	CTDQ	86697	S OF C LAIF	0.00000	12/31/12	16,929.59	16,929.59	16,929.59
SPI	WASIA	CTDQ	87361	S OF C LAIF	0.00000	12/31/12	16,080.22	16,080.22	16,080.22
SPI	WASIA	CTDQ	88086	S OF C LAIF	0.00000	12/31/12	13,006.17	13,006.17	13,006.17
SPI	WASIA	CTDQ	88971	S OF C LAIF	0.00000	12/31/12	13,029.68	13,029.68	13,029.68
<b>CTDQ Total</b>							<b>13,591,384.79</b>	<b>13,591,384.79</b>	<b>13,591,384.79</b>
<b>WASIA - SCHOOLS LINKED INSURANCE MGMT Total</b>							<b>13,591,384.79</b>	<b>13,591,384.79</b>	<b>13,591,384.79</b>
<b>SPI Total</b>							<b>103,075,741.75</b>	<b>103,321,183.54</b>	<b>103,085,960.27</b>
<b>SPI Historical Cost</b>								<b>103,365,734.88</b>	

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 03/31/12  
TRUSTEE: DEUTSCHE BANK  
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
01/05/06	CALABASAS LANDFILL 2005	\$3,325,810.54
07/02/97	COUNTY OF LOS ANGELES - COMMERCIAL PAPER PROGRAM	4,043,687.86
08/31/11	HIGH DESERT COMPLEX SOLAR PROJECTS 2011 QECB	<u>8,043.89</u>
	DEUTSCHE BANK - TRUSTEE TOTAL	<u><u>\$7,377,542.29</u></u>

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 03/31/12  
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY  
ATTACHMENT XI

Page: 2

ISSUE DATE	FUND TITLE	FUND BALANCE
05/17/00	C.I. 2658M	\$449,043.04
03/08/06	CCTSA TOBACCO BONDS 2006	28,442,725.70
12/11/96	CFD #2/CI 2656-M REF SERIES A & B	1,028,103.80
01/15/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	0.03
11/24/09	LAC-CAL 2009 SER A	1,000,161.36
12/21/11	LAC-CAL 2011 SER A	2,009,338.51
	<b>BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL</b>	<u><u>\$32,929,372.44</u></u>



LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 03/31/12  
TRUSTEE: U.S. BANK  
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
12/01/98	DISNEY PROJECT (Partial Refund), 1998	\$4,181,126.83
02/09/93	DISNEY PROJECT, 1993	\$7,147,266.00
04/29/02	MASTER REFUNDING 2002A	\$4,015,582.29
12/02/02	MASTER REFUNDING 2002B	\$1,784,620.21
03/02/05	MASTER REFUNDING 2005A	\$31,909,009.96
12/13/06	MASTER REFUNDING 2006 A & B	\$29,529,484.45
11/23/10	MULTIPLE CAPITAL FACILITIES PROJECT 1 A & B	<u>\$505,956,924.60</u>
	U.S. BANK - TRUSTEE TOTAL	<u><u>\$584,524,014.34</u></u>

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 03/31/12  
TRUSTEE: LOS ANGELES COUNTY  
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	LOS ANGELES COMMUNITY COLLEGE (LACC) SPECIAL SAFEKEEPING (KNOX-KEENE)	\$112,355.20 <u>\$301,938.93</u>
	TREASURER TOTAL	<u><u>\$414,294.13</u></u>

Los Angeles County Treasurer  
Floating Rate Securities - NTRD PSI Non-Trading  
As of 03/31/12  
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
<b>CORPORATE AND AGENCY ISSUED-</b>						
CNFL -						
84432	TOYOTA MOTOR CREDIT CORP FRN	0.78	07/27/12	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+22bp. Issued under MTN Program.
88044	TOYOTA MOTOR CREDIT CORP FRN	0.78	10/12/12	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+20bp.
85269	TOYOTA MOTOR CREDIT CORP FRN	0.65	11/15/12	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+15bp. Issued under MTN Program. Ser B.
88615	TOYOTA MOTOR CREDIT CORP FRN	0.75	12/17/12	25,000,000.00	25,000,000.00	Cpn rate=Qtrly US\$LIBOR+20bp.
88188	GE CAPITAL CORP FRN	1.07	03/14/13	25,000,000.00	25,001,219.38	Cpn rate=Qtrly US\$LIBOR+60bp.
88095	GE CAPITAL CORP FRN	1.43	01/07/14	19,150,000.00	18,931,503.36	Cpn rate=Qtrly US\$LIBOR+85bp.
<b>CNFL Totals</b>				<b>219,150,000.00</b>	<b>218,932,722.74</b>	
CNFM -						
87917	ROYAL BK OF CANADA NY FRN	0.37	09/27/12	50,000,000.00	50,000,000.00	Cpn rate=Monthly US\$LIBOR+12.5bp.
<b>CNFM Totals</b>				<b>50,000,000.00</b>	<b>50,000,000.00</b>	
CNFRQ						
88716	GE CAPITAL CORP FRN	1.50	12/29/14	35,000,000.00	35,000,000.00	Cpn rate=Qtrly Fix-to-float @ 3ML+.80.
89124	GE CAPITAL CORP FRN	1.38	01/30/15	25,000,000.00	25,000,000.00	Cpn rate=Qtrly Fix-to-float @ 3ML+.75.
<b>CNFRQ Totals</b>				<b>60,000,000.00</b>	<b>60,000,000.00</b>	
FRCDQ2						
88581	WESTPAC BANKING CORP NY FRCD	0.62	12/20/12	50,000,000.00	50,003,525.47	Cpn rate=Qtrly US\$LIBOR+15bp.
88898	COMMONWEALTH BK OF AU NY FRCD	1.22	06/14/13	50,000,000.00	50,007,260.38	Cpn rate=Qtrly US\$LIBOR+75bp.
<b>FRCDQ2 Totals</b>				<b>100,000,000.00</b>	<b>100,010,785.85</b>	
<b>CORPORATE AND AGENCY ISSUED TOTAL</b>				<b>429,150,000.00</b>	<b>428,943,508.59</b>	
<b>LOS ANGELES COUNTY ISSUED -</b>						
BAN -						
88203	LACCAL BANS	0.55	06/30/14	7,000,000.00	7,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted
<b>BAN Totals</b>				<b>7,000,000.00</b>	<b>7,000,000.00</b>	on Jan 2 and July 1. Interest accrued to that point will be payable on
<b>LOS ANGELES COUNTY ISSUED TOTAL</b>				<b>7,000,000.00</b>	<b>7,000,000.00</b>	that date. Reset to Bank of America prime rate on the 3rd reset date.
<b>NTRD - PSI NON-TRADING Total</b>				<b>436,150,000.00</b>	<b>435,943,508.59</b>	

LOS ANGELES COUNTY TREASURER  
BOND ANTICIPATION NOTES AND LACCAL  
AS OF 03/31/12  
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

<u>SEC ID</u>	<u>DESCRIPTION</u>	<u>DRAW DATE</u>	<u>AMOUNT</u>	<u>RATE</u>
88203	LACCAL	11/01/11	<u>7,000,000.00</u>	0.551%
			<u>\$ 7,000,000.00</u>	

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

SECURITY TYPE	NON-TRADING			TRADING		
	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	5,164,084,672.83	59.78	DAYS	0.00	0.00	DAYS
EURO CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
BANKERS ACCEPTANCE	0.00	0.00	DAYS	0.00	0.00	DAYS
COMMERCIAL PAPER	7,938,352,361.36	21.52	DAYS	0.00	0.00	DAYS
GOVERNMENTS	273,945,772.03	724.84	DAYS	199,718,271.62	1,787.97	DAYS
AGENCIES	8,888,950,947.77	1,372.94	DAYS	0.00	0.00	DAYS
MUNICIPALS	7,000,000.00	821.00	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	601,264,649.03	287.98	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
<b>TOTAL</b>	<b>\$22,873,598,403.02</b>	<b>571.01</b>	<b>DAYS</b>	<b>\$199,718,271.62</b>	<b>1,787.97</b>	<b>DAYS</b>

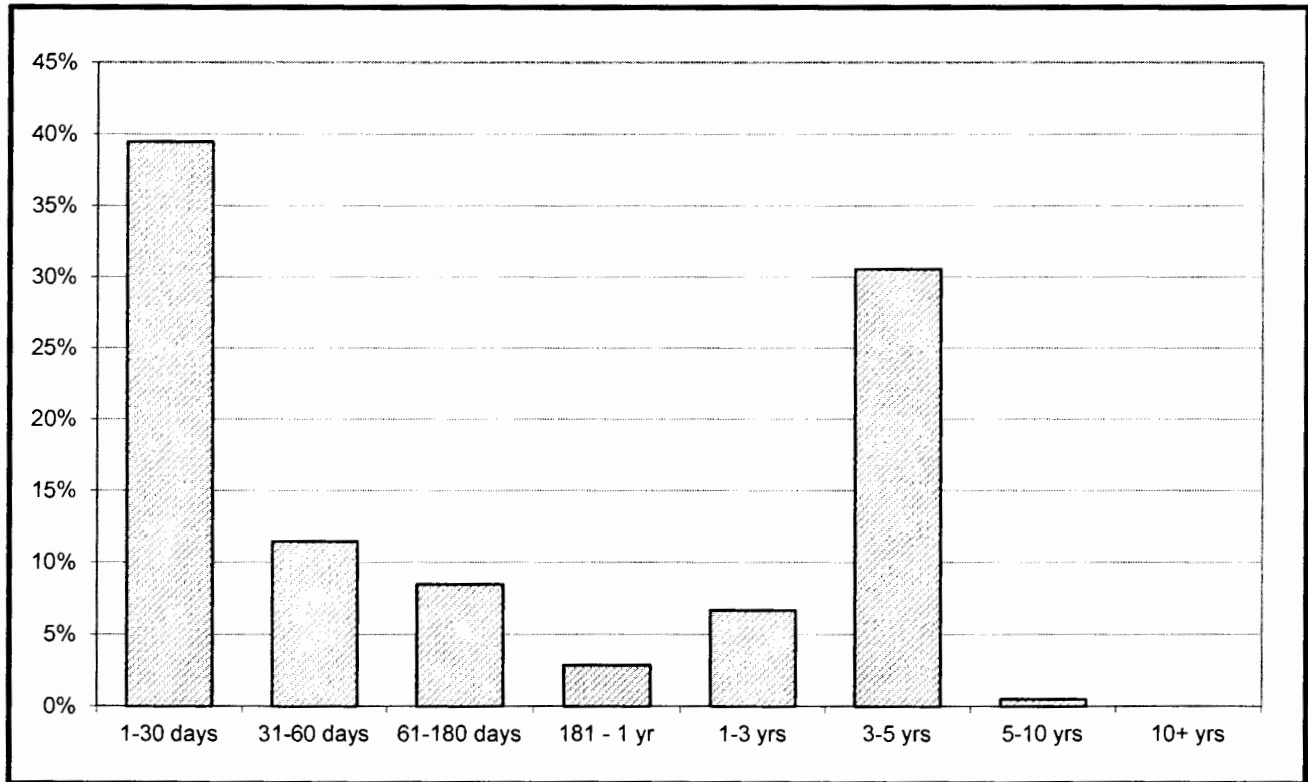
Los Angeles County Treasurer  
Inventory Report - Totals Section  
Maturity Range Grouping  
As of March 31, 2012  
Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
<b>PSI - NTRD/TRD</b>							
1 to 30 Days	04/01/12 - 04/30/12	9,111,557,000.00	39.57	39.57	9,110,927,304.78	39.49	39.49
31 to 60 Days	05/01/12 - 05/30/12	2,643,000,000.00	11.48	51.05	2,642,443,776.37	11.45	50.94
61 to 90 Days	05/31/12 - 06/29/12	1,768,804,000.00	7.68	58.73	1,769,399,761.97	7.67	58.61
91 to 120 Days	06/30/12 - 07/29/12	100,000,000.00	0.43	59.16	100,006,101.25	0.43	59.04
121 to 180 Days	07/30/12 - 09/27/12	85,606,000.00	0.37	59.53	85,728,583.64	0.37	59.41
181 to 270 Days	09/28/12 - 12/26/12	525,000,000.00	2.28	61.81	525,001,663.38	2.28	61.69
271 to 365 Days	12/27/12 - 03/31/13	130,190,000.00	0.57	62.38	130,849,424.92	0.57	62.26
1 to 1.5 YEARS	04/01/13 - 09/29/13	334,842,000.00	1.45	63.83	340,393,214.89	1.47	63.73
1.5 to 2 YEARS	09/30/13 - 03/31/14	756,913,000.00	3.29	67.12	770,022,928.46	3.34	67.07
2 to 3 YEARS	03/31/14 - 03/31/15	423,485,000.00	1.84	68.96	428,436,405.72	1.86	68.93
3 to 4 YEARS	03/31/15 - 03/31/16	1,327,365,000.00	5.76	74.72	1,327,016,707.95	5.75	74.68
4 to 5 YEARS	03/31/16 - 03/31/17	5,704,601,000.00	24.77	99.49	5,725,692,556.20	24.81	99.49
5 to 10 YEARS	03/31/17 - 03/31/22	117,425,000.00	0.51	100.00	117,398,245.11	0.51	100.00
<b>Portfolio Total:</b>		<b>\$23,028,788,000.00</b>			<b>\$23,073,316,674.64</b>		
<b>BLPSI</b>							
271 to 365 Days	12/27/12 - 03/31/13	1,500,000.00	50.00	50.00	1,548,937.65	49.70	49.70
2 to 3 YEARS	03/31/14 - 03/31/15	1,500,000.00	50.00	100.00	1,567,351.97	50.30	100.00
<b>Portfolio Total:</b>		<b>\$3,000,000.00</b>			<b>\$3,116,289.62</b>		
<b>GF</b>							
121 to 180 Days	07/30/12 - 09/27/12	2,238.54	0.04	0.04	2,238.54	0.04	0.04
1.5 to 2 YEARS	09/30/13 - 03/31/14	26,426.15	0.52	0.56	26,426.15	0.51	0.55
5 to 10 YEARS	03/31/17 - 03/31/22	5,142,673.33	99.44	100.00	5,142,673.33	99.45	100.00
<b>Portfolio Total:</b>		<b>\$5,171,338.02</b>			<b>\$5,171,338.02</b>		
<b>MAST</b>							
4 to 5 YEARS	03/31/15 - 03/31/16	85,000.00	100.00	100.00	85,889.22	100.00	100.00
<b>Portfolio Total:</b>		<b>\$85,000.00</b>			<b>\$85,889.22</b>		
<b>PHHPA</b>							
10 + YEARS	03/31/22 - 03/31/62	27,000,000.00	100.00	100.00	27,129,291.11	100.00	100.00
<b>Portfolio Total:</b>		<b>\$27,000,000.00</b>			<b>\$27,129,291.11</b>		

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

<b>Maturity Range</b>	<b>Date Range</b>	<b>Par Amount</b>	<b>%</b>	<b>Cum. %</b>	<b>Amortized Cost</b>	<b>%</b>	<b>Cum. %</b>
<b>SANIT</b>							
4 to 5 YEARS	03/31/16 - 03/31/17	<u>4,414,000.00</u>	100.00	100.00	<u>4,412,971.84</u>	100.00	100.00
<b>Portfolio Total:</b>		<b>\$4,414,000.00</b>			<b>\$4,412,971.84</b>		
<b>SCAQM</b>							
271 to 365 Days	12/27/12 - 03/31/13	<u>39,729,122.33</u>	100.00	100.00	<u>39,729,122.33</u>	100.00	100.00
<b>Portfolio Total:</b>		<b>\$39,729,122.33</b>			<b>\$39,729,122.33</b>		
<b>SLIM</b>							
271 to 365 Days	12/27/12 - 03/31/13	<u>10,084,896.61</u>	100.00	100.00	<u>10,084,896.61</u>	100.00	100.00
<b>Portfolio Total:</b>		<b>\$10,084,896.61</b>			<b>\$10,084,896.61</b>		
<b>WASIA</b>							
271 to 365 Days	12/27/12 - 03/31/13	<u>13,591,384.79</u>	100.00	100.00	<u>13,591,384.79</u>	100.00	100.00
<b>Portfolio Total:</b>		<b>\$13,591,384.79</b>			<b>\$13,591,384.79</b>		

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



<u>L.A.C. INVESTMENT POOL</u>		
	<u>In Thousands</u>	<u>%</u>
1 - 30 days	\$ 9,110,927	39.49%
31 - 60 days	2,642,444	11.45%
61 - 180 days	1,955,135	8.47%
181 - 1 yr	655,851	2.85%
1 - 3 yrs	1,538,853	6.67%
3 - 5 yrs	7,052,709	30.56%
5 - 10 yrs	117,398	0.51%
10+ yrs	-	0.00%
	<u>\$ 23,073,317</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 03/31/12  
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	\$10,084,896.61
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,729,122.33
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	<u>13,591,384.79</u>
	LAIF TOTAL	<u><u>\$63,405,403.73</u></u>

**POOLED MONEY INVESTMENT ACCOUNT**

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

	<b>FEBRUARY 2012</b>	<b>FEBRUARY 2011</b>	<b>CHANGE</b>
<b>Average Daily Portfolio</b>	\$ 63,690,084	\$ 68,108,271	\$ -4,418,187
<b>Accrued Earnings</b>	\$ 19,656	\$ 26,761	\$ -7,105
<b>Effective Yield</b>	0.389 %	0.512 %	-0.123 %
<b>Average Life-Month End (In Days)</b>	239	177	+62
<b>Total Security Transactions</b>			
Amount	\$ 10,395,496	\$ 18,113,820	\$ -7,718,324
Number	209	367	-158
<b>Total Time Deposit Transactions</b>			
Amount	\$ 1,790,480	\$ 1,514,480	\$ +276,000
Number	101	91	+10
<b>Average Workday Investment Activity</b>	\$ 609,299	\$ 1,033,068	\$ -423,769
<b>Prescribed Demand Account Balances   For Services</b>	\$ 2,017,644	\$ 1,654,611	\$ +363,033

**BILL LOCKYER  
 TREASURER  
 STATE OF CALIFORNIA**

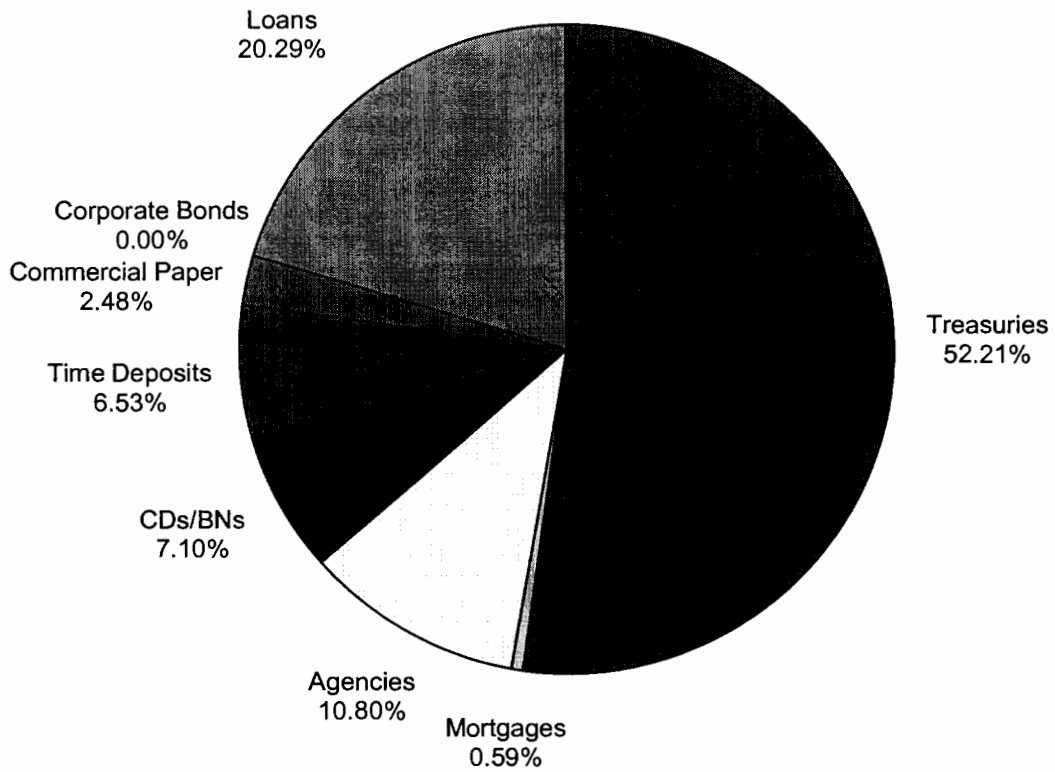
**INVESTMENT DIVISION SELECTED INVESTMENT DATA  
 ANALYSIS OF THE POOLED MONEY INVESTMENT ACCOUNT PORTFOLIO  
 (000 OMITTED)**

<u>TYPE OF SECURITY</u>	February 29, 2012		
	<u>AMOUNT</u>	<u>PERCENT OF PORTFOLIO</u>	<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
<b>Government</b>			
Bills	\$ 18,717,263	28.87	+1.71
Bonds	0	0.00	0
Notes	15,132,482	23.34	+0.46
Strips	0	0.00	0
<b>Total Government</b>	<b>\$ 33,849,745</b>	<b>52.21</b>	<b>+2.17</b>
<b>Federal Agency Debentures</b>	<b>\$ 1,514,296</b>	<b>2.33</b>	<b>-0.42</b>
Certificates of Deposit	4,600,011	7.10	-1.22
Bank Notes	0	0.00	0
Bankers' Acceptances	0	0.00	0
Repurchases	0	0.00	0
Federal Agency Discount Notes	4,791,501	7.39	+0.15
Time Deposits	4,233,640	6.53	+0.22
GNMAs	26	0.00	0
Commercial Paper	1,609,431	2.48	-0.33
FHLMC/Remics	379,672	0.59	0
Corporate Bonds	0	0.00	0
AB 55 Loans	311,209	0.48	+0.01
GF Loans	12,845,000	19.81	-0.60
NOW Accounts	0	0.00	0
Other	699,922	1.08	+0.02
Reversed Repurchases	0	0.00	0
<b>Total (All Types)</b>	<b>\$ 64,834,453</b>	<b>100.00</b>	

**INVESTMENT ACTIVITY**

	FEBRUARY 2012		JANUARY 2012	
	<u>NUMBER</u>	<u>AMOUNT</u>	<u>NUMBER</u>	<u>AMOUNT</u>
Pooled Money	209	\$ 10,395,496	318	\$ 15,812,434
Other	6	487	3	58,873
Time Deposits	101	1,790,480	136	3,703,800
<b>Totals</b>	<b>316</b>	<b>\$ 12,186,463</b>	<b>457</b>	<b>\$ 19,575,107</b>
<b>PMIA Monthly Average Effective Yield</b>	<b>0.389</b>		<b>0.385</b>	
<b>Year to Date Yield Last Day of Month</b>	<b>0.389</b>		<b>0.389</b>	

# Pooled Money Investment Account Portfolio Composition \$64.8 Billion 02/29/12



**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>	
<b>02/01/12 REDEMPTIONS</b>									
CP		BARCLY US	02/01/12	0.130%	50,000	1	180.56	0.132	
CP		BARCLY US	02/01/12	0.130%	50,000	1	180.56	0.132	
CP		BARCLY US	02/01/12	0.130%	50,000	1	180.56	0.132	
CP		BARCLY US	02/01/12	0.130%	50,000	1	180.56	0.132	
CP		BARCLY US	02/01/12	0.130%	50,000	1	180.56	0.132	
CP		BARCLY US	02/01/12	0.130%	50,000	1	180.56	0.132	
CP		BARCLY US	02/01/12	0.130%	50,000	1	180.56	0.132	
CP		BARCLY US	02/01/12	0.130%	50,000	1	180.56	0.132	
CP		GE CO	02/01/12	0.080%	50,000	15	1,666.67	0.081	
CP		GE CO	02/01/12	0.080%	50,000	15	1,666.67	0.081	
CP		GE CO	02/01/12	0.080%	50,000	15	1,666.67	0.081	
CP		GE CO	02/01/12	0.080%	50,000	15	1,666.67	0.081	
CP		BARCLY US	02/01/12	0.130%	50,000	15	2,708.33	0.132	
CP		BARCLY US	02/01/12	0.130%	50,000	15	2,708.33	0.132	
CP		BARCLY US	02/01/12	0.130%	50,000	15	2,708.33	0.132	
CP		BARCLY US	02/01/12	0.130%	50,000	15	2,708.33	0.132	
CP		FCAR	02/01/12	0.200%	50,000	27	7,500.00	0.203	
CP		FCAR	02/01/12	0.260%	50,000	48	17,333.33	0.264	
CP		FCAR	02/01/12	0.260%	50,000	48	17,333.33	0.264	
CP		FCAR	02/01/12	0.260%	50,000	48	17,333.33	0.264	
CP		FCAR	02/01/12	0.260%	50,000	48	17,333.33	0.264	
CP		FCAR	02/01/12	0.260%	50,000	48	17,333.33	0.264	
YCD		MONTREAL	0.090%	02/01/12	0.090%	50,000	7	875.00	0.091
YCD		MONTREAL	0.090%	02/01/12	0.090%	50,000	7	875.00	0.091
YCD		MONTREAL	0.090%	02/01/12	0.090%	50,000	7	875.00	0.091
YCD		MONTREAL	0.090%	02/01/12	0.090%	50,000	7	875.00	0.091
YCD		MONTREAL	0.080%	02/01/12	0.080%	50,000	14	1,555.56	0.081
YCD		MONTREAL	0.080%	02/01/12	0.080%	50,000	14	1,555.56	0.081
YCD		MONTREAL	0.080%	02/01/12	0.080%	50,000	14	1,555.56	0.081
YCD		MONTREAL	0.080%	02/01/12	0.080%	50,000	14	1,555.56	0.081
YCD		MONTREAL	0.080%	02/01/12	0.080%	50,000	14	1,555.56	0.081
YCD		MONTREAL	0.080%	02/01/12	0.080%	50,000	14	1,555.56	0.081
YCD		SE BANKEN	0.100%	02/01/12	0.100%	50,000	14	1,944.44	0.101
YCD		SE BANKEN	0.100%	02/01/12	0.100%	50,000	14	1,944.44	0.101
YCD		SE BANKEN	0.100%	02/01/12	0.100%	50,000	14	1,944.44	0.101
YCD		SE BANKEN	0.100%	02/01/12	0.100%	50,000	14	1,944.44	0.101

**02/01/12 PURCHASES**

YCD		MONTREAL	0.130%	03/01/12	0.130%	50,000		
YCD		MONTREAL	0.130%	03/01/12	0.130%	50,000		
YCD		MONTREAL	0.130%	03/01/12	0.130%	50,000		
YCD		MONTREAL	0.130%	03/01/12	0.130%	50,000		
YCD		MONTREAL	0.130%	03/01/12	0.130%	50,000		
YCD		MONTREAL	0.130%	03/01/12	0.130%	50,000		
YCD		MONTREAL	0.130%	03/01/12	0.130%	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>
<b>02/02/12 NO REDEMPTIONS</b>								
<b>02/02/12 NO PURCHASES</b>								
<b>02/03/12 SALES</b>								
TR	BILL		04/05/12	0.065%	50,000	289	95,559.03	0.243
TR	BILL		04/05/12	0.065%	50,000	289	95,559.03	0.243
TR	BILL		04/05/12	0.065%	50,000	291	96,135.42	0.242
TR	BILL		04/05/12	0.060%	50,000	291	96,565.97	0.243
TR	BILL		04/05/12	0.060%	50,000	291	96,565.97	0.243
TR	BILL		04/05/12	0.060%	50,000	291	96,565.97	0.243
<b>02/03/12 NO REDEMPTIONS</b>								
<b>02/03/12 NO PURCHASES</b>								
<b>02/06/12 REDEMPTIONS</b>								
CP	GE CO		02/06/12	0.060%	50,000	6	500.00	0.061
CP	GE CO		02/06/12	0.060%	50,000	6	500.00	0.061
CP	GE CO		02/06/12	0.060%	50,000	6	500.00	0.061
CP	GE CO		02/06/12	0.060%	50,000	6	500.00	0.061
CP	GE CO		02/06/12	0.060%	50,000	6	500.00	0.061
CP	GE CO		02/06/12	0.060%	50,000	6	500.00	0.061
<b>02/06/12 NO PURCHASES</b>								
<b>02/07/12 NO REDEMPTIONS</b>								
<b>02/07/12 NO PURCHASES</b>								
<b>02/08/12 NO REDEMPTIONS</b>								
<b>02/08/12 NO PURCHASES</b>								
<b>02/09/12 REDEMPTIONS</b>								
TR	BILL		02/09/12	0.240%	50,000	349	116,333.33	0.244
TR	BILL		02/09/12	0.240%	50,000	349	116,333.33	0.244
TR	BILL		02/09/12	0.240%	50,000	349	116,333.33	0.244
TR	BILL		02/09/12	0.240%	50,000	349	116,333.33	0.244
TR	BILL		02/09/12	0.240%	50,000	349	116,333.33	0.244
TR	BILL		02/09/12	0.240%	50,000	349	116,333.33	0.244
TR	BILL		02/09/12	0.240%	50,000	349	116,333.33	0.244
TR	BILL		02/09/12	0.240%	50,000	349	116,333.33	0.244

**ACCOUNT**

<u>DATE</u>	<u>a/</u> <u>TYPE</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>	
<b>02/09/12 PURCHASES</b>									
	TR	BILL	02/07/13	0.140%	50,000				
	TR	BILL	02/07/13	0.140%	50,000				
	TR	BILL	02/07/13	0.140%	50,000				
	TR	BILL	02/07/13	0.140%	50,000				
<b>02/10/12 SALES</b>									
	TR	BILL	04/05/12	0.065%	50,000	298	96,767.36	0.238	
	TR	BILL	04/05/12	0.065%	50,000	298	96,767.36	0.238	
	TR	BILL	04/05/12	0.065%	50,000	298	96,767.36	0.238	
	TR	BILL	04/05/12	0.065%	50,000	298	96,767.36	0.238	
<b>02/10/12 NO REDEMPTIONS</b>									
<b>02/10/12 NO PURCHASES</b>									
<b>02/13/12 SALES</b>									
	TR	BILL	04/05/12	0.060%	50,000	298	96,534.73	0.238	
	TR	BILL	04/05/12	0.060%	50,000	301	97,399.31	0.237	
	TR	BILL	04/05/12	0.060%	50,000	301	97,399.31	0.237	
	TR	BILL	04/05/12	0.060%	50,000	301	97,399.31	0.237	
	TR	BILL	04/05/12	0.060%	50,000	301	98,625.00	0.240	
	TR	BILL	04/05/12	0.060%	50,000	301	98,625.00	0.240	
<b>02/13/12 REDEMPTIONS</b>									
	YCD	MONTREAL	0.100%	02/13/12	0.100%	50,000	13	1,805.56	0.101
	YCD	MONTREAL	0.100%	02/13/12	0.100%	50,000	13	1,805.56	0.101
	YCD	TOKYO-MIT	0.150%	02/13/12	0.150%	50,000	13	2,708.33	0.152
	YCD	TOKYO-MIT	0.150%	02/13/12	0.150%	50,000	13	2,708.33	0.152
	YCD	TOKYO-MIT	0.150%	02/13/12	0.150%	50,000	13	2,708.33	0.152
	YCD	TOKYO-MIT	0.150%	02/13/12	0.150%	50,000	13	2,708.33	0.152
<b>02/13/12 NO PURCHASES</b>									
<b>02/14/12 NO REDEMPTIONS</b>									
<b>02/14/12 PURCHASES</b>									
	CP	BARCLY US		03/01/12	0.150%	50,000			
	CP	BARCLY US		03/01/12	0.150%	50,000			
	CP	BARCLY US		03/01/12	0.150%	50,000			
	CP	BARCLY US		03/01/12	0.150%	50,000			
	CP	BARCLY US		03/01/12	0.150%	50,000			
	CP	BARCLY US		03/01/12	0.150%	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>
<b>02/15/12 NO REDEMPTIONS</b>								
<b>02/15/12 PURCHASES</b>								
	CP	GE CO	03/01/12	0.120%	50,000			
	CP	GE CO	03/01/12	0.120%	50,000			
	CP	GE CO	03/01/12	0.120%	50,000			
	CP	GE CO	03/01/12	0.120%	50,000			
	CP	GE CO	03/01/12	0.120%	50,000			
	CP	GE CO	03/01/12	0.120%	50,000			
<b>02/16/12 NO REDEMPTIONS</b>								
<b>02/16/12 NO PURCHASES</b>								
<b>02/17/12 NO REDEMPTIONS</b>								
<b>02/17/12 NO PURCHASES</b>								
<b>02/21/12 REDEMPTIONS</b>								
	CD	UNIONBANK	02/21/12	0.180%	50,000	33	8,249.99	0.183
	CD	UNIONBANK	02/21/12	0.180%	50,000	33	8,249.99	0.183
	CD	UNIONBANK	02/21/12	0.180%	50,000	33	8,249.99	0.183
	YCD	TOKYO-MIT	02/21/12	0.260%	40,000	47	13,577.78	0.264
	YCD	TOKYO-MIT	02/21/12	0.260%	50,000	47	16,972.22	0.264
	YCD	TOKYO-MIT	02/21/12	0.260%	50,000	47	16,972.22	0.264
	YCD	TOKYO-MIT	02/21/12	0.260%	50,000	47	16,972.22	0.264
	YCD	TOKYO-MIT	02/21/12	0.260%	50,000	47	16,972.22	0.264
<b>02/21/12 NO PURCHASES</b>								
<b>02/22/12 REDEMPTIONS</b>								
	CD	UNIONBANK	02/22/12	0.250%	50,000	48	16,666.67	0.253
	CD	UNIONBANK	02/22/12	0.250%	50,000	48	16,666.67	0.253
	CD	UNIONBANK	02/22/12	0.250%	50,000	48	16,666.67	0.253
	CD	UNIONBANK	02/22/12	0.250%	50,000	48	16,666.67	0.253
	DEB	FHLB	02/22/12	0.320%	50,000	365	177,500.00	0.355
	DEB	FHLB	02/22/12	0.320%	50,000	365	177,500.00	0.355
<b>02/22/12 PURCHASES</b>								
	YCD	MONTREAL	03/01/12	0.090%	50,000			
	YCD	MONTREAL	03/01/12	0.090%	50,000			
	YCD	MONTREAL	03/01/12	0.090%	50,000			
	YCD	MONTREAL	03/01/12	0.090%	50,000			
	YCD	MONTREAL	03/01/12	0.090%	50,000			
	YCD	MONTREAL	03/01/12	0.090%	50,000			
	YCD	TOKYO-MIT	03/01/12	0.120%	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>
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**02/22/12 PURCHASES (Continued)**

	YCD	TOKYO-MIT	0.120%	03/01/12	0.120%		50,000	
	YCD	TOKYO-MIT	0.120%	03/01/12	0.120%		50,000	
	YCD	TOKYO-MIT	0.120%	03/01/12	0.120%		50,000	

**02/23/12 NO REDEMPTIONS**

**02/23/12 PURCHASES**

	CP	BARCLY US		02/29/12	0.100%		50,000	
	CP	BARCLY US		02/29/12	0.100%		50,000	
	TR	BILL		02/07/13	0.150%		50,000	
	TR	BILL		02/07/13	0.150%		50,000	
	TR	BILL		02/07/13	0.150%		50,000	
	TR	BILL		02/07/13	0.150%		50,000	
	TR	BILL		02/07/13	0.150%		50,000	
	TR	BILL		02/07/13	0.150%		50,000	
	TR	BILL		02/07/13	0.150%		50,000	
	TR	BILL		02/07/13	0.150%		50,000	
	TR	BILL		02/07/13	0.150%		50,000	
	TR	BILL		02/07/13	0.150%		50,000	
	TR	BILL		02/07/13	0.150%		50,000	
	TR	BILL		02/07/13	0.150%		50,000	
	TR	BILL		02/07/13	0.150%		50,000	
	YCD	NORINCHUK	0.170%	03/01/12	0.170%		50,000	
	YCD	NORINCHUK	0.170%	03/01/12	0.170%		50,000	
	YCD	NORINCHUK	0.170%	03/01/12	0.170%		50,000	
	YCD	NORINCHUK	0.170%	03/01/12	0.170%		50,000	

**02/24/12 NO REDEMPTIONS**

**02/24/12 PURCHASES**

	TR	BILL		02/07/13	0.158%		50,000	
	TR	BILL		02/07/13	0.158%		50,000	
	TR	BILL		02/07/13	0.158%		50,000	
	TR	BILL		02/07/13	0.158%		50,000	
	TR	BILL		02/07/13	0.158%		50,000	
	TR	BILL		02/07/13	0.158%		50,000	
	TR	BILL		02/07/13	0.158%		50,000	
	TR	BILL		02/07/13	0.158%		50,000	
	TR	BILL		02/07/13	0.158%		50,000	
	TR	BILL		02/07/13	0.158%		50,000	
	TR	NOTE	0.250%	02/15/15	0.425%		50,000	
	TR	NOTE	0.250%	02/15/15	0.425%		50,000	
	TR	NOTE	0.250%	02/15/15	0.425%		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>
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**02/27/12 REDEMPTIONS**

CD		UNIONBANK	0.200%	02/27/12	0.200%	50,000	39	10,833.33	0.203
CD		UNIONBANK	0.200%	02/27/12	0.200%	50,000	39	10,833.33	0.203
CD		UNIONBANK	0.200%	02/27/12	0.200%	50,000	39	10,833.33	0.203
CD		UNIONBANK	0.200%	02/27/12	0.200%	50,000	39	10,833.33	0.203
CD		UNIONBANK	0.200%	02/27/12	0.200%	50,000	39	10,833.33	0.203
CD		UNIONBANK	0.200%	02/27/12	0.200%	50,000	39	10,833.33	0.203

**02/27/12 PURCHASES**

TR		BILL		02/07/13	0.155%	50,000			
TR		BILL		02/07/13	0.155%	50,000			
TR		BILL		02/07/13	0.155%	50,000			
TR		BILL		02/07/13	0.155%	50,000			
TR		BILL		02/07/13	0.155%	50,000			
TR		BILL		02/07/13	0.155%	50,000			
TR		BILL		02/07/13	0.155%	50,000			
TR		BILL		02/07/13	0.155%	50,000			
TR		BILL		02/07/13	0.155%	50,000			
TR		BILL		02/07/13	0.155%	50,000			
TR		BILL		02/07/13	0.155%	50,000			
TR		BILL		02/07/13	0.155%	50,000			
TR		BILL		02/07/13	0.155%	50,000			

**02/28/12 REDEMPTIONS**

DEB		FHLB	0.320%	02/28/12	0.330%	50,000	386	174,612.83	0.330
DEB		FHLB	0.320%	02/28/12	0.330%	50,000	386	174,612.83	0.330
DEB		FHLB	0.320%	02/28/12	0.330%	50,000	386	174,612.83	0.330
DEB		FHLB	0.320%	02/28/12	0.330%	50,000	386	174,612.83	0.330

**02/28/12 PURCHASES**

CP		BARCLY US		02/29/12	0.110%	50,000			
CP		BARCLY US		02/29/12	0.110%	50,000			
CP		BARCLY US		02/29/12	0.110%	50,000			
CP		BARCLY US		02/29/12	0.110%	50,000			
CP		BARCLY US		02/29/12	0.110%	50,000			
CP		BARCLY US		02/29/12	0.110%	50,000			
CP		BARCLY US		02/29/12	0.110%	50,000			
CP		BARCLY US		02/29/12	0.110%	50,000			
CP		GE CO		03/30/12	0.130%	50,000			
CP		GE CO		03/30/12	0.130%	50,000			
CP		GE CO		03/30/12	0.130%	50,000			
CP		GE CO		03/30/12	0.130%	50,000			
CP		GE CO		03/30/12	0.130%	50,000			
CP		GE CO		03/30/12	0.130%	50,000			
CP		GE CO		03/30/12	0.130%	50,000			
CP		GE CO		03/30/12	0.130%	50,000			
CP		GE CO		03/30/12	0.130%	50,000			
CP		GE CO		03/30/12	0.130%	50,000			
CP		GE CO		03/30/12	0.130%	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>	
<b>02/28/12 PURCHASES (Continued)</b>									
	CP	GE CO	03/30/12	0.130%	50,000				
<b>02/29/12 SALES</b>									
	TR	NOTE	02/15/15	0.404%	50,000	5	32,967.03	4.851	
	TR	NOTE	02/15/15	0.404%	50,000	5	32,967.03	4.851	
	TR	NOTE	02/15/15	0.404%	50,000	5	32,967.03	4.851	
<b>02/29/12 REDEMPTIONS</b>									
	CP	BARCLY US	02/29/12	0.110%	50,000	1	152.78	0.112	
	CP	BARCLY US	02/29/12	0.110%	50,000	1	152.78	0.112	
	CP	BARCLY US	02/29/12	0.110%	50,000	1	152.78	0.112	
	CP	BARCLY US	02/29/12	0.110%	50,000	1	152.78	0.112	
	CP	BARCLY US	02/29/12	0.110%	50,000	1	152.78	0.112	
	CP	BARCLY US	02/29/12	0.110%	50,000	1	152.78	0.112	
	CP	BARCLY US	02/29/12	0.110%	50,000	1	152.78	0.112	
	CP	BARCLY US	02/29/12	0.110%	50,000	1	152.78	0.112	
	CP	BARCLY US	02/29/12	0.100%	50,000	6	833.33	0.101	
	CP	BARCLY US	02/29/12	0.100%	50,000	6	833.33	0.101	
	YCD	SCOTIA	0.260%	02/29/12	0.130%	10,000	55	1,986.99	0.132
	YCD	SCOTIA	0.260%	02/29/12	0.130%	50,000	55	9,934.96	0.132

**02/29/12 NO PURCHASES**

## FOOTNOTES

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

**TIME DEPOSITS**

<u>ALHAMBRA</u>	<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
	New Omni Bank, NA	12/01/11	0.080	2,000,000.00	03/01/12
	New Omni Bank, NA	12/09/11	0.070	1,000,000.00	03/09/12
	New Omni Bank, NA	12/16/11	0.060	2,000,000.00	03/16/12
	New Omni Bank, NA	01/06/12	0.070	2,000,000.00	04/06/12
	New Omni Bank, NA	01/12/12	0.080	3,000,000.00	04/12/12
	New Omni Bank, NA	01/19/12	0.090	2,000,000.00	04/19/12
	New Omni Bank, NA	01/26/12	0.100	2,000,000.00	04/26/12
	New Omni Bank, NA	02/02/12	0.120	2,000,000.00	05/03/12
	New Omni Bank, NA	02/09/12	0.140	2,000,000.00	05/10/12
	New Omni Bank, NA	02/17/12	0.170	2,000,000.00	05/18/12
<b><u>ARCADIA</u></b>					
	American Plus Bank, NA	02/16/12	0.150	240,000.00	05/17/12
<b><u>BREA</u></b>					
	CapitalSource Bank	12/21/11	0.040	20,000,000.00	03/21/12
<b><u>CAMARILLO</u></b>					
	First California Bank	09/15/11	0.080	50,000,000.00	03/15/12
	First California Bank	01/13/12	0.080	50,000,000.00	07/13/12
<b><u>CHICO</u></b>					
	Tri Counties Bank	12/14/11	0.070	5,000,000.00	03/14/12
<b><u>CHULA VISTA</u></b>					
	Pacific Trust Bank, FSB	02/29/12	0.120	20,000,000.00	04/04/12
	Pacific Trust Bank, FSB	02/02/12	0.110	20,000,000.00	05/03/12
<b><u>DIAMOND BAR</u></b>					
	Prospectors Federal Credit Union	09/15/11	0.100	4,000,000.00	03/15/12
<b><u>ENCINO</u></b>					
	California United Bank	10/05/11	0.110	10,000,000.00	04/04/12
<b><u>FAIRFIELD</u></b>					
	Westamerica Bank	12/02/11	0.060	25,000,000.00	03/02/12

**TIME DEPOSITS**

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>FAIRFIELD (Continued)</u></b>				
Westamerica Bank	01/06/12	0.060	80,000,000.00	04/06/12
Westamerica Bank	10/13/11	0.080	65,000,000.00	04/12/12
Westamerica Bank	01/20/12	0.080	25,000,000.00	04/20/12
Westamerica Bank	01/27/12	0.090	30,000,000.00	04/27/12
Westamerica Bank	02/08/12	0.120	75,000,000.00	05/09/12
<b><u>FOLSOM</u></b>				
Folsom Lake Bank	01/18/12	0.090	1,500,000.00	04/18/12
Folsom Lake Bank	02/03/12	0.120	3,500,000.00	05/04/12
<b><u>FRESNO</u></b>				
Central Valley Community Bank	12/15/11	0.060	5,000,000.00	03/15/12
Central Valley Community Bank	02/29/12	0.160	5,000,000.00	05/30/12
<b><u>IRVINE</u></b>				
CommerceWest Bank, NA	12/16/11	0.050	5,000,000.00	03/16/12
CommerceWest Bank, NA	01/12/12	0.070	5,000,000.00	04/12/12
CommerceWest Bank, NA	02/03/12	0.110	2,500,000.00	05/04/12
CommerceWest Bank, NA	02/09/12	0.130	2,500,000.00	05/10/12
First Foundation Bank	01/13/12	0.050	9,000,000.00	04/13/12
First Foundation Bank	02/15/12	0.130	9,000,000.00	05/16/12
<b><u>LAFAYETTE</u></b>				
California Bank of Commerce	12/16/11	0.050	10,000,000.00	03/16/12
California Bank of Commerce	01/19/12	0.080	5,000,000.00	04/19/12
<b><u>LODI</u></b>				
Farmers & Merchants Bk Cen CA	09/14/11	0.080	20,000,000.00	03/14/12
Farmers & Merchants Bk Cen CA	01/20/12	0.060	35,000,000.00	04/20/12
Farmers & Merchants Bk Cen CA	01/26/12	0.070	35,000,000.00	04/26/12
Farmers & Merchants Bk Cen CA	02/29/12	0.140	35,000,000.00	05/30/12
<b><u>LOS ANGELES</u></b>				
1st Century Bank, NA	01/18/12	0.090	6,000,000.00	04/18/12
1st Century Bank, NA	01/27/12	0.100	12,000,000.00	04/27/12
1st Century Bank, NA	02/03/12	0.120	16,000,000.00	05/04/12
BBCN Bank	02/29/12	0.140	60,000,000.00	05/30/12
Center Bank	01/13/12	0.050	55,000,000.00	04/13/12

**TIME DEPOSITS**

<b><u>NAME</u></b>	<b><u>DEPOSIT DATE</u></b>	<b><u>YIELD</u></b>	<b><u>PAR AMOUNT (\$)</u></b>	<b><u>MATURITY DATE</u></b>
<b><u>LOS ANGELES (Continued)</u></b>				
Center Bank	12/07/11	0.070	10,000,000.00	06/06/12
Center Bank	12/16/11	0.080	35,000,000.00	06/15/12
City National Bank	12/09/11	0.070	50,000,000.00	03/09/12
City National Bank	01/18/12	0.090	50,000,000.00	04/18/12
Commonwealth Business Bank	11/16/11	0.080	5,000,000.00	03/15/12
Commonwealth Business Bank	12/16/11	0.060	5,000,000.00	03/30/12
Commonwealth Business Bank	12/14/11	0.070	5,000,000.00	04/12/12
Eastern International Bank	01/25/12	0.100	1,900,000.00	07/25/12
HSBC Bank USA, NA	02/15/12	0.160	25,000,000.00	05/16/12
Manufacturers Bank	12/15/11	0.060	50,000,000.00	03/15/12
Manufacturers Bank	01/13/12	0.070	100,000,000.00	04/13/12
Manufacturers Bank	01/20/12	0.080	50,000,000.00	04/20/12
Mission Valley Bank	01/18/12	0.110	7,000,000.00	07/18/12
Nara Bank	12/09/11	0.040	20,000,000.00	03/09/12
Nara Bank	12/16/11	0.030	40,000,000.00	03/16/12
Nara Bank	01/12/12	0.050	35,000,000.00	04/12/12
Nara Bank	01/18/12	0.060	45,000,000.00	04/18/12
Opus Bank	02/03/12	0.130	30,000,000.00	05/04/12
Pacific City Bank	12/16/11	0.050	4,500,000.00	03/16/12
Pacific City Bank	01/05/12	0.070	18,000,000.00	04/05/12
Pacific City Bank	02/28/12	0.150	15,000,000.00	05/30/12
Shinhan Bank America	02/16/12	0.170	10,000,000.00	05/17/12
State Bank of India (California)	12/07/11	0.060	18,000,000.00	03/07/12
State Bank of India (California)	12/14/11	0.070	5,000,000.00	03/14/12
State Bank of India (California)	01/06/12	0.070	3,000,000.00	04/06/12
State Bank of India (California)	01/11/12	0.070	5,000,000.00	04/11/12
State Bank of India (California)	01/19/12	0.090	3,000,000.00	04/19/12
State Bank of India (California)	02/09/12	0.140	2,000,000.00	05/10/12
State Bank of India (California)	02/15/12	0.160	5,000,000.00	05/16/12
State Bank of India (California)	02/16/12	0.180	10,000,000.00	05/24/12
State Bank of India (California)	02/29/12	0.170	9,000,000.00	05/30/12
Wilshire State Bank	12/14/11	0.060	39,000,000.00	03/14/12
Wilshire State Bank	01/06/12	0.060	78,000,000.00	04/06/12
Wilshire State Bank	12/15/11	0.060	66,000,000.00	04/13/12
Wilshire State Bank	01/19/12	0.080	8,000,000.00	04/19/12
<b><u>MONTEREY</u></b>				
1st Capital Bank	12/15/11	0.080	5,000,000.00	06/14/12
1st Capital Bank	01/26/12	0.100	1,000,000.00	07/26/12
<b><u>NEWPORT BEACH</u></b>				
Commerce National Bank	12/09/11	0.070	16,000,000.00	03/09/12

**TIME DEPOSITS**

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>NEWPORT BEACH (Continued)</u></b>				
Commerce National Bank	12/16/11	0.060	4,000,000.00	03/16/12
Commerce National Bank	01/13/12	0.110	2,500,000.00	07/13/12
<b><u>NORTH HIGHLANDS</u></b>				
SAFE Credit Union	12/09/11	0.080	5,000,000.00	03/09/12
<b><u>OAKDALE</u></b>				
Oak Valley Community Bank	12/08/11	0.080	3,500,000.00	06/07/12
<b><u>OAKLAND</u></b>				
Metropolitan Bank	12/01/11	0.090	1,000,000.00	03/01/12
Metropolitan Bank	12/15/11	0.080	4,500,000.00	03/15/12
Metropolitan Bank	01/13/12	0.090	1,500,000.00	04/13/12
Metropolitan Bank	02/03/12	0.130	2,000,000.00	05/04/12
<b><u>ONTARIO</u></b>				
Citizens Business Bank	12/02/11	0.060	25,000,000.00	03/02/12
Citizens Business Bank	12/07/11	0.050	25,000,000.00	03/07/12
Citizens Business Bank	01/13/12	0.070	50,000,000.00	04/13/12
Citizens Business Bank	01/27/12	0.090	30,000,000.00	04/27/12
Citizens Business Bank	02/02/12	0.110	30,000,000.00	05/03/12
Citizens Business Bank	02/08/12	0.120	50,000,000.00	05/09/12
Citizens Business Bank	02/16/12	0.170	30,000,000.00	05/17/12
<b><u>PALOS VERDES ESTATES</u></b>				
Malaga Bank, FSB	12/02/11	0.040	4,000,000.00	03/02/12
Malaga Bank, FSB	12/07/11	0.030	12,000,000.00	03/07/12
Malaga Bank, FSB	01/12/12	0.050	5,000,000.00	04/12/12
Malaga Bank, FSB	01/27/12	0.070	8,000,000.00	04/27/12
Malaga Bank, FSB	02/03/12	0.090	9,000,000.00	05/04/12
Malaga Bank, FSB	02/09/12	0.110	10,000,000.00	05/10/12
<b><u>PASADENA</u></b>				
Community Bank	10/12/11	0.090	35,000,000.00	04/11/12
Community Bank	11/09/11	0.080	30,000,000.00	05/09/12
Community Bank	12/14/11	0.090	30,000,000.00	06/13/12
Community Bank	02/17/12	0.160	25,000,000.00	07/18/12



**TIME DEPOSITS**

<b><u>NAME</u></b>	<b><u>DEPOSIT DATE</u></b>	<b><u>YIELD</u></b>	<b><u>PAR AMOUNT (\$)</u></b>	<b><u>MATURITY DATE</u></b>
<b><u>PASADENA (Continued)</u></b>				
Community Bank	02/17/12	0.180	25,000,000.00	08/17/12
East West Bank	10/28/11	0.110	50,000,000.00	04/27/12
East West Bank	01/19/12	0.110	50,000,000.00	07/19/12
East West Bank	01/25/12	0.120	125,000,000.00	07/25/12
East West Bank	02/10/12	0.160	75,000,000.00	08/10/12
<b><u>PLACERVILLE</u></b>				
El Dorado Savings Bank	12/01/11	0.050	5,000,000.00	03/01/12
<b><u>PORTERVILLE</u></b>				
Bank of the Sierra	12/08/11	0.070	25,000,000.00	03/08/12
Bank of the Sierra	01/06/12	0.070	25,000,000.00	04/06/12
Bank of the Sierra	01/12/12	0.080	5,000,000.00	04/12/12
Bank of the Sierra	02/09/12	0.140	15,000,000.00	05/10/12
Bank of the Sierra	02/16/12	0.180	10,000,000.00	05/17/12
<b><u>RANCHO CORDOVA</u></b>				
American River Bank	12/01/11	0.090	1,000,000.00	03/01/12
American River Bank	12/15/11	0.070	1,500,000.00	03/15/12
American River Bank	01/06/12	0.070	2,000,000.00	04/06/12
American River Bank	01/11/12	0.070	2,500,000.00	04/11/12
American River Bank	01/18/12	0.090	3,000,000.00	04/18/12
American River Bank	02/03/12	0.120	2,500,000.00	05/04/12
American River Bank	02/09/12	0.140	2,500,000.00	05/10/12
American River Bank	01/11/12	0.080	7,500,000.00	05/10/12
American River Bank	02/16/12	0.180	6,500,000.00	05/17/12
<b><u>REDWOOD CITY</u></b>				
Provident Credit Union	10/20/11	0.110	20,000,000.00	04/19/12
Provident Credit Union	12/01/11	0.110	20,000,000.00	05/31/12
<b><u>RICHMOND</u></b>				
Mechanics Bank, The	01/18/12	0.090	20,000,000.00	04/18/12
Mechanics Bank, The	01/26/12	0.100	20,000,000.00	04/26/12
Mechanics Bank, The	02/16/12	0.180	10,000,000.00	05/17/12
Mechanics Bank, The	02/29/12	0.170	10,000,000.00	05/17/12

**TIME DEPOSITS**

<b><u>NAME</u></b>	<b><u>DEPOSIT DATE</u></b>	<b><u>YIELD</u></b>	<b><u>PAR AMOUNT (\$)</u></b>	<b><u>MATURITY DATE</u></b>
<b><u>ROCKLIN</u></b>				
Five Star Bank	12/15/11	0.060	10,500,000.00	03/15/12
Five Star Bank	01/06/12	0.060	14,500,000.00	04/06/12
Five Star Bank	01/18/12	0.080	2,000,000.00	04/18/12
Five Star Bank	02/03/12	0.110	3,000,000.00	05/04/12
Five Star Bank	02/16/12	0.170	8,000,000.00	05/17/12
<b><u>ROSEMEAD</u></b>				
Pacific Alliance Bank	12/09/11	0.090	1,500,000.00	06/08/12
Pacific Alliance Bank	01/18/12	0.110	4,000,000.00	07/18/12
<b><u>ROSEVILLE</u></b>				
Rabobank, NA	01/05/12	0.080	50,000,000.00	04/05/12
Rabobank, NA	01/11/12	0.070	100,000,000.00	04/11/12
Rabobank, NA	01/20/12	0.090	100,000,000.00	04/20/12
Rabobank, NA	01/26/12	0.100	50,000,000.00	04/26/12
<b><u>SACRAMENTO</u></b>				
Bank of Sacramento	10/05/11	0.110	6,000,000.00	04/04/12
Bank of Sacramento	10/27/11	0.110	4,000,000.00	04/26/12
Comerica Bank	12/01/11	0.070	75,000,000.00	03/01/12
Comerica Bank	12/14/11	0.090	25,000,000.00	06/13/12
Comerica Bank	01/11/12	0.100	50,000,000.00	07/11/12
Comerica Bank	01/18/12	0.110	75,000,000.00	07/18/12
Comerica Bank	02/08/12	0.150	50,000,000.00	08/08/12
Comerica Bank	02/15/12	0.180	25,000,000.00	08/15/12
Merchants National Bank of Sacramento	10/12/11	0.070	2,000,000.00	04/11/12
Merchants National Bank of Sacramento	11/09/11	0.060	2,000,000.00	05/09/12
Merchants National Bank of Sacramento	11/30/11	0.100	2,000,000.00	05/30/12
Merchants National Bank of Sacramento	12/07/11	0.070	2,000,000.00	06/06/12
River City Bank	11/18/11	0.100	20,000,000.00	05/18/12
River City Bank	12/09/11	0.070	15,000,000.00	06/08/12
<b><u>SAN DIEGO</u></b>				
Mission Federal Credit Union	01/18/12	0.080	10,000,000.00	04/18/12
Torrey Pines Bank	11/17/11	0.070	15,000,000.00	05/17/12
Torrey Pines Bank	11/30/11	0.100	25,000,000.00	05/30/12
Torrey Pines Bank	01/05/12	0.090	25,000,000.00	07/05/12

**TIME DEPOSITS**

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>SAN FRANCISCO</u></b>				
Oceanic Bank	09/07/11	0.080	4,000,000.00	03/07/12
Union Bank, NA	12/08/11	0.100	150,000,000.00	06/07/12
Union Bank, NA	01/26/12	0.120	150,000,000.00	07/26/12
<b><u>SOUTH SAN FRANCISCO</u></b>				
First National Bank of Northern California	12/14/11	0.090	15,000,000.00	06/13/12
<b><u>SAN JOSE</u></b>				
Heritage Bank of Commerce	01/26/12	0.120	50,000,000.00	07/26/12
<b><u>SAN LUIS OBISPO</u></b>				
American Perspective Bank	01/13/12	0.050	10,000,000.00	04/13/12
American Perspective Bank	02/15/12	0.160	6,000,000.00	08/15/12
<b><u>SANTA ROSA</u></b>				
Summit State Bank	01/20/12	0.080	4,000,000.00	04/20/12
Summit State Bank	01/27/12	0.090	3,500,000.00	04/27/12
Summit State Bank	02/01/12	0.100	4,000,000.00	05/02/12
Summit State Bank	02/08/12	0.120	8,000,000.00	05/09/12
Summit State Bank	12/09/11	0.090	12,000,000.00	06/08/12
<b><u>VACAVILLE</u></b>				
Travis Credit Union	01/05/12	0.110	40,000,000.00	07/05/12
<b><u>WALNUT CREEK</u></b>				
Bank of the West	12/07/11	0.050	66,000,000.00	03/07/12
Bank of the West	12/16/11	0.050	100,000,000.00	03/16/12
Bank of the West	02/02/12	0.110	134,000,000.00	05/03/12
<b><u>WATSONVILLE</u></b>				
Santa Cruz County Bank	02/09/12	0.100	5,000,000.00	03/15/12
Santa Cruz County Bank	02/10/12	0.110	6,500,000.00	03/23/12
Santa Cruz County Bank	02/24/12	0.090	2,500,000.00	03/30/12
<b>TOTAL TIME DEPOSITS February 2012</b>			<b>4,233,640,000.00</b>	

**BANK DEMAND DEPOSITS**  
**FEBRUARY 2012**  
 (\$ in thousands)

**DAILY BALANCES**

<u>DAY OF MONTH</u>	<u>BALANCES PER BANKS</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 1,953,990	\$ 2,326,672
2	1,533,795	2,086,862
3	1,992,469	2,487,564
4	1,992,469	2,487,564
5	1,992,469	2,487,564
6	2,104,150	1,987,689
7	2,134,882	2,061,834
8	2,003,336	2,292,919
9	2,259,674	2,324,907
10	2,221,687	2,533,744
11	2,221,687	2,533,744
12	2,221,687	2,533,744
13	1,943,112	2,143,611
14	1,842,581	1,902,257
15	1,940,670	2,029,689
16	2,377,646	2,010,896
17	1,997,562	2,108,288
18	1,997,562	2,108,288
19	1,997,562	2,108,288
20	1,997,562	2,116,049
21	2,210,245	2,048,633
22	2,776,469	2,034,850
23	2,298,950	2,018,617
24	2,143,649	2,149,942
25	2,143,649	2,149,942
26	2,143,649	2,149,942
27	1,989,778	1,837,219
28	1,825,718	2,002,047
29	2,323,024	1,531,267

**AVERAGE DOLLAR DAYS** 2,089,024 <sup>a/</sup>

<sup>a/</sup> The prescribed bank balance for February was \$2,123,676. This consisted of \$2,017,644 in compensating balances for services, balances for uncollected funds of \$110,287 and a deduction of \$4,255 for February delayed deposit credit.

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on February 15, 2012, has determined and designated the amount of money available for deposit and investment under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

- In accordance with law, for deposit in demand bank accounts as Compensating Balance for Services 2,017,644,000

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 )	02/13/12	02/17/12	\$ 860,300,000	\$ (3,341,340,000)	\$ 4,201,640,000	\$ 860,300,000
( 2 )	02/20/12	02/24/12	\$ 1,478,200,000	\$ (1,863,140,000)	\$ 4,201,640,000	\$ 2,338,500,000
( 3 )	02/27/12	03/02/12	\$ (1,606,500,000)	\$ (3,469,640,000)	\$ 4,201,640,000	\$ 732,000,000
( 4 )	03/05/12	03/09/12	\$ (248,100,000)	\$ (3,717,740,000)	\$ 4,201,640,000	\$ 483,900,000
( 5 )	03/12/12	03/16/12	\$ 1,415,900,000	\$ (2,301,840,000)	\$ 4,201,640,000	\$ 1,899,800,000
( 6 )	03/19/12	03/23/12	\$ 1,149,600,000	\$ (1,152,240,000)	\$ 4,201,640,000	\$ 3,049,400,000
( 7 )	03/26/12	03/30/12	\$ 55,000,000	\$ (1,097,240,000)	\$ 4,201,640,000	\$ 3,104,400,000
( 8 )	04/02/12	04/06/12	\$ (1,133,700,000)	\$ (2,230,940,000)	\$ 4,201,640,000	\$ 1,970,700,000
( 9 )	04/09/12	04/13/12	\$ 359,100,000	\$ (1,871,840,000)	\$ 4,201,640,000	\$ 2,329,800,000
(10)	04/16/12	04/20/12	\$ 5,260,300,000	\$ 3,388,460,000	\$ 4,201,640,000	\$ 7,590,100,000

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

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

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of 2,017,644,000.

POOLED MONEY INVESTMENT BOARD:

**SIGNATURES ON FILE AT STO**

Chairperson

Member

Member