



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



MARK J. SALADINO
TREASURER AND TAX COLLECTOR

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December 31, 2012

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

FROM: Mark J. Saladino
Treasurer and Tax Collector 

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

The Report of Investments for the month of November 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 November 2012 were in accordance with the California Government Code and conform to the Treasurer and Tax Collector's Investment Policy.

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

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

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

MJS:NI:rkw

Attachments

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR NOVEMBER 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 NOVEMBER 2012

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR NOVEMBER 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 NOVEMBER 30, 2012

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 11/30/12		
At Cost	\$ 22,576,855,741	\$ 104,935,517
At Market	\$ 22,640,599,070	\$ 104,935,104
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	18.04%	0.00%
United States Government and Agency Obligations	49.59%	31.88%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	30.52%	0.00%
Municipal Obligations	0.08%	4.83%
Corporate and Deposit Notes	1.77%	2.91%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	60.38%
1-60 days	47.64%	0.00%
61 days-1 year	16.23%	44.72%
Over 1 year	36.13%	55.28%
Weighted Average Days to Maturity	558	

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

SCHEDULE A1

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

PSI

Commercial Paper	A-1	P-1	30.53%
Corporate and Deposit Notes	A-1+	P-1	0.64%
	A-1	P-1	0.22%
	AA+	A1	0.46%
	AA-	Aa3	0.44%
Los Angeles County Securities	AA	Aa2	0.08%
Negotiable Certificates of Deposit	A-1+	P-1	8.98%
	A-1	P-1	8.08%
	AA-	Aa3	0.98%
U.S. Agency Securities	AA+	Aaa	41.07%
U.S. Treasury Securities:			
U.S. Treasury Notes	AA+	Aaa	1.21%
U.S. Treasury Bills	AA+	Aaa	7.31%
			100.00%

SPI

Local Agency Investment Fund	Not rated	Not rated	60.30%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	A-1+	P-1	1.44%
	AA	Aa2	1.48%
Mortgage Trust Deeds	AA-	Aa2	0.08%
Los Angeles County Securities	AA	Aa2	4.82%
Negotiable Certificates of Deposit	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	31.80%
U.S. Treasury Securities:			
U.S. Treasury Notes	-	-	0.00%
U.S. Treasury Bonds	AA+	Aaa	0.08%
			100.00%

POOLED SURPLUS EARNINGS REPORT
NOVEMBER 30, 2012

SCHEDULE B

TREASURER POOLED SURPLUS
INVESTMENT PORTFOLIO

Investment Balance 11/30/12	\$ 22,576,855,741
Market Value at 11/30/12	\$ 22,640,599,070
Average Daily Balance	\$ 21,251,971,473
Gains and Losses:	
For the Month	\$ (2,651)
For the Past 12 Months	\$ 5,273,916
Unrealized Gains and Losses on Transfers between Portfolio for the Month	\$ -
Earnings for the Month	\$ 12,040,828
Earnings for the Past 12 Months	\$ 184,839,413
Earnings Rate for the Month	0.69%

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

SCHEDULE C

<u>Bank Name</u>	<u>Balance</u>
Bank of America - Concentration	\$ 95,694,399.59
Bank of the West - Concentration	\$ 12,219,418.70 (A)
Citi Bank - Concentration	\$ -
Union Bank- Concentration	\$ 3,073,272.16
Wells Fargo - Concentration	<u>\$ 5,207,830.36</u>
Total Ledger Balance for all Banks	<u><u>\$ 116,194,920.81</u></u>

(A) \$8.395 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 NOVEMBER 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 November 2012

Total Deposits	\$ 4,681,117,709.69
Total Disbursements	\$ 3,436,370,755.27

Discretionary Funds Liquidity Withdrawal Ratio:
As of November 30, 2012 1.43

Six-Month Cash Availability Projection:

<u>Month</u>	<u>Investment</u>			<u>Cumulative Available Cash</u>
	<u>Maturities</u>	<u>Deposits</u>	<u>Disbursements</u>	
December	\$ 8,800,113,000.00	\$ 7,036,700,000.00	\$ 5,277,300,000.00	\$ 10,559,513,000.00
January	\$ 2,054,877,000.00	\$ 3,538,200,000.00	\$ 4,959,600,000.00	\$ 11,192,990,000.00
February	\$ 933,489,000.00	\$ 2,461,300,000.00	\$ 4,304,600,000.00	\$ 10,283,179,000.00
March	\$ 346,335,000.00	\$ 3,653,200,000.00	\$ 4,541,800,000.00	\$ 9,740,914,000.00
April	\$ 401,500,000.00	\$ 6,975,500,000.00	\$ 5,030,400,000.00	\$ 12,087,514,000.00
May	\$ 369,592,000.00	\$ 2,097,000,000.00	\$ 4,862,900,000.00	\$ 9,691,206,000.00

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 November 2012, the Treasurer placed \$394.913 million in the Bank of the West Money Market Plus Account in accordance with the Treasurer's authority under California Government Code Section 53633. \$8.395 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 \$85 thousand in trust deeds related to the settlement of Flying Triangle and Abalone Cove landslide litigation. In 1986 and 1987, the Board of Supervisors approved the disbursement of funds for trust deed mortgages as part of the settlements of the Flying Triangle and the Abalone Cove landslide litigation. Such disbursements are authorized under Government Code Section 23004. The trust deeds held by the General Fund are fully secured and have fixed interest rate of 5.50%.

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

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

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

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

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

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

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

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

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

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

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

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

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

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENT TRANSACTIONS FOR NOVEMBER 2012
COMPLIANCE REPORT

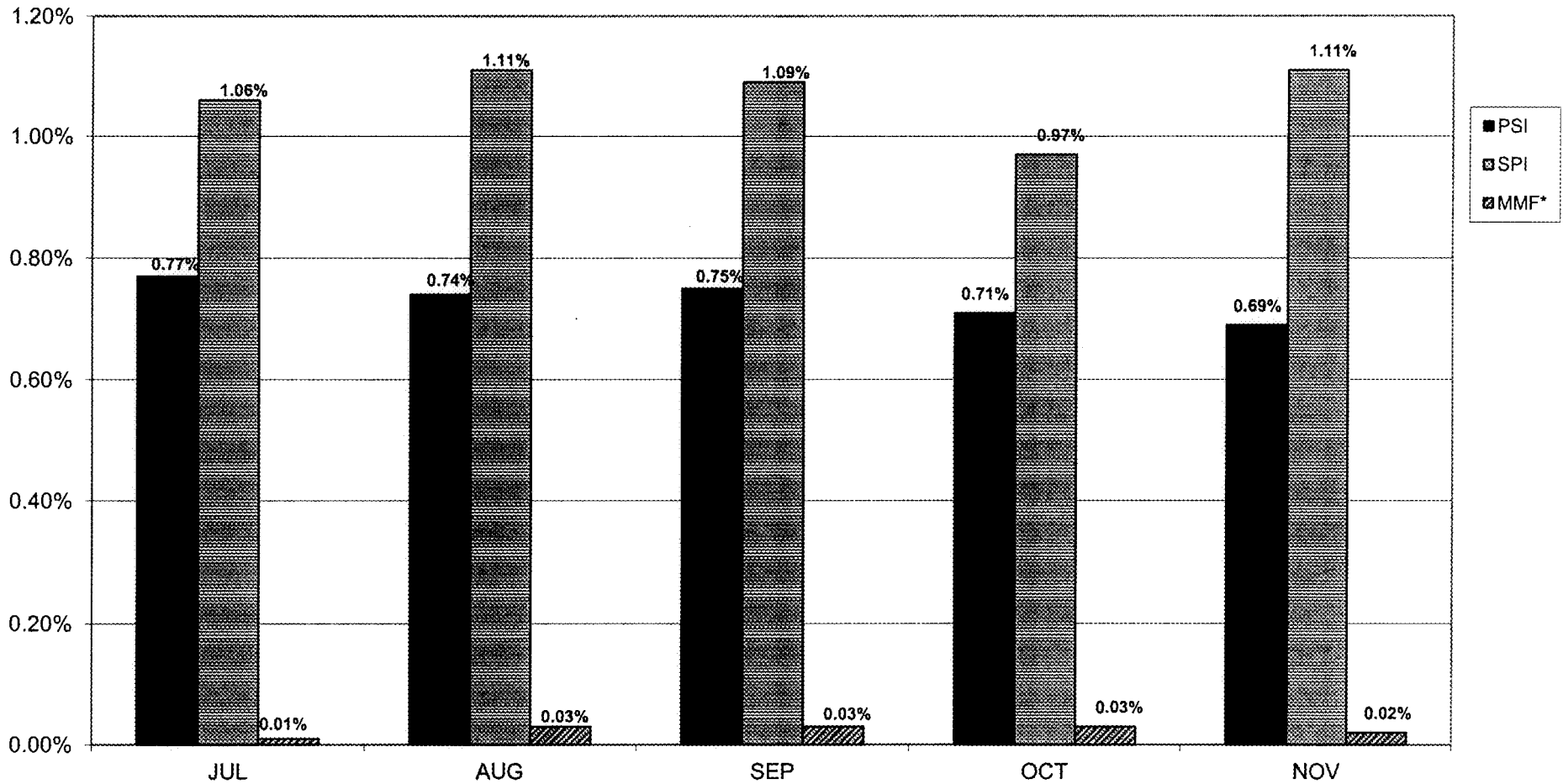
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of November 2012

No exceptions noted.

LOS ANGELES COUNTY TREASURER
 PERFORMANCE REPORT
 PORTFOLIO COST
 THROUGH 11/30/12
 ATTACHMENT III

DAY	<u>POOLED SURPLUS INVESTMENTS</u>	<u>SPECIFIC PURPOSE INVESTMENTS</u>
	TOTAL COST	TOTAL COST
1	21,153,528,116.62	144,875,809.86
2	21,153,812,434.07	144,875,809.86
3	21,153,812,434.07	144,875,809.86
4	21,153,812,434.07	144,875,809.86
5	20,918,677,010.22	144,875,809.86
6	20,876,632,709.19	144,875,809.86
7	20,858,784,495.22	144,874,644.53
8	20,907,735,242.95	144,874,644.53
9	20,849,047,560.95	144,874,644.53
10	20,849,047,560.95	144,874,644.53
11	20,849,047,560.95	144,874,644.53
12	20,849,047,560.95	144,874,644.53
13	20,880,938,845.48	144,874,644.53
14	20,962,603,163.72	105,474,644.53
15	20,876,309,658.84	105,473,342.95
16	20,844,120,589.98	105,473,342.95
17	20,844,120,589.98	105,473,342.95
18	20,844,120,589.98	105,473,342.95
19	21,470,953,238.13	105,473,342.95
20	21,365,971,988.04	105,473,342.95
21	21,452,717,315.78	105,473,342.95
22	21,452,717,315.78	105,473,342.95
23	21,282,776,802.47	105,473,342.95
24	21,282,776,802.47	105,473,342.95
25	21,282,776,802.47	105,473,342.95
26	21,488,140,872.56	105,473,342.95
27	21,840,862,742.56	105,043,333.30
28	22,493,489,207.30	104,943,333.30
29	22,743,906,799.61	104,943,333.30
30	22,576,855,741.27	104,935,515.69
AVG	<u>21,251,971,472.89</u>	<u>122,479,921.55</u>

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



* Provided for comparative purposes only.

* Source: Money Fund Report as of December 4, 2012

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 11/30/12 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) <u>TRADING/NON-TRADING</u>	SPECIFIC PURPOSE <u>INVESTMENT</u>
Revenues:		
Interest Earnings	\$12,697,140	\$119,388
Gains (Losses) on Calls of Non-Trading Securities.	(559,854)	626
Gains (Losses) on Sales of Trading Securities.	557,204	0
Amortization/Accretion	(653,661)	(7,808)
Prior Accrual Adjustment	<u>0</u>	<u>0</u>
Total Revenues	<u><u>\$12,040,828</u></u>	<u><u>\$112,206</u></u>
Expenses:		
Interest Expense	0	0
*Investment Management Fee	<u>0</u>	<u>3,522</u>
	<u><u>\$0</u></u>	<u><u>\$3,522</u></u>
NET INCOME	<u><u>\$12,040,828</u></u>	<u><u>\$108,684</u></u>

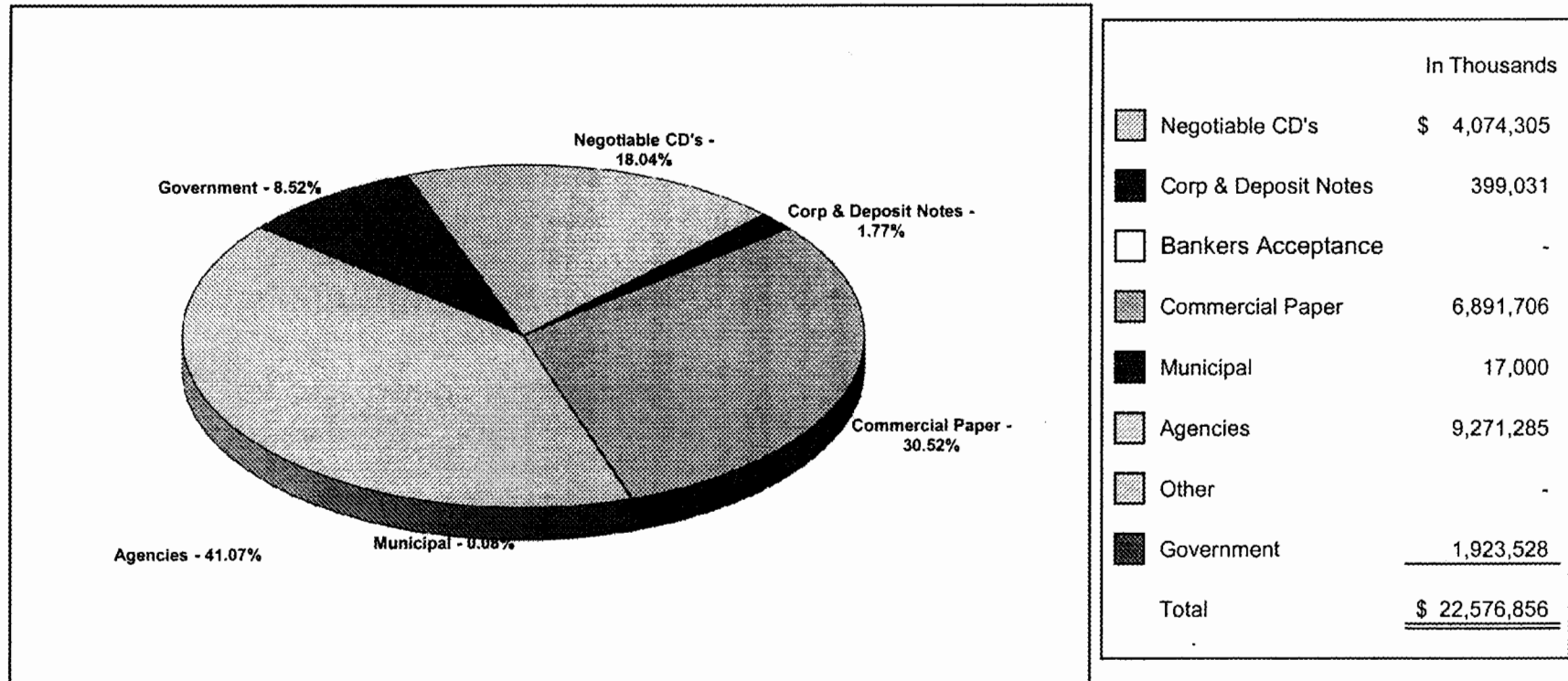
Los Angeles County Treasurer
 Non-Trading Composition
 As of November 30, 2012
 Attachment VI

NON-TRADING PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non-Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	50.63%	
Los Angeles County and Related Entities	37.00%	
Consolidated Sanitation Districts		2.57%
Metropolitan Transportation Authority		1.92%
Miscellaneous Agencies Pooled Investments		1.93%
County Bond Proceeds		3.39%
South Coast Air Quality Management District		2.55%
Miscellaneous		0.01%
Total	<u>87.63%</u>	<u>12.37%</u>

NOTE: The discretionary participation from local agencies outside of Los Angeles County represents 8.99% of the PSI Portfolio.

**LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY SECURITY TYPE
AS OF NOVEMBER 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: November 1, 2012 to November 30, 2012
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	11/1/2012	91512	CANCARA ASSET SEC LLC CP	0.20000	12/4/2012	25,000,000.00	24,995,416.67	0.00	CITI	BLAY
NTRD	CPD	11/1/2012	91513	BARTON CAPITAL LLC CP	0.26000	12/4/2012	25,000,000.00	24,994,041.67	0.00	CITI	MS
NTRD	CPD	11/1/2012	91510	THUNDER BAY FUNDING LLC CP	0.16000	12/3/2012	50,000,000.00	49,992,888.89	0.00	CITI	RBCCM
NTRD	CPD	11/1/2012	91516	SHEFFIELD RECEIVABLES CORP CP	0.18000	12/5/2012	10,000,000.00	9,998,300.00	0.00	CITI	MS
NTRD	CPD	11/1/2012	91519	DEUTSCHE BANK FINANCIAL LLC CP	0.18000	12/20/2012	50,000,000.00	49,987,750.00	0.00	CITI	BLAY
NTRD	CPD	11/1/2012	91520	AUTOBAHN FUNDING CO LLC CP	0.19000	12/6/2012	50,000,000.00	49,990,763.89	0.00	CITI	MS
NTRD	CPD	11/2/2012	91525	THUNDER BAY FUNDING LLC CP	0.15500	12/5/2012	50,000,000.00	49,992,895.83	0.00	CITI	KEYBANC
NTRD	CPD	11/2/2012	91526	THUNDER BAY FUNDING LLC CP	0.15500	12/6/2012	50,000,000.00	49,992,680.56	0.00	CITI	KEYBANC
NTRD	CPD	11/2/2012	91528	AUTOBAHN FUNDING CO LLC CP	0.20000	12/5/2012	50,000,000.00	49,990,833.33	0.00	CITI	CITGM
NTRD	CPD	11/2/2012	91529	BARTON CAPITAL LLC CP	0.26000	12/5/2012	50,000,000.00	49,988,083.33	0.00	CITI	MS
NTRD	CPD	11/2/2012	91531	BARTON CAPITAL LLC CP	0.26000	12/7/2012	35,000,000.00	34,991,152.78	0.00	CITI	MS
NTRD	CPD	11/2/2012	91533	DEUTSCHE BANK FINANCIAL LLC CP	0.16000	12/7/2012	50,000,000.00	49,992,222.22	0.00	CITI	BLAY
NTRD	CPD	11/2/2012	91534	ABBEY NATIONAL NA LLC CP	0.31000	12/10/2012	50,000,000.00	49,983,638.89	0.00	CITI	MFR
NTRD	CPD	11/5/2012	91537	DEUTSCHE BANK FINANCIAL LLC CP	0.16000	12/11/2012	50,000,000.00	49,992,000.00	0.00	CITI	BLAY
NTRD	CPD	11/5/2012	91538	AUTOBAHN FUNDING CO LLC CP	0.19000	12/11/2012	50,000,000.00	49,990,500.00	0.00	CITI	MS
NTRD	CPD	11/5/2012	91539	ATLANTIS ONE FUNDING CORP CP	0.20000	1/4/2013	50,000,000.00	49,983,333.33	0.00	CITI	LOOP
NTRD	CPD	11/5/2012	91540	ABBEY NATIONAL NA LLC CP	0.18000	11/6/2012	50,000,000.00	49,999,750.00	0.00	CITI	MFR
NTRD	CPD	11/5/2012	91543	MONT BLANC CAPITAL CORP CP	0.21000	1/2/2013	50,000,000.00	49,983,083.33	0.00	CITI	CITGM
NTRD	CPD	11/5/2012	91544	SHEFFIELD RECEIVABLES CORP CP	0.18000	12/7/2012	16,600,000.00	16,597,344.00	0.00	CITI	MS
NTRD	CPD	11/6/2012	91547	VARIABLE FDG CAPITAL CO LLC CP	0.16000	12/12/2012	48,000,000.00	47,992,320.00	0.00	CITI	WFI
NTRD	CPD	11/6/2012	91548	ATLANTIS ONE FUNDING CORP CP	0.20000	1/2/2013	50,000,000.00	49,984,166.67	0.00	CITI	BLAY
NTRD	CPD	11/6/2012	91550	SALISBURY REC CO LLC CP	0.17000	12/10/2012	50,000,000.00	49,991,972.22	0.00	CITI	LOOP
NTRD	CPD	11/6/2012	91551	SALISBURY REC CO LLC CP	0.17000	12/10/2012	10,000,000.00	9,998,394.44	0.00	CITI	LOOP
NTRD	CPD	11/6/2012	91552	THUNDER BAY FUNDING LLC CP	0.16000	12/12/2012	50,000,000.00	49,992,000.00	0.00	CITI	RBCCM
NTRD	CPD	11/6/2012	91554	THUNDER BAY FUNDING LLC CP	0.15000	12/12/2012	10,615,000.00	10,613,407.75	0.00	CITI	KEYBANC
NTRD	CPD	11/6/2012	91555	JUPITER SEC COMPANY LLC CP	0.16000	12/20/2012	50,000,000.00	49,990,222.22	0.00	CITI	JPM
NTRD	CPD	11/6/2012	91556	DEUTSCHE BANK FINANCIAL LLC CP	0.17000	12/12/2012	50,000,000.00	49,991,500.00	0.00	CITI	BLAY
NTRD	CPD	11/6/2012	91557	CANCARA ASSET SEC LLC CP	0.20000	12/6/2012	24,366,000.00	24,361,939.00	0.00	CITI	KEYBANC
NTRD	CPD	11/7/2012	91559	BARTON CAPITAL LLC CP	0.21000	11/20/2012	30,000,000.00	29,997,725.00	0.00	CITI	MS
NTRD	CPD	11/7/2012	91560	BARTON CAPITAL LLC CP	0.21000	11/19/2012	25,000,000.00	24,998,250.00	0.00	CITI	MS
NTRD	CPD	11/7/2012	91561	SALISBURY REC CO LLC CP	0.18000	12/11/2012	40,000,000.00	39,993,200.00	0.00	CITI	MS
NTRD	CPD	11/7/2012	91562	SHEFFIELD RECEIVABLES CORP CP	0.17000	12/10/2012	40,000,000.00	39,993,766.67	0.00	CITI	LOOP
NTRD	CPD	11/7/2012	91563	ABBEY NATIONAL NA LLC CP	0.30000	12/13/2012	50,000,000.00	49,985,000.00	0.00	CITI	MFR
NTRD	CPD	11/7/2012	91564	SALISBURY REC CO LLC CP	0.19000	1/14/2013	40,000,000.00	39,985,644.44	0.00	CITI	BLAY
NTRD	CPD	11/7/2012	91566	SHEFFIELD RECEIVABLES CORP CP	0.20000	1/8/2013	24,602,000.00	24,593,525.98	0.00	CITI	KEYBANC
NTRD	CPD	11/7/2012	91567	SALISBURY REC CO LLC CP	0.20000	1/8/2013	25,000,000.00	24,991,388.89	0.00	CITI	KEYBANC
NTRD	CPD	11/8/2012	91570	AUTOBAHN FUNDING CO LLC CP	0.18000	12/20/2012	50,000,000.00	49,989,500.00	0.00	CITI	BLAY
NTRD	CPD	11/8/2012	91571	ABBEY NATIONAL NA LLC CP	0.32000	12/20/2012	50,000,000.00	49,981,333.33	0.00	CITI	MFR

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NTRD	CPD	11/8/2012	91572	ABBEY NATIONAL NA LLC CP	0.32000	12/19/2012	50,000,000.00	49,981,777.78	0.00	CITI	MFR
NTRD	CPD	11/8/2012	91573	JUPITER SEC COMPANY LLC CP	0.15000	12/6/2012	50,000,000.00	49,994,166.67	0.00	CITI	BLAY
NTRD	CPD	11/8/2012	91574	DEUTSCHE BANK FINANCIAL LLC CP	0.17000	12/14/2012	50,000,000.00	49,991,500.00	0.00	CITI	BLAY
NTRD	CPD	11/9/2012	91576	AUTOBAHN FUNDING CO LLC CP	0.22000	1/2/2013	30,000,000.00	29,990,100.00	0.00	CITI	MS
NTRD	CPD	11/9/2012	91577	DEUTSCHE BANK FINANCIAL LLC CP	0.17000	12/13/2012	50,000,000.00	49,991,972.22	0.00	CITI	BLAY
NTRD	CPD	11/9/2012	91578	REGENCY MARKETS NO. 1 LLC CP	0.18000	11/16/2012	50,000,000.00	49,998,250.00	0.00	CITI	BLAY
NTRD	CPD	11/9/2012	91579	CHARIOT FUNDING LLC CP	0.20000	2/5/2013	25,000,000.00	24,987,777.78	0.00	CITI	RBCCM
NTRD	CPD	11/9/2012	91581	CANCARA ASSET SEC LLC CP	0.22000	1/8/2013	25,000,000.00	24,990,833.33	0.00	CITI	LOOP
NTRD	CPD	11/9/2012	91582	SALISBURY REC CO LLC CP	0.15000	12/13/2012	50,000,000.00	49,992,916.67	0.00	CITI	BLAY
NTRD	CPD	11/9/2012	91583	SALISBURY REC CO LLC CP	0.19000	1/9/2013	26,000,000.00	25,991,629.44	0.00	CITI	BLAY
NTRD	CPD	11/9/2012	91584	ABBEY NATIONAL NA LLC CP	0.30000	12/14/2012	50,000,000.00	49,985,416.67	0.00	CITI	MFR
NTRD	CPD	11/13/2012	91585	CHARIOT FUNDING LLC CP	0.16000	12/12/2012	50,000,000.00	49,993,555.56	0.00	CITI	JPM
NTRD	CPD	11/13/2012	91586	JUPITER SEC COMPANY LLC CP	0.16000	12/12/2012	50,000,000.00	49,993,555.56	0.00	CITI	KEYBANC
NTRD	CPD	11/13/2012	91587	TOYOTA MOTOR CREDIT CORP CP	0.17000	12/14/2012	25,000,000.00	24,996,340.28	0.00	CITI	TFS
NTRD	CPD	11/13/2012	91588	AUTOBAHN FUNDING CO LLC CP	0.19000	12/14/2012	25,000,000.00	24,995,909.72	0.00	CITI	MS
NTRD	CPD	11/13/2012	91590	ABBEY NATIONAL NA LLC CP	0.25000	12/4/2012	50,000,000.00	49,992,708.33	0.00	CITI	MFR
NTRD	CPD	11/13/2012	91591	SALISBURY REC CO LLC CP	0.19000	1/10/2013	50,000,000.00	49,984,694.44	0.00	CITI	BLAY
NTRD	CPD	11/13/2012	91592	SHEFFIELD RECEIVABLES CORP CP	0.16000	12/20/2012	40,000,000.00	39,993,422.22	0.00	CITI	MS
NTRD	CPD	11/14/2012	91595	SHEFFIELD RECEIVABLES CORP CP	0.20000	1/15/2013	50,000,000.00	49,982,777.78	0.00	CITI	BCI
NTRD	CPD	11/14/2012	91596	CANCARA ASSET SEC LLC CP	0.20000	12/17/2012	50,000,000.00	49,990,833.33	0.00	CITI	MS
NTRD	CPD	11/14/2012	91597	REGENCY MARKETS NO. 1 LLC CP	0.21000	12/14/2012	50,000,000.00	49,991,250.00	0.00	CITI	CITGM
NTRD	CPD	11/14/2012	91598	CANADIAN IMPERIAL HLDGS INC CP	0.13000	12/24/2012	25,000,000.00	24,996,388.89	0.00	CITI	MFR
NTRD	CPD	11/14/2012	91604	SALISBURY REC CO LLC CP	0.20000	1/17/2013	16,716,000.00	16,710,056.53	0.00	CITI	MS
NTRD	CPD	11/14/2012	91600	ABBEY NATIONAL NA LLC CP	0.27000	12/11/2012	50,000,000.00	49,989,875.00	0.00	CITI	MFR
NTRD	CPD	11/14/2012	91601	DEUTSCHE BANK FINANCIAL LLC CP	0.17000	12/20/2012	50,000,000.00	49,991,500.00	0.00	CITI	BLAY
NTRD	CPD	11/14/2012	91602	SHEFFIELD RECEIVABLES CORP CP	0.19000	1/15/2013	25,000,000.00	24,991,819.44	0.00	CITI	BLAY
NTRD	CPD	11/15/2012	91614	SALISBURY REC CO LLC CP	0.19000	1/16/2013	25,000,000.00	24,991,819.44	0.00	CITI	KEYBANC
NTRD	CPD	11/15/2012	91615	REGENCY MARKETS NO. 1 LLC CP	0.21000	12/14/2012	9,914,000.00	9,912,322.88	0.00	CITI	GPS
NTRD	CPD	11/15/2012	91616	BARTON CAPITAL LLC CP	0.24000	12/17/2012	25,927,000.00	25,921,468.91	0.00	CITI	GPS
NTRD	CPD	11/15/2012	91617	SALISBURY REC CO LLC CP	0.19000	1/9/2013	26,000,000.00	25,992,452.78	0.00	CITI	KEYBANC
NTRD	CPD	11/15/2012	91605	CHARIOT FUNDING LLC CP	0.16000	12/17/2012	50,000,000.00	49,992,888.89	0.00	CITI	JPM
NTRD	CPD	11/15/2012	91606	MONT BLANC CAPITAL CORP CP	0.18000	12/14/2012	20,000,000.00	19,997,100.00	0.00	CITI	INGF
NTRD	CPD	11/15/2012	91609	REGENCY MARKETS NO. 1 LLC CP	0.21000	12/17/2012	50,000,000.00	49,990,666.67	0.00	CITI	MS
NTRD	CPD	11/15/2012	91610	THUNDER BAY FUNDING LLC CP	0.16000	12/18/2012	50,000,000.00	49,992,666.67	0.00	CITI	KEYBANC
NTRD	CPD	11/15/2012	91611	DEUTSCHE BANK FINANCIAL LLC CP	0.17000	12/19/2012	50,000,000.00	49,991,972.22	0.00	CITI	BLAY
NTRD	CPD	11/15/2012	91612	AUTOBAHN FUNDING CO LLC CP	0.19000	12/18/2012	25,000,000.00	24,995,645.83	0.00	CITI	MS
NTRD	CPD	11/16/2012	91624	THUNDER BAY FUNDING LLC CP	0.15000	12/18/2012	50,000,000.00	49,993,333.33	0.00	CITI	KEYBANC
NTRD	CPD	11/16/2012	91625	THUNDER BAY FUNDING LLC CP	0.15000	12/18/2012	26,116,000.00	26,112,517.87	0.00	CITI	LOOP

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NTRD	CPD	11/16/2012	91626	AUTOBAHN FUNDING CO LLC CP	0.19000	12/19/2012	25,000,000.00	24,995,645.83	0.00	CITI	MS
NTRD	CPD	11/16/2012	91627	SALISBURY REC CO LLC CP	0.20000	1/17/2013	33,284,000.00	33,272,535.51	0.00	CITI	MS
NTRD	CPD	11/16/2012	91629	DEUTSCHE BANK FINANCIAL LLC CP	0.17000	12/20/2012	50,000,000.00	49,991,972.22	0.00	CITI	BLAY
NTRD	CPD	11/19/2012	91632	SALISBURY REC CO LLC CP	0.19000	1/10/2013	50,000,000.00	49,986,277.78	0.00	CITI	BLAY
NTRD	CPD	11/19/2012	91640	BARTON CAPITAL LLC CP	0.24000	12/19/2012	50,000,000.00	49,990,000.00	0.00	CITI	BLAY
NTRD	CPD	11/19/2012	91641	CANCARA ASSET SEC LLC CP	0.23000	1/18/2013	30,000,000.00	29,988,500.00	0.00	CITI	MS
NTRD	CPD	11/19/2012	91642	THUNDER BAY FUNDING LLC CP	0.15000	12/11/2012	11,060,000.00	11,058,986.17	0.00	CITI	KEYBANC
NTRD	CPD	11/19/2012	91643	SALISBURY REC CO LLC CP	0.15000	12/13/2012	35,000,000.00	34,996,500.00	0.00	CITI	KEYBANC
NTRD	CPD	11/19/2012	91650	SALISBURY REC CO LLC CP	0.19000	1/11/2013	18,000,000.00	17,994,965.00	0.00	CITI	BLAY
NTRD	CPD	11/19/2012	91651	MONT BLANC CAPITAL CORP CP	0.27000	2/12/2013	50,000,000.00	49,968,125.00	0.00	CITI	INGF
NTRD	CPD	11/19/2012	91652	MONT BLANC CAPITAL CORP CP	0.27000	2/12/2013	22,211,000.00	22,196,840.49	0.00	CITI	INGF
NTRD	CPD	11/19/2012	91653	ATLANTIS ONE FUNDING CORP CP	0.23000	2/19/2013	37,023,000.00	37,001,238.70	0.00	CITI	BLAY
NTRD	CPD	11/20/2012	91654	AUTOBAHN FUNDING CO LLC CP	0.19000	1/2/2013	25,000,000.00	24,994,326.39	0.00	CITI	BLAY
NTRD	CPD	11/20/2012	91655	SALISBURY REC CO LLC CP	0.19000	1/11/2013	25,000,000.00	24,993,138.89	0.00	CITI	BLAY
NTRD	CPD	11/20/2012	91656	BARTON CAPITAL LLC CP	0.24000	12/21/2012	50,000,000.00	49,989,666.67	0.00	CITI	MS
NTRD	CPD	11/20/2012	91657	THUNDER BAY FUNDING LLC CP	0.15000	12/13/2012	50,000,000.00	49,995,208.33	0.00	CITI	RBCCM
NTRD	CPD	11/20/2012	91658	BRYANT PARK FUNDING LLC CP	0.18000	12/20/2012	50,000,000.00	49,992,500.00	0.00	CITI	CITGM
NTRD	CPD	11/20/2012	91659	CANCARA ASSET SEC LLC CP	0.21000	1/4/2013	50,000,000.00	49,986,875.00	0.00	CITI	BLAY
NTRD	CPD	11/20/2012	91660	TOYOTA MOTOR CREDIT CORP CP	0.17000	12/28/2012	50,000,000.00	49,991,027.78	0.00	CITI	TFS
NTRD	CPD	11/20/2012	91661	BRYANT PARK FUNDING LLC CP	0.18000	12/17/2012	35,000,000.00	34,995,275.00	0.00	CITI	MS
NTRD	CPD	11/20/2012	91663	BARTON CAPITAL LLC CP	0.23000	12/31/2012	13,973,000.00	13,969,339.85	0.00	CITI	BLAY
NTRD	CPD	11/21/2012	91669	BARTON CAPITAL LLC CP	0.23000	12/18/2012	50,000,000.00	49,991,375.00	0.00	CITI	BLAY
NTRD	CPD	11/21/2012	91670	BARTON CAPITAL LLC CP	0.23000	12/31/2012	50,000,000.00	49,987,222.22	0.00	CITI	LOOP
NTRD	CPD	11/21/2012	91671	AUTOBAHN FUNDING CO LLC CP	0.19000	12/21/2012	25,000,000.00	24,996,041.67	0.00	CITI	MS
NTRD	CPD	11/21/2012	91672	DEUTSCHE BANK FINANCIAL LLC CP	0.17000	12/21/2012	50,000,000.00	49,992,916.67	0.00	CITI	BLAY
NTRD	CPD	11/21/2012	91673	BRYANT PARK FUNDING LLC CP	0.18000	12/17/2012	50,000,000.00	49,993,500.00	0.00	CITI	MS
NTRD	CPD	11/21/2012	91674	BRYANT PARK FUNDING LLC CP	0.18000	12/17/2012	37,420,000.00	37,415,135.40	0.00	CITI	MS
NTRD	CPD	11/23/2012	91687	REGENCY MARKETS NO. 1 LLC CP	0.20000	11/30/2012	31,061,000.00	31,059,792.07	0.00	CITI	MS
NTRD	CPD	11/26/2012	91691	THUNDER BAY FUNDING LLC CP	0.15000	12/28/2012	50,000,000.00	49,993,333.33	0.00	CITI	LOOP
NTRD	CPD	11/26/2012	91692	THUNDER BAY FUNDING LLC CP	0.15000	12/28/2012	50,000,000.00	49,993,333.33	0.00	CITI	LOOP
NTRD	CPD	11/26/2012	91693	BARTON CAPITAL LLC CP	0.24000	12/21/2012	20,803,000.00	20,799,532.83	0.00	CITI	JPM
NTRD	CPD	11/26/2012	91694	BARTON CAPITAL LLC CP	0.24000	12/31/2012	16,027,000.00	16,023,260.37	0.00	CITI	JPM
NTRD	CPD	11/26/2012	91695	VARIABLE FDG CAPITAL CO LLC CP	0.16000	12/28/2012	50,000,000.00	49,992,888.89	0.00	CITI	WFI
NTRD	CPD	11/26/2012	91696	CANCARA ASSET SEC LLC CP	0.23000	1/4/2013	50,000,000.00	49,987,541.67	0.00	CITI	MS
NTRD	CPD	11/26/2012	91697	REGENCY MARKETS NO. 1 LLC CP	0.21000	12/27/2012	50,000,000.00	49,990,958.33	0.00	CITI	MS
NTRD	CPD	11/26/2012	91698	REGENCY MARKETS NO. 1 LLC CP	0.21000	12/27/2012	20,000,000.00	19,996,383.33	0.00	CITI	MS
NTRD	CPD	11/26/2012	91699	CANCARA ASSET SEC LLC CP	0.23000	1/4/2013	47,200,000.00	47,188,239.33	0.00	CITI	MS
NTRD	CPD	11/26/2012	91700	ABBEY NATIONAL NA LLC CP	0.20000	12/3/2012	50,000,000.00	49,998,055.56	0.00	CITI	MFR

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NTRD	CPD	11/26/2012	91701	DEUTSCHE BANK FINANCIAL LLC CP	0.17000	12/19/2012	50,000,000.00	49,994,569.44	0.00	CITI	BLAY
NTRD	CPD	11/27/2012	91703	VARIABLE FDG CAPITAL CO LLC CP	0.16000	12/28/2012	20,000,000.00	19,997,244.44	0.00	CITI	WFI
NTRD	CPD	11/27/2012	91709	CANCARA ASSET SEC LLC CP	0.20000	1/2/2013	25,000,000.00	24,995,000.00	0.00	CITI	BLAY
NTRD	CPD	11/27/2012	91710	CANCARA ASSET SEC LLC CP	0.21000	1/2/2013	50,000,000.00	49,989,500.00	0.00	CITI	MS
NTRD	CPD	11/27/2012	91720	SHEFFIELD RECEIVABLES CORP CP	0.25000	1/9/2013	6,500,000.00	6,498,059.03	0.00	CITI	KEYBANC
NTRD	CPD	11/27/2012	91721	BRYANT PARK FUNDING LLC CP	0.18000	1/25/2013	8,553,000.00	8,550,476.87	0.00	CITI	KEYBANC
NTRD	CPD	11/27/2012	91722	ATLANTIS ONE FUNDING CORP CP	0.20000	1/24/2013	6,000,000.00	5,998,066.67	0.00	CITI	KEYBANC
NTRD	CPD	11/27/2012	91713	DEUTSCHE BANK FINANCIAL LLC CP	0.17000	12/26/2012	25,000,000.00	24,996,576.39	0.00	CITI	BLAY
NTRD	CPD	11/27/2012	91714	CANCARA ASSET SEC LLC CP	0.21000	1/2/2013	25,000,000.00	24,994,750.00	0.00	CITI	BLAY
NTRD	CPD	11/28/2012	91735	THUNDER BAY FUNDING LLC CP	0.13000	12/11/2012	50,000,000.00	49,997,652.78	0.00	CITI	BLAY
NTRD	CPD	11/28/2012	91736	THUNDER BAY FUNDING LLC CP	0.13000	12/11/2012	6,546,000.00	6,545,692.70	0.00	CITI	BLAY
NTRD	CPD	11/28/2012	91737	BARTON CAPITAL LLC CP	0.23000	12/26/2012	25,000,000.00	24,995,527.78	0.00	CITI	CITGM
NTRD	CPD	11/28/2012	91738	REGENCY MARKETS NO. 1 LLC CP	0.21000	12/28/2012	50,000,000.00	49,991,250.00	0.00	CITI	MS
NTRD	CPD	11/28/2012	91739	BARTON CAPITAL LLC CP	0.22000	1/3/2013	25,000,000.00	24,994,500.00	0.00	CITI	BLAY
NTRD	CPD	11/28/2012	91724	VARIABLE FDG CAPITAL CO LLC CP	0.16000	12/26/2012	50,000,000.00	49,993,777.78	0.00	CITI	WFI
NTRD	CPD	11/28/2012	91725	CANCARA ASSET SEC LLC CP	0.22000	1/3/2013	25,000,000.00	24,994,500.00	0.00	CITI	MS
NTRD	CPD	11/28/2012	91742	BRYANT PARK FUNDING LLC CP	0.17000	12/17/2012	21,873,000.00	21,871,037.51	0.00	CITI	BLAY
NTRD	CPD	11/28/2012	91743	ABBEY NATIONAL NA LLC CP	0.20000	12/3/2012	50,000,000.00	49,998,611.11	0.00	CITI	MFR
NTRD	CPD	11/28/2012	91744	SALISBURY REC CO LLC CP	0.25000	2/22/2013	10,400,000.00	10,393,788.89	0.00	CITI	MS
NTRD	CPD	11/29/2012	91763	CANCARA ASSET SEC LLC CP	0.22000	1/3/2013	19,022,000.00	19,017,931.41	0.00	CITI	MS
NTRD	CPD	11/29/2012	91749	BARTON CAPITAL LLC CP	0.19000	12/11/2012	25,000,000.00	24,998,416.67	0.00	CITI	BLAY
NTRD	CPD	11/29/2012	91750	BARTON CAPITAL LLC CP	0.20000	12/12/2012	45,000,000.00	44,996,750.00	0.00	CITI	BLAY
NTRD	CPD	11/29/2012	91751	AUTOBAHN FUNDING CO LLC CP	0.19000	1/2/2013	50,000,000.00	49,991,027.78	0.00	CITI	MS
NTRD	CPD	11/29/2012	91753	AUTOBAHN FUNDING CO LLC CP	0.18000	12/11/2012	50,000,000.00	49,997,000.00	0.00	CITI	CITGM
NTRD	CPD	11/29/2012	91754	AUTOBAHN FUNDING CO LLC CP	0.19000	1/2/2013	30,000,000.00	29,994,616.67	0.00	CITI	MS
NTRD	CPD	11/29/2012	91755	BARTON CAPITAL LLC CP	0.20000	12/13/2012	25,000,000.00	24,998,055.56	0.00	CITI	MS
NTRD	CPD	11/29/2012	91756	TOYOTA MOTOR CREDIT CORP CP	0.16000	12/26/2012	50,000,000.00	49,994,000.00	0.00	CITI	TFS
NTRD	CPD	11/29/2012	91757	BARTON CAPITAL LLC CP	0.21000	12/21/2012	50,000,000.00	49,993,583.33	0.00	CITI	LOOP
NTRD	CPD	11/29/2012	91758	CANCARA ASSET SEC LLC CP	0.21000	1/2/2013	50,000,000.00	49,990,083.33	0.00	CITI	BLAY
NTRD	CPD	11/30/2012	91764	AUTOBAHN FUNDING CO LLC CP	0.17000	12/21/2012	25,000,000.00	24,997,520.83	0.00	CITI	BLAY
NTRD	CPD	11/30/2012	91766	AUTOBAHN FUNDING CO LLC CP	0.18000	1/4/2013	25,000,000.00	24,995,625.00	0.00	CITI	MS
NTRD	CPD	11/30/2012	91767	THUNDER BAY FUNDING LLC CP	0.15000	12/27/2012	50,000,000.00	49,994,375.00	0.00	CITI	LOOP
NTRD	CPD	11/30/2012	91768	THUNDER BAY FUNDING LLC CP	0.15000	12/27/2012	50,000,000.00	49,994,375.00	0.00	CITI	LOOP
NTRD	CPD	11/30/2012	91769	ATLANTIS ONE FUNDING CORP CP	0.18000	1/18/2013	50,000,000.00	49,987,750.00	0.00	CITI	CITGM
NTRD	CPD	11/30/2012	91770	VARIABLE FDG CAPITAL CO LLC CP	0.17000	12/19/2012	50,000,000.00	49,995,513.89	0.00	CITI	WFI
NTRD	CPD	11/30/2012	91775	ABBEY NATIONAL NA LLC CP	0.20000	12/7/2012	50,000,000.00	49,998,055.56	0.00	CITI	MFR
CPD Total							5,681,812,000.00	5,680,711,534.49	0.00		

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NTRD	FFCB	11/29/2012	91760	FFCB (CALLABLE)	0.60000	11/21/2016	50,000,000.00	49,937,500.00	6,666.67	CITI	MFR
NTRD	FFCB	11/29/2012	91761	FFCB (CALLABLE)	0.87000	11/27/2017	50,000,000.00	49,960,000.00	2,416.67	CITI	SUN
NTRD	FFCB	11/29/2012	91762	FFCB (CALLABLE)	0.87000	11/27/2017	36,535,000.00	36,505,772.00	1,765.86	CITI	SUN
NTRD	FFCB	11/30/2012	91765	FFCB (CALLABLE)	0.64000	1/11/2017	44,895,000.00	44,838,881.25	39,108.53	CITI	MFR
FFCB Total							181,430,000.00	181,242,153.25	49,957.73		
NTRD	FHLB	11/2/2012	91527	FHLB (CALLABLE)	1.05000	7/26/2017	20,930,000.00	20,930,000.00	58,604.00	CITI	MFR
NTRD	FHLB	11/15/2012	91536	FHLB (CALLABLE)	1.00000	11/15/2017	50,000,000.00	49,962,500.00	0.00	CITI	MS
NTRD	FHLB	11/15/2012	91427	FHLB (CALLABLE)	1.05000	11/15/2017	25,000,000.00	24,992,500.00	0.00	CITI	CRSU
NTRD	FHLB	11/16/2012	91414	FHLB (CALLABLE)	1.05000	11/15/2017	37,200,000.00	37,198,140.00	1,085.00	CITI	UBSSEC
NTRD	FHLB	11/19/2012	91387	FHLB (CALLABLE)	1.00000	11/15/2017	50,000,000.00	49,985,000.00	5,555.56	CITI	MS
NTRD	FHLB	11/19/2012	91428	FHLB (CALLABLE)	1.05000	11/15/2017	25,000,000.00	25,000,000.00	2,916.67	CITI	MFR
NTRD	FHLB	11/19/2012	91429	FHLB (CALLABLE)	1.05000	11/15/2017	25,000,000.00	25,000,000.00	2,916.67	CITI	TULL
NTRD	FHLB	11/26/2012	91678	FHLB (CALLABLE)	1.00000	11/9/2017	50,000,000.00	50,000,000.00	23,611.11	CITI	CITGM
FHLB Total							283,130,000.00	283,068,140.00	94,689.01		
NTRD	FHLM	11/21/2012	91511	FHLMC (CALLABLE)	1.02000	11/21/2017	20,470,000.00	20,463,859.00	0.00	CITI	UBSSEC
NTRD	FHLM	11/28/2012	91635	FHLMC (CALLABLE)	1.00000	11/28/2017	50,000,000.00	50,000,000.00	0.00	CITI	KEYBANC
NTRD	FHLM	11/28/2012	91636	FHLMC (CALLABLE)	1.00000	11/28/2017	50,000,000.00	50,000,000.00	0.00	CITI	DBAG
NTRD	FHLM	11/28/2012	91637	FHLMC (CALLABLE)	1.00000	11/28/2017	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
FHLM Total							170,470,000.00	170,463,859.00	0.00		
NTRD	FNFM	11/28/2012	91726	FNMA FRN	0.23900	12/28/2012	43,000,000.00	43,003,569.00	0.00	CITI	BLAY
NTRD	FNFM	11/28/2012	91727	FNMA FRN	0.23900	12/28/2012	50,000,000.00	50,004,333.00	0.00	CITI	FTNFCM
NTRD	FNFM	11/28/2012	91728	FNMA FRN	0.23900	12/28/2012	30,000,000.00	30,002,599.80	0.00	CITI	FTNFCM
FNFM Total							123,000,000.00	123,010,501.80	0.00		
NTRD	FNMA	11/27/2012	91704	FNMA	0.37500	12/28/2012	50,000,000.00	50,009,900.00	77,604.17	CITI	UBSSEC
NTRD	FNMA	11/27/2012	91705	FNMA	0.37500	12/28/2012	36,676,000.00	36,683,261.85	56,924.21	CITI	UBSSEC
NTRD	FNMA	11/28/2012	91679	FNMA (CALLABLE)	1.00000	11/28/2017	50,000,000.00	50,000,000.00	0.00	CITI	DBAG
FNMA Total							136,676,000.00	136,693,161.85	134,528.38		
NTRD	FRAM2	11/16/2012	91403	FHLB (CALLABLE)	1.80000	11/14/2017	50,000,000.00	50,000,000.00	5,000.00	CITI	GPS
NTRD	FRAM2	11/19/2012	91415	FHLB (CALLABLE)	1.80000	11/14/2017	50,000,000.00	50,000,000.00	12,500.00	CITI	LOOP
FRAM2 Total							100,000,000.00	100,000,000.00	17,500.00		
NTRD	MCPN	11/13/2012	91390	FHLB (CALLABLE)	1.65000	11/13/2017	50,000,000.00	50,000,000.00	0.00	CITI	RWB
NTRD	MCPN	11/14/2012	91392	FHLB (CALLABLE)	1.75000	11/14/2017	50,000,000.00	50,000,000.00	0.00	CITI	JEFF

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NTRD	MCPN	11/14/2012	91355	FHLB (CALLABLE)	1.55000	11/14/2017	50,000,000.00	50,000,000.00	0.00	CITI	DBAG
NTRD	MCPN	11/19/2012	91393	FHLB (CALLABLE)	1.75000	11/14/2017	50,000,000.00	50,000,000.00	12,152.78	CITI	KEYBANC
NTRD	MCPN	11/21/2012	91430	FHLB (CALLABLE)	1.80000	11/21/2017	50,000,000.00	50,000,000.00	0.00	CITI	MORCO
MCPN Total							<u>250,000,000.00</u>	<u>250,000,000.00</u>	<u>12,152.78</u>		
NTRD	MCSA	11/13/2012	91354	FHLB (CALLABLE)	1.50000	11/13/2017	50,000,000.00	50,000,000.00	0.00	CITI	BLAY
NTRD	MCSA	11/21/2012	91416	FHLB (CALLABLE)	1.80000	11/21/2017	50,000,000.00	50,000,000.00	0.00	CITI	SUN
MCSA Total							<u>100,000,000.00</u>	<u>100,000,000.00</u>	<u>0.00</u>		
NTRD	NCD1	11/27/2012	91715	UNION BANK OF CALIFORNIA NA CD	0.22000	2/28/2013	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NTRD	NCD1	11/30/2012	91772	UNION BANK OF CALIFORNIA NA CD	0.21000	2/28/2013	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NCD1 Total							<u>100,000,000.00</u>	<u>100,000,000.00</u>	<u>0.00</u>		
NTRD	TBIL	11/19/2012	91633	UST BILL	0.12500	12/20/2012	50,000,000.00	49,994,618.06	0.00	CITI	MS
NTRD	TBIL	11/19/2012	91634	UST BILL	0.12500	12/20/2012	50,000,000.00	49,994,618.06	0.00	CITI	MS
NTRD	TBIL	11/19/2012	91644	UST BILL	0.11000	12/20/2012	50,000,000.00	49,995,263.89	0.00	CITI	MFR
NTRD	TBIL	11/19/2012	91645	UST BILL	0.11000	12/20/2012	50,000,000.00	49,995,263.89	0.00	CITI	MFR
NTRD	TBIL	11/19/2012	91646	UST BILL	0.14500	12/31/2012	50,000,000.00	49,991,541.67	0.00	CITI	MS
NTRD	TBIL	11/19/2012	91647	UST BILL	0.14500	12/31/2012	50,000,000.00	49,991,541.67	0.00	CITI	MS
NTRD	TBIL	11/20/2012	91662	UST BILL	0.13500	12/27/2012	50,000,000.00	49,993,062.50	0.00	CITI	MFR
NTRD	TBIL	11/26/2012	91676	UST BILL	0.14250	12/31/2012	50,000,000.00	49,993,072.92	0.00	CITI	MFR
NTRD	TBIL	11/26/2012	91677	UST BILL	0.14250	12/31/2012	50,000,000.00	49,993,072.92	0.00	CITI	MFR
NTRD	TBIL	11/26/2012	91689	UST BILL	0.14500	12/31/2012	50,000,000.00	49,992,951.39	0.00	CITI	MFR
NTRD	TBIL	11/26/2012	91690	UST BILL	0.14500	12/31/2012	50,000,000.00	49,992,951.39	0.00	CITI	MFR
NTRD	TBIL	11/27/2012	91711	UST BILL	0.14500	12/20/2012	50,000,000.00	49,995,368.06	0.00	CITI	MS
NTRD	TBIL	11/27/2012	91712	UST BILL	0.14500	12/20/2012	50,000,000.00	49,995,368.06	0.00	CITI	MS
NTRD	TBIL	11/27/2012	91716	UST BILL	0.14500	12/20/2012	50,000,000.00	49,995,368.06	0.00	CITI	MFR
NTRD	TBIL	11/27/2012	91717	UST BILL	0.13000	12/14/2012	50,000,000.00	49,996,930.56	0.00	CITI	MFR
NTRD	TBIL	11/27/2012	91718	UST BILL	0.13000	12/14/2012	50,000,000.00	49,996,930.56	0.00	CITI	MFR
NTRD	TBIL	11/27/2012	91719	UST BILL	0.13000	12/14/2012	50,000,000.00	49,996,930.56	0.00	CITI	MFR
NTRD	TBIL	11/28/2012	91740	UST BILL	0.14750	12/31/2012	50,000,000.00	49,993,239.58	0.00	CITI	MS
NTRD	TBIL	11/28/2012	91741	UST BILL	0.14750	12/31/2012	50,000,000.00	49,993,239.58	0.00	CITI	MS
NTRD	TBIL	11/28/2012	91745	UST BILL	0.16000	12/27/2012	50,000,000.00	49,993,555.56	0.00	CITI	MFR
NTRD	TBIL	11/28/2012	91746	UST BILL	0.16000	12/27/2012	50,000,000.00	49,993,555.56	0.00	CITI	MFR
TBIL Total							<u>1,050,000,000.00</u>	<u>1,049,878,444.50</u>	<u>0.00</u>		
NTRD	YANK1	11/1/2012	91514	SOCIETE GENERALE NY CD	0.26000	12/6/2012	50,000,000.00	50,000,485.99	0.00	CITI	MFR
NTRD	YANK1	11/1/2012	91515	SOCIETE GENERALE NY CD	0.26000	12/6/2012	25,000,000.00	25,000,243.00	0.00	CITI	MFR

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NTRD	YANK1	11/1/2012	91517	BANK OF NOVA SCOTIA HOUSTON CD	0.18000	1/2/2013	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	11/1/2012	91518	BANK OF NOVA SCOTIA HOUSTON CD	0.18000	1/2/2013	25,000,000.00	25,000,000.00	0.00	CITI	MS
NTRD	YANK1	11/1/2012	91521	DEUTSCHE BANK AG NY CD	0.19000	12/31/2012	50,000,000.00	50,000,833.08	0.00	CITI	MFR
NTRD	YANK1	11/1/2012	91522	DNB BANK ASA NY CD	0.17000	12/31/2012	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	11/1/2012	91523	DNB BANK ASA NY CD	0.17000	12/31/2012	25,000,000.00	25,000,000.00	0.00	CITI	MS
NTRD	YANK1	11/2/2012	91532	TORONTO DOMINION BANK NY CD	0.18000	12/6/2012	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	11/2/2012	91530	BNP PARIBAS SF CD	0.16000	12/5/2012	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	11/5/2012	91545	CIBC NY CD	0.15000	1/4/2013	50,000,000.00	50,000,833.14	0.00	CITI	MFR
NTRD	YANK1	11/5/2012	91541	BARCLAYS BANK PLC NY CD	0.16000	12/20/2012	50,000,000.00	50,000,000.00	0.00	CITI	BCI
NTRD	YANK1	11/5/2012	91542	BARCLAYS BANK PLC NY CD	0.16000	12/20/2012	25,000,000.00	25,000,000.00	0.00	CITI	BCI
NTRD	YANK1	11/6/2012	91553	BNP PARIBAS SF CD	0.15000	11/21/2012	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	11/7/2012	91558	AU & NZ BANKING GRP NY CD	0.17000	2/5/2013	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	11/7/2012	91565	UBS AG STAMFORD CT CD	0.15000	2/7/2013	50,000,000.00	50,000,000.00	0.00	CITI	UBSSEC
NTRD	YANK1	11/7/2012	91549	BANK OF MONTREAL CHICAGO CD	0.18000	12/11/2012	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	11/8/2012	91568	DEUTSCHE BANK AG NY CD	0.19000	1/2/2013	50,000,000.00	50,000,763.68	0.00	CITI	MFR
NTRD	YANK1	11/8/2012	91569	DEUTSCHE BANK AG NY CD	0.19000	1/2/2013	25,000,000.00	25,000,381.84	0.00	CITI	MFR
NTRD	YANK1	11/9/2012	91580	BARCLAYS BANK PLC NY CD	0.16000	12/13/2012	50,000,000.00	50,000,000.00	0.00	CITI	BCI
NTRD	YANK1	11/13/2012	91589	SVENSKA HANDELSBANKEN NY CD	0.18500	12/20/2012	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	11/14/2012	91599	CIBC NY CD	0.14000	12/24/2012	25,000,000.00	25,000,277.74	0.00	CITI	MFR
NTRD	YANK1	11/14/2012	91594	AU & NZ BANKING GRP NY CD	0.17000	2/28/2013	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	11/14/2012	91603	BNP PARIBAS SF CD	0.16000	12/14/2012	25,000,000.00	25,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	11/15/2012	91618	TORONTO DOMINION BANK NY CD	0.18000	12/20/2012	50,000,000.00	50,000,000.00	0.00	CITI	SUN
NTRD	YANK1	11/15/2012	91613	SOCIETE GENERALE NY CD	0.26000	12/28/2012	50,000,000.00	50,000,597.04	0.00	CITI	MFR
NTRD	YANK1	11/16/2012	91620	CREDIT AGRICOLE CIB NY CD	0.24000	12/20/2012	50,000,000.00	50,000,472.12	0.00	CITI	MFR
NTRD	YANK1	11/16/2012	91621	CREDIT AGRICOLE CIB NY CD	0.24000	12/20/2012	25,000,000.00	25,000,236.06	0.00	CITI	MFR
NTRD	YANK1	11/16/2012	91628	SVENSKA HANDELSBANKEN NY CD	0.18500	12/20/2012	50,000,000.00	50,000,236.07	0.00	CITI	JPM
NTRD	YANK1	11/19/2012	91622	COMMONWEALTH BK OF AU NY CD	0.22000	5/20/2013	50,000,000.00	50,002,525.10	0.00	CITI	MFR
NTRD	YANK1	11/19/2012	91623	COMMONWEALTH BK OF AU NY CD	0.22000	5/20/2013	25,000,000.00	25,001,262.55	0.00	CITI	MFR
NTRD	YANK1	11/19/2012	91648	BANK OF MONTREAL CHICAGO CD	0.19000	1/2/2013	50,000,000.00	50,000,000.00	0.00	CITI	SUN
NTRD	YANK1	11/19/2012	91649	BANK OF MONTREAL CHICAGO CD	0.19000	1/2/2013	25,000,000.00	25,000,000.00	0.00	CITI	SUN
NTRD	YANK1	11/19/2012	91631	CIBC NY CD	0.12000	12/20/2012	50,000,000.00	50,000,430.51	0.00	CITI	MFR
NTRD	YANK1	11/23/2012	91675	BNP PARIBAS SF CD	0.16000	12/18/2012	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	11/23/2012	91686	BNP PARIBAS SF CD	0.16000	12/24/2012	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	11/28/2012	91729	NORDEA BANK FINLAND PLC NY CD	0.21000	2/28/2013	50,000,000.00	50,000,000.00	0.00	CITI	SUN
NTRD	YANK1	11/28/2012	91730	AU & NZ BANKING GRP NY CD	0.17000	2/28/2013	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	11/28/2012	91706	UBS AG STAMFORD CT CD	0.15000	2/28/2013	50,000,000.00	50,000,000.00	0.00	CITI	UBSSEC
NTRD	YANK1	11/28/2012	91707	UBS AG STAMFORD CT CD	0.15000	2/28/2013	25,000,000.00	25,000,000.00	0.00	CITI	UBSSEC
NTRD	YANK1	11/28/2012	91747	NORDEA BANK FINLAND PLC NY CD	0.21000	2/28/2013	50,000,000.00	50,000,000.00	0.00	CITI	MS

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NTRD	YANK1	11/29/2012	91759	SVENSKA HANDELSBANKEN NY CD	0.18500	1/2/2013	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	11/30/2012	91773	DEUTSCHE BANK AG NY CD	0.19000	1/18/2013	50,000,000.00	50,000,680.39	0.00	CITI	MFR
NTRD	YANK1	11/30/2012	91774	DNB BANK ASA NY CD	0.23000	2/28/2013	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	11/30/2012	91771	BARCLAYS BANK PLC NY CD	0.25000	2/1/2013	50,000,000.00	50,000,000.00	0.00	CITI	BCI
YANK1 Total							<u>1,925,000,000.00</u>	<u>1,925,010,258.31</u>	<u>0.00</u>		
PSI Total							<u>10,101,518,000.00</u>	<u>10,100,078,053.20</u>	<u>308,827.90</u>		

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							Principal	Interest		
11/14/2012	NTRD	88243	FFCB 1.47 (CALLABLE)	Call	100.000000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
11/23/2012	NTRD	88320	FFCB 1.50 (CALLABLE)	Call	100.000000	37,000,000.00	37,000,000.00	0.00	37,000,000.00	0.00
11/23/2012	NTRD	88321	FFCB 1.50 (CALLABLE)	Call	100.000000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
11/23/2012	NTRD	88322	FFCB 1.50 (CALLABLE)	Call	100.000000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
11/28/2012	NTRD	88384	FFCB 1.51 (CALLABLE)	Call	100.000000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	23,973.73
11/28/2012	NTRD	88487	FFCB 1.51 (CALLABLE)	Call	100.000000	19,281,000.00	19,281,000.00	0.00	19,281,000.00	0.00
			FFCB Total			181,281,000.00	181,281,000.00	0.00	181,281,000.00	23,973.73
11/13/2012	NTRD	91153	FHLB 1.15 (CALLABLE)	Call	100.000000	50,000,000.00	50,000,000.00	54,305.56	50,054,305.56	0.00
			FHLB Total			50,000,000.00	50,000,000.00	54,305.56	50,054,305.56	0.00
11/2/2012	NTRD	88976	FHLMC 1.70 (CALLABLE)	Call	100.000000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	-289,088.32
11/2/2012	NTRD	88977	FHLMC 1.70 (CALLABLE)	Call	100.000000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	-289,088.32
11/23/2012	NTRD	88533	FHLMC 1.25 (CALLABLE)	Call	100.000000	14,000,000.00	14,000,000.00	0.00	14,000,000.00	0.00
11/27/2012	NTRD	88291	FHLMC 0.90 (CALLABLE)	Call	100.000000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
			FHLM Total			164,000,000.00	164,000,000.00	0.00	164,000,000.00	-578,176.64
11/16/2012	NTRD	88376	FNMA 1.55 (CALLABLE)	Call	100.000000	18,000,000.00	18,000,000.00	0.00	18,000,000.00	3,607.91
11/21/2012	NTRD	88339	FNMA 1.60 (CALLABLE)	Call	100.000000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
11/21/2012	NTRD	88375	FNMA 1.60 (CALLABLE)	Call	100.000000	46,100,000.00	46,100,000.00	0.00	46,100,000.00	0.00
11/28/2012	NTRD	88657	FNMA 1.55 (CALLABLE)	Call	100.000000	24,910,000.00	24,910,000.00	0.00	24,910,000.00	-9,259.32
			FNMA Total			114,010,000.00	114,010,000.00	0.00	114,010,000.00	-5,651.41
11/26/2012	NTRD	91239	FHLB 1.75 (CALLABLE)	Call	100.000000	50,000,000.00	50,000,000.00	72,916.67	50,072,916.67	0.00
			MCPN - FHLB Total			50,000,000.00	50,000,000.00	72,916.67	50,072,916.67	0.00
	NTRD Total					559,291,000.00	559,291,000.00	127,222.23	559,418,222.23	-559,854.32
11/6/2012	TRADE	91389	FNMA 0.875	Sell	100.282000	50,000,000.00	50,141,000.00	12,152.78	50,153,152.78	141,000.00
			FNMA Total			50,000,000.00	50,141,000.00	12,152.78	50,153,152.78	141,000.00
11/1/2012	TRADE	91391	USTN 0.75	Sell	100.148438	50,000,000.00	50,074,218.75	1,035.91	50,075,254.66	196,378.30
11/1/2012	TRADE	91388	USTN 0.625	Sell	99.628906	50,000,000.00	49,814,453.13	27,472.53	49,841,925.66	116,780.02
11/6/2012	TRADE	91373	USTN 0.625	Sell	99.750000	50,000,000.00	49,875,000.00	31,765.11	49,906,765.11	103,045.45
			USTN Total			150,000,000.00	149,763,671.88	60,273.55	149,823,945.43	416,203.77
	TRADE Total					200,000,000.00	199,904,671.88	72,426.33	199,977,098.21	557,203.77
			PSI Total			759,291,000.00	759,195,671.88	199,648.56	759,395,320.44	-2,650.55

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

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Txn/Accrued		Net Cash Flow	Profit/(Loss)	
							Principal	Interest			
11/7/2012	GF	12057	FLYING TRIANGLE LOAN	Call	100.000000	1,165.33	1,165.33	283.88	1,449.21	0.00	
11/15/2012	GF	16864	FLYING TRIANGLE LOAN	Call	100.000000	1,301.58	1,301.58	72.84	1,374.42	0.00	
FLYING TRIANGLE LOAN Total							2,466.91	2,466.91	356.72	2,823.63	0.00
GF - GENERAL FUND Total							2,466.91	2,466.91	356.72	2,823.63	0.00
11/27/2012	PHHPA	90239	FHLB 3.24 (CALLABLE)	Call	100.000000	430,645.16	430,645.16	6,317.56	436,962.72	626.28	
FHLB Total							430,645.16	430,645.16	6,317.56	436,962.72	626.28
PHHPA - PUENTE HILLS HABITAT PRESERVATION AUTHORITY Total							430,645.16	430,645.16	6,317.56	436,962.72	626.28
11/14/2012	SANIT	91326	FHLB 0.50 (CALLABLE)	Sell	100.000000	39,400,000.00	39,400,000.00	7,661.11	39,407,661.11	0.00	
11/28/2012	SANIT	90835	FHLB 0.75 (CALLABLE)	Call	100.000000	100,000.00	100,000.00	187.50	100,187.50	0.00	
MCSA - FHLB Total							100,000.00	100,000.00	187.50	100,187.50	0.00
SANIT - SANITATION DISTRICT Total							39,500,000.00	39,500,000.00	7,848.61	39,507,848.61	0.00
SPI Total							39,933,112.07	39,933,112.07	14,522.89	39,947,634.96	626.28

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

SECURITY TYPE	POOLED			SPECIFIC PURPOSE		
	Amortized Cost	Market Value	Difference	Amortized Cost	Market Value	Difference
Collateralized CD's	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Negotiable CD's	4,074,305,009.71	4,074,646,886.00	341,876.29	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	6,891,706,313.41	6,891,710,451.88	4,138.47	0.00	0.00	0.00
Governments	1,923,527,678.10	1,930,537,592.50	7,009,914.40	85,745.05	104,948.48	19,203.43
Agencies	9,271,285,458.01	9,327,232,858.32	55,947,400.31	33,364,413.24	33,309,175.61	(55,237.63)
Municipals	17,000,000.00	17,000,000.00	0.00	5,065,000.00	5,065,000.00	0.00
Corp. & Deposit Notes	399,031,282.04	399,471,281.13	439,999.09	3,057,799.73	3,093,421.50	35,621.77
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	63,362,558.59	63,362,558.59	0.00
TOTAL	<u>\$22,576,855,741.27</u>	<u>\$22,640,599,069.83</u>	<u>\$63,743,328.56</u>	<u>\$104,935,516.61</u>	<u>\$104,935,104.18</u>	<u>(\$412.43)</u>

Market Pricing Policies and Source:

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

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

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Security ID	Security Description	Calculated Market Price
91175	NORDEA BANK FINLAND PLC NY FRN	99.950000
91691	THUNDER BAY FUNDING LLC CP	99.988333
91179	RABOBANK NEDERLAND NV NY FRCD	99.950000
91282	WESTPAC BANKING CORP NY FRCD	99.950000
91255	BANK OF NOVA SCOTIA HOUSTON FRCD	99.950000
91541	BARCLAYS BANK PLC NY CD	100.001110
91542	BARCLAYS BANK PLC NY CD	100.001110
91545	CIBC NY CD	99.999998
91771	BARCLAYS BANK PLC NY CD	100.010497
91772	UNION BK OF CALIFORNIA NA CD	99.980014
91774	DNB BANK ASA NY CD	99.985011

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	88203	LACCAL BANS	0.64700	6/30/2014	7,000,000.00	7,000,000.00	7,000,000.00
PSI	NTRD	BAN	89778	LACCAL BANS	0.64700	6/30/2014	10,000,000.00	10,000,000.00	10,000,000.00
BAN Total							17,000,000.00	17,000,000.00	17,000,000.00
PSI	NTRD	CNFL	88095	GE CAPITAL CORP MTN FRN	1.20125	1/7/2014	19,150,000.00	19,014,031.51	19,303,697.90
PSI	NTRD	CNFL	88188	GE CAPITAL CORP MTN FRN	0.99425	3/14/2013	25,000,000.00	25,000,361.95	25,036,525.00
PSI	NTRD	CNFL	88615	TOYOTA MOTOR CREDIT CORP FRN	0.58875	12/17/2012	25,000,000.00	25,000,000.00	25,004,125.00
PSI	NTRD	CNFL	89735	WESTPAC BANKING CORP NY FRN	0.76375	9/16/2013	50,000,000.00	50,033,844.14	50,090,100.00
PSI	NTRD	CNFL	90456	TOYOTA MOTOR CREDIT CORP FRN	0.61725	6/26/2014	50,000,000.00	50,000,000.00	49,981,100.00
PSI	NTRD	CNFL	91175	NORDEA BANK FINLAND PLC NY FRN	1.01350	9/28/2015	50,000,000.00	50,140,291.32	49,975,000.00
CNFL Total							219,150,000.00	219,188,528.92	219,390,547.90
PSI	NTRD	CNFRQ	88716	GE CAPITAL CORP MTN FRN	1.50000	12/29/2014	35,000,000.00	35,000,000.00	34,833,435.00
PSI	NTRD	CNFRQ	89124	GE CAPITAL CORP MTN FRN	1.37500	1/30/2015	25,000,000.00	25,000,000.00	24,658,675.00
CNFRQ Total							60,000,000.00	60,000,000.00	59,492,110.00
PSI	NTRD	CNFX	85361	GE CAPITAL CORP MTN	2.80000	1/8/2013	25,000,000.00	25,034,919.25	25,055,775.00
PSI	NTRD	CNFX	87649	GE CAPITAL CORP MTN	4.80000	5/1/2013	19,342,000.00	19,593,050.93	19,692,148.23
PSI	NTRD	CNFX	88868	GE CAPITAL CORP MTN	2.15000	1/9/2015	25,000,000.00	24,981,757.30	25,645,800.00
PSI	NTRD	CNFX	91325	JP MORGAN CHASE & CO MTN	5.75000	1/2/2013	50,000,000.00	50,233,025.64	50,194,900.00
CNFX Total							119,342,000.00	119,842,753.12	120,588,623.23
PSI	NTRD	CPD	91160	UBS FINANCE (DELAWARE) LLC CP	0.16000	12/26/2012	50,000,000.00	49,994,444.45	49,998,540.00
PSI	NTRD	CPD	91242	THUNDER BAY FUNDING LLC CP	0.18000	12/4/2012	17,227,000.00	17,226,741.59	17,226,579.66
PSI	NTRD	CPD	91258	HSBC USA INC CP	0.23000	12/14/2012	50,000,000.00	49,995,847.22	49,997,080.00
PSI	NTRD	CPD	91259	HSBC USA INC CP	0.23000	12/14/2012	10,000,000.00	9,999,169.44	9,999,416.00
PSI	NTRD	CPD	91275	ATLANTIS ONE FUNDING CORP CP	0.20000	12/6/2012	20,000,000.00	19,999,444.44	19,999,634.00
PSI	NTRD	CPD	91276	ATLANTIS ONE FUNDING CORP CP	0.21000	12/10/2012	50,000,000.00	49,997,375.00	49,998,470.00
PSI	NTRD	CPD	91315	ATLANTIS ONE FUNDING CORP CP	0.18000	12/3/2012	15,000,000.00	14,999,850.00	14,999,862.00
PSI	NTRD	CPD	91319	ATLANTIS ONE FUNDING CORP CP	0.19000	12/3/2012	50,000,000.00	49,999,472.22	49,999,540.00
PSI	NTRD	CPD	91323	ATLANTIS ONE FUNDING CORP CP	0.19000	12/5/2012	50,000,000.00	49,998,944.44	49,999,235.00
PSI	NTRD	CPD	91359	SHEFFIELD RECEIVABLES CORP CP	0.20000	12/10/2012	50,000,000.00	49,997,500.00	49,997,360.00
PSI	NTRD	CPD	91366	BARTON CAPITAL LLC CP	0.35000	12/3/2012	5,470,000.00	5,469,893.64	5,469,931.63
PSI	NTRD	CPD	91370	ATLANTIS ONE FUNDING CORP CP	0.18000	12/3/2012	50,000,000.00	49,999,500.00	49,999,540.00

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	91382	ING U.S. FUNDING LLC CP	0.28000	2/1/2013	30,000,000.00	29,985,533.34	29,985,615.00
PSI	NTRD	CPD	91410	HSBC USA INC CP	0.16000	12/5/2012	50,000,000.00	49,999,111.11	49,998,960.00
PSI	NTRD	CPD	91419	TOYOTA MOTOR CREDIT CORP CP	0.16000	12/7/2012	50,000,000.00	49,998,666.67	49,999,320.00
PSI	NTRD	CPD	91423	SHEFFIELD RECEIVABLES CORP CP	0.24000	1/24/2013	25,000,000.00	24,991,000.00	24,992,475.00
PSI	NTRD	CPD	91425	MONT BLANC CAPITAL CORP CP	0.21000	12/14/2012	10,000,000.00	9,999,241.67	9,999,183.00
PSI	NTRD	CPD	91432	SHEFFIELD RECEIVABLES CORP CP	0.16000	12/5/2012	30,000,000.00	29,999,466.67	29,999,208.00
PSI	NTRD	CPD	91440	ATLANTIS ONE FUNDING CORP CP	0.21000	12/28/2012	50,000,000.00	49,992,125.00	49,995,720.00
PSI	NTRD	CPD	91441	ATLANTIS ONE FUNDING CORP CP	0.21000	12/20/2012	50,000,000.00	49,994,458.33	49,996,945.00
PSI	NTRD	CPD	91443	ATLANTIS ONE FUNDING CORP CP	0.21000	12/20/2012	50,000,000.00	49,994,458.33	49,996,945.00
PSI	NTRD	CPD	91448	SHEFFIELD RECEIVABLES CORP CP	0.17000	12/5/2012	50,000,000.00	49,999,055.56	49,998,680.00
PSI	NTRD	CPD	91458	SHEFFIELD RECEIVABLES CORP CP	0.17000	12/6/2012	20,000,000.00	19,999,527.78	19,999,366.00
PSI	NTRD	CPD	91465	CHARIOT FUNDING LLC CP	0.16000	12/3/2012	50,000,000.00	49,999,555.56	49,999,585.00
PSI	NTRD	CPD	91475	AUTOBAHN FUNDING CO LLC CP	0.18000	12/6/2012	25,000,000.00	24,999,375.00	24,999,125.00
PSI	NTRD	CPD	91476	TOYOTA MOTOR CREDIT CORP CP	0.15000	12/7/2012	50,000,000.00	49,998,750.00	49,999,320.00
PSI	NTRD	CPD	91477	TOYOTA MOTOR CREDIT CORP CP	0.15000	12/7/2012	41,000,000.00	40,998,975.00	40,999,442.40
PSI	NTRD	CPD	91478	SHEFFIELD RECEIVABLES CORP CP	0.22000	1/25/2013	43,000,000.00	42,985,547.23	42,986,824.80
PSI	NTRD	CPD	91492	AUTOBAHN FUNDING CO LLC CP	0.19000	12/3/2012	25,000,000.00	24,999,736.11	24,999,562.50
PSI	NTRD	CPD	91494	TOYOTA MOTOR CREDIT CORP CP	0.15000	12/3/2012	30,000,000.00	29,999,750.00	29,999,826.00
PSI	NTRD	CPD	91495	TOYOTA MOTOR CREDIT CORP CP	0.15000	12/4/2012	30,000,000.00	29,999,625.00	29,999,766.00
PSI	NTRD	CPD	91496	TOYOTA MOTOR CREDIT CORP CP	0.15000	12/4/2012	23,000,000.00	22,999,712.50	22,999,820.60
PSI	NTRD	CPD	91498	BARTON CAPITAL LLC CP	0.25000	12/4/2012	50,000,000.00	49,998,958.33	49,999,165.00
PSI	NTRD	CPD	91500	AUTOBAHN FUNDING CO LLC CP	0.18000	12/3/2012	50,000,000.00	49,999,500.00	49,999,125.00
PSI	NTRD	CPD	91501	CANCARA ASSET SEC LLC CP	0.22000	12/5/2012	50,000,000.00	49,998,777.78	49,998,540.00
PSI	NTRD	CPD	91502	BARTON CAPITAL LLC CP	0.25000	12/3/2012	50,000,000.00	49,999,305.56	49,999,375.00
PSI	NTRD	CPD	91506	CANCARA ASSET SEC LLC CP	0.21000	12/5/2012	47,000,000.00	46,998,903.33	46,998,627.60
PSI	NTRD	CPD	91510	THUNDER BAY FUNDING LLC CP	0.16000	12/3/2012	50,000,000.00	49,999,555.56	49,999,085.00
PSI	NTRD	CPD	91512	CANCARA ASSET SEC LLC CP	0.20000	12/4/2012	25,000,000.00	24,999,583.33	24,999,417.50
PSI	NTRD	CPD	91513	BARTON CAPITAL LLC CP	0.26000	12/4/2012	25,000,000.00	24,999,458.33	24,999,582.50
PSI	NTRD	CPD	91516	SHEFFIELD RECEIVABLES CORP CP	0.18000	12/5/2012	10,000,000.00	9,999,800.00	9,999,736.00
PSI	NTRD	CPD	91519	DEUTSCHE BANK FINANCIAL LLC CP	0.18000	12/20/2012	50,000,000.00	49,995,250.00	49,994,780.00
PSI	NTRD	CPD	91520	AUTOBAHN FUNDING CO LLC CP	0.19000	12/6/2012	50,000,000.00	49,998,680.56	49,998,250.00
PSI	NTRD	CPD	91525	THUNDER BAY FUNDING LLC CP	0.15500	12/5/2012	50,000,000.00	49,999,138.89	49,998,470.00
PSI	NTRD	CPD	91526	THUNDER BAY FUNDING LLC CP	0.15500	12/6/2012	50,000,000.00	49,998,923.61	49,998,165.00
PSI	NTRD	CPD	91528	AUTOBAHN FUNDING CO LLC CP	0.20000	12/5/2012	50,000,000.00	49,998,888.89	49,998,540.00

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	91529	BARTON CAPITAL LLC CP	0.26000	12/5/2012	50,000,000.00	49,998,555.56	49,998,960.00
PSI	NTRD	CPD	91531	BARTON CAPITAL LLC CP	0.26000	12/7/2012	35,000,000.00	34,998,483.33	34,998,978.00
PSI	NTRD	CPD	91533	DEUTSCHE BANK FINANCIAL LLC CP	0.16000	12/7/2012	50,000,000.00	49,998,666.67	49,998,345.00
PSI	NTRD	CPD	91534	ABBAY NATIONAL NA LLC CP	0.31000	12/10/2012	50,000,000.00	49,996,125.00	49,996,470.00
PSI	NTRD	CPD	91537	DEUTSCHE BANK FINANCIAL LLC CP	0.16000	12/11/2012	50,000,000.00	49,997,777.78	49,997,325.00
PSI	NTRD	CPD	91538	AUTOBAHN FUNDING CO LLC CP	0.19000	12/11/2012	50,000,000.00	49,997,361.11	49,996,790.00
PSI	NTRD	CPD	91539	ATLANTIS ONE FUNDING CORP CP	0.20000	1/4/2013	50,000,000.00	49,990,555.55	49,993,990.00
PSI	NTRD	CPD	91543	MONT BLANC CAPITAL CORP CP	0.21000	1/2/2013	50,000,000.00	49,990,666.66	49,990,375.00
PSI	NTRD	CPD	91544	SHEFFIELD RECEIVABLES CORP CP	0.18000	12/7/2012	16,600,000.00	16,599,502.00	16,599,387.46
PSI	NTRD	CPD	91547	VARIABLE FDG CAPITAL CO LLC CP	0.16000	12/12/2012	48,000,000.00	47,997,653.33	47,997,120.00
PSI	NTRD	CPD	91548	ATLANTIS ONE FUNDING CORP CP	0.20000	1/2/2013	50,000,000.00	49,991,111.11	49,994,590.00
PSI	NTRD	CPD	91550	SALISBURY REC CO LLC CP	0.17000	12/10/2012	50,000,000.00	49,997,875.00	49,997,085.00
PSI	NTRD	CPD	91551	SALISBURY REC CO LLC CP	0.17000	12/10/2012	10,000,000.00	9,999,575.00	9,999,417.00
PSI	NTRD	CPD	91552	THUNDER BAY FUNDING LLC CP	0.16000	12/12/2012	50,000,000.00	49,997,555.56	49,996,335.00
PSI	NTRD	CPD	91554	THUNDER BAY FUNDING LLC CP	0.15000	12/12/2012	10,615,000.00	10,614,513.48	10,614,221.92
PSI	NTRD	CPD	91555	JUPITER SEC COMPANY LLC CP	0.16000	12/20/2012	50,000,000.00	49,995,777.78	49,995,880.00
PSI	NTRD	CPD	91556	DEUTSCHE BANK FINANCIAL LLC CP	0.17000	12/12/2012	50,000,000.00	49,997,402.78	49,997,065.00
PSI	NTRD	CPD	91557	CANCARA ASSET SEC LLC CP	0.20000	12/6/2012	24,366,000.00	24,365,323.17	24,365,147.19
PSI	NTRD	CPD	91561	SALISBURY REC CO LLC CP	0.18000	12/11/2012	40,000,000.00	39,998,000.00	39,997,432.00
PSI	NTRD	CPD	91562	SHEFFIELD RECEIVABLES CORP CP	0.17000	12/10/2012	40,000,000.00	39,998,300.00	39,997,888.00
PSI	NTRD	CPD	91563	ABBAY NATIONAL NA LLC CP	0.30000	12/13/2012	50,000,000.00	49,995,000.00	49,995,340.00
PSI	NTRD	CPD	91564	SALISBURY REC CO LLC CP	0.19000	1/14/2013	40,000,000.00	39,990,711.11	39,989,500.00
PSI	NTRD	CPD	91566	SHEFFIELD RECEIVABLES CORP CP	0.20000	1/8/2013	24,602,000.00	24,596,806.25	24,596,936.91
PSI	NTRD	CPD	91567	SALISBURY REC CO LLC CP	0.20000	1/8/2013	25,000,000.00	24,994,722.22	24,994,312.50
PSI	NTRD	CPD	91570	AUTOBAHN FUNDING CO LLC CP	0.18000	12/20/2012	50,000,000.00	49,995,250.00	49,994,165.00
PSI	NTRD	CPD	91571	ABBAY NATIONAL NA LLC CP	0.32000	12/20/2012	50,000,000.00	49,991,555.55	49,992,095.00
PSI	NTRD	CPD	91572	ABBAY NATIONAL NA LLC CP	0.32000	12/19/2012	50,000,000.00	49,992,000.00	49,992,600.00
PSI	NTRD	CPD	91573	JUPITER SEC COMPANY LLC CP	0.15000	12/6/2012	50,000,000.00	49,998,958.33	49,998,915.00
PSI	NTRD	CPD	91574	DEUTSCHE BANK FINANCIAL LLC CP	0.17000	12/14/2012	50,000,000.00	49,996,930.56	49,996,520.00
PSI	NTRD	CPD	91576	AUTOBAHN FUNDING CO LLC CP	0.22000	1/2/2013	30,000,000.00	29,994,133.33	29,994,225.00
PSI	NTRD	CPD	91577	DEUTSCHE BANK FINANCIAL LLC CP	0.17000	12/13/2012	50,000,000.00	49,997,166.67	49,996,785.00
PSI	NTRD	CPD	91579	CHARIOT FUNDING LLC CP	0.20000	2/5/2013	25,000,000.00	24,990,833.34	24,992,787.50
PSI	NTRD	CPD	91581	CANCARA ASSET SEC LLC CP	0.22000	1/8/2013	25,000,000.00	24,994,194.44	24,994,312.50
PSI	NTRD	CPD	91582	SALISBURY REC CO LLC CP	0.15000	12/13/2012	50,000,000.00	49,997,500.00	49,996,210.00

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PSI	NTRD	CPD	91583	SALISBURY REC CO LLC CP	0.19000	1/9/2013	26,000,000.00	25,994,648.33	25,993,934.20
PSI	NTRD	CPD	91584	ABBEY NATIONAL NA LLC CP	0.30000	12/14/2012	50,000,000.00	49,994,583.33	49,994,965.00
PSI	NTRD	CPD	91585	CHARIOT FUNDING LLC CP	0.16000	12/12/2012	50,000,000.00	49,997,555.56	49,998,335.00
PSI	NTRD	CPD	91586	JUPITER SEC COMPANY LLC CP	0.16000	12/12/2012	50,000,000.00	49,997,555.56	49,997,730.00
PSI	NTRD	CPD	91587	TOYOTA MOTOR CREDIT CORP CP	0.17000	12/14/2012	25,000,000.00	24,998,465.28	24,999,065.00
PSI	NTRD	CPD	91588	AUTOBAHN FUNDING CO LLC CP	0.19000	12/14/2012	25,000,000.00	24,998,284.72	24,997,957.50
PSI	NTRD	CPD	91590	ABBEY NATIONAL NA LLC CP	0.25000	12/4/2012	50,000,000.00	49,998,958.33	49,998,610.00
PSI	NTRD	CPD	91591	SALISBURY REC CO LLC CP	0.19000	1/10/2013	50,000,000.00	49,989,444.44	49,988,040.00
PSI	NTRD	CPD	91592	SHEFFIELD RECEIVABLES CORP CP	0.16000	12/20/2012	40,000,000.00	39,996,622.22	39,995,776.00
PSI	NTRD	CPD	91595	SHEFFIELD RECEIVABLES CORP CP	0.20000	1/15/2013	50,000,000.00	49,987,500.00	49,987,795.00
PSI	NTRD	CPD	91596	CANCARA ASSET SEC LLC CP	0.20000	12/17/2012	50,000,000.00	49,995,555.55	49,995,040.00
PSI	NTRD	CPD	91597	REGENCY MARKETS NO. 1 LLC CP	0.21000	12/14/2012	50,000,000.00	49,996,208.33	49,995,915.00
PSI	NTRD	CPD	91598	CANADIAN IMPERIAL HLDGS INC CP	0.13000	12/24/2012	25,000,000.00	24,997,923.61	24,998,617.50
PSI	NTRD	CPD	91600	ABBEY NATIONAL NA LLC CP	0.27000	12/11/2012	50,000,000.00	49,996,250.00	49,996,105.00
PSI	NTRD	CPD	91601	DEUTSCHE BANK FINANCIAL LLC CP	0.17000	12/20/2012	50,000,000.00	49,995,513.89	49,994,780.00
PSI	NTRD	CPD	91602	SHEFFIELD RECEIVABLES CORP CP	0.19000	1/15/2013	25,000,000.00	24,994,062.50	24,993,897.50
PSI	NTRD	CPD	91604	SALISBURY REC CO LLC CP	0.20000	1/17/2013	16,716,000.00	16,711,635.26	16,711,274.39
PSI	NTRD	CPD	91605	CHARIOT FUNDING LLC CP	0.16000	12/17/2012	50,000,000.00	49,996,444.45	49,997,640.00
PSI	NTRD	CPD	91606	MONT BLANC CAPITAL CORP CP	0.18000	12/14/2012	20,000,000.00	19,998,700.00	19,998,366.00
PSI	NTRD	CPD	91609	REGENCY MARKETS NO. 1 LLC CP	0.21000	12/17/2012	50,000,000.00	49,995,333.34	49,995,040.00
PSI	NTRD	CPD	91610	THUNDER BAY FUNDING LLC CP	0.16000	12/18/2012	50,000,000.00	49,996,222.22	49,994,625.00
PSI	NTRD	CPD	91611	DEUTSCHE BANK FINANCIAL LLC CP	0.17000	12/19/2012	50,000,000.00	49,995,750.00	49,995,065.00
PSI	NTRD	CPD	91612	AUTOBAHN FUNDING CO LLC CP	0.19000	12/18/2012	25,000,000.00	24,997,756.94	24,997,375.00
PSI	NTRD	CPD	91614	SALISBURY REC CO LLC CP	0.19000	1/16/2013	25,000,000.00	24,993,930.55	24,993,112.50
PSI	NTRD	CPD	91615	REGENCY MARKETS NO. 1 LLC CP	0.21000	12/14/2012	9,914,000.00	9,913,248.19	9,913,190.03
PSI	NTRD	CPD	91616	BARTON CAPITAL LLC CP	0.24000	12/17/2012	25,927,000.00	25,924,234.45	25,925,164.37
PSI	NTRD	CPD	91617	SALISBURY REC CO LLC CP	0.19000	1/9/2013	26,000,000.00	25,994,648.33	25,993,934.20
PSI	NTRD	CPD	91624	THUNDER BAY FUNDING LLC CP	0.15000	12/18/2012	50,000,000.00	49,996,458.33	49,994,625.00
PSI	NTRD	CPD	91625	THUNDER BAY FUNDING LLC CP	0.15000	12/18/2012	26,116,000.00	26,114,150.12	26,113,192.53
PSI	NTRD	CPD	91626	AUTOBAHN FUNDING CO LLC CP	0.19000	12/19/2012	25,000,000.00	24,997,625.00	24,997,230.00
PSI	NTRD	CPD	91627	SALISBURY REC CO LLC CP	0.20000	1/17/2013	33,284,000.00	33,275,309.18	33,274,590.61
PSI	NTRD	CPD	91629	DEUTSCHE BANK FINANCIAL LLC CP	0.17000	12/20/2012	50,000,000.00	49,995,513.89	49,994,780.00
PSI	NTRD	CPD	91632	SALISBURY REC CO LLC CP	0.19000	1/10/2013	50,000,000.00	49,989,444.45	49,988,040.00
PSI	NTRD	CPD	91640	BARTON CAPITAL LLC CP	0.24000	12/19/2012	50,000,000.00	49,994,000.00	49,996,040.00

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PSI	NTRD	CPD	91641	CANCARA ASSET SEC LLC CP	0.23000	1/18/2013	30,000,000.00	29,990,800.00	29,991,303.00
PSI	NTRD	CPD	91642	THUNDER BAY FUNDING LLC CP	0.15000	12/11/2012	11,060,000.00	11,059,539.17	11,059,256.77
PSI	NTRD	CPD	91643	SALISBURY REC CO LLC CP	0.15000	12/13/2012	35,000,000.00	34,998,250.00	34,997,347.00
PSI	NTRD	CPD	91650	SALISBURY REC CO LLC CP	0.19000	1/11/2013	18,000,000.00	17,996,105.00	17,995,590.00
PSI	NTRD	CPD	91651	MONT BLANC CAPITAL CORP CP	0.27000	2/12/2013	50,000,000.00	49,972,625.00	49,975,950.00
PSI	NTRD	CPD	91652	MONT BLANC CAPITAL CORP CP	0.27000	2/12/2013	22,211,000.00	22,198,839.48	22,200,316.51
PSI	NTRD	CPD	91653	ATLANTIS ONE FUNDING CORP CP	0.23000	2/19/2013	37,023,000.00	37,004,077.13	37,004,758.77
PSI	NTRD	CPD	91654	AUTOBAHN FUNDING CO LLC CP	0.19000	1/2/2013	25,000,000.00	24,995,777.78	24,995,187.50
PSI	NTRD	CPD	91655	SALISBURY REC CO LLC CP	0.19000	1/11/2013	25,000,000.00	24,994,590.28	24,993,875.00
PSI	NTRD	CPD	91656	BARTON CAPITAL LLC CP	0.24000	12/21/2012	50,000,000.00	49,993,333.34	49,995,625.00
PSI	NTRD	CPD	91657	THUNDER BAY FUNDING LLC CP	0.15000	12/13/2012	50,000,000.00	49,997,500.00	49,996,030.00
PSI	NTRD	CPD	91658	BRYANT PARK FUNDING LLC CP	0.18000	12/20/2012	50,000,000.00	49,995,250.00	49,994,165.00
PSI	NTRD	CPD	91659	CANCARA ASSET SEC LLC CP	0.21000	1/4/2013	50,000,000.00	49,990,083.33	49,989,790.00
PSI	NTRD	CPD	91660	TOYOTA MOTOR CREDIT CORP CP	0.17000	12/28/2012	50,000,000.00	49,993,625.00	49,995,420.00
PSI	NTRD	CPD	91661	BRYANT PARK FUNDING LLC CP	0.18000	12/17/2012	35,000,000.00	34,997,200.00	34,996,528.00
PSI	NTRD	CPD	91663	BARTON CAPITAL LLC CP	0.23000	12/31/2012	13,973,000.00	13,970,321.84	13,971,159.76
PSI	NTRD	CPD	91669	BARTON CAPITAL LLC CP	0.23000	12/18/2012	50,000,000.00	49,994,569.44	49,996,250.00
PSI	NTRD	CPD	91670	BARTON CAPITAL LLC CP	0.23000	12/31/2012	50,000,000.00	49,990,416.66	49,993,415.00
PSI	NTRD	CPD	91671	AUTOBAHN FUNDING CO LLC CP	0.19000	12/21/2012	25,000,000.00	24,997,361.11	24,996,937.50
PSI	NTRD	CPD	91672	DEUTSCHE BANK FINANCIAL LLC CP	0.17000	12/21/2012	50,000,000.00	49,995,277.78	49,994,460.00
PSI	NTRD	CPD	91673	BRYANT PARK FUNDING LLC CP	0.18000	12/17/2012	50,000,000.00	49,996,000.00	49,995,040.00
PSI	NTRD	CPD	91674	BRYANT PARK FUNDING LLC CP	0.18000	12/17/2012	37,420,000.00	37,417,006.40	37,416,287.94
PSI	NTRD	CPD	91691	THUNDER BAY FUNDING LLC CP	0.15000	12/28/2012	50,000,000.00	49,994,375.00	49,994,166.50
PSI	NTRD	CPD	91692	THUNDER BAY FUNDING LLC CP	0.15000	12/28/2012	50,000,000.00	49,994,375.00	49,994,166.50
PSI	NTRD	CPD	91693	BARTON CAPITAL LLC CP	0.24000	12/21/2012	20,803,000.00	20,800,226.26	20,801,179.74
PSI	NTRD	CPD	91694	BARTON CAPITAL LLC CP	0.24000	12/31/2012	16,027,000.00	16,023,794.60	16,024,889.24
PSI	NTRD	CPD	91695	VARIABLE FDG CAPITAL CO LLC CP	0.16000	12/28/2012	50,000,000.00	49,994,000.00	49,993,000.00
PSI	NTRD	CPD	91696	CANCARA ASSET SEC LLC CP	0.23000	1/4/2013	50,000,000.00	49,989,138.89	49,989,790.00
PSI	NTRD	CPD	91697	REGENCY MARKETS NO. 1 LLC CP	0.21000	12/27/2012	50,000,000.00	49,992,416.66	49,992,125.00
PSI	NTRD	CPD	91698	REGENCY MARKETS NO. 1 LLC CP	0.21000	12/27/2012	20,000,000.00	19,996,966.66	19,996,850.00
PSI	NTRD	CPD	91699	CANCARA ASSET SEC LLC CP	0.23000	1/4/2013	47,200,000.00	47,189,747.11	47,190,361.76
PSI	NTRD	CPD	91700	ABBEY NATIONAL NA LLC CP	0.20000	12/3/2012	50,000,000.00	49,999,444.45	49,998,960.00
PSI	NTRD	CPD	91701	DEUTSCHE BANK FINANCIAL LLC CP	0.17000	12/19/2012	50,000,000.00	49,995,750.00	49,995,065.00
PSI	NTRD	CPD	91703	VARIABLE FDG CAPITAL CO LLC CP	0.16000	12/28/2012	20,000,000.00	19,997,600.00	19,997,200.00

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PSI	NTRD	CPD	91709	CANCARA ASSET SEC LLC CP	0.20000	1/2/2013	25,000,000.00	24,995,555.56	24,995,187.50
PSI	NTRD	CPD	91710	CANCARA ASSET SEC LLC CP	0.21000	1/2/2013	50,000,000.00	49,990,666.67	49,990,375.00
PSI	NTRD	CPD	91713	DEUTSCHE BANK FINANCIAL LLC CP	0.17000	12/26/2012	25,000,000.00	24,997,048.61	24,996,460.00
PSI	NTRD	CPD	91714	CANCARA ASSET SEC LLC CP	0.21000	1/2/2013	25,000,000.00	24,995,333.33	24,995,187.50
PSI	NTRD	CPD	91720	SHEFFIELD RECEIVABLES CORP CP	0.25000	1/9/2013	6,500,000.00	6,498,239.59	6,498,627.85
PSI	NTRD	CPD	91721	BRYANT PARK FUNDING LLC CP	0.18000	1/25/2013	8,553,000.00	8,550,647.93	8,550,112.51
PSI	NTRD	CPD	91722	ATLANTIS ONE FUNDING CORP CP	0.20000	1/24/2013	6,000,000.00	5,998,200.00	5,998,503.00
PSI	NTRD	CPD	91724	VARIABLE FDG CAPITAL CO LLC CP	0.16000	12/26/2012	50,000,000.00	49,994,444.45	49,993,500.00
PSI	NTRD	CPD	91725	CANCARA ASSET SEC LLC CP	0.22000	1/3/2013	25,000,000.00	24,994,958.33	24,995,042.50
PSI	NTRD	CPD	91735	THUNDER BAY FUNDING LLC CP	0.13000	12/11/2012	50,000,000.00	49,998,194.45	49,996,640.00
PSI	NTRD	CPD	91736	THUNDER BAY FUNDING LLC CP	0.13000	12/11/2012	6,546,000.00	6,545,763.62	6,545,560.11
PSI	NTRD	CPD	91737	BARTON CAPITAL LLC CP	0.23000	12/26/2012	25,000,000.00	24,996,006.95	24,997,292.50
PSI	NTRD	CPD	91738	REGENCY MARKETS NO. 1 LLC CP	0.21000	12/28/2012	50,000,000.00	49,992,125.00	49,991,835.00
PSI	NTRD	CPD	91739	BARTON CAPITAL LLC CP	0.22000	1/3/2013	25,000,000.00	24,994,958.33	24,996,197.50
PSI	NTRD	CPD	91742	BRYANT PARK FUNDING LLC CP	0.17000	12/17/2012	21,873,000.00	21,871,347.38	21,870,830.20
PSI	NTRD	CPD	91743	ABBAY NATIONAL NA LLC CP	0.20000	12/3/2012	50,000,000.00	49,999,444.44	49,998,960.00
PSI	NTRD	CPD	91744	SALISBURY REC CO LLC CP	0.25000	2/22/2013	10,400,000.00	10,394,005.56	10,394,079.28
PSI	NTRD	CPD	91749	BARTON CAPITAL LLC CP	0.19000	12/11/2012	25,000,000.00	24,998,680.56	24,998,855.00
PSI	NTRD	CPD	91750	BARTON CAPITAL LLC CP	0.20000	12/12/2012	45,000,000.00	44,997,250.00	44,997,750.00
PSI	NTRD	CPD	91751	AUTOBAHN FUNDING CO LLC CP	0.19000	1/2/2013	50,000,000.00	49,991,555.56	49,990,375.00
PSI	NTRD	CPD	91753	AUTOBAHN FUNDING CO LLC CP	0.18000	12/11/2012	50,000,000.00	49,997,500.00	49,996,790.00
PSI	NTRD	CPD	91754	AUTOBAHN FUNDING CO LLC CP	0.19000	1/2/2013	30,000,000.00	29,994,933.34	29,994,225.00
PSI	NTRD	CPD	91755	BARTON CAPITAL LLC CP	0.20000	12/13/2012	25,000,000.00	24,998,333.34	24,998,645.00
PSI	NTRD	CPD	91756	TOYOTA MOTOR CREDIT CORP CP	0.16000	12/26/2012	50,000,000.00	49,994,444.44	49,995,825.00
PSI	NTRD	CPD	91757	BARTON CAPITAL LLC CP	0.21000	12/21/2012	50,000,000.00	49,994,166.66	49,995,625.00
PSI	NTRD	CPD	91758	CANCARA ASSET SEC LLC CP	0.21000	1/2/2013	50,000,000.00	49,990,666.66	49,990,375.00
PSI	NTRD	CPD	91763	CANCARA ASSET SEC LLC CP	0.22000	1/3/2013	19,022,000.00	19,018,163.90	19,018,227.94
PSI	NTRD	CPD	91764	AUTOBAHN FUNDING CO LLC CP	0.17000	12/21/2012	25,000,000.00	24,997,638.89	24,996,937.50
PSI	NTRD	CPD	91766	AUTOBAHN FUNDING CO LLC CP	0.18000	1/4/2013	25,000,000.00	24,995,750.00	24,994,895.00
PSI	NTRD	CPD	91767	THUNDER BAY FUNDING LLC CP	0.15000	12/27/2012	50,000,000.00	49,994,583.33	49,991,875.00
PSI	NTRD	CPD	91768	THUNDER BAY FUNDING LLC CP	0.15000	12/27/2012	50,000,000.00	49,994,583.33	49,991,875.00
PSI	NTRD	CPD	91769	ATLANTIS ONE FUNDING CORP CP	0.18000	1/18/2013	50,000,000.00	49,988,000.00	49,989,430.00
PSI	NTRD	CPD	91770	VARIABLE FDG CAPITAL CO LLC CP	0.17000	12/19/2012	50,000,000.00	49,995,750.00	49,995,250.00
PSI	NTRD	CPD	91775	ABBAY NATIONAL NA LLC CP	0.20000	12/7/2012	50,000,000.00	49,998,333.34	49,997,570.00

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CPD Total							6,892,448,000.00	6,891,706,313.41	6,891,710,451.88
PSI	NTRD	FFCB	79979	FFCB 3.70	3.70000	5/15/2013	25,000,000.00	25,111,422.41	25,396,150.00
PSI	NTRD	FFCB	80346	FFCB 2.60	2.60000	3/4/2013	35,335,000.00	35,343,466.41	35,550,967.52
PSI	NTRD	FFCB	80349	FFCB 3.875	3.87500	10/7/2013	25,000,000.00	25,273,964.37	25,772,575.00
PSI	NTRD	FFCB	80352	FFCB 3.70	3.70000	5/15/2013	6,000,000.00	6,029,379.17	6,095,076.00
PSI	NTRD	FFCB	80387	FFCB 3.875	3.87500	10/7/2013	10,000,000.00	10,108,223.42	10,309,030.00
PSI	NTRD	FFCB	80427	FFCB 3.70	3.70000	5/15/2013	16,250,000.00	16,338,917.73	16,507,497.50
PSI	NTRD	FFCB	80464	FFCB 3.875	3.87500	10/7/2013	34,000,000.00	34,399,494.83	35,050,702.00
PSI	NTRD	FFCB	80501	FFCB 3.875	3.87500	10/7/2013	25,000,000.00	25,259,856.27	25,772,575.00
PSI	NTRD	FFCB	80616	FFCB 3.875	3.87500	10/7/2013	50,000,000.00	50,560,974.94	51,545,150.00
PSI	NTRD	FFCB	80619	FFCB 3.875	3.87500	10/7/2013	25,000,000.00	25,294,926.61	25,772,575.00
PSI	NTRD	FFCB	80624	FFCB 3.875	3.87500	10/7/2013	40,710,000.00	41,166,716.40	41,968,061.13
PSI	NTRD	FFCB	80648	FFCB 3.875	3.87500	10/7/2013	12,133,000.00	12,266,121.67	12,507,946.10
PSI	NTRD	FFCB	80649	FFCB 3.875	3.87500	10/7/2013	24,720,000.00	24,991,271.63	25,483,922.16
PSI	NTRD	FFCB	80651	FFCB 3.875	3.87500	10/7/2013	8,981,000.00	9,074,355.60	9,258,539.84
PSI	NTRD	FFCB	88280	FFCB 0.19	0.19000	12/10/2012	50,000,000.00	49,999,902.42	50,000,100.00
PSI	NTRD	FFCB	88281	FFCB 0.19	0.19000	12/10/2012	50,000,000.00	49,999,902.42	50,000,100.00
PSI	NTRD	FFCB	88289	FFCB 0.40	0.40000	11/8/2013	37,225,000.00	37,225,000.00	37,289,771.50
PSI	NTRD	FFCB	88558	FFCB 1.50 (CALLABLE)	1.50000	12/12/2016	16,355,000.00	16,355,000.00	16,360,920.51
PSI	NTRD	FFCB	88775	FFCB 1.44 (CALLABLE)	1.44000	1/3/2017	25,000,000.00	24,989,982.76	25,029,000.00
PSI	NTRD	FFCB	88776	FFCB 1.44 (CALLABLE)	1.44000	1/3/2017	25,000,000.00	24,979,556.65	25,029,000.00
PSI	NTRD	FFCB	88777	FFCB 1.44 (CALLABLE)	1.44000	1/3/2017	21,250,000.00	21,228,278.94	21,274,650.00
PSI	NTRD	FFCB	89418	FFCB 1.26 (CALLABLE)	1.26000	3/1/2017	50,000,000.00	50,000,000.00	50,137,500.00
PSI	NTRD	FFCB	89713	FFCB 1.36 (CALLABLE)	1.36000	4/4/2017	25,000,000.00	25,000,000.00	25,112,050.00
PSI	NTRD	FFCB	89714	FFCB 1.36 (CALLABLE)	1.36000	4/4/2017	50,000,000.00	50,000,000.00	50,224,100.00
PSI	NTRD	FFCB	89715	FFCB 1.36 (CALLABLE)	1.36000	4/4/2017	25,000,000.00	25,000,000.00	25,112,050.00
PSI	NTRD	FFCB	89730	FFCB 1.17 (CALLABLE)	1.17000	2/21/2017	29,100,000.00	29,081,144.47	29,176,009.20
PSI	NTRD	FFCB	89808	FFCB 0.30	0.30000	2/21/2014	50,000,000.00	49,968,934.60	50,034,800.00
PSI	NTRD	FFCB	89809	FFCB 0.30	0.30000	2/21/2014	20,110,000.00	20,097,505.50	20,123,996.56
PSI	NTRD	FFCB	89818	FFCB 1.35 (CALLABLE)	1.35000	4/10/2017	12,450,000.00	12,450,000.00	12,505,091.25
PSI	NTRD	FFCB	89824	FFCB 0.25	0.25000	8/19/2013	50,000,000.00	49,989,475.81	50,014,200.00
PSI	NTRD	FFCB	89825	FFCB 0.25	0.25000	8/19/2013	50,000,000.00	49,989,475.81	50,014,200.00
PSI	NTRD	FFCB	89826	FFCB 0.25	0.25000	8/19/2013	7,221,000.00	7,219,480.10	7,223,050.76

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PSI	NTRD	FFCB	89905	FFCB 1.22 (CALLABLE)	1.22000	4/18/2017	25,000,000.00	24,978,107.89	25,105,700.00
PSI	NTRD	FFCB	89927	FFCB 1.22 (CALLABLE)	1.22000	4/18/2017	50,000,000.00	50,000,000.00	50,211,400.00
PSI	NTRD	FFCB	89982	FFCB 1.20 (CALLABLE)	1.20000	4/25/2017	13,320,000.00	13,308,278.40	13,373,972.64
PSI	NTRD	FFCB	90027	FFCB 1.23 (CALLABLE)	1.23000	5/2/2017	48,295,000.00	48,295,000.00	48,486,876.04
PSI	NTRD	FFCB	90054	FFCB 1.23 (CALLABLE)	1.23000	5/2/2017	25,000,000.00	25,000,000.00	25,099,325.00
PSI	NTRD	FFCB	90055	FFCB 1.23 (CALLABLE)	1.23000	5/2/2017	15,100,000.00	15,100,000.00	15,159,992.30
PSI	NTRD	FFCB	90217	FFCB 1.15 (CALLABLE)	1.15000	5/30/2017	21,375,000.00	21,355,790.59	21,459,645.00
PSI	NTRD	FFCB	90347	FFCB 1.10 (CALLABLE)	1.10000	6/20/2017	25,000,000.00	24,988,622.67	25,113,625.00
PSI	NTRD	FFCB	90348	FFCB 1.10 (CALLABLE)	1.10000	6/20/2017	25,000,000.00	24,965,868.02	25,113,625.00
PSI	NTRD	FFCB	90349	FFCB 1.10 (CALLABLE)	1.10000	6/20/2017	20,625,000.00	20,596,841.11	20,718,740.63
PSI	NTRD	FFCB	90481	FFCB 0.36 (CALLABLE)	0.36000	6/25/2014	29,800,000.00	29,782,348.76	29,835,611.00
PSI	NTRD	FFCB	90482	FFCB 0.37 (CALLABLE)	0.37000	6/11/2014	50,000,000.00	49,996,071.93	50,039,100.00
PSI	NTRD	FFCB	90520	FFCB 0.55 (CALLABLE)	0.55000	7/9/2015	33,250,000.00	33,250,000.00	33,343,532.25
PSI	NTRD	FFCB	90541	FFCB 0.37 (CALLABLE)	0.37000	6/11/2014	38,475,000.00	38,471,977.35	38,505,087.45
PSI	NTRD	FFCB	90638	FFCB 1.10 (CALLABLE)	1.10000	10/16/2017	13,895,000.00	13,895,000.00	13,895,666.96
PSI	NTRD	FFCB	90708	FFCB 0.97 (CALLABLE)	0.97000	7/24/2017	35,120,000.00	35,110,333.99	35,255,528.08
PSI	NTRD	FFCB	90733	FFCB 1.18 (CALLABLE)	1.18000	5/1/2018	18,400,000.00	18,387,002.10	18,400,864.80
PSI	NTRD	FFCB	90766	FFCB 1.09 (CALLABLE)	1.09000	2/1/2018	30,000,000.00	29,957,731.34	30,001,320.00
PSI	NTRD	FFCB	90803	FFCB 1.14 (CALLABLE)	1.14000	5/9/2018	27,000,000.00	26,979,563.39	27,001,242.00
PSI	NTRD	FFCB	91228	FFCB 1.02 (CALLABLE)	1.02000	1/2/2018	25,000,000.00	24,993,942.36	25,015,625.00
PSI	NTRD	FFCB	91273	FFCB 1.15 (CALLABLE)	1.15000	10/11/2018	25,000,000.00	24,957,268.37	24,976,150.00
PSI	NTRD	FFCB	91295	FFCB 1.02 (CALLABLE)	1.02000	1/2/2018	16,250,000.00	16,250,000.00	16,260,156.25
PSI	NTRD	FFCB	91296	FFCB 1.22 (CALLABLE)	1.22000	6/4/2018	27,025,000.00	27,031,592.34	27,026,297.20
PSI	NTRD	FFCB	91297	FFCB 1.22 (CALLABLE)	1.22000	6/4/2018	23,270,000.00	23,275,676.37	23,271,116.96
PSI	NTRD	FFCB	91298	FFCB 1.22 (CALLABLE)	1.22000	6/4/2018	23,600,000.00	23,600,000.00	23,601,132.80
PSI	NTRD	FFCB	91305	FFCB 1.02 (CALLABLE)	1.02000	4/17/2018	17,950,000.00	17,950,000.00	17,961,559.80
PSI	NTRD	FFCB	91481	FFCB 0.82 (CALLABLE)	0.82000	7/11/2017	50,000,000.00	49,938,701.92	50,030,100.00
PSI	NTRD	FFCB	91482	FFCB 0.82 (CALLABLE)	0.82000	7/11/2017	32,030,000.00	31,990,732.45	32,049,282.06
PSI	NTRD	FFCB	91760	FFCB 0.60 (CALLABLE)	0.60000	11/21/2016	50,000,000.00	49,937,586.03	49,989,000.00
PSI	NTRD	FFCB	91761	FFCB 0.87 (CALLABLE)	0.87000	11/27/2017	50,000,000.00	49,960,043.86	50,056,850.00
PSI	NTRD	FFCB	91762	FFCB 0.87 (CALLABLE)	0.87000	11/27/2017	36,535,000.00	36,505,804.05	36,576,540.30
PSI	NTRD	FFCB	91765	FFCB 0.64 (CALLABLE)	0.64000	1/11/2017	44,895,000.00	44,838,918.59	44,917,178.13
FFCB Total							1,898,050,000.00	1,900,441,534.82	1,909,503,199.68

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PSI	NTRD	FHLB	77217	FHLB 3.625	3.62500	5/29/2013	50,000,000.00	49,988,159.35	50,843,600.00
PSI	NTRD	FHLB	80007	FHLB 4.875	4.87500	12/13/2013	24,715,000.00	25,157,163.21	25,894,350.37
PSI	NTRD	FHLB	80034	FHLB 4.875	4.87500	12/13/2013	4,000,000.00	4,071,568.27	4,190,872.00
PSI	NTRD	FHLB	80078	FHLB 3.875	3.87500	3/8/2013	11,000,000.00	11,036,594.20	11,107,162.00
PSI	NTRD	FHLB	80105	FHLB 5.25	5.25000	9/13/2013	28,750,000.00	29,308,853.78	29,868,461.25
PSI	NTRD	FHLB	80157	FHLB 2.50	2.50000	2/19/2013	17,055,000.00	17,056,032.21	17,138,450.12
PSI	NTRD	FHLB	80160	FHLB 4.37	4.37000	4/24/2013	25,000,000.00	25,169,795.65	25,399,900.00
PSI	NTRD	FHLB	80447	FHLB 4.37	4.37000	4/24/2013	25,000,000.00	25,187,870.45	25,399,900.00
PSI	NTRD	FHLB	80455	FHLB 3.625	3.62500	10/18/2013	25,000,000.00	25,226,915.46	25,741,425.00
PSI	NTRD	FHLB	80456	FHLB 4.37	4.37000	4/24/2013	18,945,000.00	19,084,404.52	19,248,044.22
PSI	NTRD	FHLB	80584	FHLB 4.37	4.37000	4/24/2013	45,555,000.00	45,917,043.41	46,283,697.78
PSI	NTRD	FHLB	84117	FHLB 2.375	2.37500	3/14/2014	39,775,000.00	40,121,406.01	40,852,743.40
PSI	NTRD	FHLB	84123	FHLB 2.875	2.87500	6/12/2015	19,045,000.00	19,351,097.27	20,242,016.34
PSI	NTRD	FHLB	84139	FHLB 3.25	3.25000	9/12/2014	43,530,000.00	44,529,604.00	45,794,909.43
PSI	NTRD	FHLB	84140	FHLB 2.375	2.37500	3/14/2014	13,000,000.00	13,118,267.57	13,352,248.00
PSI	NTRD	FHLB	84142	FHLB 2.75	2.75000	3/13/2015	50,000,000.00	50,810,933.64	52,717,100.00
PSI	NTRD	FHLB	84143	FHLB 2.75	2.75000	3/13/2015	9,160,000.00	9,308,563.04	9,657,772.72
PSI	NTRD	FHLB	84160	FHLB 2.50	2.50000	6/13/2014	50,000,000.00	50,600,779.93	51,688,400.00
PSI	NTRD	FHLB	85186	FHLB 1.75	1.75000	9/11/2015	25,000,000.00	25,294,820.64	25,938,825.00
PSI	NTRD	FHLB	85188	FHLB 1.63	1.63000	8/20/2015	50,000,000.00	50,463,424.33	51,764,100.00
PSI	NTRD	FHLB	89733	FHLB 0.24	0.24000	4/4/2013	50,000,000.00	50,000,000.00	50,010,050.00
PSI	NTRD	FHLB	89734	FHLB 0.24	0.24000	4/4/2013	37,000,000.00	37,000,000.00	37,007,437.00
PSI	NTRD	FHLB	89787	FHLB 0.20	0.20000	5/10/2013	50,000,000.00	49,988,383.84	50,005,000.00
PSI	NTRD	FHLB	89788	FHLB 0.20	0.20000	5/10/2013	50,000,000.00	49,988,383.84	50,005,000.00
PSI	NTRD	FHLB	89789	FHLB 0.20	0.20000	5/10/2013	28,000,000.00	27,993,494.95	28,002,800.00
PSI	NTRD	FHLB	89933	FHLB 1.00	1.00000	3/10/2017	45,000,000.00	44,924,884.03	45,554,310.00
PSI	NTRD	FHLB	90479	FHLB 0.375	0.37500	6/12/2014	50,000,000.00	50,000,000.00	50,069,900.00
PSI	NTRD	FHLB	90480	FHLB 0.375	0.37500	6/12/2014	50,000,000.00	50,000,000.00	50,069,900.00
PSI	NTRD	FHLB	90487	FHLB 1.10 (CALLABLE)	1.10000	7/10/2017	26,600,000.00	26,581,623.27	26,627,265.00
PSI	NTRD	FHLB	90488	FHLB 1.10 (CALLABLE)	1.10000	7/10/2017	29,725,000.00	29,704,464.36	29,755,468.13
PSI	NTRD	FHLB	90505	FHLB 0.40 (CALLABLE)	0.40000	8/22/2014	50,000,000.00	49,997,994.26	50,000,700.00
PSI	NTRD	FHLB	90506	FHLB 0.40 (CALLABLE)	0.40000	8/22/2014	46,350,000.00	46,348,140.68	46,350,648.90
PSI	NTRD	FHLB	90527	FHLB 0.375	0.37500	6/12/2014	50,000,000.00	49,996,086.96	50,069,900.00
PSI	NTRD	FHLB	90767	FHLB 1.00 CALLABLE	1.00000	8/9/2017	25,000,000.00	24,988,280.39	25,001,225.00

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PSI	NTRD	FHLB	90772	FHLB 1.03 (CALLABLE)	1.03000	11/21/2017	25,000,000.00	24,995,976.02	25,001,075.00
PSI	NTRD	FHLB	90940	FHLB 0.170	0.17000	2/6/2013	50,000,000.00	50,000,547.70	49,999,100.00
PSI	NTRD	FHLB	90941	FHLB 0.170	0.17000	2/6/2013	50,000,000.00	50,000,547.70	49,999,100.00
PSI	NTRD	FHLB	91172	FHLB 0.125	0.12500	9/25/2013	50,000,000.00	49,968,311.85	49,965,550.00
PSI	NTRD	FHLB	91173	FHLB 0.125	0.12500	9/25/2013	50,000,000.00	49,968,311.85	49,965,550.00
PSI	NTRD	FHLB	91197	FHLB 0.125	0.12500	9/25/2013	29,000,000.00	28,981,620.87	28,980,019.00
PSI	NTRD	FHLB	91216	FHLB 1.00 (CALLABLE)	1.00000	10/16/2017	25,000,000.00	25,000,000.00	25,023,700.00
PSI	NTRD	FHLB	91229	FHLB 1.05 (CALLABLE)	1.05000	1/11/2018	32,005,000.00	32,005,000.00	32,032,588.31
PSI	NTRD	FHLB	91238	FHLB 1.09 (CALLABLE)	1.09000	4/24/2018	30,000,000.00	30,000,000.00	30,018,450.00
PSI	NTRD	FHLB	91312	FHLB 1.00 (CALLABLE)	1.00000	1/23/2018	25,000,000.00	24,975,508.34	25,013,950.00
PSI	NTRD	FHLB	91387	FHLB 1.00 (CALLABLE)	1.00000	11/15/2017	50,000,000.00	49,985,098.79	50,127,450.00
PSI	NTRD	FHLB	91414	FHLB 1.05 (CALLABLE)	1.05000	11/15/2017	37,200,000.00	37,198,155.29	37,250,071.20
PSI	NTRD	FHLB	91427	FHLB 1.05 (CALLABLE)	1.05000	11/15/2017	25,000,000.00	24,992,565.72	25,033,650.00
PSI	NTRD	FHLB	91428	FHLB 1.05 (CALLABLE)	1.05000	11/15/2017	25,000,000.00	25,000,000.00	25,033,650.00
PSI	NTRD	FHLB	91429	FHLB 1.05 (CALLABLE)	1.05000	11/15/2017	25,000,000.00	25,000,000.00	25,033,650.00
PSI	NTRD	FHLB	91527	FHLB 1.05 (CALLABLE)	1.05000	7/26/2017	20,930,000.00	20,930,000.00	20,931,025.57
PSI	NTRD	FHLB	91536	FHLB 1.00 (CALLABLE)	1.00000	11/15/2017	50,000,000.00	49,962,828.59	50,127,450.00
PSI	NTRD	FHLB	91678	FHLB 1.00 (CALLABLE)	1.00000	11/9/2017	50,000,000.00	50,000,000.00	50,145,200.00
				FHLB Total			1,811,340,000.00	1,817,279,506.24	1,831,334,810.74
PSI	NTRD	FHLM	80483	FHLMC 4.00	4.00000	2/14/2013	16,800,000.00	16,855,383.03	16,922,404.80
PSI	NTRD	FHLM	80633	FHLMC 5.00	5.00000	1/30/2014	7,054,000.00	7,246,098.49	7,442,421.46
PSI	NTRD	FHLM	84124	FHLMC 4.125	4.12500	9/27/2013	25,000,000.00	25,548,886.55	25,802,325.00
PSI	NTRD	FHLM	84154	FHLMC 4.50	4.50000	1/15/2014	50,000,000.00	51,641,738.63	52,366,550.00
PSI	NTRD	FHLM	84872	FHLMC 1.75	1.75000	9/10/2015	25,000,000.00	25,086,796.57	25,948,175.00
PSI	NTRD	FHLM	88341	FHLMC 1.60 (CALLABLE)	1.60000	12/7/2016	50,000,000.00	50,000,000.00	50,007,150.00
PSI	NTRD	FHLM	88385	FHLMC 1.625 (CALLABLE)	1.62500	12/5/2016	50,000,000.00	49,979,953.48	50,003,300.00
PSI	NTRD	FHLM	88413	FHLMC 1.625 (CALLABLE)	1.62500	12/5/2016	25,000,000.00	25,000,000.00	25,001,650.00
PSI	NTRD	FHLM	88582	FHLMC 1.50 (CALLABLE)	1.50000	12/28/2016	50,000,000.00	50,000,000.00	50,046,200.00
PSI	NTRD	FHLM	88732	FHLMC 1.50 (CALLABLE)	1.50000	1/18/2017	15,000,000.00	15,000,000.00	15,024,780.00
PSI	NTRD	FHLM	89583	FHLMC 1.50 (CALLABLE)	1.50000	4/5/2017	50,000,000.00	50,000,000.00	50,267,850.00
PSI	NTRD	FHLM	89607	FHLMC 1.50 (CALLABLE)	1.50000	4/12/2017	50,000,000.00	50,000,000.00	50,265,100.00
PSI	NTRD	FHLM	89611	FHLMC 1.45 (CALLABLE)	1.45000	4/17/2017	50,000,000.00	49,934,364.73	50,287,450.00
PSI	NTRD	FHLM	89695	FHLMC 1.45 (CALLABLE)	1.45000	4/17/2017	16,150,000.00	16,150,000.00	16,242,846.35

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PSI	NTRD	FHLM	89727	FHLMC 1.20 (CALLABLE)	1.20000	3/6/2017	50,000,000.00	49,978,376.88	50,575,900.00
PSI	NTRD	FHLM	89790	FHLMC 1.21 (CALLABLE)	1.21000	3/28/2017	50,000,000.00	49,956,504.96	50,142,100.00
PSI	NTRD	FHLM	89791	FHLMC 1.21 (CALLABLE)	1.21000	3/28/2017	33,255,000.00	33,226,071.45	33,349,510.71
PSI	NTRD	FHLM	89810	FHLMC 0.375	0.37500	11/27/2013	50,000,000.00	50,021,146.89	50,076,600.00
PSI	NTRD	FHLM	89811	FHLMC 0.375	0.37500	11/27/2013	50,000,000.00	50,021,146.89	50,076,600.00
PSI	NTRD	FHLM	90044	FHLMC 1.25 (CALLABLE)	1.25000	5/15/2017	50,000,000.00	49,977,738.23	50,199,550.00
PSI	NTRD	FHLM	90056	FHLMC 1.35 (CALLABLE)	1.35000	11/21/2017	25,000,000.00	24,988,706.47	25,123,675.00
PSI	NTRD	FHLM	90063	FHLMC 1.20 (CALLABLE)	1.20000	5/24/2017	25,000,000.00	24,994,403.75	25,092,825.00
PSI	NTRD	FHLM	90072	FHLMC 1.25 (CALLABLE)	1.25000	5/15/2017	21,870,000.00	21,870,000.00	21,957,283.17
PSI	NTRD	FHLM	90073	FHLMC 1.20 (CALLABLE)	1.20000	5/24/2017	25,000,000.00	24,994,400.68	25,091,175.00
PSI	NTRD	FHLM	90074	FHLMC 1.20 (CALLABLE)	1.20000	5/30/2017	50,000,000.00	49,988,766.43	50,194,300.00
PSI	NTRD	FHLM	90075	FHLMC 1.23 (CALLABLE)	1.23000	5/30/2017	50,000,000.00	50,000,000.00	50,180,800.00
PSI	NTRD	FHLM	90076	FHLMC 1.23 (CALLABLE)	1.23000	5/30/2017	50,000,000.00	50,000,000.00	50,190,900.00
PSI	NTRD	FHLM	90140	FHLMC 1.25 (CALLABLE)	1.25000	5/15/2017	44,005,000.00	43,985,396.68	44,180,623.96
PSI	NTRD	FHLM	90141	FHLMC 1.27 (CALLABLE)	1.27000	6/13/2017	50,000,000.00	50,000,000.00	50,168,200.00
PSI	NTRD	FHLM	90142	FHLMC 1.26 (CALLABLE)	1.26000	6/13/2017	50,000,000.00	50,000,000.00	50,168,200.00
PSI	NTRD	FHLM	90169	FHLMC 1.25 (CALLABLE)	1.25000	6/14/2017	11,650,000.00	11,644,717.31	11,705,162.75
PSI	NTRD	FHLM	90218	FHLMC 1.26 (CALLABLE)	1.26000	6/14/2017	50,000,000.00	50,000,000.00	50,184,900.00
PSI	NTRD	FHLM	90231	FHLMC 1.27 (CALLABLE)	1.27000	6/19/2017	50,000,000.00	50,000,000.00	50,184,600.00
PSI	NTRD	FHLM	90240	FHLMC 1.25 (CALLABLE)	1.25000	6/14/2017	25,000,000.00	25,000,000.00	25,118,375.00
PSI	NTRD	FHLM	90251	FHLMC 1.25 (CALLABLE)	1.25000	6/14/2017	18,945,000.00	18,945,000.00	19,034,704.58
PSI	NTRD	FHLM	90419	FHLMC 1.125 (CALLABLE)	1.12500	6/28/2017	50,000,000.00	50,000,000.00	50,239,450.00
PSI	NTRD	FHLM	90433	FHLMC 1.10 (CALLABLE)	1.10000	7/3/2017	50,000,000.00	50,000,000.00	50,207,150.00
PSI	NTRD	FHLM	90434	FHLMC 1.125 (CALLABLE)	1.12500	7/5/2017	50,000,000.00	49,988,538.82	50,245,000.00
PSI	NTRD	FHLM	90439	FHLMC 1.15 (CALLABLE)	1.15000	7/12/2017	50,000,000.00	50,000,000.00	50,235,900.00
PSI	NTRD	FHLM	90440	FHLMC 1.125 (CALLABLE)	1.12500	7/5/2017	50,000,000.00	50,000,000.00	50,232,150.00
PSI	NTRD	FHLM	90451	FHLMC 1.125 (CALLABLE)	1.12500	7/3/2017	50,000,000.00	50,000,000.00	50,243,150.00
PSI	NTRD	FHLM	90452	FHLMC 1.125 (CALLABLE)	1.12500	7/3/2017	50,000,000.00	50,000,000.00	50,243,150.00
PSI	NTRD	FHLM	90453	FHLMC 1.14 (CALLABLE)	1.14000	7/5/2017	50,000,000.00	50,000,000.00	50,251,400.00
PSI	NTRD	FHLM	90454	FHLMC 1.14 (CALLABLE)	1.14000	7/3/2017	50,000,000.00	50,000,000.00	50,249,500.00
PSI	NTRD	FHLM	90467	FHLMC 1.125 (CALLABLE)	1.12500	7/5/2017	25,950,000.00	25,950,000.00	26,054,941.80
PSI	NTRD	FHLM	90478	FHLMC 1.125 (CALLABLE)	1.12500	7/5/2017	50,000,000.00	50,000,000.00	50,215,050.00
PSI	NTRD	FHLM	90483	FHLMC 1.15 (CALLABLE)	1.15000	6/7/2017	29,000,000.00	29,000,000.00	29,106,430.00
PSI	NTRD	FHLM	90485	FHLMC 1.125 (CALLABLE)	1.12500	7/17/2017	50,000,000.00	50,000,000.00	50,237,850.00

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PSI	NTRD	FHLM	90489	FHLMC 1.15 (CALLABLE)	1.15000	7/18/2017	50,000,000.00	50,000,000.00	50,240,850.00
PSI	NTRD	FHLM	90571	FHLMC 1.125 (CALLABLE)	1.12500	7/24/2017	47,250,000.00	47,239,022.47	47,471,555.25
PSI	NTRD	FHLM	90572	FHLMC 1.125 (CALLABLE)	1.12500	7/24/2017	22,150,000.00	22,142,795.48	22,253,861.35
PSI	NTRD	FHLM	90768	FHLMC 1.11 (CALLABLE)	1.11000	2/20/2018	25,000,000.00	25,000,000.00	25,091,525.00
PSI	NTRD	FHLM	90770	FHLMC 1.10 (CALLABLE)	1.10000	2/13/2018	25,000,000.00	24,994,092.04	25,030,400.00
PSI	NTRD	FHLM	90963	FHLMC 1.10 (CALLABLE)	1.10000	2/28/2018	10,740,000.00	10,740,000.00	10,799,467.38
PSI	NTRD	FHLM	91206	FHLMC 0.375	0.37500	10/30/2013	50,000,000.00	50,078,678.59	50,070,300.00
PSI	NTRD	FHLM	91207	FHLMC 0.375	0.37500	10/30/2013	50,000,000.00	50,078,678.59	50,070,300.00
PSI	NTRD	FHLM	91511	FHLMC 1.02 (CALLABLE)	1.02000	11/21/2017	20,470,000.00	20,463,892.63	20,529,485.82
PSI	NTRD	FHLM	91635	FHLMC 1.00 (CALLABLE)	1.00000	11/28/2017	50,000,000.00	50,000,000.00	49,999,000.00
PSI	NTRD	FHLM	91636	FHLMC 1.00 (CALLABLE)	1.00000	11/28/2017	50,000,000.00	50,000,000.00	49,999,000.00
PSI	NTRD	FHLM	91637	FHLMC 1.00 (CALLABLE)	1.00000	11/28/2017	50,000,000.00	50,000,000.00	49,999,000.00
FHLM Total							2,365,289,000.00	2,367,711,296.72	2,377,940,054.38
PSI	NTRD	FNFM	91726	FNMA FRN	0.23900	12/28/2012	43,000,000.00	43,003,212.10	43,003,698.00
PSI	NTRD	FNFM	91727	FNMA FRN	0.23900	12/28/2012	50,000,000.00	50,003,899.70	50,004,300.00
PSI	NTRD	FNFM	91728	FNMA FRN	0.23900	12/28/2012	30,000,000.00	30,002,339.82	30,002,580.00
FNFM Total							123,000,000.00	123,009,451.62	123,010,578.00
PSI	NTRD	FNMA	84116	FNMA 2.875	2.87500	12/11/2013	50,000,000.00	50,699,644.55	51,368,800.00
PSI	NTRD	FNMA	84157	FNMA 2.75	2.75000	2/5/2014	50,000,000.00	50,714,027.69	51,511,000.00
PSI	NTRD	FNMA	84158	FNMA 2.75	2.75000	2/5/2014	50,000,000.00	50,714,027.69	51,511,000.00
PSI	NTRD	FNMA	84386	FNMA 2.15 (CALLABLE)	2.15000	8/4/2015	25,000,000.00	25,000,000.00	26,123,675.00
PSI	NTRD	FNMA	84663	FNMA 1.875 (CALLABLE)	1.87500	9/9/2015	25,000,000.00	24,982,680.72	25,955,975.00
PSI	NTRD	FNMA	84873	FNMA 2.375	2.37500	7/28/2015	25,000,000.00	25,505,911.33	26,320,250.00
PSI	NTRD	FNMA	85094	FNMA 1.625	1.62500	10/26/2015	35,000,000.00	35,151,103.34	36,241,800.00
PSI	NTRD	FNMA	85146	FNMA 1.625 (CALLABLE)	1.62500	11/12/2015	25,000,000.00	24,946,878.77	25,860,500.00
PSI	NTRD	FNMA	88414	FNMA 1.65 (CALLABLE)	1.65000	12/7/2016	50,000,000.00	50,000,000.00	50,006,750.00
PSI	NTRD	FNMA	88490	FNMA 1.80 (CALLABLE)	1.80000	6/19/2017	10,800,000.00	10,800,000.00	10,806,987.60
PSI	NTRD	FNMA	88510	FNMA 1.50 (CALLABLE)	1.50000	12/6/2016	12,197,000.00	12,197,000.00	12,197,475.68
PSI	NTRD	FNMA	88514	FNMA 1.50 (CALLABLE)	1.50000	12/14/2016	48,550,000.00	48,492,029.12	48,569,565.65
PSI	NTRD	FNMA	88534	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,421,324.83	51,582,900.00
PSI	NTRD	FNMA	88537	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,392,488.91	51,582,900.00
PSI	NTRD	FNMA	88579	FNMA 1.625 (CALLABLE)	1.62500	12/28/2016	25,000,000.00	25,012,725.78	25,025,075.00

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PSI	NTRD	FNMA	88580	FNMA 1.52 (CALLABLE)	1.52000	12/28/2016	50,000,000.00	50,000,000.00	50,046,550.00
PSI	NTRD	FNMA	88591	FNMA 4.875	4.87500	12/15/2016	50,000,000.00	57,152,540.98	58,599,000.00
PSI	NTRD	FNMA	88592	FNMA 4.875	4.87500	12/15/2016	50,000,000.00	57,152,540.98	58,599,000.00
PSI	NTRD	FNMA	88593	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,292,612.50	51,582,900.00
PSI	NTRD	FNMA	88600	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,334,843.12	51,582,900.00
PSI	NTRD	FNMA	88604	FNMA 1.625 (CALLABLE)	1.62500	12/28/2016	23,350,000.00	23,361,885.88	23,373,420.05
PSI	NTRD	FNMA	88629	FNMA 1.55 (CALLABLE)	1.55000	12/28/2016	50,000,000.00	49,989,819.38	50,045,800.00
PSI	NTRD	FNMA	88656	FNMA 1.50 (CALLABLE)	1.50000	12/28/2016	8,070,000.00	8,063,427.39	8,077,682.64
PSI	NTRD	FNMA	88674	FNMA 1.50 (CALLABLE)	1.50000	12/28/2016	22,550,000.00	22,550,000.00	22,571,467.60
PSI	NTRD	FNMA	88865	FNMA 1.55 (CALLABLE)	1.55000	12/28/2016	50,000,000.00	50,000,000.00	50,045,800.00
PSI	NTRD	FNMA	88983	FNMA 1.30 (CALLABLE)	1.30000	1/30/2017	34,000,000.00	34,000,000.00	34,068,646.00
PSI	NTRD	FNMA	89018	FNMA 1.30 (CALLABLE)	1.30000	1/30/2017	25,000,000.00	25,000,000.00	25,050,475.00
PSI	NTRD	FNMA	89019	FNMA 1.30 (CALLABLE)	1.30000	1/30/2017	25,000,000.00	25,000,000.00	25,050,475.00
PSI	NTRD	FNMA	89020	FNMA 1.40 (CALLABLE)	1.40000	8/1/2017	25,000,000.00	24,989,392.43	25,050,375.00
PSI	NTRD	FNMA	89021	FNMA 1.30 (CALLABLE)	1.30000	2/8/2017	50,000,000.00	49,974,876.85	50,114,650.00
PSI	NTRD	FNMA	89057	FNMA 1.375 (CALLABLE)	1.37500	1/30/2017	50,000,000.00	50,000,000.00	50,095,700.00
PSI	NTRD	FNMA	89058	FNMA 1.32 (CALLABLE)	1.32000	1/30/2017	50,000,000.00	50,000,000.00	50,096,950.00
PSI	NTRD	FNMA	89059	FNMA 1.31 (CALLABLE)	1.31000	1/25/2017	50,000,000.00	50,000,000.00	50,087,700.00
PSI	NTRD	FNMA	89060	FNMA 1.31 (CALLABLE)	1.31000	1/30/2017	50,000,000.00	49,989,610.66	50,096,150.00
PSI	NTRD	FNMA	89061	FNMA 1.35 (CALLABLE)	1.35000	2/6/2017	25,000,000.00	25,000,000.00	25,054,725.00
PSI	NTRD	FNMA	89062	FNMA 1.35 (CALLABLE)	1.35000	2/6/2017	25,000,000.00	25,000,000.00	25,054,725.00
PSI	NTRD	FNMA	89071	FNMA 1.35 (CALLABLE)	1.35000	1/30/2017	50,000,000.00	50,000,000.00	50,092,150.00
PSI	NTRD	FNMA	89072	FNMA 1.35 (CALLABLE)	1.35000	1/30/2017	50,000,000.00	50,000,000.00	50,092,150.00
PSI	NTRD	FNMA	89073	FNMA 1.36 (CALLABLE)	1.36000	1/30/2017	50,000,000.00	50,000,000.00	50,097,700.00
PSI	NTRD	FNMA	89074	FNMA 1.35 (CALLABLE)	1.35000	1/30/2017	50,000,000.00	50,000,000.00	50,096,900.00
PSI	NTRD	FNMA	89075	FNMA 1.40 (CALLABLE)	1.40000	8/1/2017	3,975,000.00	3,968,253.59	3,983,009.63
PSI	NTRD	FNMA	89077	FNMA 1.35 (CALLABLE)	1.35000	1/30/2017	25,000,000.00	25,000,000.00	25,048,450.00
PSI	NTRD	FNMA	89078	FNMA 1.36 (CALLABLE)	1.36000	1/30/2017	50,000,000.00	50,000,000.00	50,093,750.00
PSI	NTRD	FNMA	89096	FNMA 1.35 (CALLABLE)	1.35000	2/15/2017	25,000,000.00	24,994,742.06	25,064,250.00
PSI	NTRD	FNMA	89121	FNMA 1.25 (CALLABLE)	1.25000	2/8/2017	14,850,000.00	14,850,000.00	14,885,135.10
PSI	NTRD	FNMA	89122	FNMA 1.25 (CALLABLE)	1.25000	2/8/2017	19,675,000.00	19,675,000.00	19,721,551.05
PSI	NTRD	FNMA	89123	FNMA 1.375 (CALLABLE)	1.37500	2/22/2017	33,318,000.00	33,335,598.18	33,420,086.35
PSI	NTRD	FNMA	89145	FNMA 1.25	1.25000	1/30/2017	50,000,000.00	50,424,789.41	51,461,100.00
PSI	NTRD	FNMA	89146	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,819,383.50	51,582,900.00

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PSI	NTRD	FNMA	89147	FNMA 1.375	1.37500	11/15/2016	25,000,000.00	25,409,691.75	25,791,450.00
PSI	NTRD	FNMA	89148	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,721,674.76	51,582,900.00
PSI	NTRD	FNMA	89149	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,721,674.76	51,582,900.00
PSI	NTRD	FNMA	89150	FNMA 1.25	1.25000	1/30/2017	50,000,000.00	50,424,789.41	51,461,100.00
PSI	NTRD	FNMA	89190	FNMA 1.15 (CALLABLE)	1.15000	2/22/2017	50,000,000.00	50,000,000.00	50,127,700.00
PSI	NTRD	FNMA	89312	FNMA 1.25 (CALLABLE)	1.25000	3/6/2017	49,500,000.00	49,457,819.28	49,645,035.00
PSI	NTRD	FNMA	89511	FNMA 1.30 (CALLABLE)	1.30000	3/22/2017	25,500,000.00	25,451,703.61	25,601,745.00
PSI	NTRD	FNMA	90011	FNMA 1.25 (CALLABLE)	1.25000	10/30/2017	13,285,000.00	13,255,341.85	13,343,467.29
PSI	NTRD	FNMA	90062	FNMA 1.25 (CALLABLE)	1.25000	11/22/2017	10,400,000.00	10,381,197.21	10,444,730.40
PSI	NTRD	FNMA	90290	FNMA 1.20 (CALLABLE)	1.20000	6/28/2017	50,000,000.00	50,000,000.00	50,249,000.00
PSI	NTRD	FNMA	90351	FNMA 1.20 (CALLABLE)	1.20000	6/28/2017	33,645,000.00	33,645,000.00	33,812,552.10
PSI	NTRD	FNMA	91200	FNMA 1.00 (CALLABLE)	1.00000	10/11/2017	30,000,000.00	30,000,000.00	30,121,110.00
PSI	NTRD	FNMA	91201	FNMA 1.00 (CALLABLE)	1.00000	11/28/2017	14,850,000.00	14,848,561.55	14,916,245.85
PSI	NTRD	FNMA	91353	FNMA 1.05 (CALLABLE)	1.05000	4/30/2018	14,800,000.00	14,794,538.45	14,822,777.20
PSI	NTRD	FNMA	91479	FNMA 1.00 (CALLABLE)	1.00000	9/27/2017	50,000,000.00	50,120,737.46	50,178,500.00
PSI	NTRD	FNMA	91480	FNMA 1.00 (CALLABLE)	1.00000	9/27/2017	12,565,000.00	12,595,341.32	12,609,857.05
PSI	NTRD	FNMA	91679	FNMA 1.00 (CALLABLE)	1.00000	11/28/2017	50,000,000.00	50,000,000.00	50,116,000.00
PSI	NTRD	FNMA	91704	FNMA 0.375	0.37500	12/28/2012	50,000,000.00	50,008,622.58	50,009,200.00
PSI	NTRD	FNMA	91705	FNMA 0.375	0.37500	12/28/2012	36,676,000.00	36,682,324.84	36,682,748.38
FNMA Total							2,482,556,000.00	2,504,468,178.47	2,527,747,895.62
PSI	NTRD	FRAM2	91403	FHLB 1.80 (CALLABLE)	1.80000	11/14/2017	50,000,000.00	50,000,000.00	49,947,000.00
PSI	NTRD	FRAM2	91415	FHLB 1.80 (CALLABLE)	1.80000	11/14/2017	50,000,000.00	50,000,000.00	49,934,000.00
FRAM2 Total							100,000,000.00	100,000,000.00	99,881,000.00
PSI	NTRD	FRCDQ	90377	ROYAL BANK OF CANADA NY FRCD	1.50000	6/25/2015	50,000,000.00	50,000,000.00	49,850,000.00
PSI	NTRD	FRCDQ	90392	ROYAL BANK OF CANADA NY FRCD	1.50000	6/25/2015	50,000,000.00	50,000,000.00	49,850,000.00
FRCDQ Total							100,000,000.00	100,000,000.00	99,700,000.00
PSI	NTRD	FRCDQ2	88581	WESTPAC BANKING CORP NY FRCD	0.52875	12/20/2012	50,000,000.00	50,000,254.69	50,009,850.00
PSI	NTRD	FRCDQ2	88898	COMMONWEALTH BK OF AU NY FRCD	1.14425	6/14/2013	50,000,000.00	50,003,225.00	50,210,400.00
PSI	NTRD	FRCDQ2	89760	NORDEA BANK FINLAND PLC NY FRCD	1.23125	4/9/2014	50,000,000.00	50,006,487.56	50,362,000.00
PSI	NTRD	FRCDQ2	90042	RABOBANK NEDERLAND NV NY FRCD	0.46275	5/7/2013	50,000,000.00	50,000,000.00	50,036,300.00
PSI	NTRD	FRCDQ2	90491	AU & NZ BANKING GRP NY FRCD	0.36225	6/28/2013	50,000,000.00	50,000,000.00	50,076,200.00

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PSI	NTRD	FRCDQ2	91179	RABOBANK NEDERLAND NV NY FRCD	0.51225	9/30/2013	50,000,000.00	50,000,000.00	49,975,000.00
PSI	NTRD	FRCDQ2	91255	BANK OF NOVA SCOTIA HOUSTON FRCD	1.30025	1/12/2015	21,500,000.00	21,769,648.41	21,489,250.00
PSI	NTRD	FRCDQ2	91282	WESTPAC BANKING CORP NY FRCD	0.65025	10/10/2014	50,000,000.00	50,009,084.37	49,975,000.00
PSI	NTRD	FRCDQ2	91306	RABOBANK NEDERLAND NV NY FRCD	0.49025	10/15/2013	50,000,000.00	50,000,000.00	49,992,500.00
FRCDQ2 Total							421,500,000.00	421,788,700.03	422,126,500.00
PSI	NTRD	MCPN	91355	FHLB 1.55 (CALLABLE)	1.55000	11/14/2017	50,000,000.00	50,000,000.00	49,862,850.00
PSI	NTRD	MCPN	91390	FHLB 1.65 (CALLABLE)	1.65000	11/13/2017	50,000,000.00	50,000,000.00	49,732,800.00
PSI	NTRD	MCPN	91392	FHLB 1.75 (CALLABLE)	1.75000	11/14/2017	50,000,000.00	50,000,000.00	49,946,550.00
PSI	NTRD	MCPN	91393	FHLB 1.75 (CALLABLE)	1.75000	11/14/2017	50,000,000.00	50,000,000.00	49,946,550.00
PSI	NTRD	MCPN	91430	FHLB 1.80 (CALLABLE)	1.80000	11/21/2017	50,000,000.00	50,000,000.00	50,040,150.00
MCPN Total							250,000,000.00	250,000,000.00	249,528,900.00
PSI	NTRD	MCSA	88437	FHLMC 1.50 (CALLABLE)	1.50000	12/12/2016	50,000,000.00	50,000,000.00	50,014,550.00
PSI	NTRD	MCSA	90103	FHLB 2.25 (CALLABLE)	2.25000	6/5/2017	50,000,000.00	49,995,490.14	49,917,150.00
PSI	NTRD	MCSA	91199	FNMA 0.70 (CALLABLE)	0.70000	9/27/2017	8,380,000.00	8,380,000.00	8,406,019.90
PSI	NTRD	MCSA	91354	FHLB 1.50 (CALLABLE)	1.50000	11/13/2017	50,000,000.00	50,000,000.00	49,907,550.00
PSI	NTRD	MCSA	91416	FHLB 1.80 (CALLABLE)	1.80000	11/21/2017	50,000,000.00	50,000,000.00	50,041,150.00
MCSA Total							208,380,000.00	208,375,490.14	208,286,419.90
PSI	NTRD	NCD1	91117	UNION BANK OF CALIFORNIA NA CD	0.21000	12/20/2012	50,000,000.00	50,000,000.00	50,003,050.00
PSI	NTRD	NCD1	91170	UNION BANK OF CALIFORNIA NA CD	0.21000	12/28/2012	50,000,000.00	50,000,000.00	50,004,250.00
PSI	NTRD	NCD1	91383	UNION BANK OF CALIFORNIA NA CD	0.20000	1/22/2013	50,000,000.00	50,000,000.00	50,002,900.00
PSI	NTRD	NCD1	91438	CHASE BANK USA NA CD	0.20000	1/24/2013	50,000,000.00	50,000,000.00	50,009,900.00
PSI	NTRD	NCD1	91444	CHASE BANK USA NA CD	0.20000	1/24/2013	50,000,000.00	50,000,000.00	50,009,900.00
PSI	NTRD	NCD1	91715	UNION BANK OF CALIFORNIA NA CD	0.22000	2/28/2013	50,000,000.00	50,000,000.00	50,001,250.00
PSI	NTRD	NCD1	91772	UNION BANK OF CALIFORNIA NA CD	0.21000	2/28/2013	50,000,000.00	50,000,000.00	49,990,007.00
NCD1 Total							350,000,000.00	350,000,000.00	350,021,257.00
PSI	NTRD	NOTE	84155	USTN 2.375	2.37500	8/31/2014	50,000,000.00	50,686,372.95	51,841,795.00
PSI	NTRD	NOTE	84156	USTN 2.375	2.37500	8/31/2014	25,000,000.00	25,343,186.48	25,920,897.50
PSI	NTRD	NOTE	85663	USTN 1.375	1.37500	11/30/2015	50,000,000.00	49,001,290.57	51,531,250.00
PSI	NTRD	NOTE	85664	USTN 1.375	1.37500	11/30/2015	50,000,000.00	48,975,319.41	51,531,250.00
PSI	NTRD	NOTE	91161	USTN 0.25	0.25000	10/31/2013	50,000,000.00	50,019,570.31	50,023,450.00

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PSI	NTRD	NOTE	91162	USTN 0.25	0.25000	10/31/2013	50,000,000.00	50,019,570.31	50,023,450.00
		NOTE Total					275,000,000.00	274,045,310.03	280,872,092.50
PSI	NTRD	TBIL	89728	UST BILL	0.16625	3/7/2013	50,000,000.00	49,977,833.35	49,989,900.00
PSI	NTRD	TBIL	89729	UST BILL	0.16625	3/7/2013	50,000,000.00	49,977,833.35	49,989,900.00
PSI	NTRD	TBIL	89954	UST BILL	0.15500	4/4/2013	50,000,000.00	49,973,305.55	49,981,800.00
PSI	NTRD	TBIL	89955	UST BILL	0.15500	4/4/2013	50,000,000.00	49,973,305.55	49,981,800.00
PSI	NTRD	TBIL	89956	UST BILL	0.15500	4/4/2013	50,000,000.00	49,973,305.55	49,981,800.00
PSI	NTRD	TBIL	89957	UST BILL	0.15500	4/4/2013	50,000,000.00	49,973,305.55	49,981,800.00
PSI	NTRD	TBIL	90502	UST BILL	0.20000	6/27/2013	50,000,000.00	49,942,222.22	49,961,400.00
PSI	NTRD	TBIL	90503	UST BILL	0.20000	6/27/2013	50,000,000.00	49,942,222.22	49,961,400.00
PSI	NTRD	TBIL	90504	UST BILL	0.20000	6/27/2013	50,000,000.00	49,942,222.22	49,961,400.00
PSI	NTRD	TBIL	90508	UST BILL	0.20000	6/27/2013	50,000,000.00	49,942,222.22	49,961,400.00
PSI	NTRD	TBIL	91163	UST BILL	0.13000	3/21/2013	50,000,000.00	49,980,138.89	49,987,250.00
PSI	NTRD	TBIL	91164	UST BILL	0.13000	3/21/2013	50,000,000.00	49,980,138.89	49,987,250.00
PSI	NTRD	TBIL	91633	UST BILL	0.12500	12/20/2012	50,000,000.00	49,996,701.39	49,998,250.00
PSI	NTRD	TBIL	91634	UST BILL	0.12500	12/20/2012	50,000,000.00	49,996,701.39	49,998,250.00
PSI	NTRD	TBIL	91644	UST BILL	0.11000	12/20/2012	50,000,000.00	49,997,097.22	49,998,250.00
PSI	NTRD	TBIL	91645	UST BILL	0.11000	12/20/2012	50,000,000.00	49,997,097.22	49,998,250.00
PSI	NTRD	TBIL	91646	UST BILL	0.14500	12/31/2012	50,000,000.00	49,993,958.34	49,995,350.00
PSI	NTRD	TBIL	91647	UST BILL	0.14500	12/31/2012	50,000,000.00	49,993,958.34	49,995,350.00
PSI	NTRD	TBIL	91662	UST BILL	0.13500	12/27/2012	50,000,000.00	49,995,125.00	49,996,500.00
PSI	NTRD	TBIL	91676	UST BILL	0.14250	12/31/2012	50,000,000.00	49,994,062.50	49,995,350.00
PSI	NTRD	TBIL	91677	UST BILL	0.14250	12/31/2012	50,000,000.00	49,994,062.50	49,995,350.00
PSI	NTRD	TBIL	91689	UST BILL	0.14500	12/31/2012	50,000,000.00	49,993,958.33	49,995,350.00
PSI	NTRD	TBIL	91690	UST BILL	0.14500	12/31/2012	50,000,000.00	49,993,958.33	49,995,350.00
PSI	NTRD	TBIL	91711	UST BILL	0.14500	12/20/2012	50,000,000.00	49,996,173.61	49,998,250.00
PSI	NTRD	TBIL	91712	UST BILL	0.14500	12/20/2012	50,000,000.00	49,996,173.61	49,998,250.00
PSI	NTRD	TBIL	91716	UST BILL	0.14500	12/20/2012	50,000,000.00	49,996,173.61	49,998,250.00
PSI	NTRD	TBIL	91717	UST BILL	0.13000	12/14/2012	50,000,000.00	49,997,652.78	49,999,450.00
PSI	NTRD	TBIL	91718	UST BILL	0.13000	12/14/2012	50,000,000.00	49,997,652.78	49,999,450.00
PSI	NTRD	TBIL	91719	UST BILL	0.13000	12/14/2012	50,000,000.00	49,997,652.78	49,999,450.00
PSI	NTRD	TBIL	91740	UST BILL	0.14750	12/31/2012	50,000,000.00	49,993,854.16	49,995,350.00
PSI	NTRD	TBIL	91741	UST BILL	0.14750	12/31/2012	50,000,000.00	49,993,854.16	49,995,350.00

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PSI	NTRD	TBIL	91745	UST BILL	0.16000	12/27/2012	50,000,000.00	49,994,222.23	49,996,500.00
PSI	NTRD	TBIL	91746	UST BILL	0.16000	12/27/2012	50,000,000.00	49,994,222.23	49,996,500.00
		TBIL Total					1,650,000,000.00	1,649,482,368.07	1,649,665,500.00
PSI	NTRD	YANK1	88513	WESTPAC BANKING CORP NY CD	0.78000	12/20/2012	50,000,000.00	50,000,261.80	50,018,850.00
PSI	NTRD	YANK1	88542	AU & NZ BANKING GRP NY CD	0.60000	12/20/2012	50,000,000.00	50,000,000.00	50,012,450.00
PSI	NTRD	YANK1	88543	AU & NZ BANKING GRP NY CD	0.60000	12/20/2012	50,000,000.00	50,000,000.00	50,012,450.00
PSI	NTRD	YANK1	88608	ROYAL BANK OF CANADA NY CD	0.67000	12/20/2012	50,000,000.00	50,000,000.00	50,015,250.00
PSI	NTRD	YANK1	90490	WESTPAC BANKING CORP NY CD	0.59000	6/28/2013	50,000,000.00	50,000,000.00	50,084,200.00
PSI	NTRD	YANK1	90509	ROYAL BANK OF CANADA NY CD	0.48000	6/28/2013	50,000,000.00	50,000,000.00	50,078,500.00
PSI	NTRD	YANK1	90555	TORONTO DOMINION BANK NY CD	0.42000	6/28/2013	50,000,000.00	50,000,000.00	50,043,500.00
PSI	NTRD	YANK1	90732	COMMONWEALTH BK OF AU NY CD	0.28000	1/30/2013	50,000,000.00	50,000,832.18	50,009,300.00
PSI	NTRD	YANK1	90931	LLOYDS TSB BANK PLC NY CD	0.58000	2/20/2013	50,000,000.00	50,000,000.00	50,037,500.00
PSI	NTRD	YANK1	91150	LLOYDS TSB BANK PLC NY CD	0.22000	12/26/2012	50,000,000.00	50,000,347.04	50,001,800.00
PSI	NTRD	YANK1	91177	COMMONWEALTH BK OF AU NY CD	0.22000	3/29/2013	50,000,000.00	50,001,637.15	50,003,250.00
PSI	NTRD	YANK1	91178	COMMONWEALTH BK OF AU NY CD	0.22000	3/29/2013	25,000,000.00	25,000,818.58	25,001,625.00
PSI	NTRD	YANK1	91202	DNB BANK ASA NY CD	0.22000	12/24/2012	50,000,000.00	50,000,000.00	50,002,650.00
PSI	NTRD	YANK1	91230	LLOYDS TSB BANK PLC NY CD	0.20000	12/24/2012	50,000,000.00	50,000,319.30	50,001,000.00
PSI	NTRD	YANK1	91231	LLOYDS TSB BANK PLC NY CD	0.20000	12/24/2012	25,000,000.00	25,000,159.65	25,000,500.00
PSI	NTRD	YANK1	91237	NORDEA BANK FINLAND PLC NY CD	0.18000	12/20/2012	50,000,000.00	50,000,000.00	50,001,100.00
PSI	NTRD	YANK1	91251	SVENSKA HANDELSBANKEN NY CD	0.19500	12/3/2012	50,000,000.00	50,000,027.77	49,999,950.00
PSI	NTRD	YANK1	91307	BANK OF NOVA SCOTIA HOUSTON CD	0.14000	12/20/2012	50,000,000.00	50,000,000.00	50,000,550.00
PSI	NTRD	YANK1	91308	BANK OF NOVA SCOTIA HOUSTON CD	0.14000	12/20/2012	50,000,000.00	50,000,000.00	50,000,550.00
PSI	NTRD	YANK1	91348	BANK OF NOVA SCOTIA HOUSTON CD	0.18000	12/20/2012	50,000,000.00	50,000,000.00	50,001,650.00
PSI	NTRD	YANK1	91349	BANK OF NOVA SCOTIA HOUSTON CD	0.18000	12/18/2012	50,000,000.00	50,000,000.00	50,001,500.00
PSI	NTRD	YANK1	91375	RABOBANK NEDERLAND NV NY CD	0.30000	12/17/2012	27,500,000.00	27,501,220.61	27,502,062.50
PSI	NTRD	YANK1	91384	CREDIT AGRICOLE CIB NY CD	0.32000	12/5/2012	50,000,000.00	50,000,055.53	50,000,400.00
PSI	NTRD	YANK1	91402	CREDIT AGRICOLE CIB NY CD	0.32000	12/3/2012	50,000,000.00	50,000,027.77	50,000,250.00
PSI	NTRD	YANK1	91451	BANK OF MONTREAL CHICAGO CD	0.21000	1/31/2013	50,000,000.00	50,000,846.77	49,999,950.00
PSI	NTRD	YANK1	91503	SVENSKA HANDELSBANKEN NY CD	0.27500	12/21/2012	50,000,000.00	50,002,079.77	50,002,150.00
PSI	NTRD	YANK1	91504	SOCIETE GENERALE NY CD	0.27000	12/4/2012	50,000,000.00	50,000,041.66	50,000,350.00
PSI	NTRD	YANK1	91508	TORONTO DOMINION BANK NY CD	0.19000	1/2/2013	50,000,000.00	50,000,444.30	49,999,050.00
PSI	NTRD	YANK1	91514	SOCIETE GENERALE NY CD	0.26000	12/6/2012	50,000,000.00	50,000,069.43	50,000,500.00
PSI	NTRD	YANK1	91515	SOCIETE GENERALE NY CD	0.26000	12/6/2012	25,000,000.00	25,000,034.71	25,000,250.00

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PSI	NTRD	YANK1	91517	BANK OF NOVA SCOTIA HOUSTON CD	0.18000	1/2/2013	50,000,000.00	50,000,000.00	49,999,500.00
PSI	NTRD	YANK1	91518	BANK OF NOVA SCOTIA HOUSTON CD	0.18000	1/2/2013	25,000,000.00	25,000,000.00	24,999,750.00
PSI	NTRD	YANK1	91521	DEUTSCHE BANK AG NY CD	0.19000	12/31/2012	50,000,000.00	50,000,416.54	49,999,550.00
PSI	NTRD	YANK1	91522	DNB BANK ASA NY CD	0.17000	12/31/2012	50,000,000.00	50,000,000.00	50,001,250.00
PSI	NTRD	YANK1	91523	DNB BANK ASA NY CD	0.17000	12/31/2012	25,000,000.00	25,000,000.00	25,000,625.00
PSI	NTRD	YANK1	91530	BNP PARIBAS SF CD	0.16000	12/5/2012	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	91532	TORONTO DOMINION BANK NY CD	0.18000	12/6/2012	50,000,000.00	50,000,000.00	49,999,900.00
PSI	NTRD	YANK1	91541	BARCLAYS BANK PLC NY CD	0.16000	12/20/2012	50,000,000.00	50,000,000.00	50,000,555.00
PSI	NTRD	YANK1	91542	BARCLAYS BANK PLC NY CD	0.16000	12/20/2012	25,000,000.00	25,000,000.00	25,000,277.50
PSI	NTRD	YANK1	91545	CIBC NY CD	0.15000	1/4/2013	50,000,000.00	50,000,472.11	49,999,999.00
PSI	NTRD	YANK1	91549	BANK OF MONTREAL CHICAGO CD	0.18000	12/11/2012	50,000,000.00	50,000,000.00	49,999,500.00
PSI	NTRD	YANK1	91558	AU & NZ BANKING GRP NY CD	0.17000	2/5/2013	50,000,000.00	50,000,000.00	49,998,100.00
PSI	NTRD	YANK1	91565	UBS AG STAMFORD CT CD	0.15000	2/7/2013	50,000,000.00	50,000,000.00	49,999,000.00
PSI	NTRD	YANK1	91568	DEUTSCHE BANK AG NY CD	0.19000	1/2/2013	50,000,000.00	50,000,444.32	49,998,600.00
PSI	NTRD	YANK1	91569	DEUTSCHE BANK AG NY CD	0.19000	1/2/2013	25,000,000.00	25,000,222.16	24,999,300.00
PSI	NTRD	YANK1	91580	BARCLAYS BANK PLC NY CD	0.16000	12/13/2012	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	91589	SVENSKA HANDELSBANKEN NY CD	0.18500	12/20/2012	50,000,000.00	50,000,000.00	49,999,550.00
PSI	NTRD	YANK1	91594	AU & NZ BANKING GRP NY CD	0.17000	2/28/2013	50,000,000.00	50,000,000.00	49,997,500.00
PSI	NTRD	YANK1	91599	CIBC NY CD	0.14000	12/24/2012	25,000,000.00	25,000,159.70	25,000,000.00
PSI	NTRD	YANK1	91603	BNP PARIBAS SF CD	0.16000	12/14/2012	25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	YANK1	91613	SOCIETE GENERALE NY CD	0.26000	12/28/2012	50,000,000.00	50,000,374.89	50,002,300.00
PSI	NTRD	YANK1	91618	TORONTO DOMINION BANK NY CD	0.18000	12/20/2012	50,000,000.00	50,000,000.00	49,999,700.00
PSI	NTRD	YANK1	91620	CREDIT AGRICOLE CIB NY CD	0.24000	12/20/2012	50,000,000.00	50,000,263.83	49,999,400.00
PSI	NTRD	YANK1	91621	CREDIT AGRICOLE CIB NY CD	0.24000	12/20/2012	25,000,000.00	25,000,131.92	24,999,700.00
PSI	NTRD	YANK1	91622	COMMONWEALTH BK OF AU NY CD	0.22000	5/20/2013	50,000,000.00	50,002,358.61	49,992,850.00
PSI	NTRD	YANK1	91623	COMMONWEALTH BK OF AU NY CD	0.22000	5/20/2013	25,000,000.00	25,001,179.30	24,996,425.00
PSI	NTRD	YANK1	91628	SVENSKA HANDELSBANKEN NY CD	0.18500	12/20/2012	50,000,000.00	50,000,131.92	49,999,550.00
PSI	NTRD	YANK1	91631	CIBC NY CD	0.12000	12/20/2012	50,000,000.00	50,000,263.86	49,999,400.00
PSI	NTRD	YANK1	91648	BANK OF MONTREAL CHICAGO CD	0.19000	1/2/2013	50,000,000.00	50,000,000.00	49,999,050.00
PSI	NTRD	YANK1	91649	BANK OF MONTREAL CHICAGO CD	0.19000	1/2/2013	25,000,000.00	25,000,000.00	24,999,525.00
PSI	NTRD	YANK1	91675	BNP PARIBAS SF CD	0.16000	12/18/2012	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	91686	BNP PARIBAS SF CD	0.16000	12/24/2012	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	91706	UBS AG STAMFORD CT CD	0.15000	2/28/2013	50,000,000.00	50,000,000.00	49,998,750.00
PSI	NTRD	YANK1	91707	UBS AG STAMFORD CT CD	0.15000	2/28/2013	25,000,000.00	25,000,000.00	24,999,375.00

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PSI	NTRD	YANK1	91729	NORDEA BANK FINLAND PLC NY CD	0.21000	2/28/2013	50,000,000.00	50,000,000.00	49,997,500.00
PSI	NTRD	YANK1	91730	AU & NZ BANKING GRP NY CD	0.17000	2/28/2013	50,000,000.00	50,000,000.00	49,997,500.00
PSI	NTRD	YANK1	91747	NORDEA BANK FINLAND PLC NY CD	0.21000	2/28/2013	50,000,000.00	50,000,000.00	49,997,500.00
PSI	NTRD	YANK1	91759	SVENSKA HANDELSBANKEN NY CD	0.18500	1/2/2013	50,000,000.00	50,000,000.00	49,998,850.00
PSI	NTRD	YANK1	91771	BARCLAYS BANK PLC NY CD	0.25000	2/1/2013	50,000,000.00	50,000,000.00	50,005,245.00
PSI	NTRD	YANK1	91773	DEUTSCHE BANK AG NY CD	0.19000	1/18/2013	50,000,000.00	50,000,666.50	49,997,960.00
PSI	NTRD	YANK1	91774	DNB BANK ASA NY CD	0.23000	2/28/2013	50,000,000.00	50,000,000.00	49,992,505.00
YANK1 Total							<u>3,202,500,000.00</u>	<u>3,202,516,309.68</u>	<u>3,202,799,129.00</u>
PSI Total							<u>22,545,555,000.00</u>	<u>22,576,855,741.27</u>	<u>22,640,599,069.83</u>
PSI Historical Cost								<u>22,626,989,791.19</u>	

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SPI	BLPSI	CNFX	88104	GE CAPITAL CORP MTN	3.75000	11/14/2014	1,500,000.00	1,550,179.68	1,584,781.50
SPI	BLPSI	CNFX	88105	GE CAPITAL CORP MTN	5.45000	1/15/2013	1,500,000.00	1,507,620.05	1,508,640.00
		CNFX Total					3,000,000.00	3,057,799.73	3,093,421.50
		BLPSI - BLP SCHOOLS SELF INSURANCE AUTHORITY Total					3,000,000.00	3,057,799.73	3,093,421.50
SPI	GF	1TRD	12057	FLYING TRIANGLE LOAN	5.50000	4/1/2017	68,800.47	68,800.47	68,800.47
SPI	GF	1TRD	16864	FLYING TRIANGLE LOAN	5.50000	1/1/2014	16,178.25	16,178.25	16,178.25
		1TRD Total					84,978.72	84,978.72	84,978.72
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND 1997	5.00000	9/2/2021	5,065,000.00	5,065,000.00	5,065,000.00
		LTBD Total					5,065,000.00	5,065,000.00	5,065,000.00
		GF - GENERAL FUND Total					5,149,978.72	5,149,978.72	5,149,978.72
SPI	MAST	BOND	18810	USTB 7.25	7.25000	5/15/2016	85,000.00	85,745.05	104,948.48
		BOND Total					85,000.00	85,745.05	104,948.48
		MAST - MGMT ATTORNEY SETTLEMENT TRUST Total					85,000.00	85,745.05	104,948.48
SPI	PHHPA	FFCB	89212	FFCB 3.70 (CALLABLE)	3.70000	1/17/1930	8,000,000.00	8,085,855.44	8,023,528.00
		FFCB Total					8,000,000.00	8,085,855.44	8,023,528.00
SPI	PHHPA	FHLB	90239	FHLB 3.24 (CALLABLE)	3.24000	6/14/2027	818,225.81	817,036.56	818,330.54
SPI	PHHPA	FHLB	90667	FHLB 3.00 (CALLABLE)	3.00000	8/2/2027	8,000,000.00	8,000,000.00	8,000,952.00
		FHLB Total					8,818,225.81	8,817,036.56	8,819,282.54
SPI	PHHPA	FNMA	89221	FNMA 3.00 (CALLABLE)	3.00000	11/28/2025	6,000,000.00	5,994,330.94	6,024,420.00
		FNMA Total					6,000,000.00	5,994,330.94	6,024,420.00
SPI	PHHPA	MCSA	89245	FHLMC 3.00 (CALLABLE)	3.00000	1/25/2027	5,000,000.00	5,040,190.30	5,007,125.00
		MCSA Total					5,000,000.00	5,040,190.30	5,007,125.00
		PHHPA - PUENTE HILLS HABITAT PRESERVATION AUTHORITY Total					27,818,225.81	27,937,413.24	27,874,355.54
SPI	SANIT	FHLM	91100	FHLMC 1.00 (CALLABLE)	1.00000	10/16/2017	689,000.00	689,000.00	690,482.73
		FHLM Total					689,000.00	689,000.00	690,482.73

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SPI	SANIT	MCSA	88325	FNMA 1.35 (CALLABLE)	1.35000	12/7/2016	386,000.00	386,000.00	386,043.62
SPI	SANIT	MCSA	89201	FNMA 0.75 (CALLABLE)	0.75000	2/28/2017	1,555,000.00	1,555,000.00	1,557,156.79
SPI	SANIT	MCSA	89211	FHLMC 0.75 (CALLABLE)	0.75000	2/28/2017	227,000.00	227,000.00	228,189.25
SPI	SANIT	MCSA	91182	FNMA 0.55 (CALLABLE)	0.55000	10/17/2017	570,000.00	570,000.00	571,381.68
SPI	SANIT	MCSA	91186	FHLB 0.60 (CALLABLE)	0.60000	10/24/2017	1,400,000.00	1,400,000.00	1,401,142.40
SPI	SANIT	MCSA	91326	FHLB 0.50 (CALLABLE)	0.50000	10/30/2017	600,000.00	600,000.00	600,423.60
MCSA Total							4,738,000.00	4,738,000.00	4,744,337.34
SANIT - SANITATION DISTRICT Total							5,427,000.00	5,427,000.00	5,434,820.07
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0.00000	12/31/2012	2,471,350.54	2,471,350.54	2,471,350.54
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0.00000	12/31/2012	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0.00000	12/31/2012	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0.00000	12/31/2012	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0.00000	12/31/2012	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0.00000	12/31/2012	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0.00000	12/31/2012	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0.00000	12/31/2012	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0.00000	12/31/2012	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0.00000	12/31/2012	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0.00000	12/31/2012	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0.00000	12/31/2012	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0.00000	12/31/2012	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0.00000	12/31/2012	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0.00000	12/31/2012	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0.00000	12/31/2012	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0.00000	12/31/2012	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0.00000	12/31/2012	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0.00000	12/31/2012	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0.00000	12/31/2012	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0.00000	12/31/2012	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0.00000	12/31/2012	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0.00000	12/31/2012	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0.00000	12/31/2012	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0.00000	12/31/2012	154,317.15	154,317.15	154,317.15

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SPI	SCAQM	CTDQ	61111	S OF C LAIF	0.00000	12/31/2012	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0.00000	12/31/2012	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0.00000	12/31/2012	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF	0.00000	12/31/2012	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF	0.00000	12/31/2012	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF	0.00000	12/31/2012	281,845.96	281,845.96	281,845.96
SPI	SCAQM	CTDQ	66800	S OF C LAIF	0.00000	12/31/2012	317,155.30	317,155.30	317,155.30
SPI	SCAQM	CTDQ	67819	S OF C LAIF	0.00000	12/31/2012	363,715.38	363,715.38	363,715.38
SPI	SCAQM	CTDQ	68720	S OF C LAIF	0.00000	12/31/2012	393,812.36	393,812.36	393,812.36
SPI	SCAQM	CTDQ	69520	S OF C LAIF	0.00000	12/31/2012	449,659.59	449,659.59	449,659.59
SPI	SCAQM	CTDQ	70359	S OF C LAIF	0.00000	12/31/2012	491,566.29	491,566.29	491,566.29
SPI	SCAQM	CTDQ	71268	S OF C LAIF	0.00000	12/31/2012	513,938.89	513,938.89	513,938.89
SPI	SCAQM	CTDQ	72329	S OF C LAIF	0.00000	12/31/2012	505,507.65	505,507.65	505,507.65
SPI	SCAQM	CTDQ	73503	S OF C LAIF	0.00000	12/31/2012	515,367.27	515,367.27	515,367.27
SPI	SCAQM	CTDQ	74486	S OF C LAIF	0.00000	12/31/2012	520,380.93	520,380.93	520,380.93
SPI	SCAQM	CTDQ	75694	S OF C LAIF	0.00000	12/31/2012	492,274.30	492,274.30	492,274.30
SPI	SCAQM	CTDQ	77128	S OF C LAIF	0.00000	12/31/2012	410,449.24	410,449.24	410,449.24
SPI	SCAQM	CTDQ	78106	S OF C LAIF	0.00000	12/31/2012	304,980.32	304,980.32	304,980.32
SPI	SCAQM	CTDQ	78999	S OF C LAIF	0.00000	12/31/2012	277,823.10	277,823.10	277,823.10
SPI	SCAQM	CTDQ	79884	S OF C LAIF	0.00000	12/31/2012	252,862.59	252,862.59	252,862.59
SPI	SCAQM	CTDQ	80623	S OF C LAIF	0.00000	12/31/2012	186,831.92	186,831.92	186,831.92
SPI	SCAQM	CTDQ	81267	S OF C LAIF	0.00000	12/31/2012	150,112.75	150,112.75	150,112.75
SPI	SCAQM	CTDQ	81965	S OF C LAIF	0.00000	12/31/2012	89,717.54	89,717.54	89,717.54
SPI	SCAQM	CTDQ	82763	S OF C LAIF	0.00000	12/31/2012	60,335.73	60,335.73	60,335.73
SPI	SCAQM	CTDQ	83551	S OF C LAIF	0.00000	12/31/2012	54,470.06	54,470.06	54,470.06
SPI	SCAQM	CTDQ	84325	S OF C LAIF	0.00000	12/31/2012	55,045.25	55,045.25	55,045.25
SPI	SCAQM	CTDQ	85022	S OF C LAIF	0.00000	12/31/2012	51,349.76	51,349.76	51,349.76
SPI	SCAQM	CTDQ	85933	S OF C LAIF	0.00000	12/31/2012	45,607.02	45,607.02	45,607.02
SPI	SCAQM	CTDQ	86695	S OF C LAIF	0.00000	12/31/2012	49,487.01	49,487.01	49,487.01
SPI	SCAQM	CTDQ	87359	S OF C LAIF	0.00000	12/31/2012	47,004.27	47,004.27	47,004.27
SPI	SCAQM	CTDQ	88084	S OF C LAIF	0.00000	12/31/2012	38,018.48	38,018.48	38,018.48
SPI	SCAQM	CTDQ	88969	S OF C LAIF	0.00000	12/31/2012	38,087.21	38,087.21	38,087.21
SPI	SCAQM	CTDQ	89871	S OF C LAIF	0.00000	12/31/2012	37,344.89	37,344.89	37,344.89
SPI	SCAQM	CTDQ	90623	S OF C LAIF	0.00000	12/31/2012	35,081.45	35,081.45	35,081.45

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SPI	SCAQM	CTDQ	91360	S OF C LAIF	0.00000	12/31/2012	35,267.56	35,267.56	35,267.56
		CTDQ Total					39,536,816.23	39,536,816.23	39,536,816.23
		SCAQM - SOUTH COAST AIR QUALITY MGMT Total					39,536,816.23	39,536,816.23	39,536,816.23
SPI	SLIM	CTDQ	22101	S OF C LAIF	0.00000	12/31/2012	3,218,710.97	3,218,710.97	3,218,710.97
SPI	SLIM	CTDQ	23208	S OF C LAIF	0.00000	12/31/2012	27,081.03	27,081.03	27,081.03
SPI	SLIM	CTDQ	23842	S OF C LAIF	0.00000	12/31/2012	83,505.96	83,505.96	83,505.96
SPI	SLIM	CTDQ	24459	S OF C LAIF	0.00000	12/31/2012	94,996.78	94,996.78	94,996.78
SPI	SLIM	CTDQ	25326	S OF C LAIF	0.00000	12/31/2012	104,088.41	104,088.41	104,088.41
SPI	SLIM	CTDQ	26241	S OF C LAIF	0.00000	12/31/2012	110,715.07	110,715.07	110,715.07
SPI	SLIM	CTDQ	27270	S OF C LAIF	0.00000	12/31/2012	117,811.43	117,811.43	117,811.43
SPI	SLIM	CTDQ	28140	S OF C LAIF	0.00000	12/31/2012	118,831.50	118,831.50	118,831.50
SPI	SLIM	CTDQ	28986	S OF C LAIF	0.00000	12/31/2012	117,968.90	117,968.90	117,968.90
SPI	SLIM	CTDQ	29917	S OF C LAIF	0.00000	12/31/2012	115,386.18	115,386.18	115,386.18
SPI	SLIM	CTDQ	31093	S OF C LAIF	0.00000	12/31/2012	114,884.96	114,884.96	114,884.96
SPI	SLIM	CTDQ	31850	S OF C LAIF	0.00000	12/31/2012	119,214.46	119,214.46	119,214.46
SPI	SLIM	CTDQ	32655	S OF C LAIF	0.00000	12/31/2012	120,967.08	120,967.08	120,967.08
SPI	SLIM	CTDQ	33599	S OF C LAIF	0.00000	12/31/2012	119,698.34	119,698.34	119,698.34
SPI	SLIM	CTDQ	34231	S OF C LAIF	0.00000	12/31/2012	124,159.87	124,159.87	124,159.87
SPI	SLIM	CTDQ	35220	S OF C LAIF	0.00000	12/31/2012	128,393.89	128,393.89	128,393.89
SPI	SLIM	CTDQ	35952	S OF C LAIF	0.00000	12/31/2012	130,900.85	130,900.85	130,900.85
SPI	SLIM	CTDQ	36773	S OF C LAIF	0.00000	12/31/2012	129,716.18	129,716.18	129,716.18
SPI	SLIM	CTDQ	37638	S OF C LAIF	0.00000	12/31/2012	132,118.17	132,118.17	132,118.17
SPI	SLIM	CTDQ	38537	S OF C LAIF	0.00000	12/31/2012	134,992.32	134,992.32	134,992.32
SPI	SLIM	CTDQ	39281	S OF C LAIF	0.00000	12/31/2012	132,458.88	132,458.88	132,458.88
SPI	SLIM	CTDQ	40072	S OF C LAIF	0.00000	12/31/2012	124,940.21	124,940.21	124,940.21
SPI	SLIM	CTDQ	40891	S OF C LAIF	0.00000	12/31/2012	125,249.17	125,249.17	125,249.17
SPI	SLIM	CTDQ	41416	S OF C LAIF	0.00000	12/31/2012	124,689.59	124,689.59	124,689.59
SPI	SLIM	CTDQ	42149	S OF C LAIF	0.00000	12/31/2012	132,997.69	132,997.69	132,997.69
SPI	SLIM	CTDQ	43226	S OF C LAIF	0.00000	12/31/2012	140,793.36	140,793.36	140,793.36
SPI	SLIM	CTDQ	44234	S OF C LAIF	0.00000	12/31/2012	152,132.72	152,132.72	152,132.72
SPI	SLIM	CTDQ	45086	S OF C LAIF	0.00000	12/31/2012	164,017.17	164,017.17	164,017.17
SPI	SLIM	CTDQ	46123	S OF C LAIF	0.00000	12/31/2012	167,897.97	167,897.97	167,897.97
SPI	SLIM	CTDQ	47347	S OF C LAIF	0.00000	12/31/2012	157,924.35	157,924.35	157,924.35

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SPI	SLIM	CTDQ	48499	S OF C LAIF	0.00000	12/31/2012	139,856.90	139,856.90	139,856.90
SPI	SLIM	CTDQ	49798	S OF C LAIF	0.00000	12/31/2012	120,525.01	120,525.01	120,525.01
SPI	SLIM	CTDQ	50781	S OF C LAIF	0.00000	12/31/2012	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0.00000	12/31/2012	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0.00000	12/31/2012	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0.00000	12/31/2012	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0.00000	12/31/2012	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0.00000	12/31/2012	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0.00000	12/31/2012	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0.00000	12/31/2012	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0.00000	12/31/2012	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0.00000	12/31/2012	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0.00000	12/31/2012	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF	0.00000	12/31/2012	48,416.11	48,416.11	48,416.11
SPI	SLIM	CTDQ	64003	S OF C LAIF	0.00000	12/31/2012	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0.00000	12/31/2012	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF	0.00000	12/31/2012	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF	0.00000	12/31/2012	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818	S OF C LAIF	0.00000	12/31/2012	108,222.63	108,222.63	108,222.63
SPI	SLIM	CTDQ	68719	S OF C LAIF	0.00000	12/31/2012	118,789.82	118,789.82	118,789.82
SPI	SLIM	CTDQ	69518	S OF C LAIF	0.00000	12/31/2012	136,097.01	136,097.01	136,097.01
SPI	SLIM	CTDQ	70360	S OF C LAIF	0.00000	12/31/2012	151,399.04	151,399.04	151,399.04
SPI	SLIM	CTDQ	71269	S OF C LAIF	0.00000	12/31/2012	158,866.84	158,866.84	158,866.84
SPI	SLIM	CTDQ	72330	S OF C LAIF	0.00000	12/31/2012	159,520.70	159,520.70	159,520.70
SPI	SLIM	CTDQ	73504	S OF C LAIF	0.00000	12/31/2012	165,030.36	165,030.36	165,030.36
SPI	SLIM	CTDQ	74485	S OF C LAIF	0.00000	12/31/2012	168,848.34	168,848.34	168,848.34
SPI	SLIM	CTDQ	75693	S OF C LAIF	0.00000	12/31/2012	161,848.34	161,848.34	161,848.34
SPI	SLIM	CTDQ	77131	S OF C LAIF	0.00000	12/31/2012	136,599.41	136,599.41	136,599.41
SPI	SLIM	CTDQ	78104	S OF C LAIF	0.00000	12/31/2012	102,613.52	102,613.52	102,613.52
SPI	SLIM	CTDQ	79000	S OF C LAIF	0.00000	12/31/2012	93,633.67	93,633.67	93,633.67
SPI	SLIM	CTDQ	79882	S OF C LAIF	0.00000	12/31/2012	86,272.14	86,272.14	86,272.14
SPI	SLIM	CTDQ	80621	S OF C LAIF	0.00000	12/31/2012	63,895.36	63,895.36	63,895.36
SPI	SLIM	CTDQ	81265	S OF C LAIF	0.00000	12/31/2012	51,337.52	51,337.52	51,337.52
SPI	SLIM	CTDQ	81963	S OF C LAIF	0.00000	12/31/2012	31,005.24	31,005.24	31,005.24

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SPI	SLIM	CTDQ	82761	S OF C LAIF	0.00000	12/31/2012	20,942.34	20,942.34	20,942.34
SPI	SLIM	CTDQ	83552	S OF C LAIF	0.00000	12/31/2012	18,906.35	18,906.35	18,906.35
SPI	SLIM	CTDQ	84323	S OF C LAIF	0.00000	12/31/2012	16,628.36	16,628.36	16,628.36
SPI	SLIM	CTDQ	85020	S OF C LAIF	0.00000	12/31/2012	12,936.00	12,936.00	12,936.00
SPI	SLIM	CTDQ	85931	S OF C LAIF	0.00000	12/31/2012	11,519.98	11,519.98	11,519.98
SPI	SLIM	CTDQ	86696	S OF C LAIF	0.00000	12/31/2012	12,561.86	12,561.86	12,561.86
SPI	SLIM	CTDQ	87360	S OF C LAIF	0.00000	12/31/2012	11,931.63	11,931.63	11,931.63
SPI	SLIM	CTDQ	88085	S OF C LAIF	0.00000	12/31/2012	9,650.67	9,650.67	9,650.67
SPI	SLIM	CTDQ	88970	S OF C LAIF	0.00000	12/31/2012	9,668.11	9,668.11	9,668.11
SPI	SLIM	CTDQ	89872	S OF C LAIF	0.00000	12/31/2012	9,479.68	9,479.68	9,479.68
SPI	SLIM	CTDQ	90624	S OF C LAIF	0.00000	12/31/2012	8,966.08	8,966.08	8,966.08
SPI	SLIM	CTDQ	91361	S OF C LAIF	0.00000	12/31/2012	9,020.41	9,020.41	9,020.41
CTDQ Total							10,112,362.78	10,112,362.78	10,112,362.78
SLIM - SCHOOLS LINKED INSURANCE MGMT Total							10,112,362.78	10,112,362.78	10,112,362.78
SPI	WASIA	CTDQ	22460	S OF C LAIF	0.00000	12/31/2012	7,000,000.00	7,000,000.00	7,000,000.00
SPI	WASIA	CTDQ	23844	S OF C LAIF	0.00000	12/31/2012	73,432.18	73,432.18	73,432.18
SPI	WASIA	CTDQ	24460	S OF C LAIF	0.00000	12/31/2012	88,299.86	88,299.86	88,299.86
SPI	WASIA	CTDQ	25245	S OF C LAIF	0.00000	12/31/2012	96,741.95	96,741.95	96,741.95
SPI	WASIA	CTDQ	26250	S OF C LAIF	0.00000	12/31/2012	102,900.92	102,900.92	102,900.92
SPI	WASIA	CTDQ	26945	S OF C LAIF	0.00000	12/31/2012	109,496.42	109,496.42	109,496.42
SPI	WASIA	CTDQ	28143	S OF C LAIF	0.00000	12/31/2012	110,444.50	110,444.50	110,444.50
SPI	WASIA	CTDQ	28732	S OF C LAIF	0.00000	12/31/2012	109,642.78	109,642.78	109,642.78
SPI	WASIA	CTDQ	29586	S OF C LAIF	0.00000	12/31/2012	107,242.35	107,242.35	107,242.35
SPI	WASIA	CTDQ	30647	S OF C LAIF	0.00000	12/31/2012	106,776.50	106,776.50	106,776.50
SPI	WASIA	CTDQ	31539	S OF C LAIF	0.00000	12/31/2012	110,800.43	110,800.43	110,800.43
SPI	WASIA	CTDQ	32361	S OF C LAIF	0.00000	12/31/2012	112,429.36	112,429.36	112,429.36
SPI	WASIA	CTDQ	33315	S OF C LAIF	0.00000	12/31/2012	111,250.16	111,250.16	111,250.16
SPI	WASIA	CTDQ	34059	S OF C LAIF	0.00000	12/31/2012	115,396.80	115,396.80	115,396.80
SPI	WASIA	CTDQ	34957	S OF C LAIF	0.00000	12/31/2012	119,331.99	119,331.99	119,331.99
SPI	WASIA	CTDQ	35633	S OF C LAIF	0.00000	12/31/2012	121,662.01	121,662.01	121,662.01
SPI	WASIA	CTDQ	36439	S OF C LAIF	0.00000	12/31/2012	120,560.95	120,560.95	120,560.95
SPI	WASIA	CTDQ	37287	S OF C LAIF	0.00000	12/31/2012	122,793.41	122,793.41	122,793.41
SPI	WASIA	CTDQ	38231	S OF C LAIF	0.00000	12/31/2012	125,464.71	125,464.71	125,464.71

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	38988	S OF C LAIF	0.00000	12/31/2012	123,110.08	123,110.08	123,110.08
SPI	WASIA	CTDQ	39857	S OF C LAIF	0.00000	12/31/2012	116,122.07	116,122.07	116,122.07
SPI	WASIA	CTDQ	40652	S OF C LAIF	0.00000	12/31/2012	116,409.22	116,409.22	116,409.22
SPI	WASIA	CTDQ	41374	S OF C LAIF	0.00000	12/31/2012	121,913.10	121,913.10	121,913.10
SPI	WASIA	CTDQ	42151	S OF C LAIF	0.00000	12/31/2012	130,096.85	130,096.85	130,096.85
SPI	WASIA	CTDQ	43228	S OF C LAIF	0.00000	12/31/2012	137,722.35	137,722.35	137,722.35
SPI	WASIA	CTDQ	44236	S OF C LAIF	0.00000	12/31/2012	148,814.38	148,814.38	148,814.38
SPI	WASIA	CTDQ	45087	S OF C LAIF	0.00000	12/31/2012	160,439.61	160,439.61	160,439.61
SPI	WASIA	CTDQ	46124	S OF C LAIF	0.00000	12/31/2012	164,235.76	164,235.76	164,235.76
SPI	WASIA	CTDQ	47346	S OF C LAIF	0.00000	12/31/2012	154,479.69	154,479.69	154,479.69
SPI	WASIA	CTDQ	48500	S OF C LAIF	0.00000	12/31/2012	136,806.32	136,806.32	136,806.32
SPI	WASIA	CTDQ	49797	S OF C LAIF	0.00000	12/31/2012	117,896.11	117,896.11	117,896.11
SPI	WASIA	CTDQ	50782	S OF C LAIF	0.00000	12/31/2012	93,828.22	93,828.22	93,828.22
SPI	WASIA	CTDQ	51468	S OF C LAIF	0.00000	12/31/2012	77,816.21	77,816.21	77,816.21
SPI	WASIA	CTDQ	52669	S OF C LAIF	0.00000	12/31/2012	73,638.02	73,638.02	73,638.02
SPI	WASIA	CTDQ	53919	S OF C LAIF	0.00000	12/31/2012	71,712.31	71,712.31	71,712.31
SPI	WASIA	CTDQ	55075	S OF C LAIF	0.00000	12/31/2012	63,529.28	63,529.28	63,529.28
SPI	WASIA	CTDQ	56614	S OF C LAIF	0.00000	12/31/2012	53,439.15	53,439.15	53,439.15
SPI	WASIA	CTDQ	58054	S OF C LAIF	0.00000	12/31/2012	48,548.65	48,548.65	48,548.65
SPI	WASIA	CTDQ	59107	S OF C LAIF	0.00000	12/31/2012	45,394.14	45,394.14	45,394.14
SPI	WASIA	CTDQ	60184	S OF C LAIF	0.00000	12/31/2012	43,670.82	43,670.82	43,670.82
SPI	WASIA	CTDQ	61112	S OF C LAIF	0.00000	12/31/2012	40,902.21	40,902.21	40,902.21
SPI	WASIA	CTDQ	61967	S OF C LAIF	0.00000	12/31/2012	40,077.53	40,077.53	40,077.53
SPI	WASIA	CTDQ	62781	S OF C LAIF	0.00000	12/31/2012	47,360.06	47,360.06	47,360.06
SPI	WASIA	CTDQ	64004	S OF C LAIF	0.00000	12/31/2012	56,867.52	56,867.52	56,867.52
SPI	WASIA	CTDQ	64953	S OF C LAIF	0.00000	12/31/2012	66,511.63	66,511.63	66,511.63
SPI	WASIA	CTDQ	65952	S OF C LAIF	0.00000	12/31/2012	80,980.97	80,980.97	80,980.97
SPI	WASIA	CTDQ	66799	S OF C LAIF	0.00000	12/31/2012	92,052.67	92,052.67	92,052.67
SPI	WASIA	CTDQ	67820	S OF C LAIF	0.00000	12/31/2012	105,862.06	105,862.06	105,862.06
SPI	WASIA	CTDQ	68718	S OF C LAIF	0.00000	12/31/2012	116,198.76	116,198.76	116,198.76
SPI	WASIA	CTDQ	69519	S OF C LAIF	0.00000	12/31/2012	133,128.44	133,128.44	133,128.44
SPI	WASIA	CTDQ	70361	S OF C LAIF	0.00000	12/31/2012	148,096.70	148,096.70	148,096.70
SPI	WASIA	CTDQ	71270	S OF C LAIF	0.00000	12/31/2012	155,401.61	155,401.61	155,401.61
SPI	WASIA	CTDQ	72331	S OF C LAIF	0.00000	12/31/2012	156,041.22	156,041.22	156,041.22

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	73502	S OF C LAIF	0.00000	12/31/2012	161,430.69	161,430.69	161,430.69
SPI	WASIA	CTDQ	74484	S OF C LAIF	0.00000	12/31/2012	165,165.40	165,165.40	165,165.40
SPI	WASIA	CTDQ	75692	S OF C LAIF	0.00000	12/31/2012	158,318.08	158,318.08	158,318.08
SPI	WASIA	CTDQ	77133	S OF C LAIF	0.00000	12/31/2012	133,619.88	133,619.88	133,619.88
SPI	WASIA	CTDQ	78105	S OF C LAIF	0.00000	12/31/2012	100,375.31	100,375.31	100,375.31
SPI	WASIA	CTDQ	79001	S OF C LAIF	0.00000	12/31/2012	91,591.32	91,591.32	91,591.32
SPI	WASIA	CTDQ	79883	S OF C LAIF	0.00000	12/31/2012	84,390.36	84,390.36	84,390.36
SPI	WASIA	CTDQ	80622	S OF C LAIF	0.00000	12/31/2012	62,501.67	62,501.67	62,501.67
SPI	WASIA	CTDQ	81266	S OF C LAIF	0.00000	12/31/2012	50,217.74	50,217.74	50,217.74
SPI	WASIA	CTDQ	81964	S OF C LAIF	0.00000	12/31/2012	30,328.95	30,328.95	30,328.95
SPI	WASIA	CTDQ	82762	S OF C LAIF	0.00000	12/31/2012	20,485.54	20,485.54	20,485.54
SPI	WASIA	CTDQ	83553	S OF C LAIF	0.00000	12/31/2012	18,493.96	18,493.96	18,493.96
SPI	WASIA	CTDQ	84324	S OF C LAIF	0.00000	12/31/2012	18,689.25	18,689.25	18,689.25
SPI	WASIA	CTDQ	85021	S OF C LAIF	0.00000	12/31/2012	17,434.54	17,434.54	17,434.54
SPI	WASIA	CTDQ	85932	S OF C LAIF	0.00000	12/31/2012	15,525.44	15,525.44	15,525.44
SPI	WASIA	CTDQ	86697	S OF C LAIF	0.00000	12/31/2012	16,929.59	16,929.59	16,929.59
SPI	WASIA	CTDQ	87361	S OF C LAIF	0.00000	12/31/2012	16,080.22	16,080.22	16,080.22
SPI	WASIA	CTDQ	88086	S OF C LAIF	0.00000	12/31/2012	13,006.17	13,006.17	13,006.17
SPI	WASIA	CTDQ	88971	S OF C LAIF	0.00000	12/31/2012	13,029.68	13,029.68	13,029.68
SPI	WASIA	CTDQ	89873	S OF C LAIF	0.00000	12/31/2012	12,775.73	12,775.73	12,775.73
SPI	WASIA	CTDQ	90625	S OF C LAIF	0.00000	12/31/2012	12,083.56	12,083.56	12,083.56
SPI	WASIA	CTDQ	91362	S OF C LAIF	0.00000	12/31/2012	12,156.78	12,156.78	12,156.78
CTDQ Total							13,628,400.86	13,628,400.86	13,628,400.86
WASIA - WHITTIER AREA SCHOOLS INSURANCE AUTHORITY Total							13,628,400.86	13,628,400.86	13,628,400.86
SPI Total							104,757,784.40	104,935,516.61	104,935,104.18
SPI Historical Cost								105,043,600.19	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 11/30/2012
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
01/05/06	CALABASAS LANDFILL 2005	\$3,326,039.61
07/02/97	COUNTY OF LOS ANGELES - COMMERCIAL PAPER PROGRAM	6,791,602.32
08/31/11	HIGH DESERT COMPLEX SOLAR PROJECTS 2011 QECB	<u>0.00</u>
	DEUTSCHE BANK - TRUSTEE TOTAL	<u><u>\$10,117,641.93</u></u>

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 11/30/2012
 TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
 ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	C.I. 2658M	\$274,382.56
03/08/06	CCTSA TOBACCO BONDS 2006	38,737,891.81
12/11/96	CFD #2/CI 2656-M REF SERIES A & B	728,731.59
01/15/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	0.00
11/24/09	LAC-CAL 2009 SERIES A	1,000,195.30
12/21/11	LAC-CAL 2011 SERIES A	2,005,448.52
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	<u>\$42,746,649.78</u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 11/30/2012
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/09/93	DISNEY PROJECT 1993	\$7,164,777.51
03/21/12	DISNEY PROJECT, 2012	4,209,429.78
12/02/02	MASTER REFUNDING 2002B	4,829,813.21
03/02/05	MASTER REFUNDING 2005A	59,460,895.52
12/13/06	MASTER REFUNDING 2006 A & B	29,565,431.83
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	403,267,588.93
	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	<u>232,792,450.31</u>
	U.S. BANK - TRUSTEE TOTAL	<u><u>\$741,290,387.09</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 11/30/2012
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	<u>\$301,809.15</u>
	TREASURER TOTAL	<u><u>\$301,809.15</u></u>

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 11/30/2012
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED-						
CNFL -						
88615	TOYOTA MOTOR CREDIT CORP FRN	0.59	12/17/12	25,000,000.00	25,000,000.00	Cpn rate=Qtrly US\$LIBOR+20bp.
88188	GE CAPITAL CORP FRN	0.99	03/14/13	25,000,000.00	25,000,467.37	Cpn rate=Qtrly US\$LIBOR+60bp.
89735	WESTPAC BANKING CORP NY FRN	0.76	09/16/13	50,000,000.00	50,037,357.37	Cpn rate=Qtrly US\$LIBOR+37.5bp.
88095	GE CAPITAL CORP FRN	1.20	01/07/14	19,150,000.00	19,003,884.60	Cpn rate=Qtrly US\$LIBOR+85bp.
90456	TOYOTA MOTOR CR CORP MTN FRN	0.62	06/26/14	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+25bp
91175	NORDEA BK FINLAND PLC NY FRN	1.01	09/25/15	50,000,000.00	50,144,373.52	Cpn rate=Qtrly US\$LIBOR+65bp
CNFL Totals				219,150,000.00	219,186,082.86	
CNFRQ						
88716	GE CAPITAL CORP FRN	1.50	12/29/14	35,000,000.00	35,000,000.00	Cpn rate=Qtrly Fix-to-float @ 3ML+.80.
89124	GE CAPITAL CORP FRN	1.38	01/30/15	25,000,000.00	25,000,000.00	Cpn rate=Qtrly Fix-to-float @ 3ML+.75.
CNFRQ Totals				60,000,000.00	60,000,000.00	
FNFM						
91726	FNMA FRN	0.24	12/28/12	43,000,000.00	43,003,569.00	Cpn rate=US\$LIBOR+3bp
91727	FNMA FRN	0.24	12/28/12	50,000,000.00	50,004,333.00	Cpn rate=US\$LIBOR+3bp
91728	FNMA FRN	0.24	12/28/12	30,000,000.00	30,002,599.80	Cpn rate=US\$LIBOR+3bp
FNFM Totals				123,000,000.00	123,010,501.80	
FRAM2						
91403	FHLB 1.80 (Callable)	1.80	11/14/17	50,000,000.00	50,000,000.00	
91415	FHLB 1.80 (Callable)	1.80	11/14/17	50,000,000.00	50,000,000.00	
FRAM2 Totals				100,000,000.00	100,000,000.00	
FRCQ						
90377	ROYAL BK OF CANADA NY FRN	1.50	06/25/15	50,000,000.00	50,000,000.00	Cpn rate=Qtrly Fix to float till 6/25/13; thereafter 3ML + 10bp
90392	ROYAL BK OF CANADA NY FRN	1.50	06/25/15	50,000,000.00	50,000,000.00	Cpn rate=Qtrly Fix to float till 6/25/13; thereafter 3ML + 10bp
FRCQ Totals				100,000,000.00	100,000,000.00	
FRCDQ2						
88581	WESTPAC BANKING CORP NY FRCD	0.53	12/20/12	50,000,000.00	50,000,656.84	Cpn rate=Qtrly US\$LIBOR+15bp.
90042	RABOBANK NEDERLAND NV NY FRCD	0.46	05/07/13	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+15bp.
88898	COMMONWEALTH BK OF AU NY FRCD	1.14	06/14/13	50,000,000.00	50,003,721.15	Cpn rate=Qtrly US\$LIBOR+75bp.
90491	AU & NZ BANKING GRP NY FRCD	0.36	06/28/13	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR 3mo flat
91179	RABOBANK NEDERLAND NV NY FRCD	0.51	09/30/13	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+15bp.
91306	RABOBANK NEDERLAND NV NY FRCD	0.49	10/15/13	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+15bps
89760	NORDEA BK FINLAND PLC NY FRCD	1.23	04/09/14	50,000,000.00	50,006,881.54	Cpn rate=Qtrly US\$LIBOR+88bp.
91282	WESTPAC BANKING CORP NY FRCD	0.65	10/10/14	50,000,000.00	50,009,486.34	Cpn rate=Qtrly US\$LIBOR+30bp.
91255	BK OF NOVA SCOTIA HOUSTON FRCD	1.30	01/12/15	21,500,000.00	21,780,126.97	Cpn rate=Qtrly US\$LIBOR+98bp.
FRCDQ2 Totals				421,500,000.00	421,800,872.84	

Los Angeles County Treasurer
 Floating Rate Securities - NTRD PSI Non-Trading
 As of 11/30/2012
 Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED TOTAL				1,023,650,000.00	1,023,997,457.50	
<u>LOS ANGELES COUNTY ISSUED -</u>						
BAN -						
88203	LACCAL BANS	0.65	06/30/14	7,000,000.00	7,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
89778	LACCAL BANS	0.65	06/30/14	10,000,000.00	10,000,000.00	
BAN Totals				17,000,000.00	17,000,000.00	
LOS ANGELES COUNTY ISSUED TOTAL				17,000,000.00	17,000,000.00	
NTRD - PSI NON-TRADING Total				1,040,650,000.00	1,040,997,457.50	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 11/30/2012
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

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

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

SECURITY TYPE	NON-TRADING			TRADING		
	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	4,074,305,009.71	98.12	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	6,891,716,313.41	20.31	DAYS	0.00	0.00	DAYS
GOVERNMENTS	1,923,527,678.10	157.24	DAYS	0.00	0.00	DAYS
AGENCIES	9,271,285,458.01	1,247.78	DAYS	0.00	0.00	DAYS
MUNICIPALS	17,000,000.00	577.00	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	399,031,282.04	443.02	DAYS	0.00	0.00	DAYS
REPURCHASE AGREEMENT	0.00	0.00	DAYS	0.00	0.00	DAYS
ASSET BACKED	0.00	0.00	DAYS	0.00	0.00	DAYS
OTHER	0.00	0.00	DAYS	0.00	0.00	DAYS
TOTAL	\$22,576,865,741.27	557.97	DAYS	\$0.00	0.00	DAYS

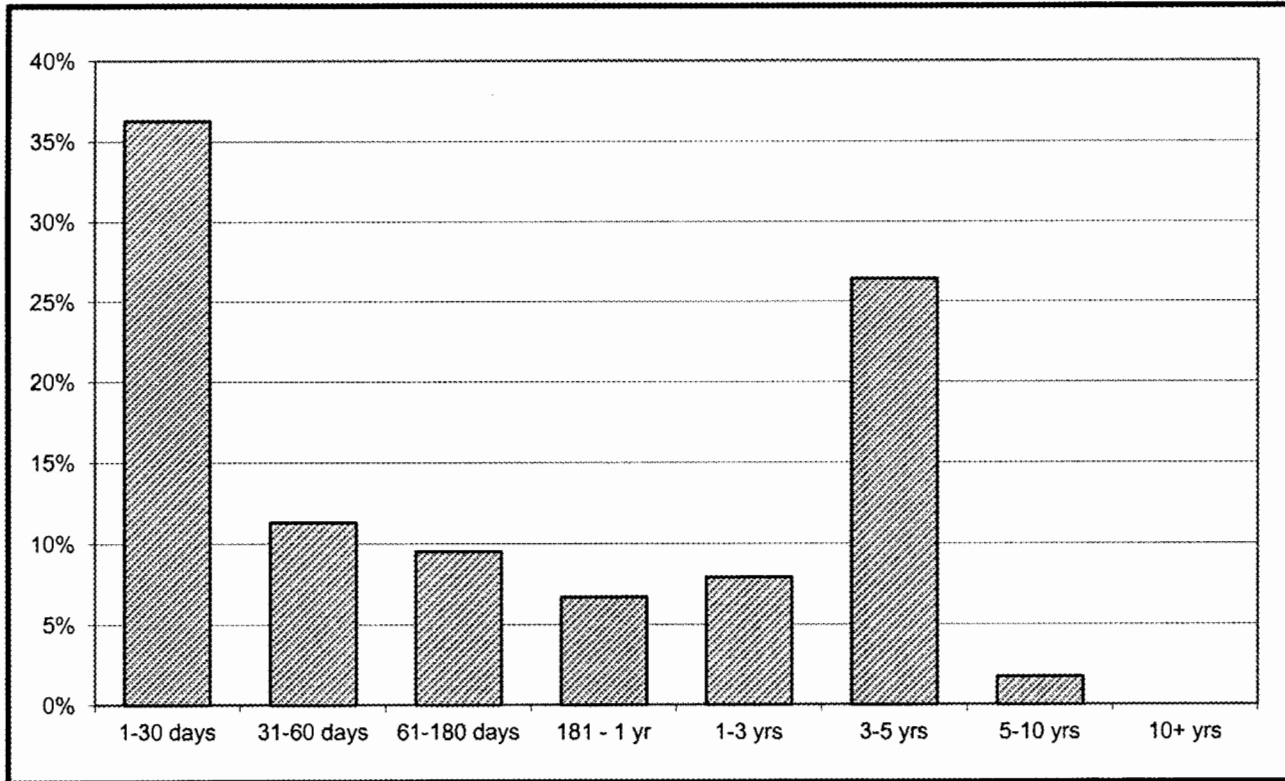
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of November 30, 2012
Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
PSI - NTRD/TRD							
1 to 30 Days	12/01/12 - 12/30/12	8,195,113,000.00	36.35	36.35	8,194,740,999.51	36.30	36.30
31 to 60 Days	12/31/12 - 01/29/13	2,559,877,000.00	11.35	47.70	2,559,800,753.11	11.34	47.64
61 to 90 Days	01/30/13 - 02/28/13	1,033,489,000.00	4.58	52.28	1,033,460,103.44	4.58	52.22
91 to 120 Days	03/01/13 - 03/30/13	346,335,000.00	1.54	53.82	346,298,822.77	1.53	53.75
121 to 180 Days	03/31/13 - 05/29/13	771,092,000.00	3.42	57.24	772,287,066.36	3.42	57.17
181 to 270 Days	05/30/13 - 08/27/13	557,221,000.00	2.47	59.71	556,970,545.60	2.47	59.64
271 to 365 Days	08/28/13 - 11/30/13	950,519,000.00	4.22	63.93	954,896,441.82	4.23	63.87
1 to 1.5 YEARS	12/01/13 - 05/31/14	427,804,000.00	1.90	65.83	432,570,901.28	1.92	65.79
1.5 to 2 YEARS	06/01/14 - 11/30/14	650,155,000.00	2.88	68.71	652,761,647.67	2.89	68.68
2 to 3 YEARS	11/30/14 - 11/30/15	702,955,000.00	3.12	71.83	704,020,516.66	3.12	71.80
3 to 4 YEARS	11/30/15 - 11/30/16	425,000,000.00	1.89	73.72	429,051,280.16	1.90	73.70
4 to 5 YEARS	11/30/16 - 11/30/17	5,529,955,000.00	24.53	98.25	5,544,104,747.79	24.55	98.25
5 to 10 YEARS	11/30/17 - 11/30/22	396,040,000.00	1.75	100.00	395,891,915.10	1.75	100.00
Portfolio Total:		\$22,545,555,000.00			\$22,576,855,741.27		
BLPSI							
121 to 180 Days	12/31/12 - 01/29/13	1,500,000.00	50.00	50.00	1,507,620.05	49.30	49.30
2 to 3 YEARS	06/01/14 - 11/30/14	1,500,000.00	50.00	100.00	1,550,179.68	50.70	100.00
Portfolio Total:		\$3,000,000.00			\$3,057,799.73		
GF							
1 to 1.5 YEARS	12/01/13 - 05/31/14	16,178.25	0.31	0.31	16,178.25	0.31	0.31
4 to 5 YEARS	11/30/16 - 11/30/17	68,800.47	1.34	1.65	68,800.47	1.34	1.65
5 to 10 YEARS	11/30/17 - 11/30/22	5,065,000.00	98.35	100.00	5,065,000.00	98.35	100.00
Portfolio Total:		\$5,149,978.72			\$5,149,978.72		
MAST							
3 to 4 YEARS	11/30/15 - 11/30/16	85,000.00	100.00	100.00	85,745.05	100.00	100.00
Portfolio Total:		\$85,000.00			\$85,745.05		
PHHPA							
10 + YEARS	11/30/22 - 11/30/62	27,818,225.81	100.00	100.00	27,937,413.24	100.00	100.00
Portfolio Total:		\$27,818,225.81			\$27,937,413.24		
SANIT							

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

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
4 to 5 YEARS	11/30/16 - 11/30/17	<u>5,427,000.00</u>	100.00	100.00	<u>5,427,000.00</u>	100.00	100.00
Portfolio Total:		\$5,427,000.00			\$5,427,000.00		
SCAQM							
61 to 90 Days	12/31/12 - 01/29/13	<u>39,536,816.23</u>	100.00	100.00	<u>39,536,816.23</u>	100.00	100.00
Portfolio Total:		\$39,536,816.23			\$39,536,816.23		
SLIM							
61 to 90 Days	12/31/12 - 01/29/13	<u>10,112,362.78</u>	100.00	100.00	<u>10,112,362.78</u>	100.00	100.00
Portfolio Total:		\$10,112,362.78			\$10,112,362.78		
WASIA							
61 to 90 Days	12/30/12 - 01/28/13	<u>13,628,400.86</u>	100.00	100.00	<u>13,628,400.86</u>	100.00	100.00
Portfolio Total:		\$13,628,400.86			\$13,628,400.86		

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



<u>L.A.C. INVESTMENT POOL</u>		
	<u>In Thousands</u>	<u>%</u>
1 - 30 days	\$ 8,194,741	36.30%
31 - 60 days	2,559,801	11.34%
61 - 180 days	2,152,046	9.53%
181 - 1 yr	1,511,867	6.70%
1 - 3 yrs	1,789,353	7.93%
3 - 5 yrs	5,973,156	26.45%
5 - 10 yrs	395,892	1.75%
10+ yrs	-	0.00%
	<u>\$ 22,576,856</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 11/30/2012
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	\$10,112,362.78
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,536,816.23
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	<u>13,628,400.86</u>
	LAIF TOTAL	<u><u>\$63,277,579.87</u></u>

POOLED MONEY INVESTMENT ACCOUNT

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

	OCTOBER 2012	OCTOBER 2011	CHANGE
Average Daily Portfolio	\$ 59,560,874	\$ 63,739,140	\$ -4,178,266
Accrued Earnings	\$ 17,204	\$ 20,805	\$ -3,601
Effective Yield	0.340 %	0.385 %	-0.045 %
Average Life-Month End (In Days)	229	229	0
Total Security Transactions			
Amount	\$ 21,176,450	\$ 17,336,997	\$ +3,839,453
Number	425	348	+77
Total Time Deposit Transactions			
Amount	\$ 2,939,000	\$ 3,863,800	\$ -924,800
Number	113	153	-40
Average Workday Investment Activity	\$ 1,048,498	\$ 1,060,040	\$ -11,542
Prescribed Demand Account Balances For Services	\$ 1,682,053	\$ 1,758,701	\$ -76,648

**BILL LOCKYER
 TREASURER
 STATE OF CALIFORNIA**

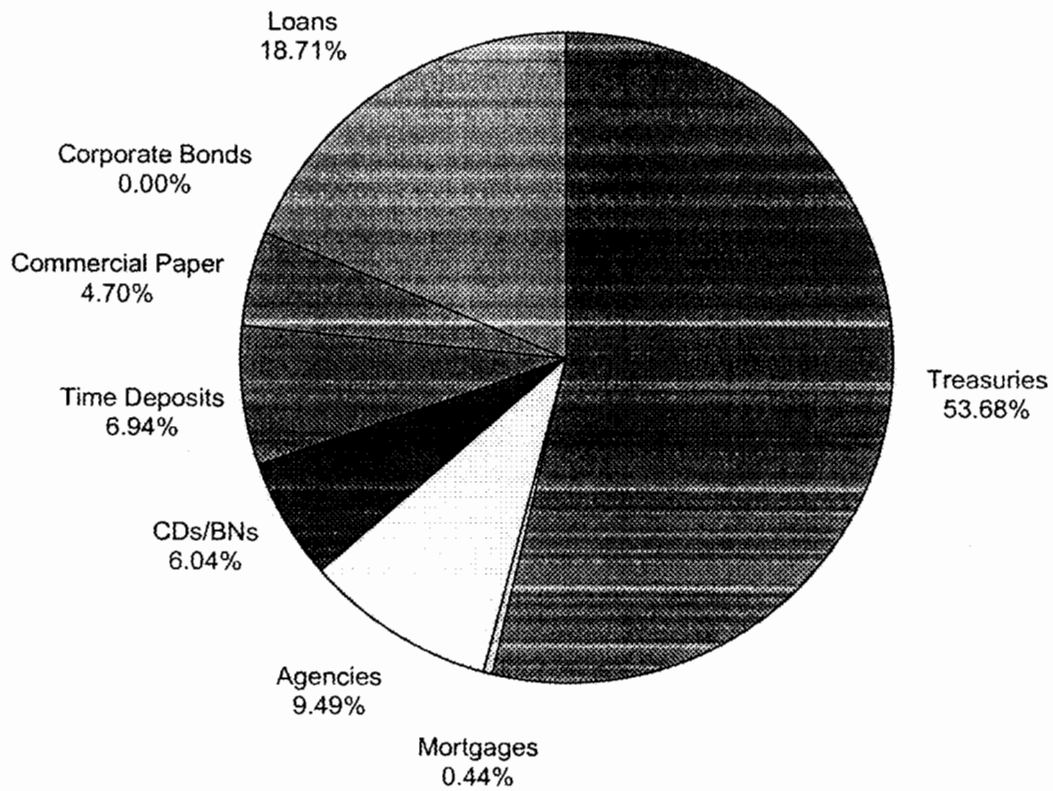
**INVESTMENT DIVISION SELECTED INVESTMENT DATA
 ANALYSIS OF THE POOLED MONEY INVESTMENT ACCOUNT PORTFOLIO
 (000 OMITTED)**

October 31, 2012			
<u>TYPE OF SECURITY</u>	<u>AMOUNT</u>	<u>PERCENT OF PORTFOLIO</u>	<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	\$ 19,065,945	30.28	+0.33
Bonds	0	0.00	0
Notes	14,730,451	23.40	-2.38
Strips	0	0.00	0
Total Government	\$ 33,796,396	53.68	-2.05
Federal Agency Debentures	\$ 1,283,159	2.04	-0.03
Certificates of Deposit	3,800,085	6.04	-2.89
Bank Notes	0	0.00	0
Bankers' Acceptances	0	0.00	0
Repurchases	0	0.00	0
Federal Agency Discount Notes	4,293,453	6.82	-0.41
Time Deposits	4,367,640	6.94	-0.14
GNMAs	8	0.00	0
Commercial Paper	2,959,584	4.70	+3.37
FHLMC/Remics	279,050	0.44	-0.02
Corporate Bonds	0	0.00	0
AB 55 Loans	213,140	0.34	-0.10
GF Loans	11,566,700	18.37	+2.28
NOW Accounts	0	0.00	0
Other	399,952	0.63	-0.01
Reversed Repurchases	0	0.00	0
Total (All Types)	\$ 62,959,167	100.00	

INVESTMENT ACTIVITY

	OCTOBER 2012		SEPTEMBER 2012	
	<u>NUMBER</u>	<u>AMOUNT</u>	<u>NUMBER</u>	<u>AMOUNT</u>
Pooled Money	425	\$ 21,176,450	268	\$ 13,395,219
Other	20	862,342	29	669,147
Time Deposits	113	2,939,000	74	1,470,000
Totals	558	\$ 24,977,792	371	\$ 15,534,366
PMIA Monthly Average Effective Yield	0.340		0.348	
Year to Date Yield Last Day of Month	0.357		0.363	

Pooled Money Investment Account Portfolio Composition \$63.0 Billion 10/31/12



ACCOUNT									
DATE	TYPE	a/ DESCRIPTION	CPN	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
10/01/12 REDEMPTIONS									
CD		UNIONBANK	0.150%	10/01/12	0.150%	50,000	39	8,125.00	0.152
CD		UNIONBANK	0.150%	10/01/12	0.150%	50,000	39	8,125.00	0.152
CD		US BANK	0.150%	10/01/12	0.150%	50,000	39	8,125.00	0.152
CD		US BANK	0.150%	10/01/12	0.150%	50,000	39	8,125.00	0.152
CD		US BANK	0.150%	10/01/12	0.150%	50,000	39	8,125.00	0.152
CD		US BANK	0.150%	10/01/12	0.150%	50,000	39	8,125.00	0.152
CD		US BANK	0.150%	10/01/12	0.150%	50,000	39	8,125.00	0.152
CP		BARCLY US		10/01/12	0.130%	50,000	12	2,166.67	0.132
CP		BARCLY US		10/01/12	0.130%	50,000	12	2,166.67	0.132
CP		BARCLY US		10/01/12	0.130%	50,000	12	2,166.67	0.132
CP		BNP FIN		10/01/12	0.170%	50,000	14	3,305.56	0.172
CP		BNP FIN		10/01/12	0.170%	50,000	14	3,305.56	0.172
CP		FCAR		10/01/12	0.240%	25,000	52	8,666.67	0.243
CP		FCAR		10/01/12	0.240%	50,000	52	17,333.33	0.243
CP		FCAR		10/01/12	0.240%	50,000	52	17,333.33	0.243
CP		FCAR		10/01/12	0.240%	50,000	52	17,333.33	0.243
DN		FNMA		10/01/12	0.180%	50,000	346	86,500.00	0.183
DN		FNMA		10/01/12	0.180%	50,000	346	86,500.00	0.183
DN		FNMA		10/01/12	0.180%	50,000	346	86,500.00	0.183
DN		FNMA		10/01/12	0.180%	50,000	346	86,500.00	0.183
YCD		NORINCHUK	0.170%	10/01/12	0.170%	50,000	7	1,652.78	0.172
YCD		NORINCHUK	0.170%	10/01/12	0.170%	50,000	7	1,652.78	0.172
YCD		SUMITOMO	0.160%	10/01/12	0.160%	50,000	11	2,444.44	0.162
YCD		SUMITOMO	0.160%	10/01/12	0.160%	50,000	11	2,444.44	0.162
YCD		TOKYO-MIT	0.160%	10/01/12	0.160%	50,000	11	2,444.44	0.162
YCD		TOKYO-MIT	0.160%	10/01/12	0.160%	50,000	11	2,444.44	0.162
YCD		TOKYO-MIT	0.160%	10/01/12	0.160%	50,000	11	2,444.44	0.162
YCD		TOKYO-MIT	0.160%	10/01/12	0.160%	50,000	11	2,444.44	0.162
YCD		NORINCHUK	0.170%	10/01/12	0.170%	50,000	11	2,597.22	0.172
YCD		NORINCHUK	0.170%	10/01/12	0.170%	50,000	11	2,597.22	0.172
YCD		NORINCHUK	0.170%	10/01/12	0.170%	50,000	11	2,597.22	0.172
YCD		NORINCHUK	0.170%	10/01/12	0.170%	50,000	11	2,597.22	0.172
YCD		SUMITOMO	0.170%	10/01/12	0.170%	50,000	17	4,013.89	0.172
YCD		SUMITOMO	0.170%	10/01/12	0.170%	50,000	17	4,013.89	0.172
YCD		SUMITOMO	0.170%	10/01/12	0.170%	50,000	17	4,013.89	0.172
YCD		SUMITOMO	0.170%	10/01/12	0.170%	50,000	17	4,013.89	0.172
YCD		NORINCHUK	0.170%	10/01/12	0.170%	50,000	18	4,250.00	0.172
YCD		NORINCHUK	0.170%	10/01/12	0.170%	50,000	18	4,250.00	0.172
YCD		NORINCHUK	0.170%	10/01/12	0.170%	50,000	18	4,250.00	0.172
YCD		TOKYO-MIT	0.170%	10/01/12	0.170%	50,000	20	4,722.22	0.172
YCD		TOKYO-MIT	0.170%	10/01/12	0.170%	50,000	20	4,722.22	0.172
YCD		TOKYO-MIT	0.170%	10/01/12	0.170%	50,000	20	4,722.22	0.172
YCD		MONTREAL	0.180%	10/01/12	0.180%	50,000	21	5,250.00	0.183
YCD		MONTREAL	0.180%	10/01/12	0.180%	50,000	21	5,250.00	0.183
YCD		TOKYO-MIT	0.170%	10/01/12	0.170%	50,000	26	6,138.89	0.172
YCD		TOKYO-MIT	0.170%	10/01/12	0.170%	50,000	26	6,138.89	0.172
YCD		MONTREAL	0.120%	10/01/12	0.120%	50,000	34	5,666.67	0.122
YCD		MONTREAL	0.120%	10/01/12	0.120%	50,000	34	5,666.67	0.122
YCD		SCOTIA	0.130%	10/01/12	0.130%	50,000	39	7,041.67	0.132

ACCOUNT

DATE	TYPE	DESCRIPTION	CPN	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
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10/01/12 REDEMPTIONS (Continued)

YCD		SCOTIA	0.130%	10/01/12	0.130%	50,000	39	7,041.67	0.132
YCD		SCOTIA	0.130%	10/01/12	0.130%	50,000	39	7,041.67	0.132
YCD		SCOTIA	0.130%	10/01/12	0.130%	50,000	39	7,041.67	0.132
YCD		SCOTIA	0.130%	10/01/12	0.130%	50,000	39	7,041.67	0.132
YCD		SCOTIA	0.130%	10/01/12	0.130%	50,000	39	7,041.67	0.132
YCD		SCOTIA	0.130%	10/01/12	0.130%	50,000	39	7,041.67	0.132
YCD		SCOTIA	0.130%	10/01/12	0.130%	50,000	39	7,041.67	0.132
YCD		SCOTIA	0.130%	10/01/12	0.130%	50,000	39	7,041.67	0.132
YCD		SCOTIA	0.130%	10/01/12	0.130%	50,000	39	7,041.67	0.132
YCD		SCOTIA	0.130%	10/01/12	0.130%	50,000	39	7,041.67	0.132
YCD		SCOTIA	0.130%	10/01/12	0.130%	50,000	39	7,041.67	0.132
YCD		CIBC	0.140%	10/01/12	0.140%	50,000	39	7,583.33	0.142
YCD		CIBC	0.140%	10/01/12	0.140%	50,000	39	7,583.33	0.142
YCD		CIBC	0.140%	10/01/12	0.140%	50,000	39	7,583.33	0.142
YCD		CIBC	0.140%	10/01/12	0.140%	50,000	39	7,583.33	0.142
YCD		TORONTO	0.150%	10/01/12	0.150%	50,000	39	8,125.00	0.152
YCD		TORONTO	0.150%	10/01/12	0.150%	50,000	39	8,125.00	0.152
YCD		TORONTO	0.150%	10/01/12	0.150%	50,000	39	8,125.00	0.152
YCD		TORONTO	0.150%	10/01/12	0.150%	50,000	39	8,125.00	0.152
YCD		TORONTO	0.150%	10/01/12	0.150%	50,000	39	8,125.00	0.152
YCD		TORONTO	0.150%	10/01/12	0.150%	50,000	39	8,125.00	0.152
YCD		TORONTO	0.150%	10/01/12	0.150%	50,000	39	8,125.00	0.152
YCD		TORONTO	0.150%	10/01/12	0.150%	50,000	39	8,125.00	0.152
YCD		TORONTO	0.150%	10/01/12	0.150%	50,000	39	8,125.00	0.152
YCD		TORONTO	0.150%	10/01/12	0.150%	50,000	39	8,125.00	0.152
YCD		TORONTO	0.150%	10/01/12	0.150%	50,000	39	8,125.00	0.152
YCD		TORONTO	0.150%	10/01/12	0.150%	50,000	39	8,125.00	0.152
YCD		MONTREAL	0.170%	10/01/12	0.170%	50,000	39	9,208.33	0.172
YCD		MONTREAL	0.170%	10/01/12	0.170%	50,000	39	9,208.33	0.172
YCD		MONTREAL	0.170%	10/01/12	0.170%	50,000	39	9,208.33	0.172
YCD		MONTREAL	0.170%	10/01/12	0.170%	50,000	39	9,208.33	0.172
YCD		MONTREAL	0.170%	10/01/12	0.170%	50,000	39	9,208.33	0.172

10/01/12 NO PURCHASES

10/02/12 SALES

TR		BILL		10/18/12	0.065%	50,000	336	47,444.45	0.103
TR		BILL		10/18/12	0.065%	50,000	336	47,444.45	0.103
TR		BILL		10/18/12	0.065%	50,000	336	47,444.45	0.103
TR		BILL		10/18/12	0.065%	50,000	336	47,444.45	0.103
TR		BILL		10/18/12	0.065%	50,000	336	47,444.45	0.103

10/02/12 REDEMPTIONS

CP		BNP FIN		10/02/12	0.160%	50,000	7	1,555.56	0.162
CP		BNP FIN		10/02/12	0.170%	50,000	15	3,541.67	0.172
YCD		SCOTIA	0.150%	10/02/12	0.150%	50,000	11	2,291.67	0.152
YCD		SCOTIA	0.150%	10/02/12	0.150%	50,000	11	2,291.67	0.152
YCD		SCOTIA	0.150%	10/02/12	0.150%	50,000	11	2,291.67	0.152
YCD		SCOTIA	0.150%	10/02/12	0.150%	50,000	11	2,291.67	0.152
YCD		SUMITOMO	0.160%	10/02/12	0.160%	50,000	11	2,444.44	0.162

ACCOUNT

DATE	TYPE	DESCRIPTION	CPN	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
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10/02/12 REDEMPTIONS (Continued)

	YCD	SUMITOMO	0.160%	10/02/12	0.160%	50,000	11	2,444.44	0.162
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10/02/12 NO PURCHASES

10/03/12 NO REDEMPTIONS

10/03/12 PURCHASES

	CP	GE CO		10/09/12	0.160%	50,000			
	CP	GE CO		10/09/12	0.160%	50,000			
	CP	GE CO		10/09/12	0.160%	50,000			
	CP	GE CO		10/09/12	0.160%	50,000			
	YCD	MONTREAL	0.180%	10/10/12	0.180%	50,000			
	YCD	MONTREAL	0.180%	10/10/12	0.180%	50,000			
	YCD	MONTREAL	0.180%	10/10/12	0.180%	50,000			
	YCD	MONTREAL	0.180%	10/10/12	0.180%	50,000			

10/04/12 REDEMPTIONS

	TR	BILL		10/04/12	0.080%	50,000	101	11,222.22	0.081
	TR	BILL		10/04/12	0.080%	50,000	101	11,222.22	0.081
	TR	BILL		10/04/12	0.080%	50,000	101	11,222.22	0.081
	TR	BILL		10/04/12	0.080%	50,000	101	11,222.22	0.081
	TR	BILL		10/04/12	0.080%	50,000	101	11,222.22	0.081
	TR	BILL		10/04/12	0.080%	50,000	101	11,222.22	0.081
	TR	BILL		10/04/12	0.080%	50,000	101	11,222.22	0.081
	TR	BILL		10/04/12	0.080%	50,000	101	11,222.22	0.081

10/04/12 PURCHASES

	CP	GE CO		10/09/12	0.150%	50,000			
	CP	GE CO		10/09/12	0.150%	50,000			
	CP	GE CO		10/09/12	0.150%	50,000			
	CP	GE CO		10/09/12	0.150%	50,000			
	CP	GE CO		10/09/12	0.150%	50,000			
	CP	GE CO		10/09/12	0.150%	50,000			
	CP	GE CO		10/09/12	0.150%	50,000			
	CP	GE CO		10/09/12	0.150%	50,000			
	CP	GE CO		10/09/12	0.150%	50,000			
	CP	GE CO		10/09/12	0.150%	50,000			
	CP	BARCLY US		10/10/12	0.150%	50,000			
	CP	BARCLY US		10/10/12	0.150%	50,000			
	CP	BARCLY US		10/10/12	0.150%	50,000			
	CP	BARCLY US		10/10/12	0.150%	50,000			
	CP	BARCLY US		10/10/12	0.150%	50,000			
	CP	BARCLY US		10/10/12	0.150%	50,000			
	CP	BARCLY US		10/10/12	0.150%	50,000			
	CP	BNP FIN		10/16/12	0.160%	50,000			
	CP	BNP FIN		10/16/12	0.160%	50,000			
	CP	BNP FIN		10/16/12	0.160%	50,000			

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

10/04/12 PURCHASES (Continued)

CP		BNP FIN		10/16/12	0.160%	50,000			
CP		GECC		10/26/12	0.130%	50,000			
CP		GECC		10/26/12	0.130%	50,000			
CP		GECC		10/26/12	0.130%	50,000			
CP		GECC		10/26/12	0.130%	50,000			
CP		FCAR		11/05/12	0.190%	10,000			
CP		FCAR		11/05/12	0.190%	50,000			
YCD		SCOTIA	0.140%	10/12/12	0.140%	50,000			
YCD		SCOTIA	0.140%	10/12/12	0.140%	50,000			
YCD		SCOTIA	0.140%	10/12/12	0.140%	50,000			
YCD		SCOTIA	0.140%	10/12/12	0.140%	50,000			
YCD		SCOTIA	0.140%	10/22/12	0.140%	50,000			
YCD		SCOTIA	0.140%	10/22/12	0.140%	50,000			
YCD		SCOTIA	0.140%	10/22/12	0.140%	50,000			
YCD		SCOTIA	0.140%	10/22/12	0.140%	50,000			
YCD		SVENSKA	0.180%	11/05/12	0.170%	50,000			
YCD		SVENSKA	0.180%	11/05/12	0.170%	50,000			
YCD		SVENSKA	0.180%	11/05/12	0.170%	50,000			
YCD		SVENSKA	0.180%	11/05/12	0.170%	50,000			

10/05/12 NO REDEMPTIONS

10/05/12 PURCHASES

CP		GECC		10/22/12	0.120%	50,000			
CP		GECC		10/22/12	0.120%	50,000			
CP		GECC		10/22/12	0.120%	50,000			

10/08/12 NO REDEMPTIONS

10/08/12 NO PURCHASES

10/09/12 REDEMPTIONS

CP		GE CO		10/09/12	0.150%	50,000	5	1,041.67	0.152
CP		GE CO		10/09/12	0.150%	50,000	5	1,041.67	0.152
CP		GE CO		10/09/12	0.150%	50,000	5	1,041.67	0.152
CP		GE CO		10/09/12	0.150%	50,000	5	1,041.67	0.152
CP		GE CO		10/09/12	0.150%	50,000	5	1,041.67	0.152
CP		GE CO		10/09/12	0.150%	50,000	5	1,041.67	0.152
CP		GE CO		10/09/12	0.150%	50,000	5	1,041.67	0.152
CP		GE CO		10/09/12	0.150%	50,000	5	1,041.67	0.152
CP		GE CO		10/09/12	0.150%	50,000	5	1,041.67	0.152
CP		GE CO		10/09/12	0.150%	50,000	5	1,041.67	0.152
CP		GE CO		10/09/12	0.160%	50,000	6	1,333.33	0.162
CP		GE CO		10/09/12	0.160%	50,000	6	1,333.33	0.162
CP		GE CO		10/09/12	0.160%	50,000	6	1,333.33	0.162
CP		GE CO		10/09/12	0.160%	50,000	6	1,333.33	0.162

10/09/12 NO PURCHASES

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

10/10/12 REDEMPTIONS

CP		BARCLY US		10/10/12	0.150%	50,000	6	1,250.00	0.152
CP		BARCLY US		10/10/12	0.150%	50,000	6	1,250.00	0.152
CP		BARCLY US		10/10/12	0.150%	50,000	6	1,250.00	0.152
CP		BARCLY US		10/10/12	0.150%	50,000	6	1,250.00	0.152
CP		BARCLY US		10/10/12	0.150%	50,000	6	1,250.00	0.152
CP		BARCLY US		10/10/12	0.150%	50,000	6	1,250.00	0.152
CP		BARCLY US		10/10/12	0.150%	50,000	6	1,250.00	0.152
CP		BNP FIN		10/10/12	0.170%	50,000	14	3,305.56	0.172
CP		TD USA		10/10/12	0.150%	50,000	16	3,333.33	0.152
YCD		MONTREAL	0.180%	10/10/12	0.180%	50,000	7	1,750.00	0.183
YCD		MONTREAL	0.180%	10/10/12	0.180%	50,000	7	1,750.00	0.183
YCD		MONTREAL	0.180%	10/10/12	0.180%	50,000	7	1,750.00	0.183
YCD		MONTREAL	0.180%	10/10/12	0.180%	50,000	7	1,750.00	0.183
YCD		TOKYO-MIT	0.180%	10/10/12	0.180%	50,000	16	4,000.00	0.183
YCD		TOKYO-MIT	0.180%	10/10/12	0.180%	50,000	16	4,000.00	0.183
YCD		TOKYO-MIT	0.180%	10/10/12	0.180%	50,000	16	4,000.00	0.183
YCD		TOKYO-MIT	0.180%	10/10/12	0.180%	50,000	16	4,000.00	0.183

10/10/12 NO PURCHASES

10/11/12 NO REDEMPTIONS

10/11/12 NO PURCHASES

10/12/12 REDEMPTIONS

YCD		SCOTIA	0.140%	10/12/12	0.140%	50,000	8	1,555.56	0.142
YCD		SCOTIA	0.140%	10/12/12	0.140%	50,000	8	1,555.56	0.142
YCD		SCOTIA	0.140%	10/12/12	0.140%	50,000	8	1,555.56	0.142
YCD		SCOTIA	0.140%	10/12/12	0.140%	50,000	8	1,555.56	0.142

10/12/12 PURCHASES

CP		BARCLY US		10/16/12	0.150%	50,000			
CP		BARCLY US		10/16/12	0.150%	50,000			
CP		BARCLY US		10/16/12	0.150%	50,000			
CP		BARCLY US		10/16/12	0.150%	50,000			
CP		BNP FIN		10/22/12	0.160%	50,000			
CP		BNP FIN		10/22/12	0.160%	50,000			
CP		BNP FIN		10/22/12	0.160%	50,000			
CP		BNP FIN		10/22/12	0.160%	50,000			
YCD		MONTREAL	0.190%	10/22/12	0.190%	50,000			
YCD		MONTREAL	0.190%	10/22/12	0.190%	50,000			
YCD		MONTREAL	0.190%	10/22/12	0.190%	50,000			
YCD		MONTREAL	0.190%	10/22/12	0.190%	50,000			
YCD		MONTREAL	0.190%	10/22/12	0.190%	50,000			
YCD		SVENSKA	0.185%	11/21/12	0.185%	50,000			
YCD		SVENSKA	0.185%	11/21/12	0.185%	50,000			

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

10/15/12 REDEMPTIONS

TR		NOTE	1.375%	10/15/12	1.492%	50,000	1092	2,224,866.92	1.492
TR		NOTE	1.375%	10/15/12	1.492%	50,000	1092	2,224,866.92	1.492
TR		NOTE	1.375%	10/15/12	1.492%	50,000	1092	2,224,866.92	1.492
TR		NOTE	1.375%	10/15/12	1.492%	50,000	1092	2,224,866.92	1.492
TR		NOTE	1.375%	10/15/12	1.492%	50,000	1092	2,224,866.92	1.492
TR		NOTE	1.375%	10/15/12	1.492%	50,000	1092	2,224,866.92	1.492
TR		NOTE	1.375%	10/15/12	1.391%	50,000	1096	2,085,937.50	1.390
TR		NOTE	1.375%	10/15/12	1.391%	50,000	1096	2,085,937.50	1.390
TR		NOTE	1.375%	10/15/12	1.391%	50,000	1096	2,085,937.50	1.390
TR		NOTE	1.375%	10/15/12	1.391%	50,000	1096	2,085,937.50	1.390
TR		NOTE	1.375%	10/15/12	1.396%	50,000	1096	2,093,750.00	1.395
TR		NOTE	1.375%	10/15/12	1.396%	50,000	1096	2,093,750.00	1.395
TR		NOTE	1.375%	10/15/12	1.396%	50,000	1096	2,093,750.00	1.395
TR		NOTE	1.375%	10/15/12	1.396%	50,000	1096	2,093,750.00	1.395
TR		NOTE	1.375%	10/15/12	1.455%	50,000	1096	2,179,687.50	1.455
TR		NOTE	1.375%	10/15/12	1.455%	50,000	1096	2,179,687.50	1.455
TR		NOTE	1.375%	10/15/12	1.455%	50,000	1096	2,179,687.50	1.455
TR		NOTE	1.375%	10/15/12	1.455%	50,000	1096	2,179,687.50	1.455
TR		NOTE	1.375%	10/15/12	1.460%	50,000	1096	2,187,500.00	1.461
TR		NOTE	1.375%	10/15/12	1.460%	50,000	1096	2,187,500.00	1.461
TR		NOTE	1.375%	10/15/12	1.460%	50,000	1096	2,187,500.00	1.461
TR		NOTE	1.375%	10/15/12	1.460%	50,000	1096	2,187,500.00	1.461
TR		NOTE	1.375%	10/15/12	1.460%	50,000	1096	2,187,500.00	1.461
TR		NOTE	1.375%	10/15/12	1.460%	50,000	1096	2,187,500.00	1.461
TR		NOTE	1.375%	10/15/12	1.460%	50,000	1096	2,187,500.00	1.461
TR		NOTE	1.375%	10/15/12	1.460%	50,000	1096	2,187,500.00	1.461

10/15/12 PURCHASES

CP		BNP FIN		11/01/12	0.170%	50,000			
CP		BNP FIN		11/01/12	0.170%	50,000			
CP		GE CO		11/28/12	0.150%	50,000			
CP		GE CO		11/28/12	0.150%	50,000			
CP		GE CO		11/28/12	0.150%	50,000			
CP		GE CO		11/28/12	0.150%	50,000			
CP		GE CO		11/28/12	0.150%	50,000			
CP		GE CO		11/28/12	0.150%	50,000			
CP		GE CO		11/28/12	0.150%	50,000			
CP		GE CO		11/28/12	0.150%	50,000			
CP		GECC		11/30/12	0.150%	50,000			
CP		GECC		11/30/12	0.150%	50,000			
CP		GECC		11/30/12	0.150%	50,000			
CP		GECC		11/30/12	0.150%	50,000			
CP		GECC		11/30/12	0.150%	50,000			
CP		GECC		11/30/12	0.150%	50,000			
CP		GECC		11/30/12	0.150%	50,000			
TR		BILL		09/19/13	0.169%	50,000			
TR		BILL		09/19/13	0.169%	50,000			
TR		BILL		09/19/13	0.169%	50,000			
TR		BILL		09/19/13	0.169%	50,000			

ACCOUNT									
DATE	TYPE	a/ DESCRIPTION	CPN	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
10/15/12 PURCHASES (Continued)									
	YCD	SVENSKA	0.180%	11/20/12	0.180%	50,000			
	YCD	SVENSKA	0.180%	11/20/12	0.180%	50,000			
	YCD	SCOTIA	0.160%	11/30/12	0.160%	50,000			
	YCD	SCOTIA	0.160%	11/30/12	0.160%	50,000			
	YCD	SCOTIA	0.160%	11/30/12	0.160%	50,000			
	YCD	SCOTIA	0.160%	11/30/12	0.160%	50,000			
	YCD	TORONTO	0.170%	11/30/12	0.170%	50,000			
	YCD	TORONTO	0.170%	11/30/12	0.170%	50,000			
	YCD	TORONTO	0.170%	11/30/12	0.170%	50,000			
	YCD	TORONTO	0.170%	11/30/12	0.170%	50,000			
10/16/12 REDEMPTIONS									
	CP	BARCLY US		10/16/12	0.150%	50,000	4	833.33	0.152
	CP	BARCLY US		10/16/12	0.150%	50,000	4	833.33	0.152
	CP	BARCLY US		10/16/12	0.150%	50,000	4	833.33	0.152
	CP	BARCLY US		10/16/12	0.150%	50,000	4	833.33	0.152
	CP	BNP FIN		10/16/12	0.160%	50,000	12	2,666.67	0.162
	CP	BNP FIN		10/16/12	0.160%	50,000	12	2,666.67	0.162
	CP	BNP FIN		10/16/12	0.160%	50,000	12	2,666.67	0.162
	CP	BNP FIN		10/16/12	0.160%	50,000	12	2,666.67	0.162
10/16/12 PURCHASES									
	CP	BARCLY US		10/22/12	0.150%	50,000			
	CP	BARCLY US		10/22/12	0.150%	50,000			
	CP	BARCLY US		10/22/12	0.150%	50,000			
	CP	BARCLY US		10/22/12	0.150%	50,000			
	YCD	SCOTIA	0.150%	11/28/12	0.150%	50,000			
	YCD	SCOTIA	0.150%	11/28/12	0.150%	50,000			
	YCD	TORONTO	0.170%	11/30/12	0.170%	50,000			
	YCD	TORONTO	0.170%	11/30/12	0.170%	50,000			
	YCD	TORONTO	0.170%	11/30/12	0.170%	50,000			
	YCD	TORONTO	0.170%	11/30/12	0.170%	50,000			
10/17/12 NO REDEMPTIONS									
10/17/12 PURCHASES									
	CP	GE CO		11/28/12	0.120%	50,000			
	CP	GE CO		11/28/12	0.120%	50,000			
	CP	GE CO		11/28/12	0.120%	50,000			
10/18/12 REDEMPTIONS									
	TR	BILL		10/18/12	0.110%	50,000	364	55,611.11	0.112
	TR	BILL		10/18/12	0.113%	50,000	364	56,875.00	0.115
	TR	BILL		10/18/12	0.118%	50,000	364	59,402.78	0.120
	TR	BILL		10/18/12	0.118%	50,000	364	59,402.78	0.120
	TR	BILL		10/18/12	0.118%	50,000	364	59,402.78	0.120

ACCOUNT

DATE	TYPE	a/ DESCRIPTION	GPN	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
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10/18/12 REDEMPTIONS (Continued)

TR		BILL		10/18/12	0.118%	50,000	364	59,402.78	0.120
TR		BILL		10/18/12	0.118%	50,000	364	59,402.78	0.120
TR		BILL		10/18/12	0.118%	50,000	364	59,402.78	0.120
TR		BILL		10/18/12	0.118%	50,000	364	59,402.78	0.120
TR		BILL		10/18/12	0.118%	50,000	364	59,402.78	0.120

10/18/12 PURCHASES

TR		BILL		10/17/13	0.178%	50,000			
TR		BILL		10/17/13	0.178%	50,000			
TR		BILL		10/17/13	0.178%	50,000			
TR		BILL		10/17/13	0.178%	50,000			
TR		BILL		10/17/13	0.178%	50,000			
TR		BILL		10/17/13	0.178%	50,000			
TR		BILL		10/17/13	0.178%	50,000			
TR		BILL		10/17/13	0.178%	50,000			
TR		BILL		10/17/13	0.178%	50,000			
TR		BILL		10/17/13	0.178%	50,000			
TR		BILL		10/17/13	0.178%	50,000			
YCD		TOKYO-MIT	0.170%	11/05/12	0.170%	50,000			
YCD		TOKYO-MIT	0.170%	11/05/12	0.170%	50,000			
YCD		TOKYO-MIT	0.170%	11/05/12	0.170%	50,000			
YCD		TOKYO-MIT	0.170%	11/05/12	0.170%	50,000			
YCD		SCOTIA	0.160%	12/03/12	0.160%	50,000			
YCD		SCOTIA	0.160%	12/03/12	0.160%	50,000			

10/19/12 NO REDEMPTIONS

10/19/12 PURCHASES

CD		UNIONBANK	0.150%	11/30/12	0.150%	50,000			
CD		UNIONBANK	0.150%	11/30/12	0.150%	50,000			
CD		UNIONBANK	0.150%	11/30/12	0.150%	50,000			
CP		BARCLY US		10/23/12	0.150%	50,000			
CP		BARCLY US		10/23/12	0.150%	50,000			
YCD		NORINCHUK	0.170%	10/26/12	0.170%	50,000			
YCD		NORINCHUK	0.170%	10/26/12	0.170%	50,000			

10/22/12 REDEMPTIONS

CP		BARCLY US		10/22/12	0.150%	50,000	6	1,250.00	0.152
CP		BARCLY US		10/22/12	0.150%	50,000	6	1,250.00	0.152
CP		BARCLY US		10/22/12	0.150%	50,000	6	1,250.00	0.152
CP		BARCLY US		10/22/12	0.150%	50,000	6	1,250.00	0.152
CP		BNP FIN		10/22/12	0.160%	50,000	10	2,222.22	0.162
CP		BNP FIN		10/22/12	0.160%	50,000	10	2,222.22	0.162
CP		BNP FIN		10/22/12	0.160%	50,000	10	2,222.22	0.162
CP		BNP FIN		10/22/12	0.160%	50,000	10	2,222.22	0.162
CP		GECC		10/22/12	0.120%	50,000	17	2,833.33	0.122
CP		GECC		10/22/12	0.120%	50,000	17	2,833.33	0.122

ACCOUNT

DATE	TYPE	a/ DESCRIPTION	CPN	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
10/22/12 REDEMPTIONS (Continued)									
	CP	GECC		10/22/12	0.120%	50,000	17	2,833.33	0.122
	YCD	MONTREAL	0.190%	10/22/12	0.190%	50,000	10	2,638.89	0.193
	YCD	MONTREAL	0.190%	10/22/12	0.190%	50,000	10	2,638.89	0.193
	YCD	MONTREAL	0.190%	10/22/12	0.190%	50,000	10	2,638.89	0.193
	YCD	MONTREAL	0.190%	10/22/12	0.190%	50,000	10	2,638.89	0.193
	YCD	MONTREAL	0.190%	10/22/12	0.190%	50,000	10	2,638.89	0.193
	YCD	SCOTIA	0.140%	10/22/12	0.140%	50,000	18	3,500.00	0.142
	YCD	SCOTIA	0.140%	10/22/12	0.140%	50,000	18	3,500.00	0.142
	YCD	SCOTIA	0.140%	10/22/12	0.140%	50,000	18	3,500.00	0.142
	YCD	SCOTIA	0.140%	10/22/12	0.140%	50,000	18	3,500.00	0.142
	YCD	TORONTO	0.160%	10/22/12	0.160%	50,000	28	6,222.22	0.162
10/22/12 NO PURCHASES									
10/23/12 SALES									
	TR	BILL		09/19/13	0.170%	50,000	28	6,611.11	0.173
	TR	BILL		09/19/13	0.170%	50,000	28	6,611.11	0.173
	TR	BILL		09/19/13	0.170%	50,000	28	6,611.11	0.173
10/23/12 REDEMPTIONS									
	CP	BARCLY US		10/23/12	0.150%	50,000	4	833.33	0.152
	CP	BARCLY US		10/23/12	0.150%	50,000	4	833.33	0.152
10/23/12 NO PURCHASES									
10/24/12 NO REDEMPTIONS									
10/24/12 NO PURCHASES									
10/25/12 NO REDEMPTIONS									
10/25/12 PURCHASES									
	CP	BARCLY US		10/29/12	0.160%	50,000			
	CP	BARCLY US		10/29/12	0.160%	50,000			
	CP	GE CO		11/19/12	0.140%	50,000			
	CP	GE CO		11/19/12	0.140%	50,000			
	CP	GE CO		11/19/12	0.140%	50,000			
	TR	BILL		10/17/13	0.180%	50,000			
	TR	BILL		10/17/13	0.180%	50,000			
10/26/12 REDEMPTIONS									
	CP	GECC		10/26/12	0.130%	50,000	22	3,972.22	0.132
	CP	GECC		10/26/12	0.130%	50,000	22	3,972.22	0.132
	CP	GECC		10/26/12	0.130%	50,000	22	3,972.22	0.132
	CP	GECC		10/26/12	0.130%	50,000	22	3,972.22	0.132
	YCD	NORINCHUK	0.170%	10/26/12	0.170%	50,000	7	1,652.78	0.172

ACCOUNT

DATE	TYPE	a/ DESCRIPTION	CPN	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
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10/26/12 REDEMPTIONS (Continued)

	YCD	NORINCHUK	0.170%	10/26/12	0.170%	50,000	7	1,652.78	0.172
	YCD	SVENSKA	0.180%	10/26/12	0.180%	50,000	31	7,750.00	0.183
	YCD	SVENSKA	0.180%	10/26/12	0.180%	50,000	31	7,750.00	0.183

10/26/12 PURCHASES

	CP	BARCLY US		10/29/12	0.160%	50,000			
	CP	BARCLY US		10/29/12	0.160%	50,000			
	CP	BARCLY US		10/29/12	0.160%	50,000			
	CP	TD USA		11/28/12	0.170%	50,000			
	CP	TD USA		11/28/12	0.170%	50,000			
	CP	GECC		11/30/12	0.150%	50,000			
	CP	GECC		11/30/12	0.150%	50,000			
	CP	GECC		11/30/12	0.150%	50,000			
	CP	GECC		11/30/12	0.150%	50,000			
	CP	GECC		11/30/12	0.150%	50,000			
	CP	GECC		11/30/12	0.150%	50,000			

10/29/12 REDEMPTIONS

	CP	BARCLY US		10/29/12	0.160%	50,000	3	666.67	0.162
	CP	BARCLY US		10/29/12	0.160%	50,000	3	666.67	0.162
	CP	BARCLY US		10/29/12	0.160%	50,000	3	666.67	0.162
	CP	BARCLY US		10/29/12	0.160%	50,000	4	888.89	0.162
	CP	BARCLY US		10/29/12	0.160%	50,000	4	888.89	0.162

10/29/12 PURCHASES

	CD	UNIONBANK	0.110%	11/28/12	0.110%	50,000			
	CD	UNIONBANK	0.110%	11/28/12	0.110%	50,000			
	CP	GECC		11/20/12	0.130%	50,000			
	CP	GECC		11/20/12	0.130%	50,000			
	CP	GECC		11/20/12	0.130%	50,000			
	CP	GE CO		11/30/12	0.140%	50,000			
	CP	GE CO		11/30/12	0.140%	50,000			
	CP	GE CO		11/30/12	0.140%	50,000			
	CP	GE CO		11/30/12	0.140%	50,000			
	TR	BILL		10/17/13	0.165%	50,000			
	TR	BILL		10/17/13	0.165%	50,000			
	TR	BILL		10/17/13	0.165%	50,000			
	TR	BILL		10/17/13	0.165%	50,000			
	TR	BILL		10/17/13	0.165%	50,000			
	TR	BILL		10/17/13	0.165%	50,000			
	TR	BILL		10/17/13	0.165%	50,000			
	TR	BILL		10/17/13	0.165%	50,000			
	TR	BILL		10/17/13	0.168%	45,000			
	TR	BILL		10/17/13	0.168%	50,000			

10/30/12 NO REDEMPTIONS

ACCOUNT									
DATE	TYPE	DESCRIPTION	CPN	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
10/30/12 NO PURCHASES									
10/31/12 NO REDEMPTIONS									
10/31/12 PURCHASES									
	CD	UNIONBANK	0.110%	12/03/12	0.110%	50,000			
	CD	UNIONBANK	0.110%	12/03/12	0.110%	50,000			
	CP	BARCLY US		11/19/12	0.160%	50,000			
	CP	BARCLY US		11/19/12	0.160%	50,000			
	CP	BARCLY US		11/19/12	0.160%	50,000			
	CP	BARCLY US		11/19/12	0.160%	50,000			
	CP	GECC		11/21/12	0.130%	50,000			
	CP	GECC		11/21/12	0.130%	50,000			
	CP	GECC		11/21/12	0.130%	50,000			
	CP	GECC		11/21/12	0.130%	50,000			
	CP	BARCLY US		11/21/12	0.160%	50,000			
	CP	BARCLY US		11/21/12	0.160%	50,000			
	CP	BARCLY US		11/21/12	0.160%	50,000			
	CP	BARCLY US		11/21/12	0.160%	50,000			
	CP	GECC		11/28/12	0.130%	50,000			
	CP	GECC		11/28/12	0.130%	50,000			
	CP	GECC		11/28/12	0.130%	50,000			
	CP	GECC		11/28/12	0.130%	50,000			
	TR	BILL		10/17/13	0.170%	50,000			
	TR	BILL		10/17/13	0.170%	50,000			
	TR	BILL		10/17/13	0.170%	50,000			
	TR	BILL		10/17/13	0.170%	50,000			
	TR	BILL		10/17/13	0.170%	50,000			
	TR	BILL		10/17/13	0.170%	50,000			
	TR	BILL		10/17/13	0.170%	50,000			
	TR	BILL		10/17/13	0.170%	50,000			
	YCD	TOKYO-MIT	0.180%	11/16/12	0.180%	50,000			
	YCD	TOKYO-MIT	0.180%	11/16/12	0.180%	50,000			
	YCD	TOKYO-MIT	0.180%	11/16/12	0.180%	50,000			
	YCD	TOKYO-MIT	0.180%	11/16/12	0.180%	50,000			
	YCD	SUMITOMO	0.180%	11/20/12	0.180%	50,000			
	YCD	SUMITOMO	0.180%	11/20/12	0.180%	50,000			
	YCD	SUMITOMO	0.180%	11/20/12	0.180%	50,000			
	YCD	SUMITOMO	0.180%	11/20/12	0.180%	50,000			
	YCD	NORINCHUK	0.370%	11/21/12	0.190%	50,000			
	YCD	NORINCHUK	0.370%	11/21/12	0.190%	50,000			

FOOTNOTES

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

TIME DEPOSITS

<u>ALHAMBRA</u>	<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
	New Omni Bank, NA	08/02/12	0.140	2,000,000.00	11/01/12
	New Omni Bank, NA	08/09/12	0.140	2,000,000.00	11/08/12
	New Omni Bank, NA	08/17/12	0.130	2,000,000.00	11/16/12
	New Omni Bank, NA	08/30/12	0.140	2,000,000.00	11/29/12
	New Omni Bank, NA	09/07/12	0.140	1,000,000.00	12/07/12
	New Omni Bank, NA	09/14/12	0.130	2,000,000.00	12/14/12
	New Omni Bank, NA	10/11/12	0.140	3,000,000.00	01/10/13
	New Omni Bank, NA	07/06/12	0.180	2,000,000.00	01/11/13
	New Omni Bank, NA	10/18/12	0.140	2,000,000.00	01/17/13
	New Omni Bank, NA	10/25/12	0.140	2,000,000.00	01/24/13
<u>ARCADIA</u>					
	American Plus Bank, NA	08/16/12	0.140	240,000.00	11/15/12
<u>BEVERLY HILLS</u>					
	Bank Leumi USA	10/23/12	0.150	10,000,000.00	01/23/13
<u>BREA</u>					
	CapitalSource Bank	09/19/12	0.150	40,000,000.00	03/20/13
	Pacific Western Bank	08/15/12	0.160	6,000,000.00	11/14/12
	Pacific Western Bank	10/12/12	0.150	10,000,000.00	01/11/13
<u>CAMARILLO</u>					
	First California Bank	09/13/12	0.150	50,000,000.00	12/13/12
	First California Bank	10/12/12	0.150	50,000,000.00	01/11/13
<u>CHICO</u>					
	Tri Counties Bank	09/12/12	0.150	5,000,000.00	12/12/12
<u>CHULA VISTA</u>					
	Pacific Trust Bank, FSB	10/19/12	0.160	20,000,000.00	01/18/13
	Pacific Trust Bank, FSB	08/02/12	0.190	20,000,000.00	01/31/13
	Pacific Trust Bank, FSB	10/03/12	0.180	20,000,000.00	04/03/13
<u>CITY OF INDUSTRY</u>					
	Evertrust Bank	08/31/12	0.150	20,000,000.00	11/30/12

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>DIAMOND BAR</u>				
Prospectors Federal Credit Union	09/13/12	0.180	4,000,000.00	03/14/13
<u>ENCINO</u>				
California United Bank	10/04/12	0.190	10,000,000.00	04/04/13
<u>FAIRFIELD</u>				
Westamerica Bank	08/08/12	0.140	50,000,000.00	11/07/12
Westamerica Bank	08/31/12	0.150	25,000,000.00	11/30/12
Westamerica Bank	10/05/12	0.130	80,000,000.00	01/11/13
Westamerica Bank	10/11/12	0.140	65,000,000.00	01/17/13
<u>FOLSOM</u>				
Folsom Lake Bank	08/03/12	0.150	3,500,000.00	11/02/12
Folsom Lake Bank	08/28/12	0.160	3,000,000.00	11/28/12
Folsom Lake Bank	10/17/12	0.160	1,500,000.00	01/16/13
<u>FRESNO</u>				
Central Valley Community Bank	08/29/12	0.150	5,000,000.00	11/28/12
Central Valley Community Bank	09/13/12	0.150	5,000,000.00	12/13/12
<u>IRVINE</u>				
CommerceWest Bank, NA	08/03/12	0.140	2,500,000.00	11/02/12
CommerceWest Bank, NA	08/09/12	0.160	2,500,000.00	11/08/12
CommerceWest Bank, NA	09/14/12	0.130	5,000,000.00	12/14/12
CommerceWest Bank, NA	10/11/12	0.140	5,000,000.00	01/17/13
First Foundation Bank	08/15/12	0.170	12,000,000.00	02/13/13
First Foundation Bank	09/06/12	0.170	12,000,000.00	03/07/13
First Foundation Bank	10/12/12	0.180	12,000,000.00	04/12/13
<u>LAFAYETTE</u>				
California Bank of Commerce	05/16/12	0.200	5,000,000.00	11/14/12
California Bank of Commerce	07/19/12	0.170	5,000,000.00	01/17/13
California Bank of Commerce	09/14/12	0.160	10,000,000.00	03/15/13
<u>LODI</u>				
Farmers & Merchants Bk Cen CA	08/29/12	0.130	35,000,000.00	11/28/12
Farmers & Merchants Bk Cen CA	09/12/12	0.130	20,000,000.00	12/12/12

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>LODI (Continued)</u>				
Farmers & Merchants Bk Cen CA	10/19/12	0.140	35,000,000.00	01/18/13
Farmers & Merchants Bk Cen CA	10/25/12	0.140	35,000,000.00	01/24/13
<u>LOS ANGELES</u>				
1st Century Bank, NA	08/03/12	0.140	16,000,000.00	11/02/12
1st Century Bank, NA	10/17/12	0.150	6,000,000.00	01/16/13
1st Century Bank, NA	10/26/12	0.160	12,000,000.00	01/25/13
BBCN Bank	08/29/12	0.130	60,000,000.00	11/28/12
BBCN Bank	06/06/12	0.170	10,000,000.00	12/05/12
BBCN Bank	09/07/12	0.140	20,000,000.00	12/05/12
BBCN Bank	09/14/12	0.130	75,000,000.00	12/14/12
BBCN Bank	10/11/12	0.140	90,000,000.00	01/10/13
BBCN Bank	10/17/12	0.130	45,000,000.00	01/16/13
City National Bank	06/08/12	0.190	50,000,000.00	12/07/12
City National Bank	07/18/12	0.190	50,000,000.00	01/16/13
Commonwealth Business Bank	07/31/12	0.140	5,000,000.00	11/02/12
Commonwealth Business Bank	08/03/12	0.150	5,000,000.00	12/07/12
Commonwealth Business Bank	09/07/12	0.140	10,000,000.00	12/07/12
Commonwealth Business Bank	08/03/12	0.150	5,000,000.00	01/10/13
Commonwealth Business Bank	10/05/12	0.130	5,000,000.00	02/01/13
Commonwealth Business Bank	10/05/12	0.150	5,000,000.00	03/06/13
Eastern International Bank	07/25/12	0.170	1,900,000.00	01/23/13
HSBC Bank USA, NA	08/15/12	0.160	25,000,000.00	11/14/12
Manufacturers Bank	09/13/12	0.130	50,000,000.00	12/13/12
Manufacturers Bank	10/12/12	0.130	100,000,000.00	01/11/13
Manufacturers Bank	10/19/12	0.140	50,000,000.00	01/18/13
Mission Valley Bank	10/17/12	0.200	7,000,000.00	04/17/13
Open Bank	06/28/12	0.210	2,000,000.00	01/04/13
Opus Bank	08/03/12	0.140	30,000,000.00	11/02/12
Pacific City Bank	09/14/12	0.130	4,500,000.00	12/14/12
Pacific City Bank	09/21/12	0.140	20,000,000.00	12/21/12
Pacific City Bank	09/27/12	0.140	20,000,000.00	01/04/13
State Bank of India (California)	08/09/12	0.170	2,000,000.00	11/08/12
State Bank of India (California)	08/15/12	0.160	5,000,000.00	11/14/12
State Bank of India (California)	09/12/12	0.160	5,000,000.00	12/12/12
State Bank of India (California)	09/27/12	0.170	10,000,000.00	01/04/13
State Bank of India (California)	10/04/12	0.150	9,000,000.00	01/10/13
State Bank of India (California)	10/05/12	0.160	3,000,000.00	01/10/13
State Bank of India (California)	10/10/12	0.160	23,000,000.00	01/16/13
State Bank of India (California)	10/18/12	0.170	3,000,000.00	01/17/13
Wilshire State Bank	09/12/12	0.130	39,000,000.00	12/12/12

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>LOS ANGELES (Continued)</u>				
Wilshire State Bank	10/05/12	0.130	78,000,000.00	01/11/13
Wilshire State Bank	10/12/12	0.130	66,000,000.00	01/11/13
Wilshire State Bank	10/18/12	0.140	8,000,000.00	01/17/13
<u>MONTEREY</u>				
1st Capital Bank	06/14/12	0.180	5,000,000.00	12/13/12
1st Capital Bank	07/26/12	0.170	1,000,000.00	01/24/13
<u>NEWPORT BEACH</u>				
Commerce National Bank	09/14/12	0.150	4,000,000.00	12/14/12
Commerce National Bank	10/12/12	0.150	2,500,000.00	01/18/13
Commerce National Bank	09/07/12	0.190	16,000,000.00	03/08/13
<u>NORTH HIGHLANDS</u>				
SAFE Credit Union	09/07/12	0.170	5,000,000.00	12/07/12
<u>OAKDALE</u>				
Oak Valley Community Bank	09/06/12	0.130	3,500,000.00	12/06/12
<u>OAKLAND</u>				
Metropolitan Bank	08/03/12	0.150	2,000,000.00	11/02/12
Metropolitan Bank	08/30/12	0.170	1,000,000.00	11/29/12
Metropolitan Bank	09/13/12	0.160	4,500,000.00	12/13/12
Metropolitan Bank	10/12/12	0.210	1,500,000.00	04/12/13
<u>ONTARIO</u>				
Citizens Business Bank	08/02/12	0.140	30,000,000.00	11/01/12
Citizens Business Bank	08/08/12	0.120	50,000,000.00	11/07/12
Citizens Business Bank	08/16/12	0.140	30,000,000.00	11/15/12
Citizens Business Bank	08/31/12	0.130	25,000,000.00	11/30/12
Citizens Business Bank	09/05/12	0.120	25,000,000.00	12/05/12
Citizens Business Bank	10/12/12	0.130	50,000,000.00	01/11/13
Citizens Business Bank	10/26/12	0.140	30,000,000.00	01/25/13
<u>PALOS VERDES ESTATES</u>				
Malaga Bank, FSB	08/03/12	0.100	9,000,000.00	11/02/12
Malaga Bank, FSB	08/09/12	0.120	10,000,000.00	11/08/12

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>PALOS VERDES ESTATES</u> (Continued)				
Malaga Bank, FSB	08/31/12	0.110	4,000,000.00	11/30/12
Malaga Bank, FSB	09/05/12	0.100	12,000,000.00	12/05/12
Malaga Bank, FSB	10/11/12	0.120	5,000,000.00	01/10/13
Malaga Bank, FSB	10/26/12	0.120	8,000,000.00	01/25/13
<u>PASADENA</u>				
Community Bank	05/09/12	0.190	30,000,000.00	11/07/12
Community Bank	06/13/12	0.190	30,000,000.00	12/12/12
Community Bank	07/18/12	0.190	25,000,000.00	01/16/13
Community Bank	08/17/12	0.200	25,000,000.00	02/15/13
Community Bank	09/19/12	0.170	35,000,000.00	03/20/13
Community Bank	10/05/12	0.190	25,000,000.00	04/05/13
East West Bank	07/19/12	0.190	50,000,000.00	01/17/13
East West Bank	07/25/12	0.190	125,000,000.00	01/23/13
East West Bank	08/10/12	0.190	75,000,000.00	02/08/13
East West Bank	10/26/12	0.200	50,000,000.00	04/26/13
<u>PORTERVILLE</u>				
Bank of the Sierra	08/09/12	0.170	15,000,000.00	11/08/12
Bank of the Sierra	08/16/12	0.170	10,000,000.00	11/15/12
Bank of the Sierra	09/06/12	0.160	25,000,000.00	12/06/12
Bank of the Sierra	10/05/12	0.160	25,000,000.00	01/04/13
Bank of the Sierra	10/11/12	0.170	5,000,000.00	01/10/13
<u>RANCHO CORDOVA</u>				
American River Bank	05/10/12	0.210	7,500,000.00	11/08/12
American River Bank	08/09/12	0.170	2,500,000.00	11/08/12
American River Bank	08/16/12	0.170	6,500,000.00	11/15/12
American River Bank	05/31/12	0.200	1,000,000.00	11/29/12
American River Bank	06/14/12	0.210	1,500,000.00	12/13/12
American River Bank	10/10/12	0.160	2,500,000.00	01/09/13
American River Bank	10/05/12	0.160	2,000,000.00	01/11/13
American River Bank	07/18/12	0.200	3,000,000.00	01/16/13
American River Bank	08/03/12	0.190	2,500,000.00	02/01/13
<u>REDWOOD CITY</u>				
Provident Credit Union	05/31/12	0.190	20,000,000.00	11/29/12
Provident Credit Union	10/18/12	0.180	20,000,000.00	04/18/13

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>RICHMOND</u>				
Mechanics Bank, The	07/18/12	0.200	20,000,000.00	01/16/13
Mechanics Bank, The	10/25/12	0.170	20,000,000.00	01/24/13
Mechanics Bank, The	08/16/12	0.210	20,000,000.00	02/14/13
<u>ROCKLIN</u>				
Five Star Bank	06/14/12	0.200	10,500,000.00	12/13/12
Five Star Bank	07/06/12	0.200	14,500,000.00	01/11/13
Five Star Bank	07/18/12	0.190	2,000,000.00	01/16/13
Five Star Bank	08/03/12	0.180	3,000,000.00	02/01/13
Five Star Bank	08/16/12	0.200	8,000,000.00	02/14/13
<u>ROSEMEAD</u>				
Pacific Alliance Bank	09/07/12	0.180	1,500,000.00	12/07/12
Pacific Alliance Bank	10/17/12	0.170	4,000,000.00	01/16/13
<u>ROSEVILLE</u>				
Rabobank, NA	10/04/12	0.150	50,000,000.00	01/04/13
Rabobank, NA	10/10/12	0.160	100,000,000.00	01/09/13
Rabobank, NA	10/19/12	0.170	100,000,000.00	01/18/13
Rabobank, NA	10/25/12	0.170	50,000,000.00	01/24/13
<u>SACRAMENTO</u>				
Bank of Sacramento	10/03/12	0.180	6,000,000.00	04/03/13
Bank of Sacramento	10/25/12	0.200	4,000,000.00	04/25/13
Comerica Bank	06/13/12	0.190	25,000,000.00	12/12/12
Comerica Bank	07/11/12	0.190	50,000,000.00	01/09/13
Comerica Bank	07/18/12	0.190	75,000,000.00	01/16/13
Comerica Bank	08/08/12	0.190	50,000,000.00	02/06/13
Comerica Bank	08/15/12	0.190	25,000,000.00	02/13/13
Comerica Bank	08/30/12	0.190	75,000,000.00	02/28/13
Merchants National Bank of Sacramento	05/09/12	0.170	2,000,000.00	11/07/12
Merchants National Bank of Sacramento	05/30/12	0.170	2,000,000.00	11/28/12
Merchants National Bank of Sacramento	06/06/12	0.150	2,000,000.00	12/05/12
Merchants National Bank of Sacramento	10/10/12	0.170	2,000,000.00	04/10/13
River City Bank	05/18/12	0.200	20,000,000.00	11/16/12
River City Bank	06/01/12	0.190	20,000,000.00	11/30/12
River City Bank	06/08/12	0.170	15,000,000.00	12/07/12
Umpqua Bank	05/24/12	0.190	50,000,000.00	11/15/12

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>SAN DIEGO</u>				
Mission Federal Credit Union	10/17/12	0.130	10,000,000.00	01/16/13
Torrey Pines Bank	05/17/12	0.180	15,000,000.00	11/15/12
Torrey Pines Bank	05/30/12	0.170	25,000,000.00	11/28/12
Torrey Pines Bank	07/05/12	0.180	25,000,000.00	01/10/13
<u>SAN FRANCISCO</u>				
Oceanic Bank	09/05/12	0.120	4,000,000.00	12/05/12
Union Bank, NA	06/07/12	0.190	150,000,000.00	12/06/12
Union Bank, NA	07/26/12	0.190	150,000,000.00	01/24/13
<u>SAN JOSE</u>				
Heritage Bank of Commerce	07/26/12	0.190	50,000,000.00	01/24/13
Heritage Bank of Commerce	09/28/12	0.170	15,000,000.00	03/29/13
<u>SANTA ROSA</u>				
Summit State Bank	08/08/12	0.140	8,000,000.00	11/07/12
Summit State Bank	07/27/12	0.190	3,500,000.00	01/25/13
Summit State Bank	08/01/12	0.190	4,000,000.00	01/30/13
Summit State Bank	09/07/12	0.190	12,000,000.00	03/08/13
Summit State Bank	10/18/12	0.200	5,000,000.00	04/18/13
Summit State Bank	10/19/12	0.200	4,000,000.00	04/18/13
<u>SOUTH SAN FRANCISCO</u>				
First National Bank of Northern California	09/12/12	0.150	15,000,000.00	12/12/12
<u>VACAVILLE</u>				
Travis Credit Union	07/05/12	0.210	40,000,000.00	01/10/13
<u>WALNUT CREEK</u>				
Bank of the West	08/02/12	0.160	134,000,000.00	11/01/12
Bank of the West	09/05/12	0.140	66,000,000.00	12/05/12
Bank of the West	09/14/12	0.180	100,000,000.00	03/15/13
<u>WEST SACRAMENTO</u>				
Community Business Bank	09/28/12	0.160	3,000,000.00	01/04/13
TOTAL TIME DEPOSITS October 2012			4,367,640,000.00	

BANK DEMAND DEPOSITS
October 2012
 (\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>	<u>BALANCES PER BANKS</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 1,906,094	\$ 3,683,281
2	2,109,052	3,340,566
3	1,794,995	3,345,257
4	1,591,374	2,857,995
5	1,732,415	2,623,048
6	1,732,415	2,623,048
7	1,732,415	2,623,048
8	1,732,415	2,842,009
9	1,544,425	2,268,955
10	1,716,000	2,158,938
11	2,060,543	1,994,217
12	1,883,668	1,829,708
13	1,883,668	1,829,708
14	1,883,668	1,829,708
15	1,554,718	1,917,831
16	1,737,050	1,910,038
17	1,626,736	1,979,599
18	1,866,130	2,218,096
19	1,621,157	2,810,392
20	1,621,157	2,810,392
21	1,621,157	2,810,392
22	1,558,927	2,203,568
23	1,717,053	2,089,139
24	1,851,512	2,202,318
25	2,232,677	2,140,576
26	1,888,181	2,815,039
27	1,888,181	2,815,039
28	1,888,181	2,815,039
29	1,435,254	2,361,728
30	3,035,743	2,286,018
31	1,686,683	2,425,634
AVERAGE DOLLAR DAYS	1,810,763	^{a/}

^{a/} The prescribed bank balance for October was \$1,755,356. This consisted of \$1,682,053 in compensating balances for services, balances for uncollected funds of \$77,532 and a deduction of \$4,229 for October delayed deposit credit.

**DESIGNATION BY POOLED MONEY INVESTMENT BOARD
 OF TREASURY POOLED MONEY INVESTMENTS AND DEPOSITS**

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on October 17, 2012, has determined and designated the amount of money available for deposit and investment under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with law, for deposit in demand bank accounts as Compensating Balance for Services 1,682,053,000

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

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

	From	To	Transactions	In Securities (section 16430)*	Time Deposits in Various Financial Institutions (sections 16503a and 16602)*	Estimated Total
(1)	10/15/12	10/19/12	\$ 603,598,000	\$ (3,749,042,000)	\$ 4,352,640,000	\$ 603,598,000
(2)	10/22/12	10/26/12	\$ 805,000,000	\$ (2,944,042,000)	\$ 4,352,640,000	\$ 1,408,598,000
(3)	10/29/12	11/02/12	\$ 2,126,600,000	\$ (817,442,000)	\$ 4,352,640,000	\$ 3,535,198,000
(4)	11/05/12	11/09/12	\$ (1,303,700,000)	\$ (2,121,142,000)	\$ 4,352,640,000	\$ 2,231,498,000
(5)	11/12/12	11/16/12	\$ 184,200,000	\$ (1,936,942,000)	\$ 4,352,640,000	\$ 2,415,698,000
(6)	11/19/12	11/23/12	\$ (103,300,000)	\$ (2,040,242,000)	\$ 4,352,640,000	\$ 2,312,398,000
(7)	11/26/12	11/30/12	\$ 968,600,000	\$ (1,071,642,000)	\$ 4,352,640,000	\$ 3,280,998,000
(8)	12/03/12	12/07/12	\$ (1,422,390,000)	\$ (2,494,032,000)	\$ 4,352,640,000	\$ 1,858,608,000
(9)	12/10/12	12/14/12	\$ 211,400,000	\$ (2,282,632,000)	\$ 4,352,640,000	\$ 2,070,008,000

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

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

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of 1,682,053,000.

POOLED MONEY INVESTMENT BOARD:

 Chairperson

 Member

Dated: October 17, 2012

* Government Code

 Member