



COUNTY OF LOS ANGELES TREASURER AND TAX COLLECTOR



MARK J. SALADINO
TREASURER AND TAX COLLECTOR

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December 1, 2011

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

FROM: Mark J. Saladino
Treasurer and Tax Collector 

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

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

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

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

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

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

MJS:NI:rkw

Attachments

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR OCTOBER 2011

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

GENERAL PORTFOLIO SCHEDULES

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

ATTACHMENTS

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR OCTOBER 2011

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR OCTOBER 2011

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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 OCTOBER 31, 2011

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 10/31/11		
At Cost	\$ 22,472,302,165	\$ 75,593,855
At Market	\$ 22,534,502,529	\$ 75,633,773
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	17.50%	0.00%
United States Government and Agency Obligations	50.54%	4.57%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	27.97%	0.00%
Municipal Obligations	0.36%	6.83%
Corporate and Deposit Notes	3.63%	4.17%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	84.43%
1-60 days	50.04%	0.00%
61 days-1 year	13.19%	83.80%
Over 1 year	36.77%	16.20%
Weighted Average Days to Maturity	582	

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

SCHEDULE A1

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

<u>PSI</u>	<u>S&P</u>	<u>Moody's</u>	<u>% of Portfolio</u>
Commercial Paper	A-1	P-1	27.97%
Corporate and Deposit Notes	A-1	P-1	3.63%
Los Angeles County Securities	AA-	A1	0.36%
Negotiable Certificates of Deposit	A-1	P-1	17.50%
Bankers Acceptance	-	-	0.00%
U.S. Agency Securities*	AA+	Aaa	43.96%
U.S. Treasury Securities:*			
U.S. Treasury Notes	AA+	Aaa	5.69%
U.S. Treasury Bills	AA+	Aaa	0.89%
			100.00%
 <u>SPI</u>			
Local Agency Investment Fund	Not rated	Not rated	83.80%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	A-1+	P-1	4.17%
Mortgage Trust Deeds	AA-	Aa2	0.63%
Los Angeles County Securities	AA-	Aa2	6.83%
Negotiable Certificates of Deposit	-	-	0.00%
Guaranteed Investment Contracts	-	-	0.00%
U.S. Agency Securities*	AA+	Aaa	4.46%
U.S. Treasury Securities:*			
U.S. Treasury Notes	-	-	0.00%
U.S. Treasury Bonds	AA+	Aaa	0.11%
			100.00%

* S&P lowered its long-term sovereign credit rating on the United States of America to "AA+" from "AAA" on August 5, 2011.

POOLED SURPLUS EARNINGS REPORT

OCTOBER 31, 2011

SCHEDULE B

TREASURER POOLED SURPLUS
INVESTMENT PORTFOLIO

Investment Balance 10/31/11	\$ 22,472,302,165
Market Value at 10/31/11	\$ 22,534,502,529
Average Daily Balance	\$ 22,541,777,696
Gains and Losses:	
For the Month	\$ 1,811,912
For the Past 12 Months	\$ 11,239,750
Unrealized Gains and Losses on Transfers between Portfolio for the Month	\$ -
Earnings for the Month	\$ 21,297,971
Earnings for the Past 12 Months	\$ 307,849,340
Earnings Rate for the Month	1.11%

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

SCHEDULE C

<u>Bank Name</u>	<u>Balance</u>
Bank of America - Concentration	\$ 60,717,305.53 (A)
Bank of the West - Concentration	\$ 51,642,923.69 (B)
Citi Bank - Concentration	\$ -
Union Bank- Concentration	\$ (418,587.95) (C)
Wells Fargo - Concentration	<u>\$ 54,441.57</u>
Total Ledger Balance for all Banks	<u>\$ 111,996,082.84</u>

- (A) \$5.000 million of this amount is related to the deposit of funds in an interest-bearing money market savings account, in accordance with the Treasurer's authority under California Government Code Section 53633.
- (B) \$51.534 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.
- (C) The ending negative balance at Union Bank primarily resulted from an October 31, 2011 projected deposit estimate that exceeded the actual treasurer's deposit received for the day. This corrected itself the next business day.

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

SCHEDULE D

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

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

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

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

Summary of Activity for October 2011

Total Deposits	\$ 3,133,365,576.29
Total Disbursements	\$ 4,093,280,544.90

Discretionary Funds Liquidity Withdrawal Ratio As of October 31, 2011	1.65
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Six-Month Cash Availability Projection:

<u>Month</u>	<u>Investment</u> <u>Maturities</u>	<u>Deposits</u>	<u>Disbursements</u>	<u>Cumulative</u> <u>Available Cash</u>
November	\$ 6,280,964,000.00	\$ 5,431,200,000.00	\$ 3,955,800,000.00	\$ 7,756,364,000.00
December	\$ 5,036,237,000.00	\$ 7,446,800,000.00	\$ 5,521,600,000.00	\$ 14,717,801,000.00
January	\$ 622,822,000.00	\$ 3,541,500,000.00	\$ 5,013,300,000.00	\$ 13,868,823,000.00
February	\$ 220,862,000.00	\$ 2,454,900,000.00	\$ 4,296,100,000.00	\$ 12,248,485,000.00
March	\$ 1,045,285,000.00	\$ 4,225,700,000.00	\$ 4,338,000,000.00	\$ 13,181,470,000.00
April	\$ 590,000,000.00	\$ 6,379,800,000.00	\$ 4,913,400,000.00	\$ 15,237,870,000.00

TREASURER'S INVESTMENT STRATEGY

SCHEDULE E

Two portfolios are maintained by the Los Angeles County Treasurer.

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

In October 2011, the Treasurer placed \$410.930 million in the Bank of the West Money Market Plus Account and \$5.000 million in the Bank of America Money Market Savings Account in accordance with the Treasurer's authority under California Government Code Section 53633. Of these amounts, \$51.534 million and \$5.000 million respectively, remained in these accounts at month-end. These are collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

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

Included in the Los Angeles County General Fund's SPI are approximately \$0.48 million in trust deeds related to the settlement of Flying Triangle and Abalone Cove landslide litigation. In 1986 and 1987, the Board of Supervisors approved the disbursement of funds for trust deed mortgages as part of the settlements of the Flying Triangle and the Abalone Cove landslide litigation. Such disbursements are authorized under Government Code Section 23004. The trust deeds held by the General Fund are fully secured and have fixed interest rates of either 2.25% or 5.50%.

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

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

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

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

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

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

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

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

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

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

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

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

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

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

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

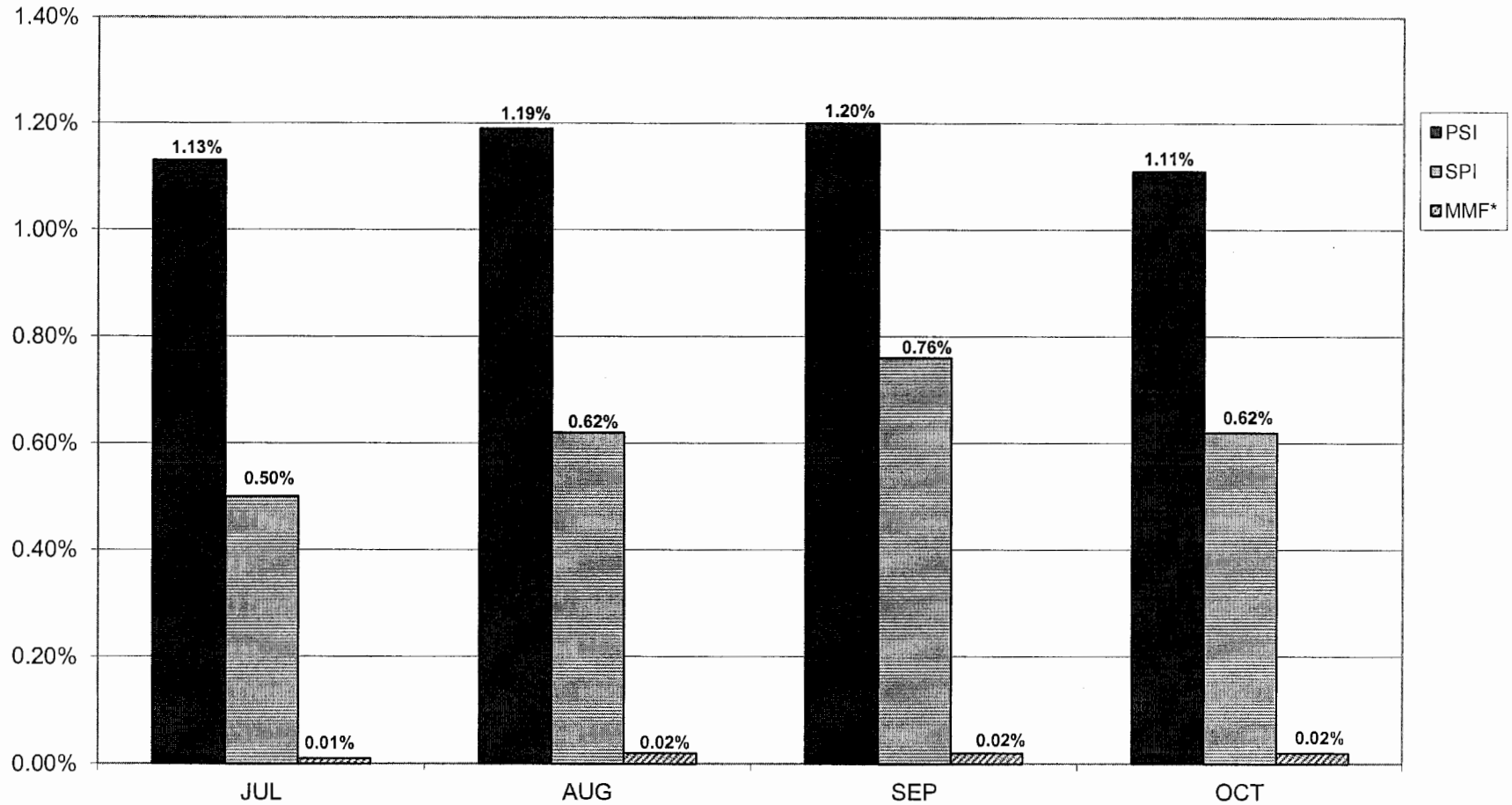
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of October 2011

No exceptions noted.

LOS ANGELES COUNTY TREASURER
 PERFORMANCE REPORT
 PORTFOLIO COST
 THROUGH 10/31/11
 ATTACHMENT III

DAY	<u>POOLED SURPLUS INVESTMENTS</u>	<u>SPECIFIC PURPOSE INVESTMENTS</u>
	TOTAL COST	TOTAL COST
1	23,370,852,940.49	72,312,825.38
2	23,370,852,940.49	72,312,825.38
3	23,091,823,656.51	72,310,798.26
4	22,974,917,614.87	72,310,798.26
5	22,554,891,998.79	72,310,798.26
6	22,524,464,115.48	72,310,798.26
7	22,375,454,948.16	72,309,565.67
8	22,375,454,948.16	72,309,565.67
9	22,375,454,948.16	72,309,565.67
10	22,375,454,948.16	72,309,565.67
11	22,414,043,501.45	72,309,565.67
12	22,438,683,244.17	72,308,471.55
13	22,470,513,667.80	72,308,471.55
14	22,488,124,424.41	72,369,146.87
15	22,463,126,443.85	72,369,146.87
16	22,463,126,443.85	72,369,146.87
17	22,361,837,427.38	72,369,146.87
18	22,452,770,808.35	72,369,146.87
19	22,461,878,909.95	72,369,146.87
20	22,447,857,585.05	75,524,749.37
21	22,422,750,356.37	75,524,749.37
22	22,422,750,356.37	75,524,749.37
23	22,422,750,356.37	75,524,749.37
24	22,392,716,281.82	75,524,749.37
25	22,344,514,390.62	75,524,749.37
26	22,241,638,471.48	168,224,749.37
27	22,844,112,679.51	168,224,749.37
28	22,509,137,683.68	168,224,749.37
29	22,435,425,156.45	168,224,749.37
30	22,435,425,156.45	168,224,749.37
31	22,472,302,165.02	75,593,854.51
AVG	<u>22,541,777,695.80</u>	<u>88,519,825.61</u>

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



* Provided for comparative purposes only.

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

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 10/31/11 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) <u>TRADING/NON-TRADING</u>	<u>SPECIFIC PURPOSE INVESTMENT</u>
Revenues:		
Interest Earnings	\$21,502,258	\$49,218
Gains (Losses) on Sales of Non-Trading Securities.	1,364,692	0
Gains (Losses) on Sales of Trading Securities.	447,221	0
Amortization/Accretion	(2,016,200)	(2,895)
Prior Accrual Adjustment	<u>0</u>	<u>0</u>
Total Revenues	<u><u>\$21,297,971</u></u>	<u><u>\$46,323</u></u>
Expenses:		
Interest Expense	0	0
*Investment Management Fee	<u>0</u>	<u>2,000</u>
	<u><u>\$0</u></u>	<u><u>\$2,000</u></u>
NET INCOME	<u><u>\$21,297,971</u></u>	<u><u>\$44,323</u></u>

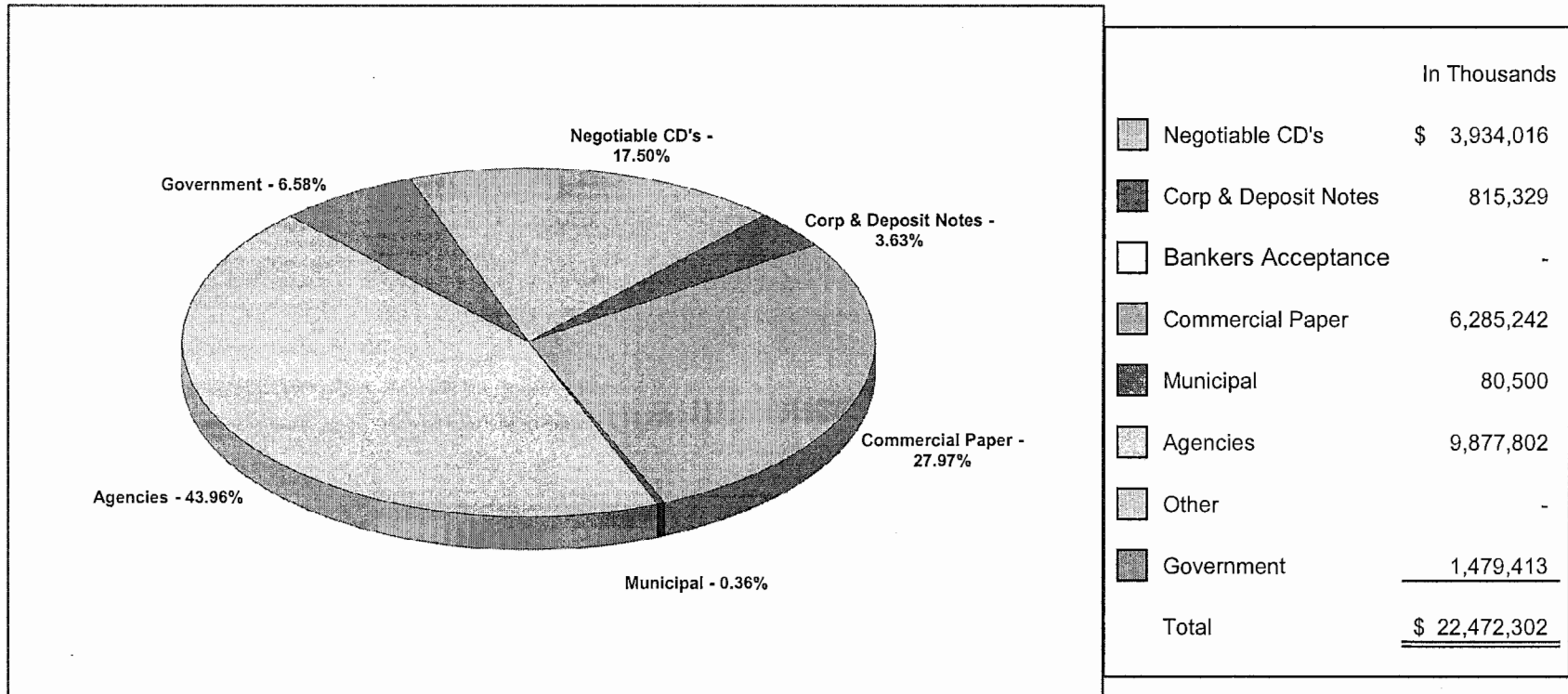
*Estimated and later adjusted.

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

NON-TRADING PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non- Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	56.85%	
Los Angeles County and Related Entities	31.18%	
Consolidated Sanitation Districts		4.03%
Metropolitan Transportation Authority		1.18%
Miscellaneous Agencies Pooled Investments		4.53%
South Coast Air Quality Management District		2.21%
Miscellaneous		0.02%
Total	<u>88.03%</u>	<u>11.97%</u>

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



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

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

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CNFL	10/11/11	88044	TOYOTA MOTOR CREDIT CORP FRN	0.59111	10/12/12	50,000,000.00	50,000,000.00	0.00	BNY	TFS
NTRD	CNFL	10/19/11	88095	GE CAPITAL CORP MTN FRN	1.23361	01/07/14	19,150,000.00	18,875,695.40	7,874.54	BNY	BNPPSC
	CNFL Total						69,150,000.00	68,875,695.40	7,874.54		
NTRD	CPD	10/03/11	88004	ABBEY NATIONAL NA LLC CP	0.26000	11/01/11	50,000,000.00	49,989,527.78	0.00	BNY	MFR
NTRD	CPD	10/03/11	88005	COMMERZBANK US FINANCE INC CP	0.34000	11/04/11	50,000,000.00	49,984,888.89	0.00	BNY	MS
NTRD	CPD	10/03/11	88007	DEUTSCHE BK FINANCIAL LLC CP	0.27000	11/04/11	50,000,000.00	49,988,000.00	0.00	BNY	BLAY
NTRD	CPD	10/03/11	88009	DANSKE CORP CP	0.30000	11/09/11	25,000,000.00	24,992,291.67	0.00	BNY	LOOP
NTRD	CPD	10/03/11	88006	CIESCO LLC CP	0.17000	11/10/11	50,000,000.00	49,991,027.78	0.00	BNY	BLAY
NTRD	CPD	10/03/11	88011	SHEFFIELD RECEIVABLES CORP CP	0.24000	11/28/11	43,000,000.00	42,983,946.67	0.00	BNY	MS
NTRD	CPD	10/03/11	88008	THAMES ASSET GLOBAL SEC INC CP	0.33000	12/01/11	33,000,000.00	32,982,152.50	0.00	BNY	LOOP
NTRD	CPD	10/04/11	88015	BARTON CAPITAL LLC CP	0.60000	10/19/11	50,000,000.00	49,987,500.00	0.00	BNY	JPM
NTRD	CPD	10/04/11	88019	BRYANT PARK FUNDING LLC CP	0.17000	11/04/11	50,000,000.00	49,992,680.56	0.00	BNY	JPM
NTRD	CPD	10/04/11	88016	ATLANTIS ONE FUNDING CORP CP	0.19000	11/08/11	50,000,000.00	49,990,763.89	0.00	BNY	MS
NTRD	CPD	10/04/11	88017	CAFCO LLC CP	0.19000	11/21/11	50,000,000.00	49,987,333.33	0.00	BNY	BLAY
NTRD	CPD	10/04/11	88022	THAMES ASSET GLOBAL SEC INC CP	0.33000	12/01/11	17,000,000.00	16,990,961.67	0.00	BNY	LOOP
NTRD	CPD	10/05/11	88026	BARTON CAPITAL LLC CP	0.60000	10/19/11	25,000,000.00	24,994,166.67	0.00	BNY	JPM
NTRD	CPD	10/05/11	88028	COMMERZBANK US FINANCE INC CP	0.33000	11/03/11	50,000,000.00	49,986,708.33	0.00	BNY	MFR
NTRD	CPD	10/05/11	88027	DANSKE CORP CP	0.29000	11/07/11	25,000,000.00	24,993,354.17	0.00	BNY	BLAY
NTRD	CPD	10/05/11	88029	BARTON CAPITAL LLC CP	0.70000	11/08/11	20,000,000.00	19,986,777.78	0.00	BNY	JPM
NTRD	CPD	10/06/11	88036	BARTON CAPITAL LLC CP	0.60000	11/01/11	50,000,000.00	49,978,333.33	0.00	BNY	MLPF
NTRD	CPD	10/06/11	88033	ATLANTIS ONE FUNDING CORP CP	0.19000	11/07/11	50,000,000.00	49,991,555.56	0.00	BNY	MS
NTRD	CPD	10/06/11	88032	DEUTSCHE BK FINANCIAL LLC CP	0.27000	11/09/11	50,000,000.00	49,987,250.00	0.00	BNY	BLAY
NTRD	CPD	10/06/11	88031	DANSKE CORP CP	0.28500	11/10/11	25,000,000.00	24,993,072.92	0.00	BNY	MS
NTRD	CPD	10/07/11	88045	BARTON CAPITAL LLC CP	0.65000	11/07/11	25,000,000.00	24,986,006.94	0.00	BNY	JPM
NTRD	CPD	10/07/11	88047	ABBEY NATIONAL NA LLC CP	0.25000	11/08/11	50,000,000.00	49,988,888.89	0.00	BNY	BLAY
NTRD	CPD	10/07/11	88046	COMMERZBANK US FINANCE INC CP	0.35000	11/16/11	50,000,000.00	49,980,555.56	0.00	BNY	MS
NTRD	CPD	10/11/11	88051	THAMES ASSET GLOBAL SEC INC CP	0.26000	11/09/11	50,000,000.00	49,989,527.78	0.00	BNY	MS
NTRD	CPD	10/11/11	88052	COMMERZBANK US FINANCE INC CP	0.34000	11/10/11	50,000,000.00	49,985,833.33	0.00	BNY	MFR
NTRD	CPD	10/11/11	88054	ABBEY NATIONAL NA LLC CP	0.25000	11/14/11	50,000,000.00	49,988,194.44	0.00	BNY	MFR
NTRD	CPD	10/11/11	88053	COMMERZBANK US FINANCE INC CP	0.35000	11/17/11	50,000,000.00	49,982,013.89	0.00	BNY	MS
NTRD	CPD	10/11/11	88055	CRC FUNDING LLC CP	0.26000	12/12/11	20,000,000.00	19,991,044.44	0.00	BNY	JPM
NTRD	CPD	10/11/11	88058	SHEFFIELD RECEIVABLES CORP CP	0.34000	01/05/12	15,072,000.00	15,059,758.19	0.00	BNY	MS
NTRD	CPD	10/12/11	88060	BARTON CAPITAL LLC CP	0.60000	11/02/11	50,000,000.00	49,982,500.00	0.00	BNY	MLPF
NTRD	CPD	10/12/11	88061	BARTON CAPITAL LLC CP	0.60000	11/04/11	25,000,000.00	24,990,416.67	0.00	BNY	JPM
NTRD	CPD	10/12/11	88065	DEUTSCHE BK FINANCIAL LLC CP	0.27000	11/08/11	30,000,000.00	29,993,925.00	0.00	BNY	BLAY
NTRD	CPD	10/12/11	88064	ABBEY NATIONAL NA LLC CP	0.25000	11/10/11	50,000,000.00	49,989,930.56	0.00	BNY	BLAY
NTRD	CPD	10/12/11	88062	COMMERZBANK US FINANCE INC CP	0.36000	11/15/11	50,000,000.00	49,983,000.00	0.00	BNY	MS
NTRD	CPD	10/12/11	88063	SHEFFIELD RECEIVABLES CORP CP	0.20000	11/21/11	10,200,000.00	10,197,733.33	0.00	BNY	MS

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NTRD	CPD	10/13/11	88074	BARTON CAPITAL LLC CP	0.60000	11/04/11	35,000,000.00	34,987,166.67	0.00	BNY	MLPF
NTRD	CPD	10/13/11	88076	COMMERZBANK US FINANCE INC CP	0.20000	11/04/11	50,000,000.00	49,993,888.89	0.00	BNY	MFR
NTRD	CPD	10/13/11	88075	BARTON CAPITAL LLC CP	0.65000	11/09/11	50,000,000.00	49,975,625.00	0.00	BNY	BLAY
NTRD	CPD	10/13/11	88078	RBS FINANCE NV NA INC CP	0.25000	11/09/11	47,000,000.00	46,991,187.50	0.00	BNY	MFR
NTRD	CPD	10/13/11	88077	ATLANTIS ONE FUNDING CORP CP	0.19000	11/14/11	50,000,000.00	49,991,555.56	0.00	BNY	MS
NTRD	CPD	10/14/11	88082	BARTON CAPITAL LLC CP	0.60000	11/01/11	25,000,000.00	24,992,500.00	0.00	BNY	LOOP
NTRD	CPD	10/14/11	88083	BARTON CAPITAL LLC CP	0.60000	11/02/11	25,000,000.00	24,992,083.33	0.00	BNY	LOOP
NTRD	CPD	10/14/11	88080	DEUTSCHE BK FINANCIAL LLC CP	0.21000	11/03/11	50,000,000.00	49,994,166.67	0.00	BNY	BLAY
NTRD	CPD	10/14/11	88089	BRYANT PARK FUNDING LLC CP	0.17000	11/14/11	25,096,000.00	25,092,326.22	0.00	BNY	JPM
NTRD	CPD	10/14/11	88090	COMMERZBANK US FINANCE INC CP	0.34000	11/16/11	50,000,000.00	49,984,416.67	0.00	BNY	MFR
NTRD	CPD	10/14/11	88091	ABBEY NATIONAL NA LLC CP	0.25000	11/18/11	50,000,000.00	49,987,847.22	0.00	BNY	MFR
NTRD	CPD	10/14/11	88088	HSBC FINANCE CORP CP	0.25000	11/28/11	50,000,000.00	49,984,375.00	0.00	BNY	JPM
NTRD	CPD	10/14/11	88087	THAMES ASSET GLOBAL SEC INC CP	0.40000	01/06/12	25,000,000.00	24,976,666.67	0.00	BNY	MS
NTRD	CPD	10/17/11	88100	BRYANT PARK FUNDING LLC CP	0.17000	11/15/11	40,000,000.00	39,994,522.22	0.00	BNY	MS
NTRD	CPD	10/17/11	88097	THAMES ASSET GLOBAL SEC INC CP	0.22000	11/16/11	50,000,000.00	49,990,833.33	0.00	BNY	BLAY
NTRD	CPD	10/17/11	88096	DEUTSCHE BK FINANCIAL LLC CP	0.28000	11/17/11	50,000,000.00	49,987,944.44	0.00	BNY	BLAY
NTRD	CPD	10/17/11	88098	DANSKE CORP CP	0.29000	11/17/11	25,000,000.00	24,993,756.94	0.00	BNY	MS
NTRD	CPD	10/17/11	88099	ATLANTIS ONE FUNDING CORP CP	0.20000	11/18/11	50,000,000.00	49,991,111.11	0.00	BNY	MS
NTRD	CPD	10/18/11	88106	BARTON CAPITAL LLC CP	0.50000	10/26/11	50,000,000.00	49,994,444.44	0.00	BNY	MLPF
NTRD	CPD	10/18/11	88108	DEUTSCHE BK FINANCIAL LLC CP	0.28000	11/17/11	30,000,000.00	29,993,000.00	0.00	BNY	BLAY
NTRD	CPD	10/18/11	88109	COMMERZBANK US FINANCE INC CP	0.39000	11/18/11	50,000,000.00	49,983,208.33	0.00	BNY	MFR
NTRD	CPD	10/18/11	88110	COMMERZBANK US FINANCE INC CP	0.39000	11/18/11	25,000,000.00	24,991,604.17	0.00	BNY	MFR
NTRD	CPD	10/18/11	88103	SHEFFIELD RECEIVABLES CORP CP	0.21000	12/02/11	25,000,000.00	24,993,437.50	0.00	BNY	MS
NTRD	CPD	10/19/11	88115	BARTON CAPITAL LLC CP	0.60000	11/04/11	30,000,000.00	29,992,000.00	0.00	BNY	JPM
NTRD	CPD	10/19/11	88119	ABBEY NATIONAL NA LLC CP	0.25000	11/16/11	50,000,000.00	49,990,277.78	0.00	BNY	MFR
NTRD	CPD	10/19/11	88113	DANSKE CORP CP	0.29000	11/17/11	25,000,000.00	24,994,159.72	0.00	BNY	BLAY
NTRD	CPD	10/19/11	88114	ATLANTIS ONE FUNDING CORP CP	0.20000	11/23/11	50,000,000.00	49,990,277.78	0.00	BNY	MS
NTRD	CPD	10/19/11	88117	CIESCO LLC CP	0.23000	12/09/11	24,952,000.00	24,943,869.81	0.00	BNY	BLAY
NTRD	CPD	10/19/11	88116	THAMES ASSET GLOBAL SEC INC CP	0.33000	12/19/11	16,000,000.00	15,991,053.33	0.00	BNY	MS
NTRD	CPD	10/20/11	88123	RBS FINANCE NV NA INC CP	0.26000	11/21/11	50,000,000.00	49,988,444.44	0.00	BNY	MFR
NTRD	CPD	10/20/11	88121	ATLANTIS ONE FUNDING CORP CP	0.20000	11/22/11	50,000,000.00	49,990,833.33	0.00	BNY	MS
NTRD	CPD	10/20/11	88122	DEUTSCHE BK FINANCIAL LLC CP	0.30000	11/23/11	50,000,000.00	49,985,833.33	0.00	BNY	DBAG
NTRD	CPD	10/20/11	88126	SHEFFIELD RECEIVABLES CORP CP	0.21000	12/01/11	50,000,000.00	49,987,750.00	0.00	BNY	BLAY
NTRD	CPD	10/20/11	88127	THAMES ASSET GLOBAL SEC INC CP	0.33000	12/19/11	14,000,000.00	13,992,300.00	0.00	BNY	MS
NTRD	CPD	10/21/11	88129	BARTON CAPITAL LLC CP	0.60000	11/03/11	25,000,000.00	24,994,583.33	0.00	BNY	BLAY
NTRD	CPD	10/21/11	88130	HSBC FINANCE CORP CP	0.21000	11/23/11	50,000,000.00	49,990,375.00	0.00	BNY	JPM
NTRD	CPD	10/21/11	88134	COMMERZBANK US FINANCE INC CP	0.36000	11/23/11	50,000,000.00	49,983,500.00	0.00	BNY	MFR
NTRD	CPD	10/21/11	88131	ATLANTIS ONE FUNDING CORP CP	0.20000	11/29/11	50,000,000.00	49,989,166.67	0.00	BNY	MS
NTRD	CPD	10/21/11	88132	SHEFFIELD RECEIVABLES CORP CP	0.20000	11/30/11	50,000,000.00	49,988,888.89	0.00	BNY	LOOP

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NTRD	CPD	10/21/11	88133	ATLANTIS ONE FUNDING CORP CP	0.26000	12/19/11	50,000,000.00	49,978,694.44	0.00	BNY	MS
NTRD	CPD	10/24/11	88139	BARTON CAPITAL LLC CP	0.60000	11/08/11	50,000,000.00	49,987,500.00	0.00	BNY	LOOP
NTRD	CPD	10/24/11	88140	BARTON CAPITAL LLC CP	0.60000	11/10/11	45,000,000.00	44,987,250.00	0.00	BNY	MLPF
NTRD	CPD	10/24/11	88138	DEUTSCHE BK FINANCIAL LLC CP	0.29000	11/22/11	50,000,000.00	49,988,319.44	0.00	BNY	BLAY
NTRD	CPD	10/24/11	88137	ATLANTIS ONE FUNDING CORP CP	0.20000	12/01/11	50,000,000.00	49,989,444.44	0.00	BNY	MS
NTRD	CPD	10/24/11	88136	VARIABLE FUNDING CAP CO LLC CP	0.20000	12/22/11	50,000,000.00	49,983,611.11	0.00	BNY	WFI
NTRD	CPD	10/25/11	88147	BARTON CAPITAL LLC CP	0.70000	11/15/11	29,000,000.00	28,988,158.33	0.00	BNY	RBCCM
NTRD	CPD	10/25/11	88146	DEUTSCHE BK FINANCIAL LLC CP	0.29000	11/29/11	50,000,000.00	49,985,902.78	0.00	BNY	BLAY
NTRD	CPD	10/25/11	88143	ABBEY NATIONAL NA LLC CP	0.26000	11/30/11	50,000,000.00	49,987,000.00	0.00	BNY	MFR
NTRD	CPD	10/25/11	88149	COMMERZBANK US FINANCE INC CP	0.35000	12/01/11	50,000,000.00	49,982,013.89	0.00	BNY	MS
NTRD	CPD	10/25/11	88148	ING US FUNDING LLC CP	0.22000	12/09/11	50,000,000.00	49,986,250.00	0.00	BNY	INGF
NTRD	CPD	10/25/11	88151	SHEFFIELD RECEIVABLES CORP CP	0.21000	12/14/11	13,546,000.00	13,542,049.08	0.00	BNY	MS
NTRD	CPD	10/25/11	88145	THAMES ASSET GLOBAL SEC INC CP	0.33000	12/19/11	9,447,000.00	9,442,237.14	0.00	BNY	MS
NTRD	CPD	10/25/11	88150	THAMES ASSET GLOBAL SEC INC CP	0.32000	12/19/11	17,000,000.00	16,991,688.89	0.00	BNY	BLAY
NTRD	CPD	10/25/11	88144	SHEFFIELD RECEIVABLES CORP CP	0.36000	01/12/12	22,750,000.00	22,732,027.50	0.00	BNY	MS
NTRD	CPD	10/26/11	88155	BARTON CAPITAL LLC CP	0.65000	11/17/11	35,000,000.00	34,986,097.22	0.00	BNY	BLAY
NTRD	CPD	10/26/11	88152	DANSKE CORP CP	0.30000	12/02/11	50,000,000.00	49,984,583.33	0.00	BNY	MS
NTRD	CPD	10/26/11	88154	ATLANTIS ONE FUNDING CORP CP	0.19000	12/05/11	50,000,000.00	49,989,444.44	0.00	BNY	BLAY
NTRD	CPD	10/26/11	88153	ABBEY NATIONAL NA LLC CP	0.27000	12/06/11	50,000,000.00	49,984,625.00	0.00	BNY	MFR
NTRD	CPD	10/26/11	88157	ABBEY NATIONAL NA LLC CP	0.27000	12/07/11	50,000,000.00	49,984,250.00	0.00	BNY	MFR
NTRD	CPD	10/26/11	88156	SHEFFIELD RECEIVABLES CORP CP	0.21000	12/13/11	40,000,000.00	39,988,800.00	0.00	BNY	MS
NTRD	CPD	10/27/11	88174	BARTON CAPITAL LLC CP	0.60000	11/09/11	50,000,000.00	49,989,166.67	0.00	BNY	MLPF
NTRD	CPD	10/27/11	88178	COMMERZBANK US FINANCE INC CP	0.35000	12/01/11	50,000,000.00	49,982,986.11	0.00	BNY	MFR
NTRD	CPD	10/27/11	88179	COMMERZBANK US FINANCE INC CP	0.35000	12/01/11	25,000,000.00	24,991,493.06	0.00	BNY	MFR
NTRD	CPD	10/27/11	88166	HSBC FINANCE CORP CP	0.21000	12/05/11	50,000,000.00	49,988,625.00	0.00	BNY	JPM
NTRD	CPD	10/27/11	88167	DANSKE CORP CP	0.30000	12/05/11	50,000,000.00	49,983,750.00	0.00	BNY	MS
NTRD	CPD	10/27/11	88168	ABBEY NATIONAL NA LLC CP	0.27000	12/05/11	50,000,000.00	49,985,375.00	0.00	BNY	MFR
NTRD	CPD	10/27/11	88175	SHEFFIELD RECEIVABLES CORP CP	0.21000	12/06/11	40,000,000.00	39,990,666.67	0.00	BNY	MS
NTRD	CPD	10/27/11	88165	ATLANTIS ONE FUNDING CORP CP	0.20000	12/08/11	50,000,000.00	49,988,333.33	0.00	BNY	MS
NTRD	CPD	10/27/11	88172	ING US FUNDING LLC CP	0.23000	12/08/11	50,000,000.00	49,986,583.33	0.00	BNY	INGF
NTRD	CPD	10/27/11	88173	ING US FUNDING LLC CP	0.23000	12/08/11	15,000,000.00	14,995,975.00	0.00	BNY	INGF
NTRD	CPD	10/27/11	88162	CAFCO LLC CP	0.29000	01/09/12	25,000,000.00	24,985,097.22	0.00	BNY	LOOP
NTRD	CPD	10/28/11	88185	DEUTSCHE BK FINANCIAL LLC CP	0.29000	12/02/11	50,000,000.00	49,985,902.78	0.00	BNY	BLAY
NTRD	CPD	10/28/11	88186	ATLANTIS ONE FUNDING CORP CP	0.25000	12/22/11	25,000,000.00	24,990,451.39	0.00	BNY	MS
NTRD	CPD	10/28/11	88183	THAMES ASSET GLOBAL SEC INC CP	0.39000	01/06/12	30,000,000.00	29,977,250.00	0.00	BNY	LOOP
NTRD	CPD	10/31/11	88200	ATLANTIS ONE FUNDING CORP CP	0.20000	12/01/11	37,481,000.00	37,474,544.94	0.00	BNY	MS
NTRD	CPD	10/31/11	88192	COMMERZBANK US FINANCE INC CP	0.35000	12/05/11	50,000,000.00	49,982,986.11	0.00	BNY	MFR
NTRD	CPD	10/31/11	88191	ING US FUNDING LLC CP	0.21000	12/06/11	50,000,000.00	49,989,500.00	0.00	BNY	INGF
NTRD	CPD	10/31/11	88190	ING US FUNDING LLC CP	0.21000	12/07/11	35,000,000.00	34,992,445.83	0.00	BNY	INGF

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NTRD	CPD	10/31/11	88193	SHEFFIELD RECEIVABLES CORP CP	0.20000	12/08/11	25,000,000.00	24,994,722.22	0.00	BNY	LOOP
NTRD	CPD	10/31/11	88195	ABBEY NATIONAL NA LLC CP	0.27000	12/08/11	50,000,000.00	49,985,750.00	0.00	BNY	MFR
NTRD	CPD	10/31/11	88201	ABBEY NATIONAL NA LLC CP	0.27000	12/12/11	50,000,000.00	49,984,250.00	0.00	BNY	MFR
NTRD	CPD	10/31/11	88189	THAMES ASSET GLOBAL SEC INC CP	0.29000	12/13/11	36,093,000.00	36,080,497.79	0.00	BNY	MS
NTRD	CPD	10/31/11	88196	ING US FUNDING LLC CP	0.23000	12/21/11	13,000,000.00	12,995,764.17	0.00	BNY	INGF
NTRD	CPD	10/31/11	88194	CAFCO LLC CP	0.29000	01/09/12	35,000,000.00	34,980,263.89	0.00	BNY	LOOP
CPD Total							4,753,637,000.00	4,752,264,931.35	0.00		
NTRD	FFCB	10/03/11	87968	FFCB (CALLABLE)	1.48000	10/03/16	25,000,000.00	24,981,250.00	0.00	BNY	GPS
NTRD	FFCB	10/06/11	87947	FFCB (CALLABLE)	1.60000	01/06/17	25,000,000.00	25,000,000.00	0.00	BNY	MIZO
NTRD	FFCB	10/06/11	88002	FFCB (CALLABLE)	1.60000	01/06/17	13,665,000.00	13,658,167.50	0.00	BNY	MFR
NTRD	FFCB	10/12/11	88014	FFCB (CALLABLE)	1.40000	10/12/16	25,000,000.00	24,987,500.00	0.00	BNY	GPS
NTRD	FFCB	10/12/11	88042	FFCB (CALLABLE)	1.40000	10/12/16	17,140,000.00	17,105,720.00	0.00	BNY	RBCCM
FFCB Total							105,805,000.00	105,732,637.50	0.00		
NTRD	FHLB	10/04/11	87781	FHLB (CALLABLE)	1.50000	10/04/16	25,000,000.00	25,000,000.00	0.00	BNY	RBCDR
NTRD	FHLB	10/04/11	87782	FHLB (CALLABLE)	1.50000	10/04/16	25,000,000.00	25,000,000.00	0.00	BNY	LOOP
NTRD	FHLB	10/04/11	87872	FHLB (CALLABLE)	1.50000	10/04/16	23,445,000.00	23,445,000.00	0.00	BNY	MFR
NTRD	FHLB	10/06/11	87873	FHLB (CALLABLE)	1.50000	10/06/16	25,000,000.00	25,000,000.00	0.00	BNY	JEFF
NTRD	FHLB	10/25/11	88003	FHLB (CALLABLE)	1.50000	10/25/16	25,000,000.00	24,993,750.00	0.00	BNY	RBCCM
FHLB Total							123,445,000.00	123,438,750.00	0.00		
NTRD	FHLM	10/04/11	87817	FHLMC (CALLABLE)	1.50000	10/04/16	50,000,000.00	50,000,000.00	0.00	BNY	JPM
NTRD	FHLM	10/04/11	87835	FHLMC (CALLABLE)	1.56000	10/04/16	35,000,000.00	35,000,000.00	0.00	BNY	MS
NTRD	FHLM	10/04/11	87871	FHLMC (CALLABLE)	1.56000	10/04/16	14,000,000.00	14,000,000.00	0.00	BNY	MS
NTRD	FHLM	10/11/11	87918	FHLMC (CALLABLE)	1.45000	10/11/16	50,000,000.00	50,000,000.00	0.00	BNY	MFR
NTRD	FHLM	10/18/11	87932	FHLMC (CALLABLE)	1.45000	10/18/16	25,000,000.00	24,987,500.00	0.00	BNY	UBSSEC
NTRD	FHLM	10/18/11	87946	FHLMC (CALLABLE)	1.45000	10/18/16	30,000,000.00	29,955,000.00	0.00	BNY	WFI
NTRD	FHLM	10/18/11	87970	FHLMC (CALLABLE)	1.59000	10/18/16	50,000,000.00	50,000,000.00	0.00	BNY	DBAG
NTRD	FHLM	10/18/11	87971	FHLMC (CALLABLE)	1.59000	10/18/16	46,000,000.00	46,000,000.00	0.00	BNY	MLPF
NTRD	FHLM	10/19/11	87989	FHLMC (CALLABLE)	1.50000	10/19/16	25,000,000.00	24,968,750.00	0.00	BNY	BNPPSC
NTRD	FHLM	10/19/11	88024	FHLMC (CALLABLE)	1.50000	10/19/16	26,375,000.00	26,348,625.00	0.00	BNY	BNPPSC
NTRD	FHLM	10/20/11	87919	FHLMC (CALLABLE)	1.50000	10/20/16	25,000,000.00	25,000,000.00	0.00	BNY	FTNFCM
NTRD	FHLM	10/20/11	87920	FHLMC (CALLABLE)	1.45000	10/20/16	25,000,000.00	25,000,000.00	0.00	BNY	BLAY
NTRD	FHLM	10/20/11	87921	FHLMC (CALLABLE)	1.45000	10/20/16	25,000,000.00	25,000,000.00	0.00	BNY	LOOP
NTRD	FHLM	10/26/11	87990	FHLMC (CALLABLE)	1.50000	10/26/16	22,050,000.00	22,027,950.00	0.00	BNY	PIPE
NTRD	FHLM	10/27/11	87991	FHLMC (CALLABLE)	1.60000	10/27/16	25,000,000.00	25,000,000.00	0.00	BNY	JEFF
NTRD	FHLM	10/27/11	87992	FHLMC (CALLABLE)	1.60000	10/27/16	25,000,000.00	24,993,750.00	0.00	BNY	RBS
FHLM Total							498,425,000.00	498,281,575.00	0.00		

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NTRD	FNMA	10/03/11	87969	FNMA (CALLABLE)	1.45000	10/03/16	25,000,000.00	24,975,000.00	0.00	BNY	RWB
NTRD	FNMA	10/12/11	87892	FNMA (CALLABLE)	1.25000	10/12/16	50,000,000.00	49,840,000.00	0.00	BNY	FTNFCM
FNMA Total							75,000,000.00	74,815,000.00	0.00		
NTRD	NCD1	10/27/11	88171	UNION BK OF CALIFORNIA CD	0.22000	12/23/11	50,000,000.00	50,000,000.00	0.00	BNY	UNION
NCD1 Total							50,000,000.00	50,000,000.00	0.00		
NTRD	YANK1	10/03/11	88010	BNP PARIBAS SF CD	0.40000	11/07/11	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	10/04/11	88018	LLOYDS TSB BK PLC NY CD	0.24000	12/05/11	50,000,000.00	50,000,860.77	0.00	BNY	MFR
NTRD	YANK1	10/04/11	88020	DNB NOR BANK ASA NY CD	0.21000	12/16/11	50,000,000.00	50,000,000.00	0.00	BNY	MFR
NTRD	YANK1	10/04/11	88021	DNB NOR BANK ASA NY CD	0.21000	12/16/11	25,000,000.00	25,000,000.00	0.00	BNY	MFR
NTRD	YANK1	10/05/11	88013	BK OF MONTREAL CHICAGO CD	0.25000	01/05/12	50,000,000.00	50,001,276.99	0.00	BNY	MFR
NTRD	YANK1	10/06/11	88037	CREDIT AGRICOLE CIB NY CD	0.43000	11/08/11	50,000,000.00	50,000,458.16	0.00	BNY	MFR
NTRD	YANK1	10/06/11	88034	LLOYDS TSB BK PLC NY CD	0.25500	12/06/11	50,000,000.00	50,000,846.87	0.00	BNY	MFR
NTRD	YANK1	10/06/11	88035	LLOYDS TSB BK PLC NY CD	0.25500	12/06/11	25,000,000.00	25,000,423.44	0.00	BNY	MFR
NTRD	YANK1	10/07/11	88040	SOCIETE GENERALE NY CD	0.42000	11/07/11	50,000,000.00	50,000,430.40	0.00	BNY	MFR
NTRD	YANK1	10/07/11	88041	SOCIETE GENERALE NY CD	0.42000	11/07/11	25,000,000.00	25,000,215.20	0.00	BNY	MFR
NTRD	YANK1	10/11/11	88056	DEUTSCHE BK AG NY CD	0.28000	11/15/11	50,000,000.00	50,000,000.00	0.00	BNY	DBAG
NTRD	YANK1	10/11/11	88057	DEUTSCHE BK AG NY CD	0.28000	11/15/11	25,000,000.00	25,000,000.00	0.00	BNY	DBAG
NTRD	YANK1	10/12/11	88066	BARCLAYS BK PLC NY CD	0.28000	12/12/11	50,000,000.00	50,000,846.83	0.00	BNY	MFR
NTRD	YANK1	10/12/11	88059	NORDEA BK FINLAND PLC NY CD	0.24000	12/28/11	50,000,000.00	50,000,000.00	0.00	BNY	MFR
NTRD	YANK1	10/14/11	88081	BNP PARIBAS SF CD	0.45000	11/10/11	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	10/14/11	88069	RABOBANK NEDERLAND NV NY CD	0.35000	01/20/12	50,000,000.00	50,000,000.00	0.00	BNY	RABO
NTRD	YANK1	10/14/11	88068	ROYAL BK OF CANADA NY CD	0.55000	10/15/12	50,000,000.00	50,000,000.00	0.00	BNY	RBCCM
NTRD	YANK1	10/17/11	88101	SOCIETE GENERALE NY CD	0.41000	11/18/11	50,000,000.00	50,000,444.29	0.00	BNY	MFR
NTRD	YANK1	10/18/11	88111	CREDIT SUISSE NY CD	0.30000	12/20/11	50,000,000.00	50,000,000.00	0.00	BNY	CRSU
NTRD	YANK1	10/18/11	88107	BK OF NOVA SCOTIA HOUSTON CD	0.27000	12/28/11	50,000,000.00	50,005,912.20	4,875.00	BNY	INGF
NTRD	YANK1	10/19/11	88118	DNB NOR BANK ASA NY CD	0.21000	12/19/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	10/20/11	88124	RABOBANK NEDERLAND NV NY CD	0.22000	12/20/11	50,000,000.00	50,000,000.00	0.00	BNY	RABO
NTRD	YANK1	10/20/11	88125	RABOBANK NEDERLAND NV NY CD	0.22000	12/20/11	25,000,000.00	25,000,000.00	0.00	BNY	RABO
NTRD	YANK1	10/24/11	88141	BNP PARIBAS SF CD	0.51000	12/02/11	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	10/27/11	88160	CREDIT AGRICOLE CIB NY CD	0.54000	12/01/11	50,000,000.00	50,000,485.86	0.00	BNY	MFR
NTRD	YANK1	10/27/11	88163	BNP PARIBAS SF CD	0.50000	12/02/11	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	10/27/11	88164	DEUTSCHE BK AG NY CD	0.30000	12/07/11	50,000,000.00	50,000,000.00	0.00	BNY	DBAG
NTRD	YANK1	10/27/11	88176	CREDIT AGRICOLE CIB NY CD	0.55000	12/09/11	50,000,000.00	50,000,596.84	0.00	BNY	MFR
NTRD	YANK1	10/27/11	88177	CREDIT AGRICOLE CIB NY CD	0.55000	12/09/11	25,000,000.00	25,000,298.42	0.00	BNY	MFR
NTRD	YANK1	10/27/11	88159	SVENSKA HANDELSBANKEN AB NY CD	0.22000	12/27/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	10/27/11	88161	NORDEA BK FINLAND PLC NY CD	0.18000	12/30/11	50,000,000.00	50,000,888.62	0.00	BNY	MFR
NTRD	YANK1	10/27/11	88169	UBS AG STAMFORD CT CD	0.29000	12/30/11	50,000,000.00	50,000,000.00	0.00	BNY	UBSSEC

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NTRD	YANK1	10/27/11	88170	UBS AG STAMFORD CT CD	0.29000	12/30/11	25,000,000.00	25,000,000.00	0.00	BNY	UBSSEC
NTRD	YANK1	10/28/11	88184	BNP PARIBAS SF CD	0.50000	12/05/11	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	10/28/11	88181	AU & NZ BANKING GRP NY CD	0.36000	04/20/12	50,000,000.00	50,000,000.00	0.00	BNY	MFR
NTRD	YANK1	10/31/11	88197	BNP PARIBAS SF CD	0.50000	12/12/11	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
YANK1 Total							1,625,000,000.00	1,625,013,984.89	4,875.00		
NTRD Total							7,300,462,000.00	7,298,422,574.14	12,749.54		
TRADE	NOTE	10/07/11	88039	USTN	1.00000	09/30/16	50,000,000.00	50,023,437.50	9,562.84	BNY	MLPF
TRADE	NOTE	10/07/11	88043	USTN	1.00000	09/30/16	50,000,000.00	49,996,093.75	9,562.84	BNY	MS
TRADE	NOTE	10/13/11	88049	USTN	1.00000	09/30/16	50,000,000.00	49,875,000.00	17,759.56	BNY	MFR
NOTE Total							150,000,000.00	149,894,531.25	36,885.24		
TRADE Total							150,000,000.00	149,894,531.25	36,885.24		
PSI Total							7,450,462,000.00	7,448,317,105.39	49,634.78		

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BLPSI	CNFX	10/20/11	88104	GE CAPITAL CORP MTN	3.75000	11/14/14	1,500,000.00	1,578,894.00	24,375.00	BNY	DBAG
BLPSI	CNFX	10/20/11	88105	GE CAPITAL CORP MTN	5.45000	01/15/13	1,500,000.00	1,576,708.50	21,572.92	BNY	DBAG
CNFX Total							3,000,000.00	3,155,602.50	45,947.92		
BLPSI - BLP SCHOOLS SELF INS AUTHORITY Total							3,000,000.00	3,155,602.50	45,947.92		
SANIT	MCSA	10/26/11	88070	FNMA 1.25 (CALLABLE)	1.25000	10/26/16	50,000,000.00	50,000,000.00	0.00	BNY	CF
SANIT	MCSA	10/26/11	88071	FNMA 1.25 (CALLABLE)	1.25000	10/26/16	42,700,000.00	42,700,000.00	0.00	BNY	CF
MCSA-FNMA Total							92,700,000.00	92,700,000.00	0.00		
SANIT - SANITATION DISTRICT Total							92,700,000.00	92,700,000.00	0.00		
SCAQM	CTDQ	10/14/11	88084	S OF C LAIF	0.00000	12/31/11	38,018.48	38,018.48	0.00	TTC	LAIF
CTDQ Total							38,018.48	38,018.48	0.00		
SCAQM - SOUTH COAST AIR QUALITY MGMT Total							38,018.48	38,018.48	0.00		
SLIM	CTDQ	10/14/11	88085	S OF C LAIF	0.00000	12/31/11	9,650.67	9,650.67	0.00	TTC	LAIF
CTDQ Total							9,650.67	9,650.67	0.00		
SLIM - SCHOOLS LINKED INSURANCE MGMT Total							9,650.67	9,650.67	0.00		
WASIA	CTDQ	10/14/11	88086	S OF C LAIF	0.00000	12/31/11	13,006.17	13,006.17	0.00	TTC	LAIF
CTDQ Total							13,006.17	13,006.17	0.00		
WASIA - WHITTIER AREA SCHOOLS INS AUTHORITY Total							13,006.17	13,006.17	0.00		
SPI Total							95,760,675.32	95,916,277.82	45,947.92		

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Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
10/27/11	NTRD	81991	FFCB 2.875 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
10/27/11	NTRD	82016	FFCB 2.875 (CALLABLE)	Call	100.0000	19,530,000.00	19,530,000.00	0.00	19,530,000.00	14,647.50
			FFCB Total			44,530,000.00	44,530,000.00	0.00	44,530,000.00	14,647.50
10/07/11	NTRD	85121	FHLB 1.725 (CALLABLE)	Call	100.0000	48,995,000.00	48,995,000.00	375,628.33	49,370,628.33	1,986.65
10/19/11	NTRD	84888	FHLB 1.80 (CALLABLE)	Call	100.0000	32,050,000.00	32,050,000.00	0.00	32,050,000.00	25,625.96
10/26/11	NTRD	85083	FHLB 1.60 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	184,444.44	25,184,444.44	10,097.21
			FHLB Total			106,045,000.00	106,045,000.00	560,072.77	106,605,072.77	37,709.82
10/14/11	NTRD	86645	FHLMC 2.65 (CALLABLE)	Call	100.0000	27,442,000.00	27,442,000.00	0.00	27,442,000.00	12,339.14
10/15/11	NTRD	84874	FHLMC 2.05 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	1,998.90
			FHLMC Total			52,442,000.00	52,442,000.00	0.00	52,442,000.00	14,338.04
10/27/11	NTRD	85057	FNMA 1.55 (CALLABLE)	Call	100.0000	38,500,000.00	38,500,000.00	0.00	38,500,000.00	30,783.13
10/27/11	NTRD	85185	FNMA 1.55 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
10/27/11	NTRD	85189	FNMA 1.55 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	4,815.83
10/29/11	NTRD	85058	FNMA 1.65 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	29,983.57
10/29/11	NTRD	85680	FNMA 1.65 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	1,232,414.18
			FNMA Total			188,500,000.00	188,500,000.00	0.00	188,500,000.00	1,297,996.71
10/01/11	NTRD	84723	FNMA 5.00 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
10/07/11	NTRD	85682	FHLB 7.875 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	500,000.00	50,500,000.00	0.00
			MCSA Total			100,000,000.00	100,000,000.00	500,000.00	100,500,000.00	0.00
	NTRD Total					491,517,000.00	491,517,000.00	1,060,072.77	492,577,072.77	1,364,692.07
10/04/11	TRADE	87943	USTN 1.00	Sell	100.5469	50,000,000.00	50,273,437.50	46,703.30	50,320,140.80	156,705.98
10/04/11	TRADE	87944	USTN 1.00	Sell	100.5781	50,000,000.00	50,289,062.50	46,703.30	50,335,765.80	170,385.45
10/26/11	TRADE	88049	USTN 1.00	Sell	99.9922	50,000,000.00	49,996,093.75	35,519.13	50,031,612.88	120,129.03
			USTN Total			150,000,000.00	150,558,593.75	128,925.73	150,687,519.48	447,220.46
	TRADE Total					150,000,000.00	150,558,593.75	128,925.73	150,687,519.48	447,220.46
			PSI Total			641,517,000.00	642,075,593.75	1,188,998.50	643,264,592.25	1,811,912.53

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10/03/11	GF	03463	FLYING TRIANGLE LOAN	Call	100.0000	2,027.12	2,027.12	390.21	2,417.33	0.00
10/07/11	GF	14004	FLYING TRIANGLE LOAN	Call	100.0000	1,232.59	1,232.59	32.65	1,265.24	0.00
10/12/11	GF	12057	FLYING TRIANGLE LOAN	Call	100.0000	1,094.12	1,094.12	355.09	1,449.21	0.00
FLYING TRIANGLE LOAN Total						4,353.83	4,353.83	777.95	5,131.78	0.00
GF - GENERAL FUND Total						4,353.83	4,353.83	777.95	5,131.78	0.00
10/31/11	SANIT	88070	FNMA 1.25 (CALLABLE)	Sell	100.0000	50,000,000.00	50,000,000.00	8,680.56	50,008,680.56	0.00
10/31/11	SANIT	88071	FNMA 1.25 (CALLABLE)	Sell	100.0000	42,628,000.00	42,628,000.00	7,400.69	42,635,400.69	0.00
MCSA-FNMA Total						92,628,000.00	92,628,000.00	16,081.25	92,644,081.25	0.00
SANIT - SANITATION DISTRICT Total						92,628,000.00	92,628,000.00	16,081.25	92,644,081.25	0.00
SPI Total						92,632,353.83	92,632,353.83	16,859.20	92,649,213.03	0.00

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 Comparison of Investment Cost to Market Value
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 Attachment IX

SECURITY TYPE	POOLED			SPECIFIC PURPOSE		
	Amortized Cost	Market Value	Difference	Amortized Cost	Market Value	Difference
Collateralized CD's	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Negotiable CD's	3,934,015,767.92	3,932,371,914.09	(1,643,853.83)	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	6,285,241,618.28	6,284,732,377.79	(509,240.49)	0.00	0.00	0.00
Governments	1,479,413,155.54	1,487,864,045.00	8,450,889.46	85,979.03	109,278.13	23,299.10
Agencies	9,877,802,587.59	9,932,808,797.03	55,006,209.44	3,368,000.00	3,376,995.66	8,995.66
Municipals	80,500,000.00	80,500,000.00	0.00	5,165,000.00	5,165,000.00	0.00
Corp. & Deposit Notes	815,329,035.69	816,225,394.68	896,358.99	3,152,725.95	3,160,350.00	7,624.05
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	63,822,149.53	63,822,149.53	0.00
TOTAL	<u>\$22,472,302,165.02</u>	<u>\$22,534,502,528.59</u>	<u>\$62,200,363.57</u>	<u>\$75,593,854.51</u>	<u>\$75,633,773.32</u>	<u>\$39,918.81</u>

Market Pricing Policies and Source:

The Pooled Surplus Investment Portfolio (PSI) is market priced monthly using Bank of New York Trust Company N.A. (BNY) month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted by BNY, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes are private placements not actively traded, and are not subject to market pricing by BNY. Accordingly, market value is priced at cost. Such non-market priced securities make up 0.36% of the PSI Portfolio.

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Market Pricing Exceptions
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Security ID	Security Description	Calculated Market Price
87825	BK OF AMERICA NA BK NOTE	99.99099426
87976	BK OF AMERICA NA BK NOTE	99.98288545
87853	BK OF AMERICA NA BK NOTE	99.98227116
87854	BK OF AMERICA NA BK NOTE	99.98227116
87905	BK OF AMERICA NA BK NOTE	99.98191034
87828	UNION BK OF CALIFORNIA CD	99.98933010
87961	UNION BK OF CALIFORNIA CD	99.97100626
87899	UNION BK OF CALIFORNIA CD	99.97277892
87857	UNION BK OF CALIFORNIA CD	99.96250285
88171	UNION BK OF CALIFORNIA CD	99.94998366
87934	SOCIETE GENERALE NY CD	100.00074983
88010	BNP PARIBAS SF CD	100.00213701
88040	SOCIETE GENERALE NY CD	100.00252606
88041	SOCIETE GENERALE NY CD	100.00252606
88037	CREDIT AGRICOLE CIB NY CD	100.00310899
88081	BNP PARIBAS SF CD	100.00444237
87804	SVENSKA HANDELSBANKEN AB NY CD	99.99833100
87815	BK OF MONTREAL CHICAGO CD	99.99124703
87816	BK OF MONTREAL CHICAGO CD	99.99124703
88056	DEUTSCHE BK AG NY CD	99.99458160
88057	DEUTSCHE BK AG NY CD	99.99458160
88101	SOCIETE GENERALE NY CD	99.99799686
87879	CREDIT SUISSE NY CD	99.99007735
87664	BK OF NOVA SCOTIA HOUSTON CD	99.98898845
87820	NORDEA BK FINLAND PLC NY CD	99.98530105
87704	NORDEA BK FINLAND PLC NY CD	99.98887594
87705	SVENSKA HANDELSBANKEN AB NY CD	99.98818227
87712	NORDEA BK FINLAND PLC NY CD	99.98818252
87713	SVENSKA HANDELSBANKEN AB NY CD	99.98818252
87696	TORONTO DOMINION BK NY CD	99.97433122
87189	AU & NZ BANKING GRP NY CD	99.97663729
87844	DEUTSCHE BK AG NY CD	99.97830655
87967	DNB NOR BANK ASA NY CD	99.97333771
87987	CREDIT SUISSE NY CD	99.98166385
87988	CREDIT SUISSE NY CD	99.98166385
87723	WESTPAC BANKING CORP NY CD	99.97158264
88160	CREDIT AGRICOLE CIB NY CD	100.00257957
88163	BNP PARIBAS SF CD	99.99910900
88141	BNP PARIBAS SF CD	99.99999551
88018	LLOYDS TSB BK PLC NY CD	99.97375409
87931	BK OF NOVA SCOTIA HOUSTON CD	99.96792389
88184	BNP PARIBAS SF CD	99.99902619
87739	COMMONWEALTH BK OF AU NY CD	99.97196640
88034	LLOYDS TSB BK PLC NY CD	99.97450397
88035	LLOYDS TSB BK PLC NY CD	99.97450397
87718	COMMONWEALTH BK OF AU NY CD	99.97196640
87938	UBS AG STAMFORD CT CD	99.97841313
88164	DEUTSCHE BANK AG NY CD	99.97842623
87929	SVENSKA HANDELSBANKEN AB NY CD	99.97572064
87999	BK OF NOVA SCOTIA HOUSTON CD	99.96317892
88176	CREDIT AGRICOLE CIB NY CD	100.00432757
88177	CREDIT AGRICOLE CIB NY CD	100.00432757
88066	BARCLAYS BK PLC NY CD	99.97084222
88020	DNB NOR BANK ASA NY CD	99.95529849
88021	DNB NOR BANK ASA NY CD	99.95529849
88118	DNB NOR BANK ASA NY CD	99.95239206
88124	RABOBANK NEDERLAND NV NY CD	99.95280925
88125	RABOBANK NEDERLAND NV NY CD	99.95280925
87834	BK OF NOVA SCOTIA HOUSTON CD	99.96250285
87877	BARCLAYS BK PLC NY CD	99.96805189
87878	BARCLAYS BK PLC NY CD	99.96805189
87753	SVENSKA HANDELSBANKEN AB NY CD	99.96596127

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

Security ID	Security Description	Calculated Market Price
87775	NORDEA BK FINLAND PLC NY CD	99.96526929
87785	BARCLAYS BK PLC NY CD	99.96804334
87847	RABOBANK NEDERLAND NV NY CD	99.96805117
87848	RABOBANK NEDERLAND NV NY CD	99.96805117
87849	UBS AG STANFORD CT CD	99.97013081
87813	AU & NZ BANKING GRP NY CD	99.95001900
87814	AU & NZ BANKING GRP NY CD	99.95001900
87109	LLOYDS TSB BK PLC NY CD	99.97352778
87161	WESTPAC BANKING CORP NY CD	99.95829499
88111	CREDIT SUISSE NY CD	99.96390853
88159	SVENSKA HANDELSBANKEN NY CD	99.93830722
88107	BK OF NOVA SCOTIA HOUSTON CD	99.94525686
88059	NORDEA BK FINLAND PLC NY CD	99.94043498
87829	TORONTO DOMINION BK NY CD	99.93720076
87885	TORONTO DOMINION BK NY CD	99.93770913
87731	WESTPAC BANKING CORP NY CD	99.94334594
88161	NORDEA BANK FINLAND NY CD	99.92840409
88169	UBS AG STAMFORD CT CD	99.94671756
88170	UBS AG STAMFORD CT CD	99.9467176
88013	BK OF MONTREAL CHICAGO CD	99.9340536
88069	RABOBANK NEDERLAND NV NY CD	99.9325744
87886	COMMONWEALTH BK OF AU NY CD	99.8612565
87887	COMMONWEALTH BK OF AU NY CD	99.8612565
86658	BARCLAYS BK PLC NY CD	99.9460056
88181	ANZ BANKING GROUP NY CD	99.7620764
88068	ROYAL BK OF CANADA NY CD	99.2986821
88197	BNP PARIBAS SF CD	99.9965022

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	83163	LACCAL BANS	3.25000	06/30/12	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	83362	LACCAL BANS	3.25000	06/30/12	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	84700	LACCAL BANS	0.59700	06/30/13	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	85107	LACCAL BANS	0.59700	06/30/13	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	85565	LACCAL BANS	0.59700	06/30/13	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	86157	LACCAL BANS	0.59700	06/30/13	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	86248	LACCAL BANS	0.59700	06/30/13	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	86249	LACCAL BANS	0.59700	06/30/13	7,000,000.00	7,000,000.00	7,000,000.00
PSI	NTRD	BAN	86858	LACCAL BANS	0.59700	06/30/13	7,000,000.00	7,000,000.00	7,000,000.00
PSI	NTRD	BAN	87088	LACCAL BANS	0.59700	06/30/13	3,000,000.00	3,000,000.00	3,000,000.00
PSI	NTRD	BAN	87089	LACCAL BANS	0.59700	06/30/13	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	87937	LACCAL BANS	0.52500	06/30/14	3,500,000.00	3,500,000.00	3,500,000.00
BAN Total							80,500,000.00	80,500,000.00	80,500,000.00
PSI	NTRD	BNOT	87825	BK OF AMERICA NA BK NOTE	0.27000	11/18/11	50,000,000.00	50,000,000.00	49,995,497.00
PSI	NTRD	BNOT	87976	BK OF AMERICA NA BK NOTE	0.29000	11/28/11	34,000,000.00	34,000,000.00	33,994,180.90
PSI	NTRD	BNOT	87853	BK OF AMERICA NA BK NOTE	0.29000	11/29/11	50,000,000.00	50,000,000.00	49,991,135.50
PSI	NTRD	BNOT	87854	BK OF AMERICA NA BK NOTE	0.29000	11/29/11	25,000,000.00	25,000,000.00	24,995,567.75
PSI	NTRD	BNOT	87905	BK OF AMERICA NA BK NOTE	0.30000	12/01/11	50,000,000.00	50,000,000.00	49,990,955.00
PSI	NTRD	BNOT	87770	BK OF AMERICA NA BK NOTE	0.34000	12/20/11	41,000,000.00	41,000,000.00	40,988,520.00
BNOT Total							250,000,000.00	250,000,000.00	249,955,856.15
PSI	NTRD	CNFL	84432	TOYOTA MOTOR CREDIT CORP FRN	0.64222	07/27/12	50,000,000.00	50,000,000.00	50,030,000.00
PSI	NTRD	CNFL	88044	TOYOTA MOTOR CREDIT CORP FRN	0.59111	10/12/12	50,000,000.00	50,000,000.00	49,997,500.00
PSI	NTRD	CNFL	85269	TOYOTA MOTOR CREDIT CORP FRN	0.43617	11/15/12	50,000,000.00	50,000,000.00	49,997,500.00
PSI	NTRD	CNFL	88095	GE CAPITAL CORP MTN FRN	1.23361	01/07/14	19,150,000.00	18,880,092.39	18,933,030.50
CNFL Total							169,150,000.00	168,880,092.39	168,958,030.50
PSI	NTRD	CNFM	85584	WESTPAC BANKING CORP NY FRN	0.31811	12/13/11	50,000,000.00	50,000,288.53	49,993,100.00
PSI	NTRD	CNFM	85585	WESTPAC BANKING CORP NY FRN	0.31811	12/13/11	50,000,000.00	50,000,288.53	49,993,100.00
PSI	NTRD	CNFM	87874	WESTPAC BANKING CORP NY FRN	0.34472	03/26/12	50,000,000.00	50,002,027.94	49,999,850.00
PSI	NTRD	CNFM	87917	ROYAL BK OF CANADA NY FRN	0.36972	09/27/12	50,000,000.00	50,000,000.00	49,997,750.00
CNFM Total							200,000,000.00	200,002,605.00	199,983,800.00
PSI	NTRD	CNFX	80418	GE CAPITAL CORP MTN	5.00000	11/15/11	2,518,000.00	2,518,184.18	2,521,978.44
PSI	NTRD	CNFX	80419	GE CAPITAL CORP MTN	5.00000	11/15/11	3,000,000.00	3,000,219.44	3,004,740.00
PSI	NTRD	CNFX	80522	GE CAPITAL CORP MTN	5.00000	11/15/11	1,157,000.00	1,157,206.33	1,158,828.06
PSI	NTRD	CNFX	80769	GE CAPITAL CORP MTN	5.00000	11/15/11	10,000,000.00	10,003,859.87	10,015,800.00
PSI	NTRD	CNFX	80593	GE CAPITAL CORP MTN	4.37500	11/21/11	1,500,000.00	1,499,941.20	1,503,030.00
PSI	NTRD	CNFX	80245	GE CAPITAL CORP MTN	5.87500	02/15/12	9,000,000.00	8,924,356.34	9,124,650.00
PSI	NTRD	CNFX	80466	GE CAPITAL CORP MTN	5.87500	02/15/12	10,000,000.00	10,007,188.51	10,138,500.00

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CNFX	80700	GE CAPITAL CORP MTN	5.87500	02/15/12	10,000,000.00	10,023,305.48	10,138,500.00
PSI	NTRD	CNFX	80743	GE CAPITAL CORP MTN	5.87500	02/15/12	10,000,000.00	10,022,221.44	10,138,500.00
PSI	NTRD	CNFX	86231	GE CAPITAL CORP MTN	5.87500	02/15/12	12,070,000.00	12,257,868.86	12,237,169.50
PSI	NTRD	CNFX	86428	GE CAPITAL CORP MTN	5.87500	02/15/12	25,000,000.00	25,389,434.78	25,346,250.00
PSI	NTRD	CNFX	87500	GE CAPITAL CORP MTN	5.87500	02/15/12	22,252,000.00	22,597,734.20	22,560,190.20
PSI	NTRD	CNFX	80257	GE CAPITAL CORP MTN	4.37500	03/03/12	5,900,000.00	5,817,015.17	5,971,154.00
PSI	NTRD	CNFX	86875	GE CAPITAL CORP MTN	6.00000	06/15/12	16,189,000.00	16,735,354.00	16,706,562.33
PSI	NTRD	CNFX	81648	BARCLAYS BK PLC NY MTN	5.45000	09/12/12	10,606,000.00	10,842,197.75	10,904,664.96
PSI	NTRD	CNFX	85361	GE CAPITAL CORP MTN	2.80000	01/08/13	25,000,000.00	25,398,814.60	25,502,250.00
PSI	NTRD	CNFX	87649	GE CAPITAL CORP MTN	4.80000	05/01/13	19,342,000.00	20,251,436.15	20,354,940.54
			CNFX Total				193,534,000.00	196,446,338.30	197,327,708.03
PSI	NTRD	CPD	87752	THUNDER BAY FUNDING LLC CP	0.19000	11/01/11	32,054,000.00	32,054,000.00	32,052,503.08
PSI	NTRD	CPD	87900	ING US FUNDING LLC CP	0.20000	11/01/11	50,000,000.00	50,000,000.00	49,997,665.00
PSI	NTRD	CPD	87922	DANSKE CORP CP	0.27500	11/01/11	25,000,000.00	25,000,000.00	24,998,832.50
PSI	NTRD	CPD	87949	RBS FINANCE NV NA INC CP	0.25000	11/01/11	50,000,000.00	50,000,000.00	49,997,665.00
PSI	NTRD	CPD	87974	RBS FINANCE NV NA INC CP	0.26000	11/01/11	50,000,000.00	50,000,000.00	49,997,665.00
PSI	NTRD	CPD	87978	DANSKE CORP CP	0.28500	11/01/11	25,000,000.00	25,000,000.00	24,998,832.50
PSI	NTRD	CPD	87980	ING US FUNDING LLC CP	0.17000	11/01/11	26,000,000.00	26,000,000.00	25,998,785.80
PSI	NTRD	CPD	87984	ABBEY NATIONAL NA LLC CP	0.26000	11/01/11	50,000,000.00	50,000,000.00	49,997,665.00
PSI	NTRD	CPD	88004	ABBEY NATIONAL NA LLC CP	0.26000	11/01/11	50,000,000.00	50,000,000.00	49,997,665.00
PSI	NTRD	CPD	88036	BARTON CAPITAL LLC CP	0.60000	11/01/11	50,000,000.00	50,000,000.00	49,997,665.00
PSI	NTRD	CPD	88082	BARTON CAPITAL LLC CP	0.60000	11/01/11	25,000,000.00	25,000,000.00	24,998,832.50
PSI	NTRD	CPD	87910	SHEFFIELD RECEIVABLES CORP CP	0.20000	11/02/11	25,000,000.00	24,999,861.11	24,998,610.00
PSI	NTRD	CPD	87950	RBS FINANCE NV NA INC CP	0.25000	11/02/11	50,000,000.00	49,999,652.78	49,997,220.00
PSI	NTRD	CPD	87995	HSBC FINANCE CORP CP	0.19000	11/02/11	50,000,000.00	49,999,736.11	49,997,220.00
PSI	NTRD	CPD	87997	ING US FUNDING LLC CP	0.17000	11/02/11	50,000,000.00	49,999,763.89	49,997,220.00
PSI	NTRD	CPD	88060	BARTON CAPITAL LLC CP	0.60000	11/02/11	50,000,000.00	49,999,166.67	49,997,220.00
PSI	NTRD	CPD	88083	BARTON CAPITAL LLC CP	0.60000	11/02/11	25,000,000.00	24,999,583.33	24,998,610.00
PSI	NTRD	CPD	87951	RBS FINANCE NV NA INC CP	0.25000	11/03/11	50,000,000.00	49,999,305.56	49,996,775.00
PSI	NTRD	CPD	87983	RBS FINANCE NV NA INC CP	0.26000	11/03/11	50,000,000.00	49,999,277.78	49,996,775.00
PSI	NTRD	CPD	87998	ABBEY NATIONAL NA LLC CP	0.26000	11/03/11	50,000,000.00	49,999,277.78	49,996,775.00
PSI	NTRD	CPD	88028	COMMERZBANK US FINANCE INC CP	0.33000	11/03/11	50,000,000.00	49,999,083.33	49,996,775.00
PSI	NTRD	CPD	88080	DEUTSCHE BK FINANCIAL LLC CP	0.21000	11/03/11	50,000,000.00	49,999,416.67	49,996,775.00
PSI	NTRD	CPD	88129	BARTON CAPITAL LLC CP	0.60000	11/03/11	25,000,000.00	24,999,166.67	24,998,387.50
PSI	NTRD	CPD	87864	HSBC FINANCE CORP CP	0.21000	11/04/11	35,000,000.00	34,999,387.50	34,997,431.00
PSI	NTRD	CPD	87865	SHEFFIELD RECEIVABLES CORP CP	0.20000	11/04/11	50,000,000.00	49,999,166.67	49,996,330.00
PSI	NTRD	CPD	87895	CRC FUNDING LLC CP	0.17000	11/04/11	50,000,000.00	49,999,291.67	49,996,330.00
PSI	NTRD	CPD	87952	RBS FINANCE NV NA INC CP	0.25000	11/04/11	50,000,000.00	49,998,958.33	49,996,330.00
PSI	NTRD	CPD	88005	COMMERZBANK US FINANCE INC CP	0.34000	11/04/11	50,000,000.00	49,998,583.33	49,996,330.00
PSI	NTRD	CPD	88007	DEUTSCHE BK FINANCIAL LLC CP	0.27000	11/04/11	50,000,000.00	49,998,875.00	49,996,330.00

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Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	88019	BRYANT PARK FUNDING LLC CP	0.17000	11/04/11	50,000,000.00	49,999,291.67	49,996,330.00
PSI	NTRD	CPD	88061	BARTON CAPITAL LLC CP	0.60000	11/04/11	25,000,000.00	24,998,750.00	24,998,165.00
PSI	NTRD	CPD	88074	BARTON CAPITAL LLC CP	0.60000	11/04/11	35,000,000.00	34,998,250.00	34,997,431.00
PSI	NTRD	CPD	88076	COMMERZBANK US FINANCE INC CP	0.20000	11/04/11	50,000,000.00	49,999,166.67	49,996,330.00
PSI	NTRD	CPD	88115	BARTON CAPITAL LLC CP	0.60000	11/04/11	30,000,000.00	29,998,500.00	29,997,798.00
PSI	NTRD	CPD	87975	RBS FINANCE NV NA INC CP	0.26000	11/07/11	50,000,000.00	49,997,833.33	49,995,000.00
PSI	NTRD	CPD	88027	DANSKE CORP CP	0.29000	11/07/11	25,000,000.00	24,998,791.67	24,997,500.00
PSI	NTRD	CPD	88033	ATLANTIS ONE FUNDING CORP CP	0.19000	11/07/11	50,000,000.00	49,998,416.67	49,995,000.00
PSI	NTRD	CPD	88045	BARTON CAPITAL LLC CP	0.65000	11/07/11	25,000,000.00	24,997,291.67	24,997,500.00
PSI	NTRD	CPD	87977	RBS FINANCE NV NA INC CP	0.26000	11/08/11	50,000,000.00	49,997,472.22	49,994,555.00
PSI	NTRD	CPD	88016	ATLANTIS ONE FUNDING CORP CP	0.19000	11/08/11	50,000,000.00	49,998,152.78	49,994,555.00
PSI	NTRD	CPD	88029	BARTON CAPITAL LLC CP	0.70000	11/08/11	20,000,000.00	19,997,827.78	19,997,822.00
PSI	NTRD	CPD	88047	ABBEY NATIONAL NA LLC CP	0.25000	11/08/11	50,000,000.00	49,997,569.44	49,994,555.00
PSI	NTRD	CPD	88065	DEUTSCHE BK FINANCIAL LLC CP	0.27000	11/08/11	30,000,000.00	29,998,425.00	29,996,733.00
PSI	NTRD	CPD	88139	BARTON CAPITAL LLC CP	0.60000	11/08/11	50,000,000.00	49,994,166.67	49,994,555.00
PSI	NTRD	CPD	87830	THAMES ASSET GLOBAL SEC INC CP	0.30000	11/09/11	25,000,000.00	24,998,333.33	24,997,055.00
PSI	NTRD	CPD	87840	THAMES ASSET GLOBAL SEC INC CP	0.29000	11/09/11	30,000,000.00	29,998,066.67	29,996,466.00
PSI	NTRD	CPD	87902	THAMES ASSET GLOBAL SEC INC CP	0.28000	11/09/11	15,084,000.00	15,083,061.44	15,082,223.10
PSI	NTRD	CPD	87962	CIESCO LLC CP	0.17000	11/09/11	25,000,000.00	24,999,055.56	24,997,055.00
PSI	NTRD	CPD	88009	DANSKE CORP CP	0.30000	11/09/11	25,000,000.00	24,998,333.33	24,997,055.00
PSI	NTRD	CPD	88032	DEUTSCHE BK FINANCIAL LLC CP	0.27000	11/09/11	50,000,000.00	49,997,000.00	49,994,110.00
PSI	NTRD	CPD	88051	THAMES ASSET GLOBAL SEC INC CP	0.26000	11/09/11	50,000,000.00	49,997,111.11	49,994,110.00
PSI	NTRD	CPD	88075	BARTON CAPITAL LLC CP	0.65000	11/09/11	50,000,000.00	49,992,777.78	49,994,110.00
PSI	NTRD	CPD	88078	RBS FINANCE NV NA INC CP	0.25000	11/09/11	47,000,000.00	46,997,388.89	46,994,463.40
PSI	NTRD	CPD	88174	BARTON CAPITAL LLC CP	0.60000	11/09/11	50,000,000.00	49,993,333.34	49,994,110.00
PSI	NTRD	CPD	88006	CIESCO LLC CP	0.17000	11/10/11	50,000,000.00	49,997,875.00	49,993,665.00
PSI	NTRD	CPD	88031	DANSKE CORP CP	0.28500	11/10/11	25,000,000.00	24,998,218.75	24,996,832.50
PSI	NTRD	CPD	88052	COMMERZBANK US FINANCE INC CP	0.34000	11/10/11	50,000,000.00	49,995,750.00	49,993,665.00
PSI	NTRD	CPD	88064	ABBEY NATIONAL NA LLC CP	0.25000	11/10/11	50,000,000.00	49,996,875.00	49,993,665.00
PSI	NTRD	CPD	88140	BARTON CAPITAL LLC CP	0.60000	11/10/11	45,000,000.00	44,993,250.00	44,994,298.50
PSI	NTRD	CPD	87798	THAMES ASSET GLOBAL SEC INC CP	0.30000	11/14/11	25,000,000.00	24,997,291.67	24,995,942.50
PSI	NTRD	CPD	87823	THAMES ASSET GLOBAL SEC INC CP	0.30000	11/14/11	25,000,000.00	24,997,291.67	24,995,942.50
PSI	NTRD	CPD	87866	ATLANTIS ONE FUNDING CORP CP	0.22000	11/14/11	50,000,000.00	49,996,027.78	49,991,885.00
PSI	NTRD	CPD	87901	THAMES ASSET GLOBAL SEC INC CP	0.30000	11/14/11	50,000,000.00	49,994,583.33	49,991,885.00
PSI	NTRD	CPD	88054	ABBEY NATIONAL NA LLC CP	0.25000	11/14/11	50,000,000.00	49,995,486.11	49,991,885.00
PSI	NTRD	CPD	88077	ATLANTIS ONE FUNDING CORP CP	0.19000	11/14/11	50,000,000.00	49,996,569.45	49,991,885.00
PSI	NTRD	CPD	88089	BRYANT PARK FUNDING LLC CP	0.17000	11/14/11	25,096,000.00	25,094,459.38	25,091,926.92
PSI	NTRD	CPD	87667	REGENCY MARKETS NO. 1 LLC CP	0.31000	11/15/11	10,000,000.00	9,998,794.44	9,998,288.00
PSI	NTRD	CPD	87692	REGENCY MARKETS NO. 1 LLC CP	0.31000	11/15/11	26,075,000.00	26,071,856.51	26,070,535.96
PSI	NTRD	CPD	87948	CAFCO LLC CP	0.17000	11/15/11	50,000,000.00	49,996,694.45	49,991,440.00
PSI	NTRD	CPD	87979	CAFCO LLC CP	0.18000	11/15/11	50,000,000.00	49,996,500.00	49,991,440.00

Los Angeles County Treasurer
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Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	88062	COMMERZBANK US FINANCE INC CP	0.36000	11/15/11	50,000,000.00	49,993,000.00	49,991,440.00
PSI	NTRD	CPD	88100	BRYANT PARK FUNDING LLC CP	0.17000	11/15/11	40,000,000.00	39,997,355.55	39,993,152.00
PSI	NTRD	CPD	88147	BARTON CAPITAL LLC CP	0.70000	11/15/11	29,000,000.00	28,992,105.55	28,995,035.20
PSI	NTRD	CPD	88046	COMMERZBANK US FINANCE INC CP	0.35000	11/16/11	50,000,000.00	49,992,708.34	49,991,000.00
PSI	NTRD	CPD	88090	COMMERZBANK US FINANCE INC CP	0.34000	11/16/11	50,000,000.00	49,992,916.67	49,991,000.00
PSI	NTRD	CPD	88097	THAMES ASSET GLOBAL SEC INC CP	0.22000	11/16/11	50,000,000.00	49,995,416.66	49,991,000.00
PSI	NTRD	CPD	88119	ABBEY NATIONAL NA LLC CP	0.25000	11/16/11	50,000,000.00	49,994,791.67	49,991,000.00
PSI	NTRD	CPD	88053	COMMERZBANK US FINANCE INC CP	0.35000	11/17/11	50,000,000.00	49,992,222.22	49,990,555.00
PSI	NTRD	CPD	88096	DEUTSCHE BK FINANCIAL LLC CP	0.28000	11/17/11	50,000,000.00	49,993,777.78	49,990,555.00
PSI	NTRD	CPD	88098	DANSKE CORP CP	0.29000	11/17/11	25,000,000.00	24,996,777.78	24,995,277.50
PSI	NTRD	CPD	88108	DEUTSCHE BK FINANCIAL LLC CP	0.28000	11/17/11	30,000,000.00	29,996,266.67	29,994,333.00
PSI	NTRD	CPD	88113	DANSKE CORP CP	0.29000	11/17/11	25,000,000.00	24,996,777.78	24,995,277.50
PSI	NTRD	CPD	88155	BARTON CAPITAL LLC CP	0.65000	11/17/11	35,000,000.00	34,989,888.89	34,993,388.50
PSI	NTRD	CPD	87855	THAMES ASSET GLOBAL SEC INC CP	0.29000	11/18/11	50,000,000.00	49,993,152.78	49,990,110.00
PSI	NTRD	CPD	87856	THAMES ASSET GLOBAL SEC INC CP	0.29000	11/18/11	13,280,000.00	13,278,181.38	13,277,373.22
PSI	NTRD	CPD	87924	CAFCO LLC CP	0.21000	11/18/11	25,000,000.00	24,997,520.83	24,995,055.00
PSI	NTRD	CPD	87953	CRC FUNDING LLC CP	0.18000	11/18/11	50,000,000.00	49,995,750.00	49,990,110.00
PSI	NTRD	CPD	88091	ABBEY NATIONAL NA LLC CP	0.25000	11/18/11	50,000,000.00	49,994,097.22	49,990,110.00
PSI	NTRD	CPD	88099	ATLANTIS ONE FUNDING CORP CP	0.20000	11/18/11	50,000,000.00	49,995,277.78	49,990,110.00
PSI	NTRD	CPD	88109	COMMERZBANK US FINANCE INC CP	0.39000	11/18/11	50,000,000.00	49,990,791.66	49,990,110.00
PSI	NTRD	CPD	88110	COMMERZBANK US FINANCE INC CP	0.39000	11/18/11	25,000,000.00	24,995,395.84	24,995,055.00
PSI	NTRD	CPD	87880	SHEFFIELD RECEIVABLES CORP CP	0.25000	11/21/11	22,000,000.00	21,996,944.45	21,995,061.00
PSI	NTRD	CPD	87894	SHEFFIELD RECEIVABLES CORP CP	0.25000	11/21/11	25,000,000.00	24,996,527.78	24,994,387.50
PSI	NTRD	CPD	87896	SHEFFIELD RECEIVABLES CORP CP	0.25000	11/21/11	35,000,000.00	34,995,138.89	34,992,142.50
PSI	NTRD	CPD	88017	CAFCO LLC CP	0.19000	11/21/11	50,000,000.00	49,994,722.22	49,988,775.00
PSI	NTRD	CPD	88063	SHEFFIELD RECEIVABLES CORP CP	0.20000	11/21/11	10,200,000.00	10,198,866.66	10,197,710.10
PSI	NTRD	CPD	88123	RBS FINANCE NV NA INC CP	0.26000	11/21/11	50,000,000.00	49,992,777.77	49,988,775.00
PSI	NTRD	CPD	87883	CRC FUNDING LLC CP	0.21000	11/22/11	50,000,000.00	49,993,875.00	49,988,330.00
PSI	NTRD	CPD	87908	VARIABLE FUNDING CAP CO LLC CP	0.19000	11/22/11	25,000,000.00	24,997,229.17	24,994,165.00
PSI	NTRD	CPD	88121	ATLANTIS ONE FUNDING CORP CP	0.20000	11/22/11	50,000,000.00	49,994,166.66	49,988,330.00
PSI	NTRD	CPD	88138	DEUTSCHE BK FINANCIAL LLC CP	0.29000	11/22/11	50,000,000.00	49,991,541.66	49,988,330.00
PSI	NTRD	CPD	88114	ATLANTIS ONE FUNDING CORP CP	0.20000	11/23/11	50,000,000.00	49,993,888.89	49,987,885.00
PSI	NTRD	CPD	88122	DEUTSCHE BK FINANCIAL LLC CP	0.30000	11/23/11	50,000,000.00	49,990,833.33	49,987,885.00
PSI	NTRD	CPD	88130	HSBC FINANCE CORP CP	0.21000	11/23/11	50,000,000.00	49,993,583.33	49,987,885.00
PSI	NTRD	CPD	88134	COMMERZBANK US FINANCE INC CP	0.36000	11/23/11	50,000,000.00	49,989,000.00	49,987,885.00
PSI	NTRD	CPD	88011	SHEFFIELD RECEIVABLES CORP CP	0.24000	11/28/11	43,000,000.00	42,992,260.00	42,987,671.90
PSI	NTRD	CPD	88088	HSBC FINANCE CORP CP	0.25000	11/28/11	50,000,000.00	49,990,625.00	49,985,665.00
PSI	NTRD	CPD	88131	ATLANTIS ONE FUNDING CORP CP	0.20000	11/29/11	50,000,000.00	49,992,222.22	49,985,090.00
PSI	NTRD	CPD	88146	DEUTSCHE BK FINANCIAL LLC CP	0.29000	11/29/11	50,000,000.00	49,988,722.22	49,985,135.00
PSI	NTRD	CPD	88132	SHEFFIELD RECEIVABLES CORP CP	0.20000	11/30/11	50,000,000.00	49,991,944.45	49,984,510.00
PSI	NTRD	CPD	88143	ABBEY NATIONAL NA LLC CP	0.26000	11/30/11	50,000,000.00	49,989,527.78	49,984,510.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	88008	THAMES ASSET GLOBAL SEC INC CP	0.33000	12/01/11	33,000,000.00	32,990,925.00	32,989,476.30
PSI	NTRD	CPD	88022	THAMES ASSET GLOBAL SEC INC CP	0.33000	12/01/11	17,000,000.00	16,995,325.00	16,994,578.70
PSI	NTRD	CPD	88126	SHEFFIELD RECEIVABLES CORP CP	0.21000	12/01/11	50,000,000.00	49,991,250.00	49,983,920.00
PSI	NTRD	CPD	88137	ATLANTIS ONE FUNDING CORP CP	0.20000	12/01/11	50,000,000.00	49,991,666.66	49,983,920.00
PSI	NTRD	CPD	88149	COMMERZBANK US FINANCE INC CP	0.35000	12/01/11	50,000,000.00	49,985,416.67	49,984,055.00
PSI	NTRD	CPD	88178	COMMERZBANK US FINANCE INC CP	0.35000	12/01/11	50,000,000.00	49,985,416.67	49,984,055.00
PSI	NTRD	CPD	88179	COMMERZBANK US FINANCE INC CP	0.35000	12/01/11	25,000,000.00	24,992,708.34	24,992,027.50
PSI	NTRD	CPD	88200	ATLANTIS ONE FUNDING CORP CP	0.20000	12/01/11	37,481,000.00	37,474,753.17	37,468,946.11
PSI	NTRD	CPD	87907	SHEFFIELD RECEIVABLES CORP CP	0.27000	12/02/11	25,000,000.00	24,994,187.50	24,991,660.00
PSI	NTRD	CPD	88103	SHEFFIELD RECEIVABLES CORP CP	0.21000	12/02/11	25,000,000.00	24,995,479.17	24,991,660.00
PSI	NTRD	CPD	88152	DANSKE CORP CP	0.30000	12/02/11	50,000,000.00	49,987,083.33	49,983,510.00
PSI	NTRD	CPD	88185	DEUTSCHE BK FINANCIAL LLC CP	0.29000	12/02/11	50,000,000.00	49,987,513.89	49,983,510.00
PSI	NTRD	CPD	88154	ATLANTIS ONE FUNDING CORP CP	0.19000	12/05/11	50,000,000.00	49,991,027.77	49,981,475.00
PSI	NTRD	CPD	88166	HSBC FINANCE CORP CP	0.21000	12/05/11	50,000,000.00	49,990,083.33	49,981,835.00
PSI	NTRD	CPD	88167	DANSKE CORP CP	0.30000	12/05/11	50,000,000.00	49,985,833.33	49,981,835.00
PSI	NTRD	CPD	88168	ABBEY NATIONAL NA LLC CP	0.27000	12/05/11	50,000,000.00	49,987,250.00	49,981,475.00
PSI	NTRD	CPD	88192	COMMERZBANK US FINANCE INC CP	0.35000	12/05/11	50,000,000.00	49,983,472.22	49,981,835.00
PSI	NTRD	CPD	88153	ABBEY NATIONAL NA LLC CP	0.27000	12/06/11	50,000,000.00	49,986,875.00	49,980,840.00
PSI	NTRD	CPD	88175	SHEFFIELD RECEIVABLES CORP CP	0.21000	12/06/11	40,000,000.00	39,991,833.34	39,984,672.00
PSI	NTRD	CPD	88191	ING US FUNDING LLC CP	0.21000	12/06/11	50,000,000.00	49,989,791.67	49,981,265.00
PSI	NTRD	CPD	87954	CIESCO LLC CP	0.26000	12/07/11	25,000,000.00	24,993,500.00	24,990,345.00
PSI	NTRD	CPD	88157	ABBEY NATIONAL NA LLC CP	0.27000	12/07/11	50,000,000.00	49,986,500.00	49,980,200.00
PSI	NTRD	CPD	88190	ING US FUNDING LLC CP	0.21000	12/07/11	35,000,000.00	34,992,650.00	34,984,873.00
PSI	NTRD	CPD	87985	CRC FUNDING LLC CP	0.26000	12/08/11	13,000,000.00	12,996,526.11	12,994,828.60
PSI	NTRD	CPD	88165	ATLANTIS ONE FUNDING CORP CP	0.20000	12/08/11	50,000,000.00	49,989,722.22	49,979,555.00
PSI	NTRD	CPD	88172	ING US FUNDING LLC CP	0.23000	12/08/11	50,000,000.00	49,988,180.55	49,980,110.00
PSI	NTRD	CPD	88173	ING US FUNDING LLC CP	0.23000	12/08/11	15,000,000.00	14,996,454.17	14,994,033.00
PSI	NTRD	CPD	88193	SHEFFIELD RECEIVABLES CORP CP	0.20000	12/08/11	25,000,000.00	24,994,861.11	24,992,005.00
PSI	NTRD	CPD	88195	ABBEY NATIONAL NA LLC CP	0.27000	12/08/11	50,000,000.00	49,986,125.00	49,984,010.00
PSI	NTRD	CPD	88117	CIESCO LLC CP	0.23000	12/09/11	24,952,000.00	24,945,942.21	24,941,782.16
PSI	NTRD	CPD	88148	ING US FUNDING LLC CP	0.22000	12/09/11	50,000,000.00	49,988,388.89	49,979,525.00
PSI	NTRD	CPD	88055	CRC FUNDING LLC CP	0.26000	12/12/11	20,000,000.00	19,994,077.77	19,991,092.00
PSI	NTRD	CPD	88201	ABBEY NATIONAL NA LLC CP	0.27000	12/12/11	50,000,000.00	49,984,625.00	49,981,730.00
PSI	NTRD	CPD	88156	SHEFFIELD RECEIVABLES CORP CP	0.21000	12/13/11	40,000,000.00	39,990,200.00	39,980,948.00
PSI	NTRD	CPD	88189	THAMES ASSET GLOBAL SEC INC CP	0.29000	12/13/11	36,093,000.00	36,080,788.54	36,074,213.59
PSI	NTRD	CPD	88151	SHEFFIELD RECEIVABLES CORP CP	0.21000	12/14/11	13,546,000.00	13,542,602.21	13,539,358.40
PSI	NTRD	CPD	88116	THAMES ASSET GLOBAL SEC INC CP	0.33000	12/19/11	16,000,000.00	15,992,960.00	15,991,473.60
PSI	NTRD	CPD	88127	THAMES ASSET GLOBAL SEC INC CP	0.33000	12/19/11	14,000,000.00	13,993,840.00	13,992,539.40
PSI	NTRD	CPD	88133	ATLANTIS ONE FUNDING CORP CP	0.26000	12/19/11	50,000,000.00	49,982,666.66	49,971,870.00
PSI	NTRD	CPD	88145	THAMES ASSET GLOBAL SEC INC CP	0.33000	12/19/11	9,447,000.00	9,442,843.32	9,441,965.69
PSI	NTRD	CPD	88150	THAMES ASSET GLOBAL SEC INC CP	0.32000	12/19/11	17,000,000.00	16,992,746.67	16,990,940.70

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	88196	ING US FUNDING LLC CP	0.23000	12/21/11	13,000,000.00	12,995,847.23	12,992,734.30
PSI	NTRD	CPD	88136	VARIABLE FUNDING CAP CO LLC CP	0.20000	12/22/11	50,000,000.00	49,985,833.33	49,969,600.00
PSI	NTRD	CPD	88186	ATLANTIS ONE FUNDING CORP CP	0.25000	12/22/11	25,000,000.00	24,991,145.83	24,984,800.00
PSI	NTRD	CPD	88058	SHEFFIELD RECEIVABLES CORP CP	0.34000	01/05/12	15,072,000.00	15,062,747.47	15,059,934.86
PSI	NTRD	CPD	88087	THAMES ASSET GLOBAL SEC INC CP	0.40000	01/06/12	25,000,000.00	24,981,666.67	24,980,925.00
PSI	NTRD	CPD	88183	THAMES ASSET GLOBAL SEC INC CP	0.39000	01/06/12	30,000,000.00	29,978,550.00	29,977,110.00
PSI	NTRD	CPD	88162	CAFCO LLC CP	0.29000	01/09/12	25,000,000.00	24,986,104.16	24,979,860.00
PSI	NTRD	CPD	88194	CAFCO LLC CP	0.29000	01/09/12	35,000,000.00	34,980,545.83	34,971,804.00
PSI	NTRD	CPD	88144	SHEFFIELD RECEIVABLES CORP CP	0.36000	01/12/12	22,750,000.00	22,733,620.00	22,729,497.70
CPD Total							6,286,130,000.00	6,285,241,618.28	6,284,732,377.79
PSI	NTRD	FCDN	86558	FFCB D/N	0.25500	03/08/12	50,000,000.00	49,954,666.67	49,993,000.00
PSI	NTRD	FCDN	86559	FFCB D/N	0.25500	03/08/12	50,000,000.00	49,954,666.67	49,993,000.00
PSI	NTRD	FCDN	86560	FFCB D/N	0.25500	03/08/12	15,000,000.00	14,986,400.00	14,997,900.00
PSI	NTRD	FCDN	86554	FFCB D/N	0.27000	03/23/12	50,000,000.00	49,946,375.00	49,992,185.00
PSI	NTRD	FCDN	86589	FFCB D/N	0.27000	04/05/12	30,000,000.00	29,964,900.00	29,992,200.00
FCDN Total							195,000,000.00	194,807,008.34	194,968,285.00
PSI	NTRD	FFCB	86411	FFCB	0.28000	03/16/12	50,000,000.00	50,000,952.38	50,033,500.00
PSI	NTRD	FFCB	86550	FFCB	0.28000	03/16/12	50,000,000.00	49,997,437.68	50,033,500.00
PSI	NTRD	FFCB	86551	FFCB	0.28000	03/16/12	50,000,000.00	49,997,437.68	50,033,500.00
PSI	NTRD	FFCB	80137	FFCB	2.25000	04/24/12	15,000,000.00	14,999,954.51	15,147,000.00
PSI	NTRD	FFCB	80207	FFCB	2.25000	04/24/12	25,000,000.00	24,999,809.62	25,245,000.00
PSI	NTRD	FFCB	80346	FFCB	2.60000	03/04/13	35,335,000.00	35,379,516.95	36,391,163.15
PSI	NTRD	FFCB	79979	FFCB	3.70000	05/15/13	25,000,000.00	25,378,836.21	26,270,500.00
PSI	NTRD	FFCB	80352	FFCB	3.70000	05/15/13	6,000,000.00	6,099,889.17	6,304,920.00
PSI	NTRD	FFCB	80427	FFCB	3.70000	05/15/13	16,250,000.00	16,552,320.29	17,075,825.00
PSI	NTRD	FFCB	80349	FFCB	3.87500	10/07/13	25,000,000.00	25,623,931.76	26,655,250.00
PSI	NTRD	FFCB	80387	FFCB	3.87500	10/07/13	10,000,000.00	10,242,149.91	10,662,100.00
PSI	NTRD	FFCB	80464	FFCB	3.87500	10/07/13	34,000,000.00	34,909,817.26	36,251,140.00
PSI	NTRD	FFCB	80501	FFCB	3.87500	10/07/13	25,000,000.00	25,591,801.71	26,655,250.00
PSI	NTRD	FFCB	80616	FFCB	3.87500	10/07/13	50,000,000.00	51,277,575.18	53,310,500.00
PSI	NTRD	FFCB	80619	FFCB	3.87500	10/07/13	25,000,000.00	25,671,671.56	26,655,250.00
PSI	NTRD	FFCB	80624	FFCB	3.87500	10/07/13	40,710,000.00	41,750,134.77	43,405,409.10
PSI	NTRD	FFCB	80648	FFCB	3.87500	10/07/13	12,133,000.00	12,436,173.86	12,936,325.93
PSI	NTRD	FFCB	80649	FFCB	3.87500	10/07/13	24,720,000.00	25,337,799.26	26,356,711.20
PSI	NTRD	FFCB	80651	FFCB	3.87500	10/07/13	8,981,000.00	9,193,609.84	9,575,632.01
PSI	NTRD	FFCB	82494	FFCB (CALLABLE)	2.82000	12/22/14	25,000,000.00	25,000,000.00	25,072,250.00
PSI	NTRD	FFCB	84356	FFCB (CALLABLE)	2.00000	07/27/15	40,000,000.00	39,992,530.12	40,508,400.00
PSI	NTRD	FFCB	85075	FFCB (CALLABLE)	1.54000	10/28/15	25,000,000.00	25,000,000.00	25,006,250.00
PSI	NTRD	FFCB	85081	FFCB (CALLABLE)	1.54000	10/28/15	25,000,000.00	24,995,013.01	25,006,250.00

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PSI	NTRD	FFCB	85595	FFCB (CALLABLE)	1.54000	10/28/15	23,230,000.00	22,878,820.51	23,235,807.50
PSI	NTRD	FFCB	85355	FFCB (CALLABLE)	1.62000	11/16/15	26,495,000.00	26,353,889.20	26,512,486.70
PSI	NTRD	FFCB	85430	FFCB (CALLABLE)	2.00000	12/07/15	25,000,000.00	25,000,000.00	25,045,000.00
PSI	NTRD	FFCB	85557	FFCB (CALLABLE)	2.48000	12/15/15	25,000,000.00	24,979,394.85	25,064,500.00
PSI	NTRD	FFCB	87652	FFCB (CALLABLE)	1.37000	02/25/16	21,445,000.00	21,409,022.59	21,430,631.85
PSI	NTRD	FFCB	86749	FFCB (CALLABLE)	2.44000	04/27/16	14,125,000.00	14,125,000.00	14,281,222.50
PSI	NTRD	FFCB	86751	FFCB (CALLABLE)	2.44000	04/27/16	5,895,000.00	5,895,000.00	5,960,198.70
PSI	NTRD	FFCB	87773	FFCB (CALLABLE)	1.45000	06/14/16	50,000,000.00	50,000,000.00	49,797,500.00
PSI	NTRD	FFCB	87421	FFCB (CALLABLE)	2.10000	08/03/16	25,000,000.00	24,976,231.53	25,002,750.00
PSI	NTRD	FFCB	87538	FFCB (CALLABLE)	1.50000	08/22/16	25,000,000.00	25,000,000.00	24,997,250.00
PSI	NTRD	FFCB	87540	FFCB (CALLABLE)	1.50000	08/22/16	41,165,000.00	41,165,000.00	41,160,471.85
PSI	NTRD	FFCB	87577	FFCB (CALLABLE)	1.50000	08/22/16	29,035,000.00	29,035,000.00	29,031,806.15
PSI	NTRD	FFCB	87650	FFCB (CALLABLE)	1.50000	09/06/16	25,000,000.00	25,000,000.00	25,067,000.00
PSI	NTRD	FFCB	87732	FFCB (CALLABLE)	1.47000	09/12/16	29,250,000.00	29,250,000.00	29,151,427.50
PSI	NTRD	FFCB	87733	FFCB (CALLABLE)	1.47000	09/12/16	25,000,000.00	25,000,000.00	24,915,750.00
PSI	NTRD	FFCB	87890	FFCB (CALLABLE)	1.37500	09/26/16	25,000,000.00	25,000,000.00	24,905,000.00
PSI	NTRD	FFCB	87891	FFCB (CALLABLE)	1.39000	09/29/16	25,000,000.00	25,000,000.00	24,784,000.00
PSI	NTRD	FFCB	87968	FFCB (CALLABLE)	1.48000	10/03/16	25,000,000.00	24,981,547.62	24,976,562.50
PSI	NTRD	FFCB	88014	FFCB (CALLABLE)	1.40000	10/12/16	25,000,000.00	24,987,636.84	24,896,500.00
PSI	NTRD	FFCB	88042	FFCB (CALLABLE)	1.40000	10/12/16	17,140,000.00	17,106,095.26	17,069,040.40
PSI	NTRD	FFCB	87947	FFCB (CALLABLE)	1.60000	01/06/17	25,000,000.00	25,000,000.00	25,000,750.00
PSI	NTRD	FFCB	88002	FFCB (CALLABLE)	1.60000	01/06/17	13,665,000.00	13,658,260.07	13,665,409.95
PSI	NTRD	FFCB	87578	FFCB (CALLABLE)	1.84000	02/22/17	25,000,000.00	25,000,000.00	25,017,750.00
PSI	NTRD	FFCB	87579	FFCB (CALLABLE)	1.84000	02/22/17	25,000,000.00	25,000,000.00	25,017,750.00
PSI	NTRD	FFCB	87625	FFCB (CALLABLE)	1.84000	02/22/17	10,000,000.00	9,997,587.06	10,007,100.00
PSI	NTRD	FFCB	87688	FFCB (CALLABLE)	1.83000	03/01/17	13,000,000.00	13,000,000.00	13,002,860.00
		FFCB Total					1,262,574,000.00	1,269,226,848.26	1,283,588,151.99
PSI	NTRD	FHLB	85222	FHLB	0.25000	11/04/11	50,000,000.00	50,000,000.00	50,000,500.00
PSI	NTRD	FHLB	79697	FHLB	4.87500	11/18/11	15,000,000.00	15,021,538.39	15,033,600.00
PSI	NTRD	FHLB	84122	FHLB	0.80000	12/01/11	37,590,000.00	37,596,132.26	37,611,802.20
PSI	NTRD	FHLB	85600	FHLB	0.30000	12/01/11	50,000,000.00	49,997,766.85	50,008,500.00
PSI	NTRD	FHLB	79382	FHLB	3.50000	12/09/11	16,000,000.00	16,000,779.21	16,057,499.20
PSI	NTRD	FHLB	79383	FHLB	3.50000	12/09/11	16,000,000.00	16,000,773.72	16,057,499.20
PSI	NTRD	FHLB	79525	FHLB	3.50000	12/09/11	6,105,000.00	6,110,465.17	6,126,939.54
PSI	NTRD	FHLB	79531	FHLB	3.50000	12/09/11	10,000,000.00	10,008,445.99	10,035,937.00
PSI	NTRD	FHLB	79555	FHLB	3.50000	12/09/11	22,950,000.00	22,968,230.47	23,032,475.42
PSI	NTRD	FHLB	79880	FHLB	3.50000	12/09/11	20,750,000.00	20,781,137.17	20,824,569.28
PSI	NTRD	FHLB	79657	FHLB	2.31000	12/29/11	25,000,000.00	24,998,675.80	25,089,000.00
PSI	NTRD	FHLB	79656	FHLB	2.31000	12/30/11	25,000,000.00	25,000,000.00	25,090,500.00
PSI	NTRD	FHLB	79705	FHLB	1.85000	01/06/12	25,000,000.00	25,000,000.00	25,079,000.00

Los Angeles County Treasurer
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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLB	79711	FHLB	2.00000	01/06/12	25,000,000.00	24,999,984.85	25,085,750.00
PSI	NTRD	FHLB	79934	FHLB	2.15000	01/30/12	20,000,000.00	20,000,000.00	20,081,400.00
PSI	NTRD	FHLB	86547	FHLB	0.25000	02/22/12	50,000,000.00	49,994,595.65	50,023,000.00
PSI	NTRD	FHLB	86548	FHLB	0.25000	02/22/12	32,540,000.00	32,536,482.85	32,554,968.40
PSI	NTRD	FHLB	86394	FHLB	0.25000	03/07/12	50,000,000.00	49,995,742.41	50,026,000.00
PSI	NTRD	FHLB	76488	FHLB	5.00000	03/09/12	9,385,000.00	9,443,491.87	9,548,392.85
PSI	NTRD	FHLB	86561	FHLB	0.30000	04/04/12	50,000,000.00	49,998,975.21	50,040,000.00
PSI	NTRD	FHLB	86564	FHLB	0.25000	04/04/12	25,000,000.00	24,993,168.04	25,014,750.00
PSI	NTRD	FHLB	86584	FHLB	0.30000	04/04/12	45,000,000.00	45,001,018.39	45,036,000.00
PSI	NTRD	FHLB	80000	FHLB	3.62500	06/08/12	29,365,000.00	29,580,802.64	29,964,633.30
PSI	NTRD	FHLB	80001	FHLB	3.62500	06/08/12	24,250,000.00	24,411,100.37	24,745,185.00
PSI	NTRD	FHLB	80065	FHLB	2.45000	08/13/12	25,000,000.00	25,000,000.00	25,421,250.00
PSI	NTRD	FHLB	80157	FHLB	2.50000	02/19/13	17,055,000.00	17,061,141.68	17,529,129.00
PSI	NTRD	FHLB	80078	FHLB	3.87500	03/08/13	11,000,000.00	11,185,989.09	11,521,510.00
PSI	NTRD	FHLB	80160	FHLB	4.37000	04/24/13	25,000,000.00	25,636,733.68	26,437,500.00
PSI	NTRD	FHLB	80447	FHLB	4.37000	04/24/13	25,000,000.00	25,704,514.17	26,437,500.00
PSI	NTRD	FHLB	80456	FHLB	4.37000	04/24/13	18,945,000.00	19,467,766.95	20,034,337.50
PSI	NTRD	FHLB	80584	FHLB	4.37000	04/24/13	45,555,000.00	46,912,662.79	48,174,412.50
PSI	NTRD	FHLB	77217	FHLB	3.62500	05/29/13	50,000,000.00	49,961,964.38	52,548,000.00
PSI	NTRD	FHLB	80105	FHLB	5.25000	09/13/13	28,750,000.00	30,082,651.32	31,307,025.00
PSI	NTRD	FHLB	80455	FHLB	3.62500	10/18/13	25,000,000.00	25,506,848.55	26,542,750.00
PSI	NTRD	FHLB	80007	FHLB	4.87500	12/13/13	24,715,000.00	25,621,610.50	26,981,365.50
PSI	NTRD	FHLB	80034	FHLB	4.87500	12/13/13	4,000,000.00	4,146,743.42	4,366,800.00
PSI	NTRD	FHLB	84117	FHLB	2.37500	03/14/14	39,775,000.00	40,414,518.78	41,478,165.50
PSI	NTRD	FHLB	84140	FHLB	2.37500	03/14/14	13,000,000.00	13,218,340.13	13,556,660.00
PSI	NTRD	FHLB	84160	FHLB	2.50000	06/13/14	50,000,000.00	51,026,377.16	52,438,500.00
PSI	NTRD	FHLB	81349	FHLB (CALLABLE)	3.20000	08/14/14	28,795,000.00	28,886,253.50	29,331,162.90
PSI	NTRD	FHLB	84139	FHLB	3.25000	09/12/14	43,530,000.00	45,138,593.52	46,481,878.13
PSI	NTRD	FHLB	84142	FHLB	2.75000	03/13/15	50,000,000.00	51,196,906.87	53,161,000.00
PSI	NTRD	FHLB	84143	FHLB	2.75000	03/13/15	9,160,000.00	9,379,273.34	9,739,095.20
PSI	NTRD	FHLB	86659	FHLB (CALLABLE)	2.00000	04/27/15	13,320,000.00	13,320,000.00	13,424,428.80
PSI	NTRD	FHLB	84123	FHLB	2.87500	06/12/15	19,045,000.00	19,482,423.94	20,354,343.75
PSI	NTRD	FHLB	85188	FHLB	1.63000	08/20/15	50,000,000.00	50,648,420.33	51,264,500.00
PSI	NTRD	FHLB	85186	FHLB	1.75000	09/11/15	25,000,000.00	25,409,957.70	25,674,500.00
PSI	NTRD	FHLB	85581	FHLB (CALLABLE)	1.70000	11/10/15	50,000,000.00	49,590,757.24	50,023,000.00
PSI	NTRD	FHLB	85755	FHLB (CALLABLE)	1.70000	11/10/15	10,700,000.00	10,516,981.28	10,704,922.00
PSI	NTRD	FHLB	85163	FHLB (CALLABLE)	1.60000	11/18/15	25,000,000.00	25,000,000.00	25,017,000.00
PSI	NTRD	FHLB	85228	FHLB (CALLABLE)	1.55000	11/18/15	35,000,000.00	35,000,000.00	35,021,350.00
PSI	NTRD	FHLB	85629	FHLB (CALLABLE)	1.55000	11/18/15	50,000,000.00	48,912,027.78	50,030,500.00
PSI	NTRD	FHLB	85630	FHLB (CALLABLE)	1.55000	11/18/15	355,000.00	347,275.40	355,216.55
PSI	NTRD	FHLB	87655	FHLB (CALLABLE)	1.48000	03/21/16	22,750,000.00	22,716,726.57	22,618,960.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLB	86646	FHLB (CALLABLE)	2.70000	04/18/16	28,285,000.00	28,285,000.00	28,609,428.95
PSI	NTRD	FHLB	87580	FHLB (CALLABLE)	1.50000	06/09/16	25,000,000.00	25,000,000.00	24,768,000.00
PSI	NTRD	FHLB	87590	FHLB (CALLABLE)	1.50000	06/09/16	13,815,000.00	13,815,000.00	13,686,796.80
PSI	NTRD	FHLB	87735	FHLB (CALLABLE)	1.50000	06/30/16	25,000,000.00	25,000,000.00	24,958,250.00
PSI	NTRD	FHLB	87736	FHLB (CALLABLE)	1.50000	06/30/16	25,000,000.00	25,000,000.00	24,958,250.00
PSI	NTRD	FHLB	87215	FHLB (CALLABLE)	2.25000	07/20/16	25,000,000.00	24,992,926.93	25,090,500.00
PSI	NTRD	FHLB	87392	FHLB (CALLABLE)	2.12500	08/10/16	11,270,000.00	11,248,483.98	11,274,395.30
PSI	NTRD	FHLB	87514	FHLB (CALLABLE)	1.50000	08/22/16	25,000,000.00	25,000,000.00	24,881,250.00
PSI	NTRD	FHLB	87591	FHLB (CALLABLE)	1.50000	08/24/16	25,000,000.00	25,000,000.00	24,894,530.00
PSI	NTRD	FHLB	87602	FHLB (CALLABLE)	1.50000	08/24/16	25,000,000.00	25,000,000.00	24,894,530.00
PSI	NTRD	FHLB	87512	FHLB (CALLABLE)	1.55000	09/02/16	25,000,000.00	25,000,000.00	24,811,000.00
PSI	NTRD	FHLB	87513	FHLB (CALLABLE)	1.55000	09/02/16	24,750,000.00	24,750,000.00	24,562,890.00
PSI	NTRD	FHLB	87543	FHLB (CALLABLE)	1.60000	09/07/16	25,000,000.00	25,000,000.00	24,865,250.00
PSI	NTRD	FHLB	87565	FHLB (CALLABLE)	1.60000	09/07/16	40,000,000.00	39,980,580.82	39,784,400.00
PSI	NTRD	FHLB	87632	FHLB (CALLABLE)	1.51000	09/16/16	33,425,000.00	33,395,674.91	33,253,864.00
PSI	NTRD	FHLB	87674	FHLB (CALLABLE)	1.51000	09/16/16	11,385,000.00	11,371,127.06	11,326,708.80
PSI	NTRD	FHLB	87734	FHLB (CALLABLE)	1.57000	09/23/16	16,925,000.00	16,925,000.00	16,929,739.00
PSI	NTRD	FHLB	87745	FHLB (CALLABLE)	1.52000	09/28/16	17,775,000.00	17,775,000.00	17,711,010.00
PSI	NTRD	FHLB	87746	FHLB (CALLABLE)	1.65000	09/28/16	50,000,000.00	50,000,000.00	49,680,000.00
PSI	NTRD	FHLB	87747	FHLB (CALLABLE)	1.52000	09/28/16	25,000,000.00	25,000,000.00	24,910,000.00
PSI	NTRD	FHLB	87781	FHLB (CALLABLE)	1.50000	10/04/16	25,000,000.00	25,000,000.00	24,887,000.00
PSI	NTRD	FHLB	87782	FHLB (CALLABLE)	1.50000	10/04/16	25,000,000.00	25,000,000.00	24,887,000.00
PSI	NTRD	FHLB	87872	FHLB (CALLABLE)	1.50000	10/04/16	23,445,000.00	23,445,000.00	23,339,028.60
PSI	NTRD	FHLB	87873	FHLB (CALLABLE)	1.50000	10/06/16	25,000,000.00	25,000,000.00	25,032,750.00
PSI	NTRD	FHLB	88003	FHLB (CALLABLE)	1.50000	10/25/16	25,000,000.00	24,993,773.95	25,019,000.00
PSI	NTRD	FHLB	87758	FHLB (CALLABLE)	1.70000	12/23/16	33,490,000.00	33,490,000.00	33,369,643.64
PSI	NTRD	FHLB	87672	FHLB (CALLABLE)	1.85000	03/21/17	22,150,000.00	22,133,726.70	22,175,472.50
			FHLB Total				2,192,100,000.00	2,203,534,061.73	2,224,705,351.31
PSI	NTRD	FHLD	85636	FHLB D/N	0.33000	12/13/11	50,000,000.00	49,980,750.00	49,999,000.00
PSI	NTRD	FHLD	85637	FHLB D/N	0.33000	12/13/11	7,000,000.00	6,997,305.00	6,999,860.00
PSI	NTRD	FHLD	85634	FHLB D/N	0.33000	12/14/11	50,000,000.00	49,980,291.67	49,999,000.00
PSI	NTRD	FHLD	85635	FHLB D/N	0.33000	12/14/11	50,000,000.00	49,980,291.67	49,999,000.00
			FHLD Total				157,000,000.00	156,938,638.34	156,996,860.00
PSI	NTRD	FHLM	85751	FHLMC	1.12500	12/15/11	50,000,000.00	50,046,243.63	50,062,500.00
PSI	NTRD	FHLM	85752	FHLMC	1.12500	12/15/11	27,323,000.00	27,348,270.29	27,357,153.75
PSI	NTRD	FHLM	86412	FHLMC	2.12500	03/23/12	50,000,000.00	50,359,248.21	50,395,000.00
PSI	NTRD	FHLM	86424	FHLMC	2.12500	03/23/12	50,000,000.00	50,354,750.00	50,395,000.00
PSI	NTRD	FHLM	86425	FHLMC	2.12500	03/23/12	50,000,000.00	50,354,750.00	50,395,000.00
PSI	NTRD	FHLM	86449	FHLMC	2.12500	03/23/12	50,000,000.00	50,352,746.54	50,395,000.00

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PSI	NTRD	FHLM	86450	FHLMC	2.12500	03/23/12	50,000,000.00	50,352,746.54	50,395,000.00
PSI	NTRD	FHLM	86494	FHLMC	2.12500	03/23/12	25,000,000.00	25,173,883.19	25,197,500.00
PSI	NTRD	FHLM	86682	FHLMC	1.75000	06/15/12	50,000,000.00	50,437,519.91	50,468,750.00
PSI	NTRD	FHLM	86683	FHLMC	1.75000	06/15/12	35,000,000.00	35,306,263.93	35,328,125.00
PSI	NTRD	FHLM	80483	FHLMC	4.00000	02/14/13	16,800,000.00	17,147,805.44	17,568,096.00
PSI	NTRD	FHLM	84124	FHLMC	4.12500	09/27/13	25,000,000.00	26,273,416.81	26,765,250.00
PSI	NTRD	FHLM	84154	FHLMC	4.50000	01/15/14	50,000,000.00	53,227,417.89	54,379,500.00
PSI	NTRD	FHLM	80633	FHLMC	5.00000	01/30/14	7,054,000.00	7,425,089.08	7,758,200.82
PSI	NTRD	FHLM	82587	FHLMC (CALLABLE)	3.00000	01/12/15	50,000,000.00	50,000,000.00	50,267,500.00
PSI	NTRD	FHLM	84872	FHLMC	1.75000	09/10/15	25,000,000.00	25,120,726.92	25,795,000.00
PSI	NTRD	FHLM	85076	FHLMC (CALLABLE)	1.70000	11/04/15	25,000,000.00	24,995,991.24	25,002,500.00
PSI	NTRD	FHLM	85144	FHLMC (CALLABLE)	1.70000	11/04/15	21,300,000.00	21,274,384.01	21,302,130.00
PSI	NTRD	FHLM	85384	FHLMC (CALLABLE)	1.75000	11/23/15	50,000,000.00	49,796,849.32	50,044,500.00
PSI	NTRD	FHLM	85399	FHLMC (CALLABLE)	1.75000	11/23/15	25,000,000.00	24,875,737.64	25,022,250.00
PSI	NTRD	FHLM	86764	FHLMC (CALLABLE)	2.50000	05/10/16	25,000,000.00	25,000,000.00	25,012,250.00
PSI	NTRD	FHLM	87200	FHLMC (CALLABLE)	2.00000	06/29/16	30,000,000.00	29,930,054.79	30,311,400.00
PSI	NTRD	FHLM	87209	FHLMC (CALLABLE)	2.00000	06/29/16	30,000,000.00	29,881,093.15	30,311,400.00
PSI	NTRD	FHLM	87214	FHLMC (CALLABLE)	1.89000	07/13/16	50,000,000.00	49,659,993.43	50,177,000.00
PSI	NTRD	FHLM	87181	FHLMC (CALLABLE)	2.12500	07/18/16	25,000,000.00	24,964,675.70	25,093,000.00
PSI	NTRD	FHLM	87274	FHLMC (CALLABLE)	2.31000	07/27/16	25,000,000.00	25,000,000.00	25,108,750.00
PSI	NTRD	FHLM	87275	FHLMC (CALLABLE)	2.31000	07/27/16	25,000,000.00	25,000,000.00	25,108,750.00
PSI	NTRD	FHLM	87374	FHLMC (CALLABLE)	2.20000	08/10/16	25,000,000.00	25,000,000.00	25,098,250.00
PSI	NTRD	FHLM	87375	FHLMC (CALLABLE)	2.20000	08/10/16	25,000,000.00	25,000,000.00	25,098,250.00
PSI	NTRD	FHLM	87541	FHLMC (CALLABLE)	1.50000	08/24/16	32,500,000.00	32,493,728.32	32,596,200.00
PSI	NTRD	FHLM	87530	FHLMC (CALLABLE)	1.55000	09/01/16	25,000,000.00	25,000,000.00	25,028,250.00
PSI	NTRD	FHLM	87527	FHLMC (CALLABLE)	1.55000	09/06/16	30,000,000.00	30,000,000.00	30,035,700.00
PSI	NTRD	FHLM	87539	FHLMC (CALLABLE)	1.58000	09/06/16	25,000,000.00	25,000,000.00	24,962,750.00
PSI	NTRD	FHLM	87542	FHLMC (CALLABLE)	1.58000	09/06/16	25,000,000.00	25,000,000.00	24,962,750.00
PSI	NTRD	FHLM	87671	FHLMC (CALLABLE)	1.60000	09/09/16	25,000,000.00	24,981,693.73	24,985,500.00
PSI	NTRD	FHLM	87673	FHLMC (CALLABLE)	1.60000	09/09/16	25,000,000.00	24,981,693.73	24,985,500.00
PSI	NTRD	FHLM	87744	FHLMC (CALLABLE)	1.60000	09/09/16	25,000,000.00	25,000,000.00	24,985,500.00
PSI	NTRD	FHLM	87945	FHLMC (CALLABLE)	1.60000	09/09/16	30,490,000.00	30,490,000.00	30,472,315.80
PSI	NTRD	FHLM	87603	FHLMC (CALLABLE)	1.50000	09/12/16	25,000,000.00	24,993,921.05	24,974,000.00
PSI	NTRD	FHLM	87651	FHLMC (CALLABLE)	1.55000	09/20/16	20,000,000.00	19,980,459.77	20,007,800.00
PSI	NTRD	FHLM	87653	FHLMC (CALLABLE)	1.55000	09/20/16	30,000,000.00	29,970,689.66	30,011,700.00
PSI	NTRD	FHLM	87654	FHLMC (CALLABLE)	1.60000	09/20/16	25,000,000.00	25,000,000.00	25,076,500.00
PSI	NTRD	FHLM	87965	FHLMC (CALLABLE)	1.50000	09/21/16	25,000,000.00	25,000,000.00	25,009,000.00
PSI	NTRD	FHLM	87697	FHLMC (CALLABLE)	1.65000	09/22/16	20,000,000.00	20,000,000.00	20,013,600.00
PSI	NTRD	FHLM	87698	FHLMC (CALLABLE)	1.65000	09/22/16	30,000,000.00	30,000,000.00	30,020,400.00
PSI	NTRD	FHLM	87699	FHLMC (CALLABLE)	1.65000	09/23/16	50,000,000.00	50,000,000.00	49,896,500.00
PSI	NTRD	FHLM	87759	FHLMC (CALLABLE)	1.45000	09/27/16	20,000,000.00	19,984,306.51	19,927,600.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLM	87760	FHLMC (CALLABLE)	1.45000	09/27/16	30,000,000.00	29,976,459.77	29,891,400.00
PSI	NTRD	FHLM	87761	FHLMC (CALLABLE)	1.55000	09/27/16	25,000,000.00	25,000,000.00	24,935,750.00
PSI	NTRD	FHLM	87762	FHLMC (CALLABLE)	1.55000	09/27/16	30,000,000.00	30,000,000.00	29,922,900.00
PSI	NTRD	FHLM	87780	FHLMC (CALLABLE)	1.55000	09/27/16	25,000,000.00	25,000,000.00	24,935,750.00
PSI	NTRD	FHLM	87789	FHLMC (CALLABLE)	1.55000	09/27/16	25,000,000.00	25,000,000.00	24,935,750.00
PSI	NTRD	FHLM	87748	FHLMC (CALLABLE)	1.25000	09/28/16	50,000,000.00	49,818,442.80	49,780,500.00
PSI	NTRD	FHLM	87790	FHLMC (CALLABLE)	1.25000	09/28/16	25,000,000.00	24,909,121.92	24,890,250.00
PSI	NTRD	FHLM	87793	FHLMC (CALLABLE)	1.25000	09/28/16	25,000,000.00	24,909,121.92	24,890,250.00
PSI	NTRD	FHLM	87791	FHLMC (CALLABLE)	1.51000	09/30/16	25,000,000.00	25,000,000.00	24,855,467.50
PSI	NTRD	FHLM	87792	FHLMC (CALLABLE)	1.51000	09/30/16	25,000,000.00	25,000,000.00	24,855,467.50
PSI	NTRD	FHLM	87817	FHLMC (CALLABLE)	1.50000	10/04/16	50,000,000.00	50,000,000.00	49,748,500.00
PSI	NTRD	FHLM	87835	FHLMC (CALLABLE)	1.56000	10/04/16	35,000,000.00	35,000,000.00	34,918,800.00
PSI	NTRD	FHLM	87871	FHLMC (CALLABLE)	1.56000	10/04/16	14,000,000.00	14,000,000.00	13,967,520.00
PSI	NTRD	FHLM	87918	FHLMC (CALLABLE)	1.45000	10/11/16	50,000,000.00	50,000,000.00	49,886,000.00
PSI	NTRD	FHLM	87932	FHLMC (CALLABLE)	1.45000	10/18/16	25,000,000.00	24,987,595.79	24,815,750.00
PSI	NTRD	FHLM	87946	FHLMC (CALLABLE)	1.45000	10/18/16	30,000,000.00	29,955,344.83	29,778,900.00
PSI	NTRD	FHLM	87970	FHLMC (CALLABLE)	1.59000	10/18/16	50,000,000.00	50,000,000.00	49,953,125.00
PSI	NTRD	FHLM	87971	FHLMC (CALLABLE)	1.59000	10/18/16	46,000,000.00	46,000,000.00	45,956,875.00
PSI	NTRD	FHLM	87989	FHLMC (CALLABLE)	1.50000	10/19/16	25,000,000.00	24,968,972.36	24,980,750.00
PSI	NTRD	FHLM	88024	FHLMC (CALLABLE)	1.50000	10/19/16	26,375,000.00	26,348,812.67	26,354,691.25
PSI	NTRD	FHLM	87919	FHLMC (CALLABLE)	1.50000	10/20/16	25,000,000.00	25,000,000.00	24,848,500.00
PSI	NTRD	FHLM	87920	FHLMC (CALLABLE)	1.45000	10/20/16	25,000,000.00	25,000,000.00	24,925,500.00
PSI	NTRD	FHLM	87921	FHLMC (CALLABLE)	1.45000	10/20/16	25,000,000.00	25,000,000.00	24,883,500.00
PSI	NTRD	FHLM	87990	FHLMC (CALLABLE)	1.50000	10/26/16	22,050,000.00	22,028,022.41	21,977,647.34
PSI	NTRD	FHLM	87991	FHLMC (CALLABLE)	1.60000	10/27/16	25,000,000.00	25,000,000.00	25,054,500.00
PSI	NTRD	FHLM	87992	FHLMC (CALLABLE)	1.60000	10/27/16	25,000,000.00	24,993,767.10	25,054,500.00
PSI	NTRD	FHLM	87610	FHLMC (CALLABLE)	1.55000	03/06/17	25,000,000.00	24,963,788.84	24,960,750.00
PSI	NTRD	FHLM	87621	FHLMC (CALLABLE)	1.75000	03/21/17	25,000,000.00	25,000,000.00	25,028,250.00
FHLM Total							2,313,892,000.00	2,320,395,600.84	2,324,552,114.96
PSI	NTRD	FHLM	86586	FHLMC D/N	0.25000	03/12/12	50,000,000.00	49,953,819.44	49,992,500.00
PSI	NTRD	FHLM	86587	FHLMC D/N	0.25000	03/12/12	50,000,000.00	49,953,819.44	49,992,500.00
PSI	NTRD	FHLM	86585	FHLMC D/N	0.25000	03/16/12	40,000,000.00	39,961,944.44	39,994,000.00
FHLM Total							140,000,000.00	139,869,583.32	139,979,000.00
PSI	NTRD	FNMA	86549	FNMA	5.00000	02/16/12	40,000,000.00	40,550,007.09	40,566,400.00
PSI	NTRD	FNMA	86556	FNMA	1.00000	04/04/12	50,000,000.00	50,149,086.09	50,188,500.00
PSI	NTRD	FNMA	86557	FNMA	1.00000	04/04/12	50,000,000.00	50,149,086.09	50,188,500.00
PSI	NTRD	FNMA	86562	FNMA	1.00000	04/04/12	50,000,000.00	50,147,741.05	50,188,500.00
PSI	NTRD	FNMA	86563	FNMA	1.00000	04/04/12	50,000,000.00	50,147,741.05	50,188,500.00
PSI	NTRD	FNMA	84116	FNMA	2.87500	12/11/13	50,000,000.00	51,438,469.19	52,583,500.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMA	84157	FNMA	2.75000	02/05/14	50,000,000.00	51,370,071.70	52,595,500.00
PSI	NTRD	FNMA	84158	FNMA	2.75000	02/05/14	50,000,000.00	51,370,071.70	52,595,500.00
PSI	NTRD	FNMA	84873	FNMA	2.37500	07/28/15	25,000,000.00	25,712,661.47	26,403,250.00
PSI	NTRD	FNMA	84386	FNMA (CALLABLE)	2.15000	08/04/15	25,000,000.00	25,000,000.00	26,018,000.00
PSI	NTRD	FNMA	84663	FNMA (CALLABLE)	1.87500	09/09/15	25,000,000.00	24,975,903.61	25,887,000.00
PSI	NTRD	FNMA	84664	FNMA (CALLABLE)	1.75000	09/14/15	14,710,000.00	14,695,771.34	14,792,743.75
PSI	NTRD	FNMA	85094	FNMA	1.62500	10/26/15	35,000,000.00	35,207,606.58	35,898,800.00
PSI	NTRD	FNMA	85146	FNMA (CALLABLE)	1.62500	11/12/15	25,000,000.00	24,927,328.58	25,584,500.00
PSI	NTRD	FNMA	85227	FNMA (CALLABLE)	1.55000	11/12/15	25,000,000.00	25,000,000.00	25,012,000.00
PSI	NTRD	FNMA	87152	FNMA (CALLABLE)	1.55000	11/12/15	50,000,000.00	49,827,392.12	50,024,000.00
PSI	NTRD	FNMA	87159	FNMA (CALLABLE)	1.55000	11/12/15	50,000,000.00	49,827,392.12	50,024,000.00
PSI	NTRD	FNMA	87160	FNMA (CALLABLE)	1.55000	11/12/15	17,000,000.00	16,941,313.32	17,008,160.00
PSI	NTRD	FNMA	85244	FNMA (CALLABLE)	1.56000	11/23/15	25,000,000.00	25,000,000.00	25,024,500.00
PSI	NTRD	FNMA	86676	FNMA (CALLABLE)	2.37500	01/27/16	22,955,000.00	22,903,568.72	23,073,360.57
PSI	NTRD	FNMA	86762	FNMA (CALLABLE)	2.50000	05/09/16	19,650,000.00	19,650,000.00	19,875,582.00
PSI	NTRD	FNMA	86763	FNMA (CALLABLE)	2.50000	05/09/16	20,680,000.00	20,680,000.00	20,917,406.40
PSI	NTRD	FNMA	86830	FNMA (CALLABLE)	2.30000	05/23/16	13,950,000.00	13,930,930.42	14,101,357.50
PSI	NTRD	FNMA	86885	FNMA (CALLABLE)	2.35000	06/02/16	25,000,000.00	24,983,039.14	25,042,750.00
PSI	NTRD	FNMA	86886	FNMA (CALLABLE)	2.25000	06/06/16	15,600,000.00	15,589,247.78	15,763,956.00
PSI	NTRD	FNMA	86928	FNMA (CALLABLE)	2.35000	06/09/16	25,000,000.00	25,000,000.00	25,054,687.50
PSI	NTRD	FNMA	87146	FNMA (CALLABLE)	2.20000	07/05/16	31,275,000.00	31,275,000.00	31,366,635.75
PSI	NTRD	FNMA	87201	FNMA (CALLABLE)	2.25000	07/05/16	36,000,000.00	35,966,344.83	36,105,480.00
PSI	NTRD	FNMA	87182	FNMA (CALLABLE)	2.10000	07/18/16	50,000,000.00	49,882,252.33	50,186,500.00
PSI	NTRD	FNMA	87365	FNMA (CALLABLE)	2.20000	08/08/16	50,000,000.00	49,992,848.93	50,193,500.00
PSI	NTRD	FNMA	87406	FNMA (CALLABLE)	2.10000	08/15/16	15,450,000.00	15,446,302.40	15,607,744.50
PSI	NTRD	FNMA	87486	FNMA (CALLABLE)	1.50000	08/24/16	25,000,000.00	24,879,720.85	25,098,750.00
PSI	NTRD	FNMA	87501	FNMA (CALLABLE)	1.50000	08/24/16	25,000,000.00	24,939,860.43	25,098,750.00
PSI	NTRD	FNMA	87529	FNMA (CALLABLE)	1.55000	08/24/16	33,585,000.00	33,578,533.14	33,609,181.20
PSI	NTRD	FNMA	87888	FNMA (CALLABLE)	1.35000	09/20/16	20,120,000.00	20,120,000.00	20,045,153.60
PSI	NTRD	FNMA	87889	FNMA (CALLABLE)	1.37500	09/23/16	50,000,000.00	50,000,000.00	49,632,000.00
PSI	NTRD	FNMA	87870	FNMA (CALLABLE)	1.50000	09/30/16	37,000,000.00	37,000,000.00	36,903,060.00
PSI	NTRD	FNMA	87969	FNMA (CALLABLE)	1.45000	10/03/16	25,000,000.00	24,975,396.83	24,928,250.00
PSI	NTRD	FNMA	87892	FNMA (CALLABLE)	1.25000	10/12/16	50,000,000.00	49,841,751.51	49,645,000.00
			FNMA Total				1,297,975,000.00	1,303,072,440.41	1,313,020,958.77
PSI	NTRD	MCSA	84399	FNMA (CALLABLE)	2.00000	08/10/15	50,000,000.00	50,000,000.00	50,024,500.00
PSI	NTRD	MCSA	84400	FNMA (CALLABLE)	2.12500	08/11/15	50,000,000.00	50,000,000.00	50,029,500.00
PSI	NTRD	MCSA	84709	FNMA (CALLABLE)	1.37500	09/28/15	50,000,000.00	50,000,000.00	50,115,000.00
PSI	NTRD	MCSA	84710	FNMA (CALLABLE)	1.50000	09/29/15	50,000,000.00	50,000,000.00	50,127,000.00
PSI	NTRD	MCSA	84712	FNMA (CALLABLE)	1.37500	09/29/15	50,000,000.00	50,000,000.00	50,118,500.00
PSI	NTRD	MCSA	84721	FNMA (CALLABLE)	1.50000	09/29/15	25,000,000.00	25,000,000.00	25,062,000.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	MCSA	84722	FNMA (CALLABLE)	1.37500	09/29/15	25,000,000.00	25,000,000.00	25,056,500.00
PSI	NTRD	MCSA	84731	FNMA (CALLABLE)	1.37500	09/29/15	15,000,000.00	15,000,000.00	15,033,900.00
PSI	NTRD	MCSA	84749	FNMA (CALLABLE)	1.37500	09/29/15	25,000,000.00	25,000,000.00	25,056,500.00
PSI	NTRD	MCSA	85082	FNMA (CALLABLE)	2.00000	11/09/15	25,000,000.00	25,000,000.00	25,084,000.00
PSI	NTRD	MCSA	85077	FNMA (CALLABLE)	2.00000	11/17/15	25,000,000.00	25,000,000.00	25,023,750.00
PSI	NTRD	MCSA	85078	FNMA (CALLABLE)	2.00000	11/17/15	25,000,000.00	25,000,000.00	25,023,750.00
PSI	NTRD	MCSA	85079	FNMA (CALLABLE)	2.12500	11/17/15	25,000,000.00	25,000,000.00	25,025,250.00
PSI	NTRD	MCSA	85080	FNMA (CALLABLE)	2.12500	11/17/15	25,000,000.00	25,000,000.00	25,025,250.00
PSI	NTRD	MCSA	85097	FNMA (CALLABLE)	2.50000	11/19/15	25,000,000.00	25,000,000.00	24,942,500.00
PSI	NTRD	MCSA	85098	FNMA (CALLABLE)	2.50000	11/19/15	25,000,000.00	25,000,000.00	24,942,500.00
PSI	NTRD	MCSA	85119	FNMA (CALLABLE)	2.40000	11/23/15	25,000,000.00	25,000,000.00	24,890,625.00
PSI	NTRD	MCSA	85120	FNMA (CALLABLE)	2.40000	11/23/15	25,000,000.00	25,000,000.00	24,890,625.00
PSI	NTRD	MCSA	85249	FNMA (CALLABLE)	1.15000	11/24/15	25,000,000.00	25,000,000.00	25,024,000.00
PSI	NTRD	MCSA	85250	FNMA (CALLABLE)	1.15000	11/24/15	25,000,000.00	25,000,000.00	25,024,000.00
PSI	NTRD	MCSA	85230	FNMA (CALLABLE)	1.60000	12/01/15	25,000,000.00	25,000,000.00	25,038,500.00
PSI	NTRD	MCSA	85231	FNMA (CALLABLE)	1.60000	12/01/15	25,000,000.00	25,000,000.00	25,038,500.00
PSI	NTRD	MCSA	85233	FNMA (CALLABLE)	1.50000	12/01/15	25,000,000.00	25,000,000.00	25,036,500.00
PSI	NTRD	MCSA	85234	FNMA (CALLABLE)	1.50000	12/01/15	25,000,000.00	25,000,000.00	25,036,000.00
PSI	NTRD	MCSA	85235	FNMA (CALLABLE)	1.50000	12/01/15	25,000,000.00	25,000,000.00	25,036,000.00
PSI	NTRD	MCSA	85271	FHLMC (CALLABLE)	1.35000	12/01/15	25,000,000.00	25,000,000.00	24,955,000.00
PSI	NTRD	MCSA	85272	FHLMC (CALLABLE)	1.35000	12/01/15	25,000,000.00	25,000,000.00	24,955,000.00
PSI	NTRD	MCSA	85245	FNMA (CALLABLE)	1.50000	12/02/15	25,000,000.00	25,000,000.00	25,040,000.00
PSI	NTRD	MCSA	85246	FNMA (CALLABLE)	1.55000	12/02/15	25,000,000.00	25,000,000.00	24,972,655.00
PSI	NTRD	MCSA	85247	FNMA (CALLABLE)	1.55000	12/02/15	25,000,000.00	25,000,000.00	24,972,655.00
PSI	NTRD	MCSA	85252	FNMA (CALLABLE)	1.50000	12/02/15	20,000,000.00	20,000,000.00	20,032,000.00
PSI	NTRD	MCSA	85267	FHLMC (CALLABLE)	2.25000	12/02/15	25,000,000.00	25,000,000.00	25,070,750.00
PSI	NTRD	MCSA	85282	FHLMC (CALLABLE)	2.25000	12/03/15	50,000,000.00	50,000,000.00	50,106,000.00
PSI	NTRD	MCSA	85270	FHLMC (CALLABLE)	2.25000	12/09/15	25,000,000.00	25,000,000.00	24,896,750.00
PSI	NTRD	MCSA	85467	FHLMC (CALLABLE)	3.00000	12/15/15	50,000,000.00	50,000,000.00	50,093,750.00
PSI	NTRD	MCSA	85468	FHLMC (CALLABLE)	3.00000	12/17/15	50,000,000.00	50,000,000.00	50,096,500.00
PSI	NTRD	MCSA	85469	FHLMC (CALLABLE)	3.00000	12/22/15	50,000,000.00	50,000,000.00	49,718,750.00
PSI	NTRD	MCSA	85470	FHLMC (CALLABLE)	3.00000	12/22/15	50,000,000.00	50,000,000.00	50,103,000.00
PSI	NTRD	MCSA	85408	FHLMC (CALLABLE)	3.00000	12/23/15	25,000,000.00	25,000,000.00	25,023,437.50
PSI	NTRD	MCSA	85471	FHLMC (CALLABLE)	3.00000	12/23/15	50,000,000.00	50,000,000.00	50,046,875.00
PSI	NTRD	MCSA	85485	FHLMC (CALLABLE)	3.37500	12/29/15	25,000,000.00	25,000,000.00	24,898,437.50
PSI	NTRD	MCSA	85533	FHLMC (CALLABLE)	2.75000	12/29/15	50,000,000.00	50,000,000.00	50,243,500.00
PSI	NTRD	MCSA	85559	FHLMC (CALLABLE)	3.25000	12/29/15	50,000,000.00	50,000,000.00	50,160,000.00
PSI	NTRD	MCSA	85560	FHLMC (CALLABLE)	3.25000	12/29/15	50,000,000.00	50,000,000.00	50,162,500.00
PSI	NTRD	MCSA	85561	FHLMC (CALLABLE)	3.25000	12/29/15	50,000,000.00	49,958,406.35	50,202,500.00
PSI	NTRD	MCSA	85483	FHLMC (CALLABLE)	3.37500	12/30/15	50,000,000.00	50,000,000.00	50,128,000.00
PSI	NTRD	MCSA	85532	FHLMC (CALLABLE)	2.62500	12/30/15	50,000,000.00	50,000,000.00	50,018,000.00

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PSI	NTRD	MCSA	85534	FHLMC (CALLABLE)	3.25000	12/30/15	50,000,000.00	50,000,000.00	50,139,500.00
PSI	NTRD	MCSA	85562	FHLMC (CALLABLE)	3.37500	12/30/15	50,000,000.00	50,000,000.00	50,135,500.00
PSI	NTRD	MCSA	86649	FHLB (CALLABLE)	7.50000	05/03/16	50,000,000.00	50,000,000.00	50,020,500.00
PSI	NTRD	MCSA	86887	FHLB (CALLABLE)	6.00000	06/01/16	25,000,000.00	25,000,000.00	25,097,655.00
PSI	NTRD	MCSA	87180	FHLB (CALLABLE)	4.75000	07/13/16	50,000,000.00	50,000,000.00	50,331,500.00
PSI	NTRD	MCSA	87205	FHLB (CALLABLE)	5.00000	07/19/16	50,000,000.00	50,000,000.00	50,466,000.00
PSI	NTRD	MCSA	87216	FHLB (CALLABLE)	5.12500	07/19/16	25,000,000.00	25,000,000.00	25,232,000.00
PSI	NTRD	MCSA	87238	FHLB (CALLABLE)	5.75000	07/19/16	50,000,000.00	50,000,000.00	50,505,000.00
PSI	NTRD	MCSA	87253	FHLB (CALLABLE)	6.00000	07/19/16	25,000,000.00	25,000,000.00	25,279,250.00
PSI	NTRD	MCSA	87183	FHLB (CALLABLE)	5.25000	07/20/16	50,000,000.00	50,000,000.00	50,418,500.00
PSI	NTRD	MCSA	87204	FHLB (CALLABLE)	5.12500	07/20/16	50,000,000.00	50,000,000.00	50,414,060.00
PSI	NTRD	MCSA	87254	FHLB (CALLABLE)	6.00000	07/27/16	50,000,000.00	50,000,000.00	50,636,000.00
PSI	NTRD	MCSA	87393	FHLB (CALLABLE)	5.00000	08/15/16	25,000,000.00	25,000,000.00	24,752,500.00
PSI	NTRD	MCSA	87422	FHLMC (CALLABLE)	4.00000	08/23/16	50,000,000.00	50,000,000.00	50,115,500.00
PSI	NTRD	MCSA	87487	FHLMC (CALLABLE)	1.50000	08/24/16	25,000,000.00	25,000,000.00	25,066,000.00
PSI	NTRD	MCSA	87700	FHLMC (CALLABLE)	3.00000	09/23/16	50,000,000.00	50,000,000.00	49,933,500.00
PSI	NTRD	MCSA	87622	FHLMC (CALLABLE)	3.10000	03/16/17	30,000,000.00	30,000,000.00	29,853,900.00
MCSA Total							2,290,000,000.00	2,289,958,406.35	2,294,998,075.00
PSI	NTRD	NCD1	87828	UNION BK OF CALIFORNIA CD	0.21000	11/16/11	50,000,000.00	50,000,000.00	49,994,665.00
PSI	NTRD	NCD1	87961	UNION BK OF CALIFORNIA CD	0.15000	11/29/11	50,000,000.00	50,000,000.00	49,985,503.00
PSI	NTRD	NCD1	87899	UNION BK OF CALIFORNIA CD	0.23000	12/05/11	50,000,000.00	50,000,000.00	49,986,389.00
PSI	NTRD	NCD1	87857	UNION BK OF CALIFORNIA CD	0.29000	12/20/11	50,000,000.00	50,000,000.00	49,981,251.00
PSI	NTRD	NCD1	88171	UNION BK OF CALIFORNIA CD	0.22000	12/23/11	50,000,000.00	50,000,000.00	49,974,991.50
NCD1 Total							250,000,000.00	250,000,000.00	249,922,799.50
PSI	NTRD	NOTE	85124	USTN	0.75000	11/30/11	50,000,000.00	50,019,639.19	50,027,500.00
PSI	NTRD	NOTE	85125	USTN	0.75000	11/30/11	50,000,000.00	50,019,639.19	50,027,500.00
PSI	NTRD	NOTE	85525	USTN	0.75000	11/30/11	50,000,000.00	50,018,510.99	50,027,500.00
PSI	NTRD	NOTE	85567	USTN	0.75000	11/30/11	50,000,000.00	50,017,342.16	50,027,500.00
PSI	NTRD	NOTE	85568	USTN	0.75000	11/30/11	50,000,000.00	50,017,342.16	50,027,500.00
PSI	NTRD	NOTE	85122	USTN	1.12500	12/15/11	50,000,000.00	50,051,396.04	50,064,500.00
PSI	NTRD	NOTE	85123	USTN	1.12500	12/15/11	30,000,000.00	30,030,837.62	30,038,700.00
PSI	NTRD	NOTE	85223	USTN	1.12500	12/15/11	50,000,000.00	50,052,835.65	50,064,500.00
PSI	NTRD	NOTE	85224	USTN	1.12500	12/15/11	50,000,000.00	50,052,835.65	50,064,500.00
PSI	NTRD	NOTE	85437	USTN	1.12500	12/15/11	50,000,000.00	50,048,848.68	50,064,500.00
PSI	NTRD	NOTE	85438	USTN	1.12500	12/15/11	50,000,000.00	50,048,848.68	50,064,500.00
PSI	NTRD	NOTE	85753	USTN	4.62500	12/31/11	50,000,000.00	50,350,609.76	50,371,000.00
PSI	NTRD	NOTE	85754	USTN	4.62500	12/31/11	23,000,000.00	23,161,280.49	23,170,660.00
PSI	NTRD	NOTE	85508	USTN	1.12500	01/15/12	50,000,000.00	50,081,219.06	50,111,500.00
PSI	NTRD	NOTE	85509	USTN	1.12500	01/15/12	50,000,000.00	50,081,219.06	50,111,500.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	NOTE	85574	USTN	1.12500	01/15/12	50,000,000.00	50,076,886.19	50,111,500.00
PSI	NTRD	NOTE	85575	USTN	1.12500	01/15/12	50,000,000.00	50,076,886.19	50,111,500.00
PSI	NTRD	NOTE	85744	USTN	4.75000	01/31/12	50,000,000.00	50,539,423.88	50,580,000.00
PSI	NTRD	NOTE	85745	USTN	4.75000	01/31/12	50,000,000.00	50,539,423.88	50,580,000.00
PSI	NTRD	NOTE	86410	USTN	1.37500	03/15/12	50,000,000.00	50,202,197.82	50,242,185.00
PSI	NTRD	NOTE	86530	USTN	1.00000	03/31/12	50,000,000.00	50,140,907.12	50,189,500.00
PSI	NTRD	NOTE	84155	USTN	2.37500	08/31/14	50,000,000.00	51,112,397.54	52,761,500.00
PSI	NTRD	NOTE	84156	USTN	2.37500	08/31/14	25,000,000.00	25,556,198.77	26,380,750.00
PSI	NTRD	NOTE	85663	USTN	1.37500	11/30/15	50,000,000.00	48,639,783.32	51,296,875.00
PSI	NTRD	NOTE	85664	USTN	1.37500	11/30/15	50,000,000.00	48,604,411.26	51,296,875.00
NOTE Total							1,178,000,000.00	1,179,540,920.35	1,187,814,045.00
PSI	NTRD	TBIL	85746	UST BILL	0.29000	12/15/11	50,000,000.00	49,982,277.78	49,998,500.00
PSI	NTRD	TBIL	85747	UST BILL	0.29000	12/15/11	50,000,000.00	49,982,277.78	49,998,500.00
PSI	NTRD	TBIL	86565	UST BILL	0.25750	04/05/12	50,000,000.00	49,944,208.33	49,991,500.00
PSI	NTRD	TBIL	86566	UST BILL	0.25750	04/05/12	50,000,000.00	49,944,208.33	49,991,500.00
TBIL Total							200,000,000.00	199,852,972.22	199,980,000.00
PSI	NTRD	YANK1	87934	SOCIETE GENERALE NY CD	0.42000	11/01/11	50,000,000.00	50,000,000.00	50,000,370.00
PSI	NTRD	YANK1	88010	BNP PARIBAS SF CD	0.40000	11/07/11	50,000,000.00	50,000,000.00	50,001,065.00
PSI	NTRD	YANK1	88040	SOCIETE GENERALE NY CD	0.42000	11/07/11	50,000,000.00	50,000,083.30	50,001,260.00
PSI	NTRD	YANK1	88041	SOCIETE GENERALE NY CD	0.42000	11/07/11	25,000,000.00	25,000,041.65	25,000,630.00
PSI	NTRD	YANK1	88037	CREDIT AGRICOLE CIB NY CD	0.43000	11/08/11	50,000,000.00	50,000,097.19	50,001,550.00
PSI	NTRD	YANK1	87804	SVENSKA HANDELSBANKEN AB NY CD	0.23000	11/10/11	50,000,000.00	50,000,062.48	49,999,165.50
PSI	NTRD	YANK1	88081	BNP PARIBAS SF CD	0.45000	11/10/11	50,000,000.00	50,000,000.00	50,002,220.00
PSI	NTRD	YANK1	87815	BK OF MONTREAL CHICAGO CD	0.20000	11/15/11	50,000,000.00	50,000,194.38	49,995,623.50
PSI	NTRD	YANK1	87816	BK OF MONTREAL CHICAGO CD	0.20000	11/15/11	25,000,000.00	25,000,097.19	24,997,811.75
PSI	NTRD	YANK1	88056	DEUTSCHE BK AG NY CD	0.28000	11/15/11	50,000,000.00	50,000,000.00	49,997,290.50
PSI	NTRD	YANK1	88057	DEUTSCHE BK AG NY CD	0.28000	11/15/11	25,000,000.00	25,000,000.00	24,998,645.25
PSI	NTRD	YANK1	88101	SOCIETE GENERALE NY CD	0.41000	11/18/11	50,000,000.00	50,000,236.03	49,998,998.00
PSI	NTRD	YANK1	87879	CREDIT SUISSE NY CD	0.29000	11/21/11	50,000,000.00	50,000,000.00	49,995,038.50
PSI	NTRD	YANK1	87664	BK OF NOVA SCOTIA HOUSTON CD	0.28000	11/22/11	50,000,000.00	50,000,000.00	49,994,494.00
PSI	NTRD	YANK1	87820	NORDEA BK FINLAND PLC NY CD	0.23000	11/23/11	50,000,000.00	50,000,305.43	49,992,650.50
PSI	NTRD	YANK1	87704	NORDEA BK FINLAND PLC NY CD	0.30000	11/25/11	50,000,000.00	50,000,333.10	49,994,437.50
PSI	NTRD	YANK1	87705	SVENSKA HANDELSBANKEN AB NY CD	0.29000	11/25/11	50,000,000.00	50,000,333.11	49,994,091.00
PSI	NTRD	YANK1	87712	NORDEA BK FINLAND PLC NY CD	0.29000	11/25/11	50,000,000.00	50,000,333.11	49,994,091.00
PSI	NTRD	YANK1	87713	SVENSKA HANDELSBANKEN AB NY CD	0.29000	11/25/11	50,000,000.00	50,000,000.00	49,994,091.00
PSI	NTRD	YANK1	87189	AU & NZ BANKING GRP NY CD	0.21000	11/28/11	50,000,000.00	50,000,747.61	49,988,318.50
PSI	NTRD	YANK1	87696	TORONTO DOMINION BK NY CD	0.18000	11/28/11	50,000,000.00	50,000,000.00	49,987,165.50
PSI	NTRD	YANK1	87844	DEUTSCHE BK AG NY CD	0.25000	11/30/11	50,000,000.00	49,996,772.53	49,989,153.00
PSI	NTRD	YANK1	87967	DNB NOR BANK ASA NY CD	0.19000	11/30/11	50,000,000.00	50,000,000.00	49,986,668.50

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PSI	NTRD	YANK1	87987	CREDIT SUISSE NY CD	0.29000	11/30/11	50,000,000.00	50,000,000.00	49,990,831.50
PSI	NTRD	YANK1	87988	CREDIT SUISSE NY CD	0.29000	11/30/11	25,000,000.00	25,000,000.00	24,995,415.75
PSI	NTRD	YANK1	87723	WESTPAC BANKING CORP NY CD	0.18000	12/01/11	50,000,000.00	50,000,000.00	49,985,791.00
PSI	NTRD	YANK1	88160	CREDIT AGRICOLE CIB NY CD	0.54000	12/01/11	50,000,000.00	50,000,416.45	50,001,285.00
PSI	NTRD	YANK1	88141	BNP PARIBAS SF CD	0.51000	12/02/11	50,000,000.00	50,000,000.00	49,999,997.50
PSI	NTRD	YANK1	88163	BNP PARIBAS SF CD	0.50000	12/02/11	50,000,000.00	50,000,000.00	49,999,554.50
PSI	NTRD	YANK1	87931	BK OF NOVA SCOTIA HOUSTON CD	0.18000	12/05/11	50,000,000.00	50,000,000.00	49,983,961.50
PSI	NTRD	YANK1	88018	LLOYDS TSB BK PLC NY CD	0.24000	12/05/11	50,000,000.00	50,000,472.04	49,986,877.00
PSI	NTRD	YANK1	88184	BNP PARIBAS SF CD	0.50000	12/05/11	50,000,000.00	50,000,000.00	49,999,513.00
PSI	NTRD	YANK1	87718	COMMONWEALTH BK OF AU NY CD	0.23000	12/06/11	50,000,000.00	49,998,535.57	49,985,983.00
PSI	NTRD	YANK1	87739	COMMONWEALTH BK OF AU NY CD	0.23000	12/06/11	45,000,000.00	44,998,682.01	44,987,384.70
PSI	NTRD	YANK1	88034	LLOYDS TSB BK PLC NY CD	0.25500	12/06/11	50,000,000.00	50,000,485.91	49,987,252.00
PSI	NTRD	YANK1	88035	LLOYDS TSB BK PLC NY CD	0.25500	12/06/11	25,000,000.00	25,000,242.96	24,993,626.00
PSI	NTRD	YANK1	87938	UBS AG STAMFORD CT CD	0.30000	12/07/11	50,000,000.00	50,000,000.00	49,989,206.50
PSI	NTRD	YANK1	88164	DEUTSCHE BK AG NY CD	0.30000	12/07/11	50,000,000.00	50,000,000.00	49,989,213.00
PSI	NTRD	YANK1	87929	SVENSKA HANDELSBANKEN AB NY CD	0.28000	12/08/11	50,000,000.00	50,000,000.00	49,987,860.00
PSI	NTRD	YANK1	87999	BK OF NOVA SCOTIA HOUSTON CD	0.17000	12/09/11	50,000,000.00	50,000,000.00	49,981,589.00
PSI	NTRD	YANK1	88176	CREDIT AGRICOLE CIB NY CD	0.55000	12/09/11	50,000,000.00	50,000,527.44	50,002,160.00
PSI	NTRD	YANK1	88177	CREDIT AGRICOLE CIB NY CD	0.55000	12/09/11	25,000,000.00	25,000,263.72	25,001,080.00
PSI	NTRD	YANK1	88066	BARCLAYS BK PLC NY CD	0.28000	12/12/11	50,000,000.00	50,000,569.18	49,985,421.00
PSI	NTRD	YANK1	88197	BNP PARIBAS SF CD	0.50000	12/12/11	50,000,000.00	50,000,000.00	49,998,251.00
PSI	NTRD	YANK1	88020	DNB NOR BANK ASA NY CD	0.21000	12/16/11	50,000,000.00	50,000,000.00	49,977,649.00
PSI	NTRD	YANK1	88021	DNB NOR BANK ASA NY CD	0.21000	12/16/11	25,000,000.00	25,000,000.00	24,988,824.50
PSI	NTRD	YANK1	88118	DNB NOR BANK ASA NY CD	0.21000	12/19/11	50,000,000.00	50,000,000.00	49,976,196.00
PSI	NTRD	YANK1	87109	LLOYDS TSB BK PLC NY CD	0.37000	12/20/11	50,000,000.00	50,000,679.33	49,986,763.50
PSI	NTRD	YANK1	87161	WESTPAC BANKING CORP NY CD	0.26000	12/20/11	50,000,000.00	50,000,679.72	49,979,147.50
PSI	NTRD	YANK1	87753	SVENSKA HANDELSBANKEN AB NY CD	0.31500	12/20/11	50,000,000.00	50,000,339.97	49,982,980.50
PSI	NTRD	YANK1	87775	NORDEA BK FINLAND PLC NY CD	0.31000	12/20/11	50,000,000.00	50,000,339.98	49,982,634.50
PSI	NTRD	YANK1	87785	BARCLAYS BK PLC NY CD	0.33000	12/20/11	50,000,000.00	50,000,679.94	49,984,021.50
PSI	NTRD	YANK1	87813	AU & NZ BANKING GRP NY CD	0.20000	12/20/11	50,000,000.00	50,000,000.00	49,975,009.50
PSI	NTRD	YANK1	87814	AU & NZ BANKING GRP NY CD	0.20000	12/20/11	50,000,000.00	50,000,000.00	49,975,009.50
PSI	NTRD	YANK1	87834	BK OF NOVA SCOTIA HOUSTON CD	0.29000	12/20/11	50,000,000.00	50,000,000.00	49,981,251.00
PSI	NTRD	YANK1	87847	RABOBANK NEDERLAND NV NY CD	0.33000	12/20/11	50,000,000.00	50,000,000.00	49,984,025.50
PSI	NTRD	YANK1	87848	RABOBANK NEDERLAND NV NY CD	0.33000	12/20/11	25,000,000.00	25,000,000.00	24,992,012.75
PSI	NTRD	YANK1	87849	UBS AG STANFORD CT CD	0.34500	12/20/11	50,000,000.00	50,000,000.00	49,985,065.00
PSI	NTRD	YANK1	87877	BARCLAYS BK PLC NY CD	0.33000	12/20/11	50,000,000.00	50,000,680.01	49,984,025.50
PSI	NTRD	YANK1	87878	BARCLAYS BK PLC NY CD	0.33000	12/20/11	39,000,000.00	39,000,530.41	38,987,539.89
PSI	NTRD	YANK1	88111	CREDIT SUISSE NY CD	0.30000	12/20/11	50,000,000.00	50,000,000.00	49,981,954.00
PSI	NTRD	YANK1	88124	RABOBANK NEDERLAND NV NY CD	0.22000	12/20/11	50,000,000.00	50,000,000.00	49,976,404.50
PSI	NTRD	YANK1	88125	RABOBANK NEDERLAND NV NY CD	0.22000	12/20/11	25,000,000.00	25,000,000.00	24,988,202.25
PSI	NTRD	YANK1	88159	SVENSKA HANDELSBANKEN AB NY CD	0.22000	12/27/11	50,000,000.00	50,000,000.00	49,969,153.50

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PSI	NTRD	YANK1	87829	TORONTO DOMINION BK NY CD	0.22000	12/28/11	50,000,000.00	50,000,000.00	49,968,600.00
PSI	NTRD	YANK1	88059	NORDEA BK FINLAND PLC NY CD	0.24000	12/28/11	50,000,000.00	50,000,000.00	49,970,217.50
PSI	NTRD	YANK1	88107	BK OF NOVA SCOTIA HOUSTON CD	0.27000	12/28/11	50,000,000.00	50,004,746.41	49,972,628.00
PSI	NTRD	YANK1	87885	TORONTO DOMINION BK NY CD	0.23000	12/29/11	50,000,000.00	50,001,601.66	49,968,854.50
PSI	NTRD	YANK1	87731	WESTPAC BANKING CORP NY CD	0.27000	12/30/11	50,000,000.00	50,000,000.00	49,971,672.50
PSI	NTRD	YANK1	88161	NORDEA BK FINLAND PLC NY CD	0.18000	12/30/11	50,000,000.00	50,000,819.20	49,964,202.00
PSI	NTRD	YANK1	88169	UBS AG STAMFORD CT CD	0.29000	12/30/11	50,000,000.00	50,000,000.00	49,973,358.50
PSI	NTRD	YANK1	88170	UBS AG STAMFORD CT CD	0.29000	12/30/11	25,000,000.00	25,000,000.00	24,986,679.25
PSI	NTRD	YANK1	88013	BK OF MONTREAL CHICAGO CD	0.25000	01/05/12	50,000,000.00	50,000,902.22	49,967,026.50
PSI	NTRD	YANK1	88069	RABOBANK NEDERLAND NV NY CD	0.35000	01/20/12	50,000,000.00	50,000,000.00	49,966,287.00
PSI	NTRD	YANK1	87886	COMMONWEALTH BK OF AU NY CD	0.40000	03/22/12	50,000,000.00	50,001,968.34	49,930,628.00
PSI	NTRD	YANK1	87887	COMMONWEALTH BK OF AU NY CD	0.40000	03/22/12	50,000,000.00	50,001,968.34	49,930,628.00
PSI	NTRD	YANK1	86658	BARCLAYS BK PLC NY CD	0.75000	04/20/12	50,000,000.00	50,000,000.00	49,973,002.50
PSI	NTRD	YANK1	88181	AU & NZ BANKING GRP NY CD	0.36000	04/20/12	50,000,000.00	50,000,000.00	49,881,038.00
PSI	NTRD	YANK1	88068	ROYAL BK OF CANADA NY CD	0.55000	10/15/12	50,000,000.00	50,000,000.00	49,649,341.00
YANK1 Total							3,684,000,000.00	3,684,015,767.92	3,682,449,114.59
NTRD Total							22,339,855,000.00	22,372,282,902.05	22,434,432,528.59
NTRD Historical Cost							22,424,378,859.88		
PSI	TRADE	NOTE	88039	USTN	1.00000	09/30/16	50,000,000.00	50,023,115.56	50,035,000.00
PSI	TRADE	NOTE	88043	USTN	1.00000	09/30/16	50,000,000.00	49,996,147.41	50,035,000.00
NOTE Total							100,000,000.00	100,019,262.97	100,070,000.00
TRADE Total							100,000,000.00	100,019,262.97	100,070,000.00
TRADE Historical Cost							100,019,531.25		
PSI Total							22,439,855,000.00	22,472,302,165.02	22,534,502,528.59
PSI Historical Cost							22,524,398,391.13		

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	BLPSI	CNFX	88105	GE CAPITAL CORP MTN	5.45000	01/15/13	1,500,000.00	1,574,676.49	1,577,505.00
SPI	BLPSI	CNFX	88104	GE CAPITAL CORP MTN	3.75000	11/14/14	1,500,000.00	1,578,049.46	1,582,845.00
CNFX Total							3,000,000.00	3,152,725.95	3,160,350.00
BLPSI - BLP SCHOOLS SELF INS AUTHORITY Total							3,000,000.00	3,152,725.95	3,160,350.00
SPI	GF	1TRD	14004	FLYING TRIANGLE 1ST TR	5.50000	08/01/12	6,471.48	6,471.48	6,471.48
SPI	GF	1TRD	16864	FLYING TRIANGLE 1ST TR	5.50000	01/01/14	33,869.75	33,869.75	33,869.75
SPI	GF	1TRD	17567	FLYING TRIANGLE SLUSHER	2.25000	04/24/14	262,500.00	262,500.00	262,500.00
SPI	GF	1TRD	03463	FLYING TRIANGLE LOAN	5.50000	03/01/15	91,622.91	91,622.91	91,622.91
SPI	GF	1TRD	12057	FLYING TRIANGLE LOAN	5.50000	04/01/17	83,066.66	83,066.66	83,066.66
1TRD Total							477,530.80	477,530.80	477,530.80
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND	5.00000	09/02/21	5,165,000.00	5,165,000.00	5,165,000.00
LTBD Total							5,165,000.00	5,165,000.00	5,165,000.00
GF - GENERAL FUND Total							5,642,530.80	5,642,530.80	5,642,530.80
SPI	MAST	BOND	18810	USTB	7.25000	05/15/16	85,000.00	85,979.03	109,278.13
BOND Total							85,000.00	85,979.03	109,278.13
MAST - MGMT ATTORNEY SETTLEMENT TRUST Total							85,000.00	85,979.03	109,278.13
SPI	SANIT	FFCB	85624	FFCB (CALLABLE)	2.48000	12/21/15	1,134,000.00	1,134,000.00	1,137,560.76
FFCB Total							1,134,000.00	1,134,000.00	1,137,560.76
SPI	SANIT	MCSA	85626	FHLMC (CALLABLE)	2.00000	12/30/15	1,462,000.00	1,462,000.00	1,466,546.82
SPI	SANIT	MCSA	87606	FHLB (CALLABLE)	1.00000	08/25/16	80,000.00	80,000.00	79,706.40
SPI	SANIT	MCSA	87609	FNMA (CALLABLE)	1.05000	09/14/16	620,000.00	620,000.00	620,793.60
SPI	SANIT	MCSA	88071	FNMA (CALLABLE)	1.25000	10/26/16	72,000.00	72,000.00	72,388.08
MCSA Total							2,234,000.00	2,234,000.00	2,239,434.90
SANIT - SANITATION DISTRICT Total							3,368,000.00	3,368,000.00	3,376,995.66
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0.00000	12/31/11	2,771,350.54	2,771,350.54	2,771,350.54
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0.00000	12/31/11	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0.00000	12/31/11	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0.00000	12/31/11	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0.00000	12/31/11	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0.00000	12/31/11	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0.00000	12/31/11	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0.00000	12/31/11	12,000,000.00	12,000,000.00	12,000,000.00

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SPI	SCAQM	CTDQ	43227	S OF C LAIF	0.00000	12/31/11	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0.00000	12/31/11	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0.00000	12/31/11	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0.00000	12/31/11	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0.00000	12/31/11	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0.00000	12/31/11	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0.00000	12/31/11	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0.00000	12/31/11	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0.00000	12/31/11	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0.00000	12/31/11	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0.00000	12/31/11	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0.00000	12/31/11	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0.00000	12/31/11	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0.00000	12/31/11	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0.00000	12/31/11	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0.00000	12/31/11	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0.00000	12/31/11	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0.00000	12/31/11	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0.00000	12/31/11	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0.00000	12/31/11	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF	0.00000	12/31/11	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF	0.00000	12/31/11	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF	0.00000	12/31/11	281,845.96	281,845.96	281,845.96
SPI	SCAQM	CTDQ	66800	S OF C LAIF	0.00000	12/31/11	317,155.30	317,155.30	317,155.30
SPI	SCAQM	CTDQ	67819	S OF C LAIF	0.00000	12/31/11	363,715.38	363,715.38	363,715.38
SPI	SCAQM	CTDQ	68720	S OF C LAIF	0.00000	12/31/11	393,812.36	393,812.36	393,812.36
SPI	SCAQM	CTDQ	69520	S OF C LAIF	0.00000	12/31/11	449,659.59	449,659.59	449,659.59
SPI	SCAQM	CTDQ	70359	S OF C LAIF	0.00000	12/31/11	491,566.29	491,566.29	491,566.29
SPI	SCAQM	CTDQ	71268	S OF C LAIF	0.00000	12/31/11	513,938.89	513,938.89	513,938.89
SPI	SCAQM	CTDQ	72329	S OF C LAIF	0.00000	12/31/11	505,507.65	505,507.65	505,507.65
SPI	SCAQM	CTDQ	73503	S OF C LAIF	0.00000	12/31/11	515,367.27	515,367.27	515,367.27
SPI	SCAQM	CTDQ	74486	S OF C LAIF	0.00000	12/31/11	520,380.93	520,380.93	520,380.93
SPI	SCAQM	CTDQ	75694	S OF C LAIF	0.00000	12/31/11	492,274.30	492,274.30	492,274.30
SPI	SCAQM	CTDQ	77128	S OF C LAIF	0.00000	12/31/11	410,449.24	410,449.24	410,449.24
SPI	SCAQM	CTDQ	78106	S OF C LAIF	0.00000	12/31/11	304,980.32	304,980.32	304,980.32
SPI	SCAQM	CTDQ	78999	S OF C LAIF	0.00000	12/31/11	277,823.10	277,823.10	277,823.10
SPI	SCAQM	CTDQ	79884	S OF C LAIF	0.00000	12/31/11	252,862.59	252,862.59	252,862.59
SPI	SCAQM	CTDQ	80623	S OF C LAIF	0.00000	12/31/11	186,831.92	186,831.92	186,831.92
SPI	SCAQM	CTDQ	81267	S OF C LAIF	0.00000	12/31/11	150,112.75	150,112.75	150,112.75
SPI	SCAQM	CTDQ	81965	S OF C LAIF	0.00000	12/31/11	89,717.54	89,717.54	89,717.54
SPI	SCAQM	CTDQ	82763	S OF C LAIF	0.00000	12/31/11	60,335.73	60,335.73	60,335.73

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SPI	SCAQM	CTDQ	83551	S OF C LAIF	0.00000	12/31/11	54,470.06	54,470.06	54,470.06
SPI	SCAQM	CTDQ	84325	S OF C LAIF	0.00000	12/31/11	55,045.25	55,045.25	55,045.25
SPI	SCAQM	CTDQ	85022	S OF C LAIF	0.00000	12/31/11	51,349.76	51,349.76	51,349.76
SPI	SCAQM	CTDQ	85933	S OF C LAIF	0.00000	12/31/11	45,607.02	45,607.02	45,607.02
SPI	SCAQM	CTDQ	86695	S OF C LAIF	0.00000	12/31/11	49,487.01	49,487.01	49,487.01
SPI	SCAQM	CTDQ	87359	S OF C LAIF	0.00000	12/31/11	47,004.27	47,004.27	47,004.27
SPI	SCAQM	CTDQ	88084	S OF C LAIF	0.00000	12/31/11	38,018.48	38,018.48	38,018.48
CTDQ Total							39,691,035.12	39,691,035.12	39,691,035.12
SCAQM - SOUTH COAST AIR QUALITY MGMT Total							39,691,035.12	39,691,035.12	39,691,035.12
SPI	SLIM	CTDQ	22101	S OF C LAIF	0.00000	12/31/11	3,218,710.97	3,218,710.97	3,218,710.97
SPI	SLIM	CTDQ	23208	S OF C LAIF	0.00000	12/31/11	27,081.03	27,081.03	27,081.03
SPI	SLIM	CTDQ	23842	S OF C LAIF	0.00000	12/31/11	83,505.96	83,505.96	83,505.96
SPI	SLIM	CTDQ	24459	S OF C LAIF	0.00000	12/31/11	94,996.78	94,996.78	94,996.78
SPI	SLIM	CTDQ	25326	S OF C LAIF	0.00000	12/31/11	104,088.41	104,088.41	104,088.41
SPI	SLIM	CTDQ	26241	S OF C LAIF	0.00000	12/31/11	110,715.07	110,715.07	110,715.07
SPI	SLIM	CTDQ	27270	S OF C LAIF	0.00000	12/31/11	117,811.43	117,811.43	117,811.43
SPI	SLIM	CTDQ	28140	S OF C LAIF	0.00000	12/31/11	118,831.50	118,831.50	118,831.50
SPI	SLIM	CTDQ	28986	S OF C LAIF	0.00000	12/31/11	117,968.90	117,968.90	117,968.90
SPI	SLIM	CTDQ	29917	S OF C LAIF	0.00000	12/31/11	115,386.18	115,386.18	115,386.18
SPI	SLIM	CTDQ	31093	S OF C LAIF	0.00000	12/31/11	114,884.96	114,884.96	114,884.96
SPI	SLIM	CTDQ	31850	S OF C LAIF	0.00000	12/31/11	119,214.46	119,214.46	119,214.46
SPI	SLIM	CTDQ	32655	S OF C LAIF	0.00000	12/31/11	120,967.08	120,967.08	120,967.08
SPI	SLIM	CTDQ	33599	S OF C LAIF	0.00000	12/31/11	119,698.34	119,698.34	119,698.34
SPI	SLIM	CTDQ	34231	S OF C LAIF	0.00000	12/31/11	124,159.87	124,159.87	124,159.87
SPI	SLIM	CTDQ	35220	S OF C LAIF	0.00000	12/31/11	128,393.89	128,393.89	128,393.89
SPI	SLIM	CTDQ	35952	S OF C LAIF	0.00000	12/31/11	130,900.85	130,900.85	130,900.85
SPI	SLIM	CTDQ	36773	S OF C LAIF	0.00000	12/31/11	129,716.18	129,716.18	129,716.18
SPI	SLIM	CTDQ	37638	S OF C LAIF	0.00000	12/31/11	132,118.17	132,118.17	132,118.17
SPI	SLIM	CTDQ	38537	S OF C LAIF	0.00000	12/31/11	134,992.32	134,992.32	134,992.32
SPI	SLIM	CTDQ	39281	S OF C LAIF	0.00000	12/31/11	132,458.88	132,458.88	132,458.88
SPI	SLIM	CTDQ	40072	S OF C LAIF	0.00000	12/31/11	124,940.21	124,940.21	124,940.21
SPI	SLIM	CTDQ	40891	S OF C LAIF	0.00000	12/31/11	125,249.17	125,249.17	125,249.17
SPI	SLIM	CTDQ	41416	S OF C LAIF	0.00000	12/31/11	124,689.59	124,689.59	124,689.59
SPI	SLIM	CTDQ	42149	S OF C LAIF	0.00000	12/31/11	132,997.69	132,997.69	132,997.69
SPI	SLIM	CTDQ	43226	S OF C LAIF	0.00000	12/31/11	140,793.36	140,793.36	140,793.36
SPI	SLIM	CTDQ	44234	S OF C LAIF	0.00000	12/31/11	152,132.72	152,132.72	152,132.72
SPI	SLIM	CTDQ	45086	S OF C LAIF	0.00000	12/31/11	164,017.17	164,017.17	164,017.17
SPI	SLIM	CTDQ	46123	S OF C LAIF	0.00000	12/31/11	167,897.97	167,897.97	167,897.97
SPI	SLIM	CTDQ	47347	S OF C LAIF	0.00000	12/31/11	157,924.35	157,924.35	157,924.35

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SPI	SLIM	CTDQ	48499	S OF C LAIF	0.00000	12/31/11	139,856.90	139,856.90	139,856.90
SPI	SLIM	CTDQ	49798	S OF C LAIF	0.00000	12/31/11	120,525.01	120,525.01	120,525.01
SPI	SLIM	CTDQ	50781	S OF C LAIF	0.00000	12/31/11	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0.00000	12/31/11	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0.00000	12/31/11	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0.00000	12/31/11	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0.00000	12/31/11	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0.00000	12/31/11	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0.00000	12/31/11	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0.00000	12/31/11	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0.00000	12/31/11	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0.00000	12/31/11	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0.00000	12/31/11	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF	0.00000	12/31/11	48,416.11	48,416.11	48,416.11
SPI	SLIM	CTDQ	64003	S OF C LAIF	0.00000	12/31/11	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0.00000	12/31/11	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF	0.00000	12/31/11	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF	0.00000	12/31/11	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818	S OF C LAIF	0.00000	12/31/11	108,222.63	108,222.63	108,222.63
SPI	SLIM	CTDQ	68719	S OF C LAIF	0.00000	12/31/11	118,789.82	118,789.82	118,789.82
SPI	SLIM	CTDQ	69518	S OF C LAIF	0.00000	12/31/11	136,097.01	136,097.01	136,097.01
SPI	SLIM	CTDQ	70360	S OF C LAIF	0.00000	12/31/11	151,399.04	151,399.04	151,399.04
SPI	SLIM	CTDQ	71269	S OF C LAIF	0.00000	12/31/11	158,866.84	158,866.84	158,866.84
SPI	SLIM	CTDQ	72330	S OF C LAIF	0.00000	12/31/11	159,520.70	159,520.70	159,520.70
SPI	SLIM	CTDQ	73504	S OF C LAIF	0.00000	12/31/11	165,030.36	165,030.36	165,030.36
SPI	SLIM	CTDQ	74485	S OF C LAIF	0.00000	12/31/11	168,848.34	168,848.34	168,848.34
SPI	SLIM	CTDQ	75693	S OF C LAIF	0.00000	12/31/11	161,848.34	161,848.34	161,848.34
SPI	SLIM	CTDQ	77131	S OF C LAIF	0.00000	12/31/11	136,599.41	136,599.41	136,599.41
SPI	SLIM	CTDQ	78104	S OF C LAIF	0.00000	12/31/11	102,613.52	102,613.52	102,613.52
SPI	SLIM	CTDQ	79000	S OF C LAIF	0.00000	12/31/11	93,633.67	93,633.67	93,633.67
SPI	SLIM	CTDQ	79882	S OF C LAIF	0.00000	12/31/11	86,272.14	86,272.14	86,272.14
SPI	SLIM	CTDQ	80621	S OF C LAIF	0.00000	12/31/11	63,895.36	63,895.36	63,895.36
SPI	SLIM	CTDQ	81265	S OF C LAIF	0.00000	12/31/11	51,337.52	51,337.52	51,337.52
SPI	SLIM	CTDQ	81963	S OF C LAIF	0.00000	12/31/11	31,005.24	31,005.24	31,005.24
SPI	SLIM	CTDQ	82761	S OF C LAIF	0.00000	12/31/11	20,942.34	20,942.34	20,942.34
SPI	SLIM	CTDQ	83552	S OF C LAIF	0.00000	12/31/11	18,906.35	18,906.35	18,906.35
SPI	SLIM	CTDQ	84323	S OF C LAIF	0.00000	12/31/11	16,628.36	16,628.36	16,628.36
SPI	SLIM	CTDQ	85020	S OF C LAIF	0.00000	12/31/11	12,936.00	12,936.00	12,936.00
SPI	SLIM	CTDQ	85931	S OF C LAIF	0.00000	12/31/11	11,519.98	11,519.98	11,519.98
SPI	SLIM	CTDQ	86696	S OF C LAIF	0.00000	12/31/11	12,561.86	12,561.86	12,561.86
SPI	SLIM	CTDQ	87360	S OF C LAIF	0.00000	12/31/11	11,931.63	11,931.63	11,931.63

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SPI	SLIM	CTDQ	88085	S OF C LAIF	0.00000	12/31/11	9,650.67	9,650.67	9,650.67
		CTDQ Total					10,075,228.50	10,075,228.50	10,075,228.50
		SLIM - SCHOOLS LINKED INSURANCE MGMT Total					10,075,228.50	10,075,228.50	10,075,228.50
SPI	WASIA	CTDQ	22460	S OF C LAIF	0.00000	12/31/11	7,000,000.00	7,000,000.00	7,000,000.00
SPI	WASIA	CTDQ	23844	S OF C LAIF	0.00000	12/31/11	73,432.18	73,432.18	73,432.18
SPI	WASIA	CTDQ	24460	S OF C LAIF	0.00000	12/31/11	88,299.86	88,299.86	88,299.86
SPI	WASIA	CTDQ	25245	S OF C LAIF	0.00000	12/31/11	96,741.95	96,741.95	96,741.95
SPI	WASIA	CTDQ	26250	S OF C LAIF	0.00000	12/31/11	102,900.92	102,900.92	102,900.92
SPI	WASIA	CTDQ	26945	S OF C LAIF	0.00000	12/31/11	109,496.42	109,496.42	109,496.42
SPI	WASIA	CTDQ	28143	S OF C LAIF	0.00000	12/31/11	110,444.50	110,444.50	110,444.50
SPI	WASIA	CTDQ	28732	S OF C LAIF	0.00000	12/31/11	109,642.78	109,642.78	109,642.78
SPI	WASIA	CTDQ	29586	S OF C LAIF	0.00000	12/31/11	107,242.35	107,242.35	107,242.35
SPI	WASIA	CTDQ	30647	S OF C LAIF	0.00000	12/31/11	106,776.50	106,776.50	106,776.50
SPI	WASIA	CTDQ	31539	S OF C LAIF	0.00000	12/31/11	110,800.43	110,800.43	110,800.43
SPI	WASIA	CTDQ	32361	S OF C LAIF	0.00000	12/31/11	112,429.36	112,429.36	112,429.36
SPI	WASIA	CTDQ	33315	S OF C LAIF	0.00000	12/31/11	111,250.16	111,250.16	111,250.16
SPI	WASIA	CTDQ	34059	S OF C LAIF	0.00000	12/31/11	115,396.80	115,396.80	115,396.80
SPI	WASIA	CTDQ	34957	S OF C LAIF	0.00000	12/31/11	119,331.99	119,331.99	119,331.99
SPI	WASIA	CTDQ	35633	S OF C LAIF	0.00000	12/31/11	121,662.01	121,662.01	121,662.01
SPI	WASIA	CTDQ	36439	S OF C LAIF	0.00000	12/31/11	120,560.95	120,560.95	120,560.95
SPI	WASIA	CTDQ	37287	S OF C LAIF	0.00000	12/31/11	122,793.41	122,793.41	122,793.41
SPI	WASIA	CTDQ	38231	S OF C LAIF	0.00000	12/31/11	125,464.71	125,464.71	125,464.71
SPI	WASIA	CTDQ	38988	S OF C LAIF	0.00000	12/31/11	123,110.08	123,110.08	123,110.08
SPI	WASIA	CTDQ	39857	S OF C LAIF	0.00000	12/31/11	116,122.07	116,122.07	116,122.07
SPI	WASIA	CTDQ	40652	S OF C LAIF	0.00000	12/31/11	116,409.22	116,409.22	116,409.22
SPI	WASIA	CTDQ	41374	S OF C LAIF	0.00000	12/31/11	121,913.10	121,913.10	121,913.10
SPI	WASIA	CTDQ	42151	S OF C LAIF	0.00000	12/31/11	130,096.85	130,096.85	130,096.85
SPI	WASIA	CTDQ	43228	S OF C LAIF	0.00000	12/31/11	137,722.35	137,722.35	137,722.35
SPI	WASIA	CTDQ	44236	S OF C LAIF	0.00000	12/31/11	148,814.38	148,814.38	148,814.38
SPI	WASIA	CTDQ	45087	S OF C LAIF	0.00000	12/31/11	160,439.61	160,439.61	160,439.61
SPI	WASIA	CTDQ	46124	S OF C LAIF	0.00000	12/31/11	164,235.76	164,235.76	164,235.76
SPI	WASIA	CTDQ	47346	S OF C LAIF	0.00000	12/31/11	154,479.69	154,479.69	154,479.69
SPI	WASIA	CTDQ	48500	S OF C LAIF	0.00000	12/31/11	136,806.32	136,806.32	136,806.32
SPI	WASIA	CTDQ	49797	S OF C LAIF	0.00000	12/31/11	117,896.11	117,896.11	117,896.11
SPI	WASIA	CTDQ	50782	S OF C LAIF	0.00000	12/31/11	93,828.22	93,828.22	93,828.22
SPI	WASIA	CTDQ	51468	S OF C LAIF	0.00000	12/31/11	77,816.21	77,816.21	77,816.21
SPI	WASIA	CTDQ	52669	S OF C LAIF	0.00000	12/31/11	73,638.02	73,638.02	73,638.02
SPI	WASIA	CTDQ	53919	S OF C LAIF	0.00000	12/31/11	71,712.31	71,712.31	71,712.31
SPI	WASIA	CTDQ	55075	S OF C LAIF	0.00000	12/31/11	63,529.28	63,529.28	63,529.28

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of October 31, 2011
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	56614	S OF C LAIF	0.00000	12/31/11	53,439.15	53,439.15	53,439.15
SPI	WASIA	CTDQ	58054	S OF C LAIF	0.00000	12/31/11	48,548.65	48,548.65	48,548.65
SPI	WASIA	CTDQ	59107	S OF C LAIF	0.00000	12/31/11	45,394.14	45,394.14	45,394.14
SPI	WASIA	CTDQ	60184	S OF C LAIF	0.00000	12/31/11	43,670.82	43,670.82	43,670.82
SPI	WASIA	CTDQ	61112	S OF C LAIF	0.00000	12/31/11	40,902.21	40,902.21	40,902.21
SPI	WASIA	CTDQ	61967	S OF C LAIF	0.00000	12/31/11	40,077.53	40,077.53	40,077.53
SPI	WASIA	CTDQ	62781	S OF C LAIF	0.00000	12/31/11	47,360.06	47,360.06	47,360.06
SPI	WASIA	CTDQ	64004	S OF C LAIF	0.00000	12/31/11	56,867.52	56,867.52	56,867.52
SPI	WASIA	CTDQ	64953	S OF C LAIF	0.00000	12/31/11	66,511.63	66,511.63	66,511.63
SPI	WASIA	CTDQ	65952	S OF C LAIF	0.00000	12/31/11	80,980.97	80,980.97	80,980.97
SPI	WASIA	CTDQ	66799	S OF C LAIF	0.00000	12/31/11	92,052.67	92,052.67	92,052.67
SPI	WASIA	CTDQ	67820	S OF C LAIF	0.00000	12/31/11	105,862.06	105,862.06	105,862.06
SPI	WASIA	CTDQ	68718	S OF C LAIF	0.00000	12/31/11	116,198.76	116,198.76	116,198.76
SPI	WASIA	CTDQ	69519	S OF C LAIF	0.00000	12/31/11	133,128.44	133,128.44	133,128.44
SPI	WASIA	CTDQ	70361	S OF C LAIF	0.00000	12/31/11	148,096.70	148,096.70	148,096.70
SPI	WASIA	CTDQ	71270	S OF C LAIF	0.00000	12/31/11	155,401.61	155,401.61	155,401.61
SPI	WASIA	CTDQ	72331	S OF C LAIF	0.00000	12/31/11	156,041.22	156,041.22	156,041.22
SPI	WASIA	CTDQ	73502	S OF C LAIF	0.00000	12/31/11	161,430.69	161,430.69	161,430.69
SPI	WASIA	CTDQ	74484	S OF C LAIF	0.00000	12/31/11	165,165.40	165,165.40	165,165.40
SPI	WASIA	CTDQ	75692	S OF C LAIF	0.00000	12/31/11	158,318.08	158,318.08	158,318.08
SPI	WASIA	CTDQ	77133	S OF C LAIF	0.00000	12/31/11	133,619.88	133,619.88	133,619.88
SPI	WASIA	CTDQ	78105	S OF C LAIF	0.00000	12/31/11	100,375.31	100,375.31	100,375.31
SPI	WASIA	CTDQ	79001	S OF C LAIF	0.00000	12/31/11	91,591.32	91,591.32	91,591.32
SPI	WASIA	CTDQ	79883	S OF C LAIF	0.00000	12/31/11	84,390.36	84,390.36	84,390.36
SPI	WASIA	CTDQ	80622	S OF C LAIF	0.00000	12/31/11	62,501.67	62,501.67	62,501.67
SPI	WASIA	CTDQ	81266	S OF C LAIF	0.00000	12/31/11	50,217.74	50,217.74	50,217.74
SPI	WASIA	CTDQ	81964	S OF C LAIF	0.00000	12/31/11	30,328.95	30,328.95	30,328.95
SPI	WASIA	CTDQ	82762	S OF C LAIF	0.00000	12/31/11	20,485.54	20,485.54	20,485.54
SPI	WASIA	CTDQ	83553	S OF C LAIF	0.00000	12/31/11	18,493.96	18,493.96	18,493.96
SPI	WASIA	CTDQ	84324	S OF C LAIF	0.00000	12/31/11	18,689.25	18,689.25	18,689.25
SPI	WASIA	CTDQ	85021	S OF C LAIF	0.00000	12/31/11	17,434.54	17,434.54	17,434.54
SPI	WASIA	CTDQ	85932	S OF C LAIF	0.00000	12/31/11	15,525.44	15,525.44	15,525.44
SPI	WASIA	CTDQ	86697	S OF C LAIF	0.00000	12/31/11	16,929.59	16,929.59	16,929.59
SPI	WASIA	CTDQ	87361	S OF C LAIF	0.00000	12/31/11	16,080.22	16,080.22	16,080.22
SPI	WASIA	CTDQ	88086	S OF C LAIF	0.00000	12/31/11	13,006.17	13,006.17	13,006.17
CTDQ Total							13,578,355.11	13,578,355.11	13,578,355.11
WASIA - SCHOOLS LINKED INSURANCE MGMT Total							13,578,355.11	13,578,355.11	13,578,355.11
SPI Total							75,440,149.53	75,593,854.51	75,633,773.32
SPI Historical Cost								75,600,692.66	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 10/31/11
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

<u>ISSUE DATE</u>	<u>FUND TITLE</u>	<u>FUND BALANCE</u>
01/05/06	CALABASAS LANDFILL 2005	\$3,325,666.63
07/02/97	COUNTY OF LOS ANGELES - COMMERCIAL PAPER PROGRAM	<u>5,915,320.44</u>
	DEUTSCHE BANK - TRUSTEE TOTAL	<u><u>\$9,240,987.07</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 10/31/11
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	C.I. 2658M	\$409,893.04
03/08/06	CCTSA TOBACCO BONDS 2006	38,870,770.37
12/11/96	CFD #2/CI 2656-M REF SERIES A & B	715,139.71
01/15/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	0.38
11/24/09	LAC-CAL 2009 SER A	<u>1,007,471.81</u>
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	<u><u>\$41,003,275.31</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 10/31/11
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
12/01/98	DISNEY PROJECT (Partial Refund), 1998	\$4,181,335.68
02/09/93	DISNEY PROJECT, 1993	7,146,771.91
04/29/02	MASTER REFUNDING 2002A	3,367,422.19
12/02/02	MASTER REFUNDING 2002B	1,784,575.20
03/02/05	MASTER REFUNDING 2005A	60,155,396.76
12/13/06	MASTER REFUNDING 2006 A & B	29,528,229.46
11/23/10	MULTIPLE CAPITAL FACILITIES PROJECT 1 A & B	<u>538,535,686.74</u>
	U.S. BANK - TRUSTEE TOTAL	<u><u>\$644,699,417.94</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 10/31/11
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

<u>ISSUE DATE</u>	<u>FUND TITLE</u>	<u>FUND BALANCE</u>
	LOS ANGELES COMMUNITY COLLEGE (LACC)	\$103,456.00
	SPECIAL SAFEKEEPING (KNOX-KEENE)	<u>\$301,854.96</u>
	TREASURER TOTAL	<u><u>\$405,310.96</u></u>

<u>ISSUE DATE</u>	<u>FUND TITLE</u>	<u>FUND BALANCE</u>
	ALLIANCE OF SCHOOLS COOPERATIVE INSURANCE PROGRAM	
	INVESTMENTS	\$137,170,000.00
	CASH AND EQUIVALENTS	<u>249,934.67</u>
	PFM - TRUSTEE TOTAL	<u><u>\$137,419,934.67</u></u>

Los Angeles County Treasurer
 Floating Rate Securities - NTRD PSI Non-Trading
 As of 10/31/11
 Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
<u>CORPORATE AND AGENCY ISSUED-</u>						
CNFL -						
84432	TOYOTA MOTOR CREDIT CORP FRN	0.64	07/27/12	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+22bp. Issued under MTN Program.
88044	TOYOTA MOTOR CREDIT CORP FRN	0.59	10/12/12	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+20bp.
85269	TOYOTA MOTOR CREDIT CORP FRN	0.44	11/15/12	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+15bp. Issued under MTN Program. Ser B.
88095	GE CAPITAL CORP FRN	1.23	01/07/14	19,150,000.00	18,880,092.39	Cpn rate=Qtrly US\$LIBOR+85bp.
CNFL Totals				169,150,000.00	168,880,092.39	
CNFM -						
85584	WESTPAC BANKING CORP NY FRN	0.32	12/13/11	50,000,000.00	50,000,288.53	Cpn rate=Monthly US\$LIBOR+7.5bp. Iss'd under YCD Program.
85585	WESTPAC BANKING CORP NY FRN	0.32	12/13/11	50,000,000.00	50,000,288.53	Cpn rate=Monthly US\$LIBOR+7.5bp. Iss'd under YCD Program.
87874	WESTPAC BANKING CORP NY FRN	0.34	03/26/12	50,000,000.00	50,002,027.94	Cpn rate=Monthly US\$LIBOR+10bp.
87917	ROYAL BK OF CANADA NY FRN	0.37	09/27/12	50,000,000.00	50,000,000.00	Cpn rate=Monthly US\$LIBOR+12.5bp.
CNFM Totals				200,000,000.00	200,002,605.00	
CORPORATE AND AGENCY ISSUED TOTAL				369,150,000.00	368,882,697.39	
<u>LOS ANGELES COUNTY ISSUED -</u>						
BAN -						
83163	LACCAL BANS	3.25	06/30/12	10,000,000.00	10,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
83362	LACCAL BANS	3.25	06/30/12	5,000,000.00	5,000,000.00	
84700	LACCAL BANS	0.60	06/30/13	10,000,000.00	10,000,000.00	
85107	LACCAL BANS	0.60	06/30/13	10,000,000.00	10,000,000.00	
85565	LACCAL BANS	0.60	06/30/13	10,000,000.00	10,000,000.00	
86157	LACCAL BANS	0.60	06/30/13	5,000,000.00	5,000,000.00	
86248	LACCAL BANS	0.60	06/30/13	5,000,000.00	5,000,000.00	
86249	LACCAL BANS	0.60	06/30/13	7,000,000.00	7,000,000.00	
86858	LACCAL BANS	0.60	06/30/13	7,000,000.00	7,000,000.00	
87088	LACCAL BANS	0.60	06/30/13	3,000,000.00	3,000,000.00	
87089	LACCAL BANS	0.60	06/30/13	5,000,000.00	5,000,000.00	
87937	LACCAL BANS	0.53	06/30/14	3,500,000.00	3,500,000.00	
BAN Totals				80,500,000.00	80,500,000.00	
LOS ANGELES COUNTY ISSUED TOTAL				80,500,000.00	80,500,000.00	
NTRD - PSI NON-TRADING Total				449,650,000.00	449,382,697.39	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 10/31/11
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

<u>SEC ID</u>	<u>DESCRIPTION</u>	<u>DRAW DATE</u>	<u>AMOUNT</u>	<u>RATE</u>
83163	LACCAL	03/09/10	\$ 10,000,000.00	3.250%
83362	LACCAL	04/01/10	5,000,000.00	3.250%
84700	LACCAL	09/02/10	10,000,000.00	0.597%
85107	LACCAL	10/27/10	10,000,000.00	0.597%
85565	LACCAL	12/09/10	10,000,000.00	0.597%
86157	LACCAL	02/18/11	5,000,000.00	0.597%
86248	LACCAL	03/04/11	5,000,000.00	0.597%
86249	LACCAL	03/04/11	7,000,000.00	0.597%
86858	LACCAL	05/10/11	7,000,000.00	0.597%
87088	LACCAL	06/17/11	3,000,000.00	0.597%
87089	LACCAL	06/17/11	5,000,000.00	0.597%
87937	LACCAL	09/27/11	3,500,000.00	0.525%
			<u>\$ 80,500,000.00</u>	

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

SECURITY TYPE	NON-TRADING		TRADING	
	COST	WTD AVG DTM	COST	WTD AVG DTM
COLLATERALIZED CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
NEGOTIABLE CDS	3,934,015,767.92	47.67 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	6,285,241,618.28	19.64 DAYS	0.00	0.00 DAYS
GOVERNMENTS	1,379,393,892.57	223.36 DAYS	100,019,262.97	1,796.00 DAYS
AGENCIES	9,877,802,587.59	1,224.29 DAYS	0.00	0.00 DAYS
MUNICIPALS	80,500,000.00	555.86 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	815,329,035.69	174.02 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	<u>\$22,372,282,902.05</u>	<u>576.56 DAYS</u>	<u>\$100,019,262.97</u>	<u>1,796.00 DAYS</u>

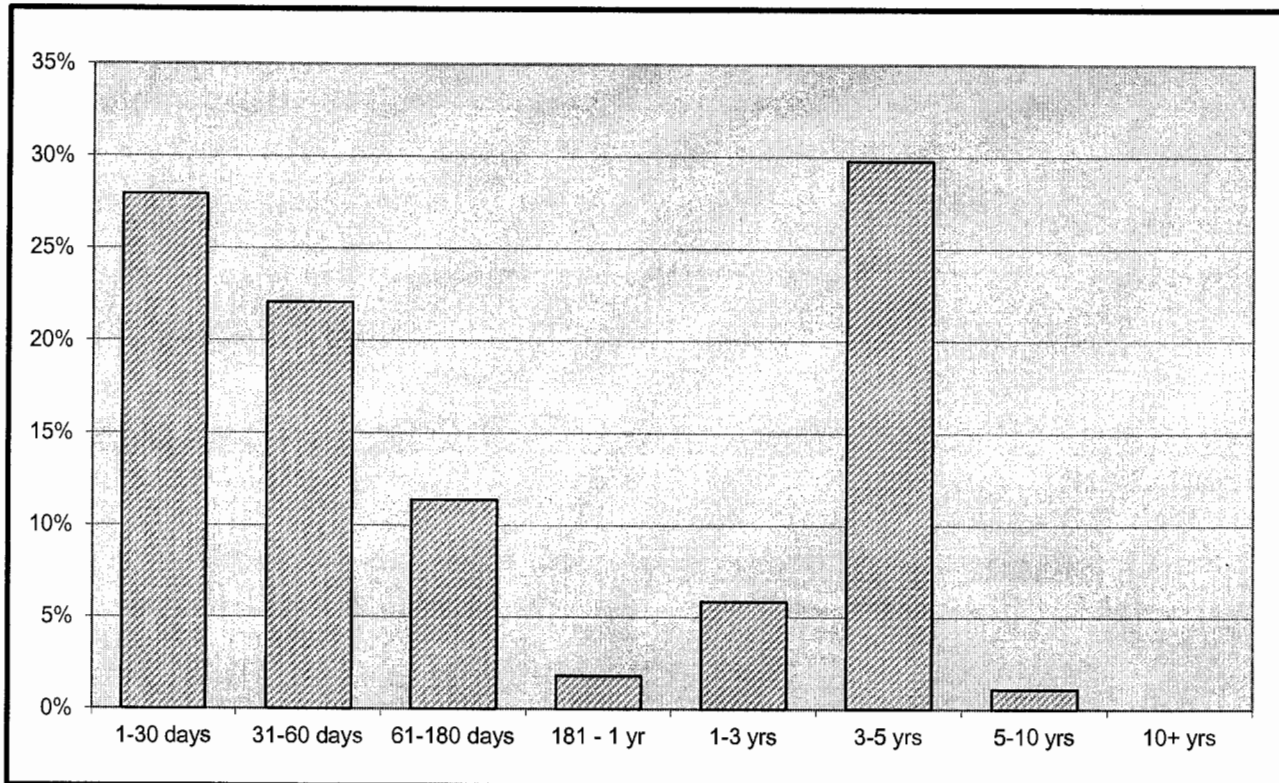
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of October 31, 2011
Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
PSI - NTRD/TRD							
1 to 30 Days	11/01/11 - 11/30/11	6,280,964,000.00	27.99	27.99	6,280,704,525.48	27.95	27.95
31 to 60 Days	12/01/11 - 12/30/11	4,963,237,000.00	22.12	50.11	4,963,164,504.63	22.08	50.03
61 to 90 Days	12/31/11 - 01/29/12	575,822,000.00	2.57	52.68	576,552,221.95	2.56	52.59
91 to 120 Days	01/30/12 - 02/28/12	340,862,000.00	1.52	54.20	343,382,042.96	1.53	54.12
121 to 180 Days	02/29/12 - 04/28/12	1,635,285,000.00	7.29	61.49	1,637,700,859.60	7.29	61.41
181 to 270 Days	04/29/12 - 07/27/12	219,804,000.00	0.98	62.47	221,471,040.85	0.98	62.39
271 to 365 Days	07/28/12 - 10/30/12	185,606,000.00	0.83	63.30	185,842,197.75	0.83	63.22
1 to 1.5 YEARS	10/31/12 - 04/30/13	269,690,000.00	1.20	64.50	273,894,945.35	1.22	64.44
1.5 to 2 YEARS	05/01/13 - 10/30/13	512,886,000.00	2.28	66.78	524,142,027.99	2.33	66.77
2 to 3 YEARS	10/31/13 - 10/31/14	508,519,000.00	2.27	69.05	522,332,245.27	2.33	69.10
3 to 4 YEARS	10/31/14 - 10/31/15	844,465,000.00	3.76	72.81	848,016,015.74	3.78	72.88
4 to 5 YEARS	10/31/15 - 10/31/16	5,855,410,000.00	26.09	98.90	5,847,856,174.78	26.02	98.90
5 to 10 YEARS	10/31/16 - 10/31/21	247,305,000.00	1.10	100.00	247,243,362.67	1.10	100.00
Portfolio Total:		\$22,439,855,000.00			\$22,472,302,165.02		
BLPSI							
1 to 1.5 YEARS	10/31/12 - 04/30/13	1,500,000.00	50.00	50.00	1,574,676.49	49.95	49.95
3 to 4 YEARS	10/31/14 - 10/31/15	1,500,000.00	50.00	100.00	1,578,049.46	50.05	100.00
Portfolio Total:		\$3,000,000.00			\$3,152,725.95		
GF							
271 to 365 Days	07/28/12 - 10/30/12	6,471.48	0.12	0.12	6,471.48	0.12	0.12
2 to 3 YEARS	10/31/13 - 10/31/14	296,369.75	5.25	5.37	296,369.75	5.25	5.37
3 to 4 YEARS	10/31/14 - 10/31/15	91,622.91	1.62	6.99	91,622.91	1.62	6.99
5 to 10 YEARS	10/31/16 - 10/31/21	5,248,066.66	93.01	100.00	5,248,066.66	93.01	100.00
Portfolio Total:		\$5,642,530.80			\$5,642,530.80		
MAST							
4 to 5 YEARS	10/31/15 - 10/31/16	85,000.00	100.00	100.00	85,979.03	100.00	100.00
Portfolio Total:		\$85,000.00			\$85,979.03		
SANIT							
4 to 5 YEARS	10/31/15 - 10/31/16	3,368,000.00	100.00	100.00	3,368,000.00	100.00	100.00
Portfolio Total:		\$3,368,000.00			\$3,368,000.00		

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

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
SCAQM							
61 to 90 Days	12/31/11 - 01/29/12	<u>39,691,035.12</u>	100.00	100.00	<u>39,691,035.12</u>	100.00	100.00
Portfolio Total:		\$39,691,035.12			\$39,691,035.12		
SLIM							
61 to 90 Days	12/31/11 - 01/29/12	<u>10,075,228.50</u>	100.00	100.00	<u>10,075,228.50</u>	100.00	100.00
Portfolio Total:		\$10,075,228.50			\$10,075,228.50		
WASIA							
61 to 90 Days	12/31/11 - 01/29/12	<u>13,578,355.11</u>	100.00	100.00	<u>13,578,355.11</u>	100.00	100.00
Portfolio Total:		\$13,578,355.11			\$13,578,355.11		

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



<u>L.A.C. INVESTMENT POOL</u>		
	<u>In Thousands</u>	<u>%</u>
1 - 30 days	\$ 6,280,705	27.95%
31 - 60 days	4,963,165	22.09%
61 - 180 days	2,557,635	11.38%
181 - 1 yr	407,313	1.81%
1 - 3 yrs	1,320,369	5.87%
3 - 5 yrs	6,695,872	29.80%
5 - 10 yrs	247,243	1.10%
10+ yrs	-	0.00%
	<u>\$ 22,472,302</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 10/31/11
ATTACHMENT XVII

<u>ISSUE DATE</u>	<u>FUND TITLE</u>	<u>FUND BALANCE</u>
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	\$10,075,228.50
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,691,035.12
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	<u>13,578,355.11</u>
	LAIF TOTAL	<u><u>\$63,344,618.73</u></u>

POOLED MONEY INVESTMENT ACCOUNT

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

	SEPTEMBER 2011	SEPTEMBER 2010	CHANGE
Average Daily Portfolio	\$ 61,490,914	\$ 65,447,550	\$ -3,956,636
Accrued Earnings	\$ 19,074	\$ 26,893	\$ -7,819
Effective Yield	0.378 %	0.500 %	-0.122 %
Average Life-Month End (In Days)	236	185	+51
Total Security Transactions			
Amount	\$ 19,653,209	\$ 23,870,222	\$ -4,217,013
Number	395	487	-92
Total Time Deposit Transactions			
Amount	\$ 2,488,000	\$ 2,669,500	\$ -181,500
Number	112	124	-12
Average Workday Investment Activity	\$ 1,054,343	\$ 1,263,796	\$ -209,453
Prescribed Demand Account Balances For Services	\$ 1,679,943	\$ 1,341,692	\$ +338,251

BILL LOCKYER
 TREASURER
 STATE OF CALIFORNIA

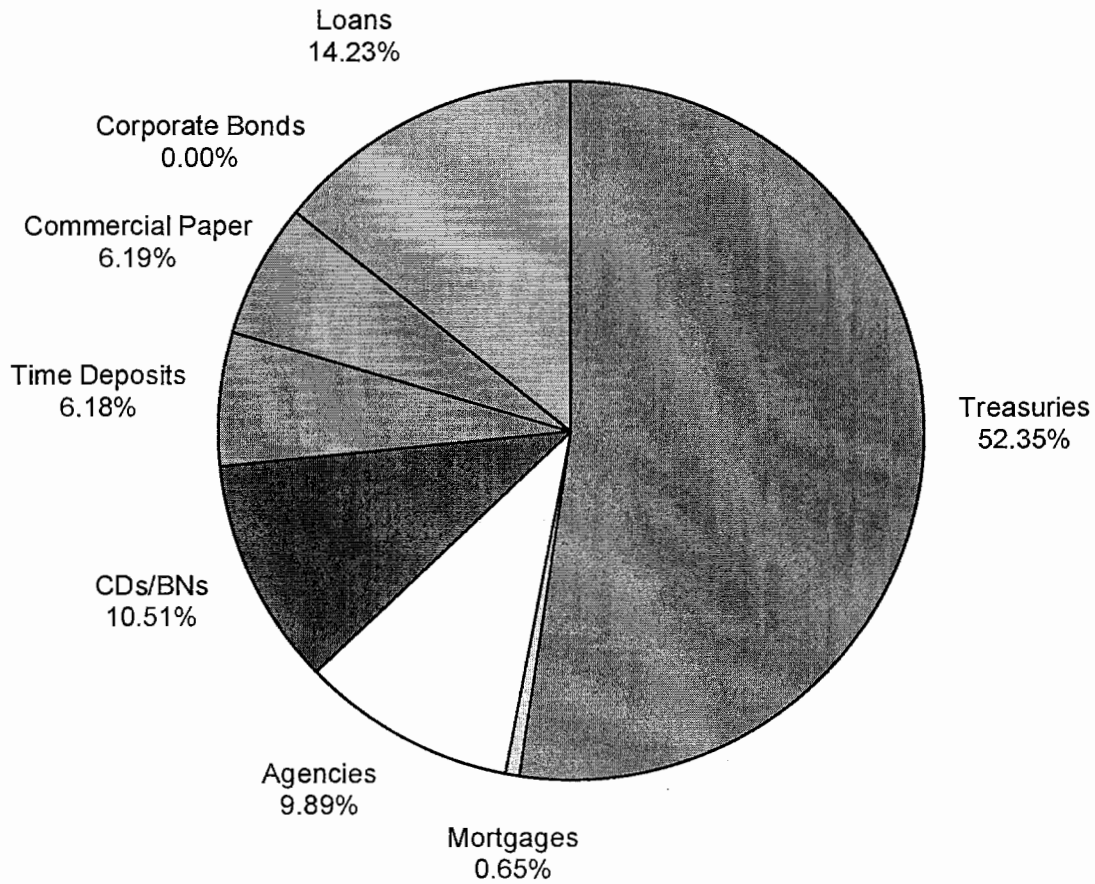
INVESTMENT DIVISION SELECTED INVESTMENT DATA
 ANALYSIS OF THE POOLED MONEY INVESTMENT ACCOUNT PORTFOLIO
 (000 OMITTED)

<u>TYPE OF SECURITY</u>	September 30, 2011		
	<u>AMOUNT</u>	<u>PERCENT OF PORTFOLIO</u>	<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	\$ 22,800,252	34.45	-4.96
Bonds	0	0.00	
Notes	11,849,419	17.90	+2.21
Strips	0	0.00	0
Total Government	\$ 34,649,671	52.35	-2.75
Federal Agency Debentures	\$ 1,907,339	2.88	-0.15
Certificates of Deposit	6,960,016	10.51	+1.03
Bank Notes	0	0.00	0
Bankers' Acceptances	0	0.00	0
Repurchases	0	0.00	0
Federal Agency Discount Notes	4,341,750	6.56	-1.74
Time Deposits	4,089,140	6.18	-0.17
GNMAs	36	0.00	0
Commercial Paper	4,097,472	6.19	-1.86
FHLMC/Remics	430,068	0.65	-0.05
Corporate Bonds	0	0.00	0
AB 55 Loans	449,292	0.68	-0.02
GF Loans	8,967,900	13.55	+5.74
NOW Accounts	0	0.00	0
Other	300,000	0.45	-0.03
Reversed Repurchases	0	0.00	0
Total (All Types)	\$ 66,192,684	100.00	

INVESTMENT ACTIVITY

	SEPTEMBER 2011		AUGUST 2011	
	<u>NUMBER</u>	<u>AMOUNT</u>	<u>NUMBER</u>	<u>AMOUNT</u>
Pooled Money	395	\$ 19,653,209	154	\$ 7,637,845
Other	17	427,035	8	\$ 211,095
Time Deposits	112	2,488,000	99	\$ 1,775,480
Totals	524	\$ 22,568,244	261	\$ 9,624,420
PMIA Monthly Average Effective Yield	0.378		0.408	
Year to Date Yield Last Day of Month	0.389		0.394	

Pooled Money Investment Account Portfolio Composition \$66.2 Billion 09/30/11



ACCOUNT

DATE	TYPE	a/ DESCRIPTION	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD	
09/01/11 REDEMPTIONS									
CD		UNIONBANK	0.150%	09/01/11	0.150%	50,000	27	5,625.00	0.152
CD		UNIONBANK	0.150%	09/01/11	0.150%	50,000	27	5,625.00	0.152
CD		UNIONBANK	0.150%	09/01/11	0.150%	50,000	27	5,625.00	0.152
CD		UNIONBANK	0.150%	09/01/11	0.150%	50,000	27	5,625.00	0.152
CP		CITIFUND		09/01/11	0.170%	50,000	27	6,375.00	0.172
CP		CITIFUND		09/01/11	0.170%	50,000	27	6,375.00	0.172
CP		CITIFUND		09/01/11	0.170%	50,000	27	6,375.00	0.172
CP		CITIFUND		09/01/11	0.170%	50,000	27	6,375.00	0.172
CP		CITIFUND		09/01/11	0.170%	50,000	27	6,375.00	0.172
CP		BNP FIN		09/01/11	0.200%	50,000	28	7,777.78	0.203
CP		BNP FIN		09/01/11	0.200%	50,000	28	7,777.78	0.203
CP		BNP FIN		09/01/11	0.200%	50,000	28	7,777.78	0.203
CP		BNP FIN		09/01/11	0.200%	50,000	28	7,777.78	0.203
CP		WINDMILL		09/01/11	0.160%	50,000	35	7,777.78	0.162
CP		BARTON		09/01/11	0.250%	50,000	35	12,152.78	0.254
CP		BARTON		09/01/11	0.250%	50,000	35	12,152.78	0.254
CP		BARTON		09/01/11	0.250%	50,000	35	12,152.78	0.254
CP		BARTON		09/01/11	0.210%	40,000	43	10,033.33	0.213
CP		BARTON		09/01/11	0.210%	50,000	43	12,541.67	0.213
CP		BARTON		09/01/11	0.210%	50,000	43	12,541.67	0.213
CP		CITIFUND		09/01/11	0.180%	50,000	78	19,500.00	0.183
CP		CITIFUND		09/01/11	0.180%	50,000	78	19,500.00	0.183
CP		SOC GEN		09/01/11	0.230%	50,000	78	24,916.67	0.233
CP		SOC GEN		09/01/11	0.230%	50,000	78	24,916.67	0.233
CP		CITIFUND		09/01/11	0.200%	50,000	98	27,222.22	0.203
CP		CITIFUND		09/01/11	0.200%	50,000	98	27,222.22	0.203
YCD		TOKYO-MIT	0.190%	09/01/11	0.190%	50,000	44	11,611.11	0.193
YCD		TOKYO-MIT	0.190%	09/01/11	0.190%	50,000	44	11,611.11	0.193
YCD		NORINCHUK	0.230%	09/01/11	0.220%	50,000	44	13,444.78	0.223
YCD		NORINCHUK	0.230%	09/01/11	0.220%	50,000	44	13,444.78	0.223
YCD		SVENSKA	0.180%	09/01/11	0.180%	50,000	98	24,499.99	0.183
YCD		SVENSKA	0.180%	09/01/11	0.180%	50,000	98	24,499.99	0.183
YCD		SVENSKA	0.180%	09/01/11	0.180%	50,000	98	24,499.99	0.183
YCD		SVENSKA	0.180%	09/01/11	0.180%	50,000	98	24,499.99	0.183
YCD		SCOTIA	0.190%	09/01/11	0.190%	50,000	98	25,861.11	0.193
YCD		SCOTIA	0.190%	09/01/11	0.190%	50,000	98	25,861.11	0.193
YCD		SCOTIA	0.190%	09/01/11	0.190%	50,000	98	25,861.11	0.193
YCD		SCOTIA	0.190%	09/01/11	0.190%	50,000	98	25,861.11	0.193

09/01/11 NO PURCHASES

09/02/11 SALES

TR		BILL		10/20/11	0.005%	50,000	309	102,552.09	0.243
TR		BILL		10/20/11	0.005%	50,000	309	102,552.09	0.243
TR		BILL		10/20/11	0.005%	50,000	309	102,552.09	0.243
TR		BILL		10/20/11	0.005%	50,000	309	102,552.09	0.243
TR		BILL		10/20/11	0.005%	50,000	309	102,552.09	0.243
TR		BILL		10/20/11	0.005%	50,000	309	102,552.09	0.243

ACCOUNT

DATE	TYPE	a/ DESCRIPTION	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
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09/02/11 SALES (Continued)

TR		BILL	10/20/11	0.005%	50,000	309	102,552.09	0.243
TR		BILL	10/20/11	0.005%	50,000	309	102,552.09	0.243

09/02/11 REDEMPTIONS

CP		WINDMILL	09/02/11	0.165%	50,000	36	8,250.00	0.167
CP		WINDMILL	09/02/11	0.165%	50,000	36	8,250.00	0.167

09/02/11 NO PURCHASES

09/06/11 REDEMPTIONS

YCD		TOKYO-MIT	0.180%	09/06/11	0.180%	50,000	40	9,999.99	0.182
YCD		TOKYO-MIT	0.180%	09/06/11	0.180%	50,000	40	9,999.99	0.182

09/06/11 NO PURCHASES

09/07/11 SALES

TR		BILL	10/20/11	0.005%	50,000	315	104,118.06	0.242
TR		BILL	10/20/11	0.005%	50,000	315	104,118.06	0.242
TR		BILL	10/20/11	0.005%	50,000	315	104,118.06	0.242
TR		BILL	10/20/11	0.005%	50,000	315	104,118.06	0.242
TR		BILL	10/20/11	0.005%	50,000	315	104,118.06	0.242
TR		BILL	10/20/11	0.005%	50,000	315	104,118.06	0.242
TR		BILL	10/20/11	0.008%	50,000	320	105,427.08	0.241
TR		BILL	10/20/11	0.008%	50,000	320	105,427.08	0.241
TR		BILL	10/20/11	0.008%	50,000	320	105,427.08	0.241
TR		BILL	10/20/11	0.008%	50,000	320	105,427.08	0.241

09/07/11 REDEMPTIONS

YCD		TOKYO-MIT	0.190%	09/07/11	0.190%	50,000	41	10,819.44	0.193
YCD		TOKYO-MIT	0.190%	09/07/11	0.190%	50,000	41	10,819.44	0.193

09/07/11 NO PURCHASES

09/08/11 NO REDEMPTIONS

09/08/11 NO PURCHASES

09/09/11 NO REDEMPTIONS

09/09/11 NO PURCHASES

09/12/11 REDEMPTIONS

CP		FCAR		09/12/11	0.210%	40,000	76	17,733.33	0.213
YCD		NB CANADA	0.160%	09/12/11	0.160%	50,000	90	20,000.00	0.162
YCD		NB CANADA	0.160%	09/12/11	0.160%	50,000	90	20,000.00	0.162

ACCOUNT

DATE	TYPE	a/ DESCRIPTION	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
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09/12/11 NO PURCHASES

09/13/11 SALES

TR		BILL	10/20/11	0.005%	50,000	321	104,159.73	0.237
TR		BILL	10/20/11	0.005%	50,000	321	104,159.73	0.237
TR		BILL	10/20/11	0.005%	50,000	326	105,618.06	0.237

09/13/11 NO REDEMPTIONS

09/13/11 NO PURCHASES

09/14/11 NO REDEMPTIONS

09/14/11 NO PURCHASES

09/15/11 NO REDEMPTIONS

09/15/11 PURCHASES

CP		NORDEA NA	10/03/11	0.110%	50,000			
CP		NORDEA NA	10/03/11	0.110%	50,000			
CP		NORDEA NA	10/03/11	0.110%	50,000			
CP		NORDEA NA	10/03/11	0.110%	50,000			
CP		NORDEA NA	10/03/11	0.110%	50,000			
CP		CITIFUND	10/03/11	0.190%	50,000			
CP		CITIFUND	10/03/11	0.190%	50,000			
CP		CITIFUND	10/03/11	0.190%	50,000			
CP		CITIFUND	10/03/11	0.190%	50,000			
CP		CITIFUND	10/11/11	0.220%	50,000			
CP		CITIFUND	10/11/11	0.220%	50,000			
CP		CITIFUND	10/11/11	0.220%	50,000			
CP		CITIFUND	10/11/11	0.220%	50,000			
YCD		SUMITOMO	0.180%	10/03/11	0.180%	50,000		
YCD		SUMITOMO	0.180%	10/03/11	0.180%	50,000		
YCD		SUMITOMO	0.180%	10/03/11	0.180%	50,000		
YCD		SUMITOMO	0.180%	10/03/11	0.180%	50,000		
YCD		NORINCHUK	0.210%	10/03/11	0.210%	50,000		
YCD		NORINCHUK	0.210%	10/03/11	0.210%	50,000		
YCD		NORINCHUK	0.210%	10/03/11	0.210%	50,000		
YCD		NORINCHUK	0.210%	10/03/11	0.210%	50,000		

09/16/11 NO REDEMPTIONS

09/16/11 PURCHASES

CD		UNIONBANK	0.180%	11/03/11	0.180%	50,000		
CD		UNIONBANK	0.180%	11/03/11	0.180%	50,000		
CD		UNIONBANK	0.180%	11/03/11	0.180%	50,000		
CD		UNIONBANK	0.180%	11/03/11	0.180%	50,000		
CD		UNIONBANK	0.180%	11/03/11	0.180%	50,000		

ACCOUNT

DATE	TYPE	a/ DESCRIPTION	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
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09/16/11 PURCHASES (Continued)

CD		UNIONBANK	0.180%	11/03/11	0.180%		50,000	
CP		GE CO		09/29/11	0.110%		50,000	
CP		GE CO		09/29/11	0.110%		50,000	
CP		GE CO		09/29/11	0.110%		50,000	
CP		GE CO		09/29/11	0.110%		50,000	
CP		GE CO		09/29/11	0.110%		50,000	
CP		GE CO		09/29/11	0.110%		50,000	
CP		BARCLY US		09/30/11	0.100%		50,000	
CP		BARCLY US		09/30/11	0.100%		50,000	
CP		BARCLY US		09/30/11	0.100%		50,000	
CP		BARCLY US		09/30/11	0.100%		50,000	
CP		BARCLY US		09/30/11	0.100%		50,000	
CP		BARCLY US		09/30/11	0.100%		50,000	
CP		BNP FIN		09/30/11	0.230%		50,000	
CP		BNP FIN		09/30/11	0.230%		50,000	
CP		BNP FIN		09/30/11	0.230%		50,000	
CP		BNP FIN		09/30/11	0.230%		50,000	
CP		BNP FIN		09/30/11	0.230%		50,000	
CP		BNP FIN		09/30/11	0.230%		50,000	
CP		CITIFUND		10/06/11	0.210%		50,000	
CP		CITIFUND		10/06/11	0.210%		50,000	

09/19/11 NO REDEMPTIONS

09/19/11 PURCHASES

YCD		SUMITOMO	0.180%	10/03/11	0.180%		50,000	
YCD		SUMITOMO	0.180%	10/03/11	0.180%		50,000	
YCD		MONTREAL	0.120%	10/21/11	0.120%		50,000	
YCD		MONTREAL	0.120%	10/21/11	0.120%		50,000	
YCD		MONTREAL	0.120%	10/21/11	0.120%		50,000	
YCD		MONTREAL	0.120%	10/21/11	0.120%		50,000	

09/20/11 NO REDEMPTIONS

09/20/11 PURCHASES

YCD		TOKYO-MIT	0.160%	10/03/11	0.160%		50,000	
YCD		TOKYO-MIT	0.160%	10/03/11	0.160%		50,000	
YCD		TOKYO-MIT	0.160%	10/03/11	0.160%		50,000	
YCD		SE BANKEN	0.230%	10/21/11	0.230%		50,000	
YCD		SE BANKEN	0.230%	10/21/11	0.230%		50,000	

09/21/11 NO REDEMPTIONS

09/21/11 PURCHASES

YCD		STNDRD CH	0.230%	10/21/11	0.230%		50,000	
YCD		STNDRD CH	0.230%	10/21/11	0.230%		50,000	
YCD		STNDRD CH	0.230%	10/21/11	0.230%		50,000	

ACCOUNT

DATE	TYPE	a/ DESCRIPTION	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
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09/26/11 PURCHASES (Continued)

YCD		BARCLAYS	0.100%	10/11/11	0.100%	50,000		
YCD		BARCLAYS	0.100%	10/11/11	0.100%	50,000		
YCD		BARCLAYS	0.100%	10/11/11	0.100%	50,000		
YCD		BARCLAYS	0.100%	10/12/11	0.100%	50,000		
YCD		BARCLAYS	0.100%	10/12/11	0.100%	50,000		
YCD		BARCLAYS	0.100%	10/12/11	0.100%	50,000		
YCD		BARCLAYS	0.100%	10/12/11	0.100%	50,000		

09/27/11 REDEMPTIONS

CP		SOC GEN	09/27/11	0.200%	50,000	1	277.78	0.203
CP		SOC GEN	09/27/11	0.200%	50,000	1	277.78	0.203
CP		SOC GEN	09/27/11	0.200%	50,000	1	277.78	0.203
CP		BARTON	09/27/11	0.200%	10,000	75	4,166.67	0.203
CP		BARTON	09/27/11	0.200%	50,000	75	20,833.33	0.203
CP		BARTON	09/27/11	0.200%	50,000	75	20,833.33	0.203

09/27/11 PURCHASES

CP		SOC GEN	09/29/11	0.220%	50,000			
CP		SOC GEN	09/29/11	0.220%	50,000			
CP		SOC GEN	09/29/11	0.220%	50,000			
CP		SOC GEN	09/29/11	0.220%	50,000			
CP		SOC GEN	09/29/11	0.220%	50,000			
TR		NOTE	0.250%	09/15/14	0.414%	50,000		
TR		NOTE	0.250%	09/15/14	0.414%	50,000		
TR		NOTE	0.250%	09/15/14	0.414%	50,000		
YCD		NORINCHUK	0.180%	10/05/11	0.180%	50,000		
YCD		NORINCHUK	0.180%	10/05/11	0.180%	50,000		
YCD		NORINCHUK	0.180%	10/05/11	0.180%	50,000		
YCD		NORINCHUK	0.180%	10/06/11	0.180%	50,000		
YCD		NORINCHUK	0.180%	10/06/11	0.180%	50,000		
YCD		NORINCHUK	0.180%	10/06/11	0.180%	50,000		
YCD		SUMITOMO	0.180%	10/14/11	0.180%	50,000		
YCD		SUMITOMO	0.180%	10/14/11	0.180%	50,000		
YCD		SUMITOMO	0.180%	10/14/11	0.180%	50,000		

09/28/11 REDEMPTIONS

CP		GE CO	09/28/11	0.130%	50,000	93	16,791.67	0.132
CP		GE CO	09/28/11	0.130%	50,000	93	16,791.67	0.132
CP		GE CO	09/28/11	0.130%	50,000	93	16,791.67	0.132
CP		GE CO	09/28/11	0.130%	50,000	93	16,791.67	0.132
CP		GECC	09/28/11	0.140%	50,000	103	20,027.78	0.142
CP		GECC	09/28/11	0.140%	50,000	103	20,027.78	0.142
DN		FHLMC	09/28/11	0.230%	50,000	335	107,013.89	0.234
DN		FHLMC	09/28/11	0.230%	50,000	335	107,013.89	0.234
DN		FHLMC	09/28/11	0.230%	50,000	335	107,013.89	0.234
DN		FHLMC	09/28/11	0.230%	50,000	335	107,013.89	0.234
DN		FHLMC	09/28/11	0.230%	50,000	335	107,013.89	0.234

ACCOUNT

DATE	TYPE	a/ DESCRIPTION	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD	
09/28/11 REDEMPTIONS (Continued)									
DN		FHLMC	09/28/11	0.230%	50,000	335	107,013.89	0.234	
DN		FHLMC	09/28/11	0.230%	50,000	335	107,013.89	0.234	
DN		FHLMC	09/28/11	0.230%	50,000	335	107,013.89	0.234	
DN		FHLMC	09/28/11	0.230%	50,000	335	107,013.89	0.234	
DN		FHLMC	09/28/11	0.230%	50,000	335	107,013.89	0.234	
DN		FHLMC	09/28/11	0.230%	50,000	341	108,930.56	0.234	
DN		FHLMC	09/28/11	0.230%	50,000	341	108,930.56	0.234	
DN		FHLMC	09/28/11	0.230%	50,000	341	108,930.56	0.234	
DN		FHLMC	09/28/11	0.230%	50,000	341	108,930.56	0.234	
DN		FHLMC	09/28/11	0.230%	50,000	341	108,930.56	0.234	
DN		FHLMC	09/28/11	0.230%	50,000	341	108,930.56	0.234	
DN		FHLMC	09/28/11	0.230%	50,000	341	108,930.56	0.234	
DN		FHLMC	09/28/11	0.230%	50,000	341	108,930.56	0.234	
YCD		RABOBANK	0.170%	09/28/11	0.170%	50,000	72	17,000.00	0.172
YCD		RABOBANK	0.170%	09/28/11	0.170%	50,000	72	17,000.00	0.172
YCD		RABOBANK	0.170%	09/28/11	0.170%	50,000	72	17,000.00	0.172
YCD		RABOBANK	0.170%	09/28/11	0.170%	50,000	72	17,000.00	0.172
YCD		NB CANADA	0.190%	09/28/11	0.190%	50,000	118	31,138.00	0.193
YCD		NB CANADA	0.190%	09/28/11	0.190%	50,000	118	31,138.00	0.193

09/28/11 PURCHASES

CP		BARCLY US	09/30/11	0.100%	50,000			
CP		BARCLY US	09/30/11	0.100%	50,000			
CP		BARCLY US	09/30/11	0.100%	50,000			
CP		SOC GEN	09/30/11	0.220%	50,000			
CP		SOC GEN	09/30/11	0.220%	50,000			
CP		SOC GEN	09/30/11	0.220%	50,000			
TR		NOTE	0.250%	09/15/14	0.409%	50,000		
TR		NOTE	0.250%	09/15/14	0.409%	50,000		
TR		NOTE	0.250%	09/15/14	0.409%	50,000		
TR		NOTE	0.250%	09/15/14	0.409%	50,000		
TR		NOTE	0.250%	09/15/14	0.409%	50,000		
TR		NOTE	0.250%	09/15/14	0.409%	50,000		
TR		NOTE	0.250%	09/15/14	0.409%	50,000		
TR		NOTE	0.250%	09/15/14	0.409%	50,000		
TR		NOTE	0.250%	09/15/14	0.409%	50,000		
TR		NOTE	0.250%	09/15/14	0.409%	50,000		
TR		NOTE	0.250%	09/15/14	0.409%	50,000		
TR		NOTE	0.250%	09/15/14	0.409%	50,000		
TR		NOTE	0.250%	09/15/14	0.411%	50,000		
TR		NOTE	0.250%	09/15/14	0.411%	50,000		
TR		NOTE	0.250%	09/15/14	0.411%	50,000		
TR		NOTE	0.250%	09/15/14	0.411%	50,000		
TR		NOTE	0.250%	09/15/14	0.412%	50,000		
TR		NOTE	0.250%	09/15/14	0.412%	50,000		

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
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09/28/11 PURCHASES (Continued)

TR		NOTE	0.250%	09/15/14	0.412%	50,000		
TR		NOTE	0.250%	09/15/14	0.412%	50,000		
TR		NOTE	0.250%	09/15/14	0.412%	50,000		
TR		NOTE	0.250%	09/15/14	0.412%	50,000		
TR		NOTE	0.250%	09/15/14	0.412%	50,000		
TR		NOTE	0.250%	09/15/14	0.412%	50,000		
TR		NOTE	0.250%	09/15/14	0.415%	50,000		
TR		NOTE	0.250%	09/15/14	0.415%	50,000		
TR		NOTE	0.250%	09/15/14	0.415%	50,000		
TR		NOTE	0.250%	09/15/14	0.415%	50,000		
TR		NOTE	0.250%	09/15/14	0.415%	50,000		
TR		NOTE	0.250%	09/15/14	0.415%	50,000		
TR		NOTE	0.250%	09/15/14	0.415%	50,000		
TR		NOTE	0.250%	09/15/14	0.415%	50,000		
TR		NOTE	0.250%	09/15/14	0.415%	50,000		
TR		NOTE	0.250%	09/15/14	0.415%	50,000		
TR		NOTE	0.250%	09/15/14	0.415%	50,000		
TR		NOTE	0.250%	09/15/14	0.415%	50,000		
YCD		TOKYO-MIT	0.160%	10/11/11	0.160%	50,000		
YCD		TOKYO-MIT	0.160%	10/11/11	0.160%	50,000		
YCD		TOKYO-MIT	0.160%	10/11/11	0.160%	50,000		
YCD		TOKYO-MIT	0.160%	10/12/11	0.160%	50,000		
YCD		TOKYO-MIT	0.160%	10/12/11	0.160%	50,000		
YCD		TOKYO-MIT	0.160%	10/12/11	0.160%	50,000		
YCD		STNDRD CH	0.230%	11/01/11	0.230%	50,000		
YCD		STNDRD CH	0.230%	11/01/11	0.230%	50,000		
YCD		STNDRD CH	0.230%	11/01/11	0.230%	50,000		
YCD		STNDRD CH	0.230%	11/01/11	0.230%	50,000		
YCD		STNDRD CH	0.230%	11/01/11	0.230%	50,000		
YCD		STNDRD CH	0.230%	11/01/11	0.230%	50,000		

09/29/11 REDEMPTIONS

CP		SOC GEN	09/29/11	0.220%	50,000	2	611.11	0.223
CP		SOC GEN	09/29/11	0.220%	50,000	2	611.11	0.223
CP		SOC GEN	09/29/11	0.220%	50,000	2	611.11	0.223
CP		SOC GEN	09/29/11	0.220%	50,000	2	611.11	0.223
CP		SOC GEN	09/29/11	0.220%	50,000	2	611.11	0.223
CP		GE CO	09/29/11	0.110%	50,000	13	1,986.11	0.112
CP		GE CO	09/29/11	0.110%	50,000	13	1,986.11	0.112
CP		GE CO	09/29/11	0.110%	50,000	13	1,986.11	0.112
CP		GE CO	09/29/11	0.110%	50,000	13	1,986.11	0.112
CP		GE CO	09/29/11	0.110%	50,000	13	1,986.11	0.112
CP		GE CO	09/29/11	0.110%	50,000	13	1,986.11	0.112

09/29/11 NO PURCHASES

09/30/11 SALES

TR		BILL	09/20/12	0.100%	50,000	4	555.56	0.102
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ACCOUNT

DATE	TYPE	a/ DESCRIPTION	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
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09/30/11 SALES (Continued)

TR		BILL	09/20/12	0.100%	50,000	4	555.56	0.102
TR		BILL	09/20/12	0.100%	50,000	4	555.56	0.102
TR		BILL	09/20/12	0.100%	50,000	4	555.56	0.102

09/30/11 REDEMPTIONS

CP		BARCLY US	09/30/11	0.100%	50,000	2	277.78	0.101
CP		BARCLY US	09/30/11	0.100%	50,000	2	277.78	0.101
CP		BARCLY US	09/30/11	0.100%	50,000	2	277.78	0.101
CP		SOC GEN	09/30/11	0.220%	50,000	2	611.11	0.223
CP		SOC GEN	09/30/11	0.220%	50,000	2	611.11	0.223
CP		SOC GEN	09/30/11	0.220%	50,000	2	611.11	0.223
CP		BARCLY US	09/30/11	0.100%	50,000	14	1,944.44	0.101
CP		BARCLY US	09/30/11	0.100%	50,000	14	1,944.44	0.101
CP		BARCLY US	09/30/11	0.100%	50,000	14	1,944.44	0.101
CP		BARCLY US	09/30/11	0.100%	50,000	14	1,944.44	0.101
CP		BARCLY US	09/30/11	0.100%	50,000	14	1,944.44	0.101
CP		BARCLY US	09/30/11	0.100%	50,000	14	1,944.44	0.101
CP		BNP FIN	09/30/11	0.230%	50,000	14	4,472.22	0.233
CP		BNP FIN	09/30/11	0.230%	50,000	14	4,472.22	0.233
CP		BNP FIN	09/30/11	0.230%	50,000	14	4,472.22	0.233
CP		BNP FIN	09/30/11	0.230%	50,000	14	4,472.22	0.233
CP		BNP FIN	09/30/11	0.230%	50,000	14	4,472.22	0.233
CP		BNP FIN	09/30/11	0.230%	50,000	14	4,472.22	0.233
CP		GE CO	09/30/11	0.130%	50,000	95	17,152.78	0.132
CP		GE CO	09/30/11	0.130%	50,000	95	17,152.78	0.132
CP		GE CO	09/30/11	0.130%	50,000	95	17,152.78	0.132
CP		NATFUND	09/30/11	0.185%	50,000	95	24,409.72	0.188
CP		NATFUND	09/30/11	0.185%	50,000	95	24,409.72	0.188
CP		NATFUND	09/30/11	0.185%	50,000	95	24,409.72	0.188
TR		NOTE	1.000%	0.974%	50,000	714	952,631.35	0.973
TR		NOTE	1.000%	0.974%	50,000	714	952,631.35	0.973
TR		NOTE	1.000%	0.974%	50,000	714	952,631.35	0.973
TR		NOTE	1.000%	0.974%	50,000	714	952,631.35	0.973
YCD		RABOBANK	0.170%	0.170%	50,000	78	18,416.67	0.172
YCD		RABOBANK	0.170%	0.170%	50,000	78	18,416.67	0.172
YCD		RABOBANK	0.170%	0.170%	50,000	78	18,416.67	0.172
YCD		RABOBANK	0.170%	0.170%	50,000	78	18,416.67	0.172
YCD		RABOBANK	0.170%	0.170%	50,000	78	18,416.67	0.172
YCD		RABOBANK	0.170%	0.170%	50,000	78	18,416.67	0.172
YCD		SCOTIA	0.170%	0.170%	50,000	80	18,888.89	0.172
YCD		SCOTIA	0.170%	0.170%	50,000	80	18,888.89	0.172
YCD		SCOTIA	0.170%	0.170%	50,000	80	18,888.89	0.172
YCD		SCOTIA	0.170%	0.170%	50,000	80	18,888.89	0.172
YCD		SCOTIA	0.170%	0.170%	50,000	80	18,888.89	0.172
YCD		NORDEA	0.180%	0.180%	50,000	95	23,750.00	0.183
YCD		NORDEA	0.180%	0.180%	50,000	95	23,750.00	0.183
YCD		TORONTO	0.210%	0.210%	25,000	168	24,500.00	0.213
YCD		TORONTO	0.210%	0.210%	50,000	168	49,000.00	0.213
YCD		TORONTO	0.210%	0.210%	50,000	168	49,000.00	0.213

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>	
09/30/11 REDEMPTIONS (Continued)									
	YCD	TORONTO	0.210%	09/30/11	0.210%	50,000	168	49,000.00	0.213

09/30/11 NO PURCHASES

FOOTNOTES

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

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>ALHAMBRA</u>				
New Omni Bank, NA	07/06/11	0.100	2,000,000.00	10/05/11
New Omni Bank, NA	07/14/11	0.110	3,000,000.00	10/13/11
New Omni Bank, NA	07/21/11	0.090	2,000,000.00	10/20/11
New Omni Bank, NA	07/28/11	0.140	2,000,000.00	10/27/11
New Omni Bank, NA	08/04/11	0.160	2,000,000.00	11/03/11
New Omni Bank, NA	08/12/11	0.090	2,000,000.00	11/10/11
New Omni Bank, NA	08/19/11	0.080	2,000,000.00	11/18/11
New Omni Bank, NA	09/01/11	0.080	2,000,000.00	12/01/11
New Omni Bank, NA	09/09/11	0.080	1,000,000.00	12/09/11
New Omni Bank, NA	09/16/11	0.070	2,000,000.00	12/16/11
<u>ARCADIA</u>				
American Plus Bank, NA	08/18/11	0.060	240,000.00	11/17/11
<u>CAMARILLO</u>				
First California Bank	07/08/11	0.020	25,000,000.00	10/07/11
First California Bank	07/08/11	0.020	25,000,000.00	10/07/11
First California Bank	09/15/11	0.080	50,000,000.00	03/15/12
<u>CHICO</u>				
Tri Counties Bank	09/14/11	0.070	5,000,000.00	12/14/11
<u>CHULA VISTA</u>				
Pacific Trust Bank, FSB	08/04/11	0.140	20,000,000.00	11/03/11
<u>DIAMOND BAR</u>				
Prospectors Federal Credit Union	09/15/11	0.100	4,000,000.00	03/15/12
<u>ENCINO</u>				
California United Bank	07/06/11	0.080	10,000,000.00	10/05/11
<u>FAIRFIELD</u>				
Westamerica Bank	07/06/11	0.080	80,000,000.00	10/05/11
Westamerica Bank	07/14/11	0.070	65,000,000.00	10/13/11
Westamerica Bank	07/22/11	0.080	25,000,000.00	10/21/11
Westamerica Bank	07/29/11	0.130	30,000,000.00	10/28/11
Westamerica Bank	05/11/11	0.110	75,000,000.00	11/09/11

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>FAIRFIELD (Continued)</u>				
Westamerica Bank	09/02/11	0.070	25,000,000.00	12/02/11
<u>FOLSOM</u>				
Folsom Lake Bank	07/13/11	0.090	1,500,000.00	10/12/11
Folsom Lake Bank	08/05/11	0.120	3,500,000.00	11/04/11
<u>FRESNO</u>				
Central Valley Community Bank	08/31/11	0.060	5,000,000.00	11/30/11
Central Valley Community Bank	09/15/11	0.060	5,000,000.00	12/15/11
<u>FULLERTON</u>				
Fullerton Community Bank, FSB	07/07/11	0.060	5,500,000.00	10/06/11
Fullerton Community Bank, FSB	09/29/11	0.060	5,000,000.00	11/03/11
Fullerton Community Bank, FSB	09/08/11	0.070	15,500,000.00	12/08/11
Fullerton Community Bank, FSB	09/16/11	0.060	16,500,000.00	12/16/11
<u>IRVINE</u>				
CommerceWest Bank, NA	07/07/11	0.060	5,000,000.00	10/06/11
CommerceWest Bank, NA	08/05/11	0.100	2,500,000.00	11/04/11
CommerceWest Bank, NA	08/12/11	0.070	2,500,000.00	11/10/11
CommerceWest Bank, NA	09/16/11	0.060	5,000,000.00	12/16/11
<u>LAFAYETTE</u>				
California Bank of Commerce	07/14/11	0.090	5,000,000.00	10/13/11
California Bank of Commerce	09/16/11	0.060	10,000,000.00	12/16/11
<u>LODI</u>				
Farmers & Merchants Bk Cen CA	07/22/11	0.060	35,000,000.00	10/21/11
Farmers & Merchants Bk Cen CA	04/28/11	0.170	35,000,000.00	10/27/11
Farmers & Merchants Bk Cen CA	06/01/11	0.150	35,000,000.00	11/30/11
Farmers & Merchants Bk Cen CA	09/14/11	0.080	20,000,000.00	03/14/12
<u>LOS ANGELES</u>				
1st Century Bank, NA	07/20/11	0.070	6,000,000.00	10/19/11
1st Century Bank, NA	07/22/11	0.090	12,000,000.00	10/21/11
1st Century Bank, NA	08/05/11	0.110	16,000,000.00	11/04/11
Center Bank	04/08/11	0.190	55,000,000.00	10/07/11

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
LOS ANGELES (Continued)				
Center Bank	06/08/11	0.150	25,000,000.00	12/07/11
Center Bank	06/17/11	0.160	35,000,000.00	12/16/11
City National Bank	08/17/11	0.080	50,000,000.00	11/16/11
City National Bank	09/09/11	0.070	50,000,000.00	12/09/11
Commonwealth Business Bank	07/07/11	0.040	6,000,000.00	10/06/11
Commonwealth Business Bank	05/19/11	0.110	5,000,000.00	10/21/11
Commonwealth Business Bank	08/05/11	0.080	4,000,000.00	11/04/11
Commonwealth Business Bank	05/18/11	0.130	5,000,000.00	11/16/11
Commonwealth Business Bank	08/26/11	0.030	3,000,000.00	11/18/11
Commonwealth Business Bank	06/15/11	0.150	5,000,000.00	12/14/11
Commonwealth Business Bank	09/23/11	0.080	5,000,000.00	01/06/12
Eastern International Bank	07/27/11	0.070	1,900,000.00	10/26/11
HSBC Bank USA, NA	08/17/11	0.070	25,000,000.00	11/16/11
Manufacturers Bank	07/15/11	0.070	100,000,000.00	10/14/11
Manufacturers Bank	07/22/11	0.080	50,000,000.00	10/21/11
Manufacturers Bank	09/15/11	0.060	50,000,000.00	12/15/11
Mission Valley Bank	04/20/11	0.160	7,000,000.00	10/19/11
Nara Bank	07/07/11	0.040	35,000,000.00	10/06/11
Nara Bank	07/13/11	0.050	45,000,000.00	10/12/11
Nara Bank	08/31/11	0.040	60,000,000.00	11/30/11
Nara Bank	09/02/11	0.050	20,000,000.00	12/09/11
Nara Bank	09/16/11	0.040	40,000,000.00	12/16/11
OneUnited Bank	07/06/11	0.090	7,000,000.00	10/05/11
OneUnited Bank	07/15/11	0.080	5,000,000.00	10/14/11
Pacific City Bank	09/16/11	0.070	4,500,000.00	12/16/11
Pacific City Bank	09/28/11	0.070	18,000,000.00	01/05/12
Shinhan Bank America	07/15/11	0.080	10,000,000.00	10/14/11
Shinhan Bank America	08/18/11	0.090	10,000,000.00	11/17/11
State Bank of India (California)	07/08/11	0.080	3,000,000.00	10/07/11
State Bank of India (California)	07/13/11	0.090	5,000,000.00	10/12/11
State Bank of India (California)	07/21/11	0.090	3,000,000.00	10/20/11
State Bank of India (California)	08/12/11	0.090	2,000,000.00	11/10/11
State Bank of India (California)	08/17/11	0.090	5,000,000.00	11/16/11
State Bank of India (California)	08/25/11	0.080	10,000,000.00	11/17/11
State Bank of India (California)	08/31/11	0.080	3,000,000.00	11/30/11
State Bank of India (California)	09/07/11	0.080	18,000,000.00	12/07/11
State Bank of India (California)	09/14/11	0.070	5,000,000.00	12/14/11
Wilshire State Bank	09/01/11	0.080	78,000,000.00	10/06/11
Wilshire State Bank	09/08/11	0.090	8,000,000.00	10/13/11
Wilshire State Bank	09/14/11	0.080	39,000,000.00	12/14/11
Wilshire State Bank	09/22/11	0.080	66,000,000.00	12/15/11

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>MONTEREY</u>				
1st Capital Bank	04/28/11	0.150	1,000,000.00	10/27/11
1st Capital Bank	09/15/11	0.040	5,000,000.00	12/15/11
<u>NEWPORT BEACH</u>				
Commerce National Bank	07/08/11	0.070	2,500,000.00	10/07/11
Commerce National Bank	09/09/11	0.080	16,000,000.00	12/09/11
Commerce National Bank	09/16/11	0.070	4,000,000.00	12/16/11
<u>NORTH HIGHLANDS</u>				
SAFE Credit Union	09/09/11	0.100	5,000,000.00	12/09/11
<u>OAKDALE</u>				
Oak Valley Community Bank	09/08/11	0.050	3,500,000.00	12/08/11
<u>OAKLAND</u>				
Metropolitan Bank	07/08/11	0.070	1,500,000.00	10/07/11
Metropolitan Bank	08/05/11	0.110	2,000,000.00	11/04/11
Metropolitan Bank	09/01/11	0.070	1,000,000.00	12/01/11
Metropolitan Bank	09/15/11	0.080	4,500,000.00	12/15/11
<u>ONTARIO</u>				
Citizens Business Bank	07/08/11	0.060	50,000,000.00	10/07/11
Citizens Business Bank	07/29/11	0.130	30,000,000.00	10/28/11
Citizens Business Bank	08/04/11	0.140	30,000,000.00	11/03/11
Citizens Business Bank	08/10/11	0.070	50,000,000.00	11/09/11
Citizens Business Bank	08/18/11	0.080	30,000,000.00	11/17/11
Citizens Business Bank	09/02/11	0.070	25,000,000.00	12/02/11
Citizens Business Bank	08/11/11	0.100	25,000,000.00	12/07/11
<u>PALOS VERDES ESTATES</u>				
Malaga Bank, FSB	07/07/11	0.040	5,000,000.00	10/06/11
Malaga Bank, FSB	07/29/11	0.110	8,000,000.00	10/28/11
Malaga Bank, FSB	08/05/11	0.080	9,000,000.00	11/04/11
Malaga Bank, FSB	08/12/11	0.050	10,000,000.00	11/10/11
Malaga Bank, FSB	09/02/11	0.050	4,000,000.00	12/02/11
Malaga Bank, FSB	09/07/11	0.050	12,000,000.00	12/07/11

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>PASADENA</u>				
Community Bank	07/13/11	0.070	35,000,000.00	10/12/11
Community Bank	08/10/11	0.070	30,000,000.00	11/09/11
Community Bank	08/26/11	0.050	25,000,000.00	11/18/11
Community Bank	09/14/11	0.060	30,000,000.00	12/14/11
East West Bank	07/14/11	0.090	50,000,000.00	10/13/11
East West Bank	07/14/11	0.090	75,000,000.00	10/13/11
East West Bank	07/27/11	0.090	50,000,000.00	10/26/11
East West Bank	07/27/11	0.090	75,000,000.00	10/26/11
East West Bank	07/29/11	0.130	50,000,000.00	10/28/11
<u>PLACERVILLE</u>				
El Dorado Savings Bank	09/01/11	0.040	5,000,000.00	12/01/11
<u>PORTERVILLE</u>				
Bank of the Sierra	07/08/11	0.080	25,000,000.00	10/07/11
Bank of the Sierra	07/14/11	0.110	5,000,000.00	10/13/11
Bank of the Sierra	08/11/11	0.120	15,000,000.00	11/10/11
Bank of the Sierra	08/18/11	0.100	10,000,000.00	11/17/11
Bank of the Sierra	09/08/11	0.080	25,000,000.00	12/08/11
<u>RANCHO CORDOVA</u>				
American River Bank	07/06/11	0.100	7,500,000.00	10/05/11
American River Bank	07/08/11	0.080	2,000,000.00	10/07/11
American River Bank	07/13/11	0.090	2,500,000.00	10/12/11
American River Bank	07/20/11	0.080	3,000,000.00	10/19/11
American River Bank	08/05/11	0.120	2,500,000.00	11/04/11
American River Bank	08/12/11	0.090	2,500,000.00	11/10/11
American River Bank	08/18/11	0.100	6,500,000.00	11/17/11
American River Bank	09/01/11	0.080	1,000,000.00	12/01/11
American River Bank	09/15/11	0.080	1,500,000.00	12/15/11
<u>REDWOOD CITY</u>				
Provident Credit Union	04/21/11	0.160	20,000,000.00	10/20/11
Provident Credit Union	06/02/11	0.170	20,000,000.00	12/01/11
<u>RICHMOND</u>				
Mechanics Bank, The	07/20/11	0.060	20,000,000.00	10/19/11
Mechanics Bank, The	07/28/11	0.120	20,000,000.00	10/27/11
Mechanics Bank, The	08/18/11	0.080	10,000,000.00	11/17/11

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>RICHMOND (Continued)</u>				
Mechanics Bank, The	08/31/11	0.060	10,000,000.00	11/30/11
<u>ROCKLIN</u>				
Five Star Bank	07/06/11	0.080	14,500,000.00	10/05/11
Five Star Bank	07/20/11	0.060	2,000,000.00	10/19/11
Five Star Bank	08/05/11	0.100	3,000,000.00	11/04/11
Five Star Bank	09/15/11	0.060	10,500,000.00	12/15/11
<u>ROSEMEAD</u>				
Pacific Alliance Bank	07/13/11	0.050	4,000,000.00	10/12/11
Pacific Alliance Bank	09/09/11	0.070	1,500,000.00	12/09/11
<u>ROSEVILLE</u>				
Rabobank, NA	07/06/11	0.090	100,000,000.00	10/05/11
Rabobank, NA	07/15/11	0.080	100,000,000.00	10/14/11
Rabobank, NA	09/22/11	0.070	50,000,000.00	01/05/12
<u>SACRAMENTO</u>				
Bank of Sacramento	07/06/11	0.080	6,000,000.00	10/05/11
Bank of Sacramento	07/28/11	0.120	4,000,000.00	10/27/11
Comerica Bank	07/13/11	0.070	50,000,000.00	10/12/11
Comerica Bank	07/20/11	0.060	75,000,000.00	10/19/11
Comerica Bank	08/10/11	0.070	50,000,000.00	11/09/11
Comerica Bank	08/17/11	0.070	25,000,000.00	11/16/11
Comerica Bank	09/01/11	0.060	75,000,000.00	12/01/11
Comerica Bank	09/14/11	0.060	25,000,000.00	12/14/11
Merchants National Bank of Sacramento	04/13/11	0.150	2,000,000.00	10/12/11
Merchants National Bank of Sacramento	05/11/11	0.110	2,000,000.00	11/09/11
Merchants National Bank of Sacramento	06/01/11	0.150	2,000,000.00	11/30/11
Merchants National Bank of Sacramento	06/08/11	0.150	2,000,000.00	12/07/11
River City Bank	08/26/11	0.050	20,000,000.00	11/18/11
River City Bank	09/09/11	0.070	15,000,000.00	12/09/11
<u>SAN DIEGO</u>				
Mission Federal Credit Union	07/20/11	0.070	10,000,000.00	10/19/11
Torrey Pines Bank	05/19/11	0.130	15,000,000.00	11/17/11
Torrey Pines Bank	06/01/11	0.150	25,000,000.00	11/30/11
Torrey Pines Bank	07/07/11	0.120	25,000,000.00	01/05/12

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>SAN FRANCISCO</u>				
Oceanic Bank	09/07/11	0.080	4,000,000.00	03/07/12
Union Bank, NA	07/28/11	0.120	150,000,000.00	10/27/11
Union Bank, NA	09/08/11	0.070	150,000,000.00	12/08/11
<u>SOUTH SAN FRANCISCO</u>				
First National Bank of Northern California	09/14/11	0.060	15,000,000.00	12/14/11
<u>SAN LUIS OBISPO</u>				
American Perspective Bank	07/15/11	0.050	10,000,000.00	10/14/11
American Perspective Bank	08/17/11	0.050	6,000,000.00	11/16/11
<u>SANTA ROSA</u>				
Summit State Bank	07/22/11	0.080	4,000,000.00	10/21/11
Summit State Bank	07/29/11	0.130	3,500,000.00	10/28/11
Summit State Bank	08/03/11	0.130	4,000,000.00	11/02/11
Summit State Bank	08/10/11	0.070	8,000,000.00	11/09/11
Summit State Bank	09/09/11	0.070	12,000,000.00	12/09/11
<u>VACAVILLE</u>				
Travis Credit Union	09/22/11	0.060	40,000,000.00	01/05/12
<u>WALNUT CREEK</u>				
Bank of the West	08/04/11	0.150	134,000,000.00	11/03/11
Bank of the West	09/07/11	0.080	66,000,000.00	12/07/11
Bank of the West	09/16/11	0.070	100,000,000.00	12/16/11
<u>WATSONVILLE</u>				
Santa Cruz County Bank	09/14/11	0.050	5,000,000.00	10/19/11
Santa Cruz County Bank	07/22/11	0.080	2,500,000.00	10/21/11
Santa Cruz County Bank	09/23/11	0.050	4,000,000.00	10/28/11
Santa Cruz County Bank	06/24/11	0.140	2,500,000.00	12/16/11
TOTAL TIME DEPOSITS September 2011			4,089,140,000.00	

BANK DEMAND DEPOSITS
September 2011
 (\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>		<u>BALANCES PER BANKS</u>		<u>WARRANTS OUTSTANDING</u>
1	\$	1,637,338	\$	3,004,561
2		1,398,958		2,581,951
3		1,398,958		2,581,951
4		1,398,958		2,581,951
5		1,398,958		2,581,951
6		1,289,920		2,300,652
7		1,477,953		1,859,446
8		1,972,691		1,811,885
9		1,850,304		1,910,623
10		1,850,304		1,910,623
11		1,850,304		1,910,623
12		2,128,365		1,781,617
13		1,827,982		1,594,097
14		2,515,198		1,655,835
15		2,913,984		2,244,076
16		1,925,244		2,159,827
17		1,925,244		2,159,827
18		1,925,244		2,159,827
19		1,720,037		2,009,921
20		1,704,921		1,702,832
21		1,830,327		2,314,661
22		1,867,398		2,173,925
23		1,572,229		2,225,602
24		1,572,229		2,225,602
25		1,572,229		2,225,602
26		2,156,913		2,277,691
27		1,847,488		2,845,888
28		1,524,303		2,916,200
29		1,080,945		2,473,578
30		2,075,263		2,921,358
31				

AVERAGE DOLLAR DAYS 1,773,673 ^{a/}

^{a/} The prescribed bank balance for September was \$1,752,879. This consisted of \$1,679,943 in compensating balances for services, balances for uncollected funds of \$80,906 and a deduction of \$7,970 for September delayed deposit credit.

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on September 21, 2011, has determined and designated the amount of money available for deposit and investment under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with law, for deposit in demand bank accounts as Compensating Balance for Services \$1,679,943,000

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)	09/19/11	09/23/11	\$ (64,700,000)	\$ (6,545,540,000)	\$ 4,021,140,000	\$ (2,524,400,000)
(2)	09/26/11	09/30/11	\$ 384,900,000	\$ (6,160,640,000)	\$ 4,021,140,000	\$ (2,139,500,000)
(3)	10/03/11	10/07/11	\$ (1,575,700,000)	\$ (7,736,340,000)	\$ 4,021,140,000	\$ (3,715,200,000)
(4)	10/10/11	10/14/11	\$ (690,800,000)	\$ (8,427,140,000)	\$ 4,021,140,000	\$ (4,406,000,000)
(5)	10/17/11	10/21/11	\$ 1,630,600,000	\$ (6,796,540,000)	\$ 4,021,140,000	\$ (2,775,400,000)

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 \$1,679,943,000.

POOLED MONEY INVESTMENT BOARD:

SIGNATURES ON FILE AT STO

 Chairperson

 Member

Dated: September 21, 2011

* Government Code

 Member